# QUARTERLY STATEMENT

**OF THE**

**Athene Annuity and Life Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

FOR THE QUARTER ENDED
SEPTEMBER 30, 2024

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

# 2024

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

# QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

# Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

## OFFICERS

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

## OTHER

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

## DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS:

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

Michael Stephen Downing
President

Aaron Michael Prieksat
Controller

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this 14 day of November, 2024

Stephanie Kidder
Executive Assistant
03/15/2026

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

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

# ASSETS

| | | Current Statement Date | | | 4 |
|---|---|---|---|---|---|
| | | 1 | 2 | 3 | December 31 |
| | | Assets | Nonadmitted Assets | Net Admitted Assets (Cols. 1 - 2) | Prior Year Net Admitted Assets |
| 1. | Bonds | 103,564,962,472 | | 103,564,962,472 | 75,192,880,228 |
| 2. | Stocks: | | | | |
| | 2.1 Preferred stocks | 1,427,562,373 | | 1,427,562,373 | 1,135,317,529 |
| | 2.2 Common stocks | 1,037,446,450 | | 1,037,446,450 | 730,176,366 |
| 3. | Mortgage loans on real estate: | | | | |
| | 3.1 First liens | 49,820,777,701 | | 49,820,777,701 | 35,582,200,210 |
| | 3.2 Other than first liens | 1,079,895,128 | | 1,079,895,128 | 1,115,430,952 |
| 4. | Real estate: | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | | | | |
| | 4.2 Properties held for the production of income (less $ ..... encumbrances) | 212,816,412 | | 212,816,412 | 226,847,197 |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ 3,002,961,783 ), cash equivalents ($ 6,187,349,920 ) and short-term investments ($ 1,237,196,713 ) | 10,427,508,416 | | 10,427,508,416 | 8,348,370,777 |
| 6. | Contract loans (including $ ..... premium notes) | 140,679,914 | 978,925 | 139,700,989 | 145,757,028 |
| 7. | Derivatives | 3,528,958,541 | | 3,528,958,541 | 2,612,744,126 |
| 8. | Other invested assets | 10,133,589,822 | 25,194,858 | 10,108,394,964 | 9,136,044,775 |
| 9. | Receivables for securities | 679,824,797 | | 679,824,797 | 116,364,634 |
| 10. | Securities lending reinvested collateral assets | | | | |
| 11. | Aggregate write-ins for invested assets | 328,851,771 | | 328,851,771 | 648,531,324 |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 182,382,873,796 | 26,173,783 | 182,356,700,013 | 134,990,665,144 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 1,660,008,756 | 4,730,405 | 1,655,278,350 | 995,217,201 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | | | | |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 5,714,011 | | 5,714,011 | 5,888,469 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 283,706,147 | | 283,706,147 | 287,855,285 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 10,093,496,695 | 656,642 | 10,092,840,054 | 13,628,451,390 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 565,382,988 | | 565,382,988 | |
| 18.2 | Net deferred tax asset | 565,117,038 | 255,606,778 | 309,510,260 | 375,114,686 |
| 19. | Guaranty funds receivable or on deposit | 4,427,918 | | 4,427,918 | 127,918 |
| 20. | Electronic data processing equipment and software | | | | |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | | | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 4,940,749 | | 4,940,749 | 9,035,835 |
| 24. | Health care ($ ..... ) and other amounts receivable | 23,927,836 | 9,222,759 | 14,705,077 | 14,927,771 |
| 25. | Aggregate write-ins for other than invested assets | 27,569,860 | 23,174,779 | 4,395,081 | |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 195,617,165,794 | 319,565,146 | 195,297,600,648 | 150,307,283,698 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 51,678,950,113 | | 51,678,950,113 | 51,673,167,019 |
| 28. | Total (Lines 26 and 27) | 247,296,115,907 | 319,565,146 | 246,976,550,761 | 201,980,450,717 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | Derivative Collateral Asset | 328,851,771 | | 328,851,771 | 648,531,324 |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | 328,851,771 | | 328,851,771 | 648,531,324 |
| 2501. | Miscellaneous Assets | 27,569,860 | 23,174,779 | 4,395,081 | |
| 2502. | | | | | |
| 2503. | | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 27,569,860 | 23,174,779 | 4,395,081 | |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 72,637,102,633 less $ included in Line 6.3 (including $ 49,513,916,088 Modco Reserve) | 72,637,102,633 | 93,270,505,426 |
| 2. | Aggregate reserve for accident and health contracts (including $ 591,344 Modco Reserve) | 1,637,502 | 1,844,815 |
| 3. | Liability for deposit-type contracts (including $ 23,667,438,454 Modco Reserve) | 34,097,299,861 | 22,129,931,953 |
| 4. | Contract claims: | | |
| | 4.1 Life | 304,097,123 | 342,175,366 |
| | 4.2 Accident and health | 6,722 | 13,064 |
| 5. | Policyholders' dividends/refunds to members $ and coupons $ due and unpaid | | |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco) | | |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums | | |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance, including $ 52,780,007 assumed and $ 11,955,691,479 ceded | 12,008,471,486 | 14,447,090,401 |
| | 9.4 Interest Maintenance Reserve | 199,482,414 | 168,053,250 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 22,378,735 , accident and health $ and deposit-type contract funds $ | 22,378,735 | 25,913,556 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | 3,231,232 | 7,382,476 |
| 12. | General expenses due or accrued | 43,254,663 | 22,527,909 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (649) accrued for expense allowances recognized in reserves, net of reinsured allowances) | 12,238,217,032 | 5,831,625,548 |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes | 177,142,732 | 4,528,680 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | | 50,668,597 |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 42,267,180 | 18,620,969 |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 2,436,172 | 3,989,145 |
| 18. | Amounts held for agents' account, including $ 4,959,128 agents' credit balances | 4,959,128 | 6,292,957 |
| 19. | Remittances and items not allocated | 184,875,995 | 594,090,654 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | 188,593 | |
| 22. | Borrowed money $ and interest thereon $ | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | 3,446,193,692 | 2,637,816,304 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 1,198,606,717 | 1,218,093,529 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 43,068,737 | 44,759,577 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | 45,914,525,398 | |
| | 24.08 Derivatives | 947,158,451 | 788,675,150 |
| | 24.09 Payable for securities | 994,446,559 | 109,808,455 |
| | 24.10 Payable for securities lending | | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 8,753,639,497 | 6,721,123,866 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 193,264,688,254 | 148,445,531,648 |
| 27. | From Separate Accounts Statement | 50,517,764,605 | 50,659,039,812 |
| 28. | Total liabilities (Lines 26 and 27) | 243,782,452,860 | 199,104,571,460 |
| 29. | Common capital stock | 10,000,000 | 10,000,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | | |
| 33. | Gross paid in and contributed surplus | 5,407,562,010 | 4,654,377,537 |
| 34. | Aggregate write-ins for special surplus funds | | |
| 35. | Unassigned funds (surplus) | (2,223,464,109) | (1,788,498,280) |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | | |
| | 36.2 shares preferred (value included in Line 30 $ ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,161,185,508 in Separate Accounts Statement) | 3,184,097,902 | 2,865,879,257 |
| 38. | Totals of Lines 29, 30 and 37 | 3,194,097,902 | 2,875,879,257 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 246,976,550,761 | 201,980,450,717 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Derivative and Other Collateral Liability | 5,073,006,358 | 3,297,800,206 |
| 2502. | Repurchase Agreement Liability | 1,847,935,350 | 2,347,935,350 |
| 2503. | Separate Account Derivative Liability | 1,428,646,785 | 734,948,624 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 404,051,004 | 340,439,686 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 8,753,639,497 | 6,721,123,866 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) | | |
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 6,118,784,379 | 6,298,851,091 | 9,263,263,955 |
| 2. | Considerations for supplementary contracts with life contingencies | 4,682,519 | 3,330,438 | 4,616,416 |
| 3. | Net investment income | 6,437,598,384 | 2,901,473,229 | 4,324,161,200 |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | 15,829,609 | 15,055,647 | 18,879,884 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | 559,600,243 | 403,474,338 | 237,746,176 |
| 6. | Commissions and expense allowances on reinsurance ceded | 1,307,820,022 | 1,181,553,968 | 1,765,226,095 |
| 7. | Reserve adjustments on reinsurance ceded | (28,954,819,102) | 12,519,582,246 | 21,303,194,524 |
| 8. | Miscellaneous Income: | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 18,782,680 | 17,056,447 | 23,272,134 |
| | 8.2 Charges and fees for deposit-type contracts | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 299,366 | 855,253 | 615,486 |
| 9. | Totals (Lines 1 to 8.3) | (14,491,421,901) | 23,341,232,657 | 36,940,975,870 |
| 10. | Death benefits | 900,650 | 665,379 | 1,248,585 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | |
| 12. | Annuity benefits | 817,983,171 | 650,367,913 | 906,885,811 |
| 13. | Disability benefits and benefits under accident and health contracts | 148,603 | 233,317 | 280,542 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 1,011,951,100 | 868,949,145 | 1,196,466,860 |
| 16. | Group conversions | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 1,102,365,833 | 514,602,460 | 732,876,412 |
| 18. | Payments on supplementary contracts with life contingencies | 5,882,613 | 5,875,838 | 7,898,147 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (20,633,610,105) | 17,709,495,986 | 29,893,980,676 |
| 20. | Totals (Lines 10 to 19) | (17,694,378,134) | 19,750,190,039 | 32,739,637,034 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) | 1,241,721,368 | 976,992,998 | 1,478,737,085 |
| 22. | Commissions and expense allowances on reinsurance assumed | 62,772,706 | 28,104,536 | 39,273,973 |
| 23. | General insurance expenses and fraternal expenses | 469,684,821 | 395,758,522 | 556,742,464 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 201,405,817 | 33,337,868 | 41,516,730 |
| 25. | Increase in loading on deferred and uncollected premiums | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | 280,043,563 | 1,564,733,533 | 1,803,356,287 |
| 27. | Aggregate write-ins for deductions | 726,284,179 | 454,579,300 | 72,961,981 |
| 28. | Totals (Lines 20 to 27) | (14,712,465,680) | 23,203,696,796 | 36,732,225,555 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 221,043,779 | 137,535,861 | 208,750,315 |
| 30. | Dividends to policyholders and refunds to members | | 49 | 49 |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 221,043,779 | 137,535,812 | 208,750,267 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (318,399,374) | 184,001,651 | 369,756,599 |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 539,443,152 | (46,465,839) | (161,006,333) |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 6,429,233 (excluding taxes of $ 13,620,003 transferred to the IMR) | (127,265,344) | (99,681,828) | (48,327,905) |
| 35. | Net income (Line 33 plus Line 34) | 412,177,808 | (146,147,667) | (209,334,237) |
| | **CAPITAL AND SURPLUS ACCOUNT** | | | |
| 36. | Capital and surplus, December 31, prior year | 2,875,879,257 | 2,067,261,385 | 2,067,261,385 |
| 37. | Net income (Line 35) | 412,177,808 | (146,147,667) | (209,334,237) |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 206,497,760 | 981,608,931 | 478,629,073 | 756,713,592 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | 13,895,829 | 75,392,744 | (20,801,965) |
| 40. | Change in net deferred income tax | (24,516,645) | 451,883,160 | 622,101,616 |
| 41. | Change in nonadmitted assets | 144,650,246 | (199,666,971) | (188,420,833) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | | | |
| 44. | Change in asset valuation reserve | (808,377,388) | (587,435,435) | (891,219,228) |
| 45. | Change in treasury stock | | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | (90,397,821) | (115,397,821) |
| 47. | Other changes in surplus in Separate Accounts Statement | (412,541,942) | (387,062,559) | (102,945,206) |
| 48. | Change in surplus notes | | | |
| 49. | Cumulative effect of changes in accounting principles | | | |
| 50. | Capital changes: | | | |
| | 50.1 Paid in | | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | | |
| | 50.3 Transferred to surplus | | | |
| 51. | Surplus adjustment: | | | |
| | 51.1 Paid in | 753,184,473 | 836,496,825 | 1,563,924,342 |
| | 51.2 Transferred to capital (Stock Dividend) | | | |
| | 51.3 Transferred from capital | | | |
| | 51.4 Change in surplus as a result of reinsurance | (698,368,938) | (466,939,657) | (555,567,979) |
| 52. | Dividends to stockholders | | | |
| 53. | Aggregate write-ins for gains and losses in surplus | (43,493,730) | (50,468,640) | (50,434,408) |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 318,218,645 | (85,716,947) | 808,617,872 |
| 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 3,194,097,902 | 1,981,544,438 | 2,875,879,257 |
| | **DETAILS OF WRITE-INS** | | | |
| 08.301. | Miscellaneous Income (Expense) | 299,366 | (445,552) | (685,319) |
| 08.302. | COLI Income | | 1,300,805 | 1,300,805 |
| 08.303. | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | |
| 08.399. | Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) | 299,366 | 855,253 | 615,486 |
| 2701. | Funds Withheld Adjustment - Ceded | 728,176,617 | 49,357,894 | 65,971,158 |
| 2702. | Transfer to IMR - Ceded | (29,922,431) | 49,587,233 | (13,683,813) |
| 2703. | Transfer to IMR - MVA Benefits | 25,944,052 | 12,387,117 | 18,166,265 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | 2,085,942 | 343,247,057 | 2,508,370 |
| 2799. | Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | 726,284,179 | 454,579,300 | 72,961,981 |
| 5301. | Correction of Prior Period Error | (43,612,386) | (50,391,929) | (50,391,929) |
| 5302. | Athene Re IV Tax Sharing Agreement | 118,656 | (76,711) | (42,479) |
| 5303. | | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | | |
| 5399. | Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) | (43,493,730) | (50,468,640) | (50,434,408) |

# CASH FLOW

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| | **Cash from Operations** | | | |
| 1. | Premiums collected net of reinsurance | 6,123,695,918 | 6,302,380,136 | 9,268,226,931 |
| 2. | Net investment income | 5,579,514,004 | 2,511,612,211 | 3,789,743,969 |
| 3. | Miscellaneous income | 1,319,356,602 | 1,227,446,520 | 1,814,074,125 |
| 4. | Total (Lines 1 to 3) | 13,022,566,524 | 10,041,438,867 | 14,872,045,025 |
| 5. | Benefit and loss related payments | 32,156,337,933 | (10,632,002,212) | (17,971,499,610) |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (6,126,547,921) | (1,050,295,062) | (636,586,215) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 1,764,355,628 | 1,388,610,936 | 2,049,878,037 |
| 8. | Dividends paid to policyholders | | 49 | 49 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 21,012,414 tax on capital gains (losses) | 363,264,677 | 168,319,799 | 391,847,716 |
| 10. | Total (Lines 5 through 9) | 28,157,410,316 | (10,125,366,490) | (16,166,360,024) |
| 11. | Net cash from operations (Line 4 minus Line 10) | (15,134,843,792) | 20,166,805,357 | 31,038,405,049 |
| | **Cash from Investments** | | | |
| 12. | Proceeds from investments sold, matured or repaid: | | | |
| | 12.1 Bonds | 22,866,490,521 | 5,899,031,288 | 10,369,472,939 |
| | 12.2 Stocks | 314,462,958 | 62,808,891 | 97,076,782 |
| | 12.3 Mortgage loans | 6,082,723,977 | 2,021,796,793 | 2,829,978,554 |
| | 12.4 Real estate | | | |
| | 12.5 Other invested assets | 164,820,706 | 437,723,316 | 1,146,228,553 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (8,607,973) | (23,472,871) | (26,953,909) |
| | 12.7 Miscellaneous proceeds | 1,203,493,003 | 321,668,464 | 151,945,716 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 30,623,383,192 | 8,719,555,881 | 14,567,748,635 |
| 13. | Cost of investments acquired (long-term only): | | | |
| | 13.1 Bonds | 50,472,379,272 | 16,003,006,524 | 27,632,965,631 |
| | 13.2 Stocks | 865,108,305 | 898,584,545 | 958,434,258 |
| | 13.3 Mortgage loans | 20,090,695,401 | 11,926,305,409 | 17,898,682,359 |
| | 13.4 Real estate | 4,518,933 | | |
| | 13.5 Other invested assets | 617,325,923 | 1,176,395,384 | 2,059,254,167 |
| | 13.6 Miscellaneous applications | 957,143,809 | 399,210,079 | 363,693,988 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 73,007,171,643 | 30,403,501,941 | 48,913,030,402 |
| 14. | Net increase (or decrease) in contract loans and premium notes | (6,056,039) | (4,074,766) | (6,855,616) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (42,377,732,413) | (21,679,871,294) | (34,338,426,151) |
| | **Cash from Financing and Miscellaneous Sources** | | | |
| 16. | Cash provided (applied): | | | |
| | 16.1 Surplus notes, capital notes | | | |
| | 16.2 Capital and paid in surplus, less treasury stock | 111,662,621 | 308,084,112 | 310,471,493 |
| | 16.3 Borrowed funds | | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | 11,967,367,908 | 1,355,533,580 | 3,631,232,879 |
| | 16.5 Dividends to stockholders | | | |
| | 16.6 Other cash provided (applied) | 47,512,683,314 | 701,095,686 | 1,997,357,158 |
| 17. | Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) | 59,591,713,843 | 2,364,713,378 | 5,939,061,530 |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 2,079,137,638 | 851,647,441 | 2,639,040,428 |
| 19. | Cash, cash equivalents and short-term investments: | | | |
| | 19.1 Beginning of year | 8,348,370,777 | 5,709,330,349 | 5,709,330,349 |
| | 19.2 End of period (Line 18 plus Line 19.1) | 10,427,508,416 | 6,560,977,790 | 8,348,370,777 |

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

| | | | | |
|---|---|---|---|---|
| 20.0001. | Capital contribution - non-cash (financing) | 622,337,379 | 597,101,037 | 1,294,713,657 |
| 20.0002. | Capital contribution - non-cash (investing) | (614,665,017) | (592,894,588) | (1,282,880,853) |
| 20.0003. | Capital contribution - non-cash (operating) | (7,672,362) | (4,206,449) | (11,832,804) |
| 20.0004. | Capital contribution of stock compensation expense (financing) | 19,184,473 | 20,175,701 | 47,603,217 |
| 20.0005. | Capital contribution of stock compensation expense (investing) | (219,414) | (317,141) | (408,132) |
| 20.0006. | Capital contribution of stock compensation expense (operating) | (18,965,059) | (19,858,560) | (47,195,085) |
| 20.0007. | Security exchanges and asset in kind trades - bond proceeds (investing) | 3,349,710,185 | 1,572,863,067 | 2,749,464,808 |
| 20.0008. | Security exchanges and asset in kind trades - bonds acquired (investing) | (3,349,710,185) | (1,572,863,067) | (2,749,464,808) |
| 20.0009. | Reinsurance activity settled in bonds (operating) | 191,154,351 | 167,089,711 | 237,914,167 |
| 20.0010. | Reinsurance activity settled in bonds (investing) | (191,154,351) | (167,089,711) | (237,914,167) |

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

| | | | | |
|---|---|---|---|---|
| 20.0011. | Interest capitalization (operating) | 71,677,205 | 39,162,774 | 54,122,097 |
| 20.0012. | Interest capitalization (investing) | (71,677,205) | (39,162,774) | (54,122,097) |
| 20.0013. | Asset transfer bonds to stocks - proceeds (investing) | 1,713,596 | | |
| 20.0014. | Asset transfer bonds to stocks - acquired (investing) | (1,713,596) | | |
| 20.0015. | Asset transfer mortgages to other invested assets - proceeds (investing) | 19,381,027 | 1,474,320 | 2,365,068 |
| 20.0016. | Asset transfer mortgages to other invested assets - acquired (investing) | (19,381,027) | (1,474,320) | (2,365,068) |
| 20.0017. | Asset transfer bonds to mortgages - proceeds (investing) | 85,782,509 | | 139,493,842 |
| 20.0018. | Asset transfer bonds to mortgages - acquired (investing) | (85,782,509) | | (132,014,656) |
| 20.0019. | Security exchanges and asset in kind trades - other invested asset proceeds (investing) | 65,000,000 | | 7,922,954 |
| 20.0020. | Security exchanges and asset in kind trades - other invested asset acquired (investing) | (65,000,000) | | (7,922,954) |
| 20.0021. | Security exchanges and asset in kind trades - stocks proceeds (investing) | 30,000,000 | | 24,002,408 |
| 20.0022. | Security exchanges and asset in kind trades - stock acquired (investing) | (30,000,000) | | (24,002,408) |
| 20.0023. | Asset transfer bonds to other invested assets - proceeds (investing) | | 2,619,000 | 2,619,000 |
| 20.0024. | Asset transfer bonds to other invested assets - acquired (investing) | | (2,619,000) | (2,619,000) |
| 20.0025. | Asset transfer mortgages to real estate - proceeds (investing) | | | 74,200,000 |
| 20.0026. | Asset transfer mortgages to real estate - acquired (investing) | | | (74,200,000) |
| 20.0027. | Asset transfer bonds to mortgages - suspense (financing) | | | 8,759,608 |
| 20.0028. | Asset transfer bonds to mortgages - net investment income (operating) | | | (1,280,423) |

# EXHIBIT 1

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 1. | Individual life | 59,820,937 | 63,504,412 | 85,009,176 |
| 2. | Group life | 878,009 | 961,044 | 1,205,241 |
| 3. | Individual annuities | 27,988,897,257 | 22,009,237,820 | 35,298,456,829 |
| 4. | Group annuities | 869,836,174 | 8,815,672,500 | 10,135,355,106 |
| 5. | Accident & health | 437,366 | 513,060 | 647,461 |
| 6. | Fraternal | | | |
| 7. | Other lines of business | | | |
| 8. | Subtotal (Lines 1 through 7) | 28,919,869,743 | 30,889,888,836 | 45,520,673,812 |
| 9. | Deposit-type contracts | 17,332,927,171 | 1,368,776,208 | 3,369,037,752 |
| 10. | Total (Lines 8 and 9) | 46,252,796,914 | 32,258,665,044 | 48,889,711,564 |

# Notes to the Financial Statements

## 1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

| | SSAP # | F/S Page | F/S Line # | 09/30/2024 | 12/31/2023 |
|---|---|---|---|---|---|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | $ 412,177,808 | $ (209,334,237) |
| (2) State prescribed practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| Derivative Instruments Bulletin 06-01 | 86 | 4 | 38 | 5,121,660 | 9,232,901 |
| Derivative Instruments and Equity Indexed Reserves IAC 191-97 | 86, 51 | 2, 3 | 7, 1 | 95,246,137 | 187,201,511 |
| 2012 IAR Mortality Table for Annuities Issued in 2015 IAC 191-43.3(5) | 51 | 3 | 1 | (147,461) | 24,540 |
| (3) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | $ 311,957,472 | $ (405,793,189) |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | $ 3,194,097,902 | $ 2,875,879,257 |
| (6) State prescribed practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| Derivative Instruments and Equity Indexed Reserves IAC 191-97 | 86, 51 | 2, 3 | 7, 1 | (75,792,654) | (27,765,239) |
| 2012 IAR Mortality Table for Annuities Issued in 2015 IAC 191-43.3(5) | 51 | 3 | 1 | 6,555,690 | 6,703,150 |
| (7) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | $ 3,263,334,866 | $ 2,896,941,346 |

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

# Notes to the Financial Statements

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

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

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through November 14, 2024 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

**2. Accounting Changes and Corrections of Errors**

During 2024, the Company discovered an error in the tax reserves which resulted in a $43.6 million understatement of current tax liability in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The correction decreased surplus by $43.6 million, representing 1.4% of ending capital and surplus as of September 30, 2024 and 1.5% as of December 31, 2023.

**3. Business Combinations and Goodwill**

On December 20, 2023, Athene Annuity & Life Assurance Company (AADE) and the Company executed an Agreement and Plan of Merger. The Company and AADE are both indirect wholly owned subsidiaries of Athene Holding Ltd., and the Company is a wholly owned subsidiary of AADE. Effective October 11, 2024, following the receipt of all required regulatory approvals, AADE merged with and into the Company, with the Company as the surviving entity.

A. Statutory Purchase Method - None

B. Statutory Merger - None

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

**4. Discontinued Operations** - None

**5. Investments**

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

No other-than-temporary impairment was recognized on loan-backed securities due to the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

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

| (1) | (2) | (3) | (4) | (5) | (6) | (7) |
|---|---|---|---|---|---|---|
| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
| 05529DAA0 | $ 1,980,000 | $ 1,966,878 | $ 13,122 | $ 1,966,878 | $ 1,966,878 | 03/31/2024 |
| 07386HUL3 | 733,800 | 625,887 | 107,913 | 625,887 | 625,887 | 03/31/2024 |
| 12566QAE3 | 413,739 | 389,538 | 24,201 | 389,538 | 384,358 | 03/31/2024 |
| 12566QAG8 | 388,319 | 365,605 | 22,714 | 365,605 | 360,743 | 03/31/2024 |
| 12566RAD3 | 1,259,530 | 1,153,544 | 105,986 | 1,153,544 | 1,153,544 | 03/31/2024 |
| 12566WAM2 | 227,115 | 188,701 | 38,414 | 188,701 | 188,701 | 03/31/2024 |
| 12641TCC8 | 3,041,777 | 2,899,713 | 142,064 | 2,899,713 | 2,521,176 | 03/31/2024 |
| 12668A5X9 | 4,937,529 | 4,856,211 | 81,318 | 4,856,211 | 4,767,901 | 03/31/2024 |

# Notes to the Financial Statements

**5. Investments (Continued)**

| (1) | (2) | (3) | (4) | (5) | (6) | (7) |
|---|---|---|---|---|---|---|
| CUSIP | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized OTTI | Amortized Cost After OTTI | Fair Value at Time of OTTI | Date of Financial Statement Where Reported |
| 16165TAH6 | 1,073,275 | 813,917 | 259,358 | 813,917 | 813,917 | 03/31/2024 |
| 17309KAK3 | 3,056,511 | 2,974,567 | 81,944 | 2,974,567 | 2,974,567 | 03/31/2024 |
| 36185MBJ0 | 5,075,152 | 4,863,090 | 212,062 | 4,863,090 | 4,756,964 | 03/31/2024 |
| 38375UQG8 | 994,756 | 964,702 | 30,054 | 964,702 | 653,834 | 03/31/2024 |
| 38375UTN0 | 715,582 | 685,670 | 29,912 | 685,670 | 501,516 | 03/31/2024 |
| 38375UWN6 | 797,950 | 775,980 | 21,970 | 775,980 | 543,121 | 03/31/2024 |
| 38376R2Y1 | 991,277 | 988,693 | 2,584 | 988,693 | 638,583 | 03/31/2024 |
| 38376RDS2 | 1,415,570 | 1,387,149 | 28,421 | 1,387,149 | 1,025,097 | 03/31/2024 |
| 38376RNN2 | 511,794 | 503,507 | 8,287 | 503,507 | 346,217 | 03/31/2024 |
| 38376RNY8 | 941,650 | 916,998 | 24,652 | 916,998 | 633,685 | 03/31/2024 |
| 38376RQH2 | 534,008 | 524,383 | 9,625 | 524,383 | 369,372 | 03/31/2024 |
| 38376RRP3 | 1,042,744 | 1,040,558 | 2,186 | 1,040,558 | 716,370 | 03/31/2024 |
| 38376RSA5 | 1,165,451 | 1,163,524 | 1,927 | 1,163,524 | 750,221 | 03/31/2024 |
| 38376RTF3 | 477,790 | 459,080 | 18,710 | 459,080 | 310,274 | 03/31/2024 |
| 38376RWU6 | 1,440,425 | 1,412,840 | 27,585 | 1,412,840 | 972,357 | 03/31/2024 |
| 38380LC92 | 281,105 | 271,380 | 9,725 | 271,380 | 171,403 | 03/31/2024 |
| 45660L4E6 | 1,505,164 | 1,501,094 | 4,070 | 1,501,094 | 1,251,897 | 03/31/2024 |
| 61761PAG0 | 3,292,914 | 3,276,967 | 15,947 | 3,276,967 | 2,993,144 | 03/31/2024 |
| 86361XAA7 | 7,012,960 | 6,857,235 | 155,725 | 6,857,235 | 6,849,157 | 03/31/2024 |
| 872227AE3 | 772,285 | 752,153 | 20,132 | 752,153 | 676,590 | 03/31/2024 |
| 91863*AB1 | 28,696,988 | 28,186,251 | 510,737 | 28,186,251 | 17,995,240 | 03/31/2024 |
| 026933AA9 | 3,824,305 | 3,497,338 | 326,967 | 3,497,338 | 3,415,982 | 06/30/2024 |
| 05490AAG8 | 8,844,921 | | 8,844,921 | – | | 06/30/2024 |
| 12667GDA8 | 3,975,465 | 3,959,626 | 15,839 | 3,959,626 | 3,827,171 | 06/30/2024 |
| 16678RFC6 | 2,416,941 | 2,128,677 | 288,264 | 2,128,677 | 1,809,961 | 06/30/2024 |
| 251510LF8 | 331,817 | 320,985 | 10,832 | 320,985 | 320,985 | 06/30/2024 |
| 38375BKW1 | 106,374 | 68,250 | 38,124 | 68,250 | 49,703 | 06/30/2024 |
| 38375UFR6 | 221,630 | 197,931 | 23,699 | 197,931 | 125,723 | 06/30/2024 |
| 38375UPY0 | 1,170,407 | 1,133,142 | 37,265 | 1,133,142 | 857,604 | 06/30/2024 |
| 38375UZG8 | 310,430 | 302,739 | 7,691 | 302,739 | 220,282 | 06/30/2024 |
| 38376R2Y1 | 911,965 | 862,354 | 49,611 | 862,354 | 575,751 | 06/30/2024 |
| 38376R5B8 | 482,641 | 444,167 | 38,474 | 444,167 | 295,112 | 06/30/2024 |
| 38376RDN3 | 1,395,212 | 1,319,028 | 76,184 | 1,319,028 | 994,538 | 06/30/2024 |
| 38376RDS2 | 1,196,944 | 1,184,268 | 12,676 | 1,184,268 | 893,475 | 06/30/2024 |
| 38376RFS0 | 1,007,187 | 986,198 | 20,989 | 986,198 | 713,494 | 06/30/2024 |
| 38376RJQ0 | 934,062 | 894,888 | 39,174 | 894,888 | 662,204 | 06/30/2024 |
| 38376RN51 | 319,818 | 285,864 | 33,954 | 285,864 | 217,248 | 06/30/2024 |
| 38376RNN2 | 435,350 | 427,598 | 7,752 | 427,598 | 298,204 | 06/30/2024 |
| 38376RRC2 | 853,962 | 815,118 | 38,844 | 815,118 | 569,017 | 06/30/2024 |
| 38376RRP3 | 916,619 | 906,342 | 10,277 | 906,342 | 625,329 | 06/30/2024 |
| 38376RSA5 | 1,066,850 | 1,007,018 | 59,832 | 1,007,018 | 680,516 | 06/30/2024 |
| 38376RSY3 | 616,112 | 597,115 | 18,997 | 597,115 | 420,362 | 06/30/2024 |
| 38376RT55 | 133,729 | 127,841 | 5,888 | 127,841 | 88,004 | 06/30/2024 |
| 38376RUM6 | 1,339,351 | 1,288,605 | 50,746 | 1,288,605 | 914,576 | 06/30/2024 |
| 38376RWW2 | 1,094,692 | 1,047,627 | 47,065 | 1,047,627 | 718,675 | 06/30/2024 |
| 38378U8F7 | 509,877 | 483,126 | 26,751 | 483,126 | 337,826 | 06/30/2024 |
| 38380LC92 | 240,539 | 238,016 | 2,523 | 238,016 | 152,390 | 06/30/2024 |
| 466247UG6 | 438,363 | 375,133 | 63,230 | 375,133 | 375,133 | 06/30/2024 |
| 46631JAA6 | 1,529,942 | 1,525,861 | 4,081 | 1,525,861 | 1,286,220 | 06/30/2024 |
| 61748HQW4 | 1,358,826 | 1,324,330 | 34,496 | 1,324,330 | 1,208,891 | 06/30/2024 |
| 61749LAF8 | 669,861 | 559,292 | 110,569 | 559,292 | 556,468 | 06/30/2024 |
| 61762UCH4 | 6,773,508 | 6,696,498 | 77,010 | 6,696,498 | 6,480,207 | 06/30/2024 |
| 75114NAA2 | 7,049,138 | 7,036,458 | 12,680 | 7,036,458 | 7,036,458 | 06/30/2024 |
| 75114NAC8 | 3,744,332 | 3,726,478 | 17,854 | 3,726,478 | 3,726,478 | 06/30/2024 |
| 751150AA1 | 13,091,984 | 12,296,013 | 795,971 | 12,296,013 | 11,720,864 | 06/30/2024 |
| 91863*AB1 | 28,258,526 | 21,284,899 | 6,973,627 | 21,284,899 | 14,296,781 | 06/30/2024 |
| 95000TBC9 | 655,083 | 545,730 | 109,353 | 545,730 | 437,606 | 06/30/2024 |
| BAN0VUVR8 | 9,365,833 | 6,204,113 | 3,161,720 | 6,204,113 | 5,047,095 | 06/30/2024 |

# Notes to the Financial Statements

**5. Investments (Continued)**

| (1) CUSIP | (2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | (3) Present Value of Projected Cash Flows | (4) Recognized OTTI | (5) Amortized Cost After OTTI | (6) Fair Value at Time of OTTI | (7) Date of Financial Statement Where Reported |
|---|---|---|---|---|---|---|
| BAN0VUVS6 | 3,903,325 | 1,727,505 | 2,175,820 | 1,727,505 | 1,469,155 | 06/30/2024 |
| 02147UAA1 | 977,602 | 958,375 | 19,227 | 958,375 | 942,354 | 09/30/2024 |
| 05531XAG9 | 4,014,248 | 3,975,841 | 38,407 | 3,975,841 | 3,337,626 | 09/30/2024 |
| 07386HUL3 | 920,340 | 839,275 | 81,065 | 839,275 | 839,275 | 09/30/2024 |
| 12641TCC8 | 2,801,504 | 2,624,247 | 177,257 | 2,624,247 | 2,455,536 | 09/30/2024 |
| 16678RFC6 | 2,307,899 | 2,064,934 | 242,965 | 2,064,934 | 1,847,345 | 09/30/2024 |
| 17324KAA6 | 4,146,334 | 3,301,159 | 845,175 | 3,301,159 | 3,301,159 | 09/30/2024 |
| 362611BR5 | 1,237,095 | 1,230,046 | 7,049 | 1,230,046 | 1,174,893 | 09/30/2024 |
| 38375BGQ9 | 105,508 | 93,963 | 11,545 | 93,963 | 75,505 | 09/30/2024 |
| 38376RWU6 | 1,247,894 | 1,192,615 | 55,279 | 1,192,615 | 845,136 | 09/30/2024 |
| 41161PK44 | 1,795,684 | 1,778,283 | 17,401 | 1,778,283 | 1,694,993 | 09/30/2024 |
| 466247UG6 | 407,466 | 384,954 | 22,512 | 384,954 | 384,954 | 09/30/2024 |
| 46631JAA6 | 1,518,597 | 1,513,479 | 5,118 | 1,513,479 | 1,327,761 | 09/30/2024 |
| 46631NAT6 | 2,455,963 | 2,367,974 | 87,989 | 2,367,974 | 2,329,156 | 09/30/2024 |
| 61748HWT4 | 1,753,185 | 1,724,709 | 28,476 | 1,724,709 | 1,621,312 | 09/30/2024 |
| 81744LAN4 | 1,408,601 | 1,404,262 | 4,339 | 1,404,262 | 1,304,436 | 09/30/2024 |
| 86212VAE4 | 4,137,453 | 4,132,680 | 4,773 | 4,132,680 | 4,028,931 | 09/30/2024 |
| 86361XAA7 | 6,931,971 | 6,732,550 | 199,421 | 6,732,550 | 6,732,550 | 09/30/2024 |
| 87244BAA6 | 9,579,492 | 6,406,236 | 3,173,256 | 6,406,236 | 3,814,600 | 09/30/2024 |
| 91863*AB1 | 21,315,479 | 15,382,446 | 5,933,033 | 15,382,446 | 9,991,739 | 09/30/2024 |
| G0445QAA6 | 3,469,936 | 2,600,989 | 868,947 | 2,600,989 | 2,056,161 | 09/30/2024 |
| Total | | | $ 37,504,329 | | | |

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

The following table shows the gross unrealized losses and fair values of loan-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of September 30, 2024:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 88,600,343
   2. 12 months or longer 660,899,993

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 8,132,776,039
   2. 12 months or longer 9,504,879,118

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

# Notes to the Financial Statements

**5. Investments (Continued)**

(3) Original (flow) & residual maturity

| | | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|---|
| a. | Maximum Amount | | | | |
| | 1. Open - No maturity | $ | $ | $ | $ |
| | 2. Overnight | | | | |
| | 3. 2 days to 1 week | | | | |
| | 4. Over 1 week to 1 month | | 1,199,490,883 | 1,199,490,883 | |
| | 5. Over 1 month to 3 months | | | | |
| | 6. Over 3 months to 1 year | | 597,137,450 | 597,137,450 | |
| | 7. Over 1 year | 2,347,935,350 | 1,250,797,900 | 1,250,797,900 | |
| b. | Ending Balance | | | | |
| | 1. Open - No maturity | $ | $ | $ | $ |
| | 2. Overnight | | | | |
| | 3. 2 days to 1 week | | | | |
| | 4. Over 1 week to 1 month | | 1,199,490,883 | | |
| | 5. Over 1 month to 3 months | | | | |
| | 6. Over 3 months to 1 year | | 597,137,450 | 597,137,450 | |
| | 7. Over 1 year | 1,847,935,350 | 1,250,797,900 | 1,250,797,900 | |

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

The Company did not have any securities sold or outstanding for which the repurchase agreement defaulted as of September 30, 2024.

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

| | | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|---|
| a. | Maximum Amount | | | | |
| | 1. BACV | XXX | XXX | XXX | $ |
| | 2. Nonadmitted - Subset of BACV | XXX | XXX | XXX | $ |
| | 3. Fair Value | $ 2,464,009,979 | $ 3,138,748,082 | $ 3,138,748,082 | $ |
| b. | Ending Balance | | | | |
| | 1. BACV | XXX | XXX | XXX | $ |
| | 2. Nonadmitted - Subset of BACV | XXX | XXX | XXX | $ |
| | 3. Fair Value | $ 1,932,144,427 | $ 3,138,748,082 | $ 1,940,516,741 | $ |

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

| | Ending Balance | (1) None | (2) NAIC 1 | (3) NAIC 2 | (4) NAIC 3 | (5) NAIC 4 | (6) NAIC 5 | (7) NAIC 6 | (8) Nonadmitted |
|---|---|---|---|---|---|---|---|---|---|
| a. | Bonds - BACV | $ | $ 1,226,813,945 | $ 759,240,637 | $ | $ | $ | $ | $ |
| b. | Bonds - FV | | 1,213,298,824 | 727,217,917 | | | | | |
| c. | LB & SS - BACV | | | | | | | | |
| d. | LB & SS - FV | | | | | | | | |
| e. | Preferred stock - BACV | | | | | | | | |
| f. | Preferred stock - FV | | | | | | | | |
| g. | Common stock | | | | | | | | |
| h. | Mortgage loans - BACV | | | | | | | | |
| i. | Mortgage loans - FV | | | | | | | | |
| j. | Real estate - BACV | | | | | | | | |
| k. | Real estate - FV | | | | | | | | |
| l. | Derivatives - BACV | | | | | | | | |
| m. | Derivatives - FV | | | | | | | | |
| n. | Other invested assets - BACV | | | | | | | | |
| o. | Other invested assets - FV | | | | | | | | |
| p. | Total assets - BACV | $ | $ 1,226,813,945 | $ 759,240,637 | $ | $ | $ | $ | $ |
| q. | Total assets - FV | $ | $ 1,213,298,824 | $ 727,217,917 | $ | $ | $ | $ | $ |

# Notes to the Financial Statements

**5. Investments (Continued)**

(7) Collateral received - secured borrowing

| | | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|---|
| a. | Maximum Amount | | | | |
| | 1. Cash | $ 2,347,935,350 | $ 3,047,426,233 | $ 3,047,426,233 | $ |
| | 2. Securities (FV) | | | | |
| b. | Ending Balance | | | | |
| | 1. Cash | $ 1,847,935,350 | $ 3,047,426,233 | $ 1,847,935,350 | $ |
| | 2. Securities (FV) | | | | |

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

| Ending Balance | (1) None | (2) NAIC 1 | (3) NAIC 2 | (4) NAIC 3 | (5) NAIC 4 | (6) NAIC 5 | (7) NAIC 6 | (8) Does Not Qualify as Admitted |
|---|---|---|---|---|---|---|---|---|
| a. Cash | $ 1,847,935,350 | $ | $ | $ | $ | $ | $ | $ |
| b. Bonds - FV | | | | | | | | |
| c. LB & SS - FV | | | | | | | | |
| d. Preferred stock - FV | | | | | | | | |
| e. Common stock | | | | | | | | |
| f. Mortgage loans - FV | | | | | | | | |
| g. Real estate - FV | | | | | | | | |
| h. Derivatives - FV | | | | | | | | |
| i. Other Invested Assets - FV | | | | | | | | |
| j. Total collateral assets - FV (sum of a through i) | $ 1,847,935,350 | $ | $ | $ | $ | $ | $ | $ |

(9) Allocation of aggregate collateral by remaining contractual maturity

| | Fair Value |
|---|---|
| a. Overnight and continuous | $ |
| b. 30 Days or less | |
| c. 31 to 90 Days | |
| d. More than 90 days | 1,847,935,350 |

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

| | Amortized Cost | Fair Value |
|---|---|---|
| a. 30 Days or less | $ 1,847,935,350 | $ 1,847,935,350 |
| b. 31 to 60 Days | | |
| c. 61 to 90 Days | | |
| d. 91 to 120 Days | | |
| e. 121 to 180 Days | | |
| f. 181 to 365 Days | | |
| g. 1 to 2 Years | | |
| h. 2 to 3 Years | | |
| i. More than 3 years | | |

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

| | | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|---|
| a. | Maximum Amount | | | | |
| | 1. Cash (Collateral - All) | $ 2,347,935,350 | $ 3,047,426,233 | $ 3,047,426,233 | $ |
| | 2. Securities Collateral (FV) | | | | |
| b. | Ending Balance | | | | |
| | 1. Cash (Collateral - All) | $ 1,847,935,350 | $ 3,047,426,233 | $ 1,847,935,350 | $ |
| | 2. Securities Collateral (FV) | | | | |

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

# Notes to the Financial Statements

**5. Investments (Continued)**

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

| | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|
| a. Maximum Amount | | | | |
| 1. Open - No maturity | $ | $ | $ | $ |
| 2. Overnight | | | | |
| 3. 2 days to 1 week | | | | |
| 4. Over 1 week to 1 month | | | | |
| 5. Over 1 month to 3 months | | | | |
| 6. Over 3 months to 1 year | 920,658,202 | 735,459,338 | 791,585,172 | |
| 7. Over 1 year | | | | |
| b. Ending Balance | | | | |
| 1. Open - No maturity | $ | $ | $ | $ |
| 2. Overnight | | | | |
| 3. 2 days to 1 week | | | | |
| 4. Over 1 week to 1 month | 124,613,062 | | | |
| 5. Over 1 month to 3 months | | | | |
| 6. Over 3 months to 1 year | 410,998,462 | 735,459,338 | 791,585,172 | |
| 7. Over 1 year | | | | |

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

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

| | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|
| a. Maximum Amount | $ 1,185,955,807 | $ 1,041,869,962 | $ 1,143,043,284 | $ |
| b. Ending Balance | $ 788,738,125 | $ 1,041,869,962 | $ 1,143,043,284 | $ |

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

| Ending Balance | (1) None | (2) NAIC 1 | (3) NAIC 2 | (4) NAIC 3 | (5) NAIC 4 | (6) NAIC 5 | (7) NAIC 6 | (8) Does Not Qualify as Admitted |
|---|---|---|---|---|---|---|---|---|
| a. Bonds - FV | $ | $ | $ | $ | $ | $ | $ | $ |
| b. LB & SS - FV | | | 481,018,702 | | | | | |
| c. Preferred stock - FV | | | | | | | | |
| d. Common stock | | | | | | | | |
| e. Mortgage loans - FV | | 662,024,582 | | | | | | |
| f. Real estate - FV | | | | | | | | |
| g. Derivatives - FV | | | | | | | | |
| h. Other invested assets - FV | | | | | | | | |
| i. Total assets - FV (Sum of a through h) | $ | $ 662,024,582 | $ 481,018,702 | $ | $ | $ | $ | $ |

(7) Collateral provided - secured borrowing

| | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|
| a. Maximum Amount | | | | |
| 1. Cash | $ 920,658,202 | $ 735,459,338 | $ 791,585,172 | $ |
| 2. Securities (FV) | | | | |
| 3. Securities (BACV) | XXX | XXX | XXX | XXX |
| 4. Nonadmitted Subset (BACV) | XXX | XXX | XXX | XXX |
| b. Ending Balance | | | | |
| 1. Cash | $ 535,611,524 | $ 735,459,338 | $ 791,585,172 | $ |
| 2. Securities (FV) | | | | |
| 3. Securities (BACV) | | | | |
| 4. Nonadmitted Subset (BACV) | | | | |

# Notes to the Financial Statements

**5. Investments (Continued)**

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

| | | Amortized Cost | Fair Value |
|---|---|---|---|
| a. | Overnight and continuous | $ | $ |
| b. | 30 Days or less | | |
| c. | 31 to 90 Days | | |
| d. | More than 90 days | 791,585,172 | 791,585,172 |

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

| | | First Quarter | Second Quarter | Third Quarter | Fourth Quarter |
|---|---|---|---|---|---|
| a. | Maximum Amount | | | | |
| | 1. Cash | $ 920,658,202 | $ 735,459,338 | $ 791,585,172 | $ |
| | 2. Securities (FV) | | | | |
| b. | Ending Balance | | | | |
| | 1. Cash | $ 535,611,524 | $ 735,459,338 | $ 791,585,172 | $ |
| | 2. Securities (FV) | | | | |

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

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

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

J. Real Estate - No Significant Changes

K. Low-Income Housing Tax Credits (LIHTC) - No Significant Changes

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

**6. Joint Ventures, Partnerships and Limited Liability Companies**

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

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

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of September 30, 2024, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the three months ended September 30, 2024.

| Investment Holding Name | Contribution | Carry Value | Total Income | Unfunded Amount | Ownership % |
|---|---|---|---|---|---|
| AAA MULTI-ASSET CREDIT STRATEGIES FUND (Y), L.P. | - | 73,337,845 | 1,044,969 | - | 43.2% |
| AAA MULTI-ASSET CREDIT STRATEGIES FUND (Z), L.P. | - | 85,286,026 | 6,684,769 | - | 43.2% |
| AAA MULTI-ASSET CREDIT STRATEGIES LUX FUND (Y), L.P. | - | - | 6,829 | - | 43.2% |
| AAA MULTI-ASSET CREDIT STRATEGIES LUX FUND (Z), L.P. | - | - | 140,705 | - | 43.2% |
| AP Himalaya LP | - | 105,733,706 | - | - | 43.2% |
| Total - New Issuers | - | 264,357,577 | 7,877,273 | - | |

The 10 largest holdings of AAA as of September 30, 2024 are:

| Investment Holding Name | Carry Value | Total Income | Unfunded Amount | Ownership % |
|---|---|---|---|---|
| AA RRH, L.P. | 525,062,630 | 82,490,972 | 42,928,230 | 43.2% |
| Freedom Parent, LP | 520,521,039 | 139,075,320 | - | 43.2% |
| MidCap Class A Notes | 412,515,716 | 42,854,343 | - | 43.2% |
| AA Net Lease, L.P. | 308,696,714 | 16,322,896 | - | 43.2% |
| AA Otter Investor, LP | 283,820,752 | (12,952,316) | - | 43.2% |
| AAA Aviation Holdings, L.P. | 274,839,115 | 26,561,216 | 35,980,252 | 43.2% |
| Apterra Infrastructure Holdings, LP | 198,808,638 | 39,785,047 | - | 43.2% |
| Athene Wessex Investor A, L.P. | 189,065,644 | 21,823,657 | 12,953,019 | 43.2% |
| A-A SPN-11 (HVFII - AAA), L.P. | 162,064,424 | 14,453,773 | 71,719,296 | 43.2% |
| AOP Finance Partners, L.P. | 142,817,525 | 21,011,477 | 7,350,768 | 43.2% |
| Total - Top 10 | 3,018,212,197 | 391,426,385 | 170,931,565 | 43.2% |

# Notes to the Financial Statements

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

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

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

**7. Investment Income** - No Significant Changes

**8. Derivative Instruments**

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

(9) Derivative Component Values - No Significant Changes

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

**9. Income Taxes**

During 2024, the Company stopped asserting a tax planning strategy related to reinsurance.

A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes

B. Regarding Deferred Tax Liabilities That Are Not Recognized - No Significant Changes

C. Major Components of Current Income Taxes Incurred - No Significant Changes

D. Among the More Significant Book to Tax Adjustments - No Significant Changes

E. Operating Loss and Tax Credit Carryforwards - No Significant Changes

F. Consolidated Federal Income Tax Return - No Significant Changes

G. Federal or Foreign Income Tax Loss Contingencies - No Significant Changes

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $19.2 million and $47.6 million for the nine months ended September 30, 2024 and for the year ended December 31, 2023, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During 2024, the Company received a capital contribution of $734.0 million from AADE.

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions With Related Party Who Are Not Reported on Schedule Y - No Significant Changes

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

# Notes to the Financial Statements

**11. Debt**

A. Debt, Including Capital Notes - No Significant Changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under fixed or floating rate short-term arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations.* The Company did not have any outstanding borrowings as of September 30, 2024 or December 31, 2023.

The Company has issued separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $12,259.7 million as of September 30, 2024. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

(2) FHLB capital stock

(a) Aggregate totals

| | | (1) Total (2+3) | (2) General Account | (3) Separate Accounts |
|---|---|---|---|---|
| 1. | Current Year | | | |
| | (a) Membership stock - Class A | $ | $ | $ |
| | (b) Membership stock - Class B | 10,000,000 | 10,000,000 | |
| | (c) Activity stock | 557,154,000 | 557,154,000 | |
| | (d) Excess stock | | | |
| | (e) Aggregate total (a+b+c+d) | $ 567,154,000 | $ 567,154,000 | $ |
| | (f) Actual or estimated borrowing capacity as determined by the insurer | $ 15,600,000,000 | | |
| 2. | Prior Year-End | | | |
| | (a) Membership stock - Class A | $ | $ | $ |
| | (b) Membership stock - Class B | 10,000,000 | 10,000,000 | |
| | (c) Activity stock | 266,904,000 | 266,904,000 | |
| | (d) Excess stock | | | |
| | (e) Aggregate total (a+b+c+d) | $ 276,904,000 | $ 276,904,000 | $ |
| | (f) Actual or estimated borrowing capacity as determined by the insurer | $ 9,500,000,000 | | |

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

| | | (1) Fair Value | (2) Carrying Value | (3) Aggregate Total Borrowing |
|---|---|---|---|---|
| 1. | Current year total general and separate accounts total collateral pledged (Lines 2+3) | $ 26,240,268,363 | $ 27,459,651,080 | $ 12,381,200,000 |
| 2. | Current year general account total collateral pledged | 26,240,268,363 | 27,459,651,080 | |
| 3. | Current year separate accounts total collateral pledged | | | 12,381,200,000 |
| 4. | Prior year-end total general and separate accounts total collateral pledged | 14,437,458,570 | 15,670,550,286 | 5,931,200,000 |

# Notes to the Financial Statements

**11. Debt (Continued)**

(b) Maximum amount pledged during reporting period

| | (1) Fair Value | (2) Carrying Value | (3) Amount Borrowed at Time of Maximum Collateral |
|---|---|---|---|
| 1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3) | $ 26,240,268,363 | $ 27,459,651,080 | $ 12,381,200,000 |
| 2. Current year general account maximum collateral pledged | 26,240,268,363 | 27,459,651,080 | |
| 3. Current year separate accounts maximum collateral pledged | | | 12,381,200,000 |
| 4. Prior year-end total general and separate accounts maximum collateral pledged | 14,437,458,570 | 15,670,550,286 | 5,931,200,000 |

(4) Borrowing from FHLB

(a) Amount as of the reporting date

| | (1) Total (2+3) | (2) General Account | (3) Separate Accounts | (4) Funding Agreements Reserves Established |
|---|---|---|---|---|
| 1. Current Year | | | | |
| (a) Debt | $ | $ | $ | XXX |
| (b) Funding agreements | 12,381,200,000 | | 12,381,200,000 | $ 12,259,680,919 |
| (c) Other | | | | XXX |
| (d) Aggregate total (a+b+c) | $ 12,381,200,000 | $ | $ 12,381,200,000 | $ 12,259,680,919 |
| 2. Prior Year-end | | | | |
| (a) Debt | $ | $ | $ | XXX |
| (b) Funding agreements | 5,931,200,000 | | 5,931,200,000 | $ 5,833,935,723 |
| (c) Other | | | | XXX |
| (d) Aggregate total (a+b+c) | $ 5,931,200,000 | $ | $ 5,931,200,000 | $ 5,833,935,723 |

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

| | (1) Total (2+3) | (2) General Account | (3) Separate Accounts |
|---|---|---|---|
| 1. Debt | $ | $ | $ |
| 2. Funding agreements | 12,381,200,000 | | 12,381,200,000 |
| 3. Other | | | |
| 4. Aggregate total (Lines 1+2+3) | $ 12,381,200,000 | $ | $ 12,381,200,000 |

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

**14. Liabilities, Contingencies and Assessments**

A. Contingent Commitments - No Significant Changes

# Notes to the Financial Statements

**14. Liabilities, Contingencies and Assessments (Continued)**

B. Assessments

(1) Guaranty associations may subject member insurers, including the Company, to assessments that require the insurers to pay funds to cover contractual obligations under insurance policies issued by insurance companies that become impaired or insolvent. The assessments are based on an insurer's proportionate share of premiums written in that state during a specified one-year or three-year period for lines of business in which the impaired or insolvent insurer engages, subject to prescribed limits. On December 30, 2022, the North Carolina Wake County Superior Court entered an Order of Liquidation (Liquidation Order) against Bankers Life Insurance Company (BLIC) and Colorado Bankers Life Insurance Company (CBLIC), which was affirmed by the North Carolina Court of Appeals on March 5, 2024. On April 9, 2024, GBIG Holdings, LLC (GBIG), the sole shareholder of BLIC and CBLIC, filed a Petition for Discretionary Review requesting the North Carolina Supreme Court review the decision by the North Carolina Court of Appeals to affirm the Liquidation Order. On July 11, 2024, GBIG filed a Motion to Withdraw its Petition for Discretionary Review. The Company is not a party to this litigation. The North Carolina Supreme Court granted the Motion to Withdraw on August 23, 2024, which makes the Liquidation Order effective on November 30, 2024. Shortly thereafter, guaranty associations began levying assessments, with assessments expected to continue for the foreseeable future. As of September 30, 2024, the Company recorded a liability of $176.7 million, based on the current best estimate for these assessments, as well as an asset of $4.3 million for future premium tax credits. The actual amount of assessments levied against the Company during the year ended December 31, 2024 or in future years in connection with the BLIC and CBLIC insolvencies may vary from this estimate. The Company expects to recover a significant amount of the assessments paid through future reinsurance reimbursements.

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

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

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

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

**15. Leases** - None

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

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

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

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

# Notes to the Financial Statements

## 20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value at reporting date

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|---|---|---|---|---|---|
| a. Assets at fair value | | | | | |
| Bonds: Other | $ | $ 2,361,296 | $ 45,873,806 | $ | $ 48,235,102 |
| Bonds: CMBS | | 18,398,592 | | | 18,398,592 |
| Bonds: RMBS | | 9,009,747 | 409 | | 9,010,156 |
| Preferred stocks | 90,811,413 | 580,321,394 | | | 671,132,807 |
| Common stocks | 21,891,440 | 567,154,000 | 8,595,150 | | 597,640,590 |
| Derivative assets: Options | | 1,524,170,783 | | | 1,524,170,783 |
| Derivative assets: Currency Swaps | | 119,298,664 | | | 119,298,664 |
| Derivative assets: Interest Rate | 549,602 | | | | 549,602 |
| Derivative assets: Total Return Swaps | | 1,138,872 | | | 1,138,872 |
| Derivative assets: Futures | 115,662,982 | | | | 115,662,982 |
| Derivative assets: FX Forwards | | 264,668,236 | | | 264,668,236 |
| Derivative assets: Swaptions | | 9,678,440 | | | 9,678,440 |
| Derivative assets: Equity Warrants | | | 452,572 | | 452,572 |
| Separate account assets: group annuity | 7,147,638 | 253,476,809 | 22,933,887 | | 283,558,334 |
| Separate account assets: index-linked products | 1,977,250 | 30,465,119 | 37,996 | | 32,480,365 |
| Separate account assets: variable products | | 92,358,146 | | | 92,358,146 |
| Total assets at fair value/NAV | $ 238,040,325 | $ 3,472,500,098 | $ 77,893,820 | $ | $ 3,788,434,243 |
| b. Liabilities at fair value | | | | | |
| Derivative liabilities: Options | $ | $ 95,547,988 | $ | $ | $ 95,547,988 |
| Derivative liabilites: Currency Swaps | | 171,462,714 | | | 171,462,714 |
| Derivative liabilites: Interest Rate | 199,575 | 107,556 | | | 307,131 |
| Derivative liabilites: Futures | 62,749 | | | | 62,749 |
| Derivative liabilites: FX Forwards | | 230,562,416 | | | 230,562,416 |
| Separate account liabilities: group annuity | | 44,865,836 | | | 44,865,836 |
| Separate account liabilities: index-linked products | | 5,704,274 | | | 5,704,274 |
| Separate account liabilities: variable products | | 92,291,846 | | | 92,291,846 |
| Total liabilities at fair value | $ 262,324 | $ 640,542,630 | $ | $ | $ 640,804,954 |

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

| Description | Beginning balance as of 07/01/2024 | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 09/30/2024 |
|---|---|---|---|---|---|---|---|---|---|---|
| a. Assets | | | | | | | | | | |
| Bonds: Other | $ 4,890,954 | $ 43,510,766 | $ | $ | $ (2,527,914) | $ | $ | $ | $ | $ 45,873,806 |
| Bonds: RMBS | 1,319 | | (14,599) | 1,356 | 12,590 | | | | (257) | 409 |
| Bonds: ABS | 3,164,503 | | (4) | | | | | (3,164,499) | | |
| Preferred stocks | 4,575,000 | | (4,537,500) | | (37,500) | | | | | |
| Common Stocks | 8,983,834 | | | | (388,684) | | | | | 8,595,150 |
| Derivative assets: Equity Warrants | 351,333 | | | | 101,239 | | | | | 452,572 |
| Separate account assets: group annuity | 5,671,343 | 21,755,383 | (4,537,500) | | 44,661 | | | | | 22,933,887 |
| Separate account assets: index-linked products | 29,364 | | | | 8,632 | | | | | 37,996 |
| Total assets | $ 27,667,650 | $ 65,266,149 | $ (9,089,603) | $ 1,356 | $ (2,786,976) | $ | $ | $ (3,164,499) | $ (257) | $ 77,893,820 |
| b. Liabilities | | | | | | | | | | |
| Total liabilities | $ | $ | $ | $ | $ | $ | $ | $ | $ | $ |

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

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

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

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

# Notes to the Financial Statements

**20. Fair Value Measurements (Continued)**

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

The levels of the fair value hierarchy are as follows:

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

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

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

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

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

B. Other Fair Value Disclosures - None

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|---|---|---|---|---|---|---|---|
| Assets - Bonds | $ 102,225,253,915 | $ 103,564,962,472 | $ 4,135,591,861 | $ 74,213,984,531 | $ 23,875,677,523 | $ | $ |
| Assets - Preferred stocks | 1,430,944,726 | 1,427,562,373 | 91,542,170 | 581,320,149 | 758,082,407 | | |
| Assets - Common stock | 597,640,590 | 597,640,590 | 21,891,440 | 567,154,000 | 8,595,150 | | |
| Assets - Mortgage loans - first liens | 48,771,127,583 | 49,820,777,701 | | | 48,771,127,583 | | |
| Assets - Mortgage loans - other than first liens | 948,414,183 | 1,079,895,128 | | | 948,414,183 | | |
| Assets - Policy loans | 139,700,989 | 139,700,989 | | 139,700,989 | | | |
| Assets - Cash, cash equivalents and short-term investments | 10,427,444,318 | 10,427,508,416 | 9,367,283,079 | 913,755,380 | 146,405,859 | | |
| Assets - Derivative assets | 6,482,214,545 | 3,528,958,541 | 187,032,775 | 6,295,274,221 | (92,451) | | |
| Assets - Derivative collateral assets | 328,851,771 | 328,851,771 | 328,851,771 | | | | |
| Assets - Other invested assets | 10,070,473,659 | 10,108,394,964 | | 479,395,135 | 1,108,112,460 | 8,482,966,064 | |
| Assets - Separate account: variable products | 92,358,146 | 92,358,146 | | 92,358,146 | | | |
| Assets - Separate account: group annuity | 42,723,439,911 | 45,418,848,096 | 2,122,245,492 | 28,878,763,057 | 9,912,081,266 | 1,810,350,096 | |
| Assets - Separate account: index-linked products | 2,689,758,518 | 2,718,544,754 | 75,435,178 | 1,728,328,294 | 843,024,318 | 42,970,728 | |
| Liabilities - Deposit-type contracts | 33,583,607,112 | 34,097,299,861 | | 33,204,572,711 | 379,034,401 | | |
| Liabilities - Repurchase agreements | 1,847,935,350 | 1,847,935,350 | | 1,847,935,350 | | | |
| Liabilities - Derivative liabilities | 1,137,969,100 | 947,158,451 | 23,216,625 | 1,114,752,475 | | | |
| Liabilities - Derivative and other collateral | 5,073,006,358 | 5,073,006,358 | 5,073,006,358 | | | | |
| Liabilities - Separate account: group annuity deposit-type contracts | 8,057,615 | 8,250,203 | | | 8,057,615 | | |
| Liabilities - Separate account: funding agreements | 12,540,658,812 | 12,259,680,919 | | 12,540,658,812 | | | |
| Liabilities - Separate account: group annuity derivatives | 183,090,032 | 202,915,610 | | 183,090,032 | | | |
| Liabilities - Separate account: index-linked products derivatives | 14,690,521 | 14,385,728 | | 14,690,521 | | | |

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

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

# Notes to the Financial Statements

**20. Fair Value Measurements (Continued)**

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

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

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

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of September 30, 2024, the Company's general and separate accounts have $5,713 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

**21. Other Items**

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

During 2024, the Company novated 1,085 and denovated 14 life policies with statutory policy reserves of $49.1 million to Accordia Life and Annuity Company (Accordia). These policies were previously 100% ceded to Accordia through a coinsurance agreement entered into in 2013, and therefore the novation had no impact on the Company's balance sheet, income or capital and surplus position.

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-Transferable Tax Credits - No Significant Changes

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

G. Retained Assets - None

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

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

**22. Events Subsequent**

Subsequent events have been considered through November 14, 2024 for the statutory statement dated September 30, 2024.

**23. Reinsurance**

The Company entered into a modified coinsurance agreement effective January 1, 2024 with Athene Annuity Re Ltd. (AARe), an affiliated reinsurer, pursuant to which it cedes a quota share of the Company's retail annuity business issued on or after January 1, 2024. Modified coinsurance reserves ceded to AARe under this agreement were $3,131.7 million as of September 30, 2024.

# Notes to the Financial Statements

**23. Reinsurance (Continued)**

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it ceded a quota share of certain of the Company's retail annuity business issued on or after January 1, 2023. Effective July 1, 2024, the agreement was amended to convert the basis of reinsurance from modified coinsurance to coinsurance funds withheld. In connection with this amendment, the Company will pay AARe a $260 million ceding commission. As of September 30, 2024, the Company recognized a reserve credit of $45,747.7 million and reported funds held under reinsurance of $45,914.5 million for this agreement. Modified coinsurance reserves ceded to AARe under this agreement were $27,362.8 million as of December 31, 2023.

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

**24. Retrospectively Rated Contracts & Contracts Subject to Redetermination**

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - None

(5) ACA risk corridors receivable as of reporting date - None

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

**26. Intercompany Pooling Arrangements** - None

**27. Structured Settlements** - None

**28. Health Care Receivables** - None

**29. Participating Policies** - No Significant Changes

**30. Premium Deficiency Reserves** - None

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

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

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

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

**35. Separate Accounts** - No Significant Changes

**36. Loss/Claim Adjustment Expenses** - None

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

## GENERAL

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

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

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

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

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

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

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

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

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

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

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| Apollo S3 RIC Management, L.P. | New York, NY | NO | NO | NO | YES |

# GENERAL INTERROGATORIES

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

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

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

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

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

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

## FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 1,320,890

## INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $1,986 million of assets under repurchase agreements, $27,460 million of assets pledged as collateral to the FHLB, and has granted security interest in $13,828 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,141,443,280

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

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

14.2 If yes, please complete the following:

| | | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|---|---|---|
| 14.21 | Bonds | $ 10,709,847,878 | $ 22,967,859,694 |
| 14.22 | Preferred Stock | $ | $ 45,000,000 |
| 14.23 | Common Stock | $ 424,921,709 | $ 439,748,505 |
| 14.24 | Short-Term Investments | $ | $ |
| 14.25 | Mortgage Loans on Real Estate | $ 1,282,269,219 | $ 924,705,111 |
| 14.26 | All Other | $ 6,602,884,677 | $ 6,524,682,280 |
| 14.27 | Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | $ 19,019,923,483 | $ 30,901,995,590 |
| 14.28 | Total Investment in Parent included in Lines 14.21 to 14.26 above | $ | $ |

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian Address |
|---|---|
| The Bank of New York Mellon | One Wall Street, New York, NY 10286 |
| Citibank, N.A. | 388 Greenwich Street, New York, NY 10013 |
| Deutsche Bank Trust Company Americas | 1761 East Street, Andrew Place, Santa Ana, CA 92705 |
| Northern Trust | 50 South La Salle Street, M-27, Chicago, IL 60603 |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

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

| | | 1<br>Amount |
|---|---|---|
| 1.1 | Long-Term Mortgages In Good Standing | |
| 1.11 | Farm Mortgages | $ |
| 1.12 | Residential Mortgages | $ 25,104,897,373 |
| 1.13 | Commercial Mortgages | $ 25,020,925,774 |
| 1.14 | Total Mortgages in Good Standing | $ 50,125,823,147 |
| 1.2 | Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing with Restructured Terms | $ 141,931,908 |
| 1.3 | Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | $ |
| 1.32 | Residential Mortgages | $ 391,969,214 |
| 1.33 | Commercial Mortgages | $ 99,545,569 |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months | $ 491,514,783 |
| 1.4 | Long-Term Mortgage Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | $ |
| 1.42 | Residential Mortgages | $ 141,402,991 |
| 1.43 | Commercial Mortgages | $ |
| 1.44 | Total Mortgages in Process of Foreclosure | $ 141,402,991 |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) | $ 50,900,672,829 |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter | |
| 1.61 | Farm Mortgages | $ |
| 1.62 | Residential Mortgages | $ 322,453 |
| 1.63 | Commercial Mortgages | $ 7,550,952 |
| 1.64 | Total Mortgages Foreclosed and Transferred to Real Estate | $ 7,873,405 |

2. Operating Percentages:

| | | |
|---|---|---|
| 2.1 | A&H loss percent | (70.387)% |
| 2.2 | A&H cost containment percent | % |
| 2.3 | A&H expense percent excluding cost containment expenses | 359.504 % |

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

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| | |

# SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Ceded | 7<br>Type of Business Ceded | 8<br>Type of Reinsurer | 9<br>Certified Reinsurer Rating (1 through 6) | 10<br>Effective Date of Certified Reinsurer Rating |
|---|---|---|---|---|---|---|---|---|---|
| 00000 | RJ-3191540 | 01/01/2024 | ATHENE ANNUITY RE LTD | BMU | MCO/I | FA | Reciprocal Jurisdiction | | |
| 00000 | RJ-3191540 | 01/01/2024 | ATHENE ANNUITY RE LTD | BMU | MCO/I | IA | Reciprocal Jurisdiction | | |
| 00000 | RJ-3191540 | 07/01/2024 | ATHENE ANNUITY RE LTD | BMU | COFW/I | FA | Reciprocal Jurisdiction | | |
| 00000 | RJ-3191540 | 07/01/2024 | ATHENE ANNUITY RE LTD | BMU | COFW/I | IA | Reciprocal Jurisdiction | | |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

| States, Etc. | | 1 Active Status (a) | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 Through 5 | Deposit-Type Contracts |
| 1. Alabama | AL | L | 232,496 | 463,931,402 | 112 | | 464,164,010 | 70,000 |
| 2. Alaska | AK | L | 34,140 | 42,941,277 | | | 42,975,417 | |
| 3. Arizona | AZ | L | 763,143 | 730,431,034 | 9,878 | | 731,204,055 | |
| 4. Arkansas | AR | L | 103,993 | 106,049,659 | 221 | | 106,153,873 | |
| 5. California | CA | L | 3,837,174 | 3,547,560,338 | 16,334 | | 3,551,413,846 | |
| 6. Colorado | CO | L | 780,476 | 363,322,203 | 246 | | 364,102,925 | |
| 7. Connecticut | CT | L | 241,414 | 296,831,352 | 15,685 | | 297,088,451 | |
| 8. Delaware | DE | L | 81,583 | 138,693,214 | | | 138,774,797 | 11,331,765,236 |
| 9. District of Columbia | DC | L | 38,777 | 23,336,717 | 905 | | 23,376,400 | |
| 10. Florida | FL | L | 1,823,065 | 2,954,663,508 | 90,877 | | 2,956,577,450 | |
| 11. Georgia | GA | L | 864,274 | 813,254,399 | 14,154 | | 814,132,827 | |
| 12. Hawaii | HI | L | 283,546 | 133,748,653 | | | 134,032,199 | |
| 13. Idaho | ID | L | 131,361 | 105,086,775 | 103 | | 105,218,238 | |
| 14. Illinois | IL | L | 1,660,944 | 1,534,749,085 | 9,403 | | 1,536,419,432 | |
| 15. Indiana | IN | L | 1,235,164 | 630,802,486 | 36,536 | | 632,074,185 | |
| 16. Iowa | IA | L | 2,340,389 | 233,457,940 | 6,660 | | 235,804,989 | |
| 17. Kansas | KS | L | 547,702 | 117,393,932 | 2,339 | | 117,943,974 | |
| 18. Kentucky | KY | L | 249,789 | 317,634,057 | 8,527 | | 317,892,373 | |
| 19. Louisiana | LA | L | 218,061 | 431,052,087 | 1,131 | | 431,271,280 | |
| 20. Maine | ME | L | 144,435 | 67,450,436 | | | 67,594,871 | |
| 21. Maryland | MD | L | 761,749 | 562,588,906 | 9,599 | | 563,360,254 | |
| 22. Massachusetts | MA | L | 301,615 | 513,049,730 | 3,649 | | 513,354,994 | 303,440 |
| 23. Michigan | MI | L | 3,126,006 | 1,094,955,603 | 7,303 | | 1,098,088,912 | 165,000 |
| 24. Minnesota | MN | L | 5,839,909 | 377,445,108 | 29,281 | | 383,314,297 | |
| 25. Mississippi | MS | L | 147,512 | 242,724,725 | | | 242,872,238 | |
| 26. Missouri | MO | L | 821,054 | 497,138,751 | 527 | | 497,960,332 | |
| 27. Montana | MT | L | 55,736 | 35,483,337 | | | 35,539,072 | |
| 28. Nebraska | NE | L | 610,179 | 76,130,130 | 3,446 | | 76,743,755 | |
| 29. Nevada | NV | L | 133,309 | 206,675,015 | | | 206,808,325 | |
| 30. New Hampshire | NH | L | 23,097 | 112,552,711 | | | 112,575,807 | |
| 31. New Jersey | NJ | L | 509,111 | 1,376,999,325 | 30,757 | | 1,377,539,192 | |
| 32. New Mexico | NM | L | 101,202 | 73,126,065 | 5,102 | | 73,232,369 | |
| 33. New York | NY | N | 483,612 | 51,398,263 | 1,305 | | 51,883,180 | |
| 34. North Carolina | NC | L | 811,024 | 1,443,041,347 | 5,394 | | 1,443,857,765 | |
| 35. North Dakota | ND | L | 202,918 | 70,824,444 | | | 71,027,362 | |
| 36. Ohio | OH | L | 1,417,200 | 1,414,481,642 | 32,529 | | 1,415,931,371 | |
| 37. Oklahoma | OK | L | 306,142 | 129,136,642 | 866 | | 129,443,650 | |
| 38. Oregon | OR | L | 386,388 | 211,456,221 | | | 211,842,608 | 317,000 |
| 39. Pennsylvania | PA | L | 1,254,877 | 1,753,038,727 | 30,375 | | 1,754,323,979 | 136,500 |
| 40. Rhode Island | RI | L | 133,230 | 88,527,797 | 1,458 | | 88,662,486 | |
| 41. South Carolina | SC | L | 289,799 | 555,430,537 | 1,238 | | 555,721,573 | |
| 42. South Dakota | SD | L | 163,778 | 74,629,801 | 385 | | 74,793,964 | |
| 43. Tennessee | TN | L | 441,973 | 751,817,495 | 22,731 | | 752,282,199 | |
| 44. Texas | TX | L | 2,273,982 | 1,772,732,915 | 7,446 | | 1,775,014,342 | 169,994 |
| 45. Utah | UT | L | 289,384 | 272,789,887 | 524 | | 273,079,795 | |
| 46. Vermont | VT | L | 14,023 | 42,254,247 | | | 42,268,269 | |
| 47. Virginia | VA | L | 480,383 | 759,082,633 | 8,280 | | 759,571,295 | |
| 48. Washington | WA | L | 2,559,351 | 440,951,734 | 539 | | 443,511,624 | |
| 49. West Virginia | WV | L | 53,466 | 173,311,935 | 311 | | 173,365,712 | |
| 50. Wisconsin | WI | L | 3,889,857 | 610,246,315 | 10,619 | | 614,146,792 | |
| 51. Wyoming | WY | L | 29,784 | 23,360,933 | | | 23,390,717 | |
| 52. American Samoa | AS | N | | | | | | |
| 53. Guam | GU | N | | (49,884) | | | (49,884) | |
| 54. Puerto Rico | PR | L | 1,241 | 949,953 | | | 951,193 | |
| 55. U.S. Virgin Islands | VI | N | | 159,774 | | | 159,774 | |
| 56. Northern Mariana Islands | MP | N | | | | | | |
| 57. Canada | CAN | N | 261,619 | (777,386) | | | (515,767) | |
| 58. Aggregate Other Aliens | OT | XXX | 42,911 | (1,322,500) | | | (1,279,589) | 6,000,000,000 |
| 59. Subtotal | | XXX | 43,829,344 | 28,858,733,431 | 426,775 | | 28,902,989,550 | 17,332,927,171 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | 14,407,720 | | | | 14,407,720 | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | | XXX | 2,429,495 | | | | 2,429,495 | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | | XXX | 799,269 | | 10,591 | | 809,860 | |
| 94. Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. Totals (Direct Business) | | XXX | 61,465,828 | 28,858,733,431 | 437,366 | | 28,920,636,625 | 17,332,927,171 |
| 96. Plus Reinsurance Assumed | | XXX | 4,951,750 | 1,894,281,278 | | | 1,899,233,028 | |
| 97 Totals (All Business) | | XXX | 66,417,578 | 30,753,014,709 | 437,366 | | 30,819,869,653 | 17,332,927,171 |
| 98. Less Reinsurance Ceded | | XXX | 65,989,772 | 24,634,523,312 | 343,169 | | 24,700,856,253 | 7,179,836,899 |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 427,806 | 6,118,491,397 | 94,197 | | 6,119,013,400 | 10,153,090,272 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. ZZZ Other Alien | | XXX | 42,911 | (1,322,500) | | | (1,279,589) | 6,000,000,000 |
| 58002. | | XXX | | | | | | |
| 58003. | | XXX | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | | | | | | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 42,911 | (1,322,500) | | | (1,279,589) | 6,000,000,000 |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | | | | | | |

(a) Active Status Counts:

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

Athene Bermuda Employee Company Ltd.

Athene IP Holding Ltd.

Athene North Employment Service Corporation

Athora Holding Ltd.

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.
- Athora IP Holding Ltd.
- Athora Class D Holdings Ltd.
- Athora NL Class D Holdings Ltd.

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

PART 1 – ORGANIZATIONAL CHART

Athora Co-Invest Management, Ltd.
- Athora Co-Invest, L.P.

Athora Europe Holding Limited
- .Athora Belgium S.A./N.V.
  - Groupe GVA-BC Assurances S.A.
- .Athora Services Belgium S.A./N.V.

Athora Life Re Ltd.
- Athora Ireland plc
  - Athora Europe Investments DAC
    - Athora Note Programme Holdings GP Ltd.
    - Athora General Account Programme LP
    - Athora Series I Limited Partnership
    - Athora Oyster Series LP
    - Athora Oyster Series Modco LP
    - Athora Rain Series LP
    - Athora Rain OC Series LP
    - Athora Verdi Series LP
      - AP Credit Solutions IV Pte

Athora Deutschland Verwaltungs GmbH
- Athora Deutschland Holding GmbH & Co. KG
  - Athora Deutschland GmbH
    - Athora Pensionkasse AG
    - Athora Deutschland Service GmbH
    - Athora Lebensversicherung AG
      - Athora Lux Invest SCSp

Athora Netherlands Holding Limited
- Athora Netherlands Services B.V.
- Athora Netherlands N.V.
- SRLEV N.V.
  - N.V. Pensioen ESC
  - REAAL De Ruyterkade B.V.
  - REAAL Winkels I B.V.
  - REAAL Winkels II B.V.
  - REAAL Wognumsebuurt B.V.
  - REAAL Kantoren I B.V.
  - REAAL Woningen I B.V.
  - GVR500 Building B.V.
  - RE Young Urban Housing B.V.
  - RE Griftlaan Zeist B.V.
  - Bellecom N.V.
  - PDC Industrial Center 143 Sp. Z o.o
  - Dumenza Sp. Z o.o
  - RE NL Holding 1 S.a.r.l
    - RE NL Property AB
      - RE NL Borås 1 AB
      - RE NL Vansbro 1 AB
      - RE NL Örebro 1 AB
    - Ireland TAM Dublin Property S.A.R.L

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Union Street Partners, L.P.

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

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

Apollo EPF II Capital Management, LLC

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

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

ANRP II GenPar, Ltd.

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

Apollo Accord Advisors, LLC

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

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

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

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

Apollo Structured Credit Recovery Advisors IV LLC
- Apollo Structured Credit Recovery Fund IV LP
- Apollo Structured Credit Recovery Master Fund IV LP
- Apollo Offshore Structured Credit Recovery Fund IV Ltd.

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo Chiron Advisors GP, LLC

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

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

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

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

Apollo SPAC Advisors I GP, LLC
- Apollo SPAC Advisors I, L.P.
  - Apollo SPAC Fund I, L.P.
  - Apollo SPAC Fund I (A), L.P.
  - Apollo SPAC Fund I (B FC), L.P.

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

APO Corp.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

AP Violet Advisors GP, LLC

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

Apollo Administration GP Ltd.

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

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

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

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

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

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

AAA MIP Limited
AAA Associates, L.P.

AP Caps II Holdings GP, LLC
Acropolis Infrastructure Acquisition Sponsor, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

APSG Advisors GP, LLC

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

Delaware Rose GP L.L.C

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

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

PART 1 – ORGANIZATIONAL CHART

Oxenwood Catalina (Germany II) S.à.r.l.
Oxenwood Catalina Neuss S.à.r.l.
OXW Catalina PropCo 1 S.à r.l.
OXW Catalina PropCo 2 S.à r.l.
Catalina Permian Ltd
Catalina Acra Zurich Reinsurance Trust
Catalina Oxenwood Investments Ltd
Propco (Newport) Limited
Propco (Greenock) Limited
Propco (Yeovil) Limited
Catalina Oxenwood Investments Ltd
OXW Catalina UK Limited
OXW Catalina (Logistics XVII) Limited
OXW Catalina (Logistics XXV) Limited
OXW Catalina (Logistics XXVI) Limited
OXW Catalina (Logistics XXVII) Limited
AD Land Exeter Ltd
Catalina Holdings UK Limited
Catalina Worthing Insurance Limited
Catalina Oxenwood Investments Ltd
Propco (Swansea) Limited
Catalina Services UK Limited
Lightning Top-Up Trust
Catalina Oxenwood European Investments Ltd.
Catalina Oxenwood Investments Ltd.
Catalina Re Archdale US LLC
Catalina Re Archdale Life Insurance Company Ltd.
Catalina Beta Ltd.
Alea Group Holdings (Bermuda) Ltd.
FIN LLC
Alea Holdings US Company
Alea North America Insurance Company
SPARTA Insurance Company
National American Insurance Company of California
QLT Buffalo LLC
AHUSCO Statutory Trust I
AHUSCO Statutory Trust II
AHUSCO Statutory Trust III
Catalina Alpha US Holding Company
Catalina U.S. Insurance Services LLC
Catalina Finance LLP
Elbow Re Ltd.
Catalina Oxenwood European Investments Ltd
Catalina Oxenwood Investments Ltd
Catalina Services (Bermuda) Ltd.
Apollo Rose II (I), L.P.
Apollo Wessex Advisors GP, LLC
Apollo Wessex Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

APH Holdings, L.P.

- Apollo ANRP Capital Management II, LLC
  - Apollo ANRP Advisors II, L.P.
    - Apollo Natural Resources Partners II, L.P.
      - AP Boardwalk GP, LLC
    - Apollo ANRP Co-Investors II (B), L.P.
- Apollo ANRP Capital Management III, LLC
  - Apollo ANRP Advisors III, L.P
    - Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
      - Apollo Natural Resources Partners (Lux) III, SCSp
    - Apollo Natural Resources Partners III, L.P.
    - Apollo ANRP Co-Investors III (B), L.P.
    - ANRP III (T-P1) Holdings, L.P.
  - Apollo ANRP Advisors III (P2), L.P.
    - Apollo Natural Resources Partners (P2) III, L.P.
- Apollo Capital Management VIII, LLC
  - Apollo Advisors VIII, L.P.
    - Apollo Fund Administration VIII, LLC
    - Apollo Investment Fund VIII, L.P.
    - Apollo Investment Fund (I) VIII, L.P.
    - Apollo Overseas Partners VIII, L.P.
    - Apollo Overseas Partners (I) VIII, L.P.
    - Apollo Overseas Partners (Delaware) VIII, L.P.
    - Apollo Overseas Partners (Delaware 892) VIII, L.P.
- Apollo Hybrid Value Capital Management, LLC
  - Apollo Hybrid Value Advisors, L.P.
    - Apollo HVF Co-Investors (B), L.P.
    - Apollo HVF Co-Investors (C), L.P.
    - Apollo Hybrid Value Fund, L.P.
    - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
    - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
      - Apollo Hybrid Value Overseas Partners (Lux), SCSp
    - Apollo Hybrid Value Overseas Partners, L.P.
    - AA Direct GP, LLC
      - AA Direct, L.P.
    - AP Ulysses Advisors, LLC
      - AP Violet, L.P.
        - VA Capital Company LLC
          - Venerable Holdings, Inc.
            - Venerable Insurance and Annuity Company
              - Corporate Solutions Life Reinsurance Company
              - Rocky Range, Inc.
            - Directed Services LLC
            - VIAC Services Company
            - Venerable Investment Advisers, LLC
- Apollo Special Situations Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Special Situations Advisors, L.P.
Apollo Special Situations Fund, L.P.
AA GP Solutions Advisors GP, LLC
AA GP Solutions Advisors, L.P.
AA GP Solutions Fund, L.P.
Apollo Credit Secondaries I GP, LLC
Apollo Credit Secondaries Fund I, L.P.
Apollo Credit Secondaries Fund I (A), L.P.
Apollo Credit Secondaries Fund I (B), L.P.
Apollo Credit Secondaries I Advisors GP, LLC
Apollo Credit Secondaries I Advisors, L.P.
Apollo Advisors IX (EH-GP), LLC
Apollo Advisors IX (EH), L.P.
AP Highlands Co-Invest, L.P.
Highlands Bermuda Holdco, Ltd.
AIF IX International Holdings, L.P.
AP Highlands Holdings (GP), LLC
AP Highlands Holdings, L.P.
Highlands Bermuda Holdco, Ltd.
Aspen Insurance Holdings Limited
Aspen Bermuda Limited
Aspen (UK) Holdings Limited
Aspen UK Syndicate Services LimitedAspen U.S. Holdings, Inc.
Aspen American Insurance Company
Aspen Specialty Insurance Company
Aspen Insurance U.S. Services Inc.
Aspen Specialty Insurance Management, Inc.
Aspen Specialty Insurance Solutions, LLC
Aspen Re America, Inc.
Digital Risk Resources, LLC
Aspen Insurance UK Services Limited
Aspen Australia Service Company Pty Limited
Aspen European Holdings Limited
Aspen Insurance UK Limited
Acorn Limited
Blue Waters Insurers, Corp.
Aspen Managing Agency Limited
Aspen Singapore Pte. Limited
Aspen Underwriting Limited
Silverton Re Ltd.
Aspen Capital Management Limited
Peregrine Reinsurance Ltd
Aspen Cat Fund Limited
Harvest Holdings II GP, LLC
Harvest Holdings II (C), L.P.
Harvest Holdings II (V), L.P.
Karpos Investments II (C), L.P.
Karpos Investments II (V), L.P.

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PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

Financial Credit IV Capital Management, LLC
- Financial Credit Investment Advisors IV, L.P.
  - Financial Credit Investment IV, L.P.
  - Financial Credit Investment IV (Feeder), L.P.
  - Financial Credit Investment (PF) IV, L.P.

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

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

AA IX Holdings, LLC

Apollo Impact Mission Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Historic LifePoint Hospitals, LLC

- LifePoint Hospitals Holdings, LLC
  - AdvantagePoint Health Alliance, LLC
    - AdvantagePoint Health Alliance – Blue Ridge, LLC
    - AdvantagePoint Health Alliance – Bluegrass, LLC
    - AdvantagePoint Health Alliance - Hot Springs, LLC
    - AdvantagePoint Health Alliance - Mesilla Valley, LLC
    - AdvantagePoint Health Alliance - Paris, LLC
    - AdvantagePoint Health Alliance – Tennessee Valley, LLC
    - AdvantagePoint Health Alliance – Great Lakes, LLC
    - AdvantagePoint Health Alliance – Laurel Highlands, LLC
    - AdvantagePoint Health Alliance – Northwest, LLC
    - AdvantagePoint Health Alliance – Western North Carolina, LLC
  - Ashley Valley Medical Center, LLC
  - Ashley Valley Physician Practice, LLC
  - Castleview Medical, LLC
    - Castleview Hospital, LLC
    - Castleview Physician Practice, LLC
  - HealthyHub, LLC
  - Home Health Partner, LLC
  - HSC Credentialing Support Services, LLC
  - HSCGP, LLC
    - Lifepoint Corporate Services, General Partnership

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

PART 1 – ORGANIZATIONAL CHART

- America Management Companies, LLC
- LifePoint Billing Services, LLC
- Forward Health Ventures (A) LLC
- Forward Health Ventures (B) LLC

LifePoint CSLP, LLC

- Lifepoint Corporate Services, General Partnership
  - Forward Health Ventures (A) LLC
  - Forward Health Ventures (B) LLC

LifePoint Holdings 2, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

DLP Partner Central Carolina, LLC

DLP Partner Conemaugh, LLC

DLP Partner Frye, LLC

DLP Partner Marquette, LLC

DLP Partner MedWest, LLC

DLP Partner Twin County, LLC

DLP Partner Wilson Rutherford, LLC

Fauquier Partner, LLC

- Fauquier Holding Company, LLC
  - Fauquier Diagnostic Imaging Center, LLC
  - Fauquier Long-Term Care, LLC

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

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

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

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

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

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

- SST Community Health, L.L.C.

THM Physician Practice, LLC
Ville Platte Medical Center, LLC

- Wythe County Community Hospital, LLC
- Wythe County Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

- DLP Lima Partner, LLC
  - DLP Conemaugh Holding Company, LLC
    - DLP Conemaugh Memorial Medical Center, LLC
    - DLP Conemaugh Miners Medical Center, LLC
    - DLP Conemaugh Meyersdale Medical Center, LLC
    - DLP Conemaugh Physician Practices, LLC
    - DLP Conemaugh JV, LLC
  - Nason Medical Center, LLC
  - Nason Physician Practices, LLC
  - RCHP-Ottumwa Holdings, Inc.
    - Ottumwa Physicians, LLC
      - Ottumwa ER, LLC
      - Ottumwa Health Group, LLC
    - RCHP-Ottumwa, LLC
      - Collaborative Laboratory Services, L.L.C.
      - RRL Ottumwa, LLC
  - Western Plains Regional Hospital, LLC
    - Dodge City Healthcare Group, LLC
      - Western Plains Physician Practices, LLC
- Lima HoldCo Parent, LLC
- RCHP, LLC
  - Point of Life Indemnity, LTD.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

Cottonwood Springs Physician Group, LLC
Denver Springs, LLC
Denver Springs Physician Group, LLC
Dublin Springs, LLC
Dublin Springs Physician Group, LLC
Highland Springs Property, LLC
Mesa Springs, LLC
Mesa Springs Physician Group, LLC
Highland Springs, LLC
Highland Springs Physician Group, LLC
Oakwood Springs, LLC
Oakwood Springs Physician Group, LLC
Rainier Springs, LLC
Rainier Springs Physician Group, LLC
Rock Springs, LLC
Rock Springs Physician Group, LLC
Spokane Springs, LLC
Triangle Springs, LLC
Triangle Springs Physician Group, LLC
Westpark Springs, LLC
Westpark Springs Physician Group, LLC
Woodland Springs, LLC
Woodland Springs Physician Group, LLC
Sycamore Springs, LLC
Sycamore Springs Physician Group, LLC
Springstone Physicians, LLC
Springstone Physician Management, LLC
Lifepoint Rehabilitation Services, LLC
LPNT Rehab Development 2, LLC
East Valley Rehabilitation Hospital, L.L.C
TherEx, LLC
Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
LPNT Rehab Development 3, LLC
LPNT Rehab Development 4, LLC
Franciscan Specialty Care, LLC
LPNT Rehab Development 5, LLC
Lifepoint Rehabilitation, LLC
Lifepoint Rehabilitation of Texas, LLC
Lifepoint Rehabilitation of California, LLC
LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC

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

PART 1 – ORGANIZATIONAL CHART

Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.

Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC

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

PART 1 – ORGANIZATIONAL CHART

Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC
137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC
1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
550 Hospital Drive MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC
ACC Advisors A/B, LLC
Apollo U.S. Real Estate Advisors GP III, LLCApollo U.S. Real Estate Advisors III, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo U.S. Real Estate Fund III, L.P.
- Apollo U.S. Real Estate Fund III Acquisitions, LLC
- Apollo U.S. Real Estate Partners III (Offshore), L.P.
- Apollo U.S. Real Estate Partners III (TE), L.P.
- Apollo Cardinal Advisors, L.P.
- Apollo Cardinal Coinvest Fund, L.P.
- Apollo 100 West Putnam Advisors GP, LLC
- Apollo Capital Management X, LLC
- Apollo Advisors X, L.P.
- Apollo Co-Investors X (B), L.P.
- Apollo Co-Investors X (C), L.P.
- Apollo Investment Fund (DE-I) X, L.P.Apollo Investment Fund X, L.P.
- Apollo Overseas Partners (Delaware) X, L.P.
- Apollo Overseas Partners (Delaware 892) X, L.P.
- Apollo Overseas Partners (I) X, L.P.
- Apollo Overseas Partners X, L.P.
- AP X Star Holdings GP, LLC
- Apollo Advisors X (EH-GP), LLC
- Apollo ADIP Capital Management II, LLC
- Apollo ADIP Advisors II, L.P.
- Apollo/Athene Dedicated Investment Program II, L.P.
- Apollo ADIP Co-Investors II (B), L.P.
- Apollo Clean Transition Equity Partners II Capital Management, LLC
- Apollo Clean Transition Equity Partners II Advisors, L.P.
- Apollo Clean Transition Equity Partners II, L.P.
- Apollo Clean Transition Equity Partners II (TE 892), L.P.
- Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
- Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
- Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
- Apollo Broad Middle Markets Lending Advisors GP LLC
- Apollo Broad Middle Markets Lending Advisors, L.P.
- Apollo Broad Middle Markets Lending Fund, L.P.
- AA X Holdings, LLC
- Apollo International Holdings Ltd.
- Apollo International Management Holdings, LLC
- August Global Management, LLC
- Apollo Advisors (Mauritius) Ltd.
- AGM India Advisors Private Limited
- AIM (P2) Anguilla, LLC
- APO UK (FC), Limited
- Apollo Asset Management Europe LLP
- Apollo Investment Management Europe LLP
- Apollo Asset Management Europe PC LLP
- Apollo Management International LLP
- Apollo Management (UK) VI, LLC
- AMI (Luxembourg) S.a r.l.
- Apollo Management Asia Pacific Holdings Limited
- Apollo Management Asia Pacific Limited

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Management Japan Limited
- Apollo Management Advisors Switzerland Sarl
- Apollo Management Advisors España, S.L.U.
- Apollo Capital Solutions Europe B.V.

Apollo Investment Management Europe (Luxembourg) S.a r.l.

Apollo Principal Holdings B GP, LLC

- Apollo Principal Holdings B, L.P.
  - Apollo Credit Liquidity Investor, LLC
  - Apollo Credit Opportunity Co-Investors III (D) LLC
  - Apollo Structured Credit Recovery Co-Investors III (D) LLC
  - Apollo Advisors VII (APO DC-GP), LLC
  - Apollo ANRP Advisors (APO DC-GP), LLC
    - Apollo ANRP Advisors (APO DC), L.P.
  - Apollo Energy Opportunity Co-Investors (DC-D) LLC
  - Apollo Credit Short Opportunities Co-Investors (D), LLC
  - Apollo Emerging Markets Debt Co-Investors (D) GP LLC
    - Apollo Emerging Markets Debt Co-Investors (D) LP
  - Apollo Credit Income Co-Investors (D) LLC
  - Apollo U.S. Real Estate Advisors GP II, LLC
    - Apollo U.S. Real Estate Advisors II, L.P.
      - Apollo U.S. Real Estate Fund II, L.P.
      - Apollo U.S. Real Estate Partners II (TE) L.P.
    - AGRE U.S. Senior Living Advisors, L.P.
      - Bishop Senior Living Coinvest L.P.
      - AGRE MHC Coinvest L.P.
  - AGRE U.S. Real Estate Advisors GP, LLC
    - AGRE U.S. Real Estate Advisors, L.P.
      - AGRE U.S. Real Estate Fund, L.P.
  - Apollo AGRE USREF Co-Investors (B), LLC
  - Apollo Tundra Advisors GP, LLC
  - Apollo Freedom Advisors GP LLC
    - Apollo Freedom Advisors, LP
      - Freedom Parent LP
      - Freedom Parent Holdings LP
        - Freedom Grand Parent LLC
  - Apollo Pencil Advisors GP, LLC
  - Apollo VP Advisors GP, LLC
    - Apollo VP Advisors, L.P.
  - Apollo Eliant GP Advisors LLC
    - Eliant Invest GP LP
      - Eliant Invest Holding LP
  - ARIS Special Limited Partner, LLC
  - Apollo Petros Advisors GP, LLC
    - Apollo Petros Advisors, L.P.
      - Athene Petros Investor, L.P.
  - AA MMF 1 HOLDCO GP LLC
    - AA MMF 1 HOLDCO LP
  - AA WH HoldCo GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

AA WH HoldCo, L.P.
Apollo Concrete Advisors GP, LLC
Apollo Concrete Advisors, L.P.
AA Concrete Investor, L.P.
AAA Aviation Advisors GP, LLC
AAA Aviation Advisors, L.P.
AAA Aviation GP, LLC
AAA Aviation Holdings, L.P.
AAA Aviation Investor GP, LLC
PK AirFinance US, L.P.
Apollo PK Air Management (CLO) GP LLC
Apollo PK Air Management (CLO) LP
A-A Funding Holdco GP, LLC
A-A Funding Holdco, L.P.
APH Funding 1, LLC
APH Funding 2, LLC
APH Funding 3, LLC
Apollo Diversified Opportunities Advisors GP, LLC
Apollo Diversified Opportunities Advisors, L.P.
A-A Diversified Opportunities Fund (Y), L.P.
A-A Diversified Opportunities Fund (Z), L.P.
Apollo Cadma Advisors GP, LLC
Apollo Cadma Advisors, L.P.
AP Cadma Holdings, L.P.
Mortgage Aggregator Series Trust Administrator, L.P. - Series A
Mortgage Aggregator Series Trust Administrator, L.P. - Series B
Mortgage Aggregator Series Trust Administrator, L.P. - Series C
Mortgage Aggregator Series Trust Administrator, L.P. - Series D
Apollo IDF Advisors GP LLC
Apollo Aligned Alternatives IDF Advisors, LP
Apollo AAA IDF Series Feeder, LP
Apollo Aligned Alternatives IDF, LP
Apollo Credit Strategies IDF Advisors, LP
Apollo Credit Strategies IDF, LP
Apollo Credit Strategies IDF Series Feeder, LP
Apollo Debt Solutions IDF Advisors, LP
Apollo Debt Solutions IDF, LP
Apollo Debt Solutions IDF Series Feeder, LP
Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
Apollo Opportunistic Multi-Asset Credit IDF, LP
Apollo Real Estate Income IDF Advisors, LP
Apollo Real Estate Income IDF, LP
Apollo Total Return Fund IDF Advisors, LP
Apollo Total Return Fund IDF, LP
Apollo Total Return Fund IG IDF Advisors, LP
Apollo Total Return Fund IG IDF, LP
Apollo Cadma Advisors GP, LLC
Apollo Cadma Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

AP Cadma Holdings, L.P.
ALTRA GP S.a r.l.
Apollo Hemingway Real Estate (Lux), GP S.a r.l.
Auxo Holdings Advisors GP, LLC
AAA Equipment Advisors GP, LLC
AAA Equipment Advisors, L.P.
AAA Equipment, L.P.
Apollo Infrastructure Company LLC
Apollo Infrastructure Company LLC - Series I
Apollo Infrastructure Company LLC - Series II
AP Infra Equity Holdings, LLC
Apollo Belstar Aggregator GP LLC
Apollo Belstar Aggregator, L.P.
AAA NNN Holdings Advisors GP, LLC
AAA NNN Holdings Advisors, L.P.
Apollo Hostplus Credit GP, LLC
Apollo Hostplus Credit Partnership, L.P.
Apollo European Private Credit Aggregator GP, LLC
Apollo European Private Credit Aggregator, L.P.
Apollo Asset Backed Credit Company LLC
Apollo Asset Backed Credit Company LLC - Series I
Apollo Asset Backed Credit Company LLC - Series II
AP Aoide SPV GP, LLC
Mortgage Aggregator Series Trust Administrator, L.P. - Series E
Apollo Libra Credit Opportunities Fund Advisors, LLC
Apollo Libra Credit Opportunities Fund, L.P.
Apollo Credit Opportunity Advisors III GP LLC
Apollo Credit Opportunity Advisors III LP
Apollo Credit Opportunity Fund III LP
Apollo ST CLO Holdings GP, LLC
Apollo ST CLO Holdings, L.P.
ST Holdings GP, LLC
Apollo ST Credit Strategies GP LLC
Apollo Credit Strategies Fund LP
Apollo ST Credit Partners GP LLC
Apollo Credit Fund LP
Apollo Incubator Advisors, LLC
Apollo Asia Capital Management, LLC
Apollo Asia Advisors, L.P.
Apollo Asia Administration, LLC
Apollo Oak Advisors GP, LLC
Apollo Oak Management, L.P.
Apollo Palmetto Management, LLC
Apollo Palmetto Advisors, L.P.
Apollo Palmetto Strategic Partnership, L.P.
Palmetto Athene Holdings (Cayman), L.P.
Apollo Palmetto Athene Partnership, L.P.
Apollo Palmetto Athene Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Thunder Co-Investors (D), LLC
- AES Co-Investors II, LLC
- Apollo Special Situations Advisors (APO DC-GP), LLC
  - Apollo Special Situations Advisors (APO DC), L.P.
- Apollo Asia Real Estate Advisors (APO DC-GP), LLC
  - Apollo Asia Real Estate Advisors (APO DC), L.P.
- Apollo AION Capital Partners (APO DC-GP), LLC
  - Apollo AION Capital Partners (APO DC), L.P.
- AP Calliope (GP), LLC
  - AP Calliope GP, L.P.
    - Apollo Calliope Fund, L.P.
- Apollo Zeus Strategic Co-Investors (DC-D), LLC
- Apollo SK Strategic Co-Investors (DC-D), LLC
- Apollo Total Return Co-Investors (D) GP LLC
  - Apollo Total Return Co-Investors (D) LP
- APH HFA Holdings GP, Ltd.
  - APH HFA Holdings, L.P.
- AGRE Asia Pacific Real Estate Advisors GP, Ltd.
- AGRE Asia Pacific Real Estate Advisors, L.P.
- AP Pistachio Manager, LLC
  - AP Elmo Holdings GP, LLC
- APH Holdings (DC), L.P.
- Apollo/Cavenham EMA Capital Management II, LLC
  - Apollo/Cavenham EMA Advisors II, L.P.
    - Apollo/Cavenham European Managed Account II, L.P.
- Apollo Multi-Credit Fund GP (Lux) S.a r.l.
  - Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF
- Apollo Emerging Markets Debt Advisors GP LLC
- Apollo Total Return Advisors GP LLC
  - Apollo Total Return Advisors L.P.
    - Apollo Total Return (Onshore), L.P.
    - Apollo Total Return Fund (Exempt) LP
    - Apollo Total Return Master Fund LP
- Apollo Total Return Enhanced Advisors GP LLC
  - Apollo Total Return Enhanced Advisors LP
- Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
  - Apollo Tactical Value SPN Advisors (APO DC), L.P.
    - Apollo Tactical Value SPN Investments, L.P.
- Apollo Moultrie Capital Management, LLC
  - Apollo Moultrie Credit Fund Advisors, L.P.
    - Apollo Moultrie Credit Fund, L.P.
- Apollo Europe Capital Management, Ltd.
  - Apollo Europe Advisors, L.P.
- Apollo SK Strategic Advisors, LLC
  - Apollo SK Strategic Advisors, L.P.
    - Apollo SK Strategic Investments, L.P.
- Apollo Zeus Strategic Advisors, LLC
  - Apollo Zeus Strategic Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Zeus Strategic Investments, L.P.

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

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

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

RWNIH-ALL Advisors, LLC

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Global Carry Pool GP, LLC
- Apollo Global Carry Pool Aggregator, L.P.
- Apollo Global Carry Pool Aggregator II, L.P.
- Apollo Global Carry Pool Intermediate, L.P.
- Apollo Global Carry Pool Intermediate (DC), L.P.
- Apollo Global Carry Pool Intermediate (FC), L.P.

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

Apollo SOMA Capital Management, LLC
- Apollo SOMA Advisors, L.P.
  - Apollo Special Opportunities Managed Account, L.P.

Apollo Credit Liquidity Capital Management, LLC
- Apollo Credit Liquidity Advisors, L.P.
- Apollo Credit Liquidity CM Executive Carry, L.P.

Apollo Union Street SPV Advisors, LLC

Apollo Kings Alley Credit Advisors (DC-GP), LLC
- Apollo Kings Alley Credit Advisors (DC), L.P.

Apollo Centre Street Advisors (APO DC-GP), LLC
- Apollo Centre Street Advisors (APO DC), L.P.
  - Apollo Centre Street Partnership, L.P.

Apollo Total Return ERISA Advisors GP LLC
- Apollo Total Return ERISA Advisors, L.P.

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

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

Sliders Advisors GP, LLC
- Sliders Advisors, L.P.
- Apollo S3 Equity & Hybrid Solutions Advisors, L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund, L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.
  - Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.
  - Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.
  - Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp
  - Apollo S3 Credit Solutions Advisors II, L.P.
    - Apollo S3 Credit Solutions Fund II, L.P.
    - Apollo S3 Credit Solutions Fund II (TE 892), L.P.
    - Apollo S3 Credit Advisors Holdings II, L.P.
- Apollo Infrastructure Opportunities Advisors III GP, LLC
  - Apollo Infrastructure Opportunities Advisors III, L.P.
    - Apollo Infrastructure Opportunities Fund III, L.P.
    - Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
    - Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
    - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
      - Apollo Infrastructure Opportunities Fund III (Lux), SCSp
    - Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.
    - AIOF III ICOV, L.P.
    - AIOF III ICOV (TE 892), L.P.
    - AIOF III ICOV (Overseas), L.P.
    - Apollo Infrastructure Opportunities III Co-Investors (B), L.P.
- Apollo Excelsior PE Ultimate GP, LLC
  - Apollo Excelsior PE Advisors, L.P.
- Apollo ABF Advisors GP, LLC
  - Apollo Asset-Backed Finance Advisors, L.P.
    - ABF International Structured Securities Sub-Aggregator VII, L.P.
    - ABF Residential Loan Sub-Aggregator VI, L.P.
    - ABF Residual Interests Sub-Aggregator VIII, L.P.
    - ABF Treasury Sub-Aggregator III, L.P.
    - ABF Treasury Sub-Aggregator IV, L.P.
    - ABF Structured Securities Sub-Aggregator I, L.P.
    - ABF Structured Securities Sub-Aggregator II, L.P.
    - ABF Whole Loan Sub-Aggregator V, L.P.
    - Apollo Asset-Backed Finance Fund, L.P.
    - Apollo Asset-Backed Finance Overseas Fund, L.P.
    - Apollo Asset-Backed Finance Overseas II Fund, L.P.
    - Apollo Asset-Backed Finance Overseas III Fund, L.P.
- Apollo Origination Advisors II GP, LLC
  - Apollo Origination Advisors II, L.P.
- ACTC Advisors GP, LLC
  - Apollo Clean Transition Capital Advisors, L.P.
    - Apollo Clean Transition Capital Fund, L.P.
    - Apollo Clean Transition Capital Overseas I, L.P.
    - Apollo Clean Transition Capital Overseas II, L.P.
- Apollo Jade Advisors GP, LLC
- Apollo GLDC Advisors GP, LLC
  - Apollo GLDC Advisors, L.P.
    - Apollo GLDC Fund, L.P.
    - Apollo GLDC Overseas Fund, L.P.
- Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC
- Apollo Chariot Advisors, LLC
  - Apollo Chariot Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- AMH Holdings GP, Ltd.
  - AMH Holdings (Delaware), L.P.
  - AP Alignment, L.P.
- Apollo Management Holdings GP, LLC
  - Apollo Management Holdings, L.P.
    - Apollo CERPI Management LLC
    - Apollo Management GP, LLC
      - Apollo Management, L.P.
      - Apollo ANRP Management III, LLC
      - AIF III Management, LLC
        - Apollo Management III, L.P.
      - Apollo Management IV, L.P.
      - AIF V Management, LLC
        - Apollo Management V, L.P.
      - AIF VI Management, LLC
        - Apollo Management VI, L.P.
      - AIF VII Management, LLC
        - Apollo Management VII, L.P.
          - Apollo Management (AOP) VII, LLC
      - AIF VIII Management, LLC
        - Apollo Management VIII, L.P.
          - Apollo Uniform GP, LLC
      - AIF IX Management, LLC
        - Apollo Management IX, L.P.
          - Apollo Management (AOP) IX, LLC
          - AP IX Tiger Holdings GP, LLC
      - Apollo Special Situations Management, LLC
        - Apollo Special Situations Management, L.P.
      - Apollo HD Management GP, LLC
        - Apollo HD Management, L.P.
      - Apollo Hybrid Value Management GP, LLC
        - Apollo Hybrid Value Management, L.P
      - Apollo Infra Equity Management GP, LLC
        - Apollo Infra Equity Management L.P.
      - Apollo Infrastructure Opportunities Management II GP, LLC
        - Apollo Infrastructure Opportunities Management II, L.P.
      - Apollo Hybrid Value Management GP II, LLC
        - Apollo Hybrid Value Management II, L.P.
      - Apollo Impact Mission Management GP, LLC
        - Apollo Impact Mission Management, L.P.
      - AA GP Solutions Management GP, LLC
        - AA GP Solutions Management, L.P.
      - Apollo Core Infrastructure Management GP, LLC
        - Apollo Core Infrastructure Management, L.P.
      - AIF X Management, LLC
        - Apollo Management X, L.P.
      - Apollo Clean Transition Equity Partners Management GP, LLC
        - Apollo Clean Transition Equity Partners Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Infrastructure Opportunities Management GP, LLC
Apollo Infrastructure Opportunities Management, L.P.Apollo Global Securities, LLC
Apollo Global Funding, LLC
Apollo Administrative Agency LLC
AP TSL Funding, LLC
Apollo Capital Management GP, LLC
Apollo Capital Management, L.P.
Apollo Accord Management, LLC
Apollo Accord Management II, LLC
Apollo Accord Management III, LLC
Apollo Atlas Management, LLC
ACF Europe Management, LLC
Apollo Credit Funds ICAV
Apollo Total Return Enhanced Management LLC
Apollo Total Return Management LLC
Apollo Total Return Fund (Offshore) Ltd.
Apollo Longevity, LLC
Apollo Credit Opportunity Management, LLC
Apollo Credit Opportunity Management III LLC
Apollo Credit Income Management LLC
Apollo Energy Yield Management LLC
Apollo Energy Opportunity Management LLC
Apollo Offshore Energy Opportunity Fund Ltd.
Apollo Emerging Markets Debt Management LLC
Apollo Emerging Markets Debt Fund Ltd
Apollo Lincoln Fixed Income Management, LLC
Financial Credit Investment I Manager, LLC
Financial Credit Investment II Manager, LLC
Apollo Palmetto Athene Management, LLC
Apollo Credit Short Opportunities Management, LLC
Apollo Incubator Management, LLC
Apollo Emerging Markets, LLC
Apollo Structured Credit Recovery Management III LLC
Apollo Zeus Strategic Management, LLC
Apollo Maritime Management, LLC
Apollo Kings Alley Credit Fund Management, LLC
Apollo Tower Credit Management, LLC
ATCF HoldCo S.à r.l.
Apollo Thunder Management, LLC
Apollo A-N Credit Management, LLC
Apollo Emerging Markets Fixed Income Strategies Management, LLC
Apollo Lincoln Private Credit Management, LLC
Apollo Capital Credit Management, LLC
Apollo BSL Management, LLC
Apollo Credit Management (CLO), LLC
Apollo Senior Floating Rate Fund Inc.
Apollo Tactical Income Fund Inc.
Apollo Credit Management (Senior Loans), LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Management (Senior Loans) II, LLC
- Apollo Credit Management (European Senior Debt), LLC
- ST Management Holdings, LLC
  - Apollo ST Debt Advisors LLC
    - Stone Tower CDO II Ltd.
    - Stone Tower CDO III Ltd.
    - Stone Tower CDO III (Delaware) Corp.
    - Stone Tower CLO V Ltd.
    - Stone Tower CLO VI Ltd.
    - Stone Tower CLO VII Ltd.
    - Broderick CDO 2 Ltd
    - Broderick CDO 2 Corp
    - Broderick CDO 3 Ltd
    - Broderick CDO 3 Corp
    - Longshore CDO Funding 2007-3, Ltd.
      - Longshore CDO Funding 2007-3 LLC
    - Whitehawk CDO Funding, Ltd.
    - Whitehawk CDO Funding LLC
    - Witherspoon Funding, Ltd.
    - Cornerstone CLO Corp.
    - Rampart CLO 2006-I Ltd.
    - Rampart CLO 2006-I Corp.
    - Rampart CLO 2007 Ltd.
  - Apollo ST Capital LLC
    - Apollo ST Operating LP
      - Apollo ST Fund Management LLC
        - Apollo Credit Strategies Master Fund Ltd.
        - Apollo Offshore Credit Strategies Fund Ltd.
        - Apollo Credit Master Fund Ltd.
        - Apollo Credit Funding III Ltd.
        - Apollo Credit Funding IV Ltd.
        - Apollo Credit Funding VI Ltd.
        - Apollo Offshore Credit Fund Ltd.
      - Stone Tower Europe LLC
- Apollo European Strategic Management GP, LLC
  - Apollo European Strategic Management, L.P.
- Apollo SPN Management, LLC
- ARM Manager, LLC
- Apollo Franklin Management, LLC
- Apollo Centre Street Management, LLC
- Apollo SK Strategic Management, LLC
- GSAM Apollo Holdings, LLC
  - Gulf Stream Asset Management LLC
    - Gulf Stream - Compass CLO 2007, Ltd.
    - Gulf Stream - Compass CLO 2007, Inc.
    - Gulf Stream - Rashinban CLO 2006-I, Ltd.
    - Gulf Stream - Rashinban CLO 2006-I, LLC
    - Gulf Stream - Sextant CLO 2007-1, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- Gulf Stream - Sextant CLO 2007-1, Inc.
- Neptune Finance CSS, Ltd.
- Neptune Finance CSS, Inc.

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

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

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

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

Apollo Asia Management GP, LLC
- Apollo Asia Management, L.P.
  - Apollo Management Singapore Pte. Ltd.
    - ATR Asia Credit VCC
    - Apollo Management Korea Limited

AEM GP, LLC
- Apollo Europe Management, L.P.

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

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

Apollo EPF Management III, LLC

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

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

Apollo India Credit Opportunity Management, LLC
- AION Capital Management Limited
  - AION Capital Partners Limited
  - AION Feeder I Ltd.
  - AION Feeder II Ltd.
  - AION Feeder III Ltd.
  - AION Feeder IV Ltd.
  - AION Co-Investors (A) Ltd
  - AION Co-Investors (C) Ltd

Apollo/Cavenham EMA Management II, LLC

Apollo TRF MP Management, LLC

Apollo TRF CM Management, LLC

Apollo KP Management, LLC

Apollo Structured Credit Recovery Management IV LLC

Apollo Delos Investments Management, LLC

Apollo Oasis Management, LLC

ACE Credit Management, LLC

Financial Credit Investment IV Manager, LLC

Apollo Tail Convexity Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo European Middle Market Private Debt Management, LLC
Apollo ADIP Management, LLC
Apollo Revolver Management, LLC
    Apollo Revolver Management, L.P.
AP Kent Management, LLC
Apollo Navigator Management I, LLC
Apollo Chiron Management, LLC
Apollo PPF Credit Management, LLC
Apollo WCH Management, LLC
Apollo Royalties Management I, LLC
Apollo Accord Management IV GP, LLC
    Apollo Accord Management IV, L.P.
Apollo Life Asset GP, LLC
    Apollo Life Asset, L.P.
        AISG GP Ltd.
            AISG Holdings LP
                Apollo Insurance Solutions Group LP
Apollo Accord Management III B GP, LLC
    Apollo Accord Management III B, L.P.
Apollo PPF Credit Strategies Management, LLC
AOP Capital Management, LLC
    Apollo Origination Management, L.P.
ASOP Capital Management, LLC
    Apollo M-EDL Management, L.P.
    Apollo Strategic Origination Management, L.P.
Apollo Tundra Management GP, LLC
    Apollo Tundra Management, L.P.
Apollo Freedom Management GP LLC
    Apollo Freedom Management LP
Apollo Olive Management GP, LLC
    Apollo Olive Management L.P.
Apollo Primrose Investment Management, LLC
Apollo Pencil Management GP, LLC
    Apollo Pencil Management, L.P.
Apollo HGA Management GP, LLC
    Apollo HGA Management, L.P.
Apollo Revolver Management GP II, LLC
    Apollo Revolver Management II, L.P.
Apollo European Direct Lending GP, LLC
    Apollo European Direct Lending Management, L.P.
Apollo Eliant Management GP LLC
    Eliant Invest Management LP
Apollo Oak Management GP, LLC
Apollo SPAC Management I GP, LLC
    Apollo SPAC Management I, L.P.
Apollo Credit Secondaries I Management GP, LLC
    Apollo Credit Secondaries I Management, L.P.
Apollo Accord+ Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Accord+ Management, L.P.
AP IS Manager, LLC
AP Chestnut, LLC
AP Maple, LLC
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.
Apollo Total Return Fund - Investment Grade Management GP, LLC
Apollo Total Return Fund - Investment Grade Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC
Apollo Extreme Management, L.P.
Apollo Revolver Management II (ATH) GP, LLC
Apollo Revolver Management II (ATH), L.P.
AP Gemini, LLC
Apollo Otter Management GP, LLC
Apollo Otter Management, L.P.
Apollo Accord Management V GP, LLC
Apollo Accord Management V, L.P.
Apollo Concrete Management GP, LLC
Apollo Concrete Management, L.P.
Apollo PK Air Management GP, LLC
Apollo PK Air Management, L.P.
Apollo Alster Management, LLC
Apollo Capital Management Funding, LLC
ACMP Capital Management, LLC
Apollo Capital Markets Management, L.P.
Apollo Aligned Alternatives Management GP, LLC
Apollo Aligned Alternatives Management, L.P.
Apollo Excelsior Management GP, LLC
Apollo Excelsior Management, L.P.
Apollo Digital Origin Management GP, LLC
Apollo Digital Origin Management, L.P.
Sliders Management GP, LLC
Sliders Management, L.P.
Apollo S3 Management, L.P.
Apollo S3 Equity Management, L.P.
Apollo S3 Equity & Hybrid Solutions Management, L.P.
Apollo S3 Credit Solutions Management II, L.P.
Apollo S3 RIC Management, L.P.
Apollo Finance Aggregator LLC
Apollo Cadma Management GP, LLC
Apollo Cadma Management, L.P.
Apollo Clean Transition Capital Management GP, LLC
Apollo Clean Transition Capital Management, L.P.
Apollo EGY Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- AASP Management GP, LLC
  - AASP Management, LP
- Apollo Asset-Backed Finance Management GP, LLC
  - Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC
  - Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC

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

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

Apollo Global Real Estate Management GP, LLC
- Apollo Global Real Estate Management, L.P.
  - Apollo Asia Real Estate Management LLC
  - AGRE Hong Kong Management, LLC
    - Venator Real Estate Capital Partners (Hong Kong) Limited
      - Venator Investment Management Consulting (Shanghai) Limited
  - ACREFI Management, LLC
    - Apollo Commercial Real Estate Finance, Inc.
  - AGRE Asia Pacific Management, LLC
    - AGRE Asia Pacific Legacy Management, LLC
  - AGRE NA Management, LLC
    - AGRE NA Legacy Management, LLC
  - AGRE Europe Management, LLC
    - AGRE Europe Legacy Management, LLC
  - AGRE-E Legacy Management, LLC
  - AGRE-E2 Legacy Management, LLC
  - AGRE CMBS Management LLC
  - AGRE CMBS Management II LLC
  - 2012 CMBS-I Management LLC
  - 2012 CMBS-II Management LLC
  - 2012 CMBS-III Management LLC
  - AGRE-CRE Debt Manager, LLC
    - AGRE Debt Fund I GP, Ltd.
      - AGRE Debt Fund I, L.P.
  - Apollo Net Lease Co., LLC
    - NNN Investor 1, L.P.

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

PART 1 – ORGANIZATIONAL CHART

NNN Investor 2 (AUTO), L.P.
NNN Opportunities Fund, L.P.
AX I Depositor, LLC
AX DG San Antonio LeaseCo, LLC
NNN Opportunities Fund IV, L.P.
AGRE U.S. Senior Living Management, LLC
Apollo NA Management III, LLC
Apollo IPF Real Estate Management, LLC
Apollo Asia Management II Advisors, LLC
Apollo Asia Management II, L.P.
Apollo EPF Management IV GP, LLC
Apollo EPF Management IV, L.P.
ARIS Management, LLC
Apollo Shore Management GP, LLC
Apollo Shore Management, L.P.
A-AC RML Depositor, LLC
A-AC RML-EBO Manager, LLC
A-AC EBO Depositor, LLC
Apollo 100 West Putnam Management, LLC
Apollo Gretel Management GP, LLC
Apollo Gretel Management, L.P.
VLS Management LLC
Apollo RE Exchange, LLC
AMH Servicing, LLC
AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
AP Land Services, L.P.
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
MICAD Account (Cayman), LP
Apollo ACS Holdings, L.P.
Apollo Capital Markets Partnership, L.P.
Apollo Capital Markets Partnership (Offshore), L.P.
ACMP Account (M) US, L.P.
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo International Finance GP, LLC
Apollo International Finance, L.P.
Apollo International Finance II LLC
Apollo International Finance III Ltd

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

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 2012 CMBS-I GP LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | 6 |
| | | | | | | | 2012 CMBS-I Management LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 2012 CMBS-II GP LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 2012 CMBS-II Management LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 2012 CMBS-III GP LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 2012 CMBS-III Management LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1042277 | | 1546991 | | A-A Asia Private Credit Fund (Feeder), L.P. | DE | NIA | Apollo APC Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1132387 | | | | AAA Associates (Co-Invest VII GP), Ltd. | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1132421 | | | | AAA Associates (Co-Invest VII), L.P. | CYM | NIA | AAA Associates (Co-Invest VII GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0495853 | | | | AAA Associates, L.P. | GGY | NIA | AAA MIP Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3362748 | | | | AAA Co-Invest VI (EHS-BC), LLC | DE | NIA | AAA Guarantor - Co-Invest VI (B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0544357 | | | | AAA Co-Invest VI BC, Ltd. | CYM | NIA | AAA Guarantor - Co-Invest VI (B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Guarantor - Co-Invest VI (B), L.P. | MHL | NIA | AAA MIP Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0496946 | | | | AAA Holdings GP Limited | GGY | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0651271 | | | | AAA Life Re Carry, L.P. | CYM | NIA | Apollo Advisors VII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 43-2105941 | | 1512709 | | AAA MIP Limited | GGY | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3152048 | | | | ACC Advisors A/B, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3246133 | | | | ACC Advisors C, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0836200 | | | | ACC Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMF (Lux) S.a r.l. | LUX | NIA | Apollo Credit Master Fund Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACREFI Cash Management, LLC | DE | NIA | ACREFI Mortgage Lending, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1506299 | | | | ACREFI Holdings J-I, LLC | DE | NIA | ACREFI Mortgage Lending, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1506373 | | | | ACREFI Holdings J-II, LLC | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACREFI Holdings U-1, LLC | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1049849 | | | | ACREFI I TRS, Inc. | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1007854 | | | | ACREFI II TRS, Ltd. | CYM | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1044468 | | | | ACREFI Lender, LLC | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1014102 | | 1473508 | | ACREFI Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2440782 | | | | ACREFI Mezzanine, LLC | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0796167 | | | | ACREFI Mortgage Lending, LLC | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1034761 | | | | ACREFI Operating, LLC | DE | NIA | Apollo Commercial Real Estate Finance, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACSMF (Lux) S.a r.l. | LUX | NIA | Apollo ST Fund Management LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0371234 | | | | AEC (Lux) S.a r.l. | LUX | NIA | Apollo European Credit Master Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEC Europe GP, Ltd. | CYM | NIA | AEC (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEC Europe, L.P. | CYM | NIA | AEC Europe GP, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEH (CB) GP, LLC | DE | NIA | AEH Holdings (CB), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEH (CB), L.P. | DE | NIA | AEH (CB) GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leroy DH GP, LLC | DE | NIA | Apollo Natural Resources Partners II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leroy DH, L.P. | DE | NIA | Leroy DH GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3415306 | | | | AEH Holdings (CB), L.P. | DE | NIA | AEH Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3415225 | | | | AEH Holdings GP, LLC | DE | NIA | AP AEH, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-5007017 | | | | AEM GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1016583 | | | | AES (Lux) S.a r.l. | LUX | NIA | AESI (Holdings) II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AES Advisors II GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1198871 | | | | AES Advisors II, L.P. | CYM | NIA | AES Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AES Co-Investors II, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AES Europe GP, Ltd. | CYM | NIA | AES (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AES Europe, L.P. | CYM | NIA | AES Europe GP, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1199115 | | | | AESI (Holdings) II, L.P. | CYM | NIA | AES Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AESI (Subsidiary) II, Ltd. | CYM | NIA | AESI II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AESI II (Lux) S.a r.l. | LUX | NIA | AESI (Holdings) II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AESI II Europe GP, Ltd. | CYM | NIA | AESI II (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AESI II Europe, L.P. | CYM | NIA | AESI II Europe GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AESI II Ohana Inc. | DE | NIA | AESI II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AESI II US Holdings L.P. | DE | NIA | AES Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1198890 | | | | AESI II, L.P. | CYM | NIA | AES Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1008314 | | | | AGM Incentive Pool, L.P. | CYM | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0587427 | | | | AGM India Advisors Private Limited | IND | NIA | Apollo Advisors (Mauritius) Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0472664 | | | | AGM Management, LLC | DE | NIA | BRH Holdings GP, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1008321 | | | | AGM Marketing Pool, L.P. | CYM | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE - CRE Debt Manager, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE - DCB, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE-E Legacy Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE - E2 Legacy Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE 255 Courtland Investor LLC | DE | NIA | Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Ashley Park Investor LLC | DE | NIA | Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Asia Pacific Legacy Management, LLC | DE | NIA | AGRE Asia Pacific Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Asia Pacific Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1063689 | | | | AGRE Asia Pacific Real Estate Advisors GP, Ltd | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1063702 | | | | AGRE Asia Pacific Real Estate Advisors, L.P. | CYM | NIA | AGRE Asia Pacific Real Estate Advisors GP, Ltd | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE CMBS GP II LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1910519 | | | | AGRE CMBS GP LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE CMBS Management II LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1504442 | | AGRE CMBS Management LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE DCP Palm Springs Investor, LLC | DE | NIA | Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE DCP Palm Springs, LLC | DE | NIA | AGRE DCP Palm Springs REIT LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt Fund I GP, Ltd. | CYM | NIA | AGRE - CRE Debt Manager, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1532770 | | AGRE Debt Fund I, L.P. | CYM | NIA | AGRE Debt Fund I GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - 111 W 57, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I-Canary Wharf Holdings S.a r.l. | LUX | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0383945 | | | | AGRE Europe Co-Invest Advisors GP, LLC | MHL | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | | | | | | AGRE Europe Co-Invest Advisors, L.P. | MHL | NIA | AGRE Europe Co-Invest Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0799743 | | | | AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof | MHL | NIA | AGRE Europe Co-Invest Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0799781 | | | | AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof | MHL | NIA | AGRE Europe Co-Invest Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0795516 | | | | AGRE Europe Co-Invest Management GP, LLC | MHL | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Europe Co-Invest Management, L.P. | MHL | NIA | AGRE Europe Co-Invest Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Europe Co-Investors (A), L.P. | MHL | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0799808 | | | | AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof | MHL | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0799772 | | | | AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof | MHL | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0799739 | | | | AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof | MHL | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Europe Legacy Management, LLC | DE | NIA | AGRE Europe Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0902940 | | | | AGRE Europe Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE GP Holdings, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE GS Blue Ash Investor LLC | DE | NIA | Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Haven Platform LLC | DE | NIA | AGRE USREF Steelbridge Platform, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Houston SW Member LLC | DE | NIA | AGRE U.S. Real Estate Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Madeline Member LLC | DE | NIA | AGRE Madeline Member LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE NA Legacy Management, LLC | DE | NIA | AGRE NA Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE NA Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE SP Retail JV Member LLC | DE | NIA | AGRE U.S. Real Estate Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Steelbridge Platform LLC | DE | NIA | AGRE USREF Steelbridge Platform, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1053582 | | | | AGRE U.S. Real Estate Advisors Cayman, Ltd. | CYM | NIA | AGRE U.S. Real Estate Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE U.S. Real Estate Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0781255 | | | | AGRE U.S. Real Estate Advisors, L.P. | CYM | NIA | AGRE U.S. Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4519275 | | 1511799 | | AGRE U.S. Real Estate Fund, L.P. | DE | NIA | AGRE U.S. Real Estate Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-5388946 | | | | AGRE USREF SFFR Platform, L.P. | DE | NIA | AGRE U.S. Real Estate Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1693920 | | | | AGRE USREF Steelbridge Platform, L.P. | DE | NIA | AGRE U.S. Real Estate Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE VPCV Williams Square Investor L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AH Partners GP, Ltd. | CYM | NIA | AIF VI Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AH Partners, L.P. | CYM | NIA | AH Partners GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0836223 | | | | AIC Co-Investors, LLC | DE | NIA | Leon D. Black | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC Pelican Holdings, LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0878544 | | | | AIC Spotted Hawk Holdings, LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1195117 | | | | AIE III Holdings, Ltd. | CYM | NIA | AP Investment Europe III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIE III Investments, L.P. | DE | NIA | Apollo Europe Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4021004 | | | | AIF Hexion Holdings, L.P. | DE | NIA | AIF IV Hexion GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF Hexion Holdings, L.P. | DE | NIA | AIF IV Hexion GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8382936 | | | | AIF III Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF IV Hexion GP, LLC | DE | NIA | Apollo Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2066430 | | | | AIF PB VII (LS AIV), L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8382903 | | 1397764 | | AIF V Management, LLC | NY | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0603270 | | | | AIF VI ALS Holdings (FC), LLC | AIA | NIA | Apollo Management VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-0482836 | | 1513821 | | AIF VI Euro Holdings, L.P. | CYM | NIA | Apollo Advisors VI (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8256662 | | | | AIF VI Management Pool Investors, L.P. | DE | NIA | AIF VI Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2903267 | | 1435155 | | AIF VI Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1064311 | | | | AIF VII (AIV), L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0358712 | | | | AIF VII (Athlon Conduit II), L.P. | DE | NIA | Apollo Advisors VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2426990 | | | | AIF VII (Athlon Conduit III), L.P. | DE | NIA | Apollo Advisors VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2426971 | | | | AIF VII (Athlon Conduit), L.P. | DE | NIA | Apollo Advisors VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0620862 | | | | AIF VII (C AIF FC), LLC | AIA | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1065059 | | | | AIF VII (Euro AIV), L.P. | CYM | NIA | Apollo Advisors VII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1065057 | | | | AIF VII (Euro FC), LLC | AIA | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1064380 | | | | AIF VII (Parallel Conduit), L.P. | DE | NIA | Apollo Advisors VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0564028 | | 1449146 | | AIF VII Euro Holdings, L.P. | CYM | NIA | Apollo Advisors VII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0673211 | | 1475358 | | AIF VII Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1203967 | | | | AIF VIII (Euro AIV), L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1204173 | | | | AIF VIII (Euro FC), L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII Asia Intermediate, LLC | AIA | NIA | AIF VIII Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII Asia-Pacific Investments Pte. Ltd. | SGP | NIA | AIF VIII Asia Intermediate, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1143756 | | | | AIF VIII Euro Holdings (I), L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1143597 | | | | AIF VIII Euro Holdings, L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1203591 | | | | AIF VIII Euro Leverage, L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII Singapore Pte. Ltd. | SGP | NIA | AIF VIII Asia-Pacific Investments Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8256431 | | | | AIM Pool Investors, L.P. | DE | NIA | ACC Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1051496 | | | | AION Capital Management Limited | MRT | NIA | Apollo India Credit Opportunity Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031481 | | | | AION Capital Partners Limited | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1253781 | | | | AION Class B Investment Trust | MUS | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057464 | | | | AION Co-Investors (A) Ltd | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057650 | | | | AION Co-Investors (C) Ltd | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Co-Investors (D) Ltd | MRT | NIA | Apollo Principal Holdings C, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Direct Private Limited | MRT | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057658 | | | | AION Direct Singapore Pte. Ltd. | SGP | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Feeder I Ltd | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Feeder II Ltd | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057424 | | | | AION Feeder III Ltd | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Feeder IV Ltd | MRT | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIP Investment Advisors Private Limited | IND | NIA | AION Capital Management Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057816 | | | | AION Investments Private Limited | MRT | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aion Jyoti Holdings, Corp. | DE | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aion Jyoti, LLC | DE | NIA | AION Capital Partners Limited | Ownership | 99.980 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aion Jyoti, LLC | DE | NIA | Aion Jyoti Holdings, Corp. | Ownership | 0.020 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1167311 | | | | ALME Loan Funding III Designated Activity Company | IRL | NIA | Apollo Management International LLP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALME Loan Funding IV B.V. | NLD | NIA | Apollo Management International LLP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALME Loan Funding V B.V. | NLD | NIA | Apollo Management International LLP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AMH Holdings GP, Ltd. | CYM | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AMI (Holdings), LLC | DE | NIA | Apollo International Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0594002 | | | | AMI (Luxembourg) S.a r.l. | LUX | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1107384 | | | | ANRP (AIV I), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107479 | | | | ANRP (AIV II Cayman), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 42-1773727 | | | | ANRP (AIV II Cayman), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107400 | | | | ANRP (AIV III), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107422 | | | | ANRP (AIV IV), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0373144 | | | | ANRP (EPE AIV), L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107271 | | | | ANRP (Intermediate FC I), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107282 | | | | ANRP (Intermediate FC II), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107306 | | | | ANRP (Intermediate FC III), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1107310 | | | | ANRP (Intermediate FC IV), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP (Talos Conduit), L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0800767 | | | | ANRP (Talos DC), LLC | DE | NIA | ANRP (Talos Conduit), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1710355 | | | | ANRP 892/TE (AIV I), L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0963090 | | | | ANRP 892/TE (AIV II), L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0808957 | | | | ANRP 892/TE (EPE AIV), L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1044203 | | | | ANRP EPE GenPar, Ltd. | CYM | NIA | Apollo Commodities Management, L.P., with respect to Series I | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV I FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV II FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (APP Intermediate DC Z), LLC | DE | NIA | ANRP II (Intermediate Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Debt AIV FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Debt AIV), L.P. | DE | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate DC A), LLC | DE | NIA | ANRP II (Intermediate Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate DC B), LLC | DE | NIA | ANRP II (Intermediate Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate DC C), LLC | DE | NIA | ANRP II (Intermediate Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate DC D), LLC | DE | NIA | ANRP II (Intermediate Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate DC Z), LLC | DE | NIA | ANRP II (Intermediate Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Intermediate Holdings), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1803123 | | | | ANRP II 892/TE (Conduit AIV P-I), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3991107 | | | | ANRP II 892/TE (Conduit AIV P-II), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II 892/TE (Conduit AIV), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II APP Holdings, LLC | DE | NIA | ANRP II (APP Intermediate DC Z), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II Double Eagle Energy Holdings II, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II GenPar, Ltd. | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II Resource Energy Holdings, LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II TE (Conduit AIV I), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II TE (Conduit AIV II), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1120472 | | | | ANRP Insight Solutions Holdings, L.P. | CYM | NIA | Apollo ANRP Advisors (APO FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1011880 | | | | ANRP International Holdings, L.P. | CYM | NIA | Apollo ANRP Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1015183 | | | | ANRP International Ltd | MRT | NIA | ANRP International Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP Overseas Partners, L.P. | CYM | NIA | Apollo ANRP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1046462 | | | | ANRP Talos GenPar, Ltd. | CYM | NIA | Apollo Commodities Management, L.P., with respect to Series I | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3107789 | | | | ANS (WE), LLC | DE | NIA | ANS Holdings (WE), Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1062554 | | | | ANS Europe (Lux) S.a r.l. | LUX | NIA | Apollo SK Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ANS Europe GP, Ltd. | CYM | NIA | ANS Europe (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANS Europe, L.P. | CYM | NIA | ANS Europe GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1117737 | | | | ANS Holdings (WE), Ltd. | CYM | NIA | Apollo SK Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1059116 | | | | ANS U.S. Holdings Ltd. | CYM | NIA | Apollo SK Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2441027 | | | | AOP Talos Holdings, LLC | DE | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1044202 | | | | AOP VII EPE GenPar, Ltd. | CYM | NIA | Apollo Management VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (APP Intermediate DC Z), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-5516833 | | | | AOP VIII (Zenergy Intermediate), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII APP Holdings, LLC | DE | NIA | AOP VIII (APP Intermediate DC Z), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AEH, L.P. | DE | NIA | Apollo Advisors VII (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AOP VII Transfer Holdco, LLC | DE | NIA | Apollo Management VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CSV (Lux) S.? r.l. | LUX | NIA | AP CSV Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1170721 | | | | AP CSV Holdings, L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1170721 | | | | AP CSV Holdings, L.P. | CYM | NIA | Apollo ANRP Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP ESP Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP ESP Holdings, L.P. | DE | NIA | AP ESP Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0916814 | | | | AP Georgia Holdings GP, LLC | DE | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0916843 | | | | AP Georgia Holdings, LP | DE | NIA | AP Georgia Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1169924 | | | | AP Investment Europe III, L.P. | CYM | NIA | Apollo Europe Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1194177 | | | | AP Jupiter Co-Invest I, L.P. | CYM | NIA | Apollo Jupiter Resources Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1196558 | | | | AP Jupiter Co-Invest II, L.P. | CYM | NIA | Apollo Jupiter Resources Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Jupiter Debt Co-Invest I, L.P. | CYM | NIA | Apollo Jupiter Resources Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Jupiter Debt Co-Invest II, L.P. | CYM | NIA | Apollo Jupiter Resources Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1177613 | | | | AP Jupiter Holdings, L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1177613 | | | | AP Jupiter Holdings, L.P. | CYM | NIA | Apollo ANRP Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Momentive Holdings, LLC | DE | NIA | Apollo Management VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP NMT Debt Holdings GP, Ltd. | CYM | NIA | Lily, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1204598 | | | | AP NMT Debt Holdings, L.P. | CYM | NIA | AP NMT Debt Holdings GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0797479 | | | | AP Overseas Talos Holdings (DC IV), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0797479 | | | | AP Overseas Talos Holdings (DC IV), LLC | DE | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-5534563 | | | | AP Transport LLC | DE | NIA | Apollo Management VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP TSL Funding, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VI CEVA Holdings, L.P. | CYM | NIA | Apollo Advisors VI (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0797230 | | | | AP VII 892/TE (EPE AIV I), L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0726078 | | | | AP VII 892/TE (EPE AIV II), L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3871166 | | | | AP VII 892/TE (EPE AIV III), L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0797965 | | | | AP VII 892/TE (EPE AIV IV), L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VII AEH Management, LLC | DE | NIA | AP VII TXU Holdings (UBS), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VII TXU (UBS) GP, LLC | DE | NIA | AP VII TXU Holdings (UBS), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VII TXU (UBS), L.P. | DE | NIA | AP VII TXU (UBS) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2035868 | | | | AP VII TXU Holdings (CS), L.P. | DE | NIA | AEH Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2439542 | | | | AP VII TXU Holdings (UBS), L.P. | DE | NIA | AEH Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII 892/TE (APP Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Aegis Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 47-2398480 | | | | AP VIII Aegis Holdings, L.P. | DE | NIA | AP VIII Aegis Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Calm Eagle Topco Ltd. | CYM | NIA | AP VIII CE Levco II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII CH2 Holdings, L.P. | DE | NIA | CH2 Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | DSB Holdings II, L.P. | DE | NIA | DSB Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Duke Holdings, L.P. | DE | NIA | AP VIII Duke Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Euro UP (Lux) S.a r.l. | LUX | NIA | AIF VIII Euro Leverage, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Horizon Holdings L.P. | CYM | NIA | AP VIII Horizon Holdings Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Horizon Holdings Ltd. | CYM | NIA | AIF VIII Euro Leverage, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Prime Security Services Holdings, L.P. | DE | NIA | Prime Security Services GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Striker Holdings, L.P. | DE | NIA | Striker Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2510878 | | | | AP VIII Timeshare Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0683137 | | | | APH HFA Holdings GP, Ltd | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0683132 | | | | APH HFA Holdings, L.P. | CYM | NIA | APH HFA Holdings GP, Ltd | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1008303 | | | | APH Holdings (DC), L.P. | CYM | NIA | Apollo Principal Holdings B GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1017385 | | | | APH Holdings (FC), L.P. | CYM | NIA | Apollo Principal Holdings C GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1008166 | | | | APH Holdings, L.P. | CYM | NIA | Apollo Principal Holdings A GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0598286 | | | | Apollo Strategic Growth Capital II | CYM | NIA | APSG Sponsor II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0598290 | | | | Apollo Strategic Growth Capital | CYM | NIA | APSG Sponsor, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8880200 | | | | APO Corp. | DE | NIA | Apollo Asset Management, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APO MidCap B Holdings, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-5530186 | | | | Apollo 892/TE (Zenergy Intermediate DC), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-5530186 | | | | Apollo 892/TE (Zenergy Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Administration GP Ltd. | CYM | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0698588 | | | | Apollo Advisors (Mauritius) Ltd. | MRT | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4754999 | | | | Apollo Advisors (MHE), LLC | DE | NIA | Apollo Advisors VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 51-0355634 | | 1268088 | | Apollo Advisors II, L.P. | DE | NIA | Apollo Capital Management II, Inc. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3983717 | | 1203940 | | Apollo Advisors IV, L.P. | CYM | NIA | Apollo Capital Management IV, Inc. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors V (EH Cayman), L.P. | CYM | NIA | Apollo Advisors V (EH), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0409036 | | | | Apollo Advisors V (EH), LLC | AIA | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125396 | | 1162727 | | Apollo Advisors V, L.P. | CYM | NIA | Apollo Capital Management V, Inc. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4528527 | | | | Apollo Advisors VI (APO DC), L.P. | CYM | NIA | Apollo Advisors VI (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors VI (APO DC-GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0617294 | | | | Apollo Advisors VI (APO FC), L.P. | CYM | NIA | Apollo Advisors VI (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0597921 | | | | Apollo Advisors VI (APO FC-GP), LLC | AIA | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0482834 | | | | Apollo Advisors VI (EH), L.P. | CYM | NIA | Apollo Advisors VI (EH-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0482830 | | | | Apollo Advisors VI (EH-GP), Ltd. | CYM | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2903246 | | 1512669 | | Apollo Advisors VI, L.P. | CYM | NIA | Apollo Capital Management VI, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4528427 | | | | Apollo Advisors VII (APO DC), L.P. | CYM | NIA | Apollo Advisors VII (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors VII (APO DC-GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0617295 | | | | Apollo Advisors VII (APO FC), L.P. | CYM | NIA | Apollo Advisors VII (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0597918 | | | | Apollo Advisors VII (APO FC-GP), LLC | AIA | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0563789 | | | | Apollo Advisors VII (EH), L.P. | CYM | NIA | Apollo Advisors VII (EH-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0563788 | | | | Apollo Advisors VII (EH-GP), Ltd | CYM | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0673253 | | | | Apollo Advisors VII, L.P. | CYM | NIA | Apollo Capital Management VII, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors VIII (APO FC), L.P. | CYM | NIA | Apollo Advisors VIII (APO FC-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Advisors VIII (APO FC-GP), Ltd. | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1143577 | | | | Apollo Advisors VIII (EH), L.P. | CYM | NIA | Apollo Advisors VIII (EH-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors VIII (EH-GP), Ltd. | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0877161 | | | | Apollo Advisors VIII, L.P. | CYM | NIA | Apollo Capital Management VIII, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3582975 | | 919525 | | Apollo Advisors, L.P. | DE | NIA | Apollo Capital Management I, Inc. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1063708 | | | | Apollo AGRE APREF Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo AGRE USREF Co-Investors (B), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0579676 | | | | Apollo AIE II Co-Investors (B), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo AION Capital Partners GP, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057523 | | | | Apollo AION Capital Partners, L.P. | CYM | NIA | Apollo AION Capital Partners GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1007312 | | | | Apollo ALST GenPar, Ltd. | CYM | NIA | Apollo Management VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1204228 | | | | Apollo Alteri Holdings, L.P. | CYM | NIA | Apollo Alteri Investments Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alteri Investments Advisors, L.P. | CYM | NIA | Apollo Alteri Investments Management, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alteri Investments Management, Ltd. | CYM | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0495861 | | | | Apollo Alternative Assets GP Limited | CYM | NIA | Apollo International Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0495851 | | 1473543 | | Apollo Alternative Assets, L.P. | CYM | NIA | Apollo International Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alternative Credit Long Short Advisors LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alternative Credit Long Short Fund L.P. | DE | NIA | Apollo Alternative Credit Long Short Advisors LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alternative Credit Long Short Management LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0925313 | | | | Apollo ANRP Advisors (APO DC), L.P. | CYM | NIA | Apollo ANRP Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors (APO DC-GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1086393 | | | | Apollo ANRP Advisors (APO FC), L.P. | CYM | NIA | Apollo ANRP Advisors (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1042170 | | | | Apollo ANRP Advisors (APO FC-GP), LLC | AIA | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1011877 | | | | Apollo ANRP Advisors (IH), L.P. | CYM | NIA | Apollo ANRP Advisors (IH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1011628 | | | | Apollo ANRP Advisors (IH-GP), LLC | AIA | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0882698 | | | | Apollo ANRP Advisors II (APO DC), L.P. | CYM | NIA | Apollo ANRP Advisors II (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors II (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors II, L.P. | CYM | NIA | Apollo ANRP Capital Management II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3354710 | | | | Apollo ANRP Advisors, L.P. | CYM | NIA | Apollo ANRP Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3354625 | | | | Apollo ANRP Capital Management, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2541857 | | | | Apollo ANRP Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0979922 | | | | Apollo ANRP Co-Investors (B), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2541779 | | | | Apollo ANRP Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1042214 | | | | Apollo ANRP Co-Investors (FC-D), LP | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1011838 | | | | Apollo ANRP Co-Investors (IH-A), LP | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1011650 | | | | Apollo ANRP Co-Investors (IH-D), LP | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors II (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors II (B), L.P. | DE | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors II (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors II (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Fund Administration, LLC | DE | NIA | Apollo ANRP Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1012914 | | | | Apollo APC Advisors, L.P. | CYM | NIA | Apollo APC Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1012889 | | | | Apollo APC Capital Management, LLC | AIA | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1058283 | | 1552928 | | Apollo APC Co-Investors (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo APC Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo APC Management, L.P. | DE | NIA | Apollo APC Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo APP Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo APP Holdings, L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Arrowhead Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8057295 | | | | Apollo Asia Administration, LLC | DE | NIA | Apollo Asia Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Advisors, L.P. | CYM | NIA | Apollo Asia Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Capital Management, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8057186 | | | | Apollo Asia Co-Investors, LLC | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8050139 | | 1473544 | | Apollo Asia Management, L.P. | DE | NIA | Apollo Asia Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4058181 | | | | Apollo Asia Opportunity Intermediate Fund, LLC | DE | NIA | Apollo Asia Opportunity Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1546929 | | Apollo Asia Private Credit Fund, L.P. | CYM | NIA | Apollo APC Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1015509 | | | | Apollo Asia Private Credit Master Fund Pte. Ltd. | SGP | NIA | Apollo Management Singapore Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Advisors GP, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Advisors, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Fund, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asian Infrastructure Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ASPL Management, LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset Management Europe PC LLP | GBR | NIA | Apollo International Management Holdings, LLC | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1024196 | | | | Apollo Athlon GenPar, Ltd. | CYM | NIA | Apollo Management VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ND Services, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0917029 | | | | Apollo BSL Management, LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Credit Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8350952 | | 1456419 | | Apollo Capital Management GP, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3582980 | | | | Apollo Capital Management I, Inc. | DE | NIA | Leon D. Black | Ownership | 70.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3582980 | | | | Apollo Capital Management I, Inc. | DE | NIA | John J. Hannan | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3582980 | | | | Apollo Capital Management I, Inc. | DE | NIA | Craig Cogut | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3582980 | | | | Apollo Capital Management I, Inc. | DE | NIA | Arthur Bilger | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 51-0355633 | | 1512670 | | Apollo Capital Management II, Inc. | DE | NIA | Leon D. Black | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3983721 | | | | Apollo Capital Management IV, Inc. | CYM | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125395 | | 1413408 | | Apollo Capital Management V, Inc. | CYM | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2903231 | | 1512668 | | Apollo Capital Management VI, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0592023 | | | | Apollo Capital Management VII, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Management VIII, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8350987 | | 1456421 | | Apollo Investment Management, L.P. | DE | NIA | Apollo Capital Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0953419 | | | | Apollo Incubator Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-4140226 | | | | Apollo Centre Street Advisors (APO DC), L.P. | DE | NIA | Apollo Centre Street Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1658679 | | | | Apollo Centre Street Advisors (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3862070 | | | | Apollo Centre Street Co-Investors (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1670197 | | | | Apollo Centre Street Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 32-0363986 | | | | Apollo Centre Street Partnership, L.P. | DE | NIA | Apollo Centre Street Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4731180 | | | | Apollo Centre Street Structured Finance GP, LLC | DE | NIA | Apollo Centre Street Partnership, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0808289 | | | | Apollo Centre Street Structured Finance, L.P. | DE | NIA | Apollo Centre Street Structured Finance GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1207258 | | | | Apollo CIP European SMAs & CLOs, L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo CIP GenPar, Ltd. | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo CIP Global SMAs (FC), L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1207269 | | | | Apollo CIP Global SMAs, L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1207398 | | | | Apollo CIP Hedge Funds, L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1203376 | | | | Apollo CIP Partner Pool, L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2239554 | | | | Apollo CIP Professionals, L.P. | DE | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1207420 | | | | Apollo CIP Structured Credit, L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1207847 | | | | Apollo CIP US SMAs, L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo COF I Capital Management, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo COF II Capital Management, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 48-3835026 | | | | Apollo COF III Feeder LP | DE | NIA | Apollo Credit Opportunity Advisors III LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 16-2423088 | | | | Apollo COF Investor, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investment Capital Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0899396 | | | | Apollo Co-Investors (MHE), L.P. | DE | NIA | Apollo Advisors (MHE), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4002661 | | | | Apollo Co-Investors IV, L.L.C. | DE | NIA | Marc J. Rowan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4002661 | | | | Apollo Co-Investors IV, L.L.C. | DE | NIA | Leon D. Black | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4002661 | | | | Apollo Co-Investors IV, L.L.C. | DE | NIA | Peter P. Copses | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4002661 | | | | Apollo Co-Investors IV, L.L.C. | DE | NIA | John J. Hannan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2669487 | | | | Apollo Co-Investors Manager, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | Marc J. Rowan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | Joshua J. Harris | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | Leon D. Black | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | Andrew D. Africk | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | Laurence M. Berg | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | Peter P. Copses | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318417 | | | | Apollo Co-Investors V (EH), LLC | AIA | NIA | John J. Hannan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | Leon D. Black | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | Marc J. Rowan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | Joshua J. Harris | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | Andrew D. Africk | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | Laurence M. Berg | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | Peter P. Copses | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125399 | | | | Apollo Co-Investors V, L.L.C. | DE | NIA | John J. Hannan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3396939 | | | | Apollo Co-Investors VI (A), LLC | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3396953 | | | | Apollo Co-Investors VI (B), LLC | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4256998 | | | | Apollo Co-Investors VI (C), LLC | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1197744 | | | | Apollo Co-Investors VI (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VI (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0511923 | | | | Apollo Co-Investors VI (EH-A), L.P. | DE | NIA | Apollo Co-Investors VI (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VI (EH-D), LP | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VI (EH-GP), LLC | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Co-Investors VI (FC-D), LP | ..AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1278611 | | | | Apollo Co-Investors VII (A), L.P. | ..AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1741921 | | | | Apollo Co-Investors VII (B), LLC | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0812416 | | | | Apollo Co-Investors VII (C), LLC | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2564486 | | | | Apollo Co-Investors VII (D), L.P. | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VII (DC-D), L.P. | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0627537 | | | | Apollo Co-Investors VII (EH-A), L.P. | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0567674 | | | | Apollo Co-Investors VII (EH-D), LP | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VII (FC-D), L.P. | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2541711 | | | | Apollo Co-Investors VII (NR D), L.P. | ..CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2541628 | | | | Apollo Co-Investors VII (NR DC-D), L.P. | ..CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1006751 | | | | Apollo Co-Investors VII (NR EH-D), LP | ..AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1006760 | | | | Apollo Co-Investors VII (NR FC-D), LP | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0904611 | | | | Apollo Co-Investors VIII (A), L.P. | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0904639 | | | | Apollo Co-Investors VIII (B), L.P. | .. DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1097213 | | | | Apollo Co-Investors VIII (C), L.P. | ..CYM | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VIII (D), L.P. | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0960585 | | | | Apollo Co-Investors VIII (E), L.P. | .. DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1143585 | | | | Apollo Co-Investors VIII (EH-A), L.P. | ..CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1144092 | | | | Apollo Co-Investors VIII (EH-B), L.P. | ..CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1143794 | | | | Apollo Co-Investors VIII (EH-D), L.P. | ..CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1167453 | | | | Apollo Co-Investors VIII (EH-E), L.P. | ..CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VIII (FC-D), L.P. | ..CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0467113 | | 1467760 | NYSE: ARI | Apollo Commercial Real Estate Finance, Inc. | .. MD | NIA | ACREFI Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3021172 | | | | Apollo Commodities Management GP, LLC | .. DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Commodities Management, L.P. | .. DE | NIA | Apollo Commodities Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2944064 | | | | Apollo Commodities Management, L.P., with respect to Series I | .. DE | NIA | Apollo Commodities Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Commodities Management, L.P., with respect to Series II | .. DE | NIA | Apollo Commodities Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Commodities Management, L.P., with respect to Series III | .. DE | NIA | Apollo Commodities Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Commodities Management, L.P., with respect to Series IV | .. DE | NIA | Apollo Commodities Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3152690 | | | | Apollo Consumer Credit Master Fund, L.P. | .. DE | NIA | ACC Advisors C, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3152690 | | | | Apollo Consumer Credit Master Fund, L.P. | .. DE | NIA | ACC Advisors D, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3152690 | | | | Apollo Consumer Credit Master Fund, L.P. | .. DE | NIA | ACC Advisors A/B, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2950089 | | | | Apollo Credit Advisors I, LLC | .. DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3203281 | | | | Apollo Credit Advisors III, LLC | .. DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0897587 | | | | Apollo Credit Fund Co-Investors, LP | .. DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 06-1755442 | | | | Apollo Credit Fund LP | .. DE | NIA | Apollo ST Credit Partners GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Funding III Ltd. | ..CYM | NIA | Apollo ST Fund Management LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Funding VI Ltd. | ..CYM | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Income Co-Investors (D) LLC | .. DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Income Management LLC | .. DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1122169 | | 1504564 | | Apollo Credit Liquidity Advisors, L.P. | .. DE | NIA | Apollo Credit Liquidity Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1273626 | | | | Apollo Credit Liquidity Capital Management, LLC | .. DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Credit Liquidity CM Executive Carry, L.P. | CYM | NIA | Apollo Credit Liquidity Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1194361 | | | | Apollo Credit Liquidity Investor, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1273580 | | | | Apollo Credit Liquidity Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-1122190 | | | | Apollo Credit Liquidity Management, L.P. | DE | NIA | Apollo Credit Liquidity Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1504439 | | Apollo Credit Management (CLO), LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Management (European Senior Debt), LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1699126 | | | | Apollo Credit Management (Senior Loans) II, LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Management (Senior Loans), LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1505198 | | Apollo Credit Management (CLO), LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0466868 | | | | Apollo Credit Master Fund Ltd. | CYM | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0547353 | | 1504566 | | Apollo Credit Opportunity Advisors I, L.P. | CYM | NIA | Apollo COF I Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0547141 | | 1504567 | | Apollo Credit Opportunity Advisors II, L.P. | CYM | NIA | Apollo COF II Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Advisors III (APO FC) GP LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2167960 | | | | Apollo Credit Opportunity Advisors III (APO FC) LP | CYM | NIA | Apollo Credit Opportunity Advisors III (APO FC) GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Advisors III GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0918100 | | | | Apollo Credit Opportunity Advisors III LP | CYM | NIA | Apollo Credit Opportunity Advisors III GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1612284 | | | | Apollo Credit Opportunity CM Executive Carry I, L.P. | CYM | NIA | Apollo COF I Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1646493 | | | | Apollo Credit Opportunity CM Executive Carry II, L.P. | CYM | NIA | Apollo COF II Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Co-Investors III (A) LP | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Co-Investors III (B) LP | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Co-Investors III (D) LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Co-Investors III (FC-D) LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1533034 | | | | Apollo Credit Opportunity Fund (Offshore) III LP | DE | NIA | Apollo Credit Opportunity Advisors III (APO FC) LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0937471 | | | | Apollo Credit Opportunity Fund III AIV I LP | DE | NIA | Apollo Credit Opportunity Advisors III LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0918200 | | 1565243 | | Apollo Credit Opportunity Fund III LP | DE | NIA | Apollo Credit Opportunity Advisors III (APO FC) LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Opportunity Management III LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2423072 | | 1473610 | | Apollo Credit Opportunity Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1754694 | | | | Apollo Credit Opportunity Trading Fund III | DE | NIA | Apollo Credit Opportunity Fund III LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1754694 | | | | Apollo Credit Opportunity Trading Fund III | DE | NIA | Apollo Credit Opportunity Fund (Offshore) III LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Short Opportunities Co-Investors (D), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0947818 | | | | Apollo Credit Short Opportunities Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 80-0897931 | | | | Apollo Credit Strategies Co-Investors, LP | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0679142 | | | | Apollo Credit Strategies Fund LP | DE | NIA | Apollo ST Credit Strategies GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0688361 | | | | Apollo Credit Strategies Master Fund Ltd | CYM | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets Fixed Income Strategies Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Administration, Limited | CYM | NIA | Apollo EPF Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1017386 | | | | Apollo EPF Advisors II, L.P. | CYM | NIA | Apollo EPF Capital Management, Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0387305 | | 1504568 | | Apollo EPF Advisors, L.P. | CYM | NIA | Apollo EPF Capital Management, Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0387306 | | | | Apollo EPF Capital Management, Limited | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0608855 | | | | Apollo EPF Co-Investors (A), L.P. | CYM | NIA | Apollo EPF Administration, Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0608857 | | | | Apollo EPF Co-Investors (B), L.P. | CYM | NIA | Apollo EPF Administration, Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1025376 | | | | Apollo EPF Co-Investors II (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Co-Investors II (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Co-Investors II (Euro), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0783990 | | | | Apollo EPF II Capital Management, LLC | MHL | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0780863 | | | | Apollo EPF II Partnership | MHL | NIA | Apollo European Principal Finance Fund II (Euro A), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0780863 | | | | Apollo EPF II Partnership | MHL | NIA | Apollo European Principal Finance Fund II (Dollar A), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0780863 | | | | Apollo EPF II Partnership | MHL | NIA | Apollo European Principal Finance Fund II (Master Euro B), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0780863 | | | | Apollo EPF II Partnership | MHL | NIA | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0179727 | | | | Apollo EPF Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3278790 | | | | Apollo EPF Management II GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3278997 | | | | Apollo EPF Management II, L.P. | DE | NIA | Apollo EPF Management II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0179647 | | 1473548 | | Apollo EPF Management, L.P. | DE | NIA | Apollo EPF Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Europe Advisors III, L.P. | CYM | NIA | Apollo Europe Capital Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0579155 | | | | Apollo Europe Advisors, L.P. | CYM | NIA | Apollo Europe Capital Management, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Europe Capital Management III, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0579162 | | | | Apollo Europe Capital Management, Ltd. | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Europe Co-Investors III (D), LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Europe Management III, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-5007246 | | 1473611 | | Apollo Europe Management, L.P. | DE | NIA | AEM GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2853722 | | | | Apollo European Credit Advisors GP, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1013471 | | | | Apollo European Credit Advisors, L.P. | CYM | NIA | Apollo European Credit Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-4152260 | | | | Apollo European Credit Co-Investors, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1013483 | | 1537446 | | Apollo European Credit Fund (Offshore), L.P. | CYM | NIA | Apollo European Credit Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2853824 | | 1537447 | | Apollo European Credit Fund, L.P. | DE | NIA | Apollo European Credit Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2856509 | | | | Apollo European Credit Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2856439 | | | | Apollo European Credit Management, L.P. | DE | NIA | Apollo European Credit Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1013497 | | | | Apollo European Credit Master Fund, L.P. | CYM | NIA | Apollo European Credit Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1025022 | | 1538021 | | Apollo European Principal Finance Fund II (Dollar A), L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1025007 | | 1538023 | | Apollo European Principal Finance Fund II (Dollar B), L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1017391 | | 1537979 | | Apollo European Principal Finance Fund II (Euro A), L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1025003 | | 1537978 | | Apollo European Principal Finance Fund II (Euro B), L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1025382 | | | | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1025381 | | | | Apollo European Principal Finance Fund II (Master Euro B), L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0387304 | | 1440673 | | Apollo European Principal Finance Fund (Feeder), L.P. | CYM | NIA | Apollo EPF Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1013202 | | | | Apollo European Strategic Advisors GP, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2948815 | | | | Apollo European Strategic Advisors, L.P. | CYM | NIA | Apollo European Strategic Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Strategic Co-Investors, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2949512 | | 1532781 | | Apollo European Strategic Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2949137 | | | | Apollo European Strategic Management, L.P. | DE | NIA | Apollo European Strategic Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1579164 | | | | Apollo Executive Carry VII (NR APO DC), L.P. | CYM | NIA | Apollo Advisors VII (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1579165 | | | | Apollo Executive Carry VII (NR APO FC), L.P. | CYM | NIA | Apollo Advisors VII (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1579163 | | | | Apollo Executive Carry VII (NR EH), L.P. | CYM | NIA | Apollo Advisors VII (EH-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1579162 | | | | Apollo Executive Carry VII (NR), L.P. | CYM | NIA | Apollo Capital Management VII, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0910392 | | | | Apollo Franklin Advisors (APO DC), L.P. | DE | NIA | Apollo Franklin Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Franklin Advisors (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0954703 | | | | Apollo Franklin Co-Investors (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Franklin Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0955185 | | | | Apollo Franklin Partnership, L.P. | DE | NIA | Apollo Franklin Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4024383 | | | | Apollo Fund Administration IV, L.L.C. | DE | NIA | Apollo Advisors IV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Fund Administration V, L.L.C. | DE | NIA | Apollo Advisors V, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3396921 | | | | Apollo Fund Administration VI, LLC | DE | NIA | Apollo Advisors VI, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0673356 | | | | Apollo Fund Administration VII, LLC | DE | NIA | Apollo Advisors VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Fund Administration VIII, LLC | DE | NIA | Apollo Advisors VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0544284 | | | | Apollo Fund VI BC, L.P. | CYM | NIA | Apollo Advisors VI (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Gaming Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3801467 | | | | Apollo Gaming Holdings, L.P. | DE | NIA | Apollo Gaming Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Gaucho GenPar, Ltd | CYM | NIA | Apollo Management VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8880053 | | 1411494 | NYSE: AAM-PA, AAM-PB | Apollo Asset Management, Inc. | DE | NIA | Apollo Global Management, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3016614 | | 1532522 | | Apollo Global Real Estate Management GP, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3016987 | | 1473549 | | Apollo Global Real Estate Management, L.P. | DE | NIA | Apollo Global Real Estate Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0543350 | | 1487801 | | Apollo Global Securities, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo GSS GP Limited | GGY | NIA | AAA Associates, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0563514 | | | | Apollo Hamlet Genpar | CYM | NIA | Apollo Management VI, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8380450 | | | | Apollo Hamlet Holdings B, LLC | DE | NIA | Apollo Investment Fund VI, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8380391 | | | | Apollo Hamlet Holdings, LLC | DE | NIA | Apollo Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hercules (Lux) S.a r.l. | LUX | NIA | Apollo Hercules Holdings, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Hercules Advisors GP, LLC ..... | .. DE | NIA | APH Holdings (FC), L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Hercules Advisors, L.P. ..... | ..CYM | NIA | Apollo Hercules Advisors GP, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Hercules Co-Investors (D), LLC ..... | .. DE | NIA | Apollo Principal Holdings C, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Hercules Holdings, Ltd. ..... | ..CYM | NIA | Apollo Hercules Partners, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Hercules Management, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Hercules Partners, L.P. ..... | ..CYM | NIA | Apollo Hercules Advisors, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo HK TMS Investment Holdings GP, LLC ... | .. DE | NIA | Apollo Principal Holdings B, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo HK TMS Investment Holdings Management, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Incubator Advisors, LLC ..... | .. DE | NIA | Apollo Principal Holdings B, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo India Credit Opportunity Management, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-8351303 .. | ..... | 1512580 ..... | ..... | Apollo International Management GP, LLC .... | .. DE | NIA | Apollo Management Holdings, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-8350822 .. | ..... | 1512636 ..... | ..... | Apollo Europe Management, L.P. ..... | .. DE | NIA | AEM GP, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-0836341 .. | ..... | ..... | ..... | Apollo Investment Administration, LLC ..... | .. DE | NIA | Apollo Management Holdings, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 26-1852082 .. | ..... | ..... | ..... | Apollo Investment Consulting LLC ..... | .. DE | NIA | Apollo International Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 52-2439556 .. | ..... | 1278752 ..... | NYSE: AINV ..... | MidCap Financial Investment Corporation ..... | .. MD | NIA | Apollo Investment Management, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Investment Europe III (Lux) S.a r.l. | ..LUX | NIA | AP Investment Europe III, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 35-2463938 .. | ..... | ..... | ..... | Apollo Investment Fund (I) VIII, L.P. ..... | .. DE | NIA | Apollo Advisors VIII, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 13-3985622 .. | ..... | 1068331 ..... | ..... | Apollo Investment Fund IV, L.P. ..... | .. DE | NIA | Apollo Advisors IV, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-2903289 .. | ..... | 1338750 ..... | ..... | Apollo Investment Fund VI, L.P. ..... | .. DE | NIA | Apollo Advisors VI, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 80-0877171 .. | ..... | ..... | ..... | Apollo Investment Fund VIII, L.P. ..... | .. DE | NIA | Apollo Advisors VIII, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-0836138 .. | ..... | 1473612 ..... | ..... | Apollo Investment Management, L.P. ..... | .. DE | NIA | ACC Management, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Jupiter Resources Co-Invest GP, LLC . | .. DE | NIA | Apollo Principal Holdings A, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Jyoti Holdings, Corp. ..... | .. DE | NIA | Apollo Asia Private Credit Master Fund Pte. Ltd. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Jyoti, LLC ..... | .. DE | NIA | Apollo Asia Private Credit Master Fund Pte. Ltd. ..... | Ownership | 99.980 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Jyoti, LLC ..... | .. DE | NIA | Apollo Jyoti Holdings, Corp. ..... | Ownership | 0.020 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 81-1713842 .. | ..... | ..... | ..... | Apollo Kings Alley Credit Advisors, L.P. .... | .. DE | NIA | Apollo Kings Alley Credit Capital Management, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Kings Alley Credit Capital Management, LLC ..... | .. DE | NIA | APH Holdings (FC), L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Kings Alley Credit Co-Investors (D), L.P. ..... | .. DE | NIA | Apollo Co-Investors Manager, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Kings Alley Credit Fund Management, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 81-1732854 .. | ..... | ..... | ..... | Apollo Kings Alley Credit Fund, L.P. ..... | .. DE | NIA | Apollo Kings Alley Credit Advisors, L.P. . | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 27-1038808 .. | ..... | ..... | ..... | Apollo Laminates Agent, LLC ..... | .. DE | NIA | Apollo SVF Management, L.P. ..... | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 27-1038808 .. | ..... | ..... | ..... | Apollo Laminates Agent, LLC ..... | .. DE | NIA | Apollo Value Management, L.P. ..... | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Linens Investors B, LLC ..... | .. DE | NIA | Apollo Management V, L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-4164690 .. | ..... | ..... | ..... | Apollo Linens Investors, LLC ..... | .. DE | NIA | Apollo Linens Investors B, LLC ..... | Ownership | 6.170 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Longevity, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 26-0673416 .. | ..... | ..... | ..... | Apollo Management (AOP) VII, LLC ..... | .. DE | NIA | Apollo Management VII, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Management (AOP) VIII, LLC ..... | .. DE | NIA | Apollo Management VIII, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-4256986 .. | ..... | ..... | ..... | Apollo Management (Germany) VI, LLC ..... | .. DE | NIA | Leon D. Black ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 90-0942315 .. | ..... | ..... | ..... | Apollo Co-Investment Management, LLC ..... | .. DE | NIA | Apollo Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 20-3089323 .. | ..... | ..... | ..... | Apollo Management (UK) VI, LLC ..... | .. DE | NIA | Apollo International Management Holdings, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Management Advisors Espana, S.L.U. ... | ..ESP | NIA | AMI (Holdings), LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-0542647 | | | | Apollo Management Advisors GmbH | DEU | NIA | AMI (Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0698591 | | | | Apollo Management Asia Pacific Limited | HKG | NIA | Apollo Management Asia Pacific Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8350720 | | 1413410 | | Apollo Management GP, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8351017 | | 1449433 | | Apollo Management Holdings GP, LLC | DE | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8351069 | | 1449434 | | Apollo Management Holdings, L.P. | DE | NIA | Apollo Management Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3799194 | | 1268089 | | Apollo Management III, L.P. | DE | NIA | AIF III Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0492781 | | | | Apollo Management International LLP | GBR | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-3983718 | | 1206224 | | Apollo Management IV, L.P. | DE | NIA | Apollo Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1532783 | | Apollo Management Singapore Pte Ltd. | SGP | NIA | Apollo Asia Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0318387 | | | | Apollo Management V (EH), L.P. | AIA | NIA | Apollo Advisors V (EH), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4125398 | | 1162728 | | Apollo Management V, L.P. | DE | NIA | AIF V Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0511921 | | | | Apollo Management VI (EH), L.P. | AIA | NIA | Apollo Advisors VI (EH-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2903207 | | 1435156 | | Apollo Management VI, L.P. | DE | NIA | AIF VI Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0673310 | | 1473647 | | Apollo Management VII, L.P. | DE | NIA | AIF VII Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management VIII, L.P. | DE | NIA | AIF VIII Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8350778 | | 1398053 | | Apollo Management, L.P. | DE | NIA | Apollo Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Maritime Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1291905 | | | | Apollo MidCap B Intermediate Holdings, L.P. | CYM | NIA | APO MidCap B Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap Holdings (Cayman) GP, Ltd. | CYM | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap Holdings (Cayman) III GP, Ltd. | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap Holdings (Cayman), L.P. | CYM | NIA | Apollo MidCap Holdings (Cayman) GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Moultrie Capital Management, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Moultrie Credit Fund Advisors, L.P. | DE | NIA | Apollo Moultrie Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Moultrie Credit Fund Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Moultrie Credit Fund, L.P. | DE | NIA | Apollo Moultrie Credit Fund Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo NA Management II, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Natural Resources Partners II, L.P. | DE | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0632931 | | | | Apollo Offshore Credit Fund Ltd. | CYM | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0688360 | | | | Apollo Offshore Credit Strategies Fund Ltd. | CYM | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3309076 | | 1473521 | | Apollo Overseas Partners (Delaware 892) VI, L.P. | DE | NIA | Apollo Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0758813 | | | | Apollo Overseas Partners (Delaware 892) VIII, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3139839 | | 1473515 | | Apollo Overseas Partners (Delaware) VI, L.P. | DE | NIA | Apollo Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1700174 | | | | Apollo Overseas Partners (Delaware) VIII, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0463054 | | 1473513 | | Apollo Overseas Partners (Germany) VI, L.P. | CYM | NIA | Apollo Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1084314 | | | | Apollo Overseas Partners (I) VIII, L.P. | CYM | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0191324 | | 1206225 | | Apollo Overseas Partners IV, L.P. | CYM | NIA | Apollo Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0463056 | | 1473511 | | Apollo Overseas Partners VI, L.P. | CYM | NIA | Apollo Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1083307 | | | | Apollo Overseas Partners VIII, L.P. | CYM | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3563653 | | 1504570 | | Apollo Palmetto Advisors, L.P. | DE | NIA | Apollo Palmetto Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Palmetto Athene Advisors, L.P. | DE | NIA | Apollo Palmetto Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Palmetto Athene Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1084807 | | | | Apollo Palmetto Athene Partnership, L.P. | CYM | NIA | Apollo Palmetto Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Palmetto HFA Advisors, L.P. | DE | NIA | Apollo Palmetto Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3563533 | | 1504571 | | Apollo Palmetto Management, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3568631 | | 1473552 | | Apollo Palmetto Strategic Partnership, L.P. | DE | NIA | Apollo Palmetto Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PE VIII Director, LLC | AIA | NIA | Leon D. Black | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PE VIII Director, LLC | AIA | NIA | Marc J. Rowan | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PE VIII Director, LLC | AIA | NIA | Joshua J. Harris | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0476747 | | 1413406 | | Apollo Principal Holdings A, L.P. | DE | NIA | APO Corp | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8865552 | | 1490268 | | Apollo Principal Holdings B, L.P. | DE | NIA | APO Corp | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0542296 | | 1566491 | | Apollo Principal Holdings A GP, Ltd. | DE | NIA | APO Corp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0541995 | | 1566433 | | Apollo Principal Holdings A, L.P. | DE | NIA | Apollo Principal Holdings A GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0617138 | | 1505191 | | Apollo Principal Holdings C GP, Ltd. | DE | NIA | Apollo Asset Management, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0614716 | | 1504572 | | Apollo Principal Holdings C, L.P. | DE | NIA | Apollo Principal Holdings C GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3239713 | | 1504573 | | AMH Holdings (Delaware), L.P. | DE | NIA | AMH Holdings GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3240477 | | | | Apollo Principal Holdings B GP, LLC | DE | NIA | APO Corp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3240574 | | | | Apollo Principal Holdings B, L.P. | DE | NIA | Apollo Principal Holdings B GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2529748 | | | | Apollo Resolution Servicing GP, LLC | DE | NIA | Apollo International Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2529836 | | | | Apollo Resolution Servicing, L.P. | DE | NIA | Apollo Resolution Servicing GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Resource Energy Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Rose GP, L.P. | CYM | NIA | Delaware Rose GP, L.L.C. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Royalties Management, LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series III | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo RRI Management LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-3581739 | | 1502573 | NYSE: AFT | Apollo Senior Floating Rate Fund Inc. | MD | NIA | Apollo Credit Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1656683 | | | | Apollo Senior Loan Fund Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1056955 | | | | Apollo SK Strategic Advisors GP, L.P. | CYM | NIA | Apollo SK Strategic Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1056830 | | | | Apollo SK Strategic Advisors, LLC | AIA | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0786616 | | | | Apollo SK Strategic Co-Investors (DC-D), LLC | MHL | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057128 | | | | Apollo SK Strategic Investments, L.P. | CYM | NIA | Apollo SK Strategic Advisors GP, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0855287 | | | | Apollo SK Strategic Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8339366 | | | | Apollo SOMA Advisors, L.P. | DE | NIA | Apollo SOMA Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8339608 | | | | Apollo SOMA Capital Management, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8472391 | | | | Apollo SOMA Co-Investors, LLC | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8339290 | | 1445269 | | Apollo Special Opportunities Managed Account, L.P. | DE | NIA | Apollo SOMA Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Advisors GP, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Advisors, L.P. | DE | NIA | Apollo Special Situations Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-1595040 | | | | Apollo Special Situations Fund, L.P. | DE | NIA | Apollo Special Situations Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Management, L.P. | DE | NIA | Apollo Special Situations Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031418 | | | | Apollo SPN Advisors (APO DC), L.P. | CYM | NIA | Apollo SPN Capital Management (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031543 | | | | Apollo SPN Advisors (APO FC), L.P. | CYM | NIA | Apollo SPN Capital Management (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1031656 | | | | Apollo SPN Advisors, L.P. | CYM | NIA | Apollo SPN Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031528 | | | | Apollo SPN Capital Management (APO DC-GP), LLC | AIA | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031535 | | | | Apollo SPN Capital Management (APO FC-GP), LLC | AIA | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031640 | | | | Apollo SPN Capital Management, LLC | AIA | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031710 | | | | Apollo SPN Co-Investors (D), L.P. | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031520 | | | | Apollo SPN Co-Investors (DC-D), L.P. | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031699 | | | | Apollo SPN Co-Investors (FC-D), L.P. | AIA | NIA | Apollo Co-Investors Manager, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SPN Investments I (Credit), LLC | DE | NIA | Apollo SPN Investments I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031414 | | | | Apollo SPN Investments I, L.P. | CYM | NIA | Apollo SPN Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031551 | | | | Apollo SPN Investments II, L.P. | CYM | NIA | Apollo SPN Advisors (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031684 | | | | Apollo SPN Investments III, L.P. | CYM | NIA | Apollo SPN Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1671130 | | | | Apollo SPN Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 22-3826532 | | | | Apollo ST Capital LLC | DE | NIA | ST Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ST CLO Holdings GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0726379 | | | | Apollo ST CLO Holdings, L.P. | CYM | NIA | Apollo ST CLO Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3320287 | | | | Apollo ST Credit Partners GP LLC | DE | NIA | ST Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0652806 | | | | Apollo ST Credit Strategies GP LLC | DE | NIA | ST Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 65-1185710 | | | | Apollo ST Debt Advisors LLC | DE | NIA | ST Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3320769 | | | | Apollo ST Fund Management LLC | DE | NIA | Apollo ST Operating LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3320701 | | | | Apollo ST Operating LP | DE | NIA | Apollo ST Capital LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ST Structured Credit Recovery Partners II GP LLC | DE | NIA | ST Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Advisors III (APO DC) LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Advisors III LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Co-Investors III (D), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Management III LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4921241 | | | | Apollo SVF Administration, LLC | DE | NIA | Apollo SVF Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4920929 | | 1374204 | | Apollo SVF Advisors, L.P. | DE | NIA | Apollo SVF Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4920973 | | | | Apollo SVF Capital Management, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4921036 | | 1456422 | | Apollo SVF Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4921007 | | 1374205 | | Apollo SVF Management, L.P. | DE | NIA | Apollo SVF Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1526697 | NYSE: AIF | Apollo Tactical Income Fund Inc. | MD | NIA | Apollo Credit Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tactical Value SPN Advisors (APO DC), L.P. | CYM | NIA | Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC | AIA | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tactical Value SPN Co-Investors (DC-D), L.P. | AIA | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tactical Value SPN Investments, L.P. | CYM | NIA | Apollo Tactical Value SPN Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tactical Value SPN Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1044348 | | | | Apollo Talos GenPar, Ltd. | CYM | NIA | Apollo Management VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Thunder Advisors GP, Ltd. | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Thunder Advisors, L.P. | CYM | NIA | Apollo Thunder Advisors GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Thunder Co-Investors (D), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Thunder Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4827348 | | | | Apollo Thunder Partners, L.P. | DE | NIA | Apollo Thunder Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Advisors GP LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0969879 | | | | Apollo Total Return Advisors LP | CYM | NIA | Apollo Total Return Advisors GP LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1176938 | | | | Apollo Total Return Co-Investors (A) LP | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Enhanced Advisors GP LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Enhanced Advisors LP | CYM | NIA | Apollo Total Return Enhanced Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Enhanced Management LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return ERISA Advisors GP LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return ERISA Advisors, L.P. | DE | NIA | Apollo Total Return ERISA Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-4639267 | | | | Apollo Total Return Fund (Onshore) LP | DE | NIA | Apollo Total Return Advisors LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Emerging Markets L.P. | CYM | NIA | Apollo TR Emerging Markets Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Emerging Markets Ltd. | CYM | NIA | Apollo TR Emerging Markets (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Advisors GP II, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0444920 | | | | Apollo U.S. Real Estate Advisors II, L.P | CYM | NIA | Apollo U.S. Real Estate Advisors GP II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1428877 | | | | Apollo U.S. Real Estate Fund II L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Partners II (TE) L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street Advisors, L.P. | CYM | NIA | Apollo Union Street Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street Capital Management, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street Partners, L.P. | CYM | NIA | Apollo Union Street Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF Co-Investors II (D), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF II (Williams Square Coinvest) L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Value Administration, LLC | DE | NIA | Apollo Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 73-1667140 | | 1317611 | | Apollo Value Advisors, L.P. | DE | NIA | Apollo Value Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 76-1667124 | | | | Apollo Value Capital Management, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0233286 | | 1456448 | | Apollo Value Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0167339 | | 1374206 | | Apollo Value Management, L.P. | CYM | NIA | Apollo Value Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo VII TXU Administration, LLC | DE | NIA | Apollo Advisors VII (APO FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1673368 | | | | Apollo VII TXU Partners (B), L.P. | DE | NIA | Apollo VII TXU Administration, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Zeus (Lux) S.a r.l. | LUX | NIA | Apollo Zeus Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1137952 | | | | Apollo Zeus Investments Holdings, Ltd. | CYM | NIA | Apollo Zeus Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3852904 | | | | Apollo Zeus Strategic Advisors, L.P. | CYM | NIA | Apollo Zeus Strategic Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Zeus Strategic Advisors, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Zeus Strategic Co-Investors (DC-D), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3867570 | | | | Apollo Zeus Strategic Investments, L.P. | CYM | NIA | Apollo Zeus Strategic Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Zeus Strategic Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1058074 | | | | Apollo/Cavenham European Managed Account, L.P. | CYM | NIA | Apollo EPF Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1532109 | | ARM Manager, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0986312 | | | | Athene Investment Analytics LLC | DE | NIA | Apollo Insurance Solutions Group LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Mortgage Opportunities GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0567070 | | | | Autumnleaf, L.P. | CYM | NIA | Apollo Advisors VI (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0784903 | | | | Avant Holdings (MI) II, LLC | MHL | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0784894 | | | | Avant Holdings (MI), LLC | MHL | NIA | Apollo European Principal Finance Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Espresso Holdings 5, L.P. | DE | NIA | ANRP II (Debt AIV), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 68-0682964 | | | | CAI Strategic European Real Estate Advisors GP, LLC | MHL | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0796355 | | | | CAI Strategic European Real Estate Advisors, L.P. | MHL | NIA | CAI Strategic European Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0798990 | | | | Carpere Investments V (W), LLC | MHL | NIA | AIF V Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Centre Street Whistler Holdings LLC | DE | NIA | Apollo Centre Street Partnership, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CH2 Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Champ GP, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Champ L.P. | CYM | NIA | Champ GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Champ Luxembourg Holdings S.a r.l. | LUX | NIA | Champ L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III (Lux) S.a r.l. | LUX | NIA | Apollo Credit Opportunity Trading Fund III | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Airopack Holdings Ltd. | CYM | NIA | Apollo Credit Opportunity Fund III AIV I LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4785317 | | | | COF III Exempt CP Inc. | DE | NIA | Apollo COF III Exempt Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3844063 | | | | Apollo COF III Exempt Feeder LP | DE | NIA | Apollo Credit Opportunity Advisors III LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2506991 | | | | COF III Offshore CP Inc. | DE | NIA | Apollo COF III Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1179773 | | | | COF III Offshore HK TMS Investment Holdings, L.P. | CYM | NIA | Apollo Credit Opportunity Advisors III LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3854082 | | | | COF III Offshore I LP | DE | NIA | Apollo Credit Opportunity Advisors III LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0844586 | | | | COF III Offshore Whistler Holdings Inc. | DE | NIA | COF III Offshore I Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Structured Finance (Lux) S.a r.l. | LUX | NIA | Apollo Credit Opportunity Fund III AIV I LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Whistler Holdings LLC | DE | NIA | Apollo Credit Opportunity Fund III AIV I LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1460350 | | CPI 2005 Asia Pacific Carried Interest Program, L.P. | CYM | NIA | AGRE GP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1460351 | | CPI 2005 European Carried Interest Program, L.P. | CYM | NIA | AGRE GP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1460353 | | CPI 2005 Global Carried Interest Program, L.P. | CYM | NIA | AGRE GP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1367317 | | CPI 2005 North America Carried Interest Program, L.P. | CYM | NIA | AGRE GP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1367318 | | CPI Capital Partners Asia Pacific (Cayman), L.P. | CYM | NIA | CPI Capital Partners Asia Pacific GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | 1363896 | | CPI Capital Partners Asia Pacific (DE), L.P. | DE | NIA | CPI Capital Partners Asia Pacific GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI Capital Partners Asia Pacific GP Ltd. | CYM | NIA | AGRE GP Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1364035 | | CPI Capital Partners Asia Pacific, L.P. | CYM | NIA | CPI Capital Partners Asia Pacific GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI Capital Partners Europe (Cayman), L.P. | CYM | NIA | CPI Capital Partners Europe GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI Capital Partners Europe (DE), L.P. | DE | NIA | CPI European Fund GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI Capital Partners Europe (NFR), L.P. | GBR | NIA | CPI European Fund GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI Capital Partners Europe GP Ltd. | CYM | NIA | AGRE GP Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1372946 | | CPI Capital Partners Europe L.P. | GBR | NIA | CPI European Fund GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI CCP EU-T Scots LP | GBR | NIA | CPI Capital Partners Europe GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI CP Asia TE, L.P. | CYM | NIA | CPI Capital Partners Asia Pacific GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI CPEH 2 Sarl | LUX | NIA | CPI Capital Partners Europe (NFR), L.P. | Ownership | 55.810 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI CPEH 2 Sarl | LUX | NIA | CPI Capital Partners Europe L.P. | Ownership | 44.190 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1373035 | | CPI European Carried Interest, L.P. | CYM | NIA | AGRE GP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0490642 | | | | CPI European Fund GP LLC | DE | NIA | AGRE GP Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI India I Ltd. | MRT | NIA | CPI Capital Partners Asia Pacific, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI NA GP LLC | DE | NIA | AGRE GP Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI ReCo I Sarl | LUX | NIA | CPI CPEH 2 Sarl | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CPI ReCo II Sarl | LUX | NIA | CPI CPEH 2 Sarl | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057797 | | | | CPI Ukraine Super HoldCo Limited | NJ | NIA | CPI Capital Partners Europe L.P. | Ownership | 55.810 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057797 | | | | CPI Ukraine Super HoldCo Limited | NJ | NIA | CPI Capital Partners Europe (NFR), L.P. | Ownership | 44.190 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cupino Limited | CYP | NIA | CPI Capital Partners Asia Pacific, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-1028308 | | | | Cyclone Royalties, LLC | DE | NIA | Apollo Royalties Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Delaware Rose GP, L.L.C. | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | DSB Parent GP, LLC | DE | NIA | AP IX DSB Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0797171 | | | | EPE Acquisition Holdings, LLC | DE | NIA | Apollo Management VII, L.P. | Ownership | 90.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0797171 | | | | EPE Acquisition Holdings, LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series I | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 22 S.a r.l. | LUX | NIA | EPF Acquisition Co 26 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 26 S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 43 S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1187819 | | | | Smart Holdco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund II (Dollar A), L.P. | Ownership | 37.130 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1187819 | | | | Smart Holdco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund II (Euro A), L.P. | Ownership | 5.410 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1187819 | | | | Smart Holdco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | Ownership | 30.940 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1187819 | | | | Smart Holdco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund II (Master Euro B), L.P. | Ownership | 26.520 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0783993 | | | | EPF II Team Carry Plan, L.P. | MHL | NIA | Apollo EPF II Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2230578 | | | | Little Bear Holdings, L.P. | DE | NIA | North Star Debt Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Epsilon Debt 2, LLC | DE | NIA | Epsilon Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Epsilon Debt 3, LLC | DE | NIA | Epsilon Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Espresso Holdings 2, L.P. | DE | NIA | Epsilon Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Epsilon Debt 5, LLC | DE | NIA | Epsilon Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Epsilon Debt 6, LLC | DE | NIA | Epsilon Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alpage Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Antheia SPV LLC | DE | NIA | ACT Juniper B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Upper Panorama Debt Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0591709 | | | | Euro VI (BC) S.a r.l. | LUX | NIA | AIF VI Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1172336 | | | | Europe Hotel Holdings (MI), LLC | MHL | NIA | Apollo EPF Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1109553 | | | | FCI Co-Investors II (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FCI Co-Investors III (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4129133 | | | | Financial Credit I Capital Management, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0923951 | | | | Financial Credit II Capital Management, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit III Capital Management, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1109543 | | | | Financial Credit Investment Advisors II, L.P. | CYM | NIA | Financial Credit II Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment Advisors III, L.P. | CYM | NIA | Financial Credit III Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4129045 | | 1532110 | | Financial Credit Investment I Manager, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-6181637 | | | | Financial Credit Investment I Trust C-4 | DE | NIA | Financial Credit Investment III SPV-A (Cayman), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1142460 | | | | Financial Credit Investment II (Feeder), L.P. | CYM | NIA | Financial Credit Investment Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment II Limited | IRL | NIA | Financial Credit Investment II Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2476966 | | | | Financial Credit Investment II Manager, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment II Trust A | DE | NIA | Financial Credit Investment II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1109560 | | | | Financial Credit Investment II, L.P. | CYM | NIA | Financial Credit Investment Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III Manager, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III, L.P. | CYM | NIA | Financial Credit Investment Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Franklin Whistler Holdings LLC | DE | NIA | Apollo Franklin Partnership, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0565061 | | | | Greenhouse Holdings, Ltd. | CYM | NIA | Apollo Advisors VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | GSAM Apollo Holdings, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Gulf Stream Asset Management, LLC | NC | NIA | GSAM Apollo Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8359623 | | 1425874 | | Hamlet Holdings LLC | DE | NIA | Leon D. Black | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8359623 | | 1425874 | | Hamlet Holdings LLC | DE | NIA | Joshua J. Harris | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8359623 | | 1425874 | | Hamlet Holdings LLC | DE | NIA | Marc J. Rowan | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0798991 | | | | Harvest Holdings (W), LLC | MHL | NIA | AIF VII Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0798877 | | | | Harvest Holdings, LLC | MHL | NIA | Apollo Capital Management VII, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3586659 | | | | Hexion AIF VI Overseas Holdings, L.P. | DE | NIA | Apollo Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Insight Solutions GP, LLC | DE | NIA | Apollo Advisors VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2582153 | | | | Ipanema Energy Holdings GP, LLC | DE | NIA | Apollo Overseas Partners VIII, L.P. | Ownership | 21.980 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2582153 | | | | Ipanema Energy Holdings GP, LLC | DE | NIA | Apollo Overseas Partners (Delaware) VIII, L.P. | Ownership | 13.740 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2582153 | | | | Ipanema Energy Holdings GP, LLC | DE | NIA | Apollo Overseas Partners (Delaware 892) VIII, L.P. | Ownership | 3.370 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2582153 | | | | Ipanema Energy Holdings GP, LLC | DE | NIA | Apollo Natural Resources Partners II, L.P. | Ownership | 45.830 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2582153 | | | | Ipanema Energy Holdings GP, LLC | DE | NIA | Apollo Investment Fund VIII, L.P. | Ownership | 8.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2582438 | | | | Ipanema Energy Holdings, L.P. | DE | NIA | Ipanema Energy Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1622644 | | | | Jupiter Apollo Holdings LLC | DE | NIA | Apollo Investment Fund VI, L.P. | Ownership | 52.080 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1092626 | | | | Karpos Investments (W), LLC | MHL | NIA | AIF VII Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 66-0798805 | | | | Karpos Investments, LLC | MHL | NIA | Apollo Capital Management VII, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lane Lux Holdings S.a r.l. | LUX | NIA | Avant Holdings (MI) II, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lane Lux Holdings S.a r.l. | LUX | NIA | Avant Holdings (MI), LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Management LLP | GBR | NIA | Lapithus Holdings Limited | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Management LLP | GBR | NIA | Lapithus Servicing U.K. Ltd. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0783999 | | | | Lapithus EPF II Team Carry Plan, L.P. | MHL | NIA | Apollo EPF II Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0681222 | | | | Lapithus Management GmbH | DEU | NIA | Lapithus Management S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Management Designated Activity Company | IRL | NIA | Lapithus Management S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Servicing LLP | GBR | NIA | Apollo European Principal Finance Fund, L.P. | Ownership | 3.030 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Servicing LLP | GBR | NIA | Lapithus Servicing U.K. Ltd. | Ownership | 96.970 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0670972 | | | | Lapithus Servicing S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0671216 | | | | Lapithus Servicing Spain, S.L. | ESP | NIA | Lapithus Servicing S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0670973 | | | | Lapithus Servicing U.K. Ltd. | GBR | NIA | Lapithus Management S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0621200 | | | | LeverageSource Sarl Holdco (Anguilla) LLC | AIA | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0605235 | | | | Lily (Lux) Holdings S.a r.l. | LUX | NIA | Lily, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0605233 | | | | Lily (Lux) S.a r.l. | LUX | NIA | Lily (Lux) Holdings S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0602029 | | | | Lily, L.P. | CYM | NIA | Greenhouse Holdings, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0886052 | | | | Logi (Anguilla) Holdings, LLC | AIA | NIA | Apollo European Principal Finance Fund II (Master Euro B), L.P. | Ownership | 26.520 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0886052 | | | | Logi (Anguilla) Holdings, LLC | AIA | NIA | Apollo European Principal Finance Fund II (Euro A), L.P. | Ownership | 5.650 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0886052 | | | | Logi (Anguilla) Holdings, LLC | AIA | NIA | Apollo European Principal Finance Fund II (Dollar A), L.P. | Ownership | 36.880 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0886052 | | | | Logi (Anguilla) Holdings, LLC | AIA | NIA | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | Ownership | 30.940 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow Debt Holdings GP, LLC | DE | NIA | ANRP II (Debt AIV), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow Debt Holdings GP, LLC | DE | NIA | AIF VIII Euro Leverage, L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII (Ludlow DH AIV I), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow DH 1, LLC | DE | NIA | AIF VIII (Ludlow DH AIV I), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow DH 2, LLC | DE | NIA | AIF VIII (Ludlow DH AIV II), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow DH 3, LLC | DE | NIA | Apollo Overseas Partners VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mausica Investment Ltd. | VGB | NIA | CPI Capital Partners Asia Pacific, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Newgrounds Corporate Inc | VGB | NIA | CPI Capital Partners Asia Pacific, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo Centre Street Partnership, L.P. | Ownership | 4.720 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo Credit Opportunity Fund III AIV I LP | Ownership | 23.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo EPF II Partnership | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo European Credit Master Fund, L.P. | Ownership | 3.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo European Strategic Investments (Holdings), L.P. | Ownership | 5.750 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | AIE III Holdings, Ltd. | Ownership | 4.840 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo SK Strategic Investments, L.P. | Ownership | 2.320 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Zeus Investments, L.P. | Ownership | 4.760 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190096 | | | | Novellas Maritime (Cayman) GP, Ltd. | CYM | NIA | Apollo Franklin Partnership, L.P. | Ownership | 1.250 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190106 | | | | Novellas Maritime (Cayman) Holdings, L.P. | CYM | NIA | Novellas Maritime (Cayman) GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2316412 | | | | Overwood GP, LLC | DE | NIA | Apollo Management VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2316506 | | | | Overwood, L.P. | DE | NIA | Overwood GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1084811 | | | | Palmetto Athene Holdings (Cayman), L.P. | CYM | NIA | Apollo Palmetto Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Palmetto Athene Holdings, LLC | DE | NIA | Apollo Palmetto Strategic Partnership, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ramshorn Debt Holdings, L.P. | DE | NIA | PCDH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Espresso Holdings 4, L.P. | DE | NIA | PCDH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Espresso Holdings, L.P. | DE | NIA | PCDH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH 7, LLC | DE | NIA | PCDH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow DH 5, LLC | DE | NIA | Apollo Overseas Partners (Delaware 892) VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Tarpon DH, LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Prime Security Services GP, LLC | DE | NIA | Apollo Advisors VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ribbon Holdings JV (MI) Partnership | MHL | NIA | Apollo EPF II Partnership | Ownership | 94.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1190227 | | | | RPO (Anguilla), LLC | AIA | NIA | Apollo EPF Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Shantilal Holdings Netherlands B.V. | NLD | NIA | AP Holdco B.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1057429 | | | | SK Strategic Investments Holdings Ltd. | CYM | NIA | Apollo SK Strategic Advisors GP, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SOMA Whistler Holdings LLC | DE | NIA | Apollo Special Opportunities Managed Account, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0861050 | | | | ST Holdings GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0860874 | | | | ST Management Holdings, LLC | CYM | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0701493 | | | | Stone Tower Europe LLC | DE | NIA | Apollo ST Operating LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Striker Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Texas GP S.a r.l. | LUX | NIA | Texas Holding S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Texas Propco 1 S.C.S. | LUX | NIA | Texas GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Texas Propco 2 S.C.S. | LUX | NIA | Texas GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Texas Propco 3 S.C.S. | LUX | NIA | Texas GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Texas Propco 4 S.C.S. | LUX | NIA | Texas GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3339439 | | | | VC GP C, LLC | DE | NIA | Apollo Advisors VI (APO FC), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3339439 | | | | VC GP C, LLC | DE | NIA | Apollo Advisors VII (APO FC), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3339343 | | | | VC GP, LLC | DE | NIA | Apollo Advisors VI (APO DC), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3339343 | | | | VC GP, LLC | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2447534 | | | | Vision Crop Innovation, LLC | DE | NIA | Pinnacle Operating Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Waverly DH, LLC | DE | NIA | ANRP II (Debt AIV), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0680858 | | | | Webb III S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Webb S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1291920 | | | | Zeus Feeder, L.P. | CYM | NIA | APO MidCap B Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1137905 | | | | Zeus Investments, L.P. | CYM | NIA | Apollo Zeus Strategic Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Zeus Strategic US Holdings L.P. | DE | NIA | Apollo Zeus Strategic Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACC Advisors D, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aether III, LLC | AIA | NIA | Apollo Overseas Partners (Delaware 892) VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aether IV, LLC | AIA | NIA | Apollo Overseas Partners (Delaware) VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aether V, LLC | AIA | NIA | Apollo Overseas Partners VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Europe Co-Invest Management, with respect to Series Prime thereof | MHL | NIA | AGRE Europe Co-Invest Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Hong Kong Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Vulcan Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AIF VIII (AIV), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALME (DE) Loan Funding III, LLC | DE | NIA | Apollo Credit Management (CLO), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alteri Luxembourg 2 S.a r.l. | LUX | NIA | Alteri Luxembourg S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alteri Luxembourg S.a r.l. | LUX | NIA | Alteri Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP (AIV-L), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP (Caelus Intermediate), L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II TE (Conduit AIV III), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE) VIII (AIV I FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE) VIII (AIV II FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE) VIII (AIV III FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE) VIII (AIV-L), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV I FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV II FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV III FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV IV FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV V FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV VI FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV VII FC), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV-L A), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV-L B), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (Caelus Intermediate), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII 892/TE (AIV I), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII 892/TE (AIV II), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII 892/TE (AIV III), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII 892/TE (AIV IV), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Primavera Holdings S.a r.l. | LUX | NIA | AIF VIII Euro Leverage, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo 892/TE (Caelus Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo 892/TE (Caelus Intermediate DC), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors VIII (APO DC), L.P. | CYM | NIA | Apollo Advisors VIII (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors VIII (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo A-N Credit Advisors (APO FC Delaware), L.P. | DE | NIA | Apollo A-N Credit Advisors (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo A-N Credit Co-Investors (FC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo A-N Credit Fund (Delaware), L.P. | DE | NIA | Apollo A-N Credit Advisors (APO FC Delaware), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Capital Management II, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset Management Europe LLP | GBR | NIA | APO UK (FC), Limited | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset Management Europe LLP | GBR | NIA | Apollo International Management Holdings, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors VIII (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Funding IV Ltd. | CYM | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ECI (Caelus Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Advisors GP LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Advisors LP | CYM | NIA | Apollo Energy Opportunity Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Co-Investors (D) LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Fund LP | DE | NIA | Apollo Energy Opportunity Advisors LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Management LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo India Private Equity IV (Mauritius) Ltd | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Fixed Income Advisors (APO DC), L.P. | DE | NIA | Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Fixed Income Fund, L.P. | DE | NIA | Apollo Lincoln Fixed Income Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Fixed Income Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Private Credit Advisors (APO DC), L.P. | DE | NIA | Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Private Credit Co-Investors (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Private Credit Fund, L.P. | DE | NIA | Apollo Lincoln Private Credit Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Lincoln Private Credit Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Offshore Energy Opportunity Fund Ltd. | CYM | NIA | Apollo Energy Opportunity Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Co-Investors (D) GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Co-Investors (D) LP | DE | NIA | Apollo Total Return Co-Investors (D) GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund (Exempt) LP | DE | NIA | Apollo Total Return Advisors LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund (Offshore) Ltd. | CYM | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Management LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR AIV Holdco Ltd. | CYM | NIA | Apollo Total Return Master Fund (AIV) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Blocker 1 Corp. | DE | NIA | Apollo Total Return Fund (Exempt) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Blocker 2 Corp. | DE | NIA | Apollo Total Return Fund (Offshore) Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Blocker 3 Ltd. | CYM | NIA | Apollo Total Return Fund (Exempt) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Commercial Real Estate Debt LLC | DE | NIA | Apollo Total Return Master Fund LP | Ownership | 81.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Commercial Real Estate Debt LLC | DE | NIA | Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV | Ownership | 15.110 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Commercial Real Estate Debt LLC | DE | NIA | Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV | Ownership | 0.060 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Emerging Markets (Lux) S.a r.l. | LUX | NIA | Apollo TR Emerging Markets Holdings Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Emerging Markets GP LLC | DE | NIA | Apollo TR Emerging Markets Holdings Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR European Broadly Syndicated Loan Holdings Ltd. | CYM | NIA | Apollo Total Return Master Fund LP | Ownership | 84.320 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR European High Yield Bond Holdings Ltd. | CYM | NIA | Apollo Total Return Master Fund LP | Ownership | 85.260 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2062316 | | | | Apollo TR Structured Credit II, LLC | DE | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2062316 | | | | Apollo TR Structured Credit II, LLC | DE | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Opportunistic Ltd. | CYM | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Opportunistic Ltd. | CYM | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-1425805 | | | | Apollo TR Non-Agency Resi Real Estate LLC | DE | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-1425805 | | | | Apollo TR Non-Agency Resi Real Estate LLC | DE | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo TR Structured Credit LLC | DE | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Structured Credit LLC | DE | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR US Broadly Syndicated Loan LLC | DE | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR US Broadly Syndicated Loan LLC | DE | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR US High Yield Bond LLC | DE | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR US High Yield Bond LLC | DE | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF Co-Investors II (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo VIII GenPar, Ltd. | CYM | NIA | Apollo Management VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | August Global Management, LLC | FL | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Dutch Holdings Cayman Ltd. | CYM | NIA | Apollo Credit Opportunity Fund III AIV I LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Exempt I Ltd. | CYM | NIA | Apollo COF III Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Exempt MSR Holdings Inc. | DE | NIA | Apollo COF III Exempt Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | COF III Offshore MSR Holdings Inc. | DE | NIA | Apollo COF III Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 19 S.a r.l. | LUX | NIA | Foxtrot Holdings (Cayman), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment II Trust B | DE | NIA | Financial Credit Investment II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment II Trust C | DE | NIA | Financial Credit Investment II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment II Trust D | DE | NIA | Financial Credit Investment II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment II Trust WT | DE | NIA | Financial Credit Investment II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Foxtrot Holdings (Cayman) GP, Ltd. | CYM | NIA | Apollo European Principal Finance Fund II (Dollar A), L.P. | Ownership | 30.940 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Foxtrot Holdings (Cayman) GP, Ltd. | CYM | NIA | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | Ownership | 36.880 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Foxtrot Holdings (Cayman) GP, Ltd. | CYM | NIA | Apollo European Principal Finance Fund II (Master Euro B), L.P. | Ownership | 26.520 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Foxtrot Holdings (Cayman) GP, Ltd. | CYM | NIA | Apollo European Principal Finance Fund II (Euro A), L.P. | Ownership | 5.650 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Foxtrot Holdings (Cayman), L.P. | CYM | NIA | Foxtrot Holdings (Cayman) GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Hampton Holding (MI), LLC | MHL | NIA | Avant Holdings (MI) II, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH 1, LLC | DE | NIA | PCDH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Espresso Holdings 3, L.P. | DE | NIA | PCDH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-3033319 | | | | AP VIII (QFP AIV I), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH Holdings III, L.P. | CYM | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Redding Ridge Advisors LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Redding Ridge Holdings LP | CYM | NIA | Redding Ridge Advisors LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | TRF European Broadly Syndicated Loan (Lux) S.a r.l. | LUX | NIA | Apollo TR European Broadly Syndicated Loan Holdings Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | TRF European Broadly Syndicated Loan L.P. | CYM | NIA | TRF European Broadly Syndicated Loan Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | TRF European High Yield Bond (Lux) S.a r.l. | LUX | NIA | Apollo TR European High Yield Bond Holdings Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | TRF European High Yield Bond L.P. | CYM | NIA | TRF European High Yield Bond Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | TRF European High Yield Bond Ltd. | CYM | NIA | TRF European High Yield Bond (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Venator Investment Management Consulting (Shanghai) Limited | CHN | NIA | Venator Real Estate Capital Partners (Hong Kong) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Venator Real Estate Capital Partners (Hong Kong) Limited | HKG | NIA | AGRE Hong Kong Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Vulcan Holdings, L.P. | DE | NIA | Apollo ANRP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Vulcan Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets Debt Advisors GP LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets Debt Co-Investors (D) GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets Debt Co-Investors (D) LP | DE | NIA | Apollo Emerging Markets Debt Co-Investors (D) GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Emerging Markets Debt Management LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Master Fund (AIV) LP | CYM | NIA | Apollo Total Return Advisors LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Master Fund LP | CYM | NIA | Apollo Total Return Advisors LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR Emerging Markets Holdings Ltd. | CYM | NIA | Apollo Total Return Master Fund LP | Ownership | 86.550 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Texas Holding S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1184882 | | | | Apollo Credit NS Holdings (Lux) S.a r.l. | LUX | NIA | Apollo SVF Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Management, S.L., Sociedad Unipersonal | ESP | NIA | Lapithus Management S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII (PCDH AIV), L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aether I, LLC | AIA | NIA | AIF VIII Debt AIV I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aether II, LLC | AIA | NIA | AIF VIII Debt AIV II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII Debt AIV I, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-3155235 | | | | AIF VIII Debt AIV II, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII Debt Corp AIV I, L.P. | CYM | NIA | Apollo VIII GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP (DEE II Intermediate DC A), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP (DEE II Intermediate DC B), LLC | DE | NIA | Apollo Commodities Management, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP Debt Holdings AIV, L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Bridge FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II DE Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Duke Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APO UK (FC), Limited | GBR | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-N Credit (ST), L.P. | CYM | NIA | A-N Credit (ST) GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-N Credit (ST) GP, Ltd. | CYM | NIA | Apollo A-N Credit Fund (Delaware), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo A-N Credit Advisors (APO FC-GP), LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo A-N Credit Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Funding, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap FinCo Feeder GP LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap FinCo Feeder, L.P. | DE | NIA | Apollo MidCap FinCo Feeder GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sun Lux Subco S.a r.l. | LUX | NIA | Sun Lux Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Epsilon Debt Holdings, L.P. | DE | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Espresso Holdings 6, L.P. | DE | NIA | Epsilon Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF VIII (Ludlow DH AIV II), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ludlow DH 4, LLC | DE | NIA | Apollo Overseas Partners (Delaware) VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ipanema Energy I, LLC | DE | NIA | Ipanema Energy Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0940441 | | | | AP WEC Debt Holdings LLC | DE | NIA | Apollo Co-Investment Capital Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Remsen Debt Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Remsen Debt Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Remsen DH, LLC | DE | NIA | Remsen Debt Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USRE II REIT (Portfolio A) LLC | DE | NIA | Apollo U.S. Real Estate Fund II REIT Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund II REIT Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Co-Investors (FC-D), Ltd. | CYM | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II TE (APP Conduit AIV), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV IV FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV III FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1296403 | | | | Zeus Strategic Real Property Holdings Ltd. | CYM | NIA | Apollo Zeus Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1296410 | | | | COF III Offshore Real Property Holdings Ltd. | CYM | NIA | Apollo COF III Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1297259 | | | | AESI II Real Property Holdings Ltd. | CYM | NIA | AESI (Holdings) II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1296397 | | | | SKSI Real Property Holdings Ltd. | CYM | NIA | Apollo SK Strategic Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Prime Security Services Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Investment Management Europe LLP | GBR | NIA | APO UK (FC), Limited | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Investment Management Europe LLP | GBR | NIA | Apollo International Management Holdings, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Whitehawk CDO Funding LLC | DE | NIA | Apollo ST Debt Advisors LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Moultrie Cayman, L.P. | CYM | NIA | Apollo Moultrie Credit Fund Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Kings Alley Cayman, L.P. | CYM | NIA | Apollo Kings Alley Credit Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | AESI (Holdings) II, L.P. | Ownership | 1.800 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Cavenham Investments S.a r.l. | Ownership | 0.700 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Value Investment Master Fund, L.P. | Ownership | 2.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo SPN Investments I (Credit), LLC | Ownership | 2.670 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo SK Strategic Investments, L.P. | Ownership | 2.590 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Lincoln Fixed Income Fund, L.P. | Ownership | 0.920 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Energy Opportunity Fund LP | Ownership | 9.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Credit Strategies Master Fund Ltd. | Ownership | 8.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Credit Master Fund Ltd. | Ownership | 6.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo A-N Credit Fund (Delaware), L.P. | Ownership | 2.160 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | AP Investment Europe III, L.P. | Ownership | 2.250 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | AEC (Lux) S.a r.l. | Ownership | 1.700 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Zeus Strategic Investments, L.P. | Ownership | 3.280 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo TR Opportunistic Ltd. | Ownership | 1.220 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Special Opportunities Managed Account, L.P. | Ownership | 9.980 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Lincoln Private Credit Fund, L.P. | Ownership | 1.220 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Franklin Partnership, L.P. | Ownership | 1.760 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Credit Opportunity Trading Fund III | Ownership | 34.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Centre Street Partnership, L.P. | Ownership | 6.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Alternative Credit Long Short Fund L.P. | Ownership | 0.170 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP RR Investments (Lux) S.a r.l. | LUX | NIA | AP RR Holdings (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners IX, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Overseas Partners (DE 892) IX, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Investment Fund (I) IX, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners (DE) IX, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors IX (C), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Investment Fund IX, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors IX (B), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors IX (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners (I) IX, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors IX (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Fund Administration IX, LLC | DE | NIA | Apollo Advisors IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management IX, L.P. | DE | NIA | AIF IX Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF IX Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors IX, L.P. | CYM | NIA | Apollo Capital Management IX, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Management IX, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | XL Dutch Member LLC | DE | NIA | AIF VIII Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Sprint Co-Investment Advisors, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Holdco S.a r.l. | LUX | NIA | Lapithus Management S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1337814 | | | | Apollo CIP Hedge Funds (FC), L.P. | CYM | NIA | Apollo CIP GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Seta S.a r.l. | LUX | NIA | Seta Participation Holdings, LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Co-Investors III (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Co-Investors III (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 65 S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tower Credit Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4398074 | | | | Apollo Tower Credit Fund, L.P. | DE | NIA | Apollo Tower Credit Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tower Credit Co-Investors (DE FC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tower Credit Advisors, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4307778 | | | | ANRP II TE (Conduit AIV III-R), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4315144 | | | | ANRP II TE (Conduit AIV II-R), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4328971 | | | | ANRP II TE (Conduit AIV I-R), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1333958 | | | | ANRP II (AIV R-L D), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1333689 | | | | ANRP II (AIV R-L C), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1333499 | | | | ANRP II (AIV R-L B), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1333322 | | | | ANRP II (AIV R-L A), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Service Limited | MUS | NIA | Apollo Asia Service Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Link Holding Limited | VGB | NIA | Apollo Asia Link Coinvestment Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Atlas Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1331153 | | | | Apollo Atlas Fund, LLC | CYM | NIA | Apollo Atlas Advisors (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1331227 | | | | Apollo Atlas Master Fund, LLC | CYM | NIA | Apollo Atlas Fund, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Atlas Advisors (APO FC), L.P. | CYM | NIA | Apollo Atlas Advisors (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Atlas Advisors (APO FC-GP), LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1329954 | | | | ANRP II (IH FC), L.P. | CYM | NIA | Apollo ANRP Advisors II (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1329509 | | | | ANRP II (IH AIV), L.P. | CYM | NIA | Apollo ANRP Advisors II (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1328456 | | | | ANRP II (AIV VII FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Queso GP, LLC | DE | NIA | AP VIII Socrates Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3634703 | | | | AP Inception Co-Invest, L.P. | DE | NIA | AP Inception Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception Co-Invest GP, LLC | DE | NIA | Apollo Advisors VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-3688088 | | | | ANRP II (DE AIV-L IV), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors II (IH-D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1327434 | | | | Apollo ANRP Co-Investors II (IH-A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1327317 | | | | ANRP II International Holdings, L.P. | CYM | NIA | Apollo ANRP Advisors II (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1327449 | | | | Apollo ANRP Co-Investors II (IH-B), L.P. | CYM | NIA | Apollo ANRP Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1326543 | | | | Apollo ANRP Advisors II (IH), L.P. | CYM | NIA | Apollo ANRP Advisors II (IH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors II (IH-GP), LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Link Limited | VGB | NIA | Apollo Asia Link Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3754356 | | | | Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE MHC Platform Investor, LLC | DE | NIA | Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1322407 | | | | ANRP II (AIV VI FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1322128 | | | | ANRP II (AIV V FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Funds ICAV | IRL | NIA | ACF Europe Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0949738 | | | | Apollo Special Situations Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3514271 | | | | ANRP II (DEE II Intermediate DC E), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3568670 | | | | AP VIII Eagle LM5 Holdings, L.P. | DE | NIA | AP VIII Eagle LM5 Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-4010756 | | | | AP VIII Eagle LM5 Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3517217 | | | | Apollo Energy Opportunity Fund AIV I LP | DE | NIA | Apollo Energy Opportunity Advisors (APO DC) LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Co-Investors (DC-D) LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Advisors (APO DC) LP | CYM | NIA | Apollo Energy Opportunity Advisors (APO DC) GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Energy Opportunity Advisors (APO DC) GP LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Co-Investors (IH-D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3369576 | | | | AP VIII Inception Holdings, L.P. | DE | NIA | AP VIII Inception Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Inception Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3341233 | | | | AP VIII Aspen Holdings, L.P. | DE | NIA | AP VIII Aspen Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Aspen Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool GP, LLC with respect to Series I (DC) | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool GP, LLC with respect to Series I (FC) | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool GP, LLC with respect to Series I | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool GP, LLC with respect to Series A | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1317706 | | | | Apollo Global Carry Pool Intermediate (FC), L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1317704 | | | | Apollo Global Carry Pool Intermediate (DC), L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1317698 | | | | Apollo Global Carry Pool Intermediate, L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3328049 | | | | Apollo Global Carry Pool Aggregator, L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lowell GP, LLC | DE | NIA | Apollo Special Situations Advisors (IH), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-3277675 | | | | ANRP II (DE AIV-L III), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1316033 | | | | Apollo Special Sits International Holdings, L.P. | CYM | NIA | Apollo Special Situations Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1316025 | | | | Apollo Special Situations Advisors (IH), L.P. | CYM | NIA | Apollo Special Situations Advisors (IH-GP), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1316019 | | | | Apollo Special Situations Advisors (IH-GP), Ltd. | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3255431 | | | | Apollo A-N Credit Fund (DC), LLC | DE | NIA | Apollo A-N Credit Fund (Delaware), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sun Lux Holdco S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3143196 | | | | AP Dakota Co-Invest, L.P. | DE | NIA | AP Dakota Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Dakota Co-Invest GP, LLC | DE | NIA | Apollo Advisors VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3100697 | | | | AP VIII Dakota Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3123578 | | | | AP Socrates Co-Invest, L.P. | DE | NIA | Apollo Socrates Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Socrates Co-Invest GP, LLC | DE | NIA | Apollo Advisors VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3124012 | | | | AP VIII Socrates Holdings, L.P. | DE | NIA | AP VIII Socrates Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Socrates Holdings GP, LLC | DE | NIA | Apollo Overseas Partners (DE 892) VIII, L.P. | Ownership | 30.050 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Socrates Holdings GP, LLC | DE | NIA | Apollo Investment Fund VIII, L.P. | Ownership | 47.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Socrates Holdings GP, LLC | DE | NIA | Apollo Overseas Partners VIII, L.P. | Ownership | 14.680 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Socrates Holdings GP, LLC | DE | NIA | Apollo Overseas Partners (DE) VIII, L.P. | Ownership | 7.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CTM Aircraft Investors GP, Ltd. | CYM | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CTM Aircraft Investors, L.P. | CYM | NIA | CTM Aircraft Investors GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CTM Aircraft Investors S.a r.l. | LUX | NIA | CTM Aircraft Investors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Special Sits Lowell Holdings, L.P. | CYM | NIA | AP Special Sits Lowell Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Special Sits Lowell Holdings GP, LLC | DE | NIA | Apollo Special Situations Advisors (IH), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACF Europe Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Sky High Holdings GP, LLC | DE | NIA | Apollo Overseas Partners VIII, L.P. | Ownership | 14.680 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Sky High Holdings GP, LLC | DE | NIA | Apollo Overseas Partners (DE 892) VIII, L.P. | Ownership | 30.050 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Sky High Holdings GP, LLC | DE | NIA | Apollo Overseas Partners (DE) VIII, L.P. | Ownership | 7.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Sky High Holdings GP, LLC | DE | NIA | Apollo Investment Fund VIII, L.P. | Ownership | 47.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2604085 | | | | AP VIII Sky High Holdings, L.P. | DE | NIA | AP VIII Sky High Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPE Debt Co-Investors GP, LLC | DE | NIA | Apollo ANRP Advisors, L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPE Debt Co-Investors GP, LLC | DE | NIA | Apollo Advisors VII, L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia RE Singapore I Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Advisors GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - Del, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1303882 | | | | Apollo European Principal Finance Fund III (Master Euro B), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1303575 | | | | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1302690 | | | | Apollo European Principal Finance Fund III (Euro B), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Advisors III, L.P. | CYM | NIA | Apollo EPF III Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1302629 | | | | Apollo European Principal Finance Fund III (Dollar B), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1302429 | | | | Apollo European Principal Finance Fund III (Dollar A), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Management III, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo EPF III Capital Management, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SA Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Pomegranate GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2027331 | | | | AP VIII Pomegranate Holdings, L.P. | DE | NIA | AP VIII Pomegranate GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Direct II Singapore Pte. Ltd. | SGP | NIA | AION Capital Partners Limited? | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Direct Private II Limited | MUS | NIA | AION Capital Partners Limited? | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III Designated Activity Company | IRL | NIA | Financial Credit Investment III Manager, LLC? | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Plutus Holdings Pvt Ltd | MUS | NIA | AION Direct Private II Limited? | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Plutus Financials Pvt Ltd | MUS | NIA | Plutus Capital Pvt Ltd? | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Plutus Capital Pvt Ltd | MUS | NIA | Plutus Holdings Pvt Ltd? | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP GH Holdings Singapore Pte. Ltd. | SGP | NIA | Apollo Management Singapore Pte. Ltd.? | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners (Lux) IX GP, S.a r.l. | LUX | NIA | Apollo Advisors IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management (AOP) IX, LLC | DE | NIA | Apollo Management IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1348307 | | | | Apollo Overseas Partners (Lux) IX, SCSp | LUX | NIA | Apollo Overseas Partners (Lux) IX GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATCF Subsidiary, LLC | CYM | NIA | Apollo Tower Credit Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Securitization S.a r.l. | LUX | NIA | Apollo EPF II Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 69 S.a r.l. | LUX | NIA | Apollo/Cavenham European Managed Account II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 68 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 68 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 68 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1348747 | | | | Apollo (Wolfcamp Temp FC), LLC | AIA | NIA | Apollo Management VII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5262138 | | | | Apollo (Wolfcamp Temp DC), LLC | DE | NIA | Apollo (Wolfcamp Temp FC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Wolfcamp Holdings L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Wolfcamp Holdings L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ST Advisors, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0852629 | | | | Wolfcamp Co-Investors, L.P. | DE | NIA | Wolfcamp Co-Investors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Wolfcamp Co-Investors GP, LLC | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Wolfcamp Co-Investors GP, LLC | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0782718 | | | | ANRP (ECI AIV), L.P. | DE | NIA | Apollo ANRP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1358768 | | | | ANRP (Wolfcamp Intermediate FC), L.P. | CYM | NIA | ANRP EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1358776 | | | | AOP (DE) VII (Wolfcamp Intermediate FC), L.P. | CYM | NIA | AOP VII EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1358876 | | | | AOP VII (Wolfcamp Intermediate FC), L.P. | CYM | NIA | AOP VII EPE GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1004669 | | | | Apollo (Wolfcamp Intermediate DC I-Z), LLC | DE | NIA | Apollo (Wolfcamp Intermediate DC I-A), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0979836 | | | | Apollo Wolfcamp Intermediate DC II Holdings L.P. | DE | NIA | Apollo Advisors VII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0979836 | | | | Apollo Wolfcamp Intermediate DC II Holdings L.P. | DE | NIA | Apollo ANRP Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo/Cavenham EMA Management II, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE II Intermediate) (Hedge SPV), LLC | CYM | NIA | ANRP II (DEE II Intermediate), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo/Cavenham EMA Capital Management II, LLC | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1360470 | | | | Apollo/Cavenham EMA Advisors II, L.P. | CYM | NIA | Apollo/Cavenham EMA Capital Management II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1360506 | | | | Apollo/Cavenham European Managed Account II, L.P. | CYM | NIA | Apollo/Cavenham EMA Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2590225 | | | | Apollo Asia Real Estate Co-Investors (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1356468 | | | | ANRP II Double Eagle Energy Holdings III, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1343994 | | | | ANRP II (DEE III Intermediate DC Z), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (DEE III Intermediate), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1242375 | | | | ANRP II (AIV L-DEE III C), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1224980 | | | | ANRP II (AIV L-DEE III B), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1199521 | | | | ANRP II (AIV L-DEE III A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1439441 | | | | ANRP II TE (Conduit AIV PA-L C), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1425570 | | | | ANRP II TE (Conduit AIV PA-L B), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1410533 | | | | ANRP II TE (Conduit AIV PA-L A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1390847 | | | | ANRP II (AIV PA-L C), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1327407 | | | | ANRP II (AIV PA-L B), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1307171 | | | | ANRP II (AIV PA-L A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1848131 | | | | Apollo Asia Real Estate AAC Advisors, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1861495 | | | | Apollo Asia Real Estate AAC Fund, L.P. | DE | NIA | Apollo Asia Real Estate AAC Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TRF CM Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0989382 | | | | Apollo Structured Credit Recovery Fund IV LP | DE | NIA | Apollo Structured Credit Recovery Advisors IV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1844982 | | | | Apollo Structured Credit Recovery Master Fund IV LP | CYM | NIA | Apollo Structured Credit Recovery Advisors IV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1409478 | | | | Apollo Structured Credit Recovery Advisors IV LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Management IV LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1365316 | | | | Apollo Offshore Structured Credit Recovery Fund IV Ltd. | CYM | NIA | Apollo Structured Credit Recovery Management IV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC SPV Holdings II, LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII (AIV), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Olympus Holdings, L.P. | DE | NIA | AP VIII Olympus Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Olympus Holdings GP, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo KP Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Phoenix Intermediate), LLC | DE | NIA | ANRP II (Phoenix Intermediate DC Z), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1779587 | | | | ANRP II Phoenix Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1768571 | | | | ANRP II (Phoenix Intermediate DC Z), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TRF MP Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Propco (Falkensee) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Holdco S.a r.l. | LUX | NIA | P3 HoldCo IV S.? r.l | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 74 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | EPF Acquisition Co 74 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 74 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 73 S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1369713 | | | | ALM Funding LP | CYM | NIA | Apollo Credit Management (CLO), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Bright Holdings (Lux) Sarl | LUX | NIA | AIF VIII Euro TB Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP (EPE AIV) (Hedge SPV), LLC | CYM | NIA | ANRP (EPE AIV), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV) (Hedge SPV), LLC | CYM | NIA | ANRP II (AIV), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USRE Granite REIT LLC | DE | NIA | AGRE/MA Investor II LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Asia Link Operating Platform Limited | VGB | NIA | Apollo Asia Link Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1371099 | | | | AIF VIII Euro TB Holdings, L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1371269 | | | | AOP (DE 892) VIII (Euro FC), L.P. | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1806969 | | | | AP Special Sits Camaro Holdings, L.P. | DE | NIA | Apollo Special Situations Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Special Sits Camaro Holdings, LLC | DE | NIA | AP Special Sits Camaro Holdings, L.P. | Ownership | 96.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP-CB Servicer, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo IP Holdings, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATCF Subsidiary (DC), LLC | DE | NIA | Apollo Tower Credit Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE/MA Investor II LLC | DE | NIA | AGRE MHC Platform Investor II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2018629 | | | | Apollo USRE Granite Coinvest L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE MHC Platform Investor II, LLC | DE | NIA | Apollo USRE Granite Coinvest L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Momentum Investment Advisors GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Momentum Investment Advisors, L.P. | DE | NIA | Athene Momentum Investment Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2030619 | | | | Athene Momentum Investor, L.P. | DE | NIA | Athene Momentum Investment Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARC Investments Limited | MUS | NIA | AION Capital Management Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia RE Singapore III Pte. Ltd. | SGP | NIA | Apollo Management Singapore Pte. Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2977242 | | | | Apollo AGER Co-Investors (A), L.P. | CYM | NIA | Apollo AGER Co-Investors Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo AGER Co-Investors (A-UK), L.P. | CYM | NIA | Apollo AGER Co-Investors Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo AGER Co-Investors Management, LLC | CYM | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2320173 | | | | AP VIII Constellation Club Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Propco (Waldaschaff) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Propco (Bergkamen) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Subco 1 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Subco 1 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Subco 1 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Olympus Co-Invest GP, LLC | DE | NIA | Apollo Advisors VIII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2233077 | | | | AP Olympus Co-Invest, L.P. | DE | NIA | Apollo Olympus Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1379180 | | | | Financial Credit Investment III SPV-A (Cayman), L.P. | CYM | NIA | Financial Credit Investment III SPV-A (Cayman) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III SPV-A (Cayman) GP, LLC | CYM | NIA | Financial Credit Investment III Designated Activity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Multi-Credit Fund GP (Lux) S.a r.l. | LUX | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 85 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 85 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | EPF Acquisition Co 85 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Holdco (Bratislava) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Holdco (Bratislava) S.a r.l. | LUX | NIA | P3 HoldCo IV S.?.r.l | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF Acquisition Co 88 S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Propco (Spijkenisse) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Propco (Falkensee I) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Propco (Osnabrueck) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2586937 | | | | ANRP II (AIV L-RTE C), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2578102 | | | | ANRP II (AIV L-RTE B), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2772148 | | | | Apollo Roundtable Energy Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (RTE Intermediate), LLC | DE | NIA | ANRP II (RTE Intermediate DC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2559078 | | | | ANRP II (AIV L-RTE A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2692924 | | | | ANRP II (RTE Intermediate DC), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo A-N Credit Fund (FC), Ltd. | CYM | NIA | Apollo A-N Credit Fund (Delaware), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Co-Investors IV (D) LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 9 S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Holdco (Reichenbach) S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 7 S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lana Financing Securitization S.a r.l. | LUX | NIA | AEPF III 47 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 3 S.a r.l. | LUX | NIA | AEPF III 32 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 1 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 1 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 1 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 2 S.a r.l. | LUX | NIA | AEPF III 30 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Granite Employee Holdings LLC | DE | NIA | Apollo USRE Granite REIT LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1389953 | | | | Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF | LUX | NIA | Apollo Multi-Credit Fund GP (Lux) S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3027282 | | | | AP VIII Double Eagle Energy Holdings III, L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2997926 | | | | AOP VIII (AIV L-DEE III A), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3002227 | | | | AP VIII 892/TE (DEE III Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3015713 | | | | AP VIII 892/TE (AIV III-A), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3026457 | | | | AP VIII 892/TE (AIV IV-A), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2999836 | | | | AP VIII 892/TE (AIV II-A), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2981445 | | | | AP VIII 892/TE (AIV I-A), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2982280 | | | | AOP VIII (DEE III Intermediate DC Z), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP VIII DEE III Holdings, LLC | DE | NIA | AOP VIII (DEE III Intermediate DC Z), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2981963 | | | | AOP (DE) VIII (AIV L-DEE III), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3010005 | | | | AOP VIII (AIV L-DEE III B), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delos Investments Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III Trust A | DE | NIA | Financial Credit Investment III Designated Activity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-1006556 | | | | Apollo Structured Credit Recovery Co-Investors IV (A) LP | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Socrates Global Co-Invest, L.P. | CYM | NIA | Apollo Socrates Global Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Socrates Global Holdings, LLC | CYM | NIA | AIF VIII Euro Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Socrates Global Co-Invest GP, LLC | CYM | NIA | Apollo Advisors VIII (EH), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II Phoenix Services Holdings, L.P. | DE | NIA | ANRP II Phoenix Services Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III Trust B | DE | NIA | Financial Credit Investment III Designated Activity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II Phoenix Services Holdings GP, LLC | DE | NIA | Apollo Natural Resources Partners II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delos Investments Advisors, S.a r.l. | LUX | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1393477 | | | | Apollo Special Situations Co-Investors (IH-A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 20 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 20 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 20 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 18 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 18 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 18 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 16 S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 15 S.a r.l. | LUX | NIA | AEPF III 1 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422400 | | | | Seta Subco 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422400 | | | | Seta Subco 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422400 | | | | Seta Subco 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 13 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 13 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 13 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 11 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 11 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 11 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III SPV-B (Cayman) GP, LLC | CYM | NIA | Financial Credit Investment III Designated Activity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1395199 | | | | Financial Credit Investment III SPV-B (Cayman), L.P. | CYM | NIA | Financial Credit Investment III SPV-B (Cayman) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alteri Indigo Luxembourg SARL | LUX | NIA | Alteri Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1399062 | | | | Apollo Delos Holdings, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1399076 | | | | Apollo Delos Investments, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 81-4909586 | | | | ANRP II (AIV TW), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4928800 | | | | ANRP II 892 (AIV TW), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4934740 | | | | ANRP II (AIV TW-L A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4961949 | | | | ANRP II (AIV TW-L B), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4976405 | | | | ANRP II (AIV TW-L C), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4995463 | | | | ANRP II (AIV TW-L D), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4909501 | | | | ANRP II (Intermediate Holdings TW), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4929369 | | | | ANRP II (TW Intermediate DC), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TW Intermediate), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1343731 | | | | ANRP II (AIV I-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1344017 | | | | ANRP II (AIV II-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1344279 | | | | ANRP II (AIV III-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1344598 | | | | ANRP II (AIV IV-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1344736 | | | | ANRP II (AIV V-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1344881 | | | | ANRP II (AIV VI-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1345285 | | | | ANRP II (AIV VII-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1345534 | | | | ANRP II (AIV VIII-A FC), L.P. | CYM | NIA | ANRP II GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5011215 | | | | ANRP II (AIV-A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5082730 | | | | ANRP II 892/TE (AIV-A), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4936850 | | | | ANRP II (Intermediate-A Holdings), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5042833 | | | | AP VIII 892/TE (Zed Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4771813 | | | | Apollo Zed Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4771813 | | | | Apollo Zed Holdings, L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4778055 | | | | ANRP II Tumbleweed Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street SPV Advisors, LLC | DE | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street Holdings, LLC | DE | NIA | Apollo Union Street Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Union Street SPV Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5044204 | | | | Apollo Union Street SPV, L.P. | DE | NIA | Apollo Union Street SPV Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SPV Spain Project 4, S.L.U. | ESP | NIA | Sun Lux Subco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SPV REOCO 20, S.L.U. | ESP | NIA | SPV Spain Project 4, S.L.U. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SPV REOCO 16, S.L.U. | ESP | NIA | Sun Lux Subco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Geptol Investments 2016, S.L. | ESP | NIA | Sun Lux Subco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Project Quail, S.L. | ESP | NIA | Sun Lux Subco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SPV SPAIN PROJECT 13, S.L.U. | ESP | NIA | Sun Lux Subco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386458 | | | | Opera One (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Dollar A), L.P. | Ownership | 36.880 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386458 | | | | Opera One (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | Ownership | 30.940 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386458 | | | | Opera One (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Euro A), L.P. | Ownership | 5.650 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386458 | | | | Opera One (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Master Euro B), L.P. | Ownership | 26.520 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386675 | | | | Opera Two (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Dollar A), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1386675 | | | | Opera Two (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Master Dollar B), L.P. | Ownership | 32.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386675 | | | | Opera Two (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Euro A), L.P. | Ownership | 5.970 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1386675 | | | | Opera Two (Cyprus) Holding Ltd | CYP | NIA | Apollo European Principal Finance Fund II (Master Euro B), L.P. | Ownership | 28.020 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark Five GmbH | DEU | NIA | CologneTechPark Holding GmbH | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark Three GmbH | DEU | NIA | CologneTechPark Holding GmbH | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark Four GmbH | DEU | NIA | CologneTechPark Holding GmbH | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark Holding GmbH | DEU | NIA | EPF Acquisition Co 68 S.a r.l. | Ownership | 94.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark Holding GmbH | DEU | NIA | EPF Acquisition Co 69 S.a r.l. | Ownership | 5.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark One GmbH | DEU | NIA | CologneTechPark Holding GmbH | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CologneTechPark Two GmbH | DEU | NIA | CologneTechPark Holding GmbH | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Falcon Investor VIII Inc. | CYM | NIA | Apollo Asia Service Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Netherlands Environmental Support B.V. | NLD | NIA | ELP Propco (Spijkenisse) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1177735 | | | | MidCap FinCo Holdings Limited | IRL | NIA | Apollo Capital Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1176385 | | | | MidCap FinCo Designated Activity Company | IRL | NIA | MidCap FinCo Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4065186 | | | | AP VIII Quidditch Holdings, L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4843979 | | | | AOP VIII (Converse Intermediate DC Z), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4840282 | | | | AP VIII Converse Holdings, L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4845898 | | | | AP VIII 892/TE (Converse Intermediate DC), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5130918 | | | | AOP VIII Converse Holdings, LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP ZWP Holdings LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Capital Management, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1413498 | | | | Apollo Hybrid Value Advisors, L.P. | CYM | NIA | Apollo Hybrid Value Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Management, L.P. | DE | NIA | Apollo Hybrid Value Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Management GP, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4568497 | | | | Apollo HVF Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4706030 | | | | Apollo Hybrid Value Overseas Partners (Delaware 892), L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4593363 | | | | Apollo Hybrid Value Fund, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1413687 | | | | Apollo Hybrid Value Overseas Partners, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Intermediate FS DC), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4317406 | | | | Apollo Shale Logistics Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4852869 | | | | ANRP II 892/TE (AIV FS), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4868478 | | | | ANRP II (AIV FS), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1411894 | | | | Alteri StyleCayman 1 Ltd. | CYM | NIA | Alteri Investments, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1412160 | | | | Alteri StyleCayman 2 Ltd. | CYM | NIA | Alteri StyleCayman 1 Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1419646 | | | | Alteri Style Luxembourg SARL | LUX | NIA | Alteri StyleCayman 1 Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Intermediate FS Holdings), LLC | DE | NIA | ANRP II 892/TE (AIV FS), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1421345 | | | | Apollo Delos Italy 1 S.r.l. | ITA | NIA | Apollo Delos Luxembourg S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1421034 | | | | Apollo Delos Italy 2 S.r.l. | ITA | NIA | Apollo Delos Luxembourg S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors II (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors GP II, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1415028 | | | | Apollo Accord Advisors II, L.P. | CYM | NIA | Apollo Accord Advisors GP II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management II, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1417885 | | | | AP VIII New VAC Holdings Topco (Lux) SARL | LUX | NIA | AIF VIII Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4630560 | | | | AP Converse Holdings, L.P. | DE | NIA | Apollo Converse Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Converse Holdings GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1421342 | | | | AIF IX International Holdings, L.P. | CYM | NIA | Apollo Advisors IX (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1421450 | | | | Apollo Advisors IX (EH), L.P. | CYM | NIA | Apollo Advisors IX (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1421716 | | | | Apollo Advisors IX (EH-GP), LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4948240 | | | | Apollo Net Lease Co., LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1414816 | | | | Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l. | LUX | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE Structured Credit LLC | DE | NIA | Apollo Total Return Investment Grade Fund (US INS), LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE IG Corporate LLC | DE | NIA | Apollo Total Return Investment Grade Fund (US INS), LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE Global Multi-Credit LLC | DE | NIA | Apollo Total Return Investment Grade Fund (US INS), LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE Financials LLC | DE | NIA | Apollo Total Return Investment Grade Fund (US INS), LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE Emerging Markets LLC | DE | NIA | Apollo Total Return Investment Grade Fund (US INS), LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE Credit Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4909549 | | | | Apollo Total Return Investment Grade Fund (US INS), LP | DE | NIA | ACE Credit Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE Credit Advisors, LP | CYM | NIA | ACE Credit Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1419398 | | | | ACE Credit Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1415101 | | | | Apollo Hybrid Value Overseas Partners (Lux), SCSp | LUX | NIA | Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4853322 | | | | AP TE Converse Holdings, L.P. | DE | NIA | Apollo Converse Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4853975 | | | | AP TE Converse Holdings (Intermediate DC), LLC | DE | NIA | AP TE Converse Holdings, L.P. | Ownership | 81.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4853975 | | | | AP TE Converse Holdings (Intermediate DC), LLC | DE | NIA | AP Overseas Converse Holdings (Intermediate FC), L.P. | Ownership | 18.700 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1423628 | | | | Apollo Asia Link Coinvestment Fund I, L.P. | CYM | NIA | Apollo Asia Link Coinvestment Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1423948 | | | | Apollo Asia Link Coinvestment Advisors, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1428260 | | | | RRE 1 Loan Management Designated Activity Company | IRL | NIA | Intertrust Nominees 2 (Ireland) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1427986 | | | | RRAM Beta 2 Designated Activity Company | IRL | NIA | Intertrust Nominees 2 (Ireland) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5148031 | | | | ANRP II (Converse Intermediate DC A), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5192085 | | | | ANRP II (AIV L-CNV), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5156437 | | | | AOP VIII (Converse Intermediate DC A), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5192633 | | | | AOP VIII (AIV L-CNV), L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Converse Co-Investors, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5061919 | | | | North Star Debt Holdings, L.P. | DE | NIA | North Star Debt Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | North Star Debt Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1423382 | | | | Polaris Holdings Limited | CYM | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1423382 | | | | Polaris Holdings Limited | CYM | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1423382 | | | | Polaris Holdings Limited | CYM | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AEPF III 25 S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 23 S.a r.l. | LUX | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 24 S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ELP Holdco (Poland) B.V. | NLD | NIA | ELP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422394 | | | | AP Overseas Converse Holdings, L.P. | CYM | NIA | Apollo Converse Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422150 | | | | Apollo Oasis Partners, L.P. | CYM | NIA | Apollo Oasis Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422390 | | | | Apollo Oasis Advisors, L.P. | CYM | NIA | Apollo Oasis Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422640 | | | | Apollo Oasis Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1422384 | | | | AP Overseas Converse Holdings (Intermediate FC), L.P. | CYM | NIA | Apollo Converse Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2626556 | | | | BlueWater SM LLC | DE | NIA | Apollo Insurance Solutions Group LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Venerable Co-Investors (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Direct GP, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5372734 | | | | AA Direct, L.P. | DE | NIA | AA Direct GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1430593 | | | | Jewel Holdco 2 S.a r.l. | LUX | NIA | AIF VII Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | HoldCo West d.o.o. Podgorica | MNE | NIA | Seta Montenegro d.o.o. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1427249 | | | | Hidden Star PTV, LLC | CYM | NIA | Apollo Structured Credit Recovery Master Fund IV LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0718947 | | | | Apollo Capital Efficient Advisors, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0732692 | | | | Apollo Capital Efficient Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1427259 | | | | Apollo Hybrid Value Credit Holdings, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VA Capital Management CIV GP, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VA Capital Management Co-Investors, L.P. | CYM | NIA | VA Capital Management CIV GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1428832 | | | | NNN Investor 1, L.P. | CYM | NIA | Apollo Net Lease Co., LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Advisors (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Bishop Senior Living Holdings, LLC | DE | NIA | Bishop Senior Living Coinvest L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1429107 | | | | AGRE U.S. Senior Living Advisors, L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors GP II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1430854 | | | | Apollo Rose II Co-Investors (H), L.P. | CYM | NIA | Apollo Rose GP, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0750530 | | | | AHVF Intermediate Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1429982 | | | | AHVF (Intermediate FC I), L.P. | CYM | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0760358 | | | | AHVF TE/892/QFPF (AIV), L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0750729 | | | | AHVF (AIV), L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Advisors (APO DC), L.P. | CYM | NIA | Apollo Hybrid Value Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0712258 | | | | Bishop Senior Living Coinvest L.P. | DE | NIA | AGRE U.S. Senior Living Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Holdco GP I LLC | DE | NIA | NNN Investor 1, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE U.S. Senior Living Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Holdco GP III LLC | DE | NIA | NNN Investor 1, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Holdco GP II LLC | DE | NIA | NNN Investor 1, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Owner GP III LLC | DE | NIA | NNN Holdco III LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Owner GP II LLC | DE | NIA | NNN Holdco II LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Owner GP I LLC | DE | NIA | NNN Holdco I LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 Group Code | 2 Group Name | 3 NAIC Company Code | 4 ID Number | 5 Federal RSSD | 6 CIK | 7 Name of Securities Exchange if Publicly Traded (U.S. or International) | 8 Names of Parent, Subsidiaries Or Affiliates | 9 Domiciliary Location | 10 Relationship to Reporting Entity | 11 Directly Controlled by (Name of Entity/Person) | 12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13 If Control is Ownership Provide Percentage | 14 Ultimate Controlling Entity(ies)/Person(s) | 15 Is an SCA Filing Required? (Yes/No) | 16 * |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Seta Montenegro d.o.o. | MNE | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Montenegro d.o.o. | MNE | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Montenegro d.o.o. | MNE | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF III Liquidator S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF III Liquidator S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | EPF III Liquidator S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 27 S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 26 S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 35 S.a r.l. | LUX | NIA | AEPF III 13 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 34 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 34 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 34 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 33 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 33 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 33 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 32 S.a r.l. | LUX | NIA | P3 HoldCo IV S.?r.l | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 31 S.a r.l. | LUX | NIA | AEPF III 30 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 30 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 30 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 30 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0914823 | | | | Prime Security Services TopCo Parent II, L.P. | DE | NIA | Prime Security Services GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Hurstville Holding | CYM | NIA | Apollo Asia Hurstville Co-Investment Fund L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1089007 | | | | Apollo Asia Hurstville Co-Investment Advisors L.P. | CYM | NIA | Apollo Asia Real Estate Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1076687 | | | | Apollo Asia Hurstville Co-Investment Fund L.P. | DE | NIA | Apollo Asia Hurstville Co-Investment Advisors L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors III (D), L.P | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment IV, L.P. | CYM | NIA | Financial Credit Investment Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment IV Manager, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FCI Co-Investors IV (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment Advisors IV, L.P. | CYM | NIA | Financial Credit IV Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors III (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo ANRP Advisors III, L.P | CYM | NIA | Apollo ANRP Capital Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Capital Management III, LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit IV Capital Management, LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Management III, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Natural Resources Partners III, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leto Investment AD | BGR | NIA | AEPF III 11 S.a r.l. | Ownership | 90.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leto Investment AD | BGR | NIA | AG Capital AD | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Plutus Analytics Pvt Ltd | MUS | NIA | Plutus Financials Pvt Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Investments Private II Limited | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Partners III (Offshore), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Partners III (TE), L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Fund III, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo NA Management III, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Special Situations Advisors (APO DC-GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3801220 | | | | Apollo Special Situations Advisors (APO DC), L.P. | DE | NIA | Apollo Special Situations Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3787701 | | | | Apollo Asia Real Estate Advisors (APO DC), L.P. | DE | NIA | Apollo Asia Real Estate Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo AION Capital Partners (APO DC-GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Advisors (APO DC-GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3783631 | | | | Apollo AION Capital Partners (APO DC), L.P. | DE | NIA | Apollo AION Capital Partners (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1416239 | | | | Apollo EPF Advisors II (APO DC), L.P. | CYM | NIA | Apollo EPF II Capital Management (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1415433 | | | | EPF II Team Carry Plan (APO DC), L.P. | CYM | NIA | Apollo EPF II Capital Management (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1415713 | | | | Lapithus EPF II Team Carry Plan (APO DC), L.P. | CYM | NIA | Apollo EPF II Capital Management (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4758223 | | | | Apollo Kings Alley Credit Advisors (DC), L.P. | DE | NIA | Apollo Kings Alley Credit Advisors (DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4737470 | | | | Apollo Kings Alley Credit (DC), L.P. | DE | NIA | Apollo Kings Alley Credit Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1413232 | | | | Apollo EPF III Capital Management (APO DC-GP), LLC | CYM | NIA | APH Holdings (DC), L.P | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1412826 | | | | Apollo EPF II Capital Management (APO DC-GP), LLC | CYM | NIA | APH Holdings (DC), L.P | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1416434 | | | | Apollo EPF Advisors III (APO DC), L.P. | CYM | NIA | Apollo EPF III Capital Management (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM (P2) Anguilla, LLC | AIA | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1411065 | | | | Ribbon Holdings (Cayman), L.P. | CYM | NIA | Ribbon Holdings (Cayman) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4478244 | | | | Ribbon Holdings (Delaware), L.P. | DE | NIA | Ribbon Holdings (Cayman) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1411477 | | | | Ribbon Holdings (Cayman) GP, LLC | CYM | NIA | Ribbon Holdings JV (MI) Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1410008 | | | | Karpos Investments II (V), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1409754 | | | | Karpos Investments II (C), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1409130 | | | | Harvest Holdings II (C), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1409256 | | | | Harvest Holdings II (V), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Harvest Holdings II GP, LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4823129 | | | | ANRP II (TW Intermediate DC Z), LLC | DE | NIA | ANRP II (TW Intermediate DC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4798521 | | | | ANRP II (TW Intermediate DC A), LLC | DE | NIA | ANRP II (TW Intermediate DC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Millennial Energy Holdings, L.P | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (MLE Intermediate), LLC | DE | NIA | ANRP II (MLE Intermediate DC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (MLE Intermediate DC), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1437392 | | | | Apollo Union Street (FC), L.P. | CYM | NIA | Apollo Union Street Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1437489 | | | | ATCF Subsidiary (FC), L.P. | CYM | NIA | Apollo Tower Credit Advisors (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tower Credit Advisors (DC), L.P. | CYM | NIA | Apollo Tower Credit Advisors (DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tower Credit Advisors (DC-GP), LLC | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1180469 | | | | ATCF SPV, L.P. | DE | NIA | Apollo Tower Credit Advisors (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1220027 | | | | AP KRP Intermediate (ATCF), LLC | DE | NIA | Apollo Tower Credit Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1623783 | | | | Apollo HVF Co-Investors (B), L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1390557 | | | | Apollo Freestone Midstream Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (FMS Intermediate), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1417441 | | | | ANRP II (FMS Intermediate DC), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1443758 | | | | ANRP II (Intermediate Holdings Partnership), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1401949 | | | | ANRP II (AIV L-FMS), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Palmilla Energy, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV L-PLM), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (PLM Intermediate DC), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (PLM Intermediate), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I ? ABC, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1441012 | | | | Apollo Overseas Partners (892 AIV) IX, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Natural Resources Partners (Lux) III GP, S.a r.l. | LUX | NIA | Apollo ANRP Advisors III, L.P | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1441122 | | | | AP IX (Euro AIV), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1441365 | | | | AP IX (Euro FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1450409 | | | | AHVF NHG (Intermediate DC), L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Advisors (APO FC), L.P. | CYM | NIA | Apollo Hybrid Value Advisors (APO FC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Advisors (APO FC-GP), LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1440489 | | | | AHVF Credit (FC) I, L.P. | CYM | NIA | Apollo Hybrid Value Advisors (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1440877 | | | | AHVF NHG Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1424896 | | | | AHVF Credit Holdings I, L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Castle Holdings GP S.a r.l. | LUX | NIA | Apollo Advisors IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP NHG Credit Blocker, LLC | DE | NIA | Apollo Zeus Strategic Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP NHG Credit Blocker, LLC | DE | NIA | Apollo Europe Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Noble Limited | MUS | NIA | Apollo Asia Service Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE/MA Investor III LLC | DE | NIA | AGRE MHC Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 83-1579302 | | | | AGRE MHC Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1591398 | | | | AGRE MHC Coinvest L.P. | DE | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1442018 | | | | AP IX Euro Holdings, SCSp | LUX | NIA | AP Castle Holdings GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1441909 | | | | AP IX Euro Leverage, SCSp | LUX | NIA | AP Castle Holdings GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Helix Financing S.a r.l. | LUX | NIA | Helix JV SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 38 S.a r.l. | LUX | NIA | AEPF III 37 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 37 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 37 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 37 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 45 S.a r.l. | LUX | NIA | AEPF III 44 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 43 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 43 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 43 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 42 S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 41 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 41 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 41 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 40 S.a r.l. | LUX | NIA | AEPF III 43 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 39 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management Japan Limited | HKG | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo International Management (India), LLC | DE | NIA | Apollo International Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Natural Resources Partners (Lux) III, SCSp | LUX | NIA | Apollo Natural Resources Partners (Lux) III GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP (Lux) GP, S.a r.l. | LUX | NIA | Apollo ADIP Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo IPF Advisors, LLC | CYM | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Bidco DAC | IRL | NIA | Trident Midco DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Midco DAC | IRL | NIA | Trident Topco DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Topco DAC | IRL | NIA | AEPF III 38 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1445038 | | | | Apollo Overseas Partners (Delaware AIV) IX, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1444900 | | | | Apollo Investment Fund (EH/IH-I) IX, L.P. | CYM | NIA | Apollo Advisors IX (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1444721 | | | | Apollo Co-Investors IX (EH/IH-D), L.P. | CYM | NIA | Apollo Advisors IX (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1444481 | | | | Apollo Co-Investors IX (EH/IH-B), L.P. | CYM | NIA | Apollo Advisors IX (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1444318 | | | | Apollo Co-Investors IX (EH/IH-A), L.P. | CYM | NIA | Apollo Advisors IX (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP INET Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1459199 | | | | AP Highlands Holdings, L.P. | CYM | NIA | AP Highlands Holdings (GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1478377 | | | | AP Highlands Holdings (GP), LLC | CYM | NIA | AIF IX International Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo IPF Real Estate Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo DSB Co-Invest GP, LLC ..... | .. DE | NIA | Apollo Advisors VIII, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 83-1815970 .. | ..... | ..... | ..... | AP DSB Co-Invest, L.P. ..... | .. DE | NIA | Apollo DSB Co-Invest GP, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | AP EPF III Helix Holdings, L.P. ..... | ..CYM | NIA | AP EPF III Helix Holdings GP, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | AP EPF III Helix Holdings GP, LLC ..... | ..CYM | NIA | Apollo EPF Management III, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 98-1446325 .. | ..... | ..... | ..... | Apollo Tail Convexity Strategy, L.P. ..... | ..CYM | NIA | Apollo Tail Convexity Advisors, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Tail Convexity Management, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Tail Convexity Advisors, LLC ..... | ..CYM | NIA | Apollo Principal Holdings C, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo European Middle Market Private Debt Management, LLC ..... | .. DE | NIA | Apollo Capital Management, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo CERPI Management LLC ..... | .. DE | NIA | Apollo Management Holdings, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ELP Slovakia 2 s.r.o. ..... | ..LUX | NIA | ELP Holdco (Bratislava) S.a r.l. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Avalon Acquisition, LLC ..... | ..CYM | NIA | Apollo Rose GP, L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Athene Strategic Partnership Advisors, LLC ..... | ..CYM | NIA | APH Holdings (DC), L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Athene Strategic Partnership, L.P. ... | ..CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ACRE Debt 1 Limited ..... | ..GBR | NIA | ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED ..... | Ownership | 16.670 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ACRE Debt 1 Limited ..... | ..GBR | NIA | APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC ..... | Ownership | 8.750 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II Belvedere Holdings, L.P. ..... | .. DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. .... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity International Intermediate, Ltd. ..... | ..GBR | NIA | Apollo Infra Equity International Super Holdco, LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 98-1452735 .. | ..... | ..... | ..... | Apollo Infra Equity Feeder Fund (Non-US), L.P. ..... | ..CYM | NIA | Apollo Infra Equity Advisors (APO DC), L.P. ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Asia RE II Singapore II Pte. Ltd. .... | ..SGP | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II (AIV Bel-L), L.P. ..... | .. DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. .... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II 892 (AIV Bel), L.P. ..... | .. DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. .... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II (AIV Bel), L.P. ..... | .. DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. .... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II (Belvedere Intermediate), LLC ..... | .. DE | NIA | ANRP II (Belvedere Intermediate DC Z), LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II (Belvedere Intermediate DC Z), LLC .. | .. DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | ANRP II (Belvedere Intermediate DC A), LLC .. | .. DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV ..... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity US Subsidiary Holdco, LLC ..... | .. DE | NIA | Apollo Infra Equity US Holdco, LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC ..... | .. DE | NIA | Apollo Infra Equity US Holdco (Debt AIV), LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity US Holdco, LLC ..... | .. DE | NIA | Apollo Infra Equity US Intermediate, LLC . | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity US Super Holdco (Debt AIV), LLC ..... | .. DE | NIA | Apollo Infra Equity US Fund (Debt AIV), L.P. ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity US Intermediate (Debt AIV), LLC ..... | .. DE | NIA | Apollo Infra Equity US Super Holdco (Debt AIV), LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Apollo Infra Equity US Holdco (Debt AIV), LLC ..... | .. DE | NIA | Apollo Infra Equity US Intermediate (Debt AIV), LLC ..... | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 98-1455469 .. | ..... | ..... | ..... | Apollo Infra Equity US Fund (Debt AIV), L.P. ..... | ..CYM | NIA | Apollo Infra Equity Advisors (IH), L.P. ... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |
| .... | ..... | ..... | 98-1455677 .. | ..... | ..... | ..... | Apollo Infra Equity US Debt (FC), L.P. ..... | ..CYM | NIA | Apollo Infra Equity Advisors (IH), L.P. ... | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black .... | NO | ..... |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1455473 | | | | Apollo Infra Equity Feeder Fund (TE Debt), L.P. | CYM | NIA | Apollo Infra Equity Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors III (P2), L.P. | CYM | NIA | Apollo ANRP Capital Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors III (P1 APO DC), L.P. | CYM | NIA | Apollo ANRP Advisors III (P1 APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Advisors III (P1 APO DC-GP), LLC | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2582564 | | | | Apollo Natural Resources Partners (P2) III, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2569592 | | | | Apollo Natural Resources Partners (P1) III, L.P. | DE | NIA | Apollo ANRP Advisors III (P1 APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ANRP Co-Investors III (DC-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII CE Levco II | CYM | NIA | AP VIII CE Levco I | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII CE Levco I | CYM | NIA | AIF VIII Euro Leverage, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity International India Holdco, Limited | GBR | NIA | Apollo Infra Equity International Holdco, Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1457356 | | | | Apollo Infra Equity International Holdco, Limited | GBR | NIA | Apollo Infra Equity International Intermediate, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Super Topco No. 2 DAC | IRL | NIA | Trident Super Topco No. 1 DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Super Topco No. 1 DAC | IRL | NIA | AEPF III 38 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FCI Co-Investors IV (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Elbow Co-Invest GP, LLC | CYM | NIA | Financial Credit Investment Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1460873 | | | | Lana Securitization S.a r.l. | LUX | NIA | Seta Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1461310 | | | | AEPF III 47 S.a r.l. | LUX | NIA | Seta Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1458108 | | | | AP Elbow Co-Invest, L.P. | CYM | NIA | AP Elbow Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Bidco 2 DAC | IRL | NIA | Trident Midco 2 DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Trident Midco 2 DAC | IRL | NIA | Trident Super Topco No. 1 DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 46 S.a r.l. | LUX | NIA | AEPF III 32 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2603667 | | | | Apollo Infra Equity Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors Highlands Co-Invest GP, LLC | DE | NIA | Apollo Advisors IX (EH), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athena Trident Management DAC | IRL | NIA | Trident Super Topco No. 1 DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA INFRASTRUCTURE FUND 1 LTD | CYM | NIA | Apollo Insurance Solutions Group LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2443805 | | | | Apollo TR IG Corporate Bond LLC | DE | NIA | Apollo Total Return Enhanced Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2443805 | | | | Apollo TR IG Corporate Bond LLC | DE | NIA | Apollo Total Return Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Co-Investors (IH-D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Advisors (IH UT), L.P. | CYM | NIA | Apollo Infra Equity Advisors (IH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Advisors (APO DC UT), L.P. | CYM | NIA | Apollo Infra Equity Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity CJ (DC), LLC | DE | NIA | Apollo Infra Equity Management L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Feeder Fund (QFPF AIV), L.P. | CYM | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Feeder Fund (Non-US AIV), L.P. | CYM | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity CJ (FC), L.P. | CYM | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1462685 | | | | Apollo HVF Co-Investors (C), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund, LLC | DE | NIA | Apollo IPF Advisors, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | India Property Fund, LP | DE | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund Cayman, L.P. | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Mauritius Company I | MUS | NIA | Apollo Advisors (Mauritius) Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund Cayman PS, L.P. | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II Cayman LP | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II LP | DE | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II LLC | DE | NIA | Apollo IPF Advisors, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPFII Singapore 1 Pte. Ltd. | SGP | NIA | India Property Fund II Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPFII Singapore 3 Pte. Ltd. | SGP | NIA | India Property Fund II Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPFII Singapore 2 Pte. Ltd. | SGP | NIA | India Property Fund II Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPFII Singapore 8 Pte. Ltd. | SGP | NIA | India Property Fund II Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPF II Co-Invest Cayman Master LP | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPF II Co-Invest BPS Cayman LP | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | IPF II Co-Invest Cayman LP | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Rose II (I), L.P. | CYM | NIA | Apollo Rose GP, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Management L.P. | DE | NIA | Apollo Infra Equity Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo India Services LLP | IND | NIA | Apollo International Management, L.P. | Ownership | 99.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo India Services LLP | IND | NIA | Apollo International Management (India), LLC | Ownership | 0.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1448304 | | | | AP Highlands Co-Invest, L.P. | CYM | NIA | Apollo Advisors IX (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2340459 | | | | Apollo Infra Equity Feeder Fund (TE), L.P. | DE | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2231261 | | | | Apollo Infra Equity US R&T (DC), LLC | DE | NIA | Apollo Infra Equity Management L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity US Super Holdco, LLC | DE | NIA | Apollo Infra Equity US Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity US Intermediate, LLC | DE | NIA | Apollo Infra Equity US Super Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2217149 | | | | Apollo Infra Equity US Fund, L.P. | DE | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Management GP, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity International Super Holdco, LLC | CYM | NIA | Apollo Infra Equity International Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1452734 | | | | Apollo Infra Equity International Fund, L.P. | CYM | NIA | Apollo Infra Equity Advisors (IH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Advisors (IH-GP), LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Advisors (IH), L.P. | CYM | NIA | Apollo Infra Equity Advisors (IH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Advisors (APO DC-GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Advisors (APO DC), L.P. | CYM | NIA | Apollo Infra Equity Advisors (APO DC-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II Cayman BPS, L.P. | CYM | NIA | Apollo IPF Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Investment Management Europe (Luxembourg) S.a r.l. | LUX | NIA | AMI (Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Fulmar Premium, S.L. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cetia District, S.L. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Calandria Prolink, S.L. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Arao Forum, S.L. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alondra Project, S.L. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Agaporni Business, S.L. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors GP III, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors III, L.P. | CYM | NIA | Apollo Accord Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo RRH Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 83-3115326 | | | | Junonia, LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3115017 | | | | Gasparilla, LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management III, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Helix Reserve Funding S.a r.l. | LUX | NIA | Helix JV SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Subco 4 S.a r.l. | LUX | NIA | Seta Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe IV S.a r.l. | LUX | NIA | Sun Lux Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-6678611 | | | | NARRE Pass Through Trust | DE | NIA | Apollo TR Non-Agency Resi Real Estate LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NARRE Titling Trust | DE | NIA | Apollo TR Non-Agency Resi Real Estate LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European MMPDF (B) Cayman GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Advisors, L.P. | CYM | NIA | Apollo ADIP Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Capital Management, LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Management, L.P. | DE | NIA | Apollo Revolver Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | Apollo Centre Street Partnership, L.P. | Ownership | 11.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | Apollo Zeus Strategic Investments, L.P. | Ownership | 7.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | COF III Airopack Holdings Ltd. | Ownership | 59.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | AEC (Lux) S.a r.l. | Ownership | 4.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | AESI (Holdings) II, L.P. | Ownership | 4.700 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | Apollo Union Street Partners, L.P. | Ownership | 4.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | Apollo Hercules Partners, L.P. | Ownership | 5.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Crossbow Holding Cayman | CYM | NIA | AIE III Investments, L.P. | Ownership | 3.720 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1467910 | | | | Apollo/Athene Dedicated Investment Program (D), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1467889 | | | | Apollo/Athene Dedicated Investment Program (C), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1467428 | | | | Apollo/Athene Dedicated Investment Program (B), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1467404 | | | | Apollo/Athene Dedicated Investment Program (A), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1467882 | | | | Apollo ADIP Co-Investors (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1471166 | | | | Apollo Revolver Fund, L.P. | CYM | NIA | Apollo Revolver Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1471207 | | | | Apollo Revolver Feeder Fund, L.P. | CYM | NIA | Apollo Revolver Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Advisors, L.P. | CYM | NIA | Apollo Revolver Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Capital Management, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME | GRC | NIA | AEPF III 47 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1469174 | | | | Apollo Alamo PE, L.P. | CYM | NIA | Apollo Alamo GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1469486 | | | | Apollo Alamo ENRI, L.P. | CYM | NIA | Apollo Alamo GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alamo Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alamo GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (Cayman AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Florida Retail Advisors LLC | CYM | NIA | Apollo U.S. Real Estate Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3524489 | | | | AGRE Florida Retail Coinvest, L.P. | DE | NIA | AGRE Florida Retail Advisors LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP Holdings (D), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP Holdings (C), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP Holdings (B), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP Holdings (A), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1479601 | | | | AION Investments Private VII Limited | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3926252 | | | | AP Drive, L.P. | DE | NIA | AP Drive GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Drive Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3924150 | | | | AP Drive Co-Invest, L.P. | DE | NIA | AP Drive Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leao Verde PTV, LLC | CYM | NIA | Apollo TR Structured Credit LLC | Ownership | 33.200 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leao Verde PTV, LLC | CYM | NIA | Structured Credit Recovery Master Fund IV LP | Ownership | 60.270 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leao Verde PTV, LLC | CYM | NIA | Host Plus PTY Limited | Ownership | 6.530 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3862847 | | | | AP IX (PMC Warrant AIV), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3838017 | | | | AIF IX (PMC Equity AIV), L.P. | DE | NIA | AP IX (PMC) VoteCo, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1474470 | | | | AP Kent Credit Master Fund, L.P. | CYM | NIA | AP Kent Advisors, L.P. | Ownership | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1474481 | | | | AP Kent Credit Fund, L.P. | CYM | NIA | AP Kent Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kent Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1474597 | | | | AP Kent Advisors, L.P. | CYM | NIA | AP Kent Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1474601 | | | | AP Kent Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Bogole ITG, S.L. | ESP | NIA | Stilbe Opportunity S.a r.l. | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1482146 | | | | Apollo Delos Investments II, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Ownership | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1482139 | | | | Apollo Delos Holdings II, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Infra Equity US Holdings, LLC ? Series 13 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 10 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 9 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 8 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 7 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 6 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 5 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 4 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 3 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 2 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC ? Series 1 | DE | NIA | Apollo Infra Equity US Subsidiary Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Infra Equity US Holdings, LLC | DE | NIA | Apollo Infra Equity US Fund, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1339055 | | | | MMJV LLC | CYM | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1339061 | | | | MMJV LP | CYM | NIA | MMJV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Investments Private III Limited | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Investments Private IV Limited | MUS | NIA | AION Investments Private V Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Investments Private V Limited | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC) | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1470765 | | | | Apollo FIG Carry Pool Aggregator, L.P. | CYM | NIA | Apollo FIG Carry Pool Aggregator GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1471150 | | | | Apollo FIG Carry Pool Intermediate (FC), L.P. | CYM | NIA | Apollo FIG Carry Pool Aggregator GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1471171 | | | | Apollo FIG Carry Pool Intermediate, L.P. | CYM | NIA | Apollo FIG Carry Pool Aggregator GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2429770 | | | | A-A SPN-1 (MHC-AEL), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Investments Private VI Limited | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3827246 | | | | AP IX Titan Holdings, L.P. | DE | NIA | AP IX Titan Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Titan Holdings GP, LLC | DE | NIA | AP IX (PMC) VoteCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1462272 | | | | Seta Participation Holdings, LP | CYM | NIA | Seta Participation Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1462507 | | | | Seta Participation Holdings GP, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Participation Holdings GP, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Seta Participation Holdings GP, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III Helix Co-Invest, L.P. | CYM | NIA | AP EPF III Helix Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III Helix Co-Invest GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Stilbe Property S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Oasis Luxco S.a r.l. | LUX | NIA | Stilbe Investment S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Opportunity S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Opportunity S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Opportunity S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Investment S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Investment S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.570 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Investment S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Stilbe Diversified S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2867188 | | | | A-A SPN-2 (ANRP III - AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RRH Asset Management CIV GP, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3234634 | | | | Apollo TR Non-Agency Resi Real Estate REO LLC | DE | NIA | Apollo TR Non-Agency Resi Real Estate LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3491340 | | | | RWNIH-ALL Advisors, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool Aggregator II, L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC with respect to Series A | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hercules AIV Advisors GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hercules AIV Co-Investors (D), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Jupiter Resources Co-Invest GP, ULC | CAN | NIA | Apollo Jupiter Resources Co-Invest GP, ULC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4424966 | | | | AIF VIII (Ludlow DH TE FC II), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4411997 | | | | AIF VIII (Ludlow DH TE FC I), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1482819 | | | | AHVF (892 Cayman AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo/Athene Dedicated Investment Program (E), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Structured Credit Recovery Advisors IV (APO DC) LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP Holdings (E), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo India Partners II (KY), L.P. | CYM | NIA | Apollo India Partners II GP (KY), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo India Partners II GP (KY), LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4507460 | | | | ANRP II (DEE III Intermediate DC C), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4513356 | | | | ANRP II (DEE III Intermediate DC Z-II), LLC | DE | NIA | ANRP II (Intermediate-A Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4513440 | | | | AOP VIII (DEE III Intermediate DC Z-II), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4507848 | | | | AOP VIII (DEE III Intermediate DC C), LLC | DE | NIA | Apollo Management VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-4549745 | | | | AP IX First Street Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1485560 | | | | AOP DE IX (DSB Intermediate FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX First Street Holdings GP, LLC | DE | NIA | Apollo Advisors IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SCRF IV Trading LLC | CYM | NIA | Apollo Structured Credit Recovery Management IV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VIPER 1 LTD | CYM | NIA | Apollo Structured Credit Recovery Master Fund IV LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1483976 | | | | Apollo Structured Credit Recovery Master Fund IV AIV LP | CYM | NIA | Apollo Structured Credit Recovery Advisors IV (APO DC) LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1490457 | | | | Apollo U.S. Real Estate Advisors III, L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Real Estate Advisors GP III, LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APH Funding 3, LLC | CYM | NIA | Apollo Co-Investors VIII (DC-D), L.P. | Ownership | 69.720 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APH Funding 2, LLC | CYM | NIA | A-A Funding Holdco, L.P. | Ownership | 34.700 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APH Funding 1, LLC | CYM | NIA | A-A Funding Holdco, L.P. | Ownership | 69.860 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo/Athene Dedicated Investment Program (Lux), SCSp | LUX | NIA | Apollo ADIP (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APH Finance 3, LLC | DE | NIA | APH Funding 3, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APH Finance 2, LLC | DE | NIA | APH Funding 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APH Finance 1, LLC | DE | NIA | APH Funding 1, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AMH Servicing, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Chiron Advisors, L.P. | CYM | NIA | Apollo Chiron Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Chiron Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Chiron Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-3 (FCI IV - DEGERT), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-3 (FCI IV - MDLDMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-3 (FCI IV - IAPAMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-3 (FCI IV - IAGERT), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-3 (FCI IV - AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors (Cayman AIV-D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors (Cayman AIV-B), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors (Cayman AIV-A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE 1200 Louisiana Investor LLC | DE | NIA | Apollo U.S. Real Estate Fund II REIT Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP Holdings (Lux), L.P. | CYM | NIA | Apollo ADIP Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Advisors I, L.P. | CYM | NIA | Apollo Navigator Capital Management I, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Management I, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Capital Management I, LLC | CYM | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - PL, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Aviation Feeder (AIV I), L.P. | CYM | NIA | Apollo Navigator Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Co-Investors I (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Co-Investors I (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Aviation Offshore Fund I, L.P. | CYM | NIA | Apollo Navigator Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX (QFP AIV I), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Sherwood Holdings, L.P. | DE | NIA | AP IX Sherwood Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Sherwood Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AHVF Orchid Holdings, L.P. | CYM | NIA | AHVF Orchid GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Orchid GP, LLC | CYM | NIA | AHVF (Cayman AIV II), L.P. | Ownership | 83.730 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Orchid GP, LLC | CYM | NIA | Apollo Hybrid Value Overseas Partners, L.P. | Ownership | 12.720 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Orchid GP, LLC | CYM | NIA | Apollo Hybrid Value Overseas Partners (Lux), SCSp | Ownership | 3.550 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (Cayman AIV II), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (892/A Cayman AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux IX (QFP AIV), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP IX (AIV IV FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP IX (AIV III FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP IX (AIV II FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP IX (AIV I FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux IX (DSB Intermediate FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-2148830 | | | | NNN Investor 2 (AUTO), L.P. | DE | NIA | Apollo Net Lease Co., LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-2099504 | | | | AP Olympus Debt Co-Invest, L.P. | DE | NIA | Apollo Olympus Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-2099072 | | | | AP Inception Debt Co-Invest, L.P. | DE | NIA | AP Inception Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-2099311 | | | | AP Dakota Debt Co-Invest, L.P. | DE | NIA | AP Dakota Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH IX-E, LLC | DE | NIA | Apollo Overseas Partners (Lux) IX, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH IX-D, LLC | DE | NIA | Apollo Overseas Partners (Delaware 892) IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH IX-C, LLC | DE | NIA | Apollo Overseas Partners IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH IX-B, LLC | DE | NIA | Apollo Overseas Partners (Delaware) IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PCDH IX-A, LLC | DE | NIA | Apollo Investment Fund IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors III (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Tifco Limited | IRL | NIA | Bohrmount Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Smorgs (Ireland) Limited | IRL | NIA | Mollydale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Diminuto Limited | IRL | NIA | Rockyvale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Smorgs Property Holdings Limited | IRL | NIA | Mollydale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADH Oeste Gnamma Integral Spring, S.L. | ESP | NIA | ADH Norte Gnamma Integral Spring, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Smorgs ROI Management Limited | IRL | NIA | Mollydale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Smorgs (NI) Management Limited | GBR | NIA | Mollydale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Smorgs (Northern Ireland) Limited | GBR | NIA | Mollydale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Activos Singulares Hoteleros, S.L. | ESP | NIA | ADH Norte Gnamma Integral Spring, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Thornmont Limited | IRL | NIA | Honeypool Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rockyvale Limited | IRL | NIA | Octavale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Yaco Directorship S.L. | ESP | NIA | Activos Singulares Hoteleros, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADH Norte Gnamma Integral Spring, S.L. | ESP | NIA | Caramagias ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mollydale Limited | IRL | NIA | Rhomway Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Devonmill Limited | IRL | NIA | Mollydale Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Pumpkinspice Limited | IRL | NIA | Cherrybeach Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Galafre Investment, S.L. | ESP | NIA | Activos Singulares Hoteleros, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Bohrmount Limited | IRL | NIA | Trident Bidco DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rhomway Limited | IRL | NIA | Trident Bidco DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Octavale Limited | IRL | NIA | Trident Bidco 2 DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cherrybeach Limited | IRL | NIA | Trident Bidco 2 DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Caramagias ITG, S.L. | ESP | NIA | Oasis Luxco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Helix JV SCSp | LUX | NIA | Helix GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Helix GP S.a r.l. | LUX | NIA | AP EPF III Helix Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Royalties Fund I, L.P. | DE | NIA | Apollo Royalties Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation Intermediate Holdings (US), LLC | DE | NIA | Apollo Navigator Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation Holdings (US), LLC | DE | NIA | Eos Aviation Intermediate Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Prime Security Services (SH), L.P. | CYM | NIA | Prime Security Services GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1509402 | | | | Ipanema Energy Holdings II, LLC | CYM | NIA | Ipanema Energy Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3121097 | | | | Ipanema Energy II, LLC | DE | NIA | Ipanema Energy Holdings II, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sodia Capital Management Single Member S.A. | GRC | NIA | Lapithus Management S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Partnership Representative, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lilaco Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sovario Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Yaromia Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leto Properties EAD | BGR | NIA | AEPF III 11 S.a r.l. | Ownership | 95.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa I S.a r.l. | LUX | NIA | EPF Acquisition Co 85 S.a r.l. | Ownership | 90.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa I S.a r.l. | LUX | NIA | Stilbe X S.a r.l. | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Robin SAS | FRA | NIA | Robin Investments S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Robin Investments S.a r.l. | LUX | NIA | Stilbe VII S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo WCH Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment IV (Feeder), L.P. | CYM | NIA | Financial Credit Investment Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 84-3019444 | | | | Apollo Navigator Aviation (DC III-A), LLC | DE | NIA | Apollo Navigator Aviation Feeder (AIV I), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF Co-Investors III (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF Co-Investors III (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4014158 | | | | ANRP II Takkion Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TKK Intermediate), LLC | DE | NIA | ANRP II (TKK Intermediate DC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4014038 | | | | ANRP II (TKK Intermediate DC), LLC | DE | NIA | ANRP II (Intermediate Holdings Partnership), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4014268 | | | | ANRP II (AIV L-TKK), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Management II, L.P. | DE | NIA | Apollo Infrastructure Opportunities Management II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Management II GP, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II (TE 892), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II (Overseas), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities II Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities II Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Advisors II, L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Advisors II GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l. | LUX | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3766142 | | | | AP Boardwalk, L.P. | DE | NIA | AP Boardwalk GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3771108 | | | | AP Boardwalk GP, LLC | DE | NIA | Apollo Investment Fund IX, L.P. | Ownership | 21.800 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3771108 | | | | AP Boardwalk GP, LLC | DE | NIA | Apollo Natural Resources Partners II, L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3771108 | | | | AP Boardwalk GP, LLC | DE | NIA | Apollo Overseas Partners (Lux) IX, SCSp | Ownership | 3.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3771108 | | | | AP Boardwalk GP, LLC | DE | NIA | Apollo Overseas Partners (Delaware 892) IX, L.P. | Ownership | 12.600 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3771108 | | | | AP Boardwalk GP, LLC | DE | NIA | Apollo Overseas Partners (Delaware) IX, L.P. | Ownership | 4.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3771108 | | | | AP Boardwalk GP, LLC | DE | NIA | Apollo Overseas Partners IX, L.P. | Ownership | 8.200 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HP Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HP (DC) LLC | DE | NIA | Apollo USREF III HP (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment III Hedge, LLC | CYM | NIA | Financial Credit Investment III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Direct Hedge, LLC | CYM | NIA | AA Direct, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PK Air Management (CLO) LP | DE | NIA | Apollo PK Air Management (CLO) GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PK Air Management (CLO) GP LLC | DE | NIA | PK AirFinance US, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK AirFinance US, L.P. | DE | NIA | AAA Aviation Investor GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HP (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit Holdings III, L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (FC Lux) I, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | | | | | | AHVF Credit (OP FC AIV) II, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (OP FC AIV) I, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (892 FC AIV) V, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (892 FC AIV) IV, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (892 FC AIV) III, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (892 FC AIV) II, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit (892 FC AIV) I, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (Cayman TE AIV), L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | BlueGroup Topco S.a r.l. | LUX | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opportunities Fund, L.P. | DE | NIA | Apollo Net Lease Co., LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4048837 | | | | Apollo U.S. Real Estate Fund III Acquisitions, LLC | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK Air 1 IRL Designated Activity Company | IRL | NIA | PK AIR 1 LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK Air Finance France SAS | FRA | NIA | Apollo Credit Management International Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I-Whiteleys Holdings S.a r.l. | LUX | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Hedge, LLC | CYM | NIA | Apollo Asia Real Estate Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Hedge, LLC | CYM | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Delasare Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TW II) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TW II Intermediate), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TW II Intermediate DC A), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TW II Intermediate DC Z), LLC | DE | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (AIV TW II-L), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (Overseas Intermediate Holdings), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Opportunistic Credit Partners LLC | DE | NIA | Apollo PPF Opportunistic Credit Partners (Lux), SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3701361 | | | | AP IX Tiger Co-Invest, L.P. | DE | NIA | AP IX Tiger Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3656119 | | | | AP IX Tiger Holdings, L.P. | DE | NIA | AP IX Tiger Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Tiger Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3819081 | | | | AHVF Credit Holdings II, L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3806667 | | | | AHVF Credit (DC) I, LLC | DE | NIA | Apollo Hybrid Value Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1518820 | | | | AHVF (Cayman AIV III), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1519129 | | | | AHVF (TE FC AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-6 (AREV-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Chiron Credit Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1516469 | | | | AP IX International Hedge, L.P. | CYM | NIA | AP IX GenPar, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX GenPar, LLC | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 30559, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 50046, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Enibo Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cluxo Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3068970 | | | | Apollo ANRP Co-Investors III (B), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Solitron ITG, S.L.U. | ESP | NIA | Bogole ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-5 (USREIII ? VIGAMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-5 (USREIII-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-5 (USREIII ? IABMMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-5 (USREIII ? DEMMMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-5 (USREIII ? DELFMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-5 (USREIII ? DEGEMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-4 (ANAF-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Holdings Limited | GBR | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Holdings Limited | GBR | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lapithus Holdings Limited | GBR | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leon S.R.L. | ITA | NIA | AEPF III 2 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Attimo RE S.R.L. | ITA | NIA | AEPF III 2 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Dado Immobiliare S.R.L. | ITA | NIA | AEPF III 2 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Casomai S.R.L. | ITA | NIA | AEPF III 2 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alaska S.R.L. | ITA | NIA | AEPF III 2 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3196183 | | | | PK AIR 1 LP | DE | NIA | Apollo PK Air Management (CLO) LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK AIR 1 DEL LLC | DE | NIA | PK AIR 1 LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1516896 | | | | PK AIR 1 JPN G.K. | JPN | NIA | PK AIR 1 LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Investment S.a r.l. | LUX | NIA | Ersa Opportunity S.a r.l. | Ownership | 49.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Investment S.a r.l. | LUX | NIA | Apollo/Cavenham European Managed Account II, L.P. | Ownership | 50.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Opportunity S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Opportunity S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Opportunity S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Property S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Property S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Property S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Holding S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Holding S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ersa Holding S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 1127 Connecticut Investor LLC | DE | NIA | Apollo USREF III Plymouth Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management IV, L.P. | DE | NIA | Apollo Accord Management IV GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors IV (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management IV GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5128814 | | | | Apollo Accord Co-Investors IV (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1528061 | | | | Apollo Asia Real Estate Fund II (Lux), SCSp | LUX | NIA | Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4489337 | | | | AP IX Tiger Co-Invest (ML Parent), L.P. | DE | NIA | AP IX Tiger Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Tiger Co-Invest (ML), L.P. | DE | NIA | AP IX Tiger Co-Invest (ML) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4548330 | | | | Apollo USREF III Plymouth Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4547075 | | | | Apollo USREF III Plymouth (DC) LLC | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo/Athora Preferred Share Partnership (UA), L.P. | CYM | NIA | Apollo/Athora Preferred Share Partnership Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4547388 | | | | Apollo USREF III Bronco (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4547793 | | | | Apollo USREF III Plymouth (TE DC) LLC | DE | NIA | Apollo U.S. Real Estate Partners III (TE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | GSM Unused Financing Ltd | CYM | NIA | VIPER 1 LTD | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4691087 | | | | AHVF Credit Holdings IV, L.P. | DE | NIA | Apollo Hybrid Value Advisors (APO FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Tiger Co-Invest (ML) GP, LLC | DE | NIA | AP IX Tiger Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Life Asset, L.P. | CYM | NIA | Apollo Life Asset GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II (Lux), SCSp | LUX | NIA | Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies, LLC | DE | NIA | Apollo Credit Strategies Master Fund Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies Advisors, L.P. | CYM | NIA | Apollo PPF Credit Strategies Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Co-Invest, L.P. | DE | NIA | AIOF II Njord Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Co-Invest GP, LLC | DE | NIA | Apollo Infra Equity Advisors (APO DC UT), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Equity Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo US Wind Co-Invest (FC), L.P. | CYM | NIA | AIOF II Njord Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors IV, L.P. | CYM | NIA | Apollo Accord Advisors GP IV, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors GP IV, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies Co-Investors (FC-D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies (Lux) GP, S.a r.l. | LUX | NIA | Apollo PPF Credit Strategies Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Debt Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ACREFI Holdings J-I JV Managing Member, LLC | DE | NIA | ACREFI Holdings J-I JV Member, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies (Lux), SCSp | LUX | NIA | Apollo PPF Credit Strategies (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Ulysses Co-Invest, L.P. | DE | NIA | AP Ulysses Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Ulysses Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1537265 | | | | Apollo Asia Real Estate Fund II HedgeCo, LLC | CYM | NIA | Apollo Asia Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management III B, L.P. | DE | NIA | Apollo Accord Management III B GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors III B (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management III B GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors III B, L.P. | CYM | NIA | Apollo Accord Advisors GP III B, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors GP III B, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0564185 | | | | AHVF Credit Holdings V, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0564423 | | | | AHVF (AIV II), L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0511630 | | | | AIOF II Alturus Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1532658 | | | | Athora US Invest (AH), LLC | DE | NIA | Athora Lux Invest Alternatives Investment | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4821033 | | | | ACREFI Holdings J-I JV Member, LLC | DE | NIA | ACREFI Operating, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l. | LUX | NIA | Apollo Asia Real Estate Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGH Norte Gnamma Integral Spring, S.L. | ESP | NIA | Caramagias ITG, S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Galatzo Inversiones, S.L. | ESP | NIA | Sagaba New ITG S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Grupo Azul Mar Cala Llonga, S.L. | ESP | NIA | Sagaba New ITG S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Toralve New ITG S.L. | ESP | NIA | Derusa New ITG S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Tonisca New ITG S.L. | ESP | NIA | Derusa New ITG S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sagaba New ITG S.L. | ESP | NIA | Casalba New ITG S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Derusa New ITG S.L. | ESP | NIA | Casalba New ITG S.L. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Casalba New ITG S.L. | ESP | NIA | Ersa IX S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Skyline Dynamic Holdings Limited | HKG | NIA | Skyline Holdings (BVI) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Skyline Holdings (BVI) Limited | VGB | NIA | Apollo Skyline Holding Limited | Ownership | 95.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Skyline Holding Limited | VGB | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Skyline Holding Limited | VGB | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Skyline Holding Limited | VGB | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Euro Intermediate (Lux) S.a r.l. | LUX | NIA | AP Euro (Lux) S.a r.l. SICAV-RAIF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | AP IX (Euro AIV), L.P. | Ownership | 48.230 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | Apollo Overseas Partners (892 AIV) IX, L.P. | Ownership | 22.250 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | Apollo Overseas Partners IX, L.P. | Ownership | 15.250 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo/Athora Preferred Share Partnership, L.P. | CYM | NIA | Apollo/Athora Preferred Share Partnership Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo/Athora Preferred Share Partnership Management, LLC | CYM | NIA | Apollo Principal Holdings C GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo (Athora) Co-Investors (A-UK), L.P. | CYM | NIA | Apollo AGER Co-Investors Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo (Athora) Co-Investors (A), L.P. | CYM | NIA | Apollo AGER Co-Investors Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | BlueGroup PropCo Limited | GBR | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | BlueGroup IPCo Limited | GBR | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | BlueGroup BidCo Limited | GBR | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo MidCap Holdings (Cayman) III, L.P. | CYM | NIA | Apollo MidCap Holdings (Cayman) III GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alteri Blue Group Cayman, Ltd. | CYM | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE HP Industrial Platform IV LLC | DE | NIA | Apollo USREF III HP Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1527863 | | | | Apollo Asia Real Estate Intermediate Fund II, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4005085 | | | | Apollo Asia Real Estate II Overseas Partners, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate II Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4033239 | | | | Apollo Asia Real Estate II Co-Investors (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3936924 | | | | Apollo Asia Real Estate Fund II, L.P. | DE | NIA | Apollo Asia Real Estate Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Advisors II, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Advisors II GP, LLC | CYM | NIA | Apollo Principal Holdings C, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3959493 | | | | Apollo Asia Management II, L.P. | DE | NIA | Apollo Asia Management II Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Management II Advisors, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF Co-Investors III (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF Co-Investors III (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial SME Aggregation Ltd. | CYM | NIA | Apollo Credit Funds ICAV | Ownership | 53.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial SME Aggregation Ltd. | CYM | NIA | Apollo TR Emerging Markets Holdings Ltd. | Ownership | 30.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AISG GP Ltd. | CYM | NIA | Apollo Life Asset, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AISG Holdings LP | CYM | NIA | AISG GP Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Insurance Solutions Group LP | DE | NIA | AISG Holdings LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap Holdings (Cayman) III, L.P. | CYM | NIA | Apollo MidCap Holdings (Cayman) III GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1870273 | | | | AP Buffalo Holdings II, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1843283 | | | | AP Buffalo Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1869998 | | | | AP Gibraltar Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1843113 | | | | AP Beta 1, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMP Account (M), L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III (NGL Debt), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III (NGL Debt AIV FC), L.P. | CYM | NIA | ANRP III GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | South Downs Investment LP | JEY | NIA | South Downs Investment Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Polygon Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Polygon (DC) LLC | DE | NIA | Apollo USREF III Polygon (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Polygon (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Green River Debt, LLC | DE | NIA | Apollo USREF III River Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Co-Investors (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Co-Investors (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Overseas Partners II, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Fund II, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors II (B), L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HVF Co-Investors II (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo HVF Co-Investors II (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Management II, L.P. | DE | NIA | Apollo Hybrid Value Management GP II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Advisors II, L.P. | CYM | NIA | Apollo Hybrid Value Capital Management II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Management GP II, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Capital Management II, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l. | LUX | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1404438 | | | | Omaha Equity Aggregator, L.P. | DE | NIA | AP Omaha Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Omaha Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1543207 | | | | Apollo ANRP III Hedgeco, LLC | CYM | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Advisors (Lux) GP, S.a r.l. | LUX | NIA | Apollo Origination Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1106468 | | | | Apollo USREF III AI (RE), L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1106317 | | | | Apollo USREF III AI Pref, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1359569 | | | | ANRP II 892/TE (AIV AM), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP LoanCo, L.P. | DE | NIA | Apollo Origination Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Financial, L.P. | CYM | NIA | Apollo Origination Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Intermediate, LLC | DE | NIA | Apollo Origination Partnership (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership (Overseas), L.P. | CYM | NIA | Apollo Origination Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership, L.P. | DE | NIA | Apollo Origination Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Advisors, L.P. | CYM | NIA | AOP Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Management, L.P. | DE | NIA | AOP Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Strategic Origination Advisors, L.P. | CYM | NIA | ASOP Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Strategic Origination Management, L.P. | DE | NIA | ASOP Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Capital Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ASOP Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ASOP Capital Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (Cayman AIV IV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (Cayman TE AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 50044, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 50041, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 50040, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 50039, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Fund IV (Lux) GP, S.a r.l. | LUX | NIA | Apollo Accord Advisors IV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1539485 | | | | Apollo Delos Investments III, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1539479 | | | | Apollo Delos Holdings III, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1539967 | | | | Apollo Asia Real Estate II Cayman Holdings, LLC | CYM | NIA | Apollo Asia Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1100937 | | | | AP AL Co-Invest (RE), L.P. | DE | NIA | AP AL Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AL (RE Borrower), L.P. | DE | NIA | AP AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP AI (RE Borrower) Parent, L.P. | DE | NIA | AP AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AL (Pref Borrower) Parent, L.P. | DE | NIA | AP AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1261560 | | | | AHVF OP (AIV), L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1538720 | | | | AHVF OP Non-QFPF AIV/Lux FC, L.P | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1100602 | | | | AP AL Co-Invest (Pref), L.P. | DE | NIA | AP AL Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AL (Pref Borrower), L.P. | DE | NIA | AP AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0978920 | | | | ANRP III AIV, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Grand Serre Debt Holdings S.a r.l. | LUX | NIA | AHVF Credit Holdings V, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0937993 | | | | AP AL (RE) Holdings, L.P. | DE | NIA | AP AL Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0939330 | | | | Apollo AL Holdings, L.P. | DE | NIA | AP AL Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AL Co-Invest, L.P. | DE | NIA | AP AL Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1539462 | | | | Apollo Delos Investments IV, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1539467 | | | | Apollo Delos Holdings IV, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MidCap FinCo (II) Designated Activity Company | IRL | NIA | MidCap FinCo Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MC Feeder (II) LP | CYM | NIA | MidCap Feeder (II) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MidCap Feeder (II) GP, LLC | CYM | NIA | MidCap FinCo Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Green (DC), LLC | DE | NIA | Apollo Infra Equity Green Aggregator (TE Non-US), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Green Aggregator (TE Non-US), L.P. | DE | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Green (FC), L.P. | CYM | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1541692 | | | | Apollo USREF III River (FC) Ltd. | CYM | NIA | Apollo U.S. Real Estate Partners III (Offshore), L.P. | Ownership | 14.450 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1541692 | | | | Apollo USREF III River (FC) Ltd. | CYM | NIA | Apollo U.S. Real Estate Partners III (TE), L.P. | Ownership | 85.550 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III River Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Primavera Levco II | CYM | NIA | AP VIII Primavera Levco I | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Primavera Levco I | CYM | NIA | AIF VIII Euro Leverage, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity CJ Aggregator (TE Non-US), L.P. | DE | NIA | Apollo Infra Equity Advisors (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Property S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Property S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Property S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Investment S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Investment S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Investment S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Holding S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic Holding S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Ionic Holding S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC | CYM | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA IX Holdings, LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool Aggregator III, L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC with respect to Series A | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1729972 | | | | Blackcomb Debt Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1545470 | | | | AOP IX (Debt Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1308575 | | | | AP EPF III Equity Holdings (Delaware) II, L.P. | DE | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1297215 | | | | AP EPF III Equity Holdings (Delaware), L.P. | DE | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1298551 | | | | AP EPF III RE Holdings (Delaware), L.P. | DE | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Athora KG Partnership, L.P. | CYM | NIA | Apollo Athora KG Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Athora KG Management, LLC | CYM | NIA | Apollo Principal Holdings C GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-9 (ASREII-ALRESP), L.P. | CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-9 (ASREII-ACRASP), L.P. | CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Fund II Administration, LLC | DE | NIA | Apollo Asia Real Estate Advisors II GP, LLC | Ownership | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cineland EOOD | BGR | NIA | Leto Invest EOOD | Ownership | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Origination Partnership (Lux), SCSp | LUX | NIA | Apollo Origination Advisors (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-8 (AIOFII-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-8 (AIOFII - JKSNFW), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1550667 | | | | APSG Sponsor, L.P. | CYM | NIA | AP Caps II Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1550796 | | | | AP Caps II Holdings GP, LLC | CYM | NIA | Apollo Principal Holdings A, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Caps Holdings, L.P. | CYM | NIA | AP Caps Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Caps Holdings GP, LLC | CYM | NIA | AIF IX International Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2601528 | | | | AP Picard Pref Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2601337 | | | | AIOF II Vanir (DC Z), LLC | DE | NIA | AP Picard Pref Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2601043 | | | | AIOF II Vanir (DC B), LLC | DE | NIA | Apollo Infrastructure Opportunities Fund II (TE 892), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-10 (AROY-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Overseas Partners (Lux) II, SCSp | LUX | NIA | Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2082420 | | | | AP IX (Non-QFP AIV I), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547212 | | | | AP EPF III (Euro B EH AIV), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547197 | | | | AP EPF III (Dollar B EH AIV), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547203 | | | | AP EPF III (Dollar B EH AIV II), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547193 | | | | AP EPF III (Euro B AIV JC), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547184 | | | | AP EPF III (Euro B AIV PT), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547039 | | | | AP EPF III (Intermediate Holdings JC), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547050 | | | | AP EPF III (Dollar B AIV PT), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547055 | | | | AP EPF III (Dollar A AIV PT), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547031 | | | | AP EPF III (Dollar B AIV JC), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1547015 | | | | AP EPF III (Dollar A AIV JC), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2117737 | | | | ANRP III (Debt AIV II), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1549215 | | | | ANRP III (Debt AIV FC II), L.P. | CYM | NIA | ANRP III GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Balam ITG SL | ESP | NIA | SPV SPAIN PROJECT 13, S.L.U. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Leto Invest EOOD | BGR | NIA | AEPF III 1 S.a r.l. | Ownership | 90.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2622575 | | | | AIOF II Credit Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1194076 | | | | AP Spartan Energy Holdings III, L.P. | GBR | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1192348 | | | | ANRP III Intermediate Holdings II, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1191264 | | | | ANRP III (Overseas AIV II), L.P. | DE | NIA | ANRP III GenPar, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APSG Sponsor IV, L.P. | CHN | NIA | AP Caps II Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1576582 | | | | APSG Sponsor III, L.P. | CYM | NIA | AP Caps II Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1575717 | | | | APSG Sponsor II, L.P. | CYM | NIA | AP Caps II Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APSG Advisors II, L.P. | CYM | NIA | APSG Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4386816 | | | | AA Tundra Investor, L.P. | DE | NIA | Apollo Tundra Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tundra Management, L.P. | DE | NIA | Apollo Tundra Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tundra Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tundra Advisors, L.P. | CYM | NIA | Apollo Tundra Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Tundra Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APSG Advisors GP, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APSG Advisors, L.P. | CYM | NIA | APSG Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 85-4294192 | | | | AP 25Mad Holdco, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1571020 | | | | Apollo USREF III 3 VDG (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4190574 | | | | Apollo USREF III 3 VDG (DC) LLC | DE | NIA | Apollo USREF III 3 VDG (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4189880 | | | | Apollo USREF III 3 VDG Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE 3 VDG LLC | DE | NIA | Apollo USREF III 3 VDG Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4250323 | | | | AP Tundra Holdings LLC | DE | NIA | AP Tundra Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Tundra Manager LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4152198 | | | | Freedom Parent LP | DE | NIA | Apollo Freedom Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4160106 | | | | Freedom Topco LLC | DE | NIA | Freedom Parent LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Freedom Intermediate LLC | DE | NIA | Freedom Topco LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Donlen LLC | DE | NIA | Freedom Intermediate LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Freedom Advisors, LP | CYM | NIA | Apollo Freedom Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Freedom Advisors GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Freedom Management GP LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Freedom Management LP | DE | NIA | Apollo Freedom Management GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Pencil Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Pencil Advisors, LP | CYM | NIA | Apollo Pencil Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Pencil Holdings, L.P. | DE | NIA | Apollo Pencil Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AL Guarantor GP, LLC | DE | NIA | AP AL Borrower GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception Co-Invest ML Borrower, L.P. | DE | NIA | AP Inception Co-Invest ML GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception Co-Invest ML Parent, L.P. | DE | NIA | AP Inception Co-Invest ML GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception ML Borrower, L.P. | DE | NIA | AP Inception ML GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception ML Parent, L.P. | DE | NIA | AP Inception ML GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1569455 | | | | Apollo Royalties Feeder Fund I-L, L.P. | CYM | NIA | Apollo Royalties Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infra Equity Overseas Holdings (Debt AIV), LLC | DE | NIA | Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1565971 | | | | Apollo Asia Real Estate SC Coinvest Advisors L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3786982 | | | | Apollo Asia Real Estate SC Coinvest Fund, L.P. | DE | NIA | Apollo Asia Real Estate SC Coinvest Advisors L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate SC Coinvest HedgeCo, LLC | CYM | NIA | Apollo Asia Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value II Credit Holdings, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Tele Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Tele Co-Invest, L.P. | DE | NIA | AP Tele Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4123373 | | | | AHVF Tele Debt, LLC | DE | NIA | Apollo Co-Investment Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (Dollar B EH Intermediate II), LLC | CYM | NIA | AP EPF III (Dollar B EH AIV III), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NLN Pencil Holdings GP, LLC | DE | NIA | AP/AA Pencil Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir (RPH FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Intermediate RPH Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4373064 | | | | AIOF II Vanir (RPH DC), LLC | DE | NIA | AIOF II Vanir Intermediate RPH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4387717 | | | | AIOF II Agave Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AIOF II Agave Holdings, LLC | DE | NIA | AIOF II Agave Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Agave Intermediate, LLC | DE | NIA | AIOF II Agave Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Overseas Partners (Lux), SCSp | LUX | NIA | Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL Guarantor GP, LLC | DE | NIA | Apollo USREF III AL Borrower GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (Guarantor AL GP), LLC | DE | NIA | AP EPF III (Borrower AL GP), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Advisors, L.P. | CYM | NIA | Apollo Impact Mission Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4026435 | | | | AP/AA Pencil Holdings, L.P. | DE | NIA | AP/AA Pencil Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3872478 | | | | Apollo USREF III BPG (DC) LLC | DE | NIA | Apollo USREF III Royce (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1567087 | | | | Apollo USREF III Royce (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Royce Holdings Advisors, L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3878039 | | | | Apollo USREF III Royce Holdings L.P. | DE | NIA | Apollo USREF III Royce Holdings Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3852313 | | | | Apollo USREF III Mouse Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1567076 | | | | Apollo USREF III Mouse (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Mouse (DC) LLC | DE | NIA | Apollo USREF III Mouse (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1566967 | | | | Apollo USREF III Bronco (TE FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL (Pref Borrower), L.P. | DE | NIA | Apollo USREF III AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL (RE Borrower) Parent, L.P. | DE | NIA | Apollo USREF III AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL (RE Borrower) Parent, L.P. | DE | NIA | Apollo USREF III AL Guarantor GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL Borrower GP, LLC | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL (Pref Borrower) Parent, L.P. | DE | NIA | Apollo USREF III AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL (RE Borrower), L.P. | DE | NIA | Apollo USREF III AL Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AL (RE Borrower), L.P. | DE | NIA | Apollo USREF III AL Guarantor GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Raptor Holdings (Lux) S.a r.l. | LUX | NIA | AP IX Euro Intermediate (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (Borrower AL GP), LLC | DE | NIA | Apollo EPF Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (Pref Borrower AL) Parent, L.P. | DE | NIA | AP EPF III (Borrower AL GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (Pref Borrower AL), L.P. | DE | NIA | AP EPF III (Borrower AL GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (RE Borrower AL) Parent, L.P. | DE | NIA | AP EPF III (Guarantor AL GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (RE Borrower AL) Parent, L.P. | DE | NIA | AP EPF III (Borrower AL GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (RE Borrower AL), L.P. | DE | NIA | AP EPF III (Guarantor AL GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III (RE Borrower AL), L.P. | DE | NIA | AP EPF III (Borrower AL GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III Pencil Holdings GP, LLC | DE | NIA | Apollo EPF Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3773824 | | | | AP EPF III Pencil Holdings, L.P. | DE | NIA | AP EPF III Pencil Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Overseas Partners (Delaware 892), L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Fund, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Impact Mission Management, L.P. | DE | NIA | Apollo Impact Mission Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Management GP, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Capital Management, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l. | LUX | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1566452 | | | | AP Highlands Co-Invest Blocker, L.P. | CYM | NIA | Apollo Advisors IX (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Investments S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Investments S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Investments S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Investments S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Investments S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Investments S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Ionic VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ionic VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Securitization S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Securitization S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Securitization S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3475416 | | | | AIOF II Vanir Aggregator, Series L.P. - Series 1 | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Aggregator, Series L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3931269 | | | | AIOF II Vanir (DC), LLC | DE | NIA | AIOF II Vanir Intermediate Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3932074 | | | | AIOF II Vanir Intermediate Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Holdings (STE), Series LLC | DE | NIA | AIOF II Vanir AIV (STE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3931711 | | | | AIOF II Vanir AIV (STE), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3931546 | | | | AIOF II Vanir AIV (MF), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1564592 | | | | Apollo USREF III HP Holdings Advisors, L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3281439 | | | | Apollo USREF III Polygon Holdings II, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Shanghai Skyway Grand Hotel Co., Ltd. | CHN | NIA | Skyline Dynamic Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Siegburg S.C.S. | LUX | NIA | KH Siegburg GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Warenhaus Rostock S.C.S. | LUX | NIA | KH Warenhaus Rostock GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Wuppertal S.C.S. | LUX | NIA | KH Wuppertal GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Pforzheim S.C.S. | LUX | NIA | KH Pforzheim GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Schweinfurt S.C.S. | LUX | NIA | KH Schweinfurt GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Reutlingen S.C.S. | LUX | NIA | KH Reutlingen GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld S.C.S. | LUX | NIA | KH Krefeld GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Kempten S.C.S. | LUX | NIA | KH Kempten GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Monchengladbach S.C.S. | LUX | NIA | KH M?nchengladbach GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Offenbach S.C.S. | LUX | NIA | KH Offenbach GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Oldenburg S.C.S. | LUX | NIA | KH Oldenburg GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld II S.C.S. | LUX | NIA | KH Krefeld II GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hildesheim S.C.S. | LUX | NIA | KH Hildesheim GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Gelsenkirchen S.C.S. | LUX | NIA | KH Gelsenkirchen GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hanau S.C.S. | LUX | NIA | KH Hanau GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Duisburg S.C.S. | LUX | NIA | KH Duisburg GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Darmstadt S.C.S. | LUX | NIA | KH Darmstadt GmbH | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Grizzly Bear Co-Invest, L.P. | DE | NIA | Apollo Grizzly Bear Co-Invest GP, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Grizzly Bear Co-Invest GP, L.P. | DE | NIA | Apollo Grizzly Bear Co-Invest Ultimate GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Grizzly Bear Co-Invest Ultimate GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1559710 | | | | AP IX (International FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-11 (HVFII - MDLDMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-11 (HVFII - JKSNFW), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-11 (HVFII-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN Offshore (HVFII), L.P. | CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Pelican Pte. Ltd. | SGP | NIA | AP Pelican Holdings PTE. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions VIII Pte. Ltd. | SGP | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia RE II Singapore Holdings Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Fund II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1559881 | | | | AP EPF III (Dollar B EH Intermediate), L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1560216 | | | | Apollo Oasis Partners (FC), LLC | CYM | NIA | Apollo Oasis Partners, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Siegburg GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Warenhaus Rostock GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Wuppertal GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Pforzheim GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Schweinfurt GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Reutlingen GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Kempten GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH M?nchengladbach GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Offenbach GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Oldenburg GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld II GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hildesheim GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Gelsenkirchen GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hanau GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Duisburg GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Darmstadt GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1565971 | | | | Apollo Asia Real Estate SC Coinvest Advisors L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP/AA Pencil Holdings GP, LLC | DE | NIA | AP EPF III Pencil Holdings, L.P. | Ownership | 57.170 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP/AA Pencil Holdings GP, LLC | DE | NIA | AA Pencil Holdings, L.P. | Ownership | 42.850 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Pelican Holdings PTE. Ltd. | SGP | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 6.600 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Pelican Holdings PTE. Ltd. | SGP | NIA | Apollo Asia Real Estate SC Coinvest Fund, L.P. | Ownership | 56.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Pelican Holdings PTE. Ltd. | SGP | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 12.150 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Pelican Holdings PTE. Ltd. | SGP | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 12.390 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Pelican Holdings PTE. Ltd. | SGP | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 12.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1592083 | | | | Delphi Growth Capital Sponsor, L.P. | CYM | NIA | AP Caps II Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1592077 | | | | Delphi Growth Capital Advisors, L.P. | CYM | NIA | APSG Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2997827 | | | | AP Magic Co-Invest, L.P. | DE | NIA | AP Magic Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Magic Co-Invest GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1591593 | | | | Apollo MidCap B Feeder, L.P. | CYM | NIA | APO MidCap B Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2763501 | | | | AP IX Pioneer Holdings, L.P. | DE | NIA | AP IX Pioneer VoteCo, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Pioneer TopCo GP, LLC | DE | NIA | AP IX Pioneer Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-13 (ULYSSES-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1586510 | | | | Apollo A-N Credit Fund (FC-II), LLC | CYM | NIA | Apollo A-N Credit Fund (Delaware), L.P. | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1586430 | | | | Apollo PPF Credit Strategies (FC), LLC | CYM | NIA | Apollo PPF Credit Strategies, LLC | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2542830 | | | | AOP Finance Partners, L.P. | DE | NIA | Apollo Origination Advisors, L.P. | Ownership | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Olive Management L.P. | DE | NIA | Apollo Olive Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Olive Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2615208 | | | | AP IX Magic Holdings, L.P. | DE | NIA | AP IX Magic-Benji Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Magic-Benji Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Intermediary Services, LLC | DE | NIA | Apollo Management Holdings, L.P. | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2553260 | | | | Apollo Impact Mission Co-Investors (B), L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Acropolis Infrastructure Acquisition Advisors, L.P. | CYM | NIA | APSG Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1585098 | | | | Acropolis Infrastructure Acquisition Sponsor, L.P. | CYM | NIA | AP Caps II Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Spartan Acquisition Sponsor IV LLC | DE | NIA | AP Spartan Energy Holdings IV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1585352 | | | | Spartan Acquisition Corp. IV | CYM | NIA | Spartan Acquisition Sponsor IV LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Royalties FF I (Holdings), LLC | DE | NIA | Apollo Royalties Management I, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1587068 | | | | ANRP II (Overseas AIV-C), L.P. | CYM | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1587060 | | | | ANRP II (AIV-C), L.P. | CYM | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1587083 | | | | AP Spartan Energy Holdings IV, L.P. | CYM | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Donlen Mobility LLC | DE | NIA | Donlen LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Primrose Investment Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP DSB Co-Invest AIV, L.P. | DE | NIA | Apollo DSB Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | DSB Holdings II GP, LLC | DE | NIA | AP IX DSB Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2279426 | | | | AP IX DSB Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Pencil Management, L.P. | DE | NIA | Apollo Pencil Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Pencil Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1762627 | | | | Apollo USREF III Royce Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Atlas (Holdings) SPV, LLC | DE | NIA | Apollo Atlas Master Fund, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Viking Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX International Holdings (RS), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1578879 | | | | Apollo Global Carry Pool Aggregator IV, L.P. | CYM | NIA | Apollo Global Carry Pool GP, LLC with respect to Series A | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Ulysses, L.P. | DE | NIA | AP Ulysses Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN AGP Mezz Borrower, LLC | DE | NIA | NNN AGP Opportunities Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Loxias XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2279055 | | | | AP DSB Co-Invest II, L.P. | DE | NIA | Apollo DSB Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Mermaid | MUS | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III BAG (DC) LLC | DE | NIA | Apollo USREF III BAG (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III BPG Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III BAG (DC) Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III BAG (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III BPG (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | A-A SPN-12 (ROYCE-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-12 (ROYCE - JKSNFW), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Mouse, LLC | DE | NIA | Apollo USREF III Mouse Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1576892 | | | | Apollo Europe Limited | MLT | NIA | AMI (Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Loxias V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1211086 | | | | Spartan Acquisition Sponsor III LLC | DE | NIA | AP Spartan Energy Holdings III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Peridot Co-Invest Limited | CYM | NIA | Apollo Asia Peridot Co-Investment Fund L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Peridot Co-Investment Advisors L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4228813 | | | | Apollo Asia Peridot Co-Investment Fund L.P. | DE | NIA | Apollo Asia Peridot Co-Investment Advisors L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Catalyst Holdings (GP), LLC | CYM | NIA | AIF IX International Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management Asia Pacific Holdings Limited | HKG | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia RE II Mauritius I | MUS | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Alpha Holdings (HK) Limited | HKG | NIA | AP HK Holdings, LPF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1573361 | | | | AP HK Holdings, LPF | HKG | NIA | AP HK Holdings GP, Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Jingleberry Limited | IRL | NIA | Trident Bidco DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Siegburg GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Siegburg GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Warenhaus Rostock GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Warenhaus Rostock GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Wuppertal GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Wuppertal GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Schweinfurt GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Schweinfurt GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Offenbach GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Offenbach GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Oldenburg GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Oldenburg GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Pforzheim GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Pforzheim GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Reutlingen GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Reutlingen GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Kempten GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Kempten GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hildesheim GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hildesheim GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Monchengladbach GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Monchengladbach GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld II GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Krefeld II GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hanau GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Hanau GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Gelsenkirchen GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Gelsenkirchen GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Duisburg GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Duisburg GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KH Darmstadt GmbH | DEU | NIA | Ersa Opportunity S.a r.l. | Ownership | 89.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | KH Darmstadt GmbH | DEU | NIA | Ersa Investment S.a r.l. | Ownership | 10.100 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP (Athene) Carry Plan, L.P. | BMU | NIA | Athene Life Re Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo VP Advisors, L.P. | CYM | NIA | Apollo VP Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo VP Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rimini TopCo S.r.l. | ITA | NIA | AP IF Euro (Lux) S.a r.l. SICAV-RAIF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rimini BidCo S.r.l. | ITA | NIA | Rimini TopCo S.r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1232419 | | | | AP CV Debt Holdings, LLC | DE | NIA | ATCF (Cayman), L.P. | Ownership | 13.640 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1232419 | | | | AP CV Debt Holdings, LLC | DE | NIA | AHVF Credit Holdings IV, L.P. | Ownership | 79.370 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Harvest Holdings III (B), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Karpos Investments III (A), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Karpos Investments III (B), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Harvest Holdings III (A), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Harvest Holdings III (C), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Harvest Parent III (A), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Karpos Investments III (C), L.P. | CYM | NIA | Harvest Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SPAC Co-Investors I (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1174553 | | | | Apollo USREF III Manatee Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Manatee LLC | DE | NIA | Apollo USREF III Manatee Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Manatee (DC) LLC | DE | NIA | Apollo USREF III Manatee (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Manatee (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions II Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Shore Coinvest Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions I Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Mast Coinvest Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Dollar A), L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Euro B1), L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Dollar B), L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1021494 | | | | AA GP Solutions Fund, L.P. | DE | NIA | AA GP Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA GP Solutions Advisors, L.P. | CYM | NIA | AA GP Solutions Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA GP Solutions Management, L.P. | DE | NIA | AA GP Solutions Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA GP Solutions Management GP, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA GP Solutions Advisors GP, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HH Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Drapeau (Holdings), LLC | DE | NIA | Apollo Royalties Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Royalties FF I-A (Holdings), LLC | DE | NIA | Apollo Royalties Management I, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HH I (DC) LLC | DE | NIA | Apollo USREF III HH (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HH (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III HH II (DC) LLC | DE | NIA | Apollo U.S. Real Estate Partners III (TE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Asia Real Estate AAC Fund II HedgeCo, LLC | CYM | NIA | Apollo Asia Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Financial Credit Investment IV HedgeCo, LLC | CYM | NIA | Financial Credit Investment IV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF IV (Lux) GP, S.a r.l. | LUX | NIA | Apollo EPF Advisors IV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | QEB Parent, L.P. | DE | NIA | QEB Parent GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | QEB Parent GP, LLC | DE | NIA | AP IX QEB Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX QEB Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX QEB Holdings, L.P. | DE | NIA | AP IX QEB Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-0954611 | | | | ANRP II Double Eagle Energy Holdings III Midstream, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-0954433 | | | | AP VIII Double Eagle Energy Holdings III Midstream, L.P. | DE | NIA | Apollo Advisors VIII (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Violet ATH Holdings, L.P. | DE | NIA | AP Violet Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Violet Advisors, L.P. | CYM | NIA | AP Violet Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Violet Advisors GP, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HGA Management, L.P. | DE | NIA | Apollo HGA Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HGA Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II TOPS (DC), LLC | DE | NIA | ANRP II (AIV-T), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III TOPS (DC), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-0865625 | | | | ANRP III (T) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III (T-P1) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-0865024 | | | | ANRP III (AIV T-L), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-0903782 | | | | ANRP II (AIV-T), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III (L FC), L.P. | CYM | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (T-A) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-0903341 | | | | ANRP II (T-B) Holdings. L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEDL Credit SCA SICAV-RAIF | LUX | NIA | Apollo European Direct Lending (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF (DC) I, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Iris Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Iris Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Fund II (Offshore), L.P. | CYM | NIA | Apollo Revolver Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Management GP II, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Fund II, L.P. | CYM | NIA | Apollo Revolver Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Advisors II, L.P. | CYM | NIA | Apollo Revolver Capital Management II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Management II, L.P. | DE | NIA | Apollo Revolver Management GP II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Co-Investors II (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Revolver Capital Management II, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - ROP, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | North Star Partners SCSp | LUX | NIA | Apollo Overseas Partners (Lux) IX GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Junonia Partners SCSp | LUX | NIA | Apollo Natural Resources Partners (Lux) III GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Management IV, L.P. | DE | NIA | Apollo EPF Management IV GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Management IV GP, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF IV Capital Management, LLC | CYM | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EPF Advisors IV, L.P. | CYM | NIA | Apollo EPF IV Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo European Direct Lending GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Direct Lending Management, L.P. | DE | NIA | Apollo European Direct Lending GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Eliant Management GP LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Eliant GP Advisors LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eliant Invest Management LP | DE | NIA | Apollo Eliant Management GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3691852 | | | | Eliant Invest Holding LP | DE | NIA | Eliant Invest GP LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eliant Invest GP LP | DE | NIA | Apollo Eliant GP Advisors LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3907572 | | | | AP DSB Co-Invest III, L.P. | DE | NIA | Apollo DSB Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3859532 | | | | AP Gibraltar Co-Invest, L.P. | DE | NIA | Apollo Gibraltar Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Investments S.a r.l. | LUX | NIA | Loxias XVII S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius Properties S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Dollar B), L.P. | Ownership | 33.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Master Euro B), L.P. | Ownership | 33.490 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund III (Dollar A), L.P. | Ownership | 32.930 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VA Capital Management Co-Investors II, L.P. | CYM | NIA | VA Capital Management CIV GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management SGP Holdings Pte. Ltd. | SGP | NIA | Apollo Asia Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Asia Opportunistic Holdings II Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Overseas Partners (Lux), SCSp | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Asia Opportunistic Holdings II Pte. Ltd. | SGP | NIA | AHVF (892 Intermediate), L.P. | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Asia Opportunistic Holdings II Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Fund, L.P. | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Asia Opportunistic Holdings II Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Overseas Partners, L.P. | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Direct Lending (Lux) GP, S.a r.l. | LUX | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Gibraltar Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3622261 | | | | College Parent, L.P. | DE | NIA | College Parent Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3512776 | | | | AP IX College Holdings, L.P. | DE | NIA | AP IX College Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX College Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | College Parent Holdings GP, LLC | DE | NIA | AP IX College Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Land Services, L.P. | DE | NIA | AP Land Services GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Land Services GP, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACREFI MF, LLC | DE | NIA | ACREFI I TRS, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Oak Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Oak Advisors, L.P. | CYM | NIA | Apollo Oak Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Oak Aggregator, L.P. | CYM | NIA | Apollo Oak Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Oak Management, L.P. | DE | NIA | Apollo Oak Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Oak Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SPAC Management I GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SPAC Advisors I, L.P. | CYM | NIA | Apollo SPAC Advisors I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SPAC Management I, L.P. | DE | NIA | Apollo SPAC Management I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SPAC Advisors I GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1598049 | | | | Apollo SPAC Fund I, L.P. | CYM | NIA | Apollo SPAC Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1597921 | | | | Apollo SPAC Fund I (B FC), L.P. | CYM | NIA | Apollo SPAC Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3542777 | | | | Apollo SPAC Fund I (A), L.P. | DE | NIA | Apollo SPAC Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1596022 | | | | Apollo Credit Secondaries Fund I, L.P. | CYM | NIA | Apollo Credit Secondaries I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries Fund I SPV, L.P. | CYM | NIA | Apollo Credit Secondaries I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3264454 | | | | AOP Credit Secondaries I Intermediate (DC), LLC | DE | NIA | Apollo Credit Secondaries Fund I (B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1595394 | | | | Apollo Credit Secondaries Fund I (A), L.P. | CYM | NIA | Apollo Credit Secondaries I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1596002 | | | | AOP Credit Secondaries I Intermediate (FC), L.P. | CYM | NIA | Apollo Credit Secondaries I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries Fund I (B), L.P. | CYM | NIA | Apollo Credit Secondaries I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries I GP, LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries I Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries I Advisors, L.P. | CYM | NIA | Apollo Credit Secondaries I Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries I Management, L.P. | DE | NIA | Apollo Credit Secondaries I Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries I Advisors GP, LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Credit Strategies (FC) SPV, LP | CYM | NIA | Apollo PPF Credit Strategies Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3021174 | | | | AP IX Pioneer (OP/TE/892) AIV L.P. | DE | NIA | AP IX Pioneer VoteCo, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Direct Lending SCSp | LUX | NIA | Apollo European Direct Lending (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3155788 | | 1858681 | NYSE: APO | Apollo Global Management, Inc. | DE | UIP | Marc J. Rowan | Ownership | 6.100 | AGM; M. Rowan; J. Harris; L. Black | NO | 1 |
| | | | 86-3155788 | | 1858681 | NYSE: APO | Apollo Global Management, Inc. | DE | UIP | Joshua J. Harris | Ownership | 6.700 | AGM; M. Rowan; J. Harris; L. Black | NO | 2 |
| | | | 86-3155788 | | 1858681 | NYSE: APO | Apollo Global Management, Inc. | DE | UIP | Leon D. Black | Ownership | 8.900 | AGM; M. Rowan; J. Harris; L. Black | NO | 3 |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Asia Opportunistic Holdings Pte. Ltd. | SGP | NIA | AHVF II (Cayman Holdings), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cellar Holding Limited | CYM | NIA | Apollo Asia Real Estate II Cayman Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1581516 | | | | Donlen Fleet Leasing Ltd. | CAN | NIA | Donlen LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1600118 | | | | Apollo Asia Real Estate AAC Fund II, L.P. | CYM | NIA | Apollo Asia Real Estate AAC Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1600291 | | | | Apollo Asia Real Estate AAC Advisors II, L.P. | CYM | NIA | Apollo Asia Real Estate Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1609353 | | | | AHVF II (Cayman Holdings), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Freedom Intermediate LLC | DE | NIA | Freedom Topco LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Peridot Limited | CYM | NIA | Apollo Asia Real Estate Fund II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Holdings SGP Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Overseas Partners (Lux) II, SCSp | Ownership | 17.230 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2855309 | | | | AP IX Pioneer Co-Invest, L.P. | DE | NIA | AP IX Pioneer VoteCo, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp | LUX | NIA | Apollo EPF IV (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | LUX | NIA | Apollo EPF IV (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARIS Special Limited Partner, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARIS Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-14 (GIBRALTAR-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo PPF Opportunistic Credit Partner (Lux FC) SARL | LUX | NIA | Apollo PPF Opportunistic Credit Partners (Lux), SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions Holdings II Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Shore Coinvest Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia RE II SGP VI Pte. Ltd. | SGP | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia RE II SGP V Pte. Ltd. | SGP | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2647798 | | | | Apollo Asia Real Estate Mast Coinvest Fund, L.P. | DE | NIA | Apollo Asia Real Estate Shore Coinvest Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1854615 | | | | AP Spartan Energy Holdings III (PIPE), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Core Infrastructure Management GP, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Core Infrastructure Management, L.P. | DE | NIA | Apollo Core Infrastructure Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | College AdTech Lender GP, LLC | DE | NIA | AP IX College Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2225172 | | | | College AdTech Lender, L.P. | DE | NIA | College AdTech Lender GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2192074 | | | | AP Rome Co-Invest GP, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1621264 | | | | AP Rome Co-Invest, L.P. | CYM | NIA | AP Rome Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATCF UK Limited | GBR | NIA | ATCF (Cayman), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2429692 | | | | Apollo Knight Fund, L.P. | DE | NIA | Apollo Knight Fund GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Knight Fund GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2423246 | | | | AP IX KNT Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1622119 | | | | AOP Lux IX (KNT Intermediate FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1622108 | | | | AOP DE IX (KNT Intermediate FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Impact AIF (Lux) GP, S.a r.l. | LUX | NIA | AP Impact Euro Intermediate (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Impact Euro Intermediate (Lux) S.a r.l. | LUX | NIA | AP IF Euro (Lux) S.a r.l. SICAV-RAIF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 87-1924525 | | | | AP IX Connect Holdings, L.P. | DE | NIA | AP IX Connect Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Connect Holdings GP, LLC | DE | NIA | AP (Connect) VoteCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2449529 | | | | AP IX (Connect Warrant AIV), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2448943 | | | | AIF IX (Connect Equity AIV), L.P. | DE | NIA | AP (Connect) VoteCo, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions Holdings I Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Mast Coinvest Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATCF Member Limited | GBR | NIA | AMI (Holdings), LLC | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATCF (Cayman) GP, LLC | CYM | NIA | ATCF Member Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1625184 | | | | ATCF (Cayman), L.P. | CYM | NIA | ATCF (Cayman) GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Co-Investors (B), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Fund Intermediate A (FC), Ltd. | CYM | NIA | Apollo Accord+ Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Fund, L.P. | DE | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Fund Intermediate B (DC), L.P. | DE | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Offshore Fund, L.P. | CYM | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Management, L.P. | DE | NIA | Apollo Accord+ Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Aggregator C, L.P. | DE | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Advisors, L.P. | CYM | NIA | Apollo Accord+ Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Aggregator A, L.P. | CYM | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Aggregator B, L.P. | CYM | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Valparaiso Holdings I LLC | DE | NIA | AP Valparaiso Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Valparaiso Manager LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Valparaiso Holdings II LLC | DE | NIA | AP Valparaiso Holdings I LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Fund (Lux), SCSp | LUX | NIA | Apollo Accord+ Fund (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Shore Coinvest Advisors, L.P. | CYM | NIA | Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2292313 | | | | Apollo Asia Real Estate Shore Coinvest Fund, L.P. | DE | NIA | Apollo Asia Real Estate Shore Coinvest Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Shore Management, L.P. | DE | NIA | Apollo Shore Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Shore Management GP, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Euro Investment Jewel Cardiff PropCo S.a r.l. | LUX | NIA | A-A Euro Investment Jewel MezzCo S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Euro Investment Jewel MezzCo S.a r.l. | LUX | NIA | A-A Euro Investment MasterCo S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Euro Investment Jewel Norwich PropCo C S.a r.l. | LUX | NIA | A-A Euro Investment Jewel MezzCo S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l. | LUX | NIA | A-A Euro Investment Jewel MezzCo S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lune Holdings S.a r.l. | LUX | NIA | Lune Parent (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Fund (Lux) GP, S.a r.l. | LUX | NIA | Apollo Accord+ Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cellar II Holding Limited | CYM | NIA | Apollo Asia Real Estate II Cayman Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2199920 | | | | AP EPF III Polygon Holdings (B), L.P. | DE | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 87-2199568 | | | | AP EPF III Polygon Holdings, L.P. | DE | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1619193 | | | | AP EPF III Polygon Intermediate (FC) Holdings, L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2199376 | | | | AP EPF III Polygon Intermediate (DC) Holdings, LLC | DE | NIA | Apollo EPF Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2113490 | | | | Apollo SPAC Co-Investors I (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Sequoia Holdings, L.P. | DE | NIA | Apollo Sequoia Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Sequoia Advisors, L.P. | CYM | NIA | Apollo Sequoia Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Sequoia Management L.P. | DE | NIA | Apollo Sequoia Management GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Sequoia Management GP LLC | DE | NIA | Apollo Capital Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Sequoia Advisors GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux IX (QFP AIV I), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) IX GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux IX (AIV I FC), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) IX GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos II S.a r.l. | LUX | NIA | Linos I S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos III S.a r.l. | LUX | NIA | Linos I S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Linos IV S.a r.l. | LUX | NIA | Linos I S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Art (FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Art (DC), LLC | DE | NIA | AIOF II Art (DC Holdings), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Art (DC Holdings), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Art Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP DE IX (AIV I FC), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Newport Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Newport (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Newport, LLC | DE | NIA | Apollo U.S. Real Estate Fund III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1757222 | | | | Apollo USREF III Newport Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Liberty, L.P. | CYM | NIA | AP Liberty GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Liberty GP, LLC | CYM | NIA | Apollo Principal Holdings C, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1854177 | | | | ANRP III (FG) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1854177 | | | | ANRP III (FG) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III Clerius Holdings, LLC | CYM | NIA | Apollo EPF Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cullinan Lux GP S.a r.l. | LUX | NIA | AP Cullinan Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1619093 | | | | Cullinan Holdco SCSp | LUX | NIA | Cullinan Lux GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Impact OP Fund SPV II, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Impact OP Fund SPV III, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1618590 | | | | AP IX (Non-QFP IF AIV II), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Impact OP Fund SPV I, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1618579 | | | | AP IX (Non-QFP IF AIV I), L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1618603 | | | | AP IX Impact 892 Fund SPV, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Impact Del Fund SPV, L.P. | CYM | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt, L.P. | DE | NIA | AP Cobalt GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-AC RML-EBO Manager, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | A-AC RML Depositor, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3834879 | | | | A-AC EBO Depositor, LLC | DE | NIA | A-AC RML-EBO Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Clerius Holdings, L.P. | CYM | NIA | AHVF Clerius Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Clerius Holdings GP, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1611936 | | | | ANRP III (AIV-IH), L.P. | CYM | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1612147 | | | | AP Cullinan Holdings GP, LLC | CYM | NIA | Apollo Commodities Management, L.P., with respect to Series IV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1612147 | | | | AP Cullinan Holdings GP, LLC | CYM | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1611819 | | | | ANRP III (FC DF AIV-IH), L.P. | CYM | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1611841 | | | | ANRP III (P2 AIV-IH), L.P. | CYM | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1612090 | | | | AP Cullinan Holdings, L.P. | CYM | NIA | AP Cullinan Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1612065 | | | | ANRP II (FC Conduit AIV-IH II), L.P. | CYM | NIA | Apollo ANRP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AI RE, LLC | DE | NIA | Apollo U.S. Real Estate Fund III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III AI Pref, LLC | DE | NIA | Apollo U.S. Real Estate Fund III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Ferrari Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Ferrari Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Ferrari (DC), LLC | DE | NIA | AIOF II Ferrari Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1609369 | | | | AHVF II (FC I), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1609353 | | | | AHVF II (Cayman Holdings), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1609340 | | | | AHVF II (892 Cayman AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1609384 | | | | AHVF II (Cayman AIV II), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Fund (Euro AIV), L.P. | CYM | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Overseas Partners (892 AIV), L.P. | CYM | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Wessex Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Wessex GP LLC | CYM | NIA | Apollo Principal Holdings A, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Wessex Advisors GP, LLC | DE | NIA | Apollo Principal Holdings A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Wessex Advisors, L.P. | CYM | NIA | Apollo Wessex Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Wessex TopCo Ltd. | CYM | NIA | Wessex Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Wessex Investor A, L.P. | CYM | NIA | Wessex GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Wessex Management, L.P. | DE | NIA | Apollo Wessex Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Wessex Holdings, L.P. | CYM | NIA | Apollo Wessex Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Wessex MidCo Ltd. | CYM | NIA | Wessex TopCo Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Dakota Holdings Borrower, L.P. | DE | NIA | AP VIII Dakota Holdings Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP VIII Dakota Holdings Borrower GP, LLC | DE | NIA | AP VIII Dakota Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Dakota Co-Invest Borrower, L.P. | DE | NIA | AP Dakota Co-Invest Borrower GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1069757 | | | | Apollo TR Lux AIV Holdings Corp. | DE | NIA | Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IF Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | Apollo Impact Mission Fund (Euro AIV), L.P. | Ownership | 33.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IF Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | Apollo Impact Mission Overseas Partners (892 AIV), L.P. | Ownership | 33.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IF Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | Apollo Impact Mission Overseas Partners (Lux), SCSp | Ownership | 33.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1535337 | | | | Apollo International Holdings Ltd. | BMU | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-15 (AREVII - AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AOP LoanCo Lux S.a r.l. | LUX | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Connect Co-Invest (AIV FC), L.P. | CYM | NIA | AP IX Connect Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners (Lux) X, SCSp | LUX | NIA | Apollo Investment Management Europe (LUX) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR IG Corporate Bond Lux S.a r.l. | LUX | NIA | Apollo TR IG Corporate Bond LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Petros Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Petros Advisors, L.P. | CYM | NIA | Apollo Petros Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3872906 | | | | Athene Petros Investor, L.P. | DE | NIA | Apollo Petros Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Petros Management, L.P. | DE | NIA | Apollo Petros Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Petros Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Mustang Holdings, L.P. | DE | NIA | AP Mustang Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Mustang Co-Invest, L.P. | DE | NIA | AP Mustang Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Mustang Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alamo ENRI (Cayman), LLC | CYM | NIA | Apollo Alamo ENRI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3952248 | | | | ANRP III (AIV S-L), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3953535 | | | | ANRP III Sapphire (DC), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3952857 | | | | ANRP III (Sapphire) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3952857 | | | | ANRP III (Sapphire) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P1 APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lune GP S.a r.l. | LUX | NIA | Lune Parent (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Marley TopCo S.a r.l. | LUX | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3770178 | | | | Apollo StarMoon CEPF Co-Invest, L.P. | DE | NIA | Apollo Core Infrastructure Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACSF GP Solutions I (2021) SPV, LLC | DE | NIA | Apollo Credit Secondaries Fund I SPV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FXH IX-A, LLC | CYM | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FXH IX-E, LLC | CYM | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FXH IX-C, LLC | CYM | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FXH IX-D, LLC | CYM | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | FXH IX-B, LLC | CYM | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AM-EDL (Lux) SCSp | LUX | NIA | A-M Direct Lending GP (Lux) S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF Credit Holdings VII, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3334355 | | | | Apollo Total Return Fund - Investment Grade Aggregator C, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3334552 | | | | Apollo Total Return Fund - Investment Grade, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3602793 | | | | Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA MMF 1 HOLDCO GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3780355 | | | | AA MMF 1 HOLDCO LP | DE | NIA | AA MMF 1 HOLDCO GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1637194 | | | | Apollo Hybrid Value Overseas Partners (MS I) II, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Connect Co-Invest Holdings , L.P. | DE | NIA | AP IX Connect Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3691819 | | | | Apollo Hybrid Value Fund (MS I) II, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Aristotle Manager, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Safety Holdings, L.P. | DE | NIA | AP Safety Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Safety Holdings, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3801697 | | | | AP Safety Co-Invest, L.P. | DE | NIA | AP Safety Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Safety Advisors, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3777568 | | | | AP Saturn Co-Invest, L.P. | DE | NIA | AP Saturn Investor GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Otter Holdco, Inc. | DE | NIA | AP-AA Otter Holdings, L.P. | Ownership | 70.510 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo EPF Co-Investors IV (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp Mezz Borrower IV, LLC | DE | NIA | NNN Opportunities Fund IV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp IV Owner II, LLC | DE | NIA | NNN Opp Mezz Borrower IV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp IV Owner I, LLC | DE | NIA | NNN Opp Mezz Borrower IV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l. | LUX | NIA | Apollo Total Return Fund - Investment Grade Aggregator A, SPC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3573289 | | | | NNN Opportunities Fund IV, L.P. | DE | NIA | Apollo Net Lease Co., LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC | CYM | NIA | Apollo EPF Management IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC | CYM | NIA | Apollo EPF Management IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC | CYM | NIA | Apollo EPF Management IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC | CYM | NIA | Apollo EPF Management IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Saturn Investor GP, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Saturn Investor I, LP | DE | NIA | AP Saturn Investor GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cardinal Funding LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mallard Funding LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC SB Holdings LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3594982 | | | | Apollo USREF III Freezer Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3333183 | | | | Apollo Total Return Fund - Investment Grade (RN), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P. | CYM | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Management, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Advisors, L.P. | CYM | NIA | Apollo Total Return Fund - Investment Grade Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP HV Holdings, L.P. | DE | NIA | Apollo HV Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1631791 | | | | AP Revolver Fund II Holdings, L.P. | CYM | NIA | Apollo Revolver Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3320618 | | | | Apollo USREF III 3 VDG Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3320946 | | | | Apollo USREF III HP Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3320793 | | | | Apollo USREF III HH Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3321157 | | | | Apollo USREF III Manatee Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3321845 | | | | Apollo USREF III Mouse Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Electra Holdings, L.P. - Series 1 | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 87-3086266 | | | | Apollo CIF CEPF (DC), LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Core Infrastructure Advisors GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA WH HoldCo GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2211404 | | | | AA WH HoldCo, L.P. | DE | NIA | AA WH HoldCo GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Gemini, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3022061 | | | | Apollo USREF III Freezer (DC) LLC | DE | NIA | Apollo USREF III BAG (FC), L.P. | Ownership | 31.550 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3022061 | | | | Apollo USREF III Freezer (DC) LLC | DE | NIA | Apollo U.S. Real Estate Partners III (TE), L.P. | Ownership | 68.450 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3022267 | | | | Apollo USREF III Freezer Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA WH 1 LP | DE | NIA | AA WH 1 GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA WH 1 GP LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN AGP Mezz Borrower III, LLC | DE | NIA | NNN AGP Opportunities Fund III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1627734 | | | | AP Cullinan Co-Invest, L.P. | CYM | NIA | AP Cullinan Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4367611 | | | | AP-AA Otter Holdings, L.P. | DE | NIA | Apollo Otter Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Calliope (GP), LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Calliope GP, L.P. | CYM | NIA | AP Calliope (GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Calliope Fund, L.P. | CYM | NIA | AP Calliope GP, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Calliope Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Otter Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Otter Management, L.P. | DE | NIA | Apollo Otter Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors GP V, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management V, L.P. | DE | NIA | Apollo Accord Management V GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Management V GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors V, L.P. | CYM | NIA | Apollo Accord Advisors GP V, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1643247 | | | | Apollo Accord Fund V Intermediate A (FC), Ltd. | CYM | NIA | Apollo Accord Advisors V, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4114574 | | | | Apollo Accord Fund V Intermediate B (DC), L.P. | DE | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1643376 | | | | Apollo Accord Offshore Fund V, L.P. | CYM | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Fund V, L.P. | DE | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1643825 | | | | Apollo Accord V Aggregator A, L.P. | CYM | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1643857 | | | | Apollo Accord V Aggregator B, L.P. | CYM | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord V Aggregator C, L.P. | CYM | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors V (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors V (B), L.P. | DE | NIA | Apollo Accord Advisors V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors V (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord (Lux) GP, S.a r.l. | LUX | NIA | Apollo Accord Advisors V, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1644232 | | | | Apollo Accord Fund V (Lux), SCSp | LUX | NIA | Apollo Accord (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-16 (Accord+-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-17 (EPF IV-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Aggregator A, SPC | CYM | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade Aggregator B, SPC | CYM | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Connect Co-Invest Holdings, L.P. | DE | NIA | AP IX Connect Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Safety Aggregator GP, LLC | DE | NIA | AP Safety Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP EPF III Dream Co-Invest GP, LLC | CYM | NIA | Apollo EPF Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III Dream Co-Invest, L.P. | CYM | NIA | AP EPF III Dream Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III Dream Holdings, L.P. | CYM | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | JCP Investments 2021-A1 LLC | DE | NIA | Apollo Credit Secondaries Fund I SPV, L.P | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Ulysses II, L.P. | DE | NIA | AP Ulysses Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1630935 | | | | AP White Holdings (HK) Limited | HKG | NIA | AP HK Holdings, LPF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lune Parent (Lux) S.a r.l. | LUX | NIA | AP IX Euro Intermediate (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Solutions Europe B.V. | NLD | NIA | AMI (Holdings), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions V Pte. Ltd. | SGP | NIA | AP Credit Solutions Holdings V Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Concrete Investor, L.P. | CYM | NIA | Apollo Concrete Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Concrete Management, L.P. | DE | NIA | Apollo Concrete Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Concrete Advisors, L.P. | DE | NIA | Apollo Concrete Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Concrete Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Concrete Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP | DE | NIA | PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC | DE | NIA | Apollo PK Air Management (CLO) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Advisors, L.P. | DE | NIA | AAA Aviation Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Investor, L.P. | DE | NIA | AAA Aviation GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Holdings, L.P. | DE | NIA | AAA Aviation Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Management, L.P. | DE | NIA | AAA Aviation Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Canoe Holdings, L.P. | DE | NIA | AP Canoe Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Canoe Holdings, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Canoe Advisors, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp IV Owner VI, LLC | DE | NIA | NNN Opp Mezz Borrower IV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp IV Owner V, LLC | DE | NIA | NNN Opp Mezz Borrower IV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ficaleta Servicios y Gestiones, S.L.U. | ESP | NIA | Pomodoro Holdco Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Subsidiary (DC-I), LLC | DE | NIA | Apollo Aligned Alternatives, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust Administrator, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Alster Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Pomodoro Holdco Limited | GBR | NIA | AIOF II European Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II European Holdings Limited | GBR | NIA | Apollo Infrastructure Opportunities Fund II (TE 892), L.P. | Ownership | 32.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II European Holdings Limited | GBR | NIA | Apollo Infrastructure Opportunities Fund II, L.P. | Ownership | 36.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II European Holdings Limited | GBR | NIA | Apollo Infrastructure Opportunities Fund II (Lux), SCSp | Ownership | 24.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II European Holdings Limited | GBR | NIA | Apollo Infrastructure Opportunities Fund II (Overseas), L.P. | Ownership | 8.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Pomodoro Co-Invest GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Pomodoro Co-Invest, L.P. | DE | NIA | AIOF II Pomodoro Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo 100 West Putnam Management, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo 100 West Putnam Advisors GP, LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1039274 | | | | Apollo 100 West Putnam Investor, L.P. | DE | NIA | Apollo 100 West Putnam Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 100 West Putnam Member LLC | DE | NIA | Apollo 100 West Putnam Investor, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1659216 | | | | Apollo 100 West Putnam Advisors, L.P. | CYM | NIA | Apollo 100 West Putnam Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 100 West Putnam Acquisition LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1076415 | | | | Apollo Aligned Alternatives (B), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1075801 | | | | Apollo Aligned Alternatives (A), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Grouse Funding LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Clydesdale Holdings, L.P. | DE | NIA | AP IX Clydesdale Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Clydesdale Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TAMF Co-Invest, L.P. | DE | NIA | Apollo TAMF Co-Invest GP, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TAMF Co-Invest GP, L.P. | DE | NIA | Apollo TAMF Co-Invest Ultimate GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TAMF Co-Invest Ultimate GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Funding Holdco GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Management Funding, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Pegasus Co-Invest, L.P. | DE | NIA | AP IX Pegasus Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Pegasus Holdings GP, LLC | DE | NIA | Apollo Management IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Pegasus Holdings, L.P. | DE | NIA | AP IX Pegasus Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1138632 | | | | Apollo Defined Return Fund, L.P. | DE | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1102673 | | | | Apollo Defined Return Aggregator C, L.P. | DE | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1655763 | | | | Apollo Defined Return Aggregator B, L.P. | CYM | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1654957 | | | | Apollo Defined Return Aggregator A, L.P. | CYM | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Advisors, L.P. | CYM | NIA | Apollo Defined Return Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1651315 | | | | Apollo Capital Markets Partnership (Offshore), L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Markets Management, L.P. | DE | NIA | ACMP Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMP Capital Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VICUNA FIVE SMSA | GRC | NIA | KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VICUNA FOUR SMSA | GRC | NIA | KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VICUNA THREE SMSA | GRC | NIA | KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VICUNA TWO SMSA | GRC | NIA | KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ARIS Holdings LLC | DE | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0754918 | | | | AP IX Tiger Co-Invest II, L.P. | DE | NIA | AP IX Tiger Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp IV Owner IV, LLC | DE | NIA | NNN Opp Mezz Borrower IV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Opp IV Owner III, LLC | DE | NIA | NNN Opp Mezz Borrower IV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives Management, L.P. | DE | NIA | Apollo Aligned Alternatives Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives, L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives Advisors, L.P. | CYM | NIA | AAA Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Aligned Alternatives (FC), L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (C), L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Cardinal (DC) LLC | DE | NIA | Apollo USREF III Cardinal Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Cardinal (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Cardinal Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Cardinal Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0655387 | | | | AP Spartan Energy Holdings III (PPW), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4721449 | | | | AP IX Carbon (OP/TE/892 DC) II, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4721118 | | | | AP IX Carbon Holdings II, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Poseidon GP (Lux) SARL | LUX | NIA | AP IX Euro Intermediate (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0751587 | | | | ACMP Holdings, LLC | DE | NIA | Apollo Capital Markets Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions III Pte. Ltd. | SGP | NIA | AP Credit Solutions VII Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions IV Pte. Ltd. | SGP | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions VII Pte. Ltd. | SGP | NIA | Apollo Asia Real Estate Mast Coinvest Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | JCP Investments 2021-A1 Holdings Ltd. | CYM | NIA | Apollo Credit Secondaries Fund I SPV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Offshore (AIFIX), L.P. | CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-19 (AIFIX-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Onshore (AIFIX), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1648291 | | | | AP Aguila Holdings, Ltd. | GBR | NIA | Apollo Overseas Partners (Lux) IX, SCSp | Ownership | 6.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1648291 | | | | AP Aguila Holdings, Ltd. | GBR | NIA | Apollo Overseas Partners (DE) IX, L.P. | Ownership | 9.020 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1648291 | | | | AP Aguila Holdings, Ltd. | GBR | NIA | Apollo Overseas Partners IX, L.P. | Ownership | 16.550 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1648291 | | | | AP Aguila Holdings, Ltd. | GBR | NIA | Apollo Overseas Partners (892 AIV) IX, L.P. | Ownership | 25.280 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1648291 | | | | AP Aguila Holdings, Ltd. | GBR | NIA | AP IX (Euro AIV), L.P. | Ownership | 42.920 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Castle Holdings SCSp | LUX | NIA | AP Castle Holdings GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Miller Homes Group (Finco) PLC | GBR | NIA | Castle UK Midco 2 Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior Advisors, L.P. | DE | NIA | Apollo Excelsior Ultimate GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior Ultimate GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior Management, L.P. | DE | NIA | Apollo Excelsior Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4646548 | | | | Apollo Excelsior, L.P. | DE | NIA | Apollo Excelsior Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1646486 | | | | Apollo Overseas Partners X, L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1646634 | | | | Apollo Overseas Partners (I) X, L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1646753 | | | | Apollo Co-Investors X (C), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4776255 | | | | ANRP II (Bel Conduit TE), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4797723 | | | | ANRP II (Belvedere Conduit TE DC), LLC | DE | NIA | ANRP II (Bel Conduit TE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Real Estate II Cayman II Limited | CYM | NIA | Apollo Asia Real Estate II Cayman Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AM-EDL (Lux) Investment S.a r.l. | LUX | NIA | AM-EDL (Lux) SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo M-EDL Management, L.P. | DE | NIA | ASOP Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4402510 | | | | AP IX Carbon Holdings, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4402849 | | | | AIF IX Carbon AIV, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4402633 | | | | AP IX Carbon (OP/TE/892 DC), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4402741 | | | | AP IX Carbon (OP/TE/892 AIV), L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Shakti Holding Limited | CYM | NIA | Apollo Asia Real Estate II Cayman Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE DCP Palm Springs Member LLC | DE | NIA | AGRE DCP Palm Springs REIT LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0826119 | | | | Apollo CIF CEPF (DC) 20, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0825954 | | | | Apollo CIF CEPF (DC) 17, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0758162 | | | | Apollo CIF CEPF (DC) 18, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0781721 | | | | Apollo CIF CEPF (DC) 19, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0757912 | | | | Apollo CIF CEPF (DC) 12, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0781602 | | | | Apollo CIF CEPF (DC) 16, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0825803 | | | | Apollo CIF CEPF (DC) 11, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0781508 | | | | Apollo CIF CEPF (DC) 13, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0758064 | | | | Apollo CIF CEPF (DC) 15, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0780555 | | | | Apollo CIF CEPF (DC) 14, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0781275 | | | | Apollo CIF CEPF (DC) 10, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0733723 | | | | Apollo CIF CEPF (DC) 6, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0781107 | | | | Apollo CIF CEPF (DC) 8, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0825596 | | | | Apollo CIF CEPF (DC) 9, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0757673 | | | | Apollo CIF CEPF (DC) 7, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-1490429 | | | | Griffin Capital Securities, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0708724 | | | | Apollo CIF CEPF (DC) 4, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0708828 | | | | Apollo CIF CEPF (DC) 5, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0679431 | | | | Apollo CIF CEPF (DC) 3, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0733855 | | | | Apollo CIF CEPF (DC) 2, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest (Overseas), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4072681 | | | | Apollo StarMoon CEPF Aggregator, LLC | DE | NIA | Apollo StarMoon CEPF Co-Invest, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2505945 | | | | ANRP II (AIV L-FS), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MOIRIS ANONYMI KTIMATIKI ETAIRIA | GRC | NIA | AEPF III 41 S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alteri Marley Cayman Ltd | CYM | NIA | Alteri Investments II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 88-0564759 | | | | AP Polygon Holdings II, L.P. | DE | NIA | AP Polygon Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0564270 | | | | AP Polygon Holdings, L.P. | DE | NIA | AP Polygon Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3819139 | | | | AIOF II Thor Intermediate Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1647129 | | | | AIOF II Connect (FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-18 (AIMF-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-18 (AIMF - JKSNFW), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Co-Invest GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4517799 | | | | Apollo Overseas Partners (DE 892) X, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4491132 | | | | Apollo Overseas Partners (DE) X, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management X, L.P. | DE | NIA | AIF X Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4549946 | | | | Apollo Investment Fund X, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4504196 | | | | Apollo Investment Fund (DE-I) X, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Investors X (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4490799 | | | | Apollo Co-Investors X (B), L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4615229 | | | | Apollo Co-Investors X (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Management X, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4488104 | | | | Apollo Advisors X, L.P. | DE | NIA | Apollo Capital Management X, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4587581 | | | | AIF X Management, LLC | DE | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1627015 | | | | AP Impact AIF, SCSp | LUX | NIA | AP Impact AIF (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ACS Holdings, L.P. | DE | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Markets Partnership, L.P. | DE | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACS GP, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VICUNA ONE SMSA | GRC | NIA | KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Fund Adviser, LLC | DE | NIA | Apollo Global Management, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Capital Credit Adviser, LLC | DE | NIA | Apollo Global Management, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Fund Adviser Holdings, LLC | DE | NIA | Apollo Global Management, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TR IG Corporate Bond Lux S.a r.l. | LUX | NIA | Apollo TR Opportunistic Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APO SNova Holdings GP, LLC | DE | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APO SNova Holdings, L.P. | CYM | NIA | APO SNova Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Offshore (AAA), L.P. | CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III DEE IV (Intermediate), LLC | DE | NIA | ANRP III DEE IV (DC), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III DEE IV (DC), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2849900 | | | | ANRP III (DEE IV) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P1 APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2849900 | | | | ANRP III (DEE IV) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2849844 | | | | ANRP III (AIV DEE IV-L), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3022931 | | | | Apollo Natural Resources Partners (P-USTX) III, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3022555 | | | | ANRP III Sunna Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3022555 | | | | ANRP III Sunna Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III Sunna (P-USTE DC), LLC | DE | NIA | Apollo Natural Resources Partners (P-USTE) III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III Sunna (DC), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 88-3021572 | | | | ANRP III (AIV Sunna-L), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3023398 | | | | Apollo Natural Resources Partners (P-USTE) III, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE 30 Dan LLC | DE | NIA | Apollo USREF III 30 Dan Holdings L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2953639 | | | | Apollo Administrative Agency LLC | DE | NIA | Apollo Global Funding, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Holdings Ltd. | CYM | NIA | AHVF II (Cayman Holdings) II, L.P. | Ownership | 42.860 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Holdings Ltd. | CYM | NIA | Apollo Natural Resources Partners (Lux) III, SCSp | Ownership | 0.180 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Holdings Ltd. | CYM | NIA | AP Neptune Co-Invest Holdings, L.P. | Ownership | 38.290 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Holdings Ltd. | CYM | NIA | ANRP III (AIV-IH), L.P. | Ownership | 2.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Holdings Ltd. | CYM | NIA | ANRP III (P2 AIV-IH), L.P. | Ownership | 7.760 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Holdings Ltd. | CYM | NIA | Apollo Aligned Alternatives, L.P. | Ownership | 7.140 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Co-Invest Holdings, L.P. | CYM | NIA | AP Neptune Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Co-Invest GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TWR IV Intermediate DC Z), LLC | DE | NIA | ANRP II (Overseas Intermediate Holdings), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TWR IV Intermediate DC A), LLC | DE | NIA | ANRP II (Overseas Intermediate Holdings), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Sunna Holdings, L.P. | DE | NIA | AP Sunna Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Sunna Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Sunna (DC), LLC | DE | NIA | AIOF II Sunna Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Sunna Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Sunna AIV (STE), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Sunna AIV (MF), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TW II Conduit TE DC), LLC | DE | NIA | ANRP II (TW II Conduit TE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2830177 | | | | ANRP II (TW II Conduit TE), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly Co-Invest, L.P. | DE | NIA | AIOF II Woolly Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly AIV, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly (FC Overseas), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly (FC Lux), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly (FC 892), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMP Cayman Holdings, LLC | CYM | NIA | ACMP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius III S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius III S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius III S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius III S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Lycius II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Loxias XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Platinum GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Platinum GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Platinum GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Platinum GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2646077 | | | | Apollo MTR Coinvest Feeder (TE 892), L.P. | DE | NIA | Apollo USREF III MTR Holdings Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2622184 | | | | Apollo MTR Coinvest Feeder (Onshore), L.P. | DE | NIA | Apollo U.S. Real Estate Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Champ Co-Investors, L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARIS CMBS, LLC | DE | NIA | ARIS Operating Partnership L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ Fund Lux Holdings S.a r.l. | LUX | NIA | Apollo Accord+ Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord V Lux Holdings S.a r.l. | LUX | NIA | Apollo Accord V Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Freedom Parent Holdings LP | DE | NIA | Apollo Freedom Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Alpine SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Fund Lux Holdings S.a r.l. | LUX | NIA | Apollo Defined Return Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2371767 | | | | AAA Holdings (DC-2), Inc. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2371575 | | | | AAA Holdings (DC-1), Inc. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1672064 | | | | Apollo Gretel Investor, L.P. | CYM | NIA | Apollo Gretel Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1672793 | | | | Apollo Gretel Advisors, L.P. | CYM | NIA | Apollo Gretel Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Gretel Advisors GP, LLC | DE | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Gretel Management GP, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2500044 | | | | Apollo Gretel Management, L.P. | DE | NIA | Apollo Gretel Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Offshore Fund, L.P. | CYM | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Fund Intermediate B (DC), L.P. | DE | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Fund Intermediate A (FC), Ltd. | CYM | NIA | Apollo Defined Return Offshore Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (FC-2), L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (C-2), L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (A-3), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (A-2), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2037779 | | | | AP Polygon Holdings (B), L.P. | DE | NIA | AP Polygon Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2120781 | | | | Apollo USREF III Riverwalk Hotel Holdings, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2123554 | | | | Apollo USREF III Riverwalk Hotel Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Riverwalk Hotel (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Riverwalk Hotel (DC) LLC | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Pirin Sense EOOD | BGR | NIA | Leto Properties EAD | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 88-2113680 | | | | Apollo USREF III 30 Dan Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2113422 | | | | Apollo USREF III 30 Dan Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III 30 Dan (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III 30 Dan (DC) LLC | DE | NIA | Apollo USREF III 30 Dan Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III MTR (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III MTR (DC) LLC | DE | NIA | Apollo USREF III MTR Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2124553 | | | | Apollo USREF III MTR Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius GBP S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Berlin Holdings (Lux) S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Berlin Holdings (Lux) S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Berlin Holdings (Lux) S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Berlin Holdings (Lux) S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Clerius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius XIV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius USD S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius USD S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius USD S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 3.540 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Clerius USD S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 15.770 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS WW SPV | CYM | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Albatross SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Digital Origin Aggregator A HedgeCo, LLC | CYM | NIA | Apollo Digital Origin Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Navigator Aviation Fund I HedgeCo, LLC | CYM | NIA | Apollo Navigator Aviation Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2179521 | | | | ANRP III Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2179521 | | | | ANRP III Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2154043 | | | | AP IX Carbon Co-Invest, L.P. | DE | NIA | AP IX Carbon Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Carbon Co-Invest GP, LLC | DE | NIA | Apollo Advisors IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Carbon Co-Invest (AIV II DC), L.P. | DE | NIA | Apollo Fund Administration IX, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Carbon Co-Invest (AIV II DC), L.P. | DE | NIA | AP IX Carbon Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Carbon Co-Invest (AIV I DC), L.P. | DE | NIA | AP IX Carbon Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ML Funding LLC | DE | NIA | Apollo Moultrie Credit Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | LL Funding LLC | DE | NIA | Apollo Lincoln Fixed Income Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CSTR Loan Funding LLC | DE | NIA | Apollo Credit Strategies Master Fund Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CL Funding LLC | DE | NIA | Apollo Centre Street Partnership, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord V (ST) LLC | DE | NIA | Apollo Accord Management V, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1717766 | | | | Apollo USREF III Venus Holdings L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1715271 | | | | Apollo USREF III Venus Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Venus (FC), L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Venus (DC) LLC | DE | NIA | Apollo USREF III Venus Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1702958 | | | | Apollo USREF III Polygon Holdings (B), L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1703263 | | | | Apollo USREF III Polygon Aggregator, L.P. | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1703709 | | | | Apollo USREF III Polygon (DC) (B) LLC | DE | NIA | Apollo USREF III Polygon Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions VI Pte. Ltd. | SGP | NIA | AP Credit Solutions Holdings VI Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Delta 2, L.P. | DE | NIA | Apollo Digital Origin Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1665358 | | | | AP Delta 4, Ltd. | CYM | NIA | Apollo Digital Origin Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Delta 3, L.P. | CYM | NIA | Apollo Digital Origin Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Digital Origin Management, L.P. | DE | NIA | Apollo Digital Origin Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Digital Origin Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1938469 | | | | AP Delta 1, L.P. | DE | NIA | Apollo Digital Origin Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Delta 5, L.P. | CYM | NIA | Apollo Digital Origin Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Digital Origin Aggregator A, L.P. | CYM | NIA | Apollo Digital Origin Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Digital Origin Advisors, L.P. | CYM | NIA | Apollo Digital Origin Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Digital Origin Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Accord+ Loan Funding B LLC | DE | NIA | Apollo Accord+ Aggregator B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1886844 | | | | AAA Aviation GP, LLC | DE | NIA | AAA Aviation Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APO Nova Holdings, L.P. | DE | NIA | APO SNova Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Aggregator, Series L.P. - Series 3 | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Holdings (STE), Series LLC - Series 3 | DE | NIA | AIOF II Vanir AIV (STE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Holdings (STE), Series LLC - Series 2 | DE | NIA | AIOF II Vanir AIV (STE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Aggregator, Series L.P. - Series 2 | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Commercial Lending (Italy) - AADE Sub-Fund | ITA | NIA | Apollo Global Real Estate Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Vanir Holdings (STE), Series LLC - Series 1 | DE | NIA | AIOF II Vanir AIV (STE), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | GIACF Alternative Holdings, LLC | CYM | NIA | Apollo Diversified Credit Fund | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CRDTX SPV I, LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sliders Management, L.P. | DE | NIA | Sliders Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sliders Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Accord+ Loan Funding A LLC | DE | NIA | Apollo Accord+ Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Buffalo Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II (TE AIV), L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AHVF II (DC) I, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2027692 | | | | AHVF II (AIV II), L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | APO SNova Holdings, L.P. | CYM | NIA | APO SNova Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Offshore (AAA), L.P. | CYM | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (A-I), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALRe (AAA) Holdings, L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Diversified Opportunities Advisors, L.P. | DE | NIA | Apollo Diversified Opportunities Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Diversified Opportunities Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1732299 | | | | A-A Diversified Opportunities Fund (Z), L.P. | DE | NIA | Apollo Diversified Opportunities Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Strategies Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo International Finance GP, LLC | DE | NIA | APO Corp. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo International Finance II LLC | DE | NIA | Apollo International Finance, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Master (ST) LLC | DE | NIA | Apollo ST Fund Management LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Master (ST) LLC | DE | NIA | Apollo Credit Master Fund Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II Capital Management, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II Advisors, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II (TE 892), L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cadma Management, L.P. | DE | NIA | Apollo Cadma Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cadma Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cadma Holdings, L.P. | DE | NIA | Apollo Cadma Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cadma Advisors, L.P. | DE | NIA | Apollo Cadma Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cadma Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Fund (Overseas), L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Secondaries Aggregator III, L.P. | DE | NIA | Apollo S3 Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Secondaries Aggregator II, L.P. | DE | NIA | Apollo S3 Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Secondaries Aggregator I, L.P. | DE | NIA | Apollo S3 Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Alma Intermediate Holdings SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Funding Sapphire, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund III, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund III (TE 892), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund III (Overseas), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III Freezer II (DC) LLC | DE | NIA | Apollo USREF III Freezer Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly Co-Invest Parallel Fund, L.P. | DE | NIA | AIOF II Woolly Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP EPF IV One Co-Invest, L.P. | CYM | NIA | AP EPF IV One Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV One Co-Invest GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Management, L.P. | DE | NIA | Sliders Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1684030 | | | | Apollo S3 Holdings, L.P. | CYM | NIA | Apollo S3 Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4048746 | | | | Apollo S3 Equity Management, L.P. | DE | NIA | Sliders Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1688745 | | | | Apollo S3 Equity Advisors, L.P. | CYM | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1689021 | | | | Apollo S3 Equity Advisors Holdings, L.P. | CYM | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Advisors, L.P. | CYM | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l. | LUX | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (892 FC), L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Advisors III, L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors III GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Advisors III GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 6383, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l. | LUX | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1684757 | | | | Apollo Investment Fund X Hedge, LLC | CYM | NIA | Apollo Management X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3313804 | | | | AP EPF III Polygon Intermediate Holdings, L.P. | DE | NIA | Apollo EPF Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP HK Holdings X GP, Limited | HKG | NIA | Apollo Overseas Partners (Lux AIV) X, SCSp | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP HK Holdings X GP, Limited | HKG | NIA | Apollo Overseas Partners (AIV) X, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP HK Holdings X GP, Limited | HKG | NIA | Apollo Overseas Partners (892 AIV) X, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP HK Holdings X GP, Limited | HKG | NIA | Apollo Overseas Partners (Delaware AIV) X, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP HK Holdings X GP, Limited | HKG | NIA | Apollo Investment Fund (AIV) X, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Helm Intermediate Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 12, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Renew Holdings, L.P. | DE | NIA | AP Renew GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Spring Holdings, L.P. | DE | NIA | Apollo S3 Equity Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP WRHS, L.P. | DE | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Orchard Park, L.P. | DE | NIA | Orchard Park Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Lending Investor, L.P. | DE | NIA | AA Lending Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3783680 | | | | AP IX Teton Holdings, L.P. | DE | NIA | AP IX Teton Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Teton Holdings GP, LLC | DE | NIA | AP IX Teton VoteCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3783348 | | | | AP IX Teton AIV, L.P. | DE | NIA | AP IX Teton Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Helm Equity Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Helm Debt Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Helm Debt (FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3995369 | | | | AIOF II (Helm TE) AIV, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Capital Management II, LLC | CYM | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Advisors II, L.P. | CYM | NIA | Apollo ADIP Capital Management II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1688059 | | | | Apollo/Athene Dedicated Investment Program II, L.P. | CYM | NIA | Apollo ADIP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux X (AIV II FC), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux X (AIV II), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners (Lux AIV) X, SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARIS Mortgage Lending, LLC | DE | NIA | ARIS Operating Partnership L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1690195 | | | | Apollo Overseas Partners (Delaware AIV) X, L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1690152 | | | | Apollo Investment Fund (AIV) X, L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1690355 | | | | Apollo Overseas Partners (AIV) X, L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1689799 | | | | Apollo Overseas Partners (892 AIV) X, L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1690415 | | | | AP X (International FC), L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors X (EH-GP), LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Advisors X (EH), L.P. | CYM | NIA | Apollo Advisors X (EH-GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management Advisors Switzerland Sarl | CHE | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3726629 | | | | Apollo USREF III MTR Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1685308 | | | | Apollo CL Co-Invest, L.P. | CYM | NIA | Apollo CL Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo CL Co-Invest GP, LLC | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC WP SPV, LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1686018 | | | | AOP X (Alma Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Manzana Topco S.a r.l. | LUX | NIA | AP X Euro Intermediate (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (Snowbird Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (Espresso Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (Lux) X (Espresso Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE) X (Snowbird Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE) X (Espresso Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Domus S.r.l. | ITA | NIA | Domus (Lux) SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Domus (Lux) SCSp | LUX | NIA | Loxias XX S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value Clerius Holdings, L.P. | CYM | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Lender LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF Lender LLC | DE | NIA | Apollo Tactical Income Fund Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AFT Lender LLC | DE | NIA | Apollo Senior Floating Rate Fund Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Lender LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Lender LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Finance Aggregator LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Chevalier Debt Holdings S.a r.l. | LUX | NIA | Chevalier Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Alma SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 88-3455046 | | | | Chevalier Holdings, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 6345, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eos Aviation 5999, LLC | DE | NIA | Eos Aviation Holdings (US), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Zorro SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust Administrator, L.P. - Series D | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust Administrator, L.P. - Series C | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust Administrator, L.P. - Series B | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Darwin Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3417442 | | | | AP Darwin Holdings, L.P. | DE | NIA | Apollo Darwin Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3417851 | | | | AP Darwin Holdings II, L.P. | DE | NIA | AP Darwin Holdings II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Darwin Holdings II GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3172243 | | | | AP Maia Holdings II LLC | DE | NIA | AP Maia Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3172071 | | | | AP Maia Holdings I LLC | DE | NIA | AP Maia Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA RRH, L.P. | CYM | NIA | AA RRH GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA RRH GP, LLC | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Capriel Investment S.A. | LUX | NIA | Apollo Credit Strategies Master Fund Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1675805 | | | | AOP X (Debt Holdings Intermediate FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Peak PCDH X-E, LLC | DE | NIA | Apollo Overseas Partners (Lux) X, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Peak PCDH X-D, LLC | DE | NIA | Apollo Overseas Partners (DE 892) X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Peak PCDH X-C, LLC | DE | NIA | Apollo Overseas Partners X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Peak PCDH X-B, LLC | DE | NIA | Apollo Overseas Partners (Delaware) X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3977402 | | | | Peak Peak PCDH X-A, LLC | DE | NIA | Apollo Investment Fund X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3380958 | | | | APO Investment Manager Aggregator Vehicle, L.P. | DE | NIA | Apollo Principal Holdings C, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3347124 | | | | APO GP Aggregator Vehicle, L.P. | DE | NIA | Apollo Principal Holdings C, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Diversified Opportunities Fund (Y), L.P. | DE | NIA | Apollo Diversified Opportunities Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust Administrator, L.P. - Series A | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Holdings, LP | CYM | NIA | MFIC GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC GP, LLC | CYM | NIA | MidCap FinCo Designated Activity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Hansel Manager, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P. | DE | NIA | AIOF II Njord Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P. | DE | NIA | AIOF II Njord Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Coinvest (DC I), LLC | DE | NIA | AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Co-Invest (AIV), L.P. | DE | NIA | AIOF II Njord Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Coinvest (FC), L.P. | CYM | NIA | AIOF II Njord Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus (DC I), LLC | DE | NIA | AIOF II Njord Plus Intermediate Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Nine Elms 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 32.350 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Nine Elms 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 3.520 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Nine Elms 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 15.760 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Nine Elms 2 S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 48.340 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2597031 | | | | Apollo MTR Coinvest Aggregator, L.P. | DE | NIA | Apollo USREF III MTR Holdings Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALI NL - Italy Cre Debt Sub-Fund | ITA | NIA | Apollo Management International LLP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALI - Italy Cre Debt Sub-Fund | ITA | NIA | Apollo Management International LLP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Intermediate Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Holdings, Series L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Plus (FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC-TRF S.a r.l. | LUX | NIA | Apollo TR Impact and Sustainable Credit Holdings Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Nurnberg, Karolinenstra?e Beteiligung A S.a r.l. | LUX | NIA | Clerius V S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l. | LUX | NIA | Clerius V S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VLS Management LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1705353 | | | | VLS Holdings Advisors, L.P. | CYM | NIA | VLS Holdings Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | VLS Holdings Advisors GP LLC | CYM | NIA | Apollo Principal Holdings A, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1320647 | | | | AA Visionbridge Holdings, L.P. | CYM | NIA | VLS Holdings Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1705690 | | | | AP EPF IV (EGY) Holdings II, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1355056 | | | | AP EPF IV Intermediate Holdings (EGY DC), LLC | CYM | NIA | Apollo EPF Management IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II (DC) II, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Showtime Holdings L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Antheia SPV LLC | CYM | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund IG IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Income IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo IDF Advisors GP LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Debt Solutions IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Strategies IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives IDF Advisors, LP | CYM | NIA | Apollo IDF Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4340602 | | | | AP Rand Holdings, LLC | CYM | NIA | AP X (Rand Stock AIV), LLC | Ownership | 87.800 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4340602 | | | | AP Rand Holdings, LLC | CYM | NIA | AHVF II (Rand Stock AIV), LLC | Ownership | 12.200 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions Holdings IV Pte. Ltd. | CYM | NIA | Apollo Asia RE II Singapore Holdings Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception Debt Co-Invest II, L.P. | CYM | NIA | AP Inception Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Peak Chevalier Debt Holdings S.a r.l. | CYM | NIA | Peak Chevalier Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP WRHS Funding, L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP WRHS (FC), L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP WRHS Feeder, L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1106388 | | | | AP WRHS Sub (DC), LLC | CYM | NIA | AP WRHS, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Rand Warrant Co-Invest, L.P. | CYM | NIA | AHVF II Rand GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund III (Lux), SCSp | CYM | NIA | Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1702136 | | | | AP EPF IV (EGY) Intermediate Holdings, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1701859 | | | | AP EPF IV (EGY) Holdings, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1309729 | | | | Apterra Infrastructure Holdings, L.P. | DE | NIA | Apterra Infrastructure GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apterra Infrastructure GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4256563 | | | | Apollo Total Return Fund IG IDF, LP | CYM | NIA | Apollo Total Return Fund IG IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0928925 | | | | Apollo Total Return Fund IDF, LP | CYM | NIA | Apollo Total Return Fund IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4256733 | | | | Apollo Real Estate Income IDF, LP | CYM | NIA | Apollo Real Estate Income IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0929424 | | | | Apollo Opportunistic Multi-Asset Credit IDF, LP | CYM | NIA | Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4256605 | | | | Apollo Debt Solutions IDF, LP | CYM | NIA | Apollo Debt Solutions IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0929292 | | | | Apollo Credit Strategies IDF, LP | CYM | NIA | Apollo Credit Strategies IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4271555 | | | | Apollo Aligned Alternatives IDF, LP | CYM | NIA | Apollo Aligned Alternatives IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (Lux) GP, S.a r.l. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-ZS, L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-ZF, L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-YS, L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-YF, L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (FC-S), L.P. | CYM | NIA | | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARIS Real Assets, LLC | CYM | NIA | ARIS Operating Partnership L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1699898 | | | | AIF VIII (Ludlow Aspen TE FC II), L.P. | CYM | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1699771 | | | | AIF VIII (Ludlow Aspen TE FC I), L.P. | CYM | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners Management, L.P. | CYM | NIA | Apollo Clean Transition Equity Partners Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners Management GP, LLC | CYM | NIA | Apollo Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ALTRA GP S.a r.l. | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hemingway Real Estate (Lux), GP S.a r.l. | CYM | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Capital Management, L.P. | CYM | NIA | Apollo Clean Transition Capital Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Capital Management GP, LLC | CYM | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 88-4258648 | | | | AIOF II Njord Plus Holdings, Series L.P. - Series 1 | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1697028 | | | | AP HK Holdings X, LPF | CYM | NIA | AP HK Holdings X GP, Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - 350M, LLC | CYM | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Intermediate Holdings, LP | CYM | NIA | MFIC GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-21 (S3ESH), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Funding Jade, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0431693 | | | | AP Shelf 5, L.P. | DE | NIA | Apollo ST Credit Strategies GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0431565 | | | | AP Shelf 4, L.P. | DE | NIA | Apollo ST Credit Strategies GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0431419 | | | | AP Shelf 3, L.P. | DE | NIA | Apollo ST Credit Strategies GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0431270 | | | | AP Shelf 2, L.P. | DE | NIA | Apollo ST Credit Strategies GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0431012 | | | | Apollo GLDC Clover, L.P. | DE | NIA | AP GLDC Clover GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cadma Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-0736330 | | | | AP Cadma Holdings, L.P. | DE | NIA | Apollo Cadma Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cadma Advisors, L.P. | DE | NIA | Apollo Cadma Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3287659 | | | | ANRP III Arsenal Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Poseidon Co-Invest SCSp | LUX | NIA | Poseidon GP (Lux) SARL | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Everest Debt (FC), L.P. | CYM | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Fund (Everest TE AIV), L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Impact Mission Fund (Everest Onshore AIV), L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Everest Equity Aggregator, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Everest Equity (DC), LLC | DE | NIA | AIM Everest Intermediate Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Windsor Co-Invest GP, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Windsor Co-Invest, L.P. | DE | NIA | Apollo Windsor Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership (Lux) II, SCSp | LUX | NIA | Apollo Origination Advisors (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3139386 | | | | Apollo Aligned Alternatives Aggregator, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delos Investments V, SCSp | LUX | NIA | Apollo Delos Investments Advisors, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Gamma Intermediate S.a r.l. | LUX | NIA | Gamma Topco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cinebuild 2 EAD | BGR | NIA | Leto Investment AD | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Windsor Holdings GP, LLC | DE | NIA | Apollo Management X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord Co-Invest (Debt AIV), L.P. | DE | NIA | AIOF II Everest Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Everest Co-Invest GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATR Asia Credit VCC | SGP | NIA | Apollo Management Singapore Pte. Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Sunrise Manager LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Sunrise LLC | DE | NIA | AP Sunrise Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A ECP Academia HoldCo S.a r.l. | LUX | NIA | A-A ECP Academia Holdings SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior PE Ultimate GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Excelsior PE Advisors, L.P. | DE | NIA | Apollo Excelsior PE Ultimate GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Everest Holdings GP, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Galway Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MICAD Account (Cayman), LP | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1713530 | | | | A-A ECP Holdings SCSp | LUX | NIA | ALTRA GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 92-1980506 | | | | AP WD Holdings, L.P. | DE | NIA | AP WD Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1980604 | | | | AP WD Holdings GP, LLC | DE | NIA | Apollo Management X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-2342857 | | | | Atlas Securitized Products Investments 2, L.P. | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1598907 | | | | ANRP II (FMS Intermediate DC RNH), LLC | DE | NIA | ANRP II (Intermediate Holdings Partnership), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-20 (AIFX), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATC Intermediate (DC-I), LLC | DE | NIA | Apollo Clean Transition Capital Overseas II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1430899 | | | | Apollo Clean Transition Capital Overseas II, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-2982169 | | | | Apollo Defined Return Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Cinebuild EAD | BGR | NIA | Cineland EOOD | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK | JPN | NIA | PK ALIFT LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK HANGAR 1 LP | DE | NIA | AAA Aviation GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Auxo Holdings Advisors, L.P. | DE | NIA | Auxo Holdings Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Auxo Holdings Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Artymis Holdings, LLC | DE | NIA | AP Auxo Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Auxo Holdings, L.P. | DE | NIA | Auxo Holdings Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Emerald Holdings, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Emerald Co-Invest Holdings, L.P. | CYM | NIA | AP Emerald Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Emerald Co-Invest GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1718707 | | | | AHVF II (Cayman Holdings) III, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo EGY Management, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Advisors, L.P. | DE | NIA | Atlas Securitized Products GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA EGY Management GP, LLC | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AX Manager, LLC | DE | NIA | Apollo RE Exchange, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-2949291 | | | | AX I Depositor, LLC | DE | NIA | NNN Opportunities Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AX DG San Antonio LeaseCo, LLC | DE | NIA | NNN Opportunities Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo RE Exchange, LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - IAFAMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - AELIMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - DEGEMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - IABMMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - IAGEMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - IAFAMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - IAPAMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-7 (RRH - VIGAMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | A-A SPN-7 (RRH - IACTMD), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-20 (AIFX), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1812229 | | | | Apollo Infrastructure Opportunities III Feeder (DE-I), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities III Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1693917 | | | | Apollo HSF I Co-Invest, L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Funding 2, L.P. | DE | NIA | Atlas Securitized BKR 2, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Funding 1, L.P. | DE | NIA | Atlas Securitized BKR 1, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized FundingCo GP LLC | DE | NIA | Atlas Securitized Products Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized BKR 2, L.P. | DE | NIA | Atlas Securitized FundingCo GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized BKR 1, L.P. | DE | NIA | Atlas Securitized FundingCo GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 4-Z, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 4-Y, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 3-Z, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 3-Y, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 2-Z, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 2-Y, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-Z, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-Y, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas SP Partners, L.P. | DE | NIA | Atlas Securitized Products GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Management Holdings, L.P. | DE | NIA | Atlas Securitized Products GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products, L.P. | DE | NIA | Atlas Securitized Products GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Holdings, L.P. | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products GP, LLC | DE | NIA | Atlas Securitized Products Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Athora (EGY) Holdings, L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT WH 1 GP LLC | DE | NIA | Apollo PK Air Management (CLO) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT GP LLC | DE | NIA | Apollo PK Air Management (CLO) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT UK LIMITED | GBR | NIA | PK ALIFT GP LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo MidCap Holdings (Cayman) IV, L.P. | CYM | NIA | Apollo MidCap Holdings (Cayman) III GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMP WRHS, LLC | DE | NIA | ACMP Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1130629 | | | | PK ALIFT WH 1 LP | DE | NIA | PK ALIFT WH 1 GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Hansel SPV, LLC | CYM | NIA | AP Hansel Manager, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Funding Holdco, L.P. | CYM | NIA | A-A Funding Holdco GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4321279 | | | | PK ALIFT LP | DE | NIA | PK ALIFT GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3959462 | | | | Apollo Hercules Holdings, Inc. | DE | NIA | Apollo Hercules Partners, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hercules AIV, L.P. | CYM | NIA | Apollo Hercules AIV Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ALM 2020, LTD. | CYM | NIA | Apollo Credit Management (CLO), LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Orchard Park Advisors, L.P. | DE | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Bethesda CLO 1 LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT FASTNET ACQUISTION SUB (DEL) LP | DE | NIA | PK ALIFT GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AASP Management, LP | DE | NIA | AASP Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AASP Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1887488 | | | | AP Tank Holdings, L.P. | DE | NIA | AP Tank Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Tank Holdings GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Equipment, L.P. | DE | NIA | AAA Equipment Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Equipment Advisors, L.P. | DE | NIA | AAA Equipment Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Equipment Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Whole Loan Sub-Aggregator V, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Residual Interests Sub-Aggregator VIII, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Residential Loan Sub-Aggregator VI, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Residential Loan Sub-Aggregator VI, L.P. | DE | NIA | Apollo Asset-Backed Finance Aggregator B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF International Structured Securities Sub-Aggregator VII, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P. | CYM | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Equity Solutions Intermediate I (FC), L.P. | CYM | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Equity Solutions Intermediate I (DC), LLC | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Equity Solutions Holdings V, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Equity Solutions Holdings IV, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Equity Solutions Holdings III, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Equity Solutions Holdings II, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1799355 | | | | AP Equity Solutions Holdings I, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2016013 | | | | AIOF II Galway Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1877261 | | | | AIOF II Galway Co-Invest, L.P. | DE | NIA | AIOF II Galway Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Co-Invest GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway (FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Co-Investors II (A), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Fund VI (Lux), SCSp | LUX | NIA | Apollo Accord (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1735336 | | | | Apollo Broad Middle Markets Lending Fund, L.P. | CYM | NIA | Apollo Broad Middle Markets Lending Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Broad Middle Markets Lending Advisors, L.P. | CYM | NIA | Apollo Broad Middle Markets Lending Advisors GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Broad Middle Markets Lending Advisors GP LLC | DE | NIA | APH Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1912705 | | | | Apollo Accord Co-Investors VI (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors VI, L.P. | CYM | NIA | Apollo Accord Advisors GP VI, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Advisors GP VI, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1644220 | | | | AP DSB Co-Invest (Debt), L.P. | DE | NIA | Apollo DSB Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1734681 | | | | Apollo Origination Partnership II (Unlevered AIV), L.P. | CYM | NIA | Apollo Origination Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1971501 | | | | Apollo Accord Fund VI Intermediate B Lender, L.P. | DE | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1706663 | | | | ABF Treasury Sub-Aggregator IV, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1706448 | | | | ABF Treasury Sub-Aggregator III, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1706349 | | | | ABF Structured Securities Sub-Aggregator II, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1705848 | | | | ABF Structured Securities Sub-Aggregator I, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Covis Manco II SCSp | LUX | NIA | Covis GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | UL Intermediate II Limited | GBR | NIA | UL Intermediate I Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | UL Intermediate I Limited | GBR | NIA | UL TopCo Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | UL Bidco Limited | GBR | NIA | UL Intermediate II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1595205 | | | | AP Arsenal Co-Invest, L.P. | DE | NIA | AP X Arsenal Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-22 (AIOFIII-AAA), L.P. | DE | NIA | Apollo Athene Strategic Partnership Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Impact UL Holdings SCSp | LUX | NIA | Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1603236 | | | | AIOF III ICOV, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1602301 | | | | AIOF III ICOV (TE 892), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1602034 | | | | AIOF III ICOV (Overseas), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Germantown SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Germantown SPV LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Omada SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Peak PCDH X-A, LLC | DE | NIA | Apollo Investment Fund X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3963385 | | | | Apollo Accord+ Fund Intermediate B Lender, L.P. | DE | NIA | Apollo Accord+ Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities III Co-Investors (B), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1735977 | | | | Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1735975 | | | | Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord (FC5), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord (FC4), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AIOF II Njord (FC3), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord (FC2), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Njord (FC1), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1734889 | | | | AIOF II (892) AIV II, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1734751 | | | | AIOF II (892) AIV I, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1625114 | | | | Apollo Aligned Alternatives Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Management, L.P. | DE | NIA | Apollo Delphi Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1634712 | | | | Apollo Delphi Fund, L.P. | DE | NIA | Apollo Delphi Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Advisors, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord VI Aggregator C, L.P. | DE | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord VI Aggregator B, L.P. | CYM | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord VI Aggregator A, L.P. | CYM | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Offshore Fund VI, L.P. | CYM | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1912886 | | | | Apollo Accord Fund VI, L.P. | DE | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Fund VI Intermediate B (DC), L.P. | DE | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Manager, LLC | DE | NIA | Apollo Management Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACTC Participation, LLC | DE | NIA | Apollo Clean Transition Capital Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Investments 4, L.P. | DE | NIA | Atlas Securitized Products GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1510214 | | | | AP X Arsenal Holdings, L.P. | DE | NIA | AP X Arsenal Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Arsenal Holdings GP, LLC | DE | NIA | Apollo Management X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1730015 | | | | Apollo Asset-Backed Finance Intermediate A (FC), LLC | CYM | NIA | Apollo Asset-Backed Finance Overseas Fund, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1729256 | | | | Apollo Asset-Backed Finance Aggregator B, L.P. | CYM | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1729251 | | | | Apollo Asset-Backed Finance Aggregator A, L.P. | CYM | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1730005 | | | | Apollo Asset-Backed Finance Advisors, L.P. | CYM | NIA | Apollo ABF Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ABF Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp | LUX | NIA | Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Company LLC - Series II | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3444643 | | | | Apollo Infrastructure Company LLC - Series I | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Company LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3326823 | | | | Apollo Asia Real Estate Mast Coinvest Fund II, L.P. | DE | NIA | Apollo Asia Real Estate Shore Coinvest Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-1858840 | | | | Apollo Origination Advisors II GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3633774 | | | | AP X Bright Holdings, L.P. | DE | NIA | AP X Bright Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Bright Holdings GP, LLC | DE | NIA | Apollo Management X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Renew GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1757230 | | | | Apollo Clean Transition Capital Overseas I, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMP Account (M), L.P. | CYM | NIA | ACS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Infra Equity Holdings, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Perseus Aviation, LP | DE | NIA | AAA Aviation Investor GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Perseus Asset Holdings US, LLC | DE | NIA | Perseus Aviation, LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3800643 | | | | Apollo Asset-Backed Finance Overseas Fund, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset-Backed Finance Management, L.P. | DE | NIA | Apollo Asset-Backed Finance Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset-Backed Finance Management GP, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3796283 | | | | Apollo Asset-Backed Finance Intermediate B (DC), LLC | DE | NIA | Apollo Asset-Backed Finance Overseas Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3800483 | | | | Apollo Asset-Backed Finance Fund, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MMJV SPV II LLC | CYM | NIA | MMJV LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MMJV SPV II LP | CYM | NIA | MMJV SPV II LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MMJV SPV LLC | CYM | NIA | MMJV LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MMJV SPV LP | CYM | NIA | MMJV SPV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Belstar Credit LLC | KOR | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACS M GP, LLC | DE | NIA | ACS GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Renew GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3301206 | | | | Apollo Cardinal Coinvest Fund, L.P. | DE | NIA | Apollo Cardinal Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Tulip Holdings, L.P. | DE | NIA | AP Tulip Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hybrid Value II Credit Holdings II, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Tulip Holdings GP, LLC | DE | NIA | Apollo Hybrid Value II Credit Holdings II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACMP Holdings II (Cayman) LLC | CYM | NIA | ACMP Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas SP Opportunity Fund I, L.P. | DE | NIA | Atlas SP Mortgage GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas SP Mortgage GP, LLC | DE | NIA | Atlas Securitized Products Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Cardinal Coinvest (DC) LLC | DE | NIA | Apollo Cardinal Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3252012 | | | | Apollo Cardinal Coinvest Aggregator, L.P. | DE | NIA | Apollo Cardinal Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1726046 | | | | Apollo Cardinal Advisors, L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3232649 | | | | Apollo Cardinal Coinvest Fund (TE), L.P. | DE | NIA | Apollo Cardinal Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Investment Management, L.P. | DE | NIA | Sliders Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Fund, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | DE | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3287659 | | | | ANRP III Arsenal Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3287659 | | | | ANRP III Arsenal Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1725911 | | | | Poseidon Co-Invest SCSp | LUX | NIA | Poseidon GP (Lux) SARL | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3287659 | | | | ANRP III Arsenal Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Accord (Lux) GP, S.a r.l. | LUX | NIA | Apollo Accord Advisors V, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Capital Advisors, L.P. | CYM | NIA | ACTC Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l. | LUX | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Realty Income Solutions GP S.a r.l. | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1745596 | | | | AIOF II European Debt Holdings Aggregator, SCSp | LUX | NIA | Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Hydria Co-Invest, L.P. | DE | NIA | AP Hydria Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Hydria Co-Invest GP, LLC | DE | NIA | Apollo ANRP Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Hydria Co-Invest (FC), L.P. | CYM | NIA | AP Hydria Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3413282 | | | | Apollo Defined Return Intermediate B Lender, L.P. | DE | NIA | Apollo Defined Return Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1748564 | | | | Apollo Jade Partnership, L.P. | CYM | NIA | Apollo Jade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1748581 | | | | Apollo Jade Holdings, L.P. | CYM | NIA | Apollo Jade Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Jade Advisors, L.P. | CYM | NIA | Apollo Jade Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Jade Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1748584 | | | | Apollo Jade (FC), LLC | CYM | NIA | Apollo Jade Partnership, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Lemon SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Lemon SPV LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3417328 | | | | AP Prime Holdings, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-24 (AOP II-AAA), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership (Lux B) II, SCSp | LUX | NIA | Apollo Origination Europe (Lux B) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Fund Cayman Holdings, L.P. | CYM | NIA | Apollo Delphi Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Fund Cayman Aggregator, L.P. | CYM | NIA | Apollo Delphi Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Holdings, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3231492 | | | | Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP II Lux Investment Holdings (UL), S.a r.l. | LUX | NIA | AOP II (UL) Cayman Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP II Lux Investment Holdings (L), S.a r.l. | LUX | NIA | AOP II (L) Cayman Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord VI Lux Holdings S.a r.l. | LUX | NIA | Apollo Accord VI Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Europe (Lux B) GP, S.a r.l. | LUX | NIA | Apollo Origination Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (E-2), SCSp | LUX | NIA | Apollo Aligned Alternatives (Lux) GP, S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Belstar SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III RN Holdings I, LLC | DE | NIA | Apollo EPF Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III RN Holdings I, LLC | DE | NIA | AP/AA Pencil Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF III RN Holdings II, LLC | DE | NIA | AP EPF III RN Holdings I, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP GIIS Co-Invest Holdings, L.P. | CYM | NIA | AP GIIS Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP GIIS Co-Invest GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III (H AIV FC), L.P. | CYM | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2943731 | | | | ANRP III Hydria (Intermediate), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP EPF III Polygon Intermediate (DC) Holdings II, LLC | DE | NIA | AP EPF III Polygon Intermediate Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATC Aggregator (C) Borrower, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATC Aggregator (B) Borrower, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATC Aggregator (A) Borrower, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Benji Co-Invest, L.P. | DE | NIA | Apollo Benji Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Benji Holdings, L.P. | DE | NIA | AP IX Magic-Benji Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Benji Co-Invest GP, LLC | DE | NIA | Apollo Management IX, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2645293 | | | | AIOF II European Debt Holdings AIV, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1743979 | | | | AIOF II European Debt Holdings (FC 892), Ltd. | CYM | NIA | AIOF II (892) AIV, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - Ranch, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - AIP, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Merlin Funding LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Newark SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo International Management Holdings, LLC | DE | NIA | Apollo International Holdings Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2592267 | | | | Apollo Accord Co-Investors VI (B), L.P. | DE | NIA | Apollo Accord Advisors VI, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord Co-Investors VI (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2612217 | | | | ANRP III Hydria Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2612217 | | | | ANRP III Hydria Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2412273 | | | | Apollo Co-Investment Fund 2023, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT ACQUIRE 2 LP | DE | NIA | PK ALIFT ACQUIRE 2 GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT ACQUIRE 2 GP LLC | DE | NIA | Apollo PK Air Management (CLO) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AIM Aggie Holdings, L.P. | DE | NIA | AP Aggie Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Aggie Advisors, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Euro Investment Chamber Birmingham PropCo S.a r.l. | LUX | NIA | A-A Euro Investment MasterCo S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1745765 | | | | AIOF II European Debt Holdings Limited | GBR | NIA | AIOF II European Debt Holdings Aggregator, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Titan SPV LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA VIII, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA VII, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA VI, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARIS Mortgage Originations, LLC | DE | NIA | ARIS Operating Partnership L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1752162 | | | | Rally Holdco Limited | GBR | NIA | Apollo Hybrid Value Capital Management II, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1752183 | | | | Rally Bidco B.V. | NLD | NIA | Rally Holdco Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp | LUX | NIA | Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives (E-1) | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Private Markets SICAV | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo U.S. Private Credit Fund | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP DLF Investor, L.P. | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Advisors II, L.P. | CYM | NIA | Apollo Origination Advisors II GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3676658 | | | | MidCap Ventures I LLC | DE | NIA | Apollo Capital Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delos Italy 4 S.r.l. | ITA | NIA | Apollo Delos Investments IV, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | | 98-1740836 | | | | AP Saxon Co-Invest, L.P. | CYM | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Gamma 3, L.P. | DE | NIA | Apollo S3 Equity Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Gamma 2, L.P. | DE | NIA | Apollo S3 Equity Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Gamma 1, L.P. | DE | NIA | Apollo S3 Equity Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2110277 | | | | Apollo Belstar Aggregator, L.P. | DE | NIA | Apollo Belstar Aggregator GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Belstar Aggregator GP LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2321989 | | | | Apollo USREF III Ren TSQ (DC) LLC | DE | NIA | Apollo USREF III Polygon Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2087037 | | | | Gorseway Park PE, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Hermes Holdings II LLC | DE | NIA | AP Maia Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2152980 | | | | AP Hermes Holdings I LLC | DE | NIA | AP Maia Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-23 (S3ESH1-AAA), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2119504 | | | | Apollo X NHRS Co-Invest, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1743460 | | | | AP X Euro (Lux) S.a r.l. SICAV-RAIF | LUX | NIA | Apollo Overseas Partners (Lux) X, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Fund Lux Holdings, S.a r.l. | LUX | NIA | Apollo Accord+ II Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 13, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 12, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 5, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 4, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1886393 | | | | La Costa Capital Partners, LLC | DE | NIA | AA Net Lease, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA NNN Holdings Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Net Lease, L.P. | DE | NIA | AAA NNN Holdings Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA NNN Holdings Advisors, L.P. | DE | NIA | AAA NNN Holdings Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4973033 | | | | Apollo Asset-Backed Fund Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Double Eagle Energy III POB Co-Invest GP, LLC | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4947453 | | | | ANRP II Double Eagle Energy Holdings III POB, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4946741 | | | | AP Double Eagle Energy Holdings III POB, L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1767459 | | | | ANRP II 892/TE, L.P. | CYM | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4946113 | | | | ANRP II (DEE III Intermediate POB), L.P. | DE | NIA | Apollo ANRP Advisors II (APO DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4946394 | | | | AP Double Eagle Energy III POB Co-Invest, L.P. | DE | NIA | AP Double Eagle Energy III POB Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Alignment, L.P. | CYM | NIA | AMH Holdings GP, Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4885902 | | | | AP DLF Offshore Investor, L.P. | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Cayman Holdco LLC | CYM | NIA | AHVF II (Cayman Holdings), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Neptune Co-Invest Holdco II Ltd. | CYM | NIA | AP Neptune Co-Invest Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4778165 | | | | Apollo Clean Transition Equity Partners II Co-Investors (B), L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Fund Intermediate B (DC), L.P. | DE | NIA | Apollo Accord+ II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Fund, L.P. | DE | NIA | Apollo Accord+ II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Fund Intermediate B Lender, L.P. | DE | NIA | Apollo Accord+ II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1763728 | | | | Apollo Accord+ II Aggregator D, L.P. | CYM | NIA | Apollo Accord+ II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 93-3868422 | | | | AP Fides Holdings I LLC | DE | NIA | AP HGA Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Berlin Holdings (Germany) GmbH | DEU | NIA | AP Berlin Holdings (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Fund (Lux), SCSp | LUX | NIA | Apollo Accord+ Fund (Lux) GP, S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1761379 | | | | AP Credit Solutions Intermediate II (FC), L.P. | CYM | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4481508 | | | | AP Credit Solutions Holdings (FC) II, L.P. | DE | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1759871 | | | | AP Starlight (LUX) S.a r.l. | LUX | NIA | AP HGA Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1759132 | | | | AIC Intermediate Holdings (FC) (B), Ltd. | CYM | NIA | Apollo Infrastructure Company LLC - Series II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC Intermediate Holdings (DC) (B), LLC | DE | NIA | Apollo Infrastructure Company LLC - Series II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4248649 | | | | AIC Holdings 2-Y(B), L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4248649 | | | | AIC Holdings 2-Y(B), L.P. | DE | NIA | AIC Intermediate Holdings (DC) (B), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4248459 | | | | AIC Holdings 1-Z(V), L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4248459 | | | | AIC Holdings 1-Z(V), L.P. | DE | NIA | AIC Intermediate Holdings (FC), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC 3-Z Subsidiary, LLC | DE | NIA | AIC Holdings 3-Z, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC 2-Z Subsidiary, LLC | DE | NIA | AIC Holdings 2-Z, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC 2-Y(B) Subsidiary, LLC | DE | NIA | AIC Holdings 2-Y(B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC 2-Y Subsidiary, LLC | DE | NIA | AIC Holdings 2-Y, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo GLDC Advisors GP, LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Smile Co-Invest Holdings, L.P. | CYM | NIA | AHVF II Smile Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AHVF II Smile Co-Invest GP, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Jade SPV, L.P. | CYM | NIA | Apollo Jade SPV GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Jade SPV GP LLC | CYM | NIA | APH Holdings (DC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIF Merger Sub, Inc. | MD | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AFT Merger Sub, Inc. | MD | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4469454 | | | | Apollo S3 Credit Solutions Offshore Fund II, L.P. | DE | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Credit Solutions Management II, L.P. | DE | NIA | Sliders Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4467158 | | | | Apollo S3 Credit Solutions Fund II, L.P. | DE | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4467675 | | | | Apollo S3 Credit Solutions Fund II (TE 892), L.P. | DE | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4481127 | | | | Apollo S3 Credit Solutions Advisors II, L.P. | DE | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1761404 | | | | Apollo S3 Credit Advisors Holdings II, L.P. | CYM | NIA | Sliders Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rock Intermediateco Limited | JEY | NIA | Rock Holdco Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rock Holdco Limited | JEY | NIA | AP Rock Holdings SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4317429 | | | | Apollo Origination Partnership II Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hostplus Credit Partnership, L.P. | CYM | NIA | Apollo Hostplus Credit GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1764667 | | | | Apollo Hostplus Credit Ltd. | CYM | NIA | Apollo Hostplus Credit Partnership, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hostplus Credit GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1758411 | | | | Apollo European Private Credit Aggregator, L.P. | CYM | NIA | Apollo European Private Credit Aggregator GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Private Credit Aggregator GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 98-1759627 | | | | Apollo Accord+ II Offshore Fund, L.P. | CYM | NIA | Apollo Accord+ II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1759601 | | | | Apollo Accord+ II Fund Intermediate A (FC), Ltd. | CYM | NIA | Apollo Accord+ II Fund (Lux), SCSp | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1759601 | | | | Apollo Accord+ II Fund Intermediate A (FC), Ltd. | CYM | NIA | Apollo Accord+ II Offshore Fund, L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1759595 | | | | Apollo Accord+ II Aggregator A, L.P. | CYM | NIA | Apollo Accord+ II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Advisors, L.P. | CYM | NIA | Apollo Accord+ II Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Accord+ II Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4023641 | | | | AP Aggie Co-Invest, L.P. | DE | NIA | AP Aggie Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Opera SPV GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Newark SPV GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3994318 | | | | ANRP III (WEV) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3994318 | | | | ANRP III (WEV) Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATC Holdings (Lux) S.a r.l. | LUX | NIA | ATC Aggregator (A), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Auxo Holdings Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3837118 | | | | ANRP III Hydria (DC), LLC | DE | NIA | Apollo ANRP Management III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3837445 | | | | ANRP III (AIV H-L), L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TWR EP Intermediate DC), LLC | DE | NIA | ANRP II (Overseas Intermediate Holdings), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4618494 | | | | ASPH Holdings II-A, LP | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4618353 | | | | ASPH Holdings I-A, LP | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4618630 | | | | ASPH Holdings III-A, LP | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2994538 | | | | AAM Atlas Subsidiary, LLC | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Administration, L.P. | DE | NIA | Atlas Securitized BKR 1, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Bethesda CLO 1 Depositor LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Thompson Holdings, L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo International Finance III Ltd | GBR | NIA | Apollo International Finance II LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4561961 | | | | Apollo Clean Transition Equity Partners II Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Rock Holdings SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3830747 | | | | AAA Co-A Aggregator, L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC Intermediate Holdings (FC), Ltd. | CYM | NIA | Apollo Infrastructure Company LLC - Series II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIC Intermediate Holdings (DC), LLC | DE | NIA | Apollo Infrastructure Company LLC - Series II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737689 | | | | AIC Holdings 3-Z, L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737689 | | | | AIC Holdings 3-Z, L.P. | DE | NIA | AIC Intermediate Holdings (FC) (B), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737400 | | | | AIC Holdings 2-Z, L.P. | DE | NIA | AIC Intermediate Holdings (FC), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737400 | | | | AIC Holdings 2-Z, L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737073 | | | | AIC Holdings 2-Y, L.P. | DE | NIA | AIC Intermediate Holdings (DC), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737073 | | | | AIC Holdings 2-Y, L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 93-2738041 | | | | AIC Holdings 1-Z, L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2738041 | | | | AIC Holdings 1-Z, L.P. | DE | NIA | AIC Intermediate Holdings (FC), Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737739 | | | | AIC Holdings 1-Y, L.P. | DE | NIA | AIC Intermediate Holdings (DC), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2737739 | | | | AIC Holdings 1-Y, L.P. | DE | NIA | Apollo Infrastructure Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA X Holdings, LLC | CYM | NIA | APH Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset Backed Credit Company LLC - Series II | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset Backed Credit Company LLC - Series I | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset Backed Credit Company LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV Holdings D II, L.P. | DE | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV Holdings D I, L.P. | DE | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV Holdings C II, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV (Galway) Holdings, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Royalties FF I-B (Holdings), LLC | DE | NIA | Apollo Royalties Feeder Fund I-L, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo European Private Credit Fund GP S.a r.l. | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership (Lux B) II, SCSp | LUX | NIA | Apollo Origination Europe (Lux B) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1749912 | | | | Apollo Aligned Alternatives (E-1) Sub Fund | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo International Finance, L.P. | DE | NIA | Apollo International Finance GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Euro Intermediate (Lux) S.a r.l. | LUX | NIA | AP X Euro (Lux) S.a r.l. SICAV-RAIF | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions Intermediate II (DC), LLC | DE | NIA | Apollo S3 Investment Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions Holdings (DC) II, L.P. | DE | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives ST Fund (USD), L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives ST Fund (JPY), L.P. | CYM | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l. | LUX | NIA | Apollo Principal Holdings C, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Credit Holdings (FC), L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P. | DE | NIA | Apollo S3 Equity & Hybrid Solutions Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV (Galway) Equity Holdings, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV (Galway FC) Intermediate Holdings, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP EPF IV (Galway FC) Intermediate Holdings II, L.P. | CYM | NIA | Apollo EPF Advisors IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Pomokaira (Lux) GP, S.a r.l. | LUX | NIA | Apollo Co-Invest Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Co-Invest Advisors, L.P. | CYM | NIA | Apollo EPF IV Capital Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1783645 | | | | Apollo S3 Credit Solutions II HedgeCo, L.P. | CYM | NIA | Apollo S3 Credit Solutions Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Co-Invest II, L.P. | CYM | NIA | AIOF II Galway Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Co-Invest (FC II), L.P. | CYM | NIA | AIOF II Galway Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Co-Invest (FC I), L.P. | CYM | NIA | AIOF II Galway Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AIOF II Galway Holdings II, Ltd. | CYM | NIA | Apollo Infrastructure Opportunities Fund II (Lux), SCSp | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Holdings II, Ltd. | CYM | NIA | Apollo Infrastructure Opportunities Fund II (Overseas), L.P. | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Holdings II, Ltd. | CYM | NIA | Apollo Infrastructure Opportunities Fund II (TE 892), L.P. | Ownership | 33.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Galway Holdings, Ltd. | CYM | NIA | Apollo Infrastructure Opportunities Fund II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Aoide SPV GP, LLC | CYM | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA XVII, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA XVI, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA XV, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA XIV, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP CA XIII, LLC | DE | NIA | AOP LoanCo, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Issuer LP | CYM | NIA | AP Issuer GP Ltd | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo ADIP Co-Investors II (D), L.P. | CYM | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO 1-A1-1 LP | DE | NIA | WHCO ADVISORS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Blue Investments 1-A1-2 LP | DE | NIA | WHCO ADVISORS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO 1-A1-2 LP | DE | NIA | WHCO ADVISORS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2043456 | | | | AP Moon Holdings LLC | DE | NIA | AP HGA Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Lethe SPV GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Boreas SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Boreas SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Aoide SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Boreas SPV LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1778020 | | | | Apollo ADIP Co-Investors II (B), L.P. | CYM | NIA | Apollo ADIP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Star Japan Acquisition Co., Ltd. | JPN | NIA | Star Japan Holdings Co., Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATC Holdings (Lux-L) S.a r.l. | LUX | NIA | ACT Juniper A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Amplify SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS North SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Apollonia SPV LLC | DE | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Apollonia SPV LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1569556 | | | | Apollo Atlas NFSP RS, L.P. | DE | NIA | Atlas Securitized Products Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1239596 | | | | Apollo Credit Strategies AAPP (DC-II), LLC | DE | NIA | Apollo Credit Strategies Master Fund Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACT Juniper B GP, LLC | DE | NIA | ATC Aggregator (B), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACT Juniper A GP, LLC | DE | NIA | ATC Aggregator (A), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1778227 | | | | Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P. | CYM | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1358585 | | | | Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1358268 | | | | Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo S3 RIC Management, L.P. | DE | NIA | Sliders Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset-Backed Finance Overseas III Fund, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset-Backed Finance Overseas II Fund, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAPP Advisors, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ADIP II Holdings, L.P. | CYM | NIA | Apollo ADIP Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Lux Holdings, S.a r.l. | LUX | NIA | ABF International Structured Securities Sub-Aggregator VII, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO 1-A3 LP | DE | NIA | WHCO ADVISORS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACT Juniper B, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACT Juniper A, L.P. | DE | NIA | Apollo Clean Transition Capital Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Ostrich SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2153357 | | | | AIOF II Credit Holdings (TI), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1979014 | | | | AIOF II Galway Coinvest (Equity AIV), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1977927 | | | | AP Galway Equity Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1978317 | | | | AIOF II Galway Equity Holdings, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1977529 | | | | AP Galway Holdings II, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Strategies IDF Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Aligned Alternatives IDF Co-Investors (A), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Nebula Solar Intermediate, LLC | DE | NIA | AP Nebula Solar Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0731382 | | | | AP Nebula Solar Holdings (DC), LLC | DE | NIA | AP Nebula Solar Intermediate, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Nebula Solar Aggregator, L.P. | DE | NIA | AP Nebula Solar Aggregator GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Nebula Solar Aggregator GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0730721 | | | | AIOF II Nebula Solar Aggregator, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Debt Solutions IDF Series Feeder, LP | DE | NIA | Apollo Debt Solutions IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Strategies IDF Series Feeder, LP | DE | NIA | Apollo Credit Strategies IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo AAA IDF Series Feeder, LP | DE | NIA | Apollo Aligned Alternatives IDF Advisors, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1772550 | | | | AHVF II Accelerate Co-Invest, SCSp | LUX | NIA | Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 12, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 11, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 10, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 9, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 8, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 7, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 6, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 5, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 4, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 3, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Shelf Entity 2, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1102389 | | | | Espresso Holdings 7, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 16, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 15, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Beta 14, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 13, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0500131 | | | | Apollo Royalties FF I-D (Holdings), LLC | DE | NIA | Apollo Royalties Feeder Fund I-L, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0498457 | | | | Apollo Royalties FF I-C (Holdings), LLC | DE | NIA | Apollo Royalties Feeder Fund I-L, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp | LUX | NIA | Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp | LUX | NIA | Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Delphi Fund Lux Holdings, S.a r.l. | LUX | NIA | Apollo Delphi Fund Cayman Aggregator, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 9, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 1, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asset-Backed Finance Lending Company, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 8, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 7, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 6, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 11, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Star Holdings GP, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X (QFP AIV I), L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Star Holdings, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0472165 | | | | AP IX Pegasus Co-Invest (Debt Holdings), L.P. | DE | NIA | AP IX Pegasus Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1 | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3740507 | | | | AAA Sub Fund SMA-Z, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3740308 | | | | AAA Sub Fund SMA-Y, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Aggregator B, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Aggregator A, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II (Parallel), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3581312 | | | | Apollo Aligned Alternatives Lux Aggregator, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3580802 | | | | AAA Sub Fund 1-ZO, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3579992 | | | | AAA Sub Fund 1-YO, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Credit Holdings (Cayman), LLC | CYM | NIA | Apollo Infrastructure Opportunities Fund III (Lux), SCSp | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Aurora Co-Invest, L.P. | CYM | NIA | AIOF III Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-Z Lux, L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Sub Fund 1-Y Lux, L.P. | DE | NIA | Apollo Aligned Alternatives, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management Korea Limited | KOR | NIA | Apollo Management Singapore Pte. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Infrastructure Fund 2 LLC | DE | NIA | Apterra CLO Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Infrastructure Fund 2 Depositor LLC | DE | NIA | Apterra Infrastructure Capital LLC | Ownership | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AOP II Lux US Originations Holdings, L.P. | DE | NIA | AOP II Lux US Originations Holdings GP, LLC | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Structured Securities Sub-Aggregator II-B, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Structured Securities Sub-Aggregator I-B, L.P. | DE | NIA | Apollo Asset-Backed Finance Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas SP ABS Opportunity Master I LLC | DE | NIA | ABS IA SPE, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Rock Co-Invest SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Poseidon SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT LOAN FUNDING 3 LP | DE | NIA | PK ALIFT LOAN FUNDING 3 GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT LOAN FUNDING 3 GP LLC | DE | NIA | Apollo PK Air Management (CLO) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Chestnut, LLC | DE | NIA | AP IS Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3498573 | | | | AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3498444 | | | | AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3498274 | | | | AAA Multi-Asset Credit Strategies Fund (Z), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3497961 | | | | AAA Multi-Asset Credit Strategies Fund (Y), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apterra CLO Manager, LLC | DE | NIA | Apterra Infrastructure Capital LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X SJ Holdco, L.P. | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X SJ GP, LLC | CYM | NIA | Apollo Advisors X (EH), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP SJ Holdings, L.P. | CYM | NIA | AP X SJ GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Transformer SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Blue Investments 1-A5 Guarantor Designated Activity Company | IRL | NIA | MaplesFS Trustees IRL Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO 1-A5 Designated Activity Company | IRL | NIA | MaplesFS Trustees IRL Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux X (QFP AIV I), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux X (AIV III FC), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP Lux X (AIV I FC), SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Partners II Hedge LLC | CYM | NIA | Apollo Clean Transition Equity Partners Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust Administrator, L.P. - Series E | DE | NIA | Apollo Principal Holdings B, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP DE X (AIV I FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A SPN-25 (ACCORD+II-AAA), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Origination Partnership - Europe (Levered Master), SCSp | LUX | NIA | Apollo Origination Advisors (Lux) GP, S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | BLUE INVESTMENTS 1-A1-1 GUARANTOR LP | DE | NIA | WHCO ADVISORS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Oryx Holdings, LLC | CYM | NIA | AP HGA Manager LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Lux Holdings, S.a r.l. | LUX | NIA | Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3138307 | | | | Apollo Libra Credit Opportunities Fund, L.P. | DE | NIA | Apollo Libra Credit Opportunities Fund Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Libra Credit Opportunities Fund Advisors, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3005246 | | | | Apollo Aligned Alternatives Co-Investors (B), L.P. | DE | NIA | Apollo Aligned Alternatives Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1791842 | | | | AP Grange Holdings, LLC | CYM | NIA | AP HGA Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II Co-Investors (D), L.P. | DE | NIA | Apollo Co-Investors Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Broad Middle Markets Lending Blocker, LLC | DE | NIA | Apollo Broad Middle Markets Lending Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2968541 | | | | Apollo TR IG II - Warehouse (RE), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2976598 | | | | Apollo TR IG II - Warehouse (NRE), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2968058 | | | | Apollo TR IG II - Private IG (B), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2999198 | | | | Apollo TR IG II - Private IG (A), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2999891 | | | | Apollo TR IG II - High Conviction (B), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2976748 | | | | Apollo TR IG II - High Conviction (A), L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3073219 | | | | Apollo TR IG II - Europe, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC - Series 1 | DE | NIA | Apollo Total Return Fund - Investment Grade II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC | DE | NIA | Apollo Total Return Fund - Investment Grade II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Intermediate A, SPC - Series 1 | CYM | NIA | Apollo Total Return Fund - Investment Grade II, L.P. - Series 1 | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Intermediate A, SPC | CYM | NIA | Apollo Total Return Fund - Investment Grade II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC | CYM | NIA | Apollo TR IG II - Europe, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II Advisors GP, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II (Euro AIV), L.P. | CYM | NIA | Apollo Clean Transition Equity Partners Advisors (Cayman), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Clean Transition Equity Partners Advisors (Cayman), L.P. | CYM | NIA | Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1796993 | | | | ACTE II Grand Co-Invest, L.P. | CYM | NIA | Apollo Clean Transition Equity Partners Advisors (Cayman), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1787761 | | | | Apollo Origination Partnership - Europe (Unlevered), SCSp | LUX | NIA | Apollo Origination Advisors (Lux) GP, S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1787747 | | | | Apollo Origination Partnership - Europe (Levered), SCSp | LUX | NIA | Apollo Origination Advisors (Lux) GP, S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (AIV I FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (AIV III FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (AIV II FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP X (AIV IV FC), L.P. | CYM | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | CYM | NIA | Apollo Total Return Fund - Investment Grade II Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2919831 | | | | Apollo Total Return Fund - Investment Grade II, L.P. - Series 1 | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Total Return Fund - Investment Grade II, L.P. | DE | NIA | Apollo Total Return Fund - Investment Grade II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Project Grand Topco (UK) Limited | GBR | NIA | AP Grand Aggregator (Lux) SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Project Grand Midco (UK) Limited | GBR | NIA | Project Grand Topco (UK) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Project Grand Bidco (UK) Limited | GBR | NIA | Project Grand Midco (UK) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Project Grand (UK) PLC | GBR | NIA | Project Grand Bidco (UK) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Grand Midco (FIN) Oy | FIN | NIA | Grand Holdco (FIN) Oy | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Grand Bidco (FIN) Oy | FIN | NIA | Grand Midco (FIN) Oy | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2589601 | | | | ANRP III Star Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2589601 | | | | ANRP III Star Holdings, L.P. | DE | NIA | Apollo ANRP Advisors III (P2), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACTE II Retail-E Intermediate Holdings (Lux) SCSp | LUX | NIA | Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Grand Aggregator (Lux) SCSp | LUX | NIA | Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP II S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius GBP I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XXI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XXI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XXI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XXI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Lycius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XVI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Town Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Town Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Town Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Town Holdings S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Town (Lux) GP S.a r.l. | LUX | NIA | AP Town Holdings S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Chariot Fund, L.P. | CYM | NIA | Apollo Chariot Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Lycius XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VIII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius X S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius XI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IX S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VII S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius VI S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABS IA SPE, LLC | DE | NIA | Atlas SP Opportunity Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Maple, LLC | DE | NIA | AP IS Manager, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IS Manager, LLC | DE | NIA | Apollo Accord+ Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Loan Funding B, LLC | DE | NIA | Apollo Defined Return Aggregator B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Defined Return Loan Funding A, LLC | DE | NIA | Apollo Defined Return Aggregator A, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1798389 | | | | AIOF III Aurora Equity Holdings, L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Resi IA SPE, LLC | DE | NIA | Atlas SP Opportunity Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | ATCF (Cayman), L.P. | Ownership | 15.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | AHVF (892 Intermediate), L.P. | Ownership | 24.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Overseas Partners, L.P. | Ownership | 9.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Overseas Partners (Lux), SCSp | Ownership | 3.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | Apollo Union Street Partners, L.P. | Ownership | 4.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | Apollo Kings Alley Credit Fund, L.P. | Ownership | 6.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | AA Direct, L.P. | Ownership | 2.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Singapore Credit Holdings I Pte. Ltd. | SGP | NIA | Apollo Hybrid Value Fund, L.P. | Ownership | 37.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 25, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 24, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 23, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 22, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 21, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 20, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 19, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 18, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 17, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 16, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 15, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 14, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 13, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 12, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AIOF III Shelf Entity 11, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 10, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Grand Holdco (FIN) Oy | FIN | NIA | Grand Parent S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Administration BKR GP, LLC | DE | NIA | Atlas Securitized Products Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1717972 | | | | ABC REIT TRS (B), LLC | DE | NIA | ABC REIT Intermediate Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABC REIT Holdings, LLC | DE | NIA | ABC REIT Intermediate Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1778905 | | | | ABC Intermediate Holdings 3 (B), LLC | CYM | NIA | Apollo Asset Backed Credit Company LLC - Series II | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1718408 | | | | ABC Holdings 1, L.P. | DE | NIA | Apollo Asset Backed Credit Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1718408 | | | | ABC Holdings 1, L.P. | DE | NIA | ABC Intermediate Holdings 1 (DC), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1716549 | | | | ABC Intermediate Holdings 1 (DC), LLC | DE | NIA | Apollo Asset Backed Credit Company LLC - Series II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1716059 | | | | ABC Intermediate Holdings 2 (DC)(B), LLC | DE | NIA | Apollo Asset Backed Credit Company LLC - Series II | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1743190 | | | | ABC Holdings 3 (B), L.P. | DE | NIA | ABC Intermediate Holdings 2 (DC)(B), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1743190 | | | | ABC Holdings 3 (B), L.P. | DE | NIA | Apollo Asset Backed Credit Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1743342 | | | | ABC Holdings 4 (B), L.P. | DE | NIA | ABC Intermediate Holdings 3 (B), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1743342 | | | | ABC Holdings 4 (B), L.P. | DE | NIA | Apollo Asset Backed Credit Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1743045 | | | | ABC Holdings 2, L.P. | DE | NIA | Apollo Asset Backed Credit Company LLC - Series I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1743045 | | | | ABC Holdings 2, L.P. | DE | NIA | ABC Intermediate Holdings 1 (DC), LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products JPM GP, LLC | DE | NIA | Atlas Securitized Products Administration BKR GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Investments 7, L.P. | DE | NIA | Atlas Securitized Products BB GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Investments 3, L.P. | DE | NIA | Atlas Securitized Products JPM GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Investments 6, L.P. | DE | NIA | Atlas Securitized Products BB GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Investment Holdings (JPM), L.P. | DE | NIA | Atlas Securitized Products JPM GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Investment Holdings BB, L.P. | DE | NIA | Atlas Securitized Products BB GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products Funding 3, L.P. | DE | NIA | Atlas Securitized Products Administration BKR GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Securitized Products BB GP, LLC | DE | NIA | Atlas Securitized Products Administration BKR GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 9, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADS Holdings (Lux) S.a r.l. | LUX | NIA | Apollo Debt Solutions BDC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Highlands (ML) LLC | CYM | NIA | AP Highlands Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 8, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity 7, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3162344 | | | | AIOF III Shelf Entity 6, L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 93-4491523 | | | | AP Dakota Holdings, L.P. | DE | NIA | AP Dakota Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Dakota Holdings GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4598071 | | | | AIOF III Dakota (Overseas AIV), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4598196 | | | | AIOF III Dakota (TE 892 AIV), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4597936 | | | | AIOF III Dakota (MF AIV), L.P. | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius V S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lycius IV S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Swift GBP Topco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Dollar A), L.P. | Ownership | 34.310 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Swift GBP Topco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp | Ownership | 5.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Swift GBP Topco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Swift GBP Topco S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Swift GBP Holdco S.a r.l. | LUX | NIA | AP Swift GBP Topco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Accelerate Bidco 2 GmbH | DEU | NIA | Accelerate Bidco GmbH | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1781787 | | | | AIOF II Galway Co-Invest Equity Ltd. | CYM | NIA | Apollo Infrastructure Opportunities Management II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management Advisors Espa?a, S.L.U. | ESP | NIA | Apollo International Management Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP X Star Holdings GP, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Aurora Cayman Holdings, L.P. | CYM | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Fort SCSp | LUX | NIA | Fort GP 1 S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3670790 | | | | Apollo Pythia Fund, L.P. | DE | NIA | Apollo Delphi Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp | LUX | NIA | Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Debt - Europe Fund I (Levered), SCSp | LUX | NIA | Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp | LUX | NIA | Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Town (Lux) SCSp | LUX | NIA | AP Town (Lux) GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Chariot Advisors, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-6628304 | | | | Atlas SP ABS Opportunity Trust IB | DE | NIA | Apollo Investment SPV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ATLAS SP ABS Opportunity Trust IA | DE | NIA | ABS IA SPE, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATLAS SP Resi Opportunity Trust IA | DE | NIA | Resi IA SPE, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-5137278 | | | | AP Lightning Holdings, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-5137099 | | | | ACTE II Lightning Co-Invest, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-5136949 | | | | ACTE II Lightning Aggregator, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-5131861 | | | | AIM Lightning Aggregator, L.P. | DE | NIA | AIM Lightning Advisors, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Lightning Advisors, LLC | DE | NIA | Apollo Impact Mission Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1811825 | | | | AP Dolphin (Luxembourg) S.a r.l. | LUX | NIA | AP HGA Manager LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Blue Investments 1-A5-1, L.P. | DE | NIA | AGF WHCO Holdings I | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP ASL Limited | CYM | NIA | ASL, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ASL, L.P. | CYM | NIA | ASL GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ASL GP, LLC | CYM | NIA | Apollo Principal Holdings IV, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4971216 | | | | Apollo TPSF Co-Invest, L.P. | DE | NIA | Apollo TPSF Co-Invest GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo TPSF Co-Invest GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | WHCO INVESTMENTS (CAYMAN) PARENT II LTD. | CYM | NIA | Maples Corporate Services Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | WHCO ADVISORS GP II, LTD. | CYM | NIA | Maples Corporate Services Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | WHCO Intermediate Holdings, Ltd. | CYM | NIA | WHCO INTERMEDIATE HOLDINGS LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP II (TWR EP IV Intermediate DC), LLC | DE | NIA | ANRP II (Overseas Intermediate Holdings), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1809025 | | | | AP Luz Aggregator, L.P. | CYM | NIA | Third Party | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Global WHCO International Holdings Designated Activity Company | IRL | NIA | AASP Management, LP | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Atlas Global WHCO Australian Holdings Designated Activity Company | IRL | NIA | TMF Management (Ireland) Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT WH 5 LP | DE | NIA | PK ALIFT WH 5 GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PK ALIFT WH 5 GP LLC | DE | NIA | Apollo PK Air Management (CLO) LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 20, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 19, L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 18, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 17, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Himalaya Merger Sub, LLC | DE | NIA | AP Himalaya Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MC Feeder II LLC | DE | NIA | APO MidCap B Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MC Feeder LP | DE | NIA | APO MidCap B Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MidCap FinCo Intermediate LLC | DE | NIA | MidCap FinCo LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MidCap B (DC) Holdings LLC | DE | NIA | APO Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MC Feeder (Z) LP | CYM | NIA | APO MidCap B Holdings, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MidCap FinCo II LLC | DE | NIA | APO MidCap B Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MidCap FinCo (DC) Holdings LLC | DE | NIA | APO MidCap B Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4722098 | | | | MidCap FinCo LLC | DE | NIA | MidCap FinCo Intermediate Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1810863 | | | | AHVF II (Overseas QFPF AIV), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1810782 | | | | AHVF II (FC II), L.P. | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Himalaya Advisors, LLC | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4925787 | | | | AHVF II Himalaya Holdings, L.P. | DE | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 21, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 16, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Kappa 20, LLC | DE | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Delius I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Euro B1), L.P. | Ownership | 41.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Delius I S.a r.l. | LUX | NIA | Apollo European Principal Finance Fund IV (Master Dollar B), L.P. | Ownership | 19.240 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Luz Advisors, LLC | CYM | NIA | Apollo Hybrid Value Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4124117 | | | | AP IX Connect Co-Invest Holdings II-A, L.P. | DE | NIA | AP IX Connect Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Edge Holdings SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP II Lux US Originations Holdings GP, LLC | DE | NIA | Apollo Origination Partnership (Lux) II, SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Glass Holding S.a r.l. | LUX | NIA | ABC Holdings 4 (B), L.P. | Ownership | 2.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Glass Holding S.a r.l. | LUX | NIA | Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P. | Ownership | 11.200 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Glass Holding S.a r.l. | LUX | NIA | Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P. | Ownership | 20.800 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ABF Glass Holding S.a r.l. | LUX | NIA | ABF International Structured Securities Sub-Aggregator VII, L.P. | Ownership | 65.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADCF Hera SPV LLC | DE | NIA | Apollo Diversified Credit Fund | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | MFIC Hera SPV LLC | DE | NIA | MidCap Financial Investment Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3907383 | | | | ACTE II Astro Aggregator, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3909494 | | | | ACTE II Astro Holdings, L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3907843 | | | | ACTE II Astro (DC), L.P. | DE | NIA | Apollo Clean Transition Equity Partners II Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Horizon Holdings SCSp | LUX | NIA | Apollo Overseas Partners (Lux) X GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity E, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity D, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity C, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity B, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF III Shelf Entity A, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Milwaukee Properties, S.L. | ESP | NIA | AP Oxygen Bidco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Kelaty House Propco 2 Limited | JEY | NIA | Kelaty House Propco 1 Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Kelaty House Propco 1 Limited | JEY | NIA | AP Swift GBP Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1800958 | | | | AP Elmo Holdings, L.P. | CYM | NIA | AP Elmo Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1800930 | | | | AP Elmo (FC), L.P. | CYM | NIA | AP Elmo Holdings GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4036665 | | | | AP Elmo Holdings LLC | DE | NIA | Apollo Global Real Estate Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Elmo Holdings GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Invetol Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Bonobela Limited | CYP | NIA | Gordian Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Pomokaira, SCSp SICAV-RAIF | LUX | NIA | Pomokaira (Lux) GP, S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Freedom Grand Parent GP LLC | DE | NIA | Freedom Grand Parent LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3858136 | | | | Freedom Grand Parent LLC | DE | NIA | Freedom Parent Holdings LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | ARED SCA SICAV-RAIF | LUX | NIA | Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l. | Ownership | 0.020 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARED SCA SICAV-RAIF | LUX | NIA | Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp | Ownership | 49.990 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ARED SCA SICAV-RAIF | LUX | NIA | Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp | Ownership | 49.990 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE Debt I - OMP, LLC | DE | NIA | AGRE Debt Fund I, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP IX Highlands Co-Invest (ML) LLC | CYM | NIA | AP Highlands Co-Invest, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Eliant SCF-AR Solutions LP | DE | NIA | Eliant Trade GP LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SEL Indigo II LLC | DE | NIA | Eliant SCF-AR Solutions LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1803579 | | | | Delos Alpha SCSp | LUX | NIA | Fort GP 2 S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aurelius Capital S.a r.l. | LUX | NIA | Delos Alpha SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Luz Bidco UK Ltd | GBR | NIA | Apollo Hybrid Value Capital Management II, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO Holdings II LP | DE | NIA | WHCO ADVISORS GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2450164 | | | | AP (Connect) VoteCo, LLC | DE | NIA | Apollo Global Management, Inc. | Influence | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1757628 | | | | AP HGA Manager LLC | CYM | NIA | Apollo Global Management, Inc. | Influence | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-3300455 | | | | AP IX (PMC) VoteCo, LLC | DE | NIA | Apollo Global Management, Inc. | Influence | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2701502 | | | | AP IX Pioneer VoteCo, LLC | DE | NIA | Apollo Global Management, Inc. | Influence | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3783993 | | | | AP IX Teton VoteCo, LLC | DE | NIA | Apollo Global Management, Inc. | Influence | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Beta 7, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1678211 | | | | Apollo TR Impact and Sustainable Credit Holdings Ltd. | CYM | NIA | Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF | Ownership | 14.480 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1678211 | | | | Apollo TR Impact and Sustainable Credit Holdings Ltd. | CYM | NIA | Apollo Total Return Master Fund LP | Ownership | 85.520 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4353274 | | | | Middle Market Apollo Institutional Private Lending | DE | NIA | Apollo Capital Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1713436 | | | | A-A ECP Academia Holdings SCSp | LUX | NIA | ALTRA GP S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Euro Investment MasterCo S.a r.l. | LUX | NIA | A-A Euro Investment Fund (Lux) SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Funding Holdco, L.P. | CYM | NIA | A-A Funding Holdco GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AA Lending Advisors GP, LLC | DE | NIA | Apollo Principal Holdings B, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Aviation Investor GP, LLC | DE | NIA | AAA Aviation Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AAA Guarantor - Co-Invest VII, L.P. | GGY | NIA | AAA Investments (Co-Invest VI), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED | IRL | NIA | ACF Europe Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AEPF III 44 S.a r.l. | LUX | NIA | Reinsurance Custody Solutions DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGRE DCP Palm Springs REIT LLC | DE | NIA | AGRE DCP Palm Springs JV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5298443 | | | | AIF VIII (Ludlow DH AIV I), L.P. | DE | NIA | Apollo Advisors VIII, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIM Everest Intermediate Holdings, L.P. | DE | NIA | Apollo Impact Mission Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Electra Co-Invest GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AIOF II Woolly Co-Invest GP, LLC | DE | NIA | Apollo Infrastructure Opportunities Advisors II, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1031481 | | | | AION Capital Partners Limited | MUS | NIA | AION Capital Management Limited | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AION Direct Private II Limited | MUS | NIA | AION Capital Partners Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Alteri Investments, L.P. | CYM | NIA | Apollo Alteri Investments Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ANRP III GenPar, Ltd. | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP II (L) Cayman Holdings, LLC | CYM | NIA | Apollo Origination Partnership II (Levered), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AOP II (UL) Cayman Holdings, LLC | CYM | NIA | Apollo Origination Partnership II (Unlevered), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP AL Borrower GP, LLC | DE | NIA | AP AL Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP AL Holdings GP, LLC | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Natural Resources Partners (Lux) III, SCSp | Ownership | 0.140 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Natural Resources Partners (P2) III, L.P. | Ownership | 5.990 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Natural Resources Partners III, L.P. | Ownership | 2.200 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Natural Resources Partners II, L.P. | Ownership | 16.670 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Overseas Partners (Lux) IX, SCSp | Ownership | 4.710 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Overseas Partners IX, L.P. | Ownership | 12.410 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Overseas Partners (Delaware 892) IX, L.P. | Ownership | 18.870 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Overseas Partners (Delaware) IX, L.P. | Ownership | 6.550 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Cobalt GP, LLC | DE | NIA | Apollo Investment Fund IX, L.P. | Ownership | 32.460 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Dakota Co-Invest Borrower GP, LLC | DE | NIA | AP Dakota Co-Invest, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3924312 | | | | AP Drive GP, LLC | DE | NIA | Apollo Hybrid Value Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1573415 | | | | AP HK Holdings GP, Limited | HKG | NIA | Apollo Overseas Partners (Delaware) IX, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1573415 | | | | AP HK Holdings GP, Limited | HKG | NIA | Apollo Overseas Partners (892 AIV) IX, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1573415 | | | | AP HK Holdings GP, Limited | HKG | NIA | Apollo Overseas Partners (Lux) IX, SCSp | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1573415 | | | | AP HK Holdings GP, Limited | HKG | NIA | Apollo Overseas Partners IX, L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1573415 | | | | AP HK Holdings GP, Limited | HKG | NIA | AP IX (Euro AIV), L.P. | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1272582 | | | | AP Holdco B.V. | NLD | NIA | AIF VIII Euro Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception Co-Invest ML GP, LLC | DE | NIA | AP Inception Co-Invest GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Inception ML GP, LLC | DE | NIA | AP VIII Inception Holdings GP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Polygon Advisors, LLC | DE | NIA | Apollo U.S. Real Estate Advisors III, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Sunna Holdings GP, LLC | DE | NIA | ANRP III Sunna Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Sunna Holdings GP, LLC | DE | NIA | AIOF II Sunna Holdings, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1008303 | | | | APH Holdings (DC), L.P | CYM | NIA | Apollo Principal Holdings B GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2582225 | | | | Apollo Advisors IX, L.P | CYM | NIA | Apollo Capital Management IX, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8056814 | | | | Apollo Asia Opportunity Fund, L.P. | DE | NIA | Apollo Asia Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Asia Service Holding Limited | CYM | NIA | Apollo Asia Real Estate Fund, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8350987 | | | | Apollo Capital Management, L.P. | DE | NIA | Apollo Capital Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Commodities Management, L.P | DE | NIA | Apollo Commodities Management GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Management, LLC | DE | NIA | Apollo Capital Credit Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Credit Secondaries Fund I SPV, L.P | CYM | NIA | Apollo Credit Secondaries I GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0688361 | | | | Apollo Credit Strategies Master Fund Ltd. | CYM | NIA | Apollo Credit Strategies Fund LP | Ownership | 23.790 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0688361 | | | | Apollo Credit Strategies Master Fund Ltd. | CYM | NIA | Apollo Offshore Credit Strategies Fund Ltd. | Ownership | 76.210 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1950548 | | | | Apollo Debt Solutions BDC | DE | NIA | Apollo Credit Management, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Diversified Credit Fund | DE | NIA | Apollo Capital Credit Adviser, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0387304 | | | | Apollo European Principal Finance Fund, L.P. | CYM | NIA | Apollo EPF Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3654254 | | | | Apollo FIG Carry Pool Aggregator GP, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 34.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3654254 | | | | Apollo FIG Carry Pool Aggregator GP, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 66.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Apollo Global Carry Pool GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool GP, LLC | DE | NIA | APH Holdings (FC), L.P. | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Global Carry Pool GP, LLC | DE | NIA | APH Holdings, L.P. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Hercules AIV Advisors, L.P. | CYM | NIA | Apollo Hercules AIV Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo HV Advisors, L.P. | CYM | NIA | Apollo HV Advisors GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Life Asset GP, LLC | CYM | NIA | Apollo Capital Management, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Management Singapore Pte. Ltd. | SGP | NIA | Apollo Asia Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1948189 | | | | Apollo Navigator Aviation Fund I, L.P. | DE | NIA | Apollo Navigator Advisors I, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-4028072 | | | | Apollo Overseas Partners (Delaware 892) IX, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1815960 | | | | Apollo Overseas Partners (Delaware) IX, L.P. | DE | NIA | Apollo Advisors IX, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4491132 | | | | Apollo Overseas Partners (Delaware) X, L.P. | DE | NIA | Apollo Advisors X, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo Overseas Partners (Lux) X GP, S.a r.l. | LUX | NIA | Apollo Advisors X, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo SB Advisors, LLC | CYM | NIA | APH Holdings (FC), L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1389816 | | | | Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF | LUX | NIA | Apollo Multi-Credit Fund GP (Lux) S.a r.l. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4132685 | | | | Apollo USREF III HP Holdings L.P. | DE | NIA | Apollo USREF III HP Holdings Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Apollo USREF III MTR Holdings Advisors II, L.P. | CYM | NIA | Apollo U.S. Real Estate Advisors GP III, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2644887 | | | | ARIS Operating Partnership L.P. | DE | NIA | Apollo Realty Income Solutions, Inc. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Castle UK Midco 2 Limited | GBR | NIA | Castle UK Midco 1 Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1133931 | | | | COF III Offshore I Ltd. | CYM | NIA | Apollo COF III Feeder LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Covis GP S.a r.l. | LUX | NIA | Covis Holdco S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | DSB Acquisition LLC | DE | NIA | DSB Holdings Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5299054 | | | | DSB Parent L.P. | DE | NIA | DSB Parent GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5286379 | | | | Financial Credit Investment III Manager, LLC | DE | NIA | Apollo Capital Management, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Gordian Holdings Limited | CYP | NIA | Koushos Korfiotis Papacharalambous L.L.C. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Honeypool Limited | IRL | NIA | Trident Bidco DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II Pte. Ltd. | SGP | NIA | India Property Fund II Cayman Corp. | Ownership | 46.260 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II Pte. Ltd. | SGP | NIA | India Property Fund II LP | Ownership | 0.190 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II Pte. Ltd. | SGP | NIA | India Property Fund II Cayman BPS, L.P. | Ownership | 0.040 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | India Property Fund II Pte. Ltd. | SGP | NIA | India Property Fund II Cayman LP | Ownership | 53.510 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Holdco I LP | DE | NIA | NNN Holdco GP I LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Holdco II LP | DE | NIA | NNN Holdco GP II LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN Holdco III LP | DE | NIA | NNN Holdco GP III LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Plutus Capital Pvt Ltd? | MUS | NIA | Plutus Holdings Pvt Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Plutus Holdings Pvt Ltd? | MUS | NIA | AION Direct Private II Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Prime Security Services TopCo Parent GP, LLC | DE | NIA | AP VIII Prime Security Services Holdings, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Sliders Advisors GP, LLC | DE | NIA | APH Holdings (DC), L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | South Downs Investment Limited | JEY | NIA | South Downs Investment (Holding) Jersey LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1844982 | | | | Structured Credit Recovery Master Fund IV LP | CYM | NIA | Apollo Structured Credit Recovery Advisors IV LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | TRF European Broadly Syndicated Loan Ltd. | CYM | NIA | TRF European Broadly Syndicated Loan (Lux) S.a r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1843435 | | | | AP Violet, L.P. | DE | NIA | Apollo Hybrid Value Advisors, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATLAS SP Resi Opportunity Trust IB | DE | NIA | Resi IA SPE, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust, Series 2022-1 | DE | NIA | Mortgage Aggregator Series Trust Administrator, L.P. - Series A | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust | DE | NIA | Mortgage Aggregator Series Trust Administrator, L.P. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Mortgage Aggregator Series Trust, Series 2024-1 | DE | NIA | Mortgage Aggregator Series Trust Administrator, L.P. - Series E | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO Holdings III | DE | NIA | WHCO INVESTMENTS A HOLDINGS ICAV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AGF WHCO Holdings I | DE | NIA | WHCO INVESTMENTS A HOLDINGS ICAV | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Acorn Limited | BMU | NIA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen (UK) Holdings Limited | GBR | NIA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 43460 | 75-2344200 | | | | Aspen American Insurance Company | TX | IA | Aspen U.S. Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Australia Service Company Pty Limited | AUS | NIA | Aspen (UK) Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | AA-3194168 | | | | Aspen Bermuda Limited | BMU | IA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Capital Management Limited | BMU | NIA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Cat Fund Limited | BMU | NIA | Aspen Capital Management Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen European Holdings Limited | GBR | NIA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | 1267395 | NYSE: AHL | Aspen Insurance Holdings Limited | BMU | NIA | Highlands Bermuda Holdco, Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0085193 | | | | Aspen Insurance U.S. Services Inc. | DE | NIA | Aspen U.S. Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | AA-1120337 | | | | Aspen Insurance UK Limited | GBR | IA | Aspen European Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Insurance UK Services Limited | GBR | NIA | Aspen (UK) Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Managing Agency Limited | GBR | IA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 73-1689025 | | | | Aspen Re America, Inc. | DE | NIA | Aspen U.S. Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Singapore Pte. Limited | SGP | NIA | Aspen Managing Agency Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 10717 | 06-1463851 | | | | Aspen Specialty Insurance Company | ND | IA | Aspen American Insurance Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 03-0528326 | | | | Aspen Specialty Insurance Management, Inc. | MA | NIA | Aspen U.S. Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-0485252 | | | | Aspen Specialty Insurance Solutions, LLC | CA | NIA | Aspen U.S. Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0190766 | | | | Aspen U.S. Holdings, Inc. | DE | NIA | Aspen (UK) Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen UK Syndicate Services Limited | GBR | NIA | Aspen (UK) Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Aspen Underwriting Limited | GBR | IA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Blue Waters Insurers, Corp. | PR | NIA | Acorn Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1036605 | | | | Digital Risk Resources, LLC | VT | NIA | Aspen U.S. Holdings, Inc. | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1448477 | | | | Highlands Bermuda Holdco, Ltd. | BMU | NIA | AP Highlands Holdings, L.P. | Ownership | 61.880 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1448477 | | | | Highlands Bermuda Holdco, Ltd. | BMU | NIA | AP Highlands Co-Invest, L.P. | Ownership | 37.820 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Peregrine Reinsurance Ltd | BMU | IA | Aspen Capital Management Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Silverton Re Ltd. | BMU | NIA | Aspen Insurance Holdings Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ACRR Sendirian Berhad | MYS | NIA | Asia Capital Reinsurance Group PTE. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AD Land Exeter Ltd. | GBR | NIA | OXW Catalina UK Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 52-7330907 | | | | AHUSCO Statutory Trust I | DE | NIA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2106587 | | | | AHUSCO Statutory Trust II | DE | NIA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2106741 | | | | AHUSCO Statutory Trust III | DE | NIA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0397878 | | | | Alea Group Holdings (Bermuda) Ltd | BMU | NIA | Catalina Beta Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 13-4036256 | | | | Alea Holdings US Company | DE | NIA | FIN LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 24899 | 06-1022232 | | | | Alea North America Insurance Company | NY | IA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Asia Capital Reinsurance Group PTE. Ltd. | SGP | IA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Asia Capital Reinsurance Malaysia SDN BHD | MYS | IA | Asia Capital Reinsurance Group PTE. Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Acra Zurich Reinsurance Trust | DE | NIA | Catalina General Insurance Ltd. | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | Catalina Acra Zurich Reinsurance Trust | DE | NIA | Elbow Re Ltd | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Re Bermuda Ltd | BMU | NIA | Catalina Holdings (Bermuda) Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Alpha US Holding Company | DE | NIA | Catalina Beta Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Beta Ltd | BMU | NIA | Catalina Holdings (Bermuda) Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Echo Limited | GBR | NIA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Finance LLP | GBR | NIA | Catalina Beta Ltd. | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Finance LLP | GBR | NIA | Catalina Holdings (Bermuda) Ltd | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Foxtrot Holdings Limited | GBR | NIA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina General Insurance Ltd. | BMU | IA | Catalina Re Bermuda Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (A) L.P. | Ownership | 28.660 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (B) L.P. | Ownership | 31.390 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (C) L.P. | Ownership | 4.090 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (D) L.P. | Ownership | 8.170 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (E) L.P. | Ownership | 4.370 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (F) L.P. | Ownership | 8.190 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings (Bermuda) Ltd. | BMU | NIA | Apollo Rose II (G) L.P. | Ownership | 8.680 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Holdings UK Limited | GBR | NIA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood European Investments Ltd. | BMU | NIA | Catalina General Insurance Ltd. | Ownership | 44.250 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood European Investments Ltd. | BMU | NIA | Elbow Re Ltd | Ownership | 45.060 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood European Investments Ltd. | BMU | NIA | Lightning Top-Up Trust | Ownership | 10.700 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood Investments Ltd | BMU | NIA | Catalina General Insurance Ltd. | Ownership | 2.840 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood Investments Ltd | BMU | NIA | Catalina Worthing Insurance Limited | Ownership | 24.140 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood Investments Ltd | BMU | NIA | Catalina Acra Zurich Reinsurance Trust | Ownership | 49.230 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood Investments Ltd | BMU | NIA | Lightning Top-Up Trust | Ownership | 7.740 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood Investments Ltd | BMU | NIA | Elbow Re Ltd | Ownership | 16.050 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Oxenwood Real Estate II Ltd | BMU | NIA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Permian Ltd. | BMU | NIA | Catalina General Insurance Ltd. | Ownership | 67.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Permian Ltd. | BMU | NIA | Catalina Oxenwood Real Estate II Ltd | Ownership | 33.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Re Archdale Life Insurance Company Ltd | BMU | IA | Catalina Re Archdale US LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Re Archdale US LLC | DE | NIA | Catalina Re Bermuda Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Re Bermuda Ltd | BMU | IA | Catalina Holdings (Bermuda) Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Services (Bermuda) Ltd. | BMU | NIA | Catalina Beta Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Services Switzerland AG | CHE | NIA | Catalina Echo Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Services UK Limited | GBR | NIA | Catalina Holdings UK Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina U.S. Insurance Services LLC | DE | NIA | Catalina Alpha US Holding Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catalina Worthing Insurance Limited | GBR | IA | Catalina Holdings UK Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Elbow Re Ltd. | BMU | IA | Catalina Beta Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3847772 | | | | FIN LLC | DE | NIA | Alea Group Holdings (Bermuda) Ltd | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-0841323 | | | | Home Construction Management, Inc | CO | NIA | Residential Loss Control Holdings LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Lightning Top-Up Trust | DE | NIA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 23671 | 95-2488300 | | | | National American Insurance Company of California | CA | IA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | OLF1 Partners LP | GBR | NIA | Catalina Oxenwood Real Estate II Ltd | Ownership | 76.900 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Oxenwood Catalina (Germany II) S.? r.l. | LUX | NIA | OXW Catalina European Holdco S.?.r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Oxenwood Catalina III Limited | GGY | NIA | Catalina Oxenwood European Investments Ltd. | Ownership | 98.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Oxenwood Catalina III Limited | GGY | NIA | OXW Partners LP | Ownership | 1.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Oxenwood Catalina Neuss S.? r.l. | LUX | NIA | OXW Catalina European Holdco S.?.r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Oxenwood JV Capital Limited | ..GGY. | NIA | OXW Partners LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Oxenwood JV Capital 2 Limited | ..GGY. | NIA | OXW Partners 2 LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Oxenwood Luxembourg S.? r.l. | ..LUX. | NIA | Oxenwood JV Capital Limited | Ownership | 96.150 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Oxenwood Luxembourg S.? r.l. | ..LUX. | NIA | OXW Capital LP | Ownership | 3.850 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Oxenwood Luxembourg 2 S.? r.l. | ..LUX. | NIA | Oxenwood JV Capital 2 Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Oxenwood Real Estate LLP | ..GBR. | NIA | Catalina Oxenwood Real Estate II Ltd | Ownership | 67.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Capital LP | ..GBR. | NIA | Catalina Oxenwood Real Estate II Ltd | Ownership | 67.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Capital Management Limited | ..GGY. | NIA | Oxenwood Real Estate LLP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina (Logistics XVII) Limited | ..GGY. | NIA | OXW Catalina UK Limited | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina (Logistics XXV) Limited | ..GGY. | NIA | OXW Catalina UK Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina (Logistics XXVI) Limited | ..GGY. | NIA | OXW Catalina UK Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina (Logistics XXVII) Limited | ..GGY. | NIA | OXW Catalina UK Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina European Holdco S.? r.l. | ..LUX. | NIA | Oxenwood Catalina III Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina PropCo 1 S.? r.l. | ..LUX. | NIA | OXW Catalina European Holdco S.? r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina PropCo 2 S.? r.l. | ..LUX. | NIA | OXW Catalina European Holdco S.? r.l. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina UK Limited | ..GGY. | NIA | Catalina Oxenwood Investments Ltd | Ownership | 98.500 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Catalina UK Limited | ..GGY. | NIA | OXW Partners LP | Ownership | 1.500 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Partners LP | ..GBR. | NIA | Catalina Oxenwood Real Estate II Ltd | Ownership | 67.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | OXW Partners 2 LP | ..GBR. | NIA | Catalina Oxenwood Real Estate II Ltd | Ownership | 67.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .4734 | Apollo Global Mgmt Grp | 11671 | 88-0510283 | ..... | ..... | ..... | ProBuilders Specialty Insurance Company | .. DC. | OTH | Home Construction Management Inc | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | 5 |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Propco (Greenock) Limited | ..GGY. | NIA | Catalina Acra Zurich Reinsurance Trust | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Propco (Newport) Limited | ..GGY. | NIA | Catalina Acra Zurich Reinsurance Trust | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Propco (Swansea) Limited | ..GGY. | NIA | Catalina Worthing Insurance Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Propco (Telford) Limited | ..GGY. | NIA | Catalina General Insurance Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | Propco (Yeovil) Limited | ..GGY. | NIA | Catalina Acra Zurich Reinsurance Trust | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | 38-3683866 | ..... | ..... | ..... | QLT Buffalo LLC | .. VA. | NIA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | 20-1609988 | ..... | ..... | ..... | Residential Loss Control Holdings LLC | .. DE. | NIA | Catalina Echo Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .4734 | Apollo Global Mgmt Grp | 20613 | 04-1027270 | ..... | ..... | ..... | SPARTA Insurance Company | .. CT. | IA | Alea Holdings US Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | A-A Funding Holdco, L.P. | ..CYM. | NIA | A-A Funding Holdco GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | A-A Funding Holdco Onshore, LLC | .. DE. | NIA | A-A Funding Holdco Offshore I, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | A-A Funding Holdco Onshore, LLC | .. DE. | NIA | A-A Funding Holdco Offshore II, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | 87-3583692 | ..... | ..... | ..... | A-A Mortgage Investor, LLC | .. DE. | NIA | A-A Mortgage Holdco, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | 98-0630022 | ..... | 1858681 | ..... | Athene Holding Ltd. | .. DE. | UIP | Apollo Global Management, Inc. | Ownership | 67.070 | AGM; M. Rowan; J. Harris; L. Black | NO | 4 |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | AADE RML, LLC | .. IA. | NIA | Athene Annuity & Life Assurance Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .4734 | Apollo Global Mgmt Grp | 61689 | 42-0175020 | ..... | ..... | ..... | Athene Annuity and Life Company | .. IA. | RE | Athene Annuity & Life Assurance Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | P.L. Assigned Services, Inc. | .. NY. | NIA | Athene Annuity & Life Assurance Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | A-A Funding Holdco Offshore II, LLC | ..CYM. | NIA | Athene Annuity & Life Assurance Company | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .4734 | Apollo Global Mgmt Grp | 63932 | 13-1970218 | ..... | ..... | ..... | Athene Life Insurance Company of New York | .. NY. | DS | Athene Annuity & Life Assurance Company of New York | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | AAIA RML, LLC | .. IA. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .4734 | Apollo Global Mgmt Grp | 68039 | 13-2570714 | ..... | ..... | ..... | Athene Annuity & Life Assurance Company of New York | .. NY. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .4734 | Apollo Global Mgmt Grp | 14179 | 45-3727380 | ..... | ..... | ..... | Athene Re USA IV, Inc. | .. VT. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | 93-0936153 | ..... | ..... | ..... | Centralife Annuities Service, Inc. | .. AZ. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | YES | ..... |
| .4734 | Apollo Global Mgmt Grp | 15306 | 46-2091695 | ..... | ..... | ..... | Structured Annuity Reinsurance Company | .. IA. | DS | Athene Annuity and Life Company | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | 141 W. Jackson Owner LLC | .. DE. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | 660 NC LLC | .. DE. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | W 28 Street Funding LLC | .. DE. | DS | Athene Annuity and Life Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |
| .... | ..... | ..... | ..... | ..... | ..... | ..... | AARE Structured Holdings LLC | .. DE. | NIA | Athene Annuity Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | ..... |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4734 | Apollo Global Mgmt Grp | 61492 | 44-0188050 | | 59252 | | Athene Annuity & Life Assurance Company | DE | UDP | Athene Annuity Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Life Re International Ltd. | BMU | IA | Athene Annuity Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-0628973 | | | | Athene Life Re Ltd. | BMU | IA | Athene Annuity Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Funding Holdco Offshore I, LLC | CYM | NIA | Athene Annuity Re Ltd. | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate Holding Ltd. | BMU | NIA | Athene Asset L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate International Ltd. | BMU | IA | Athene Co-Invest Reinsurance Affiliate 1A Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate LP | DE | NIA | Athene Co-Invest Reinsurance Affiliate 1A Ltd. | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate 2B Ltd. | BMU | IA | Athene Co-Invest Reinsurance Affiliate 2A Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate 2A Ltd. | BMU | NIA | Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate 1A Ltd. | BMU | IA | Athene Co-Invest Reinsurance Affiliate Holding Ltd. | Ownership | 33.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1502187 | | | | Athene Co-Invest Reinsurance Affiliate 1B Ltd. | BMU | IA | Athene Co-Invest Reinsurance Affiliate LP | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Bermuda Employee Company Ltd. | BMU | NIA | Athene Holding Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene IP Holding Ltd. | BMU | NIA | Athene Holding Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene North Employment Service Corporation | CAN | NIA | Athene Holding Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 42-1458424 | | | | Athene USA Corporation | IA | UIP | Athene Holding Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Holding Ltd. | BMU | NIA | Athene Holding Ltd. | Ownership | 10.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Japan K.K. | JPN | NIA | Athene Holding Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ADIP (Athene) Carry Plan, L.P. | BMU | NIA | Athene Life Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Annuity Re II Ltd. | BMU | IA | Athene Life Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Asset L.P. | BMU | NIA | Athene Life Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd. | BMU | NIA | Athene Life Re Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Onshore Fund, LLC | DE | NIA | Athene Life Re Ltd. | Ownership | 99.370 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Mortgage Holdco, LLC | DE | NIA | Athene USA Corporation | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3583692 | | | | A-A Mortgage Investor, LLC | DE | NIA | Athene USA Corporation | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1586758 | | | | A-A Offshore 2021-1 (Java), L.P. | CYM | NIA | Athene USA Corporation | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Onshore Fund, LLC | DE | NIA | Athene USA Corporation | Ownership | 0.630 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4759561 | | | | ACM Trademarks, L.L.C. | IA | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0378576 | | | | ARPH (Headquarters Building), LLC | IA | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 98-1408540 | | | | Athene Annuity Re Ltd. | BMU | UIP | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 43-1494264 | | | | Athene Assignment Corporation | DE | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2544030 | | | | Athene Employee Services, LLC | IA | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 04-3584290 | | | | Athene London Assignment Corporation | DE | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2059254 | | | | Athene Noctua, LLC | DE | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-1692954 | | | | Athene Re Services, LLC | NY | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Risk Aggregator, LLC | DE | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Securities, LLC | IA | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | NNN AGP Opportunities GP, LLC | DE | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Rosencrantz Depositor, LLC | DE | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Funding Holdco Offshore I, LLC | CYM | NIA | Athene USA Corporation | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | A-A Funding Holdco Offshore II, LLC | CYM | NIA | Athene USA Corporation | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athene Re Japan Solutions Co., Ltd. | JPN | NIA | Athene USA Corporation | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Deutschland Service GmbH | DEU | NIA | Athora Deutschland Gmbh | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | AP Credit Solutions IV Pte | SGP | NIA | Athora Lux Invest S.C.Sp | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | GVR500 Building B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE Young Urban Housing B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE Griftlaan Zeist B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Bellecom N.V. | BEL | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | PDC Industrial Center 143 Sp. Z o.o | POL | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Dumenza Sp. Z o.o | POL | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE NL Holding 1 S.a.r.l | LUX | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE NL Property AB | SWE | NIA | RE NL Holding 1 S.a.r.l | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE NL Bor?s 1 AB | SWE | NIA | RE NL Property AB | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE NL Vansbro 1 AB | SWE | NIA | RE NL Property AB | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | RE NL ?rebro 1 AB | SWE | NIA | RE NL Property AB | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Ireland TAM Dublin Property S.A.R.L | LUX | NIA | RE NL Holding 1 S.a.r.l | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Lux Earth Holdings 1 S.A. | LUX | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora France Earth Holdings 1 SASU | FRA | NIA | Athora Lux Earth Holdings 1 S.A. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Terra Nova V Montreuil SCI | FRA | NIA | Athora France Earth Holdings 1 SASU | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora France Sky Holdings 1 SASU | FRA | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Sky 1 SCI | FRA | NIA | Athora France Sky Holdings 1 SASU | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Sky Douai SCI | FRA | NIA | Athora France Sky Holdings 1 SASU | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Sky Flassan SCI | FRA | NIA | Athora France Sky Holdings 1 SASU | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Sky Peynier SCI | FRA | NIA | Athora France Sky Holdings 1 SASU | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Zwitserleven PPI N.V. | NLD | IA | Athora Netherlands N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Italy Holding DAC | IRL | NIA | Athora Holding Ltd. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Italia S.p.A | ITA | IA | Athora Italy Holding DAC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Assi 90 S.r.l. (In liquidation) | ITA | NIA | Athora Italia S.p.A | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Amissima Diversified Income ICAV | IRL | NIA | Athora Italia S.p.A | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Agenzia Assicurazioni S.r.l. | ITA | NIA | Athora Italia S.p.A | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Treasury Fund Administration S.a r.l. | LUX | NIA | Athora Lux Invest S.C.Sp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | ATR Asia Credit VCC | SGP | NIA | Athora Lux Invest S.C.Sp | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions IV Pte | SGP | NIA | Athora Lux Invest NL SCSp | Ownership | 16.670 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Lux Invest NL SCSp | LUX | NIA | Athora Lux Invest Management S.a.r.l. | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | CRE Direct Lending Administration S.a.r.l. | LUX | NIA | Athora Lux Invest NL SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Middle Market Direct Lending Administration S.a.r.l. | LUX | NIA | Athora Lux Invest NL SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Large Cap Direct Lending Administration S.a.r.l. | LUX | NIA | Athora Lux Invest NL SCSp | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | AP Credit Solutions IV Pte | SGP | NIA | Athora Verdi Series LP | Ownership | 16.670 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Netherlands Services B.V. | NLD | NIA | Athora Netherlands Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Athora Netherlands N.V. | NLD | NIA | Athora Netherlands Holding Limited | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | SRLEV N.V. | NLD | IA | Athora Netherlands N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | N.V. Pensioen ESC | CUW | IA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | REAAL De Ruyterkade B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | REAAL Winkels I B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | REAAL Winkels II B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | REAAL Wognumsebuurt B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | REAAL Kantoren I B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | REAAL Woningen I B.V. | NLD | NIA | SRLEV N.V. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | 8445 Pacific Avenue, LLC | DE | NIA | Athene Annuity and Life Company | Management | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5299054 | | | | DSB Parent L.P. | DE | NIA | DSB Parent GP, LLC | Management | 0.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 38-3981749 | | | | DSB Holdings, Inc. | DE | NIA | DSB Parent L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5363304 | | | | DSB Acquisition LLC | DE | NIA | DSB Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2239820 | | | | 1029 Medical Center Circle, MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2240075 | | | | 1041 Morganton Boulevard SW MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2240370 | | | | 1111 Medical Center Circle MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2246127 | | | | 112 Tradepark Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2251224 | | | | 1140 Lexington Road MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2251387 | | | | 1150 Lexington Road MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2396117 | | | | 1152 Lexington Road MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2339935 | | | | 137 South Main Street MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2340075 | | | | 150 West 100 North MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2359967 | | | | 1520 East Hammer Lane MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2361470 | | | | 155 Hospital Road MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2362241 | | | | 1717 Harper Road MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2385757 | | | | 175 North 100 West MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2385895 | | | | 183 Hospital Road MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2396446 | | | | 186 Medical Park Loop MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2421735 | | | | 1995 Errecart Boulevard MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2421884 | | | | 201 South Main Street MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2450724 | | | | 225 Big Station Camp Boulevard MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2450860 | | | | 225 Hospital Drive MOB-A, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2450972 | | | | 225 Hospital Drive MOB-B, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2504163 | | | | 253 Veterans Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2504271 | | | | 2850 Lewis Lane MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2504393 | | | | 2870 Lewis Lane MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2512294 | | | | 319 Hospital Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2512359 | | | | 350 Hospital Way MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2512435 | | | | 360 Hospital Drive LTC, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2541835 | | | | 419 Holiday Court MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2541987 | | | | 45 Tower Circle MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2567004 | | | | 5300 South Highway 95 MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2567110 | | | | 550 Hospital Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2567227 | | | | 6719 Gov. G. C. Peery Highway MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2590305 | | | | 6735 Suffield Lane LTC, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2590424 | | | | 711 Cook Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2590543 | | | | 8 Linville Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2541705 | | | | 850 West Baraga Avenue MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2610893 | | | | 901 Kenton Station Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2610967 | | | | 991 Medical Park Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0935981 | | | | Acquisition Bell Hospital, LLC | MI | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 68-0513045 | | | | Advanced Imaging at Community Medical Center, LLC | MT | NIA | RCHP-Billings ? Missoula, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0950290 | | | | AdvantagePoint Health Alliance - Blue Ridge, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5061651 | | | | AdvantagePoint Health Alliance - Bluegrass, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4845692 | | | | AdvantagePoint Health Alliance - Great Lakes, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 37-1877002 | | | | AdvantagePoint Health Alliance - Hot Springs, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0512128 | | | | AdvantagePoint Health Alliance - Laurel Highlands, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2014303 | | | | AdvantagePoint Health Alliance - Paris, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2024882 | | | | AdvantagePoint Health Alliance - Mesillla Valley, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-4076135 | | | | AdvantagePoint Health Alliance - Northwest, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1792513 | | | | AdvantagePoint Health Alliance - Tennessee Valley, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4896262 | | | | AdvantagePoint Health Alliance - Western North Carolina, LLC | DE | NIA | AdvantagePoint Health Alliance, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2112290 | | | | AdvantagePoint Health Alliance, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763639 | | | | America Management Companies, LLC | DE | NIA | LifePoint Corporate Services General Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1702327 | | | | American HomePatient of Sanford, LLC | NC | NIA | DLP Central NC JV, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 56-2041876 | | | | American HomePatient of Unifour, LLC | NC | NIA | DLP Central NC JV, LLC | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763656 | | | | AMG-Crockett, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763652 | | | | AMG-Hillside, LLC | DE | NIA | LifePoint Medical Group ? Hillside, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763648 | | | | AMG-Southern Tennessee, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763642 | | | | AMG-Trinity, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-2844780 | | | | Anderson Rehabilitation Institute, LLC | IL | NIA | LPNT IRF Development 14, LLC | Ownership | 40.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3902776 | | | | Antelope Valley Specialty Hospital, LLC | CA | NIA | LPNT BH Development 2, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762445 | | | | Arkansas Healthcare Services, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762532 | | | | Ashley Valley Medical Center, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762570 | | | | Ashley Valley Physician Practice, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1867833 | | | | Athens Physicians Practice, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1866028 | | | | Athens Regional Medical Center, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-5199555 | | | | Athens Surgery Center Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0812776 | | | | Athens Surgery Center, LLC | DE | NIA | Athens Surgery Center Partner, LLC | Ownership | 92.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4711074 | | | | Atlantic Rehabilitation Institute, LLC | NJ | NIA | LPNT Development 65, LLC | Ownership | 45.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 34-4795636 | | | | Avon RH, LLC | DE | NIA | CRH of Avon, LLC | Ownership | 55.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-1206112 | | | | Baptist Health Rehabilitation Hospital, LLC | FL | NIA | LPNT IRF Development 51, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-4010592 | | | | Baptist Memorial Rehabilitation Hospital - Madison, LLC | MS | NIA | LP IRF Development 65, LLC | Ownership | 45.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-1613457 | | | | Baptist Memorial Rehabilitation Hospital, G.P. | DE | NIA | CRH of Memphis, LLC | Ownership | 45.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-0924455 | | | | Beachwood RH, LLC | DE | NIA | CRH of Cleveland, LLC | Ownership | 55.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3879820 | | | | Beckett Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2497618 | | | | Beckett Springs Physician Group, LLC | DE | NIA | Beckett Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-4457457 | | | | Bell JV, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0936558 | | | | Bell Physician Practices, Inc. | MI | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2040916 | | | | Bellingham Northwest, LLC | WA | NIA | LPNT IRF Development 77, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0510042 | | | | Big Sky Surgery Center, LLC | MT | NIA | RCHP Billings-Missoula, LLC | Ownership | 35.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3337014 | | | | Billings-RCHP Healthcare Holdings, LLC | DE | NIA | RCHP-Montana, LLC | Ownership | 95.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Bitterroot Health Dialysis, LLC | DE | NIA | RCHP Billings-Missoula, LLC | Ownership | 16.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 75-3158601 | | | | Blue Ridge Cardiology Services, LLC | NC | NIA | DLP Cardiac Partners, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1757924 | | | | Bourbon Community Hospital, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1824637 | | | | Bourbon Physician Practice, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 26-3471636 | | | | Brentwood Meadows, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1732638 | | | | Brentwood Meadows Physician Group, LLC | DE | NIA | Brentwood Meadows, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-0880990 | | | | Brim Hospitals, Inc. | OR | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1303441 | | | | Buffalo Trace Radiation Oncology Associates, LLC | KY | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2555839 | | | | Capella DISCO, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-4782406 | | | | Capella Health Holdings, LLC | DE | NIA | Lima HoldCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2767829 | | | | Capella Healthcare, LLC | DE | NIA | Capella Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8308250 | | | | Capella Holdings of Oklahoma, LLC | DE | NIA | Muskogee Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2769815 | | | | Capella Holdings, LLC | DE | NIA | Capella Health Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2711976 | | | | Carrollton Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0970704 | | | | Carrollton Springs Physician Group, LLC | DE | NIA | Carrollton Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762357 | | | | Castleview Hospital, LLC | DE | NIA | Castleview Medical, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1769739 | | | | Castleview Medical, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762573 | | | | Castleview Physician Practice, LLC | DE | NIA | Castleview Medical, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 56-2206020 | | | | Catawba Valley Heart Services Management, LLC | NC | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Catawba Valley Imaging Services, LLC | NC | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4041828 | | | | CBH Operations Company, LLC | TX | NIA | Cornerstone Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3642058 | | | | CBH Real Estate Company, LLC | TX | NIA | Cornerstone Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-1086414 | | | | CCMC Holdco, LLC | DE | NIA | RCCH-UW Medicine Healthcare Holdings, LLC | Ownership | 83.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 06-1646451 | | | | Centerre Healthcare, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-1007735 | | | | Centra Behavioral Health Hospital, LLC | VA | NIA | LPNT BH Development 9, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3156302 | | | | Centra Rehabilitation Hospital, LLC | VA | NIA | LPNT IRF Development 71, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1700822 | | | | Changes Premier Health, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8092157 | | | | CHC Management Services, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-5484391 | | | | Clark Regional Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2971820 | | | | Clear Lake Rehabilitation Hospital, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8484894 | | | | Clinch Professional Physician Services, LLC | DE | NIA | LifePoint VA Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 54-1058953 | | | | Clinch Valley Medical Center, Inc. | VA | NIA | LifePoint VA Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 34-2051378 | | | | Clinch Valley Physicians Associates, LLC | VA | NIA | LifePoint VA Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0467493 | | | | Clinch Valley Pulmonology, LLC | VA | NIA | LifePoint VA Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0376229 | | | | Clinch Valley Urology, LLC | VA | NIA | LifePoint VA Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4088312 | | | | CMCH Holdings, LLC | DE | NIA | RCCH Washington Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 42-1489777 | | | | Collaborative Laboratory Services, L.L.C. | IA | NIA | RCHP-Ottumwa, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3730510 | | | | Colorado Plains Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1385366 | | | | Community Health Network Rehabilitation Hospital South, LLC | DE | NIA | LPNT Development 63, L.L.C. | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1522514 | | | | Community Medical Center Dialysis, LLC | DE | NIA | RCHP Billings-Missoula, LLC | Ownership | 20.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5110509 | | | | Community Health Network Rehabilitation Hospital West, LLC | DE | NIA | LPNT IRF Development 53, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3414249 | | | | Community Health Network Rehabilitation Hospital, LLC | DE | NIA | CRH of Indianapolis, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1779016 | | | | Community Medical, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3341700 | | | | Community-Based Services, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4795061 | | | | Copper Springs Hospital, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1829945 | | | | Copper Springs Hospital Physician Group, LLC | DE | NIA | Copper Springs Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 37-1858236 | | | | Cornerstone Behavioral Health Broken Arrow, LLC | TX | NIA | Cornerstone Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2594168 | | | | Cornerstone Behavioral Health Clear Lake, LLC | TX | NIA | Cornerstone Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-4016348 | | | | Cornerstone Behavioral Health New Braunfels, LLC | TX | NIA | CBH Operations Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1764392 | | | | Cornerstone Behavioral Health Tucscon, LLC | TX | NIA | Cornerstone Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0451612 | | | | Cornerstone Behavioral Health, LLC | TX | NIA | Lifepoint Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1752262 | | | | Cottonwood Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5317446 | | | | Cottonwood Springs Physician Group, LLC | DE | NIA | Cottonwood Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-4445306 | | | | CRH of Arlington, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2071854 | | | | CRH of Avon, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4348984 | | | | CRH of Bentonville, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 50.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1236897 | | | | CRH of Cincinnati, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-0923586 | | | | CRH of Cleveland, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8182311 | | | | CRH of Dallas, LLC | MO | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-2498439 | | | | CRH of El Paso, LLC | TX | NIA | LPNT IRF Development 81, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0862820 | | | | CRH of Fort Worth, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3338192 | | | | CRH of Indianapolis, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0670878 | | | | CRH of Lancaster, LLC | MO | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-3267166 | | | | CRH of Langhorne, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1253139 | | | | CRH of Longview, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3214780 | | | | CRH of Madison, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0911604 | | | | CRH of Memphis, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-5346177 | | | | CRH of Oklahoma City, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1624871 | | | | CRH of San Antonio, LLC | TX | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-1158523 | | | | CRH of Springfield, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8734892 | | | | CRH of St. Louis, LLC | MO | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1259358 | | | | CRH of Temple, LLC | DE | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2332031 | | | | CRH of Waukesha, LLC | MO | NIA | Centerre Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762364 | | | | Crockett Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1824633 | | | | Crockett PHO, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3508559 | | | | CSH/LP Behavioral Health and Rehabilitation Tennessee | DE | NIA | CSH/LP Rehabilitation Holdings, LLC | Ownership | 99.800 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3508559 | | | | CSH/LP Behavioral Health and Rehabilitation Tennessee | DE | NIA | LPNT IRF Development 76, LLC | Ownership | 0.200 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3534549 | | | | CSH/LP Behavioral Health Holdings, LLC | DE | NIA | LPNT BH Development 5, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3551517 | | | | CSH/LP Rehabilitation Holdings, LLC | DE | NIA | LPNT IRF Development 76, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3488649 | | | | CSH/LP Rehabilitation Texas, LLC | DE | NIA | CSH/LP Rehabilitation Holdings, LLC | Ownership | 99.800 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 41-2235372 | | | | CTRH, L.L.C. | DE | NIA | LifePoint Rehab LLC | Ownership | 80.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2999605 | | | | Danville Diagnostic Imaging Center, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2999870 | | | | Danville Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3011031 | | | | Danville Regional Medical Center School of Health Professions, LLC | DE | NIA | Danville Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2028539 | | | | Danville Regional Medical Center, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1777176 | | | | Denver Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1699112 | | | | Denver Springs Physician Group, LLC | DE | NIA | Denver Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2558697 | | | | Dignity Health Arroyo Grande IRF, LLC | DE | NIA | LPNT IRF Development 59, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-3724879 | | | | Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C. | DE | NIA | LPNT Rehab Development 2, LLC | Ownership | 60.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 38-3839116 | | | | DLP Cardiac Partners, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0798160 | | | | DLP Cardiology Associates, LLC | DE | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0816297 | | | | DLP Cardiology Physicians, LLC | DE | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1776613 | | | | DLP Central Carolina Family Medicine, LLC | DE | NIA | DLP Central Carolina Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0691912 | | | | DLP Central Carolina Medical Center, LLC | DE | NIA | DLP Central NC Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0512118 | | | | DLP Central Carolina Medical Group, LLC | DE | NIA | DLP Central Carolina Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1798362 | | | | DLP Central Carolina Physician Practices, LLC | DE | NIA | DLP Central Carolina Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1772661 | | | | DLP Central NC Holding Company, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0886000 | | | | DLP Central NC JV, LLC | DE | NIA | DLP Central NC Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4786844 | | | | DLP Conemaugh Holding Company, LLC | DE | NIA | DLP Lima Partner, LLC | Ownership | 97.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1758925 | | | | DLP Conemaugh JV, LLC | DE | NIA | DLP Conemaugh Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1739000 | | | | DLP Conemaugh Memorial Medical Center, LLC | DE | NIA | DLP Conemaugh Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4787404 | | | | DLP Conemaugh Meyersdale Medical Center, LLC | DE | NIA | DLP Conemaugh Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0442133 | | | | DLP Conemaugh Miners Medical Center, LLC | DE | NIA | DLP Conemaugh Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0442710 | | | | DLP Conemaugh Physician Practices, LLC | DE | NIA | DLP Conemaugh Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4497668 | | | | DLP Frye Medical Group, LLC | DE | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2547114 | | | | DLP Frye Regional Medical Center, LLC | DE | NIA | DLP Central NC Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0821296 | | | | DLP Frye Regional Physician Practices, LLC | DE | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1833014 | | | | DLP Good Shepherd Holding Company, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3586287 | | | | DLP Good Shepherd JV, LLC | DE | NIA | DLP Good Shepherd Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0842578 | | | | DLP Graystone Family Practice Associates, LLC | DE | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3513531 | | | | DLP Gregg County Hospital, LLC | DE | NIA | DLP Good Shepherd Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1775240 | | | | DLP Harris JV, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3932775 | | | | DLP Harris Regional Hospital, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0830918 | | | | DLP Haywood Regional Medical Center, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4750610 | | | | DLP Healthcare, LLC | DE | NIA | DLP Partner, LLC | Ownership | 97.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0734284 | | | | DLP Hickory Family Practice Associates, LLC | DE | NIA | DLP Frye Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4023753 | | | | DLP Lima Partner, LLC | DE | NIA | Lima HoldCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2743520 | | | | DLP Maria Parham Medical Center, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 80.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3275682 | | | | DLP Maria Parham Physician Practices, LLC | DE | NIA | DLP Maria Parham Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0818718 | | | | DLP Marquette General Hospital, LLC | MI | NIA | DLP Marquette Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0829209 | | | | DLP Marquette Health Plan, LLC | DE | NIA | DLP Marquette Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4733741 | | | | DLP Marquette Holding Company, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0870470 | | | | DLP Marquette JV, LLC | DE | NIA | DLP Marquette Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0835058 | | | | DLP Marquette Physician Practices, Inc. | MI | NIA | DLP Marquette Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3555578 | | | | DLP Marshall Medical Center, LLC | DE | NIA | DLP Good Shepherd Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0818118 | | | | DLP Partner Central Carolina, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1854798 | | | | DLP Partner Conemaugh, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-0798024 | | | | DLP Partner Frye, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0869753 | | | | DLP Partner Marquette, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-5007044 | | | | DLP Partner MedWest, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3027649 | | | | DLP Partner Twin County, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-4996175 | | | | DLP Partner Wilson Rutherford, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2708085 | | | | DLP Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2909143 | | | | DLP Person Memorial Hospital, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3027678 | | | | DLP Person Physician Practices, LLC | DE | NIA | DLP Person Memorial Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 32-0542786 | | | | DLP Person Urgent Care, LLC | DE | NIA | DLP Person Memorial Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-5137699 | | | | DLP Rutherford Physician Practices, LLC | DE | NIA | DLP Rutherford Regional Health System, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0811171 | | | | DLP Rutherford Regional Health System, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0441929 | | | | DLP Swain County Hospital, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0797450 | | | | DLP Twin County Holding Company, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 80.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-4601912 | | | | DLP Twin County Physician Practices, LLC | DE | NIA | DLP Twin County Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-4601843 | | | | DLP Twin County Regional Healthcare, LLC | DE | NIA | DLP Twin County Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1049674 | | | | DLP Western Carolina Physician Practices, LLC | DE | NIA | DLP Harris Regional Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2491141 | | | | DLP WilMed Nursing Care and Rehabilitation Center, LLC | DE | NIA | DLP Wilson Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-1034226 | | | | DLP Wilson Holding Company, LLC | DE | NIA | DLP Healthcare, LLC | Ownership | 80.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-4317222 | | | | DLP Wilson Medical Center, LLC | DE | NIA | DLP Wilson Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0966359 | | | | DLP Wilson Physician Practices, LLC | DE | NIA | DLP Wilson Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1275266 | | | | Dodge City Healthcare Group, LLC | KS | NIA | Western Plains Regional Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2712112 | | | | Dublin Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0828870 | | | | Dublin Springs Physician Group, LLC | DE | NIA | Dublin Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2381888 | | | | East Valley Rehabilitation Hospital, L.L.C. | DE | NIA | LPNT Rehab Development 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1589139 | | | | Eastern Iowa Rehabilitation Hospital, LLC | IA | NIA | LPNT Development 7, L.L.C. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1661796 | | | | ECM Health Group, LLC | DE | NIA | Florence Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-1585825 | | | | ECM TVCC, LLC | DE | NIA | Florence Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1460778 | | | | EHC PRMC G.P., LLC | DE | NIA | Essent Healthcare ? Paris, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3693334 | | | | EHC PRMC L.P., LLC | DE | NIA | Essent Healthcare ? Paris, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 41-2074132 | | | | EHCO, LLC | DE | NIA | Essent Healthcare, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3042630 | | | | El Camino Health Rehabilitation Institute, LLC | CA | NIA | LPNT IRF Development 52, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 43-1987390 | | | | Essent ? Ayer Healthcare Group, Inc. | MA | NIA | Essent Healthcare ? Ayer, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5430358 | | | | Essent DISCO, LLC | DE | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3709309 | | | | Essent Haverhill Healthcare Group, Inc. | MA | NIA | Essent Healthcare of Massachusetts, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 73-1659047 | | | | Essent Healthcare ? Ayer, Inc. | TN | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1479933 | | | | Essent Healthcare - Paris, Inc. | DE | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3052275 | | | | Essent Healthcare - Pennsylvania, Inc. | DE | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3052232 | | | | Essent Healthcare - Waynesburg, LLC | DE | NIA | Essent Healthcare - Pennsylvania, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 31-1737300 | | | | Essent Healthcare of Connecticut, Inc. | CT | NIA | Sharon Hospital Holding Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 04-3568182 | | | | Essent Healthcare of Massachusetts, Inc. | MA | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 67-1773359 | | | | Essent Healthcare, Inc. | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 33-1073948 | | | | Essent PRMC, L.P. | DE | NIA | EHC PRMC L.P., LLC | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 33-1073948 | | | | Essent PRMC, L.P. | DE | NIA | EHC PRMC G.P., LLC | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1840539 | | | | Essent Realty, Inc. | TN | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2055498 | | | | Duval Springs, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3549266 | | | | Everest Rehabilitation Hospital Keller, LLC | TX | NIA | Texas Rehabilitation Hospital of Fort Worth, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5077105 | | | | Everest Rehabilitation Hospital OKC, LLC | TX | NIA | Mercy Rehabilitation Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-4460037 | | | | Fauquier Diagnostic Imaging Center, LLC | DE | NIA | Fauquier Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-1001620 | | | | Fauquier Holding Company, LLC | DE | NIA | Fauquier Partner, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3168620 | | | | Fauquier Long-Term Care, LLC | DE | NIA | Fauquier Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3107896 | | | | Fauquier Medical Center, LLC | DE | NIA | Fauquier Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0938666 | | | | Fauquier Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 46-3111963 | | | | Fauquier Physician Practices, LLC | DE | NIA | Fauquier Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-3937528 | | | | Fleming Medical Center, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3853700 | | | | Florence Physicians, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3932835 | | | | Florence-UCC, LLC | DE | NIA | RCHP-Florence, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3956864 | | | | Forward Health Ventures (A) LLC | DE | NIA | Forward Health Ventures Holdings Inc. | Ownership | 95.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3956864 | | | | Forward Health Ventures (A) LLC | DE | NIA | Lifepoint Corporate Services, General Partnership | Ownership | 5.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3971430 | | | | Forward Health Ventures (B) LLC | DE | NIA | Forward Health Ventures L.P. | Ownership | 95.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3971430 | | | | Forward Health Ventures (B) LLC | DE | NIA | Lifepoint Corporate Services, General Partnership | Ownership | 5.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3938260 | | | | Forward Health Ventures Holdings Inc. | DE | NIA | Forward Health Ventures L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3648857 | | | | Forward Health Ventures Investments GP, LLC | DE | NIA | Forward Health Ventures L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-3907176 | | | | Forward Health Ventures L.P. | DE | NIA | DSB Parent, L.P. | Ownership | 90.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3725123 | | | | Franciscan Specialty Care, LLC | WA | NIA | LPNT Rehab Development 4, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 54-1756711 | | | | Gateway Health Alliance, Inc. | VA | NIA | Danville Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1757921 | | | | Georgetown Community Hospital, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763818 | | | | Georgetown Rehabilitation, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 75-2950776 | | | | Guardian Health Service, L.L.C. | NC | NIA | DLP Central NC JV, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-5220956 | | | | Havasu Regional Medical Center, LLC | DE | NIA | PHC-Lake Havasu, Inc. | Ownership | 93.920 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1766919 | | | | HCK Logan Memorial, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1765720 | | | | HDP Andalusia, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1765716 | | | | HDP Georgetown, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2870872 | | | | HealthyHub, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | High Desert Surgery Center, L.L.C. | WA | NIA | RCCH Trios Health, LLC | Ownership | 28.420 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1746887 | | | | Highland Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 90.580 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5317373 | | | | Highland Springs Physician Group, LLC | DE | NIA | Highland Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4825003 | | | | Highland Springs Property, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4467697 | | | | HighPoint Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4467874 | | | | HighPoint Healthcare, LLC | DE | NIA | HighPoint Partner, LLC | Ownership | 80.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762382 | | | | Hillside Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 52-2165845 | | | | Historic LifePoint Hospitals, LLC | DE | NIA | Legacy LifePoint Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4237964 | | | | Home Health Partner, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4822982 | | | | Hot Springs Imaging Center, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1769635 | | | | Hot Springs National Park Hospital Holdings, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 97.360 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3797840 | | | | Howard Rehabilitation Hospital, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 75-3143244 | | | | HRMC, LLC | DE | NIA | PHC-Lake Havasu, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-3175615 | | | | HSC Credentialing Support Services, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1974414 | | | | HSC Manager, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1779575 | | | | HSCGP, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Inland Rehabilitation Hospital, LLC | CA | NIA | LPNT IRF Development 78, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3139620 | | | | Irvine Rehabilitation Hospital | CA | NIA | LPNT IRF Development 58, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2820909 | | | | Jefferson Regional Rehabilitation and Behavioral Hospital, LLC | AR | NIA | LPNT IRF Development 64, LLC | Ownership | 40.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 74-2849927 | | | | Kansas Healthcare Management Company, Inc. | KS | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 74-2849929 | | | | Kansas Healthcare Management Services, LLC | KS | NIA | LifePoint Holdings 2, LLC | Ownership | 99.990 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 74-2849929 | | | | Kansas Healthcare Management Services, LLC | KS | NIA | Kansas Healthcare Management Company, Inc. | Ownership | 0.010 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1772321 | | | | Kentucky Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1772269 | | | | Kentucky Medserv, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 62-1763638 | | | | Kentucky MSO, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1752492 | | | | Kentucky Physician Services, Inc. | KS | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-4106222 | | | | Kershaw Clinics, LLC | SC | NIA | Kershaw Health Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0871830 | | | | Kershaw Health Holdings, LLC | SC | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-4121273 | | | | Kershaw Hospital, LLC | SC | NIA | Kershaw Health Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1204750 | | | | KershawHealth Ambulatory Surgery Center, LLC | DE | NIA | Kershaw Health Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1223819 | | | | KershawHealth Cancer Center, LLC | DE | NIA | Kershaw Health Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5165618 | | | | Lifepoint Behavioral Health Hospital Services, LLC | DE | NIA | Lifepoint Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5176434 | | | | Lifepoint Behavioral Health Services, LLC | DE | NIA | Lifepoint Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5145030 | | | | Lifepoint Behavioral Health, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0535260 | | | | LPNT BH Acquisition 1, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-0520285 | | | | LPNT BH Acquisition 2, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2655351 | | | | LPNT BH Acquisition 3, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2822200 | | | | LPNT Development 12, L.L.C. | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2822219 | | | | LPNT Development 13, L.L.C. | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2822097 | | | | LPNT Development 7, L.L.C. | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1264993 | | | | LPNT Healthcare Services, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1536262 | | | | LPNT Real Estate 50, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3621144 | | | | LPNT Rehab Development 2, LLC | DE | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3621168 | | | | LPNT Rehab Development 3, LLC | DE | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3621198 | | | | LPNT Rehab Development 4, LLC | DE | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3621228 | | | | LPNT Rehab Development 5, LLC | DE | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4204216 | | | | Lifepoint Rehabilitation, LLC | DE | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 41-2185466 | | | | LPNT Rehab Group of Amarillo, LP | TX | NIA | LPNT Rehab Texas Holdco, LLC | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 41-2185466 | | | | LPNT Rehab Group of Amarillo, LP | TX | NIA | LifePoint Rehab LLC | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 11-3746563 | | | | LPNT Rehab Group of Arlington, LP | TX | NIA | LPNT Rehab Texas Holdco, LLC | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 11-3746563 | | | | LPNT Rehab Group of Arlington, LP | TX | NIA | LifePoint Rehab LLC | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 77-0473927 | | | | Lifepoint Rehabilitation of California, LLC | DE | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 75-2742089 | | | | Lifepoint Rehabilitation of Texas, LLC | TX | NIA | Lifepoint Rehabilitation Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 33-0359338 | | | | Lifepoint Rehabilitation Services, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4027097 | | | | LPNT Rehab Texas HoldCo, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1239343 | | | | LPNT Systems, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3075569 | | | | LPNT BH Development 1, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3925603 | | | | LPNT BH Development 2, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0717720 | | | | LPNT Development 56, L.L.C. | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-0893880 | | | | LPNT Development 62, L.L.C. | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-0905418 | | | | LPNT Development 63, L.L.C. | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2162868 | | | | LPNT Development 64, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2162889 | | | | LPNT Development 65, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3605450 | | | | LPNT Development 69, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0710314 | | | | LPNT IRF Development 14, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2162815 | | | | LPNT IRF Development 21, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2162837 | | | | LPNT IRF Development 22, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 26-2162857 | | | | LPNT IRF Development 23, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2165510 | | | | LPNT IRF Development 26, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2166781 | | | | LPNT IRF Development 42, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2166808 | | | | LPNT IRF Development 43, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2166835 | | | | LPNT IRF Development 44, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2166872 | | | | LPNT IRF Development 45, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3605470 | | | | LPNT IRF Development 50, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3620952 | | | | LPNT IRF Development 51, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4406502 | | | | LPNT IRF Development 52, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5007421 | | | | LPNT IRF Development 53, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-2475781 | | | | LPNT IRF Development 54, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2503013 | | | | LPNT IRF Development 55, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3429763 | | | | LPNT IRF Development 56, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4149389 | | | | LPNT IRF Development 57, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-4130389 | | | | LPNT IRF Development 58, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1161355 | | | | LPNT IRF Development 59, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1178840 | | | | LPNT IRF Development 60, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1217503 | | | | LPNT Youngstown IRF Holdings, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2740849 | | | | LPNT IRF Development 62, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2691253 | | | | LPNT IRF Development 63, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2715868 | | | | LPNT IRF Development 64, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2166736 | | | | LPNT Real Estate 41, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-3869116 | | | | Knoxville Rehabilitation Hospital, LLC | DE | NIA | LPNT IRF Development 26, LLC | Ownership | 33.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3434344 | | | | AccessPoint, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0710002 | | | | Lake Cumberland Cardiology Associates, LLC | DE | NIA | LifePoint of Lake Cumberland, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8016687 | | | | Lake Cumberland Physician Practices, LLC | DE | NIA | LifePoint of Lake Cumberland, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1757920 | | | | Lake Cumberland Regional Hospital, LLC | DE | NIA | LifePoint of Lake Cumberland, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 52-2183772 | | | | Lake Cumberland Regional Physician Hospital Organization, LLC | DE | NIA | LifePoint of Lake Cumberland, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1864099 | | | | Lake Cumberland Surgery Center, LP | DE | NIA | Somerset Surgery Partner, LLC | Ownership | 55.250 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4747613 | | | | Lamar County Clinical Services, Inc. | TX | NIA | Essent Healthcare ? Paris, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8092253 | | | | Lancaster Rehabilitation Hospital, LLP | DE | NIA | CRH of Lancaster, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1054850 | | | | Las Cruces Cardiology Group, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0716842 | | | | Las Cruces Endoscopy Partner, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0713439 | | | | Las Cruces Endoscopy, LLC | DE | NIA | Las Cruces Endoscopy Partner, LLC | Ownership | 60.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4736578 | | | | Las Cruces Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4807861 | | | | LCMC MRI, LLC | DE | NIA | Lake Cumberland Physician Practices, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4807946 | | | | LCMC PET, LLC | DE | NIA | LifePoint of Lake Cumberland, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-1538254 | | | | Legacy LifePoint Health, LLC | DE | NIA | LifePoint Health, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1778111 | | | | LHSC, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3140257 | | | | LifePoint Acquisition Corp. | DE | NIA | Legacy LifePoint Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1763641 | | | | LifePoint Billing Services, LLC | DE | NIA | Lifepoint Corporate Services, General Partnership | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-3318499 | | | | Lifepoint Behavioral Health Physician Services, LLC | DE | NIA | Lifepoint Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1779581 | | | | LifePoint Corporate Services, General Partnership | DE | NIA | LifePoint CSLP, LLC | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1779581 | | | | LifePoint Corporate Services, General Partnership | DE | NIA | HSCGP, LLC | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1779574 | | | | LifePoint CSLP, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 27-0500485 | | | | LifePoint Health, Inc. | DE | NIA | DSB Acquisition, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1778733 | | | | LifePoint Holdings 2, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 52-2167869 | | | | LifePoint Hospitals Holdings, LLC | DE | NIA | Historic LifePoint Hospitals, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4461313 | | | | LifePoint Knight Contract Services, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1720394 | | | | LifePoint Medical Group ? Hillside, Inc. | TN | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2139911 | | | | LifePoint NMTC, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1778730 | | | | LifePoint of Kentucky, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1828844 | | | | LifePoint of Lake Cumberland, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2393318 | | | | LifePoint PSO, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1761942 | | | | LifePoint RC, Inc. | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2087590 | | | | LifePoint Rehab Blocker Parent, LLC | DE | NIA | LifePoint Health, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2024500 | | | | LifePoint Rehab Blocker, LLC | DE | NIA | LifePoint Rehab Blocker Parent, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2015532 | | | | Lifepoint Rehab LLC | DE | NIA | LifePoint Rehab Blocker, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3237663 | | | | LifePoint Rehab Physician Services, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3140383 | | | | LifePoint VA Holdings, Inc. | DE | NIA | LifePoint Acquisition Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3140329 | | | | LifePoint WV Holdings, Inc. | DE | NIA | LifePoint Acquisition Corp. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4042246 | | | | Lima HoldCo Parent, LLC | DE | NIA | LifePoint Health, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4028144 | | | | Lima HoldCo, LLC | DE | NIA | LifePoint Health, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1772319 | | | | Logan Medical, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1432797 | | | | Lohman Endoscopy Center, LLC | NM | NIA | Las Cruces Endoscopy, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4206739 | | | | Los Alamos Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2575779 | | | | Lourdes Holdings, LLC | DE | NIA | RCCH Washington Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4850536 | | | | Lourdes Hospital, LLC | DE | NIA | Lourdes Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4526265 | | | | Lourdes Physician Services, LLC | DE | NIA | Lourdes Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0778826 | | | | LP BH Development 5, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-4804679 | | | | LP IRF Development 65, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3663472 | | | | LPNT Autumn Holdco, LLC | DE | NIA | Lifepoint Behavioral Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-0847510 | | | | LPNT BH Development 3, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2861232 | | | | LPNT BH Development 4, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3686321 | | | | LPNT BH Development 5, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0435460 | | | | LPNT BH Development 9, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2221552 | | | | LPNT BH Development 10, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3438391 | | | | LPNT BH Development 11, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | LPNT BH Development 12, LLC | DE | NIA | Lifepoint Behavioral Health Hospital Services, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-3771549 | | | | LPNT Buckeye Propco, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1096327 | | | | LPNT IRF Development 61, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1984358 | | | | LPNT IRF Development 70, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-4122886 | | | | LPNT IRF Development 71, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1536602 | | | | LPNT IRF Development 74, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3506903 | | | | LPNT IRF Development 75, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3685978 | | | | LPNT IRF Development 76, LLC | DE | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-4605835 | | | | LPNT IRF Development 77, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 99-2212608 | | | | LPNT IRF Development 78, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3817382 | | | | LPNT IRF Development 79, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4606687 | | | | LPNT IRF Development 80, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4617294 | | | | LPNT IRF Development 81, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-4595363 | | | | LPNT IRF Development 82, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3262602 | | | | Madison Rehabilitation Hospital, LLC | WI | NIA | CRH of Madison, LLC | Ownership | 40.400 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4277914 | | | | Martinsville Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1834635 | | | | McCurtain Memorial Hospital, LLC | DE | NIA | RCHP-McCurtain Memorial Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-4037710 | | | | McMinnville Immediate Health Care, LLC | DE | NIA | Oregon Healthcorp, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762581 | | | | Meadowview Physician Practice, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2971097 | | | | Meadowview Regional Medical Center Pain Management, LLC | DE | NIA | Meadowview Regional Medical Center, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1757929 | | | | Meadowview Regional Medical Center, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1766337 | | | | Meadowview Rights, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 63-1129817 | | | | Med-Plus Muscle Shoals, LLC | AL | NIA | Florence-UCC, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3217713 | | | | Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC | VA | NIA | Danville Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-4282042 | | | | Memorial Prompt Care, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-2141074 | | | | Mercy Health Behavioral Hospital, LLC | OH | NIA | LPNT BH Development 4, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-2670523 | | | | Mercy Health Rehabilitation Hospital, LLC | OH | NIA | LPNT Youngstown IRF Holdings, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4579024 | | | | Mercy Rehabilitation Hospital - St. Louis, L.L.C. | MO | NIA | CRH of St. Louis, LLC | Ownership | 50.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4372720 | | | | Mercy Rehabilitation Hospital South, LLC | MO | NIA | LPNT IRF Development 56, LLC | Ownership | 50.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-1163875 | | | | Mercy Rehabilitation Hospital Springfield, LLC | MO | NIA | CRH of Springfield, LLC | Ownership | 50.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-1200418 | | | | Mercy Rehabilitation Hospital, LLC | AR | NIA | LPNT IRF Development 42, LLC | Ownership | 50.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4437201 | | | | Mercy Rehabilitation Hospital, LLC | IA | NIA | LPNT Development 64, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4736089 | | | | Mercy Rehabilitation Hospital, LLC | OK | NIA | CRH of Oklahoma City, LLC | Ownership | 50.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0867032 | | | | Mesa Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0654973 | | | | Mesa Springs Physician Group, LLC | DE | NIA | Mesa Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-5000978 | | | | MHS-CHC I, L.P. | TX | NIA | CRH of Dallas, LLC | Ownership | 30.750 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-5000978 | | | | MHS-CHC I, L.P. | TX | NIA | MHS-CHC, LLC | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4921888 | | | | MHS-CHC, LLC | TX | NIA | CRH of Dallas, LLC | Ownership | 25.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4088158 | | | | Muskogee Holdings, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4445694 | | | | Muskogee Medical and Surgical Associates, LLC | DE | NIA | Capella Holdings of Oklahoma, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8493666 | | | | Muskogee Physician Group, LLC | DE | NIA | Capella Holdings of Oklahoma, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8308340 | | | | Muskogee Regional Medical Center, LLC | DE | NIA | Capella Holdings of Oklahoma, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 86-3269355 | | | | NAMC Anesthesia Services, LLC | DE | NIA | RCHP - Florence, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2546387 | | | | Nason Medical Center, LLC | DE | NIA | Lima HoldCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2553258 | | | | Nason Physician Practices, LLC | DE | NIA | Lima HoldCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4446655 | | | | National Park Cardiology Services, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0881332 | | | | National Park Endoscopy Center, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4035448 | | | | National Park Family Care, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0884133 | | | | National Park GI Services, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762465 | | | | National Park Real Property, LLC | DE | NIA | Hot Springs National Park Hospital Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-2903586 | | | | North Alabama Neuroservices, LLC | DE | NIA | Florence Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3614834 | | | | North Alabama Ob-Gyn, LLC | DE | NIA | Florence Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-1715992 | | | | North Alabama RCO Holding Company, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Loca-tion | 10<br>Relation-ship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Re-quired? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 92-1584834 | | | | North Florida Rehabilitation Hospital, LLC | DE | NIA | LPNT IRF Development 74, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1186216 | | | | Northeast Georgia Rehabilitation Hospital, LLC | GA | NIA | LPNT IRF Development 62, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3632448 | | | | Northeastern Nevada Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1864110 | | | | Northwest Alabama Emergency Medicine, LLC | DE | NIA | RCHP - Florence, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0109981 | | | | Northwest Medical Center-Winfield, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3936455 | | | | Northwest Washington Rehabilitation Hospital, LLC | WA | NIA | LPNT Development 12, L.L.C. | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0870496 | | | | Norton Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4599508 | | | | NPMC, LLC | DE | NIA | NPMC Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3961618 | | | | NWMC-Winfield Hospitalist Physicians, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 43-1978895 | | | | NWMC-Winfield Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-3793172 | | | | Oak Creek Rehabilitation Hospital, LLC | DE | NIA | Lifepoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2517261 | | | | Oakwood Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1849192 | | | | Oakwood Springs Physician Group, LLC | DE | NIA | Oakwood Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2611047 | | | | One Clinic Drive MOB, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-0834867 | | | | Ontonagon Community Health Center, Inc. | MI | NIA | Portage JV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1769632 | | | | Oregon Healthcorp, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2494365 | | | | Oregon Network, LLC | OR | NIA | LPNT BH Development 10, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-1681827 | | | | Orthopedics of Southwest Virginia, LLC | VA | NIA | LifePoint VA Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4744501 | | | | Ottumwa ER, LLC | DE | NIA | Ottumwa Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2898506 | | | | Ottumwa Health Group, LLC | DE | NIA | Ottumwa Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2898475 | | | | Ottumwa Physicians, LLC | DE | NIA | RCHP-Ottumwa Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3140033 | | | | Palomar Behavioral Health Institute, LLC | DE | NIA | LP BH Development 5, LLC | Ownership | 40.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3848066 | | | | Palomar Health Rehabilitation Institute, LLC | DE | NIA | LPNT Development 56, L.L.C. | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-3155863 | | | | PeaceHealth RiverBend, LLC | OR | NIA | LPNT IRF Development 70, LLC | Ownership | 40.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-2842328 | | | | PeaceHealth Southwest, LLC | WA | NIA | LPNT IRF Development 75, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4092837 | | | | PERS Legacy, LLC | SC | NIA | Providence Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-3947115 | | | | PH Copper Country Apothecaries, LLC | DE | NIA | Portage Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 01-0553855 | | | | PHC-Aviation, Inc. | TN | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1740235 | | | | PHC-Elko, Inc. | NV | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0063628 | | | | PHC-Fort Mohave, Inc. | AZ | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0113173 | | | | PHC-Fort Morgan, Inc. | CO | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1735358 | | | | PHC-Lake Havasu, Inc. | AZ | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1864994 | | | | PHC-Lakewood, Inc. | LA | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0085482 | | | | PHC-Las Cruces, Inc. | NM | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 03-0390794 | | | | PHC-Los Alamos, Inc. | NM | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1789341 | | | | PHC-Minden G.P., Inc. | LA | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1789340 | | | | PHC-Minden, LLC | LA | NIA | PHC-Minden G.P., Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1865278 | | | | PHC-Morgan City, L.P. | LA | NIA | PHC-Lakewood, Inc. | Ownership | 1.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1865278 | | | | PHC-Morgan City, L.P. | LA | NIA | PHC-Morgan Lake, Inc. | Ownership | 99.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1870304 | | | | PHC-Morgan Lake, Inc. | LA | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-5437722 | | | | PHC-Selma, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1780282 | | | | PHC-Tennessee, Inc. | TN | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-2592255 | | | | Piedmont Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762582 | | | | PineLake Physician Practice, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1757927 | | | | PineLake Regional Hospital, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | PNWCIN LLC | WA | NIA | RCCH Washington Holdings, LLC | Ownership | 8.330 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 66-0650377 | | | | Point of Life Indemnity, LTD. | CYM | IA | RCHP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762586 | | | | Poitras Practice, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2140008 | | | | Portage Calumet MOB, LLC | DE | NIA | Portage Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0788439 | | | | Portage Holding Company, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 80.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0998484 | | | | Portage Hospital, LLC | MI | NIA | Portage Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-1001138 | | | | Portage JV, LLC | DE | NIA | Portage Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0414331 | | | | Portage Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0937375 | | | | Portage Physician Practices, Inc. | MI | NIA | Portage Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1694530 | | | | Principal-Needles, Inc. | TN | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1648429 | | | | PRMC ER Group, Inc. | TX | NIA | Essent Healthcare ? Paris, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8536345 | | | | PRMC Healthcare Group, Inc. | TX | NIA | Essent Healthcare ? Paris, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2631109 | | | | Professional Billing Services, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-4003422 | | | | Providence Group Practices II, LLC | DE | NIA | Providence Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0480532 | | | | Providence Group Practices, LLC | DE | NIA | Providence Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-5620772 | | | | Providence Holding Company, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2546435 | | | | Providence Hospital, LLC | DE | NIA | Providence Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-2739765 | | | | Providence Imaging Center, LLC | DE | NIA | Providence Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 73-1611904 | | | | Providence MRI Associates, L.L.C. | OK | NIA | Capella Holdings of Oklahoma, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2547513 | | | | Providence Physician Practices, LLC | DE | NIA | Providence Holding Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-5162854 | | | | Providence Professional Services, LLC | DE | NIA | Providence Hospital, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 73-1530765 | | | | Providence Radiologic Services, L.C. | OK | NIA | Capella Holdings of Oklahoma, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1710772 | | | | Province Healthcare Company, LLC | DE | NIA | Legacy LifePoint Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762590 | | | | R. Kendall Brown Practice, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0842738 | | | | Rainier Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5003790 | | | | Rainier Springs Physician Group, LLC | DE | NIA | Rainier Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 55-0261260 | | | | Raleigh General Hospital, LLC | WV | NIA | LifePoint WV Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2619072 | | | | RCCH PMDS, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2612837 | | | | RCCH Trios Health Holdings, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3962056 | | | | RCCH Trios Health, LLC | DE | NIA | RCCH-UW Medicine Healthcare Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3973418 | | | | RCCH Trios Physicians, LLC | DE | NIA | RCCH Trios Health, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4908989 | | | | RCCH Washington Holdings, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1888677 | | | | RCCH-Northwest, LLC | DE | NIA | RCCH Washington Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3973418 | | | | RCCH-UW Medicine Healthcare Holdings, LLC | DE | NIA | RCCH-Northwest, LLC | Ownership | 96.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1744940 | | | | RCHP-Billings ? Missoula, LLC | DE | NIA | Billings-RCHP Healthcare Holdings, LLC | Ownership | 87.970 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4885762 | | | | RCHP DISCO, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0703298 | | | | RCHP Management Company, Inc. | DE | NIA | RCHP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4712385 | | | | RCHP, LLC | DE | NIA | LifePoint Health, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1789615 | | | | RCHP-Clinical Trials, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2451336 | | | | RCHP - Florence, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1900376 | | | | RCHP-McCurtain Memorial Holdings, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0937832 | | | | RCHP-Montana, LLC | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0920245 | | | | RCHP-Ottumwa Holdings, Inc. | DE | NIA | Lima HoldCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2200283 | | | | RCHP-Ottumwa, LLC | DE | NIA | RCHP-Ottumwa Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-2534603 | | | | RCHP-Sierra Vista Development, LLC | DE | NIA | RCHP-Sierra Vista Holding, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3903795 | | | | RCHP-Sierra Vista Holding, Inc. | DE | NIA | RegionalCare Hospital Partners, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-2547212 | | | | RCHP-Sierra Vista Medical Office Complex, LLC | DE | NIA | RCHP-Sierra Vista Holding, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-2557986 | | | | RCHP-Sierra Vista Physicians Holdings, LLC | DE | NIA | RCHP-Sierra Vista Holding, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Yes/No) | * |
| | | | 46-2564299 | | | | RCHP-Sierra Vista Properties, LLC | DE | NIA | RCHP-Sierra Vista Holding, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-2534144 | | | | RCHP-Sierra Vista Residents, LLC | DE | NIA | RCHP-Sierra Vista, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 90-0942222 | | | | RCHP-Sierra Vista, Inc. | DE | NIA | RCHP-Sierra Vista Holding, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2421611 | | | | Realpoint Properties Intermediate Holdings, LLC | DE | NIA | Realpoint Properties, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 93-2370075 | | | | Realpoint Properties, LLC | DE | NIA | DSB Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0551895 | | | | RegionalCare AR, LLC | DE | NIA | LifePoint Health, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0470646 | | | | RegionalCare Hospital Partners, LLC | DE | NIA | RCHP, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3490777 | | | | Rehabilitation Hospital of Louisville East, LLC | KY | NIA | LPNT IRF Development 54, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-2332250 | | | | Rehabilitation Hospital of Wisconsin, LLC | DE | NIA | CRH of Waukesha, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4845184 | | | | Rhode Island Rehabilitation Hospital, LLC | DE | NIA | LPNT IRF Development 44, LLC | Ownership | 60.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0959379 | | | | River Parishes Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2502853 | | | | River Parishes Partner, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-1227403 | | | | River Parishes Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3839861 | | | | Riverton Oncology Practice, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762469 | | | | Riverview Medical Center, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3853399 | | | | Riverview Physician Practices, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-4282120 | | | | Rockdale Clinically Integrated Medical Care Organization, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-3202930 | | | | Rockdale Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-1363956 | | | | Rockdale Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1703148 | | | | Rock Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2527258 | | | | Rock Springs Physician Group, LLC | DE | NIA | Rock Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2258662 | | | | RRL Ottumwa, LLC | DE | NIA | RCHP-Ottumwa, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1771866 | | | | Russellville Holdings, LLC | DE | NIA | St. Mary?s Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 83-1595018 | | | | Sacramento Sierra Rehabilitation Hospital, LLC | CA | NIA | LPNT Development 13, L.L.C. | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2632651 | | | | Saint Mary?s Primary Care Network, LLC | DE | NIA | St. Mary?s Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-4303298 | | | | Saint Thomas Rehabilitation Hospital, LLC | TN | NIA | LifePoint Rehab, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2831831 | | | | Saline Clinics, LLC | DE | NIA | Saline County Medical Center Joint Venture, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1875655 | | | | Saline County Hospital, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1828157 | | | | Saline County Medical Center Joint Venture, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 71-0799300 | | | | Saline FirstCare, Inc. | AK | NIA | Saline Hospital, LLC | Ownership | 50.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 81-2816675 | | | | Saline Hospital, LLC | DE | NIA | Saline County Medical Center Joint Venture, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-4681738 | | | | Shared Business Services, LLC | DE | NIA | LifePoint Hospitals Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 33-1032693 | | | | Sharon Hospital Holding Company | DE | NIA | EHCO, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0381422 | | | | Shoals Health Group, LLC | DE | NIA | Florence Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1741217 | | | | Shoals Obstetrics and Gynecology, LLC | DE | NIA | Florence Physicians, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-5495321 | | | | Sierra Vista Regional Health Center Medical Group, L.L.C. | AZ | NIA | RCHP-Sierra Vista Physicians Holding, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762275 | | | | Siletchnik Practice, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762490 | | | | Smith County Memorial Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1864098 | | | | Somerset Surgery Partner, LLC | DE | NIA | LifePoint of Lake Cumberland, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 42-1717170 | | | | South Arlington, LLC | VA | NIA | LPNT IRF Development 80, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-2766253 | | | | South Florida Health Rehabilitation Hospital, LLC | FL | NIA | LPNT IRF Development 63, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 62-1763622 | | | | Southern Tennessee EMS, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762535 | | | | Southern Tennessee Medical Center, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1824632 | | | | Southern Tennessee PHO, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 61-1787537 | | | | Spokane Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-0155414 | | | | Spring View Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4302480 | | | | Spring View Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1754936 | | | | Springhill Medical Center, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2975073 | | | | Springstone Health Opco, LLC | DE | NIA | LPNT Autumn Holdco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-1701388 | | | | Springstone Physicians, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4840000 | | | | Springstone Physician Management, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-4269117 | | | | SRMC Healthcare Group, LLC | DE | NIA | Essent Healthcare - Pennsylvania, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1835614 | | | | SST Community Health, L.L.C. | TN | NIA | Sumner Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-3938747 | | | | St. Mary Rehabilitation Hospital, LLP | DE | NIA | CRH of Langhorne, LLC | Ownership | 41.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4088270 | | | | St. Mary?s Holdings, LLC | DE | NIA | Capella Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1769626 | | | | St. Mary?s Physician Services, LLC | DE | NIA | St. Mary?s Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 32-0609817 | | | | St. Mary's Specialty, LLC | DE | NIA | St. Mary?s Holdings, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1922569 | | | | STeM Holdings, Inc. | DE | NIA | STeM Parent L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1887635 | | | | STeM Management, LLC | DE | NIA | STeM Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1900004 | | | | STeM Operating, LLC | DE | NIA | STeM Management, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 88-1944356 | | | | STeM Parent L.P. | DE | NIA | Forward Health Ventures (B) LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5159736 | | | | Sumner Ambulatory Surgery Center, LLC | DE | NIA | Sumner Partner, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-5127938 | | | | Sumner Partner, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2618964 | | | | Sumner Physician Practices, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2618993 | | | | Sumner Real Estate Holdings, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2618766 | | | | Sumner Regional Medical Center, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-5458146 | | | | Sycamore Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2497671 | | | | Sycamore Springs Physician Group, LLC | DE | NIA | Sycamore Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 92-1331902 | | | | Tampa Behavioral Hospital, LLC | FL | NIA | LPNT BH Development 3, LLC | Ownership | 40.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 84-4952844 | | | | Tampa Rehabilitation Hospital, LLC | FL | NIA | LPNT IRF Development 50, LLC | Ownership | 49.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 47-4583254 | | | | Teche Regional Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 75-2623970 | | | | Texas & Oklahoma Preferred Provider System | TX | NIA | Essent PRMC, L.P. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 37-1748838 | | | | Texas Rehabilitation Hospital of Arlington, LLC | TX | NIA | CRH of Arlington, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-0863232 | | | | Texas Rehabilitation Hospital of Fort Worth, LLC | TX | NIA | CRH of Fort Worth, LLC | Ownership | 70.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-3939985 | | | | The Rehabilitation Hospital of Montana, LLC | MT | NIA | LPNT Development 69, LLC | Ownership | 33.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1732653 | | | | TherEx, LLC | DE | NIA | LPNT Rehab Development 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762591 | | | | THM Physician Practice, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 30-0921509 | | | | Triangle Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5003908 | | | | Triangle Springs Physician Group, LLC | DE | NIA | Triangle Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-2956602 | | | | Triumph Rehabilitation Hospital of Northeast Houston, LLC | DE | NIA | LifePoint Rehab, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-4061273 | | | | Triumph Rehabilitation Hospital of Northern Indiana, LLC | IN | NIA | LifePoint Rehab LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | | | | | Tri-State Women's Services, LLC | CT | NIA | Sharon Hospital Holding Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2618876 | | | | Trousdale Medical Center, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 45-3853454 | | | | Trousdale Physician Practices, LLC | DE | NIA | HighPoint Healthcare, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 36-4796940 | | | | Two Rivers Physician Practices, LLC | DE | NIA | Danville Regional Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 27-2272410 | | | | U.P. Imaging Management Services, LLC | MI | NIA | DLP Marquette JV, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 52615 | 46-0927995 | | | | Upper Peninsula Health Plan, LLC | MI | IA | Acquisition Bell Hospital, LLC | Ownership | 5.370 | AGM; M. Rowan; J. Harris; L. Black | NO | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Yes/No) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 4734 | Apollo Global Mgmt Grp | 52615 | 46-0927995 | | | | Upper Peninsula Health Plan, LLC | MI | IA | DLP Marquette Health Plan, LLC | Ownership | 58.970 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 52615 | 46-0927995 | | | | Upper Peninsula Health Plan, LLC | MI | IA | Portage JV, LLC | Ownership | 10.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3323620 | | | | Upper Peninsula Managed Care, LLC | MI | NIA | Acquisition Bell Hospital, LLC | Ownership | 5.370 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3323620 | | | | Upper Peninsula Managed Care, LLC | MI | NIA | DLP Marquette Health Plan, LLC | Ownership | 58.970 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 38-3323620 | | | | Upper Peninsula Managed Care, LLC | MI | NIA | Portage JV, LLC | Ownership | 10.500 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 26-4227573 | | | | Valley View Physician Practices, LLC | DE | NIA | Province Healthcare Company, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1868757 | | | | Ville Platte Medical Center, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 87-1630456 | | | | Wake County Rehabilitation Hospital, LLC | NC | NIA | LPNT IRF Development 55, LLC | Ownership | 33.300 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1630580 | | | | West Virginia Management Services Organization, Inc. | WV | NIA | LifePoint WV Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 85-3090121 | | | | Western Massachusetts Behavioral Hospital, LLC | MA | NIA | LPNT BH Development 1, LLC | Ownership | 51.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-8179824 | | | | Western Plains Physician Practices, LLC | DE | NIA | Dodge City Healthcare Group, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762592 | | | | Western Plains Regional Hospital, LLC | DE | NIA | Lima HoldCo, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 80-0940225 | | | | Westpark Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-0650614 | | | | Westpark Springs Physician Group, LLC | DE | NIA | Westpark Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 99-0415437 | | | | Willamette Radiology Billing Services, LLC | DE | NIA | Willamette Valley Medical Center, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1766695 | | | | Willamette Valley Clinics, LLC | DE | NIA | Oregon Healthcorp, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 46-1967992 | | | | Willamette Valley Health Solutions, LLC | DE | NIA | Oregon Healthcorp, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 62-1762552 | | | | Willamette Valley Medical Center, LLC | DE | NIA | Oregon Healthcorp, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 52-2260534 | | | | Woodford Hospital, LLC | DE | NIA | LifePoint of Kentucky, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 35-2565165 | | | | Woodland Springs, LLC | DE | NIA | Springstone Health Opco, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 82-5003381 | | | | Woodland Springs Physician Group, LLC | DE | NIA | Woodland Springs, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-2468795 | | | | Wythe County Community Hospital, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| | | | 20-3230510 | | | | Wythe County Physician Practices, LLC | DE | NIA | LifePoint Holdings 2, LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black | NO | |
| 4734 | Apollo Global Mgmt Grp | 68365 | 04-2729166 | | | | Corporate Solutions Life Reinsurance Company | DE | IA | Venerable Insurance and Annuity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |
| | | | 14-1984144 | 2000497 | 826606 | | Directed Services LLC | DE | NIA | Venerable Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |
| | | 16308 | 82-5039393 | | | | Rocky Range, Inc. | AZ | IA | Venerable Insurance and Annuity Company | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |
| | | | 82-4345930 | | | | Venerable Holdings, Inc. | DE | NIA | VA Capital Company LLC | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |
| 4734 | Apollo Global Mgmt Grp | 80942 | 41-0991508 | | | | Venerable Insurance and Annuity Company | IA | IA | Venerable Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |
| | | | 82-4579560 | | | | VIAC Services Company | DE | NIA | Venerable Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |
| | | | 30-1386214 | | 1995758 | | Venerable Investment Advisers, LLC | DE | NIA | Venerable Holdings, Inc. | Ownership | 100.000 | AGM; M. Rowan; J. Harris; L. Black; Others | NO | 7 |

| Asterisk | Explanation |
|---|---|
| 1 | Based on filings made with the SEC, as of July 1, 2024, Mr. Rowan and vehicles he has formed hold approximately 6.0% of the AGM Shares. |
| 2 | Based on filings made with the SEC, as of July 1, 2024, Mr. Harris and vehicles he has formed hold approximately 6.0% of the AGM Shares. |
| 3 | Based on filings made with the SEC, as of July 1, 2024, Mr. Black has beneficial ownership of approximately 7.3% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement. |
| 4 | AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022). |
| 5 | Management Agreement |
| 6 | Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black |

| Asterisk | Explanation |
|---|---|
| 7 ..... ..... | Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack ..... On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares). ..... |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|---|---|---|
| 2504. | Amount Due Reinsurer | 301,497,518 | 246,649,486 |
| 2505. | Unclaimed Funds | 97,214,648 | 89,531,428 |
| 2506. | Miscellaneous Liabilities | 5,338,838 | 4,258,772 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 404,051,004 | 340,439,686 |

Additional Write-ins for Summary of Operations Line 27

| | | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|---|---|---|---|
| 2704. | Miscellaneous Expense | 1,190,173 | 4,824,756 | 2,441,989 |
| 2705. | Fines and Penalties | 895,769 | 25,872 | 66,382 |
| 2706. | Change in Separate Account Reserve | | 338,396,429 | |
| 2797. | Summary of remaining write-ins for Line 27 from overflow page | 2,085,942 | 343,247,057 | 2,508,370 |

# SCHEDULE A - VERIFICATION

Real Estate

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 226,847,197 | 156,473,042 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | | 74,200,000 |
| | 2.2 Additional investment made after acquisition | 4,518,933 | |
| 3. | Current year change in encumbrances | | |
| 4. | Total gain (loss) on disposals | | |
| 5. | Deduct amounts received on disposals | | |
| 6. | Total foreign exchange change in book/adjusted carrying value | | |
| 7. | Deduct current year's other than temporary impairment recognized | 17,313,837 | |
| 8. | Deduct current year's depreciation | 1,235,881 | 3,825,845 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 212,816,412 | 226,847,197 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | 212,816,412 | 226,847,197 |

# SCHEDULE B - VERIFICATION

Mortgage Loans

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | 36,710,565,506 | 21,420,511,277 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 18,508,827,214 | 16,627,642,259 |
| | 2.2 Additional investment made after acquisition | 1,667,650,696 | 1,403,054,756 |
| 3. | Capitalized deferred interest and other | 14,711,682 | 22,090,204 |
| 4. | Accrual of discount | 100,785,225 | 53,164,492 |
| 5. | Unrealized valuation increase/(decrease) | | |
| 6. | Total gain (loss) on disposals | (97,807,984) | (22,534,793) |
| 7. | Deduct amounts received on disposals | 6,102,045,142 | 2,906,543,622 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 40,187,595 | 21,794,385 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest | 183,053,372 | 140,511,423 |
| 10. | Deduct current year's other than temporary impairment recognized | 7,245,841 | 5,536,106 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 50,938,307,132 | 36,710,565,506 |
| 12. | Total valuation allowance | (37,634,308) | (12,934,344) |
| 13. | Subtotal (Line 11 plus Line 12) | 50,900,672,824 | 36,697,631,162 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 50,900,672,824 | 36,697,631,162 |

# SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 9,147,048,528 | 7,608,850,477 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 176,390,250 | 1,103,197,692 |
| | 2.2 Additional investment made after acquisition | 525,316,700 | 968,963,497 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 120,989 | 788,695 |
| 5. | Unrealized valuation increase/(decrease) | 573,070,003 | 648,350,985 |
| 6. | Total gain (loss) on disposals | 20,324 | 19,025,254 |
| 7. | Deduct amounts received on disposals | 229,820,706 | 1,154,151,507 |
| 8. | Deduct amortization of premium and depreciation | 57,359,325 | 53,924,589 |
| 9. | Total foreign exchange change in book/adjusted carrying value | 1,625,634 | 5,948,024 |
| 10. | Deduct current year's other than temporary impairment recognized | 2,822,575 | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 10,133,589,822 | 9,147,048,528 |
| 12. | Deduct total nonadmitted amounts | 25,194,858 | 11,003,753 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 10,108,394,964 | 9,136,044,775 |

# SCHEDULE D - VERIFICATION

Bonds and Stocks

| | | 1<br>Year to Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value of bonds and stocks, December 31 of prior year | 77,058,374,123 | 57,751,367,912 |
| 2. | Cost of bonds and stocks acquired | 55,446,137,131 | 32,869,367,897 |
| 3. | Accrual of discount | 225,561,054 | 237,392,893 |
| 4. | Unrealized valuation increase/(decrease) | 44,967,912 | (25,388,434) |
| 5. | Total gain (loss) on disposals | 107,439,411 | (7,296,656) |
| 6. | Deduct consideration for bonds and stocks disposed of | 26,882,588,097 | 13,792,345,944 |
| 7. | Deduct amortization of premium | 90,111,788 | 132,625,532 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 180,372,207 | 254,817,512 |
| 9. | Deduct current year's other than temporary impairment recognized | 62,790,500 | 102,127,811 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | 2,609,841 | 5,212,287 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 106,029,971,294 | 77,058,374,123 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 106,029,971,294 | 77,058,374,123 |

# SCHEDULE D - PART 1B

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

| | NAIC Designation | 1<br>Book/Adjusted Carrying Value Beginning of Current Quarter | 2<br>Acquisitions During Current Quarter | 3<br>Dispositions During Current Quarter | 4<br>Non-Trading Activity During Current Quarter | 5<br>Book/Adjusted Carrying Value End of First Quarter | 6<br>Book/Adjusted Carrying Value End of Second Quarter | 7<br>Book/Adjusted Carrying Value End of Third Quarter | 8<br>Book/Adjusted Carrying Value December 31 Prior Year |
|---|---|---|---|---|---|---|---|---|---|
| | BONDS | | | | | | | | |
| 1. | NAIC 1 (a) | 55,730,927,250 | 18,024,684,593 | 11,007,511,212 | 277,618,407 | 49,256,985,720 | 55,730,927,250 | 63,025,719,038 | 44,529,014,452 |
| 2. | NAIC 2 (a) | 36,271,434,336 | 7,384,355,917 | 5,091,213,301 | 120,287,110 | 33,587,627,804 | 36,271,434,336 | 38,684,864,062 | 29,021,734,165 |
| 3. | NAIC 3 (a) | 1,943,853,735 | 108,870,927 | 249,341,038 | 70,236,771 | 1,815,990,944 | 1,943,853,735 | 1,873,620,395 | 2,012,321,088 |
| 4. | NAIC 4 (a) | 770,052,575 | 274,378,373 | 7,946,895 | 11,133,532 | 631,875,661 | 770,052,575 | 1,047,617,585 | 591,671,591 |
| 5. | NAIC 5 (a) | 53,309,838 | 6,908,500 | 622,555 | 16,156,837 | 57,115,775 | 53,309,838 | 75,752,620 | 60,097,722 |
| 6. | NAIC 6 (a) | 130,306,743 | 13,938,212 | 23,531,586 | (755,401) | 94,815,905 | 130,306,743 | 119,957,968 | 131,431,889 |
| 7. | Total Bonds | 94,899,884,477 | 25,813,136,522 | 16,380,166,587 | 494,677,256 | 85,444,411,809 | 94,899,884,477 | 104,827,531,668 | 76,346,270,907 |
| | PREFERRED STOCK | | | | | | | | |
| 8. | NAIC 1 | 46,479,472 | | | 1,197,031 | 59,301,566 | 46,479,472 | 47,676,503 | 13,492,254 |
| 9. | NAIC 2 | 1,086,386,569 | 125,886,744 | 33,324,377 | 10,017,232 | 1,225,727,594 | 1,086,386,569 | 1,188,966,168 | 1,008,997,696 |
| 10. | NAIC 3 | 155,288,090 | 63,686,640 | 30,000,000 | 1,917,663 | 133,489,675 | 155,288,090 | 190,892,393 | 112,690,846 |
| 11. | NAIC 4 | | | | | | | | |
| 12. | NAIC 5 | | | | | | | | |
| 13. | NAIC 6 | 106,169 | | | (78,862) | 217,992 | 106,169 | 27,307 | 136,733 |
| 14. | Total Preferred Stock | 1,288,260,300 | 189,573,384 | 63,324,377 | 13,053,064 | 1,418,736,827 | 1,288,260,300 | 1,427,562,371 | 1,135,317,529 |
| 15. | Total Bonds and Preferred Stock | 96,188,144,777 | 26,002,709,906 | 16,443,490,964 | 507,730,320 | 86,863,148,636 | 96,188,144,777 | 106,255,094,039 | 77,481,588,436 |

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

NAIC 1 $ 1,202,536,421 ; NAIC 2 $ 60,032,762 ; NAIC 3 $ NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $ 15

# SCHEDULE DA - PART 1

Short-Term Investments

| | 1<br>Book/Adjusted Carrying Value | 2<br>Par Value | 3<br>Actual Cost | 4<br>Interest Collected Year-to-Date | 5<br>Paid for Accrued Interest Year-to-Date |
|---|---|---|---|---|---|
| 7709999999 Totals | 1,237,196,713 | XXX | 1,232,528,736 | 27,160,192 | 653,377 |

# SCHEDULE DA - VERIFICATION

Short-Term Investments

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 1,135,370,070 | 2,894,151,537 |
| 2. | Cost of short-term investments acquired | 3,285,029,775 | 2,522,159,384 |
| 3. | Accrual of discount | 4,754,175 | 58,781,212 |
| 4. | Unrealized valuation increase/(decrease) | 1,523 | (1,523) |
| 5. | Total gain (loss) on disposals | (570,128) | (8,045,453) |
| 6. | Deduct consideration received on disposals | 3,187,854,319 | 4,331,988,317 |
| 7. | Deduct amortization of premium | 83,718 | 63,140 |
| 8. | Total foreign exchange change in book/adjusted carrying value | 549,334 | 376,370 |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1,237,196,713 | 1,135,370,070 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 1,237,196,713 | 1,135,370,070 |

# SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | | |
|---|---|---|
| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) | 1,756,884,924 |
| 2. | Cost Paid/(Consideration Received) on additions | 1,638,334,403 |
| 3. | Unrealized Valuation increase/(decrease) | 2,324,611,940 |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | 2,035,361 |
| 6. | Considerations received/(paid) on terminations | 1,763,844,309 |
| 7. | Amortization | (1,259,395,336) |
| 8. | Adjustment to the Book/Adjusted Carrying Value of hedged item | |
| 9. | Total foreign exchange change in Book/Adjusted Carrying Value | (232,427,125) |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 2,466,199,858 |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 2,466,199,858 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | | | | 67,184,052 |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | | | | 48,416,181 |
| 3.1 | Add: | | | | |
| | Change in variation margin on open contracts - Highly Effective Hedges | | | | |
| | 3.11 Section 1, Column 15, current year to date minus | | | | |
| | 3.12 Section 1, Column 15, prior year | | | | |
| | Change in variation margin on open contracts - All Other | | | | |
| | 3.13 Section 1, Column 18, current year to date minus | 115,520,446 | | | |
| | 3.14 Section 1, Column 18, prior year | 67,184,052 | 48,336,394 | 48,336,394 | |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item | | | | |
| | 3.21 Section 1, Column 17, current year to date minus | | | | |
| | 3.22 Section 1, Column 17, prior year | | | | |
| | Change in amount recognized | | | | |
| | 3.23 Section 1, Column 19, current year to date minus | 115,520,446 | | | |
| | 3.24 Section 1, Column 19, prior year plus | 67,184,052 | | | |
| | 3.25 SSAP No. 108 adjustments | | 48,336,394 | 48,336,394 | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Cumulative variation margin on terminated contracts during the year | | | | |
| 4.2 | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item | | | | |
| | 4.22 Amount recognized | | | | |
| | 4.23 SSAP No. 108 adjustments | | | | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | | | | |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | | | | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | | | 115,600,232 |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | 115,600,232 |

# SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 07387UA@0 | Synthetic 10 year ABS Resecuritization Bond | 1 | 2,000,000 | 2,058,895 | 2,044,082 | | | Credit Default Swap | | (109,005) | 742718-DB-2 . | Proctor and Gamble | 1.D FE | 2,058,895 | 2,153,087 |
| 07387UA*2 | Synthetic 10 year ABS Resecuritization Bond | 1 | 3,000,000 | 3,088,343 | 3,066,123 | | | Credit Default Swap | | (163,507) | 742718-DB-2 . | Proctor and Gamble | 1.D FE | 3,088,343 | 3,229,630 |
| 07387UA#8 | Synthetic 10 year ABS Resecuritization Bond | 1 | 5,000,000 | 5,057,586 | 3,902,726 | | | Credit Default Swap | | (272,512) | 037411-AW-5 . | Apache Corporation | 2.C FE | 5,057,586 | 4,175,238 |
| 9999999999 - Totals | | | | 10,204,824 | 9,012,932 | XXX | XXX | XXX | | (545,023) | XXX | XXX | XXX | 10,204,824 | 9,557,955 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 3 | 10,214,989 | 3 | 10,211,645 | 3 | 10,208,256 | | | 3 | 10,214,989 |
| 2. Add: Opened or Acquired Transactions | | | | | | | | | | |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | | XXX | | XXX | | XXX | | XXX | |
| 4. Less: Closed or Disposed of Transactions | | | | | | | | | | |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 3,343 | XXX | 3,389 | XXX | 3,432 | XXX | | XXX | 10,165 |
| 7. Ending Inventory | 3 | 10,211,645 | 3 | 10,208,256 | 3 | 10,204,824 | | | 3 | 10,204,824 |

# SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying Value Check | |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | 2,466,199,859 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | 115,600,232 | |
| 3. | Total (Line 1 plus Line 2) | | 2,581,800,091 |
| 4. | Part D, Section 1, Column 6 | 3,528,958,541 | |
| 5. | Part D, Section 1, Column 7 | (947,158,451) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 5,228,645,212 | |
| 8. | Part B, Section 1, Column 13 | 115,600,232 | |
| 9. | Total (Line 7 plus Line 8) | | 5,344,245,443 |
| 10. | Part D, Section 1, Column 9 | 6,640,133,248 | |
| 11. | Part D, Section 1, Column 10 | (1,295,887,805) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 1,276,440,739 | |
| 14. | Part B, Section 1, Column 20 | 94,595,087 | |
| 15. | Part D, Section 1, Column 12 | 1,371,035,825 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | | 1<br>Year To Date | 2<br>Prior Year Ended December 31 |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | 6,094,862,424 | 34,378,683 |
| 2. | Cost of cash equivalents acquired | 134,896,776,176 | 319,022,473,439 |
| 3. | Accrual of discount | 2,386,679 | 761,479 |
| 4. | Unrealized valuation increase/(decrease) | (5,712) | |
| 5. | Total gain (loss) on disposals | 242,682 | |
| 6. | Deduct consideration received on disposals | 134,806,716,510 | 312,962,747,566 |
| 7. | Deduct amortization of premium | 195,817 | 3,611 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 6,187,349,920 | 6,094,862,424 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 6,187,349,920 | 6,094,862,424 |

# SCHEDULE A - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| | | | | | | | | |
| 0399999 - Totals | | | | | | | | |

NONE

# SCHEDULE A - PART 3

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

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

NONE

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100151898 | MYRTLE BEACH | SC | | 07/10/2024 | 7.875 | 332,454 | | 460,000 |
| 100151900 | PORTLAND | OR | | 07/10/2024 | 8.250 | 337,021 | | 435,000 |
| 100151901 | ARCADIA | NLD | | 07/10/2024 | 7.750 | 703,332 | | 980,000 |
| 100151902 | OCEANSIDE | CA | | 07/10/2024 | 7.625 | 1,142,737 | | 2,000,000 |
| 100151903 | REYNOLDSBURG | OH | | 07/10/2024 | 10.750 | 196,765 | | 231,000 |
| 100151906 | BLOOMINGDALE | GBR | | 07/10/2024 | 7.500 | 262,214 | | 348,000 |
| 100151907 | DULUTH | GBR | | 07/10/2024 | 7.625 | 226,821 | | 326,700 |
| 100151908 | PORT LAVACA | GBR | | 07/10/2024 | 8.000 | 261,864 | | 400,000 |
| 100151911 | NOVI | GBR | | 07/10/2024 | 8.750 | 206,403 | | 300,000 |
| 100151914 | OCEANSIDE | GBR | | 07/10/2024 | 7.625 | 1,308,165 | | 2,180,000 |
| 100151917 | ANN ARBOR | GBR | | 07/10/2024 | 8.625 | 341,057 | | 600,000 |
| 100151919 | HEMET | GBR | | 07/10/2024 | 8.500 | 318,163 | | 440,000 |
| 100151921 | BLOOMINGDALE | GBR | | 07/10/2024 | 7.500 | 292,682 | | 390,000 |
| 100151922 | TEMPLE CITY | CA | | 07/10/2024 | 7.375 | 701,082 | | 1,161,666 |
| 100151923 | STERLING | VA | | 07/10/2024 | 7.875 | 360,536 | | 672,500 |
| 100151925 | FONTANA | CA | | 07/10/2024 | 8.500 | 809,955 | | 982,000 |
| 100151926 | DULUTH | GA | | 07/10/2024 | 7.500 | 319,133 | | 643,200 |
| 100153703 | MIAMI LAKES | FL | | 07/11/2024 | 7.750 | 1,016,476 | | 1,200,000 |
| 100153704 | SHELBY TOWNSHIP | MI | | 07/11/2024 | 7.625 | 311,547 | | 385,000 |
| 100153705 | PASADENA | CA | | 07/11/2024 | 8.750 | 924,143 | | 1,000,000 |
| 100153706 | KIHEI | HI | | 07/11/2024 | 7.625 | 1,157,374 | | 1,875,000 |
| 100153707 | DULUTH | GA | | 07/11/2024 | 8.750 | 881,520 | | 1,050,000 |
| 100153708 | DANVILLE | CA | | 07/11/2024 | 7.375 | 435,476 | | 1,150,000 |
| 100153709 | LOS ANGELES | CA | | 07/11/2024 | 8.250 | 625,004 | | 760,000 |
| 100153711 | AURORA | CO | | 07/11/2024 | 7.875 | 316,938 | | 450,000 |
| 100153712 | HOLLYWOOD | FL | | 07/11/2024 | 8.000 | 896,618 | | 1,170,000 |
| 100153713 | BUFORD | GA | | 07/11/2024 | 7.250 | 272,868 | | 372,000 |
| 100153716 | GILBERT | AZ | | 07/11/2024 | 7.625 | 1,082,525 | | 1,325,000 |
| 100153718 | ORLANDO | FL | | 07/11/2024 | 8.375 | 1,492,630 | | 1,713,000 |
| 100153719 | KAUFMAN | TX | | 07/11/2024 | 8.000 | 136,762 | | 173,000 |
| 100153720 | SKOKIE | IL | | 07/11/2024 | 7.375 | 439,004 | | 575,000 |
| 100153721 | LOS ANGELES (SAN PEDRO AREA) | CA | | 07/11/2024 | 7.375 | 499,347 | | 896,250 |
| 100153722 | AUBURN | CA | | 07/11/2024 | 8.125 | 419,574 | | 580,000 |
| 100153723 | BRADENTON | FL | | 07/11/2024 | 7.750 | 559,260 | | 756,000 |
| 100153724 | CHINO HILLS | CA | | 07/11/2024 | 7.750 | 769,581 | | 940,000 |
| 100153725 | OREM | UT | | 07/11/2024 | 8.250 | 300,833 | | 360,000 |
| 100153726 | ROUND ROCK | TX | | 07/11/2024 | 7.625 | 269,204 | | 325,000 |
| 100153729 | ATWATER | CA | | 07/11/2024 | 7.625 | 759,650 | | 925,000 |
| 100153730 | HAMPTON | GA | | 07/11/2024 | 9.250 | 185,610 | | 243,000 |
| 100153784 | LONG BEACH | CA | | 07/10/2024 | 7.500 | 440,204 | | 580,000 |
| 100153785 | GLENDALE | CA | | 07/10/2024 | 7.125 | 1,166,002 | | 1,465,000 |
| 100153786 | SAN RAFAEL | CA | | 07/10/2024 | 7.375 | 1,985,555 | | 3,400,000 |
| 100153787 | VENICE | FL | | 07/10/2024 | 7.625 | 384,946 | | 520,000 |
| 100153788 | SARASOTA | FL | | 07/10/2024 | 8.000 | 1,671,468 | | 2,382,000 |
| 100153789 | KAILUA-KONA | HI | | 07/10/2024 | 7.250 | 738,456 | | 1,175,000 |
| 100153790 | ENCINITAS | CA | | 07/10/2024 | 7.375 | 2,020,783 | | 9,150,000 |
| 100153791 | BONITA SPRINGS | FL | | 07/10/2024 | 7.250 | 639,214 | | 925,000 |
| 100153792 | CHATSWORTH | CA | | 07/10/2024 | 7.250 | 1,357,083 | | 1,825,000 |
| 100153793 | AUSTIN | TX | | 07/10/2024 | 7.625 | 1,308,160 | | 1,742,000 |
| 100153795 | DALLAS | TX | | 07/10/2024 | 7.250 | 459,960 | | 990,000 |
| 100153796 | HERRIMAN | UT | | 07/10/2024 | 6.875 | 846,128 | | 1,630,000 |
| 100153797 | LOS ANGELES | CA | | 07/10/2024 | 7.000 | 1,184,402 | | 2,500,000 |
| 100153798 | INWOOD | NY | | 07/10/2024 | 7.500 | 311,238 | | 850,000 |
| 100153799 | RIVIERA BEACH | FL | | 07/10/2024 | 7.625 | 177,499 | | 303,000 |
| 100153800 | SAN DIEGO | CA | | 07/10/2024 | 7.125 | 1,046,631 | | 1,825,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100153802 | ESTERO | FL | | 07/10/2024 | 6.990 | 648,256 | | 871,000 |
| 100153803 | CHEVY CHASE | MD | | 07/10/2024 | 7.625 | 844,913 | | 3,100,000 |
| 100153805 | LOS ANGELES | CA | | 07/10/2024 | 7.375 | 1,218,746 | | 1,750,000 |
| 100153806 | DULUTH | GA | | 07/10/2024 | 7.990 | 314,469 | | 490,000 |
| 100153807 | DALLAS | TX | | 07/10/2024 | 7.250 | 730,812 | | 1,630,000 |
| 100153808 | AUSTIN | TX | | 07/10/2024 | 7.000 | 1,322,225 | | 1,950,000 |
| 100153809 | PALM BEACH GARDENS | FL | | 07/10/2024 | 9.250 | 920,773 | | 1,290,000 |
| 100153810 | CHARLESTON | SC | | 07/10/2024 | 7.500 | 1,141,033 | | 1,525,000 |
| 100153811 | LORTON | VA | | 07/10/2024 | 9.750 | 1,087,066 | | 1,420,000 |
| 100153812 | SPRING HOPE | NC | | 07/10/2024 | 8.875 | 315,511 | | 383,000 |
| 100153814 | CARSON | CA | | 07/10/2024 | 8.990 | 576,116 | | 780,000 |
| 100153815 | WINTER SPRINGS | FL | | 07/10/2024 | 9.750 | 345,827 | | 432,000 |
| 100153816 | BEL AIR | MD | | 07/10/2024 | 8.990 | 434,266 | | 570,000 |
| 100153817 | LAWRENCEVILLE | GA | | 07/10/2024 | 9.125 | 316,410 | | 398,000 |
| 100153818 | CONCORD | NC | | 07/10/2024 | 9.625 | 364,078 | | 435,000 |
| 100153819 | SIMPSONVILLE | SC | | 07/10/2024 | 8.875 | 486,926 | | 625,000 |
| 100153821 | HOUSTON | TX | | 07/10/2024 | 9.750 | 321,061 | | 550,000 |
| 100153822 | HENRICO | VA | | 07/10/2024 | 9.250 | 260,201 | | 321,500 |
| 100153823 | DANVERS | MA | | 07/10/2024 | 8.875 | 555,427 | | 690,000 |
| 100153824 | THOMASVILLE | GA | | 07/10/2024 | 9.500 | 158,769 | | 225,000 |
| 100153825 | CINCINNATI | OH | | 07/10/2024 | 9.000 | 184,499 | | 245,000 |
| 100153826 | LAS VEGAS | NV | | 07/10/2024 | 9.250 | 250,259 | | 345,000 |
| 100153827 | SAN DIEGO | CA | | 07/10/2024 | 9.625 | 969,493 | | 1,175,000 |
| 100153828 | MOUNT LAUREL | NJ | | 07/10/2024 | 8.875 | 447,469 | | 543,210 |
| 100153829 | MISSION | TX | | 07/10/2024 | 9.375 | 234,534 | | 278,000 |
| 100153830 | WADDELL | AZ | | 07/10/2024 | 9.125 | 1,825,489 | | 2,170,000 |
| 100153831 | LOS ANGELES | CA | | 07/10/2024 | 9.750 | 652,045 | | 800,000 |
| 100153832 | SEFFNER | FL | | 07/10/2024 | 9.625 | 578,370 | | 700,000 |
| 100153833 | SAN DIEGO | CA | | 07/10/2024 | 9.250 | 1,099,276 | | 1,450,000 |
| 100153834 | LEESVILLE | SC | | 07/10/2024 | 9.000 | 351,896 | | 475,000 |
| 100153835 | PHILADELPHIA | PA | | 07/10/2024 | 9.250 | 418,993 | | 600,000 |
| 100153836 | JASPER | GA | | 07/10/2024 | 9.375 | 265,229 | | 353,000 |
| 100153837 | ORLANDO | FL | | 07/10/2024 | 9.375 | 912,071 | | 1,130,000 |
| 100153838 | PORTLAND | OR | | 07/10/2024 | 9.375 | 343,653 | | 400,000 |
| 100153839 | GREEN COVE SPRINGS | FL | | 07/10/2024 | 9.125 | 443,958 | | 535,000 |
| 100153840 | SAN ANTONIO | TX | | 07/10/2024 | 9.125 | 572,773 | | 685,000 |
| 100153841 | HUMBLE | TX | | 07/10/2024 | 8.990 | 172,131 | | 229,000 |
| 100154084 | GEORGETOWN | TX | | 07/11/2024 | 7.875 | 971,004 | | 1,178,000 |
| 100154085 | CAPE CORAL | FL | | 07/11/2024 | 7.625 | 801,653 | | 980,000 |
| 100154086 | DENVER | NC | | 07/11/2024 | 7.750 | 313,818 | | 404,000 |
| 100154087 | DENVER | CO | | 07/11/2024 | 7.500 | 338,351 | | 515,000 |
| 100154090 | HOUSTON | TX | | 07/11/2024 | 7.750 | 1,761,548 | | 2,340,000 |
| 100154091 | PALM BEACH | FL | | 07/11/2024 | 7.750 | 2,049,604 | | 4,400,000 |
| 100154092 | LAKE HAVASU CITY | AZ | | 07/11/2024 | 7.625 | 325,306 | | 385,000 |
| 100154093 | EDMOND | OK | | 07/11/2024 | 9.750 | 410,603 | | 527,000 |
| 100154094 | FRANKFORT | IL | | 07/11/2024 | 8.375 | 1,793,686 | | 2,200,000 |
| 100154095 | SACRAMENTO | CA | | 07/11/2024 | 8.375 | 602,997 | | 865,000 |
| 100154096 | POST FALLS | ID | | 07/11/2024 | 7.875 | 263,761 | | 510,000 |
| 100154098 | FOUNTAIN HILLS | AZ | | 07/11/2024 | 7.375 | 1,615,030 | | 2,004,000 |
| 100154099 | RANCHO SANTA FE | CA | | 07/11/2024 | 8.375 | 2,099,261 | | 4,700,000 |
| 100154100 | ORLANDO | FL | | 07/11/2024 | 7.875 | 236,920 | | 379,000 |
| 100154101 | AUSTIN | TX | | 07/11/2024 | 7.875 | 241,216 | | 280,000 |
| 100154103 | SAN FRANCISCO | CA | | 07/11/2024 | 8.125 | 2,270,872 | | 2,975,000 |
| 100154104 | ORANGE | TX | | 07/11/2024 | 9.750 | 145,890 | | 180,000 |
| 100154106 | MEDFORD | OR | | 07/11/2024 | 7.625 | 188,051 | | 532,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154107 | CHARLESTON | SC | | 07/11/2024 | 8.750 | 524,346 | | 650,000 |
| 100154108 | AUSTINTOWN | OH | | 07/11/2024 | 8.375 | 258,303 | | 330,000 |
| 100154109 | SUSSEX | WI | | 07/11/2024 | 7.375 | 387,405 | | 800,000 |
| 100154111 | DRIPPING SPRINGS | TX | | 07/11/2024 | 7.875 | 580,178 | | 678,000 |
| 100154112 | VERNON ROCKVILLE | CT | | 07/11/2024 | 9.750 | 195,309 | | 228,000 |
| 100154115 | COLUMBUS | OH | | 07/11/2024 | 8.750 | 194,138 | | 265,000 |
| 100154117 | VENTURA | CA | | 07/11/2024 | 8.000 | 696,397 | | 905,000 |
| 100154118 | AVALON | CA | | 07/11/2024 | 8.250 | 897,075 | | 1,100,000 |
| 100154119 | HOLIDAY | FL | | 07/11/2024 | 9.625 | 360,934 | | 393,000 |
| 100154120 | RIO RANCHO | NM | | 07/11/2024 | 7.750 | 148,533 | | 268,000 |
| 100154121 | LAS VEGAS | NV | | 07/11/2024 | 8.000 | 2,078,620 | | 2,500,000 |
| 100154122 | RIO RANCHO | NM | | 07/11/2024 | 7.750 | 158,051 | | 310,000 |
| 100154123 | NEVADA CITY | CA | | 07/11/2024 | 8.375 | 579,017 | | 840,000 |
| 100154124 | LUGOFF | SC | | 07/11/2024 | 7.875 | 353,146 | | 510,000 |
| 100154127 | SAINT PETERSBURG | FL | | 07/11/2024 | 7.375 | 292,548 | | 360,000 |
| 100154128 | POMPANO BEACH | FL | | 07/11/2024 | 8.000 | 300,693 | | 385,000 |
| 100154132 | BURR RIDGE | IL | | 07/11/2024 | 8.000 | 301,922 | | 375,000 |
| 100154133 | CYPRESS | CA | | 07/11/2024 | 9.250 | 1,312,048 | | 1,420,000 |
| 100154135 | SUGARLOAF | CA | | 07/11/2024 | 7.500 | 295,351 | | 400,000 |
| 100154136 | HURRICANE | UT | | 07/11/2024 | 7.750 | 492,239 | | 725,000 |
| 100154137 | ERIE | CO | | 07/11/2024 | 7.000 | 420,517 | | 620,000 |
| 100154138 | DALHART | TX | | 07/11/2024 | 8.875 | 278,108 | | 294,000 |
| 100154139 | COLLEGE STATION | TX | | 07/11/2024 | 7.625 | 265,625 | | 370,000 |
| 100154140 | KNOXVILLE | TN | | 07/11/2024 | 7.375 | 287,934 | | 380,000 |
| 100154141 | LAKEBAY | WA | | 07/11/2024 | 7.375 | 389,213 | | 912,000 |
| 100154142 | LONGBOAT KEY | FL | | 07/11/2024 | 7.750 | 802,684 | | 1,175,000 |
| 100154143 | TUCSON | AZ | | 07/11/2024 | 8.625 | 282,970 | | 750,000 |
| 100154144 | NORTHAMPTON | PA | | 07/11/2024 | 10.000 | 531,404 | | 613,000 |
| 100154146 | DALY CITY | CA | | 07/11/2024 | 7.625 | 457,724 | | 1,145,000 |
| 100154147 | LAGUNA HILLS | CA | | 07/11/2024 | 7.750 | 2,402,146 | | 3,400,000 |
| 100154148 | YOUNGSVILLE | LA | | 07/11/2024 | 9.125 | 672,709 | | 840,000 |
| 100154149 | SURPRISE | AZ | | 07/11/2024 | 7.125 | 553,844 | | 622,000 |
| 100154151 | LAKE WORTH | FL | | 07/11/2024 | 8.875 | 399,696 | | 450,000 |
| 100154152 | INMAN | SC | | 07/11/2024 | 7.875 | 251,689 | | 313,000 |
| 100154153 | SPRING | TX | | 07/11/2024 | 8.875 | 224,901 | | 260,000 |
| 100154154 | SAINT JOHNS | FL | | 07/11/2024 | 8.375 | 952,274 | | 1,200,000 |
| 100154155 | EAGLE | ID | | 07/11/2024 | 7.750 | 1,772,926 | | 2,220,000 |
| 100154156 | WINCHESTER | TN | | 07/11/2024 | 8.750 | 500,478 | | 663,000 |
| 100154157 | RICHMOND | TX | | 07/11/2024 | 8.875 | 239,237 | | 289,000 |
| 100154158 | EL PASO | TX | | 07/11/2024 | 7.125 | 149,852 | | 268,000 |
| 100154159 | LAFAYETTE | CA | | 07/11/2024 | 7.375 | 792,525 | | 1,750,000 |
| 100154160 | FULTONDALE | AL | | 07/11/2024 | 7.500 | 209,230 | | 270,000 |
| 100154161 | DES PLAINES | IL | | 07/11/2024 | 7.500 | 308,282 | | 375,000 |
| 100154162 | IMPERIAL BEACH | CA | | 07/11/2024 | 7.625 | 899,886 | | 1,175,000 |
| 100154164 | LAKEWOOD RANCH | FL | | 07/11/2024 | 7.875 | 388,456 | | 470,000 |
| 100154165 | CHARLOTTE | NC | | 07/11/2024 | 7.875 | 188,298 | | 290,000 |
| 100154166 | PHOENIX | AZ | | 07/11/2024 | 7.500 | 1,369,974 | | 1,725,000 |
| 100154167 | ROSENBERG | TX | | 07/11/2024 | 8.750 | 395,529 | | 417,000 |
| 100154168 | KINGSBURG | CA | | 07/11/2024 | 7.250 | 171,376 | | 355,000 |
| 100154170 | ASBURY PARK | NJ | | 07/11/2024 | 7.500 | 257,833 | | 410,000 |
| 100154171 | SAN DIEGO | CA | | 07/11/2024 | 7.375 | 1,499,280 | | 3,165,000 |
| 100154172 | DAYTON | TX | | 07/11/2024 | 7.625 | 273,147 | | 339,000 |
| 100154174 | LITTLE ELM | TX | | 07/11/2024 | 7.125 | 278,895 | | 442,000 |
| 100154175 | COLORADO SPRINGS | CO | | 07/11/2024 | 7.500 | 447,772 | | 740,000 |
| 100154176 | DEERFIELD BEACH | FL | | 07/11/2024 | 8.250 | 164,847 | | 222,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154177 | BUCKEYE | AZ | | 07/11/2024 | 7.000 | 304,931 | | 615,000 |
| 100154178 | BUCKEYE | AZ | | 07/11/2024 | 7.000 | 325,511 | | 664,000 |
| 100154179 | ACWORTH | GA | | 07/11/2024 | 7.375 | 243,054 | | 355,000 |
| 100154180 | ENCINITAS | CA | | 07/11/2024 | 7.750 | 1,065,018 | | 2,850,000 |
| 100154181 | JACKSONVILLE | FL | | 07/11/2024 | 7.750 | 322,563 | | 417,000 |
| 100154182 | JACKSONVILLE | FL | | 07/11/2024 | 7.750 | 322,674 | | 417,000 |
| 100154183 | DALLAS | TX | | 07/11/2024 | 7.750 | 1,932,549 | | 2,395,000 |
| 100154184 | DALLAS | TX | | 07/11/2024 | 9.125 | 406,831 | | 508,000 |
| 100154185 | OCEANSIDE | CA | | 07/11/2024 | 7.875 | 367,746 | | 550,000 |
| 100154186 | PETALUMA | CA | | 07/11/2024 | 8.000 | 1,467,474 | | 2,101,000 |
| 100154187 | CHULA VISTA | CA | | 07/11/2024 | 7.000 | 761,068 | | 1,180,000 |
| 100154188 | FRANKLIN | TN | | 07/11/2024 | 7.750 | 664,449 | | 805,000 |
| 100154189 | SAHUARITA | AZ | | 07/11/2024 | 9.500 | 377,884 | | 440,000 |
| 100154190 | CHANDLER | AZ | | 07/11/2024 | 7.500 | 280,199 | | 398,000 |
| 100154191 | RANCHO CUCAMONGA | CA | | 07/11/2024 | 6.875 | 691,118 | | 1,695,000 |
| 100154192 | LOS ANGELES | CA | | 07/11/2024 | 7.625 | 1,734,269 | | 2,260,000 |
| 100154193 | POMPANO BEACH | FL | | 07/11/2024 | 8.000 | 220,967 | | 357,000 |
| 100154194 | SANTA BARBARA | CA | | 07/11/2024 | 7.125 | 408,039 | | 1,302,000 |
| 100154195 | GRESHAM | OR | | 07/11/2024 | 7.875 | 335,432 | | 460,000 |
| 100154196 | MARGATE | FL | | 07/11/2024 | 7.875 | 448,769 | | 665,000 |
| 100154197 | ISELIN | NJ | | 07/11/2024 | 7.375 | 279,310 | | 407,000 |
| 100154198 | MIAMI | FL | | 07/11/2024 | 7.500 | 375,350 | | 560,000 |
| 100154199 | LOS ANGELES (SUNLAND AREA) | NLD | | 07/11/2024 | 7.750 | 641,376 | | 780,000 |
| 100154200 | BELLEVUE | NE | | 07/11/2024 | 7.750 | 170,178 | | 255,000 |
| 100154201 | SAN DIEGO | CA | | 07/11/2024 | 7.375 | 1,006,788 | | 2,750,000 |
| 100154202 | CHICAGO | NLD | | 07/11/2024 | 7.875 | 409,432 | | 560,000 |
| 100154204 | BEE CAVE | TX | | 07/11/2024 | 7.125 | 771,929 | | 1,080,000 |
| 100154205 | PORT SAINT LUCIE | FL | | 07/11/2024 | 8.250 | 335,558 | | 413,000 |
| 100154206 | ARVADA | CO | | 07/11/2024 | 7.500 | 1,047,744 | | 1,275,000 |
| 100154207 | PASADENA | CA | | 07/11/2024 | 7.125 | 437,766 | | 580,000 |
| 100154208 | LOS GATOS | CA | | 07/11/2024 | 7.500 | 265,476 | | 1,300,000 |
| 100154209 | BOTHELL | GBR | | 07/11/2024 | 7.000 | 726,440 | | 1,810,000 |
| 100154211 | HOLLISTER | GBR | | 07/11/2024 | 7.500 | 1,036,322 | | 1,260,000 |
| 100154214 | MARANA | GBR | | 07/11/2024 | 8.000 | 169,232 | | 335,000 |
| 100154216 | BOTHELL | GBR | | 07/11/2024 | 7.250 | 445,177 | | 1,000,000 |
| 100154629 | NAPLES | GBR | | 07/19/2024 | 10.250 | 1,041,405 | | 1,250,000 |
| 100154630 | PARADISE VALLEY | AZ | | 07/19/2024 | 8.875 | 2,193,949 | | 2,620,000 |
| 100154631 | SACRAMENTO | CA | | 07/19/2024 | 8.750 | 253,192 | | 400,000 |
| 100154632 | HOMESTEAD | FL | | 07/19/2024 | 9.875 | 708,504 | | 850,000 |
| 100154633 | LAKEWOOD | NJ | | 07/19/2024 | 7.000 | 455,203 | | 749,000 |
| 100154634 | WOODBRIDGE | VA | | 07/19/2024 | 6.750 | 173,893 | | 370,000 |
| 100154636 | PANAMA CITY | FL | | 07/19/2024 | 7.250 | 160,175 | | 600,000 |
| 100154638 | LA MIRADA | CA | | 07/19/2024 | 6.875 | 680,767 | | 900,000 |
| 100154639 | REGO PARK | NY | | 07/19/2024 | 7.250 | 275,265 | | 570,000 |
| 100154640 | SPRING VALLEY | NY | | 07/19/2024 | 7.625 | 607,835 | | 925,000 |
| 100154641 | GROSSE POINTE WOODS | MI | | 07/19/2024 | 7.500 | 149,722 | | 235,000 |
| 100154642 | PITTSBURGH | PA | | 07/19/2024 | 8.000 | 139,234 | | 180,000 |
| 100154643 | HOUSTON | TX | | 07/19/2024 | 7.250 | 208,028 | | 460,000 |
| 100154644 | RIVERDALE | GA | | 07/19/2024 | 8.250 | 157,268 | | 190,000 |
| 100154646 | YORKTOWN | VA | | 07/19/2024 | 7.625 | 222,745 | | 400,000 |
| 100154647 | CAMBRIDGE | MA | | 07/19/2024 | 7.500 | 462,283 | | 1,800,000 |
| 100154648 | DADEVILLE | AL | | 07/19/2024 | 7.875 | 300,919 | | 505,000 |
| 100154650 | NASHVILLE | TN | | 07/19/2024 | 7.375 | 368,392 | | 600,000 |
| 100154651 | CINCINNATI | OH | | 07/19/2024 | 7.125 | 312,710 | | 420,000 |
| 100154652 | BOSSIER CITY | LA | | 07/19/2024 | 8.000 | 214,250 | | 323,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154653 | NORTH BAY VILLAGE | FL | | 07/19/2024 | 6.000 | 161,030 | | 440,000 |
| 100154654 | LOCUST GROVE | GA | | 07/19/2024 | 7.000 | 154,074 | | 252,000 |
| 100154655 | MESA | AZ | | 07/19/2024 | 6.750 | 281,146 | | 545,000 |
| 100154656 | WATERFORD | MI | | 07/19/2024 | 8.875 | 160,028 | | 200,000 |
| 100154657 | SUPPLY | NC | | 07/19/2024 | 7.750 | 498,737 | | 1,375,000 |
| 100154658 | BUCKEYE | AZ | | 07/19/2024 | 8.875 | 822,619 | | 1,056,000 |
| 100154660 | ONTARIO | CA | | 07/19/2024 | 7.625 | 601,665 | | 751,000 |
| 100154662 | SPRINGFIELD | VA | | 07/19/2024 | 7.125 | 491,917 | | 1,260,000 |
| 100154663 | ATHENS | GA | | 07/19/2024 | 7.250 | 163,573 | | 240,000 |
| 100154664 | CHARLOTTE | NC | | 07/19/2024 | 7.750 | 330,767 | | 400,000 |
| 100154665 | MASPETH | NY | | 07/19/2024 | 7.375 | 923,268 | | 1,200,000 |
| 100154666 | CHICAGO | IL | | 07/19/2024 | 7.750 | 784,842 | | 1,025,000 |
| 100154667 | GULFPORT | FL | | 07/19/2024 | 7.875 | 324,719 | | 517,000 |
| 100154669 | PRINCEVILLE | HI | | 07/19/2024 | 7.875 | 822,824 | | 1,020,000 |
| 100154670 | ORLANDO | FL | | 07/19/2024 | 7.500 | 616,167 | | 855,000 |
| 100154673 | MONROE | NY | | 07/19/2024 | 7.375 | 334,449 | | 535,000 |
| 100154674 | MARIETTA | GA | | 07/19/2024 | 7.625 | 162,813 | | 210,000 |
| 100154675 | BEL AIR | MD | | 07/19/2024 | 9.000 | 243,838 | | 324,000 |
| 100154676 | LOXAHATCHEE | FL | | 07/19/2024 | 9.500 | 469,558 | | 525,000 |
| 100154678 | BROOKLYN | NY | | 07/19/2024 | 8.250 | 1,370,023 | | 2,215,000 |
| 100154679 | ROXBURY | MA | | 07/19/2024 | 8.875 | 838,862 | | 1,225,000 |
| 100154680 | SACRAMENTO | CA | | 07/19/2024 | 6.750 | 232,417 | | 440,000 |
| 100154682 | TAMPA | FL | | 07/19/2024 | 8.375 | 176,055 | | 252,000 |
| 100154683 | PAYSON | AZ | | 07/19/2024 | 7.625 | 1,037,641 | | 1,328,000 |
| 100154684 | SAINT CLOUD | FL | | 07/19/2024 | 10.250 | 337,772 | | 395,000 |
| 100154685 | ABERDEEN | WA | | 07/19/2024 | 7.375 | 236,677 | | 315,000 |
| 100154686 | BROOKLYN | NY | | 07/19/2024 | 7.750 | 2,831,739 | | 3,600,000 |
| 100154689 | WILLINGBORO | NJ | | 07/19/2024 | 9.750 | 347,150 | | 427,000 |
| 100154691 | SARATOGA SPRINGS | UT | | 07/19/2024 | 6.500 | 435,333 | | 730,000 |
| 100154693 | LAKE WORTH BEACH | FL | | 07/19/2024 | 6.625 | 181,288 | | 785,000 |
| 100154694 | LAS VEGAS | NV | | 07/19/2024 | 7.750 | 243,216 | | 370,000 |
| 100154697 | HIALEAH | FL | | 07/19/2024 | 7.250 | 201,484 | | 305,000 |
| 100154702 | MANASSAS | VA | | 07/19/2024 | 8.500 | 665,457 | | 850,000 |
| 100154703 | SCOTTSDALE | AZ | | 07/19/2024 | 8.250 | 769,931 | | 1,280,000 |
| 100154704 | VALLEY STREAM | NY | | 07/19/2024 | 7.250 | 719,056 | | 1,160,000 |
| 100154709 | LAS VEGAS | NV | | 07/19/2024 | 7.625 | 649,097 | | 750,000 |
| 100154711 | HIGHLAND MILLS | NY | | 07/19/2024 | 7.500 | 542,948 | | 665,000 |
| 100154712 | PINELLAS PARK | FL | | 07/19/2024 | 9.750 | 159,739 | | 175,000 |
| 100154713 | ORLANDO | FL | | 07/19/2024 | 7.375 | 208,646 | | 535,000 |
| 100154715 | TEXARKANA | TX | | 07/19/2024 | 8.375 | 192,635 | | 226,000 |
| 100154716 | HUMBLE | TX | | 07/19/2024 | 9.750 | 348,693 | | 400,000 |
| 100154717 | PHOENIX | AZ | | 07/19/2024 | 8.375 | 359,292 | | 540,000 |
| 100154720 | MESA | AZ | | 07/19/2024 | 8.750 | 196,135 | | 275,000 |
| 100154721 | HOLLYWOOD | FL | | 07/19/2024 | 7.000 | 325,471 | | 510,000 |
| 100154723 | NORTHRIDGE | CA | | 07/19/2024 | 7.250 | 218,799 | | 890,000 |
| 100154724 | LONG BEACH | CA | | 07/19/2024 | 7.375 | 949,460 | | 1,380,000 |
| 100154725 | TOMBALL | TX | | 07/19/2024 | 7.750 | 173,545 | | 305,000 |
| 100154728 | HARTFORD | CT | | 07/19/2024 | 8.875 | 242,381 | | 305,000 |
| 100154730 | SEVIERVILLE | TN | | 07/19/2024 | 6.750 | 463,770 | | 739,000 |
| 100154731 | PALM BEACH GARDENS | FL | | 07/19/2024 | 7.750 | 1,676,008 | | 1,985,000 |
| 100154732 | SPRING VALLEY | NY | | 07/19/2024 | 8.500 | 1,359,747 | | 1,650,000 |
| 100154734 | CORINTH | TX | | 07/19/2024 | 6.500 | 201,780 | | 340,000 |
| 100154736 | BERKLEY | MA | | 07/19/2024 | 6.875 | 790,623 | | 1,081,000 |
| 100154737 | PLANTATION | FL | | 07/19/2024 | 7.750 | 568,627 | | 735,000 |
| 100154738 | LONG POND | PA | | 07/19/2024 | 8.875 | 282,892 | | 365,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154739 | HOMOSASSA | FL | | 07/19/2024 | 9.250 | 163,786 | | 188,000 |
| 100154742 | SPOKANE | WA | | 07/19/2024 | 7.000 | 205,510 | | 336,000 |
| 100154743 | MIDDLETOWN | CT | | 07/19/2024 | 9.875 | 373,798 | | 475,000 |
| 100154745 | SAN DIEGO | CA | | 07/19/2024 | 7.500 | 685,657 | | 1,380,000 |
| 100154746 | HESPERIA | CA | | 07/19/2024 | 6.750 | 286,083 | | 405,000 |
| 100154747 | STAMFORD | CT | | 07/19/2024 | 8.875 | 178,940 | | 245,000 |
| 100154750 | LAWRENCEVILLE | GA | | 07/19/2024 | 7.375 | 193,334 | | 460,000 |
| 100154752 | ORONOGO | MO | | 07/19/2024 | 6.625 | 277,529 | | 405,000 |
| 100154754 | LITTLE EGG HARBOR TOWNSHIP | NJ | | 07/19/2024 | 7.500 | 253,722 | | 360,000 |
| 100154756 | NAPLES | FL | | 07/19/2024 | 6.875 | 574,681 | | 910,000 |
| 100154757 | DETROIT | MI | | 07/19/2024 | 8.125 | 181,303 | | 235,000 |
| 100154758 | MIAMI | FL | | 07/19/2024 | 6.875 | 320,041 | | 600,000 |
| 100154760 | IRVINE | CA | | 07/19/2024 | 6.750 | 665,993 | | 1,315,000 |
| 100154761 | NORTH MYRTLE BEACH | SC | | 07/19/2024 | 8.875 | 1,758,133 | | 2,400,000 |
| 100154762 | DAVENPORT | FL | | 07/19/2024 | 7.250 | 229,307 | | 420,000 |
| 100154763 | STEPHENS CITY | VA | | 07/19/2024 | 8.750 | 173,491 | | 240,000 |
| 100154764 | CROCKETT | CA | | 07/19/2024 | 7.125 | 431,315 | | 712,000 |
| 100154765 | LOXAHATCHEE | FL | | 07/19/2024 | 6.875 | 456,002 | | 659,000 |
| 100154766 | CINCINNATI | OH | | 07/19/2024 | 8.500 | 379,953 | | 710,000 |
| 100154767 | LOS ANGELES | CA | | 07/19/2024 | 8.875 | 1,815,486 | | 2,050,000 |
| 100154768 | LOXLEY | AL | | 07/19/2024 | 9.000 | 493,231 | | 595,000 |
| 100154769 | NEWPORT NEWS | VA | | 07/19/2024 | 7.000 | 147,208 | | 235,000 |
| 100154773 | SMYRNA | GA | | 07/19/2024 | 6.750 | 189,425 | | 305,000 |
| 100154774 | MIAMI | FL | | 07/19/2024 | 7.125 | 779,342 | | 1,150,000 |
| 100154775 | AUSTIN | TX | | 07/19/2024 | 7.500 | 387,829 | | 590,000 |
| 100154776 | FRESNO | CA | | 07/19/2024 | 6.500 | 148,437 | | 385,000 |
| 100154777 | MOBILE | AL | | 07/19/2024 | 9.625 | 156,763 | | 220,000 |
| 100154779 | AZUSA | CA | | 07/19/2024 | 7.750 | 308,111 | | 416,000 |
| 100154780 | DETROIT | MI | | 07/19/2024 | 7.250 | 348,540 | | 459,000 |
| 100154781 | INDIO | CA | | 07/19/2024 | 8.625 | 635,214 | | 680,000 |
| 100154782 | LA QUINTA | CA | | 07/19/2024 | 8.750 | 2,721,990 | | 3,150,000 |
| 100154784 | LA QUINTA | CA | | 07/19/2024 | 7.750 | 482,879 | | 560,000 |
| 100154786 | SANTA ROSA | CA | | 07/19/2024 | 7.000 | 791,608 | | 1,300,000 |
| 100154787 | OSSINING | NY | | 07/19/2024 | 7.375 | 470,066 | | 760,000 |
| 100154788 | LANCASTER | CA | | 07/19/2024 | 10.250 | 1,122,045 | | 1,350,000 |
| 100154791 | SPRING VALLEY | NY | | 07/19/2024 | 8.750 | 787,560 | | 950,000 |
| 100154792 | SUN CITY | AZ | | 07/19/2024 | 7.500 | 288,903 | | 470,000 |
| 100154795 | LOMPOC | CA | | 07/19/2024 | 8.000 | 450,339 | | 675,000 |
| 100154796 | BEAVERCREEK | OH | | 07/19/2024 | 7.125 | 243,516 | | 350,000 |
| 100154797 | LONGWOOD | FL | | 07/19/2024 | 10.250 | 718,174 | | 828,000 |
| 100154798 | ATLANTA | GA | | 07/19/2024 | 7.250 | 143,504 | | 247,000 |
| 100154799 | SAN JOSE | CA | | 07/19/2024 | 8.125 | 454,407 | | 1,250,000 |
| 100154800 | PINELLAS PARK | FL | | 07/19/2024 | 7.875 | 464,471 | | 600,000 |
| 100154805 | ROSWELL | GA | | 07/19/2024 | 10.375 | 1,169,320 | | 1,557,000 |
| 100154806 | MILWAUKEE | WI | | 07/19/2024 | 8.250 | 174,657 | | 475,000 |
| 100154809 | LIVONIA | MI | | 07/19/2024 | 9.875 | 218,562 | | 260,000 |
| 100154811 | JOSHUA TREE | CA | | 07/19/2024 | 7.500 | 946,980 | | 1,200,000 |
| 100154813 | PORT SAINT LUCIE | FL | | 07/19/2024 | 8.375 | 418,848 | | 696,000 |
| 100154814 | ANAHOLA | HI | | 07/19/2024 | 7.625 | 492,951 | | 1,360,000 |
| 100154815 | ALISO VIEJO | CA | | 07/19/2024 | 7.250 | 744,097 | | 1,010,000 |
| 100154816 | BROOKLYN | NY | | 07/19/2024 | 7.500 | 818,172 | | 1,065,000 |
| 100154817 | SUN CITY | AZ | | 07/19/2024 | 7.875 | 249,283 | | 368,000 |
| 100154818 | SCOTTSDALE | AZ | | 07/19/2024 | 7.625 | 653,435 | | 975,000 |
| 100154820 | BROOKLYN | NY | | 07/19/2024 | 7.375 | 474,381 | | 700,000 |
| 100154821 | SLIDELL | LA | | 07/19/2024 | 7.875 | 563,985 | | 850,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154826 | LA PALMA | CA | | 07/19/2024 | 7.750 | 956,518 | | 1,326,000 |
| 100154827 | BERGENFIELD | NJ | | 07/19/2024 | 7.750 | 365,870 | | 590,000 |
| 100154828 | WAKE FOREST | NC | | 07/19/2024 | 7.875 | 179,019 | | 300,000 |
| 100154830 | BRICK | NJ | | 07/19/2024 | 7.375 | 166,895 | | 415,000 |
| 100154835 | WESLEY CHAPEL | FL | | 07/19/2024 | 6.750 | 263,812 | | 440,000 |
| 100154836 | APOLLO BEACH | FL | | 07/19/2024 | 6.500 | 247,944 | | 791,000 |
| 100154837 | SAN DIEGO | CA | | 07/19/2024 | 6.500 | 493,606 | | 2,900,000 |
| 100154841 | FAIRFAX | VA | | 07/19/2024 | 7.750 | 516,436 | | 732,000 |
| 100154842 | GRAND LEDGE | MI | | 07/19/2024 | 7.750 | 270,301 | | 325,000 |
| 100154843 | OAKWOOD | GA | | 07/19/2024 | 8.625 | 447,889 | | 600,000 |
| 100154844 | CANTON | GA | | 07/19/2024 | 8.125 | 216,123 | | 296,000 |
| 100154845 | EAST ORANGE | NJ | | 07/19/2024 | 8.125 | 348,445 | | 485,000 |
| 100154846 | LINCOLN | CA | | 07/19/2024 | 7.500 | 364,654 | | 615,000 |
| 100154848 | MARYVILLE | TN | | 07/19/2024 | 7.625 | 266,084 | | 382,000 |
| 100154849 | BROOKLYN | NY | | 07/19/2024 | 7.875 | 533,540 | | 965,000 |
| 100154850 | EDMOND | OK | | 07/19/2024 | 7.750 | 180,595 | | 322,000 |
| 100154851 | OREM | UT | | 07/19/2024 | 10.250 | 625,737 | | 845,000 |
| 100154852 | LYNNWOOD | WA | | 07/19/2024 | 6.625 | 311,500 | | 905,000 |
| 100154853 | EASTVALE | CA | | 07/19/2024 | 7.125 | 374,646 | | 750,000 |
| 100154855 | FAIR LAWN | NJ | | 07/19/2024 | 7.875 | 318,351 | | 510,000 |
| 100154859 | DEERFIELD BEACH | GBR | | 07/19/2024 | 9.625 | 160,485 | | 220,000 |
| 100154860 | PATTERSON | NY | | 07/19/2024 | 8.250 | 171,221 | | 230,000 |
| 100154863 | LAKEWOOD | OH | | 07/19/2024 | 8.625 | 232,717 | | 296,000 |
| 100154865 | ATLANTA | GA | | 07/19/2024 | 8.125 | 290,264 | | 425,000 |
| 100154868 | BLUE ISLAND | NJ | | 07/19/2024 | 8.000 | 223,183 | | 300,000 |
| 100154869 | CENTENNIAL | GBR | | 07/19/2024 | 6.750 | 231,228 | | 622,000 |
| 100154870 | PHILADELPHIA | PA | | 07/19/2024 | 9.250 | 229,607 | | 265,000 |
| 100154873 | LAKE CITY | GBR | | 07/19/2024 | 7.875 | 152,414 | | 198,000 |
| 100154876 | WHITTIER | GBR | | 07/19/2024 | 7.500 | 362,320 | | 1,185,000 |
| 100154878 | COLUMBUS | OH | | 07/19/2024 | 8.250 | 259,430 | | 300,000 |
| 100154883 | PHILADELPHIA | PA | | 07/19/2024 | 7.250 | 542,414 | | 770,000 |
| 100154884 | NEWPORT BEACH | CA | | 07/19/2024 | 6.750 | 902,091 | | 1,600,000 |
| 100154885 | BROOKLYN | NY | | 07/19/2024 | 7.750 | 792,258 | | 999,000 |
| 100154886 | BETHLEHEM | PA | | 07/19/2024 | 7.125 | 198,040 | | 285,000 |
| 100154887 | VICTORIA | TX | | 07/19/2024 | 7.500 | 178,177 | | 230,000 |
| 100154888 | SEBASTIAN | FL | | 07/19/2024 | 8.500 | 321,638 | | 368,000 |
| 100154890 | SALEM | VA | | 07/19/2024 | 7.125 | 154,313 | | 390,000 |
| 100154891 | JACKSONVILLE | FL | | 07/19/2024 | 8.750 | 623,807 | | 675,000 |
| 100154892 | KINGMAN | AZ | | 07/19/2024 | 7.500 | 168,127 | | 325,000 |
| 100154894 | MIAMI | FL | | 07/19/2024 | 6.250 | 189,818 | | 338,000 |
| 100154895 | FESTUS | MO | | 07/19/2024 | 8.500 | 299,967 | | 405,000 |
| 100154897 | COLTON | CA | | 07/19/2024 | 7.500 | 374,609 | | 614,000 |
| 100154899 | WESLEY CHAPEL | FL | | 07/19/2024 | 6.875 | 202,661 | | 337,000 |
| 100154900 | BROOKLYN | NY | | 07/19/2024 | 7.125 | 1,129,149 | | 2,050,000 |
| 100154901 | PRESCOTT | AZ | | 07/19/2024 | 8.125 | 234,376 | | 892,000 |
| 100154904 | EDISON | NJ | | 07/19/2024 | 8.375 | 356,255 | | 545,000 |
| 100154905 | FRESNO | CA | | 07/19/2024 | 7.750 | 511,241 | | 615,000 |
| 100154907 | JACKSONVILLE | FL | | 07/19/2024 | 10.000 | 248,747 | | 285,000 |
| 100154910 | NORTH MYRTLE BEACH | SC | | 07/19/2024 | 7.875 | 176,432 | | 228,000 |
| 100154912 | TOMBALL | TX | | 07/19/2024 | 7.250 | 223,547 | | 364,000 |
| 100154914 | MINT HILL | NC | | 07/19/2024 | 6.875 | 246,588 | | 355,000 |
| 100154915 | ANNANDALE | VA | | 07/19/2024 | 7.250 | 397,778 | | 725,000 |
| 100154916 | GRANADA HILLS | CA | | 07/19/2024 | 7.875 | 800,197 | | 1,100,000 |
| 100154917 | HOUSTON | TX | | 07/19/2024 | 6.750 | 1,376,559 | | 2,125,000 |
| 100154918 | LONG BEACH | CA | | 07/19/2024 | 7.875 | 503,083 | | 830,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154919 | SANTA MARIA | CA | | 07/19/2024 | 10.250 | 420,726 | | 578,000 |
| 100154920 | DECATUR | GA | | 07/19/2024 | 9.250 | 530,985 | | 625,000 |
| 100154922 | APEX | NC | | 07/19/2024 | 7.375 | 377,852 | | 630,000 |
| 100154925 | DAVIE | FL | | 07/19/2024 | 7.625 | 771,494 | | 950,000 |
| 100154926 | ORLANDO | FL | | 07/19/2024 | 7.250 | 192,766 | | 1,447,000 |
| 100154927 | FORT LAUDERDALE | FL | | 07/19/2024 | 6.375 | 343,872 | | 580,000 |
| 100154928 | SALINAS | CA | | 07/19/2024 | 8.250 | 376,899 | | 610,000 |
| 100154930 | ATLANTA | GA | | 07/19/2024 | 7.875 | 150,349 | | 225,000 |
| 100154932 | EDMOND | OK | | 07/19/2024 | 7.750 | 187,500 | | 342,000 |
| 100154934 | TULARE | CA | | 07/19/2024 | 7.875 | 230,038 | | 340,000 |
| 100154940 | PORT CHARLOTTE | FL | | 07/19/2024 | 7.500 | 199,643 | | 272,000 |
| 100154942 | NASHVILLE | TN | | 07/19/2024 | 6.875 | 404,235 | | 585,000 |
| 100154943 | SPRING HILL | FL | | 07/19/2024 | 6.000 | 181,446 | | 340,000 |
| 100154944 | SPRINGVILLE | UT | | 07/19/2024 | 7.625 | 619,647 | | 850,000 |
| 100154945 | MILWAUKEE | WI | | 07/19/2024 | 8.250 | 192,859 | | 480,000 |
| 100154946 | UPPER DARBY | PA | | 07/19/2024 | 7.250 | 163,286 | | 276,000 |
| 100154948 | LINCOLN | CA | | 07/19/2024 | 7.375 | 540,613 | | 597,000 |
| 100154949 | BUFFALO | MN | | 07/19/2024 | 7.125 | 187,799 | | 312,000 |
| 100154951 | WINTER GARDEN | FL | | 07/19/2024 | 7.000 | 147,137 | | 245,000 |
| 100154955 | CITRUS HEIGHTS | CA | | 07/19/2024 | 6.750 | 321,571 | | 430,000 |
| 100154956 | DUNEDIN | FL | | 07/19/2024 | 7.625 | 526,375 | | 786,800 |
| 100154958 | LAVONIA | GA | | 07/19/2024 | 7.500 | 524,054 | | 725,000 |
| 100154959 | LOXAHATCHEE | FL | | 07/19/2024 | 7.750 | 444,751 | | 733,000 |
| 100154961 | FONTANA | CA | | 07/19/2024 | 8.375 | 423,329 | | 500,000 |
| 100154962 | KANSAS CITY | KS | | 07/19/2024 | 7.875 | 191,488 | | 300,000 |
| 100154964 | SACRAMENTO | CA | | 07/19/2024 | 7.625 | 252,669 | | 450,000 |
| 100154968 | SANDY | UT | | 07/19/2024 | 8.750 | 402,939 | | 500,000 |
| 100154969 | DOWNEY | CA | | 07/19/2024 | 7.875 | 472,165 | | 620,000 |
| 100154970 | LITTLETON | CO | | 07/19/2024 | 6.750 | 157,071 | | 428,000 |
| 100154971 | DETROIT | MI | | 07/19/2024 | 8.500 | 150,237 | | 185,000 |
| 100154972 | SAFETY HARBOR | FL | | 07/19/2024 | 10.375 | 1,220,787 | | 1,325,000 |
| 100154974 | HUMBLE | TX | | 07/19/2024 | 9.750 | 508,680 | | 579,000 |
| 100154975 | ITALY | TX | | 07/19/2024 | 7.500 | 141,530 | | 187,000 |
| 100154976 | VICTORVILLE | CA | | 07/19/2024 | 8.750 | 275,909 | | 425,000 |
| 100154978 | RIVERVIEW | FL | | 07/19/2024 | 6.875 | 333,333 | | 670,000 |
| 100154979 | PIONEER | CA | | 07/19/2024 | 10.250 | 382,808 | | 480,000 |
| 100154984 | MIRAMAR | FL | | 07/19/2024 | 7.875 | 1,005,719 | | 1,425,000 |
| 100154985 | DEL MAR | CA | | 07/19/2024 | 8.000 | 2,084,494 | | 4,550,000 |
| 100154986 | PEMBROKE PINES | FL | | 07/19/2024 | 7.125 | 367,590 | | 450,000 |
| 100154988 | DENVER | CO | | 07/19/2024 | 6.875 | 388,503 | | 960,000 |
| 100154989 | AVENTURA | FL | | 07/19/2024 | 7.750 | 322,268 | | 540,000 |
| 100154990 | VISTA | CA | | 07/19/2024 | 8.375 | 620,919 | | 780,000 |
| 100154991 | CLIFTON PARK | NY | | 07/19/2024 | 7.250 | 452,417 | | 630,000 |
| 100154992 | WORCESTER | MA | | 07/19/2024 | 7.625 | 335,975 | | 432,000 |
| 100154993 | WEST COVINA | CA | | 07/19/2024 | 7.000 | 575,653 | | 835,000 |
| 100154994 | UPLAND | CA | | 07/19/2024 | 7.250 | 1,078,652 | | 1,555,000 |
| 100154997 | GAINESVILLE | FL | | 07/19/2024 | 7.000 | 190,567 | | 258,900 |
| 100155001 | NORTH JACKSON | OH | | 07/19/2024 | 7.750 | 332,719 | | 405,000 |
| 100155002 | VALLEY VILLAGE | CA | | 07/19/2024 | 6.750 | 591,910 | | 910,000 |
| 100155003 | EDMOND | OK | | 07/19/2024 | 7.750 | 190,227 | | 290,000 |
| 100155005 | ARVADA | CO | | 07/19/2024 | 8.250 | 652,111 | | 840,000 |
| 100155007 | HAWLEY | PA | | 07/19/2024 | 7.875 | 319,489 | | 490,000 |
| 100155008 | HIALEAH | FL | | 07/19/2024 | 7.750 | 401,645 | | 600,000 |
| 100155011 | BUENA PARK | CA | | 07/19/2024 | 7.625 | 1,056,932 | | 1,330,000 |
| 100155012 | BRADENTON | FL | | 07/19/2024 | 8.000 | 308,596 | | 382,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100155013 | TAHOE VISTA | CA | | 07/19/2024 | 8.250 | 586,160 | | 770,000 |
| 100155014 | WORCESTER | MA | | 07/19/2024 | 8.375 | 273,472 | | 342,000 |
| 100155015 | PLATTSMOUTH | NE | | 07/19/2024 | 8.375 | 385,922 | | 530,000 |
| 100155016 | CINCINNATI | OH | | 07/19/2024 | 7.125 | 319,819 | | 439,000 |
| 100155017 | TIGARD | OR | | 07/19/2024 | 7.500 | 439,757 | | 562,000 |
| 100155019 | STERLING | CO | | 07/19/2024 | 7.250 | 146,909 | | 193,000 |
| 100155020 | OAKLAND | CA | | 07/19/2024 | 7.250 | 786,670 | | 1,050,000 |
| 100155021 | TUCKER | GA | | 07/19/2024 | 8.250 | 456,282 | | 552,000 |
| 100155023 | CONROE | TX | | 07/19/2024 | 7.125 | 521,817 | | 666,000 |
| 100155024 | CANYON LAKE | TX | | 07/19/2024 | 7.125 | 322,124 | | 400,000 |
| 100155025 | SHERMAN OAKS | CA | | 07/19/2024 | 8.875 | 525,319 | | 749,000 |
| 100155026 | SAUTEE NACOOCHEE | GA | | 07/19/2024 | 9.375 | 490,329 | | 883,000 |
| 100155027 | SMYRNA | GA | | 07/19/2024 | 7.000 | 273,789 | | 473,000 |
| 100155028 | NASHVILLE | TN | | 07/19/2024 | 7.875 | 1,078,783 | | 1,650,000 |
| 100155029 | COLUMBUS | OH | | 07/19/2024 | 7.375 | 286,839 | | 400,000 |
| 100155030 | LANCASTER | CA | | 07/19/2024 | 8.625 | 303,939 | | 482,000 |
| 100155031 | FORT WASHINGTON | MD | | 07/19/2024 | 9.375 | 233,257 | | 355,000 |
| 100155032 | CROSSLAKE | MN | | 07/19/2024 | 8.125 | 703,808 | | 925,000 |
| 100155033 | BERWYN HEIGHTS | MD | | 07/19/2024 | 7.875 | 392,136 | | 470,000 |
| 100155034 | CANTON | GA | | 07/19/2024 | 7.500 | 298,526 | | 383,000 |
| 100155035 | ROCKLIN | CA | | 07/19/2024 | 9.375 | 258,912 | | 460,000 |
| 100155036 | COTTONWOOD | AZ | | 07/19/2024 | 8.250 | 379,727 | | 473,000 |
| 100155037 | ROCK HILL | SC | | 07/19/2024 | 8.500 | 233,743 | | 278,000 |
| 100155038 | ORLANDO | FL | | 07/19/2024 | 8.750 | 270,204 | | 375,000 |
| 100155039 | NEWARK | CA | | 07/19/2024 | 7.500 | 806,408 | | 1,250,000 |
| 100155040 | CONIFER | CO | | 07/19/2024 | 8.250 | 650,410 | | 812,000 |
| 100155041 | VICTORIA | TX | | 07/19/2024 | 8.500 | 245,268 | | 304,000 |
| 100155042 | MARIETTA | GA | | 07/19/2024 | 7.750 | 208,039 | | 290,000 |
| 100155043 | CAPE CORAL | FL | | 07/19/2024 | 7.750 | 284,458 | | 374,000 |
| 100155044 | PAYSON | AZ | | 07/19/2024 | 8.375 | 425,717 | | 580,000 |
| 100155045 | GLENDALE | AZ | | 07/19/2024 | 7.500 | 363,654 | | 455,000 |
| 100155046 | COLVILLE | WA | | 07/19/2024 | 8.250 | 493,364 | | 615,000 |
| 100155047 | GALVESTON | TX | | 07/19/2024 | 8.375 | 1,020,900 | | 1,290,000 |
| 100155048 | LA MARQUE | TX | | 07/19/2024 | 7.750 | 274,935 | | 363,000 |
| 100155049 | EDGEWOOD | WA | | 07/19/2024 | 7.125 | 427,816 | | 640,000 |
| 100155050 | HIGHLANDS | NC | | 07/19/2024 | 7.250 | 515,865 | | 655,000 |
| 100155051 | SEVIERVILLE | TN | | 07/19/2024 | 7.875 | 425,743 | | 581,000 |
| 100155053 | LOS ANGELES | CA | | 07/19/2024 | 7.750 | 1,258,822 | | 1,660,000 |
| 100155054 | SPARTA | MI | | 07/19/2024 | 8.125 | 290,804 | | 390,000 |
| 100155055 | INLET BEACH | FL | | 07/19/2024 | 8.000 | 635,171 | | 790,000 |
| 100155056 | RICHMOND | VA | | 07/19/2024 | 7.750 | 206,611 | | 250,000 |
| 100155057 | SPRING HILL | FL | | 07/19/2024 | 7.875 | 271,865 | | 337,000 |
| 100155058 | CYPRESS | TX | | 07/19/2024 | 8.000 | 313,834 | | 451,000 |
| 100155059 | DURANGO | CO | | 07/19/2024 | 7.875 | 406,366 | | 500,000 |
| 100155061 | LOS ANGELES | CA | | 07/19/2024 | 7.625 | 1,210,676 | | 1,660,000 |
| 100155062 | SCOTTSDALE | AZ | | 07/19/2024 | 7.125 | 992,014 | | 1,240,000 |
| 100155063 | YUCCA VALLEY | CA | | 07/19/2024 | 8.125 | 315,860 | | 415,000 |
| 100155064 | BLACK HAWK | CO | | 07/19/2024 | 7.500 | 424,951 | | 524,000 |
| 100155065 | TRUCKEE | CA | | 07/19/2024 | 7.875 | 594,280 | | 720,000 |
| 100155066 | MCKINNEY | TX | | 07/19/2024 | 7.875 | 681,699 | | 856,000 |
| 100155067 | RALEIGH | NC | | 07/19/2024 | 8.000 | 425,543 | | 549,000 |
| 100155068 | MESA | AZ | | 07/19/2024 | 7.625 | 308,653 | | 375,000 |
| 100155070 | LOVELAND | CO | | 07/19/2024 | 9.125 | 202,165 | | 530,000 |
| 100155071 | DACULA | GA | | 07/19/2024 | 7.500 | 238,909 | | 290,000 |
| 100155072 | CARY | NC | | 07/19/2024 | 7.375 | 954,036 | | 1,375,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100155073 | ALBRIGHTSVILLE | PA | | 07/19/2024 | 8.000 | 205,026 | | 260,000 |
| 100155075 | ROCHESTER | MN | | 07/19/2024 | 7.250 | 224,718 | | 330,000 |
| 100155076 | MISSION VIEJO | CA | | 07/19/2024 | 7.375 | 1,166,619 | | 1,440,000 |
| 100155077 | THE COLONY | TX | | 07/19/2024 | 7.500 | 623,021 | | 1,100,000 |
| 100155078 | ATLANTA | GA | | 07/19/2024 | 9.250 | 304,587 | | 520,000 |
| 100155079 | DALLAS | TX | | 07/19/2024 | 7.875 | 1,178,541 | | 1,457,000 |
| 100155080 | LOGANVILLE | GA | | 07/19/2024 | 7.875 | 262,771 | | 350,000 |
| 100155081 | HAMPTON | VA | | 07/19/2024 | 8.750 | 241,637 | | 295,000 |
| 100155082 | OCEANSIDE | CA | | 07/19/2024 | 7.500 | 266,172 | | 475,000 |
| 100155083 | FAIRFAX | VA | | 07/19/2024 | 8.000 | 314,292 | | 390,000 |
| 100155084 | LITTLE ELM | TX | | 07/19/2024 | 8.750 | 299,611 | | 417,000 |
| 100155085 | SALEM | OR | | 07/19/2024 | 7.375 | 222,222 | | 530,000 |
| 100155086 | NEW SMYRNA BEACH | FL | | 07/19/2024 | 8.375 | 461,736 | | 600,000 |
| 100155087 | OVERGAARD | AZ | | 07/19/2024 | 8.625 | 368,752 | | 445,000 |
| 100155088 | DECATUR | GA | | 07/19/2024 | 8.000 | 215,746 | | 276,000 |
| 100155089 | OCALA | FL | | 07/19/2024 | 8.125 | 318,823 | | 375,000 |
| 100155090 | SAN DIEGO | CA | | 07/19/2024 | 7.750 | 1,146,960 | | 1,525,000 |
| 100155091 | PORTER RANCH | CA | | 07/19/2024 | 7.375 | 2,753,614 | | 4,000,000 |
| 100155092 | LAGO VISTA | TX | | 07/19/2024 | 8.375 | 262,408 | | 315,000 |
| 100155093 | IDYLLWILD | CA | | 07/19/2024 | 7.750 | 545,246 | | 725,000 |
| 100155094 | TEMPE | AZ | | 07/19/2024 | 7.500 | 407,544 | | 530,000 |
| 100155095 | LANCASTER | CA | | 07/19/2024 | 8.625 | 252,870 | | 467,000 |
| 100155096 | SAN ANTONIO | TX | | 07/19/2024 | 7.625 | 208,611 | | 261,000 |
| 100155097 | LA HABRA | CA | | 07/19/2024 | 8.250 | 1,495,118 | | 1,920,000 |
| 100155098 | QUILCENE | WA | | 07/19/2024 | 7.875 | 538,643 | | 680,000 |
| 100155099 | PORTER RANCH | CA | | 07/19/2024 | 8.375 | 765,054 | | 952,000 |
| 100155100 | PHOENIX | AZ | | 07/19/2024 | 7.625 | 341,132 | | 415,000 |
| 100155101 | SAN DIEGO | CA | | 07/19/2024 | 7.750 | 401,483 | | 550,000 |
| 100155102 | GRANT-VALKARIA | FL | | 07/19/2024 | 8.000 | 478,086 | | 582,800 |
| 100155104 | PINELLAS PARK | FL | | 07/19/2024 | 6.750 | 290,877 | | 405,000 |
| 100155105 | LODI | CA | | 07/19/2024 | 7.625 | 339,081 | | 415,000 |
| 100155106 | MESQUITE | NV | | 07/19/2024 | 7.625 | 438,076 | | 560,000 |
| 100155108 | KELLER | TX | | 07/19/2024 | 7.500 | 282,375 | | 395,000 |
| 100155109 | PORT ST JOE | FL | | 07/19/2024 | 8.500 | 290,910 | | 354,500 |
| 100155110 | NORTH ROYALTON | OH | | 07/19/2024 | 8.250 | 358,421 | | 536,000 |
| 100155111 | WASHINGTON | DC | | 07/19/2024 | 8.875 | 844,110 | | 1,380,000 |
| 100155112 | ST PETERSBURG | FL | | 07/19/2024 | 7.375 | 167,284 | | 280,000 |
| 100155113 | QUINLAN | TX | | 07/19/2024 | 8.750 | 474,801 | | 550,000 |
| 100155114 | WILMINGTON | CA | | 07/19/2024 | 7.125 | 373,916 | | 772,000 |
| 100155115 | KENTFIELD | CA | | 07/19/2024 | 8.250 | 828,583 | | 1,475,000 |
| 100155116 | CANTON | GA | | 07/19/2024 | 8.375 | 368,081 | | 462,000 |
| 100155117 | ISLAMORADA | FL | | 07/19/2024 | 7.750 | 1,434,963 | | 2,200,000 |
| 100155118 | HUNTINGTON BEACH | CA | | 07/19/2024 | 9.375 | 1,316,319 | | 1,850,000 |
| 100155119 | FLORIDA CITY | FL | | 07/19/2024 | 8.125 | 232,043 | | 285,000 |
| 100155120 | NATIONAL CITY | GBR | | 07/19/2024 | 7.625 | 937,475 | | 1,410,000 |
| 100155121 | SAN ANTONIO | GBR | | 07/19/2024 | 7.750 | 272,016 | | 330,000 |
| 100155122 | PICO RIVERA | NLD | | 07/19/2024 | 7.875 | 521,249 | | 690,000 |
| 100155123 | SILVERTHORNE | NLD | | 07/19/2024 | 8.000 | 895,168 | | 1,475,000 |
| 100155124 | VERO BEACH | GBR | | 07/19/2024 | 7.875 | 268,992 | | 345,000 |
| 100155125 | EDMOND | GBR | | 07/19/2024 | 8.375 | 284,998 | | 356,000 |
| 100155126 | GLENDALE | CA | | 07/19/2024 | 8.500 | 729,069 | | 950,000 |
| 100155127 | ATLANTA | GBR | | 07/19/2024 | 7.500 | 214,114 | | 269,000 |
| 100155129 | FOREST FALLS | GBR | | 07/19/2024 | 7.750 | 288,892 | | 359,000 |
| 100155130 | CARTERSVILLE | GBR | | 07/19/2024 | 7.250 | 260,283 | | 340,000 |
| 100155131 | BEND | OR | | 07/19/2024 | 6.625 | 549,540 | | 715,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100155132 | LIBERTY HILL | TX | | 07/19/2024 | 7.250 | 294,866 | | 445,000 |
| 100155133 | HAWLEY | PA | | 07/19/2024 | 8.000 | 217,557 | | 273,000 |
| 100155134 | NOBLESVILLE | IN | | 07/19/2024 | 9.125 | 288,816 | | 385,000 |
| 100155135 | PANAMA CITY BEACH | FL | | 07/19/2024 | 8.000 | 387,161 | | 470,000 |
| 100155136 | OCEANSIDE | NLD | | 07/19/2024 | 7.500 | 250,822 | | 460,000 |
| 100155137 | SAN DIEGO | CA | | 07/19/2024 | 8.250 | 971,454 | | 1,215,000 |
| 100155138 | TUCSON | AZ | | 07/19/2024 | 7.625 | 237,867 | | 295,000 |
| 100155139 | LAKE SHORE | MN | | 07/19/2024 | 7.375 | 717,446 | | 902,000 |
| 100155140 | DUNCANVILLE | TX | | 07/19/2024 | 8.500 | 235,126 | | 287,000 |
| 100155141 | AURORA | CO | | 07/19/2024 | 7.750 | 1,141,547 | | 1,555,000 |
| 100155142 | PRESCOTT | AZ | | 07/19/2024 | 7.500 | 777,198 | | 955,000 |
| 100155143 | HURST | TX | | 07/19/2024 | 7.875 | 262,126 | | 425,000 |
| 100155144 | OVERGAARD | AZ | | 07/19/2024 | 9.500 | 333,566 | | 440,000 |
| 100155145 | SANDY | UT | | 07/19/2024 | 7.500 | 488,625 | | 1,650,000 |
| 100155146 | SANTA CLARITA | CA | | 07/19/2024 | 8.250 | 502,148 | | 610,000 |
| 100155147 | PHOENIX | AZ | | 07/19/2024 | 7.750 | 314,231 | | 400,000 |
| 100155148 | DENVER | CO | | 07/19/2024 | 8.625 | 611,824 | | 735,000 |
| 100155149 | BUFFALO GROVE | IL | | 07/19/2024 | 9.875 | 341,930 | | 365,000 |
| 100155150 | MIAMI | FL | | 07/19/2024 | 7.750 | 375,292 | | 455,000 |
| 100155152 | BOERNE | TX | | 07/19/2024 | 7.500 | 748,728 | | 909,000 |
| 100155154 | BEND | OR | | 07/19/2024 | 8.250 | 523,144 | | 630,000 |
| 100155155 | FRANKTOWN | CO | | 07/19/2024 | 8.125 | 1,789,028 | | 3,325,000 |
| 100155156 | JONESTOWN | TX | | 07/19/2024 | 7.500 | 741,448 | | 905,000 |
| 100155157 | CASTLE ROCK | CO | | 07/19/2024 | 8.250 | 975,605 | | 1,208,000 |
| 100155158 | BOYNTON BEACH | FL | | 07/19/2024 | 7.875 | 473,342 | | 577,000 |
| 100155160 | HILTON HEAD ISLAND | SC | | 07/19/2024 | 9.250 | 290,595 | | 380,000 |
| 100155161 | DETROIT | MI | | 07/19/2024 | 8.250 | 276,274 | | 380,000 |
| 100155162 | NEWMAN LAKE | WA | | 07/19/2024 | 10.125 | 383,870 | | 429,000 |
| 100155163 | LAGUNA HILLS | CA | | 07/19/2024 | 6.750 | 1,243,623 | | 2,490,000 |
| 100155167 | KIRKLAND | WA | | 07/19/2024 | 10.500 | 956,827 | | 1,030,000 |
| 100155168 | LAURENCE HARBOR | NJ | | 07/19/2024 | 7.125 | 250,738 | | 325,000 |
| 100155169 | LAS VEGAS | NV | | 07/19/2024 | 6.625 | 289,248 | | 475,000 |
| 100155170 | ABILENE | TX | | 07/19/2024 | 8.875 | 147,645 | | 175,000 |
| 100155171 | CHARLEVOIX | MI | | 07/19/2024 | 8.625 | 416,432 | | 477,500 |
| 100155173 | NAMPA | ID | | 07/19/2024 | 7.875 | 193,846 | | 418,000 |
| 100155175 | WEST CHESTER | PA | | 07/19/2024 | 7.500 | 138,007 | | 237,000 |
| 100155176 | SOUTHAMPTON | PA | | 07/19/2024 | 9.625 | 373,818 | | 430,000 |
| 100155177 | ATLANTA | GA | | 07/19/2024 | 9.875 | 495,905 | | 545,000 |
| 100155178 | WESLEY CHAPEL | FL | | 07/19/2024 | 10.000 | 741,748 | | 859,000 |
| 100155179 | SILVERTHORNE | CO | | 07/19/2024 | 7.625 | 608,441 | | 750,000 |
| 100155180 | BRONX | NY | | 07/19/2024 | 8.375 | 805,882 | | 1,100,000 |
| 100155182 | KATY | TX | | 07/19/2024 | 10.625 | 504,167 | | 535,000 |
| 100155184 | DECATUR | GA | | 07/19/2024 | 7.500 | 444,710 | | 710,000 |
| 100155185 | RENTON | WA | | 07/19/2024 | 7.000 | 263,400 | | 450,000 |
| 100155186 | MYRTLE BEACH | SC | | 07/19/2024 | 10.875 | 590,869 | | 750,000 |
| 100155187 | LAKEWOOD | CO | | 07/19/2024 | 7.125 | 158,668 | | 250,000 |
| 100155188 | MYRTLE BEACH | SC | | 07/19/2024 | 7.750 | 195,557 | | 239,500 |
| 100155189 | RIVERSIDE | CA | | 07/19/2024 | 6.500 | 209,226 | | 345,000 |
| 100155191 | ELLIJAY | GA | | 07/19/2024 | 7.875 | 300,690 | | 405,000 |
| 100155192 | BROOKINGS | OR | | 07/19/2024 | 6.875 | 405,402 | | 762,000 |
| 100155193 | EL PASO | TX | | 07/19/2024 | 6.625 | 150,922 | | 220,000 |
| 100155195 | SUMMERVILLE | SC | | 07/19/2024 | 7.750 | 204,693 | | 310,000 |
| 100155198 | COCOA | FL | | 07/19/2024 | 8.500 | 180,351 | | 300,000 |
| 100155199 | CHARLES TOWN | WV | | 07/19/2024 | 7.875 | 159,942 | | 260,000 |
| 100155200 | PAHOA | HI | | 07/19/2024 | 8.500 | 243,531 | | 390,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100155202 | CHARLES TOWN | WV | | 07/19/2024 | 7.875 | 160,155 | | 268,000 |
| 100155204 | CLEVELAND | OH | | 07/19/2024 | 9.625 | 152,453 | | 207,000 |
| 100155207 | MCSHERRYSTOWN | PA | | 07/19/2024 | 9.375 | 196,361 | | 240,000 |
| 100155210 | JOHNSTOWN | OH | | 07/19/2024 | 7.750 | 183,470 | | 335,000 |
| 100155211 | LOS ANGELES | CA | | 07/19/2024 | 7.125 | 852,967 | | 1,225,000 |
| 100155213 | LOS ANGELES | CA | | 07/19/2024 | 7.875 | 565,708 | | 900,000 |
| 100155214 | NAPLES | FL | | 07/19/2024 | 8.875 | 1,568,252 | | 2,100,000 |
| 100155215 | LODI | NJ | | 07/19/2024 | 7.875 | 493,902 | | 600,000 |
| 100155216 | IRVINGTON | NJ | | 07/19/2024 | 8.250 | 278,548 | | 350,000 |
| 100155217 | SANFORD | FL | | 07/19/2024 | 10.499 | 291,636 | | 300,000 |
| 100155218 | WHITTIER | CA | | 07/19/2024 | 8.499 | 1,001,859 | | 1,500,000 |
| 100155221 | SHORELINE | WA | | 07/19/2024 | 8.625 | 369,676 | | 630,000 |
| 100155223 | VALRICO | FL | | 07/19/2024 | 9.750 | 311,136 | | 356,000 |
| 100155224 | FONTANA | CA | | 07/19/2024 | 7.750 | 471,876 | | 576,000 |
| 100155225 | HOUSTON | TX | | 07/19/2024 | 7.999 | 566,915 | | 750,000 |
| 100155226 | OCOEE | FL | | 07/19/2024 | 8.250 | 449,117 | | 540,000 |
| 100155227 | MANOR | TX | | 07/19/2024 | 9.250 | 308,895 | | 347,000 |
| 100155229 | SANTA MARIA | CA | | 07/19/2024 | 8.750 | 279,928 | | 910,000 |
| 100155231 | BURTON | MI | | 07/19/2024 | 7.875 | 242,607 | | 290,000 |
| 100155232 | MOORESVILLE | NC | | 07/19/2024 | 8.250 | 198,691 | | 285,000 |
| 100155233 | COMPTON | CA | | 07/19/2024 | 11.499 | 477,061 | | 590,000 |
| 100155234 | SARASOTA | FL | | 07/19/2024 | 7.750 | 292,549 | | 440,000 |
| 100155235 | BIG PINE KEY | FL | | 07/19/2024 | 7.875 | 472,753 | | 1,134,000 |
| 100155241 | MILFORD | CT | | 07/19/2024 | 8.500 | 556,346 | | 825,000 |
| 100155242 | BURIEN | WA | | 07/19/2024 | 7.750 | 654,625 | | 1,200,000 |
| 100155243 | PINELLAS PARK | FL | | 07/19/2024 | 7.500 | 264,696 | | 446,000 |
| 100155248 | GLASGOW | KY | | 07/19/2024 | 8.875 | 170,233 | | 212,000 |
| 100155251 | NAVASOTA | TX | | 07/19/2024 | 7.875 | 156,333 | | 241,000 |
| 100155252 | MILLERSVILLE | MD | | 07/19/2024 | 7.125 | 219,417 | | 312,000 |
| 100155256 | GARDEN CITY | MI | | 07/19/2024 | 8.750 | 145,302 | | 205,000 |
| 100155262 | HOPEWELL JUNCTION | NY | | 07/19/2024 | 7.990 | 570,312 | | 790,000 |
| 100155265 | BAKERSFIELD | CA | | 07/19/2024 | 8.750 | 172,304 | | 285,000 |
| 100155266 | VILLAS | NJ | | 07/19/2024 | 7.875 | 192,489 | | 315,000 |
| 100155267 | PETERSBURG | AK | | 07/19/2024 | 7.500 | 287,405 | | 375,000 |
| 100155269 | SAN RAFAEL | CA | | 07/19/2024 | 7.750 | 1,059,309 | | 1,350,000 |
| 100155270 | SAVANNAH | GA | | 07/19/2024 | 8.250 | 183,858 | | 244,000 |
| 100155271 | SELDEN | NY | | 07/19/2024 | 8.375 | 346,185 | | 580,000 |
| 100155272 | DALLAS | TX | | 07/19/2024 | 8.875 | 399,570 | | 586,000 |
| 100155273 | CHELSEA | MA | | 07/19/2024 | 8.375 | 272,716 | | 540,000 |
| 100155275 | SANDPOINT | ID | | 07/19/2024 | 6.625 | 552,985 | | 860,000 |
| 100155276 | NEW BEDFORD | MA | | 07/19/2024 | 7.500 | 271,500 | | 450,000 |
| 100155277 | AURORA | IL | | 07/19/2024 | 9.375 | 142,380 | | 195,000 |
| 100155278 | SACRAMENTO | CA | | 07/19/2024 | 6.875 | 356,549 | | 940,000 |
| 100155279 | ALBANY | NY | | 07/19/2024 | 8.875 | 185,983 | | 245,000 |
| 100155280 | SANTA FE | NM | | 07/19/2024 | 8.625 | 305,575 | | 676,000 |
| 100155281 | HAMPSTEAD | NC | | 07/19/2024 | 7.500 | 1,825,289 | | 3,300,000 |
| 100155283 | ALTAMONTE SPRINGS | FL | | 07/19/2024 | 7.875 | 157,073 | | 215,000 |
| 100155284 | PINELLAS PARK | FL | | 07/19/2024 | 9.250 | 330,523 | | 370,000 |
| 100155285 | FOXBOROUGH | MA | | 07/19/2024 | 8.750 | 421,725 | | 725,000 |
| 100155287 | JUSTIN | TX | | 07/19/2024 | 8.500 | 208,307 | | 468,000 |
| 100155289 | LONGWOOD | FL | | 07/19/2024 | 10.375 | 634,614 | | 906,000 |
| 100155290 | HUMBLE | TX | | 07/19/2024 | 7.500 | 140,591 | | 228,000 |
| 100155294 | CHICAGO | IL | | 07/19/2024 | 7.625 | 726,175 | | 1,000,000 |
| 100155295 | ESCONDIDO | CA | | 07/19/2024 | 6.500 | 996,677 | | 1,521,000 |
| 100155296 | SAN DIEGO | CA | | 07/19/2024 | 8.875 | 270,353 | | 500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100155299 | ALVA | FL | | 07/19/2024 | 8.000 | 620,488 | | 777,000 |
| 100155301 | BOCA RATON | FL | | 07/19/2024 | 7.625 | 159,147 | | 220,000 |
| 100155304 | ORMOND BEACH | FL | | 07/19/2024 | 9.625 | 218,065 | | 265,000 |
| 100155305 | BUELLTON | CA | | 07/19/2024 | 7.375 | 355,160 | | 845,000 |
| 100155306 | BELMONT | MA | | 07/19/2024 | 7.125 | 826,348 | | 1,635,000 |
| 100155307 | WINTER PARK | CO | | 07/19/2024 | 7.375 | 1,326,231 | | 2,205,000 |
| 100155308 | BROOKLYN | NY | | 07/19/2024 | 7.500 | 987,962 | | 1,330,000 |
| 100155310 | NEWARK | NJ | | 07/19/2024 | 7.500 | 338,446 | | 545,900 |
| 100155311 | HIGHLAND PARK | IL | | 07/19/2024 | 8.500 | 421,389 | | 485,000 |
| 100155312 | WILMINGTON | NC | | 07/19/2024 | 7.625 | 142,452 | | 476,000 |
| 100155315 | MISSION VIEJO | CA | | 07/19/2024 | 6.875 | 707,055 | | 1,180,000 |
| 100155316 | LITCHFIELD PARK | AZ | | 07/19/2024 | 7.500 | 905,391 | | 1,940,000 |
| 100155317 | PUNTA GORDA | FL | | 07/19/2024 | 7.125 | 262,017 | | 570,000 |
| 100155318 | AUSTELL | GA | | 07/19/2024 | 8.500 | 236,803 | | 350,000 |
| 100155319 | CLAYTON | CA | | 07/19/2024 | 7.500 | 967,291 | | 1,595,000 |
| 100155320 | NASHVILLE | TN | | 07/19/2024 | 7.500 | 1,486,341 | | 4,400,000 |
| 100155321 | MIAMI | FL | | 07/19/2024 | 7.250 | 3,558,300 | | 5,100,000 |
| 100155322 | ALLENTOWN | PA | | 07/19/2024 | 8.000 | 169,639 | | 215,000 |
| 100155323 | DENNIS PORT | MA | | 07/19/2024 | 7.750 | 405,744 | | 500,000 |
| 100155325 | GRAND LAKE | CO | | 07/19/2024 | 8.375 | 599,118 | | 750,000 |
| 100155326 | MONTGOMERY | IL | | 07/19/2024 | 9.500 | 245,770 | | 334,000 |
| 100155327 | LAS VEGAS | NV | | 07/19/2024 | 7.250 | 345,608 | | 465,000 |
| 100155328 | PHOENIX | AZ | | 07/19/2024 | 7.750 | 580,300 | | 715,000 |
| 100155329 | HOFFMAN EST | IL | | 07/19/2024 | 6.875 | 270,183 | | 336,000 |
| 100155330 | GALT | CA | | 07/19/2024 | 8.999 | 852,773 | | 1,053,000 |
| 100155331 | DOWNEY | CA | | 07/19/2024 | 8.625 | 323,956 | | 678,000 |
| 100155332 | LORAIN | OH | | 07/19/2024 | 10.125 | 275,094 | | 295,000 |
| 100155333 | KINGMAN | AZ | | 07/19/2024 | 8.500 | 175,377 | | 230,000 |
| 100155334 | OLYMPIA | WA | | 07/19/2024 | 10.999 | 299,031 | | 410,000 |
| 100155335 | GRANITEVILLE | SC | | 07/19/2024 | 6.999 | 192,855 | | 274,000 |
| 100155337 | FRUITLAND PARK | NLD | | 07/19/2024 | 8.875 | 381,717 | | 480,000 |
| 100155338 | MENIFEE | CA | | 07/19/2024 | 9.625 | 210,671 | | 255,000 |
| 100155339 | INDIANAPOLIS | IN | | 07/19/2024 | 7.750 | 166,694 | | 225,000 |
| 100155340 | MIAMI | FL | | 07/19/2024 | 9.125 | 817,200 | | 1,112,500 |
| 100155341 | MILTON | FL | | 07/19/2024 | 7.250 | 211,449 | | 394,000 |
| 100155346 | NEDERLAND | TX | | 07/19/2024 | 9.999 | 260,959 | | 332,500 |
| 100156122 | MISSION VIEJO | CA | | 07/25/2024 | 7.250 | 980,388 | | 1,210,000 |
| 100156123 | MC LEAN | VA | | 07/25/2024 | 7.625 | 2,596,638 | | 4,300,000 |
| 100156124 | LOS ANGELES | CA | | 07/25/2024 | 7.750 | 2,955,977 | | 3,850,000 |
| 100156125 | LOS ANGELES | CA | | 07/25/2024 | 7.000 | 1,403,463 | | 2,805,000 |
| 100156129 | WAIKOLOA | HI | | 07/25/2024 | 8.125 | 714,097 | | 950,000 |
| 100156132 | NOKOMIS | FL | | 07/25/2024 | 7.750 | 630,856 | | 900,000 |
| 100156136 | CASTLE ROCK | CO | | 07/25/2024 | 7.500 | 531,537 | | 650,000 |
| 100156140 | SHEBOYGAN | WI | | 07/25/2024 | 8.125 | 343,865 | | 450,000 |
| 100156141 | FORT LAUDERDALE | FL | | 07/25/2024 | 7.875 | 895,717 | | 1,150,000 |
| 100156143 | GALVESTON | NLD | | 07/25/2024 | 6.875 | 200,786 | | 270,000 |
| 100156144 | DRAPER | UT | | 07/25/2024 | 9.000 | 1,187,396 | | 1,383,000 |
| 100156146 | SUNRISE | GBR | | 07/25/2024 | 7.875 | 430,174 | | 520,000 |
| 100156148 | HOUSTON | GBR | | 07/25/2024 | 9.625 | 148,146 | | 194,000 |
| 100156149 | EVERGREEN | CO | | 07/25/2024 | 8.500 | 712,837 | | 775,000 |
| 100156151 | INDIO | CA | | 07/25/2024 | 7.750 | 202,502 | | 346,000 |
| 100156152 | TAMPA | FL | | 07/25/2024 | 7.750 | 164,097 | | 250,000 |
| 100156154 | ANAHEIM | CA | | 07/25/2024 | 7.625 | 1,403,616 | | 1,840,000 |
| 100156155 | LAS VEGAS | NV | | 07/25/2024 | 7.375 | 269,313 | | 400,000 |
| 100156156 | MIAMI | FL | | 07/25/2024 | 8.125 | 338,588 | | 490,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100156157 | PALMETTO | FL | | 07/25/2024 | 8.375 | 331,795 | | 437,000 |
| 100156158 | CLEARWATER | FL | | 07/25/2024 | 7.875 | 1,729,322 | | 2,679,000 |
| 100156159 | GLASSBORO | NJ | | 07/25/2024 | 7.500 | 279,924 | | 350,000 |
| 100156258 | ALPHARETTA | GA | | 07/25/2024 | 7.750 | 1,645,828 | | 2,630,000 |
| 100156261 | BALCH SPRINGS | TX | | 07/25/2024 | 8.125 | 267,973 | | 1,125,000 |
| 100156262 | OCEAN CITY | NJ | | 07/25/2024 | 8.375 | 1,367,511 | | 1,725,000 |
| 100156263 | LEANDER | TX | | 07/25/2024 | 8.750 | 667,745 | | 790,000 |
| 100156264 | BISBEE | AZ | | 07/25/2024 | 7.750 | 146,773 | | 185,000 |
| 100156266 | GUERNEVILLE | CA | | 07/25/2024 | 8.000 | 1,013,920 | | 1,550,000 |
| 100156267 | CARTERET | NJ | | 07/25/2024 | 9.125 | 551,843 | | 703,000 |
| 100156269 | OAK RIDGE | TN | | 07/25/2024 | 7.750 | 315,650 | | 460,000 |
| 100156274 | LA MESA | CA | | 07/25/2024 | 7.750 | 1,208,877 | | 1,575,000 |
| 100156277 | BRANDON | FL | | 07/25/2024 | 8.750 | 454,597 | | 504,000 |
| 100156278 | LAS VEGAS | NV | | 07/25/2024 | 7.875 | 339,862 | | 405,000 |
| 100156279 | WILSON | WY | | 07/25/2024 | 8.125 | 2,048,352 | | 3,850,000 |
| 100156280 | LINDSAY | CA | | 07/25/2024 | 7.750 | 213,962 | | 288,000 |
| 100156283 | FORT LAUDERDALE | FL | | 07/25/2024 | 7.750 | 665,560 | | 818,000 |
| 100156284 | HOUSTON | TX | | 07/25/2024 | 8.750 | 179,974 | | 245,000 |
| 100156285 | WIMBERLEY | TX | | 07/25/2024 | 9.625 | 1,064,761 | | 1,175,000 |
| 100156286 | HENDERSON | NV | | 07/25/2024 | 8.750 | 554,392 | | 655,000 |
| 100156287 | CHICAGO | IL | | 07/25/2024 | 8.875 | 1,031,662 | | 1,350,000 |
| 100156289 | ELK GROVE VILLAGE | IL | | 07/25/2024 | 8.375 | 180,433 | | 220,000 |
| 100156290 | SOUTHLAKE | TX | | 07/25/2024 | 8.625 | 856,959 | | 950,000 |
| 100156292 | PANAMA CITY | FL | | 07/25/2024 | 7.750 | 280,381 | | 354,000 |
| 100156294 | PASADENA | CA | | 07/25/2024 | 7.875 | 434,651 | | 960,000 |
| 100156295 | GAITHERSBURG | MD | | 07/25/2024 | 7.500 | 2,967,281 | | 4,865,000 |
| 100156296 | WHEELING | IL | | 07/25/2024 | 8.625 | 250,230 | | 299,000 |
| 100156297 | DENVER | CO | | 07/25/2024 | 7.875 | 481,369 | | 624,000 |
| 100156298 | SAN DIEGO | CA | | 07/25/2024 | 7.375 | 522,102 | | 1,100,000 |
| 100156301 | SEGUIN | TX | | 07/25/2024 | 8.750 | 203,461 | | 232,000 |
| 100156302 | VISALIA | CA | | 07/25/2024 | 7.250 | 348,265 | | 536,000 |
| 100156304 | DAYTON | OH | | 07/25/2024 | 8.125 | 154,588 | | 243,000 |
| 100156305 | LOCUST | NC | | 07/25/2024 | 9.500 | 382,979 | | 405,000 |
| 100156306 | SANTA ANA | CA | | 07/25/2024 | 8.125 | 1,618,087 | | 2,300,000 |
| 100156307 | NEWARK | NJ | | 07/25/2024 | 7.625 | 348,664 | | 515,000 |
| 100156308 | OAKHURST | NJ | | 07/25/2024 | 8.375 | 663,643 | | 809,000 |
| 100156309 | CHICAGO | IL | | 07/25/2024 | 9.750 | 232,270 | | 304,000 |
| 100156312 | OCALA | FL | | 07/25/2024 | 7.250 | 209,777 | | 294,000 |
| 100156315 | MIAMI | FL | | 07/25/2024 | 7.625 | 306,241 | | 375,000 |
| 100156316 | FORT LAUDERDALE | FL | | 07/25/2024 | 8.500 | 404,666 | | 520,000 |
| 100156317 | DORAL | FL | | 07/25/2024 | 7.500 | 277,559 | | 365,000 |
| 100156318 | NAPLES | FL | | 07/25/2024 | 8.000 | 2,877,295 | | 3,498,000 |
| 100156319 | DUBLIN | GA | | 07/25/2024 | 7.875 | 166,004 | | 235,000 |
| 100156320 | GALVESTON | TX | | 07/25/2024 | 7.625 | 183,437 | | 225,000 |
| 100156322 | HARSENS ISLAND | MI | | 07/25/2024 | 9.500 | 358,064 | | 386,000 |
| 100156323 | WINTER GARDEN | FL | | 07/25/2024 | 7.625 | 720,989 | | 878,000 |
| 100156324 | HOUSTON | TX | | 07/25/2024 | 8.625 | 458,626 | | 515,000 |
| 100156325 | NASHVILLE | TN | | 07/25/2024 | 7.875 | 322,749 | | 410,000 |
| 100156326 | CAPE CORAL | FL | | 07/25/2024 | 7.625 | 350,572 | | 563,000 |
| 100156327 | NORTH FORT MYERS | FL | | 07/25/2024 | 8.125 | 238,218 | | 297,000 |
| 100156328 | BURLINGTON | NJ | | 07/25/2024 | 8.875 | 215,441 | | 265,000 |
| 100156335 | BRIDGEPORT | CT | | 07/25/2024 | 8.125 | 401,195 | | 550,000 |
| 100156336 | MIRAMAR | FL | | 07/25/2024 | 9.250 | 975,456 | | 1,050,000 |
| 100156337 | PHOENIX | AZ | | 07/25/2024 | 7.125 | 286,048 | | 405,000 |
| 100156339 | LAWRENCEVILLE | GA | | 07/25/2024 | 9.750 | 293,658 | | 310,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100156341 | LINDEN | NJ | | 07/25/2024 | 7.875 | 369,027 | | 505,000 |
| 100156343 | BUCKEYE | AZ | | 07/25/2024 | 7.125 | 286,848 | | 462,000 |
| 100156344 | BAY POINT | CA | | 07/25/2024 | 7.375 | 850,852 | | 1,035,000 |
| 100156345 | JACKSONVILLE | FL | | 07/25/2024 | 7.375 | 300,559 | | 366,000 |
| 100156346 | AUSTIN | TX | | 07/25/2024 | 7.250 | 405,139 | | 585,000 |
| 100156348 | PRINCETON JUNCTION | NJ | | 07/25/2024 | 7.875 | 302,083 | | 457,000 |
| 100156349 | DINUBA | CA | | 07/25/2024 | 8.750 | 291,715 | | 355,000 |
| 100156352 | PUNTA GORDA | FL | | 07/25/2024 | 7.625 | 351,648 | | 455,000 |
| 100156353 | EVANSVILLE | IN | | 07/25/2024 | 7.750 | 371,135 | | 450,000 |
| 100156354 | LAFAYETTE | LA | | 07/25/2024 | 7.750 | 387,317 | | 465,000 |
| 100156355 | CENTER POINT | AL | | 07/25/2024 | 8.375 | 150,534 | | 205,000 |
| 100156356 | TORRANCE | CA | | 07/25/2024 | 7.625 | 1,379,054 | | 2,000,000 |
| 100156357 | MIAMI | FL | | 07/25/2024 | 7.625 | 583,625 | | 752,000 |
| 100156358 | LOS ANGELES | CA | | 07/25/2024 | 7.375 | 563,004 | | 2,110,000 |
| 100156360 | MIAMI | FL | | 07/25/2024 | 7.625 | 1,032,930 | | 1,400,000 |
| 100156361 | WEST HOLLYWOOD | CA | | 07/25/2024 | 9.125 | 1,251,996 | | 1,540,000 |
| 100156362 | AUSTIN | TX | | 07/25/2024 | 7.500 | 590,569 | | 1,400,000 |
| 100156363 | LOS ANGELES | CA | | 07/25/2024 | 8.250 | 1,247,388 | | 1,500,000 |
| 100156364 | WARREN | MI | | 07/25/2024 | 8.250 | 166,889 | | 220,000 |
| 100156366 | LAVEEN | AZ | | 07/25/2024 | 7.750 | 339,739 | | 433,000 |
| 100156367 | FORT COLLINS | CO | | 07/25/2024 | 8.000 | 621,985 | | 675,000 |
| 100156368 | CALISTOGA | CA | | 07/25/2024 | 7.500 | 1,261,405 | | 4,395,000 |
| 100156369 | CLAREMONT | CA | | 07/25/2024 | 7.000 | 767,700 | | 1,505,000 |
| 100156370 | GLENDALE | AZ | | 07/25/2024 | 7.625 | 282,564 | | 362,000 |
| 100156371 | ROCKPORT | TX | | 07/25/2024 | 7.625 | 292,842 | | 433,000 |
| 100156372 | MADERA | CA | | 07/25/2024 | 7.500 | 296,783 | | 358,000 |
| 100156373 | FORT LAUDERDALE | FL | | 07/25/2024 | 7.125 | 349,268 | | 470,000 |
| 100156374 | GEORGETOWN | TX | | 07/25/2024 | 7.625 | 260,034 | | 330,000 |
| 100156376 | WADDELL | AZ | | 07/25/2024 | 8.875 | 418,034 | | 530,000 |
| 100156377 | RIVERSIDE | CA | | 07/25/2024 | 7.500 | 1,198,313 | | 1,725,000 |
| 100156380 | ENCINITAS | CA | | 07/25/2024 | 9.250 | 2,430,965 | | 2,740,000 |
| 100156382 | CEDAR CREEK | TX | | 07/25/2024 | 9.500 | 931,485 | | 1,075,000 |
| 100156383 | LOS ANGELES | CA | | 07/25/2024 | 7.375 | 1,453,401 | | 1,800,000 |
| 100156385 | TARZANA | CA | | 07/25/2024 | 7.625 | 1,713,548 | | 2,075,000 |
| 100156386 | MESA | AZ | | 07/25/2024 | 6.875 | 1,370,621 | | 1,705,000 |
| 100156388 | KISSIMMEE | FL | | 07/25/2024 | 8.500 | 358,803 | | 415,000 |
| 100156389 | MILL VALLEY | CA | | 07/25/2024 | 7.750 | 694,152 | | 975,000 |
| 100156391 | GULF BREEZE | FL | | 07/25/2024 | 8.125 | 371,820 | | 575,000 |
| 100156392 | CLEARWATER | FL | | 07/25/2024 | 8.875 | 243,260 | | 256,000 |
| 100156394 | LYNNWOOD | WA | | 07/25/2024 | 7.000 | 801,807 | | 973,000 |
| 100156396 | SAUSALITO | CA | | 07/25/2024 | 7.750 | 462,148 | | 1,900,000 |
| 100156397 | HENDERSON | NV | | 07/25/2024 | 8.250 | 305,881 | | 350,000 |
| 100156398 | HENDERSON | NV | | 07/25/2024 | 8.250 | 298,041 | | 350,000 |
| 100157736 | RESEDA | CA | | 07/02/2024 | 9.125 | 145,583 | | 824,000 |
| 100157743 | CALABASAS | CA | | 07/02/2024 | 8.750 | 155,990 | | 1,841,000 |
| 100157744 | COOL | CA | | 07/02/2024 | 9.125 | 163,785 | | 899,000 |
| 100157745 | QUEEN CREEK | AZ | | 07/02/2024 | 9.375 | 164,337 | | 893,000 |
| 100157748 | ORCUTT | CA | | 07/02/2024 | 9.625 | 192,692 | | 627,000 |
| 100157749 | MONTEBELLO | CA | | 07/02/2024 | 9.500 | 197,640 | | 942,000 |
| 100157750 | CLEARWATER | FL | | 07/02/2024 | 9.375 | 169,452 | | 480,000 |
| 100157751 | BEAVERTON | OR | | 07/02/2024 | 10.000 | 163,960 | | 621,000 |
| 100157752 | SAN JUAN CAPISTRANO | CA | | 07/02/2024 | 8.750 | 515,971 | | 3,350,000 |
| 100157753 | TRABUCO CANYON | CA | | 07/02/2024 | 9.750 | 193,036 | | 1,479,000 |
| 100157760 | SEBASTOPOL | CA | | 07/02/2024 | 9.125 | 257,641 | | 1,165,000 |
| 100157761 | OCALA | FL | | 07/02/2024 | 8.875 | 146,172 | | 631,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100157763 | ORLANDO | FL | | 07/02/2024 | 9.250 | 154,863 | | 806,000 |
| 100157764 | LEXINGTON | NC | | 08/01/2024 | 7.500 | 338,361 | | 420,000 |
| 100157765 | GUILFORD | CT | | 08/01/2024 | 7.625 | 533,569 | | 820,000 |
| 100157766 | COTO DE CAZA | CA | | 08/01/2024 | 7.875 | 3,524,183 | | 4,600,000 |
| 100157767 | ATLANTA | GA | | 08/01/2024 | 7.500 | 1,241,749 | | 1,950,000 |
| 100157768 | KELLER | TX | | 08/01/2024 | 7.875 | 653,026 | | 950,000 |
| 100157769 | BIG PINE KEY | FL | | 08/01/2024 | 7.000 | 448,346 | | 645,000 |
| 100157770 | MIDVALE | UT | | 08/01/2024 | 7.500 | 486,869 | | 650,000 |
| 100157772 | LAS VEGAS | NV | | 08/01/2024 | 8.125 | 1,711,195 | | 2,150,000 |
| 100157773 | BERWYN | IL | | 08/01/2024 | 7.125 | 327,531 | | 550,000 |
| 100157775 | BIRMINGHAM | AL | | 08/01/2024 | 8.000 | 468,809 | | 572,000 |
| 100157776 | MONROE | NC | | 08/01/2024 | 8.125 | 326,064 | | 390,000 |
| 100157777 | PHILADELPHIA | PA | | 08/01/2024 | 8.875 | 153,014 | | 205,000 |
| 100157778 | DEER PARK | WA | | 08/01/2024 | 8.125 | 566,302 | | 685,000 |
| 100157779 | QUEEN CREEK | AZ | | 08/01/2024 | 7.625 | 656,811 | | 810,000 |
| 100157780 | WILLIAMSTOWN | NLD | | 08/01/2024 | 8.375 | 495,906 | | 572,000 |
| 100157781 | MELBOURNE | NLD | | 08/01/2024 | 8.250 | 924,948 | | 1,350,000 |
| 100157782 | AUSTIN | GBR | | 08/01/2024 | 8.625 | 732,197 | | 1,240,000 |
| 100157783 | DAYTON | GBR | | 08/01/2024 | 8.250 | 195,388 | | 250,000 |
| 100157784 | LAS VEGAS | NLD | | 08/01/2024 | 7.500 | 623,046 | | 770,000 |
| 100157785 | BEVERLY HILLS | NLD | | 08/01/2024 | 7.500 | 890,141 | | 1,525,000 |
| 100157786 | HIDEOUT | UT | | 08/01/2024 | 7.500 | 1,403,524 | | 1,885,000 |
| 100157788 | EAST STROUDSBURG | GBR | | 08/01/2024 | 9.250 | 329,567 | | 433,000 |
| 100157789 | GLEN BURNIE | GBR | | 08/01/2024 | 8.000 | 285,434 | | 347,000 |
| 100157790 | MIAMI | FL | | 08/01/2024 | 7.875 | 351,171 | | 488,000 |
| 100157791 | CLAXTON | GBR | | 08/01/2024 | 8.875 | 205,961 | | 240,000 |
| 100157792 | FAYETTEVILLE | NLD | | 08/01/2024 | 7.750 | 154,382 | | 190,000 |
| 100157794 | LOS ANGELES | CA | | 08/01/2024 | 8.250 | 2,914,780 | | 3,750,000 |
| 100157795 | FLAGSTAFF | AZ | | 08/01/2024 | 7.500 | 391,220 | | 603,000 |
| 100157796 | GRAND JUNCTION | CO | | 08/01/2024 | 8.125 | 373,169 | | 460,000 |
| 100157797 | KIHEI | HI | | 08/01/2024 | 7.375 | 1,559,028 | | 3,200,000 |
| 100157798 | FRESNO | TX | | 08/01/2024 | 9.375 | 231,168 | | 245,000 |
| 100157799 | OAK CREEK | WI | | 08/01/2024 | 7.250 | 346,275 | | 425,000 |
| 100157800 | LARGO | FL | | 08/01/2024 | 7.750 | 165,874 | | 230,000 |
| 100157802 | VISTA | CA | | 08/01/2024 | 8.000 | 644,203 | | 765,000 |
| 100157803 | MARIETTA | GA | | 08/01/2024 | 8.250 | 451,962 | | 560,000 |
| 100157804 | RANCHO MISSION VIEJO | CA | | 08/01/2024 | 7.875 | 1,249,347 | | 1,525,000 |
| 100157805 | HYANNIS | MA | | 08/01/2024 | 7.625 | 385,081 | | 580,000 |
| 100157807 | EDMONDS | WA | | 08/01/2024 | 7.250 | 1,026,131 | | 1,365,000 |
| 100157808 | ROSEVILLE | CA | | 08/01/2024 | 8.750 | 485,133 | | 548,500 |
| 100157809 | PALM BEACH GARDENS | FL | | 08/01/2024 | 7.250 | 846,775 | | 1,128,000 |
| 100157810 | CASSELBERRY | FL | | 08/01/2024 | 7.375 | 286,428 | | 387,500 |
| 100157811 | BOYNTON BEACH | FL | | 08/01/2024 | 9.000 | 839,373 | | 1,133,000 |
| 100157812 | GALVESTON | TX | | 08/01/2024 | 7.875 | 447,553 | | 570,000 |
| 100157814 | INLET BEACH | FL | | 08/01/2024 | 8.250 | 1,660,538 | | 2,000,000 |
| 100157815 | ELIZABETH | NJ | | 08/01/2024 | 7.500 | 266,245 | | 480,000 |
| 100157816 | DEERFIELD BEACH | FL | | 08/01/2024 | 7.500 | 411,974 | | 575,000 |
| 100157817 | HOUSTON | TX | | 08/01/2024 | 8.375 | 568,581 | | 700,000 |
| 100157818 | TAMPA | FL | | 08/01/2024 | 9.250 | 342,092 | | 460,000 |
| 100157819 | WINDERMERE | FL | | 08/01/2024 | 7.875 | 468,977 | | 768,000 |
| 100157820 | MATTHEWS | NC | | 08/01/2024 | 7.625 | 347,230 | | 495,000 |
| 100157821 | KENT | WA | | 08/01/2024 | 8.250 | 138,753 | | 385,000 |
| 100157823 | BREMERTON | WA | | 08/01/2024 | 8.125 | 353,066 | | 425,000 |
| 100157825 | MARIETTA | GA | | 08/01/2024 | 8.375 | 164,318 | | 345,000 |
| 100157827 | PUTNAM | CT | | 08/01/2024 | 9.125 | 183,472 | | 211,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100157828 | TAMPA | FL | | 08/01/2024 | 8.125 | 291,217 | | 411,000 |
| 100157829 | ARVADA | CO | | 08/01/2024 | 6.875 | 976,019 | | 1,375,000 |
| 100157831 | AUSTIN | TX | | 08/01/2024 | 9.375 | 944,653 | | 1,040,000 |
| 100157832 | LIBERTYVILLE | IL | | 08/01/2024 | 8.500 | 254,308 | | 305,000 |
| 100157833 | DALLAS | TX | | 08/01/2024 | 7.375 | 1,364,306 | | 1,700,000 |
| 100157834 | WINTER GARDEN | FL | | 08/01/2024 | 6.875 | 356,976 | | 550,000 |
| 100157836 | KYLE | TX | | 08/01/2024 | 9.500 | 517,721 | | 621,500 |
| 100157837 | COLONIA TULUM PUEBLO | MEX | | 07/08/2024 | 9.097 | 227,400 | | 359,900 |
| 100157838 | SAN MIGUEL DE ALLENDE | MEX | | 07/08/2024 | 9.997 | 1,559,750 | | 3,096,401 |
| 100157839 | EWA BEACH | HI | | 07/09/2024 | 7.124 | 603,578 | | 1,175,000 |
| 100157840 | BUCKEYE | AZ | | 07/09/2024 | 7.625 | 521,879 | | 575,000 |
| 100157841 | MINERAL BLUFF | GA | | 07/09/2024 | 7.625 | 679,829 | | 750,000 |
| 100157842 | KANEOHE | HI | | 07/09/2024 | 7.500 | 930,721 | | 1,540,000 |
| 100157843 | FALLING WATERS | WV | | 07/09/2024 | 7.624 | 212,082 | | 278,000 |
| 100157844 | BOTHELL | WA | | 07/09/2024 | 6.624 | 351,466 | | 720,000 |
| 100157845 | WOODINVILLE | WA | | 07/09/2024 | 6.624 | 351,466 | | 715,000 |
| 100157846 | BOTHELL | WA | | 07/09/2024 | 6.624 | 351,466 | | 715,000 |
| 100157847 | NASHVILLE | TN | | 07/09/2024 | 6.999 | 470,847 | | 1,365,000 |
| 100157848 | EL DORADO HILLS | CA | | 07/09/2024 | 6.499 | 318,980 | | 705,000 |
| 100157849 | FOLSOM | CA | | 07/09/2024 | 6.875 | 401,327 | | 805,000 |
| 100157850 | LAMBERTVILLE | NJ | | 07/09/2024 | 7.375 | 363,172 | | 600,000 |
| 100157851 | MAYFLOWER | AR | | 07/09/2024 | 7.624 | 389,348 | | 430,500 |
| 100157852 | RAVENEL | SC | | 07/09/2024 | 7.624 | 559,691 | | 650,000 |
| 100157854 | CHELSEA | MA | | 07/09/2024 | 6.624 | 459,155 | | 794,000 |
| 100157855 | BOTHELL | WA | | 07/09/2024 | 6.624 | 351,466 | | 715,000 |
| 100157856 | DAVENPORT | FL | | 07/09/2024 | 7.375 | 228,912 | | 430,000 |
| 100157857 | WINNETKA | CA | | 07/09/2024 | 7.124 | 553,670 | | 1,050,000 |
| 100157858 | COLUMBIA | MD | | 07/09/2024 | 7.250 | 181,166 | | 245,000 |
| 100157859 | LAS VEGAS | NV | | 07/09/2024 | 7.624 | 314,344 | | 473,000 |
| 100157860 | ISSAQUAH | WA | | 07/09/2024 | 5.875 | 437,319 | | 1,651,000 |
| 100157861 | BRENTWOOD | CA | | 07/09/2024 | 5.990 | 393,838 | | 745,000 |
| 100157862 | SEVIERVILLE | TN | | 07/09/2024 | 7.624 | 379,943 | | 464,000 |
| 100157863 | LAS VEGAS | NV | | 07/09/2024 | 6.375 | 205,613 | | 430,000 |
| 100157864 | BRADENTON | FL | | 07/09/2024 | 7.624 | 533,407 | | 590,000 |
| 100157865 | CARTERSVILLE | GA | | 07/09/2024 | 7.625 | 209,703 | | 275,000 |
| 100157866 | SACHSE | TX | | 07/09/2024 | 7.375 | 251,436 | | 378,000 |
| 100157867 | SAN CLEMENTE | CA | | 07/09/2024 | 7.490 | 778,991 | | 1,781,000 |
| 100157868 | TACOMA | WA | | 07/09/2024 | 7.490 | 366,444 | | 610,000 |
| 100157869 | JERSEY CITY | NJ | | 07/09/2024 | 5.990 | 287,554 | | 1,000,000 |
| 100157870 | CENTREVILLE | VA | | 07/09/2024 | 6.990 | 299,896 | | 545,000 |
| 100157871 | PRESCOTT | AZ | | 07/09/2024 | 8.125 | 542,666 | | 610,000 |
| 100157872 | ASHBURN | VA | | 07/09/2024 | 7.250 | 371,820 | | 730,000 |
| 100157873 | GREER | SC | | 07/09/2024 | 6.625 | 197,371 | | 321,000 |
| 100157874 | SCOTLAND NECK | NC | | 07/09/2024 | 7.625 | 157,329 | | 176,000 |
| 100157875 | OLYMPIA | WA | | 07/09/2024 | 6.490 | 506,338 | | 978,000 |
| 100157876 | THONOTOSASSA | FL | | 07/09/2024 | 7.875 | 633,490 | | 694,000 |
| 100157877 | ALEXANDRIA | VA | | 07/09/2024 | 7.125 | 513,997 | | 855,000 |
| 100157878 | SAN CLEMENTE | CA | | 07/09/2024 | 7.250 | 307,608 | | 630,000 |
| 100157879 | PERKINS | OK | | 07/09/2024 | 7.625 | 160,720 | | 213,000 |
| 100157880 | DANA POINT | CA | | 07/09/2024 | 6.990 | 712,462 | | 1,892,000 |
| 100157881 | BANNING | CA | | 07/09/2024 | 8.125 | 243,403 | | 280,000 |
| 100157882 | BIRMINGHAM | AL | | 07/09/2024 | 8.125 | 246,983 | | 270,000 |
| 100157883 | ASHBURN | VA | | 07/09/2024 | 7.250 | 420,767 | | 840,000 |
| 100157884 | ORANGE BEACH | AL | | 07/09/2024 | 7.625 | 316,653 | | 360,000 |
| 100157885 | SOUTH LAKE TAHOE | CA | | 07/09/2024 | 7.625 | 390,394 | | 450,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100157886 | MOULTONBORO | NH | | 07/09/2024 | 7.625 | 426,442 | | 470,000 |
| 100157887 | DAVENPORT | FL | | 07/09/2024 | 8.125 | 256,354 | | 283,000 |
| 100157888 | SAINT AUGUSTINE | FL | | 07/09/2024 | 6.375 | 231,972 | | 343,000 |
| 100157889 | SANTA ROSA BEACH | FL | | 07/09/2024 | 8.125 | 319,283 | | 350,000 |
| 100157890 | COLUMBUS | OH | | 07/09/2024 | 7.990 | 172,925 | | 225,000 |
| 100157891 | JACKSONVILLE | FL | | 07/09/2024 | 5.250 | 147,207 | | 238,000 |
| 100157892 | HOT SPRINGS | AR | | 07/09/2024 | 7.375 | 623,943 | | 731,000 |
| 100157893 | SUMMERVILLE | SC | | 07/09/2024 | 6.875 | 243,771 | | 373,000 |
| 100157894 | PORT SAINT JOE | FL | | 07/09/2024 | 5.500 | 369,990 | | 470,000 |
| 100157895 | MILLVILLE | DE | | 07/09/2024 | 8.125 | 447,484 | | 495,000 |
| 100157896 | BRADENTON | FL | | 07/09/2024 | 5.990 | 334,471 | | 416,000 |
| 100157897 | ROUND ROCK | TX | | 07/09/2024 | 8.000 | 237,005 | | 385,000 |
| 100157898 | EAU CLAIRE | WI | | 07/09/2024 | 7.990 | 180,626 | | 235,000 |
| 100157899 | OCALA | FL | | 07/09/2024 | 5.990 | 196,989 | | 254,000 |
| 100157900 | AVON | CT | | 07/09/2024 | 7.990 | 180,623 | | 250,000 |
| 100157901 | DENVER | NC | | 07/09/2024 | 5.750 | 481,595 | | 580,000 |
| 100157902 | OCEAN CITY | MD | | 07/09/2024 | 8.125 | 493,632 | | 576,000 |
| 100157903 | LONGS | SC | | 07/09/2024 | 5.750 | 253,016 | | 305,000 |
| 100157904 | GOODYEAR | AZ | | 07/09/2024 | 7.500 | 284,327 | | 320,000 |
| 100157905 | ROSHARON | TX | | 07/09/2024 | 6.500 | 242,037 | | 298,000 |
| 100157906 | MYRTLE BEACH | SC | | 07/09/2024 | 8.125 | 402,489 | | 440,000 |
| 100157907 | FLAGSTAFF | AZ | | 07/09/2024 | 7.875 | 756,068 | | 890,000 |
| 100157908 | SAN GABRIEL | CA | | 07/09/2024 | 7.625 | 653,761 | | 880,000 |
| 100157909 | PALM COAST | FL | | 07/09/2024 | 7.375 | 314,133 | | 350,000 |
| 100157910 | SURFSIDE BEACH | SC | | 07/09/2024 | 7.990 | 446,608 | | 495,000 |
| 100157911 | CHARLESTON | SC | | 07/09/2024 | 8.125 | 260,689 | | 305,000 |
| 100157912 | ROSHARON | TX | | 07/09/2024 | 5.500 | 198,957 | | 319,000 |
| 100157913 | SLINGERLANDS | NY | | 07/09/2024 | 6.875 | 185,374 | | 310,000 |
| 100157914 | LAS VEGAS | NV | | 07/09/2024 | 8.000 | 777,070 | | 854,000 |
| 100157915 | OSAGE BEACH | MO | | 07/09/2024 | 7.625 | 247,239 | | 275,000 |
| 100157916 | LITTLE RIVER | SC | | 07/09/2024 | 8.000 | 247,221 | | 274,000 |
| 100157917 | WILLOUGHBY | OH | | 07/09/2024 | 7.625 | 290,980 | | 322,000 |
| 100157918 | LONGS | SC | | 07/09/2024 | 6.125 | 246,531 | | 314,000 |
| 100157919 | ATLANTA | GA | | 07/09/2024 | 7.625 | 335,141 | | 381,000 |
| 100157920 | BLACKSTONE | VA | | 07/09/2024 | 7.625 | 307,920 | | 340,000 |
| 100157921 | SANGER | TX | | 07/09/2024 | 6.875 | 348,520 | | 393,000 |
| 100157922 | CONCORD | NC | | 07/09/2024 | 7.625 | 322,143 | | 390,000 |
| 100157923 | PENSACOLA | FL | | 07/09/2024 | 7.625 | 255,621 | | 280,000 |
| 100157924 | JONESBORO | AR | | 07/09/2024 | 6.875 | 204,284 | | 235,000 |
| 100157925 | BLUE RIDGE | GA | | 07/09/2024 | 7.500 | 341,778 | | 400,000 |
| 100157926 | DAVENPORT | FL | | 07/09/2024 | 7.625 | 478,310 | | 575,000 |
| 100157927 | JACKSONVILLE | FL | | 07/09/2024 | 7.625 | 300,433 | | 330,000 |
| 100157928 | PARMA | OH | | 07/09/2024 | 8.000 | 179,791 | | 291,000 |
| 100157929 | BRANDON | FL | | 07/09/2024 | 6.500 | 237,465 | | 350,000 |
| 100157930 | SEBASTIAN | FL | | 07/09/2024 | 7.625 | 235,398 | | 300,000 |
| 100157931 | JACKSONVILLE | FL | | 07/09/2024 | 6.125 | 213,114 | | 318,000 |
| 100157932 | BUFFALO | NY | | 07/09/2024 | 7.375 | 270,358 | | 357,000 |
| 100157933 | PORT CHARLOTTE | FL | | 07/09/2024 | 7.625 | 395,240 | | 437,000 |
| 100157935 | BREINIGSVILLE | PA | | 07/09/2024 | 5.990 | 239,217 | | 373,000 |
| 100157936 | LONGS | SC | | 07/09/2024 | 6.125 | 188,296 | | 226,500 |
| 100157937 | MONCKS CORNER | SC | | 07/09/2024 | 7.625 | 385,370 | | 450,000 |
| 100157938 | SAN MARCOS | TX | | 07/09/2024 | 6.500 | 236,615 | | 346,000 |
| 100157939 | PLAINFIELD | IL | | 07/09/2024 | 7.125 | 274,183 | | 400,000 |
| 100157940 | HAINES CITY | FL | | 07/09/2024 | 8.125 | 303,502 | | 330,000 |
| 100157941 | MANNFORD | OK | | 07/09/2024 | 5.625 | 183,434 | | 231,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100157942 | SANFORD | FL | | 07/09/2024 | 6.625 | 261,470 | | 450,000 |
| 100157943 | CAPE CORAL | FL | | 07/09/2024 | 5.500 | 226,573 | | 400,000 |
| 100157944 | SUPERIOR | CO | | 07/09/2024 | 8.125 | 495,177 | | 545,000 |
| 100157945 | LAKEVILLE | MN | | 07/09/2024 | 5.990 | 225,581 | | 421,000 |
| 100157946 | MARICOPA | AZ | | 07/09/2024 | 8.625 | 284,520 | | 335,000 |
| 100157947 | MONCKS CORNER | SC | | 07/09/2024 | 6.125 | 223,547 | | 270,000 |
| 100157948 | TULSA | OK | | 07/09/2024 | 7.625 | 554,219 | | 691,000 |
| 100157949 | BUCKEYE | AZ | | 07/09/2024 | 6.990 | 388,619 | | 441,000 |
| 100157950 | VENTNOR CITY | NJ | | 07/09/2024 | 7.750 | 588,454 | | 650,000 |
| 100157951 | SWANSBORO | GBR | | 07/09/2024 | 8.000 | 298,337 | | 327,000 |
| 100157952 | GATLINBURG | GBR | | 07/09/2024 | 7.875 | 353,936 | | 390,000 |
| 100157953 | NASHVILLE | TN | | 07/09/2024 | 7.250 | 280,409 | | 455,000 |
| 100157954 | TOBYHANNA | PA | | 07/09/2024 | 7.625 | 245,339 | | 272,000 |
| 100157955 | GREENVILLE | NC | | 07/09/2024 | 7.990 | 235,284 | | 270,000 |
| 100157956 | ANCHORAGE | AK | | 07/09/2024 | 7.625 | 374,209 | | 436,000 |
| 100157957 | CARSON CITY | NV | | 07/09/2024 | 6.375 | 358,348 | | 455,000 |
| 100157958 | DAVENPORT | FL | | 07/09/2024 | 7.625 | 353,801 | | 390,000 |
| 100157959 | ATLANTA | GA | | 07/09/2024 | 7.624 | 321,723 | | 360,000 |
| 100157960 | RIVIERA BEACH | FL | | 07/09/2024 | 7.575 | 259,070 | | 284,000 |
| 100157961 | WOODLAND | CA | | 07/09/2024 | 6.625 | 587,138 | | 720,000 |
| 100157962 | SAND SPRINGS | OK | | 07/09/2024 | 7.625 | 565,644 | | 670,000 |
| 100157963 | NAPERVILLE | IL | | 07/09/2024 | 7.125 | 212,541 | | 301,000 |
| 100157964 | TITUSVILLE | FL | | 07/09/2024 | 7.875 | 387,205 | | 428,000 |
| 100157965 | DURHAM | NC | | 07/09/2024 | 7.875 | 300,876 | | 350,000 |
| 100157966 | LAKE OSWEGO | OR | | 07/09/2024 | 7.625 | 407,012 | | 725,000 |
| 100157967 | SEASIDE HEIGHTS | NJ | | 07/09/2024 | 7.125 | 214,102 | | 310,000 |
| 100157968 | CEDAR CITY | UT | | 07/09/2024 | 6.875 | 203,761 | | 293,000 |
| 100157969 | SAN JOSE | CA | | 07/09/2024 | 6.875 | 299,085 | | 1,724,000 |
| 100157970 | SAN ANTONIO | TX | | 07/09/2024 | 7.625 | 235,444 | | 275,000 |
| 100157971 | ALEXANDRIA | VA | | 07/09/2024 | 7.125 | 282,149 | | 720,000 |
| 100157972 | RANCHO MIRAGE | CA | | 07/09/2024 | 6.500 | 376,097 | | 430,000 |
| 100157973 | KIRKLAND | WA | | 07/09/2024 | 6.500 | 295,458 | | 1,050,000 |
| 100157974 | SARASOTA | FL | | 07/09/2024 | 6.875 | 271,550 | | 305,000 |
| 100157975 | BALTIMORE | MD | | 07/09/2024 | 7.250 | 201,118 | | 297,000 |
| 100157976 | DISPUTANTA | VA | | 07/09/2024 | 7.500 | 159,189 | | 215,000 |
| 100157977 | POTOMAC | MD | | 07/09/2024 | 7.375 | 324,870 | | 1,185,000 |
| 100157978 | BULLHEAD CITY | AZ | | 07/09/2024 | 8.125 | 242,682 | | 262,000 |
| 100157979 | MONTGOMERY | IL | | 07/09/2024 | 7.125 | 165,456 | | 240,000 |
| 100157980 | CABOT | AR | | 07/09/2024 | 7.625 | 302,415 | | 333,000 |
| 100157981 | MONTEREY | CA | | 07/09/2024 | 6.990 | 702,549 | | 1,700,000 |
| 100157982 | KANEOHE | HI | | 07/09/2024 | 6.624 | 529,396 | | 1,250,000 |
| 100157983 | OCEAN CITY | NJ | | 07/09/2024 | 7.000 | 281,773 | | 916,000 |
| 100157984 | DUNDALK | MD | | 07/09/2024 | 7.250 | 160,720 | | 224,000 |
| 100157985 | COVINGTON | GA | | 07/09/2024 | 7.250 | 155,007 | | 207,000 |
| 100157986 | BOISE | ID | | 07/09/2024 | 7.125 | 267,829 | | 540,000 |
| 100157987 | NORTHPORT | AL | | 07/09/2024 | 7.625 | 160,763 | | 200,000 |
| 100157988 | SUN VALLEY AREA | CA | | 07/09/2024 | 7.490 | 449,007 | | 940,000 |
| 100157989 | DECATUR | GA | | 07/09/2024 | 7.125 | 183,719 | | 253,000 |
| 100157990 | GATLINBURG | TN | | 07/09/2024 | 7.625 | 305,989 | | 550,000 |
| 100157991 | WYOMING | GBR | | 07/09/2024 | 8.000 | 257,762 | | 330,000 |
| 100157992 | COVINA | CA | | 07/09/2024 | 7.000 | 499,884 | | 836,000 |
| 100157993 | WOODLAND HILLS | CA | | 07/09/2024 | 7.250 | 502,856 | | 1,650,000 |
| 100157994 | ENCINITAS | CA | | 07/09/2024 | 6.875 | 497,799 | | 2,000,000 |
| 100157995 | ARCADIA | CA | | 07/09/2024 | 7.250 | 466,444 | | 980,000 |
| 100157996 | AURORA | IL | | 07/09/2024 | 7.875 | 206,033 | | 275,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100157997 | BALTIMORE | MD | | 07/09/2024 | 7.875 | 211,870 | | 275,000 |
| 100157998 | BREA | CA | | 07/09/2024 | 7.375 | 330,224 | | 1,075,000 |
| 100157999 | DALLAS | TX | | 07/09/2024 | 7.250 | 235,334 | | 369,500 |
| 100158000 | READING | PA | | 07/09/2024 | 7.500 | 241,566 | | 336,000 |
| 100158001 | ELGIN | TX | | 07/09/2024 | 7.000 | 181,302 | | 300,000 |
| 100158002 | MIAMI BEACH | FL | | 07/09/2024 | 7.625 | 403,389 | | 450,000 |
| 100158003 | MOBILE | AL | | 07/09/2024 | 7.625 | 160,626 | | 180,000 |
| 100158004 | PASCO | WA | | 07/09/2024 | 7.990 | 532,598 | | 760,000 |
| 100158005 | RUIDOSO | NM | | 07/09/2024 | 7.625 | 400,050 | | 587,000 |
| 100158006 | CHICAGO | IL | | 07/09/2024 | 7.990 | 509,921 | | 667,000 |
| 100158007 | KISSIMMEE | FL | | 07/09/2024 | 7.625 | 363,045 | | 498,000 |
| 100158008 | DENVER | CO | | 07/09/2024 | 7.500 | 349,551 | | 490,000 |
| 100158009 | RENO | NV | | 07/09/2024 | 7.625 | 386,905 | | 630,000 |
| 100158010 | NAPLES | FL | | 07/09/2024 | 7.990 | 621,502 | | 830,000 |
| 100158011 | CHERRY HILL | NJ | | 07/09/2024 | 7.625 | 269,373 | | 336,000 |
| 100158012 | MCALLEN | TX | | 07/09/2024 | 6.990 | 410,085 | | 550,000 |
| 100158013 | FOREST HILL | TX | | 07/09/2024 | 6.990 | 498,516 | | 715,000 |
| 100158014 | KALAMAZOO | MI | | 07/09/2024 | 7.500 | 225,357 | | 295,000 |
| 100158015 | SAND SPRINGS | OK | | 07/09/2024 | 7.125 | 281,573 | | 375,000 |
| 100158016 | STEPHENVILLE | TX | | 07/09/2024 | 7.625 | 212,669 | | 265,000 |
| 100158017 | GRAND RAPIDS | MI | | 07/09/2024 | 7.625 | 206,903 | | 270,000 |
| 100158018 | POMPANO BEACH | FL | | 07/09/2024 | 7.500 | 215,795 | | 300,000 |
| 100158019 | WERNERSVILLE | PA | | 07/09/2024 | 7.625 | 233,795 | | 307,000 |
| 100158020 | HUDSON | FL | | 07/09/2024 | 7.625 | 226,701 | | 280,000 |
| 100158022 | HUNTERSVILLE | NC | | 07/09/2024 | 7.625 | 466,242 | | 528,000 |
| 100158023 | AURORA | CO | | 07/09/2024 | 7.625 | 391,985 | | 515,000 |
| 100158024 | SUGAR LAND | TX | | 07/09/2024 | 6.875 | 365,858 | | 492,000 |
| 100158025 | WAKE FOREST | NC | | 07/09/2024 | 7.500 | 246,951 | | 349,000 |
| 100158026 | CEDAR PARK | TX | | 07/09/2024 | 6.990 | 268,436 | | 381,000 |
| 100158027 | CONCORD | NC | | 07/09/2024 | 7.625 | 279,455 | | 375,000 |
| 100158028 | WAKE FOREST | NC | | 07/09/2024 | 7.625 | 248,722 | | 350,000 |
| 100158029 | FOREST HILL | GBR | | 07/09/2024 | 6.125 | 321,786 | | 475,000 |
| 100158030 | ALAMO | TX | | 07/09/2024 | 6.625 | 377,270 | | 513,000 |
| 100158031 | APEX | GBR | | 07/09/2024 | 7.625 | 247,915 | | 310,000 |
| 100158032 | SLIDELL | LA | | 07/09/2024 | 7.625 | 260,076 | | 305,000 |
| 100158033 | BANGOR | ME | | 07/09/2024 | 7.500 | 221,086 | | 299,000 |
| 100158034 | PLAINFIELD | IL | | 07/09/2024 | 7.990 | 244,173 | | 315,000 |
| 100158035 | KYLE | TX | | 07/09/2024 | 7.500 | 224,868 | | 300,000 |
| 100158036 | CHICAGO HEIGHTS | IL | | 07/09/2024 | 7.375 | 208,178 | | 274,000 |
| 100158037 | LUBBOCK | TX | | 07/09/2024 | 7.625 | 206,015 | | 257,500 |
| 100158038 | ROCKFORD | IL | | 07/09/2024 | 7.375 | 213,187 | | 285,000 |
| 100158039 | MINNEAPOLIS | MN | | 07/09/2024 | 7.625 | 408,610 | | 580,000 |
| 100158040 | SANTA FE | NM | | 07/09/2024 | 7.990 | 596,467 | | 1,000,000 |
| 100158041 | GARLAND | TX | | 07/09/2024 | 7.625 | 230,780 | | 290,000 |
| 100158042 | MIAMI | FL | | 07/09/2024 | 7.500 | 226,792 | | 315,000 |
| 100158043 | LAKELAND | FL | | 07/09/2024 | 7.000 | 227,828 | | 305,000 |
| 100158044 | SPRINGFIELD | MA | | 07/09/2024 | 7.375 | 211,017 | | 306,000 |
| 100158045 | BLACKWOOD | NJ | | 07/09/2024 | 7.375 | 218,898 | | 290,000 |
| 100158046 | AURORA | IL | | 07/09/2024 | 7.625 | 230,918 | | 320,000 |
| 100158047 | COLUMBUS | OH | | 07/09/2024 | 7.500 | 216,584 | | 283,000 |
| 100158048 | VANCOUVER | WA | | 07/09/2024 | 7.125 | 274,969 | | 420,000 |
| 100158049 | LAREDO | TX | | 07/09/2024 | 7.625 | 253,027 | | 330,000 |
| 100158050 | RICHMOND | TX | | 07/09/2024 | 7.375 | 209,086 | | 274,000 |
| 100158051 | OCALA | FL | | 07/09/2024 | 7.125 | 323,885 | | 431,000 |
| 100158052 | KATY | TX | | 07/09/2024 | 7.500 | 266,182 | | 357,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158053 | FORTUNA | CA | | 07/09/2024 | 7.500 | 226,561 | | 300,000 |
| 100158054 | CHARLOTTE | NC | | 07/09/2024 | 6.875 | 236,111 | | 316,000 |
| 100158055 | ASHEVILLE | NC | | 07/09/2024 | 7.125 | 228,428 | | 325,000 |
| 100158056 | COLLEGE STATION | TX | | 07/09/2024 | 7.990 | 319,937 | | 416,000 |
| 100158057 | DALLAS | TX | | 07/09/2024 | 6.990 | 227,739 | | 324,000 |
| 100158058 | RALEIGH | NC | | 07/09/2024 | 6.875 | 222,322 | | 343,000 |
| 100158059 | MYRTLE BEACH | SC | | 07/09/2024 | 6.875 | 309,908 | | 449,000 |
| 100158060 | MONTEREY PARK | CA | | 07/09/2024 | 7.375 | 548,595 | | 840,000 |
| 100158061 | MISSOURI CITY | TX | | 07/09/2024 | 6.625 | 238,987 | | 323,000 |
| 100158062 | HAMDEN | CT | | 07/09/2024 | 6.990 | 223,596 | | 296,000 |
| 100158063 | HAMMOND | LA | | 07/09/2024 | 7.125 | 206,843 | | 298,000 |
| 100158064 | CHATTANOOGA | TN | | 07/09/2024 | 6.375 | 195,408 | | 267,000 |
| 100158065 | WENDELL | NC | | 07/09/2024 | 6.125 | 234,873 | | 349,000 |
| 100158066 | RANCHO CORDOVA | CA | | 07/09/2024 | 5.500 | 410,060 | | 625,000 |
| 100158067 | WEST HAZLETON | PA | | 07/09/2024 | 7.625 | 221,754 | | 290,000 |
| 100158068 | CASTLE PINES | CO | | 07/09/2024 | 5.875 | 323,321 | | 530,000 |
| 100158069 | SPRINGFIELD | MA | | 07/09/2024 | 7.625 | 218,069 | | 288,000 |
| 100158070 | SOUTH GLASTONBURY | CT | | 07/09/2024 | 7.375 | 221,520 | | 330,000 |
| 100158071 | EDINBURG | TX | | 07/09/2024 | 6.625 | 340,421 | | 490,000 |
| 100158072 | OAKLYN | NJ | | 07/09/2024 | 7.500 | 216,757 | | 285,000 |
| 100158073 | DALLAS | TX | | 07/09/2024 | 6.990 | 242,807 | | 370,000 |
| 100158074 | FORT WORTH | TX | | 07/09/2024 | 7.990 | 264,833 | | 330,000 |
| 100158075 | CHANDLER | AZ | | 07/09/2024 | 6.875 | 319,802 | | 457,000 |
| 100158076 | TAFTON | PA | | 07/09/2024 | 6.875 | 290,596 | | 415,000 |
| 100158077 | BUSHKILL | PA | | 07/09/2024 | 7.625 | 227,039 | | 315,000 |
| 100158078 | CHARLOTTE | NC | | 07/09/2024 | 6.875 | 314,906 | | 460,000 |
| 100158079 | FORNEY | TX | | 07/09/2024 | 7.625 | 207,575 | | 280,000 |
| 100158080 | KING OF PRUSSIA | PA | | 07/09/2024 | 7.375 | 205,612 | | 270,000 |
| 100158081 | GLENROCK | WY | | 07/09/2024 | 7.375 | 247,255 | | 329,500 |
| 100158082 | SACRAMENTO | CA | | 07/09/2024 | 6.990 | 389,986 | | 560,000 |
| 100158083 | INDIALANTIC | FL | | 07/09/2024 | 7.625 | 382,337 | | 535,000 |
| 100158084 | FOREST HILL | TX | | 07/09/2024 | 6.990 | 354,034 | | 476,000 |
| 100158085 | DECATUR | GA | | 07/09/2024 | 7.125 | 285,604 | | 380,000 |
| 100158086 | OREM | UT | | 07/09/2024 | 7.250 | 385,170 | | 582,000 |
| 100158087 | BOCA RATON | FL | | 07/09/2024 | 6.875 | 475,858 | | 680,000 |
| 100158088 | SAN MARCOS | TX | | 07/09/2024 | 7.500 | 245,778 | | 340,000 |
| 100158089 | HAPPY VALLEY | OR | | 07/09/2024 | 6.990 | 329,365 | | 442,000 |
| 100158090 | RANSON | WV | | 07/09/2024 | 7.625 | 207,610 | | 275,000 |
| 100158091 | MANOR | TX | | 07/09/2024 | 7.125 | 231,053 | | 306,000 |
| 100158092 | AVENTURA | FL | | 07/09/2024 | 7.500 | 251,194 | | 360,000 |
| 100158093 | WACO | TX | | 07/09/2024 | 7.490 | 208,208 | | 275,000 |
| 100158094 | KISSIMMEE | FL | | 07/09/2024 | 7.990 | 255,280 | | 287,000 |
| 100158095 | BATON ROUGE | LA | | 07/09/2024 | 6.990 | 222,763 | | 300,000 |
| 100158096 | LAND O LAKES | FL | | 07/09/2024 | 7.490 | 320,509 | | 455,000 |
| 100158097 | NEW LONDON | CT | | 07/09/2024 | 7.625 | 230,360 | | 301,000 |
| 100158098 | NORTH PORT | FL | | 07/09/2024 | 7.125 | 210,287 | | 279,000 |
| 100158099 | MARIETTA | GA | | 07/09/2024 | 6.625 | 307,844 | | 423,000 |
| 100158100 | OMAHA | NE | | 07/09/2024 | 7.625 | 214,584 | | 280,000 |
| 100158101 | MIAMI | FL | | 07/09/2024 | 7.375 | 553,901 | | 790,000 |
| 100158102 | REDINGTON SHORES | FL | | 07/09/2024 | 7.990 | 571,689 | | 750,000 |
| 100158103 | LOS ANGELES | CA | | 07/09/2024 | 6.875 | 595,299 | | 925,000 |
| 100158104 | KINGS MOUNTAIN | NC | | 07/09/2024 | 5.990 | 390,426 | | 560,000 |
| 100158105 | MARTINEZ | GA | | 07/09/2024 | 6.625 | 196,302 | | 267,000 |
| 100158106 | SAN ANTONIO | TX | | 07/09/2024 | 7.625 | 342,564 | | 450,000 |
| 100158107 | CINCINNATI | OH | | 07/09/2024 | 7.625 | 273,827 | | 382,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158108 | COCONUT CREEK | FL | | 07/09/2024 | 7.500 | 213,073 | | 298,000 |
| 100158109 | GROVE CITY | OH | | 07/09/2024 | 7.490 | 276,111 | | 370,000 |
| 100158110 | SARASOTA | FL | | 07/09/2024 | 6.375 | 419,650 | | 630,000 |
| 100158111 | LARGO | FL | | 07/09/2024 | 7.125 | 330,673 | | 440,000 |
| 100158112 | PHILADELPHIA | PA | | 07/09/2024 | 7.500 | 220,957 | | 325,000 |
| 100158113 | VENICE | FL | | 07/09/2024 | 7.500 | 241,333 | | 315,000 |
| 100158114 | AUSTIN | TX | | 07/09/2024 | 7.625 | 409,632 | | 575,000 |
| 100158115 | PROVO | UT | | 07/09/2024 | 7.625 | 234,156 | | 305,000 |
| 100158116 | NEW BRAUNFELS | TX | | 07/09/2024 | 6.875 | 221,892 | | 300,000 |
| 100158117 | MAPLEWOOD | MN | | 07/09/2024 | 7.500 | 207,008 | | 316,000 |
| 100158118 | ARLINGTON | TX | | 07/09/2024 | 7.625 | 283,060 | | 375,000 |
| 100158119 | SAN JOSE | CA | | 07/09/2024 | 7.375 | 657,897 | | 1,000,000 |
| 100158120 | KYLE | TX | | 07/09/2024 | 7.125 | 240,006 | | 317,000 |
| 100158121 | VENICE | FL | | 07/09/2024 | 7.625 | 307,599 | | 440,000 |
| 100158122 | WHITTIER | CA | | 07/09/2024 | 7.500 | 623,500 | | 900,000 |
| 100158123 | NEWARK | DE | | 07/09/2024 | 6.625 | 354,177 | | 510,000 |
| 100158124 | ORLANDO | FL | | 07/09/2024 | 7.625 | 294,795 | | 392,000 |
| 100158125 | CANYON | TX | | 07/09/2024 | 7.375 | 224,548 | | 320,000 |
| 100158126 | TYRONE | PA | | 07/09/2024 | 7.625 | 216,740 | | 300,000 |
| 100158127 | WALLINGTON | NJ | | 07/09/2024 | 7.125 | 342,569 | | 455,000 |
| 100158128 | PEACHTREE CITY | GA | | 07/09/2024 | 7.000 | 282,066 | | 401,000 |
| 100158129 | RANSON | WV | | 07/09/2024 | 7.625 | 209,234 | | 277,000 |
| 100158130 | YAKIMA | WA | | 07/09/2024 | 7.500 | 353,173 | | 500,000 |
| 100158131 | MANCHESTER | CT | | 07/09/2024 | 6.625 | 240,671 | | 326,000 |
| 100158132 | TUCSON | AZ | | 07/09/2024 | 7.500 | 241,747 | | 340,000 |
| 100158133 | AUSTIN | TX | | 07/09/2024 | 7.000 | 700,195 | | 1,180,000 |
| 100158134 | PHILADELPHIA | PA | | 07/09/2024 | 6.990 | 243,842 | | 325,000 |
| 100158135 | TEMPLE | TX | | 07/09/2024 | 7.500 | 296,870 | | 390,000 |
| 100158136 | CHARLOTTE | NC | | 07/09/2024 | 7.990 | 309,269 | | 406,000 |
| 100158137 | KELLER | TX | | 07/09/2024 | 7.625 | 257,568 | | 334,950 |
| 100158138 | MARYSVILLE | GBR | | 07/09/2024 | 6.990 | 548,781 | | 795,000 |
| 100158139 | CHICOPEE | NLD | | 07/09/2024 | 6.990 | 230,768 | | 317,000 |
| 100158140 | MARIETTA | GA | | 07/09/2024 | 7.125 | 315,690 | | 427,000 |
| 100158141 | HILO | HI | | 07/09/2024 | 7.990 | 283,897 | | 370,000 |
| 100158142 | DAVENPORT | FL | | 07/09/2024 | 7.490 | 478,758 | | 650,000 |
| 100158143 | FORT WORTH | TX | | 07/09/2024 | 7.125 | 240,928 | | 320,000 |
| 100158144 | FORT MILL | GBR | | 07/09/2024 | 7.490 | 402,540 | | 579,000 |
| 100158145 | NEWARK | GBR | | 07/09/2024 | 7.990 | 267,388 | | 350,000 |
| 100158146 | NOKOMIS | FL | | 07/09/2024 | 7.125 | 262,020 | | 370,000 |
| 100158147 | MOUNT AIRY | GBR | | 07/09/2024 | 7.625 | 296,553 | | 402,000 |
| 100158148 | HILTON HEAD ISLAND | GBR | | 07/09/2024 | 7.500 | 511,513 | | 675,000 |
| 100158149 | RIVERVIEW | FL | | 07/09/2024 | 7.000 | 219,404 | | 296,000 |
| 100158150 | SAINT LOUIS | MO | | 07/09/2024 | 7.624 | 245,021 | | 320,000 |
| 100158151 | MYRTLE BEACH | SC | | 07/09/2024 | 7.375 | 299,144 | | 425,000 |
| 100158152 | SEVERN | MD | | 07/09/2024 | 7.625 | 258,817 | | 342,000 |
| 100158153 | BOTHELL | WA | | 07/09/2024 | 7.500 | 547,826 | | 845,000 |
| 100158154 | OLD HICKORY | TN | | 07/09/2024 | 7.500 | 323,543 | | 425,000 |
| 100158155 | CONVERSE | TX | | 07/09/2024 | 7.625 | 366,413 | | 495,000 |
| 100158156 | CYPRESS | TX | | 07/09/2024 | 6.750 | 257,588 | | 361,500 |
| 100158157 | ANAHEIM | CA | | 07/09/2024 | 7.625 | 1,097,023 | | 1,500,000 |
| 100158158 | MARIETTA | GA | | 07/09/2024 | 6.875 | 346,311 | | 485,000 |
| 100158159 | LITHIA | FL | | 07/09/2024 | 7.625 | 373,376 | | 468,000 |
| 100158160 | PAHOA | HI | | 07/09/2024 | 7.125 | 205,205 | | 280,000 |
| 100158161 | KISSIMMEE | FL | | 07/09/2024 | 6.750 | 208,579 | | 268,000 |
| 100158162 | PORT ORCHARD | WA | | 07/09/2024 | 7.250 | 394,091 | | 525,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158163 | NEWNAN | GA | | 07/09/2024 | 7.500 | 260,001 | | 340,000 |
| 100158164 | CHAPEL HIL | NC | | 07/09/2024 | 6.990 | 344,617 | | 512,000 |
| 100158165 | PEORIA | AZ | | 07/09/2024 | 6.875 | 459,669 | | 708,000 |
| 100158166 | WOODSTOCK | GA | | 07/09/2024 | 7.625 | 271,610 | | 389,000 |
| 100158168 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 671,616 | | 1,938,218 |
| 100158169 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 667,063 | | 1,924,851 |
| 100158170 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 671,666 | | 1,938,218 |
| 100158171 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 435,444 | | 1,256,500 |
| 100158172 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 366,433 | | 1,055,994 |
| 100158174 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 162,431 | | 467,846 |
| 100158176 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 359,876 | | 1,042,627 |
| 100158178 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 490,832 | | 1,416,904 |
| 100158179 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 506,673 | | 1,470,372 |
| 100158181 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 377,452 | | 1,089,412 |
| 100158183 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 518,938 | | 1,497,106 |
| 100158184 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 568,272 | | 1,844,649 |
| 100158185 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 950,476 | | 2,967,478 |
| 100158187 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 186,106 | | 775,287 |
| 100158189 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 685,177 | | 2,138,723 |
| 100158191 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 351,100 | | 1,015,893 |
| 100158192 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 369,141 | | 1,069,361 |
| 100158193 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 350,679 | | 1,015,893 |
| 100158195 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 166,681 | | 481,213 |
| 100158197 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 396,115 | | 1,122,830 |
| 100158198 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 400,887 | | 1,136,197 |
| 100158199 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 415,025 | | 1,176,298 |
| 100158200 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 391,405 | | 1,109,463 |
| 100158202 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.090 | 203,513 | | 628,250 |
| 100158204 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 207,805 | | 641,617 |
| 100158207 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 342,173 | | 989,159 |
| 100158208 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 240,942 | | 695,085 |
| 100158210 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 417,140 | | 1,203,032 |
| 100158211 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 337,141 | | 975,792 |
| 100158218 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 190,668 | | 588,149 |
| 100158219 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 225,036 | | 695,085 |
| 100158220 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 259,590 | | 802,021 |
| 100158221 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 347,714 | | 1,002,526 |
| 100158222 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 255,278 | | 735,186 |
| 100158223 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 329,344 | | 949,058 |
| 100158224 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 320,115 | | 922,324 |
| 100158225 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 352,384 | | 1,015,893 |
| 100158226 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 269,179 | | 775,287 |
| 100158227 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 269,139 | | 775,287 |
| 100158228 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 370,824 | | 1,069,361 |
| 100158229 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 370,837 | | 1,069,361 |
| 100158230 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.090 | 181,926 | | 561,415 |
| 100158231 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 481,125 | | 1,604,042 |
| 100158232 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 269,729 | | 788,654 |
| 100158233 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 226,708 | | 668,351 |
| 100158234 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 673,508 | | 1,951,585 |
| 100158235 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 1,106,737 | | 3,208,084 |
| 100158236 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 1,245,786 | | 3,609,095 |
| 100158237 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 175,817 | | 507,947 |
| 100158245 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 195,702 | | 565,425 |
| 100158247 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 396,379 | | 1,122,830 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158249 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 415,306 | | 1,176,298 |
| 100158250 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 401,108 | | 1,136,197 |
| 100158253 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 242,102 | | 748,553 |
| 100158254 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 281,857 | | 815,388 |
| 100158255 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 281,872 | | 815,388 |
| 100158256 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 304,928 | | 882,223 |
| 100158257 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 229,618 | | 708,452 |
| 100158258 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 1,016,197 | | 2,940,744 |
| 100158260 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 269,736 | | 785,312 |
| 100158261 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 268,279 | | 775,287 |
| 100158262 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 392,012 | | 1,136,197 |
| 100158264 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 198,297 | | 572,108 |
| 100158265 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 198,359 | | 572,108 |
| 100158266 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 198,349 | | 572,108 |
| 100158267 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 198,292 | | 572,108 |
| 100158268 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 198,286 | | 572,108 |
| 100158269 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 211,162 | | 609,536 |
| 100158270 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 553,162 | | 1,604,042 |
| 100158272 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 444,647 | | 1,288,581 |
| 100158273 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 766,812 | | 2,218,925 |
| 100158274 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.140 | 465,655 | | 1,670,877 |
| 100158275 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 166,757 | | 481,213 |
| 100158276 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 401,808 | | 1,162,931 |
| 100158277 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.070 | 476,942 | | 1,390,170 |
| 100158278 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 440,421 | | 1,336,702 |
| 100158279 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 416,226 | | 1,256,500 |
| 100158280 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 398,645 | | 1,203,032 |
| 100158281 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 398,605 | | 1,203,032 |
| 100158282 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 389,874 | | 1,176,298 |
| 100158283 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 398,645 | | 1,203,032 |
| 100158284 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 384,857 | | 1,162,931 |
| 100158285 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 337,445 | | 1,015,893 |
| 100158286 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 381,185 | | 1,149,564 |
| 100158287 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 943,147 | | 2,753,606 |
| 100158288 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 1,808,196 | | 6,229,031 |
| 100158289 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 422,674 | | 1,309,968 |
| 100158290 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.740 | 211,565 | | 654,984 |
| 100158291 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 521,713 | | 1,510,473 |
| 100158292 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 390,343 | | 1,149,564 |
| 100158293 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 641,670 | | 1,871,383 |
| 100158294 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 382,965 | | 1,109,463 |
| 100158296 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 390,649 | | 1,136,197 |
| 100158297 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 459,550 | | 1,336,702 |
| 100158298 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 390,778 | | 1,136,197 |
| 100158299 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 390,810 | | 1,136,197 |
| 100158301 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 417,886 | | 1,216,399 |
| 100158306 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 527,668 | | 1,537,207 |
| 100158312 | UNITED KINGDOM | NLD | | 07/09/2024 | 3.290 | 287,925 | | 962,425 |
| 100158313 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.290 | 386,964 | | 1,443,638 |
| 100158314 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.290 | 348,245 | | 1,336,702 |
| 100158316 | UNITED KINGDOM | NLD | | 07/09/2024 | 3.190 | 504,829 | | 1,470,372 |
| 100158317 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 450,594 | | 1,309,968 |
| 100158318 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 411,535 | | 1,203,032 |
| 100158319 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 367,630 | | 1,069,361 |
| 100158321 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 710,301 | | 2,071,888 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158323 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 870,453 | | 2,606,569 |
| 100158324 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 490,902 | | 1,430,271 |
| 100158325 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 484,385 | | 1,403,537 |
| 100158327 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 264,258 | | 768,604 |
| 100158328 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 229,677 | | 695,085 |
| 100158329 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 266,965 | | 775,287 |
| 100158330 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 193,224 | | 561,415 |
| 100158331 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 175,003 | | 507,947 |
| 100158332 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 261,823 | | 761,920 |
| 100158333 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 298,507 | | 868,856 |
| 100158334 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 275,815 | | 802,021 |
| 100158335 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.190 | 298,540 | | 868,856 |
| 100158336 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 262,109 | | 761,920 |
| 100158337 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 263,553 | | 761,920 |
| 100158338 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 261,785 | | 761,920 |
| 100158340 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 261,437 | | 1,737,712 |
| 100158344 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 758,505 | | 2,205,558 |
| 100158345 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 600,352 | | 1,737,712 |
| 100158346 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.740 | 513,839 | | 1,604,042 |
| 100158347 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 184,140 | | 534,681 |
| 100158348 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 188,706 | | 548,048 |
| 100158349 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 174,975 | | 507,947 |
| 100158350 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 174,968 | | 507,947 |
| 100158351 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 175,007 | | 507,947 |
| 100158352 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 174,955 | | 507,947 |
| 100158353 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 477,965 | | 1,390,170 |
| 100158354 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 298,790 | | 868,856 |
| 100158355 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 202,483 | | 588,149 |
| 100158356 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 211,646 | | 614,883 |
| 100158358 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 343,327 | | 1,002,526 |
| 100158361 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 504,979 | | 1,470,372 |
| 100158367 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 539,500 | | 1,737,712 |
| 100158368 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 2,105,124 | | 6,148,828 |
| 100158369 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 590,368 | | 2,873,909 |
| 100158370 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 590,381 | | 2,967,478 |
| 100158371 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 352,137 | | 1,403,537 |
| 100158372 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 811,814 | | 3,729,398 |
| 100158373 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 885,457 | | 3,528,893 |
| 100158374 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 342,181 | | 1,363,436 |
| 100158375 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 239,902 | | 695,085 |
| 100158376 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 229,924 | | 668,351 |
| 100158377 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 239,186 | | 695,085 |
| 100158378 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 239,161 | | 695,085 |
| 100158379 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 239,162 | | 695,085 |
| 100158380 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 243,741 | | 708,452 |
| 100158386 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 653,938 | | 2,205,558 |
| 100158387 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 671,755 | | 1,964,952 |
| 100158389 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 224,933 | | 668,351 |
| 100158390 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 353,396 | | 1,029,260 |
| 100158391 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.190 | 367,384 | | 1,510,473 |
| 100158392 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.790 | 199,994 | | 668,351 |
| 100158393 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 431,270 | | 2,138,723 |
| 100158396 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 538,997 | | 1,804,547 |
| 100158397 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 590,759 | | 2,005,053 |
| 100158398 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 450,208 | | 1,470,372 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158399 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.700 | 1,953,783 | | 6,683,509 |
| 100158400 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 617,454 | | 1,804,547 |
| 100158401 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 224,113 | | 748,553 |
| 100158402 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 434,269 | | 1,363,436 |
| 100158403 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 551,279 | | 1,604,042 |
| 100158404 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.640 | 378,429 | | 1,416,904 |
| 100158405 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 504,623 | | 1,470,372 |
| 100158406 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 555,924 | | 1,764,446 |
| 100158407 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 273,131 | | 802,021 |
| 100158408 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 291,296 | | 855,489 |
| 100158409 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 516,284 | | 1,497,106 |
| 100158410 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 427,461 | | 1,243,133 |
| 100158411 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 858,779 | | 2,566,468 |
| 100158412 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 967,027 | | 2,807,074 |
| 100158413 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 264,119 | | 1,122,830 |
| 100158414 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.740 | 233,085 | | 681,718 |
| 100158415 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.840 | 1,505,673 | | 6,683,509 |
| 100158416 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 252,707 | | 735,186 |
| 100158417 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 444,245 | | 1,296,601 |
| 100158418 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 1,026,230 | | 3,475,425 |
| 100158419 | NIPOMO | CA | | 07/10/2024 | 7.500 | 1,252,142 | | 1,675,000 |
| 100158420 | SNOWMASS VILLAGE | CO | | 07/10/2024 | 8.375 | 1,536,100 | | 1,850,000 |
| 100158421 | WILDOMAR | CA | | 07/10/2024 | 8.875 | 590,614 | | 750,000 |
| 100158422 | DECATUR | AL | | 07/10/2024 | 7.625 | 220,134 | | 285,000 |
| 100158423 | HUMMELSTOWN | PA | | 07/10/2024 | 7.500 | 217,925 | | 275,000 |
| 100158424 | DUNELLEN | NJ | | 07/10/2024 | 8.750 | 254,876 | | 440,000 |
| 100158425 | RIVERSIDE | CA | | 07/10/2024 | 7.125 | 1,123,096 | | 1,475,000 |
| 100158426 | HOUSTON | TX | | 07/10/2024 | 7.750 | 265,869 | | 360,000 |
| 100158427 | LAWRENCE TOWNSHIP | NJ | | 07/10/2024 | 7.125 | 300,911 | | 770,000 |
| 100158428 | LEESBURG | FL | | 07/10/2024 | 7.500 | 363,355 | | 450,000 |
| 100158429 | MC CORMICK | SC | | 07/10/2024 | 7.250 | 261,265 | | 423,000 |
| 100158430 | RED LODGE | MT | | 07/10/2024 | 7.500 | 704,258 | | 867,000 |
| 100158431 | HOOKSETT | NH | | 07/10/2024 | 8.625 | 449,406 | | 580,000 |
| 100158432 | FREMONT | CA | | 07/10/2024 | 7.375 | 716,428 | | 1,435,000 |
| 100158434 | PROSPER | TX | | 07/10/2024 | 7.625 | 747,210 | | 1,100,000 |
| 100158435 | BATTLE GROUND | WA | | 07/10/2024 | 7.500 | 1,471,939 | | 1,873,000 |
| 100158436 | OCEAN CITY | NJ | | 07/10/2024 | 7.250 | 1,926,483 | | 2,600,000 |
| 100158437 | VICTORVILLE | CA | | 07/10/2024 | 8.625 | 914,007 | | 1,200,000 |
| 100158438 | TAMPA | FL | | 07/10/2024 | 8.125 | 253,025 | | 304,000 |
| 100158439 | HONOLULU | HI | | 07/10/2024 | 7.375 | 281,908 | | 460,000 |
| 100158441 | WEATHERFORD | TX | | 07/10/2024 | 7.125 | 411,139 | | 580,000 |
| 100158442 | TAMPA | FL | | 07/10/2024 | 7.625 | 329,120 | | 425,000 |
| 100158443 | PHOENIX | AZ | | 07/10/2024 | 8.125 | 264,950 | | 378,000 |
| 100158444 | CELINA | TX | | 07/10/2024 | 7.625 | 717,373 | | 990,000 |
| 100158445 | COLORADO SPRINGS | CO | | 07/10/2024 | 7.500 | 405,195 | | 535,000 |
| 100158446 | YUCCA VALLEY | CA | | 07/10/2024 | 7.500 | 367,061 | | 503,000 |
| 100158447 | NEWTOWN SQUARE | PA | | 07/10/2024 | 7.500 | 370,327 | | 455,000 |
| 100158448 | PITTSBURGH | PA | | 07/10/2024 | 7.500 | 259,696 | | 350,000 |
| 100158450 | LAKEWOOD | CO | | 07/10/2024 | 7.490 | 391,232 | | 485,000 |
| 100158451 | NEDERLAND | CO | | 07/10/2024 | 7.375 | 623,611 | | 800,000 |
| 100158452 | PALM DESERT | CA | | 07/10/2024 | 7.250 | 260,267 | | 323,000 |
| 100158453 | VANCOUVER | WA | | 07/10/2024 | 7.500 | 350,026 | | 430,000 |
| 100158454 | MOXEE | WA | | 07/10/2024 | 7.490 | 279,578 | | 343,000 |
| 100158455 | HINGHAM | MA | | 07/10/2024 | 7.500 | 1,414,452 | | 1,750,000 |
| 100158456 | LK HAVASU CTY | AZ | | 07/10/2024 | 7.125 | 394,253 | | 505,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158457 | ALEXANDRIA | VA | | 07/10/2024 | 7.250 | 920,868 | | 1,350,000 |
| 100158459 | MILLSBORO | DE | | 07/10/2024 | 7.625 | 350,020 | | 450,000 |
| 100158460 | OCEAN ISLE BEACH | NC | | 07/10/2024 | 7.375 | 374,502 | | 615,000 |
| 100158461 | NAPLES | FL | | 07/10/2024 | 7.500 | 188,224 | | 332,000 |
| 100158462 | CLEARWATER | FL | | 07/10/2024 | 7.750 | 359,439 | | 470,000 |
| 100158463 | BETHANY | CT | | 07/10/2024 | 8.500 | 410,912 | | 495,000 |
| 100158464 | MEDFORD | MA | | 07/10/2024 | 7.500 | 1,040,396 | | 1,655,000 |
| 100158465 | BONITA SPRINGS | FL | | 07/10/2024 | 7.250 | 618,423 | | 819,000 |
| 100158466 | MOORESVILLE | NC | | 07/10/2024 | 7.375 | 1,185,025 | | 1,825,000 |
| 100158467 | EDEN PRAIRIE | MN | | 07/10/2024 | 7.500 | 754,707 | | 1,100,000 |
| 100158468 | DEARBORN HEIGHTS | MI | | 07/10/2024 | 8.000 | 216,590 | | 270,000 |
| 100158469 | AUSTIN | TX | | 07/10/2024 | 8.250 | 1,395,978 | | 1,700,000 |
| 100158470 | UNION HALL | VA | | 07/10/2024 | 8.000 | 312,231 | | 438,300 |
| 100158471 | BLACKSBURG | VA | | 07/10/2024 | 7.375 | 548,571 | | 690,000 |
| 100158472 | RCH CUCAMONGA | CA | | 07/10/2024 | 7.250 | 929,313 | | 1,350,000 |
| 100158473 | INDEPENDENCE | OR | | 07/10/2024 | 7.875 | 353,741 | | 430,000 |
| 100158474 | DALLAS | TX | | 07/10/2024 | 8.000 | 1,056,751 | | 1,485,000 |
| 100158475 | ORLANDO | FL | | 07/10/2024 | 7.750 | 136,488 | | 188,000 |
| 100158476 | LOS ANGELES | CA | | 07/10/2024 | 7.250 | 1,535,792 | | 2,310,000 |
| 100158478 | LA QUINTA | CA | | 07/10/2024 | 8.875 | 495,219 | | 610,000 |
| 100158480 | ORANGE COVE | CA | | 07/10/2024 | 7.500 | 192,302 | | 368,000 |
| 100158481 | PLEASANT HILL | CA | | 07/10/2024 | 8.125 | 257,629 | | 470,000 |
| 100158482 | HOUSTON | TX | | 07/10/2024 | 8.000 | 381,751 | | 485,000 |
| 100158483 | NORTH MIAMI | FL | | 07/10/2024 | 7.250 | 148,273 | | 405,000 |
| 100158484 | GULF BREEZE | FL | | 07/10/2024 | 7.875 | 218,214 | | 302,000 |
| 100158485 | LAKEWOOD | OH | | 07/10/2024 | 7.750 | 318,002 | | 420,000 |
| 100158486 | ANTHONY | FL | | 07/10/2024 | 7.625 | 304,554 | | 390,000 |
| 100158487 | FAIRFIELD | CA | | 07/10/2024 | 7.875 | 609,079 | | 875,000 |
| 100158488 | HEALDSBURG | CA | | 07/10/2024 | 7.375 | 557,041 | | 2,300,000 |
| 100158489 | TERRYVILLE | CT | | 07/10/2024 | 7.750 | 196,815 | | 390,000 |
| 100158490 | ORANGE BEACH | AL | | 07/10/2024 | 7.125 | 388,973 | | 745,000 |
| 100158491 | CARTERSVILLE | GA | | 07/10/2024 | 7.625 | 186,486 | | 328,000 |
| 100158492 | KANSAS CITY | MO | | 07/10/2024 | 7.250 | 183,307 | | 290,000 |
| 100158493 | KISSIMMEE | FL | | 07/10/2024 | 7.750 | 231,250 | | 320,000 |
| 100158494 | CARROLLTON | TX | | 07/10/2024 | 8.625 | 283,770 | | 340,000 |
| 100158495 | MIAMI | FL | | 07/10/2024 | 7.500 | 177,049 | | 280,000 |
| 100158496 | PORT SAINT LUCIE | FL | | 07/10/2024 | 7.375 | 259,181 | | 340,000 |
| 100158497 | MADISON | NJ | | 07/10/2024 | 7.250 | 453,809 | | 925,000 |
| 100158499 | DETROIT | MI | | 07/10/2024 | 8.500 | 276,464 | | 349,000 |
| 100158501 | HALLANDALE BEACH | FL | | 07/10/2024 | 7.875 | 160,553 | | 245,000 |
| 100158502 | BROOKSHIRE | TX | | 07/10/2024 | 8.750 | 209,249 | | 270,000 |
| 100158504 | PROVO | UT | | 07/10/2024 | 7.625 | 308,937 | | 380,000 |
| 100158505 | NASHVILLE | TN | | 07/10/2024 | 7.125 | 327,376 | | 435,000 |
| 100158506 | HOUSTON | TX | | 07/10/2024 | 8.875 | 333,023 | | 390,000 |
| 100158507 | PARKER | CO | | 07/10/2024 | 8.000 | 524,410 | | 650,000 |
| 100158508 | GRASS VALLEY | CA | | 07/10/2024 | 7.875 | 481,102 | | 720,000 |
| 100158510 | PISMO BEACH | CA | | 07/10/2024 | 8.990 | 710,751 | | 875,000 |
| 100158511 | DOTHAN | AL | | 07/10/2024 | 8.000 | 136,961 | | 175,000 |
| 100158512 | GATLINBURG | TN | | 07/10/2024 | 7.875 | 1,016,666 | | 1,340,000 |
| 100158514 | SCAPPOOSE | OR | | 07/10/2024 | 7.990 | 254,117 | | 375,000 |
| 100158517 | BUENA PARK | CA | | 07/10/2024 | 7.625 | 437,291 | | 1,150,000 |
| 100158518 | HALLANDALE BEACH | FL | | 07/10/2024 | 7.875 | 378,433 | | 495,000 |
| 100158520 | WILMINGTON | NC | | 07/10/2024 | 7.375 | 160,008 | | 295,000 |
| 100158522 | LEHIGH ACRES | FL | | 07/10/2024 | 8.875 | 369,192 | | 450,000 |
| 100158523 | SATELLITE BEACH | FL | | 07/10/2024 | 9.250 | 941,171 | | 1,144,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158524 | BRONX | NY | | 07/10/2024 | 7.375 | 718,867 | | 1,120,000 |
| 100158527 | SAN JOSE | CA | | 07/10/2024 | 8.500 | 1,561,400 | | 1,935,000 |
| 100158528 | COLFAX | NC | | 07/10/2024 | 9.500 | 298,793 | | 429,000 |
| 100158529 | LARGO | FL | | 07/10/2024 | 8.750 | 338,739 | | 425,000 |
| 100158530 | WAIKOLOA | HI | | 07/10/2024 | 7.875 | 776,071 | | 1,025,000 |
| 100158531 | KISSIMMEE | FL | | 07/10/2024 | 8.000 | 1,371,741 | | 1,700,000 |
| 100158532 | FOUNTAIN VALLEY | CA | | 07/10/2024 | 8.875 | 1,157,777 | | 1,390,000 |
| 100158533 | GLENDALE | CA | | 07/10/2024 | 8.500 | 1,244,747 | | 1,510,000 |
| 100158534 | EDINBURG | NLD | | 07/10/2024 | 7.625 | 303,238 | | 399,000 |
| 100158535 | NEW BRITAIN | GBR | | 07/10/2024 | 8.375 | 289,412 | | 389,000 |
| 100158536 | NATRONA HEIGHTS | PA | | 07/10/2024 | 8.750 | 167,160 | | 225,000 |
| 100158537 | MERCED | GBR | | 07/10/2024 | 7.875 | 232,011 | | 310,000 |
| 100158538 | SANTA CLARITA | CA | | 07/10/2024 | 7.990 | 216,485 | | 354,000 |
| 100158539 | AURORA | NLD | | 07/10/2024 | 8.375 | 219,641 | | 330,000 |
| 100158540 | COROLLA | NC | | 07/10/2024 | 8.375 | 462,197 | | 685,000 |
| 100158541 | LEHIGH ACRES | FL | | 07/10/2024 | 8.875 | 406,598 | | 559,000 |
| 100158542 | GLADSTONE | MO | | 07/10/2024 | 8.875 | 321,308 | | 385,000 |
| 100158543 | (VAN NUYS AREA) LOS ANGELES | CA | | 07/10/2024 | 7.500 | 704,879 | | 1,230,000 |
| 100158544 | JENSEN BEACH | FL | | 07/10/2024 | 8.125 | 212,813 | | 266,000 |
| 100158545 | BRIDGETON | NLD | | 07/10/2024 | 7.375 | 191,490 | | 264,000 |
| 100158546 | LIVINGSTON | CA | | 07/10/2024 | 7.625 | 271,220 | | 500,000 |
| 100158547 | LAKELAND | FL | | 07/10/2024 | 8.250 | 176,239 | | 210,000 |
| 100158548 | HOUSTON | TX | | 07/10/2024 | 7.375 | 423,824 | | 602,000 |
| 100158551 | BURIEN | WA | | 07/10/2024 | 8.125 | 430,855 | | 600,000 |
| 100158552 | PALMETTO | FL | | 07/10/2024 | 7.250 | 616,970 | | 950,000 |
| 100158554 | WAVERLY | VA | | 07/10/2024 | 8.250 | 152,447 | | 190,000 |
| 100158555 | ZEPHYRHILLS | FL | | 07/10/2024 | 7.375 | 205,253 | | 290,000 |
| 100158556 | FOREST PARK | GA | | 07/10/2024 | 7.250 | 443,987 | | 650,000 |
| 100158557 | LINDENHURST | NY | | 07/10/2024 | 7.875 | 553,471 | | 670,000 |
| 100158558 | RICHMOND | VA | | 07/10/2024 | 8.125 | 200,367 | | 279,000 |
| 100158559 | NEWARK | NJ | | 07/10/2024 | 8.500 | 511,429 | | 655,000 |
| 100158560 | FOREST PARK | GA | | 07/10/2024 | 7.250 | 446,837 | | 650,000 |
| 100158561 | FOREST PARK | GA | | 07/10/2024 | 7.250 | 444,434 | | 650,000 |
| 100158562 | WILMINGTON | DE | | 07/10/2024 | 8.875 | 167,219 | | 206,000 |
| 100158563 | BROOKLYN | NY | | 07/10/2024 | 7.500 | 1,079,079 | | 1,400,000 |
| 100158564 | PETERSBURG | VA | | 07/10/2024 | 8.125 | 186,211 | | 255,000 |
| 100158566 | MARTINSBURG | WV | | 07/10/2024 | 8.375 | 180,352 | | 249,000 |
| 100158567 | ROSCOE | IL | | 07/10/2024 | 7.375 | 315,332 | | 483,000 |
| 100158568 | LA PUENTE | CA | | 07/10/2024 | 7.750 | 584,921 | | 900,000 |
| 100158569 | POMONA | CA | | 07/10/2024 | 7.500 | 684,414 | | 966,000 |
| 100158571 | CLARENDON HILLS | IL | | 07/10/2024 | 7.625 | 269,824 | | 330,000 |
| 100158572 | LONG GROVE | IL | | 07/10/2024 | 7.250 | 1,009,925 | | 1,460,000 |
| 100158573 | MACHESNEY PARK | IL | | 07/10/2024 | 7.500 | 146,215 | | 245,000 |
| 100158574 | MCKINNEY | TX | | 07/10/2024 | 7.000 | 422,738 | | 605,000 |
| 100158575 | MERCED | CA | | 07/11/2024 | 9.000 | 274,388 | | 360,000 |
| 100158576 | SAN TAN VALLEY | AZ | | 07/11/2024 | 9.375 | 287,118 | | 382,000 |
| 100158577 | STARTEX | SC | | 07/11/2024 | 9.375 | 152,200 | | 192,000 |
| 100158578 | SOUTHPORT | NC | | 07/10/2024 | 8.624 | 399,339 | | 525,000 |
| 100158579 | RANCHO MISSION VIEJO | CA | | 07/10/2024 | 7.624 | 691,829 | | 900,000 |
| 100158580 | MONTEREY PARK | CA | | 07/10/2024 | 7.624 | 446,445 | | 585,000 |
| 100158581 | SALINAS | CA | | 07/10/2024 | 7.624 | 558,150 | | 725,000 |
| 100158582 | NORTH BRUNSWICK | NJ | | 07/10/2024 | 7.375 | 328,012 | | 430,000 |
| 100158583 | EDISON | NJ | | 07/10/2024 | 7.500 | 343,700 | | 450,000 |
| 100158584 | KEARNY | NJ | | 07/10/2024 | 7.124 | 556,172 | | 735,000 |
| 100158585 | PORTLAND | OR | | 07/10/2024 | 7.624 | 439,387 | | 590,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158586 | GARLAND | TX | | 07/10/2024 | 7.500 | 474,016 | | 622,000 |
| 100158587 | LONG POND | PA | | 07/10/2024 | 7.500 | 304,506 | | 375,000 |
| 100158588 | BALTIMORE | MD | | 07/10/2024 | 7.490 | 298,990 | | 403,000 |
| 100158589 | FAIRBANKS | AK | | 07/10/2024 | 7.624 | 349,326 | | 459,900 |
| 100158590 | JERSEY CITY | NJ | | 07/10/2024 | 6.999 | 1,037,402 | | 1,500,000 |
| 100158591 | FALLS CHURCH | VA | | 07/10/2024 | 7.499 | 628,514 | | 860,000 |
| 100158592 | MECHANICSBURG | PA | | 07/10/2024 | 7.375 | 181,386 | | 240,000 |
| 100158593 | DANBURY | CT | | 07/10/2024 | 8.125 | 387,166 | | 501,000 |
| 100158594 | SURF CITY | NC | | 07/10/2024 | 8.125 | 409,577 | | 534,000 |
| 100158595 | HOUSTON | TX | | 07/10/2024 | 7.500 | 239,366 | | 315,000 |
| 100158596 | HOUSTON | TX | | 07/10/2024 | 7.500 | 247,026 | | 325,000 |
| 100158597 | MAPLE GROVE | MN | | 07/10/2024 | 7.999 | 271,459 | | 339,990 |
| 100158598 | CHARLOTTE | NC | | 07/10/2024 | 6.750 | 304,560 | | 408,000 |
| 100158599 | COLORADO SPRINGS | CO | | 07/10/2024 | 8.125 | 153,600 | | 190,000 |
| 100158600 | MAPLE GROVE | MN | | 07/10/2024 | 7.999 | 271,459 | | 341,000 |
| 100158601 | LAWRENCEVILLE | GA | | 07/10/2024 | 7.375 | 568,583 | | 799,000 |
| 100158602 | DENVER | CO | | 07/10/2024 | 8.125 | 417,264 | | 578,000 |
| 100158603 | NEWARK | DE | | 07/10/2024 | 7.500 | 243,015 | | 318,000 |
| 100158604 | CARY | NC | | 07/10/2024 | 7.375 | 276,655 | | 397,000 |
| 100158605 | KIRKLAND | WA | | 07/10/2024 | 7.124 | 777,815 | | 1,130,000 |
| 100158606 | OCALA | FL | | 07/10/2024 | 7.624 | 260,424 | | 319,000 |
| 100158607 | LONGWOOD | FL | | 07/10/2024 | 7.624 | 311,652 | | 396,000 |
| 100158608 | LA MESA | CA | | 07/10/2024 | 6.999 | 605,937 | | 800,000 |
| 100158609 | CARTERSVILLE | GA | | 07/10/2024 | 7.624 | 254,933 | | 330,000 |
| 100158610 | HUNTERSVILLE | NC | | 07/10/2024 | 7.500 | 332,073 | | 437,000 |
| 100158611 | HARRISBURG | PA | | 07/10/2024 | 7.124 | 448,248 | | 595,000 |
| 100158612 | PONTE VEDRA BEACH | FL | | 07/10/2024 | 6.875 | 336,309 | | 528,000 |
| 100158613 | SPOKANE | WA | | 07/10/2024 | 7.624 | 320,105 | | 421,000 |
| 100158614 | LAS VEGAS | NV | | 07/10/2024 | 7.625 | 407,427 | | 529,395 |
| 100158615 | KYLE | TX | | 07/10/2024 | 7.124 | 236,709 | | 360,000 |
| 100158616 | LYNCHBURG | VA | | 07/10/2024 | 7.124 | 240,523 | | 316,000 |
| 100158617 | DEBARY | FL | | 07/10/2024 | 7.490 | 299,298 | | 370,000 |
| 100158618 | SPOKANE | WA | | 07/10/2024 | 7.624 | 319,312 | | 394,000 |
| 100158619 | CHICAGO | IL | | 07/10/2024 | 7.375 | 311,709 | | 540,000 |
| 100158620 | COSTA MESA | CA | | 07/10/2024 | 7.625 | 912,761 | | 1,135,000 |
| 100158621 | STOCKBRIDGE | GA | | 07/10/2024 | 7.875 | 209,579 | | 275,000 |
| 100158622 | MANASSAS | VA | | 07/10/2024 | 7.624 | 279,324 | | 370,000 |
| 100158623 | PORTSMOUTH | VA | | 07/10/2024 | 7.624 | 151,943 | | 190,000 |
| 100158624 | DANIA BEACH | FL | | 07/10/2024 | 7.500 | 355,294 | | 600,000 |
| 100158625 | CROWLEY | TX | | 07/10/2024 | 7.624 | 240,472 | | 313,000 |
| 100158626 | SANTA ANA | CA | | 07/10/2024 | 7.500 | 1,277,906 | | 1,750,000 |
| 100158627 | SEVIERVILLE | TN | | 07/10/2024 | 6.990 | 386,154 | | 485,000 |
| 100158628 | PORT CHARLOTTE | FL | | 07/10/2024 | 7.375 | 240,089 | | 305,000 |
| 100158629 | HINESVILLE | GA | | 07/10/2024 | 7.624 | 152,489 | | 240,000 |
| 100158630 | SAFETY HARBOR | FL | | 07/10/2024 | 6.750 | 337,627 | | 450,000 |
| 100158631 | WEST HARTFORD | CT | | 07/10/2024 | 7.625 | 251,052 | | 328,000 |
| 100158632 | LEANDER | TX | | 07/10/2024 | 6.875 | 249,941 | | 370,000 |
| 100158633 | ROSEVILLE | CA | | 07/10/2024 | 7.490 | 450,929 | | 590,000 |
| 100158634 | PEACHTREE CORNERS | GA | | 07/10/2024 | 7.375 | 576,723 | | 810,000 |
| 100158635 | MILLCREEK | UT | | 07/10/2024 | 7.500 | 651,395 | | 875,000 |
| 100158636 | CHANDLER | AZ | | 07/10/2024 | 7.250 | 325,013 | | 475,000 |
| 100158637 | HOUSTON | TX | | 07/10/2024 | 7.375 | 286,636 | | 400,000 |
| 100158638 | AUSTIN | NLD | | 07/10/2024 | 7.490 | 410,691 | | 540,000 |
| 100158639 | MONTGOMERY | AL | | 07/10/2024 | 7.624 | 369,120 | | 482,000 |
| 100158640 | JACKSON | TN | | 07/10/2024 | 7.625 | 249,216 | | 329,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158641 | NAPLES | FL | | 07/10/2024 | 7.375 | 647,492 | | 860,000 |
| 100158642 | RICHMOND HILL | GA | | 07/10/2024 | 7.624 | 334,441 | | 435,000 |
| 100158643 | BALTIMORE | MD | | 07/10/2024 | 7.875 | 200,045 | | 260,000 |
| 100158644 | WOODBRIDGE | VA | | 07/10/2024 | 7.500 | 390,502 | | 515,000 |
| 100158645 | JUPITER | FL | | 07/10/2024 | 7.125 | 758,902 | | 1,100,000 |
| 100158646 | LAS VEGAS | NV | | 07/10/2024 | 7.990 | 338,518 | | 415,000 |
| 100158647 | PENDERGRASS | GA | | 07/10/2024 | 5.750 | 222,011 | | 315,000 |
| 100158648 | COLUMBUS | OH | | 07/10/2024 | 7.625 | 190,108 | | 250,000 |
| 100158649 | CLE ELUM | WA | | 07/10/2024 | 7.375 | 751,462 | | 995,000 |
| 100158650 | WESTFIELD | GBR | | 07/10/2024 | 8.000 | 318,266 | | 417,000 |
| 100158651 | EL CAJON | CA | | 07/10/2024 | 7.375 | 603,385 | | 815,000 |
| 100158652 | FARMINGTON | GBR | | 07/10/2024 | 7.625 | 427,327 | | 525,000 |
| 100158653 | ACWORTH | NLD | | 07/10/2024 | 8.000 | 298,160 | | 365,000 |
| 100158654 | BLACK MOUNTAIN | NC | | 07/10/2024 | 8.125 | 789,897 | | 1,051,300 |
| 100158655 | LAS CRUCES | NM | | 07/10/2024 | 7.375 | 620,520 | | 830,000 |
| 100158656 | WAXAHACHIE | TX | | 07/10/2024 | 6.875 | 260,828 | | 380,000 |
| 100158657 | CYPRESS | TX | | 07/10/2024 | 7.625 | 260,034 | | 350,000 |
| 100158658 | DALLAS | GBR | | 07/10/2024 | 7.625 | 573,940 | | 803,000 |
| 100158659 | JACKSON | GBR | | 07/10/2024 | 7.625 | 738,999 | | 980,000 |
| 100158660 | SPRINGVILLE | GBR | | 07/10/2024 | 7.375 | 627,281 | | 825,000 |
| 100158661 | MC DONOUGH | GBR | | 07/10/2024 | 7.250 | 370,885 | | 462,000 |
| 100158662 | HUDSON | FL | | 07/10/2024 | 7.500 | 273,629 | | 350,000 |
| 100158663 | GLASSBORO | NJ | | 07/10/2024 | 8.125 | 317,612 | | 415,000 |
| 100158664 | DAVENPORT | FL | | 07/10/2024 | 5.625 | 336,205 | | 474,000 |
| 100158665 | BRADENTON | FL | | 07/10/2024 | 7.000 | 424,629 | | 566,000 |
| 100158666 | STEPHENS CITY | VA | | 07/10/2024 | 6.125 | 314,630 | | 429,000 |
| 100158667 | PORT SAINT LUCIE | FL | | 07/10/2024 | 7.625 | 331,281 | | 422,000 |
| 100158668 | MORENO VALLEY | CA | | 07/10/2024 | 5.500 | 380,678 | | 575,000 |
| 100158669 | SAN ANTONIO | TX | | 07/10/2024 | 6.125 | 196,219 | | 275,000 |
| 100158670 | CLINTON | MD | | 07/10/2024 | 5.500 | 320,175 | | 450,000 |
| 100158671 | WHITE HOUSE | TN | | 07/10/2024 | 5.990 | 283,815 | | 397,000 |
| 100158672 | WINCHESTER | CA | | 07/10/2024 | 5.750 | 396,224 | | 574,000 |
| 100158673 | MARS HILL | NC | | 07/10/2024 | 5.750 | 351,980 | | 477,000 |
| 100158674 | BANGOR | PA | | 07/10/2024 | 7.375 | 238,697 | | 315,000 |
| 100158675 | ROSEDALE | MD | | 07/10/2024 | 5.990 | 336,186 | | 463,000 |
| 100158676 | SAINT AUGUSTINE | FL | | 07/10/2024 | 6.625 | 200,803 | | 273,000 |
| 100158677 | HUNTERSVILLE | NC | | 07/10/2024 | 7.500 | 314,594 | | 414,000 |
| 100158678 | PORT ORCHARD | WA | | 07/10/2024 | 5.990 | 419,907 | | 582,000 |
| 100158679 | BRADENTON | FL | | 07/10/2024 | 6.125 | 371,916 | | 479,000 |
| 100158680 | ROSEVILLE | CA | | 07/10/2024 | 6.125 | 354,979 | | 456,000 |
| 100158681 | ARDEN | NC | | 07/10/2024 | 6.125 | 234,641 | | 337,000 |
| 100158682 | KILL DEVIL HILLS | MD | | 07/10/2024 | 7.500 | 419,916 | | 560,000 |
| 100158683 | DAHLONEGA | GA | | 07/10/2024 | 5.990 | 244,958 | | 338,000 |
| 100158684 | WESLEY CHAPEL | FL | | 07/10/2024 | 6.750 | 344,872 | | 460,000 |
| 100158685 | MOBILE | AL | | 07/10/2024 | 5.990 | 210,808 | | 292,500 |
| 100158686 | LYNN | MA | | 07/10/2024 | 7.375 | 535,491 | | 712,000 |
| 100158687 | FORT WORTH | TX | | 07/10/2024 | 5.990 | 270,171 | | 352,000 |
| 100158688 | HOWELL | NJ | | 07/10/2024 | 7.625 | 448,121 | | 615,000 |
| 100158689 | FORT WORTH | TX | | 07/10/2024 | 5.990 | 269,375 | | 356,000 |
| 100158690 | SAINT AUGUSTINE | FL | | 07/10/2024 | 5.990 | 279,229 | | 390,000 |
| 100158691 | CYPRESS | TX | | 07/10/2024 | 6.750 | 271,362 | | 343,000 |
| 100158692 | HUNTSVILLE | TX | | 07/10/2024 | 7.625 | 238,431 | | 295,000 |
| 100158693 | CYPRESS | TX | | 07/10/2024 | 7.125 | 259,697 | | 322,000 |
| 100158694 | GARLAND | KS | | 07/10/2024 | 7.500 | 410,448 | | 528,000 |
| 100158695 | WAYNESVILLE | NC | | 07/10/2024 | 7.625 | 599,819 | | 736,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158696 | KNOXVILLE | TN | | 07/10/2024 | 7.875 | 238,991 | | 290,000 |
| 100158697 | MORRISON | CO | | 07/10/2024 | 8.125 | 597,632 | | 730,000 |
| 100158698 | HOUSTON | TX | | 07/10/2024 | 7.375 | 252,272 | | 315,000 |
| 100158699 | FAYETTEVILLE | NC | | 07/10/2024 | 7.625 | 234,387 | | 300,000 |
| 100158700 | NEWARK | DE | | 07/10/2024 | 7.375 | 233,326 | | 305,000 |
| 100158701 | NAVARRE | FL | | 07/10/2024 | 7.490 | 194,004 | | 316,000 |
| 100158702 | RIVERSIDE | CA | | 07/10/2024 | 7.250 | 444,949 | | 630,000 |
| 100158703 | LEHIGH ACRES | FL | | 07/10/2024 | 7.490 | 297,901 | | 368,000 |
| 100158704 | MONTGOMERY | AL | | 07/10/2024 | 7.750 | 227,399 | | 320,000 |
| 100158705 | CAPE CORAL | FL | | 07/10/2024 | 7.375 | 592,453 | | 788,000 |
| 100158706 | KISSIMMEE | FL | | 07/10/2024 | 7.250 | 472,967 | | 650,000 |
| 100158707 | CLAYTON | NC | | 07/10/2024 | 7.250 | 240,479 | | 317,000 |
| 100158708 | LIBERTY HILL | TX | | 07/10/2024 | 7.250 | 252,174 | | 347,000 |
| 100158709 | CHARLES TOWN | WV | | 07/10/2024 | 7.000 | 257,261 | | 340,000 |
| 100158710 | FORNEY | TX | | 07/10/2024 | 7.624 | 261,623 | | 339,000 |
| 100158711 | WENDELL | NC | | 07/10/2024 | 6.250 | 292,889 | | 407,000 |
| 100158712 | RALEIGH | NC | | 07/10/2024 | 6.875 | 305,953 | | 408,000 |
| 100158713 | NORTH BRANFORD | CT | | 07/10/2024 | 7.250 | 359,073 | | 446,000 |
| 100158714 | DOVER | DE | | 07/10/2024 | 7.490 | 268,135 | | 380,000 |
| 100158715 | WINTER HAVEN | FL | | 07/10/2024 | 7.500 | 240,476 | | 301,000 |
| 100158716 | SEVIERVILLE | TN | | 07/10/2024 | 8.000 | 435,220 | | 560,000 |
| 100158717 | WELLFLEET | MA | | 07/10/2024 | 7.125 | 532,459 | | 700,000 |
| 100158718 | SEATTLE | WA | | 07/10/2024 | 7.500 | 249,535 | | 325,000 |
| 100158719 | TRUMBULL | CT | | 07/10/2024 | 7.500 | 309,092 | | 380,000 |
| 100158720 | PUNTA GORDA | FL | | 07/10/2024 | 6.975 | 256,819 | | 360,000 |
| 100158721 | MODESTO | CA | | 07/10/2024 | 7.625 | 330,755 | | 410,000 |
| 100158722 | MODESTO | CA | | 07/10/2024 | 8.625 | 456,936 | | 593,000 |
| 100158723 | CARTERSVILLE | GA | | 07/10/2024 | 6.625 | 248,197 | | 343,000 |
| 100158724 | PHILADELPHIA | PA | | 07/10/2024 | 6.990 | 230,550 | | 308,000 |
| 100158725 | GRAPEVINE | TX | | 07/10/2024 | 7.490 | 307,689 | | 403,000 |
| 100158726 | INDIO | CA | | 07/10/2024 | 7.625 | 580,574 | | 755,000 |
| 100158727 | DELRAY BEACH | FL | | 07/10/2024 | 7.500 | 493,074 | | 652,000 |
| 100158728 | LAKE CHARLES | LA | | 07/10/2024 | 7.875 | 250,442 | | 342,000 |
| 100158729 | PALM DESERT | CA | | 07/10/2024 | 6.750 | 377,108 | | 475,000 |
| 100158730 | NORTH LAS VEGAS | NV | | 07/10/2024 | 7.625 | 258,800 | | 408,000 |
| 100158731 | GLENDALE | AZ | | 07/10/2024 | 7.490 | 454,261 | | 560,000 |
| 100158732 | GOODYEAR | AZ | | 07/10/2024 | 5.990 | 425,548 | | 554,000 |
| 100158733 | AURORA | CO | | 07/10/2024 | 5.250 | 346,715 | | 480,000 |
| 100158734 | ZEBULON | NC | | 07/10/2024 | 5.990 | 272,302 | | 370,500 |
| 100158735 | AURORA | CO | | 07/10/2024 | 5.250 | 424,227 | | 575,000 |
| 100158736 | DURHAM | NC | | 07/10/2024 | 7.000 | 279,989 | | 370,000 |
| 100158737 | MESQUITE | TX | | 07/10/2024 | 7.625 | 249,902 | | 305,000 |
| 100158738 | WHEELING | IL | | 07/10/2024 | 8.125 | 237,408 | | 304,500 |
| 100158739 | KATY | TX | | 07/10/2024 | 7.250 | 255,112 | | 315,000 |
| 100158740 | MISSION | TX | | 07/10/2024 | 7.625 | 189,402 | | 250,000 |
| 100158741 | HUTTO | TX | | 07/10/2024 | 8.125 | 302,092 | | 375,000 |
| 100158742 | DURHAM | NC | | 07/10/2024 | 6.375 | 270,696 | | 373,000 |
| 100158743 | RENO | NV | | 07/10/2024 | 7.625 | 332,805 | | 436,000 |
| 100158744 | DOWNINGTOWN | PA | | 07/10/2024 | 8.250 | 282,055 | | 365,000 |
| 100158745 | ROANOKE | VA | | 07/10/2024 | 7.375 | 681,087 | | 905,000 |
| 100158746 | OOLTEWAH | TN | | 07/10/2024 | 7.875 | 407,959 | | 532,000 |
| 100158747 | CAMP HILL | PA | | 07/10/2024 | 7.625 | 314,422 | | 385,000 |
| 100158748 | DAWSONVILLE | GA | | 07/10/2024 | 7.875 | 300,248 | | 395,000 |
| 100158749 | FAIRVIEW | NJ | | 07/10/2024 | 7.990 | 426,322 | | 517,000 |
| 100158750 | CHARLOTTE | NC | | 07/10/2024 | 7.625 | 304,045 | | 395,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158751 | EMERALD ISLE | NC | | 07/10/2024 | 7.500 | 351,785 | | 437,000 |
| 100158752 | DENVER | CO | | 07/10/2024 | 7.490 | 472,064 | | 625,000 |
| 100158753 | HERRIMAN | UT | | 07/10/2024 | 7.625 | 385,152 | | 475,000 |
| 100158754 | COVINGTON | GA | | 07/10/2024 | 7.625 | 249,160 | | 325,000 |
| 100158755 | RIGBY | ID | | 07/10/2024 | 7.990 | 271,002 | | 335,000 |
| 100158756 | HARVEST | AL | | 07/10/2024 | 7.500 | 249,905 | | 330,000 |
| 100158757 | SPANAWAY | WA | | 07/10/2024 | 7.625 | 370,257 | | 467,000 |
| 100158758 | NORTH CHESTERFIELD | VA | | 07/10/2024 | 7.375 | 256,237 | | 317,000 |
| 100158759 | PLANO | TX | | 07/10/2024 | 7.250 | 240,488 | | 385,000 |
| 100158760 | ROCKINGHAM | VA | | 07/10/2024 | 8.125 | 271,341 | | 332,000 |
| 100158761 | DURHAM | NC | | 07/10/2024 | 6.990 | 304,075 | | 435,000 |
| 100158762 | SAN ANGELO | TX | | 07/10/2024 | 7.490 | 301,087 | | 370,000 |
| 100158763 | APEX | NC | | 07/10/2024 | 7.375 | 360,083 | | 475,000 |
| 100158764 | APEX | NC | | 07/10/2024 | 6.990 | 349,531 | | 480,000 |
| 100158765 | CARVER | MN | | 07/10/2024 | 7.500 | 258,488 | | 340,000 |
| 100158766 | WAKE FOREST | NC | | 07/10/2024 | 6.875 | 307,070 | | 446,000 |
| 100158767 | DURHAM | NC | | 07/10/2024 | 7.625 | 279,827 | | 370,000 |
| 100158768 | COROLLA | NC | | 07/10/2024 | 7.625 | 553,131 | | 730,000 |
| 100158769 | NASHVILLE | TN | | 07/10/2024 | 7.500 | 420,583 | | 555,000 |
| 100158770 | PARKER | CO | | 07/10/2024 | 5.375 | 410,074 | | 581,000 |
| 100158771 | PHOENIX | AZ | | 07/10/2024 | 6.375 | 311,615 | | 400,000 |
| 100158774 | RIDGEWOOD | NJ | | 07/10/2024 | 6.500 | 521,375 | | 701,000 |
| 100158775 | SPRING CITY | PA | | 07/10/2024 | 6.500 | 263,678 | | 380,000 |
| 100158776 | ALEXANDRIA | VA | | 07/10/2024 | 6.875 | 220,376 | | 295,000 |
| 100158777 | HOUSTON | TX | | 07/10/2024 | 7.250 | 344,921 | | 485,000 |
| 100158778 | EAGLE | ID | | 07/10/2024 | 7.375 | 489,602 | | 648,000 |
| 100158779 | ROCKVILLE | MD | | 07/10/2024 | 7.375 | 211,004 | | 280,000 |
| 100158780 | ASHEVILLE | NC | | 07/10/2024 | 6.875 | 479,060 | | 635,000 |
| 100158781 | MAGNOLIA | TX | | 07/10/2024 | 7.625 | 294,817 | | 362,000 |
| 100158782 | SILT | CO | | 07/10/2024 | 7.490 | 278,855 | | 392,000 |
| 100158783 | EDMOND | OK | | 07/10/2024 | 7.625 | 274,682 | | 357,000 |
| 100158784 | OAKHURST | CA | | 07/10/2024 | 8.125 | 741,592 | | 925,000 |
| 100158785 | BROKEN ARROW | OK | | 07/10/2024 | 7.500 | 198,056 | | 285,000 |
| 100158786 | STILLWATER | OK | | 07/10/2024 | 7.250 | 213,513 | | 270,000 |
| 100158787 | DES MOINES | IA | | 07/10/2024 | 7.500 | 177,434 | | 235,000 |
| 100158788 | BERWYN | IL | | 07/10/2024 | 8.000 | 374,509 | | 487,000 |
| 100158789 | NORTH CHESTERFIELD | VA | | 07/10/2024 | 7.625 | 216,087 | | 295,000 |
| 100158790 | NORTH MYRTLE BEACH | SC | | 07/10/2024 | 7.490 | 782,702 | | 1,040,000 |
| 100158791 | TIFFIN | IA | | 07/10/2024 | 7.375 | 246,237 | | 325,000 |
| 100158792 | PORTLAND | OR | | 07/10/2024 | 7.250 | 331,407 | | 502,000 |
| 100158793 | SUFFOLK | VA | | 07/10/2024 | 7.625 | 269,905 | | 350,000 |
| 100158794 | ROGERS | AR | | 07/10/2024 | 7.875 | 210,761 | | 283,000 |
| 100158795 | LAKE HAVASU CITY | AZ | | 07/10/2024 | 8.125 | 334,504 | | 418,000 |
| 100158796 | SEATTLE | WA | | 07/10/2024 | 7.500 | 579,421 | | 785,000 |
| 100158797 | EDMOND | OK | | 07/10/2024 | 7.625 | 417,357 | | 547,000 |
| 100158798 | GARFIELD | AR | | 07/10/2024 | 8.125 | 270,645 | | 375,000 |
| 100158799 | JONESBORO | AR | | 07/10/2024 | 7.875 | 164,753 | | 203,000 |
| 100158800 | WILMINGTON | NC | | 07/10/2024 | 7.490 | 253,106 | | 328,000 |
| 100158801 | MIDDLETOWN | DE | | 07/10/2024 | 7.625 | 331,140 | | 407,000 |
| 100158802 | ALTON | TX | | 07/10/2024 | 7.375 | 306,109 | | 485,000 |
| 100158804 | IOWA COLONY | TX | | 07/10/2024 | 7.375 | 232,827 | | 287,000 |
| 100158805 | POTTSBORO | TX | | 07/10/2024 | 7.375 | 623,976 | | 826,000 |
| 100158806 | BOLINUnited KingdomOK | IL | | 07/10/2024 | 7.624 | 247,797 | | 341,000 |
| 100158807 | FREDERICK | MD | | 07/10/2024 | 7.625 | 403,484 | | 525,000 |
| 100158808 | LAS VEGAS | NV | | 07/10/2024 | 7.625 | 288,456 | | 407,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158809 | PORTLAND | OR | | 07/10/2024 | 7.625 | 495,381 | | 660,000 |
| 100158810 | COLLINGSWOOD | NJ | | 07/10/2024 | 7.375 | 250,372 | | 325,000 |
| 100158811 | CAPE CORAL | FL | | 07/10/2024 | 7.375 | 409,075 | | 624,000 |
| 100158813 | BENSALEM | PA | | 07/10/2024 | 7.750 | 256,916 | | 355,000 |
| 100158814 | BRADENTON | FL | | 07/10/2024 | 7.624 | 576,058 | | 745,000 |
| 100158815 | AURORA | IL | | 07/10/2024 | 7.624 | 198,323 | | 259,500 |
| 100158816 | STILLWATER | OK | | 07/10/2024 | 7.750 | 165,691 | | 205,000 |
| 100158817 | LOS ANGELES | CA | | 07/10/2024 | 7.625 | 435,256 | | 749,000 |
| 100158818 | SNOHOMISH | WA | | 07/10/2024 | 7.125 | 454,469 | | 665,000 |
| 100158819 | PHOENIX | AZ | | 07/10/2024 | 8.125 | 425,739 | | 560,000 |
| 100158820 | COROLLA | NC | | 07/10/2024 | 7.625 | 718,818 | | 900,000 |
| 100158821 | LAS VEGAS | NV | | 07/10/2024 | 7.625 | 330,943 | | 440,000 |
| 100158822 | ROHNERT PARK | CA | | 07/10/2024 | 7.624 | 399,666 | | 675,000 |
| 100158823 | BENTON | AR | | 07/10/2024 | 7.875 | 199,448 | | 260,000 |
| 100158824 | ST PETERSBURG | FL | | 07/10/2024 | 7.000 | 256,948 | | 325,000 |
| 100158825 | NEW CASTLE | DE | | 07/10/2024 | 7.875 | 170,677 | | 232,000 |
| 100158826 | BEECH MOUNTAIN | NC | | 07/12/2024 | 7.624 | 783,700 | | 1,100,000 |
| 100158827 | LA FOLLETTE | TN | | 07/12/2024 | 8.625 | 407,151 | | 520,000 |
| 100158828 | DANBURY | WI | | 07/12/2024 | 7.624 | 310,161 | | 425,000 |
| 100158829 | HENDERSON | NV | | 07/12/2024 | 7.624 | 383,828 | | 471,000 |
| 100158830 | LONDON | OH | | 07/12/2024 | 7.624 | 462,476 | | 601,000 |
| 100158831 | ALEXANDER CITY | AL | | 07/12/2024 | 7.125 | 706,127 | | 955,000 |
| 100158832 | POCONO SUMMIT | PA | | 07/12/2024 | 7.625 | 324,015 | | 397,000 |
| 100158833 | MONTGOMERY | TX | | 07/12/2024 | 6.875 | 612,714 | | 820,000 |
| 100158834 | KNOXVILLE | MD | | 07/12/2024 | 7.624 | 203,155 | | 271,000 |
| 100158835 | PAGE | MD | | 07/12/2024 | 7.625 | 262,252 | | 365,000 |
| 100158836 | ELY | NV | | 07/12/2024 | 7.490 | 337,957 | | 440,000 |
| 100158837 | LITTLE ROCK | AR | | 07/12/2024 | 7.490 | 298,150 | | 392,000 |
| 100158838 | KITTY HAWK | MD | | 07/12/2024 | 7.250 | 217,881 | | 290,000 |
| 100158839 | MYRTLE BEACH | SC | | 07/12/2024 | 7.625 | 191,409 | | 261,000 |
| 100158840 | BIG BEAR CITY | CA | | 07/12/2024 | 7.875 | 241,264 | | 295,000 |
| 100158841 | CHARLOTTESVILLE | VA | | 07/12/2024 | 7.500 | 411,692 | | 537,000 |
| 100158842 | ANN ARBOR | GBR | | 07/12/2024 | 8.125 | 239,671 | | 305,000 |
| 100158843 | NAPLES | FL | | 07/12/2024 | 7.375 | 504,070 | | 645,000 |
| 100158844 | GREGORY | MI | | 07/12/2024 | 8.125 | 370,516 | | 458,000 |
| 100158845 | COLDSPRING | TX | | 07/12/2024 | 7.625 | 156,104 | | 195,000 |
| 100158846 | SOUTHPORT | NC | | 07/12/2024 | 7.125 | 503,789 | | 626,000 |
| 100158847 | CHICAGO | IL | | 07/12/2024 | 7.500 | 251,290 | | 327,000 |
| 100158848 | CALABASH | NC | | 07/12/2024 | 6.625 | 252,976 | | 405,000 |
| 100158849 | FORT MYERS | FL | | 07/12/2024 | 7.125 | 279,451 | | 409,000 |
| 100158850 | JUPITER | FL | | 07/12/2024 | 7.625 | 539,519 | | 660,000 |
| 100158851 | FREEPORT | FL | | 07/12/2024 | 7.625 | 310,106 | | 400,000 |
| 100158852 | CORNERSVILLE | TN | | 07/12/2024 | 7.375 | 242,981 | | 300,000 |
| 100158853 | PRAIRIEVILLE | LA | | 07/12/2024 | 8.625 | 353,626 | | 453,000 |
| 100158854 | GREENVILLE | SC | | 07/12/2024 | 7.375 | 283,787 | | 396,000 |
| 100158855 | PUNTA GORDA | FL | | 07/12/2024 | 7.375 | 265,820 | | 395,000 |
| 100158856 | SANFORD | FL | | 07/12/2024 | 6.875 | 262,355 | | 379,000 |
| 100158857 | PORTOLA | CA | | 07/12/2024 | 8.125 | 495,040 | | 647,000 |
| 100158858 | NAPLES | FL | | 07/12/2024 | 5.625 | 377,167 | | 500,000 |
| 100158859 | GOODYEAR | AZ | | 07/12/2024 | 6.990 | 513,063 | | 676,000 |
| 100158860 | FERNANDINA BEACH | FL | | 07/12/2024 | 7.500 | 504,153 | | 700,000 |
| 100158861 | LAKEWOOD | PA | | 07/12/2024 | 7.625 | 493,693 | | 665,000 |
| 100158862 | HATTERAS | NC | | 07/12/2024 | 7.375 | 300,057 | | 391,000 |
| 100158863 | MANITOWISH WATERS | WI | | 07/12/2024 | 7.375 | 437,819 | | 570,000 |
| 100158864 | OCEAN CITY | MD | | 07/12/2024 | 7.500 | 342,596 | | 450,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158865 | BATON ROUGE | LA | | 07/12/2024 | 8.125 | 342,117 | | 448,000 |
| 100158866 | CAPE CORAL | FL | | 07/12/2024 | 8.125 | 312,799 | | 490,000 |
| 100158867 | TOMAHAWK | WI | | 07/12/2024 | 8.125 | 282,256 | | 420,000 |
| 100158868 | FREMONT | IN | | 07/12/2024 | 7.990 | 239,381 | | 310,000 |
| 100158869 | MUNDS PARK | AZ | | 07/12/2024 | 7.990 | 656,786 | | 800,000 |
| 100158870 | GULF SHORES | AL | | 07/12/2024 | 7.500 | 416,240 | | 540,000 |
| 100158871 | FRANKFORD | DE | | 07/12/2024 | 8.125 | 657,481 | | 862,000 |
| 100158872 | VERO BEACH | FL | | 07/12/2024 | 7.490 | 292,183 | | 380,000 |
| 100158873 | PORT SAINT LUCIE | FL | | 07/12/2024 | 6.990 | 300,317 | | 425,000 |
| 100158874 | HENRICO | VA | | 07/12/2024 | 7.625 | 242,269 | | 295,000 |
| 100158875 | NORTH MYRTLE BEACH | SC | | 07/12/2024 | 6.990 | 456,783 | | 718,000 |
| 100158876 | SUNRIVER | OR | | 07/12/2024 | 7.625 | 566,026 | | 785,000 |
| 100158877 | WILMINGTON | VT | | 07/12/2024 | 7.990 | 246,530 | | 327,000 |
| 100158878 | LEXINGTON | SC | | 07/12/2024 | 7.990 | 291,183 | | 377,000 |
| 100158879 | PORT O CONNOR | TX | | 07/12/2024 | 8.125 | 243,399 | | 315,000 |
| 100158880 | MELBOURNE | FL | | 07/12/2024 | 7.125 | 278,339 | | 349,000 |
| 100158881 | PORT CHARLOTTE | FL | | 07/12/2024 | 7.490 | 241,427 | | 303,000 |
| 100158882 | TILGHMAN | MD | | 07/12/2024 | 7.625 | 215,407 | | 280,000 |
| 100158883 | KENT | WA | | 07/12/2024 | 7.250 | 546,746 | | 716,000 |
| 100158884 | GRESHAM | OR | | 07/12/2024 | 5.750 | 364,372 | | 538,000 |
| 100158885 | BRADENTON | FL | | 07/12/2024 | 5.990 | 355,203 | | 491,000 |
| 100158886 | PONCHATOULA | LA | | 07/12/2024 | 5.875 | 203,518 | | 272,000 |
| 100158887 | WASHINGTON | UT | | 07/12/2024 | 6.125 | 442,098 | | 575,000 |
| 100158888 | MARANA | AZ | | 07/12/2024 | 5.875 | 330,935 | | 445,000 |
| 100158889 | BROKEN ARROW | OK | | 07/12/2024 | 5.990 | 207,371 | | 277,000 |
| 100158890 | SAN ANTONIO | FL | | 07/12/2024 | 7.125 | 277,024 | | 355,000 |
| 100158891 | MYRTLE BEACH | SC | | 07/12/2024 | 6.875 | 235,169 | | 344,000 |
| 100158892 | OCALA | FL | | 07/12/2024 | 5.990 | 236,624 | | 320,000 |
| 100158893 | PALM BAY | FL | | 07/12/2024 | 5.500 | 250,318 | | 332,000 |
| 100158894 | MILLVILLE | DE | | 07/12/2024 | 6.125 | 313,989 | | 405,000 |
| 100158895 | ELIZABETH | CO | | 07/12/2024 | 5.990 | 379,801 | | 491,000 |
| 100158897 | BOLIVIA | NC | | 07/12/2024 | 5.990 | 226,745 | | 311,000 |
| 100158898 | MILLVILLE | DE | | 07/12/2024 | 5.990 | 310,724 | | 402,000 |
| 100158899 | ELLENSBURG | WA | | 07/12/2024 | 5.990 | 308,403 | | 398,000 |
| 100158900 | CORRALES | NM | | 07/12/2024 | 7.375 | 517,951 | | 809,000 |
| 100158901 | WILMINGTON | NC | | 07/12/2024 | 8.125 | 358,165 | | 435,000 |
| 100158902 | GRANT VALKARIA | FL | | 07/12/2024 | 6.125 | 259,237 | | 340,000 |
| 100158903 | CHAMPION | PA | | 07/12/2024 | 7.625 | 305,625 | | 400,000 |
| 100158904 | MARCO ISLAND | FL | | 07/12/2024 | 7.990 | 327,125 | | 465,000 |
| 100158905 | GRANDY | NC | | 07/12/2024 | 7.125 | 575,422 | | 809,000 |
| 100158906 | CORONA | CA | | 07/12/2024 | 6.750 | 597,028 | | 760,000 |
| 100158907 | WEST PALM BEACH | FL | | 07/12/2024 | 7.250 | 781,842 | | 1,282,500 |
| 100158908 | LATHROP | CA | | 07/12/2024 | 6.125 | 457,475 | | 620,000 |
| 100158909 | PORT CHARLOTTE | FL | | 07/12/2024 | 6.125 | 329,516 | | 434,000 |
| 100158910 | PORT SAINT LUCIE | FL | | 07/12/2024 | 7.625 | 271,850 | | 358,000 |
| 100158911 | CUBA | MO | | 07/12/2024 | 7.125 | 275,843 | | 364,000 |
| 100158912 | BEAUFORT | SC | | 07/12/2024 | 6.990 | 710,392 | | 975,000 |
| 100158913 | OCEANSIDE | OR | | 07/12/2024 | 7.624 | 499,509 | | 704,000 |
| 100158914 | WOODRUFF | SC | | 07/12/2024 | 6.990 | 252,399 | | 332,000 |
| 100158915 | SILVERTHORNE | CO | | 07/12/2024 | 7.625 | 289,208 | | 397,000 |
| 100158916 | NORTH MYRTLE BEACH | SC | | 07/12/2024 | 7.990 | 408,007 | | 542,000 |
| 100158917 | TRUCKEE | CA | | 07/12/2024 | 7.490 | 546,489 | | 710,000 |
| 100158918 | PALMETTO | FL | | 07/12/2024 | 7.875 | 394,622 | | 510,000 |
| 100158919 | VENICE | FL | | 07/12/2024 | 8.125 | 408,464 | | 565,000 |
| 100158920 | CONWAY | SC | | 07/12/2024 | 6.000 | 228,086 | | 325,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158921 | LAS VEGAS | NV | | 07/12/2024 | 6.625 | 362,157 | | 515,000 |
| 100158922 | VILLAS | NJ | | 07/12/2024 | 7.250 | 528,241 | | 740,000 |
| 100158923 | ARLINGTON | TX | | 07/12/2024 | 7.125 | 330,867 | | 435,000 |
| 100158924 | VENICE | FL | | 07/12/2024 | 6.990 | 318,071 | | 460,000 |
| 100158925 | ATLANTIC CITY | NJ | | 07/12/2024 | 6.990 | 482,554 | | 750,000 |
| 100158926 | WALLER | TX | | 07/12/2024 | 7.625 | 458,902 | | 607,000 |
| 100158927 | RODANTHE | NC | | 07/12/2024 | 7.125 | 289,499 | | 405,000 |
| 100158928 | CHADBOURN | NC | | 07/12/2024 | 7.625 | 177,069 | | 230,000 |
| 100158929 | GEORGETOWN | TX | | 07/12/2024 | 7.625 | 773,611 | | 1,000,000 |
| 100158930 | RICHMOND | VA | | 07/12/2024 | 7.375 | 258,378 | | 371,000 |
| 100158931 | SPRING | TX | | 07/12/2024 | 7.490 | 305,843 | | 378,000 |
| 100158932 | BRICK | NJ | | 07/12/2024 | 7.500 | 690,125 | | 895,000 |
| 100158933 | MOUTH OF WILSON | VA | | 07/12/2024 | 7.375 | 275,603 | | 375,000 |
| 100158934 | LA QUINTA | CA | | 07/12/2024 | 7.625 | 495,052 | | 765,000 |
| 100158935 | KILLEN | AL | | 07/12/2024 | 7.625 | 493,551 | | 659,000 |
| 100158936 | GUTHRIE | OK | | 07/12/2024 | 7.625 | 290,614 | | 375,000 |
| 100158937 | WEST MONROE | LA | | 07/12/2024 | 7.625 | 192,395 | | 250,000 |
| 100158938 | SANDUSKY | OH | | 07/12/2024 | 7.624 | 230,737 | | 300,000 |
| 100158939 | BRADENTON | FL | | 07/12/2024 | 7.500 | 354,839 | | 505,000 |
| 100158940 | SAINT JOHNS | FL | | 07/12/2024 | 7.375 | 785,386 | | 1,150,000 |
| 100158941 | ROGERSVILLE | AL | | 07/12/2024 | 7.375 | 344,775 | | 450,000 |
| 100158942 | FORT MYERS | FL | | 07/12/2024 | 7.500 | 296,705 | | 387,000 |
| 100158943 | POCONO LAKE | PA | | 07/12/2024 | 7.490 | 234,770 | | 320,000 |
| 100158945 | BRIDGEPORT | CT | | 08/15/2024 | 9.625 | 443,293 | | 482,000 |
| 100158946 | CALIFORNIA CITY | CA | | 08/15/2024 | 8.750 | 205,018 | | 240,000 |
| 100158947 | DAVENPORT | FL | | 08/15/2024 | 8.375 | 296,141 | | 333,000 |
| 100158948 | MISSOULA | MT | | 08/15/2024 | 8.125 | 622,455 | | 900,000 |
| 100158953 | METAIRIE | LA | | 08/15/2024 | 8.500 | 1,178,641 | | 1,580,000 |
| 100158955 | MISSOULA | MT | | 08/15/2024 | 7.875 | 911,606 | | 1,325,000 |
| 100158956 | HERMOSA BEACH | CA | | 08/15/2024 | 7.500 | 646,627 | | 2,085,000 |
| 100158959 | SAN ANTONIO | TX | | 08/15/2024 | 7.125 | 239,585 | | 305,000 |
| 100158961 | CUTLER BAY | FL | | 08/15/2024 | 6.875 | 259,712 | | 601,000 |
| 100158962 | LAS VEGAS | NV | | 08/15/2024 | 7.250 | 289,654 | | 350,000 |
| 100158963 | MADERA | CA | | 08/15/2024 | 7.875 | 435,854 | | 556,000 |
| 100158964 | MINNEAPOLIS | MN | | 08/15/2024 | 8.750 | 332,174 | | 351,000 |
| 100158966 | RIALTO | CA | | 08/15/2024 | 7.750 | 387,845 | | 575,000 |
| 100158967 | THE DALLES | OR | | 08/15/2024 | 7.625 | 489,758 | | 800,000 |
| 100158968 | MANOR | TX | | 08/15/2024 | 8.125 | 247,066 | | 292,000 |
| 100158969 | LEMOORE | CA | | 08/15/2024 | 7.875 | 640,652 | | 810,000 |
| 100158970 | MAIDEN | NC | | 08/15/2024 | 8.875 | 248,995 | | 380,000 |
| 100158973 | NAPLES | FL | | 08/15/2024 | 7.750 | 779,108 | | 999,000 |
| 100158974 | DAYTON | OH | | 08/15/2024 | 9.000 | 249,835 | | 310,000 |
| 100158977 | SARASOTA | FL | | 08/15/2024 | 8.875 | 793,899 | | 875,000 |
| 100158978 | CALIFORNIA CITY | CA | | 08/15/2024 | 7.625 | 178,947 | | 275,000 |
| 100158979 | COLUMBUS | OH | | 08/15/2024 | 7.750 | 364,034 | | 476,000 |
| 100158981 | LABELLE | FL | | 08/15/2024 | 8.625 | 311,493 | | 335,000 |
| 100158983 | MENTONE | CA | | 08/15/2024 | 7.375 | 151,284 | | 322,000 |
| 100158985 | ROLESVILLE | NC | | 08/15/2024 | 7.125 | 376,001 | | 460,500 |
| 100158986 | LOUISVILLE | KY | | 08/15/2024 | 7.625 | 157,656 | | 200,000 |
| 100158988 | LOS OLIVOS | CA | | 08/15/2024 | 7.500 | 1,570,320 | | 1,925,000 |
| 100158991 | FORT WORTH | TX | | 08/15/2024 | 9.000 | 174,243 | | 201,000 |
| 100158992 | SAINT PETERSBURG | FL | | 08/15/2024 | 8.125 | 190,658 | | 280,000 |
| 100158996 | AURORA | CO | | 08/15/2024 | 6.625 | 472,913 | | 675,000 |
| 100158997 | VENTURA | CA | | 08/15/2024 | 7.500 | 1,443,086 | | 1,795,000 |
| 100158999 | FERNDALE | WA | | 08/15/2024 | 7.750 | 579,070 | | 665,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159000 | PASO ROBLES | CA | | 08/15/2024 | 7.625 | 191,043 | | 950,000 |
| 100159002 | RIO LINDA | CA | | 08/15/2024 | 8.875 | 490,814 | | 550,000 |
| 100159003 | TALLAHASSEE | FL | | 08/15/2024 | 7.875 | 382,894 | | 442,000 |
| 100159005 | ROSEVILLE | CA | | 08/15/2024 | 7.875 | 142,378 | | 279,000 |
| 100159006 | MIAMI GARDENS | FL | | 08/15/2024 | 7.250 | 462,644 | | 575,000 |
| 100159007 | AUSTIN | TX | | 08/15/2024 | 7.500 | 352,496 | | 450,000 |
| 100159008 | BEVERLY HILLS | CA | | 08/15/2024 | 9.250 | 1,959,772 | | 2,310,000 |
| 100159009 | CLEARWATER | FL | | 08/15/2024 | 7.500 | 966,543 | | 1,180,000 |
| 100159010 | EAGLE MOUNTAIN | UT | | 08/15/2024 | 8.500 | 821,073 | | 1,075,000 |
| 100159012 | MOUNT PLEASANT | SC | | 08/15/2024 | 7.375 | 1,047,019 | | 1,400,000 |
| 100159014 | PALM HARBOR | FL | | 08/15/2024 | 7.875 | 553,907 | | 686,000 |
| 100159015 | MESA | AZ | | 08/15/2024 | 7.250 | 259,068 | | 495,000 |
| 100159018 | ROWLETT | TX | | 08/15/2024 | 7.500 | 224,828 | | 340,000 |
| 100159020 | DANDRIDGE | TN | | 08/15/2024 | 7.750 | 558,441 | | 680,000 |
| 100159021 | ARVADA | CO | | 08/15/2024 | 7.500 | 572,049 | | 700,000 |
| 100159023 | SAN ANTONIO | TX | | 08/15/2024 | 9.375 | 400,039 | | 425,000 |
| 100159025 | WESTMINSTER | CO | | 08/15/2024 | 8.625 | 658,788 | | 835,000 |
| 100159028 | GARDENA | CA | | 08/15/2024 | 7.000 | 617,897 | | 1,350,000 |
| 100159029 | NEWMAN | CA | | 08/15/2024 | 7.750 | 187,807 | | 310,000 |
| 100159031 | WOODLAND HILLS | CA | | 08/15/2024 | 8.375 | 1,302,614 | | 1,630,000 |
| 100159032 | SANDY SPRINGS | GA | | 08/15/2024 | 9.125 | 855,716 | | 981,000 |
| 100159033 | LOS ANGELES (SHERMAN OAKS AREA | NLD | | 08/15/2024 | 7.375 | 1,226,120 | | 1,720,000 |
| 100159035 | LONGWOOD | NLD | | 08/15/2024 | 8.250 | 509,788 | | 595,000 |
| 100159036 | KISSIMMEE | NLD | | 08/15/2024 | 7.250 | 261,642 | | 380,000 |
| 100159040 | THE SEA RANCH | GBR | | 08/15/2024 | 7.375 | 625,107 | | 760,000 |
| 100159041 | LAGUNA BEACH | CA | | 08/15/2024 | 7.125 | 1,203,114 | | 4,000,000 |
| 100159044 | ORINDA | GBR | | 08/15/2024 | 7.750 | 2,145,377 | | 2,650,000 |
| 100159047 | NEW PORT RICHEY | FL | | 08/15/2024 | 7.625 | 380,997 | | 590,000 |
| 100159048 | PHOENIX | GBR | | 08/15/2024 | 7.250 | 1,161,325 | | 2,050,000 |
| 100159049 | PHOENIX | AZ | | 08/15/2024 | 6.875 | 578,542 | | 959,000 |
| 100159050 | SOUTH LAKE TAHOE | NLD | | 08/15/2024 | 8.250 | 620,137 | | 710,000 |
| 100159051 | ORANGEVALE | CA | | 08/15/2024 | 9.000 | 553,393 | | 650,000 |
| 100159053 | SANTA CLARA | CA | | 08/15/2024 | 8.000 | 442,883 | | 850,000 |
| 100159056 | BOISE | ID | | 08/15/2024 | 7.750 | 449,108 | | 714,000 |
| 100159057 | LAYTON | UT | | 08/15/2024 | 7.250 | 318,225 | | 454,000 |
| 100159059 | CASTAIC | CA | | 08/15/2024 | 7.625 | 666,796 | | 825,000 |
| 100159061 | BLYTHE | CA | | 08/15/2024 | 8.000 | 145,316 | | 180,000 |
| 100159193 | HIAWASSEE | GA | | 07/15/2024 | 7.624 | 792,078 | | 1,100,000 |
| 100159194 | WINTER GARDEN | FL | | 07/15/2024 | 8.125 | 304,871 | | 375,000 |
| 100159195 | BOCA RATON | FL | | 07/15/2024 | 7.624 | 457,202 | | 624,000 |
| 100159196 | LAUDERHILL | FL | | 07/15/2024 | 7.624 | 473,954 | | 715,000 |
| 100159197 | LAUDERHILL | FL | | 07/15/2024 | 7.624 | 473,954 | | 730,000 |
| 100159198 | RICHMOND | VA | | 07/15/2024 | 7.500 | 322,387 | | 420,000 |
| 100159199 | ALBRIGHTSVILLE | PA | | 07/15/2024 | 7.375 | 681,820 | | 980,000 |
| 100159200 | MESA | AZ | | 07/15/2024 | 7.124 | 528,959 | | 710,000 |
| 100159201 | RALEIGH | NC | | 07/15/2024 | 7.624 | 353,188 | | 436,000 |
| 100159202 | ORLANDO | FL | | 07/15/2024 | 7.624 | 372,749 | | 459,000 |
| 100159203 | GOODLETTSVILLE | TN | | 07/15/2024 | 7.624 | 298,778 | | 394,000 |
| 100159204 | FAR ROCKAWAY | NY | | 07/15/2024 | 7.375 | 559,047 | | 825,000 |
| 100159205 | HIALEAH | FL | | 07/15/2024 | 7.624 | 388,660 | | 548,000 |
| 100159206 | CEDAR PARK | TX | | 07/15/2024 | 6.624 | 283,346 | | 380,000 |
| 100159207 | PALATINE | IL | | 07/15/2024 | 7.625 | 443,736 | | 545,000 |
| 100159208 | FLOWER MOUND | TX | | 07/15/2024 | 7.375 | 411,386 | | 601,000 |
| 100159209 | LEEHIGH | FL | | 07/15/2024 | 7.624 | 276,713 | | 390,000 |
| 100159210 | SAN FRANCISCO | CA | | 07/15/2024 | 7.375 | 1,021,947 | | 1,800,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159211 | VALENCIA | CA | | 07/15/2024 | 6.999 | 525,895 | | 699,000 |
| 100159212 | CHARLOTTE | NC | | 07/15/2024 | 7.124 | 237,879 | | 325,000 |
| 100159213 | MORRISVILLE | NC | | 07/15/2024 | 6.999 | 239,397 | | 370,000 |
| 100159214 | LYNN | MA | | 07/15/2024 | 6.874 | 744,227 | | 1,050,000 |
| 100159215 | BURBANK | CA | | 07/15/2024 | 7.124 | 760,295 | | 1,440,000 |
| 100159216 | TAMPA | FL | | 07/15/2024 | 7.124 | 246,490 | | 375,000 |
| 100159217 | HILLSBOROUGH | NC | | 07/15/2024 | 7.124 | 257,743 | | 375,000 |
| 100159218 | CHARLOTTE | NC | | 07/15/2024 | 7.624 | 331,711 | | 430,000 |
| 100159219 | KENT | WA | | 07/15/2024 | 7.124 | 517,179 | | 675,000 |
| 100159220 | SEATTLE | WA | | 07/15/2024 | 7.624 | 599,057 | | 825,000 |
| 100159221 | GREENSBORO | NC | | 07/15/2024 | 7.375 | 227,258 | | 303,000 |
| 100159222 | EVERETT | MA | | 07/15/2024 | 6.874 | 672,110 | | 950,000 |
| 100159223 | SPRINGFIELD | PA | | 07/15/2024 | 6.999 | 294,165 | | 385,000 |
| 100159224 | AUBURN | GA | | 07/15/2024 | 7.624 | 302,790 | | 398,000 |
| 100159225 | SAN JOSE | CA | | 07/15/2024 | 7.375 | 1,169,622 | | 1,718,000 |
| 100159226 | GARNER | NC | | 07/15/2024 | 6.999 | 275,036 | | 386,500 |
| 100159227 | NORTH WALES | PA | | 07/15/2024 | 7.499 | 541,041 | | 704,000 |
| 100159228 | LACEY | WA | | 07/15/2024 | 6.999 | 389,204 | | 525,000 |
| 100159229 | CUMMING | GA | | 07/15/2024 | 6.999 | 439,240 | | 615,000 |
| 100159230 | BONNEY LAKE | WA | | 07/15/2024 | 6.875 | 506,663 | | 750,000 |
| 100159231 | CONCORD | NC | | 07/15/2024 | 7.124 | 247,632 | | 325,000 |
| 100159232 | TOMS RIVER | NJ | | 07/15/2024 | 7.124 | 348,991 | | 475,000 |
| 100159233 | CARLISLE | PA | | 07/15/2024 | 7.124 | 234,882 | | 308,000 |
| 100159234 | TEMPE | AZ | | 07/15/2024 | 8.125 | 349,715 | | 449,000 |
| 100159235 | NEW BRUNSWICK | NJ | | 07/15/2024 | 7.625 | 246,249 | | 325,000 |
| 100159236 | BRUNSWICK | GA | | 07/15/2024 | 7.624 | 161,264 | | 210,000 |
| 100159237 | OWINGS MILLS | MD | | 07/15/2024 | 7.124 | 329,727 | | 431,000 |
| 100159238 | FORT WORTH | TX | | 07/15/2024 | 7.624 | 274,563 | | 355,000 |
| 100159239 | MERCED | CA | | 07/15/2024 | 7.500 | 348,523 | | 636,000 |
| 100159240 | FUQUAY VARINA | NC | | 07/15/2024 | 7.500 | 407,554 | | 540,000 |
| 100159241 | EVERETT | WA | | 07/15/2024 | 6.875 | 415,255 | | 515,000 |
| 100159242 | LEESBURG | VA | | 07/15/2024 | 7.624 | 761,221 | | 946,000 |
| 100159243 | CHARLOTTE | NC | | 07/15/2024 | 6.999 | 220,794 | | 305,000 |
| 100159244 | ALEXANDER CITY | AL | | 07/15/2024 | 7.624 | 353,917 | | 540,000 |
| 100159245 | OCEAN CITY | MD | | 07/15/2024 | 6.999 | 261,320 | | 351,000 |
| 100159246 | ROCKLIN | CA | | 07/15/2024 | 7.624 | 506,553 | | 620,000 |
| 100159247 | EAGLE | ID | | 07/15/2024 | 6.875 | 326,667 | | 443,000 |
| 100159248 | BLUE SPRINGS | MO | | 07/15/2024 | 7.500 | 315,108 | | 385,000 |
| 100159249 | SAINT LOUIS | MO | | 07/15/2024 | 6.990 | 161,790 | | 226,000 |
| 100159250 | DYER | IN | | 07/15/2024 | 7.624 | 176,969 | | 220,000 |
| 100159251 | HALIFAX | VT | | 07/15/2024 | 7.124 | 185,265 | | 240,000 |
| 100159252 | CLARKSVILLE | TN | | 07/15/2024 | 6.990 | 255,224 | | 361,000 |
| 100159253 | COLLEGE PLACE | WA | | 07/15/2024 | 6.750 | 294,805 | | 420,000 |
| 100159254 | DURHAM | NC | | 07/15/2024 | 7.125 | 302,484 | | 401,000 |
| 100159255 | SILVERTHORNE | CO | | 07/15/2024 | 7.375 | 603,661 | | 789,000 |
| 100159256 | FORT WORTH | TX | | 07/15/2024 | 7.250 | 469,045 | | 661,000 |
| 100159258 | RICHMOND | TX | | 07/15/2024 | 7.125 | 241,101 | | 358,000 |
| 100159259 | MCKINNEY | TX | | 07/15/2024 | 7.625 | 298,661 | | 400,000 |
| 100159260 | KENT | WA | | 07/15/2024 | 7.624 | 542,631 | | 762,000 |
| 100159261 | AUBREY | TX | | 07/15/2024 | 7.125 | 321,479 | | 421,000 |
| 100159262 | ROSEVILLE | CA | | 07/15/2024 | 6.990 | 497,003 | | 680,000 |
| 100159264 | UNIVERSITY PLACE | WA | | 07/15/2024 | 6.990 | 346,060 | | 675,000 |
| 100159265 | HIGHLAND | MD | | 07/15/2024 | 7.250 | 354,076 | | 580,000 |
| 100159266 | FRESNO | CA | | 07/15/2024 | 8.125 | 199,820 | | 304,000 |
| 100159267 | FORT WORTH | TX | | 07/15/2024 | 7.375 | 304,225 | | 420,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159268 | NORTH AURORA | IL | | 07/15/2024 | 7.625 | 257,108 | | 334,000 |
| 100159269 | VENICE | FL | | 07/15/2024 | 7.125 | 486,751 | | 690,000 |
| 100159270 | ALGONA | WA | | 07/15/2024 | 7.490 | 415,368 | | 545,000 |
| 100159271 | DURHAM | NC | | 07/15/2024 | 6.625 | 281,209 | | 438,000 |
| 100159272 | LEANDER | TX | | 07/15/2024 | 7.500 | 242,537 | | 322,000 |
| 100159273 | N TOPSAIL BEACH | NC | | 07/15/2024 | 8.000 | 425,624 | | 551,000 |
| 100159274 | SENECA | SC | | 07/15/2024 | 8.125 | 173,257 | | 228,000 |
| 100159275 | FLOWER MOUND | TX | | 07/15/2024 | 7.500 | 505,099 | | 620,000 |
| 100159276 | JOHNS CREEK | GA | | 07/15/2024 | 6.875 | 376,337 | | 531,000 |
| 100159277 | CARTERSVILLE | GA | | 07/15/2024 | 7.490 | 237,726 | | 352,000 |
| 100159278 | STATESVILLE | NC | | 07/15/2024 | 6.990 | 246,936 | | 345,000 |
| 100159279 | N TOPSAIL BEACH | NC | | 07/15/2024 | 7.625 | 657,379 | | 855,000 |
| 100159280 | FAIRFAX | VA | | 07/15/2024 | 7.125 | 333,985 | | 512,000 |
| 100159281 | PACKWOOD | WA | | 07/15/2024 | 7.875 | 331,727 | | 430,000 |
| 100159282 | AUSTIN | TX | | 07/15/2024 | 7.500 | 206,687 | | 290,000 |
| 100159283 | FORT WORTH | TX | | 07/15/2024 | 5.990 | 254,822 | | 386,000 |
| 100159284 | STEPHENS CITY | VA | | 07/15/2024 | 6.875 | 237,852 | | 335,000 |
| 100159286 | DULUTH | GA | | 07/15/2024 | 7.624 | 403,220 | | 526,000 |
| 100159287 | S JORDAN | UT | | 07/15/2024 | 7.500 | 489,428 | | 765,000 |
| 100159288 | DAWSONVILLE | GA | | 07/15/2024 | 7.125 | 297,652 | | 390,000 |
| 100159289 | CHARLOTTE | NC | | 07/15/2024 | 7.375 | 238,583 | | 312,000 |
| 100159290 | MAGNOLIA | TX | | 07/15/2024 | 5.990 | 215,517 | | 301,000 |
| 100159291 | MEREDITH | NH | | 07/15/2024 | 7.875 | 282,401 | | 383,000 |
| 100159292 | ANNA | TX | | 07/15/2024 | 7.125 | 314,544 | | 440,000 |
| 100159293 | WALTON | KY | | 07/15/2024 | 7.375 | 253,227 | | 332,000 |
| 100159294 | COLORADO SPRINGS | CO | | 07/15/2024 | 7.990 | 273,263 | | 355,000 |
| 100159295 | MCKINNEY | TX | | 07/15/2024 | 5.625 | 300,684 | | 463,000 |
| 100159296 | CORONA | CA | | 07/15/2024 | 7.625 | 785,145 | | 966,500 |
| 100159297 | LEHIGH ACRES | FL | | 07/15/2024 | 6.375 | 245,369 | | 340,000 |
| 100159298 | PRINCETON | TX | | 07/15/2024 | 6.990 | 242,849 | | 343,000 |
| 100159299 | CARLISLE | PA | | 07/15/2024 | 7.624 | 161,607 | | 232,000 |
| 100159300 | DUNEDIN | FL | | 07/15/2024 | 7.625 | 440,376 | | 590,000 |
| 100159301 | FORNEY | TX | | 07/15/2024 | 7.375 | 250,722 | | 375,000 |
| 100159302 | CHARLESTON | SC | | 07/15/2024 | 7.624 | 613,763 | | 800,000 |
| 100159303 | MOUNT DORA | FL | | 07/15/2024 | 7.625 | 282,492 | | 385,000 |
| 100159304 | LAS VEGAS | NV | | 07/15/2024 | 6.875 | 278,863 | | 370,000 |
| 100159305 | MANCHESTER | NJ | | 07/15/2024 | 7.625 | 367,868 | | 450,000 |
| 100159306 | WASHINGTON TOWNSHIP | NJ | | 07/15/2024 | 7.125 | 457,894 | | 929,600 |
| 100159307 | WESTON | FL | | 07/15/2024 | 7.375 | 696,518 | | 990,000 |
| 100159308 | PRINCETON | TX | | 07/15/2024 | 6.875 | 273,508 | | 364,000 |
| 100159309 | CONYERS | GA | | 07/15/2024 | 7.625 | 276,079 | | 337,000 |
| 100159310 | WILMINGTON | DE | | 07/15/2024 | 7.250 | 509,163 | | 700,000 |
| 100159311 | CAPE MAY | NJ | | 07/15/2024 | 7.624 | 787,889 | | 1,090,000 |
| 100159312 | BUFFALO GROVE | IL | | 07/15/2024 | 7.990 | 276,394 | | 359,000 |
| 100159313 | NORTH MASSAPEQUA | NY | | 07/15/2024 | 7.625 | 573,118 | | 750,000 |
| 100159314 | STALLINGS | NC | | 07/15/2024 | 6.875 | 242,997 | | 327,000 |
| 100159315 | POOLER | GA | | 07/15/2024 | 7.375 | 294,415 | | 386,000 |
| 100159316 | CHARLOTTE | NC | | 07/15/2024 | 7.875 | 260,846 | | 320,000 |
| 100159317 | HUNTERSVILLE | NC | | 07/15/2024 | 7.500 | 315,822 | | 412,000 |
| 100159318 | MILLEDGEVILLE | GA | | 07/15/2024 | 7.625 | 237,983 | | 310,000 |
| 100159319 | SAINT AUGUSTINE | FL | | 07/15/2024 | 7.375 | 182,910 | | 315,000 |
| 100159320 | SAINT AUGUSTINE | FL | | 07/15/2024 | 5.990 | 203,130 | | 287,000 |
| 100159321 | ACWORTH | GA | | 07/15/2024 | 5.750 | 286,116 | | 397,000 |
| 100159322 | SAINT AUGUSTINE | FL | | 07/15/2024 | 5.990 | 237,633 | | 326,000 |
| 100159323 | MERCED | CA | | 07/15/2024 | 5.990 | 261,958 | | 381,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159324 | SAINT AUGUSTINE | FL | | 07/15/2024 | 5.990 | 236,892 | | 326,000 |
| 100159325 | FEDERAL WAY | WA | | 07/15/2024 | 7.000 | 569,372 | | 755,000 |
| 100159326 | SAINT AUGUSTINE | FL | | 07/15/2024 | 5.990 | 214,797 | | 295,000 |
| 100159327 | BRADENTON | FL | | 07/15/2024 | 5.990 | 300,850 | | 485,000 |
| 100159328 | BAXTER | TN | | 07/15/2024 | 5.750 | 219,040 | | 286,000 |
| 100159329 | RICHMOND | TX | | 07/15/2024 | 5.990 | 241,029 | | 327,000 |
| 100159330 | BREINIGSVILLE | PA | | 07/15/2024 | 5.990 | 298,111 | | 385,000 |
| 100159331 | PARRISH | FL | | 07/15/2024 | 6.125 | 288,622 | | 390,000 |
| 100159332 | WOODRUFF | SC | | 07/15/2024 | 8.125 | 241,426 | | 345,000 |
| 100159333 | PARRISH | FL | | 07/15/2024 | 6.125 | 265,041 | | 391,000 |
| 100159334 | LATHROP | CA | | 07/15/2024 | 5.990 | 411,301 | | 620,000 |
| 100159335 | VANCOUVER | WA | | 07/15/2024 | 5.990 | 282,429 | | 442,200 |
| 100159336 | BROOKSVILLE | FL | | 07/15/2024 | 8.125 | 252,810 | | 320,000 |
| 100159337 | HOUSTON | TX | | 07/15/2024 | 7.500 | 237,283 | | 326,000 |
| 100159338 | FORT WORTH | TX | | 07/15/2024 | 5.500 | 243,405 | | 342,000 |
| 100159339 | BLOOMINGDALE | GA | | 07/15/2024 | 7.375 | 273,402 | | 358,000 |
| 100159340 | CEDAR CITY | UT | | 07/15/2024 | 6.125 | 270,111 | | 350,000 |
| 100159341 | LAND O LAKES | FL | | 07/15/2024 | 7.625 | 272,678 | | 335,000 |
| 100159342 | HOUSTON | TX | | 07/15/2024 | 5.990 | 197,332 | | 311,000 |
| 100159343 | FERNLEY | NV | | 07/15/2024 | 5.990 | 285,138 | | 387,000 |
| 100159344 | MYRTLE BEACH | SC | | 07/15/2024 | 6.125 | 276,311 | | 355,000 |
| 100159345 | ORANGE BEACH | AL | | 07/15/2024 | 5.750 | 623,025 | | 810,000 |
| 100159346 | FORT WORTH | TX | | 07/15/2024 | 5.990 | 282,242 | | 385,000 |
| 100159347 | JACKSON TOWNSHIP | NJ | | 07/15/2024 | 8.125 | 375,052 | | 490,000 |
| 100159348 | LONGS | SC | | 07/15/2024 | 5.990 | 223,105 | | 305,000 |
| 100159349 | PORT WENTWORTH | GA | | 07/15/2024 | 5.875 | 225,980 | | 290,000 |
| 100159350 | FREDERICK | MD | | 07/15/2024 | 6.125 | 303,883 | | 440,000 |
| 100159351 | FRESNO | TX | | 07/15/2024 | 6.125 | 226,157 | | 305,000 |
| 100159352 | SHERRILLS FORD | NC | | 07/15/2024 | 6.125 | 272,310 | | 370,000 |
| 100159353 | WESTAMPTON | NJ | | 07/15/2024 | 7.500 | 306,280 | | 404,000 |
| 100159355 | BLOOMINGDALE | GA | | 07/15/2024 | 6.125 | 265,779 | | 360,000 |
| 100159356 | WOODRUFF | SC | | 07/15/2024 | 7.125 | 240,566 | | 322,000 |
| 100159357 | NORTH LAS VEGAS | NV | | 07/15/2024 | 6.125 | 284,577 | | 385,000 |
| 100159358 | OKLAHOMA CITY | OK | | 07/15/2024 | 5.750 | 220,915 | | 306,000 |
| 100159359 | VANCOUVER | WA | | 07/15/2024 | 6.125 | 318,905 | | 466,605 |
| 100159360 | GLASSBORO | NJ | | 07/15/2024 | 8.125 | 315,760 | | 410,000 |
| 100159361 | WASHINGTON | UT | | 07/15/2024 | 6.125 | 277,959 | | 357,000 |
| 100159362 | RIDGEFIELD | WA | | 07/15/2024 | 5.990 | 235,064 | | 404,425 |
| 100159363 | DALLAS | GA | | 07/15/2024 | 5.990 | 283,048 | | 410,000 |
| 100159364 | NORTH LAS VEGAS | NV | | 07/15/2024 | 5.990 | 334,643 | | 456,000 |
| 100159365 | ROSEVILLE | CA | | 07/15/2024 | 6.125 | 334,883 | | 457,000 |
| 100159366 | ROSEVILLE | CA | | 07/15/2024 | 6.125 | 334,889 | | 460,000 |
| 100159367 | CAMBRIDGE | MD | | 07/15/2024 | 6.125 | 244,169 | | 325,000 |
| 100159368 | BLOOMINGDALE | GA | | 07/15/2024 | 6.125 | 263,565 | | 356,000 |
| 100159369 | ROSEVILLE | GBR | | 07/15/2024 | 6.125 | 402,086 | | 545,000 |
| 100159370 | PORT ORCHARD | GBR | | 07/15/2024 | 6.125 | 406,158 | | 555,000 |
| 100159371 | HUNTERSVILLE | NC | | 07/15/2024 | 8.000 | 286,762 | | 400,000 |
| 100159372 | FORT WORTH | TX | | 07/15/2024 | 5.990 | 290,370 | | 398,500 |
| 100159373 | FORT WORTH | TX | | 07/15/2024 | 5.500 | 250,225 | | 351,000 |
| 100159374 | BRADENTON | FL | | 07/15/2024 | 5.990 | 402,372 | | 521,000 |
| 100159375 | FORT WORTH | TX | | 07/15/2024 | 5.990 | 251,053 | | 343,000 |
| 100159376 | NEWBERRY | FL | | 07/15/2024 | 5.875 | 267,394 | | 442,000 |
| 100159377 | DALLAS | GA | | 07/15/2024 | 6.125 | 291,477 | | 396,000 |
| 100159378 | BUFORD | GA | | 07/15/2024 | 8.125 | 304,498 | | 392,000 |
| 100159379 | HOUSTON | TX | | 07/15/2024 | 5.990 | 201,881 | | 280,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159380 | ROSENBERG | TX | | 07/15/2024 | 5.990 | 254,524 | | 375,000 |
| 100159381 | WAKE FOREST | NC | | 07/15/2024 | 7.875 | 327,459 | | 430,000 |
| 100159382 | WESLEY CHAPEL | FL | | 07/15/2024 | 8.000 | 295,974 | | 424,000 |
| 100159383 | BRANDYWINE | MD | | 07/15/2024 | 5.990 | 230,259 | | 458,000 |
| 100159384 | RANSON | WV | | 07/15/2024 | 7.000 | 248,630 | | 334,000 |
| 100159385 | SAN ANTONIO | TX | | 07/15/2024 | 5.990 | 273,565 | | 356,000 |
| 100159386 | DELAVAN | WI | | 07/15/2024 | 8.125 | 370,010 | | 475,000 |
| 100159387 | OCALA | FL | | 07/15/2024 | 5.250 | 176,486 | | 297,000 |
| 100159388 | MANSFIELD | TX | | 07/15/2024 | 8.125 | 283,275 | | 365,000 |
| 100159389 | ROSEVILLE | CA | | 07/15/2024 | 6.125 | 413,193 | | 560,000 |
| 100159390 | PENDERGRASS | GA | | 07/15/2024 | 5.750 | 220,835 | | 310,000 |
| 100159391 | KUNA | ID | | 07/15/2024 | 7.375 | 271,098 | | 354,000 |
| 100159392 | MISSOURI CITY | TX | | 07/15/2024 | 7.625 | 246,391 | | 325,000 |
| 100159393 | KOKOMO | IN | | 07/15/2024 | 7.250 | 244,251 | | 331,000 |
| 100159394 | IOWA CITY | IA | | 07/15/2024 | 7.490 | 279,431 | | 372,000 |
| 100159395 | CANTON | GA | | 07/15/2024 | 7.625 | 270,883 | | 350,000 |
| 100159396 | CHANDLER | AZ | | 07/15/2024 | 5.625 | 496,287 | | 648,000 |
| 100159397 | MCCORDSVILLE | IN | | 07/15/2024 | 8.125 | 251,159 | | 307,500 |
| 100159398 | LAS VEGAS | NV | | 07/15/2024 | 7.624 | 283,609 | | 400,000 |
| 100159399 | BOISE | ID | | 07/15/2024 | 7.625 | 416,792 | | 540,000 |
| 100159400 | SANTA MARIA | CA | | 07/15/2024 | 7.625 | 431,163 | | 525,000 |
| 100159401 | HOMESTEAD | FL | | 07/15/2024 | 8.125 | 302,018 | | 400,000 |
| 100159402 | CLYDE | NC | | 07/15/2024 | 7.625 | 301,915 | | 425,000 |
| 100159403 | HUDSON | FL | | 07/15/2024 | 7.625 | 440,676 | | 555,000 |
| 100159404 | GAINESVILLE | FL | | 07/15/2024 | 8.125 | 499,672 | | 656,000 |
| 100159405 | NAMPA | ID | | 07/15/2024 | 5.875 | 324,544 | | 420,000 |
| 100159406 | HICKORY | NC | | 07/15/2024 | 7.624 | 262,812 | | 325,000 |
| 100159407 | CEDAR LAKE | IN | | 07/15/2024 | 7.625 | 410,365 | | 500,000 |
| 100159408 | ZEPHYRHILLS | FL | | 07/15/2024 | 6.125 | 281,169 | | 381,000 |
| 100159409 | PENDERGRASS | GA | | 07/15/2024 | 5.750 | 226,025 | | 325,000 |
| 100159410 | WAKE FOREST | NC | | 07/15/2024 | 6.625 | 256,433 | | 345,000 |
| 100159411 | ZEBULON | NC | | 07/15/2024 | 7.000 | 260,070 | | 366,500 |
| 100159412 | RIO RANCHO | NM | | 07/15/2024 | 7.625 | 243,745 | | 316,000 |
| 100159413 | WOODSTOCK | MD | | 07/15/2024 | 8.125 | 574,883 | | 700,000 |
| 100159414 | PENDERGRASS | GA | | 07/15/2024 | 6.125 | 249,720 | | 357,000 |
| 100159415 | CHICO | CA | | 07/15/2024 | 7.990 | 344,009 | | 420,000 |
| 100159416 | ERIE | CO | | 07/15/2024 | 5.750 | 375,361 | | 540,000 |
| 100159417 | HOUSTON | TX | | 07/15/2024 | 7.624 | 239,986 | | 320,000 |
| 100159418 | SHELTON | WA | | 07/15/2024 | 7.625 | 336,744 | | 460,000 |
| 100159419 | PICKENS | SC | | 07/15/2024 | 7.990 | 286,909 | | 360,000 |
| 100159420 | WEST DES MOINES | IA | | 07/15/2024 | 8.125 | 268,347 | | 325,000 |
| 100159421 | FREDERICK | MD | | 07/15/2024 | 7.990 | 304,164 | | 380,000 |
| 100159422 | MERIDIAN | ID | | 07/15/2024 | 8.125 | 293,768 | | 390,000 |
| 100159423 | FAIR LAWN | NJ | | 07/15/2024 | 8.125 | 432,224 | | 535,000 |
| 100159424 | SAVANNAH | GA | | 07/15/2024 | 7.625 | 322,748 | | 395,000 |
| 100159425 | CHATTANOOGA | TN | | 07/15/2024 | 7.375 | 261,278 | | 351,000 |
| 100159426 | HUDSON | FL | | 07/15/2024 | 7.990 | 261,437 | | 343,000 |
| 100159427 | PETERSBURG | VA | | 07/15/2024 | 8.125 | 245,104 | | 315,000 |
| 100159428 | RALEIGH | NC | | 07/15/2024 | 7.875 | 292,904 | | 382,000 |
| 100159429 | KATY | TX | | 07/15/2024 | 7.624 | 246,872 | | 305,000 |
| 100159430 | SAN ANTONIO | TX | | 07/15/2024 | 7.750 | 211,498 | | 280,000 |
| 100159431 | AURORA | IL | | 07/15/2024 | 5.750 | 301,228 | | 415,000 |
| 100159432 | PALM COAST | FL | | 07/15/2024 | 7.625 | 264,773 | | 326,000 |
| 100159433 | FORT MYERS | FL | | 07/15/2024 | 7.125 | 255,808 | | 371,000 |
| 100159434 | ZEBULON | NC | | 07/15/2024 | 7.000 | 270,620 | | 375,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159435 | OOLTEWAH | TN | | 07/15/2024 | 7.875 | 301,293 | | 390,000 |
| 100159436 | KYLE | TX | | 07/15/2024 | 6.125 | 267,059 | | 361,000 |
| 100159437 | CLOVIS | CA | | 07/15/2024 | 7.625 | 278,648 | | 400,000 |
| 100159438 | CONCORD | NC | | 07/15/2024 | 7.625 | 311,349 | | 398,000 |
| 100159439 | ORMOND BEACH | FL | | 07/15/2024 | 6.375 | 253,639 | | 380,000 |
| 100159440 | FRESNO | CA | | 07/15/2024 | 7.875 | 395,120 | | 553,000 |
| 100159441 | BRIDGEPORT | PA | | 07/15/2024 | 5.990 | 368,795 | | 505,000 |
| 100159442 | PENDERGRASS | GA | | 07/15/2024 | 6.125 | 237,605 | | 341,000 |
| 100159443 | LANCASTER | CA | | 07/15/2024 | 7.250 | 426,008 | | 556,500 |
| 100159444 | TEMPLE | TX | | 07/15/2024 | 7.750 | 216,676 | | 270,000 |
| 100159445 | CENTENNIAL | CO | | 07/15/2024 | 8.125 | 616,712 | | 855,000 |
| 100159446 | FARRAGUT | TN | | 07/15/2024 | 7.490 | 552,518 | | 830,000 |
| 100159447 | AUSTIN | TX | | 07/15/2024 | 7.250 | 384,014 | | 505,000 |
| 100159449 | ELLIJAY | NLD | | 07/15/2024 | 7.625 | 482,530 | | 630,000 |
| 100159450 | PARRISH | NLD | | 07/15/2024 | 7.125 | 286,166 | | 388,000 |
| 100159451 | RANCHO CUCAMONGA | NLD | | 07/15/2024 | 7.625 | 963,907 | | 1,250,000 |
| 100159452 | FREDERICK | CO | | 07/15/2024 | 6.875 | 293,129 | | 408,000 |
| 100159453 | ST PETE BEACH | FL | | 07/15/2024 | 8.000 | 490,607 | | 598,000 |
| 100159454 | SACRAMENTO | CA | | 07/15/2024 | 7.625 | 464,050 | | 565,000 |
| 100159455 | VANCOUVER | WA | | 07/15/2024 | 7.250 | 270,255 | | 385,000 |
| 100159456 | GLENDALE | AZ | | 07/15/2024 | 6.750 | 409,377 | | 586,000 |
| 100159457 | METAIRIE | LA | | 07/15/2024 | 7.625 | 440,945 | | 610,000 |
| 100159458 | PFLUGERVILLE | TX | | 07/15/2024 | 8.125 | 329,373 | | 405,000 |
| 100159459 | BAYONNE | NJ | | 07/15/2024 | 8.125 | 543,324 | | 825,000 |
| 100159460 | ATHENS | GA | | 07/15/2024 | 7.625 | 265,619 | | 348,000 |
| 100159461 | CLAYTON | NC | | 07/15/2024 | 6.990 | 241,014 | | 317,000 |
| 100159462 | FORT WORTH | TX | | 07/15/2024 | 7.625 | 264,770 | | 350,000 |
| 100159463 | BREWSTER | NY | | 07/15/2024 | 7.375 | 623,955 | | 820,000 |
| 100159464 | HENDERSONVILLE | TN | | 07/15/2024 | 7.625 | 306,544 | | 400,000 |
| 100159465 | LAUREL | MD | | 07/15/2024 | 6.990 | 309,609 | | 575,000 |
| 100159466 | PORTSMOUTH | VA | | 07/15/2024 | 7.625 | 249,447 | | 325,000 |
| 100159467 | WATCHUNG | NJ | | 07/15/2024 | 7.125 | 383,530 | | 900,000 |
| 100159468 | WAIKOLOA | HI | | 07/15/2024 | 7.500 | 736,543 | | 970,000 |
| 100159469 | BAYONNE | NJ | | 07/15/2024 | 7.375 | 493,210 | | 690,000 |
| 100159470 | WEST DES MOINES | IA | | 07/15/2024 | 6.990 | 282,079 | | 370,000 |
| 100159471 | WILMINGTON | NC | | 07/15/2024 | 7.490 | 254,887 | | 334,000 |
| 100159472 | WILMINGTON | NC | | 07/15/2024 | 7.125 | 178,547 | | 240,000 |
| 100159473 | SICKLERVILLE | NJ | | 07/15/2024 | 7.625 | 262,547 | | 335,000 |
| 100159474 | CHARLOTTE | NC | | 07/15/2024 | 7.125 | 928,180 | | 1,280,000 |
| 100159475 | WAIKOLOA | HI | | 07/15/2024 | 8.125 | 374,696 | | 460,000 |
| 100159476 | SAINT LOUIS | MO | | 07/15/2024 | 8.125 | 232,059 | | 303,000 |
| 100159477 | SAINT LOUIS | MO | | 07/15/2024 | 7.500 | 169,352 | | 228,000 |
| 100159478 | BUDA | TX | | 07/15/2024 | 7.000 | 243,025 | | 345,000 |
| 100159479 | FARMERS BRANCH | TX | | 07/15/2024 | 7.625 | 317,947 | | 455,000 |
| 100159480 | FRANKLIN | TN | | 07/15/2024 | 7.490 | 454,084 | | 630,000 |
| 100159481 | FARMINGTON | NM | | 07/15/2024 | 7.375 | 271,363 | | 368,000 |
| 100159482 | SURFSIDE BEACH | SC | | 07/15/2024 | 7.125 | 689,741 | | 950,000 |
| 100159483 | LOVELAND | CO | | 07/15/2024 | 8.125 | 398,848 | | 515,000 |
| 100159484 | CORVALLIS | OR | | 07/15/2024 | 8.125 | 399,771 | | 485,000 |
| 100159485 | TAMPA | FL | | 07/15/2024 | 6.875 | 532,000 | | 700,000 |
| 100159486 | LAUREL | MT | | 07/15/2024 | 7.625 | 236,986 | | 289,000 |
| 100159487 | SAN ANTONIO | TX | | 07/15/2024 | 6.875 | 215,157 | | 305,000 |
| 100159488 | KUNA | ID | | 07/15/2024 | 7.000 | 253,982 | | 355,000 |
| 100159489 | MIDDLETOWN | DE | | 07/15/2024 | 7.625 | 335,019 | | 407,000 |
| 100159490 | FOLSOM | CA | | 07/15/2024 | 6.875 | 455,820 | | 565,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159491 | INLET BEACH | FL | | 07/15/2024 | 7.875 | 748,225 | | 976,000 |
| 100159492 | ENGLEWOOD | CO | | 07/15/2024 | 7.375 | 492,774 | | 700,000 |
| 100159493 | COLUMBIA | SC | | 07/15/2024 | 7.875 | 237,653 | | 307,500 |
| 100159494 | CAROLINA BEACH | NC | | 07/15/2024 | 8.125 | 452,956 | | 590,000 |
| 100159495 | MADISON | OH | | 07/15/2024 | 7.500 | 174,454 | | 269,000 |
| 100159496 | MIDDLETOWN | DE | | 07/15/2024 | 7.625 | 349,711 | | 425,000 |
| 100159497 | CEDAR PARK | TX | | 07/15/2024 | 7.125 | 358,260 | | 525,000 |
| 100159498 | GLENDALE | AZ | | 07/15/2024 | 7.250 | 357,677 | | 470,000 |
| 100159499 | COLLINSVILLE | OK | | 07/15/2024 | 7.875 | 157,432 | | 193,000 |
| 100159500 | LAS VEGAS | NV | | 07/15/2024 | 7.500 | 251,975 | | 327,000 |
| 100159501 | RENTON | WA | | 07/15/2024 | 7.490 | 670,435 | | 1,015,000 |
| 100159502 | TUCSON | AZ | | 07/15/2024 | 7.875 | 228,679 | | 300,000 |
| 100159503 | SPANAWAY | WA | | 07/15/2024 | 7.125 | 607,060 | | 860,000 |
| 100159504 | BAKERSFIELD | CA | | 07/15/2024 | 8.125 | 213,729 | | 278,000 |
| 100159505 | KISSIMMEE | FL | | 07/15/2024 | 6.990 | 781,536 | | 1,235,000 |
| 100159506 | ROEBLING | NJ | | 07/15/2024 | 7.625 | 228,381 | | 300,000 |
| 100159507 | GARDEN GROVE | GBR | | 07/15/2024 | 7.500 | 615,916 | | 1,211,000 |
| 100159508 | VAN ALSTYNE | TX | | 07/15/2024 | 7.125 | 292,539 | | 445,000 |
| 100159509 | WOODSTOCK | GA | | 07/15/2024 | 8.125 | 257,023 | | 315,000 |
| 100159510 | COLUMBIA | MO | | 07/15/2024 | 7.624 | 165,852 | | 220,000 |
| 100159511 | HICKMAN | NE | | 07/15/2024 | 7.625 | 257,268 | | 313,000 |
| 100159512 | WILDOMAR | CA | | 07/15/2024 | 7.500 | 349,070 | | 520,000 |
| 100159513 | SAINT JAMES CITY | FL | | 07/15/2024 | 7.375 | 468,066 | | 650,000 |
| 100159514 | PARKVILLE | MO | | 07/15/2024 | 7.875 | 229,804 | | 300,000 |
| 100159515 | ANDERSON | SC | | 07/15/2024 | 7.000 | 280,016 | | 370,000 |
| 100159516 | FAYETTEVILLE | AR | | 07/15/2024 | 7.625 | 295,699 | | 365,000 |
| 100159517 | AUDUBON | NJ | | 07/15/2024 | 7.625 | 239,871 | | 346,000 |
| 100159518 | FORT WALTON BEACH | FL | | 07/15/2024 | 7.625 | 322,222 | | 415,000 |
| 100159519 | EDINBURG | TX | | 07/15/2024 | 8.125 | 415,903 | | 550,900 |
| 100159520 | CADDO MILLS | TX | | 07/15/2024 | 7.000 | 232,478 | | 305,000 |
| 100159521 | INGLEWOOD | CA | | 07/15/2024 | 6.990 | 581,809 | | 765,000 |
| 100159522 | SAN ANTONIO | TX | | 07/15/2024 | 7.500 | 185,143 | | 238,000 |
| 100159523 | TULSA | OK | | 07/15/2024 | 8.125 | 260,360 | | 315,000 |
| 100159524 | MURRIETA | CA | | 07/15/2024 | 6.750 | 410,118 | | 582,000 |
| 100159525 | EULESS | TX | | 07/15/2024 | 7.500 | 243,812 | | 334,000 |
| 100159526 | WINTER HAVEN | FL | | 07/15/2024 | 7.875 | 179,381 | | 235,000 |
| 100159527 | MARTINEZ | GA | | 07/15/2024 | 6.500 | 168,115 | | 250,000 |
| 100159528 | DORAL | FL | | 07/15/2024 | 7.500 | 425,181 | | 650,000 |
| 100159529 | CASTLE ROCK | CO | | 07/15/2024 | 8.875 | 434,262 | | 645,000 |
| 100159530 | OVERLAND PARK | KS | | 07/15/2024 | 8.250 | 234,251 | | 375,000 |
| 100159531 | SHERMAN OAKS | CA | | 07/15/2024 | 8.250 | 2,432,425 | | 2,960,000 |
| 100159532 | SPRINGFIELD | NJ | | 07/15/2024 | 7.500 | 604,218 | | 850,000 |
| 100159533 | PHOENIX | GBR | | 07/15/2024 | 7.625 | 183,240 | | 245,000 |
| 100159534 | RIVERSIDE | CA | | 07/15/2024 | 8.500 | 999,305 | | 1,200,000 |
| 100159535 | POMPANO BEACH | FL | | 07/15/2024 | 7.990 | 1,402,891 | | 1,705,000 |
| 100159536 | ROYERSFORD | PA | | 07/15/2024 | 8.875 | 145,375 | | 183,000 |
| 100159537 | GREENACRES | FL | | 07/15/2024 | 7.625 | 510,725 | | 624,000 |
| 100159538 | LIVERMORE | CA | | 07/15/2024 | 7.750 | 1,931,734 | | 2,700,000 |
| 100159539 | NEW ROCHELLE | NY | | 07/15/2024 | 7.500 | 224,154 | | 270,000 |
| 100159540 | KANSAS CITY | GBR | | 07/15/2024 | 7.500 | 369,055 | | 460,000 |
| 100159541 | POMPANO BEACH | FL | | 07/15/2024 | 7.875 | 326,931 | | 1,000,000 |
| 100159542 | NEWPORT BEACH | CA | | 07/15/2024 | 7.625 | 3,048,439 | | 4,495,000 |
| 100159543 | MCKINNEY | TX | | 07/15/2024 | 8.000 | 157,579 | | 915,000 |
| 100159544 | HOUSTON | TX | | 07/15/2024 | 8.250 | 232,729 | | 385,000 |
| 100159545 | SANTA MONICA | CA | | 07/15/2024 | 8.250 | 1,576,368 | | 1,920,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159546 | CENTRAL ISLIP | NY | | 07/15/2024 | 7.875 | 428,984 | | 550,000 |
| 100159547 | EXCELSIOR | MN | | 07/15/2024 | 7.625 | 658,494 | | 2,035,000 |
| 100159548 | MISSION | TX | | 07/15/2024 | 10.125 | 164,379 | | 257,000 |
| 100159549 | EAU CLAIRE | WI | | 07/15/2024 | 8.375 | 228,705 | | 304,000 |
| 100159550 | RALEIGH | NC | | 07/15/2024 | 8.000 | 1,598,901 | | 1,950,000 |
| 100159551 | VIRGINIA BEACH | VA | | 07/15/2024 | 7.500 | 223,980 | | 282,000 |
| 100159552 | COSTA MESA | CA | | 07/15/2024 | 8.250 | 1,549,483 | | 1,960,000 |
| 100159553 | MYRTLE BEACH | SC | | 07/15/2024 | 8.125 | 182,995 | | 227,000 |
| 100159554 | BOCA RATON | FL | | 07/15/2024 | 8.000 | 2,775,524 | | 5,449,000 |
| 100159555 | DUVALL | WA | | 07/15/2024 | 6.750 | 847,163 | | 1,162,000 |
| 100159556 | ORLANDO | FL | | 07/15/2024 | 7.375 | 289,315 | | 420,000 |
| 100159557 | HINESVILLE | GA | | 07/15/2024 | 7.500 | 274,191 | | 339,000 |
| 100159558 | LONG BEACH | CA | | 07/15/2024 | 7.375 | 551,263 | | 835,000 |
| 100159560 | ALTADENA | CA | | 07/15/2024 | 7.375 | 1,060,018 | | 1,300,000 |
| 100159561 | PALM COAST | GBR | | 07/15/2024 | 7.875 | 410,736 | | 575,000 |
| 100159562 | MAITLAND | GBR | | 07/15/2024 | 7.875 | 704,449 | | 860,000 |
| 100159563 | BEL AIR | MD | | 07/15/2024 | 7.375 | 234,024 | | 580,000 |
| 100159564 | LOS ANGELES | CA | | 07/15/2024 | 8.125 | 789,606 | | 1,285,000 |
| 100159565 | PHOENIXVILLE | PA | | 07/15/2024 | 8.000 | 374,561 | | 450,000 |
| 100159566 | BOYNTON BEACH | FL | | 07/15/2024 | 7.750 | 171,982 | | 224,000 |
| 100159567 | DAVENPORT | FL | | 07/15/2024 | 8.000 | 247,893 | | 365,000 |
| 100159568 | NAPLES | FL | | 07/15/2024 | 8.625 | 203,157 | | 290,000 |
| 100159569 | LA QUINTA | CA | | 07/15/2024 | 7.875 | 530,637 | | 715,000 |
| 100159570 | SAN DIEGO | CA | | 07/15/2024 | 8.250 | 676,018 | | 830,000 |
| 100159571 | MIAMI | FL | | 07/15/2024 | 7.875 | 654,343 | | 790,000 |
| 100159572 | DORAL | FL | | 07/15/2024 | 7.375 | 984,937 | | 1,375,000 |
| 100159573 | AUBURN | CA | | 07/15/2024 | 7.250 | 1,048,486 | | 1,400,000 |
| 100159574 | SEBRING | FL | | 07/15/2024 | 8.375 | 177,902 | | 247,000 |
| 100159575 | ENCINO | CA | | 07/15/2024 | 7.500 | 2,059,749 | | 2,700,000 |
| 100159576 | LAUDERDALE BY THE SEA | FL | | 07/15/2024 | 8.750 | 1,123,162 | | 1,350,000 |
| 100159577 | MARIETTA | GA | | 07/15/2024 | 7.875 | 181,708 | | 220,000 |
| 100159578 | EDMONDS | WA | | 07/15/2024 | 8.250 | 536,439 | | 870,000 |
| 100159579 | YOUNGSVILLE | NC | | 07/15/2024 | 8.000 | 881,314 | | 1,100,000 |
| 100159580 | LAKE WORTH | FL | | 07/15/2024 | 7.875 | 360,955 | | 512,000 |
| 100159581 | HOLLYWOOD | FL | | 07/15/2024 | 7.625 | 335,291 | | 468,000 |
| 100159582 | CHERRY VALLEY | CA | | 07/15/2024 | 7.375 | 238,781 | | 430,000 |
| 100159583 | PALM COAST | FL | | 07/15/2024 | 7.000 | 295,366 | | 439,000 |
| 100159584 | RIALTO | CA | | 07/15/2024 | 8.875 | 475,949 | | 515,000 |
| 100159585 | SUNRISE | FL | | 07/15/2024 | 6.750 | 325,366 | | 405,000 |
| 100159586 | MELBOURNE | FL | | 07/15/2024 | 8.750 | 146,897 | | 195,000 |
| 100159587 | WESTLAKE | FL | | 07/15/2024 | 7.250 | 829,282 | | 1,057,000 |
| 100159588 | HALLANDALE BEACH | FL | | 07/15/2024 | 7.625 | 518,695 | | 965,000 |
| 100159589 | LOS ANGELES | CA | | 07/15/2024 | 8.500 | 2,069,318 | | 2,550,000 |
| 100159590 | CARSON CITY | NV | | 07/15/2024 | 8.125 | 671,431 | | 1,020,000 |
| 100159591 | CLEARWATER | FL | | 07/15/2024 | 7.375 | 617,538 | | 790,000 |
| 100159592 | LAS VEGAS | NV | | 07/15/2024 | 7.625 | 1,416,454 | | 2,001,000 |
| 100159593 | WASILLA | AK | | 07/15/2024 | 8.250 | 366,114 | | 475,000 |
| 100159594 | NATICK | MA | | 07/15/2024 | 7.875 | 1,300,564 | | 1,575,000 |
| 100159595 | LOS ANGELES | CA | | 07/15/2024 | 7.875 | 1,866,049 | | 2,485,000 |
| 100159596 | SOUTH MIAMI | FL | | 07/15/2024 | 7.375 | 541,498 | | 962,000 |
| 100159597 | ROCKVILLE | MD | | 07/15/2024 | 7.250 | 279,091 | | 380,000 |
| 100159598 | MIAMI | FL | | 07/15/2024 | 7.990 | 171,902 | | 210,000 |
| 100159600 | HAMPSHIRE | IL | | 07/15/2024 | 9.375 | 231,013 | | 274,990 |
| 100159601 | HONOLULU | HI | | 07/15/2024 | 7.375 | 305,241 | | 770,000 |
| 100159602 | NORTH BRANFORD | CT | | 07/15/2024 | 9.750 | 397,301 | | 500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159603 | PORT ST LUCIE | FL | | 07/15/2024 | 8.250 | 351,400 | | 472,000 |
| 100159604 | STANWOOD | WA | | 07/15/2024 | 7.625 | 283,240 | | 400,000 |
| 100159605 | ATLANTA | GA | | 07/15/2024 | 7.500 | 828,353 | | 1,050,000 |
| 100159606 | VANCOUVER | WA | | 07/15/2024 | 7.750 | 372,818 | | 500,000 |
| 100159607 | PASADENA | CA | | 07/15/2024 | 8.875 | 715,931 | | 910,000 |
| 100159608 | TUSTIN | CA | | 07/15/2024 | 9.000 | 575,766 | | 660,000 |
| 100159609 | NEW ORLEANS | LA | | 07/15/2024 | 9.750 | 511,779 | | 680,000 |
| 100159610 | HUNTINGTON BEACH | CA | | 07/15/2024 | 7.250 | 1,842,031 | | 2,460,000 |
| 100159611 | NEWARK | NJ | | 07/15/2024 | 8.125 | 454,701 | | 580,000 |
| 100159612 | MYRTLE BEACH | SC | | 07/15/2024 | 8.625 | 516,113 | | 621,000 |
| 100159613 | COLONIA | NJ | | 07/15/2024 | 9.500 | 419,514 | | 500,000 |
| 100159614 | NEWARK | NJ | | 07/15/2024 | 8.125 | 394,116 | | 500,000 |
| 100159615 | SEGUIN | TX | | 07/15/2024 | 7.500 | 791,434 | | 1,027,000 |
| 100159616 | DORAL | FL | | 07/15/2024 | 7.625 | 440,356 | | 517,000 |
| 100159617 | TALLADEGA | AL | | 07/15/2024 | 8.625 | 1,654,183 | | 2,300,000 |
| 100159618 | JACKSONVILLE | FL | | 07/15/2024 | 7.625 | 388,636 | | 542,000 |
| 100159619 | SUGAR LAND | TX | | 07/15/2024 | 9.375 | 223,699 | | 265,000 |
| 100159620 | ATLANTA | GA | | 07/15/2024 | 8.500 | 996,785 | | 1,219,000 |
| 100159621 | LOS ANGELES | CA | | 07/15/2024 | 8.625 | 926,326 | | 1,100,000 |
| 100159622 | PLAINSBORO | NJ | | 07/15/2024 | 8.000 | 191,014 | | 260,000 |
| 100159623 | JAMAICA ESTATES | NY | | 07/15/2024 | 7.875 | 1,507,854 | | 2,850,000 |
| 100159624 | HONOLULU | HI | | 07/15/2024 | 7.750 | 443,880 | | 575,000 |
| 100159626 | VIRGINIA BEACH | VA | | 07/15/2024 | 8.250 | 840,031 | | 1,020,000 |
| 100159627 | FORT LAUDERDALE | FL | | 07/15/2024 | 9.125 | 1,423,024 | | 1,700,000 |
| 100159628 | UTICA | NY | | 07/15/2024 | 8.500 | 180,453 | | 200,000 |
| 100159629 | WESLACO | TX | | 07/15/2024 | 8.375 | 255,322 | | 300,000 |
| 100159630 | SHERMAN OAKS | CA | | 08/23/2024 | 7.750 | 709,362 | | 900,000 |
| 100159631 | SHOREWOOD | IL | | 08/23/2024 | 8.250 | 187,712 | | 235,000 |
| 100159632 | FREMONT | CA | | 08/23/2024 | 7.500 | 447,406 | | 568,000 |
| 100159633 | LUMBERTON | NJ | | 08/23/2024 | 8.125 | 555,578 | | 683,560 |
| 100159634 | CORONA DEL MAR | CA | | 08/23/2024 | 7.875 | 3,124,592 | | 4,100,000 |
| 100159636 | SANTA ROSA BEACH | FL | | 08/23/2024 | 7.750 | 1,084,673 | | 1,416,000 |
| 100159638 | SHINGLE SPRINGS | CA | | 08/23/2024 | 9.500 | 1,528,573 | | 1,650,000 |
| 100159639 | ROCKFORD | IL | | 08/23/2024 | 9.750 | 187,530 | | 250,000 |
| 100159642 | HINSDALE | IL | | 08/23/2024 | 7.625 | 271,701 | | 477,000 |
| 100159644 | SAN FRANCISCO | CA | | 08/23/2024 | 8.125 | 1,083,282 | | 1,350,000 |
| 100159646 | WESTLAKE VILLAGE | CA | | 08/23/2024 | 7.750 | 990,069 | | 1,200,000 |
| 100159647 | NORTH PORT | FL | | 08/23/2024 | 7.125 | 267,065 | | 380,000 |
| 100159648 | MARLTON | NJ | | 08/23/2024 | 7.375 | 277,537 | | 360,000 |
| 100159649 | EASTON | PA | | 08/23/2024 | 7.875 | 360,845 | | 458,000 |
| 100159651 | MIAMI | FL | | 08/23/2024 | 7.625 | 794,337 | | 940,000 |
| 100159652 | CINCINNATI | OH | | 08/23/2024 | 7.375 | 567,975 | | 990,000 |
| 100159654 | BUCKEYE | AZ | | 08/23/2024 | 7.500 | 639,357 | | 825,000 |
| 100159657 | DENAIR | CA | | 08/23/2024 | 7.250 | 261,402 | | 537,500 |
| 100159659 | LAKE HAVASU CITY | AZ | | 08/23/2024 | 7.875 | 424,302 | | 550,000 |
| 100159660 | SAN DIEGO | CA | | 08/23/2024 | 7.500 | 421,658 | | 1,200,000 |
| 100159661 | SAN DIEGO | CA | | 08/23/2024 | 7.500 | 421,852 | | 1,200,000 |
| 100159662 | NASHVILLE | TN | | 08/23/2024 | 7.625 | 272,541 | | 340,000 |
| 100159666 | GRAND PRAIRIE | TX | | 08/23/2024 | 8.250 | 277,555 | | 345,000 |
| 100159667 | SEABROOK | NLD | | 08/23/2024 | 7.250 | 395,900 | | 617,000 |
| 100159669 | HANFORD | CA | | 08/23/2024 | 8.875 | 401,961 | | 435,000 |
| 100159670 | CORAL SPRINGS | FL | | 08/23/2024 | 9.375 | 519,123 | | 555,000 |
| 100159672 | STOCKTON | CA | | 08/23/2024 | 8.500 | 295,302 | | 350,000 |
| 100159673 | SCRANTON | GBR | | 08/23/2024 | 7.875 | 251,707 | | 320,000 |
| 100159678 | ORLANDO | GBR | | 08/23/2024 | 7.250 | 740,466 | | 900,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159679 | LINCOLN | NLD | | 08/23/2024 | 8.125 | 196,401 | | 245,000 |
| 100159681 | LOWELL | GBR | | 08/23/2024 | 8.875 | 188,683 | | 240,000 |
| 100159683 | PETOSKEY | GBR | | 08/23/2024 | 8.875 | 216,916 | | 255,000 |
| 100159684 | MISSION VIEJO | CA | | 08/23/2024 | 7.500 | 1,272,264 | | 1,776,000 |
| 100159685 | ARROYO GRANDE | CA | | 08/23/2024 | 7.375 | 2,060,714 | | 2,755,000 |
| 100159686 | PHILADELPHIA | PA | | 08/23/2024 | 7.875 | 202,791 | | 250,000 |
| 100159688 | MISSION VIEJO | CA | | 08/23/2024 | 7.750 | 941,651 | | 1,495,000 |
| 100159690 | HUMBLE | TX | | 08/23/2024 | 7.500 | 264,250 | | 421,000 |
| 100159691 | STOCKTON | CA | | 08/23/2024 | 8.500 | 358,048 | | 445,000 |
| 100159693 | RICHMOND | TX | | 08/23/2024 | 7.875 | 823,198 | | 1,000,000 |
| 100159694 | GREER | SC | | 08/23/2024 | 7.500 | 269,229 | | 393,000 |
| 100159695 | KIHEI | HI | | 08/23/2024 | 7.625 | 1,444,754 | | 1,785,000 |
| 100159698 | PHOENIX | AZ | | 08/23/2024 | 7.875 | 374,259 | | 515,000 |
| 100159699 | ARVADA | CO | | 08/23/2024 | 7.750 | 610,650 | | 760,000 |
| 100159700 | MADERA | CA | | 08/23/2024 | 8.250 | 537,332 | | 600,000 |
| 100159702 | WILDOMAR | CA | | 08/23/2024 | 7.500 | 394,657 | | 750,000 |
| 100159703 | MIAMI | FL | | 08/23/2024 | 7.875 | 318,260 | | 400,000 |
| 100159709 | CHARLOTTE | NC | | 08/23/2024 | 8.000 | 358,906 | | 580,000 |
| 100159711 | MILTON | WA | | 08/23/2024 | 7.875 | 874,027 | | 1,200,000 |
| 100159714 | JUSTIN | TX | | 08/23/2024 | 7.125 | 316,956 | | 405,000 |
| 100159716 | BREVARD | NC | | 08/23/2024 | 7.375 | 920,321 | | 1,200,000 |
| 100159717 | RENTON | WA | | 08/23/2024 | 6.875 | 260,092 | | 575,000 |
| 100159720 | DALLAS | TX | | 08/23/2024 | 7.375 | 310,431 | | 1,350,000 |
| 100159722 | WAIMEA | HI | | 08/23/2024 | 8.375 | 751,513 | | 930,000 |
| 100159725 | SEATTLE | WA | | 08/23/2024 | 6.875 | 490,659 | | 963,000 |
| 100159728 | GILBERT | AZ | | 08/23/2024 | 7.250 | 642,554 | | 875,000 |
| 100159729 | MISSION VIEJO | CA | | 08/23/2024 | 7.375 | 1,433,814 | | 2,000,000 |
| 100159730 | STOCKTON | CA | | 08/23/2024 | 7.875 | 538,026 | | 750,000 |
| 100159733 | BELLINGHAM | WA | | 08/23/2024 | 7.250 | 259,919 | | 775,000 |
| 100159734 | CLEARWATER | FL | | 08/23/2024 | 9.500 | 347,632 | | 400,000 |
| 100159821 | LOS ANGELES | CA | | 07/17/2024 | 7.875 | 1,399,950 | | 1,525,000 |
| 100159822 | PLACENTIA | CA | | 07/17/2024 | 7.500 | 786,363 | | 1,100,000 |
| 100159823 | DANIEL ISLAND | SC | | 07/17/2024 | 7.500 | 1,228,500 | | 1,500,000 |
| 100159824 | PROSPERITY | SC | | 07/17/2024 | 7.375 | 222,425 | | 310,000 |
| 100159825 | VALENCIA AREA | CA | | 07/17/2024 | 7.375 | 591,600 | | 880,000 |
| 100159826 | PALMDALE | CA | | 07/17/2024 | 9.375 | 468,946 | | 515,000 |
| 100159827 | SUMMERVILLE | SC | | 07/17/2024 | 7.375 | 454,143 | | 556,973 |
| 100159828 | KEY BISCAYNE | FL | | 07/17/2024 | 7.500 | 1,968,225 | | 2,415,000 |
| 100159829 | BOYNTON BEACH | FL | | 07/17/2024 | 8.125 | 211,408 | | 257,500 |
| 100159830 | MAGNOLIA | TX | | 07/17/2024 | 9.875 | 165,382 | | 180,000 |
| 100159831 | ATLANTA | GA | | 07/17/2024 | 7.125 | 265,507 | | 432,500 |
| 100159832 | LA MARQUE | TX | | 07/17/2024 | 8.125 | 154,074 | | 215,000 |
| 100159833 | PEMBROKE PINES | FL | | 08/16/2024 | 8.375 | 159,569 | | 645,000 |
| 100159834 | COCONUT CREEK | FL | | 08/16/2024 | 8.875 | 173,280 | | 277,000 |
| 100159835 | NORTH MIAMI | FL | | 08/16/2024 | 8.875 | 372,181 | | 485,000 |
| 100159836 | MIAMI | FL | | 08/16/2024 | 9.125 | 529,519 | | 950,000 |
| 100159837 | MIAMI | FL | | 08/16/2024 | 8.115 | 705,669 | | 1,490,000 |
| 100159839 | MIAMI | FL | | 08/16/2024 | 7.990 | 276,163 | | 750,000 |
| 100159841 | BOCA RATON | FL | | 08/16/2024 | 8.875 | 473,878 | | 600,000 |
| 100159842 | POMPANO BEACH | FL | | 08/16/2024 | 7.490 | 429,959 | | 680,000 |
| 100159843 | MIAMI | FL | | 08/16/2024 | 7.625 | 579,821 | | 915,000 |
| 100159848 | BOYNTON BEACH | FL | | 08/16/2024 | 8.490 | 380,417 | | 489,000 |
| 100159849 | WELLINGTON | FL | | 08/16/2024 | 7.990 | 586,235 | | 754,000 |
| 100159850 | HIALEAH | FL | | 08/16/2024 | 7.750 | 265,356 | | 451,000 |
| 100159851 | FORT LAUDERDALE | FL | | 08/16/2024 | 8.875 | 514,575 | | 625,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159852 | HIALEAH | FL | | 08/16/2024 | 8.490 | 257,116 | | 345,000 |
| 100159853 | PEMBROKE PARK | FL | | 08/16/2024 | 7.990 | 202,141 | | 297,000 |
| 100159857 | HYPOLUXO | FL | | 08/16/2024 | 6.375 | 340,765 | | 483,000 |
| 100159858 | WEST PALM BEACH | FL | | 08/16/2024 | 8.490 | 201,933 | | 270,000 |
| 100159859 | MIAMI GARDENS | FL | | 08/16/2024 | 7.490 | 206,594 | | 310,000 |
| 100159860 | NORTH FORT MYERS | FL | | 08/16/2024 | 7.490 | 187,390 | | 265,000 |
| 100159862 | TAMPA | FL | | 08/16/2024 | 7.490 | 157,030 | | 380,000 |
| 100159863 | HIALEAH | FL | | 08/16/2024 | 8.250 | 153,072 | | 205,000 |
| 100159864 | MIAMI | FL | | 08/16/2024 | 7.990 | 620,855 | | 871,000 |
| 100159867 | POMPANO BEACH | FL | | 08/16/2024 | 8.250 | 301,353 | | 360,000 |
| 100159868 | CLERMONT | FL | | 08/16/2024 | 6.990 | 182,376 | | 340,000 |
| 100159870 | MIAMI | FL | | 08/16/2024 | 7.490 | 1,585,941 | | 2,000,000 |
| 100159871 | SUNNY ISLES BEACH | FL | | 08/16/2024 | 7.625 | 159,408 | | 206,000 |
| 100159873 | SUNNY ISLES BEACH | FL | | 08/16/2024 | 6.750 | 269,769 | | 360,000 |
| 100159874 | KISSIMMEE | FL | | 08/16/2024 | 8.490 | 314,766 | | 385,000 |
| 100159875 | SANFORD | FL | | 08/16/2024 | 8.490 | 276,881 | | 332,000 |
| 100159876 | MIAMI | FL | | 08/16/2024 | 7.875 | 503,740 | | 675,000 |
| 100159877 | POMPANO BEACH | FL | | 08/16/2024 | 7.750 | 392,821 | | 490,000 |
| 100159878 | HIALEAH | FL | | 08/16/2024 | 6.500 | 138,758 | | 255,000 |
| 100159879 | MIAMI | FL | | 08/16/2024 | 8.375 | 814,796 | | 985,000 |
| 100159880 | POMPANO BEACH | FL | | 08/16/2024 | 7.250 | 150,021 | | 228,000 |
| 100159881 | COOPER CITY | FL | | 08/16/2024 | 7.750 | 687,629 | | 1,075,000 |
| 100159883 | DORAL | FL | | 08/16/2024 | 6.990 | 719,374 | | 1,100,000 |
| 100159884 | BOCA RATON | FL | | 08/16/2024 | 8.490 | 455,142 | | 580,000 |
| 100159885 | MIAMI | FL | | 08/16/2024 | 8.625 | 270,004 | | 385,000 |
| 100159887 | MIAMI | FL | | 08/16/2024 | 7.990 | 335,564 | | 435,000 |
| 100159888 | MIAMI | FL | | 08/16/2024 | 7.750 | 410,608 | | 560,000 |
| 100159889 | MIAMI | FL | | 08/16/2024 | 6.990 | 275,149 | | 420,000 |
| 100159890 | CUTLER BAY | FL | | 08/16/2024 | 6.750 | 225,144 | | 686,000 |
| 100159891 | FORT LAUDERDALE | FL | | 08/16/2024 | 8.375 | 146,886 | | 200,000 |
| 100159893 | AVENTURA | FL | | 08/16/2024 | 7.750 | 186,139 | | 259,000 |
| 100159894 | HOMESTEAD | FL | | 08/16/2024 | 8.125 | 456,987 | | 563,000 |
| 100159895 | MIAMI | FL | | 08/16/2024 | 8.375 | 385,485 | | 610,000 |
| 100159897 | MIAMI | FL | | 08/16/2024 | 7.375 | 630,633 | | 775,000 |
| 100159898 | MIAMI | FL | | 08/16/2024 | 7.375 | 1,251,856 | | 1,600,000 |
| 100159899 | MIAMI | FL | | 08/16/2024 | 8.250 | 330,286 | | 450,000 |
| 100159900 | LAKE WORTH | FL | | 08/16/2024 | 7.990 | 346,409 | | 500,000 |
| 100159901 | MIAMI | GBR | | 08/16/2024 | 7.490 | 267,055 | | 370,000 |
| 100159902 | FLORIDA CITY | GBR | | 08/16/2024 | 7.490 | 340,168 | | 442,000 |
| 100159903 | MIAMI | GBR | | 08/16/2024 | 7.250 | 372,946 | | 500,000 |
| 100159904 | LAKE WORTH | GBR | | 08/16/2024 | 7.125 | 264,822 | | 412,000 |
| 100159905 | MIAMI | FL | | 08/16/2024 | 7.750 | 654,224 | | 1,040,000 |
| 100159906 | RIVERVIEW | FL | | 08/16/2024 | 7.990 | 369,636 | | 485,000 |
| 100159909 | WESLEY CHAPEL | FL | | 08/16/2024 | 7.490 | 203,165 | | 326,500 |
| 100159910 | MIAMI | FL | | 08/16/2024 | 7.490 | 307,792 | | 400,000 |
| 100159911 | MILTON | FL | | 08/16/2024 | 8.375 | 247,039 | | 309,000 |
| 100159912 | MIAMI | FL | | 08/16/2024 | 8.125 | 452,870 | | 580,000 |
| 100159913 | WEST PALM BEACH | FL | | 08/16/2024 | 7.625 | 499,855 | | 645,000 |
| 100159914 | SOUTH MIAMI | FL | | 08/16/2024 | 8.490 | 1,147,036 | | 1,400,000 |
| 100159916 | MIAMI | FL | | 08/16/2024 | 7.250 | 280,050 | | 349,000 |
| 100159918 | HOMESTEAD | FL | | 08/16/2024 | 7.875 | 804,855 | | 987,000 |
| 100159922 | SAINT AUGUSTINE | FL | | 08/16/2024 | 9.490 | 643,606 | | 840,000 |
| 100159923 | MIAMI | FL | | 08/16/2024 | 7.625 | 2,441,485 | | 3,000,000 |
| 100159924 | MIAMI | FL | | 08/16/2024 | 7.875 | 620,177 | | 1,056,000 |
| 100159926 | KEY BISCAYNE | FL | | 08/16/2024 | 7.490 | 1,332,526 | | 2,650,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159927 | MIAMI | FL | | 08/16/2024 | 7.875 | 491,936 | | 639,000 |
| 100159931 | MIAMI | FL | | 08/16/2024 | 8.490 | 562,907 | | 690,000 |
| 100159932 | CUTLER BAY | FL | | 08/16/2024 | 7.990 | 690,582 | | 845,000 |
| 100159933 | MIAMI | FL | | 08/16/2024 | 8.490 | 627,718 | | 954,000 |
| 100159934 | HIALEAH | FL | | 08/16/2024 | 7.375 | 544,731 | | 678,000 |
| 100159935 | MIAMI | FL | | 08/16/2024 | 7.750 | 330,002 | | 455,000 |
| 100159936 | POMPANO BEACH | FL | | 08/16/2024 | 7.750 | 252,692 | | 312,000 |
| 100159937 | WESTON | FL | | 08/16/2024 | 8.250 | 2,067,202 | | 3,000,000 |
| 100159938 | MIAMI | FL | | 08/16/2024 | 8.490 | 173,482 | | 245,000 |
| 100159939 | HIALEAH | FL | | 08/16/2024 | 8.625 | 479,081 | | 525,000 |
| 100159940 | LAKE WORTH | FL | | 08/16/2024 | 7.625 | 270,608 | | 715,000 |
| 100159941 | HIALEAH | FL | | 08/16/2024 | 8.250 | 515,423 | | 705,000 |
| 100159942 | LAUDERHILL | FL | | 08/16/2024 | 8.375 | 360,945 | | 453,000 |
| 100159943 | SARASOTA | FL | | 08/16/2024 | 7.375 | 424,147 | | 700,000 |
| 100159944 | MIRAMAR | FL | | 08/16/2024 | 9.490 | 881,779 | | 980,000 |
| 100159945 | KISSIMMEE | FL | | 08/16/2024 | 7.990 | 197,634 | | 269,000 |
| 100159946 | NAPLES | FL | | 08/16/2024 | 8.375 | 263,530 | | 330,000 |
| 100159949 | DORAL | FL | | 08/16/2024 | 7.625 | 610,982 | | 750,000 |
| 100159950 | MIRAMAR | FL | | 08/16/2024 | 7.625 | 576,133 | | 709,000 |
| 100159951 | MIAMI | FL | | 08/16/2024 | 8.750 | 207,106 | | 290,000 |
| 100159952 | KISSIMMEE | FL | | 08/16/2024 | 8.250 | 225,760 | | 354,000 |
| 100159953 | MIAMI | FL | | 08/16/2024 | 7.375 | 151,302 | | 290,000 |
| 100159954 | MIAMI LAKES | FL | | 08/16/2024 | 8.125 | 582,958 | | 715,000 |
| 100159955 | HOLLYWOOD | FL | | 08/16/2024 | 7.990 | 282,384 | | 400,000 |
| 100159956 | MIAMI | FL | | 08/16/2024 | 8.375 | 323,191 | | 415,000 |
| 100159959 | STARKE | FL | | 08/16/2024 | 8.625 | 256,732 | | 325,000 |
| 100159960 | AVENTURA | FL | | 08/16/2024 | 7.990 | 565,762 | | 1,350,000 |
| 100159961 | MIAMI | FL | | 08/16/2024 | 7.375 | 487,891 | | 710,000 |
| 100159962 | MIAMI | FL | | 08/16/2024 | 8.490 | 211,227 | | 300,000 |
| 100159963 | ORLANDO | FL | | 08/16/2024 | 8.490 | 520,393 | | 599,000 |
| 100159964 | DEERFIELD BEACH | FL | | 08/16/2024 | 7.990 | 395,900 | | 510,000 |
| 100159965 | MIAMI | FL | | 08/16/2024 | 7.490 | 205,821 | | 255,000 |
| 100159966 | HIALEAH | FL | | 08/16/2024 | 7.490 | 181,716 | | 255,000 |
| 100159968 | MIRAMAR | FL | | 08/16/2024 | 7.490 | 308,018 | | 500,000 |
| 100159969 | MIAMI BEACH | FL | | 08/16/2024 | 7.990 | 259,151 | | 310,000 |
| 100159970 | NORTH BAY VILLAGE | FL | | 08/16/2024 | 8.125 | 920,051 | | 1,125,000 |
| 100159971 | COCONUT CREEK | GBR | | 08/16/2024 | 7.750 | 382,783 | | 470,000 |
| 100159972 | NORTH BAY VILLAGE | FL | | 08/16/2024 | 7.375 | 326,676 | | 536,000 |
| 100159973 | BOYNTON BEACH | FL | | 08/16/2024 | 8.750 | 245,520 | | 380,000 |
| 100159974 | FORT LAUDERDALE | NLD | | 08/16/2024 | 8.490 | 202,368 | | 290,000 |
| 100159975 | MIAMI | FL | | 08/16/2024 | 7.625 | 390,681 | | 505,000 |
| 100159976 | HIALEAH | FL | | 08/16/2024 | 7.490 | 440,882 | | 540,000 |
| 100159977 | MIAMI | FL | | 08/16/2024 | 7.375 | 496,973 | | 830,000 |
| 100159979 | MIAMI | FL | | 08/16/2024 | 7.990 | 1,514,956 | | 1,850,000 |
| 100159980 | MIAMI | FL | | 08/16/2024 | 9.125 | 261,124 | | 325,000 |
| 100159981 | ORLANDO | FL | | 08/16/2024 | 8.875 | 419,461 | | 530,000 |
| 100159982 | MIAMI | FL | | 08/16/2024 | 7.490 | 295,568 | | 910,000 |
| 100159983 | MIAMI | FL | | 08/16/2024 | 7.875 | 463,750 | | 580,000 |
| 100159984 | HOLLYWOOD | FL | | 08/16/2024 | 8.490 | 752,903 | | 936,000 |
| 100159985 | COLEMAN | FL | | 08/16/2024 | 7.750 | 515,913 | | 780,000 |
| 100159986 | MIRAMAR | FL | | 08/16/2024 | 7.990 | 266,284 | | 340,000 |
| 100159987 | MIAMI | FL | | 08/16/2024 | 9.750 | 697,430 | | 844,000 |
| 100159988 | MIAMI | FL | | 08/16/2024 | 6.875 | 462,662 | | 620,000 |
| 100159989 | MIAMI | FL | | 08/16/2024 | 7.750 | 336,309 | | 433,000 |
| 100159990 | MIAMI | FL | | 08/16/2024 | 7.750 | 139,930 | | 191,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100159991 | NORTH MIAMI | FL | | 08/16/2024 | 6.990 | 272,279 | | 390,000 |
| 100159992 | MIRAMAR | FL | | 08/16/2024 | 8.125 | 616,548 | | 750,000 |
| 100159994 | ORLANDO | FL | | 08/16/2024 | 8.750 | 391,697 | | 510,000 |
| 100159995 | MIAMI | FL | | 08/16/2024 | 6.990 | 806,845 | | 1,700,000 |
| 100159998 | JACKSONVILLE | FL | | 08/16/2024 | 8.625 | 304,599 | | 376,000 |
| 100160001 | DORAL | FL | | 08/16/2024 | 7.375 | 340,425 | | 456,000 |
| 100160003 | DAVIE | FL | | 08/16/2024 | 7.250 | 216,237 | | 340,000 |
| 100160004 | TARPON SPRINGS | FL | | 08/16/2024 | 7.490 | 374,039 | | 800,000 |
| 100160005 | HOMESTEAD | FL | | 08/16/2024 | 7.875 | 639,957 | | 790,000 |
| 100160006 | NAPLES | FL | | 08/16/2024 | 7.375 | 383,982 | | 570,000 |
| 100160008 | MIAMI | FL | | 08/16/2024 | 7.490 | 414,962 | | 630,000 |
| 100160009 | JACKSONVILLE | FL | | 08/16/2024 | 8.875 | 397,497 | | 474,000 |
| 100160011 | HIGH SPRINGS | FL | | 08/16/2024 | 7.875 | 197,289 | | 339,000 |
| 100160015 | PORT ST LUCIE | FL | | 08/16/2024 | 6.750 | 416,096 | | 600,000 |
| 100160016 | NAPLES | FL | | 07/17/2024 | 7.990 | 730,023 | | 970,000 |
| 100160017 | ENGLEWOOD | FL | | 07/17/2024 | 7.990 | 311,519 | | 465,000 |
| 100160018 | MELBOURNE | FL | | 07/17/2024 | 7.625 | 471,955 | | 634,000 |
| 100160019 | SURPRISE | AZ | | 07/17/2024 | 7.625 | 258,281 | | 385,000 |
| 100160020 | BLOOMINGDALE | GBR | | 07/17/2024 | 7.625 | 310,478 | | 385,000 |
| 100160021 | ROCHESTER HILLS | MI | | 07/17/2024 | 7.625 | 215,647 | | 265,000 |
| 100160022 | GALVESTON | TX | | 07/17/2024 | 7.990 | 503,329 | | 554,000 |
| 100160023 | WOODBRIDGE | VA | | 07/17/2024 | 7.500 | 231,015 | | 370,000 |
| 100160024 | RICHLAND | WA | | 07/17/2024 | 7.990 | 401,229 | | 526,000 |
| 100160025 | PENDERGRASS | GA | | 07/17/2024 | 5.750 | 215,447 | | 310,000 |
| 100160026 | CHICAGO | IL | | 07/17/2024 | 7.125 | 283,159 | | 375,000 |
| 100160027 | MELISSA | TX | | 07/17/2024 | 7.375 | 300,962 | | 425,000 |
| 100160028 | PRINCETON | TX | | 07/17/2024 | 7.000 | 261,043 | | 384,000 |
| 100160029 | COLUMBIA HEIGHTS | MN | | 07/17/2024 | 6.625 | 278,455 | | 405,000 |
| 100160030 | TOMS RIVER | NJ | | 07/17/2024 | 7.625 | 266,659 | | 352,500 |
| 100160031 | NASHVILLE | TN | | 07/17/2024 | 6.990 | 380,713 | | 540,000 |
| 100160032 | AUSTIN | TX | | 07/17/2024 | 7.625 | 471,515 | | 650,000 |
| 100160033 | MARIETTA | GA | | 07/17/2024 | 6.990 | 242,155 | | 425,000 |
| 100160034 | LITTLE ELM | TX | | 07/17/2024 | 7.000 | 325,531 | | 432,150 |
| 100160035 | LEAGUE CITY | TX | | 07/17/2024 | 6.990 | 229,386 | | 330,000 |
| 100160036 | PLANO | TX | | 07/17/2024 | 7.625 | 423,903 | | 595,000 |
| 100160037 | KAMAS | UT | | 07/17/2024 | 7.500 | 486,620 | | 650,000 |
| 100160038 | TUCSON | AZ | | 07/17/2024 | 7.490 | 220,661 | | 305,000 |
| 100160039 | MCKINNEY | TX | | 07/17/2024 | 7.125 | 295,490 | | 416,000 |
| 100160040 | BROKEN ARROW | OK | | 07/17/2024 | 7.500 | 207,507 | | 270,000 |
| 100160041 | CLEVELAND | TN | | 07/17/2024 | 7.625 | 314,989 | | 415,000 |
| 100160042 | EUREKA | CA | | 07/17/2024 | 7.375 | 289,318 | | 400,000 |
| 100160043 | REDLANDS | CA | | 07/17/2024 | 8.000 | 486,275 | | 645,000 |
| 100160044 | PFLUGERVILLE | TX | | 07/17/2024 | 6.875 | 318,472 | | 406,000 |
| 100160045 | KATY | TX | | 07/17/2024 | 6.875 | 283,073 | | 379,000 |
| 100160046 | DAVENPORT | ESP | | 07/17/2024 | 7.375 | 440,582 | | 580,000 |
| 100160047 | PUYALLUP | WA | | 07/17/2024 | 7.500 | 458,532 | | 600,000 |
| 100160048 | CLAYTON | OK | | 07/17/2024 | 8.125 | 296,307 | | 385,000 |
| 100160049 | AUBREY | TX | | 07/17/2024 | 7.625 | 366,073 | | 485,000 |
| 100160050 | BEL AIRE | GBR | | 07/17/2024 | 6.500 | 324,219 | | 438,000 |
| 100160051 | KINGSTON | GA | | 07/17/2024 | 7.500 | 238,401 | | 310,000 |
| 100160052 | MARIETTA | GBR | | 07/17/2024 | 6.625 | 314,201 | | 428,000 |
| 100160053 | MORGANTON | GBR | | 07/17/2024 | 7.625 | 421,728 | | 565,000 |
| 100160054 | AUSTIN | GBR | | 07/17/2024 | 7.624 | 442,381 | | 645,000 |
| 100160055 | GALVESTON | TX | | 07/17/2024 | 7.875 | 346,270 | | 503,000 |
| 100160056 | WILMINGTON | NC | | 07/17/2024 | 7.625 | 212,821 | | 275,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160057 | LAS VEGAS | NV | | 07/17/2024 | 6.875 | 428,941 | | 570,000 |
| 100160058 | CREWE | VA | | 07/17/2024 | 7.625 | 229,190 | | 305,000 |
| 100160059 | MOUNT HOLLY | NC | | 07/17/2024 | 7.625 | 220,957 | | 285,000 |
| 100160060 | WEST PALM BEACH | FL | | 07/17/2024 | 7.990 | 375,145 | | 485,000 |
| 100160061 | LAKE OZARK | MO | | 07/17/2024 | 7.000 | 260,200 | | 344,000 |
| 100160062 | MIAMI GARDENS | FL | | 07/17/2024 | 7.990 | 417,019 | | 692,000 |
| 100160063 | CAPE CORAL | FL | | 07/17/2024 | 8.125 | 393,321 | | 540,000 |
| 100160064 | WESTMINSTER | CA | | 07/17/2024 | 7.625 | 762,185 | | 1,060,000 |
| 100160065 | CHESAPEAKE | VA | | 07/17/2024 | 7.625 | 209,232 | | 275,000 |
| 100160066 | LOS BANOS | CA | | 07/17/2024 | 7.875 | 555,037 | | 650,000 |
| 100160067 | PANAMA CITY BEACH | FL | | 07/17/2024 | 7.480 | 535,624 | | 700,000 |
| 100160068 | PAHRUMP | NV | | 07/17/2024 | 7.500 | 237,211 | | 398,000 |
| 100160069 | ROUND ROCK | NLD | | 07/17/2024 | 6.625 | 321,747 | | 440,000 |
| 100160070 | GROVELAND | NLD | | 07/17/2024 | 5.750 | 275,355 | | 366,000 |
| 100160071 | ANCHORAGE | GBR | | 07/17/2024 | 7.625 | 321,087 | | 425,000 |
| 100160072 | EULESS | NLD | | 07/17/2024 | 7.625 | 228,517 | | 305,000 |
| 100160073 | ST. PETERSBURG | GBR | | 07/17/2024 | 8.125 | 532,240 | | 659,000 |
| 100160074 | FORT WORTH | GBR | | 07/17/2024 | 7.625 | 249,084 | | 325,000 |
| 100160075 | TUCSON | AZ | | 07/17/2024 | 7.125 | 206,875 | | 272,000 |
| 100160076 | MURFREESBORO | TN | | 07/17/2024 | 7.875 | 286,296 | | 400,000 |
| 100160077 | LANCASTER | MA | | 07/17/2024 | 7.625 | 387,315 | | 525,000 |
| 100160078 | LANCASTER | CA | | 07/17/2024 | 6.875 | 292,070 | | 420,000 |
| 100160079 | RIVERTON | UT | | 07/17/2024 | 7.500 | 443,454 | | 579,000 |
| 100160080 | ROWLETT | TX | | 07/17/2024 | 7.500 | 230,079 | | 318,000 |
| 100160081 | CLEARFIELD | UT | | 07/17/2024 | 7.625 | 595,004 | | 776,000 |
| 100160082 | SACRAMENTO | CA | | 07/17/2024 | 7.490 | 388,759 | | 510,000 |
| 100160083 | VALLEJO | CA | | 07/17/2024 | 7.875 | 344,082 | | 455,000 |
| 100160084 | PHILADELPHIA | PA | | 07/17/2024 | 7.125 | 1,002,832 | | 1,400,000 |
| 100160085 | SAINT PAUL | MN | | 07/17/2024 | 7.990 | 329,235 | | 432,000 |
| 100160086 | SAINT PAUL | MN | | 07/17/2024 | 7.990 | 320,811 | | 438,000 |
| 100160087 | FORT WORTH | TX | | 07/17/2024 | 7.625 | 286,660 | | 400,000 |
| 100160088 | GILBERT | AZ | | 07/17/2024 | 7.375 | 374,147 | | 490,000 |
| 100160089 | PASCO | WA | | 07/17/2024 | 7.990 | 307,040 | | 382,000 |
| 100160090 | CAPE CORAL | FL | | 07/17/2024 | 7.625 | 363,665 | | 485,000 |
| 100160091 | JUSTIN | TX | | 07/17/2024 | 7.000 | 224,679 | | 306,000 |
| 100160092 | DAYTONA BEACH | FL | | 07/17/2024 | 7.500 | 336,971 | | 440,000 |
| 100160093 | VERO BEACH | FL | | 07/17/2024 | 6.125 | 220,399 | | 315,000 |
| 100160094 | GAITHERSBURG | MD | | 07/17/2024 | 7.625 | 334,392 | | 481,000 |
| 100160095 | ATLANTA | GA | | 07/17/2024 | 7.000 | 254,225 | | 336,500 |
| 100160096 | PERRIS | CA | | 07/17/2024 | 7.500 | 387,944 | | 540,000 |
| 100160097 | HOUSTON | TX | | 07/17/2024 | 7.625 | 483,832 | | 638,000 |
| 100160098 | NEW BRUNSWICK | NJ | | 07/17/2024 | 6.990 | 513,382 | | 680,000 |
| 100160099 | CHAPEL HILL | NC | | 07/17/2024 | 7.625 | 337,175 | | 471,000 |
| 100160100 | PHILADELPHIA | PA | | 07/17/2024 | 7.375 | 412,326 | | 590,000 |
| 100160101 | IRVINE | CA | | 07/17/2024 | 7.625 | 586,084 | | 850,000 |
| 100160102 | STOCKTON | CA | | 07/17/2024 | 7.624 | 366,050 | | 493,000 |
| 100160103 | COCOA | FL | | 07/17/2024 | 7.624 | 235,978 | | 327,000 |
| 100160104 | DALLAS | TX | | 07/17/2024 | 7.625 | 397,470 | | 520,000 |
| 100160105 | BANNING | CA | | 07/17/2024 | 8.125 | 467,196 | | 609,000 |
| 100160106 | LAWRENCEVILLE | GA | | 07/17/2024 | 6.875 | 342,282 | | 455,000 |
| 100160107 | SACHSE | TX | | 07/17/2024 | 7.500 | 306,737 | | 401,000 |
| 100160108 | ANAHEIM | CA | | 07/17/2024 | 7.125 | 548,446 | | 725,000 |
| 100160109 | CASTRO VALLEY | CA | | 07/17/2024 | 7.375 | 669,446 | | 900,000 |
| 100160110 | EDINBURG | TX | | 07/17/2024 | 7.250 | 394,782 | | 535,000 |
| 100160111 | JUPITER | FL | | 07/17/2024 | 7.375 | 782,587 | | 1,275,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160112 | SAINT GEORGE | UT | | 07/17/2024 | 7.500 | 267,091 | | 418,000 |
| 100160113 | SAINT PETE BEACH | FL | | 07/17/2024 | 7.625 | 555,693 | | 756,000 |
| 100160114 | ORLANDO | FL | | 07/17/2024 | 7.750 | 296,390 | | 420,000 |
| 100160115 | CLARKSVILLE | TN | | 07/17/2024 | 7.625 | 207,854 | | 267,000 |
| 100160116 | DALLAS | GA | | 07/17/2024 | 7.625 | 273,308 | | 366,000 |
| 100160117 | PRINCETON | TX | | 07/17/2024 | 6.750 | 244,135 | | 325,000 |
| 100160118 | PLAINFIELD | IN | | 07/17/2024 | 7.500 | 234,488 | | 314,000 |
| 100160121 | GULF BREEZE | FL | | 07/17/2024 | 7.000 | 216,974 | | 285,000 |
| 100160122 | ATLANTIC BCH | FL | | 07/17/2024 | 7.000 | 362,090 | | 500,000 |
| 100160123 | TAYLOR | TX | | 07/17/2024 | 8.500 | 289,537 | | 400,000 |
| 100160124 | CASTLE ROCK | CO | | 07/17/2024 | 8.125 | 463,916 | | 600,000 |
| 100160125 | GALVESTON | TX | | 07/17/2024 | 7.490 | 474,063 | | 635,000 |
| 100160126 | APACHE JUNCTION | AZ | | 07/17/2024 | 6.875 | 230,303 | | 382,000 |
| 100160127 | LAFAYETTE HILL | PA | | 07/17/2024 | 7.625 | 309,395 | | 460,000 |
| 100160128 | OOLTEWAH | TN | | 07/17/2024 | 7.875 | 272,346 | | 385,000 |
| 100160129 | LONG BEACH | CA | | 07/17/2024 | 7.375 | 941,734 | | 1,350,000 |
| 100160130 | DAWSONVILLE | GA | | 07/17/2024 | 8.000 | 297,062 | | 401,000 |
| 100160131 | CHICAGO | IL | | 07/17/2024 | 7.990 | 416,683 | | 550,000 |
| 100160132 | LAKE WALES | FL | | 07/17/2024 | 7.000 | 218,980 | | 310,000 |
| 100160133 | ACWORTH | GA | | 07/17/2024 | 7.480 | 286,083 | | 375,000 |
| 100160134 | COLUMBUS | OH | | 07/17/2024 | 7.375 | 322,786 | | 425,000 |
| 100160135 | DALTON | GA | | 07/17/2024 | 7.125 | 228,612 | | 303,500 |
| 100160136 | KALISPELL | MT | | 07/17/2024 | 7.500 | 245,613 | | 325,000 |
| 100160137 | ROYAL PALM BEACH | FL | | 07/17/2024 | 7.625 | 412,431 | | 627,000 |
| 100160138 | CARY | NC | | 07/17/2024 | 7.625 | 373,562 | | 522,000 |
| 100160139 | DUPONT | WA | | 07/17/2024 | 7.625 | 371,594 | | 485,000 |
| 100160140 | KENNEWICK | WA | | 07/17/2024 | 7.625 | 278,323 | | 364,400 |
| 100160141 | HUDSON | FL | | 07/17/2024 | 7.500 | 288,349 | | 415,000 |
| 100160142 | CANUTILLO | TX | | 07/17/2024 | 6.875 | 216,923 | | 288,000 |
| 100160143 | ALBANY | OR | | 07/17/2024 | 7.625 | 243,081 | | 315,000 |
| 100160144 | ST GEORGE | UT | | 07/17/2024 | 7.490 | 286,080 | | 379,000 |
| 100160145 | DAWSONVILLE | GA | | 07/17/2024 | 8.125 | 318,361 | | 471,000 |
| 100160146 | KNOXVILLE | TN | | 07/17/2024 | 7.500 | 265,145 | | 370,000 |
| 100160147 | HUTTO | TX | | 07/17/2024 | 7.490 | 270,214 | | 355,000 |
| 100160148 | DETROIT | MI | | 07/17/2024 | 7.625 | 220,019 | | 285,000 |
| 100160149 | WOODSTOCK | GA | | 07/17/2024 | 8.125 | 423,548 | | 550,000 |
| 100160150 | CHESTER | VA | | 07/17/2024 | 6.990 | 247,131 | | 332,000 |
| 100160151 | NORTH RICHLAND HILLS | TX | | 07/17/2024 | 7.625 | 329,267 | | 430,000 |
| 100160152 | ARLINGTON | GBR | | 07/17/2024 | 6.625 | 221,289 | | 296,000 |
| 100160153 | AUSTIN | GBR | | 07/17/2024 | 6.875 | 281,885 | | 375,000 |
| 100160154 | EAGLE RIVER | GBR | | 07/17/2024 | 7.500 | 539,632 | | 705,000 |
| 100160155 | NORTH CHARLESTON | SC | | 07/17/2024 | 7.625 | 292,633 | | 395,000 |
| 100160156 | STATESVILLE | NC | | 07/17/2024 | 5.990 | 247,540 | | 340,000 |
| 100160157 | LONGS | SC | | 07/17/2024 | 7.500 | 284,583 | | 382,000 |
| 100160158 | MIDLOTHIAN | VA | | 07/17/2024 | 6.990 | 282,914 | | 370,000 |
| 100160159 | KELLER | TX | | 07/17/2024 | 7.500 | 243,507 | | 315,000 |
| 100160160 | ELK GROVE | CA | | 07/17/2024 | 7.375 | 408,221 | | 575,000 |
| 100160161 | BLOOMINGDALE | GA | | 07/17/2024 | 7.125 | 264,531 | | 350,000 |
| 100160162 | PITTSBURGH | PA | | 07/17/2024 | 7.625 | 452,783 | | 593,000 |
| 100160163 | DISTRICT HEIGHTS | MD | | 07/17/2024 | 7.625 | 216,354 | | 270,000 |
| 100160164 | LONG BEACH TOWNSHIP | NJ | | 07/18/2024 | 7.500 | 948,021 | | 1,360,000 |
| 100160165 | AITKIN | MN | | 07/18/2024 | 8.000 | 602,224 | | 672,000 |
| 100160166 | HOLMES BEACH | FL | | 07/18/2024 | 8.125 | 730,649 | | 855,000 |
| 100160167 | SHARPSBURG | MD | | 07/18/2024 | 7.125 | 241,295 | | 350,000 |
| 100160168 | BORREGO SPRINGS | CA | | 07/18/2024 | 8.000 | 409,664 | | 445,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160169 | MELBOURNE BEACH | FL | | 07/18/2024 | 8.125 | 422,681 | | 460,000 |
| 100160170 | KISSIMMEE | FL | | 07/18/2024 | 7.625 | 570,175 | | 635,000 |
| 100160171 | SAINT PETERSBURG | FL | | 07/18/2024 | 8.125 | 294,380 | | 320,000 |
| 100160172 | TAMARAC | FL | | 07/18/2024 | 8.000 | 412,396 | | 450,000 |
| 100160173 | TOBYHANNA | PA | | 07/18/2024 | 7.750 | 244,907 | | 265,000 |
| 100160174 | WILDWOOD | NJ | | 07/18/2024 | 8.125 | 359,518 | | 400,000 |
| 100160175 | BARTLETT | TN | | 07/18/2024 | 8.125 | 182,049 | | 225,000 |
| 100160176 | INTERLACHEN | FL | | 07/18/2024 | 7.625 | 257,607 | | 280,000 |
| 100160177 | CRYSTAL BEACH | TX | | 07/18/2024 | 7.624 | 458,415 | | 541,700 |
| 100160178 | SAUTEE NACOOCHEE | GA | | 07/18/2024 | 6.750 | 510,640 | | 573,000 |
| 100160179 | TAMPA | FL | | 07/18/2024 | 7.875 | 240,989 | | 262,000 |
| 100160180 | CRYSTAL BEACH | TX | | 07/18/2024 | 7.624 | 732,098 | | 803,000 |
| 100160181 | BENSON | NC | | 07/18/2024 | 7.990 | 341,866 | | 375,000 |
| 100160182 | ROTONDA WEST | FL | | 07/18/2024 | 7.490 | 484,118 | | 625,000 |
| 100160183 | SIMPSONVILLE | SC | | 07/18/2024 | 8.125 | 281,589 | | 305,000 |
| 100160184 | LAS VEGAS | NV | | 07/18/2024 | 7.624 | 252,012 | | 276,000 |
| 100160185 | TWAIN HARTE | CA | | 07/18/2024 | 8.125 | 451,909 | | 490,000 |
| 100160186 | SEVIERVILLE | TN | | 07/18/2024 | 7.625 | 412,037 | | 477,000 |
| 100160187 | JACKSONVILLE | FL | | 07/18/2024 | 7.624 | 235,045 | | 255,000 |
| 100160188 | SOUTH PADRE ISLAND | TX | | 07/18/2024 | 7.875 | 255,548 | | 307,000 |
| 100160189 | FERN PARK | FL | | 07/18/2024 | 7.625 | 321,686 | | 350,000 |
| 100160190 | DACULA | GA | | 07/18/2024 | 8.124 | 290,051 | | 335,000 |
| 100160191 | ROMIE CITY | IN | | 07/18/2024 | 8.375 | 372,974 | | 430,000 |
| 100160192 | KATY | TX | | 07/18/2024 | 7.625 | 383,580 | | 431,000 |
| 100160193 | ROTONDA WEST | FL | | 07/18/2024 | 7.625 | 367,149 | | 450,000 |
| 100160194 | BEATTYVILLE | KY | | 07/18/2024 | 7.625 | 307,052 | | 340,000 |
| 100160195 | FORT WAYNE | IN | | 07/18/2024 | 7.990 | 255,564 | | 276,000 |
| 100160196 | BAYOU VISTA | TX | | 07/18/2024 | 8.500 | 339,642 | | 370,000 |
| 100160197 | WACO | TX | | 07/18/2024 | 7.490 | 292,401 | | 330,000 |
| 100160198 | DODGE CITY | KS | | 07/18/2024 | 7.875 | 226,181 | | 255,000 |
| 100160199 | OCEAN PINES | MD | | 07/18/2024 | 7.625 | 377,095 | | 440,000 |
| 100160200 | SEMINOLE | FL | | 07/18/2024 | 7.625 | 484,616 | | 560,000 |
| 100160201 | CASSELBERRY | FL | | 07/18/2024 | 8.500 | 280,022 | | 308,000 |
| 100160202 | SAINT JOHNS | FL | | 07/18/2024 | 6.250 | 491,621 | | 580,000 |
| 100160203 | MILTON | DE | | 07/18/2024 | 8.125 | 480,086 | | 525,000 |
| 100160204 | OCALA | FL | | 07/18/2024 | 8.000 | 277,282 | | 310,000 |
| 100160205 | WIMAUMA | FL | | 07/18/2024 | 5.750 | 328,098 | | 380,000 |
| 100160206 | ROCKLEDGE | FL | | 07/18/2024 | 8.125 | 405,938 | | 439,000 |
| 100160207 | BOLIVIA | NC | | 07/18/2024 | 5.990 | 241,425 | | 280,000 |
| 100160208 | EUGENE | OR | | 07/18/2024 | 8.625 | 669,963 | | 730,000 |
| 100160209 | WASHINGTON | UT | | 07/18/2024 | 6.125 | 490,771 | | 565,000 |
| 100160210 | MCGAHEYSVILLE | VA | | 07/18/2024 | 7.624 | 448,404 | | 494,000 |
| 100160211 | LELAND | MEX | | 07/18/2024 | 6.125 | 246,720 | | 285,000 |
| 100160212 | SURFSIDE BEACH | TX | | 07/18/2024 | 7.490 | 303,644 | | 395,000 |
| 100160213 | WITTMANN | AZ | | 07/18/2024 | 7.624 | 524,277 | | 628,000 |
| 100160214 | DANVILLE | IN | | 07/18/2024 | 5.990 | 331,719 | | 420,000 |
| 100160215 | OCALA | FL | | 07/18/2024 | 7.625 | 374,048 | | 410,000 |
| 100160216 | LURAY | VA | | 07/18/2024 | 6.125 | 203,634 | | 254,000 |
| 100160217 | CONWAY | SC | | 07/18/2024 | 6.875 | 273,608 | | 333,000 |
| 100160218 | FRIENDSHIP | WI | | 07/18/2024 | 8.125 | 341,935 | | 370,000 |
| 100160219 | HOUSTON | TX | | 07/18/2024 | 6.125 | 248,988 | | 301,000 |
| 100160220 | LAS VEGAS | NV | | 07/18/2024 | 4.990 | 354,914 | | 449,000 |
| 100160221 | POCASSET | MA | | 07/18/2024 | 8.125 | 663,428 | | 725,000 |
| 100160222 | CRESCENT LAKE | OR | | 07/18/2024 | 7.625 | 367,334 | | 425,000 |
| 100160223 | HEBER CITY | UT | | 07/18/2024 | 7.624 | 597,300 | | 700,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160224 | ORMOND BEACH | FL | | 07/18/2024 | 7.625 | 303,675 | | 330,000 |
| 100160225 | PENDERGRASS | GA | | 07/18/2024 | 6.875 | 256,442 | | 326,000 |
| 100160226 | CORCORAN | MN | | 07/18/2024 | 7.625 | 369,115 | | 412,500 |
| 100160227 | QUEEN CREEK | AZ | | 07/18/2024 | 6.990 | 360,753 | | 405,000 |
| 100160228 | EMPORIA | KS | | 07/18/2024 | 8.125 | 328,373 | | 356,000 |
| 100160229 | LAKE GENEVA | WI | | 07/18/2024 | 7.875 | 307,505 | | 338,000 |
| 100160230 | FRAMINGHAM | MA | | 07/18/2024 | 8.125 | 622,762 | | 748,000 |
| 100160231 | ALBUQUERQUE | NM | | 07/18/2024 | 7.625 | 596,934 | | 685,000 |
| 100160232 | ORLANDO | FL | | 07/18/2024 | 8.125 | 375,543 | | 405,000 |
| 100160233 | CLEVELAND | GA | | 07/18/2024 | 7.990 | 412,638 | | 485,000 |
| 100160234 | ALBUQUERQUE | NM | | 07/18/2024 | 8.125 | 314,379 | | 360,000 |
| 100160235 | NEW BRAUNFELS | TX | | 07/18/2024 | 8.125 | 231,832 | | 267,000 |
| 100160236 | SAN ANTONIO | TX | | 07/18/2024 | 7.625 | 318,229 | | 375,000 |
| 100160341 | WESLEY CHAPEL | FL | | 09/06/2024 | 8.500 | 488,856 | | 545,000 |
| 100160342 | INDIO | CA | | 09/06/2024 | 8.000 | 705,504 | | 850,000 |
| 100160343 | MIAMI | FL | | 09/06/2024 | 8.250 | 668,411 | | 760,000 |
| 100160344 | PATTERSON | CA | | 09/06/2024 | 7.250 | 494,495 | | 601,000 |
| 100160345 | BAINBRIDGE ISLAND | WA | | 09/06/2024 | 7.250 | 326,875 | | 695,000 |
| 100160347 | KIMBERLY | ID | | 09/06/2024 | 8.375 | 388,779 | | 460,000 |
| 100160348 | JACKSONVILLE | FL | | 09/06/2024 | 8.875 | 258,290 | | 315,000 |
| 100160349 | KISSIMMEE | FL | | 09/06/2024 | 7.375 | 381,017 | | 515,000 |
| 100160350 | PHOENIXVILLE | PA | | 09/06/2024 | 7.875 | 293,517 | | 500,000 |
| 100160352 | PHILADELPHIA | PA | | 09/06/2024 | 7.500 | 147,890 | | 203,000 |
| 100160354 | MIAMI | FL | | 09/06/2024 | 7.375 | 182,421 | | 260,000 |
| 100160355 | SURPRISE | AZ | | 09/06/2024 | 7.250 | 302,537 | | 555,000 |
| 100160356 | HENDERSON | NV | | 09/06/2024 | 8.500 | 528,005 | | 560,000 |
| 100160357 | KAILUA | HI | | 09/06/2024 | 6.875 | 1,606,443 | | 2,460,000 |
| 100160359 | (TOLUCA LAKE AREA) LOS ANGELE | CA | | 09/06/2024 | 8.250 | 839,174 | | 2,349,000 |
| 100160360 | SACRAMENTO | CA | | 09/06/2024 | 7.375 | 357,076 | | 450,000 |
| 100160361 | JACKSONVILLE | FL | | 09/06/2024 | 8.750 | 314,896 | | 356,000 |
| 100160364 | TACOMA | WA | | 09/06/2024 | 9.000 | 466,299 | | 555,000 |
| 100160365 | FAIRFAX | VA | | 09/06/2024 | 7.375 | 453,786 | | 780,000 |
| 100160370 | TUCSON | AZ | | 09/06/2024 | 8.000 | 900,318 | | 1,075,000 |
| 100160371 | POMPANO BEACH | FL | | 09/06/2024 | 7.625 | 710,292 | | 885,000 |
| 100160372 | SPRING | TX | | 09/06/2024 | 8.250 | 166,639 | | 208,000 |
| 100160373 | SAN ANTONIO | TX | | 09/06/2024 | 7.625 | 415,274 | | 525,000 |
| 100160374 | HOUSTON | TX | | 09/06/2024 | 8.750 | 157,765 | | 215,000 |
| 100160375 | JACKSONVILLE | FL | | 09/06/2024 | 7.625 | 225,390 | | 295,000 |
| 100160377 | THOUSAND OAKS | CA | | 09/06/2024 | 7.125 | 621,973 | | 1,215,000 |
| 100160379 | ROCKLAND | MA | | 09/06/2024 | 7.500 | 455,686 | | 695,000 |
| 100160380 | BRUSH PRAIRIE | WA | | 09/06/2024 | 8.750 | 847,327 | | 1,027,000 |
| 100160381 | MIDLOTHIAN | TX | | 09/06/2024 | 8.000 | 509,540 | | 560,000 |
| 100160382 | AUSTIN | TX | | 09/06/2024 | 7.375 | 453,105 | | 740,000 |
| 100160384 | LUCERNE | CA | | 09/06/2024 | 7.500 | 352,076 | | 490,000 |
| 100160387 | DANVILLE | CA | | 09/06/2024 | 7.750 | 2,806,289 | | 3,500,000 |
| 100160388 | GOODYEAR | AZ | | 09/06/2024 | 7.500 | 396,893 | | 477,500 |
| 100160389 | NORTH BRUNSWICK | NJ | | 09/06/2024 | 7.125 | 404,991 | | 613,000 |
| 100160390 | CLOVIS | CA | | 09/06/2024 | 7.125 | 297,935 | | 375,000 |
| 100160391 | SAN DIEGO | CA | | 09/06/2024 | 7.375 | 818,409 | | 2,425,000 |
| 100160392 | AUSTIN | NLD | | 09/06/2024 | 7.375 | 677,784 | | 830,000 |
| 100160393 | OAKLAND | CA | | 09/06/2024 | 8.000 | 427,552 | | 650,000 |
| 100160394 | COLUMBUS | GA | | 09/06/2024 | 7.875 | 196,451 | | 242,000 |
| 100160405 | PASADENA | CA | | 07/19/2024 | 6.875 | 285,109 | | 610,000 |
| 100160406 | POOLESVILLE | MD | | 07/19/2024 | 7.875 | 235,226 | | 320,000 |
| 100160407 | WHITTIER | CA | | 07/19/2024 | 8.499 | 513,225 | | 670,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160408 | LEXINGTON | KY | | 07/19/2024 | 8.625 | 170,109 | | 215,000 |
| 100160413 | MIRAMAR | FL | | 07/19/2024 | 7.999 | 310,432 | | 443,000 |
| 100160415 | HOUSTON | TX | | 07/19/2024 | 7.125 | 239,420 | | 349,000 |
| 100160418 | FORT WORTH | TX | | 07/19/2024 | 8.499 | 278,294 | | 350,000 |
| 100160419 | BERKELEY | CA | | 07/19/2024 | 7.625 | 701,708 | | 1,375,000 |
| 100160422 | SPRING | TX | | 07/19/2024 | 7.999 | 174,176 | | 230,000 |
| 100160423 | PALM DESERT | CA | | 07/19/2024 | 7.999 | 526,703 | | 680,000 |
| 100160424 | RIVERVIEW | FL | | 07/19/2024 | 7.250 | 342,282 | | 490,000 |
| 100160425 | POOLESVILLE | MD | | 07/19/2024 | 7.875 | 235,523 | | 320,000 |
| 100160428 | JACKSONVILLE | FL | | 07/19/2024 | 7.999 | 201,943 | | 300,000 |
| 100160429 | DANBURY | CT | | 07/19/2024 | 8.125 | 428,893 | | 550,000 |
| 100160430 | LAS VEGAS | NV | | 07/19/2024 | 7.750 | 265,113 | | 360,000 |
| 100160432 | SAN BERNARDINO | CA | | 07/19/2024 | 7.625 | 411,158 | | 600,000 |
| 100160436 | FORT LAUDERDALE | FL | | 07/19/2024 | 7.625 | 200,314 | | 340,000 |
| 100160438 | SOUTH RIVER | NJ | | 07/19/2024 | 7.625 | 323,480 | | 465,000 |
| 100160440 | MOSES LAKE | WA | | 07/19/2024 | 7.625 | 199,206 | | 254,000 |
| 100160442 | PALM SPRINGS | CA | | 07/19/2024 | 7.625 | 506,918 | | 718,000 |
| 100160446 | RIALTO | CA | | 07/19/2024 | 7.250 | 228,786 | | 535,000 |
| 100160458 | FOREST HILL | MD | | 07/19/2024 | 7.999 | 229,959 | | 325,000 |
| 100160459 | FORT WORTH | TX | | 07/19/2024 | 8.625 | 164,542 | | 230,000 |
| 100160464 | SACRAMENTO | CA | | 07/19/2024 | 7.250 | 858,434 | | 1,200,000 |
| 100160465 | WILMINGTON | NC | | 07/19/2024 | 7.875 | 217,786 | | 292,000 |
| 100160468 | MIAMI | FL | | 07/19/2024 | 6.750 | 449,185 | | 690,000 |
| 100160472 | ONTARIO | CA | | 07/19/2024 | 6.750 | 252,696 | | 655,000 |
| 100160474 | LAKE WORTH | FL | | 07/19/2024 | 7.499 | 359,809 | | 545,000 |
| 100160478 | DYER | IN | | 07/19/2024 | 7.375 | 251,216 | | 326,500 |
| 100160486 | LOS ANGELES | CA | | 07/19/2024 | 7.375 | 208,676 | | 725,000 |
| 100160487 | WEST COVINA | CA | | 07/19/2024 | 8.999 | 1,441,906 | | 1,550,000 |
| 100160490 | KATY | TX | | 07/19/2024 | 6.750 | 232,005 | | 370,000 |
| 100160491 | WILMINGTON | NC | | 07/19/2024 | 7.999 | 221,078 | | 304,000 |
| 100160492 | RIALTO | CA | | 07/19/2024 | 9.375 | 491,333 | | 525,000 |
| 100160493 | KATY | TX | | 07/19/2024 | 6.750 | 230,804 | | 369,000 |
| 100160495 | JURUPA VALLEY | CA | | 07/19/2024 | 9.875 | 702,099 | | 750,000 |
| 100160496 | FLORIDA CITY | FL | | 07/19/2024 | 8.999 | 411,079 | | 440,000 |
| 100160497 | CADDO MILLS | TX | | 07/19/2024 | 8.499 | 286,107 | | 303,000 |
| 100160499 | BAKERSFIELD | CA | | 07/19/2024 | 9.999 | 554,775 | | 600,000 |
| 100160500 | FONTANA | CA | | 07/19/2024 | 9.499 | 933,824 | | 1,006,000 |
| 100160501 | LOS ANGELES | CA | | 07/19/2024 | 9.750 | 892,475 | | 975,000 |
| 100160502 | ALISO VIEJO | CA | | 07/19/2024 | 8.999 | 583,650 | | 665,000 |
| 100160504 | TAMPA | FL | | 07/19/2024 | 9.750 | 306,076 | | 350,000 |
| 100160505 | GREENVILLE | SC | | 07/19/2024 | 8.999 | 2,457,396 | | 2,825,000 |
| 100160506 | LOS ANGELES | CA | | 07/19/2024 | 9.250 | 1,453,933 | | 1,675,000 |
| 100160507 | CANOGA PARK AREA CITY OF LOS | CA | | 07/19/2024 | 8.125 | 1,117,258 | | 1,290,000 |
| 100160508 | ENCINITAS | CA | | 07/19/2024 | 8.250 | 1,201,472 | | 1,485,000 |
| 100160509 | VISTA | CA | | 07/19/2024 | 9.250 | 270,781 | | 480,000 |
| 100160510 | FLINT | TX | | 07/19/2024 | 8.999 | 465,931 | | 533,000 |
| 100160511 | CORAL SPRINGS | FL | | 07/19/2024 | 8.999 | 1,075,249 | | 1,270,000 |
| 100160512 | LAWRENCEVILLE | GA | | 07/19/2024 | 8.750 | 463,275 | | 545,000 |
| 100160514 | CHARLESTON | SC | | 07/19/2024 | 9.750 | 512,525 | | 581,500 |
| 100160515 | HESPERIA | CA | | 07/19/2024 | 9.499 | 360,059 | | 406,000 |
| 100160516 | PHOENIX | AZ | | 07/19/2024 | 7.999 | 546,050 | | 680,000 |
| 100160517 | LAKELAND | GBR | | 07/19/2024 | 8.999 | 370,346 | | 420,000 |
| 100160518 | SAN CLEMENTE | CA | | 07/19/2024 | 8.999 | 1,501,533 | | 1,950,000 |
| 100160519 | SAN BERNARDINO | GBR | | 07/19/2024 | 7.999 | 515,567 | | 635,000 |
| 100160520 | METHUEN | GBR | | 07/19/2024 | 10.750 | 500,023 | | 590,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160521 | BEAUMONT | CA | | 07/19/2024 | 7.999 | 462,991 | | 565,000 |
| 100160522 | HAMPSHIRE | IL | | 07/19/2024 | 7.999 | 776,550 | | 1,100,000 |
| 100160523 | COLORADO SPRINGS | CO | | 07/19/2024 | 6.999 | 361,322 | | 450,000 |
| 100160524 | LITTLE RIVER | SC | | 07/19/2024 | 7.875 | 321,347 | | 407,000 |
| 100160525 | ANNAPOLIS | MD | | 07/19/2024 | 8.499 | 648,465 | | 820,000 |
| 100160526 | FONTANA | CA | | 07/19/2024 | 8.750 | 501,019 | | 615,000 |
| 100160527 | ROSTRAVER TOWNSHIP | PA | | 07/19/2024 | 7.499 | 345,363 | | 425,000 |
| 100160528 | WINTER SPRINGS | FL | | 07/19/2024 | 7.875 | 339,865 | | 409,000 |
| 100160529 | COLORADO SPRINGS | CO | | 07/19/2024 | 6.499 | 382,391 | | 500,000 |
| 100160530 | CASA GRANDE | AZ | | 07/19/2024 | 7.375 | 271,977 | | 340,000 |
| 100160531 | FORT WASHINGTON | MD | | 07/19/2024 | 8.499 | 269,074 | | 359,000 |
| 100160532 | CAPE MAY COURT HOUSE | NJ | | 07/19/2024 | 7.250 | 381,445 | | 475,000 |
| 100160533 | CHICAGO | IL | | 07/19/2024 | 9.625 | 421,608 | | 535,000 |
| 100160534 | GAITHERSBURG | MD | | 07/19/2024 | 8.250 | 512,837 | | 620,000 |
| 100160535 | PHOENIX | AZ | | 07/19/2024 | 7.999 | 344,789 | | 410,000 |
| 100160536 | LAKEWOOD | WA | | 07/19/2024 | 7.499 | 326,266 | | 410,000 |
| 100160537 | YORBA LINDA | CA | | 07/19/2024 | 7.999 | 2,073,494 | | 2,500,000 |
| 100160538 | DES MOINES | WA | | 07/19/2024 | 7.999 | 535,756 | | 680,000 |
| 100160540 | HENDERSON | NV | | 07/19/2024 | 7.875 | 322,017 | | 380,000 |
| 100160541 | SCOTTSDALE | AZ | | 07/19/2024 | 7.499 | 532,843 | | 650,000 |
| 100160542 | GRAIN VALLEY | MO | | 07/19/2024 | 8.375 | 413,669 | | 510,000 |
| 100160543 | AURORA | CO | | 07/19/2024 | 8.250 | 406,233 | | 495,000 |
| 100160544 | WATERFORD | CA | | 07/19/2024 | 7.999 | 344,396 | | 410,000 |
| 100160545 | RESEDA | CA | | 07/19/2024 | 7.999 | 753,578 | | 910,000 |
| 100160546 | PITTSBURG | CA | | 07/19/2024 | 8.750 | 551,597 | | 675,000 |
| 100160547 | HYANNIS | MA | | 07/19/2024 | 8.125 | 471,235 | | 575,000 |
| 100160549 | WORCESTER | MA | | 07/19/2024 | 6.625 | 409,073 | | 540,000 |
| 100160550 | SPRING | TX | | 07/19/2024 | 6.499 | 186,440 | | 235,000 |
| 100160551 | FALLS CHURCH | VA | | 07/19/2024 | 7.375 | 224,111 | | 275,000 |
| 100160552 | OWINGS MILLS | MD | | 07/19/2024 | 7.875 | 1,252,665 | | 1,550,000 |
| 100160553 | PALOS VERDES ESTATES | CA | | 07/19/2024 | 8.999 | 980,479 | | 1,150,000 |
| 100160554 | SOUTH LAKE TAHOE | CA | | 07/19/2024 | 8.250 | 417,578 | | 516,000 |
| 100160555 | WEST PALM BEACH | FL | | 07/19/2024 | 8.250 | 616,092 | | 725,000 |
| 100160557 | MAPLE GROVE | MN | | 07/19/2024 | 7.999 | 1,035,945 | | 1,286,000 |
| 100160558 | HIALEAH | FL | | 07/19/2024 | 7.999 | 685,405 | | 830,000 |
| 100160559 | OCEAN CITY | MD | | 07/19/2024 | 7.999 | 1,707,915 | | 2,050,000 |
| 100160560 | SICKLERVILLE | NJ | | 07/19/2024 | 8.250 | 384,143 | | 475,000 |
| 100160561 | AURORA | IL | | 07/19/2024 | 8.375 | 313,967 | | 378,000 |
| 100160562 | LAS VEGAS | NV | | 07/19/2024 | 7.625 | 765,358 | | 935,000 |
| 100160563 | SPARKS | NV | | 07/19/2024 | 6.999 | 497,215 | | 610,000 |
| 100160564 | SAN JUAN CAPISTRANO | CA | | 07/19/2024 | 7.125 | 1,755,500 | | 2,175,000 |
| 100160565 | PLANO | TX | | 07/19/2024 | 6.875 | 312,165 | | 395,000 |
| 100160566 | DELAWARE | OH | | 07/19/2024 | 7.999 | 732,977 | | 925,000 |
| 100160567 | PAHRUMP | NV | | 07/19/2024 | 8.999 | 460,370 | | 568,000 |
| 100160568 | RANCHO CORDOVA | CA | | 07/19/2024 | 7.875 | 262,320 | | 350,000 |
| 100160569 | OCEANSIDE | CA | | 07/19/2024 | 9.125 | 451,288 | | 545,000 |
| 100160570 | HAMDEN | CT | | 07/19/2024 | 7.999 | 259,857 | | 353,000 |
| 100160571 | TULSA | OK | | 07/19/2024 | 7.999 | 1,256,247 | | 1,654,000 |
| 100160572 | LAKEWOOD | CO | | 07/19/2024 | 6.999 | 242,827 | | 340,000 |
| 100160573 | NORTH BRUNSWICK | NJ | | 07/19/2024 | 8.750 | 568,572 | | 705,000 |
| 100160574 | ORTING | WA | | 07/19/2024 | 7.999 | 661,470 | | 830,000 |
| 100160575 | LOS ANGELES | CA | | 07/19/2024 | 6.750 | 1,097,388 | | 1,585,000 |
| 100160576 | LAS VEGAS | NV | | 07/19/2024 | 7.375 | 734,820 | | 963,000 |
| 100160577 | FORT MYERS | FL | | 07/19/2024 | 7.999 | 393,821 | | 480,000 |
| 100160578 | LAKEWOOD | CO | | 07/19/2024 | 8.250 | 794,032 | | 1,063,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160579 | PUNTA GORDA | FL | | 07/19/2024 | 7.125 | 273,234 | | 395,000 |
| 100160580 | BRIGANTINE | NJ | | 07/19/2024 | 8.250 | 2,465,585 | | 3,250,000 |
| 100160582 | CORONA | CA | | 07/19/2024 | 7.875 | 714,749 | | 980,000 |
| 100160583 | WEST PALM BEACH | FL | | 07/19/2024 | 7.875 | 816,413 | | 1,120,000 |
| 100160584 | HEMET | CA | | 07/19/2024 | 8.999 | 320,688 | | 475,000 |
| 100160585 | HESPERIA | CA | | 07/19/2024 | 6.750 | 479,806 | | 699,000 |
| 100160586 | DALLAS | TX | | 07/19/2024 | 8.875 | 1,497,302 | | 1,920,000 |
| 100160588 | MAGNA | UT | | 07/19/2024 | 7.750 | 237,184 | | 376,000 |
| 100160589 | BIG BEAR LAKE | CA | | 07/19/2024 | 7.625 | 358,960 | | 490,000 |
| 100160590 | NIPOMO | CA | | 07/19/2024 | 7.499 | 1,124,294 | | 1,575,000 |
| 100160591 | SUSSEX | NJ | | 07/19/2024 | 7.750 | 228,122 | | 368,000 |
| 100160592 | CHANDLER | AZ | | 07/19/2024 | 8.999 | 370,502 | | 518,000 |
| 100160593 | NEWARK | CA | | 07/19/2024 | 6.999 | 1,123,587 | | 1,950,000 |
| 100160594 | SAN BERNARDINO | CA | | 07/19/2024 | 8.875 | 301,760 | | 500,000 |
| 100160595 | SAN DIEGO | CA | | 07/19/2024 | 7.999 | 526,425 | | 770,000 |
| 100160596 | GRAND PRAIRIE | TX | | 07/19/2024 | 10.625 | 285,449 | | 350,000 |
| 100160597 | SAINT CLOUD | NLD | | 07/19/2024 | 7.875 | 150,776 | | 271,000 |
| 100160598 | DESERT HOT SPRINGS | CA | | 07/19/2024 | 7.875 | 205,773 | | 335,000 |
| 100160599 | OXFORD | GA | | 07/19/2024 | 8.250 | 376,344 | | 522,000 |
| 100160600 | SOUTH PASADENA | CA | | 07/19/2024 | 7.250 | 597,060 | | 1,800,000 |
| 100160601 | HOT SPRINGS | AR | | 07/19/2024 | 7.375 | 156,893 | | 275,000 |
| 100160602 | LOS ANGELES | CA | | 07/19/2024 | 6.999 | 228,552 | | 800,000 |
| 100160603 | LAKEWOOD | CA | | 07/19/2024 | 7.125 | 199,381 | | 860,000 |
| 100160604 | MYRTLE BEACH | SC | | 07/19/2024 | 6.875 | 291,176 | | 594,000 |
| 100160605 | POTOMAC | MD | | 07/19/2024 | 7.375 | 1,065,590 | | 1,890,000 |
| 100160606 | CARSON | CA | | 07/19/2024 | 7.750 | 201,012 | | 1,150,000 |
| 100160607 | ROSENBERG | TX | | 07/19/2024 | 6.999 | 222,074 | | 410,000 |
| 100160608 | KEY LARGO | FL | | 07/19/2024 | 7.999 | 645,781 | | 1,800,000 |
| 100160609 | CAPE CORAL | FL | | 07/19/2024 | 7.499 | 231,403 | | 370,000 |
| 100160610 | ORLANDO | FL | | 07/19/2024 | 8.250 | 263,245 | | 775,000 |
| 100160611 | DOWNEY | CA | | 07/19/2024 | 8.999 | 150,875 | | 953,000 |
| 100160612 | CORONA | CA | | 07/19/2024 | 7.375 | 510,961 | | 967,000 |
| 100160613 | AUSTIN | TX | | 07/19/2024 | 6.999 | 220,663 | | 850,000 |
| 100160825 | CALABASAS | CA | | 07/24/2024 | 7.750 | 2,809,532 | | 3,665,000 |
| 100160826 | SACRAMENTO | CA | | 07/24/2024 | 7.750 | 296,227 | | 385,000 |
| 100160827 | LONG BEACH | CA | | 07/24/2024 | 7.875 | 388,036 | | 552,000 |
| 100160828 | WICHITA | KS | | 07/24/2024 | 10.125 | 192,421 | | 250,000 |
| 100160829 | (SHERMAN OAKS AREA) LOS ANGELE | CA | | 07/24/2024 | 7.875 | 948,594 | | 1,260,000 |
| 100160830 | HOUSTON | TX | | 07/24/2024 | 8.125 | 324,877 | | 385,000 |
| 100160831 | MORGAN HILL | CA | | 07/24/2024 | 7.125 | 1,334,322 | | 1,670,000 |
| 100160832 | BARTLETT | TN | | 07/24/2024 | 8.000 | 277,675 | | 395,000 |
| 100160833 | CEDAR HILL | TX | | 07/24/2024 | 8.000 | 620,118 | | 765,000 |
| 100160834 | MANOR | TX | | 07/24/2024 | 8.375 | 223,743 | | 297,000 |
| 100160835 | SAN JOSE | CA | | 07/24/2024 | 7.625 | 518,270 | | 685,000 |
| 100160836 | OAK PARK | CA | | 07/24/2024 | 7.750 | 988,237 | | 1,215,000 |
| 100160837 | PORT SAINT LUCIE | FL | | 07/24/2024 | 7.625 | 376,832 | | 460,000 |
| 100160838 | SYLMAR | CA | | 07/24/2024 | 6.875 | 311,862 | | 610,000 |
| 100160839 | CORONA | CA | | 07/24/2024 | 7.500 | 880,155 | | 1,170,000 |
| 100160840 | VALLEY GLEN | CA | | 07/24/2024 | 7.375 | 1,953,871 | | 2,400,000 |
| 100160841 | LUMBERTON | NC | | 07/24/2024 | 7.375 | 275,474 | | 352,000 |
| 100160842 | ORANGE | CA | | 07/24/2024 | 7.625 | 1,030,126 | | 1,250,000 |
| 100160843 | HAINES CITY | FL | | 07/24/2024 | 7.500 | 245,614 | | 330,000 |
| 100160844 | HOUSTON | TX | | 07/24/2024 | 7.500 | 304,807 | | 390,000 |
| 100160845 | (SHERMAN OAKS AREA) LOS ANGELE | CA | | 07/24/2024 | 8.500 | 971,312 | | 1,350,000 |
| 100160846 | LONG BEACH | CA | | 07/24/2024 | 7.000 | 381,309 | | 604,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160847 | FRESNO | CA | | 07/24/2024 | 7.750 | 289,260 | | 400,000 |
| 100160848 | CAPE CORAL | FL | | 07/24/2024 | 8.875 | 209,568 | | 280,000 |
| 100160849 | HAMPTON | VA | | 07/24/2024 | 8.000 | 203,364 | | 274,000 |
| 100160850 | CHANDLER | AZ | | 07/24/2024 | 7.375 | 387,478 | | 590,000 |
| 100160852 | PHOENIX | AZ | | 07/24/2024 | 7.375 | 404,909 | | 500,000 |
| 100160853 | KINGSLAND | GA | | 07/24/2024 | 7.500 | 208,777 | | 250,000 |
| 100160854 | SOLEDAD | CA | | 07/24/2024 | 9.000 | 651,128 | | 704,000 |
| 100160855 | OKLAHOMA CITY | OK | | 07/24/2024 | 9.000 | 259,853 | | 300,000 |
| 100160856 | LOMPOC | CA | | 07/24/2024 | 6.875 | 298,391 | | 540,000 |
| 100160857 | ALBURQUEQUE | NM | | 07/24/2024 | 7.000 | 202,559 | | 513,000 |
| 100160858 | YARDLEY | PA | | 07/24/2024 | 7.375 | 339,819 | | 430,000 |
| 100160859 | VIRGINIA BEACH | GBR | | 07/24/2024 | 7.625 | 593,075 | | 769,000 |
| 100160860 | REEDVILLE | GBR | | 07/24/2024 | 8.000 | 453,610 | | 590,000 |
| 100160861 | KIMBERLY | ID | | 07/24/2024 | 7.125 | 677,821 | | 1,022,000 |
| 100160862 | DAYTON | OH | | 07/24/2024 | 8.000 | 306,706 | | 395,000 |
| 100160863 | YUCAIPA | CA | | 07/24/2024 | 8.125 | 314,807 | | 436,000 |
| 100160864 | LAKE FREDERICK | VA | | 07/24/2024 | 7.490 | 406,208 | | 569,000 |
| 100160865 | PHILADELPHIA | PA | | 07/24/2024 | 7.625 | 477,907 | | 705,000 |
| 100160866 | TWIN FALLS | ID | | 07/24/2024 | 7.125 | 325,913 | | 440,000 |
| 100160867 | AZLE | TX | | 07/24/2024 | 7.875 | 277,974 | | 365,000 |
| 100160868 | AZLE | TX | | 07/24/2024 | 7.875 | 277,974 | | 365,000 |
| 100160869 | AZLE | TX | | 07/24/2024 | 7.875 | 277,974 | | 365,000 |
| 100160870 | HOWARD | OH | | 07/24/2024 | 7.625 | 290,555 | | 374,000 |
| 100160871 | ALTAMONTE SPRINGS | FL | | 07/24/2024 | 8.125 | 212,522 | | 286,500 |
| 100160872 | PITTSBURGH | PA | | 07/24/2024 | 8.125 | 274,896 | | 338,000 |
| 100160873 | CLIFTON | CO | | 07/24/2024 | 7.624 | 401,756 | | 535,000 |
| 100160874 | EDMOND | OK | | 07/24/2024 | 7.875 | 268,935 | | 340,000 |
| 100160875 | CLIFTON | CO | | 07/24/2024 | 7.624 | 413,322 | | 545,000 |
| 100160876 | MILTON | FL | | 07/24/2024 | 7.490 | 159,177 | | 232,000 |
| 100160877 | MABELVALE | AR | | 07/24/2024 | 8.125 | 369,684 | | 450,000 |
| 100160878 | WILLIAMSTOWN | NJ | | 07/24/2024 | 7.625 | 237,183 | | 310,000 |
| 100160879 | LOS ANGELES | CA | | 07/24/2024 | 7.490 | 504,328 | | 740,000 |
| 100160880 | KANSAS CITY | MO | | 07/24/2024 | 6.990 | 312,259 | | 410,000 |
| 100160881 | MADISON | TN | | 07/24/2024 | 7.490 | 253,788 | | 350,000 |
| 100160882 | OAKLAND | TN | | 07/24/2024 | 7.500 | 305,484 | | 443,000 |
| 100160883 | STONE MOUNTAIN | GA | | 07/24/2024 | 7.625 | 225,809 | | 295,000 |
| 100160884 | OCEAN CITY | NJ | | 07/24/2024 | 7.500 | 671,482 | | 875,000 |
| 100160885 | ATLANTIC CITY | NJ | | 07/24/2024 | 7.875 | 191,318 | | 265,000 |
| 100160886 | MARGATE | NJ | | 07/24/2024 | 7.125 | 773,346 | | 1,185,000 |
| 100160887 | MARIETTA | GA | | 07/24/2024 | 7.375 | 631,699 | | 829,000 |
| 100160888 | RICHMOND | CA | | 07/24/2024 | 6.625 | 644,062 | | 860,000 |
| 100160889 | BIG BEAR LAKE | CA | | 07/24/2024 | 7.250 | 250,879 | | 370,000 |
| 100160890 | PORT SAINT LUCIE | FL | | 07/24/2024 | 6.625 | 269,003 | | 365,000 |
| 100160891 | SUQUAMISH | WA | | 07/24/2024 | 7.500 | 266,456 | | 345,000 |
| 100160892 | GARDEN VALLEY | ID | | 07/24/2024 | 6.990 | 571,724 | | 850,000 |
| 100160893 | ANTHEM | AZ | | 07/24/2024 | 8.000 | 641,080 | | 790,000 |
| 100160894 | RUSO | ND | | 07/24/2024 | 7.125 | 291,179 | | 390,000 |
| 100160895 | HUNTINGTON BEACH | CA | | 07/24/2024 | 6.624 | 1,101,889 | | 1,650,000 |
| 100160896 | MIAMI | FL | | 07/24/2024 | 8.000 | 303,087 | | 397,000 |
| 100160897 | POTTSTOWN | PA | | 07/24/2024 | 7.250 | 242,116 | | 320,000 |
| 100160898 | JORDAN | MN | | 07/24/2024 | 7.500 | 259,215 | | 340,000 |
| 100160899 | BAKERSFIELD | CA | | 07/24/2024 | 7.125 | 249,431 | | 325,000 |
| 100160900 | CEDAR PARK | TX | | 07/24/2024 | 7.875 | 346,767 | | 458,000 |
| 100160901 | CELINA | TX | | 07/24/2024 | 6.990 | 731,614 | | 1,078,000 |
| 100160902 | TOMS RIVER | NJ | | 07/24/2024 | 7.624 | 1,046,945 | | 1,400,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160903 | JACKSONVILLE | AL | | 07/24/2024 | 7.624 | 194,964 | | 265,000 |
| 100160904 | ROYERSFORD | PA | | 07/24/2024 | 6.990 | 363,550 | | 510,000 |
| 100160905 | LAKE HAVASU CITY | AZ | | 07/24/2024 | 6.999 | 685,665 | | 911,000 |
| 100160906 | WARMINSTER | PA | | 07/24/2024 | 7.500 | 259,524 | | 336,000 |
| 100160907 | SAINT PETERSBURG | FL | | 07/24/2024 | 7.125 | 364,916 | | 450,000 |
| 100160908 | TUCSON | AZ | | 07/24/2024 | 7.624 | 305,655 | | 415,000 |
| 100160909 | LITTLE ELM | TX | | 07/24/2024 | 7.375 | 335,566 | | 446,000 |
| 100160910 | HAMILTON | NJ | | 07/24/2024 | 7.624 | 215,293 | | 310,000 |
| 100160911 | SAVANNAH | GA | | 07/24/2024 | 7.500 | 216,609 | | 285,000 |
| 100160912 | PEMBROKE PINES | FL | | 07/24/2024 | 7.624 | 489,729 | | 600,000 |
| 100160913 | PORT CHARLOTTE | FL | | 07/24/2024 | 7.499 | 272,710 | | 344,000 |
| 100160914 | KISSIMMEE | FL | | 07/24/2024 | 7.499 | 234,837 | | 350,000 |
| 100160915 | GRAND PRAIRIE | TX | | 07/24/2024 | 7.250 | 226,502 | | 300,000 |
| 100160916 | BLUE RIDGE | GA | | 07/24/2024 | 7.250 | 485,936 | | 637,500 |
| 100160917 | NEWPORT | RI | | 07/24/2024 | 7.499 | 549,242 | | 670,000 |
| 100160918 | AUSTIN | TX | | 07/24/2024 | 7.375 | 529,489 | | 710,000 |
| 100160919 | EASLEY | SC | | 07/24/2024 | 7.375 | 285,007 | | 375,000 |
| 100160920 | LAWRENCEVILLE | GA | | 07/24/2024 | 8.125 | 308,792 | | 376,000 |
| 100160922 | BIRMINGHAM | AL | | 07/24/2024 | 7.000 | 240,424 | | 315,000 |
| 100160923 | PROVIDENCE | RI | | 07/24/2024 | 7.124 | 486,993 | | 640,000 |
| 100160924 | LAS VEGAS | NV | | 07/24/2024 | 6.999 | 343,463 | | 482,000 |
| 100160925 | LEEHIGH ACRES | FL | | 07/24/2024 | 7.624 | 318,011 | | 435,000 |
| 100160926 | LAKE WORTH BEACH | FL | | 07/24/2024 | 7.500 | 326,874 | | 454,000 |
| 100160927 | RENTON | GBR | | 07/24/2024 | 6.990 | 577,268 | | 760,000 |
| 100160928 | EVERETT | WA | | 07/24/2024 | 8.125 | 865,542 | | 1,125,000 |
| 100160929 | JOHNSTOWN | NY | | 07/24/2024 | 7.624 | 214,744 | | 295,000 |
| 100160930 | CLEARWATER | FL | | 07/24/2024 | 8.000 | 285,191 | | 400,000 |
| 100160931 | HARLEYSVILLE | PA | | 07/24/2024 | 7.624 | 272,041 | | 360,000 |
| 100160932 | CLINTON | WA | | 07/24/2024 | 7.624 | 357,467 | | 451,000 |
| 100160933 | PRINCETON | TX | | 07/24/2024 | 7.500 | 235,207 | | 308,000 |
| 100160934 | MACUNGIE | PA | | 07/24/2024 | 7.124 | 257,209 | | 362,000 |
| 100160935 | IMPERIAL BEACH | CA | | 07/24/2024 | 7.624 | 592,887 | | 765,000 |
| 100160936 | PITTSBURGH | PA | | 07/24/2024 | 7.125 | 306,525 | | 460,000 |
| 100160937 | ROSEVILLE | CA | | 07/24/2024 | 7.490 | 375,631 | | 570,000 |
| 100160938 | COLUMBUS | GA | | 07/24/2024 | 8.125 | 182,346 | | 227,000 |
| 100160939 | DUNELLEN | NJ | | 07/24/2024 | 7.374 | 349,698 | | 455,000 |
| 100160940 | VALLEJO | CA | | 07/24/2024 | 7.499 | 340,562 | | 497,000 |
| 100160941 | STOCKTON | CA | | 07/24/2024 | 8.125 | 220,195 | | 335,000 |
| 100160942 | SAN DIEGO | CA | | 07/24/2024 | 7.625 | 542,416 | | 705,000 |
| 100160943 | STOCKTON | CA | | 07/24/2024 | 8.125 | 180,553 | | 225,000 |
| 100160944 | NORCO | CA | | 07/24/2024 | 7.124 | 782,526 | | 1,175,000 |
| 100160945 | ROSEVILLE | CA | | 07/24/2024 | 7.624 | 434,279 | | 600,000 |
| 100160946 | OCEAN CITY | NJ | | 07/24/2024 | 7.625 | 902,342 | | 1,175,000 |
| 100160947 | WORCESTER | MA | | 07/24/2024 | 7.625 | 269,781 | | 345,000 |
| 100160948 | MULBERRY | FL | | 07/24/2024 | 7.875 | 234,150 | | 290,000 |
| 100160949 | IRVINE | GBR | | 07/24/2024 | 7.624 | 657,444 | | 900,000 |
| 100160950 | NEWNAN | GA | | 07/24/2024 | 7.375 | 298,347 | | 422,000 |
| 100160951 | APEX | GBR | | 07/24/2024 | 6.990 | 336,944 | | 487,000 |
| 100160952 | VICTOR | ID | | 07/24/2024 | 7.625 | 469,951 | | 605,000 |
| 100160953 | HAWTHORNE | CA | | 07/24/2024 | 7.875 | 663,631 | | 860,000 |
| 100160954 | ALPHARETTA | GA | | 07/24/2024 | 7.500 | 335,790 | | 445,000 |
| 100160955 | PLYMOUTH | MI | | 07/24/2024 | 7.500 | 343,738 | | 530,000 |
| 100160956 | HOUSTON | GBR | | 07/24/2024 | 7.490 | 257,704 | | 340,000 |
| 100160957 | FORT WORTH | GBR | | 07/24/2024 | 7.624 | 227,460 | | 315,000 |
| 100160958 | KENT | GBR | | 07/24/2024 | 7.375 | 480,817 | | 635,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100160959 | CANADENSIS | PA | | 07/24/2024 | 6.875 | 459,798 | | 610,000 |
| 100160960 | FORNEY | TX | | 07/24/2024 | 7.625 | 254,794 | | 320,000 |
| 100160961 | ATLANTA | GA | | 07/24/2024 | 7.490 | 331,858 | | 431,000 |
| 100160962 | MURRIETA | CA | | 07/24/2024 | 7.490 | 324,767 | | 525,000 |
| 100160963 | PORT ISABEL | TX | | 07/24/2024 | 7.624 | 271,561 | | 360,000 |
| 100160964 | KENNESAW | GA | | 07/24/2024 | 8.125 | 263,429 | | 343,000 |
| 100160965 | SUN CITY WEST | AZ | | 07/24/2024 | 8.125 | 440,013 | | 538,000 |
| 100160966 | SACRAMENTO | CA | | 07/24/2024 | 8.000 | 274,548 | | 355,000 |
| 100160967 | CLERMONT | FL | | 07/24/2024 | 7.990 | 267,715 | | 333,000 |
| 100160968 | NORMAN | OK | | 07/24/2024 | 6.750 | 263,325 | | 352,000 |
| 100160969 | ANNA | TX | | 07/24/2024 | 7.490 | 254,331 | | 316,000 |
| 100160970 | MESQUITE | TX | | 07/24/2024 | 7.490 | 240,653 | | 313,000 |
| 100160971 | RENO | NV | | 07/24/2024 | 8.125 | 473,395 | | 628,000 |
| 100160972 | GULF SHORES | AL | | 07/24/2024 | 5.990 | 339,172 | | 462,000 |
| 100160973 | WINNABOW | NC | | 07/24/2024 | 6.750 | 259,577 | | 346,000 |
| 100160974 | MISSOURI CITY | TX | | 07/24/2024 | 7.625 | 258,289 | | 316,000 |
| 100160975 | SAINT AUGUSTINE | FL | | 07/24/2024 | 5.875 | 208,897 | | 295,000 |
| 100160976 | ARGYLE | TX | | 07/24/2024 | 7.625 | 262,716 | | 340,000 |
| 100160977 | CHARLOTTE | NC | | 07/24/2024 | 5.990 | 259,178 | | 355,000 |
| 100160978 | HENDERSON | NV | | 07/24/2024 | 5.990 | 351,366 | | 452,000 |
| 100160979 | LATHROP | CA | | 07/24/2024 | 8.125 | 439,804 | | 715,000 |
| 100160980 | DELAWARE | OH | | 07/24/2024 | 5.500 | 280,057 | | 443,000 |
| 100160981 | LITTLE RIVER | SC | | 07/24/2024 | 6.125 | 242,460 | | 348,000 |
| 100160982 | BRADENTON | FL | | 07/24/2024 | 7.625 | 362,202 | | 480,000 |
| 100160983 | COACHELLA | CA | | 07/24/2024 | 5.990 | 420,550 | | 610,000 |
| 100160984 | NEW BRAUNFELS | TX | | 07/24/2024 | 5.750 | 243,196 | | 336,000 |
| 100160985 | ATHENS | AL | | 07/24/2024 | 6.125 | 237,929 | | 306,000 |
| 100160986 | RANCHO SANTA MARGARITA | CA | | 07/24/2024 | 7.875 | 737,184 | | 910,000 |
| 100160987 | MILLVILLE | DE | | 07/24/2024 | 5.990 | 387,881 | | 510,000 |
| 100160988 | HOUSTON | TX | | 07/24/2024 | 6.125 | 229,692 | | 310,000 |
| 100160989 | CONCRETE | WA | | 07/24/2024 | 8.125 | 543,090 | | 660,000 |
| 100160990 | GREENVILLE | SC | | 07/24/2024 | 7.875 | 351,315 | | 455,000 |
| 100160991 | GRAPEVIEW | WA | | 07/24/2024 | 7.625 | 568,985 | | 815,000 |
| 100160992 | PACKWOOD | WA | | 07/24/2024 | 7.500 | 292,749 | | 394,000 |
| 100160993 | NEW MEADOWS | ID | | 07/24/2024 | 7.625 | 253,661 | | 327,000 |
| 100160994 | BAKERSFIELD | CA | | 07/24/2024 | 7.625 | 303,449 | | 410,000 |
| 100160995 | KOKOMO | IN | | 07/24/2024 | 7.250 | 247,548 | | 350,000 |
| 100160996 | SAINT AUGUSTINE | FL | | 07/24/2024 | 6.125 | 211,653 | | 291,000 |
| 100160997 | LAND O LAKES | FL | | 07/24/2024 | 6.750 | 237,103 | | 330,000 |
| 100160998 | HUDDLESTON | VA | | 07/24/2024 | 8.125 | 509,902 | | 670,000 |
| 100160999 | TACOMA | WA | | 07/24/2024 | 7.990 | 431,855 | | 605,000 |
| 100161000 | CAMDENTON | MO | | 07/24/2024 | 7.375 | 487,201 | | 662,000 |
| 100161001 | AYNOR | SC | | 07/24/2024 | 6.125 | 210,262 | | 280,000 |
| 100161002 | FORT MYERS | FL | | 07/24/2024 | 7.990 | 247,733 | | 303,000 |
| 100161003 | MARQUETTE | MI | | 07/24/2024 | 7.625 | 246,120 | | 317,400 |
| 100161004 | NORCROSS | GA | | 07/24/2024 | 7.625 | 170,840 | | 216,000 |
| 100161005 | WOODSTOCK | GA | | 07/24/2024 | 7.624 | 372,124 | | 482,000 |
| 100161006 | MYRTLE BEACH | SC | | 07/24/2024 | 7.490 | 242,620 | | 315,000 |
| 100161007 | WHITNEY | TX | | 07/24/2024 | 7.490 | 330,699 | | 445,000 |
| 100161008 | VENICE | FL | | 07/24/2024 | 7.625 | 305,740 | | 395,000 |
| 100161009 | LEANDER | TX | | 07/24/2024 | 7.490 | 592,721 | | 785,000 |
| 100161010 | VIRGINIA BEACH | VA | | 07/24/2024 | 6.875 | 345,374 | | 464,900 |
| 100161011 | EUREKA | CA | | 07/24/2024 | 7.625 | 260,519 | | 342,000 |
| 100161012 | CALABASH | NC | | 07/24/2024 | 7.000 | 271,301 | | 360,000 |
| 100161013 | NEEDVILLE | TX | | 07/24/2024 | 7.625 | 239,649 | | 310,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161014 | BERRIEN SPRGS | MI | | 07/24/2024 | 8.000 | 271,020 | | 355,000 |
| 100161015 | FRANKFORD | DE | | 07/24/2024 | 7.990 | 396,469 | | 525,000 |
| 100161016 | VISALIA | CA | | 07/24/2024 | 7.625 | 374,018 | | 485,000 |
| 100161017 | LAWRENCEVILLE | GA | | 07/24/2024 | 8.625 | 296,636 | | 360,000 |
| 100161018 | DESOTO | TX | | 07/24/2024 | 7.625 | 297,220 | | 398,000 |
| 100161019 | MAGNOLIA | TX | | 07/24/2024 | 4.990 | 224,968 | | 325,000 |
| 100161020 | ELK | WA | | 07/24/2024 | 7.500 | 429,071 | | 569,000 |
| 100161021 | BRENHAM | TX | | 07/24/2024 | 7.625 | 596,180 | | 772,500 |
| 100161022 | MCKINNEY | TX | | 07/24/2024 | 8.125 | 310,374 | | 415,000 |
| 100161023 | ROUND ROCK | TX | | 07/24/2024 | 7.875 | 262,461 | | 346,000 |
| 100161024 | BONDVILLE | VT | | 07/24/2024 | 6.875 | 774,172 | | 1,570,000 |
| 100161025 | SAN TAN VALLEY | AZ | | 07/24/2024 | 5.990 | 521,825 | | 680,000 |
| 100161026 | PROVIDENCE VILLAGE | TX | | 07/24/2024 | 8.125 | 328,929 | | 412,000 |
| 100161027 | FARMINGTON | MN | | 07/24/2024 | 6.875 | 381,920 | | 560,000 |
| 100161028 | BUENA VISTA | CO | | 07/24/2024 | 7.625 | 330,195 | | 430,000 |
| 100161029 | CHARLOTTE | NC | | 07/24/2024 | 8.125 | 316,809 | | 385,000 |
| 100161030 | MARYVILLE | TN | | 07/24/2024 | 7.500 | 257,344 | | 320,000 |
| 100161031 | PARRISH | FL | | 07/24/2024 | 7.625 | 319,537 | | 395,000 |
| 100161032 | RIVIERA BEACH | FL | | 07/24/2024 | 7.625 | 417,113 | | 575,000 |
| 100161033 | DEBARY | FL | | 07/24/2024 | 7.250 | 292,914 | | 397,000 |
| 100161034 | SUN CITY WEST | AZ | | 07/24/2024 | 7.625 | 490,063 | | 655,000 |
| 100161035 | VENICE | FL | | 07/24/2024 | 7.624 | 424,497 | | 610,000 |
| 100161036 | SAINT GERMAIN | WI | | 07/24/2024 | 7.625 | 267,681 | | 374,000 |
| 100161037 | THOUSAND OAKS | CA | | 07/24/2024 | 7.125 | 783,614 | | 1,150,000 |
| 100161038 | CHARLEVOIX | MI | | 07/24/2024 | 7.625 | 290,895 | | 375,000 |
| 100161039 | HOUSTON | TX | | 07/24/2024 | 6.990 | 234,108 | | 310,000 |
| 100161040 | PHILADELPHIA | PA | | 07/24/2024 | 8.000 | 239,042 | | 295,000 |
| 100161041 | MINNEAPOLIS | MN | | 07/24/2024 | 8.125 | 238,504 | | 291,000 |
| 100161042 | BLUFFTON | SC | | 07/24/2024 | 7.625 | 361,476 | | 451,000 |
| 100161043 | KISSIMMEE | FL | | 07/24/2024 | 6.500 | 207,149 | | 321,000 |
| 100161044 | FREDERICK | MD | | 07/24/2024 | 7.250 | 474,717 | | 620,000 |
| 100161045 | HIGHLAND | IN | | 07/24/2024 | 7.625 | 218,503 | | 290,000 |
| 100161046 | POINCIANA | FL | | 07/24/2024 | 6.625 | 252,264 | | 395,000 |
| 100161047 | BENTONVILLE | AR | | 07/24/2024 | 7.490 | 285,293 | | 378,700 |
| 100161048 | MCKINNEY | TX | | 07/24/2024 | 6.875 | 395,446 | | 500,000 |
| 100161049 | BUFFALO | MN | | 07/24/2024 | 7.625 | 297,543 | | 390,000 |
| 100161050 | RESTON | VA | | 07/24/2024 | 7.990 | 233,434 | | 320,000 |
| 100161051 | COQUILLE | OR | | 07/24/2024 | 7.125 | 246,983 | | 330,000 |
| 100161052 | TAMPA | FL | | 07/24/2024 | 7.990 | 288,010 | | 365,000 |
| 100161053 | SCOTTSDALE | AZ | | 07/24/2024 | 7.625 | 734,624 | | 1,250,000 |
| 100161054 | HILTON HEAD ISLAND | SC | | 07/24/2024 | 7.500 | 327,923 | | 427,000 |
| 100161055 | VENICE | FL | | 07/24/2024 | 8.125 | 351,010 | | 475,000 |
| 100161056 | HILLSBORO | OR | | 07/24/2024 | 5.999 | 481,387 | | 656,000 |
| 100161057 | NOKOMIS | FL | | 07/24/2024 | 7.375 | 372,796 | | 520,000 |
| 100161058 | AURORA | CO | | 07/24/2024 | 6.990 | 358,364 | | 490,000 |
| 100161059 | ROSEVILLE | CA | | 07/24/2024 | 7.875 | 502,111 | | 650,000 |
| 100161060 | LITTLE ROCK | AR | | 07/24/2024 | 7.624 | 251,626 | | 310,000 |
| 100161061 | PARRISH | FL | | 07/24/2024 | 7.375 | 358,632 | | 500,000 |
| 100161062 | VENICE | FL | | 07/24/2024 | 7.625 | 662,759 | | 818,000 |
| 100161063 | TAMPA | FL | | 07/24/2024 | 7.500 | 692,329 | | 900,000 |
| 100161064 | MANHATTAN | KS | | 07/24/2024 | 7.875 | 247,031 | | 322,000 |
| 100161065 | SUMMERVILLE | SC | | 07/24/2024 | 6.990 | 381,349 | | 477,000 |
| 100161066 | MERIDIAN | ID | | 07/24/2024 | 6.750 | 360,946 | | 455,000 |
| 100161067 | FISHERS | IN | | 07/24/2024 | 7.500 | 322,585 | | 421,000 |
| 100161068 | SURPRISE | AZ | | 07/24/2024 | 5.500 | 318,863 | | 448,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161069 | AURORA | CO | | 07/24/2024 | 5.375 | 395,256 | | 555,000 |
| 100161070 | GOODYEAR | AZ | | 07/24/2024 | 7.625 | 379,922 | | 485,000 |
| 100161071 | POTTSTOWN | PA | | 07/24/2024 | 5.990 | 410,365 | | 561,000 |
| 100161072 | FAYETTEVILLE | AR | | 07/24/2024 | 7.625 | 254,009 | | 337,000 |
| 100161073 | LONGBOAT KEY | FL | | 07/24/2024 | 6.990 | 316,356 | | 540,000 |
| 100161074 | CLOVIS | CA | | 07/24/2024 | 7.125 | 282,252 | | 390,000 |
| 100161075 | RALEIGH | NC | | 07/24/2024 | 7.125 | 274,166 | | 346,000 |
| 100161076 | PALM BAY | FL | | 07/24/2024 | 7.000 | 230,934 | | 340,000 |
| 100161077 | MAGNOLIA | NLD | | 07/24/2024 | 7.125 | 236,248 | | 323,000 |
| 100161078 | FISHERS | IN | | 07/24/2024 | 6.625 | 279,560 | | 353,000 |
| 100161080 | TUSTIN | GBR | | 07/24/2024 | 7.875 | 539,221 | | 750,000 |
| 100161081 | RIVIERA BEACH | GBR | | 07/24/2024 | 7.990 | 506,361 | | 700,000 |
| 100161082 | SEMINOLE | GBR | | 07/24/2024 | 7.625 | 542,854 | | 710,000 |
| 100161083 | COLORADO SPRINGS | GBR | | 07/24/2024 | 5.875 | 295,603 | | 414,000 |
| 100161084 | WINDSOR | CO | | 07/24/2024 | 5.875 | 348,696 | | 505,000 |
| 100161085 | PEMBROKE PINES | NLD | | 07/24/2024 | 7.375 | 294,061 | | 385,000 |
| 100161086 | FLOWERY BRANCH | GA | | 07/24/2024 | 7.875 | 241,185 | | 312,000 |
| 100161087 | VIAN | OK | | 07/24/2024 | 7.500 | 237,436 | | 290,000 |
| 100161088 | MEMPHIS | TN | | 07/24/2024 | 7.375 | 239,876 | | 325,000 |
| 100161089 | HUNTERSVILLE | NC | | 07/24/2024 | 7.625 | 282,694 | | 420,000 |
| 100161090 | NEW BRAUNFELS | TX | | 07/24/2024 | 5.500 | 219,870 | | 309,000 |
| 100161091 | NEW BRAUNFELS | TX | | 07/24/2024 | 5.750 | 230,834 | | 325,000 |
| 100161092 | HOUSTON | TX | | 07/24/2024 | 6.125 | 249,482 | | 325,000 |
| 100161093 | CAPE CORAL | FL | | 07/24/2024 | 6.990 | 241,929 | | 303,000 |
| 100161094 | LEBANON | TN | | 07/24/2024 | 6.500 | 216,836 | | 310,000 |
| 100161095 | BLOOMINGDALE | GA | | 07/24/2024 | 7.500 | 267,446 | | 360,000 |
| 100161096 | DENVER | NC | | 07/24/2024 | 5.500 | 345,419 | | 520,000 |
| 100161097 | OCALA | FL | | 07/24/2024 | 5.990 | 243,797 | | 336,000 |
| 100161098 | SAINT AUGUSTINE | FL | | 07/24/2024 | 7.500 | 252,275 | | 328,000 |
| 100161099 | ROSHARON | TX | | 07/24/2024 | 5.990 | 254,696 | | 328,000 |
| 100161100 | TROUTMAN | NC | | 07/24/2024 | 5.990 | 307,783 | | 400,000 |
| 100161101 | HUNTERSVILLE | NC | | 07/24/2024 | 7.375 | 216,162 | | 403,000 |
| 100161102 | LURAY | VA | | 07/24/2024 | 6.500 | 202,146 | | 260,000 |
| 100161103 | WESLEY CHAPEL | FL | | 07/24/2024 | 8.000 | 440,246 | | 540,000 |
| 100161104 | SAINT AUGUSTINE | FL | | 07/24/2024 | 8.125 | 253,188 | | 322,000 |
| 100161105 | VENICE | FL | | 07/24/2024 | 8.125 | 410,609 | | 525,000 |
| 100161106 | SAINT AUGUSTINE | FL | | 07/24/2024 | 7.625 | 272,707 | | 338,000 |
| 100161107 | MYRTLE BEACH | SC | | 07/24/2024 | 5.990 | 305,792 | | 453,000 |
| 100161108 | PALM COAST | FL | | 07/24/2024 | 6.500 | 210,615 | | 273,000 |
| 100161110 | HOMOSASSA | FL | | 07/24/2024 | 7.625 | 279,344 | | 365,000 |
| 100161111 | VIRGINIA BEACH | VA | | 07/24/2024 | 7.625 | 542,131 | | 685,000 |
| 100161112 | CAMBRIDGE | MD | | 07/24/2024 | 6.125 | 206,769 | | 290,000 |
| 100161113 | ROSEVILLE | CA | | 07/24/2024 | 6.125 | 307,658 | | 465,000 |
| 100161114 | RIVERSIDE | WA | | 07/24/2024 | 7.990 | 491,200 | | 600,000 |
| 100161115 | FORT WORTH | TX | | 07/24/2024 | 6.500 | 257,218 | | 373,000 |
| 100161116 | MERCED | CA | | 07/24/2024 | 5.990 | 397,472 | | 543,000 |
| 100161117 | MERCED | CA | | 07/24/2024 | 6.125 | 325,358 | | 478,000 |
| 100161118 | KELLEYS ISLAND | OH | | 07/24/2024 | 7.500 | 352,818 | | 472,000 |
| 100161119 | MANCOS | CO | | 07/24/2024 | 7.125 | 345,725 | | 500,000 |
| 100161120 | MERCED | CA | | 07/24/2024 | 6.500 | 361,908 | | 493,000 |
| 100161121 | UPLAND | CA | | 07/24/2024 | 7.125 | 536,601 | | 750,000 |
| 100161122 | BOWIE | MD | | 07/24/2024 | 7.875 | 425,796 | | 600,000 |
| 100161123 | JASPER | GA | | 07/24/2024 | 7.490 | 251,540 | | 325,000 |
| 100161124 | DURHAM | NC | | 07/24/2024 | 7.375 | 322,930 | | 457,000 |
| 100161125 | LEXINGTON | KY | | 07/24/2024 | 7.500 | 269,219 | | 335,000 |

# SCHEDULE B - PART 2

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

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|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161126 | NORTH CHARLESTON | SC | | 07/24/2024 | 7.375 | 234,438 | | 309,990 |
| 100161127 | JURUPA VALLEY | CA | | 07/24/2024 | 7.125 | 264,116 | | 432,000 |
| 100161128 | WAYNE | NJ | | 07/24/2024 | 6.875 | 377,428 | | 525,000 |
| 100161129 | RIVERBANK | CA | | 07/24/2024 | 7.500 | 237,583 | | 300,000 |
| 100161130 | BUCKEYE | AZ | | 07/24/2024 | 5.500 | 290,614 | | 439,000 |
| 100161131 | PENDERGRASS | GA | | 07/24/2024 | 5.990 | 228,155 | | 326,000 |
| 100161132 | MARGATE CITY | NJ | | 07/24/2024 | 7.500 | 614,413 | | 860,000 |
| 100161133 | PALM BAY | FL | | 07/24/2024 | 6.250 | 234,420 | | 310,000 |
| 100161134 | MEDINA | MN | | 07/24/2024 | 6.375 | 319,588 | | 410,000 |
| 100161135 | CROWN POINT | IN | | 07/24/2024 | 5.875 | 297,921 | | 390,000 |
| 100161136 | TAHUYA | WA | | 07/24/2024 | 7.250 | 544,159 | | 760,000 |
| 100161137 | RANCHO CORDOVA | CA | | 07/24/2024 | 6.375 | 425,547 | | 541,500 |
| 100161138 | MEDINA | MN | | 07/24/2024 | 6.500 | 347,247 | | 442,000 |
| 100161139 | NASHUA | NH | | 07/24/2024 | 7.625 | 400,405 | | 490,000 |
| 100161140 | GREENSBORO | NC | | 07/24/2024 | 7.375 | 250,308 | | 330,000 |
| 100161141 | WEEKI WACHEE | FL | | 07/24/2024 | 6.875 | 334,276 | | 434,000 |
| 100161142 | INDIANAPOLIS | IN | | 07/24/2024 | 7.625 | 278,085 | | 350,000 |
| 100161143 | SPANISH FORK | UT | | 07/24/2024 | 7.875 | 302,388 | | 560,000 |
| 100161144 | CANTON | GA | | 07/24/2024 | 8.000 | 302,431 | | 392,000 |
| 100161145 | COOPER CITY | FL | | 07/24/2024 | 7.624 | 303,622 | | 370,000 |
| 100161146 | ELKTON | MD | | 07/24/2024 | 7.500 | 250,868 | | 345,000 |
| 100161147 | WILMINGTON | NC | | 07/24/2024 | 8.125 | 271,648 | | 364,000 |
| 100161148 | TUCSON | AZ | | 07/24/2024 | 7.990 | 245,591 | | 315,000 |
| 100161149 | COUNCIL GROVE | KS | | 07/24/2024 | 7.375 | 165,232 | | 336,000 |
| 100161150 | TEMPE | AZ | | 07/24/2024 | 7.625 | 492,962 | | 645,000 |
| 100161151 | OFALLON | MO | | 07/24/2024 | 7.625 | 278,138 | | 345,000 |
| 100161152 | NEW TAZEWELL | TN | | 07/24/2024 | 7.875 | 439,253 | | 590,000 |
| 100161153 | CHARLOTTE | NC | | 07/24/2024 | 7.375 | 345,235 | | 460,000 |
| 100161154 | RENO | NV | | 07/24/2024 | 7.500 | 481,976 | | 627,000 |
| 100161155 | KYLE | TX | | 07/24/2024 | 7.625 | 292,893 | | 362,500 |
| 100161156 | SURPRISE | AZ | | 07/24/2024 | 7.625 | 306,736 | | 375,000 |
| 100161157 | FREEPORT | FL | | 07/24/2024 | 8.125 | 317,330 | | 408,000 |
| 100161158 | HENDERSON | NV | | 07/24/2024 | 5.250 | 273,915 | | 390,000 |
| 100161159 | CLOVIS | CA | | 07/24/2024 | 7.625 | 490,269 | | 635,000 |
| 100161160 | IRVING | TX | | 07/24/2024 | 8.125 | 288,402 | | 354,000 |
| 100161161 | SACRAMENTO | CA | | 07/24/2024 | 7.375 | 275,385 | | 340,000 |
| 100161162 | CORAL SPRINGS | FL | | 07/24/2024 | 7.624 | 294,301 | | 380,000 |
| 100161165 | NILES | IL | | 07/25/2024 | 9.375 | 292,165 | | 355,000 |
| 100161166 | ROHNERT PARK | CA | | 07/25/2024 | 8.875 | 516,375 | | 680,000 |
| 100161167 | COMMERCE CITY | CO | | 07/25/2024 | 7.750 | 426,920 | | 545,000 |
| 100161168 | DANBURY | CT | | 07/25/2024 | 8.375 | 155,422 | | 245,000 |
| 100161169 | MIAMI | FL | | 07/25/2024 | 7.250 | 365,804 | | 651,000 |
| 100161170 | MADERA | CA | | 07/25/2024 | 8.875 | 325,020 | | 399,000 |
| 100161171 | STOCKTON | CA | | 07/25/2024 | 8.125 | 337,803 | | 435,000 |
| 100161172 | RICHMOND | TX | | 07/25/2024 | 7.625 | 3,227,412 | | 5,700,000 |
| 100161173 | FRESNO | CA | | 07/25/2024 | 9.500 | 234,555 | | 334,000 |
| 100161174 | MIDLOTHIAN | VA | | 07/25/2024 | 8.250 | 244,060 | | 351,000 |
| 100161175 | MODESTO | CA | | 07/25/2024 | 8.875 | 270,630 | | 395,000 |
| 100161177 | SUMMERVILLE | SC | | 07/25/2024 | 8.000 | 218,587 | | 365,000 |
| 100161179 | NIPOMO | CA | | 07/25/2024 | 10.375 | 513,031 | | 650,000 |
| 100161180 | COLUMBUS | OH | | 07/25/2024 | 8.750 | 258,261 | | 355,000 |
| 100161181 | FORT MYERS | FL | | 07/25/2024 | 8.750 | 1,155,480 | | 1,400,000 |
| 100161183 | HOLIDAY | FL | | 07/25/2024 | 8.500 | 180,927 | | 218,000 |
| 100161291 | SEATTLE | WA | | 07/25/2024 | 7.375 | 611,069 | | 800,000 |
| 100161292 | COMPTON | CA | | 07/25/2024 | 7.125 | 553,775 | | 750,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161293 | CLINTON | MD | | 07/25/2024 | 7.375 | 296,085 | | 392,000 |
| 100161294 | PETALUMA | CA | | 07/25/2024 | 7.250 | 212,576 | | 2,246,000 |
| 100161295 | MARIETTA | GA | | 07/25/2024 | 7.625 | 331,641 | | 700,000 |
| 100161296 | PORTLAND | OR | | 07/25/2024 | 6.990 | 320,281 | | 535,000 |
| 100161297 | AUGUSTA | GA | | 07/25/2024 | 7.990 | 216,652 | | 283,000 |
| 100161298 | BENTONVILLE | AR | | 07/25/2024 | 6.625 | 319,081 | | 428,000 |
| 100161299 | LAKE JACKSON | TX | | 07/25/2024 | 7.625 | 272,854 | | 357,000 |
| 100161300 | HAMPSTEAD | NC | | 07/25/2024 | 6.990 | 209,534 | | 280,000 |
| 100161301 | PEMBROKE PINES | FL | | 07/25/2024 | 7.625 | 175,485 | | 272,000 |
| 100161302 | NEW HAVEN | CT | | 07/25/2024 | 6.625 | 203,981 | | 340,000 |
| 100161303 | MESA | AZ | | 07/25/2024 | 8.125 | 455,408 | | 565,000 |
| 100161304 | MERCED | CA | | 07/25/2024 | 6.500 | 201,158 | | 365,000 |
| 100161305 | VENTNOR CITY | NJ | | 07/25/2024 | 6.990 | 426,122 | | 612,000 |
| 100161306 | GRANDVIEW | WA | | 07/25/2024 | 7.990 | 237,429 | | 468,000 |
| 100161307 | EAGAN | MN | | 07/25/2024 | 6.375 | 149,130 | | 465,000 |
| 100161308 | BRIDGEWATER | NJ | | 07/25/2024 | 7.625 | 196,470 | | 445,000 |
| 100161309 | WASHINGTON | DC | | 07/25/2024 | 7.625 | 627,628 | | 840,000 |
| 100161310 | FUQUAY VARINA | NC | | 07/25/2024 | 7.125 | 456,385 | | 680,000 |
| 100161311 | FALLS CHURCH | VA | | 07/25/2024 | 7.500 | 155,686 | | 418,000 |
| 100161312 | ANNA | TX | | 07/25/2024 | 7.500 | 207,906 | | 313,000 |
| 100161313 | PASADENA | CA | | 07/25/2024 | 5.990 | 346,226 | | 1,310,000 |
| 100161314 | SPRINGFIELD | OR | | 07/25/2024 | 6.875 | 177,441 | | 334,000 |
| 100161315 | SEATTLE | WA | | 07/25/2024 | 7.125 | 483,973 | | 710,000 |
| 100161317 | FORT WORTH | TX | | 07/25/2024 | 8.625 | 217,917 | | 270,000 |
| 100161318 | DAVENPORT | NLD | | 07/25/2024 | 6.990 | 235,568 | | 346,000 |
| 100161319 | BELLEVUE | PA | | 07/25/2024 | 7.125 | 201,539 | | 262,000 |
| 100161320 | FORT WORTH | TX | | 07/25/2024 | 8.125 | 202,601 | | 272,000 |
| 100161322 | FORT WORTH | NLD | | 07/25/2024 | 7.500 | 216,166 | | 285,000 |
| 100161323 | PHOENIX | AZ | | 07/25/2024 | 6.990 | 177,028 | | 290,000 |
| 100161324 | FORT WORTH | TX | | 07/25/2024 | 8.625 | 230,568 | | 300,000 |
| 100161325 | ALBANY | NLD | | 07/25/2024 | 6.990 | 153,176 | | 218,000 |
| 100161326 | FORT WORTH | TX | | 07/25/2024 | 6.990 | 200,442 | | 284,000 |
| 100161327 | ASHBURN | VA | | 07/25/2024 | 7.875 | 489,477 | | 768,000 |
| 100161328 | FORT WORTH | TX | | 07/25/2024 | 6.625 | 209,480 | | 285,000 |
| 100161329 | CHARLOTTE | NC | | 07/25/2024 | 7.125 | 246,328 | | 324,000 |
| 100161330 | CHARLOTTE | NC | | 07/25/2024 | 7.500 | 273,298 | | 357,000 |
| 100161331 | FORT WORTH | TX | | 07/25/2024 | 7.125 | 201,774 | | 264,000 |
| 100161332 | RANCHO MISSION VIEJO | GBR | | 07/25/2024 | 6.750 | 851,422 | | 1,265,000 |
| 100161333 | CHARLOTTE | GBR | | 07/25/2024 | 7.625 | 299,275 | | 389,000 |
| 100161334 | RICHMOND | GBR | | 07/25/2024 | 6.990 | 338,912 | | 430,000 |
| 100161335 | FONTANA | GBR | | 07/25/2024 | 6.250 | 405,222 | | 611,000 |
| 100161336 | GEORGETOWN | GBR | | 07/25/2024 | 7.125 | 254,450 | | 354,000 |
| 100161337 | CHARLOTTE | GBR | | 07/25/2024 | 7.625 | 312,513 | | 390,000 |
| 100161338 | MANTECA | CA | | 07/25/2024 | 6.990 | 491,506 | | 705,000 |
| 100161339 | CHARLOTTE | NC | | 07/25/2024 | 7.500 | 274,938 | | 388,900 |
| 100161340 | FALLING WATERS | WV | | 07/25/2024 | 7.125 | 202,367 | | 265,000 |
| 100161341 | CONROE | TX | | 07/25/2024 | 7.125 | 238,698 | | 315,000 |
| 100161342 | HOUSTON | TX | | 07/25/2024 | 7.125 | 276,667 | | 400,000 |
| 100161343 | MONTGOMERY | TX | | 07/25/2024 | 6.125 | 146,370 | | 295,000 |
| 100161344 | LAWRENCEVILLE | GA | | 07/25/2024 | 7.125 | 311,932 | | 419,000 |
| 100161345 | STEPHENSON | VA | | 07/25/2024 | 7.625 | 320,622 | | 419,400 |
| 100161346 | ROSENBERG | TX | | 07/25/2024 | 7.625 | 225,902 | | 343,000 |
| 100161347 | CONCORD | NC | | 07/25/2024 | 6.500 | 252,736 | | 340,000 |
| 100161348 | HOUSTON | TX | | 07/25/2024 | 7.125 | 276,703 | | 390,000 |
| 100161349 | TEMECULA | CA | | 07/25/2024 | 7.875 | 465,129 | | 605,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161350 | MANTECA | CA | | 07/25/2024 | 6.875 | 527,698 | | 701,000 |
| 100161351 | GEORGETOWN | TX | | 07/25/2024 | 7.500 | 306,807 | | 386,000 |
| 100161352 | CHARLOTTE | NC | | 07/25/2024 | 7.500 | 268,025 | | 376,000 |
| 100161353 | MCKINNEY | TX | | 07/25/2024 | 8.125 | 303,781 | | 383,000 |
| 100161354 | FORNEY | TX | | 07/25/2024 | 7.625 | 256,696 | | 335,000 |
| 100161355 | REDLANDS | CA | | 07/25/2024 | 7.125 | 458,787 | | 615,000 |
| 100161356 | AURORA | CO | | 07/25/2024 | 6.875 | 352,169 | | 475,000 |
| 100161357 | WINTER GARDEN | FL | | 07/25/2024 | 7.125 | 481,951 | | 615,000 |
| 100161358 | LAWRENCEVILLE | GA | | 07/25/2024 | 7.625 | 294,412 | | 370,000 |
| 100161359 | MANTECA | CA | | 07/25/2024 | 7.375 | 538,194 | | 705,500 |
| 100161361 | CHARLOTTE | NC | | 07/25/2024 | 6.875 | 231,724 | | 315,000 |
| 100161362 | NASHVILLE | TN | | 07/25/2024 | 7.625 | 207,929 | | 340,000 |
| 100161363 | CHARLOTTE | NC | | 07/25/2024 | 7.625 | 292,173 | | 382,000 |
| 100161364 | TEMECULA | CA | | 07/25/2024 | 6.625 | 331,616 | | 662,000 |
| 100161365 | MABLETON | GA | | 07/25/2024 | 6.875 | 307,485 | | 438,000 |
| 100161366 | NASHVILLE | TN | | 07/25/2024 | 7.125 | 264,215 | | 355,000 |
| 100161367 | CONCORD | NC | | 07/25/2024 | 8.125 | 259,107 | | 322,000 |
| 100161368 | MANTECA | CA | | 07/25/2024 | 8.625 | 542,886 | | 660,000 |
| 100161369 | WENDELL | NC | | 07/25/2024 | 7.125 | 284,132 | | 462,000 |
| 100161370 | WINTER GARDEN | FL | | 07/25/2024 | 7.125 | 371,856 | | 525,000 |
| 100161371 | FORNEY | TX | | 07/25/2024 | 6.500 | 247,950 | | 335,000 |
| 100161372 | MYRTLE BEACH | SC | | 07/25/2024 | 7.125 | 278,297 | | 409,000 |
| 100161373 | STATESVILLE | NC | | 07/25/2024 | 7.625 | 158,614 | | 208,000 |
| 100161374 | MOORE | SC | | 07/25/2024 | 7.500 | 229,500 | | 300,000 |
| 100161375 | DAVENPORT | FL | | 07/25/2024 | 6.990 | 212,759 | | 370,000 |
| 100161376 | HERMITAGE | TN | | 07/25/2024 | 7.500 | 361,717 | | 500,000 |
| 100161377 | FALLING WATERS | WV | | 07/25/2024 | 7.125 | 205,317 | | 270,000 |
| 100161378 | WINTER GARDEN | FL | | 07/25/2024 | 7.625 | 329,019 | | 540,000 |
| 100161379 | AUBURNDALE | FL | | 07/25/2024 | 7.990 | 222,661 | | 319,000 |
| 100161380 | GEORGETOWN | TX | | 07/25/2024 | 6.750 | 189,802 | | 370,000 |
| 100161381 | LONGS | SC | | 07/25/2024 | 6.500 | 261,356 | | 365,000 |
| 100161382 | PINEVILLE | NC | | 07/25/2024 | 7.125 | 283,609 | | 470,000 |
| 100161383 | NEW BRAUNFELS | TX | | 07/25/2024 | 6.990 | 328,119 | | 440,000 |
| 100161384 | CONROE | TX | | 07/25/2024 | 7.990 | 227,142 | | 300,000 |
| 100161385 | ALBEMARLE | NC | | 07/25/2024 | 6.375 | 211,598 | | 285,000 |
| 100161386 | WINTER GARDEN | FL | | 07/25/2024 | 7.125 | 379,796 | | 525,000 |
| 100161387 | CONCORD | NC | | 07/25/2024 | 7.500 | 259,712 | | 350,000 |
| 100161388 | FORNEY | TX | | 07/25/2024 | 7.625 | 253,960 | | 315,000 |
| 100161389 | CONCORD | NC | | 07/25/2024 | 7.125 | 261,606 | | 349,000 |
| 100161390 | FARMERSVILLE | TX | | 07/25/2024 | 8.625 | 242,570 | | 300,000 |
| 100161391 | STOCKTON | CA | | 07/25/2024 | 7.625 | 445,160 | | 580,000 |
| 100161392 | KANNAPOLIS | NC | | 07/25/2024 | 7.125 | 231,768 | | 339,000 |
| 100161393 | GALLATIN | TN | | 07/25/2024 | 7.625 | 295,049 | | 395,000 |
| 100161394 | CONCORD | NC | | 07/25/2024 | 6.625 | 254,480 | | 338,000 |
| 100161395 | PRINCETON | TX | | 07/25/2024 | 7.625 | 238,065 | | 333,000 |
| 100161397 | FORNEY | TX | | 07/25/2024 | 7.990 | 270,993 | | 355,000 |
| 100161401 | FOUNTAIN VALLEY | CA | | 07/26/2024 | 7.875 | 1,082,813 | | 1,425,000 |
| 100161402 | MARIETTA | GA | | 07/26/2024 | 7.875 | 962,550 | | 1,635,000 |
| 100161403 | MORGANVILLE | NJ | | 07/26/2024 | 7.875 | 1,319,625 | | 1,710,000 |
| 100161404 | SHERMAN OAKS | CA | | 07/26/2024 | 7.875 | 2,132,000 | | 2,600,000 |
| 100161405 | DUNEDIN | FL | | 07/26/2024 | 7.500 | 1,375,644 | | 1,519,000 |
| 100161406 | ATLANTIC BEACH | NC | | 07/26/2024 | 7.500 | 306,000 | | 413,000 |
| 100161407 | AUSTIN | TX | | 07/26/2024 | 8.125 | 1,404,880 | | 1,715,000 |
| 100161408 | HIALEAH | FL | | 07/26/2024 | 7.875 | 441,375 | | 535,000 |
| 100161409 | LAKEWOOD RANCH | FL | | 07/26/2024 | 8.250 | 1,900,664 | | 2,550,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161410 | ESCONDIDO | CA | | 07/26/2024 | 8.375 | 660,503 | | 835,000 |
| 100161411 | BLOOMINGTON | CA | | 07/26/2024 | 7.750 | 424,309 | | 595,000 |
| 100161412 | EASTVALE | CA | | 07/26/2024 | 7.500 | 702,958 | | 860,000 |
| 100161414 | VANCOUVER | WA | | 07/29/2024 | 7.125 | 416,988 | | 570,000 |
| 100161415 | ROSEVILLE | CA | | 07/29/2024 | 7.625 | 433,868 | | 564,990 |
| 100161416 | LUTHER | OK | | 07/29/2024 | 7.625 | 421,687 | | 670,000 |
| 100161417 | HOMESTEAD | FL | | 07/29/2024 | 7.625 | 535,311 | | 775,000 |
| 100161418 | PEMBROKE PINES | FL | | 07/29/2024 | 7.490 | 541,115 | | 670,000 |
| 100161419 | MOUNT PROSPECT | IL | | 07/29/2024 | 7.625 | 209,764 | | 350,000 |
| 100161420 | CUMMING | GA | | 07/29/2024 | 7.125 | 359,212 | | 475,000 |
| 100161421 | LAKESIDE | CA | | 07/29/2024 | 7.500 | 679,482 | | 1,015,000 |
| 100161422 | ROSEVILLE | CA | | 07/29/2024 | 7.125 | 415,027 | | 585,000 |
| 100161423 | DAWSONVILLE | GA | | 07/29/2024 | 6.990 | 245,614 | | 394,000 |
| 100161424 | SUMMERVILLE | SC | | 07/29/2024 | 7.500 | 278,984 | | 345,000 |
| 100161425 | DALLAS | TX | | 07/29/2024 | 7.500 | 312,798 | | 486,000 |
| 100161426 | DECATUR | AL | | 07/29/2024 | 7.125 | 246,711 | | 330,000 |
| 100161427 | PHENIX CITY | AL | | 07/29/2024 | 6.375 | 161,540 | | 250,000 |
| 100161428 | MCALLEN | TX | | 07/29/2024 | 7.375 | 317,628 | | 419,000 |
| 100161429 | REHOBOTH BEACH | DE | | 07/29/2024 | 7.625 | 551,884 | | 802,000 |
| 100161430 | PRESCOTT | AZ | | 07/29/2024 | 6.875 | 713,539 | | 960,000 |
| 100161431 | CLOVIS | CA | | 07/29/2024 | 8.125 | 317,189 | | 412,000 |
| 100161432 | ARVADA | CO | | 07/29/2024 | 6.500 | 404,512 | | 545,000 |
| 100161433 | RALEIGH | NC | | 07/29/2024 | 7.625 | 267,226 | | 376,000 |
| 100161434 | GLENDORA | CA | | 07/29/2024 | 7.375 | 643,208 | | 850,000 |
| 100161435 | PLANO | TX | | 07/29/2024 | 7.125 | 228,845 | | 302,000 |
| 100161436 | HOUSTON | TX | | 07/29/2024 | 7.625 | 274,682 | | 378,000 |
| 100161437 | ROYSE CITY | TX | | 07/29/2024 | 7.625 | 270,395 | | 330,000 |
| 100161438 | DELAWARE | OH | | 07/29/2024 | 7.125 | 237,812 | | 314,000 |
| 100161439 | NORTH MYRTLE BEACH | SC | | 07/29/2024 | 7.490 | 733,044 | | 1,013,000 |
| 100161440 | AUBREY | TX | | 07/29/2024 | 7.125 | 250,037 | | 340,000 |
| 100161441 | CEDAR PARK | TX | | 07/29/2024 | 6.875 | 276,961 | | 370,000 |
| 100161442 | PRAIRIE GROVE | AR | | 07/29/2024 | 6.875 | 278,560 | | 372,000 |
| 100161443 | ROCKY MOUNT | MO | | 07/30/2024 | 7.990 | 498,938 | | 620,000 |
| 100161444 | ESTERO | FL | | 07/30/2024 | 7.875 | 619,391 | | 885,000 |
| 100161445 | FORT LAUDERDALE | FL | | 07/30/2024 | 7.875 | 465,168 | | 605,000 |
| 100161446 | POOLER | GA | | 07/30/2024 | 6.875 | 237,707 | | 370,000 |
| 100161447 | PLANO | TX | | 07/30/2024 | 7.625 | 497,371 | | 620,000 |
| 100161448 | BRANDON | FL | | 07/30/2024 | 6.490 | 245,222 | | 355,000 |
| 100161449 | MERIDIANVILLE | AL | | 07/30/2024 | 5.375 | 199,826 | | 335,000 |
| 100161450 | WENDELL | NC | | 07/30/2024 | 6.625 | 216,028 | | 343,000 |
| 100161451 | KYLE | TX | | 07/30/2024 | 6.625 | 218,846 | | 315,000 |
| 100161452 | FORNEY | TX | | 07/30/2024 | 6.875 | 220,338 | | 317,000 |
| 100161453 | PFLUGERVILLE | TX | | 07/30/2024 | 7.490 | 244,290 | | 340,000 |
| 100161454 | ROSENBERG | TX | | 07/30/2024 | 5.990 | 224,931 | | 330,000 |
| 100161455 | INDIAN TRAIL | NC | | 07/30/2024 | 6.990 | 244,494 | | 349,000 |
| 100161456 | OKLAHOMA CITY | OK | | 07/30/2024 | 6.990 | 221,427 | | 310,000 |
| 100161457 | MARIETTA | GA | | 07/30/2024 | 7.625 | 276,127 | | 384,000 |
| 100161458 | OVERLAND PARK | KS | | 07/30/2024 | 7.625 | 331,813 | | 469,000 |
| 100161459 | MARIETTA | GA | | 07/30/2024 | 7.490 | 495,817 | | 650,000 |
| 100161460 | PANAMA CITY BEACH | FL | | 07/30/2024 | 7.990 | 465,072 | | 645,000 |
| 100161461 | AUSTIN | TX | | 07/30/2024 | 6.990 | 501,500 | | 643,000 |
| 100161462 | FORT PIERCE | FL | | 07/30/2024 | 6.875 | 276,984 | | 380,000 |
| 100161463 | HOWELL | NJ | | 07/30/2024 | 7.625 | 554,797 | | 720,000 |
| 100161464 | ANNA | TX | | 07/30/2024 | 7.250 | 264,138 | | 355,000 |
| 100161465 | TEMPLE | TX | | 07/30/2024 | 7.500 | 281,482 | | 390,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161466 | PALM DESERT | CA | | 07/30/2024 | 7.990 | 440,930 | | 570,000 |
| 100161467 | FISHERVILLE | KY | | 07/30/2024 | 8.000 | 389,192 | | 530,000 |
| 100161468 | POOLER | GA | | 07/30/2024 | 6.875 | 209,121 | | 300,000 |
| 100161469 | MISSOULA | MT | | 07/30/2024 | 6.500 | 224,610 | | 340,000 |
| 100161470 | POOLER | GA | | 07/30/2024 | 6.875 | 209,121 | | 300,000 |
| 100161471 | LEHIGH ACRES | FL | | 07/30/2024 | 7.875 | 279,903 | | 387,000 |
| 100161472 | TOMBALL | TX | | 07/30/2024 | 6.990 | 205,703 | | 289,000 |
| 100161473 | MURFREESBORO | TN | | 07/30/2024 | 7.625 | 289,203 | | 410,000 |
| 100161474 | IRVINE | CA | | 07/30/2024 | 7.500 | 640,229 | | 840,000 |
| 100161475 | HAYWARD | CA | | 07/30/2024 | 7.500 | 895,094 | | 1,170,000 |
| 100161476 | MELBOURNE | FL | | 07/30/2024 | 7.375 | 222,905 | | 330,000 |
| 100161477 | INDIAN TRAIL | NC | | 07/30/2024 | 7.625 | 258,438 | | 315,000 |
| 100161478 | COLLINGSWOOD | NJ | | 07/30/2024 | 7.875 | 264,806 | | 330,000 |
| 100161479 | MARIETTA | GA | | 07/30/2024 | 6.990 | 507,764 | | 800,000 |
| 100161480 | BOWLING GREEN | KY | | 07/30/2024 | 7.625 | 220,252 | | 312,000 |
| 100161481 | OXNARD | CA | | 07/30/2024 | 7.875 | 512,246 | | 710,000 |
| 100161482 | FORT WORTH | TX | | 07/30/2024 | 7.000 | 214,726 | | 310,000 |
| 100161483 | PASADENA | TX | | 07/30/2024 | 7.625 | 311,666 | | 395,000 |
| 100161484 | FORT WORTH | TX | | 07/30/2024 | 7.625 | 220,450 | | 330,000 |
| 100161485 | MAGNOLIA | TX | | 07/30/2024 | 7.625 | 224,153 | | 278,000 |
| 100161486 | NARRAGANSETT | RI | | 07/30/2024 | 6.990 | 475,840 | | 675,000 |
| 100161487 | LEWISVILLE | TX | | 07/30/2024 | 7.625 | 212,753 | | 360,000 |
| 100161488 | FLOWER MOUND | TX | | 07/30/2024 | 7.625 | 261,445 | | 360,000 |
| 100161489 | LOS ANGELES | CA | | 07/30/2024 | 6.875 | 1,099,666 | | 1,900,000 |
| 100161490 | NEW ORLEANS | LA | | 07/30/2024 | 7.875 | 314,472 | | 425,000 |
| 100161491 | SAINT GEORGE | UT | | 07/30/2024 | 7.500 | 267,543 | | 418,000 |
| 100161492 | FORT MYERS BEACH | FL | | 07/30/2024 | 7.500 | 449,741 | | 700,000 |
| 100161493 | INDIANAPOLIS | IN | | 07/30/2024 | 7.990 | 347,618 | | 460,000 |
| 100161494 | OAK HARBOR | WA | | 07/30/2024 | 7.625 | 358,202 | | 520,000 |
| 100161495 | WOONSOCKET | RI | | 07/30/2024 | 7.990 | 444,442 | | 585,000 |
| 100161496 | WILLIAMSBURG | VA | | 07/30/2024 | 6.990 | 342,898 | | 480,000 |
| 100161497 | TROPHY CLUB | TX | | 07/30/2024 | 7.990 | 403,018 | | 528,000 |
| 100161498 | PHOENIX | AZ | | 07/30/2024 | 7.625 | 340,268 | | 475,000 |
| 100161499 | HIAWASSEE | GA | | 07/30/2024 | 7.624 | 336,988 | | 448,000 |
| 100161500 | CANAL WINCHESTER | NLD | | 07/30/2024 | 7.625 | 232,126 | | 300,000 |
| 100161501 | BOWLING GREEN | GBR | | 07/30/2024 | 7.625 | 216,641 | | 282,000 |
| 100161502 | MENIFEE | GBR | | 07/30/2024 | 7.500 | 506,737 | | 680,000 |
| 100161503 | FARMINGTON | AR | | 07/30/2024 | 7.250 | 289,092 | | 405,000 |
| 100161504 | BRIDGEPORT | CT | | 07/30/2024 | 7.500 | 509,275 | | 680,000 |
| 100161505 | BRIDGEPORT | NLD | | 07/30/2024 | 7.500 | 333,553 | | 438,000 |
| 100161506 | OAKLAND | CA | | 07/30/2024 | 8.125 | 522,204 | | 675,000 |
| 100161507 | FAYETTEVILLE | GBR | | 07/30/2024 | 6.490 | 283,120 | | 410,000 |
| 100161508 | FORT WORTH | TX | | 07/30/2024 | 7.500 | 339,047 | | 452,000 |
| 100161509 | LAS VEGAS | NV | | 07/30/2024 | 7.625 | 304,498 | | 400,000 |
| 100161510 | FRISCO | TX | | 07/30/2024 | 7.990 | 426,398 | | 589,000 |
| 100161511 | MCMINNVILLE | OR | | 07/30/2024 | 7.625 | 480,173 | | 625,000 |
| 100161512 | TACOMA | WA | | 07/30/2024 | 7.990 | 329,774 | | 450,000 |
| 100161513 | ONTARIO | CA | | 07/30/2024 | 7.500 | 605,077 | | 790,000 |
| 100161514 | DUNEDIN | FL | | 07/30/2024 | 7.625 | 317,805 | | 432,000 |
| 100161515 | POOLER | GA | | 07/30/2024 | 7.625 | 308,764 | | 407,000 |
| 100161516 | HORSHAM | PA | | 07/30/2024 | 7.000 | 303,167 | | 410,000 |
| 100161517 | AUBURN | GA | | 07/30/2024 | 7.375 | 256,551 | | 363,000 |
| 100161518 | WATERBURY | CT | | 07/30/2024 | 7.500 | 254,575 | | 370,000 |
| 100161519 | HESPERIA | CA | | 07/30/2024 | 8.625 | 331,528 | | 410,000 |
| 100161520 | DAVENPORT | FL | | 07/30/2024 | 7.490 | 274,733 | | 377,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161521 | COVINGTON | GA | | 07/30/2024 | 7.625 | 236,232 | | 325,000 |
| 100161522 | MESA | AZ | | 07/30/2024 | 7.625 | 392,652 | | 520,000 |
| 100161523 | THOUSAND OAKS | CA | | 07/30/2024 | 7.500 | 527,883 | | 795,000 |
| 100161524 | MESA | AZ | | 07/30/2024 | 5.990 | 351,420 | | 484,000 |
| 100161525 | DUCK CREEK VILLAGE | UT | | 07/30/2024 | 7.990 | 328,812 | | 430,000 |
| 100161526 | SAINT GEORGE | UT | | 07/30/2024 | 7.625 | 337,753 | | 460,000 |
| 100161527 | FORT MYERS | FL | | 07/30/2024 | 8.125 | 307,878 | | 425,000 |
| 100161528 | PRINCETON | TX | | 07/30/2024 | 7.250 | 229,862 | | 319,000 |
| 100161529 | BRYAN | TX | | 07/30/2024 | 7.250 | 213,746 | | 335,000 |
| 100161530 | PAWTUCKET | RI | | 07/30/2024 | 7.625 | 383,923 | | 565,000 |
| 100161531 | CHULA VISTA | CA | | 07/30/2024 | 7.375 | 872,131 | | 1,220,000 |
| 100161532 | HILTON HEAD ISLAND | SC | | 07/30/2024 | 7.625 | 404,102 | | 525,000 |
| 100161533 | MYERSVILLE | MD | | 07/30/2024 | 7.875 | 346,011 | | 450,000 |
| 100161534 | CINCINNATI | OH | | 07/30/2024 | 7.625 | 533,886 | | 703,000 |
| 100161535 | CENTERTON | AR | | 07/30/2024 | 7.625 | 371,552 | | 485,000 |
| 100161536 | FERNANDINA BEACH | FL | | 07/30/2024 | 8.125 | 372,293 | | 491,000 |
| 100161537 | KATY | TX | | 07/30/2024 | 7.500 | 336,377 | | 440,000 |
| 100161538 | AUBREY | TX | | 07/30/2024 | 7.625 | 267,091 | | 348,500 |
| 100161539 | BELGRADE | MT | | 07/30/2024 | 7.625 | 414,396 | | 550,000 |
| 100161540 | MALDEN | MA | | 07/30/2024 | 7.375 | 819,318 | | 1,075,000 |
| 100161541 | TAMPA | FL | | 07/30/2024 | 8.125 | 323,823 | | 435,000 |
| 100161542 | MERIDIAN | ID | | 07/30/2024 | 5.625 | 344,777 | | 467,000 |
| 100161543 | JACKSON | NJ | | 07/30/2024 | 7.625 | 645,272 | | 900,000 |
| 100161544 | AUBURN | AL | | 07/30/2024 | 6.875 | 253,153 | | 345,000 |
| 100161545 | SACRAMENTO | CA | | 07/30/2024 | 7.375 | 458,143 | | 620,000 |
| 100161546 | ACWORTH | GA | | 07/30/2024 | 7.375 | 297,979 | | 396,000 |
| 100161547 | ATHENS | GA | | 07/30/2024 | 7.125 | 302,552 | | 380,000 |
| 100161548 | LOS ANGELES | CA | | 07/30/2024 | 7.625 | 500,194 | | 780,000 |
| 100161549 | DURHAM | NC | | 07/30/2024 | 7.625 | 295,443 | | 387,000 |
| 100161550 | SAN JOSE | CA | | 07/30/2024 | 7.375 | 1,274,431 | | 1,675,000 |
| 100161551 | BONNEY LAKE | WA | | 07/30/2024 | 6.000 | 404,520 | | 590,000 |
| 100161552 | FORT WORTH | TX | | 07/30/2024 | 7.624 | 269,625 | | 350,000 |
| 100161553 | WORCESTER | MA | | 07/30/2024 | 7.625 | 531,613 | | 700,000 |
| 100161554 | CHICAGO | IL | | 07/30/2024 | 7.990 | 590,744 | | 770,000 |
| 100161555 | PLANO | TX | | 07/30/2024 | 7.500 | 269,621 | | 350,000 |
| 100161556 | GLENDALE | AZ | | 07/30/2024 | 7.250 | 373,572 | | 495,000 |
| 100161557 | CELINA | TX | | 07/30/2024 | 7.625 | 330,114 | | 484,000 |
| 100161558 | PORT SAINT LUCIE | FL | | 07/30/2024 | 7.625 | 286,699 | | 354,000 |
| 100161559 | PALM COAST | FL | | 07/30/2024 | 7.125 | 374,395 | | 500,000 |
| 100161560 | COOPER CITY | FL | | 07/30/2024 | 7.625 | 309,787 | | 445,000 |
| 100161561 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 213,697 | | 842,122 |
| 100161562 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 193,492 | | 561,401 |
| 100161563 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 271,582 | | 855,489 |
| 100161566 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 250,941 | | 828,755 |
| 100161575 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 165,631 | | 454,479 |
| 100161580 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 175,374 | | 481,213 |
| 100161584 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.690 | 880,205 | | 3,208,084 |
| 100161586 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 317,750 | | 924,998 |
| 100161587 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 296,162 | | 1,096,096 |
| 100161588 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 228,709 | | 1,042,627 |
| 100161592 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 194,519 | | 641,617 |
| 100161596 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.440 | 339,790 | | 989,159 |
| 100161598 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 375,058 | | 1,670,877 |
| 100161600 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 526,649 | | 1,537,207 |
| 100161601 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 247,719 | | 708,452 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161605 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 312,166 | | 1,363,436 |
| 100161606 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 324,767 | | 1,737,712 |
| 100161608 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 243,575 | | 668,351 |
| 100161610 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.540 | 259,762 | | 708,452 |
| 100161612 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 385,708 | | 1,122,830 |
| 100161615 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 288,162 | | 1,550,574 |
| 100161616 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 350,749 | | 962,425 |
| 100161617 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 233,832 | | 989,159 |
| 100161619 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 749,567 | | 2,272,393 |
| 100161621 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 487,151 | | 1,336,702 |
| 100161623 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 537,787 | | 1,644,143 |
| 100161624 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 1,928,538 | | 5,614,148 |
| 100161625 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 194,860 | | 548,048 |
| 100161626 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 224,089 | | 614,883 |
| 100161630 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 288,162 | | 989,159 |
| 100161631 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 247,381 | | 721,819 |
| 100161632 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 321,520 | | 882,223 |
| 100161634 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.440 | 163,991 | | 1,069,361 |
| 100161637 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 194,860 | | 748,553 |
| 100161638 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 192,108 | | 695,085 |
| 100161639 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 400,226 | | 1,737,712 |
| 100161640 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 673,523 | | 3,822,967 |
| 100161641 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.590 | 229,025 | | 681,718 |
| 100161642 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 164,657 | | 451,805 |
| 100161643 | DEN HAAG | NLD | | 07/29/2024 | 5.280 | 292,195 | | 801,362 |
| 100161644 | S-GRAVENHAGE | NLD | | 07/29/2024 | 4.610 | 488,499 | | 1,736,285 |
| 100161646 | HANK | NLD | | 07/29/2024 | 5.350 | 324,661 | | 1,213,174 |
| 100161648 | ROTTERDAM | NLD | | 07/29/2024 | 5.450 | 308,013 | | 889,716 |
| 100161649 | ROTTERDAM | NLD | | 07/29/2024 | 5.450 | 214,043 | | 618,277 |
| 100161650 | GRONINGEN | NLD | | 07/29/2024 | 5.500 | 848,178 | | 2,326,177 |
| 100161651 | AMERSFOORT | NLD | | 07/29/2024 | 5.400 | 1,937,037 | | 5,691,898 |
| 100161652 | ZEIST | NLD | | 07/29/2024 | 5.400 | 1,401,454 | | 4,118,112 |
| 100161653 | GORREDIJK | NLD | | 07/29/2024 | 5.900 | 300,312 | | 823,622 |
| 100161655 | TILBURG | NLD | | 07/29/2024 | 5.350 | 194,526 | | 1,026,857 |
| 100161656 | MEPPEL | NLD | | 07/29/2024 | 5.900 | 186,680 | | 486,058 |
| 100161660 | LEEUWARDEN | NLD | | 07/29/2024 | 5.850 | 170,447 | | 438,245 |
| 100161662 | AMSTERDAM | NLD | | 07/29/2024 | 4.500 | 661,154 | | 2,392,957 |
| 100161664 | EDE | NLD | | 07/29/2024 | 5.850 | 321,956 | | 923,793 |
| 100161665 | HARLINGEN | NLD | | 07/29/2024 | 5.550 | 327,096 | | 901,533 |
| 100161666 | HENGELO | NLD | | 07/29/2024 | 5.500 | 397,710 | | 1,028,415 |
| 100161667 | SPAUBEEK | NLD | | 07/29/2024 | 6.000 | 336,836 | | 923,793 |
| 100161668 | SCHIEDAM | NLD | | 07/29/2024 | 5.600 | 1,011,320 | | 2,599,976 |
| 100161670 | SCHIEDAM | NLD | | 07/29/2024 | 5.850 | 754,837 | | 2,070,186 |
| 100161672 | S-GRAVENHAGE | NLD | | 07/29/2024 | 5.650 | 275,962 | | 756,842 |
| 100161673 | ROOSENDAAL | NLD | | 07/29/2024 | 5.450 | 242,684 | | 767,972 |
| 100161674 | ZWIJNDRECHT | NLD | | 07/29/2024 | 5.650 | 178,564 | | 489,721 |
| 100161675 | SCHIEDAM | NLD | | 07/29/2024 | 5.450 | 400,416 | | 1,433,548 |
| 100161676 | ROTTERDAM | NLD | | 07/29/2024 | 5.450 | 211,030 | | 723,452 |
| 100161677 | BREDA | NLD | | 07/29/2024 | 5.900 | 178,997 | | 529,790 |
| 100161679 | AMSTERDAM | NLD | | 07/29/2024 | 5.500 | 301,935 | | 890,403 |
| 100161680 | AMSTERDAM | NLD | | 07/29/2024 | 5.450 | 210,876 | | 1,032,867 |
| 100161681 | AMSTERDAM | NLD | | 07/29/2024 | 5.450 | 256,599 | | 1,113,003 |
| 100161682 | HILVERSUM | NLD | | 07/29/2024 | 5.500 | 492,403 | | 1,475,043 |
| 100161683 | FARSUM | NLD | | 07/29/2024 | 5.600 | 194,797 | | 663,350 |
| 100161685 | GELEEN | NLD | | 07/29/2024 | 6.000 | 316,545 | | 868,143 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161686 | ROTTERDAM | NLD | | 07/29/2024 | 5.750 | 233,756 | | 979,443 |
| 100161687 | S-GRAVENHAGE | NLD | | 07/29/2024 | 5.650 | 1,327,053 | | 3,639,521 |
| 100161688 | AMSTERDAM | NLD | | 07/29/2024 | 5.550 | 257,034 | | 813,383 |
| 100161689 | ZAANDAM | NLD | | 07/29/2024 | 5.550 | 381,932 | | 1,309,337 |
| 100161693 | NIJMEGEN | NLD | | 07/29/2024 | 5.900 | 381,477 | | 1,046,223 |
| 100161694 | S-GRAVENHAGE | NLD | | 07/29/2024 | 5.650 | 562,746 | | 1,591,592 |
| 100161695 | MONTFOORT | NLD | | 07/29/2024 | 5.550 | 344,141 | | 1,179,783 |
| 100161696 | NIEUWERKERK AAN DEN IJSSEL | NLD | | 07/29/2024 | 5.600 | 280,020 | | 767,972 |
| 100161697 | AMSTERDAM | NLD | | 07/29/2024 | 5.500 | 2,504,221 | | 7,568,422 |
| 100161698 | VENLO | NLD | | 07/29/2024 | 5.800 | 641,206 | | 1,758,545 |
| 100161699 | ROTTERDAM | NLD | | 07/29/2024 | 5.350 | 3,571,274 | | 12,451,318 |
| 100161700 | HAARLEM | NLD | | 07/29/2024 | 5.650 | 530,280 | | 1,535,944 |
| 100161702 | TIEL | NLD | | 07/29/2024 | 5.650 | 1,103,848 | | 3,868,799 |
| 100161703 | LA JOLLA | CA | | 07/30/2024 | 10.750 | 5,141,910 | | 7,650,000 |
| 100161704 | ENGLEWOOD | NJ | | 07/30/2024 | 7.499 | 461,304 | | 560,000 |
| 100161705 | LAS VEGAS | NV | | 07/30/2024 | 9.499 | 651,495 | | 700,000 |
| 100161706 | EDGEWATER | FL | | 07/30/2024 | 6.999 | 228,277 | | 365,000 |
| 100161707 | ORLANDO | FL | | 07/30/2024 | 7.249 | 1,036,641 | | 1,400,000 |
| 100161708 | NEWARK | DE | | 07/30/2024 | 7.249 | 217,561 | | 303,000 |
| 100161709 | MIAMI | FL | | 07/30/2024 | 7.624 | 480,296 | | 620,000 |
| 100161710 | AURORA | GBR | | 07/30/2024 | 8.249 | 416,119 | | 588,000 |
| 100161711 | CROWN POINT | NLD | | 07/30/2024 | 7.874 | 232,214 | | 335,000 |
| 100161712 | LAS VEGAS | NV | | 07/30/2024 | 7.499 | 379,609 | | 492,000 |
| 100161713 | ROSEVILLE | CA | | 07/30/2024 | 7.499 | 566,437 | | 800,000 |
| 100161714 | ROSLYN HEIGHTS | NY | | 07/30/2024 | 7.124 | 609,895 | | 1,475,000 |
| 100161715 | PEORIA | AZ | | 07/30/2024 | 8.874 | 406,613 | | 510,000 |
| 100161716 | ELIZABETH | NJ | | 07/30/2024 | 7.499 | 423,660 | | 590,000 |
| 100161717 | PORT SAINT LUCIE | FL | | 07/30/2024 | 7.999 | 352,805 | | 432,000 |
| 100161718 | NEWPORT BEACH | CA | | 07/30/2024 | 8.750 | 2,581,013 | | 3,700,000 |
| 100161719 | WINTER GARDEN | FL | | 07/30/2024 | 7.624 | 683,545 | | 846,000 |
| 100161720 | DUNMORE | PA | | 07/30/2024 | 7.749 | 152,761 | | 203,000 |
| 100161721 | SETAUKET | NY | | 07/30/2024 | 7.250 | 803,647 | | 989,000 |
| 100161723 | MIAMI BEACH | FL | | 07/30/2024 | 8.749 | 1,813,454 | | 2,500,000 |
| 100161724 | SUNLAND | CA | | 07/30/2024 | 8.625 | 1,128,345 | | 1,450,000 |
| 100161725 | JUPITER | FL | | 07/30/2024 | 8.500 | 371,437 | | 440,000 |
| 100161726 | EL PASO | TX | | 07/30/2024 | 7.625 | 190,626 | | 307,000 |
| 100161727 | PALM COAST | FL | | 07/30/2024 | 7.500 | 332,635 | | 539,000 |
| 100161728 | MONTICELLO | NY | | 07/30/2024 | 7.874 | 211,786 | | 295,000 |
| 100161729 | LAS VEGAS | NV | | 07/30/2024 | 7.875 | 352,192 | | 485,000 |
| 100161730 | NEW SMYRNA BEACH | FL | | 07/30/2024 | 7.624 | 255,015 | | 325,000 |
| 100161731 | FAIRLESS HILLS | PA | | 07/30/2024 | 7.499 | 278,637 | | 430,000 |
| 100161732 | DAYTONA BEACH | FL | | 07/30/2024 | 7.875 | 311,311 | | 390,000 |
| 100161733 | SAN JOSE | CA | | 07/30/2024 | 8.250 | 880,025 | | 1,065,000 |
| 100161734 | NEW BRUNSWICK | NJ | | 07/30/2024 | 8.874 | 527,706 | | 750,000 |
| 100161735 | HIALEAH | FL | | 07/30/2024 | 7.500 | 310,547 | | 500,000 |
| 100161736 | PINECREST | FL | | 07/30/2024 | 8.625 | 3,870,170 | | 5,480,000 |
| 100161737 | PATCHOGUE | NY | | 07/30/2024 | 8.250 | 407,140 | | 520,000 |
| 100161738 | CENTRAL ISLIP | NY | | 07/30/2024 | 7.749 | 378,430 | | 535,000 |
| 100161739 | NEW HAVEN | CT | | 07/30/2024 | 9.999 | 286,400 | | 369,000 |
| 100161740 | DORAL | FL | | 07/30/2024 | 7.999 | 556,507 | | 670,000 |
| 100161741 | WALNUT | CA | | 07/30/2024 | 8.375 | 932,111 | | 2,000,000 |
| 100161742 | TARZANA | CA | | 07/30/2024 | 8.500 | 403,625 | | 545,000 |
| 100161743 | HOUSTON | TX | | 07/30/2024 | 9.500 | 520,014 | | 711,000 |
| 100161744 | TAMPA | FL | | 07/30/2024 | 8.375 | 481,766 | | 590,000 |
| 100161745 | NORTHLAKE | TX | | 07/30/2024 | 7.875 | 658,383 | | 805,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161746 | VISALIA | CA | | 07/30/2024 | 7.500 | 284,543 | | 397,000 |
| 100161747 | COCONUT CREEK | FL | | 07/30/2024 | 8.249 | 222,174 | | 280,000 |
| 100161748 | CLAREMORE | OK | | 07/30/2024 | 7.990 | 147,968 | | 222,000 |
| 100161750 | WILMINGTON | OH | | 07/30/2024 | 8.874 | 243,176 | | 365,000 |
| 100161751 | BAKERSFIELD | CA | | 07/30/2024 | 8.999 | 235,437 | | 299,000 |
| 100161753 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.380 | 288,387 | | 507,000 |
| 100161754 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.360 | 294,014 | | 519,000 |
| 100161755 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.290 | 260,970 | | 506,000 |
| 100161756 | BELLPORT | NY | | 07/31/2024 | 8.280 | 443,456 | | 533,000 |
| 100161757 | FLANDERS | NY | | 07/31/2024 | 8.050 | 544,698 | | 655,000 |
| 100161760 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.190 | 301,692 | | 544,000 |
| 100161761 | PHILADELPHIA | PA | | 07/31/2024 | 8.000 | 246,480 | | 320,000 |
| 100161762 | TRENTON | NJ | | 07/31/2024 | 7.980 | 204,713 | | 265,000 |
| 100161763 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.360 | 296,846 | | 524,000 |
| 100161764 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.400 | 290,953 | | 513,000 |
| 100161766 | LUSBY | MD | | 07/31/2024 | 7.800 | 201,469 | | 299,500 |
| 100161767 | TRENTON | NJ | | 07/31/2024 | 7.970 | 193,744 | | 250,000 |
| 100161768 | MASTIC | GBR | | 07/31/2024 | 8.180 | 440,748 | | 530,000 |
| 100161769 | NEWARK | GBR | | 07/31/2024 | 7.350 | 491,726 | | 740,000 |
| 100161770 | MONROE | NY | | 07/31/2024 | 8.210 | 411,040 | | 550,000 |
| 100161771 | TRENTON | NJ | | 07/31/2024 | 7.740 | 212,438 | | 275,000 |
| 100161772 | BABYLON | NY | | 07/31/2024 | 8.410 | 524,160 | | 630,000 |
| 100161774 | RIVERHEAD | NY | | 07/31/2024 | 8.450 | 561,330 | | 675,000 |
| 100161775 | TRENTON | NJ | | 07/31/2024 | 7.750 | 173,256 | | 225,000 |
| 100161777 | PHILADELPHIA | PA | | 07/31/2024 | 8.350 | 367,525 | | 480,000 |
| 100161778 | HUNTINGTON STATION | NY | | 07/31/2024 | 7.650 | 427,746 | | 595,000 |
| 100161780 | SAVANNAH | GA | | 07/31/2024 | 6.850 | 312,325 | | 548,000 |
| 100161781 | DETROIT | MI | | 07/31/2024 | 8.650 | 140,252 | | 180,000 |
| 100161782 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.230 | 261,606 | | 512,000 |
| 100161785 | SAINT STEPHEN | SC | | 07/31/2024 | 7.850 | 307,318 | | 425,000 |
| 100161786 | YONKERS | NY | | 07/31/2024 | 7.800 | 469,787 | | 612,000 |
| 100161787 | LAWRENCE | MA | | 07/31/2024 | 7.290 | 504,505 | | 705,000 |
| 100161788 | LAUDERDALE LAKES | FL | | 07/31/2024 | 7.595 | 297,034 | | 450,000 |
| 100161789 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.160 | 269,194 | | 525,000 |
| 100161790 | NEWARK | NJ | | 07/31/2024 | 7.590 | 615,300 | | 800,000 |
| 100161791 | PHILADELPHIA | PA | | 07/31/2024 | 7.650 | 138,969 | | 225,000 |
| 100161796 | PHILADELPHIA | PA | | 07/31/2024 | 8.400 | 257,500 | | 360,000 |
| 100161799 | NORCROSS | GA | | 07/31/2024 | 7.600 | 231,939 | | 355,000 |
| 100161801 | PAYETTE | ID | | 07/31/2024 | 7.940 | 362,268 | | 580,000 |
| 100161802 | TUNNEL HILL | GA | | 07/31/2024 | 6.930 | 214,200 | | 306,000 |
| 100161803 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.298 | 258,936 | | 536,000 |
| 100161805 | HACKETTSTOWN | NJ | | 07/31/2024 | 7.613 | 267,573 | | 518,000 |
| 100161806 | MILLVILLE | NJ | | 07/31/2024 | 8.640 | 184,752 | | 240,000 |
| 100161807 | THE BRONX | NY | | 07/31/2024 | 7.870 | 1,063,475 | | 1,475,000 |
| 100161808 | NEWBURGH | NY | | 07/31/2024 | 8.680 | 295,969 | | 385,000 |
| 100161811 | POMONA | NY | | 07/31/2024 | 7.100 | 558,168 | | 820,000 |
| 100161812 | MONTICELLO | NY | | 07/31/2024 | 7.660 | 273,645 | | 360,000 |
| 100161814 | ROOSEVELT | NJ | | 07/31/2024 | 7.700 | 327,878 | | 458,000 |
| 100161821 | LINDENWOLD | NJ | | 07/31/2024 | 7.500 | 137,988 | | 192,000 |
| 100161823 | SCRANTON | PA | | 07/31/2024 | 8.590 | 260,069 | | 335,000 |
| 100161824 | FRANKLIN PARK | IL | | 07/31/2024 | 7.610 | 304,865 | | 425,000 |
| 100161825 | NEWTON | NJ | | 07/31/2024 | 7.690 | 373,391 | | 540,000 |
| 100161826 | HANOVAR | PA | | 07/31/2024 | 8.460 | 388,688 | | 502,000 |
| 100161827 | PHILADELPHIA | PA | | 07/31/2024 | 7.580 | 170,848 | | 240,000 |
| 100161828 | PITTSBURGH | PA | | 07/31/2024 | 7.200 | 182,070 | | 275,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161830 | TOBYHANNA | PA | | 07/31/2024 | 7.860 | 298,803 | | 432,000 |
| 100161831 | RIDGEFIELD PARK | NJ | | 07/31/2024 | 7.950 | 142,327 | | 197,000 |
| 100161832 | CORINTH | MS | | 07/31/2024 | 8.110 | 187,733 | | 260,000 |
| 100161835 | WAIANAE | HI | | 07/31/2024 | 7.860 | 1,009,769 | | 1,330,000 |
| 100161836 | EAST ELMHURST | NY | | 07/31/2024 | 7.500 | 687,187 | | 1,120,000 |
| 100161838 | CHICAGO | IL | | 07/31/2024 | 7.990 | 307,791 | | 460,000 |
| 100161840 | PHILADELPHIA | PA | | 07/31/2024 | 8.490 | 154,454 | | 202,000 |
| 100161841 | MOUNT ARLINGTON | NJ | | 07/31/2024 | 7.325 | 162,643 | | 355,000 |
| 100161842 | MORGANTOWN | WV | | 07/31/2024 | 8.040 | 224,035 | | 293,000 |
| 100161849 | SCRANTON | PA | | 07/31/2024 | 8.750 | 185,269 | | 241,000 |
| 100161851 | WOODRIDGE | NY | | 07/31/2024 | 7.150 | 191,828 | | 272,000 |
| 100161852 | ATLANTIC CITY | NJ | | 07/31/2024 | 7.445 | 176,452 | | 230,000 |
| 100161856 | BAY SHORE | NY | | 07/31/2024 | 8.410 | 447,422 | | 575,000 |
| 100161860 | CEDARVILLE | NJ | | 07/31/2024 | 7.700 | 196,562 | | 275,000 |
| 100161861 | MELBOURNE | FL | | 07/31/2024 | 7.700 | 136,954 | | 194,000 |
| 100161862 | LOCH SHELDRAKE | NY | | 07/31/2024 | 8.220 | 167,028 | | 232,000 |
| 100161863 | NAPLES | FL | | 07/31/2024 | 8.200 | 143,500 | | 400,000 |
| 100161866 | CLEVELAND | OH | | 07/31/2024 | 8.302 | 145,238 | | 191,000 |
| 100161870 | LOS ANGELES | CA | | 07/31/2024 | 7.999 | 561,464 | | 730,000 |
| 100161871 | LAS VEGAS | NV | | 07/31/2024 | 6.999 | 451,358 | | 596,000 |
| 100161873 | PORTSMOUTH | OH | | 07/31/2024 | 8.125 | 221,804 | | 270,000 |
| 100161874 | LONG BEACH | CA | | 07/31/2024 | 8.125 | 341,805 | | 450,000 |
| 100161875 | PUYALLUP | WA | | 07/31/2024 | 7.999 | 385,690 | | 500,000 |
| 100161877 | FRESNO | CA | | 07/31/2024 | 7.999 | 148,841 | | 245,000 |
| 100161878 | LOS ANGELES | CA | | 07/31/2024 | 7.250 | 395,394 | | 520,000 |
| 100161879 | ROCKFORD | IL | | 07/31/2024 | 8.999 | 144,837 | | 170,000 |
| 100161882 | DECATUR | GA | | 07/31/2024 | 7.750 | 247,572 | | 305,000 |
| 100161883 | HOUSTON | TX | | 07/31/2024 | 6.750 | 198,826 | | 285,000 |
| 100161884 | LAKEVILLE | MN | | 07/31/2024 | 7.875 | 241,548 | | 296,000 |
| 100161885 | HOUSTON | TX | | 07/31/2024 | 7.499 | 167,475 | | 207,000 |
| 100161886 | BALTIMORE | MD | | 07/31/2024 | 8.750 | 236,871 | | 295,000 |
| 100161888 | LAS VEGAS | NV | | 07/31/2024 | 7.999 | 414,280 | | 670,000 |
| 100161889 | WESLEY CHAPEL | FL | | 07/31/2024 | 7.499 | 160,825 | | 246,000 |
| 100161892 | COVINA | CA | | 07/31/2024 | 8.625 | 629,412 | | 875,000 |
| 100161893 | ELKRIDGE | MD | | 07/31/2024 | 7.625 | 291,063 | | 458,000 |
| 100161894 | ENNIS | TX | | 07/31/2024 | 7.375 | 192,027 | | 253,000 |
| 100161896 | PORT CHARLOTTE | FL | | 07/31/2024 | 8.875 | 341,500 | | 430,000 |
| 100161897 | BAYTOWN | TX | | 07/31/2024 | 6.750 | 159,581 | | 250,000 |
| 100161898 | JURUPA VALLEY | CA | | 07/31/2024 | 7.125 | 345,773 | | 610,000 |
| 100161901 | ATLANTA | GA | | 07/31/2024 | 7.375 | 230,584 | | 290,000 |
| 100161904 | BLUE SPRINGS | MO | | 07/31/2024 | 6.750 | 282,251 | | 387,000 |
| 100161905 | KANSAS CITY | MO | | 07/31/2024 | 7.375 | 148,524 | | 195,000 |
| 100161906 | ARLINGTON | TX | | 07/31/2024 | 7.499 | 245,623 | | 348,000 |
| 100161908 | NORMAN | OK | | 07/31/2024 | 7.125 | 156,754 | | 258,000 |
| 100161910 | HIGH POINT | NC | | 07/31/2024 | 7.250 | 210,204 | | 263,000 |
| 100161911 | FORT WORTH | TX | | 07/31/2024 | 8.750 | 181,680 | | 225,000 |
| 100161912 | FAYETTEVILLE | NC | | 07/31/2024 | 9.250 | 139,156 | | 206,000 |
| 100161913 | MESA | AZ | | 07/31/2024 | 7.875 | 684,484 | | 900,000 |
| 100161914 | ATLANTA | GA | | 07/31/2024 | 7.250 | 164,869 | | 215,000 |
| 100161915 | SPRINGFIELD | MA | | 07/31/2024 | 7.999 | 145,390 | | 214,000 |
| 100161916 | EAST POINT | GA | | 07/31/2024 | 6.999 | 193,132 | | 255,000 |
| 100161917 | HAYWARD | CA | | 07/31/2024 | 7.250 | 570,869 | | 750,000 |
| 100161918 | TAMPA | FL | | 07/31/2024 | 7.125 | 252,899 | | 459,000 |
| 100161919 | FREDERICK | MD | | 07/31/2024 | 8.250 | 249,666 | | 310,000 |
| 100161921 | SALT LAKE CITY | UT | | 07/31/2024 | 6.750 | 364,480 | | 605,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161922 | RICHMOND | CA | | 07/31/2024 | 7.999 | 492,645 | | 660,000 |
| 100161924 | SOUTH PASADENA | FL | | 07/31/2024 | 8.250 | 237,342 | | 300,000 |
| 100161925 | CRANDALL | TX | | 07/31/2024 | 7.999 | 196,408 | | 255,000 |
| 100161926 | WEATHERFORD | TX | | 07/31/2024 | 9.375 | 190,976 | | 325,000 |
| 100161927 | LILLINGTON | NC | | 07/31/2024 | 7.625 | 195,187 | | 265,000 |
| 100161930 | MALIBU | CA | | 07/31/2024 | 7.499 | 878,896 | | 1,075,000 |
| 100161931 | LAKE HAVASU CITY | AZ | | 07/31/2024 | 7.750 | 446,230 | | 631,000 |
| 100161932 | MODESTO | CA | | 07/31/2024 | 8.625 | 393,721 | | 490,000 |
| 100161933 | HOUSTON | TX | | 07/31/2024 | 7.999 | 222,084 | | 272,000 |
| 100161934 | NORTH HILLS | CA | | 07/31/2024 | 7.625 | 1,153,940 | | 1,500,000 |
| 100161935 | LOUISVILLE | KY | | 07/31/2024 | 7.625 | 265,225 | | 309,000 |
| 100161936 | BURBANK | CA | | 07/31/2024 | 7.999 | 1,065,888 | | 1,260,000 |
| 100161937 | CHICAGO | IL | | 07/31/2024 | 9.999 | 334,252 | | 395,000 |
| 100161938 | SPOONER | WI | | 07/31/2024 | 8.875 | 242,629 | | 386,940 |
| 100161939 | RIVERSIDE | CA | | 07/31/2024 | 7.999 | 665,644 | | 830,000 |
| 100161940 | THERMAL | CA | | 07/31/2024 | 7.625 | 215,421 | | 575,000 |
| 100161941 | DUBLIN | OH | | 07/31/2024 | 8.125 | 442,066 | | 530,000 |
| 100161942 | LEHIGH ACRES | FL | | 07/31/2024 | 8.499 | 274,923 | | 390,000 |
| 100161943 | LOS ANGELES | CA | | 07/31/2024 | 8.999 | 722,466 | | 835,000 |
| 100161944 | WAUKEGAN | IL | | 07/31/2024 | 9.375 | 205,357 | | 282,000 |
| 100161945 | HOQUIAM | WA | | 07/31/2024 | 7.125 | 306,559 | | 525,000 |
| 100161946 | DRIGGS | ID | | 07/31/2024 | 8.125 | 486,304 | | 735,000 |
| 100161947 | PORT CHARLOTTE | FL | | 07/31/2024 | 7.750 | 472,105 | | 804,000 |
| 100161948 | SAN MARTIN | CA | | 07/31/2024 | 9.499 | 1,482,881 | | 1,650,000 |
| 100161949 | NORTH CHESTERFIELD | VA | | 07/31/2024 | 7.875 | 218,605 | | 305,000 |
| 100161950 | PENN VALLEY | CA | | 07/31/2024 | 9.999 | 763,401 | | 825,000 |
| 100161951 | WALLINGFORD | CT | | 07/31/2024 | 8.125 | 151,096 | | 250,000 |
| 100161952 | HENDERSON | NV | | 07/31/2024 | 7.875 | 335,547 | | 395,000 |
| 100161953 | KELLER | TX | | 07/31/2024 | 7.125 | 595,254 | | 1,475,000 |
| 100161954 | LAKELAND | FL | | 07/31/2024 | 9.375 | 296,228 | | 333,000 |
| 100161955 | KANSAS CITY | KS | | 07/31/2024 | 8.999 | 175,901 | | 203,000 |
| 100161956 | AROMAS | CA | | 07/31/2024 | 7.999 | 1,281,647 | | 1,590,000 |
| 100161957 | SAN ANTONIO | TX | | 07/31/2024 | 8.999 | 157,274 | | 204,000 |
| 100161958 | ATLANTA | GA | | 07/31/2024 | 8.625 | 825,815 | | 975,000 |
| 100161959 | EL PASO | TX | | 07/31/2024 | 7.750 | 210,685 | | 265,000 |
| 100161960 | SAN BERNARDINO | CA | | 07/31/2024 | 7.999 | 409,464 | | 575,000 |
| 100161961 | FREELAND | PA | | 07/31/2024 | 9.999 | 172,642 | | 247,000 |
| 100161962 | LOS ANGELES | CA | | 07/31/2024 | 7.250 | 1,115,611 | | 1,380,000 |
| 100161963 | TRACY | CA | | 07/31/2024 | 8.125 | 245,031 | | 550,000 |
| 100161964 | LITTLETON | CO | | 07/31/2024 | 7.375 | 2,138,714 | | 2,600,000 |
| 100161965 | PALM DESERT | CA | | 07/31/2024 | 7.875 | 206,198 | | 470,000 |
| 100161966 | AVON | MA | | 07/31/2024 | 8.250 | 726,148 | | 890,000 |
| 100161967 | SHERMAN OAKS | GBR | | 07/31/2024 | 9.750 | 1,301,722 | | 1,400,000 |
| 100161968 | ORANGE | CA | | 07/31/2024 | 7.875 | 2,066,081 | | 2,860,000 |
| 100161969 | SOUTH GATE | CA | | 07/31/2024 | 7.750 | 693,168 | | 895,000 |
| 100161970 | POOLESVILLE | MD | | 07/31/2024 | 7.875 | 770,906 | | 935,000 |
| 100161971 | PALMDALE | CA | | 07/31/2024 | 7.999 | 795,323 | | 1,530,000 |
| 100161972 | RANCHO CUCAMONGA | CA | | 07/31/2024 | 7.499 | 890,174 | | 1,099,000 |
| 100161973 | LAS VEGAS | NV | | 07/31/2024 | 7.875 | 434,778 | | 530,000 |
| 100161974 | PALMDALE | CA | | 07/31/2024 | 9.250 | 410,446 | | 470,000 |
| 100161975 | TAMPA | FL | | 07/31/2024 | 8.750 | 412,918 | | 440,000 |
| 100161976 | ROWLETT | TX | | 07/31/2024 | 7.125 | 366,033 | | 489,000 |
| 100161977 | BASTROP | TX | | 07/31/2024 | 8.375 | 325,710 | | 385,000 |
| 100161978 | DALLAS | TX | | 07/31/2024 | 8.750 | 272,145 | | 305,000 |
| 100161979 | CINCINNATI | OH | | 07/31/2024 | 9.375 | 200,335 | | 230,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161980 | CANTON | MI | | 07/31/2024 | 7.499 | 294,715 | | 365,000 |
| 100161981 | PROVIDENCE | RI | | 07/31/2024 | 8.999 | 216,682 | | 335,000 |
| 100161982 | AUBREY | TX | | 07/31/2024 | 8.999 | 342,959 | | 450,000 |
| 100161983 | MIRAMAR BEACH | FL | | 07/31/2024 | 8.375 | 280,933 | | 335,000 |
| 100161984 | GREENVILLE | SC | | 07/31/2024 | 7.990 | 1,170,325 | | 1,455,000 |
| 100161985 | VIRGINIA BEACH | VA | | 07/31/2024 | 7.375 | 191,603 | | 241,000 |
| 100161987 | WADING RIVER | NY | | 07/31/2024 | 8.500 | 503,502 | | 595,000 |
| 100161988 | LA QUINTA | CA | | 07/31/2024 | 8.000 | 1,059,974 | | 1,440,000 |
| 100161989 | CHICAGO | IL | | 07/31/2024 | 7.750 | 372,182 | | 500,000 |
| 100161990 | VALENCIA | CA | | 07/31/2024 | 7.500 | 1,485,982 | | 1,805,000 |
| 100161991 | KEY LARGO | FL | | 07/31/2024 | 8.125 | 324,369 | | 500,000 |
| 100161992 | BABCOCK RANCH | FL | | 07/31/2024 | 8.875 | 731,004 | | 948,000 |
| 100161993 | MIAMI | FL | | 07/31/2024 | 7.875 | 197,900 | | 260,000 |
| 100161994 | KENNEBUNKPORT | ME | | 07/31/2024 | 9.000 | 1,211,643 | | 1,550,000 |
| 100161995 | TUMWATER | WA | | 07/31/2024 | 8.125 | 538,579 | | 655,000 |
| 100161996 | LAS VEGAS | NV | | 07/31/2024 | 7.875 | 681,390 | | 856,397 |
| 100161997 | ALPHARETTA | GA | | 07/31/2024 | 8.500 | 784,938 | | 1,066,000 |
| 100161998 | BROOKLYN | NY | | 07/31/2024 | 7.625 | 1,260,102 | | 1,650,000 |
| 100161999 | TUCSON | AZ | | 07/31/2024 | 9.125 | 277,027 | | 322,000 |
| 100162000 | FAR ROCKAWAY | NY | | 07/31/2024 | 8.875 | 761,739 | | 965,000 |
| 100162001 | CANTON | GA | | 07/31/2024 | 8.750 | 302,953 | | 408,000 |
| 100162002 | HAVERHILL | MA | | 07/31/2024 | 8.875 | 565,684 | | 760,000 |
| 100162003 | MIAMI | FL | | 07/31/2024 | 7.625 | 1,226,676 | | 1,517,000 |
| 100162004 | LOS ANGELES | CA | | 07/31/2024 | 7.875 | 623,186 | | 800,000 |
| 100162005 | STATEN ISLAND | NY | | 07/31/2024 | 7.375 | 623,034 | | 1,125,000 |
| 100162006 | COLTON | CA | | 07/31/2024 | 7.125 | 279,266 | | 490,000 |
| 100162007 | KENNETT SQUARE | PA | | 07/31/2024 | 7.875 | 317,331 | | 550,000 |
| 100162008 | PORT CHARLOTTE | FL | | 07/31/2024 | 7.875 | 305,066 | | 400,000 |
| 100162009 | WILMINGTON | NC | | 07/31/2024 | 8.125 | 230,929 | | 400,000 |
| 100162010 | BALTIMORE | MD | | 07/31/2024 | 8.625 | 197,743 | | 260,000 |
| 100162011 | CARBONDALE | IL | | 07/31/2024 | 9.375 | 159,770 | | 216,000 |
| 100162012 | SEMINOLE | FL | | 07/31/2024 | 9.000 | 415,836 | | 450,000 |
| 100162013 | PORT CHARLOTTE | MD | | 07/31/2024 | 7.875 | 304,759 | | 400,000 |
| 100162014 | PHOENIX | AZ | | 07/31/2024 | 7.125 | 431,971 | | 800,000 |
| 100162015 | BAITING HOLLOW | NY | | 07/31/2024 | 7.750 | 694,751 | | 840,000 |
| 100162017 | BOWIE | MD | | 07/31/2024 | 7.750 | 280,988 | | 525,000 |
| 100162018 | BAKERSFIELD | CA | | 07/31/2024 | 8.375 | 393,336 | | 535,000 |
| 100162019 | CLEARWATER | FL | | 07/31/2024 | 8.000 | 239,173 | | 340,000 |
| 100162020 | TRUCKEE | CA | | 07/31/2024 | 7.500 | 379,457 | | 1,650,000 |
| 100162021 | LONG BEACH | CA | | 07/31/2024 | 8.500 | 597,523 | | 730,000 |
| 100162022 | GLENDALE | AZ | | 07/31/2024 | 7.625 | 281,065 | | 410,000 |
| 100162023 | LAS VEGAS | NV | | 07/31/2024 | 7.875 | 440,911 | | 528,000 |
| 100162024 | VALRICO | FL | | 07/31/2024 | 7.500 | 380,654 | | 495,000 |
| 100162025 | SAN DIEGO | CA | | 07/31/2024 | 8.750 | 1,270,197 | | 1,575,000 |
| 100162026 | HAMPTON | VA | | 07/31/2024 | 8.125 | 159,257 | | 192,000 |
| 100162027 | ELMHURST | NY | | 07/31/2024 | 7.750 | 398,768 | | 550,000 |
| 100162028 | SHAKOPEE | MN | | 07/31/2024 | 9.000 | 492,449 | | 528,000 |
| 100162030 | PALM CITY | FL | | 07/31/2024 | 7.500 | 912,505 | | 1,200,000 |
| 100162031 | SOQUEL | CA | | 07/31/2024 | 7.750 | 1,469,645 | | 2,100,000 |
| 100162032 | HOUSTON | TX | | 07/31/2024 | 7.875 | 460,550 | | 589,000 |
| 100162033 | DANVILLE | CA | | 07/31/2024 | 7.750 | 1,640,825 | | 2,975,000 |
| 100162034 | SHERRILLS FORD | NC | | 07/31/2024 | 8.750 | 1,496,845 | | 1,860,000 |
| 100162035 | HENDERSON | NV | | 07/31/2024 | 9.875 | 916,089 | | 1,178,500 |
| 100162036 | WOODBURY | MN | | 07/31/2024 | 9.000 | 905,883 | | 1,013,000 |
| 100162037 | LOVELAND | CO | | 07/31/2024 | 7.500 | 333,683 | | 415,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162038 | PLANT CITY | FL | | 07/31/2024 | 9.500 | 263,607 | | 370,000 |
| 100162039 | LAS VEGAS | NV | | 07/31/2024 | 7.375 | 234,426 | | 485,000 |
| 100162040 | SAN DIEGO | CA | | 07/31/2024 | 8.625 | 520,143 | | 620,000 |
| 100162041 | NASHVILLE | TN | | 07/31/2024 | 8.000 | 369,109 | | 550,000 |
| 100162042 | MIAMI | FL | | 07/31/2024 | 8.000 | 450,997 | | 615,000 |
| 100162043 | BALTIMORE | MD | | 07/31/2024 | 7.500 | 192,721 | | 254,000 |
| 100162044 | MIAMI | FL | | 07/31/2024 | 8.875 | 680,953 | | 743,000 |
| 100162045 | BONSALL | CA | | 07/31/2024 | 7.875 | 1,260,459 | | 1,700,000 |
| 100162046 | TRACY | CA | | 07/31/2024 | 8.250 | 180,793 | | 550,000 |
| 100162047 | STOCKBRIDGE | GA | | 07/31/2024 | 7.750 | 205,952 | | 262,100 |
| 100162048 | PARK CITY | UT | | 07/31/2024 | 7.375 | 552,137 | | 740,000 |
| 100162049 | PALM BEACH GARDENS | FL | | 07/31/2024 | 7.500 | 691,532 | | 901,000 |
| 100162050 | LAS VEGAS | NV | | 07/31/2024 | 8.125 | 540,979 | | 725,000 |
| 100162051 | LINCOLN | CA | | 07/31/2024 | 7.625 | 492,807 | | 757,000 |
| 100162052 | PALM BAY | FL | | 07/31/2024 | 8.250 | 205,788 | | 248,000 |
| 100162053 | ROTONDA WEST | FL | | 07/31/2024 | 8.500 | 339,269 | | 430,000 |
| 100162054 | LOS ANGELES | CA | | 07/31/2024 | 7.375 | 2,635,816 | | 4,550,000 |
| 100162055 | YOUNGSTOWN | OH | | 07/31/2024 | 8.750 | 142,891 | | 206,000 |
| 100162056 | INDIAN LAND | SC | | 07/31/2024 | 8.375 | 351,512 | | 419,000 |
| 100162057 | PLEASANT GROVE | UT | | 07/31/2024 | 8.250 | 266,020 | | 630,000 |
| 100162058 | HOLLYWOOD | FL | | 07/31/2024 | 9.000 | 182,124 | | 235,000 |
| 100162059 | SAMMAMISH | WA | | 07/31/2024 | 7.125 | 1,162,934 | | 1,525,000 |
| 100162060 | PRINCETON | TX | | 07/31/2024 | 7.500 | 772,147 | | 1,000,000 |
| 100162061 | AUGUSTA | GA | | 07/31/2024 | 9.500 | 243,502 | | 297,000 |
| 100162062 | SPOKANE | WA | | 07/31/2024 | 7.875 | 523,997 | | 740,000 |
| 100162063 | PARKLAND | FL | | 07/31/2024 | 7.500 | 1,432,572 | | 1,750,000 |
| 100162064 | SEATTLE | WA | | 07/31/2024 | 8.000 | 2,638,157 | | 3,200,000 |
| 100162065 | PORT HUENEME | CA | | 07/31/2024 | 8.125 | 342,760 | | 415,000 |
| 100162066 | CLEARWATER | FL | | 07/31/2024 | 7.625 | 440,378 | | 650,000 |
| 100162067 | NEW SMYRNA BEACH | FL | | 07/31/2024 | 7.375 | 336,902 | | 415,000 |
| 100162068 | MODESTO | CA | | 07/31/2024 | 7.750 | 317,210 | | 475,000 |
| 100162069 | PINOLE | CA | | 07/31/2024 | 9.750 | 523,621 | | 670,000 |
| 100162070 | IRVINE | CA | | 07/31/2024 | 8.750 | 2,325,801 | | 3,000,000 |
| 100162071 | LOS ANGELES | CA | | 07/31/2024 | 7.625 | 2,660,246 | | 4,300,000 |
| 100162072 | THE HILLS | TX | | 07/31/2024 | 7.750 | 958,340 | | 1,150,000 |
| 100162073 | OCEAN CITY | MD | | 07/31/2024 | 8.000 | 389,912 | | 498,000 |
| 100162074 | BEND | OR | | 07/31/2024 | 7.500 | 489,057 | | 596,000 |
| 100162075 | PAHOA | HI | | 07/31/2024 | 7.625 | 212,916 | | 365,000 |
| 100162076 | DECATUR | GA | | 07/31/2024 | 7.625 | 223,531 | | 280,000 |
| 100162077 | WILSON | NC | | 07/31/2024 | 7.500 | 143,381 | | 437,000 |
| 100162078 | PICKERINGTON | OH | | 07/31/2024 | 7.875 | 425,500 | | 515,000 |
| 100162079 | MIAMI | FL | | 07/31/2024 | 7.750 | 617,737 | | 805,000 |
| 100162080 | KIHEI | HI | | 07/31/2024 | 7.375 | 573,399 | | 810,000 |
| 100162081 | CLAYTON | NC | | 07/31/2024 | 8.125 | 359,214 | | 560,000 |
| 100162082 | GLENDALE | CA | | 07/31/2024 | 8.375 | 2,073,873 | | 2,700,000 |
| 100162083 | AUGUSTA | GA | | 07/31/2024 | 7.375 | 136,643 | | 190,000 |
| 100162084 | PLAINFIELD | IL | | 07/31/2024 | 6.875 | 304,015 | | 685,000 |
| 100162085 | SAN DIEGO | CA | | 07/31/2024 | 7.750 | 152,975 | | 835,000 |
| 100162086 | BROOKLYN | NY | | 07/31/2024 | 8.000 | 2,037,480 | | 2,600,000 |
| 100162087 | SAINT PETERSBURG | FL | | 07/31/2024 | 8.250 | 518,575 | | 615,000 |
| 100162088 | EDGEWATER | NJ | | 07/31/2024 | 7.875 | 785,318 | | 1,010,000 |
| 100162089 | BROOKLYN | NY | | 07/31/2024 | 7.500 | 540,398 | | 700,000 |
| 100162090 | LAS VEGAS | GBR | | 07/31/2024 | 8.625 | 392,467 | | 435,500 |
| 100162091 | NASHUA | GBR | | 07/31/2024 | 9.125 | 511,685 | | 627,000 |
| 100162092 | GLENDALE | GBR | | 07/31/2024 | 8.500 | 269,157 | | 400,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162093 | LAKE HAVASU CITY | GBR | | 07/31/2024 | 7.750 | 393,026 | | 482,000 |
| 100162094 | LONG BRANCH | GBR | | 07/31/2024 | 8.125 | 1,103,854 | | 1,350,000 |
| 100162095 | SANFORD | FL | | 07/31/2024 | 9.250 | 692,850 | | 835,000 |
| 100162096 | RIO VISTA | CA | | 07/31/2024 | 8.625 | 261,396 | | 500,000 |
| 100162097 | HENDERSON | NV | | 07/31/2024 | 8.500 | 484,199 | | 1,000,500 |
| 100162098 | BROOKLYN | NY | | 07/31/2024 | 7.500 | 418,685 | | 785,000 |
| 100162247 | ANCHORAGE | AK | | 09/06/2024 | 8.000 | 1,716,807 | | 3,250,000 |
| 100162248 | DAVIE | FL | | 09/06/2024 | 7.875 | 1,562,877 | | 2,000,000 |
| 100162249 | MIAMI GARDENS | FL | | 09/06/2024 | 7.250 | 329,782 | | 410,000 |
| 100162250 | WARNER ROBINS | GA | | 09/06/2024 | 7.750 | 157,384 | | 212,000 |
| 100162251 | SANTA ANA | CA | | 09/06/2024 | 7.750 | 181,433 | | 1,375,000 |
| 100162252 | WESTMINSTER | CO | | 09/06/2024 | 7.500 | 489,998 | | 600,000 |
| 100162253 | NORTH LAS VEGAS | NV | | 09/06/2024 | 7.500 | 226,903 | | 350,000 |
| 100162254 | CAVE CREEK | AZ | | 09/06/2024 | 6.875 | 924,828 | | 1,154,000 |
| 100162255 | HOLLADAY | UT | | 09/06/2024 | 7.125 | 1,131,242 | | 1,850,000 |
| 100162256 | CYPRESS | TX | | 09/06/2024 | 7.500 | 273,300 | | 322,000 |
| 100162257 | INDEPENDENCE | OR | | 09/06/2024 | 7.750 | 619,129 | | 850,000 |
| 100162258 | OCEANSIDE | CA | | 09/06/2024 | 7.750 | 704,324 | | 875,000 |
| 100162259 | LONGMONT | CO | | 09/06/2024 | 8.375 | 473,257 | | 626,000 |
| 100162260 | PUNTA GORDA | FL | | 09/06/2024 | 6.625 | 252,960 | | 740,000 |
| 100162261 | EAGLE POINT | OR | | 09/06/2024 | 8.125 | 451,147 | | 525,000 |
| 100162262 | NEW BRAUNFELS | TX | | 09/06/2024 | 8.500 | 360,673 | | 379,000 |
| 100162263 | WELLINGTON | FL | | 09/06/2024 | 8.875 | 691,673 | | 748,000 |
| 100162264 | CHARLOTTESVILLE | VA | | 09/06/2024 | 7.125 | 517,474 | | 700,000 |
| 100162265 | HUTTO | TX | | 09/06/2024 | 7.500 | 280,151 | | 340,000 |
| 100162266 | OVERLAND PARK | KS | | 09/06/2024 | 8.000 | 187,101 | | 245,000 |
| 100162267 | WEST SACRAMENTO | CA | | 09/06/2024 | 7.250 | 391,965 | | 720,000 |
| 100162269 | SAN DIEGO | CA | | 09/06/2024 | 6.750 | 475,725 | | 690,000 |
| 100162270 | OAK LAWN | IL | | 09/06/2024 | 8.250 | 234,999 | | 280,000 |
| 100162271 | LA JOLLA | CA | | 09/06/2024 | 7.875 | 2,617,084 | | 4,050,000 |
| 100162272 | RICHARDSON | TX | | 09/06/2024 | 6.875 | 174,071 | | 330,000 |
| 100162273 | RENTON | WA | | 09/06/2024 | 7.875 | 636,891 | | 1,080,000 |
| 100162274 | MIAMI GARDENS | FL | | 09/06/2024 | 7.125 | 470,005 | | 590,000 |
| 100162275 | WILMINGTON | NC | | 09/06/2024 | 7.750 | 254,635 | | 315,000 |
| 100162276 | PENNSAUKEN | NJ | | 09/06/2024 | 7.625 | 292,882 | | 375,000 |
| 100162277 | SALEM | OR | | 09/06/2024 | 7.750 | 325,416 | | 440,000 |
| 100162278 | SUWANEE | GA | | 09/06/2024 | 7.750 | 815,454 | | 1,000,000 |
| 100162279 | OAK PARK | CA | | 09/06/2024 | 7.250 | 1,220,060 | | 1,700,000 |
| 100162280 | FRISCO | TX | | 09/06/2024 | 7.000 | 593,520 | | 760,000 |
| 100162281 | TROY | TX | | 09/06/2024 | 8.500 | 242,098 | | 275,000 |
| 100162282 | TRUCKEE | CA | | 09/06/2024 | 7.625 | 626,225 | | 749,000 |
| 100162283 | SAN JOSE | CA | | 09/06/2024 | 7.000 | 1,204,987 | | 2,505,000 |
| 100162285 | AURORA | CO | | 09/06/2024 | 7.500 | 1,233,059 | | 1,600,000 |
| 100162286 | STAFFORD | VA | | 09/06/2024 | 9.125 | 335,298 | | 355,000 |
| 100162288 | SAN ANTONIO | FL | | 09/06/2024 | 8.000 | 793,100 | | 950,000 |
| 100162289 | SAN CLEMENTE | CA | | 09/06/2024 | 8.000 | 1,341,480 | | 1,599,000 |
| 100162290 | WEST CHESTER | OH | | 09/06/2024 | 9.375 | 617,066 | | 679,000 |
| 100162291 | JARRELL | TX | | 09/06/2024 | 9.000 | 361,975 | | 408,000 |
| 100162292 | NOBLESVILLE | IN | | 09/06/2024 | 9.125 | 766,839 | | 850,000 |
| 100162293 | NASHVILLE | TN | | 09/06/2024 | 8.000 | 224,462 | | 313,000 |
| 100162294 | BOYNTON BEACH | FL | | 09/06/2024 | 9.625 | 277,478 | | 295,000 |
| 100162295 | SUN CITY | AZ | | 09/06/2024 | 7.000 | 327,847 | | 510,000 |
| 100162296 | DULUTH | GA | | 09/06/2024 | 8.625 | 481,834 | | 515,000 |
| 100162297 | TEMPLE | TX | | 09/06/2024 | 8.500 | 233,587 | | 280,000 |
| 100162298 | BELLINGHAM | WA | | 09/06/2024 | 7.500 | 376,857 | | 585,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162300 | PRYOR | OK | | 09/06/2024 | 8.375 | 310,818 | | 390,000 |
| 100162302 | FORSYTH | GA | | 09/06/2024 | 8.500 | 184,836 | | 232,000 |
| 100162304 | SANTA CRUZ | CA | | 08/05/2024 | 7.625 | 1,465,107 | | 2,600,000 |
| 100162305 | BRENTWOOD | CA | | 08/05/2024 | 7.750 | 1,022,625 | | 1,550,000 |
| 100162306 | WILLIAMSTON | MI | | 08/05/2024 | 8.250 | 742,061 | | 965,000 |
| 100162307 | TEMECULA | CA | | 08/05/2024 | 7.500 | 516,026 | | 635,000 |
| 100162308 | LOS ANGELES | CA | | 08/05/2024 | 8.000 | 1,677,474 | | 2,100,000 |
| 100162309 | PORTLAND | OR | | 08/05/2024 | 7.625 | 923,310 | | 1,285,000 |
| 100162310 | SCOTTSDALE | AZ | | 08/05/2024 | 7.625 | 729,169 | | 945,000 |
| 100162311 | PHELAN | CA | | 08/05/2024 | 7.625 | 395,624 | | 485,000 |
| 100162312 | LAS VEGAS | NV | | 08/05/2024 | 7.375 | 564,562 | | 695,000 |
| 100162313 | MANASSAS | VA | | 08/05/2024 | 8.500 | 239,940 | | 390,000 |
| 100162314 | BOCA RATON | FL | | 08/05/2024 | 8.125 | 479,949 | | 785,000 |
| 100162315 | LILBURN | GA | | 08/05/2024 | 7.500 | 291,983 | | 555,000 |
| 100162316 | MESQUITE | TX | | 08/05/2024 | 7.500 | 223,135 | | 352,000 |
| 100162317 | ATLANTA | GA | | 08/05/2024 | 7.375 | 183,870 | | 300,000 |
| 100162318 | SHAFTER | CA | | 08/05/2024 | 7.875 | 247,463 | | 320,000 |
| 100162319 | MIAMI GARDENS | FL | | 08/05/2024 | 7.875 | 292,587 | | 373,000 |
| 100162320 | CANTON | GA | | 08/06/2024 | 9.625 | 291,545 | | 1,165,000 |
| 100162321 | WEST CHESTER | PA | | 08/06/2024 | 8.875 | 352,470 | | 930,000 |
| 100162324 | MIAMI | FL | | 08/06/2024 | 9.000 | 203,667 | | 1,100,000 |
| 100162325 | CASTLE ROCK | CO | | 08/06/2024 | 9.000 | 159,007 | | 867,000 |
| 100162326 | SALT LAKE CITY | UT | | 08/06/2024 | 9.875 | 148,354 | | 650,000 |
| 100162328 | PETALUMA | CA | | 08/06/2024 | 8.750 | 506,843 | | 1,550,000 |
| 100162330 | TEMECULA | CA | | 08/06/2024 | 9.000 | 210,948 | | 980,000 |
| 100162331 | EDWARDS | CO | | 08/06/2024 | 9.875 | 201,293 | | 1,201,000 |
| 100162338 | LIVERMORE | CA | | 08/06/2024 | 8.625 | 281,266 | | 2,330,000 |
| 100162341 | GOLD CANYON | AZ | | 08/06/2024 | 8.875 | 411,145 | | 3,100,000 |
| 100162344 | PANORAMA CITY | CA | | 08/06/2024 | 9.125 | 154,813 | | 713,000 |
| 100162347 | LONG BEACH | CA | | 08/06/2024 | 9.000 | 361,797 | | 1,650,000 |
| 100162348 | DENVER | CO | | 08/06/2024 | 9.625 | 459,617 | | 2,300,000 |
| 100162350 | MENIFEE | CA | | 08/06/2024 | 8.500 | 173,089 | | 674,000 |
| 100162356 | PORTLAND | OR | | 08/06/2024 | 8.750 | 140,474 | | 716,000 |
| 100162357 | SPRING | TX | | 08/06/2024 | 9.000 | 152,331 | | 940,000 |
| 100162473 | PLACERVILLE | CA | | 08/07/2024 | 8.250 | 739,651 | | 910,000 |
| 100162474 | CRESSKILL | NJ | | 08/07/2024 | 7.750 | 803,045 | | 1,318,000 |
| 100162475 | COACHELLA | CA | | 08/07/2024 | 8.000 | 593,232 | | 755,000 |
| 100162476 | PLACERVILLE | CA | | 08/07/2024 | 7.250 | 193,965 | | 275,000 |
| 100162477 | NORRIDGE | IL | | 08/07/2024 | 8.125 | 603,905 | | 800,000 |
| 100162478 | GARLAND | TX | | 08/07/2024 | 8.000 | 545,197 | | 670,000 |
| 100162479 | WORCESTER | MA | | 08/07/2024 | 7.875 | 767,303 | | 995,000 |
| 100162480 | ROSEVILLE | CA | | 08/07/2024 | 7.500 | 284,514 | | 510,000 |
| 100162481 | NORWALK | CA | | 08/07/2024 | 7.500 | 403,920 | | 685,000 |
| 100162482 | SANTA BARBARA | CA | | 08/07/2024 | 7.500 | 1,281,209 | | 1,900,000 |
| 100162483 | WOODLAND HILLS | CA | | 08/07/2024 | 7.625 | 794,385 | | 1,100,000 |
| 100162484 | OCALA | FL | | 08/07/2024 | 6.875 | 261,547 | | 335,000 |
| 100162485 | SOUTHWEST RANCHES | FL | | 08/07/2024 | 7.250 | 731,329 | | 915,000 |
| 100162486 | PEORIA | AZ | | 08/07/2024 | 7.250 | 1,171,724 | | 2,025,000 |
| 100162487 | COACHELLA | CA | | 08/07/2024 | 8.125 | 570,856 | | 725,000 |
| 100162488 | DUMFRIES | VA | | 08/07/2024 | 7.625 | 407,668 | | 692,000 |
| 100162489 | TEQUESTA | FL | | 08/07/2024 | 7.750 | 213,263 | | 395,000 |
| 100162499 | SCOTTSDALE | AZ | | 08/12/2024 | 7.624 | 342,277 | | 500,000 |
| 100162500 | BARRINGTON | RI | | 08/12/2024 | 7.499 | 299,878 | | 391,000 |
| 100162501 | PUNTA GORDA | FL | | 08/12/2024 | 7.124 | 523,327 | | 650,000 |
| 100162502 | GUTTENBERG | NJ | | 08/12/2024 | 7.500 | 778,333 | | 1,100,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162503 | CHARLOTTE | GBR | | 08/12/2024 | 6.990 | 459,429 | | 610,000 |
| 100162504 | WOODRUFF | GBR | | 08/12/2024 | 7.624 | 372,127 | | 460,000 |
| 100162505 | SOUTH OGDEN | GBR | | 08/12/2024 | 6.990 | 349,329 | | 465,000 |
| 100162506 | ANGEL FIRE | GBR | | 08/12/2024 | 7.500 | 375,070 | | 595,000 |
| 100162507 | LAS VEGAS | NV | | 08/12/2024 | 7.124 | 314,059 | | 415,000 |
| 100162508 | KEY LARGO | FL | | 08/12/2024 | 7.375 | 525,557 | | 740,000 |
| 100162509 | LEONIA | NJ | | 08/12/2024 | 7.124 | 815,015 | | 1,150,000 |
| 100162510 | NEW SMYRNA BEACH | FL | | 08/12/2024 | 7.500 | 770,154 | | 1,125,000 |
| 100162511 | BELLA VISTA | AR | | 08/12/2024 | 8.125 | 286,851 | | 342,000 |
| 100162512 | PHILLIPSBURG | NJ | | 08/12/2024 | 7.375 | 233,142 | | 305,000 |
| 100162513 | BEAVER FALLS | PA | | 08/12/2024 | 7.625 | 171,287 | | 215,000 |
| 100162514 | STOCKTON | GBR | | 08/12/2024 | 8.125 | 349,682 | | 435,000 |
| 100162515 | WILTON MANORS | FL | | 08/12/2024 | 7.375 | 558,656 | | 830,000 |
| 100162516 | SARASOTA | FL | | 08/12/2024 | 7.375 | 411,089 | | 580,000 |
| 100162517 | SAVANNAH | GA | | 08/12/2024 | 7.624 | 180,182 | | 250,000 |
| 100162518 | LEHIGH ACRES | FL | | 08/12/2024 | 7.624 | 339,931 | | 445,000 |
| 100162519 | GREELEY | GBR | | 08/12/2024 | 7.624 | 305,352 | | 407,000 |
| 100162520 | BOISE | GBR | | 08/12/2024 | 6.999 | 538,622 | | 766,000 |
| 100162521 | LA JOLLA | CA | | 08/12/2024 | 6.875 | 680,911 | | 2,190,000 |
| 100162522 | BOISE | GBR | | 08/12/2024 | 6.999 | 538,622 | | 770,000 |
| 100162523 | MIRAMAR BEACH | FL | | 08/12/2024 | 7.624 | 368,253 | | 404,000 |
| 100162524 | LANCASTER | GBR | | 08/12/2024 | 7.750 | 232,946 | | 316,000 |
| 100162525 | TOBYHANNA | GBR | | 08/12/2024 | 7.624 | 261,419 | | 285,000 |
| 100162526 | NORCROSS | GBR | | 08/12/2024 | 7.500 | 334,979 | | 440,000 |
| 100162527 | LAS VEGAS | GBR | | 08/12/2024 | 6.999 | 325,269 | | 500,000 |
| 100162528 | VIRGINIA BEACH | GBR | | 08/12/2024 | 7.624 | 218,830 | | 258,000 |
| 100162529 | MARYSVILLE | GBR | | 08/12/2024 | 6.874 | 433,118 | | 577,000 |
| 100162530 | PUYALLUP | WA | | 08/12/2024 | 6.874 | 459,548 | | 611,000 |
| 100162531 | SEVIERVILLE | TN | | 08/12/2024 | 6.999 | 427,133 | | 480,000 |
| 100162532 | RICHMOND | VA | | 08/12/2024 | 8.000 | 419,115 | | 455,336 |
| 100162533 | MIAMI | FL | | 08/12/2024 | 8.125 | 333,877 | | 407,000 |
| 100162534 | LAS VEGAS | NV | | 08/12/2024 | 6.999 | 328,556 | | 500,000 |
| 100162535 | SAN FRANCISCO | CA | | 08/12/2024 | 6.875 | 825,912 | | 1,200,000 |
| 100162536 | BURNEY | CA | | 08/12/2024 | 7.500 | 373,892 | | 490,000 |
| 100162537 | OLATHE | KS | | 08/12/2024 | 6.875 | 243,755 | | 350,000 |
| 100162538 | SAN DIEGO | CA | | 08/12/2024 | 6.999 | 654,963 | | 885,000 |
| 100162539 | W HTFD | CT | | 08/12/2024 | 7.499 | 442,085 | | 580,000 |
| 100162540 | CLINTON | WA | | 08/12/2024 | 7.500 | 690,837 | | 915,000 |
| 100162541 | BEAVERTON | OR | | 08/12/2024 | 7.624 | 460,967 | | 649,000 |
| 100162542 | ISELIN | NJ | | 08/12/2024 | 7.624 | 536,256 | | 702,000 |
| 100162543 | BROOKFIELD | WI | | 08/12/2024 | 7.624 | 287,088 | | 380,000 |
| 100162544 | PORTLAND | OR | | 08/12/2024 | 7.500 | 365,621 | | 580,000 |
| 100162545 | COLLEGE STATION | TX | | 08/12/2024 | 7.124 | 251,048 | | 331,000 |
| 100162546 | SEATTLE | WA | | 08/12/2024 | 7.624 | 236,899 | | 300,000 |
| 100162547 | FORT WORTH | TX | | 08/12/2024 | 7.624 | 459,269 | | 600,000 |
| 100162548 | DURHAM | NC | | 08/12/2024 | 7.124 | 266,610 | | 359,000 |
| 100162549 | SAN LUIS OBISPO | CA | | 08/12/2024 | 6.999 | 621,231 | | 820,000 |
| 100162550 | INGLEWOOD | CA | | 08/12/2024 | 7.124 | 682,739 | | 925,000 |
| 100162551 | LAS VEGAS | NV | | 08/12/2024 | 6.999 | 432,321 | | 610,000 |
| 100162552 | RALEIGH | NC | | 08/12/2024 | 6.999 | 337,855 | | 479,000 |
| 100162553 | CARLISLE | PA | | 08/12/2024 | 7.624 | 344,075 | | 380,000 |
| 100162554 | BIG BEAR LAKE | CA | | 08/12/2024 | 7.499 | 380,521 | | 510,000 |
| 100162555 | UNIVERSITY PLACE | WA | | 08/12/2024 | 7.124 | 613,170 | | 862,000 |
| 100162556 | PORTLAND | OR | | 08/12/2024 | 7.124 | 481,213 | | 685,000 |
| 100162557 | CALDWELL | ID | | 08/12/2024 | 7.624 | 253,167 | | 311,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162558 | MANOR | TX | | 08/12/2024 | 7.124 | 293,305 | | 392,000 |
| 100162559 | PAYSON | AZ | | 08/12/2024 | 7.500 | 416,436 | | 625,000 |
| 100162560 | MIAMI | FL | | 08/12/2024 | 7.624 | 418,365 | | 550,000 |
| 100162561 | TURLOCK | CA | | 08/12/2024 | 7.375 | 296,402 | | 460,000 |
| 100162562 | SAVANNAH | GA | | 08/12/2024 | 6.624 | 764,669 | | 1,175,000 |
| 100162563 | SAN ANTONIO | TX | | 08/12/2024 | 6.875 | 186,590 | | 249,203 |
| 100162564 | SOUTHBURY | CT | | 08/12/2024 | 7.124 | 168,226 | | 220,000 |
| 100162565 | CARRABELLE | FL | | 08/12/2024 | 7.500 | 276,867 | | 349,000 |
| 100162566 | FREDERICK | MD | | 08/12/2024 | 7.124 | 252,740 | | 318,000 |
| 100162567 | JOHNSTOWN | OH | | 08/12/2024 | 7.624 | 298,607 | | 390,000 |
| 100162568 | DES PLAINES | IL | | 08/12/2024 | 7.624 | 214,748 | | 254,500 |
| 100162569 | KANSAS CITY | MO | | 08/12/2024 | 7.624 | 474,410 | | 525,000 |
| 100162570 | TUCSON | AZ | | 08/12/2024 | 6.990 | 289,061 | | 440,000 |
| 100162571 | MISSION VIEJO | CA | | 08/12/2024 | 7.500 | 779,683 | | 1,100,000 |
| 100162572 | ORLANDO | FL | | 08/12/2024 | 7.624 | 267,304 | | 333,000 |
| 100162573 | DAYTON | OH | | 08/12/2024 | 6.875 | 230,120 | | 310,000 |
| 100162574 | ALLENTOWN | PA | | 08/12/2024 | 7.500 | 352,835 | | 460,000 |
| 100162575 | PHOENIX | AZ | | 08/12/2024 | 6.990 | 338,270 | | 555,000 |
| 100162576 | CHARLOTTE | NC | | 08/12/2024 | 7.000 | 329,353 | | 436,000 |
| 100162577 | YOUNGSVILLE | LA | | 08/12/2024 | 6.875 | 198,504 | | 238,500 |
| 100162578 | LOUISVILLE | KY | | 08/12/2024 | 7.625 | 242,817 | | 325,000 |
| 100162579 | ATHENS | TX | | 08/12/2024 | 7.624 | 647,651 | | 831,000 |
| 100162580 | DEBARY | FL | | 08/12/2024 | 7.490 | 295,248 | | 369,000 |
| 100162581 | LANTANA | TX | | 08/12/2024 | 7.625 | 366,411 | | 450,000 |
| 100162582 | BUFORD | GA | | 08/12/2024 | 7.490 | 469,911 | | 617,000 |
| 100162583 | HALTOM CITY | TX | | 08/12/2024 | 7.490 | 293,915 | | 415,000 |
| 100162584 | ST PETERSBURG | FL | | 08/12/2024 | 8.625 | 375,349 | | 465,000 |
| 100162585 | ARLINGTON | TX | | 08/12/2024 | 7.375 | 194,256 | | 250,000 |
| 100162586 | ROCKDALE | TX | | 08/12/2024 | 6.624 | 165,863 | | 435,000 |
| 100162587 | HOUSTON | TX | | 08/12/2024 | 6.625 | 231,435 | | 308,000 |
| 100162588 | ANCHORAGE | AK | | 08/12/2024 | 7.625 | 249,523 | | 325,000 |
| 100162589 | LAWRENCEVILLE | GBR | | 08/12/2024 | 7.375 | 304,258 | | 427,000 |
| 100162590 | FREEPORT | GBR | | 08/12/2024 | 7.625 | 288,986 | | 315,000 |
| 100162591 | VAIL | AZ | | 08/12/2024 | 7.490 | 410,583 | | 540,000 |
| 100162592 | DAWSONVILLE | GA | | 08/12/2024 | 7.124 | 293,968 | | 391,000 |
| 100162593 | MARS HILL | NC | | 08/12/2024 | 7.875 | 552,885 | | 605,000 |
| 100162594 | BALL GROUND | GA | | 08/12/2024 | 7.125 | 478,662 | | 630,000 |
| 100162595 | MANCHESTER | NH | | 08/12/2024 | 7.125 | 528,887 | | 702,000 |
| 100162596 | TAVERNIER | FL | | 08/12/2024 | 7.490 | 729,024 | | 950,000 |
| 100162597 | EAST PETERSBURG | PA | | 08/12/2024 | 7.625 | 279,289 | | 365,000 |
| 100162598 | RIVERSIDE | CA | | 08/12/2024 | 7.125 | 420,024 | | 590,000 |
| 100162599 | PEORIA | AZ | | 08/12/2024 | 7.375 | 276,474 | | 362,000 |
| 100162600 | HILTON HEAD ISLAND | SC | | 08/12/2024 | 7.490 | 322,295 | | 450,000 |
| 100162601 | SUWANEE | GA | | 08/12/2024 | 7.490 | 272,460 | | 356,000 |
| 100162602 | HILLIARD | OH | | 08/12/2024 | 7.375 | 258,221 | | 341,500 |
| 100162603 | EATONTON | GA | | 08/12/2024 | 7.625 | 485,467 | | 625,000 |
| 100162604 | SHAWNEE | OK | | 08/12/2024 | 6.750 | 173,010 | | 230,000 |
| 100162605 | PEORIA | AZ | | 08/12/2024 | 8.125 | 726,249 | | 785,000 |
| 100162606 | RANSON | WV | | 08/12/2024 | 7.625 | 277,059 | | 325,000 |
| 100162607 | NASHVILLE | TN | | 08/12/2024 | 7.490 | 328,905 | | 465,000 |
| 100162608 | FORT WORTH | TX | | 08/12/2024 | 6.125 | 298,792 | | 412,000 |
| 100162609 | NASHVILLE | TN | | 08/12/2024 | 7.490 | 325,081 | | 465,000 |
| 100162610 | LILLINGTON | NC | | 08/12/2024 | 8.000 | 226,195 | | 295,000 |
| 100162611 | MARIPOSA | CA | | 08/12/2024 | 7.125 | 319,731 | | 420,000 |
| 100162612 | FELTON | DE | | 08/12/2024 | 7.500 | 275,473 | | 340,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162613 | CARTERSVILLE | GA | | 08/12/2024 | 7.625 | 358,773 | | 477,000 |
| 100162614 | WOODBURY | MN | | 08/12/2024 | 7.625 | 266,663 | | 349,000 |
| 100162615 | AZLE | TX | | 08/12/2024 | 7.990 | 602,463 | | 695,000 |
| 100162616 | ORANGE BEACH | AL | | 08/12/2024 | 6.125 | 637,864 | | 730,000 |
| 100162617 | PHOENIX | AZ | | 08/12/2024 | 5.750 | 372,221 | | 528,000 |
| 100162618 | KISSIMMEE | FL | | 08/12/2024 | 7.250 | 340,481 | | 456,000 |
| 100162619 | NORTH EASTON | MA | | 08/12/2024 | 8.625 | 760,334 | | 1,005,000 |
| 100162620 | LANTANA | TX | | 08/12/2024 | 7.625 | 415,362 | | 560,000 |
| 100162621 | KATY | TX | | 08/12/2024 | 6.000 | 228,939 | | 300,000 |
| 100162622 | GRANITE BAY | CA | | 08/12/2024 | 7.490 | 630,998 | | 880,000 |
| 100162623 | JACKSON | NLD | | 08/12/2024 | 7.490 | 381,026 | | 470,000 |
| 100162624 | OCOEE | FL | | 08/12/2024 | 7.990 | 565,508 | | 650,000 |
| 100162625 | FAIRMOUNT HEIGHTS | GBR | | 08/12/2024 | 7.500 | 245,053 | | 311,000 |
| 100162626 | ANNA | TX | | 08/12/2024 | 8.125 | 324,911 | | 427,000 |
| 100162627 | N MYRTLE BEACH | SC | | 08/12/2024 | 8.125 | 734,971 | | 851,000 |
| 100162628 | DALLAS | TX | | 08/12/2024 | 7.375 | 254,197 | | 360,000 |
| 100162629 | EULESS | TX | | 08/12/2024 | 7.624 | 237,349 | | 311,000 |
| 100162630 | FORNEY | TX | | 08/12/2024 | 8.125 | 299,577 | | 375,000 |
| 100162631 | LAKE HAMILTON | FL | | 08/12/2024 | 7.000 | 300,317 | | 400,000 |
| 100162632 | BRIDGEWATER | NJ | | 08/12/2024 | 7.624 | 477,279 | | 625,000 |
| 100162633 | CHANTILLY | VA | | 08/12/2024 | 7.625 | 460,626 | | 600,000 |
| 100162634 | NASHVILLE | TN | | 08/12/2024 | 6.875 | 338,576 | | 490,000 |
| 100162635 | NORTH BRUNSWICK | NJ | | 08/12/2024 | 8.000 | 292,373 | | 380,000 |
| 100162636 | GAITHERSBURG | MD | | 08/12/2024 | 7.375 | 321,312 | | 515,000 |
| 100162637 | LOGANVILLE | GA | | 08/12/2024 | 6.250 | 348,630 | | 458,000 |
| 100162638 | CHARLOTTE | NC | | 08/12/2024 | 7.875 | 215,086 | | 287,000 |
| 100162639 | JOHNS ISLAND | SC | | 08/12/2024 | 7.625 | 341,908 | | 380,000 |
| 100162640 | PANAMA CITY BEACH | FL | | 08/12/2024 | 8.000 | 435,206 | | 475,000 |
| 100162641 | ROSHARON | TX | | 08/12/2024 | 5.990 | 181,346 | | 259,000 |
| 100162642 | CHANDLER | TX | | 08/12/2024 | 5.990 | 188,788 | | 265,000 |
| 100162643 | WESLEY CHAPEL | FL | | 08/12/2024 | 8.000 | 331,951 | | 473,000 |
| 100162644 | KATY | TX | | 08/12/2024 | 6.875 | 261,145 | | 340,000 |
| 100162645 | NEW BRAUNFELS | TX | | 08/12/2024 | 5.750 | 199,862 | | 280,000 |
| 100162646 | BEVERLY HILLS | FL | | 08/12/2024 | 7.625 | 299,612 | | 347,000 |
| 100162647 | NEW BRAUNFELS | TX | | 08/12/2024 | 5.750 | 196,331 | | 288,000 |
| 100162648 | BARTLESVILLE | OK | | 08/12/2024 | 5.990 | 184,341 | | 265,000 |
| 100162649 | BUFORD | GA | | 08/12/2024 | 5.990 | 294,005 | | 402,000 |
| 100162650 | DAHLONEGA | GA | | 08/12/2024 | 6.125 | 268,198 | | 343,000 |
| 100162651 | CLINTON | MD | | 08/12/2024 | 5.990 | 331,736 | | 485,000 |
| 100162652 | ORANGE BEACH | AL | | 08/12/2024 | 5.625 | 537,052 | | 770,000 |
| 100162653 | LAND O LAKES | FL | | 08/12/2024 | 6.875 | 255,527 | | 339,000 |
| 100162654 | BREINIGSVILLE | PA | | 08/12/2024 | 5.990 | 268,394 | | 375,000 |
| 100162655 | RICHMOND | TX | | 08/12/2024 | 5.990 | 403,605 | | 598,000 |
| 100162656 | FORT WORTH | TX | | 08/12/2024 | 6.125 | 296,421 | | 380,000 |
| 100162657 | CAPE CORAL | FL | | 08/12/2024 | 5.500 | 292,395 | | 435,000 |
| 100162658 | BREINIGSVILLE | PA | | 08/12/2024 | 5.990 | 303,385 | | 393,000 |
| 100162659 | HOUSTON | TX | | 08/12/2024 | 5.990 | 224,759 | | 326,000 |
| 100162660 | PLAINFIELD | IL | | 08/12/2024 | 5.990 | 320,328 | | 447,000 |
| 100162661 | SARATOGA SPRINGS | UT | | 08/12/2024 | 5.990 | 336,182 | | 464,990 |
| 100162662 | WASHINGTON | UT | | 08/12/2024 | 6.125 | 378,377 | | 492,000 |
| 100162663 | MILLVILLE | DE | | 08/12/2024 | 6.500 | 289,521 | | 350,000 |
| 100162664 | OCALA | FL | | 08/12/2024 | 5.990 | 204,155 | | 315,000 |
| 100162665 | NORTH LAS VEGAS | NV | | 08/12/2024 | 6.125 | 310,432 | | 433,000 |
| 100162667 | MERCED | CA | | 08/12/2024 | 6.125 | 317,968 | | 450,000 |
| 100162668 | LAND O LAKES | FL | | 08/12/2024 | 7.625 | 259,845 | | 340,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162669 | BREMERTON | WA | | 08/12/2024 | 5.990 | 350,722 | | 505,000 |
| 100162670 | CLAYTON | NC | | 08/12/2024 | 8.000 | 288,334 | | 377,000 |
| 100162671 | FORT WORTH | TX | | 08/12/2024 | 6.125 | 288,111 | | 400,000 |
| 100162672 | FORTH WORTH | TX | | 08/12/2024 | 6.125 | 321,820 | | 420,000 |
| 100162673 | FORT WORTH | TX | | 08/12/2024 | 6.125 | 319,879 | | 412,000 |
| 100162674 | SARATOGA SPRINGS | UT | | 08/12/2024 | 6.125 | 246,094 | | 455,000 |
| 100162675 | SAINT AUGUSTINE | FL | | 08/12/2024 | 6.125 | 203,764 | | 282,000 |
| 100162676 | MIDLAND | TX | | 08/12/2024 | 7.875 | 314,276 | | 384,000 |
| 100162677 | WESLEY CHAPEL | FL | | 08/12/2024 | 7.125 | 320,290 | | 430,000 |
| 100162678 | BULVERDE | TX | | 08/12/2024 | 5.990 | 251,878 | | 352,000 |
| 100162679 | NORTH FORT MYERS | FL | | 08/12/2024 | 5.990 | 288,100 | | 418,000 |
| 100162680 | WASHINGTON | UT | | 08/12/2024 | 6.125 | 440,069 | | 604,000 |
| 100162682 | GRETNA | NE | | 08/12/2024 | 6.125 | 206,578 | | 285,000 |
| 100162683 | HOUSTON | TX | | 08/12/2024 | 6.125 | 263,859 | | 320,000 |
| 100162684 | KYLE | TX | | 08/12/2024 | 7.500 | 256,583 | | 334,000 |
| 100162685 | CAPE CORAL | FL | | 08/12/2024 | 5.990 | 260,579 | | 367,000 |
| 100162686 | NORTH LAS VEGAS | NV | | 08/12/2024 | 6.500 | 271,378 | | 388,000 |
| 100162687 | VALDOSTA | GA | | 08/12/2024 | 6.500 | 269,233 | | 304,000 |
| 100162688 | ANKENY | IA | | 08/12/2024 | 6.125 | 221,665 | | 322,000 |
| 100162689 | NORTH FORT MYERS | FL | | 08/12/2024 | 5.990 | 237,263 | | 313,000 |
| 100162690 | SURF CITY | NC | | 08/12/2024 | 6.500 | 327,002 | | 368,000 |
| 100162691 | RICHMOND | TX | | 08/12/2024 | 6.500 | 243,155 | | 335,000 |
| 100162692 | SOUTH BEACH | OR | | 08/12/2024 | 7.990 | 419,502 | | 475,000 |
| 100162693 | KUNA | ID | | 08/12/2024 | 7.875 | 414,558 | | 450,000 |
| 100162694 | EAGLE | ID | | 08/12/2024 | 6.750 | 384,729 | | 490,000 |
| 100162695 | MONTE VISTA | CO | | 08/12/2024 | 8.375 | 430,483 | | 556,000 |
| 100162696 | FORT WORTH | TX | | 08/12/2024 | 6.500 | 305,669 | | 415,000 |
| 100162697 | ELK GROVE | CA | | 08/12/2024 | 7.525 | 403,603 | | 644,000 |
| 100162698 | DALLAS | GA | | 08/12/2024 | 6.125 | 293,316 | | 400,000 |
| 100162699 | ARNOLD | CA | | 08/12/2024 | 8.125 | 470,296 | | 525,000 |
| 100162700 | PENDERGRASS | GA | | 08/12/2024 | 6.500 | 265,235 | | 348,000 |
| 100162701 | ANCHORAGE | AK | | 08/12/2024 | 7.125 | 591,711 | | 790,000 |
| 100162702 | ATLANTA | GA | | 08/12/2024 | 8.000 | 212,551 | | 285,000 |
| 100162703 | BOULDER | CO | | 08/12/2024 | 7.000 | 588,454 | | 787,000 |
| 100162704 | HANFORD | CA | | 08/12/2024 | 8.125 | 255,423 | | 400,000 |
| 100162705 | LIBERTY HILL | TX | | 08/12/2024 | 6.990 | 302,095 | | 422,000 |
| 100162706 | HANFORD | CA | | 08/12/2024 | 8.125 | 255,808 | | 404,500 |
| 100162707 | SUMMERVILLE | SC | | 08/12/2024 | 7.625 | 312,071 | | 370,000 |
| 100162708 | LITTLE ROCK | AR | | 08/12/2024 | 7.875 | 238,372 | | 337,000 |
| 100162709 | FORTSON | GA | | 08/12/2024 | 8.125 | 271,162 | | 330,000 |
| 100162710 | RUSKIN | FL | | 08/12/2024 | 7.625 | 267,329 | | 330,000 |
| 100162711 | LAND O LAKES | FL | | 08/12/2024 | 6.500 | 259,941 | | 308,000 |
| 100162712 | MARICOPA | AZ | | 08/12/2024 | 6.625 | 357,125 | | 427,000 |
| 100162713 | DALLAS | TX | | 08/12/2024 | 7.375 | 717,321 | | 780,000 |
| 100162714 | VENICE | FL | | 08/12/2024 | 7.500 | 252,458 | | 313,000 |
| 100162715 | MADISON | AL | | 08/12/2024 | 6.500 | 280,319 | | 361,000 |
| 100162716 | MADISON | AL | | 08/12/2024 | 5.750 | 254,932 | | 369,000 |
| 100162717 | DALLAS | GA | | 08/12/2024 | 5.625 | 294,443 | | 411,000 |
| 100162718 | SAN ANTONIO | FL | | 08/12/2024 | 5.625 | 268,662 | | 435,000 |
| 100162719 | PENDERGRASS | GA | | 08/12/2024 | 5.990 | 252,818 | | 326,000 |
| 100162720 | LAS VEGAS | NV | | 08/12/2024 | 5.500 | 401,205 | | 620,000 |
| 100162721 | PENDERGRASS | GA | | 08/12/2024 | 6.625 | 258,600 | | 326,000 |
| 100162722 | ALBANY | OR | | 08/12/2024 | 7.625 | 307,744 | | 405,000 |
| 100162723 | LAND O LAKES | FL | | 08/12/2024 | 8.125 | 238,525 | | 292,000 |
| 100162724 | MADISON | AL | | 08/12/2024 | 6.125 | 224,856 | | 315,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162725 | KYLE | TX | | 08/12/2024 | 5.625 | 261,851 | | 375,000 |
| 100162726 | ZEPHYRHILLS | FL | | 08/12/2024 | 5.625 | 184,666 | | 280,000 |
| 100162727 | PENDERGRASS | GA | | 08/12/2024 | 6.250 | 227,640 | | 310,000 |
| 100162728 | SILVER SPRING | MD | | 08/12/2024 | 7.625 | 359,229 | | 440,000 |
| 100162729 | BURIEN | NLD | | 08/12/2024 | 8.125 | 614,036 | | 700,000 |
| 100162730 | LOOKOUT MOUNTAIN | TN | | 08/12/2024 | 7.625 | 709,925 | | 960,000 |
| 100162731 | MURRIETA | CA | | 08/12/2024 | 7.125 | 440,039 | | 618,000 |
| 100162732 | OCEAN CITY | NLD | | 08/12/2024 | 7.990 | 296,765 | | 325,000 |
| 100162733 | FAYETTEVILLE | GBR | | 08/12/2024 | 7.625 | 267,308 | | 293,000 |
| 100162734 | BERNARDSVILLE | NJ | | 08/12/2024 | 7.375 | 428,202 | | 560,000 |
| 100162735 | MCDONOUGH | GA | | 08/12/2024 | 7.500 | 567,671 | | 740,000 |
| 100162736 | BIRMINGHAM | GBR | | 08/12/2024 | 7.375 | 418,596 | | 550,000 |
| 100162737 | BAKERSFIELD | GBR | | 08/12/2024 | 7.125 | 365,585 | | 505,000 |
| 100162738 | STAMFORD | GBR | | 08/12/2024 | 7.625 | 714,424 | | 935,000 |
| 100162739 | OCALA | FL | | 08/12/2024 | 8.375 | 264,498 | | 290,000 |
| 100162740 | BOSTON | GBR | | 08/12/2024 | 6.990 | 414,584 | | 585,000 |
| 100162741 | TERRE HAUTE | IN | | 08/12/2024 | 7.990 | 328,288 | | 367,000 |
| 100162742 | WIND GAP | PA | | 08/12/2024 | 7.490 | 259,586 | | 339,000 |
| 100162743 | HAMPSHIRE | IL | | 08/12/2024 | 6.625 | 345,384 | | 390,000 |
| 100162744 | LEANDER | TX | | 08/12/2024 | 6.990 | 490,894 | | 680,000 |
| 100162745 | MIDLOTHIAN | TX | | 08/12/2024 | 7.625 | 302,007 | | 370,000 |
| 100162746 | DEER PARK | IL | | 08/12/2024 | 7.500 | 727,044 | | 1,000,000 |
| 100162747 | HOPE | ME | | 08/12/2024 | 8.125 | 522,546 | | 640,000 |
| 100162748 | SAN DIEGO | CA | | 08/12/2024 | 7.625 | 357,317 | | 465,000 |
| 100162749 | ALBANY | OR | | 08/12/2024 | 8.125 | 371,149 | | 460,000 |
| 100162750 | RICHMOND | CA | | 08/12/2024 | 7.125 | 437,916 | | 615,000 |
| 100162751 | CHARLOTTE | NC | | 08/12/2024 | 7.500 | 545,314 | | 710,000 |
| 100162752 | FLORISSANT | CO | | 08/12/2024 | 8.125 | 322,929 | | 365,000 |
| 100162753 | STOCKTON | CA | | 08/12/2024 | 7.620 | 383,311 | | 530,000 |
| 100162754 | ROME CITY | IN | | 08/12/2024 | 8.000 | 317,492 | | 350,000 |
| 100162755 | HILLSDALE | MI | | 08/12/2024 | 7.500 | 372,025 | | 410,000 |
| 100162756 | ORLANDO | FL | | 08/12/2024 | 6.990 | 250,108 | | 335,000 |
| 100162757 | PORTLAND | OR | | 08/12/2024 | 7.125 | 735,763 | | 975,000 |
| 100162758 | MC GAHEYSVILLE | VA | | 08/12/2024 | 8.125 | 576,014 | | 737,000 |
| 100162759 | TEMPE | AZ | | 08/12/2024 | 7.125 | 426,418 | | 605,000 |
| 100162760 | LAKE ELSINORE | CA | | 08/12/2024 | 7.000 | 485,407 | | 685,000 |
| 100162761 | JOSHUA TREE | CA | | 08/12/2024 | 7.125 | 606,620 | | 860,000 |
| 100162762 | LAS VEGAS | NV | | 08/12/2024 | 7.500 | 268,755 | | 368,000 |
| 100162763 | TEMPE | AZ | | 08/12/2024 | 6.990 | 312,524 | | 400,000 |
| 100162764 | KATY | TX | | 08/12/2024 | 7.125 | 340,748 | | 490,000 |
| 100162765 | CARMEL | IN | | 08/12/2024 | 7.500 | 297,165 | | 415,000 |
| 100162766 | GREENVILLE | SC | | 08/12/2024 | 7.624 | 294,201 | | 385,000 |
| 100162767 | SPRINGFIELD | OR | | 08/12/2024 | 7.625 | 327,704 | | 470,000 |
| 100162768 | HARTFORD | CT | | 08/12/2024 | 7.375 | 348,694 | | 457,000 |
| 100162769 | FORNEY | TX | | 08/12/2024 | 6.490 | 271,358 | | 342,000 |
| 100162770 | ROCKWALL | TX | | 08/12/2024 | 6.990 | 336,921 | | 445,000 |
| 100162771 | GLENDALE | AZ | | 08/12/2024 | 7.125 | 305,837 | | 490,000 |
| 100162772 | ST GEORGE | UT | | 08/12/2024 | 7.125 | 467,284 | | 674,000 |
| 100162773 | GRAPEVINE | TX | | 08/12/2024 | 6.990 | 416,617 | | 520,000 |
| 100162774 | HUTTO | TX | | 08/12/2024 | 7.125 | 281,400 | | 380,000 |
| 100162775 | SILER CITY | NC | | 08/12/2024 | 7.490 | 783,501 | | 1,115,000 |
| 100162776 | MCALLISTER | MT | | 08/12/2024 | 7.375 | 722,939 | | 950,000 |
| 100162777 | WINCHESTER | CA | | 08/12/2024 | 7.000 | 392,155 | | 530,000 |
| 100162778 | FONTANA AREA | CA | | 08/12/2024 | 8.125 | 493,573 | | 566,500 |
| 100162779 | FREDERICK | MD | | 08/12/2024 | 7.375 | 328,353 | | 450,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162780 | CHICAGO | IL | | 08/12/2024 | 7.500 | 578,753 | | 780,000 |
| 100162781 | EAST STROUDSBURG | PA | | 08/12/2024 | 7.500 | 322,200 | | 371,200 |
| 100162782 | LAS VEGAS | NV | | 08/12/2024 | 7.625 | 447,985 | | 700,000 |
| 100162783 | BELLAIRE | TX | | 08/12/2024 | 7.625 | 449,050 | | 585,000 |
| 100162784 | BATON ROUGE | LA | | 08/12/2024 | 8.000 | 243,104 | | 300,000 |
| 100162785 | SEALY | TX | | 08/12/2024 | 6.875 | 322,864 | | 600,000 |
| 100162786 | HAMPTON | GA | | 08/12/2024 | 7.625 | 281,668 | | 350,000 |
| 100162787 | LAS VEGAS | NV | | 08/12/2024 | 7.375 | 360,908 | | 472,000 |
| 100162788 | ELK GROVE | CA | | 08/12/2024 | 7.625 | 455,775 | | 561,000 |
| 100162789 | LACEY | WA | | 08/12/2024 | 6.875 | 384,662 | | 510,000 |
| 100162790 | AMHERST | MA | | 08/12/2024 | 7.125 | 562,366 | | 745,000 |
| 100162791 | HOLLY SPRINGS | NC | | 08/12/2024 | 7.625 | 354,347 | | 455,000 |
| 100162792 | MONTCLAIR | NJ | | 08/12/2024 | 6.990 | 513,820 | | 775,000 |
| 100162793 | ANDERSON | SC | | 08/12/2024 | 7.125 | 326,036 | | 360,000 |
| 100162794 | KIRKLAND | WA | | 08/12/2024 | 7.125 | 1,430,286 | | 2,250,000 |
| 100162795 | SOUTHERN SHORES | NC | | 08/12/2024 | 7.624 | 783,689 | | 1,080,000 |
| 100162796 | OCEAN CITY | MD | | 08/12/2024 | 8.625 | 427,460 | | 530,000 |
| 100162797 | MINERAL | VA | | 08/12/2024 | 8.125 | 448,733 | | 501,000 |
| 100162798 | TACOMA | WA | | 08/12/2024 | 6.990 | 418,318 | | 575,000 |
| 100162799 | JASPER | GA | | 08/12/2024 | 8.000 | 435,771 | | 475,000 |
| 100162800 | FLOSSMOOR | IL | | 08/12/2024 | 7.625 | 243,012 | | 315,000 |
| 100162801 | NASHVILLE | TN | | 08/12/2024 | 7.625 | 622,387 | | 810,000 |
| 100162802 | ROUND ROCK | TX | | 08/12/2024 | 7.500 | 302,371 | | 400,000 |
| 100162803 | CUMMING | GA | | 08/12/2024 | 7.625 | 545,974 | | 730,000 |
| 100162804 | ARNOLD | CA | | 08/12/2024 | 6.990 | 441,626 | | 520,000 |
| 100162805 | WAIANAE | HI | | 08/12/2024 | 7.625 | 581,735 | | 720,000 |
| 100162806 | PASO ROBLES | CA | | 08/12/2024 | 7.625 | 308,526 | | 435,000 |
| 100162807 | LAFAYETTE HILL | PA | | 08/12/2024 | 6.990 | 436,202 | | 620,000 |
| 100162808 | LAKE HAMILTON | FL | | 08/12/2024 | 7.624 | 300,539 | | 369,000 |
| 100162809 | CARMEL | IN | | 08/12/2024 | 8.125 | 305,160 | | 350,000 |
| 100162810 | PARKER | CO | | 08/12/2024 | 7.625 | 401,598 | | 530,000 |
| 100162811 | AUBURN | GA | | 08/12/2024 | 7.125 | 337,581 | | 492,000 |
| 100162812 | CELINA | TX | | 08/12/2024 | 7.125 | 364,506 | | 490,000 |
| 100162813 | INDIANAPOLIS | IN | | 08/12/2024 | 6.624 | 479,159 | | 650,000 |
| 100162814 | CROFTON | MD | | 08/12/2024 | 7.375 | 271,693 | | 360,000 |
| 100162815 | CLINTON | CT | | 08/12/2024 | 7.625 | 360,654 | | 495,000 |
| 100162816 | MANAHAWIKIN | NJ | | 08/12/2024 | 7.624 | 412,483 | | 540,000 |
| 100162817 | INDIO | CA | | 08/12/2024 | 7.490 | 380,622 | | 500,000 |
| 100162818 | LAS VEGAS | NV | | 08/12/2024 | 7.625 | 444,151 | | 544,000 |
| 100162819 | PIGEON FORGE | TN | | 08/12/2024 | 7.000 | 606,698 | | 782,000 |
| 100162820 | ASHBURN | VA | | 08/12/2024 | 7.625 | 316,554 | | 390,000 |
| 100162821 | CHANDLER | AZ | | 08/12/2024 | 7.490 | 379,409 | | 500,000 |
| 100162822 | SAINT PAUL | MN | | 08/12/2024 | 8.125 | 241,270 | | 319,000 |
| 100162823 | CORVALLIS | OR | | 08/12/2024 | 6.990 | 310,900 | | 412,000 |
| 100162824 | SARATOGA SPRINGS | UT | | 08/12/2024 | 7.625 | 701,209 | | 820,000 |
| 100162825 | WYCKOFF | NJ | | 08/12/2024 | 7.375 | 618,522 | | 975,000 |
| 100162826 | NEW MARKET | VA | | 08/12/2024 | 7.000 | 478,024 | | 675,000 |
| 100162827 | GLENDALE | AZ | | 08/12/2024 | 7.125 | 375,346 | | 505,000 |
| 100162828 | ATLANTA | GA | | 08/12/2024 | 7.625 | 441,249 | | 575,000 |
| 100162829 | AURORA | CO | | 08/12/2024 | 6.875 | 385,899 | | 515,000 |
| 100162830 | BOSTIC | NC | | 08/12/2024 | 7.500 | 336,566 | | 380,000 |
| 100162831 | ONTARIO | CA | | 08/12/2024 | 6.875 | 460,215 | | 615,000 |
| 100162832 | TRACY | CA | | 08/12/2024 | 7.625 | 586,411 | | 780,000 |
| 100162833 | DENVER | CO | | 08/12/2024 | 6.750 | 317,583 | | 400,000 |
| 100162834 | MESA | AZ | | 08/12/2024 | 7.625 | 395,712 | | 550,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162835 | ELMWOOD PARK | NJ | | 08/12/2024 | 7.625 | 627,010 | | 820,000 |
| 100162836 | MANTECA | CA | | 08/12/2024 | 6.990 | 474,083 | | 715,000 |
| 100162837 | BUCKEYE | AZ | | 08/12/2024 | 7.000 | 392,398 | | 526,000 |
| 100162838 | NOKOMIS | FL | | 08/12/2024 | 7.000 | 382,969 | | 523,000 |
| 100162839 | COLORADO SPRINGS | CO | | 08/12/2024 | 7.625 | 395,719 | | 535,000 |
| 100162840 | FREMONT | CA | | 08/12/2024 | 6.875 | 746,740 | | 990,000 |
| 100162841 | WACONIA | MN | | 08/12/2024 | 6.990 | 236,068 | | 336,000 |
| 100162842 | LOS ANGELES | CA | | 08/12/2024 | 7.625 | 474,934 | | 645,000 |
| 100162843 | THE WOODLANDS | TX | | 08/12/2024 | 7.500 | 254,782 | | 344,000 |
| 100162844 | PHOENIX | AZ | | 08/12/2024 | 7.625 | 519,718 | | 750,000 |
| 100162845 | GLENDALE | AZ | | 08/12/2024 | 7.125 | 513,914 | | 680,000 |
| 100162846 | WINCHESTER | CA | | 08/12/2024 | 8.000 | 423,132 | | 547,500 |
| 100162847 | THE WOODLANDS | TX | | 08/12/2024 | 7.500 | 254,782 | | 367,000 |
| 100162848 | BRIDGEPORT | CT | | 08/12/2024 | 6.990 | 467,666 | | 640,000 |
| 100162849 | GLASSBORO | NJ | | 08/12/2024 | 7.875 | 303,884 | | 395,000 |
| 100162850 | MANTECA | CA | | 08/12/2024 | 7.000 | 481,961 | | 715,000 |
| 100162851 | ARVIN | CA | | 08/12/2024 | 7.500 | 253,070 | | 310,000 |
| 100162852 | ABILENE | TX | | 08/12/2024 | 5.500 | 209,630 | | 325,000 |
| 100162853 | ABILENE | TX | | 08/12/2024 | 5.500 | 207,741 | | 320,000 |
| 100162854 | SAINT AUGUSTINE | FL | | 08/12/2024 | 7.125 | 233,324 | | 315,000 |
| 100162855 | FULSHEAR | TX | | 08/12/2024 | 5.990 | 246,354 | | 340,000 |
| 100162856 | ROCKPORT | TX | | 08/12/2024 | 7.375 | 424,505 | | 475,000 |
| 100162857 | GAINESVILLE | GA | | 08/12/2024 | 8.500 | 290,763 | | 400,000 |
| 100162858 | OLYMPIA | WA | | 08/12/2024 | 7.625 | 418,989 | | 550,000 |
| 100162859 | DORR | MI | | 08/12/2024 | 7.990 | 233,485 | | 290,000 |
| 100162860 | LILLIAN | AL | | 08/12/2024 | 6.250 | 227,402 | | 307,000 |
| 100162861 | JOPPA | MD | | 08/12/2024 | 5.750 | 285,740 | | 419,000 |
| 100162862 | GREENACRES | FL | | 08/12/2024 | 7.250 | 375,964 | | 533,000 |
| 100162863 | BRADENTON | FL | | 08/12/2024 | 6.125 | 476,010 | | 660,000 |
| 100162864 | PUNTA GORDA | FL | | 08/12/2024 | 5.990 | 267,040 | | 370,000 |
| 100162865 | ESCONDIDO | CA | | 08/12/2024 | 7.500 | 497,433 | | 650,000 |
| 100162866 | MYRTLE BEACH | SC | | 08/12/2024 | 6.500 | 312,419 | | 420,000 |
| 100162867 | PARRISH | FL | | 08/12/2024 | 6.500 | 333,710 | | 385,000 |
| 100162868 | SAGLE | ID | | 08/12/2024 | 7.624 | 571,622 | | 750,000 |
| 100162869 | GREEN COVE SPRINGS | FL | | 08/12/2024 | 5.750 | 234,295 | | 340,000 |
| 100162870 | AMESBURY | MA | | 08/12/2024 | 7.125 | 523,301 | | 740,000 |
| 100162871 | CLOVIS | CA | | 08/12/2024 | 7.125 | 328,798 | | 451,000 |
| 100162872 | BENTONVILLE | AR | | 08/12/2024 | 7.624 | 268,292 | | 330,000 |
| 100162873 | SAN LUIS OBISPO | CA | | 08/12/2024 | 7.000 | 772,417 | | 1,040,000 |
| 100162874 | STOCKTON | CA | | 08/12/2024 | 7.500 | 408,423 | | 535,000 |
| 100162875 | CLERMONT | FL | | 08/12/2024 | 7.125 | 350,243 | | 480,000 |
| 100162876 | ALPHARETTA | GA | | 08/12/2024 | 7.124 | 383,861 | | 512,000 |
| 100162877 | FAIRHOPE | AL | | 08/12/2024 | 5.990 | 401,100 | | 500,000 |
| 100162878 | ALLEN | TX | | 08/12/2024 | 6.990 | 436,844 | | 590,000 |
| 100162879 | NAMPA | ID | | 08/12/2024 | 7.625 | 294,687 | | 374,000 |
| 100162880 | CHARLOTTE | NC | | 08/12/2024 | 7.125 | 272,201 | | 366,000 |
| 100162881 | ALBUQUERQUE | NM | | 08/12/2024 | 7.625 | 272,312 | | 336,000 |
| 100162882 | SENECA | SC | | 08/12/2024 | 7.250 | 490,677 | | 645,000 |
| 100162883 | RALEIGH | NC | | 08/12/2024 | 8.125 | 411,497 | | 502,500 |
| 100162884 | SANTA CLARA | UT | | 08/12/2024 | 8.125 | 337,418 | | 410,000 |
| 100162885 | CASTLE PINES | CO | | 08/12/2024 | 7.125 | 391,083 | | 500,000 |
| 100162886 | ANNA | TX | | 08/12/2024 | 7.625 | 288,940 | | 381,000 |
| 100162887 | QUEEN CREEK | AZ | | 08/12/2024 | 7.490 | 413,565 | | 583,000 |
| 100162888 | KATY | TX | | 08/12/2024 | 6.875 | 271,946 | | 378,000 |
| 100162889 | LANCASTER | VA | | 08/12/2024 | 7.875 | 677,111 | | 750,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162890 | WHITEFISH | MT | | 08/12/2024 | 7.625 | 753,353 | | 980,000 |
| 100162891 | LAS VEGAS | NV | | 08/12/2024 | 7.375 | 465,273 | | 610,000 |
| 100162892 | MIAMI | FL | | 08/12/2024 | 7.625 | 592,795 | | 740,000 |
| 100162893 | LEHIGH ACRES | FL | | 08/12/2024 | 7.490 | 416,381 | | 552,000 |
| 100162894 | BRENTWOOD | TN | | 08/12/2024 | 7.500 | 531,658 | | 695,000 |
| 100162895 | OCEAN VIEW | HI | | 08/12/2024 | 8.125 | 315,231 | | 350,000 |
| 100162896 | BENTONVILLE | AR | | 08/12/2024 | 7.875 | 254,794 | | 314,000 |
| 100162897 | BENTONVILLE | AR | | 08/12/2024 | 7.875 | 249,477 | | 307,000 |
| 100162898 | OAK RIDGE | NJ | | 08/12/2024 | 7.125 | 426,452 | | 570,000 |
| 100162899 | DURHAM | NC | | 08/12/2024 | 7.125 | 352,772 | | 465,000 |
| 100162900 | TUCSON | AZ | | 08/12/2024 | 5.625 | 290,845 | | 407,000 |
| 100162901 | ORLANDO | FL | | 08/12/2024 | 7.625 | 260,514 | | 330,000 |
| 100162902 | CALIFORNIA | MD | | 08/12/2024 | 7.500 | 322,341 | | 412,000 |
| 100162903 | TUCSON | AZ | | 08/12/2024 | 5.625 | 307,226 | | 430,000 |
| 100162904 | PRESCOTT | AZ | | 08/12/2024 | 7.375 | 439,663 | | 635,000 |
| 100162905 | MARION | TX | | 08/12/2024 | 7.990 | 288,163 | | 312,000 |
| 100162906 | LAS VEGAS | NV | | 08/12/2024 | 7.250 | 288,225 | | 380,000 |
| 100162907 | RANCHO CORDOVA | CA | | 08/12/2024 | 5.625 | 358,512 | | 500,000 |
| 100162908 | TEMECULA | CA | | 08/12/2024 | 7.500 | 459,336 | | 600,000 |
| 100162909 | ST AUGUSTINE | FL | | 08/12/2024 | 5.125 | 327,809 | | 390,000 |
| 100162910 | NEWARK | NJ | | 08/12/2024 | 7.375 | 420,378 | | 550,000 |
| 100162911 | RESEDA | CA | | 08/12/2024 | 7.625 | 585,452 | | 775,000 |
| 100162912 | PERRY HALL | MD | | 08/12/2024 | 8.125 | 218,662 | | 272,000 |
| 100162913 | AZLE | TX | | 08/12/2024 | 7.875 | 277,797 | | 365,000 |
| 100162914 | SAN DIEGO | CA | | 08/12/2024 | 7.375 | 257,002 | | 700,000 |
| 100162915 | GARLAND | TX | | 08/12/2024 | 7.375 | 241,697 | | 280,000 |
| 100162916 | LAS VEGAS | NV | | 08/12/2024 | 7.625 | 354,130 | | 435,000 |
| 100162917 | ST. LOUIS | MO | | 08/12/2024 | 7.370 | 197,408 | | 270,000 |
| 100162918 | MEMPHIS | TN | | 08/12/2024 | 7.875 | 225,218 | | 310,000 |
| 100162919 | FRESNO | CA | | 08/12/2024 | 7.125 | 285,336 | | 375,000 |
| 100162920 | SAN ANTONIO | NLD | | 08/12/2024 | 7.500 | 398,695 | | 534,000 |
| 100162921 | WATERVLIET | NLD | | 08/12/2024 | 7.624 | 252,857 | | 282,000 |
| 100162922 | LEESBURG | FL | | 08/12/2024 | 8.125 | 227,052 | | 334,000 |
| 100162923 | OLD BRIDGE | NJ | | 08/12/2024 | 7.125 | 271,184 | | 365,000 |
| 100162924 | SOUTH LAKE TAHOE | CA | | 08/12/2024 | 7.000 | 502,453 | | 730,000 |
| 100162925 | GRANITEVILLE | SC | | 08/12/2024 | 7.500 | 246,537 | | 327,000 |
| 100162926 | KNOXVILLE | TN | | 08/12/2024 | 7.125 | 301,104 | | 400,000 |
| 100162927 | N TOPSAIL BEACH | NC | | 08/12/2024 | 7.625 | 527,741 | | 697,000 |
| 100162928 | WEST PALM BEACH | FL | | 08/12/2024 | 7.125 | 244,767 | | 352,000 |
| 100162929 | VERO BEACH | FL | | 08/12/2024 | 7.500 | 252,638 | | 365,000 |
| 100162930 | KINGWOOD | WV | | 08/12/2024 | 7.125 | 210,782 | | 320,000 |
| 100162931 | GERMANTOWN | NLD | | 08/12/2024 | 7.500 | 221,820 | | 292,000 |
| 100162932 | GLENDALE | AZ | | 08/12/2024 | 7.250 | 335,425 | | 473,000 |
| 100162933 | ARLINGTON | TX | | 08/12/2024 | 7.624 | 192,721 | | 282,000 |
| 100162934 | STAR | NLD | | 08/12/2024 | 7.125 | 354,800 | | 474,000 |
| 100162935 | SPRINGDALE | NLD | | 08/12/2024 | 7.490 | 234,439 | | 325,000 |
| 100162936 | GOODYEAR | AZ | | 08/12/2024 | 7.624 | 351,899 | | 435,000 |
| 100162937 | WASCO | CA | | 08/12/2024 | 7.624 | 224,672 | | 295,000 |
| 100162938 | CARY | NC | | 08/12/2024 | 7.625 | 411,331 | | 542,000 |
| 100162939 | WILLIAMSBURG | VA | | 08/12/2024 | 7.500 | 273,343 | | 360,000 |
| 100162940 | SOMERVILLE | MA | | 08/12/2024 | 7.125 | 444,176 | | 625,000 |
| 100162941 | SEAGOVILLE | TX | | 08/12/2024 | 7.250 | 241,739 | | 325,000 |
| 100162942 | NAPLES | FL | | 08/12/2024 | 7.125 | 320,553 | | 520,000 |
| 100162943 | MIDLAND | TX | | 08/12/2024 | 7.000 | 194,279 | | 255,595 |
| 100162944 | LINDEN | VA | | 08/12/2024 | 7.625 | 272,665 | | 295,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162945 | FRESNO | CA | | 08/12/2024 | 7.375 | 281,809 | | 420,000 |
| 100162946 | ASHEVILLE | GBR | | 08/12/2024 | 6.990 | 392,385 | | 569,000 |
| 100162947 | HASLET | GBR | | 08/12/2024 | 7.000 | 246,391 | | 325,000 |
| 100162948 | KEANSBURG | GBR | | 08/12/2024 | 7.375 | 193,798 | | 390,000 |
| 100162949 | DECATUR | GBR | | 08/12/2024 | 7.490 | 189,841 | | 250,000 |
| 100162950 | WEST MONROE | GBR | | 08/12/2024 | 6.990 | 171,978 | | 225,000 |
| 100162951 | HOUSTON | GBR | | 08/12/2024 | 7.125 | 272,924 | | 345,000 |
| 100162952 | RIVERSIDE | NJ | | 08/12/2024 | 7.625 | 261,353 | | 322,000 |
| 100162953 | BOISE | ID | | 08/12/2024 | 8.125 | 357,372 | | 465,000 |
| 100162954 | HORSESHOE BAY | TX | | 08/12/2024 | 7.375 | 227,095 | | 305,000 |
| 100162955 | SEASIDE HEIGHTS | NJ | | 08/12/2024 | 8.125 | 316,505 | | 350,000 |
| 100162956 | MIRAMAR BEACH | FL | | 08/12/2024 | 7.625 | 483,502 | | 610,000 |
| 100162957 | MCKINNEY | TX | | 08/12/2024 | 7.124 | 404,823 | | 573,000 |
| 100162958 | SEFFNER | FL | | 08/12/2024 | 7.500 | 247,914 | | 378,000 |
| 100162959 | FOREST | VA | | 08/12/2024 | 7.375 | 247,459 | | 345,000 |
| 100162960 | HARROGATE | TN | | 08/12/2024 | 7.624 | 285,932 | | 371,000 |
| 100162961 | LANTANA | TX | | 08/12/2024 | 7.375 | 317,287 | | 460,000 |
| 100162962 | BEAVERTON | OR | | 08/12/2024 | 7.490 | 277,090 | | 390,000 |
| 100162963 | SAINT GEORGE ISLAND | FL | | 08/12/2024 | 7.875 | 727,585 | | 788,000 |
| 100162964 | ALBANY | OR | | 08/12/2024 | 7.375 | 310,370 | | 405,000 |
| 100162965 | KISSIMMEE | FL | | 08/12/2024 | 7.624 | 298,636 | | 380,000 |
| 100162966 | CENTERTON | AR | | 08/12/2024 | 6.875 | 294,646 | | 370,000 |
| 100162967 | HANOVER | MD | | 08/12/2024 | 7.250 | 419,483 | | 551,000 |
| 100162968 | WOODINVILLE | WA | | 08/12/2024 | 6.990 | 701,690 | | 1,000,000 |
| 100162969 | PIGEON FORGE | TN | | 08/12/2024 | 7.125 | 569,657 | | 857,000 |
| 100162970 | PLAINFIELD | IL | | 08/12/2024 | 7.625 | 390,036 | | 480,000 |
| 100162971 | GREENVILLE | SC | | 08/12/2024 | 7.625 | 223,092 | | 295,000 |
| 100162972 | ORANGEBURG | SC | | 08/12/2024 | 7.875 | 165,410 | | 220,000 |
| 100162973 | WAIPAHU | HI | | 08/12/2024 | 6.875 | 519,286 | | 1,000,000 |
| 100162974 | CLERMONT | FL | | 08/12/2024 | 8.125 | 274,914 | | 345,000 |
| 100162975 | LEANDER | TX | | 08/12/2024 | 6.750 | 263,321 | | 350,000 |
| 100162976 | SAINT PETERS | MO | | 08/12/2024 | 7.500 | 261,503 | | 342,000 |
| 100162977 | CHESAPEAKE | VA | | 08/12/2024 | 7.500 | 269,499 | | 350,000 |
| 100162978 | EAGLE | ID | | 08/12/2024 | 7.490 | 346,438 | | 491,000 |
| 100162979 | PHILADELPHIA | PA | | 08/12/2024 | 7.625 | 328,424 | | 435,000 |
| 100162980 | LAS VEGAS | NV | | 08/12/2024 | 6.990 | 497,552 | | 700,000 |
| 100162981 | MANASSAS PARK | VA | | 08/12/2024 | 7.125 | 479,247 | | 675,000 |
| 100162982 | NORTH LIBERTY | IN | | 08/12/2024 | 7.375 | 151,071 | | 188,000 |
| 100162983 | KILL DEVIL HILLS | NC | | 08/12/2024 | 7.000 | 598,568 | | 665,000 |
| 100162984 | GERMANTOWN | MD | | 08/12/2024 | 7.490 | 267,167 | | 358,000 |
| 100162985 | ARCADIA | CA | | 08/12/2024 | 6.625 | 252,157 | | 650,000 |
| 100162986 | RANCHO PALOS VERDES | CA | | 08/12/2024 | 7.000 | 776,274 | | 1,130,000 |
| 100162987 | TORRANCE | CA | | 08/12/2024 | 7.000 | 506,865 | | 1,400,000 |
| 100162988 | PORTLAND | OR | | 08/12/2024 | 7.625 | 407,501 | | 582,000 |
| 100162989 | TORRANCE | CA | | 08/12/2024 | 7.000 | 506,865 | | 1,450,000 |
| 100162990 | MINNEAPOLIS | MN | | 08/12/2024 | 8.000 | 380,919 | | 495,000 |
| 100162991 | YAMHILL | OR | | 08/12/2024 | 6.875 | 238,777 | | 380,000 |
| 100162992 | BARSTOW | CA | | 08/12/2024 | 6.990 | 341,238 | | 545,000 |
| 100162993 | PACIFIC | MO | | 08/12/2024 | 7.500 | 238,554 | | 318,000 |
| 100162994 | RICHMOND | VA | | 08/12/2024 | 7.875 | 202,853 | | 265,000 |
| 100162995 | LAGUNA HILLS | CA | | 08/12/2024 | 7.124 | 779,642 | | 2,600,000 |
| 100162996 | LAS VEGAS | NV | | 08/12/2024 | 7.000 | 241,978 | | 342,000 |
| 100162997 | MENIFEE | CA | | 08/12/2024 | 7.000 | 393,075 | | 595,000 |
| 100162998 | ARLINGTON HEIGHTS | IL | | 08/12/2024 | 7.250 | 247,268 | | 362,000 |
| 100162999 | EVERETT | WA | | 08/12/2024 | 6.750 | 637,787 | | 940,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163000 | MECHANICSBURG | PA | | 08/12/2024 | 7.375 | 272,376 | | 386,000 |
| 100163001 | FORT MYERS | FL | | 08/12/2024 | 7.624 | 272,039 | | 300,000 |
| 100163002 | SONORA | CA | | 08/13/2024 | 7.625 | 611,991 | | 860,000 |
| 100163003 | MANTECA | CA | | 08/13/2024 | 7.625 | 656,496 | | 860,000 |
| 100163004 | MECHANICSVILLE | VA | | 08/13/2024 | 7.375 | 329,722 | | 532,000 |
| 100163005 | LEXINGTON | KY | | 08/13/2024 | 7.875 | 219,609 | | 285,000 |
| 100163006 | MELISSA | TX | | 08/13/2024 | 7.375 | 298,791 | | 434,000 |
| 100163007 | KINGSPORT | TN | | 08/13/2024 | 7.875 | 245,020 | | 300,000 |
| 100163008 | UNIVERSITY HEIGHTS | OH | | 08/13/2024 | 7.625 | 223,433 | | 274,000 |
| 100163009 | DENTON | TX | | 08/13/2024 | 7.500 | 277,337 | | 375,000 |
| 100163010 | DENTON | TX | | 08/13/2024 | 7.500 | 270,609 | | 369,000 |
| 100163011 | HERSHEY | PA | | 08/13/2024 | 7.250 | 217,285 | | 320,000 |
| 100163012 | STEPHENVILLE | TX | | 08/13/2024 | 7.500 | 223,435 | | 290,000 |
| 100163013 | PALMYRA | PA | | 08/13/2024 | 6.875 | 303,917 | | 450,000 |
| 100163014 | ELK GROVE VILLAGE | IL | | 08/13/2024 | 7.990 | 215,979 | | 280,000 |
| 100163015 | SLIDELL | LA | | 08/13/2024 | 7.125 | 251,657 | | 358,000 |
| 100163016 | ORLANDO | FL | | 08/13/2024 | 7.625 | 306,495 | | 568,000 |
| 100163017 | RENTON | WA | | 08/13/2024 | 7.990 | 460,705 | | 600,000 |
| 100163018 | WESTFIELD | IN | | 08/13/2024 | 7.500 | 224,665 | | 291,000 |
| 100163019 | WEST BRANCH | IA | | 08/13/2024 | 7.625 | 224,387 | | 280,000 |
| 100163020 | MOUNT LAUREL | NJ | | 08/13/2024 | 7.990 | 430,928 | | 554,000 |
| 100163021 | ESTERO | FL | | 08/13/2024 | 7.990 | 515,271 | | 660,000 |
| 100163022 | READING | PA | | 08/13/2024 | 7.875 | 225,566 | | 263,000 |
| 100163023 | FRISCO | TX | | 08/13/2024 | 7.250 | 378,016 | | 495,000 |
| 100163024 | GOULDSBORO | PA | | 08/13/2024 | 7.500 | 209,232 | | 271,000 |
| 100163025 | CHARLOTTE | NC | | 08/13/2024 | 7.500 | 209,912 | | 272,000 |
| 100163026 | RAEFORD | NC | | 08/13/2024 | 7.625 | 276,698 | | 350,000 |
| 100163027 | FORNEY | TX | | 08/13/2024 | 7.250 | 222,799 | | 300,000 |
| 100163028 | LAKELAND | TN | | 08/13/2024 | 7.375 | 208,442 | | 290,000 |
| 100163029 | SPILLVILLE | IA | | 08/13/2024 | 7.500 | 216,568 | | 318,000 |
| 100163030 | CATHEDRAL CITY | CA | | 08/13/2024 | 7.625 | 481,273 | | 680,000 |
| 100163031 | KATY | TX | | 08/13/2024 | 7.125 | 237,855 | | 341,000 |
| 100163032 | WEST HAVEN | UT | | 08/13/2024 | 7.875 | 476,792 | | 620,000 |
| 100163033 | WICHITA FALLS | TX | | 08/13/2024 | 7.875 | 273,832 | | 350,000 |
| 100163034 | BRUNSWICK | OH | | 08/13/2024 | 7.990 | 218,410 | | 295,000 |
| 100163035 | TUCSON | AZ | | 08/13/2024 | 7.500 | 223,200 | | 278,000 |
| 100163036 | LEVITTOWN | PA | | 08/13/2024 | 7.625 | 221,228 | | 315,000 |
| 100163037 | READING | PA | | 08/13/2024 | 7.500 | 247,343 | | 320,000 |
| 100163038 | CEDAR PARK | TX | | 08/13/2024 | 7.375 | 374,752 | | 530,000 |
| 100163039 | WOODRIDGE | IL | | 08/13/2024 | 7.625 | 229,112 | | 315,000 |
| 100163041 | MELBOURNE | FL | | 08/13/2024 | 8.125 | 231,499 | | 290,000 |
| 100163042 | SPRINGFIELD | OR | | 08/13/2024 | 7.990 | 343,783 | | 404,000 |
| 100163043 | SAVANNAH | GA | | 08/13/2024 | 7.625 | 384,850 | | 505,000 |
| 100163044 | MODESTO | CA | | 08/13/2024 | 7.375 | 247,785 | | 703,000 |
| 100163045 | JEFFERSON CITY | MEX | | 08/13/2024 | 7.625 | 232,343 | | 330,000 |
| 100163046 | KYLE | TX | | 08/13/2024 | 8.125 | 229,069 | | 303,000 |
| 100163047 | NAPLES | FL | | 08/13/2024 | 7.500 | 371,114 | | 555,000 |
| 100163048 | EUGENE | OR | | 08/13/2024 | 7.625 | 350,482 | | 460,000 |
| 100163049 | LIBERTY TWSP | OH | | 08/13/2024 | 7.875 | 239,871 | | 334,000 |
| 100163050 | WASHINGTON | DC | | 08/13/2024 | 7.375 | 223,981 | | 310,000 |
| 100163051 | ROYSE CITY | TX | | 08/13/2024 | 7.500 | 231,320 | | 299,000 |
| 100163052 | SIMI VALLEY | CA | | 08/13/2024 | 6.990 | 567,047 | | 795,000 |
| 100163053 | PAHRUMP | NV | | 08/13/2024 | 7.990 | 237,701 | | 308,000 |
| 100163054 | ANNA | TX | | 08/13/2024 | 6.990 | 301,350 | | 450,000 |
| 100163055 | EASTON | PA | | 08/13/2024 | 7.490 | 441,096 | | 578,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163056 | FORT MYERS | FL | | 08/13/2024 | 7.990 | 258,051 | | 334,000 |
| 100163057 | KILLEEN | TX | | 08/13/2024 | 7.625 | 244,889 | | 305,000 |
| 100163058 | MELISSA | TX | | 08/13/2024 | 7.500 | 251,784 | | 347,000 |
| 100163059 | NASHVILLE | TN | | 08/13/2024 | 7.625 | 232,027 | | 300,000 |
| 100163060 | PHOENIX | AZ | | 08/13/2024 | 7.500 | 402,596 | | 480,000 |
| 100163061 | NORTH LAS VEGAS | NV | | 08/13/2024 | 7.875 | 240,360 | | 300,000 |
| 100163062 | ROCKY HILL | CT | | 08/13/2024 | 7.375 | 207,786 | | 270,000 |
| 100163063 | WINDSOR MILL | MD | | 08/13/2024 | 7.500 | 222,269 | | 320,000 |
| 100163064 | COLUMBUS | OH | | 08/13/2024 | 7.500 | 327,814 | | 430,000 |
| 100163065 | ACWORTH | GA | | 08/13/2024 | 6.875 | 280,232 | | 375,000 |
| 100163066 | ATHENS | TX | | 08/13/2024 | 7.625 | 214,054 | | 330,000 |
| 100163067 | CONOWINGO | MD | | 08/13/2024 | 7.875 | 246,786 | | 650,000 |
| 100163068 | PANAMA CITY BEACH | FL | | 08/13/2024 | 7.490 | 252,218 | | 350,000 |
| 100163069 | MCKINNEY | TX | | 08/13/2024 | 7.490 | 371,455 | | 515,000 |
| 100163070 | OWENS CROSS ROADS | AL | | 08/13/2024 | 7.990 | 212,705 | | 272,000 |
| 100163071 | PHILADELPHIA | PA | | 08/13/2024 | 7.625 | 368,419 | | 552,500 |
| 100163072 | MATTHEWS | NC | | 08/13/2024 | 7.125 | 244,075 | | 343,000 |
| 100163073 | COLUMBIA | TN | | 08/13/2024 | 5.125 | 211,843 | | 320,000 |
| 100163074 | LEWISVILLE | TX | | 08/13/2024 | 7.625 | 214,048 | | 291,500 |
| 100163075 | RALEIGH | NC | | 08/13/2024 | 7.490 | 440,046 | | 631,000 |
| 100163076 | MYRTLE BEACH | SC | | 08/13/2024 | 8.125 | 226,911 | | 290,000 |
| 100163077 | COLLEGE STATION | TX | | 08/13/2024 | 6.875 | 234,716 | | 330,000 |
| 100163078 | COLLEGE STATION | TX | | 08/13/2024 | 7.625 | 225,492 | | 290,000 |
| 100163079 | BOONE | IA | | 08/13/2024 | 7.990 | 208,244 | | 280,000 |
| 100163080 | MIAMI | FL | | 08/13/2024 | 7.625 | 239,403 | | 333,000 |
| 100163081 | ARLINGTON | TX | | 08/13/2024 | 7.625 | 209,409 | | 270,000 |
| 100163082 | LEHI | UT | | 08/13/2024 | 6.625 | 329,774 | | 468,000 |
| 100163083 | MERIDIANVILLE | AL | | 08/13/2024 | 5.375 | 201,676 | | 325,000 |
| 100163084 | MADISON | AL | | 08/13/2024 | 6.125 | 233,299 | | 370,000 |
| 100163085 | MESQUITE | TX | | 08/13/2024 | 7.000 | 264,486 | | 392,000 |
| 100163086 | ANNA | TX | | 08/13/2024 | 7.500 | 323,956 | | 425,000 |
| 100163087 | MOUNT AIRY | MD | | 08/13/2024 | 6.875 | 334,284 | | 442,000 |
| 100163088 | GRAPEVINE | TX | | 08/13/2024 | 7.625 | 325,861 | | 445,000 |
| 100163089 | AZTEC | NM | | 08/13/2024 | 7.625 | 209,397 | | 300,000 |
| 100163090 | TOMBALL | TX | | 08/13/2024 | 7.490 | 223,971 | | 289,000 |
| 100163091 | RACINE | WI | | 08/13/2024 | 7.990 | 221,270 | | 285,000 |
| 100163092 | STRATFORD | CT | | 08/13/2024 | 7.625 | 372,666 | | 524,000 |
| 100163093 | GAINESVILLE | FL | | 08/13/2024 | 7.625 | 353,842 | | 536,000 |
| 100163094 | MOSES LAKE | WA | | 08/13/2024 | 7.500 | 458,627 | | 600,000 |
| 100163095 | NAVARRE | FL | | 08/13/2024 | 7.125 | 334,925 | | 480,000 |
| 100163096 | METHUEN | MA | | 08/13/2024 | 7.990 | 498,645 | | 700,000 |
| 100163097 | PITTSBURGH | PA | | 08/13/2024 | 7.625 | 209,704 | | 285,000 |
| 100163098 | SAINT LOUIS | MO | | 08/13/2024 | 8.000 | 298,852 | | 392,000 |
| 100163099 | PITTSBORO | NC | | 08/13/2024 | 6.624 | 406,628 | | 592,000 |
| 100163100 | THE VILLAGES | FL | | 08/13/2024 | 7.250 | 249,093 | | 330,000 |
| 100163101 | PEACHTREE CITY | GA | | 08/13/2024 | 6.990 | 249,563 | | 378,000 |
| 100163102 | COLLEGE STATION | TX | | 08/13/2024 | 7.990 | 233,617 | | 285,000 |
| 100163103 | INDIANAPOLIS | IN | | 08/13/2024 | 7.625 | 231,797 | | 350,000 |
| 100163104 | SARASOTA | FL | | 08/13/2024 | 7.625 | 408,524 | | 534,000 |
| 100163105 | KYLE | TX | | 08/13/2024 | 7.375 | 218,889 | | 315,000 |
| 100163106 | DESTIN | FL | | 08/13/2024 | 7.500 | 608,167 | | 800,000 |
| 100163107 | KISSIMMEE | FL | | 08/13/2024 | 7.500 | 351,007 | | 438,000 |
| 100163108 | WEST CHESTER | PA | | 08/13/2024 | 7.500 | 218,832 | | 650,000 |
| 100163109 | KNOXVILLE | TN | | 08/13/2024 | 8.000 | 226,453 | | 304,000 |
| 100163111 | ANNA | TX | | 08/13/2024 | 7.125 | 319,854 | | 460,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163112 | RICHARDSON | TX | | 08/13/2024 | 7.375 | 338,282 | | 425,000 |
| 100163113 | NASHVILLE | TN | | 08/13/2024 | 7.990 | 233,729 | | 300,000 |
| 100163114 | DAVENPORT | FL | | 08/13/2024 | 5.990 | 338,852 | | 506,000 |
| 100163115 | AUSTIN | TX | | 08/13/2024 | 7.990 | 330,930 | | 430,000 |
| 100163116 | DENVER | CO | | 08/13/2024 | 7.125 | 257,656 | | 322,000 |
| 100163117 | DYER | IN | | 08/13/2024 | 7.500 | 232,048 | | 300,000 |
| 100163118 | SACRAMENTO | CA | | 08/13/2024 | 7.625 | 401,431 | | 530,000 |
| 100163119 | KINGSTON | GA | | 08/13/2024 | 8.125 | 219,383 | | 304,000 |
| 100163120 | ALEDO | TX | | 08/13/2024 | 7.625 | 335,189 | | 442,000 |
| 100163121 | CHANDLER | AZ | | 08/13/2024 | 7.625 | 353,901 | | 494,000 |
| 100163122 | ST PETERSBURG | FL | | 08/13/2024 | 8.125 | 289,810 | | 375,000 |
| 100163123 | MIAMI | FL | | 08/13/2024 | 7.625 | 197,178 | | 293,000 |
| 100163124 | ORMOND BEACH | FL | | 08/13/2024 | 7.625 | 301,240 | | 395,000 |
| 100163125 | CENTERTON | AR | | 08/13/2024 | 7.625 | 234,404 | | 322,000 |
| 100163126 | WINDERMERE | FL | | 08/13/2024 | 7.500 | 335,345 | | 530,000 |
| 100163127 | PROVIDENCE | RI | | 08/13/2024 | 7.625 | 316,124 | | 450,000 |
| 100163128 | WINCHESTER | VA | | 08/13/2024 | 7.500 | 216,977 | | 334,000 |
| 100163129 | PARRISH | FL | | 08/13/2024 | 7.625 | 286,708 | | 375,000 |
| 100163130 | EAST POINT | GA | | 08/13/2024 | 7.990 | 294,407 | | 385,000 |
| 100163131 | HANFORD | CA | | 08/13/2024 | 7.990 | 229,027 | | 279,000 |
| 100163132 | WINTER PARK | FL | | 08/13/2024 | 7.500 | 230,185 | | 319,000 |
| 100163133 | WEST ALLIS | WI | | 08/13/2024 | 7.625 | 288,577 | | 375,000 |
| 100163134 | SPRINGFIELD | MA | | 08/13/2024 | 7.625 | 269,494 | | 350,000 |
| 100163135 | PALM DESERT | CA | | 08/13/2024 | 8.125 | 361,205 | | 515,000 |
| 100163136 | OCALA | FL | | 08/13/2024 | 6.500 | 215,204 | | 285,000 |
| 100163137 | GEORGETOWN | TX | | 08/13/2024 | 6.624 | 291,780 | | 458,000 |
| 100163138 | HUTTO | TX | | 08/13/2024 | 7.500 | 259,566 | | 382,000 |
| 100163139 | FORT WORTH | TX | | 08/13/2024 | 7.625 | 783,086 | | 1,150,000 |
| 100163140 | AUSTIN | TX | | 08/13/2024 | 7.625 | 258,823 | | 390,000 |
| 100163141 | SANFORD | FL | | 08/13/2024 | 7.625 | 280,409 | | 392,000 |
| 100163142 | KNOXVILLE | TN | | 08/13/2024 | 7.000 | 364,726 | | 515,000 |
| 100163143 | CHICAGO | IL | | 08/13/2024 | 7.624 | 215,830 | | 285,000 |
| 100163144 | DENTON | TX | | 08/13/2024 | 7.625 | 305,123 | | 420,000 |
| 100163145 | PIEDMONT | SC | | 08/13/2024 | 7.500 | 211,752 | | 275,000 |
| 100163146 | OVERLAND PARK | KS | | 08/13/2024 | 8.125 | 231,952 | | 298,000 |
| 100163147 | PHILADELPHIA | PA | | 08/13/2024 | 7.125 | 211,332 | | 275,000 |
| 100163148 | TAYLORS | SC | | 08/13/2024 | 6.750 | 254,292 | | 409,000 |
| 100163149 | COLLEGE STATION | TX | | 08/13/2024 | 7.500 | 222,053 | | 288,500 |
| 100163150 | PAMPA | TX | | 08/13/2024 | 7.990 | 311,437 | | 457,500 |
| 100163151 | NORTH CHESTERFIELD | VA | | 08/13/2024 | 8.000 | 225,506 | | 280,000 |
| 100163152 | SAN BERNARDIINO | CA | | 08/13/2024 | 8.125 | 509,187 | | 665,000 |
| 100163153 | SCHWENKSVILLE | PA | | 08/13/2024 | 8.000 | 233,425 | | 330,000 |
| 100163154 | HUTTO | TX | | 08/13/2024 | 7.375 | 264,453 | | 369,000 |
| 100163155 | MARYVILLE | TN | | 08/13/2024 | 7.000 | 225,793 | | 300,000 |
| 100163156 | FORT WORTH | TX | | 08/13/2024 | 7.625 | 255,853 | | 340,000 |
| 100163157 | KANSAS CITY | MO | | 08/13/2024 | 8.125 | 216,839 | | 250,000 |
| 100163158 | ST GEORGE | UT | | 08/13/2024 | 7.125 | 467,014 | | 690,000 |
| 100163159 | SAINT GEORGE | UT | | 08/13/2024 | 7.624 | 243,219 | | 376,000 |
| 100163160 | DENISON | TX | | 08/13/2024 | 7.625 | 221,586 | | 285,000 |
| 100163161 | SUGAR LAND | TX | | 08/13/2024 | 7.625 | 252,573 | | 325,000 |
| 100163162 | BRADENTON | FL | | 08/13/2024 | 7.990 | 516,064 | | 610,000 |
| 100163163 | SEASIDE HEIGHTS | NJ | | 08/13/2024 | 7.625 | 349,823 | | 455,000 |
| 100163164 | WESTLAKE | FL | | 08/13/2024 | 7.490 | 502,313 | | 700,000 |
| 100163165 | HOUSTON | TX | | 08/13/2024 | 7.625 | 287,324 | | 382,000 |
| 100163166 | NORTHAMPTON | PA | | 08/13/2024 | 7.500 | 227,673 | | 309,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163167 | PEA RIDGE | AR | | 08/13/2024 | 6.990 | 235,982 | | 311,000 |
| 100163168 | FAYETTEVILLE | NLD. | | 08/13/2024 | 7.125 | 222,250 | | 360,000 |
| 100163169 | MURFREESBORO | NLD. | | 08/13/2024 | 7.375 | 252,724 | | 365,000 |
| 100163170 | FAIRVIEW HEIGHTS | IL | | 08/13/2024 | 7.624 | 224,574 | | 300,000 |
| 100163171 | GRAYSON | NLD. | | 08/13/2024 | 7.500 | 315,463 | | 413,000 |
| 100163172 | ELK GROVE | CA | | 08/13/2024 | 7.125 | 615,115 | | 860,000 |
| 100163173 | ARLINGTON | GBR | | 08/13/2024 | 6.625 | 534,224 | | 718,000 |
| 100163174 | SOUTHERN PINES | GBR | | 08/13/2024 | 7.624 | 347,842 | | 433,000 |
| 100163175 | DULUTH | GBR | | 08/13/2024 | 7.625 | 263,343 | | 365,000 |
| 100163176 | AUSTIN | GBR | | 08/13/2024 | 6.990 | 338,815 | | 483,000 |
| 100163177 | FULSHEAR | TX | | 08/13/2024 | 7.500 | 232,829 | | 305,000 |
| 100163178 | KINGSTON | NLD. | | 08/13/2024 | 7.500 | 230,987 | | 298,000 |
| 100163179 | CASTLE PINES | GBR | | 08/13/2024 | 5.875 | 386,024 | | 570,000 |
| 100163180 | SAN MARCOS | GBR | | 08/13/2024 | 6.250 | 215,943 | | 307,000 |
| 100163181 | FRANKLIN | TN | | 08/13/2024 | 7.000 | 211,972 | | 301,000 |
| 100163183 | BEAUMONT | NLD. | | 08/13/2024 | 7.375 | 386,157 | | 542,000 |
| 100163185 | ADELANTO | CA | | 08/13/2024 | 6.750 | 292,669 | | 410,000 |
| 100163186 | FRESNO | CA | | 08/13/2024 | 6.875 | 292,026 | | 459,000 |
| 100163187 | NEW MARKET | MD | | 08/13/2024 | 6.875 | 298,599 | | 500,000 |
| 100163188 | OCEAN CITY | MD | | 08/13/2024 | 6.999 | 243,112 | | 391,000 |
| 100163189 | LOS ANGELES | CA | | 08/13/2024 | 7.499 | 612,997 | | 1,050,000 |
| 100163190 | KATY | TX | | 08/13/2024 | 8.250 | 151,287 | | 213,000 |
| 100163193 | FRESNO | CA | | 08/13/2024 | 7.625 | 509,267 | | 680,000 |
| 100163195 | JEWETT CITY | CT | | 08/13/2024 | 7.250 | 311,079 | | 540,000 |
| 100163196 | DESOTO | TX | | 08/13/2024 | 7.999 | 267,361 | | 340,000 |
| 100163198 | BAKERSFIELD | CA | | 08/13/2024 | 7.750 | 333,617 | | 450,000 |
| 100163200 | COLTON | CA | | 08/13/2024 | 7.375 | 336,394 | | 585,000 |
| 100163201 | GAITHERSBURG | MD | | 08/13/2024 | 7.499 | 415,495 | | 610,000 |
| 100163210 | DALLAS | TX | | 08/13/2024 | 7.875 | 198,701 | | 292,500 |
| 100163213 | ROSEMEAD | CA | | 08/13/2024 | 7.999 | 303,878 | | 800,000 |
| 100163220 | TACOMA | WA | | 08/13/2024 | 7.125 | 308,696 | | 500,000 |
| 100163221 | DAVENPORT | FL | | 08/13/2024 | 7.125 | 308,677 | | 410,000 |
| 100163222 | CARSON | CA | | 08/13/2024 | 7.125 | 461,658 | | 1,100,000 |
| 100163228 | BAKERSFIELD | CA | | 08/13/2024 | 7.750 | 218,751 | | 280,000 |
| 100163229 | LAS VEGAS | NV | | 08/13/2024 | 6.875 | 284,414 | | 410,000 |
| 100163230 | SAN DIMAS | CA | | 08/13/2024 | 7.375 | 596,391 | | 1,125,000 |
| 100163237 | MIAMI | FL | | 08/13/2024 | 7.499 | 300,683 | | 445,000 |
| 100163239 | CAPE CORAL | FL | | 08/13/2024 | 7.375 | 210,215 | | 320,000 |
| 100163240 | MONTGOMERY VILLAGE | MD | | 08/13/2024 | 8.125 | 167,243 | | 230,000 |
| 100163241 | FARMINGTON | NH | | 08/13/2024 | 7.499 | 296,440 | | 390,000 |
| 100163242 | COLORADO SPRINGS | CO | | 08/13/2024 | 6.750 | 441,242 | | 635,000 |
| 100163243 | BLUE SPRINGS | MO | | 08/13/2024 | 6.750 | 286,016 | | 388,000 |
| 100163245 | FAIRFIELD | CA | | 08/13/2024 | 7.499 | 210,133 | | 460,000 |
| 100163251 | BLUE SPRINGS | MO | | 08/13/2024 | 6.750 | 286,181 | | 385,000 |
| 100163256 | VAN NUYS AREA LOS ANGELES | CA | | 08/13/2024 | 7.125 | 298,275 | | 865,000 |
| 100163260 | HAGERSTOWN | MD | | 08/13/2024 | 7.375 | 140,885 | | 216,000 |
| 100163265 | LOS ANGELES (VENICE AREA) | CA | | 08/13/2024 | 6.750 | 354,297 | | 2,200,000 |
| 100163266 | MORRILTON | AR | | 08/13/2024 | 7.625 | 176,277 | | 225,000 |
| 100163267 | SONOMA | CA | | 08/13/2024 | 7.625 | 860,999 | | 1,060,000 |
| 100163268 | PASADENA | CA | | 08/13/2024 | 8.625 | 186,992 | | 1,050,000 |
| 100163270 | SARASOTA | FL | | 08/13/2024 | 7.499 | 380,596 | | 492,000 |
| 100163272 | SACRAMENTO | CA | | 08/13/2024 | 7.999 | 318,054 | | 430,000 |
| 100163273 | NASHVILLE | TN | | 08/13/2024 | 6.999 | 452,508 | | 1,300,000 |
| 100163274 | DOUGLAS CITY | CA | | 08/13/2024 | 7.250 | 166,494 | | 310,000 |
| 100163275 | COMPTON | CA | | 08/13/2024 | 7.499 | 273,506 | | 610,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163276 | SCOTTSDALE | AZ | | 08/13/2024 | 7.625 | 495,949 | | 632,000 |
| 100163277 | MCKINNEY | TX | | 08/13/2024 | 7.750 | 627,360 | | 1,150,000 |
| 100163278 | ASHBURN | VA | | 08/13/2024 | 7.750 | 846,795 | | 1,033,000 |
| 100163279 | WATERLOO | IA | | 08/13/2024 | 7.375 | 208,650 | | 265,000 |
| 100163281 | NORWALK | CA | | 08/13/2024 | 8.625 | 485,175 | | 840,000 |
| 100163282 | DOWNEY | CA | | 08/13/2024 | 7.375 | 988,964 | | 1,400,000 |
| 100163283 | MELBOURNE | FL | | 08/13/2024 | 7.375 | 541,491 | | 670,000 |
| 100163284 | HAGERSTOWN | MD | | 08/13/2024 | 8.125 | 195,461 | | 270,000 |
| 100163285 | MINNEAPOLIS | MN | | 08/13/2024 | 7.625 | 369,282 | | 526,000 |
| 100163286 | SANTA ANA | CA | | 08/13/2024 | 7.750 | 288,773 | | 900,000 |
| 100163287 | MORENO VALLEY | CA | | 08/13/2024 | 7.750 | 575,146 | | 700,000 |
| 100163288 | MENIFEE | CA | | 08/13/2024 | 7.125 | 541,926 | | 725,000 |
| 100163289 | SCOTTSDALE | AZ | | 08/13/2024 | 8.875 | 667,649 | | 785,000 |
| 100163290 | MESA | AZ | | 08/13/2024 | 7.125 | 1,089,946 | | 1,375,000 |
| 100163291 | ARLETA | CA | | 08/13/2024 | 8.499 | 605,021 | | 745,000 |
| 100163293 | SAN BERNARDINO | CA | | 08/13/2024 | 8.375 | 254,243 | | 437,000 |
| 100163294 | GARDEN CITY | ID | | 08/13/2024 | 7.125 | 655,491 | | 820,000 |
| 100163295 | HAMEL | MN | | 08/13/2024 | 7.375 | 869,240 | | 1,425,000 |
| 100163296 | CHANDLER | AZ | | 08/13/2024 | 7.999 | 791,064 | | 965,000 |
| 100163297 | SACRAMENTO | CA | | 08/13/2024 | 8.625 | 169,434 | | 350,000 |
| 100163298 | HESPERIA | CA | | 08/13/2024 | 8.875 | 479,142 | | 550,000 |
| 100163299 | ALLEN | TX | | 08/13/2024 | 7.499 | 381,420 | | 500,000 |
| 100163300 | OCEAN PINES | MD | | 08/13/2024 | 8.375 | 555,632 | | 687,000 |
| 100163301 | CAPITOL HEIGHTS | MD | | 08/13/2024 | 8.750 | 267,969 | | 310,000 |
| 100163302 | SCOTTSDALE | AZ | | 08/13/2024 | 6.625 | 779,886 | | 1,650,000 |
| 100163303 | HOLLISTER | CA | | 08/13/2024 | 7.625 | 829,740 | | 1,032,000 |
| 100163304 | SACRAMENTO | CA | | 08/13/2024 | 7.999 | 332,506 | | 399,000 |
| 100163306 | UKIAH | CA | | 08/13/2024 | 7.625 | 534,355 | | 665,000 |
| 100163307 | FORNEY | TX | | 08/13/2024 | 7.375 | 156,925 | | 395,000 |
| 100163308 | LOS ANGELES | CA | | 08/13/2024 | 8.499 | 1,508,072 | | 2,000,000 |
| 100163309 | WHITE DEER | TX | | 08/13/2024 | 9.125 | 254,249 | | 272,000 |
| 100163310 | LEHIGH ACRES | FL | | 08/13/2024 | 8.250 | 350,651 | | 417,000 |
| 100163311 | KENNER | LA | | 08/13/2024 | 8.250 | 265,739 | | 326,000 |
| 100163312 | ORLANDO | FL | | 08/13/2024 | 9.250 | 474,437 | | 537,000 |
| 100163313 | RIVERSIDE | CA | | 08/13/2024 | 7.125 | 1,043,559 | | 1,227,000 |
| 100163314 | SAN ANTONIO | TX | | 08/13/2024 | 9.750 | 285,713 | | 302,000 |
| 100163315 | APPLE VALLEY | CA | | 08/13/2024 | 9.375 | 409,659 | | 480,000 |
| 100163316 | HERNANDO | FL | | 08/13/2024 | 6.999 | 185,299 | | 325,000 |
| 100163317 | SAN FERNANDO | CA | | 08/13/2024 | 7.125 | 375,960 | | 670,000 |
| 100163318 | DAVIDSON | NC | | 08/13/2024 | 7.750 | 1,576,964 | | 1,990,000 |
| 100163319 | IRVING | TX | | 08/13/2024 | 8.250 | 316,701 | | 440,000 |
| 100163320 | PALMDALE | CA | | 08/13/2024 | 8.999 | 441,345 | | 540,000 |
| 100163321 | SAN BERNARDINO | CA | | 08/13/2024 | 9.250 | 315,325 | | 380,000 |
| 100163322 | MIAMI | FL | | 08/13/2024 | 8.250 | 1,153,907 | | 1,900,000 |
| 100163323 | AMARILLO | TX | | 08/13/2024 | 8.625 | 406,234 | | 460,000 |
| 100163324 | STOCKTON | CA | | 08/13/2024 | 8.750 | 517,310 | | 620,000 |
| 100163325 | LOMPOC | CA | | 08/13/2024 | 9.625 | 370,586 | | 445,000 |
| 100163326 | REDWOOD CITY | CA | | 08/13/2024 | 7.250 | 795,427 | | 1,695,000 |
| 100163327 | MIAMI | FL | | 08/13/2024 | 8.499 | 601,655 | | 685,000 |
| 100163328 | SAN BERNARDINO | CA | | 08/13/2024 | 8.625 | 354,313 | | 450,000 |
| 100163329 | ARLINGTON | TX | | 08/13/2024 | 9.999 | 340,379 | | 356,000 |
| 100163330 | BUENA PARK | CA | | 08/13/2024 | 8.250 | 754,266 | | 925,000 |
| 100163331 | DECATUR | GA | | 08/13/2024 | 7.499 | 159,169 | | 317,000 |
| 100163332 | SAN DIEGO | CA | | 08/13/2024 | 7.125 | 382,131 | | 535,000 |
| 100163333 | HESPERIA | CA | | 08/13/2024 | 8.499 | 472,658 | | 565,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163334 | FORT LAUDERDALE | FL | | 08/13/2024 | 7.875 | 780,522 | | 950,000 |
| 100163335 | BIG BEAR LAKE | CA | | 08/13/2024 | 6.999 | 643,675 | | 880,000 |
| 100163336 | MARATHON | FL | | 08/13/2024 | 7.499 | 1,642,248 | | 2,050,000 |
| 100163337 | HERMITAGE | TN | | 08/13/2024 | 7.750 | 209,782 | | 385,000 |
| 100163339 | CEDAR PARK | TX | | 08/13/2024 | 7.999 | 1,029,064 | | 1,305,000 |
| 100163340 | BOCA RATON | FL | | 08/13/2024 | 8.250 | 1,782,115 | | 2,250,000 |
| 100163341 | LORTON | VA | | 08/13/2024 | 8.125 | 708,844 | | 880,000 |
| 100163342 | MIAMI | FL | | 08/13/2024 | 8.250 | 847,211 | | 970,000 |
| 100163343 | LYNWOOD | CA | | 08/13/2024 | 8.999 | 518,060 | | 600,000 |
| 100163344 | JURUPA VALLEY | CA | | 08/13/2024 | 7.625 | 549,464 | | 615,000 |
| 100163345 | LOS ANGELES | CA | | 08/13/2024 | 8.999 | 545,076 | | 840,000 |
| 100163346 | GLEN BURNIE | MD | | 08/13/2024 | 7.625 | 320,355 | | 565,000 |
| 100163347 | AMBLER | PA | | 08/13/2024 | 7.125 | 681,535 | | 875,000 |
| 100163348 | UPLAND | CA | | 08/13/2024 | 7.125 | 593,377 | | 775,000 |
| 100163349 | LOS ANGELES | CA | | 08/13/2024 | 6.499 | 960,630 | | 1,215,000 |
| 100163350 | INDIO | CA | | 08/13/2024 | 7.375 | 459,712 | | 559,000 |
| 100163351 | MISSOURI CITY | TX | | 08/13/2024 | 7.250 | 1,393,285 | | 1,700,000 |
| 100163352 | BELLA COLLINA | FL | | 08/13/2024 | 8.125 | 1,805,842 | | 2,310,000 |
| 100163353 | HARDEEVILLE | SC | | 08/13/2024 | 9.499 | 161,070 | | 300,000 |
| 100163354 | BOZEMAN | MT | | 08/13/2024 | 6.499 | 1,241,721 | | 1,650,000 |
| 100163355 | COLUMBIA | TN | | 08/13/2024 | 8.999 | 344,560 | | 415,000 |
| 100163356 | KATY | TX | | 08/13/2024 | 8.750 | 316,154 | | 368,000 |
| 100163358 | DOWNERS GROVE | IL | | 09/27/2024 | 8.750 | 273,424 | | 320,000 |
| 100163359 | DANIA BEACH | FL | | 09/27/2024 | 8.625 | 461,382 | | 564,000 |
| 100163361 | TOWNSEND | TN | | 09/27/2024 | 8.250 | 350,267 | | 433,000 |
| 100163363 | LANCASTER | CA | | 09/27/2024 | 8.750 | 551,887 | | 625,000 |
| 100163364 | MESA | AZ | | 09/27/2024 | 8.625 | 238,054 | | 870,000 |
| 100163365 | CROWNSVILLE | MD | | 09/27/2024 | 8.250 | 632,868 | | 730,000 |
| 100163366 | LOOMIS | CA | | 09/27/2024 | 8.375 | 1,730,390 | | 2,800,000 |
| 100163367 | POWDER SPRINGS | GA | | 09/27/2024 | 8.750 | 364,772 | | 442,000 |
| 100163368 | SANTA CLARITA | CA | | 09/27/2024 | 8.125 | 908,715 | | 1,193,000 |
| 100163369 | LONGVIEW | WA | | 09/27/2024 | 9.375 | 332,094 | | 380,000 |
| 100163370 | GLENDORA | CA | | 09/27/2024 | 8.125 | 602,603 | | 710,000 |
| 100163371 | PITTSBURGH | PA | | 09/27/2024 | 8.375 | 232,252 | | 293,000 |
| 100163373 | ALLEN | TX | | 09/27/2024 | 8.875 | 603,601 | | 670,000 |
| 100163374 | LINCOLN | RI | | 09/27/2024 | 8.250 | 376,542 | | 475,000 |
| 100163375 | AUBURN | GA | | 09/27/2024 | 9.375 | 914,033 | | 1,120,000 |
| 100163376 | ABILENE | TX | | 09/27/2024 | 8.500 | 174,371 | | 215,000 |
| 100163377 | MIAMI | FL | | 09/27/2024 | 6.875 | 421,229 | | 600,000 |
| 100163378 | PHOENIX | AZ | | 09/27/2024 | 8.750 | 241,004 | | 314,000 |
| 100163379 | HOUSTON | TX | | 09/27/2024 | 7.250 | 1,974,117 | | 2,750,000 |
| 100163380 | HOUSTON | TX | | 09/27/2024 | 7.250 | 483,190 | | 755,000 |
| 100163382 | SHADY COVE | OR | | 09/27/2024 | 8.375 | 487,769 | | 610,000 |
| 100163383 | KOLOA | HI | | 09/27/2024 | 8.000 | 740,243 | | 975,000 |
| 100163384 | GLOUCESTER | MA | | 09/27/2024 | 8.500 | 344,874 | | 430,000 |
| 100163386 | WOODLAND HILLS | CA | | 09/27/2024 | 7.750 | 3,562,174 | | 4,625,000 |
| 100163387 | HILO | HI | | 09/27/2024 | 8.000 | 531,982 | | 700,000 |
| 100163388 | HOMELAND | CA | | 09/27/2024 | 7.500 | 474,284 | | 570,000 |
| 100163389 | STANTON | TX | | 09/27/2024 | 8.625 | 244,157 | | 290,000 |
| 100163391 | LOOMIS | CA | | 09/27/2024 | 7.375 | 697,448 | | 910,000 |
| 100163392 | SCOTTSDALE | AZ | | 09/27/2024 | 7.375 | 1,508,707 | | 2,110,000 |
| 100163393 | FRANKLIN | NC | | 09/27/2024 | 8.375 | 315,197 | | 415,000 |
| 100163394 | MORRO BAY | CA | | 09/27/2024 | 9.125 | 694,968 | | 775,000 |
| 100163395 | CARROLLTON | GA | | 09/27/2024 | 7.875 | 729,503 | | 1,450,000 |
| 100163396 | LOS ANGELES | CA | | 09/27/2024 | 6.875 | 1,201,857 | | 1,575,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163397 | TAMPA | FL | | 09/27/2024 | 7.000 | 1,301,042 | | 1,623,000 |
| 100163398 | DIAMOND | IL | | 09/27/2024 | 7.250 | 149,542 | | 240,000 |
| 100163399 | LAS VEGAS | NV | | 09/27/2024 | 7.000 | 356,034 | | 438,000 |
| 100163400 | LOS ANGELES | CA | | 09/27/2024 | 7.375 | 946,793 | | 1,150,000 |
| 100163401 | OJAI | CA | | 09/27/2024 | 8.000 | 532,477 | | 1,500,000 |
| 100163402 | BAKERSFIELD | CA | | 09/27/2024 | 8.750 | 214,134 | | 260,000 |
| 100163403 | DUBLIN | CA | | 09/27/2024 | 6.750 | 1,099,571 | | 1,500,000 |
| 100163404 | ROUND ROCK | TX | | 09/27/2024 | 8.000 | 327,229 | | 425,000 |
| 100163405 | EAST STROUDSBURG | GBR | | 09/27/2024 | 8.125 | 281,665 | | 337,000 |
| 100163406 | NEW ORLEANS | LA | | 09/27/2024 | 7.750 | 177,005 | | 226,000 |
| 100163408 | DULUTH | GA | | 09/27/2024 | 6.875 | 688,624 | | 1,175,000 |
| 100163409 | LA CANADA FLINTRIDGE | CA | | 09/27/2024 | 7.000 | 1,127,072 | | 2,200,000 |
| 100163410 | MIAMI | FL | | 09/27/2024 | 7.250 | 461,412 | | 580,000 |
| 100163411 | MIDLAND PARK | NJ | | 09/27/2024 | 8.875 | 666,704 | | 895,000 |
| 100163412 | CHARLOTTE | NC | | 09/27/2024 | 7.125 | 915,142 | | 1,800,000 |
| 100163413 | SAN ANSELMO | CA | | 09/27/2024 | 7.000 | 759,546 | | 1,980,000 |
| 100163414 | OVIEDO | FL | | 09/27/2024 | 7.625 | 220,232 | | 283,000 |
| 100163417 | JURUPA VALLEY | CA | | 09/27/2024 | 8.500 | 639,883 | | 688,500 |
| 100163420 | ORLANDO | FL | | 09/27/2024 | 7.875 | 900,058 | | 1,100,000 |
| 100163421 | CARY | IL | | 09/27/2024 | 9.375 | 224,567 | | 265,000 |
| 100163422 | DULUTH | GA | | 09/27/2024 | 7.875 | 1,699,315 | | 2,050,000 |
| 100163423 | DEER PARK | WA | | 09/27/2024 | 8.250 | 570,419 | | 685,000 |
| 100163425 | CARLSBAD | CA | | 09/27/2024 | 7.125 | 1,016,501 | | 1,995,000 |
| 100163427 | GILLSVILLE | GA | | 09/27/2024 | 7.625 | 209,199 | | 275,000 |
| 100163428 | SANTA MONICA | CA | | 09/27/2024 | 7.875 | 3,586,728 | | 10,000,000 |
| 100163430 | LOS BANOS | CA | | 09/27/2024 | 9.125 | 507,453 | | 547,000 |
| 100163431 | ORLANDO | FL | | 09/27/2024 | 6.750 | 245,517 | | 450,000 |
| 100163432 | PONTE VEDRA | FL | | 09/27/2024 | 7.500 | 410,047 | | 920,000 |
| 100163433 | ARLINGTON | TX | | 09/27/2024 | 7.875 | 239,013 | | 365,000 |
| 100163434 | BRECKENRIDGE | CO | | 09/27/2024 | 7.875 | 1,976,762 | | 2,550,000 |
| 100163435 | DEER PARK | WA | | 09/27/2024 | 8.250 | 570,640 | | 685,000 |
| 100163436 | GILLSVILLE | GA | | 09/27/2024 | 7.750 | 209,180 | | 265,000 |
| 100163437 | PORTLAND | OR | | 09/27/2024 | 8.375 | 867,415 | | 1,080,000 |
| 100163438 | SCOTTSDALE | AZ | | 09/27/2024 | 7.000 | 1,998,146 | | 3,040,000 |
| 100163439 | HANFORD | CA | | 09/27/2024 | 6.750 | 267,284 | | 525,000 |
| 100163441 | TAMPA | FL | | 09/27/2024 | 8.500 | 230,719 | | 315,000 |
| 100163442 | KATY | TX | | 09/27/2024 | 7.125 | 275,411 | | 413,000 |
| 100163444 | EL PASO | TX | | 09/27/2024 | 7.500 | 332,440 | | 472,000 |
| 100163445 | CABO SAN LUCAS | MEX | | 08/16/2024 | 9.180 | 650,000 | | 1,700,731 |
| 100163446 | TIJUANA | MEX | | 08/16/2024 | 9.980 | 332,000 | | 635,697 |
| 100163591 | LAHAINA | HI | | 08/15/2024 | 7.750 | 2,703,317 | | 5,450,000 |
| 100163592 | MIRAMAR | FL | | 08/15/2024 | 7.875 | 577,656 | | 1,175,000 |
| 100163593 | OREM | UT | | 08/15/2024 | 7.750 | 984,082 | | 1,475,000 |
| 100163595 | KIHEI | GBR | | 08/15/2024 | 8.250 | 995,894 | | 1,445,000 |
| 100163596 | SIMI VALLEY | GBR | | 08/15/2024 | 7.500 | 506,775 | | 920,000 |
| 100163597 | STUART | FL | | 08/15/2024 | 8.625 | 556,669 | | 5,200,000 |
| 100163598 | OBERLIN | OH | | 08/15/2024 | 8.375 | 238,694 | | 341,000 |
| 100163599 | POTTSTOWN | PA | | 08/15/2024 | 7.750 | 278,735 | | 405,000 |
| 100163600 | LUTZ | GBR | | 08/15/2024 | 7.625 | 1,568,980 | | 2,000,000 |
| 100163601 | FAIRFIELD | GBR | | 08/15/2024 | 8.375 | 552,531 | | 685,000 |
| 100163602 | BROOKFIELD | IL | | 08/15/2024 | 7.625 | 325,637 | | 530,000 |
| 100163603 | DENVER | CO | | 08/15/2024 | 7.750 | 672,611 | | 855,000 |
| 100163604 | PHOENIX | AZ | | 08/15/2024 | 7.375 | 4,166,625 | | 7,525,000 |
| 100163605 | HALLANDALE BEACH | FL | | 08/15/2024 | 7.875 | 2,111,695 | | 6,500,000 |
| 100163606 | MODESTO | CA | | 08/15/2024 | 9.375 | 295,560 | | 365,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163608 | CHARLOTTE | NC | | 08/15/2024 | 9.375 | 164,600 | | 310,000 |
| 100163610 | SPRING | TX | | 08/15/2024 | 7.125 | 225,941 | | 298,000 |
| 100163611 | FRISCO | TX | | 08/15/2024 | 8.500 | 882,809 | | 1,060,000 |
| 100163613 | MIAMI BEACH | FL | | 08/15/2024 | 7.375 | 250,849 | | 350,000 |
| 100163614 | MIAMI | FL | | 08/15/2024 | 8.125 | 3,859,463 | | 5,100,000 |
| 100163615 | CICERO | IL | | 08/15/2024 | 9.875 | 177,875 | | 238,000 |
| 100163790 | RANCHO MISSION VIEJO | CA | | 09/27/2024 | 6.875 | 539,784 | | 973,000 |
| 100163792 | LOS ANGELES | CA | | 09/27/2024 | 7.875 | 484,002 | | 610,000 |
| 100163793 | JACKSONVILLE | FL | | 09/27/2024 | 9.125 | 667,171 | | 925,000 |
| 100163794 | WEST DES MOINES | IA | | 09/27/2024 | 7.625 | 392,465 | | 490,000 |
| 100163795 | RIVERSIDE | CA | | 09/27/2024 | 8.250 | 624,577 | | 712,000 |
| 100163796 | DAUFUSKIE ISLAND | GBR | | 09/27/2024 | 8.625 | 783,891 | | 1,100,000 |
| 100163797 | DAYTON | TX | | 09/27/2024 | 7.750 | 206,516 | | 310,000 |
| 100163798 | COLLEGE STATION | GBR | | 09/27/2024 | 6.750 | 313,251 | | 419,900 |
| 100163800 | OREGON CITY | GBR | | 09/27/2024 | 7.375 | 420,363 | | 765,000 |
| 100163801 | SALT LAKE CITY | GBR | | 09/27/2024 | 7.625 | 1,069,836 | | 1,370,000 |
| 100163802 | LOS ANGELES | GBR | | 09/27/2024 | 8.000 | 457,762 | | 625,000 |
| 100163803 | MIRAMAR | FL | | 09/27/2024 | 7.625 | 260,579 | | 1,480,000 |
| 100163804 | MIAMI | FL | | 09/27/2024 | 7.500 | 906,617 | | 1,452,000 |
| 100163805 | PHILADELPHIA | PA | | 09/27/2024 | 7.500 | 357,337 | | 677,000 |
| 100163806 | PALM COAST | FL | | 09/27/2024 | 7.500 | 332,626 | | 400,000 |
| 100163808 | LA QUINTA | CA | | 09/27/2024 | 7.625 | 1,022,927 | | 1,685,000 |
| 100163810 | GRESHAM | OR | | 09/27/2024 | 7.375 | 269,820 | | 390,000 |
| 100163811 | WINTER GARDEN | FL | | 09/27/2024 | 7.750 | 351,576 | | 436,000 |
| 100163813 | EUREKA | NLD | | 09/27/2024 | 8.375 | 263,142 | | 440,000 |
| 100163814 | DAYTON | TX | | 09/27/2024 | 7.750 | 206,511 | | 305,000 |
| 100163815 | RIVERSIDE | CA | | 09/27/2024 | 8.375 | 532,523 | | 695,000 |
| 100163816 | DAYTON | TX | | 09/27/2024 | 7.750 | 206,599 | | 310,000 |
| 100163818 | ANAHEIM | CA | | 09/27/2024 | 7.500 | 462,202 | | 760,000 |
| 100163819 | MARLTON | NJ | | 09/27/2024 | 7.625 | 327,125 | | 382,000 |
| 100163821 | WESLEY CHAPEL | FL | | 09/27/2024 | 7.250 | 336,346 | | 408,000 |
| 100163822 | CAPE CORAL | FL | | 09/27/2024 | 7.500 | 488,875 | | 651,000 |
| 100163824 | GILBERT | AZ | | 09/27/2024 | 8.625 | 652,494 | | 850,000 |
| 100163826 | PECKVILLE | PA | | 09/27/2024 | 8.250 | 154,259 | | 200,000 |
| 100163827 | AURORA | IL | | 09/27/2024 | 7.125 | 181,350 | | 245,000 |
| 100163829 | PATTERSON | CA | | 09/27/2024 | 7.500 | 321,196 | | 480,000 |
| 100163830 | BETHANY BEACH | DE | | 09/27/2024 | 7.500 | 952,160 | | 1,261,000 |
| 100163832 | NORWALK | CT | | 09/27/2024 | 8.000 | 260,750 | | 315,000 |
| 100163833 | WYANDOTTE | MI | | 09/27/2024 | 8.875 | 170,610 | | 224,000 |
| 100163834 | HOUSTON | TX | | 09/27/2024 | 7.500 | 526,492 | | 574,000 |
| 100163835 | VAIL | AZ | | 09/27/2024 | 7.250 | 464,048 | | 652,000 |
| 100163836 | WEBSTER | FL | | 09/27/2024 | 7.750 | 239,083 | | 425,000 |
| 100163837 | COPPELL | TX | | 09/27/2024 | 8.500 | 379,568 | | 498,000 |
| 100163838 | LONG BEACH | CA | | 09/27/2024 | 7.625 | 854,357 | | 1,175,000 |
| 100163839 | CAMANO ISLAND | WA | | 09/27/2024 | 8.875 | 1,157,476 | | 1,280,000 |
| 100163840 | WINDSOR | CO | | 09/27/2024 | 7.875 | 1,361,546 | | 1,750,000 |
| 100163841 | LAS VEGAS | NV | | 09/27/2024 | 7.875 | 385,489 | | 458,000 |
| 100163842 | ORLAND | CA | | 09/27/2024 | 7.375 | 333,666 | | 500,000 |
| 100163843 | LORTON | VA | | 09/27/2024 | 7.875 | 673,192 | | 815,000 |
| 100163845 | HOUSTON | TX | | 09/27/2024 | 7.625 | 665,790 | | 1,050,000 |
| 100163846 | INMAN | SC | | 09/27/2024 | 8.875 | 511,702 | | 555,000 |
| 100163847 | EDINBURG | TX | | 09/27/2024 | 7.625 | 407,806 | | 541,000 |
| 100163848 | ORLANDO | FL | | 09/27/2024 | 7.500 | 496,549 | | 556,000 |
| 100163849 | FAIRFAX | CA | | 09/27/2024 | 7.625 | 1,125,429 | | 1,420,000 |
| 100163850 | EDINBURG | TX | | 09/27/2024 | 7.625 | 408,476 | | 543,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163851 | LOS ANGELES | GBR | | 09/27/2024 | 6.875 | 832,537 | | 1,415,000 |
| 100163852 | VALLEJO | GBR | | 09/27/2024 | 8.500 | 640,429 | | 800,000 |
| 100163853 | TAMPA | FL | | 09/27/2024 | 7.625 | 234,891 | | 395,000 |
| 100163856 | CHARLOTTE | GBR | | 09/27/2024 | 7.625 | 362,550 | | 530,000 |
| 100163858 | ANAHEIM | CA | | 09/27/2024 | 7.375 | 757,237 | | 1,675,000 |
| 100163859 | HENDERSON | NV | | 09/27/2024 | 7.750 | 1,096,423 | | 1,650,000 |
| 100163861 | WEST MELBOURNE | FL | | 09/27/2024 | 7.250 | 263,223 | | 370,000 |
| 100163862 | INGLEWOOD | CA | | 09/27/2024 | 7.125 | 418,124 | | 1,235,000 |
| 100163863 | CAMBRIA | CA | | 09/27/2024 | 8.500 | 824,796 | | 1,060,000 |
| 100163864 | HORIZON CITY | TX | | 09/27/2024 | 7.500 | 208,549 | | 245,000 |
| 100163865 | CARROLLTON | TX | | 09/27/2024 | 7.875 | 480,161 | | 625,000 |
| 100163867 | HOMESTEAD | FL | | 09/27/2024 | 7.375 | 416,582 | | 510,000 |
| 100163868 | SAN DIEGO | CA | | 09/27/2024 | 6.750 | 761,896 | | 1,260,000 |
| 100163869 | HUDSON | NH | | 09/27/2024 | 8.375 | 299,767 | | 358,000 |
| 100163870 | FLORAL CITY | FL | | 09/27/2024 | 7.125 | 209,338 | | 300,000 |
| 100163871 | ELGIN | IL | | 09/27/2024 | 8.125 | 461,045 | | 655,000 |
| 100163873 | SACRAMENTO | CA | | 09/27/2024 | 7.875 | 269,008 | | 655,000 |
| 100163874 | ATWATER | CA | | 09/27/2024 | 7.750 | 439,381 | | 500,000 |
| 100163876 | AMHERST | OH | | 09/27/2024 | 8.375 | 159,620 | | 206,000 |
| 100163877 | ANSON | TX | | 09/27/2024 | 7.500 | 277,778 | | 360,000 |
| 100163878 | MIAMI | FL | | 09/27/2024 | 8.250 | 266,517 | | 337,064 |
| 100163879 | DALLAS | GA | | 09/27/2024 | 7.625 | 202,270 | | 269,000 |
| 100163880 | MIAMI | FL | | 09/27/2024 | 9.000 | 257,766 | | 380,000 |
| 100163881 | CHESTER | VA | | 09/27/2024 | 7.500 | 155,749 | | 195,000 |
| 100163882 | SAN ANTONIO | TX | | 09/27/2024 | 8.375 | 392,609 | | 450,000 |
| 100163883 | SALINAS | CA | | 09/27/2024 | 7.000 | 364,696 | | 670,000 |
| 100163885 | DELAND | FL | | 09/27/2024 | 6.750 | 202,960 | | 272,000 |
| 100163887 | SANTA MARIA | CA | | 09/27/2024 | 8.750 | 625,173 | | 675,000 |
| 100163888 | VACAVILLE | CA | | 09/27/2024 | 6.750 | 488,482 | | 700,000 |
| 100163890 | ARLINGTON | VA | | 09/27/2024 | 6.625 | 1,319,609 | | 2,200,000 |
| 100163892 | GRANADA HILLS | CA | | 09/27/2024 | 7.875 | 870,704 | | 1,000,000 |
| 100163893 | SAN ANTONIO | TX | | 09/27/2024 | 7.625 | 407,055 | | 530,000 |
| 100163894 | BIG SPRING | TX | | 09/27/2024 | 9.375 | 332,018 | | 475,000 |
| 100163895 | LAKE FOREST | CA | | 09/27/2024 | 7.125 | 888,746 | | 1,450,000 |
| 100163896 | MANCHESTER | NH | | 09/27/2024 | 8.375 | 259,017 | | 312,000 |
| 100163897 | EL SOBRANTE | CA | | 09/27/2024 | 8.375 | 563,733 | | 670,000 |
| 100163900 | FAYETTEVILLE | NC | | 09/27/2024 | 8.625 | 165,521 | | 236,000 |
| 100163901 | ORLANDO | FL | | 09/27/2024 | 7.500 | 440,905 | | 526,000 |
| 100163903 | HOUSTON | TX | | 09/27/2024 | 7.000 | 251,058 | | 315,000 |
| 100163904 | FORT LAUDERDALE | FL | | 09/27/2024 | 7.000 | 280,923 | | 420,000 |
| 100163905 | LOS ANGELES | CA | | 09/27/2024 | 8.750 | 2,028,096 | | 2,700,000 |
| 100163978 | PASADENA | CA | | 08/21/2024 | 7.875 | 1,819,449 | | 2,990,000 |
| 100163979 | DALLAS | TX | | 08/21/2024 | 8.990 | 170,430 | | 220,000 |
| 100163980 | DENVER | CO | | 08/21/2024 | 7.500 | 1,388,092 | | 1,750,000 |
| 100163981 | WHITE PLAINS | GA | | 08/21/2024 | 8.500 | 826,099 | | 1,025,000 |
| 100163982 | PERRIS | CA | | 08/21/2024 | 6.875 | 408,580 | | 510,000 |
| 100163983 | JAMAICA | NY | | 08/21/2024 | 7.625 | 482,346 | | 665,000 |
| 100163984 | HIALEAH | FL | | 08/21/2024 | 7.625 | 512,216 | | 640,000 |
| 100163985 | PHOENIX | AZ | | 08/21/2024 | 7.500 | 323,829 | | 412,000 |
| 100163986 | MIAMI GARDENS | FL | | 08/21/2024 | 9.875 | 326,950 | | 415,000 |
| 100163987 | MACOMB | MI | | 08/21/2024 | 7.375 | 143,338 | | 203,000 |
| 100163988 | EAU CLAIRE | WI | | 08/21/2024 | 8.875 | 259,115 | | 310,000 |
| 100163989 | RENO | NV | | 08/21/2024 | 7.500 | 1,052,526 | | 1,350,000 |
| 100163990 | CALVERTON | NY | | 08/21/2024 | 7.750 | 447,898 | | 565,000 |
| 100163991 | CHALMETTE | LA | | 08/21/2024 | 8.250 | 198,148 | | 235,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100163992 | JACKSONVILLE | FL | | 08/21/2024 | 8.500 | 689,227 | | 850,000 |
| 100163993 | MIAMI | FL | | 08/21/2024 | 8.875 | 213,201 | | 303,000 |
| 100163994 | RIVERSIDE | CA | | 08/21/2024 | 8.125 | 584,652 | | 710,000 |
| 100163995 | EAST BRUNSWICK | NJ | | 08/21/2024 | 8.990 | 545,778 | | 650,000 |
| 100163996 | MIAMI | GBR | | 08/21/2024 | 7.750 | 309,352 | | 405,000 |
| 100163997 | WORCESTER | MA | | 08/21/2024 | 8.250 | 551,916 | | 715,000 |
| 100163998 | JACKSONVILLE | FL | | 08/21/2024 | 8.625 | 191,313 | | 263,000 |
| 100163999 | LOCUST HILL | VA | | 08/21/2024 | 7.250 | 491,400 | | 985,000 |
| 100164000 | SAINT PETERSBURG | FL | | 08/21/2024 | 8.625 | 299,253 | | 375,000 |
| 100164001 | DALLAS | TX | | 08/21/2024 | 7.625 | 464,848 | | 700,000 |
| 100164002 | WILMINGTON | DE | | 08/21/2024 | 7.625 | 151,673 | | 228,000 |
| 100164003 | MIAMI | FL | | 08/21/2024 | 7.750 | 349,146 | | 460,000 |
| 100164004 | ROSEMEAD | CA | | 08/21/2024 | 7.500 | 231,545 | | 750,000 |
| 100164005 | BEVERLY HILLS | CA | | 08/21/2024 | 7.375 | 3,506,841 | | 4,900,000 |
| 100164006 | YAKIMA | WA | | 08/21/2024 | 8.750 | 317,113 | | 435,000 |
| 100164007 | CHICAGO | IL | | 08/21/2024 | 8.375 | 345,389 | | 425,000 |
| 100164008 | PEORIA | AZ | | 08/21/2024 | 7.375 | 627,594 | | 765,000 |
| 100164009 | GLENDALE | AZ | | 08/21/2024 | 7.750 | 181,902 | | 250,000 |
| 100164010 | LAGUNA HILLS | CA | | 08/21/2024 | 8.125 | 956,961 | | 1,170,000 |
| 100164011 | WILLINGTON | CT | | 08/21/2024 | 8.750 | 269,664 | | 365,000 |
| 100164012 | OCALA | FL | | 08/21/2024 | 7.875 | 167,599 | | 230,000 |
| 100164013 | DELAVAN | WI | | 08/21/2024 | 8.250 | 153,828 | | 255,000 |
| 100164014 | SATELLITE BEACH | FL | | 08/21/2024 | 7.875 | 722,250 | | 915,000 |
| 100164015 | ROYSE CITY | TX | | 08/21/2024 | 8.875 | 401,574 | | 449,000 |
| 100164016 | PEMBROKE PINES | FL | | 08/21/2024 | 8.125 | 269,661 | | 322,000 |
| 100164017 | OLYMPIA | WA | | 08/21/2024 | 8.750 | 534,780 | | 575,000 |
| 100164019 | INGLEWOOD | CA | | 08/21/2024 | 8.750 | 911,867 | | 985,000 |
| 100164021 | ASHEVILLE | NC | | 08/21/2024 | 7.875 | 319,819 | | 395,000 |
| 100164022 | SANTA BARBARA | CA | | 08/21/2024 | 7.375 | 1,105,764 | | 1,350,000 |
| 100164023 | ISSAQUAH | WA | | 08/21/2024 | 7.500 | 520,204 | | 860,000 |
| 100164024 | WEST PALM BEACH | FL | | 08/21/2024 | 8.500 | 396,961 | | 475,000 |
| 100164025 | LOS ANGELES | CA | | 08/21/2024 | 7.500 | 2,526,382 | | 4,850,000 |
| 100164026 | BRADENTON | FL | | 08/21/2024 | 7.500 | 252,496 | | 392,000 |
| 100164027 | LOS ANGELES | CA | | 08/21/2024 | 7.250 | 1,089,054 | | 1,340,000 |
| 100164028 | BALTIMORE | MD | | 08/21/2024 | 8.750 | 157,108 | | 193,000 |
| 100164029 | SANTA MONICA | CA | | 08/21/2024 | 7.125 | 1,994,806 | | 3,850,000 |
| 100164030 | LOGANVILLE | GA | | 08/21/2024 | 8.500 | 474,597 | | 534,500 |
| 100164031 | JACKSON | WI | | 08/21/2024 | 9.375 | 236,236 | | 280,000 |
| 100164032 | VENICE | CA | | 08/21/2024 | 7.625 | 330,965 | | 1,083,000 |
| 100164033 | MODESTO | CA | | 08/21/2024 | 7.250 | 355,242 | | 450,000 |
| 100164034 | SOMERSWORTH | NH | | 08/21/2024 | 7.750 | 489,913 | | 600,000 |
| 100164035 | FARMINGTON HILLS | MLD | | 08/21/2024 | 7.500 | 419,392 | | 590,000 |
| 100164036 | PEMBROKE PINES | FL | | 08/21/2024 | 7.125 | 296,960 | | 484,000 |
| 100164037 | BRANDON | FL | | 08/21/2024 | 7.750 | 204,104 | | 255,000 |
| 100164038 | CARMEL | NY | | 08/21/2024 | 7.750 | 585,100 | | 775,000 |
| 100164039 | LOS ANGELES | CA | | 08/21/2024 | 8.625 | 369,686 | | 596,000 |
| 100164040 | NORTHRIDGE | CA | | 08/21/2024 | 10.250 | 2,322,574 | | 2,800,000 |
| 100164041 | ELGIN | IL | | 08/21/2024 | 9.125 | 429,184 | | 520,000 |
| 100164042 | WESTON | FL | | 08/21/2024 | 7.875 | 912,648 | | 1,100,000 |
| 100164043 | FAIR HAVEN | NJ | | 08/21/2024 | 7.750 | 1,572,211 | | 2,650,000 |
| 100164044 | LOS ANGELES | CA | | 08/21/2024 | 8.125 | 435,957 | | 750,000 |
| 100164045 | FRISCO | TX | | 08/21/2024 | 9.250 | 1,484,326 | | 1,880,000 |
| 100164046 | FAIRPLAY | CO | | 08/21/2024 | 7.500 | 394,986 | | 500,000 |
| 100164047 | MOSELEY | VA | | 08/21/2024 | 8.625 | 321,752 | | 506,000 |
| 100164048 | NEW BOSTON | MI | | 08/21/2024 | 7.625 | 183,383 | | 390,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164049 | SANTA CRUZ | CA | | 08/21/2024 | 7.375 | 1,891,548 | | 2,375,000 |
| 100164050 | SANTA ANA | CA | | 08/21/2024 | 7.625 | 832,012 | | 1,160,000 |
| 100164051 | CEDAR CITY | UT | | 08/21/2024 | 8.875 | 577,531 | | 850,000 |
| 100164052 | RIVERSIDE | CA | | 08/21/2024 | 7.490 | 506,154 | | 615,000 |
| 100164053 | NORTH BALDWIN | NY | | 08/21/2024 | 8.375 | 584,133 | | 755,000 |
| 100164054 | KEANSBURG | NJ | | 08/21/2024 | 9.990 | 287,309 | | 560,000 |
| 100164055 | DAVENPORT | FL | | 08/21/2024 | 8.375 | 318,927 | | 410,000 |
| 100164056 | WILDWOOD CREST | NJ | | 08/21/2024 | 8.125 | 175,134 | | 675,000 |
| 100164057 | FONTANA | CA | | 08/21/2024 | 7.375 | 662,372 | | 805,000 |
| 100164058 | LIDO BEACH | NY | | 08/21/2024 | 7.875 | 1,674,849 | | 2,430,000 |
| 100164060 | BRYAN | TX | | 08/21/2024 | 10.500 | 189,539 | | 235,000 |
| 100164062 | BAKERSFIELD | CA | | 08/21/2024 | 8.375 | 145,437 | | 195,000 |
| 100164063 | HOLLYWOOD | FL | | 08/21/2024 | 8.875 | 388,587 | | 465,000 |
| 100164064 | LAS VEGAS | NV | | 08/21/2024 | 8.250 | 206,050 | | 380,000 |
| 100164065 | LAUREL | MD | | 08/21/2024 | 7.875 | 222,451 | | 320,000 |
| 100164066 | WEST SPRINGFIELD | MA | | 08/21/2024 | 7.375 | 148,389 | | 270,000 |
| 100164067 | DUCK KEY | FL | | 08/21/2024 | 8.250 | 518,428 | | 710,000 |
| 100164068 | CAPE CORAL | FL | | 08/21/2024 | 8.625 | 273,231 | | 323,000 |
| 100164069 | NORTH MIAMI | FL | | 08/21/2024 | 7.875 | 400,735 | | 560,000 |
| 100164070 | CONYERS | GA | | 08/21/2024 | 7.875 | 212,235 | | 285,000 |
| 100164071 | ATLANTA | GA | | 08/21/2024 | 8.875 | 155,608 | | 185,400 |
| 100164072 | SANTA ANA | CA | | 08/21/2024 | 7.250 | 617,268 | | 1,200,000 |
| 100164073 | WALKERSVILLE | MD | | 08/21/2024 | 7.375 | 280,015 | | 360,000 |
| 100164074 | SHORELINE | WA | | 08/21/2024 | 8.250 | 202,560 | | 290,000 |
| 100164075 | INGLEWOOD | CA | | 08/21/2024 | 7.375 | 688,719 | | 965,000 |
| 100164077 | HOPKINTON | MA | | 08/21/2024 | 7.499 | 357,745 | | 644,000 |
| 100164078 | LOS ANGELES | CA | | 08/21/2024 | 7.750 | 1,416,372 | | 1,750,000 |
| 100164079 | WILTON MANORS | FL | | 08/21/2024 | 6.750 | 344,359 | | 1,085,000 |
| 100164080 | NAPLES | FL | | 08/21/2024 | 7.375 | 338,967 | | 470,000 |
| 100164081 | AUSTIN | TX | | 08/21/2024 | 7.250 | 312,595 | | 465,000 |
| 100164082 | LANCASTER | CA | | 08/21/2024 | 8.250 | 435,354 | | 600,000 |
| 100164083 | DORAL | FL | | 08/21/2024 | 7.125 | 351,448 | | 555,000 |
| 100164084 | GARLAND | TX | | 08/21/2024 | 7.875 | 188,665 | | 294,000 |
| 100164085 | GARLAND | TX | | 08/21/2024 | 7.875 | 172,967 | | 285,000 |
| 100164086 | HESPERIA | CA | | 08/21/2024 | 7.625 | 348,484 | | 430,000 |
| 100164087 | HOUSTON | TX | | 08/21/2024 | 7.499 | 164,556 | | 200,000 |
| 100164089 | ATLANTA | GA | | 08/21/2024 | 7.625 | 201,140 | | 249,000 |
| 100164090 | BALTIMORE | MD | | 08/21/2024 | 6.999 | 279,625 | | 375,000 |
| 100164091 | PORTLAND | OR | | 08/21/2024 | 7.125 | 339,246 | | 488,000 |
| 100164092 | TEMPE | GBR | | 08/21/2024 | 6.750 | 514,927 | | 680,000 |
| 100164093 | WHITTIER | CA | | 08/21/2024 | 8.375 | 656,874 | | 900,000 |
| 100164094 | MIAMI | FL | | 08/21/2024 | 7.499 | 320,452 | | 400,000 |
| 100164095 | LA VERNE | CA | | 08/21/2024 | 7.999 | 335,137 | | 675,000 |
| 100164096 | LA VERNE | CA | | 08/21/2024 | 7.999 | 432,651 | | 1,085,000 |
| 100164097 | ORANGE CITY | FL | | 08/21/2024 | 7.875 | 247,382 | | 335,000 |
| 100164098 | BEDFORD | TX | | 08/21/2024 | 7.125 | 195,892 | | 247,000 |
| 100164099 | WILMINGTON | NC | | 08/21/2024 | 7.625 | 187,383 | | 250,000 |
| 100164100 | WENDELL | NC | | 08/21/2024 | 7.750 | 243,865 | | 315,000 |
| 100164101 | BELLINGHAM | WA | | 08/21/2024 | 8.250 | 254,650 | | 350,000 |
| 100164102 | LOS ANGELES | CA | | 08/21/2024 | 8.125 | 972,585 | | 1,260,000 |
| 100164103 | SEBRING | FL | | 08/21/2024 | 6.750 | 199,175 | | 273,000 |
| 100164104 | BOISE | ID | | 08/21/2024 | 7.125 | 232,082 | | 479,000 |
| 100164105 | BEAVER FALLS | PA | | 08/21/2024 | 9.499 | 148,600 | | 215,000 |
| 100164106 | ATLANTA | GA | | 08/21/2024 | 7.499 | 216,765 | | 299,000 |
| 100164107 | GWYNN OAK | MD | | 08/21/2024 | 8.125 | 211,875 | | 272,500 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164108 | TELLICO PLAINS | TN | | 08/21/2024 | 7.875 | 144,867 | | 225,000 |
| 100164109 | DECATUR | GA | | 08/21/2024 | 7.499 | 216,591 | | 334,000 |
| 100164110 | DURHAM | NC | | 08/21/2024 | 6.999 | 225,539 | | 338,500 |
| 100164111 | CHICAGO | IL | | 08/21/2024 | 8.499 | 290,260 | | 766,000 |
| 100164112 | VIRGINIA BEACH | VA | | 08/21/2024 | 8.125 | 173,962 | | 620,000 |
| 100164113 | NEVADA CITY | CA | | 08/21/2024 | 7.125 | 257,653 | | 392,000 |
| 100164114 | ATLANTA | GA | | 08/21/2024 | 7.499 | 196,809 | | 271,000 |
| 100164115 | DECATUR | GA | | 08/21/2024 | 7.499 | 197,224 | | 272,000 |
| 100164116 | LAS VEGAS | NV | | 08/21/2024 | 7.875 | 472,247 | | 610,000 |
| 100164117 | NORTH PORT | FL | | 08/21/2024 | 6.750 | 292,741 | | 385,000 |
| 100164118 | HUMBLE | TX | | 08/21/2024 | 7.250 | 219,598 | | 305,000 |
| 100164119 | ATLANTA | GA | | 08/21/2024 | 7.750 | 213,610 | | 290,000 |
| 100164120 | PALM HARBOR | FL | | 08/21/2024 | 7.375 | 277,311 | | 435,000 |
| 100164121 | MILWAUKEE | WI | | 08/21/2024 | 8.750 | 223,431 | | 333,000 |
| 100164123 | ATLANTA | GA | | 08/21/2024 | 8.375 | 226,203 | | 270,000 |
| 100164124 | JERSEY CITY | NJ | | 08/21/2024 | 7.875 | 738,522 | | 1,000,000 |
| 100164125 | MERIDIAN | ID | | 08/21/2024 | 7.125 | 231,791 | | 469,000 |
| 100164126 | SPRINGFIELD | MA | | 08/21/2024 | 7.750 | 249,703 | | 309,000 |
| 100164127 | WALDORF | MD | | 08/21/2024 | 7.999 | 281,688 | | 390,000 |
| 100164128 | MERIDIAN | ID | | 08/21/2024 | 7.125 | 231,804 | | 469,000 |
| 100164129 | BLOOMINGTON | IN | | 08/21/2024 | 7.625 | 236,274 | | 295,000 |
| 100164130 | BOCA RATON | FL | | 08/21/2024 | 7.125 | 1,533,311 | | 2,266,000 |
| 100164131 | JACKSONVILLE | FL | | 08/21/2024 | 7.999 | 209,116 | | 275,000 |
| 100164132 | ORLANDO | FL | | 08/21/2024 | 8.375 | 226,923 | | 310,000 |
| 100164133 | GRAND RAPIDS | MI | | 08/21/2024 | 8.250 | 234,860 | | 298,000 |
| 100164134 | KANKAKEE | IL | | 08/21/2024 | 7.999 | 189,624 | | 230,000 |
| 100164136 | ROSEDALE | MD | | 08/21/2024 | 7.125 | 200,630 | | 284,000 |
| 100164137 | COLUMBUS | GA | | 08/21/2024 | 6.750 | 141,882 | | 187,000 |
| 100164138 | TITUSVILLE | FL | | 08/21/2024 | 7.999 | 141,219 | | 190,000 |
| 100164139 | DUNDALK | MD | | 08/21/2024 | 8.499 | 144,479 | | 175,000 |
| 100164140 | HOUSTON | TX | | 08/21/2024 | 7.375 | 406,518 | | 525,000 |
| 100164142 | SAN FRANCISCO | CA | | 08/21/2024 | 7.875 | 434,148 | | 1,620,000 |
| 100164143 | ATLANTA | GA | | 08/21/2024 | 7.499 | 324,393 | | 448,000 |
| 100164144 | PENSACOLA | FL | | 08/21/2024 | 6.999 | 148,303 | | 212,000 |
| 100164147 | GRAND RAPIDS | MI | | 08/21/2024 | 7.625 | 179,861 | | 221,000 |
| 100164148 | MERIDIAN | ID | | 08/21/2024 | 7.125 | 231,816 | | 524,000 |
| 100164149 | GUN BARREL CITY | TX | | 08/21/2024 | 7.250 | 152,168 | | 225,000 |
| 100164151 | ESSEX | MD | | 08/21/2024 | 7.750 | 158,335 | | 203,000 |
| 100164152 | PALM DESERT | CA | | 08/21/2024 | 8.625 | 321,007 | | 385,000 |
| 100164153 | ATLANTA | GA | | 08/21/2024 | 7.875 | 2,737,513 | | 6,912,000 |
| 100164154 | JURUPA VALLEY | CA | | 08/21/2024 | 7.999 | 541,117 | | 690,000 |
| 100164155 | ALISO VIEJO | CA | | 08/21/2024 | 9.625 | 426,642 | | 985,000 |
| 100164156 | STOCKTON | CA | | 08/21/2024 | 8.875 | 430,906 | | 600,000 |
| 100164157 | STOCKTON | CA | | 08/21/2024 | 6.999 | 209,180 | | 410,000 |
| 100164158 | RIO VERDE | AZ | | 08/21/2024 | 9.999 | 976,702 | | 1,282,660 |
| 100164159 | DAVENPORT | FL | | 08/21/2024 | 7.125 | 268,450 | | 360,000 |
| 100164160 | LOS ANGELES | CA | | 08/21/2024 | 8.499 | 1,206,959 | | 1,440,000 |
| 100164161 | DESERT HOT SPRINGS | CA | | 08/21/2024 | 7.999 | 295,479 | | 370,000 |
| 100164162 | MORENO VALLEY | CA | | 08/21/2024 | 7.999 | 422,124 | | 525,000 |
| 100164163 | LAKE FOREST | CA | | 08/21/2024 | 7.375 | 894,779 | | 1,150,000 |
| 100164166 | WESTMINSTER | CA | | 08/21/2024 | 8.999 | 765,426 | | 940,000 |
| 100164167 | LANHAM | MD | | 08/21/2024 | 7.999 | 375,020 | | 450,000 |
| 100164168 | SARASOTA | FL | | 08/21/2024 | 7.250 | 406,209 | | 510,000 |
| 100164169 | CLINTON | UT | | 08/21/2024 | 8.750 | 381,214 | | 475,000 |
| 100164170 | RIVERSIDE | CA | | 08/21/2024 | 9.499 | 371,849 | | 870,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164171 | RIVERSIDE | CA | | 08/21/2024 | 8.125 | 436,849 | | 565,000 |
| 100164172 | LOGANVILLE | GA | | 08/21/2024 | 6.875 | 199,284 | | 546,000 |
| 100164173 | NORTH LAS VEGAS | NV | | 08/21/2024 | 8.999 | 280,040 | | 335,000 |
| 100164174 | PALM HARBOR | FL | | 08/21/2024 | 7.250 | 268,674 | | 350,000 |
| 100164175 | GOLD RIVER | CA | | 08/21/2024 | 8.125 | 441,191 | | 560,000 |
| 100164176 | LAKE FOREST (TRABUCO CANYON AR | CA | | 08/21/2024 | 7.125 | 319,464 | | 625,000 |
| 100164177 | GARFIELD | NJ | | 08/21/2024 | 7.499 | 467,414 | | 600,000 |
| 100164178 | MESQUITE | TX | | 08/21/2024 | 8.250 | 277,580 | | 393,000 |
| 100164179 | NORTH LAS VEGAS | NV | | 08/21/2024 | 8.250 | 339,839 | | 398,000 |
| 100164180 | GILROY | CA | | 08/21/2024 | 7.499 | 1,700,783 | | 2,100,000 |
| 100164181 | RANCHO CUCAMONGA | CA | | 08/21/2024 | 6.999 | 280,078 | | 905,000 |
| 100164182 | WHITTIER | CA | | 08/21/2024 | 7.625 | 750,792 | | 915,000 |
| 100164183 | MESQUITE | TX | | 08/21/2024 | 10.250 | 209,762 | | 276,000 |
| 100164184 | MARYSVILLE | WA | | 08/21/2024 | 8.250 | 482,733 | | 675,000 |
| 100164185 | MIAMI | FL | | 08/21/2024 | 10.250 | 405,930 | | 500,000 |
| 100164186 | MORENO VALLEY | CA | | 08/21/2024 | 7.625 | 431,911 | | 560,000 |
| 100164187 | SALINAS | CA | | 08/21/2024 | 8.750 | 328,272 | | 555,000 |
| 100164188 | EL PASO | TX | | 08/21/2024 | 9.999 | 221,250 | | 255,000 |
| 100164189 | SAN PABLO | CA | | 08/21/2024 | 7.125 | 444,719 | | 560,000 |
| 100164190 | MORENO VALLEY | CA | | 08/21/2024 | 8.875 | 465,249 | | 550,000 |
| 100164191 | GAITHERSBURG | GBR | | 08/21/2024 | 8.625 | 436,992 | | 510,000 |
| 100164192 | LANCASTER | GBR | | 08/21/2024 | 7.125 | 206,016 | | 560,000 |
| 100164193 | GRAND JUNCTION | NLD | | 08/21/2024 | 7.499 | 329,653 | | 400,000 |
| 100164194 | PORTAGE | MI | | 08/21/2024 | 9.375 | 234,705 | | 355,000 |
| 100164195 | LOS ANGELES | CA | | 08/21/2024 | 9.999 | 594,438 | | 680,000 |
| 100164196 | INDIO | CA | | 08/21/2024 | 9.125 | 532,321 | | 567,500 |
| 100164197 | TULARE | CA | | 08/21/2024 | 8.750 | 251,989 | | 300,000 |
| 100164198 | HAWTHORNE | CA | | 08/21/2024 | 8.125 | 956,030 | | 1,070,000 |
| 100164199 | TULARE | CA | | 08/21/2024 | 8.750 | 248,387 | | 296,000 |
| 100164200 | BUFFALO GROVE | IL | | 08/21/2024 | 7.999 | 150,891 | | 445,000 |
| 100164201 | PASADENA | CA | | 08/21/2024 | 7.250 | 1,458,754 | | 1,830,000 |
| 100164202 | GWYNN OAK | MD | | 08/21/2024 | 8.999 | 300,239 | | 355,000 |
| 100164203 | SOUTH SALT LAKE | UT | | 08/21/2024 | 7.499 | 244,940 | | 340,000 |
| 100164204 | CHICAGO | IL | | 08/21/2024 | 8.125 | 197,963 | | 245,000 |
| 100164205 | SOUTH GATE | CA | | 08/21/2024 | 7.750 | 493,244 | | 630,000 |
| 100164206 | BIG BEAR LAKE | CA | | 08/21/2024 | 7.999 | 428,332 | | 525,000 |
| 100164207 | LADERA RANCH | CA | | 08/21/2024 | 6.999 | 677,253 | | 845,000 |
| 100164208 | SAINT PETERSBURG | FL | | 08/21/2024 | 9.125 | 179,745 | | 210,000 |
| 100164209 | MORENO VALLEY | CA | | 08/21/2024 | 9.250 | 596,495 | | 640,000 |
| 100164210 | CERES | CA | | 08/21/2024 | 7.999 | 376,985 | | 630,000 |
| 100164211 | OCEANSIDE | CA | | 08/21/2024 | 7.125 | 416,901 | | 540,000 |
| 100164212 | LOS GATOS | CA | | 08/21/2024 | 7.499 | 1,345,239 | | 1,749,000 |
| 100164213 | DEERFIELD BEACH | FL | | 08/21/2024 | 6.999 | 1,509,747 | | 1,900,000 |
| 100164214 | PASADENA | CA | | 08/21/2024 | 6.625 | 597,016 | | 2,000,000 |
| 100164215 | BAKERSFIELD | CA | | 08/21/2024 | 9.250 | 189,845 | | 220,000 |
| 100164216 | FRESNO | CA | | 08/21/2024 | 7.875 | 263,070 | | 307,000 |
| 100164217 | GRAND JUNCTION | CO | | 08/21/2024 | 8.499 | 397,356 | | 495,000 |
| 100164218 | WEST PALM BEACH | FL | | 08/21/2024 | 7.625 | 1,182,357 | | 1,445,000 |
| 100164219 | LANCASTER | CA | | 08/21/2024 | 8.125 | 353,406 | | 433,000 |
| 100164220 | BROCKTON | MA | | 08/21/2024 | 7.750 | 210,178 | | 250,000 |
| 100164221 | FRESNO | CA | | 08/21/2024 | 8.625 | 356,417 | | 450,000 |
| 100164222 | LONGVIEW | WA | | 08/21/2024 | 7.999 | 339,326 | | 390,000 |
| 100164223 | LAS VEGAS | NV | | 08/21/2024 | 7.125 | 372,642 | | 470,000 |
| 100164224 | FRESNO | CA | | 08/21/2024 | 7.999 | 210,203 | | 410,000 |
| 100164225 | GWYNN OAK | MD | | 08/21/2024 | 7.999 | 166,788 | | 195,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164226 | LOS ANGELES | CA | | 08/21/2024 | 6.999 | 649,392 | | 800,000 |
| 100164227 | PARKVILLE | MD | | 08/21/2024 | 7.875 | 299,551 | | 370,000 |
| 100164228 | EASTVALE | CA | | 08/21/2024 | 9.625 | 932,627 | | 999,990 |
| 100164229 | CARROLLTON | TX | | 08/21/2024 | 7.499 | 177,393 | | 315,000 |
| 100164230 | PHOENIX | AZ | | 08/21/2024 | 7.625 | 1,434,873 | | 1,800,000 |
| 100164231 | GREENVILLE | SC | | 08/21/2024 | 8.499 | 203,921 | | 251,000 |
| 100164232 | LAKE ELSINORE | CA | | 08/21/2024 | 9.499 | 667,697 | | 740,000 |
| 100164233 | LAKE OSWEGO | OR | | 08/21/2024 | 7.875 | 1,282,882 | | 1,550,000 |
| 100164234 | BAKERSFIELD | CA | | 08/21/2024 | 7.625 | 351,090 | | 425,000 |
| 100164235 | ATLANTA | GA | | 08/21/2024 | 9.499 | 214,461 | | 249,000 |
| 100164236 | FORT WORTH | TX | | 08/21/2024 | 6.999 | 224,728 | | 280,000 |
| 100164237 | VALLEJO | CA | | 08/21/2024 | 9.625 | 464,410 | | 535,000 |
| 100164238 | LOS BANOS | CA | | 08/21/2024 | 6.999 | 336,937 | | 509,000 |
| 100164239 | ATASCADERO | CA | | 08/21/2024 | 7.875 | 671,174 | | 815,000 |
| 100164240 | SPRINGDALE | AR | | 08/21/2024 | 6.499 | 319,456 | | 572,000 |
| 100164241 | WINCHESTER | VA | | 08/21/2024 | 8.875 | 314,123 | | 365,000 |
| 100164242 | LOS ANGELES | CA | | 08/21/2024 | 7.625 | 742,012 | | 910,000 |
| 100164243 | LOS ANGELES | CA | | 08/21/2024 | 7.625 | 722,737 | | 875,000 |
| 100164244 | LOS ANGELES | CA | | 08/21/2024 | 7.625 | 791,380 | | 955,000 |
| 100164245 | LOS ANGELES | CA | | 08/21/2024 | 7.625 | 992,451 | | 1,200,000 |
| 100164246 | LOS ANGELES | CA | | 08/21/2024 | 7.125 | 804,043 | | 990,000 |
| 100164247 | FOUNTAIN | CO | | 08/21/2024 | 7.875 | 395,768 | | 470,000 |
| 100164248 | LOS ANGELES (PORTER RANCH AREA | CA | | 08/21/2024 | 8.875 | 992,979 | | 1,210,000 |
| 100164249 | FORT LUPTON | CO | | 08/21/2024 | 9.999 | 731,749 | | 885,000 |
| 100164250 | ROYERSFORD | PA | | 08/21/2024 | 7.624 | 390,340 | | 530,000 |
| 100164251 | BOSTON | MA | | 08/21/2024 | 7.624 | 1,005,547 | | 1,350,000 |
| 100164252 | CARY | NC | | 08/21/2024 | 7.124 | 358,332 | | 471,000 |
| 100164253 | FOUNTAIN VALLEY | CA | | 08/21/2024 | 6.999 | 622,289 | | 825,000 |
| 100164254 | NEWARK | NJ | | 08/21/2024 | 7.624 | 481,607 | | 675,000 |
| 100164255 | WILMINGTON | CA | | 08/21/2024 | 7.375 | 973,706 | | 1,275,000 |
| 100164256 | STANWOOD | WA | | 08/21/2024 | 7.499 | 478,986 | | 635,000 |
| 100164257 | MAPLE VALLEY | WA | | 08/21/2024 | 7.124 | 572,144 | | 812,000 |
| 100164258 | CORAL GABLES | FL | | 08/21/2024 | 7.124 | 987,967 | | 1,300,000 |
| 100164259 | CHARLOTTE | NC | | 08/21/2024 | 6.875 | 232,779 | | 333,000 |
| 100164260 | RICHMOND | VA | | 08/21/2024 | 6.990 | 850,345 | | 1,122,000 |
| 100164261 | CHARLOTTE | NC | | 08/21/2024 | 6.875 | 233,284 | | 338,460 |
| 100164262 | CHARLOTTE | NC | | 08/21/2024 | 6.875 | 232,779 | | 338,460 |
| 100164263 | CHESTER SPRINGS | PA | | 08/21/2024 | 6.899 | 275,935 | | 391,000 |
| 100164264 | NEW BRUNSWICK | NJ | | 08/21/2024 | 7.124 | 315,699 | | 418,000 |
| 100164265 | SAINT PAUL | MN | | 08/21/2024 | 7.990 | 211,720 | | 280,000 |
| 100164266 | GREENBELT | MD | | 08/21/2024 | 7.375 | 482,841 | | 690,000 |
| 100164267 | BRICK | NJ | | 08/21/2024 | 7.624 | 237,604 | | 310,000 |
| 100164268 | JACKSONVILLE | FL | | 08/21/2024 | 8.000 | 262,840 | | 320,000 |
| 100164269 | SAN JOSE | CA | | 08/21/2024 | 6.999 | 1,413,076 | | 2,000,000 |
| 100164270 | CHARLOTTE | NC | | 08/21/2024 | 6.875 | 232,779 | | 338,460 |
| 100164271 | EDISON | NLD | | 08/21/2024 | 7.124 | 366,270 | | 481,000 |
| 100164272 | GRAND PRAIRIE | TX | | 08/21/2024 | 6.999 | 254,329 | | 335,000 |
| 100164273 | SEVIERVILLE | GBR | | 08/21/2024 | 7.624 | 300,510 | | 393,000 |
| 100164274 | WEST POINT | GBR | | 08/21/2024 | 6.999 | 520,927 | | 740,000 |
| 100164275 | VIRGINIA BEACH | VA | | 08/21/2024 | 6.999 | 268,969 | | 385,000 |
| 100164276 | WINCHESTER | CA | | 08/21/2024 | 7.124 | 331,250 | | 465,000 |
| 100164277 | HENDERSON | NV | | 08/21/2024 | 6.750 | 347,938 | | 494,000 |
| 100164278 | LAS VEGAS | NV | | 08/21/2024 | 6.875 | 351,762 | | 497,000 |
| 100164279 | CHARLOTTE | NC | | 08/21/2024 | 7.124 | 235,730 | | 365,000 |
| 100164280 | SUN CITY | AZ | | 08/21/2024 | 8.125 | 157,115 | | 260,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164281 | TACOMA | WA | | 08/21/2024 | 7.124 | 350,169 | | 555,000 |
| 100164282 | CHARLOTTE | NC | | 08/21/2024 | 7.624 | 250,108 | | 335,000 |
| 100164283 | MARIETTA | GA | | 08/21/2024 | 6.875 | 634,864 | | 950,000 |
| 100164284 | BELLINGHAM | WA | | 08/21/2024 | 6.999 | 253,055 | | 333,000 |
| 100164285 | TRACY | CA | | 08/21/2024 | 6.874 | 711,416 | | 1,025,000 |
| 100164286 | PHOENIXVILLE | PA | | 08/21/2024 | 7.624 | 315,665 | | 415,000 |
| 100164287 | STRONGSVILLE | OH | | 08/21/2024 | 6.875 | 147,609 | | 187,500 |
| 100164288 | ANNA | TX | | 08/21/2024 | 7.375 | 377,500 | | 505,000 |
| 100164289 | PUNTA GORDA | FL | | 08/21/2024 | 7.624 | 348,283 | | 457,000 |
| 100164290 | KILLEEN | TX | | 08/21/2024 | 7.624 | 183,134 | | 258,000 |
| 100164291 | HOUSTON | TX | | 08/21/2024 | 7.624 | 245,599 | | 315,000 |
| 100164292 | ROCKLIN | CA | | 08/21/2024 | 7.624 | 532,572 | | 690,000 |
| 100164293 | ELIZABETH CITY | NC | | 08/21/2024 | 6.990 | 161,850 | | 217,500 |
| 100164294 | AUSTIN | TX | | 08/21/2024 | 7.375 | 332,832 | | 435,000 |
| 100164295 | GATESVILLE | NC | | 08/21/2024 | 6.990 | 156,269 | | 210,000 |
| 100164296 | PHOENIX | AZ | | 08/21/2024 | 6.990 | 232,158 | | 312,000 |
| 100164297 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 387,333 | | 490,000 |
| 100164298 | SACRAMENTO | CA | | 08/21/2024 | 6.999 | 279,569 | | 405,000 |
| 100164299 | WAKE FOREST | NC | | 08/21/2024 | 7.125 | 309,818 | | 409,000 |
| 100164300 | BOWIE | MD | | 08/21/2024 | 6.624 | 248,462 | | 404,000 |
| 100164301 | AUSTIN | TX | | 08/21/2024 | 7.490 | 428,288 | | 531,000 |
| 100164302 | PALMDALE | CA | | 08/21/2024 | 7.625 | 419,354 | | 515,000 |
| 100164303 | ROSELAND | VA | | 08/21/2024 | 7.500 | 536,989 | | 700,000 |
| 100164304 | GLENDALE | AZ | | 08/21/2024 | 7.125 | 388,491 | | 510,000 |
| 100164305 | CANTON | GA | | 08/21/2024 | 6.990 | 319,445 | | 462,000 |
| 100164306 | CONVERSE | TX | | 08/21/2024 | 7.490 | 190,362 | | 254,000 |
| 100164307 | CAPE CORAL | FL | | 08/21/2024 | 8.125 | 251,072 | | 315,000 |
| 100164308 | NORMAN | OK | | 08/21/2024 | 7.624 | 499,124 | | 615,000 |
| 100164309 | WELLINGTON | FL | | 08/21/2024 | 7.375 | 408,066 | | 575,000 |
| 100164310 | BUFORD | GA | | 08/21/2024 | 7.125 | 321,145 | | 428,000 |
| 100164311 | MARION | NC | | 08/21/2024 | 7.125 | 418,276 | | 615,500 |
| 100164312 | DUARTE | CA | | 08/21/2024 | 6.625 | 1,012,481 | | 1,459,000 |
| 100164313 | CEDAR CITY | UT | | 08/21/2024 | 7.125 | 238,472 | | 331,000 |
| 100164314 | MONTGOMERY | AL | | 08/21/2024 | 7.624 | 208,075 | | 263,000 |
| 100164315 | EULESS | TX | | 08/21/2024 | 7.125 | 251,677 | | 330,000 |
| 100164316 | BUFORD | GA | | 08/21/2024 | 7.375 | 365,725 | | 551,000 |
| 100164317 | PENDERGRASS | GA | | 08/21/2024 | 6.375 | 232,902 | | 315,000 |
| 100164318 | CAMPTON | KY | | 08/21/2024 | 8.000 | 258,863 | | 325,000 |
| 100164319 | WOODBRIDGE | VA | | 08/21/2024 | 6.990 | 406,670 | | 600,000 |
| 100164320 | ANNA | TX | | 08/21/2024 | 7.250 | 313,390 | | 435,000 |
| 100164321 | PENDERGRASS | GA | | 08/21/2024 | 6.250 | 239,418 | | 325,000 |
| 100164322 | DENTON | TX | | 08/21/2024 | 6.990 | 319,081 | | 420,000 |
| 100164323 | FATE | TX | | 08/21/2024 | 5.875 | 227,983 | | 322,000 |
| 100164324 | PEORIA | AZ | | 08/21/2024 | 7.125 | 383,925 | | 505,000 |
| 100164325 | CAROLINA BEACH | NC | | 08/21/2024 | 7.500 | 468,629 | | 676,000 |
| 100164326 | PENDERGRASS | GA | | 08/21/2024 | 6.125 | 247,576 | | 340,000 |
| 100164327 | NAVARRE | FL | | 08/21/2024 | 7.375 | 324,375 | | 435,000 |
| 100164328 | PUYALLUP | WA | | 08/21/2024 | 7.625 | 534,619 | | 705,000 |
| 100164329 | COMMERCE CITY | CO | | 08/21/2024 | 7.500 | 374,451 | | 495,000 |
| 100164330 | MCKINNEY | TX | | 08/21/2024 | 7.250 | 281,703 | | 371,500 |
| 100164331 | DENVER | CO | | 08/21/2024 | 7.625 | 474,344 | | 588,000 |
| 100164332 | APEX | NC | | 08/21/2024 | 7.000 | 359,454 | | 478,000 |
| 100164333 | ALEXANDRIA | VA | | 08/21/2024 | 6.875 | 353,909 | | 500,000 |
| 100164334 | PRINCE FREDERICK | MD | | 08/21/2024 | 8.000 | 535,238 | | 650,000 |
| 100164335 | LOS ANGELES | CA | | 08/21/2024 | 7.125 | 1,046,115 | | 1,420,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164336 | ROXBURY | MA | | 08/21/2024 | 7.625 | 518,855 | | 639,000 |
| 100164337 | BONITA SPRINGS | FL | | 08/21/2024 | 7.490 | 241,941 | | 352,000 |
| 100164338 | SMYRNA | TN | | 08/21/2024 | 7.125 | 381,326 | | 555,000 |
| 100164339 | DAWSONVILLE | GA | | 08/21/2024 | 7.125 | 298,345 | | 396,000 |
| 100164340 | SCOTLAND | MD | | 08/21/2024 | 7.375 | 237,469 | | 355,000 |
| 100164341 | SAINT AUGUSTINE | FL | | 08/21/2024 | 7.500 | 262,814 | | 342,000 |
| 100164342 | HARRISBURG | NC | | 08/21/2024 | 7.375 | 330,531 | | 415,000 |
| 100164343 | ALPHARETTA | GA | | 08/21/2024 | 7.124 | 306,133 | | 440,000 |
| 100164344 | BUCKEYE | AZ | | 08/21/2024 | 7.500 | 274,513 | | 368,000 |
| 100164345 | SAINT AUGUSTINE | FL | | 08/21/2024 | 7.625 | 238,473 | | 326,000 |
| 100164346 | SAINT AUGUSTINE | FL | | 08/21/2024 | 7.500 | 256,158 | | 340,000 |
| 100164347 | WESLEY CHAPEL | FL | | 08/21/2024 | 6.875 | 406,922 | | 583,000 |
| 100164348 | BLOOMINGDALE | GA | | 08/21/2024 | 6.500 | 297,087 | | 402,000 |
| 100164349 | ELK GROVE | CA | | 08/21/2024 | 6.875 | 430,713 | | 613,000 |
| 100164350 | SAN MARCOS | TX | | 08/21/2024 | 5.990 | 277,003 | | 385,000 |
| 100164351 | DENTON | TX | | 08/21/2024 | 7.000 | 261,376 | | 398,000 |
| 100164352 | SAINT AUGUSTINE | FL | | 08/21/2024 | 8.125 | 250,650 | | 333,000 |
| 100164353 | BLOOMINGDALE | GA | | 08/21/2024 | 7.000 | 291,640 | | 385,000 |
| 100164354 | ARGYLE | TX | | 08/21/2024 | 5.990 | 315,855 | | 462,000 |
| 100164355 | MUNFORD | TN | | 08/21/2024 | 5.990 | 246,735 | | 330,000 |
| 100164356 | BRANDYWINE | MD | | 08/21/2024 | 5.990 | 244,599 | | 470,000 |
| 100164357 | MUNDELEIN | IL | | 08/21/2024 | 5.990 | 336,274 | | 434,000 |
| 100164358 | BRANDYWINE | MD | | 08/21/2024 | 5.990 | 301,264 | | 472,500 |
| 100164359 | ROUND ROCK | TX | | 08/21/2024 | 7.000 | 314,928 | | 425,000 |
| 100164360 | VANCOUVER | WA | | 08/21/2024 | 6.250 | 311,811 | | 432,000 |
| 100164361 | BATON ROUGE | LA | | 08/21/2024 | 7.625 | 765,245 | | 1,080,000 |
| 100164362 | PILOT POINT | GBR | | 08/21/2024 | 5.990 | 246,582 | | 325,000 |
| 100164363 | COLLEGE STATION | GBR | | 08/21/2024 | 6.250 | 228,501 | | 294,000 |
| 100164364 | WORCESTER | NLD | | 08/21/2024 | 7.125 | 448,399 | | 680,000 |
| 100164365 | VISALIA | CA | | 08/21/2024 | 5.990 | 249,293 | | 391,000 |
| 100164366 | FUQUAY VARINA | NLD | | 08/21/2024 | 7.000 | 274,965 | | 342,500 |
| 100164367 | VISALIA | CA | | 08/21/2024 | 5.990 | 266,216 | | 417,000 |
| 100164368 | APPLE VALLEY | CA | | 08/21/2024 | 6.875 | 299,524 | | 400,000 |
| 100164369 | SAN BUENAVENTURA | CA | | 08/21/2024 | 6.625 | 579,805 | | 773,000 |
| 100164370 | SURF CITY | NC | | 08/21/2024 | 6.990 | 539,640 | | 761,000 |
| 100164371 | OCEAN CITY | MD | | 08/21/2024 | 7.000 | 469,105 | | 650,000 |
| 100164372 | WHITEFISH | MT | | 08/21/2024 | 7.125 | 492,245 | | 646,000 |
| 100164373 | FRESNO | CA | | 08/21/2024 | 7.125 | 300,318 | | 395,000 |
| 100164374 | TAMPA | FL | | 08/21/2024 | 7.125 | 315,108 | | 415,000 |
| 100164375 | APEX | NC | | 08/21/2024 | 8.125 | 372,872 | | 453,000 |
| 100164376 | RANCHO CUCAMONGA | CA | | 08/21/2024 | 7.000 | 566,064 | | 800,000 |
| 100164377 | WAKE FOREST | NC | | 08/21/2024 | 7.625 | 332,901 | | 435,000 |
| 100164378 | BALTIMORE | MD | | 08/21/2024 | 8.250 | 303,041 | | 405,000 |
| 100164379 | COCOA BEACH | FL | | 08/21/2024 | 7.624 | 770,539 | | 1,174,000 |
| 100164380 | SALISBURY | NC | | 08/21/2024 | 7.125 | 686,569 | | 905,000 |
| 100164381 | DEBARY | FL | | 08/21/2024 | 6.875 | 333,024 | | 420,000 |
| 100164382 | GEORGETOWN | TX | | 08/21/2024 | 7.625 | 260,608 | | 320,000 |
| 100164383 | ZEBULON | NC | | 08/21/2024 | 7.375 | 280,907 | | 370,000 |
| 100164384 | ROYSE CITY | TX | | 08/21/2024 | 6.990 | 349,600 | | 460,000 |
| 100164385 | QUEEN CREEK | AZ | | 08/21/2024 | 5.875 | 380,441 | | 580,000 |
| 100164386 | RALEIGH | NC | | 08/21/2024 | 6.990 | 328,773 | | 469,000 |
| 100164387 | ADELANTO | CA | | 08/21/2024 | 7.375 | 321,085 | | 430,000 |
| 100164388 | ERIE | CO | | 08/21/2024 | 5.990 | 466,092 | | 599,900 |
| 100164389 | POTTSTOWN | PA | | 08/21/2024 | 6.375 | 410,514 | | 554,000 |
| 100164390 | LEBANON | OH | | 08/21/2024 | 7.375 | 394,040 | | 490,865 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164391 | STOCKTON | CA | | 08/21/2024 | 5.500 | 407,571 | | 568,000 |
| 100164392 | RALEIGH | NC | | 08/21/2024 | 6.875 | 249,715 | | 341,000 |
| 100164393 | PHOENIX | AZ | | 08/21/2024 | 5.125 | 381,673 | | 596,000 |
| 100164394 | LAS VEGAS | NV | | 08/21/2024 | 5.250 | 248,809 | | 359,000 |
| 100164395 | MATTHEWS | NC | | 08/21/2024 | 7.500 | 260,431 | | 320,000 |
| 100164396 | DEBARY | FL | | 08/21/2024 | 7.000 | 314,374 | | 430,000 |
| 100164397 | HENDERSON | NV | | 08/21/2024 | 5.875 | 397,580 | | 575,000 |
| 100164398 | MADERA | CA | | 08/21/2024 | 6.625 | 316,514 | | 446,000 |
| 100164399 | RANCHO CORDOVA | CA | | 08/21/2024 | 5.625 | 368,050 | | 520,000 |
| 100164400 | HALTOM CITY | TX | | 08/21/2024 | 7.625 | 237,800 | | 291,000 |
| 100164401 | MONROE | NC | | 08/21/2024 | 7.625 | 269,385 | | 332,000 |
| 100164402 | TAMPA | FL | | 08/21/2024 | 7.125 | 277,941 | | 430,000 |
| 100164403 | RANCHO CORDOVA | CA | | 08/21/2024 | 5.625 | 349,052 | | 500,000 |
| 100164404 | MATTHEWS | NC | | 08/21/2024 | 7.500 | 260,431 | | 320,000 |
| 100164405 | COLUMBUS | OH | | 08/21/2024 | 7.625 | 256,436 | | 378,000 |
| 100164406 | PEORIA | AZ | | 08/21/2024 | 7.625 | 414,803 | | 548,000 |
| 100164407 | COLUMBUS | OH | | 08/21/2024 | 7.625 | 256,436 | | 378,000 |
| 100164408 | POTTSBORO | TX | | 08/21/2024 | 8.125 | 599,412 | | 775,000 |
| 100164409 | SAN ANTONIO | TX | | 08/21/2024 | 7.875 | 254,858 | | 310,000 |
| 100164410 | WESLEY CHAPEL | FL | | 08/21/2024 | 6.990 | 408,805 | | 544,000 |
| 100164411 | NASHVILLE | TN | | 08/21/2024 | 7.625 | 254,357 | | 330,000 |
| 100164412 | COLON | MI | | 08/21/2024 | 7.624 | 308,057 | | 400,000 |
| 100164413 | PAHOA | HI | | 08/21/2024 | 7.624 | 324,488 | | 400,000 |
| 100164414 | VIRGINIA BEACH | VA | | 08/21/2024 | 7.625 | 252,405 | | 340,000 |
| 100164415 | LITTLE ELM | TX | | 08/21/2024 | 7.500 | 243,427 | | 337,000 |
| 100164416 | AURORA | CO | | 08/21/2024 | 5.375 | 375,371 | | 567,000 |
| 100164417 | TUCSON | AZ | | 08/21/2024 | 5.875 | 251,223 | | 350,000 |
| 100164418 | HENDERSON | NV | | 08/21/2024 | 5.875 | 309,820 | | 419,000 |
| 100164419 | MONROE | NC | | 08/21/2024 | 7.875 | 320,841 | | 419,000 |
| 100164420 | RENTON | WA | | 08/21/2024 | 7.500 | 498,283 | | 615,000 |
| 100164421 | LEANDER | TX | | 08/21/2024 | 7.375 | 257,381 | | 325,000 |
| 100164422 | FRANKLIN | CT | | 08/21/2024 | 7.125 | 633,419 | | 840,000 |
| 100164423 | SAN ANTONIO | TX | | 08/21/2024 | 7.125 | 404,075 | | 550,000 |
| 100164424 | KUNA | ID | | 08/21/2024 | 6.875 | 742,849 | | 925,000 |
| 100164425 | FARGO | ND | | 08/21/2024 | 7.875 | 243,184 | | 298,000 |
| 100164426 | LAS VEGAS | NV | | 08/21/2024 | 6.750 | 368,084 | | 525,000 |
| 100164427 | CHARLOTTE | NC | | 08/21/2024 | 7.624 | 481,327 | | 590,000 |
| 100164428 | ROSEVILLE | CA | | 08/21/2024 | 5.999 | 457,560 | | 588,000 |
| 100164429 | BROKEN ARROW | OK | | 08/21/2024 | 7.625 | 246,151 | | 300,000 |
| 100164430 | BILLERICA | MA | | 08/21/2024 | 7.375 | 249,279 | | 325,000 |
| 100164431 | WEST JORDAN | UT | | 08/21/2024 | 7.625 | 419,146 | | 520,000 |
| 100164432 | CHANDLER | AZ | | 08/21/2024 | 7.125 | 337,855 | | 485,000 |
| 100164433 | PROSPER | TX | | 08/21/2024 | 8.125 | 725,576 | | 920,000 |
| 100164434 | CLAYTON | NC | | 08/21/2024 | 6.875 | 250,367 | | 332,000 |
| 100164435 | SALT LAKE CITY | UT | | 08/21/2024 | 6.875 | 542,009 | | 700,000 |
| 100164436 | WAKE FOREST | NC | | 08/21/2024 | 7.125 | 252,122 | | 338,000 |
| 100164437 | GARDEN CITY | UT | | 08/21/2024 | 7.625 | 330,198 | | 434,000 |
| 100164438 | NAMPA | ID | | 08/21/2024 | 7.500 | 255,093 | | 335,000 |
| 100164439 | NASHVILLE | TN | | 08/21/2024 | 7.000 | 494,366 | | 650,000 |
| 100164440 | ATLANTIC HIGHLANDS | NJ | | 08/21/2024 | 6.875 | 492,057 | | 655,000 |
| 100164441 | COEUR D ALENE | ID | | 08/21/2024 | 7.500 | 383,923 | | 500,000 |
| 100164442 | TALLAHASSEE | FL | | 08/21/2024 | 7.625 | 295,971 | | 368,000 |
| 100164443 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 285,938 | | 380,000 |
| 100164444 | GLEN ALLEN | VA | | 08/21/2024 | 7.624 | 240,489 | | 335,000 |
| 100164445 | MERCED | CA | | 08/21/2024 | 6.125 | 396,533 | | 506,500 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164446 | ALBRIGHTSVILLE | PA | | 08/21/2024 | 8.125 | 527,247 | | 645,000 |
| 100164447 | WYLIE | TX | | 08/21/2024 | 7.375 | 490,160 | | 691,000 |
| 100164448 | LYNN | MA | | 08/21/2024 | 8.125 | 600,005 | | 775,000 |
| 100164449 | PORT SAINT LUCIE | FL | | 08/21/2024 | 8.125 | 320,607 | | 400,000 |
| 100164450 | POINT PLEASANT BORO | NJ | | 08/21/2024 | 7.375 | 417,223 | | 570,000 |
| 100164451 | OCEAN CITY | NJ | | 08/21/2024 | 7.000 | 355,628 | | 525,000 |
| 100164452 | MCKINNEY | TX | | 08/21/2024 | 7.250 | 279,352 | | 410,000 |
| 100164453 | SOUTHPORT | NC | | 08/21/2024 | 7.125 | 490,020 | | 696,000 |
| 100164454 | WESTERLY | RI | | 08/21/2024 | 8.000 | 327,155 | | 426,000 |
| 100164455 | BENBROOK | TX | | 08/21/2024 | 7.125 | 394,653 | | 551,000 |
| 100164456 | TEMPE | AZ | | 08/21/2024 | 7.125 | 353,490 | | 470,000 |
| 100164457 | COROLLA | NC | | 08/21/2024 | 7.375 | 419,136 | | 590,000 |
| 100164458 | DALLAS | TX | | 08/21/2024 | 7.250 | 278,320 | | 365,000 |
| 100164459 | FLEMINGTON | NJ | | 08/21/2024 | 6.990 | 256,042 | | 360,000 |
| 100164460 | AURORA | IL | | 08/21/2024 | 7.375 | 215,366 | | 285,000 |
| 100164461 | COEUR D ALENE | ID | | 08/21/2024 | 7.500 | 263,369 | | 345,000 |
| 100164462 | AURORA | IL | | 08/21/2024 | 7.500 | 196,360 | | 258,000 |
| 100164463 | CINNAMINSON | NJ | | 08/21/2024 | 7.375 | 261,369 | | 340,000 |
| 100164464 | WOODBINE | NJ | | 08/21/2024 | 7.625 | 193,741 | | 265,000 |
| 100164465 | NASHVILLE | TN | | 08/21/2024 | 7.490 | 345,655 | | 485,000 |
| 100164466 | GREENSBORO | NC | | 08/21/2024 | 7.500 | 237,890 | | 310,000 |
| 100164467 | MCKINNEY | TX | | 08/21/2024 | 7.125 | 301,472 | | 398,500 |
| 100164468 | CALDWELL | ID | | 08/21/2024 | 7.375 | 649,410 | | 860,000 |
| 100164469 | BONITA SPRINGS | FL | | 08/21/2024 | 7.490 | 463,448 | | 785,000 |
| 100164470 | HERNDON | VA | | 08/21/2024 | 7.875 | 502,180 | | 675,000 |
| 100164471 | DAVENPORT | FL | | 08/21/2024 | 7.375 | 357,604 | | 511,000 |
| 100164472 | EMERALD ISLE | NC | | 08/21/2024 | 7.375 | 522,078 | | 712,000 |
| 100164473 | WELCHES | OR | | 08/21/2024 | 7.490 | 384,922 | | 500,000 |
| 100164474 | MILLIKEN | CO | | 08/21/2024 | 7.625 | 354,801 | | 465,000 |
| 100164475 | PASO ROBLES | CA | | 08/21/2024 | 7.125 | 626,549 | | 820,000 |
| 100164476 | CONCORD | NC | | 08/21/2024 | 7.250 | 291,361 | | 384,000 |
| 100164477 | ANTIOCH | TN | | 08/21/2024 | 7.375 | 265,899 | | 391,000 |
| 100164478 | PHILADELPHIA | PA | | 08/21/2024 | 7.375 | 244,194 | | 303,000 |
| 100164479 | IDAHO FALLS | ID | | 08/21/2024 | 6.990 | 273,285 | | 384,000 |
| 100164480 | DENVER | NC | | 08/21/2024 | 7.124 | 344,280 | | 450,000 |
| 100164481 | DENVER | NC | | 08/21/2024 | 7.124 | 358,999 | | 477,000 |
| 100164482 | PFLUGERVILLE | TX | | 08/21/2024 | 6.625 | 245,034 | | 347,500 |
| 100164483 | FREDERICKSBURG | GBR | | 08/21/2024 | 7.500 | 554,559 | | 750,000 |
| 100164484 | ANNANDALE | VA | | 08/21/2024 | 7.124 | 594,814 | | 785,000 |
| 100164485 | SENECA | GBR | | 08/21/2024 | 7.124 | 780,468 | | 1,034,000 |
| 100164486 | NEWARK | GBR | | 08/21/2024 | 7.625 | 404,688 | | 505,000 |
| 100164487 | WENDELL | NLD | | 08/21/2024 | 7.625 | 376,473 | | 460,000 |
| 100164488 | RICHMOND | VA | | 08/21/2024 | 7.625 | 239,050 | | 324,000 |
| 100164489 | RIVERVIEW | FL | | 08/21/2024 | 6.875 | 309,741 | | 437,000 |
| 100164490 | GALLATIN | TN | | 08/21/2024 | 7.124 | 236,814 | | 330,000 |
| 100164491 | MONROE | GBR | | 08/21/2024 | 7.625 | 249,172 | | 329,000 |
| 100164492 | NORTH ABINGTON TOWNSHIP | PA | | 08/21/2024 | 7.625 | 772,593 | | 1,070,000 |
| 100164493 | COROLLA | GBR | | 08/21/2024 | 7.375 | 529,595 | | 665,000 |
| 100164494 | LAWRENCEVILLE | NLD | | 08/21/2024 | 7.490 | 237,766 | | 292,000 |
| 100164495 | ELLIJAY | GBR | | 08/21/2024 | 7.500 | 482,339 | | 595,000 |
| 100164496 | LAKE ARIEL | PA | | 08/21/2024 | 6.990 | 301,794 | | 435,000 |
| 100164497 | SEVIERVILLE | TN | | 08/21/2024 | 7.125 | 305,608 | | 401,000 |
| 100164498 | ANNA | TX | | 08/21/2024 | 7.875 | 326,415 | | 420,000 |
| 100164499 | PENDERGRASS | GA | | 08/21/2024 | 5.625 | 237,737 | | 330,000 |
| 100164500 | OXNARD | CA | | 08/21/2024 | 8.000 | 600,513 | | 730,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164501 | GEORGETOWN | TX | | 08/21/2024 | 6.990 | 362,020 | | 495,000 |
| 100164502 | MOUNTAIN HOUSE | CA | | 08/21/2024 | 6.625 | 573,422 | | 816,500 |
| 100164503 | COOPERSBURG | PA | | 08/21/2024 | 5.990 | 292,604 | | 406,000 |
| 100164504 | FORNEY | TX | | 08/21/2024 | 7.125 | 237,293 | | 323,000 |
| 100164505 | SAN ANTONIO | FL | | 08/21/2024 | 5.250 | 305,755 | | 433,000 |
| 100164506 | CLOVIS | CA | | 08/21/2024 | 6.990 | 345,933 | | 460,000 |
| 100164507 | GALLATIN | TN | | 08/21/2024 | 7.625 | 249,925 | | 330,000 |
| 100164508 | WINCHESTER | CA | | 08/21/2024 | 7.125 | 429,921 | | 604,000 |
| 100164509 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 282,528 | | 391,900 |
| 100164510 | MENIFEE | CA | | 08/21/2024 | 7.125 | 475,881 | | 670,000 |
| 100164511 | FALLING WATERS | WV | | 08/21/2024 | 7.500 | 204,192 | | 265,000 |
| 100164512 | VICTORVILLE | CA | | 08/21/2024 | 6.875 | 417,985 | | 555,000 |
| 100164513 | TEMECULA | CA | | 08/21/2024 | 6.875 | 455,747 | | 644,000 |
| 100164514 | MABLETON | GA | | 08/21/2024 | 7.500 | 291,295 | | 405,000 |
| 100164515 | TAMPA | FL | | 08/21/2024 | 7.500 | 276,196 | | 365,000 |
| 100164516 | CHARLOTTE | NC | | 08/21/2024 | 7.125 | 156,519 | | 379,000 |
| 100164517 | RALEIGH | NC | | 08/21/2024 | 6.990 | 293,915 | | 398,000 |
| 100164518 | MCDONOUGH | GA | | 08/21/2024 | 6.500 | 233,948 | | 320,000 |
| 100164519 | KANNAPOLIS | NC | | 08/21/2024 | 7.500 | 231,787 | | 308,000 |
| 100164520 | LOGANVILLE | GA | | 08/21/2024 | 7.125 | 337,786 | | 464,500 |
| 100164521 | PENDERGRASS | GA | | 08/21/2024 | 6.125 | 290,352 | | 392,000 |
| 100164522 | FORT WORTH | TX | | 08/21/2024 | 7.500 | 169,311 | | 324,000 |
| 100164523 | VACAVILLE | CA | | 08/21/2024 | 8.125 | 568,881 | | 700,000 |
| 100164524 | ANGOLA | IN | | 08/21/2024 | 7.125 | 578,796 | | 760,000 |
| 100164525 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 296,846 | | 390,000 |
| 100164526 | MCKINNEY | TX | | 08/21/2024 | 7.990 | 233,138 | | 388,000 |
| 100164527 | NOKOMIS | FL | | 08/21/2024 | 6.875 | 261,338 | | 350,000 |
| 100164528 | FALLING WATERS | WV | | 08/21/2024 | 7.500 | 208,911 | | 271,000 |
| 100164529 | ANNA | TX | | 08/21/2024 | 7.125 | 353,372 | | 440,000 |
| 100164530 | CHARLOTTE | NC | | 08/21/2024 | 6.990 | 295,284 | | 390,000 |
| 100164531 | CHARLOTTE | NC | | 08/21/2024 | 7.125 | 277,737 | | 388,900 |
| 100164532 | ANTIOCH | CA | | 08/21/2024 | 6.125 | 558,449 | | 825,000 |
| 100164533 | POINCIANA | FL | | 08/21/2024 | 6.625 | 282,610 | | 377,000 |
| 100164534 | KYLE | TX | | 08/21/2024 | 6.875 | 259,338 | | 354,000 |
| 100164535 | FORNEY | TX | | 08/21/2024 | 7.125 | 225,081 | | 313,000 |
| 100164536 | GALLATIN | TN | | 08/21/2024 | 7.125 | 204,684 | | 345,000 |
| 100164537 | MABLETON | GA | | 08/21/2024 | 6.625 | 301,147 | | 429,000 |
| 100164538 | WESLEY CHAPEL | FL | | 08/21/2024 | 7.990 | 240,628 | | 320,000 |
| 100164539 | STOCKTON | CA | | 08/21/2024 | 7.125 | 311,353 | | 537,000 |
| 100164540 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 297,463 | | 388,900 |
| 100164541 | POMONA | CA | | 08/21/2024 | 7.625 | 212,325 | | 535,000 |
| 100164542 | ASHLAND | MA | | 08/21/2024 | 7.125 | 518,577 | | 680,000 |
| 100164543 | CONROE | TX | | 08/21/2024 | 6.375 | 207,850 | | 242,000 |
| 100164544 | OSBURN | ID | | 08/21/2024 | 8.125 | 262,807 | | 290,000 |
| 100164545 | MYRTLE BEACH | SC | | 08/21/2024 | 7.625 | 282,850 | | 365,000 |
| 100164546 | NEWARK | NJ | | 08/21/2024 | 7.990 | 268,414 | | 450,000 |
| 100164547 | LAWRENCEVILLE | GA | | 08/21/2024 | 7.625 | 364,010 | | 472,000 |
| 100164548 | MILLSBORO | DE | | 08/21/2024 | 7.625 | 726,138 | | 980,000 |
| 100164549 | LADY LAKE | FL | | 08/21/2024 | 7.625 | 201,366 | | 282,000 |
| 100164550 | DACULA | GA | | 08/21/2024 | 7.990 | 351,695 | | 437,000 |
| 100164551 | DAYTONA BEACH | FL | | 08/21/2024 | 7.125 | 324,206 | | 466,000 |
| 100164552 | FALLING WATERS | WV | | 08/21/2024 | 7.625 | 224,913 | | 291,000 |
| 100164553 | N LAS VEGAS | NV | | 08/21/2024 | 6.500 | 211,281 | | 395,000 |
| 100164554 | KANNAPOLIS | NC | | 08/21/2024 | 6.500 | 250,303 | | 339,000 |
| 100164555 | PENDERGRASS | GA | | 08/21/2024 | 7.125 | 270,265 | | 348,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164556 | LAKE ELSINORE | CA | | 08/21/2024 | 6.500 | 524,528 | | 700,000 |
| 100164557 | CONCORD | NC | | 08/21/2024 | 5.500 | 230,376 | | 349,000 |
| 100164558 | LONGS | SC | | 08/21/2024 | 6.625 | 259,527 | | 434,000 |
| 100164559 | ROSEVILLE | CA | | 08/21/2024 | 6.990 | 381,894 | | 540,000 |
| 100164560 | SARASOTA | FL | | 08/21/2024 | 7.990 | 271,173 | | 720,000 |
| 100164561 | DALLAS | TX | | 08/21/2024 | 8.125 | 275,571 | | 360,000 |
| 100164562 | FORT WORTH | TX | | 08/21/2024 | 7.625 | 187,755 | | 285,000 |
| 100164563 | WINTER HAVEN | FL | | 08/21/2024 | 7.125 | 246,385 | | 346,000 |
| 100164564 | RIVERSIDE | CA | | 08/21/2024 | 6.625 | 327,256 | | 635,000 |
| 100164565 | GLEN BURNIE | MD | | 08/21/2024 | 7.625 | 177,589 | | 265,000 |
| 100164566 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 296,759 | | 390,000 |
| 100164567 | WINTER HAVEN | FL | | 08/21/2024 | 7.125 | 243,508 | | 317,000 |
| 100164568 | MCKINNEY | TX | | 08/21/2024 | 7.375 | 321,918 | | 410,000 |
| 100164569 | MCKINNEY | TX | | 08/21/2024 | 7.500 | 217,026 | | 420,000 |
| 100164570 | FARMERSVILLE | TX | | 08/21/2024 | 7.500 | 227,186 | | 316,000 |
| 100164571 | FALLING WATERS | WV | | 08/21/2024 | 7.500 | 205,026 | | 268,000 |
| 100164572 | NOKOMIS | FL | | 08/21/2024 | 7.125 | 301,365 | | 410,000 |
| 100164573 | WINTER HAVEN | FL | | 08/21/2024 | 8.625 | 270,933 | | 299,000 |
| 100164574 | FORNEY | TX | | 08/21/2024 | 6.990 | 252,462 | | 371,000 |
| 100164575 | ASHBURN | VA | | 08/21/2024 | 7.125 | 598,445 | | 790,000 |
| 100164576 | DACULA | GA | | 08/21/2024 | 6.875 | 209,066 | | 415,000 |
| 100164577 | LAKE ELSINORE | CA | | 08/21/2024 | 8.625 | 540,007 | | 661,000 |
| 100164578 | CHARLOTTE | NC | | 08/21/2024 | 8.625 | 330,817 | | 408,000 |
| 100164579 | LYNNWOOD | WA | | 08/21/2024 | 6.625 | 571,873 | | 775,000 |
| 100164580 | SANTA CLARITA | CA | | 08/21/2024 | 6.500 | 323,018 | | 970,128 |
| 100164581 | GEORGETOWN | TX | | 08/21/2024 | 8.625 | 282,479 | | 355,000 |
| 100164582 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 275,337 | | 381,000 |
| 100164583 | CONCORD | NC | | 08/21/2024 | 5.990 | 197,615 | | 349,000 |
| 100164584 | CONCORD | NC | | 08/21/2024 | 7.990 | 259,357 | | 320,000 |
| 100164585 | FALLING WATERS | WV | | 08/21/2024 | 7.500 | 204,943 | | 268,000 |
| 100164586 | MCKINNEY | TX | | 08/21/2024 | 6.500 | 365,995 | | 500,000 |
| 100164587 | CONCORD | NC | | 08/21/2024 | 6.990 | 252,724 | | 355,000 |
| 100164588 | MIAMI | FL | | 08/21/2024 | 7.500 | 426,481 | | 630,000 |
| 100164589 | SAINT CLOUD | FL | | 08/21/2024 | 6.990 | 238,812 | | 349,000 |
| 100164590 | LAS VEGAS | NV | | 08/21/2024 | 7.625 | 667,686 | | 788,000 |
| 100164591 | CHARLOTTE | NC | | 08/21/2024 | 7.625 | 272,693 | | 388,900 |
| 100164592 | CHARLOTTE | NC | | 08/21/2024 | 7.375 | 257,508 | | 388,000 |
| 100164593 | FAIRFIELD | CA | | 08/21/2024 | 7.500 | 496,517 | | 648,000 |
| 100164594 | GALLATIN | TN | | 08/21/2024 | 7.625 | 249,925 | | 337,000 |
| 100164595 | BUFORD | GA | | 08/21/2024 | 7.500 | 427,646 | | 569,000 |
| 100164596 | CHULUOTA | FL | | 08/21/2024 | 7.990 | 186,089 | | 300,000 |
| 100164597 | FALLING WATERS | WV | | 08/21/2024 | 7.500 | 201,930 | | 261,000 |
| 100164598 | SACRAMENTO | CA | | 08/21/2024 | 6.990 | 276,721 | | 455,000 |
| 100164599 | KANNAPOLIS | NC | | 08/21/2024 | 7.625 | 248,666 | | 325,000 |
| 100164600 | ROSEVILLE | CA | | 08/21/2024 | 7.125 | 336,120 | | 656,000 |
| 100164601 | HUTTO | TX | | 08/21/2024 | 7.625 | 355,820 | | 468,000 |
| 100164602 | DALLAS | TX | | 08/21/2024 | 6.500 | 301,771 | | 544,000 |
| 100164603 | PALMDALE | CA | | 08/21/2024 | 5.750 | 428,920 | | 640,000 |
| 100164604 | PENDERGRASS | GA | | 08/21/2024 | 6.125 | 302,234 | | 409,000 |
| 100164605 | KANNAPOLIS | NC | | 08/21/2024 | 7.990 | 251,811 | | 310,000 |
| 100164606 | KANNAPOLIS | NC | | 08/21/2024 | 6.500 | 250,930 | | 337,000 |
| 100164607 | ROSEVILLE | CA | | 08/21/2024 | 7.125 | 451,098 | | 590,000 |
| 100164608 | RICHMOND | TX | | 08/21/2024 | 6.500 | 268,895 | | 347,000 |
| 100164609 | HAYWARD | CA | | 08/21/2024 | 7.625 | 773,496 | | 1,013,000 |
| 100164610 | GALLATIN | TN | | 08/21/2024 | 6.500 | 239,312 | | 341,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164611 | GLEN BURNIE | MD | | 08/21/2024 | 7.625 | 227,374 | | 323,000 |
| 100164612 | SALUDA | NC | | 08/21/2024 | 7.500 | 559,061 | | 756,000 |
| 100164613 | ROUND ROCK | TX | | 08/21/2024 | 7.125 | 251,189 | | 344,000 |
| 100164614 | STUART | FL | | 08/21/2024 | 7.625 | 393,045 | | 487,000 |
| 100164615 | LEWES | DE | | 08/21/2024 | 8.125 | 781,112 | | 1,033,000 |
| 100164616 | LAUREL | DE | | 08/21/2024 | 7.990 | 183,317 | | 325,000 |
| 100164617 | DRIPPING SPRINGS | TX | | 08/21/2024 | 7.125 | 325,294 | | 467,000 |
| 100164618 | ROSENBERG | TX | | 08/21/2024 | 7.625 | 342,555 | | 385,000 |
| 100164619 | MOORE | SC | | 08/21/2024 | 7.625 | 235,866 | | 300,000 |
| 100164620 | FALLING WATERS | WV | | 08/21/2024 | 7.625 | 204,910 | | 268,000 |
| 100164621 | KISSIMMEE | FL | | 08/21/2024 | 7.625 | 359,330 | | 480,000 |
| 100164622 | BUDA | TX | | 08/21/2024 | 7.625 | 254,199 | | 335,000 |
| 100164623 | MABLETON | GA | | 08/21/2024 | 7.125 | 298,743 | | 394,000 |
| 100164624 | RICHMOND | TX | | 08/21/2024 | 7.375 | 260,300 | | 325,000 |
| 100164625 | MOORESVILLE | NC | | 08/21/2024 | 7.875 | 359,072 | | 1,055,000 |
| 100164626 | GILBERT | AZ | | 08/21/2024 | 7.625 | 360,865 | | 471,000 |
| 100164627 | FORNEY | TX | | 08/21/2024 | 7.990 | 271,328 | | 356,000 |
| 100164628 | WINONA | TX | | 08/21/2024 | 7.500 | 252,916 | | 485,000 |
| 100164629 | MOORESVILLE | NC | | 08/21/2024 | 7.125 | 303,266 | | 400,000 |
| 100164630 | WEST COVINA | CA | | 08/21/2024 | 6.625 | 418,545 | | 812,000 |
| 100164631 | SACRAMENTO | CA | | 08/21/2024 | 6.500 | 328,288 | | 670,000 |
| 100164632 | THREE LAKES | WI | | 08/21/2024 | 6.500 | 174,624 | | 381,000 |
| 100164633 | HANAHAN | SC | | 08/21/2024 | 6.990 | 307,080 | | 435,000 |
| 100164634 | LONGS | SC | | 08/21/2024 | 6.500 | 202,041 | | 329,000 |
| 100164635 | DAWSONVILLE | GA | | 08/21/2024 | 7.125 | 421,749 | | 555,000 |
| 100164636 | FARMERSVILLE | TX | | 08/21/2024 | 7.625 | 226,508 | | 345,000 |
| 100164637 | STOCKTON | CA | | 08/21/2024 | 6.990 | 252,026 | | 364,000 |
| 100164638 | FAIRFIELD | CA | | 08/21/2024 | 7.500 | 395,916 | | 640,000 |
| 100164639 | LAS VEGAS | NV | | 08/21/2024 | 7.500 | 223,007 | | 345,000 |
| 100164640 | FORNEY | TX | | 08/21/2024 | 7.625 | 239,890 | | 315,000 |
| 100164641 | WESLEY CHAPEL | FL | | 08/21/2024 | 6.990 | 217,726 | | 335,000 |
| 100164642 | MANTECA | CA | | 08/21/2024 | 6.990 | 473,101 | | 678,000 |
| 100164643 | KANNAPOLIS | NC | | 08/21/2024 | 7.125 | 232,305 | | 319,000 |
| 100164644 | KISSIMMEE | FL | | 08/21/2024 | 8.625 | 441,589 | | 500,000 |
| 100164645 | INDIO | CA | | 08/23/2024 | 8.375 | 975,488 | | 1,450,000 |
| 100164646 | HIGHLAND PARK | CA | | 08/23/2024 | 7.125 | 1,290,407 | | 1,575,000 |
| 100164647 | KOLOA | HI | | 08/23/2024 | 7.750 | 1,136,415 | | 1,600,000 |
| 100164648 | INDIO | CA | | 08/23/2024 | 7.750 | 1,027,500 | | 1,600,000 |
| 100164649 | LIVERMORE | CA | | 08/23/2024 | 8.500 | 762,920 | | 1,000,000 |
| 100164650 | FORT WORTH | TX | | 08/23/2024 | 7.875 | 287,222 | | 350,000 |
| 100164651 | WOODLAND HILLS | CA | | 08/23/2024 | 9.625 | 1,317,369 | | 1,600,000 |
| 100164652 | BOYNTON BEACH | FL | | 08/23/2024 | 7.875 | 199,007 | | 295,000 |
| 100164653 | TRACY | CA | | 08/23/2024 | 8.500 | 538,668 | | 700,000 |
| 100164654 | FLORENCE | AL | | 08/23/2024 | 10.375 | 195,877 | | 326,000 |
| 100164655 | TULARE | CA | | 08/23/2024 | 9.375 | 390,372 | | 475,000 |
| 100164656 | BONITA SPRINGS | FL | | 08/23/2024 | 8.625 | 1,165,500 | | 1,665,000 |
| 100164657 | NEWARK | NJ | | 08/23/2024 | 8.250 | 397,649 | | 570,000 |
| 100164663 | PHOENIX | AZ | | 08/23/2024 | 9.125 | 146,950 | | 807,000 |
| 100164666 | SARATOGA SPRINGS | UT | | 08/23/2024 | 9.750 | 204,014 | | 1,025,000 |
| 100164673 | COLLEGE STATION | TX | | 08/23/2024 | 8.750 | 187,983 | | 962,000 |
| 100164674 | SAN JOSE | CA | | 08/23/2024 | 9.000 | 245,438 | | 2,214,000 |
| 100164675 | KREMMLING | CO | | 08/23/2024 | 8.375 | 198,422 | | 741,000 |
| 100164680 | WEST SACRAMENTO | CA | | 08/23/2024 | 9.500 | 232,194 | | 809,706 |
| 100164685 | MESA | AZ | | 08/23/2024 | 8.750 | 154,115 | | 1,190,000 |
| 100164688 | LINCOLN | CA | | 08/23/2024 | 9.125 | 147,520 | | 821,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164689 | SAN DIEGO | CA | | 08/23/2024 | 8.625 | 141,830 | | 1,001,000 |
| 100164691 | PARKER | CO | | 08/23/2024 | 9.250 | 392,263 | | 1,700,000 |
| 100164692 | LOS ANGELES | CA | | 08/23/2024 | 9.750 | 153,393 | | 1,137,000 |
| 100164694 | BOONE | NC | | 08/23/2024 | 8.625 | 139,779 | | 465,000 |
| 100164696 | COEUR D ALENE | ID | | 08/23/2024 | 8.500 | 146,988 | | 1,451,287 |
| 100164698 | MURRIETA | NLD | | 08/23/2024 | 8.750 | 182,212 | | 801,000 |
| 100164699 | CORONA | CA | | 08/23/2024 | 9.000 | 237,601 | | 1,165,000 |
| 100164701 | TORRANCE | CA | | 08/23/2024 | 8.875 | 264,145 | | 1,250,000 |
| 100164705 | EL DORADO HILLS | CA | | 08/23/2024 | 8.875 | 150,694 | | 1,422,000 |
| 100164707 | POWAY | CA | | 08/23/2024 | 7.625 | 511,985 | | 1,610,000 |
| 100164708 | CALUMET PARK | IL | | 08/23/2024 | 8.625 | 179,393 | | 225,000 |
| 100164710 | LAGUNA BEACH | CA | | 08/23/2024 | 7.750 | 3,007,358 | | 4,100,000 |
| 100164711 | RIALTO | CA | | 08/23/2024 | 8.500 | 453,179 | | 625,000 |
| 100164713 | ANAHEIM | NLD | | 08/23/2024 | 9.125 | 1,313,987 | | 1,400,000 |
| 100164714 | OCEANSIDE | CA | | 08/23/2024 | 7.875 | 462,108 | | 570,000 |
| 100164715 | FORT LAUDERDALE | FL | | 08/23/2024 | 7.875 | 1,033,882 | | 2,300,000 |
| 100164717 | RED OAK | TX | | 08/23/2024 | 8.875 | 721,600 | | 815,000 |
| 100164719 | OCALA | NLD | | 08/23/2024 | 7.375 | 202,260 | | 263,000 |
| 100164720 | NAPERVILLE | IL | | 08/23/2024 | 8.375 | 170,387 | | 200,000 |
| 100164721 | NEPTUNE BEACH | NLD | | 08/23/2024 | 7.875 | 638,743 | | 770,000 |
| 100164722 | SARASOTA | FL | | 08/23/2024 | 9.375 | 531,561 | | 570,000 |
| 100164723 | OCOEE | GBR | | 08/23/2024 | 7.125 | 380,777 | | 508,000 |
| 100164724 | CAMARILLO | CA | | 08/23/2024 | 7.250 | 441,551 | | 1,240,000 |
| 100164725 | CORNELIUS | GBR | | 08/23/2024 | 8.250 | 5,150,000 | | 9,500,000 |
| 100164726 | GASTONIA | GBR | | 08/23/2024 | 9.000 | 463,300 | | 569,000 |
| 100164728 | SANTA MARIA | CA | | 08/23/2024 | 9.500 | 505,838 | | 620,000 |
| 100164729 | GUADALUPE | CA | | 08/23/2024 | 10.250 | 564,783 | | 685,000 |
| 100164730 | MADERA | CA | | 08/23/2024 | 8.750 | 286,300 | | 397,000 |
| 100164731 | CHARLOTTE | NC | | 08/23/2024 | 8.875 | 279,620 | | 345,000 |
| 100164732 | MOUNT PLEASANT | SC | | 08/23/2024 | 7.750 | 3,768,188 | | 5,000,000 |
| 100164733 | BRADENTON | FL | | 08/23/2024 | 8.500 | 301,125 | | 385,000 |
| 100164734 | MOUNTAIN | WI | | 08/26/2024 | 8.000 | 437,529 | | 581,000 |
| 100164735 | FOUNTAIN HILLS | AZ | | 08/26/2024 | 7.500 | 541,643 | | 725,000 |
| 100164736 | STOVER | MO | | 08/26/2024 | 7.375 | 339,057 | | 568,000 |
| 100164737 | BEND | OR | | 08/26/2024 | 7.625 | 787,031 | | 1,181,000 |
| 100164738 | LEAVENWORTH | WA | | 08/26/2024 | 7.500 | 690,921 | | 900,000 |
| 100164739 | JACKSON | TN | | 08/26/2024 | 7.625 | 286,729 | | 370,000 |
| 100164740 | FAIRHOPE | AL | | 08/26/2024 | 7.125 | 472,630 | | 790,000 |
| 100164741 | ROTONDA WEST | FL | | 08/26/2024 | 7.500 | 443,030 | | 590,000 |
| 100164742 | OCEAN CITY | NJ | | 08/26/2024 | 7.500 | 671,251 | | 883,000 |
| 100164743 | BRADENTON | FL | | 08/26/2024 | 7.500 | 750,507 | | 1,130,000 |
| 100164744 | JACKSONVILLE | FL | | 08/26/2024 | 7.625 | 307,141 | | 375,000 |
| 100164745 | FREELAND | WA | | 08/26/2024 | 7.124 | 555,031 | | 795,000 |
| 100164746 | DAYTONA BEACH | FL | | 08/26/2024 | 7.625 | 420,068 | | 525,000 |
| 100164747 | HARTFIELD | VA | | 08/26/2024 | 7.375 | 251,875 | | 350,000 |
| 100164748 | POCONO LAKE | PA | | 08/26/2024 | 7.125 | 275,971 | | 364,000 |
| 100164749 | NORTH CAPE MAY | NJ | | 08/26/2024 | 7.500 | 465,803 | | 655,000 |
| 100164750 | RIVERVIEW | FL | | 08/26/2024 | 7.875 | 352,150 | | 435,000 |
| 100164751 | GREEN VALLEY | AZ | | 08/26/2024 | 7.500 | 304,640 | | 394,000 |
| 100164752 | BERLIN | MD | | 08/26/2024 | 6.990 | 501,864 | | 672,000 |
| 100164753 | LAKE HARMONY | PA | | 08/26/2024 | 7.625 | 283,061 | | 405,000 |
| 100164754 | VERNON | NJ | | 08/26/2024 | 7.875 | 304,844 | | 396,000 |
| 100164755 | NOKOMIS | FL | | 08/26/2024 | 6.500 | 288,466 | | 385,000 |
| 100164756 | RENO | NV | | 08/26/2024 | 6.125 | 358,111 | | 490,000 |
| 100164757 | DAYTONA BEACH | FL | | 08/26/2024 | 8.125 | 418,153 | | 555,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164758 | VIRGINIA BEACH | VA | | 08/26/2024 | 6.990 | 231,136 | | 305,000 |
| 100164759 | LITTLE RIVER | SC | | 08/26/2024 | 5.990 | 298,434 | | 385,000 |
| 100164760 | MILTON | FL | | 08/26/2024 | 6.125 | 203,714 | | 265,000 |
| 100164761 | NEWBERRY | FL | | 08/26/2024 | 5.750 | 320,477 | | 455,000 |
| 100164762 | SAINT AUGUSTINE | FL | | 08/26/2024 | 6.500 | 243,562 | | 327,000 |
| 100164763 | HARPERS FERRY | WV | | 08/26/2024 | 6.990 | 270,005 | | 365,000 |
| 100164764 | MERRIFIELD | MN | | 08/26/2024 | 7.490 | 462,524 | | 663,000 |
| 100164765 | VENICE | FL | | 08/26/2024 | 6.500 | 270,163 | | 395,000 |
| 100164766 | MILLVILLE | DE | | 08/26/2024 | 5.990 | 328,625 | | 475,000 |
| 100164767 | GULF SHORES | AL | | 08/26/2024 | 5.990 | 359,197 | | 488,000 |
| 100164768 | HIGHLAND | UT | | 08/26/2024 | 5.875 | 308,917 | | 522,000 |
| 100164769 | STARBUCK | MN | | 08/26/2024 | 7.990 | 269,737 | | 415,000 |
| 100164770 | TUFTONBORO | NH | | 08/26/2024 | 7.500 | 637,894 | | 865,000 |
| 100164771 | GLACIER | WA | | 08/26/2024 | 6.000 | 461,993 | | 770,000 |
| 100164772 | VIRGINIA BEACH | VA | | 08/26/2024 | 7.624 | 485,703 | | 600,000 |
| 100164773 | DEWEY | AZ | | 08/26/2024 | 6.990 | 350,757 | | 520,000 |
| 100164774 | DUCK CREEK VILLAGE | UT | | 08/26/2024 | 7.624 | 398,212 | | 489,000 |
| 100164775 | EATONTON | GA | | 08/26/2024 | 7.125 | 280,720 | | 370,000 |
| 100164776 | SELBYVILLE | DE | | 08/26/2024 | 7.375 | 571,252 | | 750,000 |
| 100164777 | DONNELLY | ID | | 08/26/2024 | 7.500 | 261,414 | | 361,000 |
| 100164778 | BURLINGTON | WI | | 08/26/2024 | 7.624 | 358,069 | | 515,000 |
| 100164779 | SURPRISE | AZ | | 08/26/2024 | 6.490 | 321,971 | | 505,000 |
| 100164780 | NOKOMIS | FL | | 08/26/2024 | 6.375 | 273,021 | | 365,000 |
| 100164781 | ROSHARON | TX | | 08/26/2024 | 7.624 | 468,748 | | 581,000 |
| 100164782 | LACONIA | NH | | 08/26/2024 | 7.625 | 416,712 | | 548,000 |
| 100164783 | PINETOP | AZ | | 08/26/2024 | 7.624 | 337,974 | | 453,000 |
| 100164784 | MURRELLS INLET | SC | | 08/26/2024 | 7.625 | 326,452 | | 458,000 |
| 100164785 | BUMPASS | VA | | 08/26/2024 | 6.875 | 714,496 | | 1,100,000 |
| 100164786 | BRECKENRIDGE | CO | | 08/26/2024 | 7.990 | 565,781 | | 830,000 |
| 100164787 | OCEAN CITY | MD | | 08/26/2024 | 7.625 | 519,737 | | 700,000 |
| 100164788 | HERTFORD | NC | | 08/26/2024 | 7.875 | 370,719 | | 500,000 |
| 100164789 | CAPE CORAL | FL | | 08/26/2024 | 7.625 | 534,187 | | 655,000 |
| 100164790 | OSAKIS | MN | | 08/26/2024 | 7.624 | 156,679 | | 200,000 |
| 100164791 | PENSACOLA | FL | | 08/26/2024 | 7.124 | 242,738 | | 300,000 |
| 100164792 | BRADENTON | FL | | 08/26/2024 | 7.500 | 272,291 | | 354,000 |
| 100164793 | MYRTLE BEACH | SC | | 08/26/2024 | 8.125 | 296,400 | | 365,000 |
| 100164794 | MILLVILLE | DE | | 08/26/2024 | 6.500 | 420,163 | | 565,000 |
| 100164795 | MARGATE | NJ | | 08/26/2024 | 6.990 | 621,263 | | 820,000 |
| 100164796 | PORT CHARLOTTE | FL | | 08/26/2024 | 5.990 | 381,976 | | 522,000 |
| 100164797 | SAN ANTONIO | TX | | 08/26/2024 | 5.990 | 198,008 | | 305,000 |
| 100164798 | KISSIMMEE | FL | | 08/26/2024 | 7.875 | 318,148 | | 393,000 |
| 100164799 | HENDERSON | NV | | 08/26/2024 | 6.500 | 292,401 | | 371,000 |
| 100164800 | HEMPHILL | TX | | 08/26/2024 | 7.500 | 308,502 | | 410,000 |
| 100164801 | HILTON HEAD ISLAND | SC | | 08/26/2024 | 7.375 | 303,290 | | 400,000 |
| 100164802 | LAKEVILLE | PA | | 08/26/2024 | 7.625 | 255,867 | | 332,000 |
| 100164803 | BERLIN | MD | | 08/26/2024 | 6.250 | 271,741 | | 358,000 |
| 100164804 | GULF SHORES | AL | | 08/26/2024 | 5.990 | 272,777 | | 355,000 |
| 100164805 | CORPUS CHRISTI | TX | | 08/26/2024 | 6.500 | 229,826 | | 291,000 |
| 100164806 | CALABASH | NC | | 08/26/2024 | 7.625 | 301,172 | | 425,000 |
| 100164807 | CALABASH | NC | | 08/26/2024 | 6.990 | 254,595 | | 381,000 |
| 100164808 | WHITE HOUSE | TN | | 08/26/2024 | 6.624 | 268,486 | | 346,000 |
| 100164809 | RUSSELLS POINT | OH | | 08/26/2024 | 7.750 | 350,636 | | 456,000 |
| 100164810 | INDIAN SHORES | FL | | 08/26/2024 | 8.000 | 464,343 | | 600,000 |
| 100164811 | HOT SPRINGS VILLAGE | AR | | 08/26/2024 | 7.875 | 267,829 | | 352,000 |
| 100164812 | NORTH PORT | FL | | 08/26/2024 | 7.375 | 249,846 | | 334,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164813 | COBBS CREEK | VA | | 08/26/2024 | 7.625 | 346,142 | | 460,000 |
| 100164814 | CARSON CITY | NV | | 08/26/2024 | 5.875 | 413,729 | | 629,000 |
| 100164815 | POOLER | GA | | 08/26/2024 | 6.500 | 335,415 | | 448,000 |
| 100164816 | FORT MYERS | FL | | 08/26/2024 | 7.624 | 395,295 | | 516,000 |
| 100164817 | TUSCALOOSA | AL | | 08/26/2024 | 7.875 | 270,625 | | 332,000 |
| 100164818 | HUNTSVILLE | UT | | 08/26/2024 | 7.375 | 367,774 | | 510,000 |
| 100164819 | SOUTHERN PINES | NC | | 08/26/2024 | 7.250 | 298,853 | | 425,000 |
| 100164820 | LATHROP | CA | | 08/26/2024 | 8.000 | 530,632 | | 685,000 |
| 100164821 | LEAGUE CITY | TX | | 08/26/2024 | 4.990 | 248,598 | | 400,000 |
| 100164822 | DALLAS | TX | | 08/26/2024 | 7.625 | 250,911 | | 353,000 |
| 100164823 | DOYLESTOWN | PA | | 08/26/2024 | 6.990 | 560,371 | | 737,500 |
| 100164824 | PLANT CITY | FL | | 08/26/2024 | 8.125 | 268,338 | | 344,000 |
| 100164825 | SANDWICH | MA | | 08/26/2024 | 8.490 | 542,002 | | 695,000 |
| 100164826 | GALLATIN | TN | | 08/26/2024 | 7.500 | 423,676 | | 525,000 |
| 100164827 | GAINESVILLE | GA | | 08/26/2024 | 7.500 | 410,755 | | 540,000 |
| 100164828 | GRAVOIS MILLS | MO | | 08/26/2024 | 7.490 | 289,141 | | 380,000 |
| 100164829 | MAYNARDVILLE | TN | | 08/26/2024 | 7.625 | 299,682 | | 372,000 |
| 100164830 | GUN BARREL CITY | TX | | 08/26/2024 | 7.490 | 337,363 | | 441,000 |
| 100164831 | NORTHPORT | AL | | 08/26/2024 | 7.000 | 720,585 | | 1,050,000 |
| 100164832 | COLEMAN | OK | | 08/26/2024 | 7.625 | 273,861 | | 380,000 |
| 100164833 | VENICE | FL | | 08/26/2024 | 7.624 | 340,098 | | 450,000 |
| 100164834 | NEWNAN | GA | | 08/26/2024 | 7.625 | 282,087 | | 350,000 |
| 100164835 | AURORA | CO | | 08/26/2024 | 6.375 | 389,686 | | 500,000 |
| 100164836 | BUCKEYE | AZ | | 08/26/2024 | 7.625 | 291,830 | | 404,000 |
| 100164837 | DAVENPORT | FL | | 08/26/2024 | 5.750 | 226,401 | | 298,000 |
| 100164838 | LIBERTY HILL | TX | | 08/26/2024 | 6.500 | 347,576 | | 450,000 |
| 100164839 | FORT MYERS | FL | | 08/26/2024 | 6.875 | 293,857 | | 410,000 |
| 100164840 | BREA | CA | | 08/26/2024 | 7.750 | 1,139,815 | | 1,400,000 |
| 100164841 | AGOURA HILLS | CA | | 08/26/2024 | 8.375 | 562,544 | | 865,000 |
| 100164842 | MONTROSE | CA | | 08/26/2024 | 8.125 | 917,011 | | 1,275,000 |
| 100164843 | BUFORD | GA | | 08/26/2024 | 7.375 | 530,322 | | 709,000 |
| 100164844 | BALDWIN PARK | CA | | 08/26/2024 | 7.250 | 411,688 | | 925,000 |
| 100164845 | HOUSTON | TX | | 08/26/2024 | 7.625 | 272,163 | | 329,000 |
| 100164846 | CONCORD | CA | | 08/26/2024 | 7.375 | 254,750 | | 520,000 |
| 100164847 | RED BLUFF | CA | | 08/26/2024 | 8.125 | 334,055 | | 395,000 |
| 100164848 | ATLANTA | GA | | 08/26/2024 | 8.625 | 342,671 | | 428,000 |
| 100164849 | HAPPY VALLEY | OR | | 08/26/2024 | 7.375 | 485,913 | | 795,000 |
| 100164850 | TACOMA | WA | | 08/26/2024 | 8.250 | 311,769 | | 435,000 |
| 100164851 | PLAYA DEL REY | CA | | 08/26/2024 | 7.500 | 727,874 | | 1,880,000 |
| 100164852 | TORRANCE | CA | | 08/26/2024 | 7.625 | 785,324 | | 1,100,000 |
| 100164853 | BRADENTON | FL | | 08/26/2024 | 8.250 | 456,930 | | 545,000 |
| 100164854 | SCHAUMBURG | IL | | 08/26/2024 | 7.750 | 318,558 | | 388,000 |
| 100164855 | MOKENA | IL | | 08/26/2024 | 7.375 | 347,413 | | 425,500 |
| 100164856 | WEST COVINA | CA | | 08/26/2024 | 7.500 | 477,994 | | 770,000 |
| 100164857 | BALDWIN PARK | CA | | 08/26/2024 | 7.875 | 509,300 | | 720,000 |
| 100164858 | SUWANEE | GA | | 08/26/2024 | 7.500 | 1,132,390 | | 1,515,000 |
| 100164859 | SAN GABRIEL | CA | | 08/26/2024 | 7.500 | 689,051 | | 960,000 |
| 100164860 | KNIGHTDALE | NC | | 08/26/2024 | 8.250 | 470,791 | | 573,000 |
| 100164861 | LA HABRA | CA | | 08/26/2024 | 7.500 | 306,674 | | 1,100,000 |
| 100164862 | KNOXVILLE | TN | | 08/26/2024 | 8.000 | 314,632 | | 369,000 |
| 100164863 | FULLERTON | CA | | 08/26/2024 | 7.750 | 604,235 | | 755,000 |
| 100164864 | SUWANEE | GA | | 08/26/2024 | 7.375 | 560,806 | | 748,000 |
| 100164865 | SUWANEE | GA | | 08/26/2024 | 8.000 | 467,980 | | 650,700 |
| 100164866 | LOS ANGELES | CA | | 08/26/2024 | 8.250 | 535,611 | | 660,000 |
| 100164867 | SANTA ANA | CA | | 08/26/2024 | 8.125 | 306,701 | | 460,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164868 | ORLANDO | FL | | 08/26/2024 | 8.375 | 290,976 | | 373,000 |
| 100164869 | CHINO | CA | | 08/26/2024 | 7.500 | 594,752 | | 770,000 |
| 100164870 | CAROL STREAM | IL | | 08/26/2024 | 7.375 | 322,549 | | 395,000 |
| 100164871 | BURLESON | TX | | 08/26/2024 | 7.250 | 339,311 | | 415,000 |
| 100164872 | VIRGINIA BCH | VA | | 08/26/2024 | 7.250 | 515,669 | | 675,000 |
| 100164874 | SAN ANTONIO | TX | | 08/26/2024 | 8.000 | 225,941 | | 269,000 |
| 100164875 | LAS VEGAS | NV | | 08/26/2024 | 6.875 | 331,360 | | 510,000 |
| 100164876 | KNOXVILLE | TN | | 08/26/2024 | 8.375 | 184,795 | | 245,000 |
| 100164877 | HENDERSON | NV | | 08/26/2024 | 7.250 | 255,084 | | 500,000 |
| 100164878 | LAS VEGAS | NV | | 08/26/2024 | 7.250 | 448,554 | | 550,000 |
| 100164879 | DACULA | GA | | 08/26/2024 | 7.375 | 537,371 | | 761,000 |
| 100164880 | ANAHEIM | CA | | 08/26/2024 | 7.625 | 974,510 | | 1,480,000 |
| 100164881 | GILBERT | AZ | | 08/26/2024 | 8.125 | 430,293 | | 630,000 |
| 100164882 | MENIFEE | CA | | 08/26/2024 | 8.250 | 512,022 | | 670,000 |
| 100164883 | LAS VEGAS | NV | | 08/26/2024 | 7.000 | 322,659 | | 540,000 |
| 100164884 | LAWRENCEVILLE | GA | | 08/26/2024 | 7.250 | 362,178 | | 505,000 |
| 100164885 | BURLINGTON | NJ | | 08/28/2024 | 7.350 | 146,193 | | 219,000 |
| 100164886 | GREAT NECK | NY | | 08/28/2024 | 7.990 | 1,029,600 | | 1,350,000 |
| 100164887 | WILMINGTON | DE | | 08/28/2024 | 7.150 | 148,985 | | 196,000 |
| 100164888 | SWAN LAKE | NY | | 08/28/2024 | 7.580 | 304,848 | | 425,000 |
| 100164889 | HEBRON | KY | | 08/28/2024 | 7.750 | 222,156 | | 288,000 |
| 100164891 | MONTICELLO | NY | | 08/28/2024 | 7.170 | 258,242 | | 363,000 |
| 100164893 | SELDEN | NY | | 08/28/2024 | 7.250 | 511,667 | | 695,000 |
| 100164895 | HACKETTSTOWN | NJ | | 08/28/2024 | 7.032 | 297,787 | | 530,000 |
| 100164896 | MONTICELLO | NY | | 08/28/2024 | 7.110 | 215,019 | | 363,000 |
| 100164897 | DICKSON CITY | PA | | 08/28/2024 | 8.090 | 339,242 | | 438,000 |
| 100164899 | HACKETTSTOWN | NJ | | 08/28/2024 | 7.032 | 310,148 | | 552,000 |
| 100164900 | DETROIT | MI | | 08/28/2024 | 8.410 | 192,188 | | 360,000 |
| 100164901 | MADISON | OH | | 08/28/2024 | 8.250 | 149,112 | | 240,000 |
| 100164904 | FALLSBURG | NY | | 08/28/2024 | 7.350 | 376,012 | | 520,000 |
| 100164905 | CARBONDALE | PA | | 08/28/2024 | 8.320 | 193,820 | | 252,000 |
| 100164907 | FALLSBURG | NY | | 08/28/2024 | 7.350 | 376,012 | | 520,000 |
| 100164908 | INDIANAPOLIS | IN | | 08/28/2024 | 8.060 | 247,626 | | 325,000 |
| 100164909 | DOVER | DE | | 08/28/2024 | 7.600 | 219,623 | | 318,000 |
| 100164910 | DOVER | DE | | 08/28/2024 | 7.600 | 220,053 | | 325,000 |
| 100164911 | SYRACUSE | NY | | 08/28/2024 | 8.040 | 190,971 | | 245,000 |
| 100164917 | DOLTON | IL | | 08/28/2024 | 8.250 | 143,910 | | 180,000 |
| 100164918 | CATSKILL | NY | | 08/28/2024 | 7.650 | 221,915 | | 290,000 |
| 100164919 | DOLTON | IL | | 08/28/2024 | 8.050 | 155,800 | | 190,000 |
| 100164920 | CHICAGO | IL | | 08/28/2024 | 8.150 | 200,084 | | 297,555 |
| 100164922 | HACKETTSTOWN | NJ | | 08/28/2024 | 7.140 | 305,265 | | 557,000 |
| 100164923 | PATERSON | NJ | | 08/28/2024 | 7.990 | 356,825 | | 528,000 |
| 100164924 | PHILADELPHIA | PA | | 08/28/2024 | 7.950 | 319,253 | | 420,000 |
| 100164925 | DOVER | DE | | 08/28/2024 | 7.580 | 217,559 | | 325,000 |
| 100164929 | BRIDGEPORT | CT | | 08/28/2024 | 7.750 | 304,050 | | 410,000 |
| 100164931 | PHILADELPHIA | PA | | 08/28/2024 | 7.550 | 202,098 | | 325,000 |
| 100164932 | TOWNSEND | DE | | 08/28/2024 | 7.580 | 227,816 | | 345,000 |
| 100164933 | PHILADELPHIA | PA | | 08/28/2024 | 7.405 | 253,011 | | 410,000 |
| 100164934 | PHILADELPHIA | PA | | 08/28/2024 | 7.830 | 198,365 | | 325,000 |
| 100164936 | PHILADELPHIA | PA | | 08/28/2024 | 7.840 | 157,475 | | 254,000 |
| 100164940 | WOODBURY | NY | | 08/28/2024 | 8.290 | 266,513 | | 345,000 |
| 100164941 | LYNWOOD | IL | | 08/28/2024 | 8.200 | 174,070 | | 260,000 |
| 100164942 | ARCHBALD | PA | | 08/28/2024 | 7.580 | 145,851 | | 203,000 |
| 100164943 | KERHONKSON | NY | | 08/28/2024 | 7.840 | 146,175 | | 220,000 |
| 100164945 | BROCKTON | MA | | 08/28/2024 | 7.220 | 400,998 | | 650,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164946 | HANOVER TOWNSHIP | PA | | 08/28/2024 | 8.130 | 276,669 | | 360,000 |
| 100164951 | PHILADELPHIA | NLD | | 08/28/2024 | 7.805 | 218,666 | | 355,000 |
| 100164953 | SACRAMENTO | GBR | | 08/28/2024 | 7.380 | 238,542 | | 425,000 |
| 100164954 | WOODSTOCK | NLD | | 08/28/2024 | 7.990 | 442,855 | | 615,000 |
| 100164955 | BETHLEHEM | PA | | 08/28/2024 | 7.600 | 149,025 | | 225,000 |
| 100164956 | FORT PIERCE | NLD | | 08/28/2024 | 8.210 | 187,496 | | 255,000 |
| 100164957 | HILO | HI | | 08/28/2024 | 7.490 | 492,148 | | 610,000 |
| 100164959 | SHARON HILL | NLD | | 08/28/2024 | 7.490 | 146,946 | | 190,000 |
| 100164960 | SOUTHAMPTON | GBR | | 08/28/2024 | 7.200 | 1,958,115 | | 2,975,000 |
| 100164961 | HOMESTEAD | PA | | 08/28/2024 | 7.740 | 143,691 | | 215,000 |
| 100164962 | CLEVELAND | GBR | | 08/28/2024 | 8.350 | 157,208 | | 255,000 |
| 100164964 | CYPRESS | CA | | 08/28/2024 | 8.325 | 761,346 | | 1,400,000 |
| 100164965 | MCLEAN | VA | | 08/28/2024 | 7.749 | 1,412,690 | | 3,050,000 |
| 100164966 | SMITHFIELD | GBR | | 08/28/2024 | 8.874 | 202,684 | | 250,000 |
| 100164967 | RIVIERA BEACH | GBR | | 08/28/2024 | 8.374 | 376,173 | | 495,000 |
| 100164968 | BOCA RATON | GBR | | 08/28/2024 | 8.999 | 229,049 | | 310,000 |
| 100164969 | LOWELL | MA | | 08/28/2024 | 8.125 | 553,597 | | 735,000 |
| 100164970 | COCOA | FL | | 08/28/2024 | 7.749 | 169,321 | | 213,000 |
| 100164971 | ESTERO | NLD | | 08/28/2024 | 7.499 | 1,033,428 | | 1,340,000 |
| 100164972 | COLD SPRING HARBOR | NY | | 08/28/2024 | 8.499 | 2,219,501 | | 2,675,000 |
| 100164973 | YONKERS | NY | | 08/28/2024 | 7.999 | 577,850 | | 700,000 |
| 100164974 | MOUNT ANGEL | OR | | 08/28/2024 | 7.999 | 369,068 | | 635,000 |
| 100164975 | ESCONDIDO | CA | | 08/28/2024 | 9.624 | 1,454,742 | | 1,850,000 |
| 100164976 | EDISON | NJ | | 08/28/2024 | 7.624 | 487,753 | | 685,000 |
| 100164977 | MIAMI | FL | | 08/28/2024 | 8.124 | 451,475 | | 525,000 |
| 100164978 | POUGHKEEPSIE | NY | | 08/28/2024 | 7.999 | 374,586 | | 450,000 |
| 100164979 | PARRISH | FL | | 08/28/2024 | 8.624 | 296,340 | | 372,000 |
| 100164980 | KISSIMMEE | FL | | 08/28/2024 | 8.999 | 374,368 | | 500,000 |
| 100164981 | OCRACOKE | NC | | 08/28/2024 | 6.999 | 244,743 | | 515,000 |
| 100164983 | POUND RIDGE | NY | | 08/28/2024 | 9.249 | 745,526 | | 910,000 |
| 100164984 | TOPEKA | KS | | 08/28/2024 | 8.374 | 147,822 | | 176,000 |
| 100164985 | NORTH LAS VEGAS | NV | | 08/28/2024 | 7.124 | 257,168 | | 504,000 |
| 100164986 | HERNANDO BEACH | FL | | 08/28/2024 | 7.874 | 420,440 | | 813,000 |
| 100164987 | STERLING HEIGHTS | MI | | 08/28/2024 | 8.749 | 183,737 | | 240,000 |
| 100164988 | HARLINGEN | TX | | 08/28/2024 | 8.499 | 185,768 | | 243,000 |
| 100164990 | LAKEVILLE | PA | | 08/28/2024 | 8.499 | 229,418 | | 291,000 |
| 100164991 | ORLANDO | FL | | 08/28/2024 | 7.749 | 287,278 | | 365,000 |
| 100164992 | TOBYHANNA | PA | | 08/28/2024 | 7.999 | 303,781 | | 350,000 |
| 100164993 | OAKLYN | NJ | | 08/28/2024 | 7.499 | 251,438 | | 330,000 |
| 100164994 | AUSTELL | GA | | 08/28/2024 | 8.374 | 192,608 | | 318,000 |
| 100164995 | SAN ANTONIO | TX | | 08/28/2024 | 9.624 | 296,696 | | 360,000 |
| 100164996 | SAINT AUGUSTINE | FL | | 08/28/2024 | 7.124 | 488,639 | | 640,000 |
| 100164997 | FORT LAUDERDALE | FL | | 08/28/2024 | 8.499 | 287,935 | | 370,000 |
| 100164998 | PHOENIX | AZ | | 08/28/2024 | 7.999 | 1,037,050 | | 1,337,500 |
| 100164999 | PALM COAST | FL | | 08/28/2024 | 7.624 | 387,395 | | 486,000 |
| 100165000 | CHICAGO | IL | | 08/28/2024 | 8.499 | 223,004 | | 279,900 |
| 100165001 | FORT WORTH | TX | | 08/28/2024 | 6.999 | 277,009 | | 370,000 |
| 100165002 | PITTSFIELD | MA | | 08/28/2024 | 8.749 | 227,801 | | 285,000 |
| 100165005 | MONROE | NY | | 08/28/2024 | 8.999 | 472,942 | | 610,000 |
| 100165006 | AVENTURA | FL | | 08/28/2024 | 7.124 | 318,106 | | 427,000 |
| 100165007 | DEER PARK | NY | | 08/28/2024 | 7.749 | 512,319 | | 680,000 |
| 100165008 | SAN ANTONIO | TX | | 08/28/2024 | 7.624 | 188,176 | | 283,000 |
| 100165011 | LAGUNA HILLS | CA | | 08/28/2024 | 7.374 | 2,053,471 | | 2,700,000 |
| 100165012 | PRINCESS ANNE | MD | | 08/28/2024 | 7.375 | 148,065 | | 195,000 |
| 100165013 | LITHIA | FL | | 08/28/2024 | 7.374 | 382,065 | | 470,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165014 | PEMBROKE PINES | FL | | 08/28/2024 | 8.249 | 348,600 | | 412,000 |
| 100165015 | UNION | NJ | | 08/28/2024 | 7.999 | 449,899 | | 585,000 |
| 100165016 | MILL VALLEY | CA | | 08/28/2024 | 8.500 | 2,036,746 | | 2,460,000 |
| 100165017 | GAINESVILLE | FL | | 08/28/2024 | 8.624 | 145,800 | | 215,000 |
| 100165018 | CHARLOTTE | NC | | 08/28/2024 | 7.749 | 251,742 | | 350,000 |
| 100165019 | LAWRENCEVILLE | GA | | 08/28/2024 | 7.499 | 231,346 | | 304,000 |
| 100165020 | KANSAS CITY | MO | | 08/28/2024 | 7.249 | 504,145 | | 618,000 |
| 100165021 | PEARLAND | TX | | 08/28/2024 | 8.625 | 226,915 | | 300,000 |
| 100165022 | BALTIMORE | MD | | 08/28/2024 | 7.249 | 254,514 | | 340,000 |
| 100165023 | RIVERBANK | CA | | 08/28/2024 | 7.500 | 280,039 | | 350,000 |
| 100165024 | CLE ELUM | WA | | 08/28/2024 | 7.499 | 244,034 | | 650,000 |
| 100165025 | NEWPORT BEACH | CA | | 08/28/2024 | 8.875 | 1,573,864 | | 3,300,000 |
| 100165026 | GRAY | GA | | 08/28/2024 | 7.625 | 331,377 | | 428,000 |
| 100165027 | BILLINGS | MT | | 08/28/2024 | 9.375 | 332,987 | | 640,000 |
| 100165028 | NEWTON | NJ | | 08/28/2024 | 7.500 | 308,195 | | 398,000 |
| 100165029 | DELAND | FL | | 08/28/2024 | 8.624 | 437,759 | | 512,000 |
| 100165030 | COLUMBUS | OH | | 08/28/2024 | 7.874 | 181,554 | | 215,000 |
| 100165031 | MORGAN HILL | CA | | 08/28/2024 | 7.625 | 1,183,480 | | 1,500,000 |
| 100165032 | MARIETTA | GA | | 08/28/2024 | 7.374 | 953,485 | | 1,450,000 |
| 100165033 | LORTON | VA | | 08/28/2024 | 7.500 | 569,570 | | 735,000 |
| 100165034 | HOUSTON | TX | | 08/28/2024 | 8.499 | 225,201 | | 267,000 |
| 100165035 | UPLAND | CA | | 08/28/2024 | 7.999 | 401,158 | | 560,000 |
| 100165036 | BALTIMORE | MD | | 08/28/2024 | 10.624 | 1,068,998 | | 1,350,000 |
| 100165038 | MILL VALLEY | CA | | 08/28/2024 | 7.625 | 1,627,330 | | 1,975,000 |
| 100165039 | CARLSBAD | CA | | 08/28/2024 | 7.625 | 1,570,152 | | 2,555,000 |
| 100165040 | KEYSTONE | CO | | 08/28/2024 | 7.625 | 466,201 | | 585,000 |
| 100165041 | LEAGUE CITY | TX | | 08/28/2024 | 8.125 | 271,731 | | 345,000 |
| 100165042 | STATEN ISLAND | NY | | 08/28/2024 | 8.000 | 684,162 | | 1,355,000 |
| 100165043 | CAMANO ISLAND | WA | | 08/28/2024 | 7.875 | 401,174 | | 530,000 |
| 100165044 | SAN ANTONIO | TX | | 08/28/2024 | 8.249 | 224,414 | | 281,000 |
| 100165045 | LOS ANGELES | CA | | 08/28/2024 | 7.750 | 660,980 | | 1,280,000 |
| 100165046 | BEDFORD | OH | | 08/28/2024 | 8.250 | 161,249 | | 205,000 |
| 100165047 | LOS ANGELES | CA | | 08/28/2024 | 7.125 | 2,331,497 | | 3,832,000 |
| 100165048 | PEMBROKE PINES | GBR | | 08/28/2024 | 7.125 | 491,751 | | 830,000 |
| 100165049 | YUCCA VALLEY | GBR | | 08/28/2024 | 8.624 | 477,000 | | 560,000 |
| 100165050 | LANSING | GBR | | 08/28/2024 | 9.125 | 211,390 | | 270,000 |
| 100165051 | TIGARD | OR | | 08/28/2024 | 9.124 | 413,195 | | 480,000 |
| 100165052 | LONG BEACH | CA | | 08/28/2024 | 7.250 | 1,266,800 | | 1,600,000 |
| 100165053 | LOS ANGELES | CA | | 08/28/2024 | 6.999 | 1,633,435 | | 2,450,000 |
| 100165054 | WADDELL | AZ | | 08/28/2024 | 7.625 | 563,128 | | 685,000 |
| 100165056 | MAYWOOD | NJ | | 08/28/2024 | 7.750 | 250,848 | | 705,000 |
| 100165057 | CHINO HILLS | CA | | 08/28/2024 | 7.500 | 156,067 | | 550,000 |
| 100165059 | SAN JACINTO | CA | | 08/28/2024 | 8.375 | 381,337 | | 525,000 |
| 100165060 | EDISON | NJ | | 08/28/2024 | 8.000 | 448,974 | | 650,000 |
| 100165061 | MILLVILLE | NJ | | 08/28/2024 | 9.124 | 176,239 | | 210,000 |
| 100165062 | EAGLE | ID | | 08/28/2024 | 8.000 | 1,087,268 | | 1,740,000 |
| 100165063 | CHINO | CA | | 08/28/2024 | 7.625 | 328,928 | | 965,000 |
| 100165066 | NORTH PORT | FL | | 08/28/2024 | 9.874 | 186,046 | | 219,000 |
| 100165067 | MIAMI | FL | | 08/28/2024 | 8.874 | 153,888 | | 200,000 |
| 100165068 | VINELAND | NJ | | 08/28/2024 | 8.999 | 369,850 | | 415,000 |
| 100165069 | PIXLEY | CA | | 08/28/2024 | 8.500 | 251,805 | | 335,000 |
| 100165070 | ALICE | TX | | 08/28/2024 | 8.875 | 214,031 | | 246,000 |
| 100165071 | SUGARLOAF | CA | | 08/28/2024 | 7.500 | 294,982 | | 435,000 |
| 100165072 | MASPETH | NY | | 08/28/2024 | 7.124 | 858,765 | | 1,425,000 |
| 100165073 | OWINGS MILLS | MD | | 08/28/2024 | 8.374 | 377,978 | | 470,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165074 | EL PASO | TX | | 08/28/2024 | 7.500 | 179,331 | | 246,000 |
| 100165075 | PHILADELPHIA | PA | | 08/28/2024 | 7.875 | 162,323 | | 290,000 |
| 100165076 | FORT MYERS | FL | | 08/28/2024 | 8.749 | 187,519 | | 245,000 |
| 100165077 | ROSWELL | GA | | 08/28/2024 | 8.624 | 274,206 | | 321,000 |
| 100165079 | FLUSHING | NY | | 08/28/2024 | 7.374 | 792,284 | | 1,295,000 |
| 100165080 | SAN ANTONIO | TX | | 08/28/2024 | 7.500 | 201,552 | | 247,000 |
| 100165081 | STATEN ISLAND | NY | | 08/28/2024 | 8.374 | 279,731 | | 375,000 |
| 100165082 | TRACY | CA | | 08/28/2024 | 6.999 | 279,693 | | 770,000 |
| 100165083 | PHILADELPHIA | PA | | 08/28/2024 | 6.999 | 168,893 | | 225,000 |
| 100165084 | MANSFIELD TOWNSHIP | NJ | | 08/28/2024 | 8.749 | 411,806 | | 565,000 |
| 100165085 | ATLANTA | GA | | 08/28/2024 | 8.624 | 1,497,120 | | 1,900,000 |
| 100165090 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 181,817 | | 735,186 |
| 100165093 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 355,035 | | 1,029,260 |
| 100165094 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 246,088 | | 654,984 |
| 100165098 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.540 | 171,431 | | 521,314 |
| 100165101 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.440 | 2,028,774 | | 6,683,509 |
| 100165104 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 198,051 | | 588,149 |
| 100165105 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 175,206 | | 470,519 |
| 100165107 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.690 | 1,562,174 | | 6,015,158 |
| 100165110 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.590 | 283,590 | | 975,792 |
| 100165115 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 225,276 | | 828,755 |
| 100165116 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.690 | 596,460 | | 1,684,244 |
| 100165118 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 297,686 | | 1,002,526 |
| 100165119 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.690 | 269,827 | | 761,920 |
| 100165120 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.690 | 236,690 | | 668,351 |
| 100165121 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 200,888 | | 668,351 |
| 100165123 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 171,178 | | 454,479 |
| 100165124 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.690 | 236,690 | | 668,351 |
| 100165125 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 255,817 | | 828,755 |
| 100165127 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 189,352 | | 614,883 |
| 100165134 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 299,324 | | 802,021 |
| 100165135 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 174,103 | | 620,230 |
| 100165136 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 264,068 | | 882,223 |
| 100165138 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 432,805 | | 2,005,053 |
| 100165139 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 186,742 | | 494,580 |
| 100165140 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 361,599 | | 995,843 |
| 100165142 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.490 | 180,956 | | 695,085 |
| 100165143 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 190,844 | | 507,947 |
| 100165144 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 168,745 | | 481,213 |
| 100165146 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 181,547 | | 588,149 |
| 100165148 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 307,697 | | 868,856 |
| 100165158 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.590 | 215,342 | | 681,718 |
| 100165165 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.690 | 538,301 | | 1,737,712 |
| 100165166 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.790 | 309,554 | | 1,203,032 |
| 100165167 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 435,510 | | 1,229,766 |
| 100165169 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 214,556 | | 695,085 |
| 100165172 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 196,201 | | 641,617 |
| 100165173 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 331,366 | | 935,691 |
| 100165174 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.540 | 405,755 | | 1,069,361 |
| 100165175 | S-GRAVENHAGE | NLD | | 08/28/2024 | 5.450 | 236,352 | | 487,286 |
| 100165176 | TILBURG | NLD | | 08/28/2024 | 5.900 | 354,194 | | 793,015 |
| 100165178 | ROTTERDAM | NLD | | 08/28/2024 | 5.500 | 583,379 | | 1,558,378 |
| 100165179 | VLAARDINGEN | NLD | | 08/28/2024 | 5.300 | 177,792 | | 556,502 |
| 100165182 | LELYSTAD | NLD | | 08/28/2024 | 5.950 | 231,685 | | 580,153 |
| 100165184 | STRIJEN | NLD | | 08/28/2024 | 5.650 | 232,018 | | 774,650 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165185 | FERWERT | NLD. | | 08/28/2024 | 5.500 | 180,014 | | 545,372 |
| 100165186 | AMSTERDAM | NLD. | | 08/28/2024 | 5.600 | 1,205,649 | | 3,728,561 |
| 100165187 | AMSTERDAM | NLD. | | 08/28/2024 | 5.500 | 490,038 | | 1,462,486 |
| 100165188 | ROERMOND | NLD. | | 08/28/2024 | 5.800 | 337,526 | | 901,533 |
| 100165190 | ROERMOND | NLD. | | 08/28/2024 | 6.050 | 400,031 | | 1,001,703 |
| 100165192 | ARNHEM | NLD. | | 08/28/2024 | 5.550 | 555,599 | | 1,592,650 |
| 100165193 | ALPEN AAN DEN RIJN | NLD. | | 08/28/2024 | 5.650 | 358,361 | | 957,183 |
| 100165194 | AMSTERDAM | NLD. | | 08/28/2024 | 5.650 | 2,312,402 | | 6,243,948 |
| 100165196 | ROTTERDAM | NLD. | | 08/28/2024 | 5.550 | 708,388 | | 1,892,105 |
| 100165197 | UTRECHT | NLD. | | 08/28/2024 | 4.560 | 273,561 | | 730,682 |
| 100165199 | UTRECHT | NLD. | | 08/28/2024 | 4.680 | 570,482 | | 1,523,758 |
| 100165201 | MEEDEN | NLD. | | 08/28/2024 | 5.550 | 188,904 | | 518,660 |
| 100165202 | SCHIEDAM | NLD. | | 08/28/2024 | 6.050 | 237,518 | | 594,761 |
| 100165204 | LELYSTAD | NLD. | | 08/28/2024 | 5.800 | 228,351 | | 609,926 |
| 100165205 | S-GRAVENHAGE | NLD. | | 08/28/2024 | 5.450 | 476,037 | | 2,218,661 |
| 100165206 | LELYSTAD | NLD. | | 08/28/2024 | 5.700 | 366,695 | | 979,443 |
| 100165207 | HEERLEN | NLD. | | 08/28/2024 | 5.500 | 272,243 | | 779,102 |
| 100165210 | HILVERSUM | NLD. | | 08/28/2024 | 5.450 | 250,019 | | 946,053 |
| 100165212 | APELDOORN | NLD. | | 08/28/2024 | 5.550 | 583,379 | | 1,569,335 |
| 100165213 | AMSTERDAM | NLD. | | 08/28/2024 | 5.450 | 386,697 | | 1,291,084 |
| 100165214 | TILBURG | NLD. | | 08/28/2024 | 5.550 | 267,243 | | 723,452 |
| 100165215 | HAELEN | NLD. | | 08/28/2024 | 5.600 | 888,958 | | 2,392,959 |
| 100165216 | DIEMEN | NLD. | | 08/28/2024 | 5.500 | 431,145 | | 1,235,434 |
| 100165217 | KERKRADE | NLD. | | 08/28/2024 | 5.600 | 483,371 | | 1,291,084 |
| 100165218 | GRONINGEN | NLD. | | 08/28/2024 | 5.450 | 222,240 | | 968,313 |
| 100165219 | S-GRAVENHAGE | NLD. | | 08/28/2024 | 5.600 | 755,614 | | 2,370,697 |
| 100165220 | DRACHTEN | NLD. | | 08/28/2024 | 5.600 | 479,204 | | 1,279,954 |
| 100165221 | AMSTERDAM | GBR. | | 08/28/2024 | 5.750 | 1,244,541 | | 3,339,010 |
| 100165222 | GRONINGEN | GBR. | | 08/28/2024 | 5.500 | 272,243 | | 779,102 |
| 100165223 | GRONINGEN | NLD. | | 08/28/2024 | 5.600 | 441,701 | | 1,179,783 |
| 100165224 | ROTTERDAM | NLD. | | 08/28/2024 | 5.450 | 305,579 | | 1,050,675 |
| 100165225 | GRONINGEN | NLD. | | 08/28/2024 | 5.500 | 333,359 | | 968,313 |
| 100165226 | ROTTERDAM | NLD. | | 08/28/2024 | 5.540 | 577,545 | | 1,446,209 |
| 100165228 | QUEEN CREEK | AZ. | | 08/29/2024 | 9.999 | 387,118 | | 586,000 |
| 100165229 | BALTIMORE | MD. | | 08/29/2024 | 8.250 | 450,339 | | 550,000 |
| 100165230 | RIVERSIDE | CA. | | 08/29/2024 | 7.750 | 500,549 | | 700,000 |
| 100165234 | BOYNTON BEACH | FL. | | 08/29/2024 | 7.125 | 713,061 | | 1,000,000 |
| 100165235 | NEWPORT NEWS | VA. | | 08/29/2024 | 7.999 | 268,003 | | 345,000 |
| 100165237 | LONG BEACH | CA. | | 08/29/2024 | 7.125 | 338,082 | | 550,000 |
| 100165238 | FANWOOD | NJ. | | 08/29/2024 | 7.999 | 407,994 | | 530,000 |
| 100165240 | BIRMINGHAM | AL. | | 08/29/2024 | 7.250 | 272,765 | | 341,000 |
| 100165241 | CUYAHOGA FALLS | OH. | | 08/29/2024 | 7.375 | 148,957 | | 200,000 |
| 100165243 | BAYTOWN | TX. | | 08/29/2024 | 6.750 | 186,174 | | 300,000 |
| 100165244 | RIDGEFIELD | NJ. | | 08/29/2024 | 8.250 | 489,310 | | 645,000 |
| 100165245 | DAVENPORT | FL. | | 08/29/2024 | 7.250 | 271,804 | | 359,000 |
| 100165248 | CANTERBURY | NH. | | 08/29/2024 | 7.499 | 381,826 | | 580,000 |
| 100165249 | COMMERCE CITY | CO. | | 08/29/2024 | 7.750 | 492,902 | | 619,000 |
| 100165250 | CLEARWATER | FL. | | 08/29/2024 | 7.250 | 301,064 | | 380,000 |
| 100165251 | FORT MYERS | FL. | | 08/29/2024 | 7.999 | 169,464 | | 203,000 |
| 100165252 | MOORESVILLE | IN. | | 08/29/2024 | 8.125 | 164,792 | | 206,000 |
| 100165253 | WEST HAVEN | UT. | | 08/29/2024 | 8.999 | 265,851 | | 730,000 |
| 100165255 | BONITA SPRINGS | FL. | | 08/29/2024 | 7.625 | 359,930 | | 455,000 |
| 100165257 | JURUPA VALLEY | CA. | | 08/29/2024 | 7.999 | 652,714 | | 840,000 |
| 100165259 | POOLESVILLE | MD. | | 08/29/2024 | 7.999 | 257,835 | | 333,000 |
| 100165260 | MARYSVILLE | CA. | | 08/29/2024 | 8.499 | 148,960 | | 320,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165261 | FORT WORTH | TX | | 08/29/2024 | 7.499 | 169,265 | | 313,000 |
| 100165262 | LAS VEGAS | NV | | 08/29/2024 | 7.125 | 322,049 | | 425,000 |
| 100165263 | PALMDALE | CA | | 08/29/2024 | 7.375 | 326,005 | | 420,000 |
| 100165264 | BALTIMORE | MD | | 08/29/2024 | 7.499 | 210,136 | | 310,000 |
| 100165265 | RENO | NV | | 08/29/2024 | 7.125 | 346,259 | | 457,000 |
| 100165266 | TAMPA | FL | | 08/29/2024 | 6.999 | 357,534 | | 785,000 |
| 100165268 | LOS ANGELES | CA | | 08/29/2024 | 7.499 | 383,133 | | 501,000 |
| 100165269 | WILLOWS | CA | | 08/29/2024 | 8.250 | 482,200 | | 630,000 |
| 100165271 | TEXAS CITY | TX | | 08/29/2024 | 6.750 | 288,860 | | 393,000 |
| 100165272 | ATLANTA | GA | | 08/29/2024 | 7.125 | 178,727 | | 232,000 |
| 100165274 | GARLAND | TX | | 08/29/2024 | 7.625 | 181,436 | | 249,800 |
| 100165276 | FORT LAUDERDALE | FL | | 08/29/2024 | 6.750 | 445,819 | | 665,000 |
| 100165277 | HOUSTON | TX | | 08/29/2024 | 6.999 | 222,509 | | 280,000 |
| 100165278 | NATIONAL CITY | CA | | 08/29/2024 | 7.625 | 337,553 | | 700,000 |
| 100165280 | FORT LAUDERDALE | FL | | 08/29/2024 | 7.999 | 371,224 | | 470,000 |
| 100165282 | WELLINGTON | FL | | 08/29/2024 | 7.999 | 511,918 | | 760,000 |
| 100165283 | CLEVELAND | OH | | 08/29/2024 | 7.625 | 189,077 | | 250,000 |
| 100165285 | KISSIMMEE | FL | | 08/29/2024 | 7.125 | 272,878 | | 345,000 |
| 100165286 | LOS ANGELES | CA | | 08/29/2024 | 8.999 | 793,824 | | 1,002,000 |
| 100165289 | LOS ANGELES | CA | | 08/29/2024 | 7.999 | 379,125 | | 1,050,000 |
| 100165296 | BALTIMORE | MD | | 08/29/2024 | 6.999 | 137,398 | | 200,000 |
| 100165297 | ATLANTA | GA | | 08/29/2024 | 8.999 | 156,173 | | 218,000 |
| 100165299 | MODESTO | CA | | 08/29/2024 | 6.750 | 171,030 | | 345,000 |
| 100165300 | MELBOURNE | FL | | 08/29/2024 | 7.125 | 154,625 | | 470,000 |
| 100165302 | ATLANTA | GA | | 08/29/2024 | 7.875 | 540,124 | | 660,000 |
| 100165303 | DORCHESTER | MA | | 08/29/2024 | 7.875 | 343,900 | | 1,080,000 |
| 100165305 | WOODBRIDGE | VA | | 08/29/2024 | 8.625 | 450,072 | | 590,000 |
| 100165306 | RICHMOND | CA | | 08/29/2024 | 8.499 | 439,703 | | 950,000 |
| 100165307 | GLENARDEN | MD | | 08/29/2024 | 7.875 | 332,088 | | 420,000 |
| 100165308 | LOS ANGELES | CA | | 08/29/2024 | 6.999 | 278,647 | | 655,000 |
| 100165309 | ROCKPORT | TX | | 08/29/2024 | 9.125 | 526,986 | | 632,000 |
| 100165310 | LYNNWOOD | WA | | 08/29/2024 | 7.999 | 291,914 | | 390,000 |
| 100165311 | NEW HAVEN | CT | | 08/29/2024 | 7.999 | 226,908 | | 278,000 |
| 100165312 | CERES | CA | | 08/29/2024 | 6.750 | 166,955 | | 340,000 |
| 100165313 | LOS ANGELES | CA | | 08/29/2024 | 6.499 | 1,226,241 | | 1,530,000 |
| 100165314 | EL CAJON | CA | | 08/29/2024 | 8.499 | 869,473 | | 1,200,000 |
| 100165315 | CHARLESTON | SC | | 08/29/2024 | 7.250 | 184,772 | | 970,000 |
| 100165316 | LAS VEGAS | NV | | 08/29/2024 | 7.125 | 592,146 | | 725,000 |
| 100165317 | NORTH MIAMI | FL | | 08/29/2024 | 8.999 | 271,835 | | 790,000 |
| 100165318 | BOULDER | CO | | 08/29/2024 | 7.125 | 617,537 | | 1,227,000 |
| 100165319 | CHICAGO | IL | | 08/29/2024 | 8.125 | 299,422 | | 375,000 |
| 100165320 | DOVER | DE | | 08/29/2024 | 8.999 | 140,696 | | 275,000 |
| 100165321 | TULARE | CA | | 08/29/2024 | 7.999 | 319,440 | | 375,000 |
| 100165322 | MARYSVILLE | GBR | | 08/29/2024 | 8.750 | 403,108 | | 500,000 |
| 100165323 | MIDDLETOWN | GBR | | 08/29/2024 | 8.999 | 480,991 | | 565,000 |
| 100165324 | SCOTTSDALE | GBR | | 08/29/2024 | 7.375 | 318,845 | | 440,000 |
| 100165325 | LOS ANGELES | GBR | | 08/29/2024 | 8.625 | 447,314 | | 550,000 |
| 100165326 | OVIEDO | FL | | 08/29/2024 | 8.999 | 244,085 | | 367,000 |
| 100165327 | OCALA | GBR | | 08/29/2024 | 7.875 | 302,884 | | 375,000 |
| 100165328 | EL CAJON | GBR | | 08/29/2024 | 7.750 | 759,980 | | 981,000 |
| 100165329 | LANCASTER | GBR | | 08/29/2024 | 9.125 | 485,344 | | 555,000 |
| 100165330 | LANCASTER | GBR | | 08/29/2024 | 10.375 | 236,632 | | 314,000 |
| 100165331 | OSAGE BEACH | MO | | 08/29/2024 | 8.375 | 993,524 | | 1,150,000 |
| 100165332 | EAST POINT | GA | | 08/29/2024 | 9.625 | 533,133 | | 570,000 |
| 100165333 | WINCHESTER | VA | | 08/29/2024 | 7.499 | 179,724 | | 225,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165334 | OVIEDO | FL | | 08/29/2024 | 7.125 | 153,563 | | 356,000 |
| 100165335 | NORFOLK | VA | | 08/29/2024 | 9.125 | 190,173 | | 254,000 |
| 100165337 | FALLBROOK | CA | | 08/29/2024 | 9.125 | 1,100,336 | | 1,180,000 |
| 100165338 | GRAND RAPIDS | MI | | 08/29/2024 | 8.250 | 522,329 | | 620,000 |
| 100165339 | WHITTIER | CA | | 08/29/2024 | 9.625 | 765,985 | | 865,000 |
| 100165340 | BAKERSFIELD | CA | | 08/29/2024 | 8.999 | 384,896 | | 406,000 |
| 100165341 | BAKERSFIELD | CA | | 08/29/2024 | 8.875 | 310,593 | | 326,000 |
| 100165342 | HOUSTON | TX | | 08/29/2024 | 8.499 | 337,964 | | 400,000 |
| 100165343 | TIGARD | OR | | 08/29/2024 | 9.875 | 545,587 | | 660,000 |
| 100165344 | TOMBALL | TX | | 08/29/2024 | 7.125 | 410,266 | | 525,000 |
| 100165345 | SMITHFIELD | NC | | 08/29/2024 | 8.125 | 476,511 | | 545,000 |
| 100165346 | RICHMOND | TX | | 08/29/2024 | 6.625 | 215,926 | | 359,000 |
| 100165347 | SIMI VALLEY | CA | | 08/29/2024 | 6.999 | 1,383,677 | | 1,690,000 |
| 100165348 | TEMECULA | CA | | 08/29/2024 | 7.999 | 1,261,219 | | 1,725,000 |
| 100165349 | BENSENVILLE | IL | | 08/29/2024 | 7.750 | 346,848 | | 400,000 |
| 100165351 | HOUSTON | TX | | 08/29/2024 | 8.999 | 421,413 | | 525,000 |
| 100165352 | VERNAL | UT | | 08/29/2024 | 7.875 | 681,921 | | 830,000 |
| 100165353 | LIBERTY HILL | TX | | 08/29/2024 | 7.499 | 421,172 | | 526,000 |
| 100165354 | KENNER | LA | | 08/29/2024 | 7.750 | 146,462 | | 202,000 |
| 100165355 | MURRIETA | CA | | 08/29/2024 | 7.999 | 693,465 | | 835,000 |
| 100165356 | BOYNTON BEACH | FL | | 08/29/2024 | 8.999 | 414,461 | | 450,000 |
| 100165358 | NEW BRITAIN | CT | | 08/29/2024 | 8.875 | 314,313 | | 370,000 |
| 100165359 | YUKON | OK | | 08/29/2024 | 8.750 | 195,442 | | 215,000 |
| 100165360 | BRIDGEPORT | CT | | 08/29/2024 | 8.625 | 374,311 | | 458,000 |
| 100165361 | LITTLE ELM | TX | | 08/29/2024 | 6.999 | 320,034 | | 435,000 |
| 100165362 | OCALA | FL | | 08/29/2024 | 8.999 | 265,523 | | 280,000 |
| 100165363 | LOS ANGELES | CA | | 08/29/2024 | 8.999 | 602,316 | | 760,000 |
| 100165364 | MENIFEE | CA | | 08/29/2024 | 6.999 | 461,404 | | 762,000 |
| 100165365 | MANOR | TX | | 08/29/2024 | 8.875 | 303,106 | | 348,000 |
| 100165366 | ALTAMONTE SPRINGS | FL | | 08/29/2024 | 7.999 | 379,558 | | 465,000 |
| 100165367 | UPPER MARLBORO | MD | | 08/29/2024 | 7.499 | 600,061 | | 730,000 |
| 100165368 | ORLANDO | FL | | 08/29/2024 | 6.875 | 352,473 | | 440,000 |
| 100165369 | MELBOURNE | FL | | 08/29/2024 | 8.999 | 329,840 | | 600,000 |
| 100165370 | RICHMOND | VA | | 08/29/2024 | 7.999 | 163,155 | | 202,000 |
| 100165371 | MCDONOUGH | GA | | 08/29/2024 | 8.750 | 757,107 | | 905,000 |
| 100165372 | ROCKLAND | MA | | 08/29/2024 | 8.999 | 506,198 | | 600,000 |
| 100165373 | MYRTLE BEACH | SC | | 08/29/2024 | 8.250 | 242,097 | | 291,000 |
| 100165376 | SAVAGE | MD | | 08/29/2024 | 7.990 | 355,918 | | 439,000 |
| 100165377 | LA MARQUE | TX | | 08/29/2024 | 7.625 | 311,556 | | 405,000 |
| 100165378 | WOODSTOCK | GA | | 08/29/2024 | 6.875 | 346,216 | | 495,000 |
| 100165379 | WESTFIELD | IN | | 08/29/2024 | 7.500 | 224,475 | | 295,000 |
| 100165380 | SOUTH PADRE ISLAND | TX | | 08/29/2024 | 7.500 | 265,978 | | 350,000 |
| 100165381 | OKLAHOMA CITY | OK | | 08/29/2024 | 7.500 | 212,299 | | 303,000 |
| 100165382 | LANCASTER | PA | | 08/29/2024 | 7.250 | 204,533 | | 255,000 |
| 100165383 | ORANGE | CA | | 08/29/2024 | 7.990 | 368,031 | | 540,000 |
| 100165384 | ROCKFORD | IL | | 08/29/2024 | 7.500 | 215,762 | | 280,000 |
| 100165385 | CHESAPEAKE | VA | | 08/29/2024 | 7.625 | 228,713 | | 321,500 |
| 100165386 | LOWA CITY | IA | | 08/29/2024 | 7.375 | 225,714 | | 302,000 |
| 100165387 | CELINA | TX | | 08/29/2024 | 7.990 | 247,954 | | 345,000 |
| 100165388 | DALLAS | TX | | 08/29/2024 | 7.250 | 214,796 | | 285,000 |
| 100165389 | SAVANNAH | GA | | 08/29/2024 | 7.375 | 290,086 | | 380,000 |
| 100165390 | WASHINGTON | DC | | 08/29/2024 | 7.500 | 433,575 | | 820,000 |
| 100165391 | NEW CASTLE | DE | | 08/29/2024 | 7.875 | 208,029 | | 275,000 |
| 100165392 | GEORGETOWN | TX | | 08/29/2024 | 7.250 | 319,393 | | 437,000 |
| 100165393 | GREENVILLE | NC | | 08/29/2024 | 7.375 | 213,879 | | 285,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165394 | AYLETT | VA | | 08/29/2024 | 7.500 | 218,297 | | 270,000 |
| 100165395 | KYLE | TX | | 08/29/2024 | 7.500 | 285,636 | | 410,000 |
| 100165396 | HEDGESVILLE | WV | | 08/29/2024 | 7.625 | 220,073 | | 284,000 |
| 100165397 | ANNA | TX | | 08/29/2024 | 7.500 | 303,358 | | 440,000 |
| 100165398 | WORCESTER | MA | | 08/29/2024 | 7.500 | 310,022 | | 412,000 |
| 100165399 | MIAMI | FL | | 08/29/2024 | 7.625 | 902,553 | | 1,250,000 |
| 100165400 | RICHMOND | VA | | 08/29/2024 | 7.125 | 233,504 | | 380,000 |
| 100165401 | WASILLA | AK | | 08/29/2024 | 7.490 | 410,819 | | 635,000 |
| 100165402 | CORPUS CHRISTI | TX | | 08/29/2024 | 7.990 | 206,495 | | 240,000 |
| 100165403 | HOUSTON | TX | | 08/29/2024 | 7.625 | 210,351 | | 261,000 |
| 100165404 | VERONA | NJ | | 08/29/2024 | 6.875 | 221,734 | | 295,000 |
| 100165405 | PEORIA | AZ | | 08/29/2024 | 6.624 | 279,337 | | 385,000 |
| 100165406 | NAPLES | FL | | 08/29/2024 | 7.625 | 429,801 | | 560,000 |
| 100165407 | AUSTIN | TX | | 08/29/2024 | 7.375 | 419,298 | | 550,000 |
| 100165408 | PITTSBURGH | PA | | 08/29/2024 | 7.500 | 219,474 | | 335,000 |
| 100165409 | YUMA | AZ | | 08/29/2024 | 7.990 | 251,903 | | 330,000 |
| 100165410 | TIGARD | OR | | 08/29/2024 | 7.625 | 358,105 | | 477,000 |
| 100165411 | DOYLESTOWN | PA | | 08/29/2024 | 7.990 | 302,197 | | 380,000 |
| 100165412 | FAYETTEVILLE | AR | | 08/29/2024 | 7.625 | 213,427 | | 281,000 |
| 100165413 | NORMAL | NLD | | 08/29/2024 | 7.625 | 218,448 | | 271,000 |
| 100165414 | ANNA | GBR | | 08/29/2024 | 7.375 | 328,108 | | 442,000 |
| 100165415 | FRESNO | CA | | 08/29/2024 | 6.990 | 320,217 | | 450,000 |
| 100165416 | NEW ORLEANS | LA | | 08/29/2024 | 7.625 | 291,221 | | 429,000 |
| 100165417 | NEWNAN | GA | | 08/29/2024 | 7.375 | 278,989 | | 392,000 |
| 100165418 | PENDLETON | IN | | 08/29/2024 | 7.500 | 209,088 | | 270,000 |
| 100165419 | SPRING | TX | | 08/29/2024 | 6.375 | 303,982 | | 460,000 |
| 100165420 | HOLYOKE | MA | | 08/29/2024 | 8.625 | 346,560 | | 450,000 |
| 100165421 | MERCED | CA | | 08/29/2024 | 7.624 | 237,650 | | 315,000 |
| 100165422 | BAKERSFIELD | CA | | 08/29/2024 | 7.375 | 267,387 | | 350,000 |
| 100165423 | APOLLO BEACH | FL | | 08/29/2024 | 7.000 | 257,117 | | 360,000 |
| 100165424 | HOUSTON | TX | | 08/29/2024 | 7.875 | 233,747 | | 304,000 |
| 100165425 | BRYAN | TX | | 08/29/2024 | 7.625 | 206,014 | | 242,000 |
| 100165426 | ORLANDO | FL | | 08/29/2024 | 7.990 | 224,708 | | 290,000 |
| 100165427 | KANKAKEE | IL | | 08/29/2024 | 7.990 | 306,091 | | 400,000 |
| 100165428 | HALTOM CITY | TX | | 08/29/2024 | 7.500 | 225,375 | | 295,000 |
| 100165429 | OCEANSIDE | CA | | 08/29/2024 | 6.875 | 591,657 | | 850,000 |
| 100165430 | MANVEL | TX | | 08/29/2024 | 7.625 | 213,321 | | 330,000 |
| 100165431 | LOUISVILLE | KY | | 08/29/2024 | 7.500 | 235,434 | | 327,500 |
| 100165432 | GARLAND | TX | | 08/29/2024 | 7.375 | 250,657 | | 353,000 |
| 100165433 | OCALA | FL | | 08/29/2024 | 6.500 | 213,737 | | 285,000 |
| 100165434 | COLORADO SPRINGS | CO | | 08/29/2024 | 7.624 | 443,870 | | 620,000 |
| 100165435 | AUSTIN | TX | | 08/29/2024 | 7.500 | 246,753 | | 290,000 |
| 100165436 | HOUSTON | TX | | 08/29/2024 | 6.990 | 413,075 | | 580,000 |
| 100165437 | MIAMI | FL | | 08/29/2024 | 7.500 | 215,650 | | 300,000 |
| 100165438 | ARLINGTON | TX | | 08/29/2024 | 7.625 | 223,120 | | 297,000 |
| 100165439 | DES PLAINES | IL | | 08/29/2024 | 7.625 | 388,107 | | 550,000 |
| 100165440 | PANAMA CITY | FL | | 08/29/2024 | 7.990 | 250,937 | | 340,000 |
| 100165441 | BENTONVILLE | AR | | 08/29/2024 | 7.625 | 371,787 | | 490,000 |
| 100165442 | LITTLE ELM | TX | | 08/29/2024 | 7.250 | 341,263 | | 460,000 |
| 100165443 | STOCKTON | CA | | 08/29/2024 | 7.625 | 355,113 | | 530,000 |
| 100165444 | DUBOIS | WY | | 08/29/2024 | 8.125 | 226,334 | | 298,000 |
| 100165445 | OKLAHOMA CITY | OK | | 08/29/2024 | 7.125 | 224,279 | | 315,000 |
| 100165446 | EUSTIS | FL | | 08/29/2024 | 5.990 | 314,654 | | 439,000 |
| 100165447 | CONCORD | NC | | 08/29/2024 | 7.625 | 248,527 | | 370,000 |
| 100165448 | KINGSTON | GA | | 08/29/2024 | 7.625 | 237,166 | | 310,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165449 | COLLEGE STATION | TX | | 08/29/2024 | 6.750 | 204,673 | | 290,000 |
| 100165450 | SANTA PAULA | CA | | 08/29/2024 | 7.624 | 552,643 | | 720,000 |
| 100165451 | TUCSON | AZ | | 08/29/2024 | 7.625 | 329,388 | | 430,000 |
| 100165452 | STOCKTON | CA | | 08/29/2024 | 6.875 | 468,947 | | 680,000 |
| 100165453 | MONTICELLO | MN | | 08/29/2024 | 7.120 | 304,361 | | 400,000 |
| 100165454 | BAKERSFIELD | CA | | 08/29/2024 | 7.125 | 455,423 | | 600,000 |
| 100165455 | HINSDALE | IL | | 08/29/2024 | 7.625 | 239,467 | | 330,000 |
| 100165456 | WILDWOOD | NJ | | 08/29/2024 | 7.990 | 626,340 | | 875,000 |
| 100165457 | ROCHESTER | MN | | 08/29/2024 | 7.625 | 239,150 | | 325,000 |
| 100165458 | HENRICO | VA | | 08/29/2024 | 7.625 | 274,171 | | 373,000 |
| 100165459 | CHARLOTTE | NC | | 08/29/2024 | 7.625 | 247,803 | | 345,000 |
| 100165460 | DENTON | TX | | 08/29/2024 | 6.490 | 242,079 | | 345,000 |
| 100165461 | INDEPENDENCE | MO | | 08/29/2024 | 7.990 | 339,223 | | 442,000 |
| 100165462 | ATLANTA | GA | | 08/29/2024 | 7.625 | 636,952 | | 925,000 |
| 100165463 | WINDSOR LOCKS | CT | | 08/29/2024 | 7.625 | 345,815 | | 450,000 |
| 100165464 | FORT WORTH | TX | | 08/29/2024 | 7.000 | 239,054 | | 315,000 |
| 100165465 | LITTLE ELM | TX | | 08/29/2024 | 7.250 | 396,107 | | 540,000 |
| 100165466 | NEW ORLEANS | LA | | 08/29/2024 | 7.125 | 300,170 | | 400,000 |
| 100165467 | FORT WORTH | TX | | 08/29/2024 | 7.625 | 246,214 | | 321,000 |
| 100165468 | PLANTATION | FL | | 08/29/2024 | 7.125 | 326,384 | | 430,000 |
| 100165469 | TUCSON | AZ | | 08/29/2024 | 7.500 | 271,985 | | 365,000 |
| 100165470 | LAS VEGAS | NV | | 08/29/2024 | 7.125 | 407,135 | | 625,000 |
| 100165471 | ROUND ROCK | TX | | 08/29/2024 | 5.875 | 291,408 | | 441,000 |
| 100165472 | FORT LEE | NJ | | 08/29/2024 | 7.124 | 382,119 | | 510,000 |
| 100165473 | RENTON | WA | | 08/29/2024 | 7.624 | 273,686 | | 385,000 |
| 100165474 | BETHLEHEM | GA | | 08/29/2024 | 7.625 | 329,215 | | 409,000 |
| 100165475 | ORLANDO | FL | | 08/29/2024 | 7.125 | 426,482 | | 570,000 |
| 100165476 | ADDIS | NLD | | 08/29/2024 | 7.125 | 221,375 | | 280,000 |
| 100165477 | SARASOTA | FL | | 08/29/2024 | 7.500 | 307,207 | | 405,000 |
| 100165478 | PARAMOUNT | GBR | | 08/29/2024 | 7.625 | 959,823 | | 1,270,000 |
| 100165479 | VISALIA | CA | | 08/29/2024 | 7.500 | 349,154 | | 464,000 |
| 100165480 | GATLINBURG | TN | | 08/29/2024 | 6.500 | 317,154 | | 430,000 |
| 100165481 | LOUISVILLE | KY | | 08/29/2024 | 7.250 | 254,383 | | 354,000 |
| 100165482 | POOLER | GA | | 08/29/2024 | 7.000 | 281,432 | | 408,000 |
| 100165483 | POOLER | GA | | 08/29/2024 | 7.125 | 310,190 | | 440,000 |
| 100165484 | CHICAGO | IL | | 08/29/2024 | 7.500 | 287,162 | | 375,000 |
| 100165485 | MONTCLAIR | CA | | 08/29/2024 | 7.125 | 306,086 | | 452,000 |
| 100165486 | STATELINE | NV | | 08/29/2024 | 7.125 | 302,843 | | 370,000 |
| 100165487 | FLOWER MOUND | TX | | 08/29/2024 | 6.750 | 413,559 | | 555,000 |
| 100165488 | SURFSIDE BEACH | TX | | 08/29/2024 | 7.990 | 277,191 | | 360,000 |
| 100165489 | KILLEEN | TX | | 08/29/2024 | 7.125 | 292,994 | | 390,000 |
| 100165490 | FULSHEAR | TX | | 08/29/2024 | 6.990 | 214,851 | | 310,000 |
| 100165491 | GRAND TERRACE | CA | | 08/29/2024 | 7.125 | 403,802 | | 535,000 |
| 100165492 | TUCSON | AZ | | 08/29/2024 | 7.500 | 496,088 | | 650,000 |
| 100165493 | LOS ANGELES | CA | | 08/29/2024 | 7.000 | 612,437 | | 920,000 |
| 100165494 | RANCHO CUCAMONGA | CA | | 08/29/2024 | 7.000 | 497,516 | | 735,000 |
| 100165495 | MIAMI | FL | | 08/29/2024 | 7.625 | 300,130 | | 419,000 |
| 100165496 | HOLLY SPRINGS | NC | | 08/29/2024 | 7.375 | 349,968 | | 494,000 |
| 100165497 | LAKELAND | FL | | 08/29/2024 | 7.500 | 212,828 | | 275,000 |
| 100165498 | FULSHEAR | TX | | 08/29/2024 | 6.990 | 263,001 | | 361,000 |
| 100165499 | HOUSTON | TX | | 08/29/2024 | 7.125 | 302,096 | | 400,000 |
| 100165500 | COLUMBUS | OH | | 08/29/2024 | 7.990 | 241,236 | | 310,000 |
| 100165501 | CAPE CORAL | FL | | 08/29/2024 | 7.125 | 307,825 | | 385,000 |
| 100165502 | CONROE | TX | | 08/29/2024 | 7.625 | 214,251 | | 325,000 |
| 100165503 | BENSALEM | PA | | 08/29/2024 | 7.625 | 283,729 | | 430,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165504 | FORT WORTH | TX | | 08/29/2024 | 7.250 | 268,998 | | 380,000 |
| 100165505 | FORT WORTH | TX | | 08/29/2024 | 7.375 | 306,095 | | 410,000 |
| 100165506 | PALMETTO | FL | | 08/29/2024 | 6.875 | 224,102 | | 310,000 |
| 100165507 | RENCEVILLE | GA | | 08/29/2024 | 7.375 | 300,406 | | 405,000 |
| 100165508 | ATLANTA | GA | | 08/29/2024 | 7.125 | 327,824 | | 445,000 |
| 100165509 | CHARLOTTESVILLE | VA | | 08/29/2024 | 6.625 | 387,724 | | 517,500 |
| 100165510 | POOLER | GA | | 08/29/2024 | 6.875 | 223,530 | | 303,000 |
| 100165511 | CHARLOTTE | NC | | 08/29/2024 | 7.125 | 229,421 | | 300,000 |
| 100165512 | BRADENTON | FL | | 08/29/2024 | 6.000 | 429,977 | | 645,000 |
| 100165513 | BENTONVILLE | AR | | 08/29/2024 | 6.875 | 301,440 | | 465,000 |
| 100165514 | SACRAMENTO | CA | | 08/29/2024 | 7.875 | 381,496 | | 530,000 |
| 100165515 | PEARL CITY | HI | | 08/29/2024 | 7.125 | 918,394 | | 1,325,000 |
| 100165516 | LOGANVILLE | GA | | 08/29/2024 | 6.750 | 278,091 | | 401,000 |
| 100165517 | TUCSON | AZ | | 08/29/2024 | 7.500 | 351,158 | | 460,000 |
| 100165518 | LAWRENCEVILLE | GA | | 08/29/2024 | 6.625 | 251,784 | | 407,000 |
| 100165519 | GREENVILLE | SC | | 08/29/2024 | 7.125 | 473,835 | | 720,000 |
| 100165520 | FRISCO | TX | | 08/29/2024 | 7.000 | 406,532 | | 538,000 |
| 100165521 | LA QUINTA | CA | | 08/29/2024 | 7.125 | 484,368 | | 680,000 |
| 100165522 | BEAUMONT | CA | | 08/29/2024 | 7.000 | 329,283 | | 560,000 |
| 100165523 | FORT MYERS | FL | | 08/29/2024 | 6.875 | 286,674 | | 422,000 |
| 100165524 | JACKSONVILLE | FL | | 08/29/2024 | 7.625 | 203,240 | | 268,000 |
| 100165525 | KNOXVILLE | TN | | 08/29/2024 | 7.490 | 285,259 | | 420,000 |
| 100165526 | CELINA | TX | | 08/29/2024 | 6.990 | 323,321 | | 430,000 |
| 100165527 | CYPRESS | TX | | 08/29/2024 | 6.625 | 263,750 | | 351,000 |
| 100165528 | FORT MYERS | FL | | 08/29/2024 | 7.125 | 325,696 | | 430,000 |
| 100165529 | CHARLOTTE | NC | | 08/29/2024 | 7.500 | 287,235 | | 402,000 |
| 100165530 | VICTORVILLE | CA | | 08/29/2024 | 7.625 | 325,676 | | 427,000 |
| 100165531 | DEL VALLE | TX | | 08/29/2024 | 7.500 | 273,101 | | 388,000 |
| 100165532 | ANNA | TX | | 08/29/2024 | 6.875 | 299,301 | | 435,000 |
| 100165533 | ASHEVILLE | NC | | 08/29/2024 | 6.875 | 304,214 | | 602,000 |
| 100165534 | AUGUSTA | GA | | 08/29/2024 | 7.500 | 215,916 | | 280,000 |
| 100165535 | SACRAMENTO | CA | | 08/29/2024 | 7.625 | 295,242 | | 455,000 |
| 100165536 | STAMFORD | CT | | 08/29/2024 | 7.125 | 630,449 | | 830,000 |
| 100165537 | AUBREY | TX | | 08/29/2024 | 7.000 | 288,546 | | 420,000 |
| 100165538 | TUCSON | AZ | | 08/29/2024 | 6.625 | 228,050 | | 350,000 |
| 100165539 | HUMBLE | TX | | 08/29/2024 | 6.624 | 275,273 | | 366,000 |
| 100165540 | MERCED | CA | | 08/29/2024 | 7.125 | 344,421 | | 580,000 |
| 100165541 | PLANO | TX | | 08/29/2024 | 7.125 | 325,792 | | 410,000 |
| 100165542 | MANOR | TX | | 08/29/2024 | 7.125 | 226,157 | | 300,000 |
| 100165543 | PUYALLUP | WA | | 08/29/2024 | 6.625 | 526,136 | | 775,000 |
| 100165544 | LEWIS CENTER | OH | | 08/29/2024 | 7.625 | 295,046 | | 415,000 |
| 100165545 | SHERMAN | TX | | 08/29/2024 | 7.625 | 282,270 | | 378,000 |
| 100165546 | CHANDLER | AZ | | 08/29/2024 | 6.500 | 344,365 | | 466,000 |
| 100165547 | RANDOLPH | MA | | 08/29/2024 | 7.125 | 512,936 | | 840,000 |
| 100165548 | KUNA | ID | | 08/29/2024 | 6.500 | 337,375 | | 502,000 |
| 100165549 | ROYSE CITY | TX | | 08/29/2024 | 6.625 | 203,983 | | 280,000 |
| 100165550 | REYNOLDSBURG | OH | | 08/29/2024 | 7.624 | 243,802 | | 315,000 |
| 100165551 | ANNA | TX | | 08/29/2024 | 6.624 | 293,979 | | 415,000 |
| 100165552 | OCALA | FL | | 08/29/2024 | 7.500 | 438,361 | | 575,000 |
| 100165553 | BAKERSFIELD | CA | | 08/29/2024 | 7.375 | 280,497 | | 365,000 |
| 100165554 | WOODRIDGE | IL | | 08/29/2024 | 7.500 | 246,301 | | 340,000 |
| 100165555 | DAVENPORT | FL | | 08/29/2024 | 7.375 | 252,584 | | 365,000 |
| 100165556 | ST GEORGE | UT | | 08/29/2024 | 7.000 | 274,901 | | 418,000 |
| 100165557 | ELKINS PARK | PA | | 08/29/2024 | 7.100 | 245,668 | | 366,000 |
| 100165558 | RIO RANCHO | NM | | 08/29/2024 | 7.625 | 236,518 | | 330,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165559 | BRYSON CITY | NC | | 08/29/2024 | 7.625 | 413,082 | | 515,000 |
| 100165560 | TACOMA | WA | | 08/29/2024 | 7.625 | 293,271 | | 425,000 |
| 100165561 | CENTERTON | AR | | 08/29/2024 | 6.990 | 274,107 | | 408,000 |
| 100165562 | QUINCY | MA | | 08/29/2024 | 6.875 | 630,834 | | 926,000 |
| 100165563 | LAVEEN | AZ | | 08/29/2024 | 6.750 | 296,763 | | 455,000 |
| 100165564 | HENDERSON | NV | | 08/29/2024 | 6.875 | 339,390 | | 488,000 |
| 100165565 | QUEEN CREEK | AZ | | 08/29/2024 | 7.500 | 431,251 | | 570,000 |
| 100165566 | LAS VEGAS | NV | | 08/29/2024 | 6.625 | 401,373 | | 541,500 |
| 100165567 | GLEN ALLEN | VA | | 08/29/2024 | 7.624 | 238,331 | | 312,000 |
| 100165568 | PARRISH | FL | | 08/29/2024 | 7.624 | 284,080 | | 375,000 |
| 100165569 | LIBERTY HILL | TX | | 08/29/2024 | 7.250 | 353,522 | | 465,000 |
| 100165570 | ARCADIA | CA | | 08/29/2024 | 7.500 | 482,989 | | 720,000 |
| 100165571 | PROVIDENCE VILLAGE | TX | | 08/29/2024 | 7.124 | 260,140 | | 345,000 |
| 100165572 | WINTER SPRINGS | FL | | 08/29/2024 | 6.000 | 295,869 | | 450,000 |
| 100165573 | MCKENA | IL | | 08/29/2024 | 7.500 | 258,008 | | 340,000 |
| 100165574 | MADISON | AL | | 08/29/2024 | 6.500 | 262,398 | | 360,000 |
| 100165575 | BATON ROUGE | LA | | 08/29/2024 | 7.624 | 315,567 | | 415,000 |
| 100165576 | EDISON | NJ | | 08/29/2024 | 7.125 | 352,544 | | 510,000 |
| 100165577 | TURLOCK | CA | | 08/29/2024 | 7.375 | 298,150 | | 415,000 |
| 100165578 | RIVERSIDE AREA | CA | | 08/29/2024 | 6.990 | 463,922 | | 660,000 |
| 100165579 | CARMEL | IN | | 08/29/2024 | 7.125 | 288,480 | | 382,000 |
| 100165580 | JACKSONVILLE | FL | | 08/29/2024 | 6.250 | 263,470 | | 384,000 |
| 100165581 | AUBREY | TX | | 08/29/2024 | 6.625 | 286,090 | | 385,000 |
| 100165582 | PRINCETON | TX | | 08/29/2024 | 7.375 | 269,497 | | 380,000 |
| 100165685 | CORAL GABLES | FL | | 08/29/2024 | 9.990 | 613,245 | | 650,000 |
| 100165686 | CAPE CORAL | FL | | 08/29/2024 | 7.250 | 273,426 | | 358,000 |
| 100165687 | SKOKIE | IL | | 08/29/2024 | 7.875 | 177,180 | | 219,000 |
| 100165689 | CONROE | TX | | 08/29/2024 | 8.750 | 292,542 | | 357,000 |
| 100165690 | EASTPORT | ME | | 08/29/2024 | 8.125 | 137,247 | | 175,000 |
| 100165691 | FONTANA | CA | | 08/29/2024 | 8.375 | 416,062 | | 550,000 |
| 100165692 | HOMESTEAD | FL | | 08/29/2024 | 9.625 | 251,507 | | 279,000 |
| 100165693 | CAMDEN | NJ | | 08/29/2024 | 8.625 | 140,971 | | 183,000 |
| 100165694 | MARSEILLES | IL | | 08/29/2024 | 7.875 | 1,092,413 | | 1,850,000 |
| 100165695 | HIALEAH | FL | | 08/29/2024 | 9.990 | 424,549 | | 445,000 |
| 100165696 | MISSION VIEJO | CA | | 08/29/2024 | 7.625 | 2,068,817 | | 2,950,000 |
| 100165697 | ASHBURN | VA | | 08/29/2024 | 8.375 | 305,539 | | 370,000 |
| 100165698 | MIAMI | FL | | 08/29/2024 | 7.875 | 744,508 | | 900,000 |
| 100165699 | ANNA | TX | | 08/29/2024 | 7.750 | 249,724 | | 385,000 |
| 100165700 | LAS VEGAS | NV | | 08/29/2024 | 7.625 | 3,099,700 | | 4,100,000 |
| 100165701 | BRENTWOOD | TN | | 08/29/2024 | 8.250 | 838,357 | | 1,580,000 |
| 100165702 | PEMBROKE PINES | FL | | 08/29/2024 | 8.750 | 397,630 | | 445,000 |
| 100165703 | WILMINGTON | NC | | 08/29/2024 | 7.990 | 256,996 | | 320,000 |
| 100165704 | CARLSBAD | CA | | 08/29/2024 | 9.625 | 761,120 | | 970,000 |
| 100165705 | FERNANDINA BEACH | FL | | 08/29/2024 | 7.750 | 213,730 | | 300,000 |
| 100165706 | POMPANO BEACH | FL | | 08/29/2024 | 8.375 | 165,588 | | 230,000 |
| 100165707 | ISLAMORADA | FL | | 08/29/2024 | 7.990 | 1,993,906 | | 2,500,000 |
| 100165708 | LAKE WALES | FL | | 08/29/2024 | 7.625 | 212,061 | | 311,000 |
| 100165709 | EAST STROUDSBURG | PA | | 08/29/2024 | 7.990 | 224,475 | | 289,900 |
| 100165710 | COLUMBIA | TN | | 08/29/2024 | 7.625 | 256,902 | | 330,000 |
| 100165712 | PALOS HILLS | IL | | 08/29/2024 | 9.990 | 468,829 | | 568,500 |
| 100165713 | MARICOPA | AZ | | 08/29/2024 | 8.990 | 422,334 | | 572,000 |
| 100165714 | DENVER | CO | | 08/29/2024 | 7.250 | 1,486,689 | | 1,880,000 |
| 100165715 | LENOIR CITY | TN | | 08/29/2024 | 7.990 | 351,419 | | 415,000 |
| 100165716 | EDWARDSVILLE | IL | | 08/29/2024 | 7.875 | 927,922 | | 1,240,000 |
| 100165717 | LEESBURG | VA | | 08/29/2024 | 7.990 | 1,037,500 | | 1,585,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165718 | DENVER | CO | | 08/29/2024 | 7.500 | 1,176,495 | | 1,515,000 |
| 100165719 | WAXAHACHIE | TX | | 08/29/2024 | 7.625 | 332,954 | | 420,000 |
| 100165720 | HOUSTON | TX | | 08/29/2024 | 8.375 | 182,690 | | 205,000 |
| 100165721 | ANNA | TX | | 08/29/2024 | 7.750 | 218,138 | | 330,000 |
| 100165723 | NEWTOWN SQUARE | PA | | 08/29/2024 | 7.500 | 1,026,755 | | 1,300,000 |
| 100165724 | FRESNO | CA | | 08/29/2024 | 7.375 | 1,609,144 | | 1,960,000 |
| 100165725 | MIAMI | FL | | 08/29/2024 | 7.125 | 614,524 | | 860,000 |
| 100165726 | CORONA | CA | | 08/29/2024 | 7.375 | 758,600 | | 1,059,000 |
| 100165728 | HONOLULU | HI | | 08/29/2024 | 7.875 | 359,431 | | 470,000 |
| 100165729 | LAREDO | TX | | 08/29/2024 | 7.875 | 916,428 | | 1,110,000 |
| 100165730 | AMBLER | PA | | 08/29/2024 | 8.375 | 340,941 | | 500,000 |
| 100165731 | MIAMI | FL | | 08/29/2024 | 7.990 | 157,565 | | 225,000 |
| 100165732 | ELKO | NV | | 08/29/2024 | 9.125 | 269,383 | | 370,000 |
| 100165734 | MIAMI BEACH | FL | | 08/29/2024 | 7.125 | 184,879 | | 350,000 |
| 100165735 | MIAMI | FL | | 08/29/2024 | 7.375 | 216,531 | | 323,000 |
| 100165736 | CAPE CANAVERAL | FL | | 08/29/2024 | 7.875 | 300,588 | | 395,000 |
| 100165737 | ROBSTOWN | TX | | 08/29/2024 | 7.750 | 682,277 | | 841,000 |
| 100165738 | NEWBERG | OR | | 08/29/2024 | 7.990 | 1,618,365 | | 2,575,000 |
| 100165739 | INDEPENDENCE | MO | | 08/29/2024 | 10.750 | 227,767 | | 260,000 |
| 100165740 | MIAMI | FL | | 08/29/2024 | 8.990 | 415,210 | | 525,000 |
| 100165741 | MIAMI | GBR | | 08/29/2024 | 7.990 | 752,068 | | 1,003,000 |
| 100165742 | CUTLER BAY | GBR | | 08/29/2024 | 9.875 | 881,220 | | 1,075,000 |
| 100165743 | GERING | NE | | 08/29/2024 | 7.375 | 504,095 | | 950,000 |
| 100165744 | HOUSTON | TX | | 08/29/2024 | 8.875 | 210,940 | | 272,000 |
| 100165745 | SOLANA BEACH | CA | | 08/29/2024 | 7.375 | 727,674 | | 985,000 |
| 100165746 | LAVON | TX | | 08/29/2024 | 7.500 | 313,764 | | 385,000 |
| 100165747 | RAYMOND | WA | | 08/29/2024 | 7.250 | 172,073 | | 259,000 |
| 100165748 | DAHLONEGA | GA | | 08/29/2024 | 7.990 | 264,054 | | 330,000 |
| 100165749 | SAN JOSE | CA | | 08/29/2024 | 7.990 | 1,898,950 | | 2,362,000 |
| 100165750 | THE COLONY | TX | | 08/29/2024 | 7.750 | 280,741 | | 396,000 |
| 100165751 | GILROY | CA | | 08/29/2024 | 8.875 | 717,109 | | 950,000 |
| 100165752 | SHINGLE SPRINGS | CA | | 08/29/2024 | 8.250 | 1,104,078 | | 1,401,000 |
| 100165753 | RIVERSIDE | CA | | 08/29/2024 | 8.875 | 1,117,994 | | 1,535,000 |
| 100165755 | MIAMI | FL | | 08/29/2024 | 7.875 | 869,075 | | 1,165,000 |
| 100165756 | CAMDEN | NJ | | 08/29/2024 | 8.625 | 138,650 | | 180,000 |
| 100165757 | RICHLAND HILLS | TX | | 08/29/2024 | 9.375 | 327,774 | | 425,000 |
| 100165758 | VERO BEACH | FL | | 08/29/2024 | 8.375 | 365,649 | | 435,000 |
| 100165759 | ORLANDO | FL | | 08/29/2024 | 7.625 | 409,875 | | 925,000 |
| 100165760 | KILLEEN | TX | | 08/29/2024 | 7.750 | 283,384 | | 415,000 |
| 100165761 | GAINESVILLE | FL | | 08/29/2024 | 7.500 | 360,504 | | 510,000 |
| 100165762 | NORTH BEND | OR | | 08/29/2024 | 7.375 | 161,032 | | 265,000 |
| 100165763 | SOMERSET | TX | | 08/29/2024 | 9.500 | 381,288 | | 543,000 |
| 100165764 | CYPRESS | TX | | 08/29/2024 | 8.500 | 280,771 | | 342,000 |
| 100165765 | LAS VEGAS | NV | | 08/29/2024 | 9.625 | 273,762 | | 432,500 |
| 100165766 | MONTEREY PARK | CA | | 08/29/2024 | 7.125 | 1,343,283 | | 1,760,000 |
| 100165767 | TITUSVILLE | FL | | 08/29/2024 | 8.125 | 224,396 | | 270,000 |
| 100165768 | CANYON LAKE | TX | | 08/29/2024 | 7.750 | 1,650,898 | | 1,999,000 |
| 100165769 | BRONX | NY | | 08/29/2024 | 7.125 | 603,377 | | 840,000 |
| 100165770 | SANIBEL | FL | | 08/29/2024 | 7.500 | 667,150 | | 950,000 |
| 100165772 | HARBOR CITY | CA | | 08/29/2024 | 7.625 | 497,486 | | 605,000 |
| 100165773 | UNION | NJ | | 08/29/2024 | 7.750 | 762,487 | | 930,000 |
| 100165774 | SPRINGFIELD | MA | | 08/29/2024 | 7.500 | 309,378 | | 373,000 |
| 100165775 | LAKEWOOD | NJ | | 08/29/2024 | 8.500 | 540,075 | | 775,000 |
| 100165776 | VIRGINIA BEACH | VA | | 08/29/2024 | 7.375 | 1,687,159 | | 2,450,000 |
| 100165777 | POST FALLS | ID | | 08/29/2024 | 7.875 | 398,829 | | 486,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165778 | SPRING | TX | | 08/29/2024 | 7.125 | 271,414 | | 330,000 |
| 100165779 | HUNTINGTON BEACH | CA | | 08/29/2024 | 8.125 | 1,553,887 | | 2,730,000 |
| 100165780 | COMPTON | CA | | 08/29/2024 | 7.750 | 705,246 | | 815,000 |
| 100165781 | AGOURA HILLS | CA | | 08/29/2024 | 7.875 | 3,275,399 | | 4,650,000 |
| 100165782 | BOCA RATON | FL | | 08/29/2024 | 8.000 | 2,559,569 | | 3,259,000 |
| 100165783 | WADING RIVER | NY | | 08/29/2024 | 8.250 | 485,341 | | 955,000 |
| 100165784 | TAMARAC | FL | | 08/29/2024 | 7.500 | 597,981 | | 775,000 |
| 100165785 | BEAUMONT | CA | | 08/29/2024 | 7.500 | 462,775 | | 600,000 |
| 100165786 | HUNTINGTON BEACH | CA | | 08/29/2024 | 7.375 | 670,127 | | 975,000 |
| 100165787 | ARROYO GRANDE | CA | | 08/29/2024 | 7.750 | 1,183,982 | | 1,550,000 |
| 100165788 | ANDERSON | SC | | 08/29/2024 | 7.750 | 380,898 | | 467,000 |
| 100165789 | JACKSONVILLE BEACH | FL | | 08/29/2024 | 7.500 | 903,080 | | 1,115,000 |
| 100165790 | UNION CITY | CA | | 08/29/2024 | 7.250 | 741,567 | | 1,115,000 |
| 100165791 | HOLLYWOOD | FL | | 08/29/2024 | 8.750 | 185,835 | | 235,000 |
| 100165792 | CAPE CORAL | FL | | 08/29/2024 | 7.250 | 389,747 | | 470,000 |
| 100165793 | DAVIE | FL | | 08/29/2024 | 7.125 | 1,140,383 | | 1,600,000 |
| 100165794 | HOLLYWOOD | FL | | 08/29/2024 | 7.500 | 193,465 | | 265,000 |
| 100165795 | SIERRA MADRE | CA | | 08/29/2024 | 9.375 | 1,256,112 | | 1,500,000 |
| 100165796 | MALIBU | CA | | 08/29/2024 | 7.750 | 3,728,770 | | 7,400,000 |
| 100165797 | CULLOWHEE | NC | | 08/29/2024 | 8.750 | 377,816 | | 530,000 |
| 100165798 | FORT LAUDERDALE | FL | | 08/29/2024 | 7.750 | 2,456,909 | | 3,600,000 |
| 100165799 | LAKE MARY | FL | | 08/29/2024 | 7.250 | 912,055 | | 1,162,000 |
| 100165800 | MONROE | NLD | | 08/29/2024 | 8.625 | 945,562 | | 1,125,000 |
| 100165801 | HAYWARD | CA | | 08/29/2024 | 6.875 | 436,915 | | 735,000 |
| 100165802 | CALABASAS | CA | | 08/29/2024 | 7.250 | 646,997 | | 799,000 |
| 100165804 | DAVIE | FL | | 08/29/2024 | 9.250 | 1,181,167 | | 1,980,000 |
| 100165805 | DENVER | CO | | 08/29/2024 | 8.125 | 305,606 | | 430,000 |
| 100165806 | DAVENPORT | FL | | 08/29/2024 | 7.375 | 444,760 | | 540,000 |
| 100165807 | LA CANADA FLINTRIDGE | CA | | 08/29/2024 | 7.000 | 1,392,117 | | 2,767,000 |
| 100165808 | FARMERSVILLE | TX | | 08/29/2024 | 7.500 | 427,450 | | 516,000 |
| 100165809 | WILLIAMSBURG | OH | | 08/29/2024 | 7.625 | 386,968 | | 468,000 |
| 100165810 | BETHLEHEM | GA | | 08/29/2024 | 8.625 | 142,907 | | 205,000 |
| 100165811 | BAKERSFIELD | CA | | 08/29/2024 | 9.250 | 289,748 | | 350,000 |
| 100165812 | METAIRIE | LA | | 08/29/2024 | 8.000 | 314,647 | | 426,000 |
| 100165813 | FAYETTEVILLE | GA | | 08/29/2024 | 10.500 | 443,843 | | 490,000 |
| 100165814 | NEW ORLEANS | LA | | 08/29/2024 | 7.875 | 621,798 | | 850,000 |
| 100165815 | BARSTOW | CA | | 08/29/2024 | 8.250 | 194,856 | | 230,000 |
| 100165816 | SHERMAN OAKS | CA | | 08/29/2024 | 7.500 | 2,968,781 | | 4,100,000 |
| 100165817 | METAIRIE | LA | | 08/29/2024 | 8.625 | 307,691 | | 412,000 |
| 100165818 | METAIRIE | LA | | 08/29/2024 | 8.500 | 319,356 | | 426,000 |
| 100165821 | VIRGINIA BEACH | VA | | 08/29/2024 | 8.125 | 193,364 | | 264,000 |
| 100165823 | METAIRIE | LA | | 08/29/2024 | 8.000 | 305,132 | | 426,000 |
| 100165824 | CLEARLAKE | CA | | 08/29/2024 | 7.250 | 161,107 | | 215,000 |
| 100165825 | METAIRIE | LA | | 08/29/2024 | 8.125 | 308,045 | | 415,000 |
| 100165826 | SALT LAKE CTY | UT | | 08/29/2024 | 7.500 | 647,949 | | 935,000 |
| 100165827 | METAIRIE | LA | | 08/29/2024 | 8.125 | 308,025 | | 415,000 |
| 100165829 | CHESHIRE | MA | | 08/29/2024 | 8.625 | 242,780 | | 337,000 |
| 100165831 | PORTLAND | OR | | 08/29/2024 | 7.750 | 250,020 | | 385,000 |
| 100165832 | MIAMI | FL | | 08/29/2024 | 7.750 | 378,914 | | 505,000 |
| 100165833 | MIAMI | FL | | 08/29/2024 | 8.375 | 155,389 | | 528,500 |
| 100165834 | LOS ANGELES | CA | | 08/29/2024 | 8.750 | 666,207 | | 1,600,000 |
| 100165835 | PICKERINGTON | OH | | 08/29/2024 | 8.375 | 416,532 | | 497,000 |
| 100165836 | GRANADA HILLS | CA | | 08/29/2024 | 8.375 | 1,205,893 | | 1,467,000 |
| 100165837 | LAS VEGAS | NV | | 08/29/2024 | 7.000 | 259,849 | | 352,000 |
| 100165838 | RICHMOND | CA | | 08/29/2024 | 7.625 | 209,549 | | 765,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165839 | PALM BAY | FL | | 08/29/2024 | 7.250 | 211,550 | | 375,000 |
| 100165840 | N LAS VEGAS | NV | | 08/29/2024 | 8.625 | 578,829 | | 665,000 |
| 100165841 | TAMPA | FL | | 08/29/2024 | 7.375 | 283,541 | | 450,000 |
| 100165842 | GALVESTON | TX | | 08/29/2024 | 8.625 | 182,164 | | 225,000 |
| 100165843 | NEWTON | MA | | 08/29/2024 | 7.750 | 977,521 | | 1,385,000 |
| 100165844 | SUNRISE | FL | | 08/29/2024 | 7.250 | 191,957 | | 240,000 |
| 100165845 | JOHNSON CITY | NY | | 08/29/2024 | 7.750 | 136,432 | | 165,000 |
| 100165846 | LOS ANGELES | CA | | 08/29/2024 | 8.000 | 704,527 | | 910,000 |
| 100165849 | LA VERGNE | TN | | 08/29/2024 | 9.000 | 192,372 | | 310,000 |
| 100165850 | NORFOLK | VA | | 08/29/2024 | 8.875 | 296,292 | | 354,000 |
| 100165851 | BOSTON | NLD | | 08/29/2024 | 7.750 | 641,129 | | 840,000 |
| 100165852 | MIAMI | GBR | | 08/29/2024 | 8.500 | 399,752 | | 745,000 |
| 100165853 | DAYTONA BEACH | FL | | 08/29/2024 | 7.250 | 147,931 | | 227,000 |
| 100165854 | SEBRING | FL | | 08/29/2024 | 7.500 | 187,655 | | 240,000 |
| 100165855 | YORBA LINDA | CA | | 08/29/2024 | 8.375 | 1,041,545 | | 1,350,000 |
| 100165856 | AUBURN | CA | | 08/29/2024 | 10.250 | 164,376 | | 200,000 |
| 100165857 | PORT SAINT LUCIE | FL | | 08/29/2024 | 8.750 | 532,938 | | 625,000 |
| 100165858 | PHOENIX | AZ | | 08/29/2024 | 8.500 | 420,453 | | 510,000 |
| 100165859 | KENMORE | WA | | 08/29/2024 | 8.750 | 1,536,584 | | 1,900,000 |
| 100165860 | AUBURN | WA | | 08/29/2024 | 7.750 | 204,582 | | 583,000 |
| 100165861 | SOUTHPORT | NC | | 08/29/2024 | 9.375 | 193,472 | | 270,000 |
| 100165862 | DELRAY BEACH | FL | | 08/29/2024 | 7.875 | 2,150,308 | | 3,600,000 |
| 100165863 | EL PASO | TX | | 08/29/2024 | 9.875 | 202,560 | | 300,000 |
| 100165864 | ABILENE | TX | | 08/29/2024 | 7.875 | 166,090 | | 238,000 |
| 100165865 | TOMBALL | TX | | 08/29/2024 | 8.500 | 421,066 | | 490,000 |
| 100165866 | RYE | NY | | 08/29/2024 | 9.250 | 2,580,039 | | 3,850,000 |
| 100165867 | (WESTLAKE VILLAGE AREA) THOUSA | CA | | 08/30/2024 | 7.250 | 3,548,647 | | 7,000,000 |
| 100165868 | MALIBU | CA | | 08/30/2024 | 7.625 | 2,907,726 | | 3,750,000 |
| 100165869 | YORBA LINDA | CA | | 08/30/2024 | 7.875 | 1,038,931 | | 1,250,000 |
| 100165870 | SMYRNA | TN | | 08/30/2024 | 8.250 | 311,916 | | 380,000 |
| 100165871 | LA QUINTA | CA | | 08/30/2024 | 7.625 | 380,154 | | 615,000 |
| 100165872 | NEWPORT BEACH | CA | | 08/30/2024 | 7.375 | 1,062,455 | | 1,300,000 |
| 100165873 | RICHMOND | TX | | 08/30/2024 | 7.250 | 156,445 | | 360,000 |
| 100165874 | FREEPORT | TX | | 08/30/2024 | 7.750 | 312,980 | | 370,000 |
| 100165875 | COLUMBIA | SC | | 08/30/2024 | 7.250 | 268,353 | | 320,000 |
| 100165876 | SHERMAN OAKS | CA | | 08/30/2024 | 7.000 | 833,093 | | 1,100,000 |
| 100165877 | RALEIGH | NC | | 08/30/2024 | 6.625 | 202,997 | | 397,500 |
| 100165878 | HUNTINGTON BEACH | CA | | 08/30/2024 | 7.250 | 1,141,478 | | 1,475,000 |
| 100165879 | REDLANDS | CA | | 08/30/2024 | 7.000 | 770,420 | | 1,025,000 |
| 100165880 | LITTLEROCK | CA | | 08/30/2024 | 7.000 | 280,566 | | 415,000 |
| 100165881 | SEFFNER | FL | | 08/30/2024 | 7.375 | 423,364 | | 511,000 |
| 100165882 | SAN DIEGO | CA | | 08/30/2024 | 7.875 | 1,222,378 | | 1,550,000 |
| 100165883 | RANCHO PALOS VERDES | CA | | 08/30/2024 | 7.875 | 491,353 | | 600,000 |
| 100165884 | TEMPLE CITY | CA | | 08/30/2024 | 7.375 | 1,001,437 | | 1,390,000 |
| 100165885 | MIAMI | FL | | 08/30/2024 | 7.375 | 436,031 | | 540,000 |
| 100165886 | HALLANDALE BEACH | FL | | 08/30/2024 | 8.250 | 255,194 | | 340,000 |
| 100165887 | SAN PEDRO LOS ANGELES | CA | | 08/30/2024 | 7.625 | 1,022,234 | | 1,235,000 |
| 100165888 | LEHIGH ACRES | FL | | 08/30/2024 | 7.625 | 257,180 | | 350,000 |
| 100165889 | BROCKTON | MA | | 08/30/2024 | 7.875 | 389,083 | | 500,000 |
| 100165890 | PORTERVILLE | CA | | 08/30/2024 | 7.000 | 165,614 | | 289,000 |
| 100165891 | NORCROSS | GA | | 08/30/2024 | 7.250 | 288,956 | | 345,000 |
| 100165892 | OAKLAND PARK | FL | | 08/30/2024 | 7.500 | 381,482 | | 770,000 |
| 100165893 | GLENDALE | AZ | | 08/30/2024 | 8.500 | 319,541 | | 455,000 |
| 100165894 | ARLINGTON | TX | | 08/30/2024 | 7.000 | 223,152 | | 315,000 |
| 100165895 | PEARBLOSSOM | CA | | 08/30/2024 | 7.500 | 205,403 | | 260,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165896 | ORLANDO | FL | | 08/30/2024 | 7.750 | 403,039 | | 484,000 |
| 100165897 | ALAMO | TX | | 08/30/2024 | 7.500 | 374,388 | | 495,000 |
| 100165898 | MEMPHIS | TN | | 08/30/2024 | 6.750 | 172,234 | | 245,000 |
| 100165899 | AZUSA | CA | | 08/30/2024 | 7.375 | 648,104 | | 785,000 |
| 100165900 | LOS ANGELES | CA | | 08/30/2024 | 7.750 | 262,403 | | 735,000 |
| 100165901 | CASTROVILLE | CA | | 08/30/2024 | 7.000 | 762,304 | | 950,000 |
| 100165902 | LA HABRA | CA | | 08/30/2024 | 7.625 | 531,542 | | 800,000 |
| 100165903 | STOCKTON | CA | | 08/30/2024 | 8.875 | 298,078 | | 375,000 |
| 100165904 | BROWNSBURG | IN | | 08/30/2024 | 7.250 | 316,447 | | 420,000 |
| 100165905 | SAN DIEGO | CA | | 08/30/2024 | 7.250 | 829,641 | | 1,080,000 |
| 100165906 | TEMECULA | CA | | 08/30/2024 | 9.875 | 1,076,817 | | 1,150,000 |
| 100165907 | LEANDER | TX | | 08/30/2024 | 7.500 | 419,942 | | 480,000 |
| 100165908 | JACKSONVILLE | FL | | 08/30/2024 | 7.375 | 223,617 | | 342,000 |
| 100165909 | LOS ANGELES | CA | | 09/06/2024 | 8.625 | 1,431,203 | | 1,560,000 |
| 100165910 | RIVERSIDE | CA | | 09/06/2024 | 7.250 | 357,088 | | 500,000 |
| 100165911 | KNOXVILLE | TN | | 09/06/2024 | 7.250 | 655,200 | | 800,000 |
| 100165912 | DUCK KEY | FL | | 09/06/2024 | 7.125 | 2,042,238 | | 2,700,000 |
| 100165913 | OKLAHOMA CITY | GBR | | 09/06/2024 | 7.375 | 327,600 | | 400,000 |
| 100165914 | OKLAHOMA CITY | OK | | 09/06/2024 | 7.750 | 408,000 | | 500,000 |
| 100165921 | MONTCLAIR | CA | | 09/06/2024 | 7.499 | 383,354 | | 730,000 |
| 100165922 | MONTEREY PARK | CA | | 09/06/2024 | 7.125 | 390,241 | | 800,000 |
| 100165923 | HASTINGS | MN | | 09/06/2024 | 7.375 | 411,401 | | 556,000 |
| 100165924 | MAGNA | UT | | 09/06/2024 | 6.999 | 424,431 | | 570,000 |
| 100165925 | TAMPA | FL | | 09/06/2024 | 6.999 | 373,309 | | 475,000 |
| 100165926 | STONE MOUNTAIN | GA | | 09/06/2024 | 7.125 | 232,337 | | 315,000 |
| 100165927 | TULLAHOMA | TN | | 09/06/2024 | 7.375 | 135,646 | | 265,000 |
| 100165928 | ALEXANDRIA | VA | | 09/06/2024 | 6.875 | 501,024 | | 730,000 |
| 100165929 | LOS ANGELES | CA | | 09/06/2024 | 7.999 | 783,198 | | 950,000 |
| 100165930 | OCALA | FL | | 09/06/2024 | 8.250 | 181,540 | | 230,000 |
| 100165931 | LONG BEACH | CA | | 09/06/2024 | 7.999 | 795,499 | | 980,000 |
| 100165932 | BRIDGEVIEW | IL | | 09/06/2024 | 7.999 | 149,935 | | 182,000 |
| 100165933 | CERES | CA | | 09/06/2024 | 6.999 | 233,277 | | 360,000 |
| 100165934 | DISTRICT HEIGHTS | MD | | 09/06/2024 | 8.750 | 258,662 | | 340,000 |
| 100165935 | PORT SAINT LUCIE | FL | | 09/06/2024 | 7.375 | 223,194 | | 280,000 |
| 100165936 | LARGO | FL | | 09/06/2024 | 7.125 | 416,668 | | 530,000 |
| 100165937 | COLUMBUS | OH | | 09/06/2024 | 7.499 | 195,523 | | 245,000 |
| 100165938 | NEW LONDON | CT | | 09/06/2024 | 7.750 | 348,601 | | 440,000 |
| 100165939 | HAWAIIAN GARDENS | CA | | 09/06/2024 | 7.125 | 478,523 | | 730,000 |
| 100165940 | GOODYEAR | AZ | | 09/06/2024 | 7.375 | 335,608 | | 590,000 |
| 100165941 | CLARKSVILLE | TN | | 09/06/2024 | 6.750 | 229,173 | | 304,900 |
| 100165942 | TAMPA | FL | | 09/06/2024 | 6.999 | 371,822 | | 472,000 |
| 100165943 | TAMPA | FL | | 09/06/2024 | 6.999 | 374,750 | | 475,000 |
| 100165944 | BERKELEY LAKE | GA | | 09/06/2024 | 7.999 | 386,603 | | 644,000 |
| 100165945 | LIVINGSTON | TX | | 09/06/2024 | 6.999 | 178,113 | | 655,000 |
| 100165946 | WEST VALLEY CITY | UT | | 09/06/2024 | 6.999 | 298,255 | | 488,000 |
| 100165947 | STONE MOUNTAIN | GA | | 09/06/2024 | 7.125 | 239,806 | | 310,000 |
| 100165948 | LEESBURG | FL | | 09/06/2024 | 8.750 | 155,366 | | 197,000 |
| 100165949 | SEBRING | FL | | 09/06/2024 | 7.999 | 321,162 | | 428,000 |
| 100165950 | ROCKFORD | IL | | 09/06/2024 | 7.125 | 182,418 | | 262,000 |
| 100165951 | OCALA | FL | | 09/06/2024 | 7.125 | 196,490 | | 250,000 |
| 100165952 | SAINT ALBANS | MO | | 09/06/2024 | 7.499 | 659,344 | | 835,000 |
| 100165953 | VIRGINIA BEACH | VA | | 09/06/2024 | 7.250 | 216,653 | | 272,000 |
| 100165954 | RIVERDALE | GA | | 09/06/2024 | 7.625 | 206,068 | | 254,000 |
| 100165956 | THOUSAND PALMS | CA | | 09/06/2024 | 7.625 | 278,878 | | 355,000 |
| 100165957 | LEHIGH ACRES | FL | | 09/06/2024 | 8.750 | 165,817 | | 310,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165958 | PUEBLO | CO | | 09/06/2024 | 7.375 | 177,998 | | 220,000 |
| 100165959 | MENDOTA | CA | | 09/06/2024 | 8.750 | 288,063 | | 400,000 |
| 100165960 | LOS ANGELES | CA | | 09/06/2024 | 7.499 | 849,219 | | 1,100,000 |
| 100165961 | PETERSBURG | VA | | 09/06/2024 | 7.625 | 188,155 | | 243,000 |
| 100165962 | SHELBYVILLE | TN | | 09/06/2024 | 6.750 | 178,518 | | 255,000 |
| 100165963 | FONTANA | CA | | 09/06/2024 | 7.375 | 564,639 | | 700,000 |
| 100165965 | MIDDLE RIVER | MD | | 09/06/2024 | 7.750 | 176,928 | | 230,000 |
| 100165966 | LOS ANGELES | CA | | 09/06/2024 | 7.250 | 426,155 | | 675,000 |
| 100165967 | SEBRING | FL | | 09/06/2024 | 7.499 | 170,347 | | 211,000 |
| 100165968 | HIALEAH | FL | | 09/06/2024 | 6.999 | 724,615 | | 1,100,000 |
| 100165969 | SEBRING | FL | | 09/06/2024 | 6.999 | 160,413 | | 230,000 |
| 100165970 | ORANGE CITY | FL | | 09/06/2024 | 6.875 | 194,153 | | 342,000 |
| 100165971 | PASADENA | TX | | 09/06/2024 | 7.875 | 157,040 | | 225,000 |
| 100165972 | PHOENIX | AZ | | 09/06/2024 | 6.875 | 168,923 | | 330,000 |
| 100165974 | SPARKS | NV | | 09/06/2024 | 7.125 | 248,380 | | 450,000 |
| 100165976 | NEWMAN | CA | | 09/06/2024 | 7.750 | 183,831 | | 385,000 |
| 100165977 | ARLINGTON | VA | | 09/06/2024 | 7.499 | 479,579 | | 1,040,000 |
| 100165978 | SAINT PETERSBURG | FL | | 09/06/2024 | 7.250 | 202,618 | | 412,000 |
| 100165979 | CORONADO | CA | | 09/06/2024 | 7.999 | 454,326 | | 2,465,000 |
| 100165980 | BERKELEY | CA | | 09/06/2024 | 7.125 | 720,933 | | 900,000 |
| 100165981 | JACKSONVILLE | FL | | 09/06/2024 | 7.125 | 148,441 | | 185,000 |
| 100165982 | EULESS | TX | | 09/06/2024 | 8.250 | 373,647 | | 535,000 |
| 100165983 | ROSEMEAD | CA | | 09/06/2024 | 7.125 | 563,014 | | 915,000 |
| 100165984 | BRANDON | FL | | 09/06/2024 | 7.875 | 334,597 | | 402,000 |
| 100165985 | TUCSON | GBR | | 09/06/2024 | 7.125 | 708,974 | | 1,500,000 |
| 100165986 | SAN DIEGO | CA | | 09/06/2024 | 7.999 | 1,448,718 | | 1,800,000 |
| 100165988 | LIVONIA | MI | | 09/06/2024 | 7.375 | 162,155 | | 256,000 |
| 100165989 | LEANDER | GBR | | 09/06/2024 | 7.625 | 247,133 | | 304,000 |
| 100165990 | LAKEWOOD | CA | | 09/06/2024 | 8.875 | 823,969 | | 890,000 |
| 100165991 | BURLINGTON | GBR | | 09/06/2024 | 7.125 | 450,325 | | 595,000 |
| 100165992 | READING | PA | | 09/06/2024 | 8.999 | 139,435 | | 189,000 |
| 100165993 | MUNDELEIN | IL | | 09/06/2024 | 7.250 | 764,392 | | 1,025,000 |
| 100165994 | CHESAPEAKE | GBR | | 09/06/2024 | 7.375 | 414,191 | | 560,000 |
| 100165995 | LOS ANGELES | CA | | 09/06/2024 | 7.125 | 1,637,466 | | 2,000,000 |
| 100165996 | BEACH PARK | IL | | 09/06/2024 | 6.750 | 213,522 | | 355,000 |
| 100165997 | LAS VEGAS | GBR | | 09/06/2024 | 9.875 | 307,639 | | 405,000 |
| 100165998 | WOODBRIDGE | GBR | | 09/06/2024 | 7.875 | 257,896 | | 325,000 |
| 100165999 | LINCOLNSHIRE | IL | | 09/06/2024 | 7.125 | 1,231,479 | | 2,180,000 |
| 100166000 | MARQUETTE | GBR | | 09/06/2024 | 7.499 | 320,947 | | 422,400 |
| 100166001 | OXNARD | CA | | 09/06/2024 | 7.125 | 574,703 | | 970,000 |
| 100166002 | GRANDVIEW | GBR | | 09/06/2024 | 7.499 | 276,958 | | 427,000 |
| 100166003 | COLORADO SPRINGS | CO | | 09/06/2024 | 9.250 | 330,527 | | 375,000 |
| 100166004 | MOUNT PLEASANT | PA | | 09/06/2024 | 7.375 | 140,832 | | 177,000 |
| 100166005 | CHICAGO | GBR | | 09/06/2024 | 8.499 | 201,756 | | 250,000 |
| 100166006 | ONTARIO | CA | | 09/06/2024 | 7.375 | 823,139 | | 1,190,000 |
| 100166007 | LOS ANGELES | CA | | 09/06/2024 | 7.250 | 224,073 | | 852,000 |
| 100166008 | FORTH WORTH | GBR | | 09/06/2024 | 8.125 | 256,919 | | 310,000 |
| 100166009 | CLEBURNE | TX | | 09/06/2024 | 8.875 | 271,688 | | 314,000 |
| 100166010 | RIVERSIDE | CA | | 09/06/2024 | 7.875 | 401,389 | | 650,000 |
| 100166011 | TREVOR | WI | | 09/06/2024 | 7.999 | 190,937 | | 677,000 |
| 100166012 | MODESTO | CA | | 09/06/2024 | 8.750 | 388,910 | | 450,000 |
| 100166013 | MESQUITE | TX | | 09/06/2024 | 8.499 | 193,990 | | 240,000 |
| 100166014 | SAN JOSE | GBR | | 09/06/2024 | 7.875 | 744,517 | | 1,315,000 |
| 100166015 | WAXAHACHIE | GBR | | 09/06/2024 | 7.999 | 374,330 | | 520,000 |
| 100166016 | NEW BRUNSWICK | GBR | | 09/06/2024 | 7.250 | 387,978 | | 500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166017 | CENTRALIA | GBR | | 09/06/2024 | 9.250 | 275,868 | | 360,000 |
| 100166018 | LOS ANGELES | CA | | 09/06/2024 | 8.750 | 1,060,324 | | 2,300,000 |
| 100166019 | MADERA | CA | | 09/06/2024 | 7.875 | 339,829 | | 418,000 |
| 100166020 | ANAHEIM | CA | | 09/06/2024 | 7.250 | 671,383 | | 825,000 |
| 100166021 | ABERDEEN | NC | | 09/06/2024 | 7.250 | 361,888 | | 437,000 |
| 100166022 | LAS VEGAS | NV | | 09/06/2024 | 8.750 | 1,006,202 | | 1,100,000 |
| 100166023 | NOTTINGHAM | MD | | 09/06/2024 | 9.250 | 260,348 | | 315,000 |
| 100166024 | SAN DIEGO | CA | | 09/06/2024 | 6.999 | 1,351,844 | | 1,650,000 |
| 100166025 | ROCKWALL | TX | | 09/06/2024 | 6.875 | 298,326 | | 554,000 |
| 100166026 | CHINO HILLS | CA | | 09/06/2024 | 7.875 | 2,623,870 | | 3,200,000 |
| 100166027 | BLAINE | MN | | 09/06/2024 | 8.999 | 351,830 | | 423,000 |
| 100166028 | SAN FERNANDO | CA | | 09/06/2024 | 8.999 | 572,594 | | 660,000 |
| 100166029 | ALPHARETTA | GA | | 09/06/2024 | 7.875 | 1,116,443 | | 1,430,000 |
| 100166030 | WEST JORDAN | UT | | 09/06/2024 | 7.875 | 255,113 | | 385,000 |
| 100166031 | AMERICAN FORK | UT | | 09/06/2024 | 8.499 | 398,899 | | 444,000 |
| 100166032 | FRESNO | CA | | 09/06/2024 | 7.499 | 204,891 | | 378,000 |
| 100166033 | HYATTSVILLE | MD | | 09/06/2024 | 7.875 | 343,810 | | 480,000 |
| 100166034 | SAN DIEGO | CA | | 09/06/2024 | 7.125 | 1,495,036 | | 1,835,000 |
| 100166035 | SARASOTA | FL | | 09/06/2024 | 7.750 | 1,551,480 | | 2,000,000 |
| 100166036 | WATERBURY | CT | | 09/06/2024 | 8.875 | 293,736 | | 340,000 |
| 100166037 | NEW PORT RICHEY | FL | | 09/06/2024 | 7.125 | 438,820 | | 670,000 |
| 100166038 | LAKE WORTH | FL | | 09/06/2024 | 9.499 | 844,528 | | 920,000 |
| 100166039 | SMYRNA | TN | | 09/06/2024 | 8.375 | 339,999 | | 390,000 |
| 100166040 | KATY | TX | | 09/06/2024 | 7.250 | 311,064 | | 375,000 |
| 100166041 | BLUFFTON | SC | | 09/06/2024 | 7.625 | 443,521 | | 545,000 |
| 100166042 | RIVERSIDE | CA | | 09/06/2024 | 7.125 | 611,161 | | 850,000 |
| 100166043 | VESTAVIA HILLS | AL | | 09/06/2024 | 7.499 | 1,205,405 | | 1,500,000 |
| 100166044 | MIAMI | FL | | 09/06/2024 | 7.125 | 172,719 | | 225,000 |
| 100166045 | SAN ANTONIO | TX | | 09/06/2024 | 7.999 | 516,085 | | 614,000 |
| 100166046 | FORT MYERS | FL | | 09/06/2024 | 9.250 | 178,514 | | 300,000 |
| 100166047 | GLENDALE | AZ | | 09/06/2024 | 8.750 | 172,349 | | 370,000 |
| 100166048 | ORELAND | PA | | 09/06/2024 | 8.250 | 370,626 | | 480,000 |
| 100166049 | MORTON GROVE | IL | | 09/06/2024 | 10.250 | 354,105 | | 430,000 |
| 100166050 | PHOENIX | AZ | | 09/06/2024 | 8.875 | 268,078 | | 355,000 |
| 100166051 | AVENAL | CA | | 09/06/2024 | 9.375 | 194,160 | | 240,000 |
| 100166052 | NORTH LAS VEGAS | NV | | 09/06/2024 | 10.375 | 300,204 | | 372,000 |
| 100166053 | LAS VEGAS | NV | | 09/06/2024 | 7.625 | 206,081 | | 425,000 |
| 100166054 | OXFORD | OH | | 09/06/2024 | 9.750 | 307,688 | | 395,000 |
| 100166055 | FULSHEAR | TX | | 09/06/2024 | 9.500 | 456,855 | | 587,000 |
| 100166056 | SAN ANTONIO | TX | | 09/09/2024 | 7.375 | 434,300 | | 607,000 |
| 100166057 | SACRAMENTO | CA | | 09/09/2024 | 7.624 | 326,127 | | 424,000 |
| 100166058 | KANSAS CITY | MO | | 09/09/2024 | 7.624 | 266,607 | | 325,000 |
| 100166059 | SOMERVILLE | MA | | 09/09/2024 | 6.999 | 509,972 | | 780,000 |
| 100166060 | SAINT CLOUD | FL | | 09/09/2024 | 7.124 | 499,880 | | 690,000 |
| 100166061 | ASHAWAY | RI | | 09/09/2024 | 8.124 | 379,816 | | 410,000 |
| 100166062 | WAKE FOREST | NC | | 09/09/2024 | 7.124 | 255,969 | | 327,000 |
| 100166063 | TOMS RIVER | NJ | | 09/09/2024 | 7.624 | 279,584 | | 345,000 |
| 100166064 | SEVIERVILLE | TN | | 09/09/2024 | 7.624 | 431,981 | | 482,000 |
| 100166065 | CRYSTAL BEACH | TX | | 09/09/2024 | 7.624 | 779,984 | | 860,300 |
| 100166066 | BRYAN | TX | | 09/09/2024 | 7.500 | 320,500 | | 447,500 |
| 100166067 | FREDERICKSBURG | TX | | 09/09/2024 | 7.624 | 309,948 | | 390,000 |
| 100166068 | BRYAN | TX | | 09/09/2024 | 7.624 | 288,653 | | 400,000 |
| 100166069 | SEVIERVILLE | TN | | 09/09/2024 | 6.375 | 584,612 | | 689,000 |
| 100166070 | OVERLAND PARK | KS | | 09/09/2024 | 7.624 | 511,247 | | 665,000 |
| 100166071 | DAVENPORT | FL | | 09/09/2024 | 7.500 | 257,773 | | 280,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166072 | EUGENE | OR | | 09/09/2024 | 6.999 | 443,350 | | 660,000 |
| 100166073 | RESEDA | CA | | 09/09/2024 | 7.375 | 679,729 | | 885,000 |
| 100166074 | ONSET | MA | | 09/09/2024 | 7.874 | 489,375 | | 525,000 |
| 100166075 | ABINGTON | MA | | 09/09/2024 | 7.624 | 367,421 | | 425,000 |
| 100166076 | MADISON | TN | | 09/09/2024 | 8.125 | 483,282 | | 565,000 |
| 100166077 | UNION CITY | CA | | 09/09/2024 | 6.999 | 1,053,588 | | 1,385,000 |
| 100166078 | SUGAR HILL | GA | | 09/09/2024 | 7.375 | 334,200 | | 438,000 |
| 100166079 | MARS | PA | | 09/09/2024 | 6.999 | 260,608 | | 368,000 |
| 100166080 | SOUTH LAKE TAHOE | CA | | 09/09/2024 | 7.624 | 359,329 | | 390,000 |
| 100166081 | GLENDALE | AZ | | 09/09/2024 | 8.125 | 404,747 | | 460,000 |
| 100166082 | WILLIS | TX | | 09/09/2024 | 6.999 | 259,451 | | 354,000 |
| 100166083 | POINT PLEASANT | NJ | | 09/09/2024 | 7.624 | 502,503 | | 670,000 |
| 100166084 | DAVENPORT | FL | | 09/09/2024 | 7.624 | 341,392 | | 419,000 |
| 100166085 | HOLLYWOOD | FL | | 09/09/2024 | 7.500 | 479,477 | | 595,000 |
| 100166086 | BALD HEAD ISLAND | NC | | 09/09/2024 | 6.999 | 578,542 | | 755,000 |
| 100166087 | VIRGINIA BEACH | VA | | 09/09/2024 | 7.124 | 273,820 | | 335,000 |
| 100166088 | STEPHENVILLE | TX | | 09/09/2024 | 7.624 | 270,523 | | 339,000 |
| 100166089 | SACHSE | TX | | 09/09/2024 | 6.999 | 305,221 | | 432,000 |
| 100166090 | ALLEN | TX | | 09/09/2024 | 7.624 | 258,403 | | 315,000 |
| 100166091 | ROSWELL | GA | | 09/09/2024 | 6.990 | 670,382 | | 885,000 |
| 100166092 | WOODSTOCK | GA | | 09/09/2024 | 7.500 | 324,131 | | 435,000 |
| 100166093 | CYPRESS | TX | | 09/09/2024 | 5.750 | 272,665 | | 526,000 |
| 100166094 | DALLAS | TX | | 09/09/2024 | 6.875 | 386,422 | | 600,000 |
| 100166095 | TULARE | CA | | 09/09/2024 | 8.125 | 222,716 | | 260,000 |
| 100166096 | HOMESTEAD | FL | | 09/09/2024 | 7.624 | 472,912 | | 720,000 |
| 100166097 | OPELIKA | AL | | 09/09/2024 | 7.624 | 331,802 | | 363,000 |
| 100166098 | JACKSON | NJ | | 09/09/2024 | 7.624 | 445,150 | | 620,000 |
| 100166099 | OMAHA | NE | | 09/09/2024 | 8.000 | 211,166 | | 253,000 |
| 100166100 | ALBUQUERQUE | NM | | 09/09/2024 | 6.624 | 475,229 | | 525,000 |
| 100166101 | BURTONSVILLE | MD | | 09/09/2024 | 7.625 | 375,866 | | 460,000 |
| 100166102 | HOWE | OK | | 09/09/2024 | 7.500 | 287,769 | | 330,000 |
| 100166103 | LANSING | KS | | 09/09/2024 | 6.624 | 156,451 | | 217,500 |
| 100166104 | ROSEVILLE | CA | | 09/09/2024 | 7.500 | 353,182 | | 500,000 |
| 100166105 | LAWRENCEVILLE | GA | | 09/09/2024 | 8.125 | 395,928 | | 450,000 |
| 100166106 | TREASURE ISLAND | FL | | 09/09/2024 | 7.375 | 786,116 | | 1,060,000 |
| 100166107 | BEND | OR | | 09/09/2024 | 7.500 | 771,885 | | 1,025,000 |
| 100166108 | CONYERS | GA | | 09/09/2024 | 6.990 | 290,721 | | 385,000 |
| 100166109 | BEND | GBR | | 09/09/2024 | 7.125 | 317,696 | | 444,000 |
| 100166110 | SUWANEE | GBR | | 09/09/2024 | 7.124 | 337,935 | | 476,000 |
| 100166111 | SANTA ANA | CA | | 09/09/2024 | 6.990 | 865,981 | | 1,275,000 |
| 100166112 | MYRTLE BEACH | SC | | 09/09/2024 | 6.250 | 280,281 | | 342,000 |
| 100166113 | IJAMSVILLE | MD | | 09/09/2024 | 7.625 | 540,493 | | 622,000 |
| 100166114 | LUBBOCK | TX | | 09/09/2024 | 7.624 | 163,925 | | 205,000 |
| 100166115 | SAN TAN VALLEY | AZ | | 09/09/2024 | 7.500 | 408,988 | | 475,000 |
| 100166116 | HAINES CITY | FL | | 09/09/2024 | 8.125 | 299,647 | | 328,000 |
| 100166117 | SILVER SPRING | MD | | 09/09/2024 | 6.500 | 467,876 | | 640,000 |
| 100166118 | LAS VEGAS | NV | | 09/09/2024 | 6.250 | 311,213 | | 349,000 |
| 100166119 | BLOOMINGTON | IN | | 09/09/2024 | 7.990 | 340,685 | | 400,000 |
| 100166120 | CONWAY | SC | | 09/09/2024 | 6.500 | 281,001 | | 315,000 |
| 100166121 | NEWAYGO | MI | | 09/09/2024 | 8.000 | 278,919 | | 300,000 |
| 100166122 | HOUSTON | TX | | 09/09/2024 | 6.125 | 296,047 | | 333,000 |
| 100166123 | WASHINGTON | UT | | 09/09/2024 | 6.500 | 447,628 | | 500,000 |
| 100166124 | ROCKLEDGE | FL | | 09/09/2024 | 7.625 | 334,635 | | 363,000 |
| 100166125 | OCALA | FL | | 09/09/2024 | 6.500 | 324,065 | | 360,000 |
| 100166126 | OLD LYME | CT | | 09/09/2024 | 7.990 | 310,547 | | 350,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166127 | BREINIGSVILLE | PA | | 09/09/2024 | 5.990 | 341,201 | | 385,000 |
| 100166128 | PHARR | TX | | 09/09/2024 | 8.125 | 253,596 | | 275,000 |
| 100166129 | PARRISH | FL | | 09/09/2024 | 6.250 | 331,172 | | 370,000 |
| 100166130 | SHERWOOD | AR | | 09/09/2024 | 7.625 | 237,225 | | 274,000 |
| 100166131 | SALISBURY | MD | | 09/09/2024 | 5.990 | 191,800 | | 232,000 |
| 100166132 | MEBANE | NC | | 09/09/2024 | 7.125 | 313,696 | | 410,000 |
| 100166133 | ANGIER | NC | | 09/09/2024 | 7.375 | 246,843 | | 329,100 |
| 100166134 | LAWRENCEBURG | IN | | 09/09/2024 | 8.125 | 695,556 | | 751,000 |
| 100166135 | IDYLLWILD | CA | | 09/09/2024 | 8.125 | 334,467 | | 365,000 |
| 100166136 | ST CHARLES | IL | | 09/09/2024 | 7.125 | 612,372 | | 810,000 |
| 100166137 | SANTA ROSA BEACH | FL | | 09/09/2024 | 7.625 | 344,970 | | 400,000 |
| 100166138 | NORTH RICHLAND HILLS | TX | | 09/09/2024 | 7.125 | 291,874 | | 384,000 |
| 100166139 | OCALA | FL | | 09/09/2024 | 5.750 | 227,796 | | 330,000 |
| 100166140 | SOUTHLAKE | TX | | 09/09/2024 | 7.624 | 683,208 | | 880,000 |
| 100166141 | SAN TAN VALLEY | AZ | | 09/09/2024 | 6.625 | 387,459 | | 455,000 |
| 100166142 | CHECK | VA | | 09/09/2024 | 7.500 | 294,912 | | 325,000 |
| 100166143 | FRISCO | TX | | 09/09/2024 | 7.125 | 319,857 | | 420,000 |
| 100166144 | FAWNSKIN | CA | | 09/09/2024 | 7.625 | 455,945 | | 500,000 |
| 100166145 | SPRINGFIELD | OR | | 09/09/2024 | 6.250 | 323,873 | | 420,000 |
| 100166146 | BUDA | TX | | 09/09/2024 | 7.500 | 349,213 | | 402,000 |
| 100166147 | AMERICAN FORK | UT | | 09/09/2024 | 5.990 | 330,786 | | 460,000 |
| 100166148 | NAPLES | FL | | 09/09/2024 | 7.375 | 450,256 | | 641,000 |
| 100166149 | SARATOGA SPRINGS | UT | | 09/09/2024 | 5.990 | 300,539 | | 443,000 |
| 100166150 | SAINT CLOUD | FL | | 09/09/2024 | 7.750 | 397,106 | | 465,000 |
| 100166151 | LAS VEGAS | NV | | 09/09/2024 | 6.990 | 580,403 | | 760,000 |
| 100166152 | LAKE ZURICH | IL | | 09/09/2024 | 7.625 | 311,743 | | 380,000 |
| 100166153 | JEFFERSONTON | VA | | 09/09/2024 | 7.125 | 362,985 | | 480,000 |
| 100166154 | ROSENBERG | TX | | 09/09/2024 | 5.990 | 220,532 | | 304,000 |
| 100166155 | EUFAULA | OK | | 09/09/2024 | 8.625 | 543,674 | | 600,000 |
| 100166156 | WOODBURY | MN | | 09/09/2024 | 6.625 | 267,785 | | 360,000 |
| 100166157 | MARICOPA | AZ | | 09/09/2024 | 5.490 | 285,515 | | 328,000 |
| 100166158 | BLACKSBURG | VA | | 09/09/2024 | 7.625 | 504,978 | | 556,000 |
| 100166159 | CYPRESS | TX | | 09/09/2024 | 7.625 | 304,823 | | 330,000 |
| 100166160 | WEST HARTFORD | CT | | 09/09/2024 | 7.375 | 425,887 | | 577,000 |
| 100166161 | NASHUA | NH | | 09/09/2024 | 8.125 | 414,931 | | 475,000 |
| 100166162 | ST AUGUSTINE | FL | | 09/09/2024 | 7.500 | 294,547 | | 320,000 |
| 100166163 | CONWAY | AR | | 09/09/2024 | 7.624 | 434,297 | | 608,000 |
| 100166164 | CANON CITY | CO | | 09/09/2024 | 8.000 | 554,623 | | 600,000 |
| 100166165 | ROYSE CITY | NLD | | 09/09/2024 | 7.000 | 284,230 | | 365,000 |
| 100166166 | DES MOINES | WA | | 09/09/2024 | 6.990 | 805,844 | | 1,080,000 |
| 100166167 | WINTERVILLE | NC | | 09/09/2024 | 7.875 | 285,353 | | 326,000 |
| 100166168 | ATLANTA | GA | | 09/09/2024 | 8.000 | 419,674 | | 550,000 |
| 100166169 | CREAL SPRINGS | GBR | | 09/09/2024 | 7.624 | 259,372 | | 290,000 |
| 100166170 | BRISTOW | GBR | | 09/09/2024 | 7.490 | 300,836 | | 418,000 |
| 100166171 | WESLEY CHAPEL | GBR | | 09/09/2024 | 7.625 | 324,738 | | 400,000 |
| 100166172 | ROYSE CITY | GBR | | 09/09/2024 | 6.875 | 328,859 | | 435,000 |
| 100166173 | EMERALD ISLE | NC | | 09/09/2024 | 7.625 | 693,752 | | 880,000 |
| 100166174 | ROYSE CITY | TX | | 09/09/2024 | 6.990 | 282,826 | | 385,000 |
| 100166175 | WAXHAW | NC | | 09/09/2024 | 6.990 | 443,509 | | 588,000 |
| 100166176 | TAYLORSVILLE | UT | | 09/09/2024 | 7.125 | 409,628 | | 535,000 |
| 100166177 | PLYMOUTH | MN | | 09/09/2024 | 6.750 | 314,799 | | 422,000 |
| 100166178 | SALT LAKE CITY | UT | | 09/09/2024 | 7.125 | 417,284 | | 545,000 |
| 100166179 | WEST LINN | OR | | 09/09/2024 | 7.500 | 520,639 | | 675,000 |
| 100166180 | COLUMBIA | TN | | 09/09/2024 | 7.000 | 392,046 | | 523,000 |
| 100166181 | SAN DIEGO | CA | | 09/09/2024 | 6.875 | 635,516 | | 895,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166182 | ROUND ROCK | TX | | 09/09/2024 | 7.375 | 350,756 | | 439,000 |
| 100166183 | SEVIERVILLE | TN | | 09/09/2024 | 7.125 | 345,799 | | 462,000 |
| 100166184 | SENECA | SC | | 09/09/2024 | 8.500 | 485,816 | | 531,000 |
| 100166185 | PORT SAINT LUCIE | FL | | 09/09/2024 | 7.125 | 345,053 | | 415,000 |
| 100166186 | LEAVENWORTH | WA | | 09/09/2024 | 7.120 | 693,887 | | 760,000 |
| 100166187 | EAST STROUDSBURG | PA | | 09/09/2024 | 7.375 | 238,429 | | 315,000 |
| 100166188 | MERCED | CA | | 09/09/2024 | 6.125 | 341,037 | | 492,000 |
| 100166189 | HAMPTON | GA | | 09/09/2024 | 6.375 | 295,897 | | 353,000 |
| 100166190 | NO OAKS | MN | | 09/09/2024 | 7.490 | 271,292 | | 330,000 |
| 100166191 | BOKEELIA | FL | | 09/09/2024 | 7.624 | 450,436 | | 560,000 |
| 100166192 | MADISON | WI | | 09/09/2024 | 7.625 | 285,804 | | 375,000 |
| 100166193 | BALTIMORE | MD | | 09/09/2024 | 7.490 | 274,484 | | 335,000 |
| 100166194 | MILTON | GA | | 09/09/2024 | 7.624 | 453,062 | | 558,000 |
| 100166195 | AUSTIN | TX | | 09/09/2024 | 7.490 | 301,579 | | 400,000 |
| 100166196 | FORT WORTH | TX | | 09/09/2024 | 6.625 | 247,092 | | 311,000 |
| 100166197 | DAWSONVILLE | GA | | 09/09/2024 | 7.000 | 299,843 | | 395,000 |
| 100166198 | ST CLOUD | FL | | 09/09/2024 | 7.124 | 331,093 | | 419,000 |
| 100166199 | ROCKINGHAM | VA | | 09/09/2024 | 8.125 | 262,694 | | 330,000 |
| 100166200 | FORNEY | TX | | 09/09/2024 | 8.125 | 328,779 | | 380,000 |
| 100166201 | WINTER SPRINGS | FL | | 09/09/2024 | 6.990 | 390,264 | | 482,000 |
| 100166202 | NEWINGTON | CT | | 09/09/2024 | 7.375 | 260,252 | | 341,000 |
| 100166203 | SALT LAKE CITY | UT | | 09/09/2024 | 7.500 | 324,317 | | 398,000 |
| 100166204 | FORT WORTH | TX | | 09/09/2024 | 5.990 | 258,620 | | 343,000 |
| 100166205 | SAN ANTONIO | TX | | 09/09/2024 | 6.250 | 272,401 | | 381,000 |
| 100166206 | CYPRESS | TX | | 09/09/2024 | 5.990 | 320,920 | | 420,000 |
| 100166207 | LEHI | UT | | 09/09/2024 | 7.375 | 337,402 | | 440,000 |
| 100166208 | SUNSET BEACH | NC | | 09/09/2024 | 7.625 | 301,753 | | 328,000 |
| 100166209 | HAMPTON | GA | | 09/09/2024 | 5.875 | 263,928 | | 360,000 |
| 100166210 | SANDY | UT | | 09/09/2024 | 7.000 | 702,225 | | 940,000 |
| 100166211 | FORT WORTH | TX | | 09/09/2024 | 6.625 | 268,645 | | 336,000 |
| 100166212 | MADERA | CA | | 09/09/2024 | 5.875 | 339,096 | | 482,000 |
| 100166213 | CENTREVILLE | VA | | 09/09/2024 | 7.125 | 493,530 | | 647,000 |
| 100166214 | VERO BEACH | FL | | 09/09/2024 | 7.500 | 233,688 | | 320,000 |
| 100166215 | MURRIETA | CA | | 09/09/2024 | 5.875 | 449,482 | | 616,000 |
| 100166216 | WAYNESVILLE | NC | | 09/09/2024 | 7.625 | 510,193 | | 596,000 |
| 100166217 | ALEXANDRIA | VA | | 09/09/2024 | 7.375 | 282,038 | | 385,000 |
| 100166218 | SEMINOLE | FL | | 09/09/2024 | 8.625 | 788,619 | | 860,000 |
| 100166219 | BREINIGSVILLE | PA | | 09/09/2024 | 6.500 | 294,989 | | 392,000 |
| 100166220 | WINCHESTER | VA | | 09/09/2024 | 6.250 | 368,034 | | 485,000 |
| 100166221 | WINCHESTER | VA | | 09/09/2024 | 5.990 | 363,865 | | 498,000 |
| 100166222 | MORENO VALLEY | CA | | 09/09/2024 | 5.990 | 477,748 | | 650,000 |
| 100166223 | TROUTMAN | NC | | 09/09/2024 | 6.125 | 289,871 | | 400,000 |
| 100166224 | STEPHENS CITY | VA | | 09/09/2024 | 6.250 | 271,688 | | 367,000 |
| 100166225 | WINCHESTER | CA | | 09/09/2024 | 5.990 | 367,125 | | 516,000 |
| 100166226 | STEPHENS CITY | VA | | 09/09/2024 | 6.250 | 324,961 | | 445,000 |
| 100166227 | MONROE | NC | | 09/09/2024 | 5.750 | 297,479 | | 414,000 |
| 100166228 | STEPHENS CITY | VA | | 09/09/2024 | 6.250 | 271,016 | | 367,000 |
| 100166229 | BAKERSFIELD | CA | | 09/09/2024 | 6.500 | 342,522 | | 437,500 |
| 100166230 | LEBANON | TN | | 09/09/2024 | 6.250 | 266,769 | | 360,000 |
| 100166231 | WILMINGTON | NC | | 09/09/2024 | 7.000 | 315,359 | | 371,000 |
| 100166232 | GASTONIA | NC | | 09/09/2024 | 6.125 | 285,001 | | 395,000 |
| 100166233 | HALTOM CITY | TX | | 09/09/2024 | 5.990 | 266,566 | | 346,000 |
| 100166234 | WASHINGTON | UT | | 09/09/2024 | 6.250 | 453,104 | | 510,000 |
| 100166235 | BREMERTON | WA | | 09/09/2024 | 6.250 | 364,089 | | 496,000 |
| 100166236 | ROSEDALE | MD | | 09/09/2024 | 6.500 | 321,585 | | 460,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166238 | MCKINNEY | TX | | 09/09/2024 | 5.875 | 284,901 | | 416,000 |
| 100166239 | AMERICAN FORK | UT | | 09/09/2024 | 5.990 | 336,269 | | 465,000 |
| 100166240 | CLAYTON | NC | | 09/09/2024 | 8.125 | 331,777 | | 401,000 |
| 100166241 | BREMERTON | WA | | 09/09/2024 | 6.250 | 351,662 | | 510,000 |
| 100166242 | MCKINNEY | TX | | 09/09/2024 | 5.875 | 267,683 | | 399,000 |
| 100166243 | MCKINNEY | TX | | 09/09/2024 | 6.250 | 281,967 | | 393,000 |
| 100166244 | LANCASTER | CA | | 09/09/2024 | 5.990 | 414,235 | | 563,000 |
| 100166245 | ROSEVILLE | CA | | 09/09/2024 | 6.250 | 532,371 | | 725,000 |
| 100166246 | SHERMAN | TX | | 09/09/2024 | 5.990 | 203,462 | | 278,000 |
| 100166247 | MADERA | CA | | 09/09/2024 | 5.750 | 312,358 | | 431,500 |
| 100166248 | LAKEVILLE | MN | | 09/09/2024 | 5.990 | 281,580 | | 390,000 |
| 100166249 | FORT WORTH | NLD | | 09/09/2024 | 6.250 | 262,118 | | 365,000 |
| 100166250 | SURF CITY | GBR | | 09/09/2024 | 6.250 | 368,888 | | 425,000 |
| 100166251 | CARTHAGE | NC | | 09/09/2024 | 5.750 | 179,527 | | 240,000 |
| 100166252 | NORTH LAS VEGAS | NV | | 09/09/2024 | 6.250 | 315,511 | | 456,500 |
| 100166253 | FORT WORTH | TX | | 09/09/2024 | 5.990 | 293,859 | | 410,000 |
| 100166254 | MCKINNEY | TX | | 09/09/2024 | 6.125 | 255,503 | | 360,000 |
| 100166255 | DALLAS | GA | | 09/09/2024 | 5.990 | 303,125 | | 413,000 |
| 100166256 | WAUKEE | IA | | 09/09/2024 | 6.250 | 259,930 | | 343,000 |
| 100166257 | MCKINNEY | TX | | 09/09/2024 | 6.250 | 270,989 | | 370,000 |
| 100166258 | FORT WORTH | TX | | 09/09/2024 | 6.250 | 282,522 | | 385,000 |
| 100166259 | SAINT GEORGE | UT | | 09/09/2024 | 7.625 | 393,780 | | 497,000 |
| 100166260 | CLARKESVILLE | GA | | 09/09/2024 | 6.990 | 254,712 | | 355,000 |
| 100166261 | AUBURN | AL | | 09/09/2024 | 6.875 | 237,005 | | 318,000 |
| 100166262 | SAINT CLOUD | FL | | 09/09/2024 | 6.750 | 421,069 | | 475,000 |
| 100166263 | TEHACHAPI | CA | | 09/09/2024 | 7.250 | 476,678 | | 585,000 |
| 100166264 | OAK ISLAND | NC | | 09/09/2024 | 6.990 | 313,378 | | 440,000 |
| 100166265 | LEHI | UT | | 09/09/2024 | 6.125 | 404,664 | | 585,000 |
| 100166266 | PALM BAY | FL | | 09/09/2024 | 7.500 | 258,777 | | 320,000 |
| 100166267 | CHICO | CA | | 09/09/2024 | 7.625 | 270,003 | | 475,000 |
| 100166268 | PEACHTREE CTY | GA | | 09/09/2024 | 6.990 | 286,962 | | 416,000 |
| 100166269 | HOOVER | AL | | 09/09/2024 | 7.490 | 256,237 | | 335,000 |
| 100166270 | NEENAH | WI | | 09/09/2024 | 7.375 | 252,436 | | 328,000 |
| 100166271 | WESTMINSTER | CO | | 09/09/2024 | 6.990 | 442,865 | | 585,000 |
| 100166272 | ALEXANDRIA | VA | | 09/09/2024 | 7.625 | 1,063,343 | | 1,505,000 |
| 100166273 | CATONSVILLE | MD | | 09/09/2024 | 7.250 | 313,735 | | 410,000 |
| 100166274 | ROCKLIN | CA | | 09/09/2024 | 6.990 | 363,961 | | 477,000 |
| 100166275 | BASALT | CO | | 09/09/2024 | 7.490 | 1,051,546 | | 1,320,000 |
| 100166276 | AUSTIN | TX | | 09/09/2024 | 6.990 | 451,924 | | 600,000 |
| 100166277 | WOODSTOCK | GA | | 09/09/2024 | 6.875 | 242,493 | | 320,000 |
| 100166278 | RENO | NV | | 09/09/2024 | 7.500 | 401,317 | | 515,000 |
| 100166279 | CHESTER | VA | | 09/09/2024 | 7.480 | 292,663 | | 358,500 |
| 100166280 | FARMINGDALE | NJ | | 09/09/2024 | 6.875 | 254,200 | | 360,000 |
| 100166281 | SHAWNEE | KS | | 09/09/2024 | 7.375 | 255,110 | | 331,500 |
| 100166916 | CHICAGO | IL | | 09/13/2024 | 7.990 | 694,208 | | 900,000 |
| 100166917 | OCEAN ISLE BEACH | NC | | 09/13/2024 | 7.625 | 661,388 | | 1,040,000 |
| 100166918 | BEND | OR | | 09/13/2024 | 7.625 | 999,480 | | 1,300,000 |
| 100166919 | KIMBERLY | ID | | 09/13/2024 | 7.500 | 363,153 | | 480,000 |
| 100166920 | SAVANNAH | GA | | 09/13/2024 | 7.625 | 627,779 | | 900,000 |
| 100166921 | YUMA | AZ | | 09/13/2024 | 7.990 | 346,939 | | 450,000 |
| 100166922 | JEFFERSONVILLE | IN | | 09/13/2024 | 7.625 | 271,269 | | 350,000 |
| 100166923 | BROADVIEW | IL | | 09/13/2024 | 7.625 | 319,634 | | 415,000 |
| 100166924 | FENWICK ISLAND | DE | | 09/13/2024 | 7.125 | 216,281 | | 305,000 |
| 100166925 | SAN GABRIEL | CA | | 09/13/2024 | 6.990 | 654,620 | | 1,210,000 |
| 100166926 | DRACUT | MA | | 09/13/2024 | 6.990 | 390,879 | | 554,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166927 | ST AUGUSTINE | FL | | 09/13/2024 | 7.875 | 231,941 | | 300,000 |
| 100166928 | EDINBURG | TX | | 09/13/2024 | 7.500 | 409,274 | | 645,000 |
| 100166929 | KNOXVILLE | TN | | 09/13/2024 | 7.625 | 312,902 | | 413,500 |
| 100166930 | OCEAN PARK | WA | | 09/13/2024 | 6.625 | 252,494 | | 480,000 |
| 100166931 | AUSTIN | TX | | 09/13/2024 | 7.875 | 467,527 | | 650,000 |
| 100166932 | HOUSTON | TX | | 09/13/2024 | 7.625 | 429,118 | | 555,000 |
| 100166933 | MILWAUKEE | WI | | 09/13/2024 | 7.625 | 396,330 | | 516,000 |
| 100166934 | HOUGHTON LAKE | MI | | 09/13/2024 | 7.625 | 442,726 | | 617,500 |
| 100166935 | NAPLES | FL | | 09/13/2024 | 7.625 | 438,821 | | 610,000 |
| 100166936 | OAKLAND | MD | | 09/13/2024 | 7.625 | 362,254 | | 425,000 |
| 100166937 | WHITTIER | CA | | 09/13/2024 | 7.375 | 645,306 | | 902,000 |
| 100166938 | SANTA ROSA | CA | | 09/13/2024 | 7.625 | 847,483 | | 1,165,000 |
| 100166939 | MARICOPA | AZ | | 09/13/2024 | 7.625 | 289,193 | | 360,000 |
| 100166940 | MIAMI | FL | | 09/13/2024 | 6.625 | 561,866 | | 855,000 |
| 100166941 | FOREST HILL | TX | | 09/13/2024 | 7.000 | 363,847 | | 485,000 |
| 100166942 | ROUND ROCK | TX | | 09/13/2024 | 5.875 | 303,228 | | 442,000 |
| 100166943 | OREM | UT | | 09/13/2024 | 7.125 | 323,588 | | 490,000 |
| 100166944 | MILTON | FL | | 09/13/2024 | 7.125 | 263,935 | | 348,000 |
| 100166945 | HUNTSVILLE | TX | | 09/13/2024 | 8.000 | 300,296 | | 390,000 |
| 100166946 | ROCKPORT | TX | | 09/13/2024 | 7.625 | 310,373 | | 435,000 |
| 100166947 | HARPER | TX | | 09/13/2024 | 7.625 | 344,253 | | 470,000 |
| 100166948 | WATKINSVILLE | GA | | 09/13/2024 | 7.450 | 367,585 | | 490,000 |
| 100166949 | SPRINGDALE | AR | | 09/13/2024 | 7.625 | 278,453 | | 363,000 |
| 100166950 | AUSTIN | TX | | 09/13/2024 | 7.624 | 410,691 | | 600,000 |
| 100166951 | TAYLOR | TX | | 09/13/2024 | 7.624 | 327,105 | | 500,000 |
| 100166952 | HOUSTON | TX | | 09/13/2024 | 6.990 | 296,645 | | 393,000 |
| 100166953 | BAKERSFIELD | CA | | 09/13/2024 | 7.125 | 355,692 | | 465,000 |
| 100166954 | TAMPA | FL | | 09/13/2024 | 7.125 | 405,435 | | 535,000 |
| 100166955 | PHOENIX | AZ | | 09/13/2024 | 7.490 | 377,553 | | 526,000 |
| 100166956 | DELANO | CA | | 09/13/2024 | 7.500 | 345,139 | | 450,000 |
| 100166957 | WILMINGTON | NC | | 09/13/2024 | 7.875 | 292,083 | | 410,000 |
| 100166958 | LILBURN | GA | | 09/13/2024 | 7.625 | 247,574 | | 321,000 |
| 100166959 | VERNAL | UT | | 09/13/2024 | 7.625 | 358,486 | | 470,000 |
| 100166960 | WILMINGTON | IL | | 09/13/2024 | 7.125 | 285,233 | | 465,000 |
| 100166961 | ANCHORAGE | AK | | 09/13/2024 | 7.624 | 367,665 | | 480,000 |
| 100166962 | BROOKLYN PARK | MN | | 09/13/2024 | 7.625 | 255,925 | | 340,000 |
| 100166963 | SAN FRANCISCO | CA | | 09/13/2024 | 7.125 | 580,673 | | 1,000,000 |
| 100166964 | JACKSON | NJ | | 09/13/2024 | 7.624 | 322,642 | | 425,000 |
| 100166965 | PLANO | TX | | 09/13/2024 | 6.490 | 644,741 | | 905,000 |
| 100166966 | LOS ANGELES WOODLAND HILLS AR | CA | | 09/13/2024 | 7.625 | 689,391 | | 955,000 |
| 100166967 | PHARR | TX | | 09/13/2024 | 6.990 | 355,902 | | 543,000 |
| 100166968 | NORTH AUGUSTA | SC | | 09/13/2024 | 6.990 | 258,662 | | 348,000 |
| 100166969 | FORT WORTH | GBR | | 09/13/2024 | 7.875 | 256,808 | | 355,000 |
| 100166970 | SANTA BARBARA | GBR | | 09/13/2024 | 6.750 | 708,651 | | 1,105,000 |
| 100166971 | GREENVILLE | SC | | 09/13/2024 | 7.625 | 238,241 | | 294,000 |
| 100166972 | FRESNO | NLD | | 09/13/2024 | 7.500 | 346,217 | | 541,000 |
| 100166973 | RIVERSIDE | CA | | 09/13/2024 | 6.875 | 587,069 | | 825,000 |
| 100166974 | BRYAN | TX | | 09/13/2024 | 7.125 | 377,624 | | 495,000 |
| 100166975 | KNOXVILLE | TN | | 09/13/2024 | 7.125 | 221,447 | | 330,000 |
| 100166976 | WESTFIELD | IN | | 09/13/2024 | 8.500 | 300,672 | | 388,000 |
| 100166977 | TACOMA | WA | | 09/13/2024 | 6.990 | 424,188 | | 585,000 |
| 100166978 | NORTH AUGUSTA | SC | | 09/13/2024 | 7.500 | 214,953 | | 294,000 |
| 100166979 | PEORIA | AZ | | 09/13/2024 | 6.990 | 368,084 | | 533,000 |
| 100166980 | RIDGECREST | CA | | 09/13/2024 | 8.125 | 292,036 | | 376,000 |
| 100166981 | SACRAMENTO | CA | | 09/13/2024 | 6.990 | 437,007 | | 600,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100166982 | LYNN | MA | | 09/13/2024 | 7.625 | 551,171 | | 725,000 |
| 100166983 | SANTA ROSA | CA | | 09/13/2024 | 7.125 | 291,470 | | 595,000 |
| 100166984 | BULLARD | TX | | 09/13/2024 | 7.625 | 220,668 | | 302,000 |
| 100166985 | MARYVILLE | TN | | 09/13/2024 | 6.625 | 472,394 | | 675,000 |
| 100166986 | NEW ORLEANS | LA | | 09/13/2024 | 8.125 | 498,035 | | 650,000 |
| 100166987 | MOORESVILLE | NC | | 09/13/2024 | 7.125 | 272,408 | | 515,000 |
| 100166988 | ONTARIO | CA | | 09/13/2024 | 7.625 | 434,287 | | 568,000 |
| 100166989 | NEW HAVEN | CT | | 09/13/2024 | 7.625 | 540,866 | | 780,000 |
| 100166990 | HEBER | UT | | 09/13/2024 | 7.625 | 447,755 | | 575,000 |
| 100166991 | APEX | NC | | 09/13/2024 | 7.625 | 301,135 | | 420,000 |
| 100166992 | PRINCETON | MEX | | 09/13/2024 | 7.125 | 315,507 | | 447,600 |
| 100166993 | CEDAR CITY | UT | | 09/13/2024 | 6.490 | 245,721 | | 326,000 |
| 100166994 | TAMARAC | FL | | 09/13/2024 | 6.375 | 292,736 | | 390,000 |
| 100166995 | PHILADELPHIA | PA | | 09/13/2024 | 7.125 | 231,826 | | 335,000 |
| 100166996 | SAINT LOUIS | MO | | 09/13/2024 | 7.625 | 294,761 | | 390,000 |
| 100166997 | STATESVILLE | NC | | 09/13/2024 | 6.125 | 329,437 | | 460,000 |
| 100166998 | DAVIE | FL | | 09/13/2024 | 6.875 | 225,068 | | 315,000 |
| 100166999 | WESTON | TX | | 09/13/2024 | 6.625 | 332,945 | | 470,000 |
| 100167000 | LAKESIDE | CA | | 09/13/2024 | 6.375 | 570,380 | | 810,000 |
| 100167001 | CONYERS | GA | | 09/13/2024 | 6.990 | 281,196 | | 370,000 |
| 100167002 | POOLER | GA | | 09/13/2024 | 6.750 | 223,767 | | 303,000 |
| 100167003 | TUCSON | AZ | | 09/13/2024 | 6.625 | 230,788 | | 326,000 |
| 100167004 | WAIPAHU | HI | | 09/13/2024 | 7.490 | 409,827 | | 910,000 |
| 100167005 | KITTERY | ME | | 09/13/2024 | 8.250 | 394,200 | | 483,000 |
| 100167006 | CHINO HILLS | CA | | 09/13/2024 | 7.875 | 809,042 | | 925,000 |
| 100167007 | PALMETTO BAY | FL | | 09/13/2024 | 7.875 | 1,682,867 | | 1,950,000 |
| 100167008 | SEASIDE | CA | | 09/13/2024 | 8.500 | 602,506 | | 725,000 |
| 100167009 | BROOKLYN | NY | | 09/13/2024 | 6.625 | 485,430 | | 1,500,000 |
| 100167010 | WINTER PARK | FL | | 09/13/2024 | 8.000 | 329,561 | | 395,000 |
| 100167011 | TRACY CITY | TN | | 09/13/2024 | 6.500 | 413,249 | | 530,000 |
| 100167012 | ASTORIA | NY | | 09/13/2024 | 7.750 | 370,103 | | 450,000 |
| 100167013 | WILTON | CT | | 09/13/2024 | 7.750 | 975,467 | | 1,220,000 |
| 100167014 | SEATTLE | WA | | 09/13/2024 | 7.750 | 1,219,830 | | 1,565,000 |
| 100167015 | SCOTTDALE | GA | | 09/13/2024 | 8.000 | 665,902 | | 803,000 |
| 100167016 | MURFREESBORO | TN | | 09/13/2024 | 8.250 | 942,243 | | 1,180,000 |
| 100167017 | MADISON | WI | | 09/13/2024 | 8.250 | 463,584 | | 555,000 |
| 100167019 | WEST PALM BEACH | FL | | 09/13/2024 | 8.750 | 296,821 | | 352,000 |
| 100167020 | GLENDALE | AZ | | 09/13/2024 | 8.000 | 537,780 | | 625,000 |
| 100167021 | HOMESTEAD | FL | | 09/13/2024 | 7.500 | 387,718 | | 500,000 |
| 100167022 | TAYLORSVILLE | UT | | 09/13/2024 | 7.250 | 611,058 | | 755,000 |
| 100167023 | TACOMA | WA | | 09/13/2024 | 7.875 | 402,487 | | 485,000 |
| 100167024 | BUCKEYE | AZ | | 09/13/2024 | 8.625 | 525,354 | | 635,000 |
| 100167026 | CELINA | TX | | 09/13/2024 | 8.875 | 335,789 | | 379,000 |
| 100167027 | WEST CHESTER | PA | | 09/13/2024 | 8.875 | 261,139 | | 305,000 |
| 100167028 | PORT SAINT LUCIE | FL | | 09/13/2024 | 8.625 | 378,817 | | 440,000 |
| 100167029 | MIAMI | FL | | 09/13/2024 | 8.125 | 507,015 | | 585,000 |
| 100167030 | COROLLA | NC | | 09/13/2024 | 8.000 | 904,583 | | 1,173,000 |
| 100167031 | NEW PORT RICHEY | FL | | 09/13/2024 | 8.250 | 171,671 | | 195,000 |
| 100167032 | WEST CHESTER | PA | | 09/13/2024 | 8.875 | 817,467 | | 995,000 |
| 100167033 | LAKE MARY | FL | | 09/13/2024 | 8.000 | 761,933 | | 880,000 |
| 100167034 | GARLAND | TX | | 09/13/2024 | 7.500 | 480,827 | | 580,000 |
| 100167035 | PLAINFIELD | IL | | 09/13/2024 | 8.375 | 413,445 | | 500,000 |
| 100167036 | EDWARDS | CO | | 09/13/2024 | 8.125 | 1,919,604 | | 2,500,000 |
| 100167037 | WOODLAND HILLS | CA | | 09/13/2024 | 7.500 | 1,692,021 | | 2,105,000 |
| 100167039 | NORTH TOPSAIL BEACH | NC | | 09/13/2024 | 7.625 | 652,267 | | 1,100,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167040 | SEATTLE | WA | | 09/13/2024 | 7.625 | 951,437 | | 1,250,000 |
| 100167042 | SAN DIMAS | CA | | 09/13/2024 | 7.625 | 732,550 | | 1,174,000 |
| 100167043 | AMBLER | PA | | 09/13/2024 | 7.750 | 829,746 | | 1,370,000 |
| 100167045 | LAKELAND | FL | | 09/13/2024 | 8.250 | 309,954 | | 850,000 |
| 100167046 | CARNEGIE | PA | | 09/13/2024 | 8.375 | 176,725 | | 220,000 |
| 100167047 | RANCHO MIRAGE | CA | | 09/13/2024 | 8.000 | 465,270 | | 585,000 |
| 100167048 | LAKE OSWEGO | OR | | 09/13/2024 | 7.875 | 1,491,848 | | 1,810,000 |
| 100167049 | NASHVILLE | TN | | 09/13/2024 | 8.875 | 424,223 | | 510,000 |
| 100167050 | BRADENTON | FL | | 09/13/2024 | 8.750 | 401,656 | | 480,000 |
| 100167051 | LEXINGTON | KY | | 09/13/2024 | 7.875 | 257,316 | | 317,000 |
| 100167052 | CERRITOS | CA | | 09/13/2024 | 7.750 | 1,057,076 | | 1,361,000 |
| 100167053 | DUNELLEN | NJ | | 09/13/2024 | 8.625 | 414,804 | | 495,000 |
| 100167054 | MYRTLE BEACH | SC | | 09/13/2024 | 7.625 | 163,701 | | 234,000 |
| 100167055 | LOXAHATCHEE | FL | | 09/13/2024 | 7.625 | 459,856 | | 781,000 |
| 100167056 | NEW BUFFALO | MI | | 09/13/2024 | 8.125 | 492,501 | | 609,000 |
| 100167057 | ST JOHNS | FL | | 09/13/2024 | 8.875 | 550,253 | | 700,000 |
| 100167058 | CAMP CONNELL | CA | | 09/13/2024 | 8.250 | 240,256 | | 295,000 |
| 100167059 | MICHIGAN CITY | IN | | 09/13/2024 | 8.250 | 326,775 | | 420,000 |
| 100167060 | BEND | OR | | 09/13/2024 | 8.125 | 622,176 | | 770,000 |
| 100167061 | TORRANCE | CA | | 09/13/2024 | 8.500 | 1,369,641 | | 1,650,000 |
| 100167062 | SUMMERVILLE | SC | | 09/13/2024 | 7.999 | 353,427 | | 450,000 |
| 100167063 | CHICAGO | IL | | 09/13/2024 | 7.875 | 410,416 | | 530,000 |
| 100167064 | SPRING HILL | FL | | 09/13/2024 | 8.625 | 428,262 | | 483,000 |
| 100167065 | LOGANVILLE | GA | | 09/13/2024 | 8.125 | 500,982 | | 600,000 |
| 100167066 | WASHINGTON | NLD | | 09/13/2024 | 8.000 | 332,367 | | 596,000 |
| 100167067 | TROUTMAN | NLD | | 09/13/2024 | 8.125 | 365,996 | | 444,000 |
| 100167068 | POTTSTOWN | PA | | 09/13/2024 | 8.125 | 572,806 | | 706,000 |
| 100167069 | BONITA SPRINGS | FL | | 09/13/2024 | 8.375 | 391,891 | | 470,000 |
| 100167070 | AVENTURA | FL | | 09/13/2024 | 8.000 | 294,023 | | 349,000 |
| 100167071 | NEW BERLIN | WI | | 09/13/2024 | 8.375 | 428,269 | | 525,000 |
| 100167072 | CHICAGO | IL | | 09/13/2024 | 7.875 | 497,528 | | 620,000 |
| 100167073 | KEYSTONE | CO | | 09/13/2024 | 7.375 | 1,068,516 | | 1,400,000 |
| 100167074 | SAN FRANCISCO | NLD | | 09/13/2024 | 7.375 | 1,252,667 | | 1,565,000 |
| 100167075 | COLUMBIA | NLD | | 09/13/2024 | 8.875 | 608,351 | | 735,000 |
| 100167076 | PALM COAST | GBR | | 09/13/2024 | 8.375 | 220,839 | | 307,000 |
| 100167077 | SAVANNAH | GBR | | 09/13/2024 | 7.750 | 784,398 | | 1,135,000 |
| 100167078 | HUMBLE | GBR | | 09/13/2024 | 8.500 | 179,228 | | 240,000 |
| 100167079 | KINGMAN | GBR | | 09/13/2024 | 8.250 | 205,456 | | 247,000 |
| 100167080 | AUSTIN | GBR | | 09/13/2024 | 8.125 | 177,309 | | 360,000 |
| 100167081 | CORONA DEL MAR | GBR | | 09/13/2024 | 7.750 | 1,668,913 | | 2,345,000 |
| 100167082 | CLINTON | GBR | | 09/13/2024 | 8.125 | 498,187 | | 680,000 |
| 100167083 | CONYERS | GA | | 09/13/2024 | 7.750 | 153,675 | | 220,000 |
| 100167084 | KILLEEN | TX | | 09/13/2024 | 7.750 | 277,934 | | 370,000 |
| 100167085 | NATIONAL CITY | CA | | 09/13/2024 | 7.875 | 683,388 | | 880,000 |
| 100167086 | LONG BEACH | CA | | 09/13/2024 | 8.625 | 1,152,882 | | 1,400,000 |
| 100167087 | WOODINVILLE | WA | | 09/13/2024 | 7.875 | 741,547 | | 1,230,000 |
| 100167088 | RODANTHE | NC | | 09/13/2024 | 8.375 | 647,531 | | 891,000 |
| 100167089 | WEST DOVER | VT | | 09/13/2024 | 7.750 | 1,097,149 | | 1,555,000 |
| 100167090 | CHICAGO | IL | | 09/13/2024 | 8.125 | 972,594 | | 1,275,000 |
| 100167091 | BOXBORO | MA | | 09/13/2024 | 7.875 | 694,821 | | 890,000 |
| 100167092 | ORANGE PARK | FL | | 09/13/2024 | 8.125 | 266,170 | | 330,000 |
| 100167093 | PHILADELPHIA | PA | | 09/13/2024 | 8.375 | 182,983 | | 260,500 |
| 100167094 | THOMPSONS STATION | TN | | 09/13/2024 | 7.375 | 249,675 | | 410,000 |
| 100167096 | SAN FRANCISCO | CA | | 09/13/2024 | 8.125 | 876,720 | | 1,175,000 |
| 100167097 | DOVER | ID | | 09/13/2024 | 8.000 | 417,669 | | 510,500 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167098 | HOUSTON | TX | | 09/13/2024 | 7.625 | 195,632 | | 250,000 |
| 100167099 | KIRKLAND | WA | | 09/13/2024 | 8.000 | 1,692,328 | | 2,215,000 |
| 100167100 | SAN ANTONIO | TX | | 09/13/2024 | 7.875 | 330,729 | | 400,000 |
| 100167101 | CAPE CORAL | FL | | 09/13/2024 | 8.500 | 552,537 | | 675,000 |
| 100167102 | NAPERVILLE | IL | | 09/13/2024 | 7.125 | 1,041,263 | | 1,300,000 |
| 100167103 | KNOXVILLE | TN | | 09/13/2024 | 7.875 | 372,031 | | 446,000 |
| 100167104 | SAN ANTONIO | TX | | 09/13/2024 | 7.875 | 363,783 | | 425,000 |
| 100167105 | HOMESTEAD | FL | | 09/13/2024 | 8.625 | 362,144 | | 410,000 |
| 100167115 | HIGHLAND PARK | IL | | 09/13/2024 | 7.875 | 1,151,058 | | 1,425,000 |
| 100167116 | ACWORTH | GA | | 09/13/2024 | 8.750 | 231,434 | | 310,000 |
| 100167118 | KANSAS CITY | MO | | 09/13/2024 | 8.500 | 205,741 | | 255,000 |
| 100167119 | VISALIA | CA | | 09/13/2024 | 8.000 | 239,154 | | 325,000 |
| 100167123 | THOUSAND PALMS | CA | | 09/13/2024 | 8.250 | 262,818 | | 320,000 |
| 100167124 | FORT WORTH | TX | | 09/13/2024 | 8.625 | 235,378 | | 310,000 |
| 100167125 | ATLANTA | GA | | 09/13/2024 | 7.875 | 992,591 | | 1,186,000 |
| 100167126 | MIAMI | FL | | 09/13/2024 | 7.000 | 481,668 | | 689,000 |
| 100167127 | HENDERSON | NV | | 09/13/2024 | 7.500 | 491,591 | | 610,000 |
| 100167128 | PHILADELPHIA | PA | | 09/13/2024 | 7.750 | 182,409 | | 220,000 |
| 100167130 | SAN RAFAEL | CA | | 09/13/2024 | 7.250 | 1,143,153 | | 1,400,000 |
| 100167131 | LONG BEACH | CA | | 09/13/2024 | 7.250 | 1,062,119 | | 1,340,000 |
| 100167132 | YAKIMA | WA | | 09/13/2024 | 8.125 | 371,986 | | 460,000 |
| 100167133 | BELLEVUE | WA | | 09/13/2024 | 7.625 | 1,136,696 | | 1,375,000 |
| 100167135 | NEWHALL | CA | | 09/13/2024 | 7.500 | 1,098,812 | | 1,350,000 |
| 100167136 | TAFT | CA | | 09/13/2024 | 8.125 | 206,154 | | 260,000 |
| 100167137 | DENVER | CO | | 09/13/2024 | 8.125 | 677,751 | | 796,540 |
| 100167138 | RICHMOND | RI | | 09/13/2024 | 8.625 | 221,604 | | 345,000 |
| 100167139 | OSWEGO | NY | | 09/13/2024 | 8.375 | 170,384 | | 199,000 |
| 100167140 | AUBURN | WA | | 09/13/2024 | 8.000 | 525,777 | | 615,000 |
| 100167141 | LEANDER | TX | | 09/13/2024 | 7.625 | 213,524 | | 295,000 |
| 100167142 | WATERBURY | CT | | 09/13/2024 | 7.750 | 328,240 | | 400,000 |
| 100167143 | CHICAGO | IL | | 09/13/2024 | 7.250 | 775,695 | | 965,000 |
| 100167144 | MAGNOLIA | TX | | 09/13/2024 | 8.000 | 234,193 | | 320,000 |
| 100167146 | BETHESDA | MD | | 09/13/2024 | 7.250 | 1,158,151 | | 1,470,000 |
| 100167147 | LOS BANOS | CA | | 09/13/2024 | 8.375 | 580,761 | | 660,500 |
| 100167148 | BELLEVUE | WA | | 09/13/2024 | 8.000 | 347,788 | | 440,000 |
| 100167149 | ANAHEIM | CA | | 09/13/2024 | 7.750 | 652,243 | | 805,000 |
| 100167150 | BUELLTON | CA | | 09/13/2024 | 7.500 | 878,940 | | 1,100,000 |
| 100167151 | WAVES | NC | | 09/13/2024 | 7.500 | 613,679 | | 760,000 |
| 100167152 | SPRING | TX | | 09/13/2024 | 7.875 | 407,928 | | 476,300 |
| 100167153 | CYPRESS | CA | | 09/13/2024 | 7.625 | 1,068,185 | | 1,300,000 |
| 100167154 | AUSTIN | TX | | 09/13/2024 | 7.250 | 754,316 | | 950,000 |
| 100167155 | CORONA DEL MAR | CA | | 09/13/2024 | 7.750 | 768,462 | | 5,200,000 |
| 100167156 | CORONA | CA | | 09/13/2024 | 7.125 | 1,264,340 | | 1,540,000 |
| 100167157 | WASHINGTON | DC | | 09/13/2024 | 8.125 | 212,563 | | 345,000 |
| 100167158 | SOUTH PASADENA | CA | | 09/13/2024 | 7.500 | 896,934 | | 1,100,000 |
| 100167159 | BROWNSTOWN | MI | | 09/13/2024 | 7.750 | 266,971 | | 345,000 |
| 100167160 | LOS ANGELES | CA | | 09/13/2024 | 7.875 | 1,845,979 | | 3,303,000 |
| 100167161 | GLENSIDE | PA | | 09/13/2024 | 8.625 | 238,746 | | 298,000 |
| 100167162 | SAN JUAN CAPISTRANO | CA | | 09/13/2024 | 7.250 | 776,494 | | 950,000 |
| 100167163 | BANNING | CA | | 09/13/2024 | 10.375 | 269,100 | | 335,000 |
| 100167164 | PALM DESERT | CA | | 09/13/2024 | 7.375 | 366,581 | | 475,000 |
| 100167409 | ENGLEWOOD | CO | | 09/16/2024 | 7.875 | 370,128 | | 455,000 |
| 100167410 | NEW SMYRNA BEACH | FL | | 09/16/2024 | 7.375 | 439,191 | | 545,000 |
| 100167411 | BOYNTON BEACH | FL | | 09/16/2024 | 7.375 | 453,735 | | 605,000 |
| 100167412 | VENICE | FL | | 09/16/2024 | 6.125 | 320,069 | | 430,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167413 | CHAPEL HILL | NC | | 09/16/2024 | 6.375 | 163,620 | | 292,000 |
| 100167414 | WIMAUMA | FL | | 09/16/2024 | 7.875 | 335,506 | | 436,000 |
| 100167415 | WINTER PARK | FL | | 09/16/2024 | 7.250 | 333,521 | | 435,000 |
| 100167416 | CHIMACUM | WA | | 09/16/2024 | 8.000 | 554,987 | | 685,000 |
| 100167417 | WINDERMERE | FL | | 09/16/2024 | 7.500 | 349,271 | | 560,000 |
| 100167418 | SAN GABRIEL | CA | | 09/16/2024 | 7.375 | 1,189,042 | | 1,750,000 |
| 100167419 | SEVIERVILLE | TN | | 09/16/2024 | 7.875 | 436,290 | | 570,000 |
| 100167420 | PORT HURON | MI | | 09/16/2024 | 7.250 | 578,038 | | 805,000 |
| 100167421 | PORT CLINTON | OH | | 09/16/2024 | 8.000 | 370,581 | | 475,000 |
| 100167422 | LOS ANGELES | CA | | 09/16/2024 | 7.250 | 776,076 | | 1,455,000 |
| 100167423 | DUBOIS | PA | | 09/16/2024 | 7.375 | 324,033 | | 560,000 |
| 100167424 | SUNBURY | OH | | 09/16/2024 | 7.500 | 687,848 | | 856,000 |
| 100167425 | NAPLES | FL | | 09/16/2024 | 7.500 | 327,665 | | 425,000 |
| 100167426 | BAKERSFIELD | CA | | 09/16/2024 | 8.000 | 753,303 | | 977,000 |
| 100167427 | OAKLEY | CA | | 09/16/2024 | 7.500 | 514,327 | | 670,000 |
| 100167428 | LOGAN | UT | | 09/16/2024 | 7.500 | 284,534 | | 375,000 |
| 100167429 | ALEXANDRIA | VA | | 09/16/2024 | 7.500 | 757,775 | | 933,000 |
| 100167430 | NORTHAMPTON | MA | | 09/16/2024 | 7.000 | 418,013 | | 675,000 |
| 100167431 | BAILEY | CO | | 09/16/2024 | 7.875 | 672,965 | | 875,000 |
| 100167432 | WASHINGTON | DC | | 09/16/2024 | 7.125 | 369,146 | | 475,000 |
| 100167433 | THONOTOSASSA | FL | | 09/16/2024 | 7.875 | 557,723 | | 769,000 |
| 100167434 | LOUISVILLE | KY | | 09/16/2024 | 7.375 | 315,685 | | 415,000 |
| 100167435 | ALBUQUERQUE | NM | | 09/16/2024 | 7.500 | 296,018 | | 395,000 |
| 100167436 | LAREDO | TX | | 09/16/2024 | 7.250 | 238,818 | | 395,000 |
| 100167437 | SHOW LOW | AZ | | 09/16/2024 | 7.875 | 388,418 | | 480,000 |
| 100167438 | GRAND TERRACE | CA | | 09/16/2024 | 6.375 | 414,706 | | 610,000 |
| 100167439 | DORRINGTON | CA | | 09/16/2024 | 7.500 | 499,276 | | 665,000 |
| 100167440 | GRAFTON | WV | | 09/16/2024 | 6.250 | 299,588 | | 420,000 |
| 100167441 | SHAKER HEIGHTS | OH | | 09/16/2024 | 7.500 | 770,828 | | 1,070,000 |
| 100167442 | JEFFERSON HILLS | PA | | 09/16/2024 | 8.000 | 304,775 | | 425,000 |
| 100167443 | RIVERBANK | CA | | 09/16/2024 | 6.875 | 447,286 | | 575,000 |
| 100167444 | SUNNYSIDE | NY | | 09/16/2024 | 6.375 | 194,709 | | 1,550,000 |
| 100167445 | SAPPHIRE | NC | | 09/16/2024 | 7.875 | 378,446 | | 470,000 |
| 100167446 | CHICAGO | IL | | 09/16/2024 | 8.000 | 645,744 | | 843,000 |
| 100167447 | MOUNTAIN HOUSE | CA | | 09/16/2024 | 7.250 | 788,214 | | 1,055,000 |
| 100167448 | MERCED | CA | | 09/16/2024 | 7.500 | 478,892 | | 625,000 |
| 100167449 | PORT SAINT LUCIE | FL | | 09/16/2024 | 7.000 | 453,180 | | 745,000 |
| 100167450 | MONTAGUE | MI | | 09/16/2024 | 6.375 | 407,079 | | 1,100,000 |
| 100167451 | RIVERSIDE | IL | | 09/16/2024 | 7.375 | 292,688 | | 376,500 |
| 100167452 | EL CAJON | CA | | 09/16/2024 | 7.000 | 470,304 | | 610,000 |
| 100167453 | GLENDALE | CA | | 09/16/2024 | 7.000 | 1,282,450 | | 2,075,000 |
| 100167454 | KOKOMO | IN | | 09/16/2024 | 8.000 | 285,209 | | 350,000 |
| 100167455 | SEBASTIAN | FL | | 09/16/2024 | 7.375 | 290,294 | | 375,000 |
| 100167456 | LOUISVILLE | KY | | 09/16/2024 | 6.750 | 430,938 | | 565,000 |
| 100167457 | LONG BEACH | CA | | 09/16/2024 | 7.250 | 703,674 | | 975,000 |
| 100167458 | SAN JOSE | CA | | 09/16/2024 | 7.375 | 813,015 | | 1,050,000 |
| 100167459 | DURHAM | NC | | 09/16/2024 | 7.000 | 276,608 | | 360,000 |
| 100167460 | PALM COAST | FL | | 09/16/2024 | 7.375 | 317,783 | | 450,000 |
| 100167461 | GOLDEN VALLEY | MN | | 09/16/2024 | 7.500 | 308,102 | | 420,000 |
| 100167462 | WEATHERFORD | TX | | 09/16/2024 | 7.375 | 349,645 | | 429,900 |
| 100167463 | OSWEGO | IL | | 09/16/2024 | 6.875 | 295,741 | | 375,000 |
| 100167464 | SAN RAMON | CA | | 09/16/2024 | 7.000 | 801,635 | | 1,140,000 |
| 100167465 | KETCHUM | ID | | 09/16/2024 | 7.000 | 329,856 | | 820,000 |
| 100167466 | BOSTON | MA | | 09/16/2024 | 7.875 | 452,958 | | 840,000 |
| 100167553 | MENIFEE | CA | | 09/19/2024 | 7.375 | 440,050 | | 630,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167554 | LAS VEGAS | NV | | 09/19/2024 | 8.125 | 320,972 | | 392,000 |
| 100167555 | REDLANDS | CA | | 09/19/2024 | 7.625 | 464,892 | | 580,000 |
| 100167556 | PENDERGRASS | GA | | 09/19/2024 | 7.500 | 327,438 | | 413,000 |
| 100167557 | KANNAPOLIS | NC | | 09/19/2024 | 7.125 | 253,226 | | 330,000 |
| 100167558 | GOODYEAR | AZ | | 09/19/2024 | 6.625 | 416,033 | | 540,000 |
| 100167559 | FARMERSVILLE | TX | | 09/19/2024 | 7.500 | 246,201 | | 343,000 |
| 100167560 | RICHMOND | TX | | 09/19/2024 | 8.625 | 291,003 | | 360,000 |
| 100167561 | CONCORD | NC | | 09/19/2024 | 8.125 | 273,630 | | 338,000 |
| 100167562 | SAINT CLOUD | FL | | 09/19/2024 | 6.990 | 267,587 | | 370,000 |
| 100167563 | FARMERSVILLE | TX | | 09/19/2024 | 7.625 | 264,997 | | 343,000 |
| 100167564 | TEMECULA | CA | | 09/19/2024 | 6.625 | 576,045 | | 765,000 |
| 100167565 | FORT WORTH | TX | | 09/19/2024 | 7.500 | 251,983 | | 328,000 |
| 100167566 | TAMPA | FL | | 09/19/2024 | 7.125 | 214,549 | | 345,000 |
| 100167567 | MABLETON | GA | | 09/19/2024 | 6.625 | 325,653 | | 410,000 |
| 100167568 | DAVENPORT | NLD | | 09/19/2024 | 6.990 | 298,191 | | 335,000 |
| 100167569 | MABLETON | GBR | | 09/19/2024 | 8.625 | 336,763 | | 425,000 |
| 100167570 | FALLING WATERS | GBR | | 09/19/2024 | 7.500 | 209,227 | | 271,000 |
| 100167571 | SARASOTA | GBR | | 09/19/2024 | 7.990 | 378,133 | | 465,000 |
| 100167572 | PENDERGRASS | GBR | | 09/19/2024 | 7.375 | 293,959 | | 390,000 |
| 100167573 | PINEVILLE | GBR | | 09/19/2024 | 6.625 | 335,577 | | 472,000 |
| 100167574 | ANNA | GBR | | 09/19/2024 | 7.990 | 320,769 | | 425,000 |
| 100167575 | SUMMERVILLE | SC | | 09/19/2024 | 7.500 | 277,604 | | 365,000 |
| 100167576 | PENDERGRASS | GBR | | 09/19/2024 | 7.125 | 303,954 | | 407,000 |
| 100167577 | HAW RIVER | GBR | | 09/19/2024 | 5.375 | 248,313 | | 350,000 |
| 100167578 | TEXAS CITY | GBR | | 09/19/2024 | 6.990 | 230,956 | | 325,000 |
| 100167579 | LONGS | SC | | 09/19/2024 | 7.625 | 255,285 | | 309,000 |
| 100167580 | LAS VEGAS | GBR | | 09/19/2024 | 7.625 | 378,541 | | 420,000 |
| 100167581 | LAS VEGAS | NV | | 09/19/2024 | 6.625 | 220,881 | | 416,000 |
| 100167582 | HAINES CITY | FL | | 09/19/2024 | 6.990 | 322,017 | | 370,000 |
| 100167583 | TEXAS CITY | NLD | | 09/19/2024 | 6.990 | 244,512 | | 330,000 |
| 100167584 | SHELBY | NC | | 09/19/2024 | 7.625 | 224,888 | | 290,000 |
| 100167585 | ALBEMARLE | NC | | 09/19/2024 | 5.990 | 214,857 | | 293,000 |
| 100167586 | FALLING WATERS | WV | | 09/19/2024 | 7.500 | 210,585 | | 271,000 |
| 100167587 | CHARLOTTE | NC | | 09/19/2024 | 7.625 | 304,755 | | 396,000 |
| 100167588 | ALBEMARLE | NC | | 09/19/2024 | 5.990 | 214,857 | | 290,000 |
| 100167589 | CHARLOTTE | NC | | 09/19/2024 | 7.125 | 232,529 | | 395,000 |
| 100167590 | DACULA | GA | | 09/19/2024 | 7.625 | 348,816 | | 430,000 |
| 100167591 | FALLING WATERS | WV | | 09/19/2024 | 7.125 | 207,981 | | 270,000 |
| 100167592 | CHARLOTTE | NC | | 09/19/2024 | 7.625 | 299,979 | | 388,000 |
| 100167593 | DALLAS | TX | | 09/19/2024 | 7.500 | 255,637 | | 331,000 |
| 100167594 | FONTANA | CA | | 09/19/2024 | 8.125 | 523,873 | | 648,000 |
| 100167595 | DALLAS | TX | | 09/19/2024 | 7.500 | 254,082 | | 330,000 |
| 100167596 | CHARLOTTE | NC | | 09/19/2024 | 7.625 | 297,184 | | 387,900 |
| 100167597 | TAMPA | FL | | 09/19/2024 | 7.500 | 268,562 | | 350,000 |
| 100167598 | ANNA | TX | | 09/19/2024 | 7.500 | 276,416 | | 362,900 |
| 100167599 | TAMPA | FL | | 09/19/2024 | 7.125 | 268,725 | | 387,000 |
| 100167600 | HOUSTON | TX | | 09/19/2024 | 6.875 | 305,688 | | 403,000 |
| 100167601 | HARBESON | DE | | 09/19/2024 | 7.500 | 644,041 | | 900,000 |
| 100167602 | DALLAS | TX | | 09/19/2024 | 7.625 | 252,111 | | 325,000 |
| 100167603 | STUART | FL | | 09/19/2024 | 8.125 | 383,011 | | 478,000 |
| 100167604 | STUART | FL | | 09/19/2024 | 8.125 | 383,575 | | 478,000 |
| 100167605 | MILLSBORO | DE | | 09/19/2024 | 8.625 | 381,903 | | 467,000 |
| 100167606 | FOLSOM | CA | | 09/19/2024 | 6.625 | 283,577 | | 608,000 |
| 100167607 | LEWES | DE | | 09/19/2024 | 6.625 | 665,309 | | 975,000 |
| 100167608 | LINDEN | NJ | | 09/19/2024 | 7.500 | 382,125 | | 630,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167609 | MESA | AZ | | 09/19/2024 | 7.625 | 329,645 | | 434,000 |
| 100167610 | SANTA CLARITA | CA | | 09/19/2024 | 5.990 | 300,771 | | 855,000 |
| 100167611 | TUSTIN | CA | | 09/19/2024 | 7.625 | 402,644 | | 660,000 |
| 100167612 | TEMECULA | CA | | 09/19/2024 | 7.125 | 452,611 | | 590,000 |
| 100167613 | CELINA | TX | | 09/19/2024 | 7.500 | 391,365 | | 520,000 |
| 100167614 | SAINT CLOUD | FL | | 09/19/2024 | 7.625 | 300,551 | | 390,000 |
| 100167615 | BARRINGTON | NH | | 09/19/2024 | 7.625 | 262,795 | | 606,000 |
| 100167616 | MOUNT PLEASANT | SC | | 09/19/2024 | 6.625 | 485,096 | | 653,000 |
| 100167617 | BRISTOL | CT | | 09/19/2024 | 7.625 | 367,444 | | 480,000 |
| 100167618 | ROUND ROCK | TX | | 09/19/2024 | 6.500 | 152,393 | | 365,000 |
| 100167619 | NEWPORT NEWS | VA | | 09/19/2024 | 6.990 | 184,197 | | 247,000 |
| 100167620 | AURORA | CO | | 09/19/2024 | 5.990 | 337,844 | | 535,000 |
| 100167621 | SEATTLE | WA | | 09/19/2024 | 6.625 | 183,828 | | 580,000 |
| 100167622 | SAN FRANCISCO | CA | | 09/19/2024 | 7.125 | 765,639 | | 1,135,000 |
| 100167623 | KAPOLEI | HI | | 09/19/2024 | 6.125 | 280,726 | | 750,000 |
| 100167624 | NORTH MYRTLE BEACH | SC | | 09/19/2024 | 7.625 | 325,055 | | 535,000 |
| 100167625 | MILWAUKEE | WI | | 09/19/2024 | 7.625 | 225,109 | | 313,000 |
| 100167626 | SANFORD | ME | | 09/19/2024 | 6.990 | 153,805 | | 250,000 |
| 100167627 | CYPRESS | TX | | 09/19/2024 | 6.625 | 275,527 | | 345,000 |
| 100167628 | OLIVEHURST | CA | | 09/19/2024 | 6.990 | 180,446 | | 365,000 |
| 100167629 | ARNOLD | MD | | 09/19/2024 | 7.125 | 304,559 | | 405,000 |
| 100167630 | GRAND RAPIDS | MN | | 09/19/2024 | 6.990 | 215,622 | | 405,000 |
| 100167631 | SAN BRUNO | CA | | 09/19/2024 | 6.990 | 256,223 | | 385,000 |
| 100167632 | ANNA | TX | | 09/19/2024 | 7.500 | 288,199 | | 406,000 |
| 100167633 | PROVIDENCE | RI | | 09/19/2024 | 6.625 | 204,194 | | 420,000 |
| 100167634 | SANFORD | NC | | 09/19/2024 | 6.990 | 333,554 | | 440,000 |
| 100167636 | WINCHESTER | CA | | 09/19/2024 | 6.625 | 471,409 | | 622,000 |
| 100167637 | ANTIOCH | CA | | 09/19/2024 | 7.125 | 447,693 | | 750,000 |
| 100167638 | NOKOMIS | FL | | 09/19/2024 | 6.990 | 265,130 | | 406,000 |
| 100167639 | MYRTLE BEACH | SC | | 09/19/2024 | 7.625 | 345,399 | | 397,000 |
| 100167640 | DAYTONA BEACH | FL | | 09/19/2024 | 8.625 | 290,617 | | 360,000 |
| 100167641 | PARRISH | FL | | 09/19/2024 | 8.625 | 363,085 | | 405,000 |
| 100167642 | MCKINNEY | TX | | 09/19/2024 | 7.625 | 387,523 | | 481,000 |
| 100167643 | NASHVILLE | TN | | 09/19/2024 | 8.500 | 327,700 | | 419,000 |
| 100167644 | NASHVILLE | TN | | 09/19/2024 | 8.500 | 309,006 | | 380,000 |
| 100167645 | LOUISVILLE | KY | | 09/19/2024 | 6.990 | 202,876 | | 547,000 |
| 100167646 | LONGS | SC | | 09/19/2024 | 7.125 | 262,091 | | 340,000 |
| 100167647 | TITUSVILLE | FL | | 09/19/2024 | 6.625 | 203,934 | | 355,000 |
| 100167648 | DRIPPING SPRINGS | TX | | 09/19/2024 | 6.625 | 225,712 | | 490,000 |
| 100167649 | FARMERSVILLE | TX | | 09/19/2024 | 7.625 | 225,682 | | 298,000 |
| 100167650 | WESLEY CHAPEL | FL | | 09/19/2024 | 7.990 | 263,203 | | 310,000 |
| 100167651 | MABLETON | GA | | 09/19/2024 | 7.125 | 303,407 | | 396,000 |
| 100167652 | EAGLE MOUNTAIN | UT | | 09/19/2024 | 6.500 | 399,443 | | 525,000 |
| 100167653 | GALLATIN | TN | | 09/19/2024 | 7.625 | 255,072 | | 345,000 |
| 100167654 | LEBANON | TN | | 09/19/2024 | 6.990 | 247,935 | | 355,000 |
| 100167655 | GALLATIN | TN | | 09/19/2024 | 7.500 | 265,550 | | 345,000 |
| 100167656 | MCDONOUGH | GA | | 09/19/2024 | 6.625 | 228,990 | | 310,000 |
| 100167657 | FORNEY | TX | | 09/19/2024 | 7.500 | 266,996 | | 345,000 |
| 100167658 | FALLING WATERS | WV | | 09/19/2024 | 7.500 | 210,605 | | 274,000 |
| 100167659 | MCKINNEY | TX | | 09/19/2024 | 7.125 | 299,703 | | 393,000 |
| 100167660 | SURPRISE | AZ | | 09/19/2024 | 7.125 | 293,556 | | 384,000 |
| 100167661 | MCKINNEY | TX | | 09/19/2024 | 7.625 | 284,180 | | 386,000 |
| 100167662 | FORT WORTH | TX | | 09/19/2024 | 6.625 | 216,886 | | 285,000 |
| 100167663 | SARASOTA | FL | | 09/19/2024 | 7.125 | 159,381 | | 224,000 |
| 100167664 | MCKINNEY | TX | | 09/19/2024 | 8.625 | 296,903 | | 373,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167665 | BUDA | TX | | 09/19/2024 | 7.500 | 249,689 | | 325,000 |
| 100167666 | CONCORD | NC | | 09/19/2024 | 7.625 | 276,157 | | 360,000 |
| 100167667 | MOORESVILLE | NC | | 09/19/2024 | 6.625 | 179,127 | | 390,000 |
| 100167668 | FORNEY | TX | | 09/19/2024 | 7.625 | 250,307 | | 332,000 |
| 100167669 | FORNEY | TX | | 09/19/2024 | 8.125 | 248,324 | | 306,000 |
| 100167670 | KANNAPOLIS | NC | | 09/19/2024 | 6.625 | 233,539 | | 320,000 |
| 100167671 | PRINCETON | TX | | 09/19/2024 | 7.990 | 259,180 | | 335,000 |
| 100167672 | MABLETON | GA | | 09/19/2024 | 7.125 | 283,508 | | 400,000 |
| 100167747 | HERMINIE | PA | | 09/19/2024 | 7.624 | 261,925 | | 318,750 |
| 100167748 | HUGO | MN | | 09/19/2024 | 8.624 | 1,043,301 | | 1,357,000 |
| 100167749 | SEDONA | AZ | | 09/19/2024 | 6.999 | 1,468,304 | | 2,050,000 |
| 100167750 | WALLINGTON | NJ | | 09/19/2024 | 8.624 | 564,601 | | 677,000 |
| 100167751 | EAST BOSTON | MA | | 09/19/2024 | 8.124 | 404,615 | | 500,000 |
| 100167752 | BETHEL | NY | | 09/19/2024 | 6.874 | 157,599 | | 215,000 |
| 100167753 | NAPLES | FL | | 09/19/2024 | 7.874 | 1,306,134 | | 1,950,000 |
| 100167754 | FREDERICKSBURG | VA | | 09/19/2024 | 7.375 | 363,944 | | 448,000 |
| 100167755 | TOTOWA | NJ | | 09/19/2024 | 8.124 | 593,611 | | 650,000 |
| 100167756 | FARMINGDALE | NY | | 09/19/2024 | 6.999 | 788,325 | | 960,000 |
| 100167757 | WAKEFIELD | MA | | 09/19/2024 | 7.499 | 2,559,900 | | 3,475,000 |
| 100167758 | WINTER GARDEN | FL | | 09/19/2024 | 6.874 | 211,395 | | 425,000 |
| 100167759 | HOUSTON | TX | | 09/19/2024 | 8.749 | 418,986 | | 490,000 |
| 100167760 | DESTIN | FL | | 09/19/2024 | 8.124 | 283,631 | | 358,000 |
| 100167761 | JAMAICA | NY | | 09/19/2024 | 6.999 | 618,209 | | 1,000,000 |
| 100167762 | HOUSTON | TX | | 09/19/2024 | 8.749 | 406,895 | | 475,000 |
| 100167763 | HOUSTON | TX | | 09/19/2024 | 8.749 | 407,942 | | 475,000 |
| 100167764 | AVE MARIA | FL | | 09/19/2024 | 7.124 | 450,462 | | 558,000 |
| 100167765 | PORTSMOUTH | VA | | 09/19/2024 | 7.624 | 244,137 | | 310,000 |
| 100167766 | PALM COAST | FL | | 09/19/2024 | 7.874 | 315,516 | | 385,000 |
| 100167767 | LYNN | MA | | 09/19/2024 | 7.249 | 385,532 | | 472,000 |
| 100167768 | HENDERSON | NV | | 09/19/2024 | 7.249 | 163,149 | | 394,000 |
| 100167769 | RIDGEWOOD | NY | | 09/19/2024 | 7.249 | 670,137 | | 825,000 |
| 100167770 | WOODBURY | NY | | 09/19/2024 | 7.874 | 2,767,915 | | 3,350,000 |
| 100167771 | NANUET | NY | | 09/19/2024 | 9.250 | 494,554 | | 538,000 |
| 100167772 | GRANDVIEW | WA | | 09/19/2024 | 7.999 | 324,183 | | 400,000 |
| 100167773 | NORCROSS | GA | | 09/19/2024 | 7.499 | 216,116 | | 275,000 |
| 100167774 | FRANKLIN | TN | | 09/19/2024 | 8.874 | 1,136,038 | | 1,360,000 |
| 100167775 | JAMUL | CA | | 09/19/2024 | 7.374 | 1,482,701 | | 1,800,000 |
| 100167776 | MONROE | NY | | 09/19/2024 | 7.999 | 245,654 | | 320,000 |
| 100167777 | KODAK | TN | | 09/19/2024 | 6.999 | 211,089 | | 277,000 |
| 100167778 | SAN DIEGO | CA | | 09/19/2024 | 7.750 | 569,724 | | 685,000 |
| 100167779 | ALACHUA | FL | | 09/19/2024 | 8.499 | 257,293 | | 300,000 |
| 100167780 | PENNSAUKEN | NJ | | 09/19/2024 | 7.874 | 265,966 | | 350,000 |
| 100167781 | VERO BEACH | FL | | 09/19/2024 | 7.875 | 914,190 | | 1,215,000 |
| 100167782 | GUERNEVILLE | CA | | 09/19/2024 | 7.500 | 199,753 | | 465,000 |
| 100167783 | CHATTANOOGA | TN | | 09/19/2024 | 6.499 | 160,117 | | 265,000 |
| 100167784 | HOUSTON | TX | | 09/19/2024 | 8.749 | 419,084 | | 490,000 |
| 100167785 | VALENCIA | CA | | 09/19/2024 | 7.275 | 2,840,724 | | 4,000,000 |
| 100167786 | KODAK | TN | | 09/19/2024 | 6.999 | 211,279 | | 277,000 |
| 100167787 | LAKE HAVASU CITY | AZ | | 09/19/2024 | 7.374 | 580,886 | | 756,000 |
| 100167788 | MILFORD | CT | | 09/19/2024 | 6.499 | 294,099 | | 445,000 |
| 100167789 | BALDWIN | NY | | 09/19/2024 | 7.750 | 509,028 | | 650,000 |
| 100167790 | SPRING | TX | | 09/19/2024 | 7.249 | 176,521 | | 220,000 |
| 100167791 | GAINESVILLE | FL | | 09/19/2024 | 7.624 | 183,476 | | 297,000 |
| 100167792 | SAN FRANCISCO | CA | | 09/19/2024 | 7.625 | 1,009,013 | | 1,300,000 |
| 100167793 | RESEDA | CA | | 09/19/2024 | 8.499 | 2,043,171 | | 2,370,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167794 | MONROE | GA | | 09/19/2024 | 7.124 | 377,053 | | 460,000 |
| 100167795 | DALLAS | TX | | 09/19/2024 | 7.374 | 189,706 | | 250,000 |
| 100167797 | ROOSEVELT | NY | | 09/19/2024 | 7.999 | 430,024 | | 525,000 |
| 100167798 | READING | PA | | 09/19/2024 | 8.625 | 149,273 | | 220,000 |
| 100167799 | VAN NUYS | CA | | 09/19/2024 | 8.625 | 1,330,874 | | 1,600,000 |
| 100167800 | READING | PA | | 09/19/2024 | 8.500 | 236,988 | | 320,000 |
| 100167801 | READING | PA | | 09/19/2024 | 8.250 | 283,974 | | 355,000 |
| 100167802 | ATLANTA | GA | | 09/19/2024 | 7.874 | 310,739 | | 438,000 |
| 100167803 | UNIVERSAL CITY | TX | | 09/19/2024 | 8.874 | 180,543 | | 230,000 |
| 100167804 | BROOKS | KY | | 09/19/2024 | 7.374 | 266,520 | | 360,000 |
| 100167805 | DAVENPORT | FL | | 09/19/2024 | 7.874 | 326,669 | | 390,000 |
| 100167806 | SAINT MICHAELS | MD | | 09/19/2024 | 7.124 | 1,175,174 | | 2,949,000 |
| 100167807 | AMERICAN CANYON | CA | | 09/19/2024 | 7.874 | 3,087,619 | | 4,350,000 |
| 100167808 | READING | PA | | 09/19/2024 | 8.250 | 275,191 | | 330,000 |
| 100167809 | BOUND BROOK | NJ | | 09/19/2024 | 8.249 | 424,708 | | 510,000 |
| 100167811 | MIAMI | FL | | 09/19/2024 | 8.200 | 486,497 | | 595,000 |
| 100167812 | HIALEAH | FL | | 09/19/2024 | 7.750 | 274,317 | | 510,000 |
| 100167813 | RIVERSIDE | CA | | 09/19/2024 | 8.374 | 839,889 | | 1,000,000 |
| 100167814 | TOMS RIVER | NJ | | 09/19/2024 | 9.499 | 503,806 | | 590,000 |
| 100167815 | SEATTLE | WA | | 09/19/2024 | 7.499 | 465,250 | | 695,000 |
| 100167816 | CALVERTON | NY | | 09/19/2024 | 7.624 | 497,540 | | 610,000 |
| 100167817 | LINDEN | NJ | | 09/19/2024 | 7.749 | 451,938 | | 588,000 |
| 100167818 | MORENO VALLEY | CA | | 09/19/2024 | 7.624 | 347,573 | | 475,000 |
| 100167819 | MASTIC | NY | | 09/19/2024 | 7.749 | 406,725 | | 560,000 |
| 100167820 | SAN MIGUEL DE ALLENDE | MEX | | 09/20/2024 | 9.450 | 398,350 | | 674,136 |
| 100167821 | CABO SAN LUCAS | NLD | | 09/20/2024 | 8.660 | 2,500,000 | | 6,635,052 |
| 100167822 | COLUMBIA | MD | | 09/20/2024 | 7.125 | 385,041 | | 485,000 |
| 100167823 | DECATUR | GA | | 09/20/2024 | 6.999 | 245,594 | | 308,000 |
| 100167824 | LAKEWOOD | CA | | 09/20/2024 | 8.375 | 509,774 | | 820,000 |
| 100167825 | JACKSONVILLE | FL | | 09/20/2024 | 6.499 | 147,282 | | 210,000 |
| 100167826 | KISSIMMEE | FL | | 09/20/2024 | 6.499 | 224,413 | | 310,000 |
| 100167827 | LITTLEROCK | CA | | 09/20/2024 | 8.625 | 364,861 | | 455,000 |
| 100167828 | EAST PROVIDENCE | RI | | 09/20/2024 | 7.499 | 267,316 | | 389,900 |
| 100167829 | PASCO | WA | | 09/20/2024 | 7.125 | 274,216 | | 378,000 |
| 100167830 | LAKE WORTH | FL | | 09/20/2024 | 7.125 | 643,864 | | 950,000 |
| 100167831 | SAN BERNARDINO | CA | | 09/20/2024 | 7.499 | 380,463 | | 485,000 |
| 100167832 | SAN ANTONIO | TX | | 09/20/2024 | 7.999 | 229,834 | | 297,000 |
| 100167833 | PHOENIX | GBR | | 09/20/2024 | 7.875 | 574,500 | | 715,000 |
| 100167834 | STOCKTON | CA | | 09/20/2024 | 7.875 | 137,758 | | 165,000 |
| 100167835 | SPRINGFIELD | GBR | | 09/20/2024 | 6.375 | 232,646 | | 312,000 |
| 100167836 | ELLENWOOD | GA | | 09/20/2024 | 6.625 | 218,408 | | 290,000 |
| 100167837 | FALLS CHURCH | GBR | | 09/20/2024 | 7.250 | 229,254 | | 290,000 |
| 100167838 | BUHL | NLD | | 09/20/2024 | 7.125 | 180,220 | | 250,000 |
| 100167839 | CAPE CORAL | GBR | | 09/20/2024 | 6.875 | 258,855 | | 325,000 |
| 100167840 | PALM BAY | GBR | | 09/20/2024 | 6.875 | 206,653 | | 345,000 |
| 100167841 | EL PASO | GBR | | 09/20/2024 | 6.499 | 216,751 | | 293,000 |
| 100167842 | KISSIMMEE | FL | | 09/20/2024 | 6.499 | 265,711 | | 340,000 |
| 100167843 | KILLINGLY | CT | | 09/20/2024 | 7.999 | 220,866 | | 275,000 |
| 100167844 | COLLEGE PARK | GA | | 09/20/2024 | 7.125 | 229,734 | | 285,000 |
| 100167845 | NORMAN | OK | | 09/20/2024 | 6.999 | 164,368 | | 225,000 |
| 100167846 | CLEARWATER | FL | | 09/20/2024 | 7.625 | 321,964 | | 398,000 |
| 100167847 | CONVERSE | TX | | 09/20/2024 | 7.499 | 190,608 | | 235,000 |
| 100167849 | ELKRIDGE | MD | | 09/20/2024 | 7.125 | 331,667 | | 460,000 |
| 100167850 | CHICAGO | IL | | 09/20/2024 | 7.999 | 141,463 | | 230,000 |
| 100167851 | GREENSBORO | NC | | 09/20/2024 | 8.375 | 152,964 | | 205,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167852 | WHITEWATER | CA | | 09/20/2024 | 6.750 | 464,014 | | 660,000 |
| 100167853 | LAREDO | TX | | 09/20/2024 | 7.125 | 199,195 | | 270,000 |
| 100167854 | BRIGHTON | CO | | 09/20/2024 | 7.250 | 314,196 | | 439,000 |
| 100167855 | CARSON CITY | NV | | 09/20/2024 | 6.625 | 385,696 | | 550,000 |
| 100167856 | CYPRESS | TX | | 09/20/2024 | 8.125 | 172,771 | | 337,000 |
| 100167857 | OXNARD | CA | | 09/20/2024 | 6.875 | 458,925 | | 1,152,000 |
| 100167858 | HOUSTON | TX | | 09/20/2024 | 7.625 | 275,929 | | 344,000 |
| 100167859 | TAMPA | FL | | 09/20/2024 | 8.125 | 261,183 | | 365,000 |
| 100167860 | AKRON | OH | | 09/20/2024 | 7.250 | 259,559 | | 325,000 |
| 100167861 | LAS VEGAS | NV | | 09/20/2024 | 6.999 | 256,341 | | 365,000 |
| 100167862 | HAMILTON | OH | | 09/20/2024 | 7.250 | 222,930 | | 280,500 |
| 100167863 | MIAMI | FL | | 09/20/2024 | 6.875 | 499,152 | | 800,000 |
| 100167864 | DALLAS | TX | | 09/20/2024 | 7.999 | 138,295 | | 190,000 |
| 100167865 | TUCSON | AZ | | 09/20/2024 | 7.125 | 246,320 | | 325,000 |
| 100167866 | PALM BAY | FL | | 09/20/2024 | 7.250 | 233,280 | | 300,000 |
| 100167867 | NEW BEDFORD | MA | | 09/20/2024 | 7.250 | 505,356 | | 635,000 |
| 100167868 | EVERETT | WA | | 09/20/2024 | 7.875 | 363,025 | | 509,000 |
| 100167869 | TRACY | CA | | 09/20/2024 | 7.499 | 531,776 | | 760,000 |
| 100167870 | LAS VEGAS | NV | | 09/20/2024 | 6.999 | 479,108 | | 720,000 |
| 100167871 | MONTGOMERY VILLAGE | MD | | 09/20/2024 | 7.625 | 232,882 | | 320,000 |
| 100167872 | KANSAS CITY | MO | | 09/20/2024 | 6.750 | 605,721 | | 810,000 |
| 100167873 | NAUGATUCK | CT | | 09/20/2024 | 7.250 | 298,281 | | 375,000 |
| 100167874 | LOS ANGELES | CA | | 09/20/2024 | 7.999 | 681,530 | | 870,000 |
| 100167875 | HYDE PARK | MA | | 09/20/2024 | 7.250 | 505,514 | | 625,000 |
| 100167876 | HUDSON | MA | | 09/20/2024 | 7.250 | 505,442 | | 661,000 |
| 100167877 | GARLAND | TX | | 09/20/2024 | 7.125 | 246,736 | | 310,000 |
| 100167878 | SAN DIEGO | CA | | 09/20/2024 | 7.375 | 436,291 | | 742,300 |
| 100167880 | KATY | MEX | | 09/20/2024 | 6.999 | 195,712 | | 300,000 |
| 100167881 | OAKLAND | CA | | 09/20/2024 | 8.375 | 435,375 | | 530,000 |
| 100167882 | BAKERSFIELD | CA | | 09/20/2024 | 7.375 | 524,251 | | 675,000 |
| 100167884 | BLUE ISLAND | IL | | 09/20/2024 | 7.499 | 227,403 | | 310,000 |
| 100167885 | DALLAS | TX | | 09/20/2024 | 7.125 | 248,683 | | 615,000 |
| 100167886 | JACKSONVILLE | NC | | 09/20/2024 | 7.499 | 280,703 | | 345,000 |
| 100167887 | VICTORVILLE | CA | | 09/20/2024 | 7.125 | 215,908 | | 370,000 |
| 100167888 | MIAMI | FL | | 09/20/2024 | 6.999 | 368,187 | | 565,000 |
| 100167889 | OAKLAND | CA | | 09/20/2024 | 8.625 | 543,848 | | 675,000 |
| 100167890 | OCEAN CITY | MD | | 09/20/2024 | 7.999 | 252,174 | | 300,000 |
| 100167891 | CONVERSE | TX | | 09/20/2024 | 7.125 | 225,111 | | 289,000 |
| 100167892 | GREENSBORO | NC | | 09/20/2024 | 7.999 | 313,184 | | 440,000 |
| 100167893 | BURBANK | CA | | 09/20/2024 | 7.125 | 558,543 | | 780,000 |
| 100167894 | DALLAS | TX | | 09/20/2024 | 8.499 | 161,190 | | 200,000 |
| 100167895 | EVA | AL | | 09/20/2024 | 6.125 | 174,116 | | 267,000 |
| 100167896 | COLUMBUS | OH | | 09/20/2024 | 7.250 | 156,486 | | 209,600 |
| 100167897 | FORT MYERS | FL | | 09/20/2024 | 8.750 | 334,400 | | 449,000 |
| 100167898 | FOREST PARK | GA | | 09/20/2024 | 7.499 | 158,365 | | 215,000 |
| 100167899 | COLUMBUS | OH | | 09/20/2024 | 7.499 | 223,701 | | 276,000 |
| 100167900 | CHICAGO | IL | | 09/20/2024 | 7.875 | 324,841 | | 449,000 |
| 100167901 | HAMILTON | OH | | 09/20/2024 | 7.499 | 189,530 | | 245,000 |
| 100167902 | TWENTYNINE PALMS | CA | | 09/20/2024 | 7.499 | 516,429 | | 640,000 |
| 100167903 | LOS ANGELES | CA | | 09/20/2024 | 6.999 | 639,468 | | 900,000 |
| 100167904 | CHARLOTTE | NC | | 09/20/2024 | 8.750 | 207,887 | | 285,000 |
| 100167905 | OCALA | FL | | 09/20/2024 | 7.250 | 190,209 | | 275,000 |
| 100167906 | BIRMINGHAM | AL | | 09/20/2024 | 8.375 | 140,079 | | 165,000 |
| 100167908 | FORT WORTH | TX | | 09/20/2024 | 7.125 | 181,043 | | 341,000 |
| 100167909 | ASHLAND | NH | | 09/20/2024 | 7.999 | 219,581 | | 419,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167910 | MUSKEGON | MI | | 09/20/2024 | 7.625 | 173,524 | | 223,000 |
| 100167911 | KENOSHA | WI | | 09/20/2024 | 6.999 | 180,067 | | 226,000 |
| 100167912 | PHELAN | CA | | 09/20/2024 | 7.250 | 238,162 | | 490,000 |
| 100167913 | PORT CHARLOTTE | FL | | 09/20/2024 | 8.375 | 216,842 | | 270,000 |
| 100167914 | BALTIMORE | MD | | 09/20/2024 | 7.625 | 137,630 | | 173,000 |
| 100167915 | DANVERS | MA | | 09/20/2024 | 9.499 | 610,646 | | 865,000 |
| 100167916 | APPLE VALLEY | CA | | 09/20/2024 | 7.125 | 533,800 | | 649,900 |
| 100167917 | WHITTIER | CA | | 09/20/2024 | 6.999 | 1,481,328 | | 1,800,000 |
| 100167918 | LOS ANGELES | CA | | 09/20/2024 | 6.999 | 966,462 | | 1,220,000 |
| 100167919 | LAWTON | OK | | 09/20/2024 | 6.750 | 220,403 | | 300,000 |
| 100167920 | LAWRENCE | MA | | 09/20/2024 | 7.375 | 383,636 | | 535,000 |
| 100167921 | TALLAHASSEE | FL | | 09/20/2024 | 6.999 | 283,395 | | 450,000 |
| 100167922 | EL MIRAGE | CA | | 09/20/2024 | 7.625 | 205,811 | | 300,000 |
| 100167924 | LOS ANGELES | CA | | 09/20/2024 | 7.125 | 301,473 | | 825,000 |
| 100167925 | FAYETTEVILLE | GA | | 09/20/2024 | 6.999 | 167,845 | | 233,000 |
| 100167926 | MIAMI | FL | | 09/20/2024 | 7.750 | 396,853 | | 460,000 |
| 100167927 | NEW ORLEANS | LA | | 09/20/2024 | 7.125 | 214,707 | | 306,000 |
| 100167928 | NEWBERG | OR | | 09/20/2024 | 8.375 | 384,568 | | 475,000 |
| 100167929 | STOCKTON | CA | | 09/20/2024 | 7.625 | 281,327 | | 350,000 |
| 100167930 | BULLHEAD CITY | AZ | | 09/20/2024 | 7.499 | 149,077 | | 175,000 |
| 100167931 | LOS ANGELES | CA | | 09/20/2024 | 7.875 | 712,785 | | 916,000 |
| 100167932 | LOS ANGELES | CA | | 09/20/2024 | 6.499 | 493,679 | | 845,000 |
| 100167933 | PARKVILLE | MD | | 09/20/2024 | 9.125 | 151,058 | | 275,000 |
| 100167934 | CAMBRIA | CA | | 09/20/2024 | 7.499 | 897,795 | | 1,270,000 |
| 100167935 | JOURDANTON | TX | | 09/20/2024 | 7.999 | 176,223 | | 258,000 |
| 100167936 | LAKE ARROWHEAD | CA | | 09/20/2024 | 7.250 | 735,735 | | 1,090,000 |
| 100167937 | MAGNOLIA | TX | | 09/20/2024 | 7.125 | 259,531 | | 330,000 |
| 100167938 | KANSAS CITY | MO | | 09/20/2024 | 8.875 | 143,435 | | 165,000 |
| 100167939 | MANTECA | CA | | 09/20/2024 | 7.499 | 676,580 | | 780,000 |
| 100167940 | PASADENA | TX | | 09/20/2024 | 8.999 | 643,407 | | 891,400 |
| 100167941 | HEMET | CA | | 09/20/2024 | 7.999 | 419,498 | | 560,000 |
| 100167942 | LAREDO | TX | | 09/20/2024 | 7.875 | 239,432 | | 379,000 |
| 100167943 | MISSION | TX | | 09/20/2024 | 7.625 | 155,827 | | 330,000 |
| 100167944 | HARRISBURG | NC | | 09/20/2024 | 7.750 | 1,619,671 | | 2,100,000 |
| 100167945 | HOFFMAN ESTATES | IL | | 09/20/2024 | 8.875 | 460,166 | | 535,000 |
| 100167946 | LOS ANGELES | CA | | 09/20/2024 | 7.499 | 690,439 | | 865,000 |
| 100167947 | INGLEWOOD | CA | | 09/20/2024 | 6.750 | 609,923 | | 745,000 |
| 100167948 | LARGO | FL | | 09/20/2024 | 8.499 | 1,081,698 | | 1,180,000 |
| 100167949 | CHICAGO | IL | | 09/20/2024 | 7.999 | 217,716 | | 292,000 |
| 100167950 | COMPTON | CA | | 09/20/2024 | 7.499 | 407,102 | | 660,000 |
| 100167951 | WOODSTOCK | VA | | 09/20/2024 | 7.125 | 248,150 | | 332,000 |
| 100167952 | LORENA | TX | | 09/20/2024 | 6.625 | 334,692 | | 480,000 |
| 100167953 | MANCHESTER | CT | | 09/20/2024 | 8.875 | 176,977 | | 240,000 |
| 100167954 | BOCA RATON | FL | | 09/20/2024 | 6.999 | 1,241,509 | | 1,550,000 |
| 100167955 | APPLE VALLEY | CA | | 09/20/2024 | 8.750 | 671,182 | | 720,000 |
| 100167956 | SAN DIEGO | CA | | 09/20/2024 | 6.999 | 476,426 | | 800,000 |
| 100167957 | ALISO VIEJO | CA | | 09/20/2024 | 8.625 | 838,859 | | 900,000 |
| 100167959 | SANTA CLARITA | CA | | 09/20/2024 | 8.999 | 873,488 | | 1,048,000 |
| 100167960 | VANCOUVER | WA | | 09/20/2024 | 7.999 | 383,896 | | 450,000 |
| 100167961 | LOS ANGELES | CA | | 09/20/2024 | 7.250 | 649,162 | | 900,000 |
| 100167962 | PORT HUENEME | CA | | 09/20/2024 | 7.125 | 322,372 | | 395,000 |
| 100167963 | APPLE VALLEY | CA | | 09/20/2024 | 6.750 | 215,957 | | 669,000 |
| 100167964 | SAN MARCOS | TX | | 09/20/2024 | 8.750 | 326,726 | | 395,000 |
| 100167965 | RIDGELAND | SC | | 09/20/2024 | 8.250 | 228,822 | | 265,000 |
| 100167966 | HYATTSVILLE | MD | | 09/20/2024 | 7.375 | 391,690 | | 500,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167967 | SAINT GEORGE ISLAND | FL | | 09/20/2024 | 7.125 | 522,954 | | 666,000 |
| 100167968 | SANTA ANA | CA | | 09/20/2024 | 7.250 | 654,616 | | 793,000 |
| 100167969 | SILVER SPRING | MD | | 09/20/2024 | 7.250 | 156,997 | | 219,000 |
| 100167970 | PATTERSON | CA | | 09/20/2024 | 8.250 | 513,980 | | 605,000 |
| 100167971 | SAN JOSE | CA | | 09/20/2024 | 7.999 | 727,967 | | 1,570,000 |
| 100167972 | CRETE | IL | | 09/20/2024 | 9.250 | 611,062 | | 855,000 |
| 100167973 | SUQUAMISH | WA | | 09/20/2024 | 6.999 | 305,231 | | 425,000 |
| 100167974 | SAN BERNARDINO | CA | | 09/20/2024 | 7.125 | 362,605 | | 455,000 |
| 100167975 | BAKERSFIELD | CA | | 09/20/2024 | 7.750 | 387,431 | | 440,000 |
| 100167976 | MARGATE | FL | | 09/20/2024 | 6.875 | 406,838 | | 500,000 |
| 100167977 | (NORTH HOLLYWOOD AREA) LOS ANG | CA | | 09/20/2024 | 7.499 | 721,565 | | 875,000 |
| 100167978 | PENRYN | CA | | 09/20/2024 | 6.875 | 463,124 | | 565,000 |
| 100167979 | SEDONA | AZ | | 09/20/2024 | 6.499 | 259,576 | | 2,700,000 |
| 100167980 | BREA | CA | | 09/20/2024 | 8.999 | 1,519,632 | | 1,680,000 |
| 100167981 | DENVER | CO | | 09/20/2024 | 8.875 | 228,887 | | 262,000 |
| 100167982 | WELLS | MN | | 09/20/2024 | 9.750 | 205,018 | | 298,000 |
| 100167983 | BELTSVILLE | MD | | 09/20/2024 | 7.250 | 375,584 | | 530,000 |
| 100167984 | CUDJOE KEY | FL | | 09/20/2024 | 8.125 | 2,606,484 | | 3,100,000 |
| 100167985 | DOTHAN | AL | | 09/20/2024 | 6.875 | 237,362 | | 295,000 |
| 100167986 | OKLAHOMA CITY | OK | | 09/20/2024 | 8.125 | 180,122 | | 213,000 |
| 100167987 | DAYTON | TN | | 09/20/2024 | 7.125 | 229,937 | | 291,000 |
| 100167988 | SAN JACINTO | CA | | 09/20/2024 | 7.750 | 372,269 | | 570,000 |
| 100167989 | BLOSSOM | TX | | 09/20/2024 | 8.999 | 152,194 | | 155,000 |
| 100167990 | RICHMOND | CA | | 09/20/2024 | 7.125 | 443,073 | | 530,000 |
| 100167991 | GARDEN GROVE | CA | | 09/20/2024 | 8.875 | 274,845 | | 1,150,000 |
| 100167992 | LOS ANGELES | CA | | 09/20/2024 | 8.499 | 1,107,954 | | 1,295,000 |
| 100167993 | OLATHE | KS | | 09/20/2024 | 8.125 | 681,474 | | 857,000 |
| 100167994 | EL CAJON | CA | | 09/20/2024 | 7.999 | 1,001,196 | | 1,185,000 |
| 100167995 | BOWIE | MD | | 09/20/2024 | 7.750 | 418,737 | | 520,000 |
| 100167996 | LOS ANGELES | CA | | 09/20/2024 | 7.625 | 822,710 | | 1,150,000 |
| 100167997 | LOS ANGELES | CA | | 09/20/2024 | 7.499 | 1,912,816 | | 2,310,000 |
| 100167998 | CHULA VISTA | CA | | 09/20/2024 | 7.375 | 736,550 | | 945,000 |
| 100167999 | HOUSTON | TX | | 09/20/2024 | 7.999 | 343,895 | | 430,000 |
| 100168000 | KATY | TX | | 09/20/2024 | 7.125 | 300,407 | | 395,000 |
| 100168001 | COLFAX | CA | | 09/20/2024 | 7.999 | 582,370 | | 700,000 |
| 100168002 | MORRISTOWN | NJ | | 09/20/2024 | 7.499 | 1,274,003 | | 1,600,000 |
| 100168003 | MASHPEE | MA | | 09/20/2024 | 7.750 | 357,844 | | 530,000 |
| 100168004 | EL PASO | TX | | 09/20/2024 | 8.499 | 221,699 | | 360,000 |
| 100168005 | RICHMOND | CA | | 09/20/2024 | 7.999 | 496,561 | | 650,000 |
| 100168006 | TOMS RIVER | NJ | | 09/20/2024 | 7.375 | 307,848 | | 373,000 |
| 100168007 | REVERE | MA | | 09/20/2024 | 7.499 | 711,340 | | 840,000 |
| 100168008 | HAMILTON | NJ | | 09/20/2024 | 7.250 | 607,078 | | 790,000 |
| 100168009 | ALGONQUIN | IL | | 09/20/2024 | 7.250 | 433,490 | | 600,000 |
| 100168010 | HUNTLEY | IL | | 09/20/2024 | 9.625 | 361,977 | | 440,000 |
| 100168011 | SAN ANTONIO | TX | | 09/20/2024 | 7.125 | 1,422,761 | | 1,900,000 |
| 100168012 | BAKERSFIELD | CA | | 09/20/2024 | 8.625 | 738,799 | | 835,000 |
| 100168013 | RICHMOND | TX | | 09/20/2024 | 8.499 | 231,725 | | 277,000 |
| 100168014 | BENTONVILLE | AR | | 09/20/2024 | 6.999 | 787,244 | | 961,000 |
| 100168015 | SAINT GEORGE | UT | | 09/20/2024 | 8.999 | 549,781 | | 598,000 |
| 100168016 | ROCKWOOD | MI | | 09/20/2024 | 7.499 | 338,769 | | 407,000 |
| 100168017 | FLOWER MOUND | TX | | 09/20/2024 | 6.999 | 940,829 | | 1,150,000 |
| 100168018 | LULING | LA | | 09/20/2024 | 7.375 | 283,046 | | 341,000 |
| 100168019 | COLUMBIA | TN | | 09/20/2024 | 8.875 | 340,077 | | 411,000 |
| 100168020 | LAS VEGAS | NV | | 09/20/2024 | 7.990 | 341,557 | | 460,000 |
| 100168021 | LAS VEGAS | NV | | 09/20/2024 | 7.875 | 465,061 | | 610,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168022 | EAST PALO ALTO | CA | | 09/20/2024 | 7.250 | 573,494 | | 995,000 |
| 100168023 | SACRAMENTO | CA | | 09/20/2024 | 7.990 | 379,985 | | 570,000 |
| 100168024 | HOUSTON | TX | | 09/20/2024 | 7.990 | 308,320 | | 395,000 |
| 100168025 | ANNA | TX | | 09/20/2024 | 7.875 | 304,345 | | 391,000 |
| 100168026 | COLLEGE PLACE | WA | | 09/20/2024 | 7.500 | 310,667 | | 610,000 |
| 100168027 | HOUSTON | TX | | 09/20/2024 | 6.990 | 287,206 | | 380,000 |
| 100168028 | DIAMOND SPRINGS | CA | | 09/20/2024 | 6.875 | 628,868 | | 1,108,000 |
| 100168029 | GILROY | CA | | 09/20/2024 | 6.750 | 518,488 | | 1,080,000 |
| 100168030 | IRVINE | CA | | 09/20/2024 | 6.625 | 207,788 | | 720,000 |
| 100168031 | HOUSTON | TX | | 09/20/2024 | 6.990 | 283,440 | | 375,000 |
| 100168032 | HOUSTON | TX | | 09/20/2024 | 6.990 | 287,081 | | 380,000 |
| 100168033 | PUYALLUP | WA | | 09/20/2024 | 6.625 | 463,469 | | 670,000 |
| 100168034 | LAKE ARROWHEAD | CA | | 09/20/2024 | 7.625 | 368,254 | | 465,000 |
| 100168035 | YALAHA | FL | | 09/20/2024 | 7.250 | 763,871 | | 1,400,000 |
| 100168036 | DADEVILLE | AL | | 09/20/2024 | 6.990 | 600,754 | | 840,000 |
| 100168037 | MARYSVILLE | WA | | 09/20/2024 | 6.875 | 465,860 | | 670,000 |
| 100168038 | SAN PEDRO | CA | | 09/20/2024 | 7.625 | 436,599 | | 538,000 |
| 100168039 | LAUDERHILL | FL | | 09/20/2024 | 6.500 | 291,795 | | 439,000 |
| 100168040 | MEDINA | OH | | 09/20/2024 | 7.125 | 229,548 | | 308,000 |
| 100168041 | EL CERRITO | CA | | 09/20/2024 | 6.990 | 536,039 | | 710,000 |
| 100168042 | WENDELL | NC | | 09/20/2024 | 7.625 | 265,472 | | 365,000 |
| 100168043 | ELK GROVE | CA | | 09/20/2024 | 6.625 | 384,597 | | 667,000 |
| 100168044 | COSTA MESA | CA | | 09/20/2024 | 7.375 | 1,393,318 | | 1,950,000 |
| 100168045 | SAYREVILLE | NJ | | 09/20/2024 | 6.990 | 252,807 | | 398,000 |
| 100168046 | ANGIER | NC | | 09/20/2024 | 7.125 | 247,458 | | 337,000 |
| 100168047 | MONTVILLE | NLD | | 09/20/2024 | 6.625 | 403,251 | | 585,000 |
| 100168048 | PUYALLUP | WA | | 09/20/2024 | 7.125 | 311,096 | | 575,000 |
| 100168049 | WINTER GARDEN | FL | | 09/20/2024 | 7.990 | 552,048 | | 686,000 |
| 100168050 | INGLEWOOD | CA | | 09/20/2024 | 6.625 | 602,661 | | 810,000 |
| 100168051 | JERSEY CITY | NJ | | 09/20/2024 | 7.375 | 515,632 | | 675,000 |
| 100168052 | ATLANTIC CITY | NJ | | 09/20/2024 | 6.990 | 330,638 | | 515,000 |
| 100168053 | BURBANK | CA | | 09/20/2024 | 7.625 | 700,531 | | 910,000 |
| 100168054 | NORTH FORT MYERS | GBR | | 09/20/2024 | 7.375 | 339,299 | | 430,000 |
| 100168055 | RICHMOND | GBR | | 09/20/2024 | 6.990 | 273,026 | | 362,000 |
| 100168056 | PASADENA | GBR | | 09/20/2024 | 7.500 | 697,598 | | 970,000 |
| 100168057 | CLERMONT | GBR | | 09/20/2024 | 7.500 | 339,659 | | 445,000 |
| 100168058 | LAHAINA | GBR | | 09/20/2024 | 6.875 | 1,104,041 | | 1,600,000 |
| 100168059 | LOGAN | GBR | | 09/20/2024 | 7.375 | 420,408 | | 595,000 |
| 100168060 | SAN FERNANDO | GBR | | 09/20/2024 | 7.500 | 654,805 | | 880,000 |
| 100168061 | INDIO | GBR | | 09/20/2024 | 7.375 | 441,794 | | 640,000 |
| 100168062 | LOS ANGELES | GBR | | 09/20/2024 | 6.625 | 594,980 | | 1,630,000 |
| 100168063 | CHESAPEAKE | VA | | 09/20/2024 | 6.875 | 315,650 | | 528,000 |
| 100168064 | PUNTA GORDA | FL | | 09/20/2024 | 7.375 | 477,848 | | 630,000 |
| 100168065 | CONCORD | NC | | 09/20/2024 | 6.875 | 264,597 | | 445,000 |
| 100168066 | CLARKDALE | AZ | | 09/20/2024 | 6.375 | 219,514 | | 655,000 |
| 100168067 | NORTH HOLLYWOOD | CA | | 09/20/2024 | 6.375 | 291,956 | | 1,525,000 |
| 100168068 | LAKE PLACID | FL | | 09/20/2024 | 6.990 | 294,687 | | 396,000 |
| 100168069 | SANTA MARIA | CA | | 09/20/2024 | 7.625 | 368,481 | | 480,000 |
| 100168070 | EL CAJON | CA | | 09/20/2024 | 7.500 | 330,963 | | 430,000 |
| 100168071 | SILVER SPRING | MD | | 09/20/2024 | 7.500 | 355,531 | | 732,000 |
| 100168072 | HOMER | AK | | 09/20/2024 | 6.990 | 483,798 | | 730,000 |
| 100168073 | EAST PALO ALTO | CA | | 09/20/2024 | 7.500 | 750,504 | | 1,050,000 |
| 100168074 | SODA SPRINGS | CA | | 09/20/2024 | 7.990 | 442,547 | | 550,000 |
| 100168075 | REHOBOTH | MA | | 09/20/2024 | 8.125 | 495,673 | | 650,000 |
| 100168076 | VALRICO | FL | | 09/20/2024 | 6.750 | 249,002 | | 438,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168077 | VIRGINIA BEACH | VA | | 09/20/2024 | 7.625 | 230,934 | | 332,000 |
| 100168078 | ROSEVILLE | CA | | 09/20/2024 | 6.990 | 422,383 | | 700,000 |
| 100168079 | EVERETT | WA | | 09/20/2024 | 7.625 | 505,618 | | 700,000 |
| 100168080 | BRIGANTINE | NJ | | 09/20/2024 | 6.990 | 249,779 | | 553,000 |
| 100168081 | SAN FRANCISCO | CA | | 09/20/2024 | 6.990 | 741,151 | | 1,050,000 |
| 100168082 | SCOTTSDALE | AZ | | 09/20/2024 | 7.990 | 411,995 | | 1,315,000 |
| 100168083 | NORTH LAS VEGAS | NV | | 09/20/2024 | 6.375 | 247,161 | | 418,000 |
| 100168084 | BIG BEAR CITY | CA | | 09/20/2024 | 7.125 | 204,541 | | 295,000 |
| 100168085 | MARYSVILLE | WA | | 09/20/2024 | 7.125 | 353,734 | | 540,000 |
| 100168086 | KAILUA KONA | HI | | 09/20/2024 | 7.500 | 927,687 | | 1,210,000 |
| 100168087 | LADERA RANCH | CA | | 09/20/2024 | 7.125 | 681,966 | | 1,350,000 |
| 100168088 | FREDERICKSBURG | VA | | 09/20/2024 | 6.875 | 299,214 | | 405,000 |
| 100168089 | NATIONAL CITY | CA | | 09/20/2024 | 7.375 | 309,073 | | 950,000 |
| 100168090 | BENSALEM | PA | | 09/20/2024 | 7.625 | 139,897 | | 454,000 |
| 100168091 | STATE COLLEGE | PA | | 09/20/2024 | 7.625 | 259,385 | | 357,000 |
| 100168092 | ARCADIA | CA | | 09/20/2024 | 7.375 | 407,736 | | 1,355,000 |
| 100168093 | PROVIDENCE | RI | | 09/20/2024 | 6.990 | 246,670 | | 440,000 |
| 100168094 | CONCORD | NC | | 09/20/2024 | 6.990 | 233,457 | | 290,000 |
| 100168095 | ATLANTA | GA | | 09/20/2024 | 6.875 | 250,493 | | 430,410 |
| 100168096 | SURPRISE | AZ | | 09/20/2024 | 6.990 | 211,546 | | 426,000 |
| 100168097 | SAINT PETERSBURG | FL | | 09/20/2024 | 7.500 | 409,980 | | 636,000 |
| 100168098 | WATSONVILLE | CA | | 09/20/2024 | 6.875 | 375,244 | | 660,000 |
| 100168099 | SURPRISE | AZ | | 09/20/2024 | 7.990 | 479,684 | | 655,000 |
| 100168100 | ELK GROVE | CA | | 09/20/2024 | 7.625 | 438,956 | | 550,000 |
| 100168101 | SALT LAKE CITY | UT | | 09/20/2024 | 6.625 | 395,991 | | 580,000 |
| 100168102 | ROSHARON | TX | | 09/20/2024 | 6.990 | 220,975 | | 275,000 |
| 100168103 | MCKINNEY | TX | | 09/20/2024 | 6.990 | 265,900 | | 390,000 |
| 100168104 | WOODLAND | CA | | 09/20/2024 | 6.990 | 314,325 | | 495,000 |
| 100168105 | CAMARILLO | CA | | 09/20/2024 | 6.990 | 297,472 | | 895,000 |
| 100168106 | LAGUNA BEACH | CA | | 09/20/2024 | 7.625 | 1,178,587 | | 3,800,000 |
| 100168107 | CHARLOTTE | NC | | 09/20/2024 | 7.625 | 262,856 | | 340,000 |
| 100168108 | PALM DESERT | CA | | 09/20/2024 | 6.990 | 271,806 | | 365,000 |
| 100168109 | MIRAMAR BEACH | FL | | 09/20/2024 | 6.990 | 656,897 | | 1,240,000 |
| 100168110 | CAPE CORAL | FL | | 09/20/2024 | 6.990 | 317,338 | | 615,000 |
| 100168111 | BIG BEAR CITY | CA | | 09/20/2024 | 7.375 | 336,874 | | 550,000 |
| 100168112 | CATHEDRAL CITY | CA | | 09/20/2024 | 7.375 | 324,955 | | 530,000 |
| 100168113 | SACRAMENTO | CA | | 09/20/2024 | 7.625 | 742,947 | | 1,250,000 |
| 100168114 | LA MIRADA | CA | | 09/20/2024 | 7.125 | 293,906 | | 490,000 |
| 100168115 | GRANITE BAY | CA | | 09/20/2024 | 7.125 | 569,781 | | 756,000 |
| 100168116 | POMONA | CA | | 09/20/2024 | 7.500 | 528,068 | | 645,000 |
| 100168117 | JACKSONVILLE | FL | | 09/20/2024 | 6.500 | 236,276 | | 475,000 |
| 100168118 | LAWRENCEVILLE | GA | | 09/20/2024 | 7.375 | 302,524 | | 422,000 |
| 100168119 | SAN DIEGO | CA | | 09/20/2024 | 6.990 | 302,536 | | 725,000 |
| 100168120 | TEMPLE HILLS | MD | | 09/20/2024 | 6.625 | 340,393 | | 460,000 |
| 100168122 | WHITE BEAR LAKE | MN | | 09/20/2024 | 6.990 | 204,714 | | 290,000 |
| 100168123 | FREDERICKSBURG | VA | | 09/20/2024 | 7.500 | 330,729 | | 430,000 |
| 100168124 | SEBRING | FL | | 09/20/2024 | 7.500 | 339,470 | | 460,000 |
| 100168125 | RICHMOND | CA | | 09/20/2024 | 6.625 | 359,641 | | 728,000 |
| 100168126 | INDIO | CA | | 09/20/2024 | 7.625 | 672,850 | | 950,000 |
| 100168127 | BURBANK | CA | | 09/20/2024 | 7.250 | 425,304 | | 840,000 |
| 100168128 | MIAMI | FL | | 09/20/2024 | 7.500 | 217,114 | | 330,000 |
| 100168129 | COPPEROPOLIS | CA | | 09/20/2024 | 6.990 | 320,631 | | 535,000 |
| 100168130 | BUFORD | GA | | 09/20/2024 | 6.990 | 338,877 | | 450,000 |
| 100168131 | MIAMI | FL | | 09/20/2024 | 7.500 | 267,914 | | 370,000 |
| 100168132 | PORT CHARLOTTE | FL | | 09/20/2024 | 6.990 | 257,198 | | 510,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168133 | ANNAPOLIS | MD | | 09/20/2024 | 7.990 | 612,160 | | 750,000 |
| 100168134 | DAVENPORT | FL | | 09/20/2024 | 7.625 | 396,530 | | 515,000 |
| 100168135 | NEW BRITAIN | CT | | 09/20/2024 | 6.625 | 289,350 | | 420,000 |
| 100168136 | MYRTLE BEACH | SC | | 09/20/2024 | 7.125 | 277,041 | | 395,000 |
| 100168137 | SAINT GEORGE | UT | | 09/20/2024 | 6.990 | 305,769 | | 435,000 |
| 100168138 | TWIN PEAKS | CA | | 09/20/2024 | 8.125 | 275,031 | | 370,000 |
| 100168139 | COROLLA | NC | | 09/20/2024 | 7.125 | 509,893 | | 680,000 |
| 100168140 | LYNCHBURG | VA | | 09/20/2024 | 6.990 | 284,058 | | 400,000 |
| 100168141 | HOUSTON | TX | | 09/20/2024 | 7.500 | 232,195 | | 315,000 |
| 100168142 | HOUSTON | TX | | 09/20/2024 | 7.500 | 232,204 | | 305,000 |
| 100168143 | FRESNO | CA | | 09/20/2024 | 6.990 | 283,512 | | 400,000 |
| 100168144 | SANTA ROSA BEACH | FL | | 09/20/2024 | 7.500 | 286,109 | | 350,000 |
| 100168145 | FRAMINGHAM | MA | | 09/20/2024 | 6.625 | 363,261 | | 752,000 |
| 100168146 | ROWLETT | TX | | 09/20/2024 | 7.500 | 224,605 | | 315,000 |
| 100168147 | CAPE CORAL | FL | | 09/20/2024 | 7.375 | 275,745 | | 525,000 |
| 100168148 | SECAUCUS | NJ | | 09/20/2024 | 6.990 | 457,991 | | 655,000 |
| 100168149 | MATTHEWS | NC | | 09/20/2024 | 7.375 | 217,121 | | 277,000 |
| 100168150 | ARLINGTON | TX | | 09/20/2024 | 7.375 | 258,288 | | 340,000 |
| 100168151 | ROME | GA | | 09/20/2024 | 6.990 | 202,109 | | 279,000 |
| 100168152 | FREMONT | CA | | 09/20/2024 | 7.625 | 905,671 | | 1,185,000 |
| 100168153 | LOS ANGELES | CA | | 09/20/2024 | 7.990 | 366,351 | | 482,000 |
| 100168154 | CORONA | CA | | 09/20/2024 | 7.625 | 397,755 | | 621,000 |
| 100168155 | SWAMPSCOTT | MA | | 09/20/2024 | 6.990 | 469,927 | | 630,000 |
| 100168156 | DESERT HOT SPRINGS | CA | | 09/20/2024 | 7.500 | 272,616 | | 355,000 |
| 100168157 | SANTA ROSA | CA | | 09/20/2024 | 6.500 | 399,256 | | 750,000 |
| 100168158 | ANGEL FIRE | NM | | 09/20/2024 | 7.875 | 675,959 | | 835,000 |
| 100168159 | MELISSA | TX | | 09/20/2024 | 6.990 | 310,507 | | 440,000 |
| 100168160 | EVERETT | WA | | 09/20/2024 | 6.990 | 429,297 | | 610,000 |
| 100168161 | FOLSOM | CA | | 09/20/2024 | 6.990 | 308,816 | | 680,000 |
| 100168162 | HUNTSVILLE | AL | | 09/20/2024 | 7.750 | 313,164 | | 410,000 |
| 100168163 | SOUTH PLAINFIELD | NJ | | 09/20/2024 | 6.500 | 445,943 | | 759,000 |
| 100168164 | EAST BRUNSWICK | NJ | | 09/20/2024 | 6.625 | 311,761 | | 468,000 |
| 100168165 | HARKER HEIGHTS | TX | | 09/20/2024 | 7.250 | 298,062 | | 395,000 |
| 100168166 | SOMERVILLE | MA | | 09/20/2024 | 7.500 | 736,040 | | 955,000 |
| 100168167 | AURORA | CO | | 09/20/2024 | 7.125 | 373,904 | | 550,000 |
| 100168168 | CLOVERDALE | CA | | 09/20/2024 | 7.125 | 360,186 | | 547,000 |
| 100168169 | BAKERSFIELD | CA | | 09/20/2024 | 7.375 | 409,834 | | 600,000 |
| 100168170 | FRESNO | CA | | 09/20/2024 | 7.125 | 321,643 | | 490,000 |
| 100168171 | LYNWOOD | CA | | 09/20/2024 | 6.375 | 389,038 | | 570,000 |
| 100168172 | EDISON | NJ | | 09/20/2024 | 7.375 | 206,676 | | 270,000 |
| 100168173 | BIG BEAR CITY | CA | | 09/20/2024 | 7.500 | 630,374 | | 850,000 |
| 100168174 | IDAHO FALLS | ID | | 09/20/2024 | 7.875 | 309,252 | | 430,000 |
| 100168175 | KEY WEST | FL | | 09/20/2024 | 6.250 | 223,548 | | 585,000 |
| 100168176 | OLD SAYBROOK | CT | | 09/20/2024 | 7.500 | 390,140 | | 490,000 |
| 100168177 | LAWNDALE | CA | | 09/20/2024 | 6.990 | 520,914 | | 1,250,000 |
| 100168178 | TWENTYNINE PALMS | CA | | 09/20/2024 | 6.875 | 275,830 | | 365,000 |
| 100168179 | FORT COLLINS | CO | | 09/20/2024 | 6.625 | 248,929 | | 336,800 |
| 100168180 | PHOENIX | AZ | | 09/20/2024 | 7.125 | 365,626 | | 545,000 |
| 100168181 | SUN CITY CENTER | FL | | 09/20/2024 | 6.625 | 239,833 | | 375,000 |
| 100168182 | SPRING | TX | | 09/20/2024 | 6.500 | 202,933 | | 276,000 |
| 100168183 | CHANDLER | AZ | | 09/20/2024 | 6.875 | 162,932 | | 515,000 |
| 100168184 | GILBERT | AZ | | 09/20/2024 | 6.990 | 398,898 | | 566,000 |
| 100168185 | WALNUT CREEK | CA | | 09/20/2024 | 7.625 | 257,236 | | 1,380,000 |
| 100168186 | BEND | OR | | 09/20/2024 | 6.875 | 350,374 | | 651,900 |
| 100168187 | ARNOLD | CA | | 09/20/2024 | 7.990 | 406,205 | | 502,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168188 | DUPONT | WA | | 09/20/2024 | 7.500 | 425,132 | | 555,000 |
| 100168189 | MEDFORD | OR | | 09/20/2024 | 7.875 | 397,961 | | 495,000 |
| 100168190 | LOMITA | CA | | 09/20/2024 | 7.625 | 636,257 | | 886,000 |
| 100168191 | COLUMBUS | OH | | 09/20/2024 | 6.990 | 283,950 | | 400,000 |
| 100168192 | MANASSAS | VA | | 09/20/2024 | 7.625 | 216,066 | | 278,000 |
| 100168193 | MANASSAS | VA | | 09/20/2024 | 7.625 | 216,038 | | 278,000 |
| 100168194 | PASADENA | CA | | 09/20/2024 | 6.875 | 628,710 | | 1,550,000 |
| 100168195 | GLENDALE | CA | | 09/20/2024 | 6.990 | 421,831 | | 1,150,000 |
| 100168196 | BLOOMFIELD | NJ | | 09/20/2024 | 7.625 | 540,370 | | 700,000 |
| 100168197 | MURRELLS INLET | SC | | 09/20/2024 | 7.375 | 353,772 | | 499,000 |
| 100168198 | VAN NUYS | CA | | 09/20/2024 | 7.990 | 672,949 | | 830,000 |
| 100168199 | FOLSOM | CA | | 09/20/2024 | 7.500 | 403,875 | | 525,000 |
| 100168200 | ROCKY FACE | GA | | 09/20/2024 | 7.250 | 219,435 | | 288,200 |
| 100168201 | BROOKLYN PARK | MN | | 09/20/2024 | 7.125 | 216,229 | | 285,000 |
| 100168202 | GLENDALE | AZ | | 09/20/2024 | 7.500 | 382,282 | | 512,000 |
| 100168203 | DURHAM | NC | | 09/20/2024 | 6.990 | 283,019 | | 376,000 |
| 100168204 | JENSEN BEACH | FL | | 09/20/2024 | 6.990 | 264,831 | | 398,000 |
| 100168205 | TACOMA | WA | | 09/20/2024 | 6.990 | 453,506 | | 565,000 |
| 100168206 | CHULA VISTA | CA | | 09/20/2024 | 6.500 | 270,263 | | 825,000 |
| 100168207 | ALLSTON | MA | | 09/20/2024 | 7.625 | 465,128 | | 610,000 |
| 100168208 | EAST LANSING | MI | | 09/20/2024 | 6.750 | 263,350 | | 400,000 |
| 100168209 | NEWARK | DE | | 09/20/2024 | 7.375 | 271,875 | | 385,000 |
| 100168210 | FULLERTON | CA | | 09/20/2024 | 7.500 | 645,540 | | 790,000 |
| 100168211 | SANTA BARBARA | GBR | | 09/20/2024 | 6.990 | 1,292,689 | | 1,800,000 |
| 100168212 | ATLANTA | NLD | | 09/20/2024 | 7.375 | 340,577 | | 428,000 |
| 100168213 | SAN MARCOS | NLD | | 09/20/2024 | 7.500 | 509,127 | | 725,000 |
| 100168214 | JOHNSTOWN | GBR | | 09/20/2024 | 7.375 | 609,728 | | 850,000 |
| 100168215 | MCKINNEY | TX | | 09/20/2024 | 7.500 | 303,360 | | 393,000 |
| 100168216 | LITHONIA | GBR | | 09/20/2024 | 7.875 | 242,932 | | 297,000 |
| 100168217 | KINGMAN | GBR | | 09/20/2024 | 6.875 | 233,679 | | 315,000 |
| 100168218 | MERIDIAN | ID | | 09/20/2024 | 6.500 | 345,323 | | 468,000 |
| 100168219 | INDIANAPOLIS | IN | | 09/20/2024 | 7.500 | 207,373 | | 255,000 |
| 100168220 | SAN ANTONIO | TX | | 09/20/2024 | 8.125 | 349,711 | | 457,900 |
| 100168221 | RICHMOND | TX | | 09/20/2024 | 6.990 | 185,799 | | 290,000 |
| 100168222 | BORREGO SPRINGS | CA | | 09/20/2024 | 6.990 | 370,876 | | 540,000 |
| 100168223 | SHOW LOW | AZ | | 09/20/2024 | 7.875 | 747,152 | | 994,000 |
| 100168224 | WESTMINSTER | CA | | 09/20/2024 | 6.990 | 1,059,724 | | 1,500,000 |
| 100168225 | SACRAMENTO | CA | | 09/20/2024 | 7.125 | 358,978 | | 525,000 |
| 100168226 | EL CAJON | CA | | 09/20/2024 | 7.375 | 509,822 | | 715,000 |
| 100168227 | ZEPHYRHILLS | FL | | 09/20/2024 | 7.875 | 310,259 | | 400,000 |
| 100168228 | THE SEA RANCH | CA | | 09/20/2024 | 7.750 | 732,386 | | 975,000 |
| 100168229 | MURRIETA | CA | | 09/20/2024 | 6.990 | 422,435 | | 599,000 |
| 100168230 | POMPANO BEACH | FL | | 09/20/2024 | 7.375 | 491,978 | | 700,000 |
| 100168231 | KIRKLAND | WA | | 09/20/2024 | 7.125 | 207,430 | | 273,000 |
| 100168232 | SILVERDALE | WA | | 09/20/2024 | 7.500 | 366,308 | | 495,000 |
| 100168233 | BRISTOW | VA | | 09/20/2024 | 7.125 | 323,570 | | 533,000 |
| 100168234 | BURNSVILLE | MN | | 09/20/2024 | 7.625 | 307,924 | | 375,000 |
| 100168235 | WELDON | CA | | 09/20/2024 | 6.625 | 359,713 | | 485,000 |
| 100168236 | BAKERSFIELD | CA | | 09/20/2024 | 6.990 | 459,412 | | 623,000 |
| 100168237 | SAN ANTONIO | TX | | 09/20/2024 | 7.625 | 249,034 | | 322,000 |
| 100168238 | GRASS VALLEY | CA | | 09/20/2024 | 7.875 | 494,298 | | 617,000 |
| 100168239 | EVERETT | WA | | 09/20/2024 | 6.625 | 425,815 | | 785,000 |
| 100168240 | HILLSBOROUGH | NJ | | 09/20/2024 | 7.625 | 270,224 | | 350,000 |
| 100168241 | ROANOKE | TX | | 09/20/2024 | 7.500 | 251,849 | | 327,000 |
| 100168242 | LEANDER | TX | | 09/20/2024 | 7.875 | 299,098 | | 365,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168243 | CANTON | GA | | 09/20/2024 | 7.500 | 299,270 | | 500,000 |
| 100168244 | LITTLE ELM | TX | | 09/20/2024 | 6.875 | 215,804 | | 365,000 |
| 100168245 | DOUGLASVILLE | GA | | 09/20/2024 | 7.375 | 210,213 | | 262,000 |
| 100168246 | SHORELINE | WA | | 09/20/2024 | 7.500 | 1,040,783 | | 1,350,000 |
| 100168247 | MARYSVILLE | WA | | 09/20/2024 | 7.500 | 625,413 | | 810,000 |
| 100168248 | RIPON | CA | | 09/20/2024 | 7.500 | 504,750 | | 730,000 |
| 100168249 | OAKLEY | CA | | 09/20/2024 | 7.125 | 258,861 | | 752,000 |
| 100168250 | FREDERICKSBURG | VA | | 09/20/2024 | 7.250 | 336,204 | | 440,000 |
| 100168251 | INDIO | CA | | 09/20/2024 | 7.875 | 240,004 | | 330,000 |
| 100168252 | ELK GROVE | CA | | 09/20/2024 | 6.990 | 424,084 | | 570,000 |
| 100168253 | BOUNTIFUL | UT | | 09/20/2024 | 6.625 | 650,990 | | 890,000 |
| 100168254 | REDONDO BEACH | CA | | 09/20/2024 | 6.990 | 400,468 | | 1,065,000 |
| 100168255 | HONOLULU | HI | | 09/20/2024 | 7.500 | 387,721 | | 510,000 |
| 100168256 | ROSEVILLE | CA | | 09/20/2024 | 6.875 | 601,984 | | 932,000 |
| 100168257 | ORANGE | CA | | 09/20/2024 | 6.990 | 752,028 | | 995,000 |
| 100168258 | WINDSOR | CO | | 09/20/2024 | 7.875 | 269,767 | | 435,000 |
| 100168259 | SAINT GEORGE | UT | | 09/20/2024 | 6.990 | 481,559 | | 645,000 |
| 100168260 | BERKELEY | CA | | 09/20/2024 | 6.990 | 1,106,320 | | 1,750,000 |
| 100168261 | JACKSONVILLE BEACH | FL | | 09/20/2024 | 7.125 | 536,645 | | 707,000 |
| 100168262 | NORWALK | CT | | 09/20/2024 | 6.990 | 202,165 | | 270,000 |
| 100168263 | MOORESVILLE | NC | | 09/20/2024 | 6.990 | 253,396 | | 335,000 |
| 100168264 | COVENTRY | RI | | 09/20/2024 | 7.375 | 392,198 | | 515,000 |
| 100168265 | GULF BREEZE | FL | | 09/20/2024 | 7.990 | 680,821 | | 930,000 |
| 100168266 | ALBUQUERQUE | NM | | 09/20/2024 | 6.990 | 220,359 | | 302,000 |
| 100168267 | ANNA | TX | | 09/20/2024 | 7.990 | 284,782 | | 365,000 |
| 100168268 | SANTA BARBARA | CA | | 09/20/2024 | 6.990 | 452,460 | | 2,500,000 |
| 100168269 | FREDERICKSBURG | TX | | 09/20/2024 | 6.990 | 526,453 | | 698,000 |
| 100168270 | GILBERT | AZ | | 09/20/2024 | 6.990 | 406,289 | | 556,000 |
| 100168271 | SACRAMENTO | CA | | 09/20/2024 | 7.990 | 326,687 | | 400,000 |
| 100168272 | COLORADO SPRINGS | CO | | 09/20/2024 | 5.875 | 300,675 | | 495,000 |
| 100168273 | SAN JOSE | CA | | 09/20/2024 | 6.990 | 262,894 | | 570,000 |
| 100168274 | ODENTON | MD | | 09/20/2024 | 6.375 | 269,863 | | 425,000 |
| 100168275 | CARY | NC | | 09/20/2024 | 7.500 | 263,042 | | 352,000 |
| 100168276 | SAN DIEGO | CA | | 09/20/2024 | 7.500 | 226,794 | | 545,000 |
| 100168277 | PORT SAINT LUCIE | FL | | 09/20/2024 | 6.990 | 334,192 | | 445,000 |
| 100168278 | MONROE | NC | | 09/20/2024 | 7.500 | 332,593 | | 445,000 |
| 100168279 | MISSION VIEJO | CA | | 09/20/2024 | 7.500 | 398,271 | | 566,000 |
| 100168280 | DAVENPORT | FL | | 09/20/2024 | 6.990 | 466,661 | | 659,000 |
| 100168281 | WHEAT RIDGE | CO | | 09/20/2024 | 6.990 | 207,013 | | 685,000 |
| 100168282 | SAN JOSE | CA | | 09/20/2024 | 7.625 | 733,153 | | 1,100,000 |
| 100168283 | ATHENS | GA | | 09/20/2024 | 7.625 | 304,130 | | 420,000 |
| 100168284 | CITRUS HEIGHTS | CA | | 09/20/2024 | 7.625 | 364,000 | | 449,000 |
| 100168285 | NORCROSS | GA | | 09/20/2024 | 7.625 | 288,663 | | 410,000 |
| 100168286 | LAVEEN | AZ | | 09/20/2024 | 7.500 | 335,057 | | 510,000 |
| 100168287 | TOLLESON | AZ | | 09/20/2024 | 7.500 | 338,355 | | 441,000 |
| 100168288 | CANTON | MI | | 09/20/2024 | 6.990 | 260,328 | | 355,000 |
| 100168289 | TOLLESON | AZ | | 09/20/2024 | 7.500 | 290,233 | | 377,000 |
| 100168290 | ORLANDO | FL | | 09/20/2024 | 6.500 | 225,117 | | 309,000 |
| 100168291 | MAPLETON | UT | | 09/20/2024 | 6.990 | 770,150 | | 1,060,000 |
| 100168292 | DALTON | GA | | 09/20/2024 | 7.375 | 207,813 | | 287,200 |
| 100168293 | LOUISVILLE | KY | | 09/20/2024 | 7.500 | 309,121 | | 400,000 |
| 100168294 | FARMINGTON | UT | | 09/20/2024 | 7.375 | 302,474 | | 395,000 |
| 100168295 | BELTON | MO | | 09/20/2024 | 7.990 | 251,323 | | 328,000 |
| 100168296 | SAN DIEGO | CA | | 09/20/2024 | 7.500 | 1,344,414 | | 1,740,000 |
| 100168297 | WASHINGTON | DC | | 09/20/2024 | 7.625 | 269,043 | | 380,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168298 | ROCKLIN | CA | | 09/20/2024 | 6.875 | 481,664 | | 645,000 |
| 100168299 | MOOSIC | PA | | 09/20/2024 | 6.990 | 149,151 | | 300,000 |
| 100168300 | BAKERSFIELD | CA | | 09/20/2024 | 7.375 | 218,993 | | 435,000 |
| 100168301 | PALM BAY | FL | | 09/20/2024 | 7.990 | 226,110 | | 302,000 |
| 100168302 | WEST CHESTER | PA | | 09/20/2024 | 7.990 | 370,413 | | 475,000 |
| 100168303 | HASLET | TX | | 09/20/2024 | 7.625 | 232,703 | | 290,000 |
| 100168304 | WILMINGTON | DE | | 09/20/2024 | 6.990 | 311,596 | | 445,000 |
| 100168305 | LILBURN | GA | | 09/20/2024 | 6.990 | 279,880 | | 365,000 |
| 100168306 | WILMINGTON | NC | | 09/20/2024 | 7.990 | 241,278 | | 311,000 |
| 100168307 | PORT CHARLOTTE | FL | | 09/20/2024 | 7.990 | 472,666 | | 590,000 |
| 100168308 | KENT | WA | | 09/20/2024 | 7.375 | 442,526 | | 580,000 |
| 100168309 | KISSIMMEE | FL | | 09/20/2024 | 8.125 | 406,420 | | 570,000 |
| 100168310 | CLERMONT | FL | | 09/20/2024 | 7.375 | 370,291 | | 456,000 |
| 100168311 | SNELLVILLE | GA | | 09/20/2024 | 7.500 | 292,656 | | 380,000 |
| 100168312 | SAN TAN VALLEY | AZ | | 09/20/2024 | 7.500 | 325,698 | | 425,000 |
| 100168313 | EAGLES MERE | PA | | 09/20/2024 | 6.125 | 212,179 | | 780,000 |
| 100168314 | LAKE HARMONY | PA | | 09/20/2024 | 8.125 | 402,890 | | 530,000 |
| 100168315 | SAINT PAUL | MN | | 09/20/2024 | 7.625 | 243,671 | | 315,000 |
| 100168316 | TEMPE | AZ | | 09/20/2024 | 8.125 | 226,746 | | 293,000 |
| 100168317 | WARRENTON | VA | | 09/20/2024 | 7.625 | 233,022 | | 530,000 |
| 100168318 | CHULA VISTA | CA | | 09/20/2024 | 7.875 | 1,162,473 | | 1,500,000 |
| 100168319 | COLUMBIA | SC | | 09/20/2024 | 7.875 | 604,638 | | 810,000 |
| 100168320 | BRADLEY | CA | | 09/20/2024 | 7.500 | 308,872 | | 438,000 |
| 100168321 | SPRING | TX | | 09/20/2024 | 7.625 | 242,325 | | 292,000 |
| 100168322 | LAUREL | MD | | 09/20/2024 | 7.625 | 440,346 | | 620,000 |
| 100168323 | VACAVILLE | CA | | 09/20/2024 | 6.990 | 618,009 | | 820,000 |
| 100168324 | SALIDA | CO | | 09/20/2024 | 7.375 | 508,483 | | 685,000 |
| 100168325 | MILPITAS | CA | | 09/20/2024 | 8.125 | 1,082,895 | | 1,325,000 |
| 100168326 | LOS ANGELES | CA | | 09/20/2024 | 6.990 | 1,160,414 | | 1,655,000 |
| 100168327 | ATHENS | GA | | 09/20/2024 | 6.990 | 272,002 | | 383,000 |
| 100168328 | LIVONIA | MI | | 09/20/2024 | 7.625 | 220,512 | | 285,000 |
| 100168329 | SPLENDORA | TX | | 09/20/2024 | 7.375 | 219,227 | | 266,000 |
| 100168330 | LAKESIDE | CA | | 09/20/2024 | 6.990 | 453,369 | | 720,000 |
| 100168331 | FORT LAUDERDALE | FL | | 09/20/2024 | 7.125 | 709,704 | | 1,020,000 |
| 100168332 | ROSEVILLE | CA | | 09/20/2024 | 6.750 | 284,588 | | 570,000 |
| 100168333 | FALLS CHURCH | VA | | 09/20/2024 | 7.125 | 773,508 | | 1,200,000 |
| 100168334 | IRVING | TX | | 09/20/2024 | 7.250 | 308,986 | | 404,000 |
| 100168335 | COLORADO SPRINGS | CO | | 09/20/2024 | 5.990 | 288,297 | | 440,000 |
| 100168336 | BONITA SPRINGS | FL | | 09/20/2024 | 7.625 | 303,081 | | 450,000 |
| 100168337 | SACRAMENTO | CA | | 09/20/2024 | 7.500 | 299,534 | | 394,000 |
| 100168338 | MARTINEZ | GA | | 09/20/2024 | 7.625 | 235,659 | | 285,000 |
| 100168339 | CHARLOTTE | NC | | 09/20/2024 | 7.625 | 216,896 | | 285,000 |
| 100168340 | PROVO | UT | | 09/20/2024 | 7.500 | 206,411 | | 360,000 |
| 100168341 | CARROLLTON | TX | | 09/20/2024 | 7.375 | 275,488 | | 360,000 |
| 100168342 | HOUGHTON LAKE | MI | | 09/25/2024 | 7.490 | 503,762 | | 652,000 |
| 100168343 | PORTLAND | OR | | 09/25/2024 | 6.990 | 713,658 | | 940,000 |
| 100168344 | FLAGSTAFF | AZ | | 09/25/2024 | 6.875 | 480,856 | | 718,500 |
| 100168345 | SHARPSBURG | GA | | 09/25/2024 | 7.125 | 426,860 | | 557,000 |
| 100168346 | PANAMA CITY BEACH | FL | | 09/25/2024 | 6.625 | 557,472 | | 781,000 |
| 100168347 | ANN ARBOR | MI | | 09/25/2024 | 6.875 | 389,645 | | 545,000 |
| 100168348 | BATON ROUGE | LA | | 09/25/2024 | 7.500 | 257,813 | | 330,000 |
| 100168349 | CRANDALL | TX | | 09/25/2024 | 5.625 | 154,636 | | 210,000 |
| 100168350 | OCEAN ISLE BEACH | NC | | 09/25/2024 | 5.990 | 196,293 | | 268,000 |
| 100168351 | HOUSTON | TX | | 09/25/2024 | 5.990 | 232,815 | | 332,000 |
| 100168352 | MIAMI | FL | | 09/25/2024 | 7.000 | 239,264 | | 310,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168353 | CARTHAGE | NC | | 09/25/2024 | 5.750 | 184,408 | | 242,000 |
| 100168354 | LA QUINTA | CA | | 09/25/2024 | 5.750 | 486,290 | | 705,500 |
| 100168355 | CONWAY | SC | | 09/25/2024 | 5.990 | 179,448 | | 237,000 |
| 100168356 | VERO BEACH | FL | | 09/25/2024 | 5.500 | 348,396 | | 505,000 |
| 100168357 | CONVERSE | TX | | 09/25/2024 | 5.990 | 183,576 | | 245,000 |
| 100168358 | FOREST PARK | GA | | 09/25/2024 | 7.625 | 202,922 | | 250,000 |
| 100168359 | HOUSTON | TX | | 09/25/2024 | 6.250 | 230,388 | | 314,000 |
| 100168360 | BIXBY | OK | | 09/25/2024 | 6.875 | 229,724 | | 295,000 |
| 100168361 | OCALA | FL | | 09/25/2024 | 6.375 | 213,990 | | 286,000 |
| 100168362 | ARLINGTON | TN | | 09/25/2024 | 7.625 | 246,032 | | 332,500 |
| 100168363 | INDIANAPOLIS | IN | | 09/25/2024 | 7.125 | 239,303 | | 311,000 |
| 100168364 | TAYLOR | TX | | 09/25/2024 | 7.375 | 242,161 | | 315,000 |
| 100168365 | DESTIN | FL | | 09/25/2024 | 6.499 | 203,506 | | 270,000 |
| 100168366 | KENNESAW | GA | | 09/25/2024 | 7.625 | 249,037 | | 306,000 |
| 100168367 | TYBEE ISLAND | GA | | 09/25/2024 | 7.500 | 244,484 | | 315,000 |
| 100168368 | DAVENPORT | FL | | 09/25/2024 | 5.625 | 233,611 | | 335,000 |
| 100168369 | CARROLLTON | TX | | 09/25/2024 | 7.625 | 250,709 | | 325,000 |
| 100168370 | OKLAHOMA CITY | OK | | 09/25/2024 | 6.250 | 229,394 | | 312,000 |
| 100168371 | VALDOSTA | GA | | 09/25/2024 | 5.990 | 232,019 | | 308,000 |
| 100168372 | TULSA | OK | | 09/25/2024 | 6.625 | 244,385 | | 300,000 |
| 100168373 | OWINGS MILLS | MD | | 09/25/2024 | 7.500 | 249,574 | | 322,500 |
| 100168374 | SAVANNAH | GA | | 09/25/2024 | 6.875 | 248,945 | | 329,000 |
| 100168375 | COLUMBUS | OH | | 09/25/2024 | 7.375 | 251,342 | | 328,000 |
| 100168376 | POCATELLO | ID | | 09/25/2024 | 7.990 | 254,134 | | 425,000 |
| 100168377 | NAMPA | ID | | 09/25/2024 | 7.990 | 255,100 | | 309,000 |
| 100168378 | NORTH BRUNSWICK | NJ | | 09/25/2024 | 6.990 | 250,790 | | 337,000 |
| 100168379 | PILOT POINT | TX | | 09/25/2024 | 7.625 | 256,414 | | 379,500 |
| 100168380 | MONROE | NC | | 09/25/2024 | 7.375 | 257,949 | | 337,000 |
| 100168381 | CLEVELAND | TN | | 09/25/2024 | 7.875 | 256,828 | | 315,000 |
| 100168382 | SAINT AUGUSTINE | FL | | 09/25/2024 | 6.375 | 246,120 | | 325,000 |
| 100168383 | CHARLOTTE | NC | | 09/25/2024 | 6.990 | 254,744 | | 330,000 |
| 100168384 | FORT WORTH | TX | | 09/25/2024 | 6.125 | 248,689 | | 350,000 |
| 100168385 | FORT WORTH | TX | | 09/25/2024 | 5.990 | 245,931 | | 339,000 |
| 100168386 | WOODBURY | MN | | 09/25/2024 | 6.624 | 252,605 | | 365,000 |
| 100168387 | DAPHNE | AL | | 09/25/2024 | 6.250 | 256,102 | | 350,000 |
| 100168388 | ATLANTA | GA | | 09/25/2024 | 6.625 | 254,649 | | 344,000 |
| 100168389 | DAYTON | MN | | 09/25/2024 | 5.500 | 243,083 | | 339,000 |
| 100168390 | LONGMEADOW | MA | | 09/25/2024 | 7.624 | 263,652 | | 328,000 |
| 100168391 | KATY | TX | | 09/25/2024 | 6.375 | 251,949 | | 335,000 |
| 100168392 | HOPEWELL | GBR | | 09/25/2024 | 6.875 | 260,996 | | 340,000 |
| 100168393 | GREEN BAY | WI | | 09/25/2024 | 7.625 | 269,295 | | 340,000 |
| 100168394 | GRAND JUNCTION | CO | | 09/25/2024 | 7.625 | 272,679 | | 355,000 |
| 100168395 | TIOGA | GBR | | 09/25/2024 | 7.875 | 269,476 | | 326,000 |
| 100168396 | SAN MARCOS | GBR | | 09/25/2024 | 5.990 | 253,746 | | 379,500 |
| 100168397 | MANDEVILLE | GBR | | 09/25/2024 | 8.125 | 271,157 | | 340,000 |
| 100168398 | SAN MARCOS | TX | | 09/25/2024 | 6.250 | 263,809 | | 375,000 |
| 100168399 | ODESSA | TX | | 09/25/2024 | 8.125 | 263,245 | | 323,000 |
| 100168400 | MCKINNEY | TX | | 09/25/2024 | 5.875 | 256,564 | | 375,000 |
| 100168401 | DUNSMUIR | CA | | 09/25/2024 | 7.625 | 272,588 | | 330,000 |
| 100168402 | SAN MARCOS | TX | | 09/25/2024 | 5.990 | 251,358 | | 369,000 |
| 100168403 | WEYMOUTH | MA | | 09/25/2024 | 6.990 | 273,073 | | 385,000 |
| 100168404 | XENIA | OH | | 09/25/2024 | 6.125 | 264,807 | | 332,000 |
| 100168405 | AUBURN | GA | | 09/25/2024 | 6.125 | 266,530 | | 378,000 |
| 100168406 | ARLINGTON | TX | | 09/25/2024 | 7.124 | 269,997 | | 350,000 |
| 100168407 | HAMPSHIRE | GBR | | 09/25/2024 | 5.125 | 254,671 | | 380,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168408 | CHARLOTTE | GBR | | 09/25/2024 | 8.125 | 276,308 | | 356,500 |
| 100168409 | ZELLWOOD | FL | | 09/25/2024 | 5.990 | 265,771 | | 420,000 |
| 100168410 | WINDERMERE | FL | | 09/25/2024 | 6.990 | 273,549 | | 356,000 |
| 100168411 | RALEIGH | NLD | | 09/25/2024 | 7.124 | 278,201 | | 361,500 |
| 100168412 | NORTH PORT | FL | | 09/25/2024 | 7.624 | 277,892 | | 340,000 |
| 100168413 | MESQUITE | TX | | 09/25/2024 | 6.875 | 271,249 | | 355,000 |
| 100168414 | KATY | TX | | 09/25/2024 | 7.500 | 281,851 | | 360,000 |
| 100168415 | CONCORD | NC | | 09/25/2024 | 7.375 | 280,964 | | 367,000 |
| 100168416 | COLONIAL BEACH | VA | | 09/25/2024 | 7.875 | 284,798 | | 370,000 |
| 100168417 | ARCOLA | TX | | 09/25/2024 | 6.125 | 272,021 | | 340,000 |
| 100168418 | ANNA | TX | | 09/25/2024 | 6.990 | 276,550 | | 428,000 |
| 100168419 | MONROE | OH | | 09/25/2024 | 7.624 | 287,699 | | 383,000 |
| 100168420 | AUSTIN | TX | | 09/25/2024 | 6.990 | 282,342 | | 425,000 |
| 100168421 | BRADENTON | FL | | 09/25/2024 | 6.875 | 280,412 | | 370,000 |
| 100168422 | GASTONIA | NC | | 09/25/2024 | 7.500 | 291,832 | | 398,000 |
| 100168423 | RIDGELAND | SC | | 09/25/2024 | 8.125 | 291,205 | | 352,000 |
| 100168424 | SONOMA | CA | | 09/25/2024 | 6.624 | 282,162 | | 375,000 |
| 100168425 | MIDLOTHIAN | VA | | 09/25/2024 | 6.875 | 286,311 | | 401,000 |
| 100168426 | DURHAM | NC | | 09/25/2024 | 7.000 | 291,949 | | 380,000 |
| 100168427 | CONCORD | NC | | 09/25/2024 | 6.624 | 281,752 | | 374,000 |
| 100168428 | WASHINGTON | UT | | 09/25/2024 | 5.990 | 282,004 | | 390,000 |
| 100168429 | BRASELTON | GA | | 09/25/2024 | 5.990 | 278,465 | | 414,000 |
| 100168430 | COLUMBUS | OH | | 09/25/2024 | 6.624 | 279,095 | | 370,000 |
| 100168431 | ACWORTH | GA | | 09/25/2024 | 6.250 | 286,109 | | 407,000 |
| 100168432 | GEORGETOWN | TX | | 09/25/2024 | 5.500 | 273,346 | | 397,000 |
| 100168433 | OAKHURST | CA | | 09/25/2024 | 7.625 | 296,937 | | 359,000 |
| 100168434 | PHILADELPHIA | PA | | 09/25/2024 | 7.625 | 294,597 | | 385,000 |
| 100168435 | ARCOLA | TX | | 09/25/2024 | 6.125 | 287,008 | | 358,000 |
| 100168436 | GRAPEVINE | TX | | 09/25/2024 | 8.625 | 302,488 | | 415,000 |
| 100168437 | LEANDER | TX | | 09/25/2024 | 7.125 | 294,458 | | 366,000 |
| 100168438 | DALLAS | GA | | 09/25/2024 | 5.990 | 284,694 | | 410,000 |
| 100168439 | ROUND ROCK | TX | | 09/25/2024 | 6.625 | 293,498 | | 390,000 |
| 100168440 | YOUNGSVILLE | NC | | 09/25/2024 | 7.375 | 300,859 | | 390,000 |
| 100168441 | SAUTEE NACOOCHEE | GA | | 09/25/2024 | 7.500 | 300,873 | | 415,000 |
| 100168442 | ROUND ROCK | TX | | 09/25/2024 | 6.875 | 293,651 | | 390,000 |
| 100168443 | AUSTIN | TX | | 09/25/2024 | 6.990 | 294,204 | | 395,000 |
| 100168444 | COLLEGE PARK | GA | | 09/25/2024 | 6.990 | 296,558 | | 387,000 |
| 100168445 | MCDONOUGH | GA | | 09/25/2024 | 7.875 | 308,596 | | 382,000 |
| 100168446 | KNOXVILLE | TN | | 09/25/2024 | 7.125 | 301,618 | | 379,000 |
| 100168447 | LAS VEGAS | NV | | 09/25/2024 | 6.250 | 296,963 | | 395,000 |
| 100168448 | EUREKA | CA | | 09/25/2024 | 6.750 | 303,042 | | 409,000 |
| 100168449 | AUBURN | AL | | 09/25/2024 | 7.375 | 312,024 | | 408,000 |
| 100168450 | SOUTH PADRE ISLAND | TX | | 09/25/2024 | 7.124 | 308,707 | | 480,000 |
| 100168451 | FORT WORTH | NLD | | 09/25/2024 | 7.625 | 311,921 | | 378,000 |
| 100168452 | MONROE | NC | | 09/25/2024 | 6.500 | 309,311 | | 414,000 |
| 100168453 | BETHLEHEM | GA | | 09/25/2024 | 6.875 | 311,300 | | 412,000 |
| 100168454 | RALEIGH | NC | | 09/25/2024 | 7.375 | 317,802 | | 414,000 |
| 100168455 | CONCORD | NC | | 09/25/2024 | 7.625 | 319,533 | | 419,000 |
| 100168456 | COLUMBUS | OH | | 09/25/2024 | 6.250 | 305,741 | | 384,000 |
| 100168457 | VICTORVILLE | CA | | 09/25/2024 | 7.500 | 321,486 | | 415,000 |
| 100168458 | NORTH LAS VEGAS | NV | | 09/25/2024 | 5.990 | 303,692 | | 411,000 |
| 100168459 | ANNA | TX | | 09/25/2024 | 6.990 | 317,036 | | 527,000 |
| 100168460 | ANNA | TX | | 09/25/2024 | 6.990 | 312,272 | | 509,000 |
| 100168461 | GAINESVILLE | VA | | 09/25/2024 | 6.624 | 315,238 | | 417,000 |
| 100168462 | CHARLOTTE | NC | | 09/25/2024 | 7.625 | 321,191 | | 395,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168463 | MONROE | NC | | 09/25/2024 | 5.990 | 302,834 | | 390,000 |
| 100168464 | ST CHARLES | IL | | 09/25/2024 | 6.250 | 312,210 | | 392,000 |
| 100168465 | CLINTON | MD | | 09/25/2024 | 5.990 | 309,711 | | 484,000 |
| 100168466 | DELAWARE | OH | | 09/25/2024 | 5.625 | 303,854 | | 445,000 |
| 100168467 | HOUSTON | TX | | 09/25/2024 | 7.375 | 324,300 | | 420,000 |
| 100168468 | OCEAN PARK | WA | | 09/25/2024 | 7.375 | 329,281 | | 428,000 |
| 100168469 | VAIL | AZ | | 09/25/2024 | 5.500 | 304,533 | | 435,000 |
| 100168470 | WAKE FOREST | NC | | 09/25/2024 | 6.624 | 323,282 | | 470,000 |
| 100168471 | MONROE | NC | | 09/25/2024 | 6.250 | 319,395 | | 401,000 |
| 100168472 | FRESNO | CA | | 09/25/2024 | 6.625 | 323,364 | | 427,000 |
| 100168473 | SACRAMENTO | CA | | 09/25/2024 | 7.500 | 338,974 | | 438,000 |
| 100168474 | KELLER | TX | | 09/25/2024 | 7.625 | 330,135 | | 403,000 |
| 100168475 | GAINESVILLE | GA | | 09/25/2024 | 7.500 | 338,206 | | 410,000 |
| 100168476 | ARGYLE | TX | | 09/25/2024 | 5.990 | 318,552 | | 470,000 |
| 100168477 | SOUTH BEACH | OR | | 09/25/2024 | 8.125 | 344,395 | | 455,000 |
| 100168478 | STEPHENS CITY | VA | | 09/25/2024 | 6.125 | 327,539 | | 437,000 |
| 100168479 | LARGO | GBR | | 09/25/2024 | 5.990 | 314,557 | | 432,000 |
| 100168480 | AURORA | CO | | 09/25/2024 | 7.125 | 336,144 | | 440,000 |
| 100168481 | SARASOTA | FL | | 09/25/2024 | 7.089 | 341,888 | | 545,000 |
| 100168482 | CASA GRANDE | AZ | | 09/25/2024 | 8.125 | 349,404 | | 420,000 |
| 100168483 | TUNNEL HILL | GA | | 09/25/2024 | 7.125 | 333,285 | | 446,000 |
| 100168484 | PALM DESERT | CA | | 09/25/2024 | 6.990 | 335,442 | | 440,000 |
| 100168485 | CARLTON | MN | | 09/25/2024 | 7.375 | 345,560 | | 425,000 |
| 100168486 | WOODSTOCK | GA | | 09/25/2024 | 6.875 | 350,844 | | 481,000 |
| 100168487 | CARY | NC | | 09/25/2024 | 6.999 | 340,734 | | 475,000 |
| 100168488 | CUMMING | GA | | 09/25/2024 | 7.490 | 360,681 | | 442,000 |
| 100168489 | KANSAS CITY | MO | | 09/25/2024 | 6.750 | 348,592 | | 475,000 |
| 100168490 | FRESNO | CA | | 09/25/2024 | 6.625 | 345,585 | | 431,000 |
| 100168491 | DEER PARK | WA | | 09/25/2024 | 7.250 | 377,195 | | 490,000 |
| 100168492 | OAKLEY | CA | | 09/25/2024 | 7.125 | 378,373 | | 525,000 |
| 100168493 | DURHAM | NC | | 09/25/2024 | 6.999 | 365,914 | | 478,500 |
| 100168494 | GRAHAM | WA | | 09/25/2024 | 7.375 | 386,661 | | 510,000 |
| 100168495 | MANCHESTER | NH | | 09/25/2024 | 7.625 | 379,104 | | 500,000 |
| 100168496 | BIRMINGHAM | AL | | 09/25/2024 | 7.490 | 387,569 | | 495,000 |
| 100168497 | ARGYLE | TX | | 09/25/2024 | 5.990 | 338,713 | | 460,000 |
| 100168498 | FREDERICKSBURG | TX | | 09/25/2024 | 7.500 | 370,762 | | 465,000 |
| 100168499 | WINCHESTER | VA | | 09/25/2024 | 6.250 | 357,667 | | 480,000 |
| 100168500 | FREDERICK | MD | | 09/25/2024 | 6.125 | 372,800 | | 500,000 |
| 100168501 | COVINGTON | KY | | 09/25/2024 | 7.375 | 388,514 | | 532,000 |
| 100168502 | PARK RIDGE | IL | | 09/25/2024 | 7.875 | 401,352 | | 485,000 |
| 100168503 | BEAUFORT | SC | | 09/25/2024 | 7.124 | 393,073 | | 485,000 |
| 100168504 | DOWNINGTOWN | PA | | 09/25/2024 | 7.124 | 391,500 | | 511,000 |
| 100168505 | WORCESTER | MA | | 09/25/2024 | 6.990 | 405,758 | | 530,000 |
| 100168506 | SALADO | TX | | 09/25/2024 | 7.490 | 396,683 | | 521,000 |
| 100168507 | AUSTIN | TX | | 09/25/2024 | 7.124 | 401,014 | | 490,000 |
| 100168508 | MELISSA | TX | | 09/25/2024 | 7.625 | 415,396 | | 610,000 |
| 100168509 | CHANTILLY | VA | | 09/25/2024 | 6.875 | 404,130 | | 542,000 |
| 100168510 | ASHFORD | WA | | 09/25/2024 | 6.624 | 400,257 | | 565,000 |
| 100168511 | CHARLOTTE | NC | | 09/25/2024 | 7.375 | 416,115 | | 545,000 |
| 100168512 | PORT ORCHARD | WA | | 09/25/2024 | 6.875 | 411,462 | | 540,000 |
| 100168513 | MCKINNEY | TX | | 09/25/2024 | 6.624 | 404,793 | | 550,000 |
| 100168514 | CANYON LAKE | TX | | 09/25/2024 | 7.875 | 424,356 | | 600,000 |
| 100168515 | WASHINGTON | UT | | 09/25/2024 | 7.125 | 428,506 | | 560,000 |
| 100168516 | RANCHO CORDOVA | CA | | 09/25/2024 | 5.625 | 369,913 | | 530,000 |
| 100168517 | PORT ORCHARD | WA | | 09/25/2024 | 6.625 | 434,567 | | 578,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168518 | SAVANNAH | GA | | 09/25/2024 | 6.990 | 441,292 | | 580,000 |
| 100168519 | PERRIS | CA | | 09/25/2024 | 6.999 | 452,572 | | 631,000 |
| 100168520 | MASHPEE | MA | | 09/25/2024 | 7.625 | 457,223 | | 560,000 |
| 100168521 | PALM SPRINGS | CA | | 09/25/2024 | 8.125 | 504,385 | | 640,000 |
| 100168522 | MAPLE VALLEY | WA | | 09/25/2024 | 6.875 | 468,372 | | 690,000 |
| 100168523 | NAPLES | FL | | 09/25/2024 | 7.375 | 489,819 | | 635,000 |
| 100168524 | LAS VEGAS | NV | | 09/25/2024 | 7.375 | 477,271 | | 623,000 |
| 100168525 | MADERA | CA | | 09/25/2024 | 7.125 | 454,595 | | 590,000 |
| 100168526 | FONTANA | CA | | 09/25/2024 | 6.875 | 455,452 | | 595,000 |
| 100168527 | PHILADELPHIA | PA | | 09/25/2024 | 7.125 | 496,050 | | 610,000 |
| 100168528 | SEDONA | AZ | | 09/25/2024 | 7.624 | 551,413 | | 710,000 |
| 100168529 | CORAOPOLIS | PA | | 09/25/2024 | 6.999 | 480,487 | | 694,000 |
| 100168530 | FEDERAL WAY | WA | | 09/25/2024 | 7.625 | 525,800 | | 640,000 |
| 100168531 | JERSEY CITY | NJ | | 09/25/2024 | 7.375 | 475,335 | | 670,000 |
| 100168532 | SIMI VALLEY | CA | | 09/25/2024 | 6.750 | 509,027 | | 735,000 |
| 100168533 | SOUTH LAKE TAHOE | CA | | 09/25/2024 | 8.125 | 515,117 | | 628,000 |
| 100168534 | DENVER | CO | | 09/25/2024 | 7.990 | 566,282 | | 800,000 |
| 100168535 | PAUMA VALLEY | CA | | 09/25/2024 | 7.125 | 558,838 | | 725,000 |
| 100168536 | DAWSONVILLE | GA | | 09/25/2024 | 6.625 | 499,767 | | 620,000 |
| 100168537 | BRENTWOOD | CA | | 09/25/2024 | 7.124 | 607,782 | | 795,000 |
| 100168538 | CONCORD | CA | | 09/25/2024 | 6.990 | 568,428 | | 740,000 |
| 100168539 | CRIPPLE CREEK | CO | | 09/25/2024 | 7.490 | 548,762 | | 680,000 |
| 100168540 | MARYSVILLE | WA | | 09/25/2024 | 6.875 | 634,737 | | 845,000 |
| 100168541 | RIVER EDGE | NJ | | 09/25/2024 | 7.500 | 664,900 | | 807,000 |
| 100168542 | BENICIA | CA | | 09/25/2024 | 7.625 | 699,267 | | 870,000 |
| 100168543 | LAKEWOOD | NJ | | 09/25/2024 | 7.375 | 624,218 | | 815,000 |
| 100168544 | DENVER | CO | | 09/25/2024 | 6.999 | 677,324 | | 861,000 |
| 100168545 | JERSEY CITY | NJ | | 09/25/2024 | 6.999 | 560,370 | | 735,000 |
| 100168546 | NATIONAL CITY | CA | | 09/25/2024 | 6.624 | 591,293 | | 735,000 |
| 100168547 | WICKENBURG | AZ | | 09/25/2024 | 7.624 | 700,106 | | 882,000 |
| 100168548 | MANZANITA | OR | | 09/25/2024 | 7.124 | 761,273 | | 1,382,000 |
| 100168549 | WASHINGTON | DC | | 09/25/2024 | 6.875 | 658,759 | | 1,002,000 |
| 100168550 | PENSACOLA BEACH | FL | | 09/25/2024 | 7.990 | 794,227 | | 1,050,000 |
| 100168551 | HOWELL | NJ | | 09/25/2024 | 7.124 | 724,130 | | 941,000 |
| 100168552 | HARDEEVILLE | SC | | 09/25/2024 | 7.624 | 427,948 | | 670,000 |
| 100168553 | BRIAN HEAD | UT | | 09/25/2024 | 6.624 | 446,506 | | 683,300 |
| 100168554 | LOS ANGELES | CA | | 09/25/2024 | 7.000 | 1,001,057 | | 1,400,000 |
| 100168555 | JERSEY CITY | NJ | | 09/25/2024 | 6.999 | 1,070,846 | | 1,576,000 |
| 100168556 | TUCSON | AZ | | 09/25/2024 | 7.125 | 340,740 | | 475,000 |
| 100168557 | COLTON | CA | | 09/25/2024 | 6.375 | 353,039 | | 500,000 |
| 100168558 | PINETOP | GBR | | 09/25/2024 | 6.499 | 642,603 | | 910,490 |
| 100168559 | PORT ORCHARD | WA | | 09/25/2024 | 6.533 | 505,737 | | 668,000 |
| 100168560 | BATAVIA | OH | | 09/25/2024 | 7.990 | 314,587 | | 390,000 |
| 100168561 | NORWALK | CA | | 09/25/2024 | 6.990 | 1,266,191 | | 1,675,000 |
| 100168562 | HONOLULU | HI | | 09/25/2024 | 7.125 | 264,029 | | 342,000 |
| 100168563 | ARNOLD | CA | | 09/25/2024 | 6.624 | 280,682 | | 425,000 |
| 100168564 | CLAYTON | GA | | 09/25/2024 | 6.625 | 512,912 | | 707,000 |
| 100168565 | RENTON | WA | | 09/25/2024 | 6.499 | 783,546 | | 1,050,000 |
| 100168566 | GUYTON | GA | | 09/25/2024 | 7.375 | 293,404 | | 380,000 |
| 100168567 | LAS VEGAS | NV | | 09/25/2024 | 6.000 | 295,837 | | 450,000 |
| 100168568 | LYNCHBURG | VA | | 09/25/2024 | 7.125 | 271,262 | | 335,000 |
| 100168569 | CRESTLINE | CA | | 09/25/2024 | 6.624 | 240,704 | | 315,000 |
| 100168570 | WESTFIELD | IN | | 09/25/2024 | 7.625 | 249,203 | | 304,000 |
| 100168571 | BILLINGS | MT | | 09/25/2024 | 8.125 | 289,135 | | 381,000 |
| 100168572 | CLEMSON | SC | | 09/25/2024 | 7.990 | 280,611 | | 340,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168573 | VENICE | FL | | 09/25/2024 | 7.624 | 266,701 | | 353,000 |
| 100168574 | SCHERTZ | TX | | 09/25/2024 | 6.624 | 238,553 | | 310,000 |
| 100168575 | SPRING HILL | FL | | 09/25/2024 | 7.125 | 411,791 | | 560,000 |
| 100168576 | HUDSON | WI | | 09/25/2024 | 7.125 | 292,545 | | 380,000 |
| 100168577 | BRADENTON | FL | | 09/25/2024 | 5.990 | 325,421 | | 525,000 |
| 100168578 | AUBURN | PA | | 09/25/2024 | 7.500 | 193,121 | | 263,000 |
| 100168579 | SAN ANTONIO | TX | | 09/25/2024 | 5.625 | 198,387 | | 266,000 |
| 100168580 | NAPLES | FL | | 09/25/2024 | 7.125 | 467,360 | | 608,000 |
| 100168581 | BURNET | TX | | 09/25/2024 | 7.875 | 261,781 | | 370,000 |
| 100168582 | OAK ISLAND | NC | | 09/25/2024 | 7.125 | 747,198 | | 972,500 |
| 100168583 | CALABASH | NC | | 09/25/2024 | 7.625 | 274,368 | | 348,000 |
| 100168584 | LAKE LURE | NC | | 09/25/2024 | 6.250 | 304,367 | | 415,000 |
| 100168585 | HICKORY | NC | | 09/25/2024 | 5.750 | 234,492 | | 352,000 |
| 100168586 | LOCUST GROVE | VA | | 09/25/2024 | 7.500 | 336,886 | | 413,000 |
| 100168587 | WILLIS | TX | | 09/25/2024 | 7.124 | 605,579 | | 800,000 |
| 100168588 | GASTONIA | NC | | 09/25/2024 | 5.750 | 285,196 | | 390,000 |
| 100168589 | MILLVILLE | DE | | 09/25/2024 | 5.990 | 307,385 | | 390,000 |
| 100168590 | FLORIDA CITY | FL | | 09/25/2024 | 5.990 | 317,909 | | 422,000 |
| 100168591 | HOUSTON | TX | | 09/25/2024 | 6.250 | 250,728 | | 323,000 |
| 100168592 | FUQUAY VARINA | NC | | 09/25/2024 | 5.750 | 320,999 | | 438,000 |
| 100168593 | GULF SHORES | AL | | 09/25/2024 | 6.250 | 366,613 | | 460,000 |
| 100168594 | WILMINGTON | NC | | 09/25/2024 | 5.990 | 324,815 | | 411,000 |
| 100168595 | SHERIDAN | IN | | 09/25/2024 | 7.875 | 247,230 | | 316,000 |
| 100168596 | KILL DEVIL HILLS | NC | | 09/25/2024 | 7.625 | 678,383 | | 843,000 |
| 100168597 | POINCIANA | FL | | 09/25/2024 | 7.125 | 288,112 | | 405,000 |
| 100168598 | FUQUAY VARINA | NC | | 09/25/2024 | 5.625 | 331,694 | | 435,800 |
| 100168599 | LAS VEGAS | NV | | 09/25/2024 | 6.500 | 481,413 | | 600,000 |
| 100168600 | BUNNELL | FL | | 09/25/2024 | 5.625 | 193,237 | | 300,000 |
| 100168601 | KNOXVILLE | TN | | 09/25/2024 | 7.000 | 362,118 | | 473,000 |
| 100168602 | PROVINCETOWN | MA | | 09/25/2024 | 7.375 | 661,499 | | 880,000 |
| 100168603 | TRUCKEE | CA | | 09/25/2024 | 8.625 | 546,287 | | 673,000 |
| 100168604 | DELTAVILLE | VA | | 09/25/2024 | 7.625 | 287,866 | | 438,000 |
| 100168605 | MONETA | VA | | 09/25/2024 | 7.000 | 566,551 | | 745,000 |
| 100168606 | SLIDELL | LA | | 09/25/2024 | 7.375 | 436,131 | | 593,000 |
| 100168607 | EASLEY | SC | | 09/25/2024 | 7.500 | 248,503 | | 305,000 |
| 100168608 | LUSBY | MD | | 09/25/2024 | 6.625 | 457,948 | | 600,000 |
| 100168609 | BELLA VISTA | AR | | 09/25/2024 | 6.624 | 599,337 | | 795,000 |
| 100168610 | FRANKFORT | IL | | 09/25/2024 | 7.125 | 306,621 | | 402,000 |
| 100168611 | THREE RIVERS | MI | | 09/25/2024 | 7.375 | 398,622 | | 520,000 |
| 100168612 | BRANSON WEST | MO | | 09/25/2024 | 7.750 | 246,316 | | 317,500 |
| 100168613 | CRYSTAL BEACH | TX | | 09/25/2024 | 7.124 | 240,118 | | 315,000 |
| 100168614 | GREENVILLE | SC | | 09/25/2024 | 6.125 | 296,816 | | 401,000 |
| 100168615 | SAN DIEGO | CA | | 09/25/2024 | 7.875 | 525,641 | | 800,000 |
| 100168616 | CORONA | CA | | 09/25/2024 | 7.125 | 576,160 | | 755,000 |
| 100168617 | SAN DIEGO | CA | | 09/25/2024 | 7.250 | 1,105,047 | | 1,375,000 |
| 100168618 | ANAHEIM | NLD | | 09/25/2024 | 6.625 | 364,810 | | 960,000 |
| 100168619 | BIG PINE KEY | FL | | 09/25/2024 | 8.250 | 867,060 | | 1,024,000 |
| 100168620 | RALEIGH | GBR | | 09/25/2024 | 6.500 | 300,735 | | 405,000 |
| 100168621 | WINTER GARDEN | FL | | 09/25/2024 | 7.500 | 364,753 | | 475,000 |
| 100168622 | WILSON | GBR | | 09/25/2024 | 8.625 | 401,784 | | 510,000 |
| 100168623 | LAWNDALE | CA | | 09/25/2024 | 7.125 | 652,197 | | 910,000 |
| 100168624 | NEWPORT BEACH | CA | | 09/25/2024 | 6.750 | 1,453,051 | | 3,350,000 |
| 100168625 | OAKLAND | CA | | 09/25/2024 | 7.250 | 1,160,436 | | 2,090,000 |
| 100168626 | ROSEVILLE | CA | | 09/25/2024 | 7.750 | 617,809 | | 740,000 |
| 100168627 | HUNTINGTON BEACH | CA | | 09/25/2024 | 7.500 | 1,124,272 | | 1,550,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168628 | LOS ANGELES | CA | | 09/25/2024 | 6.875 | 410,439 | | 680,000 |
| 100168629 | WEST CHESTER | PA | | 09/25/2024 | 8.375 | 772,663 | | 939,000 |
| 100168630 | BRADENTON | FL | | 09/25/2024 | 8.000 | 376,284 | | 450,000 |
| 100168631 | BAKERSFIELD | CA | | 09/25/2024 | 6.875 | 498,689 | | 610,000 |
| 100168632 | RICHMOND | CA | | 09/25/2024 | 8.000 | 333,319 | | 475,000 |
| 100168633 | MANSFIELD | TX | | 09/25/2024 | 7.375 | 419,462 | | 535,000 |
| 100168634 | GARLAND | TX | | 09/25/2024 | 6.875 | 344,185 | | 448,000 |
| 100168635 | LOS ANGELES | CA | | 09/25/2024 | 6.875 | 1,999,568 | | 4,100,000 |
| 100168636 | GARDEN GROVE | CA | | 09/25/2024 | 7.500 | 733,186 | | 950,000 |
| 100168637 | VIRGINIA BEACH | VA | | 09/25/2024 | 7.125 | 283,173 | | 370,000 |
| 100168638 | KATY | TX | | 09/25/2024 | 7.500 | 402,091 | | 500,000 |
| 100168639 | PORT ST. LUCIE | FL | | 09/25/2024 | 7.125 | 278,037 | | 523,000 |
| 100168640 | MYRTLE BEACH | SC | | 09/25/2024 | 7.250 | 308,459 | | 410,000 |
| 100168641 | PARLIER | CA | | 09/25/2024 | 7.125 | 380,789 | | 575,000 |
| 100168642 | SELMA | CA | | 09/25/2024 | 7.125 | 298,736 | | 450,000 |
| 100168643 | PARLIER | CA | | 09/25/2024 | 7.125 | 364,064 | | 550,000 |
| 100168644 | PARLIER | CA | | 09/25/2024 | 7.125 | 236,306 | | 355,000 |
| 100168645 | PARLIER | CA | | 09/25/2024 | 7.125 | 318,848 | | 480,000 |
| 100168646 | SELMA | CA | | 09/25/2024 | 7.125 | 281,167 | | 423,000 |
| 100168647 | BLUFFTON | SC | | 09/25/2024 | 7.375 | 1,092,443 | | 1,530,000 |
| 100168648 | SEDONA | AZ | | 09/25/2024 | 8.874 | 1,338,553 | | 1,767,000 |
| 100168649 | SCOTTSDALE | AZ | | 09/25/2024 | 7.874 | 1,141,034 | | 1,369,000 |
| 100168650 | MARIETTA | GA | | 09/25/2024 | 7.624 | 297,760 | | 370,000 |
| 100168651 | STONE MOUNTAIN | GA | | 09/25/2024 | 8.749 | 302,232 | | 374,000 |
| 100168652 | RANCHO SANTA MARGARITA | CA | | 09/25/2024 | 6.999 | 730,404 | | 900,000 |
| 100168653 | PENSACOLA BEACH | FL | | 09/25/2024 | 7.624 | 266,159 | | 395,000 |
| 100168654 | CHARLOTTE | NC | | 09/25/2024 | 7.249 | 360,493 | | 445,000 |
| 100168655 | CHARLOTTE | NC | | 09/25/2024 | 7.125 | 904,047 | | 1,730,000 |
| 100168656 | SAN FRANCISCO | CA | | 09/25/2024 | 7.625 | 1,143,967 | | 1,900,000 |
| 100168657 | OAKLAND PARK | FL | | 09/25/2024 | 8.499 | 374,259 | | 465,000 |
| 100168658 | LEASBURG | NC | | 09/25/2024 | 8.499 | 532,114 | | 598,000 |
| 100168659 | CALABASAS | CA | | 09/25/2024 | 7.250 | 1,310,081 | | 2,550,000 |
| 100168660 | SPARTA | NJ | | 09/25/2024 | 8.499 | 350,819 | | 425,000 |
| 100168661 | JERSEY CITY | NJ | | 09/25/2024 | 7.999 | 1,807,901 | | 2,930,000 |
| 100168662 | SAN FRANCISCO | CA | | 09/25/2024 | 7.125 | 801,272 | | 1,300,000 |
| 100168663 | GLENDALE | AZ | | 09/25/2024 | 7.500 | 375,627 | | 455,000 |
| 100168664 | GLEN COVE | NY | | 09/25/2024 | 8.375 | 605,623 | | 730,000 |
| 100168665 | WEST PALM BEACH | FL | | 09/25/2024 | 7.499 | 362,481 | | 455,000 |
| 100168666 | LILBURN | GA | | 09/25/2024 | 7.374 | 737,992 | | 885,000 |
| 100168667 | CLEARWATER | FL | | 09/25/2024 | 7.375 | 317,553 | | 385,000 |
| 100168668 | MIAMI | FL | | 09/25/2024 | 9.249 | 1,138,968 | | 1,300,000 |
| 100168670 | PLEASANT HILL | CA | | 09/25/2024 | 7.750 | 713,453 | | 1,140,000 |
| 100168671 | HYANNIS | MA | | 09/25/2024 | 7.999 | 328,153 | | 384,000 |
| 100168672 | LANCASTER | PA | | 09/25/2024 | 7.249 | 227,779 | | 285,000 |
| 100168673 | RICHARDSON | TX | | 09/25/2024 | 7.874 | 685,655 | | 867,000 |
| 100168674 | AVE MARIA | FL | | 09/25/2024 | 7.624 | 353,916 | | 425,000 |
| 100168675 | BAY HARBOR ISLANDS | FL | | 09/25/2024 | 7.500 | 2,029,656 | | 2,800,000 |
| 100168676 | BEAUMONT | CA | | 09/25/2024 | 7.375 | 317,778 | | 610,000 |
| 100168677 | WALDWICK | NJ | | 09/25/2024 | 7.375 | 476,149 | | 600,000 |
| 100168678 | WHITTIER | CA | | 09/25/2024 | 7.999 | 1,076,103 | | 1,340,000 |
| 100168679 | RICHMOND | VA | | 09/25/2024 | 7.999 | 337,703 | | 421,000 |
| 100168680 | HUNTINGTON | NY | | 09/25/2024 | 6.874 | 3,234,586 | | 5,750,000 |
| 100168681 | NORCO | CA | | 09/25/2024 | 7.250 | 982,975 | | 1,600,000 |
| 100168682 | RANCHO CASCADES | CA | | 09/25/2024 | 7.874 | 917,997 | | 1,110,000 |
| 100168683 | BOW | WA | | 09/25/2024 | 6.750 | 1,898,097 | | 3,100,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168685 | LOS ANGELES | CA | | 09/25/2024 | 8.990 | 740,339 | | 840,000 |
| 100168686 | LOS ANGELES | CA | | 09/25/2024 | 7.625 | 2,566,285 | | 4,700,000 |
| 100168687 | DAVENPORT | FL | | 09/25/2024 | 7.375 | 301,992 | | 410,000 |
| 100168688 | SAN BRUNO | CA | | 09/25/2024 | 7.625 | 1,354,186 | | 1,860,000 |
| 100168689 | MARANA | AZ | | 09/25/2024 | 7.250 | 281,883 | | 470,000 |
| 100168690 | SIMPSONVILLE | SC | | 09/25/2024 | 7.125 | 396,487 | | 536,000 |
| 100168691 | GRANADA HILLS AREA LO | CA | | 09/25/2024 | 7.999 | 618,134 | | 736,000 |
| 100168692 | LANCASTER | CA | | 09/25/2024 | 7.500 | 313,406 | | 599,000 |
| 100168693 | WAXHAW | NC | | 09/25/2024 | 8.500 | 473,185 | | 576,500 |
| 100168694 | LEADVILLE | CO | | 09/25/2024 | 6.750 | 321,562 | | 400,000 |
| 100168695 | DAYTONA BEACH | FL | | 09/25/2024 | 8.875 | 273,442 | | 340,000 |
| 100168696 | TAMPA | FL | | 09/25/2024 | 8.625 | 1,471,598 | | 2,700,000 |
| 100168697 | OXNARD | CA | | 09/25/2024 | 7.375 | 604,735 | | 780,000 |
| 100168698 | METUCHEN | NJ | | 09/25/2024 | 7.625 | 361,468 | | 600,140 |
| 100168699 | SAINT PETERSBURG | FL | | 09/25/2024 | 7.625 | 365,189 | | 455,000 |
| 100168700 | PALM HARBOR | FL | | 09/25/2024 | 7.875 | 419,001 | | 550,000 |
| 100168701 | WHITE LAKE | MI | | 09/25/2024 | 8.000 | 312,756 | | 380,000 |
| 100168702 | POINCIANA | FL | | 09/25/2024 | 6.625 | 211,330 | | 309,000 |
| 100168703 | SPRING HILL | FL | | 09/25/2024 | 7.875 | 167,166 | | 405,000 |
| 100168704 | VANCOUVER | WA | | 09/25/2024 | 7.499 | 287,572 | | 400,000 |
| 100168705 | RHINELANDER | WI | | 09/25/2024 | 7.750 | 145,566 | | 185,000 |
| 100168706 | GARDEN GROVE | CA | | 09/25/2024 | 8.374 | 812,368 | | 975,000 |
| 100168707 | MORENO VALLEY | CA | | 09/25/2024 | 8.875 | 447,055 | | 560,000 |
| 100168708 | SMITHTOWN | NY | | 09/25/2024 | 7.750 | 768,403 | | 930,000 |
| 100168709 | SPRINGFIELD | GBR | | 09/25/2024 | 6.874 | 157,081 | | 240,000 |
| 100168710 | HARTWELL | NLD | | 09/25/2024 | 8.249 | 490,054 | | 614,000 |
| 100168711 | KATY | GBR | | 09/25/2024 | 7.374 | 172,079 | | 240,000 |
| 100168712 | MONTAGUE | GBR | | 09/25/2024 | 9.624 | 356,231 | | 460,000 |
| 100168713 | AUSTIN | TX | | 09/25/2024 | 8.874 | 533,453 | | 675,000 |
| 100168714 | RALEIGH | NC | | 09/25/2024 | 6.999 | 288,468 | | 405,000 |
| 100168715 | PASCO | GBR | | 09/25/2024 | 7.374 | 247,524 | | 382,700 |
| 100168717 | RUTHERFORD | NJ | | 09/25/2024 | 7.749 | 503,360 | | 651,000 |
| 100168718 | WARRINGTON | PA | | 09/25/2024 | 9.250 | 313,321 | | 495,000 |
| 100168719 | SALT LAKE CITY | UT | | 09/26/2024 | 7.000 | 891,861 | | 1,400,000 |
| 100168720 | GILBERT | AZ | | 09/26/2024 | 9.625 | 767,143 | | 825,000 |
| 100168721 | SAINT HELENA | CA | | 09/26/2024 | 7.625 | 1,927,762 | | 2,700,000 |
| 100168722 | CONYERS | GA | | 09/26/2024 | 7.750 | 160,730 | | 320,000 |
| 100168723 | RALEIGH | NC | | 09/26/2024 | 7.625 | 591,045 | | 760,000 |
| 100168724 | ENCINO | CA | | 09/26/2024 | 7.500 | 2,014,472 | | 2,750,000 |
| 100168725 | MANSFIELD | TX | | 09/26/2024 | 8.250 | 581,880 | | 700,000 |
| 100168726 | LEXINGTON | SC | | 09/26/2024 | 7.375 | 179,558 | | 246,000 |
| 100168727 | FREMONT | CA | | 09/26/2024 | 7.625 | 1,529,318 | | 7,200,000 |
| 100168728 | MALIBU | CA | | 09/26/2024 | 8.375 | 3,084,018 | | 4,175,000 |
| 100168729 | KIRKLAND | WA | | 09/26/2024 | 7.375 | 605,699 | | 930,000 |
| 100168730 | EUGENE | OR | | 09/26/2024 | 7.625 | 409,021 | | 507,000 |
| 100168731 | KAPOLEI | HI | | 09/26/2024 | 8.500 | 1,112,958 | | 1,330,000 |
| 100168732 | ATLANTA | GA | | 09/26/2024 | 10.125 | 774,699 | | 1,040,000 |
| 100168733 | FRESNO | CA | | 09/26/2024 | 7.000 | 624,352 | | 760,000 |
| 100168734 | SAN JOSE | CA | | 09/26/2024 | 7.750 | 1,445,656 | | 1,750,000 |
| 100168735 | RIVERVIEW | FL | | 09/26/2024 | 8.250 | 321,666 | | 358,000 |
| 100168736 | FORT LAUDERDALE | FL | | 09/26/2024 | 7.500 | 169,268 | | 217,000 |
| 100168737 | MISSION HILLS | CA | | 09/26/2024 | 8.250 | 578,061 | | 785,000 |
| 100168738 | MOORE | SC | | 09/26/2024 | 7.500 | 304,905 | | 415,000 |
| 100168739 | SAVANNAH | GA | | 09/26/2024 | 8.125 | 453,884 | | 560,000 |
| 100168740 | GARNER | NC | | 09/26/2024 | 8.000 | 450,081 | | 568,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168741 | BERMUDA DUNES | CA | | 09/26/2024 | 7.750 | 177,232 | | 225,000 |
| 100168742 | FORT BRAGG | CA | | 09/26/2024 | 7.125 | 262,392 | | 505,000 |
| 100168743 | TONTO BASIN | AZ | | 09/26/2024 | 7.500 | 419,288 | | 675,000 |
| 100168744 | KIRKLAND | WA | | 09/26/2024 | 7.375 | 1,370,997 | | 1,800,000 |
| 100168745 | STOCKTON | CA | | 09/26/2024 | 7.625 | 394,867 | | 475,000 |
| 100168746 | LAS VEGAS | NV | | 09/26/2024 | 7.500 | 183,231 | | 340,000 |
| 100168747 | FORT WORTH | TX | | 09/26/2024 | 7.875 | 273,734 | | 385,000 |
| 100168748 | MERIDEN | CT | | 09/26/2024 | 8.125 | 335,569 | | 422,000 |
| 100168749 | ROCHESTER | MN | | 09/26/2024 | 7.500 | 480,063 | | 592,600 |
| 100168750 | HOLLISTER | CA | | 09/26/2024 | 7.250 | 630,147 | | 770,000 |
| 100168751 | LEMON GROVE | CA | | 09/26/2024 | 7.750 | 917,208 | | 1,120,000 |
| 100168752 | LANDRUM | SC | | 09/26/2024 | 7.875 | 558,306 | | 680,000 |
| 100168753 | DUNDALK | MD | | 09/26/2024 | 7.875 | 316,477 | | 470,000 |
| 100168755 | WHITTIER | CA | | 09/26/2024 | 9.625 | 933,581 | | 996,000 |
| 100168756 | EL PASO | TX | | 09/26/2024 | 8.250 | 205,981 | | 255,000 |
| 100168757 | NORTH CHESTERFIELD | VA | | 09/26/2024 | 7.375 | 296,707 | | 380,990 |
| 100168758 | LAGUNA WOODS | CA | | 09/26/2024 | 7.375 | 265,649 | | 329,000 |
| 100168759 | MIRAMAR BEACH | FL | | 09/26/2024 | 7.375 | 618,508 | | 850,000 |
| 100168760 | HAYWARD | CA | | 09/26/2024 | 7.875 | 1,024,116 | | 1,250,000 |
| 100168761 | MIAMI BEACH | FL | | 09/26/2024 | 7.250 | 893,184 | | 1,080,000 |
| 100168762 | SAINT AUGUSTINE | FL | | 09/26/2024 | 7.875 | 308,051 | | 405,000 |
| 100168763 | KISSIMMEE | FL | | 09/26/2024 | 8.750 | 275,822 | | 330,000 |
| 100168764 | MIAMI | FL | | 09/26/2024 | 7.500 | 325,384 | | 412,000 |
| 100168766 | MIAMI | FL | | 09/26/2024 | 6.990 | 182,567 | | 385,000 |
| 100168767 | HUNTINGTON BEACH | CA | | 09/26/2024 | 7.625 | 3,454,251 | | 4,595,000 |
| 100168768 | VANCOUVER | WA | | 09/26/2024 | 8.250 | 1,052,347 | | 1,220,000 |
| 100168769 | CLEARWATER | FL | | 09/26/2024 | 9.125 | 397,763 | | 529,000 |
| 100168770 | PLYMOUTH | MN | | 09/26/2024 | 7.500 | 1,038,323 | | 1,263,000 |
| 100168771 | PORTLAND | OR | | 09/26/2024 | 6.990 | 340,678 | | 731,000 |
| 100168772 | RIDGEFIELD | WA | | 09/26/2024 | 6.990 | 375,481 | | 455,000 |
| 100168773 | DES PLAINES | IL | | 09/26/2024 | 7.250 | 543,074 | | 710,000 |
| 100168774 | JUPITER | FL | | 09/26/2024 | 8.990 | 803,078 | | 1,015,000 |
| 100168775 | MANCHESTER | NH | | 09/26/2024 | 7.250 | 290,286 | | 535,000 |
| 100168777 | PEARLAND | TX | | 09/26/2024 | 7.750 | 199,744 | | 410,000 |
| 100168778 | GRAND PRAIRIE | TX | | 09/26/2024 | 7.750 | 242,586 | | 323,000 |
| 100168780 | IRVING | TX | | 09/26/2024 | 7.625 | 200,808 | | 280,000 |
| 100168781 | EAGLE | CO | | 09/26/2024 | 8.625 | 401,317 | | 522,000 |
| 100168782 | CUYAHOGA FALLS | OH | | 09/26/2024 | 7.875 | 146,065 | | 211,000 |
| 100168783 | BLOOMINGTON | IN | | 09/26/2024 | 8.990 | 250,397 | | 311,000 |
| 100168784 | RANCHO PALOS VERDES | CA | | 09/26/2024 | 7.375 | 883,328 | | 1,810,000 |
| 100168785 | ACWORTH | GA | | 09/26/2024 | 8.500 | 230,450 | | 290,000 |
| 100168787 | MIAMI | FL | | 09/26/2024 | 6.875 | 174,933 | | 280,000 |
| 100168788 | MARGATE CITY | NJ | | 09/26/2024 | 8.250 | 1,964,854 | | 2,428,000 |
| 100168789 | LOS ANGELES | CA | | 09/26/2024 | 7.500 | 1,994,983 | | 2,790,000 |
| 100168791 | FALMOUTH | ME | | 09/26/2024 | 7.375 | 1,624,975 | | 4,700,000 |
| 100168792 | BLYTHEWOOD | SC | | 09/26/2024 | 8.625 | 163,378 | | 405,000 |
| 100168793 | CAMARILLO | CA | | 09/26/2024 | 8.990 | 448,212 | | 640,000 |
| 100168794 | PERTH AMBOY | NJ | | 09/26/2024 | 7.625 | 409,379 | | 525,000 |
| 100168795 | LAUDERDALE LAKES | FL | | 09/26/2024 | 9.500 | 157,467 | | 185,000 |
| 100168796 | MIAMI | FL | | 09/26/2024 | 7.990 | 556,822 | | 751,000 |
| 100168797 | DULUTH | MN | | 09/26/2024 | 7.625 | 521,169 | | 695,000 |
| 100168798 | JACKSONVILLE | FL | | 09/26/2024 | 9.125 | 157,150 | | 210,000 |
| 100168799 | FORNEY | TX | | 09/26/2024 | 7.500 | 137,649 | | 258,000 |
| 100168800 | VAN NUYS | CA | | 09/26/2024 | 8.625 | 687,414 | | 1,015,000 |
| 100168801 | MIAMI | FL | | 09/26/2024 | 7.625 | 428,848 | | 510,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168802 | PROSPER | TX | | 09/26/2024 | 7.375 | 647,955 | | 822,000 |
| 100168803 | LOS ANGELES (SHERMAN OAKS AREA | CA | | 09/26/2024 | 7.750 | 1,242,347 | | 1,570,000 |
| 100168804 | SANTA CLARITA | CA | | 09/26/2024 | 7.500 | 1,510,820 | | 1,830,000 |
| 100168806 | NEW BRAUNFELS | TX | | 09/26/2024 | 9.875 | 734,163 | | 880,000 |
| 100168807 | HOUSTON | TX | | 09/26/2024 | 9.375 | 439,433 | | 510,000 |
| 100168808 | ISELIN | NJ | | 09/26/2024 | 8.750 | 446,024 | | 565,000 |
| 100168809 | FREDERICK | MD | | 09/26/2024 | 8.750 | 855,846 | | 980,000 |
| 100168810 | THE COLONY | TX | | 09/26/2024 | 7.990 | 819,419 | | 1,050,000 |
| 100168811 | PASCO | WA | | 09/26/2024 | 8.375 | 316,628 | | 375,000 |
| 100168812 | NEW BRAUNFELS | TX | | 09/26/2024 | 9.750 | 529,294 | | 699,000 |
| 100168813 | NASHVILLE | TN | | 09/26/2024 | 10.375 | 462,671 | | 598,000 |
| 100168815 | MINNEOLA | FL | | 09/26/2024 | 7.625 | 255,257 | | 315,000 |
| 100168816 | KISSIMMEE | FL | | 09/26/2024 | 6.750 | 156,356 | | 328,000 |
| 100168818 | PALM COAST | FL | | 09/26/2024 | 7.750 | 358,760 | | 506,000 |
| 100168820 | BOSTON | MA | | 09/26/2024 | 7.375 | 914,347 | | 1,265,000 |
| 100168821 | ZEPHYRHILLS | FL | | 09/26/2024 | 7.375 | 272,983 | | 350,000 |
| 100168822 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 186,936 | | 200,000 |
| 100168824 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 181,545 | | 185,000 |
| 100168825 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 219,480 | | 270,000 |
| 100168827 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 178,259 | | 185,000 |
| 100168831 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 229,191 | | 225,000 |
| 100168834 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 223,090 | | 220,000 |
| 100168835 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 227,221 | | 265,000 |
| 100168842 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.840 | 314,932 | | 340,000 |
| 100168845 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.990 | 173,242 | | 180,000 |
| 100168846 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.590 | 208,257 | | 215,000 |
| 100168848 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.640 | 342,057 | | 400,000 |
| 100168854 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 339,883 | | 335,000 |
| 100168856 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.990 | 173,242 | | 180,000 |
| 100168860 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.940 | 329,641 | | 345,000 |
| 100168866 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.340 | 1,436,639 | | 1,500,000 |
| 100168867 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.790 | 684,114 | | 1,300,000 |
| 100168868 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 256,568 | | 268,000 |
| 100168875 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 172,487 | | 185,000 |
| 100168879 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 430,992 | | 450,000 |
| 100168883 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 248,947 | | 245,000 |
| 100168884 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 203,929 | | 220,000 |
| 100168886 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 328,553 | | 350,000 |
| 100168894 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.640 | 383,104 | | 400,000 |
| 100168897 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.590 | 284,591 | | 325,000 |
| 100168901 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 250,440 | | 265,000 |
| 100168903 | UNITED KINGDOM | NLD | | 09/26/2024 | 5.890 | 174,185 | | 171,000 |
| 100168904 | UNITED KINGDOM | NLD | | 09/26/2024 | 5.890 | 339,542 | | 800,000 |
| 100168905 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.690 | 186,505 | | 185,000 |
| 100168906 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 410,468 | | 650,000 |
| 100168911 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 203,222 | | 290,000 |
| 100168912 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 291,285 | | 435,000 |
| 100168914 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 292,006 | | 330,000 |
| 100168920 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.640 | 333,505 | | 375,000 |
| 100168922 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 203,222 | | 200,000 |
| 100168925 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.890 | 279,112 | | 290,000 |
| 100168926 | ENSCHEDE | NLD | | 09/26/2024 | 5.450 | 201,634 | | 201,071 |
| 100168927 | TILBURG | NLD | | 09/26/2024 | 5.650 | 297,589 | | 355,000 |
| 100168928 | APELDOORN | NLD | | 09/26/2024 | 5.650 | 290,603 | | 425,000 |
| 100168929 | S-GRAVENHAGE | NLD | | 09/26/2024 | 5.450 | 241,424 | | 355,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100168931 | ROTTERDAM | NLD | | 09/26/2024 | 5.700 | 204,540 | | 250,000 |
| 100168932 | AMSTERDAM | NLD | | 09/26/2024 | 5.550 | 850,853 | | 1,015,000 |
| 100168933 | GRONINGEN | NLD | | 09/26/2024 | 5.800 | 261,096 | | 327,000 |
| 100168935 | AMSTERDAM | NLD | | 09/26/2024 | 4.500 | 178,188 | | 270,536 |
| 100168938 | S-GRAVENHAGE | NLD | | 09/26/2024 | 5.600 | 181,068 | | 216,000 |
| 100168939 | VUGHT | NLD | | 09/26/2024 | 5.650 | 254,278 | | 325,000 |
| 100168940 | EINDHOVEN | NLD | | 09/26/2024 | 5.500 | 290,603 | | 370,000 |
| 100168941 | LELYSTAD | NLD | | 09/26/2024 | 5.850 | 723,435 | | 829,734 |
| 100168943 | ROTTERDAM | NLD | | 09/26/2024 | 5.500 | 331,120 | | 395,000 |
| 100168946 | LEEUWARDEN | NLD | | 09/26/2024 | 5.450 | 256,849 | | 383,000 |
| 100168948 | ROTTERDAM | NLD | | 09/26/2024 | 5.200 | 2,451,799 | | 3,656,000 |
| 100168949 | ALKMAAR | NLD | | 09/26/2024 | 5.300 | 189,116 | | 282,000 |
| 100168950 | RODEN | NLD | | 09/26/2024 | 5.400 | 558,853 | | 1,204,585 |
| 100168952 | ROTTERDAM | NLD | | 09/26/2024 | 5.150 | 2,794,264 | | 6,223,393 |
| 100168953 | ROTTERDAM | NLD | | 09/26/2024 | 5.150 | 1,453,017 | | 2,568,829 |
| 100168954 | ARNHEM | NLD | | 09/26/2024 | 5.300 | 491,790 | | 700,000 |
| 100168955 | GRONINGEN | NLD | | 09/26/2024 | 5.350 | 557,456 | | 665,001 |
| 100168957 | HUISSEN | NLD | | 09/10/2024 | 6.820 | 173,244 | | 260,000 |
| 100168959 | HUISSEN | NLD | | 09/10/2024 | 6.820 | 173,691 | | 259,000 |
| 100168960 | HUISSEN | NLD | | 09/10/2024 | 6.820 | 171,903 | | 267,000 |
| 100169026 | CHICAGO | IL | | 09/27/2024 | 9.375 | 331,200 | | 400,000 |
| 100169027 | MIAMI | FL | | 09/27/2024 | 7.500 | 421,229 | | 525,000 |
| 100169028 | SANFORD | FL | | 09/27/2024 | 7.000 | 385,963 | | 640,000 |
| 100169030 | TAYLOR | TX | | 09/27/2024 | 7.500 | 280,452 | | 385,000 |
| 100169032 | PORT SAINT LUCIE | FL | | 09/27/2024 | 7.990 | 365,901 | | 460,000 |
| 100169033 | CHARLOTTE | NC | | 09/27/2024 | 7.875 | 286,488 | | 350,000 |
| 100169034 | SAN DIEGO | CA | | 09/27/2024 | 7.990 | 317,947 | | 430,000 |
| 100169035 | CHARLOTTE | NC | | 09/27/2024 | 7.500 | 279,080 | | 405,000 |
| 100169036 | TUCSON | AZ | | 09/27/2024 | 7.500 | 729,331 | | 950,000 |
| 100169037 | REHOBOTH | MA | | 09/27/2024 | 7.990 | 437,436 | | 572,000 |
| 100169038 | NORTH PORT | FL | | 09/27/2024 | 7.990 | 268,136 | | 325,000 |
| 100169039 | LEWISVILLE | TX | | 09/27/2024 | 7.500 | 346,899 | | 450,000 |
| 100169040 | CARMEL | IN | | 09/27/2024 | 7.125 | 231,322 | | 305,000 |
| 100169041 | ELLSWORTH | MI | | 09/27/2024 | 7.990 | 372,669 | | 488,000 |
| 100169042 | VOLCANO | HI | | 09/27/2024 | 7.875 | 266,390 | | 440,000 |
| 100169043 | DURHAM | NC | | 09/27/2024 | 8.125 | 301,212 | | 342,000 |
| 100169044 | HAMILTON | NJ | | 09/27/2024 | 6.625 | 225,768 | | 315,000 |
| 100169045 | CELINA | OH | | 09/27/2024 | 7.875 | 315,402 | | 405,500 |
| 100169046 | WINTER HAVEN | FL | | 09/27/2024 | 7.990 | 333,154 | | 364,990 |
| 100169047 | FORT WORTH | TX | | 09/27/2024 | 7.375 | 319,668 | | 415,000 |
| 100169048 | GLENWOOD | UT | | 09/27/2024 | 7.990 | 275,711 | | 300,000 |
| 100169049 | HOUSTON | TX | | 09/27/2024 | 7.625 | 257,422 | | 336,500 |
| 100169050 | CASTLE PINES | CO | | 09/27/2024 | 6.990 | 356,710 | | 480,000 |
| 100169051 | GRAHAM | NC | | 09/27/2024 | 7.500 | 243,784 | | 335,000 |
| 100169052 | DEL VALLE | TX | | 09/27/2024 | 7.625 | 244,333 | | 384,000 |
| 100169053 | DENNISON | OH | | 09/27/2024 | 7.990 | 272,395 | | 300,000 |
| 100169054 | UPLAND | CA | | 09/27/2024 | 7.500 | 563,887 | | 745,000 |
| 100169055 | NASHVILLE | TN | | 09/27/2024 | 6.990 | 303,071 | | 425,000 |
| 100169056 | PHOENIX | AZ | | 09/27/2024 | 7.375 | 292,453 | | 400,000 |
| 100169057 | BRADENTON | FL | | 09/27/2024 | 6.875 | 331,209 | | 650,000 |
| 100169058 | EULESS | TX | | 09/27/2024 | 7.000 | 237,169 | | 335,000 |
| 100169059 | DALLAS | TX | | 09/27/2024 | 7.125 | 335,725 | | 445,000 |
| 100169060 | CHANDLER | AZ | | 09/27/2024 | 7.125 | 261,697 | | 341,000 |
| 100169061 | COROLLA | NC | | 09/27/2024 | 7.625 | 672,239 | | 879,000 |
| 100169062 | MIAMI LAKES | FL | | 09/27/2024 | 6.625 | 680,283 | | 1,050,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169063 | SOUTH BRISTOL | ME | | 09/27/2024 | 7.875 | 262,719 | | 322,000 |
| 100169064 | ESTERO | FL | | 09/27/2024 | 7.990 | 593,509 | | 825,000 |
| 100169065 | CAPE CORAL | FL | | 09/27/2024 | 7.375 | 298,711 | | 401,000 |
| 100169066 | WETHERSFIELD | CT | | 09/27/2024 | 7.625 | 299,114 | | 415,000 |
| 100169067 | JEFFERSONVILLE | IN | | 09/27/2024 | 7.990 | 260,981 | | 318,000 |
| 100169068 | MESQUITE | TX | | 09/27/2024 | 7.000 | 286,140 | | 375,000 |
| 100169069 | CHANDLER | AZ | | 09/27/2024 | 7.500 | 416,951 | | 545,000 |
| 100169070 | SEBRING | FL | | 09/27/2024 | 6.990 | 213,938 | | 299,000 |
| 100169071 | SAN DIEGO | CA | | 09/27/2024 | 6.875 | 513,429 | | 720,000 |
| 100169072 | SAINT CLOUD | FL | | 09/27/2024 | 7.625 | 344,299 | | 487,000 |
| 100169073 | EL MIRAGE | AZ | | 09/27/2024 | 6.875 | 215,865 | | 320,000 |
| 100169074 | CHICAGO | IL | | 09/27/2024 | 7.990 | 299,455 | | 420,000 |
| 100169075 | COLUMBIA FALLS | MT | | 09/27/2024 | 7.624 | 603,318 | | 775,000 |
| 100169076 | PALM COAST | FL | | 09/27/2024 | 7.625 | 261,945 | | 326,000 |
| 100169077 | TOMBALL | TX | | 09/27/2024 | 7.625 | 297,094 | | 383,400 |
| 100169078 | JACKSON | NJ | | 09/27/2024 | 7.500 | 585,548 | | 785,000 |
| 100169079 | ORLANDO | FL | | 09/27/2024 | 7.250 | 349,164 | | 457,000 |
| 100169080 | EAST BRUNSWICK | NJ | | 09/27/2024 | 7.124 | 280,990 | | 365,000 |
| 100169081 | CAMDEN WYOMING | DE | | 09/27/2024 | 7.125 | 294,904 | | 385,000 |
| 100169082 | HOLLY SPRINGS | NC | | 09/27/2024 | 7.625 | 282,088 | | 370,000 |
| 100169083 | FORT LEE | NJ | | 09/27/2024 | 6.875 | 236,785 | | 310,000 |
| 100169084 | HOUSTON | TX | | 09/27/2024 | 6.125 | 298,601 | | 425,000 |
| 100169085 | ELK GROVE | CA | | 09/27/2024 | 7.375 | 567,842 | | 740,000 |
| 100169086 | CAPE CORAL | FL | | 09/27/2024 | 6.500 | 360,842 | | 540,000 |
| 100169087 | YOUNGSVILLE | NC | | 09/27/2024 | 7.624 | 410,369 | | 505,000 |
| 100169088 | COLUMBUS | OH | | 09/27/2024 | 7.125 | 165,793 | | 275,000 |
| 100169089 | NOKOMIS | FL | | 09/27/2024 | 7.625 | 300,256 | | 378,000 |
| 100169090 | LEAVENWORTH | KS | | 09/27/2024 | 6.990 | 245,982 | | 324,000 |
| 100169091 | BRADENTON | FL | | 09/27/2024 | 7.625 | 316,625 | | 410,000 |
| 100169092 | BLAIRSVILLE | GA | | 09/27/2024 | 6.625 | 302,346 | | 430,000 |
| 100169093 | EL PASO | TX | | 09/27/2024 | 7.990 | 296,415 | | 362,000 |
| 100169094 | HENDERSONVILLE | TN | | 09/27/2024 | 6.990 | 351,163 | | 511,000 |
| 100169095 | CEDAR CITY | UT | | 09/27/2024 | 6.490 | 246,354 | | 326,000 |
| 100169096 | WOODLAND | CA | | 09/27/2024 | 6.875 | 458,986 | | 675,000 |
| 100169097 | AUSTIN | TX | | 09/27/2024 | 6.990 | 289,217 | | 400,000 |
| 100169098 | CEDAR CITY | UT | | 09/27/2024 | 6.490 | 246,354 | | 326,000 |
| 100169099 | HOUSTON | TX | | 09/27/2024 | 7.625 | 310,753 | | 430,000 |
| 100169100 | LAS VEGAS | NV | | 09/27/2024 | 7.375 | 400,086 | | 555,000 |
| 100169101 | ORLANDO | FL | | 09/27/2024 | 7.625 | 290,386 | | 375,000 |
| 100169102 | LINCOLN | NE | | 09/27/2024 | 7.625 | 256,515 | | 330,000 |
| 100169103 | ANTELOPE | CA | | 09/27/2024 | 6.375 | 359,310 | | 480,000 |
| 100169104 | HARMONY | NC | | 09/27/2024 | 7.124 | 316,133 | | 418,000 |
| 100169105 | APPLE VALLEY | CA | | 09/27/2024 | 7.625 | 313,066 | | 420,000 |
| 100169106 | OCEAN CITY | MD | | 09/27/2024 | 6.990 | 379,663 | | 500,000 |
| 100169107 | PHOENIX | AZ | | 09/27/2024 | 7.625 | 390,142 | | 538,000 |
| 100169108 | JUNEAU | AK | | 09/27/2024 | 8.125 | 467,832 | | 605,000 |
| 100169109 | DAVENPORT | FL | | 09/27/2024 | 7.625 | 332,159 | | 513,000 |
| 100169110 | BAKERSFIELD | CA | | 09/27/2024 | 8.125 | 313,092 | | 367,000 |
| 100169111 | LOGANVILLE | GA | | 09/27/2024 | 7.625 | 260,929 | | 357,000 |
| 100169112 | JOSHUA TREE AREA | CA | | 09/27/2024 | 7.625 | 330,244 | | 440,000 |
| 100169113 | LAS VEGAS | NV | | 09/27/2024 | 7.624 | 315,031 | | 440,000 |
| 100169114 | SAVANNAH | GA | | 09/27/2024 | 7.250 | 248,753 | | 350,000 |
| 100169115 | LAVON | TX | | 09/27/2024 | 6.125 | 207,079 | | 310,000 |
| 100169116 | CHICAGO | IL | | 09/27/2024 | 7.625 | 460,263 | | 690,000 |
| 100169117 | BELMONT | NC | | 09/27/2024 | 8.000 | 271,955 | | 352,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169118 | NEW ORLEANS | LA | | 09/27/2024 | 7.490 | 357,874 | | 505,000 |
| 100169119 | WAXAHACHIE | TX | | 09/27/2024 | 7.500 | 256,493 | | 355,000 |
| 100169120 | LOS ANGELES | CA | | 09/27/2024 | 6.490 | 443,975 | | 640,000 |
| 100169121 | DAVENPORT | FL | | 09/27/2024 | 6.990 | 317,272 | | 446,000 |
| 100169122 | VALENCIA | CA | | 09/27/2024 | 7.624 | 255,155 | | 695,000 |
| 100169123 | PARKER | AZ | | 09/27/2024 | 7.990 | 265,804 | | 345,000 |
| 100169124 | LAWNDALE | CA | | 09/27/2024 | 7.625 | 645,977 | | 945,000 |
| 100169125 | CALERA | AL | | 09/27/2024 | 5.500 | 205,467 | | 282,000 |
| 100169126 | OVERGAARD | AZ | | 09/27/2024 | 7.990 | 399,487 | | 438,000 |
| 100169127 | FAYETTEVILLE | AR | | 09/27/2024 | 6.990 | 453,399 | | 610,000 |
| 100169128 | CALERA | AL | | 09/27/2024 | 5.500 | 205,467 | | 280,000 |
| 100169129 | CALERA | AL | | 09/27/2024 | 5.500 | 205,467 | | 282,000 |
| 100169130 | CALERA | AL | | 09/27/2024 | 5.500 | 205,467 | | 295,000 |
| 100169131 | CLERMONT | FL | | 09/27/2024 | 6.990 | 351,213 | | 490,000 |
| 100169132 | YUKON | OK | | 09/27/2024 | 7.000 | 320,523 | | 450,000 |
| 100169133 | CITRUS HEIGHTS | CA | | 09/27/2024 | 6.990 | 230,615 | | 430,000 |
| 100169134 | INGLESIDE | TX | | 09/27/2024 | 8.625 | 208,581 | | 243,000 |
| 100169135 | ANKENY | IA | | 09/27/2024 | 6.990 | 215,377 | | 290,000 |
| 100169136 | MESA | AZ | | 09/27/2024 | 6.990 | 449,304 | | 614,000 |
| 100169137 | TYLER | TX | | 09/27/2024 | 6.990 | 215,240 | | 300,000 |
| 100169138 | NAMPA | ID | | 09/27/2024 | 6.624 | 804,350 | | 1,050,000 |
| 100169139 | MELBOURNE | FL | | 09/27/2024 | 7.000 | 391,750 | | 550,000 |
| 100169140 | OCALA | FL | | 09/27/2024 | 6.375 | 215,454 | | 286,000 |
| 100169141 | BULLHEAD CITY | AZ | | 09/27/2024 | 6.990 | 211,446 | | 295,000 |
| 100169142 | SUWANEE | GA | | 09/27/2024 | 6.990 | 303,762 | | 424,000 |
| 100169143 | NEW ORLEANS | LA | | 09/27/2024 | 7.124 | 277,123 | | 360,000 |
| 100169144 | ALBUQUERQUE | NM | | 09/27/2024 | 6.875 | 216,675 | | 333,000 |
| 100169145 | SAN ANTONIO | TX | | 09/27/2024 | 6.875 | 206,186 | | 300,000 |
| 100169146 | LAS VEGAS | NV | | 09/27/2024 | 6.990 | 379,168 | | 505,000 |
| 100169147 | LONGWOOD | FL | | 09/27/2024 | 6.625 | 316,491 | | 446,000 |
| 100169148 | WESLACO | TX | | 09/27/2024 | 6.990 | 370,428 | | 505,000 |
| 100169149 | WESLACO | TX | | 09/27/2024 | 6.990 | 370,428 | | 496,000 |
| 100169150 | INDIALANTIC | FL | | 09/27/2024 | 7.000 | 400,021 | | 565,000 |
| 100169151 | CHARLOTTE | NC | | 09/27/2024 | 7.500 | 248,075 | | 354,000 |
| 100169152 | FAYETTEVILLE | AR | | 09/27/2024 | 7.124 | 228,114 | | 322,000 |
| 100169153 | RICHMOND | TX | | 09/27/2024 | 7.125 | 334,761 | | 445,000 |
| 100169154 | CHICAGO | IL | | 09/27/2024 | 8.125 | 214,466 | | 275,000 |
| 100169155 | LAKELAND | GBR | | 09/27/2024 | 6.990 | 222,119 | | 302,000 |
| 100169156 | REDINGTON SHORES | FL | | 09/27/2024 | 6.990 | 419,076 | | 620,000 |
| 100169157 | CENTERTON | AR | | 09/27/2024 | 6.625 | 295,950 | | 390,000 |
| 100169158 | FORT WORTH | TX | | 09/27/2024 | 7.000 | 287,317 | | 387,000 |
| 100169159 | BUDA | GBR | | 09/27/2024 | 6.500 | 224,136 | | 294,000 |
| 100169160 | OVERLAND PARK | KS | | 09/27/2024 | 6.500 | 255,864 | | 370,000 |
| 100169161 | SAN ANTONIO | TX | | 09/27/2024 | 6.875 | 213,746 | | 280,000 |
| 100169162 | MCKINNEY | TX | | 09/27/2024 | 7.124 | 365,583 | | 600,000 |
| 100169163 | PORTSMOUTH | VA | | 09/27/2024 | 6.990 | 216,330 | | 285,000 |
| 100169164 | LONGWOOD | GBR | | 09/27/2024 | 7.125 | 314,596 | | 412,000 |
| 100169165 | ROWLETT | GBR | | 09/27/2024 | 6.625 | 272,310 | | 362,000 |
| 100169166 | CLEVELAND | TX | | 09/27/2024 | 6.625 | 210,233 | | 270,000 |
| 100169167 | STAR | GBR | | 09/27/2024 | 6.875 | 318,605 | | 550,000 |
| 100169168 | CHULA VISTA | GBR | | 09/27/2024 | 6.500 | 668,679 | | 885,000 |
| 100169169 | WATAUGA | GBR | | 09/27/2024 | 6.625 | 246,988 | | 333,000 |
| 100169170 | APACHE JUNCTION | AZ | | 09/27/2024 | 6.000 | 371,516 | | 517,000 |
| 100169171 | DURHAM | NC | | 09/27/2024 | 6.875 | 344,278 | | 503,000 |
| 100169172 | ELLIJAY | GA | | 09/27/2024 | 6.625 | 366,535 | | 521,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169173 | CYPRESS | TX | | 09/27/2024 | 7.125 | 221,338 | | 316,000 |
| 100169174 | ALBUQUERQUE | NLD | | 09/27/2024 | 6.900 | 612,483 | | 915,000 |
| 100169175 | JACKSON | NJ | | 09/27/2024 | 7.124 | 398,818 | | 530,000 |
| 100169176 | CASTLE ROCK | CO | | 09/27/2024 | 7.125 | 366,851 | | 562,000 |
| 100169177 | RIVERVIEW | FL | | 09/27/2024 | 5.750 | 295,627 | | 435,000 |
| 100169178 | SEATTLE | WA | | 09/27/2024 | 6.375 | 1,008,659 | | 1,515,000 |
| 100169179 | PRINCETON | TX | | 09/27/2024 | 5.750 | 224,824 | | 308,000 |
| 100169180 | GARNER | NC | | 09/27/2024 | 6.375 | 235,047 | | 333,000 |
| 100169181 | TOMBALL | TX | | 09/27/2024 | 6.500 | 251,107 | | 353,000 |
| 100169182 | EDMOND | OK | | 09/27/2024 | 7.125 | 208,476 | | 275,000 |
| 100169183 | FONTANA | CA | | 09/27/2024 | 6.625 | 467,938 | | 698,000 |
| 100169184 | CAPE CORAL | FL | | 09/27/2024 | 6.500 | 242,439 | | 345,000 |
| 100169185 | WEST CHESTER | PA | | 09/27/2024 | 6.990 | 335,250 | | 444,000 |
| 100169186 | ARLINGTON | TN | | 09/27/2024 | 7.125 | 213,447 | | 410,000 |
| 100169187 | PLAINFIELD | NJ | | 09/27/2024 | 7.600 | 478,151 | | 625,000 |
| 100169188 | PLAINFIELD | NJ | | 09/27/2024 | 7.600 | 478,173 | | 625,000 |
| 100169189 | IRVINGTON | NJ | | 09/27/2024 | 7.800 | 615,317 | | 813,000 |
| 100169190 | PHOENIX | AZ | | 09/27/2024 | 7.750 | 567,000 | | 720,000 |
| 100169191 | SCARSDALE | NY | | 09/27/2024 | 7.760 | 656,496 | | 900,000 |
| 100169192 | BROOKLYN | NY | | 09/27/2024 | 7.400 | 767,002 | | 990,000 |
| 100169193 | GALLOWAY | NJ | | 09/27/2024 | 7.220 | 227,047 | | 320,000 |
| 100169194 | BROOKLYN | NY | | 09/27/2024 | 6.790 | 1,132,999 | | 1,800,000 |
| 100169195 | PHILADELPHIA | PA | | 09/27/2024 | 6.670 | 209,357 | | 275,000 |
| 100169196 | FAWNSKIN | CA | | 09/27/2024 | 6.620 | 199,110 | | 315,000 |
| 100169197 | ROELAND PARK | KS | | 09/27/2024 | 7.700 | 354,900 | | 520,000 |
| 100169198 | PHILADELPHIA | PA | | 09/27/2024 | 7.610 | 311,009 | | 395,000 |
| 100169199 | TAMPA | FL | | 09/27/2024 | 6.990 | 296,616 | | 442,000 |
| 100169200 | WESTBURY | NY | | 09/27/2024 | 6.750 | 591,817 | | 840,000 |
| 100169201 | PHILADELPHIA | PA | | 09/27/2024 | 8.490 | 150,150 | | 220,000 |
| 100169202 | TAYLOR | PA | | 09/27/2024 | 7.410 | 190,829 | | 245,000 |
| 100169203 | PITTSTON | PA | | 09/27/2024 | 7.150 | 176,201 | | 230,000 |
| 100169205 | MIAMI | FL | | 09/27/2024 | 7.200 | 292,224 | | 430,000 |
| 100169206 | NEWARK | NJ | | 09/27/2024 | 7.480 | 588,791 | | 814,000 |
| 100169207 | DUPONT | PA | | 09/27/2024 | 7.500 | 234,082 | | 284,000 |
| 100169208 | IRVING | TX | | 09/27/2024 | 6.700 | 176,114 | | 282,000 |
| 100169210 | GENOA CITY | WI | | 09/27/2024 | 7.240 | 175,791 | | 252,000 |
| 100169211 | TRENTON | NJ | | 09/27/2024 | 6.450 | 201,286 | | 288,000 |
| 100169212 | PHILADELPHIA | PA | | 09/27/2024 | 7.420 | 160,324 | | 240,000 |
| 100169214 | MASTIC BEACH | NY | | 09/27/2024 | 7.700 | 450,548 | | 550,000 |
| 100169215 | PITTSBURGH | PA | | 09/27/2024 | 7.810 | 143,325 | | 190,000 |
| 100169216 | BROOKLYN | NY | | 09/27/2024 | 6.950 | 668,114 | | 840,000 |
| 100169217 | PHILADELPHIA | PA | | 09/27/2024 | 6.980 | 276,202 | | 360,000 |
| 100169222 | HOPEWELL JUNCTION | NY | | 09/27/2024 | 7.320 | 332,346 | | 495,000 |
| 100169223 | BOWIE | MD | | 09/27/2024 | 7.370 | 298,328 | | 488,000 |
| 100169224 | IRVINGTON | NJ | | 09/27/2024 | 6.740 | 454,726 | | 640,000 |
| 100169225 | DAYTON | OH | | 09/27/2024 | 7.570 | 206,307 | | 285,000 |
| 100169227 | CRYSTAL RIVER | FL | | 09/27/2024 | 7.720 | 188,895 | | 257,000 |
| 100169229 | SPICEWOOD | TX | | 09/27/2024 | 7.050 | 208,950 | | 398,000 |
| 100169230 | CHERRY HILL | NJ | | 09/27/2024 | 7.250 | 324,938 | | 420,000 |
| 100169234 | BATES CITY | MO | | 09/27/2024 | 7.280 | 292,107 | | 400,000 |
| 100169235 | PHILADELPHIA | PA | | 09/27/2024 | 7.470 | 219,938 | | 300,000 |
| 100169236 | SELDEN | NY | | 09/27/2024 | 7.250 | 499,031 | | 660,000 |
| 100169237 | CHICAGO | IL | | 09/27/2024 | 7.470 | 147,000 | | 200,000 |
| 100169238 | KINGSTON | PA | | 09/27/2024 | 8.090 | 299,040 | | 375,000 |
| 100169243 | SPICEWOOD | TX | | 09/27/2024 | 7.250 | 248,063 | | 450,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169245 | MILLVILLE | NJ | | 09/27/2024 | 7.450 | 149,625 | | 190,000 |
| 100169252 | IRVINGTON | NJ | | 09/27/2024 | 7.950 | 551,613 | | 760,000 |
| 100169253 | NANTICOKE | PA | | 09/27/2024 | 7.250 | 310,760 | | 405,000 |
| 100169255 | WACO | TX | | 09/27/2024 | 6.790 | 167,940 | | 220,000 |
| 100169256 | BROOKLYN | NY | | 09/27/2024 | 6.350 | 717,370 | | 1,600,000 |
| 100169258 | CONCORD | NC | | 09/27/2024 | 7.690 | 204,330 | | 278,000 |
| 100169260 | PHILADELPHIA | PA | | 09/27/2024 | 6.980 | 173,326 | | 240,000 |
| 100169262 | PITTSBURGH | PA | | 09/27/2024 | 7.990 | 149,625 | | 190,000 |
| 100169264 | KANSAS CITY | MO | | 09/27/2024 | 7.610 | 176,572 | | 260,000 |
| 100169266 | SCRANTON | PA | | 09/27/2024 | 7.250 | 201,532 | | 253,000 |
| 100169267 | WEST PALM BEACH | FL | | 09/27/2024 | 7.000 | 137,340 | | 218,000 |
| 100169268 | WEST PALM BEACH | FL | | 09/27/2024 | 7.750 | 150,728 | | 319,000 |
| 100169269 | MIAMI | FL | | 09/27/2024 | 7.500 | 193,243 | | 265,000 |
| 100169270 | STOUGHTON | MA | | 09/27/2024 | 7.375 | 1,024,527 | | 1,250,000 |
| 100169271 | CUMBERLAND CENTER | ME | | 09/27/2024 | 8.375 | 414,204 | | 580,000 |
| 100169272 | BUFFALO GROVE | IL | | 09/27/2024 | 9.250 | 228,283 | | 265,000 |
| 100169273 | RIVERSIDE | CA | | 09/27/2024 | 9.250 | 620,809 | | 770,000 |
| 100169274 | SAINT JOHN | IN | | 09/27/2024 | 8.125 | 296,450 | | 400,000 |
| 100169275 | BALDWIN | NY | | 09/27/2024 | 7.875 | 393,587 | | 590,000 |
| 100169276 | NEW CITY | NY | | 09/27/2024 | 7.375 | 397,430 | | 760,000 |
| 100169277 | JAMAICA | NY | | 09/27/2024 | 7.250 | 543,755 | | 685,000 |
| 100169278 | METAIRIE | LA | | 09/27/2024 | 8.500 | 319,588 | | 426,000 |
| 100169279 | LONG BEACH | CA | | 09/27/2024 | 8.250 | 579,600 | | 775,000 |
| 100169280 | PORT JEFFERSON STATION | NY | | 09/27/2024 | 8.500 | 241,373 | | 685,000 |
| 100169281 | LONG BRANCH | NJ | | 09/27/2024 | 8.250 | 442,000 | | 900,000 |
| 100169283 | MONTGOMERY | TX | | 09/27/2024 | 8.250 | 1,034,732 | | 1,250,000 |
| 100169284 | DELAVAN | GBR | | 09/27/2024 | 8.750 | 290,265 | | 396,000 |
| 100169285 | ALPHARETTA | GBR | | 09/27/2024 | 7.625 | 648,468 | | 1,326,000 |
| 100169286 | BALTIMORE | GBR | | 09/27/2024 | 8.500 | 245,532 | | 293,000 |
| 100169287 | KNOXVILLE | TN | | 09/27/2024 | 7.875 | 207,418 | | 800,000 |
| 100169288 | DAVENPORT | FL | | 09/27/2024 | 8.375 | 849,218 | | 1,050,000 |
| 100169289 | LANOKA HARBOR | NJ | | 09/27/2024 | 8.125 | 311,512 | | 380,000 |
| 100169290 | PATERSON | NJ | | 09/27/2024 | 9.250 | 369,135 | | 510,000 |
| 100169292 | SAN FRANCISCO | CA | | 09/27/2024 | 7.500 | 308,005 | | 2,612,000 |
| 100169293 | NEW ORLEANS | LA | | 09/27/2024 | 7.000 | 1,967,444 | | 2,861,000 |
| 100169294 | NORCO | CA | | 09/27/2024 | 7.375 | 667,623 | | 1,150,000 |
| 100169295 | HIALEAH | FL | | 09/27/2024 | 7.500 | 381,750 | | 645,000 |
| 100169296 | LITHONIA | GA | | 09/27/2024 | 10.625 | 232,884 | | 249,500 |
| 100169297 | DIX HILLS | NY | | 09/27/2024 | 7.875 | 648,392 | | 850,000 |
| 100169298 | KENDALL PARK | NJ | | 09/27/2024 | 8.750 | 479,452 | | 600,000 |
| 100169299 | HUDSON | FL | | 09/27/2024 | 7.500 | 286,893 | | 356,000 |
| 100169300 | BROOKLYN | NY | | 09/27/2024 | 7.375 | 1,314,101 | | 1,600,000 |
| 100169301 | HOWELL | MI | | 09/27/2024 | 8.625 | 145,162 | | 230,000 |
| 100169303 | STATEN ISLAND | NY | | 09/27/2024 | 8.250 | 758,464 | | 1,000,000 |
| 100169304 | NUEVO | CA | | 09/27/2024 | 7.875 | 501,991 | | 690,000 |
| 100169305 | HOLLIS | NY | | 09/27/2024 | 8.375 | 654,793 | | 796,000 |
| 100169306 | MESQUITE | TX | | 09/27/2024 | 7.375 | 241,341 | | 310,000 |
| 100169307 | ESTERO | FL | | 09/27/2024 | 7.500 | 419,391 | | 795,000 |
| 100169308 | DAYTONA BEACH | FL | | 09/27/2024 | 7.125 | 714,244 | | 869,000 |
| 100169309 | SALISBURY | NC | | 09/27/2024 | 7.375 | 143,366 | | 190,000 |
| 100169310 | MESQUITE | TX | | 09/27/2024 | 7.375 | 226,011 | | 290,000 |
| 100169311 | MESQUITE | TX | | 09/27/2024 | 7.375 | 222,046 | | 285,000 |
| 100169312 | PROVIDENCE | RI | | 09/27/2024 | 7.990 | 277,017 | | 385,000 |
| 100169313 | BRONX | NY | | 09/27/2024 | 7.625 | 553,146 | | 675,000 |
| 100169314 | MANHASSET | NY | | 09/27/2024 | 7.500 | 586,347 | | 870,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169315 | SAN BERNARDINO | CA | | 09/27/2024 | 8.875 | 177,027 | | 218,000 |
| 100169316 | FORNEY | TX | | 09/27/2024 | 7.375 | 206,610 | | 265,000 |
| 100169317 | JACKSON | NJ | | 09/27/2024 | 7.625 | 490,577 | | 650,000 |
| 100169318 | LAGUNA NIGUEL | CA | | 09/27/2024 | 7.490 | 1,313,836 | | 1,705,000 |
| 100169319 | NEW ALBANY | OH | | 09/27/2024 | 7.000 | 308,611 | | 525,000 |
| 100169321 | ATLANTA | GA | | 09/27/2024 | 8.375 | 165,434 | | 220,000 |
| 100169322 | BROOKLYN | NY | | 09/27/2024 | 8.125 | 2,366,186 | | 3,050,000 |
| 100169323 | UPPER CHICHESTER | PA | | 09/27/2024 | 7.875 | 140,550 | | 204,000 |
| 100169324 | SANTA MONICA | CA | | 09/27/2024 | 7.875 | 1,206,228 | | 1,625,000 |
| 100169325 | LOS ALAMITOS | CA | | 09/27/2024 | 6.750 | 807,038 | | 1,265,000 |
| 100169326 | NEW SMYRNA BEACH | FL | | 09/27/2024 | 8.500 | 259,158 | | 324,000 |
| 100169327 | FLUSHING | NY | | 09/27/2024 | 7.375 | 1,268,736 | | 1,785,000 |
| 100169328 | PANORAMA CITY | CA | | 09/27/2024 | 7.750 | 383,544 | | 500,000 |
| 100169329 | KISSIMMEE | FL | | 09/27/2024 | 7.750 | 233,214 | | 296,000 |
| 100169330 | CAPE CORAL | FL | | 09/27/2024 | 7.875 | 577,959 | | 699,000 |
| 100169332 | OGDEN | UT | | 09/27/2024 | 7.000 | 211,056 | | 260,000 |
| 100169334 | TRACY | CA | | 09/27/2024 | 7.625 | 881,500 | | 1,122,000 |
| 100169335 | SCRANTON | PA | | 09/27/2024 | 7.750 | 196,168 | | 254,000 |
| 100169336 | WESTWOOD | MA | | 09/27/2024 | 7.000 | 894,831 | | 1,091,000 |
| 100169337 | MIAMI | FL | | 09/27/2024 | 7.625 | 147,677 | | 205,000 |
| 100169338 | WORCESTER | MA | | 09/27/2024 | 7.875 | 556,618 | | 685,000 |
| 100169339 | GASTONIA | NC | | 09/27/2024 | 7.990 | 157,127 | | 199,000 |
| 100169340 | KINGSTON | TN | | 09/27/2024 | 7.125 | 570,643 | | 710,000 |
| 100169341 | MESQUITE | TX | | 09/27/2024 | 8.250 | 179,336 | | 250,000 |
| 100169342 | DOYLESTOWN | PA | | 09/27/2024 | 7.250 | 740,575 | | 920,000 |
| 100169343 | GASTONIA | NC | | 09/27/2024 | 7.875 | 458,324 | | 580,000 |
| 100169344 | LAKEVILLE | PA | | 09/27/2024 | 8.500 | 237,835 | | 402,000 |
| 100169345 | COMPTON | CA | | 09/27/2024 | 7.490 | 544,285 | | 750,000 |
| 100169346 | BLACKSTONE | MA | | 09/27/2024 | 8.125 | 328,614 | | 527,000 |
| 100169347 | DOUGLASVILLE | GA | | 09/27/2024 | 8.625 | 256,960 | | 360,000 |
| 100169348 | DEMOREST | GA | | 09/27/2024 | 7.500 | 264,334 | | 317,000 |
| 100169349 | HAMILTON | NJ | | 09/27/2024 | 7.250 | 305,399 | | 380,000 |
| 100169350 | LONG BRANCH | NJ | | 09/27/2024 | 7.375 | 720,535 | | 1,000,000 |
| 100169351 | FLAGLER BEACH | FL | | 09/27/2024 | 7.625 | 640,096 | | 829,000 |
| 100169352 | LOS FRESNOS | TX | | 09/27/2024 | 7.750 | 276,282 | | 541,000 |
| 100169353 | WILMINGTON | DE | | 09/27/2024 | 7.875 | 417,355 | | 497,000 |
| 100169354 | SUNNY ISLES BEACH | FL | | 09/27/2024 | 7.625 | 393,679 | | 477,000 |
| 100169355 | NORTH TONAWANDA | NY | | 09/27/2024 | 7.875 | 227,566 | | 270,000 |
| 100169356 | VISTA | CA | | 09/27/2024 | 7.875 | 1,182,794 | | 1,450,000 |
| 100169357 | ORLANDO | FL | | 09/27/2024 | 7.250 | 272,153 | | 332,000 |
| 100169358 | MCDONOUGH | GA | | 09/27/2024 | 7.875 | 1,511,010 | | 1,820,000 |
| 100169359 | MIAMI | FL | | 09/27/2024 | 8.000 | 630,872 | | 1,100,000 |
| 100169360 | AURORA | IL | | 09/27/2024 | 7.500 | 173,595 | | 240,000 |
| 100169361 | CAPE CORAL | FL | | 09/27/2024 | 8.500 | 311,443 | | 335,000 |
| 100169362 | MIMS | FL | | 09/27/2024 | 7.375 | 172,932 | | 225,000 |
| 100169363 | LOS ANGELES | CA | | 09/27/2024 | 7.875 | 1,426,366 | | 1,800,000 |
| 100169364 | SAVANNAH | GA | | 09/27/2024 | 8.125 | 354,823 | | 425,000 |
| 100169365 | KINGSLAND | GA | | 09/27/2024 | 9.875 | 168,259 | | 231,000 |
| 100169366 | LAS VEGAS | NV | | 09/27/2024 | 7.750 | 143,743 | | 185,000 |
| 100169367 | MIAMI | FL | | 09/27/2024 | 8.375 | 623,353 | | 785,000 |
| 100169368 | LA HABRA | CA | | 09/27/2024 | 6.750 | 326,548 | | 900,000 |
| 100169369 | LAS VEGAS | NV | | 09/27/2024 | 7.000 | 228,771 | | 615,000 |
| 100169370 | MIAMI | FL | | 09/27/2024 | 7.750 | 842,032 | | 1,075,000 |
| 100169371 | CULVER CITY | CA | | 09/27/2024 | 7.250 | 989,069 | | 1,575,000 |
| 100169372 | CAMPBELL | CA | | 09/27/2024 | 7.125 | 1,709,279 | | 2,536,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169373 | INCLINE VILLAGE | NV | | 09/27/2024 | 7.125 | 3,231,347 | | 4,500,000 |
| 100169374 | JACKSONVILLE | FL | | 09/27/2024 | 8.375 | 139,753 | | 172,000 |
| 100169375 | BIG BEAR LAKE | CA | | 09/27/2024 | 6.875 | 591,214 | | 859,000 |
| 100169376 | MADEIRA BEACH | FL | | 09/27/2024 | 8.000 | 359,762 | | 430,000 |
| 100169377 | KENT | WA | | 09/27/2024 | 7.500 | 510,760 | | 610,000 |
| 100169378 | WESTLAKE VILLAGE | CA | | 09/27/2024 | 7.125 | 2,171,010 | | 2,820,000 |
| 100169379 | SAN DIEGO | CA | | 09/27/2024 | 8.375 | 648,869 | | 735,000 |
| 100169380 | FORT MYERS | GBR | | 09/27/2024 | 8.875 | 612,894 | | 650,000 |
| 100169382 | COSTA MESA | CA | | 09/27/2024 | 6.875 | 151,401 | | 1,550,000 |
| 100169383 | OXNARD | CA | | 09/27/2024 | 7.125 | 334,090 | | 475,000 |
| 100169384 | NOVATO | CA | | 09/27/2024 | 7.125 | 1,515,315 | | 1,850,000 |
| 100169385 | LACEY | WA | | 09/27/2024 | 7.375 | 349,964 | | 515,000 |
| 100169386 | WEST HOLLYWOOD | CA | | 09/27/2024 | 7.250 | 1,715,781 | | 2,325,000 |
| 100169387 | SAN ANTONIO | TX | | 09/27/2024 | 7.375 | 1,560,401 | | 2,170,000 |
| 100169388 | LIGHTHOUSE POINT | FL | | 09/27/2024 | 8.250 | 161,140 | | 195,000 |
| 100169390 | VENTURA | CA | | 09/27/2024 | 7.750 | 806,581 | | 885,000 |
| 100169391 | DELRAY BEACH | FL | | 09/27/2024 | 7.500 | 757,835 | | 915,000 |
| 100169392 | ORLANDO | FL | | 09/27/2024 | 7.375 | 317,181 | | 520,000 |
| 100169393 | CORINTH | TX | | 09/27/2024 | 8.125 | 322,022 | | 340,000 |
| 100169394 | LOS ANGELES | CA | | 09/27/2024 | 7.125 | 1,319,991 | | 3,646,000 |
| 100169396 | VICTOR | ID | | 09/30/2024 | 7.625 | 2,534,375 | | 3,900,000 |
| 100169398 | ESCONDIDO | CA | | 09/30/2024 | 7.500 | 496,174 | | 653,000 |
| 100169399 | SANTA MARIA | CA | | 09/30/2024 | 8.125 | 264,345 | | 322,000 |
| 100169400 | HAILEY | ID | | 09/30/2024 | 7.500 | 362,558 | | 510,000 |
| 100169401 | SANTA ROSA | CA | | 09/30/2024 | 7.125 | 454,417 | | 730,000 |
| 100169402 | SANTA ROSA | CA | | 09/30/2024 | 7.125 | 540,778 | | 865,000 |
| 100169403 | NORTH BEND | WA | | 09/30/2024 | 6.990 | 249,665 | | 503,000 |
| 100169404 | HOUSTON | TX | | 09/30/2024 | 7.625 | 185,662 | | 304,500 |
| 100169405 | HINSDALE | NH | | 09/30/2024 | 7.990 | 262,760 | | 317,000 |
| 100169406 | NORTH BEND | WA | | 09/30/2024 | 7.990 | 370,584 | | 415,000 |
| 100169407 | CAPE CORAL | FL | | 09/30/2024 | 7.625 | 359,874 | | 520,000 |
| 100169408 | MONROE | WA | | 09/30/2024 | 7.625 | 379,984 | | 510,000 |
| 100169409 | HASTINGS ON HUDSON | NY | | 09/30/2024 | 7.125 | 681,141 | | 900,000 |
| 100169410 | WATERFORD | CT | | 09/30/2024 | 7.375 | 309,815 | | 433,000 |
| 100169411 | FRUITLAND | ID | | 09/30/2024 | 6.990 | 182,862 | | 365,000 |
| 100169412 | WHITE PLAINS | NY | | 09/30/2024 | 7.375 | 161,463 | | 240,000 |
| 100169413 | KENAI | AK | | 09/30/2024 | 7.500 | 371,995 | | 565,000 |
| 100169414 | GREENVILLE | NC | | 09/30/2024 | 7.625 | 375,706 | | 490,000 |
| 100169415 | SNOHOMISH | WA | | 09/30/2024 | 6.990 | 950,047 | | 1,340,000 |
| 100169416 | PITTSBURGH | PA | | 09/30/2024 | 7.625 | 708,634 | | 880,000 |
| 100169417 | PATERSON | NJ | | 09/30/2024 | 7.500 | 435,220 | | 605,000 |
| 100169418 | KETCHUM | ID | | 09/30/2024 | 7.990 | 533,175 | | 728,000 |
| 100169419 | PORT ORANGE | FL | | 09/30/2024 | 7.125 | 161,333 | | 225,000 |
| 100169420 | GARDEN VALLEY | ID | | 09/30/2024 | 7.625 | 332,974 | | 443,000 |
| 100169421 | MIAMI | FL | | 09/30/2024 | 6.990 | 253,477 | | 425,000 |
| 100169422 | LARAMIE | WY | | 09/30/2024 | 6.625 | 277,404 | | 400,000 |
| 100169423 | INDIANAPOLIS | IN | | 09/30/2024 | 7.625 | 181,238 | | 250,000 |
| 100169424 | STOCKTON | CA | | 09/30/2024 | 7.125 | 217,786 | | 285,000 |
| 100169425 | LITTLE ELM | TX | | 09/30/2024 | 7.375 | 246,144 | | 364,000 |
| 100169426 | NEW BEDFORD | MA | | 09/30/2024 | 7.990 | 320,492 | | 475,000 |
| 100169427 | NASHVILLE | TN | | 09/30/2024 | 7.625 | 297,500 | | 430,000 |
| 100169428 | NAPLES | FL | | 09/30/2024 | 7.125 | 766,366 | | 1,280,000 |
| 100169429 | WATERBURY | CT | | 09/30/2024 | 7.625 | 287,213 | | 372,000 |
| 100169430 | CHARLOTTE | NC | | 09/30/2024 | 7.625 | 200,602 | | 262,000 |
| 100169431 | MONMOUTH BEACH | NJ | | 09/30/2024 | 7.625 | 227,395 | | 510,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169432 | HOUSTON | TX | | 09/30/2024 | 7.990 | 209,757 | | 300,000 |
| 100169433 | FORT LUPTON | CO | | 09/30/2024 | 6.990 | 217,428 | | 352,000 |
| 100169434 | FORT LUPTON | CO | | 09/30/2024 | 6.990 | 217,108 | | 353,000 |
| 100169435 | KAILUA KONA | HI | | 09/30/2024 | 7.625 | 391,549 | | 510,000 |
| 100169436 | CHESAPEAKE | VA | | 09/30/2024 | 7.125 | 196,547 | | 255,000 |
| 100169437 | NEW ALBANY | OH | | 09/30/2024 | 6.990 | 302,961 | | 550,000 |
| 100169438 | DURHAM | NC | | 09/30/2024 | 7.625 | 263,732 | | 428,000 |
| 100169439 | WINDSOR | CO | | 09/30/2024 | 6.990 | 238,255 | | 539,000 |
| 100169440 | CHICAGO | IL | | 09/30/2024 | 7.125 | 253,491 | | 420,000 |
| 100169441 | GARDEN VALLEY | ID | | 09/30/2024 | 7.125 | 343,180 | | 800,000 |
| 100169442 | GLENDALE | AZ | | 09/30/2024 | 7.125 | 485,206 | | 645,000 |
| 100169443 | HELMETTA | NJ | | 09/30/2024 | 7.625 | 187,729 | | 340,000 |
| 100169444 | OXFORD | GBR | | 09/30/2024 | 8.125 | 410,883 | | 530,000 |
| 100169445 | ROHNERT PARK | GBR | | 09/30/2024 | 7.625 | 449,177 | | 735,000 |
| 100169446 | BAKER CITY | GBR | | 09/30/2024 | 8.125 | 398,577 | | 437,000 |
| 100169447 | HIXSON | TN | | 09/30/2024 | 8.625 | 306,383 | | 373,000 |
| 100169448 | CHATSWORTH | CA | | 09/30/2024 | 7.125 | 738,107 | | 1,055,000 |
| 100169449 | DEL REY OAKS | CA | | 09/30/2024 | 7.125 | 495,586 | | 690,000 |
| 100169450 | HOBOKEN | NJ | | 09/30/2024 | 7.125 | 369,118 | | 665,000 |
| 100169451 | LAKE ELSINORE | CA | | 09/30/2024 | 7.875 | 462,305 | | 565,000 |
| 100169452 | SHELTON | WA | | 09/30/2024 | 7.990 | 296,181 | | 357,500 |
| 100169453 | LUBBOCK | TX | | 09/30/2024 | 6.990 | 200,043 | | 277,000 |
| 100169454 | FRESNO | CA | | 09/30/2024 | 7.125 | 469,589 | | 620,000 |
| 100169455 | CAPE CORAL | FL | | 09/30/2024 | 7.990 | 246,411 | | 300,000 |
| 100169456 | EL CAJON | CA | | 09/30/2024 | 7.125 | 608,090 | | 1,300,000 |
| 100169457 | HUMBLE | TX | | 09/30/2024 | 8.500 | 250,070 | | 300,000 |
| 100169458 | BOKEELIA | FL | | 09/30/2024 | 8.125 | 312,799 | | 400,000 |
| 100169459 | PORTLAND | CT | | 09/30/2024 | 7.625 | 254,413 | | 325,000 |
| 100169460 | LYNDHURST | NJ | | 09/30/2024 | 7.500 | 236,166 | | 565,000 |
| 100169461 | NASHUA | NH | | 09/30/2024 | 7.625 | 419,699 | | 600,000 |
| 100169462 | CORONA | CA | | 09/30/2024 | 7.625 | 645,424 | | 846,000 |
| 100169463 | NEWARK | DE | | 09/30/2024 | 7.375 | 269,126 | | 350,000 |
| 100169464 | PHOENIX | AZ | | 09/30/2024 | 7.625 | 184,631 | | 245,000 |
| 100169465 | JERSEY CITY | NJ | | 09/30/2024 | 7.125 | 1,226,947 | | 1,900,000 |
| 100169466 | PHOENIX | AZ | | 09/30/2024 | 7.990 | 404,887 | | 495,000 |
| 100169467 | GLASSBORO | NJ | | 09/30/2024 | 8.625 | 156,533 | | 176,000 |
| 100169468 | LANCASTER | CA | | 09/30/2024 | 7.990 | 347,630 | | 422,000 |
| 100169469 | LYNNWOOD | WA | | 09/30/2024 | 6.875 | 661,133 | | 880,000 |
| 100169470 | PLYMOUTH | MN | | 09/30/2024 | 7.125 | 259,732 | | 365,000 |
| 100169471 | FRANKLIN | MA | | 09/30/2024 | 7.375 | 207,846 | | 290,000 |
| 100169472 | INDIANAPOLIS | IN | | 09/30/2024 | 8.625 | 188,262 | | 225,000 |
| 100169473 | BERWYN | IL | | 09/30/2024 | 8.125 | 359,793 | | 485,000 |
| 100169474 | ALBUQUERQUE | NM | | 09/30/2024 | 7.500 | 166,199 | | 345,000 |
| 100169475 | GRAYSLAKE | IL | | 09/30/2024 | 7.990 | 205,072 | | 236,000 |
| 100169476 | YUCAIPA | CA | | 09/30/2024 | 6.625 | 156,562 | | 580,000 |
| 100169477 | KATY | TX | | 09/30/2024 | 7.125 | 254,292 | | 385,500 |
| 100169478 | LODI | NJ | | 09/30/2024 | 7.625 | 500,944 | | 650,000 |
| 100169479 | MORRO BAY | CA | | 09/30/2024 | 7.125 | 926,122 | | 1,330,000 |
| 100169480 | WEST SACRAMENTO | CA | | 09/30/2024 | 7.625 | 280,253 | | 340,000 |
| 100169481 | CARY | NC | | 09/30/2024 | 7.500 | 218,448 | | 540,000 |
| 100169482 | SUN CITY CENTER | FL | | 09/30/2024 | 6.990 | 232,970 | | 343,000 |
| 100169483 | LAMY | NM | | 09/30/2024 | 7.125 | 418,466 | | 740,000 |
| 100169484 | RANCHO MISSION VIEJO | CA | | 09/30/2024 | 7.125 | 661,499 | | 870,000 |
| 100169485 | ARLINGTON | TX | | 09/30/2024 | 6.625 | 277,249 | | 465,000 |
| 100169486 | WEEHAWKEN | NJ | | 09/30/2024 | 6.500 | 533,404 | | 975,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169487 | PORT ORCHARD | WA | | 09/30/2024 | 6.990 | 340,916 | | 615,000 |
| 100169488 | KOLOA | HI | | 09/30/2024 | 6.990 | 535,947 | | 880,000 |
| 100169489 | NUTLEY | NJ | | 09/30/2024 | 7.625 | 675,740 | | 875,000 |
| 100169490 | RANCHO CORDOVA | CA | | 09/30/2024 | 6.990 | 496,698 | | 715,000 |
| 100169491 | HOLDEN BEACH | NC | | 09/30/2024 | 7.990 | 581,677 | | 740,000 |
| 100169492 | BOISE | ID | | 09/30/2024 | 7.375 | 304,106 | | 512,000 |
| 100169493 | OCALA | FL | | 09/30/2024 | 8.625 | 162,661 | | 190,000 |
| 100169494 | PROVINCETOWN | MA | | 09/30/2024 | 7.625 | 274,861 | | 565,000 |
| 100169495 | DELRAY BEACH | FL | | 09/30/2024 | 7.625 | 232,860 | | 305,000 |
| 100169496 | VISALIA | CA | | 09/30/2024 | 6.625 | 378,351 | | 475,000 |
| 100169497 | MAMMOTH LAKES | CA | | 09/30/2024 | 6.990 | 457,948 | | 823,000 |
| 100169498 | WESTWOOD | NJ | | 09/30/2024 | 7.625 | 478,483 | | 665,000 |
| 100169499 | KENNEBUNKPORT | ME | | 09/30/2024 | 6.990 | 558,472 | | 1,025,000 |
| 100169500 | MONTEREY | CA | | 09/30/2024 | 7.125 | 318,351 | | 420,000 |
| 100169501 | MOUNT SINAI | NY | | 09/30/2024 | 7.500 | 318,041 | | 412,500 |
| 100169502 | SAN TAN VALLEY | AZ | | 09/30/2024 | 7.625 | 414,733 | | 511,000 |
| 100169503 | SAINT CLOUD | MN | | 09/30/2024 | 8.625 | 310,231 | | 395,000 |
| 100169504 | NAPLES | FL | | 09/30/2024 | 7.625 | 309,225 | | 400,000 |
| 100169505 | MERCED | CA | | 09/30/2024 | 5.875 | 206,868 | | 335,000 |
| 100169506 | AURORA | IL | | 09/30/2024 | 8.625 | 220,063 | | 280,000 |
| 100169507 | VENICE | FL | | 09/30/2024 | 7.500 | 218,138 | | 320,000 |
| 100169508 | STRATFORD | CT | | 09/30/2024 | 7.625 | 257,305 | | 360,000 |
| 100169509 | BALDWIN | WI | | 09/30/2024 | 8.625 | 278,984 | | 340,000 |
| 100169510 | ELK GROVE | CA | | 09/30/2024 | 7.500 | 389,323 | | 560,000 |
| 100169511 | LAKE STEVENS | WA | | 09/30/2024 | 6.625 | 468,115 | | 670,000 |
| 100169512 | TIGARD | OR | | 09/30/2024 | 7.125 | 318,921 | | 420,000 |
| 100169513 | NAPERVILLE | IL | | 09/30/2024 | 7.500 | 270,031 | | 353,000 |
| 100169514 | INDIO | CA | | 09/30/2024 | 7.625 | 603,704 | | 790,000 |
| 100169515 | CANYON COUNTRY | CA | | 09/30/2024 | 6.990 | 211,592 | | 840,000 |
| 100169516 | SACRAMENTO | CA | | 09/30/2024 | 7.375 | 456,438 | | 1,100,000 |
| 100169517 | BUNKER HILL | GBR | | 09/30/2024 | 7.500 | 199,677 | | 282,000 |
| 100169518 | HELLERTOWN | GBR | | 09/30/2024 | 7.500 | 221,508 | | 285,000 |
| 100169519 | BRIGHTON | MA | | 09/30/2024 | 7.375 | 389,128 | | 515,000 |
| 100169520 | CASTRO VALLEY | CA | | 09/30/2024 | 7.125 | 952,222 | | 1,415,000 |
| 100169521 | HOBOKEN | NJ | | 09/30/2024 | 6.625 | 536,847 | | 865,000 |
| 100169522 | JERSEY CITY | NJ | | 09/30/2024 | 7.125 | 664,976 | | 880,000 |
| 100169523 | LYNNWOOD | WA | | 09/30/2024 | 6.500 | 391,241 | | 725,000 |
| 100169524 | MURFREESBORO | TN | | 09/30/2024 | 7.125 | 320,281 | | 420,000 |
| 100169525 | TOMS RIVER | NJ | | 09/30/2024 | 7.125 | 353,724 | | 480,000 |
| 100169526 | VANCOUVER | WA | | 09/30/2024 | 7.125 | 323,349 | | 535,000 |
| 100169527 | KURE BEACH | NC | | 09/30/2024 | 7.125 | 721,027 | | 1,050,000 |
| 100169528 | SACRAMENTO | CA | | 09/30/2024 | 7.375 | 790,214 | | 1,100,000 |
| 100169529 | FULTONDALE | AL | | 09/30/2024 | 7.125 | 208,866 | | 307,900 |
| 100169530 | DURHAM | NC | | 09/30/2024 | 6.625 | 240,586 | | 320,990 |
| 100169531 | BELLEVILLE | NJ | | 09/30/2024 | 7.125 | 576,158 | | 810,000 |
| 100169532 | VIRGINIA BEACH | VA | | 09/30/2024 | 8.625 | 192,425 | | 243,000 |
| 100169533 | BALLWIN | MO | | 09/30/2024 | 7.500 | 393,648 | | 530,000 |
| 100169534 | FRANKFORT | IL | | 09/30/2024 | 7.500 | 746,224 | | 1,020,000 |
| 100169535 | RENO | NV | | 09/30/2024 | 7.125 | 337,373 | | 475,000 |
| 100169536 | MOUNT VERNON | WA | | 09/30/2024 | 7.500 | 407,608 | | 530,000 |
| 100169537 | BATTLE LAKE | MN | | 09/30/2024 | 7.375 | 503,877 | | 806,000 |
| 100169538 | JERSEY CITY | NJ | | 09/30/2024 | 6.990 | 813,984 | | 1,175,000 |
| 100169539 | PLANO | TX | | 09/30/2024 | 7.625 | 322,954 | | 416,500 |
| 100169540 | PANDORA | OH | | 09/30/2024 | 7.990 | 196,853 | | 239,000 |
| 100169541 | WINTER PARK | FL | | 09/30/2024 | 7.500 | 357,205 | | 430,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169542 | PORTSMOUTH | NH | | 09/30/2024 | 7.125 | 456,165 | | 793,000 |
| 100169543 | BELMONT | MA | | 09/30/2024 | 7.625 | 346,224 | | 490,000 |
| 100169544 | SOUTH ELGIN | IL | | 09/30/2024 | 8.125 | 169,334 | | 236,000 |
| 100169545 | RED BANK | NJ | | 09/30/2024 | 7.375 | 198,686 | | 360,000 |
| 100169546 | BLOOMFIELD | KY | | 09/30/2024 | 7.125 | 303,583 | | 550,000 |
| 100169547 | LOMPOC | CA | | 09/30/2024 | 6.875 | 202,453 | | 415,000 |
| 100169548 | BOISE | ID | | 09/30/2024 | 8.125 | 308,319 | | 352,000 |
| 100169549 | MESA | AZ | | 09/30/2024 | 6.575 | 473,329 | | 686,000 |
| 100169550 | YACHATS | OR | | 09/30/2024 | 7.125 | 749,759 | | 1,000,000 |
| 100169551 | KISSIMMEE | FL | | 09/30/2024 | 8.500 | 323,408 | | 400,000 |
| 100169552 | PARKER | CO | | 09/30/2024 | 7.500 | 358,117 | | 1,060,000 |
| 100169553 | YARMOUTH PORT | MA | | 09/30/2024 | 7.500 | 370,280 | | 539,000 |
| 100169554 | PLAINFIELD | IL | | 09/30/2024 | 6.625 | 202,575 | | 300,000 |
| 100169555 | SAN LUIS OBISPO | CA | | 09/30/2024 | 8.625 | 477,572 | | 590,000 |
| 100169556 | VIRGINIA BCH | VA | | 09/30/2024 | 7.500 | 316,647 | | 411,000 |
| 100169557 | SPOONER | WI | | 09/30/2024 | 8.625 | 210,775 | | 255,000 |
| 100169558 | GLEN HAVEN | CO | | 09/30/2024 | 8.625 | 380,166 | | 494,000 |
| 100169559 | TEMPE | AZ | | 09/30/2024 | 7.125 | 563,527 | | 730,000 |
| 100169560 | NAPERVILLE | IL | | 09/30/2024 | 7.125 | 368,270 | | 618,000 |
| 100169561 | KINGMAN | AZ | | 09/30/2024 | 7.125 | 202,405 | | 460,000 |
| 100169562 | BUXTON | NC | | 09/30/2024 | 7.625 | 515,584 | | 643,000 |
| 100169563 | AVE MARIA | FL | | 09/30/2024 | 7.125 | 178,583 | | 290,000 |
| 100169564 | DAVENPORT | FL | | 09/30/2024 | 7.990 | 251,214 | | 300,000 |
| 100169566 | BERMUDA DUNES | CA | | 09/30/2024 | 6.625 | 209,499 | | 300,000 |
| 100169567 | TOMS RIVER | NJ | | 09/30/2024 | 7.625 | 508,253 | | 625,000 |
| 100169568 | VISALIA | CA | | 09/30/2024 | 7.625 | 268,491 | | 325,000 |
| 100169569 | SAN JUAN CAPISTRANO | CA | | 09/30/2024 | 7.125 | 937,738 | | 1,535,000 |
| 100169570 | RICHMOND | TX | | 09/30/2024 | 6.990 | 178,217 | | 305,000 |
| 100169571 | PALM BAY | FL | | 09/30/2024 | 8.625 | 372,391 | | 398,000 |
| 100169572 | PALM SPRINGS | CA | | 09/30/2024 | 5.990 | 388,992 | | 729,000 |
| 100169573 | STONEHAM | MA | | 09/30/2024 | 8.125 | 311,530 | | 410,000 |
| 100169574 | LAS VEGAS | NV | | 09/30/2024 | 7.625 | 259,137 | | 335,000 |
| 100169575 | ROSEVILLE | CA | | 09/30/2024 | 6.125 | 387,954 | | 666,000 |
| 100169576 | TWIN FALLS | ID | | 09/30/2024 | 7.625 | 205,995 | | 275,000 |
| 100169577 | DANA POINT | CA | | 09/30/2024 | 7.500 | 178,843 | | 1,050,000 |
| 100169578 | PINON HILLS | CA | | 09/30/2024 | 6.875 | 301,940 | | 555,000 |
| 100169579 | HOBOKEN | NJ | | 09/30/2024 | 7.125 | 383,698 | | 551,000 |
| 100169580 | TULARE | CA | | 09/30/2024 | 7.625 | 157,078 | | 300,000 |
| 100169581 | DAVIE | FL | | 09/30/2024 | 7.625 | 259,585 | | 315,000 |
| 100169582 | MONTGOMERY | AL | | 09/30/2024 | 7.125 | 169,368 | | 215,000 |
| 100169583 | ELK GROVE VILLAGE | IL | | 09/30/2024 | 7.500 | 268,569 | | 350,000 |
| 100169584 | VALENCIA | CA | | 09/30/2024 | 6.990 | 330,067 | | 675,000 |
| 100169585 | JACKSONVILLE | FL | | 09/30/2024 | 7.625 | 181,546 | | 195,000 |
| 100169586 | ANCHORAGE | AK | | 09/30/2024 | 7.625 | 288,570 | | 400,000 |
| 100169587 | TUCSON | AZ | | 09/30/2024 | 7.625 | 215,890 | | 280,000 |
| 100169588 | ARBOR VITAE | WI | | 09/30/2024 | 7.125 | 202,836 | | 502,000 |
| 100169589 | MIAMI | FL | | 09/30/2024 | 7.625 | 348,274 | | 450,000 |
| 100169590 | ROSEVILLE | CA | | 09/30/2024 | 6.990 | 504,878 | | 665,000 |
| 100169591 | NORTH BEND | WA | | 09/30/2024 | 8.625 | 472,641 | | 520,000 |
| 100169592 | ORLANDO | FL | | 09/30/2024 | 6.990 | 178,369 | | 250,000 |
| 100169593 | SANTA ROSA | CA | | 09/30/2024 | 6.625 | 628,941 | | 839,464 |
| 100169594 | CAPE CORAL | FL | | 09/30/2024 | 8.625 | 431,713 | | 530,000 |
| 100169595 | LA PINE | OR | | 09/30/2024 | 7.625 | 385,000 | | 530,000 |
| 100169596 | FORT WAYNE | IN | | 09/30/2024 | 7.125 | 173,199 | | 226,000 |
| 100169597 | GREENEHAVEN | AZ | | 09/30/2024 | 7.500 | 432,602 | | 543,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169598 | MIDDLETOWN | GBR | | 09/30/2024 | 6.990 | 353,781 | | 466,000 |
| 100169599 | GRAND ISLE | NLD | | 09/30/2024 | 8.625 | 760,620 | | 967,000 |
| 100169600 | NEW BEDFORD | GBR | | 09/30/2024 | 6.990 | 412,228 | | 560,000 |
| 100169601 | VANCOUVER | GBR | | 09/30/2024 | 7.625 | 401,882 | | 490,000 |
| 100169602 | REXFORD | GBR | | 09/30/2024 | 7.625 | 184,884 | | 214,000 |
| 100169603 | SAN FRANCISCO | CA | | 09/30/2024 | 7.375 | 989,443 | | 1,400,000 |
| 100169604 | STILLWATER | MN | | 09/30/2024 | 7.125 | 341,145 | | 447,000 |
| 100169605 | TORRINGTON | CT | | 09/30/2024 | 7.500 | 192,685 | | 250,000 |
| 100169606 | MILWAUKEE | NLD | | 09/30/2024 | 8.625 | 249,074 | | 285,000 |
| 100169607 | RENTON | NLD | | 09/30/2024 | 7.625 | 480,267 | | 625,000 |
| 100169608 | PLYMOUTH | MN | | 09/30/2024 | 7.125 | 296,719 | | 365,000 |
| 100169609 | LUBBOCK | GBR | | 09/30/2024 | 7.990 | 246,693 | | 272,000 |
| 100169610 | MENIFEE | GBR | | 09/30/2024 | 8.375 | 551,587 | | 674,000 |
| 100169611 | SAN JOSE | CA | | 09/30/2024 | 7.500 | 1,127,946 | | 1,600,000 |
| 100169612 | WASHINGTON | UT | | 09/30/2024 | 7.990 | 416,743 | | 643,000 |
| 100169613 | SACRAMENTO | CA | | 09/30/2024 | 8.500 | 459,515 | | 605,000 |
| 100169614 | EL CAJON | CA | | 09/30/2024 | 6.990 | 474,336 | | 625,000 |
| 100169615 | EL CAJON | CA | | 09/30/2024 | 7.375 | 455,252 | | 700,000 |
| 100169616 | EWING | NJ | | 09/30/2024 | 7.625 | 228,747 | | 293,000 |
| 100169617 | NORTH HOLLYWOOD | CA | | 09/30/2024 | 8.125 | 653,609 | | 805,000 |
| 100169618 | FRESNO | CA | | 09/30/2024 | 7.625 | 332,567 | | 443,000 |
| 100169619 | BEDFORD | TX | | 09/30/2024 | 8.250 | 276,036 | | 368,000 |
| 100169620 | FRESNO | CA | | 09/30/2024 | 7.500 | 278,521 | | 368,000 |
| 100169621 | LAWRENCEVILLE | GA | | 09/30/2024 | 6.990 | 268,312 | | 350,000 |
| 100169622 | HEMET | CA | | 09/30/2024 | 8.375 | 307,071 | | 403,000 |
| 100169623 | GLENDALE | AZ | | 09/30/2024 | 7.875 | 303,419 | | 414,000 |
| 100169624 | JAMUL | CA | | 09/30/2024 | 7.990 | 758,272 | | 1,001,000 |
| 100169625 | FRESNO | CA | | 09/30/2024 | 7.875 | 307,617 | | 365,000 |
| 100169626 | TAMPA | FL | | 09/30/2024 | 6.625 | 254,089 | | 360,000 |
| 100169627 | WHITWELL | TN | | 09/30/2024 | 7.500 | 221,925 | | 258,000 |
| 100169628 | SAN BERNARDINO | CA | | 09/30/2024 | 8.125 | 354,780 | | 463,000 |
| 100169629 | CATONSVILLE | MD | | 09/30/2024 | 7.990 | 275,447 | | 359,000 |
| 100169630 | SANTA MARIA | CA | | 09/30/2024 | 7.990 | 368,106 | | 481,000 |
| 100169631 | SAN LORENZO | CA | | 09/30/2024 | 7.125 | 464,856 | | 775,000 |
| 100169632 | GOODLETTSVILLE | TN | | 09/30/2024 | 8.125 | 309,066 | | 399,000 |
| 100169633 | TEMPE | AZ | | 09/30/2024 | 6.990 | 483,629 | | 677,000 |
| 100169634 | LILLIWAUP | WA | | 09/30/2024 | 8.250 | 384,379 | | 505,000 |
| 100169635 | ELK GROVE | CA | | 09/30/2024 | 7.990 | 444,320 | | 584,000 |
| 100169636 | YUBA CITY | CA | | 09/30/2024 | 8.250 | 423,235 | | 580,000 |
| 100169637 | STONE MOUNTAIN | GA | | 09/30/2024 | 7.500 | 225,994 | | 270,000 |
| 100169638 | QUINCY | MA | | 09/30/2024 | 7.625 | 571,974 | | 845,000 |
| 100169639 | BAKERSFIELD | CA | | 09/30/2024 | 7.625 | 296,220 | | 380,000 |
| 100169640 | MIDDLETON | ID | | 09/30/2024 | 7.875 | 299,546 | | 370,000 |
| 100169641 | KINGS BEACH | CA | | 09/30/2024 | 7.375 | 660,940 | | 995,000 |
| 100169642 | ROSEMEAD | CA | | 09/30/2024 | 7.500 | 539,331 | | 710,000 |
| 100169643 | ROSAMOND | CA | | 09/30/2024 | 7.125 | 348,495 | | 455,000 |
| 100169644 | NICE | CA | | 09/30/2024 | 7.500 | 261,012 | | 365,000 |
| 100169645 | HOMESTEAD | FL | | 09/30/2024 | 8.125 | 283,378 | | 337,000 |
| 100169646 | COMMERCE | CA | | 09/30/2024 | 7.625 | 633,482 | | 806,000 |
| 100169647 | GARLAND | TX | | 09/30/2024 | 8.125 | 224,121 | | 283,000 |
| 100169648 | ANN ARBOR | MI | | 09/30/2024 | 7.875 | 356,575 | | 463,000 |
| 100169649 | MONTGOMERY | AL | | 09/30/2024 | 7.375 | 271,177 | | 350,000 |
| 100169650 | KILL DEVIL HILLS | NC | | 09/30/2024 | 7.375 | 470,147 | | 639,000 |
| 100169651 | BEECH GROVE | IN | | 09/30/2024 | 7.375 | 237,561 | | 305,000 |
| 100169652 | COTTONWOOD | CA | | 09/30/2024 | 7.375 | 284,268 | | 369,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169653 | CHARLOTTE | NC | | 09/30/2024 | 7.500 | 274,960 | | 364,000 |
| 100169654 | NORTH HIGHLANDS | CA | | 09/30/2024 | 8.375 | 340,117 | | 445,000 |
| 100169655 | BAKERSFIELD | CA | | 09/30/2024 | 7.125 | 376,745 | | 490,000 |
| 100169656 | MECHANICSVILLE | VA | | 09/30/2024 | 6.875 | 441,956 | | 595,000 |
| 100169657 | MC KEES ROCKS | PA | | 09/30/2024 | 7.625 | 218,404 | | 290,000 |
| 100169658 | MIAMI | FL | | 09/30/2024 | 7.625 | 406,485 | | 525,000 |
| 100169659 | TUCSON | AZ | | 09/30/2024 | 8.250 | 320,450 | | 397,000 |
| 100169660 | MIAMI | FL | | 09/30/2024 | 7.990 | 288,688 | | 430,000 |
| 100169661 | PEARL RIVER | NY | | 09/30/2024 | 7.375 | 405,994 | | 520,000 |
| 100169662 | BELLEVUE | NE | | 09/30/2024 | 6.990 | 218,508 | | 285,000 |
| 100169663 | LILBURN | GA | | 09/30/2024 | 7.990 | 331,758 | | 435,000 |
| 100169664 | ROSEVILLE | CA | | 09/30/2024 | 7.625 | 468,912 | | 623,000 |
| 100169665 | NEW BRUNSWICK | NJ | | 09/30/2024 | 8.250 | 385,543 | | 495,000 |
| 100169666 | BURBANK | CA | | 09/30/2024 | 7.990 | 950,866 | | 1,430,000 |
| 100169667 | PLACERVILLE | CA | | 09/30/2024 | 7.375 | 433,612 | | 587,000 |
| 100169668 | PISCATAWAY | NJ | | 09/30/2024 | 7.500 | 281,894 | | 371,000 |
| 100169669 | DEARBORN | MI | | 09/30/2024 | 5.820 | 200,967 | | 280,000 |
| 100169670 | FORT WORTH | TX | | 09/30/2024 | 6.750 | 238,301 | | 345,000 |
| 100169671 | EL CAJON | CA | | 09/30/2024 | 7.990 | 822,863 | | 1,090,000 |
| 100169672 | DULUTH | GA | | 09/30/2024 | 7.500 | 323,249 | | 420,000 |
| 100169673 | SAN JOSE | CA | | 09/30/2024 | 7.500 | 1,160,840 | | 1,580,000 |
| 100169674 | PAGOSA SPRINGS | CO | | 09/30/2024 | 7.500 | 317,651 | | 410,000 |
| 100169675 | CUMMING | GA | | 09/30/2024 | 7.625 | 487,031 | | 600,000 |
| 100169676 | CORVALLIS | OR | | 09/30/2024 | 7.500 | 320,478 | | 458,000 |
| 100169677 | NORCROSS | GA | | 09/30/2024 | 7.875 | 240,722 | | 328,000 |
| 100169678 | MINNEOLA | FL | | 09/30/2024 | 7.500 | 428,249 | | 524,000 |
| 100169679 | COMPTON | CA | | 09/30/2024 | 7.625 | 279,206 | | 535,000 |
| 100169680 | NORCROSS | GA | | 09/30/2024 | 7.875 | 238,293 | | 325,000 |
| 100169681 | GARLAND | TX | | 09/30/2024 | 7.375 | 209,316 | | 289,000 |
| 100169682 | WINDERMERE | FL | | 09/30/2024 | 7.875 | 365,323 | | 440,000 |
| 100169683 | WARREN | NJ | | 09/30/2024 | 7.990 | 446,134 | | 612,000 |
| 100169684 | NEW YORK | NY | | 09/30/2024 | 7.500 | 451,042 | | 580,000 |
| 100169685 | CASTLE PINES | CO | | 09/30/2024 | 7.500 | 430,314 | | 570,000 |
| 100169686 | STOCKTON | CA | | 09/30/2024 | 7.875 | 362,621 | | 440,000 |
| 100169687 | COLUMBIA | MD | | 09/30/2024 | 7.500 | 241,850 | | 315,500 |
| 100169688 | NORWALK | CA | | 09/30/2024 | 6.875 | 308,027 | | 749,000 |
| 100169689 | PISCATAWAY | NJ | | 09/30/2024 | 7.375 | 256,758 | | 332,000 |
| 100169690 | NORTH BRUNSWICK | NJ | | 09/30/2024 | 7.375 | 217,264 | | 280,000 |
| 100169691 | BRADENTON | FL | | 09/30/2024 | 7.875 | 304,844 | | 390,000 |
| 100169692 | LAS VEGAS | NV | | 09/30/2024 | 7.375 | 722,410 | | 1,000,000 |
| 100169693 | PANAMA CITY BEACH | FL | | 09/30/2024 | 7.625 | 483,286 | | 627,000 |
| 100169694 | FREDERICKSBURG | TX | | 09/30/2024 | 7.500 | 436,798 | | 570,000 |
| 100169695 | KISSIMMEE | FL | | 09/30/2024 | 7.990 | 252,484 | | 330,000 |
| 100169696 | JACKSONVILLE | FL | | 09/30/2024 | 7.625 | 252,647 | | 313,000 |
| 100169697 | MARYVILLE | TN | | 09/30/2024 | 7.625 | 283,058 | | 345,000 |
| 100169698 | HACIENDA HEIGHTS | CA | | 09/30/2024 | 7.375 | 779,740 | | 1,205,000 |
| 100169699 | NEWNAN | GA | | 09/30/2024 | 7.250 | 233,164 | | 275,000 |
| 100169700 | CATHEDRAL CITY | CA | | 09/30/2024 | 7.990 | 333,415 | | 410,000 |
| 100169701 | PHOENIX | AZ | | 09/30/2024 | 7.875 | 239,938 | | 313,000 |
| 100169702 | PALESTINE | TX | | 09/30/2024 | 7.990 | 330,728 | | 425,000 |
| 100169703 | YONKERS | NY | | 09/30/2024 | 6.990 | 553,612 | | 780,000 |
| 100169704 | SALT LAKE CITY | UT | | 09/30/2024 | 7.500 | 662,714 | | 890,000 |
| 100169705 | ROY | UT | | 09/30/2024 | 7.625 | 320,733 | | 417,000 |
| 100169706 | RIVER FALLS | WI | | 09/30/2024 | 8.375 | 401,686 | | 520,000 |
| 100169707 | PEABODY | MA | | 09/30/2024 | 8.250 | 499,947 | | 662,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169708 | NORTH HIGHLANDS | CA | | 09/30/2024 | 7.125 | 383,127 | | 520,000 |
| 100169709 | SEATTLE | WA | | 09/30/2024 | 8.125 | 384,931 | | 500,000 |
| 100169710 | MURRIETA | CA | | 09/30/2024 | 7.625 | 413,770 | | 542,000 |
| 100169711 | MADISON HEIGHTS | MI | | 09/30/2024 | 7.500 | 209,478 | | 288,000 |
| 100169712 | ANN ARBOR | MI | | 09/30/2024 | 7.375 | 445,715 | | 585,000 |
| 100169713 | DAYTONA BEACH | FL | | 09/30/2024 | 6.750 | 353,583 | | 480,000 |
| 100169714 | STERLING HEIGHTS | MI | | 09/30/2024 | 7.500 | 264,315 | | 342,000 |
| 100169715 | EDGEWATER | FL | | 09/30/2024 | 6.875 | 472,196 | | 585,000 |
| 100169716 | BOULDER | CO | | 09/30/2024 | 7.990 | 327,120 | | 420,000 |
| 100169717 | PATTERSON | NY | | 09/30/2024 | 6.990 | 256,877 | | 389,000 |
| 100169718 | PHOENIX | AZ | | 09/30/2024 | 5.990 | 662,818 | | 945,000 |
| 100169719 | PHILADELPHIA | PA | | 09/30/2024 | 7.625 | 233,487 | | 345,000 |
| 100169720 | CAMARILLO | CA | | 09/30/2024 | 7.375 | 545,618 | | 730,000 |
| 100169721 | QUEEN CREEK | AZ | | 09/30/2024 | 8.250 | 717,640 | | 930,000 |
| 100169722 | HOBE SOUND | FL | | 09/30/2024 | 7.375 | 295,358 | | 382,000 |
| 100169723 | ROCKWALL | TX | | 09/30/2024 | 7.625 | 293,847 | | 390,000 |
| 100169724 | PHILADELPHIA | PA | | 09/30/2024 | 6.990 | 260,606 | | 365,000 |
| 100169725 | DAVIS | CA | | 09/30/2024 | 7.990 | 646,761 | | 850,000 |
| 100169726 | AVON | NC | | 09/30/2024 | 7.500 | 400,570 | | 520,000 |
| 100169727 | CLAWSON | MI | | 09/30/2024 | 6.990 | 270,144 | | 372,000 |
| 100169728 | COVINGTON | GA | | 09/30/2024 | 6.625 | 248,984 | | 339,000 |
| 100169729 | ATLANTA | GA | | 09/30/2024 | 6.990 | 277,472 | | 400,000 |
| 100169730 | STOCKTON | CA | | 09/30/2024 | 7.625 | 300,348 | | 390,000 |
| 100169731 | ROSEVILLE | CA | | 09/30/2024 | 7.500 | 437,316 | | 610,500 |
| 100169732 | DURHAM | NC | | 09/30/2024 | 6.990 | 255,396 | | 333,000 |
| 100169733 | LINCOLN | CA | | 09/30/2024 | 7.500 | 385,828 | | 545,000 |
| 100169734 | IRVING | TX | | 09/30/2024 | 7.125 | 408,627 | | 534,000 |
| 100169735 | PERRIS | CA | | 09/30/2024 | 7.500 | 433,266 | | 599,000 |
| 100169736 | SAN BERNARDINO | CA | | 09/30/2024 | 7.375 | 316,687 | | 425,000 |
| 100169737 | SPARTA | NJ | | 09/30/2024 | 7.375 | 227,144 | | 295,000 |
| 100169738 | CONCORD | CA | | 09/30/2024 | 7.625 | 583,371 | | 817,500 |
| 100169739 | HAYWARD | CA | | 09/30/2024 | 8.250 | 789,441 | | 1,175,000 |
| 100169740 | FORT WALTON BEACH | FL | | 09/30/2024 | 5.990 | 235,956 | | 329,000 |
| 100169741 | CHARLOTTE | NC | | 09/30/2024 | 7.125 | 364,283 | | 475,000 |
| 100169742 | PITTSBURG | CA | | 09/30/2024 | 7.500 | 507,238 | | 670,000 |
| 100169743 | TANNERSVILLE | PA | | 09/30/2024 | 7.875 | 244,929 | | 320,000 |
| 100169744 | VISTA | CA | | 09/30/2024 | 6.990 | 664,368 | | 875,000 |
| 100169745 | NEW PORT RICHEY | FL | | 09/30/2024 | 7.500 | 252,161 | | 322,000 |
| 100169746 | VALRICO | FL | | 09/30/2024 | 7.125 | 292,014 | | 361,000 |
| 100169747 | ANDERSON | NJ | | 09/30/2024 | 8.375 | 461,053 | | 615,000 |
| 100169748 | OCALA | FL | | 09/30/2024 | 7.375 | 217,503 | | 280,000 |
| 100169749 | SAN DIEGO | CA | | 09/30/2024 | 7.500 | 429,008 | | 565,000 |
| 100169750 | PRINCETON | GB | | 09/30/2024 | 7.375 | 329,032 | | 435,000 |
| 100169751 | PEORIA | GB | | 09/30/2024 | 7.500 | 505,336 | | 670,000 |
| 100169752 | PORT JEFFERSON | GB | | 09/30/2024 | 7.500 | 470,566 | | 610,000 |
| 100169753 | MESA | GB | | 09/30/2024 | 6.625 | 268,967 | | 430,000 |
| 100169754 | AHWAHNEE | CA | | 09/30/2024 | 7.500 | 383,862 | | 470,000 |
| 100169755 | LAWRENCEVILLE | GA | | 09/30/2024 | 6.990 | 296,829 | | 395,000 |
| 100169756 | LIBERTY LAKE | WA | | 09/30/2024 | 6.990 | 246,180 | | 319,000 |
| 100169757 | CONCORD | NC | | 09/30/2024 | 6.990 | 269,823 | | 352,000 |
| 100169758 | HOUSTON | TX | | 09/30/2024 | 6.625 | 224,053 | | 308,000 |
| 100169759 | LYONS | GA | | 09/30/2024 | 7.990 | 217,521 | | 290,000 |
| 100169760 | DRACUT | MA | | 09/30/2024 | 7.625 | 232,877 | | 325,000 |
| 100169761 | SONORA | CA | | 09/30/2024 | 6.990 | 214,941 | | 293,000 |
| 100169762 | CLEARLAKE | CA | | 09/30/2024 | 6.500 | 215,135 | | 275,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169763 | CAPE CORAL | FL | | 09/30/2024 | 7.990 | 507,616 | | 705,000 |
| 100169764 | FULLERTON | CA | | 09/30/2024 | 6.990 | 652,938 | | 860,000 |
| 100169765 | GARFIELD | NJ | | 09/30/2024 | 7.500 | 430,344 | | 615,000 |
| 100169766 | SIMPSONVILLE | SC | | 09/30/2024 | 7.500 | 367,519 | | 512,000 |
| 100169767 | MESA | AZ | | 09/30/2024 | 6.750 | 216,854 | | 285,000 |
| 100169768 | GRAND RAPIDS | MI | | 09/30/2024 | 7.875 | 212,279 | | 267,000 |
| 100169769 | LAWRENCEVILLE | GA | | 09/30/2024 | 6.990 | 267,172 | | 365,000 |
| 100169770 | GLENDALE | AZ | | 09/30/2024 | 7.625 | 419,466 | | 545,000 |
| 100169771 | LAKE MARY | FL | | 09/30/2024 | 7.625 | 414,220 | | 540,000 |
| 100169772 | MORENO VALLEY | CA | | 09/30/2024 | 7.875 | 459,488 | | 600,000 |
| 100169773 | ELLABELL | GA | | 09/30/2024 | 7.500 | 259,472 | | 338,000 |
| 100169774 | JACKSONVILLE | NC | | 09/30/2024 | 7.625 | 223,130 | | 251,000 |
| 100169775 | YUBA CITY | CA | | 09/30/2024 | 7.625 | 296,963 | | 382,000 |
| 100169776 | ANN ARBOR | MI | | 09/30/2024 | 7.250 | 251,553 | | 330,000 |
| 100169777 | BOYNTON BEACH | FL | | 09/30/2024 | 6.500 | 518,407 | | 648,000 |
| 100169778 | LARGO | FL | | 09/30/2024 | 7.625 | 415,297 | | 530,000 |
| 100169779 | REDMOND | WA | | 09/30/2024 | 6.990 | 733,739 | | 965,000 |
| 100169780 | LOCUST GROVE | VA | | 09/30/2024 | 7.500 | 288,936 | | 375,000 |
| 100169781 | WOODBRIDGE | VA | | 09/30/2024 | 7.875 | 340,500 | | 437,000 |
| 100169782 | RIO RANCHO | NM | | 09/30/2024 | 6.990 | 405,410 | | 545,000 |
| 100169783 | WEST CHESTER | PA | | 09/30/2024 | 7.500 | 447,903 | | 550,000 |
| 100169784 | HAYWARD | CA | | 09/30/2024 | 7.375 | 718,904 | | 950,000 |
| 100169785 | ROME | GA | | 09/30/2024 | 6.875 | 237,516 | | 326,000 |
| 100169786 | HAYWARD | CA | | 09/30/2024 | 6.990 | 689,266 | | 900,000 |
| 100169787 | ANNA | TX | | 09/30/2024 | 7.375 | 346,228 | | 475,000 |
| 100169788 | CLEARWATER | FL | | 09/30/2024 | 7.500 | 656,420 | | 860,000 |
| 100169789 | LOGANVILLE | GA | | 09/30/2024 | 7.500 | 272,288 | | 375,000 |
| 100169790 | PENSACOLA | FL | | 09/30/2024 | 6.875 | 208,797 | | 280,000 |
| 100169791 | GAINESVILLE | GA | | 09/30/2024 | 7.375 | 265,470 | | 344,000 |
| 100169792 | SACRAMENTO | CA | | 09/30/2024 | 7.375 | 473,760 | | 625,000 |
| 100169793 | GILBERT | AZ | | 09/30/2024 | 7.375 | 413,852 | | 543,000 |
| 100169794 | BURLESON | TX | | 09/30/2024 | 7.500 | 271,849 | | 345,000 |
| 100169795 | SACRAMENTO | CA | | 09/30/2024 | 6.500 | 205,414 | | 305,000 |
| 100169796 | MESA | AZ | | 09/30/2024 | 6.990 | 357,659 | | 475,000 |
| 100169797 | DUBLIN | CA | | 09/30/2024 | 7.500 | 787,694 | | 1,205,000 |
| 100169798 | CASA GRANDE | AZ | | 09/30/2024 | 7.375 | 270,458 | | 351,700 |
| 100169799 | NORTH OGDEN | UT | | 09/30/2024 | 7.990 | 673,889 | | 915,000 |
| 100169800 | PHOENIX | AZ | | 09/30/2024 | 7.375 | 330,868 | | 379,000 |
| 100169801 | HOLLYWOOD | FL | | 09/30/2024 | 7.990 | 615,863 | | 1,000,000 |
| 100169802 | MERRITT ISLAND | FL | | 09/30/2024 | 6.990 | 231,682 | | 332,000 |
| 100169803 | SUGAR LAND | TX | | 09/30/2024 | 7.990 | 442,111 | | 545,000 |
| 100169804 | DULUTH | GA | | 09/30/2024 | 7.375 | 291,516 | | 378,000 |
| 100169805 | DUBLIN | OH | | 09/30/2024 | 7.990 | 300,966 | | 360,000 |
| 100169806 | PEORIA | AZ | | 09/30/2024 | 6.990 | 524,362 | | 735,000 |
| 100169807 | NATIONAL CITY | CA | | 09/30/2024 | 7.375 | 426,597 | | 560,000 |
| 100169808 | WASCO | CA | | 09/30/2024 | 7.990 | 213,433 | | 270,000 |
| 100169809 | SAN MARCOS | CA | | 09/30/2024 | 6.990 | 722,094 | | 1,000,000 |
| 100169810 | FRESNO | CA | | 09/30/2024 | 6.990 | 230,544 | | 300,000 |
| 100169811 | BOWIE | MD | | 09/30/2024 | 7.625 | 362,935 | | 440,000 |
| 100169812 | MERIDIAN | ID | | 09/30/2024 | 7.625 | 464,054 | | 610,000 |
| 100169813 | KANSAS CITY | MO | | 09/30/2024 | 7.625 | 262,692 | | 345,000 |
| 100169814 | DEXTER | MI | | 09/30/2024 | 6.990 | 453,175 | | 565,000 |
| 100169815 | GAINESVILLE | GA | | 09/30/2024 | 6.990 | 247,165 | | 328,000 |
| 100169816 | LAKE FOREST | CA | | 09/30/2024 | 7.375 | 1,029,010 | | 1,450,000 |
| 100169817 | CHICAGO | IL | | 09/30/2024 | 7.500 | 233,615 | | 610,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169818 | ELK GROVE | CA | | 09/30/2024 | 7.500 | 398,141 | | 575,000 |
| 100169819 | EVANS | GA | | 09/30/2024 | 7.875 | 337,798 | | 405,000 |
| 100169820 | NORTHRIDGE | CA | | 09/30/2024 | 7.500 | 675,698 | | 832,500 |
| 100169821 | CUMMING | GA | | 09/30/2024 | 7.125 | 377,154 | | 525,000 |
| 100169822 | REDDING | CA | | 09/30/2024 | 6.625 | 253,735 | | 365,000 |
| 100169823 | SAN PEDRO | CA | | 09/30/2024 | 6.875 | 642,610 | | 900,000 |
| 100169824 | OCALA | FL | | 09/30/2024 | 7.990 | 477,076 | | 638,000 |
| 100169825 | PEORIA | AZ | | 09/30/2024 | 7.990 | 292,254 | | 380,000 |
| 100169826 | ELKRIDGE | MD | | 09/30/2024 | 7.990 | 293,474 | | 376,000 |
| 100169827 | NEW ALBANY | IN | | 09/30/2024 | 6.990 | 261,848 | | 340,000 |
| 100169828 | KISSIMMEE | FL | | 09/30/2024 | 7.375 | 243,297 | | 335,000 |
| 100169829 | OAK ISLAND | NC | | 09/30/2024 | 7.500 | 563,982 | | 654,000 |
| 100169830 | ROSEVILLE | CA | | 09/30/2024 | 7.500 | 455,695 | | 542,000 |
| 100169831 | FRESNO | CA | | 09/30/2024 | 7.375 | 344,036 | | 399,000 |
| 100169832 | CRYSTAL BEACH | TX | | 09/30/2024 | 7.625 | 509,647 | | 584,500 |
| 100169833 | WESTERLY | RI | | 09/30/2024 | 7.625 | 264,796 | | 320,000 |
| 100169834 | CRYSTAL BEACH | TX | | 09/30/2024 | 7.625 | 671,436 | | 795,000 |
| 100169835 | NORCROSS | GA | | 09/30/2024 | 7.500 | 278,515 | | 325,000 |
| 100169836 | MARS | PA | | 09/30/2024 | 7.375 | 211,431 | | 260,000 |
| 100169837 | SALADO | TX | | 09/30/2024 | 7.500 | 384,229 | | 466,600 |
| 100169838 | KNOXVILLE | TN | | 09/30/2024 | 7.625 | 254,771 | | 300,000 |
| 100169839 | SAN ANTONIO | FL | | 09/30/2024 | 7.125 | 255,480 | | 294,000 |
| 100169840 | PANAMA CITY | FL | | 09/30/2024 | 7.250 | 275,792 | | 315,000 |
| 100169841 | HOUSTON | TX | | 09/30/2024 | 6.990 | 214,170 | | 265,000 |
| 100169842 | STOCKTON | CA | | 09/30/2024 | 7.625 | 292,789 | | 340,000 |
| 100169843 | SURFSIDE BEACH | SC | | 09/30/2024 | 7.625 | 595,073 | | 715,000 |
| 100169844 | WILLIS | TX | | 09/30/2024 | 6.990 | 221,835 | | 256,500 |
| 100169845 | BURLESON | TX | | 09/30/2024 | 6.624 | 271,817 | | 320,000 |
| 100169846 | WEST MELBOURNE | FL | | 09/30/2024 | 7.625 | 378,367 | | 434,000 |
| 100169847 | SEVIERVILLE | TN | | 09/30/2024 | 7.500 | 468,302 | | 575,000 |
| 100169848 | BURKEVILLE | TX | | 09/30/2024 | 7.625 | 438,641 | | 500,000 |
| 100169849 | COLORADO SPRINGS | CO | | 09/30/2024 | 7.500 | 364,225 | | 440,000 |
| 100169850 | GATLINBURG | TN | | 09/30/2024 | 8.125 | 597,767 | | 695,000 |
| 100169851 | PIGEON FORGE | TN | | 09/30/2024 | 7.625 | 388,253 | | 445,000 |
| 100169852 | LOS ANGELES | CA | | 09/30/2024 | 7.625 | 532,669 | | 645,000 |
| 100169853 | DAVENPORT | FL | | 09/30/2024 | 7.625 | 275,261 | | 330,000 |
| 100169854 | BENTONVILLE | AR | | 09/30/2024 | 7.000 | 273,788 | | 329,000 |
| 100169855 | ZEPHYRHILLS | FL | | 09/30/2024 | 5.750 | 319,444 | | 395,000 |
| 100169856 | DECATUR | GA | | 09/30/2024 | 7.500 | 487,379 | | 562,000 |
| 100169857 | BLOOMINGTON | IN | | 09/30/2024 | 8.125 | 257,050 | | 295,000 |
| 100169858 | MENIFEE | CA | | 09/30/2024 | 5.750 | 448,815 | | 560,000 |
| 100169859 | COLUMBIA | SC | | 09/30/2024 | 7.990 | 249,378 | | 286,000 |
| 100169860 | KATY | TX | | 09/30/2024 | 7.500 | 245,897 | | 295,000 |
| 100169861 | ZEBULON | NC | | 09/30/2024 | 7.625 | 246,837 | | 285,000 |
| 100169862 | BRYSON CITY | NC | | 09/30/2024 | 7.625 | 383,491 | | 445,000 |
| 100169863 | RIVERVIEW | FL | | 09/30/2024 | 7.625 | 335,468 | | 382,950 |
| 100169864 | AUSTIN | TX | | 09/30/2024 | 7.125 | 275,269 | | 317,000 |
| 100169865 | PLUMERVILLE | AR | | 09/30/2024 | 7.625 | 198,000 | | 235,000 |
| 100169866 | PEARLAND | TX | | 09/30/2024 | 6.999 | 458,734 | | 545,000 |
| 100169867 | LURAY | VA | | 09/30/2024 | 5.750 | 199,517 | | 252,000 |
| 100169868 | COROLLA | NC | | 09/30/2024 | 7.500 | 419,290 | | 480,000 |
| 100169869 | OCALA | FL | | 09/30/2024 | 5.500 | 244,744 | | 320,000 |
| 100169870 | MARCO ISLAND | FL | | 09/30/2024 | 7.375 | 760,206 | | 885,000 |
| 100169871 | MONROE | NC | | 09/30/2024 | 7.625 | 284,011 | | 336,000 |
| 100169872 | BRASELTON | GA | | 09/30/2024 | 6.875 | 177,486 | | 311,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169873 | MERRITT ISLAND | FL | | 09/30/2024 | 7.625 | 238,717 | | 290,000 |
| 323090791 | HEBER CITY | UT | | 07/01/2024 | 9.707 | 1,307,164 | 176,203 | 2,755,200 |
| 323100500 | HEBER CITY | UT | | 09/25/2024 | 9.347 | 255,033 | | 1,806,000 |
| 323100688 | HEBER CITY | UT | | 09/25/2024 | 9.347 | 560,483 | | 1,806,000 |
| 324040007 | BIG BEAR LAKE | CA | | 07/01/2024 | 9.570 | 187,544 | 280,787 | 409,500 |
| 324040103 | HENDERSON | NV | | 07/01/2024 | 9.570 | 288,483 | 390,041 | 1,134,000 |
| 324040139 | WINTER PARK | FL | | 07/01/2024 | 9.570 | 342,622 | 108,000 | 432,600 |
| 324040347 | PORTLAND | OR | | 07/01/2024 | 9.770 | 254,039 | 254,925 | 736,260 |
| 324040714 | WINTER PARK | FL | | 07/01/2024 | 9.270 | 360,000 | | 244,860 |
| 324050046 | WESTLAKE | TX | | 08/20/2024 | 9.810 | 526,431 | | 2,356,200 |
| 324050316 | WESTLAKE | TX | | 09/25/2024 | 9.535 | 455,015 | | 2,415,000 |
| 324050419 | PHOENIX | AZ | | 07/25/2024 | 9.395 | 450,000 | | 252,000 |
| 324050482 | PORTLAND | OR | | 07/25/2024 | 9.620 | 111,408 | 122,550 | 764,400 |
| 324050642 | PHOENIX | AZ | | 07/25/2024 | 9.395 | 581,250 | | 325,500 |
| 324050673 | PHOENIX | AZ | | 07/25/2024 | 9.395 | 450,000 | | 252,000 |
| 324050688 | WESTLAKE | TX | | 09/25/2024 | 9.535 | 458,386 | | 2,423,400 |
| 324050719 | HURRICANE | UT | | 07/25/2024 | 9.545 | 268,448 | 237,280 | 369,600 |
| 324050720 | PHOENIX | AZ | | 07/25/2024 | 9.395 | 581,250 | | 325,500 |
| 324050821 | WESTLAKE | NLD | | 08/20/2024 | 9.810 | 303,401 | | 1,675,800 |
| 324050851 | WESTLAKE | TX | | 08/20/2024 | 9.810 | 316,273 | | 1,512,000 |
| 324050888 | WESTLAKE | GBR | | 08/20/2024 | 9.810 | 278,702 | | 1,499,400 |
| 324050932 | WESTLAKE | GBR | | 08/20/2024 | 9.810 | 436,549 | | 2,683,800 |
| 324060216 | HIDEOUT | GBR | | 08/20/2024 | 9.430 | 592,325 | 153,736 | 1,549,800 |
| 324060468 | HIDEOUT | GBR | | 08/20/2024 | 9.430 | 592,325 | 153,736 | 1,549,800 |
| 324060675 | BAKERSFIELD | GBR | | 08/20/2024 | 9.630 | 1,071,302 | | 2,549,820 |
| 324060686 | SAN DIEGO | GBR | | 09/25/2024 | 9.210 | 2,877,753 | | 2,919,000 |
| 324060794 | BAKERSFIELD | CA | | 08/20/2024 | 9.630 | 1,132,659 | | 2,727,480 |
| 324060805 | HIDEOUT | UT | | 08/20/2024 | 9.430 | 592,325 | 544,051 | 1,549,800 |
| 324060837 | HIDEOUT | UT | | 08/20/2024 | 9.430 | 592,325 | 544,050 | 1,549,800 |
| 324070151 | HOOD RIVER | OR | | 09/25/2024 | 9.335 | 1,868,000 | | 2,520,000 |
| 324070477 | PORTLAND | NLD | | 09/25/2024 | 8.935 | 449,894 | | 1,588,860 |
| 324070579 | LONGBOAT KEY | FL | | 09/25/2024 | 8.915 | 1,428,000 | | 1,470,000 |
| 324070940 | HOOD RIVER | OR | | 09/25/2024 | 9.335 | 700,500 | | 945,000 |
| 324070981 | WHITE SALMON | WA | | 09/25/2024 | 9.340 | 611,226 | | 924,000 |
| 324070999 | MAYFLOWER MNT | UT | | 09/25/2024 | 9.335 | 664,815 | | 1,974,000 |
| 403045311 | Cleveland | OH | | 08/16/2024 | 7.900 | 1,526,299 | | 1,990,500 |
| 403048161 | St. Helens | OR | | 08/16/2024 | 7.330 | 4,454,822 | | 7,202,000 |
| 403048573 | North Miami | FL | | 08/30/2024 | 7.380 | 9,502,721 | | 14,000,000 |
| 3300004688 | SPRING VALLEY | NY | | 07/17/2024 | 9.365 | 595,301 | 265,175 | 1,244,502 |
| 3300004960 | OLD BROOKVILLE | NY | | 07/17/2024 | 9.365 | 634,220 | 47,737 | 1,126,549 |
| 3300005048 | BROOKLYN | NY | | 08/01/2024 | 9.225 | 131,173 | 9,873 | 139,944 |
| 3300005075 | SPRING VALLEY | NY | | 07/17/2024 | 9.445 | 368,973 | 147,638 | 657,237 |
| 3300005111 | SHORT HILLS | NJ | | 07/17/2024 | 9.365 | 459,323 | 34,573 | 649,740 |
| 3300005112 | STAMFORD | CT | | 08/01/2024 | 9.225 | 464,648 | 173,227 | 824,670 |
| 3300005127 | LAKEWOOD | NJ | | 07/17/2024 | 9.365 | 92,211 | 146,591 | 622,251 |
| 3300005156 | GARDEN CITY | NY | | 08/01/2024 | 9.325 | 292,651 | 22,027 | 593,513 |
| 3300005177 | CHATHAM | NJ | | 07/17/2024 | 9.365 | 208,925 | 15,726 | 487,305 |
| 3300005191 | WAINSCOTT | NY | | 08/01/2024 | 9.225 | 324,297 | 308,318 | 1,374,450 |
| 3300005192 | WAINSCOTT | NY | | 08/01/2024 | 9.225 | 324,297 | 308,364 | 1,374,450 |
| 3300005193 | LAWRENCE | NY | | 07/17/2024 | 9.365 | 432,915 | 32,585 | 1,124,550 |
| 3300005196 | JERSEY CITY | NJ | | 08/01/2024 | 9.225 | 145,849 | 10,978 | 142,443 |
| 3300005198 | BROOKLYN | NY | | 09/04/2024 | 9.005 | 986,916 | | 1,624,350 |
| 3300005199 | BROOKLYN | NY | | 08/01/2024 | 9.250 | 822,755 | 61,928 | 1,274,490 |
| 3300005209 | MONROE | NY | | 08/01/2024 | 9.225 | 131,173 | 9,873 | 228,659 |
| 3300005243 | FORT LEE | NJ | | 09/04/2024 | 9.080 | 548,633 | 174,935 | 1,393,193 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3300005254 | CRANFORD | NJ | | 09/04/2024 | 8.930 | 208,275 | | 312,375 |
| 3300005256 | BROOKLYN | NY | | 09/04/2024 | 9.005 | 872,064 | | 1,187,025 |
| 3300005285 | LIVINGSTON | NJ | | 09/04/2024 | 8.880 | 289,014 | | 324,870 |
| 3310070891 | SAN CLEMENTE | CA | | 09/18/2024 | 8.673 | 133,650 | | 270,000 |
| 3310071345 | WAIANAE | HI | | 09/03/2024 | 8.666 | 133,650 | | 176,400 |
| 3310071457 | HOUSTON | TX | | 08/26/2024 | 9.121 | 215,212 | 39,890 | 242,400 |
| 3310071917 | BELLEVUE | WA | | 07/19/2024 | 8.673 | 367,745 | 28,215 | 462,000 |
| 3310073488 | NORTH BERGEN | NJ | | 07/19/2024 | 8.323 | 144,315 | | 108,000 |
| 3310073584 | WESTPORT | CT | | 09/26/2024 | 9.135 | 196,020 | | 444,000 |
| 3310074181 | HOUSTON | TX | | 08/19/2024 | 8.666 | 59,029 | 175,549 | 360,000 |
| 3310074213 | BROOKLYN | NY | | 07/29/2024 | 8.771 | 227,205 | | 147,000 |
| 3310074893 | PEEKSKILL | NY | | 09/10/2024 | 8.141 | 156,965 | | 90,600 |
| 3310075053 | WOODBURY | NY | | 09/10/2024 | 8.141 | 307,395 | | 240,000 |
| 3310075576 | WELLESLEY | MA | | 08/26/2024 | 9.296 | 624,031 | 3,594 | 528,000 |
| 3310075781 | HOUSTON | TX | | 07/29/2024 | 8.666 | 137,120 | 56,207 | 339,120 |
| 3310076753 | SUMMIT | NJ | | 07/19/2024 | 8.666 | 200,475 | | 187,800 |
| 3310076812 | CHATHAM | NJ | | 07/19/2024 | 8.666 | 186,553 | | 228,000 |
| 3310076869 | LOOMIS | CA | | 08/19/2024 | 8.316 | 109,771 | 86,368 | 271,200 |
| 3310076882 | NEW PROVIDENCE | NJ | | 08/26/2024 | 8.666 | 183,769 | | 304,800 |
| 3310077221 | WEST LONG BRANCH | NJ | | 07/19/2024 | 8.666 | 166,855 | 41,461 | 324,000 |
| 3310077878 | SAN FRANCISCO | CA | | 07/19/2024 | 8.323 | 454,410 | 20,612 | 306,000 |
| 3310078094 | LINDEN | NJ | | 08/26/2024 | 8.323 | 145,010 | | 87,000 |
| 3310078249 | SHORT HILLS | NJ | | 09/10/2024 | 8.666 | 400,950 | | 438,000 |
| 3310078457 | RIDGEFIELD | CT | | 09/26/2024 | 8.771 | 226,463 | | 162,000 |
| 3310078767 | SHORT HILLS | NJ | | 09/26/2024 | 8.666 | 339,694 | | 471,600 |
| 3310079106 | THE BRONX | NY | | 09/03/2024 | 8.302 | 139,263 | | 107,400 |
| 3310079323 | LIVINGSTON | NJ | | 08/19/2024 | 8.666 | 222,750 | | 260,400 |
| 3310079515 | BOERNE | TX | | 08/19/2024 | 9.702 | 27,093 | 117,018 | 276,000 |
| 3310079642 | MONTCLAIR | NJ | | 08/26/2024 | 9.016 | 213,840 | 5,729 | 145,200 |
| 3310079780 | BROOKLYN | NY | | 08/19/2024 | 8.820 | 308,880 | | 600,000 |
| 3310079808 | GREENLAWN | NY | | 08/26/2024 | 8.771 | 172,676 | 19,379 | 141,600 |
| 3310079817 | MASSAPEQUA | NY | | 08/26/2024 | 8.435 | 139,531 | | 94,800 |
| 3310080336 | RANCHO MIRAGE | CA | | 08/26/2024 | 8.673 | 403,804 | 8,873 | 426,000 |
| 3310080359 | LIVINGSTON | NJ | | 08/19/2024 | 8.666 | 139,219 | | 208,200 |
| 3310080396 | LIVINGSTON | NJ | | 08/19/2024 | 8.666 | 138,328 | | 208,200 |
| 3310080563 | LOS ANGELES | CA | | 09/18/2024 | 8.428 | 328,185 | | 324,000 |
| 3310080643 | LOS ANGELES | CA | | 09/26/2024 | 8.498 | 323,882 | | 507,600 |
| 3310080680 | JACKSON | NJ | | 09/26/2024 | 9.016 | 240,570 | | 169,800 |
| 3310080752 | RANCHO CUCAMONGA | CA | | 08/19/2024 | 7.940 | 191,654 | | 120,000 |
| 3310080842 | SOUTH ORANGE | NJ | | 08/19/2024 | 9.051 | 147,015 | 17,501 | 144,000 |
| 3310080849 | RANCHO MIRAGE | CA | | 09/18/2024 | 8.736 | 168,696 | | 192,000 |
| 3310080901 | BRONX | NY | | 09/03/2024 | 8.771 | 247,253 | 12,942 | 174,000 |
| 3310080958 | LIVINGSTON | NJ | | 08/19/2024 | 8.666 | 213,840 | | 246,000 |
| 3310081026 | HEMPSTEAD | NY | | 08/26/2024 | 8.771 | 146,614 | | 105,360 |
| 3310081051 | TENAFLY | NJ | | 09/18/2024 | 8.771 | 203,148 | | 171,240 |
| 3310081105 | BRONX | NY | | 09/03/2024 | 8.771 | 173,745 | | 102,000 |
| 3310081153 | BROOKLYN | NY | | 09/26/2024 | 8.771 | 265,073 | | 239,400 |
| 3310081177 | COMPTON | CA | | 08/26/2024 | 8.841 | 143,006 | 19,305 | 87,720 |
| 3310081521 | SOUTHAMPTON | NY | | 09/03/2024 | 8.771 | 211,167 | | 135,240 |
| 3310081560 | JAMAICA | NY | | 08/26/2024 | 8.148 | 133,650 | | 91,200 |
| 3310081742 | SOMERVILLE | NJ | | 08/26/2024 | 8.141 | 163,721 | | 100,800 |
| 3310081829 | ST. PETERSBURG | FL | | 08/26/2024 | 8.771 | 145,872 | 16,528 | 114,000 |
| 3310081981 | BROOKLYN | NY | | 08/19/2024 | 8.925 | 483,516 | | 330,000 |
| 3310082089 | NYACK | NY | | 09/18/2024 | 8.141 | 161,249 | | 126,000 |
| 3310082125 | CAPE MAY COURT HOUSE | NJ | | 09/03/2024 | 8.323 | 143,006 | 17,297 | 100,200 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310082223 | PALM SPRINGS | CA | | 09/18/2024 | 7.690 | 186,516 | | 156,000 |
| 3310082331 | THE BRONX | NY | | 09/18/2024 | 9.002 | 173,745 | | 114,000 |
| 3310082354 | GREENWICH | CT | | 08/26/2024 | 8.771 | 353,430 | 853 | 261,000 |
| 3310082365 | PANAMA CITY BEACH | FL | | 09/26/2024 | 9.016 | 151,218 | | 103,200 |
| 3310082506 | CORPUS CHRISTI | TX | | 08/26/2024 | 8.771 | 133,650 | 24,685 | 103,440 |
| 3310082583 | WASHINGTON | DC | | 09/18/2024 | 8.323 | 157,707 | | 102,000 |
| 3310082694 | DOWNEY | CA | | 09/26/2024 | 8.428 | 212,652 | | 136,200 |
| 3310082880 | BAY SHORE | NY | | 09/03/2024 | 8.925 | 256,460 | | 207,240 |
| 3310083173 | HOLLYWOOD | FL | | 09/03/2024 | 8.498 | 149,661 | 6,683 | 98,280 |
| 3310083256 | MIAMI | FL | | 09/10/2024 | 8.323 | 192,456 | | 132,000 |
| 3310083342 | SUMMIT | NJ | | 09/18/2024 | 8.666 | 165,949 | | 198,000 |
| 3310083344 | LIVINGSTON | NJ | | 09/18/2024 | 8.666 | 144,788 | | 211,200 |
| 3310083354 | LOS ANGELES | CA | | 09/18/2024 | 8.428 | 395,084 | | 315,000 |
| 3310083609 | EDISON | GBR | | 09/18/2024 | 9.296 | 156,074 | | 197,040 |
| 3310083739 | BROOKLYN | NY | | 09/26/2024 | 8.148 | 223,270 | | 252,000 |
| 3310083852 | BROOKLYN | GBR | | 09/18/2024 | 8.771 | 149,688 | | 98,400 |
| 3310084027 | LEVITTOWN | GBR | | 09/18/2024 | 8.771 | 136,620 | | 92,400 |
| 3310084029 | LIVINGSTON | NJ | | 09/18/2024 | 8.666 | 167,063 | | 254,400 |
| 3310084464 | BALDWIN | NY | | 09/10/2024 | 8.771 | 153,698 | | 92,400 |
| 3340063545 | BAY SHORE | NY | | 08/19/2024 | 9.271 | 199,584 | 35,145 | 407,200 |
| 3340067937 | MOUNT VERNON | NY | | 07/19/2024 | 9.475 | 191,998 | 11,157 | 998,400 |
| 3340072026 | NASHVILLE | TN | | 08/19/2024 | 9.170 | 215,558 | 146,431 | 864,000 |
| 3340072372 | LUCERNE VALLEY | CA | | 07/19/2024 | 9.290 | 218,790 | | 512,000 |
| 3340074238 | BURLINGTON | NJ | | 08/26/2024 | 9.396 | 205,128 | | 464,000 |
| 3340074244 | SKANEATELES | NY | | 07/19/2024 | 9.618 | 1,081,603 | 324,752 | 3,272,000 |
| 3340074771 | QUEENS | NY | | 08/26/2024 | 8.725 | 388,080 | | 835,200 |
| 3340075136 | LINCOLN | CA | | 07/29/2024 | 9.053 | 127,991 | 130,334 | 620,000 |
| 3340075613 | HEBRON | CT | | 08/19/2024 | 9.705 | 104,878 | 76,511 | 570,400 |
| 3340075722 | OAK PARK | IL | | 07/19/2024 | 9.771 | 249,480 | | 727,200 |
| 3340075728 | RALEIGH | NC | | 07/19/2024 | 9.985 | 269,280 | 153,411 | 1,236,000 |
| 3340076406 | CENTRAL ISLIP | NY | | 08/26/2024 | 9.271 | 320,760 | 5,847 | 485,200 |
| 3340076454 | LIVINGSTON | NJ | | 07/19/2024 | 9.314 | 365,310 | | 1,392,000 |
| 3340076562 | LEHIGH ACRES | FL | | 07/19/2024 | 9.855 | 111,073 | 164,324 | 432,000 |
| 3340076566 | BRENTWOOD | NY | | 09/18/2024 | 8.834 | 317,196 | | 458,400 |
| 3340076674 | LAKEWOOD | NJ | | 08/19/2024 | 9.307 | 279,893 | | 1,520,000 |
| 3340076735 | LIVINGSTON | NJ | | 07/19/2024 | 9.314 | 392,040 | | 1,376,000 |
| 3340076815 | WESTFIELD | NJ | | 07/19/2024 | 9.314 | 507,870 | | 1,336,000 |
| 3340077026 | BROOKLYN | NY | | 09/18/2024 | 9.125 | 933,768 | | 1,800,000 |
| 3340077171 | KELSO | WA | | 08/19/2024 | 9.176 | 382,140 | 31,284 | 1,848,000 |
| 3340077428 | MOUNT PLEASANT | SC | | 07/19/2024 | 9.855 | 564,606 | | 2,960,000 |
| 3340077523 | YONKERS | NY | | 09/18/2024 | 9.125 | 286,545 | 40,590 | 544,000 |
| 3340077698 | LAFAYETTE HILL | PA | | 08/19/2024 | 9.170 | 367,488 | 22,057 | 624,000 |
| 3340077718 | LAWRENCE | NY | | 07/19/2024 | 9.908 | 792,000 | | 3,600,000 |
| 3340077726 | BELLAIRE | TX | | 07/19/2024 | 9.469 | 262,180 | 45,210 | 1,200,000 |
| 3340077732 | KNOXVILLE | TN | | 07/19/2024 | 9.718 | 164,762 | 53,957 | 340,000 |
| 3340077862 | SAG HARBOR | NY | | 08/26/2024 | 9.403 | 270,864 | | 2,911,600 |
| 3340077972 | ST. PETERSBURG | FL | | 07/19/2024 | 10.033 | 666,131 | | 2,880,000 |
| 3340078081 | LOS ANGELES | CA | | 07/29/2024 | 9.190 | 1,089,000 | | 3,992,000 |
| 3340078098 | LAKEWOOD | NJ | | 08/19/2024 | 9.325 | 344,502 | 51,385 | 2,160,000 |
| 3340078317 | FRAMINGHAM | MA | | 07/29/2024 | 8.930 | 207,900 | | 460,000 |
| 3340078366 | PALM COAST | FL | | 07/29/2024 | 9.208 | 46,441 | 150,082 | 380,000 |
| 3340078368 | PALM COAST | FL | | 07/29/2024 | 9.208 | 88,176 | 137,459 | 350,400 |
| 3340078372 | NORTH PORT | FL | | 07/29/2024 | 9.208 | 131,840 | 44,818 | 309,600 |
| 3340078375 | NORTH PORT | FL | | 07/29/2024 | 9.208 | 103,557 | 83,339 | 288,000 |
| 3340078379 | CAPE CORAL | FL | | 07/29/2024 | 9.208 | 163,609 | 65,484 | 360,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340078384 | CAPE CORAL | FL | | 08/19/2024 | 9.028 | 125,060 | 75,459 | 312,000 |
| 3340078385 | NORTH PORT | FL | | 07/29/2024 | 9.208 | 121,562 | 74,968 | 312,000 |
| 3340078386 | PALM BAY | FL | | 07/29/2024 | 9.208 | | 187,589 | 295,200 |
| 3340078389 | PALM BAY | FL | | 07/29/2024 | 9.208 | 171,347 | 21,030 | 277,600 |
| 3340078390 | NORTH PORT | FL | | 07/29/2024 | 9.208 | | 213,372 | 319,200 |
| 3340078497 | LINCOLN | CA | | 07/29/2024 | 9.053 | 275,616 | 205,682 | 1,680,000 |
| 3340078628 | GREENWOOD LAKE | NY | | 08/26/2024 | 8.725 | 213,840 | 31,514 | 520,000 |
| 3340078641 | FERNDALE | MI | | 07/19/2024 | 9.718 | 95,275 | 78,105 | 428,800 |
| 3340078668 | ATLANTA | GA | | 07/19/2024 | 9.718 | 237,600 | 194,117 | 960,000 |
| 3340078739 | WARNER ROBINS | GA | | 07/19/2024 | 9.314 | 232,848 | | 336,000 |
| 3340078878 | FAIRVIEW | NC | | 07/29/2024 | 9.754 | 224,083 | 73,593 | 673,600 |
| 3340078913 | BROOKLYN | NY | | 07/29/2024 | 9.445 | 364,874 | | 740,000 |
| 3340078938 | AMITYVILLE | NY | | 07/19/2024 | 9.261 | 374,220 | 19,404 | 568,000 |
| 3340078977 | HOUSTON | TX | | 08/26/2024 | 9.705 | 613,008 | 98,964 | 2,745,600 |
| 3340079045 | MONROE | NY | | 08/19/2024 | 9.170 | 2,414,630 | 143,833 | 10,660,000 |
| 3340079103 | SEDONA | AZ | | 08/19/2024 | 9.265 | 1,306,800 | 63,241 | 2,480,000 |
| 3340079120 | SPRINGFIELD GARDENS | NY | | 07/29/2024 | 9.445 | 463,320 | 39,362 | 900,000 |
| 3340079131 | PALM COAST | FL | | 07/29/2024 | 9.208 | 131,376 | 102,027 | 336,800 |
| 3340079136 | NORTH PORT | FL | | 07/29/2024 | 9.208 | 117,286 | 58,370 | 312,000 |
| 3340079272 | COMMACK | NY | | 08/26/2024 | 8.725 | 478,368 | 75,240 | 948,800 |
| 3340079293 | DALLAS | TX | | 07/29/2024 | 9.885 | 88,690 | 118,610 | 497,600 |
| 3340079401 | LIVINGSTON | NJ | | 08/19/2024 | 9.170 | 492,624 | | 1,408,000 |
| 3340079444 | CORPUS CHRISTI | TX | | 08/26/2024 | 8.731 | 339,023 | | 682,400 |
| 3340079486 | JEFFERSON | GA | | 07/19/2024 | 10.092 | 226,812 | 86,279 | 625,600 |
| 3340079571 | EAST ISLIP | NY | | 07/19/2024 | 9.118 | 331,987 | | 640,000 |
| 3340079589 | TAMPA | FL | | 07/19/2024 | 9.415 | 160,380 | 26,136 | 308,000 |
| 3340079595 | VALLEY STREAM | NY | | 07/19/2024 | 9.261 | 369,669 | 8,431 | 545,600 |
| 3340079850 | HAMPTON BAYS | NY | | 07/19/2024 | 9.421 | 341,788 | | 720,000 |
| 3340079986 | BELLEVUE | WA | | 09/03/2024 | 10.210 | 158,400 | 50,525 | 2,960,000 |
| 3340080125 | LIVINGSTON | NJ | | 08/26/2024 | 9.170 | 588,060 | | 1,584,000 |
| 3340080181 | CENTER MORICHES | NY | | 07/29/2024 | 9.445 | 377,784 | 2,376 | 592,000 |
| 3340080294 | FLORHAM PARK | NJ | | 08/19/2024 | 9.170 | 605,880 | | 1,816,000 |
| 3340080328 | MESQUITE | TX | | 08/26/2024 | 9.028 | 216,335 | | 367,200 |
| 3340080354 | LIVINGSTON | NJ | | 08/19/2024 | 9.170 | 460,350 | | 1,388,000 |
| 3340080427 | MAYWOOD | NJ | | 08/26/2024 | 9.170 | 306,504 | 11,088 | 473,600 |
| 3340080459 | EAST ORANGE | NJ | | 08/26/2024 | 9.265 | 306,504 | | 526,400 |
| 3340080716 | NEW KENSINGTON | PA | | 07/29/2024 | 9.653 | | 63,202 | 91,200 |
| 3340080732 | HIGH POINT | NC | | 08/19/2024 | 9.473 | 171,072 | | 324,800 |
| 3340080923 | LAKEWOOD | NJ | | 08/19/2024 | 9.307 | 605,880 | 205,977 | 2,064,000 |
| 3340080945 | WAXHAW | NC | | 08/19/2024 | 9.325 | 73,894 | 106,067 | 680,000 |
| 3340080946 | WAXHAW | NC | | 08/19/2024 | 9.325 | 73,894 | 46,818 | 660,000 |
| 3340080948 | JERSEY CITY | NJ | | 08/26/2024 | 8.879 | 338,976 | | 856,000 |
| 3340081073 | BELLEROSE | NY | | 08/26/2024 | 9.265 | 431,244 | | 670,400 |
| 3340081375 | SELDEN | NY | | 08/26/2024 | 9.117 | 241,402 | | 470,400 |
| 3340081413 | JERSEY CITY | NJ | | 08/26/2024 | 9.170 | 349,272 | | 560,000 |
| 3340081425 | CHARLOTTE | NC | | 09/10/2024 | 8.888 | 336,600 | | 2,495,808 |
| 3340081444 | NEWTOWN | CT | | 08/26/2024 | 9.128 | 332,442 | | 664,000 |
| 3340081477 | MONROE | NY | | 08/26/2024 | 9.170 | 379,305 | 167,646 | 2,976,000 |
| 3340081486 | AMITYVILLE | NY | | 08/26/2024 | 9.265 | 292,248 | | 480,000 |
| 3340081542 | CHICAGO | IL | | 08/19/2024 | 9.028 | 174,359 | 23,057 | 400,000 |
| 3340081546 | HUNTINGTON STATION | NY | | 08/19/2024 | 8.968 | 225,958 | | 556,800 |
| 3340081562 | WALLINGFORD | CT | | 08/19/2024 | 9.265 | 175,032 | | 320,000 |
| 3340081613 | LONG BEACH | CA | | 08/26/2024 | 8.962 | 376,992 | 33,858 | 700,000 |
| 3340081657 | LYNBROOK | NY | | 08/26/2024 | 9.028 | 396,000 | | 600,000 |
| 3340081761 | BERLIN | CT | | 09/18/2024 | 9.030 | 199,584 | 9,346 | 512,801 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340081795 | STATEN ISLAND | NY | | 09/18/2024 | 9.333 | 452,806 | | 880,000 |
| 3340081895 | BURBANK | CA | | 08/19/2024 | 8.968 | 875,160 | | 1,332,000 |
| 3340081902 | CHICAGO | IL | | 09/03/2024 | 8.879 | 683,296 | | 1,096,000 |
| 3340081910 | CHICAGO | IL | | 09/03/2024 | 8.879 | 228,690 | | 956,000 |
| 3340081954 | CENTRAL ISLIP | NY | | 09/18/2024 | 9.125 | 210,038 | | 376,800 |
| 3340081999 | MONROE | NY | | 09/03/2024 | 9.170 | 574,200 | 37,699 | 5,120,000 |
| 3340082064 | COPIAGUE | NY | | 08/26/2024 | 9.117 | 297,792 | | 520,000 |
| 3340082065 | NEWARK | NJ | | 08/26/2024 | 9.128 | 354,816 | 7,920 | 680,000 |
| 3340082140 | ABINGTON | MA | | 08/26/2024 | 8.879 | 438,966 | | 591,200 |
| 3340082179 | LIGHTHOUSE POINT | FL | | 08/26/2024 | 9.265 | 609,444 | | 1,500,000 |
| 3340082211 | LIVINGSTON | NJ | | 08/26/2024 | 9.170 | 490,050 | | 1,320,000 |
| 3340082219 | FAIRFIELD | CT | | 09/03/2024 | 9.123 | 267,260 | 11,088 | 660,000 |
| 3340082221 | SHORT HILLS | NJ | | 09/03/2024 | 9.170 | 867,240 | | 2,520,000 |
| 3340082226 | LIVINGSTON | NJ | | 08/26/2024 | 9.170 | 436,590 | | 1,408,000 |
| 3340082261 | WESTHAMPTON BEACH | NY | | 09/26/2024 | 9.125 | 792,007 | | 5,800,000 |
| 3340082296 | LINDENHURST | NY | | 09/18/2024 | 9.333 | 297,000 | | 556,800 |
| 3340082307 | NEPTUNE | NJ | | 09/18/2024 | 8.585 | 228,096 | | 396,000 |
| 3340082341 | TEANECK | NJ | | 09/10/2024 | 9.125 | 285,120 | | 932,000 |
| 3340082370 | LAGUNA BEACH | CA | | 09/03/2024 | 9.022 | 1,413,720 | | 3,040,000 |
| 3340082412 | LOS ANGELES | CA | | 08/26/2024 | 8.962 | 748,440 | | 1,080,000 |
| 3340082508 | BELLMORE | NY | | 08/26/2024 | 8.731 | 329,868 | | 588,800 |
| 3340082518 | HOFFMAN ESTATES | IL | | 08/26/2024 | 9.265 | 182,160 | | 272,000 |
| 3340082580 | HAVERSTRAW | NY | | 09/03/2024 | 8.725 | 258,179 | 7,920 | 404,000 |
| 3340082668 | SOUTH AMBOY | NJ | | 08/26/2024 | 9.123 | 185,328 | 27,797 | 388,000 |
| 3340082831 | PALM SPRINGS | CA | | 09/18/2024 | 8.828 | 622,710 | | 1,320,000 |
| 3340082875 | SAINT ALBANS | NY | | 09/03/2024 | 9.265 | 228,096 | | 692,000 |
| 3340083087 | SUFFERN | NY | | 09/26/2024 | 9.125 | 192,456 | | 322,400 |
| 3340083119 | POUGHKEEPSIE | NY | | 09/18/2024 | 8.591 | 302,148 | | 440,000 |
| 3340083133 | HUNTINGTON STATION | NY | | 09/03/2024 | 9.443 | 317,948 | | 560,000 |
| 3340083149 | IRVINGTON | NJ | | 09/26/2024 | 8.585 | 197,208 | | 336,000 |
| 3340083175 | LOS ANGELES | CA | | 09/03/2024 | 8.968 | 855,360 | | 1,280,000 |
| 3340083207 | LIVINGSTON | NJ | | 09/03/2024 | 9.170 | 371,250 | | 1,352,000 |
| 3340083232 | PATERSON | NJ | | 09/26/2024 | 9.125 | 249,480 | | 476,800 |
| 3340083242 | WEST ORANGE | NJ | | 09/26/2024 | 8.591 | 623,700 | | 856,000 |
| 3340083253 | THE BRONX | NY | | 08/26/2024 | 9.396 | 496,109 | | 1,060,000 |
| 3340083258 | MIAMI | FL | | 09/10/2024 | 8.739 | 445,500 | | 880,000 |
| 3340083305 | OGDENSBURG | NJ | | 09/26/2024 | 9.333 | 174,359 | | 368,000 |
| 3340083310 | KILLINGLY | CT | | 09/03/2024 | 9.265 | 178,200 | | 280,000 |
| 3340083366 | NEW YORK | NY | | 09/26/2024 | 8.591 | 792,000 | | 2,480,000 |
| 3340083369 | QUEENS | NY | | 09/26/2024 | 9.125 | 360,360 | | 560,000 |
| 3340083422 | ROOSEVELT | NY | | 09/03/2024 | 9.265 | 296,208 | | 528,000 |
| 3340083426 | HICKSVILLE | NY | | 09/10/2024 | 9.125 | 439,560 | | 680,000 |
| 3340083430 | YOUNGSTOWN | OH | | 09/26/2024 | 9.333 | 235,897 | | 340,400 |
| 3340083534 | LOS ANGELES | CA | | 09/18/2024 | 8.591 | 1,683,396 | | 3,040,000 |
| 3340083619 | GARWOOD | NJ | | 09/18/2024 | 9.333 | 303,811 | 9,425 | 564,800 |
| 3340083693 | OAKLAND | CA | | 09/10/2024 | 8.739 | 444,312 | | 960,000 |
| 3340083806 | NORTH CHARLESTON | SC | | 09/18/2024 | 8.888 | 175,824 | | 348,000 |
| 3340083814 | MORTON GROVE | IL | | 09/18/2024 | 9.125 | 213,840 | | 352,000 |
| 3340083882 | LINDEN | NJ | | 09/26/2024 | 8.585 | 286,110 | | 436,000 |
| 3340083908 | NEW PROVIDENCE | NJ | | 09/18/2024 | 9.125 | 522,403 | | 1,020,000 |
| 3340083929 | SEAFORD | NY | | 09/03/2024 | 8.879 | 380,358 | | 640,000 |
| 3340083958 | EAST ORANGE | NJ | | 09/18/2024 | 9.125 | 223,344 | | 352,000 |
| 3340084046 | NORTH HALEDON | NJ | | 09/26/2024 | 9.303 | 302,940 | | 620,000 |
| 3340084060 | PORT SAINT LUCIE | NY | | 09/18/2024 | 9.125 | 183,744 | | 342,400 |
| 3340084072 | BRONX | NY | | 09/26/2024 | 9.333 | 431,640 | | 720,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340084149 | BRENTWOOD | NY | | 09/26/2024 | 8.828 | 310,068 | | 476,800 |
| 3340084304 | FLEMINGTON | NJ | | 09/10/2024 | 9.125 | 338,651 | | 552,800 |
| 3340084324 | HEMPSTEAD | GBR | | 09/18/2024 | 9.125 | 320,760 | 39,758 | 580,000 |
| 3340084388 | VALLEY STREAM | GBR | | 09/18/2024 | 9.125 | 508,464 | | 776,000 |
| 3340084413 | BROOKLYN | GBR | | 09/26/2024 | 8.988 | 466,884 | | 872,000 |
| 3340084461 | MIDLOTHIAN | GBR | | 09/18/2024 | 9.125 | 177,408 | | 256,000 |
| 3340084473 | LYNN | GBR | | 09/10/2024 | 9.125 | 253,440 | 3,960 | 488,000 |
| 3340084515 | MIAMI | FL | | 09/18/2024 | 8.983 | 302,940 | | 583,200 |
| 3340084539 | BROOKLYN | NY | | 09/18/2024 | 9.125 | 712,729 | | 1,769,600 |
| 3340084620 | SHIRLEY | NY | | 09/26/2024 | 8.828 | 242,352 | | 443,200 |
| 3340084673 | PIEDMONT | CA | | 09/26/2024 | 8.739 | 883,872 | | 1,600,000 |
| 3340084690 | APPLE VALLEY | CA | | 09/26/2024 | 8.828 | 215,424 | | 356,000 |
| 3340084712 | HYDE PARK | MA | | 09/26/2024 | 9.131 | 356,400 | | 1,120,000 |
| 3340084773 | FAIR HAVEN | NJ | | 09/26/2024 | 8.591 | 324,324 | | 964,000 |
| 3340084783 | JERSEY CITY | NJ | | 09/26/2024 | 9.256 | 415,800 | | 600,000 |
| 3340084983 | GULFPORT | FL | | 09/26/2024 | 9.125 | 238,788 | | 394,400 |
| 3340085126 | LOS ANGELES | CA | | 09/26/2024 | 8.442 | 899,197 | | 1,560,000 |
| 3340085339 | IRVINGTON | NJ | | 09/26/2024 | 8.591 | 249,480 | | 482,400 |
| 3340085397 | ST. PETERSBURG | FL | | 09/26/2024 | 9.125 | 243,936 | | 568,000 |
| 3410000467 | MARIETTA | GA | | 09/10/2024 | 9.316 | 578,387 | | 308,500 |
| 3410000468 | JERSEY CITY | NJ | | 09/10/2024 | 9.016 | 522,893 | | 180,000 |
| 3410000475 | NEWARK | NJ | | 09/24/2024 | 8.916 | 507,198 | | 163,000 |
| 3410000482 | MAHWAH | NJ | | 09/10/2024 | 8.816 | 522,989 | | 340,000 |
| 3410000493 | JERSEY CITY | NJ | | 09/24/2024 | 9.216 | 506,336 | | 271,200 |
| 3410000497 | JERSEY CITY | NJ | | 09/24/2024 | 9.316 | 897,223 | | 208,300 |
| 3410000507 | SOUTH AMBOY | NJ | | 09/24/2024 | 8.816 | 310,223 | | 72,000 |
| 3410000512 | WESTFIELD | NJ | | 09/10/2024 | 9.216 | 448,676 | | 93,000 |
| 3410000520 | WATCHUNG | NJ | | 09/24/2024 | 9.116 | 569,352 | | 232,800 |
| 3410000523 | BERKELEY HEIGHTS | NJ | | 09/10/2024 | 8.916 | 304,996 | | 135,000 |
| 3410000524 | COLUMBIA | TN | | 09/10/2024 | 8.916 | 1,153,110 | | 293,000 |
| 3410000532 | MILLBURN | NJ | | 09/24/2024 | 9.016 | 739,251 | | 346,000 |
| 3410000533 | VENTNOR CITY | NJ | | 09/24/2024 | 8.816 | 281,534 | | 94,000 |
| 3410000535 | SAINT AUGUSTINE | FL | | 09/24/2024 | 8.816 | 326,322 | | 62,000 |
| 3410000539 | NASHVILLE | TN | | 09/24/2024 | 8.916 | 1,199,955 | | 253,333 |
| 3410000540 | NASHVILLE | TN | | 09/24/2024 | 8.916 | 1,224,327 | | 253,333 |
| 3410000541 | NASHVILLE | TN | | 09/24/2024 | 8.916 | 1,259,436 | | 253,333 |
| 3410000551 | WESTFIELD | NJ | | 09/24/2024 | 9.116 | 566,487 | | 210,000 |
| 3410000552 | LIVINGSTON | NJ | | 09/24/2024 | 9.016 | 470,840 | | 205,000 |
| 3410000553 | BRENTWOOD | TN | | 09/24/2024 | 9.316 | 470,508 | | 530,000 |
| 3410000554 | BRENTWOOD | TN | | 09/24/2024 | 9.316 | 470,508 | | 530,000 |
| 3410000555 | BRENTWOOD | TN | | 09/24/2024 | 9.316 | 470,508 | | 530,000 |
| 3410000556 | BRENTWOOD | TN | | 09/24/2024 | 9.316 | 470,508 | | 530,000 |
| 3410000558 | LIVINGSTON | NJ | | 09/24/2024 | 9.116 | 453,025 | | 204,700 |
| 3410000561 | LIVINGSTON | NJ | | 09/24/2024 | 9.016 | 550,063 | | 210,000 |
| 3500100382 | DUSON | LA | | 09/30/2024 | 8.805 | 411,139 | | 318,000 |
| 3500100936 | PORT CHARLOTTE | FL | | 08/12/2024 | 8.773 | 469,438 | | 92,500 |
| 3500100938 | PORT CHARLOTTE | FL | | 08/12/2024 | 8.773 | 477,050 | | 94,000 |
| 3500100940 | PORT CHARLOTTE | FL | | 08/12/2024 | 8.773 | 477,050 | | 94,000 |
| 3500102086 | NASHVILLE | TN | | 07/18/2024 | 9.035 | 738,775 | 18,634 | 390,000 |
| 3500102129 | FORT LAUDERDALE | FL | | 07/18/2024 | 9.160 | 1,356,163 | 73,779 | 1,076,000 |
| 3500102177 | ORLANDO | FL | | 07/18/2024 | 8.473 | 940,013 | 171,939 | 1,200,000 |
| 3500103904 | SURFSIDE | FL | | 07/18/2024 | 8.598 | 878,156 | | 161,500 |
| 3500103906 | SURFSIDE | FL | | 07/18/2024 | 8.598 | 755,813 | | 139,000 |
| 3500103917 | MIAMI | FL | | 07/18/2024 | 8.598 | 456,025 | 8,628 | 95,000 |
| 3500104368 | GEORGETOWN | IN | | 07/18/2024 | 9.473 | 290,000 | | 70,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3500104521 | WAIANAE | HI | | 08/12/2024 | 8.650 | 2,175,000 | | 430,000 |
| 3500104531 | DALLAS | TX | | 08/12/2024 | 8.710 | 2,126,063 | | 391,000 |
| 3500105172 | WINTER GARDEN | FL | | 08/12/2024 | 8.523 | 1,557,995 | 32,332 | 500,000 |
| 3500105173 | WAIANAE | HI | | 09/12/2024 | 8.170 | 344,375 | | 86,000 |
| 3500105480 | KURE BEACH | NC | | 09/12/2024 | 8.795 | 689,248 | | 376,600 |
| 3500105612 | HUNTINGTON BEACH | CA | | 09/12/2024 | 8.795 | 739,500 | | 290,000 |
| 3500105947 | NORTH MIAMI | FL | | 09/12/2024 | 8.045 | 353,438 | | 75,000 |
| 3500105989 | PICO RIVERA | CA | | 08/12/2024 | 8.710 | 437,175 | | 110,200 |
| 3500106025 | KIRKLAND | WA | | 09/12/2024 | 8.608 | 566,531 | 42,315 | 312,500 |
| 3500106531 | CHICAGO | IL | | 09/30/2024 | 7.993 | 565,500 | | 104,000 |
| 3500106549 | CHARLESTON | SC | | 08/12/2024 | 8.585 | 1,355,750 | | 300,000 |
| 3500106923 | SHERMAN OAKS | CA | | 09/12/2024 | 8.358 | 1,271,632 | | 500,000 |
| 3500107117 | CALABASAS | CA | | 09/12/2024 | 8.358 | 1,414,538 | | 509,300 |
| 3500107165 | LAKE WORTH | FL | | 09/12/2024 | 8.295 | 2,030,000 | | 400,000 |
| 3500107487 | MIAMI | FL | | 09/12/2024 | 8.420 | 271,875 | | 300,000 |
| 3500107727 | ORLANDO | FL | | 09/30/2024 | 8.243 | 377,615 | | 89,500 |
| 3500107830 | RESEDA | CA | | 09/30/2024 | 7.743 | 435,000 | | 75,000 |
| 3500107832 | MERCER ISLAND | WA | | 09/30/2024 | 7.430 | 841,181 | | 181,500 |
| 3500107921 | SEATTLE | WA | | 09/30/2024 | 8.493 | 309,316 | | 230,000 |
| 3500108013 | MIAMI BEACH | FL | | 09/30/2024 | 7.555 | 2,066,250 | | 592,000 |
| 3500108193 | CORONA DEL MAR | CA | | 09/30/2024 | 7.555 | 2,117,000 | | 365,000 |
| 3500108231 | SAN JOSE | CA | | 09/30/2024 | 7.680 | 906,250 | | 193,000 |
| 4010073736 | WILKES-BARRE | PA | | 09/27/2024 | 7.270 | 350,860 | | 490,000 |
| 4010074667 | Trenton | NJ | | 08/27/2024 | 7.480 | 1,704,830 | | 2,359,000 |
| 4010074848 | Mount Holly | NJ | | 08/27/2024 | 8.220 | 1,148,237 | | 1,511,000 |
| 4010074911 | Burlington | NJ | | 08/27/2024 | 7.600 | 1,060,355 | | 1,407,000 |
| 4010074915 | Mount Holly | NJ | | 08/27/2024 | 8.240 | 1,458,309 | | 1,894,000 |
| 4010075336 | Lufkin | TX | | 07/26/2024 | 7.500 | 1,035,336 | | 1,490,500 |
| 4010076754 | Milwaukee | WI | | 08/27/2024 | 7.720 | 795,310 | | 1,104,000 |
| 4010076784 | Topeka | KS | | 08/27/2024 | 8.427 | 398,332 | | 551,000 |
| 4010078035 | Pittsburgh | PA | | 08/27/2024 | 8.294 | 316,761 | | 467,000 |
| 4010078411 | Margate | FL | | 07/26/2024 | 7.500 | 437,779 | | 650,000 |
| 4010078412 | Margate | FL | | 07/26/2024 | 7.500 | 336,250 | | 500,000 |
| 4010078416 | Margate | FL | | 07/26/2024 | 7.500 | 451,425 | | 675,000 |
| 4010078567 | Margate | FL | | 07/26/2024 | 7.500 | 446,787 | | 640,000 |
| 4010078796 | Akron | OH | | 07/26/2024 | 8.050 | 361,123 | | 470,000 |
| 4010079066 | Memphis | TN | | 08/27/2024 | 7.520 | 316,639 | | 390,000 |
| 4010079484 | Lufkin | TX | | 08/27/2024 | 7.100 | 413,520 | | 612,000 |
| 4010079699 | Lansing | MI | | 08/27/2024 | 8.100 | 437,335 | | 765,000 |
| 4010080514 | Cleveland | OH | | 08/27/2024 | 8.358 | 592,242 | | 812,000 |
| 4010080715 | HARRISBURG | PA | | 09/27/2024 | 7.240 | 313,470 | | 470,000 |
| 4010080751 | ELYRIA | OH | | 09/27/2024 | 7.650 | 370,618 | | 479,000 |
| 4010081121 | WARREN | MI | | 09/27/2024 | 7.240 | 429,847 | | 561,000 |
| 4010081464 | Shirley | NY | | 08/27/2024 | 7.990 | 893,898 | | 1,075,000 |
| 4010081503 | SALEM | NJ | | 09/27/2024 | 7.150 | 374,892 | | 525,000 |
| 4010081505 | DAYTON | OH | | 09/27/2024 | 7.990 | 887,198 | | 1,210,000 |
| 4010081506 | DAYTON | OH | | 09/27/2024 | 7.990 | 800,185 | | 1,092,000 |
| 4010081751 | Akron | OH | | 08/27/2024 | 8.520 | 332,208 | | 428,000 |
| 4010081798 | CHILLICOTHE | OH | | 09/27/2024 | 7.640 | 817,353 | | 1,124,000 |
| 4010082061 | CANONSBURG | PA | | 09/27/2024 | 7.080 | 284,580 | | 370,000 |
| 4010082204 | SELDEN | NY | | 09/27/2024 | 7.800 | 873,108 | | 1,050,000 |
| 4010083656 | DAYTON | OH | | 09/27/2024 | 7.990 | 626,110 | | 855,000 |
| 4010083902 | AMITYVILLE | NY | | 09/27/2024 | 7.490 | 976,015 | | 1,175,000 |
| 4010085713 | FREEPORT | NY | | 09/27/2024 | 7.500 | 923,000 | | 1,110,000 |
| 4010085754 | MASTIC BEACH | NY | | 09/27/2024 | 7.500 | 860,635 | | 1,035,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 4010085891 | SOUND BEACH | NY | | 09/27/2024 | 7.500 | 927,157 | | 1,115,000 |
| 362419931101 | SANTA MONICA | CA | | 08/14/2024 | 9.200 | 2,441,353 | | 1,060,000 |
| 362420611201 | LOS ANGELES | CA | | 09/04/2024 | 8.775 | 4,000,000 | | 1,154,000 |
| 362421731101 | NEWTON | MA | | 09/23/2024 | 9.150 | 1,032,000 | | 365,000 |
| 362422046101 | SANTA ROSA BEACH | FL | | 09/23/2024 | 9.275 | 364,280 | | 517,000 |
| 404333658720 | MESQUITE | TX | | 07/15/2024 | 4.650 | 10,500,000 | | 17,740,000 |
| 19353 | LONDON | GBR | | 06/28/2022 | 7.970 | | 43,314,039 | 9,328,376 |
| 322070132 | PORTLAND | OR | | 09/13/2022 | 7.750 | 531,500 | | 4,670,000 |
| 322090163 | PEORIA | AZ | | 03/03/2023 | 9.000 | 11,500 | | 426,000 |
| 323020307 | BAKERSFIELD | CA | | 06/30/2023 | 10.255 | 139,600 | | 1,348,200 |
| 323020455 | BAKERSFIELD | CA | | 03/16/2023 | 10.250 | 72,000 | | 1,512,000 |
| 323030289 | PORTLAND | OR | | 05/02/2023 | 9.630 | 289,440 | | 709,800 |
| 323030714 | DONNELLY | ID | | 05/02/2023 | 9.885 | 27,000 | | 1,123,500 |
| 323030773 | BAKERSFIELD | CA | | 05/02/2023 | 10.135 | 70,000 | | 1,512,000 |
| 323050352 | CHARLOTTE | NC | | 02/15/2024 | 9.818 | 141,146 | | 720,720 |
| 323050514 | TUCSON | AZ | | 06/30/2023 | 9.630 | 132,829 | | 525,000 |
| 323050988 | CHARLOTTE | NC | | 02/15/2024 | 9.818 | 130,105 | | 709,380 |
| 323060037 | BAKERSFIELD | CA | | 07/26/2023 | 10.115 | 183,700 | | 2,041,200 |
| 323060082 | HUNTSVILLE | UT | | 08/16/2023 | 9.732 | 136,302 | | 1,512,000 |
| 323060112 | PETALUMA | CA | | 10/20/2023 | 10.105 | 13,000 | | 1,890,000 |
| 323060142 | BAKERSFIELD | CA | | 07/26/2023 | 10.115 | 139,500 | | 1,814,400 |
| 323060459 | BAKERSFIELD | CA | | 07/20/2023 | 10.115 | 446,000 | | 1,581,300 |
| 323060526 | PORTLAND | OR | | 08/16/2023 | 9.670 | 900,392 | | 1,045,800 |
| 323060663 | PORTLAND | OR | | 09/29/2023 | 9.795 | 258,417 | | 1,260,000 |
| 323060676 | BAKERSFIELD | CA | | 06/30/2023 | 10.260 | 133,000 | | 1,816,080 |
| 323060678 | BAKERSFIELD | CA | | 07/20/2023 | 10.365 | 474,410 | | 1,369,200 |
| 323070401 | BAKERSFIELD | CA | | 09/15/2023 | 10.100 | 500,652 | | 3,196,200 |
| 323070615 | GOTHA | FL | | 09/29/2023 | 10.170 | 378,676 | | 1,260,000 |
| 323070740 | WOODINVILLE | WA | | 11/28/2023 | 10.013 | 717,085 | | 2,772,000 |
| 323070808 | BAKERSFIELD | CA | | 09/15/2023 | 10.100 | 627,200 | | 3,160,500 |
| 323080128 | BOISE | ID | | 11/28/2023 | 10.075 | 134,834 | | 1,545,600 |
| 323080238 | DEER PARK | WA | | 10/20/2023 | 9.980 | 166,547 | | 323,400 |
| 323080284 | DEER PARK | WA | | 10/20/2023 | 9.980 | 56,979 | | 323,400 |
| 323080502 | DEER PARK | WA | | 10/20/2023 | 9.980 | 170,701 | | 323,400 |
| 323080511 | DEER PARK | WA | | 10/20/2023 | 9.980 | 30,753 | | 323,400 |
| 323080579 | QUEEN CREEK | AZ | | 10/30/2023 | 10.230 | 219,500 | | 609,000 |
| 323080678 | DEER PARK | WA | | 10/20/2023 | 9.980 | 32,685 | | 323,400 |
| 323080694 | DEER PARK | WA | | 10/20/2023 | 9.980 | 185,176 | | 323,400 |
| 323080851 | DEER PARK | WA | | 10/20/2023 | 9.980 | 184,265 | | 323,400 |
| 323080929 | DEER PARK | WA | | 10/20/2023 | 9.980 | 33,071 | | 323,400 |
| 323080980 | DEER PARK | WA | | 10/20/2023 | 9.980 | 56,866 | | 323,400 |
| 323090152 | LA QUINTA | CA | | 11/28/2023 | 10.200 | 331,344 | | 1,344,000 |
| 323090480 | BAKERSFIELD | CA | | 11/28/2023 | 10.155 | 201,985 | | 1,125,600 |
| 323090721 | BIRMINGHAM | AL | | 04/24/2024 | 9.500 | 62,254 | | 146,580 |
| 323090797 | BIRMINGHAM | AL | | 07/01/2024 | 9.570 | 188,344 | | 146,580 |
| 323090940 | LA QUINTA | CA | | 11/28/2023 | 10.200 | 399,331 | | 1,344,000 |
| 323100087 | WOODINVILLE | WA | | 11/28/2023 | 10.138 | 609,137 | | 2,982,000 |
| 323100154 | WOODINVILLE | WA | | 12/12/2023 | 10.058 | 653,870 | | 2,940,000 |
| 323100164 | GASTONIA | NC | | 12/20/2023 | 9.995 | 12,299 | | 111,720 |
| 323100379 | WOODINVILLE | WA | | 12/12/2023 | 10.183 | 214,466 | | 2,940,000 |
| 323100646 | WOODINVILLE | WA | | 11/28/2023 | 10.013 | 757,282 | | 2,982,000 |
| 323100677 | WOODINVILLE | WA | | 11/28/2023 | 10.013 | 513,514 | | 2,100,000 |
| 323100944 | WOODINVILLE | WA | | 11/28/2023 | 10.138 | 716,564 | | 2,940,000 |
| 323100997 | WOODINVILLE | WA | | 12/12/2023 | 10.058 | 359,210 | | 2,814,000 |
| 323110124 | SEATTLE | WA | | 12/12/2023 | 9.745 | | 64,750 | 525,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 323110165 | CULVER CITY | CA | | 12/20/2023 | 9.870 | | 136,093 | 5,964,000 |
| 323110204 | PORTLAND | OR | | 01/18/2024 | 9.810 | | 90,198 | 1,864,800 |
| 323110542 | DAMASCUS | OR | | 12/20/2023 | 9.995 | | 821,988 | 1,590,120 |
| 323110672 | BAKERSFIELD | CA | | 01/18/2024 | 9.560 | | 191,900 | 1,430,100 |
| 323110719 | WOODINVILLE | WA | | 12/12/2023 | 10.183 | | 33,847 | 2,814,000 |
| 323120264 | RENO | NV | | 02/15/2024 | 9.728 | | 147,622 | 2,744,645 |
| 323120418 | HEBER CITY | UT | | 04/11/2024 | 9.950 | | 260,341 | 1,415,400 |
| 323120479 | HEBER CITY | UT | | 04/11/2024 | 9.950 | | 394,068 | 2,234,400 |
| 323120591 | HEBER CITY | UT | | 04/11/2024 | 9.950 | | 209,816 | 2,234,400 |
| 323120721 | RENO | NV | | 02/15/2024 | 9.728 | | 31,354 | 2,744,645 |
| 324010132 | PORTLAND | OR | | 03/21/2024 | 9.480 | | 41,450 | 263,760 |
| 324010168 | WINTER PARK | FL | | 02/15/2024 | 9.415 | | 222,675 | 525,000 |
| 324010333 | ROTONDA WEST | FL | | 04/11/2024 | 9.630 | | 258,825 | 235,200 |
| 324010798 | PORTLAND | OR | | 03/21/2024 | 9.480 | | 174,450 | 773,640 |
| 324010826 | PORTLAND | OR | | 04/11/2024 | 9.850 | | 228,256 | 1,833,300 |
| 324010828 | HAPPY VALLEY | OR | | 03/21/2024 | 9.480 | | 44,350 | 361,200 |
| 324020393 | IVINS | UT | | 05/23/2024 | 9.718 | | 30,301 | 1,638,000 |
| 324020553 | HAPPY VALLEY | OR | | 03/21/2024 | 9.480 | | 251,200 | 390,600 |
| 324020613 | TUCSON | AZ | | 05/23/2024 | 9.710 | | 174,843 | 655,200 |
| 324020665 | TUCSON | AZ | | 05/23/2024 | 9.710 | | 280,290 | 672,000 |
| 324020819 | MARANA | AZ | | 05/23/2024 | 9.710 | | 231,517 | 462,000 |
| 324030256 | RICHLAND | WA | | 05/23/2024 | 9.710 | | 131,700 | 239,400 |
| 324030291 | RICHLAND | WA | | 05/23/2024 | 9.710 | | 103,300 | 241,500 |
| 324030853 | PORTLAND | OR | | 05/23/2024 | 9.580 | | 664,222 | 735,840 |
| 324030864 | PARKER | CO | | 05/23/2024 | 9.580 | | 390,508 | 1,050,000 |
| 324030872 | PRESCOTT | AZ | | 05/23/2024 | 9.780 | | 78,282 | 636,300 |
| 324050161 | BOISE | ID | | 07/01/2024 | 9.570 | 45,000 | 106,596 | 279,300 |
| 324050172 | BOISE | ID | | 07/01/2024 | 9.570 | 57,597 | 118,398 | 279,300 |
| 324050492 | BOISE | ID | | 07/01/2024 | 9.570 | 59,453 | 126,056 | 279,300 |
| 324070649 | KENNEWICK | WA | | 08/20/2024 | 9.630 | 132,850 | 45,150 | 453,600 |
| 403046667 | Washington | DC | | 06/28/2024 | 7.880 | | 73,125 | 3,550,000 |
| 403047247 | Jackson | TN | | 06/28/2024 | 6.980 | | 280,290 | 13,599,999 |
| 403047362 | Detroit | MI | | 06/28/2024 | 7.600 | | 154,890 | 6,726,000 |
| 403047479 | Cleveland | OH | | 06/28/2024 | 7.660 | | 80,686 | 4,330,000 |
| 403047576 | San Antonio | TX | | 06/28/2024 | 7.030 | | 79,830 | 4,579,300 |
| 403047653 | Lincoln | NE | | 06/28/2024 | 6.850 | | 64,364 | 3,421,000 |
| 403047809 | Calexico | CA | | 06/28/2024 | 7.920 | | 63,480 | 3,718,000 |
| 403047880 | St Johns | FL | | 06/28/2024 | 6.470 | | 136,815 | 12,280,000 |
| 403047935 | Dayton | OH | | 06/28/2024 | 7.690 | | 17,457 | 1,086,000 |
| 403048226 | Lakewood | OH | | 06/28/2024 | 8.000 | | 27,317 | 1,430,000 |
| 403048457 | Scottsdale | AZ | | 06/28/2024 | 7.420 | | 198,151 | 14,709,000 |
| 403048481 | Indianapolis | IN | | 06/28/2024 | 7.140 | | 123,209 | 5,906,000 |
| 403048495 | Monessen | PA | | 06/28/2024 | 7.910 | | 24,038 | 1,116,000 |
| 403048546 | Stillwater | OK | | 06/28/2024 | 7.130 | | 24,059 | 1,352,000 |
| 403048682 | Warner Robins | GA | | 06/28/2024 | 8.570 | | 31,346 | 1,400,000 |
| 403048709 | Katy | TX | | 06/28/2024 | 6.590 | | 356,184 | 18,896,400 |
| 403048729 | Pompano Beach | FL | | 06/28/2024 | 6.850 | | 1,015,928 | 49,800,096 |
| 403048801 | Upper Deerfield | NJ | | 06/28/2024 | 8.160 | | 39,185 | 1,672,000 |
| 403048809 | Detroit | MI | | 06/28/2024 | 7.920 | | 36,840 | 1,783,500 |
| 403048932 | Inkster | MI | | 06/28/2024 | 7.420 | | 26,782 | 1,202,000 |
| 403048998 | Westville | NJ | | 06/28/2024 | 7.240 | | 138,125 | 9,085,000 |
| 403049017 | Littlerock | CA | | 06/28/2024 | 6.800 | | 57,074 | 3,112,000 |
| 403049028 | Dayton | OH | | 06/28/2024 | 7.730 | | 67,260 | 3,143,500 |
| 403049060 | Washington Court Hou | OH | | 06/28/2024 | 7.900 | | 58,379 | 2,653,000 |
| 403049111 | Rincon | GA | | 06/28/2024 | 7.400 | | 97,582 | 5,220,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 403049182 | Knoxville | TN | | 06/28/2024 | 7.420 | | 99,472 | 5,949,000 |
| 403049264 | Mount Vernon | NY | | 06/28/2024 | 7.340 | | 108,926 | 5,900,000 |
| 403049284 | Daytona Beach | FL | | 06/28/2024 | 7.480 | | 162,253 | 8,150,000 |
| 403049325 | New Orleans | LA | | 06/28/2024 | 6.500 | | 862,118 | 45,955,000 |
| 403049330 | Bethlehem | PA | | 06/28/2024 | 6.500 | | 185,820 | 10,000,000 |
| 403049515 | Pittsburgh | PA | | 06/28/2024 | 7.710 | | 38,740 | 1,997,000 |
| 403049549 | Newark | NJ | | 06/28/2024 | 6.780 | | 28,403 | 1,679,000 |
| 403049577 | Birmingham | AL | | 06/28/2024 | 7.850 | | 23,933 | 1,200,000 |
| 403049727 | Oelwein | IA | | 06/28/2024 | 7.220 | | 25,910 | 1,246,200 |
| 403049780 | Milwaukee | WI | | 06/28/2024 | 7.350 | | 37,756 | 1,633,000 |
| 403049825 | Dayton | OH | | 06/28/2024 | 6.720 | | 58,201 | 2,934,500 |
| 403049848 | Binghamton | NY | | 06/28/2024 | 7.290 | | 25,653 | 1,178,500 |
| 403049942 | Bronx | NY | | 06/28/2024 | 6.780 | | 67,797 | 3,600,000 |
| 403049954 | St. Joseph | MO | | 06/28/2024 | 8.620 | | 40,725 | 1,691,000 |
| 403050003 | Saraland | AL | | 06/28/2024 | 7.720 | | 58,223 | 3,120,000 |
| 403050107 | Helena | AL | | 06/28/2024 | 6.750 | | 323,567 | 16,479,650 |
| 403050170 | Gary | IN | | 06/28/2024 | 7.850 | | 113,833 | 4,554,000 |
| 403050284 | Atlanta | GA | | 06/28/2024 | 6.810 | | 64,834 | 3,782,000 |
| 403050301 | Jackson | MS | | 06/28/2024 | 7.690 | | 31,206 | 1,418,900 |
| 403050310 | Kernersville | NC | | 06/28/2024 | 6.770 | | 262,146 | 13,453,000 |
| 403050324 | Bethlehem | PA | | 06/28/2024 | 7.470 | | 98,540 | 5,460,000 |
| 403050358 | Oklahoma City | OK | | 06/28/2024 | 8.290 | | 39,622 | 2,120,000 |
| 403050484 | Houston | TX | | 06/28/2024 | 6.510 | | 62,787 | 3,810,000 |
| 403050537 | Jacksonville | FL | | 06/28/2024 | 7.460 | | 99,570 | 5,691,000 |
| 403050553 | Dayton | OH | | 06/28/2024 | 6.890 | | 58,641 | 2,870,000 |
| 403050577 | Rincon | GA | | 06/28/2024 | 7.230 | | 219,429 | 11,800,000 |
| 403050587 | Manville | NJ | | 06/28/2024 | 6.920 | | 60,512 | 3,969,000 |
| 403050591 | Milwaukee | WI | | 06/28/2024 | 7.350 | | 16,112 | 700,000 |
| 403050593 | Milwaukee | WI | | 06/28/2024 | 7.350 | | 38,653 | 1,677,000 |
| 403050660 | York | PA | | 06/28/2024 | 7.740 | | 16,740 | 714,000 |
| 403050745 | Paterson | NJ | | 06/28/2024 | 7.840 | | 70,049 | 4,727,500 |
| 403050767 | Wilmington | NC | | 06/28/2024 | 7.630 | | 98,634 | 5,800,000 |
| 403050770 | Saint Ann | MO | | 06/28/2024 | 6.900 | | 91,011 | 4,194,000 |
| 403050841 | Hartford | CT | | 06/28/2024 | 7.680 | | 211,795 | 10,500,000 |
| 403051130 | Gary | IN | | 06/28/2024 | 7.500 | | 109,130 | 4,475,000 |
| 403051530 | Deerfield Beach | FL | | 06/28/2024 | 7.230 | | 47,184 | 4,228,000 |
| 403051531 | Winter Park | FL | | 06/28/2024 | 7.230 | | 49,980 | 4,587,000 |
| 403051532 | Greenacres | FL | | 06/28/2024 | 7.230 | | 40,286 | 3,415,000 |
| 403051533 | Lake Worth | FL | | 06/28/2024 | 7.230 | | 57,227 | 4,110,000 |
| 3300003677 | BALTIMORE | MD | | 05/26/2022 | 8.200 | | 17,177 | 269,892 |
| 3300004080 | WYCKOFF | NJ | | 10/28/2022 | 7.681 | | 48,365 | 274,890 |
| 3300004435 | PARAMUS | NJ | | 04/05/2023 | 9.030 | | 37,147 | 687,225 |
| 3300004497 | CLOSTER | NJ | | 06/09/2023 | 9.560 | | 9,543 | 262,395 |
| 3300004517 | PARAMUS | NJ | | 06/23/2023 | 9.645 | | 38,823 | 549,780 |
| 3300004518 | PARAMUS | NJ | | 06/23/2023 | 9.645 | | 96,684 | 624,750 |
| 3300004539 | PARAMUS | NJ | | 06/23/2023 | 9.645 | | 78,111 | 518,543 |
| 3300004543 | SPRING VALLEY | NY | | 06/23/2023 | 9.645 | | 248,670 | 612,255 |
| 3300004631 | DEMAREST | NJ | | 10/10/2023 | 9.835 | | 165,253 | 1,924,230 |
| 3300004634 | BROOKLYN | NY | | 10/10/2023 | 9.835 | | 12,429 | 286,136 |
| 3300004640 | PARAMUS | NJ | | 10/10/2023 | 9.835 | | 66,473 | 799,680 |
| 3300004716 | PATERSON | NJ | | 11/27/2023 | 9.820 | | 30,863 | 106,208 |
| 3300004731 | ORADELL | NJ | | 02/16/2024 | 9.240 | | 88,538 | 399,840 |
| 3300004764 | EAST HANOVER | NJ | | 02/16/2024 | 9.205 | | 58,234 | 207,417 |
| 3300004849 | WASHINGTON | DC | | 02/16/2024 | 9.740 | | 20,482 | 457,317 |
| 3300004860 | WINTER PARK | FL | | 02/16/2024 | 9.240 | | 15,408 | 937,125 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3300004864 | HUNTINGDON VALLEY | PA | | 02/16/2024 | 9.365 | | 70,616 | 237,405 |
| 3300004914 | ATLANTA | GA | | 04/02/2024 | 9.595 | | 16,153 | 94,962 |
| 3300004915 | PHILADELPHIA | PA | | 04/02/2024 | 9.345 | | 70,803 | 209,916 |
| 3300004916 | PHILADELPHIA | PA | | 04/02/2024 | 9.345 | | 70,896 | 209,916 |
| 3300004923 | NEW MILFORD | NJ | | 04/02/2024 | 9.220 | | 6,377 | 162,435 |
| 3300004958 | BROOKLYN | NY | | 04/02/2024 | 9.165 | | 37,799 | 401,090 |
| 3300004961 | SPRING VALLEY | NY | | 06/24/2024 | 9.485 | | 259,902 | 704,718 |
| 3300004966 | WHEELING | WV | | 06/24/2024 | 9.445 | | 3,030 | 131,947 |
| 3300004977 | BROOKLYN | NY | | 04/02/2024 | 9.165 | | 228,002 | 712,215 |
| 3300005015 | NORTH BERGEN | NJ | | 06/24/2024 | 9.445 | | 16,814 | 194,922 |
| 3300005020 | MANVILLE | NJ | | 04/02/2024 | 9.845 | | 37,287 | 112,455 |
| 3300005031 | NAPLES | FL | | 06/24/2024 | 9.445 | | 11,861 | 152,439 |
| 3300005034 | VIEW PARK | CA | | 06/24/2024 | 9.445 | | 54,226 | 462,315 |
| 3300005056 | FORT LAUDERDALE | FL | | 06/24/2024 | 9.445 | | 90,395 | 262,395 |
| 3300005058 | SAINT PETERSBURG | FL | | 06/24/2024 | 9.735 | | 23,092 | 122,201 |
| 3300005069 | HILLSBOROUGH | NJ | | 06/24/2024 | 9.485 | | 43,683 | 172,431 |
| 3300005080 | EAST BRUNSWICK | NJ | | 06/24/2024 | 9.445 | | 74,095 | 472,311 |
| 3300005107 | UNION | NJ | | 06/24/2024 | 9.445 | | 10,460 | 149,940 |
| 3300005108 | TRENTON | NJ | | 06/24/2024 | 9.610 | | 5,207 | 113,705 |
| 3300005114 | HAMILTON TOWNSHIP | NJ | | 07/17/2024 | 9.445 | 42,253 | 3,180 | 53,978 |
| 3300005118 | HACKENSACK | NJ | | 06/24/2024 | 9.445 | | 35,522 | 174,930 |
| 3300005129 | TAMPA | FL | | 06/24/2024 | 9.610 | | 2,770 | 78,719 |
| 3300005142 | PASSAIC | NJ | | 06/24/2024 | 9.445 | | 27,893 | 124,950 |
| 3300005150 | JERSEY CITY | NJ | | 06/24/2024 | 9.445 | | 36,916 | 552,279 |
| 3300005162 | NEWBURGH | NY | | 07/17/2024 | 9.445 | 90,696 | 25,214 | 162,435 |
| 3300005197 | JERSEY CITY | NJ | | 07/17/2024 | 9.365 | 118,575 | 8,925 | 162,435 |
| 3300005235 | HILLSIDE | NJ | | 09/04/2024 | 9.005 | 113,900 | 7,262 | 118,703 |
| 3300005250 | PATERSON | NJ | | 08/01/2024 | 9.375 | 70,565 | 13,783 | 102,459 |
| 3310025912 | HICKSVILLE | NY | | 11/12/2021 | 6.029 | | 8,168 | 141,000 |
| 3310030111 | OAK PARK | IL | | 01/31/2022 | 6.800 | | 25,513 | 144,000 |
| 3310033608 | CHICAGO | IL | | 06/07/2022 | 6.050 | | 10,083 | 65,400 |
| 3310038001 | JACKSONVILLE | FL | | 08/08/2022 | 7.550 | | 787 | 43,200 |
| 3310038248 | NEWARK | NJ | | 07/25/2022 | 6.690 | | 13,929 | 75,000 |
| 3310038476 | JERSEY CITY | NJ | | 07/25/2022 | 5.700 | | 22,141 | 1,630,000 |
| 3310038818 | NEWARK | NJ | | 08/01/2022 | 7.930 | | 7,223 | 51,600 |
| 3310039505 | CHICAGO | IL | | 08/16/2022 | 7.500 | | 1,812 | 41,160 |
| 3310040144 | MOBILE | AL | | 08/16/2022 | 8.337 | | 3,091 | 29,520 |
| 3310040200 | FORSYTH | GA | | 09/21/2022 | 7.550 | | 1,465 | 117,600 |
| 3310040341 | FORSYTH | GA | | 09/21/2022 | 7.550 | | 13,888 | 376,000 |
| 3310041517 | ATLANTA | GA | | 11/01/2022 | 8.575 | | 3,056 | 43,200 |
| 3310041530 | TROY | NY | | 09/28/2022 | 7.550 | | 536 | 38,280 |
| 3310041653 | NEWARK | NJ | | 10/12/2022 | 8.316 | | 36,171 | 391,560 |
| 3310041675 | WILTON MANORS | FL | | 10/19/2022 | 8.323 | | 2,653 | 148,800 |
| 3310041704 | BEAVERCREEK | OH | | 10/12/2022 | 7.550 | | 2,391 | 33,000 |
| 3310042366 | PANAMA CITY BEACH | FL | | 10/19/2022 | 8.337 | | 44,476 | 144,000 |
| 3310042827 | CHICAGO | IL | | 11/01/2022 | 7.800 | | 2,673 | 45,000 |
| 3310047608 | CHICAGO | IL | | 08/31/2023 | 8.498 | | 7,470 | 40,200 |
| 3310047664 | WINTER HAVEN | FL | | 06/29/2023 | 9.709 | | 2,305 | 28,560 |
| 3310048281 | CHICAGO | IL | | 08/31/2023 | 8.939 | | 16,642 | 252,000 |
| 3310049282 | BALTIMORE | MD | | 05/25/2023 | 8.078 | | 4,455 | 804,240 |
| 3310049283 | JERSEY CITY | NJ | | 05/25/2023 | 7.950 | | 42,080 | 321,360 |
| 3310049640 | BALTIMORE | MD | | 05/18/2023 | 8.078 | | 4,740 | 814,860 |
| 3310049828 | PHILADELPHIA | PA | | 05/25/2023 | 8.806 | | 743 | 21,000 |
| 3310050154 | WESTBURY | NY | | 04/19/2023 | 8.040 | | 8,284 | 174,000 |
| 3310050250 | BLOOMFIELD | NJ | | 04/19/2023 | 8.645 | | 7,314 | 91,800 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310050432 | NORTH PORT | FL | | 10/06/2023 | 9.366 | | 1,569 | 69,900 |
| 3310050822 | NEW ORLEANS | LA | | 06/21/2023 | 9.100 | | 6,108 | 41,400 |
| 3310050844 | PHILADELPHIA | PA | | 05/11/2023 | 9.366 | | 4,212 | 59,400 |
| 3310051177 | BROOKLYN | NY | | 06/21/2023 | 7.940 | | 126,462 | 690,000 |
| 3310051256 | FORT MYERS BEACH | FL | | 05/18/2023 | 8.946 | | 3,081 | 81,000 |
| 3310051260 | CHICAGO | IL | | 11/21/2023 | 8.806 | | 16,662 | 36,000 |
| 3310051307 | CAPE CORAL | FL | | 06/21/2023 | 8.876 | | 8,918 | 47,400 |
| 3310051502 | MORGANVILLE | NJ | | 04/27/2023 | 8.708 | | 31,550 | 93,000 |
| 3310051527 | DETROIT | MI | | 06/08/2023 | 8.603 | | 26,931 | 156,000 |
| 3310051531 | LOS ANGELES | CA | | 05/25/2023 | 8.253 | | 16,632 | 240,000 |
| 3310051533 | TAMPA | FL | | 04/27/2023 | 9.030 | | 37,903 | 200,880 |
| 3310051686 | ALBANY | NY | | 06/08/2023 | 8.295 | | 4,817 | 35,040 |
| 3310051865 | NEWTON | NC | | 05/25/2023 | 8.841 | | 4,366 | 100,254 |
| 3310051887 | BRIDGEVILLE | DE | | 05/18/2023 | 8.750 | | 4,103 | 28,800 |
| 3310052024 | PORTSMOUTH | VA | | 10/06/2023 | 8.596 | | 2,881 | 115,600 |
| 3310052127 | SAN ANTONIO | TX | | 05/25/2023 | 9.191 | | 17,992 | 372,000 |
| 3310052173 | BASKING RIDGE | NJ | | 06/29/2023 | 9.100 | | 123,404 | 222,600 |
| 3310052230 | OCEAN TOWNSHIP | NJ | | 08/31/2023 | 8.316 | | 20,760 | 202,200 |
| 3310052246 | EVERGREEN PARK | IL | | 06/08/2023 | 8.603 | | 1,062 | 40,800 |
| 3310052345 | NORTH ADAMS | MA | | 06/08/2023 | 8.876 | | 9,593 | 20,880 |
| 3310052448 | HALETHORPE | MD | | 05/11/2023 | 8.638 | | 5,793 | 69,600 |
| 3310052451 | DARIEN | CT | | 05/25/2023 | 7.950 | | 67,642 | 183,600 |
| 3310052515 | BALTIMORE | MD | | 06/21/2023 | 9.366 | | 8,801 | 57,600 |
| 3310052698 | LOS ANGELES | CA | | 05/11/2023 | 7.440 | | 41,513 | 516,000 |
| 3310052718 | COMMERCE | TX | | 11/21/2023 | 8.841 | | 17,405 | 28,800 |
| 3310052719 | COMMERCE | TX | | 11/21/2023 | 8.841 | | 15,748 | 28,800 |
| 3310052721 | COMMERCE | TX | | 11/21/2023 | 8.841 | | 4,464 | 28,800 |
| 3310052762 | REDONDO BEACH | GBR | | 06/29/2023 | 8.288 | | 123,309 | 585,600 |
| 3310052857 | JERSEY CITY | NJ | | 06/08/2023 | 7.950 | | 65,340 | 240,000 |
| 3310052868 | PHILADELPHIA | PA | | 06/21/2023 | 8.603 | | 4,994 | 38,040 |
| 3310052869 | NEW ROCHELLE | NY | | 06/29/2023 | 8.295 | | 6,365 | 105,600 |
| 3310052908 | HOWELL | GBR | | 11/21/2023 | 7.950 | | 30,520 | 99,000 |
| 3310052930 | JERSEY CITY | GBR | | 06/08/2023 | 8.806 | | 6,608 | 102,000 |
| 3310053056 | MELBOURNE | FL | | 06/08/2023 | 8.876 | | 1,056 | 49,200 |
| 3310053075 | THE BRONX | GBR | | 08/31/2023 | 9.366 | | 17,227 | 141,600 |
| 3310053157 | ROCKY MOUNT | NC | | 06/29/2023 | 9.191 | | 6,007 | 36,120 |
| 3310053176 | CHICAGO | IL | | 05/25/2023 | 8.841 | | 18,637 | 85,200 |
| 3310053186 | JERSEY CITY | NJ | | 06/08/2023 | 7.940 | | 37,481 | 193,200 |
| 3310053247 | BRIGANTINE | NJ | | 08/31/2023 | 9.100 | | 16,398 | 144,000 |
| 3310053319 | NEWARK | GBR | | 06/29/2023 | 8.638 | | 92,210 | 168,000 |
| 3310053329 | MILFORD | GBR | | 06/29/2023 | 8.603 | | 9,207 | 102,000 |
| 3310053367 | CHESAPEAKE | VA | | 06/08/2023 | 8.603 | | 6,614 | 32,880 |
| 3310053437 | NEWARK | NJ | | 06/08/2023 | 8.603 | | 11,873 | 49,200 |
| 3310053495 | BALTIMORE | MD | | 06/08/2023 | 7.940 | | 9,626 | 70,440 |
| 3310053535 | DETROIT | MI | | 06/08/2023 | 8.841 | | 2,340 | 38,400 |
| 3310053563 | JERSEY CITY | NJ | | 06/29/2023 | 8.316 | | 35,343 | 516,000 |
| 3310053617 | BIRMINGHAM | GBR | | 08/31/2023 | 8.596 | | 6,166 | 54,000 |
| 3310053783 | WOODLAND PARK | GBR | | 08/31/2023 | 8.323 | | 5,838 | 127,200 |
| 3310053856 | WOODLAND PARK | GBR | | 08/31/2023 | 8.498 | | 9,582 | 127,200 |
| 3310054027 | TOWN OF TOMPKINS | GBR | | 08/31/2023 | 8.876 | | 1,040 | 35,400 |
| 3310054058 | SILO | OK | | 09/15/2023 | 8.673 | | 9,848 | 54,120 |
| 3310054156 | NEW BRITAIN | CT | | 06/21/2023 | 7.940 | | 5,895 | 46,200 |
| 3310054164 | WOODLAND PARK | CO | | 08/31/2023 | 8.498 | | 10,510 | 130,800 |
| 3310054172 | CHICAGO | IL | | 08/31/2023 | 7.940 | | 3,050 | 38,400 |
| 3310054308 | WILMINGTON | DE | | 08/31/2023 | 8.603 | | 7,034 | 25,200 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310054322 | CLOVIS | CA | | 09/15/2023 | 7.940 | | 5,198 | 60,000 |
| 3310054422 | HALETHORPE | MD | | 06/21/2023 | 8.638 | | 6,452 | 76,200 |
| 3310054613 | CHICAGO | IL | | 10/06/2023 | 8.603 | | 15,088 | 35,880 |
| 3310054647 | CHICAGO | IL | | 09/15/2023 | 8.596 | | 3,223 | 42,075 |
| 3310054734 | CONNERSVILLE | IN | | 08/31/2023 | 8.841 | | 12,709 | 11,040 |
| 3310054792 | NEW BEDFORD | MA | | 06/29/2023 | 8.876 | | 8,453 | 38,400 |
| 3310054872 | SAN JOSE | CA | | 08/31/2023 | 8.463 | | 10,440 | 408,000 |
| 3310054956 | SAN BERNARDINO | CA | | 08/31/2023 | 8.288 | | 14,406 | 240,000 |
| 3310055068 | BECKLEY | WV | | 08/31/2023 | 8.673 | | 5,361 | 16,800 |
| 3310055088 | NORTH PORT | FL | | 10/06/2023 | 8.316 | | 21,563 | 48,000 |
| 3310055097 | NORTH PORT | FL | | 10/06/2023 | 8.316 | | 20,200 | 51,840 |
| 3310055100 | NORTH PORT | FL | | 10/06/2023 | 8.316 | | 21,909 | 49,920 |
| 3310055107 | OAKLAND | CA | | 07/27/2023 | 8.463 | | 5,870 | 132,000 |
| 3310055108 | NORTH PORT | FL | | 10/06/2023 | 8.316 | | 35,843 | 48,000 |
| 3310055213 | MIAMI | FL | | 08/31/2023 | 8.953 | | 32,982 | 112,800 |
| 3310055237 | EAST ORANGE | NJ | | 08/31/2023 | 8.841 | | 8,853 | 77,400 |
| 3310055249 | NORTH PORT | FL | | 10/06/2023 | 8.316 | | 23,881 | 51,840 |
| 3310055254 | BRENTWOOD | TN | | 07/27/2023 | 8.603 | | 10,172 | 222,000 |
| 3310055311 | WICHITA FALLS | TX | | 08/31/2023 | 8.673 | | 460 | 21,240 |
| 3310055428 | TAMPA | FL | | 06/29/2023 | 8.596 | | 10,255 | 52,800 |
| 3310055575 | BELLPORT | NY | | 09/15/2023 | 8.645 | | 9,691 | 58,800 |
| 3310055856 | GARY | IN | | 08/31/2023 | 8.610 | | 5,175 | 21,600 |
| 3310055980 | PORT CHARLOTTE | FL | | 11/29/2023 | 8.946 | | 8,884 | 82,200 |
| 3310055989 | PORT CHARLOTTE | FL | | 11/29/2023 | 8.946 | | 4,578 | 72,000 |
| 3310056069 | MOUNT PLEASANT | SC | | 08/31/2023 | 8.323 | | 45,539 | 366,000 |
| 3310056103 | BUTTE | MT | | 10/06/2023 | 8.498 | | 861 | 33,600 |
| 3310056492 | BELLPORT | NY | | 09/15/2023 | 8.596 | | 18,507 | 58,800 |
| 3310056598 | WILMINGTON | DE | | 08/31/2023 | 8.596 | | 6,724 | 164,000 |
| 3310056617 | PHILADELPHIA | PA | | 09/15/2023 | 8.841 | | 3,920 | 41,400 |
| 3310056878 | DETROIT | MI | | 10/06/2023 | 8.603 | | 10,217 | 47,280 |
| 3310056929 | LIVINGSTON | NJ | | 08/31/2023 | 8.316 | | 44,849 | 184,800 |
| 3310056930 | LIVINGSTON | NJ | | 08/31/2023 | 8.316 | | 29,942 | 189,000 |
| 3310057185 | WEST PALM BEACH | FL | | 08/31/2023 | 8.631 | | 10,353 | 44,400 |
| 3310057207 | HOUSTON | TX | | 11/21/2023 | 8.666 | | 7,755 | 67,632 |
| 3310057209 | HOUSTON | TX | | 11/21/2023 | 8.666 | | 11,393 | 67,704 |
| 3310057210 | HOUSTON | TX | | 11/29/2023 | 8.666 | | 11,542 | 67,800 |
| 3310057211 | HOUSTON | TX | | 11/29/2023 | 8.666 | | 11,277 | 68,076 |
| 3310057282 | PECOS | TX | | 08/31/2023 | 9.366 | | 10,692 | 40,800 |
| 3310057421 | PHILADELPHIA | GBR | | 10/06/2023 | 8.148 | | 10,870 | 37,200 |
| 3310057578 | WOODMERE | GBR | | 09/15/2023 | 8.491 | | 74,844 | 282,000 |
| 3310057804 | OJAI | CA | | 09/15/2023 | 7.690 | | 36,887 | 468,000 |
| 3310057806 | PHILADELPHIA | PA | | 08/31/2023 | 9.016 | | 9,979 | 31,440 |
| 3310057964 | SAN DIEGO | CA | | 09/15/2023 | 8.148 | | 153,703 | 669,000 |
| 3310058107 | GAINESVILLE | GBR | | 10/31/2023 | 8.778 | | 16,394 | 35,040 |
| 3310058127 | CAPE CORAL | FL | | 10/06/2023 | 8.806 | | 23,804 | 58,800 |
| 3310058135 | NEW HYDE PARK | NY | | 08/31/2023 | 8.463 | | 13,767 | 88,440 |
| 3310058185 | SAINT JAMES | NY | | 12/28/2023 | 8.463 | | 74,592 | 276,000 |
| 3310058251 | NEW FAIRFIELD | GBR | | 09/15/2023 | 8.925 | | 16,781 | 81,000 |
| 3310058262 | CHICAGO | IL | | 10/06/2023 | 9.016 | | 14,704 | 33,000 |
| 3310058265 | WILDWOOD | NJ | | 10/31/2023 | 8.491 | | 126,795 | 811,200 |
| 3310058507 | WESTPORT | CT | | 10/06/2023 | 9.121 | | 77,190 | 514,800 |
| 3310058560 | CORSICANA | TX | | 11/21/2023 | 9.016 | | 18,630 | 28,560 |
| 3310058577 | CLEVELAND HEIGHTS | OH | | 09/15/2023 | 8.925 | | 2,580 | 27,000 |
| 3310058778 | HAVERHILL | MA | | 09/15/2023 | 8.673 | | 3,430 | 41,400 |
| 3310058857 | HIGHLAND PARK | MI | | 10/06/2023 | 9.366 | | 401 | 19,440 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310058862 | NEW ORLEANS | LA | | 11/21/2023 | 8.673 | | 15,233 | 36,000 |
| 3310058967 | EGG HARBOR TOWNSHIP | NJ | | 08/31/2023 | 9.086 | | 6,326 | 51,000 |
| 3310059007 | INDIANAPOLIS | IN | | 10/31/2023 | 8.771 | | 4,388 | 22,800 |
| 3310059044 | LARGO | FL | | 10/06/2023 | 9.121 | | 21,399 | 58,800 |
| 3310059096 | LARGO | FL | | 10/06/2023 | 9.121 | | 4,358 | 58,800 |
| 3310059097 | LARGO | FL | | 10/06/2023 | 9.121 | | 21,399 | 58,800 |
| 3310059098 | LARGO | FL | | 10/06/2023 | 9.121 | | 3,371 | 58,800 |
| 3310059132 | CRESSKILL | NJ | | 10/06/2023 | 8.666 | | 124,918 | 462,000 |
| 3310059142 | SCOTCH PLAINS | NJ | | 10/31/2023 | 9.016 | | 13,558 | 104,760 |
| 3310059318 | NEW ORLEANS | LA | | 11/21/2023 | 8.673 | | 11,700 | 198,600 |
| 3310059337 | BIRMINGHAM | AL | | 10/31/2023 | 9.121 | | 28,993 | 159,000 |
| 3310059355 | CLEVELAND | OH | | 10/31/2023 | 9.016 | | 7,277 | 13,200 |
| 3310059407 | WELLESLEY | MA | | 09/15/2023 | 8.491 | | 253,168 | 560,400 |
| 3310059411 | ST. LOUIS | MO | | 09/15/2023 | 8.771 | | 5,138 | 31,200 |
| 3310059436 | SCRANTON | PA | | 10/31/2023 | 8.771 | | 5,535 | 24,960 |
| 3310059505 | CLEVELAND | OH | | 10/06/2023 | 9.016 | | 7,244 | 55,200 |
| 3310059663 | ROCKWOOD | TN | | 10/06/2023 | 8.771 | | 5,049 | 27,000 |
| 3310059737 | DALLAS | TX | | 10/06/2023 | 8.806 | | 44,550 | 209,160 |
| 3310059905 | BALTIMORE | MD | | 10/06/2023 | 8.666 | | 10,513 | 28,800 |
| 3310059921 | PALMETTO BAY | FL | | 10/06/2023 | 9.121 | | 13,811 | 156,000 |
| 3310059956 | CUMBERLAND | MD | | 10/31/2023 | 9.016 | | 594 | 21,000 |
| 3310059995 | LIVINGSTON | NJ | | 10/06/2023 | 8.491 | | 23,987 | 195,000 |
| 3310060032 | EAST MOLINE | IL | | 10/06/2023 | 9.016 | | 1,381 | 15,120 |
| 3310060070 | GREENBRIER | TN | | 11/21/2023 | 9.275 | | 19,359 | 87,600 |
| 3310060221 | TOOL | TX | | 01/23/2024 | 9.016 | | 7,466 | 28,680 |
| 3310060279 | HILLSDALE | NJ | | 12/22/2023 | 9.275 | | 19,834 | 105,000 |
| 3310060322 | GUN BARREL CITY | TX | | 10/06/2023 | 9.016 | | 10,455 | 28,680 |
| 3310060335 | FRANKSTON | GBR | | 11/21/2023 | 9.016 | | 1,591 | 28,800 |
| 3310060404 | HOUSTON | TX | | 10/06/2023 | 8.498 | | 73,819 | 237,000 |
| 3310060421 | DESERT HOT SPRINGS | GBR | | 11/21/2023 | 8.323 | | 26,869 | 127,800 |
| 3310060521 | HOUSTON | GBR | | 10/31/2023 | 8.498 | | 88,385 | 237,000 |
| 3310060686 | JERSEY CITY | NJ | | 01/23/2024 | 8.673 | | 116,247 | 501,840 |
| 3310060797 | BAYVILLE | GBR | | 10/31/2023 | 8.141 | | 4,143 | 79,200 |
| 3310060880 | PHILADELPHIA | PA | | 12/07/2023 | 8.778 | | 1,270 | 81,600 |
| 3310060909 | WATERBURY | CT | | 10/31/2023 | 9.016 | | 10,867 | 47,400 |
| 3310061046 | WASHOUGAL | WA | | 10/31/2023 | 9.121 | | 106,180 | 180,000 |
| 3310061063 | PORT CHARLOTTE | GBR | | 10/31/2023 | 8.778 | | 8,853 | 33,600 |
| 3310061066 | EL DORADO HILLS | CA | | 05/10/2024 | 8.666 | | 134,387 | 280,200 |
| 3310061101 | NASHVILLE | TN | | 12/22/2023 | 8.498 | | 129,754 | 273,600 |
| 3310061167 | MONROE | NC | | 11/21/2023 | 9.464 | | 17,797 | 47,400 |
| 3310061238 | PARAMUS | NJ | | 10/31/2023 | 8.960 | | 24,626 | 222,000 |
| 3310061265 | GREENWOOD LAKE | NY | | 10/06/2023 | 8.141 | | 4,960 | 58,800 |
| 3310061395 | KANSAS CITY | GBR | | 10/31/2023 | 8.771 | | 1,010 | 50,000 |
| 3310061644 | PHILADELPHIA | PA | | 11/21/2023 | 8.617 | | 13,514 | 23,400 |
| 3310061654 | PORT ARTHUR | GBR | | 01/23/2024 | 9.275 | | 9,057 | 48,300 |
| 3310061787 | BELMONT | CA | | 12/22/2023 | 8.771 | | 79,761 | 414,000 |
| 3310061795 | SEBRING | FL | | 02/15/2024 | 8.666 | | 168,226 | 900,400 |
| 3310061854 | MONROE | NY | | 11/21/2023 | 8.491 | | 56,745 | 408,000 |
| 3310062009 | CHICAGO | IL | | 11/21/2023 | 9.016 | | 26,296 | 54,000 |
| 3310062222 | PORT CHARLOTTE | FL | | 10/31/2023 | 8.806 | | 9,505 | 112,920 |
| 3310062340 | WEST PALM BEACH | FL | | 11/21/2023 | 8.771 | | 13,677 | 64,800 |
| 3310062371 | VENICE AREA, LOS AN | CA | | 01/23/2024 | 8.323 | | 149,566 | 720,000 |
| 3310062383 | LIVINGSTON | NJ | | 12/22/2023 | 9.121 | | 116,424 | 192,000 |
| 3310062395 | PHILADELPHIA | GBR | | 10/31/2023 | 8.981 | | 15,437 | 34,800 |
| 3310062413 | MACON | GA | | 11/21/2023 | 8.771 | | 8,051 | 15,960 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310062433 | STATEN ISLAND | NY | | 12/07/2023 | 9.016 | | 8,872 | 96,000 |
| 3310062472 | VALLEY SPRINGS | GBR | | 11/29/2023 | 8.673 | | 3,931 | 79,800 |
| 3310062499 | MONTGOMERY | GBR | | 02/15/2024 | 9.275 | | 22,911 | 68,400 |
| 3310062587 | AUGUSTA | GBR | | 10/31/2023 | 9.086 | | 2,254 | 21,000 |
| 3310062713 | FAIRBANKS | GBR | | 02/15/2024 | 8.841 | | 1,312 | 43,800 |
| 3310062715 | HOMOSASSA | FL | | 10/31/2023 | 8.771 | | 7,756 | 52,440 |
| 3310062822 | GARY | IN | | 02/15/2024 | 9.086 | | 2,288 | 22,680 |
| 3310062909 | CHICAGO | IL | | 11/21/2023 | 9.121 | | 7,511 | 35,400 |
| 3310062930 | BROOKLYN | NY | | 12/22/2023 | 8.498 | | 60,545 | 673,200 |
| 3310062951 | CHICAGO | IL | | 12/22/2023 | 8.498 | | 1,485 | 150,000 |
| 3310063087 | HAMBURG | NY | | 12/28/2023 | 8.610 | | 1,301 | 29,400 |
| 3310063120 | ST. PETERSBURG | FL | | 12/22/2023 | 8.806 | | 147,636 | 456,480 |
| 3310063125 | SELDEN | NY | | 11/21/2023 | 8.778 | | 23,819 | 65,280 |
| 3310063245 | PHILADELPHIA | PA | | 12/07/2023 | 9.366 | | 18,622 | 40,200 |
| 3310063347 | CLEVELAND | OH | | 11/21/2023 | 9.016 | | 7,530 | 15,000 |
| 3310063411 | PORT CHESTER | NY | | 12/22/2023 | 8.960 | | 7,943 | 138,000 |
| 3310063447 | PORT CHESTER | NY | | 12/22/2023 | 8.960 | | 46,858 | 138,000 |
| 3310063465 | SAN BERNARDINO | CA | | 11/21/2023 | 8.428 | | 2,291 | 79,200 |
| 3310063520 | STREATOR | IL | | 11/29/2023 | 8.666 | | 1,396 | 13,440 |
| 3310063572 | AUGUSTA | GA | | 07/19/2024 | 9.275 | 35,042 | 15,480 | 56,400 |
| 3310063884 | WESTBURY | NY | | 11/21/2023 | 8.631 | | 23,556 | 165,600 |
| 3310063909 | ST. PETERSBURG | FL | | 11/29/2023 | 8.617 | | 12,177 | 420,000 |
| 3310064017 | KEALAKEKUA | HI | | 01/23/2024 | 8.148 | | 9,905 | 85,200 |
| 3310064028 | BROOKLYN | NY | | 11/21/2023 | 8.141 | | 14,330 | 300,000 |
| 3310064029 | CINCINNATI | OH | | 12/22/2023 | 8.323 | | 11,019 | 54,600 |
| 3310064079 | CAMPTON | NH | | 07/19/2024 | 9.296 | 41,604 | 86,096 | 177,600 |
| 3310064167 | KANSAS CITY | MO | | 11/29/2023 | 8.666 | | 6,235 | 18,240 |
| 3310064170 | HOUSTON | TX | | 02/15/2024 | 8.645 | | 391,544 | 500,640 |
| 3310064187 | CAPE CORAL | FL | | 11/29/2023 | 8.960 | | 14,789 | 69,000 |
| 3310064195 | CAPE CORAL | FL | | 11/29/2023 | 8.960 | | 14,129 | 69,000 |
| 3310064204 | FREEPORT | NY | | 12/07/2023 | 8.617 | | 63,234 | 1,183,200 |
| 3310064205 | FREEPORT | NY | | 11/29/2023 | 8.617 | | 13,879 | 847,800 |
| 3310064269 | EDISON | NJ | | 12/22/2023 | 8.841 | | 62,917 | 112,200 |
| 3310064300 | DALLAS | TX | | 12/22/2023 | 8.806 | | 53,258 | 208,080 |
| 3310064329 | WOOD DALE | IL | | 01/09/2024 | 8.666 | | 3,989 | 44,400 |
| 3310064383 | WILDWOOD | NJ | | 04/30/2024 | 8.498 | | 519,650 | 849,600 |
| 3310064386 | WILDWOOD | NJ | | 04/30/2024 | 8.498 | | 94,407 | 566,400 |
| 3310064415 | DETROIT | MI | | 01/09/2024 | 8.666 | | 4,465 | 13,200 |
| 3310064741 | GREENWICH | CT | | 01/23/2024 | 8.841 | | 54,061 | 222,000 |
| 3310064813 | CHICAGO | IL | | 12/22/2023 | 8.141 | | 16,091 | 54,000 |
| 3310065052 | DECATUR | GA | | 12/22/2023 | 8.141 | | 18,651 | 95,400 |
| 3310065123 | SPRING LAKE | NJ | | 12/22/2023 | 8.148 | | 62,995 | 780,000 |
| 3310065207 | MONROE | GBR | | 12/22/2023 | 8.491 | | 9,828 | 324,000 |
| 3310065235 | CHICAGO | IL | | 02/15/2024 | 8.666 | | 1,488 | 28,200 |
| 3310065557 | HOUSTON | TX | | 07/29/2024 | 9.121 | 9,484 | 15,518 | 46,200 |
| 3310065649 | HILLSIDE | NJ | | 12/28/2023 | 8.771 | | 4,216 | 64,800 |
| 3310065754 | KANSAS CITY | GBR | | 02/15/2024 | 8.771 | | 4,777 | 71,600 |
| 3310065790 | VALRICO | GBR | | 01/09/2024 | 8.498 | | 27,791 | 84,000 |
| 3310066057 | WILMINGTON | NC | | 12/28/2023 | 8.323 | | 3,534 | 39,000 |
| 3310066276 | HOUSTON | TX | | 01/23/2024 | 8.491 | | 84,937 | 280,800 |
| 3310066350 | WINTER PARK | FL | | 01/23/2024 | 9.121 | | 66,587 | 283,200 |
| 3310066379 | BRENTWOOD | TN | | 01/09/2024 | 8.617 | | 19,535 | 246,000 |
| 3310066676 | GARY | IN | | 02/15/2024 | 8.666 | | 1,515 | 23,400 |
| 3310066736 | TRENTON | NJ | | 01/23/2024 | 8.771 | | 10,208 | 23,400 |
| 3310066740 | BAY SHORE | NY | | 01/09/2024 | 8.617 | | 30,591 | 77,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310066762 | DELTONA | GBR | | 01/09/2024 | 8.624 | | 5,720 | 43,200 |
| 3310066959 | EAST CLEVELAND | OH | | 02/15/2024 | 8.841 | | 1,318 | 21,240 |
| 3310066964 | WILTON | CT | | 01/23/2024 | 8.771 | | 10,859 | 156,000 |
| 3310067041 | MEMPHIS | TN | | 01/23/2024 | 8.981 | | 7,263 | 24,000 |
| 3310067170 | MORRISVILLE | PA | | 02/15/2024 | 8.771 | | 2,406 | 93,000 |
| 3310067378 | BARNWELL | SC | | 01/23/2024 | 8.841 | | 1,048 | 72,000 |
| 3310067385 | BARNWELL | GBR | | 01/23/2024 | 8.841 | | 1,834 | 72,000 |
| 3310067387 | BARNWELL | GBR | | 01/23/2024 | 8.841 | | 1,736 | 72,000 |
| 3310067435 | AKRON | GBR | | 02/15/2024 | 8.771 | | 7,042 | 12,780 |
| 3310067505 | DAYTONA BEACH | GBR | | 01/23/2024 | 8.666 | | 2,266 | 37,800 |
| 3310067538 | ROOSEVELT | GBR | | 01/23/2024 | 8.498 | | 11,138 | 75,600 |
| 3310067549 | CHARLOTTE | GBR | | 01/23/2024 | 8.498 | | 84,263 | 589,200 |
| 3310067652 | KANSAS CITY | GBR | | 02/15/2024 | 9.359 | | 2,388 | 26,520 |
| 3310067778 | ATLANTA | GBR | | 02/15/2024 | 8.141 | | 19,507 | 182,000 |
| 3310067885 | BERWYN | GBR | | 01/23/2024 | 8.666 | | 6,343 | 63,000 |
| 3310068766 | ORLANDO | GBR | | 02/15/2024 | 8.666 | | 7,200 | 145,680 |
| 3310068799 | MIDDLETOWN | GBR | | 03/14/2024 | 8.925 | | 4,010 | 35,400 |
| 3310068905 | MOUNT VERNON | GBR | | 02/15/2024 | 8.771 | | 4,816 | 93,000 |
| 3310069049 | DALLAS | TX | | 02/15/2024 | 8.666 | | 25,382 | 112,440 |
| 3310069528 | MONROE | NY | | 06/04/2024 | 8.491 | | 116,591 | 396,000 |
| 3310069531 | MONROE | NY | | 06/04/2024 | 8.491 | | 116,197 | 396,000 |
| 3310069578 | WOODRIDGE | NY | | 02/15/2024 | 8.841 | | 32,063 | 58,800 |
| 3310069608 | BONSALL | CA | | 02/15/2024 | 8.428 | | 2,673 | 138,000 |
| 3310069631 | SIGNAL HILL | CA | | 02/15/2024 | 8.323 | | 4,828 | 147,000 |
| 3310069791 | EFFORT | PA | | 02/15/2024 | 8.771 | | 5,576 | 45,840 |
| 3310069806 | CARMEL | NY | | 03/14/2024 | 8.610 | | 7,638 | 75,600 |
| 3310070020 | WESTWOOD | NJ | | 03/28/2024 | 8.141 | | 25,849 | 144,000 |
| 3310070099 | WASHINGTON | DC | | 02/15/2024 | 8.148 | | 8,331 | 74,400 |
| 3310070231 | LEHIGH ACRES | FL | | 08/19/2024 | 8.498 | 12,691 | 33,589 | 66,000 |
| 3310070607 | PORTAGE | IN | | 07/29/2024 | 8.498 | 25,058 | 26,516 | 52,800 |
| 3310070615 | WATERBURY | CT | | 04/05/2024 | 8.771 | | 9,782 | 42,000 |
| 3310070807 | CHICAGO | IL | | 05/17/2024 | 8.666 | | 6,611 | 44,400 |
| 3310070826 | GAINESVILLE | GA | | 07/29/2024 | 8.666 | 11,720 | 15,289 | 37,080 |
| 3310070839 | LOS ANGELES | CA | | 04/05/2024 | 8.463 | | 115,297 | 360,000 |
| 3310070957 | BOSTON | MA | | 04/19/2024 | 8.673 | | 17,216 | 90,600 |
| 3310070989 | NEWPORT NEWS | VA | | 07/29/2024 | 8.666 | 16,969 | 55,040 | 109,920 |
| 3310071038 | SUN CITY CENTER | FL | | 03/14/2024 | 8.610 | | 11,880 | 49,800 |
| 3310071243 | THE BRONX | NY | | 04/19/2024 | 8.617 | | 15,283 | 150,000 |
| 3310071263 | LEWES | DE | | 04/05/2024 | 8.498 | | 51,182 | 192,600 |
| 3310071567 | NORTH HAVEN | CT | | 04/12/2024 | 8.841 | | 5,955 | 62,040 |
| 3310071622 | MIAMI | FL | | 03/28/2024 | 8.666 | | 31,675 | 101,952 |
| 3310071661 | AKRON | OH | | 03/28/2024 | 9.086 | | 6,460 | 23,400 |
| 3310071854 | BALTIMORE | MD | | 07/29/2024 | 8.491 | 2,590 | 11,395 | 21,600 |
| 3310071887 | PHILADELPHIA | PA | | 04/05/2024 | 9.016 | | 13,787 | 54,000 |
| 3310071990 | ATLANTA | GA | | 07/29/2024 | 8.785 | 8,041 | 41,821 | 50,760 |
| 3310072148 | PORT CHARLOTTE | FL | | 07/29/2024 | 8.673 | 23,180 | 41,762 | 94,920 |
| 3310072229 | CAPE CORAL | FL | | 04/12/2024 | 8.498 | | 1,761 | 48,000 |
| 3310072232 | CAPE CORAL | FL | | 04/19/2024 | 8.463 | | 26,051 | 52,200 |
| 3310072233 | CAPE CORAL | FL | | 04/19/2024 | 8.498 | | 7,709 | 51,000 |
| 3310072238 | CAPE CORAL | FL | | 04/19/2024 | 8.498 | | 20,524 | 45,000 |
| 3310072244 | CAPE CORAL | FL | | 04/19/2024 | 8.498 | | 29,031 | 55,200 |
| 3310072248 | CAPE CORAL | FL | | 04/19/2024 | 8.463 | | 470 | 45,600 |
| 3310072310 | FREEPORT | NY | | 09/10/2024 | 8.771 | 107,573 | 12,177 | 69,600 |
| 3310072327 | ROBBINS | IL | | 07/19/2024 | 9.716 | 41,297 | 43,420 | 70,080 |
| 3310072442 | EAST HAMPTON | NY | | 03/21/2024 | 9.275 | | 146,057 | 396,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310072459 | PHILADELPHIA | GBR | | 07/29/2024 | 9.121 | 13,206 | 10,120 | 43,800 |
| 3310072896 | ELLINGTON | CT | | 04/19/2024 | 8.141 | | 18,751 | 50,400 |
| 3310072901 | HOUSTON | GBR | | 05/10/2024 | 8.498 | | 131,195 | 270,000 |
| 3310073009 | WALDORF | GBR | | 04/12/2024 | 8.323 | | 4,588 | 264,000 |
| 3310073014 | SAN ANTONIO | TX | | 07/19/2024 | 9.366 | 38,188 | 69,464 | 132,000 |
| 3310073202 | OCALA | FL | | 04/12/2024 | 8.498 | | 91,188 | 195,600 |
| 3310073339 | CLEVELAND | GBR | | 04/12/2024 | 8.841 | | 460 | 20,880 |
| 3310073428 | SOUTH TOMS RIVER | NJ | | 07/29/2024 | 8.491 | 42,029 | 60,302 | 139,200 |
| 3310073519 | MONROE | NY | | 04/30/2024 | 8.491 | | 315,175 | 427,200 |
| 3310073529 | MONROE | NY | | 06/04/2024 | 8.491 | | 267,649 | 785,400 |
| 3310073574 | MEMPHIS | TN | | 07/29/2024 | 8.666 | 12,803 | 12,165 | 27,000 |
| 3310073620 | MILWAUKEE | WI | | 05/17/2024 | 8.771 | | 10,870 | 73,200 |
| 3310073659 | JACKSONVILLE | GBR | | 05/10/2024 | 8.925 | | 4,010 | 15,960 |
| 3310073883 | COLUMBUS | GA | | 07/29/2024 | 8.617 | 11,138 | 11,553 | 17,880 |
| 3310073935 | SURRY | GBR | | 05/17/2024 | 8.841 | | 9,163 | 42,000 |
| 3310073968 | WEST COLUMBIA | SC | | 07/29/2024 | 9.289 | 26,436 | 19,943 | 44,160 |
| 3310073969 | HAWTHORNE | NJ | | 05/10/2024 | 8.617 | | 12,949 | 79,800 |
| 3310074083 | LABELLE | GBR | | 07/29/2024 | 9.135 | 12,623 | 36,204 | 55,800 |
| 3310074095 | PORT CHARLOTTE | FL | | 07/29/2024 | 9.499 | 12,775 | 6,993 | 45,000 |
| 3310074116 | LABELLE | FL | | 07/29/2024 | 9.135 | 12,623 | 36,818 | 55,800 |
| 3310074237 | CUTHBERT | GA | | 06/14/2024 | 8.610 | | 3,861 | 12,000 |
| 3310074307 | NORWICH | GBR | | 07/29/2024 | 9.135 | 30,948 | 12,257 | 51,600 |
| 3310074321 | SKANEATELES | GBR | | 05/23/2024 | 9.016 | | 153,470 | 782,400 |
| 3310074480 | WEST PALM BEACH | MEX | | 06/14/2024 | 8.148 | | 15,949 | 61,800 |
| 3310074493 | MONTICELLO | NY | | 07/29/2024 | 8.666 | 9,319 | 81,963 | 54,000 |
| 3310074579 | CONCORD | NC | | 05/10/2024 | 8.771 | | 12,474 | 32,520 |
| 3310074580 | DECATUR | GA | | 04/30/2024 | 9.016 | | 18,420 | 47,280 |
| 3310074795 | TAMPA | FL | | 04/30/2024 | 8.323 | | 8,910 | 51,840 |
| 3310074798 | MOBILE | AL | | 05/10/2024 | 8.673 | | 19,126 | 48,600 |
| 3310074806 | PHILADELPHIA | PA | | 05/10/2024 | 8.841 | | 11,244 | 35,400 |
| 3310075277 | KUNKLETOWN | PA | | 05/10/2024 | 8.841 | | 7,061 | 26,040 |
| 3310075338 | CHELTENHAM TOWNSHIP | PA | | 05/17/2024 | 8.771 | | 6,564 | 36,000 |
| 3310075578 | WELLESLEY | MA | | 06/04/2024 | 9.296 | | 54,263 | 528,000 |
| 3310075864 | BOILING SPRINGS | SC | | 07/29/2024 | 8.666 | 9,341 | 21,656 | 51,000 |
| 3310075933 | NEDROW | NY | | 06/14/2024 | 8.792 | | 7,116 | 21,600 |
| 3310075942 | KNOXVILLE | TN | | 08/26/2024 | 8.666 | 21,727 | 41,172 | 84,600 |
| 3310076014 | METAIRIE | LA | | 05/23/2024 | 8.925 | | 7,382 | 32,640 |
| 3310076091 | NASHVILLE | TN | | 08/19/2024 | 8.673 | 25,245 | 32,178 | 82,800 |
| 3310076095 | NORTH PORT | FL | | 07/29/2024 | 8.666 | 13,488 | 35,918 | 46,200 |
| 3310076098 | NORTH PORT | FL | | 07/29/2024 | 8.666 | 13,606 | 36,198 | 46,200 |
| 3310076152 | MARKHAM | IL | | 06/14/2024 | 8.323 | | 10,165 | 23,400 |
| 3310076187 | CHICAGO | IL | | 05/23/2024 | 8.771 | | 25,735 | 52,800 |
| 3310076193 | BOHEMIA | NY | | 05/10/2024 | 8.673 | | 28,601 | 108,000 |
| 3310076224 | HOUSTON | TX | | 08/19/2024 | 9.289 | 15,147 | 23,237 | 53,400 |
| 3310076240 | DALLAS | TX | | 05/23/2024 | 8.666 | | 4,277 | 149,880 |
| 3310076290 | PHILADELPHIA | PA | | 06/04/2024 | 8.841 | | 18,176 | 45,600 |
| 3310076329 | SMYRNA | DE | | 06/14/2024 | 8.148 | | 20,790 | 33,000 |
| 3310076375 | WOODLAND PARK | CO | | 07/29/2024 | 8.666 | 54,128 | 45,813 | 163,800 |
| 3310076391 | PHILADELPHIA | PA | | 05/23/2024 | 8.323 | | 40,211 | 52,800 |
| 3310076404 | LORIS | SC | | 07/29/2024 | 9.289 | 4,328 | 29,302 | 38,400 |
| 3310076408 | LORIS | SC | | 07/29/2024 | 9.016 | 4,328 | 27,623 | 40,200 |
| 3310076481 | LORIS | SC | | 07/29/2024 | 9.289 | 9,864 | 24,311 | 39,600 |
| 3310076507 | LORIS | SC | | 07/29/2024 | 9.289 | 4,328 | 27,074 | 41,760 |
| 3310076563 | LEHIGH ACRES | FL | | 09/03/2024 | 9.289 | 2,323 | 23,213 | 48,000 |
| 3310076586 | CHICAGO | IL | | 05/23/2024 | 8.771 | | 25,681 | 64,176 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310076590 | GARY | IN | | 06/14/2024 | 9.016 | | 11,464 | 19,800 |
| 3310076654 | KENNEWICK | WA | | 07/19/2024 | 9.135 | 61,333 | 45,112 | 61,440 |
| 3310076658 | KENNEWICK | WA | | 07/19/2024 | 9.135 | 76,175 | 30,270 | 61,440 |
| 3310076717 | GREENSBORO | GA | | 08/19/2024 | 9.296 | 51,335 | 27,942 | 105,660 |
| 3310076776 | CLEVELAND | OH | | 06/14/2024 | 8.666 | | 14,569 | 18,960 |
| 3310076806 | NEW HAVEN | CT | | 07/19/2024 | 8.148 | 80,190 | 3,757 | 57,000 |
| 3310076834 | PHILADELPHIA | PA | | 08/26/2024 | 8.323 | 44,105 | 4,293 | 43,800 |
| 3310076897 | BALTIMORE | MD | | 06/04/2024 | 8.463 | | 9,296 | 27,000 |
| 3310076902 | BALTIMORE | MD | | 06/04/2024 | 8.463 | | 12,771 | 26,760 |
| 3310077007 | ANCHORAGE | AK | | 09/18/2024 | 9.191 | 60,054 | 7,399 | 81,000 |
| 3310077012 | REIDSVILLE | NC | | 06/14/2024 | 8.141 | | 7,187 | 33,600 |
| 3310077034 | CLEVELAND | GBR | | 06/14/2024 | 9.359 | | 3,735 | 15,120 |
| 3310077134 | LIVINGSTON | TX | | 08/19/2024 | 8.666 | 10,692 | 4,535 | 48,000 |
| 3310077214 | CAPE CORAL | FL | | 08/19/2024 | 9.289 | 18,515 | 2,713 | 106,320 |
| 3310077236 | LOS ANGELES | CA | | 08/19/2024 | 8.316 | 80,393 | 27,217 | 216,000 |
| 3310077243 | NORTH PT | FL | | 08/19/2024 | 8.666 | 45,889 | 22,882 | 53,760 |
| 3310077295 | ORLANDO | GBR | | 08/19/2024 | 8.666 | 16,658 | 34,343 | 91,800 |
| 3310077373 | GURNEE | IL | | 06/14/2024 | 8.666 | | 25,245 | 58,800 |
| 3310077389 | CHATTANOOGA | TN | | 09/03/2024 | 9.296 | 8,412 | 16,724 | 69,000 |
| 3310077482 | WEST PALM BEACH | FL | | 08/19/2024 | 8.666 | 4,455 | 7,452 | 52,320 |
| 3310077485 | WEST PALM BEACH | FL | | 08/19/2024 | 8.666 | 4,455 | 12,938 | 52,320 |
| 3310077488 | FLORHAM PARK | GBR | | 08/19/2024 | 9.289 | 105,971 | 13,469 | 237,000 |
| 3310077502 | PHILADELPHIA | PA | | 07/29/2024 | 8.673 | 24,891 | 61,058 | 70,200 |
| 3310077562 | KNOXVILLE | TN | | 06/14/2024 | 8.771 | | 9,950 | 54,000 |
| 3310077593 | CAPE CORAL | GBR | | 09/03/2024 | 8.666 | 2,970 | 26,130 | 51,600 |
| 3310077597 | CAPE CORAL | FL | | 09/18/2024 | 9.289 | 16,409 | 19,446 | 45,960 |
| 3310077649 | ORANGE | TX | | 09/10/2024 | 9.289 | 15,143 | 9,550 | 29,400 |
| 3310077661 | TOCCOA | GBR | | 06/14/2024 | 8.778 | | 13,038 | 25,080 |
| 3310077672 | DAYTON | GBR | | 07/29/2024 | 8.771 | 10,996 | 6,635 | 13,800 |
| 3310077685 | WEST MILFORD | NJ | | 06/14/2024 | 8.771 | | 10,202 | 65,160 |
| 3310077694 | MABANK | TX | | 08/26/2024 | 9.016 | 4,807 | 12,575 | 34,560 |
| 3310077696 | GREENVILLE | TX | | 08/26/2024 | 9.016 | 5,720 | 6,029 | 27,840 |
| 3310077697 | LEWES | DE | | 07/19/2024 | 8.666 | 109,278 | 21,575 | 192,600 |
| 3310077699 | GUN BARREL CITY | TX | | 09/03/2024 | 9.016 | 6,695 | 9,758 | 34,560 |
| 3310077940 | WILLIS | TX | | 08/26/2024 | 8.666 | 5,346 | 5,021 | 46,200 |
| 3310077953 | KEMP | TX | | 07/29/2024 | 8.666 | 37,779 | 95,501 | 184,440 |
| 3310077967 | JONESBORO | GA | | 06/14/2024 | 9.016 | | 7,351 | 31,200 |
| 3310077980 | STATHAM | GA | | 07/19/2024 | 8.666 | 36,297 | 54,819 | 60,120 |
| 3310078041 | BIRMINGHAM | AL | | 07/29/2024 | 9.016 | 10,616 | 7,415 | 24,120 |
| 3310078073 | FORKED RIVER | NJ | | 07/29/2024 | 8.820 | 61,479 | 8,465 | 139,200 |
| 3310078085 | PHILADELPHIA | PA | | 06/14/2024 | 8.148 | | 7,574 | 124,000 |
| 3310078090 | JACKSONVILLE | FL | | 06/14/2024 | 8.981 | | 4,277 | 22,800 |
| 3310078224 | MINERAL | VA | | 08/26/2024 | 9.289 | 23,992 | 18,896 | 58,800 |
| 3310078286 | GAINESVILLE | GA | | 07/19/2024 | 8.673 | 32,526 | 32,884 | 41,400 |
| 3310078356 | LEXINGTON | NC | | 08/19/2024 | 9.289 | 22,235 | 15,212 | 28,560 |
| 3310078371 | NORTH PORT | FL | | 08/26/2024 | 8.498 | 40,090 | 16,804 | 44,640 |
| 3310078387 | PALM COAST | FL | | 07/19/2024 | 8.498 | 81,338 | 9,306 | 52,320 |
| 3310078467 | MEMPHIS | TN | | 08/26/2024 | 8.841 | 9,922 | 19,208 | 33,000 |
| 3310078468 | MEMPHIS | TN | | 09/10/2024 | 8.841 | 22,231 | 6,219 | 33,600 |
| 3310078501 | SACRAMENTO | CA | | 08/26/2024 | 8.316 | 34,452 | 26,136 | 58,200 |
| 3310078519 | CHATTANOOGA | TN | | 08/19/2024 | 9.296 | 10,674 | 5,920 | 50,040 |
| 3310078579 | CAMANO ISLAND | WA | | 08/19/2024 | 9.289 | 69,326 | 32,694 | 90,000 |
| 3310078593 | PITTSBURGH | PA | | 07/29/2024 | 8.148 | 4,455 | 4,752 | 27,000 |
| 3310078597 | SPRINGFIELD | MO | | 08/19/2024 | 8.771 | 22,572 | 9,889 | 21,600 |
| 3310078720 | BELMONT | NC | | 07/29/2024 | 9.135 | 4,508 | 33,720 | 38,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310078729 | BALTIMORE | MD | | 08/26/2024 | 8.141 | 2,970 | 25,988 | 38,640 |
| 3310078792 | MIAMI | FL | | 08/19/2024 | 8.841 | 28,215 | 45,993 | 62,160 |
| 3310078794 | MIAMI | FL | | 08/19/2024 | 8.841 | 28,215 | 44,297 | 61,800 |
| 3310078930 | MOUNT HOLLY | NC | | 08/19/2024 | 8.841 | 9,341 | 29,300 | 40,800 |
| 3310079011 | BALTIMORE | MD | | 09/18/2024 | 8.925 | 18,639 | 12,395 | 32,640 |
| 3310079015 | SPARTANBURG | SC | | 09/03/2024 | 8.666 | 1,485 | 3,874 | 45,000 |
| 3310079018 | ATLANTA | GA | | 08/19/2024 | 9.296 | 48,949 | 29,846 | 81,600 |
| 3310079021 | LEXINGTON | NC | | 08/19/2024 | 9.289 | 23,019 | 14,427 | 28,560 |
| 3310079022 | LEXINGTON | NC | | 08/19/2024 | 9.289 | 22,235 | 15,074 | 28,560 |
| 3310079107 | RANDLEMAN | NC | | 08/19/2024 | 9.289 | 28,907 | 7,930 | 37,320 |
| 3310079108 | RANDLEMAN | NC | | 08/19/2024 | 9.289 | 28,098 | 30,100 | 37,200 |
| 3310079119 | SPRING VALLEY | GBR | | 07/19/2024 | 8.141 | 80,190 | 2,896 | 119,880 |
| 3310079133 | CAPE CORAL | FL | | 08/26/2024 | 8.498 | 47,503 | 13,585 | 51,600 |
| 3310079134 | NORTH PORT | FL | | 08/26/2024 | 8.498 | 39,425 | 20,692 | 46,440 |
| 3310079135 | PALM BAY | FL | | 08/26/2024 | 8.498 | 50,380 | 16,514 | 39,000 |
| 3310079137 | PHILADELPHIA | PA | | 08/26/2024 | 8.666 | 21,161 | 9,547 | 84,000 |
| 3310079162 | POUGHKEEPSIE | GBR | | 08/26/2024 | 8.148 | 40,095 | 8,909 | 39,000 |
| 3310079196 | CLOVER | SC | | 08/26/2024 | 9.289 | 27,579 | 30,744 | 69,000 |
| 3310079236 | WATERVILLE | GBR | | 08/19/2024 | 9.016 | 14,345 | 8,821 | 21,600 |
| 3310079381 | DAYTON | TX | | 08/19/2024 | 9.289 | 31,809 | 12,514 | 127,440 |
| 3310079533 | NEWARK | GBR | | 07/19/2024 | 8.323 | 63,113 | 12,146 | 82,800 |
| 3310079541 | MONONGAHELA | GBR | | 09/03/2024 | 8.666 | 6,090 | 19,265 | 96,000 |
| 3310079629 | EVANSVILLE | GBR | | 08/26/2024 | 9.016 | 4,015 | 3,764 | 19,680 |
| 3310079632 | PERTH AMBOY | NJ | | 09/03/2024 | 8.141 | 92,219 | 5,079 | 57,600 |
| 3310079646 | MIAMI GARDENS | GBR | | 08/19/2024 | 9.289 | 17,634 | 7,366 | 79,200 |
| 3310079698 | ALBUQUERQUE | NM | | 07/19/2024 | 8.323 | 50,835 | 6,338 | 33,000 |
| 3310079841 | BRIDGEWATER | GBR | | 09/18/2024 | 8.771 | 117,464 | 6,130 | 120,000 |
| 3310079998 | VINELAND | NJ | | 08/26/2024 | 8.771 | 31,329 | 23,463 | 36,240 |
| 3310080029 | BALTIMORE | GBR | | 08/19/2024 | 8.764 | 6,453 | 16,691 | 32,160 |
| 3310080049 | MEDFORD | NY | | 08/26/2024 | 8.428 | 93,555 | 19,854 | 65,460 |
| 3310080072 | BEACON | NY | | 09/18/2024 | 8.148 | 101,039 | 12,029 | 71,400 |
| 3310080274 | ENDICOTT | NY | | 09/10/2024 | 8.316 | 50,787 | 4,433 | 59,400 |
| 3310080437 | PHILADELPHIA | GBR | | 09/10/2024 | 8.778 | 14,024 | 11,494 | 37,800 |
| 3310080458 | LAGO VISTA | GBR | | 08/19/2024 | 8.841 | 29,665 | 43,628 | 50,520 |
| 3310080521 | ORRICK | GBR | | 08/19/2024 | 8.771 | 15,607 | 1,797 | 10,800 |
| 3310080604 | CAMANO ISLAND | GBR | | 09/18/2024 | 9.289 | 68,862 | 8,099 | 90,000 |
| 3310080649 | WINTER PARK | GBR | | 08/19/2024 | 8.666 | 89,100 | 45,189 | 593,520 |
| 3310080676 | SOUTH ORANGE | NJ | | 09/03/2024 | 9.016 | 38,981 | 25,232 | 178,800 |
| 3310080734 | KEYSTONE HEIGHTS | FL | | 08/26/2024 | 9.289 | 11,853 | 13,043 | 39,600 |
| 3310080798 | CHICAGO | IL | | 08/19/2024 | 8.666 | 46,703 | 13,134 | 41,400 |
| 3310080866 | BRADENTON | FL | | 08/26/2024 | 8.141 | 113,603 | 1,426 | 93,000 |
| 3310080913 | SCRANTON | PA | | 08/26/2024 | 8.771 | 47,966 | 6,831 | 64,800 |
| 3310080975 | LEHIGH ACRES | FL | | 09/03/2024 | 9.702 | 14,850 | 24,613 | 46,200 |
| 3310081005 | OAKLAND | CA | | 09/03/2024 | 8.673 | 130,680 | 1,841 | 90,000 |
| 3310081033 | PALM COAST | FL | | 09/10/2024 | 8.498 | 50,141 | 30,940 | 46,800 |
| 3310081034 | PALM BAY | FL | | 09/10/2024 | 8.498 | 36,944 | 16,784 | 43,200 |
| 3310081035 | PALM COAST | FL | | 09/03/2024 | 8.498 | 24,575 | 23,701 | 49,560 |
| 3310081037 | NORTH PORT | FL | | 09/03/2024 | 8.498 | 32,266 | 20,561 | 55,800 |
| 3310081038 | PALM COAST | FL | | 09/10/2024 | 8.498 | 12,084 | 5,355 | 50,280 |
| 3310081181 | PHILADELPHIA | PA | | 09/10/2024 | 8.778 | 12,251 | 8,604 | 37,800 |
| 3310081224 | PHILADELPHIA | PA | | 08/26/2024 | 8.862 | 28,750 | 10,720 | 33,600 |
| 3310081230 | WEATHERFORD | TX | | 08/26/2024 | 9.128 | 61,389 | 22,643 | 87,960 |
| 3310081398 | ATLANTA | GA | | 08/19/2024 | 8.771 | 36,605 | 5,643 | 31,200 |
| 3310081483 | DETROIT | MI | | 08/19/2024 | 8.666 | 6,534 | 5,888 | 13,080 |
| 3310081646 | FLOSSMOOR | IL | | 08/26/2024 | 8.638 | 60,143 | 11,368 | 46,800 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310081697 | DETROIT | MI | | 08/26/2024 | 8.771 | 15,800 | 1,893 | 25,560 |
| 3310081715 | CAMBRIA HEIGHTS | NY | | 08/26/2024 | 8.442 | 118,681 | 3,985 | 97,800 |
| 3310081727 | FLORISSANT | MO | | 08/26/2024 | 9.359 | 30,888 | 3,743 | 26,640 |
| 3310081741 | TRENTON | NJ | | 08/26/2024 | 8.771 | 41,149 | 9,578 | 29,280 |
| 3310081814 | SALEM | NJ | | 08/26/2024 | 8.771 | 22,795 | 1,752 | 16,080 |
| 3310081849 | HAMILTON | OH | | 09/03/2024 | 8.974 | 16,149 | 1,348 | 19,800 |
| 3310081939 | DELRAN | NJ | | 08/26/2024 | 8.141 | 59,474 | 12,029 | 45,000 |
| 3310081961 | ALBRIGHTSVILLE | PA | | 09/03/2024 | 8.771 | 6,255 | 7,424 | 24,360 |
| 3310081988 | CLEVELAND | OH | | 08/19/2024 | 9.121 | 26,403 | 1,253 | 19,680 |
| 3310082107 | SOUTH DAYTONA | FL | | 08/26/2024 | 8.673 | 48,708 | 7,272 | 34,800 |
| 3310082229 | FELTON | CA | | 08/26/2024 | 8.428 | 94,669 | 18,367 | 79,200 |
| 3310082342 | TRENTON | NJ | | 08/26/2024 | 8.148 | 23,983 | 22,275 | 28,200 |
| 3310082439 | WEST MILFORD | NJ | | 08/19/2024 | 8.771 | 96,822 | 14,850 | 69,600 |
| 3310082470 | HUNTINGTON STATION | GBR | | 09/18/2024 | 8.316 | 102,168 | 6,546 | 75,600 |
| 3310082625 | AURORA | IL | | 08/26/2024 | 8.659 | 33,413 | 12,326 | 27,600 |
| 3310082662 | CONSHOHOCKEN | PA | | 09/03/2024 | 8.771 | 89,694 | 3,713 | 64,800 |
| 3310082706 | NEW ORLEANS | LA | | 09/18/2024 | 8.498 | 34,636 | 5,230 | 41,760 |
| 3310082728 | CLEVELAND HEIGHTS | OH | | 08/26/2024 | 9.359 | 21,904 | 6,074 | 16,800 |
| 3310082879 | RAHWAY | NJ | | 09/18/2024 | 8.141 | 107,425 | 27,205 | 82,200 |
| 3310083103 | CHICAGO | IL | | 09/18/2024 | 8.498 | 47,312 | 9,623 | 44,400 |
| 3310083416 | SANFORD | FL | | 09/10/2024 | 8.771 | 64,375 | 3,920 | 43,200 |
| 3310083495 | MARSHFIELD | GBR | | 09/18/2024 | 8.771 | 103,118 | 6,386 | 99,120 |
| 3310083771 | KNOXVILLE | GBR | | 09/18/2024 | 9.289 | 22,275 | 42,553 | 139,200 |
| 3320038450 | JERSEY CITY | NJ | | 04/04/2023 | 8.600 | | 114,349 | 648,000 |
| 3320041228 | BAY SHORE | NY | | 02/13/2023 | 8.862 | | 84,209 | 383,700 |
| 3320042210 | SARASOTA | FL | | 02/13/2023 | 8.892 | | 121,572 | 2,910,000 |
| 3320042932 | FORSYTH | GA | | 01/10/2023 | 8.636 | | 13,253 | 468,000 |
| 3320043194 | FORSYTH | GA | | 01/10/2023 | 8.636 | | 24,327 | 469,200 |
| 3320043219 | ALBANY | GBR | | 01/10/2023 | 9.176 | | 20,343 | 1,029,000 |
| 3320043614 | DETROIT | GBR | | 01/10/2023 | 9.194 | | 10,744 | 200,400 |
| 3320043753 | SARASOTA | GBR | | 02/27/2023 | 8.892 | | 621,820 | 5,670,000 |
| 3320044199 | NAPLES | GBR | | 02/13/2023 | 8.616 | | 18,638 | 312,000 |
| 3320044341 | BROOKLYN | GBR | | 02/13/2023 | 8.616 | | 52,718 | 4,830,000 |
| 3320044405 | FORSYTH | GA | | 01/30/2023 | 8.792 | | 7,528 | 495,000 |
| 3320044574 | NEWARK | NJ | | 01/30/2023 | 9.182 | | 26,753 | 420,000 |
| 3320044822 | VERNON TOWNSHIP | NJ | | 02/13/2023 | 9.402 | | 67,716 | 232,200 |
| 3320044935 | DOUGLASVILLE | GA | | 05/11/2023 | 9.146 | | 22,392 | 225,000 |
| 3320044936 | DOUGLASVILLE | GA | | 05/11/2023 | 9.146 | | 31,706 | 225,000 |
| 3320045063 | BALTIMORE | MD | | 02/13/2023 | 8.616 | | 34,296 | 228,000 |
| 3320045563 | SAN ANTONIO | TX | | 02/13/2023 | 8.922 | | 188,107 | 7,770,000 |
| 3320045801 | CHICAGO | IL | | 04/27/2023 | 8.738 | | 29,279 | 219,000 |
| 3320045835 | NEWARK | NJ | | 02/13/2023 | 9.162 | | 42,991 | 1,224,000 |
| 3320046029 | WEST BEND | WI | | 01/30/2023 | 8.792 | | 38,142 | 240,000 |
| 3320046042 | FRESH MEADOWS | NY | | 02/13/2023 | 9.156 | | 32,175 | 1,050,000 |
| 3320046385 | OCEANPORT | NJ | | 04/04/2023 | 9.146 | | 313,319 | 1,584,000 |
| 3320046397 | ALBANY | NY | | 02/13/2023 | 9.162 | | 23,688 | 180,000 |
| 3320046462 | NEWBURGH | NY | | 02/27/2023 | 9.402 | | 3,089 | 2,940,000 |
| 3320046662 | SNELLVILLE | GA | | 04/04/2023 | 9.380 | | 47,628 | 315,000 |
| 3320046748 | CLEVELAND | OH | | 02/27/2023 | 9.402 | | 4,988 | 113,400 |
| 3320046949 | CHICAGO | IL | | 04/27/2023 | 9.386 | | 5,293 | 450,000 |
| 3320046963 | BALTIMORE | MD | | 02/27/2023 | 9.402 | | 19,160 | 126,000 |
| 3320047070 | CHICAGO | IL | | 04/04/2023 | 9.512 | | 45,797 | 597,000 |
| 3320047089 | BRUNSWICK | GA | | 02/27/2023 | 9.372 | | 55,241 | 504,000 |
| 3320047122 | NASHVILLE | TN | | 02/27/2023 | 9.402 | | 144,847 | 1,980,000 |
| 3320047365 | PHILADELPHIA | PA | | 02/27/2023 | 9.162 | | 5,495 | 153,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3320047419 | PHILADELPHIA | PA | | 03/15/2023 | 9.298 | | 17,820 | 426,000 |
| 3320047476 | GREENVILLE | NC | | 02/27/2023 | 9.162 | | 10,803 | 120,000 |
| 3320047506 | JERSEY CITY | NJ | | 03/15/2023 | 8.770 | | 47,219 | 1,056,000 |
| 3320047690 | BROOKLYN | NY | | 03/15/2023 | 8.770 | | 171,023 | 1,920,000 |
| 3320048528 | DECATUR | GA | | 04/19/2023 | 9.206 | | 19,978 | 213,600 |
| 3320048678 | SUFFERN | NY | | 05/18/2023 | 8.877 | | 185,196 | 1,335,000 |
| 3320048701 | UPPER SADDLE RIVER | NJ | | 04/04/2023 | 9.146 | | 296,972 | 2,160,000 |
| 3320049211 | WOODMERE | NY | | 04/04/2023 | 9.146 | | 431,170 | 2,370,000 |
| 3320049359 | RIVERSIDE | IL | | 04/04/2023 | 9.356 | | 23,958 | 495,000 |
| 3320049469 | TROY | NY | | 03/15/2023 | 9.298 | | 15,900 | 219,000 |
| 3320049533 | EAST WILLISTON | NY | | 04/04/2023 | 9.008 | | 54,450 | 765,000 |
| 3320049578 | PATERSON | NJ | | 04/19/2023 | 9.140 | | 21,139 | 357,000 |
| 3320049579 | PATERSON | NJ | | 04/19/2023 | 9.140 | | 27,896 | 357,000 |
| 3320049675 | LA GRANGE PARK | IL | | 04/27/2023 | 9.056 | | 14,207 | 735,000 |
| 3320049732 | HAMTRAMCK | GBR | | 04/27/2023 | 9.056 | | 14,454 | 156,000 |
| 3320050271 | PHILADELPHIA | GBR | | 06/21/2023 | 9.534 | | 53,584 | 246,000 |
| 3320050392 | NASHVILLE | GBR | | 04/27/2023 | 9.386 | | 425,601 | 4,005,000 |
| 3320051072 | HALESITE | NY | | 06/21/2023 | 9.291 | | 18,139 | 900,000 |
| 3320051117 | WOODSTOCK | GBR | | 05/18/2023 | 9.353 | | 6,098 | 429,000 |
| 3320051118 | CHARLOTTE | NC | | 05/11/2023 | 8.906 | | 5,261 | 999,000 |
| 3320051252 | CHICAGO | GBR | | 04/27/2023 | 9.056 | | 35,308 | 135,000 |
| 3320051288 | WESTMINSTER | MD | | 04/19/2023 | 9.152 | | 55,378 | 354,000 |
| 3320051308 | HACKENSACK | NJ | | 04/27/2023 | 9.326 | | 67,518 | 468,000 |
| 3320051340 | PASSAIC | NJ | | 06/08/2023 | 9.291 | | 50,144 | 324,000 |
| 3320051410 | CLEVELAND | OH | | 04/27/2023 | 9.140 | | 33,215 | 125,400 |
| 3320051638 | NEW YORK | NY | | 05/11/2023 | 8.600 | | 180,563 | 3,000,000 |
| 3320052193 | DAYTON | OH | | 05/18/2023 | 9.353 | | 22,770 | 96,000 |
| 3320052216 | DETROIT | MI | | 05/11/2023 | 9.356 | | 7,227 | 192,000 |
| 3320052685 | HAWORTH | NJ | | 06/21/2023 | 9.594 | | 369,035 | 2,328,000 |
| 3320052805 | EAST STROUDSBURG | GBR | | 06/08/2023 | 8.930 | | 24,587 | 144,000 |
| 3320052929 | CHARLOTTE | NC | | 05/25/2023 | 9.578 | | 68,426 | 591,000 |
| 3320053414 | GLENVIEW | IL | | 06/21/2023 | 9.208 | | 120,743 | 870,000 |
| 3320054380 | KILLINGLY | CT | | 06/21/2023 | 9.303 | | 13,053 | 189,000 |
| 3340052863 | THE BRONX | NY | | 03/14/2024 | 8.843 | | 97,856 | 1,100,000 |
| 3340057084 | RED BANK | NJ | | 02/26/2024 | 9.265 | | 25,621 | 440,000 |
| 3340059055 | PARK RIDGE | NJ | | 06/14/2024 | 8.930 | | 78,408 | 628,000 |
| 3340059399 | PORT CHARLOTTE | FL | | 03/28/2024 | 9.282 | | 30,609 | 416,000 |
| 3340059408 | NORTH PORT | FL | | 03/28/2024 | 9.282 | | 45,181 | 412,000 |
| 3340059410 | NORTH PORT | FL | | 03/28/2024 | 9.282 | | 7,569 | 280,000 |
| 3340059569 | GREENPORT | NY | | 03/28/2024 | 9.152 | | 30,137 | 896,000 |
| 3340060160 | CHARLOTTE | NC | | 03/07/2024 | 9.204 | | 33,634 | 2,020,656 |
| 3340060698 | SUMTER | SC | | 02/26/2024 | 9.295 | | 24,938 | 166,800 |
| 3340060881 | SUMTER | SC | | 02/26/2024 | 9.687 | | 4,786 | 166,800 |
| 3340061312 | HOUSTON | GBR | | 02/26/2024 | 9.170 | | 59,432 | 449,600 |
| 3340061659 | CHICAGO | GBR | | 04/05/2024 | 9.385 | | 67,836 | 257,600 |
| 3340061918 | ORANGEBURG | SC | | 04/05/2024 | 9.385 | | 11,381 | 80,000 |
| 3340062052 | LONG BRANCH | NJ | | 03/14/2024 | 9.134 | | 238,155 | 10,584,000 |
| 3340062115 | NEWARK | NJ | | 02/26/2024 | 9.028 | | 100,069 | 468,000 |
| 3340062117 | WICHITA | KS | | 02/26/2024 | 9.170 | | 21,998 | 133,600 |
| 3340062138 | POINCIANA | FL | | 02/26/2024 | 9.425 | | 68,432 | 656,000 |
| 3340062275 | MAYWOOD | IL | | 04/19/2024 | 9.445 | | 44,035 | 232,000 |
| 3340062423 | EWING TOWNSHIP | NJ | | 02/26/2024 | 9.022 | | 143,240 | 240,000 |
| 3340062602 | LEHIGH ACRES | FL | | 02/26/2024 | 9.425 | | 35,174 | 301,600 |
| 3340062716 | LEHIGH ACRES | FL | | 06/14/2024 | 9.332 | | 41,764 | 241,600 |
| 3340063218 | PARKVILLE | MD | | 03/21/2024 | 9.644 | | 24,671 | 292,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340063481 | CITRUS SPRINGS | FL | | 02/26/2024 | 9.425 | | 46,631 | 257,600 |
| 3340063534 | ALBUQUERQUE | NM | | 02/26/2024 | 9.170 | | 79,541 | 520,000 |
| 3340063571 | AUGUSTA | GA | | 03/28/2024 | 9.537 | | 23,063 | 168,000 |
| 3340063611 | FAIRBURN | GA | | 02/26/2024 | 9.295 | | 88,326 | 323,200 |
| 3340063821 | PECOS | TX | | 02/26/2024 | 9.693 | | 41,528 | 224,000 |
| 3340063851 | NEWARK | NJ | | 05/17/2024 | 9.604 | | 28,215 | 540,000 |
| 3340063870 | CHICAGO | IL | | 04/12/2024 | 9.290 | | 5,259 | 276,000 |
| 3340063938 | HOT SPRINGS VILLAGE | AR | | 03/14/2024 | 9.282 | | 48,278 | 324,000 |
| 3340064016 | MARKHAM | IL | | 04/19/2024 | 9.290 | | 42,553 | 148,000 |
| 3340064102 | BURLINGTON | GBR | | 02/26/2024 | 9.425 | | 15,012 | 360,000 |
| 3340064103 | EAST WINDSOR | GBR | | 02/29/2024 | 9.728 | | 5,710 | 272,800 |
| 3340064216 | DISTRICT HEIGHTS | GBR | | 04/19/2024 | 9.385 | | 9,504 | 316,000 |
| 3340064303 | JACKSONVILLE | FL | | 02/26/2024 | 9.473 | | 1,455 | 145,600 |
| 3340064306 | HOMEWOOD | IL | | 04/30/2024 | 9.290 | | 70,454 | 540,000 |
| 3340064475 | WILLIS | GBR | | 03/21/2024 | 9.288 | | 59,743 | 256,000 |
| 3340064477 | WILLIS | TX | | 03/21/2024 | 9.288 | | 61,856 | 256,000 |
| 3340064503 | EAST ORANGE | GBR | | 03/28/2024 | 9.383 | | 43,754 | 536,000 |
| 3340064524 | LUFKIN | TX | | 02/26/2024 | 9.170 | | 4,187 | 197,600 |
| 3340064525 | LUFKIN | TX | | 02/26/2024 | 9.170 | | 3,946 | 197,600 |
| 3340064591 | JOSHUA TREE | CA | | 03/07/2024 | 9.444 | | 136,366 | 880,000 |
| 3340064814 | CHICAGO | IL | | 02/26/2024 | 8.725 | | 45,062 | 336,000 |
| 3340064958 | OCALA | FL | | 02/26/2024 | 9.170 | | 50,192 | 238,400 |
| 3340065090 | WILLIS | TX | | 03/21/2024 | 9.282 | | 94,630 | 256,000 |
| 3340065091 | WILLIS | TX | | 03/21/2024 | 9.282 | | 96,577 | 256,000 |
| 3340065109 | SAVANNAH | GA | | 05/10/2024 | 9.384 | | 55,816 | 220,000 |
| 3340065122 | ROBBINS | IL | | 02/26/2024 | 10.073 | | 1,616 | 268,000 |
| 3340065203 | OTISVILLE | NY | | 02/29/2024 | 9.272 | | 267,503 | 4,052,000 |
| 3340065215 | MABANK | TX | | 02/26/2024 | 9.562 | | 76,837 | 516,800 |
| 3340065382 | LEHIGH ACRES | FL | | 02/26/2024 | 9.562 | | 67,360 | 280,000 |
| 3340065479 | LEHIGH ACRES | FL | | 06/14/2024 | 9.867 | | 64,973 | 315,200 |
| 3340065851 | HAMPTON BAYS | NY | | 04/05/2024 | 9.121 | | 8,706 | 972,800 |
| 3340065974 | HUNTINGTON | NY | | 02/26/2024 | 9.265 | | 14,474 | 400,000 |
| 3340066137 | WEST NEW YORK | NJ | | 02/26/2024 | 8.725 | | 14,870 | 740,000 |
| 3340066188 | ELWOOD | IN | | 03/28/2024 | 8.991 | | 16,615 | 132,000 |
| 3340066422 | DAYTONA BEACH | FL | | 02/26/2024 | 9.170 | | 23,673 | 240,000 |
| 3340066482 | COCOA | FL | | 02/26/2024 | 9.265 | | 8,197 | 200,000 |
| 3340066526 | HUNTINGTON | NY | | 03/14/2024 | 9.247 | | 15,895 | 545,200 |
| 3340066577 | DANVILLE | VA | | 02/26/2024 | 9.532 | | 12,233 | 182,400 |
| 3340066625 | MONTICELLO | NY | | 02/26/2024 | 9.022 | | 18,964 | 384,000 |
| 3340066629 | NEW ORLEANS | LA | | 02/26/2024 | 8.731 | | 26,646 | 173,600 |
| 3340066638 | MONTICELLO | NY | | 02/26/2024 | 9.022 | | 30,273 | 384,000 |
| 3340066640 | MONTICELLO | NY | | 02/26/2024 | 9.022 | | 38,103 | 496,000 |
| 3340066720 | BALTIMORE | GBR | | 04/12/2024 | 9.290 | | 37,259 | 132,000 |
| 3340066721 | BALTIMORE | MD | | 04/12/2024 | 9.290 | | 20,209 | 132,000 |
| 3340066769 | DETROIT | GBR | | 02/29/2024 | 9.644 | | 1,584 | 120,000 |
| 3340066792 | SNELLVILLE | GA | | 03/21/2024 | 9.410 | | 95,863 | 544,000 |
| 3340066793 | FORT WORTH | TX | | 05/10/2024 | 9.901 | | 28,393 | 480,000 |
| 3340066811 | HOUSTON | TX | | 02/26/2024 | 9.295 | | 19,008 | 248,000 |
| 3340066825 | CRYSTAL LAKE | IL | | 02/29/2024 | 9.416 | | 7,128 | 120,800 |
| 3340067000 | PHILADELPHIA | PA | | 03/21/2024 | 9.739 | | 16,763 | 172,000 |
| 3340067023 | PORT ARTHUR | TX | | 03/14/2024 | 9.799 | | 18,903 | 297,600 |
| 3340067065 | ALPHARETTA | GA | | 03/21/2024 | 9.437 | | 173,742 | 984,000 |
| 3340067069 | MONROE | NY | | 03/14/2024 | 9.134 | | 618,762 | 2,720,000 |
| 3340067082 | BIRMINGHAM | AL | | 03/14/2024 | 9.377 | | 12,450 | 243,200 |
| 3340067121 | SAG HARBOR | NY | | 02/29/2024 | 9.944 | | 227,094 | 3,040,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340067240 | LOUISVILLE | KY | | 02/26/2024 | 9.473 | | 77,378 | 720,000 |
| 3340067256 | TREASURE ISLAND | FL | | 02/26/2024 | 9.295 | | 194,030 | 3,543,680 |
| 3340067274 | PORT ARTHUR | GBR | | 03/21/2024 | 9.264 | | 73,508 | 323,200 |
| 3340067286 | NORWALK | CT | | 03/07/2024 | 9.576 | | 64,489 | 1,440,000 |
| 3340067490 | SEBRING | OH | | 02/26/2024 | 9.473 | | 5,746 | 93,600 |
| 3340067494 | LEE'S SUMMIT | MO | | 03/14/2024 | 9.377 | | 36,607 | 715,200 |
| 3340067497 | CALABASH | NC | | 03/14/2024 | 9.805 | | 148,812 | 324,000 |
| 3340067552 | CHARLOTTE | NC | | 02/29/2024 | 9.272 | | 185,395 | 3,744,000 |
| 3340067677 | KALAHEO | HI | | 02/26/2024 | 8.731 | | 32,887 | 960,000 |
| 3340067713 | MACON | GA | | 03/07/2024 | 9.444 | | 38,510 | 156,000 |
| 3340067749 | CHICAGO | IL | | 06/14/2024 | 9.350 | | 37,264 | 288,000 |
| 3340067788 | BAYONNE | NJ | | 03/14/2024 | 8.843 | | 73,735 | 520,000 |
| 3340067803 | HUNTINGTON STATION | NY | | 02/26/2024 | 9.265 | | 20,275 | 608,000 |
| 3340067815 | LAKE PROVIDENCE | LA | | 03/28/2024 | 9.377 | | 30,575 | 208,800 |
| 3340067829 | ENFIELD | CT | | 03/07/2024 | 9.504 | | 29,304 | 245,600 |
| 3340067833 | CHICAGO | IL | | 02/29/2024 | 9.722 | | 9,603 | 320,000 |
| 3340067835 | CALABASH | NC | | 03/14/2024 | 9.805 | | 13,027 | 324,000 |
| 3340067867 | PANAMA CITY | FL | | 03/28/2024 | 9.134 | | 134,965 | 1,228,000 |
| 3340067895 | OZONE PARK | NY | | 03/28/2024 | 9.377 | | 42,768 | 740,000 |
| 3340067989 | CHICAGO | IL | | 06/14/2024 | 9.653 | | 13,266 | 245,600 |
| 3340067994 | FLINT | MI | | 02/26/2024 | 9.473 | | 6,179 | 68,000 |
| 3340068044 | FORT LAUDERDALE | FL | | 02/29/2024 | 8.966 | | 18,770 | 1,300,000 |
| 3340068045 | SANTA ROSA BEACH | FL | | 03/21/2024 | 9.674 | | 62,057 | 380,800 |
| 3340068051 | HILO | HI | | 03/21/2024 | 9.140 | | 86,629 | 300,000 |
| 3340068052 | HILO | HI | | 03/21/2024 | 9.140 | | 83,679 | 300,000 |
| 3340068057 | BUFFALO | NY | | 03/07/2024 | 9.354 | | 23,364 | 300,000 |
| 3340068159 | MISHAWAKA | IN | | 05/23/2024 | 9.681 | | 7,195 | 82,400 |
| 3340068172 | RENSSELAER | GBR | | 04/12/2024 | 9.593 | | 4,736 | 168,000 |
| 3340068215 | DETROIT | GBR | | 03/07/2024 | 9.654 | | 29,997 | 228,800 |
| 3340068237 | FLORENCE | SC | | 03/07/2024 | 9.444 | | 61,420 | 296,800 |
| 3340068327 | EAST ORANGE | NJ | | 02/29/2024 | 9.368 | | 73,656 | 456,000 |
| 3340068347 | EAST CLEVELAND | OH | | 02/26/2024 | 9.627 | | 4,845 | 112,000 |
| 3340068395 | TAYLOR | GBR | | 03/21/2024 | 9.288 | | 1,193,616 | 4,659,200 |
| 3340068445 | CAROLINA SHORES | NC | | 03/14/2024 | 9.805 | | 56,664 | 324,000 |
| 3340068503 | ATLANTA | GA | | 03/07/2024 | 9.654 | | 48,607 | 224,000 |
| 3340068515 | CALABASH | NC | | 03/14/2024 | 9.805 | | 114,356 | 324,000 |
| 3340068533 | ALBANY | NY | | 04/05/2024 | 9.593 | | 28,235 | 160,000 |
| 3340068546 | MILFORD | GBR | | 03/28/2024 | 9.799 | | 112,464 | 700,000 |
| 3340068567 | ROSCOE | NY | | 02/26/2024 | 9.562 | | 18,240 | 240,000 |
| 3340068626 | LYNCHBURG | VA | | 04/12/2024 | 9.593 | | 7,425 | 210,400 |
| 3340068632 | WALLINGFORD | CT | | 05/10/2024 | 9.000 | | 27,720 | 280,000 |
| 3340068639 | NORFOLK | VA | | 03/21/2024 | 9.437 | | 52,541 | 384,000 |
| 3340068641 | MERRICK | NY | | 04/19/2024 | 9.160 | | 11,480 | 1,240,000 |
| 3340068653 | BOSTON | MA | | 03/21/2024 | 9.555 | | 56,910 | 1,652,000 |
| 3340068670 | PHILLIPSBURG | NJ | | 03/14/2024 | 8.920 | | 14,138 | 294,400 |
| 3340068701 | SAG HARBOR | NY | | 04/19/2024 | 9.306 | | 154,426 | 4,364,800 |
| 3340068705 | PALM BAY | FL | | 03/21/2024 | 9.805 | | 29,688 | 300,000 |
| 3340068711 | NORTH PORT | FL | | 03/21/2024 | 9.134 | | 75,554 | 348,000 |
| 3340068736 | LAWTON | OK | | 03/07/2024 | 9.654 | | 4,752 | 121,600 |
| 3340068739 | NEW LONDON | CT | | 02/29/2024 | 9.512 | | 33,454 | 268,000 |
| 3340068760 | NEWARK | NJ | | 03/14/2024 | 9.288 | | 21,150 | 460,000 |
| 3340068771 | ALPHARETTA | GA | | 03/07/2024 | 9.348 | | 28,005 | 784,000 |
| 3340068775 | KENMORE | WA | | 03/14/2024 | 9.585 | | 430,613 | 5,644,800 |
| 3340068797 | LA PUENTE | CA | | 04/30/2024 | 9.088 | | 44,669 | 880,000 |
| 3340068836 | JERSEY CITY | NJ | | 04/05/2024 | 9.118 | | 12,275 | 1,120,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340068868 | ROCK HILL | SC | | 03/28/2024 | 9.674 | | 39,730 | 257,600 |
| 3340068878 | CHICAGO | IL | | 03/07/2024 | 9.654 | | 23,641 | 280,000 |
| 3340068879 | DARIEN | CT | | 03/14/2024 | 8.837 | | 463,665 | 3,080,000 |
| 3340068917 | MIDDLETOWN | NY | | 04/12/2024 | 9.516 | | 28,512 | 436,000 |
| 3340068948 | AMSTERDAM | NY | | 02/29/2024 | 9.722 | | 19,139 | 93,600 |
| 3340068958 | CLEVELAND | GBR | | 02/26/2024 | 9.473 | | 4,172 | 114,400 |
| 3340068959 | CHARLOTTE | NC | | 05/17/2024 | 9.378 | | 272,183 | 1,380,000 |
| 3340068975 | CHICAGO | IL | | 03/14/2024 | 8.991 | | 3,162 | 260,000 |
| 3340068984 | WARWICK | GBR | | 02/26/2024 | 9.627 | | 28,552 | 304,000 |
| 3340069012 | WESTBURY | GBR | | 02/26/2024 | 8.725 | | 84,308 | 1,119,200 |
| 3340069016 | SPRING VALLEY | GBR | | 03/14/2024 | 9.288 | | 71,973 | 5,440,000 |
| 3340069040 | CHICAGO | GBR | | 02/29/2024 | 9.512 | | 25,484 | 256,000 |
| 3340069048 | BALTIMORE | MD | | 02/29/2024 | 9.512 | | 8,435 | 112,000 |
| 3340069052 | COSTA MESA | GBR | | 02/26/2024 | 8.564 | | 29,836 | 2,480,000 |
| 3340069057 | SACRAMENTO | CA | | 02/26/2024 | 9.176 | | 40,867 | 408,000 |
| 3340069066 | TOMS RIVER | GBR | | 03/21/2024 | 9.508 | | 63,360 | 600,000 |
| 3340069078 | NEWARK | GBR | | 02/29/2024 | 9.512 | | 32,361 | 468,000 |
| 3340069103 | HENDERSON | GBR | | 03/07/2024 | 9.348 | | 48,241 | 908,000 |
| 3340069114 | HIGHLAND | NY | | 02/26/2024 | 9.396 | | 43,164 | 234,400 |
| 3340069174 | BALTIMORE | MD | | 03/28/2024 | 9.240 | | 12,761 | 228,000 |
| 3340069206 | THE BRONX | NY | | 05/23/2024 | 9.740 | | 12,514 | 600,000 |
| 3340069213 | JASPER | GA | | 02/29/2024 | 9.416 | | 3,893 | 335,200 |
| 3340069267 | PHILLIPSBURG | NJ | | 02/26/2024 | 9.265 | | 70,953 | 356,800 |
| 3340069299 | WELLFORD | SC | | 04/12/2024 | 9.545 | | 166,656 | 947,200 |
| 3340069364 | HAMPTON | VA | | 02/26/2024 | 9.473 | | 24,631 | 222,400 |
| 3340069373 | CAPE CORAL | FL | | 03/14/2024 | 9.537 | | 58,043 | 436,000 |
| 3340069395 | OCALA | FL | | 02/26/2024 | 9.396 | | 13,385 | 220,000 |
| 3340069397 | DETROIT | MI | | 02/26/2024 | 9.265 | | 18,335 | 120,000 |
| 3340069399 | CHICAGO | IL | | 02/29/2024 | 9.272 | | 224,017 | 1,520,000 |
| 3340069403 | GRANITEVILLE | SC | | 04/05/2024 | 9.747 | | 7,880 | 104,000 |
| 3340069421 | CHICAGO | IL | | 02/26/2024 | 9.170 | | 31,799 | 280,000 |
| 3340069451 | BRIDGEPORT | CT | | 02/29/2024 | 9.416 | | 70,092 | 2,288,000 |
| 3340069461 | CLIFTON | NJ | | 02/29/2024 | 9.122 | | 18,842 | 535,200 |
| 3340069467 | WACO | TX | | 02/29/2024 | 9.422 | | 6,713 | 161,600 |
| 3340069470 | CHICAGO | IL | | 05/17/2024 | 9.681 | | 67,946 | 288,000 |
| 3340069483 | EVANSVILLE | IN | | 03/21/2024 | 9.377 | | 13,975 | 120,000 |
| 3340069499 | PALOS VERDES ESTATES | CA | | 03/14/2024 | 8.985 | | 78,788 | 2,440,000 |
| 3340069522 | AKRON | OH | | 03/14/2024 | 9.585 | | 14,895 | 137,600 |
| 3340069529 | MONROE | GBR | | 06/04/2024 | 9.202 | | 309,824 | 2,640,000 |
| 3340069530 | MONROE | GBR | | 06/04/2024 | 9.202 | | 309,858 | 2,640,000 |
| 3340069549 | HAGERSTOWN | MD | | 02/26/2024 | 9.265 | | 36,308 | 261,600 |
| 3340069560 | PONTE VEDRA BEACH | FL | | 02/26/2024 | 9.265 | | 28,444 | 3,600,000 |
| 3340069575 | BREWTON | AL | | 02/26/2024 | 9.396 | | 25,740 | 340,000 |
| 3340069576 | WYCKOFF | GBR | | 03/28/2024 | 9.288 | | 156,097 | 1,888,000 |
| 3340069590 | AUGUSTA | GBR | | 02/26/2024 | 9.473 | | 13,230 | 192,000 |
| 3340069663 | CAPE CORAL | FL | | 03/14/2024 | 9.537 | | 52,779 | 364,000 |
| 3340069681 | CAPE CORAL | FL | | 03/14/2024 | 9.537 | | 55,990 | 496,000 |
| 3340069684 | OZONE PARK | NY | | 02/29/2024 | 9.938 | | 44,723 | 1,160,000 |
| 3340069703 | AUGUSTA | GA | | 02/26/2024 | 9.028 | | 40,535 | 288,000 |
| 3340069709 | DETROIT | MI | | 03/07/2024 | 9.654 | | 32,710 | 104,000 |
| 3340069710 | TRENTON | NJ | | 03/21/2024 | 9.377 | | 13,820 | 200,000 |
| 3340069726 | DUBOIS | PA | | 04/05/2024 | 9.593 | | 28,005 | 212,000 |
| 3340069730 | MONROE | NY | | 02/29/2024 | 9.266 | | 395,273 | 2,736,000 |
| 3340069753 | PHILADELPHIA | PA | | 06/04/2024 | 9.653 | | 42,372 | 368,000 |
| 3340069755 | SCHENECTADY | NY | | 03/07/2024 | 9.354 | | 32,023 | 202,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340069761 | LITTLE RIVER | SC | | 04/19/2024 | 9.682 | | 14,773 | 588,000 |
| 3340069792 | WAIANAE | HI | | 03/07/2024 | 9.504 | | 3,960 | 520,000 |
| 3340069802 | GONZALES | LA | | 03/14/2024 | 9.585 | | 15,107 | 180,000 |
| 3340069804 | EAST QUOGUE | NY | | 03/14/2024 | 9.288 | | 44,114 | 1,204,400 |
| 3340069816 | MONROE | NY | | 03/07/2024 | 9.198 | | 284,463 | 2,720,000 |
| 3340069822 | PARK FOREST | IL | | 03/14/2024 | 9.585 | | 4,633 | 172,000 |
| 3340069831 | BALTIMORE | MD | | 03/21/2024 | 9.377 | | 24,552 | 172,000 |
| 3340069846 | SMITHTOWN | NY | | 05/23/2024 | 9.473 | | 59,661 | 817,200 |
| 3340069894 | CHICAGO | IL | | 03/07/2024 | 9.444 | | 4,712 | 212,000 |
| 3340069920 | NEWTON | MA | | 04/12/2024 | 9.563 | | 162,294 | 2,160,000 |
| 3340069975 | SEVIERVILLE | TN | | 02/29/2024 | 9.416 | | 96,733 | 1,184,000 |
| 3340069989 | BALTIMORE | MD | | 04/05/2024 | 8.999 | | 17,411 | 256,000 |
| 3340069994 | DETROIT | MI | | 02/29/2024 | 9.122 | | 20,341 | 404,000 |
| 3340070028 | SW CALABASH | NC | | 03/21/2024 | 9.805 | | 74,767 | 308,000 |
| 3340070046 | COLUMBIA | SC | | 03/21/2024 | 9.288 | | 10,068 | 537,600 |
| 3340070076 | BROOKLYN | NY | | 03/14/2024 | 9.235 | | 135,432 | 720,000 |
| 3340070090 | BROOKLYN | NY | | 04/05/2024 | 9.385 | | 227,075 | 1,916,000 |
| 3340070101 | ALBUQUERQUE | NM | | 02/29/2024 | 9.572 | | 27,942 | 209,600 |
| 3340070129 | FORT PIERCE | GBR | | 03/07/2024 | 8.904 | | 9,853 | 211,200 |
| 3340070174 | PHILADELPHIA | PA | | 02/26/2024 | 9.265 | | 35,175 | 420,000 |
| 3340070181 | WEST HOLLYWOOD | CA | | 03/07/2024 | 9.006 | | 60,548 | 1,104,000 |
| 3340070195 | TRENTON | GBR | | 02/26/2024 | 9.265 | | 15,800 | 128,000 |
| 3340070207 | CRETE | IL | | 03/14/2024 | 9.377 | | 16,793 | 255,520 |
| 3340070237 | BUCKEYE | AZ | | 06/04/2024 | 9.208 | | 60,439 | 668,000 |
| 3340070255 | BROOKLYN | GBR | | 03/14/2024 | 9.555 | | 81,081 | 1,880,000 |
| 3340070284 | PECOS | TX | | 04/30/2024 | 9.949 | | 80,612 | 496,000 |
| 3340070290 | CAPE CORAL | FL | | 04/19/2024 | 9.682 | | 53,935 | 328,000 |
| 3340070299 | VINELAND | NJ | | 03/14/2024 | 8.991 | | 9,346 | 222,400 |
| 3340070309 | DELRAY BEACH | FL | | 04/05/2024 | 9.445 | | 184,279 | 1,380,000 |
| 3340070311 | ORANGE | NJ | | 03/07/2024 | 9.624 | | 39,084 | 520,000 |
| 3340070320 | EAST ORANGE | NJ | | 03/28/2024 | 9.377 | | 51,084 | 532,000 |
| 3340070363 | INDIANAPOLIS | GBR | | 03/07/2024 | 9.576 | | 77,879 | 848,000 |
| 3340070365 | DALLAS | GBR | | 03/28/2024 | 9.140 | | 681,630 | 3,651,200 |
| 3340070424 | GLOVERSVILLE | GBR | | 02/29/2024 | 9.422 | | 3,903 | 96,000 |
| 3340070438 | LYNDHURST | GBR | | 04/05/2024 | 8.981 | | 38,887 | 650,400 |
| 3340070445 | SMITHVILLE | TX | | 06/14/2024 | 9.445 | | 11,570 | 276,000 |
| 3340070450 | UNION | NJ | | 02/26/2024 | 9.265 | | 21,206 | 464,000 |
| 3340070454 | BOERNE | GBR | | 05/10/2024 | 9.236 | | 250,510 | 869,600 |
| 3340070482 | LANSING | IL | | 03/14/2024 | 9.508 | | 39,820 | 240,000 |
| 3340070494 | PHOENIXVILLE | GBR | | 03/21/2024 | 8.991 | | 36,234 | 451,200 |
| 3340070552 | SCRANTON | GBR | | 02/26/2024 | 9.265 | | 3,712 | 300,800 |
| 3340070589 | MILWAUKEE | GBR | | 03/07/2024 | 9.348 | | 12,462 | 200,000 |
| 3340070604 | POLK TOWNSHIP | GBR | | 02/29/2024 | 9.674 | | 15,084 | 1,732,800 |
| 3340070679 | DALLAS | GBR | | 03/28/2024 | 9.140 | | 527,847 | 3,687,200 |
| 3340070689 | WESTFIELD | GBR | | 03/21/2024 | 9.508 | | 22,556 | 372,800 |
| 3340070752 | THE BRONX | GBR | | 03/07/2024 | 9.576 | | 39,988 | 900,000 |
| 3340070755 | WYANDANCH | NY | | 03/14/2024 | 9.437 | | 33,938 | 400,800 |
| 3340070757 | CATSKILL | NY | | 04/05/2024 | 9.516 | | 3,960 | 264,000 |
| 3340070758 | PHILADELPHIA | PA | | 04/19/2024 | 9.563 | | 78,978 | 264,000 |
| 3340070761 | WESTBURY | NY | | 03/14/2024 | 9.140 | | 153,880 | 1,172,400 |
| 3340070764 | FLORHAM PARK | NJ | | 02/29/2024 | 9.812 | | 305,554 | 1,420,000 |
| 3340070767 | HUNTINGTON | NY | | 03/07/2024 | 9.204 | | 23,620 | 1,151,200 |
| 3340070771 | PHILADELPHIA | PA | | 03/07/2024 | 9.300 | | 9,152 | 192,000 |
| 3340070788 | MILLVILLE | NJ | | 03/14/2024 | 9.555 | | 6,732 | 130,400 |
| 3340070835 | LOS ANGELES | CA | | 03/21/2024 | 9.585 | | 59,935 | 1,280,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340070865 | ATLANTIC CITY | NJ | | 03/07/2024 | 9.576 | | 25,506 | 240,000 |
| 3340070927 | INDIANAPOLIS | IN | | 03/14/2024 | 9.282 | | 49,223 | 388,000 |
| 3340070948 | AUSTIN | TX | | 02/29/2024 | 9.512 | | 37,184 | 948,000 |
| 3340070952 | GAINESVILLE | GA | | 05/10/2024 | 9.230 | | 111,276 | 640,000 |
| 3340070986 | DETROIT | MI | | 03/07/2024 | 9.576 | | 20,808 | 132,000 |
| 3340071002 | FAIR LAWN | NJ | | 04/12/2024 | 8.999 | | 16,117 | 732,000 |
| 3340071034 | GREENVILLE | NC | | 06/14/2024 | 9.457 | | 71,243 | 424,800 |
| 3340071035 | GREENVILLE | NC | | 06/14/2024 | 9.457 | | 58,063 | 414,400 |
| 3340071043 | GREENWICH | CT | | 04/12/2024 | 9.516 | | 169,884 | 5,540,000 |
| 3340071054 | ASBURY PARK | NJ | | 03/07/2024 | 8.976 | | 9,727 | 560,000 |
| 3340071063 | DETROIT | MI | | 05/23/2024 | 9.770 | | 23,999 | 124,800 |
| 3340071068 | WINDHAM | CT | | 03/14/2024 | 9.437 | | 12,751 | 231,200 |
| 3340071078 | NORTH PORT | FL | | 03/21/2024 | 9.134 | | 53,105 | 300,000 |
| 3340071091 | MONROE | NY | | 03/21/2024 | 9.134 | | 197,523 | 2,680,000 |
| 3340071096 | DALLAS | TX | | 04/19/2024 | 9.397 | | 306,394 | 1,680,000 |
| 3340071100 | BECKLEY | GBR | | 04/12/2024 | 9.290 | | 43,204 | 146,400 |
| 3340071109 | CHICAGO | IL | | 04/05/2024 | 9.652 | | 6,653 | 136,000 |
| 3340071111 | WASHINGTON | DC | | 03/21/2024 | 9.295 | | 9,622 | 940,000 |
| 3340071127 | ATLANTA | GBR | | 04/19/2024 | 9.682 | | 22,968 | 652,000 |
| 3340071176 | NEWARK | NJ | | 04/05/2024 | 9.593 | | 121,034 | 692,000 |
| 3340071199 | CHICAGO | IL | | 03/21/2024 | 9.282 | | 4,930 | 188,000 |
| 3340071208 | ALBANY | NY | | 05/17/2024 | 9.473 | | 16,315 | 184,000 |
| 3340071233 | LAWTON | OK | | 04/30/2024 | 8.845 | | 15,840 | 96,000 |
| 3340071251 | SOUTH HOLLAND | IL | | 04/12/2024 | 9.385 | | 21,942 | 208,000 |
| 3340071253 | OZONE PARK | NY | | 03/14/2024 | 9.585 | | 9,504 | 768,000 |
| 3340071290 | JERSEY CITY | NJ | | 03/14/2024 | 9.443 | | 147,639 | 2,200,000 |
| 3340071296 | VALDOSTA | GA | | 03/21/2024 | 9.437 | | 8,197 | 122,400 |
| 3340071299 | WEST MILFORD | NJ | | 03/28/2024 | 9.140 | | 28,593 | 390,400 |
| 3340071318 | MANORVILLE | NY | | 04/05/2024 | 9.303 | | 23,522 | 533,600 |
| 3340071330 | EVERGREEN | CO | | 04/19/2024 | 9.813 | | 78,544 | 627,200 |
| 3340071355 | NASHVILLE | TN | | 03/14/2024 | 9.508 | | 38,669 | 416,000 |
| 3340071368 | ANCHORAGE | AK | | 06/14/2024 | 9.356 | | 38,404 | 280,000 |
| 3340071382 | AMHERST | NY | | 04/19/2024 | 9.458 | | 1,588 | 368,000 |
| 3340071414 | CHICAGO | IL | | 03/28/2024 | 9.585 | | 42,697 | 280,000 |
| 3340071418 | AKRON | OH | | 05/23/2024 | 9.473 | | 23,755 | 126,400 |
| 3340071437 | BUFFALO | NY | | 05/23/2024 | 9.384 | | 16,973 | 154,400 |
| 3340071463 | GREENVILLE | GBR | | 06/14/2024 | 9.457 | | 149,137 | 412,000 |
| 3340071464 | GREENVILLE | NC | | 06/14/2024 | 9.457 | | 74,970 | 404,800 |
| 3340071466 | GREENVILLE | GBR | | 06/14/2024 | 9.457 | | 101,108 | 412,000 |
| 3340071475 | NEWARK | NJ | | 03/21/2024 | 9.377 | | 11,722 | 348,000 |
| 3340071509 | MAYWOOD | GBR | | 04/19/2024 | 9.290 | | 16,909 | 240,000 |
| 3340071510 | CALUMET CITY | GBR | | 04/12/2024 | 9.290 | | 38,729 | 172,000 |
| 3340071539 | VICKSBURG | GBR | | 04/12/2024 | 9.593 | | 47,599 | 132,000 |
| 3340071543 | SPRINGFIELD | GBR | | 04/12/2024 | 9.385 | | 7,286 | 240,000 |
| 3340071559 | SANTA ROSA BEACH | FL | | 03/28/2024 | 9.674 | | 63,201 | 368,000 |
| 3340071569 | LEICESTER | MA | | 04/19/2024 | 9.296 | | 33,620 | 500,000 |
| 3340071602 | GAINESVILLE | GA | | 04/30/2024 | 9.142 | | 69,720 | 288,000 |
| 3340071603 | DETROIT | MI | | 04/05/2024 | 9.243 | | 24,384 | 272,000 |
| 3340071606 | WEST ISLIP | NY | | 04/12/2024 | 9.385 | | 4,277 | 464,000 |
| 3340071634 | GASTONIA | NC | | 04/05/2024 | 9.445 | | 22,412 | 220,000 |
| 3340071664 | HOUSTON | GBR | | 04/05/2024 | 9.593 | | 17,028 | 996,000 |
| 3340071682 | MONROE | NY | | 03/28/2024 | 9.134 | | 415,995 | 2,920,000 |
| 3340071683 | MONROE | GBR | | 03/28/2024 | 9.134 | | 439,054 | 2,800,000 |
| 3340071715 | ATLANTA | GBR | | 04/12/2024 | 9.385 | | 51,825 | 328,000 |
| 3340071718 | PITTSBURGH | PA | | 04/30/2024 | 9.385 | | 8,910 | 144,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340071733 | WEST ORANGE | NJ | | 05/17/2024 | 9.681 | | 12,672 | 504,000 |
| 3340071746 | RESACA | GBR | | 04/05/2024 | 9.290 | | 35,046 | 174,720 |
| 3340071775 | SAN FRANCISCO | CA | | 04/05/2024 | 9.266 | | 22,968 | 720,000 |
| 3340071779 | MONROE | NY | | 04/05/2024 | 9.142 | | 640,240 | 2,880,000 |
| 3340071815 | CHICAGO | IL | | 03/14/2024 | 9.585 | | 41,626 | 200,000 |
| 3340071817 | YONKERS | NY | | 04/12/2024 | 9.397 | | 437,659 | 6,100,000 |
| 3340071821 | BESSEMER | AL | | 04/05/2024 | 9.385 | | 3,154 | 80,000 |
| 3340071873 | FLORESVILLE | TX | | 05/17/2024 | 9.895 | | 63,316 | 444,800 |
| 3340071901 | CHARLOTTE | NC | | 04/19/2024 | 9.148 | | 138,605 | 1,964,000 |
| 3340071919 | JERSEY CITY | NJ | | 03/21/2024 | 9.443 | | 127,558 | 2,472,000 |
| 3340071924 | ST. PETERSBURG | FL | | 04/30/2024 | 9.397 | | 158,652 | 2,160,000 |
| 3340071930 | PHILADELPHIA | PA | | 04/05/2024 | 8.845 | | 3,485 | 180,000 |
| 3340071933 | ST. PETERSBURG | FL | | 04/30/2024 | 9.397 | | 163,165 | 2,160,000 |
| 3340071935 | VALLEJO | CA | | 04/05/2024 | 8.780 | | 40,432 | 520,000 |
| 3340071951 | LOUISVILLE | KY | | 03/28/2024 | 9.644 | | 9,702 | 193,600 |
| 3340071957 | NEW ORLEANS | LA | | 04/05/2024 | 9.385 | | 39,838 | 536,000 |
| 3340071989 | ATLANTA | GBR | | 06/04/2024 | 9.457 | | 17,452 | 338,400 |
| 3340071992 | HAMPTON BAYS | GBR | | 04/30/2024 | 8.851 | | 44,669 | 788,000 |
| 3340071993 | PORT CHESTER | GBR | | 04/30/2024 | 9.516 | | 139,501 | 920,000 |
| 3340072008 | PLAINVIEW | TX | | 04/19/2024 | 9.742 | | 16,711 | 156,000 |
| 3340072020 | NEWARK | NJ | | 04/19/2024 | 9.545 | | 173,527 | 752,000 |
| 3340072070 | WHITEVILLE | NC | | 03/28/2024 | 9.734 | | 12,593 | 204,000 |
| 3340072140 | NEWARK | NJ | | 03/21/2024 | 9.377 | | 31,775 | 544,000 |
| 3340072146 | DETROIT | MI | | 04/05/2024 | 9.593 | | 18,454 | 104,000 |
| 3340072151 | LOOMIS | CA | | 04/30/2024 | 8.851 | | 239,818 | 1,840,000 |
| 3340072171 | QUEENS | NY | | 03/21/2024 | 9.407 | | 151,149 | 1,744,000 |
| 3340072182 | TABOR CITY | NC | | 03/28/2024 | 9.437 | | 7,682 | 260,800 |
| 3340072204 | BROOKLYN | NY | | 04/05/2024 | 8.851 | | 21,489 | 852,000 |
| 3340072224 | CAPE CORAL | FL | | 04/19/2024 | 9.148 | | 83,993 | 308,000 |
| 3340072226 | SICKLERVILLE | NJ | | 03/28/2024 | 9.377 | | 13,363 | 260,000 |
| 3340072227 | CAPE CORAL | FL | | 04/19/2024 | 9.118 | | 37,978 | 304,000 |
| 3340072228 | CAPE CORAL | FL | | 04/12/2024 | 9.118 | | 38,678 | 340,000 |
| 3340072231 | CAPE CORAL | FL | | 04/19/2024 | 9.118 | | 49,585 | 364,000 |
| 3340072234 | CAPE CORAL | FL | | 04/19/2024 | 9.148 | | 67,555 | 316,000 |
| 3340072235 | CAPE CORAL | FL | | 04/19/2024 | 9.148 | | 89,799 | 340,000 |
| 3340072239 | CAPE CORAL | FL | | 04/19/2024 | 9.148 | | 52,141 | 348,000 |
| 3340072240 | CAPE CORAL | FL | | 04/19/2024 | 9.148 | | 27,060 | 312,000 |
| 3340072242 | CAPE CORAL | GBR | | 05/10/2024 | 9.236 | | 56,244 | 319,200 |
| 3340072246 | CAPE CORAL | FL | | 04/19/2024 | 9.148 | | 63,319 | 332,000 |
| 3340072247 | CAPE CORAL | GBR | | 04/19/2024 | 9.118 | | 82,601 | 344,000 |
| 3340072249 | CAPE CORAL | GBR | | 04/19/2024 | 9.148 | | 76,330 | 352,000 |
| 3340072252 | CAPE CORAL | FL | | 04/19/2024 | 9.118 | | 48,954 | 320,000 |
| 3340072272 | BIRMINGHAM | AL | | 04/12/2024 | 9.593 | | 7,493 | 102,400 |
| 3340072277 | FLORAL PARK | NY | | 03/21/2024 | 9.295 | | 20,226 | 608,000 |
| 3340072309 | UNIONDALE | NY | | 04/05/2024 | 9.005 | | 17,760 | 483,200 |
| 3340072317 | MONTROSE | PA | | 04/19/2024 | 9.290 | | 31,799 | 240,000 |
| 3340072323 | TOMS RIVER | NJ | | 05/23/2024 | 9.000 | | 17,864 | 466,400 |
| 3340072328 | MANCHESTER | CT | | 04/19/2024 | 8.845 | | 31,046 | 248,000 |
| 3340072364 | WOLCOTT | CT | | 04/05/2024 | 8.845 | | 39,600 | 244,000 |
| 3340072373 | BLOOMFIELD | NJ | | 03/21/2024 | 9.555 | | 4,594 | 588,000 |
| 3340072379 | WESTWEGO | LA | | 03/28/2024 | 9.508 | | 34,305 | 164,000 |
| 3340072387 | LEHIGH ACRES | FL | | 05/23/2024 | 9.384 | | 110,176 | 300,000 |
| 3340072413 | MELROSE | MA | | 04/12/2024 | 9.516 | | 161,237 | 1,920,000 |
| 3340072438 | SMITH RIVER | CA | | 04/05/2024 | 9.266 | | 9,682 | 348,000 |
| 3340072450 | PHILADELPHIA | PA | | 04/05/2024 | 9.385 | | 34,258 | 218,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340072455 | CHICAGO | IL | | 04/12/2024 | 8.999 | | 32,591 | 288,000 |
| 3340072457 | SUMMERVILLE | SC | | 04/05/2024 | 9.385 | | 50,686 | 320,000 |
| 3340072462 | PHILADELPHIA | PA | | 04/19/2024 | 9.445 | | 26,611 | 268,000 |
| 3340072479 | BROOKLYN | NY | | 04/30/2024 | 9.148 | | 215,028 | 5,332,000 |
| 3340072499 | COLUMBIA STATION | OH | | 04/12/2024 | 9.385 | | 18,110 | 360,800 |
| 3340072521 | WASHINGTON | MI | | 04/19/2024 | 9.290 | | 24,009 | 288,000 |
| 3340072528 | CLARKSVILLE | GBR | | 04/12/2024 | 9.385 | | 15,721 | 140,000 |
| 3340072529 | CLARKSVILLE | TN | | 04/12/2024 | 9.385 | | 16,751 | 140,000 |
| 3340072543 | CHICAGO | IL | | 04/19/2024 | 9.290 | | 5,607 | 220,000 |
| 3340072545 | BROWNSTOWN TOWNSHIP | MI | | 04/19/2024 | 9.385 | | 1,742 | 252,000 |
| 3340072548 | ROTONDA WEST | FL | | 05/10/2024 | 9.633 | | 75,962 | 280,000 |
| 3340072556 | PITTSBURGH | PA | | 04/19/2024 | 9.593 | | 35,010 | 208,000 |
| 3340072564 | HOUSTON | TX | | 04/05/2024 | 9.682 | | 598,051 | 3,868,800 |
| 3340072577 | FLOSSMOOR | IL | | 05/17/2024 | 9.604 | | 17,029 | 384,000 |
| 3340072585 | PHILADELPHIA | PA | | 04/12/2024 | 9.445 | | 34,525 | 232,000 |
| 3340072590 | UPPER MARLBORO | MD | | 04/05/2024 | 9.884 | | 17,063 | 376,000 |
| 3340072596 | RICHMOND | VA | | 05/23/2024 | 9.651 | | 40,716 | 641,600 |
| 3340072673 | ROCHESTER | NY | | 04/12/2024 | 8.999 | | 39,600 | 380,000 |
| 3340072685 | SAUK VILLAGE | IL | | 04/05/2024 | 9.385 | | 35,640 | 176,000 |
| 3340072687 | TREASURE ISLAND | FL | | 04/05/2024 | 9.385 | | 43,141 | 2,320,000 |
| 3340072692 | NOVELTY | OH | | 04/12/2024 | 9.593 | | 27,482 | 319,200 |
| 3340072694 | HOUSTON | TX | | 04/05/2024 | 9.593 | | 91,821 | 396,000 |
| 3340072714 | INDIANAPOLIS | IN | | 04/12/2024 | 9.385 | | 79,073 | 380,000 |
| 3340072723 | JACKSONVILLE | FL | | 04/05/2024 | 8.845 | | 22,493 | 129,600 |
| 3340072739 | NEW ORLEANS | LA | | 04/19/2024 | 9.385 | | 15,444 | 620,000 |
| 3340072761 | GLEN GARDNER | NJ | | 04/05/2024 | 9.385 | | 61,835 | 444,000 |
| 3340072791 | PAHOA | HI | | 05/10/2024 | 9.230 | | 19,800 | 260,000 |
| 3340072792 | PAHOA | HI | | 06/04/2024 | 9.202 | | 88,942 | 260,000 |
| 3340072795 | WILLOWICK | OH | | 04/05/2024 | 9.243 | | 6,158 | 152,000 |
| 3340072805 | SPRING VALLEY | NY | | 05/17/2024 | 9.633 | | 109,355 | 1,440,000 |
| 3340072816 | PLANO | TX | | 04/05/2024 | 9.570 | | 22,596 | 360,000 |
| 3340072848 | MOUNT VERNON | GBR | | 06/14/2024 | 9.742 | | 238,152 | 880,000 |
| 3340072865 | PATERSON | NJ | | 05/23/2024 | 9.473 | | 64,469 | 464,000 |
| 3340072887 | DETROIT | MI | | 04/12/2024 | 9.593 | | 12,494 | 201,600 |
| 3340072889 | MATTITUCK | NY | | 04/12/2024 | 9.148 | | 3,256 | 676,800 |
| 3340072894 | CONCORD | CA | | 04/05/2024 | 9.088 | | 21,627 | 700,000 |
| 3340072895 | ELLINGTON | CT | | 05/17/2024 | 9.000 | | 38,276 | 232,000 |
| 3340072902 | PHILADELPHIA | PA | | 04/30/2024 | 9.148 | | 19,692 | 596,000 |
| 3340072915 | NEPTUNE | NJ | | 04/12/2024 | 9.385 | | 22,092 | 292,800 |
| 3340072928 | DALLAS | GA | | 06/14/2024 | 9.742 | | 87,166 | 336,000 |
| 3340072941 | CHICAGO | IL | | 04/12/2024 | 9.593 | | 31,304 | 261,600 |
| 3340072967 | BANGOR | PA | | 04/30/2024 | 9.290 | | 8,474 | 360,000 |
| 3340072969 | CAPE CORAL | FL | | 04/12/2024 | 9.682 | | 89,268 | 438,400 |
| 3340072975 | PHILADELPHIA | PA | | 05/23/2024 | 9.236 | | 19,941 | 112,000 |
| 3340072982 | MEMPHIS | TN | | 05/10/2024 | 9.681 | | 9,825 | 116,800 |
| 3340073011 | SAN ANTONIO | TX | | 06/14/2024 | 9.950 | | 237,958 | 840,000 |
| 3340073040 | LE ROY | IL | | 04/19/2024 | 9.593 | | 35,573 | 137,600 |
| 3340073045 | FARMINGVILLE | NY | | 04/05/2024 | 9.385 | | 32,036 | 670,400 |
| 3340073048 | OSSINING | NY | | 04/19/2024 | 9.385 | | 34,848 | 460,000 |
| 3340073060 | MIAMI | FL | | 04/30/2024 | 8.851 | | 72,112 | 1,520,000 |
| 3340073083 | CHICAGO | IL | | 05/10/2024 | 9.681 | | 42,768 | 216,000 |
| 3340073088 | MARION | NC | | 04/30/2024 | 9.516 | | 25,106 | 213,600 |
| 3340073102 | CALUMET CITY | IL | | 04/30/2024 | 9.593 | | 27,628 | 208,000 |
| 3340073104 | NEWARK | NJ | | 05/10/2024 | 9.000 | | 33,106 | 496,000 |
| 3340073110 | COLORADO SPRINGS | CO | | 04/19/2024 | 9.290 | | 29,755 | 400,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340073149 | SMITHTOWN | NY | | 04/19/2024 | 9.385 | | 4,752 | 556,000 |
| 3340073160 | PANAMA CITY | FL | | 04/05/2024 | 9.385 | | 3,485 | 152,000 |
| 3340073161 | BRONX | NY | | 04/19/2024 | 9.385 | | 18,038 | 960,000 |
| 3340073193 | DETROIT | MI | | 06/14/2024 | 8.930 | | 42,055 | 284,000 |
| 3340073194 | JACKSONVILLE | FL | | 04/19/2024 | 8.845 | | 35,338 | 270,400 |
| 3340073203 | OCALA | FL | | 04/12/2024 | 9.148 | | 57,616 | 1,285,600 |
| 3340073204 | OCALA | FL | | 04/12/2024 | 9.148 | | 283,050 | 1,286,400 |
| 3340073206 | OCALA | FL | | 04/12/2024 | 9.148 | | 342,237 | 1,296,800 |
| 3340073208 | OCALA | FL | | 04/12/2024 | 9.148 | | 187,504 | 1,352,000 |
| 3340073218 | JERSEY CITY | NJ | | 05/10/2024 | 9.384 | | 273,834 | 1,528,000 |
| 3340073247 | SOUTH FULTON | GA | | 05/10/2024 | 9.770 | | 178,366 | 607,200 |
| 3340073249 | PLAINVIEW | NY | | 04/12/2024 | 9.148 | | 20,090 | 764,400 |
| 3340073255 | BOERNE | GBR | | 05/10/2024 | 9.236 | | 154,519 | 801,600 |
| 3340073257 | SIERRA MADRE | GBR | | 04/05/2024 | 8.780 | | 7,049 | 1,064,000 |
| 3340073260 | LUCERNE VALLEY | CA | | 04/12/2024 | 9.213 | | 3,643 | 353,600 |
| 3340073263 | BETHESDA | GBR | | 04/30/2024 | 9.385 | | 35,127 | 2,448,000 |
| 3340073271 | JESUP | GA | | 05/23/2024 | 9.503 | | 78,643 | 448,000 |
| 3340073317 | MORTON GROVE | GBR | | 04/12/2024 | 9.290 | | 36,274 | 328,000 |
| 3340073324 | INDIANAPOLIS | GBR | | 04/05/2024 | 9.385 | | 5,217 | 380,000 |
| 3340073325 | PHILADELPHIA | PA | | 05/17/2024 | 9.681 | | 6,930 | 268,000 |
| 3340073329 | SAINT LOUIS | MO | | 04/19/2024 | 9.148 | | 16,702 | 115,200 |
| 3340073333 | GAINESVILLE | GA | | 04/12/2024 | 8.851 | | 35,482 | 575,200 |
| 3340073336 | JERSEY CITY | NJ | | 04/30/2024 | 9.296 | | 85,536 | 1,467,200 |
| 3340073342 | PHILADELPHIA | PA | | 04/30/2024 | 9.445 | | 50,965 | 256,000 |
| 3340073345 | CHICAGO | IL | | 04/19/2024 | 9.385 | | 19,826 | 310,400 |
| 3340073349 | CHERRY HILL | NJ | | 04/12/2024 | 8.845 | | 39,600 | 392,000 |
| 3340073362 | CHICAGO | IL | | 05/10/2024 | 9.000 | | 16,751 | 432,000 |
| 3340073377 | PORT CHARLOTTE | FL | | 05/17/2024 | 9.633 | | 34,204 | 364,000 |
| 3340073393 | DALLAS | TX | | 04/30/2024 | 9.290 | | 195,230 | 969,600 |
| 3340073399 | ATLANTA | GA | | 04/05/2024 | 9.290 | | 14,533 | 720,000 |
| 3340073402 | RIVIERA BEACH | FL | | 04/12/2024 | 9.243 | | 28,096 | 284,000 |
| 3340073409 | BALTIMORE | MD | | 04/19/2024 | 9.385 | | 1,940 | 168,000 |
| 3340073431 | POTTSVILLE | PA | | 05/17/2024 | 9.800 | | 117,499 | 340,000 |
| 3340073438 | STUART | FL | | 04/12/2024 | 9.445 | | 8,347 | 309,600 |
| 3340073440 | STUART | FL | | 04/12/2024 | 9.445 | | 7,840 | 309,600 |
| 3340073457 | BALTIMORE | MD | | 04/19/2024 | 9.290 | | 27,720 | 156,000 |
| 3340073477 | ANGLETON | TX | | 05/10/2024 | 9.770 | | 92,110 | 400,000 |
| 3340073496 | OAKLAND | NJ | | 04/30/2024 | 9.445 | | 29,225 | 340,000 |
| 3340073506 | SCOTCH PLAINS | NJ | | 04/30/2024 | 8.851 | | 112,852 | 988,000 |
| 3340073525 | MASTIC | NY | | 04/19/2024 | 9.563 | | 12,115 | 416,800 |
| 3340073527 | SOUTH FALLSBURG | NY | | 04/12/2024 | 9.385 | | 58,248 | 440,000 |
| 3340073580 | MEMPHIS | GBR | | 05/10/2024 | 9.378 | | 54,924 | 180,000 |
| 3340073591 | WEST COLUMBIA | SC | | 05/23/2024 | 9.770 | | 69,397 | 275,200 |
| 3340073593 | SPARTANBURG | SC | | 04/30/2024 | 9.742 | | 24,861 | 161,600 |
| 3340073606 | HAZEL CREST | IL | | 05/17/2024 | 9.604 | | 31,086 | 212,000 |
| 3340073618 | MOSS POINT | MS | | 04/30/2024 | 9.593 | | 24,085 | 204,800 |
| 3340073641 | HADDAM | CT | | 04/30/2024 | 9.290 | | 197,168 | 680,000 |
| 3340073646 | DETROIT | MI | | 04/30/2024 | 9.593 | | 4,938 | 136,000 |
| 3340073647 | SHAKER HEIGHTS | OH | | 05/10/2024 | 9.681 | | 17,622 | 403,200 |
| 3340073657 | BOSTON | MA | | 04/30/2024 | 9.516 | | 32,587 | 468,000 |
| 3340073699 | PELZER | SC | | 04/30/2024 | 9.385 | | 38,622 | 196,000 |
| 3340073728 | TEANECK | NJ | | 04/12/2024 | 9.385 | | 31,680 | 843,200 |
| 3340073744 | NORRISTOWN | PA | | 04/19/2024 | 9.451 | | 11,319 | 209,600 |
| 3340073757 | NEWARK | NJ | | 06/14/2024 | 9.178 | | 20,988 | 564,800 |
| 3340073812 | LONG BRANCH | NJ | | 06/14/2024 | 9.350 | | 335,397 | 5,200,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340073813 | LONG BRANCH | NJ | | 06/14/2024 | 9.350 | | 321,465 | 5,200,000 |
| 3340073814 | LONG BRANCH | NJ | | 06/14/2024 | 9.350 | | 224,780 | 4,160,000 |
| 3340073876 | DELMAR | MD | | 05/23/2024 | 9.473 | | 26,334 | 172,000 |
| 3340073882 | MACON | GA | | 04/12/2024 | 9.451 | | 32,853 | 180,000 |
| 3340073890 | MOUNT HOLLY | NJ | | 04/12/2024 | 9.516 | | 45,896 | 352,000 |
| 3340073906 | TRENTON | NJ | | 05/10/2024 | 9.336 | | 13,959 | 209,600 |
| 3340073918 | WINSTON-SALEM | GBR | | 04/19/2024 | 9.747 | | 20,030 | 162,400 |
| 3340073943 | DETROIT | MI | | 06/04/2024 | 9.623 | | 8,712 | 92,800 |
| 3340073947 | PHILADELPHIA | PA | | 05/23/2024 | 9.087 | | 57,550 | 382,400 |
| 3340073954 | MUNCIE | GBR | | 05/10/2024 | 9.473 | | 6,890 | 96,000 |
| 3340073956 | DARLINGTON | GBR | | 05/10/2024 | 9.651 | | 19,756 | 140,000 |
| 3340073959 | JACKSONVILLE | FL | | 04/19/2024 | 9.385 | | 71,985 | 560,000 |
| 3340073960 | LEHIGH ACRES | GBR | | 06/14/2024 | 9.653 | | 53,944 | 297,600 |
| 3340073965 | WASHINGTON | DC | | 04/19/2024 | 8.999 | | 95,195 | 520,000 |
| 3340073970 | MABLETON | GA | | 05/10/2024 | 9.782 | | 244,019 | 960,000 |
| 3340073971 | ELIZABETH | NJ | | 05/10/2024 | 9.473 | | 1,980 | 880,000 |
| 3340074006 | FLINT | MI | | 04/30/2024 | 9.385 | | 15,325 | 99,600 |
| 3340074024 | ALBEMARLE | NC | | 05/17/2024 | 9.378 | | 23,614 | 128,000 |
| 3340074028 | GROSSE POINTE WOODS | MI | | 04/30/2024 | 9.290 | | 78,950 | 456,000 |
| 3340074040 | JEANNETTE | PA | | 04/19/2024 | 9.385 | | 15,840 | 88,000 |
| 3340074051 | LEHIGH ACRES | FL | | 05/17/2024 | 9.782 | | 68,208 | 444,000 |
| 3340074053 | LIVINGSTON | TX | | 05/23/2024 | 9.378 | | 83,236 | 632,000 |
| 3340074058 | SAN RAFAEL | CA | | 05/10/2024 | 9.000 | | 199,228 | 1,720,000 |
| 3340074070 | ANDERSON | IN | | 04/30/2024 | 9.593 | | 13,644 | 161,600 |
| 3340074076 | BROOKLYN | NY | | 05/17/2024 | 9.473 | | 63,645 | 725,600 |
| 3340074082 | BAYONNE | NJ | | 05/17/2024 | 9.000 | | 68,207 | 800,000 |
| 3340074128 | OLD FORGE | PA | | 04/12/2024 | 9.516 | | 42,422 | 261,600 |
| 3340074135 | FLORENCE | SC | | 04/30/2024 | 9.385 | | 15,166 | 136,800 |
| 3340074143 | BALTIMORE | MD | | 05/23/2024 | 9.206 | | 45,302 | 156,000 |
| 3340074150 | HULL | MA | | 05/17/2024 | 9.473 | | 28,096 | 636,000 |
| 3340074177 | SAN DIEGO | CA | | 06/04/2024 | 9.594 | | 85,167 | 1,910,400 |
| 3340074220 | NEWARK | NJ | | 05/23/2024 | 9.473 | | 89,496 | 504,000 |
| 3340074223 | DAYTON | TX | | 05/23/2024 | 9.913 | | 58,720 | 572,800 |
| 3340074239 | MIAMI | FL | | 05/17/2024 | 9.913 | | 35,539 | 508,000 |
| 3340074240 | MIAMI | FL | | 04/30/2024 | 9.005 | | 10,692 | 840,000 |
| 3340074242 | JACKSONVILLE | FL | | 04/30/2024 | 8.845 | | 24,869 | 360,000 |
| 3340074245 | CHICAGO | IL | | 05/17/2024 | 9.087 | | 73,176 | 314,400 |
| 3340074256 | HOLTSVILLE | NY | | 05/17/2024 | 9.378 | | 37,858 | 427,200 |
| 3340074267 | ROSLYN | NY | | 04/30/2024 | 9.154 | | 23,558 | 1,840,000 |
| 3340074274 | CARLSTADT | NJ | | 05/10/2024 | 9.069 | | 51,279 | 593,600 |
| 3340074326 | NEWARK | GBR | | 04/30/2024 | 9.385 | | 34,907 | 441,600 |
| 3340074331 | BROOKLYN | NY | | 05/23/2024 | 9.473 | | 3,881 | 948,000 |
| 3340074340 | MAYWOOD | IL | | 05/23/2024 | 9.378 | | 29,534 | 256,800 |
| 3340074344 | FRIENDSWOOD | TX | | 04/30/2024 | 9.593 | | 55,419 | 786,400 |
| 3340074357 | BRICK | NJ | | 04/19/2024 | 8.845 | | 27,490 | 420,000 |
| 3340074391 | BESSEMER | AL | | 05/17/2024 | 9.473 | | 19,053 | 108,000 |
| 3340074398 | CLARK | NJ | | 04/19/2024 | 8.999 | | 71,676 | 568,000 |
| 3340074440 | BEECH GROVE | IN | | 04/30/2024 | 9.593 | | 5,506 | 168,000 |
| 3340074450 | COLUMBUS | GA | | 04/30/2024 | 9.516 | | 11,884 | 136,000 |
| 3340074456 | MERRITT ISLAND | FL | | 04/30/2024 | 9.385 | | 24,285 | 402,400 |
| 3340074458 | SPARTANBURG | SC | | 05/10/2024 | 9.473 | | 30,914 | 132,000 |
| 3340074459 | SPARTANBURG | SC | | 05/10/2024 | 9.473 | | 23,073 | 167,200 |
| 3340074473 | CHICAGO | GBR | | 05/10/2024 | 9.681 | | 59,855 | 280,000 |
| 3340074477 | CHICAGO | GBR | | 04/30/2024 | 9.385 | | 31,442 | 196,000 |
| 3340074483 | DETROIT | GBR | | 06/14/2024 | 9.445 | | 8,831 | 88,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340074517 | CORINTH | NY | | 05/10/2024 | 9.533 | | 17,464 | 192,000 |
| 3340074522 | GREENEVILLE | GBR | | 05/10/2024 | 9.604 | | 12,246 | 136,000 |
| 3340074523 | DETROIT | MI | | 05/10/2024 | 9.830 | | 9,858 | 113,600 |
| 3340074531 | JACKSONVILLE | FL | | 05/17/2024 | 9.087 | | 17,432 | 133,600 |
| 3340074540 | OZARK | AL | | 07/29/2024 | 9.356 | 65,236 | 19,517 | 176,000 |
| 3340074565 | MOUNT HOLLY | NC | | 05/10/2024 | 9.533 | | 73,692 | 241,600 |
| 3340074573 | CHICAGO | IL | | 04/30/2024 | 9.290 | | 14,216 | 276,000 |
| 3340074591 | DOLTON | IL | | 06/14/2024 | 9.350 | | 13,484 | 130,400 |
| 3340074609 | NEW CANAAN | CT | | 06/04/2024 | 9.754 | | 353,895 | 3,200,000 |
| 3340074612 | SAN ANTONIO | TX | | 05/10/2024 | 9.539 | | 14,977 | 204,000 |
| 3340074625 | CHICAGO | GBR | | 05/17/2024 | 9.681 | | 39,201 | 220,000 |
| 3340074651 | NEW YORK | NY | | 06/04/2024 | 9.445 | | 46,847 | 2,100,000 |
| 3340074665 | MEDINA | OH | | 05/10/2024 | 9.473 | | 8,082 | 200,000 |
| 3340074674 | KANSAS CITY | GBR | | 05/23/2024 | 9.378 | | 9,821 | 100,000 |
| 3340074683 | BEACHWOOD | GBR | | 05/17/2024 | 9.000 | | 37,937 | 352,000 |
| 3340074706 | BLUE ISLAND | IL | | 04/30/2024 | 9.290 | | 24,297 | 212,000 |
| 3340074710 | CHAPEL HILL | NC | | 06/04/2024 | 9.891 | | 196,557 | 1,112,000 |
| 3340074714 | HEMPSTEAD | NY | | 05/23/2024 | 9.236 | | 21,852 | 535,200 |
| 3340074717 | GARY | IN | | 05/23/2024 | 9.378 | | 1,426 | 76,000 |
| 3340074726 | DOLTON | IL | | 05/23/2024 | 9.087 | | 48,118 | 240,000 |
| 3340074763 | PENSACOLA | FL | | 05/23/2024 | 9.378 | | 31,779 | 294,400 |
| 3340074794 | EL DORADO HILLS | CA | | 05/17/2024 | 9.081 | | 109,573 | 840,000 |
| 3340074803 | NANTICOKE | PA | | 05/23/2024 | 9.770 | | 11,880 | 152,000 |
| 3340074810 | WAXHAW | NC | | 06/14/2024 | 9.505 | | 480,610 | 1,323,200 |
| 3340074811 | PORT CHESTER | NY | | 05/10/2024 | 9.913 | | 236,016 | 900,000 |
| 3340074812 | WICHITA | GBR | | 05/17/2024 | 9.473 | | 13,939 | 152,000 |
| 3340074822 | CAMBRIDGE | NY | | 06/04/2024 | 9.623 | | 5,544 | 200,000 |
| 3340074839 | HAMMOND | IN | | 05/17/2024 | 9.378 | | 31,669 | 264,000 |
| 3340074851 | HALLANDALE BEACH | FL | | 05/10/2024 | 9.473 | | 46,292 | 560,000 |
| 3340074862 | CAPE CORAL | FL | | 05/10/2024 | 9.782 | | 100,235 | 480,000 |
| 3340074863 | CAPE CORAL | FL | | 05/10/2024 | 9.782 | | 98,907 | 480,000 |
| 3340074866 | BALTIMORE | MD | | 05/17/2024 | 9.206 | | 7,920 | 216,000 |
| 3340074873 | PHILADELPHIA | PA | | 05/17/2024 | 9.087 | | 53,460 | 264,000 |
| 3340074875 | BALTIMORE | MD | | 04/30/2024 | 9.118 | | 35,006 | 208,000 |
| 3340074877 | BALTIMORE | MD | | 05/17/2024 | 9.206 | | 16,474 | 148,000 |
| 3340074923 | HOUSTON | TX | | 05/10/2024 | 9.378 | | 73,973 | 1,440,000 |
| 3340074928 | BAY SHORE | NY | | 06/04/2024 | 9.148 | | 40,422 | 460,000 |
| 3340074931 | NASHVILLE | TN | | 05/17/2024 | 9.473 | | 96,817 | 1,008,000 |
| 3340074958 | VALLEY STREAM | NY | | 05/10/2024 | 9.443 | | 7,445 | 568,000 |
| 3340074961 | DETROIT | MI | | 05/23/2024 | 9.533 | | 18,780 | 200,000 |
| 3340074968 | CHICAGO | IL | | 05/17/2024 | 9.384 | | 30,286 | 228,000 |
| 3340074982 | CHICAGO | IL | | 05/10/2024 | 9.604 | | 10,791 | 136,000 |
| 3340075006 | NEWBURGH | NY | | 05/23/2024 | 9.378 | | 18,332 | 464,000 |
| 3340075043 | VALLEY FALLS | NY | | 05/17/2024 | 9.604 | | 19,364 | 248,000 |
| 3340075069 | SOUTH HOLLAND | IL | | 06/04/2024 | 9.653 | | 4,023 | 244,000 |
| 3340075091 | BOLIVAR PENINSULA | TX | | 05/17/2024 | 9.913 | | 159,456 | 404,000 |
| 3340075095 | EL DORADO HILLS | CA | | 05/17/2024 | 9.622 | | 352,229 | 2,400,000 |
| 3340075120 | SUN CITY CENTER | FL | | 04/30/2024 | 9.303 | | 16,635 | 330,400 |
| 3340075132 | LAKE ELSINORE | CA | | 08/19/2024 | 9.414 | 57,816 | 52,691 | 416,000 |
| 3340075141 | CHARLOTTE | NC | | 05/17/2024 | 9.378 | | 26,425 | 1,760,000 |
| 3340075145 | TOMS RIVER | GBR | | 05/17/2024 | 9.000 | | 45,936 | 552,000 |
| 3340075159 | YAKIMA | GBR | | 05/17/2024 | 9.473 | | 30,785 | 160,000 |
| 3340075169 | CLEVELAND | GBR | | 05/10/2024 | 9.473 | | 38,095 | 230,000 |
| 3340075170 | YORK | PA | | 05/17/2024 | 9.919 | | 98,548 | 420,000 |
| 3340075179 | DETROIT | GBR | | 05/23/2024 | 9.681 | | 1,932 | 104,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340075188 | ROSEDALE | NY | | 04/30/2024 | 9.005 | | 19,863 | 648,000 |
| 3340075196 | PANAMA CITY | FL | | 07/29/2024 | 9.885 | 71,021 | 15,275 | 192,000 |
| 3340075200 | PANAMA CITY | FL | | 07/29/2024 | 9.885 | 53,829 | 23,199 | 192,000 |
| 3340075226 | ST. PETERSBURG | FL | | 05/17/2024 | 9.533 | | 52,898 | 348,000 |
| 3340075247 | MARKHAM | IL | | 05/17/2024 | 9.378 | | 69,960 | 2,072,000 |
| 3340075258 | WHEATLEY HEIGHTS | NY | | 05/10/2024 | 9.473 | | 37,699 | 428,000 |
| 3340075279 | HARRISON | TN | | 05/17/2024 | 9.473 | | 22,727 | 224,000 |
| 3340075287 | UNIVERSITY PARK | IL | | 06/04/2024 | 9.445 | | 23,958 | 156,000 |
| 3340075307 | CLARENDON HILLS | IL | | 04/30/2024 | 8.845 | | 72,483 | 640,000 |
| 3340075326 | CAMDEN | NJ | | 05/10/2024 | 9.533 | | 12,225 | 164,000 |
| 3340075332 | BALTIMORE | MD | | 05/23/2024 | 9.378 | | 47,520 | 138,400 |
| 3340075333 | CEDARHURST | NY | | 05/23/2024 | 9.473 | | 15,840 | 880,000 |
| 3340075359 | MACON | GA | | 05/17/2024 | 9.473 | | 3,703 | 121,600 |
| 3340075425 | CAPE CORAL | FL | | 07/29/2024 | 9.885 | 46,289 | 105,042 | 316,000 |
| 3340075430 | PHILADELPHIA | PA | | 05/23/2024 | 9.378 | | 31,982 | 540,000 |
| 3340075441 | FORT PIERCE | FL | | 07/29/2024 | 9.754 | 15,682 | 107,146 | 317,600 |
| 3340075443 | TINLEY PARK | IL | | 05/17/2024 | 9.473 | | 31,680 | 320,000 |
| 3340075476 | DAYTON | OH | | 05/10/2024 | 9.651 | | 11,365 | 148,000 |
| 3340075479 | HAWLEY | PA | | 05/23/2024 | 9.533 | | 59,848 | 275,200 |
| 3340075481 | BIRMINGHAM | AL | | 05/17/2024 | 9.473 | | 26,910 | 128,000 |
| 3340075523 | ELKTON | FL | | 05/10/2024 | 9.533 | | 3,960 | 372,000 |
| 3340075524 | DETROIT | MI | | 05/10/2024 | 9.473 | | 37,145 | 224,000 |
| 3340075538 | BUSHKILL | PA | | 04/30/2024 | 9.385 | | 36,749 | 300,000 |
| 3340075546 | SELMA | NC | | 07/29/2024 | 9.505 | 7,920 | 70,829 | 275,200 |
| 3340075547 | PHOENIX | AZ | | 06/14/2024 | 9.445 | | 15,068 | 680,000 |
| 3340075595 | LORIS | GBR | | 07/29/2024 | 9.885 | 23,853 | 67,431 | 256,000 |
| 3340075626 | HEMPSTEAD | NY | | 05/10/2024 | 9.473 | | 27,245 | 511,200 |
| 3340075627 | SUN CITY CENTER | FL | | 05/10/2024 | 9.331 | | 43,560 | 304,000 |
| 3340075632 | LAKE ARIEL | PA | | 05/23/2024 | 9.000 | | 62,251 | 236,800 |
| 3340075634 | TRENTON | NJ | | 05/23/2024 | 9.473 | | 6,186 | 168,800 |
| 3340075651 | CHARLOTTE | NC | | 06/14/2024 | 9.505 | | 39,995 | 688,000 |
| 3340075679 | DELANCO | NJ | | 06/04/2024 | 9.059 | | 8,712 | 358,400 |
| 3340075703 | WOODLAND HILLS | CA | | 05/10/2024 | 9.176 | | 55,903 | 1,452,000 |
| 3340075729 | DETROIT | MI | | 05/23/2024 | 9.651 | | 7,959 | 316,000 |
| 3340075749 | NEWARK | NJ | | 06/04/2024 | 9.505 | | 242,320 | 628,000 |
| 3340075764 | PORTSMOUTH | VA | | 05/17/2024 | 9.533 | | 15,840 | 182,400 |
| 3340075776 | EASTMAN | GBR | | 05/17/2024 | 9.681 | | 23,763 | 140,000 |
| 3340075788 | CLEVELAND | GBR | | 05/10/2024 | 10.132 | | 14,890 | 152,800 |
| 3340075826 | COLUMBUS | OH | | 05/17/2024 | 9.087 | | 28,993 | 175,200 |
| 3340075827 | BIRMINGHAM | AL | | 05/17/2024 | 9.681 | | 11,880 | 168,000 |
| 3340075828 | MOUNT VERNON | OH | | 05/23/2024 | 9.087 | | 28,679 | 216,000 |
| 3340075832 | NEWTON | NJ | | 05/23/2024 | 9.000 | | 72,072 | 276,000 |
| 3340075837 | NORTH TOPSAIL BEACH | NC | | 05/10/2024 | 9.913 | | 329,351 | 1,185,600 |
| 3340075881 | BELLWOOD | IL | | 05/17/2024 | 9.378 | | 45,556 | 232,000 |
| 3340075913 | AUSTIN | GBR | | 05/17/2024 | 9.473 | | 4,855 | 544,000 |
| 3340075917 | RAHWAY | NJ | | 06/14/2024 | 9.445 | | 33,937 | 456,000 |
| 3340076040 | ST. PETERSBURG | FL | | 05/10/2024 | 9.533 | | 74,111 | 1,360,000 |
| 3340076064 | EAST LOS ANGELES | CA | | 05/17/2024 | 9.176 | | 35,640 | 660,000 |
| 3340076065 | PARK FOREST | IL | | 05/23/2024 | 9.378 | | 17,820 | 172,000 |
| 3340076066 | LANSING | IL | | 05/23/2024 | 9.378 | | 13,509 | 240,000 |
| 3340076099 | CHERRY HILL | NJ | | 05/17/2024 | 9.473 | | 11,088 | 540,000 |
| 3340076101 | LAKE ARROWHEAD | CA | | 06/04/2024 | 9.148 | | 22,493 | 504,000 |
| 3340076104 | DETROIT | GBR | | 06/04/2024 | 9.576 | | 26,652 | 98,800 |
| 3340076105 | CLEVELAND | OH | | 05/23/2024 | 9.533 | | 2,550 | 84,000 |
| 3340076114 | ROME | NY | | 05/23/2024 | 9.473 | | 11,215 | 96,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340076119 | TEGA CAY | SC | | 05/17/2024 | 9.533 | | 75,815 | 420,800 |
| 3340076130 | FAIRFIELD | OH | | 05/23/2024 | 9.604 | | 41,433 | 144,000 |
| 3340076135 | HAMMOND | IN | | 05/17/2024 | 9.378 | | 26,888 | 140,000 |
| 3340076140 | NAPLES | FL | | 05/23/2024 | 9.681 | | 25,947 | 468,000 |
| 3340076165 | BATON ROUGE | GBR | | 05/17/2024 | 9.546 | | 24,010 | 210,400 |
| 3340076175 | COLUMBIA | GBR | | 05/17/2024 | 9.473 | | 25,911 | 133,600 |
| 3340076177 | EAST PEORIA | IL | | 05/17/2024 | 9.533 | | 23,879 | 124,000 |
| 3340076181 | PHILADELPHIA | PA | | 05/23/2024 | 9.087 | | 30,888 | 265,600 |
| 3340076198 | LORIS | SC | | 06/04/2024 | 9.885 | | 27,938 | 2,530,400 |
| 3340076211 | YONKERS | NY | | 05/10/2024 | 9.473 | | 8,910 | 564,000 |
| 3340076219 | WASHINGTON CROSSING | PA | | 05/17/2024 | 9.473 | | 66,013 | 656,000 |
| 3340076232 | BETHPAGE | NY | | 06/14/2024 | 9.445 | | 4,712 | 1,040,000 |
| 3340076245 | RICHMOND | VA | | 06/14/2024 | 9.891 | | 43,362 | 840,000 |
| 3340076252 | ENGLEWOOD | CO | | 06/04/2024 | 9.350 | | 58,450 | 504,000 |
| 3340076270 | PHILADELPHIA | PA | | 05/23/2024 | 9.384 | | 73,278 | 260,000 |
| 3340076285 | CHICAGO | IL | | 06/14/2024 | 9.445 | | 12,672 | 256,000 |
| 3340076324 | LAWTON | OK | | 05/23/2024 | 9.473 | | 36,103 | 127,200 |
| 3340076328 | NEW CASTLE | DE | | 05/23/2024 | 9.000 | | 28,354 | 272,800 |
| 3340076345 | BILOXI | MS | | 06/04/2024 | 9.653 | | 24,334 | 196,000 |
| 3340076370 | DETROIT | MI | | 05/17/2024 | 9.473 | | 16,850 | 110,000 |
| 3340076395 | KANSAS CITY | MO | | 06/04/2024 | 9.653 | | 36,971 | 522,400 |
| 3340076397 | PHILADELPHIA | PA | | 05/23/2024 | 9.740 | | 9,029 | 288,800 |
| 3340076415 | HARAHAN | LA | | 06/14/2024 | 9.350 | | 182,210 | 542,400 |
| 3340076451 | LIVINGSTON | NJ | | 06/14/2024 | 9.350 | | 167,508 | 1,480,000 |
| 3340076456 | MILLVILLE | NJ | | 06/04/2024 | 9.653 | | 42,769 | 411,200 |
| 3340076458 | LAWRENCEVILLE | GA | | 06/14/2024 | 9.350 | | 155,786 | 520,000 |
| 3340076459 | HARRISON TOWNSHIP | NJ | | 06/14/2024 | 9.712 | | 31,601 | 280,000 |
| 3340076471 | PHILADELPHIA | PA | | 05/17/2024 | 9.533 | | 10,470 | 200,000 |
| 3340076486 | TOBYHANNA | PA | | 06/04/2024 | 9.445 | | 40,808 | 212,800 |
| 3340076508 | LORIS | SC | | 07/29/2024 | 9.885 | 11,540 | 78,718 | 256,000 |
| 3340076509 | LORIS | SC | | 07/29/2024 | 9.885 | 11,540 | 55,494 | 232,000 |
| 3340076530 | PALM SPRINGS | CA | | 06/04/2024 | 9.148 | | 293,000 | 1,480,000 |
| 3340076541 | GARY | IN | | 06/14/2024 | 9.350 | | 44,827 | 140,000 |
| 3340076547 | CHARLOTTE | NC | | 06/14/2024 | 9.350 | | 33,496 | 2,912,000 |
| 3340076554 | RIVERDALE | IL | | 05/23/2024 | 9.378 | | 12,454 | 148,000 |
| 3340076571 | NEWARK | NJ | | 06/14/2024 | 9.445 | | 17,662 | 640,000 |
| 3340076573 | MAYWOOD | IL | | 06/14/2024 | 8.930 | | 18,271 | 272,000 |
| 3340076574 | SCRANTON | PA | | 05/23/2024 | 9.473 | | 76,745 | 324,000 |
| 3340076575 | LAS VEGAS | NV | | 05/23/2024 | 9.972 | | 130,220 | 1,560,000 |
| 3340076584 | ARDMORE | PA | | 06/04/2024 | 9.653 | | 79,160 | 1,040,000 |
| 3340076632 | FAIRFIELD | CT | | 06/14/2024 | 9.208 | | 80,919 | 1,480,000 |
| 3340076662 | KENNEWICK | WA | | 06/14/2024 | 9.754 | | 99,063 | 408,000 |
| 3340076663 | COHOES | NY | | 07/29/2024 | 9.208 | 25,661 | 24,235 | 195,200 |
| 3340076667 | KENNEWICK | WA | | 06/14/2024 | 9.754 | | 148,985 | 409,600 |
| 3340076707 | SCRANTON | PA | | 05/23/2024 | 9.740 | | 21,582 | 134,400 |
| 3340076721 | FORT PIERCE | FL | | 05/23/2024 | 9.533 | | 12,054 | 278,400 |
| 3340076726 | GREENSBORO | GA | | 08/19/2024 | 9.705 | 15,840 | 114,507 | 693,200 |
| 3340076738 | HAMPSTEAD | NC | | 06/14/2024 | 9.885 | | 368,438 | 1,544,000 |
| 3340076740 | HAMPSTEAD | NC | | 06/14/2024 | 9.885 | | 378,448 | 1,544,000 |
| 3340076749 | PEMBERTON TOWNSHIP | NJ | | 06/14/2024 | 9.059 | | 40,119 | 320,000 |
| 3340076768 | BALTIMORE | MD | | 06/04/2024 | 9.623 | | 46,332 | 228,000 |
| 3340076849 | PHILADELPHIA | PA | | 06/04/2024 | 9.356 | | 72,124 | 320,000 |
| 3340076929 | PENSACOLA | FL | | 06/04/2024 | 9.576 | | 126,165 | 264,000 |
| 3340076981 | LEHIGH ACRES | FL | | 06/14/2024 | 9.350 | | 55,639 | 300,000 |
| 3340076988 | CAPE CORAL | FL | | 06/14/2024 | 9.623 | | 91,872 | 468,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340077005 | HUDSON | FL | | 06/14/2024 | 9.754 | | 89,769 | 440,000 |
| 3340077016 | SEBASTIAN | GBR | | 05/23/2024 | 9.473 | | 63,697 | 528,800 |
| 3340077039 | CLEVELAND | OH | | 06/14/2024 | 9.944 | | 19,166 | 86,400 |
| 3340077063 | HARTSVILLE | SC | | 06/14/2024 | 9.653 | | 20,275 | 98,400 |
| 3340077092 | LEHIGH ACRES | FL | | 07/29/2024 | 9.885 | 103,776 | 58,315 | 296,000 |
| 3340077110 | BERKELEY | CA | | 06/14/2024 | 8.930 | | 27,601 | 1,424,000 |
| 3340077146 | ALVA | FL | | 07/29/2024 | 9.885 | 64,764 | 96,032 | 288,000 |
| 3340077149 | SAINT JOSEPH | MO | | 09/18/2024 | 9.624 | 28,512 | 11,860 | 128,000 |
| 3340077156 | TOLEDO | OH | | 07/29/2024 | 9.653 | 8,514 | 14,533 | 104,000 |
| 3340077157 | LEHIGH ACRES | FL | | 07/29/2024 | 9.885 | 62,958 | 70,160 | 300,000 |
| 3340077164 | WEST BEND | WI | | 05/23/2024 | 9.651 | | 10,457 | 280,000 |
| 3340077165 | MEMPHIS | TN | | 07/29/2024 | 9.623 | 23,538 | 8,965 | 188,000 |
| 3340077170 | AUBURN | PA | | 07/29/2024 | 9.303 | 5,783 | 36,749 | 336,000 |
| 3340077196 | ORLAND PARK | IL | | 06/04/2024 | 9.350 | | 18,085 | 360,000 |
| 3340077220 | MIAMI | FL | | 07/29/2024 | 10.099 | 35,640 | 102,095 | 672,000 |
| 3340077248 | DETROIT | MI | | 06/14/2024 | 9.350 | | 14,018 | 92,000 |
| 3340077317 | LABELLE | FL | | 07/29/2024 | 9.885 | 123,718 | 15,967 | 376,000 |
| 3340077336 | ROCK HILL | SC | | 06/14/2024 | 9.445 | | 63,287 | 436,000 |
| 3340077358 | PHILADELPHIA | PA | | 06/14/2024 | 8.930 | | 21,859 | 232,000 |
| 3340077359 | CLEVELAND | OH | | 06/14/2024 | 10.698 | | 9,425 | 91,200 |
| 3340077363 | PHILADELPHIA | PA | | 09/10/2024 | 9.125 | 63,954 | 3,366 | 232,000 |
| 3340077553 | DETROIT | MI | | 06/14/2024 | 9.712 | | 24,308 | 112,000 |
| 3340077579 | ROCKY MOUNT | NC | | 06/14/2024 | 9.653 | | 6,811 | 78,400 |
| 3340077669 | DETROIT | MI | | 06/04/2024 | 9.623 | | 32,244 | 200,000 |
| 3340077677 | WILKES-BARRE | PA | | 08/26/2024 | 9.532 | 6,336 | 11,508 | 95,200 |
| 3340077724 | DINGMANS FERRY | PA | | 06/04/2024 | 9.445 | | 15,602 | 204,000 |
| 3340077730 | CAPE CORAL | FL | | 07/19/2024 | 9.314 | 81,526 | 49,775 | 318,400 |
| 3340077760 | ENCINO | CA | | 06/14/2024 | 9.148 | | 107,791 | 1,320,000 |
| 3340077937 | WILLIS | TX | | 08/26/2024 | 9.170 | 14,256 | 13,907 | 308,000 |
| 3340077938 | WILLIS | TX | | 08/26/2024 | 9.170 | 14,256 | 14,686 | 308,000 |
| 3340077939 | WILLIS | GBR | | 08/26/2024 | 9.170 | 14,256 | 16,354 | 308,000 |
| 3340078008 | NORTH LITTLE ROCK | AR | | 07/19/2024 | 9.272 | 95,040 | 27,720 | 180,800 |
| 3340078141 | CONWAY | SC | | 07/29/2024 | 9.885 | 89,813 | 2,260 | 608,000 |
| 3340078142 | GULFPORT | MS | | 07/29/2024 | 9.653 | 17,234 | 34,437 | 116,000 |
| 3340078161 | SNELLVILLE | GA | | 08/19/2024 | 9.562 | 32,276 | 110,731 | 532,000 |
| 3340078208 | CHICAGO | IL | | 07/29/2024 | 9.445 | 70,710 | 2,138 | 232,000 |
| 3340078218 | MINERAL | VA | | 08/19/2024 | 9.705 | 38,609 | 72,144 | 404,000 |
| 3340078230 | MINERAL | VA | | 08/19/2024 | 9.705 | 40,169 | 65,803 | 392,000 |
| 3340078232 | MINERAL | VA | | 08/19/2024 | 9.705 | 29,240 | 89,198 | 384,000 |
| 3340078273 | PHILADELPHIA | PA | | 07/29/2024 | 9.059 | 44,785 | 62,805 | 256,000 |
| 3340078296 | MEMPHIS | TN | | 08/26/2024 | 9.764 | 7,920 | 25,673 | 106,400 |
| 3340078359 | MORGANTOWN | WV | | 07/19/2024 | 9.314 | 74,844 | 17,222 | 164,800 |
| 3340078367 | NORTH PORT | FL | | 08/19/2024 | 9.028 | 40,679 | 67,365 | 312,000 |
| 3340078369 | OCALA | FL | | 08/19/2024 | 9.028 | 17,813 | 80,904 | 264,000 |
| 3340078370 | OCALA | FL | | 07/29/2024 | 9.208 | 73,317 | 65,171 | 264,000 |
| 3340078373 | NORTH PORT | FL | | 07/29/2024 | 9.208 | 86,871 | 33,134 | 288,000 |
| 3340078376 | OCALA | FL | | 07/29/2024 | 9.208 | 82,674 | 15,601 | 264,000 |
| 3340078378 | OCALA | FL | | 08/19/2024 | 9.028 | 13,611 | 88,413 | 264,000 |
| 3340078380 | CAPE CORAL | FL | | 08/19/2024 | 9.028 | 111,208 | 32,927 | 287,200 |
| 3340078421 | BROKEN ARROW | OK | | 08/26/2024 | 9.265 | 103,950 | 2,879 | 208,000 |
| 3340078440 | SHALLOTTE | NC | | 07/29/2024 | 9.891 | 14,256 | 13,124 | 221,600 |
| 3340078480 | CLOVER | SC | | 07/29/2024 | 9.505 | 38,871 | 92,920 | 255,200 |
| 3340078578 | HOUSTON | TX | | 08/19/2024 | 9.414 | 15,840 | 68,933 | 388,000 |
| 3340078595 | ENGLEWOOD | FL | | 08/26/2024 | 9.705 | 7,920 | 6,890 | 294,400 |
| 3340078612 | PORT CHARLOTTE | FL | | 08/26/2024 | 9.705 | 7,920 | 19,404 | 302,400 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340078944 | LEHIGH ACRES | FL | | 08/19/2024 | 9.443 | 31,680 | 48,272 | 298,400 |
| 3340079024 | LEXINGTON | NC | | 08/19/2024 | 9.705 | 59,294 | 40,565 | 190,400 |
| 3340079027 | KINGSPORT | TN | | 07/19/2024 | 9.617 | 63,360 | 17,226 | 164,000 |
| 3340079093 | DETROIT | MI | | 07/29/2024 | 9.350 | 31,680 | 16,315 | 120,800 |
| 3340079102 | PHILADELPHIA | PA | | 08/19/2024 | 9.170 | 38,610 | 39,098 | 616,000 |
| 3340079174 | CHICAGO | IL | | 07/29/2024 | 9.576 | 18,473 | 14,711 | 212,000 |
| 3340079191 | PITTSBURGH | PA | | 07/29/2024 | 9.350 | 43,374 | 7,311 | 252,800 |
| 3340079199 | MEMPHIS | TN | | 07/29/2024 | 9.653 | 36,036 | 13,464 | 97,600 |
| 3340079266 | DETROIT | MI | | 07/29/2024 | 9.576 | 23,760 | 15,389 | 108,000 |
| 3340079375 | NAMPA | ID | | 08/26/2024 | 9.711 | 72,526 | 42,990 | 320,000 |
| 3340079394 | ATLANTA | GA | | 07/29/2024 | 8.930 | 104,407 | 9,371 | 252,000 |
| 3340079618 | SCRANTON | PA | | 08/26/2024 | 8.731 | 77,418 | 20,627 | 264,800 |
| 3340079681 | CHICAGO | IL | | 07/29/2024 | 9.208 | 60,885 | 93,614 | 296,000 |
| 3340079723 | GARY | IN | | 07/29/2024 | 9.712 | 30,310 | 9,829 | 240,000 |
| 3340079839 | NEWTON | NC | | 07/29/2024 | 9.653 | 47,520 | 5,576 | 222,400 |
| 3340079944 | CALUMET CITY | IL | | 07/19/2024 | 9.308 | 49,104 | 25,582 | 128,000 |
| 3340080064 | CHICAGO | IL | | 09/18/2024 | 9.256 | 49,896 | 6,336 | 188,000 |
| 3340080104 | CHICAGO HEIGHTS | IL | | 09/03/2024 | 9.330 | 80,776 | 15,088 | 203,200 |
| 3340080350 | CLEVELAND | OH | | 07/29/2024 | 9.445 | 32,694 | 12,529 | 99,200 |
| 3340080483 | LYMAN | SC | | 09/03/2024 | 9.176 | 37,026 | 6,915 | 373,600 |
| 3340080488 | SAVANNAH | GA | | 08/19/2024 | 10.358 | 27,324 | 16,640 | 215,200 |
| 3340080733 | MARKHAM | IL | | 08/26/2024 | 9.622 | 53,460 | 23,839 | 188,800 |
| 3340080907 | CHARLESTON | WV | | 08/26/2024 | 9.473 | 47,393 | 3,802 | 109,600 |
| 3340081072 | MARBLE FALLS | TX | | 08/26/2024 | 9.325 | 38,682 | 76,199 | 421,600 |
| 3340081128 | GAINESVILLE | GA | | 08/19/2024 | 9.176 | 29,510 | 129,017 | 612,000 |
| 3340081250 | LAGO VISTA | TX | | 08/26/2024 | 9.325 | 31,073 | 52,052 | 336,000 |
| 3340081303 | TRENTON | NJ | | 08/19/2024 | 9.532 | 106,920 | 8,989 | 200,000 |
| 3340081428 | PHILADELPHIA | PA | | 08/26/2024 | 9.170 | 43,362 | 31,220 | 217,600 |
| 3340081437 | LAGO VISTA | TX | | 08/26/2024 | 9.325 | 34,008 | 47,107 | 340,000 |
| 3340081909 | SHALLOTTE | NC | | 08/26/2024 | 9.711 | 18,058 | 23,093 | 320,000 |
| 3340082046 | SAN ANTONIO | TX | | 09/10/2024 | 9.125 | 106,888 | 5,988 | 204,000 |
| 3340082189 | SALEM | NJ | | 08/26/2024 | 9.265 | 64,152 | 10,676 | 140,000 |
| 3340082197 | BALTIMORE | MD | | 08/26/2024 | 9.265 | 20,604 | 30,947 | 176,000 |
| 3340082266 | PHILADELPHIA | PA | | 09/10/2024 | 9.131 | 54,331 | 35,404 | 236,000 |
| 3340082336 | LARKSVILLE | PA | | 09/10/2024 | 9.125 | 76,032 | 18,988 | 276,800 |
| 3340082468 | MILLVILLE | NJ | | 09/03/2024 | 8.879 | 78,408 | 11,551 | 176,000 |
| 3340082484 | PHILADELPHIA | PA | | 09/03/2024 | 9.176 | 67,584 | 96,985 | 544,000 |
| 3340082544 | PHILADELPHIA | PA | | 09/03/2024 | 9.473 | 68,429 | 1,584 | 184,000 |
| 3340082592 | HOUSTON | TX | | 08/26/2024 | 9.711 | 20,889 | 18,929 | 214,000 |
| 3340082617 | BALTIMORE | MD | | 09/03/2024 | 8.725 | 29,106 | 6,653 | 103,200 |
| 3340082878 | PHILADELPHIA | PA | | 09/18/2024 | 8.888 | 41,798 | 9,900 | 260,000 |
| 3340083071 | HAMILTON | OH | | 09/03/2024 | 9.170 | 85,536 | 2,772 | 164,000 |
| 3340083102 | TRENTON | NJ | | 09/18/2024 | 9.392 | 51,480 | 23,760 | 204,000 |
| 3340083184 | WHITWELL | TN | | 08/26/2024 | 9.396 | 50,490 | 47,354 | 160,000 |
| 3340083405 | MACON | GA | | 08/26/2024 | 9.265 | 39,600 | 9,108 | 104,000 |
| 3340083438 | JONESBORO | GA | | 09/03/2024 | 9.117 | 121,176 | 39,600 | 236,000 |
| 3340083543 | DAYTON | OH | | 09/18/2024 | 9.333 | 31,680 | 7,191 | 172,000 |
| 3340083959 | GAS CITY | IN | | 09/18/2024 | 9.333 | 38,610 | 6,381 | 140,000 |
| 3340084512 | ABILENE | TX | | 09/18/2024 | 9.125 | 30,888 | 10,035 | 160,000 |
| 3500100160 | LODI | CA | | 07/18/2024 | 8.910 | 79,171 | 70,969 | 155,000 |
| 3500102027 | FLEMINGTON | NJ | | 08/12/2024 | 9.455 | 198,650 | 20,300 | 58,000 |
| 3500102037 | CAPE CORAL | FL | | 07/18/2024 | 9.160 | 21,750 | 77,454 | 56,000 |
| 3500104562 | MIAMI | FL | | 08/12/2024 | 8.960 | 121,650 | 87,000 | 140,000 |
| 3500104569 | LEHIGH ACRES | FL | | 08/12/2024 | 8.710 | 14,703 | 23,288 | 32,900 |
| 3500104570 | LEHIGH ACRES | FL | | 08/12/2024 | 8.710 | 12,382 | 25,376 | 32,900 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3500104571 | LEHIGH ACRES | FL | | 08/12/2024 | 8.710 | 22,417 | 16,383 | 32,900 |
| 3500104572 | LEHIGH ACRES | FL | | 08/12/2024 | 8.710 | 35,831 | 3,434 | 32,900 |
| 3500104575 | LEHIGH ACRES | FL | | 08/12/2024 | 8.710 | 12,554 | 24,853 | 32,900 |
| 3500105183 | LEHIGH ACRES | FL | | 08/12/2024 | 8.960 | | 56,345 | 38,500 |
| 3500105185 | LEHIGH ACRES | FL | | 08/12/2024 | 8.960 | 39,051 | 62,514 | 37,500 |
| 3500105186 | LEHIGH ACRES | FL | | 08/12/2024 | 8.960 | 40,253 | 67,252 | 37,500 |
| 3500105188 | LEHIGH ACRES | FL | | 08/12/2024 | 8.960 | 102,448 | 32,271 | 38,000 |
| 3500105189 | LEHIGH ACRES | FL | | 08/12/2024 | 8.835 | 95,253 | 14,149 | 38,000 |
| 3500105618 | VERO BEACH | FL | | 08/12/2024 | 9.148 | 96,289 | 14,500 | 25,000 |
| 3500105881 | HANAHAN | SC | | 08/12/2024 | 9.210 | 76,560 | 5,800 | 33,000 |
| 3.62422E+11 | NEWTON | MA | | 09/23/2024 | 9.150 | 1,032,000 | | 365,000 |
| 3.62422E+11 | SANTA ROSA BEACH | FL | | 09/23/2024 | 9.275 | 364,280 | | 517,000 |
| 4.04334E+11 | MESQUITE | TX | | 07/15/2024 | 4.650 | 10,500,000 | | 17,740,000 |
| 3.62421E+11 | LOS ANGELES | CA | | 09/04/2024 | 8.775 | 4,000,000 | | 1,154,000 |
| 100155298 | SAN DIEGO | CA | | 07/19/2024 | 7.250 | 2,965,914 | | 4,200,000 |
| 100155303 | LADERA RANCH | CA | | 07/19/2024 | 8.250 | 2,848,011 | | 3,300,000 |
| 3.6242E+11 | SANTA MONICA | CA | | 08/14/2024 | 9.200 | 2,441,353 | | 1,060,000 |
| 100165803 | BROOKLYN | NY | | 08/29/2024 | 8.875 | 2,243,681 | | 3,950,000 |
| 100155151 | KIAWAH ISLAND | SC | | 07/19/2024 | 9.750 | 1,709,167 | | 2,200,000 |
| 100158509 | LA QUINTA | CA | | 07/10/2024 | 7.625 | 1,195,072 | | 1,450,000 |
| 100154082 | PARK CITY | UT | | 07/11/2024 | 8.250 | 1,019,379 | | 1,250,000 |
| 100157806 | ACTON | CA | | 08/01/2024 | 9.750 | 1,018,858 | | 1,160,000 |
| 100154698 | COLUMBUS | OH | | 07/19/2024 | 10.375 | 628,870 | | 690,000 |
| 100160119 | LOS ANGELES SYLMAR AREA | CA | | 07/17/2024 | 6.875 | 515,291 | | 740,000 |
| 100159257 | SAVANNAH | GA | | 07/15/2024 | 7.125 | 510,984 | | 775,000 |
| 100159263 | ACWORTH | GA | | 07/15/2024 | 7.624 | 501,120 | | 675,000 |
| 100155069 | MONTEREY PARK | CA | | 07/19/2024 | 7.500 | 499,088 | | 975,000 |
| 100159354 | ELK GROVE | CA | | 07/15/2024 | 7.375 | 471,604 | | 615,000 |
| 100160921 | PORTLAND | OR | | 07/24/2024 | 7.624 | 434,059 | | 563,000 |
| 100160120 | SUNSET BEACH | NC | | 07/17/2024 | 7.625 | 422,532 | | 587,000 |
| 100157934 | CLERMONT | FL | | 07/09/2024 | 8.125 | 420,867 | | 459,000 |
| 100158021 | BLUFFTON | SC | | 07/09/2024 | 7.625 | 420,236 | | 475,000 |
| 100159285 | DEWEY | AZ | | 07/15/2024 | 7.375 | 381,475 | | 667,000 |
| 100161163 | EVANSTON | IL | | 07/25/2024 | 7.625 | 354,741 | | 562,000 |
| 100158477 | PALMDALE | CA | | 07/10/2024 | 7.750 | 346,321 | | 525,000 |
| 100158812 | WICHITA | KS | | 07/10/2024 | 7.890 | 344,551 | | 430,000 |
| 100157853 | HAVRE DE GRACE | MD | | 07/09/2024 | 7.625 | 343,127 | | 463,000 |
| 100158896 | SAINT AUGUSTINE | FL | | 07/12/2024 | 6.125 | 341,339 | | 439,000 |
| 100155260 | OLATHE | CO | | 07/19/2024 | 8.250 | 285,513 | | 575,000 |
| 100155107 | ARGYLE | TX | | 07/19/2024 | 8.500 | 282,836 | | 516,000 |
| 100161079 | AUBREY | TX | | 07/24/2024 | 7.250 | 275,637 | | 362,000 |
| 3410000522 | ASBURY PARK | NJ | | 09/24/2024 | 8.816 | 267,929 | | 68,500 |
| 100159448 | RENO | NV | | 07/15/2024 | 7.875 | 258,350 | | 345,000 |
| 3500104328 | PHOENIX | AZ | | 07/18/2024 | 8.785 | 258,281 | | 47,800 |
| 100158772 | SAN MARCOS | TX | | 07/10/2024 | 7.500 | 258,151 | | 335,000 |
| 100161109 | COLUMBIA CITY | IN | | 07/24/2024 | 8.125 | 243,800 | | 305,000 |
| 3410000528 | MULLICA HILL | NJ | | 09/24/2024 | 8.916 | 241,794 | | 90,000 |
| 100158803 | SMITHVILLE | TN | | 07/10/2024 | 8.000 | 240,214 | | 305,000 |
| 3500103966 | CHAGRIN FALLS | OH | | 08/12/2024 | 9.210 | 239,801 | | 93,900 |
| 100161396 | DAYTONA BEACH | FL | | 07/25/2024 | 7.125 | 238,490 | | 485,000 |
| 3500105384 | MIAMI | FL | | 08/12/2024 | 8.335 | 237,438 | | 65,500 |
| 100158773 | SAN MARCOS | TX | | 07/10/2024 | 7.500 | 236,103 | | 314,000 |
| 3500100379 | DUSON | LA | | 09/30/2024 | 8.805 | 235,625 | | 318,000 |
| 3500100384 | DUSON | LA | | 09/30/2024 | 8.805 | 235,625 | | 318,000 |
| 3410000513 | ATLANTA | GA | | 09/24/2024 | 9.316 | 235,200 | | 146,518 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161360 | FALLING WATERS | WV | | 07/25/2024 | 7.625 | 220,205 | | 286,000 |
| 100155052 | PORT RICHEY | FL | | 07/19/2024 | 7.500 | 218,212 | | 276,000 |
| 100155274 | SAN ANTONIO | TX | | 07/19/2024 | 7.250 | 215,788 | | 430,000 |
| 3500105115 | NORTH FORT MYERS | FL | | 08/12/2024 | 8.273 | 214,781 | | 39,500 |
| 3410000517 | ATLANTA | GA | | 09/24/2024 | 9.316 | 212,951 | | 137,763 |
| 100163110 | LEXINGTON | KY | | 08/13/2024 | 7.875 | 212,282 | | 306,000 |
| 100162666 | SALEM | OR | | 08/12/2024 | 5.990 | 210,482 | | 534,000 |
| 3500107835 | LAKE PARK | FL | | 09/12/2024 | 8.170 | 201,550 | | 43,200 |
| 3410000537 | NASHVILLE | TN | | 09/24/2024 | 9.316 | 197,106 | | 125,000 |
| 3410000538 | NASHVILLE | TN | | 09/24/2024 | 9.316 | 197,106 | | 127,500 |
| 3500107729 | PORT CHARLOTTE | FL | | 09/30/2024 | 8.180 | 192,850 | | 38,000 |
| 3500103895 | MIAMI | FL | | 08/12/2024 | 8.523 | 191,008 | | 54,500 |
| 100161316 | URBANA | IL | | 07/25/2024 | 7.500 | 185,688 | | 245,000 |
| 3410000550 | STRATFORD | NJ | | 09/24/2024 | 8.916 | 179,750 | | 42,000 |
| 3500104171 | FORT LAUDERDALE | FL | | 08/12/2024 | 8.960 | 179,521 | | 35,000 |
| 3340081548 | OAK LAWN | IL | | 08/19/2024 | 9.146 | 167,963 | | 288,000 |
| 100168947 | GRONINGEN | NLD | | 09/26/2024 | 5.500 | 167,656 | | 220,000 |
| 100168876 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 167,608 | | 175,000 |
| 100168877 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 167,608 | | 175,000 |
| 100168878 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 167,608 | | 175,000 |
| 3340075548 | PHOENIX | AZ | | 08/19/2024 | 9.265 | 166,320 | | 736,800 |
| 3340082541 | MANVILLE | NJ | | 08/26/2024 | 8.861 | 166,003 | | 396,000 |
| 100168895 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 165,287 | | 360,000 |
| 100165161 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 163,351 | | 507,947 |
| 3340083262 | AUBURN | CA | | 09/10/2024 | 9.006 | 163,349 | | 416,000 |
| 100168851 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 162,786 | | 175,000 |
| 100168836 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.840 | 162,643 | | 185,000 |
| 100165211 | SCHIEDAM | NLD | | 08/28/2024 | 5.450 | 162,513 | | 500,851 |
| 3500107833 | OCALA | FL | | 09/30/2024 | 8.620 | 162,449 | | 123,800 |
| 100165103 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.790 | 161,688 | | 534,681 |
| 3340082897 | GREENSBORO | NC | | 09/03/2024 | 9.265 | 161,568 | | 331,200 |
| 100168874 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 161,223 | | 165,000 |
| 100165209 | SCHIEDAM | NLD | | 08/28/2024 | 5.450 | 161,124 | | 779,102 |
| 3410000559 | ORLANDO | FL | | 09/24/2024 | 8.916 | 160,994 | | 32,400 |
| 100163040 | FORT WORTH | TX | | 08/13/2024 | 7.625 | 160,644 | | 306,000 |
| 3500104710 | BIRMINGHAM | AL | | 08/12/2024 | 8.960 | 158,650 | | 165,000 |
| 3340083245 | WILLINGBORO | NJ | | 09/18/2024 | 9.125 | 158,202 | | 322,400 |
| 100158194 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 157,993 | | 454,479 |
| 100168855 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 157,158 | | 160,000 |
| 3340083144 | ALBUQUERQUE | NM | | 09/10/2024 | 9.030 | 156,816 | | 270,400 |
| 3340085012 | ATLANTA | GA | | 09/18/2024 | 8.977 | 156,816 | | 294,400 |
| 100161599 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 156,660 | | 427,745 |
| 100158217 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 156,441 | | 507,947 |
| 100158263 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 156,436 | | 481,213 |
| 100165092 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.390 | 156,123 | | 561,415 |
| 100158343 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.540 | 155,999 | | 454,479 |
| 100161564 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 155,888 | | 481,213 |
| 3340081114 | DECATUR | GA | | 08/26/2024 | 9.170 | 154,651 | | 760,000 |
| 100168945 | SCHIEDAM | NLD | | 09/26/2024 | 5.650 | 154,523 | | 184,333 |
| 3500106768 | PORT CHARLOTTE | FL | | 09/30/2024 | 8.493 | 154,425 | | 35,900 |
| 100158342 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.240 | 154,212 | | 441,112 |
| 100168915 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 153,812 | | 151,000 |
| 100158188 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 153,656 | | 494,580 |
| 100168893 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.640 | 153,241 | | 160,000 |
| 100158252 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 153,146 | | 441,112 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165157 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 153,053 | | 406,357 |
| 100168847 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.540 | 153,049 | | 180,000 |
| 100158244 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 152,789 | | 507,947 |
| 100158216 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 152,754 | | 454,479 |
| 100158242 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 152,754 | | 454,479 |
| 100158214 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 152,745 | | 454,479 |
| 100158215 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 152,744 | | 454,479 |
| 100158243 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 152,698 | | 454,479 |
| 100154977 | ONAMIA | MN | | 07/19/2024 | 8.375 | 152,688 | | 440,000 |
| 100168919 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 152,417 | | 150,000 |
| 100168958 | GENDT | NLD | | 09/26/2024 | 5.500 | 152,232 | | 227,000 |
| 100161577 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 152,086 | | 454,479 |
| 100161618 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 152,086 | | 585,475 |
| 3340078716 | SOUTH RIVER | NJ | | 08/26/2024 | 9.265 | 152,064 | | 369,600 |
| 100165153 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 152,032 | | 657,657 |
| 100161570 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 151,991 | | 417,051 |
| 100158251 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.090 | 151,640 | | 467,846 |
| 3340083049 | WOODBOURNE | NY | | 09/26/2024 | 9.036 | 151,114 | | 339,200 |
| 100165114 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 150,566 | | 400,743 |
| 3340080036 | FRESNO | CA | | 07/29/2024 | 9.208 | 150,480 | | 248,800 |
| 100158173 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.090 | 150,189 | | 462,499 |
| 100161658 | LEEUWARDEN | NLD | | 07/29/2024 | 5.850 | 150,156 | | 386,073 |
| 100158246 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 149,599 | | 502,600 |
| 3500107489 | FORT LAUDERDALE | FL | | 09/12/2024 | 8.983 | 149,531 | | 43,725 |
| 100165088 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 149,175 | | 401,011 |
| 3340084946 | DEERFIELD | IL | | 09/26/2024 | 8.888 | 148,221 | | 260,000 |
| 100158213 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 148,070 | | 427,745 |
| 100158395 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 148,021 | | 427,745 |
| 100165091 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 147,653 | | 601,516 |
| 100168857 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 147,336 | | 145,000 |
| 3500106736 | TAMPA | FL | | 08/12/2024 | 8.650 | 147,283 | | 48,000 |
| 100158326 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.290 | 146,758 | | 427,745 |
| 100168900 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 146,090 | | 160,000 |
| 3500106045 | LOUISVILLE | KY | | 09/12/2024 | 7.620 | 145,290 | | 36,000 |
| 100158190 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 144,163 | | 414,378 |
| 100161635 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 142,898 | | 561,415 |
| 100161669 | WEERT | NLD | | 07/29/2024 | 5.450 | 142,851 | | 489,721 |
| 100158295 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 142,775 | | 414,378 |
| 100161569 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 142,672 | | 387,644 |
| 100168890 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 140,901 | | 260,000 |
| 100168936 | S-GRAVENHAGE | NLD | | 09/26/2024 | 5.600 | 140,831 | | 168,000 |
| 100165141 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 140,622 | | 374,277 |
| 100154793 | BAKERSFIELD | CA | | 07/19/2024 | 6.750 | 140,142 | | 720,000 |
| 100158241 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 138,919 | | 401,011 |
| 100168853 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 138,835 | | 145,000 |
| 100161573 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.990 | 138,428 | | 401,011 |
| 100158248 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 137,651 | | 462,499 |
| 100165208 | STADSKANAAL | NLD | | 08/28/2024 | 5.600 | 137,511 | | 367,291 |
| 100168880 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 137,175 | | 135,000 |
| 100161611 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 136,402 | | 374,277 |
| 3340084971 | EWING TOWNSHIP | NJ | | 09/26/2024 | 8.988 | 136,145 | | 320,000 |
| 100157755 | FONTANA | CA | | 07/02/2024 | 9.625 | 135,956 | | 577,000 |
| 100165151 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 135,600 | | 401,011 |
| 100165152 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 135,600 | | 401,011 |
| 100154672 | WAYNESBORO | PA | | 07/19/2024 | 6.750 | 135,398 | | 267,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154751 | WAYNESBORO | PA | | 07/19/2024 | 6.750 | 135,246 | | 267,000 |
| 100168849 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 135,143 | | 133,000 |
| 100165733 | MIAMI | FL | | 08/29/2024 | 8.875 | 135,113 | | 175,000 |
| 100167044 | FLAGLER BEACH | FL | | 09/13/2024 | 8.250 | 134,949 | | 260,000 |
| 100161820 | PHILADELPHIA | PA | | 07/31/2024 | 8.030 | 134,597 | | 175,000 |
| 100159625 | TUCSON | AZ | | 07/15/2024 | 8.250 | 134,455 | | 400,000 |
| 100159559 | LUBBOCK | TX | | 07/15/2024 | 9.625 | 134,444 | | 162,000 |
| 3310079746 | WESTBURY | NY | | 08/19/2024 | 8.141 | 134,422 | | 198,000 |
| 100158565 | LIBERTY | SC | | 07/10/2024 | 7.875 | 134,162 | | 194,000 |
| 100168937 | S-GRAVENHAGE | NLD | | 09/26/2024 | 5.600 | 134,125 | | 160,000 |
| 100158341 | UNITED KINGDOM | GBR | | 07/09/2024 | 5.140 | 134,078 | | 401,011 |
| 100162327 | MONTGOMERY | TX | | 08/06/2024 | 9.125 | 133,724 | | 545,000 |
| 100168889 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 133,567 | | 140,000 |
| 100164947 | PHILADELPHIA | PA | | 08/28/2024 | 7.730 | 133,547 | | 175,000 |
| 100161627 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 133,479 | | 366,256 |
| 100159866 | GREENACRES | FL | | 08/16/2024 | 8.990 | 133,463 | | 245,000 |
| 100158513 | DOTHAN | AL | | 07/10/2024 | 8.000 | 133,085 | | 170,000 |
| 100154898 | CHICAGO HEIGHTS | IL | | 07/19/2024 | 8.875 | 132,888 | | 230,000 |
| 100164702 | ODESSA | FL | | 08/23/2024 | 8.625 | 132,710 | | 945,562 |
| 100163292 | SAN LUIS | AZ | | 08/13/2024 | 7.750 | 132,681 | | 226,000 |
| 100161855 | ALBANY | NY | | 07/31/2024 | 8.510 | 132,675 | | 175,000 |
| 100164145 | INDIANAPOLIS | IN | | 08/21/2024 | 6.999 | 132,669 | | 260,000 |
| 100154957 | RICHMOND | VA | | 07/19/2024 | 7.625 | 132,668 | | 198,000 |
| 100154866 | SELMA | CA | | 07/19/2024 | 7.500 | 132,614 | | 275,000 |
| 100169241 | INDIANAPOLIS | IN | | 09/27/2024 | 7.250 | 132,584 | | 183,000 |
| 100167848 | FARIBAULT | MN | | 09/20/2024 | 8.375 | 132,509 | | 160,000 |
| 100154637 | BURLEY | ID | | 07/19/2024 | 7.250 | 132,495 | | 200,000 |
| 100165357 | FORT PIERCE | FL | | 08/29/2024 | 7.999 | 132,469 | | 250,000 |
| 100168837 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 132,201 | | 142,500 |
| 100163884 | MILWAUKEE | WI | | 09/27/2024 | 8.625 | 132,173 | | 177,000 |
| 100168858 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 132,094 | | 130,000 |
| 100168864 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 132,094 | | 130,000 |
| 100168882 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 132,094 | | 145,000 |
| 100161628 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 132,018 | | 362,246 |
| 100165164 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.940 | 131,870 | | 347,542 |
| 100154695 | PHILADELPHIA | PA | | 07/19/2024 | 10.250 | 131,806 | | 181,000 |
| 100164061 | WOODSTOCK | GA | | 08/21/2024 | 8.625 | 131,799 | | 420,000 |
| 100159917 | DORAL | FL | | 08/16/2024 | 7.125 | 131,740 | | 779,000 |
| 100161809 | CARBONDALE | PA | | 07/31/2024 | 8.710 | 131,516 | | 170,000 |
| 100159706 | YORK | PA | | 08/23/2024 | 7.750 | 131,466 | | 181,000 |
| 3500108238 | PALATKA | FL | | 09/30/2024 | 8.180 | 131,395 | | 48,000 |
| 100169282 | EASTON | PA | | 09/27/2024 | 8.500 | 131,392 | | 199,000 |
| 100161594 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.790 | 131,193 | | 695,085 |
| 100165847 | ATLANTA | GA | | 08/29/2024 | 8.125 | 131,169 | | 155,000 |
| 100169247 | KANSAS CITY | MO | | 09/27/2024 | 7.610 | 131,160 | | 193,000 |
| 100157759 | SIMI VALLEY | CA | | 07/02/2024 | 8.625 | 131,110 | | 1,041,000 |
| 100165132 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 131,080 | | 348,879 |
| 100154722 | EDMOND | OK | | 07/19/2024 | 7.875 | 130,949 | | 200,000 |
| 100155291 | INDIANAPOLIS | IN | | 07/19/2024 | 8.125 | 130,890 | | 180,000 |
| 100165848 | ERIE | PA | | 08/29/2024 | 8.500 | 130,737 | | 174,000 |
| 100164938 | CALUMET CITY | IL | | 08/28/2024 | 7.800 | 130,598 | | 160,000 |
| 100165096 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 130,577 | | 347,542 |
| 100165171 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 130,577 | | 347,542 |
| 100164890 | BRIDGETON | NJ | | 08/28/2024 | 7.730 | 130,394 | | 176,000 |
| 100160498 | MADERA | CA | | 07/19/2024 | 7.999 | 130,269 | | 237,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162303 | MIDDLETOWN | PA | | 09/06/2024 | 8.875 | 130,032 | | 185,000 |
| 100163860 | CHICAGO | IL | | 09/27/2024 | 9.250 | 130,023 | | 185,000 |
| 100165279 | BRUNSWICK | GA | | 08/29/2024 | 7.750 | 129,948 | | 190,000 |
| 100162016 | WALTERBORO | SC | | 07/31/2024 | 8.500 | 129,898 | | 225,000 |
| 100154903 | KINGMAN | AZ | | 07/19/2024 | 6.750 | 129,801 | | 224,000 |
| 100158271 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 129,759 | | 374,277 |
| 100161576 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 129,582 | | 355,563 |
| 100161834 | TYLER | TX | | 07/31/2024 | 8.260 | 129,054 | | 170,000 |
| 3340081679 | VINELAND | NJ | | 09/03/2024 | 8.879 | 128,304 | | 268,000 |
| 3340081760 | CHESTER | NY | | 09/03/2024 | 8.725 | 128,304 | | 416,000 |
| 3340083972 | EAST CHICAGO | IN | | 09/18/2024 | 9.006 | 128,304 | | 232,000 |
| 100154889 | PLYMOUTH | MI | | 07/19/2024 | 7.250 | 128,254 | | 320,000 |
| 100156268 | GARFIELD HEIGHTS | OH | | 07/25/2024 | 8.250 | 128,252 | | 160,000 |
| 100157826 | PLANTATION | FL | | 08/01/2024 | 7.750 | 128,251 | | 200,000 |
| 100169395 | ORLANDO | FL | | 09/27/2024 | 7.500 | 128,210 | | 190,000 |
| 100158385 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 128,034 | | 521,314 |
| 100154701 | PENSACOLA | FL | | 07/19/2024 | 7.750 | 127,813 | | 200,000 |
| 100154923 | PITTSBURGH | PA | | 07/19/2024 | 8.375 | 127,751 | | 170,000 |
| 100158167 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.690 | 127,677 | | 367,593 |
| 100159929 | CORAL SPRINGS | FL | | 08/16/2024 | 7.250 | 127,670 | | 910,000 |
| 100161798 | TRENTON | NJ | | 07/31/2024 | 8.060 | 127,611 | | 165,000 |
| 100165295 | PHENIX CITY | AL | | 08/29/2024 | 6.750 | 127,598 | | 166,000 |
| 100154130 | GLENDALE HEIGHTS | IL | | 07/11/2024 | 8.250 | 127,523 | | 165,000 |
| 100165830 | MIDLOTHIAN | TX | | 08/29/2024 | 8.000 | 127,492 | | 320,000 |
| 100168892 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 127,328 | | 125,000 |
| 100168902 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.590 | 127,328 | | 125,000 |
| 100162681 | DENTON | TX | | 08/12/2024 | 6.125 | 127,259 | | 431,000 |
| 100162287 | MERIDEN | CT | | 09/06/2024 | 8.375 | 127,252 | | 170,000 |
| 100165111 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 127,229 | | 507,947 |
| 100165170 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 127,229 | | 601,516 |
| 100167907 | DALLAS | TX | | 09/20/2024 | 8.125 | 127,158 | | 205,000 |
| 100165955 | HUMBLE | TX | | 09/06/2024 | 7.625 | 127,131 | | 192,000 |
| 100161858 | VERMILION | OH | | 07/31/2024 | 7.900 | 127,080 | | 179,000 |
| 100168826 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 127,014 | | 125,000 |
| 100155309 | BALTIMORE | MD | | 07/19/2024 | 9.250 | 126,999 | | 155,000 |
| 3310078545 | LIVINGSTON | NJ | | 08/19/2024 | 8.666 | 126,968 | | 213,600 |
| 100167038 | ORLANDO | FL | | 09/13/2024 | 7.250 | 126,905 | | 190,000 |
| 100164661 | FRONT ROYAL | VA | | 08/23/2024 | 8.875 | 126,861 | | 601,000 |
| 100161607 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.890 | 126,762 | | 374,277 |
| 100161574 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.990 | 126,702 | | 427,745 |
| 100161567 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 126,659 | | 347,542 |
| 100161583 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 126,659 | | 347,542 |
| 100161620 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 126,659 | | 441,112 |
| 100154131 | GLEN ELLYN | IL | | 07/11/2024 | 9.375 | 126,578 | | 180,000 |
| 100160369 | PHILADELPHIA | PA | | 09/06/2024 | 8.500 | 126,485 | | 168,000 |
| 100161321 | RALEIGH | NC | | 07/25/2024 | 7.125 | 126,453 | | 180,000 |
| 100158570 | JURUPA VALLEY | CA | | 07/10/2024 | 7.375 | 126,450 | | 600,000 |
| 100164059 | SUN CITY CENTER | FL | | 08/21/2024 | 7.125 | 126,289 | | 160,000 |
| 100158553 | CLEVELAND | OH | | 07/10/2024 | 7.500 | 126,221 | | 176,000 |
| 100163807 | MILLINOCKET | ME | | 09/27/2024 | 9.125 | 126,208 | | 190,000 |
| 100168923 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 126,155 | | 130,000 |
| 100158366 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 126,153 | | 855,489 |
| 3500108020 | FORT LAUDERDALE | FL | | 09/12/2024 | 8.045 | 126,150 | | 32,000 |
| 100164684 | HAIKU | HI | | 08/23/2024 | 7.875 | 126,132 | | 1,372,000 |
| 100159017 | STATESVILLE | NC | | 08/15/2024 | 6.875 | 126,121 | | 615,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167883 | NEW CARROLLTON | MD | | 09/20/2024 | 8.625 | 126,091 | | 158,000 |
| 100158433 | BUSHKILL | PA | | 07/10/2024 | 7.625 | 125,960 | | 200,000 |
| 3310079163 | BAY SHORE | NY | | 09/03/2024 | 8.428 | 125,898 | | 82,800 |
| 100165128 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 125,890 | | 1,283,234 |
| 100155253 | FORTY FORT | PA | | 07/19/2024 | 8.875 | 125,868 | | 179,500 |
| 100158458 | PEARLAND | TX | | 07/10/2024 | 7.500 | 125,829 | | 340,000 |
| 100164135 | COLUMBUS | GA | | 08/21/2024 | 6.750 | 125,355 | | 165,000 |
| 100158550 | ALLENTOWN | PA | | 07/10/2024 | 8.375 | 125,306 | | 152,000 |
| 100164944 | PITTSBURGH | PA | | 08/28/2024 | 7.960 | 125,183 | | 175,000 |
| 100162322 | CALEXICO | CA | | 08/06/2024 | 9.625 | 125,063 | | 487,000 |
| 100162284 | CARENCRO | LA | | 09/06/2024 | 7.875 | 124,960 | | 155,000 |
| 3310073521 | MONROE | NY | | 09/18/2024 | 8.491 | 124,740 | | 396,000 |
| 3340081332 | FRANKLIN PARK | IL | | 09/18/2024 | 9.006 | 124,740 | | 296,000 |
| 3310079703 | BROOKHAVEN | GA | | 08/19/2024 | 9.289 | 124,739 | | 206,880 |
| 100155264 | NEW HAVEN | CT | | 07/19/2024 | 9.375 | 124,678 | | 164,000 |
| 3310084649 | ISLIP | NY | | 09/10/2024 | 8.603 | 124,495 | | 78,600 |
| 100161923 | COLUMBUS | GA | | 07/31/2024 | 6.750 | 124,432 | | 167,000 |
| 100167635 | SUITLAND | MD | | 09/19/2024 | 6.500 | 124,412 | | 333,000 |
| 100155244 | WILKES BARRE | PA | | 07/19/2024 | 8.500 | 124,338 | | 188,000 |
| 3310083470 | CENTRAL ISLIP | NY | | 09/18/2024 | 8.771 | 124,295 | | 83,220 |
| 3310084481 | WEST HEMPSTEAD | NY | | 09/26/2024 | 8.498 | 124,295 | | 90,000 |
| 100165727 | NEW ORLEANS | LA | | 08/29/2024 | 8.375 | 124,202 | | 171,000 |
| 3310082818 | BRIGHTWATERS | NY | | 09/18/2024 | 8.610 | 124,161 | | 93,720 |
| 100160851 | CHICAGO | IL | | 07/24/2024 | 8.500 | 124,149 | | 155,000 |
| 100162301 | PHILADELPHIA | PA | | 09/06/2024 | 9.625 | 124,093 | | 151,000 |
| 100169221 | DETROIT | MI | | 09/27/2024 | 7.250 | 124,088 | | 170,000 |
| 100160479 | DENTON | TX | | 07/19/2024 | 7.750 | 124,027 | | 170,000 |
| 100161572 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.590 | 124,015 | | 454,479 |
| 100164670 | ALPHARETTA | GA | | 08/23/2024 | 8.875 | 123,948 | | 609,000 |
| 100165112 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 123,881 | | 494,580 |
| 100165089 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 123,782 | | 668,351 |
| 100164927 | DARBY | PA | | 08/28/2024 | 8.230 | 123,772 | | 170,000 |
| 100165754 | WARREN | MI | | 08/29/2024 | 8.500 | 123,749 | | 150,000 |
| 100153710 | MINERAL | VA | | 07/11/2024 | 7.500 | 123,547 | | 615,000 |
| 100154954 | NORCROSS | GA | | 07/19/2024 | 7.500 | 123,457 | | 165,000 |
| 100161604 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 123,412 | | 1,176,298 |
| 100165195 | TILBURG | NLD | | 08/28/2024 | 5.550 | 123,343 | | 534,242 |
| 100169381 | LEBANON | IN | | 09/27/2024 | 7.625 | 123,154 | | 165,000 |
| 100155201 | YORK | PA | | 07/19/2024 | 8.625 | 123,068 | | 150,000 |
| 3310082852 | MOUNT VERNON | NY | | 09/26/2024 | 8.771 | 122,958 | | 87,600 |
| 100168956 | ARNHEM | NLD | | 09/26/2024 | 5.450 | 122,948 | | 349,000 |
| 100168823 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.890 | 122,627 | | 122,000 |
| 3310076453 | LIVINGSTON | NJ | | 07/19/2024 | 8.666 | 122,513 | | 185,400 |
| 100164165 | BALTIMORE | MD | | 08/21/2024 | 8.375 | 122,511 | | 168,000 |
| 100168881 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 122,235 | | 120,000 |
| 100163844 | AIKEN | SC | | 09/27/2024 | 8.750 | 122,177 | | 158,000 |
| 100157747 | CHESTER | NJ | | 07/02/2024 | 8.875 | 122,066 | | 764,000 |
| 100168863 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 121,933 | | 120,000 |
| 100168907 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 121,933 | | 120,000 |
| 100161857 | GARY | IN | | 07/31/2024 | 7.530 | 121,860 | | 160,000 |
| 100161603 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 121,788 | | 334,175 |
| 100165820 | BETHLEHEM | GA | | 08/29/2024 | 8.500 | 121,781 | | 210,000 |
| 100155183 | HILTON HEAD ISLAND | SC | | 07/19/2024 | 7.750 | 121,737 | | 345,000 |
| 100162346 | BRADENTON | FL | | 08/06/2024 | 9.000 | 121,730 | | 617,000 |
| 100164727 | COLUMBIA | SC | | 08/23/2024 | 9.125 | 121,644 | | 147,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340081457 | SOUTHAMPTON TOWNSHIP | NJ | | 09/10/2024 | 9.125 | 121,176 | | 360,800 |
| 3340084108 | DETROIT | MI | | 09/26/2024 | 9.333 | 121,176 | | 292,000 |
| 100164903 | TOLEDO | OH | | 08/28/2024 | 8.450 | 121,167 | | 167,000 |
| 100159921 | TALLAHASSEE | FL | | 08/16/2024 | 7.990 | 121,156 | | 201,500 |
| 100161902 | DETROIT | MI | | 07/31/2024 | 8.999 | 121,008 | | 160,000 |
| 100168924 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 120,849 | | 120,000 |
| 100165819 | ARLINGTON | TX | | 08/29/2024 | 8.875 | 120,806 | | 150,000 |
| 100161899 | AKRON | OH | | 07/31/2024 | 8.125 | 120,791 | | 146,000 |
| 100168859 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 120,726 | | 120,000 |
| 100165102 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 120,683 | | 352,889 |
| 100165109 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 120,683 | | 334,175 |
| 100158238 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.640 | 120,611 | | 347,542 |
| 100158239 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 120,543 | | 347,542 |
| 100165108 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 120,533 | | 324,166 |
| 100165129 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 120,533 | | 320,808 |
| 100165137 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.740 | 120,533 | | 320,808 |
| 100165722 | MORRISTOWN | IN | | 08/29/2024 | 7.875 | 120,435 | | 213,000 |
| 100154872 | GARDEN CITY | MI | | 07/19/2024 | 7.500 | 120,383 | | 180,000 |
| 3310081887 | FARMINGDALE | NY | | 09/10/2024 | 8.302 | 120,285 | | 80,040 |
| 100165163 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.540 | 120,278 | | 347,542 |
| 100165975 | FAYETTEVILLE | NC | | 09/06/2024 | 8.125 | 120,221 | | 180,000 |
| 3500107599 | RIVIERA BEACH | FL | | 09/12/2024 | 8.545 | 120,169 | | 37,500 |
| 3310081629 | SAVANNAH | GA | | 08/26/2024 | 8.148 | 120,151 | | 72,000 |
| 100164898 | DUNMORE | PA | | 08/28/2024 | 7.770 | 119,881 | | 167,000 |
| 100154937 | LOMPOC | CA | | 07/19/2024 | 6.875 | 119,845 | | 540,000 |
| 100167879 | MILWAUKEE | WI | | 09/20/2024 | 8.250 | 119,831 | | 149,000 |
| 100157742 | CHULA VISTA | CA | | 07/02/2024 | 9.500 | 119,673 | | 713,000 |
| 100158311 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,605 | | 427,745 |
| 100158304 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,603 | | 427,745 |
| 100158308 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,595 | | 427,745 |
| 100158300 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,594 | | 427,745 |
| 100158302 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,590 | | 427,745 |
| 100158310 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,582 | | 427,745 |
| 100158307 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,582 | | 427,745 |
| 100158305 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,575 | | 427,745 |
| 100158309 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,563 | | 427,745 |
| 100158303 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.990 | 119,543 | | 427,745 |
| 100165711 | PANAMA CITY | FL | | 08/29/2024 | 7.875 | 119,444 | | 310,000 |
| 100155159 | STERLING HEIGHTS | MI | | 07/19/2024 | 8.875 | 119,391 | | 145,000 |
| 100154936 | SAINT LOUIS | MO | | 07/19/2024 | 8.625 | 119,359 | | 168,000 |
| 100161722 | MOUNT STERLING | OH | | 07/30/2024 | 7.874 | 119,359 | | 200,000 |
| 100167796 | BURTON | MI | | 09/19/2024 | 7.999 | 119,338 | | 153,000 |
| 100159718 | AKRON | OH | | 08/23/2024 | 7.875 | 119,259 | | 177,000 |
| 100156160 | KINGMAN | AZ | | 07/25/2024 | 8.875 | 119,196 | | 150,000 |
| 100169233 | PLYMOUTH | PA | | 09/27/2024 | 7.200 | 119,190 | | 165,000 |
| 100161765 | BRIDGETON | NJ | | 07/31/2024 | 7.450 | 119,141 | | 180,000 |
| 100161647 | S-HERTOGENBOSCH | NLD | | 07/29/2024 | 5.650 | 119,042 | | 717,219 |
| 100157762 | SAN DIEGO | CA | | 07/02/2024 | 9.125 | 118,888 | | 952,000 |
| 100161986 | SUNRISE | FL | | 07/31/2024 | 8.990 | 118,755 | | 176,000 |
| 3310080135 | BRENTWOOD | NY | | 09/26/2024 | 8.603 | 118,652 | | 80,160 |
| 100168121 | NEWARK | DE | | 09/20/2024 | 6.990 | 118,394 | | 316,000 |
| 100164952 | SCRANTON | PA | | 08/28/2024 | 8.350 | 118,389 | | 157,000 |
| 100154838 | LULING | LA | | 07/19/2024 | 6.750 | 118,199 | | 180,000 |
| 100154933 | PITTSBURGH | PA | | 07/19/2024 | 8.375 | 118,141 | | 157,000 |
| 100159732 | AKRON | OH | | 08/23/2024 | 7.875 | 118,074 | | 175,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100169031 | HOLIDAY | FL | | 09/27/2024 | 8.875 | 118,065 | | 165,000 |
| 3310084588 | OAKLAND | CA | | 09/10/2024 | 8.736 | 118,058 | | 108,000 |
| 100163607 | MODESTO | CA | | 08/15/2024 | 9.000 | 118,019 | | 367,000 |
| 100156130 | FOREST PARK | IL | | 07/25/2024 | 8.000 | 117,940 | | 161,000 |
| 100161837 | KANSAS CITY | KS | | 07/31/2024 | 7.840 | 117,933 | | 230,000 |
| 100161629 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 117,890 | | 323,482 |
| 100158382 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 117,830 | | 342,196 |
| 100164141 | COLUMBUS | GA | | 08/21/2024 | 6.750 | 117,797 | | 155,000 |
| 3310082667 | MIAMI | FL | | 09/18/2024 | 8.771 | 117,731 | | 84,000 |
| 100161690 | WESTERVOORT | NLD | | 07/29/2024 | 4.980 | 117,690 | | 322,771 |
| 100169242 | WILMINGTON | DE | | 09/27/2024 | 7.250 | 117,627 | | 177,000 |
| 100169220 | PHILADELPHIA | PA | | 09/27/2024 | 7.800 | 117,600 | | 160,000 |
| 100169251 | HARRISBURG | PA | | 09/27/2024 | 8.550 | 117,600 | | 160,000 |
| 100169331 | MARCUS HOOK | PA | | 09/27/2024 | 7.875 | 117,375 | | 170,000 |
| 100168930 | UTRECHT | NLD | | 09/26/2024 | 5.450 | 117,359 | | 369,000 |
| 100168951 | VLISSINGEN | NLD | | 09/26/2024 | 5.500 | 117,359 | | 140,000 |
| 100163271 | HENDERSON | NV | | 08/13/2024 | 7.750 | 117,289 | | 430,000 |
| 3310078903 | EAST HAMPTON | NY | | 09/18/2024 | 8.666 | 117,278 | | 450,000 |
| 100158212 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.440 | 117,227 | | 390,317 |
| 100167810 | AKRON | OH | | 09/19/2024 | 7.250 | 117,210 | | 145,000 |
| 100161589 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 117,206 | | 320,808 |
| 100165130 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 117,185 | | 427,745 |
| 100165010 | PORT ORANGE | FL | | 08/28/2024 | 8.249 | 116,937 | | 150,000 |
| 100154677 | CAPE CANAVERAL | FL | | 07/19/2024 | 7.000 | 116,935 | | 320,000 |
| 100161582 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 116,916 | | 320,808 |
| 100155009 | PROVIDENCE | RI | | 07/19/2024 | 7.500 | 116,899 | | 361,000 |
| 100161413 | PORT RICHEY | FL | | 07/26/2024 | 7.625 | 116,891 | | 190,000 |
| 100158175 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.240 | 116,855 | | 628,250 |
| 100168850 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 116,853 | | 115,000 |
| 100168921 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 116,853 | | 115,000 |
| 100156150 | CLEVELAND | OH | | 07/25/2024 | 8.250 | 116,765 | | 150,000 |
| 3310079603 | LEVITTOWN | NY | | 07/19/2024 | 8.316 | 116,757 | | 118,320 |
| 100155259 | ROCKWOOD | TN | | 07/19/2024 | 8.875 | 116,745 | | 175,000 |
| 100161585 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.540 | 116,669 | | 401,011 |
| 100154874 | BRIDGEVILLE | PA | | 07/19/2024 | 8.375 | 116,640 | | 155,000 |
| 100154867 | JACKSONVILLE | FL | | 07/19/2024 | 6.000 | 116,616 | | 190,000 |
| 100158549 | PHILADELPHIA | PA | | 07/10/2024 | 8.625 | 116,542 | | 158,000 |
| 100153813 | BUSHKILL | PA | | 07/10/2024 | 9.625 | 116,332 | | 145,000 |
| 100154896 | LOUISVILLE | KY | | 07/19/2024 | 7.750 | 116,311 | | 151,000 |
| 100162340 | CLEARFIELD | UT | | 08/06/2024 | 8.875 | 116,066 | | 358,000 |
| 100158440 | ALLEN PARK | MI | | 07/10/2024 | 8.000 | 116,042 | | 153,000 |
| 100157737 | HEMET | CA | | 07/02/2024 | 9.875 | 115,841 | | 450,000 |
| 100158240 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 115,794 | | 347,542 |
| 100164088 | WHARTON | TX | | 08/21/2024 | 7.999 | 115,692 | | 154,000 |
| 100158498 | LORAIN | OH | | 07/10/2024 | 7.875 | 115,360 | | 148,000 |
| 100164679 | UPLAND | CA | | 08/23/2024 | 9.125 | 115,335 | | 609,000 |
| 100158526 | LORAIN | OH | | 07/10/2024 | 7.875 | 115,177 | | 148,000 |
| 100159712 | AKRON | OH | | 08/23/2024 | 7.875 | 115,123 | | 171,000 |
| 100164660 | APPLE VALLEY | CA | | 08/23/2024 | 9.000 | 115,086 | | 547,935 |
| 100160477 | CLEVELAND | OH | | 07/19/2024 | 8.250 | 115,067 | | 146,000 |
| 100165009 | PORT CHARLOTTE | FL | | 08/28/2024 | 7.124 | 114,979 | | 150,000 |
| 100159710 | XENIA | OH | | 08/23/2024 | 8.625 | 114,890 | | 135,000 |
| 100158383 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 114,869 | | 334,175 |
| 100163857 | SANDWICH | IL | | 09/27/2024 | 7.875 | 114,756 | | 150,000 |
| 100156314 | DEKALB | IL | | 07/25/2024 | 8.250 | 114,697 | | 155,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100164913 | ST. LOUIS | MO | | 08/28/2024 | 8.280 | 114,684 | | 172,000 |
| 100157741 | SAN MARCOS | CA | | 07/02/2024 | 8.875 | 114,448 | | 1,210,000 |
| 100158500 | LORAIN | OH | | 07/10/2024 | 7.875 | 114,391 | | 148,000 |
| 100160470 | INDIANAPOLIS | IN | | 07/19/2024 | 7.375 | 114,222 | | 195,000 |
| 100155263 | FORT WORTH | TX | | 07/19/2024 | 8.875 | 114,217 | | 210,000 |
| 3340082351 | SPRINGFIELD | MA | | 08/26/2024 | 9.473 | 114,207 | | 228,000 |
| 100165287 | BIRMINGHAM | AL | | 08/29/2024 | 6.999 | 114,064 | | 145,000 |
| 100161891 | LAS VEGAS | NV | | 07/31/2024 | 6.999 | 113,944 | | 145,000 |
| 100155172 | ALLENTOWN | PA | | 07/19/2024 | 7.250 | 113,864 | | 172,000 |
| 100165099 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.990 | 113,693 | | 319,472 |
| 3310082906 | VALLEY STREAM | NY | | 09/26/2024 | 8.428 | 113,603 | | 80,700 |
| 100161867 | HURLEYVILLE | NY | | 07/31/2024 | 7.500 | 113,512 | | 160,000 |
| 100169239 | SCRANTON | PA | | 09/27/2024 | 7.860 | 113,400 | | 144,000 |
| 100158449 | WEST PALM BEACH | FL | | 07/10/2024 | 7.500 | 113,323 | | 188,000 |
| 100164672 | SARATOGA SPRINGS | UT | | 08/23/2024 | 8.750 | 113,182 | | 713,000 |
| 100158516 | SPRING BRANCH | TX | | 07/10/2024 | 7.375 | 113,152 | | 300,000 |
| 3340083297 | WINTER HAVEN | FL | | 09/26/2024 | 8.888 | 113,098 | | 163,200 |
| 100158521 | LORAIN | OH | | 07/10/2024 | 7.875 | 112,946 | | 146,000 |
| 100169240 | OAK PARK | MI | | 09/27/2024 | 7.640 | 112,861 | | 163,000 |
| 100158381 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 112,839 | | 327,225 |
| 100169389 | CHICAGO | IL | | 09/27/2024 | 9.750 | 112,522 | | 164,000 |
| 100154710 | ROCKY MOUNT | NC | | 07/19/2024 | 7.875 | 112,455 | | 188,000 |
| 100158525 | LORAIN | OH | | 07/10/2024 | 7.875 | 112,454 | | 144,000 |
| 100154839 | SOUTH BELOIT | IL | | 07/19/2024 | 7.750 | 112,411 | | 167,000 |
| 100158205 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 112,276 | | 347,542 |
| 100165191 | ARNHEM | NLD | | 08/28/2024 | 5.550 | 112,231 | | 321,715 |
| 100168832 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 112,049 | | 110,000 |
| 100168841 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 112,049 | | 110,000 |
| 100161602 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 112,045 | | 307,441 |
| 100159908 | BOYNTON BEACH | FL | | 08/16/2024 | 8.875 | 111,971 | | 180,000 |
| 100159920 | NORTH LAUDERDALE | FL | | 08/16/2024 | 7.990 | 111,919 | | 135,000 |
| 100153801 | ORMOND BEACH | FL | | 07/10/2024 | 7.500 | 111,868 | | 353,000 |
| 100167923 | KILLEEN | TX | | 09/20/2024 | 7.750 | 111,827 | | 158,000 |
| 100160366 | PHILADELPHIA | PA | | 09/06/2024 | 8.125 | 111,800 | | 175,000 |
| 100169291 | LOUISVILLE | KY | | 09/27/2024 | 9.000 | 111,797 | | 145,000 |
| 100168872 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.740 | 111,772 | | 110,000 |
| 100168961 | S-GRAVENHAGE | NLD | | 09/26/2024 | 5.500 | 111,771 | | 200,000 |
| 100164930 | CAMDEN | NJ | | 08/28/2024 | 8.100 | 111,726 | | 180,000 |
| 100167095 | ROCKY MOUNT | NC | | 09/13/2024 | 8.250 | 111,644 | | 151,000 |
| 100164122 | WINSTON SALEM | NC | | 08/21/2024 | 8.875 | 111,557 | | 145,000 |
| 100154203 | PHILADELPHIA | PA | | 07/11/2024 | 8.250 | 111,505 | | 143,000 |
| 100165281 | CLEVELAND | OH | | 08/29/2024 | 8.125 | 111,493 | | 129,000 |
| 100162353 | SEYMOUR | TN | | 08/06/2024 | 10.000 | 111,170 | | 520,000 |
| 100165288 | AKRON | OH | | 08/29/2024 | 7.125 | 111,158 | | 142,000 |
| 100164912 | BELEN | NM | | 08/28/2024 | 7.550 | 111,078 | | 158,000 |
| 100158394 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 111,073 | | 320,808 |
| 100159886 | MARGATE | FL | | 08/16/2024 | 7.625 | 111,067 | | 188,000 |
| 3310079566 | RAHWAY | NJ | | 07/19/2024 | 8.141 | 110,930 | | 70,800 |
| 3340080312 | ALLENTOWN | PA | | 08/19/2024 | 9.473 | 110,880 | | 204,000 |
| 100165100 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 110,771 | | 312,788 |
| 100165156 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 110,762 | | 294,074 |
| 100165159 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 110,762 | | 320,808 |
| 100165160 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 110,762 | | 294,074 |
| 100161929 | PETERSBURG | VA | | 07/31/2024 | 8.375 | 110,724 | | 168,000 |
| 100162355 | SOUTH ELGIN | IL | | 08/06/2024 | 8.750 | 110,507 | | 816,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165150 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 110,489 | | 294,074 |
| 100161793 | SAUK VILLAGE | IL | | 07/31/2024 | 7.990 | 110,436 | | 145,000 |
| 100156291 | MARION | OH | | 07/25/2024 | 8.250 | 110,310 | | 158,000 |
| 100164926 | CARBONDALE | PA | | 08/28/2024 | 7.550 | 110,307 | | 165,000 |
| 100165284 | AKRON | OH | | 08/29/2024 | 7.125 | 110,289 | | 138,000 |
| 100162339 | KEAAU | HI | | 08/06/2024 | 9.250 | 110,280 | | 443,000 |
| 100169226 | MACON | GA | | 09/27/2024 | 7.500 | 110,250 | | 140,000 |
| 100169228 | CHICAGO HEIGHTS | IL | | 09/27/2024 | 7.530 | 110,250 | | 145,000 |
| 100158479 | PHILADELPHIA | PA | | 07/10/2024 | 8.000 | 110,240 | | 150,000 |
| 100154150 | NEW ORLEANS | LA | | 07/11/2024 | 8.375 | 110,173 | | 130,000 |
| 100169320 | MARCUS HOOK | PA | | 09/27/2024 | 7.875 | 110,138 | | 160,000 |
| 100169565 | WEST PALM BEACH | FL | | 09/30/2024 | 6.990 | 110,104 | | 510,000 |
| 100167958 | PLEASANTON | TX | | 09/20/2024 | 7.750 | 109,968 | | 162,000 |
| 100161810 | WASHINGTON | IN | | 07/31/2024 | 8.420 | 109,931 | | 165,000 |
| 100161813 | BOONE | NC | | 07/31/2024 | 6.720 | 109,892 | | 260,000 |
| 100165987 | DETROIT | MI | | 09/06/2024 | 7.999 | 109,787 | | 137,000 |
| 100161843 | PHILADELPHIA | PA | | 07/31/2024 | 7.680 | 109,694 | | 155,000 |
| 100168669 | DALLAS | TX | | 09/25/2024 | 8.249 | 109,341 | | 160,000 |
| 100161749 | MONTGOMERY | AL | | 07/30/2024 | 10.999 | 109,240 | | 125,000 |
| 100158519 | LORAIN | OH | | 07/10/2024 | 7.875 | 109,100 | | 140,000 |
| 3340073892 | MILFORD | PA | | 09/18/2024 | 9.333 | 108,900 | | 200,000 |
| 100155174 | SEAFORD | DE | | 07/19/2024 | 7.750 | 108,756 | | 156,000 |
| 100159723 | MACON | GA | | 08/23/2024 | 7.875 | 108,704 | | 182,000 |
| 100165828 | WILKES BARRE | PA | | 08/29/2024 | 9.250 | 108,641 | | 141,000 |
| 100158359 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 108,598 | | 315,462 |
| 100164020 | WILKES BARRE | PA | | 08/21/2024 | 9.250 | 108,549 | | 140,000 |
| 100164948 | CLEVELAND | OH | | 08/28/2024 | 8.090 | 108,465 | | 140,000 |
| 100164982 | ST. LOUIS | MO | | 08/28/2024 | 7.124 | 108,254 | | 151,000 |
| 100161847 | SCOTRUN | PA | | 07/31/2024 | 8.440 | 108,222 | | 160,000 |
| 3340082658 | PHILADELPHIA | PA | | 09/03/2024 | 8.731 | 108,108 | | 156,000 |
| 100159844 | DELRAY BEACH | FL | | 08/16/2024 | 9.750 | 108,107 | | 127,000 |
| 100169302 | OBERLIN | OH | | 09/27/2024 | 9.000 | 107,996 | | 145,000 |
| 100164018 | WILKES BARRE | PA | | 08/21/2024 | 9.250 | 107,979 | | 143,500 |
| 100154909 | TALLAHASSEE | FL | | 07/19/2024 | 8.625 | 107,897 | | 157,000 |
| 100165292 | PEORIA | AZ | | 08/29/2024 | 7.625 | 107,774 | | 195,000 |
| 100158515 | LEESBURG | FL | | 07/10/2024 | 7.875 | 107,702 | | 169,000 |
| 100156310 | PHILADELPHIA | PA | | 07/25/2024 | 8.500 | 107,587 | | 128,000 |
| 100168754 | MILWAUKEE | WI | | 09/26/2024 | 8.500 | 107,560 | | 147,000 |
| 100165964 | SHENANDOAH | VA | | 09/06/2024 | 7.625 | 107,536 | | 160,000 |
| 100163899 | BIRMINGHAM | AL | | 09/27/2024 | 8.750 | 107,531 | | 145,000 |
| 100165113 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 107,475 | | 286,054 |
| 3310080493 | OCEAN ISLE BEACH | NC | | 09/10/2024 | 8.666 | 107,291 | | 198,000 |
| 100167114 | MEMPHIS | TN | | 09/13/2024 | 8.250 | 107,097 | | 130,000 |
| 100165133 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 106,998 | | 307,441 |
| 100168891 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.690 | 106,956 | | 105,000 |
| 100164718 | ALTAMONTE SPRINGS | FL | | 08/23/2024 | 8.000 | 106,940 | | 150,000 |
| 3310078491 | CENTRAL ISLIP | NY | | 09/03/2024 | 8.778 | 106,920 | | 72,840 |
| 3310079426 | UNIONDALE | NY | | 09/03/2024 | 8.428 | 106,920 | | 85,800 |
| 3340084629 | ROEBLING | NJ | | 09/26/2024 | 8.733 | 106,920 | | 280,000 |
| 3340081792 | LEHIGH ACRES | FL | | 08/26/2024 | 9.265 | 106,904 | | 249,600 |
| 3410000531 | UNION CITY | NJ | | 09/24/2024 | 9.116 | 106,837 | | 199,500 |
| 100168918 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 106,692 | | 105,000 |
| 100165973 | RICHMOND | VA | | 09/06/2024 | 7.499 | 106,673 | | 215,000 |
| 100159599 | MARTINSVILLE | IN | | 07/15/2024 | 8.750 | 106,623 | | 144,000 |
| 100169231 | BIRMINGHAM | AL | | 09/27/2024 | 7.500 | 106,575 | | 145,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100158322 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.990 | 106,541 | | 307,441 |
| 100165087 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 106,471 | | 283,381 |
| 100158384 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 106,446 | | 307,976 |
| 100158182 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 106,438 | | 307,441 |
| 100163823 | XENIA | OH | | 09/27/2024 | 8.250 | 106,378 | | 132,000 |
| 100158201 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.590 | 106,256 | | 307,441 |
| 3310082278 | BRIDGEPORT | CT | | 08/19/2024 | 8.771 | 106,178 | | 108,000 |
| 100154113 | HAMPTON | VA | | 07/11/2024 | 8.250 | 106,008 | | 178,000 |
| 100165149 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 105,466 | | 280,707 |
| 100168913 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 105,286 | | 110,000 |
| 100164894 | WAUKEGAN | IL | | 08/28/2024 | 8.350 | 105,272 | | 170,000 |
| 100165822 | LANCASTER | CA | | 08/29/2024 | 7.625 | 105,270 | | 375,000 |
| 100169244 | HAZEL PARK | MI | | 09/27/2024 | 7.660 | 105,105 | | 154,000 |
| 100164700 | TEMECULA | CA | | 08/23/2024 | 8.750 | 105,079 | | 781,000 |
| 100159947 | COCONUT CREEK | FL | | 08/16/2024 | 7.490 | 104,994 | | 261,000 |
| 100159892 | HIALEAH | FL | | 08/16/2024 | 7.490 | 104,923 | | 285,000 |
| 100164076 | ALTAMONTE SPRINGS | FL | | 08/21/2024 | 7.125 | 104,846 | | 130,000 |
| 100164164 | MILLSBORO | DE | | 08/21/2024 | 8.250 | 104,800 | | 178,000 |
| 100169254 | KANSAS CITY | MO | | 09/27/2024 | 7.000 | 104,721 | | 130,000 |
| 100162358 | MIAMI | FL | | 08/06/2024 | 10.000 | 104,672 | | 705,000 |
| 100168862 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 104,659 | | 103,000 |
| 3310082228 | FAIRFIELD | CT | | 09/26/2024 | 8.771 | 104,514 | | 192,000 |
| 100169333 | LEHIGH ACRES | FL | | 09/27/2024 | 7.750 | 104,455 | | 125,000 |
| 100164150 | BALTIMORE | MD | | 08/21/2024 | 7.375 | 104,423 | | 134,500 |
| 100168838 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 104,409 | | 102,500 |
| 100162354 | KILLEEN | TX | | 08/06/2024 | 9.500 | 104,303 | | 265,000 |
| 3310083208 | FORT LAUDERDALE | FL | | 09/18/2024 | 8.771 | 104,262 | | 73,200 |
| 3310077759 | RIVERSIDE | CA | | 09/18/2024 | 8.428 | 104,247 | | 68,400 |
| 100160358 | JACKSONVILLE | FL | | 09/06/2024 | 7.625 | 104,170 | | 210,000 |
| 100162345 | PALM CITY | FL | | 08/06/2024 | 9.000 | 104,075 | | 547,000 |
| 100164690 | RIVERSIDE | CA | | 08/23/2024 | 8.875 | 104,004 | | 570,000 |
| 100164873 | MORROW | GA | | 08/26/2024 | 7.250 | 103,956 | | 303,000 |
| 100168833 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 103,900 | | 102,000 |
| 100165688 | SAINT LOUIS | MO | | 08/29/2024 | 7.625 | 103,778 | | 142,000 |
| 3310083690 | HIGHLAND PARK | NJ | | 09/26/2024 | 8.771 | 103,712 | | 88,800 |
| 100164703 | SAN PABLO | CA | | 08/23/2024 | 8.375 | 103,519 | | 1,047,000 |
| 100169397 | ONTARIO | CA | | 09/30/2024 | 7.125 | 103,441 | | 621,000 |
| 100169261 | FRANKLINTON | NC | | 09/27/2024 | 7.240 | 103,392 | | 189,000 |
| 100162029 | KISSIMMEE | FL | | 07/31/2024 | 7.000 | 103,275 | | 428,000 |
| 100161779 | CHICAGO HEIGHTS | IL | | 07/31/2024 | 7.765 | 103,204 | | 135,000 |
| 100157740 | HUGHSON | CA | | 07/02/2024 | 8.875 | 103,148 | | 552,000 |
| 100154823 | BRANT | NY | | 07/19/2024 | 7.750 | 102,817 | | 152,000 |
| 100161593 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 102,808 | | 280,707 |
| 100164949 | MEMPHIS | TN | | 08/28/2024 | 7.430 | 102,766 | | 127,000 |
| 100154854 | LAS VEGAS | NV | | 07/19/2024 | 7.125 | 102,682 | | 163,500 |
| 3340083243 | BERLIN | CT | | 09/26/2024 | 8.739 | 102,643 | | 262,400 |
| 100161590 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.390 | 102,555 | | 280,707 |
| 100164682 | COSTA MESA | CA | | 08/23/2024 | 9.250 | 102,552 | | 643,000 |
| 100164686 | MORENO VALLEY | CA | | 08/23/2024 | 8.625 | 102,429 | | 528,000 |
| 100169232 | MIDFIELD | AL | | 09/27/2024 | 8.050 | 102,375 | | 130,000 |
| 100169259 | WILKES-BARRE | PA | | 09/27/2024 | 7.910 | 102,375 | | 134,000 |
| 3340077408 | RALEIGH | NC | | 08/19/2024 | 9.711 | 102,366 | | 760,000 |
| 100164662 | LOS ANGELES (AREA OF PORTER RA | CA | | 08/23/2024 | 8.500 | 102,332 | | 1,126,000 |
| 100164687 | UPPER CHICHESTER | PA | | 08/23/2024 | 8.500 | 102,309 | | 296,000 |
| 100168852 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.390 | 102,114 | | 100,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100167122 | MACON | GA | | 09/13/2024 | 7.875 | 102,105 | | 127,000 |
| 100154819 | BATON ROUGE | LA | | 07/19/2024 | 9.750 | 102,002 | | 122,000 |
| 100158320 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.490 | 101,907 | | 294,074 |
| 100168917 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 101,863 | | 100,000 |
| 100154840 | LARGO | FL | | 07/19/2024 | 7.875 | 101,743 | | 295,000 |
| 100154967 | RICHMOND | VA | | 07/19/2024 | 7.625 | 101,665 | | 152,000 |
| 100155205 | DALLAS | TX | | 07/19/2024 | 8.125 | 101,642 | | 215,000 |
| 100155203 | MESQUITE | TX | | 07/19/2024 | 8.125 | 101,641 | | 165,000 |
| 100168908 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 101,611 | | 100,000 |
| 100168910 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.990 | 101,611 | | 100,000 |
| 100154744 | LANCASTER | NY | | 07/19/2024 | 6.875 | 101,565 | | 200,000 |
| 100155196 | MESQUITE | TX | | 07/19/2024 | 8.125 | 101,540 | | 166,000 |
| 3310081655 | WEST ORANGE | NJ | | 09/03/2024 | 8.771 | 101,129 | | 97,800 |
| 100164146 | COLUMBUS | GA | | 08/21/2024 | 6.750 | 101,004 | | 133,000 |
| 3340083496 | PORT CHARLOTTE | FL | | 09/10/2024 | 9.125 | 100,980 | | 184,000 |
| 100155166 | CAPE CORAL | FL | | 07/19/2024 | 6.875 | 100,714 | | 295,000 |
| 100168870 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 100,595 | | 99,000 |
| 100168873 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 100,595 | | 100,000 |
| 100161853 | INDIANAPOLIS | IN | | 07/31/2024 | 7.410 | 100,519 | | 190,000 |
| 100169213 | INDIANAPOLIS | IN | | 09/27/2024 | 7.600 | 100,468 | | 160,000 |
| 100165095 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 100,444 | | 267,340 |
| 100161865 | BALTIMORE | MD | | 07/31/2024 | 8.150 | 100,436 | | 165,000 |
| 100158177 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.890 | 100,409 | | 320,808 |
| 3410000521 | PHILADELPHIA | PA | | 09/24/2024 | 8.816 | 100,263 | | 23,000 |
| 3310080153 | GREENVILLE | SC | | 08/26/2024 | 9.135 | 100,015 | | 228,000 |
| 100165180 | S-GRAVENHAGE | NLD | | 08/28/2024 | 6.000 | 100,008 | | 250,426 |
| 100167018 | DETROIT | MI | | 09/13/2024 | 8.625 | 99,829 | | 120,000 |
| 3340084037 | PENNS GROVE | NJ | | 09/26/2024 | 9.119 | 99,792 | | 176,000 |
| 100167145 | MUNCIE | IN | | 09/13/2024 | 7.875 | 99,668 | | 124,000 |
| 100167109 | CHARLOTTE | NC | | 09/13/2024 | 7.625 | 99,614 | | 245,000 |
| 100161581 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 99,379 | | 272,687 |
| 100164906 | JOHNSTOWN | PA | | 08/28/2024 | 8.280 | 99,362 | | 137,000 |
| 100161818 | ZANESVILLE | OH | | 07/31/2024 | 7.860 | 99,355 | | 145,000 |
| 100154748 | RIVERSIDE | CA | | 07/19/2024 | 8.125 | 99,294 | | 509,000 |
| 100161614 | UNITED KINGDOM | GBR | | 07/29/2024 | 7.490 | 99,047 | | 280,707 |
| 100167112 | KINGSVILLE | TX | | 09/13/2024 | 7.250 | 98,989 | | 157,000 |
| 3340079372 | DAYTON | OH | | 07/19/2024 | 9.320 | 98,604 | | 148,000 |
| 100167106 | DEARBORN HEIGHTS | MI | | 09/13/2024 | 7.625 | 98,535 | | 141,000 |
| 3310082198 | PHILADELPHIA | PA | | 09/03/2024 | 8.841 | 98,456 | | 70,440 |
| 100169248 | CHICAGO | IL | | 09/27/2024 | 8.150 | 98,438 | | 125,000 |
| 100169249 | CHICAGO | IL | | 09/27/2024 | 8.450 | 98,438 | | 125,000 |
| 100169250 | GARY | IN | | 09/27/2024 | 7.600 | 98,438 | | 125,000 |
| 100169263 | GLASSPORT | PA | | 09/27/2024 | 8.590 | 98,438 | | 125,000 |
| 100169265 | BINGHAMTON | NY | | 09/27/2024 | 8.530 | 98,438 | | 125,000 |
| 100168888 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.390 | 98,029 | | 96,000 |
| 3340083048 | WILSON | NC | | 09/03/2024 | 9.473 | 98,010 | | 312,800 |
| 100164669 | GLENDALE | AZ | | 08/23/2024 | 9.000 | 97,910 | | 795,000 |
| 3310074964 | TOMKINS COVE | NY | | 07/19/2024 | 8.141 | 97,565 | | 70,200 |
| 100161565 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 97,430 | | 278,034 |
| 100165131 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 96,426 | | 256,647 |
| 100164939 | ROME | NY | | 08/28/2024 | 8.660 | 96,250 | | 143,000 |
| 100165771 | OCALA | FL | | 08/29/2024 | 9.875 | 96,147 | | 116,000 |
| 100154935 | DAYTON | OH | | 07/19/2024 | 6.000 | 96,088 | | 185,000 |
| 3310066927 | BRONX | NY | | 09/18/2024 | 8.771 | 95,931 | | 85,800 |
| 100167129 | DECATUR | GA | | 09/13/2024 | 7.500 | 95,578 | | 130,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100161609 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 95,482 | | 267,340 |
| 100167110 | FRANKLIN | OH | | 09/13/2024 | 7.750 | 95,291 | | 135,000 |
| 3340081451 | TALLAHASSEE | FL | | 09/18/2024 | 9.030 | 95,040 | | 176,000 |
| 100164914 | CLEVELAND | OH | | 08/28/2024 | 8.700 | 95,000 | | 124,000 |
| 100164916 | WILKES-BARRE | PA | | 08/28/2024 | 8.750 | 94,657 | | 127,000 |
| 100165162 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 94,651 | | 401,011 |
| 3500107178 | ROCKLAND | MA | | 09/12/2024 | 8.483 | 94,250 | | 110,000 |
| 3340079892 | CAIRO | NY | | 08/26/2024 | 9.265 | 94,090 | | 224,000 |
| 100164892 | LEBANON | PA | | 08/28/2024 | 7.700 | 94,073 | | 152,000 |
| 100154832 | PALMERTON | PA | | 07/19/2024 | 8.000 | 93,805 | | 143,000 |
| 100167117 | EASTLAKE | OH | | 09/13/2024 | 7.375 | 93,769 | | 139,000 |
| 100164671 | RIVERSIDE | CA | | 08/23/2024 | 9.875 | 93,648 | | 594,000 |
| 3310080214 | SACRAMENTO | CA | | 08/19/2024 | 8.316 | 93,555 | | 180,000 |
| 100155165 | MYRTLE BEACH | SC | | 07/19/2024 | 7.750 | 93,382 | | 165,000 |
| 100164928 | READING | PA | | 08/28/2024 | 8.880 | 93,375 | | 120,000 |
| 100158259 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.790 | 92,912 | | 267,340 |
| 100157756 | ESCONDIDO | CA | | 07/02/2024 | 8.875 | 92,815 | | 745,000 |
| 3340081396 | ATMORE | AL | | 08/19/2024 | 8.879 | 92,693 | | 208,000 |
| 3310083467 | PLAINFIELD | NJ | | 09/26/2024 | 9.359 | 92,664 | | 68,640 |
| 100157754 | TUSTIN | CA | | 07/02/2024 | 8.750 | 92,597 | | 522,000 |
| 100161622 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 92,559 | | 253,973 |
| 100164695 | CHINO VALLEY | AZ | | 08/23/2024 | 9.000 | 92,370 | | 510,000 |
| 100162334 | TUCSON | AZ | | 08/06/2024 | 9.000 | 92,347 | | 360,000 |
| 3310080832 | MASTIC | NY | | 08/26/2024 | 8.771 | 92,219 | | 67,320 |
| 100168865 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.190 | 91,903 | | 90,000 |
| 100169219 | CANTON | OH | | 09/27/2024 | 6.708 | 91,757 | | 121,000 |
| 100167111 | BATTLE CREEK | MI | | 09/13/2024 | 8.000 | 91,742 | | 114,000 |
| 100161613 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 91,642 | | 253,973 |
| 100168861 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 91,450 | | 90,000 |
| 100161591 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.590 | 91,385 | | 427,745 |
| 100164681 | MONTEBELLO | CA | | 08/23/2024 | 9.000 | 91,316 | | 781,000 |
| 100165168 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.890 | 91,295 | | 240,606 |
| 100167121 | GREENSBORO | NC | | 09/13/2024 | 8.250 | 91,294 | | 130,000 |
| 100168871 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 90,773 | | 90,000 |
| 100167107 | MEMPHIS | TN | | 09/13/2024 | 6.875 | 90,645 | | 120,000 |
| 100165155 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.890 | 90,624 | | 240,606 |
| 100168898 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.690 | 90,371 | | 88,500 |
| 100168716 | CHELSEA | OK | | 09/25/2024 | 7.999 | 90,234 | | 128,000 |
| 100154708 | PITTSBURGH | PA | | 07/19/2024 | 8.375 | 90,042 | | 120,000 |
| 100165097 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 89,875 | | 283,381 |
| 100169218 | CHESTER | PA | | 09/27/2024 | 8.670 | 89,775 | | 114,000 |
| 100161568 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 89,636 | | 245,953 |
| 100161636 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.990 | 89,636 | | 264,400 |
| 3310071086 | STOW | MA | | 09/18/2024 | 9.016 | 89,605 | | 94,200 |
| 100154690 | JACKSONVILLE | FL | | 07/19/2024 | 6.000 | 89,111 | | 145,000 |
| 100162332 | ALLYN | WA | | 08/06/2024 | 9.000 | 88,830 | | 652,000 |
| 100155347 | PORT ARTHUR | TX | | 07/19/2024 | 9.000 | 88,828 | | 122,000 |
| 100161795 | CANTON | OH | | 07/31/2024 | 8.080 | 88,810 | | 118,000 |
| 100161928 | JACKSON | MI | | 07/31/2024 | 8.499 | 88,779 | | 117,000 |
| 100167108 | DETROIT | MI | | 09/13/2024 | 8.125 | 88,770 | | 108,000 |
| 3340079026 | EDEN | NY | | 07/19/2024 | 9.267 | 88,704 | | 144,000 |
| 100164915 | ELKHART | IN | | 08/28/2024 | 7.750 | 88,554 | | 123,000 |
| 3310081340 | CAPE CORAL | FL | | 08/19/2024 | 9.016 | 88,358 | | 58,800 |
| 3310084224 | CASSELBERRY | FL | | 09/18/2024 | 8.771 | 88,206 | | 61,800 |
| 3340082856 | WILLOWS | CA | | 09/10/2024 | 9.190 | 88,102 | | 296,800 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100162336 | LYMAN | SC | | 08/06/2024 | 9.250 | 87,999 | | 307,000 |
| 100168684 | ALBERT LEA | MN | | 09/25/2024 | 9.124 | 87,880 | | 114,000 |
| 100164677 | BAKERSFIELD | CA | | 08/23/2024 | 9.375 | 87,783 | | 650,000 |
| 100167113 | PHILADELPHIA | PA | | 09/13/2024 | 8.000 | 87,721 | | 115,000 |
| 100168829 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.590 | 87,602 | | 86,000 |
| 100158363 | UNITED KINGDOM | GBR | | 07/09/2024 | 5.090 | 87,563 | | 267,340 |
| 3340080345 | MAPLE HEIGHTS | OH | | 08/19/2024 | 9.265 | 87,516 | | 140,800 |
| 100164937 | LAKELAND | GA | | 08/28/2024 | 8.500 | 87,483 | | 119,000 |
| 100154808 | PARKMAN | ME | | 07/19/2024 | 10.250 | 87,312 | | 101,100 |
| 100167041 | CLEVELAND | OH | | 09/13/2024 | 7.750 | 87,114 | | 111,000 |
| 3500107170 | HOUSTON | TX | | 09/12/2024 | 8.858 | 87,000 | | 22,300 |
| 3310080677 | ORANGE | CT | | 08/26/2024 | 8.771 | 86,873 | | 60,000 |
| 3340081786 | COUNTRY CLUB HILLS | IL | | 09/03/2024 | 9.176 | 86,843 | | 188,000 |
| 100168830 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.590 | 86,797 | | 85,000 |
| 100154921 | BATTLEBORO | NC | | 07/19/2024 | 7.875 | 86,779 | | 145,000 |
| 100169246 | HAZEL CREST | IL | | 09/27/2024 | 8.330 | 86,625 | | 110,000 |
| 100168828 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 86,583 | | 140,000 |
| 100168899 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 86,359 | | 125,000 |
| 100158365 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.840 | 86,163 | | 294,074 |
| 100167120 | ST. LOUIS | MO | | 09/13/2024 | 7.875 | 86,064 | | 115,000 |
| 100162335 | SACRAMENTO | CA | | 08/06/2024 | 8.625 | 85,893 | | 465,000 |
| 100165147 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.640 | 85,800 | | 227,239 |
| 100168839 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 85,565 | | 84,000 |
| 100157758 | OXNARD | CA | | 07/02/2024 | 9.375 | 85,508 | | 908,000 |
| 100167134 | WICHITA | KS | | 09/13/2024 | 7.375 | 85,416 | | 142,000 |
| 100168869 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.790 | 85,353 | | 90,000 |
| 100168916 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.840 | 84,755 | | 83,000 |
| 3340079005 | BELLWOOD | IL | | 07/19/2024 | 9.409 | 84,679 | | 216,000 |
| 100164921 | ZANESVILLE | OH | | 08/28/2024 | 8.450 | 84,448 | | 109,000 |
| 100168887 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.390 | 84,244 | | 82,500 |
| 100168896 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 84,037 | | 82,500 |
| 100155336 | COLUMBUS | OH | | 07/19/2024 | 7.750 | 83,888 | | 108,000 |
| 3340083304 | GREENVILLE | NC | | 09/18/2024 | 9.125 | 83,836 | | 224,000 |
| 100164963 | DAYTON | OH | | 08/28/2024 | 8.150 | 83,809 | | 125,000 |
| 100157757 | NORTH BEND | OH | | 07/02/2024 | 9.000 | 83,310 | | 359,000 |
| 100164667 | ORMOND BEACH | FL | | 08/23/2024 | 9.250 | 83,293 | | 457,000 |
| 3310082490 | MONTICELLO | NY | | 09/26/2024 | 9.191 | 83,160 | | 54,000 |
| 100158339 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.390 | 83,078 | | 240,606 |
| 3310078062 | SARATOGA SPRINGS | NY | | 09/03/2024 | 8.666 | 82,863 | | 70,680 |
| 100161571 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 82,816 | | 227,239 |
| 100161848 | CHESTER | PA | | 07/31/2024 | 7.650 | 82,604 | | 138,000 |
| 3340083588 | NORTH PORT | FL | | 09/10/2024 | 9.125 | 82,578 | | 220,800 |
| 3310072947 | HOLLYWOOD | FL | | 09/18/2024 | 8.148 | 82,269 | | 50,400 |
| 100154785 | WARREN | MI | | 07/19/2024 | 7.500 | 82,254 | | 120,000 |
| 3340084448 | DELAND | FL | | 09/10/2024 | 9.256 | 81,972 | | 170,400 |
| 100158362 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.840 | 81,898 | | 253,973 |
| 100158364 | UNITED KINGDOM | GBR | | 07/09/2024 | 4.840 | 81,883 | | 253,973 |
| 100162351 | BRYANS ROAD | MD | | 08/06/2024 | 9.375 | 81,782 | | 346,000 |
| 100168840 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.590 | 81,490 | | 100,000 |
| 100165126 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 81,360 | | 216,546 |
| 100164902 | MINERSVILLE | PA | | 08/28/2024 | 8.480 | 80,947 | | 105,000 |
| 100169204 | SCRANTON | PA | | 09/27/2024 | 7.540 | 80,808 | | 112,000 |
| 3340084608 | BENSENVILLE | IL | | 09/26/2024 | 8.739 | 80,784 | | 324,000 |
| 3310079555 | BRICK TOWNSHIP | NJ | | 07/19/2024 | 8.141 | 80,532 | | 57,000 |
| 3340081399 | HAZEL CREST | IL | | 09/10/2024 | 9.285 | 80,388 | | 200,800 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100165117 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 80,355 | | 213,872 |
| 3310083459 | ST. PETERSBURG | FL | | 09/18/2024 | 9.296 | 80,190 | | 203,280 |
| 100158206 | UNITED KINGDOM | GBR | | 07/09/2024 | 3.340 | 80,183 | | 267,340 |
| 3340083952 | PHILADELPHIA | PA | | 09/26/2024 | 9.333 | 80,158 | | 152,000 |
| 3340080919 | ALBANY | GA | | 08/19/2024 | 9.764 | 79,834 | | 148,000 |
| 3340082275 | HAMMOND | IN | | 09/10/2024 | 9.030 | 79,776 | | 125,600 |
| 3500105387 | SUNNY ISLES BEACH | FL | | 08/12/2024 | 8.585 | 79,750 | | 46,500 |
| 100164693 | POWHATAN | VA | | 08/23/2024 | 9.000 | 79,629 | | 474,000 |
| 100169209 | CHICAGO | IL | | 09/27/2024 | 8.250 | 79,544 | | 120,000 |
| 3310081991 | OPA-LOCKA | FL | | 08/26/2024 | 8.610 | 79,522 | | 57,600 |
| 3310081807 | GAINESVILLE | GA | | 08/19/2024 | 8.498 | 79,210 | | 61,440 |
| 100164935 | CLEVELAND | OH | | 08/28/2024 | 7.730 | 78,947 | | 108,000 |
| 100169257 | PHILADELPHIA | PA | | 09/27/2024 | 8.150 | 78,750 | | 100,000 |
| 100157738 | YUCAIPA | CA | | 07/02/2024 | 9.250 | 78,738 | | 623,000 |
| 100162343 | CLAYMONT | DE | | 08/06/2024 | 9.125 | 78,631 | | 377,000 |
| 100164683 | WEST JORDAN | UT | | 08/23/2024 | 9.250 | 78,620 | | 650,000 |
| 3310081115 | TRENTON | NJ | | 09/26/2024 | 8.148 | 78,586 | | 60,000 |
| 100164950 | ELMIRA | NY | | 08/28/2024 | 7.950 | 78,494 | | 110,000 |
| 100164659 | LUGOFF | SC | | 08/23/2024 | 9.125 | 78,467 | | 321,000 |
| 100157739 | PENSACOLA | FL | | 07/02/2024 | 8.875 | 78,463 | | 254,000 |
| 3340083725 | FLORISSANT | MO | | 09/10/2024 | 9.125 | 78,408 | | 152,000 |
| 100164706 | PHOENIX | AZ | | 08/23/2024 | 8.625 | 78,360 | | 557,000 |
| 100167025 | CLEVELAND | OH | | 09/13/2024 | 7.625 | 78,134 | | 100,000 |
| 100162333 | LOCUST GROVE | GA | | 08/06/2024 | 9.000 | 78,098 | | 470,000 |
| 100162329 | SAN BERNARDINO | CA | | 08/06/2024 | 8.750 | 78,094 | | 713,000 |
| 100164697 | JACKSONVILLE | FL | | 08/23/2024 | 9.250 | 77,976 | | 312,000 |
| 100161817 | ALLENTOWN | PA | | 07/31/2024 | 8.000 | 77,972 | | 102,000 |
| 100161597 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.790 | 77,944 | | 213,872 |
| 100164668 | UNIONTOWN | PA | | 08/23/2024 | 9.375 | 77,550 | | 428,000 |
| 100164704 | SAN DIEGO | CA | | 08/23/2024 | 8.250 | 77,390 | | 1,230,000 |
| 100162342 | LAS VEGAS | NV | | 08/06/2024 | 8.750 | 77,345 | | 924,000 |
| 100162337 | SURPRISE | AZ | | 08/06/2024 | 9.250 | 77,281 | | 455,000 |
| 100164678 | FOUNTAIN HILLS | AZ | | 08/23/2024 | 8.875 | 77,265 | | 530,000 |
| 100165122 | UNITED KINGDOM | GBR | | 08/27/2024 | 7.490 | 77,220 | | 204,515 |
| 100164658 | ONTARIO | CA | | 08/23/2024 | 9.250 | 77,130 | | 698,000 |
| 100157746 | PEORIA | AZ | | 07/02/2024 | 9.625 | 77,084 | | 433,000 |
| 100154929 | HOUSTON | TX | | 07/19/2024 | 8.000 | 77,083 | | 142,000 |
| 100164664 | SEQUIM | WA | | 08/23/2024 | 8.750 | 77,064 | | 610,000 |
| 100162349 | PRAIRIE VILLAGE | KS | | 08/06/2024 | 8.875 | 77,008 | | 364,325 |
| 3340078293 | CHICAGO | IL | | 07/19/2024 | 9.314 | 76,982 | | 200,000 |
| 100164665 | BEAUMONT | CA | | 08/23/2024 | 8.875 | 76,867 | | 768,000 |
| 100168885 | UNITED KINGDOM | GBR | | 09/26/2024 | 6.540 | 76,586 | | 75,000 |
| 100162352 | BRENTWOOD | CA | | 08/06/2024 | 8.750 | 76,485 | | 801,000 |
| 100164958 | TERRE HAUTE | IN | | 08/28/2024 | 8.650 | 76,463 | | 105,000 |
| 100161633 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 76,372 | | 208,525 |
| 100162323 | VISALIA | CA | | 08/06/2024 | 8.750 | 76,249 | | 459,000 |
| 100164676 | MARICOPA | AZ | | 08/23/2024 | 8.875 | 76,187 | | 592,000 |
| 100168909 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 75,378 | | 74,000 |
| 100165106 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.990 | 75,333 | | 200,505 |
| 100165145 | UNITED KINGDOM | GBR | | 08/27/2024 | 5.790 | 75,333 | | 200,505 |
| 3340074577 | WEST PARK | FL | | 08/19/2024 | 9.705 | 74,973 | | 560,000 |
| 3340079513 | PENSACOLA | FL | | 09/26/2024 | 8.888 | 74,844 | | 156,000 |
| 3310078076 | IRVINGTON | NJ | | 09/26/2024 | 8.771 | 73,534 | | 52,440 |
| 3310083646 | IRVINGTON | NJ | | 09/10/2024 | 8.771 | 73,508 | | 52,800 |
| 100161595 | UNITED KINGDOM | GBR | | 07/29/2024 | 6.640 | 73,434 | | 200,505 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340083745 | PARK FOREST | IL | | 09/26/2024 | 9.333 | 73,379 | | 184,000 |
| 3310077948 | UPPER MARLBORO | MD | | 09/03/2024 | 8.666 | 73,347 | | 55,200 |
| 100154804 | DETROIT | MI | | 07/19/2024 | 6.875 | 73,096 | | 102,000 |
| 100161578 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 73,073 | | 200,505 |
| 100161579 | UNITED KINGDOM | GBR | | 07/29/2024 | 5.740 | 73,073 | | 200,505 |
| 100154824 | GRAND RAPIDS | MI | | 07/19/2024 | 7.625 | 73,054 | | 126,000 |
| 3410000560 | SAN ANTONIO | TX | | 09/24/2024 | 8.916 | 72,658 | | 125,000 |
| 3310074099 | MILTON | WA | | 07/29/2024 | 9.296 | 72,312 | | 250,200 |
| 3310081745 | IRVINGTON | NJ | | 08/26/2024 | 8.771 | 72,171 | | 50,400 |
| 100161701 | S-GRAVENHAGE | NLD | | 07/29/2024 | 5.550 | 71,967 | | 211,471 |
| 100158503 | GRIFFIN | GA | | 07/10/2024 | 8.500 | 71,523 | | 90,000 |
| 3340079078 | MCHENRY | IL | | 07/29/2024 | 9.445 | 71,280 | | 232,000 |
| 3340080924 | PITTSBURGH | PA | | 08/26/2024 | 9.396 | 71,280 | | 240,000 |
| 3340081219 | BALTIMORE | MD | | 09/18/2024 | 8.858 | 71,280 | | 188,000 |
| 100154879 | WATERFORD | MI | | 07/19/2024 | 7.250 | 70,507 | | 132,000 |
| 100158203 | UNITED KINGDOM | GBR | | 07/09/2024 | 10.000 | 70,293 | | 494,580 |
| 100165154 | UNITED KINGDOM | GBR | | 08/27/2024 | 6.590 | 69,986 | | 213,872 |
| 3340083338 | CHERRYVILLE | NC | | 09/03/2024 | 9.265 | 69,973 | | 204,000 |
| 3310078388 | PALM BAY | FL | | 09/10/2024 | 8.498 | 69,231 | | 39,960 |
| 100154938 | CINCINNATI | OH | | 07/19/2024 | 7.625 | 68,943 | | 180,000 |
| 3340083121 | TRENTON | NJ | | 09/18/2024 | 9.392 | 68,904 | | 200,000 |
| 3340084370 | PARK FOREST | IL | | 09/26/2024 | 9.018 | 68,429 | | 192,000 |
| 3340076621 | JOLIET | IL | | 09/10/2024 | 8.721 | 67,914 | | 232,000 |
| 100168843 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 67,908 | | 80,000 |
| 100168844 | UNITED KINGDOM | GBR | | 09/26/2024 | 5.890 | 67,908 | | 85,000 |
| 3310080335 | HOLTSVILLE | NY | | 08/26/2024 | 8.603 | 66,825 | | 65,760 |
| 100154635 | CLEVELAND | OH | | 07/19/2024 | 6.875 | 66,641 | | 91,000 |
| 3340081903 | CHICAGO | IL | | 08/26/2024 | 9.443 | 66,528 | | 224,000 |
| 3310082569 | MANVILLE | NJ | | 09/26/2024 | 8.771 | 65,815 | | 56,400 |
| 3310081355 | BALTIMORE | MD | | 09/18/2024 | 8.463 | 64,627 | | 47,400 |
| 3310081359 | BALTIMORE | MD | | 09/18/2024 | 8.463 | 64,627 | | 49,200 |
| 3310082733 | MASTIC BEACH | NY | | 08/26/2024 | 8.771 | 64,419 | | 69,600 |
| 3310082130 | LLOYD | NY | | 09/03/2024 | 8.771 | 64,152 | | 49,800 |
| 3310082558 | NEWARK | NJ | | 09/18/2024 | 8.771 | 64,152 | | 86,400 |
| 3310078525 | RIVERDALE | GA | | 08/26/2024 | 8.617 | 63,617 | | 36,720 |
| 3310083747 | FORT WORTH | TX | | 09/18/2024 | 9.289 | 62,370 | | 171,600 |
| 3310079214 | IRWIN | PA | | 08/26/2024 | 8.463 | 61,479 | | 45,600 |
| 3310084056 | PHILADELPHIA | PA | | 09/18/2024 | 8.771 | 61,256 | | 51,600 |
| 3340083111 | TRENTON | NJ | | 09/18/2024 | 9.392 | 60,984 | | 275,200 |
| 3340081023 | MARKHAM | IL | | 08/19/2024 | 9.164 | 60,192 | | 112,000 |
| 3310078680 | ASHBURNHAM | MA | | 08/26/2024 | 8.785 | 58,581 | | 51,600 |
| 100155006 | CLEVELAND | OH | | 07/19/2024 | 8.375 | 58,542 | | 70,000 |
| 3310079792 | ROME | NY | | 09/03/2024 | 9.016 | 58,464 | | 54,000 |
| 3310083716 | HAMDEN | CT | | 09/10/2024 | 8.771 | 58,316 | | 40,800 |
| 3340084284 | CONOVER | NC | | 09/18/2024 | 9.333 | 57,816 | | 172,000 |
| 3340078236 | WHITE OAK | PA | | 07/19/2024 | 9.409 | 57,222 | | 140,000 |
| 100155194 | YORK | PA | | 07/19/2024 | 7.500 | 57,197 | | 85,000 |
| 3340083112 | PARK FOREST | IL | | 09/10/2024 | 9.024 | 57,024 | | 112,000 |
| 3340084021 | CEDARVILLE | NJ | | 09/18/2024 | 8.739 | 57,024 | | 188,000 |
| 3340085022 | JACKSONVILLE | FL | | 09/26/2024 | 9.333 | 57,024 | | 170,400 |
| 3310082271 | VILLA PARK | IL | | 08/26/2024 | 8.638 | 56,908 | | 50,400 |
| 100154733 | LORAIN | OH | | 07/19/2024 | 8.375 | 56,532 | | 72,000 |
| 100154983 | DETROIT | MI | | 07/19/2024 | 7.500 | 56,150 | | 73,000 |
| 3310081963 | VILLA PARK | IL | | 08/26/2024 | 8.141 | 56,133 | | 51,600 |
| 100154789 | SIKESTON | MO | | 07/19/2024 | 7.625 | 56,008 | | 73,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 100154794 | SPRINGFIELD | IL | | 07/19/2024 | 7.375 | 55,902 | | 76,000 |
| 3310081352 | BALTIMORE | MD | | 09/18/2024 | 8.463 | 55,539 | | 42,000 |
| 3310081826 | CHICAGO | IL | | 09/18/2024 | 8.323 | 55,431 | | 39,000 |
| 3310077017 | JACKSONVILLE | FL | | 09/10/2024 | 8.666 | 55,042 | | 53,400 |
| 3310081565 | OVERLAND PARK | KS | | 08/26/2024 | 9.366 | 54,054 | | 31,200 |
| 3340083769 | PHILADELPHIA | PA | | 09/18/2024 | 9.125 | 53,856 | | 116,000 |
| 3340082683 | EWING | NJ | | 09/18/2024 | 8.983 | 53,460 | | 332,000 |
| 100154906 | CLEVELAND | OH | | 07/19/2024 | 7.500 | 53,095 | | 70,000 |
| 3310081785 | SAN ANTONIO | TX | | 09/10/2024 | 9.016 | 52,272 | | 41,040 |
| 3310084445 | KINGSTON | NY | | 09/26/2024 | 8.925 | 52,124 | | 57,600 |
| 3310082441 | BILLINGS | MT | | 09/26/2024 | 9.016 | 51,975 | | 52,800 |
| 3310081233 | NEW LONDON | CT | | 08/26/2024 | 8.323 | 50,787 | | 39,480 |
| 3310082157 | GRAND RAPIDS | MI | | 08/26/2024 | 8.771 | 50,787 | | 30,360 |
| 3340084648 | COLUMBIA | SC | | 09/18/2024 | 9.303 | 50,688 | | 122,400 |
| 3310081036 | NORTH PORT | FL | | 09/10/2024 | 8.498 | 50,655 | | 55,800 |
| 3340081635 | INDIANAPOLIS | IN | | 09/03/2024 | 9.170 | 50,490 | | 100,000 |
| 100161671 | SCHIEDAM | NLD | | 07/29/2024 | 5.850 | 50,323 | | 2,070,186 |
| 3310080841 | ORLANDO | FL | | 08/26/2024 | 8.771 | 49,896 | | 62,256 |
| 3310081918 | STOCKHOLM | NJ | | 09/18/2024 | 8.771 | 49,451 | | 45,000 |
| 3340083160 | HARRISBURG | PA | | 09/18/2024 | 9.333 | 49,365 | | 109,600 |
| 3310078299 | DETROIT | MI | | 09/26/2024 | 8.323 | 48,772 | | 60,000 |
| 3310081374 | BROWN MILLS | NJ | | 09/18/2024 | 8.141 | 48,114 | | 32,400 |
| 3340080147 | PHILO | OH | | 07/29/2024 | 9.576 | 48,114 | | 148,000 |
| 3340081649 | DETROIT | MI | | 08/26/2024 | 9.272 | 47,931 | | 172,000 |
| 3310079231 | LEHIGH ACRES | FL | | 08/26/2024 | 9.296 | 47,723 | | 49,800 |
| 3340081787 | CANONSBURG | PA | | 08/26/2024 | 9.265 | 47,124 | | 140,000 |
| 3310079983 | LAUREL RUN | PA | | 08/19/2024 | 8.610 | 45,946 | | 31,320 |
| 3410000536 | EAST LAKE | OH | | 09/24/2024 | 8.916 | 45,749 | | 15,500 |
| 3310081358 | SEBRING | FL | | 09/03/2024 | 9.191 | 45,441 | | 32,640 |
| 3310083402 | IRVING | TX | | 09/18/2024 | 8.925 | 45,441 | | 38,040 |
| 3310082487 | CHICAGO | IL | | 09/18/2024 | 9.016 | 45,144 | | 54,000 |
| 3340082473 | MARTINSVILLE | IN | | 09/10/2024 | 8.882 | 45,144 | | 228,000 |
| 3310078481 | KNOXVILLE | TN | | 09/10/2024 | 9.296 | 44,832 | | 30,960 |
| 3340084502 | DETROIT | MI | | 09/18/2024 | 9.125 | 44,352 | | 144,000 |
| 100154877 | DETROIT | MI | | 07/19/2024 | 7.250 | 43,964 | | 55,000 |
| 3310081014 | CHICAGO | IL | | 09/03/2024 | 8.771 | 43,436 | | 37,800 |
| 3310081182 | WILDWOOD | NJ | | 08/26/2024 | 8.771 | 43,276 | | 29,400 |
| 3340084004 | PHILADELPHIA | PA | | 09/26/2024 | 9.487 | 42,689 | | 197,600 |
| 3310079906 | ROMEOVILLE | IL | | 08/26/2024 | 8.526 | 42,626 | | 39,360 |
| 3310081202 | PHILADELPHIA | PA | | 08/26/2024 | 9.016 | 42,620 | | 24,600 |
| 3340079651 | MARLBOROUGH | CT | | 08/19/2024 | 9.711 | 42,293 | | 557,600 |
| 3340083418 | KINSTON | NC | | 09/26/2024 | 8.983 | 42,134 | | 65,600 |
| 3340080027 | ST. LOUIS | MO | | 08/26/2024 | 9.485 | 41,580 | | 92,000 |
| 100154856 | DETROIT | MI | | 07/19/2024 | 7.375 | 41,459 | | 55,000 |
| 3340083458 | PHILADELPHIA | PA | | 09/18/2024 | 9.125 | 40,554 | | 260,000 |
| 3310082097 | WINDHAM | CT | | 09/03/2024 | 8.897 | 40,511 | | 30,240 |
| 3310080143 | ST. AUGUSTINE | FL | | 09/03/2024 | 9.289 | 40,095 | | 93,000 |
| 3340076626 | COLUMBIA | SC | | 07/29/2024 | 9.445 | 39,956 | | 76,000 |
| 3340083345 | PHILADELPHIA | PA | | 09/18/2024 | 9.131 | 39,679 | | 240,000 |
| 3310081055 | AMARILLO | TX | | 09/03/2024 | 8.666 | 39,293 | | 22,680 |
| 3310084322 | CONCORD | NC | | 09/18/2024 | 8.771 | 39,204 | | 39,600 |
| 100168944 | SCHIEDAM | NLD | | 09/26/2024 | 5.650 | 39,120 | | 46,667 |
| 100154753 | HAMPTON | VA | | 07/19/2024 | 6.875 | 38,535 | | 315,000 |
| 100165227 | ROTTERDAM | NLD | | 08/28/2024 | 5.540 | 38,503 | | 96,414 |
| 3.62418E+11 | SOMERVILLE | MA | | 09/04/2024 | 9.000 | 38,300 | | 420,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340077297 | CHICAGO | IL | | 07/29/2024 | 9.208 | 38,016 | | 248,000 |
| 3310078746 | THE BRONX | NY | | 07/29/2024 | 9.016 | 37,666 | | 106,800 |
| 3310081379 | PHILADELPHIA | PA | | 09/03/2024 | 9.016 | 36,754 | | 37,440 |
| 3310080366 | HEMPSTEAD | NY | | 09/18/2024 | 8.673 | 35,640 | | 119,400 |
| 3340082980 | DETROIT | MI | | 09/03/2024 | 9.265 | 35,355 | | 156,000 |
| 3340084876 | ANDERSON | IN | | 09/18/2024 | 9.363 | 35,244 | | 108,000 |
| 3310074351 | COMMERCIAL | NJ | | 07/19/2024 | 8.323 | 34,972 | | 38,400 |
| 3310082519 | CHICAGO | IL | | 09/18/2024 | 8.981 | 34,833 | | 92,040 |
| 3340079576 | BIG BEAR LAKE | CA | | 08/19/2024 | 9.414 | 34,332 | | 584,000 |
| 3310074950 | SANTA ROSA | CA | | 08/19/2024 | 9.156 | 34,218 | | 193,200 |
| 3310082245 | WEISER | ID | | 08/19/2024 | 8.771 | 33,264 | | 33,120 |
| 3340079705 | ROCHESTER | NY | | 08/26/2024 | 9.473 | 33,264 | | 126,400 |
| 3340080740 | CAPE CORAL | FL | | 08/19/2024 | 9.176 | 32,996 | | 492,000 |
| 3310082963 | ORLANDO | FL | | 09/26/2024 | 9.289 | 31,185 | | 99,120 |
| 3310081851 | JOHNSON CITY | NY | | 08/26/2024 | 8.925 | 30,977 | | 18,000 |
| 3310081985 | TRENTON | NJ | | 08/19/2024 | 9.086 | 30,740 | | 28,200 |
| 3310080249 | OVERLAND PARK | KS | | 08/26/2024 | 9.366 | 30,294 | | 63,360 |
| 3340079450 | ROCKY MOUNT | NC | | 07/29/2024 | 9.445 | 29,700 | | 74,400 |
| 3310078617 | WELLFORD | SC | | 09/10/2024 | 8.666 | 29,169 | | 57,360 |
| 3310071347 | SPOTSWOOD | NJ | | 09/18/2024 | 8.652 | 29,135 | | 93,000 |
| 100168942 | LELYSTAD | NLD | | 09/26/2024 | 5.850 | 29,004 | | 33,266 |
| 3310082758 | MEMPHIS | TN | | 09/03/2024 | 8.771 | 28,824 | | 28,800 |
| 3310081619 | LEHIGH ACRES | FL | | 09/18/2024 | 9.366 | 28,816 | | 36,000 |
| 3340081070 | PHILADELPHIA | PA | | 09/03/2024 | 9.265 | 28,037 | | 139,200 |
| 3310079783 | UTICA | NY | | 09/26/2024 | 9.016 | 27,770 | | 28,800 |
| 100161657 | MEPPEL | NLD | | 07/29/2024 | 5.900 | 27,055 | | 70,443 |
| 100161678 | BREDA | NLD | | 07/29/2024 | 5.900 | 27,055 | | 529,790 |
| 3310076129 | SCRANTON | PA | | 09/26/2024 | 9.086 | 26,730 | | 30,600 |
| 3310083957 | MABANK | TX | | 09/26/2024 | 8.666 | 26,699 | | 131,160 |
| 100165189 | ROERMOND | NLD | | 08/28/2024 | 6.050 | 26,669 | | 66,780 |
| 3310082356 | NORFOLK | VA | | 08/19/2024 | 8.771 | 26,507 | | 34,560 |
| 3310077598 | CAPE CORAL | FL | | 09/18/2024 | 9.289 | 26,363 | | 45,960 |
| 3340078518 | FLINT | MI | | 08/19/2024 | 9.265 | 26,215 | | 88,000 |
| 3340082496 | PHILADELPHIA | PA | | 09/03/2024 | 9.265 | 25,839 | | 180,000 |
| 100161692 | NIJMEGEN | NLD | | 07/29/2024 | 5.900 | 25,432 | | 1,046,223 |
| 3310082126 | INDIANAPOLIS | IN | | 09/10/2024 | 8.771 | 24,903 | | 24,000 |
| 100161684 | FARSUM | NLD | | 07/29/2024 | 5.600 | 24,891 | | 663,350 |
| 3310083437 | DAPHNE | AL | | 09/26/2024 | 9.016 | 24,829 | | 57,360 |
| 3310063470 | PHILADELPHIA | PA | | 08/19/2024 | 8.673 | 23,983 | | 51,600 |
| 100165177 | TILBURG | NLD | | 08/28/2024 | 5.900 | 23,613 | | 52,868 |
| 3310080594 | CONCORD | NC | | 09/18/2024 | 9.289 | 23,083 | | 34,800 |
| 3310076967 | CARTHAGE | NY | | 09/26/2024 | 9.016 | 23,047 | | 15,600 |
| 100161663 | AMSTERDAM | NLD | | 07/29/2024 | 4.500 | 22,799 | | 2,392,957 |
| 3310080444 | ZION | IL | | 08/19/2024 | 8.498 | 22,721 | | 21,600 |
| 3310083523 | CLEVELAND | OH | | 09/18/2024 | 9.016 | 22,572 | | 24,600 |
| 3410000526 | CLEVELAND | OH | | 09/24/2024 | 8.916 | 22,408 | | 15,000 |
| 3340079625 | LORIS | SC | | 08/19/2024 | 9.705 | 21,384 | | 216,800 |
| 3340081480 | CAPE CORAL | FL | | 08/26/2024 | 9.170 | 21,384 | | 492,000 |
| 3340081744 | CAPE CORAL | FL | | 08/26/2024 | 9.170 | 21,384 | | 500,000 |
| 3310078555 | HOUSTON | TX | | 08/19/2024 | 9.289 | 21,332 | | 160,320 |
| 100165200 | UTRECHT | NLD | | 08/28/2024 | 4.680 | 21,231 | | 56,707 |
| 3340074729 | LEESBURG | FL | | 08/19/2024 | 9.705 | 21,118 | | 539,200 |
| 3310080230 | THOMASVILLE | NC | | 09/18/2024 | 9.289 | 21,048 | | 22,980 |
| 3340078404 | CAPE CORAL | FL | | 07/29/2024 | 9.356 | 20,434 | | 492,000 |
| 3310078140 | WASHINGTON | IN | | 08/26/2024 | 9.016 | 20,196 | | 13,680 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3340070221 | SEBRING | FL | | 08/19/2024 | 9.170 | 20,116 | | 1,162,400 |
| 3340078405 | CAPE CORAL | FL | | 07/29/2024 | 9.356 | 19,958 | | 492,000 |
| 3340078406 | CAPE CORAL | FL | | 07/29/2024 | 9.356 | 19,958 | | 423,200 |
| 3500107911 | NAPLES | FL | | 09/30/2024 | 8.618 | 19,938 | | 77,000 |
| 3340082547 | PHILADELPHIA | PA | | 09/18/2024 | 9.333 | 19,612 | | 184,000 |
| 3310081578 | CAPRON | VA | | 08/26/2024 | 9.016 | 19,602 | | 45,600 |
| 100166237 | ACWORTH | GA | | 09/09/2024 | 6.250 | 19,485 | | 402,000 |
| 3340078669 | TEXAS CITY | TX | | 08/19/2024 | 9.170 | 19,008 | | 336,000 |
| 3310084245 | WEST COLUMBIA | SC | | 09/18/2024 | 8.981 | 18,941 | | 18,000 |
| 3310069239 | DRIGGS | ID | | 09/18/2024 | 9.296 | 18,191 | | 194,400 |
| 3310069240 | DRIGGS | ID | | 09/18/2024 | 9.296 | 18,191 | | 194,400 |
| 100161645 | S-GRAVENHAGE | NLD | | 07/29/2024 | 4.610 | 17,972 | | 1,736,285 |
| 3310080663 | GREENSBORO | GA | | 08/26/2024 | 9.135 | 17,820 | | 103,980 |
| 3310081554 | NEW PALTZ | NY | | 09/26/2024 | 8.981 | 17,820 | | 252,000 |
| 3310082469 | GARY | IN | | 09/26/2024 | 9.016 | 17,820 | | 27,600 |
| 3340079954 | CAPE CORAL | FL | | 08/19/2024 | 9.170 | 17,820 | | 492,000 |
| 3310082637 | KNOXVILLE | TN | | 09/26/2024 | 9.289 | 17,038 | | 103,200 |
| 3310081245 | SMITHS STATION | AL | | 08/26/2024 | 8.925 | 16,632 | | 40,200 |
| 3340078435 | CALABASH | NC | | 07/29/2024 | 9.891 | 16,632 | | 243,200 |
| 3310083098 | INDIANAPOLIS | IN | | 09/26/2024 | 9.135 | 16,327 | | 44,520 |
| 3310077700 | GUN BARREL CITY | TX | | 09/26/2024 | 9.016 | 16,218 | | 34,560 |
| 100165203 | SCHIEDAM | NLD | | 08/28/2024 | 6.050 | 15,835 | | 39,651 |
| 3310082231 | DETROIT | MI | | 09/26/2024 | 9.016 | 15,593 | | 29,400 |
| 100165183 | LELYSTAD | NLD | | 08/28/2024 | 5.950 | 15,446 | | 38,677 |
| 3310082795 | TERRE HAUTE | IN | | 09/26/2024 | 8.323 | 15,444 | | 19,680 |
| 3310083346 | PHILADELPHIA | PA | | 09/10/2024 | 8.778 | 15,321 | | 37,200 |
| 3310083631 | MICHIGAN CITY | IN | | 09/26/2024 | 8.666 | 14,850 | | 33,000 |
| 3500107851 | PORT CHARLOTTE | FL | | 09/12/2024 | 9.045 | 14,500 | | 75,000 |
| 3340077692 | ATHENS | TX | | 08/26/2024 | 9.473 | 14,407 | | 228,000 |
| 3500105116 | LEESBURG | FL | | 08/12/2024 | 8.960 | 14,231 | | 40,000 |
| 3500105117 | LEESBURG | FL | | 08/12/2024 | 8.960 | 14,231 | | 40,000 |
| 3500105118 | LEESBURG | FL | | 08/12/2024 | 8.960 | 14,231 | | 40,000 |
| 3310076519 | EUSTIS | FL | | 08/26/2024 | 8.981 | 14,114 | | 33,360 |
| 3310083035 | ROSEDALE | MD | | 09/26/2024 | 9.366 | 14,087 | | 60,000 |
| 3310083037 | ROSEDALE | MD | | 09/26/2024 | 9.366 | 14,087 | | 60,000 |
| 3310084132 | COLUMBIA | SC | | 09/10/2024 | 8.981 | 13,707 | | 15,000 |
| 3310076805 | WEST PALM BEACH | FL | | 08/19/2024 | 8.841 | 13,353 | | 72,600 |
| 3310082789 | CLEVELAND | OH | | 09/26/2024 | 9.016 | 13,306 | | 15,600 |
| 3310078721 | BELMONT | NC | | 07/29/2024 | 9.135 | 13,187 | | 49,200 |
| 3310081272 | KNOXVILLE | TN | | 09/26/2024 | 9.289 | 12,929 | | 69,600 |
| 3340082184 | LEHIGH ACRES | FL | | 08/26/2024 | 9.711 | 12,672 | | 332,000 |
| 3340082185 | LEHIGH ACRES | FL | | 08/26/2024 | 9.711 | 12,672 | | 332,000 |
| 3340069330 | MIAMI | FL | | 08/26/2024 | 9.028 | 12,620 | | 412,000 |
| 3310073635 | NAPLES | FL | | 09/26/2024 | 9.135 | 12,605 | | 242,400 |
| 3310080517 | NANTICOKE | PA | | 09/26/2024 | 9.016 | 12,474 | | 11,400 |
| 3310081481 | CAPE CORAL | FL | | 09/03/2024 | 8.666 | 12,474 | | 72,000 |
| 100155297 | CLEARWATER | FL | | 07/19/2024 | 8.875 | 12,350 | | 680,000 |
| 3310079505 | WINTER HAVEN | FL | | 08/19/2024 | 8.610 | 12,133 | | 25,800 |
| 3310080370 | AMSTERDAM | NY | | 09/26/2024 | 9.016 | 12,058 | | 19,200 |
| 3310080698 | HILLSDALE | MI | | 09/26/2024 | 8.141 | 11,880 | | 27,000 |
| 3310081499 | ORANGEBURG | SC | | 08/19/2024 | 8.771 | 11,880 | | 17,760 |
| 3340077728 | KNOXVILLE | TN | | 08/19/2024 | 9.574 | 11,880 | | 340,000 |
| 100161661 | LEEUWARDEN | NLD | | 07/29/2024 | 5.850 | 11,363 | | 29,216 |
| 3310076660 | GREENSBORO | GA | | 08/26/2024 | 9.135 | 11,316 | | 117,600 |
| 3310068609 | ELKTON | MD | | 08/26/2024 | 8.841 | 11,280 | | 100,320 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310071904 | RIDGEFIELD | CT | | 09/03/2024 | 8.617 | 11,199 | | 72,000 |
| 3310082038 | CHICAGO | IL | | 08/26/2024 | 8.617 | 10,985 | | 37,200 |
| 3310075783 | ST. LOUIS | MO | | 07/29/2024 | 8.666 | 10,739 | | 10,080 |
| 3340082525 | TURTLE CREEK | PA | | 09/03/2024 | 9.265 | 10,692 | | 124,000 |
| 3310081711 | GRANVILLE | NY | | 08/26/2024 | 9.016 | 10,484 | | 11,880 |
| 3310077048 | DURHAM | NC | | 09/03/2024 | 9.702 | 10,395 | | 62,268 |
| 100161659 | LEEUWARDEN | NLD | | 07/29/2024 | 5.850 | 10,010 | | 25,738 |
| 100165198 | UTRECHT | NLD | | 08/28/2024 | 4.560 | 9,794 | | 26,160 |
| 3310078532 | FLINT | MI | | 07/29/2024 | 8.771 | 9,207 | | 12,840 |
| 3310076335 | LAGRANGE | OH | | 07/29/2024 | 8.771 | 9,064 | | 15,600 |
| 3310080186 | MILWAUKEE | WI | | 08/26/2024 | 8.771 | 8,910 | | 19,200 |
| 3310080718 | MIDDLETOWN | OH | | 09/18/2024 | 8.925 | 8,910 | | 16,920 |
| 3310080996 | MILWAUKEE | WI | | 08/26/2024 | 9.016 | 8,910 | | 21,120 |
| 3340082421 | CALABASH | NC | | 08/26/2024 | 9.711 | 8,712 | | 260,000 |
| 3340082422 | CALABASH | NC | | 08/26/2024 | 9.711 | 8,712 | | 300,000 |
| 3500105254 | LEHIGH ACRES | FL | | 08/12/2024 | 8.960 | 8,700 | | 29,000 |
| 3310081869 | SPARTANBURG | SC | | 08/19/2024 | 8.673 | 8,687 | | 20,520 |
| 3310083788 | PARK FOREST | IL | | 09/18/2024 | 9.086 | 8,054 | | 19,800 |
| 3310077590 | CAPE CORAL | FL | | 09/03/2024 | 9.289 | 8,019 | | 49,800 |
| 3310078649 | CAPE CORAL | FL | | 07/29/2024 | 8.666 | 8,019 | | 63,600 |
| 3310078655 | CAPE CORAL | FL | | 07/29/2024 | 8.673 | 8,019 | | 66,000 |
| 3310079623 | LORIS | SC | | 08/19/2024 | 9.289 | 8,019 | | 31,200 |
| 3310079953 | CAPE CORAL | FL | | 08/19/2024 | 8.673 | 8,019 | | 73,800 |
| 3340078586 | ENGLEWOOD | FL | | 08/26/2024 | 9.705 | 7,920 | | 296,000 |
| 3340079873 | BALTIMORE | MD | | 08/26/2024 | 9.473 | 7,920 | | 164,800 |
| 3340081135 | CLEVELAND | OH | | 08/26/2024 | 9.473 | 7,920 | | 120,000 |
| 100161691 | WESTERVOORT | NLD | | 07/29/2024 | 4.980 | 7,846 | | 322,771 |
| 100161654 | GORREDIJK | NLD | | 07/29/2024 | 5.900 | 7,575 | | 823,622 |
| 3310079955 | CAPE CORAL | FL | | 08/19/2024 | 8.673 | 7,128 | | 73,800 |
| 3310076343 | VANDALIA | OH | | 07/29/2024 | 9.191 | 6,683 | | 54,000 |
| 100165181 | S-GRAVENHAGE | NLD | | 08/28/2024 | 6.000 | 6,667 | | 16,695 |
| 100168934 | AMSTERDAM | NLD | | 09/26/2024 | 4.500 | 6,233 | | 9,464 |
| 3310077935 | PARAGOULD | AR | | 07/29/2024 | 8.771 | 5,940 | | 22,440 |
| 3310074030 | MIDDLETOWN | NY | | 07/29/2024 | 8.666 | 5,376 | | 56,400 |
| 3310078711 | CINCINNATI | OH | | 09/03/2024 | 8.141 | 3,713 | | 58,200 |
| 3310075682 | WINSTON-SALEM | NC | | 08/26/2024 | 9.289 | 3,297 | | 35,160 |
| 3310074317 | OCALA | FL | | 07/29/2024 | 9.016 | 2,965 | | 19,560 |
| 3310078706 | MICHIGAN CITY | IN | | 09/03/2024 | 8.666 | 2,970 | | 48,000 |
| 3310079140 | LEHIGH ACRES | FL | | 09/03/2024 | 9.135 | 2,673 | | 36,240 |
| 3310073302 | CORSICANA | TX | | 07/29/2024 | 9.016 | 2,630 | | 31,560 |
| 3340080052 | TRENTON | NJ | | 09/03/2024 | 9.532 | 2,376 | | 181,600 |
| 3310074405 | CLEVELAND HEIGHTS | OH | | 09/03/2024 | 8.666 | 416 | | 40,440 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | 4,532,501,057 | 147,890,196 | 7,974,750,901 |
| 7200570 | VARIOUS | ESP | | 07/11/2022 | 7.445 | 59,156,328 | | 11,537,289 |
| 7200689 | NEW JERSEY | NJ | | 07/01/2024 | 9.587 | 32,178,935 | | 42,540,960 |
| 7200693 | FORESTVILLE | MD | | 07/26/2024 | 6.400 | 42,800,000 | | 72,100,000 |
| 7200696 | HERNDON | VA | | 08/22/2024 | 9.712 | 42,010,787 | | 39,243,750 |
| 7200698 | HAMILTON | NJ | | 08/07/2024 | 8.100 | 277,200,000 | | 97,334,410 |
| 7200704 | NEW BEDFORD | MA | | 07/26/2024 | 8.350 | 82,225,293 | | 19,762,881 |
| 7200705 | NEW YORK | NY | | 07/11/2024 | 9.576 | 13,510,749 | 1,397,701 | 18,360,000 |
| 7200706 | CITY OF INDUSTRY | CA | | 07/16/2024 | 8.530 | 70,606,980 | 824,817 | 15,668,308 |
| 7200707 | AUSTIN | TX | | 07/09/2024 | 6.663 | 160,000,000 | | 361,980,000 |
| 7200708 | ST. SIMONS ISLAND | GA | | 08/01/2024 | 9.442 | 56,007,252 | | 18,946,187 |
| 7200709 | BEDFORD | MA | | 08/15/2024 | 8.590 | 97,768,207 | | 32,076,000 |
| 7200710 | GAINESVILLE | FL | | 08/15/2024 | 6.200 | 88,000,000 | | 135,800,000 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7200711 | MIAMI | FL | | 09/13/2024 | 9.097 | 1,981,928 | | 38,215,116 |
| 7200712 | BROOKLYN | NY | | 08/29/2024 | 6.100 | 158,500,000 | | 296,900,000 |
| 7200713 | ANNAPOLIS | MD | | 08/20/2024 | 9.830 | 55,336,225 | | 35,190,000 |
| 7200714 | CHARLOTTE | NC | | 08/22/2024 | 5.950 | 80,800,000 | | 139,500,000 |
| 7200716 | NAPLES | FL | | 08/23/2024 | 9.560 | 65,298,579 | | 24,000,000 |
| 7200717 | HIALEAH | FL | | 09/25/2024 | 5.850 | 58,000,000 | | 110,100,000 |
| 7200718 | BRASELTON | GA | | 09/24/2024 | 5.900 | 97,000,000 | | 178,500,000 |
| 7410013 | SEVEN BEACH | GBR | | 08/29/2024 | 8.400 | 103,977,826 | 2,764,788 | 85,781,457 |
| 7410015 | JONKOPING | SWE | | 05/31/2024 | 7.900 | | 6,326,437 | 8,683,133 |
| 7410016 | HENDENSTED | DNK | | 05/31/2024 | 7.900 | | 10,850,408 | 14,319,763 |
| 7410017 | DOBRZYKOWICE | POL | | 06/26/2024 | 7.200 | | 27,330,058 | 20,628,541 |
| 7410018 | LONDON | GBR | | 07/04/2024 | 3.750 | 40,441,600 | | 36,425,705 |
| 7410019 | VARIOUS | GBR | | 07/04/2024 | 5.247 | 176,508,455 | | 75,641,324 |
| 7410021 | PARIS | FRA | | 09/27/2024 | 8.118 | 47,336,627 | | 201,028,155 |
| 3210501 01 | TACOMA | WA | | 08/22/2024 | 6.720 | 27,723,200 | | 15,624,000 |
| 324030587 | KING CITY | OR | | 07/01/2024 | 9.995 | 467,000 | 140,000 | 1,157,100 |
| 324030964 | HOGANSVILLE | GA | | 07/01/2024 | 9.870 | 473,755 | 458,488 | 1,043,802 |
| 324040037 | JOHNS ISLAND | SC | | 07/25/2024 | 10.045 | 717,365 | 1,287,366 | 3,011,400 |
| 324040275 | PORTLAND | OR | | 07/25/2024 | 9.970 | 326,275 | 135,577 | 953,400 |
| 324040550 | JOHNS ISLAND | SC | | 07/01/2024 | 10.070 | 311,935 | 1,183,153 | 3,011,400 |
| 324040611 | VANCOUVER | WA | | 07/25/2024 | 9.545 | 485,335 | 339,802 | 1,289,820 |
| 324040770 | VANCOUVER | WA | | 07/25/2024 | 9.545 | 127,494 | 372,844 | 1,845,480 |
| 324050275 | WADDELL | AZ | | 07/25/2024 | 9.420 | 3,306,700 | | 2,900,100 |
| 610008101 | MELBOURNE | AUS | | 09/19/2024 | 3.750 | 64,008,873 | | 69,785,999 |
| 610008102 | CHRISTCHURCH | NZL | | 09/19/2024 | 3.750 | 13,741,827 | | 21,225,000 |
| 750000039 | MIAMI | FL | | 07/02/2024 | 8.577 | 74,080,888 | 157,753 | 14,292,426 |
| 3410000485 | IRVINGTON | NJ | | 09/10/2024 | 9.316 | 1,981,370 | | 355,000 |
| 3410000527 | HAWTHORNE | NJ | | 09/24/2024 | 9.216 | 327,180 | | 109,000 |
| 3500103892 | LOS ANGELES | CA | | 08/12/2024 | 9.085 | 477,050 | 295,716 | 402,500 |
| 3500104516 | SANTA MONICA | CA | | 09/12/2024 | 8.795 | 2,138,750 | | 555,000 |
| 3500106866 | UPLAND | CA | | 09/12/2024 | 8.795 | 2,634,652 | 33,399 | 522,500 |
| 362415013101 | WASHINGTON | DC | | 07/25/2024 | 9.405 | 624,000 | | 192,000 |
| 362415014101 | WASHINGTON | DC | | 07/25/2024 | 9.410 | 672,000 | | 192,000 |
| 362415014102 | WASHINGTON | DC | | 07/25/2024 | 9.410 | 672,000 | | 192,000 |
| 362415414102 | WORCESTER | MA | | 07/25/2024 | 9.660 | 553,000 | | 158,000 |
| 362416473103 | LOS ANGELES | CA | | 08/14/2024 | 9.450 | 574,000 | | 510,000 |
| 500004486001 | S-GRAVENHAGE | NLD | | 02/26/2024 | 6.850 | 790,692 | | 1,158,267 |
| 500004740001 | PURMEREND | NLD | | 07/26/2024 | 6.500 | 217,120 | | 766,325 |
| 500004847002 | ZANDVOORT | NLD | | 08/28/2024 | 6.500 | 390,530 | | 547,036 |
| 500004857001 | LEERSUM | NLD | | 07/26/2024 | 6.400 | 269,771 | | 455,862 |
| 500004906001 | S-GRAVENHAGE | NLD | | 07/26/2024 | 6.250 | 737,936 | | 1,283,962 |
| 500004914001 | S-HEERENBERG | NLD | | 09/26/2024 | 6.400 | 382,255 | | 844,470 |
| 500004925001 | WIJK BIJ DUURSTEDE | NLD | | 08/28/2024 | 6.400 | 320,858 | | 452,002 |
| 500005016001 | CADZAND | NLD | | 08/28/2024 | 6.400 | 277,799 | | 521,043 |
| 500005052001 | VELP | NLD | | 09/26/2024 | 6.600 | 362,695 | | 511,082 |
| 500005156001 | UGCHELEN | NLD | | 09/26/2024 | 6.300 | 558,853 | | 1,080,570 |
| 2390901 | LOS ANGELES | CA | | 12/20/2019 | 8.156 | 37,374,987 | 1,274,574 | 32,780,851 |
| 7200394 | LOS ANGELES | CA | | 09/15/2020 | 6.000 | | 298,608 | 3 |
| 7200431 | MIAMI | FL | | 03/23/2021 | 9.226 | | 9,969,124 | 3 |
| 7200434 | NEW YORK | NY | | 03/12/2021 | 9.392 | | 788,702 | 2 |
| 7200445 | LONDON | GBR | | 05/19/2021 | 9.300 | | 167,932 | 110,302,089 |
| 7200452 | VARIOUS | DE | | 06/28/2021 | 6.923 | | 939,517 | 143,647,412 |
| 7200462 | DUBLIN | IRL | | 07/12/2021 | 7.599 | | 965,057 | 79,072,017 |
| 7200467 | BRISTOL | GBR | | 09/16/2021 | 9.700 | | 1,082,837 | 7,209,096 |
| 7200494 | LONDON | GBR | | 11/02/2021 | 7.437 | | 1,554,136 | 308,973,491 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 7200519 | LONDON | GBR | | 01/21/2022 | 9.450 | | 6,410,980 | 106,723,034 |
| 7200541 | BRONX | GBR | | 03/08/2022 | 8.928 | | 5,383,670 | 8,439,233 |
| 7200552 | MARBELLA | GBR | | 04/26/2022 | 7.969 | | 6,891,268 | 74,293,361 |
| 7200561 | DUBLIN | IRL | | 05/31/2022 | 8.142 | | 11,575,660 | 166,075,952 |
| 7200565 | QUEENS | NLD | | 06/17/2022 | 9.571 | | 565,654 | 48,752,941 |
| 7200589 | MANCHESTER | PA | | 03/03/2023 | 9.328 | | 3,359,386 | 328,565,923 |
| 7200591 | SOUTH SAN FRANCISCO | GBR | | 11/18/2022 | 9.571 | | 18,507,415 | 48,194,182 |
| 7200597 | GAINESVILLE | GBR | | 05/25/2023 | 9.428 | | 5,446,180 | 220,800,000 |
| 7200598 | NEW YORK | GBR | | 12/22/2022 | 9.280 | | 28,617,001 | 249,020,121 |
| 7200602 | LONDON | GBR | | 09/30/2022 | 9.950 | | 17,265,639 | 459,650,699 |
| 7200607 | NEW YORK | NY | | 01/27/2023 | 9.625 | | 2,123,723 | 31,957,377 |
| 7200609 | PISMO BEACH | GBR | | 02/01/2023 | 9.128 | | 3,317,464 | 47,666,686 |
| 7200613 | UPPER MARLBORO | MD | | 05/31/2023 | 9.578 | | 7,827,469 | 18,565,000 |
| 7200622 | BROOKLYN | NY | | 05/19/2023 | 9.428 | | 9,150,279 | 28,385,000 |
| 7200624 | CLEARWATER | FL | | 06/28/2023 | 9.078 | | 276,312 | 7,775,000 |
| 7200629 | BURBANK | CA | | 08/24/2023 | 9.330 | | 25,809,211 | 19,256,944 |
| 7200635 | LONG ISLAND CITY | NLD | | 01/03/2020 | 9.328 | | 1,646,849 | 4 |
| 7200641 | NEW YORK | NY | | 11/29/2023 | 9.329 | | 158,093 | 54,350,000 |
| 7200643 | SALT LAKE CITY | UT | | 11/01/2023 | 9.828 | | 3,894,065 | 14,760,000 |
| 7200644 | ANNEMASSE | FRA | | 10/17/2023 | 7.965 | | 2,730,449 | 11,546,247 |
| 7200649 | CAMARILLO | CA | | 11/09/2023 | 8.579 | | 12,750,666 | 98,008,592 |
| 7200666 | GAINESVILLE | VA | | 03/08/2024 | 9.228 | | 18,615,285 | 69,168,786 |
| 7200678 | NEW YORK | NY | | 04/04/2024 | 8.443 | | 2,090,121 | 54,626,222 |
| 7200692 | QUEENS | NY | | 06/27/2024 | 8.094 | | 1,721,391 | 26,157,600 |
| 7200695 | ASHBURN | VA | | 06/26/2024 | 8.846 | | 2,280,398 | 60,984,000 |
| 7200703 | PHOENIX | AZ | | 06/27/2024 | 8.346 | | 743,201 | 17,415,529 |
| 322090853 | BOISE | ID | | 11/18/2022 | 9.075 | | 1,407,864 | 10,955,001 |
| 322110233 | PORTLAND | OR | | 01/25/2023 | 9.190 | | 391,300 | 6,605,000 |
| 323040403 | PORTLAND | OR | | 06/30/2023 | 9.755 | | 201,380 | 1,848,000 |
| 323080074 | DELRAY BEACH | FL | | 10/20/2023 | 9.980 | | 191,112 | 5,670,000 |
| 323090587 | PORTLAND | OR | | 11/28/2023 | 10.200 | | 910,788 | 3,990,000 |
| 323100213 | DENVER | CO | | 12/12/2023 | 10.183 | | 1,024,021 | 3,990,000 |
| 323100375 | RICHLAND | WA | | 11/28/2023 | 10.263 | | 1,404,793 | 5,166,000 |
| 323110557 | PHOENIX | AZ | | 03/21/2024 | 9.905 | | 112,960 | 1,075,200 |
| 323120230 | PORTLAND | OR | | 03/21/2024 | 10.055 | | 585,300 | 1,587,600 |
| 324010297 | BAKERSFIELD | CA | | 03/21/2024 | 9.605 | | 158,000 | 1,994,580 |
| 324010688 | PORTLAND | OR | | 03/21/2024 | 9.480 | | 339,790 | 839,160 |
| 324010904 | BAKERSFIELD | CA | | 03/21/2024 | 9.610 | | 97,400 | 1,278,900 |
| 324020156 | BAKERSFIELD | CA | | 05/23/2024 | 9.705 | | 891,304 | 1,813,980 |
| 324020289 | BAKERSFIELD | CA | | 05/23/2024 | 9.705 | | 330,510 | 1,645,980 |
| 324030167 | SEATTLE | WA | | 05/23/2024 | 9.830 | | 58,750 | 672,000 |
| 324030343 | PORTLAND | OR | | 05/23/2024 | 9.580 | | 231,600 | 1,273,440 |
| 324030379 | PORTLAND | OR | | 05/23/2024 | 9.580 | | 237,650 | 3,422,580 |
| 720049401 | LONDON | GBR | | 06/30/2023 | 9.439 | | 1,195,495 | 76,321,227 |
| 750000027 | NEW YORK | NY | | 06/30/2023 | 9.580 | | 983,016 | 12,552,544 |
| 750000033 | ANN ARBOR | MI | | 11/17/2023 | 9.578 | | 6,688,506 | 54,228,181 |
| 3300002956 | NORTH BERGEN | NJ | | 06/21/2021 | 7.726 | | 71,687 | 1,074,570 |
| 3300003237 | BROOKLYN | NY | | 09/29/2022 | 7.846 | | 71,128 | 3,098,760 |
| 3300003855 | IRVINGTON | NJ | | 08/24/2022 | 7.741 | | 56,977 | 518,543 |
| 3300004178 | JERSEY CITY | NJ | | 08/24/2023 | 9.735 | | 624,515 | 3,673,530 |
| 3300004263 | IRVINGTON | NJ | | 04/05/2023 | 8.830 | | 120,099 | 3,036,285 |
| 3300004378 | BROOKLYN | NY | | 05/03/2023 | 9.180 | | 504,416 | 1,137,045 |
| 3300004692 | BRONX | NY | | 12/28/2023 | 9.465 | | 316,447 | 3,948,420 |
| 3300004725 | BROOKLYN | NY | | 12/28/2023 | 9.640 | | 301,318 | 1,399,440 |
| 3300004993 | PATERSON | NJ | | 06/24/2024 | 9.445 | | 48,272 | 331,118 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 3310041368 | MONTGOMERY | AL | | 10/19/2022 | 7.900 | | 17,998 | 303,000 |
| 3310045662 | MEMPHIS | TN | | 04/04/2023 | 8.040 | | 73,953 | 2,604,000 |
| 3310046855 | TACOMA | WA | | 07/27/2023 | 9.359 | | 154,256 | 2,160,000 |
| 3320044572 | YONKERS | NY | | 01/30/2023 | 8.792 | | 45,431 | 1,050,000 |
| 3320045562 | SAN ANTONIO | TX | | 02/13/2023 | 8.922 | | 279,989 | 12,540,000 |
| 3320045677 | MEMPHIS | TN | | 04/19/2023 | 8.600 | | 806,573 | 20,580,000 |
| 3340066363 | CHICAGO | IL | | 02/26/2024 | 9.325 | | 37,897 | 576,000 |
| 3340066758 | MONTICELLO | NY | | 03/07/2024 | 9.348 | | 15,919 | 920,000 |
| 3340069966 | FRANKLIN PARK | IL | | 02/29/2024 | 9.416 | | 23,784 | 736,000 |
| 3340072693 | NEW ORLEANS | LA | | 04/05/2024 | 9.290 | | 18,541 | 920,000 |
| 3500103881 | LAUDERHILL | FL | | 07/18/2024 | 8.660 | 96,425 | 35,532 | 30,000 |
| 3.62415E+11 | WASHINGTON | DC | | 07/25/2024 | 9.405 | 624,000 | | 192,000 |
| 3.62415E+11 | WASHINGTON | DC | | 07/25/2024 | 9.410 | 672,000 | | 192,000 |
| 3.62415E+11 | WASHINGTON | DC | | 07/25/2024 | 9.410 | 672,000 | | 192,000 |
| 3.62415E+11 | WORCESTER | MA | | 07/25/2024 | 9.660 | 553,000 | | 158,000 |
| 3.62416E+11 | LOS ANGELES | CA | | 08/14/2024 | 9.450 | 574,000 | | 510,000 |
| 5.00004E+11 | S-GRAVENHAGE | NLD | | 02/26/2024 | 6.850 | 790,692 | | 1,158,267 |
| 5.00005E+11 | PURMEREND | NLD | | 07/26/2024 | 6.500 | 217,120 | | 766,325 |
| 5.00005E+11 | ZANDVOORT | NLD | | 08/28/2024 | 6.500 | 390,530 | | 547,036 |
| 5.00005E+11 | LEERSUM | NLD | | 07/26/2024 | 6.400 | 269,771 | | 455,862 |
| 5.00005E+11 | S-GRAVENHAGE | NLD | | 07/26/2024 | 6.250 | 737,936 | | 1,283,962 |
| 5.00005E+11 | S-HEERENBERG | NLD | | 09/26/2024 | 6.400 | 382,255 | | 844,470 |
| 5.00005E+11 | WIJK BIJ DUURSTEDE | NLD | | 08/28/2024 | 6.400 | 320,858 | | 452,002 |
| 5.00005E+11 | CADZAND | NLD | | 08/28/2024 | 6.400 | 277,799 | | 521,043 |
| 5.00005E+11 | VELP | NLD | | 09/26/2024 | 6.600 | 362,695 | | 511,082 |
| 5.00005E+11 | UGCHELEN | NLD | | 09/26/2024 | 6.300 | 558,853 | | 1,080,570 |
| 19199 | GREAT NECK | NY | | 10/15/2012 | 4.000 | 18,071,020 | | 55,933,000 |
| 19280 | MILPITAS | CA | | 06/04/2013 | 4.000 | 23,652,316 | | |
| 19312 | CLARKSBURG | GBR | | | 4.490 | 15,720,376 | | 39,537,000 |
| 7000006 | SAN ANTONIO | GBR | | 07/10/2017 | 4.326 | 10,000,350 | | 18,474,000 |
| 7000008 | DENTON | TX | | 07/31/2017 | 4.133 | 15,127,763 | | 25,093,000 |
| 7000016 | DENVER | CO | | 02/06/2018 | 4.356 | 11,790,057 | | 23,078,000 |
| 7000020 | BOCA RATON | GBR | | 04/26/2018 | 4.459 | 28,719,309 | | 49,621,000 |
| 7000021 | NEW YORK | NY | | 04/12/2018 | 4.606 | 17,682,732 | | |
| 7000025 | BROOKLYN | NY | | 06/19/2018 | 4.440 | 48,238,052 | | 75,016,000 |
| 7000032 | SAN ANTONIO | GBR | | 08/15/2018 | 4.578 | 15,935,853 | | 29,983,000 |
| 7000033 | LOS ANGELES | CA | | 09/25/2018 | 4.559 | 20,760,782 | | 44,828,000 |
| 7100006 | PARMA | GBR | | 06/07/2018 | 4.730 | 114,880,502 | | |
| 7100011 | VARIOUS | IL | | 07/27/2020 | 3.750 | 7,715,672 | | 39,552,745 |
| 7100015 | MIAMI | FL | | 01/26/2021 | 3.600 | 7,972,711 | | 36,484,676 |
| 7100016 | BELLINGHAM | WA | | 12/29/2020 | 3.600 | 7,008,708 | | 27,713,401 |
| 7100017 | FERNDALE | WA | | 12/29/2020 | 3.600 | 6,818,802 | | 28,606,513 |
| 7100019 | EDWARDSVILLE | IL | | 01/28/2021 | 3.600 | 8,833,759 | | 35,585,353 |
| 7100020 | VARIOUS | IL | | 04/08/2021 | 3.794 | 43,546,461 | | |
| 7100021 | CHARLOTTE | NC | | 11/22/2021 | 3.250 | 13,021,716 | | 3 |
| 7100022 | BAYTOWN | TX | | 12/01/2021 | 3.500 | 7,075,957 | | 66,715,001 |
| 7200223 | NEW YORK | NY | | 12/15/2017 | 5.000 | 25,000,000 | | |
| 7200237 | WEST HOLLYWOOD | CA | | 02/22/2018 | 5.250 | 40,800,000 | | |
| 7200238 | LOS ANGELES | CA | | 03/28/2018 | 4.976 | 10,236,507 | | |
| 7200253 | CHARLOTTESVILLE | VA | | 05/21/2018 | 5.500 | 26,388,956 | | |
| 7200274 | LA JOLLA | CA | | 08/09/2018 | 5.067 | 7,959,519 | | |
| 7200398 | NEW YORK CITY | NY | | 09/29/2020 | 4.250 | 19,083,479 | | |
| 7200428 | BROOKLYN | NY | | 01/29/2021 | 3.850 | 16,818,164 | | |
| 7200449 | HILLSBORO | OR | | 06/24/2021 | 2.844 | 68,000,000 | | 120,000,000 |
| 7200471 | DENVER | CO | | 09/30/2021 | 2.522 | 40,000,000 | | 74,266,667 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 7200472 | MENIFEE | CA | | 10/27/2021 | 2.526 | 60,000,000 | | |
| 7200475 | NEW YORK | NY | | 09/21/2021 | 2.770 | 42,808,270 | | 70,005,699 |
| 7200480 | CULVER CITY | CA | | 10/07/2021 | 2.769 | 55,000,000 | | |
| 7200493 | CONCORD | NC | | 12/15/2021 | 2.858 | 30,000,000 | | 54,242,999 |
| 7200500 | FLOWER MOUND | TX | | 12/15/2021 | 3.124 | 63,800,000 | | |
| 7200502 | AUSTIN | TX | | 11/22/2021 | 3.000 | 29,500,000 | | 47,030,216 |
| 7200546 | DENVER | CO | | 04/12/2022 | 3.372 | 102,500,000 | | |
| 7200550 | KATY | TX | | 04/14/2022 | 3.901 | 114,000,000 | | 196,600,000 |
| 7200610 | NAPLES | FL | | 01/31/2023 | 6.330 | 105,000,000 | | 190,800,000 |
| 7200621 | ARLINGTON | VA | | 05/12/2023 | 5.850 | 114,000,000 | | 193,000,000 |
| 750000017 | NEW YORK | NY | | 12/16/2022 | 5.960 | 165,000,000 | | |
| 750000021 | VENTURA | CA | | 02/10/2023 | 5.750 | 83,640,318 | | 146,500,000 |
| 3500108379 | MIAMI BEACH | FL | | 09/30/2024 | 8.305 | 266,438 | | 52,500 |
| 3500106895 | MIAMI | FL | | 09/30/2024 | 8.495 | 217,500 | | 61,000 |
| 5.00005E+11 | HAARLEM | NLD | | 03/26/2024 | 6.650 | 154,299 | | 250,844 |
| 3.62415E+11 | INDIANAPOLIS | IN | | 09/23/2024 | 9.520 | 152,000 | | 150,000 |
| 3.62418E+11 | COLUMBIA | SC | | 09/23/2024 | 9.275 | 125,000 | | 190,000 |
| 5.00004E+11 | S-GRAVENHAGE | NLD | | 02/26/2024 | 6.850 | 71,881 | | 1,158,267 |
| 5.00004E+11 | ENSCHEDE | NLD | | 04/26/2024 | 6.400 | 68,366 | | 118,174 |
| 5.00005E+11 | ZANDVOORT | NLD | | 08/28/2024 | 6.500 | 35,503 | | 547,036 |
| 5.00005E+11 | HAARLEM | NLD | | 03/26/2024 | 6.650 | 30,860 | | 250,844 |
| 5.00005E+11 | VELP | NLD | | 09/26/2024 | 6.600 | 28,501 | | 511,082 |
| 0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed | | | | | | 3,756,355,982 | 350,319,222 | 7,188,721,650 |
| 7200594 | NEW YORK | GBR | | 11/08/2022 | 10.343 | | 228,879 | 42,545,089 |
| 7200619 | STATEN ISLAND | NY | | 05/05/2023 | 9.578 | | 464,816 | 34,820,000 |
| 7200193 | LOS ANGELES | CA | | 05/15/2017 | 5.000 | 57,500,000 | | |
| 7200208 | SUNNYVALE | CA | | 08/03/2017 | 5.650 | 42,287,155 | | |
| 7200246 | NEW YORK | NY | | 04/06/2018 | 5.000 | 60,000,000 | | |
| 7200289 | CHICAGO | IL | | 10/25/2018 | 5.450 | 19,000,000 | | 28,166,667 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | 178,787,155 | 693,695 | 105,531,755 |
| 0899999. Total Mortgages in good standing | | | | | | 8,467,644,194 | 498,903,113 | 15,269,004,306 |
| 7200457 | RICHMOND | VA | | 06/18/2021 | 8.529 | | 1,513,676 | 109,146,590 |
| 1399999. Restructured mortgages - Commercial mortgages-all other | | | | | | | 1,513,676 | 109,146,590 |
| 1699999. Total - Restructured Mortgages | | | | | | | 1,513,676 | 109,146,590 |
| 3410000414 | LIVINGSTON | NJ | | 09/24/2024 | 9.116 | 425,075 | | 200,000 |
| 322070752 | PORTLAND | OR | | 09/13/2022 | 7.825 | | 23,900 | 2,450,000 |
| 323100889 | PRESCOTT | AZ | | 03/21/2024 | 9.680 | | 120,976 | 915,600 |
| 3310026369 | ROOSEVELT | NY | | 11/12/2021 | 5.980 | | 25,527 | 234,800 |
| 3310030421 | VINELAND | NJ | | 02/25/2022 | 6.300 | | 10,101 | 33,000 |
| 3310030452 | OAKLAND | CA | | 02/25/2022 | 5.700 | | 8,108 | 254,400 |
| 3310032579 | CLEVELAND | OH | | 06/15/2022 | 6.060 | | 5,549 | 18,960 |
| 3310036235 | CHICAGO | IL | | 08/01/2022 | 7.050 | | 9,748 | 80,400 |
| 3310036536 | UNIONDALE | NY | | 06/23/2022 | 6.050 | | 12,118 | 79,200 |
| 3310041744 | CLIFTON | NJ | | 10/12/2022 | 7.800 | | 27,255 | 79,200 |
| 3310042576 | RICHMOND HILL | NY | | 11/10/2022 | 8.673 | | 14,302 | 149,400 |
| 3310055358 | MERRILLVILLE | IN | | 07/27/2023 | 8.596 | | 4,158 | 24,000 |
| 3320043934 | EAST PATCHOGUE | NY | | 01/10/2023 | 9.188 | | 21,285 | 420,000 |
| 3320045129 | ELKRIDGE | MD | | 02/27/2023 | 9.162 | | 118,553 | 432,000 |
| 3320047909 | DETROIT | MI | | 02/27/2023 | 9.156 | | 19,800 | 106,800 |
| 3340064857 | NAPLES | FL | | 02/26/2024 | 9.295 | | 102,960 | 488,000 |
| 3340070323 | LEHIGH ACRES | FL | | 03/21/2024 | 9.674 | | 82,450 | 328,000 |
| 1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other | | | | | | 425,075 | 606,788 | 6,293,760 |
| 500004684001 | VLISSINGEN | NLD | | 06/25/2024 | 6.500 | 787,634 | | 1,155,480 |
| 500004742001 | AMSTERDAM | NLD | | 06/25/2024 | 6.400 | 353,595 | | 568,286 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| Loan Number | 2 City | 3 State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 3300004155 | BALTIMORE | MD | | 12/21/2022 | 7.863 | | 26,673 | 299,880 |
| 3300004211 | CHICAGO | GBR | | 12/21/2022 | 8.855 | | 24,951 | 1,124,550 |
| 5.00005E+11 | VLISSINGEN | NLD | | 06/25/2024 | 6.500 | 787,634 | | 1,155,480 |
| 5.00005E+11 | AMSTERDAM | NLD | | 06/25/2024 | 6.400 | 353,595 | | 568,286 |
| 5.00005E+11 | APPELSCHA | NLD | | 04/26/2024 | 6.300 | 161,822 | | 195,175 |
| 5.00005E+11 | VLISSINGEN | NLD | | 06/25/2024 | 6.500 | 71,603 | | 1,155,480 |
| 2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other | | | | | | 2,515,883 | 51,624 | 6,222,615 |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | 2,940,957 | 658,412 | 12,516,375 |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 8,470,585,151 | 501,075,201 | 15,390,667,272 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100050667 | EAST OF ENGLAND | GBR | | 03/02/2021 | 09/30/2024 | 874,638 | | | | | | | 874,638 | 839,772 | (34,866) | | (34,866) |
| 100050736 | GREATER LONDON | GBR | | 03/02/2021 | 09/30/2024 | 429,493 | | | | | | | 429,493 | 399,926 | (29,568) | | (29,568) |
| 100050742 | GREATER LONDON | GBR | | 03/02/2021 | 08/20/2024 | 693,643 | | | | | | | 693,643 | 651,321 | (42,323) | | (42,323) |
| 100068559 | HEERLEN | NLD | | 08/30/2021 | 09/20/2024 | 381,566 | | | | | | | 381,566 | 360,990 | (20,576) | | (20,576) |
| 100070218 | ROTTERDAM | NLD | | 08/31/2021 | 09/30/2024 | 14,944 | | | | | | | 14,944 | 14,167 | (777) | | (777) |
| 100071449 | DEN HAAG | NLD | | 09/30/2021 | 09/30/2024 | 40,752 | | | | | | | 40,752 | 38,442 | (2,310) | | (2,310) |
| 100077895 | DEN HAAG | NLD | | 12/29/2021 | 09/20/2024 | 130,137 | | | | | | | 130,137 | 128,017 | (2,119) | | (2,119) |
| 100080258 | UTRECHT | NLD | | 02/22/2022 | 08/20/2024 | 271,959 | | | | | | | 271,959 | 267,246 | (4,712) | | (4,712) |
| 100080327 | DRACHTEN | NLD | | 02/22/2022 | 09/20/2024 | 88,905 | | | | | | | 88,905 | 87,648 | (1,257) | | (1,257) |
| 100080328 | DRACHTEN | NLD | | 02/22/2022 | 09/20/2024 | 4,972 | | | | | | | 4,972 | 4,901 | (71) | | (71) |
| 100082069 | TWICKENHAM | GBR | | 03/30/2022 | 08/20/2024 | 56,762 | | | | | | | 56,762 | 56,345 | (417) | | (417) |
| 100082715 | NEWPORT | GBR | | 04/26/2022 | 09/20/2024 | 78,528 | | | | | | | 78,528 | 83,417 | 4,889 | | 4,889 |
| 100082720 | BIRMINGHAM | GBR | | 04/26/2022 | 09/20/2024 | 131,296 | | | | | | | 131,296 | 139,471 | 8,175 | | 8,175 |
| 100082739 | FRANEKER | NLD | | 04/27/2022 | 09/30/2024 | 127,644 | | | | | | | 127,644 | 131,751 | 4,107 | | 4,107 |
| 100083437 | NEWPORT | GBR | | 05/27/2022 | 09/30/2024 | 139,523 | | | | | | | 139,523 | 142,928 | 3,405 | | 3,405 |
| 100083439 | STOCKPORT | GBR | | 05/27/2022 | 09/20/2024 | 59,525 | | | | | | | 59,525 | 62,980 | 3,454 | | 3,454 |
| 100083444 | GUILDFORD | GBR | | 05/27/2022 | 09/30/2024 | 115,203 | | | | | | | 115,203 | 118,018 | 2,815 | | 2,815 |
| 100083446 | LIVERPOOL | GBR | | 05/27/2022 | 09/20/2024 | 55,086 | | | | | | | 55,086 | 58,302 | 3,216 | | 3,216 |
| 100083448 | TORQUAY | GBR | | 05/27/2022 | 09/20/2024 | 65,212 | | | | | | | 65,212 | 69,014 | 3,803 | | 3,803 |
| 100084248 | AMSTERDAM | NLD | | 06/30/2022 | 09/20/2024 | 478,886 | | | | | | | 478,886 | 512,375 | 33,489 | | 33,489 |
| 100084267 | HAARLEM | NLD | | 06/30/2022 | 09/30/2024 | 128,894 | | | | | | | 128,894 | 134,118 | 5,225 | | 5,225 |
| 100084364 | HULL | GBR | | 06/30/2022 | 09/30/2024 | 53,652 | | | | | | | 53,652 | 57,217 | 3,565 | | 3,565 |
| 100087596 | TILBURG | NLD | | 09/27/2022 | 09/30/2024 | 29,194 | | | | | | | 29,194 | 33,757 | 4,562 | | 4,562 |
| 100087599 | ROTTERDAM | NLD | | 09/27/2022 | 09/20/2024 | 101,023 | | | | | | | 101,023 | 120,834 | 19,811 | | 19,811 |
| 100089686 | BREDA | NLD | | 11/29/2022 | 09/30/2024 | 166,992 | | | | | | | 166,992 | 176,574 | 9,582 | | 9,582 |
| 100089687 | BREDA | NLD | | 11/29/2022 | 09/30/2024 | 9,741 | | | | | | | 9,741 | 10,300 | 559 | | 559 |
| 100090601 | ZWOLLE | NLD | | 12/28/2022 | 09/30/2024 | 261,907 | | | | | | | 261,907 | 268,995 | 7,088 | | 7,088 |
| 100091919 | LELYSTAD | NLD | | 01/27/2023 | 09/20/2024 | 176,234 | | | | | | | 176,234 | 181,228 | 4,993 | | 4,993 |
| 100091920 | LELYSTAD | NLD | | 01/27/2023 | 09/30/2024 | 10,799 | | | | | | | 10,799 | 11,103 | 304 | | 304 |
| 100103356 | GRONINGEN | NLD | | 04/28/2023 | 09/20/2024 | 146,127 | | | | | | | 146,127 | 148,081 | 1,954 | | 1,954 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119575 | DEN HAAG | NLD | | 07/28/2023 | 08/20/2024 | 281,130 | | | | | | | 281,130 | 277,729 | (3,401) | | (3,401) |
| 100129743 | UNITED KINGDOM | GBR | | 09/26/2023 | 08/20/2024 | 224,105 | | | | | | | 224,105 | 241,569 | 17,464 | | 17,464 |
| 100139677 | UNITED KINGDOM | GBR | | 12/18/2023 | 09/20/2024 | 303,688 | | | | | | | 303,688 | 320,805 | 17,117 | | 17,117 |
| 100139692 | UNITED KINGDOM | GBR | | 12/18/2023 | 09/30/2024 | 132,836 | | | | | | | 132,836 | 135,912 | 3,076 | | 3,076 |
| 100139720 | UNITED KINGDOM | GBR | | 12/18/2023 | 09/30/2024 | 308,312 | | | | | | | 308,312 | 318,159 | 9,847 | | 9,847 |
| 100139786 | UNITED KINGDOM | GBR | | 12/18/2023 | 07/22/2024 | 84,462 | | | | | | | 84,462 | 86,403 | 1,941 | | 1,941 |
| 100139787 | UNITED KINGDOM | GBR | | 12/18/2023 | 08/20/2024 | 84,709 | | | | | | | 84,709 | 87,399 | 2,690 | | 2,690 |
| 100139824 | UNITED KINGDOM | GBR | | 12/18/2023 | 09/20/2024 | 68,169 | | | | | | | 68,169 | 72,009 | 3,840 | | 3,840 |
| 100139923 | NETHERLANDS | NLD | | 12/28/2023 | 09/30/2024 | 175,344 | | | | | | | 175,344 | 172,584 | (2,760) | | (2,760) |
| 100141826 | AMSTERDAM | NLD | | 01/29/2024 | 09/20/2024 | 749,472 | | | | | | | 749,472 | 773,188 | 23,716 | | 23,716 |
| 100144839 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 77,243 | | (1,632) | | | (1,632) | 2 | 75,613 | 76,430 | 816 | | 816 |
| 100144864 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 102,806 | | (2,594) | | | (2,594) | | 100,212 | 104,509 | 4,297 | | 4,297 |
| 100144865 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 102,832 | | (2,620) | | | (2,620) | | 100,212 | 104,509 | 4,297 | | 4,297 |
| 100145046 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 651,257 | | (11,015) | | | (11,015) | 656 | 640,898 | 668,262 | 27,364 | | 27,364 |
| 100145104 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 75,932 | | (1,163) | | | (1,163) | 301 | 75,071 | 78,278 | 3,207 | | 3,207 |
| 100145128 | UNITED KINGDOM | GBR | | 03/12/2024 | 08/20/2024 | 184,829 | | (3,203) | | | (3,203) | 282 | 181,908 | 185,469 | 3,561 | | 3,561 |
| 100145136 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 396,120 | | (5,751) | | | (5,751) | | 390,369 | 394,608 | 4,239 | | 4,239 |
| 100145138 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 207,919 | | (3,314) | | | (3,314) | 1,127 | 205,733 | 214,753 | 9,020 | | 9,020 |
| 100145168 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 383,200 | | (6,842) | | | (6,842) | 1,036 | 377,394 | 393,544 | 16,150 | | 16,150 |
| 100145169 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 237,970 | | (4,767) | | | (4,767) | 237 | 233,441 | 243,422 | 9,981 | | 9,981 |
| 100145170 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 215,171 | | (4,454) | | | (4,454) | 949 | 211,667 | 220,702 | 9,036 | | 9,036 |
| 100145171 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 177,495 | | (3,738) | | | (3,738) | 3,668 | 177,424 | 185,000 | 7,576 | | 7,576 |
| 100145210 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 119,527 | | (3,489) | | | (3,489) | 14,671 | 130,709 | 136,314 | 5,605 | | 5,605 |
| 100145219 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 369,170 | | (6,997) | | | (6,997) | 354 | 362,527 | 366,438 | 3,911 | | 3,911 |
| 100145341 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 184,986 | | (2,861) | | | (2,861) | 371 | 182,496 | 190,308 | 7,812 | | 7,812 |
| 100145457 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 85,010 | | (1,515) | | | (1,515) | | 83,495 | 84,393 | 898 | | 898 |
| 100145467 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 131,355 | | (2,832) | | | (2,832) | 439 | 128,961 | 131,437 | 2,476 | | 2,476 |
| 100145469 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 518,412 | | (7,007) | | | (7,007) | 1,053 | 512,458 | 518,009 | 5,551 | | 5,551 |
| 100145472 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 143,308 | | (3,287) | | | (3,287) | 35 | 140,055 | 146,039 | 5,984 | | 5,984 |
| 100145473 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 358,527 | | (6,042) | | | (6,042) | 450 | 352,935 | 368,020 | 15,085 | | 15,085 |
| 100145477 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 335,329 | | (6,895) | | | (6,895) | | 328,434 | 342,452 | 14,018 | | 14,018 |
| 100145500 | UNITED KINGDOM | GBR | | 03/12/2024 | 08/20/2024 | 252,114 | | (2,766) | | | (2,766) | | 249,348 | 254,127 | 4,779 | | 4,779 |
| 100145502 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 473,864 | | (8,758) | | | (8,758) | 1,799 | 466,905 | 486,843 | 19,938 | | 19,938 |
| 100145504 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 815,103 | | (16,462) | | | (16,462) | 319 | 798,960 | 833,104 | 34,144 | | 34,144 |
| 100145506 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 219,732 | | (3,910) | | | (3,910) | 1,278 | 217,099 | 226,376 | 9,277 | | 9,277 |
| 100145507 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 307,836 | | (6,434) | | | (6,434) | | 301,402 | 314,306 | 12,903 | | 12,903 |
| 100145526 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 411,517 | | (4,890) | | | (4,890) | 302 | 406,929 | 411,315 | 4,387 | | 4,387 |
| 100145533 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 575,272 | | (7,335) | | | (7,335) | 1,209 | 569,146 | 575,302 | 6,156 | | 6,156 |
| 100145549 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 266,416 | | (5,636) | | | (5,636) | 1,926 | 262,705 | 273,974 | 11,269 | | 11,269 |
| 100145553 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 249,685 | | (4,874) | | | (4,874) | 2,639 | 247,450 | 258,013 | 10,563 | | 10,563 |
| 100145555 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 598,499 | | (9,283) | | | (9,283) | 10,556 | 599,772 | 625,411 | 25,638 | | 25,638 |
| 100145558 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 635,842 | | (11,824) | | | (11,824) | | 624,019 | 635,983 | 11,964 | | 11,964 |
| 100145592 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 467,661 | | (8,487) | | | (8,487) | 3,785 | 462,958 | 482,818 | 19,859 | | 19,859 |
| 100145601 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/30/2024 | 419,072 | | (6,508) | | | (6,508) | 235 | 412,799 | 430,369 | 17,570 | | 17,570 |
| 100145610 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 271,503 | | (6,300) | | | (6,300) | | 265,203 | 276,591 | 11,387 | | 11,387 |
| 100145752 | UNITED KINGDOM | GBR | | 03/12/2024 | 09/20/2024 | 1,153,476 | | (23,501) | | | (23,501) | 814 | 1,130,789 | 1,179,287 | 48,499 | | 48,499 |
| 7200423 | LONDON | GBR | | 01/15/2021 | 09/03/2024 | 64,130,262 | | | | | | | 64,130,262 | 62,436,835 | (1,693,427) | | (1,693,427) |
| 7200494 | LONDON | GBR | | 11/02/2021 | 09/26/2024 | 205,552,741 | | 1,302,708 | | | 1,302,708 | | 208,409,585 | 205,465,474 | (2,944,111) | | (2,944,111) |
| 720049401 | LONDON | GBR | | 06/30/2023 | 09/26/2024 | 32,528,860 | | 133,801 | | | 133,801 | | 33,858,155 | 35,773,990 | 1,915,835 | | 1,915,835 |
| 7200495 | DUBLIN | IRL | | 11/02/2021 | 09/30/2024 | 41,663,915 | | | | | | | 41,663,915 | 41,668,955 | 5,040 | | 5,040 |
| 100082298 | WACO | TX | | 04/14/2022 | 09/09/2024 | 1,842,374 | | (26,668) | | | (26,668) | | 1,815,707 | 1,197,367 | (618,340) | | (618,340) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118758 | NAPLES | FL | | 07/25/2023 | 09/09/2024 | 551,603 | | (8,026) | | | (8,026) | | 543,578 | 543,578 | | | |
| 100127233 | MOORPARK | CA | | 08/30/2023 | 07/09/2024 | 208,177 | | (33) | | | (33) | | 208,144 | 206,767 | | (1,377) | (1,377) |
| 100126952 | RIVESVILLE | WV | | 08/30/2023 | 07/31/2024 | 24,208 | | (33) | | | (33) | | 24,175 | 24,410 | | 235 | 235 |
| 100138257 | WARRENTON | VA | | 12/15/2023 | 09/09/2024 | 852,404 | | (9,420) | | | (9,420) | | 842,985 | 842,985 | | | |
| 100126790 | GARDNERVILLE | NV | | 08/30/2023 | 08/05/2024 | 15,207 | | | | | | | 15,207 | 15,208 | | 1 | 1 |
| 100128907 | MIAMI | FL | | 09/21/2023 | 09/05/2024 | 660,535 | | (15,108) | | | (15,108) | | 645,427 | 645,427 | | | |
| 100126465 | SHERBURNE | NY | | 08/30/2023 | 07/31/2024 | 7,884 | | (26) | | | (26) | | 7,858 | 8,026 | | 168 | 168 |
| 100101613 | TALLAHASSEE | FL | | 04/26/2023 | 07/17/2024 | 30,252 | | (392) | | | (392) | | 29,860 | 29,860 | | | |
| 100129768 | BOWIE | MD | | 09/27/2023 | 09/05/2024 | 724,755 | | 18,625 | | | 18,625 | | 743,381 | 743,381 | | | |
| 100136455 | WINCHESTER | VA | | 11/20/2023 | 08/17/2024 | 37,960 | | 1,486 | | | 1,486 | | 39,446 | 39,446 | | | |
| 100129748 | FORT LAUDERDALE | FL | | 09/27/2023 | 09/05/2024 | 337,064 | | 1,068 | | | 1,068 | | 338,131 | 338,131 | | | |
| 100115896 | FORT WORTH | TX | | 07/20/2023 | 08/17/2024 | 49,208 | | (1,085) | | | (1,085) | | 48,123 | 48,123 | | | |
| 100119270 | DENVER | CO | | 07/31/2023 | 09/17/2024 | 549,790 | | (3,055) | | | (3,055) | | 546,735 | 546,735 | | | |
| 100065473 | LOVELAND | CO | | 07/28/2021 | 09/17/2024 | 60,588 | | (1,710) | | | (1,710) | | 58,878 | 58,878 | | | |
| 100109321 | GALVESTON | TX | | 06/12/2023 | 09/17/2024 | 394,850 | | (7,376) | | | (7,376) | | 387,474 | 387,474 | | | |
| 100110537 | FAIRFAX | IA | | 06/30/2023 | 09/17/2024 | 280,444 | | 76 | | | 76 | | 280,521 | 280,521 | | | |
| 100089224 | VANCOUVER | WA | | 01/26/2023 | 07/09/2024 | 4,245 | | | | | | | 4,245 | 4,245 | | | |
| 100026378 | SUN CITY WEST | AZ | | 09/26/2018 | 09/05/2024 | 110,814 | | 12,081 | | | 12,081 | | 122,895 | 122,547 | | (348) | (348) |
| 100120512 | GENOA | NV | | 08/18/2023 | 09/05/2024 | 279,440 | | (12,002) | | | (12,002) | | 267,438 | 267,438 | | | |
| 100129837 | BLOOMFIELD HILLS | MI | | 09/27/2023 | 09/05/2024 | 423,725 | | (6,160) | | | (6,160) | | 417,565 | 417,565 | | | |
| 100082316 | NAPLES | FL | | 04/14/2022 | 09/09/2024 | 553,227 | | (17,068) | | | (17,068) | | 536,159 | 536,159 | | | |
| 100119923 | LAS VEGAS | NV | | 08/10/2023 | 09/28/2024 | 1,729,677 | | (174) | | | (174) | | 1,729,504 | 1,730,890 | | 1,386 | 1,386 |
| 100017377 | UPPER MARLBORO | MD | | 04/26/2018 | 09/05/2024 | 89,642 | | (821) | | | (821) | | 88,822 | 88,822 | | | |
| 100079014 | CHARLOTTE | NC | | 02/24/2022 | 07/17/2024 | 187,112 | | (2,845) | | | (2,845) | | 184,267 | 184,267 | | | |
| 100089615 | BRADENTON | FL | | 01/30/2023 | 08/09/2024 | 388,537 | | (12,141) | | | (12,141) | | 376,396 | 376,396 | | | |
| 100134432 | CORONA DEL MAR | CA | | 10/30/2023 | 07/09/2024 | 3,476,259 | | 8,675 | | | 8,675 | | 3,484,934 | 3,484,934 | | | |
| 100108305 | LAS VEGAS | NV | | 05/24/2023 | 07/09/2024 | 3,502,514 | | (34,785) | | | (34,785) | | 3,467,730 | 3,467,730 | | | |
| 100089239 | COLONIA | NJ | | 01/26/2023 | 09/09/2024 | 727,215 | | (13,562) | | | (13,562) | | 713,653 | 713,653 | | | |
| 100126690 | PHILADELPHIA | PA | | 08/30/2023 | 09/05/2024 | 1,090 | | 2 | | | 2 | | 1,092 | 1,092 | | | |
| 100055605 | CONYERS | GA | | 03/23/2021 | 09/07/2024 | 197,714 | | 352 | | | 352 | | 198,066 | 198,066 | | | |
| 100128737 | HOUSTON | TX | | 09/21/2023 | 09/28/2024 | 319,236 | | (77) | | | (77) | | 319,159 | 319,474 | | 315 | 315 |
| 100108995 | WILLIAMS | AZ | | 05/31/2023 | 07/09/2024 | 469,149 | | (22,551) | | | (22,551) | | 446,598 | 446,598 | | | |
| 100137213 | WASHINGTON | DC | | 11/28/2023 | 07/11/2024 | 422,529 | | (15,789) | | | (15,789) | | 406,739 | 406,739 | | | |
| 100075936 | SACRAMENTO | CA | | 01/07/2022 | 07/17/2024 | 122,201 | | (2,547) | | | (2,547) | | 119,654 | 119,654 | | | |
| 100128893 | ALBUQUERQUE | NM | | 09/21/2023 | 09/05/2024 | 91,925 | | (2,384) | | | (2,384) | | 89,541 | 89,541 | | | |
| 100114664 | NOVI | MI | | 06/29/2023 | 09/09/2024 | 222,923 | | 6,674 | | | 6,674 | | 229,597 | 229,597 | | | |
| 100126836 | BASTROP | LA | | 08/30/2023 | 09/05/2024 | 566 | | 1 | | | 1 | | 567 | 567 | | | |
| 100134557 | NORWALK | CT | | 10/30/2023 | 09/28/2024 | 280,855 | | (47) | | | (47) | | 280,808 | 281,122 | | 314 | 314 |
| 100043630 | GILBERTVILLE | IA | | 08/13/2020 | 08/11/2024 | 60,142 | | (219) | | | (219) | | 59,923 | 59,923 | | | |
| 100114218 | THOMSON | GA | | 06/29/2023 | 09/05/2024 | 1,092 | | 1 | | | 1 | | 1,093 | 1,093 | | | |
| 100064776 | AVENAL | CA | | 07/14/2021 | 08/17/2024 | 136,968 | | (6,521) | | | (6,521) | | 130,447 | 130,447 | | | |
| 100110013 | CATHEDRAL CITY | CA | | 06/23/2023 | 09/28/2024 | 358,017 | | (20) | | | (20) | | 357,997 | 358,084 | | 86 | 86 |
| 100054353 | LAKE WORTH | FL | | 03/23/2021 | 07/07/2024 | 78,122 | | (7,125) | | | (7,125) | | 70,996 | 70,996 | | | |
| 100128251 | BAKERSFIELD | CA | | 09/14/2023 | 09/05/2024 | 227,374 | | (2,874) | | | (2,874) | | 224,500 | 224,500 | | | |
| 100128799 | BALTIMORE | MD | | 09/21/2023 | 09/28/2024 | 194,908 | | (3) | | | (3) | | 194,905 | 194,918 | | 13 | 13 |
| 100064802 | JERSEY CITY | NJ | | 07/14/2021 | 09/17/2024 | 110,660 | | (5,104) | | | (5,104) | | 105,556 | 105,556 | | | |
| 100138647 | CYPRESS | TX | | 02/02/2024 | 08/09/2024 | 773,878 | | (21,155) | | | (21,155) | | 752,723 | 752,723 | | | |
| 100127705 | BALTIMORE | MD | | 09/08/2023 | 09/28/2024 | 189,004 | | (47) | | | (47) | | 188,956 | 189,158 | | 202 | 202 |
| 100128739 | HOUSTON | TX | | 09/21/2023 | 09/28/2024 | 316,035 | | (66) | | | (66) | | 315,969 | 316,236 | | 267 | 267 |
| 100055661 | MUSKEGO | WI | | 03/23/2021 | 08/07/2024 | 108,562 | | (2,858) | | | (2,858) | | 105,704 | 105,704 | | | |
| 100135469 | LATHROP | CA | | 11/13/2023 | 09/17/2024 | 474,916 | | 702 | | | 702 | | 475,618 | 475,618 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100067942 | EVANS | GA | | 09/23/2021 | 07/17/2024 | 218,795 | | (7,929) | | | (7,929) | | 210,866 | 210,866 | | | |
| 100047601 | BOSCOBEL | WI | | 11/20/2020 | 07/07/2024 | 74,501 | | (7,883) | | | (7,883) | | 66,618 | 66,618 | | | |
| 100127719 | PHILADELPHIA | PA | | 09/08/2023 | 09/28/2024 | 128,445 | | (12) | | | (12) | | 128,433 | 128,515 | | 82 | 82 |
| 100120098 | BOGOTA | NJ | | 08/11/2023 | 07/17/2024 | 352,964 | | (2,785) | | | (2,785) | | 350,179 | 350,179 | | | |
| 100076321 | CLERMONT | FL | | 01/07/2022 | 07/17/2024 | 270,388 | | (7,137) | | | (7,137) | | 263,250 | 263,250 | | | |
| 100119924 | DUNDALK | MD | | 08/10/2023 | 09/28/2024 | 154,052 | | (6) | | | (6) | | 154,046 | 154,071 | | 25 | 25 |
| 100054158 | HOUSTON | TX | | 03/23/2021 | 09/07/2024 | 124,071 | | (12,082) | | | (12,082) | | 111,990 | 111,990 | | | |
| 100119135 | GLASGOW | KY | | 07/31/2023 | 09/17/2024 | 412,709 | | 9,770 | | | 9,770 | | 422,479 | 422,479 | | | |
| 100133754 | WASHINGTON | DC | | 10/23/2023 | 08/17/2024 | 484,458 | | (3,466) | | | (3,466) | | 480,992 | 480,992 | | | |
| 100136929 | COMMERCE CITY | CO | | 11/28/2023 | 08/17/2024 | 354,116 | | (5,146) | | | (5,146) | | 348,970 | 348,970 | | | |
| 100086129 | GRANBURY | TX | | 10/07/2022 | 08/09/2024 | 325,856 | | (11,237) | | | (11,237) | | 314,618 | 314,618 | | | |
| 100127378 | EAU CLAIRE | WI | | 08/30/2023 | 08/05/2024 | 184,937 | | (19) | | | (19) | | 184,919 | 184,278 | | (640) | (640) |
| 100109653 | HAZEL CREST | IL | | 06/14/2023 | 08/09/2024 | 178,306 | | (7,878) | | | (7,878) | | 170,427 | 170,427 | | | |
| 100067732 | MCKINNEY | TX | | 09/23/2021 | 09/17/2024 | 253,289 | | (8,841) | | | (8,841) | | 244,448 | 244,448 | | | |
| 100100922 | MIAMI | FL | | 04/28/2023 | 08/09/2024 | 385,167 | | (11,769) | | | (11,769) | | 373,398 | 373,398 | | | |
| 100031492 | OAKLEY | CA | | 03/29/2019 | 09/05/2024 | 335,373 | | 40,953 | | | 40,953 | | 376,326 | 376,326 | | | |
| 100108895 | WOODLAND HILLS | CA | | 05/31/2023 | 09/09/2024 | 952,690 | | (24,179) | | | (24,179) | | 928,511 | 928,511 | | | |
| 100035500 | GALVESTON | TX | | 08/21/2019 | 09/21/2024 | 145,450 | | (8,248) | | | (8,248) | | 137,202 | 137,202 | | | |
| 100081021 | WOODLAND | CA | | 03/18/2022 | 07/17/2024 | 518,602 | | 8,620 | | | 8,620 | | 527,222 | 527,222 | | | |
| 100078902 | HINESVILLE | GA | | 02/24/2022 | 07/17/2024 | 137,027 | | 985 | | | 985 | | 138,012 | 138,012 | | | |
| 100126545 | GREELEY | CO | | 08/30/2023 | 08/05/2024 | 7,587 | | 2 | | | 2 | | 7,589 | 7,838 | | 249 | 249 |
| 100136396 | ARDEN | NC | | 11/20/2023 | 09/17/2024 | 301,984 | | 447 | | | 447 | | 302,431 | 302,431 | | | |
| 100087364 | FULSHEAR | TX | | 10/25/2022 | 09/09/2024 | 860,456 | | 36,768 | | | 36,768 | | 897,224 | 897,224 | | | |
| 100128202 | NOVATO | CA | | 09/18/2023 | 09/17/2024 | 674,152 | | 1,127 | | | 1,127 | | 675,279 | 675,279 | | | |
| 100064821 | ORLANDO | FL | | 07/14/2021 | 09/17/2024 | 166,775 | | (7,391) | | | (7,391) | | 159,384 | 159,384 | | | |
| 100109327 | FRISCO | TX | | 06/12/2023 | 07/17/2024 | 402,282 | | 21,908 | | | 21,908 | | 424,189 | 424,189 | | | |
| 100087235 | SAN PEDRO | CA | | 10/25/2022 | 09/09/2024 | 369,360 | | 14,356 | | | 14,356 | | 383,717 | 383,717 | | | |
| 100100235 | JAMAICA | NY | | 03/17/2023 | 09/09/2024 | 400,976 | | (9,632) | | | (9,632) | | 391,343 | 391,343 | | | |
| 100101818 | WAIANAE | HI | | 03/31/2023 | 09/09/2024 | 854,868 | | (23,358) | | | (23,358) | | 831,511 | 831,511 | | | |
| 100126316 | MIAMI | FL | | 08/30/2023 | 08/09/2024 | 540,354 | | (22,640) | | | (22,640) | | 517,715 | 517,715 | | | |
| 100130062 | HOUSTON | TX | | 09/27/2023 | 08/09/2024 | 146,361 | | (3,976) | | | (3,976) | | 142,385 | 142,385 | | | |
| 100091468 | CEDARTOWN | GA | | 01/20/2023 | 07/09/2024 | 173,527 | | (4,727) | | | (4,727) | | 168,801 | 168,801 | | | |
| 100103871 | EAST PATCHOGUE | NY | | 05/10/2023 | 09/09/2024 | 315,972 | | (12,520) | | | (12,520) | | 303,452 | 303,452 | | | |
| 100103210 | PLANT CITY | FL | | 04/21/2023 | 09/09/2024 | 182,031 | | (4,907) | | | (4,907) | | 177,124 | 177,124 | | | |
| 100088271 | MIAMI | FL | | 10/17/2022 | 08/09/2024 | 301,351 | | (5,633) | | | (5,633) | | 295,719 | 295,719 | | | |
| 100119824 | HOUSTON | TX | | 08/08/2023 | 09/09/2024 | 131,920 | | (3,765) | | | (3,765) | | 128,154 | 128,154 | | | |
| 100099776 | SPRING LAKE | MI | | 02/28/2023 | 09/09/2024 | 104,300 | | (2,699) | | | (2,699) | | 101,601 | 101,601 | | | |
| 100103101 | GARFIELD HEIGHTS | OH | | 04/21/2023 | 08/09/2024 | 86,724 | | (1,306) | | | (1,306) | | 85,418 | 85,418 | | | |
| 100103815 | MAPLE HEIGHTS | OH | | 05/10/2023 | 08/09/2024 | 97,096 | | (493) | | | (493) | | 96,603 | 96,603 | | | |
| 100115201 | HUMBLE | TX | | 07/17/2023 | 09/09/2024 | 128,665 | | (3,526) | | | (3,526) | | 125,139 | 125,139 | | | |
| 100108379 | CAPE CORAL | FL | | 05/25/2023 | 09/09/2024 | 177,677 | | (3,351) | | | (3,351) | | 174,325 | 174,325 | | | |
| 100119843 | MILWAUKEE | WI | | 08/08/2023 | 09/09/2024 | 196,650 | | (5,686) | | | (5,686) | | 190,964 | 190,964 | | | |
| 100129972 | ROCKY FACE | GA | | 09/27/2023 | 07/09/2024 | 199,936 | | (4,929) | | | (4,929) | | 195,007 | 195,007 | | | |
| 100101816 | NEWARK | NJ | | 03/31/2023 | 08/09/2024 | 286,369 | | (5,545) | | | (5,545) | | 280,824 | 280,824 | | | |
| 100091547 | LAKE RONKONKOMA | NY | | 01/20/2023 | 08/09/2024 | 366,897 | | (12,688) | | | (12,688) | | 354,208 | 354,208 | | | |
| 100103867 | BROOKLYN | NY | | 05/10/2023 | 09/09/2024 | 507,902 | | (12,484) | | | (12,484) | | 495,417 | 495,417 | | | |
| 100115267 | LAKE WORTH | FL | | 07/17/2023 | 09/09/2024 | 342,481 | | (12,348) | | | (12,348) | | 330,133 | 330,133 | | | |
| 7200196 | Fort Wayne | IN | | 05/25/2017 | 09/25/2024 | 108,693,671 | | | | | | | 108,693,671 | 108,693,671 | | | |
| 100119134 | AUBURN | WA | | 07/28/2023 | 09/05/2024 | 818,190 | | (11,927) | | | (11,927) | | 806,263 | 640,000 | | (166,263) | (166,263) |
| 100090891 | GLENCOE | IL | | 01/31/2023 | 08/09/2024 | 1,284,473 | | 55,527 | | | 55,527 | | 1,340,000 | 1,340,000 | | | |
| 100090912 | SAINT AUGUSTINE | FL | | 01/31/2023 | 09/09/2024 | 337,051 | | 8,745 | | | 8,745 | | 345,797 | 345,797 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090933 | SAN DIEGO | CA | | 01/31/2023 | 09/09/2024 | 486,425 | | (14,181) | | | (14,181) | | 472,244 | 472,244 | | | |
| 100090949 | WALDORF | MD | | 01/31/2023 | 07/09/2024 | 609,124 | | (2,307) | | | (2,307) | | 606,817 | 606,817 | | | |
| 100090991 | LAS VEGAS | NV | | 01/31/2023 | 08/09/2024 | 230,146 | | (11,685) | | | (11,685) | | 218,460 | 218,460 | | | |
| 100091026 | LITTLETON | CO | | 01/31/2023 | 08/09/2024 | 584,573 | | (12,972) | | | (12,972) | | 571,601 | 571,601 | | | |
| 100091084 | FORT WORTH | TX | | 01/31/2023 | 09/09/2024 | 444,410 | | (25,895) | | | (25,895) | | 418,515 | 418,515 | | | |
| 100091090 | HARMONY | FL | | 01/31/2023 | 07/09/2024 | 362,121 | | (504) | | | (504) | | 361,617 | 361,617 | | | |
| 100091096 | KENT | WA | | 01/31/2023 | 08/09/2024 | 432,583 | | (20,083) | | | (20,083) | | 412,500 | 412,500 | | | |
| 100091153 | BENTONVILLE | AR | | 01/31/2023 | 07/09/2024 | 331,435 | | 13,565 | | | 13,565 | | 345,000 | 345,000 | | | |
| 100091154 | HINESVILLE | GA | | 01/31/2023 | 08/09/2024 | 200,793 | | 471 | | | 471 | | 201,263 | 201,263 | | | |
| 100091214 | SURF CITY | NC | | 01/31/2023 | 07/09/2024 | 492,704 | | (15,103) | | | (15,103) | | 477,601 | 477,601 | | | |
| 100091266 | VERNAL | UT | | 01/31/2023 | 08/09/2024 | 217,145 | | (7,145) | | | (7,145) | | 210,000 | 210,000 | | | |
| 100091287 | GREEN COVE SPRINGS | FL | | 01/31/2023 | 08/09/2024 | 258,620 | | (12,009) | | | (12,009) | | 246,611 | 246,611 | | | |
| 100091671 | MANALAPAN | NJ | | 01/27/2023 | 08/09/2024 | 152,833 | | (3,750) | | | (3,750) | | 149,083 | 149,083 | | | |
| 100091933 | FAYETTEVILLE | GA | | 02/03/2023 | 09/09/2024 | 141,968 | | (7,907) | | | (7,907) | | 134,061 | 134,061 | | | |
| 100091937 | KALISPELL | MT | | 02/03/2023 | 09/09/2024 | 1,416,543 | | (4,488) | | | (4,488) | | 1,412,054 | 1,412,054 | | | |
| 100091961 | GLENDALE | AZ | | 02/07/2023 | 08/09/2024 | 316,464 | | (17,537) | | | (17,537) | | 298,927 | 298,927 | | | |
| 100091972 | VACAVILLE | CA | | 02/07/2023 | 08/09/2024 | 1,042,821 | | (16,035) | | | (16,035) | | 1,026,786 | 1,026,786 | | | |
| 100092058 | HILO | HI | | 02/09/2023 | 09/09/2024 | 307,253 | | (4,472) | | | (4,472) | | 302,781 | 302,781 | | | |
| 100090772 | PORT CHARLOTTE | FL | | 02/28/2023 | 08/09/2024 | 275,866 | | (8,448) | | | (8,448) | | 267,418 | 267,418 | | | |
| 100091362 | KATY | TX | | 02/22/2023 | 09/17/2024 | 251,047 | | (487) | | | (487) | | 250,561 | 250,561 | | | |
| 100091426 | PENSACOLA | FL | | 02/22/2023 | 09/17/2024 | 277,524 | | (5,221) | | | (5,221) | | 272,304 | 272,304 | | | |
| 100091442 | MESQUITE | NV | | 02/22/2023 | 08/17/2024 | 275,960 | | (3,396) | | | (3,396) | | 272,565 | 272,565 | | | |
| 100091575 | LOS ANGELES | CA | | 03/07/2023 | 08/09/2024 | 1,202,579 | | (32,228) | | | (32,228) | | 1,170,351 | 1,170,000 | | (351) | (351) |
| 100091720 | ROCK SPRINGS | WY | | 03/24/2023 | 09/09/2024 | 443,707 | | (16,446) | | | (16,446) | | 427,261 | 427,261 | | | |
| 100091745 | ISLE OF PALMS | SC | | 03/24/2023 | 09/09/2024 | 270,671 | | (12,607) | | | (12,607) | | 258,065 | 258,065 | | | |
| 100099865 | BURLINGAME | CA | | 03/28/2023 | 07/22/2024 | 1,443,414 | | 18,516 | | | 18,516 | | 1,461,930 | 1,461,930 | | | |
| 100099909 | LANHAM | MD | | 03/28/2023 | 08/22/2024 | 316,667 | | (6,296) | | | (6,296) | | 310,371 | 310,371 | | | |
| 100099931 | SALEM | OR | | 03/28/2023 | 09/22/2024 | 260,072 | | (12,652) | | | (12,652) | | 247,420 | 247,420 | | | |
| 100099960 | BURLINGAME | CA | | 03/28/2023 | 07/22/2024 | 1,454,199 | | 10,801 | | | 10,801 | | 1,465,000 | 1,465,000 | | | |
| 100099963 | FULSHEAR | TX | | 03/28/2023 | 07/22/2024 | 470,323 | | (4,734) | | | (4,734) | | 465,589 | 465,589 | | | |
| 100099999 | LA MARQUE | TX | | 03/28/2023 | 09/22/2024 | 214,664 | | (4,796) | | | (4,796) | | 209,868 | 209,868 | | | |
| 100100030 | RIO VERDE | AZ | | 03/28/2023 | 07/22/2024 | 747,935 | | (37,935) | | | (37,935) | | 710,000 | 710,000 | | | |
| 100100042 | HOUSTON | TX | | 03/28/2023 | 08/22/2024 | 168,963 | | (8,660) | | | (8,660) | | 160,303 | 160,303 | | | |
| 100100122 | ELDON | MO | | 03/28/2023 | 07/22/2024 | 162,690 | | (4,041) | | | (4,041) | | 158,648 | 158,648 | | | |
| 100100133 | ROME | GA | | 03/28/2023 | 08/22/2024 | 105,922 | | (4,134) | | | (4,134) | | 101,788 | 101,788 | | | |
| 100100189 | BALTIMORE | MD | | 03/17/2023 | 08/09/2024 | 99,983 | | 4,144 | | | 4,144 | | 104,127 | 104,127 | | | |
| 100101693 | CAPE MAY COURT HOUSE | NJ | | 03/31/2023 | 07/09/2024 | 265,927 | | (7,672) | | | (7,672) | | 258,255 | 258,255 | | | |
| 100101825 | MIDDLE ISLAND | NY | | 03/31/2023 | 08/09/2024 | 381,462 | | (9,210) | | | (9,210) | | 372,251 | 372,251 | | | |
| 100099610 | WINTER PARK | FL | | 04/06/2023 | 09/09/2024 | 650,938 | | (10,115) | | | (10,115) | | 640,822 | 640,822 | | | |
| 100099615 | REEDLEY | CA | | 04/06/2023 | 08/09/2024 | 285,286 | | (15,967) | | | (15,967) | | 269,319 | 269,319 | | | |
| 100100482 | MIAMI | FL | | 04/27/2023 | 08/09/2024 | 187,988 | | 15,697 | | | 15,697 | | 203,685 | 203,685 | | | |
| 100100486 | STATEN ISLAND | NY | | 04/27/2023 | 09/09/2024 | 95,565 | | 1,982 | | | 1,982 | | 97,546 | 97,546 | | | |
| 100100527 | MENLO PARK | CA | | 04/27/2023 | 08/09/2024 | 1,947,421 | | (47,770) | | | (47,770) | | 1,899,651 | 1,899,651 | | | |
| 100100571 | ATLANTA | GA | | 04/27/2023 | 08/09/2024 | 165,816 | | (7,971) | | | (7,971) | | 157,845 | 157,845 | | | |
| 100100580 | SOUR LAKE | TX | | 04/27/2023 | 08/09/2024 | 263,817 | | (15,659) | | | (15,659) | | 248,158 | 248,158 | | | |
| 100101073 | NORTH MIAMI BEACH | FL | | 04/28/2023 | 09/09/2024 | 264,378 | | 34,098 | | | 34,098 | | 298,476 | 298,476 | | | |
| 100101506 | MISSOURI CITY | TX | | 04/26/2023 | 07/17/2024 | 218,119 | | 11,642 | | | 11,642 | | 229,761 | 229,761 | | | |
| 100101617 | LITTLE ELM | TX | | 04/26/2023 | 08/17/2024 | 254,765 | | (7,209) | | | (7,209) | | 247,556 | 247,556 | | | |
| 100101632 | SUNRIVER | OR | | 04/26/2023 | 07/17/2024 | 514,367 | | (623) | | | (623) | | 513,744 | 513,744 | | | |
| 100101662 | MONSEY | NY | | 04/26/2023 | 07/17/2024 | 669,944 | | 1,993 | | | 1,993 | | 671,937 | 671,937 | | | |
| 100101864 | TEMECULA | CA | | 04/06/2023 | 09/09/2024 | 487,693 | | (5,965) | | | (5,965) | | 481,728 | 481,728 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101868 | MIAMI | FL | | 04/06/2023 | 09/09/2024 | 651,120 | | (6,126) | | | (6,126) | | 644,994 | 644,994 | | | |
| 100101884 | TORRANCE | CA | | 04/06/2023 | 08/09/2024 | 261,645 | | (3,728) | | | (3,728) | | 257,916 | 257,916 | | | |
| 100102110 | MIAMI | FL | | 04/14/2023 | 07/09/2024 | 618,574 | | (11,480) | | | (11,480) | | 607,095 | 607,095 | | | |
| 100102121 | NEW BEDFORD | MA | | 04/14/2023 | 08/09/2024 | 239,359 | | (11,114) | | | (11,114) | | 228,244 | 228,244 | | | |
| 100102174 | PORTLAND | OR | | 04/14/2023 | 09/09/2024 | 376,887 | | (15,560) | | | (15,560) | | 361,327 | 361,327 | | | |
| 100102190 | RIO VISTA | CA | | 04/14/2023 | 09/09/2024 | 380,805 | | (12,995) | | | (12,995) | | 367,810 | 367,810 | | | |
| 100102206 | KELLER | TX | | 04/14/2023 | 08/09/2024 | 423,160 | | (21,967) | | | (21,967) | | 401,193 | 401,193 | | | |
| 100103120 | CEDARTOWN | GA | | 04/21/2023 | 07/09/2024 | 177,162 | | (4,010) | | | (4,010) | | 173,152 | 173,152 | | | |
| 100050187 | PORT CHARLOTTE | FL | | 11/20/2020 | 09/07/2024 | 229,115 | | (15,259) | | | (15,259) | | 213,856 | 213,856 | | | |
| 100053653 | BROWNSBURG | IN | | 03/23/2021 | 09/07/2024 | 68,310 | | (4,814) | | | (4,814) | | 63,495 | 63,495 | | | |
| 100053915 | STREAMWOOD | IL | | 03/23/2021 | 09/07/2024 | 194,478 | | (9,904) | | | (9,904) | | 184,574 | 184,574 | | | |
| 100054623 | TUCSON | AZ | | 03/23/2021 | 07/07/2024 | 70,325 | | (6,736) | | | (6,736) | | 63,589 | 63,589 | | | |
| 100054643 | LAKE WORTH | FL | | 03/23/2021 | 08/07/2024 | 109,794 | | (6,458) | | | (6,458) | | 103,335 | 103,335 | | | |
| 100054945 | BALDWIN | NY | | 03/23/2021 | 09/07/2024 | 436,615 | | (38,321) | | | (38,321) | | 398,294 | 398,294 | | | |
| 100054949 | PANORAMA CITY | CA | | 03/23/2021 | 08/07/2024 | 368,530 | | (2,015) | | | (2,015) | | 366,515 | 366,515 | | | |
| 100054982 | SANDUSKY | OH | | 03/23/2021 | 09/07/2024 | 93,976 | | (8,372) | | | (8,372) | | 85,604 | 85,604 | | | |
| 100054984 | BELLE ROSE | LA | | 03/23/2021 | 09/07/2024 | 2,000 | | (1) | | | (1) | | 2,000 | 2,000 | | | |
| 100055036 | EAST BRIDGEWATER | MA | | 03/23/2021 | 09/07/2024 | 214,141 | | (7,218) | | | (7,218) | | 206,923 | 206,923 | | | |
| 100055077 | HILLSBORO | TX | | 03/23/2021 | 08/07/2024 | 4,921 | | (676) | | | (676) | | 4,244 | 4,244 | | | |
| 100055263 | NEWTON | NJ | | 03/23/2021 | 09/07/2024 | 157,712 | | (2,492) | | | (2,492) | | 155,220 | 155,220 | | | |
| 100055284 | GAINESVILLE | TX | | 03/23/2021 | 09/07/2024 | 360,100 | | (41,789) | | | (41,789) | | 318,311 | 318,311 | | | |
| 100055285 | DANIELS | WV | | 03/23/2021 | 09/07/2024 | 129,215 | | (13,044) | | | (13,044) | | 116,171 | 116,171 | | | |
| 100055520 | RACINE | WI | | 03/23/2021 | 07/07/2024 | 59,924 | | (3,058) | | | (3,058) | | 56,866 | 56,866 | | | |
| 100055606 | LAKEWOOD | CA | | 03/23/2021 | 08/07/2024 | 321,424 | | (16,283) | | | (16,283) | | 305,142 | 305,142 | | | |
| 100055672 | BEAUMONT | TX | | 03/23/2021 | 09/07/2024 | 58,670 | | (3,924) | | | (3,924) | | 54,746 | 54,746 | | | |
| 100060233 | ASBURY PARK | NJ | | 06/25/2021 | 09/17/2024 | 268,946 | | (3,730) | | | (3,730) | | 265,216 | 265,216 | | | |
| 100060481 | GREENSBORO | NC | | 06/01/2021 | 07/20/2024 | 111,361 | | 463 | | | 463 | | 111,824 | 111,824 | | | |
| 100060594 | SANTE FE | TX | | 06/01/2021 | 09/20/2024 | 106,736 | | 451 | | | 451 | | 107,188 | 107,188 | | | |
| 100060761 | SHREVEPORT | LA | | 06/01/2021 | 07/20/2024 | 124,147 | | 516 | | | 516 | | 124,663 | 124,663 | | | |
| 100060840 | LINCOLN | NE | | 06/01/2021 | 08/21/2024 | 90,054 | | 3 | | | 3 | | 90,057 | 90,622 | | 565 | 565 |
| 100060899 | ENGLEWOOD | TN | | 06/01/2021 | 07/20/2024 | 99,330 | | 420 | | | 420 | | 99,750 | 99,750 | | | |
| 100060979 | APPLETON | WI | | 06/01/2021 | 07/20/2024 | 156,829 | | 659 | | | 659 | | 157,488 | 157,488 | | | |
| 100060990 | INDEPENDENCE | MO | | 06/01/2021 | 08/20/2024 | 55,877 | | 236 | | | 236 | | 56,113 | 56,113 | | | |
| 100060998 | CATONSVILLE | MD | | 06/01/2021 | 09/20/2024 | 151,515 | | 672 | | | 672 | | 152,188 | 152,188 | | | |
| 100061183 | TOLLESON | AZ | | 06/01/2021 | 08/21/2024 | 183,142 | | (8) | | | (8) | | 183,134 | 188,158 | | 5,024 | 5,024 |
| 100061917 | MAPLEWOOD | MN | | 07/01/2021 | 08/20/2024 | 206,287 | | (1,132) | | | (1,132) | | 205,155 | 205,155 | | | |
| 100062089 | AZLE | TX | | 07/01/2021 | 08/20/2024 | 124,912 | | (2,454) | | | (2,454) | | 122,458 | 122,458 | | | |
| 100062097 | WHITE OAK | PA | | 07/01/2021 | 08/20/2024 | 64,437 | | (486) | | | (486) | | 63,951 | 63,951 | | | |
| 100062368 | PARMA | OH | | 07/01/2021 | 08/20/2024 | 184,928 | | (1,217) | | | (1,217) | | 183,711 | 183,711 | | | |
| 100062424 | PLEASUREVILLE | KY | | 07/01/2021 | 08/20/2024 | 71,007 | | (679) | | | (679) | | 70,328 | 70,328 | | | |
| 100062517 | NORTH BEACH | MD | | 07/01/2021 | 07/20/2024 | 309,406 | | (1,812) | | | (1,812) | | 307,594 | 307,594 | | | |
| 100062611 | SIERRA VISTA | AZ | | 07/01/2021 | 07/20/2024 | 70,874 | | (949) | | | (949) | | 69,924 | 69,924 | | | |
| 100062838 | LENOX | GA | | 07/01/2021 | 07/20/2024 | 72,746 | | (476) | | | (476) | | 72,270 | 72,270 | | | |
| 100063070 | COVINGTON | GA | | 07/01/2021 | 07/20/2024 | 167,154 | | 610 | | | 610 | | 167,763 | 167,763 | | | |
| 100063336 | HENDERSON | KY | | 07/01/2021 | 07/20/2024 | 87,745 | | 640 | | | 640 | | 88,385 | 88,385 | | | |
| 100063369 | FRONT ROYAL | VA | | 07/01/2021 | 07/20/2024 | 369,857 | | (5,437) | | | (5,437) | | 364,420 | 364,420 | | | |
| 100063455 | BALTIMORE | MD | | 07/01/2021 | 08/20/2024 | 195,786 | | 2,153 | | | 2,153 | | 197,939 | 197,939 | | | |
| 100063562 | PERRYVILLE | KY | | 07/01/2021 | 09/20/2024 | 118,311 | | (1,255) | | | (1,255) | | 117,056 | 117,056 | | | |
| 100063601 | ROCHESTER | MN | | 07/01/2021 | 07/20/2024 | 131,755 | | (373) | | | (373) | | 131,382 | 131,382 | | | |
| 100063634 | SIERRA VISTA | AZ | | 07/01/2021 | 07/20/2024 | 148,778 | | (424) | | | (424) | | 148,355 | 148,355 | | | |
| 100063695 | GRAND ISLAND | NY | | 07/01/2021 | 08/21/2024 | 139,892 | | (102) | | | (102) | | 139,790 | 142,905 | | 3,114 | 3,114 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064121 | FAIRHOPE | AL | | 07/01/2021 | 07/21/2024 | 298,188 | | (32) | | | (32) | | 298,157 | 310,196 | | 12,039 | 12,039 |
| 100064138 | LOGAN TOWNSHIP | NJ | | 07/01/2021 | 08/21/2024 | 126,536 | | (33) | | | (33) | | 126,503 | 135,987 | | 9,483 | 9,483 |
| 100064216 | PORT SAINT LUCIE | FL | | 07/01/2021 | 08/21/2024 | 241,479 | | (93) | | | (93) | | 241,386 | 251,352 | | 9,966 | 9,966 |
| 100064239 | WINTER GARDEN | FL | | 07/01/2021 | 08/20/2024 | 182,028 | | 7,255 | | | 7,255 | | 189,283 | 189,283 | | | |
| 100064241 | ORLANDO | FL | | 07/01/2021 | 09/20/2024 | 130,869 | | 4,662 | | | 4,662 | | 135,531 | 135,531 | | | |
| 100064529 | AURORA | CO | | 07/01/2021 | 07/21/2024 | 342,342 | | (966) | | | (966) | | 341,376 | 355,534 | | 14,158 | 14,158 |
| 100064538 | PLYMOUTH | MA | | 07/01/2021 | 07/21/2024 | 254,222 | | | | | | | 254,222 | 273,190 | | 18,968 | 18,968 |
| 100064581 | DECATUR | AL | | 07/01/2021 | 09/21/2024 | 76,322 | | 1 | | | 1 | | 76,323 | 76,435 | | 112 | 112 |
| 100064600 | ATWATER | CA | | 07/01/2021 | 07/21/2024 | 234,099 | | | | | | | 234,099 | 243,099 | | 9,000 | 9,000 |
| 100064601 | MINNEAPOLIS | MN | | 07/01/2021 | 07/21/2024 | 114,846 | | | | | | | 114,846 | 131,874 | | 17,028 | 17,028 |
| 100064700 | WICHITA | KS | | 07/14/2021 | 09/17/2024 | 49,103 | | (2,800) | | | (2,800) | | 46,303 | 46,303 | | | |
| 100064772 | ALPHARETTA | GA | | 07/14/2021 | 08/17/2024 | 179,459 | | (8,682) | | | (8,682) | | 170,777 | 170,777 | | | |
| 100064838 | PANAMA CITY BEACH | FL | | 07/14/2021 | 07/17/2024 | 222,178 | | (9,658) | | | (9,658) | | 212,520 | 212,520 | | | |
| 100065107 | BENTONVILLE | AR | | 07/14/2021 | 08/17/2024 | 197,052 | | (5,155) | | | (5,155) | | 191,897 | 191,897 | | | |
| 100065286 | LAFAYETTE | LA | | 07/28/2021 | 07/17/2024 | 129,337 | | (1,230) | | | (1,230) | | 128,106 | 128,106 | | | |
| 100065387 | LUBBOCK | TX | | 07/28/2021 | 09/17/2024 | 59,970 | | (2,798) | | | (2,798) | | 57,172 | 57,172 | | | |
| 100065464 | HEMET | CA | | 07/28/2021 | 08/17/2024 | 249,327 | | (9,403) | | | (9,403) | | 239,925 | 239,925 | | | |
| 100065617 | CINCINNATI | OH | | 07/28/2021 | 07/17/2024 | 231,397 | | (7,231) | | | (7,231) | | 224,165 | 224,165 | | | |
| 100066115 | BEMENT | IL | | 08/02/2021 | 09/21/2024 | 127,601 | | 2 | | | 2 | | 127,603 | 130,352 | | 2,748 | 2,748 |
| 100066463 | BROCKTON | MA | | 08/02/2021 | 08/20/2024 | 185,695 | | (1,475) | | | (1,475) | | 184,221 | 184,221 | | | |
| 100066575 | SCHENECTADY | NY | | 08/02/2021 | 07/21/2024 | 99,480 | | | | | | | 99,480 | 108,351 | | 8,871 | 8,871 |
| 100066588 | MARCO ISLAND | FL | | 08/02/2021 | 07/20/2024 | 317,516 | | (3,475) | | | (3,475) | | 314,041 | 314,041 | | | |
| 100066902 | SAINT PAUL | MN | | 08/02/2021 | 07/21/2024 | 160,855 | | (32) | | | (32) | | 160,823 | 161,175 | | 352 | 352 |
| 100067081 | GARDEN VALLEY | CA | | 08/02/2021 | 09/20/2024 | 168,843 | | 1,934 | | | 1,934 | | 170,777 | 170,777 | | | |
| 100067624 | SAINT PETERSBURG | FL | | 09/23/2021 | 09/17/2024 | 184,156 | | (6,078) | | | (6,078) | | 178,077 | 178,077 | | | |
| 100067632 | TWENTYNINE PALMS | CA | | 09/23/2021 | 09/17/2024 | 172,746 | | (6,125) | | | (6,125) | | 166,620 | 166,620 | | | |
| 100067654 | SAINT CLOUD | FL | | 09/23/2021 | 08/17/2024 | 137,223 | | (5,221) | | | (5,221) | | 132,002 | 132,002 | | | |
| 100067655 | DENVER | CO | | 09/23/2021 | 09/17/2024 | 266,905 | | (5,015) | | | (5,015) | | 261,890 | 261,890 | | | |
| 100071526 | ROANOKE | VA | | 10/14/2021 | 07/17/2024 | 134,158 | | (4,548) | | | (4,548) | | 129,611 | 129,611 | | | |
| 100071664 | CONYERS | GA | | 10/14/2021 | 09/17/2024 | 95,142 | | (4,807) | | | (4,807) | | 90,335 | 90,335 | | | |
| 100071803 | BRISTOL | CT | | 10/14/2021 | 08/17/2024 | 71,625 | | (2,533) | | | (2,533) | | 69,092 | 69,092 | | | |
| 100071997 | GULF SHORES | AL | | 10/29/2021 | 08/09/2024 | 551,828 | | (20,067) | | | (20,067) | | 531,761 | 531,761 | | | |
| 100075480 | MARIETTA | GA | | 12/01/2021 | 07/20/2024 | 173,777 | | (6,578) | | | (6,578) | | 167,199 | 167,199 | | | |
| 100075527 | KANNAPOLIS | NC | | 12/01/2021 | 07/20/2024 | 102,460 | | (1,464) | | | (1,464) | | 100,996 | 100,996 | | | |
| 100076094 | ROTONDA WEST | FL | | 01/07/2022 | 09/17/2024 | 238,791 | | (6,333) | | | (6,333) | | 232,457 | 232,457 | | | |
| 100076246 | DELTA | UT | | 01/07/2022 | 09/17/2024 | 228,853 | | (1,179) | | | (1,179) | | 227,674 | 227,674 | | | |
| 100076358 | MIAMI | FL | | 01/07/2022 | 07/17/2024 | 314,175 | | (1,257) | | | (1,257) | | 312,919 | 312,919 | | | |
| 100076476 | DAUFUSKIE ISLAND | SC | | 12/21/2021 | 09/09/2024 | 282,895 | | (13,569) | | | (13,569) | | 269,327 | 269,327 | | | |
| 100076598 | HOUSTON | TX | | 12/16/2021 | 09/09/2024 | 139,742 | | (12,043) | | | (12,043) | | 127,700 | 127,700 | | | |
| 100076712 | SALINAS | CA | | 12/30/2021 | 07/09/2024 | 522,652 | | (38,784) | | | (38,784) | | 483,867 | 483,867 | | | |
| 100076794 | LOS ANGELES | CA | | 12/27/2021 | 09/09/2024 | 1,688,677 | | (46,830) | | | (46,830) | | 1,641,848 | 1,641,848 | | | |
| 100076843 | RENO | NV | | 12/27/2021 | 08/09/2024 | 277,465 | | (13,792) | | | (13,792) | | 263,673 | 263,673 | | | |
| 100077424 | CHESTERFIELD | VA | | 01/03/2022 | 08/20/2024 | 490,520 | | (4,832) | | | (4,832) | | 485,688 | 485,688 | | | |
| 100077435 | WINNEMUCCA | NV | | 01/03/2022 | 09/21/2024 | 107,953 | | | | | | | 107,953 | 109,549 | | 1,596 | 1,596 |
| 100077506 | FLORISSANT | MO | | 01/03/2022 | 09/20/2024 | 72,871 | | (1,133) | | | (1,133) | | 71,738 | 71,738 | | | |
| 100077665 | MORRIS | IL | | 01/03/2022 | 09/21/2024 | 136,464 | | | | | | | 136,464 | 146,032 | | 9,568 | 9,568 |
| 100077971 | CLEARWATER | FL | | 02/18/2022 | 09/09/2024 | 1,135,815 | | (88,734) | | | (88,734) | | 1,047,081 | 1,047,081 | | | |
| 100078185 | TUCSON | AZ | | 02/10/2022 | 09/09/2024 | 534,042 | | (19,760) | | | (19,760) | | 514,282 | 514,282 | | | |
| 100078445 | CORONA DEL MAR | CA | | 01/21/2022 | 09/09/2024 | 575,084 | | (7,923) | | | (7,923) | | 567,160 | 567,160 | | | |
| 100078844 | BRUNSWICK | GA | | 02/24/2022 | 07/17/2024 | 102,460 | | (2,897) | | | (2,897) | | 99,563 | 99,563 | | | |
| 100079008 | LEBANON | PA | | 02/24/2022 | 07/17/2024 | 61,324 | | (35) | | | (35) | | 61,289 | 61,289 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079020 | BULLHEAD CITY | AZ | | 02/24/2022 | 09/17/2024 | 192,507 | | (4,381) | | | (4,381) | | 188,126 | 188,126 | | | |
| 100079077 | GREENVILLE | SC | | 02/24/2022 | 08/17/2024 | 138,592 | | (1,205) | | | (1,205) | | 137,387 | 137,387 | | | |
| 100079102 | SPRING | TX | | 02/24/2022 | 08/17/2024 | 190,931 | | (4,012) | | | (4,012) | | 186,918 | 186,918 | | | |
| 100079220 | BUFFALO | NY | | 02/24/2022 | 07/17/2024 | 96,206 | | (2,505) | | | (2,505) | | 93,701 | 93,701 | | | |
| 100079513 | DULUTH | GA | | 04/25/2022 | 09/22/2024 | 1,287,339 | | 9,641 | | | 9,641 | | 1,296,980 | 1,296,980 | | | |
| 100079517 | SAINT PETE BEACH | FL | | 04/25/2022 | 08/22/2024 | 1,109,606 | | 6,821 | | | 6,821 | | 1,116,427 | 1,116,427 | | | |
| 100079532 | DALLAS | GA | | 04/25/2022 | 08/22/2024 | 250,629 | | (15,557) | | | (15,557) | | 235,072 | 235,072 | | | |
| 100079552 | WEST PALM BEACH | FL | | 04/25/2022 | 07/22/2024 | 390,815 | | (19,906) | | | (19,906) | | 370,909 | 370,909 | | | |
| 100079572 | HARRISON | ID | | 04/25/2022 | 08/22/2024 | 265,840 | | (6,118) | | | (6,118) | | 259,722 | 259,722 | | | |
| 100079640 | MERCER ISLAND | WA | | 04/08/2022 | 08/22/2024 | 1,007,206 | | (41,294) | | | (41,294) | | 965,912 | 965,912 | | | |
| 100079654 | BONITA SPRINGS | FL | | 04/08/2022 | 08/22/2024 | 111,199 | | (9,586) | | | (9,586) | | 101,613 | 101,613 | | | |
| 100079679 | SAN DIEGO | CA | | 04/25/2022 | 09/22/2024 | 428,857 | | 2,541 | | | 2,541 | | 431,398 | 431,398 | | | |
| 100079805 | AUSTIN | TX | | 04/08/2022 | 07/22/2024 | 220,406 | | 4,681 | | | 4,681 | | 225,087 | 225,087 | | | |
| 100079819 | WINNETKA | CA | | 04/25/2022 | 08/22/2024 | 524,204 | | (16,936) | | | (16,936) | | 507,268 | 507,268 | | | |
| 100079850 | APPLE VALLEY | UT | | 04/25/2022 | 09/22/2024 | 285,363 | | (3,830) | | | (3,830) | | 281,533 | 281,533 | | | |
| 100079874 | SAN DIMAS | CA | | 04/08/2022 | 09/22/2024 | 540,111 | | 13,649 | | | 13,649 | | 553,760 | 553,760 | | | |
| 100079880 | DESTIN | FL | | 04/08/2022 | 08/22/2024 | 240,010 | | (12,340) | | | (12,340) | | 227,670 | 227,670 | | | |
| 100079885 | MALIBU | CA | | 04/08/2022 | 09/22/2024 | 5,044,350 | | (203,887) | | | (203,887) | | 4,840,463 | 4,840,463 | | | |
| 100079989 | SAN FRANCISCO | CA | | 04/25/2022 | 09/22/2024 | 982,927 | | 23,506 | | | 23,506 | | 1,006,433 | 1,006,433 | | | |
| 100080013 | DALY CITY | CA | | 04/25/2022 | 09/22/2024 | 957,336 | | (1,269) | | | (1,269) | | 956,067 | 956,067 | | | |
| 100080021 | WOODLAND | CA | | 04/08/2022 | 08/22/2024 | 345,456 | | (7,421) | | | (7,421) | | 338,035 | 338,035 | | | |
| 100080023 | TACOMA | WA | | 04/08/2022 | 08/22/2024 | 229,641 | | (2,059) | | | (2,059) | | 227,582 | 227,582 | | | |
| 100080250 | OCALA | FL | | 02/25/2022 | 09/09/2024 | 107,091 | | (5,656) | | | (5,656) | | 101,435 | 101,435 | | | |
| 100080782 | SAN JOSE | CA | | 03/15/2022 | 09/09/2024 | 3,152,976 | | (17,900) | | | (17,900) | | 3,135,076 | 3,135,076 | | | |
| 100080974 | EAGLE MTN | UT | | 03/18/2022 | 08/17/2024 | 173,764 | | 2,279 | | | 2,279 | | 176,043 | 176,043 | | | |
| 100080979 | YUKON | OK | | 03/18/2022 | 09/17/2024 | 163,356 | | 4,952 | | | 4,952 | | 168,308 | 168,308 | | | |
| 100081182 | CENTENNIAL | CO | | 03/18/2022 | 09/17/2024 | 227,158 | | 795 | | | 795 | | 227,953 | 227,953 | | | |
| 100081349 | FORT WORTH | TX | | 03/18/2022 | 09/17/2024 | 373,209 | | 13,224 | | | 13,224 | | 386,433 | 386,433 | | | |
| 100081416 | CLAYTON | NC | | 03/18/2022 | 08/17/2024 | 159,763 | | 3,383 | | | 3,383 | | 163,147 | 163,147 | | | |
| 100082166 | SAN DIEGO | CA | | 04/14/2022 | 08/09/2024 | 1,476,052 | | (23,680) | | | (23,680) | | 1,452,372 | 1,452,372 | | | |
| 100082632 | CHICAGO | IL | | 04/14/2022 | 09/09/2024 | 126,783 | | (448) | | | (448) | | 126,335 | 126,335 | | | |
| 100082830 | SUNSET | SC | | 05/17/2022 | 07/09/2024 | 3,382,815 | | 25,771 | | | 25,771 | | 3,408,586 | 3,408,586 | | | |
| 100083832 | FORT MYERS | FL | | 07/12/2022 | 09/22/2024 | 345,210 | | (11,140) | | | (11,140) | | 334,070 | 334,070 | | | |
| 100083943 | WASHINGTON | UT | | 07/12/2022 | 08/22/2024 | 100,980 | | (2,943) | | | (2,943) | | 98,037 | 98,037 | | | |
| 100083946 | CONIFER | CO | | 07/12/2022 | 07/22/2024 | 474,626 | | (14,423) | | | (14,423) | | 460,203 | 460,203 | | | |
| 100084466 | LAGUNA HILLS | CA | | 09/02/2022 | 09/09/2024 | 785,894 | | (23,638) | | | (23,638) | | 762,256 | 762,256 | | | |
| 100084639 | PASCO | WA | | 08/02/2022 | 07/22/2024 | 325,407 | | (13,321) | | | (13,321) | | 312,086 | 312,086 | | | |
| 100084687 | GREELEY | CO | | 08/02/2022 | 08/22/2024 | 194,307 | | (92) | | | (92) | | 194,215 | 194,215 | | | |
| 100084813 | WEST JORDAN | UT | | 08/02/2022 | 08/22/2024 | 318,960 | | (3,590) | | | (3,590) | | 315,370 | 315,370 | | | |
| 100084941 | CARROLLTON | TX | | 09/29/2022 | 09/09/2024 | 412,747 | | (30,424) | | | (30,424) | | 382,322 | 382,322 | | | |
| 100086559 | MIAMI | FL | | 09/30/2022 | 08/22/2024 | 411,260 | | 1,609 | | | 1,609 | | 412,869 | 412,869 | | | |
| 100086674 | MODESTO | CA | | 09/30/2022 | 08/22/2024 | 277,489 | | (9,542) | | | (9,542) | | 267,947 | 267,947 | | | |
| 100086780 | MALIBU | CA | | 10/04/2022 | 09/09/2024 | 1,396,378 | | (27,628) | | | (27,628) | | 1,368,750 | 1,368,750 | | | |
| 100086921 | ESCONDIDO | CA | | 10/24/2022 | 09/09/2024 | 676,814 | | (2,073) | | | (2,073) | | 674,742 | 674,742 | | | |
| 100087384 | SAN JOSE | CA | | 10/25/2022 | 07/09/2024 | 803,503 | | 46,821 | | | 46,821 | | 850,324 | 850,324 | | | |
| 100087799 | ESCONDIDO | CA | | 11/17/2022 | 09/09/2024 | 734,590 | | (17,313) | | | (17,313) | | 717,278 | 717,278 | | | |
| 100087930 | COMPTON | CA | | 10/25/2022 | 09/22/2024 | 286,977 | | (5,390) | | | (5,390) | | 281,588 | 281,588 | | | |
| 100087953 | SALT LAKE CITY | UT | | 10/25/2022 | 07/22/2024 | 187,448 | | (4,788) | | | (4,788) | | 182,660 | 182,660 | | | |
| 100087963 | WALNUT CREEK | CA | | 10/25/2022 | 08/22/2024 | 2,502,002 | | (26,002) | | | (26,002) | | 2,476,000 | 2,476,000 | | | |
| 100087980 | HUNTINGTON BEACH | CA | | 10/25/2022 | 08/22/2024 | 807,877 | | (9,044) | | | (9,044) | | 798,833 | 798,833 | | | |
| 100087985 | FORT SMITH | AR | | 10/25/2022 | 07/22/2024 | 175,891 | | (2,348) | | | (2,348) | | 173,543 | 173,543 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088009 | MCMINNVILLE | OR | | 10/25/2022 | 08/22/2024 | 738,483 | | 255 | | | 255 | | 738,738 | 738,738 | | | |
| 100088014 | OTHELLO | WA | | 10/25/2022 | 09/22/2024 | 257,753 | | (2,860) | | | (2,860) | | 254,893 | 254,893 | | | |
| 100088077 | HUNTINGTON BEACH | CA | | 10/25/2022 | 08/22/2024 | 330,771 | | 19,229 | | | 19,229 | | 350,000 | 350,000 | | | |
| 100088221 | NEWARK | NJ | | 10/17/2022 | 09/09/2024 | 500,251 | | (12,751) | | | (12,751) | | 487,500 | 487,500 | | | |
| 100088222 | STUART | FL | | 10/17/2022 | 09/09/2024 | 261,120 | | (4,911) | | | (4,911) | | 256,209 | 256,209 | | | |
| 100088294 | CORONA DEL MAR | CA | | 10/24/2022 | 08/09/2024 | 2,409,020 | | (14,862) | | | (14,862) | | 2,394,158 | 2,394,158 | | | |
| 100088329 | LA HABRA HEIGHTS | CA | | 01/06/2023 | 09/09/2024 | 968,241 | | 6,759 | | | 6,759 | | 975,000 | 975,000 | | | |
| 100088807 | HOMESTEAD | FL | | 11/15/2022 | 08/22/2024 | 254,970 | | (17,447) | | | (17,447) | | 237,523 | 237,523 | | | |
| 100088885 | DALLAS | GA | | 11/15/2022 | 09/22/2024 | 311,121 | | (7,000) | | | (7,000) | | 304,121 | 304,121 | | | |
| 100089052 | PLUMAS LAKE | CA | | 01/06/2023 | 08/09/2024 | 338,692 | | (6,177) | | | (6,177) | | 332,515 | 332,515 | | | |
| 100089060 | BELL CANYON | CA | | 01/06/2023 | 07/09/2024 | 1,235,688 | | 23,362 | | | 23,362 | | 1,259,050 | 1,259,050 | | | |
| 100089207 | SANTA CRUZ | CA | | 11/18/2022 | 08/09/2024 | 1,173,885 | | (17,550) | | | (17,550) | | 1,156,335 | 1,156,335 | | | |
| 100089260 | SACRAMENTO | CA | | 01/26/2023 | 09/09/2024 | 281,046 | | (7,144) | | | (7,144) | | 273,902 | 273,902 | | | |
| 100089380 | BEAVERCREEK | OH | | 11/17/2022 | 09/09/2024 | 209,436 | | (7,749) | | | (7,749) | | 201,688 | 201,688 | | | |
| 100089618 | ORLANDO | FL | | 01/30/2023 | 08/09/2024 | 270,207 | | (8,939) | | | (8,939) | | 261,268 | 261,268 | | | |
| 100089620 | PARK CITY | UT | | 01/30/2023 | 07/09/2024 | 424,658 | | (15,694) | | | (15,694) | | 408,964 | 408,964 | | | |
| 100089622 | TORRANCE | CA | | 01/30/2023 | 07/09/2024 | 856,817 | | (46,817) | | | (46,817) | | 810,000 | 810,000 | | | |
| 100089636 | GILBERT | AZ | | 01/30/2023 | 07/09/2024 | 1,047,273 | | (21,529) | | | (21,529) | | 1,025,744 | 1,025,744 | | | |
| 100089639 | KNOXVILLE | TN | | 01/30/2023 | 08/09/2024 | 590,161 | | (15,991) | | | (15,991) | | 574,171 | 574,171 | | | |
| 100089743 | NEWBERRY | FL | | 12/02/2022 | 09/09/2024 | 410,078 | | (9,077) | | | (9,077) | | 401,001 | 401,001 | | | |
| 100089943 | MISSION VIEJO | CA | | 01/26/2023 | 08/09/2024 | 1,735,194 | | (34,300) | | | (34,300) | | 1,700,894 | 1,700,894 | | | |
| 100089962 | MERIDEN | CT | | 01/26/2023 | 09/09/2024 | 175,344 | | (10,107) | | | (10,107) | | 165,237 | 165,237 | | | |
| 100089981 | PONTE VEDRA | FL | | 01/13/2023 | 08/22/2024 | 499,870 | | (6,138) | | | (6,138) | | 493,733 | 493,733 | | | |
| 100090015 | PHOENIX | AZ | | 01/13/2023 | 09/22/2024 | 252,819 | | (14,770) | | | (14,770) | | 238,048 | 238,048 | | | |
| 100090052 | SAN JOSE | CA | | 01/13/2023 | 07/22/2024 | 560,241 | | (15,452) | | | (15,452) | | 544,788 | 544,788 | | | |
| 100090064 | MOUNT PLEASANT | SC | | 01/13/2023 | 09/22/2024 | 352,142 | | (6,299) | | | (6,299) | | 345,843 | 345,843 | | | |
| 100090076 | STEPHENVILLE | TX | | 01/13/2023 | 09/22/2024 | 716,796 | | (9,879) | | | (9,879) | | 706,917 | 706,917 | | | |
| 100090122 | MIAMI GARDENS | FL | | 01/13/2023 | 08/22/2024 | 328,465 | | (12,349) | | | (12,349) | | 316,117 | 316,117 | | | |
| 100090131 | POTOMAC | MD | | 01/13/2023 | 07/22/2024 | 951,094 | | 18,079 | | | 18,079 | | 969,173 | 969,173 | | | |
| 100090145 | ROCKPORT | TX | | 01/13/2023 | 09/22/2024 | 431,717 | | (31,031) | | | (31,031) | | 400,686 | 400,686 | | | |
| 100090151 | DALLAS | TX | | 01/13/2023 | 07/22/2024 | 123,609 | | (12,473) | | | (12,473) | | 111,136 | 111,136 | | | |
| 100090251 | CAPE CORAL | FL | | 01/13/2023 | 09/22/2024 | 282,877 | | (11,293) | | | (11,293) | | 271,584 | 271,584 | | | |
| 100090274 | HOUSTON | TX | | 01/13/2023 | 07/22/2024 | 58,293 | | (5,887) | | | (5,887) | | 52,406 | 52,406 | | | |
| 100090307 | MONTCLAIR | CA | | 01/06/2023 | 08/09/2024 | 462,684 | | (10,201) | | | (10,201) | | 452,483 | 452,483 | | | |
| 100090317 | LEESVILLE | SC | | 01/06/2023 | 08/09/2024 | 275,476 | | (539) | | | (539) | | 274,937 | 274,937 | | | |
| 100090318 | YELM | WA | | 01/06/2023 | 08/09/2024 | 321,399 | | (9,899) | | | (9,899) | | 311,500 | 311,500 | | | |
| 100090656 | TORRINGTON | CT | | 12/29/2022 | 09/09/2024 | 184,014 | | (3,854) | | | (3,854) | | 180,160 | 180,160 | | | |
| 100090735 | MOUNT VERNON | WA | | 01/09/2023 | 09/09/2024 | 533,797 | | (7,315) | | | (7,315) | | 526,482 | 526,482 | | | |
| 100090846 | FORT WALTON BEACH | FL | | 01/06/2023 | 08/09/2024 | 710,131 | | (5,287) | | | (5,287) | | 704,844 | 704,844 | | | |
| 100091330 | SAVANNAH | GA | | 01/13/2023 | 07/09/2024 | 1,171,138 | | (23,820) | | | (23,820) | | 1,147,318 | 1,147,318 | | | |
| 100091458 | WEST HILLS | CA | | 01/20/2023 | 09/09/2024 | 531,438 | | (19,975) | | | (19,975) | | 511,463 | 511,463 | | | |
| 100091780 | PHOENIX | AZ | | 01/30/2023 | 08/09/2024 | 412,828 | | (12,663) | | | (12,663) | | 400,165 | 400,165 | | | |
| 100091793 | SAN CLEMENTE | CA | | 01/30/2023 | 07/09/2024 | 630,967 | | (12,200) | | | (12,200) | | 618,767 | 618,767 | | | |
| 100091812 | PLYMOUTH | MI | | 01/30/2023 | 09/09/2024 | 327,956 | | (12,325) | | | (12,325) | | 315,631 | 315,631 | | | |
| 100091822 | PALMDALE | CA | | 01/30/2023 | 09/09/2024 | 291,784 | | (10,094) | | | (10,094) | | 281,690 | 281,690 | | | |
| 100000339 | UNION CITY | CA | | 09/27/2016 | 09/05/2024 | 570,703 | | (9,911) | | | (9,911) | | 560,792 | 560,792 | | | |
| 100000389 | BROOKLYN | NY | | 09/27/2016 | 09/05/2024 | 334,403 | | 174,050 | | | 174,050 | | 508,453 | 508,453 | | | |
| 100010724 | TAMPA | FL | | 12/23/2016 | 09/05/2024 | 171,116 | | 3,055 | | | 3,055 | | 174,172 | 174,172 | | | |
| 100010918 | TROY | NH | | 12/23/2016 | 09/05/2024 | 160,711 | | 8,238 | | | 8,238 | | 168,949 | 168,949 | | | |
| 100011732 | STRATFORD | CA | | 03/08/2017 | 07/13/2024 | 79,183 | | 8,325 | | | 8,325 | | 87,509 | 87,509 | | | |
| 100011902 | FRANKLIN | OH | | 03/08/2017 | 07/13/2024 | 71,985 | | 7,433 | | | 7,433 | | 79,418 | 79,418 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100012142 | TONAWANDA | NY | | 03/08/2017 | 07/13/2024 | 64,202 | | | | | | | 64,202 | 70,245 | | 6,043 | 6,043 |
| 100012497 | CHARLOTTESVILLE | VA | | 04/28/2017 | 07/13/2024 | 102,877 | | 15,789 | | | 15,789 | | 118,666 | 118,666 | | | |
| 100013284 | STOCKTON | CA | | 05/25/2017 | 09/05/2024 | 151,419 | | 3,249 | | | 3,249 | | 154,668 | 154,668 | | | |
| 100013285 | WILLISTON | FL | | 05/25/2017 | 09/05/2024 | 126,756 | | 7,670 | | | 7,670 | | 134,426 | 134,426 | | | |
| 100013377 | HIALEAH | FL | | 05/25/2017 | 09/05/2024 | 191,971 | | 49,346 | | | 49,346 | | 241,317 | 241,317 | | | |
| 100013453 | ORLANDO | FL | | 05/25/2017 | 09/05/2024 | 179,731 | | 59,617 | | | 59,617 | | 239,347 | 239,347 | | | |
| 100014348 | GREENSBORO | NC | | 09/27/2017 | 09/13/2024 | 81,332 | | 95 | | | 95 | | 81,427 | 81,427 | | | |
| 100014403 | MOBILE | AL | | 09/27/2017 | 08/13/2024 | 167,301 | | 3,152 | | | 3,152 | | 170,454 | 170,454 | | | |
| 100014465 | ARLINGTON | VA | | 09/27/2017 | 08/13/2024 | 574,050 | | 19,310 | | | 19,310 | | 593,360 | 593,360 | | | |
| 100014952 | CHICAGO | IL | | 12/12/2017 | 08/21/2024 | 485,220 | | (5,914) | | | (5,914) | | 479,306 | 479,306 | | | |
| 100019668 | KATY | TX | | 07/26/2018 | 09/21/2024 | 137,573 | | (871) | | | (871) | | 136,702 | 136,702 | | | |
| 100019827 | BRYANS ROAD | MD | | 07/26/2018 | 07/21/2024 | 11,274 | | (48) | | | (48) | | 11,226 | 11,226 | | | |
| 100020250 | HUMBLE | TX | | 07/17/2018 | 08/21/2024 | 128,759 | | (3,014) | | | (3,014) | | 125,745 | 125,745 | | | |
| 100020289 | SAINT PAUL | MN | | 07/17/2018 | 08/21/2024 | 142,041 | | (4,002) | | | (4,002) | | 138,039 | 138,039 | | | |
| 100023398 | CYPRESS | TX | | 08/16/2018 | 09/21/2024 | 4,905 | | (44) | | | (44) | | 4,861 | 4,861 | | | |
| 100023867 | POWDER SPRINGS | GA | | 09/10/2018 | 08/21/2024 | 109,772 | | (3,345) | | | (3,345) | | 106,427 | 106,427 | | | |
| 100023944 | ALBUQUERQUE | NM | | 09/10/2018 | 08/21/2024 | 106,404 | | (3,055) | | | (3,055) | | 103,349 | 103,349 | | | |
| 100023958 | STATESBORO | GA | | 09/10/2018 | 09/21/2024 | 123,430 | | (4,017) | | | (4,017) | | 119,413 | 119,413 | | | |
| 100024029 | UPPER SADDLE RIVER | NJ | | 09/10/2018 | 08/21/2024 | 290,671 | | (5,365) | | | (5,365) | | 285,306 | 285,306 | | | |
| 100024079 | BATON ROUGE | LA | | 09/10/2018 | 07/21/2024 | 130,861 | | (3,660) | | | (3,660) | | 127,201 | 127,201 | | | |
| 100024084 | ELK GROVE | CA | | 09/10/2018 | 07/21/2024 | 3,183 | | (8) | | | (8) | | 3,175 | 3,175 | | | |
| 100024586 | CLOVIS | CA | | 09/20/2018 | 09/05/2024 | 56,014 | | 5,453 | | | 5,453 | | 61,467 | 61,467 | | | |
| 100025264 | SAN DIEGO | CA | | 09/20/2018 | 09/05/2024 | 330,516 | | 41,769 | | | 41,769 | | 372,286 | 372,286 | | | |
| 100025553 | SAN ANTONIO | TX | | 09/20/2018 | 09/05/2024 | 127,730 | | 11,596 | | | 11,596 | | 139,326 | 139,326 | | | |
| 100025663 | TAMPA | FL | | 09/20/2018 | 09/05/2024 | 152,585 | | 14,963 | | | 14,963 | | 167,548 | 167,548 | | | |
| 100025781 | LAS VEGAS | NV | | 09/20/2018 | 09/05/2024 | 104,019 | | 1,667 | | | 1,667 | | 105,686 | 105,686 | | | |
| 100025831 | LEVITTOWN | NY | | 09/20/2018 | 09/05/2024 | 252,205 | | 16,600 | | | 16,600 | | 268,804 | 268,804 | | | |
| 100026573 | RESEDA | CA | | 09/26/2018 | 09/05/2024 | 216,915 | | 11,575 | | | 11,575 | | 228,490 | 228,490 | | | |
| 100026640 | EVANSTON | IL | | 09/26/2018 | 09/05/2024 | 178,572 | | 20,246 | | | 20,246 | | 198,818 | 198,818 | | | |
| 100026672 | WHITTIER | CA | | 09/26/2018 | 09/05/2024 | 164,702 | | 13,361 | | | 13,361 | | 178,063 | 178,063 | | | |
| 100026831 | WASCO | CA | | 09/26/2018 | 09/05/2024 | 149,299 | | 17,720 | | | 17,720 | | 167,019 | 167,019 | | | |
| 100026842 | NAPLES | FL | | 09/26/2018 | 09/05/2024 | 131,258 | | 1,645 | | | 1,645 | | 132,903 | 132,903 | | | |
| 100026904 | NORTH BRUNSWICK | NJ | | 09/26/2018 | 09/05/2024 | 176,057 | | 11,958 | | | 11,958 | | 188,015 | 188,015 | | | |
| 100028117 | LAS VEGAS | NV | | 10/26/2018 | 09/05/2024 | 250,217 | | 27,648 | | | 27,648 | | 277,864 | 277,864 | | | |
| 100028162 | WYANDANCH | NY | | 10/26/2018 | 09/05/2024 | 93,496 | | 7,598 | | | 7,598 | | 101,094 | 101,094 | | | |
| 100028442 | AUBURNDALE | FL | | 10/26/2018 | 09/05/2024 | 70,578 | | 20,934 | | | 20,934 | | 91,511 | 91,511 | | | |
| 100028653 | MIRAMAR | FL | | 10/26/2018 | 09/05/2024 | 262,708 | | 37,112 | | | 37,112 | | 299,820 | 299,820 | | | |
| 100029240 | MYRTLE BEACH | SC | | 10/26/2018 | 09/05/2024 | 139,629 | | 8,214 | | | 8,214 | | 147,843 | 147,843 | | | |
| 100029518 | CUMMING | GA | | 10/26/2018 | 09/05/2024 | 118,652 | | 12,045 | | | 12,045 | | 130,697 | 130,697 | | | |
| 100029559 | MIDDLETOWN | NY | | 10/26/2018 | 09/05/2024 | 253,528 | | 28,250 | | | 28,250 | | 281,779 | 281,779 | | | |
| 100029568 | MIAMI | FL | | 10/26/2018 | 09/05/2024 | 67,138 | | 17,417 | | | 17,417 | | 84,555 | 84,555 | | | |
| 100029927 | CYPRESS | TX | | 12/20/2018 | 09/05/2024 | 73,216 | | (295) | | | (295) | | 72,921 | 72,921 | | | |
| 100030116 | ALBUQUERQUE | NM | | 12/20/2018 | 09/05/2024 | 208,603 | | 16,200 | | | 16,200 | | 224,803 | 224,803 | | | |
| 100030166 | PORTLAND | OR | | 12/20/2018 | 09/05/2024 | 133,146 | | (940) | | | (940) | | 132,206 | 132,206 | | | |
| 100030369 | INGLEWOOD | CA | | 12/20/2018 | 09/05/2024 | 149,450 | | 2,369 | | | 2,369 | | 151,819 | 151,819 | | | |
| 100030866 | SILVER SPRING | MD | | 04/09/2019 | 08/07/2024 | 136,234 | | 7,846 | | | 7,846 | | 144,080 | 144,080 | | | |
| 100031077 | CATONSVILLE | MD | | 03/29/2019 | 09/05/2024 | 39,384 | | 4,876 | | | 4,876 | | 44,260 | 44,260 | | | |
| 100031372 | SAN LEANDRO | CA | | 03/29/2019 | 09/05/2024 | 512,416 | | (5,286) | | | (5,286) | | 507,130 | 507,130 | | | |
| 100031376 | PORT CHARLOTTE | FL | | 03/29/2019 | 09/05/2024 | 117,509 | | 2,857 | | | 2,857 | | 120,366 | 120,366 | | | |
| 100031427 | RIO VISTA | CA | | 03/29/2019 | 09/05/2024 | 245,447 | | 27,666 | | | 27,666 | | 273,113 | 273,113 | | | |
| 100031437 | TRACY | CA | | 03/29/2019 | 09/05/2024 | 237,756 | | 2,523 | | | 2,523 | | 240,279 | 240,279 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100031463 | RIPON | CA | | 03/29/2019 | 09/05/2024 | 377,593 | | 9,251 | | | 9,251 | | 386,844 | 386,844 | | | |
| 100031510 | LATHROP | CA | | 03/29/2019 | 09/05/2024 | 139,243 | | 21,536 | | | 21,536 | | 160,779 | 160,779 | | | |
| 100035708 | WARWICK | RI | | 08/21/2019 | 08/21/2024 | 124,943 | | (4,635) | | | (4,635) | | 120,307 | 120,307 | | | |
| 100041209 | YUMA | AZ | | 03/02/2020 | 07/21/2024 | 186,662 | | (10,680) | | | (10,680) | | 175,982 | 175,982 | | | |
| 100043043 | FOUNTAIN HILLS | AZ | | 05/28/2020 | 09/05/2024 | 459,680 | | 7,471 | | | 7,471 | | 467,151 | 467,151 | | | |
| 100043200 | KANSAS CITY | MO | | 08/13/2020 | 09/05/2024 | 182,519 | | (11,185) | | | (11,185) | | 171,335 | 171,335 | | | |
| 100043248 | FLINT | MI | | 08/13/2020 | 09/05/2024 | 48,108 | | (60) | | | (60) | | 48,048 | 48,048 | | | |
| 100043303 | PLAINFIELD | IL | | 08/13/2020 | 09/05/2024 | 235,258 | | (19,430) | | | (19,430) | | 215,828 | 215,828 | | | |
| 100043356 | CANTON | GA | | 08/13/2020 | 09/05/2024 | 97,634 | | 1,657 | | | 1,657 | | 99,291 | 99,291 | | | |
| 100043428 | HOUSTON | TX | | 08/13/2020 | 09/05/2024 | 63,631 | | (3,242) | | | (3,242) | | 60,390 | 60,390 | | | |
| 100043488 | MIRAMAR | FL | | 08/13/2020 | 07/11/2024 | 213,576 | | (15,523) | | | (15,523) | | 198,054 | 198,054 | | | |
| 100043556 | MIAMI | FL | | 08/13/2020 | 09/11/2024 | 299,569 | | (7,580) | | | (7,580) | | 291,988 | 291,988 | | | |
| 100043805 | SOUTH DENNIS | MA | | 08/13/2020 | 09/05/2024 | 221,702 | | 23,261 | | | 23,261 | | 244,964 | 244,964 | | | |
| 100043817 | NEW BRUNSWICK | NJ | | 08/13/2020 | 09/05/2024 | 173,003 | | (772) | | | (772) | | 172,231 | 172,231 | | | |
| 100043910 | SWANNANOA | NC | | 08/19/2020 | 09/05/2024 | 84,392 | | (5,878) | | | (5,878) | | 78,514 | 78,514 | | | |
| 100043917 | FORT PIERCE | FL | | 08/19/2020 | 09/05/2024 | 88,863 | | (5,666) | | | (5,666) | | 83,197 | 83,197 | | | |
| 100043989 | ONTARIO | CA | | 08/19/2020 | 09/05/2024 | 285,070 | | (12,401) | | | (12,401) | | 272,668 | 272,668 | | | |
| 100044105 | JACKSONVILLE | FL | | 08/19/2020 | 09/05/2024 | 71,640 | | (484) | | | (484) | | 71,157 | 65,639 | | (5,518) | (5,518) |
| 100045907 | WACO | TX | | 11/25/2020 | 09/07/2024 | 47,686 | | (4,291) | | | (4,291) | | 43,395 | 43,395 | | | |
| 100017122 | SUNRISE | FL | | 04/26/2018 | 09/05/2024 | 83,428 | | 3,760 | | | 3,760 | | 87,188 | 87,188 | | | |
| 100046457 | SPRINGFIELD | MO | | 11/25/2020 | 07/07/2024 | 82,443 | | 6,403 | | | 6,403 | | 88,846 | 88,846 | | | |
| 100048745 | CAPITOL HEIGHTS | MD | | 11/20/2020 | 09/07/2024 | 75,919 | | 20,014 | | | 20,014 | | 95,933 | 95,933 | | | |
| 100049910 | AUSTIN | TX | | 11/20/2020 | 07/07/2024 | 125,969 | | (2,770) | | | (2,770) | | 123,199 | 123,199 | | | |
| 100103502 | (CHATSWORTH AREA) LOS ANGELES | CA | | 05/08/2023 | 09/09/2024 | 3,405,786 | | (45,786) | | | (45,786) | | 3,360,000 | 3,360,000 | | | |
| 100103664 | LAKE JACKSON | TX | | 05/08/2023 | 08/09/2024 | 203,401 | | 2,063 | | | 2,063 | | 205,464 | 205,464 | | | |
| 100103671 | SAINT PETERSBURG | FL | | 05/08/2023 | 08/09/2024 | 216,541 | | (1,607) | | | (1,607) | | 214,934 | 214,934 | | | |
| 100103674 | ALPHARETTA | GA | | 05/08/2023 | 09/09/2024 | 1,030,635 | | (1,733) | | | (1,733) | | 1,028,902 | 1,028,902 | | | |
| 100103690 | BIG BEAR LAKE | CA | | 05/08/2023 | 08/09/2024 | 352,811 | | (14,161) | | | (14,161) | | 338,650 | 338,650 | | | |
| 100103701 | LEANDER | TX | | 05/08/2023 | 09/09/2024 | 452,836 | | 2,554 | | | 2,554 | | 455,391 | 455,391 | | | |
| 100103761 | CONWAY | AR | | 05/10/2023 | 09/28/2024 | 271,190 | | (10) | | | (10) | | 271,180 | 271,414 | | 234 | 234 |
| 100103774 | OAKHURST | CA | | 05/10/2023 | 07/09/2024 | 371,738 | | (10,938) | | | (10,938) | | 360,800 | 360,800 | | | |
| 100103806 | KILLINGLY | CT | | 05/10/2023 | 09/09/2024 | 176,211 | | (5,075) | | | (5,075) | | 171,136 | 171,136 | | | |
| 100107814 | PUNTA GORDA | FL | | 05/19/2023 | 09/17/2024 | 46,608 | | (837) | | | (837) | | 45,771 | 45,771 | | | |
| 100107968 | SARASOTA | FL | | 05/22/2023 | 08/09/2024 | 1,812,731 | | (65,705) | | | (65,705) | | 1,747,026 | 1,747,026 | | | |
| 100108027 | IRVINE | CA | | 05/25/2023 | 08/17/2024 | 685,170 | | (10,032) | | | (10,032) | | 675,138 | 675,138 | | | |
| 100108051 | MONTVALE | NJ | | 05/25/2023 | 08/17/2024 | 125,639 | | 45 | | | 45 | | 125,684 | 125,684 | | | |
| 100108089 | HUNTINGTON BEACH | CA | | 05/24/2023 | 08/09/2024 | 702,513 | | (26,007) | | | (26,007) | | 676,506 | 676,506 | | | |
| 100108127 | TAYLOR | TX | | 05/24/2023 | 09/09/2024 | 128,467 | | (9,039) | | | (9,039) | | 119,428 | 119,428 | | | |
| 100108193 | LOS ANGELES | CA | | 05/24/2023 | 07/09/2024 | 365,023 | | (19,604) | | | (19,604) | | 345,420 | 345,420 | | | |
| 100108229 | WINDSOR | CO | | 05/24/2023 | 08/09/2024 | 479,650 | | (16,486) | | | (16,486) | | 463,165 | 463,165 | | | |
| 100108235 | BELTSVILLE | MD | | 05/24/2023 | 09/09/2024 | 351,357 | | (10,936) | | | (10,936) | | 340,421 | 340,421 | | | |
| 100108263 | KATY | TX | | 05/24/2023 | 08/09/2024 | 222,447 | | (4,009) | | | (4,009) | | 218,438 | 218,438 | | | |
| 100108302 | ROSEVILLE | CA | | 05/24/2023 | 08/09/2024 | 711,623 | | (13,636) | | | (13,636) | | 697,987 | 697,987 | | | |
| 100108384 | COLUMBUS | OH | | 05/25/2023 | 07/09/2024 | 129,419 | | (3,841) | | | (3,841) | | 125,578 | 125,578 | | | |
| 100108466 | BRIGANTINE | NJ | | 05/25/2023 | 09/28/2024 | 1,403,686 | | | | | | | 1,403,686 | 1,403,737 | | 51 | 51 |
| 100108471 | FORT LAUDERDALE | FL | | 05/25/2023 | 09/09/2024 | 1,517,996 | | (35,164) | | | (35,164) | | 1,482,831 | 1,482,831 | | | |
| 100108474 | RIDGEFIELD PARK | NJ | | 05/25/2023 | 08/09/2024 | 704,931 | | (9,118) | | | (9,118) | | 695,813 | 695,813 | | | |
| 100108475 | LINDEN | NJ | | 05/25/2023 | 09/09/2024 | 413,886 | | (17,228) | | | (17,228) | | 396,658 | 396,658 | | | |
| 100108888 | LAKESIDE | CA | | 05/31/2023 | 09/09/2024 | 576,093 | | (6,579) | | | (6,579) | | 569,515 | 569,515 | | | |
| 100108890 | PORT SAINT LUCIE | FL | | 05/31/2023 | 09/09/2024 | 291,885 | | (14,304) | | | (14,304) | | 277,581 | 277,581 | | | |
| 100108916 | YORBA LINDA | CA | | 05/31/2023 | 08/09/2024 | 1,966,246 | | (60,760) | | | (60,760) | | 1,905,485 | 1,905,485 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108979 | DAVENPORT | FL | | 05/31/2023 | 07/09/2024 | 241,947 | | (15,545) | | | (15,545) | | 226,402 | 226,402 | | | |
| 100102478 | MOORPARK | CA | | 06/07/2023 | 08/09/2024 | 723,714 | | (2,969) | | | (2,969) | | 720,745 | 720,745 | | | |
| 100102555 | DOVER | DE | | 06/07/2023 | 08/09/2024 | 224,114 | | 1,136 | | | 1,136 | | 225,250 | 225,250 | | | |
| 100102562 | HOUSTON | TX | | 06/07/2023 | 09/09/2024 | 297,291 | | (1,322) | | | (1,322) | | 295,969 | 295,969 | | | |
| 100102579 | AKRON | OH | | 06/07/2023 | 09/09/2024 | 81,279 | | (5,572) | | | (5,572) | | 75,706 | 75,706 | | | |
| 100109103 | BAKERSFIELD | CA | | 06/05/2023 | 07/09/2024 | 180,762 | | (1,763) | | | (1,763) | | 178,999 | 178,999 | | | |
| 100109110 | NAPLES | FL | | 06/05/2023 | 08/09/2024 | 1,596,232 | | (36,232) | | | (36,232) | | 1,560,000 | 1,560,000 | | | |
| 100109129 | UPPER DARBY | PA | | 06/05/2023 | 09/28/2024 | 132,649 | | (32) | | | (32) | | 132,617 | 132,846 | | 229 | 229 |
| 100109133 | N LAS VEGAS | NV | | 06/05/2023 | 08/09/2024 | 345,920 | | (10,851) | | | (10,851) | | 335,069 | 335,069 | | | |
| 100109146 | NORTHRIDGE | CA | | 06/09/2023 | 09/09/2024 | 754,881 | | (13,608) | | | (13,608) | | 741,272 | 741,272 | | | |
| 100109329 | CAPE CORAL | FL | | 06/12/2023 | 09/17/2024 | 376,820 | | (6,760) | | | (6,760) | | 370,059 | 370,059 | | | |
| 100109609 | GRANADA HILLS | CA | | 06/14/2023 | 08/09/2024 | 873,493 | | (32,105) | | | (32,105) | | 841,388 | 841,388 | | | |
| 100109612 | GREELEY | CO | | 06/14/2023 | 08/09/2024 | 1,234,172 | | (26,754) | | | (26,754) | | 1,207,418 | 1,207,418 | | | |
| 100109626 | MAMMOTH LAKES | CA | | 06/14/2023 | 09/09/2024 | 1,456,476 | | (44,620) | | | (44,620) | | 1,411,857 | 1,411,857 | | | |
| 100109663 | HONOLULU | HI | | 06/14/2023 | 09/09/2024 | 131,330 | | (11,110) | | | (11,110) | | 120,221 | 120,221 | | | |
| 100109707 | EMERALD HILLS | CA | | 06/16/2023 | 08/09/2024 | 1,787,639 | | (58,098) | | | (58,098) | | 1,729,541 | 1,729,541 | | | |
| 100103368 | TRABUCO CANYON | CA | | 06/16/2023 | 07/09/2024 | 1,499,205 | | (12,050) | | | (12,050) | | 1,487,155 | 1,487,155 | | | |
| 100103381 | EUGENE | OR | | 06/16/2023 | 09/09/2024 | 387,080 | | (19,968) | | | (19,968) | | 367,112 | 367,112 | | | |
| 100103385 | WEST BOUNTIFUL | UT | | 06/16/2023 | 07/09/2024 | 1,390,951 | | (14,040) | | | (14,040) | | 1,376,911 | 1,376,911 | | | |
| 100103401 | SACRAMENTO | CA | | 06/16/2023 | 08/09/2024 | 402,947 | | (24,011) | | | (24,011) | | 378,936 | 378,936 | | | |
| 100103412 | VERO BEACH | FL | | 06/16/2023 | 08/09/2024 | 175,862 | | (14,015) | | | (14,015) | | 161,847 | 161,847 | | | |
| 100109754 | SANTA MONICA | CA | | 06/16/2023 | 08/09/2024 | 1,938,609 | | (41,828) | | | (41,828) | | 1,896,781 | 1,896,781 | | | |
| 100109763 | HERMOSA BEACH | CA | | 06/16/2023 | 08/09/2024 | 4,306,000 | | | | | | | 4,306,000 | 4,306,000 | | | |
| 100102641 | HACIENDA HEIGHTS | CA | | 06/22/2023 | 09/10/2024 | 631,718 | | (8,375) | | | (8,375) | | 623,342 | 623,342 | | | |
| 100102723 | STANTON | CA | | 06/22/2023 | 08/10/2024 | 418,494 | | (12,964) | | | (12,964) | | 405,530 | 405,530 | | | |
| 100102734 | JURUPA VALLEY | CA | | 06/22/2023 | 09/10/2024 | 611,526 | | (15,536) | | | (15,536) | | 595,990 | 595,990 | | | |
| 100102739 | MARATHON | FL | | 06/22/2023 | 09/10/2024 | 824,035 | | (10,768) | | | (10,768) | | 813,268 | 813,268 | | | |
| 100102749 | LOS ANGELES | CA | | 06/22/2023 | 08/10/2024 | 283,167 | | (15,536) | | | (15,536) | | 267,630 | 267,630 | | | |
| 100102994 | LONG BEACH TOWNSHIP | NJ | | 06/22/2023 | 09/10/2024 | 406,016 | | (9,560) | | | (9,560) | | 396,456 | 396,456 | | | |
| 100103027 | CRANFORD | NJ | | 06/22/2023 | 09/10/2024 | 418,621 | | (7,015) | | | (7,015) | | 411,606 | 411,606 | | | |
| 100109921 | NEW LENOX | IL | | 06/22/2023 | 08/09/2024 | 141,196 | | (3,847) | | | (3,847) | | 137,350 | 137,350 | | | |
| 100110078 | ORLANDO | FL | | 06/23/2023 | 07/09/2024 | 196,566 | | (4,952) | | | (4,952) | | 191,614 | 191,614 | | | |
| 100110089 | LAWNDALE | CA | | 06/23/2023 | 09/28/2024 | 717,365 | | (18) | | | (18) | | 717,348 | 717,423 | | 76 | 76 |
| 100110090 | KENNER | LA | | 06/23/2023 | 09/28/2024 | 279,879 | | (67) | | | (67) | | 279,812 | 280,289 | | 477 | 477 |
| 100110097 | PATERSON | NJ | | 06/23/2023 | 09/28/2024 | 382,221 | | (37) | | | (37) | | 382,183 | 382,367 | | 184 | 184 |
| 100110101 | HOLMES BEACH | FL | | 06/23/2023 | 08/09/2024 | 1,387,080 | | (21,721) | | | (21,721) | | 1,365,359 | 1,365,359 | | | |
| 100114719 | SAN DIEGO | CA | | 06/29/2023 | 07/09/2024 | 484,228 | | (4,228) | | | (4,228) | | 480,000 | 480,000 | | | |
| 100110301 | PETERSBURG | TN | | 06/30/2023 | 08/17/2024 | 266,982 | | | | | | | 266,982 | 266,982 | | | |
| 100110359 | EL CENTRO | CA | | 06/30/2023 | 08/17/2024 | 236,060 | | 1,919 | | | 1,919 | | 237,978 | 237,978 | | | |
| 100110449 | SOMERVILLE | NJ | | 06/30/2023 | 09/17/2024 | 409,230 | | 6,186 | | | 6,186 | | 415,416 | 415,416 | | | |
| 100110580 | PHILADELPHIA | PA | | 06/30/2023 | 07/17/2024 | 243,865 | | (2,065) | | | (2,065) | | 241,800 | 241,800 | | | |
| 100110587 | WOONSOCKET | RI | | 06/30/2023 | 09/17/2024 | 335,964 | | (4,957) | | | (4,957) | | 331,007 | 331,007 | | | |
| 100110590 | MOUNT JULIET | TN | | 06/30/2023 | 08/17/2024 | 336,630 | | 7,477 | | | 7,477 | | 344,107 | 344,107 | | | |
| 100110600 | CHARLESTON | SC | | 06/30/2023 | 09/17/2024 | 297,568 | | (2,948) | | | (2,948) | | 294,621 | 294,621 | | | |
| 100110622 | SUN CITY WEST | AZ | | 06/30/2023 | 09/17/2024 | 345,698 | | (7,303) | | | (7,303) | | 338,395 | 338,395 | | | |
| 100110639 | VIENNA | VA | | 06/30/2023 | 08/17/2024 | 387,597 | | 7,620 | | | 7,620 | | 395,217 | 395,217 | | | |
| 100110841 | PORT ARTHUR | TX | | 06/29/2023 | 09/05/2024 | 31,195 | | 12,300 | | | 12,300 | | 43,495 | 43,495 | | | |
| 100110901 | LADY LAKE | FL | | 06/29/2023 | 09/05/2024 | 973 | | 2 | | | 2 | | 975 | 975 | | | |
| 100110925 | HAWLEY | PA | | 06/29/2023 | 09/05/2024 | 156,283 | | (1,114) | | | (1,114) | | 155,169 | 155,169 | | | |
| 100110928 | COLUMBIA | MO | | 06/29/2023 | 09/05/2024 | 119,020 | | 14,498 | | | 14,498 | | 133,519 | 133,519 | | | |
| 100111048 | OVERLAND PARK | KS | | 06/29/2023 | 08/05/2024 | 73,632 | | (14) | | | (14) | | 73,618 | 73,189 | | (429) | (429) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111102 | LIMA | OH | | 06/29/2023 | 09/05/2024 | 41,687 | | 1,441 | | | 1,441 | | 43,129 | 43,129 | | | |
| 100111121 | PINE HILL | NJ | | 06/29/2023 | 09/05/2024 | 112,380 | | 22,154 | | | 22,154 | | 134,534 | 134,534 | | | |
| 100111148 | MEMPHIS | TN | | 06/29/2023 | 09/05/2024 | 10,101 | | (311) | | | (311) | | 9,790 | 9,790 | | | |
| 100111198 | WARREN | MI | | 06/29/2023 | 09/05/2024 | 78,780 | | 17,092 | | | 17,092 | | 95,872 | 95,872 | | | |
| 100111223 | READING | MI | | 06/29/2023 | 09/05/2024 | 40,994 | | 3,148 | | | 3,148 | | 44,142 | 44,142 | | | |
| 100111263 | CHULA VISTA | CA | | 06/29/2023 | 09/05/2024 | 260,037 | | 13,706 | | | 13,706 | | 273,743 | 273,743 | | | |
| 100111334 | MAPLE GROVE | MN | | 06/29/2023 | 08/05/2024 | 103,929 | | (36) | | | (36) | | 103,893 | 103,472 | | (421) | (421) |
| 100111389 | BAYBORO | NC | | 06/29/2023 | 09/05/2024 | 7,454 | | (46) | | | (46) | | 7,408 | 7,408 | | | |
| 100111525 | ROCKWELL | NC | | 06/29/2023 | 09/05/2024 | 34,343 | | (149) | | | (149) | | 34,194 | 34,194 | | | |
| 100111537 | BROOKVILLE | OH | | 06/29/2023 | 09/05/2024 | 8,939 | | 500 | | | 500 | | 9,439 | 9,439 | | | |
| 100111599 | AKRON | OH | | 06/29/2023 | 09/05/2024 | 49,653 | | 3,377 | | | 3,377 | | 53,030 | 53,030 | | | |
| 100111774 | GYPSUM | CO | | 06/29/2023 | 09/05/2024 | 127,753 | | 24,527 | | | 24,527 | | 152,281 | 152,281 | | | |
| 100111963 | GREER | SC | | 06/29/2023 | 09/05/2024 | 117,560 | | 34,524 | | | 34,524 | | 152,084 | 152,084 | | | |
| 100111989 | BURRILLVILLE | RI | | 06/29/2023 | 09/05/2024 | 67,716 | | 6,608 | | | 6,608 | | 74,324 | 74,324 | | | |
| 100112102 | BRIDGEPORT | CT | | 06/29/2023 | 08/05/2024 | 106,629 | | (68) | | | (68) | | 106,562 | 105,430 | | (1,132) | (1,132) |
| 100112277 | FRESNO | CA | | 06/29/2023 | 09/05/2024 | 1,395 | | | | | | | 1,395 | 1,395 | | | |
| 100112328 | LINWOOD | NJ | | 06/29/2023 | 09/05/2024 | 125,322 | | 84,985 | | | 84,985 | | 210,307 | 210,307 | | | |
| 100112375 | LAWSON | MO | | 06/29/2023 | 09/05/2024 | 8,308 | | 315 | | | 315 | | 8,623 | 8,623 | | | |
| 100112381 | STEVENS POINT | WI | | 06/29/2023 | 09/05/2024 | 33,204 | | (247) | | | (247) | | 32,958 | 32,958 | | | |
| 100112405 | BUFORD | GA | | 06/29/2023 | 09/05/2024 | 153,639 | | 12,214 | | | 12,214 | | 165,852 | 165,852 | | | |
| 100112593 | BALTIMORE | MD | | 06/29/2023 | 09/05/2024 | 72,667 | | 8,499 | | | 8,499 | | 81,166 | 81,166 | | | |
| 100112670 | CHAMBERSBURG | PA | | 06/29/2023 | 07/31/2024 | 98,975 | | 90 | | | 90 | | 99,065 | 98,458 | | (607) | (607) |
| 100112738 | HYDE PARK | MA | | 06/29/2023 | 08/05/2024 | 23,398 | | (9) | | | (9) | | 23,390 | 23,161 | | (229) | (229) |
| 100112740 | CAMBRIDGE | MA | | 06/29/2023 | 08/05/2024 | 23,532 | | (9) | | | (9) | | 23,523 | 23,286 | | (236) | (236) |
| 100112751 | MACOMB | MI | | 06/29/2023 | 09/05/2024 | 27,544 | | 1,340 | | | 1,340 | | 28,885 | 28,885 | | | |
| 100112967 | INDIANAPOLIS | IN | | 06/29/2023 | 09/05/2024 | 2,337 | | 6 | | | 6 | | 2,343 | 2,343 | | | |
| 100113089 | VALDOSTA | GA | | 06/29/2023 | 07/31/2024 | 22,343 | | 2 | | | 2 | | 22,345 | 22,300 | | (45) | (45) |
| 100113095 | ANAHEIM | CA | | 06/29/2023 | 07/09/2024 | 251,355 | | (79) | | | (79) | | 251,276 | 249,229 | | (2,048) | (2,048) |
| 100113155 | MIAMI | FL | | 06/29/2023 | 09/05/2024 | 2,204 | | (1) | | | (1) | | 2,203 | 2,203 | | | |
| 100113243 | MARIETTA | GA | | 06/29/2023 | 09/05/2024 | 213,569 | | 38,853 | | | 38,853 | | 252,423 | 252,423 | | | |
| 100113252 | SARASOTA | FL | | 06/29/2023 | 09/05/2024 | 83,000 | | (1,364) | | | (1,364) | | 81,636 | 81,636 | | | |
| 100113339 | DEKALB | IL | | 06/29/2023 | 09/05/2024 | 132,314 | | 11,740 | | | 11,740 | | 144,054 | 144,054 | | | |
| 100113741 | PISCATAWAY | NJ | | 06/29/2023 | 08/05/2024 | 59,483 | | (54) | | | (54) | | 59,429 | 58,677 | | (752) | (752) |
| 100113785 | ORLANDO | FL | | 06/29/2023 | 09/05/2024 | 55,327 | | 31,977 | | | 31,977 | | 87,304 | 87,304 | | | |
| 100113858 | KEY WEST | FL | | 06/29/2023 | 09/05/2024 | 209,487 | | 31,628 | | | 31,628 | | 241,115 | 241,115 | | | |
| 100113878 | MIAMI | FL | | 06/29/2023 | 09/05/2024 | 195,686 | | 6,172 | | | 6,172 | | 201,859 | 201,859 | | | |
| 100113910 | ALEXANDRIA | VA | | 06/29/2023 | 09/05/2024 | 20,758 | | | | | | | 20,758 | 20,758 | | | |
| 100113920 | MADISON | TN | | 06/29/2023 | 09/05/2024 | 32,802 | | 1,006 | | | 1,006 | | 33,808 | 33,808 | | | |
| 100113921 | HOUSTON | TX | | 06/29/2023 | 07/09/2024 | 23,089 | | (16) | | | (16) | | 23,073 | 23,226 | | 153 | 153 |
| 100113953 | BONNE TERRE | MO | | 06/29/2023 | 09/05/2024 | 13,095 | | 3,831 | | | 3,831 | | 16,926 | 16,926 | | | |
| 100113956 | LONGWOOD | FL | | 06/29/2023 | 09/05/2024 | 130,135 | | 281 | | | 281 | | 130,416 | 130,416 | | | |
| 100113978 | PORTLAND | OR | | 06/29/2023 | 09/05/2024 | 33,765 | | 532 | | | 532 | | 34,297 | 34,297 | | | |
| 100113986 | BOISE | ID | | 06/29/2023 | 09/05/2024 | 1,509 | | 2 | | | 2 | | 1,511 | 1,511 | | | |
| 100114049 | CHICAGO | IL | | 06/29/2023 | 09/05/2024 | 168,131 | | 94,696 | | | 94,696 | | 262,826 | 262,826 | | | |
| 100114099 | CURTISS | WI | | 06/29/2023 | 09/05/2024 | 31,415 | | 913 | | | 913 | | 32,329 | 32,329 | | | |
| 100114179 | JACKSONVILLE | FL | | 06/29/2023 | 09/05/2024 | 856 | | | | | | | 856 | 856 | | | |
| 100114201 | FRANKLIN | TN | | 06/29/2023 | 09/05/2024 | 38,965 | | (319) | | | (319) | | 38,646 | 38,646 | | | |
| 100114235 | SMYRNA | GA | | 06/29/2023 | 09/05/2024 | 59,212 | | 2,086 | | | 2,086 | | 61,298 | 61,298 | | | |
| 100114453 | PENSACOLA | FL | | 06/29/2023 | 09/05/2024 | 183,543 | | 2,944 | | | 2,944 | | 186,487 | 186,487 | | | |
| 100114737 | SCOTTSDALE | AZ | | 07/07/2023 | 09/28/2024 | 541,065 | | (12) | | | (12) | | 541,054 | 541,125 | | 71 | 71 |
| 100114744 | HUNTINGTON | NY | | 07/07/2023 | 08/09/2024 | 1,051,519 | | (27,769) | | | (27,769) | | 1,023,750 | 1,023,750 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114747 | PISMO BEACH | CA | | 07/07/2023 | 09/28/2024 | 884,927 | | (69) | | | (69) | | 884,858 | 885,252 | | 394 | 394 |
| 100114766 | LA BELLE | FL | | 07/07/2023 | 09/28/2024 | 174,082 | | (17) | | | (17) | | 174,065 | 174,148 | | 83 | 83 |
| 100114962 | REDWOOD CITY | CA | | 07/14/2023 | 09/09/2024 | 1,448,955 | | (29,606) | | | (29,606) | | 1,419,349 | 1,419,349 | | | |
| 100115030 | SPRING | TX | | 07/14/2023 | 09/16/2024 | 246,490 | | (182) | | | (182) | | 246,308 | 246,308 | | | |
| 100115196 | WEBSTER | MA | | 07/17/2023 | 09/09/2024 | 304,808 | | (10,623) | | | (10,623) | | 294,185 | 294,185 | | | |
| 100115245 | TRENTON | NJ | | 07/17/2023 | 08/09/2024 | 128,337 | | (3,236) | | | (3,236) | | 125,101 | 125,101 | | | |
| 100115316 | WEBSTER | WI | | 07/17/2023 | 07/09/2024 | 333,277 | | (2,743) | | | (2,743) | | 330,533 | 330,533 | | | |
| 100115321 | LOS ANGELES | CA | | 07/17/2023 | 09/09/2024 | 1,756,885 | | (50,950) | | | (50,950) | | 1,705,935 | 1,705,935 | | | |
| 100115345 | VENICE | FL | | 07/17/2023 | 08/09/2024 | 847,747 | | (12,380) | | | (12,380) | | 835,367 | 835,367 | | | |
| 100115387 | SALINAS | CA | | 07/17/2023 | 08/09/2024 | 342,103 | | 2,639 | | | 2,639 | | 344,742 | 344,742 | | | |
| 100115428 | HAWTHORNE | CA | | 07/17/2023 | 09/09/2024 | 823,019 | | (39,794) | | | (39,794) | | 783,225 | 783,225 | | | |
| 100115743 | GAINESVILLE | GA | | 07/20/2023 | 08/17/2024 | 262,822 | | (6,708) | | | (6,708) | | 256,114 | 256,114 | | | |
| 100115744 | GAINESVILLE | GA | | 07/20/2023 | 08/17/2024 | 271,760 | | (6,913) | | | (6,913) | | 264,847 | 264,847 | | | |
| 100115762 | HERNDON | VA | | 07/20/2023 | 08/17/2024 | 343,308 | | (8,651) | | | (8,651) | | 334,657 | 334,657 | | | |
| 100115783 | NEW ALBANY | OH | | 07/20/2023 | 07/17/2024 | 276,668 | | (1,679) | | | (1,679) | | 274,989 | 274,989 | | | |
| 100115857 | MIAMI | FL | | 07/20/2023 | 08/17/2024 | 341,558 | | (4,849) | | | (4,849) | | 336,710 | 336,710 | | | |
| 100115885 | GREENVILLE | SC | | 07/20/2023 | 09/17/2024 | 247,364 | | (5,668) | | | (5,668) | | 241,697 | 241,697 | | | |
| 100115982 | LAKE LOTAWANA | MO | | 07/20/2023 | 09/17/2024 | 258,105 | | (1,762) | | | (1,762) | | 256,343 | 256,343 | | | |
| 100118197 | PITTSBURG | CA | | 07/21/2023 | 08/09/2024 | 18,051 | | (353) | | | (353) | | 17,698 | 17,698 | | | |
| 100115552 | KEY LARGO | FL | | 07/19/2023 | 09/28/2024 | 413,688 | | (22) | | | (22) | | 413,666 | 413,762 | | 97 | 97 |
| 100115568 | HOUSTON | TX | | 07/19/2023 | 09/28/2024 | 167,120 | | (13) | | | (13) | | 167,107 | 167,169 | | 62 | 62 |
| 100115579 | BALTIMORE | MD | | 07/19/2023 | 09/28/2024 | 179,741 | | | | | | | 179,741 | 179,755 | | 14 | 14 |
| 100115636 | POMONA | CA | | 07/19/2023 | 07/09/2024 | 474,382 | | (5,840) | | | (5,840) | | 468,543 | 468,543 | | | |
| 100116062 | MIRAMAR | FL | | 07/20/2023 | 07/31/2024 | 640,543 | | 6 | | | 6 | | 640,549 | 640,577 | | 27 | 27 |
| 100116075 | BOULDER | CO | | 07/20/2023 | 09/05/2024 | 258,985 | | 17,265 | | | 17,265 | | 276,250 | 276,250 | | | |
| 100116077 | AMERICAN CANYON | CA | | 07/20/2023 | 09/05/2024 | 635,912 | | 7,105 | | | 7,105 | | 643,017 | 643,017 | | | |
| 100116285 | SUNNY ISLES BEACH | FL | | 07/20/2023 | 09/05/2024 | 115,183 | | (5,911) | | | (5,911) | | 109,272 | 109,272 | | | |
| 100116321 | STATEN ISLAND | NY | | 07/20/2023 | 09/05/2024 | 374,277 | | 100,827 | | | 100,827 | | 475,103 | 475,103 | | | |
| 100116456 | METHUEN | MA | | 07/20/2023 | 09/05/2024 | 291,010 | | (4,353) | | | (4,353) | | 286,657 | 286,657 | | | |
| 100116511 | FORT WASHINGTON | MD | | 07/20/2023 | 09/05/2024 | 144,694 | | 7,511 | | | 7,511 | | 152,205 | 152,205 | | | |
| 100116574 | LOS ANGELES | CA | | 07/20/2023 | 07/31/2024 | 443,225 | | (138) | | | (138) | | 443,087 | 443,412 | | 325 | 325 |
| 100116597 | COLORADO SPRINGS | CO | | 07/20/2023 | 07/31/2024 | 163,880 | | (58) | | | (58) | | 163,822 | 164,000 | | 179 | 179 |
| 100116668 | MIAMI | FL | | 07/20/2023 | 07/31/2024 | 201,361 | | 15 | | | 15 | | 201,376 | 201,041 | | (335) | (335) |
| 100116778 | KISSIMMEE | FL | | 07/20/2023 | 07/06/2024 | 414,550 | | 62,292 | | | 62,292 | | 476,843 | 476,843 | | | |
| 100116910 | NEWARK | NJ | | 07/20/2023 | 09/05/2024 | 279,777 | | 81,170 | | | 81,170 | | 360,947 | 360,947 | | | |
| 100116942 | HOMEWOOD | CA | | 07/20/2023 | 09/06/2024 | 2,308,345 | | 191,655 | | | 191,655 | | 2,500,000 | 2,500,000 | | | |
| 100116986 | COLLEGE PARK | GA | | 07/20/2023 | 09/05/2024 | 108,381 | | 19,057 | | | 19,057 | | 127,437 | 127,437 | | | |
| 100116994 | RICHMOND | TX | | 07/20/2023 | 09/05/2024 | 152,273 | | 19,410 | | | 19,410 | | 171,683 | 171,683 | | | |
| 100117000 | SICKLERVILLE | NJ | | 07/20/2023 | 09/05/2024 | 179,329 | | 31,732 | | | 31,732 | | 211,061 | 211,061 | | | |
| 100117051 | MANSFIELD | TX | | 07/20/2023 | 09/05/2024 | 185,286 | | 22,929 | | | 22,929 | | 208,214 | 208,214 | | | |
| 100117074 | LAKE WORTH | FL | | 07/20/2023 | 09/05/2024 | 308,649 | | 25,225 | | | 25,225 | | 333,874 | 333,874 | | | |
| 100117174 | FRESNO | CA | | 07/20/2023 | 08/06/2024 | 315,087 | | 49,414 | | | 49,414 | | 364,501 | 364,501 | | | |
| 100117182 | BURLESON | TX | | 07/20/2023 | 09/05/2024 | 341,035 | | 50,392 | | | 50,392 | | 391,427 | 391,427 | | | |
| 100117191 | LUBBOCK | TX | | 07/20/2023 | 09/05/2024 | 8,323 | | (138) | | | (138) | | 8,185 | 8,185 | | | |
| 100117225 | IRVINE | CA | | 07/20/2023 | 09/06/2024 | 303,396 | | 7,935 | | | 7,935 | | 311,331 | 311,331 | | | |
| 100117232 | KATY | TX | | 07/20/2023 | 08/06/2024 | 208,899 | | 31,909 | | | 31,909 | | 240,808 | 240,808 | | | |
| 100117248 | LAS VEGAS | NV | | 07/20/2023 | 09/05/2024 | 352,431 | | (9,634) | | | (9,634) | | 342,796 | 342,796 | | | |
| 100117367 | DIAMOND BAR | CA | | 07/20/2023 | 09/06/2024 | 360,551 | | 121,475 | | | 121,475 | | 482,026 | 482,026 | | | |
| 100117437 | DORAL | FL | | 07/20/2023 | 09/05/2024 | 213,281 | | (1,768) | | | (1,768) | | 211,514 | 211,514 | | | |
| 100117468 | COLUMBUS | OH | | 07/20/2023 | 09/05/2024 | 114,913 | | 3,765 | | | 3,765 | | 118,678 | 118,678 | | | |
| 100117472 | COLUMBUS | OH | | 07/20/2023 | 09/05/2024 | 106,855 | | 4,012 | | | 4,012 | | 110,868 | 110,868 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117477 | ASHEVILLE | NC | | 07/20/2023 | 09/05/2024 | 428,270 | | (3,614) | | | (3,614) | | 424,656 | 424,656 | | | |
| 100117511 | BARSTOW | CA | | 07/20/2023 | 09/05/2024 | 187,617 | | (783) | | | (783) | | 186,834 | 186,834 | | | |
| 100117559 | LOS ANGELES (ARLETA AREA) | CA | | 07/20/2023 | 07/31/2024 | 444,992 | | (125) | | | (125) | | 444,867 | 445,147 | | 280 | 280 |
| 100117563 | CHANDLER | AZ | | 07/20/2023 | 07/31/2024 | 268,409 | | | | | | | 268,409 | 268,531 | | 122 | 122 |
| 100117564 | MIAMI | FL | | 07/20/2023 | 07/31/2024 | 447,161 | | (111) | | | (111) | | 447,050 | 447,261 | | 211 | 211 |
| 100117606 | ELLIJAY | GA | | 07/20/2023 | 09/05/2024 | 209,112 | | (12,654) | | | (12,654) | | 196,458 | 196,458 | | | |
| 100117612 | BOCA RATON | FL | | 07/20/2023 | 09/05/2024 | 112,276 | | (1,768) | | | (1,768) | | 110,508 | 110,508 | | | |
| 100117613 | CONROE | TX | | 07/20/2023 | 09/05/2024 | 325,028 | | (7,228) | | | (7,228) | | 317,800 | 317,800 | | | |
| 100117646 | KISSIMMEE | FL | | 07/20/2023 | 07/31/2024 | 200,305 | | (60) | | | (60) | | 200,245 | 200,344 | | 99 | 99 |
| 100117661 | HILLSBORO | OR | | 07/20/2023 | 07/31/2024 | 311,818 | | (83) | | | (83) | | 311,735 | 311,838 | | 103 | 103 |
| 100117761 | LAGUNA NIGUEL | CA | | 07/20/2023 | 07/06/2024 | 1,958,373 | | 10,315 | | | 10,315 | | 1,968,688 | 1,968,688 | | | |
| 100117801 | NAPA | CA | | 07/20/2023 | 07/06/2024 | 1,192,805 | | (12,236) | | | (12,236) | | 1,180,569 | 1,180,569 | | | |
| 100117861 | BARTLETT | TN | | 07/20/2023 | 07/31/2024 | 341,065 | | (111) | | | (111) | | 340,953 | 341,250 | | 297 | 297 |
| 100117900 | BOCA RATON | FL | | 07/20/2023 | 09/05/2024 | 129,481 | | (3,510) | | | (3,510) | | 125,970 | 125,970 | | | |
| 100118050 | SPARROWS POINT | MD | | 07/20/2023 | 09/05/2024 | 288,717 | | 59,012 | | | 59,012 | | 347,728 | 347,728 | | | |
| 100118068 | ALTAMONTE SPRINGS | FL | | 07/20/2023 | 09/05/2024 | 104,612 | | (4,623) | | | (4,623) | | 99,988 | 99,988 | | | |
| 100118071 | LAKE WORTH | FL | | 07/20/2023 | 09/05/2024 | 271,829 | | 13,061 | | | 13,061 | | 284,889 | 284,889 | | | |
| 100118179 | SAN ANTONIO | TX | | 07/20/2023 | 09/05/2024 | 160,434 | | (24,714) | | | (24,714) | | 135,720 | 135,720 | | | |
| 100118636 | PHILADELPHIA | PA | | 07/25/2023 | 09/09/2024 | 395,108 | | (15,108) | | | (15,108) | | 380,000 | 380,000 | | | |
| 100118640 | BOCA RATON | FL | | 07/25/2023 | 08/09/2024 | 429,315 | | (8,975) | | | (8,975) | | 420,340 | 420,340 | | | |
| 100118696 | HOUSTON | TX | | 07/25/2023 | 09/09/2024 | 542,136 | | (4,797) | | | (4,797) | | 537,339 | 537,339 | | | |
| 100118704 | MIAMI | FL | | 07/25/2023 | 08/09/2024 | 311,043 | | (7,818) | | | (7,818) | | 303,225 | 303,225 | | | |
| 100118731 | APPLE VALLEY | CA | | 07/25/2023 | 08/09/2024 | 497,283 | | (8,360) | | | (8,360) | | 488,923 | 488,923 | | | |
| 100118762 | CUMMING | GA | | 07/25/2023 | 08/09/2024 | 760,356 | | (18,112) | | | (18,112) | | 742,244 | 742,244 | | | |
| 100118768 | HICKORY | NC | | 07/25/2023 | 09/09/2024 | 275,811 | | (5,645) | | | (5,645) | | 270,166 | 270,166 | | | |
| 100119088 | NEW CANAAN | CT | | 07/31/2023 | 09/09/2024 | 3,364,925 | | (27,026) | | | (27,026) | | 3,337,899 | 3,337,899 | | | |
| 100118981 | WHITTIER | CA | | 07/27/2023 | 09/05/2024 | 1,260,218 | | (9,146) | | | (9,146) | | 1,251,072 | 1,251,072 | | | |
| 100119030 | FORT MORGAN | CO | | 07/27/2023 | 09/05/2024 | 231,696 | | (16,056) | | | (16,056) | | 215,640 | 215,640 | | | |
| 100119082 | LAKE ELSINORE | CA | | 07/27/2023 | 09/05/2024 | 399,062 | | (8,278) | | | (8,278) | | 390,784 | 390,784 | | | |
| 100119284 | VENICE | FL | | 07/31/2023 | 09/17/2024 | 382,998 | | (2,177) | | | (2,177) | | 380,821 | 380,821 | | | |
| 100119448 | SAINT PAUL | MN | | 07/31/2023 | 08/17/2024 | 294,623 | | (1,872) | | | (1,872) | | 292,751 | 292,751 | | | |
| 100119490 | LAWRENCEVILLE | GA | | 07/28/2023 | 08/16/2024 | 301,047 | | (1,491) | | | (1,491) | | 299,556 | 299,556 | | | |
| 100119532 | FAIRVIEW | TN | | 07/28/2023 | 09/16/2024 | 391,048 | | (4,336) | | | (4,336) | | 386,712 | 386,712 | | | |
| 100119552 | PERRIS | CA | | 07/28/2023 | 09/16/2024 | 447,197 | | (4,088) | | | (4,088) | | 443,108 | 443,108 | | | |
| 100119613 | SAN JOSE | CA | | 07/31/2023 | 09/09/2024 | 753,873 | | (9,138) | | | (9,138) | | 744,736 | 744,736 | | | |
| 100109768 | NEW BRAUNFELS | TX | | 08/04/2023 | 09/09/2024 | 251,719 | | (9,582) | | | (9,582) | | 242,138 | 242,138 | | | |
| 100109781 | PALM DESERT | CA | | 08/04/2023 | 09/09/2024 | 315,737 | | 457 | | | 457 | | 316,195 | 316,195 | | | |
| 100109788 | BRADENTON | FL | | 08/04/2023 | 09/09/2024 | 904,925 | | (12,448) | | | (12,448) | | 892,477 | 892,477 | | | |
| 100110684 | SANTA YNEZ | CA | | 08/11/2023 | 07/09/2024 | 2,503,840 | | (38,227) | | | (38,227) | | 2,465,613 | 2,465,613 | | | |
| 100119888 | LAKE BLUFF | IL | | 08/10/2023 | 08/11/2024 | 768,587 | | 6,776 | | | 6,776 | | 775,362 | 775,362 | | | |
| 100119898 | PALMETTO | FL | | 08/10/2023 | 09/11/2024 | 392,861 | | (12,006) | | | (12,006) | | 380,855 | 380,855 | | | |
| 100119946 | ALISO VIEJO | CA | | 08/11/2023 | 09/17/2024 | 617,362 | | (7,330) | | | (7,330) | | 610,032 | 610,032 | | | |
| 100120044 | HARTFORD | CT | | 08/11/2023 | 08/17/2024 | 265,112 | | (4,567) | | | (4,567) | | 260,545 | 260,545 | | | |
| 100120093 | ROSELLE PARK | NJ | | 08/11/2023 | 07/17/2024 | 250,624 | | (5,013) | | | (5,013) | | 245,611 | 245,611 | | | |
| 100120141 | LUTHERVILLE TIMONIUM | MD | | 08/11/2023 | 07/09/2024 | 70,379 | | (735) | | | (735) | | 69,644 | 69,644 | | | |
| 100120240 | BROOKLYN | NY | | 08/18/2023 | 09/05/2024 | 833,129 | | (13,034) | | | (13,034) | | 820,095 | 820,095 | | | |
| 100120251 | OCALA | FL | | 08/18/2023 | 09/05/2024 | 18,894 | | (299) | | | (299) | | 18,596 | 18,596 | | | |
| 100120304 | SUISUN CITY | CA | | 08/18/2023 | 09/05/2024 | 366,940 | | (4,639) | | | (4,639) | | 362,301 | 362,301 | | | |
| 100120489 | ATLANTA | GA | | 08/18/2023 | 09/05/2024 | 784,123 | | (863) | | | (863) | | 783,259 | 783,259 | | | |
| 100120527 | ESTES PARK | CO | | 08/18/2023 | 09/05/2024 | 721,933 | | (1,218) | | | (1,218) | | 720,715 | 720,715 | | | |
| 100120544 | RIVERSIDE | CA | | 08/18/2023 | 09/05/2024 | 777,209 | | 5,540 | | | 5,540 | | 782,749 | 782,749 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120549 | SPICEWOOD | TX | | 08/18/2023 | 09/05/2024 | 585,819 | | 1,668 | | | 1,668 | | 587,487 | 587,487 | | | |
| 100120561 | WESTON | FL | | 08/18/2023 | 09/05/2024 | 2,039,600 | | (52,008) | | | (52,008) | | 1,987,592 | 1,987,592 | | | |
| 100120597 | HYATTSVILLE | MD | | 08/18/2023 | 09/05/2024 | 140,150 | | (7,841) | | | (7,841) | | 132,309 | 132,309 | | | |
| 100120614 | ORLANDO | FL | | 08/18/2023 | 09/05/2024 | 213,653 | | (13,653) | | | (13,653) | | 200,000 | 200,000 | | | |
| 100120654 | ANCHORAGE | AK | | 08/24/2023 | 09/09/2024 | 740,213 | | (12,873) | | | (12,873) | | 727,340 | 727,340 | | | |
| 100120670 | BALTIMORE | MD | | 08/24/2023 | 09/28/2024 | 110,024 | | (6) | | | (6) | | 110,017 | 110,044 | | 27 | 27 |
| 100120671 | SAN FRANCISCO | CA | | 08/24/2023 | 08/09/2024 | 6,516,639 | | (47,122) | | | (47,122) | | 6,469,518 | 6,469,518 | | | |
| 100120672 | DOUGLASVILLE | GA | | 08/24/2023 | 09/28/2024 | 342,886 | | (83) | | | (83) | | 342,803 | 342,904 | | 101 | 101 |
| 100120750 | HOUSTON | TX | | 08/25/2023 | 07/16/2024 | 202,619 | | 1,537 | | | 1,537 | | 204,157 | 204,157 | | | |
| 100120791 | SEVIERVILLE | TN | | 08/25/2023 | 09/11/2024 | 393,677 | | (8,356) | | | (8,356) | | 385,321 | 385,321 | | | |
| 100120800 | SILVER SPRING | MD | | 08/25/2023 | 07/11/2024 | 297,001 | | 1,461 | | | 1,461 | | 298,462 | 298,462 | | | |
| 100120816 | GRAND RAPIDS | MI | | 08/25/2023 | 08/11/2024 | 222,742 | | (8,120) | | | (8,120) | | 214,621 | 214,621 | | | |
| 100120828 | GOODYEAR | AZ | | 08/25/2023 | 09/11/2024 | 341,856 | | (7,888) | | | (7,888) | | 333,968 | 333,968 | | | |
| 100120930 | COLOMA | MI | | 08/30/2023 | 07/17/2024 | 680,685 | | (9,699) | | | (9,699) | | 670,986 | 670,986 | | | |
| 100120937 | SUMMERVILLE | SC | | 08/30/2023 | 08/17/2024 | 311,689 | | 19,392 | | | 19,392 | | 331,081 | 331,081 | | | |
| 100118817 | CHICAGO | IL | | 08/30/2023 | 09/09/2024 | 483,140 | | (6,900) | | | (6,900) | | 476,241 | 476,241 | | | |
| 100118862 | CROWN POINT | IN | | 08/30/2023 | 07/09/2024 | 203,495 | | (6,424) | | | (6,424) | | 197,071 | 197,071 | | | |
| 100118881 | LOS ANGELES | CA | | 08/30/2023 | 07/09/2024 | 1,065,272 | | (28,663) | | | (28,663) | | 1,036,610 | 1,036,610 | | | |
| 100126273 | IRVINE | CA | | 08/30/2023 | 09/09/2024 | 1,224,900 | | (34,588) | | | (34,588) | | 1,190,312 | 1,190,312 | | | |
| 100126447 | GRANITE CITY | IL | | 08/30/2023 | 08/05/2024 | 60,190 | | (5) | | | (5) | | 60,185 | 60,399 | | 214 | 214 |
| 100126455 | PULASKI | NY | | 08/30/2023 | 08/05/2024 | 20,753 | | 1 | | | 1 | | 20,754 | 20,935 | | 181 | 181 |
| 100126499 | AUGUSTA | GA | | 08/30/2023 | 07/31/2024 | 44,683 | | 16 | | | 16 | | 44,699 | 44,546 | | (153) | (153) |
| 100126509 | BAKERSFIELD | CA | | 08/30/2023 | 07/31/2024 | 17,636 | | | | | | | 17,636 | 17,613 | | (23) | (23) |
| 100126531 | WINSTON SALEM | NC | | 08/30/2023 | 09/05/2024 | 3,377 | | 33 | | | 33 | | 3,411 | 1,708 | | (1,703) | (1,703) |
| 100126544 | SAN DIEGO | CA | | 08/30/2023 | 08/05/2024 | 143,085 | | (20) | | | (20) | | 143,065 | 142,334 | | (731) | (731) |
| 100126546 | AUGUSTA | GA | | 08/30/2023 | 08/05/2024 | 68,037 | | (4) | | | (4) | | 68,033 | 68,681 | | 648 | 648 |
| 100126548 | BUFFALO | NY | | 08/30/2023 | 07/31/2024 | 3,083 | | 9 | | | 9 | | 3,092 | 3,043 | | (49) | (49) |
| 100126554 | SANTEE | SC | | 08/30/2023 | 08/05/2024 | 51,188 | | 2 | | | 2 | | 51,190 | 51,295 | | 105 | 105 |
| 100126582 | SAN MARCOS | TX | | 08/30/2023 | 07/31/2024 | 69,705 | | (93) | | | (93) | | 69,612 | 70,168 | | 557 | 557 |
| 100126585 | GREENWELL SPRIN | LA | | 08/30/2023 | 09/05/2024 | 16,707 | | 2,260 | | | 2,260 | | 18,967 | 18,967 | | | |
| 100126591 | DOUGLASVILLE | GA | | 08/30/2023 | 09/05/2024 | 163,058 | | 6,866 | | | 6,866 | | 169,924 | 169,924 | | | |
| 100126602 | OTTAWA | KS | | 08/30/2023 | 09/05/2024 | 549 | | 1 | | | 1 | | 550 | 550 | | | |
| 100126629 | VERONA | PA | | 08/30/2023 | 08/05/2024 | 17,217 | | (2) | | | (2) | | 17,215 | 17,288 | | 73 | 73 |
| 100126638 | GARY | IN | | 08/30/2023 | 08/05/2024 | 12,403 | | 3 | | | 3 | | 12,405 | 12,469 | | 64 | 64 |
| 100126663 | COATESVILLE | PA | | 08/30/2023 | 08/05/2024 | 92,021 | | (4) | | | (4) | | 92,017 | 91,818 | | (200) | (200) |
| 100126693 | SOUTHPORT | FL | | 08/30/2023 | 08/05/2024 | 47,248 | | | | | | | 47,248 | 47,336 | | 88 | 88 |
| 100126709 | JACKSONVILLE | FL | | 08/30/2023 | 08/05/2024 | 189,227 | | (26) | | | (26) | | 189,200 | 190,068 | | 868 | 868 |
| 100126716 | PILOT MTN | NC | | 08/30/2023 | 09/05/2024 | 27,910 | | 3,059 | | | 3,059 | | 30,969 | 30,969 | | | |
| 100126729 | HARRISBURG | PA | | 08/30/2023 | 07/31/2024 | 57,208 | | 148 | | | 148 | | 57,356 | 56,460 | | (896) | (896) |
| 100126777 | MORTON | PA | | 08/30/2023 | 09/05/2024 | 199,119 | | 44,128 | | | 44,128 | | 243,247 | 243,247 | | | |
| 100126780 | CHESTER | IL | | 08/30/2023 | 08/05/2024 | 45,890 | | (4) | | | (4) | | 45,886 | 45,759 | | (127) | (127) |
| 100126788 | ORLANDO | FL | | 08/30/2023 | 08/05/2024 | 300,118 | | (100) | | | (100) | | 300,018 | 298,209 | | (1,809) | (1,809) |
| 100126794 | VIRGINIA BEACH | VA | | 08/30/2023 | 07/31/2024 | 163,189 | | 36 | | | 36 | | 163,226 | 162,806 | | (419) | (419) |
| 100126819 | EVANSTON | IL | | 08/30/2023 | 08/05/2024 | 31,125 | | 17 | | | 17 | | 31,142 | 30,818 | | (324) | (324) |
| 100126823 | MIAMI | FL | | 08/30/2023 | 07/09/2024 | 84,899 | | 62 | | | 62 | | 84,960 | 83,916 | | (1,044) | (1,044) |
| 100126846 | DETROIT | MI | | 08/30/2023 | 09/05/2024 | 25,094 | | 3,548 | | | 3,548 | | 28,643 | 28,643 | | | |
| 100126849 | ECORSE | MI | | 08/30/2023 | 08/05/2024 | 5,929 | | 1 | | | 1 | | 5,931 | 5,956 | | 25 | 25 |
| 100126857 | RUSSELLVILLE | AR | | 08/30/2023 | 09/05/2024 | 6,482 | | 79 | | | 79 | | 6,561 | 6,561 | | | |
| 100126861 | PHILADELPHIA | PA | | 08/30/2023 | 08/05/2024 | 74,530 | | (26) | | | (26) | | 74,504 | 73,899 | | (606) | (606) |
| 100126865 | FREDERICKSBURG | VA | | 08/30/2023 | 09/05/2024 | 163,345 | | 63,911 | | | 63,911 | | 227,256 | 227,256 | | | |
| 100126889 | ANDERSON | IN | | 08/30/2023 | 09/05/2024 | 77,872 | | (10,206) | | | (10,206) | | 67,666 | 67,666 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126893 | NATIONAL PARK | NJ | | 08/30/2023 | 08/05/2024 | 148,184 | | (2) | | | (2) | | 148,182 | 147,934 | | (248) | (248) |
| 100126902 | RUSHSYLVANIA VILLAGE | OH | | 08/30/2023 | 07/31/2024 | 18,180 | | (26) | | | (26) | | 18,153 | 18,290 | | 137 | 137 |
| 100126905 | ROCHESTER | NY | | 08/30/2023 | 07/31/2024 | 19,979 | | 8 | | | 8 | | 19,987 | 19,914 | | (73) | (73) |
| 100126935 | HEMET | CA | | 08/30/2023 | 09/05/2024 | 182,520 | | 51,340 | | | 51,340 | | 233,860 | 233,860 | | | |
| 100126937 | HADLEY | PA | | 08/30/2023 | 09/05/2024 | 41,779 | | 5,368 | | | 5,368 | | 47,148 | 47,148 | | | |
| 100126948 | CHICAGO | IL | | 08/30/2023 | 09/05/2024 | 2,997 | | 3 | | | 3 | | 3,000 | 3,000 | | | |
| 100126949 | CINTI | OH | | 08/30/2023 | 09/05/2024 | 7,346 | | 127 | | | 127 | | 7,473 | 7,473 | | | |
| 100126954 | MILWAUKEE | WI | | 08/30/2023 | 08/05/2024 | 79,980 | | (11) | | | (11) | | 79,968 | 79,833 | | (136) | (136) |
| 100126955 | PLEASANT GROV | AL | | 08/30/2023 | 07/31/2024 | 158,562 | | (15) | | | (15) | | 158,546 | 158,420 | | (126) | (126) |
| 100127049 | SHREVEPORT | LA | | 08/30/2023 | 07/31/2024 | 12,289 | | 1 | | | 1 | | 12,289 | 12,265 | | (25) | (25) |
| 100127053 | GREENVILLE | NC | | 08/30/2023 | 08/05/2024 | 10,623 | | (4) | | | (4) | | 10,618 | 10,519 | | (99) | (99) |
| 100127055 | AZTEC | NM | | 08/30/2023 | 07/31/2024 | 34,471 | | (7) | | | (7) | | 34,464 | 34,469 | | 6 | 6 |
| 100127058 | ILION | NY | | 08/30/2023 | 08/05/2024 | 54,897 | | (4) | | | (4) | | 54,893 | 54,857 | | (37) | (37) |
| 100127060 | FALLS CHURCH | VA | | 08/30/2023 | 08/05/2024 | 254,617 | | (8) | | | (8) | | 254,609 | 253,829 | | (780) | (780) |
| 100127071 | DETROIT | MI | | 08/30/2023 | 07/31/2024 | 36,590 | | 49 | | | 49 | | 36,640 | 36,252 | | (388) | (388) |
| 100127080 | LAS VEGAS | NV | | 08/30/2023 | 09/05/2024 | 772 | | | | | | | 772 | 772 | | | |
| 100127100 | RIVERSIDE | NJ | | 08/30/2023 | 08/05/2024 | 89,140 | | (16) | | | (16) | | 89,125 | 88,666 | | (459) | (459) |
| 100127111 | UNION GROVE | WI | | 08/30/2023 | 09/05/2024 | 1,033 | | 239 | | | 239 | | 1,272 | 1,272 | | | |
| 100127115 | KALAMAZOO | MI | | 08/30/2023 | 07/09/2024 | 18,644 | | 11 | | | 11 | | 18,655 | 19,251 | | 596 | 596 |
| 100127125 | HOCKLEY | TX | | 08/30/2023 | 07/31/2024 | 24,082 | | 22 | | | 22 | | 24,104 | 23,954 | | (150) | (150) |
| 100127126 | ELDRIDGE | IA | | 08/30/2023 | 07/31/2024 | 16,004 | | 44 | | | 44 | | 16,047 | 15,768 | | (279) | (279) |
| 100127127 | JASPER | GA | | 08/30/2023 | 07/31/2024 | 38,891 | | 62 | | | 62 | | 38,952 | 38,558 | | (395) | (395) |
| 100127128 | NASHVILLE | TN | | 08/30/2023 | 07/31/2024 | 76,290 | | (7) | | | (7) | | 76,283 | 76,224 | | (59) | (59) |
| 100127130 | ORLANDO | FL | | 08/30/2023 | 07/31/2024 | 12,905 | | 6 | | | 6 | | 12,911 | 12,812 | | (99) | (99) |
| 100127151 | PHILADELPHIA | PA | | 08/30/2023 | 09/05/2024 | 21,096 | | 444 | | | 444 | | 21,540 | 21,540 | | | |
| 100127165 | ORLANDO | FL | | 08/30/2023 | 09/05/2024 | 16,834 | | 910 | | | 910 | | 17,744 | 17,744 | | | |
| 100127166 | BALTIMORE | MD | | 08/30/2023 | 08/05/2024 | 62,314 | | (17) | | | (17) | | 62,297 | 62,808 | | 511 | 511 |
| 100127172 | OXNARD | CA | | 08/30/2023 | 08/05/2024 | 169,696 | | (14) | | | (14) | | 169,682 | 169,133 | | (549) | (549) |
| 100127177 | AVENTURA | FL | | 08/30/2023 | 08/05/2024 | 236,135 | | (21) | | | (21) | | 236,113 | 235,427 | | (686) | (686) |
| 100127182 | SOMERVILLE | MA | | 08/30/2023 | 08/05/2024 | 14,110 | | (5) | | | (5) | | 14,105 | 13,996 | | (109) | (109) |
| 100127192 | WEST POINT | GA | | 08/30/2023 | 07/31/2024 | 22,652 | | 20 | | | 20 | | 22,673 | 22,531 | | (142) | (142) |
| 100127228 | LAUDERDALE LAKES | FL | | 08/30/2023 | 08/05/2024 | 78,214 | | (19) | | | (19) | | 78,195 | 77,723 | | (471) | (471) |
| 100127239 | CHELSEA | OK | | 08/30/2023 | 08/05/2024 | 58,444 | | (6) | | | (6) | | 58,438 | 58,266 | | (172) | (172) |
| 100127240 | MAGNOLIA | TX | | 08/30/2023 | 07/31/2024 | 50,135 | | 37 | | | 37 | | 50,171 | 49,929 | | (243) | (243) |
| 100127248 | LEWISTOWN | PA | | 08/30/2023 | 08/05/2024 | 19,151 | | (16) | | | (16) | | 19,134 | 19,175 | | 41 | 41 |
| 100127291 | LAROSE | LA | | 08/30/2023 | 09/05/2024 | 1,401 | | | | | | | 1,401 | 1,401 | | | |
| 100127323 | MILWAUKEE | WI | | 08/30/2023 | 08/05/2024 | 78,550 | | (29) | | | (29) | | 78,521 | 78,114 | | (407) | (407) |
| 100127327 | CLARK | NJ | | 08/30/2023 | 08/05/2024 | 56,998 | | (13) | | | (13) | | 56,984 | 56,642 | | (342) | (342) |
| 100127341 | WEST NEW YORK | NJ | | 08/30/2023 | 08/05/2024 | 260,219 | | (110) | | | (110) | | 260,109 | 258,656 | | (1,453) | (1,453) |
| 100127346 | MOBILE | AL | | 08/30/2023 | 07/31/2024 | 49,963 | | 4 | | | 4 | | 49,967 | 49,877 | | (90) | (90) |
| 100127349 | MODESTO | CA | | 08/30/2023 | 08/05/2024 | 96,245 | | (1) | | | (1) | | 96,244 | 96,346 | | 102 | 102 |
| 100127357 | MIAMI | FL | | 08/30/2023 | 07/31/2024 | 86,674 | | 4 | | | 4 | | 86,678 | 86,541 | | (137) | (137) |
| 100127373 | TRACY | CA | | 08/30/2023 | 08/05/2024 | 247,373 | | (95) | | | (95) | | 247,278 | 245,564 | | (1,714) | (1,714) |
| 100127382 | MIDLOTHIAN | TX | | 08/30/2023 | 08/05/2024 | 205,911 | | (58) | | | (58) | | 205,853 | 204,625 | | (1,228) | (1,228) |
| 100127482 | HAWTHORNE | CA | | 09/08/2023 | 09/17/2024 | 963,713 | | (3,344) | | | (3,344) | | 960,369 | 960,369 | | | |
| 100127485 | FAIR OAKS | CA | | 09/08/2023 | 08/17/2024 | 531,581 | | (10,096) | | | (10,096) | | 521,485 | 521,485 | | | |
| 100127486 | CHICAGO | IL | | 09/08/2023 | 09/17/2024 | 418,043 | | (6,360) | | | (6,360) | | 411,683 | 411,683 | | | |
| 100127575 | VERO BEACH | FL | | 09/08/2023 | 07/17/2024 | 246,989 | | 3,411 | | | 3,411 | | 250,401 | 250,401 | | | |
| 100127582 | SALEM | OR | | 09/08/2023 | 09/17/2024 | 415,270 | | 1,924 | | | 1,924 | | 417,194 | 417,194 | | | |
| 100127663 | SAG HARBOR | NY | | 09/08/2023 | 09/28/2024 | 784,576 | | (6) | | | (6) | | 784,570 | 784,597 | | 27 | 27 |
| 100127667 | PATERSON | NJ | | 09/08/2023 | 09/28/2024 | 393,650 | | (7) | | | (7) | | 393,643 | 393,677 | | 34 | 34 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127718 | LOS ANGELES | CA | | 09/08/2023 | 09/28/2024 | 1,870,987 | | (24) | | | (24) | | 1,870,964 | 1,871,050 | | 86 | 86 |
| 100128076 | CLEVELAND | TN | | 09/08/2023 | 07/11/2024 | 257,801 | | 4,073 | | | 4,073 | | 261,874 | 261,874 | | | |
| 100128227 | FORT LAUDERDALE | FL | | 09/14/2023 | 09/05/2024 | 336,835 | | 1,056 | | | 1,056 | | 337,891 | 337,891 | | | |
| 100128229 | FORT LAUDERDALE | FL | | 09/14/2023 | 09/05/2024 | 337,236 | | 655 | | | 655 | | 337,891 | 337,891 | | | |
| 100128284 | LOS ANGELES | CA | | 09/14/2023 | 09/05/2024 | 451,940 | | (12,250) | | | (12,250) | | 439,690 | 439,690 | | | |
| 100128288 | SOUTH PASADENA | CA | | 09/14/2023 | 09/05/2024 | 221,487 | | (5,596) | | | (5,596) | | 215,891 | 215,891 | | | |
| 100128390 | SAN FRANCISCO | CA | | 09/15/2023 | 08/11/2024 | 1,027,461 | | 8,728 | | | 8,728 | | 1,036,189 | 1,036,189 | | | |
| 100128423 | MCKINNEY | TX | | 09/15/2023 | 08/11/2024 | 344,130 | | (13,661) | | | (13,661) | | 330,469 | 330,469 | | | |
| 100128512 | EULESS | TX | | 09/15/2023 | 08/11/2024 | 439,797 | | (11,944) | | | (11,944) | | 427,853 | 427,853 | | | |
| 100128710 | NORTHRIDGE | CA | | 09/21/2023 | 08/09/2024 | 2,702,773 | | (64,350) | | | (64,350) | | 2,638,423 | 2,638,423 | | | |
| 100128759 | PRINCE FREDERICK | MD | | 09/21/2023 | 09/28/2024 | 212,846 | | (48) | | | (48) | | 212,799 | 212,996 | | 198 | 198 |
| 100128784 | ST. CLOUD | FL | | 09/21/2023 | 09/09/2024 | 240,384 | | (16,318) | | | (16,318) | | 224,066 | 224,066 | | | |
| 100128792 | REDINGTON SHORES | FL | | 09/21/2023 | 09/28/2024 | 1,009,884 | | (52) | | | (52) | | 1,009,832 | 1,010,012 | | 180 | 180 |
| 100128793 | REDINGTON SHORES | FL | | 09/21/2023 | 09/28/2024 | 1,010,537 | | (53) | | | (53) | | 1,010,484 | 1,010,668 | | 184 | 184 |
| 100128829 | MIAMI | FL | | 09/21/2023 | 09/05/2024 | 1,902,074 | | (18,574) | | | (18,574) | | 1,883,500 | 1,883,500 | | | |
| 100128914 | OVERGAARD | AZ | | 09/21/2023 | 09/05/2024 | 202,927 | | (4,741) | | | (4,741) | | 198,186 | 198,186 | | | |
| 100128932 | MACON | GA | | 09/22/2023 | 08/09/2024 | 427,633 | | (7,247) | | | (7,247) | | 420,386 | 420,386 | | | |
| 100129303 | ANNA | TX | | 09/25/2023 | 07/16/2024 | 6,609 | | 2 | | | 2 | | 6,610 | 6,610 | | | |
| 100129392 | BELLFLOWER | CA | | 09/26/2023 | 09/21/2024 | 365,787 | | (4,562) | | | (4,562) | | 361,225 | 361,225 | | | |
| 100129982 | CATSKILL | NY | | 09/27/2023 | 09/09/2024 | 245,309 | | (6,396) | | | (6,396) | | 238,913 | 238,913 | | | |
| 100129460 | PIEDMONT | OK | | 09/29/2023 | 09/17/2024 | 460,040 | | 3,702 | | | 3,702 | | 463,742 | 463,742 | | | |
| 100129495 | SANTA ANA | CA | | 09/29/2023 | 09/17/2024 | 822,761 | | (3,552) | | | (3,552) | | 819,209 | 819,209 | | | |
| 100129533 | WILDWOOD CREST | NJ | | 09/29/2023 | 08/17/2024 | 705,626 | | (6,203) | | | (6,203) | | 699,423 | 699,423 | | | |
| 100129536 | GARFIELD | NJ | | 09/29/2023 | 09/17/2024 | 577,727 | | (4,183) | | | (4,183) | | 573,545 | 573,545 | | | |
| 100129670 | LANSDALE | PA | | 09/29/2023 | 08/17/2024 | 246,114 | | (3,843) | | | (3,843) | | 242,271 | 242,271 | | | |
| 100129679 | SAN TAN VALLEY | AZ | | 09/29/2023 | 07/17/2024 | 254,661 | | (4,898) | | | (4,898) | | 249,762 | 249,762 | | | |
| 100129693 | ROCKY RIVER | OH | | 09/29/2023 | 08/17/2024 | 337,963 | | (6,340) | | | (6,340) | | 331,623 | 331,623 | | | |
| 100129718 | DAVENPORT | FL | | 09/29/2023 | 07/17/2024 | 363,994 | | (8,204) | | | (8,204) | | 355,790 | 355,790 | | | |
| 100129720 | JERSEY CITY | NJ | | 09/29/2023 | 07/17/2024 | 495,676 | | 978 | | | 978 | | 496,654 | 496,654 | | | |
| 100130311 | SAN ANTONIO | TX | | 09/28/2023 | 08/11/2024 | 352,707 | | (14,396) | | | (14,396) | | 338,311 | 338,311 | | | |
| 100130316 | PACIFIC PALISADES | CA | | 09/28/2023 | 08/11/2024 | 1,802,885 | | (49,595) | | | (49,595) | | 1,753,290 | 1,753,290 | | | |
| 100130328 | CLEVELAND | OH | | 09/28/2023 | 08/11/2024 | 219,788 | | (5,424) | | | (5,424) | | 214,364 | 214,364 | | | |
| 100130372 | PLYMOUTH | MI | | 09/28/2023 | 09/11/2024 | 424,830 | | (15,967) | | | (15,967) | | 408,862 | 408,862 | | | |
| 100130402 | JAMAICA | NY | | 09/28/2023 | 09/09/2024 | 241,935 | | (3,015) | | | (3,015) | | 238,920 | 238,920 | | | |
| 100130423 | HOLMDEL | NJ | | 09/28/2023 | 09/28/2024 | 509,816 | | (54) | | | (54) | | 509,762 | 509,978 | | 216 | 216 |
| 100131596 | ANGEL FIRE | NM | | 10/06/2023 | 09/17/2024 | 415,927 | | (6,615) | | | (6,615) | | 409,312 | 409,312 | | | |
| 100131605 | KISSIMMEE | FL | | 10/06/2023 | 08/17/2024 | 433,990 | | 3,405 | | | 3,405 | | 437,395 | 437,395 | | | |
| 100131797 | GLENDALE | CA | | 10/06/2023 | 09/05/2024 | 951,779 | | (9,650) | | | (9,650) | | 942,128 | 942,128 | | | |
| 100131808 | POWELL | OH | | 10/06/2023 | 09/05/2024 | 429,050 | | (8,575) | | | (8,575) | | 420,475 | 420,475 | | | |
| 100131875 | SCOTTSDALE | AZ | | 10/06/2023 | 09/05/2024 | 536,369 | | (17,569) | | | (17,569) | | 518,800 | 518,800 | | | |
| 100131921 | LITTLE SILVER | NJ | | 10/13/2023 | 08/17/2024 | 535,436 | | (2,689) | | | (2,689) | | 532,747 | 532,747 | | | |
| 100132026 | FORT LAUDERDALE | FL | | 10/13/2023 | 08/17/2024 | 267,958 | | 345 | | | 345 | | 268,304 | 268,304 | | | |
| 100132049 | PHOENIX | AZ | | 10/13/2023 | 09/17/2024 | 261,623 | | (4,209) | | | (4,209) | | 257,414 | 257,414 | | | |
| 100132065 | FRISCO | TX | | 10/13/2023 | 09/17/2024 | 394,048 | | (2,747) | | | (2,747) | | 391,301 | 391,301 | | | |
| 100132084 | MONTGOMERY | AL | | 10/13/2023 | 07/17/2024 | 247,754 | | (2,849) | | | (2,849) | | 244,905 | 244,905 | | | |
| 100132086 | SAINT JOHNS | FL | | 10/13/2023 | 08/17/2024 | 390,032 | | (6,069) | | | (6,069) | | 383,963 | 383,963 | | | |
| 100132266 | KATY | TX | | 10/13/2023 | 08/16/2024 | 343,777 | | 2,381 | | | 2,381 | | 346,158 | 346,158 | | | |
| 100133503 | PALM SPRINGS | FL | | 10/19/2023 | 09/09/2024 | 232,311 | | (5,901) | | | (5,901) | | 226,410 | 226,410 | | | |
| 100133533 | LAGUNA BEACH | CA | | 10/19/2023 | 07/09/2024 | 1,448,375 | | (1,634) | | | (1,634) | | 1,446,741 | 1,446,741 | | | |
| 100133550 | CHADDS FORD | PA | | 10/19/2023 | 09/09/2024 | 656,440 | | (13,767) | | | (13,767) | | 642,673 | 642,673 | | | |
| 100133583 | ORLANDO | FL | | 10/23/2023 | 09/17/2024 | 304,656 | | 5,072 | | | 5,072 | | 309,728 | 309,728 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133604 | POINT VENTURE | TX | | 10/23/2023 | 08/17/2024 | 252,955 | | 3,518 | | | 3,518 | | 256,472 | 256,472 | | | |
| 100133613 | SUN CITY WEST | AZ | | 10/23/2023 | 09/17/2024 | 412,487 | | (2,429) | | | (2,429) | | 410,058 | 410,058 | | | |
| 100133617 | PLANTATION | FL | | 10/23/2023 | 09/17/2024 | 711,126 | | 10,094 | | | 10,094 | | 721,220 | 721,220 | | | |
| 100133676 | COLORADO SPRINGS | CO | | 10/23/2023 | 08/17/2024 | 402,391 | | (2,683) | | | (2,683) | | 399,709 | 399,709 | | | |
| 100133872 | DALLAS | TX | | 10/24/2023 | 08/09/2024 | 2,419,295 | | (77,366) | | | (77,366) | | 2,341,929 | 2,341,929 | | | |
| 100133820 | MELBOURNE | FL | | 10/20/2023 | 09/05/2024 | 207,184 | | (7,184) | | | (7,184) | | 200,000 | 200,000 | | | |
| 100134001 | BROOKLYN | NY | | 10/25/2023 | 09/09/2024 | 1,076,301 | | (28,152) | | | (28,152) | | 1,048,150 | 1,048,150 | | | |
| 100134047 | CYPRESS | TX | | 10/25/2023 | 09/09/2024 | 176,417 | | (4,687) | | | (4,687) | | 171,730 | 171,730 | | | |
| 100134304 | LUTZ | FL | | 10/27/2023 | 09/11/2024 | 230,817 | | 870 | | | 870 | | 231,687 | 231,687 | | | |
| 100134331 | PAYSON | AZ | | 10/27/2023 | 09/11/2024 | 399,918 | | (17,967) | | | (17,967) | | 381,951 | 381,951 | | | |
| 100134384 | NEWBURY PARK | CA | | 10/27/2023 | 07/11/2024 | 1,446,432 | | (8,758) | | | (8,758) | | 1,437,673 | 1,437,673 | | | |
| 100134435 | LAKE WORTH | FL | | 10/30/2023 | 09/28/2024 | 274,202 | | (79) | | | (79) | | 274,123 | 274,417 | | 294 | 294 |
| 100134458 | BALTIMORE | MD | | 10/30/2023 | 09/28/2024 | 85,551 | | | | | | | 85,551 | 85,559 | | 8 | 8 |
| 100134471 | LOS ANGELES | CA | | 10/30/2023 | 09/09/2024 | 903,367 | | 1,347 | | | 1,347 | | 904,714 | 904,714 | | | |
| 100134497 | HAMDEN | CT | | 10/30/2023 | 09/09/2024 | 218,592 | | (2,035) | | | (2,035) | | 216,558 | 216,558 | | | |
| 100134512 | ELK GROVE | CA | | 10/30/2023 | 09/28/2024 | 571,867 | | 19 | | | 19 | | 571,886 | 571,822 | | (63) | (63) |
| 100134517 | PALM SPRINGS | CA | | 10/30/2023 | 09/28/2024 | 1,832,907 | | 975 | | | 975 | | 1,833,883 | 1,830,490 | | (3,393) | (3,393) |
| 100134524 | SHERMAN OAKS | CA | | 10/30/2023 | 09/09/2024 | 2,714,485 | | (27,728) | | | (27,728) | | 2,686,757 | 2,686,757 | | | |
| 100134529 | PHILADELPHIA | PA | | 10/30/2023 | 09/28/2024 | 89,364 | | (25) | | | (25) | | 89,339 | 89,431 | | 91 | 91 |
| 100134536 | LOUISVILLE | KY | | 10/30/2023 | 09/28/2024 | 239,883 | | (32) | | | (32) | | 239,850 | 239,968 | | 118 | 118 |
| 100134541 | MARYSVILLE | OH | | 10/30/2023 | 09/28/2024 | 297,162 | | (2) | | | (2) | | 297,160 | 297,170 | | 10 | 10 |
| 100134635 | QUINCY | MA | | 10/30/2023 | 07/06/2024 | 517,248 | | 322 | | | 322 | | 517,570 | 517,570 | | | |
| 100134701 | CINCINNATI | OH | | 10/30/2023 | 09/06/2024 | 159,685 | | 582 | | | 582 | | 160,266 | 160,266 | | | |
| 100134723 | TAMPA | FL | | 10/30/2023 | 08/06/2024 | 501,227 | | 6,788 | | | 6,788 | | 508,015 | 508,015 | | | |
| 100134811 | SAN GABRIEL | CA | | 10/30/2023 | 07/06/2024 | 668,247 | | (16,230) | | | (16,230) | | 652,016 | 652,016 | | | |
| 100134818 | SAN ANTONIO | TX | | 10/30/2023 | 08/06/2024 | 308,699 | | (3,595) | | | (3,595) | | 305,103 | 305,103 | | | |
| 100134906 | SHERMAN OAKS AREA LOS ANGELES | CA | | 10/30/2023 | 07/06/2024 | 847,462 | | (1,030) | | | (1,030) | | 846,432 | 846,432 | | | |
| 100134937 | HENDERSON | NV | | 10/30/2023 | 07/06/2024 | 217,054 | | 8 | | | 8 | | 217,062 | 217,062 | | | |
| 100134955 | DANA POINT | CA | | 10/30/2023 | 07/06/2024 | 1,734,165 | | 3,135 | | | 3,135 | | 1,737,301 | 1,737,301 | | | |
| 100134974 | DAYTON | OH | | 10/30/2023 | 09/06/2024 | 191,777 | | 95 | | | 95 | | 191,872 | 191,872 | | | |
| 100134983 | WASHINGTON | DC | | 10/30/2023 | 09/06/2024 | 210,462 | | (2,229) | | | (2,229) | | 208,234 | 208,234 | | | |
| 100135024 | GRAYSON | GA | | 10/30/2023 | 09/06/2024 | 370,129 | | (3,888) | | | (3,888) | | 366,241 | 366,241 | | | |
| 100135033 | PHILADELPHIA | PA | | 10/30/2023 | 07/06/2024 | 129,091 | | (4,530) | | | (4,530) | | 124,561 | 124,561 | | | |
| 100135056 | SAN ANTONIO | FL | | 11/01/2023 | 07/17/2024 | 287,562 | | 7,994 | | | 7,994 | | 295,556 | 295,556 | | | |
| 100135098 | HUMBLE | TX | | 11/01/2023 | 07/17/2024 | 275,710 | | 1,917 | | | 1,917 | | 277,627 | 277,627 | | | |
| 100135099 | PIGEON FORGE | TN | | 11/01/2023 | 07/17/2024 | 378,338 | | 9,295 | | | 9,295 | | 387,633 | 387,633 | | | |
| 100130150 | KAILUA | HI | | 11/15/2023 | 09/09/2024 | 1,041,746 | | 6,705 | | | 6,705 | | 1,048,452 | 1,048,452 | | | |
| 100130153 | GILBERT | AZ | | 11/15/2023 | 07/09/2024 | 1,210,495 | | (17,488) | | | (17,488) | | 1,193,008 | 1,193,008 | | | |
| 100132345 | ESCONDIDO | CA | | 11/03/2023 | 09/10/2024 | 774,334 | | 101,837 | | | 101,837 | | 876,171 | 876,171 | | | |
| 100132380 | OKMULGEE | OK | | 11/03/2023 | 09/10/2024 | 153,164 | | (4,448) | | | (4,448) | | 148,716 | 148,716 | | | |
| 100132517 | IJAMSVILLE | MD | | 11/03/2023 | 08/10/2024 | 695,497 | | 21,018 | | | 21,018 | | 716,515 | 716,515 | | | |
| 100132518 | REDINGTON BEACH | FL | | 11/03/2023 | 08/10/2024 | 639,545 | | 57,354 | | | 57,354 | | 696,898 | 696,898 | | | |
| 100132557 | WASHINGTON | DC | | 11/03/2023 | 07/10/2024 | 457,513 | | 7,086 | | | 7,086 | | 464,599 | 464,599 | | | |
| 100132589 | MURRELLS INLET | SC | | 11/03/2023 | 09/10/2024 | 636,501 | | (6,866) | | | (6,866) | | 629,636 | 629,636 | | | |
| 100132603 | WINDERMERE | FL | | 11/03/2023 | 08/10/2024 | 855,057 | | (5,798) | | | (5,798) | | 849,260 | 849,260 | | | |
| 100132631 | MARYSVILLE | WA | | 11/03/2023 | 07/10/2024 | 414,828 | | 14,866 | | | 14,866 | | 429,695 | 429,695 | | | |
| 100132633 | EL DORADO HILLS | CA | | 11/03/2023 | 07/10/2024 | 851,046 | | (17,230) | | | (17,230) | | 833,816 | 833,816 | | | |
| 100133117 | CARTERSVILLE | GA | | 11/29/2023 | 09/06/2024 | 191,584 | | 1,481 | | | 1,481 | | 193,065 | 193,065 | | | |
| 100133120 | CARTERSVILLE | GA | | 11/29/2023 | 08/06/2024 | 199,335 | | (1,389) | | | (1,389) | | 197,946 | 197,946 | | | |
| 100133221 | LAKELAND | TN | | 11/29/2023 | 07/06/2024 | 503,688 | | (2,088) | | | (2,088) | | 501,599 | 501,599 | | | |
| 100133301 | SUGAR LAND | TX | | 11/29/2023 | 07/06/2024 | 195,065 | | (8,817) | | | (8,817) | | 186,248 | 186,248 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135184 | HENDERSON | NV | | 11/07/2023 | 09/05/2024 | 318,236 | | (5,260) | | | (5,260) | | 312,976 | 312,976 | | | |
| 100135241 | JASPER | GA | | 11/08/2023 | 09/17/2024 | 514,642 | | 6,582 | | | 6,582 | | 521,224 | 521,224 | | | |
| 100135261 | MCQUEENEY | TX | | 11/08/2023 | 07/17/2024 | 84,919 | | (328) | | | (328) | | 84,591 | 84,591 | | | |
| 100135318 | ARGYLE | TX | | 11/13/2023 | 09/17/2024 | 30,396 | | (152) | | | (152) | | 30,244 | 30,244 | | | |
| 100135348 | NORTH LAS VEGAS | NV | | 11/13/2023 | 08/17/2024 | 249,138 | | (615) | | | (615) | | 248,523 | 248,523 | | | |
| 100135401 | INDIAN SHORES | FL | | 11/13/2023 | 09/17/2024 | 665,595 | | (1,053) | | | (1,053) | | 664,542 | 664,542 | | | |
| 100135408 | LA QUINTA | CA | | 11/13/2023 | 08/17/2024 | 570,665 | | 4,087 | | | 4,087 | | 574,753 | 574,753 | | | |
| 100135450 | MYRTLE BEACH | SC | | 11/13/2023 | 07/17/2024 | 274,509 | | 20,960 | | | 20,960 | | 295,469 | 295,469 | | | |
| 100135461 | LAS VEGAS | NV | | 11/13/2023 | 09/17/2024 | 313,906 | | (32) | | | (32) | | 313,874 | 313,874 | | | |
| 100135527 | NORTH LAS VEGAS | NV | | 11/13/2023 | 08/17/2024 | 329,511 | | (1,879) | | | (1,879) | | 327,632 | 327,632 | | | |
| 100135682 | SYLVANIA | OH | | 11/09/2023 | 07/11/2024 | 603,428 | | (13,328) | | | (13,328) | | 590,100 | 590,100 | | | |
| 100135685 | CAPITOLA | CA | | 11/09/2023 | 08/11/2024 | 449,509 | | (5,165) | | | (5,165) | | 444,344 | 444,344 | | | |
| 100135743 | LAKEWOOD | CO | | 11/10/2023 | 09/16/2024 | 236,355 | | (2,395) | | | (2,395) | | 233,960 | 233,960 | | | |
| 100135794 | MYRTLE POINT | OR | | 11/10/2023 | 08/16/2024 | 201,179 | | (471) | | | (471) | | 200,708 | 200,708 | | | |
| 100135828 | BUCKEYE | AZ | | 11/10/2023 | 08/16/2024 | 257,557 | | 1,034 | | | 1,034 | | 258,591 | 258,591 | | | |
| 100135881 | BROOKLYN | NY | | 11/13/2023 | 08/09/2024 | 2,023,731 | | (31,715) | | | (31,715) | | 1,992,016 | 1,992,016 | | | |
| 100135940 | MIRAMAR | FL | | 11/15/2023 | 09/09/2024 | 411,417 | | (13,871) | | | (13,871) | | 397,546 | 397,546 | | | |
| 100135956 | BEDFORD | TX | | 11/15/2023 | 08/09/2024 | 204,660 | | (16,316) | | | (16,316) | | 188,344 | 188,344 | | | |
| 100135967 | MIAMI | FL | | 11/16/2023 | 09/05/2024 | 1,012,183 | | 11,567 | | | 11,567 | | 1,023,750 | 1,023,750 | | | |
| 100135978 | MORENO VALLEY | CA | | 11/16/2023 | 09/05/2024 | 405,711 | | (5,054) | | | (5,054) | | 400,657 | 400,657 | | | |
| 100136224 | JACKSONVILLE | FL | | 11/20/2023 | 07/17/2024 | 309,912 | | 4,913 | | | 4,913 | | 314,825 | 314,825 | | | |
| 100136424 | OCALA | FL | | 11/20/2023 | 09/17/2024 | 256,541 | | 5,093 | | | 5,093 | | 261,634 | 261,634 | | | |
| 100136457 | DURHAM | NC | | 11/20/2023 | 08/17/2024 | 307,692 | | (2,164) | | | (2,164) | | 305,528 | 305,528 | | | |
| 100136569 | LOS ANGELES | CA | | 11/22/2023 | 09/05/2024 | 525,600 | | (17,646) | | | (17,646) | | 507,954 | 507,954 | | | |
| 100136591 | LAGUNA NIGUEL | CA | | 11/22/2023 | 09/05/2024 | 2,916,537 | | (84,412) | | | (84,412) | | 2,832,125 | 2,832,125 | | | |
| 100136648 | HOCKLEY | TX | | 11/22/2023 | 09/05/2024 | 184,861 | | (10,361) | | | (10,361) | | 174,500 | 174,500 | | | |
| 100136746 | GARY | IN | | 11/27/2023 | 09/09/2024 | 112,131 | | (4,452) | | | (4,452) | | 107,680 | 107,680 | | | |
| 100136772 | PHILADELPHIA | PA | | 11/27/2023 | 09/09/2024 | 228,748 | | (4,349) | | | (4,349) | | 224,399 | 224,399 | | | |
| 100136890 | DUBLIN | PA | | 11/27/2023 | 07/16/2024 | 318,376 | | 2,701 | | | 2,701 | | 321,077 | 321,077 | | | |
| 100136926 | WATERBURY | CT | | 11/28/2023 | 08/09/2024 | 212,840 | | (5,499) | | | (5,499) | | 207,341 | 207,341 | | | |
| 100137000 | NORTHRIDGE | CA | | 11/28/2023 | 08/17/2024 | 993,627 | | 13,645 | | | 13,645 | | 1,007,271 | 1,007,271 | | | |
| 100137008 | GULF SHORES | AL | | 11/28/2023 | 09/17/2024 | 507,178 | | (201) | | | (201) | | 506,977 | 506,977 | | | |
| 100137054 | DURHAM | NC | | 11/28/2023 | 09/17/2024 | 340,132 | | (571) | | | (571) | | 339,561 | 339,561 | | | |
| 100137086 | WINNABOW | NC | | 11/28/2023 | 09/17/2024 | 238,315 | | 377 | | | 377 | | 238,692 | 238,692 | | | |
| 100137119 | PINEY FLATS | TN | | 11/28/2023 | 07/11/2024 | 346,145 | | (13,380) | | | (13,380) | | 332,765 | 332,765 | | | |
| 100137130 | BIG LAKE | MN | | 11/28/2023 | 07/11/2024 | 398,716 | | (3,977) | | | (3,977) | | 394,739 | 394,739 | | | |
| 100137149 | MILTON | GA | | 11/28/2023 | 09/11/2024 | 723,868 | | (25,661) | | | (25,661) | | 698,207 | 698,207 | | | |
| 100137169 | WEST PALM BEACH | FL | | 11/28/2023 | 07/11/2024 | 433,352 | | (9,217) | | | (9,217) | | 424,134 | 424,134 | | | |
| 100137175 | MEDFORD | OR | | 11/28/2023 | 08/11/2024 | 301,718 | | (5,186) | | | (5,186) | | 296,532 | 296,532 | | | |
| 100134196 | VENTURA | CA | | 12/08/2023 | 08/10/2024 | 690,756 | | (7,360) | | | (7,360) | | 683,397 | 683,397 | | | |
| 100135157 | ROGERSVILLE | MO | | 12/15/2023 | 08/10/2024 | 246,243 | | (7,086) | | | (7,086) | | 239,156 | 239,156 | | | |
| 100136119 | CAMBRIA | CA | | 12/18/2023 | 09/09/2024 | 746,768 | | (19,310) | | | (19,310) | | 727,457 | 727,457 | | | |
| 100136145 | LAFAYETTE | CA | | 12/18/2023 | 08/09/2024 | 1,506,693 | | (31,896) | | | (31,896) | | 1,474,797 | 1,474,797 | | | |
| 100137330 | HOLLYWOOD | FL | | 12/01/2023 | 07/09/2024 | 1,081,644 | | (5,639) | | | (5,639) | | 1,076,004 | 1,076,004 | | | |
| 100137386 | BOCA RATON | FL | | 12/05/2023 | 09/05/2024 | 879,072 | | (3,445) | | | (3,445) | | 875,628 | 875,628 | | | |
| 100137542 | BAKERSFIELD | CA | | 12/08/2023 | 09/17/2024 | 645,766 | | (12,723) | | | (12,723) | | 633,043 | 633,043 | | | |
| 100137565 | TAMPA | FL | | 12/08/2023 | 07/17/2024 | 456,436 | | (3,494) | | | (3,494) | | 452,942 | 452,942 | | | |
| 100137638 | LEHI | UT | | 12/08/2023 | 09/17/2024 | 524,363 | | (14,290) | | | (14,290) | | 510,074 | 510,074 | | | |
| 100137645 | FREDERICK | MD | | 12/08/2023 | 09/17/2024 | 300,453 | | (1,891) | | | (1,891) | | 298,562 | 298,562 | | | |
| 100137697 | FULLERTON | CA | | 12/08/2023 | 07/17/2024 | 551,828 | | (8,647) | | | (8,647) | | 543,180 | 543,180 | | | |
| 100137870 | HOUSTON | TX | | 12/08/2023 | 07/31/2024 | 893,562 | | (248) | | | (248) | | 893,314 | 893,680 | | 366 | 366 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137874 | METUCHEN | NJ | | 12/08/2023 | 08/30/2024 | 356,678 | | (36) | | | (36) | | 356,643 | 356,755 | | 113 | 113 |
| 100137922 | KIRKLAND | WA | | 12/13/2023 | 07/17/2024 | 668,299 | | (10,547) | | | (10,547) | | 657,752 | 657,752 | | | |
| 100137928 | SUNLAND | CA | | 12/13/2023 | 09/17/2024 | 525,437 | | (5,916) | | | (5,916) | | 519,522 | 519,522 | | | |
| 100137939 | OCEANSIDE | CA | | 12/13/2023 | 08/17/2024 | 319,519 | | (5,777) | | | (5,777) | | 313,743 | 313,743 | | | |
| 100137962 | MC GAHEYSVILLE | VA | | 12/13/2023 | 09/17/2024 | 325,914 | | 10,797 | | | 10,797 | | 336,711 | 336,711 | | | |
| 100138024 | HOUSTON | TX | | 12/13/2023 | 09/05/2024 | 309,686 | | (8,686) | | | (8,686) | | 301,000 | 301,000 | | | |
| 100138074 | DYER | IN | | 12/13/2023 | 09/05/2024 | 200,124 | | (9,447) | | | (9,447) | | 190,678 | 190,772 | | 94 | 94 |
| 100138090 | ALISO VIEJO | CA | | 12/13/2023 | 09/05/2024 | 1,303,119 | | (9,315) | | | (9,315) | | 1,293,805 | 1,294,677 | | 872 | 872 |
| 100138161 | SAN JOSE | CA | | 12/14/2023 | 09/06/2024 | 897,758 | | (13,043) | | | (13,043) | | 884,715 | 884,715 | | | |
| 100138169 | MACHESNEY PARK | IL | | 12/14/2023 | 09/06/2024 | 182,027 | | 2,328 | | | 2,328 | | 184,355 | 184,355 | | | |
| 100138231 | WESTMINSTER | CA | | 12/14/2023 | 07/06/2024 | 159,258 | | 184 | | | 184 | | 159,442 | 159,442 | | | |
| 100138234 | HOUSTON | TX | | 12/14/2023 | 09/06/2024 | 224,837 | | (11,304) | | | (11,304) | | 213,532 | 213,532 | | | |
| 100138283 | GILROY | CA | | 12/18/2023 | 09/16/2024 | 487,791 | | 540 | | | 540 | | 488,331 | 488,331 | | | |
| 100138311 | MESA | AZ | | 12/18/2023 | 08/16/2024 | 404,814 | | (1,298) | | | (1,298) | | 403,516 | 403,516 | | | |
| 100138368 | BOYNTON BEACH | FL | | 12/18/2023 | 09/09/2024 | 1,204,635 | | (18,528) | | | (18,528) | | 1,186,107 | 1,186,107 | | | |
| 100138764 | DENISON | TX | | 12/21/2023 | 09/11/2024 | 378,621 | | (23,281) | | | (23,281) | | 355,339 | 355,339 | | | |
| 100138765 | AUSTIN | TX | | 12/21/2023 | 08/11/2024 | 3,520,362 | | (33,018) | | | (33,018) | | 3,487,345 | 3,487,345 | | | |
| 100138778 | CHARLOTTE | NC | | 12/21/2023 | 07/11/2024 | 230,843 | | (14,014) | | | (14,014) | | 216,829 | 216,829 | | | |
| 100138833 | PALM BAY | FL | | 12/21/2023 | 09/21/2024 | 222,712 | | (6,303) | | | (6,303) | | 216,409 | 216,409 | | | |
| 100138840 | FRANKFORT | IL | | 12/21/2023 | 07/18/2024 | 216,105 | | (6,821) | | | (6,821) | | 209,285 | 209,285 | | | |
| 100138877 | SARASOTA | FL | | 12/21/2023 | 07/18/2024 | 385,861 | | (11,804) | | | (11,804) | | 374,057 | 374,057 | | | |
| 100138915 | ALPHARETTA | GA | | 12/21/2023 | 07/18/2024 | 341,442 | | (9,792) | | | (9,792) | | 331,651 | 331,651 | | | |
| 100139017 | INDIO | CA | | 12/22/2023 | 08/10/2024 | 1,003,477 | | (3,477) | | | (3,477) | | 1,000,000 | 1,000,000 | | | |
| 100138926 | BORDENTOWN CITY | NJ | | 12/21/2023 | 07/31/2024 | 300,241 | | 128 | | | 128 | | 300,369 | 299,675 | | (694) | (694) |
| 100138934 | BRONX | NY | | 12/21/2023 | 07/31/2024 | 58,169 | | 158 | | | 158 | | 58,327 | 57,662 | | (665) | (665) |
| 100138938 | XENIA | OH | | 12/21/2023 | 08/05/2024 | 42,602 | | (22) | | | (22) | | 42,580 | 42,549 | | (31) | (31) |
| 100138939 | BROOKLYN | NY | | 12/21/2023 | 07/31/2024 | 214,905 | | (35) | | | (35) | | 214,870 | 214,764 | | (106) | (106) |
| 100138942 | AKRON | OH | | 12/21/2023 | 07/31/2024 | 68,595 | | 73 | | | 73 | | 68,667 | 68,324 | | (343) | (343) |
| 100138948 | TAMPA | FL | | 12/21/2023 | 07/31/2024 | 105,723 | | 125 | | | 125 | | 105,848 | 105,671 | | (177) | (177) |
| 100138962 | KEARNY | NJ | | 12/21/2023 | 07/31/2024 | 296,454 | | (25) | | | (25) | | 296,429 | 296,344 | | (85) | (85) |
| 100138970 | PALOS PARK | IL | | 12/21/2023 | 08/05/2024 | 321,435 | | (20) | | | (20) | | 321,415 | 320,644 | | (770) | (770) |
| 100138977 | FRESNO | CA | | 12/21/2023 | 09/23/2024 | 7,410 | | | | | | | 7,410 | 6,301 | | (1,109) | (1,109) |
| 100138983 | FREWSBURG | NY | | 12/21/2023 | 09/23/2024 | 48,423 | | | | | | | 48,423 | 46,996 | | (1,427) | (1,427) |
| 100138987 | AKRON | OH | | 12/21/2023 | 09/05/2024 | 26,137 | | 23,210 | | | 23,210 | | 49,347 | 49,347 | | | |
| 100139000 | DAYTON | OH | | 12/21/2023 | 09/05/2024 | 9,852 | | 3,267 | | | 3,267 | | 13,119 | 13,119 | | | |
| 100139015 | UNION | NJ | | 12/21/2023 | 07/31/2024 | 190,639 | | 193 | | | 193 | | 190,832 | 190,065 | | (768) | (768) |
| 100139077 | SWANSBORO | NC | | 12/28/2023 | 09/09/2024 | 140,109 | | (13,587) | | | (13,587) | | 126,523 | 126,523 | | | |
| 100139080 | JACKSONVILLE | NC | | 12/28/2023 | 09/09/2024 | 164,604 | | (16,370) | | | (16,370) | | 148,234 | 148,234 | | | |
| 100139082 | JACKSONVILLE | NC | | 12/28/2023 | 09/09/2024 | 142,297 | | (14,276) | | | (14,276) | | 128,020 | 128,020 | | | |
| 100139083 | JACKSONVILLE | NC | | 12/28/2023 | 09/09/2024 | 111,268 | | (10,948) | | | (10,948) | | 100,320 | 100,320 | | | |
| 100139087 | JACKSONVILLE | NC | | 12/28/2023 | 09/09/2024 | 112,032 | | (10,963) | | | (10,963) | | 101,069 | 101,069 | | | |
| 100139091 | KINGSTON | NY | | 12/28/2023 | 09/09/2024 | 262,903 | | (10,960) | | | (10,960) | | 251,943 | 251,943 | | | |
| 100139128 | DANIEL ISLAND | SC | | 12/28/2023 | 08/09/2024 | 570,962 | | (8,945) | | | (8,945) | | 562,017 | 562,017 | | | |
| 100139157 | ELK GROVE | CA | | 12/28/2023 | 08/09/2024 | 404,968 | | (8,721) | | | (8,721) | | 396,247 | 396,247 | | | |
| 100139158 | CORONA DEL MAR | CA | | 12/28/2023 | 09/09/2024 | 3,033,517 | | (33,617) | | | (33,617) | | 2,999,900 | 2,999,900 | | | |
| 100139187 | HIGHLAND | UT | | 12/28/2023 | 09/06/2024 | 1,259,825 | | 6,568 | | | 6,568 | | 1,266,393 | 1,266,393 | | | |
| 100139207 | MACON | GA | | 12/28/2023 | 08/06/2024 | 176,860 | | (3,803) | | | (3,803) | | 173,057 | 173,057 | | | |
| 100139237 | SAN JOSE | CA | | 12/28/2023 | 08/06/2024 | 13,585 | | 32 | | | 32 | | 13,616 | 13,616 | | | |
| 100139285 | LAWNDALE AREA | CA | | 12/28/2023 | 09/06/2024 | 624,679 | | (4,242) | | | (4,242) | | 620,436 | 620,436 | | | |
| 100139311 | LAS VEGAS | NV | | 12/28/2023 | 08/06/2024 | 174,350 | | (5,883) | | | (5,883) | | 168,467 | 168,467 | | | |
| 100139435 | SOUTH GATE | CA | | 12/28/2023 | 09/05/2024 | 533,601 | | 4,188 | | | 4,188 | | 537,789 | 537,789 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139451 | LOS ANGELES | CA | | 12/28/2023 | 09/05/2024 | 458,210 | | (11,631) | | | (11,631) | | 446,579 | 446,579 | | | |
| 100139594 | (PACIFIC PALISADES AREA) LOS A | CA | | 12/28/2023 | 09/05/2024 | 345,819 | | 2,683 | | | 2,683 | | 348,502 | 348,502 | | | |
| 100139595 | WOODLAND HILLS | CA | | 12/28/2023 | 09/05/2024 | 784,796 | | (36,755) | | | (36,755) | | 748,041 | 748,041 | | | |
| 100139598 | MIAMI | FL | | 12/28/2023 | 09/05/2024 | 1,347,621 | | (30,463) | | | (30,463) | | 1,317,158 | 1,317,158 | | | |
| 100139619 | GILROY | CA | | 12/28/2023 | 09/05/2024 | 1,328,106 | | (26,505) | | | (26,505) | | 1,301,601 | 1,301,601 | | | |
| 100139623 | LOS ANGELES | CA | | 12/28/2023 | 09/05/2024 | 543,241 | | (16,492) | | | (16,492) | | 526,748 | 526,748 | | | |
| 100139648 | CAPE CORAL | FL | | 12/28/2023 | 09/05/2024 | 286,278 | | (7,037) | | | (7,037) | | 279,241 | 279,241 | | | |
| 100139670 | FONTANA | CA | | 12/28/2023 | 09/05/2024 | 631,976 | | (12,373) | | | (12,373) | | 619,603 | 619,603 | | | |
| 322110654 | ORO VALLEY | AZ | | 01/25/2023 | 07/31/2024 | 1,465,655 | | | | | | | 1,465,655 | 1,459,982 | | (5,673) | (5,673) |
| 3320040805 | YORK | PA | | 01/30/2023 | 08/29/2024 | 64,568 | | | | | | | 64,568 | 64,568 | | | |
| 3320041396 | MAPLEWOOD | NJ | | 01/30/2023 | 08/29/2024 | 1,323,867 | | | | | | | 1,323,867 | 1,323,867 | | | |
| 3320041480 | HEMPSTEAD | NY | | 01/10/2023 | 08/29/2024 | 344,002 | | | | | | | 344,002 | 344,002 | | | |
| 3320042194 | JOSHUA TREE | CA | | 01/10/2023 | 07/30/2024 | 421,344 | | | | | | | 421,344 | 421,344 | | | |
| 3320042380 | CLEVELAND | OH | | 01/10/2023 | 08/29/2024 | 34,650 | | | | | | | 34,650 | 34,650 | | | |
| 3320042539 | REHOBOTH BEACH | DE | | 01/10/2023 | 08/29/2024 | 339,975 | | | | | | | 339,975 | 339,975 | | | |
| 3320042825 | SAN DIEGO | CA | | 01/10/2023 | 09/27/2024 | 1,005,168 | | | | | | | 1,005,168 | 1,005,168 | | | |
| 3320042932 | FORSYTH | GA | | 01/10/2023 | 09/27/2024 | 481,981 | | | | | | | 495,234 | 495,234 | | | |
| 3320043122 | BUENA | NJ | | 01/10/2023 | 08/29/2024 | 165,456 | | | | | | | 165,456 | 165,456 | | | |
| 3320043307 | SPARTA TOWNSHIP | NJ | | 01/10/2023 | 09/27/2024 | 217,741 | | | | | | | 217,741 | 217,741 | | | |
| 3320043564 | LOS ANGELES | CA | | 01/10/2023 | 09/27/2024 | 3,654,305 | | | | | | | 3,654,305 | 3,654,305 | | | |
| 3320043618 | PHILADELPHIA | PA | | 01/30/2023 | 09/27/2024 | 176,121 | | | | | | | 176,121 | 176,121 | | | |
| 3320043883 | JERSEY CITY | NJ | | 01/10/2023 | 08/29/2024 | 618,503 | | | | | | | 618,503 | 618,503 | | | |
| 3320044263 | BUFFALO | NY | | 01/30/2023 | 07/30/2024 | 495,792 | | | | | | | 495,792 | 495,792 | | | |
| 3320044379 | JACKSON | NJ | | 01/30/2023 | 09/27/2024 | 331,254 | | | | | | | 331,254 | 331,254 | | | |
| 3320044431 | DETROIT | MI | | 01/30/2023 | 09/27/2024 | 157,213 | | | | | | (95,289) | 61,925 | 61,925 | | | |
| 3320044574 | NEWARK | NJ | | 01/30/2023 | 09/27/2024 | 468,651 | | | | | | (87,527) | 407,877 | 407,877 | | | |
| 3320044632 | FALLS CHURCH | VA | | 01/30/2023 | 08/29/2024 | 529,155 | | | | | | | 529,155 | 529,155 | | | |
| 3320045413 | DETROIT | MI | | 01/30/2023 | 07/30/2024 | 60,272 | | | | | | (1,286) | 58,985 | 58,985 | | | |
| 3320045602 | KINGSTON | NY | | 01/30/2023 | 08/29/2024 | 316,454 | | | | | | | 316,454 | 316,454 | | | |
| 3320045819 | CHICAGO | IL | | 01/30/2023 | 08/29/2024 | 246,744 | | | | | | | 246,744 | 246,744 | | | |
| 3320046029 | WEST BEND | WI | | 01/30/2023 | 08/29/2024 | 127,475 | | | | | | | 165,617 | 165,617 | | | |
| 3310043939 | YONKERS | NY | | 02/13/2023 | 08/30/2024 | 278,438 | | | | | | | 278,438 | 278,438 | | | |
| 3310045268 | NEWARK | NJ | | 02/13/2023 | 07/31/2024 | 151,864 | | | | | | | 151,864 | 151,864 | | | |
| 3310046159 | JERSEY CITY | NJ | | 02/13/2023 | 09/27/2024 | 127,116 | | | | | | | 127,116 | 127,116 | | | |
| 3310046614 | ALBANY | NY | | 02/13/2023 | 09/27/2024 | 48,114 | | | | | | | 48,114 | 48,114 | | | |
| 3310048365 | THE BRONX | NY | | 02/27/2023 | 07/31/2024 | 173,745 | | | | | | | 173,745 | 173,745 | | | |
| 3320038378 | LEHIGH ACRES | FL | | 02/13/2023 | 07/30/2024 | 195,981 | | | | | | | 195,981 | 195,981 | | | |
| 3320044674 | CUYAHOGA FALLS | OH | | 02/27/2023 | 07/30/2024 | 67,320 | | | | | | | 67,320 | 67,320 | | | |
| 3320044827 | NEWARK | NJ | | 02/13/2023 | 07/30/2024 | 392,832 | | | | | | | 392,832 | 392,832 | | | |
| 3320044989 | SANTA ROSA BEACH | FL | | 02/27/2023 | 08/29/2024 | 1,081,794 | | | | | | | 1,081,794 | 1,081,794 | | | |
| 3320045113 | MORGANVILLE | NJ | | 02/13/2023 | 08/29/2024 | 764,280 | | | | | | | 764,280 | 764,280 | | | |
| 3320045460 | BRIDGEPORT | CT | | 02/13/2023 | 09/27/2024 | 305,663 | | | | | | | 305,663 | 305,663 | | | |
| 3320045695 | ROOSEVELT | NJ | | 02/27/2023 | 07/30/2024 | 235,392 | | | | | | | 235,392 | 235,392 | | | |
| 3320045973 | HARTSDALE | NY | | 02/27/2023 | 07/30/2024 | 496,510 | | | | | | | 496,510 | 496,510 | | | |
| 3320046014 | FAIRVIEW | NC | | 02/13/2023 | 08/29/2024 | 382,368 | | | | | | | 382,368 | 382,368 | | | |
| 3320046090 | WATERBURY | CT | | 02/13/2023 | 08/29/2024 | 424,413 | | | | | | | 424,413 | 424,413 | | | |
| 3320046146 | BERGENFIELD | NJ | | 02/27/2023 | 09/27/2024 | 513,034 | | | | | | | 513,034 | 513,034 | | | |
| 3320046189 | CHICAGO | IL | | 02/27/2023 | 09/27/2024 | 181,194 | | | | | | | 181,194 | 181,194 | | | |
| 3320046202 | CHICAGO | IL | | 02/13/2023 | 07/30/2024 | 130,561 | | | | | | | 130,561 | 130,561 | | | |
| 3320046282 | LAWRENCE | NJ | | 02/13/2023 | 07/30/2024 | 156,964 | | | | | | | 156,964 | 156,964 | | | |
| 3320046305 | SPOTSWOOD | NJ | | 02/13/2023 | 07/30/2024 | 147,263 | | | | | | | 147,263 | 147,263 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 3320046482 | KINGSTON | NY | | 02/13/2023 | 08/29/2024 | 266,999 | | | | | | | 266,999 | 266,999 | | | |
| 3320046483 | KINGSTON | NY | | 02/13/2023 | 08/29/2024 | 222,305 | | | | | | | 222,305 | 222,305 | | | |
| 3320046498 | JEFFERSON | NJ | | 02/13/2023 | 07/30/2024 | 171,666 | | | | | | | 171,666 | 171,666 | | | |
| 3320046567 | EUSTIS | FL | | 02/27/2023 | 08/29/2024 | 195,161 | | | | | | | 195,161 | 195,161 | | | |
| 3320046769 | PHILADELPHIA | PA | | 02/27/2023 | 07/30/2024 | 431,132 | | | | | | | 431,132 | 431,132 | | | |
| 3320046959 | SHOHOLA | PA | | 02/27/2023 | 07/30/2024 | 204,970 | | | | | | | 204,970 | 204,970 | | | |
| 3320047000 | PURLING | NY | | 02/27/2023 | 09/27/2024 | 244,117 | | | | | | | 244,117 | 244,117 | | | |
| 3320047102 | MIDDLEBOROUGH | MA | | 02/13/2023 | 09/27/2024 | 242,237 | | | | | | | 242,237 | 242,237 | | | |
| 3320047228 | CHICAGO | IL | | 02/27/2023 | 08/29/2024 | 241,683 | | | | | | | 241,683 | 241,683 | | | |
| 3320048381 | NEWARK | NJ | | 02/27/2023 | 08/29/2024 | 191,565 | | | | | | | 191,565 | 191,565 | | | |
| 3320048453 | PATERSON | NJ | | 02/27/2023 | 08/29/2024 | 392,634 | | | | | | | 392,634 | 392,634 | | | |
| 3320048511 | FLORENCE | NJ | | 02/27/2023 | 08/29/2024 | 281,393 | | | | | | | 281,393 | 281,393 | | | |
| 3320049027 | NEWARK | NJ | | 02/27/2023 | 09/27/2024 | 319,037 | | | | | | | 319,037 | 319,037 | | | |
| 323010935 | BAKERSFIELD | CA | | 03/16/2023 | 08/30/2024 | 2,164,000 | | | | | | | 2,164,000 | 2,164,000 | | | |
| 3320043107 | MASTIC | NY | | 03/15/2023 | 09/27/2024 | 362,043 | | | | | | | 362,043 | 362,043 | | | |
| 3320044697 | CUYAHOGA FALLS | OH | | 03/15/2023 | 08/29/2024 | 93,407 | | | | | | | 93,407 | 93,407 | | | |
| 3320046082 | ATHENS | GA | | 03/15/2023 | 07/30/2024 | 4,334,685 | | | | | | | 4,334,685 | 4,334,685 | | | |
| 3320049259 | PORT JEFFERSON | NY | | 03/15/2023 | 07/30/2024 | 333,333 | | | | | | | 333,333 | 333,333 | | | |
| 3320049711 | NEWARK | NJ | | 03/15/2023 | 08/29/2024 | 374,215 | | | | | | | 374,215 | 374,215 | | | |
| 3310047128 | SEASIDE HEIGHTS | NJ | | 04/19/2023 | 09/27/2024 | 100,267 | | | | | | | 100,267 | 100,267 | | | |
| 3310048776 | BALTIMORE | MD | | 04/19/2023 | 07/31/2024 | 49,367 | | | | | | | 49,367 | 49,367 | | | |
| 3310049315 | WATERBURY | CT | | 04/27/2023 | 07/31/2024 | 49,451 | | | | | | | 49,451 | 49,451 | | | |
| 3310050103 | DARLINGTON | SC | | 04/27/2023 | 07/31/2024 | 31,378 | | | | | | | 31,378 | 31,378 | | | |
| 3310050159 | ST. LOUIS | MO | | 04/19/2023 | 09/30/2024 | 46,852 | | | | | | | 46,852 | 35,717 | | (11,135) | (11,135) |
| 3310050169 | PHILADELPHIA | PA | | 04/19/2023 | 07/31/2024 | 139,344 | | | | | | | 139,344 | 139,344 | | | |
| 3310050374 | BROOKLYN | NY | | 04/04/2023 | 09/27/2024 | 171,369 | | | | | | | 171,369 | 171,369 | | | |
| 3310050727 | FLUSHING | NY | | 04/27/2023 | 07/31/2024 | 160,380 | | | | | | | 160,380 | 160,380 | | | |
| 3310051151 | SAINT STEPHEN | SC | | 04/27/2023 | 07/31/2024 | 54,277 | | | | | | | 54,277 | 54,277 | | | |
| 3310051163 | HOUSTON | TX | | 04/27/2023 | 07/31/2024 | 80,710 | | | | | | | 80,710 | 80,710 | | | |
| 3310051258 | LAKE CLARKE SHORES | FL | | 04/27/2023 | 07/31/2024 | 235,319 | | | | | | | 235,319 | 235,319 | | | |
| 3310051555 | ATLANTIC CITY | NJ | | 04/27/2023 | 08/07/2024 | 31,482 | | | | | | | 31,482 | 31,482 | | | |
| 3310051636 | PHILADELPHIA | PA | | 04/27/2023 | 08/30/2024 | 69,298 | | | | | | | 69,298 | 69,298 | | | |
| 3310051723 | CAPE CORAL | FL | | 04/27/2023 | 07/31/2024 | 8,037 | | | | | | | 8,037 | 8,037 | | | |
| 3310052239 | PHILADELPHIA | PA | | 04/27/2023 | 09/27/2024 | 47,544 | | | | | | | 47,544 | 47,544 | | | |
| 3320047550 | IRVINGTON | NJ | | 04/04/2023 | 09/27/2024 | 270,518 | | | | | | | 270,518 | 270,518 | | | |
| 3320047851 | CHICAGO | IL | | 04/04/2023 | 07/30/2024 | 263,340 | | | | | | | 263,340 | 263,340 | | | |
| 3320047855 | DURHAM | NC | | 04/04/2023 | 07/30/2024 | 26,275 | | | | | | | 26,275 | 26,275 | | | |
| 3320048124 | NEW ORLEANS | LA | | 04/04/2023 | 07/30/2024 | 161,370 | | | | | | | 161,370 | 161,370 | | | |
| 3320048474 | CHICAGO | IL | | 04/04/2023 | 09/27/2024 | 36,617 | | | | | | | 36,617 | 36,617 | | | |
| 3320048750 | MATTITUCK | NY | | 04/27/2023 | 07/30/2024 | 326,552 | | | | | | | 326,552 | 326,552 | | | |
| 3320048758 | CLEVELAND | OH | | 04/04/2023 | 08/29/2024 | 103,158 | | | | | | | 103,158 | 103,158 | | | |
| 3320048995 | LAKEWOOD | NJ | | 04/04/2023 | 09/27/2024 | 152,460 | | | | | | | 152,460 | 152,460 | | | |
| 3320049107 | SEATTLE | WA | | 04/19/2023 | 07/30/2024 | 1,271,655 | | | | | | | 1,271,655 | 1,271,655 | | | |
| 3320049229 | WASHINGTON | DC | | 04/04/2023 | 07/30/2024 | 511,335 | | | | | | | 511,335 | 511,335 | | | |
| 3320049380 | SIDNEY | NY | | 04/27/2023 | 08/29/2024 | 1,619,793 | | | | | | | 1,619,793 | 1,619,793 | | | |
| 3320049463 | CHESILHURST | NJ | | 04/04/2023 | 07/30/2024 | 208,285 | | | | | | | 208,285 | 208,285 | | | |
| 3320049548 | BRIDGEPORT | CT | | 04/27/2023 | 09/27/2024 | 92,481 | | | | | | | 92,481 | 92,481 | | | |
| 3320049822 | BATON ROUGE | LA | | 04/04/2023 | 09/27/2024 | 176,316 | | | | | | | 176,316 | 176,316 | | | |
| 3320049984 | SOUTH PLAINFIELD | NJ | | 04/04/2023 | 07/30/2024 | 381,063 | | | | | | | 381,063 | 381,063 | | | |
| 3320050084 | MAPLEWOOD | NJ | | 04/27/2023 | 08/29/2024 | 482,131 | | | | | | | 482,131 | 482,131 | | | |
| 3320050229 | CHICAGO | IL | | 04/27/2023 | 08/29/2024 | 683,595 | | | | | | | 683,595 | 683,595 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3320050386 | TOMS RIVER | NJ | | 04/04/2023 | 07/30/2024 | 128,304 | | | | | | | 128,304 | 128,304 | | | |
| 3320050403 | TOLEDO | OH | | 04/27/2023 | 09/27/2024 | 67,614 | | | | | | | 67,614 | 67,614 | | | |
| 3320050572 | LARGO | FL | | 04/27/2023 | 07/30/2024 | 121,176 | | | | | | | 121,176 | 121,176 | | | |
| 3320050619 | RACINE | WI | | 04/27/2023 | 07/30/2024 | 88,471 | | | | | | | 88,471 | 88,471 | | | |
| 3320050915 | LIVINGSTON | NJ | | 04/27/2023 | 07/30/2024 | 767,250 | | | | | | | 767,250 | 767,250 | | | |
| 3320050955 | SOUTH FALLSBURG | NY | | 04/27/2023 | 07/30/2024 | 214,617 | | | | | | | 214,617 | 214,617 | | | |
| 3320051267 | MICHIGAN CITY | IN | | 04/19/2023 | 08/29/2024 | 65,072 | | | | | | | 65,072 | 65,072 | | | |
| 4010049172 | Trenton | NJ | | 04/26/2023 | 09/26/2024 | 823,077 | | (19,058) | | | (19,058) | | 804,019 | 804,019 | | | |
| 322060119 | BIG BEAR LAKE | CA | | 08/04/2022 | 08/30/2024 | 712,713 | | | | | | | 712,713 | 712,713 | | | |
| 322070525 | PORTLAND | OR | | 09/13/2022 | 08/30/2024 | 1,234,464 | | 96 | | | 96 | | 1,234,560 | 1,234,560 | | | |
| 322070773 | CASTLE ROCK | WA | | 09/19/2022 | 07/31/2024 | 386,126 | | | | | | | 386,126 | 386,126 | | | |
| 40012791 | RAHWAY | NJ | | 04/02/2020 | 08/27/2024 | 113,045 | | | | | | | 113,045 | 113,045 | | | |
| 40013311 | FREEPORT | NY | | 06/11/2020 | 07/31/2024 | 240,332 | | | | | | | 240,332 | 240,332 | | | |
| 322110641 | PORTLAND | OR | | 01/09/2023 | 07/31/2024 | 130,281 | | | | | | | 130,281 | 130,281 | | | |
| 3310035418 | AMITYVILLE | NY | | 05/19/2022 | 08/31/2024 | 94,491 | | | | | | | 94,491 | 94,491 | | | |
| 40019661 | NEWPORT NEWS | VA | | 04/30/2021 | 07/31/2024 | 133,788 | | | | | | | 133,788 | 133,788 | | | |
| 3300003582 | HOPATCONG | NJ | | 03/31/2022 | 08/26/2024 | 102,268 | | | | | | | 102,268 | 102,268 | | | |
| 7200446 | CHICAGO | IL | | 05/10/2021 | 07/31/2024 | 77,123,300 | | | | | | | 77,123,300 | 77,123,300 | | | |
| 7250101 | San Francisco | CA | | 07/17/2019 | 09/30/2024 | 6,203,369 | | (246,776) | (4,774,473) | | 4,527,697 | | 10,731,066 | 10,225,527 | | (505,538) | (505,538) |
| 40011928 | CLEVELAND HEIGHTS | OH | | 04/02/2020 | 09/25/2024 | 134,388 | | | | | | | 134,388 | 134,388 | | | |
| 40012621 | BROOKLYN | NY | | 04/02/2020 | 07/31/2024 | 100,980 | | | | | | | 100,980 | 100,980 | | | |
| 40014797 | CLAYTON | NJ | | 09/18/2020 | 09/25/2024 | 64,290 | | | | | | | 64,290 | 60,420 | | (3,870) | (3,870) |
| 40015433 | INDIANAPOLIS | IN | | 11/19/2020 | 07/31/2024 | 26,507 | | | | | | | 26,507 | 26,507 | | | |
| 40017805 | MOUNT VERNON | NY | | 02/23/2021 | 08/27/2024 | 205,507 | | | | | | | 205,507 | 205,507 | | | |
| 40018250 | MONROE TOWNSHIP | NJ | | 03/26/2021 | 07/31/2024 | 224,588 | | | | | | | 224,588 | 224,588 | | | |
| 40019187 | CHICAGO | IL | | 06/03/2021 | 07/31/2024 | 108,621 | | | | | | | 108,621 | 108,621 | | | |
| 40022365 | DETROIT | MI | | 06/24/2021 | 07/30/2024 | 61,612 | | | | | | | 61,612 | 54,095 | | (7,517) | (7,517) |
| 322020784 | STAR | ID | | 03/23/2022 | 07/31/2024 | 144,690 | | | | | | | 144,690 | 144,690 | | | |
| 322040161 | PORTLAND | OR | | 04/28/2022 | 07/31/2024 | 151,200 | | | | | | | 151,200 | 151,200 | | | |
| 322040551 | HORSESHOE BAY | TX | | 06/09/2022 | 08/30/2024 | 905,958 | | 11 | | | 11 | | 905,969 | 905,969 | | | |
| 322040671 | HORSESHOE BAY | TX | | 06/09/2022 | 08/30/2024 | 894,577 | | 18 | | | 18 | | 894,595 | 894,595 | | | |
| 322050038 | PORTLAND | OR | | 06/21/2022 | 08/30/2024 | 34,289 | | | | | | | 34,289 | 34,289 | | | |
| 322060399 | PORTLAND | OR | | 08/04/2022 | 08/30/2024 | 782,590 | | | | | | | 782,590 | 782,590 | | | |
| 18990 | HOUSTON | TX | | 01/03/2011 | 09/12/2024 | 770,188 | | | | | | | 770,188 | 770,188 | | | |
| 19316 | SANTA CRUZ | CA | | 08/29/2013 | 09/25/2024 | 3,969,416 | | (5,276) | | | (5,276) | | 3,964,139 | 3,964,139 | | | |
| 0S41044 | W COVINA | CA | | 02/04/2005 | 08/16/2024 | 287,859 | | | | | | | 287,859 | 287,859 | | | |
| 3310025675 | TRIANGLE | VA | | 09/28/2021 | 08/07/2024 | 6,146 | | | | | | | 6,146 | 4,883 | | (1,262) | (1,262) |
| 3310026162 | BROOKLYN | NY | | 12/16/2021 | 07/31/2024 | 45,293 | | | | | | | 45,293 | 45,293 | | | |
| 3310026369 | ROOSEVELT | NY | | 11/12/2021 | 09/27/2024 | 87,110 | | | | | | | 112,637 | 112,637 | | | |
| 3310026595 | PHILADELPHIA | PA | | 10/22/2021 | 07/31/2024 | 34,526 | | | | | | | 34,526 | 34,526 | | | |
| 3310026745 | CHICAGO | IL | | 11/18/2021 | 07/08/2024 | 355 | | | | | | | 355 | 355 | | | |
| 3310026752 | BALTIMORE | MD | | 10/22/2021 | 08/31/2024 | 67,590 | | | | | | | 67,590 | 54,931 | | (12,659) | (12,659) |
| 3310026917 | DECATUR | GA | | 10/14/2021 | 09/05/2024 | 3,442 | | | | | | | 3,442 | 1,721 | | (1,721) | (1,721) |
| 3310026971 | IRVINGTON | NJ | | 11/18/2021 | 08/30/2024 | 75,379 | | | | | | | 75,379 | 75,379 | | | |
| 3310027425 | LYNBROOK | NY | | 10/22/2021 | 09/27/2024 | 109,445 | | | | | | | 109,445 | 109,445 | | | |
| 3310027550 | JERSEY CITY | NJ | | 11/12/2021 | 07/31/2024 | 227,205 | | | | | | | 227,205 | 227,205 | | | |
| 3310027920 | EAST HAMPTON | NY | | 01/05/2022 | 07/31/2024 | 400,495 | | | | | | | 400,495 | 400,495 | | | |
| 3310028346 | FORT LEE | NJ | | 11/18/2021 | 08/31/2024 | 500,557 | | | | | | | 500,557 | 499,535 | | (1,022) | (1,022) |
| 3310031589 | FOUNTAIN HILLS | AZ | | 01/31/2022 | 08/31/2024 | 192,675 | | | | | | | 192,675 | 148,342 | | (44,333) | (44,333) |
| 3310031691 | GIBSONVILLE | NC | | 02/11/2022 | 07/31/2024 | 29,139 | | | | | | | 29,139 | 29,139 | | | |
| 3310032221 | SHIRLEY | NY | | 03/09/2022 | 07/31/2024 | 93,941 | | | | | | | 93,941 | 93,941 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3310032662 | KEANSBURG | NJ | | 03/09/2022 | 09/27/2024 | 1,439,461 | | | | | | | 1,439,461 | 1,439,461 | | | |
| 3310033363 | ATLANTA | GA | | 04/01/2022 | 09/27/2024 | 27,844 | | | | | | | 27,844 | 27,844 | | | |
| 3310033709 | SALINA | KS | | 03/17/2022 | 09/27/2024 | 23,285 | | | | | | | 23,285 | 23,285 | | | |
| 3310033792 | WOODMERE | NY | | 03/17/2022 | 08/30/2024 | 148,500 | | | | | | | 148,500 | 148,500 | | | |
| 3310033876 | NEW BRITAIN | CT | | 03/17/2022 | 09/27/2024 | 42,991 | | | | | | | 42,991 | 42,991 | | | |
| 3310034553 | ELMHURST | IL | | 04/01/2022 | 09/30/2024 | 106,223 | | | | | | | 106,223 | 98,172 | | (8,051) | (8,051) |
| 3310034696 | DAYTON | OH | | 09/08/2022 | 08/07/2024 | 25,584 | | | | | | | 25,584 | 25,584 | | | |
| 322080678 | PORTLAND | OR | | 10/25/2022 | 08/30/2024 | 2,364,233 | | | | | | | 2,364,233 | 2,364,233 | | | |
| 322100464 | PORTLAND | OR | | 01/09/2023 | 07/31/2024 | 1,019,017 | | | | | | | 1,019,017 | 1,019,017 | | | |
| 322100661 | PORTLAND | OR | | 01/09/2023 | 07/31/2024 | 1,036,995 | | | | | | | 1,036,995 | 1,036,995 | | | |
| 3300004022 | PARAMUS | NJ | | 11/10/2022 | 07/23/2024 | 364,766 | | | | | | | 364,766 | 364,766 | | | |
| 3310034948 | POUGHKEEPSIE | NY | | 08/01/2022 | 09/27/2024 | 292,009 | | | | | | | 292,009 | 292,009 | | | |
| 3310035737 | EAST ORANGE | NJ | | 06/15/2022 | 07/31/2024 | 949,681 | | | | | | | 949,681 | 949,681 | | | |
| 3310035877 | BROOKLYN | NY | | 08/26/2022 | 08/30/2024 | 891,000 | | | | | | | 891,000 | 891,000 | | | |
| 3310036114 | HOLLYWOOD | FL | | 05/19/2022 | 09/27/2024 | 126,091 | | | | | | | 126,091 | 126,091 | | | |
| 3310036201 | YONKERS | NY | | 08/08/2022 | 09/27/2024 | 263,149 | | | | | | | 263,149 | 263,149 | | | |
| 3310036230 | BROOKLYN | NY | | 07/07/2022 | 07/31/2024 | 410,157 | | | | | | | 410,157 | 410,157 | | | |
| 3310036648 | HAZEL CREST | IL | | 07/14/2022 | 07/31/2024 | 42,018 | | | | | | | 42,018 | 42,018 | | | |
| 3310036725 | PIGEON FORGE | TN | | 07/25/2022 | 09/27/2024 | 806,652 | | | | | | | 806,652 | 806,652 | | | |
| 3310036796 | BALTIMORE | MD | | 08/16/2022 | 07/31/2024 | 20,983 | | | | | | | 20,983 | 20,983 | | | |
| 3310036861 | CHICAGO | IL | | 06/07/2022 | 09/27/2024 | 17,746 | | | | | | | 17,746 | 17,746 | | | |
| 3310036911 | BROOKLYN | NY | | 07/07/2022 | 09/27/2024 | 166,394 | | | | | | | 166,394 | 166,394 | | | |
| 3310036926 | CLEVELAND HEIGHTS | OH | | 06/15/2022 | 09/27/2024 | 50,490 | | | | | | | 50,490 | 50,490 | | | |
| 3310037019 | MINNEOLA | FL | | 07/25/2022 | 07/31/2024 | 183,932 | | | | | | | 183,932 | 183,932 | | | |
| 3310037451 | STAMFORD | CT | | 06/15/2022 | 09/27/2024 | 118,800 | | | | | | | 118,800 | 118,800 | | | |
| 3310037510 | DETROIT | MI | | 08/16/2022 | 09/27/2024 | 15,630 | | | | | | | 15,630 | 15,630 | | | |
| 3310037577 | NEWARK | NJ | | 07/14/2022 | 08/31/2024 | 209,038 | | | | | | | 209,038 | 190,569 | | (18,469) | (18,469) |
| 3310037597 | SPRINGFIELD | IL | | 08/26/2022 | 07/31/2024 | 17,820 | | | | | | | 17,820 | 17,820 | | | |
| 3310037716 | SAINT LOUIS | MO | | 08/01/2022 | 07/31/2024 | 77,235 | | | | | | | 77,235 | 77,235 | | | |
| 3310037759 | NEWARK | NJ | | 07/14/2022 | 07/31/2024 | 55,539 | | | | | | | 55,539 | 55,539 | | | |
| 3310037934 | BROOKLYN | NY | | 06/29/2022 | 07/31/2024 | 300,659 | | | | | | | 300,659 | 300,659 | | | |
| 3310038062 | POUGHKEEPSIE | NY | | 07/14/2022 | 08/30/2024 | 602,554 | | | | | | | 602,554 | 602,554 | | | |
| 3310038178 | CHICAGO | IL | | 09/28/2022 | 09/27/2024 | 300,595 | | | | | | | 300,595 | 300,595 | | | |
| 3310038235 | CHICAGO | IL | | 08/16/2022 | 09/27/2024 | 44,476 | | | | | | | 44,476 | 44,476 | | | |
| 3310038332 | BRENTWOOD | NY | | 09/21/2022 | 08/31/2024 | 103,950 | | | | | | | 103,950 | 103,950 | | | |
| 3310038339 | PITTSBURGH | PA | | 07/14/2022 | 09/27/2024 | 51,619 | | | | | | | 51,619 | 51,619 | | | |
| 3310038382 | ROME | GA | | 08/16/2022 | 08/31/2024 | 120,932 | | | | | | | 120,932 | 96,080 | | (24,853) | (24,853) |
| 3310038423 | CHICAGO | IL | | 08/01/2022 | 07/31/2024 | 19,080 | | | | | | | 19,080 | 19,080 | | | |
| 3310038476 | JERSEY CITY | NJ | | 07/25/2022 | 09/27/2024 | 624,517 | | | | | | | 646,658 | 646,658 | | | |
| 3310038492 | BROOKLYN | NY | | 07/25/2022 | 09/27/2024 | 138,996 | | | | | | | 138,996 | 138,996 | | | |
| 3310038823 | JERSEY CITY | NJ | | 08/01/2022 | 08/30/2024 | 323,730 | | | | | | | 323,730 | 323,730 | | | |
| 3310039083 | BABYLON | NY | | 07/14/2022 | 07/31/2024 | 133,205 | | | | | | | 133,205 | 133,205 | | | |
| 3310039093 | WOODMERE | NY | | 08/01/2022 | 08/31/2024 | 376,905 | | | | | | | 376,905 | 376,905 | | | |
| 3310039152 | NEWARK | NJ | | 08/16/2022 | 07/31/2024 | 52,383 | | | | | | | 52,383 | 52,383 | | | |
| 3310039244 | PLAINVIEW | NY | | 09/08/2022 | 07/31/2024 | 207,900 | | | | | | | 207,900 | 207,900 | | | |
| 3310039336 | ATLANTA | GA | | 08/16/2022 | 09/27/2024 | 300,059 | | | | | | | 300,059 | 300,059 | | | |
| 3310039428 | JAMAICA | NY | | 08/16/2022 | 09/27/2024 | 253,665 | | | | | | | 253,665 | 253,665 | | | |
| 3310039655 | TRABUCO CANYON | CA | | 08/08/2022 | 07/31/2024 | 239,218 | | | | | | | 239,218 | 239,218 | | | |
| 3310039991 | PHILADELPHIA | PA | | 09/28/2022 | 08/30/2024 | 20,384 | | | | | | | 20,384 | 20,384 | | | |
| 3310040012 | ST. LOUIS | MO | | 09/08/2022 | 08/30/2024 | 23,189 | | | | | | | 23,189 | 23,189 | | | |
| 3310040036 | BROOKLYN | NY | | 08/16/2022 | 07/31/2024 | 154,312 | | | | | | | 154,312 | 154,312 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 3310040341 | FORSYTH | GA | | 09/21/2022 | 09/27/2024 | 145,542 | | | | | | | 159,430 | 159,430 | | | |
| 3310040376 | PILESGROVE TOWNSHIP | NJ | | 08/26/2022 | 08/30/2024 | 74,707 | | | | | | | 74,707 | 74,707 | | | |
| 3310040410 | LIVINGSTON | NJ | | 09/21/2022 | 08/30/2024 | 129,641 | | | | | | | 129,641 | 129,641 | | | |
| 3310040426 | BAY SHORE | NY | | 08/16/2022 | 09/27/2024 | 147,015 | | | | | | | 147,015 | 147,015 | | | |
| 3310040384 | FORSYTH | GA | | 10/12/2022 | 09/27/2024 | 136,461 | | | | | | | 136,461 | 136,461 | | | |
| 3310041143 | MALVERNE | NY | | 10/12/2022 | 09/27/2024 | 152,183 | | | | | | | 152,183 | 152,183 | | | |
| 3310041344 | DAYTON | OH | | 11/10/2022 | 07/31/2024 | 27,908 | | | | | | | 27,908 | 27,908 | | | |
| 3310041803 | JERSEY CITY | NJ | | 10/19/2022 | 09/27/2024 | 334,930 | | | | | | | 334,930 | 334,930 | | | |
| 3310041879 | THIBODAUX | LA | | 11/10/2022 | 08/30/2024 | 36,384 | | | | | | | 36,384 | 36,384 | | | |
| 3310041886 | GAINESVILLE | TX | | 10/19/2022 | 07/31/2024 | 39,249 | | | | | | | 39,249 | 39,249 | | | |
| 3310041925 | CARBONDALE | PA | | 10/19/2022 | 08/30/2024 | 33,769 | | | | | | | 33,769 | 33,769 | | | |
| 3310041981 | PHILADELPHIA | PA | | 11/10/2022 | 09/27/2024 | 27,443 | | | | | | | 27,443 | 27,443 | | | |
| 3310042046 | WEST BABYLON | NY | | 10/19/2022 | 08/30/2024 | 135,135 | | | | | | | 135,135 | 135,135 | | | |
| 3310042193 | NEW BEDFORD | MA | | 10/12/2022 | 08/30/2024 | 136,249 | | | | | | | 136,249 | 136,249 | | | |
| 3310042267 | NEWARK | NJ | | 10/19/2022 | 07/31/2024 | 39,650 | | | | | | | 39,650 | 39,650 | | | |
| 3310042404 | SCHENECTADY | NY | | 11/10/2022 | 08/30/2024 | 44,402 | | | | | | | 44,402 | 44,402 | | | |
| 3310042468 | NORTHVALE | NJ | | 10/12/2022 | 07/31/2024 | 108,554 | | | | | | | 108,554 | 108,554 | | | |
| 3310042807 | STATEN ISLAND | NY | | 11/01/2022 | 07/31/2024 | 70,835 | | | | | | | 70,835 | 70,835 | | | |
| 3310043138 | LEVITTOWN | NY | | 10/19/2022 | 08/31/2024 | 122,364 | | | | | | | 122,364 | 122,364 | | | |
| 3310043149 | VALLEY STREAM | NY | | 11/10/2022 | 09/27/2024 | 147,683 | | | | | | | 147,683 | 147,683 | | | |
| 3310043604 | RANCHO MIRAGE | CA | | 11/10/2022 | 09/27/2024 | 351,133 | | | | | | | 351,133 | 351,133 | | | |
| 3310040547 | BALTIMORE | MD | | 08/16/2022 | 07/31/2024 | 45,738 | | | | | | | 45,738 | 45,738 | | | |
| 3310040552 | PLAINFIELD | NJ | | 08/26/2022 | 09/27/2024 | 83,816 | | | | | | | 83,816 | 83,816 | | | |
| 3310040680 | SUFFOLK | VA | | 09/21/2022 | 07/31/2024 | 35,252 | | | | | | | 35,252 | 35,252 | | | |
| 3310040973 | RED BANK | NJ | | 09/21/2022 | 07/31/2024 | 107,609 | | | | | | | 107,609 | 107,609 | | | |
| 3310041173 | NEWARK | NJ | | 09/21/2022 | 08/30/2024 | 51,404 | | | | | | | 51,404 | 51,404 | | | |
| 3310041218 | LONG BRANCH | NJ | | 09/28/2022 | 07/31/2024 | 382,388 | | | | | | | 382,388 | 382,388 | | | |
| 3310041284 | WESTWEGO | LA | | 09/21/2022 | 09/27/2024 | 42,344 | | | | | | | 42,344 | 42,344 | | | |
| 3310041778 | COVINGTON | GA | | 09/21/2022 | 09/30/2024 | 689 | | | | | | | 689 | 344 | | (344) | (344) |
| 3310041908 | CHICAGO | IL | | 09/21/2022 | 09/27/2024 | 65,830 | | | | | | | 65,830 | 65,830 | | | |
| 3310041983 | WATERBURY | CT | | 11/10/2022 | 09/27/2024 | 77,602 | | | | | | | 77,602 | 77,602 | | | |
| 7200244 | NEW YORK | NY | | 04/11/2018 | 09/24/2024 | 12,312,727 | | | | | | | 12,312,727 | 12,312,727 | | | |
| 3310038383 | POMONA | NY | | 08/01/2022 | 07/31/2024 | 187,110 | | | | | | | 187,110 | 187,110 | | | |
| 322060949 | PHOENIX | AZ | | 07/07/2022 | 08/30/2024 | 6,387,500 | | | | | | | 6,387,500 | 6,387,500 | | | |
| 322070066 | PORTLAND | OR | | 09/19/2022 | 08/30/2024 | 547,975 | | 245 | | | 245 | | 548,219 | 548,219 | | | |
| 7200399 | SAN FRANCISCO | CA | | 09/29/2020 | 09/17/2024 | 117,764,511 | | 485,489 | | | 485,489 | | 118,250,000 | 118,250,000 | | | |
| 40015071 | BALTIMORE | MD | | 11/19/2020 | 09/30/2024 | 201,054 | | | | | | | 201,054 | 148,104 | | (52,950) | (52,950) |
| 322050139 | INDIO | CA | | 06/21/2022 | 08/30/2024 | 433,757 | | | | | | | 433,757 | 433,757 | | | |
| 322050146 | CLEARFIELD | UT | | 06/21/2022 | 08/30/2024 | 1,486,444 | | | | | | | 1,486,444 | 1,482,784 | | (3,659) | (3,659) |
| 3310050842 | PHILADELPHIA | PA | | 05/11/2023 | 09/27/2024 | 48,723 | | | | | | | 48,723 | 48,723 | | | |
| 3310051358 | ORLANDO | FL | | 05/11/2023 | 08/30/2024 | 62,355 | | | | | | | 62,355 | 62,355 | | | |
| 3310051845 | GREENACRES | FL | | 05/11/2023 | 08/30/2024 | 95,634 | | | | | | | 95,634 | 95,634 | | | |
| 3310052671 | PHILADELPHIA | PA | | 05/11/2023 | 09/04/2024 | 66,486 | | | | | | | 66,486 | 66,486 | | | |
| 3320046964 | BROOKLYN | NY | | 05/11/2023 | 09/27/2024 | 609,890 | | | | | | | 609,890 | 609,890 | | | |
| 3320050394 | MABANK | TX | | 05/11/2023 | 08/29/2024 | 142,080 | | | | | | | 142,080 | 142,080 | | | |
| 3320051118 | CHARLOTTE | NC | | 05/11/2023 | 08/29/2024 | 885,301 | | | | | | | 890,562 | 890,562 | | | |
| 3320051321 | JERSEY CITY | NJ | | 05/11/2023 | 09/27/2024 | 350,955 | | | | | | | 350,955 | 350,955 | | | |
| 3320051501 | KINGSTON | NY | | 05/11/2023 | 08/29/2024 | 204,930 | | | | | | | 204,930 | 204,930 | | | |
| 3320051781 | HOUSTON | TX | | 05/11/2023 | 08/29/2024 | 494,480 | | | | | | | 494,480 | 494,480 | | | |
| 3320052314 | PHILADELPHIA | PA | | 05/11/2023 | 08/29/2024 | 202,391 | | | | | | | 202,391 | 202,391 | | | |
| 3310049834 | BUFFALO | NY | | 05/18/2023 | 07/31/2024 | 27,116 | | | | | | | 27,116 | 27,116 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3310051402 | JERSEY CITY | NJ | | 05/18/2023 | 07/31/2024 | 261,053 | | | | | | | 261,053 | 261,053 | | | |
| 3310052107 | FORT LAUDERDALE | FL | | 05/18/2023 | 07/31/2024 | 234,630 | | | | | | | 234,630 | 234,630 | | | |
| 3310052152 | MADISON | CT | | 05/18/2023 | 08/30/2024 | 246,109 | | | | | | | 246,109 | 246,109 | | | |
| 3310052349 | GETTYSBURG | PA | | 05/18/2023 | 07/31/2024 | 74,696 | | | | | | | 74,696 | 74,696 | | | |
| 3310052736 | HOPATCONG | NJ | | 05/18/2023 | 09/27/2024 | 54,948 | | | | | | | 54,948 | 54,948 | | | |
| 3310052966 | LOS ANGELES | CA | | 05/18/2023 | 08/30/2024 | 271,384 | | | | | | | 271,384 | 271,384 | | | |
| 3320048651 | PEMBERTON | NJ | | 05/18/2023 | 09/27/2024 | 173,597 | | | | | | | 173,597 | 173,597 | | | |
| 3320051117 | WOODSTOCK | NY | | 05/18/2023 | 08/29/2024 | 328,027 | | | | | | | 334,125 | 334,125 | | | |
| 3320051911 | AUSTIN | TX | | 05/18/2023 | 09/27/2024 | 570,240 | | | | | | | 570,240 | 570,240 | | | |
| 3320052177 | ELMHURST | IL | | 05/18/2023 | 08/29/2024 | 546,752 | | | | | | | 546,752 | 546,752 | | | |
| 3320052903 | DETROIT | MI | | 05/18/2023 | 09/27/2024 | 161,865 | | | | | | | 161,865 | 161,865 | | | |
| 3320053102 | PHILADELPHIA | PA | | 05/18/2023 | 07/30/2024 | 148,992 | | | | | | | 148,992 | 148,992 | | | |
| 3310048820 | CAPE CORAL | FL | | 05/25/2023 | 07/31/2024 | 64,941 | | | | | | | 64,941 | 64,941 | | | |
| 3310050172 | PASS CHRISTIAN | MS | | 05/25/2023 | 09/27/2024 | 37,719 | | | | | | | 37,719 | 37,719 | | | |
| 3310050345 | TRENTON | NJ | | 05/25/2023 | 07/31/2024 | 24,434 | | | | | | | 24,434 | 24,434 | | | |
| 3310051612 | LOCH SHELDRAKE | NY | | 05/25/2023 | 09/27/2024 | 36,531 | | | | | | | 36,531 | 36,531 | | | |
| 3310051659 | HARRISBURG | PA | | 05/25/2023 | 07/31/2024 | 14,256 | | | | | | | 14,256 | 14,256 | | | |
| 3310051730 | CAPE CORAL | FL | | 05/25/2023 | 09/27/2024 | 160,428 | | | | | | | 160,428 | 160,428 | | | |
| 3310051750 | CAPE CORAL | FL | | 05/25/2023 | 08/30/2024 | 163,989 | | | | | | | 163,989 | 163,989 | | | |
| 3310051841 | CONWAY | SC | | 05/25/2023 | 07/31/2024 | 145,680 | | | | | | | 145,680 | 145,680 | | | |
| 3310051865 | NEWTON | NC | | 05/25/2023 | 09/27/2024 | 25,067 | | | | | | | 29,433 | 29,433 | | | |
| 3310053170 | CHICAGO | IL | | 05/25/2023 | 07/31/2024 | 29,560 | | | | | | | 29,560 | 29,560 | | | |
| 3320052707 | MIDDLETOWN | CT | | 05/25/2023 | 08/29/2024 | 197,604 | | | | | | | 197,604 | 197,604 | | | |
| 3320053374 | JAMAICA | NY | | 05/25/2023 | 08/29/2024 | 553,955 | | | | | | | 553,955 | 553,955 | | | |
| 3300004511 | SPARTA | NJ | | 06/09/2023 | 09/19/2024 | 186,200 | | | | | | | 186,200 | 186,200 | | | |
| 3300004540 | MORRISTOWN | NJ | | 06/09/2023 | 07/23/2024 | 408,337 | | | | | | | 408,337 | 408,337 | | | |
| 3310050566 | TOMS RIVER | NJ | | 06/08/2023 | 08/30/2024 | 66,528 | | | | | | | 66,528 | 66,528 | | | |
| 3310051261 | MAYWOOD | IL | | 06/08/2023 | 07/31/2024 | 67,278 | | | | | | | 67,278 | 67,278 | | | |
| 3310051404 | MERRICK | NY | | 06/08/2023 | 08/30/2024 | 89,694 | | | | | | | 89,694 | 89,694 | | | |
| 3310051570 | BROOKLYN | NY | | 06/08/2023 | 07/31/2024 | 254,104 | | | | | | | 254,104 | 254,104 | | | |
| 3310051691 | CHICAGO | IL | | 06/08/2023 | 07/31/2024 | 46,666 | | | | | | | 46,666 | 46,666 | | | |
| 3310051867 | GREENWOOD LAKE | NY | | 06/08/2023 | 07/31/2024 | 86,245 | | | | | | | 86,245 | 86,245 | | | |
| 3310052701 | WASHINGTON | DC | | 06/08/2023 | 07/31/2024 | 178,144 | | | | | | | 178,144 | 178,144 | | | |
| 3310052837 | BALTIMORE | MD | | 06/08/2023 | 07/31/2024 | 36,234 | | | | | | | 36,234 | 36,234 | | | |
| 3310052956 | BELLE ISLE | FL | | 06/08/2023 | 07/31/2024 | 192,075 | | | | | | | 192,075 | 192,075 | | | |
| 3310053161 | MERRICK | NY | | 06/08/2023 | 07/31/2024 | 215,592 | | | | | | | 215,592 | 215,592 | | | |
| 3310053350 | ROTONDA WEST | FL | | 06/08/2023 | 08/30/2024 | 71,791 | | | | | | | 71,791 | 71,791 | | | |
| 3310053402 | NYACK | NY | | 06/08/2023 | 07/31/2024 | 56,801 | | | | | | | 56,801 | 56,801 | | | |
| 3310053798 | PANAMA CITY BEACH | FL | | 06/08/2023 | 08/30/2024 | 94,446 | | | | | | | 94,446 | 94,446 | | | |
| 3320051407 | ANSONIA | CT | | 06/08/2023 | 08/29/2024 | 155,430 | | | | | | | 155,430 | 155,430 | | | |
| 3320051430 | NORTHPORT | NY | | 06/08/2023 | 09/27/2024 | 726,939 | | | | | | | 726,939 | 726,939 | | | |
| 3320052932 | RIVERHEAD | NY | | 06/08/2023 | 07/30/2024 | 276,755 | | | | | | | 276,755 | 276,755 | | | |
| 3320053180 | PHILADELPHIA | PA | | 06/08/2023 | 08/29/2024 | 155,975 | | | | | | | 155,975 | 155,975 | | | |
| 3310050488 | NEWARK | NJ | | 06/21/2023 | 07/31/2024 | 120,946 | | | | | | | 120,946 | 120,946 | | | |
| 3310051476 | RIVERVIEW | FL | | 06/21/2023 | 07/31/2024 | 87,407 | | | | | | | 87,407 | 87,407 | | | |
| 3310053268 | PHILADELPHIA | PA | | 06/21/2023 | 09/27/2024 | 29,941 | | | | | | | 29,941 | 29,941 | | | |
| 3320052231 | SEDONA | AZ | | 06/21/2023 | 09/30/2024 | 542,197 | | | | | | | 542,197 | 538,560 | | (3,637) | (3,637) |
| 3320052735 | ALLENDALE | NJ | | 06/21/2023 | 08/29/2024 | 1,007,678 | | | | | | | 1,007,678 | 1,007,678 | | | |
| 3320052861 | DAYTON | OH | | 06/21/2023 | 08/29/2024 | 67,894 | | | | | | | 67,894 | 67,894 | | | |
| 3320052864 | WILKES-BARRE | PA | | 06/21/2023 | 09/27/2024 | 49,500 | | | | | | | 49,500 | 49,500 | | | |
| 3320053085 | BROOKLYN | MD | | 06/21/2023 | 07/30/2024 | 60,707 | | | | | | | 60,707 | 60,707 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3320053481 | PHILADELPHIA | PA | | 06/21/2023 | 07/30/2024 | 293,512 | | | | | | | 293,512 | 293,512 | | | |
| 3320053919 | BRICK TOWNSHIP | NJ | | 06/21/2023 | 09/27/2024 | 162,006 | | | | | | | 162,006 | 162,006 | | | |
| 3320054188 | CENTEREACH | NY | | 06/21/2023 | 07/30/2024 | 228,393 | | | | | | | 228,393 | 228,393 | | | |
| 3320054554 | EWING | NJ | | 06/21/2023 | 07/30/2024 | 239,481 | | | | | | | 239,481 | 239,481 | | | |
| 3320054568 | CHESTER | NY | | 06/21/2023 | 09/27/2024 | 231,809 | | | | | | | 231,809 | 231,809 | | | |
| 3310038825 | EAST PATCHOGUE | NY | | 06/29/2023 | 07/31/2024 | 75,319 | | | | | | | 75,319 | 75,319 | | | |
| 3310047806 | DETROIT | MI | | 06/29/2023 | 09/05/2024 | 21,935 | | | | | | | 21,935 | 21,935 | | | |
| 3310051806 | PHILADELPHIA | PA | | 06/29/2023 | 07/31/2024 | 101,426 | | | | | | | 101,426 | 101,426 | | | |
| 3310052017 | WATERBURY | CT | | 06/29/2023 | 07/31/2024 | 13,989 | | | | | | | 13,989 | 13,989 | | | |
| 3310052174 | TRENTON | NJ | | 06/29/2023 | 08/30/2024 | 59,867 | | | | | | | 59,867 | 59,867 | | | |
| 3310052249 | SCOTCH PLAINS | NJ | | 06/29/2023 | 09/27/2024 | 187,466 | | | | | | | 187,466 | 187,466 | | | |
| 3310052498 | ALBANY | NY | | 06/29/2023 | 08/30/2024 | 49,250 | | | | | | | 49,250 | 49,250 | | | |
| 3310052500 | ALBANY | NY | | 06/29/2023 | 08/30/2024 | 66,551 | | | | | | | 66,551 | 66,551 | | | |
| 3310052501 | ALBANY | NY | | 06/29/2023 | 08/30/2024 | 67,468 | | | | | | | 67,468 | 67,468 | | | |
| 3310053060 | CHICAGO | IL | | 06/29/2023 | 07/31/2024 | 59,289 | | | | | | | 59,289 | 59,289 | | | |
| 3310053376 | BELLPORT | NY | | 06/29/2023 | 09/27/2024 | 93,407 | | | | | | | 93,407 | 93,407 | | | |
| 3310053379 | BELLPORT | NY | | 06/29/2023 | 08/30/2024 | 97,578 | | | | | | | 97,578 | 97,578 | | | |
| 3310053380 | BELLPORT | NY | | 06/29/2023 | 07/31/2024 | 96,183 | | | | | | | 96,183 | 96,183 | | | |
| 3310053676 | HIGHLAND PARK | MI | | 06/29/2023 | 07/31/2024 | 30,932 | | | | | | | 30,932 | 30,932 | | | |
| 3310053786 | PATERSON | NJ | | 06/29/2023 | 08/30/2024 | 124,740 | | | | | | | 124,740 | 124,740 | | | |
| 3310054093 | RED BANK | NJ | | 06/29/2023 | 09/27/2024 | 124,592 | | | | | | | 124,592 | 124,592 | | | |
| 3310054137 | DETROIT | MI | | 06/29/2023 | 07/31/2024 | 40,392 | | | | | | | 40,392 | 40,392 | | | |
| 3310054147 | QUEENS | NY | | 06/29/2023 | 09/27/2024 | 143,006 | | | | | | | 143,006 | 143,006 | | | |
| 3310054257 | LYNWOOD | IL | | 06/29/2023 | 07/31/2024 | 40,184 | | | | | | | 40,184 | 40,184 | | | |
| 3310054303 | NEWARK | NJ | | 06/29/2023 | 07/31/2024 | 82,529 | | | | | | | 82,529 | 82,529 | | | |
| 3310054471 | QUEENS | NY | | 06/29/2023 | 08/30/2024 | 98,901 | | | | | | | 98,901 | 98,901 | | | |
| 3310054540 | CALABASAS | CA | | 06/29/2023 | 07/31/2024 | 447,171 | | | | | | | 447,171 | 447,171 | | | |
| 3310054572 | WINCHENDON | MA | | 06/29/2023 | 09/27/2024 | 89,456 | | | | | | | 89,456 | 89,456 | | | |
| 3310054723 | ALLENTOWN | PA | | 06/29/2023 | 07/31/2024 | 31,185 | | | | | | | 31,185 | 31,185 | | | |
| 3310054762 | IRVINGTON | NJ | | 06/29/2023 | 07/31/2024 | 72,914 | | | | | | | 72,914 | 72,914 | | | |
| 3310054811 | BROOKLYN | NY | | 06/29/2023 | 07/31/2024 | 144,342 | | | | | | | 144,342 | 144,342 | | | |
| 3310054898 | CHICAGO | IL | | 06/29/2023 | 08/30/2024 | 55,816 | | | | | | | 55,816 | 55,816 | | | |
| 3310054922 | MASTIC BEACH | NY | | 06/29/2023 | 08/30/2024 | 103,178 | | | | | | | 103,178 | 103,178 | | | |
| 3310055111 | PUNTA GORDA | FL | | 06/29/2023 | 09/27/2024 | 73,834 | | | | | | | 73,834 | 73,834 | | | |
| 3310055264 | INDIANAPOLIS | IN | | 06/29/2023 | 09/27/2024 | 33,858 | | | | | | | 33,858 | 33,858 | | | |
| 3310055286 | SPRING VALLEY | NY | | 06/29/2023 | 08/30/2024 | 909,295 | | | | | | | 909,295 | 909,295 | | | |
| 3310055479 | CINCINNATI | OH | | 06/29/2023 | 07/31/2024 | 49,748 | | | | | | | 49,748 | 49,748 | | | |
| 3310055543 | WESTBURY | NY | | 06/29/2023 | 08/30/2024 | 228,962 | | | | | | | 228,962 | 228,962 | | | |
| 323050151 | EDEN | UT | | 06/30/2023 | 07/31/2024 | 494,970 | | | | | | | 494,970 | 494,970 | | | |
| 323050188 | BAKERSFIELD | CA | | 06/30/2023 | 08/30/2024 | 3,406,145 | | | | | | | 3,406,145 | 3,406,145 | | | |
| 323060651 | BELFAIR | WA | | 06/30/2023 | 08/30/2024 | 19,950,000 | | | | | | | 19,950,000 | 19,950,000 | | | |
| 3310052601 | HAIKU | HI | | 07/27/2023 | 07/31/2024 | 134,066 | | | | | | | 134,066 | 134,066 | | | |
| 3310053055 | THE BRONX | NY | | 07/27/2023 | 07/31/2024 | 118,800 | | | | | | | 118,800 | 118,800 | | | |
| 3310054127 | LIVINGSTON | NJ | | 07/27/2023 | 09/27/2024 | 104,915 | | | | | | | 104,915 | 104,915 | | | |
| 3310055439 | BROOKLYN | NY | | 07/27/2023 | 09/27/2024 | 373,332 | | | | | | | 373,332 | 373,332 | | | |
| 3310055992 | BROOKLYN | NY | | 07/27/2023 | 09/27/2024 | 159,044 | | | | | | | 159,044 | 159,044 | | | |
| 4010042670 | Houston | TX | | 07/27/2023 | 09/26/2024 | 527,944 | | (10,918) | | | (10,918) | | 517,027 | 517,027 | | | |
| 323050187 | PORTLAND | OR | | 08/16/2023 | 08/30/2024 | 894,849 | | | | | | | 894,849 | 894,849 | | | |
| 3300004566 | BROOKLYN | NY | | 08/24/2023 | 09/19/2024 | 465,500 | | | | | | | 465,500 | 465,500 | | | |
| 3300004599 | EDISON | NJ | | 08/24/2023 | 07/23/2024 | 132,668 | | | | | | | 132,668 | 132,668 | | | |
| 3310049233 | DARIEN | CT | | 08/31/2023 | 08/30/2024 | 372,889 | | | | | | | 372,889 | 372,889 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3310053957 | ATLANTA | TX | | 08/31/2023 | 08/30/2024 | 27,576 | | | | | | | 27,576 | 27,576 | | | |
| 3310054123 | WESTBURY | NY | | 08/31/2023 | 07/31/2024 | 356,400 | | | | | | | 356,400 | 356,400 | | | |
| 3310054180 | JERSEY CITY | NJ | | 08/31/2023 | 09/27/2024 | 271,586 | | | | | | | 271,586 | 271,586 | | | |
| 3310054825 | LIVINGSTON | NJ | | 08/31/2023 | 07/31/2024 | 191,467 | | | | | | | 191,467 | 191,467 | | | |
| 3310055315 | CHICAGO | IL | | 08/31/2023 | 08/30/2024 | 62,688 | | | | | | | 62,688 | 62,688 | | | |
| 3310055852 | WETUMPKA | AL | | 08/31/2023 | 09/27/2024 | 38,775 | | | | | | | 38,775 | 38,775 | | | |
| 3310055911 | ANCHORAGE | AK | | 08/31/2023 | 07/31/2024 | 135,497 | | | | | | | 135,497 | 135,497 | | | |
| 3310056057 | TRENTON | NJ | | 08/31/2023 | 07/31/2024 | 82,047 | | | | | | | 82,047 | 82,047 | | | |
| 3310056290 | PERRIS | CA | | 08/31/2023 | 09/27/2024 | 74,102 | | | | | | | 74,102 | 74,102 | | | |
| 3310056472 | NEWBURGH | NY | | 08/31/2023 | 09/27/2024 | 67,178 | | | | | | | 67,178 | 67,178 | | | |
| 3310056582 | MORENO VALLEY | CA | | 08/31/2023 | 09/27/2024 | 105,138 | | | | | | | 105,138 | 105,138 | | | |
| 3310056598 | WILMINGTON | DE | | 08/31/2023 | 08/30/2024 | 57,214 | | | | | | | 63,938 | 63,938 | | | |
| 3310056601 | AMITYVILLE | NY | | 08/31/2023 | 08/30/2024 | 106,029 | | | | | | | 106,029 | 106,029 | | | |
| 3310056602 | CLEVELAND | OH | | 08/31/2023 | 07/31/2024 | 21,614 | | | | | | | 21,614 | 21,614 | | | |
| 3310057645 | DETROIT | MI | | 08/31/2023 | 07/31/2024 | 26,074 | | | | | | | 26,074 | 26,074 | | | |
| 3310058145 | SUNRISE | FL | | 08/31/2023 | 07/31/2024 | 142,560 | | | | | | | 142,560 | 142,560 | | | |
| 3310058404 | PHILADELPHIA | PA | | 08/31/2023 | 08/30/2024 | 69,691 | | | | | | | 69,691 | 69,691 | | | |
| 3310058583 | WADESBORO | NC | | 08/31/2023 | 09/27/2024 | 90,266 | | | | | | | 90,266 | 90,266 | | | |
| 3310058610 | BOWLING GREEN | FL | | 08/31/2023 | 08/30/2024 | 44,253 | | | | | | | 44,253 | 44,253 | | | |
| 3310058659 | SCRANTON | PA | | 08/31/2023 | 07/31/2024 | 11,583 | | | | | | | 11,583 | 11,583 | | | |
| 3300004042 | COCOA | FL | | 12/02/2022 | 08/26/2024 | 492,266 | | | | | | | 492,266 | 492,266 | | | |
| 323060185 | HERRIMAN | UT | | 09/15/2023 | 08/30/2024 | 450,852 | | | | | | | 450,852 | 450,852 | | | |
| 323060345 | HERRIMAN | UT | | 09/15/2023 | 08/30/2024 | 297,563 | | | | | | | 297,563 | 297,563 | | | |
| 323060379 | HERRIMAN | UT | | 09/15/2023 | 08/30/2024 | 266,510 | | | | | | | 266,510 | 266,510 | | | |
| 323060931 | HERRIMAN | UT | | 09/15/2023 | 08/30/2024 | 345,385 | | | | | | | 345,385 | 345,385 | | | |
| 3310049161 | CHICAGO | IL | | 09/15/2023 | 09/27/2024 | 105,628 | | | | | | | 105,628 | 105,628 | | | |
| 3310053475 | HESPERIA | CA | | 09/15/2023 | 07/31/2024 | 137,604 | | | | | | | 137,604 | 137,604 | | | |
| 3310053476 | HESPERIA | CA | | 09/15/2023 | 08/30/2024 | 131,933 | | | | | | | 131,933 | 131,933 | | | |
| 3310055307 | EAST ORANGE | NJ | | 09/15/2023 | 09/27/2024 | 112,815 | | | | | | | 112,815 | 112,815 | | | |
| 3310058373 | PHILADELPHIA | PA | | 09/15/2023 | 09/27/2024 | 13,591 | | | | | | | 13,591 | 13,591 | | | |
| 3310058832 | STATEN ISLAND | NY | | 09/15/2023 | 08/30/2024 | 144,877 | | | | | | | 144,877 | 144,877 | | | |
| 3310058865 | BREWSTER | NY | | 09/15/2023 | 07/31/2024 | 222,366 | | | | | | | 222,366 | 222,366 | | | |
| 3310058874 | WARMINSTER | PA | | 09/15/2023 | 08/30/2024 | 82,210 | | | | | | | 82,210 | 82,210 | | | |
| 3310059289 | HAGERSTOWN | MD | | 09/15/2023 | 07/31/2024 | 29,997 | | | | | | | 29,997 | 29,997 | | | |
| 3310059704 | BEAUFORT | SC | | 09/15/2023 | 09/27/2024 | 35,091 | | | | | | | 35,091 | 35,091 | | | |
| 3310059836 | EAST HAVEN | CT | | 09/15/2023 | 09/27/2024 | 69,194 | | | | | | | 69,194 | 69,194 | | | |
| 3310059873 | PHILADELPHIA | PA | | 09/15/2023 | 07/31/2024 | 46,592 | | | | | | | 46,592 | 46,592 | | | |
| 3310060117 | FRUITLAND PARK | FL | | 09/15/2023 | 07/31/2024 | 43,035 | | | | | | | 43,035 | 43,035 | | | |
| 323080175 | VAIL | AZ | | 09/29/2023 | 07/31/2024 | 512,818 | | | | | | | 512,818 | 512,818 | | | |
| 3310052024 | PORTSMOUTH | VA | | 10/06/2023 | 09/30/2024 | 38,922 | | | | | | | 41,803 | 41,803 | | | |
| 3310055102 | NAPLES | FL | | 10/06/2023 | 07/31/2024 | 86,973 | | | | | | | 86,973 | 86,973 | | | |
| 3310056691 | BRADLEY | IL | | 10/06/2023 | 09/27/2024 | 16,662 | | | | | | | 16,662 | 16,662 | | | |
| 3310057114 | COLUMBUS | OH | | 10/06/2023 | 09/27/2024 | 73,132 | | | | | | | 73,132 | 73,132 | | | |
| 3310058095 | HARRISBURG | PA | | 10/06/2023 | 07/31/2024 | 28,783 | | | | | | | 28,783 | 28,783 | | | |
| 3310058989 | EUSTIS | FL | | 10/06/2023 | 09/27/2024 | 68,007 | | | | | | | 68,007 | 68,007 | | | |
| 3310060229 | BRENTWOOD | NY | | 10/06/2023 | 07/31/2024 | 133,784 | | | | | | | 133,784 | 133,784 | | | |
| 3310060562 | REDDING | CA | | 10/06/2023 | 09/27/2024 | 62,370 | | | | | | | 62,370 | 62,370 | | | |
| 3310060911 | HAMILTON | NJ | | 10/06/2023 | 08/30/2024 | 77,814 | | | | | | | 77,814 | 77,814 | | | |
| 3310061473 | PHILADELPHIA | PA | | 10/06/2023 | 09/27/2024 | 41,832 | | | | | | | 41,832 | 41,832 | | | |
| 3300004679 | BROOKLYN | NY | | 10/10/2023 | 09/19/2024 | 614,460 | | | | | | | 614,460 | 614,460 | | | |
| 323070655 | DEER PARK | WA | | 10/20/2023 | 08/30/2024 | 536,750 | | | | | | | 536,750 | 536,750 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 3310054710 | GAINESVILLE | FL | | 10/31/2023 | 07/31/2024 | 60,991 | | | | | | | 60,991 | 60,991 | | | |
| 3310059232 | HASTINGS | NY | | 10/31/2023 | 09/27/2024 | 27,037 | | | | | | | 27,037 | 27,037 | | | |
| 3310060171 | DETROIT | MI | | 10/31/2023 | 07/31/2024 | 38,857 | | | | | | | 38,857 | 38,857 | | | |
| 3310060781 | WALLKILL | NY | | 10/31/2023 | 07/31/2024 | 106,027 | | | | | | | 106,027 | 106,027 | | | |
| 3310060835 | FEEDING HILLS | MA | | 10/31/2023 | 09/27/2024 | 111,533 | | | | | | | 111,533 | 111,533 | | | |
| 3310060928 | CLEVELAND | OH | | 10/31/2023 | 07/31/2024 | 19,513 | | | | | | | 19,513 | 19,513 | | | |
| 3310061097 | WINCHENDON | MA | | 10/31/2023 | 07/31/2024 | 57,963 | | | | | | | 57,963 | 57,963 | | | |
| 3310061395 | KANSAS CITY | MO | | 10/31/2023 | 08/30/2024 | 10,603 | | | | | | | 11,613 | 11,613 | | | |
| 3310061448 | MARKHAM | IL | | 10/31/2023 | 09/27/2024 | 35,239 | | | | | | | 35,239 | 35,239 | | | |
| 3310061529 | MONROE | NY | | 10/31/2023 | 07/31/2024 | 222,527 | | | | | | | 222,527 | 222,527 | | | |
| 3310061705 | NEWARK | NJ | | 10/31/2023 | 07/31/2024 | 86,130 | | | | | | | 86,130 | 86,130 | | | |
| 3310062113 | PHILADELPHIA | PA | | 10/31/2023 | 07/31/2024 | 110,974 | | | | | | | 110,974 | 110,974 | | | |
| 3310062440 | MILL NECK | NY | | 10/31/2023 | 08/30/2024 | 281,111 | | | | | | | 281,111 | 281,111 | | | |
| 3300004726 | SOUTH EUCLID | OH | | 11/27/2023 | 08/26/2024 | 72,618 | | | | | | | 72,618 | 72,618 | | | |
| 3310057100 | HOMEWOOD | IL | | 11/21/2023 | 08/30/2024 | 28,512 | | | | | | | 28,512 | 28,512 | | | |
| 3310061296 | CHALMETTE | LA | | 11/29/2023 | 07/31/2024 | 9,746 | | | | | | | 9,746 | 9,746 | | | |
| 3310062017 | LUFKIN | TX | | 11/21/2023 | 08/30/2024 | 35,613 | | | | | | | 35,613 | 35,613 | | | |
| 3310062077 | CAROLINA SHORES | NC | | 11/29/2023 | 08/30/2024 | 42,765 | | | | | | | 42,765 | 42,765 | | | |
| 3310062359 | CHICAGO | IL | | 11/21/2023 | 07/31/2024 | 61,925 | | | | | | | 61,925 | 61,925 | | | |
| 3310062600 | LEHIGH ACRES | FL | | 11/29/2023 | 09/27/2024 | 61,876 | | | | | | | 61,876 | 61,876 | | | |
| 3310062888 | PHILADELPHIA | PA | | 11/21/2023 | 08/30/2024 | 70,538 | | | | | | | 70,538 | 70,538 | | | |
| 3310062892 | HEMPSTEAD | NY | | 11/21/2023 | 08/30/2024 | 142,619 | | | | | | | 142,619 | 142,619 | | | |
| 3310063224 | PHILADELPHIA | PA | | 11/21/2023 | 09/27/2024 | 50,144 | | | | | | | 50,144 | 50,144 | | | |
| 3310063236 | MAPLEWOOD | NJ | | 11/21/2023 | 07/31/2024 | 135,313 | | | | | | | 135,313 | 135,313 | | | |
| 3310063263 | SAN FRANCISCO | CA | | 11/21/2023 | 07/31/2024 | 484,110 | | | | | | | 484,110 | 484,110 | | | |
| 3310063355 | MACON | GA | | 11/21/2023 | 08/30/2024 | 42,756 | | | | | | | 42,756 | 42,756 | | | |
| 3310063369 | NORTH ATTLEBOROUGH | MA | | 11/21/2023 | 07/31/2024 | 85,863 | | | | | | | 85,863 | 85,863 | | | |
| 3310063672 | UNIONDALE | NY | | 11/21/2023 | 08/30/2024 | 139,916 | | | | | | | 139,916 | 139,916 | | | |
| 3310063712 | HEMPSTEAD | NY | | 11/21/2023 | 07/31/2024 | 124,886 | | | | | | | 124,886 | 124,886 | | | |
| 3310063989 | DAYTON | OH | | 11/29/2023 | 09/27/2024 | 39,599 | | | | | | | 39,599 | 39,599 | | | |
| 3310064173 | FAYETTEVILLE | GA | | 11/21/2023 | 09/27/2024 | 60,143 | | | | | | | 60,143 | 60,143 | | | |
| 3300004723 | HASBROUCK HEIGHTS | NJ | | 12/28/2023 | 08/26/2024 | 773,894 | | | | | | | 773,894 | 773,894 | | | |
| 3310059092 | GROVE CITY | OH | | 12/07/2023 | 08/30/2024 | 40,095 | | | | | | | 40,095 | 40,095 | | | |
| 3310062330 | PARSIPPANY | NJ | | 12/07/2023 | 08/30/2024 | 109,222 | | | | | | | 109,222 | 109,222 | | | |
| 3310062591 | BRENTWOOD | NY | | 12/28/2023 | 07/31/2024 | 109,860 | | | | | | | 109,860 | 109,860 | | | |
| 3310063412 | BALDWIN | NY | | 12/07/2023 | 07/31/2024 | 151,938 | | | | | | | 151,938 | 151,938 | | | |
| 3310063674 | PEMBERTON | NJ | | 12/07/2023 | 07/31/2024 | 66,706 | | | | | | | 66,706 | 66,706 | | | |
| 3310063900 | PHILADELPHIA | PA | | 12/07/2023 | 07/31/2024 | 43,685 | | | | | | | 43,685 | 43,685 | | | |
| 3310063982 | UNIONDALE | NY | | 12/07/2023 | 09/27/2024 | 130,977 | | | | | | | 130,977 | 130,977 | | | |
| 3310064743 | WYANDANCH | NY | | 12/28/2023 | 08/30/2024 | 78,705 | | | | | | | 78,705 | 78,705 | | | |
| 3310065938 | DETROIT | MI | | 12/28/2023 | 08/30/2024 | 17,794 | | | | | | | 17,794 | 17,794 | | | |
| 3310066381 | NEWARK | NJ | | 12/28/2023 | 09/27/2024 | 122,901 | | | | | | | 122,901 | 122,901 | | | |
| 3310066407 | MONTCLAIR | NJ | | 12/28/2023 | 07/31/2024 | 523,500 | | | | | | | 523,500 | 523,500 | | | |
| 3310067177 | SELDEN | NY | | 12/28/2023 | 07/31/2024 | 122,896 | | | | | | | 122,896 | 122,896 | | | |
| 730002467 | SANTA BARBARA | CA | | 12/27/2023 | 07/12/2024 | 1,511,595 | | 140,170 | | | 140,170 | | 1,651,766 | 1,651,766 | | | |
| 730002470 | CLOVIS | CA | | 12/27/2023 | 07/26/2024 | 3,330,516 | | 307,252 | | | 307,252 | | 3,637,767 | 3,637,767 | | | |
| 730002482 | DIXON | CA | | 12/27/2023 | 08/27/2024 | 10,443,776 | | 964,012 | | | 964,012 | | 11,407,789 | 11,407,789 | | | |
| 730003473 | RIVERSIDE | CA | | 12/27/2023 | 07/26/2024 | 1,364,023 | | 121,542 | | | 121,542 | | 1,485,565 | 1,485,565 | | | |
| 730101614 | LAKE ELSINORE | CA | | 12/27/2023 | 07/18/2024 | 1,770,682 | | 155,318 | | | 155,318 | | 1,926,000 | 1,926,000 | | | |
| 730300970 | DOWNEY | CA | | 12/27/2023 | 07/26/2024 | 967,151 | | 379,462 | | | 379,462 | | 1,346,613 | 1,346,613 | | | |
| 730300974 | SANTA FE SPRINGS | CA | | 12/27/2023 | 08/31/2024 | 1,674,084 | | 151,170 | | | 151,170 | | 1,825,254 | 1,825,254 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 730301662 | PALMDALE | CA | | 12/27/2023 | 09/12/2024 | 1,606,386 | | 129,991 | | | 129,991 | | 1,736,377 | 1,736,377 | | | |
| 3310059640 | CHICAGO | IL | | 12/28/2023 | 08/31/2024 | 193,867 | | | | | | | 193,867 | 193,867 | | | |
| 100136666 | LOS ANGELES (TARZANA AREA) | CA | | 01/25/2024 | 08/10/2024 | 1,721,961 | | (5,861) | | | (5,861) | | 1,716,100 | 1,716,100 | | | |
| 100137396 | VAN NUYS | CA | | 01/11/2024 | 08/09/2024 | 605,936 | | (20,484) | | | (20,484) | | 585,452 | 585,452 | | | |
| 100137406 | LAKEWOOD | WA | | 01/11/2024 | 07/09/2024 | 287,296 | | (15,396) | | | (15,396) | | 271,900 | 271,900 | | | |
| 100137431 | STOCKTON | CA | | 01/11/2024 | 08/09/2024 | 312,874 | | (9,397) | | | (9,397) | | 303,477 | 303,477 | | | |
| 100137436 | MIAMI | FL | | 01/11/2024 | 08/09/2024 | 953,839 | | (53,839) | | | (53,839) | | 900,000 | 900,000 | | | |
| 100137441 | MERIDIAN | ID | | 01/11/2024 | 08/09/2024 | 526,656 | | (16,049) | | | (16,049) | | 510,607 | 510,607 | | | |
| 100137444 | FORT LAUDERDALE | FL | | 01/11/2024 | 08/09/2024 | 484,913 | | 18,068 | | | 18,068 | | 502,981 | 502,981 | | | |
| 100137466 | CICERO | IL | | 01/11/2024 | 08/09/2024 | 6,333 | | (375) | | | (375) | | 5,957 | 5,957 | | | |
| 100139942 | CONCORD | CA | | 01/09/2024 | 07/17/2024 | 630,426 | | 5,165 | | | 5,165 | | 635,591 | 635,591 | | | |
| 100139962 | FARMERS BRANCH | TX | | 01/09/2024 | 07/17/2024 | 280,118 | | (2,340) | | | (2,340) | | 277,778 | 277,778 | | | |
| 100139970 | WEST HOLLYWOOD | CA | | 01/09/2024 | 09/17/2024 | 1,090,152 | | (17,946) | | | (17,946) | | 1,072,205 | 1,072,205 | | | |
| 100140019 | SONOMA | CA | | 01/09/2024 | 09/17/2024 | 765,186 | | (21,171) | | | (21,171) | | 744,015 | 744,015 | | | |
| 100140037 | ORLANDO | FL | | 01/09/2024 | 09/17/2024 | 356,688 | | (1,584) | | | (1,584) | | 355,103 | 355,103 | | | |
| 100140045 | PROVIDENCE | RI | | 01/09/2024 | 09/17/2024 | 480,666 | | (10,250) | | | (10,250) | | 470,415 | 470,415 | | | |
| 100140149 | BETHESDA | MD | | 01/09/2024 | 09/17/2024 | 922,650 | | (15,986) | | | (15,986) | | 906,664 | 906,664 | | | |
| 100140160 | STONINGTON | CT | | 01/09/2024 | 09/17/2024 | 770,291 | | (22,537) | | | (22,537) | | 747,754 | 747,754 | | | |
| 100140192 | TUCSON | AZ | | 01/11/2024 | 09/11/2024 | 567,467 | | 2,488 | | | 2,488 | | 569,955 | 569,955 | | | |
| 100140240 | MALDEN | MA | | 01/18/2024 | 07/17/2024 | 607,928 | | (9,554) | | | (9,554) | | 598,373 | 598,373 | | | |
| 100140322 | INDIAN TRAIL | NC | | 01/18/2024 | 09/17/2024 | 366,064 | | (7,015) | | | (7,015) | | 359,048 | 359,048 | | | |
| 100140382 | SAN DIEGO | CA | | 01/18/2024 | 09/17/2024 | 762,643 | | (17,216) | | | (17,216) | | 745,427 | 745,427 | | | |
| 100140415 | DEBARY | FL | | 01/18/2024 | 08/17/2024 | 271,431 | | (6,741) | | | (6,741) | | 264,690 | 264,690 | | | |
| 100140452 | DALLAS | TX | | 01/18/2024 | 08/17/2024 | 749,542 | | (25,772) | | | (25,772) | | 723,770 | 723,770 | | | |
| 100140492 | EMERYVILLE | CA | | 01/19/2024 | 09/09/2024 | 378,612 | | (11,825) | | | (11,825) | | 366,787 | 366,787 | | | |
| 100140508 | ANNA | TX | | 01/19/2024 | 08/16/2024 | 325,346 | | (5,627) | | | (5,627) | | 319,719 | 319,719 | | | |
| 100140542 | LONGS | SC | | 01/19/2024 | 07/16/2024 | 264,561 | | (5,457) | | | (5,457) | | 259,104 | 259,104 | | | |
| 100140546 | LEWES | DE | | 01/19/2024 | 09/16/2024 | 359,801 | | (12,843) | | | (12,843) | | 346,958 | 346,958 | | | |
| 100140553 | ELK GROVE | CA | | 01/19/2024 | 07/16/2024 | 389,851 | | (8,390) | | | (8,390) | | 381,461 | 381,461 | | | |
| 100140560 | FORNEY | TX | | 01/19/2024 | 08/16/2024 | 235,366 | | (4,852) | | | (4,852) | | 230,515 | 230,515 | | | |
| 100140619 | RANCHO MISISON VIEJO | CA | | 01/19/2024 | 09/16/2024 | 275,735 | | (5,935) | | | (5,935) | | 269,800 | 269,800 | | | |
| 100140629 | ANNA | TX | | 01/19/2024 | 07/16/2024 | 325,010 | | (8,612) | | | (8,612) | | 316,398 | 316,398 | | | |
| 100140876 | CHULA VISTA | CA | | 01/25/2024 | 09/10/2024 | 639,853 | | (4,075) | | | (4,075) | | 635,778 | 635,778 | | | |
| 100141162 | NANUET | NY | | 01/30/2024 | 09/09/2024 | 310,294 | | (87) | | | (87) | | 310,208 | 310,519 | | 311 | 311 |
| 100141194 | WILSON | NC | | 01/30/2024 | 09/06/2024 | 364,965 | | (10,094) | | | (10,094) | | 354,870 | 354,870 | | | |
| 100141254 | SAN JOSE | CA | | 01/30/2024 | 07/06/2024 | 585,292 | | (2,432) | | | (2,432) | | 582,860 | 582,860 | | | |
| 100141260 | INDIO | CA | | 01/30/2024 | 09/06/2024 | 458,835 | | (10,548) | | | (10,548) | | 448,287 | 448,287 | | | |
| 100141271 | PALM BAY | FL | | 01/30/2024 | 07/06/2024 | 297,198 | | (8,565) | | | (8,565) | | 288,633 | 288,633 | | | |
| 100141293 | FAIRFIELD | CT | | 01/30/2024 | 07/06/2024 | 372,769 | | (13,674) | | | (13,674) | | 359,096 | 359,096 | | | |
| 100141367 | HUNTINGTON BEACH | CA | | 01/30/2024 | 09/06/2024 | 1,051,625 | | (21,790) | | | (21,790) | | 1,029,835 | 1,029,835 | | | |
| 100141368 | DAVIE | FL | | 01/30/2024 | 08/06/2024 | 214,120 | | (6,616) | | | (6,616) | | 207,503 | 207,503 | | | |
| 100141393 | ISSAQUAH | WA | | 01/30/2024 | 09/06/2024 | 559,932 | | (2,798) | | | (2,798) | | 557,134 | 557,134 | | | |
| 100141394 | GARDEN GROVE | CA | | 01/30/2024 | 09/06/2024 | 318,470 | | (1,248) | | | (1,248) | | 317,221 | 317,221 | | | |
| 100141443 | LONG BEACH | CA | | 01/30/2024 | 09/05/2024 | 598,707 | | (14,783) | | | (14,783) | | 583,924 | 583,924 | | | |
| 100141445 | VICTORVILLE | CA | | 01/30/2024 | 09/05/2024 | 819,584 | | (21,086) | | | (21,086) | | 798,498 | 798,498 | | | |
| 100141483 | GAITHERSBURG | MD | | 01/30/2024 | 09/05/2024 | 296,543 | | (12,141) | | | (12,141) | | 284,402 | 284,402 | | | |
| 100141495 | FORT WORTH | TX | | 01/30/2024 | 09/05/2024 | 209,548 | | (13,871) | | | (13,871) | | 195,676 | 195,676 | | | |
| 100141557 | LOS ANGELES | CA | | 01/30/2024 | 09/05/2024 | 2,633,045 | | (55,597) | | | (55,597) | | 2,577,449 | 2,577,449 | | | |
| 100141558 | SAN ANTONIO | TX | | 01/30/2024 | 09/05/2024 | 239,768 | | (19,071) | | | (19,071) | | 220,697 | 220,697 | | | |
| 100141601 | MUNDELEIN | IL | | 01/30/2024 | 09/05/2024 | 721,986 | | (3,114) | | | (3,114) | | 718,871 | 718,871 | | | |
| 100141646 | JACKSONVILLE | FL | | 01/30/2024 | 09/05/2024 | 368,843 | | (19,237) | | | (19,237) | | 349,606 | 349,606 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141709 | JACKSONVILLE | NC | | 01/30/2024 | 09/09/2024 | 141,105 | | (13,085) | | | (13,085) | | 128,020 | 128,020 | | | |
| 100141733 | LA MESA | CA | | 01/30/2024 | 08/09/2024 | 643,992 | | (5,322) | | | (5,322) | | 638,670 | 638,670 | | | |
| 323120366 | PHOENIX | AZ | | 01/18/2024 | 07/31/2024 | 1,254,000 | | | | | | | 1,254,000 | 1,254,000 | | | |
| 3310056366 | SPRINGFIELD | MO | | 01/09/2024 | 07/31/2024 | 43,049 | | | | | | | 43,049 | 43,049 | | | |
| 3310061518 | COWPENS | SC | | 01/23/2024 | 09/27/2024 | 76,727 | | | | | | | 76,727 | 76,727 | | | |
| 3310061544 | COWPENS | SC | | 01/23/2024 | 09/27/2024 | 73,175 | | | | | | | 73,175 | 73,175 | | | |
| 3310061895 | FREEPORT | NY | | 01/23/2024 | 09/27/2024 | 144,342 | | | | | | | 144,342 | 144,342 | | | |
| 3310062636 | RICHTON PARK | IL | | 01/23/2024 | 08/30/2024 | 37,422 | | | | | | | 37,422 | 37,422 | | | |
| 3310064515 | NEWARK | NJ | | 01/09/2024 | 08/30/2024 | 69,292 | | | | | | | 69,292 | 69,292 | | | |
| 3310064517 | NEWARK | NJ | | 01/09/2024 | 08/30/2024 | 69,969 | | | | | | | 69,969 | 69,969 | | | |
| 3310064859 | KEANSBURG | NJ | | 01/23/2024 | 07/31/2024 | 82,677 | | | | | | | 82,677 | 82,677 | | | |
| 3310064901 | MONTGOMERY | IL | | 01/09/2024 | 07/31/2024 | 43,956 | | | | | | | 43,956 | 43,956 | | | |
| 3310065628 | OXFORD | CT | | 01/23/2024 | 08/30/2024 | 70,487 | | | | | | | 70,487 | 70,487 | | | |
| 3310065947 | WOODLAND PARK | CO | | 01/23/2024 | 07/31/2024 | 29,700 | | | | | | | 29,700 | 29,700 | | | |
| 3310066157 | MASTIC BEACH | NY | | 01/23/2024 | 08/30/2024 | 92,070 | | | | | | | 92,070 | 92,070 | | | |
| 3310066200 | EAST ORANGE | NJ | | 01/09/2024 | 09/05/2024 | 101,063 | | | | | | | 101,063 | 101,063 | | | |
| 3310066448 | LOS ANGELES | CA | | 01/09/2024 | 07/31/2024 | 261,494 | | | | | | | 261,494 | 261,494 | | | |
| 3310066478 | WEST HARTFORD | CT | | 01/23/2024 | 07/31/2024 | 125,334 | | | | | | | 125,334 | 125,334 | | | |
| 3310066579 | SAN DIEGO | CA | | 01/23/2024 | 08/30/2024 | 159,044 | | | | | | | 159,044 | 159,044 | | | |
| 3310066588 | ROLLING MEADOWS | IL | | 01/23/2024 | 08/30/2024 | 41,342 | | | | | | | 41,342 | 41,342 | | | |
| 3310066757 | NEWARK | NJ | | 01/23/2024 | 08/30/2024 | 132,795 | | | | | | | 132,795 | 132,795 | | | |
| 3310067179 | NEWTON | NJ | | 01/23/2024 | 07/31/2024 | 93,555 | | | | | | | 93,555 | 93,555 | | | |
| 3310067359 | BALTIMORE | MD | | 01/23/2024 | 07/31/2024 | 33,710 | | | | | | | 33,710 | 33,710 | | | |
| 3310067438 | SELDEN | NY | | 01/23/2024 | 07/31/2024 | 74,844 | | | | | | | 74,844 | 74,844 | | | |
| 3310067526 | FRANKLIN LAKES | NJ | | 01/23/2024 | 08/30/2024 | 204,485 | | | | | | | 204,485 | 204,485 | | | |
| 3310068192 | IRVINGTON | NJ | | 01/23/2024 | 08/30/2024 | 93,258 | | | | | | | 93,258 | 93,258 | | | |
| 100138637 | COLLIERVILLE | TN | | 02/02/2024 | 09/09/2024 | 110,656 | | (5,848) | | | (5,848) | | 104,808 | 104,808 | | | |
| 100138677 | DAYTON | OH | | 02/02/2024 | 08/09/2024 | 176,787 | | (14,551) | | | (14,551) | | 162,235 | 162,235 | | | |
| 100138681 | DAYTON | OH | | 02/02/2024 | 08/09/2024 | 181,329 | | (14,222) | | | (14,222) | | 167,107 | 167,107 | | | |
| 100138686 | ELKHORN | NE | | 02/02/2024 | 07/09/2024 | 484,133 | | (9,831) | | | (9,831) | | 474,302 | 474,302 | | | |
| 100138710 | NORTH CHESTERFIELD | VA | | 02/02/2024 | 09/09/2024 | 127,967 | | (8,219) | | | (8,219) | | 119,748 | 119,748 | | | |
| 100138745 | HAYWARD | CA | | 02/02/2024 | 07/09/2024 | 1,014,241 | | (14,986) | | | (14,986) | | 999,255 | 999,255 | | | |
| 100142552 | BAY POINT | CA | | 02/08/2024 | 09/17/2024 | 399,992 | | (7,422) | | | (7,422) | | 392,570 | 392,570 | | | |
| 100142599 | SANDWICH | MA | | 02/08/2024 | 09/17/2024 | 409,487 | | (9,744) | | | (9,744) | | 399,742 | 399,742 | | | |
| 100142604 | PALMETTO BAY | FL | | 02/08/2024 | 08/17/2024 | 742,345 | | (24,064) | | | (24,064) | | 718,281 | 718,281 | | | |
| 100142789 | NASHVILLE | TN | | 02/08/2024 | 07/17/2024 | 334,827 | | (9,356) | | | (9,356) | | 325,471 | 325,471 | | | |
| 100142798 | YUMA | AZ | | 02/08/2024 | 07/17/2024 | 226,276 | | (1,835) | | | (1,835) | | 224,441 | 224,441 | | | |
| 100142800 | GREENACRES | FL | | 02/08/2024 | 09/17/2024 | 382,146 | | (5,566) | | | (5,566) | | 376,580 | 376,580 | | | |
| 100142882 | VAN NUYS | CA | | 02/09/2024 | 07/18/2024 | 831,798 | | (21,732) | | | (21,732) | | 810,067 | 810,067 | | | |
| 100142902 | KNOXVILLE | TN | | 02/09/2024 | 08/18/2024 | 383,038 | | (4,455) | | | (4,455) | | 378,583 | 378,583 | | | |
| 100142929 | GLEN ALLEN | VA | | 02/09/2024 | 09/18/2024 | 295,978 | | (9,539) | | | (9,539) | | 286,438 | 286,438 | | | |
| 100142939 | DEERFIELD | IL | | 02/09/2024 | 07/18/2024 | 331,658 | | (8,515) | | | (8,515) | | 323,144 | 323,144 | | | |
| 100142946 | WEST PALM BEACH | FL | | 02/09/2024 | 07/18/2024 | 361,292 | | (12,243) | | | (12,243) | | 349,049 | 349,049 | | | |
| 100140644 | HOWELL | NJ | | 02/08/2024 | 09/09/2024 | 763,926 | | (13,926) | | | (13,926) | | 750,000 | 750,000 | | | |
| 100140670 | LATHROP | CA | | 02/08/2024 | 07/09/2024 | 809,653 | | (1,252) | | | (1,252) | | 808,401 | 808,401 | | | |
| 100143041 | WASHINGTON | DC | | 02/14/2024 | 09/11/2024 | 470,325 | | (18,680) | | | (18,680) | | 451,645 | 451,645 | | | |
| 100143045 | ELYRIA | OH | | 02/14/2024 | 08/11/2024 | 299,077 | | (9,240) | | | (9,240) | | 289,837 | 289,837 | | | |
| 100142056 | MORTON GROVE | IL | | 02/29/2024 | 09/26/2024 | 443,767 | | (57) | | | (57) | | 443,710 | 444,167 | | 458 | 458 |
| 100142070 | SARASOTA | FL | | 02/29/2024 | 09/26/2024 | 379,199 | | (142) | | | (142) | | 379,057 | 379,772 | | 715 | 715 |
| 100142084 | ORLANDO | FL | | 02/29/2024 | 08/06/2024 | 527,178 | | (3,297) | | | (3,297) | | 523,881 | 523,881 | | | |
| 100142101 | KATY | TX | | 02/29/2024 | 09/06/2024 | 136,252 | | (1,597) | | | (1,597) | | 134,655 | 134,655 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142128 | MANKATO | MN | | 02/29/2024 | 09/06/2024 | 121,629 | | (3,563) | | | (3,563) | | 118,066 | 118,066 | | | |
| 100142132 | ONTARIO | CA | | 02/29/2024 | 09/06/2024 | 283,730 | | (9,316) | | | (9,316) | | 274,414 | 274,414 | | | |
| 100142149 | DUNEDIN | FL | | 02/29/2024 | 09/26/2024 | 616,544 | | 78 | | | 78 | | 616,622 | 617,476 | | 854 | 854 |
| 100143948 | COMMERCE TOWNSHIP | MI | | 02/29/2024 | 09/05/2024 | 325,499 | | (5,930) | | | (5,930) | | 319,569 | 319,569 | | | |
| 100143974 | YORK | SC | | 02/29/2024 | 09/05/2024 | 228,119 | | (15,378) | | | (15,378) | | 212,741 | 212,741 | | | |
| 100143999 | APPLE VALLEY | CA | | 02/29/2024 | 09/05/2024 | 259,316 | | 257 | | | 257 | | 259,572 | 259,572 | | | |
| 100143099 | APEX | NC | | 02/16/2024 | 07/17/2024 | 236,615 | | (3,426) | | | (3,426) | | 233,189 | 233,189 | | | |
| 100143167 | EMMETT | ID | | 02/16/2024 | 07/17/2024 | 266,514 | | (8,222) | | | (8,222) | | 258,292 | 258,292 | | | |
| 100143177 | LUTHERVILLE TIMONIUM | MD | | 02/16/2024 | 09/17/2024 | 342,452 | | (7,195) | | | (7,195) | | 335,256 | 335,256 | | | |
| 100143237 | ST GEORGE | UT | | 02/16/2024 | 08/17/2024 | 376,927 | | (7,864) | | | (7,864) | | 369,063 | 369,063 | | | |
| 100143245 | LACEY | WA | | 02/16/2024 | 08/17/2024 | 420,902 | | (10,754) | | | (10,754) | | 410,148 | 410,148 | | | |
| 100143349 | BEVERLY | MA | | 02/16/2024 | 09/05/2024 | 637,638 | | (1,690) | | | (1,690) | | 635,948 | 635,948 | | | |
| 100143355 | LOS ANGELES | CA | | 02/16/2024 | 09/05/2024 | 925,558 | | (17,365) | | | (17,365) | | 908,193 | 908,193 | | | |
| 100141016 | SAN JOSE | CA | | 02/20/2024 | 09/06/2024 | 914,762 | | (16,327) | | | (16,327) | | 898,435 | 898,435 | | | |
| 100141028 | PINELLAS PARK | FL | | 02/20/2024 | 09/26/2024 | 643,452 | | 54 | | | 54 | | 643,505 | 644,223 | | 718 | 718 |
| 100141055 | HAYWARD | CA | | 02/20/2024 | 09/06/2024 | 506,917 | | (6,858) | | | (6,858) | | 500,059 | 500,059 | | | |
| 100140923 | PHILADELPHIA | PA | | 02/26/2024 | 07/10/2024 | 135,064 | | (10,313) | | | (10,313) | | 124,751 | 124,751 | | | |
| 100143630 | ARTESIA | NM | | 02/21/2024 | 08/09/2024 | 124,639 | | (3,326) | | | (3,326) | | 121,313 | 121,313 | | | |
| 3310069634 | SEMINOLE | FL | | 02/15/2024 | 07/31/2024 | 68,874 | | | | | | | 68,874 | 68,874 | | | |
| 3310069263 | WHITEVILLE | NC | | 02/15/2024 | 07/31/2024 | 33,711 | | | | | | | 33,711 | 33,711 | | | |
| 3310068912 | OPA-LOCKA | FL | | 02/15/2024 | 07/31/2024 | 54,797 | | | | | | | 54,797 | 54,797 | | | |
| 3310068729 | SICKLERVILLE | NJ | | 02/15/2024 | 07/31/2024 | 86,486 | | | | | | | 86,486 | 86,486 | | | |
| 3310068375 | EAST MORICHES | NY | | 02/15/2024 | 08/30/2024 | 129,961 | | | | | | | 129,961 | 129,961 | | | |
| 3310067778 | ATLANTA | GA | | 02/15/2024 | 09/27/2024 | 68,680 | | | | | | | 88,187 | 88,187 | | | |
| 3310067659 | COMMACK | NY | | 02/15/2024 | 09/27/2024 | 140,012 | | | | | | | 140,012 | 140,012 | | | |
| 3310067589 | PITTSBURG | PA | | 02/15/2024 | 07/31/2024 | 36,234 | | | | | | | 36,234 | 36,234 | | | |
| 3310067215 | KEANSBURG | NJ | | 02/15/2024 | 09/27/2024 | 111,004 | | | | | | | 111,004 | 111,004 | | | |
| 3310067018 | WESTBURY | NY | | 02/15/2024 | 09/05/2024 | 862 | | | | | | | 862 | 862 | | | |
| 3310066928 | ASBURY PARK | NJ | | 02/15/2024 | 09/27/2024 | 108,257 | | | | | | | 108,257 | 108,257 | | | |
| 3310065985 | WISCONSIN RAPIDS | WI | | 02/15/2024 | 09/27/2024 | 6,081 | | | | | | | 6,081 | 6,081 | | | |
| 3310065754 | KANSAS CITY | MO | | 02/15/2024 | 09/27/2024 | 21,192 | | | | | | | 25,969 | 25,969 | | | |
| 3310065633 | BROOKLYN | NY | | 02/15/2024 | 09/27/2024 | 164,390 | | | | | | | 164,390 | 164,390 | | | |
| 3310065334 | AYDEN | NC | | 02/15/2024 | 07/31/2024 | 52,250 | | | | | | | 52,250 | 52,250 | | | |
| 3310062595 | LEHIGH ACRES | FL | | 02/15/2024 | 09/27/2024 | 61,948 | | | | | | | 61,948 | 61,948 | | | |
| 3310061795 | SEBRING | FL | | 02/15/2024 | 09/27/2024 | 218,792 | | | | | | | 387,018 | 387,018 | | | |
| 3340060510 | TOWSON | MD | | 02/26/2024 | 08/31/2024 | 139,077 | | | | | | | 139,077 | 139,077 | | | |
| 3340062117 | WICHITA | KS | | 02/26/2024 | 09/24/2024 | 61,847 | | | | | | | 83,845 | 83,845 | | | |
| 3340064520 | LUFKIN | TX | | 02/26/2024 | 09/24/2024 | 116,499 | | | | | | | 116,499 | 116,499 | | | |
| 3340065127 | AMHERST | NY | | 02/26/2024 | 07/29/2024 | 138,600 | | | | | | | 138,600 | 138,600 | | | |
| 3340065331 | AYDEN | NC | | 02/26/2024 | 07/29/2024 | 139,332 | | | | | | | 139,332 | 139,332 | | | |
| 3340065339 | AYDEN | NC | | 02/26/2024 | 07/29/2024 | 138,603 | | | | | | | 138,603 | 138,603 | | | |
| 3340065650 | SEBRING | FL | | 02/26/2024 | 07/29/2024 | 51,235 | | | | | | | 51,235 | 51,235 | | | |
| 3340065735 | OCEANPORT | NJ | | 02/26/2024 | 09/24/2024 | 350,341 | | | | | | | 350,341 | 350,341 | | | |
| 3340066625 | MONTICELLO | NY | | 02/26/2024 | 09/24/2024 | 228,796 | | | | | | | 247,760 | 247,760 | | | |
| 3340067424 | SUNNY ISLES BEACH | FL | | 02/26/2024 | 09/24/2024 | 49,109 | | | | | | | 49,109 | 49,109 | | | |
| 3340067956 | ROSELLE | NJ | | 02/26/2024 | 07/29/2024 | 148,104 | | | | | | | 148,104 | 148,104 | | | |
| 3340067994 | FLINT | MI | | 02/26/2024 | 09/24/2024 | 34,787 | | | | | | | 40,966 | 40,966 | | | |
| 3340068006 | CRAB ORCHARD | WV | | 02/26/2024 | 08/31/2024 | 76,621 | | | | | | | 76,621 | 76,621 | | | |
| 3340068692 | MIDDLETOWN | CT | | 02/26/2024 | 07/29/2024 | 154,836 | | | | | | | 154,836 | 154,836 | | | |
| 3340068846 | MEMPHIS | TN | | 02/26/2024 | 08/31/2024 | 57,024 | | | | | | | 57,024 | 57,024 | | | |
| 3340068946 | KERHONKSON | NY | | 02/26/2024 | 08/31/2024 | 107,712 | | | | | | | 107,712 | 107,712 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3340069006 | DETROIT | MI | | 02/26/2024 | 07/29/2024 | 112,979 | | | | | | | 112,979 | 112,979 | | | |
| 3340069313 | CORAM | NY | | 02/26/2024 | 08/31/2024 | 325,750 | | | | | | | 325,750 | 325,750 | | | |
| 3340069345 | TOLEDO | OH | | 02/26/2024 | 07/29/2024 | 86,200 | | | | | | | 86,200 | 86,200 | | | |
| 3340069851 | TRENTON | NJ | | 02/26/2024 | 07/29/2024 | 86,102 | | | | | | | 86,102 | 86,102 | | | |
| 3340070525 | INDIANAPOLIS | IN | | 02/26/2024 | 08/31/2024 | 132,660 | | | | | | | 132,660 | 132,660 | | | |
| 3340065969 | CHICAGO | IL | | 02/29/2024 | 09/24/2024 | 60,826 | | | | | | | 60,826 | 60,826 | | | |
| 3340066322 | BROOKLYN | NY | | 02/29/2024 | 08/31/2024 | 1,020,195 | | | | | | | 1,020,195 | 1,020,195 | | | |
| 3340066560 | DECATUR | GA | | 02/29/2024 | 08/31/2024 | 258,984 | | | | | | | 258,984 | 258,984 | | | |
| 3340067636 | LOUISVILLE | KY | | 02/29/2024 | 07/29/2024 | 52,925 | | | | | | | 52,925 | 52,925 | | | |
| 3340068881 | CALUMET CITY | IL | | 02/29/2024 | 08/31/2024 | 135,828 | | | | | | | 135,828 | 135,828 | | | |
| 3340069056 | HOLBROOK | NY | | 02/29/2024 | 07/29/2024 | 321,551 | | | | | | | 321,551 | 321,551 | | | |
| 3340069118 | NEW BRITAIN | CT | | 02/29/2024 | 07/29/2024 | 164,930 | | | | | | | 164,930 | 164,930 | | | |
| 3340069213 | JASPER | GA | | 02/29/2024 | 09/24/2024 | 228,401 | | | | | | | 232,294 | 232,294 | | | |
| 3340069487 | MILFORD | PA | | 02/29/2024 | 07/29/2024 | 167,310 | | | | | | | 167,310 | 167,310 | | | |
| 3340069502 | PHILADELPHIA | PA | | 02/29/2024 | 09/06/2024 | 305,158 | | | | | | | 305,158 | 305,158 | | | |
| 3340069796 | BALTIMORE | MD | | 02/29/2024 | 08/31/2024 | 130,284 | | | | | | | 130,284 | 130,284 | | | |
| 3340070304 | RICHMOND | VA | | 02/29/2024 | 07/29/2024 | 112,801 | | | | | | | 112,801 | 112,801 | | | |
| 3340070514 | PROVIDENCE | RI | | 02/29/2024 | 07/29/2024 | 175,745 | | | | | | | 175,745 | 175,745 | | | |
| 3340070560 | STONY POINT | NY | | 02/29/2024 | 09/24/2024 | 383,090 | | | | | | | 383,090 | 383,090 | | | |
| 323100469 | HICKORY | NC | | 01/18/2024 | 08/30/2024 | 194,558 | | | | | | | 194,558 | 194,558 | | | |
| 3310061892 | ORLANDO | FL | | 11/29/2023 | 08/30/2024 | 111,729 | | | | | | | 111,729 | 111,729 | | | |
| 3310069472 | NEWARK | NJ | | 03/21/2024 | 08/30/2024 | 133,412 | | | | | | | 133,412 | 133,412 | | | |
| 3310070726 | CHICAGO | IL | | 03/14/2024 | 08/30/2024 | 84,110 | | | | | | | 84,110 | 84,110 | | | |
| 3310069978 | CHICAGO | IL | | 03/14/2024 | 08/30/2024 | 57,618 | | | | | | | 57,618 | 57,618 | | | |
| 3310069770 | BALTIMORE | MD | | 03/14/2024 | 08/30/2024 | 40,125 | | | | | | | 40,125 | 40,125 | | | |
| 3340065868 | KINGSTON | NY | | 03/21/2024 | 09/24/2024 | 356,206 | | | | | | 194 | 356,400 | 356,400 | | | |
| 3340068217 | MONTGOMERY | AL | | 03/21/2024 | 08/31/2024 | 54,663 | | | | | | 777 | 55,440 | 55,440 | | | |
| 3340069515 | DEER PARK | NY | | 03/21/2024 | 09/24/2024 | 272,433 | | | | | | 213 | 272,646 | 272,646 | | | |
| 3340069678 | LAGO VISTA | TX | | 03/21/2024 | 07/29/2024 | 170,662 | | | | | | 852 | 171,514 | 171,514 | | | |
| 3340069984 | CHESAPEAKE | VA | | 03/21/2024 | 07/29/2024 | 158,877 | | | | | | 869 | 159,746 | 159,746 | | | |
| 3340070069 | CHICAGO | IL | | 03/21/2024 | 09/24/2024 | 198,483 | | | | | | 3,477 | 201,960 | 201,960 | | | |
| 3340070491 | SELMA | NC | | 03/21/2024 | 09/24/2024 | 105,549 | | | | | | 500 | 106,049 | 106,049 | | | |
| 3340070541 | BALTIMORE | MD | | 03/21/2024 | 08/31/2024 | 43,937 | | | | | | 1,999 | 45,936 | 45,936 | | | |
| 3340070635 | NEWARK | NJ | | 03/21/2024 | 09/24/2024 | 335,936 | | | | | | 703 | 336,640 | 336,640 | | | |
| 3340070784 | EDISON | NJ | | 03/21/2024 | 09/24/2024 | 233,203 | | | | | | 2,813 | 236,016 | 236,016 | | | |
| 3340071117 | EDEN | NC | | 03/21/2024 | 08/29/2024 | 94,576 | | | | | | 147 | 94,723 | 94,723 | | | |
| 3340071548 | COLORADO SPRINGS | CO | | 03/21/2024 | 09/24/2024 | 168,231 | | | | | | 346 | 168,577 | 168,577 | | | |
| 3340071588 | LANOKA HARBOR | NJ | | 03/21/2024 | 09/24/2024 | 182,596 | | | | | | 1,386 | 183,982 | 183,982 | | | |
| 3340071731 | GASTONIA | NC | | 03/21/2024 | 08/29/2024 | 83,945 | | | | | | 205 | 84,150 | 84,150 | | | |
| 3340071749 | JERSEY CITY | NJ | | 03/21/2024 | 07/29/2024 | 692,178 | | | | | | 822 | 693,000 | 693,000 | | | |
| 3340072765 | TRENTON | NJ | | 03/21/2024 | 09/24/2024 | 97,998 | | | | | | 843 | 98,842 | 98,842 | | | |
| 3340072856 | MIAMI | FL | | 03/21/2024 | 08/29/2024 | 276,883 | | | | | | 317 | 277,200 | 277,200 | | | |
| 324020223 | VAIL | AZ | | 03/21/2024 | 07/31/2024 | (277) | | | | | | 483 | 206 | 206 | | | |
| 3340071491 | INDIANAPOLIS | IN | | 03/28/2024 | 08/29/2024 | 86,465 | | | | | | 655 | 87,120 | 87,120 | | | |
| 3340072365 | MODESTO | CA | | 03/28/2024 | 08/29/2024 | 179,747 | | | | | | 77 | 179,824 | 179,824 | | | |
| 3340072444 | FAR ROCKAWAY | NY | | 03/28/2024 | 08/29/2024 | 277,210 | | | | | | 307 | 277,517 | 277,517 | | | |
| 3340072517 | COLUMBUS | OH | | 03/28/2024 | 07/29/2024 | 111,953 | | | | | | 115 | 112,068 | 112,068 | | | |
| 3340072676 | NAPERVILLE | IL | | 03/28/2024 | 07/29/2024 | 303,353 | | | | | | 460 | 303,813 | 303,813 | | | |
| 3340072748 | BRONX | NY | | 03/28/2024 | 09/24/2024 | 511,921 | | | | | | 8 | 511,929 | 511,929 | | | |
| 3340072798 | INDIANAPOLIS | IN | | 03/28/2024 | 08/29/2024 | 79,169 | | | | | | 31 | 79,200 | 79,200 | | | |
| 3340073044 | EAGLEVILLE | PA | | 03/28/2024 | 07/29/2024 | 180,153 | | | | | | 190 | 180,342 | 180,342 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3340073055 | BALTIMORE | MD | | 03/28/2024 | 09/24/2024 | 160,334 | | | | | | 758 | 161,093 | 161,093 | | | |
| 3340073346 | IRVINGTON | NJ | | 03/28/2024 | 08/29/2024 | 351,050 | | | | | | 58 | 351,108 | 351,108 | | | |
| 3340066029 | BALTIMORE | MD | | 03/07/2024 | 09/24/2024 | 29,815 | | | | | | 281 | 30,096 | 30,096 | | | |
| 3340066551 | TOMS RIVER | NJ | | 03/07/2024 | 08/31/2024 | 255,040 | | | | | | 1,125 | 256,164 | 256,164 | | | |
| 3340067566 | ROME | NY | | 03/07/2024 | 08/31/2024 | 49,331 | | | | | | 426 | 49,757 | 49,757 | | | |
| 3340067800 | SOUTH BOUND BROOK | NJ | | 03/07/2024 | 08/31/2024 | 200,076 | | | | | | 1,706 | 201,782 | 201,782 | | | |
| 3340068373 | CONCORD | NC | | 03/07/2024 | 09/24/2024 | 91,677 | | | | | | 195 | 91,872 | 91,872 | | | |
| 3340068458 | FALL RIVER | MA | | 03/07/2024 | 09/24/2024 | 296,510 | | | | | | 779 | 297,289 | 297,289 | | | |
| 3340069685 | BURBANK | IL | | 03/07/2024 | 09/24/2024 | 217,638 | | | | | | 2,795 | 220,433 | 220,433 | | | |
| 3340069746 | HIGH POINT | NC | | 03/07/2024 | 09/24/2024 | 199,599 | | | | | | 302 | 199,901 | 199,901 | | | |
| 3340069773 | DETROIT | MI | | 03/07/2024 | 07/29/2024 | 78,825 | | | | | | 1,206 | 80,032 | 80,032 | | | |
| 3340069983 | HAMPTON | VA | | 03/07/2024 | 07/29/2024 | 143,948 | | | | | | 584 | 144,532 | 144,532 | | | |
| 3340070218 | WATERBURY | CT | | 03/07/2024 | 09/06/2024 | 197,248 | | | | | | 2,336 | 199,584 | 199,584 | | | |
| 3340070219 | WATERBURY | CT | | 03/07/2024 | 08/31/2024 | 202,921 | | | | | | 227 | 203,148 | 203,148 | | | |
| 3340070259 | WATERBURY | CT | | 03/07/2024 | 08/31/2024 | 195,904 | | | | | | 908 | 196,812 | 196,812 | | | |
| 3340070330 | PHILADELPHIA | PA | | 03/07/2024 | 07/29/2024 | 91,937 | | | | | | 291 | 92,228 | 92,228 | | | |
| 3340070351 | QUEENS VILLAGE | NY | | 03/07/2024 | 07/29/2024 | 347,315 | | | | | | 1,165 | 348,480 | 348,480 | | | |
| 3340070419 | BROOKLYN | NY | | 03/07/2024 | 09/24/2024 | 823,635 | | | | | | 1,233 | 824,868 | 824,868 | | | |
| 3340070550 | LOMBARD | IL | | 03/07/2024 | 07/29/2024 | 160,108 | | | | | | 272 | 160,380 | 160,380 | | | |
| 3340070579 | DETROIT | MI | | 03/07/2024 | 07/29/2024 | 76,708 | | | | | | 1,090 | 77,798 | 77,798 | | | |
| 3340070589 | MILWAUKEE | WI | | 03/07/2024 | 09/24/2024 | 125,739 | | | | | | 122 | 138,323 | 138,323 | | | |
| 3340070690 | HOLLAND | OH | | 03/07/2024 | 09/24/2024 | 68,813 | | | | | | 487 | 69,300 | 69,300 | | | |
| 3340070767 | HUNTINGTON | NY | | 03/07/2024 | 09/24/2024 | 541,718 | | | | | | 1,173 | 566,510 | 566,510 | | | |
| 3340070848 | EAST ORANGE | NJ | | 03/07/2024 | 09/24/2024 | 231,338 | | | | | | 139 | 231,476 | 231,476 | | | |
| 3340070870 | MOUNT LAUREL TOWNSHI | NJ | | 03/07/2024 | 09/24/2024 | 265,774 | | | | | | 497 | 266,270 | 266,270 | | | |
| 3340071335 | PITTSBURGH | PA | | 03/07/2024 | 08/29/2024 | 92,747 | | | | | | 170 | 92,917 | 92,917 | | | |
| 3340059589 | MOUNT VERNON | NY | | 03/14/2024 | 08/31/2024 | 248,799 | | | | | | 681 | 249,480 | 249,480 | | | |
| 3340066789 | SNELLVILLE | GA | | 03/14/2024 | 07/29/2024 | 174,062 | | | | | | 178 | 174,240 | 174,240 | | | |
| 3340066831 | TONAWANDA | NY | | 03/14/2024 | 08/31/2024 | 116,410 | | | | | | 714 | 117,123 | 117,123 | | | |
| 3340068445 | CAROLINA SHORES | NC | | 03/14/2024 | 09/24/2024 | 160,561 | | | | | | 219 | 217,444 | 217,444 | | | |
| 3340068993 | LAKE WORTH | FL | | 03/14/2024 | 08/31/2024 | 422,844 | | | | | | 876 | 423,720 | 423,720 | | | |
| 3340069373 | CAPE CORAL | FL | | 03/14/2024 | 09/24/2024 | 186,076 | | | | | | 245 | 244,365 | 244,365 | | | |
| 3340069841 | SAUGUS | MA | | 03/14/2024 | 07/29/2024 | 200,186 | | | | | | 982 | 201,168 | 201,168 | | | |
| 3340070014 | HILLSIDE | NJ | | 03/14/2024 | 09/24/2024 | 299,263 | | | | | | 113 | 299,376 | 299,376 | | | |
| 3340070084 | RIVIERA BEACH | FL | | 03/14/2024 | 07/29/2024 | 126,664 | | | | | | 452 | 127,116 | 127,116 | | | |
| 3340070109 | CORAM | NY | | 03/14/2024 | 09/24/2024 | 320,614 | | | | | | 146 | 320,760 | 320,760 | | | |
| 3340070177 | EAST HARTFORD | CT | | 03/14/2024 | 07/29/2024 | 110,750 | | | | | | 585 | 111,335 | 111,335 | | | |
| 3340070207 | CRETE | IL | | 03/14/2024 | 09/24/2024 | 157,664 | | | | | | 179 | 174,636 | 174,636 | | | |
| 3340070299 | VINELAND | NJ | | 03/14/2024 | 08/31/2024 | 113,333 | | | | | | 715 | 123,394 | 123,394 | | | |
| 3340070755 | WYANDANCH | NY | | 03/14/2024 | 09/24/2024 | 240,679 | | | | | | 247 | 274,864 | 274,864 | | | |
| 3340070843 | TOMS RIVER | NJ | | 03/14/2024 | 07/29/2024 | 270,232 | | | | | | 989 | 271,220 | 271,220 | | | |
| 3340070978 | CAMBRIA HEIGHTS | NY | | 03/14/2024 | 09/24/2024 | 321,233 | | | | | | 348 | 321,581 | 321,581 | | | |
| 3340071192 | LAURELTON | NY | | 03/14/2024 | 07/29/2024 | 424,808 | | | | | | 179 | 424,987 | 424,987 | | | |
| 3340071493 | DETROIT | MI | | 03/14/2024 | 07/29/2024 | 86,405 | | | | | | 715 | 87,120 | 87,120 | | | |
| 3340071520 | PLAINFIELD | NJ | | 03/14/2024 | 09/24/2024 | 221,795 | | | | | | 351 | 222,146 | 222,146 | | | |
| 3340071676 | BROOKLYN | NY | | 03/14/2024 | 09/24/2024 | 539,137 | | | | | | 1,403 | 540,540 | 540,540 | | | |
| 3340071791 | HOLTSVILLE | NY | | 03/14/2024 | 08/29/2024 | 308,375 | | | | | | 505 | 308,880 | 308,880 | | | |
| 3340071865 | LEXINGTON | KY | | 03/14/2024 | 09/24/2024 | 109,826 | | | | | | 353 | 110,179 | 110,179 | | | |
| 3340071918 | WOODHAVEN | NY | | 03/14/2024 | 08/29/2024 | 334,397 | | | | | | 1,411 | 335,808 | 335,808 | | | |
| 100140820 | BAKERFIELD | CA | | 03/06/2024 | 09/05/2024 | 598,210 | | (17,956) | | | (17,956) | 1,174 | 581,429 | 581,429 | | | |
| 100143897 | COSTA MESA | CA | | 03/06/2024 | 09/05/2024 | 984,526 | | (21,685) | | | (21,685) | 252 | 963,093 | 963,093 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144048 | CELINA | TX | | 03/07/2024 | 08/17/2024 | 398,202 | | (7,313) | | | (7,313) | 2,293 | 393,182 | 393,182 | | | |
| 100144114 | BARNEGAT | NJ | | 03/07/2024 | 08/17/2024 | 326,774 | | 19 | | | 19 | 397 | 327,190 | 327,190 | | | |
| 100144277 | BRENTWOOD | TN | | 03/07/2024 | 07/09/2024 | 4,064,707 | | (73,619) | | | (73,619) | 1,589 | 3,992,677 | 3,992,677 | | | |
| 100144347 | BAL HARBOUR | FL | | 03/07/2024 | 07/18/2024 | 540,645 | | (17,380) | | | (17,380) | 162 | 523,428 | 523,428 | | | |
| 100144406 | GRANTS PASS | OR | | 03/07/2024 | 08/18/2024 | 427,251 | | (13,554) | | | (13,554) | 211 | 413,908 | 413,908 | | | |
| 100142271 | ATLANTA | GA | | 03/15/2024 | 09/05/2024 | 26,392 | | (1,598) | | | (1,598) | 205 | 25,000 | 25,000 | | | |
| 100142363 | ORLANDO | FL | | 03/15/2024 | 09/05/2024 | 177,958 | | (9,142) | | | (9,142) | 822 | 169,638 | 169,638 | | | |
| 100142378 | SAINT CLOUD | FL | | 03/15/2024 | 09/05/2024 | 367,618 | | (28,020) | | | (28,020) | 200 | 339,798 | 339,798 | | | |
| 100145844 | PEORIA | AZ | | 03/15/2024 | 09/05/2024 | 568,343 | | (19,807) | | | (19,807) | 800 | 549,336 | 549,336 | | | |
| 100146602 | RANCHO MISSION VIEJO | CA | | 03/20/2024 | 07/09/2024 | 897,790 | | (21,557) | | | (21,557) | 173 | 876,407 | 876,407 | | | |
| 100146918 | WILDWOOD CREST | NJ | | 03/26/2024 | 07/18/2024 | 520,652 | | (1,200) | | | (1,200) | 694 | 520,145 | 520,145 | | | |
| 100146935 | ELLIJAY | GA | | 03/26/2024 | 08/18/2024 | 288,324 | | (7,768) | | | (7,768) | 972 | 281,528 | 281,528 | | | |
| 100147020 | RAHWAY | NJ | | 03/27/2024 | 08/03/2024 | 294,470 | | (5,726) | | | (5,726) | 364 | 289,108 | 289,108 | | | |
| 100147038 | VACAVILLE | CA | | 03/27/2024 | 07/03/2024 | 131,259 | | (2,228) | | | (2,228) | 1,455 | 130,486 | 130,486 | | | |
| 100147062 | AKRON | OH | | 03/27/2024 | 08/03/2024 | 347,122 | | (1,861) | | | (1,861) | 3,853 | 349,113 | 349,113 | | | |
| 100147088 | SANTA MARIA | CA | | 03/28/2024 | 09/09/2024 | 946,545 | | (15,332) | | | (15,332) | 130 | 931,342 | 931,342 | | | |
| 100147237 | CONCORD | NC | | 03/28/2024 | 09/09/2024 | 221,391 | | (7,346) | | | (7,346) | 481 | 214,525 | 214,525 | | | |
| 100145875 | FAIRHOPE | AL | | 03/19/2024 | 07/17/2024 | 72,412 | | (4,566) | | | (4,566) | 436 | 68,282 | 68,282 | | | |
| 100145884 | GAINESVILLE | FL | | 03/19/2024 | 07/17/2024 | 102,793 | | (5,380) | | | (5,380) | 1,743 | 99,156 | 99,156 | | | |
| 100145967 | TRENTON | NJ | | 03/19/2024 | 08/17/2024 | 94,783 | | (5,947) | | | (5,947) | 382 | 89,218 | 89,218 | | | |
| 100145979 | AURORA | IL | | 03/19/2024 | 09/17/2024 | 51,491 | | (3,319) | | | (3,319) | 1,529 | 49,701 | 49,701 | | | |
| 100145990 | COLFAX | CA | | 03/19/2024 | 08/17/2024 | 71,608 | | (3,640) | | | (3,640) | 324 | 68,292 | 68,292 | | | |
| 100146112 | ADAIRSVILLE | GA | | 03/19/2024 | 08/17/2024 | 52,966 | | (3,340) | | | (3,340) | 125 | 49,751 | 49,751 | | | |
| 100146259 | COLUMBIA FALLS | MT | | 03/19/2024 | 09/17/2024 | 108,016 | | (3,978) | | | (3,978) | 1,106 | 105,144 | 105,144 | | | |
| 100146306 | AUGUSTA | GA | | 03/19/2024 | 07/17/2024 | 51,600 | | (3,430) | | | (3,430) | 1,529 | 49,699 | 49,699 | | | |
| 100146312 | SPRINGFIELD | VA | | 03/19/2024 | 09/17/2024 | 113,049 | | (1,866) | | | (1,866) | 413 | 111,596 | 111,596 | | | |
| 100146377 | SALT LAKE CITY | UT | | 03/19/2024 | 07/17/2024 | 104,740 | | (5,712) | | | (5,712) | 1,652 | 100,680 | 100,680 | | | |
| 100146410 | RICHMOND | VA | | 03/19/2024 | 07/17/2024 | 40,032 | | (2,514) | | | (2,514) | 526 | 38,043 | 38,043 | | | |
| 100146411 | BUCKSPORT | ME | | 03/19/2024 | 09/17/2024 | 52,262 | | (3,332) | | | (3,332) | 306 | 49,235 | 49,235 | | | |
| 100146422 | DUMFRIES | VA | | 03/19/2024 | 07/17/2024 | 156,125 | | (4,021) | | | (4,021) | 1,223 | 153,327 | 153,327 | | | |
| 100146426 | LAS VEGAS | NV | | 03/19/2024 | 07/17/2024 | 79,002 | | (4,920) | | | (4,920) | 203 | 74,286 | 74,286 | | | |
| 100146451 | COLUMBIA | SC | | 03/19/2024 | 09/17/2024 | 52,290 | | (3,414) | | | (3,414) | 813 | 49,689 | 49,689 | | | |
| 100146481 | CUTLER BAY | FL | | 03/19/2024 | 07/17/2024 | 79,357 | | (4,994) | | | (4,994) | 195 | 74,558 | 74,558 | | | |
| 100146564 | GREEN VALLEY | AZ | | 03/19/2024 | 09/17/2024 | 68,129 | | (4,348) | | | (4,348) | 757 | 64,538 | 64,538 | | | |
| 100146864 | RUSSELLVILLE | KY | | 03/21/2024 | 08/11/2024 | 127,120 | | (7,033) | | | (7,033) | 156 | 120,242 | 120,242 | | | |
| 100145945 | PLAINFIELD | IL | | 03/19/2024 | 08/17/2024 | 52,866 | | (3,284) | | | (3,284) | 13 | 49,594 | 49,594 | | | |
| 100145943 | BALTIMORE | MD | | 03/19/2024 | 09/17/2024 | 65,719 | | (4,230) | | | (4,230) | 185 | 61,675 | 61,675 | | | |
| 100142472 | DETROIT | MI | | 03/08/2024 | 09/09/2024 | 190,455 | | (15,098) | | | (15,098) | 7 | 175,364 | 175,364 | | | |
| 100140799 | MONEE | IL | | 03/06/2024 | 09/05/2024 | 149,292 | | (13,535) | | | (13,535) | 27 | 135,784 | 135,784 | | | |
| 100146523 | PFLUGERVILLE | TX | | 03/19/2024 | 09/17/2024 | 133,670 | | (4,884) | | | (4,884) | 61 | 128,847 | 128,847 | | | |
| 100146440 | QUEEN CREEK | AZ | | 03/19/2024 | 09/17/2024 | 57,299 | | (3,662) | | | (3,662) | 246 | 53,882 | 53,882 | | | |
| 100147210 | HICKORY HILLS | IL | | 03/28/2024 | 09/09/2024 | 336,748 | | (7,745) | | | (7,745) | 309 | 329,312 | 329,312 | | | |
| 100147617 | SANTA BARBARA | CA | | 04/04/2024 | 09/05/2024 | 3,039,803 | | (41,888) | | | (41,888) | 21 | 2,997,935 | 2,997,935 | | | |
| 100149866 | SAN MATEO | CA | | 04/29/2024 | 09/05/2024 | 2,321,698 | | (36,946) | | | (36,946) | 74 | 2,284,827 | 2,284,827 | | | |
| 3340073219 | BROOKLYN | NY | | 05/10/2024 | 09/24/2024 | 2,632,963 | | | | | | 437 | 2,633,400 | 2,633,400 | | | |
| 100151142 | REDWOOD CITY | CA | | 05/09/2024 | 08/09/2024 | 1,589,952 | | (51,140) | | | (51,140) | 155 | 1,538,966 | 1,538,966 | | | |
| 100149002 | UNION CITY | CA | | 04/19/2024 | 09/05/2024 | 1,336,586 | | 750 | | | 750 | 619 | 1,337,954 | 1,337,954 | | | |
| 100152013 | MANHATTAN BEACH | CA | | 06/14/2024 | 09/09/2024 | 1,054,280 | | (54,399) | | | (54,399) | 119 | 1,000,000 | 1,000,000 | | | |
| 100144498 | AUSTIN | TX | | 04/26/2024 | 08/09/2024 | 1,006,860 | | (8,176) | | | (8,176) | 477 | 999,160 | 999,160 | | | |
| 100156200 | FALLBROOK | CA | | 06/20/2024 | 09/11/2024 | 887,740 | | (32,828) | | | (32,828) | 88 | 855,000 | 855,000 | | | |
| 100147463 | SAN FRANCISCO | CA | | 04/03/2024 | 09/05/2024 | 851,652 | | 2,394 | | | 2,394 | 354 | 854,400 | 854,400 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150561 | TOMS RIVER | NJ | | 05/03/2024 | 07/17/2024 | 859,513 | | (19,195) | | | (19,195) | 45 | 840,363 | 840,363 | | | |
| 100149873 | (CAPISTRANO BEACH AREA) DANA P | CA | | 04/29/2024 | 09/05/2024 | 819,523 | | (19,702) | | | (19,702) | 179 | 800,000 | 800,000 | | | |
| 100152260 | ANAHEIM | CA | | 05/17/2024 | 08/17/2024 | 769,125 | | (3,827) | | | (3,827) | 52 | 765,350 | 765,350 | | | |
| 100149207 | LOS ANGELES | CA | | 04/22/2024 | 09/05/2024 | 768,599 | | (29,809) | | | (29,809) | 209 | 739,000 | 739,000 | | | |
| 100149477 | OVERLAND PARK | KS | | 04/24/2024 | 08/17/2024 | 717,439 | | (24,778) | | | (24,778) | 81 | 692,743 | 692,743 | | | |
| 100152219 | SAN JOSE | CA | | 05/17/2024 | 09/17/2024 | 695,880 | | (10,452) | | | (10,452) | 325 | 685,753 | 685,753 | | | |
| 3310075459 | BROOKLYN | NY | | 05/23/2024 | 09/27/2024 | 668,197 | | | | | | 53 | 668,250 | 668,250 | | | |
| 100153356 | BONITA SPRINGS | FL | | 05/30/2024 | 09/17/2024 | 633,912 | | (12,074) | | | (12,074) | 211 | 622,049 | 622,049 | | | |
| 100151643 | SUMMERVILLE | SC | | 05/10/2024 | 08/17/2024 | 612,604 | | (13,228) | | | (13,228) | 190 | 599,566 | 599,566 | | | |
| 100148567 | BAKERSFIELD | CA | | 04/12/2024 | 09/18/2024 | 598,690 | | (8,851) | | | (8,851) | 758 | 590,597 | 590,597 | | | |
| 100148053 | SPARKS | NV | | 04/10/2024 | 09/16/2024 | 575,742 | | (629) | | | (629) | 126 | 575,239 | 575,239 | | | |
| 100151871 | SAINT PETERSBURG | FL | | 05/10/2024 | 09/05/2024 | 596,369 | | (30,622) | | | (30,622) | 503 | 566,250 | 566,250 | | | |
| 100149682 | RONALD | WA | | 04/26/2024 | 08/16/2024 | 550,503 | | (6,946) | | | (6,946) | 87 | 543,644 | 543,644 | | | |
| 100151659 | MONTEREY PARK | CA | | 05/10/2024 | 07/17/2024 | 553,510 | | (10,792) | | | (10,792) | 347 | 543,066 | 543,066 | | | |
| 100151074 | DENVER | CO | | 05/08/2024 | 08/17/2024 | 554,043 | | (15,885) | | | (15,885) | 289 | 538,447 | 538,447 | | | |
| 100147716 | POMONA | CA | | 04/05/2024 | 09/05/2024 | 538,741 | | (11,105) | | | (11,105) | 1,156 | 528,792 | 528,792 | | | |
| 100155915 | HOUSTON | TX | | 06/17/2024 | 09/18/2024 | 534,669 | | (14,107) | | | (14,107) | 560 | 521,123 | 521,123 | | | |
| 100148331 | DUBLIN | CA | | 04/12/2024 | 09/17/2024 | 520,260 | | (14,153) | | | (14,153) | 157 | 506,264 | 506,264 | | | |
| 3340073750 | BROOKLYN | NY | | 04/30/2024 | 09/24/2024 | 625,448 | | | | | | 628 | 626,076 | 626,076 | | | |
| 100151849 | SAN FRANCISCO | CA | | 05/10/2024 | 08/05/2024 | 510,528 | | (10,919) | | | (10,919) | 72 | 499,681 | 499,681 | | | |
| 100156465 | MIAMI | FL | | 06/24/2024 | 08/31/2024 | 495,064 | | (7,706) | | | (7,706) | 289 | 487,647 | 487,647 | | | |
| 100152251 | SILVERTON | OR | | 05/17/2024 | 08/17/2024 | 486,037 | | (6,597) | | | (6,597) | 246 | 479,686 | 479,686 | | | |
| 100151609 | ORLANDO | FL | | 05/10/2024 | 08/17/2024 | 475,387 | | (7,958) | | | (7,958) | 982 | 468,411 | 468,411 | | | |
| 100148096 | ROSEVILLE | CA | | 04/10/2024 | 09/16/2024 | 468,950 | | (4,852) | | | (4,852) | 156 | 464,254 | 464,254 | | | |
| 100148495 | SODA SPRINGS | CA | | 04/12/2024 | 08/18/2024 | 474,781 | | (13,366) | | | (13,366) | 623 | 462,038 | 462,038 | | | |
| 100152268 | COTTONWD HTS | UT | | 05/17/2024 | 07/17/2024 | 462,133 | | (8,215) | | | (8,215) | 404 | 454,322 | 454,322 | | | |
| 100150870 | HOUSTON | TX | | 05/08/2024 | 09/17/2024 | 460,059 | | (12,011) | | | (12,011) | 1,618 | 449,666 | 449,666 | | | |
| 100148713 | BERKELEY SPRINGS | WV | | 04/17/2024 | 07/17/2024 | 453,162 | | (5,047) | | | (5,047) | 88 | 448,204 | 448,204 | | | |
| 100152451 | SPOKANE | WA | | 05/17/2024 | 07/17/2024 | 455,406 | | (8,068) | | | (8,068) | 354 | 447,692 | 447,692 | | | |
| 100150859 | MURRELLS INLET | SC | | 05/08/2024 | 08/17/2024 | 448,969 | | (14,427) | | | (14,427) | 144 | 434,685 | 434,685 | | | |
| 3300004918 | FERNANDINA BEACH | FL | | 04/02/2024 | 09/19/2024 | 432,341 | | | | | | 574 | 432,915 | 432,915 | | | |
| 100155879 | GRASS VALLEY | CA | | 06/17/2024 | 08/18/2024 | 434,917 | | (8,153) | | | (8,153) | 99 | 426,863 | 426,863 | | | |
| 100157714 | STRATHAM | NH | | 06/28/2024 | 09/05/2024 | 437,205 | | (12,352) | | | (12,352) | 397 | 425,250 | 425,250 | | | |
| 100152391 | FREDERICK | MD | | 05/17/2024 | 07/17/2024 | 425,811 | | (1,759) | | | (1,759) | 108 | 424,161 | 424,161 | | | |
| 100150811 | GILBERT | AZ | | 05/08/2024 | 09/17/2024 | 419,945 | | (4,846) | | | (4,846) | 433 | 415,532 | 415,532 | | | |
| 100143768 | CLOVIS | CA | | 04/05/2024 | 07/09/2024 | 424,288 | | (17,139) | | | (17,139) | 188 | 407,337 | 407,337 | | | |
| 100152378 | JUPITER | FL | | 05/17/2024 | 08/17/2024 | 412,049 | | (10,146) | | | (10,146) | 13 | 401,916 | 401,916 | | | |
| 100149312 | ROSHARON | TX | | 04/24/2024 | 09/17/2024 | 408,771 | | (9,391) | | | (9,391) | 50 | 399,430 | 399,430 | | | |
| 3340073873 | WESTFIELD | NJ | | 04/19/2024 | 09/24/2024 | 498,565 | | | | | | | 498,565 | 498,565 | | | |
| 100149527 | OGUNQUIT | ME | | 04/26/2024 | 07/16/2024 | 393,375 | | (5,156) | | | (5,156) | | 388,219 | 388,219 | | | |
| 3340076616 | BREA | CA | | 06/04/2024 | 07/29/2024 | 471,240 | | | | | | | 471,240 | 471,240 | | | |
| 100151267 | HOUSTON | TX | | 05/10/2024 | 07/17/2024 | 383,815 | | (9,100) | | | (9,100) | | 374,715 | 374,715 | | | |
| 100150762 | WILDWOOD CREST | NJ | | 05/07/2024 | 07/03/2024 | 366,772 | | (7,322) | | | (7,322) | | 359,450 | 359,450 | | | |
| 100149328 | RICHMOND | TX | | 04/24/2024 | 07/17/2024 | 365,690 | | (6,582) | | | (6,582) | | 359,108 | 359,108 | | | |
| 3340074076 | BROOKLYN | NY | | 05/17/2024 | 09/24/2024 | 438,134 | | | | | | | 501,780 | 501,780 | | | |
| 3340074492 | FARMINGDALE | NY | | 05/17/2024 | 09/24/2024 | 437,184 | | | | | | | 437,184 | 437,184 | | | |
| 100150626 | TACOMA | WA | | 05/03/2024 | 09/17/2024 | 351,516 | | (9,514) | | | (9,514) | | 342,001 | 342,001 | | | |
| 3340075394 | RINGWOOD | NJ | | 05/23/2024 | 09/24/2024 | 424,750 | | | | | | | 424,750 | 424,750 | | | |
| 100148955 | MONROEVILLE | OH | | 04/17/2024 | 08/17/2024 | 341,178 | | (6,434) | | | (6,434) | | 334,745 | 334,745 | | | |
| 100153291 | CAPE CORAL | FL | | 05/30/2024 | 07/17/2024 | 337,219 | | (7,012) | | | (7,012) | | 330,207 | 330,207 | | | |
| 100153348 | CANYON LAKE | TX | | 05/30/2024 | 07/17/2024 | 335,227 | | (5,302) | | | (5,302) | | 329,925 | 329,925 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3310073153 | LOS ANGELES | CA | | 04/12/2024 | 09/27/2024 | 326,106 | | | | | | | 326,106 | 326,106 | | | |
| 100151072 | CARSON CITY | NV | | 05/08/2024 | 07/17/2024 | 321,072 | | (6,306) | | | (6,306) | | 314,766 | 314,766 | | | |
| 100148777 | APEX | NC | | 04/17/2024 | 08/17/2024 | 319,951 | | (6,273) | | | (6,273) | | 313,678 | 313,678 | | | |
| 100150772 | MURFREESBORO | TN | | 05/07/2024 | 08/03/2024 | 313,914 | | (2,356) | | | (2,356) | | 311,559 | 311,559 | | | |
| 3340072643 | RANCHO CUCAMONGA | CA | | 04/19/2024 | 09/24/2024 | 385,308 | | | | | | | 385,308 | 385,308 | | | |
| 3340071894 | BOSTON | MA | | 04/05/2024 | 08/29/2024 | 384,754 | | | | | | | 384,754 | 384,754 | | | |
| 3340069102 | LEVITTOWN | NY | | 05/17/2024 | 07/29/2024 | 382,124 | | | | | | | 382,124 | 382,124 | | | |
| 100148509 | BOSTON | MA | | 04/12/2024 | 09/18/2024 | 308,486 | | (9,466) | | | (9,466) | | 299,020 | 299,020 | | | |
| 100147944 | CHANDLER | AZ | | 04/08/2024 | 07/17/2024 | 303,997 | | (5,577) | | | (5,577) | | 298,421 | 298,421 | | | |
| 100150792 | SAVANNAH | GA | | 05/08/2024 | 07/17/2024 | 306,079 | | (8,886) | | | (8,886) | | 297,193 | 297,193 | | | |
| 100150958 | LAS VEGAS | NV | | 05/08/2024 | 09/17/2024 | 297,473 | | (474) | | | (474) | | 296,999 | 296,999 | | | |
| 100148837 | N MYRTLE BEACH | SC | | 04/17/2024 | 09/17/2024 | 302,173 | | (10,125) | | | (10,125) | | 292,047 | 292,047 | | | |
| 100148536 | PLATTSMOUTH | NE | | 04/12/2024 | 09/18/2024 | 300,597 | | (9,024) | | | (9,024) | | 291,573 | 291,573 | | | |
| 100148856 | WAKE FOREST | NC | | 04/17/2024 | 09/17/2024 | 293,731 | | (4,112) | | | (4,112) | | 289,620 | 289,620 | | | |
| 100153261 | HARDEEVILLE | SC | | 05/30/2024 | 08/17/2024 | 290,659 | | (2,927) | | | (2,927) | | 287,732 | 287,732 | | | |
| 3340073149 | SMITHTOWN | NY | | 04/19/2024 | 09/24/2024 | 357,588 | | | | | | | 362,340 | 362,340 | | | |
| 100150641 | PRIOR LAKE | MN | | 05/06/2024 | 07/18/2024 | 291,291 | | (7,974) | | | (7,974) | | 283,317 | 283,317 | | | |
| 3340071435 | PORT CHESTER | NY | | 04/05/2024 | 08/29/2024 | 348,480 | | | | | | | 348,480 | 348,480 | | | |
| 3340072042 | RIALTO | CA | | 04/12/2024 | 09/24/2024 | 338,976 | | | | | | | 338,976 | 338,976 | | | |
| 3340075145 | TOMS RIVER | NJ | | 05/17/2024 | 09/24/2024 | 336,600 | | | | | | | 382,536 | 382,536 | | | |
| 100150982 | MERCED | CA | | 05/08/2024 | 07/17/2024 | 270,321 | | (2,536) | | | (2,536) | | 267,786 | 267,786 | | | |
| 100150512 | VENICE | FL | | 05/03/2024 | 09/17/2024 | 274,627 | | (8,958) | | | (8,958) | | 265,668 | 265,668 | | | |
| 3340074888 | NEWARK | NJ | | 05/17/2024 | 08/29/2024 | 331,452 | | | | | | | 331,452 | 331,452 | | | |
| 3340070204 | BRENTWOOD | NY | | 04/19/2024 | 08/31/2024 | 329,867 | | | | | | | 329,867 | 329,867 | | | |
| 100152672 | FORNEY | TX | | 05/17/2024 | 09/18/2024 | 264,293 | | (2,492) | | | (2,492) | | 261,801 | 261,801 | | | |
| 100148888 | ELMWOOD PARK | NJ | | 04/17/2024 | 09/17/2024 | 266,351 | | (7,236) | | | (7,236) | | 259,115 | 259,115 | | | |
| 3340072992 | STONY BROOK | NY | | 04/12/2024 | 09/24/2024 | 316,800 | | | | | | | 316,800 | 316,800 | | | |
| 100153315 | SURF CITY | NC | | 05/30/2024 | 09/17/2024 | 233,697 | | 19,266 | | | 19,266 | | 252,963 | 252,963 | | | |
| 3340073604 | BEL AIR | MD | | 04/19/2024 | 09/24/2024 | 307,930 | | | | | | | 307,930 | 307,930 | | | |
| 100148098 | MIAMI | FL | | 04/10/2024 | 07/16/2024 | 245,788 | | (2,429) | | | (2,429) | | 243,359 | 243,359 | | | |
| 100147782 | RICHMOND HILL | GA | | 04/08/2024 | 07/17/2024 | 240,876 | | 2,473 | | | 2,473 | | 243,349 | 243,349 | | | |
| 3340073429 | NEWARK | NJ | | 04/05/2024 | 07/29/2024 | 297,000 | | | | | | | 297,000 | 297,000 | | | |
| 100147502 | HIALEAH | FL | | 04/03/2024 | 09/05/2024 | 247,608 | | (10,904) | | | (10,904) | | 236,704 | 236,704 | | | |
| 3340074111 | RONKONKOMA | NY | | 04/30/2024 | 09/24/2024 | 295,812 | | | | | | | 295,812 | 295,812 | | | |
| 3340073104 | NEWARK | NJ | | 05/10/2024 | 09/24/2024 | 295,091 | | | | | | | 328,197 | 328,197 | | | |
| 3340071687 | SELDEN | NY | | 04/05/2024 | 07/29/2024 | 289,397 | | | | | | | 289,397 | 289,397 | | | |
| 3340073993 | HUNTINGTON STATION | NY | | 04/19/2024 | 08/29/2024 | 285,120 | | | | | | | 285,120 | 285,120 | | | |
| 3340048781 | BAY SHORE | NY | | 05/23/2024 | 09/24/2024 | 277,133 | | | | | | | 277,133 | 277,133 | | | |
| 100149540 | SEAGOVILLE | TX | | 04/26/2024 | 07/16/2024 | 214,535 | | 2,607 | | | 2,607 | | 217,141 | 217,141 | | | |
| 3340072783 | VERONA | NJ | | 05/23/2024 | 08/29/2024 | 267,300 | | | | | | | 267,300 | 267,300 | | | |
| 100155705 | PALM BEACH GARDENS | FL | | 06/18/2024 | 08/17/2024 | 214,254 | | (4,584) | | | (4,584) | | 209,670 | 209,670 | | | |
| 3340071250 | CHICAGO | IL | | 04/05/2024 | 09/24/2024 | 252,747 | | | | | | | 252,747 | 252,747 | | | |
| 100149565 | YOUNGSVILLE | NC | | 04/26/2024 | 07/16/2024 | 205,982 | | (5,144) | | | (5,144) | | 200,838 | 200,838 | | | |
| 100150745 | OTTAWA | IL | | 05/06/2024 | 07/18/2024 | 206,573 | | (6,471) | | | (6,471) | | 200,102 | 200,102 | | | |
| 100147991 | CHARLOTTE | NC | | 04/10/2024 | 09/16/2024 | 201,954 | | (2,308) | | | (2,308) | | 199,646 | 199,646 | | | |
| 3340074345 | PALMDALE | CA | | 04/12/2024 | 09/24/2024 | 247,104 | | | | | | | 247,104 | 247,104 | | | |
| 100149318 | LITTLE ROCK | AR | | 04/24/2024 | 07/17/2024 | 191,422 | | 1,906 | | | 1,906 | | 193,328 | 193,328 | | | |
| 100149197 | ALBERTVILLE | AL | | 04/22/2024 | 09/05/2024 | 190,997 | | (3,299) | | | (3,299) | | 187,698 | 187,698 | | | |
| 3340070841 | NEWARK | NJ | | 04/12/2024 | 08/29/2024 | 213,840 | | | | | | | 213,840 | 213,840 | | | |
| 3340074600 | OAK LAWN | IL | | 04/19/2024 | 08/29/2024 | 209,880 | | | | | | | 209,880 | 209,880 | | | |
| 100149753 | CALUMET CITY | IL | | 04/26/2024 | 09/09/2024 | 169,615 | | (4,933) | | | (4,933) | | 164,682 | 164,682 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3340075606 | PHILADELPHIA | PA | | 04/30/2024 | 09/24/2024 | 205,128 | | | | | | | 205,128 | 205,128 | | | |
| 3340073303 | BRIDGETON | NJ | | 04/12/2024 | 08/29/2024 | 204,415 | | | | | | | 204,415 | 204,415 | | | |
| 100153416 | CEDARTOWN | GA | | 05/30/2024 | 09/09/2024 | 161,846 | | (3,713) | | | (3,713) | | 158,133 | 158,133 | | | |
| 3340072825 | SHIRLEY | NY | | 04/12/2024 | 07/29/2024 | 196,020 | | | | | | | 196,020 | 196,020 | | | |
| 100156791 | MARSHALL | TX | | 06/26/2024 | 08/30/2024 | 161,336 | | (6,086) | | | (6,086) | | 155,250 | 155,250 | | | |
| 3340073345 | CHICAGO | IL | | 04/19/2024 | 09/24/2024 | 193,444 | | | | | | | 213,270 | 213,270 | | | |
| 3340072185 | SPRINGFIELD | PA | | 04/05/2024 | 07/29/2024 | 185,526 | | | | | | | 185,526 | 185,526 | | | |
| 100153415 | CEDARTOWN | GA | | 05/30/2024 | 09/09/2024 | 151,953 | | (3,703) | | | (3,703) | | 148,250 | 148,250 | | | |
| 3340075443 | TINLEY PARK | IL | | 05/17/2024 | 09/24/2024 | 185,130 | | | | | | | 216,810 | 216,810 | | | |
| 100150909 | ROGERS | MN | | 05/08/2024 | 09/17/2024 | 139,505 | | 8,281 | | | 8,281 | | 147,787 | 147,787 | | | |
| 3340073544 | MAINEVILLE | OH | | 04/19/2024 | 09/24/2024 | 180,576 | | | | | | | 180,576 | 180,576 | | | |
| 3340074826 | ATHENS | GA | | 05/10/2024 | 08/29/2024 | 178,929 | | | | | | | 178,929 | 178,929 | | | |
| 3340068748 | PATERSON | NJ | | 04/05/2024 | 07/29/2024 | 178,200 | | | | | | | 178,200 | 178,200 | | | |
| 3300004910 | EDISON | NJ | | 04/02/2024 | 08/26/2024 | 141,652 | | | | | | | 141,652 | 141,652 | | | |
| 3340072682 | VILLA PARK | IL | | 04/05/2024 | 08/29/2024 | 174,636 | | | | | | | 174,636 | 174,636 | | | |
| 3340074094 | WINSTON-SALEM | NC | | 05/17/2024 | 08/29/2024 | 172,418 | | | | | | | 172,418 | 172,418 | | | |
| 3340072184 | RIDLEY PARK | PA | | 04/12/2024 | 07/29/2024 | 170,518 | | | | | | | 170,518 | 170,518 | | | |
| 100150118 | WARWICK | RI | | 06/14/2024 | 08/09/2024 | 135,183 | | (1,703) | | | (1,703) | | 133,480 | 133,480 | | | |
| 3310073009 | WALDORF | MD | | 04/12/2024 | 09/27/2024 | 132,626 | | | | | | | 137,214 | 137,214 | | | |
| 3310070880 | HILLBURN | NY | | 04/05/2024 | 07/31/2024 | 130,769 | | | | | | | 130,769 | 130,769 | | | |
| 3340076421 | VIRGINIA BEACH | VA | | 05/23/2024 | 09/24/2024 | 163,251 | | | | | | | 163,251 | 163,251 | | | |
| 100155859 | DAMASCUS | MD | | 06/18/2024 | 09/17/2024 | 128,862 | | (4,050) | | | (4,050) | | 124,813 | 124,813 | | | |
| 100149932 | SOUTH EUCLID | OH | | 06/07/2024 | 08/09/2024 | 123,341 | | 1,459 | | | 1,459 | | 124,800 | 124,800 | | | |
| 3310076641 | NEWARK | NJ | | 06/04/2024 | 09/27/2024 | 122,513 | | | | | | | 122,513 | 122,513 | | | |
| 3340075932 | NEW PORT RICHEY | FL | | 05/23/2024 | 08/29/2024 | 149,688 | | | | | | | 149,688 | 149,688 | | | |
| 100151171 | CINCINNATI | OH | | 05/09/2024 | 08/30/2024 | 122,156 | | (3,656) | | | (3,656) | | 118,500 | 118,500 | | | |
| 3340074212 | HAMPTON | VA | | 04/30/2024 | 08/29/2024 | 141,427 | | | | | | | 141,427 | 141,427 | | | |
| 3340070557 | DUNDALK | MD | | 04/12/2024 | 08/29/2024 | 131,801 | | | | | | | 131,801 | 131,801 | | | |
| 3340075428 | DIBOLL | TX | | 05/23/2024 | 09/24/2024 | 130,680 | | | | | | | 130,680 | 130,680 | | | |
| 100155409 | FLAGSTAFF | AZ | | 06/18/2024 | 09/17/2024 | 113,357 | | (8,867) | | | (8,867) | | 104,491 | 104,491 | | | |
| 3340072838 | PHILADELPHIA | PA | | 04/19/2024 | 07/29/2024 | 126,720 | | | | | | | 126,720 | 126,720 | | | |
| 100148164 | ATLANTA | GA | | 05/15/2024 | 09/09/2024 | 109,324 | | (31) | | | (31) | | 109,293 | 109,428 | | 136 | 136 |
| 3340071602 | GAINESVILLE | GA | | 04/30/2024 | 09/24/2024 | 118,103 | | | | | | | 187,823 | 187,823 | | | |
| 3340071634 | GASTONIA | NC | | 04/05/2024 | 09/24/2024 | 114,585 | | | | | | | 136,996 | 136,996 | | | |
| 3340077242 | JONESBORO | GA | | 06/04/2024 | 07/29/2024 | 114,048 | | | | | | | 114,048 | 114,048 | | | |
| 3340073214 | DAVENPORT | FL | | 04/05/2024 | 08/29/2024 | 107,276 | | | | | | | 107,276 | 107,276 | | | |
| 3340071480 | RICHMOND | VA | | 04/19/2024 | 09/24/2024 | 106,524 | | | | | | | 106,524 | 106,524 | | | |
| 3340072585 | PHILADELPHIA | PA | | 04/12/2024 | 09/24/2024 | 100,654 | | | | | | | 135,179 | 135,179 | | | |
| 3340073707 | DETROIT | MI | | 04/05/2024 | 07/29/2024 | 99,645 | | | | | | | 99,645 | 99,645 | | | |
| 3340066664 | TRENTON | NJ | | 04/19/2024 | 08/31/2024 | 97,515 | | | | | | | 97,515 | 97,515 | | | |
| 3340073222 | BALTIMORE | MD | | 04/30/2024 | 08/29/2024 | 95,911 | | | | | | | 95,911 | 95,911 | | | |
| 100155750 | SPRING | TX | | 06/18/2024 | 09/17/2024 | 77,202 | | (2,462) | | | (2,462) | | 74,740 | 74,740 | | | |
| 3340075827 | BIRMINGHAM | AL | | 05/17/2024 | 09/24/2024 | 92,891 | | | | | | | 104,771 | 104,771 | | | |
| 3340074525 | BRIDGETON | NJ | | 04/30/2024 | 08/29/2024 | 90,763 | | | | | | | 90,763 | 90,763 | | | |
| 3340075586 | SUN CITY CENTER | FL | | 05/17/2024 | 09/24/2024 | 90,486 | | | | | | | 90,486 | 90,486 | | | |
| 3340076440 | FOX LAKE | IL | | 06/14/2024 | 08/29/2024 | 83,714 | | | | | | | 83,714 | 83,714 | | | |
| 100155709 | RICHMOND | VA | | 06/18/2024 | 09/17/2024 | 71,409 | | (5,233) | | | (5,233) | | 66,176 | 66,176 | | | |
| 3340073490 | VINELAND | NJ | | 04/12/2024 | 08/29/2024 | 81,972 | | | | | | | 81,972 | 81,972 | | | |
| 3340073493 | VINELAND | NJ | | 04/12/2024 | 08/29/2024 | 81,972 | | | | | | | 81,972 | 81,972 | | | |
| 3310072399 | BLOOMINGTON | IL | | 04/12/2024 | 08/30/2024 | 64,776 | | | | | | | 64,776 | 64,776 | | | |
| 3340075729 | DETROIT | MI | | 05/23/2024 | 09/24/2024 | 78,408 | | | | | | | 86,367 | 86,367 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3340070312 | HERKIMER | NY | | 04/12/2024 | 09/24/2024 | 77,616 | | | | | | | 77,616 | 77,616 | | | |
| 3340071109 | CHICAGO | IL | | 04/05/2024 | 09/24/2024 | 74,864 | | | | | | | 81,517 | 81,517 | | | |
| 3340074224 | DIXMOOR | IL | | 04/19/2024 | 08/29/2024 | 73,393 | | | | | | | 73,393 | 73,393 | | | |
| 3310069980 | FRANKLIN TOWNSHIP | NJ | | 04/05/2024 | 09/27/2024 | 54,797 | | | | | | | 54,797 | 54,797 | | | |
| 3310078085 | PHILADELPHIA | PA | | 06/14/2024 | 09/27/2024 | 54,797 | | | | | | | 62,370 | 62,370 | | | |
| 100155439 | CRAIG | CO | | 06/18/2024 | 09/17/2024 | 54,871 | | (2,994) | | | (2,994) | | 51,877 | 51,877 | | | |
| 3340073145 | DETROIT | MI | | 04/05/2024 | 08/29/2024 | 64,040 | | | | | | | 64,040 | 64,040 | | | |
| 100155665 | FERNLEY | NV | | 06/18/2024 | 09/17/2024 | 53,288 | | (3,342) | | | (3,342) | | 49,946 | 49,946 | | | |
| 3340072620 | BALTIMORE | MD | | 04/19/2024 | 07/29/2024 | 62,237 | | | | | | | 62,237 | 62,237 | | | |
| 3340072293 | MEMPHIS | TN | | 04/05/2024 | 07/29/2024 | 57,895 | | | | | | | 57,895 | 57,895 | | | |
| 3340075833 | STEELTON | PA | | 05/10/2024 | 09/24/2024 | 56,830 | | | | | | | 56,830 | 56,830 | | | |
| 100150759 | RALSTON | WY | | 05/07/2024 | 09/03/2024 | 45,841 | | (1,006) | | | (1,006) | | 44,834 | 44,834 | | | |
| 3310073046 | PARK FOREST | IL | | 04/19/2024 | 08/30/2024 | 43,659 | | | | | | | 43,659 | 43,659 | | | |
| 3310075748 | REIDSVILLE | NC | | 05/23/2024 | 09/27/2024 | 43,065 | | | | | | | 43,065 | 43,065 | | | |
| 3340073262 | TOLEDO | OH | | 04/19/2024 | 08/29/2024 | 53,064 | | | | | | | 53,064 | 53,064 | | | |
| 3340074607 | BYRON | GA | | 04/30/2024 | 09/24/2024 | 49,005 | | | | | | | 49,005 | 49,005 | | | |
| 3310074145 | BALTIMORE | MD | | 05/17/2024 | 09/27/2024 | 38,491 | | | | | | | 38,491 | 38,491 | | | |
| 3340072345 | READING | PA | | 04/12/2024 | 08/29/2024 | 47,520 | | | | | | | 47,520 | 47,520 | | | |
| 3340071761 | BIRMINGHAM | AL | | 04/12/2024 | 07/29/2024 | 47,282 | | | | | | | 47,282 | 47,282 | | | |
| 3340072146 | DETROIT | MI | | 04/05/2024 | 09/24/2024 | 47,124 | | | | | | | 65,578 | 65,578 | | | |
| 3310073934 | PHILADELPHIA | PA | | 04/19/2024 | 08/30/2024 | 33,026 | | | | | | | 33,026 | 33,026 | | | |
| 3310074035 | BROOK PARK | OH | | 04/19/2024 | 09/27/2024 | 29,700 | | | | | | | 29,700 | 29,700 | | | |
| 3310076394 | TRENTON | NJ | | 06/04/2024 | 08/30/2024 | 25,691 | | | | | | | 25,691 | 25,691 | | | |
| 3340073775 | BALTIMORE | MD | | 04/12/2024 | 08/29/2024 | 19,602 | | | | | | | 19,602 | 19,602 | | | |
| 100152245 | DENTON | TX | | 05/17/2024 | 07/17/2024 | 2,776 | | | | | | | 2,776 | 2,776 | | | |
| 100155298 | SAN DIEGO | CA | | 07/19/2024 | 09/23/2024 | | | (41,512) | | | (41,512) | | 2,924,402 | 2,924,402 | | | |
| 100155151 | KIAWAH ISLAND | SC | | 07/19/2024 | 09/23/2024 | | | (63,079) | | | (63,079) | | 1,646,088 | 1,646,088 | | | |
| 100158509 | LA QUINTA | CA | | 07/10/2024 | 09/05/2024 | | | (35,911) | | | (35,911) | | 1,159,160 | 1,159,160 | | | |
| 100154082 | PARK CITY | UT | | 07/11/2024 | 08/09/2024 | | | (19,379) | | | (19,379) | | 1,000,000 | 1,000,000 | | | |
| 100154698 | COLUMBUS | OH | | 07/19/2024 | 09/23/2024 | | | (9,425) | | | (9,425) | | 619,446 | 619,446 | | | |
| 100160119 | LOS ANGELES SYLMAR AREA | CA | | 07/17/2024 | 09/18/2024 | | | (4,721) | | | (4,721) | | 510,571 | 510,571 | | | |
| 100159257 | SAVANNAH | GA | | 07/15/2024 | 09/17/2024 | | | (11,672) | | | (11,672) | | 499,312 | 499,312 | | | |
| 100155069 | MONTEREY PARK | CA | | 07/19/2024 | 09/23/2024 | | | (967) | | | (967) | | 498,121 | 498,121 | | | |
| 100159263 | ACWORTH | GA | | 07/15/2024 | 09/17/2024 | | | (13,973) | | | (13,973) | | 487,147 | 487,147 | | | |
| 100159354 | ELK GROVE | CA | | 07/15/2024 | 09/17/2024 | | | (10,712) | | | (10,712) | | 460,892 | 460,892 | | | |
| 100158021 | BLUFFTON | SC | | 07/09/2024 | 08/18/2024 | | | 2,358 | | | 2,358 | | 422,594 | 422,594 | | | |
| 100160921 | PORTLAND | OR | | 07/24/2024 | 09/17/2024 | | | (11,809) | | | (11,809) | | 422,250 | 422,250 | | | |
| 100157934 | CLERMONT | FL | | 07/09/2024 | 08/17/2024 | | | (9,217) | | | (9,217) | | 411,650 | 411,650 | | | |
| 100160120 | SUNSET BEACH | NC | | 07/17/2024 | 09/18/2024 | | | (12,329) | | | (12,329) | | 410,203 | 410,203 | | | |
| 100159285 | DEWEY | AZ | | 07/15/2024 | 09/17/2024 | | | (7,047) | | | (7,047) | | 374,428 | 374,428 | | | |
| 100158896 | SAINT AUGUSTINE | FL | | 07/12/2024 | 08/17/2024 | | | 8,712 | | | 8,712 | | 350,051 | 350,051 | | | |
| 100161163 | EVANSTON | IL | | 07/25/2024 | 09/09/2024 | | | (10,741) | | | (10,741) | | 344,000 | 344,000 | | | |
| 100158477 | PALMDALE | CA | | 07/10/2024 | 08/30/2024 | (16) | | (16) | | | (16) | | 346,289 | 346,305 | | 16 | 16 |
| 100157853 | HAVRE DE GRACE | MD | | 07/09/2024 | 09/17/2024 | | | (3,373) | | | (3,373) | | 339,754 | 339,754 | | | |
| 100158812 | WICHITA | KS | | 07/10/2024 | 09/17/2024 | | | (8,781) | | | (8,781) | | 335,769 | 335,769 | | | |
| 100155260 | OLATHE | CO | | 07/19/2024 | 09/23/2024 | | | (12,398) | | | (12,398) | | 273,114 | 273,114 | | | |
| 100158772 | SAN MARCOS | TX | | 07/10/2024 | 09/17/2024 | | | (7,087) | | | (7,087) | | 251,064 | 251,064 | | | |
| 100159448 | RENO | NV | | 07/15/2024 | 08/17/2024 | | | (8,771) | | | (8,771) | | 249,578 | 249,578 | | | |
| 100161109 | COLUMBIA CITY | IN | | 07/24/2024 | 09/17/2024 | | | (7,954) | | | (7,954) | | 235,846 | 235,846 | | | |
| 100158773 | SAN MARCOS | TX | | 07/10/2024 | 09/17/2024 | | | (6,750) | | | (6,750) | | 229,353 | 229,353 | | | |
| 100161360 | FALLING WATERS | WV | | 07/25/2024 | 08/16/2024 | | | (5,935) | | | (5,935) | | 214,270 | 214,270 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155052 | PORT RICHEY | FL | | 07/19/2024 | 09/23/2024 | | | (7,499) | | | (7,499) | | 210,713 | 210,713 | | | |
| 100155274 | SAN ANTONIO | TX | | 07/19/2024 | 09/23/2024 | | | (7,035) | | | (7,035) | | 208,753 | 208,753 | | | |
| 100161316 | URBANA | IL | | 07/25/2024 | 09/16/2024 | | | (5,688) | | | (5,688) | | 180,000 | 180,000 | | | |
| 100154840 | LARGO | FL | | 07/19/2024 | 09/23/2024 | | | (7,007) | | | (7,007) | | 94,736 | 94,736 | | | |
| 3340079372 | DAYTON | OH | | 07/19/2024 | 09/24/2024 | | | | | | | | 98,604 | 98,604 | | | |
| 3340078236 | WHITE OAK | PA | | 07/19/2024 | 09/24/2024 | | | | | | | | 57,222 | 57,222 | | | |
| 100157806 | ACTON | CA | | 08/01/2024 | 09/09/2024 | (417) | | (32,858) | | | (32,858) | 417 | 986,000 | 986,000 | | | |
| 100165803 | BROOKLYN | NY | | 08/29/2024 | 09/28/2024 | (90) | | (194,831) | | | (194,831) | 90 | 2,048,851 | 2,048,851 | | | |
| 100045614 | TRUXTON | AZ | | 11/25/2020 | 04/07/2024 | 26,037 | | | | | | 361 | 26,398 | 26,398 | | | |
| 7200332 | PLAYA VISTA | CA | | 07/25/2019 | 06/11/2024 | 3,000,005 | | | | | | | 3,000,005 | | | (3,000,005) | (3,000,005) |
| 0199999. Mortgages closed by repayment | | | | | | 1,409,252,330 | | (1,691,181) | (4,774,473) | | 3,083,292 | (35,411) | 1,435,520,654 | 1,428,884,345 | (2,247,915) | (4,388,394) | (6,636,309) |
| 100050715 | GREATER LONDON | GBR | | 03/02/2021 | | (141) | | | | | | | (141) | | 141 | | 141 |
| 100050733 | GREATER LONDON | GBR | | 03/02/2021 | | (790) | | | | | | | (790) | | 790 | | 790 |
| 100050734 | GREATER LONDON | GBR | | 03/02/2021 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100050738 | SOUTH EAST | GBR | | 03/02/2021 | | 122,112 | | | | | | | 122,112 | 114,038 | (8,074) | | (8,074) |
| 100057485 | ROTTERDAM | NLD | | 05/12/2021 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100060332 | GREATER LONDON | GBR | | 06/30/2021 | | (251) | | | | | | | (251) | | 251 | | 251 |
| 100061547 | AMSTERDAM | NLD | | 06/30/2021 | | (738) | | | | | | | (738) | | 738 | | 738 |
| 100061548 | DORDRECHT/DRECHTSTEDEN | NLD | | 06/30/2021 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100061549 | DORDRECHT/DRECHTSTEDEN | NLD | | 06/30/2021 | | 242 | | | | | | | 242 | 231 | (11) | | (11) |
| 100061550 | AMSTERDAM/AMSTELVEEN | NLD | | 06/30/2021 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100061551 | ROTTERDAM | NLD | | 06/30/2021 | | 406 | | | | | | | 406 | 388 | (18) | | (18) |
| 100061552 | ROTTERDAM | NLD | | 06/30/2021 | | 5,055 | | | | | | | 5,055 | 4,722 | (334) | | (334) |
| 100061554 | ROTTERDAM | NLD | | 06/30/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100061555 | ROTTERDAM | NLD | | 06/30/2021 | | 309 | | | | | | | 309 | 293 | (17) | | (17) |
| 100061556 | DEN HAAG | NLD | | 06/30/2021 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100065873 | ROTTERDAM | NLD | | 07/30/2021 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100065882 | ALMELO | NLD | | 07/30/2021 | | 981 | | | | | | | 981 | 952 | (29) | | (29) |
| 100065888 | TILBURG | NLD | | 07/30/2021 | | 264 | | | | | | | 264 | 249 | (15) | | (15) |
| 100065891 | TILBURG | NLD | | 07/30/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100065894 | ECHT/LIMBURG | NLD | | 07/30/2021 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100065897 | ROTTERDAM | NLD | | 07/30/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100065900 | ROTTERDAM | NLD | | 07/30/2021 | | 200 | | | | | | | 200 | 189 | (11) | | (11) |
| 100065903 | WAGENINGEN/EDE | NLD | | 07/30/2021 | | 149 | | | | | | | 149 | 141 | (8) | | (8) |
| 100065906 | WAGENINGEN/EDE | NLD | | 07/30/2021 | | 307 | | | | | | | 307 | 291 | (17) | | (17) |
| 100065909 | WAGENINGEN/EDE | NLD | | 07/30/2021 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100065912 | WAGENINGEN/EDE | NLD | | 07/30/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100065921 | AMSTERDAM/AMSTELVEEN | NLD | | 07/30/2021 | | (281) | | | | | | | (281) | | 281 | | 281 |
| 100065924 | AMSTERDAM/AMSTELVEEN | NLD | | 07/30/2021 | | 841 | | | | | | | 841 | 801 | (40) | | (40) |
| 100065927 | ROTTERDAM | NLD | | 07/30/2021 | | (154) | | | | | | | (154) | | 154 | | 154 |
| 100065930 | ROTTERDAM | NLD | | 07/30/2021 | | 831 | | | | | | | 831 | 793 | (38) | | (38) |
| 100065933 | DEN HAAG | NLD | | 07/30/2021 | | 353 | | | | | | | 353 | 333 | (19) | | (19) |
| 100065936 | DEN HAAG | NLD | | 07/30/2021 | | (280) | | | | | | | (280) | | 280 | | 280 |
| 100065939 | DEN HAAG | NLD | | 07/30/2021 | | 1,551 | | | | | | | 1,551 | 1,466 | (85) | | (85) |
| 100065942 | ENSCHEDE | NLD | | 07/30/2021 | | 325 | | | | | | | 325 | 308 | (18) | | (18) |
| 100065945 | ENSCHEDE | NLD | | 07/30/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100065948 | VALKENBURG AAN DE GEUL | NLD | | 07/30/2021 | | 31,780 | | | | | | | 31,780 | 30,032 | (1,748) | | (1,748) |
| 100065951 | KATWIJK | NLD | | 07/30/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100065954 | GORREDIJK | NLD | | 07/30/2021 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100065957 | ROTTERDAM | NLD | | 07/30/2021 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100065960 | ROTTERDAM | NLD | | 07/30/2021 | | 315 | | | | | | | 315 | 301 | (15) | | (15) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100065963 | SCHIEDAM/VLAARDINGEN | NLD | | 07/30/2021 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100068526 | SCHIEDAM/VLAARDINGEN | NLD | | 08/30/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100068529 | TILBURG | NLD | | 08/30/2021 | | 3,430 | | | | | | | 3,430 | 3,251 | (179) | | (179) |
| 100068532 | TILBURG | NLD | | 08/30/2021 | | (432) | | | | | | | (432) | | 432 | | 432 |
| 100068535 | UTRECHT | NLD | | 08/30/2021 | | (376) | | | | | | | (376) | | 376 | | 376 |
| 100068538 | ROTTERDAM | NLD | | 08/30/2021 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100068541 | ROTTERDAM | NLD | | 08/30/2021 | | 280 | | | | | | | 280 | 266 | (14) | | (14) |
| 100068544 | UTRECHT | NLD | | 08/30/2021 | | 119,694 | | | | | | | 119,694 | 113,252 | (6,442) | | (6,442) |
| 100068547 | DEDEMSVAART | NLD | | 08/30/2021 | | 603 | | | | | | | 603 | 573 | (30) | | (30) |
| 100068550 | DEDEMSVAART | NLD | | 08/30/2021 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100068553 | DEN HAAG | NLD | | 08/30/2021 | | 97 | | | | | | | 97 | 92 | (5) | | (5) |
| 100068556 | DEN HAAG | NLD | | 08/30/2021 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100068562 | VENLO | NLD | | 08/30/2021 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100068565 | VENLO | NLD | | 08/30/2021 | | 786 | | | | | | | 786 | 749 | (37) | | (37) |
| 100068568 | EMMEN | NLD | | 08/30/2021 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100068571 | ROTTERDAM | NLD | | 08/30/2021 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100068574 | DELFT | NLD | | 08/30/2021 | | 7,918 | | | | | | | 7,918 | 7,550 | (368) | | (368) |
| 100068580 | NIJMEGEN | NLD | | 08/30/2021 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100068583 | ROTTERDAM | NLD | | 08/30/2021 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100068586 | ROTTERDAM | NLD | | 08/30/2021 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100068589 | DEN HAAG | NLD | | 08/30/2021 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100068592 | HAARLEM | NLD | | 08/30/2021 | | 385 | | | | | | | 385 | 368 | (18) | | (18) |
| 100068595 | HAARLEM | NLD | | 08/30/2021 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100068598 | ROTTERDAM | NLD | | 08/30/2021 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100068607 | TILBURG | NLD | | 08/30/2021 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100068610 | TILBURG | NLD | | 08/30/2021 | | 2,452 | | | | | | | 2,452 | 2,320 | (132) | | (132) |
| 100068613 | SCHIEDAM/VLAARDINGEN | NLD | | 08/30/2021 | | 1,061 | | | | | | | 1,061 | 1,039 | (22) | | (22) |
| 100068619 | ROTTERDAM | NLD | | 08/30/2021 | | 355 | | | | | | | 355 | 337 | (18) | | (18) |
| 100068622 | ROTTERDAM | NLD | | 08/30/2021 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100068625 | NIJMEGEN | NLD | | 08/30/2021 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100068628 | SPIJKENISSE | NLD | | 08/30/2021 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100068634 | HILVERSUM | NLD | | 08/30/2021 | | 451 | | | | | | | 451 | 431 | (20) | | (20) |
| 100068637 | HILVERSUM | NLD | | 08/30/2021 | | (141) | | | | | | | (141) | | 141 | | 141 |
| 100068640 | LEEUWARDEN | NLD | | 08/30/2021 | | 5,946 | | | | | | | 5,946 | 5,663 | (283) | | (283) |
| 100068643 | LEEUWARDEN | NLD | | 08/30/2021 | | 12,412 | | | | | | | 12,412 | 11,797 | (615) | | (615) |
| 100068646 | STADSKANAAL | NLD | | 08/30/2021 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100068649 | ENSCHEDE | NLD | | 08/30/2021 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100068652 | ROTTERDAM | NLD | | 08/30/2021 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100068655 | TILBURG | NLD | | 08/30/2021 | | 415 | | | | | | | 415 | 394 | (21) | | (21) |
| 100068658 | TILBURG | NLD | | 08/30/2021 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100068664 | SCHIEDAM/VLAARDINGEN | NLD | | 08/30/2021 | | 915 | | | | | | | 915 | 898 | (18) | | (18) |
| 100068667 | SPIJKENISSE | NLD | | 08/30/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100068670 | SPIJKENISSE | NLD | | 08/30/2021 | | 241 | | | | | | | 241 | 229 | (12) | | (12) |
| 100068673 | TILBURG | NLD | | 08/30/2021 | | 1,139 | | | | | | | 1,139 | 1,082 | (57) | | (57) |
| 100068676 | TILBURG | NLD | | 08/30/2021 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100068682 | RODEN | NLD | | 08/30/2021 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100068688 | UTRECHT | NLD | | 08/30/2021 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100068691 | DEN HAAG | NLD | | 08/30/2021 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100068700 | ZOETERMEER | NLD | | 08/30/2021 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100068703 | ROTTERDAM | NLD | | 08/30/2021 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100068709 | ROTTERDAM | NLD | | 08/30/2021 | | 802 | | | | | | | 802 | 762 | (40) | | (40) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100068712 | ROTTERDAM | NLD | | 08/30/2021 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100068737 | ROTTERDAM | NLD | | 08/30/2021 | | 857 | | | | | | | 857 | 813 | (44) | | (44) |
| 100070221 | ROTTERDAM | NLD | | 08/31/2021 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100070224 | DEN HAAG | NLD | | 08/31/2021 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100070227 | DEN HAAG | NLD | | 08/31/2021 | | 3,884 | | | | | | | 3,884 | 3,748 | (137) | | (137) |
| 100070230 | CASTRICUM | NLD | | 08/31/2021 | | 523 | | | | | | | 523 | 495 | (28) | | (28) |
| 100070233 | CASTRICUM | NLD | | 08/31/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100070236 | GRONINGEN | NLD | | 08/31/2021 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100070251 | ROTTERDAM | NLD | | 08/31/2021 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100070254 | AMSTERDAM | NLD | | 08/31/2021 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100070257 | TIEL | NLD | | 08/31/2021 | | 335 | | | | | | | 335 | 317 | (18) | | (18) |
| 100070260 | TIEL | NLD | | 08/31/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100070263 | DEN HAAG | NLD | | 08/31/2021 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100070266 | UTRECHT | NLD | | 08/31/2021 | | 421 | | | | | | | 421 | 398 | (23) | | (23) |
| 100070269 | UTRECHT | NLD | | 08/31/2021 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100070272 | DEN HAAG | NLD | | 08/31/2021 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100070275 | SCHIEDAM/VLAARDINGEN | NLD | | 08/31/2021 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100070278 | SCHIEDAM/VLAARDINGEN | NLD | | 08/31/2021 | | 262 | | | | | | | 262 | 248 | (14) | | (14) |
| 100070281 | GRONINGEN | NLD | | 08/31/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100070287 | DEN HAAG | NLD | | 08/31/2021 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100070290 | DEN HAAG | NLD | | 08/31/2021 | | 204 | | | | | | | 204 | 193 | (11) | | (11) |
| 100070296 | AMSTERDAM | NLD | | 08/31/2021 | | 805 | | | | | | | 805 | 762 | (43) | | (43) |
| 100070299 | AMSTERDAM | NLD | | 08/31/2021 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100070302 | AMSTERDAM | NLD | | 08/31/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100070305 | AMSTERDAM | NLD | | 08/31/2021 | | 421 | | | | | | | 421 | 398 | (22) | | (22) |
| 100070308 | AMSTERDAM | NLD | | 08/31/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100070311 | GROUW | NLD | | 08/31/2021 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100070314 | GROUW | NLD | | 08/31/2021 | | 188 | | | | | | | 188 | 178 | (10) | | (10) |
| 100070317 | CASTRICUM | NLD | | 08/31/2021 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100070320 | ECHT/LIMBURG | NLD | | 08/31/2021 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100070323 | WIJCHEN | NLD | | 08/31/2021 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100070326 | WIJCHEN | NLD | | 08/31/2021 | | 258 | | | | | | | 258 | 244 | (14) | | (14) |
| 100070329 | WIJCHEN | NLD | | 08/31/2021 | | 244 | | | | | | | 244 | 231 | (13) | | (13) |
| 100070332 | WIJCHEN | NLD | | 08/31/2021 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100070335 | ROTTERDAM | NLD | | 08/31/2021 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100070338 | ROTTERDAM | NLD | | 08/31/2021 | | 139 | | | | | | | 139 | 132 | (7) | | (7) |
| 100070341 | ROTTERDAM | NLD | | 08/31/2021 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100070344 | SCHIEDAM/VLAARDINGEN | NLD | | 08/31/2021 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100070347 | SCHIEDAM/VLAARDINGEN | NLD | | 08/31/2021 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100070350 | AMSTERDAM | NLD | | 08/31/2021 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100070356 | DORDRECHT/DRECHTSTEDEN | NLD | | 08/31/2021 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100070359 | HEERHUGOWAARD | NLD | | 08/31/2021 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100070362 | ZOETERMEER | NLD | | 08/31/2021 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100070374 | EAST MIDLANDS | NLD | | 08/31/2021 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100071414 | YORKSHIRE/HUMBERSIDE | NLD | | 09/30/2021 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100071418 | WEST MIDLANDS | GBR | | 09/30/2021 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100071422 | CAPELLE AAN DEN IJSSEL | NLD | | 09/30/2021 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100071423 | LEEUWARDEN | NLD | | 09/30/2021 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100071424 | APPINGEDAM | NLD | | 09/30/2021 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100071425 | TILBURG | NLD | | 09/30/2021 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100071426 | TILBURG | NLD | | 09/30/2021 | | 307 | | | | | | | 307 | 295 | (12) | | (12) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100071427 | DEN HAAG | NLD | | 09/30/2021 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100071429 | DELFT | NLD | | 09/30/2021 | | 1,023 | | | | | | | 1,023 | 1,006 | (18) | | (18) |
| 100071430 | HEERLEN | NLD | | 09/30/2021 | | 120 | | | | | | | 120 | 116 | (4) | | (4) |
| 100071431 | HEERLEN | NLD | | 09/30/2021 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100071432 | TILBURG | NLD | | 09/30/2021 | | 200,397 | | | | | | | 200,397 | 189,211 | (11,187) | | (11,187) |
| 100071433 | ROTTERDAM | NLD | | 09/30/2021 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100071434 | ROTTERDAM | NLD | | 09/30/2021 | | 482 | | | | | | | 482 | 465 | (17) | | (17) |
| 100071435 | LEEUWARDEN | NLD | | 09/30/2021 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100071436 | LEEUWARDEN | NLD | | 09/30/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100071437 | TILBURG | NLD | | 09/30/2021 | | 322 | | | | | | | 322 | 309 | (12) | | (12) |
| 100071438 | TILBURG | NLD | | 09/30/2021 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100071441 | AMSTERDAM/AMSTELVEEN | NLD | | 09/30/2021 | | 292 | | | | | | | 292 | 282 | (11) | | (11) |
| 100071442 | AMSTERDAM/AMSTELVEEN | NLD | | 09/30/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100071443 | AMSTERDAM/AMSTELVEEN | NLD | | 09/30/2021 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100071444 | AMSTERDAM/AMSTELVEEN | NLD | | 09/30/2021 | | 378 | | | | | | | 378 | 364 | (14) | | (14) |
| 100071445 | AMSTERDAM/AMSTELVEEN | NLD | | 09/30/2021 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100071446 | AMSTERDAM/AMSTELVEEN | NLD | | 09/30/2021 | | 277 | | | | | | | 277 | 268 | (10) | | (10) |
| 100071447 | DEN HAAG | NLD | | 09/30/2021 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100071448 | DEN HAAG | NLD | | 09/30/2021 | | 308,164 | | | | | | | 308,164 | 294,318 | (13,846) | | (13,846) |
| 100071451 | DEN HAAG | NLD | | 09/30/2021 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100071452 | VENLO | NLD | | 09/30/2021 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100071453 | VENLO | NLD | | 09/30/2021 | | 173 | | | | | | | 173 | 167 | (6) | | (6) |
| 100071454 | KATWIJK | NLD | | 09/30/2021 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100071455 | KATWIJK | NLD | | 09/30/2021 | | 185 | | | | | | | 185 | 178 | (7) | | (7) |
| 100071456 | ROTTERDAM | NLD | | 09/30/2021 | | (367) | | | | | | | (367) | | 367 | | 367 |
| 100071457 | DEN HAAG | NLD | | 09/30/2021 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100071458 | DORDRECHT/DRECHTSTEDEN | NLD | | 09/30/2021 | | 161 | | | | | | | 161 | 155 | (6) | | (6) |
| 100071459 | TILBURG | NLD | | 09/30/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100071460 | TILBURG | NLD | | 09/30/2021 | | 232 | | | | | | | 232 | 223 | (8) | | (8) |
| 100073566 | ILFORD | GBR | | 10/25/2021 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100073567 | NORWICH | GBR | | 10/25/2021 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100073568 | TILBURG | NLD | | 10/25/2021 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100073569 | AMERSFOORT | NLD | | 10/25/2021 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100073570 | MAASTRICHT | NLD | | 10/25/2021 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100073571 | AMSTERDAM | NLD | | 10/25/2021 | | 132 | | | | | | | 132 | 129 | (3) | | (3) |
| 100073572 | AMSTERDAM | NLD | | 10/25/2021 | | 239 | | | | | | | 239 | 234 | (5) | | (5) |
| 100073573 | AMSTERDAM | NLD | | 10/25/2021 | | 1,091 | | | | | | | 1,091 | 1,069 | (22) | | (22) |
| 100073574 | AMSTERDAM | NLD | | 10/25/2021 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100073576 | TILBURG | NLD | | 10/25/2021 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100073577 | ZIERIKZEE | NLD | | 10/25/2021 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100073578 | ZIERIKZEE | NLD | | 10/25/2021 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100073579 | TILBURG | NLD | | 10/25/2021 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100073580 | TILBURG | NLD | | 10/25/2021 | | (236) | | | | | | | (236) | | 236 | | 236 |
| 100073582 | AMSTERDAM | NLD | | 10/25/2021 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100073583 | GRONINGEN | NLD | | 10/25/2021 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100073584 | AMSTERDAM/AMSTELVEEN | NLD | | 10/25/2021 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100073585 | ZOETERMEER | NLD | | 10/25/2021 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100073586 | EINDHOVEN | NLD | | 10/25/2021 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100073589 | ROTTERDAM | NLD | | 10/25/2021 | | (556) | | | | | | | (556) | | 556 | | 556 |
| 100073590 | SCHIEDAM/VLAARDINGEN | NLD | | 10/25/2021 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100073591 | HOOGEVEEN | NLD | | 10/25/2021 | | (53) | | | | | | | (53) | | 53 | | 53 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100073593 | LELYSTAD | NLD | | 10/25/2021 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100074371 | CASTRICUM | NLD | | 11/16/2021 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100074374 | STADSKANAAL | NLD | | 11/16/2021 | | 93,999 | | | | | | | 93,999 | 90,881 | (3,118) | | (3,118) |
| 100074375 | ECHT/LIMBURG | NLD | | 11/16/2021 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100074376 | ROTTERDAM | NLD | | 11/16/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100074377 | UTRECHT | NLD | | 11/16/2021 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100074378 | UTRECHT | NLD | | 11/16/2021 | | 540 | | | | | | | 540 | 522 | (17) | | (17) |
| 100074379 | HEERLEN | NLD | | 11/16/2021 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100074380 | HEERLEN | NLD | | 11/16/2021 | | 414 | | | | | | | 414 | 406 | (9) | | (9) |
| 100074381 | EINDHOVEN | NLD | | 11/16/2021 | | (127) | | | | | | | (127) | | 127 | | 127 |
| 100074382 | EINDHOVEN | NLD | | 11/16/2021 | | 889 | | | | | | | 889 | 860 | (29) | | (29) |
| 100074383 | LELYSTAD | NLD | | 11/16/2021 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100074385 | LELYSTAD | NLD | | 11/16/2021 | | 22,419 | | | | | | | 22,419 | 21,222 | (1,197) | | (1,197) |
| 100075837 | NORTH WEST LONDON | GBR | | 11/24/2021 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100075841 | MANCHESTER | GBR | | 11/24/2021 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100075844 | WAKEFIELD | GBR | | 11/24/2021 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100075845 | ARNHEM | NLD | | 11/24/2021 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100075846 | ARNHEM | NLD | | 11/24/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100075847 | ARNHEM | NLD | | 11/24/2021 | | 145 | | | | | | | 145 | 145 | | | |
| 100075848 | ARNHEM | NLD | | 11/24/2021 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100075849 | NIJMEGEN | NLD | | 11/24/2021 | | 2,012 | | | | | | | 2,012 | 2,022 | 10 | | 10 |
| 100075850 | NIJMEGEN | NLD | | 11/24/2021 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100075851 | VEENENDAAL | NLD | | 11/24/2021 | | 938 | | | | | | | 938 | 932 | (5) | | (5) |
| 100075852 | VEENENDAAL | NLD | | 11/24/2021 | | (127) | | | | | | | (127) | | 127 | | 127 |
| 100075853 | GOUDA | NLD | | 11/24/2021 | | 181 | | | | | | | 181 | 180 | (1) | | (1) |
| 100075854 | GOUDA | NLD | | 11/24/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100075856 | SPIJKENISSE | NLD | | 11/24/2021 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100075857 | WINTERSWIJK | NLD | | 11/24/2021 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100075858 | GORREDIJK | NLD | | 11/24/2021 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100075860 | AMSTERDAM | NLD | | 11/24/2021 | | 579 | | | | | | | 579 | 576 | (3) | | (3) |
| 100075861 | AMSTERDAM | NLD | | 11/24/2021 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100075864 | UTRECHT | NLD | | 11/24/2021 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100075865 | UTRECHT | NLD | | 11/24/2021 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100075866 | AMSTERDAM | NLD | | 11/24/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100075867 | AMSTERDAM | NLD | | 11/24/2021 | | 272 | | | | | | | 272 | 271 | (1) | | (1) |
| 100075868 | OOSTBURG | NLD | | 11/24/2021 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100075869 | ROTTERDAM | NLD | | 11/24/2021 | | 407 | | | | | | | 407 | 404 | (3) | | (3) |
| 100075870 | ROTTERDAM | NLD | | 11/24/2021 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100075871 | ZALTBOMMEL | NLD | | 11/24/2021 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100075872 | ZALTBOMMEL | NLD | | 11/24/2021 | | 293 | | | | | | | 293 | 291 | (2) | | (2) |
| 100075873 | SPIJKENISSE | NLD | | 11/24/2021 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100075874 | SPIJKENISSE | NLD | | 11/24/2021 | | 203 | | | | | | | 203 | 202 | (1) | | (1) |
| 100075875 | DEN HAAG | NLD | | 11/24/2021 | | 11,135 | | | | | | | 11,135 | 10,906 | (228) | | (228) |
| 100075876 | DEN HAAG | NLD | | 11/24/2021 | | (278) | | | | | | | (278) | | 278 | | 278 |
| 100075877 | CASTRICUM | NLD | | 11/24/2021 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100075878 | ROTTERDAM | NLD | | 11/24/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100075879 | AMSTERDAM | NLD | | 11/24/2021 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100075880 | AMSTERDAM | NLD | | 11/24/2021 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100075881 | AMSTERDAM | NLD | | 11/24/2021 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100075882 | AMSTERDAM | NLD | | 11/24/2021 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100075883 | AMSTERDAM | NLD | | 11/24/2021 | | (59) | | | | | | | (59) | | 59 | | 59 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100075885 | DORDRECHT/DRECHTSTEDEN | NLD | | 11/24/2021 | | 718 | | | | | | | 718 | 715 | (4) | | (4) |
| 100075886 | DORDRECHT/DRECHTSTEDEN | NLD | | 11/24/2021 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100077854 | MANCHESTER | GBR | | 12/29/2021 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100077857 | BIRMINGHAM | GBR | | 12/29/2021 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100077860 | TWICKENHAM | GBR | | 12/29/2021 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100077861 | SOUTH WEST LONDON | GBR | | 12/29/2021 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100077863 | NORTH WEST LONDON | GBR | | 12/29/2021 | | (153) | | | | | | | (153) | | 153 | | 153 |
| 100077865 | MANCHESTER | GBR | | 12/29/2021 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100077866 | LEIDEN | NLD | | 12/29/2021 | | (147) | | | | | | | (147) | | 147 | | 147 |
| 100077868 | GORREDIJK | NLD | | 12/29/2021 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100077869 | ZIERIKZEE | NLD | | 12/29/2021 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100077870 | MAARSSEN | NLD | | 12/29/2021 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100077871 | MAARSSEN | NLD | | 12/29/2021 | | 595 | | | | | | | 595 | 584 | (11) | | (11) |
| 100077872 | ROTTERDAM | NLD | | 12/29/2021 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100077873 | ROTTERDAM | NLD | | 12/29/2021 | | 231 | | | | | | | 231 | 227 | (4) | | (4) |
| 100077874 | ROTTERDAM | NLD | | 12/29/2021 | | 252 | | | | | | | 252 | 248 | (5) | | (5) |
| 100077875 | ROTTERDAM | NLD | | 12/29/2021 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100077876 | SCHIEDAM/VLAARDINGEN | NLD | | 12/29/2021 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100077877 | DEVENTER | NLD | | 12/29/2021 | | 758 | | | | | | | 758 | 745 | (13) | | (13) |
| 100077878 | DEVENTER | NLD | | 12/29/2021 | | (122) | | | | | | | (122) | | 122 | | 122 |
| 100077879 | AMSTERDAM | NLD | | 12/29/2021 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100077880 | DEN HAAG | NLD | | 12/29/2021 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100077882 | EINDHOVEN | NLD | | 12/29/2021 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100077883 | EINDHOVEN | NLD | | 12/29/2021 | | 129 | | | | | | | 129 | 127 | (2) | | (2) |
| 100077884 | ROTTERDAM | NLD | | 12/29/2021 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100077885 | ROTTERDAM | NLD | | 12/29/2021 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100077886 | ROTTERDAM | NLD | | 12/29/2021 | | 692 | | | | | | | 692 | 679 | (13) | | (13) |
| 100077887 | ROTTERDAM | NLD | | 12/29/2021 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100077888 | GORREDIJK | NLD | | 12/29/2021 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100077889 | DORDRECHT/DRECHTSTEDEN | NLD | | 12/29/2021 | | 111,365 | | | | | | | 111,365 | 109,632 | (1,733) | | (1,733) |
| 100077890 | AMSTERDAM | NLD | | 12/29/2021 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100077891 | TILBURG | NLD | | 12/29/2021 | | 455 | | | | | | | 455 | 448 | (7) | | (7) |
| 100077892 | TILBURG | NLD | | 12/29/2021 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100077893 | NIJMEGEN | NLD | | 12/29/2021 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100077894 | NIJMEGEN | NLD | | 12/29/2021 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100077896 | APPINGEDAM | NLD | | 12/29/2021 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100077897 | APPINGEDAM | NLD | | 12/29/2021 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100077898 | AMSTERDAM | NLD | | 12/29/2021 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100077899 | WAGENINGEN/EDE | NLD | | 12/29/2021 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100077900 | RAALTE | NLD | | 12/29/2021 | | 188 | | | | | | | 188 | 185 | (3) | | (3) |
| 100077901 | RAALTE | NLD | | 12/29/2021 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100077902 | AMSTERDAM/AMSTELVEEN | NLD | | 12/29/2021 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100077903 | AMSTERDAM/AMSTELVEEN | NLD | | 12/29/2021 | | 591 | | | | | | | 591 | 582 | (9) | | (9) |
| 100077904 | KATWIJK | NLD | | 12/29/2021 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100077905 | VENLO | NLD | | 12/29/2021 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100077906 | ENKHUIZEN/HOORN | NLD | | 12/29/2021 | | 309 | | | | | | | 309 | 311 | 2 | | 2 |
| 100077907 | ENKHUIZEN/HOORN | NLD | | 12/29/2021 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100077908 | ENKHUIZEN/HOORN | NLD | | 12/29/2021 | | 220 | | | | | | | 220 | 216 | (4) | | (4) |
| 100077909 | AMSTERDAM | NLD | | 12/29/2021 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100077910 | HEEMSTEDE | NLD | | 12/29/2021 | | 1,144 | | | | | | | 1,144 | 1,124 | (21) | | (21) |
| 100077911 | HEEMSTEDE | NLD | | 12/29/2021 | | (80) | | | | | | | (80) | | 80 | | 80 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100077912 | GONDEN | NLD | | 12/29/2021 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100077913 | LELYSTAD | NLD | | 12/29/2021 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100077914 | AMSTERDAM | NLD | | 12/29/2021 | | (163) | | | | | | | (163) | | 163 | | 163 |
| 100077915 | SCHIEDAM/VLAARDINGEN | NLD | | 12/29/2021 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100077916 | SCHIEDAM/VLAARDINGEN | NLD | | 12/29/2021 | | 178 | | | | | | | 178 | 176 | (2) | | (2) |
| 100077917 | AMSTERDAM | NLD | | 12/29/2021 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100077918 | AMSTERDAM | NLD | | 12/29/2021 | | 206 | | | | | | | 206 | 205 | (1) | | (1) |
| 100077920 | VALKENBURG AAN DE GEUL | NLD | | 12/29/2021 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100077922 | UTRECHT | NLD | | 12/29/2021 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100077923 | AMSTERDAM | NLD | | 12/29/2021 | | (334) | | | | | | | (334) | | 334 | | 334 |
| 100077926 | AMSTERDAM/AMSTELVEEN | NLD | | 12/29/2021 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100077927 | EINDHOVEN | NLD | | 12/29/2021 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100077929 | CULEMBORG | NLD | | 12/29/2021 | | 928 | | | | | | | 928 | 936 | 8 | | 8 |
| 100077930 | DEN HAAG | NLD | | 12/29/2021 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100077931 | DEN HAAG | NLD | | 12/29/2021 | | 873 | | | | | | | 873 | 857 | (16) | | (16) |
| 100077932 | DEN HAAG | NLD | | 12/29/2021 | | 815 | | | | | | | 815 | 800 | (15) | | (15) |
| 100077933 | DEN HAAG | NLD | | 12/29/2021 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100077934 | LELYSTAD | NLD | | 12/29/2021 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100078504 | DEN HAAG | NLD | | 01/26/2022 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100078506 | ROTTERDAM | NLD | | 01/26/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100078507 | UTRECHT | NLD | | 01/26/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100078508 | UTRECHT | NLD | | 01/26/2022 | | 474 | | | | | | | 474 | 470 | (4) | | (4) |
| 100078510 | ROTTERDAM | NLD | | 01/26/2022 | | (333) | | | | | | | (333) | (321) | 11 | | 11 |
| 100078511 | NIJMEGEN | NLD | | 01/26/2022 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100078512 | NIJMEGEN | NLD | | 01/26/2022 | | 317 | | | | | | | 317 | 317 | 1 | | 1 |
| 100078513 | DEN HAAG | NLD | | 01/26/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100078514 | DEN HAAG | NLD | | 01/26/2022 | | 324 | | | | | | | 324 | 321 | (3) | | (3) |
| 100078515 | CASTRICUM | NLD | | 01/26/2022 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100078516 | DORDRECHT/DRECHTSTEDEN | NLD | | 01/26/2022 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100078517 | UTRECHT | NLD | | 01/26/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100078518 | UTRECHT | NLD | | 01/26/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100078519 | UTRECHT | NLD | | 01/26/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100078523 | WEERT | NLD | | 01/26/2022 | | (114) | | | | | | | (114) | | 114 | | 114 |
| 100078524 | WEERT | NLD | | 01/26/2022 | | 731 | | | | | | | 731 | 725 | (6) | | (6) |
| 100078525 | WEERT | NLD | | 01/26/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100078526 | RODEN | NLD | | 01/26/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100078527 | ROTTERDAM | NLD | | 01/26/2022 | | 201 | | | | | | | 201 | 200 | (2) | | (2) |
| 100078528 | ROTTERDAM | NLD | | 01/26/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100078529 | ROTTERDAM | NLD | | 01/26/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100078530 | ROTTERDAM | NLD | | 01/26/2022 | | 3,155 | | | | | | | 3,155 | 3,128 | (27) | | (27) |
| 100078531 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 271,631 | | | | | | | 271,631 | 266,187 | (5,444) | | (5,444) |
| 100078532 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 852 | | | | | | | 852 | 843 | (8) | | (8) |
| 100078533 | HEEMSTEDE | NLD | | 01/26/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100078534 | HEEMSTEDE | NLD | | 01/26/2022 | | 398 | | | | | | | 398 | 395 | (3) | | (3) |
| 100078535 | UTRECHT | NLD | | 01/26/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100078536 | UTRECHT | NLD | | 01/26/2022 | | 461 | | | | | | | 461 | 458 | (3) | | (3) |
| 100078537 | ZIERIKZEE | NLD | | 01/26/2022 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100078538 | ROTTERDAM | NLD | | 01/26/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100078539 | ROTTERDAM | NLD | | 01/26/2022 | | 553 | | | | | | | 553 | 548 | (5) | | (5) |
| 100078540 | AMSTERDAM | NLD | | 01/26/2022 | | (165) | | | | | | | (165) | | 165 | | 165 |
| 100078541 | ALMERE | NLD | | 01/26/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100078543 | HEERHUGOWAARD | NLD | | 01/26/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100078544 | HEERHUGOWAARD | NLD | | 01/26/2022 | | 185 | | | | | | | 185 | 183 | (1) | | (1) |
| 100078545 | ENSCHEDE | NLD | | 01/26/2022 | | 611 | | | | | | | 611 | 606 | (5) | | (5) |
| 100078546 | ENSCHEDE | NLD | S | 01/26/2022 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100078547 | ENSCHEDE | NLD | | 01/26/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100078548 | ENSCHEDE | NLD | | 01/26/2022 | | 188 | | | | | | | 188 | 186 | (2) | | (2) |
| 100078549 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100078550 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 653 | | | | | | | 653 | 648 | (6) | | (6) |
| 100078551 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100078552 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 163 | | | | | | | 163 | 162 | (1) | | (1) |
| 100078553 | EINDHOVEN | NLD | | 01/26/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100078554 | AMSTERDAM/AMSTELVEEN | NLD | | 01/26/2022 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100078555 | DEN HAAG | NLD | | 01/26/2022 | | (154) | | | | | | | (154) | | 154 | | 154 |
| 100078556 | DEN HAAG | NLD | | 01/26/2022 | | 1,887 | | | | | | | 1,887 | 1,872 | (14) | | (14) |
| 100078557 | AMSTERDAM | NLD | | 01/26/2022 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100078558 | APELDOORN | NLD | | 01/26/2022 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100078559 | AMSTERDAM | NLD | | 01/26/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100078560 | AMSTERDAM | NLD | | 01/26/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100078561 | AMSTERDAM | NLD | | 01/26/2022 | | (501) | | | | | | | (501) | | 501 | | 501 |
| 100078562 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100078563 | SPIJKENISSE | NLD | | 01/26/2022 | | 1,107 | | | | | | | 1,107 | 1,122 | 16 | | 16 |
| 100078564 | ALMERE | NLD | | 01/26/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100078565 | ALMERE | NLD | | 01/26/2022 | | 538 | | | | | | | 538 | 534 | (4) | | (4) |
| 100078566 | TILBURG | NLD | | 01/26/2022 | | 1,037 | | | | | | | 1,037 | 1,023 | (13) | | (13) |
| 100078567 | TILBURG | NLD | | 01/26/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100078568 | DEN HAAG | NLD | | 01/26/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100078569 | DEN HAAG | NLD | | 01/26/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100078570 | ALMELO | NLD | | 01/26/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100078571 | ALMELO | NLD | | 01/26/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100078572 | ENSCHEDE | NLD | | 01/26/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100078573 | ROTTERDAM | NLD | | 01/26/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100078574 | ROTTERDAM | NLD | | 01/26/2022 | | 293 | | | | | | | 293 | 291 | (3) | | (3) |
| 100078575 | LELYSTAD | NLD | | 01/26/2022 | | (177) | | | | | | | (177) | | 177 | | 177 |
| 100078576 | AMSTERDAM | NLD | | 01/26/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100078577 | DEN HAAG | NLD | | 01/26/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100078578 | DEN HAAG | NLD | | 01/26/2022 | | 173 | | | | | | | 173 | 172 | (1) | | (1) |
| 100078579 | DEN HAAG | NLD | | 01/26/2022 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100078580 | DEN HAAG | NLD | | 01/26/2022 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100078581 | DEN HAAG | NLD | | 01/26/2022 | | 444 | | | | | | | 444 | 440 | (3) | | (3) |
| 100078582 | VENLO | NLD | | 01/26/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100078583 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 888 | | | | | | | 888 | 907 | 19 | | 19 |
| 100078585 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 977 | | | | | | | 977 | 998 | 21 | | 21 |
| 100078588 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 1,021 | | | | | | | 1,021 | 1,034 | 13 | | 13 |
| 100078589 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 841 | | | | | | | 841 | 852 | 11 | | 11 |
| 100078591 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 967 | | | | | | | 967 | 980 | 12 | | 12 |
| 100078593 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 1,213 | | | | | | | 1,213 | 1,234 | 21 | | 21 |
| 100078595 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 930 | | | | | | | 930 | 943 | 14 | | 14 |
| 100078596 | ENSCHEDE | NLD | | 01/26/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100078597 | ENSCHEDE | NLD | | 01/26/2022 | | 162 | | | | | | | 162 | 161 | (1) | | (1) |
| 100078598 | ENSCHEDE | NLD | | 01/26/2022 | | 184 | | | | | | | 184 | 183 | (2) | | (2) |
| 100078599 | ENSCHEDE | NLD | | 01/26/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100078600 | HEERLEN | NLD | | 01/26/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100078601 | HEERLEN | NLD | | 01/26/2022 | | 357 | | | | | | | 357 | 354 | (3) | | (3) |
| 100078602 | MAARSSEN | NLD | | 01/26/2022 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100078603 | MAARSSEN | NLD | | 01/26/2022 | | 285 | | | | | | | 285 | 283 | (3) | | (3) |
| 100078604 | ROTTERDAM | NLD | | 01/26/2022 | | 224 | | | | | | | 224 | 222 | (2) | | (2) |
| 100078605 | ROTTERDAM | NLD | | 01/26/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100078606 | HEERLEN | NLD | | 01/26/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100078607 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100078608 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 493 | | | | | | | 493 | 488 | (5) | | (5) |
| 100078609 | ROTTERDAM | NLD | | 01/26/2022 | | 117,877 | | | | | | | 117,877 | 114,658 | (3,219) | | (3,219) |
| 100078610 | DORDRECHT/DRECHTSTEDEN | NLD | | 01/26/2022 | | (338) | | | | | | | (338) | | 338 | | 338 |
| 100078611 | DEN HAAG | NLD | | 01/26/2022 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100078612 | ROTTERDAM | NLD | | 01/26/2022 | | (723) | | | | | | | (723) | | 723 | | 723 |
| 100078613 | CAPELLE AAN DEN IJSSEL | NLD | | 01/26/2022 | | 129,006 | | | | | | | 129,006 | 128,147 | (859) | | (859) |
| 100078616 | ROOSENDAAL | NLD | | 01/26/2022 | | 215 | | | | | | | 215 | 213 | (2) | | (2) |
| 100078617 | ROOSENDAAL | NLD | | 01/26/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100078620 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100078621 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 222 | | | | | | | 222 | 220 | (2) | | (2) |
| 100078622 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100078623 | SCHIEDAM/VLAARDINGEN | NLD | | 01/26/2022 | | 567 | | | | | | | 567 | 562 | (5) | | (5) |
| 100078624 | ALMELO | NLD | | 01/26/2022 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100078627 | DEN HAAG | NLD | | 01/26/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100078628 | DEN HAAG | NLD | | 01/26/2022 | | 298 | | | | | | | 298 | 295 | (3) | | (3) |
| 100078629 | HOOGEVEEN | NLD | | 01/26/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100078630 | HOOGEVEEN | NLD | | 01/26/2022 | | 167 | | | | | | | 167 | 165 | (2) | | (2) |
| 100078631 | UTRECHT | NLD | | 01/26/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100078632 | TWICKENHAM | GBR | | 01/26/2022 | | (406) | | | | | | | (406) | | 406 | | 406 |
| 100078634 | DONCASTER | GBR | | 01/26/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100080251 | TWICKENHAM | GBR | | 02/22/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100080255 | TWICKENHAM | GBR | | 02/22/2022 | | (187) | | | | | | | (187) | | 187 | | 187 |
| 100080257 | TWICKENHAM | GBR | | 02/22/2022 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100080259 | DELFT | NLD | | 02/22/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100080260 | BREDA | NLD | | 02/22/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100080261 | ROOSENDAAL | NLD | | 02/22/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100080262 | DEVENTER | NLD | | 02/22/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100080263 | ZIERIKZEE | NLD | | 02/22/2022 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100080264 | BREDA | NLD | | 02/22/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100080265 | UDEN | NLD | | 02/22/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100080266 | ZALTBOMMEL | NLD | | 02/22/2022 | | (228) | | | | | | | (228) | | 228 | | 228 |
| 100080267 | ZALTBOMMEL | NLD | | 02/22/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100080268 | ZALTBOMMEL | NLD | | 02/22/2022 | | 213 | | | | | | | 213 | 210 | (3) | | (3) |
| 100080271 | WEERT | NLD | | 02/22/2022 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100080272 | ZIERIKZEE | NLD | | 02/22/2022 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100080273 | ROTTERDAM | NLD | | 02/22/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100080274 | ROTTERDAM | NLD | | 02/22/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100080275 | BOLSWARD | NLD | | 02/22/2022 | | 1,275 | | | | | | | 1,275 | 1,256 | (19) | | (19) |
| 100080276 | BOLSWARD | NLD | | 02/22/2022 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100080277 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100080278 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | 568 | | | | | | | 568 | 559 | (9) | | (9) |
| 100080280 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | 922 | | | | | | | 922 | 932 | 10 | | 10 |
| 100080282 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | 1,030 | | | | | | | 1,030 | 1,042 | 12 | | 12 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080283 | SPIJKENISSE | NLD | | 02/22/2022 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100080284 | HOOGEVEEN | NLD | | 02/22/2022 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100080285 | HOOGEVEEN | NLD | | 02/22/2022 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100080286 | HOOGEVEEN | NLD | | 02/22/2022 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100080287 | MAASTRICHT | NLD | | 02/22/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100080288 | MAASTRICHT | NLD | | 02/22/2022 | | 444 | | | | | | | 444 | 437 | (7) | | (7) |
| 100080291 | ROTTERDAM | NLD | | 02/22/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100080292 | ALPHEN AAN DEN RIJN | NLD | | 02/22/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100080293 | VENLO | NLD | | 02/22/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100080294 | VENLO | NLD | | 02/22/2022 | | 180 | | | | | | | 180 | 177 | (3) | | (3) |
| 100080295 | UTRECHT | NLD | | 02/22/2022 | | (162) | | | | | | | (162) | | 162 | | 162 |
| 100080296 | UTRECHT | NLD | | 02/22/2022 | | 1,266 | | | | | | | 1,266 | 1,245 | (21) | | (21) |
| 100080299 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100080300 | AMSTERDAM | NLD | | 02/22/2022 | | (169) | | | | | | | (169) | | 169 | | 169 |
| 100080301 | AMSTERDAM | NLD | | 02/22/2022 | | 1,513 | | | | | | | 1,513 | 1,487 | (26) | | (26) |
| 100080302 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100080303 | ZIERIKZEE | NLD | | 02/22/2022 | | (678) | | | | | | | (678) | | 678 | | 678 |
| 100080304 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100080305 | ZIERIKZEE | NLD | | 02/22/2022 | | (639) | | | | | | | (639) | | 639 | | 639 |
| 100080306 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | (630) | | | | | | | (630) | | 630 | | 630 |
| 100080307 | ROTTERDAM | NLD | | 02/22/2022 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100080308 | AMSTERDAM | NLD | | 02/22/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100080309 | AMSTERDAM | NLD | | 02/22/2022 | | 351 | | | | | | | 351 | 345 | (5) | | (5) |
| 100080310 | LEEUWARDEN | NLD | | 02/22/2022 | | 507 | | | | | | | 507 | 500 | (7) | | (7) |
| 100080311 | LEEUWARDEN | NLD | | 02/22/2022 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100080312 | ROTTERDAM | NLD | | 02/22/2022 | | 192 | | | | | | | 192 | 189 | (3) | | (3) |
| 100080313 | ROTTERDAM | NLD | | 02/22/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100080314 | MAASTRICHT | NLD | | 02/22/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100080315 | DEN HAAG | NLD | | 02/22/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100080316 | DEN HAAG | NLD | | 02/22/2022 | | 336 | | | | | | | 336 | 331 | (5) | | (5) |
| 100080317 | AMSTERDAM | NLD | | 02/22/2022 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100080319 | ZIERIKZEE | NLD | | 02/22/2022 | | 140,884 | | | | | | | 140,884 | 139,285 | (1,598) | | (1,598) |
| 100080320 | SCHIEDAM/VLAARDINGEN | NLD | | 02/22/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100080321 | DEN HAAG | NLD | | 02/22/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100080322 | DEN HAAG | NLD | | 02/22/2022 | | 578 | | | | | | | 578 | 569 | (9) | | (9) |
| 100080325 | AMSTERDAM/AMSTELVEEN | NLD | | 02/22/2022 | | 387 | | | | | | | 387 | 381 | (6) | | (6) |
| 100080326 | AMSTERDAM/AMSTELVEEN | NLD | | 02/22/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100080329 | LEEUWARDEN | NLD | | 02/22/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100080330 | HEEMSTEDE | NLD | | 02/22/2022 | | 309 | | | | | | | 309 | 304 | (5) | | (5) |
| 100080331 | HEEMSTEDE | NLD | | 02/22/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100080332 | AMSTERDAM | NLD | | 02/22/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100080333 | AMSTERDAM | NLD | | 02/22/2022 | | 304 | | | | | | | 304 | 299 | (5) | | (5) |
| 100080334 | LELYSTAD | NLD | | 02/22/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100080335 | ALPHEN AAN DEN RIJN | NLD | | 02/22/2022 | | (377) | | | | | | | (377) | | 377 | | 377 |
| 100081893 | TILBURG | NLD | | 03/30/2022 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100081894 | DEN HAAG | NLD | | 03/30/2022 | | 361 | | | | | | | 361 | 360 | | | |
| 100081895 | DEN HAAG | NLD | | 03/30/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100081896 | DELFT | NLD | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100081897 | DEN HAAG | NLD | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100081898 | DEN HAAG | NLD | | 03/30/2022 | | 439 | | | | | | | 439 | 440 | 1 | | 1 |
| 100081899 | VALKENBURG AAN DE GEUL | NLD | | 03/30/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100081900 | VALKENBURG AAN DE GEUL | NLD | | 03/30/2022 | | 212 | | | | | | | 212 | 212 | | | |
| 100081901 | ROTTERDAM | NLD | | 03/30/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100081902 | ALMERE | NLD | | 03/30/2022 | | 664 | | | | | | | 664 | 671 | 7 | | 7 |
| 100081903 | ALMERE | NLD | | 03/30/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100081904 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100081905 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | 214 | | | | | | | 214 | 214 | | | |
| 100081906 | ROTTERDAM | NLD | | 03/30/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100081907 | ROTTERDAM | NLD | | 03/30/2022 | | 168 | | | | | | | 168 | 168 | | | |
| 100081908 | ZALTBOMMEL | NLD | | 03/30/2022 | | 525 | | | | | | | 525 | 533 | 8 | | 8 |
| 100081909 | ZALTBOMMEL | NLD | | 03/30/2022 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100081910 | ROTTERDAM | NLD | | 03/30/2022 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100081911 | AMSTERDAM/AMSTELVEEN | NLD | | 03/30/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100081912 | AMSTERDAM/AMSTELVEEN | NLD | | 03/30/2022 | | 217 | | | | | | | 217 | 217 | | | |
| 100081913 | EINDHOVEN | NLD | | 03/30/2022 | | 682 | | | | | | | 682 | 681 | (1) | | (1) |
| 100081914 | EINDHOVEN | NLD | | 03/30/2022 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100081915 | DEN HAAG | NLD | | 03/30/2022 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100081916 | ROTTERDAM | NLD | | 03/30/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100081917 | WEERT | NLD | | 03/30/2022 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100081918 | WEERT | NLD | | 03/30/2022 | | 394 | | | | | | | 394 | 394 | | | |
| 100081919 | AMSTERDAM | NLD | | 03/30/2022 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100081920 | EINDHOVEN | NLD | | 03/30/2022 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100081921 | EMMELOORD | NLD | | 03/30/2022 | | (177) | | | | | | | (177) | | 177 | | 177 |
| 100081922 | EMMELOORD | NLD | | 03/30/2022 | | 681 | | | | | | | 681 | 681 | | | |
| 100081923 | ROTTERDAM | NLD | | 03/30/2022 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100081924 | ROTTERDAM | NLD | | 03/30/2022 | | 417 | | | | | | | 417 | 418 | | | |
| 100081925 | VENLO | NLD | | 03/30/2022 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100081926 | AMSTERDAM | NLD | | 03/30/2022 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100081927 | AMSTERDAM | NLD | | 03/30/2022 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100081928 | CULEMBORG | NLD | | 03/30/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100081929 | MAASTRICHT | NLD | | 03/30/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100081931 | DORDRECHT/DRECHTSTEDEN | NLD | | 03/30/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100081932 | FRANEKER | NLD | | 03/30/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100081933 | AMSTERDAM | NLD | | 03/30/2022 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100081934 | AMSTERDAM | NLD | | 03/30/2022 | | 735 | | | | | | | 735 | 734 | (1) | | (1) |
| 100081935 | ZALTBOMMEL | NLD | | 03/30/2022 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100081936 | ZALTBOMMEL | NLD | | 03/30/2022 | | 285 | | | | | | | 285 | 289 | 4 | | 4 |
| 100081937 | DEN HAAG | NLD | | 03/30/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100081938 | LEEUWARDEN | NLD | | 03/30/2022 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100081939 | LEEUWARDEN | NLD | | 03/30/2022 | | 608 | | | | | | | 608 | 608 | | | |
| 100081940 | BERGEN OP ZOOM | NLD | | 03/30/2022 | | (178) | | | | | | | (178) | | 178 | | 178 |
| 100081941 | UDEN | NLD | | 03/30/2022 | | 4,737 | | | | | | | 4,737 | 4,755 | 18 | | 18 |
| 100081943 | AMSTERDAM | NLD | | 03/30/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100081944 | AMSTERDAM | NLD | | 03/30/2022 | | 2,575 | | | | | | | 2,575 | 2,572 | (3) | | (3) |
| 100081945 | LELYSTAD | NLD | | 03/30/2022 | | 202 | | | | | | | 202 | 202 | | | |
| 100081946 | LELYSTAD | NLD | | 03/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100081947 | UTRECHT | NLD | | 03/30/2022 | | 140 | | | | | | | 140 | 140 | | | |
| 100081948 | UTRECHT | NLD | | 03/30/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100081949 | LEIDEN | NLD | | 03/30/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100081950 | LEIDEN | NLD | | 03/30/2022 | | 356 | | | | | | | 356 | 356 | | | |
| 100081951 | LEIDEN | NLD | | 03/30/2022 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100081954 | ROTTERDAM | NLD | | 03/30/2022 | | 240 | | | | | | | 240 | 240 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081955 | ROTTERDAM | NLD | | 03/30/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100081956 | UTRECHT | NLD | | 03/30/2022 | | 217 | | | | | | | 217 | 217 | | | |
| 100081957 | UTRECHT | NLD | | 03/30/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100081959 | AMERSFOORT | NLD | | 03/30/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100081960 | AMERSFOORT | NLD | | 03/30/2022 | | 215 | | | | | | | 215 | 215 | | | |
| 100081961 | ASSEN | NLD | | 03/30/2022 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100081963 | ROTTERDAM | NLD | | 03/30/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100081964 | TILBURG | NLD | | 03/30/2022 | | (138) | | | | | | | (138) | | 138 | | 138 |
| 100081965 | TILBURG | NLD | | 03/30/2022 | | 938 | | | | | | | 938 | 937 | | | |
| 100081966 | CAPELLE AAN DEN IJSSEL | NLD | | 03/30/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100081967 | ROTTERDAM | NLD | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100081969 | ARNHEM | NLD | | 03/30/2022 | | 752 | | | | | | | 752 | 771 | 20 | | 20 |
| 100081970 | ROTTERDAM | NLD | | 03/30/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100081971 | ROTTERDAM | NLD | | 03/30/2022 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100081972 | ROTTERDAM | NLD | | 03/30/2022 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100081973 | ARNHEM | NLD | | 03/30/2022 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100081974 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100081975 | ALMERE | NLD | | 03/30/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100081976 | ALMERE | NLD | | 03/30/2022 | | 309 | | | | | | | 309 | 308 | | | |
| 100081977 | DEN HAAG | NLD | | 03/30/2022 | | (644) | | | | | | | (644) | | 644 | | 644 |
| 100081978 | DEN HAAG | NLD | | 03/30/2022 | | 7,231 | | | | | | | 7,231 | 7,236 | 5 | | 5 |
| 100081979 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100081980 | TILBURG | NLD | | 03/30/2022 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100081981 | TILBURG | NLD | | 03/30/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100081982 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100081983 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100081984 | ROTTERDAM | NLD | | 03/30/2022 | | 993 | | | | | | | 993 | 993 | | | |
| 100081985 | ROTTERDAM | NLD | | 03/30/2022 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100081986 | AMSTERDAM | NLD | | 03/30/2022 | | (209) | | | | | | | (209) | | 209 | | 209 |
| 100081987 | S-HERTOGENBOSCH | NLD | | 03/30/2022 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100081988 | S-HERTOGENBOSCH | NLD | | 03/30/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100081989 | S-HERTOGENBOSCH | NLD | | 03/30/2022 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100081990 | S-HERTOGENBOSCH | NLD | | 03/30/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100081991 | SPIJKENISSE | NLD | | 03/30/2022 | | 215 | | | | | | | 215 | 215 | | | |
| 100081992 | SPIJKENISSE | NLD | | 03/30/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100081993 | APPINGEDAM | NLD | | 03/30/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100081994 | DEN HAAG | NLD | | 03/30/2022 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100081995 | LELYSTAD | NLD | | 03/30/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100081996 | LELYSTAD | NLD | | 03/30/2022 | | 2,158 | | | | | | | 2,158 | 2,115 | (42) | | (42) |
| 100081999 | ROOSENDAAL | NLD | | 03/30/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100082000 | BERGEN OP ZOOM | NLD | | 03/30/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100082001 | ROOSENDAAL | NLD | | 03/30/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100082002 | CASTRICUM | NLD | | 03/30/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100082003 | AMSTERDAM | NLD | | 03/30/2022 | | (195) | | | | | | | (195) | | 195 | | 195 |
| 100082004 | AMSTERDAM | NLD | | 03/30/2022 | | 3,334 | | | | | | | 3,334 | 3,325 | (8) | | (8) |
| 100082005 | TILBURG | NLD | | 03/30/2022 | | (209) | | | | | | | (209) | | 209 | | 209 |
| 100082006 | HAARLEM | NLD | | 03/30/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100082007 | HAARLEM | NLD | | 03/30/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100082008 | HAARLEM | NLD | | 03/30/2022 | | 779 | | | | | | | 779 | 780 | 1 | | 1 |
| 100082009 | ZALTBOMMEL | NLD | | 03/30/2022 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100082010 | ZALTBOMMEL | NLD | | 03/30/2022 | | 489 | | | | | | | 489 | 496 | 7 | | 7 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100082011 | CASTRICUM | NLD | | 03/30/2022 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100082012 | CASTRICUM | NLD | | 03/30/2022 | | 574 | | | | | | | 574 | 573 | (1) | | (1) |
| 100082013 | HELMOND | NLD | | 03/30/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100082014 | SPIJKENISSE | NLD | | 03/30/2022 | | 506 | | | | | | | 506 | 507 | | | |
| 100082015 | SPIJKENISSE | NLD | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100082016 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100082017 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | 875 | | | | | | | 875 | 871 | (4) | | (4) |
| 100082018 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100082019 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | 908 | | | | | | | 908 | 904 | (4) | | (4) |
| 100082020 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | 909 | | | | | | | 909 | 904 | (4) | | (4) |
| 100082021 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100082022 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100082023 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | 1,026 | | | | | | | 1,026 | 1,021 | (5) | | (5) |
| 100082024 | SPIJKENISSE | NLD | | 03/30/2022 | | 539 | | | | | | | 539 | 539 | | | |
| 100082025 | SPIJKENISSE | NLD | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100082026 | SPIJKENISSE | NLD | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100082027 | SPIJKENISSE | NLD | | 03/30/2022 | | 506 | | | | | | | 506 | 507 | | | |
| 100082028 | CAPELLE AAN DEN IJSSEL | NLD | | 03/30/2022 | | 1,009 | | | | | | | 1,009 | 1,005 | (5) | | (5) |
| 100082029 | CAPELLE AAN DEN IJSSEL | NLD | | 03/30/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100082030 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100082031 | LEIDEN | NLD | | 03/30/2022 | | 192 | | | | | | | 192 | 192 | | | |
| 100082032 | LEIDEN | NLD | | 03/30/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100082033 | LEIDEN | NLD | | 03/30/2022 | | 155 | | | | | | | 155 | 155 | | | |
| 100082034 | LEIDEN | NLD | | 03/30/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100082035 | AMSTERDAM | NLD | | 03/30/2022 | | (128) | | | | | | | (128) | | 128 | | 128 |
| 100082036 | ZUTPHEN | NLD | | 03/30/2022 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100082037 | GRONINGEN | NLD | | 03/30/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100082038 | ZOETERMEER | NLD | | 03/30/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100082039 | ROTTERDAM | NLD | | 03/30/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100082040 | ROTTERDAM | NLD | | 03/30/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100082041 | S-HERTOGENBOSCH | NLD | | 03/30/2022 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100082042 | DEN HAAG | NLD | | 03/30/2022 | | 447 | | | | | | | 447 | 446 | (1) | | (1) |
| 100082043 | DEN HAAG | NLD | | 03/30/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100082044 | DEN HAAG | NLD | | 03/30/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100082045 | DEN HAAG | NLD | | 03/30/2022 | | 279 | | | | | | | 279 | 279 | (1) | | (1) |
| 100082046 | KATWIJK | NLD | | 03/30/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100082047 | DEN HAAG | NLD | | 03/30/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100082048 | ARNHEM | NLD | | 03/30/2022 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100082049 | ARNHEM | NLD | | 03/30/2022 | | 1,110 | | | | | | | 1,110 | 1,109 | | | |
| 100082050 | WIJCHEN | NLD | | 03/30/2022 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100082051 | WIJCHEN | NLD | | 03/30/2022 | | 271 | | | | | | | 271 | 276 | 4 | | 4 |
| 100082052 | SPIJKENISSE | NLD | | 03/30/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100082053 | SPIJKENISSE | NLD | | 03/30/2022 | | 156 | | | | | | | 156 | 156 | | | |
| 100082054 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100082055 | AMSTERDAM | NLD | | 03/30/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100082056 | ROTTERDAM | NLD | | 03/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100082057 | HAARLEM | NLD | | 03/30/2022 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100082058 | HAARLEM | NLD | | 03/30/2022 | | 826 | | | | | | | 826 | 826 | (1) | | (1) |
| 100082059 | DEN HAAG | NLD | | 03/30/2022 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100082060 | DEN HAAG | NLD | | 03/30/2022 | | 338 | | | | | | | 338 | 338 | | | |
| 100082061 | ROTTERDAM | NLD | | 03/30/2022 | | 416 | | | | | | | 416 | 415 | (1) | | (1) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100082062 | ROTTERDAM | NLD | | 03/30/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100082064 | AMSTERDAM/AMSTELVEEN | NLD | | 03/30/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100082065 | AMSTERDAM | NLD | | 03/30/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100082066 | TWICKENHAM | GBR | | 03/30/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100082067 | TWICKENHAM | GBR | | 03/30/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100082068 | TWICKENHAM | GBR | | 03/30/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100082071 | TWICKENHAM | GBR | | 03/30/2022 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100082073 | TWICKENHAM | GBR | | 03/30/2022 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100082078 | TWICKENHAM | GBR | | 03/30/2022 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100082081 | BIRMINGHAM | GBR | | 03/30/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100082082 | NORTH WEST LONDON | GBR | | 03/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100082084 | EAST LONDON | GBR | | 03/30/2022 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100082086 | CHESTER | GBR | | 03/30/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100082716 | NOTTINGHAM | GBR | | 04/26/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100082717 | NOTTINGHAM | GBR | | 04/26/2022 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100082718 | CHESTER | GBR | | 04/26/2022 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100082719 | TEESSIDE | NLD | | 04/26/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100082721 | DEN HAAG | NLD | | 04/27/2022 | | 190 | | | | | | | 190 | 201 | 11 | | 11 |
| 100082722 | DEN HAAG | NLD | | 04/27/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100082723 | DEN HAAG | NLD | | 04/27/2022 | | 87 | | | | | | | 87 | 92 | 5 | | 5 |
| 100082724 | DEN HAAG | NLD | | 04/27/2022 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100082725 | DEN HAAG | NLD | | 04/27/2022 | | 262 | | | | | | | 262 | 279 | 18 | | 18 |
| 100082727 | KATWIJK | NLD | | 04/27/2022 | | 255 | | | | | | | 255 | 270 | 15 | | 15 |
| 100082729 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | 184 | | | | | | | 184 | 202 | 19 | | 19 |
| 100082731 | TILBURG | NLD | | 04/27/2022 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100082732 | DORDRECHT/DRECHTSTEDEN | NLD | | 04/27/2022 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100082733 | DORDRECHT/DRECHTSTEDEN | NLD | | 04/27/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100082734 | AMSTERDAM | NLD | | 04/27/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100082736 | LEIDEN | NLD | | 04/27/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100082737 | LEIDEN | NLD | | 04/27/2022 | | 198 | | | | | | | 198 | 211 | 12 | | 12 |
| 100082738 | TIEL | NLD | | 04/27/2022 | | 142,032 | | | | | | | 142,032 | 150,289 | 8,257 | | 8,257 |
| 100082740 | ROTTERDAM | NLD | | 04/27/2022 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100082742 | CAPELLE AAN DEN IJSSEL | NLD | | 04/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100082743 | ROTTERDAM | NLD | | 04/27/2022 | | (212) | | | | | | | (212) | | 212 | | 212 |
| 100082744 | LELYSTAD | NLD | | 04/27/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100082745 | LELYSTAD | NLD | | 04/27/2022 | | 377 | | | | | | | 377 | 400 | 23 | | 23 |
| 100082746 | LELYSTAD | NLD | | 04/27/2022 | | 438 | | | | | | | 438 | 466 | 27 | | 27 |
| 100082747 | LELYSTAD | NLD | | 04/27/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100082748 | NIJMEGEN | NLD | | 04/27/2022 | | (412) | | | | | | | (412) | | 412 | | 412 |
| 100082749 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100082750 | ROOSENDAAL | NLD | | 04/27/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100082751 | DEN HAAG | NLD | | 04/27/2022 | | 622 | | | | | | | 622 | 659 | 37 | | 37 |
| 100082752 | DEN HAAG | NLD | | 04/27/2022 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100082753 | SPIJKENISSE | NLD | | 04/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100082754 | SPIJKENISSE | NLD | | 04/27/2022 | | 372 | | | | | | | 372 | 395 | 22 | | 22 |
| 100082755 | SPIJKENISSE | NLD | | 04/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100082756 | SPIJKENISSE | NLD | | 04/27/2022 | | 430 | | | | | | | 430 | 456 | 26 | | 26 |
| 100082757 | SPIJKENISSE | NLD | | 04/27/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100082758 | SPIJKENISSE | NLD | | 04/27/2022 | | 409 | | | | | | | 409 | 433 | 25 | | 25 |
| 100082759 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100082760 | KATWIJK | NLD | | 04/27/2022 | | (17) | | | | | | | (17) | | 17 | | 17 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100082761 | KATWIJK | NLD | | 04/27/2022 | | 457 | | | | | | | 457 | 497 | 39 | | 39 |
| 100082762 | AMSTERDAM | NLD | | 04/27/2022 | | (352) | | | | | | | (352) | | 352 | | 352 |
| 100082763 | AMSTERDAM | NLD | | 04/27/2022 | | 2,581 | | | | | | | 2,581 | 2,741 | 160 | | 160 |
| 100082764 | VENLO | NLD | | 04/27/2022 | | 152 | | | | | | | 152 | 161 | 9 | | 9 |
| 100082765 | VENLO | NLD | | 04/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100082766 | EINDHOVEN | NLD | | 04/27/2022 | | (139) | | | | | | | (139) | | 139 | | 139 |
| 100082767 | DEN HAAG | NLD | | 04/27/2022 | | 627 | | | | | | | 627 | 682 | 55 | | 55 |
| 100082768 | CAPELLE AAN DEN IJSSEL | NLD | | 04/27/2022 | | 164 | | | | | | | 164 | 173 | 9 | | 9 |
| 100082769 | CAPELLE AAN DEN IJSSEL | NLD | | 04/27/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100082770 | HEERLEN | NLD | | 04/27/2022 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100082771 | ROTTERDAM | NLD | | 04/27/2022 | | 330 | | | | | | | 330 | 349 | 20 | | 20 |
| 100082772 | ROTTERDAM | NLD | | 04/27/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100082773 | ZIERIKZEE | NLD | | 04/27/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100082774 | GRONINGEN | NLD | | 04/27/2022 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100082775 | DEN HAAG | NLD | | 04/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100082776 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100082777 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | 775 | | | | | | | 775 | 817 | 42 | | 42 |
| 100082778 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | 909 | | | | | | | 909 | 959 | 49 | | 49 |
| 100082779 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100082780 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100082781 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | 375 | | | | | | | 375 | 398 | 23 | | 23 |
| 100082782 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100082783 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | 615 | | | | | | | 615 | 651 | 36 | | 36 |
| 100082784 | ZAANDAM | NLD | | 04/27/2022 | | (1,837) | | | | | | | (1,837) | | 1,837 | | 1,837 |
| 100082785 | SCHIEDAM/VLAARDINGEN | NLD | | 04/27/2022 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100082786 | ROTTERDAM | NLD | | 04/27/2022 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100082787 | AMSTERDAM | NLD | | 04/27/2022 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100082788 | HEERLEN | NLD | | 04/27/2022 | | 536 | | | | | | | 536 | 568 | 31 | | 31 |
| 100082789 | HEERLEN | NLD | | 04/27/2022 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100082790 | ENSCHEDE | NLD | | 04/27/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100082791 | ENSCHEDE | NLD | | 04/27/2022 | | 203 | | | | | | | 203 | 216 | 12 | | 12 |
| 100082792 | KATWIJK | NLD | | 04/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100082793 | EINDHOVEN | NLD | | 04/27/2022 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100082794 | ENSCHEDE | NLD | | 04/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100082795 | ENSCHEDE | NLD | | 04/27/2022 | | 178 | | | | | | | 178 | 189 | 11 | | 11 |
| 100082796 | ALMELO | NLD | | 04/27/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100082797 | ALMELO | NLD | | 04/27/2022 | | 137 | | | | | | | 137 | 145 | 8 | | 8 |
| 100082798 | ROTTERDAM | NLD | | 04/27/2022 | | 271 | | | | | | | 271 | 288 | 17 | | 17 |
| 100082799 | ROTTERDAM | NLD | | 04/27/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100082800 | S-HERTOGENBOSCH | NLD | | 04/27/2022 | | 21,379 | | | | | | | 21,379 | 22,118 | 739 | | 739 |
| 100082802 | DEN HAAG | NLD | | 04/27/2022 | | 222,795 | | | | | | | 222,795 | 236,476 | 13,682 | | 13,682 |
| 100082803 | GORREDIJK | NLD | | 04/27/2022 | | 191 | | | | | | | 191 | 202 | 11 | | 11 |
| 100082804 | GORREDIJK | NLD | | 04/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100082805 | VENLO | NLD | | 04/27/2022 | | 151 | | | | | | | 151 | 160 | 9 | | 9 |
| 100082806 | VENLO | NLD | | 04/27/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100083292 | AMSTERDAM | NLD | | 05/27/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100083293 | NIJMEGEN | NLD | | 05/27/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100083294 | NIJMEGEN | NLD | | 05/27/2022 | | 739 | | | | | | | 739 | 769 | 30 | | 30 |
| 100083298 | NIJMEGEN | NLD | | 05/27/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100083299 | NIJMEGEN | NLD | | 05/27/2022 | | 323 | | | | | | | 323 | 337 | 13 | | 13 |
| 100083300 | ARNHEM | NLD | | 05/27/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100083301 | AMSTERDAM | NLD | | 05/27/2022 | | (170) | | | | | | | (170) | | 170 | | 170 |
| 100083302 | AMSTERDAM | NLD | | 05/27/2022 | | 1,078 | | | | | | | 1,078 | 1,121 | 43 | | 43 |
| 100083303 | CASTRICUM | NLD | | 05/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100083304 | CASTRICUM | NLD | | 05/27/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100083305 | S-HERTOGENBOSCH | NLD | | 05/27/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100083306 | UTRECHT | NLD | | 05/27/2022 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100083307 | APPINGEDAM | NLD | | 05/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100083308 | HEERLEN | NLD | | 05/27/2022 | | 109 | | | | | | | 109 | 113 | 4 | | 4 |
| 100083309 | HEERLEN | NLD | | 05/27/2022 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100083310 | ROTTERDAM | NLD | | 05/27/2022 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100083311 | DEN HAAG | NLD | | 05/27/2022 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100083312 | S-HERTOGENBOSCH | NLD | | 05/27/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100083313 | ROTTERDAM | NLD | | 05/27/2022 | | (93) | | | | | | | (93) | | 93 | | 93 |
| 100083314 | ROTTERDAM | NLD | | 05/27/2022 | | 581 | | | | | | | 581 | 605 | 24 | | 24 |
| 100083315 | ROTTERDAM | NLD | | 05/27/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100083316 | HAARLEM | NLD | | 05/27/2022 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100083319 | VENLO | NLD | | 05/27/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100083320 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100083321 | ROTTERDAM | NLD | | 05/27/2022 | | 181 | | | | | | | 181 | 188 | 7 | | 7 |
| 100083322 | ROTTERDAM | NLD | | 05/27/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100083323 | ENSCHEDE | NLD | | 05/27/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100083324 | AMERSFOORT | NLD | | 05/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100083325 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100083326 | AMSTERDAM/AMSTELVEEN | NLD | | 05/27/2022 | | 350 | | | | | | | 350 | 365 | 15 | | 15 |
| 100083327 | AMSTERDAM/AMSTELVEEN | NLD | | 05/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100083328 | ROTTERDAM | NLD | | 05/27/2022 | | (280) | | | | | | | (280) | | 280 | | 280 |
| 100083329 | EINDHOVEN | NLD | | 05/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100083330 | EINDHOVEN | NLD | | 05/27/2022 | | 381 | | | | | | | 381 | 396 | 15 | | 15 |
| 100083331 | DEDEMSVAART | NLD | | 05/27/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100083332 | TILBURG | NLD | | 05/27/2022 | | 892 | | | | | | | 892 | 929 | 37 | | 37 |
| 100083333 | TILBURG | NLD | | 05/27/2022 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100083334 | DEN HAAG | NLD | | 05/27/2022 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100083335 | ROTTERDAM | NLD | | 05/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100083336 | ROTTERDAM | NLD | | 05/27/2022 | | 164 | | | | | | | 164 | 171 | 7 | | 7 |
| 100083337 | ROTTERDAM | NLD | | 05/27/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100083338 | ROTTERDAM | NLD | | 05/27/2022 | | 308 | | | | | | | 308 | 321 | 12 | | 12 |
| 100083339 | GRONINGEN | NLD | | 05/27/2022 | | (191) | | | | | | | (191) | | 191 | | 191 |
| 100083340 | ZALTBOMMEL | NLD | | 05/27/2022 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100083341 | ENSCHEDE | NLD | | 05/27/2022 | | (211) | | | | | | | (211) | | 211 | | 211 |
| 100083342 | BREDA | NLD | | 05/27/2022 | | (174) | | | | | | | (174) | | 174 | | 174 |
| 100083343 | AMSTERDAM | NLD | | 05/27/2022 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100083344 | AMSTERDAM | NLD | | 05/27/2022 | | 81 | | | | | | | 81 | 86 | 5 | | 5 |
| 100083345 | ROTTERDAM | NLD | | 05/27/2022 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100083346 | ROTTERDAM | NLD | | 05/27/2022 | | 658 | | | | | | | 658 | 686 | 28 | | 28 |
| 100083347 | ROTTERDAM | NLD | | 05/27/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100083348 | HEEMSTEDE | NLD | | 05/27/2022 | | 538 | | | | | | | 538 | 559 | 21 | | 21 |
| 100083349 | HEEMSTEDE | NLD | | 05/27/2022 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100083350 | DEN HAAG | NLD | | 05/27/2022 | | 249 | | | | | | | 249 | 259 | 10 | | 10 |
| 100083351 | DEN HAAG | NLD | | 05/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100083352 | LELYSTAD | NLD | | 05/27/2022 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100083353 | LELYSTAD | NLD | | 05/27/2022 | | 337 | | | | | | | 337 | 351 | 14 | | 14 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100083354 | ECHT/LIMBURG | NLD | | 05/27/2022 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100083355 | UTRECHT | NLD | | 05/27/2022 | | (172) | | | | | | | (172) | | 172 | | 172 |
| 100083356 | UTRECHT | NLD | | 05/27/2022 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100083357 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 941 | | | | | | | 941 | 974 | 33 | | 33 |
| 100083358 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100083359 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100083360 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 833 | | | | | | | 833 | 863 | 30 | | 30 |
| 100083361 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100083362 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 864 | | | | | | | 864 | 895 | 31 | | 31 |
| 100083363 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100083364 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 895 | | | | | | | 895 | 926 | 32 | | 32 |
| 100083365 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100083366 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 802 | | | | | | | 802 | 831 | 29 | | 29 |
| 100083367 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100083368 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 987 | | | | | | | 987 | 1,022 | 35 | | 35 |
| 100083369 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100083370 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | 597 | | | | | | | 597 | 622 | 25 | | 25 |
| 100083371 | ROTTERDAM | NLD | | 05/27/2022 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100083372 | ROOSENDAAL | NLD | | 05/27/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100083373 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100083374 | DEN HAAG | NLD | | 05/27/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100083375 | CAPELLE AAN DEN IJSSEL | NLD | | 05/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100083376 | HEERLEN | NLD | | 05/27/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100083377 | HEERLEN | NLD | | 05/27/2022 | | 134 | | | | | | | 134 | 139 | 6 | | 6 |
| 100083378 | DEN HAAG | NLD | | 05/27/2022 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100083379 | ROTTERDAM | NLD | | 05/27/2022 | | 822 | | | | | | | 822 | 889 | 66 | | 66 |
| 100083380 | SCHIEDAM/VLAARDINGEN | NLD | | 05/27/2022 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100083382 | UTRECHT | NLD | | 05/27/2022 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100083383 | UTRECHT | NLD | | 05/27/2022 | | 814 | | | | | | | 814 | 845 | 32 | | 32 |
| 100083384 | DEN HAAG | NLD | | 05/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100083385 | ZALTBOMMEL | NLD | | 05/27/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100083386 | ARNHEM | NLD | | 05/27/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100083387 | ROOSENDAAL | NLD | | 05/27/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100083388 | HEERLEN | NLD | | 05/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100083389 | SPIJKENISSE | NLD | | 05/27/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100083390 | ROTTERDAM | NLD | | 05/27/2022 | | (706) | | | | | | | (706) | | 706 | | 706 |
| 100083391 | VENLO | NLD | | 05/27/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100083392 | ROTTERDAM | NLD | | 05/27/2022 | | (114) | | | | | | | (114) | | 114 | | 114 |
| 100083393 | SPIJKENISSE | NLD | | 05/27/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100083396 | SPIJKENISSE | NLD | | 05/27/2022 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100083397 | SPIJKENISSE | NLD | | 05/27/2022 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100083400 | TILBURG | NLD | | 05/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100083401 | AMSTERDAM | NLD | | 05/27/2022 | | (402) | | | | | | | (402) | | 402 | | 402 |
| 100083402 | GRONINGEN | NLD | | 05/27/2022 | | (184) | | | | | | | (184) | | 184 | | 184 |
| 100083403 | GORREDIJK | NLD | | 05/27/2022 | | 291 | | | | | | | 291 | 302 | 12 | | 12 |
| 100083404 | GORREDIJK | NLD | | 05/27/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100083405 | GRONINGEN | NLD | | 05/27/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100083406 | YERSEKE | NLD | | 05/27/2022 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100083407 | EMMELOORD | NLD | | 05/27/2022 | | 414 | | | | | | | 414 | 430 | 17 | | 17 |
| 100083408 | EMMELOORD | NLD | | 05/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100083409 | EMMELOORD | NLD | | 05/27/2022 | | 414 | | | | | | | 414 | 430 | 17 | | 17 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100083410 | EMMELOORD | NLD | | 05/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100083411 | BERGEN OP ZOOM | NLD | | 05/27/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100083412 | ROOSENDAAL | NLD | | 05/27/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100083413 | AMSTERDAM | NLD | | 05/27/2022 | | (145) | | | | | | | (145) | | 145 | | 145 |
| 100083415 | TILBURG | NLD | | 05/27/2022 | | (183) | | | | | | | (183) | | 183 | | 183 |
| 100083416 | ROOSENDAAL | NLD | | 05/27/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100083417 | ROOSENDAAL | NLD | | 05/27/2022 | | 144 | | | | | | | 144 | 150 | 6 | | 6 |
| 100083418 | ROTTERDAM | NLD | | 05/27/2022 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100083419 | ALMERE | NLD | | 05/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100083422 | DEN HAAG | NLD | | 05/27/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100083423 | ROOSENDAAL | NLD | | 05/27/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100083424 | ARNHEM | NLD | | 05/27/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100083425 | TILBURG | NLD | | 05/27/2022 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100083426 | TILBURG | NLD | | 05/27/2022 | | 313 | | | | | | | 313 | 326 | 13 | | 13 |
| 100083427 | DEN HAAG | NLD | | 05/27/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100083428 | ARNHEM | NLD | | 05/27/2022 | | (411) | | | | | | | (411) | | 411 | | 411 |
| 100083429 | ZALTBOMMEL | NLD | | 05/27/2022 | | (122) | | | | | | | (122) | | 122 | | 122 |
| 100083430 | ZALTBOMMEL | NLD | | 05/27/2022 | | 641 | | | | | | | 641 | 668 | 27 | | 27 |
| 100083431 | AMSTERDAM | NLD | | 05/27/2022 | | (221) | | | | | | | (221) | | 221 | | 221 |
| 100083432 | DEN HAAG | NLD | | 05/27/2022 | | (263) | | | | | | | (263) | | 263 | | 263 |
| 100083433 | ZALTBOMMEL | NLD | | 05/27/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100083434 | ZALTBOMMEL | NLD | | 05/27/2022 | | 203 | | | | | | | 203 | 212 | 9 | | 9 |
| 100083435 | CASTRICUM | NLD | | 05/27/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100083436 | ALPHEN AAN DEN RIJN | NLD | | 05/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100083438 | SOUTHEND-ON-SEA | GBR | | 05/27/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100083441 | BOLTON | GBR | | 05/27/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100083445 | DONCASTER | GBR | | 05/27/2022 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100083447 | TWICKENHAM | GBR | | 05/27/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100083450 | BIRMINGHAM | GBR | | 05/27/2022 | | 10,440 | | | | | | | 10,440 | 10,825 | 386 | | 386 |
| 100084230 | HOOGEVEEN | NLD | | 06/30/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100084231 | HOOGEVEEN | NLD | | 06/30/2022 | | 474 | | | | | | | 474 | 506 | 32 | | 32 |
| 100084232 | AMSTERDAM | NLD | | 06/30/2022 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100084233 | AMSTERDAM | NLD | | 06/30/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100084234 | UTRECHT | NLD | | 06/30/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100084235 | UTRECHT | NLD | | 06/30/2022 | | 408 | | | | | | | 408 | 436 | 28 | | 28 |
| 100084236 | LELYSTAD | NLD | | 06/30/2022 | | (10) | | | | | | | (10) | | 10 | | 10 |
| 100084237 | LELYSTAD | NLD | | 06/30/2022 | | 161 | | | | | | | 161 | 173 | 12 | | 12 |
| 100084238 | ZALTBOMMEL | NLD | | 06/30/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100084239 | ENSCHEDE | NLD | | 06/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100084240 | APELDOORN | NLD | | 06/30/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100084241 | ROTTERDAM | NLD | | 06/30/2022 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100084242 | ROTTERDAM | NLD | | 06/30/2022 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100084244 | GORINCHEM | NLD | | 06/30/2022 | | 194 | | | | | | | 194 | 207 | 13 | | 13 |
| 100084245 | GORINCHEM | NLD | | 06/30/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100084246 | AMSTERDAM | NLD | | 06/30/2022 | | (186) | | | | | | | (186) | | 186 | | 186 |
| 100084247 | AMSTERDAM | NLD | | 06/30/2022 | | 38,614 | | | | | | | 38,614 | 41,771 | 3,157 | | 3,157 |
| 100084249 | UDEN | NLD | | 06/30/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100084250 | UDEN | NLD | | 06/30/2022 | | 259 | | | | | | | 259 | 277 | 18 | | 18 |
| 100084251 | S-HERTOGENBOSCH | NLD | | 06/30/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100084252 | EMMEN | NLD | | 06/30/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100084253 | DEN HAAG | NLD | | 06/30/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100084254 | DEN HAAG | NLD | | 06/30/2022 | | 131 | | | | | | | 131 | 140 | 9 | | 9 |
| 100084255 | AMSTERDAM | NLD | | 06/30/2022 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100084256 | AMSTERDAM | NLD | | 06/30/2022 | | (324) | | | | | | | (324) | | 324 | | 324 |
| 100084257 | AMERSFOORT | NLD | | 06/30/2022 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100084258 | GRONINGEN | NLD | | 06/30/2022 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100084259 | VENLO | NLD | | 06/30/2022 | | 401 | | | | | | | 401 | 430 | 29 | | 29 |
| 100084260 | VENLO | NLD | | 06/30/2022 | | (93) | | | | | | | (93) | | 93 | | 93 |
| 100084261 | ARNHEM | NLD | | 06/30/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100084262 | ZAANDAM | NLD | | 06/30/2022 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100084263 | DORDRECHT/DRECHTSTEDEN | NLD | | 06/30/2022 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100084264 | AMSTERDAM | NLD | | 06/30/2022 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100084265 | UTRECHT | NLD | | 06/30/2022 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100084266 | ROOSENDAAL | NLD | | 06/30/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100084268 | HAARLEM | NLD | | 06/30/2022 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100084270 | HEERLEN | NLD | | 06/30/2022 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100084271 | TILBURG | NLD | | 06/30/2022 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100084272 | AMSTERDAM/AMSTELVEEN | NLD | | 06/30/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100084273 | ROTTERDAM | NLD | | 06/30/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100084274 | EINDHOVEN | NLD | | 06/30/2022 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100084275 | ROTTERDAM | NLD | | 06/30/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100084276 | ZALTBOMMEL | NLD | | 06/30/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100084277 | ZALTBOMMEL | NLD | | 06/30/2022 | | 150 | | | | | | | 150 | 161 | 11 | | 11 |
| 100084279 | ROOSENDAAL | NLD | | 06/30/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100084282 | UTRECHT | NLD | | 06/30/2022 | | 219 | | | | | | | 219 | 234 | 15 | | 15 |
| 100084283 | UTRECHT | NLD | | 06/30/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100084284 | EINDHOVEN | NLD | | 06/30/2022 | | (181) | | | | | | | (181) | | 181 | | 181 |
| 100084285 | ALMELO | NLD | | 06/30/2022 | | 569 | | | | | | | 569 | 633 | 64 | | 64 |
| 100084288 | LELYSTAD | NLD | | 06/30/2022 | | 505 | | | | | | | 505 | 540 | 35 | | 35 |
| 100084289 | LELYSTAD | NLD | | 06/30/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100084290 | LELYSTAD | NLD | | 06/30/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100084291 | LELYSTAD | NLD | | 06/30/2022 | | 469 | | | | | | | 469 | 501 | 32 | | 32 |
| 100084292 | UTRECHT | NLD | | 06/30/2022 | | (265) | | | | | | | (265) | | 265 | | 265 |
| 100084293 | UTRECHT | NLD | | 06/30/2022 | | 3,123 | | | | | | | 3,123 | 3,338 | 215 | | 215 |
| 100084294 | UTRECHT | NLD | | 06/30/2022 | | (263) | | | | | | | (263) | | 263 | | 263 |
| 100084295 | UTRECHT | NLD | | 06/30/2022 | | 3,117 | | | | | | | 3,117 | 3,333 | 216 | | 216 |
| 100084296 | BUSSUM/UOTHOORN/PURMEREND | NLD | | 06/30/2022 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100084297 | BREDA | NLD | | 06/30/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100084298 | APPINGEDAM | NLD | | 06/30/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100084299 | ZOETERMEER | NLD | | 06/30/2022 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100084300 | ZOETERMEER | NLD | | 06/30/2022 | | 450 | | | | | | | 450 | 480 | 31 | | 31 |
| 100084301 | BERGEN OP ZOOM | NLD | | 06/30/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100084302 | AMSTERDAM | NLD | | 06/30/2022 | | (144) | | | | | | | (144) | | 144 | | 144 |
| 100084303 | GRONINGEN | NLD | | 06/30/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100084304 | SPIJKENISSE | NLD | | 06/30/2022 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100084305 | SPIJKENISSE | NLD | | 06/30/2022 | | 319 | | | | | | | 319 | 341 | 23 | | 23 |
| 100084306 | LEIDEN | NLD | | 06/30/2022 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100084307 | WINTERSWIJK | NLD | | 06/30/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100084308 | WINTERSWIJK | NLD | | 06/30/2022 | | 1,101 | | | | | | | 1,101 | 1,180 | 79 | | 79 |
| 100084309 | ZOETERMEER | NLD | | 06/30/2022 | | (252) | | | | | | | (252) | | 252 | | 252 |
| 100084310 | ZOETERMEER | NLD | | 06/30/2022 | | 572 | | | | | | | 572 | 613 | 41 | | 41 |
| 100084311 | SCHIEDAM/VLAARDINGEN | NLD | | 06/30/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100084312 | DEN HAAG | NLD | | 06/30/2022 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100084313 | SPIJKENISSE | NLD | | 06/30/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100084314 | SPIJKENISSE | NLD | | 06/30/2022 | | 414 | | | | | | | 414 | 444 | 30 | | 30 |
| 100084315 | UDEN | NLD | | 06/30/2022 | | 17,489 | | | | | | | 17,489 | 18,698 | 1,209 | | 1,209 |
| 100084316 | UDEN | NLD | | 06/30/2022 | | 173 | | | | | | | 173 | 187 | 14 | | 14 |
| 100084317 | GRONINGEN | NLD | | 06/30/2022 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100084318 | ROTTERDAM | NLD | | 06/30/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100084319 | HEERHUGOWAARD | NLD | | 06/30/2022 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100084320 | ROOSENDAAL | NLD | | 06/30/2022 | | 104,644 | | | | | | | 104,644 | 108,971 | 4,327 | | 4,327 |
| 100084321 | CAPELLE AAN DEN IJSSEL | NLD | | 06/30/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100084322 | CAPELLE AAN DEN IJSSEL | NLD | | 06/30/2022 | | 150 | | | | | | | 150 | 161 | 11 | | 11 |
| 100084323 | AMSTERDAM | NLD | | 06/30/2022 | | (6,583) | | | | | | | (6,583) | | 6,583 | | 6,583 |
| 100084324 | MAASTRICHT | NLD | | 06/30/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100084325 | ROTTERDAM | NLD | | 06/30/2022 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100084327 | ZOETERMEER | NLD | | 06/30/2022 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100084328 | ARNHEM | NLD | | 06/30/2022 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100084329 | ENKHUIZEN/HOORN | NLD | | 06/30/2022 | | 42 | | | | | | | 42 | 47 | 5 | | 5 |
| 100084330 | ENKHUIZEN/HOORN | NLD | | 06/30/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100084331 | AMSTERDAM/AMSTELVEEN | NLD | | 06/30/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100084332 | AMSTERDAM/AMSTELVEEN | NLD | | 06/30/2022 | | 482 | | | | | | | 482 | 513 | 32 | | 32 |
| 100084333 | S-HERTOGENBOSCH | NLD | | 06/30/2022 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100084334 | AMSTERDAM | NLD | | 06/30/2022 | | (440) | | | | | | | (440) | | 440 | | 440 |
| 100084335 | DELFT | NLD | | 06/30/2022 | | (349) | | | | | | | (349) | | 349 | | 349 |
| 100084336 | UTRECHT | NLD | | 06/30/2022 | | (363) | | | | | | | (363) | | 363 | | 363 |
| 100084337 | UTRECHT | NLD | | 06/30/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100084352 | NEWPORT | GBR | | 06/30/2022 | | (403) | | | | | | | (403) | | 403 | | 403 |
| 100084353 | SLOUGH | GBR | | 06/30/2022 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100084354 | DERBY | GBR | | 06/30/2022 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100084355 | DERBY | GBR | | 06/30/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100084356 | MANCHESTER | GBR | | 06/30/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100084358 | MANCHESTER | GBR | | 06/30/2022 | | (320) | | | | | | | (320) | | 320 | | 320 |
| 100084359 | PRESTON | GBR | | 06/30/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100084360 | LIVERPOOL | GBR | | 06/30/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100084361 | MANCHESTER | GBR | | 06/30/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100084362 | SOUTHEND-ON-SEA | GBR | | 06/30/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100084363 | PRESTON | GBR | | 06/30/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100084365 | TWICKENHAM | GBR | | 06/30/2022 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100084366 | SOUTHEND-ON-SEA | GBR | | 06/30/2022 | | (500) | | | | | | | (500) | | 500 | | 500 |
| 100085022 | AMSTERDAM | NLD | | 07/27/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100085023 | ROTTERDAM | NLD | | 07/27/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100085024 | ROTTERDAM | NLD | | 07/27/2022 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100085025 | ROTTERDAM | NLD | | 07/27/2022 | | 659 | | | | | | | 659 | 726 | 67 | | 67 |
| 100085026 | S-HERTOGENBOSCH | NLD | | 07/27/2022 | | (324) | | | | | | | (324) | | 324 | | 324 |
| 100085027 | ROTTERDAM | NLD | | 07/27/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100085028 | MAASTRICHT | NLD | | 07/27/2022 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100085031 | DORDRECHT/DRECHTSTEDEN | NLD | | 07/27/2022 | | 327 | | | | | | | 327 | 368 | 41 | | 41 |
| 100085032 | DORDRECHT/DRECHTSTEDEN | NLD | | 07/27/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100085033 | ZWOLLE | NLD | | 07/27/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100085034 | UTRECHT | NLD | | 07/27/2022 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100085035 | DEN HAAG | NLD | | 07/27/2022 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100085036 | UTRECHT | NLD | | 07/27/2022 | | (241) | | | | | | | (241) | | 241 | | 241 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100085037 | LEIDEN | NLD | | 07/27/2022 | | (888) | | | | | | | (888) | | 888 | | 888 |
| 100085038 | ROTTERDAM | NLD | | 07/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100085039 | ROTTERDAM | NLD | | 07/27/2022 | | 149 | | | | | | | 149 | 165 | 16 | | 16 |
| 100085040 | AMSTERDAM/AMSTELVEEN | NLD | | 07/27/2022 | | 738 | | | | | | | 738 | 811 | 73 | | 73 |
| 100085042 | ZUIDHORN | NLD | | 07/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100085043 | GOUDA | NLD | | 07/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100085044 | EMMEN | NLD | | 07/27/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100085045 | AMSTERDAM | NLD | | 07/27/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100085046 | UTRECHT | NLD | | 07/27/2022 | | (143) | | | | | | | (143) | | 143 | | 143 |
| 100085047 | UTRECHT | NLD | | 07/27/2022 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100085048 | GOUDA | NLD | | 07/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100085049 | VELDHOVEN | NLD | | 07/27/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100085050 | TILBURG | NLD | | 07/27/2022 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100085051 | HAARLEM | NLD | | 07/27/2022 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100085052 | GRONINGEN | NLD | | 07/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100085053 | GRONINGEN | NLD | | 07/27/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100085054 | LEIDEN | NLD | | 07/27/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100085055 | CAPELLE AAN DEN IJSSEL | NLD | | 07/27/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100085056 | GOUDA | NLD | | 07/27/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100085057 | HILVERSUM | NLD | | 07/27/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100085058 | VEENENDAAL | NLD | | 07/27/2022 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100085059 | DEN HAAG | NLD | | 07/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100085060 | DEN HAAG | NLD | | 07/27/2022 | | 208 | | | | | | | 208 | 230 | 22 | | 22 |
| 100085061 | CASTRICUM | NLD | | 07/27/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100085062 | ZIERIKZEE | NLD | | 07/27/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100085063 | ROTTERDAM | NLD | | 07/27/2022 | | (386) | | | | | | | (386) | | 386 | | 386 |
| 100085064 | DEN HAAG | NLD | | 07/27/2022 | | 378 | | | | | | | 378 | 417 | 39 | | 39 |
| 100085065 | DEN HAAG | NLD | | 07/27/2022 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100085066 | SPIJKENISSE | NLD | | 07/27/2022 | | (150) | | | | | | | (150) | | 150 | | 150 |
| 100085067 | HEERLEN | NLD | | 07/27/2022 | | (148) | | | | | | | (148) | | 148 | | 148 |
| 100085068 | VENLO | NLD | | 07/27/2022 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100085069 | VENLO | NLD | | 07/27/2022 | | 168 | | | | | | | 168 | 195 | 27 | | 27 |
| 100085070 | DEN HAAG | NLD | | 07/27/2022 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100085071 | AMSTERDAM | NLD | | 07/27/2022 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100085072 | ZIERIKZEE | NLD | | 07/27/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100085073 | SCHIEDAM/VLAARDINGEN | NLD | | 07/27/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100085074 | SCHIEDAM/VLAARDINGEN | NLD | | 07/27/2022 | | 121 | | | | | | | 121 | 135 | 14 | | 14 |
| 100085075 | ENSCHEDE | NLD | | 07/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100085076 | ENSCHEDE | NLD | | 07/27/2022 | | 152 | | | | | | | 152 | 168 | 16 | | 16 |
| 100085077 | SCHIEDAM/VLAARDINGEN | NLD | | 07/27/2022 | | 213 | | | | | | | 213 | 238 | 25 | | 25 |
| 100085078 | SCHIEDAM/VLAARDINGEN | NLD | | 07/27/2022 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100085079 | WEERT | NLD | | 07/27/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100085080 | WEERT | NLD | | 07/27/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100085081 | CASTRICUM | NLD | | 07/27/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100085082 | WEERT | NLD | | 07/27/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100085083 | DELFT | NLD | | 07/27/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100085084 | YERSEKE | NLD | | 07/27/2022 | | 149 | | | | | | | 149 | 165 | 16 | | 16 |
| 100085085 | YERSEKE | NLD | | 07/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100085086 | ZIERIKZEE | NLD | | 07/27/2022 | | 133 | | | | | | | 133 | 147 | 14 | | 14 |
| 100085087 | ZIERIKZEE | NLD | | 07/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100085088 | GRONINGEN | NLD | | 07/27/2022 | | (264) | | | | | | | (264) | | 264 | | 264 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100085089 | AMSTERDAM | NLD | | 07/27/2022 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100085090 | SPIJKENISSE | NLD | | 07/27/2022 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100085091 | GRONINGEN | NLD | | 07/27/2022 | | (427) | | | | | | | (427) | | 427 | | 427 |
| 100085092 | EMMEN | NLD | | 07/27/2022 | | 199 | | | | | | | 199 | 225 | 26 | | 26 |
| 100085093 | EMMEN | NLD | | 07/27/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100085094 | DORDRECHT/DRECHTSTEDEN | NLD | | 07/27/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100085095 | DORDRECHT/DRECHTSTEDEN | NLD | | 07/27/2022 | | 162 | | | | | | | 162 | 179 | 18 | | 18 |
| 100085096 | ROTTERDAM | NLD | | 07/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100085097 | LELYSTAD | NLD | | 07/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100085098 | LELYSTAD | NLD | | 07/27/2022 | | 170 | | | | | | | 170 | 188 | 18 | | 18 |
| 100085099 | ZIERIKZEE | NLD | | 07/27/2022 | | (456) | | | | | | | (456) | | 456 | | 456 |
| 100085100 | BERGEN OP ZOOM | NLD | | 07/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100085101 | HEERLEN | NLD | | 07/27/2022 | | 1,002 | | | | | | | 1,002 | 1,155 | 153 | | 153 |
| 100085102 | VENLO | NLD | | 07/27/2022 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100085103 | VENLO | NLD | | 07/27/2022 | | 207 | | | | | | | 207 | 238 | 32 | | 32 |
| 100085104 | EINDHOVEN | NLD | | 07/27/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100085105 | ROOSENDAAL | NLD | | 07/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100085106 | ROOSENDAAL | NLD | | 07/27/2022 | | 342 | | | | | | | 342 | 379 | 36 | | 36 |
| 100085107 | DEN HAAG | NLD | | 07/27/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100085108 | AMSTERDAM | NLD | | 07/27/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100085109 | AMSTERDAM | NLD | | 07/27/2022 | | (484) | | | | | | | (484) | | 484 | | 484 |
| 100085110 | HEERLEN | NLD | | 07/27/2022 | | 989 | | | | | | | 989 | 1,140 | 151 | | 151 |
| 100085111 | EINDHOVEN | NLD | | 07/27/2022 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100085112 | SCHIEDAM/VLAARDINGEN | NLD | | 07/27/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100085113 | ROTTERDAM | NLD | | 07/27/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100085114 | UTRECHT | NLD | | 07/27/2022 | | (191) | | | | | | | (191) | | 191 | | 191 |
| 100085115 | UTRECHT | NLD | | 07/27/2022 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100085116 | EINDHOVEN | NLD | | 07/27/2022 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100085117 | GRONINGEN | NLD | | 07/27/2022 | | (336) | | | | | | | (336) | | 336 | | 336 |
| 100085118 | ROTTERDAM | NLD | | 07/27/2022 | | (210) | | | | | | | (210) | | 210 | | 210 |
| 100085119 | DEN HAAG | NLD | | 07/27/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100085120 | DEN HAAG | NLD | | 07/27/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100085121 | EINDHOVEN | NLD | | 07/27/2022 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100085122 | WEERT | NLD | | 07/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100085123 | TILBURG | NLD | | 07/27/2022 | | 1,163 | | | | | | | 1,163 | 1,289 | 125 | | 125 |
| 100085124 | TILBURG | NLD | | 07/27/2022 | | (313) | | | | | | | (313) | | 313 | | 313 |
| 100085125 | DEN HAAG | NLD | | 07/27/2022 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100085126 | DEN HAAG | NLD | | 07/27/2022 | | 301 | | | | | | | 301 | 332 | 31 | | 31 |
| 100085127 | FRANEKER | NLD | | 07/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100085128 | CAPELLE AAN DEN IJSSEL | NLD | | 07/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100085129 | BERGEN OP ZOOM | NLD | | 07/27/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100085130 | BERGEN OP ZOOM | NLD | | 07/27/2022 | | 177 | | | | | | | 177 | 196 | 19 | | 19 |
| 100085131 | ALMERE | NLD | | 07/27/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100085132 | ALMERE | NLD | | 07/27/2022 | | 83 | | | | | | | 83 | 92 | 9 | | 9 |
| 100085133 | GRONINGEN | NLD | | 07/27/2022 | | (223) | | | | | | | (223) | | 223 | | 223 |
| 100085134 | ENSCHEDE | NLD | | 07/27/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100085135 | S-HERTOGENBOSCH | NLD | | 07/27/2022 | | (236) | | | | | | | (236) | | 236 | | 236 |
| 100085136 | ENSCHEDE | NLD | | 07/27/2022 | | 1,239 | | | | | | | 1,239 | 1,378 | 139 | | 139 |
| 100085137 | ENSCHEDE | NLD | | 07/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100085138 | UTRECHT | NLD | | 07/27/2022 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100085139 | UTRECHT | NLD | | 07/27/2022 | | 83 | | | | | | | 83 | 96 | 13 | | 13 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100085140 | LELYSTAD | NLD | | 07/27/2022 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100085141 | LELYSTAD | NLD | | 07/27/2022 | | 228 | | | | | | | 228 | 253 | 25 | | 25 |
| 100085143 | OXFORD | GBR | | 07/29/2022 | | (339) | | | | | | | (339) | | 339 | | 339 |
| 100086267 | KATWIJK | NLD | | 08/29/2022 | | 524 | | | | | | | 524 | 594 | 70 | | 70 |
| 100086268 | KATWIJK | NLD | | 08/29/2022 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100086269 | NIJMEGEN | NLD | | 08/29/2022 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100086270 | BREDA | NLD | | 08/29/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100086271 | HELMOND | NLD | | 08/29/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100086272 | HELMOND | NLD | | 08/29/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100086273 | AMSTERDAM | NLD | | 08/29/2022 | | 287 | | | | | | | 287 | 325 | 38 | | 38 |
| 100086274 | AMSTERDAM | NLD | | 08/29/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100086275 | ROOSENDAAL | NLD | | 08/29/2022 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100086276 | ROOSENDAAL | NLD | | 08/29/2022 | | 339 | | | | | | | 339 | 385 | 47 | | 47 |
| 100086277 | BREDA | NLD | | 08/29/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100086278 | S-HERTOGENBOSCH | NLD | | 08/29/2022 | | 166 | | | | | | | 166 | 189 | 23 | | 23 |
| 100086280 | CAPELLE AAN DEN IJSSEL | NLD | | 08/29/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100086281 | CAPELLE AAN DEN IJSSEL | NLD | | 08/29/2022 | | 150 | | | | | | | 150 | 170 | 20 | | 20 |
| 100086282 | SPIJKENISSE | NLD | | 08/29/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100086283 | SPIJKENISSE | NLD | | 08/29/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100086284 | AMSTERDAM | NLD | | 08/29/2022 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100086285 | GRONINGEN | NLD | | 08/29/2022 | | 196 | | | | | | | 196 | 264 | 68 | | 68 |
| 100086286 | MAASTRICHT | NLD | | 08/29/2022 | | (211) | | | | | | | (211) | | 211 | | 211 |
| 100086287 | DELFT | NLD | | 08/29/2022 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100086288 | DELFT | NLD | | 08/29/2022 | | 855 | | | | | | | 855 | 966 | 111 | | 111 |
| 100086289 | KATWIJK | NLD | | 08/29/2022 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100086290 | KATWIJK | NLD | | 08/29/2022 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100086291 | KATWIJK | NLD | | 08/29/2022 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100086292 | DELFT | NLD | | 08/29/2022 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100086293 | ZIERIKZEE | NLD | | 08/29/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100086294 | ZIERIKZEE | NLD | | 08/29/2022 | | 243 | | | | | | | 243 | 276 | 33 | | 33 |
| 100086295 | ALMELO | NLD | | 08/29/2022 | | 147 | | | | | | | 147 | 167 | 19 | | 19 |
| 100086296 | ALMELO | NLD | | 08/29/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100086297 | EMMELOORD | NLD | | 08/29/2022 | | 343 | | | | | | | 343 | 389 | 46 | | 46 |
| 100086298 | EMMELOORD | NLD | | 08/29/2022 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100086299 | BERGEN OP ZOOM | NLD | | 08/29/2022 | | 155 | | | | | | | 155 | 176 | 21 | | 21 |
| 100086300 | BERGEN OP ZOOM | NLD | | 08/29/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100086301 | ROTTERDAM | NLD | | 08/29/2022 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100086302 | BERGEN OP ZOOM | NLD | | 08/29/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100086303 | KATWIJK | NLD | | 08/29/2022 | | 487 | | | | | | | 487 | 553 | 66 | | 66 |
| 100086304 | KATWIJK | NLD | | 08/29/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100086305 | AMSTERDAM | NLD | | 08/29/2022 | | 606 | | | | | | | 606 | 690 | 85 | | 85 |
| 100086306 | AMSTERDAM | NLD | | 08/29/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100086307 | ROTTERDAM | NLD | | 08/29/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100086308 | ENSCHEDE | NLD | | 08/29/2022 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100086309 | GRONINGEN | NLD | | 08/29/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100086310 | TILBURG | NLD | | 08/29/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100086311 | GRONINGEN | NLD | | 08/29/2022 | | (176) | | | | | | | (176) | | 176 | | 176 |
| 100086312 | AMSTERDAM/AMSTELVEEN | NLD | | 08/29/2022 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100086313 | VELDHOVEN | NLD | | 08/29/2022 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100086314 | DORDRECHT/DRECHTSTEDEN | NLD | | 08/29/2022 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100086315 | GORREDIJK | NLD | | 08/29/2022 | | (27) | | | | | | | (27) | | 27 | | 27 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100086316 | GORREDIJK | NLD | | 08/29/2022 | | 113 | | | | | | | 113 | 128 | 15 | | 15 |
| 100086317 | VENLO | NLD | | 08/29/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100086318 | VENLO | NLD | | 08/29/2022 | | 102 | | | | | | | 102 | 127 | 25 | | 25 |
| 100086319 | DEN HAAG | NLD | | 08/29/2022 | | 148 | | | | | | | 148 | 168 | 20 | | 20 |
| 100086320 | DEN HAAG | NLD | | 08/29/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100086322 | ENSCHEDE | NLD | | 08/29/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100086323 | ZIERIKZEE | NLD | | 08/29/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100086324 | DEN HAAG | NLD | | 08/29/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100086325 | GORREDIJK | NLD | | 08/29/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100086326 | GORREDIJK | NLD | | 08/29/2022 | | 72 | | | | | | | 72 | 82 | 10 | | 10 |
| 100086327 | OOSTBURG | NLD | | 08/29/2022 | | 260 | | | | | | | 260 | 299 | 39 | | 39 |
| 100086328 | OOSTBURG | NLD | | 08/29/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100086329 | TILBURG | NLD | | 08/29/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100086330 | ENSCHEDE | NLD | | 08/29/2022 | | (244) | | | | | | | (244) | | 244 | | 244 |
| 100086331 | ZOETERMEER | NLD | | 08/29/2022 | | 119,129 | | | | | | | 119,129 | 134,333 | 15,204 | | 15,204 |
| 100086332 | TILBURG | NLD | | 08/29/2022 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100086333 | GORREDIJK | NLD | | 08/29/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100086334 | GORREDIJK | NLD | | 08/29/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100086335 | SCHIEDAM/VLAARDINGEN | NLD | | 08/29/2022 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100086336 | DORDRECHT/DRECHTSTEDEN | NLD | | 08/29/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100086337 | GRONINGEN | NLD | | 08/29/2022 | | (164) | | | | | | | (164) | | 164 | | 164 |
| 100086338 | BERGEN OP ZOOM | NLD | | 08/29/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100086339 | SCHIEDAM/VLAARDINGEN | NLD | | 08/29/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100086340 | AMSTERDAM | NLD | | 08/29/2022 | | (143) | | | | | | | (143) | | 143 | | 143 |
| 100086341 | AMSTERDAM | NLD | | 08/29/2022 | | (313) | | | | | | | (313) | | 313 | | 313 |
| 100086342 | AMSTERDAM | NLD | | 08/29/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100086343 | HOOGEVEEN | NLD | | 08/29/2022 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100086344 | HOOGEVEEN | NLD | | 08/29/2022 | | 471 | | | | | | | 471 | 536 | 65 | | 65 |
| 100086345 | GRONINGEN | NLD | | 08/29/2022 | | 399,685 | | | | | | | 399,685 | 445,857 | 46,172 | | 46,172 |
| 100086346 | GRONINGEN | NLD | | 08/29/2022 | | (488) | | | | | | | (488) | | 488 | | 488 |
| 100086347 | UTRECHT | NLD | | 08/29/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100086348 | UTRECHT | NLD | | 08/29/2022 | | 151 | | | | | | | 151 | 172 | 21 | | 21 |
| 100086349 | GRONINGEN | NLD | | 08/29/2022 | | (362) | | | | | | | (362) | | 362 | | 362 |
| 100086350 | DEN HAAG | NLD | | 08/29/2022 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100086351 | DEN HAAG | NLD | | 08/29/2022 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100086352 | DOETINCHEM | NLD | | 08/29/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100086353 | DEN HAAG | NLD | | 08/29/2022 | | (222) | | | | | | | (222) | | 222 | | 222 |
| 100086354 | ZALTBOMMEL | NLD | | 08/29/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100086355 | ZALTBOMMEL | NLD | | 08/29/2022 | | 169 | | | | | | | 169 | 192 | 23 | | 23 |
| 100086356 | NEWPORT | GBR | | 08/30/2022 | | (302) | | | | | | | (302) | | 302 | | 302 |
| 100086357 | LEEDS | NLD | | 08/30/2022 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100086358 | MANCHESTER | GBR | | 08/30/2022 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100087597 | ENSCHEDE | NLD | | 09/27/2022 | | 257 | | | | | | | 257 | 309 | 52 | | 52 |
| 100087598 | ENSCHEDE | NLD | | 09/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100087600 | HILVERSUM | NLD | | 09/27/2022 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100087601 | ROTTERDAM | NLD | | 09/27/2022 | | (385) | | | | | | | (385) | | 385 | | 385 |
| 100087602 | TIEL | NLD | | 09/27/2022 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100087603 | S-HERTOGENBOSCH | NLD | | 09/27/2022 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100087604 | S-HERTOGENBOSCH | NLD | | 09/27/2022 | | 200 | | | | | | | 200 | 240 | 40 | | 40 |
| 100087605 | AMSTERDAM/AMSTELVEEN | NLD | | 09/27/2022 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100087606 | AMSTERDAM/AMSTELVEEN | NLD | | 09/27/2022 | | 219 | | | | | | | 219 | 264 | 44 | | 44 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100087607 | HEERLEN | NLD | | 09/27/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100087608 | HEERLEN | NLD | | 09/27/2022 | | 282 | | | | | | | 282 | 345 | 64 | | 64 |
| 100087609 | DRACHTEN | NLD | | 09/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100087610 | KATWIJK | NLD | | 09/27/2022 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100087611 | KATWIJK | NLD | | 09/27/2022 | | 311 | | | | | | | 311 | 374 | 63 | | 63 |
| 100087612 | AMSTERDAM | NLD | | 09/27/2022 | | (389) | | | | | | | (389) | | 389 | | 389 |
| 100087613 | ALKMAAR | NLD | | 09/27/2022 | | (2,500) | | | | | | | (2,500) | | 2,500 | | 2,500 |
| 100087614 | BERGEN OP ZOOM | NLD | | 09/27/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100087615 | BERGEN OP ZOOM | NLD | | 09/27/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100087616 | CAPELLE AAN DEN IJSSEL | NLD | | 09/27/2022 | | 65 | | | | | | | 65 | 80 | 15 | | 15 |
| 100087617 | CAPELLE AAN DEN IJSSEL | NLD | | 09/27/2022 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100087620 | UTRECHT | NLD | | 09/27/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100087621 | ZEIST | NLD | | 09/27/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100087622 | APELDOORN | NLD | | 09/27/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100087623 | AMSTERDAM | NLD | | 09/27/2022 | | (262) | | | | | | | (262) | | 262 | | 262 |
| 100087624 | WEERT | NLD | | 09/27/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100087625 | ROOSENDAAL | NLD | | 09/27/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100087626 | VALKENBURG AAN DE GEUL | NLD | | 09/27/2022 | | 123 | | | | | | | 123 | 148 | 25 | | 25 |
| 100087627 | VALKENBURG AAN DE GEUL | NLD | | 09/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100087628 | VALKENBURG AAN DE GEUL | NLD | | 09/27/2022 | | 86 | | | | | | | 86 | 114 | 28 | | 28 |
| 100087629 | VALKENBURG AAN DE GEUL | NLD | | 09/27/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100087630 | VALKENBURG AAN DE GEUL | NLD | | 09/27/2022 | | 78 | | | | | | | 78 | 103 | 25 | | 25 |
| 100087631 | VALKENBURG AAN DE GEUL | NLD | | 09/27/2022 | | 96 | | | | | | | 96 | 116 | 19 | | 19 |
| 100087632 | HEERLEN | NLD | | 09/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100087633 | HEERLEN | NLD | | 09/27/2022 | | 116 | | | | | | | 116 | 140 | 24 | | 24 |
| 100087634 | GORREDIJK | NLD | | 09/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100087635 | TILBURG | NLD | | 09/27/2022 | | 135,914 | | | | | | | 135,914 | 162,647 | 26,733 | | 26,733 |
| 100087636 | GONDEN | NLD | | 09/27/2022 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100087637 | HOOGEVEEN | NLD | | 09/27/2022 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100087638 | NIJMEGEN | NLD | | 09/27/2022 | | 119,859 | | | | | | | 119,859 | 143,467 | 23,608 | | 23,608 |
| 100087639 | NIJMEGEN | NLD | | 09/27/2022 | | 94,623 | | | | | | | 94,623 | 112,681 | 18,059 | | 18,059 |
| 100087640 | ROTTERDAM | NLD | | 09/27/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100087641 | DEN HAAG | NLD | | 09/27/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100087642 | LELYSTAD | NLD | | 09/27/2022 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100087643 | LELYSTAD | NLD | | 09/27/2022 | | 1,482 | | | | | | | 1,482 | 1,869 | 387 | | 387 |
| 100087644 | HEERHUGOWAARD | NLD | | 09/27/2022 | | 126 | | | | | | | 126 | 153 | 27 | | 27 |
| 100087645 | HEERHUGOWAARD | NLD | | 09/27/2022 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100087646 | ALMELO | NLD | | 09/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100087647 | ALMELO | NLD | | 09/27/2022 | | 88 | | | | | | | 88 | 106 | 18 | | 18 |
| 100087648 | OOSTBURG | NLD | | 09/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100087649 | OOSTBURG | NLD | | 09/27/2022 | | 50 | | | | | | | 50 | 61 | 11 | | 11 |
| 100087650 | AMSTERDAM | NLD | | 09/27/2022 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100087651 | AMSTERDAM | NLD | | 09/27/2022 | | 79 | | | | | | | 79 | 95 | 16 | | 16 |
| 100087652 | NIJMEGEN | NLD | | 09/27/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100087653 | GRONINGEN | NLD | | 09/27/2022 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100087654 | VENLO | NLD | | 09/27/2022 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100087655 | ALMELO | NLD | | 09/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100087656 | ALMELO | NLD | | 09/27/2022 | | 91 | | | | | | | 91 | 109 | 19 | | 19 |
| 100087657 | TIEL | NLD | | 09/27/2022 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100087659 | WEERT | NLD | | 09/27/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100087660 | ENSCHEDE | NLD | | 09/27/2022 | | 13,216 | | | | | | | 13,216 | 15,344 | 2,128 | | 2,128 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087661 | OOSTBURG | NLD | | 09/27/2022 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100087662 | OOSTBURG | NLD | | 09/27/2022 | | 98 | | | | | | | 98 | 120 | 22 | | 22 |
| 100087663 | KATWIJK | NLD | | 09/27/2022 | | (228) | | | | | | | (228) | | 228 | | 228 |
| 100087664 | DEN HAAG | NLD | | 09/27/2022 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100087717 | DONCASTER | GBR | | 09/29/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100087718 | HULL | GBR | | 09/29/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100087719 | LEEDS | NLD | | 09/29/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100087720 | BRIGHTON | GBR | | 09/29/2022 | | (186) | | | | | | | (186) | | 186 | | 186 |
| 100088489 | ROTTERDAM | NLD | | 10/27/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100088490 | HEERLEN | NLD | | 10/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100088491 | ZALTBOMMEL | NLD | | 10/27/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100088492 | GRONINGEN | NLD | | 10/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100088493 | AMSTERDAM | NLD | | 10/27/2022 | | (128) | | | | | | | (128) | | 128 | | 128 |
| 100088494 | AMSTERDAM | NLD | | 10/27/2022 | | 430 | | | | | | | 430 | 417 | (13) | | (13) |
| 100088496 | TILBURG | NLD | | 10/27/2022 | | 1,347 | | | | | | | 1,347 | 1,303 | (44) | | (44) |
| 100088497 | ALMELO | NLD | | 10/27/2022 | | (407) | | | | | | | (407) | | 407 | | 407 |
| 100088498 | VELDHOVEN | NLD | | 10/27/2022 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100088499 | TILBURG | NLD | | 10/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100088500 | EMMEN | NLD | | 10/27/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100088501 | EMMEN | NLD | | 10/27/2022 | | 104 | | | | | | | 104 | 106 | 2 | | 2 |
| 100088502 | AMSTERDAM | NLD | | 10/27/2022 | | (273) | | | | | | | (273) | | 273 | | 273 |
| 100088503 | HEERLEN | NLD | | 10/27/2022 | | (170) | | | | | | | (170) | | 170 | | 170 |
| 100088504 | HILVERSUM | NLD | | 10/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100088505 | CASTRICUM | NLD | | 10/27/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100088507 | TILBURG | NLD | | 10/27/2022 | | (258) | | | | | | | (258) | | 258 | | 258 |
| 100088508 | WEERT | NLD | | 10/27/2022 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100088509 | CULEMBORG | NLD | | 10/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100088510 | SCHIEDAM/VLAARDINGEN | NLD | | 10/27/2022 | | (276) | | | | | | | (276) | | 276 | | 276 |
| 100088511 | DEN HAAG | NLD | | 10/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100088512 | UTRECHT | NLD | | 10/27/2022 | | (121) | | | | | | | (121) | | 121 | | 121 |
| 100088513 | ZALTBOMMEL | NLD | | 10/27/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100088514 | BREDA | NLD | | 10/27/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100088515 | TILBURG | NLD | | 10/27/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100088517 | GRONINGEN | NLD | | 10/27/2022 | | (122) | | | | | | | (122) | | 122 | | 122 |
| 100088518 | GRONINGEN | NLD | | 10/27/2022 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100088519 | GRONINGEN | NLD | | 10/27/2022 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100088520 | GRONINGEN | NLD | | 10/27/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100088521 | FRANEKER | NLD | | 10/27/2022 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100088522 | DORDRECHT/DRECHTSTEDEN | NLD | | 10/27/2022 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100088523 | ALMELO | NLD | | 10/27/2022 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100088524 | ALMELO | NLD | | 10/27/2022 | | 159 | | | | | | | 159 | 154 | (5) | | (5) |
| 100088525 | ENKHUIZEN/HOORN | NLD | | 10/27/2022 | | 20,613 | | | | | | | 20,613 | 19,458 | (1,155) | | (1,155) |
| 100088526 | ENKHUIZEN/HOORN | NLD | | 10/27/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100088527 | HOOGEVEEN | NLD | | 10/27/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100088529 | ROTTERDAM | NLD | | 10/27/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100088530 | BERGEN OP ZOOM | NLD | | 10/27/2022 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100088531 | ZIERIKZEE | NLD | | 10/27/2022 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100088532 | ENSCHEDE | NLD | | 10/27/2022 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100088533 | ENSCHEDE | NLD | | 10/27/2022 | | 205 | | | | | | | 205 | 208 | 3 | | 3 |
| 100088534 | DORDRECHT/DRECHTSTEDEN | NLD | | 10/27/2022 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100088535 | ZIERIKZEE | NLD | | 10/27/2022 | | (83) | | | | | | | (83) | | 83 | | 83 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100088536 | GORREDIJK | NLD | | 10/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100088537 | ROTTERDAM | NLD | | 10/27/2022 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100088538 | ROTTERDAM | NLD | | 10/27/2022 | | 349 | | | | | | | 349 | 338 | (11) | | (11) |
| 100088539 | S-HERTOGENBOSCH | NLD | | 10/27/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100088540 | S-HERTOGENBOSCH | NLD | | 10/27/2022 | | 257 | | | | | | | 257 | 249 | (8) | | (8) |
| 100088542 | DEN HAAG | NLD | | 10/27/2022 | | (138) | | | | | | | (138) | | 138 | | 138 |
| 100088543 | DEN HAAG | NLD | | 10/27/2022 | | 653 | | | | | | | 653 | 632 | (21) | | (21) |
| 100088544 | AMSTERDAM/AMSTELVEEN | NLD | | 10/27/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100088545 | BERGEN OP ZOOM | NLD | | 10/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100088547 | ROTTERDAM | NLD | | 10/27/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100088548 | ROTTERDAM | NLD | | 10/27/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100088549 | DEN HAAG | NLD | | 10/27/2022 | | 805 | | | | | | | 805 | 779 | (26) | | (26) |
| 100088550 | DEN HAAG | NLD | | 10/27/2022 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100088551 | GRONINGEN | NLD | | 10/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100088552 | AMSTERDAM | NLD | | 10/27/2022 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100088553 | AMSTERDAM/AMSTELVEEN | NLD | | 10/27/2022 | | (274) | | | | | | | (274) | | 274 | | 274 |
| 100088554 | HEERLEN | NLD | | 10/27/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100088555 | HEERLEN | NLD | | 10/27/2022 | | 130 | | | | | | | 130 | 126 | (4) | | (4) |
| 100088556 | SCHIEDAM/VLAARDINGEN | NLD | | 10/27/2022 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100088557 | UTRECHT | NLD | | 10/27/2022 | | 138 | | | | | | | 138 | 137 | (1) | | (1) |
| 100088558 | UTRECHT | NLD | | 10/27/2022 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100088559 | UTRECHT | NLD | | 10/27/2022 | | 134 | | | | | | | 134 | 133 | (1) | | (1) |
| 100088560 | UTRECHT | NLD | | 10/27/2022 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100088561 | SCHIEDAM/VLAARDINGEN | NLD | | 10/27/2022 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100088562 | SCHIEDAM/VLAARDINGEN | NLD | | 10/27/2022 | | 539 | | | | | | | 539 | 523 | (16) | | (16) |
| 100088563 | LEIDEN | NLD | | 10/27/2022 | | 241 | | | | | | | 241 | 233 | (7) | | (7) |
| 100088564 | LEIDEN | NLD | | 10/27/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100088565 | KATWIJK | NLD | | 10/27/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100088567 | BREDA | NLD | | 10/27/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100088568 | BREDA | NLD | | 10/27/2022 | | 238 | | | | | | | 238 | 230 | (7) | | (7) |
| 100088569 | GRONINGEN | NLD | | 10/27/2022 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100088570 | ROTTERDAM | NLD | | 10/27/2022 | | (372) | | | | | | | (372) | | 372 | | 372 |
| 100088571 | HOOGEVEEN | NLD | | 10/27/2022 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100088572 | HOOGEVEEN | NLD | | 10/27/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100088573 | ZIERIKZEE | NLD | | 10/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100088574 | SPIJKENISSE | NLD | | 10/27/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100088575 | DEN HAAG | NLD | | 10/27/2022 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100088576 | DEN HAAG | NLD | | 10/27/2022 | | 319 | | | | | | | 319 | 309 | (10) | | (10) |
| 100088578 | ZIERIKZEE | NLD | | 10/27/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100088579 | HEERHUGOWAARD | NLD | | 10/27/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100088580 | HEERHUGOWAARD | NLD | | 10/27/2022 | | 179 | | | | | | | 179 | 174 | (5) | | (5) |
| 100089644 | GRONINGEN | NLD | | 11/29/2022 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100089645 | GRONINGEN | NLD | | 11/29/2022 | | 338 | | | | | | | 338 | 375 | 38 | | 38 |
| 100089646 | EINDHOVEN | NLD | | 11/29/2022 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100089647 | ALMELO | NLD | | 11/29/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100089648 | ALMELO | NLD | | 11/29/2022 | | 102 | | | | | | | 102 | 112 | 10 | | 10 |
| 100089649 | SNEEK | NLD | | 11/29/2022 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100089650 | SPIJKENISSE | NLD | | 11/29/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100089651 | FRANEKER | NLD | | 11/29/2022 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100089652 | LEEUWARDEN | NLD | | 11/29/2022 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100089653 | MAASTRICHT | NLD | | 11/29/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100089654 | ROTTERDAM | NLD | | 11/29/2022 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100089655 | AMSTERDAM | NLD | | 11/29/2022 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100089656 | BREDA | NLD | | 11/29/2022 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100089657 | ROOSENDAAL | NLD | | 11/29/2022 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100089658 | UTRECHT | NLD | | 11/29/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100089659 | VENRAY | NLD | | 11/29/2022 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100089660 | GRONINGEN | NLD | | 11/29/2022 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100089661 | HEEMSTEDE | NLD | | 11/29/2022 | | (525) | | | | | | | (525) | | 525 | | 525 |
| 100089662 | AMSTERDAM | NLD | | 11/29/2022 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100089663 | DEN HAAG | NLD | | 11/29/2022 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100089664 | ENKHUIZEN/HOORN | NLD | | 11/29/2022 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100089665 | DEN HAAG | NLD | | 11/29/2022 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100089666 | DEN HAAG | NLD | | 11/29/2022 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100089668 | ROTTERDAM | NLD | | 11/29/2022 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100089669 | ROTTERDAM | NLD | | 11/29/2022 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100089670 | ZEIST | NLD | | 11/29/2022 | | (307) | | | | | | | (307) | | 307 | | 307 |
| 100089671 | KATWIJK | NLD | | 11/29/2022 | | (175) | | | | | | | (175) | | 175 | | 175 |
| 100089672 | OOSTBURG | NLD | | 11/29/2022 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100089673 | DEVENTER | NLD | | 11/29/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100089674 | ENSCHEDE | NLD | | 11/29/2022 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100089675 | DEVENTER | NLD | | 11/29/2022 | | (192) | | | | | | | (192) | | 192 | | 192 |
| 100089676 | ZIERIKZEE | NLD | | 11/29/2022 | | (224) | | | | | | | (224) | | 224 | | 224 |
| 100089678 | ZIERIKZEE | NLD | | 11/29/2022 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100089679 | SCHIEDAM/VLAARDINGEN | NLD | | 11/29/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100089680 | SCHIEDAM/VLAARDINGEN | NLD | | 11/29/2022 | | 162 | | | | | | | 162 | 177 | 15 | | 15 |
| 100089681 | ROTTERDAM | NLD | | 11/29/2022 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100089682 | HOOGEVEEN | NLD | | 11/29/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100089683 | ZEIST | NLD | | 11/29/2022 | | (190) | | | | | | | (190) | | 190 | | 190 |
| 100089684 | SPIJKENISSE | NLD | | 11/29/2022 | | (275) | | | | | | | (275) | | 275 | | 275 |
| 100089685 | VELDHOVEN | NLD | | 11/29/2022 | | 167,107 | | | | | | | 167,107 | 176,781 | 9,674 | | 9,674 |
| 100089688 | APPINGEDAM | NLD | | 11/29/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100089689 | OOSTBURG | NLD | | 11/29/2022 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100089690 | DEVENTER | NLD | | 11/29/2022 | | (268) | | | | | | | (268) | | 268 | | 268 |
| 100089691 | ROOSENDAAL | NLD | | 11/29/2022 | | (135) | | | | | | | (135) | | 135 | | 135 |
| 100089692 | EINDHOVEN | NLD | | 11/29/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100089693 | LELYSTAD | NLD | | 11/29/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100089694 | LELYSTAD | NLD | | 11/29/2022 | | 166 | | | | | | | 166 | 182 | 16 | | 16 |
| 100089695 | HEERLEN | NLD | | 11/29/2022 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100089696 | LELYSTAD | NLD | | 11/29/2022 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100089697 | DEN HAAG | NLD | | 11/29/2022 | | (252) | | | | | | | (252) | | 252 | | 252 |
| 100089698 | AMSTERDAM/AMSTELVEEN | NLD | | 11/29/2022 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100089699 | DEN HAAG | NLD | | 11/29/2022 | | (217) | | | | | | | (217) | | 217 | | 217 |
| 100089700 | DEN HAAG | NLD | | 11/29/2022 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100089702 | HELMOND | NLD | | 11/29/2022 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100089703 | TILBURG | NLD | | 11/29/2022 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100089704 | ZIERIKZEE | NLD | | 11/29/2022 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100089705 | ZIERIKZEE | NLD | | 11/29/2022 | | 86 | | | | | | | 86 | 95 | 8 | | 8 |
| 100089706 | KATWIJK | NLD | | 11/29/2022 | | 5,269 | | | | | | | 5,269 | 5,783 | 513 | | 513 |
| 100089707 | KATWIJK | NLD | | 11/29/2022 | | 79 | | | | | | | 79 | 88 | 9 | | 9 |
| 100089708 | TILBURG | NLD | | 11/29/2022 | | 38,945 | | | | | | | 38,945 | 41,304 | 2,359 | | 2,359 |
| 100089709 | GRONINGEN | NLD | | 11/29/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100089710 | GRONINGEN | NLD | | 11/29/2022 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100089711 | ROTTERDAM | NLD | | 11/29/2022 | | (162) | | | | | | | (162) | | 162 | | 162 |
| 100089712 | ROTTERDAM | NLD | | 11/29/2022 | | (345) | | | | | | | (345) | | 345 | | 345 |
| 100089713 | ROTTERDAM | NLD | | 11/29/2022 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100089714 | ZUTPHEN | NLD | | 11/29/2022 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100089715 | GRONINGEN | NLD | | 11/29/2022 | | (141) | | | | | | | (141) | | 141 | | 141 |
| 100089716 | ROTTERDAM | NLD | | 11/29/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100089717 | TILBURG | NLD | | 11/29/2022 | | 38,935 | | | | | | | 38,935 | 41,304 | 2,369 | | 2,369 |
| 100089718 | DEN HAAG | NLD | | 11/29/2022 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100089719 | AMSTERDAM/AMSTELVEEN | NLD | | 11/29/2022 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100089722 | GRONINGEN | NLD | | 11/29/2022 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100089723 | OOSTBURG | NLD | | 11/29/2022 | | (265) | | | | | | | (265) | | 265 | | 265 |
| 100089724 | GRONINGEN | NLD | | 11/29/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100089725 | ZIERIKZEE | NLD | | 11/29/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100089726 | ZIERIKZEE | NLD | | 11/29/2022 | | 281 | | | | | | | 281 | 308 | 27 | | 27 |
| 100089727 | ECHT/LIMBURG | NLD | | 11/29/2022 | | (396) | | | | | | | (396) | | 396 | | 396 |
| 100089728 | DORDRECHT/DRECHTSTEDEN | NLD | | 11/29/2022 | | (389) | | | | | | | (389) | | 389 | | 389 |
| 100089730 | DEN HAAG | NLD | | 11/29/2022 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100090304 | EAST LONDON | GBR | | 12/15/2022 | | (338) | | | | | | | (338) | | 338 | | 338 |
| 100090558 | HAARLEM | NLD | | 12/28/2022 | | (212) | | | | | | | (212) | | 212 | | 212 |
| 100090559 | HEERHUGOWAARD | NLD | | 12/28/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100090560 | GORREDIJK | NLD | | 12/28/2022 | | 51 | | | | | | | 51 | 58 | 7 | | 7 |
| 100090561 | GORREDIJK | NLD | | 12/28/2022 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100090562 | HOOGEVEEN | NLD | | 12/28/2022 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100090563 | DEN HAAG | NLD | | 12/28/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100090564 | ROOSENDAAL | NLD | | 12/28/2022 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100090565 | SCHIEDAM/VLAARDINGEN | NLD | | 12/28/2022 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100090566 | SCHIEDAM/VLAARDINGEN | NLD | | 12/28/2022 | | 176 | | | | | | | 176 | 188 | 12 | | 12 |
| 100090567 | ALKMAAR | NLD | | 12/28/2022 | | (290) | | | | | | | (290) | | 290 | | 290 |
| 100090568 | DEN HAAG | NLD | | 12/28/2022 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100090569 | ZEIST | NLD | | 12/28/2022 | | (231) | | | | | | | (231) | | 231 | | 231 |
| 100090570 | LEIDEN | NLD | | 12/28/2022 | | 245 | | | | | | | 245 | 261 | 16 | | 16 |
| 100090571 | LEIDEN | NLD | | 12/28/2022 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100090572 | S-HERTOGENBOSCH | NLD | | 12/28/2022 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100090573 | OOSTBURG | NLD | | 12/28/2022 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100090574 | ZAANDAM | NLD | | 12/28/2022 | | 274 | | | | | | | 274 | 292 | 17 | | 17 |
| 100090575 | ZAANDAM | NLD | | 12/28/2022 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100090576 | DEN HAAG | NLD | | 12/28/2022 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100090577 | HEERHUGOWAARD | NLD | | 12/28/2022 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100090578 | HEERHUGOWAARD | NLD | | 12/28/2022 | | 149 | | | | | | | 149 | 159 | 10 | | 10 |
| 100090579 | SPIJKENISSE | NLD | | 12/28/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100090580 | EINDHOVEN | NLD | | 12/28/2022 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100090581 | GRONINGEN | NLD | | 12/28/2022 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100090582 | DEN HAAG | NLD | | 12/28/2022 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100090583 | SCHIEDAM/VLAARDINGEN | NLD | | 12/28/2022 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100090584 | ALKMAAR | NLD | | 12/28/2022 | | (180) | | | | | | | (180) | | 180 | | 180 |
| 100090585 | AMSTERDAM/AMSTELVEEN | NLD | | 12/28/2022 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100090586 | ZIERIKZEE | NLD | | 12/28/2022 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100090587 | ROTTERDAM | NLD | | 12/28/2022 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100090588 | GRONINGEN | NLD | | 12/28/2022 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100090589 | LEEUWARDEN | NLD | | 12/28/2022 | | (206) | | | | | | | (206) | | 206 | | 206 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090590 | ZWOLLE | NLD | | 12/28/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100090591 | HOOGEZAND-SAPPEMEER | NLD | | 12/28/2022 | | (189) | | | | | | | (189) | | 189 | | 189 |
| 100090592 | UTRECHT | NLD | | 12/28/2022 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100090593 | UTRECHT | NLD | | 12/28/2022 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100090594 | UTRECHT | NLD | | 12/28/2022 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100090595 | ROTTERDAM | NLD | | 12/28/2022 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100090596 | ALMELO | NLD | | 12/28/2022 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100090597 | ROOSENDAAL | NLD | | 12/28/2022 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100090598 | RODEN | NLD | | 12/28/2022 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100090599 | UTRECHT | NLD | | 12/28/2022 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100090600 | UTRECHT | NLD | | 12/28/2022 | | 80 | | | | | | | 80 | 86 | 6 | | 6 |
| 100090602 | LEEUWARDEN | NLD | | 12/28/2022 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100090603 | ALMELO | NLD | | 12/28/2022 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100090604 | ROTTERDAM | NLD | | 12/28/2022 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100090607 | UTRECHT | NLD | | 12/28/2022 | | 229,658 | | | | | | | 229,658 | 242,666 | 13,009 | | 13,009 |
| 100090608 | DEN HAAG | NLD | | 12/28/2022 | | (161) | | | | | | | (161) | | 161 | | 161 |
| 100091883 | GOUDA | NLD | | 01/27/2023 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100091884 | GOUDA | NLD | | 01/27/2023 | | 220 | | | | | | | 220 | 229 | 9 | | 9 |
| 100091885 | ROTTERDAM | NLD | | 01/27/2023 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100091886 | ROTTERDAM | NLD | | 01/27/2023 | | 350 | | | | | | | 350 | 361 | 11 | | 11 |
| 100091887 | HOOGEZAND-SAPPEMEER | NLD | | 01/27/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100091888 | HOOGEZAND-SAPPEMEER | NLD | | 01/27/2023 | | 65 | | | | | | | 65 | 67 | 3 | | 3 |
| 100091889 | ROTTERDAM | NLD | | 01/27/2023 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100091890 | ROOSENDAAL | NLD | | 01/27/2023 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100091891 | LEEUWARDEN | NLD | | 01/27/2023 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100091892 | VALKENBURG AAN DE GEUL | NLD | | 01/27/2023 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100091893 | SCHIEDAM/VLAARDINGEN | NLD | | 01/27/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100091894 | APELDOORN | NLD | | 01/27/2023 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100091895 | ALMELO | NLD | | 01/27/2023 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100091896 | ALMELO | NLD | | 01/27/2023 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100091897 | CULEMBORG | NLD | | 01/27/2023 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100091898 | DEN HAAG | NLD | | 01/27/2023 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100091899 | SCHIEDAM/VLAARDINGEN | NLD | | 01/27/2023 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100091900 | SCHIEDAM/VLAARDINGEN | NLD | | 01/27/2023 | | 185 | | | | | | | 185 | 191 | 7 | | 7 |
| 100091902 | LEEUWARDEN | NLD | | 01/27/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100091903 | LELYSTAD | NLD | | 01/27/2023 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100091904 | LELYSTAD | NLD | | 01/27/2023 | | 187 | | | | | | | 187 | 195 | 9 | | 9 |
| 100091905 | SCHIEDAM/VLAARDINGEN | NLD | | 01/27/2023 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100091906 | SCHIEDAM/VLAARDINGEN | NLD | | 01/27/2023 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100091907 | LELYSTAD | NLD | | 01/27/2023 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100091908 | LELYSTAD | NLD | | 01/27/2023 | | 190 | | | | | | | 190 | 198 | 9 | | 9 |
| 100091909 | DEN HAAG | NLD | | 01/27/2023 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100091910 | LEEUWARDEN | NLD | | 01/27/2023 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100091911 | ROTTERDAM | NLD | | 01/27/2023 | | (303) | | | | | | | (303) | | 303 | | 303 |
| 100091912 | HEERHUGOWAARD | NLD | | 01/27/2023 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100091913 | LEEUWARDEN | NLD | | 01/27/2023 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100091914 | ECHT/LIMBURG | NLD | | 01/27/2023 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100091915 | GRONINGEN | NLD | | 01/27/2023 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100091916 | ALKMAAR | NLD | | 01/27/2023 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100091917 | LEEUWARDEN | NLD | | 01/27/2023 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100091918 | LEEUWARDEN | NLD | | 01/27/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100091921 | AMSTERDAM | NLD | | 01/27/2023 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100091922 | BERGEN OP ZOOM | NLD | | 01/27/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100091923 | LEEUWARDEN | NLD | | 01/27/2023 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100091924 | ZIERIKZEE | NLD | | 01/27/2023 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100091925 | ZIERIKZEE | NLD | | 01/27/2023 | | 462 | | | | | | | 462 | 478 | 16 | | 16 |
| 100091926 | HILVERSUM | NLD | | 01/27/2023 | | (326) | | | | | | | (326) | | 326 | | 326 |
| 100091927 | ROTTERDAM | NLD | | 01/27/2023 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100091928 | VENLO | NLD | | 01/27/2023 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100099721 | EMMEN | NLD | | 02/27/2023 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100099722 | DOKKUM | NLD | | 02/27/2023 | | 239 | | | | | | | 239 | 254 | 16 | | 16 |
| 100099723 | ROTTERDAM | NLD | | 02/27/2023 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100099724 | ROOSENDAAL | NLD | | 02/27/2023 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100099725 | DELFT | NLD | | 02/27/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100099726 | LEEUWARDEN | NLD | | 02/27/2023 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100099727 | HILVERSUM | NLD | | 02/27/2023 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100099728 | SCHIEDAM/VLAARDINGEN | NLD | | 02/27/2023 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100099730 | ROOSENDAAL | NLD | | 02/27/2023 | | 122 | | | | | | | 122 | 135 | 12 | | 12 |
| 100099731 | SCHIEDAM/VLAARDINGEN | NLD | | 02/27/2023 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100099732 | AMSTERDAM | NLD | | 02/27/2023 | | 2,002 | | | | | | | 2,002 | 2,121 | 119 | | 119 |
| 100099733 | DOKKUM | NLD | | 02/27/2023 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100099734 | UTRECHT | NLD | | 02/27/2023 | | (157) | | | | | | | (157) | | 157 | | 157 |
| 100101705 | CHELMSFORD | GBR | | 03/30/2023 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100101707 | DORDRECHT/DRECHTSTEDEN | NLD | | 03/30/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100101708 | AMSTERDAM | NLD | | 03/30/2023 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100101709 | ZAANDAM | NLD | | 03/30/2023 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100101710 | MAASTRICHT | NLD | | 03/30/2023 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100101711 | EINDHOVEN | NLD | | 03/30/2023 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100101712 | HAARLEM | NLD | | 03/30/2023 | | 312,959 | | | | | | | 312,959 | 320,635 | 7,676 | | 7,676 |
| 100101713 | LELYSTAD | NLD | | 03/30/2023 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100101714 | LELYSTAD | NLD | | 03/30/2023 | | 207 | | | | | | | 207 | 217 | 10 | | 10 |
| 100101715 | LELYSTAD | NLD | | 03/30/2023 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100101716 | HAARLEM | NLD | | 03/30/2023 | | (222) | | | | | | | (222) | | 222 | | 222 |
| 100101717 | DEN HAAG | NLD | | 03/30/2023 | | (673) | | | | | | | (673) | | 673 | | 673 |
| 100101718 | ENSCHEDE | NLD | | 03/30/2023 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100101719 | OOSTBURG | NLD | | 03/30/2023 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100101720 | OOSTBURG | NLD | | 03/30/2023 | | 110 | | | | | | | 110 | 114 | 4 | | 4 |
| 100101721 | AMSTERDAM | NLD | | 03/30/2023 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100101722 | DOETINCHEM | NLD | | 03/30/2023 | | 411 | | | | | | | 411 | 473 | 62 | | 62 |
| 100101723 | GRONINGEN | NLD | | 03/30/2023 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100101724 | ZAANDAM | NLD | | 03/30/2023 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100101725 | ZAANDAM | NLD | | 03/30/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100101726 | ZAANDAM | NLD | | 03/30/2023 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100101727 | SCHIEDAM/VLAARDINGEN | NLD | | 03/30/2023 | | (150) | | | | | | | (150) | | 150 | | 150 |
| 100101728 | RODEN | NLD | | 03/30/2023 | | (315) | | | | | | | (315) | | 315 | | 315 |
| 100101729 | BUSSUM/UITHOORN/PURMEREND | NLD | | 03/30/2023 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100101730 | GRONINGEN | NLD | | 03/30/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100101731 | LEEUWARDEN | NLD | | 03/30/2023 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100101732 | HEERLEN | NLD | | 03/30/2023 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100101733 | GRONINGEN | NLD | | 03/30/2023 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100101734 | WEERT | NLD | | 03/30/2023 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100101735 | BUSSUM/UITHOORN/PURMEREND | NLD | | 03/30/2023 | | (68) | | | | | | | (68) | | 68 | | 68 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100103331 | ROTTERDAM | NLD | | 04/28/2023 | | (314) | | | | | | | (314) | | 314 | | 314 |
| 100103332 | FRANEKER | NLD | | 04/28/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100103333 | BERGEN OP ZOOM | NLD | | 04/28/2023 | | 380 | | | | | | | 380 | 398 | 17 | | 17 |
| 100103334 | BERGEN OP ZOOM | NLD | | 04/28/2023 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100103335 | WEERT | NLD | | 04/28/2023 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100103336 | DEN HAAG | NLD | | 04/28/2023 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100103337 | DEN HAAG | NLD | | 04/28/2023 | | 1,601 | | | | | | | 1,601 | 1,627 | 26 | | 26 |
| 100103338 | DEN HAAG | NLD | | 04/28/2023 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100103339 | ALMERE | NLD | | 04/28/2023 | | (838) | | | | | | | (838) | | 838 | | 838 |
| 100103340 | CASTRICUM | NLD | | 04/28/2023 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100103341 | CASTRICUM | NLD | | 04/28/2023 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100103343 | ALMERE | NLD | | 04/28/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100103344 | ROOSENDAAL | NLD | | 04/28/2023 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100103345 | DEVENTER | NLD | | 04/28/2023 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100103346 | HEERLEN | NLD | | 04/28/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100103347 | ENSCHEDE | NLD | | 04/28/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100103348 | EMMEN | NLD | | 04/28/2023 | | 61 | | | | | | | 61 | 71 | 11 | | 11 |
| 100103349 | EMMEN | NLD | | 04/28/2023 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100103350 | ROTTERDAM | NLD | | 04/28/2023 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100103351 | GORREDIJK | NLD | | 04/28/2023 | | (174) | | | | | | | (174) | | 174 | | 174 |
| 100103352 | ROOSENDAAL | NLD | | 04/28/2023 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100103353 | ROOSENDAAL | NLD | | 04/28/2023 | | 154 | | | | | | | 154 | 171 | 17 | | 17 |
| 100103354 | DEN HAAG | NLD | | 04/28/2023 | | 2,480 | | | | | | | 2,480 | 2,540 | 60 | | 60 |
| 100103357 | GRONINGEN | NLD | | 04/28/2023 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100103358 | GRONINGEN | NLD | | 04/28/2023 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100103359 | ENSCHEDE | NLD | | 04/28/2023 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100103360 | ENSCHEDE | NLD | | 04/28/2023 | | 184 | | | | | | | 184 | 189 | 5 | | 5 |
| 100103361 | ROTTERDAM | NLD | | 04/28/2023 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100103362 | ROTTERDAM | NLD | | 04/28/2023 | | 84 | | | | | | | 84 | 86 | 2 | | 2 |
| 100103363 | DEN HAAG | NLD | | 04/28/2023 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100103364 | ROTTERDAM | NLD | | 04/28/2023 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100103365 | ROTTERDAM | NLD | | 04/28/2023 | | 211 | | | | | | | 211 | 221 | 10 | | 10 |
| 100108509 | ENSCHEDE | NLD | | 05/25/2023 | | 774 | | | | | | | 774 | 821 | 47 | | 47 |
| 100108511 | ZWOLLE | NLD | | 05/25/2023 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100108512 | ECHT/LIMBURG | NLD | | 05/25/2023 | | 1,184 | | | | | | | 1,184 | 1,448 | 264 | | 264 |
| 100108513 | KATWIJK | NLD | | 05/25/2023 | | (180) | | | | | | | (180) | | 180 | | 180 |
| 100108514 | DORDRECHT/DRECHTSTEDEN | NLD | | 05/25/2023 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100108515 | DEVENTER | NLD | | 05/25/2023 | | 164,896 | | | | | | | 164,896 | 171,536 | 6,640 | | 6,640 |
| 100108516 | SCHIEDAM/VLAARDINGEN | NLD | | 05/25/2023 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100108517 | SCHIEDAM/VLAARDINGEN | NLD | | 05/25/2023 | | 171 | | | | | | | 171 | 182 | 12 | | 12 |
| 100108518 | HEERHUGOWAARD | NLD | | 05/25/2023 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100108519 | HEERHUGOWAARD | NLD | | 05/25/2023 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100108520 | DEN HAAG | NLD | | 05/25/2023 | | (131) | | | | | | | (131) | | 131 | | 131 |
| 100108521 | ROTTERDAM | NLD | | 05/25/2023 | | (197) | | | | | | | (197) | | 197 | | 197 |
| 100108522 | ROTTERDAM | NLD | | 05/25/2023 | | (122) | | | | | | | (122) | | 122 | | 122 |
| 100108523 | SNEEK | NLD | | 05/25/2023 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100108524 | HEERLEN | NLD | | 05/25/2023 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100108525 | HAARLEM | NLD | | 05/25/2023 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100108526 | OOSTBURG | NLD | | 05/25/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100108527 | DEVENTER | NLD | | 05/25/2023 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100108528 | DEVENTER | NLD | | 05/25/2023 | | (43) | | | | | | | (43) | | 43 | | 43 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108529 | LELYSTAD | NLD | | 05/25/2023 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100108530 | LELYSTAD | NLD | | 05/25/2023 | | 170 | | | | | | | 170 | 180 | 10 | | 10 |
| 100108531 | ZIERIKZEE | NLD | | 05/25/2023 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100108532 | ZIERIKZEE | NLD | | 05/25/2023 | | 118 | | | | | | | 118 | 126 | 7 | | 7 |
| 100108533 | TILBURG | NLD | | 05/25/2023 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100108534 | SCHIEDAM/VLAARDINGEN | NLD | | 05/25/2023 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100108535 | DEN HAAG | NLD | | 05/25/2023 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100108536 | LEIDEN | NLD | | 05/25/2023 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100108537 | ZUTPHEN | NLD | | 05/25/2023 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100108538 | ALMERE | NLD | | 05/25/2023 | | (680) | | | | | | | (680) | | 680 | | 680 |
| 100108539 | ALMERE | NLD | | 05/25/2023 | | (632) | | | | | | | (632) | | 632 | | 632 |
| 100108540 | ALMERE | NLD | | 05/25/2023 | | (773) | | | | | | | (773) | | 773 | | 773 |
| 100108541 | ALMERE | NLD | | 05/25/2023 | | (631) | | | | | | | (631) | | 631 | | 631 |
| 100108542 | ROTTERDAM | NLD | | 05/25/2023 | | (329) | | | | | | | (329) | | 329 | | 329 |
| 100108543 | ALMERE | NLD | | 05/25/2023 | | (754) | | | | | | | (754) | | 754 | | 754 |
| 100108544 | ALMERE | NLD | | 05/25/2023 | | (656) | | | | | | | (656) | | 656 | | 656 |
| 100108545 | ALMERE | NLD | | 05/25/2023 | | (315) | | | | | | | (315) | | 315 | | 315 |
| 100108546 | GRONINGEN | NLD | | 05/25/2023 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100108547 | DEN HAAG | NLD | | 05/25/2023 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100108548 | KATWIJK | NLD | | 05/25/2023 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100108549 | ECHT/LIMBURG | NLD | | 05/25/2023 | | (141) | | | | | | | (141) | | 141 | | 141 |
| 100108550 | BUSSUM/UOTHOORN/PURMEREND | NLD | | 05/25/2023 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100108551 | BUSSUM/UOTHOORN/PURMEREND | NLD | | 05/25/2023 | | 216 | | | | | | | 216 | 230 | 14 | | 14 |
| 100110777 | DARTFORD | GBR | | 06/28/2023 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100110778 | LELYSTAD | NLD | | 06/28/2023 | | 165 | | | | | | | 165 | 172 | 7 | | 7 |
| 100110779 | AMSTERDAM/AMSTELVEEN | NLD | | 06/28/2023 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100110780 | FRANEKER | NLD | | 06/28/2023 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100110781 | MAARSSEN | NLD | | 06/28/2023 | | (306) | | | | | | | (306) | | 306 | | 306 |
| 100110782 | SCHIEDAM/VLAARDINGEN | NLD | | 06/28/2023 | | 792 | | | | | | | 792 | 805 | 13 | | 13 |
| 100110784 | ALKMAAR | NLD | | 06/28/2023 | | 79 | | | | | | | 79 | 138 | 60 | | 60 |
| 100110786 | DEN HAAG | NLD | | 06/28/2023 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100110787 | ARNHEM | NLD | | 06/28/2023 | | 64 | | | | | | | 64 | 66 | 2 | | 2 |
| 100110788 | DEN HAAG | NLD | | 06/28/2023 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100110789 | KATWIJK | NLD | | 06/28/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100110790 | ARNHEM | NLD | | 06/28/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100110791 | ALMELO | NLD | | 06/28/2023 | | 162 | | | | | | | 162 | 169 | 7 | | 7 |
| 100110792 | ZIERIKZEE | NLD | | 06/28/2023 | | (181) | | | | | | | (181) | | 181 | | 181 |
| 100110793 | LELYSTAD | NLD | | 06/28/2023 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100110794 | HAARLEM | NLD | | 06/28/2023 | | (293) | | | | | | | (293) | | 293 | | 293 |
| 100110795 | CASTRICUM | NLD | | 06/28/2023 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100110796 | LELYSTAD | NLD | | 06/28/2023 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100110797 | SCHIEDAM/VLAARDINGEN | NLD | | 06/28/2023 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100110799 | ARNHEM | NLD | | 06/28/2023 | | (148) | | | | | | | (148) | | 148 | | 148 |
| 100110800 | ALKMAAR | NLD | | 06/28/2023 | | 92 | | | | | | | 92 | 96 | 4 | | 4 |
| 100110802 | ROTTERDAM | NLD | | 06/28/2023 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100110803 | DEN HAAG | NLD | | 06/28/2023 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100110804 | AMSTERDAM | NLD | | 06/28/2023 | | (177) | | | | | | | (177) | | 177 | | 177 |
| 100110805 | ALMELO | NLD | | 06/28/2023 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100110806 | ALKMAAR | NLD | | 06/28/2023 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100110807 | HILVERSUM | NLD | | 06/28/2023 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100110808 | GRONINGEN | NLD | | 06/28/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110809 | ROTTERDAM | NLD | | 06/28/2023 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100119557 | HEERLEN | NLD | | 07/28/2023 | | 539 | | | | | | | 539 | 544 | 5 | | 5 |
| 100119558 | EMMEN | NLD | | 07/28/2023 | | 221 | | | | | | | 221 | 250 | 29 | | 29 |
| 100119559 | SCHIEDAM/VLAARDINGEN | NLD | | 07/28/2023 | | (238) | | | | | | | (238) | | 238 | | 238 |
| 100119560 | EINDHOVEN | NLD | | 07/28/2023 | | (157) | | | | | | | (157) | | 157 | | 157 |
| 100119561 | AMSTERDAM | NLD | | 07/28/2023 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100119562 | ROTTERDAM | NLD | | 07/28/2023 | | (302) | | | | | | | (302) | | 302 | | 302 |
| 100119563 | MAASTRICHT | NLD | | 07/28/2023 | | (121) | | | | | | | (121) | | 121 | | 121 |
| 100119564 | ROTTERDAM | NLD | | 07/28/2023 | | 433 | | | | | | | 433 | 457 | 24 | | 24 |
| 100119565 | AMSTERDAM | NLD | | 07/28/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100119566 | AMSTERDAM/AMSTELVEEN | NLD | | 07/28/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100119567 | UTRECHT | NLD | | 07/28/2023 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100119568 | ALMERE | NLD | | 07/28/2023 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100119569 | ALMERE | NLD | | 07/28/2023 | | 2,378 | | | | | | | 2,378 | 2,498 | 120 | | 120 |
| 100119570 | ALMERE | NLD | | 07/28/2023 | | 546 | | | | | | | 546 | 549 | 3 | | 3 |
| 100119571 | AMSTERDAM/AMSTELVEEN | NLD | | 07/28/2023 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100119572 | ROTTERDAM | NLD | | 07/28/2023 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100119573 | HEERLEN | NLD | | 07/28/2023 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100119574 | DEN HAAG | NLD | | 07/28/2023 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100119576 | ALMERE | NLD | | 07/28/2023 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100119577 | TILBURG | NLD | | 07/28/2023 | | (226) | | | | | | | (226) | | 226 | | 226 |
| 100119578 | ZAANDAM | NLD | | 07/28/2023 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100119579 | ZAANDAM | NLD | | 07/28/2023 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100119580 | DELFT | NLD | | 07/28/2023 | | (265) | | | | | | | (265) | | 265 | | 265 |
| 100119581 | ALMERE | NLD | | 07/28/2023 | | 2,124 | | | | | | | 2,124 | 2,212 | 88 | | 88 |
| 100119582 | GRONINGEN | NLD | | 07/28/2023 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100119583 | ROTTERDAM | NLD | | 07/28/2023 | | (687) | | | | | | | (687) | | 687 | | 687 |
| 100119584 | ROTTERDAM | NLD | | 07/28/2023 | | 3,429 | | | | | | | 3,429 | 3,527 | 98 | | 98 |
| 100119585 | ALMERE | NLD | | 07/28/2023 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100119586 | ROTTERDAM | NLD | | 07/28/2023 | | (139) | | | | | | | (139) | | 139 | | 139 |
| 100119588 | AMSTERDAM | NLD | | 07/28/2023 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100119589 | HEEMSTEDE | NLD | | 07/28/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100121050 | NETHERLANDS | NLD | | 08/28/2023 | | (234) | | | | | | | (234) | | 234 | | 234 |
| 100121051 | NETHERLANDS | NLD | | 08/28/2023 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100121052 | NETHERLANDS | NLD | | 08/28/2023 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100121053 | NETHERLANDS | NLD | | 08/28/2023 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100121054 | NETHERLANDS | NLD | | 08/28/2023 | | (174) | | | | | | | (174) | | 174 | | 174 |
| 100121055 | NETHERLANDS | NLD | | 08/28/2023 | | (287) | | | | | | | (287) | | 287 | | 287 |
| 100121056 | NETHERLANDS | NLD | | 08/28/2023 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100121057 | NETHERLANDS | NLD | | 08/28/2023 | | (135) | | | | | | | (135) | | 135 | | 135 |
| 100121058 | NETHERLANDS | NLD | | 08/28/2023 | | 147 | | | | | | | 147 | 154 | 7 | | 7 |
| 100121059 | NETHERLANDS | NLD | | 08/28/2023 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100121060 | NETHERLANDS | NLD | | 08/28/2023 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100121061 | NETHERLANDS | NLD | | 08/28/2023 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100121062 | NETHERLANDS | NLD | | 08/28/2023 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100121063 | NETHERLANDS | NLD | | 08/28/2023 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100121064 | NETHERLANDS | NLD | | 08/28/2023 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100121065 | NETHERLANDS | NLD | | 08/28/2023 | | 303 | | | | | | | 303 | 311 | 8 | | 8 |
| 100121066 | NETHERLANDS | NLD | | 08/28/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100121067 | NETHERLANDS | NLD | | 08/28/2023 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100121068 | NETHERLANDS | NLD | | 08/28/2023 | | (109) | | | | | | | (109) | | 109 | | 109 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100121069 | NETHERLANDS | NLD | | 08/28/2023 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100121070 | NETHERLANDS | NLD | | 08/28/2023 | | 196 | | | | | | | 196 | 204 | 9 | | 9 |
| 100121071 | NETHERLANDS | NLD | | 08/28/2023 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100121072 | NETHERLANDS | NLD | | 08/28/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100121073 | NETHERLANDS | NLD | | 08/28/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100121074 | NETHERLANDS | NLD | | 08/28/2023 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100121075 | NETHERLANDS | NLD | | 08/28/2023 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100121076 | NETHERLANDS | NLD | | 08/28/2023 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100121077 | NETHERLANDS | NLD | | 08/28/2023 | | 345 | | | | | | | 345 | 354 | 9 | | 9 |
| 100129739 | UNITED KINGDOM | GBR | | 09/26/2023 | | (498) | | | | | | | (498) | | 498 | | 498 |
| 100129740 | UNITED KINGDOM | GBR | | 09/26/2023 | | (172) | | | | | | | (172) | | 172 | | 172 |
| 100129741 | UNITED KINGDOM | GBR | | 09/26/2023 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100130098 | NETHERLANDS | NLD | | 09/26/2023 | | 484 | | | | | | | 484 | 529 | 46 | | 46 |
| 100130099 | NETHERLANDS | NLD | | 09/26/2023 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100130100 | NETHERLANDS | NLD | | 09/26/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100130101 | NETHERLANDS | NLD | | 09/26/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100130102 | NETHERLANDS | NLD | | 09/26/2023 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100130103 | NETHERLANDS | NLD | | 09/26/2023 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100130104 | NETHERLANDS | NLD | | 09/26/2023 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100130105 | NETHERLANDS | NLD | | 09/26/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100130106 | NETHERLANDS | NLD | | 09/26/2023 | | (866) | | | | | | | (866) | | 866 | | 866 |
| 100130107 | NETHERLANDS | NLD | | 09/26/2023 | | (270) | | | | | | | (270) | | 270 | | 270 |
| 100130108 | NETHERLANDS | NLD | | 09/26/2023 | | 658 | | | | | | | 658 | 708 | 50 | | 50 |
| 100130109 | NETHERLANDS | NLD | | 09/26/2023 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100130110 | NETHERLANDS | NLD | | 09/26/2023 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100130111 | NETHERLANDS | NLD | | 09/26/2023 | | (201) | | | | | | | (201) | | 201 | | 201 |
| 100130112 | NETHERLANDS | NLD | | 09/26/2023 | | 379 | | | | | | | 379 | 423 | 44 | | 44 |
| 100130113 | NETHERLANDS | NLD | | 09/26/2023 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100130114 | NETHERLANDS | NLD | | 09/26/2023 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100130115 | NETHERLANDS | NLD | | 09/26/2023 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100130116 | NETHERLANDS | NLD | | 09/26/2023 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100130118 | NETHERLANDS | NLD | | 09/26/2023 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100130119 | NETHERLANDS | NLD | | 09/26/2023 | | 505 | | | | | | | 505 | 551 | 47 | | 47 |
| 100130120 | NETHERLANDS | NLD | | 09/26/2023 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100130121 | NETHERLANDS | NLD | | 09/26/2023 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100130122 | NETHERLANDS | NLD | | 09/26/2023 | | 675 | | | | | | | 675 | 710 | 35 | | 35 |
| 100130123 | NETHERLANDS | NLD | | 09/26/2023 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100130124 | NETHERLANDS | NLD | | 09/26/2023 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100130125 | NETHERLANDS | NLD | | 09/26/2023 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100130126 | NETHERLANDS | NLD | | 09/26/2023 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100130127 | NETHERLANDS | NLD | | 09/26/2023 | | 342 | | | | | | | 342 | 421 | 80 | | 80 |
| 100130128 | NETHERLANDS | NLD | | 09/26/2023 | | (211) | | | | | | | (211) | | 211 | | 211 |
| 100130129 | NETHERLANDS | NLD | | 09/26/2023 | | 117 | | | | | | | 117 | 126 | 9 | | 9 |
| 100130130 | NETHERLANDS | NLD | | 09/26/2023 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100130131 | NETHERLANDS | NLD | | 09/26/2023 | | 348 | | | | | | | 348 | 369 | 20 | | 20 |
| 100130132 | NETHERLANDS | NLD | | 09/26/2023 | | 449 | | | | | | | 449 | 560 | 111 | | 111 |
| 100130133 | NETHERLANDS | NLD | | 09/26/2023 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100130134 | NETHERLANDS | NLD | | 09/26/2023 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100130135 | NETHERLANDS | NLD | | 09/26/2023 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100130136 | NETHERLANDS | NLD | | 09/26/2023 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100134251 | UNITED KINGDOM | GBR | | 10/26/2023 | | (59) | | | | | | | (59) | | 59 | | 59 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100134252 | UNITED KINGDOM | GBR | | 10/26/2023 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100134253 | UNITED KINGDOM | GBR | | 10/26/2023 | | (278) | | | | | | | (278) | | 278 | | 278 |
| 100134394 | NETHERLANDS | NLD | | 10/27/2023 | | (171) | | | | | | | (171) | | 171 | | 171 |
| 100134395 | NETHERLANDS | NLD | | 10/27/2023 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100134396 | NETHERLANDS | NLD | | 10/27/2023 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100134397 | NETHERLANDS | NLD | | 10/27/2023 | | (500) | | | | | | | (500) | | 500 | | 500 |
| 100134398 | NETHERLANDS | NLD | | 10/27/2023 | | (532) | | | | | | | (532) | | 532 | | 532 |
| 100134399 | NETHERLANDS | NLD | | 10/27/2023 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100134400 | NETHERLANDS | NLD | | 10/27/2023 | | 5,073 | | | | | | | 5,073 | 5,339 | 267 | | 267 |
| 100134401 | NETHERLANDS | NLD | | 10/27/2023 | | (405) | | | | | | | (405) | | 405 | | 405 |
| 100134402 | NETHERLANDS | NLD | | 10/27/2023 | | (969) | | | | | | | (969) | | 969 | | 969 |
| 100134403 | NETHERLANDS | NLD | | 10/27/2023 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100134404 | NETHERLANDS | NLD | | 10/27/2023 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100134405 | NETHERLANDS | NLD | | 10/27/2023 | | (320) | | | | | | | (320) | | 320 | | 320 |
| 100134406 | NETHERLANDS | NLD | | 10/27/2023 | | (127) | | | | | | | (127) | | 127 | | 127 |
| 100134407 | NETHERLANDS | NLD | | 10/27/2023 | | 17,153 | | | | | | | 17,153 | 17,754 | 601 | | 601 |
| 100134408 | NETHERLANDS | NLD | | 10/27/2023 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100134409 | NETHERLANDS | NLD | | 10/27/2023 | | 469 | | | | | | | 469 | 493 | 25 | | 25 |
| 100134410 | NETHERLANDS | NLD | | 10/27/2023 | | (396) | | | | | | | (396) | | 396 | | 396 |
| 100134411 | NETHERLANDS | NLD | | 10/27/2023 | | 1,666 | | | | | | | 1,666 | 1,753 | 87 | | 87 |
| 100134412 | NETHERLANDS | NLD | | 10/27/2023 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100134413 | NETHERLANDS | NLD | | 10/27/2023 | | (135) | | | | | | | (135) | | 135 | | 135 |
| 100134414 | NETHERLANDS | NLD | | 10/27/2023 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100134415 | NETHERLANDS | NLD | | 10/27/2023 | | (512) | | | | | | | (512) | | 512 | | 512 |
| 100134416 | NETHERLANDS | NLD | | 10/27/2023 | | 2,445 | | | | | | | 2,445 | 2,571 | 126 | | 126 |
| 100134417 | NETHERLANDS | NLD | | 10/27/2023 | | (656) | | | | | | | (656) | | 656 | | 656 |
| 100134418 | NETHERLANDS | NLD | | 10/27/2023 | | (338) | | | | | | | (338) | | 338 | | 338 |
| 100134419 | NETHERLANDS | NLD | | 10/27/2023 | | 162 | | | | | | | 162 | 171 | 9 | | 9 |
| 100134420 | NETHERLANDS | NLD | | 10/27/2023 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100134421 | NETHERLANDS | NLD | | 10/27/2023 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100134422 | NETHERLANDS | NLD | | 10/27/2023 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100134423 | NETHERLANDS | NLD | | 10/27/2023 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100134424 | NETHERLANDS | NLD | | 10/27/2023 | | 32,775 | | | | | | | 32,775 | 33,923 | 1,149 | | 1,149 |
| 100134425 | NETHERLANDS | NLD | | 10/27/2023 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100134426 | NETHERLANDS | NLD | | 10/27/2023 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100134427 | NETHERLANDS | NLD | | 10/27/2023 | | (199) | | | | | | | (199) | | 199 | | 199 |
| 100134428 | NETHERLANDS | NLD | | 10/27/2023 | | 211 | | | | | | | 211 | 227 | 16 | | 16 |
| 100134429 | NETHERLANDS | NLD | | 10/27/2023 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100137247 | NETHERLANDS | NLD | | 11/28/2023 | | 1,219 | | | | | | | 1,219 | 1,260 | 41 | | 41 |
| 100137248 | NETHERLANDS | NLD | | 11/28/2023 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100137249 | NETHERLANDS | NLD | | 11/28/2023 | | (273) | | | | | | | (273) | | 273 | | 273 |
| 100137250 | NETHERLANDS | NLD | | 11/28/2023 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100137251 | NETHERLANDS | NLD | | 11/28/2023 | | 11,236 | | | | | | | 11,236 | 11,425 | 190 | | 190 |
| 100137252 | NETHERLANDS | NLD | | 11/28/2023 | | (212) | | | | | | | (212) | | 212 | | 212 |
| 100137253 | NETHERLANDS | NLD | | 11/28/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100137254 | NETHERLANDS | NLD | | 11/28/2023 | | (354) | | | | | | | (354) | | 354 | | 354 |
| 100137255 | NETHERLANDS | NLD | | 11/28/2023 | | 661 | | | | | | | 661 | 681 | 20 | | 20 |
| 100137256 | NETHERLANDS | NLD | | 11/28/2023 | | (254) | | | | | | | (254) | | 254 | | 254 |
| 100137257 | NETHERLANDS | NLD | | 11/28/2023 | | 3,460 | | | | | | | 3,460 | 3,518 | 58 | | 58 |
| 100137258 | NETHERLANDS | NLD | | 11/28/2023 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100137259 | NETHERLANDS | NLD | | 11/28/2023 | | 265 | | | | | | | 265 | 268 | 4 | | 4 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100137260 | NETHERLANDS | NLD | | 11/28/2023 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100137261 | NETHERLANDS | NLD | | 11/28/2023 | | (253) | | | | | | | (253) | | 253 | | 253 |
| 100137262 | NETHERLANDS | NLD | | 11/28/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100137263 | NETHERLANDS | NLD | | 11/28/2023 | | 641 | | | | | | | 641 | 647 | 6 | | 6 |
| 100137264 | NETHERLANDS | NLD | | 11/28/2023 | | (527) | | | | | | | (527) | | 527 | | 527 |
| 100137265 | NETHERLANDS | NLD | | 11/28/2023 | | 3,265 | | (40) | | | (40) | | 3,225 | 3,278 | 53 | | 53 |
| 100137266 | NETHERLANDS | NLD | | 11/28/2023 | | (221) | | | | | | | (221) | | 221 | | 221 |
| 100137267 | NETHERLANDS | NLD | | 11/28/2023 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100137268 | NETHERLANDS | NLD | | 11/28/2023 | | (287) | | | | | | | (287) | | 287 | | 287 |
| 100137269 | NETHERLANDS | NLD | | 11/28/2023 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100137270 | NETHERLANDS | NLD | | 11/28/2023 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100137271 | NETHERLANDS | NLD | | 11/28/2023 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100137272 | NETHERLANDS | NLD | | 11/28/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100137273 | NETHERLANDS | NLD | | 11/28/2023 | | (193) | | | | | | | (193) | | 193 | | 193 |
| 100137274 | NETHERLANDS | NLD | | 11/28/2023 | | 1,286 | | | | | | | 1,286 | 1,306 | 20 | | 20 |
| 100137275 | NETHERLANDS | NLD | | 11/28/2023 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100137276 | NETHERLANDS | NLD | | 11/28/2023 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100137277 | NETHERLANDS | NLD | | 11/28/2023 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100137280 | NETHERLANDS | NLD | | 11/28/2023 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100137281 | NETHERLANDS | NLD | | 11/28/2023 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100137282 | NETHERLANDS | NLD | | 11/28/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100137283 | NETHERLANDS | NLD | | 11/28/2023 | | 3,222 | | | | | | | 3,222 | 3,296 | 74 | | 74 |
| 100137284 | NETHERLANDS | NLD | | 11/28/2023 | | 2,019 | | | | | | | 2,019 | 2,094 | 75 | | 75 |
| 100137285 | NETHERLANDS | NLD | | 11/28/2023 | | (261) | | | | | | | (261) | | 261 | | 261 |
| 100137286 | NETHERLANDS | NLD | | 11/28/2023 | | 1,776 | | | | | | | 1,776 | 1,797 | 21 | | 21 |
| 100137287 | NETHERLANDS | NLD | | 11/28/2023 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100137288 | NETHERLANDS | NLD | | 11/28/2023 | | (755) | | | | | | | (755) | | 755 | | 755 |
| 100137289 | NETHERLANDS | NLD | | 11/28/2023 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100137290 | UNITED KINGDOM | GBR | | 11/28/2023 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100137291 | UNITED KINGDOM | GBR | | 11/28/2023 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100137292 | UNITED KINGDOM | GBR | | 11/28/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100137293 | UNITED KINGDOM | GBR | | 11/28/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100137294 | UNITED KINGDOM | GBR | | 11/28/2023 | | (191) | | | | | | | (191) | 339 | 531 | | 531 |
| 100139671 | UNITED KINGDOM | GBR | | 12/18/2023 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100139672 | UNITED KINGDOM | GBR | | 12/18/2023 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100139673 | UNITED KINGDOM | GBR | | 12/18/2023 | | (279) | | | | | | | (279) | | 279 | | 279 |
| 100139674 | UNITED KINGDOM | GBR | | 12/18/2023 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100139675 | UNITED KINGDOM | GBR | | 12/18/2023 | | (141) | | | | | | | (141) | | 141 | | 141 |
| 100139676 | UNITED KINGDOM | GBR | | 12/18/2023 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100139678 | UNITED KINGDOM | GBR | | 12/18/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100139679 | UNITED KINGDOM | GBR | | 12/18/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100139680 | UNITED KINGDOM | GBR | | 12/18/2023 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100139681 | UNITED KINGDOM | GBR | | 12/18/2023 | | (288) | | | | | | | (288) | | 288 | | 288 |
| 100139682 | UNITED KINGDOM | GBR | | 12/18/2023 | | (132) | | | | | | | (132) | | 132 | | 132 |
| 100139683 | UNITED KINGDOM | GBR | | 12/18/2023 | | 350 | | | | | | | 350 | 417 | 67 | | 67 |
| 100139684 | UNITED KINGDOM | GBR | | 12/18/2023 | | 383 | | | | | | | 383 | 446 | 63 | | 63 |
| 100139685 | UNITED KINGDOM | GBR | | 12/18/2023 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100139686 | UNITED KINGDOM | GBR | | 12/18/2023 | | 643 | | | | | | | 643 | 724 | 81 | | 81 |
| 100139687 | UNITED KINGDOM | GBR | | 12/18/2023 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100139688 | UNITED KINGDOM | GBR | | 12/18/2023 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100139689 | UNITED KINGDOM | GBR | | 12/18/2023 | | (75) | | | | | | | (75) | | 75 | | 75 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139690 | UNITED KINGDOM | GBR | | 12/18/2023 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100139691 | UNITED KINGDOM | GBR | | 12/18/2023 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100139693 | UNITED KINGDOM | GBR | | 12/18/2023 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100139694 | UNITED KINGDOM | GBR | | 12/18/2023 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100139696 | UNITED KINGDOM | GBR | | 12/18/2023 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100139697 | UNITED KINGDOM | GBR | | 12/18/2023 | | (324) | | | | | | | (324) | | 324 | | 324 |
| 100139698 | UNITED KINGDOM | GBR | | 12/18/2023 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100139699 | UNITED KINGDOM | GBR | | 12/18/2023 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100139700 | UNITED KINGDOM | GBR | | 12/18/2023 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100139701 | UNITED KINGDOM | GBR | | 12/18/2023 | | 264 | | | | | | | 264 | 312 | 48 | | 48 |
| 100139702 | UNITED KINGDOM | GBR | | 12/18/2023 | | 273 | | | | | | | 273 | 323 | 50 | | 50 |
| 100139703 | UNITED KINGDOM | GBR | | 12/18/2023 | | 314 | | | | | | | 314 | 371 | 57 | | 57 |
| 100139704 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,110 | | | | | | | 1,110 | 1,237 | 128 | | 128 |
| 100139705 | UNITED KINGDOM | GBR | | 12/18/2023 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100139706 | UNITED KINGDOM | GBR | | 12/18/2023 | | (66) | | | | | | | (66) | 4 | 70 | | 70 |
| 100139707 | UNITED KINGDOM | GBR | | 12/18/2023 | | (164) | | | | | | | (164) | | 164 | | 164 |
| 100139708 | UNITED KINGDOM | GBR | | 12/18/2023 | | (172) | | | | | | | (172) | | 172 | | 172 |
| 100139709 | UNITED KINGDOM | GBR | | 12/18/2023 | | (161) | | | | | | | (161) | | 161 | | 161 |
| 100139710 | UNITED KINGDOM | GBR | | 12/18/2023 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100139711 | UNITED KINGDOM | GBR | | 12/18/2023 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100139712 | UNITED KINGDOM | GBR | | 12/18/2023 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100139713 | UNITED KINGDOM | GBR | | 12/18/2023 | | 756 | | | | | | | 756 | 1,296 | 540 | | 540 |
| 100139714 | UNITED KINGDOM | GBR | | 12/18/2023 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100139715 | UNITED KINGDOM | GBR | | 12/18/2023 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100139716 | UNITED KINGDOM | GBR | | 12/18/2023 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100139717 | UNITED KINGDOM | GBR | | 12/18/2023 | | 54 | | | | | | | 54 | 98 | 44 | | 44 |
| 100139718 | UNITED KINGDOM | GBR | | 12/18/2023 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100139719 | UNITED KINGDOM | GBR | | 12/18/2023 | | 638 | | | | | | | 638 | 1,269 | 631 | | 631 |
| 100139721 | UNITED KINGDOM | GBR | | 12/18/2023 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100139722 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,756 | | | | | | | 1,756 | 1,977 | 221 | | 221 |
| 100139723 | UNITED KINGDOM | GBR | | 12/18/2023 | | 55 | | | | | | | 55 | 119 | 64 | | 64 |
| 100139725 | UNITED KINGDOM | GBR | | 12/18/2023 | | 793 | | | | | | | 793 | 1,008 | 215 | | 215 |
| 100139726 | UNITED KINGDOM | GBR | | 12/18/2023 | | 119 | | | | | | | 119 | 202 | 83 | | 83 |
| 100139727 | UNITED KINGDOM | GBR | | 12/18/2023 | | 3,543 | | | | | | | 3,543 | 3,891 | 347 | | 347 |
| 100139728 | UNITED KINGDOM | GBR | | 12/18/2023 | | 620 | | | | | | | 620 | 759 | 139 | | 139 |
| 100139729 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,770 | | | | | | | 1,770 | 2,346 | 576 | | 576 |
| 100139730 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,124 | | | | | | | 1,124 | 1,405 | 282 | | 282 |
| 100139731 | UNITED KINGDOM | GBR | | 12/18/2023 | | 328 | | | | | | | 328 | 372 | 44 | | 44 |
| 100139732 | UNITED KINGDOM | GBR | | 12/18/2023 | | 320 | | | | | | | 320 | 421 | 102 | | 102 |
| 100139733 | UNITED KINGDOM | GBR | | 12/18/2023 | | (42) | | | | | | | (42) | 2 | 44 | | 44 |
| 100139734 | UNITED KINGDOM | GBR | | 12/18/2023 | | 312 | | | | | | | 312 | 502 | 189 | | 189 |
| 100139735 | UNITED KINGDOM | GBR | | 12/18/2023 | | 872 | | | | | | | 872 | 1,053 | 182 | | 182 |
| 100139736 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,340 | | | | | | | 1,340 | 1,455 | 115 | | 115 |
| 100139737 | UNITED KINGDOM | GBR | | 12/18/2023 | | 286 | | | | | | | 286 | 488 | 203 | | 203 |
| 100139738 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,395 | | | | | | | 1,395 | 1,506 | 112 | | 112 |
| 100139739 | UNITED KINGDOM | GBR | | 12/18/2023 | | 500 | | | | | | | 500 | 596 | 96 | | 96 |
| 100139740 | UNITED KINGDOM | GBR | | 12/18/2023 | | 363 | | | | | | | 363 | 452 | 89 | | 89 |
| 100139741 | UNITED KINGDOM | GBR | | 12/18/2023 | | 897 | | | | | | | 897 | 1,135 | 238 | | 238 |
| 100139743 | UNITED KINGDOM | GBR | | 12/18/2023 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100139744 | UNITED KINGDOM | GBR | | 12/18/2023 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100139745 | UNITED KINGDOM | GBR | | 12/18/2023 | | (43) | | | | | | | (43) | | 43 | | 43 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139746 | UNITED KINGDOM | GBR | | 12/18/2023 | | (248) | | | | | | | (248) | | 248 | | 248 |
| 100139747 | UNITED KINGDOM | GBR | | 12/18/2023 | | (197) | | | | | | | (197) | | 197 | | 197 |
| 100139748 | UNITED KINGDOM | GBR | | 12/18/2023 | | (405) | | | | | | | (405) | | 405 | | 405 |
| 100139749 | UNITED KINGDOM | GBR | | 12/18/2023 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100139750 | UNITED KINGDOM | GBR | | 12/18/2023 | | (176) | | | | | | | (176) | | 176 | | 176 |
| 100139751 | UNITED KINGDOM | GBR | | 12/18/2023 | | 372 | | | | | | | 372 | 459 | 87 | | 87 |
| 100139752 | UNITED KINGDOM | GBR | | 12/18/2023 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100139753 | UNITED KINGDOM | GBR | | 12/18/2023 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100139754 | UNITED KINGDOM | GBR | | 12/18/2023 | | (454) | | | | | | | (454) | | 454 | | 454 |
| 100139755 | UNITED KINGDOM | GBR | | 12/18/2023 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100139756 | UNITED KINGDOM | GBR | | 12/18/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100139757 | UNITED KINGDOM | GBR | | 12/18/2023 | | (257) | | | | | | | (257) | | 257 | | 257 |
| 100139758 | UNITED KINGDOM | GBR | | 12/18/2023 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100139759 | UNITED KINGDOM | GBR | | 12/18/2023 | | 757 | | | | | | | 757 | 1,016 | 258 | | 258 |
| 100139760 | UNITED KINGDOM | GBR | | 12/18/2023 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100139761 | UNITED KINGDOM | GBR | | 12/18/2023 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100139762 | UNITED KINGDOM | GBR | | 12/18/2023 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100139763 | UNITED KINGDOM | GBR | | 12/18/2023 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100139764 | UNITED KINGDOM | GBR | | 12/18/2023 | | 434,346 | | | | | | | 434,346 | 444,664 | 10,318 | | 10,318 |
| 100139765 | UNITED KINGDOM | GBR | | 12/18/2023 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100139766 | UNITED KINGDOM | GBR | | 12/18/2023 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100139767 | UNITED KINGDOM | GBR | | 12/18/2023 | | (161) | | | | | | | (161) | | 161 | | 161 |
| 100139768 | UNITED KINGDOM | GBR | | 12/18/2023 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100139769 | UNITED KINGDOM | GBR | | 12/18/2023 | | 439 | | | | | | | 439 | 650 | 211 | | 211 |
| 100139770 | UNITED KINGDOM | GBR | | 12/18/2023 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100139771 | UNITED KINGDOM | GBR | | 12/18/2023 | | (279) | | | | | | | (279) | | 279 | | 279 |
| 100139772 | UNITED KINGDOM | GBR | | 12/18/2023 | | (166) | | | | | | | (166) | | 166 | | 166 |
| 100139774 | UNITED KINGDOM | GBR | | 12/18/2023 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100139775 | UNITED KINGDOM | GBR | | 12/18/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100139776 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,258 | | | | | | | 1,258 | 1,362 | 104 | | 104 |
| 100139777 | UNITED KINGDOM | GBR | | 12/18/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100139778 | UNITED KINGDOM | GBR | | 12/18/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100139779 | UNITED KINGDOM | GBR | | 12/18/2023 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100139780 | UNITED KINGDOM | GBR | | 12/18/2023 | | 100 | | | | | | | 100 | 159 | 59 | | 59 |
| 100139781 | UNITED KINGDOM | GBR | | 12/18/2023 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100139782 | UNITED KINGDOM | GBR | | 12/18/2023 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100139783 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,224 | | | | | | | 1,224 | 1,367 | 143 | | 143 |
| 100139784 | UNITED KINGDOM | GBR | | 12/18/2023 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100139785 | UNITED KINGDOM | GBR | | 12/18/2023 | | 16,567 | | | | | | | 16,567 | 17,570 | 1,002 | | 1,002 |
| 100139788 | UNITED KINGDOM | GBR | | 12/18/2023 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100139789 | UNITED KINGDOM | GBR | | 12/18/2023 | | (237) | | | | | | | (237) | | 237 | | 237 |
| 100139790 | UNITED KINGDOM | GBR | | 12/18/2023 | | 2,252 | | | | | | | 2,252 | 2,533 | 281 | | 281 |
| 100139791 | UNITED KINGDOM | GBR | | 12/18/2023 | | (388) | | | | | | | (388) | | 388 | | 388 |
| 100139792 | UNITED KINGDOM | GBR | | 12/18/2023 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100139793 | UNITED KINGDOM | GBR | | 12/18/2023 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100139794 | UNITED KINGDOM | GBR | | 12/18/2023 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100139795 | UNITED KINGDOM | GBR | | 12/18/2023 | | 442 | | | | | | | 442 | 590 | 147 | | 147 |
| 100139796 | UNITED KINGDOM | GBR | | 12/18/2023 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100139797 | UNITED KINGDOM | GBR | | 12/18/2023 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100139798 | UNITED KINGDOM | GBR | | 12/18/2023 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100139799 | UNITED KINGDOM | GBR | | 12/18/2023 | | (76) | | | | | | | (76) | | 76 | | 76 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100139800 | UNITED KINGDOM | GBR | | 12/18/2023 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100139801 | UNITED KINGDOM | GBR | | 12/18/2023 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100139802 | UNITED KINGDOM | GBR | | 12/18/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100139803 | UNITED KINGDOM | GBR | | 12/18/2023 | | (369) | | | | | | | (369) | | 369 | | 369 |
| 100139804 | UNITED KINGDOM | GBR | | 12/18/2023 | | (238) | | | | | | | (238) | | 238 | | 238 |
| 100139805 | UNITED KINGDOM | GBR | | 12/18/2023 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100139806 | UNITED KINGDOM | GBR | | 12/18/2023 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100139807 | UNITED KINGDOM | GBR | | 12/18/2023 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100139808 | UNITED KINGDOM | GBR | | 12/18/2023 | | (67) | | | | | | | (67) | 1 | 68 | | 68 |
| 100139809 | UNITED KINGDOM | GBR | | 12/18/2023 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100139810 | UNITED KINGDOM | GBR | | 12/18/2023 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100139811 | UNITED KINGDOM | GBR | | 12/18/2023 | | (284) | | | | | | | (284) | | 284 | | 284 |
| 100139812 | UNITED KINGDOM | GBR | | 12/18/2023 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100139813 | UNITED KINGDOM | GBR | | 12/18/2023 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100139814 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,029 | | | | | | | 1,029 | 1,339 | 309 | | 309 |
| 100139815 | UNITED KINGDOM | GBR | | 12/18/2023 | | (547) | | | | | | | (547) | | 547 | | 547 |
| 100139816 | UNITED KINGDOM | GBR | | 12/18/2023 | | (151) | | | | | | | (151) | | 151 | | 151 |
| 100139817 | UNITED KINGDOM | GBR | | 12/18/2023 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100139818 | UNITED KINGDOM | GBR | | 12/18/2023 | | (178) | | | | | | | (178) | | 178 | | 178 |
| 100139819 | UNITED KINGDOM | GBR | | 12/18/2023 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100139820 | UNITED KINGDOM | GBR | | 12/18/2023 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100139821 | UNITED KINGDOM | GBR | | 12/18/2023 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100139822 | UNITED KINGDOM | GBR | | 12/18/2023 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100139823 | UNITED KINGDOM | GBR | | 12/18/2023 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100139825 | UNITED KINGDOM | GBR | | 12/18/2023 | | 448 | | | | | | | 448 | 596 | 148 | | 148 |
| 100139826 | UNITED KINGDOM | GBR | | 12/18/2023 | | 317 | | | | | | | 317 | 428 | 111 | | 111 |
| 100139827 | UNITED KINGDOM | GBR | | 12/18/2023 | | (144) | | | | | | | (144) | | 144 | | 144 |
| 100139828 | UNITED KINGDOM | GBR | | 12/18/2023 | | (175) | | | | | | | (175) | | 175 | | 175 |
| 100139829 | UNITED KINGDOM | GBR | | 12/18/2023 | | (341) | | | | | | | (341) | | 341 | | 341 |
| 100139830 | UNITED KINGDOM | GBR | | 12/18/2023 | | 602 | | | | | | | 602 | 713 | 111 | | 111 |
| 100139831 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,802 | | | | | | | 1,802 | 2,082 | 280 | | 280 |
| 100139832 | UNITED KINGDOM | GBR | | 12/18/2023 | | 342 | | | | | | | 342 | 487 | 145 | | 145 |
| 100139833 | UNITED KINGDOM | GBR | | 12/18/2023 | | (35) | | | | | | | (35) | 4 | 39 | | 39 |
| 100139834 | UNITED KINGDOM | GBR | | 12/18/2023 | | 510 | | | | | | | 510 | 563 | 53 | | 53 |
| 100139835 | UNITED KINGDOM | GBR | | 12/18/2023 | | 2,175 | | | | | | | 2,175 | 2,386 | 212 | | 212 |
| 100139836 | UNITED KINGDOM | GBR | | 12/18/2023 | | 2,309 | | | | | | | 2,309 | 2,596 | 288 | | 288 |
| 100139837 | UNITED KINGDOM | GBR | | 12/18/2023 | | 848 | | | | | | | 848 | 1,092 | 243 | | 243 |
| 100139838 | UNITED KINGDOM | GBR | | 12/18/2023 | | (1,060) | | | | | | | (1,060) | | 1,060 | | 1,060 |
| 100139839 | UNITED KINGDOM | GBR | | 12/18/2023 | | 550 | | | | | | | 550 | 748 | 198 | | 198 |
| 100139840 | UNITED KINGDOM | GBR | | 12/18/2023 | | 224 | | | | | | | 224 | 265 | 41 | | 41 |
| 100139841 | UNITED KINGDOM | GBR | | 12/18/2023 | | 227 | | | | | | | 227 | 269 | 41 | | 41 |
| 100139842 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,073 | | | | | | | 1,073 | 1,314 | 240 | | 240 |
| 100139843 | UNITED KINGDOM | GBR | | 12/18/2023 | | 626 | | | | | | | 626 | 741 | 115 | | 115 |
| 100139844 | UNITED KINGDOM | GBR | | 12/18/2023 | | 586 | | | | | | | 586 | 723 | 138 | | 138 |
| 100139845 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,647 | | | | | | | 1,647 | 1,940 | 292 | | 292 |
| 100139847 | UNITED KINGDOM | GBR | | 12/18/2023 | | 1,095 | | | | | | | 1,095 | 1,345 | 250 | | 250 |
| 100139848 | UNITED KINGDOM | GBR | | 12/18/2023 | | 965 | | | | | | | 965 | 1,106 | 140 | | 140 |
| 100139849 | UNITED KINGDOM | GBR | | 12/18/2023 | | 183 | | | | | | | 183 | 284 | 101 | | 101 |
| 100139850 | UNITED KINGDOM | GBR | | 12/18/2023 | | (225) | | | | | | | (225) | | 225 | | 225 |
| 100139851 | UNITED KINGDOM | GBR | | 12/18/2023 | | 964 | | | | | | | 964 | 1,079 | 115 | | 115 |
| 100139852 | UNITED KINGDOM | GBR | | 12/18/2023 | | (451) | | | | | | | (451) | | 451 | | 451 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139853 | UNITED KINGDOM | GBR | | 12/18/2023 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100139854 | UNITED KINGDOM | GBR | | 12/18/2023 | | 139 | | | | | | | 139 | 307 | 169 | | 169 |
| 100139855 | UNITED KINGDOM | GBR | | 12/18/2023 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100139856 | UNITED KINGDOM | GBR | | 12/18/2023 | | 372 | | | | | | | 372 | 460 | 88 | | 88 |
| 100139857 | UNITED KINGDOM | GBR | | 12/28/2023 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100139858 | UNITED KINGDOM | GBR | | 12/28/2023 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100139859 | UNITED KINGDOM | GBR | | 12/28/2023 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100139860 | UNITED KINGDOM | GBR | | 12/28/2023 | | (240) | | | | | | | (240) | | 240 | | 240 |
| 100139861 | UNITED KINGDOM | GBR | | 12/28/2023 | | (239) | | | | | | | (239) | | 239 | | 239 |
| 100139863 | NETHERLANDS | NLD | | 12/28/2023 | | 1,255 | | | | | | | 1,255 | 1,273 | 18 | | 18 |
| 100139864 | NETHERLANDS | NLD | | 12/28/2023 | | 1,082 | | | | | | | 1,082 | 1,097 | 15 | | 15 |
| 100139867 | NETHERLANDS | NLD | | 12/28/2023 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100139908 | NETHERLANDS | NLD | | 12/28/2023 | | 2,285 | | | | | | | 2,285 | 2,361 | 75 | | 75 |
| 100139909 | NETHERLANDS | NLD | | 12/28/2023 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100139910 | NETHERLANDS | NLD | | 12/28/2023 | | (127) | | | | | | | (127) | | 127 | | 127 |
| 100139911 | NETHERLANDS | NLD | | 12/28/2023 | | 1,319 | | | | | | | 1,319 | 1,387 | 67 | | 67 |
| 100139912 | NETHERLANDS | NLD | | 12/28/2023 | | (168) | | | | | | | (168) | | 168 | | 168 |
| 100139913 | NETHERLANDS | NLD | | 12/28/2023 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100139914 | NETHERLANDS | NLD | | 12/28/2023 | | 1,881 | | | | | | | 1,881 | 1,897 | 16 | | 16 |
| 100139915 | NETHERLANDS | NLD | | 12/28/2023 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100139916 | NETHERLANDS | NLD | | 12/28/2023 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100139917 | NETHERLANDS | NLD | | 12/28/2023 | | 10,917 | | | | | | | 10,917 | 11,063 | 146 | | 146 |
| 100139918 | NETHERLANDS | NLD | | 12/28/2023 | | 1,007 | | | | | | | 1,007 | 1,035 | 28 | | 28 |
| 100139919 | NETHERLANDS | NLD | | 12/28/2023 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100139920 | NETHERLANDS | NLD | | 12/28/2023 | | (229) | | | | | | | (229) | | 229 | | 229 |
| 100139921 | NETHERLANDS | NLD | | 12/28/2023 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100139922 | NETHERLANDS | NLD | | 12/28/2023 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100139924 | NETHERLANDS | NLD | | 12/28/2023 | | (425) | | | | | | | (425) | | 425 | | 425 |
| 100139925 | NETHERLANDS | NLD | | 12/28/2023 | | (280) | | | | | | | (280) | | 280 | | 280 |
| 100139926 | NETHERLANDS | NLD | | 12/28/2023 | | 822 | | | | | | | 822 | 826 | 5 | | 5 |
| 100139927 | NETHERLANDS | NLD | | 12/28/2023 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100139928 | NETHERLANDS | NLD | | 12/28/2023 | | 453 | | | | | | | 453 | 461 | 8 | | 8 |
| 100139929 | NETHERLANDS | NLD | | 12/28/2023 | | (224) | | | | | | | (224) | | 224 | | 224 |
| 100139930 | NETHERLANDS | NLD | | 12/28/2023 | | 897 | | | | | | | 897 | 943 | 46 | | 46 |
| 100139931 | NETHERLANDS | NLD | | 12/28/2023 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100139932 | NETHERLANDS | NLD | | 12/28/2023 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100139933 | NETHERLANDS | NLD | | 12/28/2023 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100139934 | NETHERLANDS | NLD | | 12/28/2023 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100139935 | NETHERLANDS | NLD | | 12/28/2023 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100139936 | NETHERLANDS | NLD | | 12/28/2023 | | (181) | | | | | | | (181) | | 181 | | 181 |
| 100139937 | NETHERLANDS | NLD | | 12/28/2023 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100141790 | AMSTERDAM | NLD | | 01/29/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100141791 | AMSTERDAM | NLD | | 01/29/2024 | | 575 | | | | | | | 575 | 591 | 16 | | 16 |
| 100141792 | ROTTERDAM | NLD | | 01/29/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100141793 | ROTTERDAM | NLD | | 01/29/2024 | | 621 | | | | | | | 621 | 649 | 28 | | 28 |
| 100141794 | LOPIK | NLD | | 01/29/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100141795 | ROTTERDAM | NLD | | 01/29/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100141796 | ZEIST | NLD | | 01/29/2024 | | 934 | | | | | | | 934 | 1,083 | 149 | | 149 |
| 100141797 | ZUTPHEN | NLD | | 01/29/2024 | | (587) | | | | | | | (587) | | 587 | | 587 |
| 100141798 | RHEDEN | NLD | | 01/29/2024 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100141799 | AMSTERDAM | NLD | | 01/29/2024 | | 2,615 | | | | | | | 2,615 | 2,924 | 309 | | 309 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100141800 | UTRECHT | NLD | | 01/29/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100141801 | AMSTERDAM | NLD | | 01/29/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100141802 | ROTTERDAM | NLD | | 01/29/2024 | | (309) | | | | | | | (309) | | 309 | | 309 |
| 100141803 | TILBURG | NLD | | 01/29/2024 | | 243 | | | | | | | 243 | 249 | 6 | | 6 |
| 100141804 | TILBURG | NLD | | 01/29/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100141805 | GEMERT | NLD | | 01/29/2024 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100141806 | VALKENSWAARD | NLD | | 01/29/2024 | | (641) | | | | | | | (641) | | 641 | | 641 |
| 100141807 | VLAARDINGEN | NLD | | 01/29/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100141808 | LEEUWARDEN | NLD | | 01/29/2024 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100141809 | S-GRAVENHAGE | NLD | | 01/29/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100141810 | HOOGEVEEN | NLD | | 01/29/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100141811 | GRONINGEN | NLD | | 01/29/2024 | | (178) | | | | | | | (178) | | 178 | | 178 |
| 100141812 | ROSMALEN | NLD | | 01/29/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100141813 | S-GRAVENHAGE | NLD | | 01/29/2024 | | (339) | | | | | | | (339) | | 339 | | 339 |
| 100141814 | HELMOND | NLD | | 01/29/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100141815 | AMSTERDAM | NLD | | 01/29/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100141816 | GRONINGEN | NLD | | 01/29/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100141817 | KOOG AAN DE ZAAN | NLD | | 01/29/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100141818 | ARNHEM | NLD | | 01/29/2024 | | (148) | | | | | | | (148) | | 148 | | 148 |
| 100141819 | DEVENTER | NLD | | 01/29/2024 | | (129) | | | | | | | (129) | | 129 | | 129 |
| 100141820 | VLAARDINGEN | NLD | | 01/29/2024 | | (175) | | | | | | | (175) | | 175 | | 175 |
| 100141821 | MAARSSEN | NLD | | 01/29/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100141822 | HOOGEVEEN | NLD | | 01/29/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100141823 | HOOGEVEEN | NLD | | 01/29/2024 | | 230 | | | | | | | 230 | 239 | 9 | | 9 |
| 100141824 | AMSTERDAM | NLD | | 01/29/2024 | | (552) | | | | | | | (552) | | 552 | | 552 |
| 100141825 | HEERLEN | NLD | | 01/29/2024 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100141827 | LANDGRAAF | NLD | | 01/29/2024 | | (242) | | | | | | | (242) | | 242 | | 242 |
| 100141828 | LANDGRAAF | NLD | | 01/29/2024 | | 1,521 | | | | | | | 1,521 | 1,569 | 48 | | 48 |
| 100141829 | GOUDA | NLD | | 01/29/2024 | | 933 | | | | | | | 933 | 1,077 | 145 | | 145 |
| 100141830 | ROTTERDAM | NLD | | 01/29/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100141831 | ROTTERDAM | NLD | | 01/29/2024 | | 449 | | | | | | | 449 | 468 | 19 | | 19 |
| 100141832 | LELYSTAD | NLD | | 01/29/2024 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100141833 | HEERLEN | NLD | | 01/29/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100141834 | PURMEREND | NLD | | 01/29/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100141835 | LEEK | NLD | | 01/29/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100143807 | FRANEKER | NLD | | 02/27/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100143808 | ROTTERDAM | NLD | | 10/25/2021 | | 538 | | | | | | | 538 | 518 | (20) | | (20) |
| 100143809 | ROTTERDAM | NLD | | 10/25/2021 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100143810 | ROTTERDAM | NLD | | 02/27/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100143811 | ROTTERDAM | NLD | | 02/27/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100143812 | VLISSINGEN | NLD | | 02/27/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100143813 | NIJMEGEN | NLD | | 02/27/2024 | | (221) | | | | | | | (221) | | 221 | | 221 |
| 100143814 | ALMERE | NLD | | 02/27/2024 | | 1,618 | | | | | | | 1,618 | 1,702 | 84 | | 84 |
| 100143815 | ALMERE | NLD | | 02/27/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100143816 | HOOGEVEEN | NLD | | 02/27/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100143817 | GRONINGEN | NLD | | 02/27/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |
| 100143818 | GRONINGEN | NLD | | 02/27/2024 | | 944 | | | | | | | 944 | 973 | 29 | | 29 |
| 100143819 | ROTTERDAM | NLD | | 02/27/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100143820 | ROTTERDAM | NLD | | 02/27/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100143821 | VLAARDINGEN | NLD | | 02/27/2024 | | 3,297 | | | | | | | 3,297 | 3,414 | 118 | | 118 |
| 100143822 | VLAARDINGEN | NLD | | 02/27/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143823 | ROTTERDAM | NLD | | 02/27/2024 | | (147) | | | | | | | (147) | | 147 | | 147 |
| 100143824 | STADSKANAAL | NLD | | 02/27/2024 | | (139) | | | | | | | (139) | | 139 | | 139 |
| 100143825 | ROTTERDAM | NLD | | 02/27/2024 | | 1,063 | | | | | | | 1,063 | 1,108 | 45 | | 45 |
| 100143826 | ROTTERDAM | NLD | | 02/27/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100143827 | STADSKANAAL | NLD | | 02/27/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100143828 | GORINCHEM | NLD | | 02/27/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100143829 | TILBURG | NLD | | 02/27/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100143830 | GORINCHEM | NLD | | 02/27/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100143831 | TILBURG | NLD | | 02/27/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100143832 | ARNHEM | NLD | | 02/27/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100143833 | S-GRAVENHAGE | NLD | | 02/27/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100143834 | ROTTERDAM | NLD | | 02/27/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100143835 | ZAANDAM | NLD | | 02/27/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100143836 | BEUNINGEN | NLD | | 02/27/2024 | | 1,535 | | | | | | | 1,535 | 1,628 | 93 | | 93 |
| 100143837 | SEXBIERUM | NLD | | 02/27/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100143838 | AMSTERDAM | NLD | | 02/27/2024 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100143839 | AMSTERDAM | NLD | | 02/27/2024 | | 681 | | | | | | | 681 | 698 | 17 | | 17 |
| 100143850 | UNITED KINGDOM | GBR | | 02/28/2024 | | 252 | | | | | | | 252 | 296 | 45 | | 45 |
| 100143851 | UNITED KINGDOM | GBR | | 02/28/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100143852 | UNITED KINGDOM | GBR | | 02/28/2024 | | (197) | | | | | | | (197) | | 197 | | 197 |
| 100143853 | UNITED KINGDOM | GBR | | 02/28/2024 | | (175) | | | | | | | (175) | | 175 | | 175 |
| 100143854 | UNITED KINGDOM | GBR | | 02/28/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100143855 | UNITED KINGDOM | GBR | | 02/28/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100143856 | UNITED KINGDOM | GBR | | 02/28/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100143857 | UNITED KINGDOM | GBR | | 02/28/2024 | | 153 | | | | | | | 153 | 212 | 60 | | 60 |
| 100143858 | UNITED KINGDOM | GBR | | 02/28/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100143859 | UNITED KINGDOM | GBR | | 02/28/2024 | | (242) | | | | | | | (242) | | 242 | | 242 |
| 100143860 | UNITED KINGDOM | GBR | | 02/28/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100143861 | UNITED KINGDOM | GBR | | 02/28/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100143862 | UNITED KINGDOM | GBR | | 02/28/2024 | | 313 | | | | | | | 313 | 379 | 66 | | 66 |
| 100143863 | UNITED KINGDOM | GBR | | 02/28/2024 | | (143) | | | | | | | (143) | | 143 | | 143 |
| 100143864 | UNITED KINGDOM | GBR | | 02/28/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100143865 | UNITED KINGDOM | GBR | | 02/28/2024 | | 383 | | | | | | | 383 | 433 | 50 | | 50 |
| 100143866 | UNITED KINGDOM | GBR | | 02/28/2024 | | (173) | | | | | | | (173) | | 173 | | 173 |
| 100143867 | UNITED KINGDOM | GBR | | 02/28/2024 | | 72,414 | | | | | | | 72,414 | 74,032 | 1,619 | | 1,619 |
| 100144645 | UNITED KINGDOM | GBR | | 01/25/2024 | | (96) | | | | | | | (96) | | 97 | | 97 |
| 100144646 | UNITED KINGDOM | GBR | | 01/25/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |
| 100144647 | UNITED KINGDOM | GBR | | 01/25/2024 | | (132) | | | | | | | (132) | | 132 | | 132 |
| 100144648 | UNITED KINGDOM | GBR | | 01/25/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100144649 | UNITED KINGDOM | GBR | | 01/25/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144650 | UNITED KINGDOM | GBR | | 01/25/2024 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100144652 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100144653 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144654 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144655 | UNITED KINGDOM | GBR | | 03/12/2024 | | 651 | | (10) | | | (10) | | 641 | 680 | 39 | | 39 |
| 100144656 | UNITED KINGDOM | GBR | | 03/12/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100144657 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100144658 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100144659 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100144660 | UNITED KINGDOM | GBR | | 03/12/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100144661 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144664 | UNITED KINGDOM | GBR | | 03/12/2024 | | (235) | | | | | | | (235) | 31 | 266 | | 266 |
| 100144665 | UNITED KINGDOM | GBR | | 03/12/2024 | | (138) | | | | | | | (138) | | 138 | | 138 |
| 100144666 | UNITED KINGDOM | GBR | | 03/12/2024 | | (16) | | | | | | | (16) | 22 | 38 | | 38 |
| 100144667 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | 16 | 44 | | 44 |
| 100144668 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100144669 | UNITED KINGDOM | GBR | | 03/12/2024 | | 23 | | (1) | | | (1) | | 22 | 62 | 40 | | 40 |
| 100144670 | UNITED KINGDOM | GBR | | 03/12/2024 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100144671 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100144672 | UNITED KINGDOM | GBR | | 03/12/2024 | | (143) | | | | | | | (143) | | 143 | | 143 |
| 100144673 | UNITED KINGDOM | GBR | | 03/12/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100144676 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100144677 | UNITED KINGDOM | GBR | | 03/12/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100144678 | UNITED KINGDOM | GBR | | 03/12/2024 | | 76 | | (2) | | | (2) | | 74 | 132 | 58 | | 58 |
| 100144679 | UNITED KINGDOM | GBR | | 03/12/2024 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100144680 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144681 | UNITED KINGDOM | GBR | | 03/12/2024 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100144682 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100144683 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100144684 | UNITED KINGDOM | GBR | | 03/12/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100144685 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100144686 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100144687 | UNITED KINGDOM | GBR | | 03/12/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100144688 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100144689 | UNITED KINGDOM | GBR | | 03/12/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100144690 | UNITED KINGDOM | GBR | | 03/12/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100144691 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100144692 | UNITED KINGDOM | GBR | | 03/12/2024 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100144693 | UNITED KINGDOM | GBR | | 03/12/2024 | | (130) | | (1) | | | (1) | | (131) | 100 | 231 | | 231 |
| 100144694 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100144695 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100144696 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144697 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100144698 | UNITED KINGDOM | GBR | | 03/12/2024 | | 19 | | (1) | | | (1) | | 18 | 59 | 40 | | 40 |
| 100144699 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100144700 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100144701 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100144702 | UNITED KINGDOM | GBR | | 03/12/2024 | | 475 | | (8) | | | (8) | | 467 | 497 | 30 | | 30 |
| 100144703 | UNITED KINGDOM | GBR | | 03/12/2024 | | 996 | | (18) | | | (18) | | 978 | 1,029 | 51 | | 51 |
| 100144704 | UNITED KINGDOM | GBR | | 03/12/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100144705 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144706 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144707 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100144708 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100144709 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | 12 | 52 | | 52 |
| 100144710 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,037 | | (15) | | | (15) | | 1,022 | 1,057 | 36 | | 36 |
| 100144711 | UNITED KINGDOM | GBR | | 03/12/2024 | | (153) | | | | | | | (153) | | 153 | | 153 |
| 100144712 | UNITED KINGDOM | GBR | | 03/12/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100144713 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100144714 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144715 | UNITED KINGDOM | GBR | | 03/12/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100144717 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144718 | UNITED KINGDOM | GBR | | 03/12/2024 | | 30,792 | | (501) | | | (501) | | 30,291 | 31,024 | 733 | | 733 |
| 100144719 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100144720 | UNITED KINGDOM | GBR | | 03/12/2024 | | (160) | | | | | | | (160) | | 160 | | 160 |
| 100144721 | UNITED KINGDOM | GBR | | 03/12/2024 | | (190) | | | | | | | (190) | | 190 | | 190 |
| 100144722 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100144723 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100144724 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100144725 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100144726 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100144727 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144728 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100144729 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100144730 | UNITED KINGDOM | GBR | | 03/12/2024 | | (250) | | | | | | | (250) | | 250 | | 250 |
| 100144731 | UNITED KINGDOM | GBR | | 03/12/2024 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100144732 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100144733 | UNITED KINGDOM | GBR | | 03/12/2024 | | (144) | | | | | | | (144) | | 144 | | 144 |
| 100144734 | UNITED KINGDOM | GBR | | 03/12/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100144735 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100144736 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100144737 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100144738 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144739 | UNITED KINGDOM | GBR | | 03/12/2024 | | 621 | | (11) | | | (11) | | 610 | 641 | 31 | | 31 |
| 100144740 | UNITED KINGDOM | GBR | | 03/12/2024 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100144741 | UNITED KINGDOM | GBR | | 03/12/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100144742 | UNITED KINGDOM | GBR | | 03/12/2024 | | 75 | | (1) | | | (1) | | 74 | 113 | 39 | | 39 |
| 100144743 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100144744 | UNITED KINGDOM | GBR | | 03/12/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100144745 | UNITED KINGDOM | GBR | | 03/12/2024 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100144746 | UNITED KINGDOM | GBR | | 03/12/2024 | | (229) | | | | | | | (229) | | 229 | | 229 |
| 100144747 | UNITED KINGDOM | GBR | | 03/12/2024 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100144748 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100144749 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100144750 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100144751 | UNITED KINGDOM | GBR | | 03/12/2024 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100144752 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100144753 | UNITED KINGDOM | GBR | | 03/12/2024 | | 4,804 | | (60) | | | (60) | | 4,744 | 5,017 | 273 | | 273 |
| 100144754 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100144755 | UNITED KINGDOM | GBR | | 03/12/2024 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100144756 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | (1) | | | (1) | | (62) | 38 | 100 | | 100 |
| 100144757 | UNITED KINGDOM | GBR | | 03/12/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100144758 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144759 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100144760 | UNITED KINGDOM | GBR | | 03/12/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100144761 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100144762 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100144763 | UNITED KINGDOM | GBR | | 03/12/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100144764 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100144765 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100144766 | UNITED KINGDOM | GBR | | 03/12/2024 | | 6,008 | | (97) | | | (97) | | 5,911 | 6,109 | 198 | | 198 |
| 100144767 | UNITED KINGDOM | GBR | | 03/12/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100144768 | UNITED KINGDOM | GBR | | 03/12/2024 | | (185) | | | | | | | (185) | | 185 | | 185 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100144769 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,688 | | (25) | | | (25) | | 1,663 | 1,741 | 78 | | 78 |
| 100144770 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | 9 | 89 | | 89 |
| 100144771 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144772 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100144773 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100144774 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144775 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100144776 | UNITED KINGDOM | GBR | | 03/12/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100144777 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,602) | | | | | | | (2,602) | (1,273) | 57 | 1,273 | 1,330 |
| 100144778 | UNITED KINGDOM | GBR | | 03/12/2024 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100144779 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,580) | | | | | | | (2,580) | (1,273) | 34 | 1,273 | 1,307 |
| 100144780 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144781 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | 18 | 66 | | 66 |
| 100144782 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100144783 | UNITED KINGDOM | GBR | | 03/12/2024 | | (151) | | | | | | | (151) | | 151 | | 151 |
| 100144784 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100144785 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100144786 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100144788 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100144789 | UNITED KINGDOM | GBR | | 03/12/2024 | | 236 | | (3) | | | (3) | | 233 | 245 | 12 | | 12 |
| 100144790 | UNITED KINGDOM | GBR | | 03/12/2024 | | 5,041 | | (53) | | | (53) | | 4,988 | 5,164 | 175 | | 175 |
| 100144791 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100144792 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100144793 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100144794 | UNITED KINGDOM | GBR | | 03/12/2024 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100144795 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100144797 | UNITED KINGDOM | GBR | | 03/12/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100144798 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100144799 | UNITED KINGDOM | GBR | | 03/12/2024 | | (251) | | | | | | | (251) | | 251 | | 251 |
| 100144800 | UNITED KINGDOM | GBR | | 03/12/2024 | | 686 | | (15) | | | (15) | | 671 | 747 | 76 | | 76 |
| 100144801 | UNITED KINGDOM | GBR | | 03/12/2024 | | 574 | | (13) | | | (13) | | 561 | 589 | 28 | | 28 |
| 100144802 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144803 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144804 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144805 | UNITED KINGDOM | GBR | | 03/12/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100144806 | UNITED KINGDOM | GBR | | 03/12/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100144808 | UNITED KINGDOM | GBR | | 03/12/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100144809 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100144810 | UNITED KINGDOM | GBR | | 03/12/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100144811 | UNITED KINGDOM | GBR | | 03/12/2024 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100144812 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100144813 | UNITED KINGDOM | GBR | | 03/12/2024 | | (145) | | | | | | | (145) | | 145 | | 145 |
| 100144814 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144815 | UNITED KINGDOM | GBR | | 03/12/2024 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100144816 | UNITED KINGDOM | GBR | | 03/12/2024 | | (157) | | | | | | | (157) | | 157 | | 157 |
| 100144817 | UNITED KINGDOM | GBR | | 03/12/2024 | | (157) | | | | | | | (157) | | 157 | | 157 |
| 100144818 | UNITED KINGDOM | GBR | | 03/12/2024 | | (157) | | | | | | | (157) | | 157 | | 157 |
| 100144819 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100144820 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100144821 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100144822 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144823 | UNITED KINGDOM | GBR | | 03/12/2024 | | 205 | | (5) | | | (5) | | 200 | 250 | 50 | | 50 |
| 100144824 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100144825 | UNITED KINGDOM | GBR | | 03/12/2024 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100144826 | UNITED KINGDOM | GBR | | 03/12/2024 | | (122) | | | | | | | (122) | | 122 | | 122 |
| 100144827 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100144828 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100144829 | UNITED KINGDOM | GBR | | 03/12/2024 | | (139) | | | | | | | (139) | | 139 | | 139 |
| 100144830 | UNITED KINGDOM | GBR | | 03/12/2024 | | (129) | | | | | | | (129) | | 129 | | 129 |
| 100144831 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144832 | UNITED KINGDOM | GBR | | 03/12/2024 | | (172) | | | | | | | (172) | | 172 | | 172 |
| 100144833 | UNITED KINGDOM | GBR | | 03/12/2024 | | (175) | | | | | | | (175) | | 175 | | 175 |
| 100144834 | UNITED KINGDOM | GBR | | 03/12/2024 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100144835 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144836 | UNITED KINGDOM | GBR | | 03/12/2024 | | 559 | | (9) | | | (9) | | 550 | 580 | 30 | | 30 |
| 100144837 | UNITED KINGDOM | GBR | | 03/12/2024 | | (147) | | | | | | | (147) | | 147 | | 147 |
| 100144838 | UNITED KINGDOM | GBR | | 03/12/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100144840 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100144841 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144842 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144843 | UNITED KINGDOM | GBR | | 03/12/2024 | | 890 | | (13) | | | (13) | | 877 | 911 | 34 | | 34 |
| 100144844 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100144845 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100144846 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | 4 | 75 | | 75 |
| 100144847 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100144848 | UNITED KINGDOM | GBR | | 03/12/2024 | | (253) | | | | | | | (253) | | 253 | | 253 |
| 100144849 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,556) | | | | | | | (2,556) | (1,273) | 11 | 1,273 | 1,283 |
| 100144850 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100144851 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100144852 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100144853 | UNITED KINGDOM | GBR | | 03/12/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100144854 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100144855 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144856 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100144857 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100144858 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144859 | UNITED KINGDOM | GBR | | 03/12/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100144860 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100144861 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100144862 | UNITED KINGDOM | GBR | | 03/12/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100144863 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100144866 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,599) | | | | | | | (2,599) | (1,273) | 54 | 1,273 | 1,326 |
| 100144867 | UNITED KINGDOM | GBR | | 03/12/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100144868 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100144869 | UNITED KINGDOM | GBR | | 03/12/2024 | | 536 | | (10) | | | (10) | | 526 | 552 | 27 | | 27 |
| 100144870 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100144871 | UNITED KINGDOM | GBR | | 03/12/2024 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100144872 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100144873 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100144874 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144875 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100144876 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144877 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144878 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100144879 | UNITED KINGDOM | GBR | | 03/12/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100144880 | UNITED KINGDOM | GBR | | 03/12/2024 | | (184) | | | | | | | (184) | | 184 | | 184 |
| 100144881 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100144882 | UNITED KINGDOM | GBR | | 03/12/2024 | | (147) | | | | | | | (147) | | 147 | | 147 |
| 100144883 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100144884 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100144885 | UNITED KINGDOM | GBR | | 03/12/2024 | | (93) | | | | | | | (93) | | 93 | | 93 |
| 100144886 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144887 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100144888 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100144889 | UNITED KINGDOM | GBR | | 03/12/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100144890 | UNITED KINGDOM | GBR | | 03/12/2024 | | 786 | | (13) | | | (13) | | 773 | 811 | 38 | | 38 |
| 100144891 | UNITED KINGDOM | GBR | | 03/12/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100144892 | UNITED KINGDOM | GBR | | 03/12/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100144893 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144894 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100144895 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100144896 | UNITED KINGDOM | GBR | | 03/12/2024 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100144897 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100144898 | UNITED KINGDOM | GBR | | 03/12/2024 | | (47) | | | | | | | (47) | | 48 | | 48 |
| 100144899 | UNITED KINGDOM | GBR | | 03/12/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100144900 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100144901 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100144902 | UNITED KINGDOM | GBR | | 03/12/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100144903 | UNITED KINGDOM | GBR | | 03/12/2024 | | (215) | | (1) | | | (1) | | (216) | 82 | 299 | | 299 |
| 100144904 | UNITED KINGDOM | GBR | | 03/12/2024 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100144905 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100144906 | UNITED KINGDOM | GBR | | 03/12/2024 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100144907 | UNITED KINGDOM | GBR | | 03/12/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100144908 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144909 | UNITED KINGDOM | GBR | | 03/12/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100144910 | UNITED KINGDOM | GBR | | 03/12/2024 | | (189) | | | | | | | (189) | | 189 | | 189 |
| 100144911 | UNITED KINGDOM | GBR | | 03/12/2024 | | 402 | | (9) | | | (9) | | 393 | 425 | 32 | | 32 |
| 100144912 | UNITED KINGDOM | GBR | | 03/12/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100144913 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144914 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100144915 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144916 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100144917 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100144918 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100144919 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100144920 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144921 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100144922 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100144923 | UNITED KINGDOM | GBR | | 03/12/2024 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100144924 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100144925 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100144926 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100144927 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144928 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100144930 | UNITED KINGDOM | GBR | | 03/12/2024 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100144931 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100144932 | UNITED KINGDOM | GBR | | 03/12/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100144933 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144934 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100144935 | UNITED KINGDOM | GBR | | 03/12/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100144936 | UNITED KINGDOM | GBR | | 03/12/2024 | | (148) | | | | | | | (148) | | 148 | | 148 |
| 100144937 | UNITED KINGDOM | GBR | | 03/12/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100144938 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100144939 | UNITED KINGDOM | GBR | | 03/12/2024 | | (15) | | | | | | | (15) | 3 | 18 | | 18 |
| 100144940 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144942 | UNITED KINGDOM | GBR | | 03/12/2024 | | (177) | | | | | | | (177) | | 177 | | 177 |
| 100144943 | UNITED KINGDOM | GBR | | 03/12/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100144944 | UNITED KINGDOM | GBR | | 03/12/2024 | | (211) | | | | | | | (211) | | 211 | | 211 |
| 100144945 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100144946 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100144947 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144948 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144949 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144950 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144951 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144952 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100144953 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100144954 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100144955 | UNITED KINGDOM | GBR | | 03/12/2024 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100144956 | UNITED KINGDOM | GBR | | 03/12/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100144957 | UNITED KINGDOM | GBR | | 03/12/2024 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100144958 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144959 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100144960 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100144961 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,517 | | (22) | | | (22) | | 1,495 | 1,553 | 57 | | 57 |
| 100144962 | UNITED KINGDOM | GBR | | 03/12/2024 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100144963 | UNITED KINGDOM | GBR | | 03/12/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100144964 | UNITED KINGDOM | GBR | | 03/12/2024 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100144965 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100144966 | UNITED KINGDOM | GBR | | 03/12/2024 | | (199) | | | | | | | (199) | | 199 | | 199 |
| 100144967 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100144968 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100144969 | UNITED KINGDOM | GBR | | 03/12/2024 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100144970 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100144971 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100144972 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100144973 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100144974 | UNITED KINGDOM | GBR | | 03/12/2024 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100144975 | UNITED KINGDOM | GBR | | 03/12/2024 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100144976 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100144977 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100144978 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100144979 | UNITED KINGDOM | GBR | | 03/12/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100144980 | UNITED KINGDOM | GBR | | 03/12/2024 | | (308) | | | | | | | (308) | | 308 | | 308 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100144981 | UNITED KINGDOM | GBR | | 03/12/2024 | | 973 | | (14) | | | (14) | | 959 | 1,014 | 55 | | 55 |
| 100144982 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100144983 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100144984 | UNITED KINGDOM | GBR | | 03/12/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100144985 | UNITED KINGDOM | GBR | | 03/12/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100144986 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100144987 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100144988 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100144989 | UNITED KINGDOM | GBR | | 03/12/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100144990 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100144991 | UNITED KINGDOM | GBR | | 03/12/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100144992 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100144993 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100144994 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,549) | | | | | | | (2,549) | (1,257) | 19 | 1,273 | 1,292 |
| 100144995 | UNITED KINGDOM | GBR | | 03/12/2024 | | 89,257 | | (2,127) | | | (2,127) | | 87,130 | 90,900 | 3,770 | | 3,770 |
| 100144996 | UNITED KINGDOM | GBR | | 03/12/2024 | | (157) | | | | | | | (157) | | 157 | | 157 |
| 100144997 | UNITED KINGDOM | GBR | | 03/12/2024 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100144998 | UNITED KINGDOM | GBR | | 03/12/2024 | | (135) | | | | | | | (135) | | 135 | | 135 |
| 100144999 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100145000 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145001 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145002 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100145003 | UNITED KINGDOM | GBR | | 03/12/2024 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100145004 | UNITED KINGDOM | GBR | | 03/12/2024 | | (217) | | | | | | | (217) | | 217 | | 217 |
| 100145005 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100145006 | UNITED KINGDOM | GBR | | 03/12/2024 | | (145) | | | | | | | (145) | | 145 | | 145 |
| 100145007 | UNITED KINGDOM | GBR | | 03/12/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100145008 | UNITED KINGDOM | GBR | | 03/12/2024 | | (1,380) | | (27) | | | (27) | | (1,407) | | 134 | 1,273 | 1,407 |
| 100145009 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100145010 | UNITED KINGDOM | GBR | | 03/12/2024 | | 75,983 | | (1,926) | | | (1,926) | | 74,057 | 77,259 | 3,202 | | 3,202 |
| 100145011 | UNITED KINGDOM | GBR | | 03/12/2024 | | (198) | | | | | | | (198) | | 198 | | 198 |
| 100145012 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100145013 | UNITED KINGDOM | GBR | | 03/12/2024 | | (1,443) | | (23) | | | (23) | | (1,466) | | 193 | 1,273 | 1,466 |
| 100145014 | UNITED KINGDOM | GBR | | 03/12/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100145015 | UNITED KINGDOM | GBR | | 03/12/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100145016 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100145017 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145018 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145019 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100145020 | UNITED KINGDOM | GBR | | 03/12/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100145021 | UNITED KINGDOM | GBR | | 03/12/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100145022 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100145023 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145024 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145025 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145026 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100145027 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145028 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145029 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,564) | | | | | | | (2,564) | (1,273) | 19 | 1,273 | 1,291 |
| 100145030 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,572) | | | | | | | (2,572) | (1,273) | 27 | 1,273 | 1,299 |
| 100145031 | UNITED KINGDOM | GBR | | 03/12/2024 | | 235,557 | | (4,810) | | | (4,810) | | 230,747 | 240,644 | 9,897 | | 9,897 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145032 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,553) | | (1) | | | (1) | | (2,554) | (1,235) | 46 | 1,273 | 1,319 |
| 100145033 | UNITED KINGDOM | GBR | | 03/12/2024 | | 285,136 | | (5,913) | | | (5,913) | | 279,223 | 291,162 | 11,938 | | 11,938 |
| 100145034 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145035 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145036 | UNITED KINGDOM | GBR | | 03/12/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100145037 | UNITED KINGDOM | GBR | | 03/12/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100145038 | UNITED KINGDOM | GBR | | 03/12/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100145039 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145040 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145041 | UNITED KINGDOM | GBR | | 03/12/2024 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100145042 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,289 | | (30) | | | (30) | | 2,259 | 2,412 | 153 | | 153 |
| 100145043 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | 26 | 50 | | 50 |
| 100145044 | UNITED KINGDOM | GBR | | 03/12/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100145045 | UNITED KINGDOM | GBR | | 03/12/2024 | | (219) | | | | | | | (219) | | 219 | | 219 |
| 100145047 | UNITED KINGDOM | GBR | | 03/12/2024 | | (217) | | | | | | | (217) | | 217 | | 217 |
| 100145048 | UNITED KINGDOM | GBR | | 03/12/2024 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100145049 | UNITED KINGDOM | GBR | | 03/12/2024 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100145050 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,578) | | | | | | | (2,578) | (1,273) | 33 | 1,273 | 1,306 |
| 100145051 | UNITED KINGDOM | GBR | | 03/12/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100145052 | UNITED KINGDOM | GBR | | 03/12/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100145053 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100145054 | UNITED KINGDOM | GBR | | 03/12/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100145055 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100145056 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100145057 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145058 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145059 | UNITED KINGDOM | GBR | | 03/12/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100145060 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145061 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100145062 | UNITED KINGDOM | GBR | | 03/12/2024 | | 3,189 | | (43) | | | (43) | | 3,146 | 3,362 | 216 | | 216 |
| 100145063 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145064 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | 3 | 34 | | 34 |
| 100145065 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145066 | UNITED KINGDOM | GBR | | 03/12/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100145067 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100145068 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145069 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145070 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100145071 | UNITED KINGDOM | GBR | | 03/12/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100145072 | UNITED KINGDOM | GBR | | 03/12/2024 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100145073 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145074 | UNITED KINGDOM | GBR | | 03/12/2024 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100145075 | UNITED KINGDOM | GBR | | 03/12/2024 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100145076 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145077 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145078 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100145079 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145080 | UNITED KINGDOM | GBR | | 03/12/2024 | | (173) | | | | | | | (173) | | 173 | | 173 |
| 100145082 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145083 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145084 | UNITED KINGDOM | GBR | | 03/12/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145085 | UNITED KINGDOM | GBR | | 03/12/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100145086 | UNITED KINGDOM | GBR | | 03/12/2024 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100145087 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145088 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100145089 | UNITED KINGDOM | GBR | | 03/12/2024 | | (135) | | | | | | | (135) | 24 | 160 | | 160 |
| 100145090 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145091 | UNITED KINGDOM | GBR | | 03/12/2024 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100145092 | UNITED KINGDOM | GBR | | 03/12/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100145093 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145094 | UNITED KINGDOM | GBR | | 03/12/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100145095 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145096 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100145097 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145098 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | 1 | 28 | | 28 |
| 100145099 | UNITED KINGDOM | GBR | | 03/12/2024 | | 12,630 | | (184) | | | (184) | | 12,446 | 12,773 | 327 | | 327 |
| 100145100 | UNITED KINGDOM | GBR | | 03/12/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100145101 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145102 | UNITED KINGDOM | GBR | | 03/12/2024 | | (207) | | | | | | | (207) | | 207 | | 207 |
| 100145103 | UNITED KINGDOM | GBR | | 03/12/2024 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100145105 | UNITED KINGDOM | GBR | | 03/12/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100145106 | UNITED KINGDOM | GBR | | 03/12/2024 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100145107 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100145108 | UNITED KINGDOM | GBR | | 03/12/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100145109 | UNITED KINGDOM | GBR | | 03/12/2024 | | (164) | | | | | | | (164) | | 164 | | 164 |
| 100145110 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145111 | UNITED KINGDOM | GBR | | 03/12/2024 | | 938 | | (10) | | | (10) | | 928 | 1,022 | 94 | | 94 |
| 100145112 | UNITED KINGDOM | GBR | | 03/12/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100145113 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100145114 | UNITED KINGDOM | GBR | | 03/12/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100145115 | UNITED KINGDOM | GBR | | 03/12/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100145116 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100145117 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100145118 | UNITED KINGDOM | GBR | | 03/12/2024 | | (223) | | | | | | | (223) | | 223 | | 223 |
| 100145119 | UNITED KINGDOM | GBR | | 03/12/2024 | | 757 | | (14) | | | (14) | | 743 | 778 | 35 | | 35 |
| 100145120 | UNITED KINGDOM | GBR | | 03/12/2024 | | (179) | | | | | | | (179) | | 179 | | 179 |
| 100145121 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145122 | UNITED KINGDOM | GBR | | 03/12/2024 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100145123 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145124 | UNITED KINGDOM | GBR | | 03/12/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100145125 | UNITED KINGDOM | GBR | | 03/12/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100145126 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | 26 | 82 | | 82 |
| 100145127 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100145129 | UNITED KINGDOM | GBR | | 03/12/2024 | | (360) | | | | | | | (360) | | 360 | | 360 |
| 100145130 | UNITED KINGDOM | GBR | | 03/12/2024 | | (128) | | | | | | | (128) | | 128 | | 128 |
| 100145131 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100145132 | UNITED KINGDOM | GBR | | 03/12/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100145133 | UNITED KINGDOM | GBR | | 03/12/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100145134 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100145135 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145137 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | 18 | 55 | | 55 |
| 100145139 | UNITED KINGDOM | GBR | | 03/12/2024 | | (174) | | | | | | | (174) | | 174 | | 174 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145140 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100145141 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145142 | UNITED KINGDOM | GBR | | 03/12/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100145143 | UNITED KINGDOM | GBR | | 03/12/2024 | | 6,167 | | (56) | | | (56) | | 6,111 | 6,383 | 272 | | 272 |
| 100145145 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145146 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100145147 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100145148 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145149 | UNITED KINGDOM | GBR | | 03/12/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100145150 | UNITED KINGDOM | GBR | | 03/12/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100145151 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145152 | UNITED KINGDOM | GBR | | 03/12/2024 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100145153 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100145154 | UNITED KINGDOM | GBR | | 03/12/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100145155 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145156 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145157 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,828 | | (39) | | | (39) | | 1,789 | 1,910 | 121 | | 121 |
| 100145158 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145159 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145160 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100145161 | UNITED KINGDOM | GBR | | 03/12/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100145162 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145163 | UNITED KINGDOM | GBR | | 03/12/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100145164 | UNITED KINGDOM | GBR | | 03/12/2024 | | (381) | | | | | | | (381) | | 381 | | 381 |
| 100145165 | UNITED KINGDOM | GBR | | 03/12/2024 | | (93) | | | | | | | (93) | | 93 | | 93 |
| 100145166 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,546) | | | | | | | (2,546) | (1,273) | 1 | 1,273 | 1,273 |
| 100145167 | UNITED KINGDOM | GBR | | 03/12/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100145172 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,571) | | | | | | | (2,571) | (1,273) | 26 | 1,273 | 1,299 |
| 100145173 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,569) | | | | | | | (2,569) | (1,270) | 26 | 1,273 | 1,299 |
| 100145174 | UNITED KINGDOM | GBR | | 03/12/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100145175 | UNITED KINGDOM | GBR | | 03/12/2024 | | (150) | | | | | | | (150) | | 150 | | 150 |
| 100145176 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,573) | | | | | | | (2,573) | (1,273) | 28 | 1,273 | 1,300 |
| 100145177 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,618) | | | | | | | (2,618) | (1,273) | 72 | 1,273 | 1,345 |
| 100145178 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145179 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,671) | | | | | | | (2,671) | (1,273) | 126 | 1,273 | 1,398 |
| 100145180 | UNITED KINGDOM | GBR | | 03/12/2024 | | (227) | | | | | | | (227) | | 227 | | 227 |
| 100145181 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145182 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | 18 | 67 | | 67 |
| 100145183 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145184 | UNITED KINGDOM | GBR | | 03/12/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100145185 | UNITED KINGDOM | GBR | | 03/12/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100145186 | UNITED KINGDOM | GBR | | 03/12/2024 | | (128) | | | | | | | (128) | | 128 | | 128 |
| 100145187 | UNITED KINGDOM | GBR | | 03/12/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100145188 | UNITED KINGDOM | GBR | | 03/12/2024 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100145189 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100145190 | UNITED KINGDOM | GBR | | 03/12/2024 | | (174) | | | | | | | (174) | | 174 | | 174 |
| 100145191 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145192 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100145193 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145194 | UNITED KINGDOM | GBR | | 03/12/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100145195 | UNITED KINGDOM | GBR | | 03/12/2024 | | (120) | | | | | | | (120) | | 120 | | 120 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100145196 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100145197 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145198 | UNITED KINGDOM | GBR | | 03/12/2024 | | (12) | | | | | | | (12) | 12 | 25 | | 25 |
| 100145199 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145200 | UNITED KINGDOM | GBR | | 03/12/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100145201 | UNITED KINGDOM | GBR | | 03/12/2024 | | (1,802) | | (21) | | | (21) | | (1,823) | | 551 | 1,273 | 1,823 |
| 100145202 | UNITED KINGDOM | GBR | | 03/12/2024 | | (153) | | | | | | | (153) | | 153 | | 153 |
| 100145203 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100145204 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,576) | | | | | | | (2,576) | (1,273) | 31 | 1,273 | 1,304 |
| 100145205 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,539) | | | | | | | (2,539) | (1,273) | (7) | 1,273 | 1,266 |
| 100145206 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100145207 | UNITED KINGDOM | GBR | | 03/12/2024 | | 53,144 | | (1,108) | | | (1,108) | | 52,036 | 53,120 | 1,083 | | 1,083 |
| 100145208 | UNITED KINGDOM | GBR | | 03/12/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100145211 | UNITED KINGDOM | GBR | | 03/12/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100145212 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100145213 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145214 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145215 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145216 | UNITED KINGDOM | GBR | | 03/12/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100145217 | UNITED KINGDOM | GBR | | 03/12/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100145218 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100145220 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | 29 | 85 | | 85 |
| 100145221 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | 10 | 45 | | 45 |
| 100145222 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145223 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145224 | UNITED KINGDOM | GBR | | 03/12/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100145225 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100145226 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100145228 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145229 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145230 | UNITED KINGDOM | GBR | | 03/12/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100145231 | UNITED KINGDOM | GBR | | 03/12/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100145232 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145233 | UNITED KINGDOM | GBR | | 03/12/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100145234 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100145235 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145236 | UNITED KINGDOM | GBR | | 03/12/2024 | | (122) | | | | | | | (122) | | 122 | | 122 |
| 100145237 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145238 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100145239 | UNITED KINGDOM | GBR | | 03/12/2024 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100145240 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145241 | UNITED KINGDOM | GBR | | 03/12/2024 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100145242 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145243 | UNITED KINGDOM | GBR | | 03/12/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100145244 | UNITED KINGDOM | GBR | | 03/12/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |
| 100145245 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100145246 | UNITED KINGDOM | GBR | | 03/12/2024 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100145247 | UNITED KINGDOM | GBR | | 03/12/2024 | | (145) | | | | | | | (145) | | 145 | | 145 |
| 100145248 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145249 | UNITED KINGDOM | GBR | | 03/12/2024 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100145250 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145251 | UNITED KINGDOM | GBR | | 03/12/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100145252 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145253 | UNITED KINGDOM | GBR | | 03/12/2024 | | 517 | | (10) | | | (10) | | 507 | 534 | 27 | | 27 |
| 100145254 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100145255 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145256 | UNITED KINGDOM | GBR | | 03/12/2024 | | 978 | | (14) | | | (14) | | 964 | 999 | 35 | | 35 |
| 100145257 | UNITED KINGDOM | GBR | | 03/12/2024 | | 38 | | (1) | | | (1) | | 37 | 69 | 32 | | 32 |
| 100145258 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145259 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100145260 | UNITED KINGDOM | GBR | | 03/12/2024 | | 7,548 | | (17) | | | (17) | | 7,531 | 7,975 | 444 | | 444 |
| 100145261 | UNITED KINGDOM | GBR | | 03/12/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100145262 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100145263 | UNITED KINGDOM | GBR | | 03/12/2024 | | 531 | | (10) | | | (10) | | 521 | 547 | 26 | | 26 |
| 100145264 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145265 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100145266 | UNITED KINGDOM | GBR | | 03/12/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100145267 | UNITED KINGDOM | GBR | | 03/12/2024 | | 4,305 | | (53) | | | (53) | | 4,252 | 4,496 | 244 | | 244 |
| 100145268 | UNITED KINGDOM | GBR | | 03/12/2024 | | 4,305 | | (53) | | | (53) | | 4,252 | 4,496 | 244 | | 244 |
| 100145269 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145270 | UNITED KINGDOM | GBR | | 03/12/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100145271 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100145272 | UNITED KINGDOM | GBR | | 03/12/2024 | | 734 | | (13) | | | (13) | | 721 | 760 | 39 | | 39 |
| 100145274 | UNITED KINGDOM | GBR | | 03/12/2024 | | (151) | | | | | | | (151) | | 151 | | 151 |
| 100145275 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100145276 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100145277 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145278 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100145279 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145280 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145281 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100145282 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145283 | UNITED KINGDOM | GBR | | 03/12/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100145284 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | 23 | 81 | | 81 |
| 100145285 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145286 | UNITED KINGDOM | GBR | | 03/12/2024 | | (138) | | | | | | | (138) | | 138 | | 138 |
| 100145287 | UNITED KINGDOM | GBR | | 03/12/2024 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100145288 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | 29 | 83 | | 83 |
| 100145289 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145290 | UNITED KINGDOM | GBR | | 03/12/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100145291 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145292 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145293 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145294 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100145295 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100145296 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145297 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145298 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100145299 | UNITED KINGDOM | GBR | | 03/12/2024 | | (232) | | | | | | | (232) | | 232 | | 232 |
| 100145300 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145301 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145302 | UNITED KINGDOM | GBR | | 03/12/2024 | | (149) | | | | | | | (149) | | 149 | | 149 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145303 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145304 | UNITED KINGDOM | GBR | | 03/12/2024 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100145305 | UNITED KINGDOM | GBR | | 03/12/2024 | | (144) | | | | | | | (144) | | 144 | | 144 |
| 100145306 | UNITED KINGDOM | GBR | | 03/12/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100145307 | UNITED KINGDOM | GBR | | 03/12/2024 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100145308 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100145309 | UNITED KINGDOM | GBR | | 03/12/2024 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100145310 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145311 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145312 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145313 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145314 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145315 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145316 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100145317 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100145318 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145319 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145320 | UNITED KINGDOM | GBR | | 03/12/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100145321 | UNITED KINGDOM | GBR | | 03/12/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100145322 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145323 | UNITED KINGDOM | GBR | | 03/12/2024 | | (67) | | (1) | | | (1) | | (68) | 78 | 147 | | 147 |
| 100145324 | UNITED KINGDOM | GBR | | 03/12/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100145325 | UNITED KINGDOM | GBR | | 03/12/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100145326 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | 20 | 73 | | 73 |
| 100145327 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145328 | UNITED KINGDOM | GBR | | 03/12/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100145329 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145330 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145331 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145332 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145333 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100145334 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100145335 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145336 | UNITED KINGDOM | GBR | | 03/12/2024 | | (174) | | | | | | | (174) | | 174 | | 174 |
| 100145337 | UNITED KINGDOM | GBR | | 03/12/2024 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100145338 | UNITED KINGDOM | GBR | | 03/12/2024 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100145339 | UNITED KINGDOM | GBR | | 03/12/2024 | | 42 | | (2) | | | (2) | | 40 | 109 | 69 | | 69 |
| 100145340 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145342 | UNITED KINGDOM | GBR | | 03/12/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100145343 | UNITED KINGDOM | GBR | | 03/12/2024 | | (121) | | | | | | | (121) | | 121 | | 121 |
| 100145344 | UNITED KINGDOM | GBR | | 03/12/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100145345 | UNITED KINGDOM | GBR | | 03/12/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100145346 | UNITED KINGDOM | GBR | | 03/12/2024 | | 746 | | (19) | | | (19) | | 727 | 766 | 39 | | 39 |
| 100145347 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145348 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145349 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100145350 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145351 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100145352 | UNITED KINGDOM | GBR | | 03/12/2024 | | (138) | | | | | | | (138) | | 138 | | 138 |
| 100145353 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100145354 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145355 | UNITED KINGDOM | GBR | | 03/12/2024 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100145356 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100145357 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145358 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100145359 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145360 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145361 | UNITED KINGDOM | GBR | | 03/12/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100145362 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100145363 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100145364 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145365 | UNITED KINGDOM | GBR | | 03/12/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100145366 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145367 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145368 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100145369 | UNITED KINGDOM | GBR | | 03/12/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100145370 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145371 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100145372 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100145373 | UNITED KINGDOM | GBR | | 03/12/2024 | | (135) | | | | | | | (135) | | 135 | | 135 |
| 100145374 | UNITED KINGDOM | GBR | | 03/12/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100145375 | UNITED KINGDOM | GBR | | 03/12/2024 | | 27 | | (1) | | | (1) | | 26 | 71 | 45 | | 45 |
| 100145376 | UNITED KINGDOM | GBR | | 03/12/2024 | | 740 | | (12) | | | (12) | | 728 | 769 | 41 | | 41 |
| 100145377 | UNITED KINGDOM | GBR | | 03/12/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100145378 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100145379 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145380 | UNITED KINGDOM | GBR | | 03/12/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100145381 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145382 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100145383 | UNITED KINGDOM | GBR | | 03/12/2024 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100145384 | UNITED KINGDOM | GBR | | 03/12/2024 | | (443) | | | | | | | (443) | | 443 | | 443 |
| 100145385 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145386 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100145387 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145388 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145389 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100145390 | UNITED KINGDOM | GBR | | 03/12/2024 | | 776 | | (14) | | | (14) | | 762 | 796 | 34 | | 34 |
| 100145391 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100145392 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145393 | UNITED KINGDOM | GBR | | 03/12/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100145394 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100145395 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145396 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145397 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145398 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145399 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100145400 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,755 | | (27) | | | (27) | | 1,728 | 1,855 | 127 | | 127 |
| 100145401 | UNITED KINGDOM | GBR | | 03/12/2024 | | (171) | | | | | | | (171) | | 171 | | 171 |
| 100145402 | UNITED KINGDOM | GBR | | 03/12/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100145403 | UNITED KINGDOM | GBR | | 03/12/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100145404 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145405 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100145406 | UNITED KINGDOM | GBR | | 03/12/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100145407 | UNITED KINGDOM | GBR | | 03/12/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100145408 | UNITED KINGDOM | GBR | | 03/12/2024 | | 5,886 | | (74) | | | (74) | | 5,812 | 6,146 | 334 | | 334 |
| 100145409 | UNITED KINGDOM | GBR | | 03/12/2024 | | 5,924 | | (78) | | | (78) | | 5,846 | 6,182 | 336 | | 336 |
| 100145410 | UNITED KINGDOM | GBR | | 03/12/2024 | | 5,167 | | (67) | | | (67) | | 5,100 | 5,393 | 293 | | 293 |
| 100145411 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145412 | UNITED KINGDOM | GBR | | 03/12/2024 | | 3,145 | | (43) | | | (43) | | 3,102 | 3,284 | 182 | | 182 |
| 100145413 | UNITED KINGDOM | GBR | | 03/12/2024 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100145414 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100145415 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145416 | UNITED KINGDOM | GBR | | 03/12/2024 | | (171) | | | | | | | (171) | | 171 | | 171 |
| 100145417 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145418 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145419 | UNITED KINGDOM | GBR | | 03/12/2024 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100145420 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145421 | UNITED KINGDOM | GBR | | 03/12/2024 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100145422 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145423 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145424 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145425 | UNITED KINGDOM | GBR | | 03/12/2024 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100145426 | UNITED KINGDOM | GBR | | 03/12/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100145427 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145428 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145429 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100145430 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145431 | UNITED KINGDOM | GBR | | 03/12/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100145432 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,749 | | (26) | | | (26) | | 1,723 | 1,816 | 93 | | 93 |
| 100145433 | UNITED KINGDOM | GBR | | 03/12/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100145434 | UNITED KINGDOM | GBR | | 03/12/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100145435 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145436 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145437 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145438 | UNITED KINGDOM | GBR | | 03/12/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100145439 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100145440 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145441 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145442 | UNITED KINGDOM | GBR | | 03/12/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100145443 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145444 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145445 | UNITED KINGDOM | GBR | | 03/12/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100145446 | UNITED KINGDOM | GBR | | 03/12/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100145447 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100145448 | UNITED KINGDOM | GBR | | 03/12/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100145449 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145450 | UNITED KINGDOM | GBR | | 03/12/2024 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100145451 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145452 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145453 | UNITED KINGDOM | GBR | | 03/12/2024 | | 588 | | (12) | | | (12) | | 576 | 605 | 29 | | 29 |
| 100145454 | UNITED KINGDOM | GBR | | 03/12/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100145455 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145456 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145458 | UNITED KINGDOM | GBR | | 03/12/2024 | | (187) | | | | | | | (187) | | 187 | | 187 |
| 100145459 | UNITED KINGDOM | GBR | | 03/12/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100145460 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145461 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145462 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145463 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145464 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145465 | UNITED KINGDOM | GBR | | 03/12/2024 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100145466 | UNITED KINGDOM | GBR | | 03/12/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100145468 | UNITED KINGDOM | GBR | | 03/12/2024 | | 4,260 | | (59) | | | (59) | | 4,201 | 4,394 | 193 | | 193 |
| 100145471 | UNITED KINGDOM | GBR | | 03/12/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100145474 | UNITED KINGDOM | GBR | | 03/12/2024 | | (154) | | | | | | | (154) | | 154 | | 154 |
| 100145475 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100145476 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,829) | | | | | | | (2,829) | (1,273) | 283 | 1,273 | 1,556 |
| 100145478 | UNITED KINGDOM | GBR | | 03/12/2024 | | 25,088 | | (578) | | | (578) | | 24,510 | 25,691 | 1,181 | | 1,181 |
| 100145479 | UNITED KINGDOM | GBR | | 03/12/2024 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100145480 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,572) | | | | | | | (2,572) | (1,273) | 26 | 1,273 | 1,299 |
| 100145481 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,565) | | | | | | | (2,565) | (1,255) | 37 | 1,273 | 1,310 |
| 100145482 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,842) | | | | | | | (2,842) | (1,273) | 296 | 1,273 | 1,569 |
| 100145483 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,661) | | | | | | | (2,661) | (1,273) | 116 | 1,273 | 1,389 |
| 100145484 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100145485 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,570) | | | | | | | (2,570) | (1,273) | 24 | 1,273 | 1,297 |
| 100145486 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145487 | UNITED KINGDOM | GBR | | 03/12/2024 | | (460) | | | | | | | (460) | | 460 | | 460 |
| 100145488 | UNITED KINGDOM | GBR | | 03/12/2024 | | (93) | | | | | | | (93) | | 93 | | 93 |
| 100145489 | UNITED KINGDOM | GBR | | 03/12/2024 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100145490 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | 5 | 27 | | 27 |
| 100145491 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145492 | UNITED KINGDOM | GBR | | 03/12/2024 | | (173) | | | | | | | (173) | | 173 | | 173 |
| 100145493 | UNITED KINGDOM | GBR | | 03/12/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100145494 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145495 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145496 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100145497 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145498 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145499 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,806 | | (23) | | | (23) | | 1,783 | 1,940 | 156 | | 156 |
| 100145501 | UNITED KINGDOM | GBR | | 03/12/2024 | | 413 | | (11) | | | (11) | | 402 | 442 | 39 | | 39 |
| 100145503 | UNITED KINGDOM | GBR | | 03/12/2024 | | 400 | | (10) | | | (10) | | 390 | 429 | 39 | | 39 |
| 100145505 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,656) | | | | | | | (2,656) | (1,273) | 110 | 1,273 | 1,383 |
| 100145508 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,549) | | | | | | | (2,549) | (1,273) | 3 | 1,273 | 1,276 |
| 100145509 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,587) | | | | | | | (2,587) | (1,273) | 42 | 1,273 | 1,314 |
| 100145510 | UNITED KINGDOM | GBR | | 03/12/2024 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100145511 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100145512 | UNITED KINGDOM | GBR | | 03/12/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100145513 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100145514 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145515 | UNITED KINGDOM | GBR | | 03/12/2024 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100145516 | UNITED KINGDOM | GBR | | 03/12/2024 | | 505 | | (8) | | | (8) | | 497 | 543 | 46 | | 46 |
| 100145517 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145518 | UNITED KINGDOM | GBR | | 03/12/2024 | | (180) | | | | | | | (180) | | 180 | | 180 |
| 100145519 | UNITED KINGDOM | GBR | | 03/12/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145520 | UNITED KINGDOM | GBR | | 03/12/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100145521 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100145522 | UNITED KINGDOM | GBR | | 03/12/2024 | | (153) | | | | | | | (153) | | 153 | | 153 |
| 100145523 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100145524 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100145525 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145527 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100145528 | UNITED KINGDOM | GBR | | 03/12/2024 | | (332) | | | | | | | (332) | | 332 | | 332 |
| 100145529 | UNITED KINGDOM | GBR | | 03/12/2024 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100145530 | UNITED KINGDOM | GBR | | 03/12/2024 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100145531 | UNITED KINGDOM | GBR | | 03/12/2024 | | (200) | | | | | | | (200) | | 200 | | 200 |
| 100145532 | UNITED KINGDOM | GBR | | 03/12/2024 | | (15) | | | | | | | (15) | 9 | 24 | | 24 |
| 100145534 | UNITED KINGDOM | GBR | | 03/12/2024 | | (80) | | | | | | | (80) | | 80 | | 80 |
| 100145535 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,302 | | (33) | | | (33) | | 2,269 | 2,396 | 128 | | 128 |
| 100145536 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145537 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145538 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100145539 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145540 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145541 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145542 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145543 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,658 | | (25) | | | (25) | | 1,633 | 1,703 | 70 | | 70 |
| 100145544 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145545 | UNITED KINGDOM | GBR | | 03/12/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100145546 | UNITED KINGDOM | GBR | | 03/12/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100145547 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,523) | | (1) | | | (1) | | (2,524) | (1,206) | 45 | 1,273 | 1,318 |
| 100145548 | UNITED KINGDOM | GBR | | 03/12/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100145550 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,566) | | | | | | | (2,566) | (1,273) | 20 | 1,273 | 1,293 |
| 100145551 | UNITED KINGDOM | GBR | | 03/12/2024 | | (153) | | | | | | | (153) | | 153 | | 153 |
| 100145552 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100145554 | UNITED KINGDOM | GBR | | 03/12/2024 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100145556 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145557 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145559 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145560 | UNITED KINGDOM | GBR | | 03/12/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100145561 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145562 | UNITED KINGDOM | GBR | | 03/12/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100145563 | UNITED KINGDOM | GBR | | 03/12/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100145564 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100145566 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145567 | UNITED KINGDOM | GBR | | 03/12/2024 | | (287) | | | | | | | (287) | | 287 | | 287 |
| 100145568 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145569 | UNITED KINGDOM | GBR | | 03/12/2024 | | (192) | | | | | | | (192) | | 192 | | 192 |
| 100145570 | UNITED KINGDOM | GBR | | 03/12/2024 | | (161) | | | | | | | (161) | | 161 | | 161 |
| 100145571 | UNITED KINGDOM | GBR | | 03/12/2024 | | (161) | | | | | | | (161) | | 161 | | 161 |
| 100145572 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145573 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145574 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145575 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145576 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145577 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145578 | UNITED KINGDOM | GBR | | 03/12/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100145579 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100145580 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100145581 | UNITED KINGDOM | GBR | | 03/12/2024 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100145582 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100145583 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145584 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100145585 | UNITED KINGDOM | GBR | | 03/12/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100145586 | UNITED KINGDOM | GBR | | 03/12/2024 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100145587 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100145588 | UNITED KINGDOM | GBR | | 03/12/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100145589 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,749) | | | | | | | (2,749) | (1,273) | 203 | 1,273 | 1,476 |
| 100145590 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,691) | | | | | | | (2,691) | (1,273) | 146 | 1,273 | 1,419 |
| 100145591 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,572) | | | | | | | (2,572) | (1,273) | 27 | 1,273 | 1,300 |
| 100145593 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,657) | | | | | | | (2,657) | (1,273) | 111 | 1,273 | 1,384 |
| 100145594 | UNITED KINGDOM | GBR | | 03/12/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100145595 | UNITED KINGDOM | GBR | | 03/12/2024 | | (219) | | | | | | | (219) | | 219 | | 219 |
| 100145596 | UNITED KINGDOM | GBR | | 03/12/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100145597 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100145598 | UNITED KINGDOM | GBR | | 03/12/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100145599 | UNITED KINGDOM | GBR | | 03/12/2024 | | (2,666) | | | | | | | (2,666) | (1,273) | 120 | 1,273 | 1,393 |
| 100145600 | UNITED KINGDOM | GBR | | 03/12/2024 | | (215) | | | | | | | (215) | | 215 | | 215 |
| 100145602 | UNITED KINGDOM | GBR | | 03/12/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100145603 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145604 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145605 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100145606 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145607 | UNITED KINGDOM | GBR | | 03/12/2024 | | (128) | | | | | | | (128) | | 128 | | 128 |
| 100145608 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145609 | UNITED KINGDOM | GBR | | 03/12/2024 | | (183) | | | | | | | (183) | | 183 | | 183 |
| 100145611 | UNITED KINGDOM | GBR | | 03/12/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100145612 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100145613 | UNITED KINGDOM | GBR | | 03/12/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100145614 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145615 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100145616 | UNITED KINGDOM | GBR | | 03/12/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100145617 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145618 | UNITED KINGDOM | GBR | | 03/12/2024 | | (166) | | | | | | | (166) | 6 | 172 | | 172 |
| 100145619 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145620 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100145621 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100145622 | UNITED KINGDOM | GBR | | 03/12/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100145623 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,266 | | (38) | | | (38) | | 2,228 | 2,366 | 138 | | 138 |
| 100145624 | UNITED KINGDOM | GBR | | 03/12/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100145625 | UNITED KINGDOM | GBR | | 03/12/2024 | | (99) | | | | | | | (99) | | 99 | | 99 |
| 100145626 | UNITED KINGDOM | GBR | | 03/12/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100145627 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100145628 | UNITED KINGDOM | GBR | | 03/12/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100145629 | UNITED KINGDOM | GBR | | 03/12/2024 | | (170) | | | | | | | (170) | | 170 | | 170 |
| 100145630 | UNITED KINGDOM | GBR | | 03/12/2024 | | (131) | | | | | | | (131) | | 131 | | 131 |
| 100145631 | UNITED KINGDOM | GBR | | 03/12/2024 | | (154) | | | | | | | (154) | | 154 | | 154 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145632 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145633 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100145634 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145635 | UNITED KINGDOM | GBR | | 03/12/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100145636 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145637 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145638 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145639 | UNITED KINGDOM | GBR | | 03/12/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100145640 | UNITED KINGDOM | GBR | | 03/12/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100145641 | UNITED KINGDOM | GBR | | 03/12/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100145642 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145644 | UNITED KINGDOM | GBR | | 03/12/2024 | | (171) | | | | | | | (171) | | 171 | | 171 |
| 100145645 | UNITED KINGDOM | GBR | | 03/12/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100145646 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145647 | UNITED KINGDOM | GBR | | 03/12/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100145648 | UNITED KINGDOM | GBR | | 03/12/2024 | | (132) | | | | | | | (132) | | 132 | | 132 |
| 100145649 | UNITED KINGDOM | GBR | | 03/12/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100145650 | UNITED KINGDOM | GBR | | 03/12/2024 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100145651 | UNITED KINGDOM | GBR | | 03/12/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100145652 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | (1) | | | (1) | | (36) | 42 | 78 | | 78 |
| 100145654 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145655 | UNITED KINGDOM | GBR | | 03/12/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100145656 | UNITED KINGDOM | GBR | | 03/12/2024 | | 550 | | (10) | | | (10) | | 540 | 594 | 54 | | 54 |
| 100145657 | UNITED KINGDOM | GBR | | 03/12/2024 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100145659 | UNITED KINGDOM | GBR | | 03/12/2024 | | 549 | | (9) | | | (9) | | 540 | 594 | 54 | | 54 |
| 100145661 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145662 | UNITED KINGDOM | GBR | | 03/12/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100145663 | UNITED KINGDOM | GBR | | 03/12/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100145664 | UNITED KINGDOM | GBR | | 03/12/2024 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100145665 | UNITED KINGDOM | GBR | | 03/12/2024 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100145666 | UNITED KINGDOM | GBR | | 03/12/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100145667 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100145668 | UNITED KINGDOM | GBR | | 03/12/2024 | | (274) | | | | | | | (274) | | 274 | | 274 |
| 100145669 | UNITED KINGDOM | GBR | | 03/12/2024 | | (111) | | | | | | | (111) | | 111 | | 111 |
| 100145670 | UNITED KINGDOM | GBR | | 03/12/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100145671 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145672 | UNITED KINGDOM | GBR | | 03/12/2024 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100145673 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145674 | UNITED KINGDOM | GBR | | 03/12/2024 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100145675 | UNITED KINGDOM | GBR | | 03/12/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100145676 | UNITED KINGDOM | GBR | | 03/12/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100145677 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100145678 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145679 | UNITED KINGDOM | GBR | | 03/12/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100145680 | UNITED KINGDOM | GBR | | 03/12/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100145681 | UNITED KINGDOM | GBR | | 03/12/2024 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100145682 | UNITED KINGDOM | GBR | | 03/12/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100145683 | UNITED KINGDOM | GBR | | 03/12/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100145684 | UNITED KINGDOM | GBR | | 03/12/2024 | | (134) | | | | | | | (134) | 1 | 135 | | 135 |
| 100145685 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,046 | | (11) | | | (11) | | 1,035 | 1,112 | 77 | | 77 |
| 100145686 | UNITED KINGDOM | GBR | | 03/12/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145687 | UNITED KINGDOM | GBR | | 03/12/2024 | | (205) | | | | | | | (205) | | 205 | | 205 |
| 100145688 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100145689 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145690 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | 9 | 30 | | 30 |
| 100145691 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145693 | UNITED KINGDOM | GBR | | 03/12/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100145694 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145695 | UNITED KINGDOM | GBR | | 03/12/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100145696 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145697 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145698 | UNITED KINGDOM | GBR | | 03/12/2024 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100145699 | UNITED KINGDOM | GBR | | 03/12/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100145700 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145701 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100145702 | UNITED KINGDOM | GBR | | 03/12/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100145703 | UNITED KINGDOM | GBR | | 03/12/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100145704 | UNITED KINGDOM | GBR | | 03/12/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100145705 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100145706 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145707 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,497 | | (36) | | | (36) | | 2,461 | 2,656 | 195 | | 195 |
| 100145708 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,553 | | (34) | | | (34) | | 2,519 | 2,712 | 193 | | 193 |
| 100145709 | UNITED KINGDOM | GBR | | 03/12/2024 | | (301) | | | | | | | (301) | | 301 | | 301 |
| 100145710 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145711 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,704 | | (37) | | | (37) | | 2,667 | 2,872 | 205 | | 205 |
| 100145712 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145713 | UNITED KINGDOM | GBR | | 03/12/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100145714 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145715 | UNITED KINGDOM | GBR | | 03/12/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100145716 | UNITED KINGDOM | GBR | | 03/12/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100145717 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100145718 | UNITED KINGDOM | GBR | | 03/12/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100145719 | UNITED KINGDOM | GBR | | 03/12/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100145720 | UNITED KINGDOM | GBR | | 03/12/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100145721 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145722 | UNITED KINGDOM | GBR | | 03/12/2024 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100145723 | UNITED KINGDOM | GBR | | 03/12/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100145724 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,602 | | (34) | | | (34) | | 2,568 | 2,765 | 197 | | 197 |
| 100145725 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,546 | | (21) | | | (21) | | 1,525 | 1,574 | 49 | | 49 |
| 100145726 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145727 | UNITED KINGDOM | GBR | | 03/12/2024 | | 2,385 | | (34) | | | (34) | | 2,351 | 2,521 | 170 | | 170 |
| 100145728 | UNITED KINGDOM | GBR | | 03/12/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100145729 | UNITED KINGDOM | GBR | | 03/12/2024 | | (185) | | | | | | | (185) | | 185 | | 185 |
| 100145730 | UNITED KINGDOM | GBR | | 03/12/2024 | | (161) | | | | | | | (161) | 6 | 167 | | 167 |
| 100145731 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145732 | UNITED KINGDOM | GBR | | 03/12/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100145733 | UNITED KINGDOM | GBR | | 03/12/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100145734 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100145735 | UNITED KINGDOM | GBR | | 03/12/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100145736 | UNITED KINGDOM | GBR | | 03/12/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100145737 | UNITED KINGDOM | GBR | | 03/12/2024 | | 14,960 | | (164) | | | (164) | | 14,796 | 15,117 | 321 | | 321 |
| 100145738 | UNITED KINGDOM | GBR | | 03/12/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145739 | UNITED KINGDOM | GBR | | 03/12/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100145740 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145741 | UNITED KINGDOM | GBR | | 03/12/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100145742 | UNITED KINGDOM | GBR | | 03/12/2024 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100145743 | UNITED KINGDOM | GBR | | 03/12/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100145744 | UNITED KINGDOM | GBR | | 03/12/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100145745 | UNITED KINGDOM | GBR | | 03/12/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100145746 | UNITED KINGDOM | GBR | | 03/12/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100145747 | UNITED KINGDOM | GBR | | 03/12/2024 | | (170) | | | | | | | (170) | | 170 | | 170 |
| 100145748 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100145749 | UNITED KINGDOM | GBR | | 03/12/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100145750 | UNITED KINGDOM | GBR | | 03/12/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100145751 | UNITED KINGDOM | GBR | | 03/12/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100145753 | UNITED KINGDOM | GBR | | 03/12/2024 | | (392) | | | | | | | (392) | | 392 | | 392 |
| 100145754 | UNITED KINGDOM | GBR | | 03/12/2024 | | (267) | | | | | | | (267) | | 267 | | 267 |
| 100145755 | UNITED KINGDOM | GBR | | 03/12/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100145756 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145757 | UNITED KINGDOM | GBR | | 03/12/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100145758 | UNITED KINGDOM | GBR | | 03/12/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100145759 | UNITED KINGDOM | GBR | | 03/12/2024 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100145760 | UNITED KINGDOM | GBR | | 03/12/2024 | | (68) | | | | | | | (68) | | 68 | | 68 |
| 100145761 | UNITED KINGDOM | GBR | | 03/12/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100145762 | UNITED KINGDOM | GBR | | 03/12/2024 | | 1,453 | | (21) | | | (21) | | 1,432 | 1,487 | 55 | | 55 |
| 100145763 | UNITED KINGDOM | GBR | | 03/12/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100145764 | UNITED KINGDOM | GBR | | 03/12/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100145765 | UNITED KINGDOM | GBR | | 03/12/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100145766 | UNITED KINGDOM | GBR | | 03/12/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100145767 | UNITED KINGDOM | GBR | | 03/12/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100145768 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145769 | UNITED KINGDOM | GBR | | 03/12/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100145770 | UNITED KINGDOM | GBR | | 03/12/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100145771 | UNITED KINGDOM | GBR | | 03/12/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100145772 | UNITED KINGDOM | GBR | | 03/12/2024 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100145773 | UNITED KINGDOM | GBR | | 03/12/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100145774 | UNITED KINGDOM | GBR | | 03/12/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100145775 | UNITED KINGDOM | GBR | | 03/12/2024 | | 691 | | (13) | | | (13) | | 678 | 713 | 34 | | 34 |
| 100145776 | UNITED KINGDOM | GBR | | 03/12/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100147158 | UNITED KINGDOM | GBR | | 03/27/2024 | | (132) | | | | | | | (132) | | 132 | | 132 |
| 100147159 | UNITED KINGDOM | GBR | | 03/27/2024 | | (92) | | | | | | | (92) | | 92 | | 92 |
| 100147160 | UNITED KINGDOM | GBR | | 03/27/2024 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100147161 | UNITED KINGDOM | GBR | | 03/27/2024 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100147162 | UNITED KINGDOM | GBR | | 03/27/2024 | | (299) | | | | | | | (299) | | 299 | | 299 |
| 100147163 | UNITED KINGDOM | GBR | | 03/27/2024 | | 956 | | | | | | | 956 | 1,148 | 192 | | 192 |
| 100147164 | UNITED KINGDOM | GBR | | 03/27/2024 | | (221) | | | | | | | (221) | | 221 | | 221 |
| 100147165 | UNITED KINGDOM | GBR | | 03/27/2024 | | 367 | | | | | | | 367 | 433 | 67 | | 67 |
| 100147166 | UNITED KINGDOM | GBR | | 03/27/2024 | | 390 | | | | | | | 390 | 503 | 113 | | 113 |
| 100147167 | UNITED KINGDOM | GBR | | 03/27/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100147168 | UNITED KINGDOM | GBR | | 03/27/2024 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100147169 | UNITED KINGDOM | GBR | | 03/27/2024 | | (93) | | | | | | | (93) | | 93 | | 93 |
| 100147170 | UNITED KINGDOM | GBR | | 03/27/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100147171 | UNITED KINGDOM | GBR | | 03/27/2024 | | (209) | | | | | | | (209) | | 209 | | 209 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147172 | UNITED KINGDOM | GBR | | 03/27/2024 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100147173 | UNITED KINGDOM | GBR | | 03/27/2024 | | (136) | | | | | | | (136) | | 136 | | 136 |
| 100147174 | UNITED KINGDOM | GBR | | 03/27/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100147175 | UNITED KINGDOM | GBR | | 03/27/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100147297 | AMSTERDAM | NLD | | 03/27/2024 | | (222) | | | | | | | (222) | | 222 | | 222 |
| 100147298 | ZUNDERT | NLD | | 03/27/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100147299 | ZUNDERT | NLD | | 03/27/2024 | | 334 | | | | | | | 334 | 343 | 9 | | 9 |
| 100147300 | LOPIKERKAPEL | NLD | | 03/27/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100147301 | AMERSFOORT | NLD | | 03/27/2024 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100147302 | AMSTERDAM | NLD | | 03/27/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100147303 | AMSTERDAM | NLD | | 03/27/2024 | | 287 | | | | | | | 287 | 295 | 8 | | 8 |
| 100147304 | S-GRAVENHAGE | NLD | | 03/27/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100147305 | SCHIEDAM | NLD | | 03/27/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100147306 | WOLVEGA | NLD | | 03/27/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100147307 | ALMERE | NLD | | 03/27/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100147308 | AMSTERDAM | NLD | | 03/27/2024 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100147309 | DORDRECHT | NLD | | 03/27/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100147310 | GRONINGEN | NLD | | 03/27/2024 | | 12,882 | | | | | | | 12,882 | 12,991 | 110 | | 110 |
| 100147311 | VLISSINGEN | NLD | | 03/27/2024 | | (98) | | | | | | | (98) | | 98 | | 98 |
| 100147312 | S-GRAVENHAGE | NLD | | 03/27/2024 | | (124) | | | | | | | (124) | | 124 | | 124 |
| 100147313 | S-GRAVENHAGE | NLD | | 03/27/2024 | | 335 | | | | | | | 335 | 351 | 16 | | 16 |
| 100147314 | TIEL | NLD | | 03/27/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100147315 | HAARLEM | NLD | | 03/27/2024 | | 13,566 | | | | | | | 13,566 | 14,020 | 454 | | 454 |
| 100147316 | SCHIEDAM | NLD | | 03/27/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100147317 | SCHIEDAM | NLD | | 03/27/2024 | | 2,061 | | | | | | | 2,061 | 2,174 | 113 | | 113 |
| 100147318 | HAAKSBERGEN | NLD | | 03/27/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100147319 | WINSUM | NLD | | 03/27/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100147320 | LEEUWARDEN | NLD | | 03/27/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100147321 | UTRECHT | NLD | | 03/27/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100147322 | WORMERVEER | NLD | | 03/27/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100147323 | HAARLEM | NLD | | 03/27/2024 | | (518) | | | | | | | (518) | | 518 | | 518 |
| 100147324 | HAARLEM | NLD | | 03/27/2024 | | 2,823 | | (30) | | | (30) | | 2,793 | 2,916 | 123 | | 123 |
| 100147325 | SCHIEDAM | NLD | | 03/27/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100147326 | ROTTERDAM | NLD | | 03/27/2024 | | (325) | | | | | | | (325) | | 325 | | 325 |
| 100147327 | BRIELLE | NLD | | 03/27/2024 | | (376) | | | | | | | (376) | | 376 | | 376 |
| 100147328 | AMSTERDAM | NLD | | 03/27/2024 | | (123) | | | | | | | (123) | | 123 | | 123 |
| 100147329 | AMSTERDAM | NLD | | 03/27/2024 | | 761 | | | | | | | 761 | 781 | 21 | | 21 |
| 100147330 | GRONINGEN | NLD | | 03/27/2024 | | (266) | | | | | | | (266) | | 266 | | 266 |
| 100147331 | S-GRAVENHAGE | NLD | | 03/27/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100147332 | S-GRAVENHAGE | NLD | | 03/27/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100147333 | BRIELLE | NLD | | 03/27/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100147334 | BRIELLE | NLD | | 03/27/2024 | | 1,329 | | | | | | | 1,329 | 1,370 | 41 | | 41 |
| 100147335 | RIJSWIJK | NLD | | 03/27/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |
| 100147336 | VELP | NLD | | 03/27/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100147337 | VELP | NLD | | 03/27/2024 | | 258 | | | | | | | 258 | 267 | 8 | | 8 |
| 100147338 | ROTTERDAM | NLD | | 03/27/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100147339 | AMSTERDAM | NLD | | 03/27/2024 | | (166) | | | | | | | (166) | | 166 | | 166 |
| 100147340 | DORDRECHT | NLD | | 03/27/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100147341 | S-GRAVENHAGE | NLD | | 03/27/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100147342 | ROTTERDAM | NLD | | 03/27/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100147343 | HAARLEM | NLD | | 03/27/2024 | | 14,694 | | | | | | | 14,694 | 15,156 | 462 | | 462 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100150218 | UNITED KINGDOM | GBR | | 04/29/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100150219 | UNITED KINGDOM | GBR | | 04/29/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100150220 | UNITED KINGDOM | GBR | | 04/29/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100150221 | UNITED KINGDOM | GBR | | 04/29/2024 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100150222 | UNITED KINGDOM | GBR | | 04/29/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100150223 | UNITED KINGDOM | GBR | | 04/29/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100150224 | UNITED KINGDOM | GBR | | 04/29/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100150225 | UNITED KINGDOM | GBR | | 04/29/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100150226 | UNITED KINGDOM | GBR | | 04/29/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100150227 | UNITED KINGDOM | GBR | | 04/29/2024 | | 943 | | | | | | | 943 | 1,115 | 172 | | 172 |
| 100150228 | UNITED KINGDOM | GBR | | 04/29/2024 | | 251 | | | | | | | 251 | 298 | 48 | | 48 |
| 100150229 | UNITED KINGDOM | GBR | | 04/29/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100150230 | UNITED KINGDOM | GBR | | 04/29/2024 | | 1,009 | | | | | | | 1,009 | 1,324 | 315 | | 315 |
| 100150231 | UNITED KINGDOM | GBR | | 04/29/2024 | | 238 | | | | | | | 238 | 318 | 79 | | 79 |
| 100150232 | UNITED KINGDOM | GBR | | 04/29/2024 | | (167) | | | | | | | (167) | | 167 | | 167 |
| 100150233 | UNITED KINGDOM | GBR | | 04/29/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100150234 | UNITED KINGDOM | GBR | | 04/29/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100150235 | UNITED KINGDOM | GBR | | 04/29/2024 | | (171) | | | | | | | (171) | | 171 | | 171 |
| 100150236 | UNITED KINGDOM | GBR | | 04/29/2024 | | (161) | | | | | | | (161) | | 161 | | 161 |
| 100150237 | UNITED KINGDOM | GBR | | 04/29/2024 | | (209) | | | | | | | (209) | | 209 | | 209 |
| 100150238 | UNITED KINGDOM | GBR | | 04/29/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100150239 | UNITED KINGDOM | GBR | | 04/29/2024 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100150240 | UNITED KINGDOM | GBR | | 04/29/2024 | | (215) | | | | | | | (215) | | 215 | | 215 |
| 100150241 | UNITED KINGDOM | GBR | | 04/29/2024 | | (225) | | | | | | | (225) | | 225 | | 225 |
| 100150242 | UNITED KINGDOM | GBR | | 04/29/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100150243 | GOOR | NLD | | 04/29/2024 | | 365 | | | | | | | 365 | 388 | 22 | | 22 |
| 100150244 | GOOR | NLD | | 04/29/2024 | | (153) | | | | | | | (153) | | 153 | | 153 |
| 100150245 | LEEUWARDEN | NLD | | 04/29/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100150246 | WAGENINGEN | NLD | | 04/29/2024 | | (252) | | | | | | | (252) | | 252 | | 252 |
| 100150247 | AMSTERDAM | NLD | | 04/29/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100150248 | LELYSTAD | NLD | | 04/29/2024 | | (259) | | | | | | | (259) | | 259 | | 259 |
| 100150249 | LELYSTAD | NLD | | 04/29/2024 | | 942 | | | | | | | 942 | 990 | 48 | | 48 |
| 100150250 | AMSTERDAM | NLD | | 04/29/2024 | | (97) | | | | | | | (97) | | 97 | | 97 |
| 100150251 | S-GRAVENHAGE | NLD | | 04/29/2024 | | (577) | | | | | | | (577) | | 577 | | 577 |
| 100150252 | S-GRAVENHAGE | NLD | | 04/29/2024 | | (110) | | | | | | | (110) | | 110 | | 110 |
| 100150253 | S-GRAVENHAGE | NLD | | 04/29/2024 | | 279 | | | | | | | 279 | 296 | 17 | | 17 |
| 100150254 | ROTTERDAM | NLD | | 04/29/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100150255 | ROTTERDAM | NLD | | 04/29/2024 | | (328) | | | | | | | (328) | | 328 | | 328 |
| 100150256 | BEVERWIJK | NLD | | 04/29/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100150257 | ALMERE | NLD | | 04/29/2024 | | 288,920 | | | | | | | 288,920 | 294,799 | 5,878 | | 5,878 |
| 100150258 | AMSTERDAM | NLD | | 04/29/2024 | | (228) | | | | | | | (228) | | 228 | | 228 |
| 100150259 | SUSTEREN | NLD | | 04/29/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100150260 | SPAUBEEK | NLD | | 04/29/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100150261 | HAARLEM | NLD | | 04/29/2024 | | (388) | | | | | | | (388) | | 388 | | 388 |
| 100150262 | WEERT | NLD | | 04/29/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100150263 | WEERT | NLD | | 04/29/2024 | | 204 | | | | | | | 204 | 215 | 11 | | 11 |
| 100150264 | HEERLEN | NLD | | 04/29/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100150265 | HOENSBROEK | NLD | | 04/29/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100150266 | HEETEN | NLD | | 04/29/2024 | | (331) | | | | | | | (331) | | 331 | | 331 |
| 100150267 | ZWOLLE | NLD | | 04/29/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100150268 | GRONINGEN | NLD | | 04/29/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150269 | SPIJKENISSE | NLD | | 04/29/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100150270 | S-GRAVENHAGE | NLD | | 04/29/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100150271 | HEERDE | NLD | | 04/29/2024 | | (337) | | | | | | | (337) | | 337 | | 337 |
| 100150272 | S-GRAVENHAGE | NLD | | 04/29/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100150273 | VEGHEL | NLD | | 04/29/2024 | | (220) | | | | | | | (220) | | 220 | | 220 |
| 100150274 | SCHIEDAM | NLD | | 04/29/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100150275 | AMSTERDAM | NLD | | 04/29/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100150276 | AMSTERDAM | NLD | | 04/29/2024 | | (120) | | | | | | | (120) | | 120 | | 120 |
| 100150277 | DEVENTER | NLD | | 04/29/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100150278 | WEERT | NLD | | 04/29/2024 | | (298) | | | | | | | (298) | | 298 | | 298 |
| 100150279 | HOOGEVEEN | NLD | | 04/29/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100150280 | HAARLEM | NLD | | 04/29/2024 | | (523) | | | | | | | (523) | | 523 | | 523 |
| 100150281 | HAARLEM | NLD | | 04/29/2024 | | 731 | | | | | | | 731 | 777 | 45 | | 45 |
| 100150282 | DEURNE | NLD | | 04/29/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100150283 | DEURNE | NLD | | 04/29/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100150284 | DEVENTER | NLD | | 04/29/2024 | | 5,958 | | | | | | | 5,958 | 6,235 | 277 | | 277 |
| 100153543 | UNITED KINGDOM | GBR | | 05/29/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100153544 | UNITED KINGDOM | GBR | | 05/29/2024 | | (62) | | | | | | | (62) | 10 | 72 | | 72 |
| 100153545 | UNITED KINGDOM | GBR | | 05/29/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100153546 | UNITED KINGDOM | GBR | | 05/29/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100153547 | UNITED KINGDOM | GBR | | 05/29/2024 | | (65) | | | | | | | (65) | 12 | 77 | | 77 |
| 100153548 | UNITED KINGDOM | GBR | | 05/29/2024 | | (39) | | | | | | | (39) | 7 | 46 | | 46 |
| 100153549 | UNITED KINGDOM | GBR | | 05/29/2024 | | (86) | | | | | | | (86) | 15 | 102 | | 102 |
| 100153550 | UNITED KINGDOM | GBR | | 05/29/2024 | | (41) | | | | | | | (41) | 8 | 49 | | 49 |
| 100153551 | UNITED KINGDOM | GBR | | 05/29/2024 | | (38) | | | | | | | (38) | 7 | 45 | | 45 |
| 100153552 | UNITED KINGDOM | GBR | | 05/29/2024 | | (40) | | | | | | | (40) | 7 | 47 | | 47 |
| 100153553 | UNITED KINGDOM | GBR | | 05/29/2024 | | 532 | | | | | | | 532 | 592 | 60 | | 60 |
| 100153554 | UNITED KINGDOM | GBR | | 05/29/2024 | | (86) | | | | | | | (86) | 15 | 101 | | 101 |
| 100153555 | UNITED KINGDOM | GBR | | 05/29/2024 | | (52) | | | | | | | (52) | 10 | 62 | | 62 |
| 100153556 | UNITED KINGDOM | GBR | | 05/29/2024 | | (47) | | | | | | | (47) | 9 | 57 | | 57 |
| 100153557 | UNITED KINGDOM | GBR | | 05/29/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100153558 | UNITED KINGDOM | GBR | | 05/29/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100153559 | UNITED KINGDOM | GBR | | 05/29/2024 | | (66) | | | | | | | (66) | 13 | 79 | | 79 |
| 100153560 | UNITED KINGDOM | GBR | | 05/29/2024 | | (53) | | | | | | | (53) | 10 | 63 | | 63 |
| 100153561 | UNITED KINGDOM | GBR | | 05/29/2024 | | (450) | | | | | | | (450) | | 450 | | 450 |
| 100153562 | UNITED KINGDOM | GBR | | 05/29/2024 | | 373 | | | | | | | 373 | 452 | 79 | | 79 |
| 100153563 | UNITED KINGDOM | GBR | | 05/29/2024 | | (340) | | | | | | | (340) | 57 | 397 | | 397 |
| 100153564 | UNITED KINGDOM | GBR | | 05/29/2024 | | (86) | | | | | | | (86) | 15 | 101 | | 101 |
| 100153565 | UNITED KINGDOM | GBR | | 05/29/2024 | | (87) | | | | | | | (87) | 23 | 109 | | 109 |
| 100153566 | UNITED KINGDOM | GBR | | 05/29/2024 | | (54) | | | | | | | (54) | 9 | 63 | | 63 |
| 100153567 | UNITED KINGDOM | GBR | | 05/29/2024 | | (42) | | | | | | | (42) | 7 | 49 | | 49 |
| 100153568 | UNITED KINGDOM | GBR | | 05/29/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100153569 | UNITED KINGDOM | GBR | | 05/29/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100153570 | UNITED KINGDOM | GBR | | 05/29/2024 | | (103) | | | | | | | (103) | 24 | 127 | | 127 |
| 100153571 | UNITED KINGDOM | GBR | | 05/29/2024 | | (72) | | | | | | | (72) | 13 | 86 | | 86 |
| 100153572 | UNITED KINGDOM | GBR | | 05/29/2024 | | (53) | | | | | | | (53) | 9 | 63 | | 63 |
| 100153573 | UNITED KINGDOM | GBR | | 05/29/2024 | | (37) | | | | | | | (37) | 7 | 45 | | 45 |
| 100153574 | UNITED KINGDOM | GBR | | 05/29/2024 | | (36) | | | | | | | (36) | 6 | 42 | | 42 |
| 100153575 | UNITED KINGDOM | GBR | | 05/29/2024 | | (80) | | | | | | | (80) | 13 | 93 | | 93 |
| 100153576 | UNITED KINGDOM | GBR | | 05/29/2024 | | (95) | | | | | | | (95) | 16 | 111 | | 111 |
| 100153577 | UNITED KINGDOM | GBR | | 05/29/2024 | | (87) | | | | | | | (87) | 15 | 102 | | 102 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153578 | UNITED KINGDOM | GBR | | 05/29/2024 | | (33) | | | | | | | (33) | 6 | 39 | | 39 |
| 100153579 | UNITED KINGDOM | GBR | | 05/29/2024 | | (73) | | | | | | | (73) | 13 | 87 | | 87 |
| 100153580 | UNITED KINGDOM | GBR | | 05/29/2024 | | (76) | | | | | | | (76) | 14 | 90 | | 90 |
| 100153581 | UNITED KINGDOM | GBR | | 05/29/2024 | | (79) | | | | | | | (79) | 14 | 93 | | 93 |
| 100153582 | UNITED KINGDOM | GBR | | 05/29/2024 | | (154) | | | | | | | (154) | 26 | 180 | | 180 |
| 100153583 | UNITED KINGDOM | GBR | | 05/29/2024 | | 255 | | | | | | | 255 | 301 | 46 | | 46 |
| 100153584 | UNITED KINGDOM | GBR | | 05/29/2024 | | (72) | | | | | | | (72) | 12 | 84 | | 84 |
| 100153585 | UNITED KINGDOM | GBR | | 05/29/2024 | | (34) | | | | | | | (34) | 6 | 41 | | 41 |
| 100153586 | UNITED KINGDOM | GBR | | 05/29/2024 | | (61) | | | | | | | (61) | 10 | 71 | | 71 |
| 100153587 | UNITED KINGDOM | GBR | | 05/29/2024 | | (48) | | | | | | | (48) | 8 | 56 | | 56 |
| 100153588 | UNITED KINGDOM | GBR | | 05/29/2024 | | (39) | | | | | | | (39) | 7 | 47 | | 47 |
| 100153589 | UNITED KINGDOM | GBR | | 05/29/2024 | | (52) | | | | | | | (52) | 10 | 61 | | 61 |
| 100153590 | UNITED KINGDOM | GBR | | 05/29/2024 | | (29) | | | | | | | (29) | 5 | 34 | | 34 |
| 100153591 | UNITED KINGDOM | GBR | | 05/29/2024 | | (46) | | | | | | | (46) | 8 | 54 | | 54 |
| 100153732 | GRONINGEN | NLD | | 05/30/2024 | | (325) | | | | | | | (325) | | 325 | | 325 |
| 100153733 | ROTTERDAM | NLD | | 05/30/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100153734 | ROTTERDAM | NLD | | 05/30/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100153735 | ROTTERDAM | NLD | | 05/30/2024 | | 120 | | | | | | | 120 | 125 | 6 | | 6 |
| 100153736 | ALMERE | NLD | | 05/30/2024 | | 3,222 | | | | | | | 3,222 | 3,384 | 162 | | 162 |
| 100153737 | ALMERE | NLD | | 05/30/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |
| 100153738 | GRONINGEN | NLD | | 05/30/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100153739 | GRONINGEN | NLD | | 05/30/2024 | | 210 | | | | | | | 210 | 241 | 31 | | 31 |
| 100153740 | WILLEMSTAD | CUW | | 05/30/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100153741 | MIDDELBURG | NLD | | 05/30/2024 | | (177) | | | | | | | (177) | | 177 | | 177 |
| 100153742 | MIDDELBURG | NLD | | 05/30/2024 | | 500 | | | | | | | 500 | 523 | 23 | | 23 |
| 100153743 | S-GRAVENHAGE | NLD | | 05/30/2024 | | (477) | | | | | | | (477) | | 477 | | 477 |
| 100153744 | LEEUWARDEN | NLD | | 05/30/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100153745 | APELDOORN | NLD | | 05/30/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100153746 | ROTTERDAM | NLD | | 05/30/2024 | | (152) | | | | | | | (152) | | 152 | | 152 |
| 100153747 | ROTTERDAM | NLD | | 05/30/2024 | | 403 | | | | | | | 403 | 422 | 19 | | 19 |
| 100153748 | ROTTERDAM | NLD | | 05/30/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100153749 | ROTTERDAM | NLD | | 05/30/2024 | | 211 | | | | | | | 211 | 220 | 10 | | 10 |
| 100153750 | LANDGRAAF | NLD | | 05/30/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100153751 | UTRECHT | NLD | | 05/30/2024 | | (175) | | | | | | | (175) | | 175 | | 175 |
| 100153752 | LEEUWARDEN | NLD | | 05/30/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100153753 | LEEUWARDEN | NLD | | 05/30/2024 | | 142 | | | | | | | 142 | 149 | 7 | | 7 |
| 100153754 | S-GRAVENHAGE | NLD | | 05/30/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100153755 | S-GRAVENHAGE | NLD | | 05/30/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100153756 | S-GRAVENHAGE | NLD | | 05/30/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100153757 | BERGEN OP ZOOM | NLD | | 05/30/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100153758 | AMSTERDAM | NLD | | 05/30/2024 | | (220) | | | | | | | (220) | | 220 | | 220 |
| 100153759 | ACHTHUIZEN | NLD | | 05/30/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100153760 | ACHTHUIZEN | NLD | | 05/30/2024 | | 54 | | | | | | | 54 | 58 | 4 | | 4 |
| 100153761 | ZUIDLAREN | NLD | | 05/30/2024 | | (330) | | | | | | | (330) | | 330 | | 330 |
| 100153762 | TILBURG | NLD | | 05/30/2024 | | (596) | | | | | | | (596) | | 596 | | 596 |
| 100153763 | NES | NLD | | 05/30/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100153764 | GRONINGEN | NLD | | 05/30/2024 | | (230) | | | | | | | (230) | | 230 | | 230 |
| 100153765 | RIEL | NLD | | 05/30/2024 | | 4,271 | | | | | | | 4,271 | 4,389 | 118 | | 118 |
| 100153766 | RIEL | NLD | | 05/30/2024 | | (387) | | | | | | | (387) | | 387 | | 387 |
| 100153767 | GOIRLE | NLD | | 05/30/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100153768 | GOIRLE | NLD | | 05/30/2024 | | 283 | | | | | | | 283 | 291 | 8 | | 8 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153769 | HOOGEVEEN | NLD | | 05/30/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100153770 | SITTARD | NLD | | 05/30/2024 | | (162) | | | | | | | (162) | | 162 | | 162 |
| 100153771 | NEER | NLD | | 05/30/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100153772 | GRONINGEN | NLD | | 05/30/2024 | | (433) | | | | | | | (433) | | 433 | | 433 |
| 100153773 | GRONINGEN | NLD | | 05/30/2024 | | 816 | | | | | | | 816 | 853 | 37 | | 37 |
| 100153774 | TERNEUZEN | NLD | | 05/30/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100153775 | TERNEUZEN | NLD | | 05/30/2024 | | 133 | | | | | | | 133 | 140 | 6 | | 6 |
| 100153776 | BREDA | NLD | | 05/30/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100153777 | AMSTERDAM | NLD | | 05/30/2024 | | (507) | | | | | | | (507) | | 507 | | 507 |
| 100153778 | S-GRAVENHAGE | NLD | | 05/30/2024 | | (1,018) | | | | | | | (1,018) | | 1,018 | | 1,018 |
| 100153779 | S-GRAVENHAGE | NLD | | 05/30/2024 | | (195) | | | | | | | (195) | | 195 | | 195 |
| 100153780 | BUSSUM | NLD | | 05/30/2024 | | (1,511) | | | | | | | (1,511) | | 1,511 | | 1,511 |
| 100153781 | AMSTELVEEN | NLD | | 05/30/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100153782 | SPIJKENISSE | NLD | | 05/30/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100153783 | OISTERWIJK | NLD | | 05/30/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100156928 | UNITED KINGDOM | GBR | | 06/27/2024 | | 279 | | | | | | | 279 | 372 | 93 | | 93 |
| 100156929 | UNITED KINGDOM | GBR | | 06/27/2024 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100156930 | UNITED KINGDOM | GBR | | 06/27/2024 | | (189) | | | | | | | (189) | | 189 | | 189 |
| 100156931 | UNITED KINGDOM | GBR | | 06/27/2024 | | 201 | | | | | | | 201 | 253 | 53 | | 53 |
| 100156932 | UNITED KINGDOM | GBR | | 06/27/2024 | | (158) | | | | | | | (158) | | 158 | | 158 |
| 100156933 | UNITED KINGDOM | GBR | | 06/27/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100156934 | UNITED KINGDOM | GBR | | 06/27/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100156935 | UNITED KINGDOM | GBR | | 06/27/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100156936 | UNITED KINGDOM | GBR | | 06/27/2024 | | 721 | | | | | | | 721 | 822 | 101 | | 101 |
| 100156937 | UNITED KINGDOM | GBR | | 06/27/2024 | | (116) | | | | | | | (116) | | 116 | | 116 |
| 100156938 | UNITED KINGDOM | GBR | | 06/27/2024 | | (85) | | | | | | | (85) | | 85 | | 85 |
| 100156939 | UNITED KINGDOM | GBR | | 06/27/2024 | | (164) | | | | | | | (164) | | 164 | | 164 |
| 100156940 | UNITED KINGDOM | GBR | | 06/27/2024 | | 98 | | | | | | | 98 | 152 | 55 | | 55 |
| 100156941 | UNITED KINGDOM | GBR | | 06/27/2024 | | 162 | | | | | | | 162 | 253 | 91 | | 91 |
| 100156942 | UNITED KINGDOM | GBR | | 06/27/2024 | | 162 | | | | | | | 162 | 253 | 91 | | 91 |
| 100156943 | UNITED KINGDOM | GBR | | 06/27/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100156944 | UNITED KINGDOM | GBR | | 06/27/2024 | | (44) | | | | | | | (44) | 7 | 51 | | 51 |
| 100156945 | UNITED KINGDOM | GBR | | 06/27/2024 | | (117) | | | | | | | (117) | | 117 | | 117 |
| 100156946 | UNITED KINGDOM | GBR | | 06/27/2024 | | (264) | | | | | | | (264) | | 264 | | 264 |
| 100156947 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156948 | UNITED KINGDOM | GBR | | 06/27/2024 | | 318 | | | | | | | 318 | 410 | 92 | | 92 |
| 100156949 | UNITED KINGDOM | GBR | | 06/27/2024 | | (91) | | | | | | | (91) | | 91 | | 91 |
| 100156950 | UNITED KINGDOM | GBR | | 06/27/2024 | | (40) | | | | | | | (40) | 7 | 47 | | 47 |
| 100156951 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156952 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156953 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156954 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156955 | UNITED KINGDOM | GBR | | 06/27/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100156956 | UNITED KINGDOM | GBR | | 06/27/2024 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100156957 | UNITED KINGDOM | GBR | | 06/27/2024 | | (73) | | | | | | | (73) | | 73 | | 73 |
| 100156958 | UNITED KINGDOM | GBR | | 06/27/2024 | | 145 | | | | | | | 145 | 212 | 68 | | 68 |
| 100156959 | UNITED KINGDOM | GBR | | 06/27/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100156960 | UNITED KINGDOM | GBR | | 06/27/2024 | | 706 | | | | | | | 706 | 813 | 107 | | 107 |
| 100156961 | UNITED KINGDOM | GBR | | 06/27/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100156962 | UNITED KINGDOM | GBR | | 06/27/2024 | | (87) | | | | | | | (87) | 15 | 102 | | 102 |
| 100156963 | UNITED KINGDOM | GBR | | 06/27/2024 | | (95) | | | | | | | (95) | 16 | 111 | | 111 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156964 | UNITED KINGDOM | GBR | | 06/27/2024 | | (89) | | | | | | | (89) | 14 | 104 | | 104 |
| 100156965 | UNITED KINGDOM | GBR | | 06/27/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100156966 | UNITED KINGDOM | GBR | | 06/27/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100156967 | UNITED KINGDOM | GBR | | 06/27/2024 | | (154) | | | | | | | (154) | | 154 | | 154 |
| 100156968 | UNITED KINGDOM | GBR | | 06/27/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100156969 | UNITED KINGDOM | GBR | | 06/27/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100156970 | UNITED KINGDOM | GBR | | 06/27/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100156971 | UNITED KINGDOM | GBR | | 06/27/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100156972 | UNITED KINGDOM | GBR | | 06/27/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100156973 | UNITED KINGDOM | GBR | | 06/27/2024 | | 388 | | | | | | | 388 | 454 | 65 | | 65 |
| 100156974 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156975 | UNITED KINGDOM | GBR | | 06/27/2024 | | (64) | | | | | | | (64) | 11 | 75 | | 75 |
| 100156976 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156977 | UNITED KINGDOM | GBR | | 06/27/2024 | | (43) | | | | | | | (43) | 7 | 50 | | 50 |
| 100156978 | UNITED KINGDOM | GBR | | 06/27/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100156979 | UNITED KINGDOM | GBR | | 06/27/2024 | | (59) | | | | | | | (59) | 10 | 68 | | 68 |
| 100156980 | UNITED KINGDOM | GBR | | 06/27/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100156981 | UNITED KINGDOM | GBR | | 06/27/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100156982 | UNITED KINGDOM | GBR | | 06/27/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100156983 | UNITED KINGDOM | GBR | | 06/27/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100156984 | UNITED KINGDOM | GBR | | 06/27/2024 | | (181) | | | | | | | (181) | | 181 | | 181 |
| 100156985 | UNITED KINGDOM | GBR | | 06/27/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100156986 | UNITED KINGDOM | GBR | | 06/27/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100156987 | UNITED KINGDOM | GBR | | 06/27/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100156988 | UNITED KINGDOM | GBR | | 06/27/2024 | | (34) | | | | | | | (34) | 6 | 40 | | 40 |
| 100156989 | UNITED KINGDOM | GBR | | 06/27/2024 | | (34) | | | | | | | (34) | 6 | 40 | | 40 |
| 100156990 | UNITED KINGDOM | GBR | | 06/27/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100156991 | UNITED KINGDOM | GBR | | 06/27/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100156992 | UNITED KINGDOM | GBR | | 06/27/2024 | | (126) | | | | | | | (126) | 18 | 143 | | 143 |
| 100156993 | UNITED KINGDOM | GBR | | 06/27/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100156994 | UNITED KINGDOM | GBR | | 06/27/2024 | | 136 | | | | | | | 136 | 176 | 40 | | 40 |
| 100156995 | UNITED KINGDOM | GBR | | 06/27/2024 | | (145) | | | | | | | (145) | | 145 | | 145 |
| 100156996 | UNITED KINGDOM | GBR | | 06/27/2024 | | (33) | | | | | | | (33) | 6 | 39 | | 39 |
| 100156997 | UNITED KINGDOM | GBR | | 06/27/2024 | | 716 | | | | | | | 716 | 787 | 71 | | 71 |
| 100156998 | UNITED KINGDOM | GBR | | 06/27/2024 | | (259) | | | | | | | (259) | | 259 | | 259 |
| 100156999 | UNITED KINGDOM | GBR | | 06/27/2024 | | (121) | | | | | | | (121) | | 121 | | 121 |
| 100157000 | UNITED KINGDOM | GBR | | 06/27/2024 | | (170) | | | | | | | (170) | | 170 | | 170 |
| 100157001 | UNITED KINGDOM | GBR | | 06/27/2024 | | (203) | | | | | | | (203) | | 203 | | 203 |
| 100157002 | UNITED KINGDOM | GBR | | 06/27/2024 | | 160 | | | | | | | 160 | 201 | 40 | | 40 |
| 100157003 | UNITED KINGDOM | GBR | | 06/27/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100157004 | UNITED KINGDOM | GBR | | 06/27/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100157005 | UNITED KINGDOM | GBR | | 06/27/2024 | | (168) | | | | | | | (168) | | 168 | | 168 |
| 100157006 | UNITED KINGDOM | GBR | | 06/27/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100157007 | UNITED KINGDOM | GBR | | 06/27/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100157008 | UNITED KINGDOM | GBR | | 06/27/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100157009 | UNITED KINGDOM | GBR | | 06/27/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100157010 | UNITED KINGDOM | GBR | | 06/27/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100157526 | ALMELO | NLD | | 06/27/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100157527 | ALMELO | NLD | | 06/27/2024 | | 451 | | | | | | | 451 | 485 | 33 | | 33 |
| 100157528 | ROTTERDAM | NLD | | 06/28/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100157529 | AMSTERDAM | NLD | | 06/28/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157530 | S-GRAVENHAGE | NLD | | 06/28/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100157531 | ARNHEM | NLD | | 06/28/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100157532 | ARNHEM | NLD | | 06/28/2024 | | 292 | | | | | | | 292 | 319 | 27 | | 27 |
| 100157533 | GRONINGEN | NLD | | 06/28/2024 | | (216) | | | | | | | (216) | | 216 | | 216 |
| 100157534 | S-HERTOGENBOSCH | NLD | | 06/28/2024 | | (131) | | | | | | | (131) | | 131 | | 131 |
| 100157535 | S-HERTOGENBOSCH | NLD | | 06/28/2024 | | (131) | | | | | | | (131) | | 131 | | 131 |
| 100157536 | NOORDWIJK ZH | NLD | | 06/28/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100157537 | EINDHOVEN | NLD | | 06/28/2024 | | (141) | | | | | | | (141) | | 141 | | 141 |
| 100157538 | DORDRECHT | NLD | | 06/28/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100157539 | OOSTERHOUT | NLD | | 06/28/2024 | | (1,155) | | | | | | | (1,155) | | 1,155 | | 1,155 |
| 100157540 | WILHELMINAOORD | NLD | | 06/28/2024 | | (156) | | | | | | | (156) | | 156 | | 156 |
| 100157541 | ROTTERDAM | NLD | | 06/28/2024 | | (119) | | | | | | | (119) | | 119 | | 119 |
| 100157542 | ROTTERDAM | NLD | | 06/28/2024 | | (126) | | | | | | | (126) | | 126 | | 126 |
| 100157543 | ROTTERDAM | NLD | | 06/28/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100157544 | TILBURG | NLD | | 06/28/2024 | | (162) | | | | | | | (162) | | 162 | | 162 |
| 100157545 | TILBURG | NLD | | 06/28/2024 | | 239 | | | | | | | 239 | 260 | 21 | | 21 |
| 100157546 | BORN | NLD | | 06/28/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100157547 | AMSTERDAM | NLD | | 06/28/2024 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100157548 | ULFT | NLD | | 06/28/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100157549 | AMSTERDAM | NLD | | 06/28/2024 | | 875 | | | | | | | 875 | 932 | 58 | | 58 |
| 100157550 | AMSTERDAM | NLD | | 06/28/2024 | | (412) | | | | | | | (412) | | 412 | | 412 |
| 100157551 | S-HERTOGENBOSCH | NLD | | 06/28/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100157552 | BOLSWARD | NLD | | 06/28/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100157553 | BOLSWARD | NLD | | 06/28/2024 | | 115 | | | | | | | 115 | 125 | 10 | | 10 |
| 100157554 | UTRECHT | NLD | | 06/28/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100157555 | HENGELO | NLD | | 06/28/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100157556 | GRONINGEN | NLD | | 06/28/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100157557 | ROTTERDAM | NLD | | 06/28/2024 | | (162) | | | | | | | (162) | | 162 | | 162 |
| 100157558 | HELMOND | NLD | | 06/28/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100157559 | HELMOND | NLD | | 06/28/2024 | | (203) | | | | | | | (203) | | 203 | | 203 |
| 100157560 | ROTTERDAM | NLD | | 06/28/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100157561 | ROTTERDAM | NLD | | 06/28/2024 | | 175 | | | | | | | 175 | 187 | 12 | | 12 |
| 100157562 | GRONINGEN | NLD | | 06/28/2024 | | (194) | | | | | | | (194) | | 194 | | 194 |
| 100157563 | AMERSFOORT | NLD | | 06/28/2024 | | (241) | | | | | | | (241) | | 241 | | 241 |
| 100157564 | AMSTERDAM | NLD | | 06/28/2024 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100157565 | AMSTERDAM | NLD | | 06/28/2024 | | (131) | | | | | | | (131) | | 131 | | 131 |
| 100157566 | NIEUWEGEIN | NLD | | 06/28/2024 | | 6,739 | | | | | | | 6,739 | 7,317 | 578 | | 578 |
| 100157567 | S-GRAVENHAGE | NLD | | 06/28/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100157568 | AMSTERDAM | NLD | | 06/28/2024 | | (186) | | | | | | | (186) | | 186 | | 186 |
| 100157569 | AMSTELVEEN | NLD | | 06/28/2024 | | (423) | | | | | | | (423) | | 423 | | 423 |
| 100157570 | ROTTERDAM | NLD | | 06/28/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100157571 | AMSTERDAM | NLD | | 06/28/2024 | | (154) | | | | | | | (154) | | 154 | | 154 |
| 100157572 | AMSTERDAM | NLD | | 06/28/2024 | | 748 | | | | | | | 748 | 779 | 31 | | 31 |
| 100157573 | OUD-BEIJERLAND | NLD | | 06/28/2024 | | (67) | | | | | | | (67) | | 67 | | 67 |
| 100157574 | UTRECHT | NLD | | 06/28/2024 | | (199) | | | | | | | (199) | | 199 | | 199 |
| 100157575 | GRONINGEN | NLD | | 06/28/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100157576 | ASSEN | NLD | | 06/28/2024 | | (298) | | | | | | | (298) | | 298 | | 298 |
| 100157577 | GRONINGEN | NLD | | 06/28/2024 | | (139) | | | | | | | (139) | | 139 | | 139 |
| 100157578 | CASTRICUM | NLD | | 06/28/2024 | | (113) | | | | | | | (113) | | 113 | | 113 |
| 100157579 | WAGENINGEN | NLD | | 06/28/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100157580 | BRIELLE | NLD | | 06/28/2024 | | (173) | | | | | | | (173) | | 173 | | 173 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157581 | ROTTERDAM | NLD | | 06/28/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100157582 | S-GRAVENHAGE | NLD | | 06/28/2024 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100158167 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158168 | London | GBR | | 07/09/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100158169 | London | GBR | | 07/09/2024 | | (89) | | | | | | | (89) | | 89 | | 89 |
| 100158170 | London | GBR | | 07/09/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100158171 | London | GBR | | 07/09/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100158172 | London | GBR | | 07/09/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100158173 | London | GBR | | 07/09/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100158174 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158175 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158176 | London | GBR | | 07/09/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100158177 | London | GBR | | 07/09/2024 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100158178 | London | GBR | | 07/09/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100158179 | London | GBR | | 07/09/2024 | | (63) | | | | | | | (63) | | 63 | | 63 |
| 100158181 | London | GBR | | 07/09/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100158182 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158183 | London | GBR | | 07/09/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100158184 | London | GBR | | 07/09/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100158185 | London | GBR | | 07/09/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100158187 | London | GBR | | 07/09/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100158188 | London | GBR | | 07/09/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100158189 | London | GBR | | 07/09/2024 | | (94) | | | | | | | (94) | | 94 | | 94 |
| 100158190 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158191 | London | GBR | | 07/09/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100158192 | London | GBR | | 07/09/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100158193 | London | GBR | | 07/09/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100158194 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158195 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158197 | London | GBR | | 07/09/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100158198 | London | GBR | | 07/09/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100158199 | London | GBR | | 07/09/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100158200 | London | GBR | | 07/09/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100158201 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158202 | London | GBR | | 07/09/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100158203 | UNITED KINGDOM | GBR | | 07/09/2024 | | 8,546 | | 272 | | | 272 | | 8,818 | 9,215 | 397 | | 397 |
| 100158204 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158205 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158207 | London | GBR | | 07/09/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100158208 | London | GBR | | 07/09/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100158210 | London | GBR | | 07/09/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100158211 | London | GBR | | 07/09/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100158212 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158213 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158214 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158215 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158216 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158217 | London | GBR | | 07/09/2024 | | (55) | | | | | | | (55) | | 55 | | 55 |
| 100158218 | London | GBR | | 07/09/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100158219 | London | GBR | | 07/09/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100158220 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158221 | London | GBR | | 07/09/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100158222 | London | GBR | | 07/09/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100158223 | London | GBR | | 07/09/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100158224 | London | GBR | | 07/09/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100158225 | London | GBR | | 07/09/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100158226 | London | GBR | | 07/09/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100158227 | London | GBR | | 07/09/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100158228 | London | GBR | | 07/09/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100158229 | London | GBR | | 07/09/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100158230 | London | GBR | | 07/09/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100158231 | London | GBR | | 07/09/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100158232 | London | GBR | | 07/09/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100158233 | London | GBR | | 07/09/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100158234 | London | GBR | | 07/09/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100158235 | London | GBR | | 07/09/2024 | | (142) | | | | | | | (142) | | 142 | | 142 |
| 100158236 | London | GBR | | 07/09/2024 | | (160) | | | | | | | (160) | | 160 | | 160 |
| 100158237 | London | GBR | | 07/09/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100158238 | London | GBR | | 07/09/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100158239 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158240 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158241 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158242 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158243 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158244 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158245 | London | GBR | | 07/09/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100158246 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158247 | London | GBR | | 07/09/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100158248 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158249 | London | GBR | | 07/09/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100158250 | London | GBR | | 07/09/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100158251 | London | GBR | | 07/09/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100158252 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158253 | London | GBR | | 07/09/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100158254 | London | GBR | | 07/09/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100158255 | London | GBR | | 07/09/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100158256 | London | GBR | | 07/09/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100158257 | London | GBR | | 07/09/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100158258 | London | GBR | | 07/09/2024 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100158259 | London | GBR | | 07/09/2024 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100158260 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100158261 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100158262 | London | GBR | | 07/09/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100158263 | London | GBR | | 07/09/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100158264 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158265 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158266 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158267 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158268 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158269 | London | GBR | | 07/09/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100158270 | London | GBR | | 07/09/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100158271 | London | GBR | | 07/09/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158272 | London | GBR | | 07/09/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100158273 | London | GBR | | 07/09/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100158274 | London | GBR | | 07/09/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100158275 | London | GBR | | 07/09/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100158276 | London | GBR | | 07/09/2024 | | (51) | | | | | | | (51) | | 51 | | 51 |
| 100158277 | London | GBR | | 07/09/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100158278 | London | GBR | | 07/09/2024 | | (155) | | | | | | | (155) | | 155 | | 155 |
| 100158279 | London | GBR | | 07/09/2024 | | (146) | | | | | | | (146) | | 146 | | 146 |
| 100158280 | London | GBR | | 07/09/2024 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100158281 | London | GBR | | 07/09/2024 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100158282 | London | GBR | | 07/09/2024 | | (137) | | | | | | | (137) | | 137 | | 137 |
| 100158283 | London | GBR | | 07/09/2024 | | (140) | | | | | | | (140) | | 140 | | 140 |
| 100158284 | London | GBR | | 07/09/2024 | | (135) | | | | | | | (135) | | 135 | | 135 |
| 100158285 | London | GBR | | 07/09/2024 | | (118) | | | | | | | (118) | | 118 | | 118 |
| 100158286 | London | GBR | | 07/09/2024 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100158287 | London | GBR | | 07/09/2024 | | (125) | | | | | | | (125) | | 125 | | 125 |
| 100158288 | London | GBR | | 07/09/2024 | | (226) | | | | | | | (226) | | 226 | | 226 |
| 100158289 | London | GBR | | 07/09/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100158290 | London | GBR | | 07/09/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100158291 | London | GBR | | 07/09/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100158292 | London | GBR | | 07/09/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100158293 | London | GBR | | 07/09/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100158294 | London | GBR | | 07/09/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100158295 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158296 | London | GBR | | 07/09/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100158297 | London | GBR | | 07/09/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100158298 | London | GBR | | 07/09/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100158299 | London | GBR | | 07/09/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100158300 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158301 | London | GBR | | 07/09/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100158302 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158303 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158304 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158305 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158306 | London | GBR | | 07/09/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100158307 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158308 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158309 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158310 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158311 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158312 | London | GBR | | 07/09/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100158313 | London | GBR | | 07/09/2024 | | (47) | | | | | | | (47) | | 47 | | 47 |
| 100158314 | London | GBR | | 07/09/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100158316 | London | GBR | | 07/09/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100158317 | London | GBR | | 07/09/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100158318 | London | GBR | | 07/09/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100158319 | London | GBR | | 07/09/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100158320 | London | GBR | | 07/09/2024 | | (13) | | | | | | | (13) | | 13 | | 13 |
| 100158321 | London | GBR | | 07/09/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100158322 | London | GBR | | 07/09/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100158323 | London | GBR | | 07/09/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158324 | London | GBR | | 07/09/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100158325 | London | GBR | | 07/09/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100158326 | London | GBR | | 07/09/2024 | | (18) | | | | | | | (18) | | 18 | | 18 |
| 100158327 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100158328 | London | GBR | | 07/09/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100158330 | London | GBR | | 07/09/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100158331 | London | GBR | | 07/09/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100158332 | London | GBR | | 07/09/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100158333 | London | GBR | | 07/09/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100158334 | London | GBR | | 07/09/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100158335 | London | GBR | | 07/09/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100158336 | London | GBR | | 07/09/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100158337 | London | GBR | | 07/09/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100158338 | London | GBR | | 07/09/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100158339 | London | GBR | | 07/09/2024 | | (10) | | | | | | | (10) | | 10 | | 10 |
| 100158340 | London | GBR | | 07/09/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100158341 | London | GBR | | 07/09/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100158342 | London | GBR | | 07/09/2024 | | (10) | | | | | | | (10) | | 10 | | 10 |
| 100158343 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158344 | London | GBR | | 07/09/2024 | | (195) | | | | | | | (195) | | 195 | | 195 |
| 100158345 | London | GBR | | 07/09/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100158346 | London | GBR | | 07/09/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100158347 | London | GBR | | 07/09/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100158348 | London | GBR | | 07/09/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100158349 | London | GBR | | 07/09/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100158350 | London | GBR | | 07/09/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100158351 | London | GBR | | 07/09/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100158352 | London | GBR | | 07/09/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100158353 | London | GBR | | 07/09/2024 | | (62) | | | | | | | (62) | | 62 | | 62 |
| 100158354 | London | GBR | | 07/09/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100158355 | London | GBR | | 07/09/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100158356 | London | GBR | | 07/09/2024 | | (27) | | | | | | | (27) | | 27 | | 27 |
| 100158358 | London | GBR | | 07/09/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100158359 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158361 | London | GBR | | 07/09/2024 | | (65) | | | | | | | (65) | | 65 | | 65 |
| 100158362 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158363 | London | GBR | | 07/09/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100158364 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158365 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158366 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158367 | London | GBR | | 07/09/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100158368 | London | GBR | | 07/09/2024 | | (268) | | | | | | | (268) | | 268 | | 268 |
| 100158369 | London | GBR | | 07/09/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100158370 | London | GBR | | 07/09/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100158371 | London | GBR | | 07/09/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100158372 | London | GBR | | 07/09/2024 | | (105) | | | | | | | (105) | | 105 | | 105 |
| 100158373 | London | GBR | | 07/09/2024 | | (114) | | | | | | | (114) | | 114 | | 114 |
| 100158374 | London | GBR | | 07/09/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100158375 | London | GBR | | 07/09/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100158376 | London | GBR | | 07/09/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100158377 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158378 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100158379 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100158380 | London | GBR | | 07/09/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100158381 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158382 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158383 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158384 | London | GBR | | 07/09/2024 | | (14) | | | | | | | (14) | | 14 | | 14 |
| 100158385 | London | GBR | | 07/09/2024 | | (17) | | | | | | | (17) | | 17 | | 17 |
| 100158386 | London | GBR | | 07/09/2024 | | (83) | | | | | | | (83) | | 83 | | 83 |
| 100158387 | London | GBR | | 07/09/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100158389 | London | GBR | | 07/09/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100158390 | London | GBR | | 07/09/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100158391 | London | GBR | | 07/09/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100158392 | London | GBR | | 07/09/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100158393 | London | GBR | | 07/09/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100158394 | London | GBR | | 07/09/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100158395 | London | GBR | | 07/09/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100158396 | London | GBR | | 07/09/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100158397 | London | GBR | | 07/09/2024 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100158398 | London | GBR | | 07/09/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100158399 | London | GBR | | 07/09/2024 | | (263) | | | | | | | (263) | | 263 | | 263 |
| 100158400 | London | GBR | | 07/09/2024 | | (81) | | | | | | | (81) | | 81 | | 81 |
| 100158401 | London | GBR | | 07/09/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100158402 | London | GBR | | 07/09/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100158403 | London | GBR | | 07/09/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100158404 | London | GBR | | 07/09/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |
| 100158405 | London | GBR | | 07/09/2024 | | (66) | | | | | | | (66) | | 66 | | 66 |
| 100158406 | London | GBR | | 07/09/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100158409 | London | GBR | | 07/09/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100158410 | London | GBR | | 07/09/2024 | | (56) | | | | | | | (56) | | 56 | | 56 |
| 100158411 | London | GBR | | 07/09/2024 | | (112) | | | | | | | (112) | | 112 | | 112 |
| 100158412 | London | GBR | | 07/09/2024 | | (133) | | | | | | | (133) | | 133 | | 133 |
| 100158413 | London | GBR | | 07/09/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100158414 | London | GBR | | 07/09/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100158415 | London | GBR | | 07/09/2024 | | (210) | | | | | | | (210) | | 210 | | 210 |
| 100158416 | London | GBR | | 07/09/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100158417 | London | GBR | | 07/09/2024 | | (57) | | | | | | | (57) | | 57 | | 57 |
| 100158418 | London | GBR | | 07/09/2024 | | (130) | | | | | | | (130) | | 130 | | 130 |
| 100161561 | London | GBR | | 07/29/2024 | | (72) | | | | | | | (72) | | 72 | | 72 |
| 100161562 | London | GBR | | 07/29/2024 | | (54) | | | | | | | (54) | | 54 | | 54 |
| 100161563 | London | GBR | | 07/29/2024 | | (103) | | | | | | | (103) | | 103 | | 103 |
| 100161564 | London | GBR | | 07/29/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100161565 | London | GBR | | 07/29/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100161566 | London | GBR | | 07/29/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100161567 | London | GBR | | 07/29/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100161568 | London | GBR | | 07/29/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100161569 | London | GBR | | 07/29/2024 | | (46) | | | | | | | (46) | | 46 | | 46 |
| 100161570 | London | GBR | | 07/29/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100161571 | London | GBR | | 07/29/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100161572 | UNITED KINGDOM | GBR | | 07/29/2024 | | 320 | | | | | | | 320 | 364 | 44 | | 44 |
| 100161573 | London | GBR | | 07/29/2024 | | (64) | | | | | | | (64) | | 64 | | 64 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161574 | London | GBR | | 07/29/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100161575 | London | GBR | | 07/29/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100161576 | London | GBR | | 07/29/2024 | | (31) | | | | | | | (31) | | 31 | | 31 |
| 100161577 | London | GBR | | 07/29/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100161578 | London | GBR | | 07/29/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100161579 | London | GBR | | 07/29/2024 | | (25) | | | | | | | (25) | | 25 | | 25 |
| 100161580 | London | GBR | | 07/29/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100161581 | London | GBR | | 07/29/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100161582 | London | GBR | | 07/29/2024 | | (28) | | | | | | | (28) | | 28 | | 28 |
| 100161583 | London | GBR | | 07/29/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100161584 | UNITED KINGDOM | GBR | | 07/29/2024 | | 441 | | | | | | | 441 | 735 | 294 | | 294 |
| 100161585 | London | GBR | | 07/29/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100161586 | UNITED KINGDOM | GBR | | 07/29/2024 | | 402 | | | | | | | 402 | 504 | 102 | | 102 |
| 100161587 | London | GBR | | 07/29/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100161588 | London | GBR | | 07/29/2024 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100161589 | London | GBR | | 07/29/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100161590 | UNITED KINGDOM | GBR | | 07/29/2024 | | 164 | | | | | | | 164 | 208 | 44 | | 44 |
| 100161591 | London | GBR | | 07/29/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100161592 | London | GBR | | 07/29/2024 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100161593 | London | GBR | | 07/29/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100161594 | London | GBR | | 07/29/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100161595 | London | GBR | | 07/29/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100161596 | London | GBR | | 07/29/2024 | | (106) | | | | | | | (106) | | 106 | | 106 |
| 100161597 | London | GBR | | 07/29/2024 | | (19) | | | | | | | (19) | | 19 | | 19 |
| 100161598 | London | GBR | | 07/29/2024 | | (159) | | | | | | | (159) | | 159 | | 159 |
| 100161599 | London | GBR | | 07/29/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100161600 | London | GBR | | 07/29/2024 | | (169) | | | | | | | (169) | | 169 | | 169 |
| 100161601 | London | GBR | | 07/29/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100161602 | London | GBR | | 07/29/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100161603 | London | GBR | | 07/29/2024 | | (38) | | | | | | | (38) | | 38 | | 38 |
| 100161604 | London | GBR | | 07/29/2024 | | (36) | | | | | | | (36) | | 36 | | 36 |
| 100161605 | London | GBR | | 07/29/2024 | | (96) | | | | | | | (96) | | 96 | | 96 |
| 100161606 | London | GBR | | 07/29/2024 | | (107) | | | | | | | (107) | | 107 | | 107 |
| 100161607 | London | GBR | | 07/29/2024 | | (34) | | | | | | | (34) | | 34 | | 34 |
| 100161608 | London | GBR | | 07/29/2024 | | (59) | | | | | | | (59) | | 59 | | 59 |
| 100161609 | London | GBR | | 07/29/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100161610 | London | GBR | | 07/29/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100161611 | London | GBR | | 07/29/2024 | | (32) | | | | | | | (32) | | 32 | | 32 |
| 100161612 | London | GBR | | 07/29/2024 | | (134) | | | | | | | (134) | | 134 | | 134 |
| 100161613 | London | GBR | | 07/29/2024 | | (22) | | | | | | | (22) | | 22 | | 22 |
| 100161614 | London | GBR | | 07/29/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100161615 | London | GBR | | 07/29/2024 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100161616 | London | GBR | | 07/29/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100161617 | London | GBR | | 07/29/2024 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100161618 | London | GBR | | 07/29/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100161619 | London | GBR | | 07/29/2024 | | (208) | | | | | | | (208) | | 208 | | 208 |
| 100161620 | London | GBR | | 07/29/2024 | | (40) | | | | | | | (40) | | 40 | | 40 |
| 100161621 | London | GBR | | 07/29/2024 | | (162) | | | | | | | (162) | | 162 | | 162 |
| 100161622 | UNITED KINGDOM | GBR | | 07/29/2024 | | 106 | | | | | | | 106 | 136 | 31 | | 31 |
| 100161623 | London | GBR | | 07/29/2024 | | (128) | | | | | | | (128) | | 128 | | 128 |
| 100161624 | London | GBR | | 07/29/2024 | | (545) | | | | | | | (545) | | 545 | | 545 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100161625 | London | GBR | | 07/29/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 100161626 | UNITED KINGDOM | GBR | | 07/29/2024 | | 265 | | | | | | | 265 | 330 | 65 | | 65 |
| 100161627 | London | GBR | | 07/29/2024 | | (30) | | | | | | | (30) | | 30 | | 30 |
| 100161628 | London | GBR | | 07/29/2024 | | (29) | | | | | | | (29) | | 29 | | 29 |
| 100161629 | London | GBR | | 07/29/2024 | | (26) | | | | | | | (26) | | 26 | | 26 |
| 100161630 | London | GBR | | 07/29/2024 | | (82) | | | | | | | (82) | | 82 | | 82 |
| 100161631 | London | GBR | | 07/29/2024 | | (60) | | | | | | | (60) | | 60 | | 60 |
| 100161632 | London | GBR | | 07/29/2024 | | (71) | | | | | | | (71) | | 71 | | 71 |
| 100161633 | London | GBR | | 07/29/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100161634 | London | GBR | | 07/29/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100161635 | London | GBR | | 07/29/2024 | | (37) | | | | | | | (37) | | 37 | | 37 |
| 100161636 | London | GBR | | 07/29/2024 | | (21) | | | | | | | (21) | | 21 | | 21 |
| 100161637 | London | GBR | | 07/29/2024 | | (45) | | | | | | | (45) | | 45 | | 45 |
| 100161638 | London | GBR | | 07/29/2024 | | (48) | | | | | | | (48) | | 48 | | 48 |
| 100161639 | London | GBR | | 07/29/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100161640 | London | GBR | | 07/29/2024 | | (168) | | | | | | | (168) | | 168 | | 168 |
| 100161641 | London | GBR | | 07/29/2024 | | (100) | | | | | | | (100) | | 100 | | 100 |
| 100161642 | London | GBR | | 07/29/2024 | | (49) | | | | | | | (49) | | 49 | | 49 |
| 100161643 | DEN HAAG | NLD | | 07/29/2024 | | (52) | | | | | | | (52) | | 52 | | 52 |
| 100161644 | S-GRAVENHAGE | NLD | | 07/29/2024 | | (76) | | | | | | | (76) | | 76 | | 76 |
| 100161646 | HANK | NLD | | 07/29/2024 | | (87) | | | | | | | (87) | | 87 | | 87 |
| 100161647 | S-HERTOGENBOSCH | NLD | | 07/29/2024 | | (35) | | | | | | | (35) | | 35 | | 35 |
| 100161648 | ROTTERDAM | NLD | | 07/29/2024 | | (84) | | | | | | | (84) | | 84 | | 84 |
| 100161649 | ROTTERDAM | NLD | | 07/29/2024 | | 402 | | | | | | | 402 | 474 | 72 | | 72 |
| 100161650 | GRONINGEN | NLD | | 07/29/2024 | | (230) | | | | | | | (230) | | 230 | | 230 |
| 100161651 | AMERSFOORT | NLD | | 07/29/2024 | | (515) | | | | | | | (515) | | 515 | | 515 |
| 100161652 | ZEIST | NLD | | 07/29/2024 | | (308) | | | | | | | (308) | | 308 | | 308 |
| 100161653 | GORREDIJK | NLD | | 07/29/2024 | | (78) | | | | | | | (78) | | 78 | | 78 |
| 100161654 | GORREDIJK | NLD | | 07/29/2024 | | 34 | | | | | | | 34 | 37 | 3 | | 3 |
| 100161655 | TILBURG | NLD | | 07/29/2024 | | (42) | | | | | | | (42) | | 42 | | 42 |
| 100161656 | MEPPEL | NLD | | 07/29/2024 | | (61) | | | | | | | (61) | | 61 | | 61 |
| 100161657 | MEPPEL | NLD | | 07/29/2024 | | 358 | | | | | | | 358 | 378 | 20 | | 20 |
| 100161658 | LEEUWARDEN | NLD | | 07/29/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100161659 | LEEUWARDEN | NLD | | 07/29/2024 | | 91 | | | | | | | 91 | 96 | 6 | | 6 |
| 100161660 | LEEUWARDEN | NLD | | 07/29/2024 | | (50) | | | | | | | (50) | | 50 | | 50 |
| 100161661 | LEEUWARDEN | NLD | | 07/29/2024 | | 103 | | | | | | | 103 | 109 | 7 | | 7 |
| 100161662 | AMSTERDAM | NLD | | 07/29/2024 | | (977) | | | | | | | (977) | | 977 | | 977 |
| 100161663 | AMSTERDAM | NLD | | 07/29/2024 | | 301 | | | | | | | 301 | 346 | 44 | | 44 |
| 100161664 | EDE | NLD | | 07/29/2024 | | (88) | | | | | | | (88) | | 88 | | 88 |
| 100161665 | HARLINGEN | NLD | | 07/29/2024 | | (102) | | | | | | | (102) | | 102 | | 102 |
| 100161666 | HENGELO | NLD | | 07/29/2024 | | (101) | | | | | | | (101) | | 101 | | 101 |
| 100161667 | SPAUBEEK | NLD | | 07/29/2024 | | (79) | | | | | | | (79) | | 79 | | 79 |
| 100161668 | SCHIEDAM | NLD | | 07/29/2024 | | (266) | | | | | | | (266) | | 266 | | 266 |
| 100161669 | WEERT | NLD | | 07/29/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100161670 | SCHIEDAM | NLD | | 07/29/2024 | | (173) | | | | | | | (173) | | 173 | | 173 |
| 100161671 | SCHIEDAM | NLD | | 07/29/2024 | | 225 | | | | | | | 225 | 244 | 19 | | 19 |
| 100161672 | S-GRAVENHAGE | NLD | | 07/29/2024 | | (77) | | | | | | | (77) | | 77 | | 77 |
| 100161673 | ROOSENDAAL | NLD | | 07/29/2024 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100161674 | ZWIJNDRECHT | NLD | | 07/29/2024 | | (33) | | | | | | | (33) | | 33 | | 33 |
| 100161675 | SCHIEDAM | NLD | | 07/29/2024 | | (108) | | | | | | | (108) | | 108 | | 108 |
| 100161676 | ROTTERDAM | NLD | | 07/29/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100161677 | BREDA | NLD | | 07/29/2024 | | (41) | | | | | | | (41) | | 41 | | 41 |
| 100161678 | BREDA | NLD | | 07/29/2024 | | 121 | | | | | | | 121 | 131 | 10 | | 10 |
| 100161679 | AMSTERDAM | NLD | | 07/29/2024 | | (75) | | | | | | | (75) | | 75 | | 75 |
| 100161680 | AMSTERDAM | NLD | | 07/29/2024 | | (58) | | | | | | | (58) | | 58 | | 58 |
| 100161681 | AMSTERDAM | NLD | | 07/29/2024 | | (70) | | | | | | | (70) | | 70 | | 70 |
| 100161682 | HILVERSUM | NLD | | 07/29/2024 | | (104) | | | | | | | (104) | | 104 | | 104 |
| 100161683 | FARSUM | NLD | | 07/29/2024 | | (39) | | | | | | | (39) | | 39 | | 39 |
| 100161684 | FARSUM | NLD | | 07/29/2024 | | 404 | | | | | | | 404 | 422 | 18 | | 18 |
| 100161685 | GELEEN | NLD | | 07/29/2024 | | (95) | | | | | | | (95) | | 95 | | 95 |
| 100161686 | ROTTERDAM | NLD | | 07/29/2024 | | (69) | | | | | | | (69) | | 69 | | 69 |
| 100161687 | S-GRAVENHAGE | NLD | | 07/29/2024 | | (381) | | | | | | | (381) | | 381 | | 381 |
| 100161688 | AMSTERDAM | NLD | | 07/29/2024 | | (74) | | | | | | | (74) | | 74 | | 74 |
| 100161689 | ZAANDAM | NLD | | 07/29/2024 | | (109) | | | | | | | (109) | | 109 | | 109 |
| 100161690 | WESTERVOORT | NLD | | 07/29/2024 | | (203) | | | | | | | (203) | | 203 | | 203 |
| 100161691 | WESTERVOORT | NLD | | 07/29/2024 | | 56 | | | | | | | 56 | 72 | 16 | | 16 |
| 100161692 | NIJMEGEN | NLD | | 07/29/2024 | | 167 | | | | | | | 167 | 178 | 11 | | 11 |
| 100161693 | NIJMEGEN | NLD | | 07/29/2024 | | (86) | | | | | | | (86) | | 86 | | 86 |
| 100161694 | S-GRAVENHAGE | NLD | | 07/29/2024 | | (164) | | | | | | | (164) | | 164 | | 164 |
| 100161695 | MONTFOORT | NLD | | 07/29/2024 | | (90) | | | | | | | (90) | | 90 | | 90 |
| 100161696 | NIEUWERKERK AAN DEN IJSSEL | NLD | | 07/29/2024 | | (53) | | | | | | | (53) | | 53 | | 53 |
| 100161697 | AMSTERDAM | NLD | | 07/29/2024 | | (679) | | | | | | | (679) | | 679 | | 679 |
| 100161698 | VENLO | NLD | | 07/29/2024 | | (149) | | | | | | | (149) | | 149 | | 149 |
| 100161699 | ROTTERDAM | NLD | | 07/29/2024 | | (956) | | | | | | | (956) | | 956 | | 956 |
| 100161700 | HAARLEM | NLD | | 07/29/2024 | | (115) | | | | | | | (115) | | 115 | | 115 |
| 100161701 | S-GRAVENHAGE | NLD | | 07/29/2024 | | (15) | | | | | | | (15) | | 15 | | 15 |
| 100161702 | TIEL | NLD | | 07/29/2024 | | (177) | | | | | | | (177) | | 177 | | 177 |
| 100165113 | UNITED KINGDOM | GBR | | 08/27/2024 | | 101 | | | | | | | 101 | 104 | 3 | | 3 |
| 100165138 | London | GBR | | 08/27/2024 | | (10) | | | | | | | (10) | | 10 | | 10 |
| 100165142 | UNITED KINGDOM | GBR | | 08/27/2024 | | 581 | | | | | | | 581 | 588 | 7 | | 7 |
| 100165167 | London | GBR | | 08/27/2024 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100165178 | ROTTERDAM | NLD | | 08/28/2024 | | (16) | | | | | | | (16) | | 16 | | 16 |
| 100165181 | S-GRAVENHAGE | NLD | | 08/28/2024 | | 32 | | | | | | | 32 | 32 | | | |
| 100165183 | LELYSTAD | NLD | | 08/28/2024 | | 74 | | | | | | | 74 | 74 | 1 | | 1 |
| 100165186 | AMSTERDAM | NLD | | 08/28/2024 | | (23) | | | | | | | (23) | | 23 | | 23 |
| 100165194 | AMSTERDAM | NLD | | 08/28/2024 | | (44) | | | | | | | (44) | | 44 | | 44 |
| 100165198 | UTRECHT | NLD | | 08/28/2024 | | 148 | | | | | | | 148 | 148 | 1 | | 1 |
| 100165199 | UTRECHT | NLD | | 08/28/2024 | | (11) | | | | | | | (11) | | 11 | | 11 |
| 100165200 | UTRECHT | NLD | | 08/28/2024 | | 313 | | | | | | | 313 | 315 | 2 | | 2 |
| 100165212 | APELDOORN | NLD | | 08/28/2024 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100165215 | HAELEN | NLD | | 08/28/2024 | | (20) | | | | | | | (20) | | 20 | | 20 |
| 100165219 | S-GRAVENHAGE | NLD | | 08/28/2024 | | (12) | | | | | | | (12) | | 12 | | 12 |
| 100165221 | AMSTERDAM | NLD | | 08/28/2024 | | (24) | | | | | | | (24) | | 24 | | 24 |
| 100165226 | ROTTERDAM | NLD | | 08/28/2024 | | (43) | | | | | | | (43) | | 43 | | 43 |
| 720041801 | DERBY | GBR | | 03/31/2021 | | (10,182) | | 20,006 | | | 20,006 | | 9,824 | | (9,824) | | (9,824) |
| 7200419 | PARIS | FRA | | 04/21/2021 | | 162,596 | | | | | | | 162,596 | 175,510 | 12,914 | | 12,914 |
| 7200435 | VARIOUS | GBR | | 02/26/2021 | | (46,981) | | 59,611 | | | 59,611 | | 12,630 | | (12,630) | | (12,630) |
| 7200439 | STOCKHOLM | SWE | | 03/30/2021 | | 386,665 | | 27,680 | | | 27,680 | | 414,345 | 371,604 | (42,741) | | (42,741) |
| 7200452 | VARIOUS | DE | | 06/28/2021 | | 1,225,104 | | | | | | | 1,225,104 | 1,134,061 | (91,044) | | (91,044) |
| 7200453 | VARIOUS | GBR | | 06/15/2021 | | 205,747 | | | | | | | 205,747 | 189,331 | (16,415) | | (16,415) |
| 7200520 | LONDON | GBR | | 04/19/2022 | | (208,275) | | 198,322 | | | 198,322 | | (9,953) | | 9,953 | | 9,953 |
| 7200521 | LONDON | GBR | | 01/20/2022 | | (338,089) | | 295,448 | | | 295,448 | | (42,641) | | 42,641 | | 42,641 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 7200528 | MANCHESTER | GBR | | 01/27/2022 | | (878,529) | | 881,269 | | | 881,269 | | 2,740 | | (2,740) | | (2,740) |
| 7200552 | MARBELLA | ESP | | 04/26/2022 | | 22,470,582 | | | | | (987,589) | (987,589) | 21,482,994 | 21,589,477 | 106,483 | | 106,483 |
| 7200568 | LONDON | GBR | | 07/19/2022 | | (4,378,855) | | | | | | | (4,378,855) | (4,074,608) | 304,248 | | 304,248 |
| 7200569 | VARIOUS | FRA | | 07/11/2022 | | (63,252) | | 54,410 | | | 54,410 | | (8,842) | | 8,842 | | 8,842 |
| 7200570 | VARIOUS | ESP | | 07/11/2022 | | (40,527) | | | | | | | (40,527) | | 40,527 | | 40,527 |
| 7200578 | KELSO | NLD | | 08/19/2022 | | (37,972) | | 32,141 | | | 32,141 | | (5,831) | | 5,831 | | 5,831 |
| 7200581 | IBIZA | ESP | | 08/24/2022 | | (7,328) | | | | | | | (7,328) | | 7,328 | | 7,328 |
| 7200602 | LONDON | GBR | | 09/30/2022 | | 46,370,911 | | | | | | | 46,370,911 | 49,066,789 | 2,695,878 | | 2,695,878 |
| 7200635 | LONG ISLAND CITY | NY | | 01/03/2020 | | (15,798) | | 15,798 | | | 15,798 | | | | | | |
| 7200644 | ANNEMASSE | FRA | | 10/17/2023 | | (21,164) | | | | | | | (21,164) | | 21,164 | | 21,164 |
| 7410006 | VARIOUS | DE | | 12/21/2023 | | (4,244) | | | | | | | (4,244) | | 4,244 | | 4,244 |
| 7410008 | VARIOUS | GBR | | 01/26/2024 | | 221,937 | | | | | | | 221,937 | 394,160 | 172,223 | | 172,223 |
| 7410009 | NIVELLES | BEL | | 05/08/2024 | | 490 | | | | | | | 490 | | (490) | | (490) |
| 7410010 | COPENHAGEN | DNK | | 03/25/2024 | | (251) | | | | | | | (251) | | 251 | | 251 |
| 7410011 | BACKADALEN | SWE | | 06/13/2024 | | 15,754 | | | | | | | 15,754 | | (15,754) | | (15,754) |
| 7410015 | JONKOPING | SWE | | 05/31/2024 | | (333,322) | | | | | | | (166,661) | (166,661) | | | |
| 7410017 | DOBRZYKOWICE | POL | | 06/26/2024 | | (14,545) | | | | | | | (14,545) | | 14,545 | | 14,545 |
| 7200542 | LEIDEN | NLD | | 04/29/2022 | | 11,610 | | | | | | | 11,610 | | (11,610) | | (11,610) |
| 19349 | San Diego | CA | | 01/25/2022 | | 24,191,619 | | 314,395 | | | 314,395 | | 24,506,014 | 24,506,014 | | | |
| 19351 | VARIOUS | GBR | | 04/22/2022 | | (10,585) | | | | | | | (10,585) | | 10,586 | | 10,586 |
| 19354 | HERTFORDSHIRE | GBR | | 12/02/2022 | | (626,825) | | | | | | | (626,825) | | 626,825 | | 626,825 |
| 7100021 | CHARLOTTE | NC | | 11/22/2021 | | 12,898,033 | | 123,683 | | | 123,683 | | 13,021,716 | 13,021,716 | | | |
| 7200539 | PHOENIX | AZ | | 02/28/2022 | | (164,212) | | 164,212 | | | 164,212 | | | | | | |
| 7200382 | NEW YORK | NY | | 03/10/2020 | | 662,125 | | | | | | | 662,125 | 662,125 | | | |
| 7200599 | MONROE TOWNSHIP | NJ | | 12/21/2022 | | (38,269) | | 38,269 | | | 38,269 | | | | | | |
| 100086726 | HERRIMAN | UT | | 09/30/2022 | | 2,010 | | (9) | | | (9) | | 2,001 | 1,199 | (802) | | (802) |
| 100087984 | OLIVEHURST | CA | | 10/25/2022 | | 1,705 | | (10) | | | (10) | | 1,695 | 1,063 | (633) | | (633) |
| 100087965 | LAWNDALE | CA | | 10/25/2022 | | 1,439 | | (10) | | | (10) | | 1,429 | 1,022 | (407) | | (407) |
| 100136491 | MONROE TOWNSHIP | NJ | | 11/20/2023 | | 6,290 | | 283 | | | 283 | | 6,573 | 6,520 | (53) | | (53) |
| 100148698 | WOODBRIDGE | VA | | 04/17/2024 | | 700 | | (11) | | | (11) | | 689 | 518 | (171) | | (171) |
| 100065192 | NEW ORLEANS | LA | | 07/14/2021 | | (5,252) | | (10) | | | (10) | | (5,262) | (8,808) | (3,546) | | (3,546) |
| 100086645 | PALM BAY | FL | | 09/30/2022 | | 1,177 | | (35) | | | (35) | | 1,142 | 914 | (228) | | (228) |
| 100135514 | MURFREESBORO | TN | | 11/13/2023 | | 34,257 | | (74) | | | (74) | | 34,183 | 34,130 | (53) | | (53) |
| 100089987 | WINTER GARDEN | FL | | 01/13/2023 | | 2,974 | | 34 | | | 34 | | 3,008 | 1,800 | (1,208) | | (1,208) |
| 100129702 | FRESNO | CA | | 09/29/2023 | | 45,014 | | (221) | | | (221) | | 44,793 | 44,734 | (59) | | (59) |
| 100089979 | KISSIMMEE | FL | | 01/13/2023 | | 3,144 | | 22 | | | 22 | | 3,166 | 1,768 | (1,398) | | (1,398) |
| 100012892 | MESA | AZ | | 05/25/2017 | | 2,167 | | 763 | | | 763 | | 2,930 | 2,698 | (233) | | (233) |
| 7200639 | BROOKLYN | NY | | 09/28/2023 | | 550,456 | | | | | | | 550,456 | 550,456 | | | |
| 7100009 | GARDEN GROVE | CA | | 07/11/2019 | | 130,634 | | 65,517 | | | 65,517 | | 196,151 | 196,151 | | | |
| 7200681 | BOSTON | MA | | 03/28/2024 | | 419,830 | | | | | | | 419,830 | 419,830 | | | |
| 750000024 | GREENSBORO | NC | | 04/04/2023 | | 495,104 | | | | | | | 495,104 | 495,104 | | | |
| 7200651 | CHINA GROVE | NC | | 11/30/2023 | | 517,902 | | | | | | | 517,902 | 517,902 | | | |
| 7100006 | PARMA | OH | | 06/07/2018 | | 115,289,769 | | | | | | | 115,289,769 | 115,289,769 | | | |
| 7200300 | BEVERLY HILLS | CA | | 01/02/2019 | | 690,000 | | | | | | | 690,000 | 690,000 | | | |
| 7200347 | NASHVILLE | TN | | 09/30/2019 | | 613,729 | | | | | | | 613,729 | 613,729 | | | |
| 7200634 | CHESTNUT HIL | MA | | 08/31/2023 | | 381,022 | | | | | | | 381,022 | 381,022 | | | |
| 7200678 | NEW YORK | NY | | 04/04/2024 | | 100,000 | | | | | | | 100,000 | 100,000 | | | |
| 7200513 | ST LOUIS | MO | | 12/08/2021 | | 517,742 | | | | | | | 517,742 | 517,742 | | | |
| 750000021 | VENTURA | CA | | 02/10/2023 | | 83,899,332 | | | | | | | 83,899,332 | 83,899,332 | | | |
| 18865 | WEST DES MOINES | IA | | 04/02/2013 | | 841,894 | | | | | | | 841,894 | 841,894 | | | |
| 7200654 | DALLAS | TX | | 11/17/2023 | | 181,354 | | | | | | | 181,354 | 181,354 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 7200364 | BROOKLYN | NY | | 12/20/2019 | | 444,127 | | | | | | | 444,127 | 444,127 | | | |
| 7200645 | WARRENVILLE | IL | | 10/20/2023 | | 167,994 | | | | | | | 167,994 | 167,994 | | | |
| 7200549 | QUEEN CREEK | AZ | | 04/14/2022 | | 519,289 | | | | | | | 519,289 | 519,289 | | | |
| 7200437 | NEW YORK | NY | | 03/04/2021 | | 656,689 | | | | | | | 656,689 | 656,689 | | | |
| 7200698 | HAMILTON | NJ | | 08/07/2024 | | 131,776,981 | | | | | | | 131,776,981 | 131,776,981 | | | |
| 7200672 | CAPITOL HEIGHTS | MD | | 02/13/2024 | | 267,665 | | | | | | | 267,665 | 267,665 | | | |
| 7200620 | LOS ANGELES | CA | | 07/25/2023 | | 172,720 | | | | | | | 172,720 | 172,720 | | | |
| 7200257 | ROCKVILLE | MD | | 06/07/2018 | | 41,255,109 | | | | | | | 41,255,109 | 41,255,109 | | | |
| 7200441 | BURLINGAME | CA | | 04/01/2021 | | 2,017,251 | | | | | | | 2,017,251 | 2,017,251 | | | |
| 7200305 | BROOKLYN | NY | | 03/05/2019 | | 238,033 | | 9,662 | | | 9,662 | | 247,695 | 247,695 | | | |
| 19343 | VARIOUS | FL | | 02/21/2020 | | 75,322 | | | | | | | 75,322 | 75,322 | | | |
| 7200674 | ATLANTA | GA | | 02/27/2024 | | 140,707 | | | | | | | 140,707 | 140,707 | | | |
| 7200650 | MANHASSET | NY | | 11/06/2023 | | 124,137 | | | | | | | 124,137 | 124,137 | | | |
| 750000037 | MIAMI | FL | | 05/09/2024 | | 133,710 | | | | | | | 133,710 | 133,710 | | | |
| 7200475 | NEW YORK | NY | | 09/21/2021 | | 43,320,945 | | | | | | | 43,320,945 | 43,320,945 | | | |
| 7200323 | NEW YORK | NY | | 06/07/2019 | | 249,109 | | | | | | | 249,109 | 249,109 | | | |
| 7000025 | BROOKLYN | NY | | 06/19/2018 | | 48,430,293 | | | | | | | 48,430,293 | 48,430,293 | | | |
| 750000032 | LOS ANGELES | CA | | 09/22/2023 | | 116,513 | | | | | | | 116,513 | 116,513 | | | |
| 7200398 | NEW YORK CITY | NY | | 09/29/2020 | | 19,347,331 | | | | | | | 19,347,331 | 19,347,331 | | | |
| 7200208 | SUNNYVALE | CA | | 08/03/2017 | | 42,412,270 | | (13,834) | | | (13,834) | | 42,398,436 | 42,398,436 | | | |
| 7200618 | PALMS BEACH | FL | | 06/09/2023 | | 69,944 | | | | | | | 69,944 | 69,944 | | | |
| 19336 | VARIOUS | FL | | 05/17/2019 | | 643,118 | | | | | | | 643,118 | 643,118 | | | |
| 7200319 | WASHINGTON D.C. | DC | | 04/30/2019 | | 261,270 | | | | | | | 261,270 | 261,270 | | | |
| 7200497 | CAPE CORAL | FL | | 11/15/2021 | | 122,012 | | 3,069 | | | 3,069 | | 125,081 | 125,081 | | | |
| 750000026 | BRONX | NY | | 06/23/2023 | | 114,450 | | | | | | | 114,450 | 114,450 | | | |
| 7200694 | WEST VALLEY CITY | UT | | 06/06/2024 | | 78,113 | | | | | | | 78,113 | 78,113 | | | |
| 7200667 | HOUSTON | TX | | 01/31/2024 | | 78,955 | | | | | | | 78,955 | 78,955 | | | |
| 7000038 | BEND | OR | | 12/12/2018 | | 152,418 | | | | | | | 152,418 | 152,418 | | | |
| 7200668 | KING OF PRUSSIA | PA | | 02/05/2024 | | 77,086 | | | | | | | 77,086 | 77,086 | | | |
| 7200376 | COLUMBUS | OH | | 01/17/2020 | | 319,275 | | | | | | | 319,275 | 319,275 | | | |
| 7000041 | BROOKLYN | NY | | 12/19/2018 | | 119,239 | | | | | | | 119,239 | 119,239 | | | |
| 7000034 | NEW YORK | NY | | 09/28/2018 | | 332,655 | | | | | | | 332,655 | 332,655 | | | |
| 7200301 | BEVERLY HILLS | CA | | 01/02/2019 | | 665,989 | | | | | | | 665,989 | 665,989 | | | |
| 7000027 | SAN DIEGO | CA | | 07/09/2018 | | 117,187 | | | | | | | 117,187 | 117,187 | | | |
| 7200288 | NEW YORK | NY | | 03/14/2019 | | 105,521 | | | | | | | 105,521 | 105,521 | | | |
| 7000020 | BOCA RATON | FL | | 04/26/2018 | | 28,834,519 | | | | | | | 28,834,519 | 28,834,519 | | | |
| 7200465 | TUCSON | AZ | | 08/10/2021 | | 220,193 | | 4,213 | | | 4,213 | | 224,406 | 224,406 | | | |
| 7000046 | WAYNE | NJ | | 04/09/2019 | | 243,489 | | | | | | | 243,489 | 243,489 | | | |
| 7200631 | CARMEL | IN | | 09/01/2023 | | 150,000 | | | | | | | 150,000 | 150,000 | | | |
| 1000710 | BAYTOWN | TX | | 12/07/2017 | | 459,899 | | 82,730 | | | 82,730 | | 542,629 | 542,629 | | | |
| 7000048 | EARTH CTY | MO | | 05/08/2019 | | 180,082 | | | | | | | 180,082 | 180,082 | | | |
| 7000042 | TIGARD | OR | | 12/20/2018 | | 56,070 | | | | | | | 56,070 | 56,070 | | | |
| 7200511 | FORT LAUDERDALE | FL | | 12/02/2021 | | 217,419 | | | | | | | 217,419 | 217,419 | | | |
| 7200416 | LOS ANGELES | CA | | 02/16/2021 | | 239,951 | | | | | | | 239,951 | 239,951 | | | |
| 19097 | SPRINGFIELD | VA | | 07/15/2011 | | 215,188 | | (3,183) | | | (3,183) | | 212,005 | 212,005 | | | |
| 19280 | MILPITAS | CA | | 06/04/2013 | | 23,971,767 | | (1,518) | | | (1,518) | | 23,970,249 | 23,970,249 | | | |
| 730101198 | BUENA PARK | CA | | 12/27/2023 | | 14,739 | | 38,479 | | | 38,479 | | 53,218 | 53,218 | | | |
| 7200417 | LOS ANGELES | CA | | 02/16/2021 | | 216,709 | | | | | | | 216,709 | 216,709 | | | |
| 7000033 | LOS ANGELES | CA | | 09/25/2018 | | 20,840,321 | | | | | | | 20,840,321 | 20,840,321 | | | |
| 19356 | San Diego | CA | | 05/10/2023 | | 17,060,885 | | | | | | | 17,060,885 | 17,060,885 | | | |
| 4020715663 | Homestead | FL | | 05/17/2024 | | 2,679,744 | | (15,269) | | | (15,269) | | 2,664,475 | 2,664,475 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 19098 | ALEXANDRIA | VA | | 07/15/2011 | | 184,447 | | (2,729) | | | (2,729) | | 181,718 | 181,718 | | | |
| 7000040 | EDWARDSVILLE | IL | | 11/19/2018 | | 232,154 | | (148,110) | | | (148,110) | | 84,044 | 84,044 | | | |
| 18924 | WILLOWBROOK | IL | | 06/17/2010 | | 300,866 | | (1,506) | | | (1,506) | | 299,360 | 299,360 | | | |
| 7000031 | SACRAMENTO | CA | | 07/25/2018 | | 89,118 | | | | | | | 89,118 | 89,118 | | | |
| 7000043 | MOUNTAIN VIEW | CA | | 01/14/2019 | | 95,419 | | | | | | | 95,419 | 95,419 | | | |
| 19199 | GREAT NECK | NY | | 10/15/2012 | | 18,189,345 | | (993) | | | (993) | | 18,188,352 | 18,188,352 | | | |
| 7000021 | NEW YORK | NY | | 04/12/2018 | | 17,751,607 | | | | | | | 17,751,607 | 17,751,607 | | | |
| 7000032 | SAN ANTONIO | TX | | 08/15/2018 | | 16,010,188 | | | | | | | 16,010,188 | 16,010,188 | | | |
| 19312 | CLARKSBURG | MD | | 11/26/2013 | | 15,847,570 | | | | | | | 15,847,570 | 15,847,570 | | | |
| 7000030 | EL SEGUNDO | CA | | 08/10/2018 | | 69,982 | | | | | | | 69,982 | 69,982 | | | |
| 7000008 | DENTON | TX | | 07/31/2017 | | 15,209,566 | | | | | | | 15,209,566 | 15,209,566 | | | |
| 730101726 | LOS ANGELES | CA | | 12/27/2023 | | (109,025) | | 194,723 | | | 194,723 | | 85,698 | 85,698 | | | |
| 7000022 | YONKERS | NY | | 06/07/2018 | | 235,276 | | | | | | | 235,276 | 235,276 | | | |
| 730302672 | DOWNEY | CA | | 12/27/2023 | | (28,671) | | 113,598 | | | 113,598 | | 84,927 | 84,927 | | | |
| 730100740 | LOS ANGELES | CA | | 12/27/2023 | | 38,232 | | 12,959 | | | 12,959 | | 51,191 | 51,191 | | | |
| 7000026 | OZONE PARK | NY | | 06/19/2018 | | 51,003 | | | | | | | 51,003 | 51,003 | | | |
| 19062 | MYRTLE BEACH | SC | | 08/09/2011 | | 182,779 | | (1,837) | | | (1,837) | | 180,942 | 180,942 | | | |
| 7000028 | GAINESVILLE | FL | | 06/14/2018 | | 43,585 | | | | | | | 43,585 | 43,585 | | | |
| 7000037 | ANAHEIM | CA | | 10/30/2018 | | 84,109 | | 13,874 | | | 13,874 | | 97,983 | 97,983 | | | |
| 7000016 | DENVER | CO | | 02/06/2018 | | 11,857,576 | | | | | | | 11,857,576 | 11,857,576 | | | |
| 7200192 | SAN FRANCISCO | CA | | 04/28/2017 | | 101,219 | | | | | | | 101,219 | 101,219 | | | |
| 7000012 | VARIOIUS | OH | | 11/07/2017 | | 179,180 | | | | | | | 179,180 | 179,180 | | | |
| 7100011 | VARIOUS | IL | | 07/27/2020 | | 13,028,166 | | 58,968 | | | 58,968 | | 13,087,134 | 13,087,134 | | | |
| 730101568 | LOS ANGELES | CA | | 12/27/2023 | | (43,761) | | 110,918 | | | 110,918 | | 67,157 | 67,157 | | | |
| 7000013 | BOLINGBROOK | IL | | 10/13/2017 | | 51,009 | | | | | | | 51,009 | 51,009 | | | |
| 19281 | OMAHA | NE | | 05/16/2013 | | 82,800 | | (579) | | | (579) | | 82,221 | 82,221 | | | |
| 730103004 | LOS ANGELES | CA | | 12/27/2023 | | (9,332) | | 65,852 | | | 65,852 | | 56,520 | 56,520 | | | |
| 730006395 | PASADENA | CA | | 12/27/2023 | | 119,543 | | 28,452 | | | 28,452 | | 147,995 | 147,995 | | | |
| 730011570 | LOS ANGELES | CA | | 12/27/2023 | | 64,538 | | 10,138 | | | 10,138 | | 74,676 | 74,676 | | | |
| 18804 | PHOENIX | AZ | | 10/02/2008 | | 428,978 | | | | | | | 428,978 | 428,978 | | | |
| 730302671 | LONG BEACH | CA | | 12/27/2023 | | (17,160) | | 67,985 | | | 67,985 | | 50,825 | 50,825 | | | |
| 730101806 | AURORA | CO | | 12/27/2023 | | (6,636) | | 53,512 | | | 53,512 | | 46,876 | 46,876 | | | |
| 19250 | FENTON | MO | | 01/23/2013 | | 333,731 | | (680) | | | (680) | | 333,051 | 333,051 | | | |
| 19063 | ORLANDO | FL | | 06/27/2011 | | 244,938 | | (1,120) | | | (1,120) | | 243,818 | 243,818 | | | |
| 7200274 | LA JOLLA | CA | | 08/09/2018 | | 8,010,513 | | 26,326 | | | 26,326 | | 8,036,839 | 8,036,839 | | | |
| 730101566 | LOS ANGELES | CA | | 12/27/2023 | | (61,275) | | 85,941 | | | 85,941 | | 24,666 | 24,666 | | | |
| 7100010 | YONKERS | NY | | 11/19/2019 | | 48,542 | | | | | | | 48,542 | 48,542 | | | |
| 100156801 | MAITLAND | FL | | 06/27/2024 | | 9,342 | | (115) | | | (115) | | 9,227 | 9,227 | | | |
| 730101600 | BERKELEY | CA | | 12/27/2023 | | (9,218) | | 48,911 | | | 48,911 | | 39,693 | 39,693 | | | |
| 19194 | CINCINNATI | OH | | 10/22/2012 | | 28,047 | | (968) | | | (968) | | 27,079 | 27,079 | | | |
| 19195 | CINICINNATI | OH | | 10/22/2012 | | 28,038 | | (959) | | | (959) | | 27,079 | 27,079 | | | |
| 737035047 | SAN DIEGO | CA | | 12/27/2023 | | 20,027 | | 20,400 | | | 20,400 | | 40,427 | 40,427 | | | |
| 7000005 | Duluth | GA | | 05/25/2017 | | 75,439 | | (13,955) | | | (13,955) | | 61,484 | 61,484 | | | |
| 100146581 | ORLANDO | FL | | 03/20/2024 | | 13,277 | | (211) | | | (211) | | 13,066 | 13,066 | | | |
| 18963 | HEMPSTEAD | NY | | 11/12/2010 | | 103,881 | | (709) | | | (709) | | 103,172 | 103,172 | | | |
| 730301298 | LOS ANGELES | CA | | 12/27/2023 | | 7,909 | | 9,460 | | | 9,460 | | 17,369 | 17,369 | | | |
| 19196 | CINCINNATI | OH | | 10/22/2012 | | 26,001 | | (856) | | | (856) | | 25,145 | 25,145 | | | |
| 100074364 | SANTA BARBARA | CA | | 11/19/2021 | | 19,945 | | (476) | | | (476) | | 19,469 | 19,469 | | | |
| 730003212 | MEDFORD | OR | | 12/27/2023 | | (28,679) | | 67,454 | | | 67,454 | | 38,775 | 38,775 | | | |
| 4020122468 | Chicago | IL | | 03/12/2021 | | 41,713 | | (13,309) | | | (13,309) | | 28,404 | 28,404 | | | |
| 100147100 | BEVERLY HILLS | CA | | 03/28/2024 | | 7,508 | | (120) | | | (120) | | 7,388 | 7,388 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 730300786 | LOS ANGELES | CA | | 12/27/2023 | | (12,385) | | 46,872 | | | 46,872 | | 34,487 | 34,487 | | | |
| 19268 | HOUSTON | TX | | 04/18/2013 | | 379,155 | | (592) | | | (592) | | 378,563 | 378,563 | | | |
| 7250107 | Multnomah | OR | | 07/17/2019 | | 8,895 | | 11,639 | | | 11,639 | | 20,534 | 20,534 | | | |
| 730301921 | SAN GABRIEL | CA | | 12/27/2023 | | (28,363) | | 57,141 | | | 57,141 | | 28,778 | 28,778 | | | |
| 18701 | WILMINGTON | NC | | 10/26/2007 | | 128,657 | | (693) | | | (693) | | 127,964 | 127,964 | | | |
| 100138427 | MCLEAN | VA | | 12/18/2023 | | 6,170 | | (205) | | | (205) | | 5,965 | 5,965 | | | |
| 7200293 | NASHVILLE | TN | | 11/09/2018 | | 845 | | 21,978 | | | 21,978 | | 22,823 | 22,823 | | | |
| 19258 | HUNTINGTON BEACH | CA | | 03/01/2013 | | 61,323 | | (326) | | | (326) | | 60,997 | 60,997 | | | |
| 100139138 | NEW YORK | NY | | 12/28/2023 | | 7,714 | | (74) | | | (74) | | 7,640 | 7,640 | | | |
| 100164725 | CORNELIUS | NC | | 08/23/2024 | | 7,404 | | (216) | | | (216) | | 7,188 | 7,188 | | | |
| 100161703 | LA JOLLA | CA | | 07/30/2024 | | 1,936 | | (64) | | | (64) | | 1,872 | 1,872 | | | |
| 737033807 | CHULA VISTA | CA | | 12/27/2023 | | (15,525) | | 49,329 | | | 49,329 | | 33,804 | 33,804 | | | |
| 730300793 | BUENA PARK | CA | | 12/27/2023 | | (10,432) | | 38,894 | | | 38,894 | | 28,462 | 28,462 | | | |
| 100156823 | LA JOLLA | CA | | 06/27/2024 | | 3,236 | | (48) | | | (48) | | 3,188 | 3,188 | | | |
| 100129267 | HENDERSON | NV | | 09/25/2023 | | 1,947 | | (43) | | | (43) | | 1,904 | 1,904 | | | |
| 730101704 | VALLEJO | CA | | 12/27/2023 | | (21,068) | | 49,549 | | | 49,549 | | 28,481 | 28,481 | | | |
| 100149517 | SANTA BARBARA | CA | | 04/26/2024 | | 9,430 | | (184) | | | (184) | | 9,246 | 9,246 | | | |
| 730003211 | MEDFORD | OR | | 12/27/2023 | | (21,667) | | 50,957 | | | 50,957 | | 29,290 | 29,290 | | | |
| 19310 | DURHAM | NC | | 08/14/2013 | | 46,720 | | (371) | | | (371) | | 46,349 | 46,349 | | | |
| 730300872 | RIVERSIDE | CA | | 12/27/2023 | | (8,958) | | 35,382 | | | 35,382 | | 26,424 | 26,424 | | | |
| 19224 | MILLBRAE | CA | | 11/20/2012 | | 64,362 | | (309) | | | (309) | | 64,053 | 64,053 | | | |
| 730301250 | LOS ANGELES | CA | | 12/27/2023 | | 16,374 | | 6,843 | | | 6,843 | | 23,217 | 23,217 | | | |
| 730301626 | FAIRFIELD | CA | | 12/27/2023 | | (12,403) | | 42,778 | | | 42,778 | | 30,375 | 30,375 | | | |
| 18759 | CHICAGO | IL | | 05/01/2008 | | 275,724 | | (717) | | | (717) | | 275,007 | 275,007 | | | |
| 100148130 | TARZANA | CA | | 04/10/2024 | | 5,766 | | (64) | | | (64) | | 5,702 | 5,702 | | | |
| 7200593 | NEW YORK | NY | | 11/08/2022 | | 2,691,695 | | 26,085 | | | 26,085 | | 2,717,780 | 2,717,780 | | | |
| 730302389 | SACRAMENTO | CA | | 12/27/2023 | | (26,860) | | 53,363 | | | 53,363 | | 26,503 | 26,503 | | | |
| 18665 | MYRTLE BEACH | SC | | 08/22/2007 | | 331,510 | | (709) | | | (709) | | 330,801 | 330,801 | | | |
| 730103349 | ANAHEIM | CA | | 12/27/2023 | | (13,748) | | 34,652 | | | 34,652 | | 20,904 | 20,904 | | | |
| 100128807 | BROOKLYN | NY | | 09/21/2023 | | 7,954 | | (215) | | | (215) | | 7,739 | 7,739 | | | |
| 100156656 | LOS GATOS | CA | | 06/24/2024 | | 5,348 | | (46) | | | (46) | | 5,302 | 5,302 | | | |
| 730101832 | FRESNO | CA | | 12/27/2023 | | (17,419) | | 40,524 | | | 40,524 | | 23,105 | 23,105 | | | |
| 100142420 | RICHMOND | TX | | 02/05/2024 | | 5,870 | | (89) | | | (89) | | 5,781 | 5,781 | | | |
| 100135955 | KEY COLONY BEACH | FL | | 11/15/2023 | | 3,154 | | (27) | | | (27) | | 3,127 | 3,127 | | | |
| 730302329 | LOS ANGELES | CA | | 12/27/2023 | | (24,111) | | 48,605 | | | 48,605 | | 24,494 | 24,494 | | | |
| 19337 | ST. HELENA | CA | | 06/05/2019 | | (5,701) | | 33,333 | | | 33,333 | | 27,632 | 27,632 | | | |
| 100143704 | FREDERICKSBURG | TX | | 02/23/2024 | | 7,112 | | (67) | | | (67) | | 7,045 | 7,045 | | | |
| 100076822 | ST PETERSBURG | FL | | 12/27/2021 | | 23,023 | | 205 | | | 205 | | 23,228 | 23,228 | | | |
| 730300034 | YUCAIPA | CA | | 12/27/2023 | | (10,882) | | 35,877 | | | 35,877 | | 24,995 | 24,995 | | | |
| 100115113 | BEVERLY HILLS | CA | | 07/17/2023 | | 5,723 | | (106) | | | (106) | | 5,617 | 5,617 | | | |
| 730101550 | LOS ANGELES | CA | | 12/27/2023 | | (31,367) | | 43,994 | | | 43,994 | | 12,627 | 12,627 | | | |
| 730103185 | LOS ANGELES | CA | | 12/27/2023 | | (3,141) | | 27,548 | | | 27,548 | | 24,407 | 24,407 | | | |
| 100152769 | MIDDLETOWN | NJ | | 05/22/2024 | | 5,319 | | (79) | | | (79) | | 5,240 | 5,240 | | | |
| 100133551 | SANDS POINT | NY | | 10/19/2023 | | 7,399 | | (213) | | | (213) | | 7,186 | 7,186 | | | |
| 730000009 | BERKELEY | CA | | 12/27/2023 | | (8,913) | | 30,723 | | | 30,723 | | 21,810 | 21,810 | | | |
| 7300075 53 | SHERMAN OAKS | CA | | 12/27/2023 | | 29,361 | | 4,580 | | | 4,580 | | 33,941 | 33,941 | | | |
| 100073538 | LOS ANGELES | CA | | 10/26/2021 | | 21,228 | | (396) | | | (396) | | 20,832 | 20,832 | | | |
| 100103751 | SURFSIDE | FL | | 05/08/2023 | | 7,491 | | (153) | | | (153) | | 7,338 | 7,338 | | | |
| 100161736 | PINECREST | FL | | 07/30/2024 | | 2,285 | | (93) | | | (93) | | 2,192 | 2,192 | | | |
| 100128535 | LOS ANGELES | CA | | 09/18/2023 | | 6,326 | | (100) | | | (100) | | 6,226 | 6,226 | | | |
| 730101620 | SAN FRANCISCO | CA | | 12/27/2023 | | (17,449) | | 39,401 | | | 39,401 | | 21,952 | 21,952 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100086725 | CALABASAS | CA | | 09/30/2022 | | 8,195 | | (139) | | | (139) | | 8,056 | 8,056 | | | |
| 100147076 | MIAMI BEACH | FL | | 03/28/2024 | | 7,622 | | (112) | | | (112) | | 7,510 | 7,510 | | | |
| 323100858 | GLENDALE | AZ | | 04/11/2024 | | 875,769 | | | | | | | 875,769 | 875,769 | | | |
| 100149158 | LOS ANGELES | CA | | 04/22/2024 | | 7,917 | | (31) | | | (31) | | 7,886 | 7,886 | | | |
| 403050170 | Gary | IN | | 06/28/2024 | | 13,972 | | (7,420) | | | (7,420) | | 6,552 | 6,552 | | | |
| 7200590 | BROOKLYN | NY | | 10/21/2022 | | 16,027,768 | | | | | | | 16,027,768 | 16,027,768 | | | |
| 100128140 | PARKLAND | FL | | 09/11/2023 | | 6,173 | | (155) | | | (155) | | 6,018 | 6,018 | | | |
| 730003194 | OAKLAND | CA | | 12/27/2023 | | (9,352) | | 31,508 | | | 31,508 | | 22,156 | 22,156 | | | |
| 730000011 | BERKELEY | CA | | 12/27/2023 | | (9,133) | | 29,668 | | | 29,668 | | 20,535 | 20,535 | | | |
| 322070331 | LACEY | WA | | 10/14/2022 | | 6,815,899 | | | | | | | 6,815,899 | 6,815,899 | | | |
| 100148666 | MALIBU | CA | | 04/16/2024 | | 7,012 | | (111) | | | (111) | | 6,901 | 6,901 | | | |
| 19309 | LAWRENCE | KS | | 09/12/2013 | | 83,048 | | (236) | | | (236) | | 82,812 | 82,812 | | | |
| 100076428 | BURLINGAME | CA | | 12/23/2021 | | 18,550 | | (360) | | | (360) | | 18,190 | 18,190 | | | |
| 19267 | GREENWICH | CT | | 04/12/2013 | | 50,382 | | (238) | | | (238) | | 50,144 | 50,144 | | | |
| 100154338 | GLENDALE | CA | | 06/12/2024 | | 8,958 | | (89) | | | (89) | | 8,869 | 8,869 | | | |
| 100144330 | (TOLUCA LAKE AREA) LOS ANGELES | CA | | 03/07/2024 | | 7,655 | | (75) | | | (75) | | 7,580 | 7,580 | | | |
| 403051130 | Gary | IN | | 06/28/2024 | | 12,410 | | (5,476) | | | (5,476) | | 6,934 | 6,934 | | | |
| 100142995 | SARASOTA | FL | | 02/12/2024 | | 6,116 | | (194) | | | (194) | | 5,922 | 5,922 | | | |
| 100152019 | BEVERLY HILLS | CA | | 05/14/2024 | | 6,298 | | (168) | | | (168) | | 6,130 | 6,130 | | | |
| 100149952 | NAPLES | FL | | 06/07/2024 | | 7,703 | | (196) | | | (196) | | 7,507 | 7,507 | | | |
| 100148136 | WEST PALM BEACH | FL | | 04/10/2024 | | 8,924 | | (227) | | | (227) | | 8,697 | 8,697 | | | |
| 100140478 | SARATOGA | CA | | 01/19/2024 | | 6,243 | | (136) | | | (136) | | 6,107 | 6,107 | | | |
| 100114883 | THOUSAND OAKS | CA | | 07/13/2023 | | 7,234 | | (224) | | | (224) | | 7,010 | 7,010 | | | |
| 100155321 | MIAMI | FL | | 07/19/2024 | | 5,722 | | (111) | | | (111) | | 5,611 | 5,611 | | | |
| 100142195 | LOS ANGELES | CA | | 03/15/2024 | | 8,144 | | (155) | | | (155) | | 7,989 | 7,989 | | | |
| 100156230 | SOUTH LAKE | TX | | 06/20/2024 | | 4,532 | | (53) | | | (53) | | 4,479 | 4,479 | | | |
| 4020323972 | Collierville | TN | | 06/03/2021 | | 19,592 | | (4,853) | | | (4,853) | | 14,739 | 14,739 | | | |
| 100157766 | COTO DE CAZA | CA | | 08/01/2024 | | 2,425 | | (57) | | | (57) | | 2,368 | 2,368 | | | |
| 100147727 | VENICE | CA | | 04/05/2024 | | 6,937 | | (100) | | | (100) | | 6,837 | 6,837 | | | |
| 100141710 | TRABUCO CANYON | CA | | 01/30/2024 | | 5,969 | | (14) | | | (14) | | 5,955 | 5,955 | | | |
| 100139200 | HOUSTON | TX | | 12/28/2023 | | 7,187 | | (7) | | | (7) | | 7,180 | 7,180 | | | |
| 100080778 | CORONA DEL MAR | CA | | 03/15/2022 | | 15,626 | | (64) | | | (64) | | 15,562 | 15,562 | | | |
| 100116419 | CORAL GABLES | FL | | 07/20/2023 | | 13,785 | | 1,634 | | | 1,634 | | 15,419 | 15,419 | | | |
| 100146598 | LOS ANGELES (CHATSWORT | CA | | 03/20/2024 | | 5,307 | | (218) | | | (218) | | 5,089 | 5,089 | | | |
| 730302172 | LOS ANGELES | CA | | 12/27/2023 | | (6,691) | | 24,714 | | | 24,714 | | 18,023 | 18,023 | | | |
| 100083290 | BEVERLY HILLS | CA | | 05/26/2022 | | 11,028 | | (117) | | | (117) | | 10,911 | 10,911 | | | |
| 19125 | AURORA | CO | | 12/21/2011 | | 50,339 | | | | | | | 50,339 | 50,339 | | | |
| 730101050 | LOS ANGELES | CA | | 12/27/2023 | | (3,116) | | 22,236 | | | 22,236 | | 19,120 | 19,120 | | | |
| 730103378 | MONTEBELLO | CA | | 12/27/2023 | | (10,197) | | 26,946 | | | 26,946 | | 16,749 | 16,749 | | | |
| 730060685 | PANORAMA CITY | CA | | 12/27/2023 | | 6,726 | | | | | | | 6,726 | 6,726 | | | |
| 100144651 | LAS VEGAS | NV | | 03/14/2024 | | 7,188 | | (208) | | | (208) | | 6,980 | 6,980 | | | |
| 100148654 | PALM SPRINGS | CA | | 04/15/2024 | | 6,908 | | (176) | | | (176) | | 6,732 | 6,732 | | | |
| 100117858 | LOS ANGELES | CA | | 07/20/2023 | | 9,950 | | 164 | | | 164 | | 10,114 | 10,114 | | | |
| 100084461 | ROSWELL | GA | | 07/14/2022 | | 10,218 | | (73) | | | (73) | | 10,145 | 10,145 | | | |
| 19315 | RICHARDSON | TX | | 08/15/2013 | | 87,167 | | (254) | | | (254) | | 86,913 | 86,913 | | | |
| 100080757 | PARADISE VALLEY | AZ | | 03/10/2022 | | 14,074 | | (177) | | | (177) | | 13,897 | 13,897 | | | |
| 100143896 | LOS ANGELES | CA | | 03/06/2024 | | 9,796 | | (133) | | | (133) | | 9,663 | 9,663 | | | |
| 100143796 | WASHINGTON | DC | | 02/28/2024 | | 7,309 | | (128) | | | (128) | | 7,181 | 7,181 | | | |
| 730101770 | SPRING VALLEY | CA | | 12/27/2023 | | 10,035 | | 8,905 | | | 8,905 | | 18,940 | 18,940 | | | |
| 100143769 | LOS ANGELES | CA | | 02/27/2024 | | 7,197 | | (192) | | | (192) | | 7,005 | 7,005 | | | |
| 730000005 | BERKELEY | CA | | 12/27/2023 | | (7,492) | | 25,820 | | | 25,820 | | 18,328 | 18,328 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149800 | BELL CANYON | CA | | 04/26/2024 | | 6,311 | | (142) | | | (142) | | 6,169 | 6,169 | | | |
| 100150006 | MONTE SERENO | CA | | 06/07/2024 | | 18,162 | | (425) | | | (425) | | 17,737 | 17,737 | | | |
| 100130213 | LIGHTHOUSE POINT | FL | | 11/15/2023 | | 5,360 | | (136) | | | (136) | | 5,224 | 5,224 | | | |
| 100136915 | HOLLADAY | UT | | 11/28/2023 | | 6,340 | | (134) | | | (134) | | 6,206 | 6,206 | | | |
| 730101412 | LOS ANGELES | CA | | 12/27/2023 | | (797) | | 23,810 | | | 23,810 | | 23,013 | 23,013 | | | |
| 730101830 | FRESNO | CA | | 12/27/2023 | | (11,903) | | 26,881 | | | 26,881 | | 14,978 | 14,978 | | | |
| 100130391 | LOS ANGELES | CA | | 09/28/2023 | | 5,960 | | (60) | | | (60) | | 5,900 | 5,900 | | | |
| 18959 | QUINCY | MA | | 10/07/2010 | | 109,338 | | | | | | | 109,338 | 109,338 | | | |
| 100133075 | SARATOGA | CA | | 11/29/2023 | | 7,010 | | 14 | | | 14 | | 7,024 | 7,024 | | | |
| 100140648 | SAN RAFAEL | CA | | 02/08/2024 | | 6,693 | | (104) | | | (104) | | 6,589 | 6,589 | | | |
| 730007550 | BEVERLY HILLS | CA | | 12/27/2023 | | 23,173 | | 4,353 | | | 4,353 | | 27,526 | 27,526 | | | |
| 100137918 | FORT WORTH | TX | | 12/12/2023 | | 5,816 | | (95) | | | (95) | | 5,721 | 5,721 | | | |
| 100118851 | LOS ANGELES | CA | | 08/30/2023 | | 5,518 | | (33) | | | (33) | | 5,485 | 5,485 | | | |
| 100076405 | ANNA MARIA | FL | | 12/23/2021 | | 13,190 | | (862) | | | (862) | | 12,328 | 12,328 | | | |
| 730060850 | SAN DIEGO | CA | | 12/27/2023 | | (2,960) | | 17,466 | | | 17,466 | | 14,506 | 14,506 | | | |
| 100088190 | LOS ANGELES | CA | | 10/13/2022 | | 12,114 | | (259) | | | (259) | | 11,855 | 11,855 | | | |
| 100151164 | ATLANTA | GA | | 05/09/2024 | | 8,531 | | (328) | | | (328) | | 8,203 | 8,203 | | | |
| 730101534 | RICHMOND | CA | | 12/27/2023 | | (17,042) | | 35,329 | | | 35,329 | | 18,287 | 18,287 | | | |
| 100165700 | LAS VEGAS | NV | | 08/29/2024 | | 2,243 | | (72) | | | (72) | | 2,171 | 2,171 | | | |
| 100109032 | WASHINGTON | DC | | 06/02/2023 | | 6,230 | | (174) | | | (174) | | 6,056 | 6,056 | | | |
| 100110066 | PINECREST | FL | | 06/23/2023 | | 8,986 | | (303) | | | (303) | | 8,683 | 8,683 | | | |
| 100120674 | ANNA MARIA | FL | | 08/24/2023 | | 5,615 | | (182) | | | (182) | | 5,433 | 5,433 | | | |
| 100137185 | SOUTH MIAMI | FL | | 11/28/2023 | | 5,621 | | (91) | | | (91) | | 5,530 | 5,530 | | | |
| 100127651 | ANNA MARIA | FL | | 09/08/2023 | | 5,613 | | (180) | | | (180) | | 5,433 | 5,433 | | | |
| 100099882 | HEBER CITY | UT | | 03/28/2023 | | 5,447 | | (171) | | | (171) | | 5,276 | 5,276 | | | |
| 100114512 | TARZANA | CA | | 06/29/2023 | | 6,749 | | (208) | | | (208) | | 6,541 | 6,541 | | | |
| 100099885 | HEBER CITY | UT | | 03/28/2023 | | 5,440 | | (164) | | | (164) | | 5,276 | 5,276 | | | |
| 100076705 | DANA POINT | CA | | 12/30/2021 | | 15,948 | | (948) | | | (948) | | 15,000 | 15,000 | | | |
| 100099884 | HEBER CITY | UT | | 03/28/2023 | | 5,437 | | (161) | | | (161) | | 5,276 | 5,276 | | | |
| 100143675 | MALIBU | CA | | 02/22/2024 | | 8,720 | | (213) | | | (213) | | 8,507 | 8,507 | | | |
| 100153078 | SAN JUAN CAPISTRANO | CA | | 06/27/2024 | | 6,525 | | (132) | | | (132) | | 6,393 | 6,393 | | | |
| 100145848 | DEL MAR | CA | | 03/15/2024 | | 2,985 | | (58) | | | (58) | | 2,927 | 2,927 | | | |
| 100134550 | LOS ANGELES | CA | | 10/30/2023 | | 5,478 | | (126) | | | (126) | | 5,352 | 5,352 | | | |
| 100147623 | SAN MARINO | CA | | 04/04/2024 | | 7,338 | | (132) | | | (132) | | 7,206 | 7,206 | | | |
| 100159542 | NEWPORT BEACH | CA | | 07/15/2024 | | 4,490 | | (78) | | | (78) | | 4,412 | 4,412 | | | |
| 100154337 | CALABASAS | CA | | 06/12/2024 | | 4,202 | | (59) | | | (59) | | 4,143 | 4,143 | | | |
| 730101444 | MERCED | CA | | 12/27/2023 | | 5,290 | | 4,954 | | | 4,954 | | 10,244 | 10,244 | | | |
| 100148163 | STUDIO CITY | CA | | 05/15/2024 | | 6,461 | | (148) | | | (148) | | 6,313 | 6,313 | | | |
| 100151167 | MOORPARK | CA | | 05/09/2024 | | 8,433 | | (175) | | | (175) | | 8,258 | 8,258 | | | |
| 100151143 | CALABASAS | CA | | 05/09/2024 | | 2,271 | | (43) | | | (43) | | 2,228 | 2,228 | | | |
| 100150196 | CORONA DEL MAR | CA | | 04/30/2024 | | 3,251 | | (17) | | | (17) | | 3,234 | 3,234 | | | |
| 100143786 | LADERA RANCH | CA | | 02/28/2024 | | 4,075 | | (29) | | | (29) | | 4,046 | 4,046 | | | |
| 100147584 | LOS ANGELES | CA | | 04/04/2024 | | 6,188 | | (171) | | | (171) | | 6,017 | 6,017 | | | |
| 100138398 | MENLO PARK | CA | | 12/18/2023 | | 9,422 | | (43) | | | (43) | | 9,379 | 9,379 | | | |
| 100147728 | OCEAN ISLE BEACH | NC | | 04/05/2024 | | 5,577 | | (8) | | | (8) | | 5,569 | 5,569 | | | |
| 100083026 | LOS ANGELES | CA | | 05/11/2022 | | 23,594 | | 1,531 | | | 1,531 | | 25,125 | 25,125 | | | |
| 100084459 | LIHUE | HI | | 07/14/2022 | | 8,528 | | (105) | | | (105) | | 8,423 | 8,423 | | | |
| 100135691 | KIRKLAND | WA | | 11/09/2023 | | 6,663 | | (13) | | | (13) | | 6,650 | 6,650 | | | |
| 100133879 | (ENCINO AREA) LOS ANGELES | CA | | 10/24/2023 | | 18,615 | | (257) | | | (257) | | 18,358 | 18,358 | | | |
| 100156295 | GAITHERSBURG | MD | | 07/25/2024 | | 2,202 | | (68) | | | (68) | | 2,134 | 2,134 | | | |
| 100117979 | NORTH MIAMI BEACH | FL | | 07/20/2023 | | 5,183 | | (224) | | | (224) | | 4,959 | 4,959 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156124 | LOS ANGELES | CA | | 07/25/2024 | | 2,086 | | (58) | | | (58) | | 2,028 | 2,028 | | | |
| 18813 | HAUPPAUGE | NY | | 11/12/2008 | | 68,395 | | (484) | | | (484) | | 67,911 | 67,911 | | | |
| 100132822 | WEST PALM BEACH | FL | | 11/03/2023 | | 6,505 | | 64 | | | 64 | | 6,569 | 6,569 | | | |
| 100135622 | OCEAN CITY | NJ | | 11/09/2023 | | 4,220 | | (37) | | | (37) | | 4,183 | 4,183 | | | |
| 100128852 | BROOKLYN | NY | | 09/21/2023 | | 6,538 | | (91) | | | (91) | | 6,447 | 6,447 | | | |
| 100143673 | AGOURA HILLS | CA | | 02/22/2024 | | 8,587 | | (85) | | | (85) | | 8,502 | 8,502 | | | |
| 730101558 | LAWNDALE | CA | | 12/27/2023 | | (17,603) | | 32,797 | | | 32,797 | | 15,194 | 15,194 | | | |
| 730302686 | LOS ANGELES | CA | | 12/27/2023 | | (17,842) | | 35,029 | | | 35,029 | | 17,187 | 17,187 | | | |
| 100117587 | ATHERTON | CA | | 07/20/2023 | | 8,344 | | 40 | | | 40 | | 8,384 | 8,384 | | | |
| 100114725 | LOS ANGELES | CA | | 06/29/2023 | | 1,048 | | (48) | | | (48) | | 1,000 | 1,000 | | | |
| 100157794 | LOS ANGELES | CA | | 08/01/2024 | | 1,858 | | (65) | | | (65) | | 1,793 | 1,793 | | | |
| 100076450 | COTO DE CAZA | CA | | 12/23/2021 | | 15,105 | | (219) | | | (219) | | 14,886 | 14,886 | | | |
| 100129268 | CHICAGO | IL | | 09/25/2023 | | 5,446 | | (100) | | | (100) | | 5,346 | 5,346 | | | |
| 100131780 | CALABASAS | CA | | 10/06/2023 | | 6,163 | | (143) | | | (143) | | 6,020 | 6,020 | | | |
| 100087370 | SAN CLEMENTE | CA | | 10/25/2022 | | 11,149 | | 809 | | | 809 | | 11,958 | 11,958 | | | |
| 100156318 | NAPLES | FL | | 07/25/2024 | | 3,874 | | (140) | | | (140) | | 3,734 | 3,734 | | | |
| 100144515 | NEWPORT BEACH | CA | | 04/26/2024 | | 7,782 | | (206) | | | (206) | | 7,576 | 7,576 | | | |
| 100074448 | RANCHO PALOS VERDES | CA | | 12/02/2021 | | 21,635 | | (541) | | | (541) | | 21,094 | 21,094 | | | |
| 100150018 | COTO DE CAZA | CA | | 06/07/2024 | | 6,263 | | (145) | | | (145) | | 6,118 | 6,118 | | | |
| 100153694 | ST PETE BEACH | FL | | 05/31/2024 | | 5,252 | | (212) | | | (212) | | 5,040 | 5,040 | | | |
| 100078280 | LOS GATOS | CA | | 02/10/2022 | | 16,543 | | (78) | | | (78) | | 16,465 | 16,465 | | | |
| 730103144 | LOS ANGELES | CA | | 12/27/2023 | | 4,440 | | 13,366 | | | 13,366 | | 17,806 | 17,806 | | | |
| 100078047 | LAHAINA | HI | | 01/21/2022 | | 14,499 | | (217) | | | (217) | | 14,282 | 14,282 | | | |
| 100127662 | LOCH ARBOUR | NJ | | 09/08/2023 | | 6,272 | | (87) | | | (87) | | 6,185 | 6,185 | | | |
| 100142417 | FRISCO | TX | | 02/05/2024 | | 6,390 | | (3) | | | (3) | | 6,387 | 6,387 | | | |
| 100100023 | VENICE | CA | | 03/28/2023 | | 3,311 | | (66) | | | (66) | | 3,245 | 3,245 | | | |
| 100114593 | CALABASAS | CA | | 06/29/2023 | | 6,158 | | (153) | | | (153) | | 6,005 | 6,005 | | | |
| 100154686 | BROOKLYN | NY | | 07/19/2024 | | 4,068 | | (195) | | | (195) | | 3,873 | 3,873 | | | |
| 100118195 | SHERMAN OAKS | CA | | 07/21/2023 | | 6,470 | | (146) | | | (146) | | 6,324 | 6,324 | | | |
| 100109066 | PLEASANTON | CA | | 06/05/2023 | | 6,560 | | (114) | | | (114) | | 6,446 | 6,446 | | | |
| 100132710 | STUDIO CITY | CA | | 11/03/2023 | | 3,535 | | (66) | | | (66) | | 3,469 | 3,469 | | | |
| 100133085 | GLENDALE | CA | | 11/29/2023 | | 4,187 | | 22 | | | 22 | | 4,209 | 4,209 | | | |
| 100160825 | CALABASAS | CA | | 07/24/2024 | | 1,983 | | (43) | | | (43) | | 1,940 | 1,940 | | | |
| 730101808 | AURORA | CO | | 12/27/2023 | | (2,480) | | 18,230 | | | 18,230 | | 15,750 | 15,750 | | | |
| 730302158 | LOS ANGELES | CA | | 12/27/2023 | | (17,476) | | 33,757 | | | 33,757 | | 16,281 | 16,281 | | | |
| 100154554 | PALOS VERDES ESTATES | CA | | 06/14/2024 | | 3,863 | | (186) | | | (186) | | 3,677 | 3,677 | | | |
| 730101368 | POMONA | CA | | 12/27/2023 | | 909 | | 15,472 | | | 15,472 | | 16,381 | 16,381 | | | |
| 18926 | WOBURN | MA | | 05/03/2010 | | 45,550 | | (456) | | | (456) | | 45,094 | 45,094 | | | |
| 100100507 | SPRING | TX | | 04/27/2023 | | 10,381 | | (308) | | | (308) | | 10,073 | 10,073 | | | |
| 100151722 | MIAMI | FL | | 05/10/2024 | | 10,193 | | (249) | | | (249) | | 9,944 | 9,944 | | | |
| 100159554 | BOCA RATON | FL | | 07/15/2024 | | 3,843 | | (174) | | | (174) | | 3,669 | 3,669 | | | |
| 100078342 | PARADISE VALLEY | AZ | | 02/10/2022 | | 10,497 | | (515) | | | (515) | | 9,982 | 9,982 | | | |
| 100144302 | OSAGE BEACH | MO | | 03/07/2024 | | 24,758 | | (625) | | | (625) | | 24,133 | 24,133 | | | |
| 100155091 | PORTER RANCH | CA | | 07/19/2024 | | 3,629 | | (19) | | | (19) | | 3,610 | 3,610 | | | |
| 100089741 | WYNDMOOR | PA | | 12/02/2022 | | 6,738 | | (3) | | | (3) | | 6,735 | 6,735 | | | |
| 100132498 | MANTOLOKING | NJ | | 11/03/2023 | | 4,405 | | (98) | | | (98) | | 4,307 | 4,307 | | | |
| 100118097 | MILTON | GA | | 07/20/2023 | | 4,088 | | (95) | | | (95) | | 3,993 | 3,993 | | | |
| 100164153 | ATLANTA | GA | | 08/21/2024 | | 1,884 | | (95) | | | (95) | | 1,789 | 1,789 | | | |
| 100151937 | FORT LAUDERDALE | FL | | 06/14/2024 | | 4,321 | | (45) | | | (45) | | 4,276 | 4,276 | | | |
| 100154782 | LA QUINTA | CA | | 07/19/2024 | | 3,218 | | (103) | | | (103) | | 3,115 | 3,115 | | | |
| 100118926 | LOS ANGELES | CA | | 07/27/2023 | | 3,432 | | (60) | | | (60) | | 3,372 | 3,372 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103510 | LAGUNA BEACH | CA | | 05/08/2023 | | 6,315 | | (99) | | | (99) | | 6,216 | 6,216 | | | |
| 100156028 | LOS ANGELES | CA | | 06/18/2024 | | 1,116 | | (50) | | | (50) | | 1,066 | 1,066 | | | |
| 100163591 | LAHAINA | HI | | 08/15/2024 | | 1,908 | | (101) | | | (101) | | 1,807 | 1,807 | | | |
| 100134902 | SANTA MONICA | CA | | 10/30/2023 | | 5,487 | | (112) | | | (112) | | 5,375 | 5,375 | | | |
| 100157715 | HUNTINGTON BEACH | CA | | 06/28/2024 | | 3,822 | | (21) | | | (21) | | 3,801 | 3,801 | | | |
| 100115600 | WELLINGTON | FL | | 07/19/2023 | | 5,746 | | (157) | | | (157) | | 5,589 | 5,589 | | | |
| 100148672 | EAST HAMPTON | NY | | 04/16/2024 | | 5,645 | | (80) | | | (80) | | 5,565 | 5,565 | | | |
| 100137907 | NEWPORT BEACH | CA | | 12/12/2023 | | 5,141 | | (81) | | | (81) | | 5,060 | 5,060 | | | |
| 730302188 | LOS ANGELES | CA | | 12/27/2023 | | (8,982) | | 21,281 | | | 21,281 | | 12,299 | 12,299 | | | |
| 100080854 | LOS ANGELES | CA | | 03/10/2022 | | 19,021 | | 1,038 | | | 1,038 | | 20,059 | 20,059 | | | |
| 100115115 | BEVERLY HILLS AREA LOS ANGELE | CA | | 07/17/2023 | | 3,274 | | (78) | | | (78) | | 3,196 | 3,196 | | | |
| 403047479 | Cleveland | OH | | 06/28/2024 | | 9,865 | | (4,780) | | | (4,780) | | 5,085 | 5,085 | | | |
| 100099887 | MARATHON | FL | | 03/28/2023 | | 11,699 | | (252) | | | (252) | | 11,447 | 11,447 | | | |
| 100101079 | GREENWICH | CT | | 04/28/2023 | | 10,331 | | 1,002 | | | 1,002 | | 11,333 | 11,333 | | | |
| 100162064 | SEATTLE | WA | | 07/31/2024 | | 1,770 | | (52) | | | (52) | | 1,718 | 1,718 | | | |
| 730300788 | LOS ANGELES | CA | | 12/27/2023 | | (5,399) | | 20,128 | | | 20,128 | | 14,729 | 14,729 | | | |
| 100080479 | CORNELIUS | NC | | 03/10/2022 | | 11,425 | | 13 | | | 13 | | 11,438 | 11,438 | | | |
| 100149014 | LOS ANGELES | CA | | 04/19/2024 | | 6,235 | | (76) | | | (76) | | 6,159 | 6,159 | | | |
| 100071505 | CORONA DEL MAR | CA | | 10/19/2021 | | 13,571 | | (194) | | | (194) | | 13,377 | 13,377 | | | |
| 100156020 | MALIBU | CA | | 06/18/2024 | | 369,700 | | (10,954) | | | (10,954) | | 358,746 | 358,746 | | | |
| 100157662 | SANTA BARBARA | CA | | 06/28/2024 | | 1,794 | | (75) | | | (75) | | 1,719 | 1,719 | | | |
| 100074189 | MANHATTAN BEACH | CA | | 12/09/2021 | | 396 | | (18) | | | (18) | | 378 | 378 | | | |
| 100083022 | SUNNY ISLES BEACH | FL | | 05/11/2022 | | 11,596 | | 3 | | | 3 | | 11,599 | 11,599 | | | |
| 100138684 | INDIAN HARBOUR BEACH | FL | | 02/02/2024 | | 4,559 | | (197) | | | (197) | | 4,362 | 4,362 | | | |
| 100142462 | SAN CLEMENTE | CA | | 03/08/2024 | | 8,039 | | (164) | | | (164) | | 7,875 | 7,875 | | | |
| 100140222 | AUSTIN | TX | | 01/11/2024 | | 6,805 | | (93) | | | (93) | | 6,712 | 6,712 | | | |
| 100083629 | SAN JUAN CAPISTRANO | CA | | 07/25/2022 | | 5,871 | | 129 | | | 129 | | 6,000 | 6,000 | | | |
| 100156123 | MC LEAN | VA | | 07/25/2024 | | 4,762 | | (146) | | | (146) | | 4,616 | 4,616 | | | |
| 100078650 | ENCINO | CA | | 02/02/2022 | | 11,240 | | (471) | | | (471) | | 10,769 | 10,769 | | | |
| 100142849 | ENCINO | CA | | 02/09/2024 | | 6,387 | | (86) | | | (86) | | 6,301 | 6,301 | | | |
| 100141014 | LAS VEGAS | NV | | 02/20/2024 | | 5,485 | | (169) | | | (169) | | 5,316 | 5,316 | | | |
| 100156730 | SANTA BARBARA | CA | | 06/26/2024 | | 3,140 | | (100) | | | (100) | | 3,040 | 3,040 | | | |
| 100076452 | ANNA MARIA | FL | | 12/23/2021 | | 10,233 | | (666) | | | (666) | | 9,567 | 9,567 | | | |
| 100138348 | PRINCETON | MA | | 12/18/2023 | | 4,421 | | (19) | | | (19) | | 4,402 | 4,402 | | | |
| 100072027 | GRASSY KEY | FL | | 11/19/2021 | | 12,693 | | (351) | | | (351) | | 12,342 | 12,342 | | | |
| 100132690 | NORTH MYRTLE BEACH | SC | | 11/03/2023 | | 5,388 | | 86 | | | 86 | | 5,474 | 5,474 | | | |
| 100150136 | SAN LUIS OBISPO | CA | | 06/14/2024 | | 3,542 | | (90) | | | (90) | | 3,452 | 3,452 | | | |
| 18986 | CARLSBAD | CA | | 11/10/2010 | | 87,405 | | (359) | | | (359) | | 87,046 | 87,046 | | | |
| 100150142 | SUNRISE BEACH | TX | | 06/14/2024 | | 2,951 | | (156) | | | (156) | | 2,795 | 2,795 | | | |
| 100157692 | SAN CLEMENTE | CA | | 06/28/2024 | | 3,354 | | (85) | | | (85) | | 3,269 | 3,269 | | | |
| 100133807 | HUNTINGTON BEACH | CA | | 10/20/2023 | | 4,813 | | (124) | | | (124) | | 4,689 | 4,689 | | | |
| 100071509 | LOS ANGELES | CA | | 10/19/2021 | | 1,260 | | (17) | | | (17) | | 1,243 | 1,243 | | | |
| 100076603 | MIRAMAR BEACH | FL | | 12/30/2021 | | 11,747 | | (388) | | | (388) | | 11,359 | 11,359 | | | |
| 100156825 | PINECREST | FL | | 06/27/2024 | | 6,751 | | (273) | | | (273) | | 6,478 | 6,478 | | | |
| 100102362 | S LAKE TAHOE | CA | | 06/07/2023 | | 6,605 | | (45) | | | (45) | | 6,560 | 6,560 | | | |
| 100129270 | SCOTTSDALE | AZ | | 09/25/2023 | | 5,049 | | (116) | | | (116) | | 4,933 | 4,933 | | | |
| 100146600 | FOUNTAIN HILLS | AZ | | 03/20/2024 | | 3,720 | | (53) | | | (53) | | 3,667 | 3,667 | | | |
| 100071948 | PALO ALTO | CA | | 11/19/2021 | | 3,685 | | (85) | | | (85) | | 3,600 | 3,600 | | | |
| 100100316 | NEW YORK | NY | | 04/27/2023 | | 10,166 | | 1,500 | | | 1,500 | | 11,666 | 11,666 | | | |
| 730300560 | REDWOOD CITY | CA | | 12/27/2023 | | 1,060 | | 13,119 | | | 13,119 | | 14,179 | 14,179 | | | |
| 737035054 | SAN DIEGO | CA | | 12/27/2023 | | 7,649 | | 7,191 | | | 7,191 | | 14,840 | 14,840 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100083515 | SCOTTSDALE | AZ | | 06/06/2022 | | 7,552 | | (144) | | | (144) | | 7,408 | 7,408 | | | |
| 730302677 | FAIRFIELD | CA | | 12/27/2023 | | (18,309) | | 30,421 | | | 30,421 | | 12,112 | 12,112 | | | |
| 100134075 | PINECREST | FL | | 10/27/2023 | | 5,479 | | (40) | | | (40) | | 5,439 | 5,439 | | | |
| 730301154 | WATSONVILLE | CA | | 12/27/2023 | | 4,281 | | 4,155 | | | 4,155 | | 8,436 | 8,436 | | | |
| 100141295 | STATEN ISLAND | NY | | 01/30/2024 | | 5,522 | | (49) | | | (49) | | 5,473 | 5,473 | | | |
| 100139639 | HENDERSON | NV | | 12/28/2023 | | 4,960 | | (82) | | | (82) | | 4,878 | 4,878 | | | |
| 100082597 | BROOKLYN | NY | | 04/14/2022 | | 12,202 | | (351) | | | (351) | | 11,851 | 11,851 | | | |
| 100144530 | EL CAJON | CA | | 04/26/2024 | | 27,375 | | (529) | | | (529) | | 26,846 | 26,846 | | | |
| 18750 | HOUSTON | TX | | 04/18/2008 | | 113,842 | | (364) | | | (364) | | 113,478 | 113,478 | | | |
| 730300891 | VAN NUYS | CA | | 12/27/2023 | | (4,724) | | 18,588 | | | 18,588 | | 13,864 | 13,864 | | | |
| 730000007 | BERKELEY | CA | | 12/27/2023 | | (5,571) | | 19,202 | | | 19,202 | | 13,631 | 13,631 | | | |
| 100114789 | HOLLYWOOD | FL | | 07/07/2023 | | 5,851 | | (41) | | | (41) | | 5,810 | 5,810 | | | |
| 100109031 | REDONDO BEACH | CA | | 06/02/2023 | | 6,475 | | (101) | | | (101) | | 6,374 | 6,374 | | | |
| 100147442 | SAN JUAN CAPISTRANO | CA | | 04/03/2024 | | 4,831 | | (129) | | | (129) | | 4,702 | 4,702 | | | |
| 100160580 | BRIGANTINE | NJ | | 07/19/2024 | | 1,572 | | (18) | | | (18) | | 1,554 | 1,554 | | | |
| 730100440 | LOS ANGELES | CA | | 12/27/2023 | | (14,806) | | 26,250 | | | 26,250 | | 11,444 | 11,444 | | | |
| 100142231 | SANTA BARBARA | CA | | 03/15/2024 | | 2,317 | | (38) | | | (38) | | 2,279 | 2,279 | | | |
| 100160505 | GREENVILLE | SC | | 07/19/2024 | | 1,343 | | (31) | | | (31) | | 1,312 | 1,312 | | | |
| 100144491 | SOUTHLAKE | TX | | 04/26/2024 | | 5,698 | | (193) | | | (193) | | 5,505 | 5,505 | | | |
| 730102354 | LOS ANGELES | CA | | 12/27/2023 | | 1,256 | | 12,720 | | | 12,720 | | 13,976 | 13,976 | | | |
| 100078438 | DANVILLE | CA | | 01/21/2022 | | 27,054 | | (921) | | | (921) | | 26,133 | 26,133 | | | |
| 100114943 | LAKE FOREST | CA | | 07/13/2023 | | 4,954 | | (142) | | | (142) | | 4,812 | 4,812 | | | |
| 100120217 | BROOKLYN | NY | | 08/18/2023 | | 4,816 | | (102) | | | (102) | | 4,714 | 4,714 | | | |
| 100159531 | SHERMAN OAKS | CA | | 07/15/2024 | | 1,575 | | (44) | | | (44) | | 1,531 | 1,531 | | | |
| 100156380 | ENCINITAS | CA | | 07/25/2024 | | 1,260 | | (55) | | | (55) | | 1,205 | 1,205 | | | |
| 100089233 | DIAMOND BAR | CA | | 01/26/2023 | | 6,787 | | (2) | | | (2) | | 6,785 | 6,785 | | | |
| 100140789 | BOCA RATON | FL | | 01/22/2024 | | 3,070 | | (65) | | | (65) | | 3,005 | 3,005 | | | |
| 100130178 | ARCADIA | CA | | 11/15/2023 | | 5,307 | | (86) | | | (86) | | 5,221 | 5,221 | | | |
| 100117729 | LOS ANGELES | CA | | 07/20/2023 | | 6,742 | | 90 | | | 90 | | 6,832 | 6,832 | | | |
| 730302528 | LOS ANGELES | CA | | 12/27/2023 | | (16,195) | | 28,006 | | | 28,006 | | 11,811 | 11,811 | | | |
| 100118147 | NEW YORK | NY | | 07/20/2023 | | 5,464 | | (139) | | | (139) | | 5,325 | 5,325 | | | |
| 100081691 | VALENCIA | CA | | 03/21/2022 | | 560 | | (13) | | | (13) | | 547 | 547 | | | |
| 100153666 | BIG BEAR LAKE | CA | | 05/31/2024 | | 7,427 | | (107) | | | (107) | | 7,320 | 7,320 | | | |
| 100129849 | SCOTTSDALE | AZ | | 09/27/2023 | | 6,899 | | (82) | | | (82) | | 6,817 | 6,817 | | | |
| 100108270 | MALIBU | CA | | 05/24/2023 | | 4,499 | | (94) | | | (94) | | 4,405 | 4,405 | | | |
| 100138060 | LOS ANGELES | CA | | 12/13/2023 | | 3,182 | | (133) | | | (133) | | 3,049 | 4,480 | | 1,432 | 1,432 |
| 100078440 | LA CANADA FLINTRIDGE | CA | | 01/21/2022 | | 12,473 | | (268) | | | (268) | | 12,205 | 12,205 | | | |
| 730302067 | LOS ANGELES | CA | | 12/27/2023 | | (12,217) | | 26,195 | | | 26,195 | | 13,978 | 13,978 | | | |
| 100138441 | QUOGUE | NY | | 12/18/2023 | | 4,599 | | (15) | | | (15) | | 4,584 | 4,584 | | | |
| 100117698 | MARATHON | FL | | 07/20/2023 | | 7,111 | | 195 | | | 195 | | 7,306 | 7,306 | | | |
| 100120413 | (NORTHRIDGE AREA) LOS ANGELES | CA | | 08/18/2023 | | 4,932 | | (175) | | | (175) | | 4,757 | 4,757 | | | |
| 100147612 | LOS ANGELES | CA | | 04/04/2024 | | 5,224 | | (122) | | | (122) | | 5,102 | 5,102 | | | |
| 730003193 | LOS ANGELES | CA | | 12/27/2023 | | (10,994) | | 25,599 | | | 25,599 | | 14,605 | 14,605 | | | |
| 100147563 | SAN RAFAEL | CA | | 04/03/2024 | | 5,121 | | (113) | | | (113) | | 5,008 | 5,008 | | | |
| 100147702 | (PACIFIC PALISADES AREA) LOS A | CA | | 04/05/2024 | | 5,858 | | (128) | | | (128) | | 5,730 | 5,730 | | | |
| 100150214 | BRENTWOOD | TN | | 04/30/2024 | | 4,914 | | (140) | | | (140) | | 4,774 | 4,774 | | | |
| 100117762 | NORTHRIDGE | CA | | 07/20/2023 | | 5,941 | | (48) | | | (48) | | 5,893 | 5,893 | | | |
| 100107909 | HALEIWA | HI | | 06/29/2023 | | 6,414 | | (58) | | | (58) | | 6,356 | 6,356 | | | |
| 100120210 | BROOKLYN | NY | | 08/18/2023 | | 1,714 | | (32) | | | (32) | | 1,682 | 1,682 | | | |
| 100078765 | MONMOUTH BEACH | NJ | | 01/31/2022 | | 22,697 | | (797) | | | (797) | | 21,900 | 21,900 | | | |
| 100133458 | ENCINITAS | CA | | 10/19/2023 | | 5,591 | | (22) | | | (22) | | 5,569 | 5,569 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138763 | AUSTIN | TX | | 12/21/2023 | | 5,647 | | 107 | | | 107 | | 5,754 | 5,754 | | | |
| 100089585 | CELEBRATION | FL | | 01/30/2023 | | 4,181 | | (68) | | | (68) | | 4,113 | 4,113 | | | |
| 100135131 | DIAMOND BAR | CA | | 11/03/2023 | | 4,511 | | (44) | | | (44) | | 4,467 | 4,467 | | | |
| 100088339 | MIAMI BEACH | FL | | 01/06/2023 | | 5,529 | | (58) | | | (58) | | 5,471 | 5,471 | | | |
| 100162070 | IRVINE | CA | | 07/31/2024 | | 1,339 | | (44) | | | (44) | | 1,295 | 1,295 | | | |
| 100144322 | ENCINO | CA | | 03/07/2024 | | 4,834 | | (194) | | | (194) | | 4,640 | 4,640 | | | |
| 100146609 | FRIENDSWOOD | TX | | 03/20/2024 | | 5,183 | | (240) | | | (240) | | 4,943 | 4,943 | | | |
| 100084004 | LADERA RANCH | CA | | 06/27/2022 | | 6,629 | | (126) | | | (126) | | 6,503 | 6,503 | | | |
| 403050745 | Paterson | NJ | | 06/28/2024 | | 10,228 | | (6,067) | | | (6,067) | | 4,161 | 4,161 | | | |
| 100132820 | SANDY SPRINGS | GA | | 11/03/2023 | | 5,059 | | 81 | | | 81 | | 5,140 | 5,140 | | | |
| 100128872 | MUTTONTOWN | NY | | 09/21/2023 | | 4,885 | | (56) | | | (56) | | 4,829 | 4,829 | | | |
| 100080818 | PARKLAND | FL | | 03/15/2022 | | 9,686 | | (74) | | | (74) | | 9,612 | 9,612 | | | |
| 100118844 | IRVINE | CA | | 08/30/2023 | | 37,635 | | (726) | | | (726) | | 36,909 | 36,909 | | | |
| 100135170 | CYPRESS | TX | | 12/15/2023 | | 22,776 | | 93 | | | 93 | | 22,869 | 22,869 | | | |
| 100157627 | LAKE FOREST | CA | | 06/28/2024 | | 2,650 | | (45) | | | (45) | | 2,605 | 2,605 | | | |
| 100140500 | LOS ANGELES | CA | | 01/19/2024 | | 4,118 | | (109) | | | (109) | | 4,009 | 4,009 | | | |
| 100133854 | CHINO HILLS | CA | | 10/20/2023 | | 6,161 | | (140) | | | (140) | | 6,021 | 6,021 | | | |
| 100143695 | BRADENTON BEACH | FL | | 02/22/2024 | | 3,231 | | (62) | | | (62) | | 3,169 | 3,169 | | | |
| 100117491 | CORAL GABLES | FL | | 07/20/2023 | | 6,460 | | 453 | | | 453 | | 6,913 | 6,913 | | | |
| 100136117 | LOS ANGELES | CA | | 12/18/2023 | | 3,832 | | (207) | | | (207) | | 3,625 | 3,625 | | | |
| 100134115 | COLLEYVILLE | TX | | 12/08/2023 | | 4,602 | | 64 | | | 64 | | 4,666 | 4,666 | | | |
| 100087945 | MIAMI BEACH | FL | | 10/25/2022 | | 5,700 | | (7) | | | (7) | | 5,693 | 5,693 | | | |
| 100079657 | BRADENTON | FL | | 04/08/2022 | | 10,656 | | 122 | | | 122 | | 10,778 | 10,778 | | | |
| 100079869 | ROLLING HILLS ESTATES | CA | | 04/08/2022 | | 2,591 | | (131) | | | (131) | | 2,460 | 2,460 | | | |
| 100080432 | HUNTINGTON BEACH | CA | | 03/10/2022 | | 8,612 | | (235) | | | (235) | | 8,377 | 8,377 | | | |
| 100120636 | VILLA PARK | CA | | 08/21/2023 | | 4,470 | | (125) | | | (125) | | 4,345 | 4,345 | | | |
| 100101890 | SOUTHWEST RANCHES | FL | | 04/06/2023 | | 11,696 | | (94) | | | (94) | | 11,602 | 11,602 | | | |
| 100127678 | EDWARDS | CO | | 09/08/2023 | | 4,834 | | (121) | | | (121) | | 4,713 | 4,713 | | | |
| 100108937 | SAINT PETERSBURG | FL | | 05/31/2023 | | 3,856 | | 3 | | | 3 | | 3,859 | 3,859 | | | |
| 100133544 | SCOTTSDALE | AZ | | 10/19/2023 | | 5,163 | | (85) | | | (85) | | 5,078 | 5,078 | | | |
| 730300887 | NORTH HOLLYWOOD | CA | | 12/27/2023 | | (4,271) | | 16,803 | | | 16,803 | | 12,532 | 12,532 | | | |
| 100116634 | LOS ANGELES | CA | | 07/20/2023 | | 11,215 | | 3,078 | | | 3,078 | | 14,293 | 14,293 | | | |
| 730101734 | HOUSTON | TX | | 12/27/2023 | | (9,691) | | 21,668 | | | 21,668 | | 11,977 | 11,977 | | | |
| 100074467 | SPRING LAKE | NJ | | 12/02/2021 | | 22,582 | | (1,087) | | | (1,087) | | 21,495 | 21,495 | | | |
| 100135176 | LOS ANGELES | CA | | 11/07/2023 | | 6,575 | | (60) | | | (60) | | 6,515 | 6,515 | | | |
| 100154081 | GLENDALE | AZ | | 06/06/2024 | | 3,328 | | (52) | | | (52) | | 3,276 | 3,276 | | | |
| 100080429 | SACRAMENTO | CA | | 03/10/2022 | | 10,057 | | (51) | | | (51) | | 10,006 | 10,006 | | | |
| 730101876 | BERKELEY | CA | | 12/27/2023 | | (2,783) | | 14,980 | | | 14,980 | | 12,197 | 12,197 | | | |
| 730101824 | BERKELEY | CA | | 12/27/2023 | | (2,768) | | 14,965 | | | 14,965 | | 12,197 | 12,197 | | | |
| 100116648 | PLEASANTON | CA | | 07/20/2023 | | 11,482 | | 1,369 | | | 1,369 | | 12,851 | 12,851 | | | |
| 100083062 | BELVEDERE TIBURON | CA | | 05/26/2022 | | 33,386 | | 4,512 | | | 4,512 | | 37,898 | 37,898 | | | |
| 100134566 | TORRANCE | CA | | 10/30/2023 | | 5,480 | | 50 | | | 50 | | 5,530 | 5,530 | | | |
| 100138667 | MANHATTAN BEACH | CA | | 02/02/2024 | | 3,681 | | (112) | | | (112) | | 3,569 | 3,569 | | | |
| 19080 | WEST SPRINGFIELD | MA | | 07/06/2011 | | 19,365 | | (302) | | | (302) | | 19,063 | 19,063 | | | |
| 100149842 | CANYON LAKE | CA | | 04/29/2024 | | 3,285 | | (161) | | | (161) | | 3,124 | 3,124 | | | |
| 100119917 | DALLAS | TX | | 08/10/2023 | | 4,902 | | (93) | | | (93) | | 4,809 | 4,809 | | | |
| 100116101 | LA CANADA FLINTRIDGE | CA | | 07/20/2023 | | 9,427 | | 777 | | | 777 | | 10,204 | 10,204 | | | |
| 100114750 | MIAMI | FL | | 07/07/2023 | | 5,835 | | (198) | | | (198) | | 5,637 | 5,637 | | | |
| 100128910 | SOUTHAMPTON | NY | | 09/21/2023 | | 5,015 | | (73) | | | (73) | | 4,942 | 4,942 | | | |
| 100133226 | (VAN NUYS AREA) LOS ANGELES | CA | | 11/29/2023 | | 4,333 | | (134) | | | (134) | | 4,199 | 4,199 | | | |
| 100082810 | SANTA MONICA | CA | | 04/28/2022 | | 8,925 | | (133) | | | (133) | | 8,792 | 8,792 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137303 | NEW YORK | NY | | 12/01/2023 | | 3,353 | | (69) | | | (69) | | 3,284 | 3,284 | | | |
| 100153155 | BEVERLY HILLS | CA | | 05/28/2024 | | 11,791 | | 2,789 | | | 2,789 | | 14,580 | 14,580 | | | |
| 100154630 | PARADISE VALLEY | AZ | | 07/19/2024 | | 1,308 | | (115) | | | (115) | | 1,193 | 1,193 | | | |
| 100147419 | LOS ANGELES | CA | | 04/03/2024 | | 4,666 | | (88) | | | (88) | | 4,578 | 4,578 | | | |
| 18916 | MARLBOROUGH | MA | | 04/12/2010 | | 80,049 | | (317) | | | (317) | | 79,732 | 79,732 | | | |
| 730301153 | OAKLAND | CA | | 12/27/2023 | | 1,842 | | 9,998 | | | 9,998 | | 11,840 | 11,840 | | | |
| 730302687 | INGLEWOOD | CA | | 12/27/2023 | | (13,201) | | 25,966 | | | 25,966 | | 12,765 | 12,765 | | | |
| 100114271 | LOS ANGELES | CA | | 06/29/2023 | | 7,184 | | 1,705 | | | 1,705 | | 8,889 | 8,889 | | | |
| 100141234 | LAGUNA BEACH | CA | | 01/30/2024 | | 4,142 | | (75) | | | (75) | | 4,067 | 4,067 | | | |
| 100087429 | BRYN MAWR | PA | | 10/25/2022 | | 26,423 | | 2,463 | | | 2,463 | | 28,886 | 28,886 | | | |
| 100119918 | NEW YORK | NY | | 08/10/2023 | | 4,720 | | (85) | | | (85) | | 4,635 | 4,635 | | | |
| 100116930 | LOS ANGELES | CA | | 07/20/2023 | | 7,381 | | 2,004 | | | 2,004 | | 9,385 | 9,385 | | | |
| 730202125 | LOS ANGELES | CA | | 12/27/2023 | | 6,188 | | 14,272 | | | 14,272 | | 20,460 | 20,460 | | | |
| 100136581 | WOODLAND HILLS | CA | | 11/22/2023 | | 2,467 | | (62) | | | (62) | | 2,405 | 2,405 | | | |
| 100083517 | SAN FRANCISCO | CA | | 06/06/2022 | | 7,022 | | (143) | | | (143) | | 6,879 | 6,879 | | | |
| 730101526 | LONG BEACH | CA | | 12/27/2023 | | (13,990) | | 24,397 | | | 24,397 | | 10,407 | 10,407 | | | |
| 100087203 | UPPER SADDLE RIVER | NJ | | 10/25/2022 | | 7,711 | | 456 | | | 456 | | 8,167 | 8,167 | | | |
| 100143697 | BRADENTON BEACH | FL | | 02/22/2024 | | 3,032 | | (57) | | | (57) | | 2,975 | 2,975 | | | |
| 100082572 | MIAMI | FL | | 04/27/2022 | | 7,644 | | 23 | | | 23 | | 7,667 | 7,667 | | | |
| 100161964 | LITTLETON | CO | | 07/31/2024 | | 1,628 | | (45) | | | (45) | | 1,583 | 1,583 | | | |
| 100161404 | SHERMAN OAKS | CA | | 07/26/2024 | | 1,467 | | (36) | | | (36) | | 1,431 | 1,431 | | | |
| 100079450 | PLEASANTON | CA | | 03/17/2022 | | 9,264 | | (194) | | | (194) | | 9,070 | 9,070 | | | |
| 100109736 | HONOLULU | HI | | 06/16/2023 | | 5,152 | | (130) | | | (130) | | 5,022 | 5,022 | | | |
| 100074487 | LA CANADA FLINTRIDGE | CA | | 12/14/2021 | | 11,504 | | (4) | | | (4) | | 11,500 | 11,500 | | | |
| 100120278 | DANVILLE | CA | | 08/18/2023 | | 4,366 | | (105) | | | (105) | | 4,261 | 4,261 | | | |
| 100134381 | SAN DIEGO | CA | | 10/27/2023 | | 4,696 | | (67) | | | (67) | | 4,629 | 4,629 | | | |
| 100080780 | LOS ANGELES | CA | | 03/15/2022 | | 9,268 | | (64) | | | (64) | | 9,204 | 9,204 | | | |
| 100134064 | SILVERTHORNE | CO | | 10/27/2023 | | 4,877 | | (54) | | | (54) | | 4,823 | 4,823 | | | |
| 100152937 | LAHAINA | HI | | 06/27/2024 | | 13,188 | | (307) | | | (307) | | 12,881 | 12,881 | | | |
| 100141331 | (STUDIO CITY AREA) LOS ANGELES | CA | | 01/30/2024 | | 3,904 | | (6) | | | (6) | | 3,898 | 3,898 | | | |
| 100078002 | STUDIO CITY | CA | | 02/18/2022 | | 10,007 | | (260) | | | (260) | | 9,747 | 9,747 | | | |
| 100146595 | MALIBU | CA | | 03/20/2024 | | 4,943 | | (223) | | | (223) | | 4,720 | 4,720 | | | |
| 100071472 | ISLE OF PALMS | SC | | 10/26/2021 | | 614 | | (14) | | | (14) | | 600 | 600 | | | |
| 100109036 | SANTA MONICA | CA | | 06/02/2023 | | 91,381 | | (1,381) | | | (1,381) | | 90,000 | 90,000 | | | |
| 100154985 | DEL MAR | CA | | 07/19/2024 | | 2,912 | | (128) | | | (128) | | 2,784 | 2,784 | | | |
| 19228 | LAS CRUCES | NM | | 12/13/2012 | | 145,066 | | (202) | | | (202) | | 144,864 | 144,864 | | | |
| 100134284 | AURORA | CO | | 10/27/2023 | | 3,643 | | (87) | | | (87) | | 3,556 | 3,556 | | | |
| 100154121 | LAS VEGAS | NV | | 07/11/2024 | | 2,871 | | (115) | | | (115) | | 2,756 | 2,756 | | | |
| 100137382 | RANCHO PALOS VERDES | CA | | 12/05/2023 | | 4,401 | | (15) | | | (15) | | 4,386 | 4,386 | | | |
| 755175 | NASHVILLE | TN | | 12/31/2006 | | 51,037 | | | | | | | 51,037 | 51,037 | | | |
| 100160537 | YORBA LINDA | CA | | 07/19/2024 | | 1,391 | | (49) | | | (49) | | 1,342 | 1,342 | | | |
| 100127696 | NORTH TUSTIN | CA | | 09/08/2023 | | 1,703 | | (62) | | | (62) | | 1,641 | 1,641 | | | |
| 100128891 | BROOKLYN | NY | | 09/21/2023 | | 4,714 | | (17) | | | (17) | | 4,697 | 4,697 | | | |
| 100156043 | PHOENIX | AZ | | 06/18/2024 | | 1,343 | | (100) | | | (100) | | 1,243 | 1,243 | | | |
| 100147708 | WESTLAKE | TX | | 04/05/2024 | | 5,484 | | (211) | | | (211) | | 5,273 | 5,273 | | | |
| 100159589 | LOS ANGELES | CA | | 07/15/2024 | | 1,254 | | (42) | | | (42) | | 1,212 | 1,212 | | | |
| 100165696 | MISSION VIEJO | CA | | 08/29/2024 | | 1,498 | | (50) | | | (50) | | 1,448 | 1,448 | | | |
| 100153678 | OAKLAND | CA | | 05/31/2024 | | 2,650 | | (96) | | | (96) | | 2,554 | 2,554 | | | |
| 100157583 | SANTA CRUZ | CA | | 06/28/2024 | | 4,410 | | (41) | | | (41) | | 4,369 | 4,369 | | | |
| 100161968 | ORANGE | CA | | 07/31/2024 | | 3,546 | | (113) | | | (113) | | 3,433 | 3,433 | | | |
| 100150131 | AUSTIN | TX | | 06/14/2024 | | 46,972 | | (726) | | | (726) | | 46,246 | 46,246 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 730101418 | SAN DIEGO | CA | | 12/27/2023 | | 1,616 | | 9,569 | | | 9,569 | | 11,185 | 11,185 | | | |
| 100142851 | DOVER | ID | | 02/09/2024 | | 3,638 | | (122) | | | (122) | | 3,516 | 3,516 | | | |
| 4010054741 | Mastic Beach | NY | | 07/27/2023 | | 4,768 | | (552) | | | (552) | | 4,216 | 4,216 | | | |
| 4010054420 | Shirley | NY | | 07/27/2023 | | 4,769 | | (551) | | | (551) | | 4,218 | 4,218 | | | |
| 100159575 | ENCINO | CA | | 07/15/2024 | | 3,067 | | (89) | | | (89) | | 2,978 | 2,978 | | | |
| 100132605 | SANTA ANA | CA | | 11/03/2023 | | 4,605 | | 4 | | | 4 | | 4,609 | 4,609 | | | |
| 100165011 | LAGUNA HILLS | CA | | 08/28/2024 | | 1,563 | | (41) | | | (41) | | 1,522 | 1,522 | | | |
| 100130230 | (SHERMAN OAKS AREA) LOS ANGE | CA | | 11/15/2023 | | 4,274 | | (131) | | | (131) | | 4,143 | 4,143 | | | |
| 100143499 | FREMONT | CA | | 02/21/2024 | | 5,791 | | (45) | | | (45) | | 5,746 | 5,746 | | | |
| 4010056172 | Mastic Beach | NY | | 07/27/2023 | | 4,520 | | (551) | | | (551) | | 3,969 | 3,969 | | | |
| 100156279 | WILSON | WY | | 07/25/2024 | | 1,349 | | (86) | | | (86) | | 1,263 | 1,263 | | | |
| 100137177 | EL CAJON | CA | | 11/28/2023 | | 3,927 | | (70) | | | (70) | | 3,857 | 3,857 | | | |
| 4010050366 | Patchogue | NY | | 04/26/2023 | | 4,507 | | (519) | | | (519) | | 3,988 | 3,988 | | | |
| 4010050363 | Uniondale | NY | | 04/26/2023 | | 4,506 | | (519) | | | (519) | | 3,987 | 3,987 | | | |
| 100109721 | INCLINE VILLAGE | NV | | 06/16/2023 | | 5,766 | | (198) | | | (198) | | 5,568 | 5,568 | | | |
| 100080938 | PALM DESERT | CA | | 04/01/2022 | | 3,069 | | (145) | | | (145) | | 2,924 | 2,924 | | | |
| 100143603 | BROOKLYN | NY | | 02/21/2024 | | 375 | | (15) | | | (15) | | 360 | 360 | | | |
| 100134850 | DUBLIN | CA | | 10/30/2023 | | 4,033 | | (90) | | | (90) | | 3,943 | 3,943 | | | |
| 100114915 | ENCINO | CA | | 07/13/2023 | | 4,813 | | (127) | | | (127) | | 4,686 | 4,686 | | | |
| 100118699 | PASADENA | CA | | 07/25/2023 | | 1,963 | | (40) | | | (40) | | 1,923 | 1,923 | | | |
| 100082234 | GLENDORA | CA | | 04/14/2022 | | 8,633 | | (164) | | | (164) | | 8,469 | 8,469 | | | |
| 730101892 | OAKLAND | CA | | 12/27/2023 | | (7,604) | | 17,499 | | | 17,499 | | 9,895 | 9,895 | | | |
| 100109656 | LOS GATOS | CA | | 06/14/2023 | | 3,653 | | (103) | | | (103) | | 3,550 | 3,550 | | | |
| 4010054738 | Mastic Beach | NY | | 07/27/2023 | | 4,680 | | (542) | | | (542) | | 4,138 | 4,138 | | | |
| 4010049855 | Waterbury | CT | | 04/26/2023 | | 6,380 | | (316) | | | (316) | | 6,064 | 6,064 | | | |
| 100153790 | ENCINITAS | CA | | 07/10/2024 | | 3,128 | | (37) | | | (37) | | 3,091 | 3,091 | | | |
| 100143486 | LOS ANGELES | CA | | 02/21/2024 | | 185 | | (151) | | | (151) | | 34 | 2,390 | | 2,356 | 2,356 |
| 100128434 | NAPLES | FL | | 09/15/2023 | | 4,590 | | (74) | | | (74) | | 4,516 | 4,516 | | | |
| 730002432 | REDWOOD CITY | CA | | 12/27/2023 | | 6,778 | | 1,509 | | | 1,509 | | 8,287 | 8,287 | | | |
| 100077810 | MALIBU | CA | | 12/23/2021 | | 9,099 | | (452) | | | (452) | | 8,647 | 8,647 | | | |
| 100101086 | BROOKLYN | NY | | 04/28/2023 | | 5,302 | | 634 | | | 634 | | 5,936 | 5,936 | | | |
| 100133904 | CALABASAS | CA | | 11/29/2023 | | 3,863 | | (44) | | | (44) | | 3,819 | 3,819 | | | |
| 100156691 | SAN JOSE DEL CABO | MEX | | 06/27/2024 | | 1,643 | | | | | | | 1,643 | 1,643 | | | |
| 100152484 | FREDERICKSBURG | TX | | 05/16/2024 | | 4,746 | | (37) | | | (37) | | 4,709 | 4,709 | | | |
| 100072019 | ENCINITAS | CA | | 11/19/2021 | | 9,716 | | (511) | | | (511) | | 9,205 | 9,205 | | | |
| 100143705 | GLENDALE | CA | | 02/23/2024 | | 3,958 | | (124) | | | (124) | | 3,834 | 3,834 | | | |
| 100103527 | PHOENIX | AZ | | 05/08/2023 | | 4,477 | | (69) | | | (69) | | 4,408 | 4,408 | | | |
| 100087817 | SAN DIEGO | CA | | 11/17/2022 | | 4,644 | | (77) | | | (77) | | 4,567 | 4,567 | | | |
| 100150210 | LAS VEGAS | NV | | 04/30/2024 | | 4,877 | | (31) | | | (31) | | 4,846 | 4,846 | | | |
| 100135182 | ENCINO | CA | | 11/07/2023 | | 5,170 | | (51) | | | (51) | | 5,119 | 5,119 | | | |
| 4010050365 | Patchogue | NY | | 04/26/2023 | | 4,398 | | (506) | | | (506) | | 3,892 | 3,892 | | | |
| 100141717 | MESA | AZ | | 01/30/2024 | | 3,679 | | (98) | | | (98) | | 3,581 | 3,581 | | | |
| 730300839 | TRACY | CA | | 12/27/2023 | | (3,748) | | 14,990 | | | 14,990 | | 11,242 | 11,242 | | | |
| 100136572 | SAN DIEGO | CA | | 11/22/2023 | | 3,879 | | (64) | | | (64) | | 3,815 | 3,815 | | | |
| 730060723 | TUSTIN | CA | | 12/27/2023 | | 1,630 | | 9,754 | | | 9,754 | | 11,384 | 11,384 | | | |
| 100120207 | WHITESTONE | NY | | 08/18/2023 | | 3,744 | | (79) | | | (79) | | 3,665 | 3,665 | | | |
| 100130401 | GALLATIN | TN | | 09/28/2023 | | 3,745 | | (69) | | | (69) | | 3,676 | 3,676 | | | |
| 100139153 | BABYLON | NY | | 12/28/2023 | | 3,417 | | (10) | | | (10) | | 3,407 | 3,407 | | | |
| 100153786 | SAN RAFAEL | CA | | 07/10/2024 | | 1,612 | | | | | | | 1,612 | 1,612 | | | |
| 100084479 | TRACY | CA | | 09/02/2022 | | 5,658 | | (68) | | | (68) | | 5,590 | 5,590 | | | |
| 100137485 | LAHAINA | HI | | 01/11/2024 | | 3,240 | | (113) | | | (113) | | 3,127 | 3,127 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136163 | HOUSTON | TX | | 12/18/2023 | | 3,870 | | (91) | | | (91) | | 3,779 | 3,779 | | | |
| 4010054314 | Mastic Beach | NY | | 06/20/2023 | | 4,407 | | (541) | | | (541) | | 3,866 | 3,866 | | | |
| 100146672 | (PLAYA DEL REY AREA) LOS ANGEL | CA | | 03/20/2024 | | 24,584 | | 116 | | | 116 | | 24,700 | 24,700 | | | |
| 100138037 | MURRIETA | CA | | 12/13/2023 | | 1,465 | | (19) | | | (19) | | 1,446 | 2,775 | | 1,329 | 1,329 |
| 100156092 | BRADENTON | FL | | 06/18/2024 | | 2,428 | | (79) | | | (79) | | 2,349 | 2,349 | | | |
| 100143879 | MALIBU | CA | | 03/06/2024 | | 1,878 | | (30) | | | (30) | | 1,848 | 1,848 | | | |
| 100109204 | LOS ANGELES | CA | | 07/21/2023 | | 5,278 | | (4) | | | (4) | | 5,274 | 5,274 | | | |
| 100102184 | LAKE FOREST | CA | | 04/14/2023 | | 4,032 | | (65) | | | (65) | | 3,967 | 3,967 | | | |
| 100149149 | INDIAN WELLS | CA | | 04/22/2024 | | 1,335 | | (16) | | | (16) | | 1,319 | 1,319 | | | |
| 100141604 | DULUTH | GA | | 01/30/2024 | | 4,364 | | (69) | | | (69) | | 4,295 | 4,295 | | | |
| 100135178 | BROOKLYN | NY | | 11/07/2023 | | 4,042 | | (54) | | | (54) | | 3,988 | 3,988 | | | |
| 100080340 | NEW YORK | NY | | 02/24/2022 | | 9,350 | | (256) | | | (256) | | 9,094 | 9,094 | | | |
| 100150043 | PARADISE VALLEY | AZ | | 06/07/2024 | | 2,654 | | (96) | | | (96) | | 2,558 | 2,558 | | | |
| 100108277 | EATONTON | GA | | 05/24/2023 | | 4,548 | | (2) | | | (2) | | 4,546 | 4,546 | | | |
| 100133875 | ARLINGTON | VA | | 10/24/2023 | | (190,672) | | (53) | | | (53) | | (190,725) | (94,657) | | 96,068 | 96,068 |
| 100099894 | DALLAS | TX | | 03/28/2023 | | 27,743 | | (843) | | | (843) | | 26,900 | 26,900 | | | |
| 100159828 | KEY BISCAYNE | FL | | 07/17/2024 | | 1,461 | | (27) | | | (27) | | 1,434 | 1,434 | | | |
| 100157653 | BOCA RATON | FL | | 06/28/2024 | | 5,822 | | (154) | | | (154) | | 5,668 | 5,668 | | | |
| 100076414 | HOLMES BEACH | FL | | 12/23/2021 | | 8,029 | | (530) | | | (530) | | 7,499 | 7,499 | | | |
| 100119868 | NEW ORLEANS | LA | | 08/10/2023 | | 5,078 | | 43 | | | 43 | | 5,121 | 5,121 | | | |
| 100147468 | RENTON | WA | | 04/03/2024 | | 4,538 | | (9) | | | (9) | | 4,529 | 4,529 | | | |
| 100137120 | PLANTATION | FL | | 11/28/2023 | | 4,083 | | 60 | | | 60 | | 4,143 | 4,143 | | | |
| 100080811 | LAGUNA HILLS | CA | | 03/15/2022 | | 7,829 | | (137) | | | (137) | | 7,692 | 7,692 | | | |
| 100135920 | ATLANTIC HIGHLANDS | NJ | | 11/13/2023 | | 4,148 | | (35) | | | (35) | | 4,113 | 4,113 | | | |
| 100137887 | GREAT FALLS | VA | | 12/08/2023 | | 3,657 | | (81) | | | (81) | | 3,576 | 3,576 | | | |
| 100160840 | VALLEY GLEN | CA | | 07/24/2024 | | 1,497 | | (27) | | | (27) | | 1,470 | 1,470 | | | |
| 4010050367 | Mastic Beach | NY | | 04/26/2023 | | 4,290 | | (494) | | | (494) | | 3,796 | 3,796 | | | |
| 100134462 | MANHASSET | NY | | 10/30/2023 | | 4,136 | | 5 | | | 5 | | 4,141 | 4,141 | | | |
| 100088849 | WINTER GARDEN | FL | | 11/15/2022 | | 4,331 | | (52) | | | (52) | | 4,279 | 4,279 | | | |
| 100118833 | NORTH HOLLYWOOD | CA | | 08/30/2023 | | 5,088 | | (139) | | | (139) | | 4,949 | 4,949 | | | |
| 100136668 | PARADISE VALLEY | AZ | | 01/25/2024 | | 3,698 | | (95) | | | (95) | | 3,603 | 3,603 | | | |
| 100083048 | COTO DE CAZA | CA | | 05/11/2022 | | 8,891 | | (192) | | | (192) | | 8,699 | 8,699 | | | |
| 100115523 | LOS ANGELES | CA | | 07/17/2023 | | 1,485 | | 15 | | | 15 | | 1,500 | 1,500 | | | |
| 100159538 | LIVERMORE | CA | | 07/15/2024 | | 598 | | (13) | | | (13) | | 585 | 585 | | | |
| 100154183 | DALLAS | TX | | 07/11/2024 | | 1,374 | | (43) | | | (43) | | 1,331 | 1,331 | | | |
| 100147453 | TAMPA | FL | | 04/03/2024 | | 4,395 | | (28) | | | (28) | | 4,367 | 4,367 | | | |
| 100065862 | MENLO PARK | CA | | 07/27/2021 | | 1,537 | | (37) | | | (37) | | 1,500 | 1,500 | | | |
| 100120199 | VALLEY VILLAGE | CA | | 08/18/2023 | | 2,907 | | (28) | | | (28) | | 2,879 | 2,879 | | | |
| 403049060 | Washington Court Hou | OH | | 06/28/2024 | | 7,905 | | (4,325) | | | (4,325) | | 3,580 | 3,580 | | | |
| 4010067317 | Mastic Beach | NY | | 02/29/2024 | | 4,990 | | (103) | | | (103) | | 4,887 | 4,887 | | | |
| 100078750 | WOODLAND HILLS | CA | | 02/25/2022 | | 5,855 | | (118) | | | (118) | | 5,737 | 5,737 | | | |
| 100149989 | ROLLING HILLS ESTATES | CA | | 06/07/2024 | | 55 | | (1) | | | (1) | | 54 | 54 | | | |
| 100136018 | SANTA MONICA | CA | | 11/16/2023 | | 2,388 | | (112) | | | (112) | | 2,276 | 2,276 | | | |
| 100147180 | LOS ANGELES | CA | | 03/28/2024 | | 1,178 | | (28) | | | (28) | | 1,150 | 1,150 | | | |
| 100147131 | KAILUA KONA | HI | | 05/08/2024 | | 2,466 | | 49 | | | 49 | | 2,515 | 2,515 | | | |
| 100150211 | LOS ANGELES | CA | | 04/30/2024 | | 4,337 | | (99) | | | (99) | | 4,238 | 4,238 | | | |
| 100115519 | GRANITE BAY | CA | | 07/17/2023 | | 3,352 | | (72) | | | (72) | | 3,280 | 3,280 | | | |
| 730103184 | LOS ANGELES | CA | | 12/27/2023 | | (1,386) | | 13,140 | | | 13,140 | | 11,754 | 11,754 | | | |
| 100083455 | SANTA MONICA | CA | | 06/02/2022 | | 6,970 | | (49) | | | (49) | | 6,921 | 6,921 | | | |
| 100080836 | TOPANGA | CA | | 03/10/2022 | | 9,667 | | (24) | | | (24) | | 9,643 | 9,643 | | | |
| 10014981O | SADDLE RIVER | NJ | | 04/26/2024 | | 3,336 | | (111) | | | (111) | | 3,225 | 3,225 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139141 | MIAMI LAKES | FL | | 12/28/2023 | | 2,897 | | (69) | | | (69) | | 2,828 | 2,828 | | | |
| 4010046310 | RIVERHEAD | NY | | 02/02/2023 | | 4,454 | | (518) | | | (518) | | 3,996 | 3,936 | | | |
| 100128873 | HENDERSON | NV | | 09/21/2023 | | 3,488 | | (106) | | | (106) | | 3,382 | 3,382 | | | |
| 100065840 | LA CANADA FLINTRIDGE | CA | | 07/23/2021 | | 10,066 | | (397) | | | (397) | | 9,669 | 9,669 | | | |
| 100137438 | LOS ANGELES (TARZANA AREA) | CA | | 01/11/2024 | | 3,551 | | (223) | | | (223) | | 3,328 | 3,328 | | | |
| 100157727 | BUCKEYE | AZ | | 06/28/2024 | | 2,919 | | (74) | | | (74) | | 2,845 | 2,845 | | | |
| 100153882 | WEST COVINA | CA | | 06/05/2024 | | 2,918 | | (48) | | | (48) | | 2,870 | 2,870 | | | |
| 100090413 | LA QUINTA | CA | | 12/28/2022 | | 4,456 | | (59) | | | (59) | | 4,397 | 4,397 | | | |
| 4010046328 | RIVERHEAD | NY | | 02/02/2023 | | 4,428 | | (501) | | | (501) | | 3,927 | 3,927 | | | |
| 100157696 | WYNNEWOOD | PA | | 06/28/2024 | | 2,701 | | (39) | | | (39) | | 2,662 | 2,662 | | | |
| 100161409 | LAKEWOOD RANCH | FL | | 07/26/2024 | | 1,212 | | (40) | | | (40) | | 1,172 | 1,172 | | | |
| 100141836 | PUERTO VALLARTA | MEX | | 02/01/2024 | | 4,791 | | | | | | | 4,791 | 4,791 | | | |
| 730101666 | LONG BEACH | CA | | 12/27/2023 | | (4,489) | | 19,728 | | | 19,728 | | 15,239 | 15,239 | | | |
| 100147530 | CLAREMONT | CA | | 04/03/2024 | | 3,530 | | (67) | | | (67) | | 3,463 | 3,463 | | | |
| 100141507 | POTOMAC | MD | | 01/30/2024 | | 2,447 | | (26) | | | (26) | | 2,421 | 2,421 | | | |
| 100115326 | CHATSWORTH | CA | | 07/17/2023 | | 5,564 | | 178 | | | 178 | | 5,742 | 5,742 | | | |
| 100136104 | ALPHARETTA | GA | | 12/18/2023 | | 2,321 | | (75) | | | (75) | | 2,246 | 2,246 | | | |
| 100110717 | ENCINO | CA | | 08/11/2023 | | 5,816 | | (100) | | | (100) | | 5,716 | 5,716 | | | |
| 100137889 | FLOWER MOUND | TX | | 12/08/2023 | | 3,542 | | (52) | | | (52) | | 3,490 | 3,490 | | | |
| 100132732 | AUSTIN | TX | | 11/03/2023 | | 3,532 | | (94) | | | (94) | | 3,438 | 3,438 | | | |
| 100089412 | PLAYA DEL REY | CA | | 11/18/2022 | | 4,663 | | (102) | | | (102) | | 4,561 | 4,561 | | | |
| 100102789 | PALO ALTO | CA | | 06/22/2023 | | 4,353 | | (83) | | | (83) | | 4,270 | 4,270 | | | |
| 100117995 | WELLINGTON | FL | | 07/20/2023 | | 4,958 | | (43) | | | (43) | | 4,915 | 4,915 | | | |
| 100138767 | CORONADO | CA | | 12/21/2023 | | 3,976 | | 12 | | | 12 | | 3,988 | 3,988 | | | |
| 100088203 | HUNTINGTON BEACH | CA | | 10/13/2022 | | 5,185 | | (175) | | | (175) | | 5,010 | 5,010 | | | |
| 100150185 | DANVILLE | CA | | 04/30/2024 | | 4,472 | | 5 | | | 5 | | 4,477 | 4,477 | | | |
| 100148648 | LOS ANGELES | CA | | 05/15/2024 | | 4,323 | | (5) | | | (5) | | 4,318 | 4,318 | | | |
| 100135148 | MARINA DEL REY | CA | | 12/15/2023 | | 3,784 | | (9) | | | (9) | | 3,775 | 3,775 | | | |
| 100076413 | HOLMES BEACH | FL | | 12/23/2021 | | 7,653 | | (514) | | | (514) | | 7,139 | 7,139 | | | |
| 100091454 | PORTER RANCH | CA | | 01/20/2023 | | 2,915 | | (110) | | | (110) | | 2,805 | 2,805 | | | |
| 100156693 | LOS ANGELES | CA | | 06/26/2024 | | 1,460 | | (17) | | | (17) | | 1,443 | 1,443 | | | |
| 100086995 | COTO DE CAZA | CA | | 11/04/2022 | | 8,753 | | (2) | | | (2) | | 8,751 | 8,751 | | | |
| 100156035 | EDINA | MN | | 06/18/2024 | | 2,718 | | (53) | | | (53) | | 2,665 | 2,665 | | | |
| 100087933 | MIAMI | FL | | 10/25/2022 | | 5,300 | | 67 | | | 67 | | 5,367 | 5,367 | | | |
| 100011382 | SANTA MONICA | CA | | 12/23/2016 | | 25,431 | | 1,650 | | | 1,650 | | 27,081 | 27,081 | | | |
| 100140189 | LA QUINTA | CA | | 01/11/2024 | | 2,517 | | (31) | | | (31) | | 2,486 | 2,486 | | | |
| 100146647 | OLD GREENWICH | CT | | 03/20/2024 | | 3,841 | | (103) | | | (103) | | 3,738 | 3,738 | | | |
| 100159595 | LOS ANGELES | CA | | 07/15/2024 | | 2,596 | | (68) | | | (68) | | 2,528 | 2,528 | | | |
| 100140758 | LITTLE NECK | NY | | 01/22/2024 | | 7,533 | | (128) | | | (128) | | 7,405 | 7,405 | | | |
| 100118852 | POWAY | CA | | 08/30/2023 | | 17,442 | | (189) | | | (189) | | 17,253 | 17,253 | | | |
| 100080002 | FAIRVIEW | TX | | 04/25/2022 | | 9,484 | | 222 | | | 222 | | 9,706 | 9,706 | | | |
| 100083491 | MIAMI BEACH | FL | | 06/06/2022 | | 15,017 | | (250) | | | (250) | | 14,767 | 14,767 | | | |
| 100118748 | PARADISE VALLEY | AZ | | 07/25/2023 | | 4,815 | | (87) | | | (87) | | 4,728 | 4,728 | | | |
| 100091455 | STOCKTON | CA | | 01/20/2023 | | 3,857 | | (56) | | | (56) | | 3,801 | 3,801 | | | |
| 730101372 | SAN FRANCISCO | CA | | 12/27/2023 | | (1,281) | | 10,568 | | | 10,568 | | 9,287 | 9,287 | | | |
| 100139139 | SARASOTA | FL | | 12/28/2023 | | 4,369 | | (150) | | | (150) | | 4,219 | 4,219 | | | |
| 4010046507 | RIVERHEAD | NY | | 02/02/2023 | | 4,181 | | (479) | | | (479) | | 3,702 | 3,702 | | | |
| 100143508 | VAN NUYS | CA | | 02/22/2024 | | 2,374 | | (72) | | | (72) | | 2,302 | 2,302 | | | |
| 100086172 | FOUNTAIN HILLS | AZ | | 10/07/2022 | | 4,320 | | (90) | | | (90) | | 4,230 | 4,230 | | | |
| 100108312 | LAS VEGAS | NV | | 05/24/2023 | | 2,259 | | (79) | | | (79) | | 2,180 | 2,180 | | | |
| 100137380 | BURLINGAME | CA | | 12/05/2023 | | 3,852 | | (41) | | | (41) | | 3,811 | 3,811 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118797 | FORT LAUDERDALE | FL | | 07/25/2023 | | 3,749 | | (9) | | | (9) | | 3,740 | 3,740 | | | |
| 100135194 | NORTHRIDGE | CA | | 11/07/2023 | | 4,387 | | (28) | | | (28) | | 4,359 | 4,359 | | | |
| 100089559 | LOS ANGELES | CA | | 01/30/2023 | | 3,926 | | (73) | | | (73) | | 3,853 | 3,853 | | | |
| 100156181 | NAPA | CA | | 06/20/2024 | | 3,945 | | (109) | | | (109) | | 3,836 | 3,836 | | | |
| 100110046 | OAK BROOK | IL | | 06/23/2023 | | 3,777 | | (128) | | | (128) | | 3,649 | 3,649 | | | |
| 100120766 | LOS ANGELES | CA | | 08/25/2023 | | 16 | | | | | | | 16 | 16 | | | |
| 19137 | CONCORD | MA | | 01/12/2012 | | 107,209 | | (166) | | | (166) | | 107,043 | 107,043 | | | |
| 100151732 | PASADENA | CA | | 05/10/2024 | | 2,259 | | (110) | | | (110) | | 2,149 | 2,149 | | | |
| 100114765 | BROOKLYN | NY | | 07/07/2023 | | 3,466 | | (101) | | | (101) | | 3,365 | 3,365 | | | |
| 100074486 | NEWPORT BEACH | CA | | 12/14/2021 | | 10,441 | | 123 | | | 123 | | 10,564 | 10,564 | | | |
| 100087340 | SCOTTSDALE | AZ | | 10/25/2022 | | 6,498 | | 208 | | | 208 | | 6,706 | 6,706 | | | |
| 100087013 | FORT LAUDERDALE | FL | | 11/04/2022 | | 4,705 | | (27) | | | (27) | | 4,678 | 4,678 | | | |
| 100141749 | SAN DIEGO | CA | | 01/30/2024 | | 2,002 | | (79) | | | (79) | | 1,923 | 1,923 | | | |
| 100080537 | SAN DIEGO | CA | | 03/30/2022 | | 8,423 | | (56) | | | (56) | | 8,367 | 8,367 | | | |
| 100141940 | GLENDALE | CA | | 02/29/2024 | | 3,796 | | (102) | | | (102) | | 3,694 | 3,694 | | | |
| 100100920 | MIAMI SHORES | FL | | 04/28/2023 | | 7,054 | | 431 | | | 431 | | 7,485 | 7,485 | | | |
| 100134453 | LEANDER | TX | | 10/30/2023 | | 4,072 | | (85) | | | (85) | | 3,987 | 3,987 | | | |
| 100128787 | NAPLES | FL | | 09/21/2023 | | 3,561 | | (59) | | | (59) | | 3,502 | 3,502 | | | |
| 100153830 | WADDELL | AZ | | 07/10/2024 | | 381 | | 4 | | | 4 | | 385 | 385 | | | |
| 100119889 | PARKER | CO | | 08/10/2023 | | 4,455 | | (13) | | | (13) | | 4,442 | 4,442 | | | |
| 100082619 | RANCHO SANTA FE | CA | | 04/14/2022 | | 7,919 | | (118) | | | (118) | | 7,801 | 7,801 | | | |
| 100155281 | HAMPSTEAD | NC | | 07/19/2024 | | 2,775 | | (25) | | | (25) | | 2,750 | 2,750 | | | |
| 100100373 | LOS GATOS | CA | | 04/27/2023 | | 6,963 | | 434 | | | 434 | | 7,397 | 7,397 | | | |
| 100147543 | LOS ANGELES | CA | | 04/03/2024 | | 4,575 | | (8) | | | (8) | | 4,567 | 4,567 | | | |
| 100140987 | SHERMAN OAKS | CA | | 01/26/2024 | | 4,282 | | (18) | | | (18) | | 4,264 | 4,264 | | | |
| 100118831 | PLEASANT VIEW | UT | | 08/30/2023 | | 4,145 | | (8) | | | (8) | | 4,137 | 4,137 | | | |
| 100117527 | HENDERSON | NV | | 07/20/2023 | | 5,343 | | 89 | | | 89 | | 5,432 | 5,432 | | | |
| 100138232 | STUDIO CITY AREA | CA | | 12/14/2023 | | 3,458 | | (7) | | | (7) | | 3,451 | 3,451 | | | |
| 100151708 | LAS VEGAS | NV | | 05/10/2024 | | 2,458 | | (85) | | | (85) | | 2,373 | 2,373 | | | |
| 100149876 | WESTLAKE VILLAGE | CA | | 04/29/2024 | | 4,387 | | (43) | | | (43) | | 4,344 | 4,344 | | | |
| 100101863 | CHULA VISTA | CA | | 04/06/2023 | | 6,362 | | 233 | | | 233 | | 6,595 | 6,595 | | | |
| 100161723 | MIAMI BEACH | FL | | 07/30/2024 | | 1,044 | | (37) | | | (37) | | 1,007 | 1,007 | | | |
| 100154767 | LOS ANGELES | CA | | 07/19/2024 | | 4,218 | | (181) | | | (181) | | 4,037 | 4,037 | | | |
| 100078771 | NEWPORT BEACH | CA | | 01/31/2022 | | 9,226 | | (139) | | | (139) | | 9,087 | 9,087 | | | |
| 100120273 | LOS ANGELES | CA | | 08/18/2023 | | 3,765 | | (52) | | | (52) | | 3,713 | 3,713 | | | |
| 730302211 | PARAMOUNT | CA | | 12/27/2023 | | (10,798) | | 21,124 | | | 21,124 | | 10,326 | 10,326 | | | |
| 100157601 | AVON | CO | | 06/28/2024 | | 4,161 | | (138) | | | (138) | | 4,023 | 4,023 | | | |
| 100133766 | SCOTTSDALE | AZ | | 10/20/2023 | | 4,446 | | 16 | | | 16 | | 4,462 | 4,462 | | | |
| 100116143 | SAN FRANCISCO | CA | | 07/20/2023 | | 7,418 | | 454 | | | 454 | | 7,872 | 7,872 | | | |
| 100079254 | LOS ANGELES | CA | | 02/25/2022 | | 8,228 | | (244) | | | (244) | | 7,984 | 7,984 | | | |
| 100103597 | VIENNA | VA | | 05/08/2023 | | 8,756 | | (31) | | | (31) | | 8,725 | 8,725 | | | |
| 100157594 | PORTER RANCH | CA | | 06/28/2024 | | 2,359 | | (75) | | | (75) | | 2,284 | 2,284 | | | |
| 100118842 | JAMUL | CA | | 08/30/2023 | | 4,425 | | (30) | | | (30) | | 4,395 | 4,395 | | | |
| 100144269 | BOCA RATON | FL | | 03/07/2024 | | 5,368 | | 86 | | | 86 | | 5,454 | 5,454 | | | |
| 100083891 | MESA | AZ | | 07/12/2022 | | 5,937 | | 49 | | | 49 | | 5,986 | 5,986 | | | |
| 100080784 | MIAMI | FL | | 03/15/2022 | | 10,650 | | 108 | | | 108 | | 10,758 | 10,758 | | | |
| 100091542 | BROOKLYN | NY | | 01/20/2023 | | 4,399 | | 158 | | | 158 | | 4,557 | 4,557 | | | |
| 100150637 | SAN JOSE DEL CABO | MEX | | 05/03/2024 | | 3,974 | | | | | | | 3,974 | 3,974 | | | |
| 100065828 | LA CANADA FLINTRIDGE | CA | | 07/23/2021 | | 9,226 | | (364) | | | (364) | | 8,862 | 8,862 | | | |
| 100144309 | LOS ANGELES | CA | | 03/07/2024 | | 4,094 | | (70) | | | (70) | | 4,024 | 4,024 | | | |
| 100155155 | FRANKTOWN | CO | | 07/19/2024 | | 3,964 | | (98) | | | (98) | | 3,866 | 3,866 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120534 | HENDERSON | NV | | 08/18/2023 | | 4,094 | | (94) | | | (94) | | 4,000 | 4,000 | | | |
| 18771 | MYRTLE BEACH | SC | | 06/23/2008 | | 37,990 | | (191) | | | (191) | | 37,799 | 37,799 | | | |
| 100154094 | FRANKFORT | IL | | 07/11/2024 | | 11,305 | | (212) | | | (212) | | 11,093 | 11,093 | | | |
| 100163340 | BOCA RATON | FL | | 08/13/2024 | | 1,137 | | 11 | | | 11 | | 1,148 | 1,148 | | | |
| 100137168 | SAN MARTIN | CA | | 11/28/2023 | | 528 | | (11) | | | (11) | | 517 | 517 | | | |
| 100117460 | MONTEREY | CA | | 07/20/2023 | | 6,626 | | 149 | | | 149 | | 6,775 | 6,775 | | | |
| 100134931 | EAST QUOGUE | NY | | 10/30/2023 | | 3,963 | | 68 | | | 68 | | 4,031 | 4,031 | | | |
| 100150182 | DIX HILLS | NY | | 04/30/2024 | | 3,484 | | (115) | | | (115) | | 3,369 | 3,369 | | | |
| 100120250 | STUDIO CITY | CA | | 08/18/2023 | | 4,148 | | (77) | | | (77) | | 4,071 | 4,071 | | | |
| 100107842 | BURBANK | CA | | 05/23/2023 | | 4,106 | | (93) | | | (93) | | 4,013 | 4,013 | | | |
| 100088949 | MALIBU | CA | | 11/15/2022 | | 4,449 | | (13) | | | (13) | | 4,436 | 4,436 | | | |
| 100144325 | BOCA RATON | FL | | 03/07/2024 | | 3,657 | | (84) | | | (84) | | 3,573 | 3,573 | | | |
| 100120679 | ALDIE | VA | | 08/24/2023 | | 3,552 | | (114) | | | (114) | | 3,438 | 3,438 | | | |
| 100118684 | SUNNY ISLES BEACH | FL | | 07/25/2023 | | 20,517 | | (635) | | | (635) | | 19,882 | 19,882 | | | |
| 100143889 | PALM SPRINGS | CA | | 03/06/2024 | | 4,198 | | (166) | | | (166) | | 4,032 | 4,032 | | | |
| 100154155 | EAGLE | ID | | 07/11/2024 | | 1,251 | | (9) | | | (9) | | 1,242 | 1,242 | | | |
| 100119920 | STUART | FL | | 08/10/2023 | | 1,245 | | (39) | | | (39) | | 1,206 | 1,206 | | | |
| 100117668 | BUENA PARK | CA | | 07/20/2023 | | 3,246 | | (2) | | | (2) | | 3,244 | 3,244 | | | |
| 100147525 | JACKSONVILLE | FL | | 04/03/2024 | | 3,925 | | (74) | | | (74) | | 3,851 | 3,851 | | | |
| 100091685 | FLOWER MOUND | TX | | 03/24/2023 | | 2,985 | | (101) | | | (101) | | 2,884 | 2,884 | | | |
| 100157586 | FORT LAUDERDALE | FL | | 06/28/2024 | | 2,632 | | (11) | | | (11) | | 2,621 | 2,621 | | | |
| 100084978 | RANCHO PALOS VERDES | CA | | 09/29/2022 | | 2,025 | | (25) | | | (25) | | 2,000 | 2,000 | | | |
| 100078408 | KEY WEST | FL | | 02/10/2022 | | 8,419 | | (114) | | | (114) | | 8,305 | 8,305 | | | |
| 100130169 | LAGUNA NIGUEL | CA | | 11/15/2023 | | 32,682 | | (844) | | | (844) | | 31,838 | 31,838 | | | |
| 737035399 | LOS ANGELES | CA | | 12/27/2023 | | (5,309) | | 15,738 | | | 15,738 | | 10,429 | 10,429 | | | |
| 18822 | LINCOLN | NE | | 12/16/2008 | | 88,136 | | (272) | | | (272) | | 87,864 | 87,864 | | | |
| 100110113 | MCDONOUGH | GA | | 06/23/2023 | | 6,285 | | (67) | | | (67) | | 6,218 | 6,218 | | | |
| 100154761 | NORTH MYRTLE BEACH | SC | | 07/19/2024 | | 2,010 | | (40) | | | (40) | | 1,970 | 1,970 | | | |
| 100140917 | OAKLEY | UT | | 02/26/2024 | | 3,518 | | (107) | | | (107) | | 3,411 | 3,411 | | | |
| 100134841 | RANCHO PALOS VERDES | CA | | 10/30/2023 | | 3,847 | | (29) | | | (29) | | 3,818 | 3,818 | | | |
| 100160564 | SAN JUAN CAPISTRANO | CA | | 07/19/2024 | | 1,404 | | (25) | | | (25) | | 1,379 | 1,379 | | | |
| 100080509 | PALM BEACH | FL | | 03/10/2022 | | 8,164 | | (51) | | | (51) | | 8,113 | 8,113 | | | |
| 100076530 | IRVINE | CA | | 01/04/2022 | | 8,759 | | (114) | | | (114) | | 8,645 | 8,645 | | | |
| 730301818 | LOS ANGELES | CA | | 12/27/2023 | | 7,060 | | 1,712 | | | 1,712 | | 8,772 | 8,772 | | | |
| 100145821 | HUNTINGTON BEACH | CA | | 03/15/2024 | | 3,724 | | (70) | | | (70) | | 3,654 | 3,654 | | | |
| 100139547 | HONOLULU | HI | | 12/28/2023 | | 3,593 | | (37) | | | (37) | | 3,556 | 3,556 | | | |
| 100072030 | LOS ANGELES | CA | | 11/19/2021 | | 9,039 | | (280) | | | (280) | | 8,759 | 8,759 | | | |
| 100100518 | LAKEWAY | TX | | 04/27/2023 | | 1,786 | | (24) | | | (24) | | 1,762 | 1,762 | | | |
| 730301858 | LOS ANGELES | CA | | 12/27/2023 | | 93 | | 8,026 | | | 8,026 | | 8,119 | 8,119 | | | |
| 730101540 | SAN FRANCISCO | CA | | 12/27/2023 | | 997 | | 3,412 | | | 3,412 | | 4,409 | 4,409 | | | |
| 100099565 | MCDONOUGH | GA | | 02/17/2023 | | 2,757 | | (7) | | | (7) | | 2,750 | 2,750 | | | |
| 100079433 | RIVERSIDE | CA | | 03/17/2022 | | 7,769 | | (143) | | | (143) | | 7,626 | 7,626 | | | |
| 321120530 | EAGLE | ID | | 03/31/2022 | | 1,949,919 | | | | | | | 1,949,919 | 1,949,919 | | | |
| 100087309 | REDONDO BEACH | CA | | 10/25/2022 | | 6,560 | | 553 | | | 553 | | 7,113 | 7,113 | | | |
| 100079247 | LOS ANGELES | CA | | 02/25/2022 | | 8,289 | | (75) | | | (75) | | 8,214 | 8,214 | | | |
| 100120508 | RIVERWOODS | IL | | 08/18/2023 | | 3,086 | | (46) | | | (46) | | 3,040 | 3,040 | | | |
| 730101560 | HARBOR CITY | CA | | 12/27/2023 | | (10,387) | | 19,363 | | | 19,363 | | 8,976 | 8,976 | | | |
| 100079759 | WALNUT | CA | | 04/08/2022 | | 8,483 | | 44 | | | 44 | | 8,527 | 8,527 | | | |
| 100117942 | MILLBRAE | CA | | 07/20/2023 | | 4,901 | | (82) | | | (82) | | 4,819 | 4,819 | | | |
| 730302085 | LONG BEACH | CA | | 12/27/2023 | | (10,159) | | 18,464 | | | 18,464 | | 8,305 | 8,305 | | | |
| 100154192 | LOS ANGELES | CA | | 07/11/2024 | | 2,518 | | (73) | | | (73) | | 2,445 | 2,445 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087741 | LONGBOAT KEY | FL | | 11/17/2022 | | 7,745 | | 33 | | | 33 | | 7,778 | 7,778 | | | |
| 4010068357 | Spring Valley | NY | | 02/29/2024 | | 2,791 | | | | | | | 2,791 | 2,791 | | | |
| 100071943 | SAN FRANCISCO | CA | | 11/19/2021 | | 8,386 | | (361) | | | (361) | | 8,025 | 8,025 | | | |
| 100147095 | WALNUT CREEK | CA | | 03/28/2024 | | 2,827 | | (49) | | | (49) | | 2,778 | 2,778 | | | |
| 100156158 | CLEARWATER | FL | | 07/25/2024 | | 1,190 | | (34) | | | (34) | | 1,156 | 1,156 | | | |
| 100147668 | LAS VEGAS | NV | | 04/04/2024 | | 3,536 | | (108) | | | (108) | | 3,428 | 3,428 | | | |
| 100139333 | APTOS | CA | | 12/28/2023 | | 2,754 | | (62) | | | (62) | | 2,692 | 2,692 | | | |
| 100065848 | KINNELON | NJ | | 07/23/2021 | | 7,983 | | (317) | | | (317) | | 7,666 | 7,666 | | | |
| 100135192 | BURBANK | CA | | 11/07/2023 | | 3,559 | | (35) | | | (35) | | 3,524 | 3,524 | | | |
| 730007562 | LOS ANGELES | CA | | 12/27/2023 | | 12,419 | | 2,331 | | | 2,331 | | 14,750 | 14,750 | | | |
| 100102448 | PHOENIX | AZ | | 06/07/2023 | | 11,058 | | 295 | | | 295 | | 11,353 | 11,353 | | | |
| 100154340 | TARZANA | CA | | 06/12/2024 | | 4,222 | | (108) | | | (108) | | 4,114 | 4,114 | | | |
| 100077957 | NEWPORT BEACH | CA | | 01/13/2022 | | 9,192 | | (192) | | | (192) | | 9,000 | 9,000 | | | |
| 100103633 | MIRAMAR | FL | | 05/08/2023 | | 3,155 | | (10) | | | (10) | | 3,145 | 3,145 | | | |
| 100102196 | LOS ANGELES AREA OF TOLUCA LA | CA | | 04/14/2023 | | 1,141 | | (8) | | | (8) | | 1,133 | 1,133 | | | |
| 100115538 | SAINT JAMES | NY | | 07/19/2023 | | 2,930 | | (53) | | | (53) | | 2,877 | 2,877 | | | |
| 730101694 | FAIRFIELD | CA | | 12/27/2023 | | (7,275) | | 17,228 | | | 17,228 | | 9,953 | 9,953 | | | |
| 4010058785 | Mastic Beach | NY | | 09/28/2023 | | 3,666 | | (351) | | | (351) | | 3,315 | 3,315 | | | |
| 100156385 | TARZANA | CA | | 07/25/2024 | | 1,240 | | (39) | | | (39) | | 1,201 | 1,201 | | | |
| 100074365 | SANTA BARBARA | CA | | 11/19/2021 | | 35,910 | | (1,125) | | | (1,125) | | 34,785 | 34,785 | | | |
| 100087158 | DEL MAR | CA | | 10/25/2022 | | 9,001 | | 835 | | | 835 | | 9,836 | 9,836 | | | |
| 100137331 | HUNTINGTON BEACH | CA | | 12/01/2023 | | 2,969 | | (33) | | | (33) | | 2,936 | 2,936 | | | |
| 100078003 | BURBANK | CA | | 01/12/2022 | | 8,617 | | (120) | | | (120) | | 8,497 | 8,497 | | | |
| 100157772 | LAS VEGAS | NV | | 08/01/2024 | | 2,163 | | (90) | | | (90) | | 2,073 | 2,073 | | | |
| 100103770 | KEY LARGO | FL | | 05/10/2023 | | 4,238 | | (120) | | | (120) | | 4,118 | 4,118 | | | |
| 100147547 | HUNTINGTON BEACH | CA | | 04/03/2024 | | 3,701 | | (74) | | | (74) | | 3,627 | 3,627 | | | |
| 100114946 | WEST CHESTER | PA | | 07/13/2023 | | 3,672 | | (26) | | | (26) | | 3,646 | 3,646 | | | |
| 100074244 | LOS ANGELES | CA | | 12/09/2021 | | 8,924 | | (191) | | | (191) | | 8,733 | 8,733 | | | |
| 100160559 | OCEAN CITY | MD | | 07/19/2024 | | 1,206 | | (48) | | | (48) | | 1,158 | 1,158 | | | |
| 100121048 | COTO DE CAZA | CA | | 08/30/2023 | | 3,010 | | (33) | | | (33) | | 2,977 | 2,977 | | | |
| 100115628 | WESTLAKE VILLAGE | CA | | 07/19/2023 | | 4,276 | | (52) | | | (52) | | 4,224 | 4,224 | | | |
| 100151714 | BERKELEY | CA | | 05/10/2024 | | 15,559 | | 231 | | | 231 | | 15,790 | 15,790 | | | |
| 100088338 | HALEIWA | HI | | 01/06/2023 | | 3,725 | | (46) | | | (46) | | 3,679 | 3,679 | | | |
| 100126277 | LITTLETON | CO | | 08/30/2023 | | 4,686 | | (42) | | | (42) | | 4,644 | 4,644 | | | |
| 100147073 | AVILA BEACH | CA | | 03/28/2024 | | 4,159 | | (76) | | | (76) | | 4,083 | 4,083 | | | |
| 100136168 | SAN RAMON | CA | | 12/18/2023 | | 3,314 | | (58) | | | (58) | | 3,256 | 3,256 | | | |
| 100119616 | JOHNS CREEK | GA | | 07/31/2023 | | 4,415 | | (64) | | | (64) | | 4,351 | 4,351 | | | |
| 100133513 | DENVER | CO | | 10/19/2023 | | 3,800 | | (24) | | | (24) | | 3,776 | 3,776 | | | |
| 100148132 | DISCOVERY BAY | CA | | 04/10/2024 | | 4,579 | | (31) | | | (31) | | 4,548 | 4,548 | | | |
| 100091967 | (TARZANA AREA) LOS ANGELES | CA | | 02/07/2023 | | 3,745 | | (72) | | | (72) | | 3,673 | 3,673 | | | |
| 100109766 | SOUTH PASADENA | CA | | 08/04/2023 | | 1,742 | | 13 | | | 13 | | 1,755 | 1,755 | | | |
| 100143901 | RANCHO SANTA MARGARITA | CA | | 03/06/2024 | | 1,399 | | (34) | | | (34) | | 1,365 | 1,365 | | | |
| 100082824 | MANHATTAN BEACH | CA | | 04/28/2022 | | 4,660 | | (113) | | | (113) | | 4,547 | 4,547 | | | |
| 100078770 | SAN FRANCISCO | CA | | 01/31/2022 | | 9,327 | | (98) | | | (98) | | 9,229 | 9,229 | | | |
| 730301992 | SANTA MONICA | CA | | 12/27/2023 | | 7,889 | | 1,369 | | | 1,369 | | 9,258 | 9,258 | | | |
| 730100532 | WINNETKA | CA | | 12/27/2023 | | 4,795 | | 14,544 | | | 14,544 | | 19,339 | 19,339 | | | |
| 100144457 | PALM SPRINGS | CA | | 04/26/2024 | | 3,361 | | (103) | | | (103) | | 3,258 | 3,258 | | | |
| 100149026 | ROCKAWAY PARK | NY | | 04/19/2024 | | 3,189 | | (73) | | | (73) | | 3,116 | 3,116 | | | |
| 100101834 | PASADENA | CA | | 04/06/2023 | | 4,195 | | (26) | | | (26) | | 4,169 | 4,169 | | | |
| 100087175 | MONKTON | MD | | 10/25/2022 | | 7,020 | | 618 | | | 618 | | 7,638 | 7,638 | | | |
| 100099901 | LOS ANGELES | CA | | 03/28/2023 | | 3,874 | | 43 | | | 43 | | 3,917 | 3,917 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080014 | SAN CLEMENTE | CA | | 04/08/2022 | | 8,648 | | 144 | | | 144 | | 8,792 | 8,792 | | | |
| 100118020 | SAN JUAN CAPISTRANO | CA | | 07/20/2023 | | 5,543 | | 259 | | | 259 | | 5,802 | 5,802 | | | |
| 100162308 | LOS ANGELES | CA | | 08/05/2024 | | 1,125 | | (25) | | | (25) | | 1,100 | 1,100 | | | |
| 100115426 | SAN DIEGO | CA | | 07/17/2023 | | 4,338 | | (16) | | | (16) | | 4,322 | 4,322 | | | |
| 100088074 | FORT LAUDERDALE | FL | | 10/25/2022 | | 4,889 | | 239 | | | 239 | | 5,128 | 5,128 | | | |
| 100120364 | CLIFTON | VA | | 08/18/2023 | | 4,441 | | (28) | | | (28) | | 4,413 | 4,413 | | | |
| 100154731 | PALM BEACH GARDENS | FL | | 07/19/2024 | | 1,218 | | (33) | | | (33) | | 1,185 | 1,185 | | | |
| 100102763 | LAS VEGAS | NV | | 06/22/2023 | | 3,954 | | (106) | | | (106) | | 3,848 | 3,848 | | | |
| 100145868 | BOCA RATON | FL | | 03/15/2024 | | 4,129 | | (28) | | | (28) | | 4,101 | 4,101 | | | |
| 100011096 | LOS ANGELES | CA | | 12/23/2016 | | 4,384 | | 155 | | | 155 | | 4,539 | 4,539 | | | |
| 100087268 | YORBA LINDA | CA | | 10/25/2022 | | 10,235 | | 500 | | | 500 | | 10,735 | 10,735 | | | |
| 100083586 | MONTEREY | CA | | 07/25/2022 | | 1,933 | | 67 | | | 67 | | 2,000 | 2,000 | | | |
| 100152853 | SIMI VALLEY | CA | | 05/22/2024 | | 3,357 | | (68) | | | (68) | | 3,289 | 3,289 | | | |
| 100065811 | SAG HARBOR | NY | | 07/23/2021 | | 8,076 | | (319) | | | (319) | | 7,757 | 7,757 | | | |
| 100086960 | PALO ALTO | CA | | 10/24/2022 | | 4,728 | | (82) | | | (82) | | 4,646 | 4,646 | | | |
| 100148125 | SUNSET BEACH | CA | | 04/10/2024 | | 2,219 | | (24) | | | (24) | | 2,195 | 2,195 | | | |
| 100079622 | POTOMAC | MD | | 04/25/2022 | | 5,158 | | 53 | | | 53 | | 5,211 | 5,211 | | | |
| 100140782 | SANIBEL | FL | | 01/22/2024 | | 2,837 | | (76) | | | (76) | | 2,761 | 2,761 | | | |
| 100150159 | ATLANTIC BEACH | NC | | 04/30/2024 | | 3,142 | | (41) | | | (41) | | 3,101 | 3,101 | | | |
| 100084800 | PARKLAND | FL | | 08/02/2022 | | 3,640 | | 81 | | | 81 | | 3,721 | 3,721 | | | |
| 100159617 | TALLADEGA | AL | | 07/15/2024 | | 984 | | (30) | | | (30) | | 954 | 954 | | | |
| 100144476 | BOCA RATON | FL | | 04/26/2024 | | 3,641 | | (68) | | | (68) | | 3,573 | 3,573 | | | |
| 100137378 | SILVERADO | CA | | 12/05/2023 | | 3,615 | | (48) | | | (48) | | 3,567 | 3,567 | | | |
| 100149762 | YONKERS | NY | | 04/26/2024 | | 1,145 | | (30) | | | (30) | | 1,115 | 1,115 | | | |
| 100156258 | ALPHARETTA | GA | | 07/25/2024 | | 1,161 | | (11) | | | (11) | | 1,150 | 1,150 | | | |
| 100080364 | SAN JUAN CAPISTRANO | CA | | 02/28/2022 | | 5,465 | | (7) | | | (7) | | 5,458 | 5,458 | | | |
| 100153788 | SARASOTA | FL | | 07/10/2024 | | 28,995 | | (814) | | | (814) | | 28,181 | 28,181 | | | |
| 100157666 | MIAMI | FL | | 06/28/2024 | | 2,328 | | (83) | | | (83) | | 2,245 | 2,245 | | | |
| 100162033 | DANVILLE | CA | | 07/31/2024 | | 1,158 | | (29) | | | (29) | | 1,129 | 1,129 | | | |
| 100134521 | NAPA | CA | | 10/30/2023 | | 2,964 | | (88) | | | (88) | | 2,876 | 2,876 | | | |
| 100146658 | GLENDORA | CA | | 03/20/2024 | | 3,736 | | (86) | | | (86) | | 3,650 | 3,650 | | | |
| 100136660 | WINTER GARDEN | FL | | 01/25/2024 | | 2,004 | | (46) | | | (46) | | 1,958 | 1,958 | | | |
| 100146632 | CULVER CITY | CA | | 03/20/2024 | | 4,095 | | 35 | | | 35 | | 4,130 | 4,130 | | | |
| 100102083 | BELL CANYON | CA | | 04/14/2023 | | 3,666 | | (36) | | | (36) | | 3,630 | 3,630 | | | |
| 100141573 | LITTLE ROCK | AR | | 01/30/2024 | | 3,263 | | (59) | | | (59) | | 3,204 | 3,204 | | | |
| 100117594 | KIRKLAND | WA | | 07/20/2023 | | 4,126 | | 52 | | | 52 | | 4,178 | 4,178 | | | |
| 100152951 | HOUSTON | TX | | 06/27/2024 | | 2,857 | | (50) | | | (50) | | 2,807 | 2,807 | | | |
| 100086922 | KING GEORGE | VA | | 10/24/2022 | | 3,130 | | (56) | | | (56) | | 3,074 | 3,074 | | | |
| 100135896 | RANCHO CUCAMONGA | CA | | 11/13/2023 | | 2,897 | | (57) | | | (57) | | 2,840 | 2,840 | | | |
| 100147429 | ENCINO | CA | | 04/03/2024 | | 3,629 | | (88) | | | (88) | | 3,541 | 3,541 | | | |
| 100152773 | INLET BEACH | FL | | 05/22/2024 | | 3,293 | | (92) | | | (92) | | 3,201 | 3,201 | | | |
| 100142194 | SHERMAN OAKS | CA | | 03/15/2024 | | 3,425 | | (56) | | | (56) | | 3,369 | 3,369 | | | |
| 100140465 | SEASIDE HEIGHTS | NJ | | 01/17/2024 | | 3,331 | | (61) | | | (61) | | 3,270 | 3,270 | | | |
| 100128447 | ISLE OF PALMS | SC | | 09/15/2023 | | 3,876 | | 34 | | | 34 | | 3,910 | 3,910 | | | |
| 100117930 | LAKE STEVENS | WA | | 07/20/2023 | | 3,968 | | (79) | | | (79) | | 3,889 | 3,889 | | | |
| 730002367 | SAN PABLO | CA | | 12/27/2023 | | 4,229 | | 1,047 | | | 1,047 | | 5,276 | 5,276 | | | |
| 100128476 | ORLANDO | FL | | 09/15/2023 | | 1,791 | | 11 | | | 11 | | 1,802 | 1,802 | | | |
| 100065855 | WOODLAND HILLS | CA | | 07/27/2021 | | 8,351 | | (119) | | | (119) | | 8,232 | 8,232 | | | |
| 730002381 | LONG BEACH | CA | | 12/27/2023 | | (3,739) | | 13,148 | | | 13,148 | | 9,409 | 9,409 | | | |
| 100138360 | DRIFTWOOD | TX | | 12/18/2023 | | 3,161 | | (76) | | | (76) | | 3,085 | 3,085 | | | |
| 100088079 | CORAL SPRINGS | FL | | 10/25/2022 | | 6,554 | | 1,257 | | | 1,257 | | 7,811 | 7,811 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100165738 | NEWBERG | OR | | 08/29/2024 | | 2,183 | | (99) | | | (99) | | 2,084 | 2,084 | | | |
| 100120227 | CAMBRIDGE | MA | | 08/18/2023 | | 3,619 | | (78) | | | (78) | | 3,541 | 3,541 | | | |
| 100150028 | LOS ANGELES | CA | | 06/07/2024 | | 3,536 | | (86) | | | (86) | | 3,450 | 3,450 | | | |
| 100154098 | FOUNTAIN HILLS | AZ | | 07/11/2024 | | 553 | | (5) | | | (5) | | 548 | 548 | | | |
| 100116539 | PHOENIX | AZ | | 07/20/2023 | | 6,383 | | 1,553 | | | 1,553 | | 7,936 | 7,936 | | | |
| 100152011 | SUNNYVALE | CA | | 06/14/2024 | | 2,117 | | (69) | | | (69) | | 2,048 | 2,048 | | | |
| 100089748 | LOS ANGELES | CA | | 12/02/2022 | | 4,008 | | 31 | | | 31 | | 4,039 | 4,039 | | | |
| 100132628 | GLENDALE | CA | | 11/03/2023 | | 3,491 | | 37 | | | 37 | | 3,528 | 3,528 | | | |
| 100078672 | SAN CLEMENTE | CA | | 02/02/2022 | | 6,993 | | (231) | | | (231) | | 6,762 | 6,762 | | | |
| 100081756 | IRVINE | CA | | 03/22/2022 | | 7,355 | | (86) | | | (86) | | 7,269 | 7,269 | | | |
| 4010048071 | CENTRAL ISLIP | NY | | 03/22/2023 | | 3,887 | | (386) | | | (386) | | 3,501 | 3,501 | | | |
| 100086584 | SAN MARINO | CA | | 09/30/2022 | | 4,149 | | (38) | | | (38) | | 4,111 | 4,111 | | | |
| 100101985 | TAMPA | FL | | 04/14/2023 | | 2,996 | | (67) | | | (67) | | 2,929 | 2,929 | | | |
| 19036 | FORT WORTH | TX | | 04/15/2011 | | 226,851 | | | | | | | 226,851 | 226,851 | | | |
| 100156732 | JAMUL | CA | | 06/26/2024 | | 1,189 | | (24) | | | (24) | | 1,165 | 1,165 | | | |
| 100128396 | SAN JUAN CAPISTRANO | CA | | 09/15/2023 | | 3,674 | | (38) | | | (38) | | 3,636 | 3,636 | | | |
| 100143868 | SEDONA | AZ | | 03/06/2024 | | 3,237 | | (11) | | | (11) | | 3,226 | 3,226 | | | |
| 100154066 | COTO DE CAZA | CA | | 06/06/2024 | | 12,952 | | (223) | | | (223) | | 12,729 | 12,729 | | | |
| 100159550 | RALEIGH | NC | | 07/15/2024 | | 458 | | (11) | | | (11) | | 447 | 447 | | | |
| 100128366 | BELLA COLLINA | FL | | 09/15/2023 | | 3,761 | | 49 | | | 49 | | 3,810 | 3,810 | | | |
| 100140716 | LOS ANGELES PACIFIC PALISADES | CA | | 02/08/2024 | | 2,227 | | (25) | | | (25) | | 2,202 | 2,202 | | | |
| 100083025 | JACKSON | WY | | 05/11/2022 | | 9,736 | | 677 | | | 677 | | 10,413 | 10,413 | | | |
| 100087159 | BELL CANYON | CA | | 10/25/2022 | | 6,276 | | 414 | | | 414 | | 6,690 | 6,690 | | | |
| 100076403 | ANNA MARIA | FL | | 12/23/2021 | | 6,513 | | (417) | | | (417) | | 6,096 | 6,096 | | | |
| 100120673 | RANCHO MIRAGE | CA | | 08/24/2023 | | 3,373 | | (30) | | | (30) | | 3,343 | 3,343 | | | |
| 100135888 | PARKER | TX | | 11/13/2023 | | 3,618 | | (106) | | | (106) | | 3,512 | 3,512 | | | |
| 730200016 | LEMON GROVE | CA | | 12/27/2023 | | (31,202) | | 38,246 | | | 38,246 | | 7,044 | 7,044 | | | |
| 100148142 | CYPRESS | TX | | 05/15/2024 | | 2,773 | | (74) | | | (74) | | 2,699 | 2,699 | | | |
| 100127699 | VERO BEACH | FL | | 09/08/2023 | | 3,345 | | (58) | | | (58) | | 3,287 | 3,287 | | | |
| 100139259 | ENCINO | CA | | 12/28/2023 | | 3,081 | | (52) | | | (52) | | 3,029 | 3,029 | | | |
| 100120645 | TEMECULA | CA | | 08/21/2023 | | 2,707 | | (67) | | | (67) | | 2,640 | 2,640 | | | |
| 100147560 | SEVIERVILLE | TN | | 04/03/2024 | | 3,371 | | (116) | | | (116) | | 3,255 | 3,255 | | | |
| 100107870 | KAILUA KONA | HI | | 06/29/2023 | | 4,239 | | (45) | | | (45) | | 4,194 | 4,194 | | | |
| 100109756 | CAMARILLO | CA | | 06/16/2023 | | 4,038 | | (63) | | | (63) | | 3,975 | 3,975 | | | |
| 100101051 | PIERMONT | NY | | 04/28/2023 | | 3,963 | | 297 | | | 297 | | 4,260 | 4,260 | | | |
| 100146604 | SYOSSET | NY | | 03/20/2024 | | 1,557 | | (98) | | | (98) | | 1,459 | 1,459 | | | |
| 100089978 | ANAHEIM | CA | | 01/13/2023 | | 3,671 | | (16) | | | (16) | | 3,655 | 3,655 | | | |
| 730300354 | SANTA MONICA | CA | | 12/27/2023 | | 1,262 | | 7,895 | | | 7,895 | | 9,157 | 9,157 | | | |
| 100081769 | RANCHO MISSION VIEJO | CA | | 03/25/2022 | | 8,151 | | (89) | | | (89) | | 8,062 | 8,062 | | | |
| 100147360 | VENICE | CA | | 05/08/2024 | | 3,668 | | (97) | | | (97) | | 3,571 | 3,571 | | | |
| 100087350 | LOS ANGELES | CA | | 10/25/2022 | | 5,976 | | 404 | | | 404 | | 6,380 | 6,380 | | | |
| 100087187 | KIRKLAND | WA | | 10/25/2022 | | 5,481 | | 267 | | | 267 | | 5,748 | 5,748 | | | |
| 100128882 | CARMICHAEL | CA | | 09/21/2023 | | 3,716 | | (47) | | | (47) | | 3,669 | 3,669 | | | |
| 100137477 | REDONDO BEACH | CA | | 01/11/2024 | | 3,549 | | (35) | | | (35) | | 3,514 | 3,514 | | | |
| 100157704 | WEST PALM BEACH | FL | | 06/28/2024 | | 1,973 | | (64) | | | (64) | | 1,909 | 1,909 | | | |
| 100119612 | SAN JOSE | CA | | 07/31/2023 | | 5,691 | | (55) | | | (55) | | 5,636 | 5,636 | | | |
| 100153623 | ALPINE MEADOWS | CA | | 05/31/2024 | | 2,896 | | (150) | | | (150) | | 2,746 | 2,746 | | | |
| 100163318 | DAVIDSON | NC | | 08/13/2024 | | 1,113 | | (12) | | | (12) | | 1,101 | 1,101 | | | |
| 100065825 | ARCADIA | CA | | 07/23/2021 | | 7,898 | | (312) | | | (312) | | 7,586 | 7,586 | | | |
| 100110125 | PUERTO VALLARTA | MEX | | 06/27/2023 | | 3,937 | | | | | | | 3,937 | 3,937 | | | |
| 100117538 | FREMONT | CA | | 07/20/2023 | | 5,182 | | 263 | | | 263 | | 5,445 | 5,445 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 735084908 | GARDENA | CA | | 12/27/2023 | | 29,297 | | 2,785 | | | 2,785 | | 32,082 | 32,082 | | | |
| 100076624 | DANVILLE | CA | | 12/30/2021 | | 217 | | (11) | | | (11) | | 206 | 206 | | | |
| 100144535 | KEY COLONY BEACH | FL | | 04/26/2024 | | 2,246 | | (108) | | | (108) | | 2,138 | 2,138 | | | |
| 100109704 | PARAMUS | NJ | | 06/16/2023 | | 3,709 | | (80) | | | (80) | | 3,629 | 3,629 | | | |
| 100100979 | LARKSPUR | CA | | 04/28/2023 | | 8,115 | | 1,749 | | | 1,749 | | 9,864 | 9,864 | | | |
| 100157609 | WOODINVILLE | WA | | 06/28/2024 | | 2,401 | | 3 | | | 3 | | 2,404 | 2,404 | | | |
| 100128896 | LUCAS | TX | | 09/21/2023 | | 57,728 | | (1,792) | | | (1,792) | | 55,936 | 55,936 | | | |
| 100128451 | WALLOON LAKE | MI | | 09/15/2023 | | 3,317 | | (136) | | | (136) | | 3,181 | 3,181 | | | |
| 100155214 | NAPLES | FL | | 07/19/2024 | | 2,004 | | (105) | | | (105) | | 1,899 | 1,899 | | | |
| 100129770 | SAN FRANCISCO | CA | | 09/27/2023 | | 2,763 | | (133) | | | (133) | | 2,630 | 2,630 | | | |
| 100137395 | GRANADA HILLS | CA | | 01/11/2024 | | 3,114 | | (89) | | | (89) | | 3,025 | 3,025 | | | |
| 100128316 | ENCINITAS | CA | | 09/14/2023 | | 3,244 | | (5) | | | (5) | | 3,239 | 3,239 | | | |
| 100135923 | MIAMI | FL | | 11/13/2023 | | 2,787 | | (130) | | | (130) | | 2,657 | 2,657 | | | |
| 100108480 | SARASOTA | FL | | 05/25/2023 | | 3,443 | | (74) | | | (74) | | 3,369 | 3,369 | | | |
| 100108489 | SARASOTA | FL | | 05/25/2023 | | 3,443 | | (74) | | | (74) | | 3,369 | 3,369 | | | |
| 100090332 | SAN JOSE | CA | | 12/22/2022 | | 3,854 | | 14 | | | 14 | | 3,868 | 3,868 | | | |
| 100117836 | MIAMI | FL | | 07/20/2023 | | 2,433 | | (5) | | | (5) | | 2,428 | 2,428 | | | |
| 100132507 | HERMOSA BEACH | CA | | 11/03/2023 | | 3,971 | | 97 | | | 97 | | 4,068 | 4,068 | | | |
| 100154573 | DAVIE | FL | | 06/14/2024 | | 3,419 | | (141) | | | (141) | | 3,278 | 3,278 | | | |
| 100083014 | GLEN ELLEN | CA | | 05/11/2022 | | 6,728 | | (48) | | | (48) | | 6,680 | 6,680 | | | |
| 100158527 | SAN JOSE | CA | | 07/10/2024 | | 1,914 | | (18) | | | (18) | | 1,896 | 1,896 | | | |
| 100157838 | SAN MIGUEL DE ALLENDE | MEX | | 07/08/2024 | | 1,070 | | | | | | | 1,070 | 1,070 | | | |
| 4010045410 | Patchogue | NY | | 02/02/2023 | | 3,883 | | (122) | | | (122) | | 3,761 | 3,761 | | | |
| 100134464 | SUNNYVALE | CA | | 10/30/2023 | | 3,329 | | (71) | | | (71) | | 3,258 | 3,258 | | | |
| 100143903 | LAKEWOOD | CA | | 03/06/2024 | | 1,281 | | (32) | | | (32) | | 1,249 | 1,249 | | | |
| 19146 | DOWNINGTON | PA | | 03/14/2012 | | 140,781 | | | | | | | 140,781 | 140,781 | | | |
| 100139317 | SARASOTA | FL | | 12/28/2023 | | 3,509 | | 14 | | | 14 | | 3,523 | 3,523 | | | |
| 100081758 | SUNRISE BEACH | TX | | 03/22/2022 | | 9,981 | | 101 | | | 101 | | 10,082 | 10,082 | | | |
| 100140217 | COSTA MESA | CA | | 01/11/2024 | | 2,293 | | (61) | | | (61) | | 2,232 | 2,232 | | | |
| 100083269 | RANCHO SANTA MARGARITA | CA | | 05/10/2022 | | 5,904 | | (14) | | | (14) | | 5,890 | 5,890 | | | |
| 100143918 | SANTA CLARITA | CA | | 02/29/2024 | | 979 | | (37) | | | (37) | | 942 | 942 | | | |
| 100099934 | DAVIE | FL | | 03/28/2023 | | 3,963 | | 192 | | | 192 | | 4,155 | 4,155 | | | |
| 100147595 | GOLDEN BEACH | FL | | 04/04/2024 | | 3,197 | | (116) | | | (116) | | 3,081 | 3,081 | | | |
| 730101536 | LOS ANGELES | CA | | 12/27/2023 | | (7,930) | | 16,952 | | | 16,952 | | 9,022 | 9,022 | | | |
| 100128816 | SAUSALITO | CA | | 09/21/2023 | | 8,524 | | (96) | | | (96) | | 8,428 | 8,428 | | | |
| 100078708 | SONOMA | CA | | 02/02/2022 | | 3,070 | | (70) | | | (70) | | 3,000 | 3,000 | | | |
| 100141891 | LOS ANGELES (SUNLAND AREA) | CA | | 03/27/2024 | | 3,272 | | (114) | | | (114) | | 3,158 | 3,158 | | | |
| 100140695 | PACIFIC PALISADES AREA LOS AN | CA | | 02/08/2024 | | 3,465 | | (124) | | | (124) | | 3,341 | 3,341 | | | |
| 730300931 | LONG BEACH | CA | | 12/27/2023 | | 3,135 | | 2,127 | | | 2,127 | | 5,262 | 5,262 | | | |
| 100088394 | ISLE OF PALMS | SC | | 01/06/2023 | | 16 | | | | | | | 16 | 16 | | | |
| 100087339 | IDAHO FALLS | ID | | 10/25/2022 | | 6,175 | | 561 | | | 561 | | 6,736 | 6,736 | | | |
| 100153941 | LOS ANGELES | CA | | 06/05/2024 | | 2,033 | | (64) | | | (64) | | 1,969 | 1,969 | | | |
| 100139054 | NEW YORK | NY | | 12/28/2023 | | 5,291 | | (56) | | | (56) | | 5,235 | 5,235 | | | |
| 100147074 | MONTCLAIR | NJ | | 03/28/2024 | | 3,324 | | (81) | | | (81) | | 3,243 | 3,243 | | | |
| 100137459 | MIAMI | FL | | 01/11/2024 | | 2,776 | | (91) | | | (91) | | 2,685 | 2,685 | | | |
| 100103668 | BRASELTON | GA | | 05/08/2023 | | 1,009 | | (37) | | | (37) | | 972 | 972 | | | |
| 100108062 | DECATUR | GA | | 05/24/2023 | | 2,334 | | (77) | | | (77) | | 2,257 | 2,257 | | | |
| 100114699 | NASHVILLE | TN | | 06/29/2023 | | 3,392 | | (121) | | | (121) | | 3,271 | 3,271 | | | |
| 100154584 | SAN JOSE | CA | | 06/14/2024 | | 1,973 | | (53) | | | (53) | | 1,920 | 1,920 | | | |
| 100138781 | PROSPER | TX | | 12/21/2023 | | 2,392 | | (71) | | | (71) | | 2,321 | 2,321 | | | |
| 100088013 | COLTS NECK | NJ | | 10/25/2022 | | 5,175 | | 288 | | | 288 | | 5,463 | 5,463 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141997 | LAS VEGAS | NV | | 02/29/2024 | | 4,550 | | (132) | | | (132) | | 4,418 | 4,418 | | | |
| 100149044 | SAN CLEMENTE | CA | | 04/19/2024 | | 3,387 | | (18) | | | (18) | | 3,369 | 3,369 | | | |
| 100130313 | VAN NUYS | CA | | 09/28/2023 | | 6,626 | | (8) | | | (8) | | 6,618 | 6,618 | | | |
| 100139555 | SUMMERLAND KEY | FL | | 12/28/2023 | | 1,547 | | (8) | | | (8) | | 1,539 | 1,539 | | | |
| 100117123 | MALBA | NY | | 07/20/2023 | | 7,690 | | 1,922 | | | 1,922 | | 9,612 | 9,612 | | | |
| 100158420 | SNOWMASS VILLAGE | CO | | 07/10/2024 | | 1,960 | | (75) | | | (75) | | 1,885 | 1,885 | | | |
| 100152926 | CHATSWORTH | CA | | 06/27/2024 | | 2,600 | | (55) | | | (55) | | 2,545 | 2,545 | | | |
| 100158476 | LOS ANGELES | CA | | 07/10/2024 | | 2,420 | | (58) | | | (58) | | 2,362 | 2,362 | | | |
| 100138671 | TAMPA | FL | | 02/02/2024 | | 2,973 | | (22) | | | (22) | | 2,951 | 2,951 | | | |
| 730301919 | SAN DIEGO | CA | | 12/27/2023 | | 527 | | 7,925 | | | 7,925 | | 8,452 | 8,452 | | | |
| 100164130 | BOCA RATON | FL | | 08/21/2024 | | 1,226 | | (27) | | | (27) | | 1,199 | 1,199 | | | |
| 100150207 | DANVILLE | CA | | 04/30/2024 | | 3,464 | | (82) | | | (82) | | 3,382 | 3,382 | | | |
| 100076417 | CUPERTINO | CA | | 12/23/2021 | | 7,732 | | (171) | | | (171) | | 7,561 | 7,561 | | | |
| 100102001 | MURRIETA | CA | | 04/14/2023 | | 2,903 | | (87) | | | (87) | | 2,816 | 2,816 | | | |
| 100090855 | (TARZANA AREA) LOS ANGELES | CA | | 01/06/2023 | | 2,152 | | (60) | | | (60) | | 2,092 | 2,092 | | | |
| 100076675 | MALIBU | CA | | 12/16/2021 | | 8,482 | | (1) | | | (1) | | 8,481 | 8,481 | | | |
| 100159638 | SHINGLE SPRINGS | CA | | 08/23/2024 | | 752 | | (21) | | | (21) | | 731 | 731 | | | |
| 100134665 | GLENDALE | CA | | 10/30/2023 | | 2,233 | | 8 | | | 8 | | 2,241 | 2,241 | | | |
| 100130363 | VONORE | TN | | 09/28/2023 | | 3,293 | | (81) | | | (81) | | 3,212 | 3,212 | | | |
| 100150011 | VACAVILLE | CA | | 06/07/2024 | | 3,176 | | 4 | | | 4 | | 3,180 | 3,180 | | | |
| 730301130 | ALHAMBRA | CA | | 12/27/2023 | | (2,846) | | 11,459 | | | 11,459 | | 8,613 | 8,613 | | | |
| 100133917 | SAN DIEGO | CA | | 10/25/2023 | | 4,074 | | (64) | | | (64) | | 4,010 | 4,010 | | | |
| 730302486 | LOS ANGELES | CA | | 12/27/2023 | | (9,845) | | 16,967 | | | 16,967 | | 7,122 | 7,122 | | | |
| 100115314 | CAMANO ISLAND | WA | | 07/17/2023 | | 4,097 | | 9 | | | 9 | | 4,106 | 4,106 | | | |
| 730101530 | FONTANA | CA | | 12/27/2023 | | (2,662) | | 11,583 | | | 11,583 | | 8,921 | 8,921 | | | |
| 100100005 | SOUTH JORDAN | UT | | 03/28/2023 | | 3,536 | | (6) | | | (6) | | 3,530 | 3,530 | | | |
| 100102671 | PRINCEVILLE | HI | | 06/22/2023 | | 2,911 | | (73) | | | (73) | | 2,838 | 2,838 | | | |
| 100151870 | LOS ANGELES | CA | | 05/10/2024 | | 2,120 | | (35) | | | (35) | | 2,085 | 2,085 | | | |
| 100091776 | TEMPE | AZ | | 01/30/2023 | | 2,863 | | (72) | | | (72) | | 2,791 | 2,791 | | | |
| 100134445 | LAS VEGAS | NV | | 10/30/2023 | | 2,402 | | (103) | | | (103) | | 2,299 | 2,299 | | | |
| 100083484 | TAMPA | FL | | 06/06/2022 | | 5,035 | | (54) | | | (54) | | 4,981 | 4,981 | | | |
| 100071955 | PLEASANT HILL | CA | | 11/19/2021 | | 6,642 | | (351) | | | (351) | | 6,291 | 6,291 | | | |
| 100139255 | GLENDALE | CA | | 12/28/2023 | | 2,589 | | (46) | | | (46) | | 2,543 | 2,543 | | | |
| 100090632 | PLANDOME | NY | | 12/29/2022 | | 3,744 | | (132) | | | (132) | | 3,612 | 3,612 | | | |
| 100102640 | MARINA DEL REY | CA | | 06/22/2023 | | 10,101 | | (503) | | | (503) | | 9,598 | 9,598 | | | |
| 100156026 | DUCK KEY | FL | | 06/18/2024 | | 2,319 | | 1 | | | 1 | | 2,320 | 2,320 | | | |
| 100118674 | REDDING | CT | | 07/25/2023 | | 8,272 | | (134) | | | (134) | | 8,138 | 8,138 | | | |
| 100136136 | SPRING | TX | | 12/18/2023 | | 3,771 | | (134) | | | (134) | | 3,637 | 3,637 | | | |
| 100148619 | MIRAMAR | FL | | 05/15/2024 | | 2,391 | | 2 | | | 2 | | 2,393 | 2,393 | | | |
| 100116902 | SIMI VALLEY | CA | | 07/20/2023 | | 8,858 | | 60 | | | 60 | | 8,918 | 8,918 | | | |
| 100086151 | LUTZ | FL | | 10/07/2022 | | 4,024 | | (64) | | | (64) | | 3,960 | 3,960 | | | |
| 100083216 | PASADENA | CA | | 05/26/2022 | | 4,267 | | (203) | | | (203) | | 4,064 | 4,064 | | | |
| 403045311 | Cleveland | OH | | 08/16/2024 | | 12,251 | | (11,346) | | | (11,346) | | 905 | 905 | | | |
| 100147358 | GALVESTON | TX | | 05/08/2024 | | 2,658 | | (31) | | | (31) | | 2,627 | 2,627 | | | |
| 100149745 | NORTH HOLLYWOOD | CA | | 04/26/2024 | | 14,291 | | (299) | | | (299) | | 13,992 | 13,992 | | | |
| 100079429 | LADERA RANCH | CA | | 03/17/2022 | | 7,331 | | (4) | | | (4) | | 7,327 | 7,327 | | | |
| 100149951 | PARKLAND | FL | | 06/07/2024 | | 413,123 | | (2,806) | | | (2,806) | | 410,317 | 410,317 | | | |
| 100143017 | VENICE | CA | | 02/12/2024 | | 2,980 | | (71) | | | (71) | | 2,909 | 2,909 | | | |
| 100100284 | STUDIO CITY | CA | | 03/24/2023 | | 1,562 | | (21) | | | (21) | | 1,541 | 1,541 | | | |
| 100156007 | SANTA BARBARA | CA | | 06/18/2024 | | 2,917 | | (143) | | | (143) | | 2,774 | 2,774 | | | |
| 100141939 | ANAHEIM | CA | | 02/29/2024 | | 3,551 | | (42) | | | (42) | | 3,509 | 3,509 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103217 | PALM SPRINGS | CA | | 04/26/2023 | | 3,186 | | (60) | | | (60) | | 3,126 | 3,126 | | | |
| 100100568 | DENVER | CO | | 04/27/2023 | | 1,481 | | (16) | | | (16) | | 1,465 | 1,465 | | | |
| 100156715 | SAN DIEGO | CA | | 06/26/2024 | | 915 | | (6) | | | (6) | | 909 | 909 | | | |
| 100083462 | SANTA CLARA | CA | | 06/02/2022 | | 20,432 | | (364) | | | (364) | | 20,068 | 20,068 | | | |
| 100159623 | JAMAICA ESTATES | NY | | 07/15/2024 | | 1,052 | | (48) | | | (48) | | 1,004 | 1,004 | | | |
| 100140807 | BELL CANYON | CA | | 03/06/2024 | | 3,205 | | (68) | | | (68) | | 3,137 | 3,137 | | | |
| 100134724 | LOS ANGELES | CA | | 10/30/2023 | | 3,292 | | (29) | | | (29) | | 3,263 | 3,263 | | | |
| 100141426 | SEASIDE | CA | | 01/30/2024 | | 4,183 | | (37) | | | (37) | | 4,146 | 4,146 | | | |
| 100137404 | BOCA RATON | FL | | 01/11/2024 | | 3,226 | | (26) | | | (26) | | 3,200 | 3,200 | | | |
| 100128904 | SANDWICH | MA | | 09/21/2023 | | 2,812 | | (51) | | | (51) | | 2,761 | 2,761 | | | |
| 100133976 | BOCA RATON | FL | | 10/25/2023 | | 4,888 | | (58) | | | (58) | | 4,830 | 4,830 | | | |
| 100154565 | LOS ANGELES | CA | | 06/14/2024 | | 2,027 | | (101) | | | (101) | | 1,926 | 1,926 | | | |
| 100160518 | SAN CLEMENTE | CA | | 07/19/2024 | | 827 | | (20) | | | (20) | | 807 | 807 | | | |
| 100109128 | CYPRESS | TX | | 06/05/2023 | | 5,190 | | 21 | | | 21 | | 5,211 | 5,211 | | | |
| 100114607 | OCEAN ISLE BEACH | NC | | 06/29/2023 | | 3,309 | | (133) | | | (133) | | 3,176 | 3,176 | | | |
| 730302330 | LONG BEACH | CA | | 12/27/2023 | | (4,736) | | 12,103 | | | 12,103 | | 7,367 | 7,367 | | | |
| 100103753 | MIAMI | FL | | 05/08/2023 | | 3,039 | | (90) | | | (90) | | 2,949 | 2,949 | | | |
| 100091562 | ACTON | CA | | 03/07/2023 | | 1,087 | | (47) | | | (47) | | 1,040 | 1,040 | | | |
| 100070410 | SAN FRANCISCO | CA | | 09/23/2021 | | 8,105 | | (34) | | | (34) | | 8,071 | 8,071 | | | |
| 100108465 | DEL MAR | CA | | 05/25/2023 | | 3,573 | | (36) | | | (36) | | 3,537 | 3,537 | | | |
| 100137842 | GLENDALE | CA | | 12/08/2023 | | 3,178 | | (15) | | | (15) | | 3,163 | 3,163 | | | |
| 100087157 | AGOURA HILLS | CA | | 10/25/2022 | | 6,019 | | 479 | | | 479 | | 6,498 | 6,498 | | | |
| 100160586 | DALLAS | TX | | 07/19/2024 | | 839 | | (32) | | | (32) | | 807 | 807 | | | |
| 100082329 | LA HABRA HEIGHTS | CA | | 04/14/2022 | | 800 | | (26) | | | (26) | | 774 | 774 | | | |
| 4010048163 | Otisville | NY | | 03/22/2023 | | 1,514 | | (262) | | | (262) | | 1,252 | 1,252 | | | |
| 100128900 | SAN MATEO | CA | | 09/21/2023 | | 3,066 | | (75) | | | (75) | | 2,991 | 2,991 | | | |
| 100154171 | SAN DIEGO | CA | | 07/11/2024 | | 3,443 | | (113) | | | (113) | | 3,330 | 3,330 | | | |
| 100155097 | LA HABRA | CA | | 07/19/2024 | | 2,016 | | (16) | | | (16) | | 2,000 | 2,000 | | | |
| 100103509 | GLENDALE | CA | | 05/08/2023 | | 3,740 | | (81) | | | (81) | | 3,659 | 3,659 | | | |
| 100103367 | TAHOMA | CA | | 06/16/2023 | | 2,255 | | (14) | | | (14) | | 2,241 | 2,241 | | | |
| 100120334 | TORRANCE | CA | | 08/18/2023 | | 3,511 | | (43) | | | (43) | | 3,468 | 3,468 | | | |
| 730101768 | NATIONAL CITY | CA | | 12/27/2023 | | 4,492 | | 3,984 | | | 3,984 | | 8,476 | 8,476 | | | |
| 100118966 | EL CAJON | CA | | 07/27/2023 | | 5,748 | | 20 | | | 20 | | 5,768 | 5,768 | | | |
| 100118940 | LA VERNE | CA | | 07/27/2023 | | 3,077 | | (95) | | | (95) | | 2,982 | 2,982 | | | |
| 100074419 | DANA POINT | CA | | 12/02/2021 | | 6,573 | | (295) | | | (295) | | 6,278 | 6,278 | | | |
| 100076830 | SAN FRANCISCO | CA | | 12/27/2021 | | 7,715 | | (117) | | | (117) | | 7,598 | 7,598 | | | |
| 100153718 | ORLANDO | FL | | 07/11/2024 | | 1,862 | | (46) | | | (46) | | 1,816 | 1,816 | | | |
| 100134533 | SEVIERVILLE | TN | | 10/30/2023 | | 2,676 | | (66) | | | (66) | | 2,610 | 2,610 | | | |
| 100136725 | BROOKLYN | NY | | 11/27/2023 | | 2,941 | | (100) | | | (100) | | 2,841 | 2,841 | | | |
| 100083504 | LIGHTHOUSE POINT | FL | | 06/06/2022 | | 4,916 | | (98) | | | (98) | | 4,818 | 4,818 | | | |
| 100148168 | SAN DIEGO | CA | | 05/15/2024 | | 3,922 | | 16 | | | 16 | | 3,938 | 3,938 | | | |
| 100119855 | VALENCIA | CA | | 08/10/2023 | | 3,614 | | (23) | | | (23) | | 3,591 | 3,591 | | | |
| 100153649 | MONTAUK | NY | | 05/31/2024 | | 4,715 | | (44) | | | (44) | | 4,671 | 4,671 | | | |
| 100155320 | NASHVILLE | TN | | 07/19/2024 | | 1,143 | | (20) | | | (20) | | 1,123 | 1,123 | | | |
| 100099709 | LAKE FOREST | CA | | 02/28/2023 | | 3,626 | | 4 | | | 4 | | 3,630 | 3,630 | | | |
| 100128130 | VIEW PARK | CA | | 09/11/2023 | | 2,330 | | (74) | | | (74) | | 2,256 | 2,256 | | | |
| 100153677 | TOPANGA | CA | | 05/31/2024 | | 4,175 | | (34) | | | (34) | | 4,141 | 4,141 | | | |
| 100161990 | VALENCIA | CA | | 07/31/2024 | | 1,103 | | (33) | | | (33) | | 1,070 | 1,070 | | | |
| 100120870 | SHERMAN OAKS | CA | | 08/28/2023 | | 3,198 | | (35) | | | (35) | | 3,163 | 3,163 | | | |
| 100080374 | SCOTTSDALE | AZ | | 04/14/2022 | | 5,318 | | (239) | | | (239) | | 5,079 | 5,079 | | | |
| 100150117 | MARIETTA | GA | | 06/14/2024 | | 1,965 | | (53) | | | (53) | | 1,912 | 1,912 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076401 | TAMPA | FL | | 12/23/2021 | | 5,685 | | (343) | | | (343) | | 5,342 | 5,342 | | | |
| 100100446 | LOS ANGELES | CA | | 04/27/2023 | | 4,223 | | (75) | | | (75) | | 4,148 | 4,148 | | | |
| 100116523 | WALNUT | CA | | 07/20/2023 | | 5,420 | | 920 | | | 920 | | 6,340 | 6,340 | | | |
| 100115337 | SAINT AUGUSTINE | FL | | 07/17/2023 | | 3,401 | | (105) | | | (105) | | 3,296 | 3,296 | | | |
| 100161948 | SAN MARTIN | CA | | 07/31/2024 | | 1,464 | | (41) | | | (41) | | 1,423 | 1,423 | | | |
| 100151159 | PALM SPRINGS | CA | | 05/09/2024 | | 2,803 | | (84) | | | (84) | | 2,719 | 2,719 | | | |
| 100149895 | SANTA ANA | CA | | 04/29/2024 | | 3,756 | | (151) | | | (151) | | 3,605 | 3,605 | | | |
| 100115411 | DOWNEY | CA | | 07/17/2023 | | 3,922 | | 11 | | | 11 | | 3,933 | 3,933 | | | |
| 100118929 | BELLINGHAM | WA | | 07/27/2023 | | 1,634 | | (24) | | | (24) | | 1,610 | 1,610 | | | |
| 730101690 | FAIRFIELD | CA | | 12/27/2023 | | (6,275) | | 14,860 | | | 14,860 | | 8,585 | 8,585 | | | |
| 100114534 | STURGEON BAY | WI | | 06/29/2023 | | 2,617 | | (39) | | | (39) | | 2,578 | 2,578 | | | |
| 100082120 | LA CANADA FLINTRIDGE | CA | | 04/14/2022 | | 7,273 | | 32 | | | 32 | | 7,305 | 7,305 | | | |
| 100153665 | BOCA RATON | FL | | 05/31/2024 | | 3,077 | | (84) | | | (84) | | 2,993 | 2,993 | | | |
| 100090089 | BLUFFDALE | UT | | 01/13/2023 | | 2,336 | | 14 | | | 14 | | 2,350 | 2,350 | | | |
| 100134457 | BROOKLYN | NY | | 10/30/2023 | | 3,241 | | (38) | | | (38) | | 3,203 | 3,203 | | | |
| 100078234 | CHATSWORTH | CA | | 02/10/2022 | | 8,274 | | 383 | | | 383 | | 8,657 | 8,657 | | | |
| 100145859 | ANAHEIM | CA | | 03/15/2024 | | 1,198 | | (31) | | | (31) | | 1,167 | 1,167 | | | |
| 100079853 | HOLLYWOOD | FL | | 04/25/2022 | | 5,993 | | (135) | | | (135) | | 5,858 | 5,858 | | | |
| 100076400 | ANNA MARIA | FL | | 12/23/2021 | | 5,651 | | (352) | | | (352) | | 5,299 | 5,299 | | | |
| 100107839 | ALTADENA | CA | | 05/23/2023 | | 5,178 | | (117) | | | (117) | | 5,061 | 5,061 | | | |
| 100133069 | COTO DE CAZA | CA | | 11/29/2023 | | 3,205 | | 15 | | | 15 | | 3,220 | 3,220 | | | |
| 100150037 | TARZANA | CA | | 06/07/2024 | | 2,845 | | (148) | | | (148) | | 2,697 | 2,697 | | | |
| 100079750 | LOS ANGELES | CA | | 04/08/2022 | | 8,300 | | 725 | | | 725 | | 9,025 | 9,025 | | | |
| 100114781 | SEATTLE | WA | | 07/07/2023 | | 3,381 | | (14) | | | (14) | | 3,367 | 3,367 | | | |
| 100087415 | JOHNS CREEK | GA | | 10/25/2022 | | 5,358 | | 360 | | | 360 | | 5,718 | 5,718 | | | |
| 100084388 | PILOT POINT | TX | | 08/12/2022 | | 2,792 | | (15) | | | (15) | | 2,777 | 2,777 | | | |
| 100072029 | LOS ANGELES | CA | | 11/19/2021 | | 7,434 | | (242) | | | (242) | | 7,192 | 7,192 | | | |
| 100115472 | BERMUDA DUNES | CA | | 07/17/2023 | | 3,902 | | 31 | | | 31 | | 3,933 | 3,933 | | | |
| 100079293 | NEW YORK | NY | | 02/28/2022 | | 7,166 | | (46) | | | (46) | | 7,120 | 7,120 | | | |
| 100156034 | WEST HILLS | CA | | 06/18/2024 | | 1,746 | | (57) | | | (57) | | 1,689 | 1,689 | | | |
| 100118920 | FRISCO | TX | | 07/27/2023 | | 3,295 | | (77) | | | (77) | | 3,218 | 3,218 | | | |
| 100079416 | SANTA ROSA | CA | | 03/17/2022 | | 3,861 | | (110) | | | (110) | | 3,751 | 3,751 | | | |
| 100144454 | SAN ANTONIO | TX | | 04/26/2024 | | 2,150 | | (40) | | | (40) | | 2,110 | 2,110 | | | |
| 100120845 | LAKE FOREST | IL | | 08/25/2023 | | 2,255 | | 25 | | | 25 | | 2,280 | 2,280 | | | |
| 100158435 | BATTLE GROUND | WA | | 07/10/2024 | | 2,938 | | (90) | | | (90) | | 2,848 | 2,848 | | | |
| 100110027 | CHANDLER | AZ | | 06/23/2023 | | 2,503 | | (53) | | | (53) | | 2,450 | 2,450 | | | |
| 100091808 | LOS ANGELES | CA | | 01/30/2023 | | 1,606 | | 1 | | | 1 | | 1,607 | 1,607 | | | |
| 100137122 | GILBERT | AZ | | 11/28/2023 | | 3,354 | | 33 | | | 33 | | 3,387 | 3,387 | | | |
| 100134385 | THOUSAND OAKS | CA | | 10/27/2023 | | 2,862 | | (39) | | | (39) | | 2,823 | 2,823 | | | |
| 100074414 | LOS GATOS | CA | | 12/02/2021 | | 7,261 | | (191) | | | (191) | | 7,070 | 7,070 | | | |
| 100080233 | KANEOHE | HI | | 02/25/2022 | | 6,077 | | (153) | | | (153) | | 5,924 | 5,924 | | | |
| 100154186 | PETALUMA | CA | | 07/11/2024 | | 985 | | (69) | | | (69) | | 916 | 916 | | | |
| 100152660 | MIDWAY CITY | CA | | 05/17/2024 | | 3,570 | | (1) | | | (1) | | 3,569 | 3,569 | | | |
| 100078462 | GILROY | CA | | 01/25/2022 | | 6,647 | | (191) | | | (191) | | 6,456 | 6,456 | | | |
| 100162304 | SANTA CRUZ | CA | | 08/05/2024 | | 1,060 | | (25) | | | (25) | | 1,035 | 1,035 | | | |
| 100136031 | LOS ANGELES | CA | | 11/16/2023 | | 2,811 | | (54) | | | (54) | | 2,757 | 2,757 | | | |
| 100146860 | EUSTIS | FL | | 03/21/2024 | | 15,375 | | (508) | | | (508) | | 14,867 | 14,867 | | | |
| 100144298 | GEARHART | OR | | 03/07/2024 | | 2,672 | | (100) | | | (100) | | 2,572 | 2,572 | | | |
| 100109776 | HALEIWA | HI | | 08/04/2023 | | 4,063 | | 58 | | | 58 | | 4,121 | 4,121 | | | |
| 100120655 | FORT LAUDERDALE | FL | | 08/24/2023 | | 4,794 | | (55) | | | (55) | | 4,739 | 4,739 | | | |
| 100080951 | GREENWOOD VILLAGE | CO | | 03/17/2022 | | 218 | | 2 | | | 2 | | 220 | 220 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151174 | IRVINE | CA | | 05/09/2024 | | 3,471 | | (60) | | | (60) | | 3,411 | 3,411 | | | |
| 100132384 | ISLAMORADA | FL | | 11/03/2023 | | 3,540 | | 59 | | | 59 | | 3,599 | 3,599 | | | |
| 100138741 | OJAI | CA | | 02/02/2024 | | 3,094 | | (49) | | | (49) | | 3,045 | 3,045 | | | |
| 100128888 | CENTERPORT | NY | | 09/21/2023 | | 71,367 | | (1,279) | | | (1,279) | | 70,088 | 70,088 | | | |
| 100164201 | PASADENA | CA | | 08/21/2024 | | 1,138 | | (21) | | | (21) | | 1,117 | 1,117 | | | |
| 100137443 | REDONDO BEACH | CA | | 01/11/2024 | | 2,384 | | (104) | | | (104) | | 2,280 | 2,280 | | | |
| 100115459 | RANCHO CUCAMONGA | CA | | 07/17/2023 | | 7,049 | | 87 | | | 87 | | 7,136 | 7,136 | | | |
| 100136054 | WALNUT CREEK | CA | | 11/16/2023 | | 3,090 | | (69) | | | (69) | | 3,021 | 3,021 | | | |
| 100153082 | MORAGA | CA | | 06/27/2024 | | 1,914 | | (50) | | | (50) | | 1,864 | 1,864 | | | |
| 100118679 | SARASOTA | FL | | 07/25/2023 | | 2,697 | | (77) | | | (77) | | 2,620 | 2,620 | | | |
| 100135850 | RANCHO CUCAMONGA | CA | | 11/13/2023 | | 3,317 | | (48) | | | (48) | | 3,269 | 3,269 | | | |
| 100137387 | MIAMI | FL | | 12/05/2023 | | 2,280 | | (34) | | | (34) | | 2,246 | 2,246 | | | |
| 100128257 | NAPA | CA | | 09/14/2023 | | 2,588 | | (47) | | | (47) | | 2,541 | 2,541 | | | |
| 100137167 | LOS ANGELES | CA | | 11/28/2023 | | 2,279 | | (90) | | | (90) | | 2,189 | 2,189 | | | |
| 100160506 | LOS ANGELES | CA | | 07/19/2024 | | 754 | | (27) | | | (27) | | 727 | 727 | | | |
| 100081763 | MILLBRAE | CA | | 03/22/2022 | | 7,484 | | (111) | | | (111) | | 7,373 | 7,373 | | | |
| 100156383 | LOS ANGELES | CA | | 07/25/2024 | | 1,106 | | (10) | | | (10) | | 1,096 | 1,096 | | | |
| 100080470 | SAN JUAN CAPISTRANO | CA | | 03/10/2022 | | 7,359 | | 41 | | | 41 | | 7,400 | 7,400 | | | |
| 100117662 | LAFAYETTE | CA | | 07/20/2023 | | 4,303 | | 50 | | | 50 | | 4,353 | 4,353 | | | |
| 100128898 | KINGSLAND | TX | | 09/21/2023 | | 3,713 | | (18) | | | (18) | | 3,695 | 3,695 | | | |
| 100081688 | TRACYS LANDING | MD | | 03/21/2022 | | 7,654 | | (115) | | | (115) | | 7,539 | 7,539 | | | |
| 100087090 | BOCA RATON | FL | | 11/04/2022 | | 871 | | 29 | | | 29 | | 900 | 900 | | | |
| 100135663 | NEW ORLEANS | LA | | 11/09/2023 | | 2,287 | | (30) | | | (30) | | 2,257 | 2,257 | | | |
| 100101866 | NOVATO | CA | | 04/06/2023 | | 2,345 | | (38) | | | (38) | | 2,307 | 2,307 | | | |
| 100154342 | TARZANA | CA | | 06/12/2024 | | 2,945 | | (21) | | | (21) | | 2,924 | 2,924 | | | |
| 100142821 | DOWNEY | CA | | 02/08/2024 | | 3,921 | | (48) | | | (48) | | 3,873 | 3,873 | | | |
| 100134448 | LITTLETON | CO | | 10/30/2023 | | 1,668 | | (33) | | | (33) | | 1,635 | 1,635 | | | |
| 100153655 | LAS VEGAS | NV | | 05/31/2024 | | 2,792 | | (95) | | | (95) | | 2,697 | 2,697 | | | |
| 100148141 | WHITTIER | CA | | 05/15/2024 | | 3,245 | | (55) | | | (55) | | 3,190 | 3,190 | | | |
| 100120603 | FRISCO | TX | | 08/18/2023 | | 3,292 | | (57) | | | (57) | | 3,235 | 3,235 | | | |
| 100157664 | MIAMI | FL | | 06/28/2024 | | 1,803 | | (100) | | | (100) | | 1,703 | 1,703 | | | |
| 100077956 | NEWPORT BEACH | CA | | 01/13/2022 | | 9,092 | | (92) | | | (92) | | 9,000 | 9,000 | | | |
| 100160487 | WEST COVINA | CA | | 07/19/2024 | | 788 | | (26) | | | (26) | | 762 | 762 | | | |
| 100134582 | WASHINGTON | DC | | 10/30/2023 | | 5,094 | | (99) | | | (99) | | 4,995 | 4,995 | | | |
| 100116874 | ATLANTA | GA | | 07/20/2023 | | 4,384 | | 185 | | | 185 | | 4,569 | 4,569 | | | |
| 100132618 | VISTA | CA | | 11/03/2023 | | 3,031 | | (11) | | | (11) | | 3,020 | 3,020 | | | |
| 100078032 | WASHINGTON | DC | | 01/12/2022 | | 7,852 | | (158) | | | (158) | | 7,694 | 7,694 | | | |
| 100155117 | ISLAMORADA | FL | | 07/19/2024 | | 2,121 | | (16) | | | (16) | | 2,105 | 2,105 | | | |
| 100132552 | MARTINEZ | CA | | 11/03/2023 | | 3,627 | | 124 | | | 124 | | 3,751 | 3,751 | | | |
| 100145820 | CULVER CITY | CA | | 03/15/2024 | | 4,683 | | (10) | | | (10) | | 4,673 | 4,673 | | | |
| 100135684 | STUDIO CITY | CA | | 11/09/2023 | | 3,165 | | (80) | | | (80) | | 3,085 | 3,085 | | | |
| 100164230 | PHOENIX | AZ | | 08/21/2024 | | 1,038 | | (25) | | | (25) | | 1,013 | 1,013 | | | |
| 100071928 | VAN NUYS | CA | | 11/19/2021 | | 5,303 | | (293) | | | (293) | | 5,010 | 5,010 | | | |
| 100090894 | REDONDO BEACH | CA | | 01/31/2023 | | 4,626 | | 249 | | | 249 | | 4,875 | 4,875 | | | |
| 100153086 | GILBERT | AZ | | 06/27/2024 | | 1,981 | | (48) | | | (48) | | 1,933 | 1,933 | | | |
| 100157716 | OAKHURST | NJ | | 06/28/2024 | | 1,751 | | (65) | | | (65) | | 1,686 | 1,686 | | | |
| 100141455 | LOS ANGELES | CA | | 01/30/2024 | | 3,330 | | (85) | | | (85) | | 3,245 | 3,245 | | | |
| 100089227 | RENO | NV | | 01/26/2023 | | 5,334 | | 10 | | | 10 | | 5,344 | 5,344 | | | |
| 100109699 | LAKE FOREST | CA | | 06/16/2023 | | 3,814 | | (51) | | | (51) | | 3,763 | 3,763 | | | |
| 100082331 | NORTHRIDGE | CA | | 04/14/2022 | | 5,582 | | (190) | | | (190) | | 5,392 | 5,392 | | | |
| 100089374 | QUEEN CREEK | AZ | | 11/17/2022 | | 5,069 | | 145 | | | 145 | | 5,214 | 5,214 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142057 | (WOODLAND HILLS AREA) LOS ANGE | CA | | 02/29/2024 | | 2,963 | | (36) | | | (36) | | 2,927 | 2,927 | | | |
| 100152024 | WAIKOLOA | HI | | 05/14/2024 | | 2,898 | | (64) | | | (64) | | 2,834 | 2,834 | | | |
| 100141669 | TEMECULA | CA | | 01/30/2024 | | 3,374 | | (13) | | | (13) | | 3,361 | 3,361 | | | |
| 100110725 | REDONDO BEACH | CA | | 08/11/2023 | | 2,411 | | (67) | | | (67) | | 2,344 | 2,344 | | | |
| 100107854 | WOODLAND | CA | | 06/29/2023 | | 3,457 | | (98) | | | (98) | | 3,359 | 3,359 | | | |
| 100078186 | LOS ANGELES | CA | | 02/10/2022 | | 7,517 | | 98 | | | 98 | | 7,615 | 7,615 | | | |
| 730300941 | GARDENA | CA | | 12/27/2023 | | 11,537 | | 2,331 | | | 2,331 | | 13,868 | 13,868 | | | |
| 100159627 | FORT LAUDERDALE | FL | | 07/15/2024 | | 763 | | (34) | | | (34) | | 729 | 729 | | | |
| 100079629 | NORTHRIDGE | CA | | 04/08/2022 | | 7,027 | | 23 | | | 23 | | 7,050 | 7,050 | | | |
| 100099982 | AURORA | CO | | 03/28/2023 | | 2,855 | | (5) | | | (5) | | 2,850 | 2,850 | | | |
| 730302403 | LAKE ELSINORE | CA | | 12/27/2023 | | (2,955) | | 11,281 | | | 11,281 | | 8,326 | 8,326 | | | |
| 100148634 | LA CRESCENTA | CA | | 05/15/2024 | | 3,353 | | 2 | | | 2 | | 3,355 | 3,355 | | | |
| 100101774 | BROOKLYN | NY | | 03/31/2023 | | 2,829 | | 84 | | | 84 | | 2,913 | 2,913 | | | |
| 100108142 | ANAHEIM | CA | | 05/24/2023 | | 1,006 | | (15) | | | (15) | | 991 | 991 | | | |
| 100156016 | COLD SPRING HARBOR | NY | | 06/18/2024 | | 14,678 | | (436) | | | (436) | | 14,242 | 14,242 | | | |
| 100133847 | SAN DIEGO | CA | | 10/20/2023 | | 4,696 | | 86 | | | 86 | | 4,782 | 4,782 | | | |
| 100079249 | CLARKSVILLE | MD | | 02/25/2022 | | 11,974 | | (136) | | | (136) | | 11,838 | 11,838 | | | |
| 100133898 | MALIBU | CA | | 11/29/2023 | | 945 | | 2 | | | 2 | | 947 | 947 | | | |
| 100077942 | AUSTIN | TX | | 01/10/2022 | | 7,801 | | 37 | | | 37 | | 7,838 | 7,838 | | | |
| 100159592 | LAS VEGAS | NV | | 07/15/2024 | | 1,301 | | (16) | | | (16) | | 1,285 | 1,285 | | | |
| 100107844 | GLENDALE | CA | | 05/23/2023 | | 6,066 | | (88) | | | (88) | | 5,978 | 5,978 | | | |
| 100088058 | SAN DIEGO | CA | | 10/25/2022 | | 3,917 | | 22 | | | 22 | | 3,939 | 3,939 | | | |
| 100088102 | TEMECULA | CA | | 10/25/2022 | | 2,260 | | (57) | | | (57) | | 2,203 | 2,203 | | | |
| 100141947 | IMPERIAL BEACH | CA | | 02/29/2024 | | 2,932 | | (87) | | | (87) | | 2,845 | 2,845 | | | |
| 100158455 | HINGHAM | MA | | 07/10/2024 | | 2,121 | | (53) | | | (53) | | 2,068 | 2,068 | | | |
| 100164965 | MCLEAN | VA | | 08/28/2024 | | 997 | | (44) | | | (44) | | 953 | 953 | | | |
| 100129834 | SALINAS | CA | | 09/27/2023 | | 1,329 | | 4 | | | 4 | | 1,333 | 1,333 | | | |
| 4010054947 | Trenton | NJ | | 07/27/2023 | | 3,461 | | (232) | | | (232) | | 3,229 | 3,229 | | | |
| 100091601 | LOS ANGELES | CA | | 03/07/2023 | | 1,032 | | (13) | | | (13) | | 1,019 | 1,019 | | | |
| 100116126 | ENCINO | CA | | 07/20/2023 | | 5,315 | | 207 | | | 207 | | 5,522 | 5,522 | | | |
| 100133529 | MONROE | NY | | 10/19/2023 | | 3,087 | | 46 | | | 46 | | 3,133 | 3,133 | | | |
| 100143870 | VALENCIA | CA | | 03/06/2024 | | 3,074 | | (62) | | | (62) | | 3,012 | 3,012 | | | |
| 100107908 | VILLA PARK | CA | | 06/29/2023 | | 3,334 | | (73) | | | (73) | | 3,261 | 3,261 | | | |
| 100078763 | HUNTINGTON BEACH | CA | | 01/31/2022 | | 6,996 | | (145) | | | (145) | | 6,851 | 6,851 | | | |
| 100147081 | EL CAJON | CA | | 03/28/2024 | | 2,668 | | (115) | | | (115) | | 2,553 | 2,553 | | | |
| 730101464 | LYNWOOD | CA | | 12/27/2023 | | 5,655 | | 2,586 | | | 2,586 | | 8,241 | 8,241 | | | |
| 100116071 | UPLAND | CA | | 07/20/2023 | | 3,805 | | 6 | | | 6 | | 3,811 | 3,811 | | | |
| 100078252 | ROLLING HILLS ESTATES | CA | | 02/10/2022 | | 3,726 | | (28) | | | (28) | | 3,698 | 3,698 | | | |
| 100109293 | BROOKLYN | NY | | 06/12/2023 | | 3,512 | | (65) | | | (65) | | 3,447 | 3,447 | | | |
| 100161407 | AUSTIN | TX | | 07/26/2024 | | 1,844 | | (59) | | | (59) | | 1,785 | 1,785 | | | |
| 100156154 | ANAHEIM | CA | | 07/25/2024 | | 1,016 | | (17) | | | (17) | | 999 | 999 | | | |
| 100159535 | POMPANO BEACH | FL | | 07/15/2024 | | 950 | | (30) | | | (30) | | 920 | 920 | | | |
| 100151867 | PAWLEYS ISLAND | SC | | 05/10/2024 | | 2,155 | | (5) | | | (5) | | 2,150 | 2,150 | | | |
| 100151997 | SNOQUALMIE | WA | | 06/14/2024 | | 1,948 | | 1 | | | 1 | | 1,949 | 1,949 | | | |
| 100132466 | LIVERMORE | CA | | 11/03/2023 | | 3,133 | | 62 | | | 62 | | 3,195 | 3,195 | | | |
| 100159821 | LOS ANGELES | CA | | 07/17/2024 | | 964 | | (19) | | | (19) | | 945 | 945 | | | |
| 100083802 | PALM BEACH GARDENS | FL | | 07/12/2022 | | 3,894 | | 106 | | | 106 | | 4,000 | 4,000 | | | |
| 100109743 | FORT PIERCE | FL | | 06/16/2023 | | 24,465 | | (325) | | | (325) | | 24,140 | 24,140 | | | |
| 100149032 | VENICE | CA | | 04/19/2024 | | 3,171 | | (5) | | | (5) | | 3,166 | 3,166 | | | |
| 100085167 | HUNTINGTON BEACH | CA | | 09/21/2022 | | 10,243 | | (254) | | | (254) | | 9,989 | 9,989 | | | |
| 100099549 | SPRING | TX | | 02/17/2023 | | 2,607 | | (86) | | | (86) | | 2,521 | 2,521 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065833 | ENCINO | CA | | 07/23/2021 | | 8,825 | | (348) | | | (348) | | 8,477 | 8,477 | | | |
| 100109009 | LOS ANGELES | CA | | 05/31/2023 | | 3,173 | | (184) | | | (184) | | 2,989 | 2,989 | | | |
| 100132807 | ATLANTA | GA | | 11/03/2023 | | 2,462 | | 69 | | | 69 | | 2,531 | 2,531 | | | |
| 100138351 | BIG BEAR LAKE | CA | | 12/18/2023 | | 2,660 | | (29) | | | (29) | | 2,631 | 2,631 | | | |
| 100148576 | SAN FRANCISCO | CA | | 04/12/2024 | | 3,422 | | (34) | | | (34) | | 3,388 | 3,388 | | | |
| 100158469 | AUSTIN | TX | | 07/10/2024 | | 1,800 | | (48) | | | (48) | | 1,752 | 1,752 | | | |
| 100088073 | GEORGETOWN | TX | | 10/25/2022 | | 2,913 | | (69) | | | (69) | | 2,844 | 2,844 | | | |
| 100149029 | LAGUNA NIGUEL | CA | | 04/19/2024 | | 3,094 | | 4 | | | 4 | | 3,098 | 3,098 | | | |
| 100128274 | PALM SPRINGS | CA | | 09/14/2023 | | 1,252 | | (5) | | | (5) | | 1,247 | 1,247 | | | |
| 100141787 | SANDY SPRINGS | GA | | 01/30/2024 | | 2,259 | | (67) | | | (67) | | 2,192 | 2,192 | | | |
| 100135018 | SAN FRANCISCO | CA | | 10/30/2023 | | 2,802 | | (2) | | | (2) | | 2,800 | 2,800 | | | |
| 100149913 | LOS ANGELES | CA | | 04/29/2024 | | 2,060 | | (65) | | | (65) | | 1,995 | 1,995 | | | |
| 100131795 | LEHI | UT | | 10/06/2023 | | 1,720 | | (5) | | | (5) | | 1,715 | 1,715 | | | |
| 323060634 | SPOKANE VALLEY | WA | | 09/29/2023 | | 6,815,899 | | | | | | | 6,815,899 | 6,815,899 | | | |
| 730101628 | LOS ANGELES | CA | | 12/27/2023 | | (13,062) | | 15,353 | | | 15,353 | | 2,291 | 2,291 | | | |
| 100153038 | PORTER RANCH | CA | | 06/27/2024 | | 2,176 | | (24) | | | (24) | | 2,152 | 2,152 | | | |
| 100087301 | SAN FRANCISCO | CA | | 10/25/2022 | | 5,841 | | 639 | | | 639 | | 6,480 | 6,480 | | | |
| 100134257 | LEANDER | TX | | 10/27/2023 | | 6,024 | | (6) | | | (6) | | 6,018 | 6,018 | | | |
| 100102836 | (WOODLAND HILLS AREA) LOS ANGE | CA | | 06/22/2023 | | 3,222 | | (68) | | | (68) | | 3,154 | 3,154 | | | |
| 100163980 | DENVER | CO | | 08/21/2024 | | 1,030 | | (28) | | | (28) | | 1,002 | 1,002 | | | |
| 100103382 | PASADENA | CA | | 06/16/2023 | | 22,527 | | (254) | | | (254) | | 22,273 | 22,273 | | | |
| 100152811 | TUSTIN | CA | | 05/22/2024 | | 2,233 | | (54) | | | (54) | | 2,179 | 2,179 | | | |
| 100134358 | SANTA ROSA BEACH | FL | | 10/27/2023 | | 2,569 | | (31) | | | (31) | | 2,538 | 2,538 | | | |
| 100133355 | VASHON | WA | | 11/21/2023 | | 2,966 | | 12 | | | 12 | | 2,978 | 2,978 | | | |
| 100065859 | WESTLAKE VILLAGE | CA | | 07/27/2021 | | 1,350 | | (70) | | | (70) | | 1,280 | 1,280 | | | |
| 100118673 | CHATSWORTH | CA | | 07/25/2023 | | 3,434 | | (126) | | | (126) | | 3,308 | 3,308 | | | |
| 100057252 | PALOS VERDES ESTATES | CA | | 05/19/2021 | | 6,197 | | (220) | | | (220) | | 5,977 | 5,977 | | | |
| 100109702 | ORINDA | CA | | 06/16/2023 | | 3,199 | | (88) | | | (88) | | 3,111 | 3,111 | | | |
| 100117368 | PIEDMONT | CA | | 07/20/2023 | | 7,322 | | 2,761 | | | 2,761 | | 10,083 | 10,083 | | | |
| 100120680 | DAVIE | FL | | 08/24/2023 | | 2,339 | | (49) | | | (49) | | 2,290 | 2,290 | | | |
| 100140859 | VILLA PARK | CA | | 03/06/2024 | | 3,249 | | (35) | | | (35) | | 3,214 | 3,214 | | | |
| 100110625 | LOS ANGELES | CA | | 06/30/2023 | | 3,960 | | (10) | | | (10) | | 3,950 | 3,950 | | | |
| 100135172 | LOS ANGELES | CA | | 11/07/2023 | | 3,064 | | (37) | | | (37) | | 3,027 | 3,027 | | | |
| 100142014 | BAKERSFIELD | CA | | 02/29/2024 | | 2,056 | | (53) | | | (53) | | 2,003 | 2,003 | | | |
| 100071506 | DALLAS | TX | | 10/19/2021 | | 5,587 | | (170) | | | (170) | | 5,417 | 5,417 | | | |
| 100109806 | MIRAMAR BEACH | FL | | 08/04/2023 | | 3,093 | | (65) | | | (65) | | 3,028 | 3,028 | | | |
| 100155972 | JERSEY CITY | NJ | | 06/18/2024 | | 685 | | (8) | | | (8) | | 677 | 677 | | | |
| 100156356 | TORRANCE | CA | | 07/25/2024 | | 998 | | (21) | | | (21) | | 977 | 977 | | | |
| 100078045 | VENICE | CA | | 01/21/2022 | | 6,082 | | (173) | | | (173) | | 5,909 | 5,909 | | | |
| 100144292 | SANDPOINT | ID | | 03/07/2024 | | 2,407 | | (117) | | | (117) | | 2,290 | 2,290 | | | |
| 100118667 | TRABUCO CANYON | CA | | 07/25/2023 | | 9,963 | | (192) | | | (192) | | 9,771 | 9,771 | | | |
| 100161405 | DUNEDIN | FL | | 07/26/2024 | | 1,021 | | (6) | | | (6) | | 1,015 | 1,015 | | | |
| 100154917 | HOUSTON | TX | | 07/19/2024 | | 2,408 | | 98 | | | 98 | | 2,506 | 2,506 | | | |
| 100137418 | CORAL GABLES | FL | | 01/11/2024 | | 2,762 | | (80) | | | (80) | | 2,682 | 2,682 | | | |
| 100141932 | SUNNYVALE | CA | | 03/27/2024 | | 3,206 | | (30) | | | (30) | | 3,176 | 3,176 | | | |
| 100157614 | VERO BEACH | FL | | 06/28/2024 | | 1,998 | | (81) | | | (81) | | 1,917 | 1,917 | | | |
| 100127648 | BOCA RATON | FL | | 09/08/2023 | | 2,504 | | (32) | | | (32) | | 2,472 | 2,472 | | | |
| 730005513 | BUENA PARK | CA | | 12/27/2023 | | 9,953 | | 1,380 | | | 1,380 | | 11,333 | 11,333 | | | |
| 100117893 | ATLANTA | GA | | 07/20/2023 | | 3,131 | | (55) | | | (55) | | 3,076 | 3,076 | | | |
| 100108494 | ENCINO | CA | | 05/25/2023 | | 3,271 | | (24) | | | (24) | | 3,247 | 3,247 | | | |
| 100117165 | GILROY | CA | | 07/20/2023 | | 4,111 | | 263 | | | 263 | | 4,374 | 4,374 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158531 | KISSIMMEE | FL | | 07/10/2024 | | 934 | | (9) | | | (9) | | 925 | 925 | | | |
| 100149080 | FRISCO | TX | | 04/19/2024 | | 3,120 | | (92) | | | (92) | | 3,028 | 3,028 | | | |
| 100114720 | RIVERSIDE | CA | | 06/29/2023 | | 2,354 | | (52) | | | (52) | | 2,302 | 2,302 | | | |
| 100156386 | MESA | AZ | | 07/25/2024 | | 1,152 | | (9) | | | (9) | | 1,143 | 1,143 | | | |
| 100076444 | DANVILLE | CA | | 12/23/2021 | | 5,049 | | (61) | | | (61) | | 4,988 | 4,988 | | | |
| 100142348 | CELEBRATION | FL | | 03/15/2024 | | 2,914 | | (58) | | | (58) | | 2,856 | 2,856 | | | |
| 100154166 | PHOENIX | AZ | | 07/11/2024 | | 1,132 | | (25) | | | (25) | | 1,107 | 1,107 | | | |
| 100076536 | LOS ANGELES | CA | | 01/04/2022 | | 7,116 | | (92) | | | (92) | | 7,024 | 7,024 | | | |
| 4010053712 | Irvington | NJ | | 06/20/2023 | | 3,310 | | (268) | | | (268) | | 3,042 | 3,042 | | | |
| 100154678 | BROOKLYN | NY | | 07/19/2024 | | 1,821 | | (99) | | | (99) | | 1,722 | 1,722 | | | |
| 100156262 | OCEAN CITY | NJ | | 07/25/2024 | | 850 | | (46) | | | (46) | | 804 | 804 | | | |
| 100120488 | SANTA CLARITA | CA | | 08/18/2023 | | 2,430 | | (12) | | | (12) | | 2,418 | 2,418 | | | |
| 100077827 | OAKLAND | CA | | 01/14/2022 | | 100 | | | | | | | 100 | 100 | | | |
| 730301696 | SALINAS | CA | | 12/27/2023 | | 5,872 | | 1,086 | | | 1,086 | | 6,958 | 6,958 | | | |
| 100057238 | GLENDALE | CA | | 05/19/2021 | | 7,615 | | (268) | | | (268) | | 7,347 | 7,347 | | | |
| 100137148 | SCOTTSDALE | AZ | | 11/28/2023 | | 2,246 | | 35 | | | 35 | | 2,281 | 2,281 | | | |
| 100147485 | HENDERSON | NV | | 04/03/2024 | | 1,972 | | (55) | | | (55) | | 1,917 | 1,917 | | | |
| 100102616 | INVERNESS | IL | | 06/22/2023 | | 2,732 | | 47 | | | 47 | | 2,779 | 2,779 | | | |
| 100156697 | SAN JOSE | CA | | 06/26/2024 | | 404 | | (12) | | | (12) | | 392 | 392 | | | |
| 100129239 | BROOKHAVEN | GA | | 11/03/2023 | | 2,979 | | (42) | | | (42) | | 2,937 | 2,937 | | | |
| 100130386 | KIRKLAND | WA | | 09/28/2023 | | 6,997 | | (79) | | | (79) | | 6,918 | 6,918 | | | |
| 100141338 | SAN BRUNO | CA | | 01/30/2024 | | 2,441 | | (25) | | | (25) | | 2,416 | 2,416 | | | |
| 100100467 | LEESBURG | VA | | 04/27/2023 | | 4,234 | | 37 | | | 37 | | 4,271 | 4,271 | | | |
| 100154732 | SPRING VALLEY | NY | | 07/19/2024 | | 1,679 | | (51) | | | (51) | | 1,628 | 1,628 | | | |
| 100152021 | WOODLAND HILLS | CA | | 05/14/2024 | | 1,890 | | (55) | | | (55) | | 1,835 | 1,835 | | | |
| 100133535 | FRISCO | TX | | 10/19/2023 | | 2,922 | | (49) | | | (49) | | 2,873 | 2,873 | | | |
| 100101839 | YORBA LINDA | CA | | 04/06/2023 | | 3,495 | | (67) | | | (67) | | 3,428 | 3,428 | | | |
| 100087196 | PHOENIX | AZ | | 10/25/2022 | | 6,008 | | 271 | | | 271 | | 6,279 | 6,279 | | | |
| 100143869 | NEWPORT BEACH | CA | | 03/06/2024 | | 2,885 | | (45) | | | (45) | | 2,840 | 2,840 | | | |
| 100150190 | TRABUCO CANYON | CA | | 04/30/2024 | | 2,437 | | (24) | | | (24) | | 2,413 | 2,413 | | | |
| 100091081 | BOCA RATON | FL | | 01/31/2023 | | 1,265 | | (1) | | | (1) | | 1,264 | 1,264 | | | |
| 100120519 | MURRIETA | CA | | 08/18/2023 | | 2,464 | | (61) | | | (61) | | 2,403 | 2,403 | | | |
| 100110117 | GLENDALE | CA | | 06/23/2023 | | 3,522 | | (40) | | | (40) | | 3,482 | 3,482 | | | |
| 100082618 | ORANGE | CA | | 04/14/2022 | | 11,266 | | (178) | | | (178) | | 11,088 | 11,088 | | | |
| 4010055390 | Mastic Beach | NY | | 08/24/2023 | | 3,595 | | (39) | | | (39) | | 3,556 | 3,556 | | | |
| 100129848 | SAN DIEGO | CA | | 09/27/2023 | | 3,342 | | (2) | | | (2) | | 3,340 | 3,340 | | | |
| 100137917 | PHOENIX | AZ | | 12/12/2023 | | 1,489 | | (33) | | | (33) | | 1,456 | 1,456 | | | |
| 100099917 | SCOTTSDALE | AZ | | 03/28/2023 | | 3,286 | | 32 | | | 32 | | 3,318 | 3,318 | | | |
| 100153792 | CHATSWORTH | CA | | 07/10/2024 | | 10,021 | | 36 | | | 36 | | 10,057 | 10,057 | | | |
| 100091016 | NORCO | CA | | 01/31/2023 | | 1,785 | | (34) | | | (34) | | 1,751 | 1,751 | | | |
| 100137192 | NEWBERRY | FL | | 11/28/2023 | | 11,547 | | (82) | | | (82) | | 11,465 | 11,465 | | | |
| 100132749 | GUERNEVILLE | CA | | 11/03/2023 | | 2,373 | | (42) | | | (42) | | 2,331 | 2,331 | | | |
| 100078046 | VENICE | CA | | 01/21/2022 | | 5,942 | | (169) | | | (169) | | 5,773 | 5,773 | | | |
| 100137408 | BOCA RATON | FL | | 01/11/2024 | | 2,883 | | (12) | | | (12) | | 2,871 | 2,871 | | | |
| 100117851 | FOLSOM | CA | | 07/20/2023 | | 2,313 | | 58 | | | 58 | | 2,371 | 2,371 | | | |
| 100139163 | SAN DIEGO | CA | | 12/28/2023 | | 2,088 | | (34) | | | (34) | | 2,054 | 2,054 | | | |
| 100109150 | PONTE VEDRA | FL | | 07/21/2023 | | 2,749 | | (94) | | | (94) | | 2,655 | 2,655 | | | |
| 100114779 | LEANDER | TX | | 07/07/2023 | | 3,647 | | (40) | | | (40) | | 3,607 | 3,607 | | | |
| 18830 | GREAT FALLS | MT | | 12/17/2008 | | 66,143 | | (209) | | | (209) | | 65,934 | 65,934 | | | |
| 100148636 | TAVERNIER | FL | | 05/15/2024 | | 1,011 | | 3 | | | 3 | | 1,014 | 1,014 | | | |
| 100102779 | HENDERSON | NV | | 06/22/2023 | | 2,100 | | (43) | | | (43) | | 2,057 | 2,057 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143670 | HARVEY CEDARS | NJ | | 02/22/2024 | | 1,697 | | (56) | | | (56) | | 1,641 | 1,641 | | | |
| 100138019 | CARLISLE | MA | | 12/13/2023 | | 1,865 | | 11 | | | 11 | | 1,876 | 2,759 | | 883 | 883 |
| 100148171 | DALLAS | TX | | 05/15/2024 | | 2,932 | | (105) | | | (105) | | 2,827 | 2,827 | | | |
| 100091710 | HOUSTON | TX | | 03/24/2023 | | 3,408 | | (86) | | | (86) | | 3,322 | 3,322 | | | |
| 100118826 | LOS ANGELES | CA | | 08/30/2023 | | 4,893 | | (46) | | | (46) | | 4,847 | 4,847 | | | |
| 100147179 | PLEASANT VIEW | UT | | 03/28/2024 | | 2,595 | | 31 | | | 31 | | 2,626 | 2,626 | | | |
| 100114687 | SANTA CLARITA | CA | | 06/29/2023 | | 1,539 | | (14) | | | (14) | | 1,525 | 1,525 | | | |
| 100135898 | COSTA MESA | CA | | 11/13/2023 | | 2,633 | | 9 | | | 9 | | 2,642 | 2,642 | | | |
| 100156821 | MILLBRAE | CA | | 06/27/2024 | | 810 | | (7) | | | (7) | | 803 | 803 | | | |
| 100114944 | PASADENA | CA | | 07/13/2023 | | 2,872 | | (46) | | | (46) | | 2,826 | 2,826 | | | |
| 100137892 | SARASOTA | FL | | 12/08/2023 | | 2,324 | | (77) | | | (77) | | 2,247 | 2,247 | | | |
| 100030774 | LOS ANGELES | CA | | 04/09/2019 | | 6,330 | | 188 | | | 188 | | 6,518 | 6,518 | | | |
| 100141384 | LOS ANGELES | CA | | 01/30/2024 | | 2,545 | | (42) | | | (42) | | 2,503 | 2,503 | | | |
| 100080394 | MIRAMAR BEACH | FL | | 04/14/2022 | | 13,855 | | (40) | | | (40) | | 13,815 | 13,815 | | | |
| 403049954 | St. Joseph | MO | | 06/28/2024 | | 5,593 | | (3,582) | | | (3,582) | | 2,011 | 2,011 | | | |
| 100154604 | CASTAIC | CA | | 06/14/2024 | | 2,327 | | (22) | | | (22) | | 2,305 | 2,305 | | | |
| 100076396 | ANNA MARIA | FL | | 12/23/2021 | | 5,109 | | (312) | | | (312) | | 4,797 | 4,797 | | | |
| 100160831 | MORGAN HILL | CA | | 07/24/2024 | | 2,140 | | 3 | | | 3 | | 2,143 | 2,143 | | | |
| 100149503 | CHULA VISTA | CA | | 04/26/2024 | | 2,130 | | (59) | | | (59) | | 2,071 | 2,071 | | | |
| 100143785 | BRIGHTON | CO | | 02/28/2024 | | 3,534 | | (85) | | | (85) | | 3,449 | 3,449 | | | |
| 100139021 | DOYLESTOWN | PA | | 12/22/2023 | | 2,821 | | 64 | | | 64 | | 2,885 | 2,885 | | | |
| 100144500 | LA QUINTA | CA | | 04/26/2024 | | 3,027 | | (78) | | | (78) | | 2,949 | 2,949 | | | |
| 100136020 | GILBERT | AZ | | 11/16/2023 | | 2,841 | | 2 | | | 2 | | 2,843 | 2,843 | | | |
| 100142841 | WALNUT CREEK | CA | | 02/09/2024 | | 2,848 | | (45) | | | (45) | | 2,803 | 2,803 | | | |
| 100135659 | LAS VEGAS | NV | | 11/09/2023 | | 1,843 | | 53 | | | 53 | | 1,896 | 1,896 | | | |
| 100137419 | DUBLIN | CA | | 01/11/2024 | | 2,797 | | (65) | | | (65) | | 2,732 | 2,732 | | | |
| 100132721 | MIAMI | FL | | 11/03/2023 | | 2,718 | | 143 | | | 143 | | 2,861 | 2,861 | | | |
| 4010053994 | Beachwood | NJ | | 07/27/2023 | | 3,419 | | (193) | | | (193) | | 3,226 | 3,226 | | | |
| 100133452 | LOS ANGELES | CA | | 10/19/2023 | | 4,249 | | 46 | | | 46 | | 4,295 | 4,295 | | | |
| 100086634 | FRISCO | TX | | 09/30/2022 | | 1,008 | | (12) | | | (12) | | 996 | 996 | | | |
| 100091657 | TOMALES | CA | | 01/27/2023 | | 2,204 | | (55) | | | (55) | | 2,149 | 2,149 | | | |
| 730300294 | OXNARD | CA | | 12/27/2023 | | 898 | | 6,811 | | | 6,811 | | 7,709 | 7,709 | | | |
| 100118744 | SAN JOSE | CA | | 07/25/2023 | | 3,294 | | (100) | | | (100) | | 3,194 | 3,194 | | | |
| 735112806 | HAWTHORNE | CA | | 12/27/2023 | | 22,868 | | 2,268 | | | 2,268 | | 25,136 | 25,136 | | | |
| 100135983 | RENO | NV | | 11/16/2023 | | 8,617 | | 59 | | | 59 | | 8,676 | 8,676 | | | |
| 100083985 | WHITTIER | CA | | 07/12/2022 | | 4,581 | | 90 | | | 90 | | 4,671 | 4,671 | | | |
| 100080356 | HUNTINGTON BEACH | CA | | 02/28/2022 | | 5,692 | | (155) | | | (155) | | 5,537 | 5,537 | | | |
| 100148618 | CHULA VISTA | CA | | 05/15/2024 | | 3,248 | | (125) | | | (125) | | 3,123 | 3,123 | | | |
| 100140669 | REDONDO BEACH | CA | | 02/08/2024 | | 1,256 | | (24) | | | (24) | | 1,232 | 1,232 | | | |
| 100107901 | ARGYLE | TX | | 06/29/2023 | | 850 | | (36) | | | (36) | | 814 | 814 | | | |
| 100153808 | AUSTIN | TX | | 07/10/2024 | | 2,188 | | 11 | | | 11 | | 2,199 | 2,199 | | | |
| 100153031 | SARASOTA | FL | | 06/27/2024 | | 1,872 | | (31) | | | (31) | | 1,841 | 1,841 | | | |
| 100148644 | LOS ANGELES | CA | | 05/15/2024 | | 3,354 | | 5 | | | 5 | | 3,359 | 3,359 | | | |
| 100102825 | BURBANK | CA | | 06/22/2023 | | 3,015 | | (85) | | | (85) | | 2,930 | 2,930 | | | |
| 100154549 | SANTA ANA | CA | | 06/14/2024 | | 1,690 | | (58) | | | (58) | | 1,632 | 1,632 | | | |
| 100136594 | BOZEMAN | MT | | 11/22/2023 | | 2,271 | | (40) | | | (40) | | 2,231 | 2,231 | | | |
| 100161403 | MORGANVILLE | NJ | | 07/26/2024 | | 908 | | (31) | | | (31) | | 877 | 877 | | | |
| 100076820 | MARIETTA | GA | | 12/27/2021 | | 8,240 | | (226) | | | (226) | | 8,014 | 8,014 | | | |
| 100100512 | ORLANDO | FL | | 04/27/2023 | | 2,735 | | (44) | | | (44) | | 2,691 | 2,691 | | | |
| 100082251 | HIGHLAND | UT | | 04/14/2022 | | 5,481 | | 122 | | | 122 | | 5,603 | 5,603 | | | |
| 100100965 | HENDERSONVILLE | TN | | 04/28/2023 | | 11,501 | | 1,194 | | | 1,194 | | 12,695 | 12,695 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 4010059054 | Riverhead | NY | | 09/28/2023 | | 2,820 | | (266) | | | (266) | | 2,554 | 2,554 | | | |
| 100141707 | NEW YORK | NY | | 01/30/2024 | | 2,192 | | (102) | | | (102) | | 2,090 | 2,090 | | | |
| 100079592 | NEW YORK | NY | | 04/25/2022 | | 5,545 | | (258) | | | (258) | | 5,287 | 5,287 | | | |
| 100132564 | INDIO | CA | | 11/03/2023 | | 2,918 | | 27 | | | 27 | | 2,945 | 2,945 | | | |
| 100102866 | MIRAMAR BEACH | FL | | 06/22/2023 | | 3,769 | | 114 | | | 114 | | 3,883 | 3,883 | | | |
| 100079525 | WEST PALM BEACH | FL | | 04/25/2022 | | 7,256 | | 570 | | | 570 | | 7,826 | 7,826 | | | |
| 100155118 | HUNTINGTON BEACH | CA | | 07/19/2024 | | 1,403 | | (56) | | | (56) | | 1,347 | 1,347 | | | |
| 100141492 | LANCASTER | CA | | 01/30/2024 | | 2,769 | | (12) | | | (12) | | 2,757 | 2,757 | | | |
| 100083954 | ORANGE | CA | | 07/12/2022 | | 4,071 | | 1 | | | 1 | | 4,072 | 4,072 | | | |
| 100141714 | CASTAIC | CA | | 01/30/2024 | | 2,363 | | (46) | | | (46) | | 2,317 | 2,317 | | | |
| 100152800 | LOS ANGELES | CA | | 05/22/2024 | | 2,737 | | (77) | | | (77) | | 2,660 | 2,660 | | | |
| 100087509 | LAIE | HI | | 10/25/2022 | | 7,679 | | 835 | | | 835 | | 8,514 | 8,514 | | | |
| 100127672 | DENISON | TX | | 09/08/2023 | | 1,335 | | (17) | | | (17) | | 1,318 | 1,318 | | | |
| 100154133 | CYPRESS | CA | | 07/11/2024 | | 681 | | (18) | | | (18) | | 663 | 663 | | | |
| 100114692 | TRABUCO CANYON | CA | | 06/29/2023 | | 3,749 | | 46 | | | 46 | | 3,795 | 3,795 | | | |
| 100132412 | MANHATTAN BEACH | CA | | 11/03/2023 | | 2,934 | | 17 | | | 17 | | 2,951 | 2,951 | | | |
| 100138717 | LONG BEACH | CA | | 02/02/2024 | | 2,671 | | 8 | | | 8 | | 2,679 | 2,679 | | | |
| 100120349 | LADERA RANCH | CA | | 08/18/2023 | | 3,209 | | (54) | | | (54) | | 3,155 | 3,155 | | | |
| 100149995 | GLENDALE | CA | | 06/07/2024 | | 1,306 | | (38) | | | (38) | | 1,268 | 1,268 | | | |
| 100076835 | WELLINGTON | FL | | 12/27/2021 | | 7,519 | | (58) | | | (58) | | 7,461 | 7,461 | | | |
| 100141704 | SAN DIEGO | CA | | 01/30/2024 | | 2,757 | | (33) | | | (33) | | 2,724 | 2,724 | | | |
| 100132415 | PORT SAINT JOE | FL | | 11/03/2023 | | 3,582 | | 120 | | | 120 | | 3,702 | 3,702 | | | |
| 100154600 | KENSINGTON | MD | | 06/14/2024 | | 1,552 | | (71) | | | (71) | | 1,481 | 1,481 | | | |
| 100137398 | SAINT GEORGE | UT | | 01/11/2024 | | 2,085 | | 31 | | | 31 | | 2,116 | 2,116 | | | |
| 100153793 | AUSTIN | TX | | 07/10/2024 | | 844 | | (10) | | | (10) | | 834 | 834 | | | |
| 100151914 | OCEANSIDE | CA | | 07/10/2024 | | 954 | | (1) | | | (1) | | 953 | 953 | | | |
| 100139053 | NEW YORK | NY | | 12/28/2023 | | 2,575 | | (49) | | | (49) | | 2,526 | 2,526 | | | |
| 100057240 | ARLINGTON | VA | | 05/19/2021 | | 6,328 | | (225) | | | (225) | | 6,103 | 6,103 | | | |
| 100084929 | DICKINSON | TX | | 09/29/2022 | | 3,805 | | 19 | | | 19 | | 3,824 | 3,824 | | | |
| 100119928 | HUNTINGTON BEACH | CA | | 08/10/2023 | | 3,307 | | (27) | | | (27) | | 3,280 | 3,280 | | | |
| 100120244 | VENICE | CA | | 08/18/2023 | | 2,155 | | (30) | | | (30) | | 2,125 | 2,125 | | | |
| 100080343 | SHERMAN OAKS | CA | | 02/28/2022 | | 4,476 | | (82) | | | (82) | | 4,394 | 4,394 | | | |
| 100156736 | WHITTIER | CA | | 06/26/2024 | | 877 | | (29) | | | (29) | | 848 | 848 | | | |
| 100136642 | LOS ANGELES | CA | | 11/22/2023 | | 3,001 | | 12 | | | 12 | | 3,013 | 3,013 | | | |
| 100118100 | SANTA BARBARA | CA | | 07/20/2023 | | 2,632 | | (41) | | | (41) | | 2,591 | 2,591 | | | |
| 100147483 | SAN MATEO | CA | | 04/03/2024 | | 2,489 | | (52) | | | (52) | | 2,437 | 2,437 | | | |
| 100137379 | WASHINGTON | DC | | 12/05/2023 | | 2,764 | | (23) | | | (23) | | 2,741 | 2,741 | | | |
| 100118977 | BLUFFDALE | UT | | 07/27/2023 | | 786 | | 13 | | | 13 | | 799 | 799 | | | |
| 100130358 | NOVATO | CA | | 09/28/2023 | | 3,093 | | (32) | | | (32) | | 3,061 | 3,061 | | | |
| 100086724 | GRANADA HILLS | CA | | 09/30/2022 | | 3,391 | | 21 | | | 21 | | 3,412 | 3,412 | | | |
| 100078673 | SAN CLEMENTE | CA | | 02/02/2022 | | 5,092 | | (295) | | | (295) | | 4,797 | 4,797 | | | |
| 100150215 | SEAL BEACH | CA | | 04/30/2024 | | 1,219 | | (29) | | | (29) | | 1,190 | 1,190 | | | |
| 100080765 | PIONEERTOWN | CA | | 03/10/2022 | | 4,343 | | (149) | | | (149) | | 4,194 | 4,194 | | | |
| 100120263 | BOTHELL | WA | | 08/18/2023 | | 3,027 | | (80) | | | (80) | | 2,947 | 2,947 | | | |
| 100147416 | BELLINGHAM | WA | | 04/03/2024 | | 2,206 | | (49) | | | (49) | | 2,157 | 2,157 | | | |
| 730101522 | WHITTIER | CA | | 12/27/2023 | | 591 | | 6,960 | | | 6,960 | | 7,551 | 7,551 | | | |
| 100159594 | NATICK | MA | | 07/15/2024 | | 1,796 | | (56) | | | (56) | | 1,740 | 1,740 | | | |
| 100128491 | FLOWER MOUND | TX | | 09/15/2023 | | 2,885 | | (40) | | | (40) | | 2,845 | 2,845 | | | |
| 100149205 | LOS ANGELES | CA | | 04/22/2024 | | 2,163 | | (104) | | | (104) | | 2,059 | 2,059 | | | |
| 100139331 | OCEANSIDE | CA | | 12/28/2023 | | 2,820 | | (24) | | | (24) | | 2,796 | 2,796 | | | |
| 100128847 | MILILANI | HI | | 09/21/2023 | | 3,099 | | (59) | | | (59) | | 3,040 | 3,040 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076743 | DANVILLE | CA | | 12/30/2021 | | 5,719 | | (217) | | | (217) | | 5,502 | 5,502 | | | |
| 100128734 | CHARLOTTE | NC | | 09/21/2023 | | 2,266 | | (4) | | | (4) | | 2,262 | 2,262 | | | |
| 100142049 | JOSHUA TREE | CA | | 02/29/2024 | | 2,369 | | (72) | | | (72) | | 2,297 | 2,297 | | | |
| 100134884 | CLIFFSIDE PARK | NJ | | 10/30/2023 | | 2,609 | | 40 | | | 40 | | 2,649 | 2,649 | | | |
| 100119041 | LOS ANGELES | CA | | 07/27/2023 | | 3,043 | | (5) | | | (5) | | 3,038 | 3,038 | | | |
| 100077973 | INDIO | CA | | 02/18/2022 | | 5,225 | | (267) | | | (267) | | 4,958 | 4,958 | | | |
| 403048801 | Upper Deerfield | NJ | | 06/28/2024 | | 5,004 | | (2,693) | | | (2,693) | | 2,311 | 2,311 | | | |
| 100079970 | GLENDALE | CA | | 04/25/2022 | | 7,359 | | 160 | | | 160 | | 7,519 | 7,519 | | | |
| 100143703 | ROSEVILLE | CA | | 02/23/2024 | | 1,842 | | (60) | | | (60) | | 1,782 | 1,782 | | | |
| 100133871 | CYPRESS | TX | | 10/24/2023 | | 2,149 | | (28) | | | (28) | | 2,121 | 2,121 | | | |
| 100133912 | LOS ANGELES (SHERMAN OAKS AREA | CA | | 11/29/2023 | | 2,361 | | (25) | | | (25) | | 2,336 | 2,336 | | | |
| 100120575 | CORONA | CA | | 08/18/2023 | | 2,477 | | (45) | | | (45) | | 2,432 | 2,432 | | | |
| 100088070 | SAN JUAN CAPISTRANO | CA | | 10/25/2022 | | 3,661 | | 35 | | | 35 | | 3,696 | 3,696 | | | |
| 100120644 | ANAHEIM | CA | | 08/21/2023 | | 2,333 | | (19) | | | (19) | | 2,314 | 2,314 | | | |
| 100133852 | WAXHAW | NC | | 10/20/2023 | | 195 | | (6) | | | (6) | | 189 | 189 | | | |
| 100148629 | KAPAA | HI | | 05/15/2024 | | 3,043 | | (41) | | | (41) | | 3,002 | 3,002 | | | |
| 100154599 | KENSINGTON | MD | | 06/14/2024 | | 1,529 | | (69) | | | (69) | | 1,460 | 1,460 | | | |
| 100141635 | SANTA CLARA | CA | | 01/30/2024 | | 1,883 | | (64) | | | (64) | | 1,819 | 1,819 | | | |
| 100137244 | REDONDO BEACH | CA | | 11/29/2023 | | 2,666 | | (49) | | | (49) | | 2,617 | 2,617 | | | |
| 100065816 | NEWPORT BEACH | CA | | 07/23/2021 | | 6,988 | | (275) | | | (275) | | 6,713 | 6,713 | | | |
| 100102800 | OLD TAPPAN | NJ | | 06/22/2023 | | 2,443 | | (76) | | | (76) | | 2,367 | 2,367 | | | |
| 100110084 | COTO DE CAZA | CA | | 06/23/2023 | | 2,904 | | (90) | | | (90) | | 2,814 | 2,814 | | | |
| 100110018 | GLENDALE | CA | | 06/23/2023 | | 3,047 | | (48) | | | (48) | | 2,999 | 2,999 | | | |
| 100151987 | PORTLAND | OR | | 06/14/2024 | | 1,450 | | (39) | | | (39) | | 1,411 | 1,411 | | | |
| 100149037 | ESCONDIDO | CA | | 04/19/2024 | | 3,349 | | (107) | | | (107) | | 3,242 | 3,242 | | | |
| 100099714 | CROWNSVILLE | MD | | 02/28/2023 | | 2,282 | | (40) | | | (40) | | 2,242 | 2,242 | | | |
| 100149931 | CASTAIC | CA | | 06/07/2024 | | 1,914 | | (56) | | | (56) | | 1,858 | 1,858 | | | |
| 100143976 | ROBBINSVILLE | NJ | | 02/29/2024 | | 3,018 | | (24) | | | (24) | | 2,994 | 2,994 | | | |
| 100115357 | MAKAWAO | HI | | 07/17/2023 | | 2,301 | | (59) | | | (59) | | 2,242 | 2,242 | | | |
| 100156737 | UPLAND | CA | | 06/26/2024 | | 758 | | (21) | | | (21) | | 737 | 737 | | | |
| 100078051 | VENICE | CA | | 01/21/2022 | | 5,663 | | (161) | | | (161) | | 5,502 | 5,502 | | | |
| 100086040 | BROOKLYN | NY | | 08/24/2022 | | 3,286 | | 109 | | | 109 | | 3,395 | 3,395 | | | |
| 100133398 | LOOMIS | CA | | 11/21/2023 | | 2,672 | | (29) | | | (29) | | 2,643 | 2,643 | | | |
| 100087283 | LAKEWOOD RANCH | FL | | 10/25/2022 | | 4,894 | | 307 | | | 307 | | 5,201 | 5,201 | | | |
| 100150773 | CASTRO VALLEY | CA | | 05/07/2024 | | 1,950 | | (27) | | | (27) | | 1,923 | 1,923 | | | |
| 100076781 | BURBANK | CA | | 12/27/2021 | | 5,595 | | (259) | | | (259) | | 5,336 | 5,336 | | | |
| 100141851 | GRAND PRAIRIE | TX | | 03/27/2024 | | 2,306 | | (82) | | | (82) | | 2,224 | 2,224 | | | |
| 100128906 | SANTA ANA | CA | | 09/21/2023 | | 2,641 | | (29) | | | (29) | | 2,612 | 2,612 | | | |
| 100099972 | PONTE VEDRA BEACH | FL | | 03/28/2023 | | 2,698 | | (30) | | | (30) | | 2,668 | 2,668 | | | |
| 403050593 | Milwaukee | WI | | 06/28/2024 | | 4,127 | | (1,424) | | | (1,424) | | 2,703 | 2,703 | | | |
| 100077987 | GOLD RIVER | CA | | 01/06/2022 | | 612 | | (12) | | | (12) | | 600 | 600 | | | |
| 100158626 | SANTA ANA | CA | | 07/10/2024 | | 955 | | (14) | | | (14) | | 941 | 941 | | | |
| 100156817 | SAN JOSE | CA | | 06/27/2024 | | 6,218 | | (165) | | | (165) | | 6,053 | 6,053 | | | |
| 100154147 | LAGUNA HILLS | CA | | 07/11/2024 | | 1,126,910 | | (25,241) | | | (25,241) | | 1,101,669 | 1,101,669 | | | |
| 100139545 | ST. LOUIS | MO | | 12/28/2023 | | 2,705 | | (14) | | | (14) | | 2,691 | 2,691 | | | |
| 100065861 | LOS ANGELES | CA | | 07/27/2021 | | 6,306 | | (117) | | | (117) | | 6,189 | 6,189 | | | |
| 100137346 | SEATTLE | WA | | 12/01/2023 | | 2,934 | | (85) | | | (85) | | 2,849 | 2,849 | | | |
| 730301571 | WHITTIER | CA | | 12/27/2023 | | 6,566 | | 1,125 | | | 1,125 | | 7,691 | 7,691 | | | |
| 100108288 | OXNARD | CA | | 05/24/2023 | | 3,048 | | (112) | | | (112) | | 2,936 | 2,936 | | | |
| 100164029 | SANTA MONICA | CA | | 08/21/2024 | | 721,199 | | (16,199) | | | (16,199) | | 705,000 | 705,000 | | | |
| 100161550 | SAN JOSE | CA | | 07/30/2024 | | 970 | | (14) | | | (14) | | 956 | 956 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133112 | SAN JOSE | CA | | 11/29/2023 | | 2,503 | | 3 | | | 3 | | 2,506 | 2,506 | | | |
| 100102054 | MONROVIA | CA | | 04/14/2023 | | 2,662 | | (62) | | | (62) | | 2,600 | 2,600 | | | |
| 100090708 | JERSEY CITY | NJ | | 12/29/2022 | | (273,273) | | (182) | | | (182) | | (273,455) | (133,723) | | 139,732 | 139,732 |
| 100108316 | LOS ANGELES | CA | | 05/24/2023 | | 3,255 | | (30) | | | (30) | | 3,225 | 3,225 | | | |
| 100137506 | LOS ANGELES | CA | | 01/11/2024 | | 1,601 | | (41) | | | (41) | | 1,560 | 1,560 | | | |
| 100142210 | LONGBOAT KEY | FL | | 03/15/2024 | | 2,208 | | (129) | | | (129) | | 2,079 | 2,079 | | | |
| 100162025 | SAN DIEGO | CA | | 07/31/2024 | | 731 | | (15) | | | (15) | | 716 | 716 | | | |
| 100086714 | DUNEDIN | FL | | 09/30/2022 | | 3,460 | | 39 | | | 39 | | 3,499 | 3,499 | | | |
| 730101940 | SANTA BARBARA | CA | | 12/27/2023 | | (532) | | 6,344 | | | 6,344 | | 5,812 | 5,812 | | | |
| 100080363 | WOODLAND HILLS | CA | | 02/28/2022 | | 5,540 | | (165) | | | (165) | | 5,375 | 5,375 | | | |
| 100118800 | BRYN MAWR | PA | | 08/30/2023 | | 2,819 | | (9) | | | (9) | | 2,810 | 2,810 | | | |
| 100133834 | DALY CITY | CA | | 10/20/2023 | | 2,626 | | (34) | | | (34) | | 2,592 | 2,592 | | | |
| 100139629 | SAFETY HARBOR | FL | | 12/28/2023 | | 2,398 | | (72) | | | (72) | | 2,326 | 2,326 | | | |
| 100107976 | HAWTHORNE | CA | | 05/22/2023 | | 3,915 | | 123 | | | 123 | | 4,038 | 4,038 | | | |
| 100135631 | BRICK | NJ | | 11/09/2023 | | 5,222 | | 68 | | | 68 | | 5,290 | 5,290 | | | |
| 100130295 | LA HABRA | CA | | 09/28/2023 | | 3,714 | | (47) | | | (47) | | 3,667 | 3,667 | | | |
| 100140781 | LOS ANGELES | CA | | 01/22/2024 | | 2,179 | | (18) | | | (18) | | 2,161 | 2,161 | | | |
| 100078665 | HONOLULU | HI | | 02/02/2022 | | 5,596 | | (137) | | | (137) | | 5,459 | 5,459 | | | |
| 100128840 | TACOMA | WA | | 09/21/2023 | | 1,776 | | (64) | | | (64) | | 1,712 | 1,712 | | | |
| 100137867 | NEWBERRY | FL | | 12/08/2023 | | 2,282 | | (46) | | | (46) | | 2,236 | 2,236 | | | |
| 100084514 | LA CRESCENTA | CA | | 09/02/2022 | | 9,537 | | (133) | | | (133) | | 9,404 | 9,404 | | | |
| 100147443 | PALM SPRINGS | CA | | 04/03/2024 | | 1,724 | | (59) | | | (59) | | 1,665 | 1,665 | | | |
| 100116135 | DOWNEY | CA | | 07/20/2023 | | 4,910 | | 734 | | | 734 | | 5,644 | 5,644 | | | |
| 100090057 | WILMETTE | IL | | 01/13/2023 | | 1,810 | | 28 | | | 28 | | 1,838 | 1,838 | | | |
| 100087297 | MESA | AZ | | 10/25/2022 | | 4,613 | | 234 | | | 234 | | 4,847 | 4,847 | | | |
| 100141220 | PASADENA AREA | CA | | 01/30/2024 | | 5,389 | | (63) | | | (63) | | 5,326 | 5,326 | | | |
| 100071516 | WEST HOLLYWOOD | CA | | 10/19/2021 | | 5,811 | | (183) | | | (183) | | 5,628 | 5,628 | | | |
| 100150183 | LOS ANGELES | CA | | 04/30/2024 | | 1,979 | | (94) | | | (94) | | 1,885 | 1,885 | | | |
| 730300237 | SALINAS | CA | | 12/27/2023 | | (6,153) | | 13,471 | | | 13,471 | | 7,318 | 7,318 | | | |
| 100162045 | BONSALL | CA | | 07/31/2024 | | 873 | | (49) | | | (49) | | 824 | 824 | | | |
| 100115477 | GLENDALE | CA | | 07/17/2023 | | 2,257 | | (64) | | | (64) | | 2,193 | 2,193 | | | |
| 100088819 | BROOKLYN | NY | | 11/15/2022 | | 91,537 | | 4,742 | | | 4,742 | | 96,279 | 96,279 | | | |
| 100133784 | MAPLETON | UT | | 10/20/2023 | | 2,434 | | 18 | | | 18 | | 2,452 | 2,452 | | | |
| 100078704 | PLAYA VISTA | CA | | 02/02/2022 | | 3,073 | | (195) | | | (195) | | 2,878 | 2,878 | | | |
| 100137383 | STEAMBOAT SPRINGS | CO | | 12/05/2023 | | 2,803 | | (23) | | | (23) | | 2,780 | 2,780 | | | |
| 100155053 | LOS ANGELES | CA | | 07/19/2024 | | 1,874 | | (43) | | | (43) | | 1,831 | 1,831 | | | |
| 100147683 | LA VERNE | CA | | 04/04/2024 | | 1,989 | | (70) | | | (70) | | 1,919 | 1,919 | | | |
| 100109107 | DOWNEY | CA | | 06/05/2023 | | 10,623 | | (352) | | | (352) | | 10,271 | 10,271 | | | |
| 100140919 | TORRANCE | CA | | 02/26/2024 | | 2,479 | | (50) | | | (50) | | 2,429 | 2,429 | | | |
| 100130307 | STUART | FL | | 09/28/2023 | | 2,910 | | (14) | | | (14) | | 2,896 | 2,896 | | | |
| 100160571 | TULSA | OK | | 07/19/2024 | | 844 | | (13) | | | (13) | | 831 | 831 | | | |
| 100140470 | BOISE | ID | | 01/17/2024 | | 1,712 | | (30) | | | (30) | | 1,682 | 1,682 | | | |
| 323060676 | BAKERSFIELD | CA | | 06/30/2023 | | 390,723 | | | | | | | 390,723 | 390,723 | | | |
| 100148135 | KEY LARGO | FL | | 04/10/2024 | | 2,982 | | (51) | | | (51) | | 2,931 | 2,931 | | | |
| 100134380 | LOS ANGELES | CA | | 10/27/2023 | | 3,287 | | 88 | | | 88 | | 3,375 | 3,375 | | | |
| 100155976 | MASPETH | NY | | 06/18/2024 | | 1,249 | | (54) | | | (54) | | 1,195 | 1,195 | | | |
| 100134172 | RENO | NV | | 12/08/2023 | | 1,815 | | (62) | | | (62) | | 1,753 | 1,753 | | | |
| 100114957 | SALT LAKE CITY | UT | | 07/14/2023 | | 1,543 | | (23) | | | (23) | | 1,520 | 1,520 | | | |
| 100156361 | WEST HOLLYWOOD | CA | | 07/25/2024 | | 666 | | (19) | | | (19) | | 647 | 647 | | | |
| 4010064143 | Shirley | NY | | 11/29/2023 | | 2,263 | | (275) | | | (275) | | 1,988 | 1,988 | | | |
| 730302495 | LOS ANGELES | CA | | 12/27/2023 | | (8,398) | | 14,482 | | | 14,482 | | 6,084 | 6,084 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150031 | LAS VEGAS | NV | | 06/07/2024 | | 5,917 | | (82) | | | (82) | | 5,835 | 5,835 | | | |
| 100082821 | CANYON LAKE | CA | | 04/28/2022 | | 5,315 | | (68) | | | (68) | | 5,247 | 5,247 | | | |
| 100157804 | RANCHO MISSION VIEJO | CA | | 08/01/2024 | | 860 | | (21) | | | (21) | | 839 | 839 | | | |
| 403049780 | Milwaukee | WI | | 06/28/2024 | | 4,201 | | (1,569) | | | (1,569) | | 2,632 | 2,632 | | | |
| 100128282 | PORTER RANCH | CA | | 09/14/2023 | | 24,361 | | 209 | | | 209 | | 24,570 | 24,570 | | | |
| 100107820 | NICEVILLE | FL | | 05/19/2023 | | 2,350 | | (8) | | | (8) | | 2,342 | 2,342 | | | |
| 100142234 | BROOKLYN | NY | | 03/15/2024 | | 2,524 | | (105) | | | (105) | | 2,419 | 2,419 | | | |
| 100114675 | TEMPLE CITY | CA | | 06/29/2023 | | 3,491 | | (10) | | | (10) | | 3,481 | 3,481 | | | |
| 100115478 | ARCADIA | CA | | 07/17/2023 | | 4,581 | | (54) | | | (54) | | 4,527 | 4,527 | | | |
| 730101756 | SAN PEDRO | CA | | 12/27/2023 | | (4,202) | | 9,943 | | | 9,943 | | 5,741 | 5,741 | | | |
| 100158533 | GLENDALE | CA | | 07/10/2024 | | 1,525 | | (85) | | | (85) | | 1,440 | 1,440 | | | |
| 100147601 | PALM DESERT | CA | | 04/04/2024 | | 3,430 | | (64) | | | (64) | | 3,366 | 3,366 | | | |
| 100156682 | MONTVALE | NJ | | 06/24/2024 | | 1,763 | | (58) | | | (58) | | 1,705 | 1,705 | | | |
| 100149007 | CAMARILLO | CA | | 04/19/2024 | | 3,942 | | (97) | | | (97) | | 3,845 | 3,845 | | | |
| 100091077 | VERO BEACH | FL | | 01/31/2023 | | 2,566 | | (120) | | | (120) | | 2,446 | 2,446 | | | |
| 100119897 | MIRAMAR | FL | | 08/10/2023 | | 3,159 | | 49 | | | 49 | | 3,208 | 3,208 | | | |
| 100082386 | DOWNEY | CA | | 04/14/2022 | | 18,684 | | (485) | | | (485) | | 18,199 | 18,199 | | | |
| 100120838 | REHOBOTH BEACH | DE | | 08/25/2023 | | 2,849 | | (36) | | | (36) | | 2,813 | 2,813 | | | |
| 100135198 | GLENDALE | CA | | 11/07/2023 | | 1,647 | | (22) | | | (22) | | 1,625 | 1,625 | | | |
| 100163354 | BOZEMAN | MT | | 08/13/2024 | | 1,123 | | 20 | | | 20 | | 1,143 | 1,143 | | | |
| 100083819 | DENVILLE | NJ | | 07/12/2022 | | 3,842 | | 90 | | | 90 | | 3,932 | 3,932 | | | |
| 100155163 | LAGUNA HILLS | CA | | 07/19/2024 | | 3,293 | | (30) | | | (30) | | 3,263 | 3,263 | | | |
| 100149117 | SANTA CLARITA | CA | | 04/22/2024 | | 6,124 | | (38) | | | (38) | | 6,086 | 6,086 | | | |
| 100156003 | MOORESVILLE | NC | | 06/18/2024 | | 1,397 | | (38) | | | (38) | | 1,359 | 1,359 | | | |
| 100120312 | DELRAY BEACH | FL | | 08/18/2023 | | 3,112 | | (30) | | | (30) | | 3,082 | 3,082 | | | |
| 100083966 | WEST FRIENDSHIP | MD | | 07/12/2022 | | 4,476 | | 2 | | | 2 | | 4,478 | 4,478 | | | |
| 100142477 | LAKE FOREST | CA | | 03/08/2024 | | 2,914 | | (37) | | | (37) | | 2,877 | 2,877 | | | |
| 730101930 | COVINA | CA | | 12/27/2023 | | (3,463) | | 8,498 | | | 8,498 | | 5,035 | 5,035 | | | |
| 100145835 | IRVING | TX | | 03/15/2024 | | 2,464 | | (38) | | | (38) | | 2,426 | 2,426 | | | |
| 100117419 | FLUSHING | NY | | 07/20/2023 | | 4,288 | | 338 | | | 338 | | 4,626 | 4,626 | | | |
| 100114954 | TACOMA | WA | | 07/14/2023 | | 2,912 | | (66) | | | (66) | | 2,846 | 2,846 | | | |
| 100074427 | LOS ANGELES | CA | | 12/02/2021 | | 5,910 | | (157) | | | (157) | | 5,753 | 5,753 | | | |
| 100129230 | SARASOTA | FL | | 11/03/2023 | | 2,850 | | (8) | | | (8) | | 2,842 | 2,842 | | | |
| 100138085 | CHATSWORTH | CA | | 12/13/2023 | | 1,121 | | (54) | | | (54) | | 1,067 | 1,561 | | 494 | 494 |
| 100141608 | SANTA CLARITA | CA | | 01/30/2024 | | 2,587 | | (23) | | | (23) | | 2,564 | 2,564 | | | |
| 100057232 | HAIKU | HI | | 05/19/2021 | | 4,838 | | (173) | | | (173) | | 4,665 | 4,665 | | | |
| 100150143 | HOUSTON | TX | | 06/14/2024 | | 1,856 | | (36) | | | (36) | | 1,820 | 1,820 | | | |
| 100150199 | SANTA ROSA | CA | | 04/30/2024 | | 2,792 | | (51) | | | (51) | | 2,741 | 2,741 | | | |
| 100132440 | PROSPER | TX | | 11/03/2023 | | 2,876 | | 73 | | | 73 | | 2,949 | 2,949 | | | |
| 100144503 | LEANDER | TX | | 04/26/2024 | | 1,732 | | (64) | | | (64) | | 1,668 | 1,668 | | | |
| 100150085 | CARMEL | CA | | 06/14/2024 | | 1,676 | | (83) | | | (83) | | 1,593 | 1,593 | | | |
| 100072017 | CAMBRIA | CA | | 11/19/2021 | | 6,099 | | (222) | | | (222) | | 5,877 | 5,877 | | | |
| 100132750 | MIAMI | FL | | 11/03/2023 | | 2,630 | | 38 | | | 38 | | 2,668 | 2,668 | | | |
| 100126275 | TEMECULA | CA | | 08/30/2023 | | 2,858 | | (11) | | | (11) | | 2,847 | 2,847 | | | |
| 100116856 | OAKLAND | CA | | 07/20/2023 | | 3,191 | | 225 | | | 225 | | 3,416 | 3,416 | | | |
| 100144577 | DALLAS | TX | | 04/26/2024 | | 1,900 | | (30) | | | (30) | | 1,870 | 1,870 | | | |
| 730101610 | LOS ANGELES | CA | | 12/27/2023 | | (5,740) | | 13,175 | | | 13,175 | | 7,435 | 7,435 | | | |
| 737034552 | HEMET | CA | | 12/27/2023 | | 11,178 | | 1,322 | | | 1,322 | | 12,500 | 12,500 | | | |
| 100090291 | PALO ALTO | CA | | 01/13/2023 | | 2,943 | | (2) | | | (2) | | 2,941 | 2,941 | | | |
| 100071708 | LOS ANGELES | CA | | 10/14/2021 | | 6,175 | | (129) | | | (129) | | 6,046 | 6,046 | | | |
| 100120831 | MIAMI | FL | | 08/25/2023 | | 2,477 | | (78) | | | (78) | | 2,399 | 2,399 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128912 | SAN DIEGO | CA | | 09/21/2023 | | 2,781 | | (32) | | | (32) | | 2,749 | 2,749 | | | |
| 100157706 | GLENDORA | CA | | 06/28/2024 | | 2,819 | | (73) | | | (73) | | 2,746 | 2,746 | | | |
| 100089225 | LAS VEGAS | NV | | 01/26/2023 | | 2,078 | | (46) | | | (46) | | 2,032 | 2,032 | | | |
| 100127541 | PASADENA | CA | | 09/08/2023 | | 2,938 | | (51) | | | (51) | | 2,887 | 2,887 | | | |
| 100136088 | SANTA CRUZ | CA | | 12/18/2023 | | 17,700 | | (424) | | | (424) | | 17,276 | 17,276 | | | |
| 100091038 | RANCHO CUCAMONGA | CA | | 01/31/2023 | | 521 | | (5) | | | (5) | | 516 | 516 | | | |
| 100142461 | LAS VEGAS | NV | | 03/08/2024 | | 2,409 | | (102) | | | (102) | | 2,307 | 2,307 | | | |
| 100146698 | RIVERSIDE | CA | | 03/20/2024 | | 2,064 | | (69) | | | (69) | | 1,995 | 1,995 | | | |
| 100159823 | DANIEL ISLAND | SC | | 07/17/2024 | | 912 | | (21) | | | (21) | | 891 | 891 | | | |
| 100128930 | RANCHO SANTA MARGARITA | CA | | 09/22/2023 | | 2,436 | | (30) | | | (30) | | 2,406 | 2,406 | | | |
| 100153843 | HANSON | MA | | 06/05/2024 | | 1,455 | | 14 | | | 14 | | 1,469 | 1,469 | | | |
| 100109622 | HOUSTON | TX | | 06/14/2023 | | 2,786 | | (55) | | | (55) | | 2,731 | 2,731 | | | |
| 100078641 | CENTENNIAL | CO | | 02/02/2022 | | 4,607 | | 199 | | | 199 | | 4,806 | 4,806 | | | |
| 730101542 | LONG BEACH | CA | | 12/27/2023 | | (5,813) | | 13,541 | | | 13,541 | | 7,728 | 7,728 | | | |
| 100162003 | MIAMI | FL | | 07/31/2024 | | 1,781 | | (19) | | | (19) | | 1,762 | 1,762 | | | |
| 100076739 | SEBASTOPOL | CA | | 12/30/2021 | | 6,383 | | (80) | | | (80) | | 6,303 | 6,303 | | | |
| 730302688 | INGLEWOOD | CA | | 12/27/2023 | | (7,384) | | 14,529 | | | 14,529 | | 7,145 | 7,145 | | | |
| 100116883 | SAN DIEGO | CA | | 07/20/2023 | | 3,244 | | 73 | | | 73 | | 3,317 | 3,317 | | | |
| 100157693 | SAN JOSE | CA | | 06/28/2024 | | 1,693 | | (8) | | | (8) | | 1,685 | 1,685 | | | |
| 100079607 | SAN JOSE | CA | | 04/08/2022 | | 6,490 | | 316 | | | 316 | | 6,806 | 6,806 | | | |
| 100090898 | WEST HILLS | CA | | 01/31/2023 | | 4,313 | | 46 | | | 46 | | 4,359 | 4,359 | | | |
| 100154511 | LOS ANGELES | CA | | 06/14/2024 | | 1,650 | | (34) | | | (34) | | 1,616 | 1,616 | | | |
| 100118649 | CARROLLTON | TX | | 07/25/2023 | | 3,904 | | (77) | | | (77) | | 3,827 | 3,827 | | | |
| 100116816 | LA HABRA HEIGHTS | CA | | 07/20/2023 | | 5,301 | | 666 | | | 666 | | 5,967 | 5,967 | | | |
| 100136244 | SANTA ANA | CA | | 11/20/2023 | | 2,792 | | 42 | | | 42 | | 2,834 | 2,834 | | | |
| 730102373 | LOS ANGELES | CA | | 12/27/2023 | | 645 | | 6,288 | | | 6,288 | | 6,933 | 6,933 | | | |
| 100157635 | LOS ANGELES | CA | | 06/28/2024 | | 487 | | (9) | | | (9) | | 478 | 478 | | | |
| 100109715 | RYE | NY | | 06/16/2023 | | 2,912 | | (83) | | | (83) | | 2,829 | 2,829 | | | |
| 100147660 | TAMPA | FL | | 04/04/2024 | | 2,498 | | (50) | | | (50) | | 2,448 | 2,448 | | | |
| 100131826 | FRISCO | TX | | 10/06/2023 | | 2,259 | | (63) | | | (63) | | 2,196 | 2,196 | | | |
| 100144545 | DORAL | FL | | 04/26/2024 | | 2,087 | | (56) | | | (56) | | 2,031 | 2,031 | | | |
| 100089050 | BUFORD | GA | | 01/06/2023 | | 2,097 | | (1) | | | (1) | | 2,096 | 2,096 | | | |
| 100154972 | SAFETY HARBOR | FL | | 07/19/2024 | | 1,128 | | (32) | | | (32) | | 1,096 | 1,096 | | | |
| 100109224 | YORBA LINDA | CA | | 07/21/2023 | | 2,241 | | (25) | | | (25) | | 2,216 | 2,216 | | | |
| 100107898 | CHARLOTTE | NC | | 06/29/2023 | | 2,204 | | (71) | | | (71) | | 2,133 | 2,133 | | | |
| 100153374 | PHOENIX | AZ | | 05/29/2024 | | 1,309 | | (33) | | | (33) | | 1,276 | 1,276 | | | |
| 100135649 | NOLENSVILLE | TN | | 11/09/2023 | | 2,378 | | (31) | | | (31) | | 2,347 | 2,347 | | | |
| 100108233 | LOS ANGELES | CA | | 05/24/2023 | | 5,626 | | (3) | | | (3) | | 5,623 | 5,623 | | | |
| 100137913 | DORAL | FL | | 12/12/2023 | | 1,536 | | (27) | | | (27) | | 1,509 | 1,509 | | | |
| 100099892 | PALM SPRINGS | CA | | 03/28/2023 | | 1,137 | | (26) | | | (26) | | 1,111 | 1,111 | | | |
| 100102424 | LONG BEACH | CA | | 06/07/2023 | | 10,113 | | (370) | | | (370) | | 9,743 | 9,743 | | | |
| 100128383 | LAKE FOREST | CA | | 09/15/2023 | | 1,859 | | (23) | | | (23) | | 1,836 | 1,836 | | | |
| 100109784 | ALTADENA | CA | | 08/04/2023 | | 3,152 | | (31) | | | (31) | | 3,121 | 3,121 | | | |
| 100099886 | PALM SPRINGS | CA | | 03/28/2023 | | 1,136 | | (25) | | | (25) | | 1,111 | 1,111 | | | |
| 100083270 | HUNTINGTON BEACH | CA | | 05/10/2022 | | 4,246 | | (44) | | | (44) | | 4,202 | 4,202 | | | |
| 100153004 | FAIRFAX | VA | | 06/27/2024 | | 1,675 | | (36) | | | (36) | | 1,639 | 1,639 | | | |
| 100133883 | HIALEAH | FL | | 10/24/2023 | | 2,023 | | (38) | | | (38) | | 1,985 | 1,985 | | | |
| 100086700 | SHERMAN OAKS | CA | | 09/30/2022 | | 3,241 | | (2) | | | (2) | | 3,239 | 3,239 | | | |
| 100108449 | LAHAINA | HI | | 05/25/2023 | | 2,399 | | (91) | | | (91) | | 2,308 | 2,308 | | | |
| 403048809 | Detroit | MI | | 06/28/2024 | | 5,352 | | (3,164) | | | (3,164) | | 2,188 | 2,188 | | | |
| 100156063 | SAN JUAN BAUTISTA | CA | | 06/18/2024 | | 2,681 | | (42) | | | (42) | | 2,639 | 2,639 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115610 | COLLEYVILLE | TX | | 07/19/2023 | | 2,580 | | (40) | | | (40) | | 2,540 | 2,540 | | | |
| 730007556 | BEVERLY HILLS | CA | | 12/27/2023 | | 8,736 | | 1,661 | | | 1,661 | | 10,397 | 10,397 | | | |
| 100138356 | ARMONK | NY | | 12/18/2023 | | 2,240 | | 9 | | | 9 | | 2,249 | 2,249 | | | |
| 100102844 | PARKER | CO | | 06/22/2023 | | 2,735 | | (66) | | | (66) | | 2,669 | 2,669 | | | |
| 100150049 | RANCHO CUCAMONGA | CA | | 06/14/2024 | | 4,689 | | (115) | | | (115) | | 4,574 | 5,012 | | 438 | 438 |
| 100065411 | DOWNEY | CA | | 07/28/2021 | | 7,626 | | 37 | | | 37 | | 7,663 | 7,663 | | | |
| 100102618 | TORRANCE | CA | | 06/22/2023 | | 2,552 | | (67) | | | (67) | | 2,485 | 2,485 | | | |
| 4010044975 | Orchard Lake | MI | | 03/22/2023 | | 1,076 | | (191) | | | (191) | | 885 | 885 | | | |
| 100146902 | LA CANADA FLINTRIDGE | CA | | 03/26/2024 | | 3,068 | | (48) | | | (48) | | 3,020 | 3,020 | | | |
| 100132531 | BROOKLYN | NY | | 11/03/2023 | | 2,696 | | 32 | | | 32 | | 2,728 | 2,728 | | | |
| 100109229 | LONG BEACH | CA | | 07/21/2023 | | 2,650 | | (55) | | | (55) | | 2,595 | 2,595 | | | |
| 100149850 | LOS ANGELES | CA | | 04/29/2024 | | 2,112 | | (95) | | | (95) | | 2,017 | 2,017 | | | |
| 100161994 | KENNEBUNKPORT | ME | | 07/31/2024 | | 668 | | (7) | | | (7) | | 661 | 661 | | | |
| 100103534 | MOSS LANDING | CA | | 05/08/2023 | | 12,116 | | (126) | | | (126) | | 11,990 | 11,990 | | | |
| 100157587 | NIPOMO | CA | | 06/28/2024 | | 1,635 | | (40) | | | (40) | | 1,595 | 1,595 | | | |
| 100136564 | SIMI VALLEY | CA | | 11/22/2023 | | 1,459 | | (20) | | | (20) | | 1,439 | 1,439 | | | |
| 100080848 | LOS ALAMITOS | CA | | 03/10/2022 | | 5,093 | | (254) | | | (254) | | 4,839 | 4,839 | | | |
| 100157629 | WALNUT CREEK | CA | | 06/28/2024 | | 1,730 | | (48) | | | (48) | | 1,682 | 1,682 | | | |
| 100078642 | NEWPORT BEACH | CA | | 02/02/2022 | | 5,977 | | (100) | | | (100) | | 5,877 | 5,877 | | | |
| 100156274 | LA MESA | CA | | 07/25/2024 | | 854 | | (20) | | | (20) | | 834 | 834 | | | |
| 100147472 | CHULA VISTA | CA | | 04/03/2024 | | 2,751 | | (40) | | | (40) | | 2,711 | 2,711 | | | |
| 100144502 | CHICAGO | IL | | 04/26/2024 | | 2,599 | | (42) | | | (42) | | 2,557 | 2,557 | | | |
| 100155061 | LOS ANGELES | CA | | 07/19/2024 | | 2,913 | | (44) | | | (44) | | 2,869 | 2,869 | | | |
| 100090308 | CAMAS | WA | | 01/06/2023 | | 2,586 | | (50) | | | (50) | | 2,536 | 2,536 | | | |
| 100139335 | RIVERSIDE | CA | | 12/28/2023 | | 1,940 | | (18) | | | (18) | | 1,922 | 1,922 | | | |
| 100119604 | GARDEN GROVE | CA | | 07/31/2023 | | 2,372 | | (32) | | | (32) | | 2,340 | 2,340 | | | |
| 100140907 | WYCKOFF | NJ | | 02/26/2024 | | 1,906 | | (16) | | | (16) | | 1,890 | 1,890 | | | |
| 730301712 | LOS ANGELES | CA | | 12/27/2023 | | 1,804 | | 1,888 | | | 1,888 | | 3,692 | 3,692 | | | |
| 100140871 | TORRANCE | CA | | 01/25/2024 | | 2,615 | | 33 | | | 33 | | 2,648 | 2,648 | | | |
| 100133410 | IMPERIAL BEACH | CA | | 11/21/2023 | | 2,685 | | 44 | | | 44 | | 2,729 | 2,729 | | | |
| 100149346 | SPRING VALLEY | NY | | 04/24/2024 | | 2,953 | | 51 | | | 51 | | 3,004 | 3,004 | | | |
| 100136177 | DUVALL | WA | | 12/18/2023 | | 2,020 | | (22) | | | (22) | | 1,998 | 1,998 | | | |
| 730302378 | SAN DIEGO | CA | | 12/27/2023 | | (2,539) | | 9,882 | | | 9,882 | | 7,343 | 7,343 | | | |
| 100142490 | YORBA LINDA | CA | | 03/08/2024 | | 3,119 | | 24 | | | 24 | | 3,143 | 3,143 | | | |
| 19188 | FORT WORTH | TX | | 06/29/2012 | | 99,357 | | | | | | | 99,357 | 99,357 | | | |
| 100128774 | SCOTTSDALE | AZ | | 09/21/2023 | | 2,016 | | (16) | | | (16) | | 2,000 | 2,000 | | | |
| 100115354 | OCEAN RIDGE | FL | | 07/17/2023 | | 2,629 | | (41) | | | (41) | | 2,588 | 2,588 | | | |
| 100157585 | ATLANTA | GA | | 06/28/2024 | | 715 | | (21) | | | (21) | | 694 | 694 | | | |
| 100142372 | SCOTTSDALE | AZ | | 03/15/2024 | | 2,089 | | (80) | | | (80) | | 2,009 | 2,009 | | | |
| 100149168 | SPRING LAKE | NJ | | 04/22/2024 | | 1,644 | | (54) | | | (54) | | 1,590 | 1,590 | | | |
| 100138662 | MAPLETON | UT | | 02/02/2024 | | 1,190 | | 20 | | | 20 | | 1,210 | 1,210 | | | |
| 18821 | FREMONT | CA | | 12/01/2008 | | 61,356 | | (187) | | | (187) | | 61,169 | 61,169 | | | |
| 100057568 | CASTRO VALLEY | CA | | 06/30/2021 | | 6,856 | | (65) | | | (65) | | 6,791 | 6,791 | | | |
| 100160508 | ENCINITAS | CA | | 07/19/2024 | | 767 | | (9) | | | (9) | | 758 | 758 | | | |
| 100086733 | SAN DIEGO | CA | | 09/30/2022 | | 3,384 | | (18) | | | (18) | | 3,366 | 3,366 | | | |
| 100132614 | THOUSAND OAKS | CA | | 11/03/2023 | | 2,938 | | 72 | | | 72 | | 3,010 | 3,010 | | | |
| 100149006 | BADEN | PA | | 04/19/2024 | | 1,724 | | (8) | | | (8) | | 1,716 | 1,716 | | | |
| 100143708 | WINTER PARK | FL | | 02/23/2024 | | 2,250 | | (25) | | | (25) | | 2,225 | 2,225 | | | |
| 100128744 | RICHLAND | WA | | 09/21/2023 | | 2,235 | | (50) | | | (50) | | 2,185 | 2,185 | | | |
| 100140831 | MONTEBELLO | NY | | 03/06/2024 | | 2,550 | | (52) | | | (52) | | 2,498 | 2,498 | | | |
| 100072023 | STUDIO CITY | CA | | 11/19/2021 | | 5,489 | | (294) | | | (294) | | 5,195 | 5,195 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3310049282 | BALTIMORE | MD | | 05/25/2023 | | 48,551 | | | | | | | 48,551 | 48,551 | | | |
| 100148154 | CHICAGO | IL | | 05/15/2024 | | 2,576 | | (2) | | | (2) | | 2,574 | 2,574 | | | |
| 730302652 | HOUSTON | TX | | 12/27/2023 | | (6,328) | | 14,603 | | | 14,603 | | 8,275 | 8,275 | | | |
| 100156377 | RIVERSIDE | CA | | 07/25/2024 | | 890 | | (27) | | | (27) | | 863 | 863 | | | |
| 100137492 | SIMI VALLEY | CA | | 01/11/2024 | | 2,500 | | (60) | | | (60) | | 2,440 | 2,440 | | | |
| 100150171 | ATLANTA | GA | | 04/30/2024 | | 2,770 | | (20) | | | (20) | | 2,750 | 2,750 | | | |
| 100083018 | SAN DIEGO | CA | | 05/11/2022 | | 5,956 | | 102 | | | 102 | | 6,058 | 6,058 | | | |
| 100091298 | KOLOA | HI | | 01/31/2023 | | 2,665 | | (52) | | | (52) | | 2,613 | 2,613 | | | |
| 100151786 | LOS ANGELES | CA | | 05/10/2024 | | 2,488 | | (117) | | | (117) | | 2,371 | 2,371 | | | |
| 4010064202 | Plainfield | NJ | | 02/29/2024 | | 2,622 | | (180) | | | (180) | | 2,442 | 2,442 | | | |
| 100140645 | HUDSON OAKS | TX | | 02/08/2024 | | 2,736 | | (20) | | | (20) | | 2,716 | 2,716 | | | |
| 730300225 | PASADENA | CA | | 12/27/2023 | | 2,088 | | 2,100 | | | 2,100 | | 4,188 | 4,188 | | | |
| 100087190 | VENICE | CA | | 10/25/2022 | | 4,769 | | 481 | | | 481 | | 5,250 | 5,250 | | | |
| 100148787 | WASHINGTON | DC | | 04/17/2024 | | 2,794 | | (73) | | | (73) | | 2,721 | 2,721 | | | |
| 100133844 | MOUNTAIN HOUSE | CA | | 10/20/2023 | | 4,299 | | (16) | | | (16) | | 4,283 | 4,283 | | | |
| 100109767 | CULVER CITY | CA | | 08/04/2023 | | 6,099 | | (100) | | | (100) | | 5,999 | 5,999 | | | |
| 100102847 | WEST END | NC | | 06/22/2023 | | 2,358 | | (40) | | | (40) | | 2,318 | 2,318 | | | |
| 100086239 | DULUTH | GA | | 09/29/2022 | | 10,569 | | (63) | | | (63) | | 10,506 | 10,506 | | | |
| 100147399 | BOZEMAN | MT | | 05/08/2024 | | 2,628 | | (52) | | | (52) | | 2,576 | 2,576 | | | |
| 100102613 | LORTON | VA | | 06/22/2023 | | 3,109 | | (31) | | | (31) | | 3,078 | 3,078 | | | |
| 100153388 | RIVERSIDE | CA | | 05/29/2024 | | 2,829 | | (30) | | | (30) | | 2,799 | 2,799 | | | |
| 100102501 | ORLANDO | FL | | 06/07/2023 | | 2,807 | | 36 | | | 36 | | 2,843 | 2,843 | | | |
| 100101029 | KAILUA | HI | | 04/28/2023 | | 5,670 | | 886 | | | 886 | | 6,556 | 6,556 | | | |
| 730301077 | PLEASANT HILL | CA | | 12/27/2023 | | (1,954) | | 8,549 | | | 8,549 | | 6,595 | 6,595 | | | |
| 100147553 | SANDY SPRINGS | GA | | 04/03/2024 | | 2,048 | | (4) | | | (4) | | 2,044 | 2,044 | | | |
| 100143707 | GOTHA | FL | | 02/23/2024 | | 2,138 | | (59) | | | (59) | | 2,079 | 2,079 | | | |
| 100110714 | GLENDALE | CA | | 08/11/2023 | | 5,188 | | (173) | | | (173) | | 5,015 | 5,015 | | | |
| 100135933 | WALNUT CREEK | CA | | 11/15/2023 | | 2,717 | | 7 | | | 7 | | 2,724 | 2,724 | | | |
| 100140847 | ESCONDIDO | CA | | 03/06/2024 | | 2,659 | | (40) | | | (40) | | 2,619 | 2,619 | | | |
| 100137145 | PROSPER | TX | | 11/28/2023 | | 2,026 | | (24) | | | (24) | | 2,002 | 2,002 | | | |
| 100153797 | LOS ANGELES | CA | | 07/10/2024 | | 2,197 | | (1) | | | (1) | | 2,196 | 2,196 | | | |
| 100102853 | TARZANA AREA CITY OF LOS ANGE | CA | | 06/22/2023 | | 1,738 | | (8) | | | (8) | | 1,730 | 1,730 | | | |
| 100156144 | DRAPER | UT | | 07/25/2024 | | 649 | | (10) | | | (10) | | 639 | 639 | | | |
| 100114634 | WEBSTER | MA | | 06/29/2023 | | 6,810 | | (22) | | | (22) | | 6,788 | 6,788 | | | |
| 100136582 | EL CAJON | CA | | 11/22/2023 | | 2,056 | | (53) | | | (53) | | 2,003 | 2,003 | | | |
| 100079786 | SAN CLEMENTE | CA | | 04/08/2022 | | 4,913 | | (201) | | | (201) | | 4,712 | 4,712 | | | |
| 100158466 | MOORESVILLE | NC | | 07/10/2024 | | 820 | | (9) | | | (9) | | 811 | 811 | | | |
| 100147492 | HARRISON | ID | | 04/03/2024 | | 2,630 | | (57) | | | (57) | | 2,573 | 2,573 | | | |
| 100081673 | PRINCEVILLE | HI | | 03/21/2022 | | 6,246 | | (64) | | | (64) | | 6,182 | 6,182 | | | |
| 100147437 | PALMETTO BAY | FL | | 04/03/2024 | | 2,091 | | (133) | | | (133) | | 1,958 | 1,958 | | | |
| 100134459 | BOERNE | TX | | 10/30/2023 | | 2,925 | | 23 | | | 23 | | 2,948 | 2,948 | | | |
| 100153972 | LOS ANGELES | CA | | 06/05/2024 | | 1,717 | | (33) | | | (33) | | 1,684 | 1,684 | | | |
| 730242934 | LOS ANGELES | CA | | 12/27/2023 | | (46) | | 3,864 | | | 3,864 | | 3,818 | 3,818 | | | |
| 100108939 | LOS ANGELES | CA | | 05/31/2023 | | 2,317 | | (93) | | | (93) | | 2,224 | 2,224 | | | |
| 730003222 | ASHLAND | OR | | 12/27/2023 | | (5,372) | | 12,588 | | | 12,588 | | 7,216 | 7,216 | | | |
| 100078678 | SUNLAND | CA | | 02/02/2022 | | 5,413 | | (105) | | | (105) | | 5,308 | 5,308 | | | |
| 100144317 | WOODLAND HILLS | CA | | 03/07/2024 | | 2,100 | | (48) | | | (48) | | 2,052 | 2,052 | | | |
| 100076799 | SAN JOSE | CA | | 12/27/2021 | | 5,604 | | (242) | | | (242) | | 5,362 | 5,362 | | | |
| 100141784 | COVINA | CA | | 01/30/2024 | | 1,862 | | (41) | | | (41) | | 1,821 | 1,821 | | | |
| 100100011 | LOS ANGELES | CA | | 03/28/2023 | | 2,251 | | (52) | | | (52) | | 2,199 | 2,199 | | | |
| 100116738 | IRVINE | CA | | 07/20/2023 | | 5,605 | | 606 | | | 606 | | 6,211 | 6,211 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101024 | SOLVANG | CA | | 04/28/2023 | | 5,851 | | 1,159 | | | 1,159 | | 7,010 | 7,010 | | | |
| 100140657 | SANTA BARBARA | CA | | 02/08/2024 | | 2,263 | | (13) | | | (13) | | 2,250 | 2,250 | | | |
| 100133903 | DOWNEY | CA | | 11/29/2023 | | 2,557 | | 37 | | | 37 | | 2,594 | 2,594 | | | |
| 100148057 | LONG BEACH | CA | | 04/10/2024 | | 2,611 | | (45) | | | (45) | | 2,566 | 2,566 | | | |
| 19187 | SALINAS | CA | | 07/31/2012 | | 94,178 | | (122) | | | (122) | | 94,056 | 94,056 | | | |
| 100151573 | LOS ANGELES | CA | | 05/10/2024 | | 3,005 | | 19 | | | 19 | | 3,024 | 3,024 | | | |
| 100117529 | LOS ANGELES (WOODLAND HILLS AR | CA | | 07/20/2023 | | 2,210 | | 86 | | | 86 | | 2,296 | 2,296 | | | |
| 100132417 | MORRISTOWN | NJ | | 11/03/2023 | | 1,858 | | 85 | | | 85 | | 1,943 | 1,943 | | | |
| 100118015 | TEMPLE CITY | CA | | 07/20/2023 | | 2,571 | | 72 | | | 72 | | 2,643 | 2,643 | | | |
| 100140484 | KISSIMMEE | FL | | 01/19/2024 | | 2,106 | | (44) | | | (44) | | 2,062 | 2,062 | | | |
| 100138246 | GLENDALE | CA | | 12/14/2023 | | 1,758 | | (25) | | | (25) | | 1,733 | 1,733 | | | |
| 100099605 | SAN FRANCISCO | CA | | 04/06/2023 | | 2,509 | | (50) | | | (50) | | 2,459 | 2,459 | | | |
| 100132677 | DORAL | FL | | 11/03/2023 | | 2,523 | | 46 | | | 46 | | 2,569 | 2,569 | | | |
| 100161984 | GREENVILLE | SC | | 07/31/2024 | | 793 | | (8) | | | (8) | | 785 | 785 | | | |
| 100100977 | LOUISVILLE | KY | | 04/28/2023 | | 6,348 | | 1,381 | | | 1,381 | | 7,729 | 7,729 | | | |
| 100151889 | LOS ANGELES | CA | | 05/10/2024 | | 3,515 | | (74) | | | (74) | | 3,441 | 3,441 | | | |
| 100159225 | SAN JOSE | CA | | 07/15/2024 | | 890 | | (20) | | | (20) | | 870 | 870 | | | |
| 100110048 | DELRAY BEACH | FL | | 06/23/2023 | | 2,530 | | (93) | | | (93) | | 2,437 | 2,437 | | | |
| 100139169 | SOUTH JORDAN | UT | | 12/28/2023 | | 2,523 | | | | | | | 2,523 | 2,523 | | | |
| 100154805 | ROSWELL | GA | | 07/19/2024 | | 1,003 | | (40) | | | (40) | | 963 | 963 | | | |
| 100101993 | VAN NUYS | CA | | 04/14/2023 | | 2,505 | | (24) | | | (24) | | 2,481 | 2,481 | | | |
| 100149930 | DRAPER | UT | | 06/07/2024 | | 4,025 | | 82 | | | 82 | | 4,107 | 4,107 | | | |
| 100149057 | SHERMAN OAKS | CA | | 04/19/2024 | | 1,815 | | (37) | | | (37) | | 1,778 | 1,778 | | | |
| 100156184 | DUBLIN | CA | | 06/20/2024 | | 2,731 | | (70) | | | (70) | | 2,661 | 2,661 | | | |
| 100090734 | SAN CLEMENTE | CA | | 01/09/2023 | | 727 | | 7 | | | 7 | | 734 | 734 | | | |
| 100090294 | TEMPLE CITY | CA | | 01/13/2023 | | 6,437 | | (125) | | | (125) | | 6,312 | 6,312 | | | |
| 100076431 | CULVER CITY | CA | | 12/23/2021 | | 6,023 | | (128) | | | (128) | | 5,895 | 5,895 | | | |
| 100135692 | OGDEN | UT | | 11/09/2023 | | 2,837 | | 45 | | | 45 | | 2,882 | 2,882 | | | |
| 100149802 | SHERWOOD FOREST | CA | | 04/26/2024 | | 2,508 | | (46) | | | (46) | | 2,462 | 2,462 | | | |
| 100117185 | GLENDALE | AZ | | 07/20/2023 | | 1,836 | | 5 | | | 5 | | 1,841 | 1,841 | | | |
| 100080221 | BENNETT | CO | | 02/25/2022 | | 8,636 | | (180) | | | (180) | | 8,456 | 8,456 | | | |
| 100114605 | NASHVILLE | TN | | 06/29/2023 | | 2,384 | | (114) | | | (114) | | 2,270 | 2,270 | | | |
| 100065819 | WEST HOLLYWOOD | CA | | 07/23/2021 | | 6,398 | | (252) | | | (252) | | 6,146 | 6,146 | | | |
| 100103734 | FRISCO | TX | | 05/08/2023 | | 2,912 | | (6) | | | (6) | | 2,906 | 2,906 | | | |
| 100155076 | MISSION VIEJO | CA | | 07/19/2024 | | 1,921 | | (40) | | | (40) | | 1,881 | 1,881 | | | |
| 100139043 | LOS ANGELES | CA | | 12/22/2023 | | 1,921 | | (94) | | | (94) | | 1,827 | 1,827 | | | |
| 100134439 | GLEN COVE | NY | | 10/30/2023 | | 2,727 | | 36 | | | 36 | | 2,763 | 2,763 | | | |
| 100153785 | GLENDALE | CA | | 07/10/2024 | | 1,895 | | 7 | | | 7 | | 1,902 | 1,902 | | | |
| 100139189 | ROLLING HILLS ESTATES | CA | | 12/28/2023 | | 2,179 | | (28) | | | (28) | | 2,151 | 2,151 | | | |
| 100143509 | LAREDO | TX | | 02/22/2024 | | 2,272 | | (47) | | | (47) | | 2,225 | 2,225 | | | |
| 100120661 | NAPLES | FL | | 08/24/2023 | | 3,525 | | (74) | | | (74) | | 3,451 | 3,451 | | | |
| 100162059 | SAMMAMISH | WA | | 07/31/2024 | | 930 | | (15) | | | (15) | | 915 | 915 | | | |
| 100138698 | AUSTIN | TX | | 02/02/2024 | | 2,142 | | (77) | | | (77) | | 2,065 | 2,065 | | | |
| 100116595 | SAN JOSE | CA | | 07/20/2023 | | 2,606 | | (24) | | | (24) | | 2,582 | 2,582 | | | |
| 100159048 | PHOENIX | AZ | | 08/15/2024 | | 906 | | (9) | | | (9) | | 897 | 897 | | | |
| 100150140 | MILPITAS | CA | | 06/14/2024 | | 1,971 | | 12 | | | 12 | | 1,983 | 1,983 | | | |
| 100149296 | FRANKLIN LAKES | NJ | | 04/24/2024 | | 2,896 | | (37) | | | (37) | | 2,859 | 2,859 | | | |
| 100156074 | LOS ANGELES | CA | | 06/18/2024 | | 1,578 | | (52) | | | (52) | | 1,526 | 1,526 | | | |
| 100115318 | CELINA | TX | | 07/17/2023 | | 2,354 | | (72) | | | (72) | | 2,282 | 2,282 | | | |
| 100147078 | GOTHA | FL | | 03/28/2024 | | 2,095 | | (21) | | | (21) | | 2,074 | 2,074 | | | |
| 100076807 | MC LEAN | VA | | 12/27/2021 | | 5,136 | | (253) | | | (253) | | 4,883 | 4,883 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143928 | LOS ANGELES | CA | | 02/29/2024 | | 2,099 | | (107) | | | (107) | | 1,992 | 1,992 | | | |
| 100108426 | BROOKLYN | NY | | 05/25/2023 | | 2,114 | | (78) | | | (78) | | 2,036 | 2,036 | | | |
| 100158532 | FOUNTAIN VALLEY | CA | | 07/10/2024 | | 654 | | (26) | | | (26) | | 628 | 628 | | | |
| 100099557 | PARADISE VALLEY | AZ | | 02/17/2023 | | 2,160 | | (39) | | | (39) | | 2,121 | 2,121 | | | |
| 100153706 | KIHEI | HI | | 07/11/2024 | | 837 | | (23) | | | (23) | | 814 | 814 | | | |
| 100080919 | SAN FRANCISCO | CA | | 03/10/2022 | | 4,573 | | (382) | | | (382) | | 4,191 | 4,191 | | | |
| 100149164 | SANTA ANA | CA | | 04/22/2024 | | 2,192 | | (54) | | | (54) | | 2,138 | 2,138 | | | |
| 7303016 90 | SANTA CRUZ | CA | | 12/27/2023 | | 4,976 | | 920 | | | 920 | | 5,896 | 5,896 | | | |
| 100149587 | HOBOKEN | NJ | | 04/26/2024 | | 1,881 | | (15) | | | (15) | | 1,866 | 1,866 | | | |
| 100161181 | FORT MYERS | FL | | 07/25/2024 | | 665 | | (23) | | | (23) | | 642 | 642 | | | |
| 100140843 | EAST NORTHPORT | NY | | 03/06/2024 | | 13,086 | | (333) | | | (333) | | 12,753 | 12,753 | | | |
| 100153109 | REDINGTON BEACH | FL | | 06/27/2024 | | 1,637 | | (51) | | | (51) | | 1,586 | 1,586 | | | |
| 100108892 | FERNANDINA BEACH | FL | | 05/31/2023 | | 3,099 | | (49) | | | (49) | | 3,050 | 3,050 | | | |
| 100078663 | MULLICA HILL | NJ | | 02/02/2022 | | 4,914 | | 109 | | | 109 | | 5,023 | 5,023 | | | |
| 100161934 | NORTH HILLS | CA | | 07/31/2024 | | 835 | | (21) | | | (21) | | 814 | 814 | | | |
| 100154563 | DOWNEY | CA | | 06/14/2024 | | 1,635 | | (49) | | | (49) | | 1,586 | 1,586 | | | |
| 100129771 | SAN JOSE | CA | | 09/27/2023 | | 2,854 | | (15) | | | (15) | | 2,839 | 2,839 | | | |
| 100134357 | PLACENTIA | CA | | 10/27/2023 | | 2,102 | | (33) | | | (33) | | 2,069 | 2,069 | | | |
| 100141317 | GARDEN GROVE | CA | | 01/30/2024 | | 2,235 | | (70) | | | (70) | | 2,165 | 2,165 | | | |
| 100143002 | LITTLE NECK | NY | | 02/12/2024 | | 2,217 | | (108) | | | (108) | | 2,109 | 2,109 | | | |
| 100157669 | SIMI VALLEY | CA | | 06/28/2024 | | 1,553 | | (45) | | | (45) | | 1,508 | 1,508 | | | |
| 100117187 | HOBOKEN | NJ | | 07/20/2023 | | 654 | | 264 | | | 264 | | 918 | 918 | | | |
| 100108933 | PACIFICA | CA | | 05/31/2023 | | 2,793 | | (103) | | | (103) | | 2,690 | 2,690 | | | |
| 100120275 | SOUTH SAN FRANCISCO | CA | | 08/18/2023 | | 2,222 | | (66) | | | (66) | | 2,156 | 2,156 | | | |
| 100109195 | SANTA MONICA | CA | | 07/21/2023 | | 2,927 | | (9) | | | (9) | | 2,918 | 2,918 | | | |
| 100118931 | LOS ANGELES | CA | | 07/27/2023 | | 3,122 | | 18 | | | 18 | | 3,140 | 3,140 | | | |
| 100102617 | DUBLIN | CA | | 06/22/2023 | | 2,419 | | 14 | | | 14 | | 2,433 | 2,433 | | | |
| 100110115 | SAN JOSE | CA | | 06/23/2023 | | 2,469 | | (86) | | | (86) | | 2,383 | 2,383 | | | |
| 100080203 | PASADENA | CA | | 02/25/2022 | | 8,009 | | (338) | | | (338) | | 7,671 | 7,671 | | | |
| 100147072 | SANTA MONICA | CA | | 03/28/2024 | | 2,031 | | (61) | | | (61) | | 1,970 | 1,970 | | | |
| 100153013 | REDONDO BEACH | CA | | 06/27/2024 | | 1,398 | | (91) | | | (91) | | 1,307 | 1,307 | | | |
| 100101573 | JERSEY CITY | NJ | | 04/26/2023 | | 3,105 | | (4) | | | (4) | | 3,101 | 3,101 | | | |
| 100081678 | WOODLAND HILLS | CA | | 03/21/2022 | | 6,110 | | (28) | | | (28) | | 6,082 | 6,082 | | | |
| 100138254 | MIAMI BEACH | FL | | 12/15/2023 | | 2,298 | | (18) | | | (18) | | 2,280 | 2,280 | | | |
| 100140709 | HUNTINGTON BEACH | CA | | 02/08/2024 | | 1,478 | | (41) | | | (41) | | 1,437 | 1,437 | | | |
| 323040403 | PORTLAND | OR | | 06/30/2023 | | 237,254 | | | | | | | 237,254 | 237,254 | | | |
| 100141705 | NAPLES | FL | | 01/30/2024 | | 1,944 | | (53) | | | (53) | | 1,891 | 1,891 | | | |
| 100116913 | BROOKLYN | NY | | 07/20/2023 | | 5,211 | | 1,957 | | | 1,957 | | 7,168 | 7,168 | | | |
| 100142412 | ALPHARETTA | GA | | 02/05/2024 | | 1,592 | | (36) | | | (36) | | 1,556 | 1,556 | | | |
| 100109711 | SHERMAN OAKS | CA | | 06/16/2023 | | 2,670 | | (64) | | | (64) | | 2,606 | 2,606 | | | |
| 100101004 | LOS ANGELES | CA | | 04/28/2023 | | 5,954 | | 1,278 | | | 1,278 | | 7,232 | 7,232 | | | |
| 100088050 | EAST BOSTON | MA | | 10/25/2022 | | 2,698 | | (25) | | | (25) | | 2,673 | 2,673 | | | |
| 100120206 | LEWISVILLE | NC | | 08/18/2023 | | 2,159 | | (65) | | | (65) | | 2,094 | 2,094 | | | |
| 100148702 | SAN DIEGO | CA | | 04/17/2024 | | 2,353 | | (64) | | | (64) | | 2,289 | 2,289 | | | |
| 100148841 | GLENDORA | CA | | 04/17/2024 | | 2,444 | | (66) | | | (66) | | 2,378 | 2,378 | | | |
| 100084919 | AUSTIN | TX | | 09/29/2022 | | 3,240 | | (47) | | | (47) | | 3,193 | 3,193 | | | |
| 100074397 | LOS ANGELES | CA | | 12/02/2021 | | 6,908 | | 286 | | | 286 | | 7,194 | 7,194 | | | |
| 100149204 | DOWNEY | CA | | 04/22/2024 | | 3,787 | | (89) | | | (89) | | 3,698 | 3,698 | | | |
| 100156733 | CAMPOBELLO | SC | | 06/26/2024 | | 870 | | (17) | | | (17) | | 853 | 853 | | | |
| 100151902 | OCEANSIDE | CA | | 07/10/2024 | | 833 | | | | | | | 833 | 833 | | | |
| 100136131 | FAYETTEVILLE | GA | | 12/18/2023 | | 7,582 | | (181) | | | (181) | | 7,401 | 7,401 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153645 | PLANTATION | FL | | 05/31/2024 | | 2,203 | | (46) | | | (46) | | 2,157 | 2,157 | | | |
| 100065837 | CHATSWORTH | CA | | 07/23/2021 | | 4,818 | | (192) | | | (192) | | 4,626 | 4,626 | | | |
| 100153810 | CHARLESTON | SC | | 07/10/2024 | | 858 | | 1 | | | 1 | | 859 | 859 | | | |
| 100110149 | SAINT GEORGE | UT | | 06/29/2023 | | 2,765 | | (30) | | | (30) | | 2,735 | 2,735 | | | |
| 730002478 | LONG BEACH | CA | | 12/27/2023 | | 4,784 | | 19 | | | 19 | | 4,803 | 4,803 | | | |
| 100132615 | AUBURN | WA | | 11/03/2023 | | 2,176 | | 72 | | | 72 | | 2,248 | 2,248 | | | |
| 100155141 | AURORA | CO | | 07/19/2024 | | 1,766 | | (49) | | | (49) | | 1,717 | 1,717 | | | |
| 100164840 | BREA | CA | | 08/26/2024 | | 804 | | (14) | | | (14) | | 790 | 790 | | | |
| 100134965 | LAKE FOREST | CA | | 10/30/2023 | | 2,094 | | (38) | | | (38) | | 2,056 | 2,056 | | | |
| 4010045575 | MASTIC BEACH | NY | | 02/02/2023 | | 3,435 | | 14 | | | 14 | | 3,449 | 3,449 | | | |
| 100091327 | CYPRESS | TX | | 01/13/2023 | | 1,602 | | (30) | | | (30) | | 1,572 | 1,572 | | | |
| 100154348 | LOS CABOS | MEX | | 06/12/2024 | | 891 | | | | | | | 891 | 891 | | | |
| 100082356 | SAN DIEGO | CA | | 04/14/2022 | | 304 | | (4) | | | (4) | | 300 | 300 | | | |
| 100116429 | SANTA ROSA | CA | | 07/20/2023 | | 3,262 | | 111 | | | 111 | | 3,373 | 3,373 | | | |
| 100157590 | AUBURN | CA | | 06/28/2024 | | 693 | | (24) | | | (24) | | 669 | 669 | | | |
| 100088868 | WASHINGTON | UT | | 11/15/2022 | | 6,192 | | (87) | | | (87) | | 6,105 | 6,105 | | | |
| 100149104 | BOCA RATON | FL | | 04/19/2024 | | 1,992 | | (66) | | | (66) | | 1,926 | 1,926 | | | |
| 100108075 | LOS ANGELES | CA | | 05/24/2023 | | 1,381 | | (30) | | | (30) | | 1,351 | 1,351 | | | |
| 100102813 | CLEARWATER | FL | | 06/22/2023 | | 2,300 | | 2 | | | 2 | | 2,302 | 2,302 | | | |
| 100088000 | RENTON | WA | | 10/25/2022 | | 2,932 | | 113 | | | 113 | | 3,045 | 3,045 | | | |
| 100120478 | EDGARTOWN | MA | | 08/18/2023 | | 2,441 | | 205 | | | 205 | | 2,646 | 2,646 | | | |
| 100149061 | CHARLOTTE | NC | | 04/19/2024 | | 2,456 | | (47) | | | (47) | | 2,409 | 2,409 | | | |
| 730002323 | REDONDO BEACH | CA | | 12/27/2023 | | (3,083) | | 10,063 | | | 10,063 | | 6,980 | 6,980 | | | |
| 100088374 | SEVIERVILLE | TN | | 01/06/2023 | | 2,525 | | (40) | | | (40) | | 2,485 | 2,485 | | | |
| 100116065 | BEAVERTON | OR | | 07/20/2023 | | 2,464 | | (8) | | | (8) | | 2,456 | 2,456 | | | |
| 100116112 | SUNLAND AREA LOS ANGELES | CA | | 07/20/2023 | | 4,847 | | 465 | | | 465 | | 5,312 | 5,312 | | | |
| 100118009 | LOS ANGELES | CA | | 07/20/2023 | | 3,792 | | 313 | | | 313 | | 4,105 | 4,105 | | | |
| 100079962 | CASTLE ROCK | CO | | 04/08/2022 | | 7,794 | | 7 | | | 7 | | 7,801 | 7,801 | | | |
| 100114563 | HIGHLAND | CA | | 06/29/2023 | | 1,895 | | (24) | | | (24) | | 1,871 | 1,871 | | | |
| 100147721 | WESTMINSTER | CA | | 04/05/2024 | | 3,596 | | (47) | | | (47) | | 3,549 | 3,549 | | | |
| 100164858 | SUWANEE | GA | | 08/26/2024 | | 840 | | (5) | | | (5) | | 835 | 835 | | | |
| 4010046064 | Bellbrook | OH | | 02/02/2023 | | 2,488 | | (313) | | | (313) | | 2,175 | 2,175 | | | |
| 100090969 | DORAL | FL | | 01/31/2023 | | 2,125 | | (41) | | | (41) | | 2,084 | 2,084 | | | |
| 100091832 | BURBANK | CA | | 01/30/2023 | | 1,832 | | (60) | | | (60) | | 1,772 | 1,772 | | | |
| 100153095 | LA QUINTA | CA | | 06/27/2024 | | 545 | | (5) | | | (5) | | 540 | 540 | | | |
| 100109046 | MIAMI BEACH | FL | | 06/05/2023 | | 1,623 | | (29) | | | (29) | | 1,594 | 1,594 | | | |
| 100083861 | LOS ANGELES | CA | | 07/12/2022 | | 3,656 | | 36 | | | 36 | | 3,692 | 3,692 | | | |
| 18752 | CHASKA | MN | | 03/25/2008 | | 42,437 | | (313) | | | (313) | | 42,124 | 42,124 | | | |
| 100149106 | PASADENA | CA | | 04/22/2024 | | 1,360 | | (6) | | | (6) | | 1,354 | 1,354 | | | |
| 100138426 | IRVINE | CA | | 12/18/2023 | | 2,223 | | (30) | | | (30) | | 2,193 | 2,193 | | | |
| 100135662 | BERKELEY | CA | | 11/09/2023 | | 2,297 | | (55) | | | (55) | | 2,242 | 2,242 | | | |
| 100090002 | LOGANVILLE | GA | | 01/13/2023 | | 828 | | (22) | | | (22) | | 806 | 806 | | | |
| 100161724 | SUNLAND | CA | | 07/30/2024 | | 666 | | (24) | | | (24) | | 642 | 642 | | | |
| 100135633 | CHARLOTTE | NC | | 11/09/2023 | | 2,001 | | (19) | | | (19) | | 1,982 | 1,982 | | | |
| 100143721 | LA QUINTA | CA | | 02/26/2024 | | 2,293 | | (5) | | | (5) | | 2,288 | 2,288 | | | |
| 100154900 | BROOKLYN | NY | | 07/19/2024 | | 1,836 | | (50) | | | (50) | | 1,786 | 1,786 | | | |
| 100120526 | APTOS | CA | | 08/18/2023 | | 1,733 | | (5) | | | (5) | | 1,728 | 1,728 | | | |
| 100120660 | MIAMI SHORES | FL | | 08/24/2023 | | 3,189 | | (29) | | | (29) | | 3,160 | 3,160 | | | |
| 100128913 | RIVERSIDE | CA | | 09/21/2023 | | 1,853 | | (19) | | | (19) | | 1,834 | 1,834 | | | |
| 100083249 | RIVERSIDE | CA | | 05/10/2022 | | 4,274 | | (50) | | | (50) | | 4,224 | 4,224 | | | |
| 100132808 | SAN DIEGO | CA | | 11/03/2023 | | 2,426 | | (17) | | | (17) | | 2,409 | 2,409 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118630 | FRESH MEADOWS | NY | | 07/25/2023 | | 2,415 | | (32) | | | (32) | | 2,383 | 2,383 | | | |
| 730101608 | ONTARIO | CA | | 12/27/2023 | | (4,210) | | 12,016 | | | 12,016 | | 7,806 | 7,806 | | | |
| 100102833 | (WOODLAND HILLS AREA) LOS ANGE | CA | | 06/22/2023 | | 2,852 | | (21) | | | (21) | | 2,831 | 2,831 | | | |
| 100130228 | PINOLE | CA | | 11/15/2023 | | 2,017 | | (69) | | | (69) | | 1,948 | 1,948 | | | |
| 100160590 | NIPOMO | CA | | 07/19/2024 | | 841 | | (19) | | | (19) | | 822 | 822 | | | |
| 100108925 | ORLANDO | FL | | 05/31/2023 | | 2,877 | | (5) | | | (5) | | 2,872 | 2,872 | | | |
| 100133372 | HAMPTON BAYS | NY | | 11/21/2023 | | 1,442 | | 33 | | | 33 | | 1,475 | 1,475 | | | |
| 100160593 | NEWARK | CA | | 07/19/2024 | | 922 | | (12) | | | (12) | | 910 | 910 | | | |
| 100099959 | LAS VEGAS | NV | | 03/28/2023 | | 2,608 | | 23 | | | 23 | | 2,631 | 2,631 | | | |
| 100137471 | PLANTATION | FL | | 01/11/2024 | | 2,123 | | (14) | | | (14) | | 2,109 | 2,109 | | | |
| 100159576 | LAUDERDALE BY THE SEA | FL | | 07/15/2024 | | 646 | | (25) | | | (25) | | 621 | 621 | | | |
| 100128377 | BONSALL | CA | | 09/15/2023 | | 1,616 | | (15) | | | (15) | | 1,601 | 1,601 | | | |
| 100158425 | RIVERSIDE | CA | | 07/10/2024 | | 1,814 | | (29) | | | (29) | | 1,785 | 1,785 | | | |
| 100154788 | LANCASTER | CA | | 07/19/2024 | | 1,006 | | (41) | | | (41) | | 965 | 965 | | | |
| 100087907 | LOS ANGELES | CA | | 10/18/2022 | | 3,821 | | (32) | | | (32) | | 3,789 | 3,789 | | | |
| 100114673 | NAPLES | FL | | 06/29/2023 | | 2,073 | | (43) | | | (43) | | 2,030 | 2,030 | | | |
| 100118953 | HEATH | TX | | 07/27/2023 | | 2,695 | | (24) | | | (24) | | 2,671 | 2,671 | | | |
| 100130137 | KANNAPOLIS | NC | | 11/15/2023 | | 2,219 | | (11) | | | (11) | | 2,208 | 2,208 | | | |
| 100102804 | PALM SPRINGS | CA | | 06/22/2023 | | 2,819 | | (57) | | | (57) | | 2,762 | 2,762 | | | |
| 100154589 | LOS ANGELES | CA | | 06/14/2024 | | 1,519 | | (55) | | | (55) | | 1,464 | 1,464 | | | |
| 100118853 | SANTA ROSA BEACH | FL | | 08/30/2023 | | 2,672 | | (18) | | | (18) | | 2,654 | 2,654 | | | |
| 100084656 | HERCULES | CA | | 08/02/2022 | | 17,574 | | 327 | | | 327 | | 17,901 | 17,901 | | | |
| 100160507 | CANOGA PARK AREA CITY OF LOS | CA | | 07/19/2024 | | 731 | | (15) | | | (15) | | 716 | 716 | | | |
| 100108473 | RIVERSIDE | CA | | 05/25/2023 | | 3,000 | | (29) | | | (29) | | 2,971 | 2,971 | | | |
| 100135177 | WINTER GARDEN | FL | | 11/07/2023 | | 2,781 | | 7 | | | 7 | | 2,788 | 2,788 | | | |
| 100109654 | MIAMI | FL | | 06/14/2023 | | 1,339 | | (43) | | | (43) | | 1,296 | 1,296 | | | |
| 730302396 | CHICO | CA | | 12/27/2023 | | (7,960) | | 13,511 | | | 13,511 | | 5,551 | 5,551 | | | |
| 100118678 | RIVERSIDE | CA | | 07/25/2023 | | 1,076 | | (20) | | | (20) | | 1,056 | 1,056 | | | |
| 100145839 | NEWPORT BEACH | CA | | 03/15/2024 | | 2,476 | | (42) | | | (42) | | 2,434 | 2,434 | | | |
| 100091645 | MARINA DEL REY | CA | | 01/27/2023 | | 1,853 | | (34) | | | (34) | | 1,819 | 1,819 | | | |
| 100147481 | ARROYO GRANDE | CA | | 04/03/2024 | | 1,567 | | (6) | | | (6) | | 1,561 | 1,561 | | | |
| 100141981 | FOUNTAIN VALLEY | CA | | 02/29/2024 | | 2,139 | | (11) | | | (11) | | 2,128 | 2,128 | | | |
| 100082235 | NEWPORT BEACH | CA | | 04/14/2022 | | 6,810 | | 148 | | | 148 | | 6,958 | 6,958 | | | |
| 100139160 | PALO CEDRO | CA | | 12/28/2023 | | 3,212 | | (51) | | | (51) | | 3,161 | 3,161 | | | |
| 100157697 | SAN JOSE | CA | | 06/28/2024 | | 1,459 | | (15) | | | (15) | | 1,444 | 1,444 | | | |
| 100065826 | EL CAJON | CA | | 07/23/2021 | | 4,104 | | (162) | | | (162) | | 3,942 | 3,942 | | | |
| 100146915 | POTOMAC | MD | | 03/26/2024 | | 2,247 | | (18) | | | (18) | | 2,229 | 2,229 | | | |
| 100118645 | DORAL | FL | | 07/25/2023 | | 9,978 | | (279) | | | (279) | | 9,699 | 9,699 | | | |
| 100142494 | BERTHOUD | CO | | 03/08/2024 | | 2,464 | | (19) | | | (19) | | 2,445 | 2,445 | | | |
| 100091033 | UPLAND | CA | | 01/31/2023 | | 2,359 | | (71) | | | (71) | | 2,288 | 2,288 | | | |
| 100108296 | DOWNEY | CA | | 05/24/2023 | | 1,874 | | (64) | | | (64) | | 1,810 | 1,810 | | | |
| 100151707 | NORTH HILLS | CA | | 05/10/2024 | | 1,608 | | (43) | | | (43) | | 1,565 | 1,565 | | | |
| 100141257 | PALM SPRINGS | CA | | 01/30/2024 | | 1,666 | | (38) | | | (38) | | 1,628 | 1,628 | | | |
| 100136598 | LA HABRA HEIGHTS | CA | | 11/22/2023 | | 2,531 | | (34) | | | (34) | | 2,497 | 2,497 | | | |
| 100077968 | ENCINITAS | CA | | 01/06/2022 | | 5,759 | | (46) | | | (46) | | 5,713 | 5,713 | | | |
| 100090899 | SANTA CLARA | CA | | 01/31/2023 | | 3,318 | | 65 | | | 65 | | 3,383 | 3,383 | | | |
| 100138260 | HOUSTON | TX | | 12/15/2023 | | 3,532 | | (33) | | | (33) | | 3,499 | 3,499 | | | |
| 100130256 | BIG SKY | MT | | 09/28/2023 | | 2,441 | | (32) | | | (32) | | 2,409 | 2,409 | | | |
| 100072025 | INDIO | CA | | 11/19/2021 | | 4,836 | | (151) | | | (151) | | 4,685 | 4,685 | | | |
| 100099857 | LAGUNA HILLS | CA | | 03/07/2023 | | 2,276 | | (46) | | | (46) | | 2,230 | 2,230 | | | |
| 100118938 | DAVIE | FL | | 07/27/2023 | | 1,598 | | (52) | | | (52) | | 1,546 | 1,546 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090987 | LOS ANGELES (AREA OF NORTHRIDG | CA | | 01/31/2023 | | 2,005 | | (27) | | | (27) | | 1,978 | 1,978 | | | |
| 100134683 | SAN FRANCISCO | CA | | 10/30/2023 | | 2,599 | | 18 | | | 18 | | 2,617 | 2,617 | | | |
| 100147770 | WEST LINN | OR | | 04/08/2024 | | 2,777 | | (27) | | | (27) | | 2,750 | 2,750 | | | |
| 100152798 | MIAMI | FL | | 05/22/2024 | | 1,567 | | (13) | | | (13) | | 1,554 | 1,554 | | | |
| 100143898 | RIVERSIDE | CA | | 03/06/2024 | | 1,875 | | (41) | | | (41) | | 1,834 | 1,834 | | | |
| 100120520 | TEMECULA | CA | | 08/18/2023 | | 2,810 | | (43) | | | (43) | | 2,767 | 2,767 | | | |
| 100103676 | MIRAMAR BEACH | FL | | 05/08/2023 | | 2,028 | | (2) | | | (2) | | 2,026 | 2,026 | | | |
| 100141657 | HOMESTEAD | FL | | 01/30/2024 | | 1,519 | | (37) | | | (37) | | 1,482 | 1,482 | | | |
| 100137779 | TEMPLE CITY | CA | | 12/08/2023 | | 2,586 | | (21) | | | (21) | | 2,565 | 2,565 | | | |
| 100109138 | GLENDALE | CA | | 06/09/2023 | | 2,658 | | (35) | | | (35) | | 2,623 | 2,623 | | | |
| 100144526 | SAN CLEMENTE | CA | | 04/26/2024 | | 244,552 | | 5,448 | | | 5,448 | | 250,000 | 250,000 | | | |
| 100147757 | LOS ANGELES | CA | | 04/08/2024 | | 2,773 | | (20) | | | (20) | | 2,753 | 2,753 | | | |
| 100102745 | IRVINE | CA | | 06/22/2023 | | 2,363 | | (43) | | | (43) | | 2,320 | 2,320 | | | |
| 100078351 | PARKLAND | FL | | 02/10/2022 | | 17,421 | | (532) | | | (532) | | 16,889 | 16,889 | | | |
| 100131792 | SANTA MARIA | CA | | 10/06/2023 | | 2,539 | | (55) | | | (55) | | 2,484 | 2,484 | | | |
| 100148138 | MONTROSE | CO | | 04/10/2024 | | 3,052 | | 46 | | | 46 | | 3,098 | 3,098 | | | |
| 100147129 | PARKER | TX | | 05/08/2024 | | 2,144 | | (49) | | | (49) | | 2,095 | 2,095 | | | |
| 100089390 | CULVER CITY | CA | | 11/17/2022 | | 2,266 | | (50) | | | (50) | | 2,216 | 2,216 | | | |
| 100117543 | JACKSONVILLE | OR | | 07/20/2023 | | 4,910 | | 398 | | | 398 | | 5,308 | 5,308 | | | |
| 100084833 | SANTA ROSA BEACH | FL | | 08/02/2022 | | 2,200 | | 43 | | | 43 | | 2,243 | 2,243 | | | |
| 100101187 | BROOKLYN | NY | | 04/28/2023 | | 4,182 | | 484 | | | 484 | | 4,666 | 4,666 | | | |
| 100082153 | SAN FRANCISCO | CA | | 04/14/2022 | | 1,482 | | (25) | | | (25) | | 1,457 | 1,457 | | | |
| 100160895 | HUNTINGTON BEACH | CA | | 07/24/2024 | | 978 | | | | | | | 978 | 978 | | | |
| 100120346 | LAS VEGAS | NV | | 08/18/2023 | | 2,570 | | (44) | | | (44) | | 2,526 | 2,526 | | | |
| 100157725 | SAN ANSELMO | CA | | 06/28/2024 | | 5,918 | | 4 | | | 4 | | 5,922 | 5,922 | | | |
| 100087678 | SUNNYVALE | CA | | 09/29/2022 | | 1,901 | | (27) | | | (27) | | 1,874 | 1,874 | | | |
| 100079681 | WALNUT CREEK | CA | | 04/08/2022 | | 22,073 | | (322) | | | (322) | | 21,751 | 21,751 | | | |
| 100083231 | NORTHRIDGE CITY OF LOS ANGELES | CA | | 05/10/2022 | | 4,680 | | 16 | | | 16 | | 4,696 | 4,696 | | | |
| 100154500 | DOWNEY | CA | | 06/14/2024 | | 1,600 | | (61) | | | (61) | | 1,539 | 1,539 | | | |
| 100102781 | PALM DESERT | CA | | 06/22/2023 | | 11,284 | | (231) | | | (231) | | 11,053 | 11,053 | | | |
| 100101061 | BROOKLYN | NY | | 04/28/2023 | | 5,707 | | 1,323 | | | 1,323 | | 7,030 | 7,030 | | | |
| 100084795 | LONGWOOD | FL | | 08/02/2022 | | 3,721 | | 127 | | | 127 | | 3,848 | 3,848 | | | |
| 100161489 | LOS ANGELES | CA | | 07/30/2024 | | 930 | | 4 | | | 4 | | 934 | 934 | | | |
| 100153833 | SAN DIEGO | CA | | 07/10/2024 | | 1,222 | | (18) | | | (18) | | 1,204 | 1,204 | | | |
| 100132664 | MISSION VIEJO | CA | | 11/03/2023 | | 2,435 | | 12 | | | 12 | | 2,447 | 2,447 | | | |
| 100132706 | MAGNOLIA | TX | | 11/03/2023 | | 2,037 | | (47) | | | (47) | | 1,990 | 1,990 | | | |
| 100147133 | SAN DIEGO | CA | | 05/08/2024 | | 2,607 | | (29) | | | (29) | | 2,578 | 2,578 | | | |
| 100118642 | CHICO | CA | | 07/25/2023 | | 2,121 | | (60) | | | (60) | | 2,061 | 2,061 | | | |
| 100154341 | WASHOUGAL | WA | | 06/12/2024 | | 1,961 | | (27) | | | (27) | | 1,934 | 1,934 | | | |
| 100133445 | HAUULA | HI | | 10/19/2023 | | 2,579 | | 40 | | | 40 | | 2,619 | 2,619 | | | |
| 100107858 | SAN MARCOS | CA | | 06/29/2023 | | 3,000 | | (23) | | | (23) | | 2,977 | 2,977 | | | |
| 100140659 | DALLAS | TX | | 02/08/2024 | | 2,979 | | (123) | | | (123) | | 2,856 | 2,856 | | | |
| 100129222 | DIAMOND BAR | CA | | 11/03/2023 | | 1,824 | | (39) | | | (39) | | 1,785 | 1,785 | | | |
| 100117492 | NORTHRIDGE AREA LOS ANGELES | CA | | 07/20/2023 | | 3,120 | | 131 | | | 131 | | 3,251 | 3,251 | | | |
| 100160575 | LOS ANGELES | CA | | 07/19/2024 | | 951 | | 10 | | | 10 | | 961 | 961 | | | |
| 100158157 | ANAHEIM | CA | | 07/09/2024 | | 804 | | (10) | | | (10) | | 794 | 794 | | | |
| 100102048 | LITHIA | FL | | 04/14/2023 | | 2,030 | | (33) | | | (33) | | 1,997 | 1,997 | | | |
| 100100411 | BROOKLYN | NY | | 04/27/2023 | | 3,676 | | 51 | | | 51 | | 3,727 | 3,727 | | | |
| 100116084 | TARZANA AREA LOS ANGELES | CA | | 07/20/2023 | | 5,378 | | 701 | | | 701 | | 6,079 | 6,079 | | | |
| 100114905 | PASADENA | CA | | 07/13/2023 | | 2,974 | | (11) | | | (11) | | 2,963 | 2,963 | | | |
| 100129760 | UPLAND | CA | | 09/27/2023 | | 2,360 | | (43) | | | (43) | | 2,317 | 2,317 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128819 | BERKELEY | CA | | 09/21/2023 | | 2,300 | | (6) | | | (6) | | 2,294 | 2,294 | | | |
| 730300257 | VALLEJO | CA | | 12/27/2023 | | 517 | | 5,306 | | | 5,306 | | 5,823 | 5,823 | | | |
| 100087372 | GILROY | CA | | 10/25/2022 | | 4,131 | | 275 | | | 275 | | 4,406 | 4,406 | | | |
| 100072018 | SANTA BARBARA | CA | | 11/19/2021 | | 28,357 | | (33) | | | (33) | | 28,324 | 28,324 | | | |
| 100149904 | GLENDALE | CA | | 04/29/2024 | | 1,522 | | (43) | | | (43) | | 1,479 | 1,479 | | | |
| 4010060029 | Waterbury | CT | | 09/28/2023 | | 2,460 | | (113) | | | (113) | | 2,347 | 2,347 | | | |
| 100136115 | LA VERNE | CA | | 12/18/2023 | | 1,848 | | (97) | | | (97) | | 1,751 | 1,751 | | | |
| 100133166 | GARDEN GROVE | CA | | 11/29/2023 | | 2,557 | | 54 | | | 54 | | 2,611 | 2,611 | | | |
| 100140832 | BROOKLYN | NY | | 03/06/2024 | | 1,898 | | (48) | | | (48) | | 1,850 | 1,850 | | | |
| 100099614 | HOLLYWOOD | FL | | 04/06/2023 | | 2,641 | | 31 | | | 31 | | 2,672 | 2,672 | | | |
| 100108493 | SAN JOSE | CA | | 05/25/2023 | | 2,213 | | (78) | | | (78) | | 2,135 | 2,135 | | | |
| 100149088 | OAK ISLAND | NC | | 04/19/2024 | | 3,115 | | (92) | | | (92) | | 3,023 | 3,023 | | | |
| 100156061 | WOODLAND HILLS | CA | | 06/18/2024 | | 1,485 | | (45) | | | (45) | | 1,440 | 1,440 | | | |
| 100165694 | MARSEILLES | IL | | 08/29/2024 | | 1,509 | | (59) | | | (59) | | 1,450 | 1,450 | | | |
| 100113677 | AQUINNAH | MA | | 06/29/2023 | | 5,890 | | 386 | | | 386 | | 6,276 | 6,276 | | | |
| 730301413 | HUNTINGTON BEACH | CA | | 12/27/2023 | | 5,744 | | 522 | | | 522 | | 6,266 | 6,266 | | | |
| 100128863 | EAST HAMPTON | NY | | 09/21/2023 | | 2,267 | | (8) | | | (8) | | 2,259 | 2,259 | | | |
| 100140822 | HOMESTEAD | FL | | 03/06/2024 | | 1,459 | | (48) | | | (48) | | 1,411 | 1,411 | | | |
| 100100120 | MIAMI | FL | | 03/28/2023 | | 2,781 | | 180 | | | 180 | | 2,961 | 2,961 | | | |
| 100120424 | PROSPER | TX | | 08/18/2023 | | 5,062 | | (25) | | | (25) | | 5,037 | 5,037 | | | |
| 100083829 | COSTA MESA | CA | | 07/12/2022 | | 2,139 | | (16) | | | (16) | | 2,123 | 2,123 | | | |
| 100109761 | TEMPLE CITY | CA | | 06/16/2023 | | 2,515 | | (41) | | | (41) | | 2,474 | 2,474 | | | |
| 100074443 | PALM SPRINGS | CA | | 12/02/2021 | | 7,940 | | (501) | | | (501) | | 7,439 | 7,439 | | | |
| 100114528 | RIVERSIDE | CA | | 06/29/2023 | | 1,973 | | (30) | | | (30) | | 1,943 | 1,943 | | | |
| 100128289 | GARDEN GROVE | CA | | 09/14/2023 | | 2,137 | | (30) | | | (30) | | 2,107 | 2,107 | | | |
| 100120600 | REDONDO BEACH | CA | | 08/18/2023 | | 1,838 | | (25) | | | (25) | | 1,813 | 1,813 | | | |
| 100088195 | SCOTTSDALE | AZ | | 10/13/2022 | | 3,078 | | (64) | | | (64) | | 3,014 | 3,014 | | | |
| 100102696 | THOUSAND OAKS | CA | | 06/22/2023 | | 1,932 | | (70) | | | (70) | | 1,862 | 1,862 | | | |
| 100080494 | RANCHO CUCAMONGA | CA | | 03/10/2022 | | 4,787 | | (25) | | | (25) | | 4,762 | 4,762 | | | |
| 100099550 | FORT WORTH | TX | | 02/17/2023 | | 1,762 | | (46) | | | (46) | | 1,716 | 1,716 | | | |
| 100078769 | PASADENA | CA | | 01/31/2022 | | 5,514 | | (96) | | | (96) | | 5,418 | 5,418 | | | |
| 100115650 | LAS VEGAS | NV | | 07/19/2023 | | 2,699 | | (26) | | | (26) | | 2,673 | 2,673 | | | |
| 100141629 | LAFAYETTE | CA | | 01/30/2024 | | 2,255 | | (22) | | | (22) | | 2,233 | 2,233 | | | |
| 100153811 | LORTON | VA | | 07/10/2024 | | 1,072 | | (36) | | | (36) | | 1,036 | 1,036 | | | |
| 100131822 | LOS ANGELES | CA | | 10/06/2023 | | 5,793 | | 87 | | | 87 | | 5,880 | 5,880 | | | |
| 100128931 | BURBANK | CA | | 09/22/2023 | | 1,514 | | (29) | | | (29) | | 1,485 | 1,485 | | | |
| 100082381 | TORRANCE | CA | | 04/14/2022 | | 5,109 | | (63) | | | (63) | | 5,046 | 5,046 | | | |
| 100156090 | BROOKLYN | NY | | 06/18/2024 | | 1,502 | | (51) | | | (51) | | 1,451 | 1,451 | | | |
| 100101069 | POMONA | NY | | 04/28/2023 | | 4,909 | | 888 | | | 888 | | 5,797 | 5,797 | | | |
| 100117096 | MIRAMAR BEACH | FL | | 07/20/2023 | | 4,380 | | 525 | | | 525 | | 4,905 | 4,905 | | | |
| 100115535 | BRADENTON BEACH | FL | | 07/19/2023 | | 2,490 | | (18) | | | (18) | | 2,472 | 2,472 | | | |
| 100118973 | LOS ANGELES | CA | | 07/27/2023 | | 2,614 | | (38) | | | (38) | | 2,576 | 2,576 | | | |
| 100065832 | WARREN | NJ | | 07/23/2021 | | 4,975 | | (197) | | | (197) | | 4,778 | 4,778 | | | |
| 100135630 | HEBER | UT | | 11/09/2023 | | 2,498 | | (27) | | | (27) | | 2,471 | 2,471 | | | |
| 100141775 | COLTS NECK | NJ | | 01/30/2024 | | 1,984 | | (38) | | | (38) | | 1,946 | 1,946 | | | |
| 100139334 | RIVIERA BEACH | FL | | 12/28/2023 | | 2,029 | | (44) | | | (44) | | 1,985 | 1,985 | | | |
| 100108461 | S LAKE TAHOE | CA | | 05/25/2023 | | 2,644 | | (37) | | | (37) | | 2,607 | 2,607 | | | |
| 100118633 | HALLANDALE BEACH | FL | | 07/25/2023 | | 2,502 | | (77) | | | (77) | | 2,425 | 2,425 | | | |
| 100143890 | DAVIE | FL | | 03/06/2024 | | 3,218 | | (116) | | | (116) | | 3,102 | 3,102 | | | |
| 100080849 | DESCANO | CA | | 03/10/2022 | | 5,751 | | (156) | | | (156) | | 5,595 | 5,595 | | | |
| 100080046 | LAKE FOREST | CA | | 04/25/2022 | | 5,539 | | 121 | | | 121 | | 5,660 | 5,660 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117533 | REDONDO BEACH | CA | | 07/20/2023 | | 3,422 | | 283 | | | 283 | | 3,705 | 3,705 | | | |
| 100153716 | GILBERT | AZ | | 07/11/2024 | | 1,827 | | (50) | | | (50) | | 1,777 | 1,777 | | | |
| 100134277 | LA MESA | CA | | 10/27/2023 | | 2,089 | | (51) | | | (51) | | 2,038 | 2,038 | | | |
| 100084698 | LAKE STEVENS | WA | | 08/02/2022 | | 2,027 | | 41 | | | 41 | | 2,068 | 2,068 | | | |
| 100134590 | COOPER CITY | FL | | 10/30/2023 | | 2,251 | | (44) | | | (44) | | 2,207 | 2,207 | | | |
| 100140683 | ESCONDIDO | CA | | 02/08/2024 | | 1,867 | | (74) | | | (74) | | 1,793 | 1,793 | | | |
| 100079733 | SAN JOSE | CA | | 04/08/2022 | | 6,192 | | 600 | | | 600 | | 6,792 | 6,792 | | | |
| 100103765 | LANSDALE | PA | | 05/10/2023 | | 2,411 | | (25) | | | (25) | | 2,386 | 2,386 | | | |
| 100102010 | LAKE ARROWHEAD | CA | | 04/14/2023 | | 648 | | (28) | | | (28) | | 620 | 620 | | | |
| 100133381 | DANVILLE | CA | | 11/21/2023 | | 145 | | (1) | | | (1) | | 144 | 144 | | | |
| 100134672 | WESTMINSTER | CA | | 10/30/2023 | | 2,193 | | (41) | | | (41) | | 2,152 | 2,152 | | | |
| 100158563 | BROOKLYN | NY | | 07/10/2024 | | 1,629 | | (46) | | | (46) | | 1,583 | 1,583 | | | |
| 100079996 | LAS VEGAS | NV | | 04/25/2022 | | 5,946 | | 336 | | | 336 | | 6,282 | 6,282 | | | |
| 100102610 | KANEOHE | HI | | 06/22/2023 | | 1,424 | | (38) | | | (38) | | 1,386 | 1,386 | | | |
| 100115644 | BEVERLY HILLS | CA | | 07/19/2023 | | 2,982 | | (7) | | | (7) | | 2,975 | 2,975 | | | |
| 100154994 | UPLAND | CA | | 07/19/2024 | | 1,723 | | (50) | | | (50) | | 1,673 | 1,673 | | | |
| 100115402 | ARCADIA | CA | | 07/17/2023 | | 4,148 | | 4 | | | 4 | | 4,152 | 4,152 | | | |
| 100090935 | MARIETTA | GA | | 01/31/2023 | | 1,093 | | 16 | | | 16 | | 1,109 | 1,109 | | | |
| 100153640 | BOCA RATON | FL | | 05/31/2024 | | 2,928 | | (114) | | | (114) | | 2,814 | 2,814 | | | |
| 100134463 | HENDERSON | NV | | 10/30/2023 | | 1,572 | | (58) | | | (58) | | 1,514 | 1,514 | | | |
| 100160511 | CORAL SPRINGS | FL | | 07/19/2024 | | 588 | | (19) | | | (19) | | 569 | 569 | | | |
| 100138411 | ENCINO | CA | | 12/18/2023 | | 2,402 | | (30) | | | (30) | | 2,372 | 2,372 | | | |
| 100139453 | SOUTH GATE | CA | | 12/28/2023 | | 203 | | 1 | | | 1 | | 204 | 204 | | | |
| 100155028 | NASHVILLE | TN | | 07/19/2024 | | 5,750 | | (57) | | | (57) | | 5,693 | 5,693 | | | |
| 100156692 | ORINDA | CA | | 06/26/2024 | | 2,410 | | (57) | | | (57) | | 2,353 | 2,353 | | | |
| 100076825 | SAN DIEGO | CA | | 12/27/2021 | | 4,886 | | (176) | | | (176) | | 4,710 | 4,710 | | | |
| 100143711 | GOTHA | FL | | 02/23/2024 | | 3,406 | | (1) | | | (1) | | 3,405 | 3,405 | | | |
| 100082291 | LONG BEACH | CA | | 04/14/2022 | | 885 | | 15 | | | 15 | | 900 | 900 | | | |
| 100139549 | PHOENIX | MD | | 12/28/2023 | | 1,336 | | 9 | | | 9 | | 1,345 | 1,345 | | | |
| 100078015 | VICTOR | ID | | 01/12/2022 | | 9,409 | | (122) | | | (122) | | 9,287 | 9,287 | | | |
| 100117572 | SUNNYVALE | CA | | 07/20/2023 | | 3,862 | | 162 | | | 162 | | 4,024 | 4,024 | | | |
| 100140727 | VILLA PARK | CA | | 02/08/2024 | | 2,780 | | 1 | | | 1 | | 2,781 | 2,781 | | | |
| 100138084 | MISSION VIEJO | CA | | 12/13/2023 | | 1,038 | | (34) | | | (34) | | 1,004 | 1,471 | | 466 | 466 |
| 100140491 | SAN DIEGO | CA | | 01/19/2024 | | 728 | | (17) | | | (17) | | 711 | 711 | | | |
| 100107877 | LOS ANGELES | CA | | 06/29/2023 | | 2,918 | | (38) | | | (38) | | 2,880 | 2,880 | | | |
| 100149903 | LOS ANGELES | CA | | 04/29/2024 | | 1,950 | | 101 | | | 101 | | 2,051 | 2,051 | | | |
| 100083896 | RENTON | WA | | 07/12/2022 | | 3,377 | | 81 | | | 81 | | 3,458 | 3,458 | | | |
| 100133418 | DRAPER | UT | | 10/19/2023 | | 2,181 | | (32) | | | (32) | | 2,149 | 2,149 | | | |
| 100134302 | WARREN | NJ | | 10/27/2023 | | 2,471 | | (6) | | | (6) | | 2,465 | 2,465 | | | |
| 100088804 | RIVERSIDE | CA | | 11/15/2022 | | 2,319 | | (30) | | | (30) | | 2,289 | 2,289 | | | |
| 100080410 | LOS ANGELES | CA | | 04/14/2022 | | 4,278 | | (213) | | | (213) | | 4,065 | 4,065 | | | |
| 100102186 | SANTA CLARITA | CA | | 04/14/2023 | | 2,621 | | (49) | | | (49) | | 2,572 | 2,572 | | | |
| 100135175 | AVENTURA | FL | | 11/07/2023 | | 1,656 | | (34) | | | (34) | | 1,622 | 1,622 | | | |
| 100137470 | LOS ANGELES | CA | | 01/11/2024 | | 660 | | (31) | | | (31) | | 629 | 629 | | | |
| 730003209 | ASHLAND | OR | | 12/27/2023 | | (4,840) | | 11,342 | | | 11,342 | | 6,502 | 6,502 | | | |
| 100133414 | (CANOGA PARK AREA) LOS ANGELES | CA | | 11/21/2023 | | 1,402 | | (27) | | | (27) | | 1,375 | 1,375 | | | |
| 100160605 | POTOMAC | MD | | 07/19/2024 | | 810 | | (29) | | | (29) | | 781 | 781 | | | |
| 100133621 | VAN NUYS | CA | | 10/23/2023 | | 2,653 | | 34 | | | 34 | | 2,687 | 2,687 | | | |
| 100133866 | LOS ANGELES | CA | | 10/20/2023 | | 1,940 | | (47) | | | (47) | | 1,893 | 1,893 | | | |
| 100156285 | WIMBERLEY | TX | | 07/25/2024 | | 510 | | (3) | | | (3) | | 507 | 507 | | | |
| 100154180 | ENCINITAS | CA | | 07/11/2024 | | 752 | | (11) | | | (11) | | 741 | 741 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132423 | SCOTTSDALE | AZ | | 11/03/2023 | | 2,520 | | 72 | | | 72 | | 2,592 | 2,592 | | | |
| 100118727 | VAN NUYS | CA | | 07/25/2023 | | 2,501 | | (15) | | | (15) | | 2,486 | 2,486 | | | |
| 100153056 | AUBURN | WA | | 06/27/2024 | | 972 | | (43) | | | (43) | | 929 | 929 | | | |
| 100154067 | WOODLAND HILLS | CA | | 06/06/2024 | | 2,406 | | (61) | | | (61) | | 2,345 | 2,345 | | | |
| 100132791 | IRVINE | CA | | 11/03/2023 | | 2,423 | | 24 | | | 24 | | 2,447 | 2,447 | | | |
| 100086570 | GREENWICH | CT | | 09/30/2022 | | 13,877 | | (79) | | | (79) | | 13,798 | 13,798 | | | |
| 100101070 | BAL HARBOUR | FL | | 04/28/2023 | | 4,615 | | 404 | | | 404 | | 5,019 | 5,019 | | | |
| 100141400 | ACTON AREA | CA | | 01/30/2024 | | 1,959 | | (66) | | | (66) | | 1,893 | 1,893 | | | |
| 100100360 | NEW YORK | NY | | 04/27/2023 | | 3,803 | | 184 | | | 184 | | 3,987 | 3,987 | | | |
| 100147402 | LONG BEACH | CA | | 05/08/2024 | | 2,342 | | (57) | | | (57) | | 2,285 | 2,285 | | | |
| 100161807 | THE BRONX | NY | | 07/31/2024 | | 2,212 | | (64) | | | (64) | | 2,148 | 2,148 | | | |
| 100137481 | ESCONDIDO | CA | | 01/11/2024 | | 2,350 | | (61) | | | (61) | | 2,289 | 2,289 | | | |
| 100132537 | PIGEON FORGE | TN | | 11/03/2023 | | 2,885 | | 24 | | | 24 | | 2,909 | 2,909 | | | |
| 100084767 | AVENTURA | FL | | 08/02/2022 | | 3,265 | | 100 | | | 100 | | 3,365 | 3,365 | | | |
| 100120248 | FORT COLLINS | CO | | 08/18/2023 | | 2,376 | | (69) | | | (69) | | 2,307 | 2,307 | | | |
| 100139529 | (SUN VALLEY AREA) LOS ANGELES | CA | | 12/28/2023 | | 2,141 | | (38) | | | (38) | | 2,103 | 2,103 | | | |
| 100147698 | SAN JOSE | CA | | 04/05/2024 | | 1,254 | | (26) | | | (26) | | 1,228 | 1,228 | | | |
| 100157636 | CORONA | CA | | 06/28/2024 | | 2,599 | | (32) | | | (32) | | 2,567 | 2,567 | | | |
| 100157622 | SAN DIEGO | CA | | 06/28/2024 | | 2,322 | | (13) | | | (13) | | 2,309 | 2,309 | | | |
| 100142470 | ARVADA | CO | | 03/08/2024 | | 2,371 | | (3) | | | (3) | | 2,368 | 2,368 | | | |
| 100091318 | WILTON | CA | | 01/13/2023 | | 3,009 | | (50) | | | (50) | | 2,959 | 2,959 | | | |
| 100087054 | MISSION VIEJO | CA | | 11/04/2022 | | 3,051 | | | | | | | 3,051 | 3,051 | | | |
| 100155011 | BUENA PARK | CA | | 07/19/2024 | | 821 | | (6) | | | (6) | | 815 | 815 | | | |
| 100100555 | CARPINTERIA | CA | | 04/27/2023 | | 2,139 | | (58) | | | (58) | | 2,081 | 2,081 | | | |
| 100159560 | ALTADENA | CA | | 07/15/2024 | | 1,619 | | (31) | | | (31) | | 1,588 | 1,588 | | | |
| 100120792 | RENO | NV | | 08/25/2023 | | 1,944 | | (36) | | | (36) | | 1,908 | 1,908 | | | |
| 100114659 | OAKLAND | CA | | 06/29/2023 | | 2,330 | | (40) | | | (40) | | 2,290 | 2,290 | | | |
| 100147640 | LOS ANGELES | CA | | 04/04/2024 | | 1,429 | | (58) | | | (58) | | 1,371 | 1,371 | | | |
| 100155269 | SAN RAFAEL | CA | | 07/19/2024 | | 2,323 | | (109) | | | (109) | | 2,214 | 2,214 | | | |
| 100137849 | SAN JOSE | CA | | 12/08/2023 | | 1,880 | | (10) | | | (10) | | 1,870 | 1,870 | | | |
| 100128861 | MAHWAH | NJ | | 09/21/2023 | | 2,203 | | (53) | | | (53) | | 2,150 | 2,150 | | | |
| 100130143 | PARKLAND | FL | | 11/15/2023 | | 2,973 | | 138 | | | 138 | | 3,111 | 3,111 | | | |
| 100158474 | DALLAS | TX | | 07/10/2024 | | 1,433 | | (10) | | | (10) | | 1,423 | 1,423 | | | |
| 3340065203 | OTISVILLE | NY | | 02/29/2024 | | 343,427 | | | | | | | 343,427 | 343,427 | | | |
| 100088107 | TEMECULA | CA | | 10/25/2022 | | 1,729 | | (38) | | | (38) | | 1,691 | 1,691 | | | |
| 100135646 | BOZEMAN | MT | | 11/09/2023 | | 2,895 | | 42 | | | 42 | | 2,937 | 2,937 | | | |
| 100132087 | HEBER CITY | UT | | 10/13/2023 | | 2,568 | | 1 | | | 1 | | 2,569 | 2,569 | | | |
| 100127519 | LONG BEACH | CA | | 09/08/2023 | | 2,463 | | (34) | | | (34) | | 2,429 | 2,429 | | | |
| 100102841 | WAXHAW | NC | | 06/22/2023 | | 2,606 | | (19) | | | (19) | | 2,587 | 2,587 | | | |
| 100153159 | SEBASTOPOL | CA | | 05/28/2024 | | 6,806 | | 1,763 | | | 1,763 | | 8,569 | 8,569 | | | |
| 100137313 | JERICHO | NY | | 12/01/2023 | | 2,009 | | (37) | | | (37) | | 1,972 | 1,972 | | | |
| 100114625 | HUNTINGTON BEACH | CA | | 06/29/2023 | | 985 | | (18) | | | (18) | | 967 | 967 | | | |
| 100114937 | SHERWOOD FOREST | CA | | 07/13/2023 | | 2,303 | | (55) | | | (55) | | 2,248 | 2,248 | | | |
| 100129491 | TOMS RIVER | NJ | | 09/29/2023 | | 1,633 | | (8) | | | (8) | | 1,625 | 1,625 | | | |
| 100132535 | SAN MATEO | CA | | 11/03/2023 | | 1,696 | | 23 | | | 23 | | 1,719 | 1,719 | | | |
| 100154613 | UPPERCO | MD | | 06/14/2024 | | 1,248 | | (23) | | | (23) | | 1,225 | 1,225 | | | |
| 100140466 | VERO BEACH | FL | | 01/17/2024 | | 1,620 | | (31) | | | (31) | | 1,589 | 1,589 | | | |
| 100142343 | GLEN OAKS | NY | | 03/15/2024 | | 1,908 | | (48) | | | (48) | | 1,860 | 1,860 | | | |
| 100116169 | SAN MARINO | CA | | 07/20/2023 | | 1,040 | | 183 | | | 183 | | 1,223 | 1,223 | | | |
| 100129423 | PORTLAND | OR | | 09/29/2023 | | 3,085 | | 11 | | | 11 | | 3,096 | 3,096 | | | |
| 100088825 | SCOTTSDALE | AZ | | 11/15/2022 | | 3,500 | | 54 | | | 54 | | 3,554 | 3,554 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153033 | NORTHRIDGE | CA | | 06/27/2024 | | 1,246 | | (61) | | | (61) | | 1,185 | 1,185 | | | |
| 100108185 | CAVE CREEK | AZ | | 05/24/2023 | | 557 | | 7 | | | 7 | | 564 | 564 | | | |
| 100137449 | PARKLAND | FL | | 01/11/2024 | | 1,792 | | (23) | | | (23) | | 1,769 | 1,769 | | | |
| 100083027 | GLENDORA | CA | | 05/11/2022 | | 5,765 | | 447 | | | 447 | | 6,212 | 6,212 | | | |
| 100148685 | MELBOURNE | FL | | 04/16/2024 | | 2,257 | | (28) | | | (28) | | 2,229 | 2,229 | | | |
| 100087939 | VENICE | CA | | 10/25/2022 | | 5,702 | | 37 | | | 37 | | 5,739 | 5,739 | | | |
| 100140474 | CELINA | TX | | 01/17/2024 | | 1,547 | | (19) | | | (19) | | 1,528 | 1,528 | | | |
| 100143330 | CLIFFSIDE PARK | NJ | | 02/16/2024 | | 2,961 | | (13) | | | (13) | | 2,948 | 2,948 | | | |
| 100118791 | SAN RAFAEL | CA | | 07/25/2023 | | 2,584 | | (44) | | | (44) | | 2,540 | 2,540 | | | |
| 100107860 | BRASELTON | GA | | 06/29/2023 | | 1,107 | | (29) | | | (29) | | 1,078 | 1,078 | | | |
| 100144265 | OAKTON | VA | | 03/07/2024 | | 1,760 | | (55) | | | (55) | | 1,705 | 1,705 | | | |
| 100159573 | AUBURN | CA | | 07/15/2024 | | 1,641 | | 2 | | | 2 | | 1,643 | 1,643 | | | |
| 100154206 | ARVADA | CO | | 07/11/2024 | | 778 | | (21) | | | (21) | | 757 | 757 | | | |
| 100142664 | EAST BOSTON | MA | | 02/08/2024 | | 2,358 | | (47) | | | (47) | | 2,311 | 2,311 | | | |
| 100108909 | WHITTIER | CA | | 05/31/2023 | | 2,746 | | (25) | | | (25) | | 2,721 | 2,721 | | | |
| 100160902 | TOMS RIVER | NJ | | 07/24/2024 | | 1,234 | | 4 | | | 4 | | 1,238 | 1,238 | | | |
| 100137397 | EL PASO | TX | | 01/11/2024 | | 1,251 | | (59) | | | (59) | | 1,192 | 1,192 | | | |
| 100074439 | UPPER SADDLE RIVER | NJ | | 12/02/2021 | | 55,331 | | (974) | | | (974) | | 54,357 | 54,357 | | | |
| 100128883 | MISSION VIEJO | CA | | 09/21/2023 | | 2,500 | | (17) | | | (17) | | 2,483 | 2,483 | | | |
| 100151135 | VIRGINIA BEACH | VA | | 05/09/2024 | | 1,420 | | (64) | | | (64) | | 1,356 | 1,356 | | | |
| 100153800 | SAN DIEGO | CA | | 07/10/2024 | | 2,560 | | (6) | | | (6) | | 2,554 | 2,554 | | | |
| 100120191 | MIRAMAR | FL | | 08/18/2023 | | 3,153 | | (106) | | | (106) | | 3,047 | 3,047 | | | |
| 100117791 | SONOMA | CA | | 07/20/2023 | | 2,801 | | (24) | | | (24) | | 2,777 | 2,777 | | | |
| 100151130 | BROOKLYN | NY | | 05/09/2024 | | 3,059 | | (66) | | | (66) | | 2,993 | 2,993 | | | |
| 100119617 | GILROY | CA | | 07/31/2023 | | 2,262 | | 3 | | | 3 | | 2,265 | 2,265 | | | |
| 100138733 | PARKER | CO | | 02/02/2024 | | 1,607 | | (35) | | | (35) | | 1,572 | 1,572 | | | |
| 100141470 | MODESTO | CA | | 01/30/2024 | | 1,538 | | 49 | | | 49 | | 1,587 | 1,587 | | | |
| 100132601 | ANAHEIM | CA | | 11/03/2023 | | 2,335 | | 17 | | | 17 | | 2,352 | 2,352 | | | |
| 100132397 | CHINO | CA | | 11/03/2023 | | 2,409 | | 31 | | | 31 | | 2,440 | 2,440 | | | |
| 100134280 | MAPLE VALLEY | WA | | 10/27/2023 | | 1,564 | | (11) | | | (11) | | 1,553 | 1,553 | | | |
| 100090985 | SHERMAN OAKS | CA | | 01/31/2023 | | 1,777 | | (48) | | | (48) | | 1,729 | 1,729 | | | |
| 100118005 | SAN JOSE | CA | | 07/20/2023 | | 3,471 | | 205 | | | 205 | | 3,676 | 3,676 | | | |
| 100087222 | PALM SPRINGS | CA | | 10/25/2022 | | 2,761 | | 239 | | | 239 | | 3,000 | 3,000 | | | |
| 100120585 | MIAMI SHORES | FL | | 08/18/2023 | | 2,742 | | 4 | | | 4 | | 2,746 | 2,746 | | | |
| 100144318 | MORGAN HILL | CA | | 03/07/2024 | | 9,532 | | (114) | | | (114) | | 9,418 | 9,418 | | | |
| 100149801 | FULLERTON | CA | | 04/26/2024 | | 1,974 | | (60) | | | (60) | | 1,914 | 1,914 | | | |
| 100116086 | MOUNTAIN VIEW | CA | | 07/20/2023 | | 4,608 | | 1,102 | | | 1,102 | | 5,710 | 5,710 | | | |
| 100154629 | NAPLES | FL | | 07/19/2024 | | 934 | | (40) | | | (40) | | 894 | 894 | | | |
| 100108071 | DOWNEY | CA | | 05/24/2023 | | 2,602 | | 28 | | | 28 | | 2,630 | 2,630 | | | |
| 100142443 | ANNAPOLIS | MD | | 03/08/2024 | | 1,584 | | (6) | | | (6) | | 1,578 | 1,578 | | | |
| 100080035 | PARKER | TX | | 04/08/2022 | | 4,886 | | | | | | | 4,886 | 4,886 | | | |
| 100108422 | STATEN ISLAND | NY | | 05/25/2023 | | 2,352 | | (43) | | | (43) | | 2,309 | 2,309 | | | |
| 100109674 | DEERFIELD BEACH | FL | | 06/16/2023 | | 2,404 | | (122) | | | (122) | | 2,282 | 2,282 | | | |
| 730300292 | VENTURA | CA | | 12/27/2023 | | 421 | | 5,621 | | | 5,621 | | 6,042 | 6,042 | | | |
| 100143011 | GARDNERVILLE | NV | | 02/12/2024 | | 1,784 | | (81) | | | (81) | | 1,703 | 1,703 | | | |
| 100148627 | SHERMAN OAKS | CA | | 05/15/2024 | | 1,161 | | 11 | | | 11 | | 1,172 | 1,172 | | | |
| 100118012 | TUJUNGA | CA | | 07/20/2023 | | 3,416 | | 30 | | | 30 | | 3,446 | 3,446 | | | |
| 100102204 | COLORADO SPRINGS | CO | | 04/14/2023 | | 2,318 | | (21) | | | (21) | | 2,297 | 2,297 | | | |
| 100137315 | SANTA CLARA | CA | | 12/01/2023 | | 2,353 | | 4 | | | 4 | | 2,357 | 2,357 | | | |
| 4010052822 | Baltimore | MD | | 08/24/2023 | | 2,152 | | | | | | | 2,152 | 2,152 | | | |
| 100144482 | ONTARIO | CA | | 04/26/2024 | | 2,084 | | (94) | | | (94) | | 1,990 | 1,990 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100165717 | LEESBURG | VA | | 08/29/2024 | | 697 | | (25) | | | (25) | | 672 | 672 | | | |
| 100158590 | JERSEY CITY | NJ | | 07/10/2024 | | 857 | | (8) | | | (8) | | 849 | 849 | | | |
| 100102476 | COOPERSBURG | PA | | 06/07/2023 | | 2,787 | | 44 | | | 44 | | 2,831 | 2,831 | | | |
| 100154683 | PAYSON | AZ | | 07/19/2024 | | 1,528 | | (67) | | | (67) | | 1,461 | 1,461 | | | |
| 100084694 | LOS ANGELES | CA | | 08/02/2022 | | 17 | | (1) | | | (1) | | 16 | 16 | | | |
| 100080017 | SAN FRANCISCO | CA | | 04/08/2022 | | 4,890 | | | | | | | 4,890 | 4,890 | | | |
| 100077789 | LOS ANGELES WOODLAND HILLS | CA | | 12/23/2021 | | 15 | | (1) | | | (1) | | 14 | 14 | | | |
| 100154211 | HOLLISTER | CA | | 07/11/2024 | | 769 | | (21) | | | (21) | | 748 | 748 | | | |
| 100083511 | KAILUA | HI | | 06/06/2022 | | 5,037 | | (72) | | | (72) | | 4,965 | 4,965 | | | |
| 100156164 | WEST PALM BCH | FL | | 06/20/2024 | | 1,293 | | (46) | | | (46) | | 1,247 | 1,247 | | | |
| 100160557 | MAPLE GROVE | MN | | 07/19/2024 | | 701 | | (9) | | | (9) | | 692 | 692 | | | |
| 100078751 | TORRANCE | CA | | 02/25/2022 | | 4,839 | | (96) | | | (96) | | 4,743 | 4,743 | | | |
| 100115119 | KEY WEST | FL | | 07/17/2023 | | 2,207 | | (9) | | | (9) | | 2,198 | 2,198 | | | |
| 100134508 | WESTLAKE | FL | | 10/30/2023 | | 1,843 | | 8 | | | 8 | | 1,851 | 1,851 | | | |
| 403048682 | Warner Robins | GA | | 06/28/2024 | | 4,189 | | (2,658) | | | (2,658) | | 1,531 | 1,531 | | | |
| 100140947 | PARKLAND | FL | | 03/28/2024 | | 1,941 | | (72) | | | (72) | | 1,869 | 1,869 | | | |
| 100088316 | DORAL | FL | | 11/10/2022 | | 4,841 | | (19) | | | (19) | | 4,822 | 4,822 | | | |
| 100161707 | ORLANDO | FL | | 07/30/2024 | | 2,174 | | (66) | | | (66) | | 2,108 | 2,108 | | | |
| 100087960 | PALMETTO BAY | FL | | 10/25/2022 | | 2,799 | | 69 | | | 69 | | 2,868 | 2,868 | | | |
| 100135767 | CERRITOS | CA | | 11/10/2023 | | 2,671 | | 77 | | | 77 | | 2,748 | 2,748 | | | |
| 100128753 | CELINA | TX | | 09/21/2023 | | 4,935 | | (70) | | | (70) | | 4,865 | 4,865 | | | |
| 100142985 | SOUTHBURY | CT | | 02/09/2024 | | 2,373 | | (33) | | | (33) | | 2,340 | 2,340 | | | |
| 4010064665 | Trenton | NJ | | 01/30/2024 | | 2,205 | | (139) | | | (139) | | 2,066 | 2,066 | | | |
| 100164715 | FORT LAUDERDALE | FL | | 08/23/2024 | | 711 | | (23) | | | (23) | | 688 | 688 | | | |
| 4010075336 | Lufkin | TX | | 07/26/2024 | | 2,323 | | (86) | | | (86) | | 2,237 | 2,237 | | | |
| 100102355 | NEW YORK | NY | | 06/07/2023 | | 2,671 | | (95) | | | (95) | | 2,576 | 2,576 | | | |
| 100083522 | BRENTWOOD | CA | | 06/06/2022 | | 7,007 | | (193) | | | (193) | | 6,814 | 6,814 | | | |
| 100141428 | ATLANTA | GA | | 01/30/2024 | | 2,159 | | (26) | | | (26) | | 2,133 | 2,133 | | | |
| 100139097 | NORTHRIDGE | CA | | 12/28/2023 | | 1,904 | | (38) | | | (38) | | 1,866 | 1,866 | | | |
| 100078448 | SCOTTSDALE | AZ | | 01/25/2022 | | 3,751 | | (24) | | | (24) | | 3,727 | 3,727 | | | |
| 100156360 | MIAMI | FL | | 07/25/2024 | | 748 | | (24) | | | (24) | | 724 | 724 | | | |
| 100114670 | LOS ANGELES | CA | | 06/29/2023 | | 2,256 | | (47) | | | (47) | | 2,209 | 2,209 | | | |
| 100142073 | HOUSTON | TX | | 02/29/2024 | | 1,937 | | (58) | | | (58) | | 1,879 | 1,879 | | | |
| 100079906 | RANCHO PALOS VERDES | CA | | 04/08/2022 | | 8,124 | | 782 | | | 782 | | 8,906 | 8,906 | | | |
| 100099872 | CAMARILLO | CA | | 03/28/2023 | | 1,838 | | (52) | | | (52) | | 1,786 | 1,786 | | | |
| 100120832 | WILSON | WY | | 08/25/2023 | | 2,527 | | 21 | | | 21 | | 2,548 | 2,548 | | | |
| 100151146 | LONGBOAT KEY | FL | | 05/09/2024 | | 1,266 | | (41) | | | (41) | | 1,225 | 1,225 | | | |
| 100090011 | MORRISTOWN | NJ | | 01/13/2023 | | 2,449 | | 6 | | | 6 | | 2,455 | 2,455 | | | |
| 100156287 | CHICAGO | IL | | 07/25/2024 | | 578 | | (11) | | | (11) | | 567 | 567 | | | |
| 403050301 | Jackson | MS | | 06/28/2024 | | 4,057 | | (2,092) | | | (2,092) | | 1,965 | 1,965 | | | |
| 100078267 | MOORPARK | CA | | 02/10/2022 | | 4,010 | | (164) | | | (164) | | 3,846 | 3,846 | | | |
| 100118796 | LOS ANGELES | CA | | 07/25/2023 | | 1,588 | | (27) | | | (27) | | 1,561 | 1,561 | | | |
| 100151931 | MARINA | CA | | 06/14/2024 | | 2,090 | | (64) | | | (64) | | 2,026 | 2,026 | | | |
| 100086723 | FRISCO | TX | | 09/30/2022 | | 2,742 | | (4) | | | (4) | | 2,738 | 2,738 | | | |
| 100109771 | SAN DIEGO | CA | | 08/04/2023 | | 3,665 | | (57) | | | (57) | | 3,608 | 3,608 | | | |
| 100057233 | LOS ANGELES | CA | | 05/19/2021 | | 2,753 | | (127) | | | (127) | | 2,626 | 2,626 | | | |
| 100118034 | SAN FRANCISCO | CA | | 07/20/2023 | | 3,438 | | 57 | | | 57 | | 3,495 | 3,495 | | | |
| 100147582 | WEEHAWKEN | NJ | | 04/04/2024 | | 1,901 | | (57) | | | (57) | | 1,844 | 1,844 | | | |
| 100100017 | NAPLES | FL | | 03/28/2023 | | 1,618 | | (6) | | | (6) | | 1,612 | 1,612 | | | |
| 100102387 | PARADISE VALLEY | AZ | | 06/07/2023 | | 2,546 | | (53) | | | (53) | | 2,493 | 2,493 | | | |
| 100087522 | KISSIMMEE | FL | | 10/25/2022 | | 3,773 | | 217 | | | 217 | | 3,990 | 3,990 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117750 | MIAMI | FL | | 07/20/2023 | | 2,715 | | 115 | | | 115 | | 2,830 | 2,830 | | | |
| 100091932 | BURBANK | CA | | 02/03/2023 | | 1,749 | | (62) | | | (62) | | 1,687 | 1,687 | | | |
| 100152793 | MIRAMAR | FL | | 05/22/2024 | | 1,654 | | (45) | | | (45) | | 1,609 | 1,609 | | | |
| 100089400 | NORTH CALDWELL | NJ | | 11/17/2022 | | 717 | | 30 | | | 30 | | 747 | 747 | | | |
| 100118013 | LOS ANGELES | CA | | 07/20/2023 | | 3,473 | | 201 | | | 201 | | 3,674 | 3,674 | | | |
| 100145796 | MORGAN | UT | | 05/08/2024 | | 2,671 | | (24) | | | (24) | | 2,647 | 2,647 | | | |
| 730302120 | LOS ANGELES | CA | | 12/27/2023 | | (1,187) | | 6,925 | | | 6,925 | | 5,738 | 5,738 | | | |
| 100080802 | LOS ANGELES | CA | | 03/15/2022 | | 4,398 | | (121) | | | (121) | | 4,277 | 4,277 | | | |
| 100148639 | HAPPY VALLEY | OR | | 05/15/2024 | | 3,661 | | (37) | | | (37) | | 3,624 | 3,624 | | | |
| 100153482 | BROOKVILLE | NY | | 05/30/2024 | | 2,268 | | (61) | | | (61) | | 2,207 | 2,207 | | | |
| 100088826 | SCOTTSDALE | AZ | | 11/15/2022 | | 3,414 | | 60 | | | 60 | | 3,474 | 3,474 | | | |
| 100146892 | WATSONVILLE | CA | | 03/26/2024 | | 2,114 | | (23) | | | (23) | | 2,091 | 2,091 | | | |
| 100134490 | FRESNO | CA | | 10/30/2023 | | 2,174 | | (38) | | | (38) | | 2,136 | 2,136 | | | |
| 100117840 | LOS ANGELES | CA | | 07/20/2023 | | 970 | | (32) | | | (32) | | 938 | 938 | | | |
| 4010069803 | Trenton | NJ | | 04/29/2024 | | 721 | | | | | | | 721 | 721 | | | |
| 100137344 | GLENDALE | CA | | 12/01/2023 | | 2,066 | | (18) | | | (18) | | 2,048 | 2,048 | | | |
| 100138699 | LONG BEACH | CA | | 02/02/2024 | | 2,304 | | (17) | | | (17) | | 2,287 | 2,287 | | | |
| 100145779 | PEORIA | AZ | | 05/08/2024 | | 2,430 | | (61) | | | (61) | | 2,369 | 2,369 | | | |
| 100147400 | LAGUNA HILLS | CA | | 05/08/2024 | | 2,430 | | (35) | | | (35) | | 2,395 | 2,395 | | | |
| 100115398 | ATLANTA | GA | | 07/17/2023 | | 1,252 | | 32 | | | 32 | | 1,284 | 1,284 | | | |
| 100115826 | FREDERICKSBURG | TX | | 07/20/2023 | | 3,087 | | 19 | | | 19 | | 3,106 | 3,106 | | | |
| 100072031 | SAN DIEGO | CA | | 11/19/2021 | | 5,476 | | (141) | | | (141) | | 5,335 | 5,335 | | | |
| 100162305 | BRENTWOOD | CA | | 08/05/2024 | | 722 | | (16) | | | (16) | | 706 | 706 | | | |
| 100152023 | SAN DIEGO | CA | | 05/14/2024 | | 2,127 | | (31) | | | (31) | | 2,096 | 2,096 | | | |
| 100147421 | ORLANDO | FL | | 04/03/2024 | | 1,263 | | (30) | | | (30) | | 1,233 | 1,233 | | | |
| 100135830 | HUNTINGTON BEACH | CA | | 11/10/2023 | | 1,573 | | 9 | | | 9 | | 1,582 | 1,582 | | | |
| 100108903 | COSTA MESA | CA | | 05/31/2023 | | 2,322 | | (74) | | | (74) | | 2,248 | 2,248 | | | |
| 100086913 | EASTVALE | CA | | 10/24/2022 | | 4,025 | | (90) | | | (90) | | 3,935 | 3,935 | | | |
| 100115734 | KAILUA KONA | HI | | 07/20/2023 | | 7,352 | | (48) | | | (48) | | 7,304 | 7,304 | | | |
| 100159210 | SAN FRANCISCO | CA | | 07/15/2024 | | 783 | | (17) | | | (17) | | 766 | 766 | | | |
| 100147603 | LOS ANGELES | CA | | 04/04/2024 | | 624 | | (14) | | | (14) | | 610 | 610 | | | |
| 100116360 | (BURBANK AREA) LOS ANGELES | CA | | 07/20/2023 | | 4,059 | | 384 | | | 384 | | 4,443 | 4,443 | | | |
| 100131807 | LOS ANGELES | CA | | 10/06/2023 | | 1,322 | | (60) | | | (60) | | 1,262 | 1,262 | | | |
| 100101855 | MANSFIELD | TX | | 04/06/2023 | | 985 | | (14) | | | (14) | | 971 | 971 | | | |
| 100147470 | BERTHOUD | CO | | 04/03/2024 | | 2,564 | | 1 | | | 1 | | 2,565 | 2,565 | | | |
| 100079959 | MIAMI SHORES | FL | | 04/25/2022 | | 4,409 | | (28) | | | (28) | | 4,381 | 4,381 | | | |
| 100155047 | GALVESTON | TX | | 07/19/2024 | | 1,322 | | (5) | | | (5) | | 1,317 | 1,317 | | | |
| 100133857 | NORFOLK | MA | | 10/20/2023 | | 2,074 | | (13) | | | (13) | | 2,061 | 2,061 | | | |
| 100078711 | LAKEWOOD | NJ | | 02/02/2022 | | 4,902 | | (71) | | | (71) | | 4,831 | 4,831 | | | |
| 100118785 | BEND | OR | | 07/25/2023 | | 2,454 | | (70) | | | (70) | | 2,384 | 2,384 | | | |
| 100141649 | HUNTINGTON BEACH | CA | | 01/30/2024 | | 2,470 | | 9 | | | 9 | | 2,479 | 2,479 | | | |
| 100114757 | HOLMES BEACH | FL | | 07/07/2023 | | 673 | | (17) | | | (17) | | 656 | 656 | | | |
| 100115498 | DAVIDSONVILLE | MD | | 07/17/2023 | | 7,945 | | 153 | | | 153 | | 8,098 | 8,098 | | | |
| 100153847 | WALNUT | CA | | 06/05/2024 | | 2,462 | | (43) | | | (43) | | 2,419 | 2,419 | | | |
| 100102199 | MISSION VIEJO | CA | | 04/14/2023 | | 24,763 | | (454) | | | (454) | | 24,309 | 24,309 | | | |
| 100074458 | LAS VEGAS | NV | | 12/02/2021 | | 4,291 | | (197) | | | (197) | | 4,094 | 4,094 | | | |
| 100132587 | WOODINVILLE | WA | | 11/03/2023 | | 106,179 | | 2,169 | | | 2,169 | | 108,348 | 108,348 | | | |
| 100133587 | EDMONDS | WA | | 10/23/2023 | | 2,597 | | 31 | | | 31 | | 2,628 | 2,628 | | | |
| 100128398 | ATLANTA | GA | | 09/15/2023 | | 1,886 | | (84) | | | (84) | | 1,802 | 1,802 | | | |
| 100109621 | RIVERSIDE | CA | | 06/14/2023 | | 2,239 | | (59) | | | (59) | | 2,180 | 2,180 | | | |
| 100078024 | POTOMAC | MD | | 01/12/2022 | | 236 | | (5) | | | (5) | | 231 | 231 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156186 | REDONDO BEACH | CA | | 06/20/2024 | | 2,218 | | (42) | | | (42) | | 2,176 | 2,176 | | | |
| 100142553 | SAN DIEGO | CA | | 02/08/2024 | | 2,347 | | (50) | | | (50) | | 2,297 | 2,297 | | | |
| 100153441 | BRONX | NY | | 05/30/2024 | | 2,148 | | (49) | | | (49) | | 2,099 | 2,099 | | | |
| 100091000 | LUTZ | FL | | 01/31/2023 | | 1,452 | | (23) | | | (23) | | 1,429 | 1,429 | | | |
| 100147486 | HENDERSON | NV | | 04/03/2024 | | 1,906 | | (69) | | | (69) | | 1,837 | 1,837 | | | |
| 100084620 | SANTA ROSA | CA | | 08/02/2022 | | 3,053 | | (45) | | | (45) | | 3,008 | 3,008 | | | |
| 100090415 | SANTA ANA | CA | | 12/28/2022 | | 2,140 | | (48) | | | (48) | | 2,092 | 2,092 | | | |
| 100157604 | EDMONDS | WA | | 06/28/2024 | | 1,514 | | 15 | | | 15 | | 1,529 | 1,529 | | | |
| 100158512 | GATLINBURG | TN | | 07/10/2024 | | 1,414 | | (24) | | | (24) | | 1,390 | 1,390 | | | |
| 100153703 | MIAMI LAKES | FL | | 07/11/2024 | | 1,439 | | (12) | | | (12) | | 1,427 | 1,427 | | | |
| 100134654 | DULUTH | GA | | 10/30/2023 | | 2,065 | | (44) | | | (44) | | 2,021 | 2,021 | | | |
| 100090782 | PACIFICA | CA | | 02/28/2023 | | 1,848 | | (46) | | | (46) | | 1,802 | 1,802 | | | |
| 100080491 | MIAMI | FL | | 03/10/2022 | | 2,970 | | (60) | | | (60) | | 2,910 | 2,910 | | | |
| 100109746 | BEVERLY HILLS | CA | | 06/16/2023 | | 2,400 | | (57) | | | (57) | | 2,343 | 2,343 | | | |
| 100156266 | GUERNEVILLE | CA | | 07/25/2024 | | 680 | | (26) | | | (26) | | 654 | 654 | | | |
| 100128444 | DIAMOND BAR | CA | | 09/15/2023 | | 1,683 | | (42) | | | (42) | | 1,641 | 1,641 | | | |
| 100128357 | COOPER CITY | FL | | 09/14/2023 | | 2,406 | | 44 | | | 44 | | 2,450 | 2,450 | | | |
| 100109606 | HACIENDA HEIGHTS | CA | | 06/14/2023 | | 2,398 | | (36) | | | (36) | | 2,362 | 2,362 | | | |
| 100135937 | MIRAMAR BEACH | FL | | 11/15/2023 | | 5,972 | | (5) | | | (5) | | 5,967 | 5,967 | | | |
| 100135938 | MIRAMAR BEACH | FL | | 11/15/2023 | | 4,990 | | 1 | | | 1 | | 4,991 | 4,991 | | | |
| 100120383 | HONOLULU | HI | | 08/18/2023 | | 2,305 | | 32 | | | 32 | | 2,337 | 2,337 | | | |
| 100141328 | LOS ANGELES | CA | | 01/30/2024 | | 2,027 | | (34) | | | (34) | | 1,993 | 1,993 | | | |
| 4010055228 | Chicago | IL | | 08/24/2023 | | 2,465 | | (138) | | | (138) | | 2,327 | 2,327 | | | |
| 100128536 | EASTVALE | CA | | 09/18/2023 | | 2,490 | | (15) | | | (15) | | 2,475 | 2,475 | | | |
| 100146615 | WESTTOWN | NY | | 03/20/2024 | | 2,249 | | (87) | | | (87) | | 2,162 | 2,162 | | | |
| 100140840 | MANAKIN SABOT | VA | | 03/06/2024 | | 1,384 | | (12) | | | (12) | | 1,372 | 1,372 | | | |
| 100120485 | SAN DIMAS | CA | | 08/18/2023 | | 1,466 | | (25) | | | (25) | | 1,441 | 1,441 | | | |
| 100102455 | SANTA ROSA BEACH | FL | | 06/07/2023 | | 2,288 | | (47) | | | (47) | | 2,241 | 2,241 | | | |
| 100079547 | PARK CITY | UT | | 04/08/2022 | | 4,458 | | (46) | | | (46) | | 4,412 | 4,412 | | | |
| 730302692 | LOS ANGELES | CA | | 12/27/2023 | | (137) | | 2,390 | | | 2,390 | | 2,253 | 2,253 | | | |
| 100114672 | SANTA CLARITA | CA | | 06/29/2023 | | 2,244 | | (45) | | | (45) | | 2,199 | 2,199 | | | |
| 100158572 | LONG GROVE | IL | | 07/10/2024 | | 788 | | 4 | | | 4 | | 792 | 792 | | | |
| 100103320 | GILROY | CA | | 04/28/2023 | | 1,946 | | (35) | | | (35) | | 1,911 | 1,911 | | | |
| 100151243 | LOS ANGELES | CA | | 05/10/2024 | | 19,179 | | (291) | | | (291) | | 18,888 | 18,888 | | | |
| 100084601 | SAN DIEGO | CA | | 08/02/2022 | | 2,985 | | 7 | | | 7 | | 2,992 | 2,992 | | | |
| 100147125 | DALLAS | TX | | 05/08/2024 | | 2,115 | | (57) | | | (57) | | 2,058 | 2,058 | | | |
| 100108184 | FRISCO | TX | | 05/24/2023 | | 1,084 | | (17) | | | (17) | | 1,067 | 1,067 | | | |
| 100161835 | WAIANAE | HI | | 07/31/2024 | | 2,105 | | (26) | | | (26) | | 2,079 | 2,079 | | | |
| 100117887 | LOS ANGELES | CA | | 07/20/2023 | | 1,942 | | (39) | | | (39) | | 1,903 | 1,903 | | | |
| 100102452 | ROCKLIN | CA | | 06/07/2023 | | 2,923 | | 30 | | | 30 | | 2,953 | 2,953 | | | |
| 100076534 | COSTA MESA | CA | | 01/04/2022 | | 5,160 | | (97) | | | (97) | | 5,063 | 5,063 | | | |
| 100118794 | STUDIO CITY | CA | | 07/25/2023 | | 1,942 | | (51) | | | (51) | | 1,891 | 1,891 | | | |
| 100152741 | FORT LAUDERDALE | FL | | 05/22/2024 | | 1,665 | | (33) | | | (33) | | 1,632 | 1,632 | | | |
| 100115474 | LOS ANGELES | CA | | 07/17/2023 | | 2,669 | | (80) | | | (80) | | 2,589 | 2,589 | | | |
| 100091818 | BONITA SPRINGS | FL | | 01/30/2023 | | 2,191 | | (47) | | | (47) | | 2,144 | 2,144 | | | |
| 100154201 | SAN DIEGO | CA | | 07/11/2024 | | 766 | | (5) | | | (5) | | 761 | 761 | | | |
| 100130294 | DRIPPING SPRINGS | TX | | 09/28/2023 | | 2,011 | | (6) | | | (6) | | 2,005 | 2,005 | | | |
| 100147194 | BRONX | NY | | 03/28/2024 | | 1,335 | | (39) | | | (39) | | 1,296 | 1,296 | | | |
| 4010063551 | Mastic Beach | NY | | 02/29/2024 | | 2,557 | | (49) | | | (49) | | 2,508 | 2,508 | | | |
| 100154346 | LYNBROOK | NY | | 06/12/2024 | | 1,990 | | 10 | | | 10 | | 2,000 | 2,000 | | | |
| 100110528 | SAN FRANCISCO | CA | | 06/30/2023 | | 2,959 | | 1 | | | 1 | | 2,960 | 2,960 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138076 | LONG BEACH | CA | | 12/13/2023 | | 2,041 | | (8) | | | (8) | | 2,033 | 2,569 | | 536 | 536 |
| 100130238 | SAINT GEORGE | UT | | 09/28/2023 | | 2,273 | | (20) | | | (20) | | 2,253 | 2,253 | | | |
| 100133795 | LOS ANGELES | CA | | 10/20/2023 | | 1,671 | | (108) | | | (108) | | 1,563 | 1,563 | | | |
| 19120 | CHARLOTTE | NC | | 12/01/2011 | | 104,881 | | | | | | | 104,881 | 104,881 | | | |
| 100144442 | LAS VEGAS | NV | | 04/26/2024 | | 2,004 | | (83) | | | (83) | | 1,921 | 1,921 | | | |
| 100153091 | LOS ANGELES | CA | | 06/27/2024 | | 1,287 | | (39) | | | (39) | | 1,248 | 1,248 | | | |
| 100080804 | AGOURA | CA | | 03/15/2022 | | 3,736 | | (226) | | | (226) | | 3,510 | 3,510 | | | |
| 100154984 | MIRAMAR | FL | | 07/19/2024 | | 1,430 | | (48) | | | (48) | | 1,382 | 1,382 | | | |
| 100115436 | ANAHEIM | CA | | 07/17/2023 | | 838 | | (25) | | | (25) | | 813 | 813 | | | |
| 100154556 | WHITTIER | CA | | 06/14/2024 | | 1,222 | | (36) | | | (36) | | 1,186 | 1,186 | | | |
| 100089582 | LA QUINTA | CA | | 01/30/2023 | | 407 | | (13) | | | (13) | | 394 | 394 | | | |
| 100079820 | MIAMI | FL | | 04/25/2022 | | 3,192 | | (198) | | | (198) | | 2,994 | 2,994 | | | |
| 100099970 | OAKLAND | CA | | 03/28/2023 | | 2,331 | | 7 | | | 7 | | 2,338 | 2,338 | | | |
| 100130357 | WASHINGTON | DC | | 09/28/2023 | | 1,815 | | (54) | | | (54) | | 1,761 | 1,761 | | | |
| 100148647 | SCOTTSDALE | AZ | | 05/15/2024 | | 2,444 | | (16) | | | (16) | | 2,428 | 2,428 | | | |
| 100129826 | LA QUINTA | CA | | 09/27/2023 | | 1,755 | | (15) | | | (15) | | 1,740 | 1,740 | | | |
| 100079851 | FREMONT | CA | | 04/08/2022 | | 18,752 | | 1,002 | | | 1,002 | | 19,754 | 19,754 | | | |
| 100128823 | SAN DIEGO | CA | | 09/21/2023 | | 2,399 | | (29) | | | (29) | | 2,370 | 2,370 | | | |
| 100144316 | LA HABRA | CA | | 03/07/2024 | | 1,820 | | (52) | | | (52) | | 1,768 | 1,768 | | | |
| 100141544 | BRADENTON | FL | | 01/30/2024 | | 2,097 | | (10) | | | (10) | | 2,087 | 2,087 | | | |
| 100128479 | WESTLAKE | FL | | 09/15/2023 | | 1,420 | | (17) | | | (17) | | 1,403 | 1,403 | | | |
| 100153310 | BRICK | NJ | | 05/30/2024 | | 2,281 | | (13) | | | (13) | | 2,268 | 2,268 | | | |
| 100117381 | YORBA LINDA | CA | | 07/20/2023 | | 5,021 | | 1,347 | | | 1,347 | | 6,368 | 6,368 | | | |
| 100151678 | BERKELEY | CA | | 05/10/2024 | | 1,631 | | (12) | | | (12) | | 1,619 | 1,619 | | | |
| 100160084 | PHILADELPHIA | PA | | 07/17/2024 | | 1,620 | | (16) | | | (16) | | 1,604 | 1,604 | | | |
| 100117894 | SYLMAR | CA | | 07/20/2023 | | 1,080 | | (14) | | | (14) | | 1,066 | 1,066 | | | |
| 100147580 | LAS VEGAS | NV | | 04/04/2024 | | 2,063 | | (75) | | | (75) | | 1,988 | 1,988 | | | |
| 100082191 | DULUTH | GA | | 04/14/2022 | | 3,432 | | (109) | | | (109) | | 3,323 | 3,323 | | | |
| 100147694 | GATLINBURG | TN | | 04/05/2024 | | 6,012 | | (52) | | | (52) | | 5,960 | 5,960 | | | |
| 100114918 | VISALIA | CA | | 07/13/2023 | | 2,546 | | (43) | | | (43) | | 2,503 | 2,503 | | | |
| 100155218 | WHITTIER | CA | | 07/19/2024 | | 1,306 | | (42) | | | (42) | | 1,264 | 1,264 | | | |
| 100143029 | MIAMI | FL | | 02/12/2024 | | 1,463 | | (14) | | | (14) | | 1,449 | 1,449 | | | |
| 100080472 | THOUSAND OAKS | CA | | 03/10/2022 | | 3,918 | | (67) | | | (67) | | 3,851 | 3,851 | | | |
| 100091960 | SANTA ANA | CA | | 02/07/2023 | | 2,335 | | (37) | | | (37) | | 2,298 | 2,298 | | | |
| 100115311 | HOUSTON | TX | | 07/17/2023 | | 2,561 | | (10) | | | (10) | | 2,551 | 2,551 | | | |
| 100079589 | SAN MATEO | CA | | 04/25/2022 | | 4,817 | | 8 | | | 8 | | 4,825 | 4,825 | | | |
| 100136002 | SAN CARLOS | CA | | 11/16/2023 | | 2,340 | | (14) | | | (14) | | 2,326 | 2,326 | | | |
| 100080398 | WOODLAND HILLS | CA | | 04/14/2022 | | 4,365 | | (82) | | | (82) | | 4,283 | 4,283 | | | |
| 100132381 | AUSTIN | TX | | 11/03/2023 | | 1,912 | | 15 | | | 15 | | 1,927 | 1,927 | | | |
| 100116599 | LOS ANGELES (NORTHRIDGE AREA) | CA | | 07/20/2023 | | 1,776 | | 1 | | | 1 | | 1,777 | 1,777 | | | |
| 4010045173 | Grandview | MO | | 03/22/2023 | | 2,850 | | (208) | | | (208) | | 2,642 | 2,642 | | | |
| 100159534 | RIVERSIDE | CA | | 07/15/2024 | | 610 | | (24) | | | (24) | | 586 | 586 | | | |
| 100014635 | SAN FRANCISCO | CA | | 09/27/2017 | | 3,743 | | 105 | | | 105 | | 3,848 | 3,848 | | | |
| 100147357 | LAKEWAY | TX | | 05/08/2024 | | 1,720 | | (68) | | | (68) | | 1,652 | 1,652 | | | |
| 100102848 | OAKLAND | CA | | 06/22/2023 | | 2,233 | | (37) | | | (37) | | 2,196 | 2,196 | | | |
| 100115625 | PARKER | CO | | 07/19/2023 | | 905 | | (21) | | | (21) | | 884 | 884 | | | |
| 100090116 | LONG BEACH | CA | | 01/13/2023 | | 1,816 | | (61) | | | (61) | | 1,755 | 1,755 | | | |
| 730302335 | VACAVILLE | CA | | 12/27/2023 | | (6,294) | | 12,044 | | | 12,044 | | 5,750 | 5,750 | | | |
| 4010048014 | Waterbury | CT | | 03/22/2023 | | 2,379 | | (162) | | | (162) | | 2,217 | 2,217 | | | |
| 100091715 | HOUSTON | TX | | 03/24/2023 | | 6,601 | | (92) | | | (92) | | 6,509 | 6,509 | | | |
| 100108274 | THOUSAND OAKS | CA | | 05/24/2023 | | 1,907 | | (53) | | | (53) | | 1,854 | 1,854 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109393 | SANTA ROSA BEACH | FL | | 06/13/2023 | | 3,312 | | (34) | | | (34) | | 3,278 | 3,278 | | | |
| 100129426 | CHULA VISTA | CA | | 09/29/2023 | | 2,543 | | (13) | | | (13) | | 2,530 | 2,530 | | | |
| 100156011 | SHERMAN OAKS | CA | | 06/18/2024 | | 802 | | (54) | | | (54) | | 748 | 748 | | | |
| 100156461 | LOS ANGELES | CA | | 06/24/2024 | | 1,458 | | (24) | | | (24) | | 1,434 | 1,434 | | | |
| 100148169 | LOS ANGELES | CA | | 05/15/2024 | | 2,609 | | 3 | | | 3 | | 2,612 | 2,612 | | | |
| 100100448 | MELVILLE | NY | | 04/27/2023 | | 6,383 | | 65 | | | 65 | | 6,448 | 6,448 | | | |
| 100102770 | CASTRO VALLEY | CA | | 06/22/2023 | | 2,624 | | (74) | | | (74) | | 2,550 | 2,550 | | | |
| 19074 | EL PASO | TX | | 07/19/2011 | | 122,889 | | | | | | | 122,889 | 122,889 | | | |
| 100116482 | SAN FRANCISCO | CA | | 07/20/2023 | | 33,342 | | 1,678 | | | 1,678 | | 35,020 | 35,020 | | | |
| 100108487 | WOODLAND HILLS | CA | | 05/25/2023 | | 2,429 | | (15) | | | (15) | | 2,414 | 2,414 | | | |
| 100118786 | COSTA MESA | CA | | 07/25/2023 | | 2,637 | | (54) | | | (54) | | 2,583 | 2,583 | | | |
| 100151980 | SANTA CLARITA | CA | | 06/14/2024 | | 176,646 | | (2,403) | | | (2,403) | | 174,243 | 174,243 | | | |
| 100118686 | RIVERSIDE | CT | | 07/25/2023 | | 610 | | (10) | | | (10) | | 600 | 600 | | | |
| 100144523 | SAN DIEGO | CA | | 04/26/2024 | | 2,085 | | 7 | | | 7 | | 2,092 | 2,092 | | | |
| 100071662 | SAN DIEGO | CA | | 10/14/2021 | | 5,643 | | (32) | | | (32) | | 5,611 | 5,611 | | | |
| 100099869 | CAMARILLO | CA | | 03/28/2023 | | 1,898 | | (54) | | | (54) | | 1,844 | 1,844 | | | |
| 100109042 | RANCHO CUCAMONGA | CA | | 06/05/2023 | | 2,670 | | (24) | | | (24) | | 2,646 | 2,646 | | | |
| 100143949 | MIAMI | FL | | 02/29/2024 | | 2,237 | | (16) | | | (16) | | 2,221 | 2,221 | | | |
| 100120202 | BROOKLYN | NY | | 08/18/2023 | | 2,278 | | (19) | | | (19) | | 2,259 | 2,259 | | | |
| 100164248 | LOS ANGELES (PORTER RANCH AREA | CA | | 08/21/2024 | | 557 | | (14) | | | (14) | | 543 | 543 | | | |
| 100074491 | LAGUNA HILLS | CA | | 12/14/2021 | | 5,398 | | (5) | | | (5) | | 5,393 | 5,393 | | | |
| 100143091 | COSTA MESA | CA | | 02/16/2024 | | 2,716 | | (8) | | | (8) | | 2,708 | 2,708 | | | |
| 100143374 | OAK BLUFFS | MA | | 02/16/2024 | | 1,687 | | (29) | | | (29) | | 1,658 | 1,658 | | | |
| 100074420 | ARLINGTON | VA | | 12/02/2021 | | 5,193 | | (99) | | | (99) | | 5,094 | 5,094 | | | |
| 100147701 | OJAI | CA | | 04/05/2024 | | 2,043 | | (6) | | | (6) | | 2,037 | 2,037 | | | |
| 100129269 | ATLANTA | GA | | 09/25/2023 | | 1,797 | | (14) | | | (14) | | 1,783 | 1,783 | | | |
| 100090127 | BOERNE | TX | | 01/13/2023 | | 1,635 | | (3) | | | (3) | | 1,632 | 1,632 | | | |
| 100080855 | BONSALL | CA | | 03/10/2022 | | 4,263 | | (131) | | | (131) | | 4,132 | 4,132 | | | |
| 100151583 | LONG BEACH | CA | | 05/10/2024 | | 2,481 | | (1) | | | (1) | | 2,480 | 2,480 | | | |
| 100155062 | SCOTTSDALE | AZ | | 07/19/2024 | | 1,130 | | (6) | | | (6) | | 1,124 | 1,124 | | | |
| 100108922 | RIVERSIDE | CA | | 05/31/2023 | | 5,219 | | (154) | | | (154) | | 5,065 | 5,065 | | | |
| 100080408 | LOS ANGELES | CA | | 04/14/2022 | | 3,953 | | (166) | | | (166) | | 3,787 | 3,787 | | | |
| 100137428 | KAMUELA | HI | | 01/11/2024 | | 1,935 | | (48) | | | (48) | | 1,887 | 1,887 | | | |
| 100159646 | WESTLAKE VILLAGE | CA | | 08/23/2024 | | 305 | | (9) | | | (9) | | 296 | 296 | | | |
| 100082997 | TORRANCE | CA | | 05/05/2022 | | 3,681 | | (76) | | | (76) | | 3,605 | 3,605 | | | |
| 100108120 | LA MIRADA | CA | | 05/24/2023 | | 1,762 | | (38) | | | (38) | | 1,724 | 1,724 | | | |
| 100114606 | EL CAJON | CA | | 06/29/2023 | | 2,178 | | (47) | | | (47) | | 2,131 | 2,131 | | | |
| 100072020 | WOODLAND HILLS | CA | | 11/19/2021 | | 4,440 | | (200) | | | (200) | | 4,240 | 4,240 | | | |
| 100151971 | MYAKKA CITY | FL | | 06/14/2024 | | 1,368 | | (42) | | | (42) | | 1,326 | 1,326 | | | |
| 100071877 | SAN JOSE | CA | | 11/05/2021 | | 4,939 | | (165) | | | (165) | | 4,774 | 4,774 | | | |
| 100163282 | DOWNEY | CA | | 08/13/2024 | | 753 | | (19) | | | (19) | | 734 | 734 | | | |
| 100129458 | VAN NUYS | CA | | 09/29/2023 | | 2,609 | | 10 | | | 10 | | 2,619 | 2,619 | | | |
| 100140694 | LA HABRA | CA | | 02/08/2024 | | 1,549 | | (44) | | | (44) | | 1,505 | 1,505 | | | |
| 100107866 | SAN DIEGO | CA | | 06/29/2023 | | 2,764 | | (1) | | | (1) | | 2,763 | 2,763 | | | |
| 100118196 | VINEYARD | UT | | 07/21/2023 | | 1,771 | | (10) | | | (10) | | 1,761 | 1,761 | | | |
| 100147127 | LOS ANGELES WOODLAND HILLS AR | CA | | 05/08/2024 | | 2,289 | | (34) | | | (34) | | 2,255 | 2,255 | | | |
| 100065548 | LOS ANGELES | CA | | 07/28/2021 | | 5,185 | | 10 | | | 10 | | 5,195 | 5,195 | | | |
| 100102688 | MONTEREY PARK | CA | | 06/22/2023 | | 2,413 | | (5) | | | (5) | | 2,408 | 2,408 | | | |
| 100164258 | CORAL GABLES | FL | | 08/21/2024 | | 937 | | (12) | | | (12) | | 925 | 925 | | | |
| 100141789 | OCEANPORT | NJ | | 01/30/2024 | | 2,013 | | (34) | | | (34) | | 1,979 | 1,979 | | | |
| 100087180 | CITY OF OJAI | CA | | 10/25/2022 | | 6,599 | | 847 | | | 847 | | 7,446 | 7,446 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155308 | BROOKLYN | NY | | 07/19/2024 | | 1,492 | | 12 | | | 12 | | 1,504 | 1,504 | | | |
| 100141756 | OXNARD | CA | | 01/30/2024 | | 1,107 | | (50) | | | (50) | | 1,057 | 1,057 | | | |
| 100130331 | QUEEN CREEK | AZ | | 09/28/2023 | | 1,890 | | (48) | | | (48) | | 1,842 | 1,842 | | | |
| 100131636 | SACRAMENTO | CA | | 10/06/2023 | | 2,286 | | (33) | | | (33) | | 2,253 | 2,253 | | | |
| 100102208 | CABO SAN LUCAS | MEX | | 04/17/2023 | | 2,940 | | | | | | | 2,940 | 2,940 | | | |
| 100116045 | SYLMAR | CA | | 07/20/2023 | | 1,356 | | 6 | | | 6 | | 1,362 | 1,362 | | | |
| 100084826 | SAN PEDRO | CA | | 08/02/2022 | | 6,784 | | (37) | | | (37) | | 6,747 | 6,747 | | | |
| 100132756 | COEUR D ALENE | ID | | 11/03/2023 | | 1,530 | | (47) | | | (47) | | 1,483 | 1,483 | | | |
| 100149071 | THOMPSONS STATION | TN | | 04/19/2024 | | 2,066 | | (27) | | | (27) | | 2,039 | 2,039 | | | |
| 100090034 | HUNTINGTON BEACH | CA | | 01/13/2023 | | 2,339 | | (1) | | | (1) | | 2,338 | 2,338 | | | |
| 100083010 | MONMOUTH BEACH | NJ | | 05/05/2022 | | 3,825 | | (66) | | | (66) | | 3,759 | 3,759 | | | |
| 100114959 | PALM SPRINGS | CA | | 07/14/2023 | | 3,790 | | (64) | | | (64) | | 3,726 | 3,726 | | | |
| 100080827 | MOORESVILLE | NC | | 03/10/2022 | | 4,300 | | (101) | | | (101) | | 4,199 | 4,199 | | | |
| 100155961 | LINDEN | NJ | | 06/18/2024 | | 2,050 | | (55) | | | (55) | | 1,995 | 1,995 | | | |
| 100086140 | PLANO | TX | | 10/07/2022 | | 1,022 | | (3) | | | (3) | | 1,019 | 1,019 | | | |
| 100159572 | DORAL | FL | | 07/15/2024 | | 749 | | (17) | | | (17) | | 732 | 732 | | | |
| 100074404 | PEORIA | AZ | | 12/02/2021 | | 5,329 | | (90) | | | (90) | | 5,239 | 5,239 | | | |
| 100074453 | SAN FRANCISCO | CA | | 12/02/2021 | | 5,739 | | (204) | | | (204) | | 5,535 | 5,535 | | | |
| 100153067 | AZUSA | CA | | 06/27/2024 | | 898 | | (28) | | | (28) | | 870 | 870 | | | |
| 100135650 | SEVIERVILLE | TN | | 11/09/2023 | | 1,951 | | (29) | | | (29) | | 1,922 | 1,922 | | | |
| 100114924 | COSTA MESA | CA | | 07/13/2023 | | 5,725 | | (110) | | | (110) | | 5,615 | 5,615 | | | |
| 100129258 | WINTER GARDEN | FL | | 11/03/2023 | | 1,985 | | (42) | | | (42) | | 1,943 | 1,943 | | | |
| 100163593 | OREM | UT | | 08/15/2024 | | 1,216 | | (49) | | | (49) | | 1,167 | 1,167 | | | |
| 100099613 | GRANADA HILLS | CA | | 04/06/2023 | | 971 | | (8) | | | (8) | | 963 | 963 | | | |
| 100142822 | WESTMINSTER | CA | | 02/08/2024 | | 1,594 | | (42) | | | (42) | | 1,552 | 1,552 | | | |
| 100142611 | READING | MA | | 02/08/2024 | | 2,285 | | (31) | | | (31) | | 2,254 | 2,254 | | | |
| 100131641 | MARTINEZ | CA | | 10/06/2023 | | 2,346 | | (13) | | | (13) | | 2,333 | 2,333 | | | |
| 100091331 | ENCINITAS | CA | | 01/13/2023 | | 2,101 | | 12 | | | 12 | | 2,113 | 2,113 | | | |
| 100107817 | SAN DIEGO | CA | | 05/19/2023 | | 1,452 | | (48) | | | (48) | | 1,404 | 1,404 | | | |
| 100118877 | LEHI | UT | | 08/30/2023 | | 1,789 | | (4) | | | (4) | | 1,785 | 1,785 | | | |
| 100129766 | LOS ANGELES | CA | | 09/27/2023 | | 1,563 | | (10) | | | (10) | | 1,553 | 1,553 | | | |
| 100120497 | CANYON COUNTRY | CA | | 08/18/2023 | | 2,078 | | (30) | | | (30) | | 2,048 | 2,048 | | | |
| 100126405 | RIDGEWOOD | NY | | 08/30/2023 | | 2,162 | | (74) | | | (74) | | 2,088 | 2,088 | | | |
| 100116051 | RENO | NV | | 07/20/2023 | | 2,717 | | | | | | | 2,717 | 2,717 | | | |
| 100090755 | SCOTTSDALE | AZ | | 02/28/2023 | | 1,922 | | (57) | | | (57) | | 1,865 | 1,865 | | | |
| 100102002 | RIVERSIDE | CA | | 04/14/2023 | | 2,993 | | (39) | | | (39) | | 2,954 | 2,954 | | | |
| 100160553 | PALOS VERDES ESTATES | CA | | 07/19/2024 | | 536 | | (33) | | | (33) | | 503 | 503 | | | |
| 100156122 | MISSION VIEJO | CA | | 07/25/2024 | | 765 | | (10) | | | (10) | | 755 | 755 | | | |
| 100129835 | CLEARWATER | FL | | 09/27/2023 | | 1,728 | | (14) | | | (14) | | 1,714 | 1,714 | | | |
| 100109040 | MIAMI | FL | | 06/05/2023 | | 2,172 | | (65) | | | (65) | | 2,107 | 2,107 | | | |
| 100154608 | BREA | CA | | 06/14/2024 | | 1,466 | | (31) | | | (31) | | 1,435 | 1,435 | | | |
| 100074480 | OAKLAND | CA | | 12/14/2021 | | 7,260 | | 30 | | | 30 | | 7,290 | 7,290 | | | |
| 100153695 | LAS VEGAS | NV | | 05/31/2024 | | 1,397 | | (43) | | | (43) | | 1,354 | 1,354 | | | |
| 100156416 | SANTA ANA | CA | | 06/24/2024 | | 1,733 | | 10 | | | 10 | | 1,743 | 1,743 | | | |
| 100142722 | PASADENA | CA | | 02/08/2024 | | 2,202 | | (50) | | | (50) | | 2,152 | 2,152 | | | |
| 100080240 | SAINT GEORGE ISLAND | FL | | 02/25/2022 | | 4,732 | | 132 | | | 132 | | 4,864 | 4,864 | | | |
| 100155968 | LOCUST VALLEY | NY | | 06/18/2024 | | 1,261 | | (24) | | | (24) | | 1,237 | 1,237 | | | |
| 100116541 | KANSAS CITY | MO | | 07/20/2023 | | 4,244 | | 1,308 | | | 1,308 | | 5,552 | 5,552 | | | |
| 100120862 | LA VERNE | CA | | 08/28/2023 | | 2,391 | | (13) | | | (13) | | 2,378 | 2,378 | | | |
| 100149882 | WEST LINN | OR | | 04/29/2024 | | 565 | | (7) | | | (7) | | 558 | 558 | | | |
| 100120896 | LOS ANGELES | CA | | 08/30/2023 | | 2,637 | | 23 | | | 23 | | 2,660 | 2,660 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078662 | GUILFORD | CT | | 02/02/2022 | | 4,664 | | (91) | | | (91) | | 4,573 | 4,573 | | | |
| 100156336 | MIRAMAR | FL | | 07/25/2024 | | 506 | | (16) | | | (16) | | 490 | 490 | | | |
| 100109311 | KEY WEST | FL | | 06/12/2023 | | 5,615 | | (96) | | | (96) | | 5,519 | 5,519 | | | |
| 100155157 | CASTLE ROCK | CO | | 07/19/2024 | | 1,296 | | (50) | | | (50) | | 1,246 | 1,246 | | | |
| 100135648 | ST AUGUSTINE | FL | | 11/09/2023 | | 3,734 | | (32) | | | (32) | | 3,702 | 3,702 | | | |
| 100147135 | HAYWARD | CA | | 05/08/2024 | | 2,490 | | 8 | | | 8 | | 2,498 | 2,498 | | | |
| 100103684 | ROSEVILLE | CA | | 05/08/2023 | | 546 | | (2) | | | (2) | | 544 | 544 | | | |
| 730100812 | LOS ANGELES | CA | | 12/27/2023 | | (689) | | 7,885 | | | 7,885 | | 7,196 | 7,196 | | | |
| 100137146 | NASHVILLE | TN | | 11/28/2023 | | 2,132 | | (3) | | | (3) | | 2,129 | 2,129 | | | |
| 100164255 | WILMINGTON | CA | | 08/21/2024 | | 741 | | (13) | | | (13) | | 728 | 728 | | | |
| 100141522 | RIVERSIDE | CA | | 01/30/2024 | | 1,514 | | (46) | | | (46) | | 1,468 | 1,468 | | | |
| 100076366 | LOS ANGELES | CA | | 12/23/2021 | | 4,149 | | (223) | | | (223) | | 3,926 | 3,926 | | | |
| 100142138 | DAVENPORT | FL | | 02/29/2024 | | 1,734 | | (50) | | | (50) | | 1,684 | 1,684 | | | |
| 100138230 | SAN JOSE | CA | | 12/14/2023 | | 1,774 | | (31) | | | (31) | | 1,743 | 1,743 | | | |
| 100118860 | CASTLE ROCK | CO | | 08/30/2023 | | 2,382 | | (16) | | | (16) | | 2,366 | 2,366 | | | |
| 100102990 | BROOKLYN | NY | | 06/22/2023 | | 2,207 | | (87) | | | (87) | | 2,120 | 2,120 | | | |
| 100109589 | TEMECULA | CA | | 06/14/2023 | | 8,525 | | (43) | | | (43) | | 8,482 | 8,482 | | | |
| 100160845 | (SHERMAN OAKS AREA) LOS ANGELE | CA | | 07/24/2024 | | 588 | | (16) | | | (16) | | 572 | 572 | | | |
| 100129522 | LOS ANGELES | CA | | 09/29/2023 | | 2,679 | | 46 | | | 46 | | 2,725 | 2,725 | | | |
| 100138679 | BOCA RATON | FL | | 02/02/2024 | | 2,029 | | (31) | | | (31) | | 1,998 | 1,998 | | | |
| 100091162 | GATLINBURG | TN | | 01/31/2023 | | 2,532 | | 33 | | | 33 | | 2,565 | 2,565 | | | |
| 100154084 | GEORGETOWN | TX | | 07/11/2024 | | 673 | | (26) | | | (26) | | 647 | 647 | | | |
| 100155137 | SAN DIEGO | CA | | 07/19/2024 | | 1,300 | | (4) | | | (4) | | 1,296 | 1,296 | | | |
| 730302431 | MARTINEZ | CA | | 12/27/2023 | | (5,358) | | 10,812 | | | 10,812 | | 5,454 | 5,454 | | | |
| 100118914 | MISSOURI CITY | TX | | 07/27/2023 | | 1,696 | | (65) | | | (65) | | 1,631 | 1,631 | | | |
| 100091703 | CHICAGO | IL | | 03/24/2023 | | 2,253 | | (2) | | | (2) | | 2,251 | 2,251 | | | |
| 100078636 | HOLLIS | NH | | 02/02/2022 | | 4,483 | | (39) | | | (39) | | 4,444 | 4,444 | | | |
| 100078269 | WOODLAND HILLS | CA | | 02/10/2022 | | 4,348 | | (198) | | | (198) | | 4,150 | 4,150 | | | |
| 100138362 | JAMUL | CA | | 12/18/2023 | | 1,712 | | (24) | | | (24) | | 1,688 | 1,688 | | | |
| 100133885 | COCKEYSVILLE | MD | | 11/29/2023 | | 1,923 | | (1) | | | (1) | | 1,922 | 1,922 | | | |
| 100082980 | WOODLAND HILLS | CA | | 05/05/2022 | | 7,657 | | (184) | | | (184) | | 7,473 | 7,473 | | | |
| 100144463 | PHOENIX | AZ | | 04/26/2024 | | 1,745 | | (61) | | | (61) | | 1,684 | 1,684 | | | |
| 100140015 | SEATTLE | WA | | 01/09/2024 | | 2,145 | | (17) | | | (17) | | 2,128 | 2,128 | | | |
| 100110683 | FREMONT | CA | | 08/11/2023 | | 2,170 | | (14) | | | (14) | | 2,156 | 2,156 | | | |
| 100136568 | GAINESVILLE | GA | | 11/22/2023 | | 1,680 | | 22 | | | 22 | | 1,702 | 1,702 | | | |
| 100147977 | BURBANK | CA | | 04/10/2024 | | 2,187 | | (23) | | | (23) | | 2,164 | 2,164 | | | |
| 100128878 | TARZANA | CA | | 09/21/2023 | | 2,204 | | (36) | | | (36) | | 2,168 | 2,168 | | | |
| 100140897 | BUENA PARK | CA | | 02/26/2024 | | 1,239 | | (49) | | | (49) | | 1,190 | 1,190 | | | |
| 19136 | WESTMONT | IL | | 12/21/2011 | | 26,767 | | (127) | | | (127) | | 26,640 | 26,640 | | | |
| 100071485 | LOS ANGELES | CA | | 10/26/2021 | | 4,335 | | (52) | | | (52) | | 4,283 | 4,283 | | | |
| 100155319 | CLAYTON | CA | | 07/19/2024 | | 1,488 | | (32) | | | (32) | | 1,456 | 1,456 | | | |
| 100071929 | COSTA MESA | CA | | 01/21/2022 | | 4,969 | | (85) | | | (85) | | 4,884 | 4,884 | | | |
| 100118854 | TORRANCE | CA | | 08/30/2023 | | 19 | | | | | | | 19 | 19 | | | |
| 100137977 | SAN DIEGO | CA | | 12/13/2023 | | 2,204 | | 15 | | | 15 | | 2,219 | 2,219 | | | |
| 100156700 | LOS ANGELES (NORTHRIDGE AREA) | CA | | 06/26/2024 | | 556 | | (20) | | | (20) | | 536 | 536 | | | |
| 100152258 | SAN FRANCISCO | CA | | 05/17/2024 | | 2,251 | | (37) | | | (37) | | 2,214 | 2,214 | | | |
| 100091782 | HOLLISTER | CA | | 01/30/2023 | | 1,727 | | (38) | | | (38) | | 1,689 | 1,689 | | | |
| 100090990 | SHERWOOD | OR | | 01/31/2023 | | 2,819 | | (51) | | | (51) | | 2,768 | 2,768 | | | |
| 100154533 | HAWTHORNE | CA | | 06/14/2024 | | 775 | | (17) | | | (17) | | 758 | 758 | | | |
| 100133493 | FRANKFORT | IL | | 10/19/2023 | | 2,180 | | 19 | | | 19 | | 2,199 | 2,199 | | | |
| 100141345 | LOS ANGELES | CA | | 01/30/2024 | | 2,337 | | (75) | | | (75) | | 2,262 | 2,262 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134262 | LOS ANGELES | CA | | 10/27/2023 | | 2,377 | | (3) | | | (3) | | 2,374 | 2,374 | | | |
| 100102379 | LOS ANGELES | CA | | 06/07/2023 | | 2,133 | | (69) | | | (69) | | 2,064 | 2,064 | | | |
| 100078671 | QUEEN CREEK | AZ | | 02/02/2022 | | 3,942 | | (94) | | | (94) | | 3,848 | 3,848 | | | |
| 100086195 | SAN PEDRO | CA | | 10/07/2022 | | 2,012 | | (67) | | | (67) | | 1,945 | 1,945 | | | |
| 100159451 | RANCHO CUCAMONGA | CA | | 07/15/2024 | | 1,410 | | (40) | | | (40) | | 1,370 | 1,370 | | | |
| 4010051548 | Cullman | AL | | 07/27/2023 | | 2,975 | | (129) | | | (129) | | 2,846 | 2,846 | | | |
| 100057253 | CLOVIS | CA | | 05/19/2021 | | 4,044 | | (144) | | | (144) | | 3,900 | 3,900 | | | |
| 100151346 | NEW ORLEANS | LA | | 05/10/2024 | | 4,128 | | (75) | | | (75) | | 4,053 | 4,053 | | | |
| 100161402 | MARIETTA | GA | | 07/26/2024 | | 662 | | (22) | | | (22) | | 640 | 640 | | | |
| 100149986 | AUSTIN | TX | | 06/07/2024 | | 2,213 | | (41) | | | (41) | | 2,172 | 2,172 | | | |
| 100114511 | RIVERSIDE | CA | | 06/29/2023 | | 2,625 | | 40 | | | 40 | | 2,665 | 2,665 | | | |
| 737034569 | HEMET | CA | | 12/27/2023 | | 8,702 | | 1,048 | | | 1,048 | | 9,750 | 9,750 | | | |
| 100073532 | GRANADA HILLS | CA | | 10/26/2021 | | 5,402 | | (108) | | | (108) | | 5,294 | 5,294 | | | |
| 100102351 | PORT REPUBLIC | MD | | 06/07/2023 | | 2,600 | | (12) | | | (12) | | 2,588 | 2,588 | | | |
| 100102615 | NAPLES | FL | | 06/22/2023 | | 1,678 | | (104) | | | (104) | | 1,574 | 1,574 | | | |
| 100149996 | MISSOURI CITY | TX | | 06/07/2024 | | 1,672 | | (13) | | | (13) | | 1,659 | 1,659 | | | |
| 100133782 | OAKLAND | CA | | 10/20/2023 | | 1,476 | | (2) | | | (2) | | 1,474 | 1,474 | | | |
| 100142498 | PAIA | HI | | 03/08/2024 | | 737 | | (28) | | | (28) | | 709 | 709 | | | |
| 100136061 | LOS ANGELES | CA | | 11/16/2023 | | 1,506 | | (15) | | | (15) | | 1,491 | 1,491 | | | |
| 100116118 | HUNTINGTON BEACH | CA | | 07/20/2023 | | 3,819 | | 652 | | | 652 | | 4,471 | 4,471 | | | |
| 100118187 | LAKE FOREST | CA | | 07/20/2023 | | 2,160 | | (90) | | | (90) | | 2,070 | 2,070 | | | |
| 100115419 | MISSION VIEJO | CA | | 07/17/2023 | | 2,421 | | (14) | | | (14) | | 2,407 | 2,407 | | | |
| 100153389 | RUMSON | NJ | | 05/29/2024 | | 1,325 | | (40) | | | (40) | | 1,285 | 1,285 | | | |
| 100120145 | JAMUL | CA | | 08/11/2023 | | 3,497 | | (33) | | | (33) | | 3,464 | 3,464 | | | |
| 100120604 | MANTECA | CA | | 08/18/2023 | | 2,265 | | (14) | | | (14) | | 2,251 | 2,251 | | | |
| 100147117 | PROSPER | TX | | 05/08/2024 | | 2,327 | | (8) | | | (8) | | 2,319 | 2,319 | | | |
| 100092054 | BRONX | NY | | 02/09/2023 | | 2,212 | | (32) | | | (32) | | 2,180 | 2,180 | | | |
| 100143706 | HAWTHORNE | CA | | 02/23/2024 | | 1,781 | | (36) | | | (36) | | 1,745 | 1,745 | | | |
| 100155167 | KIRKLAND | WA | | 07/19/2024 | | 785 | | (25) | | | (25) | | 760 | 760 | | | |
| 100076777 | OCEAN CITY | NJ | | 12/27/2021 | | 4,119 | | (155) | | | (155) | | 3,964 | 3,964 | | | |
| 100116156 | WESTMINSTER | CA | | 07/20/2023 | | 4,123 | | 877 | | | 877 | | 5,000 | 5,000 | | | |
| 100102451 | DRIFTWOOD | TX | | 06/07/2023 | | 2,569 | | (45) | | | (45) | | 2,524 | 2,524 | | | |
| 100145833 | MIRAMAR | FL | | 03/15/2024 | | 1,734 | | (40) | | | (40) | | 1,694 | 1,694 | | | |
| 100154826 | LA PALMA | CA | | 07/19/2024 | | 1,384 | | (27) | | | (27) | | 1,357 | 1,357 | | | |
| 100133124 | WESTLAKE VILLAGE | CA | | 11/29/2023 | | 2,022 | | 2 | | | 2 | | 2,024 | 2,024 | | | |
| 100103728 | ROCKWALL | TX | | 05/08/2023 | | 2,179 | | (59) | | | (59) | | 2,120 | 2,120 | | | |
| 100086953 | MAPLE VALLEY | WA | | 10/24/2022 | | 2,355 | | (24) | | | (24) | | 2,331 | 2,331 | | | |
| 100100328 | RIVERSIDE | CA | | 04/27/2023 | | 3,745 | | 351 | | | 351 | | 4,096 | 4,096 | | | |
| 100143412 | NORTH POTOMAC | MD | | 02/16/2024 | | 2,029 | | (21) | | | (21) | | 2,008 | 2,008 | | | |
| 100101062 | GREAT NECK | NY | | 04/28/2023 | | 4,603 | | 658 | | | 658 | | 5,261 | 5,261 | | | |
| 100090727 | BRONX | NY | | 12/29/2022 | | 1,991 | | 92 | | | 92 | | 2,083 | 2,083 | | | |
| 100155072 | CARY | NC | | 07/19/2024 | | 1,518 | | 6 | | | 6 | | 1,524 | 1,524 | | | |
| 100136716 | SCOTTSDALE | AZ | | 01/25/2024 | | 1,724 | | (17) | | | (17) | | 1,707 | 1,707 | | | |
| 100100459 | CORONA | CA | | 04/27/2023 | | 3,474 | | 131 | | | 131 | | 3,605 | 3,605 | | | |
| 100144315 | OJAI | CA | | 03/07/2024 | | 1,881 | | (49) | | | (49) | | 1,832 | 1,832 | | | |
| 100132497 | GLENDALE | AZ | | 11/03/2023 | | 2,239 | | 42 | | | 42 | | 2,281 | 2,281 | | | |
| 100078457 | NASHVILLE | TN | | 01/25/2022 | | 4,857 | | 2 | | | 2 | | 4,859 | 4,859 | | | |
| 100152625 | BOULDER | CO | | 05/17/2024 | | 2,102 | | (28) | | | (28) | | 2,074 | 2,074 | | | |
| 100078456 | NASHVILLE | TN | | 01/25/2022 | | 4,855 | | 4 | | | 4 | | 4,859 | 4,859 | | | |
| 100137479 | SAN DIEGO | CA | | 01/11/2024 | | 2,006 | | (5) | | | (5) | | 2,001 | 2,001 | | | |
| 100083653 | TYBEE ISLAND | GA | | 06/23/2022 | | 2,238 | | (23) | | | (23) | | 2,215 | 2,215 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132538 | PORT ARANSAS | TX | | 11/03/2023 | | 2,132 | | 15 | | | 15 | | 2,147 | 2,147 | | | |
| 100140190 | SPRINGFIELD | VA | | 01/11/2024 | | 4,970 | | (92) | | | (92) | | 4,878 | 4,878 | | | |
| 100103173 | BROOKLYN | NY | | 04/21/2023 | | 2,030 | | (80) | | | (80) | | 1,950 | 1,950 | | | |
| 100154154 | SAINT JOHNS | FL | | 07/11/2024 | | 811 | | (30) | | | (30) | | 781 | 781 | | | |
| 100141315 | RANCHO CUCAMONGA | CA | | 01/30/2024 | | 1,779 | | (28) | | | (28) | | 1,751 | 1,751 | | | |
| 100135931 | LIBERTY HILL | TX | | 11/15/2023 | | 2,069 | | (39) | | | (39) | | 2,030 | 2,030 | | | |
| 100102843 | (RESEDA AREA) LOS ANGELES | CA | | 06/22/2023 | | 2,246 | | (7) | | | (7) | | 2,239 | 2,239 | | | |
| 100141545 | LOS ANGELES | CA | | 01/30/2024 | | 1,625 | | (60) | | | (60) | | 1,565 | 1,565 | | | |
| 100102638 | GILBERT | AZ | | 06/22/2023 | | 2,846 | | (10) | | | (10) | | 2,836 | 2,836 | | | |
| 100103256 | GALVESTON | TX | | 04/27/2023 | | 1,746 | | (36) | | | (36) | | 1,710 | 1,710 | | | |
| 100101956 | YULEE | FL | | 04/14/2023 | | 1,580 | | (4) | | | (4) | | 1,576 | 1,576 | | | |
| 100076821 | FREEHOLD | NJ | | 12/27/2021 | | 3,003 | | (79) | | | (79) | | 2,924 | 2,924 | | | |
| 19218 | EL PASO | TX | | 09/25/2012 | | 71,929 | | (98) | | | (98) | | 71,831 | 71,831 | | | |
| 100139145 | PALMDALE | CA | | 12/28/2023 | | 1,040 | | 5 | | | 5 | | 1,045 | 1,045 | | | |
| 100119895 | EAGLE | CO | | 08/10/2023 | | 2,399 | | (23) | | | (23) | | 2,376 | 2,376 | | | |
| 100076559 | FORT COLLINS | CO | | 12/16/2021 | | 4,861 | | (148) | | | (148) | | 4,713 | 4,713 | | | |
| 100086166 | BAKERSFIELD | CA | | 10/07/2022 | | 2,752 | | (24) | | | (24) | | 2,728 | 2,728 | | | |
| 4010067606 | Huntington Station | NY | | 01/30/2024 | | 1,976 | | (229) | | | (229) | | 1,747 | 1,747 | | | |
| 100087113 | TAMPA | FL | | 11/04/2022 | | 3,361 | | 80 | | | 80 | | 3,441 | 3,441 | | | |
| 100151879 | LOS ANGELES | CA | | 05/10/2024 | | 1,925 | | (28) | | | (28) | | 1,897 | 1,897 | | | |
| 730003219 | ASHLAND | OR | | 12/27/2023 | | (4,322) | | 10,127 | | | 10,127 | | 5,805 | 5,805 | | | |
| 100154724 | LONG BEACH | CA | | 07/19/2024 | | 1,469 | | (32) | | | (32) | | 1,437 | 1,437 | | | |
| 100160829 | (SHERMAN OAKS AREA) LOS ANGELE | CA | | 07/24/2024 | | 657 | | (7) | | | (7) | | 650 | 650 | | | |
| 4010055162 | Warren | MI | | 08/24/2023 | | 2,079 | | (141) | | | (141) | | 1,938 | 1,938 | | | |
| 100080789 | LOS ANGELES | CA | | 03/15/2022 | | 3,805 | | (150) | | | (150) | | 3,655 | 3,655 | | | |
| 100140577 | LOS ANGELES | CA | | 01/19/2024 | | 2,149 | | (18) | | | (18) | | 2,131 | 2,131 | | | |
| 100160164 | LONG BEACH TOWNSHIP | NJ | | 07/18/2024 | | 709 | | (3) | | | (3) | | 706 | 706 | | | |
| 100100000 | SAN JUAN CAPISTRANO | CA | | 03/28/2023 | | 2,419 | | 36 | | | 36 | | 2,455 | 2,455 | | | |
| 100116515 | BURBANK | CA | | 07/20/2023 | | 4,194 | | 1,034 | | | 1,034 | | 5,228 | 5,228 | | | |
| 4010055423 | Warner Robins | GA | | 08/24/2023 | | 1,995 | | (58) | | | (58) | | 1,937 | 1,937 | | | |
| 100144032 | THOUSAND OAKS | CA | | 03/07/2024 | | 2,117 | | (29) | | | (29) | | 2,088 | 2,088 | | | |
| 100133897 | HUNTINGTON BEACH | CA | | 11/29/2023 | | 1,867 | | (32) | | | (32) | | 1,835 | 1,835 | | | |
| 100079907 | SANTA CRUZ | CA | | 04/25/2022 | | 4,513 | | (9) | | | (9) | | 4,504 | 4,504 | | | |
| 730301421 | ADELANTO | CA | | 12/27/2023 | | 2,754 | | 1,174 | | | 1,174 | | 3,928 | 3,928 | | | |
| 100140989 | ALTADENA | CA | | 01/26/2024 | | 1,631 | | (20) | | | (20) | | 1,611 | 1,611 | | | |
| 100154811 | JOSHUA TREE | CA | | 07/19/2024 | | 1,430 | | (73) | | | (73) | | 1,357 | 1,357 | | | |
| 100102507 | MIAMI | FL | | 06/07/2023 | | 3,356 | | (86) | | | (86) | | 3,270 | 3,270 | | | |
| 100120668 | BERMUDA DUNES | CA | | 08/24/2023 | | 1,524 | | (26) | | | (26) | | 1,498 | 1,498 | | | |
| 100145836 | PINOLE | CA | | 03/15/2024 | | 1,680 | | (85) | | | (85) | | 1,595 | 1,595 | | | |
| 100073530 | SIMI VALLEY | CA | | 10/26/2021 | | 4,649 | | (62) | | | (62) | | 4,587 | 4,587 | | | |
| 100140894 | WESLEY CHAPEL | FL | | 02/26/2024 | | 1,613 | | (42) | | | (42) | | 1,571 | 1,571 | | | |
| 100142843 | FONTANA | CA | | 02/09/2024 | | 6,610 | | (81) | | | (81) | | 6,529 | 6,529 | | | |
| 100132666 | STOCKTON | CA | | 11/03/2023 | | 2,100 | | 16 | | | 16 | | 2,116 | 2,116 | | | |
| 100142523 | SAN DIEGO | CA | | 02/08/2024 | | 2,619 | | (15) | | | (15) | | 2,604 | 2,604 | | | |
| 100142449 | PHOENIX | AZ | | 03/08/2024 | | 4,055 | | (11) | | | (11) | | 4,044 | 4,044 | | | |
| 100082625 | MOUNT PLEASANT | SC | | 04/14/2022 | | 7,778 | | (118) | | | (118) | | 7,660 | 7,660 | | | |
| 100128468 | ENNIS | MT | | 09/15/2023 | | 1,722 | | (25) | | | (25) | | 1,697 | 1,697 | | | |
| 100083827 | GERMANTOWN | WI | | 07/12/2022 | | 2,672 | | (3) | | | (3) | | 2,669 | 2,669 | | | |
| 100137375 | PALM DESERT | CA | | 12/05/2023 | | 2,120 | | 56 | | | 56 | | 2,176 | 2,176 | | | |
| 100074369 | LAHAINA | HI | | 11/19/2021 | | 4,506 | | (93) | | | (93) | | 4,413 | 4,413 | | | |
| 100115562 | GLENDALE | AZ | | 07/19/2023 | | 2,385 | | (47) | | | (47) | | 2,338 | 2,338 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079202 | ASTORIA | NY | | 02/24/2022 | | 4,983 | | 43 | | | 43 | | 5,026 | 5,026 | | | |
| 100128858 | SALINAS | CA | | 09/21/2023 | | 1,351 | | (21) | | | (21) | | 1,330 | 1,330 | | | |
| 100142226 | RHINEBECK | NY | | 03/15/2024 | | 1,861 | | (77) | | | (77) | | 1,784 | 1,784 | | | |
| 100132667 | KAAAWA | HI | | 11/03/2023 | | 1,829 | | 16 | | | 16 | | 1,845 | 1,845 | | | |
| 100132429 | WINDERMERE | FL | | 11/03/2023 | | 1,482 | | 36 | | | 36 | | 1,518 | 1,518 | | | |
| 19073 | EL PASO | TX | | 07/19/2011 | | 116,478 | | | | | | | 116,478 | 116,478 | | | |
| 100147398 | LOS ANGELES (WOODLAND HILLS AR | CA | | 05/08/2024 | | 1,833 | | (95) | | | (95) | | 1,738 | 1,738 | | | |
| 100117532 | SAN JOSE | CA | | 07/20/2023 | | 3,082 | | 62 | | | 62 | | 3,144 | 3,144 | | | |
| 100128131 | CORONA | CA | | 09/11/2023 | | 1,221 | | (37) | | | (37) | | 1,184 | 1,184 | | | |
| 100144049 | SAN DIEGO | CA | | 03/07/2024 | | 2,107 | | (42) | | | (42) | | 2,065 | 2,065 | | | |
| 100127676 | SARASOTA | FL | | 09/08/2023 | | 548 | | (16) | | | (16) | | 532 | 532 | | | |
| 100138026 | MIAMI | FL | | 12/13/2023 | | 5,917 | | 173 | | | 173 | | 6,090 | 6,090 | | | |
| 100133449 | EADS | TN | | 10/19/2023 | | 1,296 | | (2) | | | (2) | | 1,294 | 1,294 | | | |
| 100152008 | MANTECA | CA | | 06/14/2024 | | 1,369 | | (34) | | | (34) | | 1,335 | 1,335 | | | |
| 100115911 | EL MONTE | CA | | 07/20/2023 | | 6,754 | | (129) | | | (129) | | 6,625 | 6,625 | | | |
| 100116943 | SHERMAN OAKS AREA LOS ANGELES | CA | | 07/20/2023 | | 4,644 | | 1,279 | | | 1,279 | | 5,923 | 5,923 | | | |
| 100160129 | LONG BEACH | CA | | 07/17/2024 | | 721 | | (13) | | | (13) | | 708 | 708 | | | |
| 100144493 | WEST UNION | SC | | 04/26/2024 | | 1,974 | | (33) | | | (33) | | 1,941 | 1,941 | | | |
| 100136121 | MIAMI | FL | | 12/18/2023 | | 1,747 | | (37) | | | (37) | | 1,710 | 1,710 | | | |
| 100083013 | PALM SPRINGS | CA | | 05/05/2022 | | 3,979 | | 22 | | | 22 | | 4,001 | 4,001 | | | |
| 100102644 | PUYALLUP | WA | | 06/22/2023 | | 1,858 | | (22) | | | (22) | | 1,836 | 1,836 | | | |
| 100076362 | ENCINITAS | CA | | 12/23/2021 | | 3,528 | | (238) | | | (238) | | 3,290 | 3,290 | | | |
| 100116694 | SAN DIEGO | CA | | 07/20/2023 | | 4,251 | | 1,066 | | | 1,066 | | 5,317 | 5,317 | | | |
| 100158523 | SATELLITE BEACH | FL | | 07/10/2024 | | 988 | | (29) | | | (29) | | 959 | 959 | | | |
| 100126783 | CARLSBAD | CA | | 08/30/2023 | | 7,839 | | 1,827 | | | 1,827 | | 9,666 | 9,666 | | | |
| 403049549 | Newark | NJ | | 06/28/2024 | | 2,811 | | (544) | | | (544) | | 2,267 | 2,267 | | | |
| 100142140 | KISSIMMEE | FL | | 02/29/2024 | | 1,675 | | (45) | | | (45) | | 1,630 | 1,630 | | | |
| 100109787 | SPRING BRANCH | TX | | 08/04/2023 | | 2,550 | | 27 | | | 27 | | 2,577 | 2,577 | | | |
| 100109134 | SAN JOSE | CA | | 06/09/2023 | | 2,392 | | (38) | | | (38) | | 2,354 | 2,354 | | | |
| 100140816 | TUJUNGA | CA | | 03/06/2024 | | 1,961 | | (47) | | | (47) | | 1,914 | 1,914 | | | |
| 730300939 | CLAREMONT | CA | | 12/27/2023 | | 2,118 | | 1,054 | | | 1,054 | | 3,172 | 3,172 | | | |
| 100091663 | DAVENPORT | FL | | 01/27/2023 | | 1,757 | | (52) | | | (52) | | 1,705 | 1,705 | | | |
| 100146736 | ANAHEIM | CA | | 03/20/2024 | | 1,934 | | (85) | | | (85) | | 1,849 | 1,849 | | | |
| 100154523 | HAWAIIAN GARDENS | CA | | 06/14/2024 | | 1,172 | | (55) | | | (55) | | 1,117 | 1,117 | | | |
| 100142278 | CLIFFSIDE PARK | NJ | | 03/15/2024 | | 17,214 | | (510) | | | (510) | | 16,704 | 16,704 | | | |
| 100116451 | TOMBALL | TX | | 07/20/2023 | | 2,638 | | 200 | | | 200 | | 2,838 | 2,838 | | | |
| 100115441 | NATIONAL CITY | CA | | 07/17/2023 | | 20,292 | | (706) | | | (706) | | 19,586 | 19,586 | | | |
| 100138071 | TAMPA | FL | | 12/13/2023 | | 1,086 | | 26 | | | 26 | | 1,112 | 1,632 | | 520 | 520 |
| 100119594 | CORONA | CA | | 07/31/2023 | | 21,903 | | (282) | | | (282) | | 21,621 | 21,621 | | | |
| 730300293 | VENTURA | CA | | 12/27/2023 | | 378 | | 5,059 | | | 5,059 | | 5,437 | 5,437 | | | |
| 100133416 | NASHVILLE | TN | | 10/19/2023 | | 1,653 | | (2) | | | (2) | | 1,651 | 1,651 | | | |
| 100088865 | SAN MATEO | CA | | 11/15/2022 | | 2,612 | | (12) | | | (12) | | 2,600 | 2,600 | | | |
| 100149120 | CHARLESTON | SC | | 04/22/2024 | | 2,335 | | 54 | | | 54 | | 2,389 | 2,389 | | | |
| 100135150 | WHITEFISH | MT | | 12/15/2023 | | 2,084 | | 42 | | | 42 | | 2,126 | 2,126 | | | |
| 100150075 | MESA | AZ | | 06/14/2024 | | 1,512 | | 8 | | | 8 | | 1,520 | 1,520 | | | |
| 100149729 | MIDDLETOWN | NY | | 04/26/2024 | | 624 | | (18) | | | (18) | | 606 | 606 | | | |
| 100114648 | PALM SPRINGS | CA | | 06/29/2023 | | 2,553 | | (9) | | | (9) | | 2,544 | 2,544 | | | |
| 100147390 | KANEOHE | HI | | 05/08/2024 | | 2,061 | | (82) | | | (82) | | 1,979 | 1,979 | | | |
| 100134726 | CITY OF BURBANK | CA | | 10/30/2023 | | 1,763 | | (75) | | | (75) | | 1,688 | 1,688 | | | |
| 100087730 | GLENDALE | CA | | 10/07/2022 | | 1,851 | | 49 | | | 49 | | 1,900 | 1,900 | | | |
| 100118875 | MIAMI | FL | | 08/30/2023 | | 1,882 | | (83) | | | (83) | | 1,799 | 1,799 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140347 | GRANADA HILLS | CA | | 01/18/2024 | | 2,337 | | (40) | | | (40) | | 2,297 | 2,297 | | | |
| 100139096 | PARK CITY | UT | | 12/28/2023 | | 2,398 | | (45) | | | (45) | | 2,353 | 2,353 | | | |
| 100160500 | FONTANA | CA | | 07/19/2024 | | 459 | | (14) | | | (14) | | 445 | 445 | | | |
| 100103739 | PONTE VEDRA | FL | | 05/08/2023 | | 2,086 | | (20) | | | (20) | | 2,066 | 2,066 | | | |
| 100089602 | YORBA LINDA | CA | | 01/30/2023 | | 1,951 | | (37) | | | (37) | | 1,914 | 1,914 | | | |
| 730060764 | LOS ANGELES | CA | | 12/27/2023 | | (2,317) | | 7,423 | | | 7,423 | | 5,106 | 5,106 | | | |
| 100083266 | ATWATER | CA | | 05/10/2022 | | 3,564 | | (14) | | | (14) | | 3,550 | 3,550 | | | |
| 100164228 | EASTVALE | CA | | 08/21/2024 | | 447 | | (16) | | | (16) | | 431 | 431 | | | |
| 100077825 | TUSTIN | CA | | 01/14/2022 | | 5,750 | | (50) | | | (50) | | 5,700 | 5,700 | | | |
| 100101835 | MOSS BEACH | CA | | 04/06/2023 | | 2,248 | | (20) | | | (20) | | 2,228 | 2,228 | | | |
| 100080507 | WEEHAWKEN | NJ | | 03/10/2022 | | 3,077 | | (111) | | | (111) | | 2,966 | 2,966 | | | |
| 100135617 | NASHVILLE | TN | | 11/09/2023 | | 1,714 | | (31) | | | (31) | | 1,683 | 1,683 | | | |
| 100154069 | DORAL | FL | | 06/06/2024 | | 2,143 | | (39) | | | (39) | | 2,104 | 2,104 | | | |
| 100161741 | WALNUT | CA | | 07/30/2024 | | 1,163 | | (40) | | | (40) | | 1,123 | 1,123 | | | |
| 100156382 | CEDAR CREEK | TX | | 07/25/2024 | | 562 | | (19) | | | (19) | | 543 | 543 | | | |
| 100109119 | SUN VALLEY | CA | | 06/05/2023 | | 2,577 | | 3 | | | 3 | | 2,580 | 2,580 | | | |
| 100146855 | RICHMOND | VA | | 03/21/2024 | | 1,702 | | (62) | | | (62) | | 1,640 | 1,640 | | | |
| 100080016 | BRISBANE | CA | | 04/08/2022 | | 4,765 | | 103 | | | 103 | | 4,868 | 4,868 | | | |
| 100157842 | KANEOHE | HI | | 07/09/2024 | | 695 | | (12) | | | (12) | | 683 | 683 | | | |
| 100073533 | SHERWOOD FOREST | CA | | 10/26/2021 | | 4,810 | | (82) | | | (82) | | 4,728 | 4,728 | | | |
| 100076230 | HONOLULU | HI | | 01/07/2022 | | 4,216 | | (185) | | | (185) | | 4,031 | 4,031 | | | |
| 100137478 | LOS ANGELES | CA | | 01/11/2024 | | 2,073 | | (13) | | | (13) | | 2,060 | 2,060 | | | |
| 100090974 | FOREST KNOLLS | CA | | 01/31/2023 | | 402 | | (14) | | | (14) | | 388 | 388 | | | |
| 100133504 | HARVEY CEDARS | NJ | | 10/19/2023 | | 2,036 | | (10) | | | (10) | | 2,026 | 2,026 | | | |
| 100103663 | TERRELL | TX | | 05/08/2023 | | 2,285 | | 6 | | | 6 | | 2,291 | 2,291 | | | |
| 100140482 | MARTINSVILLE | VA | | 01/19/2024 | | 1,800 | | (35) | | | (35) | | 1,765 | 1,765 | | | |
| 100158472 | RCH CUCAMONGA | CA | | 07/10/2024 | | 1,465 | | (24) | | | (24) | | 1,441 | 1,441 | | | |
| 100134503 | RIDGEFIELD | CT | | 10/30/2023 | | 1,987 | | (30) | | | (30) | | 1,957 | 1,957 | | | |
| 100128786 | SEABROOK ISLAND | SC | | 09/21/2023 | | 1,822 | | (16) | | | (16) | | 1,806 | 1,806 | | | |
| 100076545 | IRVINE | CA | | 01/04/2022 | | 5,044 | | (20) | | | (20) | | 5,024 | 5,024 | | | |
| 100165716 | EDWARDSVILLE | IL | | 08/29/2024 | | 875 | | (7) | | | (7) | | 868 | 868 | | | |
| 100102776 | APPLE VALLEY | CA | | 06/22/2023 | | 2,004 | | (70) | | | (70) | | 1,934 | 1,934 | | | |
| 100120061 | TORRANCE | CA | | 08/11/2023 | | 2,516 | | (8) | | | (8) | | 2,508 | 2,508 | | | |
| 100057489 | LAHAINA | HI | | 06/02/2021 | | 3,606 | | (116) | | | (116) | | 3,490 | 3,490 | | | |
| 100151944 | WALLER | TX | | 06/14/2024 | | 1,250 | | (27) | | | (27) | | 1,223 | 1,223 | | | |
| 100159474 | CHARLOTTE | NC | | 07/15/2024 | | 1,499 | | (16) | | | (16) | | 1,483 | 1,483 | | | |
| 100084858 | LOS ANGELES | CA | | 08/02/2022 | | 3,207 | | 75 | | | 75 | | 3,282 | 3,282 | | | |
| 100144063 | BOSTON | MA | | 03/07/2024 | | 2,125 | | (36) | | | (36) | | 2,089 | 2,089 | | | |
| 100133165 | (WEST HILLS AREA) LOS ANGELES | CA | | 11/29/2023 | | 1,824 | | (29) | | | (29) | | 1,795 | 1,795 | | | |
| 100087188 | HEBER CITY | UT | | 10/25/2022 | | 3,712 | | 367 | | | 367 | | 4,079 | 4,079 | | | |
| 100120348 | BLOOMFIELD HILLS | MI | | 08/18/2023 | | 1,373 | | (45) | | | (45) | | 1,328 | 1,328 | | | |
| 100132679 | SOUTHWEST RANCHES | FL | | 11/03/2023 | | 2,011 | | 68 | | | 68 | | 2,079 | 2,079 | | | |
| 100145781 | TUCSON | AZ | | 05/08/2024 | | 1,991 | | (47) | | | (47) | | 1,944 | 1,944 | | | |
| 100076436 | FORT LAUDERDALE | FL | | 12/23/2021 | | 15,078 | | (53) | | | (53) | | 15,025 | 15,025 | | | |
| 100141721 | ESTILL SPRINGS | TN | | 01/30/2024 | | 1,187 | | (36) | | | (36) | | 1,151 | 1,151 | | | |
| 100148626 | MAKAWAO | HI | | 05/15/2024 | | 1,569 | | (29) | | | (29) | | 1,540 | 1,540 | | | |
| 100156454 | LOS ANGELES | CA | | 06/24/2024 | | 1,378 | | (25) | | | (25) | | 1,353 | 1,353 | | | |
| 100157781 | MELBOURNE | FL | | 08/01/2024 | | 693 | | (15) | | | (15) | | 678 | 678 | | | |
| 100153705 | PASADENA | CA | | 07/11/2024 | | 536 | | (14) | | | (14) | | 522 | 522 | | | |
| 100143551 | THE BRONX | NY | | 02/21/2024 | | 1,804 | | (52) | | | (52) | | 1,752 | 1,752 | | | |
| 100099973 | DORAL | FL | | 03/28/2023 | | 2,195 | | 58 | | | 58 | | 2,253 | 2,253 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100162309 | PORTLAND | OR | | 08/05/2024 | | 668 | | (17) | | | (17) | | 651 | 651 | | | |
| 730302189 | LONG BEACH | CA | | 12/27/2023 | | (4,621) | | 9,968 | | | 9,968 | | 5,347 | 5,347 | | | |
| 100086900 | WHITTIER | CA | | 09/21/2022 | | 2,933 | | (76) | | | (76) | | 2,857 | 2,857 | | | |
| 100132588 | ARNOLD | CA | | 11/03/2023 | | 1,719 | | 35 | | | 35 | | 1,754 | 1,754 | | | |
| 100154665 | MASPETH | NY | | 07/19/2024 | | 1,438 | | (39) | | | (39) | | 1,399 | 1,399 | | | |
| 100142519 | SAINT PAUL | MN | | 02/08/2024 | | 2,740 | | (37) | | | (37) | | 2,703 | 2,703 | | | |
| 100119850 | HUGHSON | CA | | 08/10/2023 | | 6,132 | | (164) | | | (164) | | 5,968 | 5,968 | | | |
| 100114542 | NORCO | CA | | 06/29/2023 | | 2,029 | | (49) | | | (49) | | 1,980 | 1,980 | | | |
| 100087346 | WASHOUGAL | WA | | 10/25/2022 | | 6,040 | | 235 | | | 235 | | 6,275 | 6,275 | | | |
| 100108207 | MENIFEE | CA | | 05/24/2023 | | 1,493 | | (32) | | | (32) | | 1,461 | 1,461 | | | |
| 100100369 | BROOKLYN | NY | | 04/27/2023 | | 3,294 | | 162 | | | 162 | | 3,456 | 3,456 | | | |
| 100089433 | KENMORE | WA | | 11/18/2022 | | 1,328 | | (13) | | | (13) | | 1,315 | 1,315 | | | |
| 100134586 | PARK CITY | UT | | 10/30/2023 | | 9,595 | | (232) | | | (232) | | 9,363 | 9,363 | | | |
| 100153809 | PALM BEACH GARDENS | FL | | 07/10/2024 | | 999 | | (34) | | | (34) | | 965 | 965 | | | |
| 100139413 | WOODMERE | NY | | 12/28/2023 | | 1,843 | | (43) | | | (43) | | 1,800 | 1,800 | | | |
| 100118200 | WESLEY CHAPEL | FL | | 07/21/2023 | | 2,044 | | (51) | | | (51) | | 1,993 | 1,993 | | | |
| 4010067603 | Medford | NY | | 01/30/2024 | | 1,898 | | (221) | | | (221) | | 1,677 | 1,677 | | | |
| 100156845 | THE BRONX | NY | | 06/27/2024 | | 1,847 | | (42) | | | (42) | | 1,805 | 1,805 | | | |
| 100079294 | BURBANK | CA | | 02/28/2022 | | 4,296 | | (51) | | | (51) | | 4,245 | 4,245 | | | |
| 100134346 | WAIANAE | HI | | 10/27/2023 | | 1,634 | | (50) | | | (50) | | 1,584 | 1,584 | | | |
| 730007559 | LOS ANGELES | CA | | 12/27/2023 | | 6,626 | | 1,238 | | | 1,238 | | 7,864 | 7,864 | | | |
| 100132584 | CHAPPAQUA | NY | | 11/03/2023 | | 2,250 | | 109 | | | 109 | | 2,359 | 2,359 | | | |
| 100139261 | SAN RAMON | CA | | 12/28/2023 | | 1,887 | | (27) | | | (27) | | 1,860 | 1,860 | | | |
| 100132379 | SALINAS | CA | | 11/03/2023 | | 2,021 | | 75 | | | 75 | | 2,096 | 2,096 | | | |
| 100138204 | SAN JUAN BAUTISTA | CA | | 12/14/2023 | | 1,292 | | 3 | | | 3 | | 1,295 | 1,295 | | | |
| 100115465 | FOSTER CITY | CA | | 07/17/2023 | | 2,007 | | (49) | | | (49) | | 1,958 | 1,958 | | | |
| 100108942 | DANIA BEACH | FL | | 05/31/2023 | | 2,214 | | (66) | | | (66) | | 2,148 | 2,148 | | | |
| 100120483 | POTOMAC | MD | | 08/18/2023 | | 1,991 | | (36) | | | (36) | | 1,955 | 1,955 | | | |
| 100143720 | PLACERVILLE | CA | | 02/26/2024 | | 1,087 | | (48) | | | (48) | | 1,039 | 1,039 | | | |
| 730101524 | BAY POINT | CA | | 12/27/2023 | | (2,261) | | 7,135 | | | 7,135 | | 4,874 | 4,874 | | | |
| 100100642 | HOUSTON | TX | | 03/28/2023 | | 1,706 | | (9) | | | (9) | | 1,697 | 1,697 | | | |
| 100147365 | OAKLAND PARK | FL | | 05/08/2024 | | 1,652 | | (45) | | | (45) | | 1,607 | 1,607 | | | |
| 100150148 | LOS ANGELES | CA | | 06/14/2024 | | 1,205 | | (70) | | | (70) | | 1,135 | 1,135 | | | |
| 100138045 | GEORGETOWN | TX | | 12/13/2023 | | 636 | | (29) | | | (29) | | 607 | 893 | | 287 | 287 |
| 100153010 | AURORA | CO | | 06/27/2024 | | 1,236 | | (38) | | | (38) | | 1,198 | 1,198 | | | |
| 100074122 | DAVIE | FL | | 12/09/2021 | | 3,824 | | (142) | | | (142) | | 3,682 | 3,682 | | | |
| 100162035 | HENDERSON | NV | | 07/31/2024 | | 417 | | (15) | | | (15) | | 402 | 402 | | | |
| 100140473 | MARBLEHEAD | MA | | 01/17/2024 | | 1,731 | | (18) | | | (18) | | 1,713 | 1,713 | | | |
| 100103257 | SANTA CLARITA (NEWHALL AREA) | CA | | 04/27/2023 | | 1,981 | | (73) | | | (73) | | 1,908 | 1,908 | | | |
| 100134698 | NORTHRIDGE AREA | CA | | 10/30/2023 | | 1,643 | | (37) | | | (37) | | 1,606 | 1,606 | | | |
| 100090923 | SAN RAMON | CA | | 01/31/2023 | | 3,540 | | 43 | | | 43 | | 3,583 | 3,583 | | | |
| 100135149 | KATY | TX | | 12/15/2023 | | 8,751 | | (82) | | | (82) | | 8,669 | 8,669 | | | |
| 100118955 | THOUSAND OAKS | CA | | 07/27/2023 | | 1,332 | | (42) | | | (42) | | 1,290 | 1,290 | | | |
| 100141727 | LLOYD HARBOR | NY | | 01/30/2024 | | 1,482 | | (27) | | | (27) | | 1,455 | 1,455 | | | |
| 100152020 | THOUSAND OAKS | CA | | 05/14/2024 | | 1,240 | | (36) | | | (36) | | 1,204 | 1,204 | | | |
| 100158437 | VICTORVILLE | CA | | 07/10/2024 | | 1,091 | | (17) | | | (17) | | 1,074 | 1,074 | | | |
| 100102388 | TISBURY | MA | | 06/07/2023 | | 1,936 | | (49) | | | (49) | | 1,887 | 1,887 | | | |
| 100100936 | LEESBURG | VA | | 04/28/2023 | | 1,790 | | 97 | | | 97 | | 1,887 | 1,887 | | | |
| 100109183 | PISMO BEACH | CA | | 07/21/2023 | | 210,716 | | (5,262) | | | (5,262) | | 205,454 | 205,454 | | | |
| 100140993 | (VAN NUYS AREA) LOS ANGELES | CA | | 02/20/2024 | | 1,755 | | (29) | | | (29) | | 1,726 | 1,726 | | | |
| 100158620 | COSTA MESA | CA | | 07/10/2024 | | 1,354 | | (10) | | | (10) | | 1,344 | 1,344 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152936 | CHATSWORTH | CA | | 06/27/2024 | | 1,139 | | (41) | | | (41) | | 1,098 | 1,098 | | | |
| 100153837 | ORLANDO | FL | | 07/10/2024 | | 956 | | (19) | | | (19) | | 937 | 937 | | | |
| 100149111 | MONTEBELLO | CA | | 04/22/2024 | | 1,864 | | (28) | | | (28) | | 1,836 | 1,836 | | | |
| 100130301 | UPLAND | CA | | 09/28/2023 | | 2,009 | | (21) | | | (21) | | 1,988 | 1,988 | | | |
| 100102780 | WINCHESTER | CA | | 06/22/2023 | | 2,050 | | (48) | | | (48) | | 2,002 | 2,002 | | | |
| 100144295 | SAN JOSE | CA | | 03/07/2024 | | 1,752 | | (42) | | | (42) | | 1,710 | 1,710 | | | |
| 100101685 | MONSEY | NY | | 04/26/2023 | | 2,641 | | 41 | | | 41 | | 2,682 | 2,682 | | | |
| 100135072 | LYNNWOOD | WA | | 11/01/2023 | | 2,177 | | 36 | | | 36 | | 2,213 | 2,213 | | | |
| 100065821 | SAN DIMAS | CA | | 07/23/2021 | | 11,979 | | (470) | | | (470) | | 11,509 | 11,509 | | | |
| 100133906 | LOS ANGELES | CA | | 11/29/2023 | | 1,836 | | (6) | | | (6) | | 1,830 | 1,830 | | | |
| 100084480 | MURRIETA | CA | | 09/02/2022 | | 2,997 | | (28) | | | (28) | | 2,969 | 2,969 | | | |
| 100099632 | LAVERGNE | TN | | 04/06/2023 | | 782 | | 10 | | | 10 | | 792 | 792 | | | |
| 100079705 | LAGUNA NIGUEL | CA | | 04/25/2022 | | 4,823 | | 213 | | | 213 | | 5,036 | 5,036 | | | |
| 100090124 | RICHLAND | WA | | 01/13/2023 | | 1,196 | | (7) | | | (7) | | 1,189 | 1,189 | | | |
| 100128860 | SAN JOSE | CA | | 09/21/2023 | | 2,022 | | (38) | | | (38) | | 1,984 | 1,984 | | | |
| 100091823 | ANTIOCH | CA | | 01/30/2023 | | 895 | | 5 | | | 5 | | 900 | 900 | | | |
| 100090001 | NAPLES | FL | | 01/13/2023 | | 1,993 | | 143 | | | 143 | | 2,136 | 2,136 | | | |
| 100129227 | TAMPA | FL | | 11/03/2023 | | 1,991 | | 16 | | | 16 | | 2,007 | 2,007 | | | |
| 100076800 | YORBA LINDA | CA | | 12/27/2021 | | 5,257 | | 84 | | | 84 | | 5,341 | 5,341 | | | |
| 100139593 | CLOVIS | CA | | 12/28/2023 | | 1,833 | | (23) | | | (23) | | 1,810 | 1,810 | | | |
| 100065831 | MIAMI BEACH | FL | | 07/23/2021 | | 7,619 | | (299) | | | (299) | | 7,320 | 7,320 | | | |
| 100120236 | SUFFERN | NY | | 08/18/2023 | | 2,524 | | (31) | | | (31) | | 2,493 | 2,493 | | | |
| 100132534 | SANTA MONICA | CA | | 11/03/2023 | | 2,019 | | 9 | | | 9 | | 2,028 | 2,028 | | | |
| 100151175 | NORCO | CA | | 05/09/2024 | | 1,023 | | (10) | | | (10) | | 1,013 | 1,013 | | | |
| 100083672 | LAS VEGAS | NV | | 06/21/2022 | | 4,753 | | (105) | | | (105) | | 4,648 | 4,648 | | | |
| 100088963 | LAVALLETTE | NJ | | 11/15/2022 | | 2,022 | | (47) | | | (47) | | 1,975 | 1,975 | | | |
| 100162030 | PALM CITY | FL | | 07/31/2024 | | 5,053 | | (69) | | | (69) | | 4,984 | 4,984 | | | |
| 100131827 | LAS VEGAS | NV | | 10/06/2023 | | 2,089 | | (38) | | | (38) | | 2,051 | 2,051 | | | |
| 100137198 | WELLINGTON | FL | | 11/28/2023 | | 1,315 | | (27) | | | (27) | | 1,288 | 1,288 | | | |
| 100076442 | HUGHSON | CA | | 12/23/2021 | | 3,085 | | (71) | | | (71) | | 3,014 | 3,014 | | | |
| 100083893 | MIAMI | FL | | 07/12/2022 | | 1,016 | | 27 | | | 27 | | 1,043 | 1,043 | | | |
| 100141644 | MANTECA | CA | | 01/30/2024 | | 799 | | (18) | | | (18) | | 781 | 781 | | | |
| 100131906 | BEND | OR | | 10/13/2023 | | 16,821 | | (85) | | | (85) | | 16,736 | 16,736 | | | |
| 100149833 | ORLANDO | FL | | 04/29/2024 | | 1,675 | | (52) | | | (52) | | 1,623 | 1,623 | | | |
| 100153103 | STAMFORD | CT | | 06/27/2024 | | 1,103 | | (31) | | | (31) | | 1,072 | 1,072 | | | |
| 100086727 | MISSOURI CITY | TX | | 09/30/2022 | | 1,438 | | 10 | | | 10 | | 1,448 | 1,448 | | | |
| 100090199 | FREDERICKSBURG | TX | | 01/13/2023 | | 2,217 | | 59 | | | 59 | | 2,276 | 2,276 | | | |
| 100102787 | EL DORADO HILLS | CA | | 06/22/2023 | | 1,443 | | (45) | | | (45) | | 1,398 | 1,398 | | | |
| 100143779 | LAKE HAVASU CITY | AZ | | 02/27/2024 | | 1,382 | | (46) | | | (46) | | 1,336 | 1,336 | | | |
| 100144582 | BRANDON | FL | | 04/26/2024 | | 8,252 | | (168) | | | (168) | | 8,084 | 8,084 | | | |
| 100090977 | ENCINITAS | CA | | 01/31/2023 | | 2,076 | | (40) | | | (40) | | 2,036 | 2,036 | | | |
| 100141046 | SHERMAN OAKS | CA | | 02/20/2024 | | 2,074 | | (20) | | | (20) | | 2,054 | 2,054 | | | |
| 100082846 | CORONA | CA | | 05/17/2022 | | 3,242 | | (169) | | | (169) | | 3,073 | 3,073 | | | |
| 100136955 | SEATTLE | WA | | 11/28/2023 | | 2,170 | | 44 | | | 44 | | 2,214 | 2,214 | | | |
| 100078382 | PHOENIX | AZ | | 02/10/2022 | | 4,316 | | (49) | | | (49) | | 4,267 | 4,267 | | | |
| 100115666 | WASILLA | AK | | 07/20/2023 | | 2,755 | | (18) | | | (18) | | 2,737 | 2,737 | | | |
| 100090922 | CORONA | CA | | 01/31/2023 | | 4,626 | | 147 | | | 147 | | 4,773 | 4,773 | | | |
| 100109186 | SANTA CLARITA | CA | | 07/21/2023 | | 2,286 | | (25) | | | (25) | | 2,261 | 2,261 | | | |
| 100155316 | LITCHFIELD PARK | AZ | | 07/19/2024 | | 1,406 | | (6) | | | (6) | | 1,400 | 1,400 | | | |
| 100156237 | PARKLAND | FL | | 06/20/2024 | | 2,879 | | (84) | | | (84) | | 2,795 | 2,795 | | | |
| 100141533 | HOLLYWOOD | FL | | 01/30/2024 | | 832 | | (22) | | | (22) | | 810 | 810 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141196 | KISSIMMEE | FL | | 01/30/2024 | | 1,663 | | 17 | | | 17 | | 1,680 | 1,680 | | | |
| 100136171 | MIAMI | FL | | 12/18/2023 | | 1,720 | | (14) | | | (14) | | 1,706 | 1,706 | | | |
| 100144538 | LAKE FOREST | CA | | 04/26/2024 | | 2,308 | | (14) | | | (14) | | 2,294 | 2,294 | | | |
| 100147567 | LONG GROVE | IL | | 04/03/2024 | | 884 | | (3) | | | (3) | | 881 | 881 | | | |
| 100091969 | NORTHRIDGE | CA | | 02/07/2023 | | 6,329 | | (158) | | | (158) | | 6,171 | 6,171 | | | |
| 100156654 | FULLERTON | CA | | 06/24/2024 | | 105,207 | | (2,371) | | | (2,371) | | 102,836 | 102,836 | | | |
| 100141053 | (VAN NUYS AREA) LOS ANGELES | CA | | 02/20/2024 | | 1,608 | | (44) | | | (44) | | 1,564 | 1,564 | | | |
| 100118666 | AUSTIN | TX | | 07/25/2023 | | 2,408 | | (26) | | | (26) | | 2,382 | 2,382 | | | |
| 100103312 | GLENDALE | CA | | 04/28/2023 | | 1,822 | | (57) | | | (57) | | 1,765 | 1,765 | | | |
| 100146577 | FORT LAUDERDALE | FL | | 03/20/2024 | | 1,766 | | (47) | | | (47) | | 1,719 | 1,719 | | | |
| 100081228 | LONG BRANCH | NJ | | 03/18/2022 | | 4,499 | | 71 | | | 71 | | 4,570 | 4,570 | | | |
| 100108907 | CELEBRATION | FL | | 05/31/2023 | | 1,768 | | (96) | | | (96) | | 1,672 | 1,672 | | | |
| 100120165 | DORAL | FL | | 08/14/2023 | | 1,579 | | (15) | | | (15) | | 1,564 | 1,564 | | | |
| 100101068 | BROOKLYN | NY | | 04/28/2023 | | 3,827 | | 518 | | | 518 | | 4,345 | 4,345 | | | |
| 100148732 | VAN NUYS | CA | | 04/17/2024 | | 1,911 | | (53) | | | (53) | | 1,858 | 1,858 | | | |
| 100154884 | NEWPORT BEACH | CA | | 07/19/2024 | | 1,598 | | (9) | | | (9) | | 1,589 | 1,589 | | | |
| 100160946 | OCEAN CITY | NJ | | 07/24/2024 | | 1,971 | | (48) | | | (48) | | 1,923 | 1,923 | | | |
| 100132377 | ANAHEIM | CA | | 11/03/2023 | | 1,856 | | (1) | | | (1) | | 1,855 | 1,855 | | | |
| 100140743 | OZONE PARK | NY | | 01/22/2024 | | 1,979 | | (11) | | | (11) | | 1,968 | 1,968 | | | |
| 100141606 | SANTA ANA | CA | | 01/30/2024 | | 1,605 | | 8 | | | 8 | | 1,613 | 1,613 | | | |
| 100142751 | WAILUKU | HI | | 02/08/2024 | | 3,822 | | (72) | | | (72) | | 3,750 | 3,750 | | | |
| 100071882 | SAN DIEGO | CA | | 11/05/2021 | | 4,941 | | (96) | | | (96) | | 4,845 | 4,845 | | | |
| 100091256 | FRANKLIN | TN | | 01/31/2023 | | 3,031 | | (31) | | | (31) | | 3,000 | 3,000 | | | |
| 100140814 | OAKLAND | CA | | 03/06/2024 | | 1,915 | | (71) | | | (71) | | 1,844 | 1,844 | | | |
| 100116147 | LA CANADA FLINTRIDGE | CA | | 07/20/2023 | | 3,639 | | 421 | | | 421 | | 4,060 | 4,060 | | | |
| 100079405 | AROMAS | CA | | 03/17/2022 | | 3,174 | | (166) | | | (166) | | 3,008 | 3,008 | | | |
| 100129805 | CHARLESTON | SC | | 09/27/2023 | | 3,025 | | (24) | | | (24) | | 3,001 | 3,001 | | | |
| 100087200 | PORTLAND | OR | | 10/25/2022 | | 3,383 | | 256 | | | 256 | | 3,639 | 3,639 | | | |
| 100076430 | LONGBOAT KEY | FL | | 12/23/2021 | | 2,673 | | (76) | | | (76) | | 2,597 | 2,597 | | | |
| 100110705 | HAYWARD | CA | | 08/11/2023 | | 2,218 | | (20) | | | (20) | | 2,198 | 2,198 | | | |
| 4010060826 | Bellaire | OH | | 11/29/2023 | | 1,539 | | (75) | | | (75) | | 1,464 | 1,464 | | | |
| 100133403 | OCEANSIDE | CA | | 11/21/2023 | | 3,642 | | 31 | | | 31 | | 3,673 | 3,673 | | | |
| 100149050 | SAN DIEGO | CA | | 04/19/2024 | | 2,787 | | (55) | | | (55) | | 2,732 | 2,732 | | | |
| 100115341 | ANDOVER | MA | | 07/17/2023 | | 1,869 | | (30) | | | (30) | | 1,839 | 1,839 | | | |
| 100154162 | IMPERIAL BEACH | CA | | 07/11/2024 | | 1,822 | | (50) | | | (50) | | 1,772 | 1,772 | | | |
| 100138656 | DAVIE | FL | | 02/02/2024 | | 3,010 | | (186) | | | (186) | | 2,824 | 2,824 | | | |
| 100117775 | (WEST HILLLS AREA) LOS ANGELES | CA | | 07/20/2023 | | 1,861 | | (21) | | | (21) | | 1,840 | 1,840 | | | |
| 100089281 | LITTLETON | CO | | 01/26/2023 | | 2,131 | | 6 | | | 6 | | 2,137 | 2,137 | | | |
| 100153182 | HOLLYWOOD | FL | | 05/30/2024 | | 2,311 | | 22 | | | 22 | | 2,333 | 2,333 | | | |
| 4010072198 | Chicago | IL | | 04/29/2024 | | 752 | | (103) | | | (103) | | 649 | 649 | | | |
| 100154339 | WINNETKA | CA | | 06/12/2024 | | 1,563 | | (33) | | | (33) | | 1,530 | 1,530 | | | |
| 100119119 | CASTRO VALLEY | CA | | 07/28/2023 | | 1,695 | | 8 | | | 8 | | 1,703 | 1,703 | | | |
| 100102987 | BROOKLYN | NY | | 06/22/2023 | | 1,217 | | (61) | | | (61) | | 1,156 | 1,156 | | | |
| 100143536 | YONKERS | NY | | 02/21/2024 | | 1,428 | | (59) | | | (59) | | 1,369 | 1,369 | | | |
| 100154118 | AVALON | CA | | 07/11/2024 | | 572 | | (11) | | | (11) | | 561 | 561 | | | |
| 100137421 | LITCHFIELD PARK | AZ | | 01/11/2024 | | 630 | | (27) | | | (27) | | 603 | 603 | | | |
| 100087262 | PARK CITY | UT | | 10/25/2022 | | 42,701 | | 3,156 | | | 3,156 | | 45,857 | 45,857 | | | |
| 100153712 | HOLLYWOOD | FL | | 07/11/2024 | | 602 | | (16) | | | (16) | | 586 | 586 | | | |
| 100141942 | NORTH HILLS | CA | | 02/29/2024 | | 2,534 | | (62) | | | (62) | | 2,472 | 2,472 | | | |
| 100117485 | LEXINGTON | KY | | 07/20/2023 | | 2,297 | | 10 | | | 10 | | 2,307 | 2,307 | | | |
| 100080368 | LOS ANGELES | CA | | 02/28/2022 | | 3,929 | | (17) | | | (17) | | 3,912 | 3,912 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114913 | CALABASAS | CA | | 07/13/2023 | | 2,104 | | (55) | | | (55) | | 2,049 | 2,049 | | | |
| 100136698 | NEW BERLIN | WI | | 01/25/2024 | | 1,822 | | 18 | | | 18 | | 1,840 | 1,840 | | | |
| 100103512 | NATIONAL CITY | CA | | 05/08/2023 | | 1,800 | | (57) | | | (57) | | 1,743 | 1,743 | | | |
| 100149187 | KIHEI | HI | | 04/22/2024 | | 1,973 | | 28 | | | 28 | | 2,001 | 2,001 | | | |
| 100151757 | SYLMAR | CA | | 05/10/2024 | | 2,009 | | (26) | | | (26) | | 1,983 | 1,983 | | | |
| 100156141 | FORT LAUDERDALE | FL | | 07/25/2024 | | 1,237 | | (22) | | | (22) | | 1,215 | 1,215 | | | |
| 100161475 | HAYWARD | CA | | 07/30/2024 | | 669 | | (14) | | | (14) | | 655 | 655 | | | |
| 100134868 | COSTA MESA | CA | | 10/30/2023 | | 1,592 | | (11) | | | (11) | | 1,581 | 1,581 | | | |
| 100078454 | SANTA CLARITA | CA | | 01/25/2022 | | 3,578 | | (193) | | | (193) | | 3,385 | 3,385 | | | |
| 100065289 | LOS ANGELES | CA | | 07/28/2021 | | 4,512 | | (22) | | | (22) | | 4,490 | 4,490 | | | |
| 100102837 | YORBA LINDA | CA | | 06/22/2023 | | 12,211 | | (178) | | | (178) | | 12,033 | 12,033 | | | |
| 100154609 | INGLEWOOD | CA | | 06/14/2024 | | 502 | | (18) | | | (18) | | 484 | 484 | | | |
| 100116549 | BALTIMORE | MD | | 07/20/2023 | | 3,959 | | 1,415 | | | 1,415 | | 5,374 | 5,374 | | | |
| 100155123 | SILVERTHORNE | CO | | 07/19/2024 | | 1,287 | | (31) | | | (31) | | 1,256 | 1,256 | | | |
| 100147436 | MIDDLETOWN | NJ | | 04/03/2024 | | 1,541 | | (48) | | | (48) | | 1,493 | 1,493 | | | |
| 100135187 | NEW YORK | NY | | 11/07/2023 | | 1,809 | | (38) | | | (38) | | 1,771 | 1,771 | | | |
| 100120507 | EL CAJON | CA | | 08/18/2023 | | 5,787 | | (156) | | | (156) | | 5,631 | 5,631 | | | |
| 100084846 | SCOTTSDALE | AZ | | 08/02/2022 | | 5,278 | | (21) | | | (21) | | 5,257 | 5,257 | | | |
| 100141550 | AGUA DULCE | CA | | 01/30/2024 | | 2,366 | | (49) | | | (49) | | 2,317 | 2,317 | | | |
| 100128480 | FLAGSTAFF | AZ | | 09/15/2023 | | 2,202 | | (53) | | | (53) | | 2,149 | 2,149 | | | |
| 100138005 | BURBANK | CA | | 12/13/2023 | | 2,357 | | 70 | | | 70 | | 2,427 | 2,427 | | | |
| 100065815 | OAKLAND | CA | | 07/23/2021 | | 11,382 | | (451) | | | (451) | | 10,931 | 10,931 | | | |
| 100150147 | LOS ANGELES | CA | | 06/14/2024 | | 1,234 | | (61) | | | (61) | | 1,173 | 1,173 | | | |
| 100143775 | PHOENIX | AZ | | 02/27/2024 | | 1,510 | | (24) | | | (24) | | 1,486 | 1,486 | | | |
| 100119906 | RIVERSIDE | CA | | 08/10/2023 | | 1,558 | | (10) | | | (10) | | 1,548 | 1,548 | | | |
| 100148718 | WASHINGTON | DC | | 04/17/2024 | | 2,658 | | (70) | | | (70) | | 2,588 | 2,588 | | | |
| 100120876 | GARDEN GROVE | CA | | 08/28/2023 | | 9,945 | | (156) | | | (156) | | 9,789 | 9,789 | | | |
| 100141034 | (VAN NUYS AREA) LOS ANGELES | CA | | 02/20/2024 | | 1,630 | | (48) | | | (48) | | 1,582 | 1,582 | | | |
| 100114723 | DALLAS | TX | | 06/29/2023 | | 1,383 | | (9) | | | (9) | | 1,374 | 1,374 | | | |
| 100116150 | BURBANK | CA | | 07/20/2023 | | 3,455 | | 492 | | | 492 | | 3,947 | 3,947 | | | |
| 100139349 | WEST BABYLON | NY | | 12/28/2023 | | 1,447 | | (55) | | | (55) | | 1,392 | 1,392 | | | |
| 100081468 | IRVINE | CA | | 03/18/2022 | | 4,514 | | 112 | | | 112 | | 4,626 | 4,626 | | | |
| 100014527 | SOUTHAMPTON | NY | | 09/27/2017 | | 2,128 | | 324 | | | 324 | | 2,452 | 2,452 | | | |
| 100071482 | SAN JOSE | CA | | 10/26/2021 | | 4,269 | | (60) | | | (60) | | 4,209 | 4,209 | | | |
| 100091079 | FALLBROOK AREA | CA | | 01/31/2023 | | 1,674 | | (55) | | | (55) | | 1,619 | 1,619 | | | |
| 100143845 | SAN JOSE | CA | | 02/29/2024 | | 1,800 | | (18) | | | (18) | | 1,782 | 1,782 | | | |
| 100157785 | BEVERLY HILLS | MI | | 08/01/2024 | | 661 | | (4) | | | (4) | | 657 | 657 | | | |
| 100161972 | RANCHO CUCAMONGA | CA | | 07/31/2024 | | 661 | | (20) | | | (20) | | 641 | 641 | | | |
| 100141517 | CUTLER BAY | FL | | 01/30/2024 | | 1,598 | | (23) | | | (23) | | 1,575 | 1,575 | | | |
| 100011921 | AGOURA HILLS | CA | | 03/08/2017 | | 3,612 | | 227 | | | 227 | | 3,839 | 3,839 | | | |
| 100103712 | RANCHO CUCAMONGA | CA | | 05/08/2023 | | 1,515 | | (35) | | | (35) | | 1,480 | 1,480 | | | |
| 100152796 | LOS ANGELES | CA | | 05/22/2024 | | 1,402 | | (17) | | | (17) | | 1,385 | 1,385 | | | |
| 100143684 | PLYMOUTH | MA | | 02/22/2024 | | 515 | | (34) | | | (34) | | 481 | 481 | | | |
| 100139622 | LAGUNA NIGUEL | CA | | 12/28/2023 | | 1,170 | | (21) | | | (21) | | 1,149 | 1,149 | | | |
| 100137853 | WEST HILLS | CA | | 12/08/2023 | | 1,932 | | (6) | | | (6) | | 1,926 | 1,926 | | | |
| 100137448 | NORTHBROOK | IL | | 01/11/2024 | | 870 | | (18) | | | (18) | | 852 | 852 | | | |
| 19019 | FULLERTON | CA | | 03/10/2011 | | 133,292 | | | | | | | 133,292 | 133,292 | | | |
| 100152598 | WHITTIER | CA | | 05/17/2024 | | 2,176 | | 4 | | | 4 | | 2,180 | 2,180 | | | |
| 100118858 | SAN RAFAEL | CA | | 08/30/2023 | | 1,833 | | (42) | | | (42) | | 1,791 | 1,791 | | | |
| 100100272 | MESA | AZ | | 03/24/2023 | | 1,916 | | (50) | | | (50) | | 1,866 | 1,866 | | | |
| 100086910 | DENVER | CO | | 10/24/2022 | | 1,915 | | (36) | | | (36) | | 1,879 | 1,879 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136221 | FORT COLLINS | CO | | 11/20/2023 | | 2,076 | | 18 | | | 18 | | 2,094 | 2,094 | | | |
| 100079884 | COSTA MESA | CA | | 04/08/2022 | | 6,615 | | 262 | | | 262 | | 6,877 | 6,877 | | | |
| 100103421 | WAIPAHU | HI | | 06/16/2023 | | 1,965 | | (34) | | | (34) | | 1,931 | 1,931 | | | |
| 100079595 | SAN DIEGO | CA | | 04/25/2022 | | 2,695 | | (38) | | | (38) | | 2,657 | 2,657 | | | |
| 100065838 | NEWPORT BEACH | CA | | 07/23/2021 | | 3,000 | | (118) | | | (118) | | 2,882 | 2,882 | | | |
| 100139195 | DOWNEY | CA | | 12/28/2023 | | 1,700 | | (20) | | | (20) | | 1,680 | 1,680 | | | |
| 403048932 | Inkster | MI | | 06/28/2024 | | 3,100 | | (1,319) | | | (1,319) | | 1,781 | 1,781 | | | |
| 100108201 | PARKLAND | FL | | 05/24/2023 | | 1,226 | | (20) | | | (20) | | 1,206 | 1,206 | | | |
| 100136116 | DALLAS | TX | | 12/18/2023 | | 1,485 | | (30) | | | (30) | | 1,455 | 1,455 | | | |
| 100156746 | MONROE TOWNSHIP | NJ | | 06/26/2024 | | 2,087 | | (23) | | | (23) | | 2,064 | 2,064 | | | |
| 100128711 | OAKLAND PARK | FL | | 09/21/2023 | | 1,473 | | 24 | | | 24 | | 1,497 | 1,497 | | | |
| 100137296 | MELBOURNE BEACH | FL | | 12/01/2023 | | 1,754 | | (53) | | | (53) | | 1,701 | 1,701 | | | |
| 100118979 | TEMPE | AZ | | 07/27/2023 | | 2,079 | | (30) | | | (30) | | 2,049 | 2,049 | | | |
| 100151851 | HUNTINGTON BEACH | CA | | 05/10/2024 | | 1,936 | | (13) | | | (13) | | 1,923 | 1,923 | | | |
| 100090867 | RANCHO CUCAMONGA | CA | | 01/31/2023 | | 4,197 | | 42 | | | 42 | | 4,239 | 4,239 | | | |
| 100091001 | LOS ANGELES | CA | | 01/31/2023 | | 1,232 | | 13 | | | 13 | | 1,245 | 1,245 | | | |
| 100115693 | KENT | WA | | 07/20/2023 | | 3,098 | | 66 | | | 66 | | 3,164 | 3,164 | | | |
| 100119665 | GARDENA | CA | | 08/08/2023 | | 2,180 | | (19) | | | (19) | | 2,161 | 2,161 | | | |
| 100133519 | NEWCASTLE | OK | | 10/19/2023 | | 2,083 | | 24 | | | 24 | | 2,107 | 2,107 | | | |
| 100057242 | PINECREST | FL | | 05/19/2021 | | 4,409 | | (156) | | | (156) | | 4,253 | 4,253 | | | |
| 100103380 | CYPRESS | TX | | 06/16/2023 | | 1,762 | | (67) | | | (67) | | 1,695 | 1,695 | | | |
| 100108447 | BROOKLYN | NY | | 05/25/2023 | | 1,916 | | (43) | | | (43) | | 1,873 | 1,873 | | | |
| 100116593 | SALINAS | CA | | 07/20/2023 | | 2,699 | | | | | | | 2,699 | 2,699 | | | |
| 100119225 | EAST BOSTON | MA | | 07/31/2023 | | 2,512 | | 19 | | | 19 | | 2,531 | 2,531 | | | |
| 100087285 | NAVARRE | FL | | 10/25/2022 | | 3,521 | | 334 | | | 334 | | 3,855 | 3,855 | | | |
| 100145805 | RENTON | WA | | 05/08/2024 | | 2,738 | | (43) | | | (43) | | 2,695 | 2,695 | | | |
| 100152355 | BOTHELL | WA | | 05/17/2024 | | 2,800 | | 202 | | | 202 | | 3,002 | 3,002 | | | |
| 100065079 | TAMPA | FL | | 07/14/2021 | | 4,659 | | (133) | | | (133) | | 4,526 | 4,526 | | | |
| 100130223 | GEORGETOWN | TX | | 11/15/2023 | | 1,742 | | (10) | | | (10) | | 1,732 | 1,732 | | | |
| 100134522 | BOCA RATON | FL | | 10/30/2023 | | 2,038 | | 21 | | | 21 | | 2,059 | 2,059 | | | |
| 100153707 | DULUTH | GA | | 07/11/2024 | | 511 | | (24) | | | (24) | | 487 | 487 | | | |
| 100134873 | IRVINE | CA | | 10/30/2023 | | 1,579 | | (9) | | | (9) | | 1,570 | 1,570 | | | |
| 100159579 | YOUNGSVILLE | NC | | 07/15/2024 | | 592 | | (20) | | | (20) | | 572 | 572 | | | |
| 100120589 | SANTA CLARITA | CA | | 08/18/2023 | | 1,958 | | (18) | | | (18) | | 1,940 | 1,940 | | | |
| 100099870 | CAMARILLO | CA | | 03/28/2023 | | 1,418 | | (42) | | | (42) | | 1,376 | 1,376 | | | |
| 100079583 | AUSTIN | TX | | 04/25/2022 | | 4,052 | | (45) | | | (45) | | 4,007 | 4,007 | | | |
| 100044085 | OJAI | CA | | 08/19/2020 | | 8,062 | | (22) | | | (22) | | 8,040 | 8,040 | | | |
| 100120763 | LAUREL | MD | | 08/25/2023 | | 1,713 | | 2 | | | 2 | | 1,715 | 1,715 | | | |
| 100114901 | RICHMOND | VA | | 07/13/2023 | | 2,070 | | (18) | | | (18) | | 2,052 | 2,052 | | | |
| 100137877 | MCKINNEY | TX | | 12/08/2023 | | 1,286 | | (44) | | | (44) | | 1,242 | 1,242 | | | |
| 100160839 | CORONA | CA | | 07/24/2024 | | 653 | | (15) | | | (15) | | 638 | 638 | | | |
| 100143464 | LOS ANGELES | CA | | 02/16/2024 | | 1,827 | | (24) | | | (24) | | 1,803 | 1,803 | | | |
| 100120190 | LAS VEGAS | NV | | 08/18/2023 | | 1,799 | | (62) | | | (62) | | 1,737 | 1,737 | | | |
| 100137123 | CASTRO VALLEY | CA | | 11/28/2023 | | 2,083 | | (7) | | | (7) | | 2,076 | 2,076 | | | |
| 100157593 | TERRELL | TX | | 06/28/2024 | | 421 | | (16) | | | (16) | | 405 | 405 | | | |
| 100140030 | WEST LONG BRANCH | NJ | | 01/09/2024 | | 1,995 | | (21) | | | (21) | | 1,974 | 1,974 | | | |
| 100118882 | VACAVILLE | CA | | 08/30/2023 | | 2,002 | | (26) | | | (26) | | 1,976 | 1,976 | | | |
| 100161733 | SAN JOSE | CA | | 07/30/2024 | | 1,335 | | (43) | | | (43) | | 1,292 | 1,292 | | | |
| 100137497 | LOMPOC | CA | | 01/11/2024 | | 1,760 | | (9) | | | (9) | | 1,751 | 1,751 | | | |
| 100139231 | (NORTH HOLLYWOOD AREA) LOS ANG | CA | | 12/28/2023 | | 1,353 | | (2) | | | (2) | | 1,351 | 1,351 | | | |
| 100118670 | GRAHAM | TX | | 07/25/2023 | | 7,703 | | (256) | | | (256) | | 7,447 | 7,447 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131917 | WEEHAWKEN | NJ | | 10/13/2023 | | 1,986 | | (9) | | | (9) | | 1,977 | 1,977 | | | |
| 100141073 | HUNTINGTON BEACH | CA | | 02/20/2024 | | 2,013 | | (27) | | | (27) | | 1,986 | 1,986 | | | |
| 4010061272 | Elyria | OH | | 01/30/2024 | | 1,846 | | (183) | | | (183) | | 1,663 | 1,663 | | | |
| 100137242 | LONGBOAT KEY | FL | | 11/29/2023 | | 1,612 | | (20) | | | (20) | | 1,592 | 1,592 | | | |
| 4010061646 | Waterbury | CT | | 10/27/2023 | | 1,898 | | (86) | | | (86) | | 1,812 | 1,812 | | | |
| 100118821 | BOCA RATON | FL | | 08/30/2023 | | 1,954 | | (11) | | | (11) | | 1,943 | 1,943 | | | |
| 100044260 | KEW GARDENS | NY | | 08/19/2020 | | 1,721 | | 209 | | | 209 | | 1,930 | 1,930 | | | |
| 100103636 | CASTAIC | CA | | 05/08/2023 | | 1,652 | | (15) | | | (15) | | 1,637 | 1,637 | | | |
| 100128747 | HOUSTON | TX | | 09/21/2023 | | 12,869 | | 295 | | | 295 | | 13,164 | 13,164 | | | |
| 100088381 | MAKAWAO | HI | | 01/06/2023 | | 2,083 | | (14) | | | (14) | | 2,069 | 2,069 | | | |
| 100102946 | PIGEON FORGE | TN | | 06/22/2023 | | 1,654 | | (88) | | | (88) | | 1,566 | 1,566 | | | |
| 100102984 | BROOKLYN | NY | | 06/22/2023 | | 1,189 | | (62) | | | (62) | | 1,127 | 1,127 | | | |
| 100086775 | RANCHO PALOS VERDES | CA | | 10/04/2022 | | 30,800 | | (803) | | | (803) | | 29,997 | 29,997 | | | |
| 100081486 | LOS ANGELES | CA | | 03/18/2022 | | 4,446 | | 102 | | | 102 | | 4,548 | 4,548 | | | |
| 100109217 | CORONA | CA | | 07/21/2023 | | 2,217 | | 7 | | | 7 | | 2,224 | 2,224 | | | |
| 100102649 | PEORIA | AZ | | 06/22/2023 | | 1,774 | | (54) | | | (54) | | 1,720 | 1,720 | | | |
| 100108147 | NEW MILFORD | NJ | | 05/24/2023 | | 2,644 | | 10 | | | 10 | | 2,654 | 2,654 | | | |
| 100142125 | BURBANK | CA | | 02/29/2024 | | 1,156 | | (20) | | | (20) | | 1,136 | 1,136 | | | |
| 100076625 | SACRAMENTO | CA | | 12/16/2021 | | 7,984 | | (397) | | | (397) | | 7,587 | 7,587 | | | |
| 100147344 | NAPA | CA | | 05/08/2024 | | 1,618 | | (96) | | | (96) | | 1,522 | 1,522 | | | |
| 100127187 | KEY WEST | FL | | 08/30/2023 | | 7,930 | | 723 | | | 723 | | 8,653 | 8,653 | | | |
| 100115114 | SACRAMENTO | CA | | 07/17/2023 | | 2,020 | | (53) | | | (53) | | 1,967 | 1,967 | | | |
| 100088815 | SAN FRANCISCO | CA | | 11/15/2022 | | 2,144 | | (36) | | | (36) | | 2,108 | 2,108 | | | |
| 100102704 | SAN FRANCISCO | CA | | 06/22/2023 | | 2,022 | | (12) | | | (12) | | 2,010 | 2,010 | | | |
| 100133353 | OWINGS MILLS | MD | | 11/21/2023 | | 1,867 | | 1 | | | 1 | | 1,868 | 1,868 | | | |
| 100089044 | HONOLULU | HI | | 11/04/2022 | | 2,558 | | 57 | | | 57 | | 2,615 | 2,615 | | | |
| 100091953 | MIAMI | FL | | 02/07/2023 | | 1,347 | | (63) | | | (63) | | 1,284 | 1,284 | | | |
| 4010072741 | Mastic Beach | NY | | 04/29/2024 | | 708 | | (201) | | | (201) | | 507 | 507 | | | |
| 100079771 | LAFAYETTE | CA | | 04/08/2022 | | 4,773 | | 328 | | | 328 | | 5,101 | 5,101 | | | |
| 100156202 | DENVER | NC | | 06/20/2024 | | 1,147 | | (30) | | | (30) | | 1,117 | 1,117 | | | |
| 4010055270 | Rockmart | GA | | 08/24/2023 | | 1,901 | | (116) | | | (116) | | 1,785 | 1,785 | | | |
| 100100001 | LAS VEGAS | NV | | 03/28/2023 | | 304,105 | | 895 | | | 895 | | 305,000 | 305,000 | | | |
| 100145797 | LOS ANGELES | CA | | 05/08/2024 | | 1,612 | | (11) | | | (11) | | 1,601 | 1,601 | | | |
| 100078444 | LAKE ARROWHEAD | CA | | 01/21/2022 | | 4,839 | | (57) | | | (57) | | 4,782 | 4,782 | | | |
| 100142136 | GLENDALE | CA | | 02/29/2024 | | 1,947 | | 2 | | | 2 | | 1,949 | 1,949 | | | |
| 100139038 | DALLAS | TX | | 12/22/2023 | | 997 | | (29) | | | (29) | | 968 | 968 | | | |
| 100153689 | NEW YORK | NY | | 05/31/2024 | | 1,862 | | (29) | | | (29) | | 1,833 | 1,833 | | | |
| 100077815 | OAKLAND | CA | | 01/14/2022 | | 3,862 | | (201) | | | (201) | | 3,661 | 3,661 | | | |
| 100120801 | MARLTON | NJ | | 08/25/2023 | | 1,308 | | | | | | | 1,308 | 1,308 | | | |
| 100161531 | CHULA VISTA | CA | | 07/30/2024 | | 668 | | (14) | | | (14) | | 654 | 654 | | | |
| 100133365 | WEST HILLS | CA | | 11/21/2023 | | 1,319 | | 9 | | | 9 | | 1,328 | 1,328 | | | |
| 100082149 | BLUFFDALE | UT | | 04/14/2022 | | 4,116 | | (37) | | | (37) | | 4,079 | 4,079 | | | |
| 100153083 | CUTLER BAY | FL | | 06/27/2024 | | 861 | | (14) | | | (14) | | 847 | 847 | | | |
| 100132624 | SUNLAND | CA | | 11/03/2023 | | 1,336 | | 2 | | | 2 | | 1,338 | 1,338 | | | |
| 100146964 | GLENDALE | CA | | 03/26/2024 | | 1,964 | | (30) | | | (30) | | 1,934 | 1,934 | | | |
| 100108133 | RIVERSIDE | CA | | 05/24/2023 | | 4,791 | | (60) | | | (60) | | 4,731 | 4,731 | | | |
| 100111285 | DIX HILLS | NY | | 06/29/2023 | | 1,223 | | 235 | | | 235 | | 1,458 | 1,458 | | | |
| 100154065 | PALM SPRINGS | CA | | 06/06/2024 | | 2,427 | | (39) | | | (39) | | 2,388 | 2,388 | | | |
| 100081344 | GARDEN GROVE | CA | | 03/18/2022 | | 5,130 | | 154 | | | 154 | | 5,284 | 5,284 | | | |
| 100083017 | OCEAN CITY | MD | | 05/11/2022 | | 6,289 | | (107) | | | (107) | | 6,182 | 6,182 | | | |
| 4010045916 | Statesville | NC | | 03/22/2023 | | 2,290 | | (103) | | | (103) | | 2,187 | 2,187 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100102746 | VALENCIA | CA | | 06/22/2023 | | 1,836 | | (52) | | | (52) | | 1,784 | 1,784 | | | |
| 100135050 | MONSEY | NY | | 11/01/2023 | | 2,297 | | 57 | | | 57 | | 2,354 | 2,354 | | | |
| 100103776 | NORWALK | CT | | 05/10/2023 | | 2,984 | | 3 | | | 3 | | 2,987 | 2,987 | | | |
| 100156070 | HADDONFIELD | NJ | | 06/18/2024 | | 1,595 | | (58) | | | (58) | | 1,537 | 1,537 | | | |
| 100102750 | DOWNEY | CA | | 06/22/2023 | | 2,005 | | (41) | | | (41) | | 1,964 | 1,964 | | | |
| 4010066446 | Mastic Beach | NY | | 01/10/2024 | | 1,672 | | (199) | | | (199) | | 1,473 | 1,473 | | | |
| 100156241 | MONTGOMERY | TX | | 06/20/2024 | | 1,452 | | (52) | | | (52) | | 1,400 | 1,400 | | | |
| 100137114 | GRAND HAVEN | MI | | 11/28/2023 | | 1,252 | | (2) | | | (2) | | 1,250 | 1,250 | | | |
| 100129384 | LOS ANGELES | CA | | 09/26/2023 | | 2,094 | | (19) | | | (19) | | 2,075 | 2,075 | | | |
| 100120496 | VALLEY CENTER | CA | | 08/18/2023 | | 1,584 | | (38) | | | (38) | | 1,546 | 1,546 | | | |
| 100117438 | ALTADENA | CA | | 07/20/2023 | | 823 | | 81 | | | 81 | | 904 | 904 | | | |
| 100116925 | LOS ANGELES | CA | | 07/20/2023 | | 3,779 | | 915 | | | 915 | | 4,694 | 4,694 | | | |
| 100117575 | DALY CITY | CA | | 07/20/2023 | | 2,055 | | (15) | | | (15) | | 2,040 | 2,040 | | | |
| 100088853 | CUMMING | GA | | 11/15/2022 | | 2,503 | | 114 | | | 114 | | 2,617 | 2,617 | | | |
| 100079498 | SAN DIEGO | CA | | 04/25/2022 | | 4,514 | | 163 | | | 163 | | 4,677 | 4,677 | | | |
| 100138210 | CALABASAS | CA | | 12/14/2023 | | 1,739 | | (26) | | | (26) | | 1,713 | 1,713 | | | |
| 100099851 | QUEENS | NY | | 02/28/2023 | | 1,755 | | (67) | | | (67) | | 1,688 | 1,688 | | | |
| 100132560 | LA PALMA | CA | | 11/03/2023 | | 1,266 | | 7 | | | 7 | | 1,273 | 1,273 | | | |
| 100084918 | MISSOURI CITY | TX | | 09/29/2022 | | 9,224 | | (173) | | | (173) | | 9,051 | 9,051 | | | |
| 100079243 | WOODINVILLE | WA | | 02/25/2022 | | 8,834 | | (176) | | | (176) | | 8,658 | 8,658 | | | |
| 100087450 | VACAVILLE | CA | | 10/25/2022 | | 3,701 | | 418 | | | 418 | | 4,119 | 4,119 | | | |
| 100088880 | LAS VEGAS | NV | | 11/15/2022 | | 2,171 | | (2) | | | (2) | | 2,169 | 2,169 | | | |
| 100128233 | PARKLAND | FL | | 09/14/2023 | | 1,911 | | (33) | | | (33) | | 1,878 | 1,878 | | | |
| 100099956 | PHOENIX | AZ | | 03/28/2023 | | 2,305 | | 104 | | | 104 | | 2,409 | 2,409 | | | |
| 100142085 | ROWLAND HEIGHTS | CA | | 02/29/2024 | | 1,936 | | (32) | | | (32) | | 1,904 | 1,904 | | | |
| 100103384 | WASHINGTON | MI | | 06/16/2023 | | 3,250 | | (97) | | | (97) | | 3,153 | 3,153 | | | |
| 4010065877 | Mastic Beach | NY | | 01/10/2024 | | 1,661 | | (198) | | | (198) | | 1,463 | 1,463 | | | |
| 100144586 | SAN CLEMENTE | CA | | 03/13/2024 | | 2,137 | | 13 | | | 13 | | 2,150 | 2,150 | | | |
| 100137505 | LAS VEGAS | NV | | 01/11/2024 | | 10,718 | | (284) | | | (284) | | 10,434 | 10,434 | | | |
| 100160928 | EVERETT | WA | | 07/24/2024 | | 566 | | (14) | | | (14) | | 552 | 552 | | | |
| 100132551 | LEHI | UT | | 11/03/2023 | | 2,033 | | 27 | | | 27 | | 2,060 | 2,060 | | | |
| 100142503 | EAGLE | ID | | 02/08/2024 | | 1,335 | | (29) | | | (29) | | 1,306 | 1,306 | | | |
| 100137374 | SOUTH LAKE | TX | | 12/05/2023 | | 1,880 | | (21) | | | (21) | | 1,859 | 1,859 | | | |
| 100143399 | CLAREMONT | CA | | 02/16/2024 | | 1,209 | | (12) | | | (12) | | 1,197 | 1,197 | | | |
| 100133304 | OLDSMAR | FL | | 11/29/2023 | | 1,577 | | 30 | | | 30 | | 1,607 | 1,607 | | | |
| 100090887 | CHATSWORTH | CA | | 01/31/2023 | | 902 | | 23 | | | 23 | | 925 | 925 | | | |
| 4010045149 | Kansas City | MO | | 03/22/2023 | | 1,845 | | (151) | | | (151) | | 1,694 | 1,694 | | | |
| 100145780 | CORONA | CA | | 05/08/2024 | | 1,143 | | (34) | | | (34) | | 1,109 | 1,109 | | | |
| 100137373 | LAWRENCE | NY | | 12/05/2023 | | 1,742 | | (36) | | | (36) | | 1,706 | 1,706 | | | |
| 100115646 | GARDEN GROVE | CA | | 07/19/2023 | | 1,344 | | (18) | | | (18) | | 1,326 | 1,326 | | | |
| 100149481 | COVINA | CA | | 04/24/2024 | | 2,114 | | (46) | | | (46) | | 2,068 | 2,068 | | | |
| 100139332 | FLAGSTAFF | AZ | | 12/28/2023 | | 1,643 | | (22) | | | (22) | | 1,621 | 1,621 | | | |
| 100147176 | GRAFTON | MA | | 03/28/2024 | | 1,328 | | 23 | | | 23 | | 1,351 | 1,351 | | | |
| 100103665 | RANCHO CUCAMONGA | CA | | 05/08/2023 | | 2,186 | | 26 | | | 26 | | 2,212 | 2,212 | | | |
| 100082172 | VISTA | CA | | 04/14/2022 | | 4,613 | | (128) | | | (128) | | 4,485 | 4,485 | | | |
| 100078469 | WHITTIER | CA | | 01/25/2022 | | 677 | | (13) | | | (13) | | 664 | 664 | | | |
| 100102805 | TEMECULA | CA | | 06/22/2023 | | 2,222 | | 3 | | | 3 | | 2,225 | 2,225 | | | |
| 100115815 | EL MONTE | CA | | 07/20/2023 | | 2,210 | | (25) | | | (25) | | 2,185 | 2,185 | | | |
| 100144113 | LOS ANGELES | CA | | 03/07/2024 | | 2,233 | | (9) | | | (9) | | 2,224 | 2,224 | | | |
| 100082300 | BRADENTON | FL | | 04/14/2022 | | 2,890 | | (104) | | | (104) | | 2,786 | 2,786 | | | |
| 100110288 | BOSTON | MA | | 06/30/2023 | | 2,542 | | 4 | | | 4 | | 2,546 | 2,546 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100844 | OAKLAND | CA | | 04/28/2023 | | 3,208 | | 246 | | | 246 | | 3,454 | 3,454 | | | |
| 100130356 | ARLINGTON | TX | | 09/28/2023 | | 1,315 | | (40) | | | (40) | | 1,275 | 1,275 | | | |
| 100141590 | LOS ANGELES | CA | | 01/30/2024 | | 1,700 | | (31) | | | (31) | | 1,669 | 1,669 | | | |
| 100118778 | GILROY | CA | | 07/25/2023 | | 2,660 | | (48) | | | (48) | | 2,612 | 2,612 | | | |
| 100103387 | VAN NUYS | CA | | 06/16/2023 | | 2,153 | | (79) | | | (79) | | 2,074 | 2,074 | | | |
| 100136181 | MONTEREY PARK | CA | | 12/18/2023 | | 1,372 | | (62) | | | (62) | | 1,310 | 1,310 | | | |
| 100129864 | WEST PALM BEACH | FL | | 09/27/2023 | | 1,691 | | (57) | | | (57) | | 1,634 | 1,634 | | | |
| 100129238 | SEDONA | AZ | | 11/03/2023 | | 1,268 | | (13) | | | (13) | | 1,255 | 1,255 | | | |
| 100138444 | FOLSOM | CA | | 12/19/2023 | | 1,334 | | (11) | | | (11) | | 1,323 | 1,323 | | | |
| 100115515 | LONG BEACH | CA | | 07/17/2023 | | 4,454 | | (85) | | | (85) | | 4,369 | 4,369 | | | |
| 100152028 | PROSPER | TX | | 05/14/2024 | | 2,349 | | | | | | | 2,349 | 2,349 | | | |
| 100149795 | MONROVIA | CA | | 04/26/2024 | | 1,268 | | (17) | | | (17) | | 1,251 | 1,251 | | | |
| 100145778 | BEVERLY HILLS | CA | | 05/08/2024 | | 2,092 | | (28) | | | (28) | | 2,064 | 2,064 | | | |
| 100091860 | OAKLAND PARK | FL | | 01/30/2023 | | 1,901 | | (54) | | | (54) | | 1,847 | 1,847 | | | |
| 100140043 | LOS ANGELES | CA | | 01/09/2024 | | 1,998 | | (46) | | | (46) | | 1,952 | 1,952 | | | |
| 100135293 | LAKESIDE | CA | | 11/13/2023 | | 1,881 | | (5) | | | (5) | | 1,876 | 1,876 | | | |
| 100087245 | NORTH MIAMI | FL | | 10/25/2022 | | 3,242 | | 239 | | | 239 | | 3,481 | 3,481 | | | |
| 100083058 | SUNNY ISLES BEACH | FL | | 05/26/2022 | | 4,064 | | 341 | | | 341 | | 4,405 | 4,405 | | | |
| 100088163 | THONOTOSASSA | FL | | 10/25/2022 | | 3,412 | | 613 | | | 613 | | 4,025 | 4,025 | | | |
| 100081666 | DENVER | CO | | 03/21/2022 | | 3,749 | | (91) | | | (91) | | 3,658 | 3,658 | | | |
| 100120391 | LONG BEACH | CA | | 08/18/2023 | | 2,102 | | 10 | | | 10 | | 2,112 | 2,112 | | | |
| 100160464 | SACRAMENTO | CA | | 07/19/2024 | | 669 | | (14) | | | (14) | | 655 | 655 | | | |
| 100132499 | HOUSTON | TX | | 11/03/2023 | | 2,182 | | 107 | | | 107 | | 2,289 | 2,289 | | | |
| 100136589 | ELK GROVE | CA | | 11/22/2023 | | 1,892 | | (16) | | | (16) | | 1,876 | 1,876 | | | |
| 100132824 | REDONDO BEACH | CA | | 11/03/2023 | | 5,753 | | 39 | | | 39 | | 5,792 | 5,792 | | | |
| 100108893 | HOUSTON | TX | | 05/31/2023 | | 3,907 | | (81) | | | (81) | | 3,826 | 3,826 | | | |
| 100156762 | SAN DIEGO | CA | | 06/26/2024 | | 547 | | (24) | | | (24) | | 523 | 523 | | | |
| 100100003 | CARLSBAD | CA | | 03/28/2023 | | 2,088 | | 8 | | | 8 | | 2,096 | 2,096 | | | |
| 100082622 | GRANADA HILLS | CA | | 04/14/2022 | | 3,254 | | (38) | | | (38) | | 3,216 | 3,216 | | | |
| 100156290 | SOUTHLAKE | TX | | 07/25/2024 | | 506 | | (5) | | | (5) | | 501 | 501 | | | |
| 100078450 | PACIFIC PALISADES | CA | | 01/25/2022 | | 4,366 | | (37) | | | (37) | | 4,329 | 4,329 | | | |
| 100118893 | LONG BEACH | CA | | 08/30/2023 | | 1,825 | | (51) | | | (51) | | 1,774 | 1,774 | | | |
| 100153065 | FREMONT | CA | | 06/27/2024 | | 1,876 | | (40) | | | (40) | | 1,836 | 1,836 | | | |
| 322120413 | PORTLAND | OR | | 03/16/2023 | | 360,991 | | | | | | | 360,991 | 360,991 | | | |
| 100147455 | PARKLAND | FL | | 04/03/2024 | | 4,516 | | (190) | | | (190) | | 4,326 | 4,326 | | | |
| 100139606 | GLENDALE | CA | | 12/28/2023 | | 470 | | (17) | | | (17) | | 453 | 453 | | | |
| 100139659 | HOLLISTER | MO | | 12/28/2023 | | 911 | | (9) | | | (9) | | 902 | 902 | | | |
| 100089252 | STOCKTON | CA | | 01/26/2023 | | 3,420 | | 45 | | | 45 | | 3,465 | 3,465 | | | |
| 100131805 | CAMARILLO | CA | | 10/06/2023 | | 1,459 | | | | | | | 1,459 | 1,459 | | | |
| 100116609 | TOMBALL | TX | | 07/20/2023 | | 1,392 | | 474 | | | 474 | | 1,866 | 1,866 | | | |
| 100146941 | KIRKLAND | WA | | 03/26/2024 | | 2,162 | | (4) | | | (4) | | 2,158 | 2,158 | | | |
| 100135925 | JURUPA VALLEY | CA | | 11/13/2023 | | 1,187 | | (47) | | | (47) | | 1,140 | 1,140 | | | |
| 100132011 | PORTLAND | OR | | 10/13/2023 | | 2,182 | | | | | | | 2,182 | 2,182 | | | |
| 100110367 | SAN FRANCISCO | CA | | 06/30/2023 | | 2,704 | | 44 | | | 44 | | 2,748 | 2,748 | | | |
| 100135588 | VON ORMY | TX | | 11/09/2023 | | 2,016 | | 6 | | | 6 | | 2,022 | 2,022 | | | |
| 100114562 | SURPRISE | AZ | | 06/29/2023 | | 112,679 | | 6,893 | | | 6,893 | | 119,572 | 119,572 | | | |
| 4010074027 | Mastic Beach | NY | | 04/29/2024 | | 713 | | (197) | | | (197) | | 516 | 516 | | | |
| 100142058 | SAN FRANCISCO | CA | | 02/29/2024 | | 1,817 | | (11) | | | (11) | | 1,806 | 1,806 | | | |
| 100116361 | SAN FRANCISCO | CA | | 07/20/2023 | | 4,652 | | 2,532 | | | 2,532 | | 7,184 | 7,184 | | | |
| 100135686 | CHULA VISTA | CA | | 11/09/2023 | | 1,496 | | (32) | | | (32) | | 1,464 | 1,464 | | | |
| 100120194 | DAVIE | FL | | 08/18/2023 | | 18,619 | | (533) | | | (533) | | 18,086 | 18,086 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115594 | DORAL | FL | | 07/19/2023 | | 2,155 | | (10) | | | (10) | | 2,145 | 2,145 | | | |
| 100147136 | MISSION VIEJO | CA | | 05/08/2024 | | 2,026 | | (24) | | | (24) | | 2,002 | 2,002 | | | |
| 4010051393 | Dundalk | MD | | 05/31/2023 | | 2,432 | | (155) | | | (155) | | 2,277 | 2,277 | | | |
| 100119072 | CANYON LAKE | CA | | 07/27/2023 | | 1,866 | | 5 | | | 5 | | 1,871 | 1,871 | | | |
| 100110010 | SAN DIEGO | CA | | 06/23/2023 | | 1,876 | | (34) | | | (34) | | 1,842 | 1,842 | | | |
| 100155330 | GALT | CA | | 07/19/2024 | | 958 | | (13) | | | (13) | | 945 | 945 | | | |
| 100080042 | ASPEN | CO | | 04/08/2022 | | 4,767 | | (48) | | | (48) | | 4,719 | 4,719 | | | |
| 100155211 | LOS ANGELES | CA | | 07/19/2024 | | 1,454 | | (33) | | | (33) | | 1,421 | 1,421 | | | |
| 100137856 | CASTRO VALLEY | CA | | 12/08/2023 | | 1,816 | | (1) | | | (1) | | 1,815 | 1,815 | | | |
| 100087185 | LOS ANGELES | CA | | 10/25/2022 | | 3,012 | | 111 | | | 111 | | 3,123 | 3,123 | | | |
| 100080365 | VENICE | CA | | 02/28/2022 | | 6,224 | | (64) | | | (64) | | 6,160 | 6,160 | | | |
| 100134927 | SEATTLE | WA | | 10/30/2023 | | 1,685 | | 11 | | | 11 | | 1,696 | 1,696 | | | |
| 100137456 | NORTON SHORES | MI | | 01/11/2024 | | 1,938 | | (17) | | | (17) | | 1,921 | 1,921 | | | |
| 100161332 | RANCHO MISSION VIEJO | CA | | 07/25/2024 | | 738 | | 3 | | | 3 | | 741 | 741 | | | |
| 100134584 | CARNELIAN BAY | CA | | 10/30/2023 | | 1,646 | | (24) | | | (24) | | 1,622 | 1,622 | | | |
| 4010047358 | Atlantic Higlands | NJ | | 04/26/2023 | | 1,890 | | (172) | | | (172) | | 1,718 | 1,718 | | | |
| 100089739 | FREMONT | CA | | 12/02/2022 | | 2,608 | | 52 | | | 52 | | 2,660 | 2,660 | | | |
| 100078268 | LOS ANGELES | CA | | 02/10/2022 | | 3,814 | | (158) | | | (158) | | 3,656 | 3,656 | | | |
| 100128380 | LA MESA | CA | | 09/15/2023 | | 2,041 | | (4) | | | (4) | | 2,037 | 2,037 | | | |
| 100090919 | LOS ANGELES | CA | | 01/31/2023 | | 2,378 | | 32 | | | 32 | | 2,410 | 2,410 | | | |
| 100156344 | BAY POINT | CA | | 07/25/2024 | | 647 | | (17) | | | (17) | | 630 | 630 | | | |
| 100138870 | BELLFLOWER | CA | | 12/21/2023 | | 1,896 | | (35) | | | (35) | | 1,861 | 1,861 | | | |
| 3310064205 | FREEPORT | NY | | 11/29/2023 | | 379,768 | | | | | | | 379,768 | 379,768 | | | |
| 100120004 | MORGAN HILL | CA | | 08/11/2023 | | 2,047 | | (35) | | | (35) | | 2,012 | 2,012 | | | |
| 100164260 | RICHMOND | VA | | 08/21/2024 | | 698 | | (7) | | | (7) | | 691 | 691 | | | |
| 100118708 | WELLINGTON | FL | | 07/25/2023 | | 2,377 | | (29) | | | (29) | | 2,348 | 2,348 | | | |
| 100118814 | VAN NUYS | CA | | 08/30/2023 | | 1,629 | | (32) | | | (32) | | 1,597 | 1,597 | | | |
| 100100964 | FISHERS | IN | | 04/28/2023 | | 4,090 | | 690 | | | 690 | | 4,780 | 4,780 | | | |
| 100132326 | CAMDENTON | MO | | 11/03/2023 | | 3,090 | | 724 | | | 724 | | 3,814 | 3,814 | | | |
| 100147422 | SUDBURY | MA | | 04/03/2024 | | 933,478 | | (13,824) | | | (13,824) | | 919,654 | 919,654 | | | |
| 100081171 | WASHINGTON | DC | | 03/18/2022 | | 4,282 | | 89 | | | 89 | | 4,371 | 4,371 | | | |
| 100080040 | SANTA BARBARA | CA | | 04/08/2022 | | 2,917 | | 79 | | | 79 | | 2,996 | 2,996 | | | |
| 100081165 | WASHINGTON | DC | | 03/18/2022 | | 4,283 | | 89 | | | 89 | | 4,372 | 4,372 | | | |
| 100128892 | BROOKLYN | NY | | 09/21/2023 | | 1,982 | | (43) | | | (43) | | 1,939 | 1,939 | | | |
| 100131912 | ATLANTA | GA | | 10/13/2023 | | 4,147 | | (43) | | | (43) | | 4,104 | 4,104 | | | |
| 4010046246 | Jackson | TN | | 03/22/2023 | | 2,174 | | (109) | | | (109) | | 2,065 | 2,065 | | | |
| 100108912 | SEDONA | AZ | | 05/31/2023 | | 1,928 | | (40) | | | (40) | | 1,888 | 1,888 | | | |
| 100076439 | FARMINGTON | CT | | 12/23/2021 | | 5,202 | | (32) | | | (32) | | 5,170 | 5,170 | | | |
| 403049848 | Binghamton | NY | | 06/28/2024 | | 2,797 | | (1,028) | | | (1,028) | | 1,769 | 1,769 | | | |
| 100129242 | PALM COAST | FL | | 11/03/2023 | | 1,812 | | (8) | | | (8) | | 1,804 | 1,804 | | | |
| 100110403 | PASADENA | CA | | 06/30/2023 | | 2,282 | | (22) | | | (22) | | 2,260 | 2,260 | | | |
| 100147581 | EAST BOSTON | MA | | 04/04/2024 | | 2,014 | | (26) | | | (26) | | 1,988 | 1,988 | | | |
| 100090909 | INDIAN LAND | SC | | 01/31/2023 | | 2,211 | | (5) | | | (5) | | 2,206 | 2,206 | | | |
| 100151856 | VERO BEACH | FL | | 05/10/2024 | | 5,446 | | (35) | | | (35) | | 5,411 | 5,411 | | | |
| 100078696 | ARCADIA | CA | | 02/02/2022 | | 4,427 | | 19 | | | 19 | | 4,446 | 4,446 | | | |
| 100144428 | SAN JOSE | CA | | 03/07/2024 | | 7,987 | | (80) | | | (80) | | 7,907 | 7,907 | | | |
| 4010063912 | Mastic Beach | NY | | 11/29/2023 | | 1,494 | | (175) | | | (175) | | 1,319 | 1,319 | | | |
| 100147439 | GLENDALE | CA | | 04/03/2024 | | 1,748 | | (17) | | | (17) | | 1,731 | 1,731 | | | |
| 100163342 | MIAMI | FL | | 08/13/2024 | | 540 | | (14) | | | (14) | | 526 | 526 | | | |
| 100135418 | WASHINGTON | DC | | 11/13/2023 | | 1,949 | | 10 | | | 10 | | 1,959 | 1,959 | | | |
| 100120554 | WEST HOLLYWOOD | CA | | 08/18/2023 | | 2,230 | | (14) | | | (14) | | 2,216 | 2,216 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118014 | SAN JOSE | CA | | 07/20/2023 | | 2,865 | | 193 | | | 193 | | 3,058 | 3,058 | | | |
| 100116664 | SURFSIDE | FL | | 07/20/2023 | | 2,162 | | 134 | | | 134 | | 2,296 | 2,296 | | | |
| 100163278 | ASHBURN | VA | | 08/13/2024 | | 597 | | (14) | | | (14) | | 583 | 583 | | | |
| 100157809 | PALM BEACH GARDENS | FL | | 08/01/2024 | | 660 | | (5) | | | (5) | | 655 | 655 | | | |
| 100142402 | PAYSON | UT | | 02/02/2024 | | 641 | | (20) | | | (20) | | 621 | 621 | | | |
| 100148129 | CARLSBAD | CA | | 04/10/2024 | | 1,879 | | (53) | | | (53) | | 1,826 | 1,826 | | | |
| 100159555 | DUVALL | WA | | 07/15/2024 | | 1,463 | | 30 | | | 30 | | 1,493 | 1,493 | | | |
| 100145822 | MIAMI | FL | | 03/15/2024 | | 1,616 | | (22) | | | (22) | | 1,594 | 1,594 | | | |
| 100082908 | SAN PEDRO | CA | | 05/17/2022 | | 3,522 | | (74) | | | (74) | | 3,448 | 3,448 | | | |
| 100138774 | PROSPER | TX | | 12/21/2023 | | 1,383 | | (27) | | | (27) | | 1,356 | 1,356 | | | |
| 100114763 | SEDONA | AZ | | 07/07/2023 | | 1,606 | | (36) | | | (36) | | 1,570 | 1,570 | | | |
| 100138770 | DOWNSVILLE | LA | | 12/21/2023 | | 1,313 | | 18 | | | 18 | | 1,331 | 1,331 | | | |
| 100100139 | LOXAHATCHEE | FL | | 03/28/2023 | | 2,079 | | 47 | | | 47 | | 2,126 | 2,126 | | | |
| 100130312 | WEST HILLS | CA | | 09/28/2023 | | 1,661 | | (30) | | | (30) | | 1,631 | 1,631 | | | |
| 100146966 | LOS ANGELES | CA | | 03/26/2024 | | 2,085 | | (3) | | | (3) | | 2,082 | 2,082 | | | |
| 100065841 | RICHMOND | TX | | 07/23/2021 | | 5,368 | | (212) | | | (212) | | 5,156 | 5,156 | | | |
| 100153796 | HERRIMAN | UT | | 07/10/2024 | | 1,878 | | 5 | | | 5 | | 1,883 | 1,883 | | | |
| 100134373 | HOLLISTER | CA | | 10/27/2023 | | 1,354 | | 1 | | | 1 | | 1,355 | 1,355 | | | |
| 100136057 | ALACHUA | FL | | 11/16/2023 | | 1,704 | | (32) | | | (32) | | 1,672 | 1,672 | | | |
| 100143461 | VACAVILLE | CA | | 02/16/2024 | | 1,432 | | (11) | | | (11) | | 1,421 | 1,421 | | | |
| 100147513 | LA QUINTA | CA | | 04/03/2024 | | 1,192 | | (15) | | | (15) | | 1,177 | 1,177 | | | |
| 100153803 | CHEVY CHASE | MD | | 07/10/2024 | | 1,244 | | (31) | | | (31) | | 1,213 | 1,213 | | | |
| 100155111 | WASHINGTON | DC | | 07/19/2024 | | 1,004 | | (9) | | | (9) | | 995 | 995 | | | |
| 100103519 | HONOLULU | HI | | 05/08/2023 | | 1,682 | | 1 | | | 1 | | 1,683 | 1,683 | | | |
| 4010058151 | Marysville | CA | | 09/28/2023 | | 1,678 | | (99) | | | (99) | | 1,579 | 1,579 | | | |
| 100128309 | CHINO | CA | | 09/14/2023 | | 2,101 | | (11) | | | (11) | | 2,090 | 2,090 | | | |
| 100142538 | MONTROSE | CA | | 02/08/2024 | | 1,900 | | (38) | | | (38) | | 1,862 | 1,862 | | | |
| 100091690 | MANTECA | CA | | 03/24/2023 | | 1,612 | | (22) | | | (22) | | 1,590 | 1,590 | | | |
| 100100430 | MARLBOROUGH | MA | | 04/27/2023 | | 2,950 | | 192 | | | 192 | | 3,142 | 3,142 | | | |
| 100143162 | LOS ANGELES | CA | | 02/16/2024 | | 1,769 | | (44) | | | (44) | | 1,725 | 1,725 | | | |
| 100103780 | JUPITER | FL | | 05/10/2023 | | 2,056 | | 11 | | | 11 | | 2,067 | 2,067 | | | |
| 100101080 | DOUGLASTON | NY | | 04/28/2023 | | 2,516 | | 484 | | | 484 | | 3,000 | 3,000 | | | |
| 100132730 | NORTH MIAMI BEACH | FL | | 11/03/2023 | | 1,521 | | 56 | | | 56 | | 1,577 | 1,577 | | | |
| 100137737 | KEKAHA | HI | | 12/08/2023 | | 1,740 | | (12) | | | (12) | | 1,728 | 1,728 | | | |
| 100118985 | THOUSAND OAKS | CA | | 07/27/2023 | | 1,001 | | (22) | | | (22) | | 979 | 979 | | | |
| 19072 | EL PASO | TX | | 07/19/2011 | | 103,868 | | | | | | | 103,868 | 103,868 | | | |
| 100090390 | GARDEN GROVE | CA | | 12/28/2022 | | 1,634 | | (41) | | | (41) | | 1,593 | 1,593 | | | |
| 100119362 | SANTA ANA | CA | | 07/31/2023 | | 2,243 | | (15) | | | (15) | | 2,228 | 2,228 | | | |
| 100088257 | QUEENS | NY | | 10/17/2022 | | 2,058 | | (78) | | | (78) | | 1,980 | 1,980 | | | |
| 100083967 | LAS VEGAS | NV | | 07/12/2022 | | 1,742 | | (60) | | | (60) | | 1,682 | 1,682 | | | |
| 100109785 | FELTON | CA | | 08/04/2023 | | 2,335 | | 28 | | | 28 | | 2,363 | 2,363 | | | |
| 100074423 | REDONDO BEACH | CA | | 12/02/2021 | | 4,427 | | (67) | | | (67) | | 4,360 | 4,360 | | | |
| 100138445 | CUMMING | GA | | 12/19/2023 | | 1,770 | | (28) | | | (28) | | 1,742 | 1,742 | | | |
| 100114743 | ROCKVILLE | MD | | 07/07/2023 | | 2,024 | | (92) | | | (92) | | 1,932 | 1,932 | | | |
| 100140884 | NEWNAN | GA | | 01/25/2024 | | 1,613 | | 1 | | | 1 | | 1,614 | 1,614 | | | |
| 100151439 | KAILUA-KONA | HI | | 05/10/2024 | | 2,082 | | 5 | | | 5 | | 2,087 | 2,087 | | | |
| 100133371 | PALOS VERDES PENINSULA | CA | | 11/21/2023 | | 2,149 | | (28) | | | (28) | | 2,121 | 2,121 | | | |
| 18626 | BURBANK | CA | | 02/26/2007 | | 77,464 | | (140) | | | (140) | | 77,324 | 77,324 | | | |
| 100118668 | BRONX | NY | | 07/25/2023 | | 1,431 | | (35) | | | (35) | | 1,396 | 1,396 | | | |
| 100155974 | SAN JUAN CAPISTRANO | CA | | 06/18/2024 | | 1,261 | | (2) | | | (2) | | 1,259 | 1,259 | | | |
| 100086901 | ROCKLIN | CA | | 09/21/2022 | | 1,882 | | (49) | | | (49) | | 1,833 | 1,833 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114917 | TARZANA | CA | | 07/13/2023 | | 1,789 | | (37) | | | (37) | | 1,752 | 1,752 | | | |
| 100132658 | AUSTIN | TX | | 11/03/2023 | | 1,864 | | 15 | | | 15 | | 1,879 | 1,879 | | | |
| 100129798 | SYLMAR AREA LOS ANGELES | CA | | 09/27/2023 | | 1,883 | | (27) | | | (27) | | 1,856 | 1,856 | | | |
| 100153181 | HOLLYWOOD | FL | | 05/30/2024 | | 2,158 | | 21 | | | 21 | | 2,179 | 2,179 | | | |
| 100116144 | DALY CITY | CA | | 07/20/2023 | | 3,290 | | 427 | | | 427 | | 3,717 | 3,717 | | | |
| 100140835 | CHAGRIN FALLS | OH | | 03/06/2024 | | 957 | | 7 | | | 7 | | 964 | 964 | | | |
| 100134842 | SAN FRANCISCO | CA | | 10/30/2023 | | 1,976 | | 13 | | | 13 | | 1,989 | 1,989 | | | |
| 100153411 | MOUNT VERNON | NY | | 05/30/2024 | | 1,786 | | (31) | | | (31) | | 1,755 | 1,755 | | | |
| 100079965 | MIAMI | FL | | 04/25/2022 | | 3,331 | | (116) | | | (116) | | 3,215 | 3,215 | | | |
| 100153845 | BELLFLOWER | CA | | 06/05/2024 | | 1,047 | | (39) | | | (39) | | 1,008 | 1,008 | | | |
| 100154679 | ROXBURY | MA | | 07/19/2024 | | 982 | | (54) | | | (54) | | 928 | 928 | | | |
| 100140321 | SCITUATE | MA | | 01/18/2024 | | 1,901 | | (33) | | | (33) | | 1,868 | 1,868 | | | |
| 100133178 | PASADENA | CA | | 11/29/2023 | | 1,381 | | (22) | | | (22) | | 1,359 | 1,359 | | | |
| 100107859 | WEST HOLLYWOOD | CA | | 06/29/2023 | | 2,032 | | (55) | | | (55) | | 1,977 | 1,977 | | | |
| 100165701 | BRENTWOOD | TN | | 08/29/2024 | | 1,072 | | (55) | | | (55) | | 1,017 | 1,017 | | | |
| 100079485 | PINEHURST | NC | | 04/25/2022 | | 2,344 | | (101) | | | (101) | | 2,243 | 2,243 | | | |
| 100118987 | SCOTTSDALE | AZ | | 07/27/2023 | | 15,135 | | 21 | | | 21 | | 15,156 | 15,156 | | | |
| 100131913 | TACOMA | WA | | 10/13/2023 | | 1,983 | | (21) | | | (21) | | 1,962 | 1,962 | | | |
| 100080449 | BRUSH PRAIRIE | WA | | 03/10/2022 | | 3,123 | | (54) | | | (54) | | 3,069 | 3,069 | | | |
| 100099773 | THE BRONX | NY | | 02/28/2023 | | 1,957 | | 96 | | | 96 | | 2,053 | 2,053 | | | |
| 100082885 | SAINT GEORGE | UT | | 05/17/2022 | | 3,340 | | (71) | | | (71) | | 3,269 | 3,269 | | | |
| 100127610 | LOS ANGELES | CA | | 09/08/2023 | | 2,202 | | (3) | | | (3) | | 2,199 | 2,199 | | | |
| 100129475 | CAPTAIN COOK | HI | | 09/29/2023 | | 2,188 | | (11) | | | (11) | | 2,177 | 2,177 | | | |
| 100109345 | EAST BOSTON | MA | | 06/12/2023 | | 1,994 | | (49) | | | (49) | | 1,945 | 1,945 | | | |
| 100084793 | LIVERMORE | CA | | 08/02/2022 | | 1,880 | | 37 | | | 37 | | 1,917 | 1,917 | | | |
| 100120814 | GRANADA HILLS | CA | | 08/25/2023 | | 1,603 | | (42) | | | (42) | | 1,561 | 1,561 | | | |
| 100151154 | EATONTOWN | NJ | | 05/09/2024 | | 1,165 | | (18) | | | (18) | | 1,147 | 1,147 | | | |
| 100117955 | SAN DIEGO | CA | | 07/20/2023 | | 2,183 | | (7) | | | (7) | | 2,176 | 2,176 | | | |
| 100144136 | LOS ANGELES | CA | | 03/07/2024 | | 2,288 | | (3) | | | (3) | | 2,285 | 2,285 | | | |
| 100107881 | FRESNO | CA | | 06/29/2023 | | 8,659 | | (128) | | | (128) | | 8,531 | 8,531 | | | |
| 100102650 | SAN DIEGO | CA | | 06/22/2023 | | 1,820 | | (48) | | | (48) | | 1,772 | 1,772 | | | |
| 100107863 | ROSHARON | TX | | 06/29/2023 | | 2,120 | | (51) | | | (51) | | 2,069 | 2,069 | | | |
| 100117553 | SAN JOSE | CA | | 07/20/2023 | | 2,512 | | 133 | | | 133 | | 2,645 | 2,645 | | | |
| 100087202 | FAR ROCKAWAY | NY | | 10/25/2022 | | 3,155 | | 315 | | | 315 | | 3,470 | 3,470 | | | |
| 100143085 | SAINT AUGUSTINE | FL | | 02/16/2024 | | 1,966 | | (33) | | | (33) | | 1,933 | 1,933 | | | |
| 100114702 | FULLERTON | CA | | 06/29/2023 | | 1,631 | | (67) | | | (67) | | 1,564 | 1,564 | | | |
| 100091642 | VALLEY VILLAGE | CA | | 01/27/2023 | | 1,623 | | (25) | | | (25) | | 1,598 | 1,598 | | | |
| 100133499 | JERSEY CITY | NJ | | 10/19/2023 | | 1,253 | | (40) | | | (40) | | 1,213 | 1,213 | | | |
| 100086761 | RIVERSIDE | CA | | 10/04/2022 | | 5,467 | | 348 | | | 348 | | 5,815 | 5,815 | | | |
| 100079867 | SEATTLE | WA | | 04/25/2022 | | 3,315 | | (84) | | | (84) | | 3,231 | 3,231 | | | |
| 100135205 | CELINA | TX | | 11/07/2023 | | 1,873 | | 34 | | | 34 | | 1,907 | 1,907 | | | |
| 100139201 | DALY CITY | CA | | 12/28/2023 | | 1,063 | | (16) | | | (16) | | 1,047 | 1,047 | | | |
| 100129450 | LAKEWOOD | NJ | | 09/29/2023 | | 1,945 | | (25) | | | (25) | | 1,920 | 1,920 | | | |
| 100136126 | WAVES | NC | | 12/18/2023 | | 1,261 | | (17) | | | (17) | | 1,244 | 1,244 | | | |
| 100084738 | RIDGEFIELD | WA | | 08/02/2022 | | 2,466 | | 35 | | | 35 | | 2,501 | 2,501 | | | |
| 100107906 | LOS ANGELES | CA | | 06/29/2023 | | 1,662 | | (73) | | | (73) | | 1,589 | 1,589 | | | |
| 100130285 | SAN DIEGO | CA | | 09/28/2023 | | 1,785 | | (19) | | | (19) | | 1,766 | 1,766 | | | |
| 4010054722 | Little Egg Harbor | NJ | | 08/24/2023 | | 1,749 | | | | | | | 1,749 | 1,749 | | | |
| 100079347 | HALLANDALE BEACH | FL | | 03/17/2022 | | 4,040 | | | | | | | 4,040 | 4,040 | | | |
| 100117960 | REDLANDS | CA | | 07/20/2023 | | 2,520 | | 105 | | | 105 | | 2,625 | 2,625 | | | |
| 100142001 | WESTMINSTER | CA | | 02/29/2024 | | 1,601 | | (19) | | | (19) | | 1,582 | 1,582 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081548 | SAN JOSE | CA | | 03/18/2022 | | 4,325 | | 127 | | | 127 | | 4,452 | 4,452 | | | |
| 100129241 | SCOTTSDALE | AZ | | 11/03/2023 | | 1,914 | | 5 | | | 5 | | 1,919 | 1,919 | | | |
| 100142235 | PINECREST | FL | | 03/15/2024 | | 1,227 | | (49) | | | (49) | | 1,178 | 1,178 | | | |
| 100082891 | HOUSTON | TX | | 05/17/2022 | | 3,318 | | (80) | | | (80) | | 3,238 | 3,238 | | | |
| 100115603 | MIAMI BEACH | FL | | 07/19/2023 | | 2,101 | | (38) | | | (38) | | 2,063 | 2,063 | | | |
| 100117484 | SEVIERVILLE | TN | | 07/20/2023 | | 2,174 | | (19) | | | (19) | | 2,155 | 2,155 | | | |
| 100133363 | GATLINBURG | TN | | 11/21/2023 | | 1,382 | | (19) | | | (19) | | 1,363 | 1,363 | | | |
| 100117068 | CHESTNUT HILL | MA | | 07/20/2023 | | 3,425 | | 382 | | | 382 | | 3,807 | 3,807 | | | |
| 100135601 | HUNTSVILLE | UT | | 11/09/2023 | | 1,925 | | (24) | | | (24) | | 1,901 | 1,901 | | | |
| 100135676 | SAN JUAN CAPISTRANO | CA | | 11/09/2023 | | 1,313 | | (30) | | | (30) | | 1,283 | 1,283 | | | |
| 100133145 | SAN CLEMENTE | CA | | 11/29/2023 | | 1,596 | | (45) | | | (45) | | 1,551 | 1,551 | | | |
| 100138760 | CORAL SPRINGS | FL | | 12/21/2023 | | 441 | | 21 | | | 21 | | 462 | 462 | | | |
| 4010066455 | Shirley | NY | | 01/10/2024 | | 1,597 | | (190) | | | (190) | | 1,407 | 1,407 | | | |
| 100119645 | EAST PALO ALTO | CA | | 08/04/2023 | | 1,602 | | (25) | | | (25) | | 1,577 | 1,577 | | | |
| 100132657 | KANEOHE | HI | | 11/03/2023 | | 1,579 | | 2 | | | 2 | | 1,581 | 1,581 | | | |
| 100109148 | MADEIRA BEACH | FL | | 06/09/2023 | | 1,859 | | (29) | | | (29) | | 1,830 | 1,830 | | | |
| 100148635 | PASADENA | CA | | 05/15/2024 | | 432 | | (8) | | | (8) | | 424 | 424 | | | |
| 100151515 | ESCONDIDO | CA | | 05/10/2024 | | 1,859 | | (36) | | | (36) | | 1,823 | 1,823 | | | |
| 100139339 | BASS LAKE | CA | | 12/28/2023 | | 2,026 | | 36 | | | 36 | | 2,062 | 2,062 | | | |
| 100141236 | HUNTINGTON BEACH | CA | | 01/30/2024 | | 1,582 | | (27) | | | (27) | | 1,555 | 1,555 | | | |
| 100147531 | LITCHFIELD PARK | AZ | | 04/03/2024 | | 1,162 | | (32) | | | (32) | | 1,130 | 1,130 | | | |
| 100110519 | BELMONT | MA | | 06/30/2023 | | 2,623 | | 47 | | | 47 | | 2,670 | 2,670 | | | |
| 100114775 | NORRIDGE | IL | | 07/07/2023 | | 1,857 | | (60) | | | (60) | | 1,797 | 1,797 | | | |
| 100129503 | ALHAMBRA | CA | | 09/29/2023 | | 1,970 | | (27) | | | (27) | | 1,943 | 1,943 | | | |
| 100079242 | MARTINEZ | CA | | 02/25/2022 | | 4,421 | | (123) | | | (123) | | 4,298 | 4,298 | | | |
| 100115696 | LOS ANGELES | CA | | 07/20/2023 | | 2,360 | | (2) | | | (2) | | 2,358 | 2,358 | | | |
| 100107843 | LAKEWOOD | CO | | 05/23/2023 | | 2,124 | | (36) | | | (36) | | 2,088 | 2,088 | | | |
| 100072024 | VERO BEACH | FL | | 11/19/2021 | | 4,824 | | (107) | | | (107) | | 4,717 | 4,717 | | | |
| 100159587 | WESTLAKE | FL | | 07/15/2024 | | 647 | | (4) | | | (4) | | 643 | 643 | | | |
| 100129846 | WILTON MANORS | FL | | 09/27/2023 | | 1,537 | | 6 | | | 6 | | 1,543 | 1,543 | | | |
| 100152932 | HATFIELD | PA | | 06/27/2024 | | 3,037 | | (65) | | | (65) | | 2,972 | 2,972 | | | |
| 100117227 | LOS ANGELES | CA | | 07/20/2023 | | 3,146 | | 425 | | | 425 | | 3,571 | 3,571 | | | |
| 100115320 | WINDSOR | CO | | 07/17/2023 | | 2,073 | | 4 | | | 4 | | 2,077 | 2,077 | | | |
| 100129845 | SAN DIEGO | CA | | 09/27/2023 | | 1,559 | | (12) | | | (12) | | 1,547 | 1,547 | | | |
| 100079913 | LINCOLN | CA | | 04/25/2022 | | 4,054 | | 18 | | | 18 | | 4,072 | 4,072 | | | |
| 100082636 | NORTHRIDGE | CA | | 04/14/2022 | | 2,050 | | (67) | | | (67) | | 1,983 | 1,983 | | | |
| 100116481 | PRINCETON | NJ | | 07/20/2023 | | 2,526 | | 201 | | | 201 | | 2,727 | 2,727 | | | |
| 100082584 | SAN DIEGO | CA | | 04/14/2022 | | 3,138 | | (94) | | | (94) | | 3,044 | 3,044 | | | |
| 100151893 | OAKLAND | CA | | 05/10/2024 | | 584 | | (2) | | | (2) | | 582 | 582 | | | |
| 100159605 | ATLANTA | GA | | 07/15/2024 | | 615 | | (21) | | | (21) | | 594 | 594 | | | |
| 100156918 | EAST ELMHURST | NY | | 06/27/2024 | | 1,581 | | (63) | | | (63) | | 1,518 | 1,518 | | | |
| 100155115 | KENTFIELD | CA | | 07/19/2024 | | 1,117 | | (43) | | | (43) | | 1,074 | 1,074 | | | |
| 100132369 | TEMECULA | CA | | 11/03/2023 | | 2,283 | | 85 | | | 85 | | 2,368 | 2,368 | | | |
| 100135021 | PINECREST | FL | | 10/30/2023 | | 1,813 | | (29) | | | (29) | | 1,784 | 1,784 | | | |
| 100116151 | SUNLAND | CA | | 07/20/2023 | | 3,778 | | 212 | | | 212 | | 3,990 | 3,990 | | | |
| 100134988 | SAN JOSE | CA | | 10/30/2023 | | 1,679 | | 2 | | | 2 | | 1,681 | 1,681 | | | |
| 100130227 | SCOTTSDALE | AZ | | 11/15/2023 | | 1,520 | | (13) | | | (13) | | 1,507 | 1,507 | | | |
| 100091748 | SYLMAR | CA | | 03/24/2023 | | 795 | | 9 | | | 9 | | 804 | 804 | | | |
| 100103297 | SAN JOSE | CA | | 04/27/2023 | | 1,802 | | (23) | | | (23) | | 1,779 | 1,779 | | | |
| 100103298 | SAN JOSE | CA | | 04/27/2023 | | 1,802 | | (23) | | | (23) | | 1,779 | 1,779 | | | |
| 100086226 | GARDEN GROVE | CA | | 10/07/2022 | | 2,343 | | (9) | | | (9) | | 2,334 | 2,334 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129574 | DANA POINT | CA | | 09/29/2023 | | 1,990 | | (20) | | | (20) | | 1,970 | 1,970 | | | |
| 100116505 | COVINA AREA | CA | | 07/20/2023 | | 2,956 | | 430 | | | 430 | | 3,386 | 3,386 | | | |
| 100132068 | SAN DIEGO | CA | | 10/13/2023 | | 1,913 | | (17) | | | (17) | | 1,896 | 1,896 | | | |
| 100084382 | WAXHAW | NC | | 08/12/2022 | | 2,886 | | 9 | | | 9 | | 2,895 | 2,895 | | | |
| 100079444 | OCEANSIDE | CA | | 03/17/2022 | | 3,456 | | (68) | | | (68) | | 3,388 | 3,388 | | | |
| 4010072740 | Mastic | NY | | 04/29/2024 | | 666 | | (189) | | | (189) | | 477 | 477 | | | |
| 100139071 | WOODMERE | NY | | 12/28/2023 | | 2,643 | | (107) | | | (107) | | 2,536 | 2,536 | | | |
| 100155306 | BELMONT | MA | | 07/19/2024 | | 1,344 | | (29) | | | (29) | | 1,315 | 1,315 | | | |
| 100138888 | SAN PEDRO | CA | | 12/21/2023 | | 2,230 | | (37) | | | (37) | | 2,193 | 2,193 | | | |
| 100147704 | GARDEN GROVE | CA | | 04/05/2024 | | 2,755 | | (27) | | | (27) | | 2,728 | 2,728 | | | |
| 100153684 | BROOKLYN | NY | | 05/31/2024 | | 1,850 | | (58) | | | (58) | | 1,792 | 1,792 | | | |
| 100110730 | ESCONDIDO | CA | | 08/11/2023 | | 1,970 | | (15) | | | (15) | | 1,955 | 1,955 | | | |
| 100152849 | ANAHEIM | CA | | 05/22/2024 | | 1,498 | | (36) | | | (36) | | 1,462 | 1,462 | | | |
| 100152819 | CANTON | GA | | 05/22/2024 | | 1,147 | | (63) | | | (63) | | 1,084 | 1,084 | | | |
| 100088970 | BISCAYNE PARK | FL | | 11/15/2022 | | 1,791 | | (28) | | | (28) | | 1,763 | 1,763 | | | |
| 100079372 | FOLSOM | CA | | 03/17/2022 | | 6,178 | | (85) | | | (85) | | 6,093 | 6,093 | | | |
| 100109212 | TURLOCK | CA | | 07/21/2023 | | 2,235 | | 9 | | | 9 | | 2,244 | 2,244 | | | |
| 100100119 | KIHEI | HI | | 03/28/2023 | | 1,654 | | (23) | | | (23) | | 1,631 | 1,631 | | | |
| 100107879 | VINEYARD | UT | | 06/29/2023 | | 4,324 | | (82) | | | (82) | | 4,242 | 4,242 | | | |
| 100116117 | SAN FRANCISCO | CA | | 07/20/2023 | | 3,904 | | 253 | | | 253 | | 4,157 | 4,157 | | | |
| 100147386 | STOCKTON | CA | | 05/08/2024 | | 1,548 | | (58) | | | (58) | | 1,490 | 1,490 | | | |
| 100078682 | UNION CITY | CA | | 02/02/2022 | | 4,298 | | 19 | | | 19 | | 4,317 | 4,317 | | | |
| 4010058416 | Toms River | NJ | | 09/28/2023 | | 1,795 | | (107) | | | (107) | | 1,688 | 1,688 | | | |
| 100087063 | GILBERT | AZ | | 11/04/2022 | | 2,491 | | (58) | | | (58) | | 2,433 | 2,433 | | | |
| 100154658 | BUCKEYE | AZ | | 07/19/2024 | | 480 | | (19) | | | (19) | | 461 | 461 | | | |
| 100146733 | FULLERTON | CA | | 03/20/2024 | | 1,575 | | (57) | | | (57) | | 1,518 | 1,518 | | | |
| 100132515 | CUDJOE KEY | FL | | 11/03/2023 | | 1,266 | | 77 | | | 77 | | 1,343 | 1,343 | | | |
| 100099775 | THE BRONX | NY | | 02/28/2023 | | 2,073 | | 97 | | | 97 | | 2,170 | 2,170 | | | |
| 100138129 | LOS ANGELES | CA | | 12/14/2023 | | 1,932 | | 69 | | | 69 | | 2,001 | 2,001 | | | |
| 100154669 | PRINCEVILLE | HI | | 07/19/2024 | | 1,153 | | (23) | | | (23) | | 1,130 | 1,130 | | | |
| 100101603 | SAN DIEGO | CA | | 04/26/2023 | | 2,035 | | (18) | | | (18) | | 2,017 | 2,017 | | | |
| 100132555 | HUNTINGTON BEACH | CA | | 11/03/2023 | | 1,709 | | 7 | | | 7 | | 1,716 | 1,716 | | | |
| 100107865 | MIAMI | FL | | 06/29/2023 | | 1,897 | | (56) | | | (56) | | 1,841 | 1,841 | | | |
| 100078740 | SANTA ANA | CA | | 02/25/2022 | | 4,354 | | 57 | | | 57 | | 4,411 | 4,411 | | | |
| 100102383 | ROCKVILLE | MD | | 06/07/2023 | | 1,953 | | (39) | | | (39) | | 1,914 | 1,914 | | | |
| 100141692 | LOS ANGELES | CA | | 01/30/2024 | | 1,729 | | (53) | | | (53) | | 1,676 | 1,676 | | | |
| 100102374 | LAKEWOOD | CO | | 06/07/2023 | | 1,689 | | (41) | | | (41) | | 1,648 | 1,648 | | | |
| 100115449 | LONG BEACH | CA | | 07/17/2023 | | 8,986 | | (291) | | | (291) | | 8,695 | 8,695 | | | |
| 100138448 | PALM BEACH GARDENS | FL | | 12/19/2023 | | 2,096 | | (15) | | | (15) | | 2,081 | 2,081 | | | |
| 100137948 | LOS ANGELES | CA | | 12/13/2023 | | 1,547 | | (39) | | | (39) | | 1,508 | 1,508 | | | |
| 100148708 | SEATTLE | WA | | 04/17/2024 | | 2,491 | | (58) | | | (58) | | 2,433 | 2,433 | | | |
| 100141427 | LOS ANGELES | CA | | 01/30/2024 | | 1,439 | | (47) | | | (47) | | 1,392 | 1,392 | | | |
| 100086734 | THOUSAND OAKS | CA | | 09/30/2022 | | 2,120 | | (26) | | | (26) | | 2,094 | 2,094 | | | |
| 100132683 | WEST PALM BEACH | FL | | 11/03/2023 | | 896 | | 17 | | | 17 | | 913 | 913 | | | |
| 100103782 | CULVER CITY | CA | | 05/10/2023 | | 1,854 | | (51) | | | (51) | | 1,803 | 1,803 | | | |
| 100102692 | VALENCIA | CA | | 06/22/2023 | | 1,421 | | (15) | | | (15) | | 1,406 | 1,406 | | | |
| 100161540 | MALDEN | MA | | 07/30/2024 | | 627 | | (10) | | | (10) | | 617 | 617 | | | |
| 100080030 | MONTEBELLO | CA | | 04/08/2022 | | 4,191 | | 94 | | | 94 | | 4,285 | 4,285 | | | |
| 100116114 | (NORTH HOLLYWOOD AREA) LOS AN | CA | | 07/20/2023 | | 3,192 | | 566 | | | 566 | | 3,758 | 3,758 | | | |
| 100099595 | NEWCASTLE | WA | | 04/06/2023 | | 2,075 | | 27 | | | 27 | | 2,102 | 2,102 | | | |
| 100091696 | WIMBERLEY | TX | | 03/24/2023 | | 1,441 | | (67) | | | (67) | | 1,374 | 1,374 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100089764 | CERRITOS | CA | | 12/02/2022 | | 2,501 | | (14) | | | (14) | | 2,487 | 2,487 | | | |
| 100139036 | BURBANK | CA | | 12/22/2023 | | 1,096 | | (17) | | | (17) | | 1,079 | 1,079 | | | |
| 100139609 | TUSTIN | CA | | 12/28/2023 | | 1,577 | | (40) | | | (40) | | 1,537 | 1,537 | | | |
| 100146893 | DAVIS | CA | | 03/26/2024 | | 1,874 | | (36) | | | (36) | | 1,838 | 1,838 | | | |
| 100154816 | BROOKLYN | NY | | 07/19/2024 | | 1,244 | | (32) | | | (32) | | 1,212 | 1,212 | | | |
| 100149173 | CHINO HILLS | CA | | 04/22/2024 | | 1,671 | | (55) | | | (55) | | 1,616 | 1,616 | | | |
| 4010070422 | Mentor | OH | | 02/29/2024 | | 1,010 | | | | | | | 1,010 | 1,010 | | | |
| 100155340 | MIAMI | FL | | 07/19/2024 | | 917 | | (50) | | | (50) | | 867 | 867 | | | |
| 100151763 | LAKEWOOD | CA | | 05/10/2024 | | 1,421 | | (86) | | | (86) | | 1,335 | 1,335 | | | |
| 100133549 | FONTANA | CA | | 10/19/2023 | | 2,073 | | (34) | | | (34) | | 2,039 | 2,039 | | | |
| 100160583 | WEST PALM BEACH | FL | | 07/19/2024 | | 562 | | (22) | | | (22) | | 540 | 540 | | | |
| 100144472 | LADERA RANCH | CA | | 04/26/2024 | | 1,767 | | (36) | | | (36) | | 1,731 | 1,731 | | | |
| 100147116 | LEESBURG | FL | | 05/08/2024 | | 572 | | (22) | | | (22) | | 550 | 550 | | | |
| 100110444 | ALAMEDA | CA | | 06/30/2023 | | 2,228 | | (32) | | | (32) | | 2,196 | 2,196 | | | |
| 100157611 | MARYSVILLE | WA | | 06/28/2024 | | 1,400 | | (28) | | | (28) | | 1,372 | 1,372 | | | |
| 100102838 | NEWPORT BEACH | CA | | 06/22/2023 | | 1,706 | | (61) | | | (61) | | 1,645 | 1,645 | | | |
| 100142144 | SPRING | TX | | 02/29/2024 | | 1,869 | | (43) | | | (43) | | 1,826 | 1,826 | | | |
| 100115493 | HACIENDA HEIGHTS | CA | | 07/17/2023 | | 1,460 | | (19) | | | (19) | | 1,441 | 1,441 | | | |
| 100100944 | YUCAIPA | CA | | 04/28/2023 | | 2,102 | | 59 | | | 59 | | 2,161 | 2,161 | | | |
| 100132725 | FULLERTON | CA | | 11/03/2023 | | 1,173 | | 16 | | | 16 | | 1,189 | 1,189 | | | |
| 100149990 | SANTA CRUZ | CA | | 06/07/2024 | | 1,624 | | (57) | | | (57) | | 1,567 | 1,567 | | | |
| 100088302 | BERNARDSVILLE | NJ | | 11/10/2022 | | 1,801 | | (3) | | | (3) | | 1,798 | 1,798 | | | |
| 100140785 | NEWHALL | CA | | 01/22/2024 | | 4,618 | | (108) | | | (108) | | 4,510 | 4,510 | | | |
| 100159879 | MIAMI | FL | | 08/16/2024 | | 515 | | (18) | | | (18) | | 497 | 497 | | | |
| 100090945 | RANCHO CUCAMONGA | CA | | 01/31/2023 | | 1,299 | | (19) | | | (19) | | 1,280 | 1,280 | | | |
| 100137831 | SAN JOSE | CA | | 12/08/2023 | | 1,603 | | (21) | | | (21) | | 1,582 | 1,582 | | | |
| 100149914 | LAKE HAVASU CITY | AZ | | 04/29/2024 | | 1,278 | | (49) | | | (49) | | 1,229 | 1,229 | | | |
| 100139176 | BROOKLINE | MA | | 12/28/2023 | | 1,563 | | 2 | | | 2 | | 1,565 | 1,565 | | | |
| 100150176 | DAVIE | FL | | 04/30/2024 | | 1,934 | | (41) | | | (41) | | 1,893 | 1,893 | | | |
| 100134065 | FOUNTAIN VALLEY | CA | | 10/27/2023 | | 17,859 | | (348) | | | (348) | | 17,511 | 17,511 | | | |
| 100153696 | CHARLESTON | SC | | 05/31/2024 | | 1,830 | | (34) | | | (34) | | 1,796 | 1,796 | | | |
| 100152817 | HERNDON | VA | | 05/22/2024 | | 1,652 | | (61) | | | (61) | | 1,591 | 1,591 | | | |
| 100134711 | GLENDALE | CA | | 10/30/2023 | | 1,399 | | (33) | | | (33) | | 1,366 | 1,366 | | | |
| 100136048 | FALLS CHURCH | VA | | 11/16/2023 | | 1,601 | | (19) | | | (19) | | 1,582 | 1,582 | | | |
| 100118864 | BELLINGHAM | WA | | 08/30/2023 | | 1,992 | | (21) | | | (21) | | 1,971 | 1,971 | | | |
| 100152848 | SPARKS | NV | | 05/22/2024 | | 1,453 | | (32) | | | (32) | | 1,421 | 1,421 | | | |
| 100101704 | RIVERSIDE | CA | | 03/31/2023 | | 2,110 | | (18) | | | (18) | | 2,092 | 2,092 | | | |
| 100139308 | TORRANCE | CA | | 12/28/2023 | | 1,434 | | (28) | | | (28) | | 1,406 | 1,406 | | | |
| 100129529 | DANA POINT | CA | | 09/29/2023 | | 1,956 | | (20) | | | (20) | | 1,936 | 1,936 | | | |
| 100141430 | LOS ANGELES | CA | | 01/30/2024 | | 626 | | (10) | | | (10) | | 616 | 616 | | | |
| 100137425 | SEQUIM | WA | | 01/11/2024 | | 3,137 | | (18) | | | (18) | | 3,119 | 3,119 | | | |
| 100128826 | RESTON | VA | | 09/21/2023 | | 1,469 | | (51) | | | (51) | | 1,418 | 1,418 | | | |
| 100087910 | ONTARIO | CA | | 10/18/2022 | | 1,971 | | (21) | | | (21) | | 1,950 | 1,950 | | | |
| 100100383 | FLUSHING | NY | | 04/27/2023 | | 3,635 | | 528 | | | 528 | | 4,163 | 4,163 | | | |
| 100147408 | TEMECULA | CA | | 05/08/2024 | | 2,076 | | (17) | | | (17) | | 2,059 | 2,059 | | | |
| 100101010 | VISTA | CA | | 04/28/2023 | | 3,439 | | 403 | | | 403 | | 3,842 | 3,842 | | | |
| 100065397 | SAN DIEGO | CA | | 07/28/2021 | | 8,757 | | (137) | | | (137) | | 8,620 | 8,620 | | | |
| 100017091 | WEST HILLS | CA | | 04/26/2018 | | 3,950 | | 199 | | | 199 | | 4,149 | 4,149 | | | |
| 100136703 | SNOWMASS VILLAGE | CO | | 01/25/2024 | | 1,396 | | (25) | | | (25) | | 1,371 | 1,371 | | | |
| 100138353 | BOCA RATON | FL | | 12/18/2023 | | 1,470 | | (11) | | | (11) | | 1,459 | 1,459 | | | |
| 100108908 | KIOWA | CO | | 05/31/2023 | | 1,888 | | (46) | | | (46) | | 1,842 | 1,842 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119934 | RIVERSIDE | CA | | 08/10/2023 | | 1,502 | | (22) | | | (22) | | 1,480 | 1,480 | | | |
| 100083011 | GALT | CA | | 05/05/2022 | | 3,081 | | (48) | | | (48) | | 3,033 | 3,033 | | | |
| 100128895 | BOCA RATON | FL | | 09/21/2023 | | 1,538 | | (33) | | | (33) | | 1,505 | 1,505 | | | |
| 100102701 | CASTRO VALLEY | CA | | 06/22/2023 | | 15,164 | | (273) | | | (273) | | 14,891 | 14,891 | | | |
| 100083008 | THOUSAND OAKS | CA | | 05/05/2022 | | 3,285 | | (53) | | | (53) | | 3,232 | 3,232 | | | |
| 100136167 | ROSEVILLE | CA | | 12/18/2023 | | 9,424 | | (212) | | | (212) | | 9,212 | 9,212 | | | |
| 100077816 | BEVERLY HILLS | CA | | 01/14/2022 | | 2,390 | | (128) | | | (128) | | 2,262 | 2,262 | | | |
| 100151925 | FONTANA | CA | | 07/10/2024 | | 491 | | (16) | | | (16) | | 475 | 475 | | | |
| 100116787 | GLENDALE | CA | | 07/20/2023 | | 3,835 | | 1,008 | | | 1,008 | | 4,843 | 4,843 | | | |
| 18727 | TROY | MO | | 02/08/2008 | | 47,448 | | (291) | | | (291) | | 47,157 | 47,157 | | | |
| 100055900 | JAMAICA PLAIN | MA | | 03/26/2021 | | 4,574 | | (125) | | | (125) | | 4,449 | 4,449 | | | |
| 100091279 | SAN ANTONIO | TX | | 01/31/2023 | | 1,523 | | (43) | | | (43) | | 1,480 | 1,480 | | | |
| 100107853 | REDWOOD CITY | CA | | 06/29/2023 | | 2,045 | | (44) | | | (44) | | 2,001 | 2,001 | | | |
| 100132533 | PARKLAND | FL | | 11/03/2023 | | 1,682 | | 119 | | | 119 | | 1,801 | 1,801 | | | |
| 100090773 | NORTH HOLLYWOOD | CA | | 02/28/2023 | | 1,625 | | (61) | | | (61) | | 1,564 | 1,564 | | | |
| 100100368 | CORONA | NY | | 04/27/2023 | | 2,959 | | 167 | | | 167 | | 3,126 | 3,126 | | | |
| 100137514 | FORT PIERCE | FL | | 01/11/2024 | | 1,528 | | (22) | | | (22) | | 1,506 | 1,506 | | | |
| 100083980 | RICHMOND | TX | | 07/12/2022 | | 13,956 | | (121) | | | (121) | | 13,835 | 13,835 | | | |
| 100100259 | BROOKLYN | NY | | 03/17/2023 | | 1,872 | | 66 | | | 66 | | 1,938 | 1,938 | | | |
| 100129854 | BUENA PARK | CA | | 09/27/2023 | | 1,243 | | (19) | | | (19) | | 1,224 | 1,224 | | | |
| 4010064067 | Brentwood | NY | | 11/29/2023 | | 1,476 | | (179) | | | (179) | | 1,297 | 1,297 | | | |
| 100107944 | SAN LEANDRO | CA | | 06/29/2023 | | 1,693 | | (61) | | | (61) | | 1,632 | 1,632 | | | |
| 100120243 | NASHVILLE | TN | | 08/18/2023 | | 2,191 | | (17) | | | (17) | | 2,174 | 2,174 | | | |
| 100088297 | CHINO HILLS | CA | | 11/10/2022 | | 2,423 | | (38) | | | (38) | | 2,385 | 2,385 | | | |
| 100087463 | MIAMI | FL | | 10/25/2022 | | 2,854 | | 122 | | | 122 | | 2,976 | 2,976 | | | |
| 100071715 | CHICAGO | IL | | 10/14/2021 | | 4,471 | | (49) | | | (49) | | 4,422 | 4,422 | | | |
| 100076477 | PORT ARANSAS | TX | | 12/21/2021 | | 3,641 | | (184) | | | (184) | | 3,457 | 3,457 | | | |
| 100102389 | INDIO | CA | | 06/07/2023 | | 1,569 | | (53) | | | (53) | | 1,516 | 1,516 | | | |
| 100135027 | LOS ANGELES | CA | | 10/30/2023 | | 1,806 | | 14 | | | 14 | | 1,820 | 1,820 | | | |
| 100129250 | WESTBROOK | CT | | 11/03/2023 | | 17,578 | | (40) | | | (40) | | 17,538 | 17,538 | | | |
| 100100322 | DIX HILLS | NY | | 04/27/2023 | | 3,249 | | 436 | | | 436 | | 3,685 | 3,685 | | | |
| 100152829 | HIGHLANDS RANCH | CO | | 05/22/2024 | | 1,515 | | 1 | | | 1 | | 1,516 | 1,516 | | | |
| 100103301 | HONOLULU | HI | | 04/27/2023 | | 1,632 | | (27) | | | (27) | | 1,605 | 1,605 | | | |
| 100149206 | LOS ANGELES | CA | | 04/22/2024 | | 262 | | (6) | | | (6) | | 256 | 256 | | | |
| 100080463 | WINDERMERE | FL | | 03/10/2022 | | 2,897 | | (72) | | | (72) | | 2,825 | 2,825 | | | |
| 100071920 | NATIONAL CITY | CA | | 11/19/2021 | | 4,576 | | (29) | | | (29) | | 4,547 | 4,547 | | | |
| 100117640 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 1,384 | | 23 | | | 23 | | 1,407 | 1,407 | | | |
| 100089263 | SUN VALLEY | CA | | 01/26/2023 | | 1,577 | | (17) | | | (17) | | 1,560 | 1,560 | | | |
| 100086903 | (NORTH HOLLYWOOD AREA) LOS ANG | CA | | 09/21/2022 | | 4,172 | | (98) | | | (98) | | 4,074 | 4,074 | | | |
| 100156079 | CELINA | TX | | 06/18/2024 | | 802 | | (26) | | | (26) | | 776 | 776 | | | |
| 100149908 | MIAMI | FL | | 04/29/2024 | | 1,476 | | (34) | | | (34) | | 1,442 | 1,442 | | | |
| 100155180 | BRONX | NY | | 07/19/2024 | | 1,037 | | (49) | | | (49) | | 988 | 988 | | | |
| 100089246 | CRESSKILL | NJ | | 01/26/2023 | | 1,655 | | (34) | | | (34) | | 1,621 | 1,621 | | | |
| 100080863 | PASADENA | CA | | 03/10/2022 | | 4,167 | | 26 | | | 26 | | 4,193 | 4,193 | | | |
| 100142859 | EDMONDS | WA | | 02/08/2024 | | 1,174 | | (38) | | | (38) | | 1,136 | 1,136 | | | |
| 754615 | DENVER | CO | | 12/31/2006 | | 165,636 | | | | | | | 165,636 | 165,636 | | | |
| 100071879 | EL CAJON | CA | | 11/05/2021 | | 4,299 | | (106) | | | (106) | | 4,193 | 4,193 | | | |
| 100100367 | JAMAICA | NY | | 04/27/2023 | | 3,139 | | 288 | | | 288 | | 3,427 | 3,427 | | | |
| 100074392 | FLAGSTAFF | AZ | | 12/02/2021 | | 3,866 | | (108) | | | (108) | | 3,758 | 3,758 | | | |
| 323020455 | BAKERSFIELD | CA | | 03/16/2023 | | 761,017 | | | | | | | 761,017 | 761,017 | | | |
| 100079554 | KAILUA KONA | HI | | 04/25/2022 | | 3,780 | | (69) | | | (69) | | 3,711 | 3,711 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118725 | LOS ANGELES | CA | | 07/25/2023 | | 2,130 | | (33) | | | (33) | | 2,097 | 2,097 | | | |
| 100128801 | DOWNEY | CA | | 09/21/2023 | | 1,863 | | 13 | | | 13 | | 1,876 | 1,876 | | | |
| 100091120 | LOS ANGELES | CA | | 01/31/2023 | | 1,513 | | (47) | | | (47) | | 1,466 | 1,466 | | | |
| 100147624 | LOS ANGELES | CA | | 04/04/2024 | | 1,643 | | (52) | | | (52) | | 1,591 | 1,591 | | | |
| 100080243 | DANA POINT | CA | | 02/25/2022 | | 2,921 | | (88) | | | (88) | | 2,833 | 2,833 | | | |
| 100114701 | RIVERSIDE | CA | | 06/29/2023 | | 1,536 | | (41) | | | (41) | | 1,495 | 1,495 | | | |
| 100156223 | KEY WEST | FL | | 06/20/2024 | | 1,110 | | (33) | | | (33) | | 1,077 | 1,077 | | | |
| 100133438 | ORLANDO | FL | | 10/19/2023 | | 1,334 | | (24) | | | (24) | | 1,310 | 1,310 | | | |
| 100133387 | NASHVILLE | TN | | 11/21/2023 | | 1,451 | | (36) | | | (36) | | 1,415 | 1,415 | | | |
| 100109367 | NASHVILLE | TN | | 06/12/2023 | | 5,330 | | (65) | | | (65) | | 5,265 | 5,265 | | | |
| 100118662 | ROSLYN | NY | | 07/25/2023 | | 1,855 | | (27) | | | (27) | | 1,828 | 1,828 | | | |
| 100161721 | SETAUKET | NY | | 07/30/2024 | | 1,257 | | (19) | | | (19) | | 1,238 | 1,238 | | | |
| 100086366 | MILILANI | HI | | 09/23/2022 | | 2,328 | | 14 | | | 14 | | 2,342 | 2,342 | | | |
| 100090889 | PASADENA | CA | | 01/31/2023 | | 2,208 | | 20 | | | 20 | | 2,228 | 2,228 | | | |
| 100107966 | LA MIRADA | CA | | 05/22/2023 | | 2,027 | | (32) | | | (32) | | 1,995 | 1,995 | | | |
| 100119023 | DAVENPORT | FL | | 07/27/2023 | | 3,926 | | (5) | | | (5) | | 3,921 | 3,921 | | | |
| 100087016 | NAPLES | FL | | 11/04/2022 | | 2,156 | | (12) | | | (12) | | 2,144 | 2,144 | | | |
| 100088005 | PALMETTO BAY | FL | | 10/25/2022 | | 1,977 | | 23 | | | 23 | | 2,000 | 2,000 | | | |
| 100154142 | LONGBOAT KEY | FL | | 07/11/2024 | | 1,137 | | (55) | | | (55) | | 1,082 | 1,082 | | | |
| 100115315 | LONG BEACH | CA | | 07/17/2023 | | 1,839 | | (9) | | | (9) | | 1,830 | 1,830 | | | |
| 100118964 | BURIEN | WA | | 07/27/2023 | | 8,048 | | (163) | | | (163) | | 7,885 | 7,885 | | | |
| 100079752 | DANBURY | CT | | 04/08/2022 | | 3,493 | | (6) | | | (6) | | 3,487 | 3,487 | | | |
| 100132578 | BUENA PARK | CA | | 11/03/2023 | | 1,910 | | 9 | | | 9 | | 1,919 | 1,919 | | | |
| 100141283 | HACIENDA HEIGHTS | CA | | 01/30/2024 | | 1,868 | | 1 | | | 1 | | 1,869 | 1,869 | | | |
| 100118781 | ENCINO | CA | | 07/25/2023 | | 1,584 | | (39) | | | (39) | | 1,545 | 1,545 | | | |
| 100135038 | MERRITT ISLAND | FL | | 10/30/2023 | | 1,426 | | (9) | | | (9) | | 1,417 | 1,417 | | | |
| 100156394 | LYNNWOOD | WA | | 07/25/2024 | | 864 | | (28) | | | (28) | | 836 | 836 | | | |
| 100109632 | WHITTIER | CA | | 06/14/2023 | | 2,248 | | (72) | | | (72) | | 2,176 | 2,176 | | | |
| 100081194 | FULLERTON | CA | | 03/18/2022 | | 5,243 | | 186 | | | 186 | | 5,429 | 5,429 | | | |
| 100103086 | PORT WASHINGTON | NY | | 04/21/2023 | | 1,873 | | (71) | | | (71) | | 1,802 | 1,802 | | | |
| 100090381 | SUNLAND | CA | | 12/28/2022 | | 1,569 | | (49) | | | (49) | | 1,520 | 1,520 | | | |
| 100154085 | CAPE CORAL | FL | | 07/11/2024 | | 1,187 | | (34) | | | (34) | | 1,153 | 1,153 | | | |
| 100084848 | LAS VEGAS | NV | | 08/02/2022 | | 4,256 | | 19 | | | 19 | | 4,275 | 4,275 | | | |
| 100079882 | GRASS VALLEY | CA | | 04/08/2022 | | 4,329 | | 23 | | | 23 | | 4,352 | 4,352 | | | |
| 100086565 | HOUSTON | TX | | 09/30/2022 | | 5,193 | | 10 | | | 10 | | 5,203 | 5,203 | | | |
| 100078037 | TORRANCE | CA | | 01/12/2022 | | 4,477 | | (84) | | | (84) | | 4,393 | 4,393 | | | |
| 100079833 | MIAMI | FL | | 04/08/2022 | | 2,158 | | (67) | | | (67) | | 2,091 | 2,091 | | | |
| 100142969 | NAPLES | FL | | 02/09/2024 | | 1,847 | | (38) | | | (38) | | 1,809 | 1,809 | | | |
| 100136964 | SEATTLE | WA | | 11/28/2023 | | 1,828 | | (2) | | | (2) | | 1,826 | 1,826 | | | |
| 100103016 | PHOENIX | AZ | | 06/22/2023 | | 2,399 | | (127) | | | (127) | | 2,272 | 2,272 | | | |
| 100071959 | GRANADA HILLS | CA | | 11/19/2021 | | 4,282 | | (98) | | | (98) | | 4,184 | 4,184 | | | |
| 100154916 | GRANADA HILLS | CA | | 07/19/2024 | | 1,121 | | (44) | | | (44) | | 1,077 | 1,077 | | | |
| 100144381 | POMONA | CA | | 03/07/2024 | | 1,713 | | (23) | | | (23) | | 1,690 | 1,690 | | | |
| 100108272 | LAKEWOOD | CA | | 05/24/2023 | | 1,455 | | (41) | | | (41) | | 1,414 | 1,414 | | | |
| 100148204 | KAILUA-KONA | HI | | 04/12/2024 | | 1,762 | | (51) | | | (51) | | 1,711 | 1,711 | | | |
| 100118839 | LOS ANGELES | CA | | 08/30/2023 | | 2,749 | | (29) | | | (29) | | 2,720 | 2,720 | | | |
| 100129295 | ASBURY PARK | NJ | | 09/25/2023 | | 1,409 | | 14 | | | 14 | | 1,423 | 1,423 | | | |
| 100116611 | RANCHO PALOS VERDES | CA | | 07/20/2023 | | 3,327 | | 475 | | | 475 | | 3,802 | 3,802 | | | |
| 100155039 | NEWARK | CA | | 07/19/2024 | | 8,609 | | 27 | | | 27 | | 8,636 | 8,636 | | | |
| 100150484 | NATIONAL CITY | CA | | 05/03/2024 | | 1,959 | | (35) | | | (35) | | 1,924 | 1,924 | | | |
| 100138720 | VAN NUYS AREA LOS ANGELES | CA | | 02/02/2024 | | 1,549 | | (35) | | | (35) | | 1,514 | 1,514 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116199 | RIDGEWOOD | NY | | 07/20/2023 | | 3,199 | | 721 | | | 721 | | 3,920 | 3,920 | | | |
| 100088062 | SNOHOMISH | WA | | 10/25/2022 | | 3,394 | | 751 | | | 751 | | 4,145 | 4,145 | | | |
| 100091821 | GARLAND | TX | | 01/30/2023 | | 1,031 | | (29) | | | (29) | | 1,002 | 1,002 | | | |
| 100156707 | ASHTON | MD | | 06/26/2024 | | 436 | | (1) | | | (1) | | 435 | 435 | | | |
| 100132818 | PHOENIX | AZ | | 11/03/2023 | | 1,836 | | 20 | | | 20 | | 1,856 | 1,856 | | | |
| 100076461 | MIDWAY | UT | | 12/21/2021 | | 6,063 | | (162) | | | (162) | | 5,901 | 5,901 | | | |
| 100129424 | LOS ANGELES | CA | | 09/29/2023 | | 2,106 | | 3 | | | 3 | | 2,109 | 2,109 | | | |
| 100145826 | MEDFORD | NJ | | 03/15/2024 | | 1,250 | | (19) | | | (19) | | 1,231 | 1,231 | | | |
| 100153687 | BROOKLYN | NY | | 05/31/2024 | | 1,661 | | (66) | | | (66) | | 1,595 | 1,595 | | | |
| 100152836 | BRIGHTON | CO | | 05/22/2024 | | 1,097 | | (11) | | | (11) | | 1,086 | 1,086 | | | |
| 100157678 | RANCHO CUCAMONGA | CA | | 06/28/2024 | | 1,159 | | (31) | | | (31) | | 1,128 | 1,128 | | | |
| 100110732 | HOLLYWOOD | FL | | 08/11/2023 | | 1,829 | | (79) | | | (79) | | 1,750 | 1,750 | | | |
| 100109176 | SANTA CLARITA | CA | | 07/21/2023 | | 2,846 | | 3 | | | 3 | | 2,849 | 2,849 | | | |
| 100136920 | GODLEY | TX | | 11/28/2023 | | 4,246 | | (73) | | | (73) | | 4,173 | 4,173 | | | |
| 100101032 | LOS ANGELES | CA | | 04/28/2023 | | 4,055 | | 920 | | | 920 | | 4,975 | 4,975 | | | |
| 100090623 | WOODSIDE | NY | | 12/29/2022 | | 5,494 | | (174) | | | (174) | | 5,320 | 5,320 | | | |
| 100143994 | PEORIA | AZ | | 02/29/2024 | | 919 | | (18) | | | (18) | | 901 | 901 | | | |
| 100133851 | HUNTINGTON BEACH | CA | | 10/20/2023 | | 12,037 | | (141) | | | (141) | | 11,896 | 11,896 | | | |
| 100136151 | IRVINE | CA | | 12/18/2023 | | 1,595 | | | | | | | 1,595 | 1,595 | | | |
| 100141746 | LOS ANGELES | CA | | 01/30/2024 | | 1,358 | | (38) | | | (38) | | 1,320 | 1,320 | | | |
| 4010063179 | Memphis | TN | | 01/10/2024 | | 1,527 | | | | | | | 1,527 | 1,527 | | | |
| 100151689 | SAN DIEGO | CA | | 05/10/2024 | | 1,629 | | (35) | | | (35) | | 1,594 | 1,594 | | | |
| 100102783 | LA VERNE | CA | | 06/22/2023 | | 1,091 | | (34) | | | (34) | | 1,057 | 1,057 | | | |
| 100163326 | REDWOOD CITY | CA | | 08/13/2024 | | 621 | | (24) | | | (24) | | 597 | 597 | | | |
| 100083977 | LAKE OSWEGO | OR | | 07/12/2022 | | 2,147 | | (31) | | | (31) | | 2,116 | 2,116 | | | |
| 100087362 | CHULA VISTA | CA | | 10/25/2022 | | 2,793 | | 99 | | | 99 | | 2,892 | 2,892 | | | |
| 100111382 | NORTHRIDGE | CA | | 06/29/2023 | | 2,919 | | 187 | | | 187 | | 3,106 | 3,106 | | | |
| 100151424 | SEATTLE | WA | | 05/10/2024 | | 1,751 | | (39) | | | (39) | | 1,712 | 1,712 | | | |
| 100108901 | MOORESVILLE | NC | | 05/31/2023 | | 6,079 | | (108) | | | (108) | | 5,971 | 5,971 | | | |
| 100078208 | PALM SPRINGS | CA | | 02/10/2022 | | 229 | | (7) | | | (7) | | 222 | 222 | | | |
| 100000157 | LOS ANGELES | CA | | 09/27/2016 | | 1,991 | | 103 | | | 103 | | 2,094 | 2,094 | | | |
| 100116494 | RANCHO CUCAMONGA | CA | | 07/20/2023 | | 2,585 | | 377 | | | 377 | | 2,962 | 2,962 | | | |
| 100143641 | ESCONDIDO | CA | | 02/22/2024 | | 1,489 | | (31) | | | (31) | | 1,458 | 1,458 | | | |
| 100162483 | WOODLAND HILLS | CA | | 08/07/2024 | | 575 | | (18) | | | (18) | | 557 | 557 | | | |
| 100137770 | GYPSUM | CO | | 12/08/2023 | | 1,243 | | 24 | | | 24 | | 1,267 | 1,267 | | | |
| 100150167 | STATEN ISLAND | NY | | 04/30/2024 | | 33,136 | | (1,103) | | | (1,103) | | 32,033 | 32,033 | | | |
| 100132771 | CHARLOTTE | NC | | 11/03/2023 | | 1,320 | | 3 | | | 3 | | 1,323 | 1,323 | | | |
| 100152843 | LAS VEGAS | NV | | 05/22/2024 | | 1,493 | | (66) | | | (66) | | 1,427 | 1,427 | | | |
| 100133454 | WADDELL | AZ | | 10/19/2023 | | 1,898 | | (4) | | | (4) | | 1,894 | 1,894 | | | |
| 100057687 | SUNNYVALE | CA | | 06/30/2021 | | 4,107 | | (57) | | | (57) | | 4,050 | 4,050 | | | |
| 100151153 | MT PLEASANT | SC | | 05/09/2024 | | 1,025 | | (38) | | | (38) | | 987 | 987 | | | |
| 100136614 | JOSHUA TREE | CA | | 11/22/2023 | | 2,706 | | 5 | | | 5 | | 2,711 | 2,711 | | | |
| 100132501 | BOWIE | MD | | 11/03/2023 | | 1,458 | | 54 | | | 54 | | 1,512 | 1,512 | | | |
| 100114891 | BURBANK | CA | | 07/13/2023 | | 2,967 | | (20) | | | (20) | | 2,947 | 2,947 | | | |
| 100155079 | DALLAS | TX | | 07/19/2024 | | 385,487 | | (6,354) | | | (6,354) | | 379,133 | 379,133 | | | |
| 100119912 | DEERFIELD BEACH | FL | | 08/10/2023 | | 2,171 | | 14 | | | 14 | | 2,185 | 2,185 | | | |
| 100078029 | DELRAY BEACH | FL | | 01/12/2022 | | 3,701 | | (58) | | | (58) | | 3,643 | 3,643 | | | |
| 100088320 | SOCIAL CIRCLE | GA | | 11/10/2022 | | 6,902 | | 66 | | | 66 | | 6,968 | 6,968 | | | |
| 100078034 | NASHVILLE | TN | | 01/12/2022 | | 4,383 | | (81) | | | (81) | | 4,302 | 4,302 | | | |
| 100079579 | LOS ANGELES | CA | | 04/25/2022 | | 3,500 | | (114) | | | (114) | | 3,386 | 3,386 | | | |
| 100157646 | SCOTTSDALE | AZ | | 06/28/2024 | | 1,152 | | (48) | | | (48) | | 1,104 | 1,104 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116081 | SAN JOSE | CA | | 07/20/2023 | | 7,195 | | 772 | | | 772 | | 7,967 | 7,967 | | | |
| 100089958 | LONG BEACH | CA | | 01/26/2023 | | 1,296 | | (54) | | | (54) | | 1,242 | 1,242 | | | |
| 100082808 | PACIFIC PALISADES | CA | | 04/28/2022 | | 2,946 | | (65) | | | (65) | | 2,881 | 2,881 | | | |
| 100154159 | LAFAYETTE | CA | | 07/11/2024 | | 603 | | (4) | | | (4) | | 599 | 599 | | | |
| 100159620 | ATLANTA | GA | | 07/15/2024 | | 205,031 | | (4,440) | | | (4,440) | | 200,591 | 200,591 | | | |
| 100165079 | FLUSHING | NY | | 08/28/2024 | | 603 | | (23) | | | (23) | | 580 | 580 | | | |
| 100153154 | SAN CLEMENTE | CA | | 05/28/2024 | | 5,097 | | 1,076 | | | 1,076 | | 6,173 | 6,173 | | | |
| 100137883 | FORT BRAGG | CA | | 12/08/2023 | | 1,306 | | (19) | | | (19) | | 1,287 | 1,287 | | | |
| 100159193 | HIAWASSEE | GA | | 07/15/2024 | | 573 | | (18) | | | (18) | | 555 | 555 | | | |
| 100134745 | CHULA VISTA | CA | | 10/30/2023 | | 1,456 | | (36) | | | (36) | | 1,420 | 1,420 | | | |
| 100100371 | EAST ELMHURST | NY | | 04/27/2023 | | 3,155 | | 152 | | | 152 | | 3,307 | 3,307 | | | |
| 100100539 | PLYMOUTH | CA | | 04/27/2023 | | 1,418 | | (50) | | | (50) | | 1,368 | 1,368 | | | |
| 100154885 | BROOKLYN | NY | | 07/19/2024 | | 1,147 | | (65) | | | (65) | | 1,082 | 1,082 | | | |
| 100159615 | SEGUIN | TX | | 07/15/2024 | | 591 | | (17) | | | (17) | | 574 | 574 | | | |
| 100079921 | SANTA CLARITA | CA | | 04/25/2022 | | 4,403 | | (159) | | | (159) | | 4,244 | 4,244 | | | |
| 100128518 | VAN NUYS | CA | | 09/15/2023 | | 1,453 | | 12 | | | 12 | | 1,465 | 1,465 | | | |
| 100084452 | VAN NUYS | CA | | 08/12/2022 | | 1,071 | | (40) | | | (40) | | 1,031 | 1,031 | | | |
| 100149056 | VENUS | TX | | 04/19/2024 | | 1,353 | | (73) | | | (73) | | 1,280 | 1,280 | | | |
| 100163296 | CHANDLER | AZ | | 08/13/2024 | | 530 | | (14) | | | (14) | | 516 | 516 | | | |
| 100000440 | NEWBURY PARK | CA | | 09/27/2016 | | 3,404 | | 385 | | | 385 | | 3,789 | 3,789 | | | |
| 100139636 | CHATSWORTH | CA | | 12/28/2023 | | 896 | | 2 | | | 2 | | 898 | 898 | | | |
| 100081212 | EVERETT | MA | | 03/18/2022 | | 5,470 | | 158 | | | 158 | | 5,628 | 5,628 | | | |
| 100154786 | SANTA ROSA | CA | | 07/19/2024 | | 1,328 | | (23) | | | (23) | | 1,305 | 1,305 | | | |
| 100117304 | CHICAGO | IL | | 07/20/2023 | | 2,626 | | 334 | | | 334 | | 2,960 | 2,960 | | | |
| 100116288 | FOLSOM | CA | | 07/20/2023 | | 3,667 | | 791 | | | 791 | | 4,458 | 4,458 | | | |
| 100087232 | HILTON HEAD ISLAND | SC | | 10/25/2022 | | 54,573 | | 1,782 | | | 1,782 | | 56,355 | 56,355 | | | |
| 100158654 | BLACK MOUNTAIN | NC | | 07/10/2024 | | 540 | | (32) | | | (32) | | 508 | 508 | | | |
| 100116356 | SAN FRANCISCO | CA | | 07/20/2023 | | 3,370 | | 745 | | | 745 | | 4,115 | 4,115 | | | |
| 100136717 | PORT ANGELES | WA | | 01/25/2024 | | 1,467 | | (5) | | | (5) | | 1,462 | 1,462 | | | |
| 100011090 | LOS ANGELES | CA | | 12/23/2016 | | 16,386 | | | | | | | 16,386 | 16,386 | | | |
| 4010056950 | Trenton | NJ | | 08/24/2023 | | 1,735 | | | | | | | 1,735 | 1,735 | | | |
| 100120388 | LOS ANGELES | CA | | 08/18/2023 | | 1,588 | | (49) | | | (49) | | 1,539 | 1,539 | | | |
| 100103300 | UPLAND | CA | | 04/27/2023 | | 2,429 | | (51) | | | (51) | | 2,378 | 2,378 | | | |
| 100132617 | QUEENS | NY | | 11/03/2023 | | 1,202 | | 46 | | | 46 | | 1,248 | 1,248 | | | |
| 100153002 | NASHVILLE | TN | | 06/27/2024 | | 984 | | (51) | | | (51) | | 933 | 933 | | | |
| 100071941 | OURAY | CO | | 11/19/2021 | | 4,227 | | (88) | | | (88) | | 4,139 | 4,139 | | | |
| 100087213 | CORONA | CA | | 10/25/2022 | | 2,985 | | 176 | | | 176 | | 3,161 | 3,161 | | | |
| 100114545 | NASHUA | NH | | 06/29/2023 | | 1,612 | | (32) | | | (32) | | 1,580 | 1,580 | | | |
| 4010061240 | Hamilton Township | NJ | | 10/27/2023 | | 1,568 | | (90) | | | (90) | | 1,478 | 1,478 | | | |
| 100110710 | BONITA | CA | | 08/11/2023 | | 1,599 | | (45) | | | (45) | | 1,554 | 1,554 | | | |
| 100159311 | CAPE MAY | NJ | | 07/15/2024 | | 575 | | (19) | | | (19) | | 556 | 556 | | | |
| 100118803 | BUDA | TX | | 08/30/2023 | | 4,990 | | (143) | | | (143) | | 4,847 | 4,847 | | | |
| 100014342 | WHITESTONE | NY | | 09/27/2017 | | 1,948 | | 133 | | | 133 | | 2,081 | 2,081 | | | |
| 100080529 | CARSON | CA | | 03/30/2022 | | 2,036 | | (60) | | | (60) | | 1,976 | 1,976 | | | |
| 100142018 | SAN JOSE | CA | | 02/29/2024 | | 2,608 | | (16) | | | (16) | | 2,592 | 2,592 | | | |
| 100154791 | SPRING VALLEY | NY | | 07/19/2024 | | 946 | | (37) | | | (37) | | 909 | 909 | | | |
| 100164737 | BEND | OR | | 08/26/2024 | | 570 | | (15) | | | (15) | | 555 | 555 | | | |
| 100078314 | NEDERLAND | CO | | 02/10/2022 | | 3,765 | | (100) | | | (100) | | 3,665 | 3,665 | | | |
| 100154736 | BERKLEY | MA | | 07/19/2024 | | 4,810 | | (14) | | | (14) | | 4,796 | 4,796 | | | |
| 100082176 | REDONDO BEACH | CA | | 04/14/2022 | | 4,026 | | 139 | | | 139 | | 4,165 | 4,165 | | | |
| 100060118 | ALAMEDA | CA | | 06/25/2021 | | 4,167 | | (104) | | | (104) | | 4,063 | 4,063 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100089581 | ORLANDO | FL | | 01/30/2023 | | 1,372 | | (23) | | | (23) | | 1,349 | 1,349 | | | |
| 100155020 | OAKLAND | CA | | 07/19/2024 | | 1,309 | | (8) | | | (8) | | 1,301 | 1,301 | | | |
| 100089255 | CLOSTER | NJ | | 01/26/2023 | | 1,822 | | (23) | | | (23) | | 1,799 | 1,799 | | | |
| 100135639 | LOS ANGELES | CA | | 11/09/2023 | | 1,763 | | (13) | | | (13) | | 1,750 | 1,750 | | | |
| 100142116 | SUN VALLEY | CA | | 02/29/2024 | | 2,546 | | (6) | | | (6) | | 2,540 | 2,540 | | | |
| 100100280 | SAN DIEGO | CA | | 03/24/2023 | | 1,912 | | (5) | | | (5) | | 1,907 | 1,907 | | | |
| 100140909 | TORRANCE | CA | | 02/26/2024 | | 1,386 | | (50) | | | (50) | | 1,336 | 1,336 | | | |
| 100161997 | ALPHARETTA | GA | | 07/31/2024 | | 475 | | (23) | | | (23) | | 452 | 452 | | | |
| 100159296 | CORONA | CA | | 07/15/2024 | | 572 | | (14) | | | (14) | | 558 | 558 | | | |
| 100141737 | BEL AIR | MD | | 01/30/2024 | | 3,812 | | (28) | | | (28) | | 3,784 | 3,784 | | | |
| 100157591 | MARATHON | FL | | 06/28/2024 | | 1,060 | | (48) | | | (48) | | 1,012 | 1,012 | | | |
| 100102761 | TUCSON | AZ | | 06/22/2023 | | 1,766 | | (22) | | | (22) | | 1,744 | 1,744 | | | |
| 100150897 | SAN LUIS OBISPO | CA | | 05/08/2024 | | 1,817 | | (46) | | | (46) | | 1,771 | 1,771 | | | |
| 100100433 | MIAMI | FL | | 04/27/2023 | | 2,932 | | 171 | | | 171 | | 3,103 | 3,103 | | | |
| 100158940 | SAINT JOHNS | FL | | 07/12/2024 | | 1,231 | | (33) | | | (33) | | 1,198 | 1,198 | | | |
| 100083040 | MIAMI | FL | | 05/11/2022 | | 2,277 | | (70) | | | (70) | | 2,207 | 2,207 | | | |
| 100109660 | OAKLAND PARK | FL | | 06/14/2023 | | 1,489 | | (96) | | | (96) | | 1,393 | 1,393 | | | |
| 100154666 | CHICAGO | IL | | 07/19/2024 | | 1,128 | | (26) | | | (26) | | 1,102 | 1,102 | | | |
| 100086229 | SPRING | TX | | 10/07/2022 | | 1,788 | | (27) | | | (27) | | 1,761 | 1,761 | | | |
| 100137184 | PANAMA CITY BEACH | FL | | 11/28/2023 | | 1,430 | | (21) | | | (21) | | 1,409 | 1,409 | | | |
| 100065232 | OAKLAND | CA | | 07/14/2021 | | 2,666 | | (1) | | | (1) | | 2,665 | 2,665 | | | |
| 100162795 | SOUTHERN SHORES | NC | | 08/12/2024 | | 571 | | (13) | | | (13) | | 558 | 558 | | | |
| 100158826 | BEECH MOUNTAIN | NC | | 07/12/2024 | | 636 | | (14) | | | (14) | | 622 | 622 | | | |
| 100161037 | THOUSAND OAKS | CA | | 07/24/2024 | | 631 | | (14) | | | (14) | | 617 | 617 | | | |
| 100086736 | THOUSAND OAKS | CA | | 09/30/2022 | | 2,023 | | (25) | | | (25) | | 1,998 | 1,998 | | | |
| 100090766 | MIAMI | FL | | 02/28/2023 | | 2,425 | | (38) | | | (38) | | 2,387 | 2,387 | | | |
| 4010054606 | Charlotte | NC | | 08/24/2023 | | 2,770 | | (125) | | | (125) | | 2,645 | 2,645 | | | |
| 100139245 | LAWNDALE | CA | | 12/28/2023 | | 1,382 | | (38) | | | (38) | | 1,344 | 1,344 | | | |
| 100115556 | RIVERSIDE | CA | | 07/19/2023 | | 2,075 | | (35) | | | (35) | | 2,040 | 2,040 | | | |
| 100100549 | POWDER SPRINGS | GA | | 04/27/2023 | | 5,148 | | (148) | | | (148) | | 5,000 | 5,000 | | | |
| 100086638 | DALY CITY | CA | | 09/30/2022 | | 2,219 | | 4 | | | 4 | | 2,223 | 2,223 | | | |
| 100160111 | JUPITER | FL | | 07/17/2024 | | 600 | | (13) | | | (13) | | 587 | 587 | | | |
| 100139119 | BRONX | NY | | 12/28/2023 | | 1,336 | | (43) | | | (43) | | 1,293 | 1,293 | | | |
| 100160944 | NORCO | CA | | 07/24/2024 | | 626 | | (13) | | | (13) | | 613 | 613 | | | |
| 100118828 | NEWPORT | KY | | 08/30/2023 | | 2,496 | | (22) | | | (22) | | 2,474 | 2,474 | | | |
| 100143359 | MEDWAY | MA | | 02/16/2024 | | 1,428 | | (25) | | | (25) | | 1,403 | 1,403 | | | |
| 100158790 | NORTH MYRTLE BEACH | SC | | 07/10/2024 | | 1,176 | | (25) | | | (25) | | 1,151 | 1,151 | | | |
| 100133477 | LAKEWOOD | WA | | 10/19/2023 | | 1,414 | | (25) | | | (25) | | 1,389 | 1,389 | | | |
| 755190 | PALO ALTO | CA | | 12/31/2006 | | 95,378 | | | | | | | 95,378 | 95,378 | | | |
| 100078694 | LA HABRA | CA | | 02/02/2022 | | 9,937 | | (93) | | | (93) | | 9,844 | 9,844 | | | |
| 100158907 | WEST PALM BEACH | FL | | 07/12/2024 | | 614 | | (13) | | | (13) | | 601 | 601 | | | |
| 100100959 | GILBERT | AZ | | 04/28/2023 | | 3,997 | | 727 | | | 727 | | 4,724 | 4,724 | | | |
| 100119275 | QUINCY | MA | | 07/31/2023 | | 2,329 | | 27 | | | 27 | | 2,356 | 2,356 | | | |
| 100156047 | CAVE CREEK | AZ | | 06/18/2024 | | 1,735 | | (39) | | | (39) | | 1,696 | 1,696 | | | |
| 100159505 | KISSIMMEE | FL | | 07/15/2024 | | 646 | | (13) | | | (13) | | 633 | 633 | | | |
| 100102818 | (WEST HILLS AREA) LOS ANGELES | CA | | 06/22/2023 | | 1,543 | | (49) | | | (49) | | 1,494 | 1,494 | | | |
| 100143754 | HOLLISTER | CA | | 04/05/2024 | | 1,661 | | (8) | | | (8) | | 1,653 | 1,653 | | | |
| 100148924 | HEBER | UT | | 04/17/2024 | | 1,783 | | (16) | | | (16) | | 1,767 | 1,767 | | | |
| 100150587 | GATLINBURG | TN | | 05/03/2024 | | 1,758 | | (40) | | | (40) | | 1,718 | 1,718 | | | |
| 100138813 | BERKELEY | CA | | 12/21/2023 | | 2,118 | | (46) | | | (46) | | 2,072 | 2,072 | | | |
| 100153878 | PERRIS | CA | | 06/05/2024 | | 798 | | (17) | | | (17) | | 781 | 781 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100077818 | GARDEN GROVE | CA | | 01/14/2022 | | 3,926 | | (119) | | | (119) | | 3,807 | 3,807 | | | |
| 100100002 | RICHMOND | TX | | 03/28/2023 | | 1,672 | | (27) | | | (27) | | 1,645 | 1,645 | | | |
| 100142238 | ROSEBURG | OR | | 03/15/2024 | | 1,590 | | (35) | | | (35) | | 1,555 | 1,555 | | | |
| 100109157 | HEBER CITY | UT | | 07/21/2023 | | 2,131 | | 5 | | | 5 | | 2,136 | 2,136 | | | |
| 100132403 | SAN JOSE | CA | | 11/03/2023 | | 1,869 | | 27 | | | 27 | | 1,896 | 1,896 | | | |
| 100087474 | SEDONA | AZ | | 10/25/2022 | | 3,216 | | 266 | | | 266 | | 3,482 | 3,482 | | | |
| 100079793 | OAKLAND | CA | | 04/08/2022 | | 4,472 | | 418 | | | 418 | | 4,890 | 4,890 | | | |
| 100074389 | BOLINAS | CA | | 12/02/2021 | | 3,426 | | (121) | | | (121) | | 3,305 | 3,305 | | | |
| 100078284 | SEGUIN | TX | | 02/10/2022 | | 1,748 | | (86) | | | (86) | | 1,662 | 1,662 | | | |
| 100132043 | EVERETT | WA | | 10/13/2023 | | 2,345 | | (4) | | | (4) | | 2,341 | 2,341 | | | |
| 100120419 | GLENDALE | CA | | 08/18/2023 | | 424 | | (10) | | | (10) | | 414 | 414 | | | |
| 100109937 | BROOKLYN | NY | | 06/22/2023 | | 1,749 | | (40) | | | (40) | | 1,709 | 1,709 | | | |
| 100116776 | SAN JOSE | CA | | 07/20/2023 | | 4,165 | | 953 | | | 953 | | 5,118 | 5,118 | | | |
| 100100444 | WINHALL | VT | | 04/27/2023 | | 2,329 | | (49) | | | (49) | | 2,280 | 2,280 | | | |
| 100115525 | LOS ANGELES | CA | | 07/17/2023 | | 2,063 | | 2 | | | 2 | | 2,065 | 2,065 | | | |
| 100141596 | DALLAS | TX | | 01/30/2024 | | 1,547 | | (23) | | | (23) | | 1,524 | 1,524 | | | |
| 100099586 | HOLLYWOOD | FL | | 04/06/2023 | | 1,882 | | 25 | | | 25 | | 1,907 | 1,907 | | | |
| 100110047 | MIAMI | FL | | 06/23/2023 | | 1,799 | | (37) | | | (37) | | 1,762 | 1,762 | | | |
| 100151523 | PORTLAND | OR | | 05/10/2024 | | 1,759 | | (26) | | | (26) | | 1,733 | 1,733 | | | |
| 100157867 | SAN CLEMENTE | CA | | 07/09/2024 | | 1,179 | | (21) | | | (21) | | 1,158 | 1,158 | | | |
| 100162502 | GUTTENBERG | NJ | | 08/12/2024 | | 582 | | (7) | | | (7) | | 575 | 575 | | | |
| 100156182 | ORMOND BEACH | FL | | 06/20/2024 | | 1,619 | | (40) | | | (40) | | 1,579 | 1,579 | | | |
| 100079637 | PONTE VEDRA BEACH | FL | | 04/08/2022 | | 3,241 | | (89) | | | (89) | | 3,152 | 3,152 | | | |
| 3340074702 | TRAVERSE CITY | MI | | 05/23/2024 | | 855,598 | | | | | | | 855,598 | 855,598 | | | |
| 100136574 | VALLEJO | CA | | 11/22/2023 | | 728 | | (2) | | | (2) | | 726 | 726 | | | |
| 100154774 | MIAMI | FL | | 07/19/2024 | | 1,907 | | (36) | | | (36) | | 1,871 | 1,871 | | | |
| 100080215 | POINT PLEASANT BEACH | NJ | | 02/25/2022 | | 6,527 | | 32 | | | 32 | | 6,559 | 6,559 | | | |
| 100156464 | SUMAS | WA | | 06/24/2024 | | 1,291 | | (5) | | | (5) | | 1,286 | 1,286 | | | |
| 100091673 | KISSIMMEE | FL | | 01/27/2023 | | 1,499 | | (43) | | | (43) | | 1,456 | 1,456 | | | |
| 100082167 | LOS ANGELES | CA | | 04/14/2022 | | 299,300 | | (10,550) | | | (10,550) | | 288,750 | 288,750 | | | |
| 100143564 | ARVERNE | NY | | 02/21/2024 | | 1,591 | | (36) | | | (36) | | 1,555 | 1,555 | | | |
| 100137682 | FULLERTON | CA | | 12/08/2023 | | 1,776 | | (11) | | | (11) | | 1,765 | 1,765 | | | |
| 100158605 | KIRKLAND | WA | | 07/10/2024 | | 627 | | (10) | | | (10) | | 617 | 617 | | | |
| 100142814 | SANTA CLARITA | CA | | 02/08/2024 | | 4,589 | | (81) | | | (81) | | 4,508 | 4,508 | | | |
| 100156459 | MENDOCINO | CA | | 06/24/2024 | | 1,029 | | (28) | | | (28) | | 1,001 | 1,001 | | | |
| 100103311 | CASTLE ROCK | CO | | 04/28/2023 | | 1,736 | | (46) | | | (46) | | 1,690 | 1,690 | | | |
| 100090115 | SAN MARCOS | CA | | 01/13/2023 | | 8,147 | | (214) | | | (214) | | 7,933 | 7,933 | | | |
| 100128773 | BOCA RATON | FL | | 09/21/2023 | | 1,404 | | 12 | | | 12 | | 1,416 | 1,416 | | | |
| 100157914 | LAS VEGAS | NV | | 07/09/2024 | | 529 | | (8) | | | (8) | | 521 | 521 | | | |
| 100134554 | HUTCHINSON ISLAND | FL | | 10/30/2023 | | 1,503 | | (41) | | | (41) | | 1,462 | 1,462 | | | |
| 100143871 | LONG BEACH | CA | | 03/06/2024 | | 902 | | (39) | | | (39) | | 863 | 863 | | | |
| 100118770 | PLANT CITY | FL | | 07/25/2023 | | 1,511 | | (50) | | | (50) | | 1,461 | 1,461 | | | |
| 100160522 | HAMPSHIRE | IL | | 07/19/2024 | | 525 | | (12) | | | (12) | | 513 | 513 | | | |
| 100155142 | PRESCOTT | AZ | | 07/19/2024 | | 1,258 | | (39) | | | (39) | | 1,219 | 1,219 | | | |
| 100130319 | TEMECULA | CA | | 09/28/2023 | | 1,755 | | 4 | | | 4 | | 1,759 | 1,759 | | | |
| 100149886 | BELLFLOWER | CA | | 04/29/2024 | | 1,352 | | (65) | | | (65) | | 1,287 | 1,287 | | | |
| 100150485 | CAMARILLO | CA | | 05/03/2024 | | 1,902 | | (30) | | | (30) | | 1,872 | 1,872 | | | |
| 100137911 | SPRING HILL | TN | | 12/12/2023 | | 1,278 | | 2 | | | 2 | | 1,280 | 1,280 | | | |
| 100156617 | DEWEY BEACH | DE | | 06/24/2024 | | 1,254 | | (17) | | | (17) | | 1,237 | 1,237 | | | |
| 100128937 | JOSHUA TREE | CA | | 09/22/2023 | | 1,778 | | (17) | | | (17) | | 1,761 | 1,761 | | | |
| 100147771 | BOTHELL | WA | | 04/08/2024 | | 1,722 | | (40) | | | (40) | | 1,682 | 1,682 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141473 | NORTH BERGEN | NJ | | 01/30/2024 | | 1,324 | | (28) | | | (28) | | 1,296 | 1,296 | | | |
| 100116428 | SEVIERVILLE | TN | | 07/20/2023 | | 1,989 | | 129 | | | 129 | | 2,118 | 2,118 | | | |
| 100158530 | WAIKOLOA | HI | | 07/10/2024 | | 1,079 | | (16) | | | (16) | | 1,063 | 1,063 | | | |
| 100102456 | SAN JUAN CAPISTRANO | CA | | 06/07/2023 | | 2,198 | | (41) | | | (41) | | 2,157 | 2,157 | | | |
| 100132676 | SALT LAKE CITY | UT | | 11/03/2023 | | 1,752 | | 15 | | | 15 | | 1,767 | 1,767 | | | |
| 100114736 | OAKHURST | NJ | | 07/07/2023 | | 1,834 | | 22 | | | 22 | | 1,856 | 1,856 | | | |
| 100077947 | SAG HARBOR | NY | | 01/10/2022 | | 3,592 | | (137) | | | (137) | | 3,455 | 3,455 | | | |
| 100084927 | MONTGOMERY | TX | | 09/29/2022 | | 5,055 | | 6 | | | 6 | | 5,061 | 5,061 | | | |
| 100114732 | RODANTHE | NC | | 07/07/2023 | | 1,865 | | (7) | | | (7) | | 1,858 | 1,858 | | | |
| 100132337 | CORONA | CA | | 11/03/2023 | | 2,092 | | 145 | | | 145 | | 2,237 | 2,237 | | | |
| 4010059653 | Trenton | NJ | | 10/27/2023 | | 1,744 | | (90) | | | (90) | | 1,654 | 1,654 | | | |
| 100065860 | ENCINO | CA | | 07/27/2021 | | 1,017 | | (17) | | | (17) | | 1,000 | 1,000 | | | |
| 100138258 | WHITTIER | CA | | 12/15/2023 | | 1,332 | | 17 | | | 17 | | 1,349 | 1,349 | | | |
| 100118002 | NORTH FORT MYERS | FL | | 07/20/2023 | | 3,188 | | 55 | | | 55 | | 3,243 | 3,243 | | | |
| 100102480 | ODESSA | TX | | 06/07/2023 | | 19,846 | | (523) | | | (523) | | 19,323 | 19,323 | | | |
| 100119090 | BOISE | ID | | 07/31/2023 | | 3,953 | | (59) | | | (59) | | 3,894 | 3,894 | | | |
| 100140495 | GILBERT | AZ | | 01/19/2024 | | 1,355 | | 10 | | | 10 | | 1,365 | 1,365 | | | |
| 100161024 | BONDVILLE | VT | | 07/24/2024 | | 655 | | (7) | | | (7) | | 648 | 648 | | | |
| 100157628 | OAKLAND | CA | | 06/28/2024 | | 872 | | (30) | | | (30) | | 842 | 842 | | | |
| 100128433 | MIAMI | FL | | 09/15/2023 | | 1,534 | | (47) | | | (47) | | 1,487 | 1,487 | | | |
| 100139521 | HANOVER | MD | | 12/28/2023 | | 1,212 | | (23) | | | (23) | | 1,189 | 1,189 | | | |
| 100156662 | MURRIETA | CA | | 06/24/2024 | | 1,570 | | (50) | | | (50) | | 1,520 | 1,520 | | | |
| 100087529 | BURBANK | CA | | 10/25/2022 | | 2,903 | | 187 | | | 187 | | 3,090 | 3,090 | | | |
| 100158929 | GEORGETOWN | TX | | 07/12/2024 | | 564 | | (18) | | | (18) | | 546 | 546 | | | |
| 100134758 | SCOTTSDALE | AZ | | 10/30/2023 | | 1,422 | | (17) | | | (17) | | 1,405 | 1,405 | | | |
| 100083974 | LAKESIDE | CA | | 07/12/2022 | | 2,503 | | 9 | | | 9 | | 2,512 | 2,512 | | | |
| 100160886 | MARGATE | NJ | | 07/24/2024 | | 721 | | (13) | | | (13) | | 708 | 708 | | | |
| 100164492 | NORTH ABINGTON TOWNSHIP | PA | | 08/21/2024 | | 563 | | (14) | | | (14) | | 549 | 549 | | | |
| 100100342 | YORBA LINDA | CA | | 04/27/2023 | | 8,838 | | 437 | | | 437 | | 9,275 | 9,275 | | | |
| 100118759 | NAPLES | FL | | 07/25/2023 | | 1,418 | | (55) | | | (55) | | 1,363 | 1,363 | | | |
| 100118950 | ALVIN | TX | | 07/27/2023 | | 1,951 | | (43) | | | (43) | | 1,908 | 1,908 | | | |
| 100060117 | SAN FRANCISCO | CA | | 06/25/2021 | | 4,021 | | (129) | | | (129) | | 3,892 | 3,892 | | | |
| 100065210 | BEACH HAVEN | NJ | | 07/14/2021 | | 4,236 | | (31) | | | (31) | | 4,205 | 4,205 | | | |
| 100151636 | NORTH MYRTLE BEACH | SC | | 05/10/2024 | | 1,541 | | (23) | | | (23) | | 1,518 | 1,518 | | | |
| 100145791 | BEN LOMOND | CA | | 05/08/2024 | | 1,628 | | (3) | | | (3) | | 1,625 | 1,625 | | | |
| 100140504 | TUSTIN | CA | | 01/19/2024 | | 1,884 | | (25) | | | (25) | | 1,859 | 1,859 | | | |
| 100154204 | BEE CAVE | TX | | 07/11/2024 | | 618 | | (13) | | | (13) | | 605 | 605 | | | |
| 100156081 | BELL GARDENS | CA | | 06/18/2024 | | 1,129 | | (11) | | | (11) | | 1,118 | 1,118 | | | |
| 100162060 | PRINCETON | TX | | 07/31/2024 | | 1,324 | | (38) | | | (38) | | 1,286 | 1,286 | | | |
| 100154925 | DAVIE | FL | | 07/19/2024 | | 1,152 | | (32) | | | (32) | | 1,120 | 1,120 | | | |
| 100140229 | FISHERS | IN | | 01/11/2024 | | 1,293 | | (45) | | | (45) | | 1,248 | 1,248 | | | |
| 100137245 | INDIAN ROCKS BEACH | FL | | 11/29/2023 | | 1,260 | | (14) | | | (14) | | 1,246 | 1,246 | | | |
| 100136178 | WOODINVILLE | WA | | 12/18/2023 | | 1,583 | | (50) | | | (50) | | 1,533 | 1,533 | | | |
| 100164379 | COCOA BEACH | FL | | 08/21/2024 | | 561 | | (3) | | | (3) | | 558 | 558 | | | |
| 100151434 | KIRKLAND | WA | | 05/10/2024 | | 1,875 | | (15) | | | (15) | | 1,860 | 1,860 | | | |
| 100101189 | BROOKLYN | NY | | 04/28/2023 | | 11,062 | | 1,575 | | | 1,575 | | 12,637 | 12,637 | | | |
| 100140234 | BOUNTIFUL | UT | | 01/18/2024 | | 1,570 | | (40) | | | (40) | | 1,530 | 1,530 | | | |
| 100082828 | NEW ALBANY | OH | | 05/17/2022 | | 2,934 | | (82) | | | (82) | | 2,852 | 2,852 | | | |
| 100156824 | LOS ANGELES | CA | | 06/27/2024 | | 305 | | (5) | | | (5) | | 300 | 300 | | | |
| 100114706 | UPLAND | CA | | 06/29/2023 | | 2,251 | | (49) | | | (49) | | 2,202 | 2,202 | | | |
| 100153724 | CHINO HILLS | CA | | 07/11/2024 | | 547 | | (13) | | | (13) | | 534 | 534 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101021 | MIAMI BEACH | FL | | 04/28/2023 | | 4,058 | | 972 | | | 972 | | 5,030 | 5,030 | | | |
| 100154703 | SCOTTSDALE | AZ | | 07/19/2024 | | 1,008 | | (28) | | | (28) | | 980 | 980 | | | |
| 100128368 | LIBERTY HILL | TX | | 09/15/2023 | | 1,693 | | (32) | | | (32) | | 1,661 | 1,661 | | | |
| 100115324 | RENO | NV | | 07/17/2023 | | 2,020 | | 25 | | | 25 | | 2,045 | 2,045 | | | |
| 100080339 | NEWARK | NJ | | 02/24/2022 | | 3,724 | | (60) | | | (60) | | 3,664 | 3,664 | | | |
| 100140904 | LOS ANGELES | CA | | 02/26/2024 | | 1,631 | | (2) | | | (2) | | 1,629 | 1,629 | | | |
| 100151816 | LOS ANGELES | CA | | 05/10/2024 | | 428 | | (7) | | | (7) | | 421 | 421 | | | |
| 100080934 | ELK GROVE | CA | | 04/01/2022 | | 2,892 | | (124) | | | (124) | | 2,768 | 2,768 | | | |
| 100132576 | VALENCIA | CA | | 11/03/2023 | | 2,766 | | 70 | | | 70 | | 2,836 | 2,836 | | | |
| 100120619 | ATLANTA | GA | | 08/18/2023 | | 1,173 | | (25) | | | (25) | | 1,148 | 1,148 | | | |
| 100057647 | DANA POINT | CA | | 06/30/2021 | | 8,164 | | (139) | | | (139) | | 8,025 | 8,025 | | | |
| 100153938 | LOS ANGELES | CA | | 06/05/2024 | | 720 | | (23) | | | (23) | | 697 | 697 | | | |
| 100147569 | ORLANDO | FL | | 04/03/2024 | | 1,749 | | (43) | | | (43) | | 1,706 | 1,706 | | | |
| 100149077 | WINDSOR | CA | | 04/19/2024 | | 1,780 | | (17) | | | (17) | | 1,763 | 1,763 | | | |
| 100076679 | BRADENTON | FL | | 12/30/2021 | | 3,320 | | (84) | | | (84) | | 3,236 | 3,236 | | | |
| 100116720 | SEATTLE | WA | | 07/20/2023 | | 3,156 | | 157 | | | 157 | | 3,313 | 3,313 | | | |
| 100077944 | CHINO | CA | | 01/10/2022 | | 3,358 | | (164) | | | (164) | | 3,194 | 3,194 | | | |
| 100102784 | LA MESA | CA | | 06/22/2023 | | 1,215 | | (39) | | | (39) | | 1,176 | 1,176 | | | |
| 100147661 | SANTA FE | NM | | 04/04/2024 | | 1,824 | | (21) | | | (21) | | 1,803 | 1,803 | | | |
| 100114774 | BOCA RATON | FL | | 07/07/2023 | | 1,532 | | (52) | | | (52) | | 1,480 | 1,480 | | | |
| 100135624 | LOS ANGELES | CA | | 11/09/2023 | | 2,184 | | (27) | | | (27) | | 2,157 | 2,157 | | | |
| 100020003 | SAN JOSE | CA | | 07/30/2018 | | 3,992 | | (51) | | | (51) | | 3,941 | 3,941 | | | |
| 100071895 | RANCHO SANTA MARGARITA | CA | | 11/19/2021 | | 79 | | (2) | | | (2) | | 77 | 77 | | | |
| 100156369 | CLAREMONT | CA | | 07/25/2024 | | 629 | | (12) | | | (12) | | 617 | 617 | | | |
| 100143243 | OCEAN CITY | NJ | | 02/16/2024 | | 1,761 | | (24) | | | (24) | | 1,737 | 1,737 | | | |
| 100084411 | BELLA COLLINA | FL | | 08/12/2022 | | 2,653 | | 11 | | | 11 | | 2,664 | 2,664 | | | |
| 100080005 | LITTLETON | CO | | 04/25/2022 | | 3,096 | | (121) | | | (121) | | 2,975 | 2,975 | | | |
| 100137440 | CHARLOTTE | NC | | 01/11/2024 | | 1,254 | | (23) | | | (23) | | 1,231 | 1,231 | | | |
| 100118688 | SOUTHWEST RANCHES | FL | | 07/25/2023 | | 2,362 | | (23) | | | (23) | | 2,339 | 2,339 | | | |
| 100115451 | RANCHO CUCAMONGA | CA | | 07/17/2023 | | 29,512 | | (255) | | | (255) | | 29,257 | 29,257 | | | |
| 100117411 | SAN RAMON | CA | | 07/20/2023 | | 4,198 | | 1,889 | | | 1,889 | | 6,087 | 6,087 | | | |
| 100143042 | MONTEBELLO | CA | | 02/14/2024 | | 1,905 | | (28) | | | (28) | | 1,877 | 1,877 | | | |
| 19016 | WOODINVILLE | WA | | 03/11/2011 | | 153,834 | | (176) | | | (176) | | 153,658 | 153,658 | | | |
| 100156433 | GARDEN GROVE | CA | | 06/24/2024 | | 1,114 | | (25) | | | (25) | | 1,089 | 1,089 | | | |
| 100137433 | CHINO HILLS | CA | | 01/11/2024 | | 1,073 | | (18) | | | (18) | | 1,055 | 1,055 | | | |
| 100110687 | SARATOGA SPRINGS | UT | | 08/11/2023 | | 1,517 | | (42) | | | (42) | | 1,475 | 1,475 | | | |
| 4010061990 | Philadelphia | PA | | 11/29/2023 | | 1,470 | | (175) | | | (175) | | 1,295 | 1,295 | | | |
| 100149195 | MORRISON | CO | | 04/22/2024 | | 1,527 | | (31) | | | (31) | | 1,496 | 1,496 | | | |
| 100110025 | SAN DIEGO | CA | | 06/23/2023 | | 1,540 | | (26) | | | (26) | | 1,514 | 1,514 | | | |
| 100101058 | BROOKLYN | NY | | 04/28/2023 | | 3,877 | | 805 | | | 805 | | 4,682 | 4,682 | | | |
| 100128283 | LA PUENTE | CA | | 09/14/2023 | | 1,189 | | 6 | | | 6 | | 1,195 | 1,195 | | | |
| 100147417 | FULLERTON | CA | | 04/03/2024 | | 1,287 | | (24) | | | (24) | | 1,263 | 1,263 | | | |
| 100152431 | ANAHEIM | CA | | 05/17/2024 | | 1,864 | | (3) | | | (3) | | 1,861 | 1,861 | | | |
| 100156176 | KENNESAW | GA | | 06/20/2024 | | 1,557 | | (34) | | | (34) | | 1,523 | 1,523 | | | |
| 100156649 | HONOLULU | HI | | 06/24/2024 | | 1,676 | | (37) | | | (37) | | 1,639 | 1,639 | | | |
| 100080443 | LOS ANGELES | CA | | 03/10/2022 | | 2,946 | | (68) | | | (68) | | 2,878 | 2,878 | | | |
| 100156694 | LA VERNE | CA | | 06/26/2024 | | 583 | | (12) | | | (12) | | 571 | 571 | | | |
| 100163302 | SCOTTSDALE | AZ | | 08/13/2024 | | 15,094 | | 2 | | | 2 | | 15,096 | 15,096 | | | |
| 100164361 | BATON ROUGE | LA | | 08/21/2024 | | 558 | | (12) | | | (12) | | 546 | 546 | | | |
| 100080032 | CORONA | CA | | 04/08/2022 | | 3,451 | | (48) | | | (48) | | 3,403 | 3,403 | | | |
| 100091031 | WHITTIER | CA | | 01/31/2023 | | 559 | | (2) | | | (2) | | 557 | 557 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149142 | LOS ANGELES | CA | | 04/22/2024 | | 1,847 | | (55) | | | (55) | | 1,792 | 1,792 | | | |
| 100149174 | MIAMI | FL | | 04/22/2024 | | 1,118 | | (50) | | | (50) | | 1,068 | 1,068 | | | |
| 100103590 | LEMONT | IL | | 05/08/2023 | | 2,579 | | 12 | | | 12 | | 2,591 | 2,591 | | | |
| 100117450 | BROOKLYN | NY | | 07/20/2023 | | 441 | | 6 | | | 6 | | 447 | 447 | | | |
| 100155099 | PORTER RANCH | CA | | 07/19/2024 | | 1,006 | | (11) | | | (11) | | 995 | 995 | | | |
| 100091520 | THE BRONX | NY | | 01/20/2023 | | 1,800 | | 95 | | | 95 | | 1,895 | 1,895 | | | |
| 100118922 | GARDNER | MA | | 07/27/2023 | | 1,440 | | (28) | | | (28) | | 1,412 | 1,412 | | | |
| 100101692 | CORAL SPRINGS | FL | | 03/31/2023 | | 1,335 | | (50) | | | (50) | | 1,285 | 1,285 | | | |
| 100091555 | DOWNEY | CA | | 03/07/2023 | | 4,750 | | (246) | | | (246) | | 4,504 | 4,504 | | | |
| 100146875 | NAPLES | FL | | 03/26/2024 | | 1,980 | | (3) | | | (3) | | 1,977 | 1,977 | | | |
| 100132414 | LITHIA | FL | | 11/03/2023 | | 1,312 | | 31 | | | 31 | | 1,343 | 1,343 | | | |
| 100144078 | KIRKLAND | WA | | 03/07/2024 | | 2,127 | | (3) | | | (3) | | 2,124 | 2,124 | | | |
| 100150166 | BERKELEY TOWNSHIP | NJ | | 04/30/2024 | | 1,727 | | (29) | | | (29) | | 1,698 | 1,698 | | | |
| 100154344 | JAMAICA | NY | | 06/12/2024 | | 1,473 | | (36) | | | (36) | | 1,437 | 1,437 | | | |
| 100065211 | LOS ANGELES | CA | | 07/14/2021 | | 4,169 | | (30) | | | (30) | | 4,139 | 4,139 | | | |
| 100147111 | TAMPA | FL | | 05/08/2024 | | 1,589 | | (57) | | | (57) | | 1,532 | 1,532 | | | |
| 100139601 | LOS ANGELES | CA | | 12/28/2023 | | 1,596 | | (14) | | | (14) | | 1,582 | 1,582 | | | |
| 100090914 | WAIPAHU | HI | | 01/31/2023 | | 17,554 | | 261 | | | 261 | | 17,815 | 17,815 | | | |
| 100091605 | IPSWICH | MA | | 03/07/2023 | | 6,134 | | (181) | | | (181) | | 5,953 | 5,953 | | | |
| 100078321 | PALM BEACH GARDENS | FL | | 02/10/2022 | | 4,028 | | 53 | | | 53 | | 4,081 | 4,081 | | | |
| 100151081 | KEY BISCAYNE | FL | | 05/08/2024 | | 1,908 | | 3 | | | 3 | | 1,911 | 1,911 | | | |
| 100147555 | SACRAMENTO | CA | | 04/03/2024 | | 1,768 | | (35) | | | (35) | | 1,733 | 1,733 | | | |
| 100138033 | CORONA | CA | | 12/13/2023 | | 1,032 | | (37) | | | (37) | | 995 | 1,462 | | 467 | 467 |
| 100152392 | KEY WEST | FL | | 05/17/2024 | | 1,895 | | 5 | | | 5 | | 1,900 | 1,900 | | | |
| 100090042 | LAVEEN | AZ | | 01/13/2023 | | 1,483 | | (23) | | | (23) | | 1,460 | 1,460 | | | |
| 100102354 | MEDWAY | MA | | 06/07/2023 | | 618 | | 1 | | | 1 | | 619 | 619 | | | |
| 100144332 | BASS LAKE | CA | | 03/07/2024 | | 1,463 | | 2 | | | 2 | | 1,465 | 1,465 | | | |
| 100150779 | SAN RAMON | CA | | 05/07/2024 | | 1,779 | | (42) | | | (42) | | 1,737 | 1,737 | | | |
| 100149292 | KAILUA-KONA | HI | | 04/24/2024 | | 1,769 | | (39) | | | (39) | | 1,730 | 1,730 | | | |
| 100144479 | HORSESHOE BAY | TX | | 04/26/2024 | | 1,077 | | (56) | | | (56) | | 1,021 | 1,021 | | | |
| 100133765 | FLOWER MOUND | TX | | 10/20/2023 | | 1,004 | | (17) | | | (17) | | 987 | 987 | | | |
| 100148199 | PORTLAND | OR | | 04/12/2024 | | 1,778 | | (43) | | | (43) | | 1,735 | 1,735 | | | |
| 100160064 | WESTMINSTER | CA | | 07/17/2024 | | 555 | | (15) | | | (15) | | 540 | 540 | | | |
| 100142576 | SCITUATE | MA | | 02/08/2024 | | 1,939 | | (27) | | | (27) | | 1,912 | 1,912 | | | |
| 100153042 | FULSHEAR | TX | | 06/27/2024 | | 438 | | (17) | | | (17) | | 421 | 421 | | | |
| 100139252 | NEW HILL | NC | | 12/28/2023 | | 1,499 | | (19) | | | (19) | | 1,480 | 1,480 | | | |
| 100102563 | SAN MATEO | CA | | 06/07/2023 | | 1,277 | | (58) | | | (58) | | 1,219 | 1,219 | | | |
| 100135020 | WESTMINSTER | CA | | 10/30/2023 | | 17,784 | | (1) | | | (1) | | 17,783 | 17,783 | | | |
| 100133539 | NEWARK | NJ | | 10/19/2023 | | 1,829 | | (38) | | | (38) | | 1,791 | 1,791 | | | |
| 100000111 | SAN MARINO | CA | | 12/17/2015 | | 4,127 | | (62) | | | (62) | | 4,065 | 4,065 | | | |
| 100083804 | SANTA ROSA | CA | | 07/12/2022 | | 2,168 | | (34) | | | (34) | | 2,134 | 2,134 | | | |
| 100150010 | VAN NUYS | CA | | 06/07/2024 | | 1,837 | | (60) | | | (60) | | 1,777 | 1,777 | | | |
| 100119325 | AZUSA | CA | | 07/31/2023 | | 2,135 | | (15) | | | (15) | | 2,120 | 2,120 | | | |
| 100109627 | COLLIERVILLE | TN | | 06/14/2023 | | 1,375 | | (44) | | | (44) | | 1,331 | 1,331 | | | |
| 100134290 | CORNELIUS | OR | | 10/27/2023 | | 3,648 | | 70 | | | 70 | | 3,718 | 3,718 | | | |
| 100147460 | BELLFLOWER | CA | | 04/03/2024 | | 1,417 | | (43) | | | (43) | | 1,374 | 1,374 | | | |
| 100091558 | CITRUS HEIGHTS | CA | | 03/07/2023 | | 1,430 | | (42) | | | (42) | | 1,388 | 1,388 | | | |
| 100165704 | CARLSBAD | CA | | 08/29/2024 | | 365 | | (16) | | | (16) | | 349 | 349 | | | |
| 100149297 | CHATSWORTH | CA | | 04/24/2024 | | 1,896 | | (46) | | | (46) | | 1,850 | 1,850 | | | |
| 100100547 | MILILANI | HI | | 04/27/2023 | | 1,916 | | (14) | | | (14) | | 1,902 | 1,902 | | | |
| 100154187 | CHULA VISTA | CA | | 07/11/2024 | | 816 | | (12) | | | (12) | | 804 | 804 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100083951 | FORT LUPTON | CO | | 07/12/2022 | | 2,833 | | (40) | | | (40) | | 2,793 | 2,793 | | | |
| 100143181 | TUJUNGA | CA | | 02/16/2024 | | 1,713 | | (32) | | | (32) | | 1,681 | 1,681 | | | |
| 100114730 | BOCA RATON | FL | | 07/07/2023 | | 1,674 | | (34) | | | (34) | | 1,640 | 1,640 | | | |
| 100159242 | LEESBURG | VA | | 07/15/2024 | | 1,105 | | (19) | | | (19) | | 1,086 | 1,086 | | | |
| 100081310 | WASHINGTON | DC | | 03/18/2022 | | 3,952 | | 116 | | | 116 | | 4,068 | 4,068 | | | |
| 100116347 | BROKEN BOW | OK | | 07/20/2023 | | 3,190 | | 859 | | | 859 | | 4,049 | 4,049 | | | |
| 100081144 | BRADLEY | CA | | 03/18/2022 | | 3,951 | | 63 | | | 63 | | 4,014 | 4,014 | | | |
| 100153178 | JUPITER | FL | | 05/30/2024 | | 1,862 | | 10 | | | 10 | | 1,872 | 1,872 | | | |
| 100087401 | ORLANDO | FL | | 10/25/2022 | | 3,136 | | 223 | | | 223 | | 3,359 | 3,359 | | | |
| 100108175 | PLACENTIA | CA | | 05/24/2023 | | 2,735 | | (74) | | | (74) | | 2,661 | 2,661 | | | |
| 100109983 | BROOKLYN | NY | | 06/22/2023 | | 1,416 | | (52) | | | (52) | | 1,364 | 1,364 | | | |
| 100128306 | BONITA | CA | | 09/14/2023 | | 2,398 | | (28) | | | (28) | | 2,370 | 2,370 | | | |
| 100120629 | HOMESTEAD | FL | | 08/18/2023 | | 11,644 | | (105) | | | (105) | | 11,539 | 11,539 | | | |
| 100119062 | BOSTON | MA | | 07/27/2023 | | 1,541 | | (13) | | | (13) | | 1,528 | 1,528 | | | |
| 100102720 | EL MONTE | CA | | 06/22/2023 | | 2,366 | | (14) | | | (14) | | 2,352 | 2,352 | | | |
| 100148602 | PHOENIX | AZ | | 04/12/2024 | | 1,686 | | (26) | | | (26) | | 1,660 | 1,660 | | | |
| 100159215 | BURBANK | CA | | 07/15/2024 | | 1,228 | | (18) | | | (18) | | 1,210 | 1,210 | | | |
| 100153729 | ATWATER | CA | | 07/11/2024 | | 554 | | (15) | | | (15) | | 539 | 539 | | | |
| 100133817 | OAKLAND | CA | | 10/20/2023 | | 24,710 | | (910) | | | (910) | | 23,800 | 23,800 | | | |
| 100138776 | IRVINE | CA | | 12/21/2023 | | 884 | | (22) | | | (22) | | 862 | 862 | | | |
| 100144133 | CLIFFSIDE PARK | NJ | | 03/07/2024 | | 1,907 | | (35) | | | (35) | | 1,872 | 1,872 | | | |
| 100149926 | MOSELEY | VA | | 06/07/2024 | | 1,581 | | (44) | | | (44) | | 1,537 | 1,537 | | | |
| 100132420 | PIGEON FORGE | TN | | 11/03/2023 | | 1,724 | | 23 | | | 23 | | 1,747 | 1,747 | | | |
| 100103244 | SANTA ANA | CA | | 04/27/2023 | | 1,689 | | (37) | | | (37) | | 1,652 | 1,652 | | | |
| 100118111 | RANCHO CUCAMONGA | CA | | 07/20/2023 | | 2,568 | | 142 | | | 142 | | 2,710 | 2,710 | | | |
| 100133846 | HAYWARD | CA | | 10/20/2023 | | 1,026 | | (20) | | | (20) | | 1,006 | 1,006 | | | |
| 100139127 | LOMA LINDA | CA | | 12/28/2023 | | 859 | | (37) | | | (37) | | 822 | 822 | | | |
| 100149003 | BRONX | NY | | 04/19/2024 | | 1,602 | | (19) | | | (19) | | 1,583 | 1,583 | | | |
| 100137403 | EVERETT | WA | | 01/11/2024 | | 1,328 | | (37) | | | (37) | | 1,291 | 1,291 | | | |
| 100162619 | NORTH EASTON | MA | | 08/12/2024 | | 2,334 | | (57) | | | (57) | | 2,277 | 2,277 | | | |
| 100119636 | PAYSON | AZ | | 08/04/2023 | | 1,697 | | (50) | | | (50) | | 1,647 | 1,647 | | | |
| 100132669 | VERO BEACH | FL | | 11/03/2023 | | 1,440 | | 22 | | | 22 | | 1,462 | 1,462 | | | |
| 100165328 | EL CAJON | CA | | 08/29/2024 | | 2,299 | | (66) | | | (66) | | 2,233 | 2,233 | | | |
| 100109926 | BROOKLYN | NY | | 06/22/2023 | | 1,588 | | (38) | | | (38) | | 1,550 | 1,550 | | | |
| 100057247 | MOORPARK | CA | | 05/19/2021 | | 3,825 | | (135) | | | (135) | | 3,690 | 3,690 | | | |
| 100152390 | SAN FRANCISCO | CA | | 05/17/2024 | | 1,713 | | (39) | | | (39) | | 1,674 | 1,674 | | | |
| 100158645 | JUPITER | FL | | 07/10/2024 | | 1,629 | | (22) | | | (22) | | 1,607 | 1,607 | | | |
| 100116446 | LOS ANGELES | CA | | 07/20/2023 | | 2,211 | | 75 | | | 75 | | 2,286 | 2,286 | | | |
| 100065691 | HAWTHORNE | CA | | 07/28/2021 | | 2,390 | | (77) | | | (77) | | 2,313 | 2,313 | | | |
| 100143669 | LONG BEACH | NY | | 02/22/2024 | | 1,724 | | (23) | | | (23) | | 1,701 | 1,701 | | | |
| 100110194 | LOS ANGELES | CA | | 06/30/2023 | | 1,793 | | (18) | | | (18) | | 1,775 | 1,775 | | | |
| 100147092 | WELLINGTON | FL | | 03/28/2024 | | 2,024 | | (1) | | | (1) | | 2,023 | 2,023 | | | |
| 100139330 | STEAMBOAT SPRINGS | CO | | 12/28/2023 | | 1,281 | | (44) | | | (44) | | 1,237 | 1,237 | | | |
| 100152750 | SAN DIEGO | CA | | 05/22/2024 | | 1,081 | | (41) | | | (41) | | 1,040 | 1,040 | | | |
| 100148182 | ATLANTA | GA | | 04/12/2024 | | 2,083 | | (10) | | | (10) | | 2,073 | 2,073 | | | |
| 100131578 | LOS ANGELES | CA | | 10/05/2023 | | 1,335 | | (30) | | | (30) | | 1,305 | 1,305 | | | |
| 100080192 | HARMONY | FL | | 02/25/2022 | | 2,942 | | (19) | | | (19) | | 2,923 | 2,923 | | | |
| 100148656 | LAKEBAY | WA | | 04/15/2024 | | 1,983 | | (24) | | | (24) | | 1,959 | 1,959 | | | |
| 100102684 | BUENA PARK | CA | | 06/22/2023 | | 1,752 | | (16) | | | (16) | | 1,736 | 1,736 | | | |
| 100156243 | DENVER | CO | | 06/20/2024 | | 8,337 | | (137) | | | (137) | | 8,200 | 8,200 | | | |
| 100116647 | LOS ANGELES | CA | | 07/20/2023 | | 3,832 | | 887 | | | 887 | | 4,719 | 4,719 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100228 | YONKERS | NY | | 03/17/2023 | | 1,770 | | (37) | | | (37) | | 1,733 | 1,733 | | | |
| 100080779 | LOS ANGELES | CA | | 03/15/2022 | | 3,563 | | (12) | | | (12) | | 3,551 | 3,551 | | | |
| 100109225 | DALLAS | TX | | 07/21/2023 | | 1,536 | | (32) | | | (32) | | 1,504 | 1,504 | | | |
| 100129240 | VALLEY CENTER | CA | | 11/03/2023 | | 1,827 | | 16 | | | 16 | | 1,843 | 1,843 | | | |
| 100156802 | ORO VALLEY | AZ | | 06/27/2024 | | 548 | | (8) | | | (8) | | 540 | 540 | | | |
| 100088197 | SIMI VALLEY | CA | | 10/13/2022 | | 2,052 | | (50) | | | (50) | | 2,002 | 2,002 | | | |
| 100111652 | CORONA | CA | | 06/29/2023 | | 9,836 | | 3,411 | | | 3,411 | | 13,247 | 13,247 | | | |
| 100118819 | FALLBROOK | CA | | 08/30/2023 | | 1,486 | | (53) | | | (53) | | 1,433 | 1,433 | | | |
| 100142507 | LYNDHURST | NJ | | 02/08/2024 | | 1,703 | | (29) | | | (29) | | 1,674 | 1,674 | | | |
| 4010047330 | Statesville | NC | | 03/22/2023 | | 2,025 | | (135) | | | (135) | | 1,890 | 1,890 | | | |
| 100150790 | SAN CARLOS | CA | | 05/07/2024 | | 1,390 | | 3 | | | 3 | | 1,393 | 1,393 | | | |
| 100147063 | SCOTTSDALE | AZ | | 03/27/2024 | | 4,855 | | 7 | | | 7 | | 4,862 | 4,862 | | | |
| 100156690 | RANCHO CUCAMONGA | CA | | 06/24/2024 | | 1,099 | | (20) | | | (20) | | 1,079 | 1,079 | | | |
| 100157907 | FLAGSTAFF | AZ | | 07/09/2024 | | 528 | | (6) | | | (6) | | 522 | 522 | | | |
| 100087354 | CHICAGO | IL | | 10/25/2022 | | 2,657 | | 98 | | | 98 | | 2,755 | 2,755 | | | |
| 100144026 | PINEHURST | NC | | 03/07/2024 | | 1,689 | | 18 | | | 18 | | 1,707 | 1,707 | | | |
| 100154068 | FALLBROOK | CA | | 06/06/2024 | | 1,696 | | (29) | | | (29) | | 1,667 | 1,667 | | | |
| 100083507 | PHOENIX | AZ | | 06/06/2022 | | 4,521 | | (35) | | | (35) | | 4,486 | 4,486 | | | |
| 100150491 | TUSTIN | CA | | 05/03/2024 | | 2,053 | | 12 | | | 12 | | 2,065 | 2,065 | | | |
| 100152784 | OAKLAND | CA | | 05/22/2024 | | 1,871 | | (16) | | | (16) | | 1,855 | 1,855 | | | |
| 100118818 | CHATSWORTH | CA | | 08/30/2023 | | 1,559 | | (43) | | | (43) | | 1,516 | 1,516 | | | |
| 100152227 | EDEN | UT | | 05/17/2024 | | 1,903 | | (29) | | | (29) | | 1,874 | 1,874 | | | |
| 100151805 | SANGER | TX | | 05/10/2024 | | 974 | | (32) | | | (32) | | 942 | 942 | | | |
| 100133805 | PLANO | TX | | 10/20/2023 | | 1,093 | | (12) | | | (12) | | 1,081 | 1,081 | | | |
| 100067413 | LOS ANGELES | CA | | 09/23/2021 | | 4,519 | | 88 | | | 88 | | 4,607 | 4,607 | | | |
| 100147363 | MIAMI | FL | | 05/08/2024 | | 1,359 | | (36) | | | (36) | | 1,323 | 1,323 | | | |
| 100100379 | RHINEBECK | NY | | 04/27/2023 | | 2,759 | | 220 | | | 220 | | 2,979 | 2,979 | | | |
| 100108221 | SIMI VALLEY | CA | | 05/24/2023 | | 2,459 | | (41) | | | (41) | | 2,418 | 2,418 | | | |
| 100103864 | THE BRONX | NY | | 05/10/2023 | | 1,502 | | (59) | | | (59) | | 1,443 | 1,443 | | | |
| 100138742 | SAN MARINO | CA | | 02/02/2024 | | 9,303 | | (303) | | | (303) | | 9,000 | 9,000 | | | |
| 100116263 | SIMI VALLEY AREA | CA | | 07/20/2023 | | 3,591 | | 959 | | | 959 | | 4,550 | 4,550 | | | |
| 100160545 | RESEDA | CA | | 07/19/2024 | | 506 | | (17) | | | (17) | | 489 | 489 | | | |
| 100142454 | CYPRESS | CA | | 03/08/2024 | | 1,512 | | (63) | | | (63) | | 1,449 | 1,449 | | | |
| 100067411 | SANTA MONICA | CA | | 09/23/2021 | | 4,530 | | 89 | | | 89 | | 4,619 | 4,619 | | | |
| 100100320 | GLENDALE | NY | | 04/27/2023 | | 2,795 | | 181 | | | 181 | | 2,976 | 2,976 | | | |
| 100136916 | MISSION VIEJO | CA | | 11/28/2023 | | 1,498 | | (19) | | | (19) | | 1,479 | 1,479 | | | |
| 100135959 | ANAHEIM | CA | | 11/16/2023 | | 2,695 | | (96) | | | (96) | | 2,599 | 2,599 | | | |
| 100159984 | HOLLYWOOD | FL | | 08/16/2024 | | 465 | | (9) | | | (9) | | 456 | 456 | | | |
| 100150504 | SOUTHWEST RANCHES | FL | | 05/03/2024 | | 2,095 | | 29 | | | 29 | | 2,124 | 2,124 | | | |
| 100157638 | BOONTON | NJ | | 06/28/2024 | | 634 | | (15) | | | (15) | | 619 | 619 | | | |
| 100137410 | CHANDLER | AZ | | 01/11/2024 | | 1,397 | | (10) | | | (10) | | 1,387 | 1,387 | | | |
| 100090090 | GOLETA | CA | | 01/13/2023 | | 954 | | (13) | | | (13) | | 941 | 941 | | | |
| 100152759 | MISSOURI CITY | TX | | 05/22/2024 | | 899 | | (35) | | | (35) | | 864 | 864 | | | |
| 100132437 | PALMDALE | CA | | 11/03/2023 | | 1,259 | | 43 | | | 43 | | 1,302 | 1,302 | | | |
| 100128440 | BRONX | NY | | 09/15/2023 | | 1,392 | | (21) | | | (21) | | 1,371 | 1,371 | | | |
| 100090091 | FELTON | CA | | 01/13/2023 | | 1,584 | | (17) | | | (17) | | 1,567 | 1,567 | | | |
| 100099673 | OAKLAND | CA | | 04/06/2023 | | 1,743 | | | | | | | 1,743 | 1,743 | | | |
| 100144123 | PROSPER | TX | | 03/07/2024 | | 1,960 | | (15) | | | (15) | | 1,945 | 1,945 | | | |
| 100103299 | SAN JOSE | CA | | 04/27/2023 | | 1,639 | | (21) | | | (21) | | 1,618 | 1,618 | | | |
| 100108926 | RIDGEFIELD | WA | | 05/31/2023 | | 1,511 | | (47) | | | (47) | | 1,464 | 1,464 | | | |
| 100149330 | SNOQUALMIE PASS | WA | | 04/24/2024 | | 2,274 | | (69) | | | (69) | | 2,205 | 2,205 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088191 | MISSION VIEJO | CA | | 10/13/2022 | | 2,951 | | (79) | | | (79) | | 2,872 | 2,872 | | | |
| 100134467 | LAGUNA NIGUEL | CA | | 10/30/2023 | | 1,760 | | (15) | | | (15) | | 1,745 | 1,745 | | | |
| 100158649 | CLE ELUM | WA | | 07/10/2024 | | 587 | | (10) | | | (10) | | 577 | 577 | | | |
| 100119812 | THE BRONX | NY | | 08/08/2023 | | 2,097 | | (71) | | | (71) | | 2,026 | 2,026 | | | |
| 100103762 | SAN ANTONIO | TX | | 05/10/2023 | | 1,816 | | (21) | | | (21) | | 1,795 | 1,795 | | | |
| 100084759 | ROWLAND HEIGHTS | CA | | 08/02/2022 | | 2,015 | | (15) | | | (15) | | 2,000 | 2,000 | | | |
| 100132645 | KAPOLEI | HI | | 11/03/2023 | | 1,206 | | 14 | | | 14 | | 1,220 | 1,220 | | | |
| 100128762 | YORKTOWN | VA | | 09/21/2023 | | 2,055 | | (39) | | | (39) | | 2,016 | 2,016 | | | |
| 100080447 | JENKINTOWN | PA | | 03/10/2022 | | 4,902 | | 41 | | | 41 | | 4,943 | 4,943 | | | |
| 100164743 | BRADENTON | FL | | 08/26/2024 | | 205 | | (5) | | | (5) | | 200 | 200 | | | |
| 100090062 | SUNNY ISLES BEACH | FL | | 01/13/2023 | | 1,711 | | (21) | | | (21) | | 1,690 | 1,690 | | | |
| 4010042472 | Woodstown | NJ | | 03/22/2023 | | 1,781 | | (123) | | | (123) | | 1,658 | 1,658 | | | |
| 100078254 | BLAINE | WA | | 02/10/2022 | | 2,720 | | (75) | | | (75) | | 2,645 | 2,645 | | | |
| 100153363 | VENTURA | CA | | 05/30/2024 | | 2,303 | | (14) | | | (14) | | 2,289 | 2,289 | | | |
| 100116488 | REDONDO BEACH | CA | | 07/20/2023 | | 3,501 | | 722 | | | 722 | | 4,223 | 4,223 | | | |
| 322010366 | SMITHFIELD | UT | | 02/16/2022 | | 111,678 | | | | | | | 111,678 | 111,678 | | | |
| 100110135 | KISSIMMEE | FL | | 06/29/2023 | | 1,862 | | (28) | | | (28) | | 1,834 | 1,834 | | | |
| 100148197 | SHAVER LAKE | CA | | 04/12/2024 | | 1,654 | | (26) | | | (26) | | 1,628 | 1,628 | | | |
| 100151547 | ROSEMEAD | CA | | 05/10/2024 | | 1,826 | | (5) | | | (5) | | 1,821 | 1,821 | | | |
| 100115484 | RANCHO PALOS VERDES | CA | | 07/17/2023 | | 3,880 | | (15) | | | (15) | | 3,865 | 3,865 | | | |
| 100156657 | ORLANDO | FL | | 06/24/2024 | | 1,205 | | | | | | | 1,205 | 1,205 | | | |
| 100134731 | LOS ANGELES | CA | | 10/30/2023 | | 1,125 | | (1) | | | (1) | | 1,124 | 1,124 | | | |
| 100139567 | LEANDER | TX | | 12/28/2023 | | 1,076 | | (27) | | | (27) | | 1,049 | 1,049 | | | |
| 100079780 | REDLANDS | CA | | 04/08/2022 | | 3,660 | | (28) | | | (28) | | 3,632 | 3,632 | | | |
| 100116146 | SAN JOSE | CA | | 07/20/2023 | | 2,984 | | 485 | | | 485 | | 3,469 | 3,469 | | | |
| 100136188 | ANAHEIM | CA | | 11/20/2023 | | 1,153 | | (20) | | | (20) | | 1,133 | 1,133 | | | |
| 100100739 | PURCELLVILLE | VA | | 04/28/2023 | | 2,882 | | 229 | | | 229 | | 3,111 | 3,111 | | | |
| 100084728 | ESCONDIDO | CA | | 08/02/2022 | | 2,423 | | 22 | | | 22 | | 2,445 | 2,445 | | | |
| 100152238 | FRIPP ISLAND | SC | | 05/17/2024 | | 1,734 | | 2 | | | 2 | | 1,736 | 1,736 | | | |
| 100043736 | OZONE PARK | NY | | 08/13/2020 | | 2,009 | | (74) | | | (74) | | 1,935 | 1,935 | | | |
| 100080932 | PLAYA DEL REY | CA | | 04/01/2022 | | 2,756 | | (94) | | | (94) | | 2,662 | 2,662 | | | |
| 100140910 | LAKE ELSINORE | CA | | 02/26/2024 | | 1,673 | | (14) | | | (14) | | 1,659 | 1,659 | | | |
| 100150133 | SANTA ROSA BEACH | FL | | 06/14/2024 | | 990 | | (24) | | | (24) | | 966 | 966 | | | |
| 100141011 | FULLERTON | CA | | 02/20/2024 | | 2,859 | | (128) | | | (128) | | 2,731 | 2,731 | | | |
| 100102407 | HALF MOON BAY | CA | | 06/07/2023 | | 1,984 | | 2 | | | 2 | | 1,986 | 1,986 | | | |
| 100159491 | INLET BEACH | FL | | 07/15/2024 | | 519 | | (15) | | | (15) | | 504 | 504 | | | |
| 100068053 | SUNNYVALE | CA | | 09/23/2021 | | 4,219 | | 82 | | | 82 | | 4,301 | 4,301 | | | |
| 100153264 | HOLMES BEACH | FL | | 05/30/2024 | | 7,838 | | (86) | | | (86) | | 7,752 | 7,752 | | | |
| 100143421 | INGLEWOOD | CA | | 02/16/2024 | | 1,552 | | (22) | | | (22) | | 1,530 | 1,530 | | | |
| 100155152 | BOERNE | TX | | 07/19/2024 | | 1,146 | | (36) | | | (36) | | 1,110 | 1,110 | | | |
| 100117404 | BEVERLY HILLS | CA | | 07/20/2023 | | 3,451 | | 880 | | | 880 | | 4,331 | 4,331 | | | |
| 4010050291 | Chicago | IL | | 05/31/2023 | | 1,804 | | (150) | | | (150) | | 1,654 | 1,654 | | | |
| 100117186 | LOS ANGELES | CA | | 07/20/2023 | | 12,940 | | 367 | | | 367 | | 13,307 | 13,307 | | | |
| 100131806 | SAN JOSE | CA | | 10/06/2023 | | 1,121 | | (17) | | | (17) | | 1,104 | 1,104 | | | |
| 100074350 | GARDEN GROVE | CA | | 12/09/2021 | | 134 | | (7) | | | (7) | | 127 | 127 | | | |
| 100134441 | OZONE PARK | NY | | 10/30/2023 | | 2,852 | | (55) | | | (55) | | 2,797 | 2,797 | | | |
| 100140791 | KIRKLAND | WA | | 03/06/2024 | | 1,824 | | (4) | | | (4) | | 1,820 | 1,820 | | | |
| 100142569 | SALEM | MA | | 02/08/2024 | | 1,881 | | (50) | | | (50) | | 1,831 | 1,831 | | | |
| 100117816 | SAN LEANDRO | CA | | 07/20/2023 | | 1,369 | | 8 | | | 8 | | 1,377 | 1,377 | | | |
| 100158434 | PROSPER | TX | | 07/10/2024 | | 1,100 | | (33) | | | (33) | | 1,067 | 1,067 | | | |
| 100083049 | CORONA | CA | | 05/11/2022 | | 2,030 | | (67) | | | (67) | | 1,963 | 1,963 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100086683 | ANTIOCH | CA | | 09/30/2022 | | 1,942 | | (1) | | | (1) | | 1,941 | 1,941 | | | |
| 100120443 | CYPRESS | CA | | 08/18/2023 | | 1,871 | | 18 | | | 18 | | 1,889 | 1,889 | | | |
| 100149457 | COROLLA | NC | | 04/24/2024 | | 1,656 | | (41) | | | (41) | | 1,615 | 1,615 | | | |
| 100120201 | HOLLIS | NY | | 08/18/2023 | | 1,693 | | (39) | | | (39) | | 1,654 | 1,654 | | | |
| 100152440 | GILROY | CA | | 05/17/2024 | | 1,852 | | (4) | | | (4) | | 1,848 | 1,848 | | | |
| 100129518 | CASTRO VALLEY | CA | | 09/29/2023 | | 2,229 | | (25) | | | (25) | | 2,204 | 2,204 | | | |
| 100164983 | POUND RIDGE | NY | | 08/28/2024 | | 387 | | (14) | | | (14) | | 373 | 373 | | | |
| 100135660 | DAVENPORT | FL | | 11/09/2023 | | 1,478 | | 29 | | | 29 | | 1,507 | 1,507 | | | |
| 100152383 | LAS VEGAS | NV | | 05/17/2024 | | 1,643 | | (27) | | | (27) | | 1,616 | 1,616 | | | |
| 100135991 | LOS ANGELES | CA | | 11/16/2023 | | 64 | | (1) | | | (1) | | 63 | 63 | | | |
| 100135628 | PITTSBORO | IN | | 11/09/2023 | | 1,063 | | (8) | | | (8) | | 1,055 | 1,055 | | | |
| 100152756 | HOUSTON | TX | | 05/22/2024 | | 1,038 | | (31) | | | (31) | | 1,007 | 1,007 | | | |
| 100142590 | DES MOINES | WA | | 02/08/2024 | | 2,057 | | (31) | | | (31) | | 2,026 | 2,026 | | | |
| 100110142 | SAINT PETERSBURG | FL | | 06/29/2023 | | 9,972 | | (165) | | | (165) | | 9,807 | 9,807 | | | |
| 100120351 | MARIETTA | GA | | 08/18/2023 | | 1,655 | | (36) | | | (36) | | 1,619 | 1,619 | | | |
| 100134369 | WESTLAKE | OH | | 10/27/2023 | | 1,440 | | 2 | | | 2 | | 1,442 | 1,442 | | | |
| 100135877 | EAST ELMHURST | NY | | 11/13/2023 | | 1,619 | | 7 | | | 7 | | 1,626 | 1,626 | | | |
| 100165698 | MIAMI | FL | | 08/29/2024 | | 513 | | (17) | | | (17) | | 496 | 496 | | | |
| 100100405 | FLUSHING | NY | | 04/27/2023 | | 2,236 | | 426 | | | 426 | | 2,662 | 2,662 | | | |
| 100140443 | BETHESDA | MD | | 01/18/2024 | | 1,688 | | (50) | | | (50) | | 1,638 | 1,638 | | | |
| 100147412 | CANOGA PARK | CA | | 05/08/2024 | | 1,682 | | (59) | | | (59) | | 1,623 | 1,623 | | | |
| 100159214 | LYNN | MA | | 07/15/2024 | | 630 | | (5) | | | (5) | | 625 | 625 | | | |
| 100115086 | DUBLIN | CA | | 07/14/2023 | | 2,283 | | 56 | | | 56 | | 2,339 | 2,339 | | | |
| 100115336 | NORTH MIAMI BEACH | FL | | 07/17/2023 | | 1,256 | | (2) | | | (2) | | 1,254 | 1,254 | | | |
| 100117736 | PACIFICA | CA | | 07/20/2023 | | 2,155 | | 61 | | | 61 | | 2,216 | 2,216 | | | |
| 100133441 | LUTZ | FL | | 10/19/2023 | | 1,089 | | (40) | | | (40) | | 1,049 | 1,049 | | | |
| 100151216 | ANAHEIM | CA | | 05/10/2024 | | 1,639 | | (6) | | | (6) | | 1,633 | 1,633 | | | |
| 100151144 | BRONX | NY | | 05/09/2024 | | 1,398 | | (67) | | | (67) | | 1,331 | 1,331 | | | |
| 100154815 | ALISO VIEJO | CA | | 07/19/2024 | | 1,188 | | (38) | | | (38) | | 1,150 | 1,150 | | | |
| 100143081 | ASBURY PARK | NJ | | 02/16/2024 | | 1,704 | | (34) | | | (34) | | 1,670 | 1,670 | | | |
| 100103660 | CASTAIC | CA | | 05/08/2023 | | 3,344 | | 14 | | | 14 | | 3,358 | 3,358 | | | |
| 100138883 | CASTROVILLE | CA | | 12/21/2023 | | 1,426 | | (39) | | | (39) | | 1,387 | 1,387 | | | |
| 100086367 | CASA GRANDE | AZ | | 09/23/2022 | | 1,790 | | (18) | | | (18) | | 1,772 | 1,772 | | | |
| 100149156 | BUENA PARK | CA | | 04/22/2024 | | 1,058 | | (34) | | | (34) | | 1,024 | 1,024 | | | |
| 100140398 | NEWARK | NJ | | 01/18/2024 | | 1,603 | | (33) | | | (33) | | 1,570 | 1,570 | | | |
| 100164424 | KUNA | ID | | 08/21/2024 | | 625 | | (3) | | | (3) | | 622 | 622 | | | |
| 100149577 | MAMARONECK | NY | | 04/26/2024 | | 3,336 | | (52) | | | (52) | | 3,284 | 3,284 | | | |
| 100141603 | FAIRFAX | VA | | 01/30/2024 | | 1,333 | | (49) | | | (49) | | 1,284 | 1,284 | | | |
| 100150507 | KISSIMMEE | FL | | 05/03/2024 | | 2,062 | | (50) | | | (50) | | 2,012 | 2,012 | | | |
| 100071574 | SAN JOSE | CA | | 10/14/2021 | | 5,872 | | 45 | | | 45 | | 5,917 | 5,917 | | | |
| 100100993 | RIVERSIDE | CA | | 04/28/2023 | | 3,393 | | 489 | | | 489 | | 3,882 | 3,882 | | | |
| 100074436 | HONOLULU | HI | | 12/02/2021 | | 3,145 | | (112) | | | (112) | | 3,033 | 3,033 | | | |
| 100120781 | TORRANCE | CA | | 08/25/2023 | | 1,843 | | (25) | | | (25) | | 1,818 | 1,818 | | | |
| 100149877 | TRUCKEE | CA | | 04/29/2024 | | 1,108 | | (48) | | | (48) | | 1,060 | 1,060 | | | |
| 100138700 | CAPTAIN COOK | HI | | 02/02/2024 | | 1,333 | | (19) | | | (19) | | 1,314 | 1,314 | | | |
| 100144527 | CORAL SPRINGS | FL | | 04/26/2024 | | 1,174 | | (37) | | | (37) | | 1,137 | 1,137 | | | |
| 100143164 | FREMONT | CA | | 02/16/2024 | | 1,565 | | (41) | | | (41) | | 1,524 | 1,524 | | | |
| 100117179 | ARCADIA | OK | | 07/20/2023 | | 3,950 | | 1,080 | | | 1,080 | | 5,030 | 5,030 | | | |
| 100143908 | STUDIO CITY | CA | | 03/06/2024 | | 588 | | (18) | | | (18) | | 570 | 570 | | | |
| 100139297 | GARDEN GROVE | CA | | 12/28/2023 | | 1,448 | | (19) | | | (19) | | 1,429 | 1,429 | | | |
| 100158784 | OAKHURST | CA | | 07/10/2024 | | 489 | | (12) | | | (12) | | 477 | 477 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155178 | WESLEY CHAPEL | FL | | 07/19/2024 | | 720 | | (15) | | | (15) | | 705 | 705 | | | |
| 100088814 | INGLEWOOD | CA | | 11/15/2022 | | 1,691 | | (33) | | | (33) | | 1,658 | 1,658 | | | |
| 100133176 | (WOODLAND HILLS AREA) LOS ANGE | CA | | 11/29/2023 | | 1,652 | | 15 | | | 15 | | 1,667 | 1,667 | | | |
| 100076395 | RAMSEY | NJ | | 12/23/2021 | | 2,440 | | (81) | | | (81) | | 2,359 | 2,359 | | | |
| 100088007 | CYPRESS | CA | | 10/25/2022 | | 2,387 | | 73 | | | 73 | | 2,460 | 2,460 | | | |
| 100146673 | RIVERSIDE | CA | | 03/20/2024 | | 1,245 | | (23) | | | (23) | | 1,222 | 1,222 | | | |
| 100139290 | GLENDALE | CA | | 12/28/2023 | | 1,484 | | (39) | | | (39) | | 1,445 | 1,445 | | | |
| 100139539 | PLACENTIA | CA | | 12/28/2023 | | 835 | | (39) | | | (39) | | 796 | 796 | | | |
| 100142565 | JERSEY CITY | NJ | | 02/08/2024 | | 1,678 | | (44) | | | (44) | | 1,634 | 1,634 | | | |
| 100138894 | LAVA HOT SPRINGS | ID | | 12/21/2023 | | 1,411 | | (34) | | | (34) | | 1,377 | 1,377 | | | |
| 100153883 | PALOS VERDES ESTATES | CA | | 06/05/2024 | | 449 | | (29) | | | (29) | | 420 | 420 | | | |
| 100134274 | SAN DIEGO | CA | | 10/27/2023 | | 4,730 | | 68 | | | 68 | | 4,798 | 4,798 | | | |
| 100080869 | NOKOMIS | FL | | 03/10/2022 | | 3,587 | | (12) | | | (12) | | 3,575 | 3,575 | | | |
| 100119068 | SANTA ROSA | CA | | 07/27/2023 | | 847 | | 7 | | | 7 | | 854 | 854 | | | |
| 100155156 | JONESTOWN | TX | | 07/19/2024 | | 1,143 | | (38) | | | (38) | | 1,105 | 1,105 | | | |
| 100143087 | VALLEJO | CA | | 02/16/2024 | | 3,781 | | (48) | | | (48) | | 3,733 | 3,733 | | | |
| 100102143 | SAN JOSE | CA | | 04/14/2023 | | 2,229 | | (16) | | | (16) | | 2,213 | 2,213 | | | |
| 100156096 | HAYWARD | CA | | 06/18/2024 | | 821 | | (46) | | | (46) | | 775 | 775 | | | |
| 100128798 | SILVER SPRING | MD | | 09/21/2023 | | 1,517 | | (19) | | | (19) | | 1,498 | 1,498 | | | |
| 100141897 | EAST BRUNSWICK | NJ | | 03/27/2024 | | 1,796 | | (30) | | | (30) | | 1,766 | 1,766 | | | |
| 100079559 | CARLSBAD | CA | | 04/08/2022 | | 4,647 | | 159 | | | 159 | | 4,806 | 4,806 | | | |
| 100148074 | MIAMI | FL | | 04/10/2024 | | 1,632 | | (32) | | | (32) | | 1,600 | 1,600 | | | |
| 100153220 | AZUSA | CA | | 05/30/2024 | | 1,853 | | 20 | | | 20 | | 1,873 | 1,873 | | | |
| 100162306 | WILLIAMSTON | MI | | 08/05/2024 | | 2,609 | | (64) | | | (64) | | 2,545 | 2,545 | | | |
| 100117399 | DALY CITY | CA | | 07/20/2023 | | 3,141 | | 630 | | | 630 | | 3,771 | 3,771 | | | |
| 100152173 | GAINESVILLE | GA | | 05/17/2024 | | 1,619 | | (2) | | | (2) | | 1,617 | 1,617 | | | |
| 100088877 | LAS VEGAS | NV | | 11/15/2022 | | 2,179 | | 66 | | | 66 | | 2,245 | 2,245 | | | |
| 100087737 | WAILUKU | HI | | 11/17/2022 | | 1,174 | | (6) | | | (6) | | 1,168 | 1,168 | | | |
| 4010064893 | Trenton | NJ | | 01/10/2024 | | 1,522 | | (178) | | | (178) | | 1,344 | 1,344 | | | |
| 100162473 | PLACERVILLE | CA | | 08/07/2024 | | 472 | | (13) | | | (13) | | 459 | 459 | | | |
| 100082920 | TEMECULA | CA | | 05/17/2022 | | 2,706 | | (73) | | | (73) | | 2,633 | 2,633 | | | |
| 100087476 | RESTON | VA | | 10/25/2022 | | 4,013 | | 403 | | | 403 | | 4,416 | 4,416 | | | |
| 100079492 | BOWIE | MD | | 04/25/2022 | | 3,842 | | 165 | | | 165 | | 4,007 | 4,007 | | | |
| 100148649 | LAKE OSWEGO | OR | | 05/15/2024 | | 1,825 | | 7 | | | 7 | | 1,832 | 1,832 | | | |
| 100158659 | JACKSON | NH | | 07/10/2024 | | 542 | | (9) | | | (9) | | 533 | 533 | | | |
| 100080527 | FOLSOM | CA | | 03/30/2022 | | 2,840 | | (91) | | | (91) | | 2,749 | 2,749 | | | |
| 100102823 | MISSOURI CITY | TX | | 06/22/2023 | | 1,459 | | (46) | | | (46) | | 1,413 | 1,413 | | | |
| 100145867 | ALHAMBRA | CA | | 03/15/2024 | | 1,681 | | (25) | | | (25) | | 1,656 | 1,656 | | | |
| 100084737 | ESCONDIDO | CA | | 08/02/2022 | | 2,088 | | (14) | | | (14) | | 2,074 | 2,074 | | | |
| 100153930 | SALINAS | CA | | 06/05/2024 | | 811 | | (21) | | | (21) | | 790 | 790 | | | |
| 100139368 | YONKERS | NY | | 12/28/2023 | | 1,464 | | (21) | | | (21) | | 1,443 | 1,443 | | | |
| 100133998 | YONKERS | NY | | 10/25/2023 | | 1,494 | | (23) | | | (23) | | 1,471 | 1,471 | | | |
| 100149431 | CELINA | TX | | 04/24/2024 | | 1,680 | | (47) | | | (47) | | 1,633 | 1,633 | | | |
| 100117369 | ARCADIA | CA | | 07/20/2023 | | 3,406 | | 836 | | | 836 | | 4,242 | 4,242 | | | |
| 100076492 | GREENWICH | CT | | 12/21/2021 | | 3,345 | | (161) | | | (161) | | 3,184 | 3,184 | | | |
| 100147497 | LOS ANGELES | CA | | 04/03/2024 | | 1,306 | | (71) | | | (71) | | 1,235 | 1,235 | | | |
| 100114682 | MONROVIA | CA | | 06/29/2023 | | 1,832 | | (14) | | | (14) | | 1,818 | 1,818 | | | |
| 100152805 | LAS VEGAS | NV | | 05/22/2024 | | 1,101 | | (41) | | | (41) | | 1,060 | 1,060 | | | |
| 100153789 | KAILUA-KONA | HI | | 07/10/2024 | | 1,163 | | (6) | | | (6) | | 1,157 | 1,157 | | | |
| 100152641 | JAMAICA BEACH | TX | | 05/17/2024 | | 4,987 | | 60 | | | 60 | | 5,047 | 5,047 | | | |
| 100137170 | SAN DIEGO | CA | | 11/28/2023 | | 2,839 | | 2 | | | 2 | | 2,841 | 2,841 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101843 | LAWRENCEVILLE | GA | | 04/06/2023 | | 1,255 | | 4 | | | 4 | | 1,259 | 1,259 | | | |
| 100139958 | JERSEY CITY | NJ | | 01/09/2024 | | 1,515 | | (43) | | | (43) | | 1,472 | 1,472 | | | |
| 100080794 | LOS ANGELES | CA | | 03/15/2022 | | 2,976 | | (98) | | | (98) | | 2,878 | 2,878 | | | |
| 100151455 | LOS ANGELES | CA | | 05/10/2024 | | 1,107 | | (17) | | | (17) | | 1,090 | 1,090 | | | |
| 100114679 | SHREWSBURY | MA | | 06/29/2023 | | 1,676 | | 8 | | | 8 | | 1,684 | 1,684 | | | |
| 100102717 | MIRAMAR | FL | | 06/22/2023 | | 1,796 | | (54) | | | (54) | | 1,742 | 1,742 | | | |
| 100078766 | ROWLAND HEIGHTS | CA | | 01/31/2022 | | 3,739 | | (82) | | | (82) | | 3,657 | 3,657 | | | |
| 100132705 | RIVERSIDE | CA | | 11/03/2023 | | 1,401 | | 5 | | | 5 | | 1,406 | 1,406 | | | |
| 100160986 | RANCHO SANTA MARGARITA | CA | | 07/24/2024 | | 511 | | (7) | | | (7) | | 504 | 504 | | | |
| 100128519 | NASHVILLE | TN | | 09/15/2023 | | 1,363 | | (7) | | | (7) | | 1,356 | 1,356 | | | |
| 100137484 | EL CERRITO | CA | | 01/11/2024 | | 1,403 | | (38) | | | (38) | | 1,365 | 1,365 | | | |
| 100115634 | ANAHEIM | CA | | 07/19/2023 | | 2,392 | | (42) | | | (42) | | 2,350 | 2,350 | | | |
| 100100066 | MIAMI | FL | | 03/28/2023 | | 1,669 | | 26 | | | 26 | | 1,695 | 1,695 | | | |
| 100117771 | FAIRFAX | VA | | 07/20/2023 | | 1,431 | | 7 | | | 7 | | 1,438 | 1,438 | | | |
| 100067406 | ANAHEIM | CA | | 09/23/2021 | | 8,042 | | (72) | | | (72) | | 7,970 | 7,970 | | | |
| 100159468 | WAIKOLOA | HI | | 07/15/2024 | | 551 | | (16) | | | (16) | | 535 | 535 | | | |
| 100110207 | SAN ANTONIO | TX | | 06/30/2023 | | 1,918 | | (25) | | | (25) | | 1,893 | 1,893 | | | |
| 100138239 | OAKLAND GARDENS | NY | | 12/14/2023 | | 1,368 | | (5) | | | (5) | | 1,363 | 1,363 | | | |
| 100085153 | WESTMINSTER | CA | | 09/21/2022 | | 1,916 | | (55) | | | (55) | | 1,861 | 1,861 | | | |
| 100108408 | YONKERS | NY | | 05/25/2023 | | 1,680 | | (28) | | | (28) | | 1,652 | 1,652 | | | |
| 100144546 | LOS ANGELES | CA | | 04/26/2024 | | 1,430 | | (65) | | | (65) | | 1,365 | 1,365 | | | |
| 100156645 | FORT LAUDERDALE | FL | | 06/24/2024 | | 1,099 | | (19) | | | (19) | | 1,080 | 1,080 | | | |
| 100109260 | HOLMES BEACH | FL | | 07/21/2023 | | 1,813 | | 18 | | | 18 | | 1,831 | 1,831 | | | |
| 19219 | PHARR | TX | | 09/25/2012 | | 55,662 | | (76) | | | (76) | | 55,586 | 55,586 | | | |
| 100148147 | ORLANDO | FL | | 05/15/2024 | | 1,104 | | (16) | | | (16) | | 1,088 | 1,088 | | | |
| 100140279 | SAINT GEORGE | UT | | 01/18/2024 | | 1,366 | | (23) | | | (23) | | 1,343 | 1,343 | | | |
| 100134791 | GLENDORA | CA | | 10/30/2023 | | 3,791 | | (37) | | | (37) | | 3,754 | 3,754 | | | |
| 100146573 | VIRGINIA BEACH | VA | | 03/20/2024 | | 2,225 | | 7 | | | 7 | | 2,232 | 2,232 | | | |
| 100088056 | BRONX | NY | | 10/25/2022 | | 1,729 | | 65 | | | 65 | | 1,794 | 1,794 | | | |
| 100153881 | LOS ANGELES | CA | | 06/05/2024 | | 619 | | (22) | | | (22) | | 597 | 597 | | | |
| 100128223 | HOUSTON | TX | | 09/14/2023 | | 1,362 | | (21) | | | (21) | | 1,341 | 1,341 | | | |
| 100080380 | CHULA VISTA | CA | | 04/14/2022 | | 2,949 | | (84) | | | (84) | | 2,865 | 2,865 | | | |
| 100129583 | SHIP BOTTOM | NJ | | 09/29/2023 | | 1,756 | | (40) | | | (40) | | 1,716 | 1,716 | | | |
| 100144581 | LA QUINTA | CA | | 04/26/2024 | | 1,256 | | (12) | | | (12) | | 1,244 | 1,244 | | | |
| 100117177 | LA MESA | CA | | 07/20/2023 | | 84,989 | | 14,028 | | | 14,028 | | 99,017 | 99,017 | | | |
| 100081192 | ANAHEIM | CA | | 03/18/2022 | | 3,668 | | 27 | | | 27 | | 3,695 | 3,695 | | | |
| 100092045 | THE BRONX | NY | | 02/09/2023 | | 1,702 | | 77 | | | 77 | | 1,779 | 1,779 | | | |
| 100149987 | BOYNTON BEACH | FL | | 06/07/2024 | | 1,608 | | (35) | | | (35) | | 1,573 | 1,573 | | | |
| 100128866 | GLENDALE | CA | | 09/21/2023 | | 8,309 | | (125) | | | (125) | | 8,184 | 8,184 | | | |
| 100132344 | PALM HARBOR | FL | | 11/03/2023 | | 2,309 | | 317 | | | 317 | | 2,626 | 2,626 | | | |
| 100145825 | FORT MYERS | FL | | 03/15/2024 | | 832 | | (13) | | | (13) | | 819 | 819 | | | |
| 100090105 | CONSHOHOCKEN | PA | | 01/13/2023 | | 1,043 | | (21) | | | (21) | | 1,022 | 1,022 | | | |
| 100160576 | LAS VEGAS | NV | | 07/19/2024 | | 559 | | (17) | | | (17) | | 542 | 542 | | | |
| 100133552 | SOUTH OZONE PARK | NY | | 10/19/2023 | | 29,863 | | (976) | | | (976) | | 28,887 | 28,887 | | | |
| 100161053 | SCOTTSDALE | AZ | | 07/24/2024 | | 536 | | (15) | | | (15) | | 521 | 521 | | | |
| 100114712 | LOS ANGELES | CA | | 06/29/2023 | | 199 | | 1 | | | 1 | | 200 | 200 | | | |
| 100136932 | WATERTOWN | MA | | 11/28/2023 | | 1,557 | | (7) | | | (7) | | 1,550 | 1,550 | | | |
| 100057245 | MIAMI BEACH | FL | | 05/19/2021 | | 3,421 | | (121) | | | (121) | | 3,300 | 3,300 | | | |
| 100011143 | JOHNS ISLAND | SC | | 12/23/2016 | | 2,239 | | 25 | | | 25 | | 2,264 | 2,264 | | | |
| 100142869 | MELBOURNE | FL | | 02/09/2024 | | 1,656 | | (35) | | | (35) | | 1,621 | 1,621 | | | |
| 100102197 | CAROLINA BEACH | NC | | 04/14/2023 | | 1,774 | | 8 | | | 8 | | 1,782 | 1,782 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135377 | FRANKLIN | TN | | 11/13/2023 | | 1,582 | | (27) | | | (27) | | 1,555 | 1,555 | | | |
| 100143511 | JURUPA VALLEY | CA | | 02/22/2024 | | 1,448 | | (32) | | | (32) | | 1,416 | 1,416 | | | |
| 100140025 | GARDEN CITY | NY | | 01/09/2024 | | 1,362 | | (29) | | | (29) | | 1,333 | 1,333 | | | |
| 100148829 | DUCK KEY | FL | | 04/17/2024 | | 1,675 | | (27) | | | (27) | | 1,648 | 1,648 | | | |
| 100109679 | RANCHO CUCAMONGA | CA | | 06/16/2023 | | 4,763 | | (131) | | | (131) | | 4,632 | 4,632 | | | |
| 100150179 | BRADENTON | FL | | 04/30/2024 | | 1,538 | | (53) | | | (53) | | 1,485 | 1,485 | | | |
| 100102414 | PROVO | UT | | 06/07/2023 | | 1,102 | | (34) | | | (34) | | 1,068 | 1,068 | | | |
| 100138891 | LIVINGSTON | MT | | 12/21/2023 | | 1,372 | | (20) | | | (20) | | 1,352 | 1,352 | | | |
| 100143158 | SAN RAFAEL | CA | | 02/16/2024 | | 2,160 | | (37) | | | (37) | | 2,123 | 2,123 | | | |
| 100100990 | LAS VEGAS | NV | | 04/28/2023 | | 3,542 | | 723 | | | 723 | | 4,265 | 4,265 | | | |
| 100089738 | ORANGE BEACH | AL | | 12/02/2022 | | 1,137 | | (1) | | | (1) | | 1,136 | 1,136 | | | |
| 100138690 | TAMPA | FL | | 02/02/2024 | | 1,610 | | (18) | | | (18) | | 1,592 | 1,592 | | | |
| 100102445 | MIRAMAR | FL | | 06/07/2023 | | 1,892 | | (32) | | | (32) | | 1,860 | 1,860 | | | |
| 100141069 | SANTA ANA | CA | | 02/20/2024 | | 1,447 | | (25) | | | (25) | | 1,422 | 1,422 | | | |
| 100139554 | QUEEN CREEK | AZ | | 12/28/2023 | | 1,272 | | (18) | | | (18) | | 1,254 | 1,254 | | | |
| 100116884 | (GRANADA HILLS AREA) LOS ANGE | CA | | 07/20/2023 | | 2,007 | | 75 | | | 75 | | 2,082 | 2,082 | | | |
| 100160566 | DELAWARE | OH | | 07/19/2024 | | 492 | | (5) | | | (5) | | 487 | 487 | | | |
| 100161439 | NORTH MYRTLE BEACH | SC | | 07/29/2024 | | 553 | | (11) | | | (11) | | 542 | 542 | | | |
| 100156625 | NORTH BERGEN | NJ | | 06/24/2024 | | 1,073 | | (15) | | | (15) | | 1,058 | 1,058 | | | |
| 100127640 | LA MIRADA | CA | | 09/08/2023 | | 1,750 | | (30) | | | (30) | | 1,720 | 1,720 | | | |
| 100088833 | BURLINGTON | WI | | 11/15/2022 | | 1,906 | | 21 | | | 21 | | 1,927 | 1,927 | | | |
| 100147431 | SONOMA | CA | | 04/03/2024 | | 1,666 | | (24) | | | (24) | | 1,642 | 1,642 | | | |
| 100157782 | AUSTIN | TX | | 08/01/2024 | | 439 | | (20) | | | (20) | | 419 | 419 | | | |
| 100130037 | STATEN ISLAND | NY | | 09/27/2023 | | 1,623 | | (21) | | | (21) | | 1,602 | 1,602 | | | |
| 100160180 | CRYSTAL BEACH | TX | | 07/18/2024 | | 530 | | (9) | | | (9) | | 521 | 521 | | | |
| 100087287 | TUCSON | AZ | | 10/25/2022 | | 2,886 | | 267 | | | 267 | | 3,153 | 3,153 | | | |
| 100153167 | CAPE CORAL | FL | | 05/30/2024 | | 1,512 | | (39) | | | (39) | | 1,473 | 1,473 | | | |
| 100149075 | NAPLES | FL | | 04/19/2024 | | 1,219 | | (21) | | | (21) | | 1,198 | 1,198 | | | |
| 100140305 | TRACY | CA | | 01/18/2024 | | 1,659 | | (47) | | | (47) | | 1,612 | 1,612 | | | |
| 100160901 | CELINA | TX | | 07/24/2024 | | 601 | | (9) | | | (9) | | 592 | 592 | | | |
| 100137714 | SAN LEANDRO | CA | | 12/08/2023 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100154575 | RESEDA | CA | | 06/14/2024 | | 1,146 | | (19) | | | (19) | | 1,127 | 1,127 | | | |
| 100139551 | SOUTHWEST RANCHES | FL | | 12/28/2023 | | 1,135 | | (22) | | | (22) | | 1,113 | 1,113 | | | |
| 100114618 | WATERTOWN | MA | | 06/29/2023 | | 2,010 | | 48 | | | 48 | | 2,058 | 2,058 | | | |
| 100067409 | CHATSWORTH | CA | | 09/23/2021 | | 5,854 | | 72 | | | 72 | | 5,926 | 5,926 | | | |
| 100091047 | SAN DIEGO | CA | | 01/31/2023 | | 1,629 | | (53) | | | (53) | | 1,576 | 1,576 | | | |
| 100099995 | MCLEAN | VA | | 03/28/2023 | | 1,911 | | 22 | | | 22 | | 1,933 | 1,933 | | | |
| 100135597 | PATTERSON | CA | | 11/09/2023 | | 1,534 | | 9 | | | 9 | | 1,543 | 1,543 | | | |
| 100152857 | TUCSON | AZ | | 05/22/2024 | | 1,715 | | (32) | | | (32) | | 1,683 | 1,683 | | | |
| 100139035 | SALINAS | CA | | 12/22/2023 | | 1,500 | | 2 | | | 2 | | 1,502 | 1,502 | | | |
| 100109759 | SACRAMENTO | CA | | 06/16/2023 | | 15,130 | | (325) | | | (325) | | 14,805 | 14,805 | | | |
| 100138050 | LOS ANGELES | CA | | 12/13/2023 | | 575 | | (18) | | | (18) | | 557 | 814 | | 257 | 257 |
| 100115672 | ASTORIA | NY | | 07/20/2023 | | 1,820 | | (26) | | | (26) | | 1,794 | 1,794 | | | |
| 100140147 | SURF CITY | NC | | 01/09/2024 | | 2,886 | | (37) | | | (37) | | 2,849 | 2,849 | | | |
| 100082807 | WINTER PARK | FL | | 04/28/2022 | | 2,694 | | (127) | | | (127) | | 2,567 | 2,567 | | | |
| 100132268 | BETHESDA | MD | | 10/13/2023 | | 1,745 | | (25) | | | (25) | | 1,720 | 1,720 | | | |
| 100160166 | HOLMES BEACH | FL | | 07/18/2024 | | 967 | | (21) | | | (21) | | 946 | 946 | | | |
| 100088240 | JERSEY CITY | NJ | | 10/17/2022 | | 1,892 | | (55) | | | (55) | | 1,837 | 1,837 | | | |
| 100160016 | NAPLES | FL | | 07/17/2024 | | 495 | | (15) | | | (15) | | 480 | 480 | | | |
| 100080223 | BRONX | NY | | 02/25/2022 | | 3,594 | | (87) | | | (87) | | 3,507 | 3,507 | | | |
| 100128417 | UKIAH | CA | | 09/15/2023 | | 1,398 | | (5) | | | (5) | | 1,393 | 1,393 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144058 | COROLLA | NC | | 03/07/2024 | | 1,672 | | (37) | | | (37) | | 1,635 | 1,635 | | | |
| 100133203 | DALY CITY | CA | | 11/29/2023 | | 1,625 | | 2 | | | 2 | | 1,627 | 1,627 | | | |
| 100102166 | CONCORD | CA | | 04/14/2023 | | 1,620 | | (13) | | | (13) | | 1,607 | 1,607 | | | |
| 100135656 | FORNEY | TX | | 11/09/2023 | | 1,719 | | 1 | | | 1 | | 1,720 | 1,720 | | | |
| 100129455 | OLYMPIA | WA | | 09/29/2023 | | 1,853 | | (24) | | | (24) | | 1,829 | 1,829 | | | |
| 100162596 | TAVERNIER | FL | | 08/12/2024 | | 549 | | (13) | | | (13) | | 536 | 536 | | | |
| 100117013 | JAMAICA | NY | | 07/20/2023 | | 2,706 | | 538 | | | 538 | | 3,244 | 3,244 | | | |
| 100076694 | WESTMINSTER | CA | | 12/16/2021 | | 62 | | (3) | | | (3) | | 59 | 59 | | | |
| 100087942 | LA MESA | CA | | 10/25/2022 | | 2,776 | | 10 | | | 10 | | 2,786 | 2,786 | | | |
| 100155126 | GLENDALE | CA | | 07/19/2024 | | 935 | | (5) | | | (5) | | 930 | 930 | | | |
| 100162310 | SCOTTSDALE | AZ | | 08/05/2024 | | 999 | | (29) | | | (29) | | 970 | 970 | | | |
| 100149830 | COLONIAL BEACH | VA | | 04/29/2024 | | 1,444 | | (58) | | | (58) | | 1,386 | 1,386 | | | |
| 100154579 | BAKERSFIELD | CA | | 06/14/2024 | | 982 | | (35) | | | (35) | | 947 | 947 | | | |
| 100137602 | SCOTTSDALE | AZ | | 12/08/2023 | | 1,506 | | (12) | | | (12) | | 1,494 | 1,494 | | | |
| 100082873 | RIVERSIDE | CA | | 05/17/2022 | | 1,844 | | (28) | | | (28) | | 1,816 | 1,816 | | | |
| 100152956 | SALT LAKE CITY | UT | | 06/27/2024 | | 1,112 | | (28) | | | (28) | | 1,084 | 1,084 | | | |
| 100156018 | SCOTTSDALE | AZ | | 06/18/2024 | | 1,007 | | (53) | | | (53) | | 954 | 954 | | | |
| 100156165 | DORAL | FL | | 06/20/2024 | | 1,032 | | (28) | | | (28) | | 1,004 | 1,004 | | | |
| 100091506 | BROOKLYN | NY | | 01/20/2023 | | 1,719 | | 87 | | | 87 | | 1,806 | 1,806 | | | |
| 100164851 | PLAYA DEL REY | CA | | 08/26/2024 | | 541 | | (21) | | | (21) | | 520 | 520 | | | |
| 100082274 | DENVER | CO | | 04/14/2022 | | 3,374 | | (118) | | | (118) | | 3,256 | 3,256 | | | |
| 100135248 | CROSSVILLE | TN | | 11/08/2023 | | 1,536 | | (14) | | | (14) | | 1,522 | 1,522 | | | |
| 100082848 | PHOENIX | AZ | | 05/17/2022 | | 2,764 | | (47) | | | (47) | | 2,717 | 2,717 | | | |
| 100156855 | YONKERS | NY | | 06/27/2024 | | 1,522 | | (34) | | | (34) | | 1,488 | 1,488 | | | |
| 100162963 | SAINT GEORGE ISLAND | FL | | 08/12/2024 | | 534 | | (14) | | | (14) | | 520 | 520 | | | |
| 100119232 | LAKE ARROWHEAD | CA | | 07/31/2023 | | 1,763 | | (21) | | | (21) | | 1,742 | 1,742 | | | |
| 100135321 | CHATSWORTH | GA | | 11/13/2023 | | 1,673 | | (14) | | | (14) | | 1,659 | 1,659 | | | |
| 100086893 | BEND | OR | | 10/07/2022 | | 1,041 | | (20) | | | (20) | | 1,021 | 1,021 | | | |
| 100071659 | SAN DIEGO | CA | | 10/14/2021 | | 3,816 | | (56) | | | (56) | | 3,760 | 3,760 | | | |
| 100100974 | BROOKLYN | NY | | 04/28/2023 | | 3,734 | | 720 | | | 720 | | 4,454 | 4,454 | | | |
| 100100021 | MEMPHIS | TN | | 03/28/2023 | | 1,228 | | (39) | | | (39) | | 1,189 | 1,189 | | | |
| 100162746 | DEER PARK | IL | | 08/12/2024 | | 543 | | (11) | | | (11) | | 532 | 532 | | | |
| 100139649 | PRESCOTT | AZ | | 12/28/2023 | | 1,091 | | (25) | | | (25) | | 1,066 | 1,066 | | | |
| 100131583 | LINCOLN CITY | OR | | 10/06/2023 | | 1,683 | | (21) | | | (21) | | 1,662 | 1,662 | | | |
| 100080881 | CLEARWATER BEACH | FL | | 03/10/2022 | | 2,508 | | (98) | | | (98) | | 2,410 | 2,410 | | | |
| 100148214 | DEWEY BEACH | DE | | 04/12/2024 | | 1,813 | | (25) | | | (25) | | 1,788 | 1,788 | | | |
| 100120271 | BROOKLYN | NY | | 08/18/2023 | | 1,615 | | (46) | | | (46) | | 1,569 | 1,569 | | | |
| 100147510 | LOS ANGELES | CA | | 04/03/2024 | | 1,525 | | (51) | | | (51) | | 1,474 | 1,474 | | | |
| 100120157 | CORONA | CA | | 08/14/2023 | | 1,586 | | (19) | | | (19) | | 1,567 | 1,567 | | | |
| 100143505 | EASTVALE | CA | | 02/21/2024 | | 1,328 | | (52) | | | (52) | | 1,276 | 1,276 | | | |
| 100129843 | SAN DIEGO | CA | | 09/27/2023 | | 1,405 | | (49) | | | (49) | | 1,356 | 1,356 | | | |
| 100137325 | SEVIERVILLE | TN | | 12/01/2023 | | 1,541 | | 20 | | | 20 | | 1,561 | 1,561 | | | |
| 100149607 | SNOQUALMIE PASS | WA | | 04/26/2024 | | 1,962 | | 6 | | | 6 | | 1,968 | 1,968 | | | |
| 100154209 | BOTHELL | WA | | 07/11/2024 | | 595 | | (13) | | | (13) | | 582 | 582 | | | |
| 100139116 | CRYSTAL BEACH | TX | | 12/28/2023 | | 1,208 | | (34) | | | (34) | | 1,174 | 1,174 | | | |
| 100090947 | LOS ANGELES | CA | | 01/31/2023 | | 464 | | (11) | | | (11) | | 453 | 453 | | | |
| 100164548 | MILLSBORO | DE | | 08/21/2024 | | 526 | | (10) | | | (10) | | 516 | 516 | | | |
| 100116110 | GRANADA HILLS | CA | | 07/20/2023 | | 3,146 | | 618 | | | 618 | | 3,764 | 3,764 | | | |
| 100153661 | WINTER GARDEN | FL | | 05/31/2024 | | 1,628 | | 55 | | | 55 | | 1,683 | 1,683 | | | |
| 100087436 | NORTH ANDOVER | MA | | 10/25/2022 | | 2,566 | | 158 | | | 158 | | 2,724 | 2,724 | | | |
| 100134063 | CHINO | CA | | 10/27/2023 | | 1,334 | | (32) | | | (32) | | 1,302 | 1,302 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100149501 | SAN JOSE DEL CABO | MEX | | 04/24/2024 | | 1,474,823 | | | | | | | 1,474,823 | 1,474,823 | | | |
| 100144000 | POMONA | CA | | 02/29/2024 | | 1,583 | | (30) | | | (30) | | 1,553 | 1,553 | | | |
| 100110691 | QUEEN CREEK | AZ | | 08/11/2023 | | 907 | | (10) | | | (10) | | 897 | 897 | | | |
| 100155294 | CHICAGO | IL | | 07/19/2024 | | 1,085 | | (42) | | | (42) | | 1,043 | 1,043 | | | |
| 100156229 | TAMPA | FL | | 06/20/2024 | | 680 | | (22) | | | (22) | | 658 | 658 | | | |
| 100090876 | (WOODLAND HILLS AREA) LOS ANGE | CA | | 01/31/2023 | | 2,288 | | 82 | | | 82 | | 2,370 | 2,370 | | | |
| 100151572 | ANAHEIM | CA | | 05/10/2024 | | 1,946 | | 18 | | | 18 | | 1,964 | 1,964 | | | |
| 100139302 | ALHAMBRA | CA | | 12/28/2023 | | 1,500 | | (19) | | | (19) | | 1,481 | 1,481 | | | |
| 100135679 | LAS VEGAS | NV | | 11/09/2023 | | 1,367 | | (17) | | | (17) | | 1,350 | 1,350 | | | |
| 100117541 | (VAN NUYS AREA) LOS ANGELES | CA | | 07/20/2023 | | 1,952 | | 81 | | | 81 | | 2,033 | 2,033 | | | |
| 100080238 | SPRING VALLEY | CA | | 02/25/2022 | | 2,473 | | (96) | | | (96) | | 2,377 | 2,377 | | | |
| 100135053 | REDONDO BEACH | CA | | 11/01/2023 | | 1,668 | | (9) | | | (9) | | 1,659 | 1,659 | | | |
| 100101609 | WAIKOLOA | HI | | 04/26/2023 | | 1,740 | | (41) | | | (41) | | 1,699 | 1,699 | | | |
| 100151605 | MEARS | MI | | 05/10/2024 | | 5,076 | | (127) | | | (127) | | 4,949 | 4,949 | | | |
| 100141156 | ISLIP | NY | | 01/30/2024 | | 4,808 | | (175) | | | (175) | | 4,633 | 4,633 | | | |
| 100057570 | GLENDALE | CA | | 06/30/2021 | | 3,749 | | (45) | | | (45) | | 3,704 | 3,704 | | | |
| 100110628 | SEVIERVILLE | TN | | 06/30/2023 | | 1,715 | | (14) | | | (14) | | 1,701 | 1,701 | | | |
| 100119975 | LA QUINTA | CA | | 08/11/2023 | | 1,910 | | (15) | | | (15) | | 1,895 | 1,895 | | | |
| 100156027 | SANTA CLARITA | CA | | 06/18/2024 | | 1,060 | | (27) | | | (27) | | 1,033 | 1,033 | | | |
| 100080049 | SAN LEANDRO | CA | | 04/08/2022 | | 3,726 | | 103 | | | 103 | | 3,829 | 3,829 | | | |
| 100138912 | ASHEVILLE | NC | | 12/21/2023 | | 5,432 | | (41) | | | (41) | | 5,391 | 5,391 | | | |
| 100109286 | GATLINBURG | TN | | 06/12/2023 | | 1,727 | | (29) | | | (29) | | 1,698 | 1,698 | | | |
| 100128391 | KISSIMMEE | FL | | 09/15/2023 | | 1,673 | | 8 | | | 8 | | 1,681 | 1,681 | | | |
| 100141447 | WINNETKA | CA | | 01/30/2024 | | 644 | | (11) | | | (11) | | 633 | 633 | | | |
| 100151275 | LENOIR | NC | | 05/10/2024 | | 3,488 | | (87) | | | (87) | | 3,401 | 3,401 | | | |
| 100080903 | UPLAND | CA | | 03/10/2022 | | 8,277 | | (246) | | | (246) | | 8,031 | 8,031 | | | |
| 100120525 | RIDGEFIELD | WA | | 08/18/2023 | | 1,532 | | 9 | | | 9 | | 1,541 | 1,541 | | | |
| 100091066 | SANTA CLARITA | CA | | 01/31/2023 | | 984 | | (13) | | | (13) | | 971 | 971 | | | |
| 100146688 | OXNARD | CA | | 03/20/2024 | | 986 | | (25) | | | (25) | | 961 | 961 | | | |
| 100100454 | DOUGLASTON | NY | | 04/27/2023 | | 2,299 | | 25 | | | 25 | | 2,324 | 2,324 | | | |
| 100131585 | OCEANSIDE | CA | | 10/06/2023 | | 1,761 | | (8) | | | (8) | | 1,753 | 1,753 | | | |
| 100083512 | BRENTWOOD | CA | | 06/06/2022 | | 2,345 | | (40) | | | (40) | | 2,305 | 2,305 | | | |
| 100083238 | JURUPA VALLEY | CA | | 05/10/2022 | | 4,353 | | (70) | | | (70) | | 4,283 | 4,283 | | | |
| 100134483 | SAN DIEGO | CA | | 10/30/2023 | | 1,185 | | (10) | | | (10) | | 1,175 | 1,175 | | | |
| 100109155 | WESTPORT | CT | | 07/21/2023 | | 1,397 | | (17) | | | (17) | | 1,380 | 1,380 | | | |
| 100091437 | SANTA CLARITA | CA | | 02/22/2023 | | 1,816 | | (19) | | | (19) | | 1,797 | 1,797 | | | |
| 100134500 | LIGHTHOUSE POINT | FL | | 10/30/2023 | | 1,330 | | (13) | | | (13) | | 1,317 | 1,317 | | | |
| 100143899 | REDLANDS | CA | | 03/06/2024 | | 687 | | (9) | | | (9) | | 678 | 678 | | | |
| 100137455 | PROVO | UT | | 01/11/2024 | | 285 | | (2) | | | (2) | | 283 | 283 | | | |
| 100137699 | HUNTINGTON BEACH | CA | | 12/08/2023 | | 1,837 | | (22) | | | (22) | | 1,815 | 1,815 | | | |
| 100162605 | PEORIA | AZ | | 08/12/2024 | | 3,522 | | (100) | | | (100) | | 3,422 | 3,422 | | | |
| 100151878 | LAKEWOOD | CA | | 05/10/2024 | | 1,141 | | (39) | | | (39) | | 1,102 | 1,102 | | | |
| 100148737 | YUCAIPA | CA | | 04/17/2024 | | 1,526 | | (30) | | | (30) | | 1,496 | 1,496 | | | |
| 100135388 | ROCKAWAY BEACH | OR | | 11/13/2023 | | 1,746 | | (5) | | | (5) | | 1,741 | 1,741 | | | |
| 100100333 | PLANTATION | FL | | 04/27/2023 | | 2,898 | | 273 | | | 273 | | 3,171 | 3,171 | | | |
| 100149298 | INLET BEACH | FL | | 04/24/2024 | | 1,760 | | (35) | | | (35) | | 1,725 | 1,725 | | | |
| 100143093 | PACIFIC | WA | | 02/16/2024 | | 1,965 | | 4 | | | 4 | | 1,969 | 1,969 | | | |
| 100157607 | MIAMI | FL | | 06/28/2024 | | 568 | | (9) | | | (9) | | 559 | 559 | | | |
| 100078023 | PALMDALE | CA | | 01/12/2022 | | 6,167 | | (84) | | | (84) | | 6,083 | 6,083 | | | |
| 100082313 | PARKLAND | FL | | 04/14/2022 | | 1,296 | | (26) | | | (26) | | 1,270 | 1,270 | | | |
| 100108919 | CHARLOTTE | NC | | 05/31/2023 | | 14,413 | | (186) | | | (186) | | 14,227 | 14,227 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100090080 | CORAL GABLES | FL | | 01/13/2023 | | 2,149 | | 28 | | | 28 | | 2,177 | 2,177 | | | |
| 100081325 | HONOLULU | HI | | 03/18/2022 | | 3,811 | | 72 | | | 72 | | 3,883 | 3,883 | | | |
| 100110712 | BOKEELIA | FL | | 08/11/2023 | | 1,501 | | (61) | | | (61) | | 1,440 | 1,440 | | | |
| 100087952 | GILBERT | AZ | | 10/25/2022 | | 1,739 | | (1) | | | (1) | | 1,738 | 1,738 | | | |
| 100086631 | FRANKFORT | IL | | 09/30/2022 | | 1,758 | | 3 | | | 3 | | 1,761 | 1,761 | | | |
| 100141411 | HAMPTON BAYS | NY | | 01/30/2024 | | 1,262 | | (22) | | | (22) | | 1,240 | 1,240 | | | |
| 100144423 | VENTURA | CA | | 03/07/2024 | | 1,614 | | (34) | | | (34) | | 1,580 | 1,580 | | | |
| 100137151 | FRISCO | TX | | 11/28/2023 | | 1,294 | | (38) | | | (38) | | 1,256 | 1,256 | | | |
| 100144300 | CARLSBAD | CA | | 03/07/2024 | | 1,536 | | (52) | | | (52) | | 1,484 | 1,484 | | | |
| 100135204 | BROOKLYN | NY | | 11/07/2023 | | 1,515 | | (4) | | | (4) | | 1,511 | 1,511 | | | |
| 100119978 | DUCK | NC | | 08/11/2023 | | 1,899 | | (6) | | | (6) | | 1,893 | 1,893 | | | |
| 100086245 | CUMMING | GA | | 09/29/2022 | | 5,983 | | (82) | | | (82) | | 5,901 | 5,901 | | | |
| 100101019 | UPLAND | CA | | 04/28/2023 | | 3,650 | | 794 | | | 794 | | 4,444 | 4,444 | | | |
| 100120775 | MURRIETA | CA | | 08/25/2023 | | 68,693 | | (567) | | | (567) | | 68,126 | 68,126 | | | |
| 100078497 | MIAMI | FL | | 02/02/2022 | | 2,637 | | (117) | | | (117) | | 2,520 | 2,520 | | | |
| 100149831 | WHITEFISH | MT | | 04/29/2024 | | 1,578 | | (27) | | | (27) | | 1,551 | 1,551 | | | |
| 100127484 | PIGEON FORGE | TN | | 09/08/2023 | | 1,711 | | (1) | | | (1) | | 1,710 | 1,710 | | | |
| 100156323 | WINTER GARDEN | FL | | 07/25/2024 | | 521 | | (13) | | | (13) | | 508 | 508 | | | |
| 100127681 | PLANO | TX | | 09/08/2023 | | 619 | | (8) | | | (8) | | 611 | 611 | | | |
| 100151622 | PALM DESERT | CA | | 05/10/2024 | | 1,810 | | (8) | | | (8) | | 1,802 | 1,802 | | | |
| 100087348 | LOS ANGELES | CA | | 10/25/2022 | | 2,605 | | 121 | | | 121 | | 2,726 | 2,726 | | | |
| 100136386 | OAK ISLAND | NC | | 11/20/2023 | | 1,657 | | 1 | | | 1 | | 1,658 | 1,658 | | | |
| 100149096 | MIRAMAR | FL | | 04/19/2024 | | 1,510 | | (46) | | | (46) | | 1,464 | 1,464 | | | |
| 100164831 | NORTHPORT | AL | | 08/26/2024 | | 590 | | | | | | | 590 | 590 | | | |
| 100143473 | SANTA PAULA | CA | | 02/16/2024 | | 800 | | (33) | | | (33) | | 767 | 767 | | | |
| 100137968 | WINDERMERE | FL | | 12/13/2023 | | 1,645 | | (11) | | | (11) | | 1,634 | 1,634 | | | |
| 100156415 | FRISCO | TX | | 06/24/2024 | | 1,101 | | (20) | | | (20) | | 1,081 | 1,081 | | | |
| 100150787 | SAN JOSE | CA | | 05/07/2024 | | 2,078 | | 36 | | | 36 | | 2,114 | 2,114 | | | |
| 100136215 | BEND | OR | | 11/20/2023 | | 1,490 | | 4 | | | 4 | | 1,494 | 1,494 | | | |
| 100110365 | PALM SPRINGS | CA | | 06/30/2023 | | 2,114 | | (9) | | | (9) | | 2,105 | 2,105 | | | |
| 100137526 | HOLMES BEACH | FL | | 12/08/2023 | | 1,530 | | (9) | | | (9) | | 1,521 | 1,521 | | | |
| 100117651 | PARKLAND | FL | | 07/20/2023 | | 941 | | (13) | | | (13) | | 928 | 928 | | | |
| 100101167 | BROOKLYN | NY | | 04/28/2023 | | 2,130 | | 530 | | | 530 | | 2,660 | 2,660 | | | |
| 100101083 | BROOKLYN | NY | | 04/28/2023 | | 2,931 | | 315 | | | 315 | | 3,246 | 3,246 | | | |
| 100141126 | LOS ANGELES | CA | | 01/30/2024 | | 1,534 | | (66) | | | (66) | | 1,468 | 1,468 | | | |
| 100100346 | ASTORIA | NY | | 04/27/2023 | | 2,765 | | 207 | | | 207 | | 2,972 | 2,972 | | | |
| 100143646 | HUNTINGTON | NY | | 02/22/2024 | | 2,283 | | (24) | | | (24) | | 2,259 | 2,259 | | | |
| 100078397 | SAN DIEGO | CA | | 02/10/2022 | | 3,293 | | (64) | | | (64) | | 3,229 | 3,229 | | | |
| 100136191 | COMPTON | CA | | 11/20/2023 | | 1,574 | | 25 | | | 25 | | 1,599 | 1,599 | | | |
| 100130217 | CLOVIS | CA | | 11/15/2023 | | 1,291 | | (42) | | | (42) | | 1,249 | 1,249 | | | |
| 100133153 | FOUNTAIN VALLEY | CA | | 11/29/2023 | | 1,415 | | (25) | | | (25) | | 1,390 | 1,390 | | | |
| 100126287 | NEWARK | NJ | | 08/30/2023 | | (121,397) | | (105) | | | (105) | | (121,502) | (59,354) | | 62,148 | 62,148 |
| 100087231 | TAMPA | FL | | 10/25/2022 | | 2,715 | | 202 | | | 202 | | 2,917 | 2,917 | | | |
| 100090917 | LOS ANGELES | CA | | 01/31/2023 | | 2,011 | | (2) | | | (2) | | 2,009 | 2,009 | | | |
| 100141452 | PALMDALE | CA | | 01/30/2024 | | 1,227 | | (55) | | | (55) | | 1,172 | 1,172 | | | |
| 100128874 | BROOKLYN | NY | | 09/21/2023 | | 12,733 | | (297) | | | (297) | | 12,436 | 12,436 | | | |
| 100114798 | NAPLES | FL | | 07/10/2023 | | 2,010 | | (4) | | | (4) | | 2,006 | 2,006 | | | |
| 100143376 | RIVERSIDE | CA | | 02/16/2024 | | 1,217 | | (35) | | | (35) | | 1,182 | 1,182 | | | |
| 100154704 | VALLEY STREAM | NY | | 07/19/2024 | | 581 | | (21) | | | (21) | | 560 | 560 | | | |
| 100110631 | NEWARK | CA | | 06/30/2023 | | 2,737 | | (21) | | | (21) | | 2,716 | 2,716 | | | |
| 100129356 | PALM SPRINGS | CA | | 09/25/2023 | | 1,835 | | 3 | | | 3 | | 1,838 | 1,838 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110305 | ESTES PARK | CO | | 06/30/2023 | | 1,976 | | (5) | | | (5) | | 1,971 | 1,971 | | | |
| 100110447 | CASTAIC | CA | | 06/30/2023 | | 2,106 | | (5) | | | (5) | | 2,101 | 2,101 | | | |
| 100084765 | ONTARIO | CA | | 08/02/2022 | | 2,224 | | 11 | | | 11 | | 2,235 | 2,235 | | | |
| 100140064 | WILLIAMS | AZ | | 01/09/2024 | | 1,369 | | (4) | | | (4) | | 1,365 | 1,365 | | | |
| 100158820 | COROLLA | NC | | 07/10/2024 | | 524 | | (11) | | | (11) | | 513 | 513 | | | |
| 100137920 | OAKHURST | CA | | 12/13/2023 | | 2,246 | | 10 | | | 10 | | 2,256 | 2,256 | | | |
| 100089236 | KENT | WA | | 01/26/2023 | | 1,918 | | (7) | | | (7) | | 1,911 | 1,911 | | | |
| 100153461 | BROOKLYN | NY | | 05/30/2024 | | 1,580 | | (33) | | | (33) | | 1,547 | 1,547 | | | |
| 100116049 | INCLINE VILLAGE | NV | | 07/20/2023 | | 1,395 | | (29) | | | (29) | | 1,366 | 1,366 | | | |
| 100132447 | VISTA | CA | | 11/03/2023 | | 1,834 | | (11) | | | (11) | | 1,823 | 1,823 | | | |
| 100147435 | HIALEAH | FL | | 04/03/2024 | | 1,238 | | (52) | | | (52) | | 1,186 | 1,186 | | | |
| 100102385 | ANTELOPE | CA | | 06/07/2023 | | 746 | | (30) | | | (30) | | 716 | 716 | | | |
| 100109084 | GATLINBURG | TN | | 06/05/2023 | | 2,083 | | (15) | | | (15) | | 2,068 | 2,068 | | | |
| 100103383 | WALLER | TX | | 06/16/2023 | | 2,048 | | (23) | | | (23) | | 2,025 | 2,025 | | | |
| 100118713 | HONOLULU | HI | | 07/25/2023 | | 1,986 | | (57) | | | (57) | | 1,929 | 1,929 | | | |
| 100109048 | BRADENTON | FL | | 06/05/2023 | | 1,631 | | (29) | | | (29) | | 1,602 | 1,602 | | | |
| 100079984 | CUTLER BAY | FL | | 04/25/2022 | | 11,151 | | (250) | | | (250) | | 10,901 | 10,901 | | | |
| 100103393 | ORANGE | CA | | 06/16/2023 | | 1,961 | | (15) | | | (15) | | 1,946 | 1,946 | | | |
| 100132436 | WAILUKU | HI | | 11/03/2023 | | 1,457 | | 38 | | | 38 | | 1,495 | 1,495 | | | |
| 100147740 | NAPLES | FL | | 04/08/2024 | | 1,955 | | (4) | | | (4) | | 1,951 | 1,951 | | | |
| 100158524 | BRONX | NY | | 07/10/2024 | | 1,502 | | 17 | | | 17 | | 1,519 | 1,519 | | | |
| 100129927 | BRONX | NY | | 09/27/2023 | | 1,489 | | (30) | | | (30) | | 1,459 | 1,459 | | | |
| 100090158 | OSSINING | NY | | 01/13/2023 | | 1,663 | | 4 | | | 4 | | 1,667 | 1,667 | | | |
| 100132559 | MONTVALE | NJ | | 11/03/2023 | | 2,008 | | 39 | | | 39 | | 2,047 | 2,047 | | | |
| 100128771 | CEDAR HILL | TX | | 09/21/2023 | | 1,703 | | (7) | | | (7) | | 1,696 | 1,696 | | | |
| 100110727 | RAMONA | CA | | 08/11/2023 | | 1,377 | | (44) | | | (44) | | 1,333 | 1,333 | | | |
| 100153891 | WOODSTOCK | MD | | 06/05/2024 | | 952 | | (29) | | | (29) | | 923 | 923 | | | |
| 100156169 | ATHENS | TX | | 06/20/2024 | | 2,192 | | (88) | | | (88) | | 2,104 | 2,104 | | | |
| 100156460 | ONTARIO | CA | | 06/24/2024 | | 1,049 | | (8) | | | (8) | | 1,041 | 1,041 | | | |
| 100142120 | LOS ANGELES | CA | | 02/29/2024 | | 1,418 | | (31) | | | (31) | | 1,387 | 1,387 | | | |
| 100120192 | SANTA CLARITA | CA | | 08/18/2023 | | 68,887 | | (1,033) | | | (1,033) | | 67,854 | 67,854 | | | |
| 100150922 | FORT LAUDERDALE | FL | | 05/08/2024 | | 2,626 | | (46) | | | (46) | | 2,580 | 2,580 | | | |
| 100147626 | WHITTIER | CA | | 04/04/2024 | | 1,164 | | (33) | | | (33) | | 1,131 | 1,131 | | | |
| 100141061 | KISSIMMEE | FL | | 02/20/2024 | | 1,536 | | (40) | | | (40) | | 1,496 | 1,496 | | | |
| 100155139 | LAKE SHORE | MN | | 07/19/2024 | | 1,182 | | (13) | | | (13) | | 1,169 | 1,169 | | | |
| 100158444 | CELINA | TX | | 07/10/2024 | | 1,049 | | (36) | | | (36) | | 1,013 | 1,013 | | | |
| 100102855 | BRONX | NY | | 06/22/2023 | | 1,860 | | (39) | | | (39) | | 1,821 | 1,821 | | | |
| 100119622 | CORONA | CA | | 07/31/2023 | | 1,350 | | (41) | | | (41) | | 1,309 | 1,309 | | | |
| 100116052 | JACKSONVILLE | FL | | 07/20/2023 | | 1,352 | | 68 | | | 68 | | 1,420 | 1,420 | | | |
| 100109855 | THE BRONX | NY | | 06/22/2023 | | 1,754 | | (53) | | | (53) | | 1,701 | 1,701 | | | |
| 100110490 | CHARLOTTE | NC | | 06/30/2023 | | 1,737 | | (31) | | | (31) | | 1,706 | 1,706 | | | |
| 100156100 | LYNWOOD | CA | | 06/18/2024 | | 828 | | (36) | | | (36) | | 792 | 792 | | | |
| 100151402 | ANAHEIM | CA | | 05/10/2024 | | 1,630 | | (33) | | | (33) | | 1,597 | 1,597 | | | |
| 100119293 | SAN JUAN ISLAND | WA | | 07/31/2023 | | 2,036 | | 6 | | | 6 | | 2,042 | 2,042 | | | |
| 100108042 | BROKEN BOW | OK | | 05/25/2023 | | 1,149 | | 3 | | | 3 | | 1,152 | 1,152 | | | |
| 100129378 | COROLLA | NC | | 09/26/2023 | | 1,723 | | 9 | | | 9 | | 1,732 | 1,732 | | | |
| 100117134 | FLUSHING | NY | | 07/20/2023 | | 3,370 | | 1,116 | | | 1,116 | | 4,486 | 4,486 | | | |
| 100154797 | LONGWOOD | FL | | 07/19/2024 | | 2,817 | | (87) | | | (87) | | 2,730 | 2,730 | | | |
| 100158432 | FREMONT | CA | | 07/10/2024 | | 1,101 | | (37) | | | (37) | | 1,064 | 1,064 | | | |
| 100128159 | DAVENPORT | FL | | 09/18/2023 | | 1,702 | | (7) | | | (7) | | 1,695 | 1,695 | | | |
| 100119425 | SCOTTSDALE | AZ | | 07/31/2023 | | 2,048 | | 5 | | | 5 | | 2,053 | 2,053 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120274 | CHICAGO | IL | | 08/18/2023 | | 1,669 | | 1 | | | 1 | | 1,670 | 1,670 | | | |
| 4010051195 | Camden | NJ | | 05/31/2023 | | 1,522 | | | | | | | 1,522 | 1,522 | | | |
| 100116123 | LOS ANGELES | CA | | 07/20/2023 | | 3,217 | | 731 | | | 731 | | 3,948 | 3,948 | | | |
| 100134816 | AREA OF SUN VALLEY LOS ANGELE | CA | | 10/30/2023 | | 1,902 | | 99 | | | 99 | | 2,001 | 2,001 | | | |
| 100151688 | THE WOODLANDS | TX | | 05/10/2024 | | 1,741 | | (15) | | | (15) | | 1,726 | 1,726 | | | |
| 100128492 | EDINBURG | TX | | 09/15/2023 | | 7,154 | | (112) | | | (112) | | 7,042 | 7,042 | | | |
| 100148133 | STEILACOOM | WA | | 04/10/2024 | | 1,202 | | (39) | | | (39) | | 1,163 | 1,163 | | | |
| 100150014 | SACRAMENTO | CA | | 06/07/2024 | | 1,526 | | (5) | | | (5) | | 1,521 | 1,521 | | | |
| 100100341 | STATEN ISLAND | NY | | 04/27/2023 | | 2,688 | | 276 | | | 276 | | 2,964 | 2,964 | | | |
| 100154582 | FRESNO | CA | | 06/14/2024 | | 870 | | (21) | | | (21) | | 849 | 849 | | | |
| 100142820 | WEST HILLS | CA | | 02/08/2024 | | 1,484 | | (20) | | | (20) | | 1,464 | 1,464 | | | |
| 100154591 | PASADENA | CA | | 06/14/2024 | | 1,645 | | (28) | | | (28) | | 1,617 | 1,617 | | | |
| 100160582 | CORONA | CA | | 07/19/2024 | | 492 | | (20) | | | (20) | | 472 | 472 | | | |
| 100110533 | CAREFREE | AZ | | 06/30/2023 | | 3,702 | | (30) | | | (30) | | 3,672 | 3,672 | | | |
| 100090407 | TORRANCE | CA | | 12/28/2022 | | 1,998 | | 7 | | | 7 | | 2,005 | 2,005 | | | |
| 100102485 | ACAMPO | CA | | 06/07/2023 | | 2,122 | | (27) | | | (27) | | 2,095 | 2,095 | | | |
| 100091326 | RANCHO MIRAGE | CA | | 01/13/2023 | | 1,517 | | (11) | | | (11) | | 1,506 | 1,506 | | | |
| 100103308 | SHERMAN OAKS | CA | | 04/27/2023 | | 1,343 | | (18) | | | (18) | | 1,325 | 1,325 | | | |
| 100119286 | ELK GROVE | CA | | 07/31/2023 | | 2,044 | | 9 | | | 9 | | 2,053 | 2,053 | | | |
| 100118915 | ONTARIO | CA | | 07/27/2023 | | 1,017 | | (16) | | | (16) | | 1,001 | 1,001 | | | |
| 100131944 | GARDEN CITY | UT | | 10/13/2023 | | 2,216 | | 12 | | | 12 | | 2,228 | 2,228 | | | |
| 100091704 | DANA POINT | CA | | 03/24/2023 | | 1,823 | | (27) | | | (27) | | 1,796 | 1,796 | | | |
| 100135132 | DULUTH | GA | | 11/03/2023 | | 6,636 | | (72) | | | (72) | | 6,564 | 6,564 | | | |
| 100079185 | JAMAICA | NY | | 02/24/2022 | | 3,404 | | (50) | | | (50) | | 3,354 | 3,354 | | | |
| 100119280 | ROCKWALL | TX | | 07/31/2023 | | 1,786 | | (28) | | | (28) | | 1,758 | 1,758 | | | |
| 100151207 | FOREST HILL | TX | | 05/10/2024 | | 1,780 | | (11) | | | (11) | | 1,769 | 1,769 | | | |
| 100149126 | SEATTLE | WA | | 04/22/2024 | | 1,654 | | (36) | | | (36) | | 1,618 | 1,618 | | | |
| 100133578 | LOS ANGELES | CA | | 10/23/2023 | | 1,653 | | 2 | | | 2 | | 1,655 | 1,655 | | | |
| 100100088 | CATHEDRAL CITY | CA | | 03/28/2023 | | 2,835 | | (27) | | | (27) | | 2,808 | 2,808 | | | |
| 100136980 | LEHI | UT | | 11/28/2023 | | 1,629 | | (6) | | | (6) | | 1,623 | 1,623 | | | |
| 100133376 | BOWIE | MD | | 11/21/2023 | | 2,954 | | 17 | | | 17 | | 2,971 | 2,971 | | | |
| 100156129 | WAIKOLOA | HI | | 07/25/2024 | | 1,128 | | (8) | | | (8) | | 1,120 | 1,120 | | | |
| 100077806 | CAPE CORAL | FL | | 12/23/2021 | | 3,083 | | (98) | | | (98) | | 2,985 | 2,985 | | | |
| 100120582 | CORONA | CA | | 08/18/2023 | | 1,267 | | 1 | | | 1 | | 1,268 | 1,268 | | | |
| 100133891 | CHULA VISTA | CA | | 11/29/2023 | | 1,681 | | 51 | | | 51 | | 1,732 | 1,732 | | | |
| 100043746 | SAN RAMON | CA | | 08/13/2020 | | 1,671 | | (103) | | | (103) | | 1,568 | 1,568 | | | |
| 100141279 | GARDEN GROVE | CA | | 01/30/2024 | | 1,403 | | (33) | | | (33) | | 1,370 | 1,370 | | | |
| 100120658 | EXETER | CA | | 08/24/2023 | | 1,546 | | (14) | | | (14) | | 1,532 | 1,532 | | | |
| 100080897 | FRISCO | TX | | 03/10/2022 | | 4,864 | | (133) | | | (133) | | 4,731 | 4,731 | | | |
| 100150686 | FOREST HILL | TX | | 05/06/2024 | | 1,747 | | (16) | | | (16) | | 1,731 | 1,731 | | | |
| 100156149 | EVERGREEN | CO | | 07/25/2024 | | 432 | | (9) | | | (9) | | 423 | 423 | | | |
| 100081532 | SAN DIEGO | CA | | 03/18/2022 | | 3,955 | | 54 | | | 54 | | 4,009 | 4,009 | | | |
| 100101009 | UKIAH | CA | | 04/28/2023 | | 3,186 | | 420 | | | 420 | | 3,606 | 3,606 | | | |
| 100140943 | JURUPA VALLEY | CA | | 03/28/2024 | | 1,515 | | (13) | | | (13) | | 1,502 | 1,502 | | | |
| 100157880 | DANA POINT | CA | | 07/09/2024 | | 593 | | (1) | | | (1) | | 592 | 592 | | | |
| 100119350 | OCEAN CITY | MD | | 07/31/2023 | | 3,462 | | 2 | | | 2 | | 3,464 | 3,464 | | | |
| 100101056 | BROOKLYN | NY | | 04/28/2023 | | 3,712 | | 776 | | | 776 | | 4,488 | 4,488 | | | |
| 100138093 | OAKDALE | CA | | 12/13/2023 | | 837 | | (6) | | | (6) | | 831 | 1,220 | | 389 | 389 |
| 100147372 | VALLEJO | CA | | 05/08/2024 | | 1,097 | | (31) | | | (31) | | 1,066 | 1,066 | | | |
| 100076605 | SAN FRANCISCO | CA | | 12/16/2021 | | 4,025 | | 13 | | | 13 | | 4,038 | 4,038 | | | |
| 100084814 | MIAMI BEACH | FL | | 08/02/2022 | | 2,959 | | 111 | | | 111 | | 3,070 | 3,070 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139988 | SEAL BEACH | CA | | 01/09/2024 | | 1,536 | | (33) | | | (33) | | 1,503 | 1,503 | | | |
| 100142492 | SAN TAN VALLEY | AZ | | 03/08/2024 | | 1,722 | | (34) | | | (34) | | 1,688 | 1,688 | | | |
| 100141221 | MAGNOLIA | TX | | 01/30/2024 | | 1,343 | | (3) | | | (3) | | 1,340 | 1,340 | | | |
| 100143843 | ORANGE | CA | | 02/29/2024 | | 1,404 | | (40) | | | (40) | | 1,364 | 1,364 | | | |
| 100136186 | BOCA RATON | FL | | 12/18/2023 | | 1,048 | | 23 | | | 23 | | 1,071 | 1,071 | | | |
| 100080467 | WEST COVINA | CA | | 03/10/2022 | | 4,213 | | (65) | | | (65) | | 4,148 | 4,148 | | | |
| 100157698 | LAKESIDE | CA | | 06/28/2024 | | 888 | | (10) | | | (10) | | 878 | 878 | | | |
| 100079770 | SAN FRANCISCO | CA | | 04/08/2022 | | 3,323 | | (28) | | | (28) | | 3,295 | 3,295 | | | |
| 100120319 | MORGANTON | GA | | 08/18/2023 | | 5,587 | | (61) | | | (61) | | 5,526 | 5,526 | | | |
| 100065419 | LOS GATOS | CA | | 07/28/2021 | | 3,966 | | (34) | | | (34) | | 3,932 | 3,932 | | | |
| 100119212 | LYNN | MA | | 07/31/2023 | | 2,036 | | 21 | | | 21 | | 2,057 | 2,057 | | | |
| 100164285 | TRACY | CA | | 08/21/2024 | | 597 | | (5) | | | (5) | | 592 | 592 | | | |
| 100090359 | SCOTTSDALE | AZ | | 02/03/2023 | | 1,263 | | (32) | | | (32) | | 1,231 | 1,231 | | | |
| 100139100 | CULLOWHEE | NC | | 12/28/2023 | | 1,214 | | (23) | | | (23) | | 1,191 | 1,191 | | | |
| 100118836 | SNELLVILLE | GA | | 08/30/2023 | | 1,542 | | (41) | | | (41) | | 1,501 | 1,501 | | | |
| 100147193 | YONKERS | NY | | 03/28/2024 | | 999 | | (27) | | | (27) | | 972 | 972 | | | |
| 100120694 | FREMONT | CA | | 08/25/2023 | | 2,136 | | 10 | | | 10 | | 2,146 | 2,146 | | | |
| 100161430 | PRESCOTT | AZ | | 07/29/2024 | | 3,153 | | (16) | | | (16) | | 3,137 | 3,137 | | | |
| 100149980 | WESTLAKE VILLAGE | CA | | 06/07/2024 | | 1,595 | | (29) | | | (29) | | 1,566 | 1,566 | | | |
| 100121021 | BROKEN BOW | OK | | 08/30/2023 | | 1,699 | | 22 | | | 22 | | 1,721 | 1,721 | | | |
| 100128796 | NORTH HILLS | CA | | 09/21/2023 | | 3,285 | | (100) | | | (100) | | 3,185 | 3,185 | | | |
| 100153697 | WEST COVINA | CA | | 05/31/2024 | | 32,456 | | (1,000) | | | (1,000) | | 31,456 | 31,456 | | | |
| 100144082 | CAPE CORAL | FL | | 03/07/2024 | | 1,932 | | (4) | | | (4) | | 1,928 | 1,928 | | | |
| 100110183 | REDONDO BEACH | CA | | 06/30/2023 | | 2,086 | | 19 | | | 19 | | 2,105 | 2,105 | | | |
| 100090871 | HACIENDA HEIGHTS | CA | | 01/31/2023 | | 2,078 | | 15 | | | 15 | | 2,093 | 2,093 | | | |
| 100138893 | LOS ANGELES | CA | | 12/21/2023 | | 1,330 | | (32) | | | (32) | | 1,298 | 1,298 | | | |
| 100130459 | VENTURA | CA | | 09/28/2023 | | 1,530 | | (47) | | | (47) | | 1,483 | 1,483 | | | |
| 100116526 | OAKLAND | CA | | 07/20/2023 | | 2,476 | | 320 | | | 320 | | 2,796 | 2,796 | | | |
| 100126928 | SAN FRANCISCO | CA | | 08/30/2023 | | 1,083 | | 756 | | | 756 | | 1,839 | 1,839 | | | |
| 100103259 | SHARPSBURG | GA | | 04/27/2023 | | 2,549 | | (79) | | | (79) | | 2,470 | 2,470 | | | |
| 100149035 | BRUSH PRAIRIE | WA | | 04/19/2024 | | 714 | | (3) | | | (3) | | 711 | 711 | | | |
| 100158510 | PISMO BEACH | CA | | 07/10/2024 | | 787 | | (12) | | | (12) | | 775 | 775 | | | |
| 100131811 | NORTH HILLS | CA | | 10/06/2023 | | 1,754 | | (27) | | | (27) | | 1,727 | 1,727 | | | |
| 100148149 | LONG BEACH | CA | | 05/15/2024 | | 1,302 | | (67) | | | (67) | | 1,235 | 1,235 | | | |
| 100153156 | ORANGE BEACH | AL | | 05/28/2024 | | 3,834 | | 995 | | | 995 | | 4,829 | 4,829 | | | |
| 100120474 | FORT LAUDERDALE | FL | | 08/18/2023 | | 1,310 | | 5 | | | 5 | | 1,315 | 1,315 | | | |
| 100158912 | BEAUFORT | SC | | 07/12/2024 | | 587 | | (11) | | | (11) | | 576 | 576 | | | |
| 322070752 | PORTLAND | OR | | 09/13/2022 | | 314,202 | | 97 | | | 97 | | 314,299 | 314,299 | | | |
| 100118772 | FULLERTON | CA | | 07/25/2023 | | 1,144 | | (33) | | | (33) | | 1,111 | 1,111 | | | |
| 100120235 | SAN JOSE | CA | | 08/18/2023 | | 2,068 | | 15 | | | 15 | | 2,083 | 2,083 | | | |
| 100117348 | SCOTTSDALE | AZ | | 07/20/2023 | | 2,860 | | 717 | | | 717 | | 3,577 | 3,577 | | | |
| 100157633 | NAPLES | FL | | 06/28/2024 | | 1,112 | | (17) | | | (17) | | 1,095 | 1,095 | | | |
| 100141516 | LOS ANGELES | CA | | 01/30/2024 | | 1,393 | | (58) | | | (58) | | 1,335 | 1,335 | | | |
| 100089775 | AZUSA | CA | | 12/02/2022 | | 1,261 | | (36) | | | (36) | | 1,225 | 1,225 | | | |
| 100102202 | SAN ANTONIO | TX | | 04/14/2023 | | 8,193 | | (131) | | | (131) | | 8,062 | 8,062 | | | |
| 100143800 | LAS VEGAS | NV | | 02/28/2024 | | 1,172 | | (67) | | | (67) | | 1,105 | 1,105 | | | |
| 100142560 | CARNATION | WA | | 02/08/2024 | | 1,638 | | (27) | | | (27) | | 1,611 | 1,611 | | | |
| 100142563 | CARNATION | WA | | 02/08/2024 | | 1,638 | | (27) | | | (27) | | 1,611 | 1,611 | | | |
| 100143988 | RIVERSIDE | CA | | 02/29/2024 | | 1,671 | | (44) | | | (44) | | 1,627 | 1,627 | | | |
| 100153221 | WHITTIER | CA | | 05/30/2024 | | 1,802 | | 23 | | | 23 | | 1,825 | 1,825 | | | |
| 100149511 | LA MIRADA | CA | | 04/26/2024 | | 1,100 | | (18) | | | (18) | | 1,082 | 1,082 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115681 | STATELINE | NV | | 07/20/2023 | | 1,667 | | (32) | | | (32) | | 1,635 | 1,635 | | | |
| 100110226 | KIRKLAND | WA | | 06/30/2023 | | 2,128 | | 22 | | | 22 | | 2,150 | 2,150 | | | |
| 100101762 | MOUNT VERNON | NY | | 03/31/2023 | | 1,629 | | (30) | | | (30) | | 1,599 | 1,599 | | | |
| 100110284 | DEWEY BEACH | DE | | 06/30/2023 | | 2,240 | | 22 | | | 22 | | 2,262 | 2,262 | | | |
| 100129434 | HOLLYWOOD | FL | | 09/29/2023 | | 1,225 | | (133) | | | (133) | | 1,092 | 1,092 | | | |
| 100144372 | LONG BEACH | CA | | 03/07/2024 | | 1,445 | | (24) | | | (24) | | 1,421 | 1,421 | | | |
| 100148319 | WINNETKA | CA | | 04/12/2024 | | 1,653 | | (40) | | | (40) | | 1,613 | 1,613 | | | |
| 100110366 | ALEXANDRIA | VA | | 06/30/2023 | | 2,240 | | 22 | | | 22 | | 2,262 | 2,262 | | | |
| 100136401 | SURF CITY | NC | | 11/20/2023 | | 2,200 | | 35 | | | 35 | | 2,235 | 2,235 | | | |
| 100114544 | CERES | CA | | 06/29/2023 | | 11,690 | | (361) | | | (361) | | 11,329 | 11,329 | | | |
| 100142557 | CARNATION | WA | | 02/08/2024 | | 1,636 | | (24) | | | (24) | | 1,612 | 1,612 | | | |
| 100109727 | PLYMOUTH | MA | | 06/16/2023 | | 1,597 | | (25) | | | (25) | | 1,572 | 1,572 | | | |
| 100116799 | LIVERMORE | CA | | 07/20/2023 | | 3,123 | | 282 | | | 282 | | 3,405 | 3,405 | | | |
| 100138913 | SAINT AUGUSTINE BEACH | FL | | 12/21/2023 | | 1,315 | | (36) | | | (36) | | 1,279 | 1,279 | | | |
| 100154632 | HOMESTEAD | FL | | 07/19/2024 | | 687 | | (30) | | | (30) | | 657 | 657 | | | |
| 100131892 | MIAMI | FL | | 10/06/2023 | | 1,752 | | 15 | | | 15 | | 1,767 | 1,767 | | | |
| 100134680 | RAMROD KEY | FL | | 10/30/2023 | | 1,561 | | (13) | | | (13) | | 1,548 | 1,548 | | | |
| 100118957 | PORT SAINT LUCIE | FL | | 07/27/2023 | | 1,401 | | (61) | | | (61) | | 1,340 | 1,340 | | | |
| 100110174 | SANTA CLARA | CA | | 06/30/2023 | | 6,622 | | 44 | | | 44 | | 6,666 | 6,666 | | | |
| 100099903 | LAS VEGAS | NV | | 03/28/2023 | | 1,577 | | (9) | | | (9) | | 1,568 | 1,568 | | | |
| 100150761 | RENTON | WA | | 05/07/2024 | | 1,640 | | (19) | | | (19) | | 1,621 | 1,621 | | | |
| 100109058 | DALLAS | TX | | 06/05/2023 | | 1,570 | | (31) | | | (31) | | 1,539 | 1,539 | | | |
| 100133411 | SAN DIEGO | CA | | 11/21/2023 | | 1,667 | | 18 | | | 18 | | 1,685 | 1,685 | | | |
| 100137591 | TACOMA | WA | | 12/08/2023 | | 1,870 | | 29 | | | 29 | | 1,899 | 1,899 | | | |
| 100101190 | STATEN ISLAND | NY | | 04/28/2023 | | 2,638 | | 303 | | | 303 | | 2,941 | 2,941 | | | |
| 100137243 | MIAMI | FL | | 11/29/2023 | | 1,079 | | (9) | | | (9) | | 1,070 | 1,070 | | | |
| 100142534 | PASO ROBLES | CA | | 02/08/2024 | | 1,594 | | (30) | | | (30) | | 1,564 | 1,564 | | | |
| 100014431 | BROOKLYN | NY | | 09/27/2017 | | 722 | | 29 | | | 29 | | 751 | 751 | | | |
| 100128802 | LONG BEACH | CA | | 09/21/2023 | | 1,560 | | (27) | | | (27) | | 1,533 | 1,533 | | | |
| 100071932 | FORT LAUDERDALE | FL | | 11/19/2021 | | 3,730 | | (116) | | | (116) | | 3,614 | 3,614 | | | |
| 100142096 | (LA CRESCENTA AREA) GLENDALE | CA | | 02/29/2024 | | 1,467 | | (57) | | | (57) | | 1,410 | 1,410 | | | |
| 100109970 | MOUNT VERNON | NY | | 06/22/2023 | | 1,546 | | (29) | | | (29) | | 1,517 | 1,517 | | | |
| 100150803 | KAILUA KONA | HI | | 05/08/2024 | | 1,570 | | (46) | | | (46) | | 1,524 | 1,524 | | | |
| 100151998 | LOMA LINDA | CA | | 06/14/2024 | | 977 | | (24) | | | (24) | | 953 | 953 | | | |
| 100136879 | RYE | NH | | 11/27/2023 | | 1,826 | | 37 | | | 37 | | 1,863 | 1,863 | | | |
| 100110709 | FORT MYERS | FL | | 08/11/2023 | | 1,150 | | 9 | | | 9 | | 1,159 | 1,159 | | | |
| 100156803 | LAKESIDE | CA | | 06/27/2024 | | 977 | | (16) | | | (16) | | 961 | 961 | | | |
| 100139428 | MIAMI | FL | | 12/06/2023 | | 1,239 | | (34) | | | (34) | | 1,205 | 1,205 | | | |
| 100139588 | CORONA | CA | | 12/28/2023 | | 817 | | (43) | | | (43) | | 774 | 774 | | | |
| 100129682 | OCEANSIDE | CA | | 09/29/2023 | | 1,636 | | (24) | | | (24) | | 1,612 | 1,612 | | | |
| 100150033 | LA HONDA | CA | | 06/07/2024 | | 1,846 | | (47) | | | (47) | | 1,799 | 1,799 | | | |
| 100101082 | BROOKLYN | NY | | 04/28/2023 | | 2,859 | | 272 | | | 272 | | 3,131 | 3,131 | | | |
| 100101107 | BRADENTON | FL | | 04/28/2023 | | 3,497 | | 1,117 | | | 1,117 | | 4,614 | 4,614 | | | |
| 100155315 | MISSION VIEJO | CA | | 07/19/2024 | | 1,208 | | (6) | | | (6) | | 1,202 | 1,202 | | | |
| 100136141 | THE COLONY | TX | | 12/18/2023 | | 851 | | (18) | | | (18) | | 833 | 833 | | | |
| 100138892 | MARATHON | FL | | 12/21/2023 | | 1,524 | | (18) | | | (18) | | 1,506 | 1,506 | | | |
| 100080442 | TORRANCE | CA | | 03/10/2022 | | 3,057 | | (47) | | | (47) | | 3,010 | 3,010 | | | |
| 100142840 | HEALDSBURG | CA | | 02/09/2024 | | 2,213 | | 149 | | | 149 | | 2,362 | 2,362 | | | |
| 100110196 | ST PETE BEACH | FL | | 06/30/2023 | | 2,070 | | 33 | | | 33 | | 2,103 | 2,103 | | | |
| 100158831 | ALEXANDER CITY | AL | | 07/12/2024 | | 568 | | (10) | | | (10) | | 558 | 558 | | | |
| 100100970 | SAINT AUGUSTINE | FL | | 04/28/2023 | | 3,378 | | 560 | | | 560 | | 3,938 | 3,938 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088383 | SEDONA | AZ | | 01/06/2023 | | 1,714 | | (9) | | | (9) | | 1,705 | 1,705 | | | |
| 100159837 | MIAMI | FL | | 08/16/2024 | | 495 | | (28) | | | (28) | | 467 | 467 | | | |
| 100088235 | YONKERS | NY | | 10/17/2022 | | 1,810 | | (13) | | | (13) | | 1,797 | 1,797 | | | |
| 100102675 | BROOKLYN | NY | | 06/22/2023 | | 859 | | (40) | | | (40) | | 819 | 819 | | | |
| 100108325 | AMERICAN CANYON | CA | | 05/24/2023 | | 2,636 | | (57) | | | (57) | | 2,579 | 2,579 | | | |
| 100091099 | MOORPARK | CA | | 01/31/2023 | | 1,262 | | (42) | | | (42) | | 1,220 | 1,220 | | | |
| 100150755 | CHARLOTTESVILLE | VA | | 05/07/2024 | | 1,605 | | (23) | | | (23) | | 1,582 | 1,582 | | | |
| 100120651 | PEABODY | MA | | 08/24/2023 | | 1,310 | | (20) | | | (20) | | 1,290 | 1,290 | | | |
| 100150906 | VIENNA | VA | | 05/08/2024 | | 1,634 | | (39) | | | (39) | | 1,595 | 1,595 | | | |
| 100140380 | MAPLEWOOD | NJ | | 01/18/2024 | | 1,309 | | (33) | | | (33) | | 1,276 | 1,276 | | | |
| 100151559 | HEALDSBURG | CA | | 05/10/2024 | | 29,319 | | (736) | | | (736) | | 28,583 | 28,583 | | | |
| 100141743 | GLEN COVE | NY | | 01/30/2024 | | 1,180 | | (78) | | | (78) | | 1,102 | 1,102 | | | |
| 4010067694 | Trenton | NJ | | 02/29/2024 | | 1,515 | | | | | | | 1,515 | 1,515 | | | |
| 100140016 | NEWCASTLE | WA | | 01/09/2024 | | 1,521 | | (40) | | | (40) | | 1,481 | 1,481 | | | |
| 100085157 | GARDEN GROVE | CA | | 09/21/2022 | | 1,778 | | (52) | | | (52) | | 1,726 | 1,726 | | | |
| 100110211 | LONG BEACH | CA | | 06/30/2023 | | 2,578 | | 107 | | | 107 | | 2,685 | 2,685 | | | |
| 100137866 | OAKRIDGE | NC | | 12/08/2023 | | 1,103 | | (36) | | | (36) | | 1,067 | 1,067 | | | |
| 100117422 | WOODSIDE | NY | | 07/20/2023 | | 5,695 | | 404 | | | 404 | | 6,099 | 6,099 | | | |
| 100131658 | RENO | NV | | 10/06/2023 | | 1,739 | | 40 | | | 40 | | 1,779 | 1,779 | | | |
| 100142783 | DESTIN | FL | | 02/08/2024 | | 28,307 | | (399) | | | (399) | | 27,908 | 27,908 | | | |
| 100128239 | MIAMI | FL | | 09/14/2023 | | 1,241 | | 28 | | | 28 | | 1,269 | 1,269 | | | |
| 100081252 | ALISO VIEJO | CA | | 03/18/2022 | | 3,497 | | 26 | | | 26 | | 3,523 | 3,523 | | | |
| 100118921 | AUSTIN | TX | | 07/27/2023 | | 1,615 | | (24) | | | (24) | | 1,591 | 1,591 | | | |
| 100139352 | YONKERS | NY | | 12/28/2023 | | 1,395 | | (26) | | | (26) | | 1,369 | 1,369 | | | |
| 4010063652 | Salem | NJ | | 11/29/2023 | | 1,379 | | (82) | | | (82) | | 1,297 | 1,297 | | | |
| 100144319 | (NORTHRIDGE AREA) LOS ANGELES | CA | | 03/07/2024 | | 1,562 | | (31) | | | (31) | | 1,531 | 1,531 | | | |
| 100159562 | MAITLAND | FL | | 07/15/2024 | | 973 | | (34) | | | (34) | | 939 | 939 | | | |
| 100099603 | WINNETKA | CA | | 04/06/2023 | | 1,661 | | (8) | | | (8) | | 1,653 | 1,653 | | | |
| 100135370 | OCEANSIDE | CA | | 11/13/2023 | | 1,503 | | | | | | | 1,503 | 1,503 | | | |
| 100108930 | BLAINE | WA | | 05/31/2023 | | 3,295 | | (88) | | | (88) | | 3,207 | 3,207 | | | |
| 100079315 | GATLINBURG | TN | | 03/17/2022 | | 3,137 | | (52) | | | (52) | | 3,085 | 3,085 | | | |
| 100158430 | RED LODGE | MT | | 07/10/2024 | | 1,056 | | (17) | | | (17) | | 1,039 | 1,039 | | | |
| 100129763 | THOUSAND OAKS | CA | | 09/27/2023 | | 960 | | 10 | | | 10 | | 970 | 970 | | | |
| 100147829 | BUELLTON | CA | | 04/08/2024 | | 1,779 | | (31) | | | (31) | | 1,748 | 1,748 | | | |
| 100071982 | LOS ANGELES | CA | | 10/29/2021 | | 1,933 | | (86) | | | (86) | | 1,847 | 1,847 | | | |
| 100151185 | GOLD BAR | WA | | 05/10/2024 | | 1,713 | | (28) | | | (28) | | 1,685 | 1,685 | | | |
| 100155032 | CROSSLAKE | MN | | 07/19/2024 | | 966 | | (15) | | | (15) | | 951 | 951 | | | |
| 100080937 | GLENDALE | CA | | 04/01/2022 | | 3,285 | | (86) | | | (86) | | 3,199 | 3,199 | | | |
| 100135516 | TREASURE ISLAND | FL | | 11/13/2023 | | 1,505 | | (16) | | | (16) | | 1,489 | 1,489 | | | |
| 100144098 | CUDJOE KEY | FL | | 03/07/2024 | | 1,924 | | (7) | | | (7) | | 1,917 | 1,917 | | | |
| 100133832 | LAS VEGAS | NV | | 10/20/2023 | | 790 | | (12) | | | (12) | | 778 | 778 | | | |
| 100120336 | BRACEY | VA | | 08/18/2023 | | 1,345 | | (52) | | | (52) | | 1,293 | 1,293 | | | |
| 100109637 | FORT LAUDERDALE | FL | | 06/14/2023 | | 1,757 | | (27) | | | (27) | | 1,730 | 1,730 | | | |
| 100119226 | SAN PABLO | CA | | 07/31/2023 | | 2,201 | | 20 | | | 20 | | 2,221 | 2,221 | | | |
| 100149478 | LONG BEACH | CA | | 04/24/2024 | | 4,680 | | (126) | | | (126) | | 4,554 | 4,554 | | | |
| 100151901 | ARCADIA | CA | | 07/10/2024 | | 1,000 | | (34) | | | (34) | | 966 | 966 | | | |
| 100151934 | LEHI | UT | | 06/14/2024 | | 972 | | (26) | | | (26) | | 946 | 946 | | | |
| 100117713 | AREA OF ARLETA LOS ANGELES | CA | | 07/20/2023 | | 2,074 | | 60 | | | 60 | | 2,134 | 2,134 | | | |
| 100139337 | RIVERSIDE | CA | | 12/28/2023 | | 1,644 | | 8 | | | 8 | | 1,652 | 1,652 | | | |
| 100126370 | PASSAIC | NJ | | 08/30/2023 | | 1,443 | | (53) | | | (53) | | 1,390 | 1,390 | | | |
| 100140851 | SNELLVILLE | GA | | 03/06/2024 | | 4,733 | | (171) | | | (171) | | 4,562 | 4,562 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157981 | MONTEREY | CA | | 07/09/2024 | | 585 | | (3) | | | (3) | | 582 | 582 | | | |
| 100131916 | BOISE | ID | | 10/13/2023 | | 1,475 | | (36) | | | (36) | | 1,439 | 1,439 | | | |
| 100151423 | BOTHELL | WA | | 05/10/2024 | | 2,125 | | 74 | | | 74 | | 2,199 | 2,199 | | | |
| 100117573 | WESTLAKE VILLAGE | CA | | 07/20/2023 | | 2,536 | | 274 | | | 274 | | 2,810 | 2,810 | | | |
| 100103813 | MOUNT VERNON | NY | | 05/10/2023 | | 1,602 | | (27) | | | (27) | | 1,575 | 1,575 | | | |
| 100117196 | SEVIERVILLE | TN | | 07/20/2023 | | 1,835 | | (1) | | | (1) | | 1,834 | 1,834 | | | |
| 100143391 | NORTHRIDGE | CA | | 02/16/2024 | | 7,019 | | (104) | | | (104) | | 6,915 | 6,915 | | | |
| 100151457 | LATHROP | CA | | 05/10/2024 | | 1,924 | | (33) | | | (33) | | 1,891 | 1,891 | | | |
| 100067784 | FT LAUDERDALE | FL | | 09/23/2021 | | 3,384 | | (125) | | | (125) | | 3,259 | 3,259 | | | |
| 100087457 | FORT LEE | NJ | | 10/25/2022 | | 2,573 | | 430 | | | 430 | | 3,003 | 3,003 | | | |
| 100149188 | CAMAS | WA | | 04/22/2024 | | 1,087 | | (24) | | | (24) | | 1,063 | 1,063 | | | |
| 100160419 | BERKELEY | CA | | 07/19/2024 | | 508 | | (19) | | | (19) | | 489 | 489 | | | |
| 100082262 | HOMESTEAD | FL | | 04/14/2022 | | 2,929 | | 12 | | | 12 | | 2,941 | 2,941 | | | |
| 100108138 | WILMINGTON | MA | | 05/24/2023 | | 1,277 | | (20) | | | (20) | | 1,257 | 1,257 | | | |
| 100156793 | LOS ANGELES | CA | | 06/26/2024 | | 589 | | (5) | | | (5) | | 584 | 584 | | | |
| 100137165 | WHITEWRIGHT | TX | | 11/28/2023 | | 916 | | (31) | | | (31) | | 885 | 885 | | | |
| 100141698 | ALTADENA | CA | | 01/30/2024 | | 1,383 | | (46) | | | (46) | | 1,337 | 1,337 | | | |
| 100135610 | PORTLAND | OR | | 11/09/2023 | | 1,426 | | (10) | | | (10) | | 1,416 | 1,416 | | | |
| 100151922 | TEMPLE CITY | CA | | 07/10/2024 | | 537 | | (8) | | | (8) | | 529 | 529 | | | |
| 100135037 | MARIETTA | GA | | 10/30/2023 | | 1,546 | | (13) | | | (13) | | 1,533 | 1,533 | | | |
| 100117393 | LOS ANGELES | CA | | 07/20/2023 | | 3,672 | | 1,358 | | | 1,358 | | 5,030 | 5,030 | | | |
| 100117676 | KISSIMMEE | FL | | 07/20/2023 | | 1,748 | | (2) | | | (2) | | 1,746 | 1,746 | | | |
| 100151433 | ANCHORAGE | AK | | 05/10/2024 | | 1,737 | | (2) | | | (2) | | 1,735 | 1,735 | | | |
| 100083508 | SAN JOSE | CA | | 06/06/2022 | | 7,600 | | (213) | | | (213) | | 7,387 | 7,387 | | | |
| 100055651 | ROCKAWAY BEACH | NY | | 03/23/2021 | | 2,468 | | (332) | | | (332) | | 2,136 | 2,136 | | | |
| 100101936 | BELL | CA | | 04/14/2023 | | 1,174 | | (44) | | | (44) | | 1,130 | 1,130 | | | |
| 100141526 | SANTEE | CA | | 01/30/2024 | | 1,475 | | (23) | | | (23) | | 1,452 | 1,452 | | | |
| 100103802 | JERSEY CITY | NJ | | 05/10/2023 | | 2,630 | | (62) | | | (62) | | 2,568 | 2,568 | | | |
| 100131803 | EL SOBRANTE | CA | | 10/06/2023 | | 1,497 | | 23 | | | 23 | | 1,520 | 1,520 | | | |
| 100139998 | MALIBU | CA | | 01/09/2024 | | 1,631 | | (24) | | | (24) | | 1,607 | 1,607 | | | |
| 100102624 | MIAMI SHORES | FL | | 06/22/2023 | | 1,499 | | (62) | | | (62) | | 1,437 | 1,437 | | | |
| 100132735 | EATONTON | GA | | 11/03/2023 | | 1,481 | | 20 | | | 20 | | 1,501 | 1,501 | | | |
| 100147635 | PETALUMA | CA | | 04/04/2024 | | 1,505 | | (26) | | | (26) | | 1,479 | 1,479 | | | |
| 100110723 | LOS ANGELES | CA | | 08/11/2023 | | 1,284 | | (46) | | | (46) | | 1,238 | 1,238 | | | |
| 100144034 | SAN DIEGO | CA | | 03/07/2024 | | 68,835 | | (416) | | | (416) | | 68,419 | 68,419 | | | |
| 100152957 | CORAL SPRINGS | FL | | 06/27/2024 | | 709 | | (24) | | | (24) | | 685 | 685 | | | |
| 100144393 | VISTA | CA | | 03/07/2024 | | 1,053 | | (19) | | | (19) | | 1,034 | 1,034 | | | |
| 100147720 | LOMPOC | CA | | 04/05/2024 | | 1,661 | | (22) | | | (22) | | 1,639 | 1,639 | | | |
| 100115529 | BOCA RATON | FL | | 07/19/2023 | | 1,529 | | (47) | | | (47) | | 1,482 | 1,482 | | | |
| 100150052 | FLOWER MOUND | TX | | 06/14/2024 | | 2,079 | | (81) | | | (81) | | 1,998 | 1,998 | | | |
| 100128785 | ELLICOTT CITY | MD | | 09/21/2023 | | 1,643 | | (38) | | | (38) | | 1,605 | 1,605 | | | |
| 100116030 | THOUSAND OAKS | CA | | 07/20/2023 | | 1,532 | | (21) | | | (21) | | 1,511 | 1,511 | | | |
| 100128153 | PHILADELPHIA | PA | | 09/18/2023 | | 1,932 | | 32 | | | 32 | | 1,964 | 1,964 | | | |
| 100117723 | CASTRO VALLEY | CA | | 07/20/2023 | | 1,861 | | | | | | | 1,861 | 1,861 | | | |
| 100078337 | MIAMI | FL | | 02/10/2022 | | 2,881 | | (90) | | | (90) | | 2,791 | 2,791 | | | |
| 100103290 | SIMI VALLEY | CA | | 04/27/2023 | | 1,653 | | (34) | | | (34) | | 1,619 | 1,619 | | | |
| 100133214 | ABINGTON | MA | | 11/29/2023 | | 1,379 | | (13) | | | (13) | | 1,366 | 1,366 | | | |
| 100115456 | LOS ANGELES | CA | | 07/17/2023 | | 1,190 | | (25) | | | (25) | | 1,165 | 1,165 | | | |
| 100029769 | SEAL BEACH | CA | | 10/26/2018 | | 3,174 | | 62 | | | 62 | | 3,236 | 3,236 | | | |
| 100128478 | GARDENA | CA | | 09/15/2023 | | 1,807 | | (12) | | | (12) | | 1,795 | 1,795 | | | |
| 100140397 | SURF CITY | NC | | 01/18/2024 | | 1,598 | | (43) | | | (43) | | 1,555 | 1,555 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151170 | KUNKLETOWN | PA | | 05/09/2024 | | 1,475 | | (19) | | | (19) | | 1,456 | 1,456 | | | |
| 100141474 | MIDDLETON | ID | | 01/30/2024 | | 1,231 | | (37) | | | (37) | | 1,194 | 1,194 | | | |
| 100081143 | FORKED RIVER | NJ | | 03/18/2022 | | 3,540 | | 88 | | | 88 | | 3,628 | 3,628 | | | |
| 100119291 | PORTLAND | OR | | 07/31/2023 | | 1,768 | | (14) | | | (14) | | 1,754 | 1,754 | | | |
| 100084857 | SAN LORENZO | CA | | 08/02/2022 | | 3,264 | | 11 | | | 11 | | 3,275 | 3,275 | | | |
| 100078459 | MT PLEASANT | SC | | 01/25/2022 | | 31,376 | | 658 | | | 658 | | 32,034 | 32,034 | | | |
| 100099858 | BREA | CA | | 03/07/2023 | | 1,661 | | (6) | | | (6) | | 1,655 | 1,655 | | | |
| 100136261 | CAPE CHARLES | VA | | 11/20/2023 | | 7,919 | | 49 | | | 49 | | 7,968 | 7,968 | | | |
| 100154578 | SANTA CLARITA | CA | | 06/14/2024 | | 786 | | (45) | | | (45) | | 741 | 741 | | | |
| 100148004 | LEWES | DE | | 04/10/2024 | | 1,550 | | (15) | | | (15) | | 1,535 | 1,535 | | | |
| 100151498 | WASILLA | AK | | 05/10/2024 | | 1,540 | | (28) | | | (28) | | 1,512 | 1,512 | | | |
| 100150008 | IRVINE | CA | | 06/07/2024 | | 1,773 | | 1 | | | 1 | | 1,774 | 1,774 | | | |
| 100137073 | BURBANK | CA | | 11/28/2023 | | 1,657 | | 12 | | | 12 | | 1,669 | 1,669 | | | |
| 100091565 | SOUDERTON | PA | | 03/07/2023 | | 1,046 | | (12) | | | (12) | | 1,034 | 1,034 | | | |
| 100153859 | NEWARK | NJ | | 06/05/2024 | | 1,066 | | (7) | | | (7) | | 1,059 | 1,059 | | | |
| 100140062 | SEVEN DEVILS | NC | | 01/09/2024 | | 1,363 | | (18) | | | (18) | | 1,345 | 1,345 | | | |
| 100090085 | HOLLYWOOD | FL | | 01/13/2023 | | 1,469 | | (12) | | | (12) | | 1,457 | 1,457 | | | |
| 100137906 | HOUSTON | TX | | 12/08/2023 | | 1,389 | | (21) | | | (21) | | 1,368 | 1,368 | | | |
| 100143716 | HERMOSA BEACH | CA | | 02/26/2024 | | 1,421 | | (31) | | | (31) | | 1,390 | 1,390 | | | |
| 100159987 | MIAMI | FL | | 08/16/2024 | | 433 | | (16) | | | (16) | | 417 | 417 | | | |
| 100109809 | KISSIMMEE | FL | | 08/04/2023 | | 1,679 | | 2 | | | 2 | | 1,681 | 1,681 | | | |
| 100065204 | SANTA CLARA | CA | | 07/14/2021 | | 14,841 | | (19) | | | (19) | | 14,822 | 14,822 | | | |
| 100149040 | SAVANNAH | GA | | 04/19/2024 | | 1,536 | | 34 | | | 34 | | 1,570 | 1,570 | | | |
| 100128372 | CAPE CORAL | FL | | 09/15/2023 | | 1,338 | | (42) | | | (42) | | 1,296 | 1,296 | | | |
| 100114683 | HUMBLE | TX | | 06/29/2023 | | 1,610 | | (27) | | | (27) | | 1,583 | 1,583 | | | |
| 100147562 | GRANBURY | TX | | 04/03/2024 | | 1,498 | | (43) | | | (43) | | 1,455 | 1,455 | | | |
| 100108472 | PALM BEACH GARDENS | FL | | 05/25/2023 | | 1,785 | | (9) | | | (9) | | 1,776 | 1,776 | | | |
| 100117396 | (RESEDA AREA) LOS ANGELES | CA | | 07/20/2023 | | 2,222 | | 166 | | | 166 | | 2,388 | 2,388 | | | |
| 100136198 | CORNVILLE | AZ | | 11/20/2023 | | 1,592 | | 32 | | | 32 | | 1,624 | 1,624 | | | |
| 100150170 | NAPLES | FL | | 04/30/2024 | | 1,201 | | (53) | | | (53) | | 1,148 | 1,148 | | | |
| 100152482 | CHESAPEAKE | VA | | 05/16/2024 | | 795 | | (38) | | | (38) | | 757 | 757 | | | |
| 100131627 | RANCHO MIRAGE | CA | | 10/06/2023 | | 4,220 | | (47) | | | (47) | | 4,173 | 4,173 | | | |
| 100091102 | LOS ANGELES | CA | | 01/31/2023 | | 1,117 | | (63) | | | (63) | | 1,054 | 1,054 | | | |
| 100090699 | FAR ROCKAWAY | NY | | 12/29/2022 | | 1,638 | | (54) | | | (54) | | 1,584 | 1,584 | | | |
| 100090255 | PHOENIX | AZ | | 01/13/2023 | | 1,392 | | (34) | | | (34) | | 1,358 | 1,358 | | | |
| 100110414 | BEND | OR | | 06/30/2023 | | 2,217 | | 16 | | | 16 | | 2,233 | 2,233 | | | |
| 100159307 | WESTON | FL | | 07/15/2024 | | 534 | | (14) | | | (14) | | 520 | 520 | | | |
| 100154117 | VENTURA | CA | | 07/11/2024 | | 467 | | (17) | | | (17) | | 450 | 450 | | | |
| 100136935 | PEACHTREE CORNERS | GA | | 11/28/2023 | | 1,440 | | (13) | | | (13) | | 1,427 | 1,427 | | | |
| 100138825 | KINGSLAND | TX | | 12/21/2023 | | 1,480 | | (9) | | | (9) | | 1,471 | 1,471 | | | |
| 100120803 | SOLON | OH | | 08/25/2023 | | 2,304 | | (19) | | | (19) | | 2,285 | 2,285 | | | |
| 100142079 | CUMMING | GA | | 02/29/2024 | | 1,209 | | (45) | | | (45) | | 1,164 | 1,164 | | | |
| 100148623 | CLEVELAND | TX | | 05/15/2024 | | 957 | | (34) | | | (34) | | 923 | 923 | | | |
| 100133886 | EWA BEACH | HI | | 11/29/2023 | | 1,379 | | (11) | | | (11) | | 1,368 | 1,368 | | | |
| 100083069 | SAN JOSE | CA | | 05/26/2022 | | 3,790 | | 649 | | | 649 | | 4,439 | 4,439 | | | |
| 100139967 | GATLINBURG | TN | | 01/09/2024 | | 1,582 | | (39) | | | (39) | | 1,543 | 1,543 | | | |
| 100150083 | AUSTIN | TX | | 06/14/2024 | | 986 | | (12) | | | (12) | | 974 | 974 | | | |
| 100137895 | CYPRESS | CA | | 12/08/2023 | | 1,108 | | (29) | | | (29) | | 1,079 | 1,079 | | | |
| 100110651 | SAMMAMISH | WA | | 06/30/2023 | | 2,055 | | 22 | | | 22 | | 2,077 | 2,077 | | | |
| 100080200 | WESTWOOD | NJ | | 02/25/2022 | | 2,881 | | (6) | | | (6) | | 2,875 | 2,875 | | | |
| 100074451 | COLLEGE POINT | NY | | 12/02/2021 | | 3,151 | | (178) | | | (178) | | 2,973 | 2,973 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100074447 | SAN DIEGO | CA | | 12/02/2021 | | 3,517 | | (52) | | | (52) | | 3,465 | 3,465 | | | |
| 100151190 | ALTADENA | CA | | 05/10/2024 | | 1,682 | | (25) | | | (25) | | 1,657 | 1,657 | | | |
| 100151504 | ORLANDO | FL | | 05/10/2024 | | 1,621 | | (37) | | | (37) | | 1,584 | 1,584 | | | |
| 4010053838 | Akron | OH | | 06/20/2023 | | 1,589 | | (152) | | | (152) | | 1,437 | 1,437 | | | |
| 100150082 | CORONA | CA | | 06/14/2024 | | 1,506 | | (36) | | | (36) | | 1,470 | 1,470 | | | |
| 100151395 | ANAHEIM | CA | | 05/10/2024 | | 1,622 | | (40) | | | (40) | | 1,582 | 1,582 | | | |
| 100116331 | SCOTTSDALE | AZ | | 07/20/2023 | | 3,143 | | 938 | | | 938 | | 4,081 | 4,081 | | | |
| 100156719 | (ENCINO AREA) LOS ANGELES | CA | | 06/26/2024 | | 443 | | (4) | | | (4) | | 439 | 439 | | | |
| 100135017 | SARATOGA | CA | | 10/30/2023 | | 1,376 | | 4 | | | 4 | | 1,380 | 1,380 | | | |
| 100091723 | NAVARRE | FL | | 03/24/2023 | | 2,391 | | (18) | | | (18) | | 2,373 | 2,373 | | | |
| 100101992 | CARSON | CA | | 04/14/2023 | | 1,564 | | (29) | | | (29) | | 1,535 | 1,535 | | | |
| 100115505 | GILBERT | AZ | | 07/17/2023 | | 2,224 | | 8 | | | 8 | | 2,232 | 2,232 | | | |
| 100162015 | BAITING HOLLOW | NY | | 07/31/2024 | | 490 | | (16) | | | (16) | | 474 | 474 | | | |
| 100118732 | DUBLIN | OH | | 07/25/2023 | | 1,309 | | (27) | | | (27) | | 1,282 | 1,282 | | | |
| 100147479 | ANTIOCH | CA | | 04/03/2024 | | 836 | | (25) | | | (25) | | 811 | 811 | | | |
| 100081019 | ATLANTA | GA | | 03/18/2022 | | 3,591 | | 102 | | | 102 | | 3,693 | 3,693 | | | |
| 100139590 | BUENA PARK | CA | | 12/28/2023 | | 1,108 | | (27) | | | (27) | | 1,081 | 1,081 | | | |
| 100135122 | FREEPORT | TX | | 11/01/2023 | | 1,597 | | 2 | | | 2 | | 1,599 | 1,599 | | | |
| 100156389 | MILL VALLEY | CA | | 07/25/2024 | | 490 | | (9) | | | (9) | | 481 | 481 | | | |
| 100134700 | HAYWARD | CA | | 10/30/2023 | | 1,446 | | (21) | | | (21) | | 1,425 | 1,425 | | | |
| 100086643 | FARMINGTON | UT | | 09/30/2022 | | 76,439 | | 491 | | | 491 | | 76,930 | 76,930 | | | |
| 100148475 | LONG BEACH | CA | | 04/12/2024 | | 1,464 | | (58) | | | (58) | | 1,406 | 1,406 | | | |
| 100067959 | LIVERMORE | CA | | 09/23/2021 | | 3,826 | | (25) | | | (25) | | 3,801 | 3,801 | | | |
| 4010041669 | Victoria | NY | | 02/02/2023 | | 1,504 | | (175) | | | (175) | | 1,329 | 1,329 | | | |
| 100079808 | ORANGE BEACH | AL | | 04/08/2022 | | 2,945 | | (108) | | | (108) | | 2,837 | 2,837 | | | |
| 100141668 | SAN JOSE | CA | | 01/30/2024 | | 1,055 | | (23) | | | (23) | | 1,032 | 1,032 | | | |
| 100132670 | GILROY | CA | | 11/03/2023 | | 1,396 | | (14) | | | (14) | | 1,382 | 1,382 | | | |
| 100129406 | WALNUT | CA | | 09/26/2023 | | 1,657 | | (4) | | | (4) | | 1,653 | 1,653 | | | |
| 100080351 | SAN JOSE | CA | | 02/28/2022 | | 3,514 | | (32) | | | (32) | | 3,482 | 3,482 | | | |
| 100120912 | SCOTTSDALE | AZ | | 08/30/2023 | | 1,714 | | | | | | | 1,714 | 1,714 | | | |
| 100108284 | FULLERTON | CA | | 05/24/2023 | | 980 | | (25) | | | (25) | | 955 | 955 | | | |
| 100142641 | DOWNEY | CA | | 02/08/2024 | | 1,722 | | (35) | | | (35) | | 1,687 | 1,687 | | | |
| 100101970 | JURUPA VALLEY | CA | | 04/14/2023 | | 1,000 | | (13) | | | (13) | | 987 | 987 | | | |
| 100000142 | MOUNTAIN VIEW | CA | | 03/23/2016 | | 3,554 | | (54) | | | (54) | | 3,500 | 3,500 | | | |
| 100120829 | KEY WEST | FL | | 08/25/2023 | | 1,551 | | 2 | | | 2 | | 1,553 | 1,553 | | | |
| 100148316 | DRESHER | PA | | 04/12/2024 | | 1,709 | | (23) | | | (23) | | 1,686 | 1,686 | | | |
| 100120813 | SAN FRANCISCO | CA | | 08/25/2023 | | 1,441 | | (42) | | | (42) | | 1,399 | 1,399 | | | |
| 100148622 | LIBERTY HILL | TX | | 05/15/2024 | | 1,593 | | (4) | | | (4) | | 1,589 | 1,589 | | | |
| 100129633 | BALDWIN PARK | CA | | 09/29/2023 | | 1,853 | | 12 | | | 12 | | 1,865 | 1,865 | | | |
| 100116836 | DALLAS | TX | | 07/20/2023 | | 4,099 | | 1,238 | | | 1,238 | | 5,337 | 5,337 | | | |
| 100074468 | SCOTTSDALE | AZ | | 12/02/2021 | | 4,079 | | 90 | | | 90 | | 4,169 | 4,169 | | | |
| 100114920 | HIGHLANDS RANCH | CO | | 07/13/2023 | | 8,295 | | (155) | | | (155) | | 8,140 | 8,140 | | | |
| 100139943 | PILOT POINT | TX | | 01/09/2024 | | 1,544 | | (31) | | | (31) | | 1,513 | 1,513 | | | |
| 100110358 | NORTH BAY VILLAGE | FL | | 06/30/2023 | | 1,981 | | (2) | | | (2) | | 1,979 | 1,979 | | | |
| 100080362 | BONITA | CA | | 02/28/2022 | | 3,317 | | (47) | | | (47) | | 3,270 | 3,270 | | | |
| 100137863 | VERO BEACH | FL | | 12/08/2023 | | 1,630 | | 36 | | | 36 | | 1,666 | 1,666 | | | |
| 100090869 | HILLSBOROUGH | NJ | | 01/31/2023 | | 1,993 | | 19 | | | 19 | | 2,012 | 2,012 | | | |
| 100153153 | COROLLA | NC | | 05/28/2024 | | 5,059 | | 1,308 | | | 1,308 | | 6,367 | 6,367 | | | |
| 100120464 | WALTHAM | MA | | 08/18/2023 | | 1,217 | | 3 | | | 3 | | 1,220 | 1,220 | | | |
| 100134786 | HUNTINGTON BEACH | CA | | 10/30/2023 | | 1,591 | | (2) | | | (2) | | 1,589 | 1,589 | | | |
| 100143424 | BOERNE | TX | | 02/16/2024 | | 1,472 | | (22) | | | (22) | | 1,450 | 1,450 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158579 | RANCHO MISSION VIEJO | CA | | 07/10/2024 | | 504 | | (13) | | | (13) | | 491 | 491 | | | |
| 100143874 | LAS VEGAS | NV | | 03/06/2024 | | 1,546 | | (30) | | | (30) | | 1,516 | 1,516 | | | |
| 100152430 | WASHINGTON | DC | | 05/17/2024 | | 1,524 | | (37) | | | (37) | | 1,487 | 1,487 | | | |
| 100014327 | JACKSON HEIGHTS | NY | | 09/27/2017 | | 1,664 | | 466 | | | 466 | | 2,130 | 2,130 | | | |
| 100101078 | BROOKLYN | NY | | 04/28/2023 | | 2,651 | | 165 | | | 165 | | 2,816 | 2,816 | | | |
| 100119046 | BRUTUS | MI | | 07/27/2023 | | 2,212 | | 23 | | | 23 | | 2,235 | 2,235 | | | |
| 100133056 | HONOLULU | HI | | 11/29/2023 | | 1,430 | | 10 | | | 10 | | 1,440 | 1,440 | | | |
| 100118763 | NEWPORT BEACH | CA | | 07/25/2023 | | 1,716 | | (53) | | | (53) | | 1,663 | 1,663 | | | |
| 100109226 | CORONA | CA | | 07/21/2023 | | 2,376 | | (44) | | | (44) | | 2,332 | 2,332 | | | |
| 100134629 | VAN NUYS | CA | | 10/30/2023 | | 3,744 | | (8) | | | (8) | | 3,736 | 3,736 | | | |
| 100116803 | KIRKLAND | WA | | 07/20/2023 | | 3,240 | | 443 | | | 443 | | 3,683 | 3,683 | | | |
| 100151503 | REDMOND | WA | | 05/10/2024 | | 1,601 | | (24) | | | (24) | | 1,577 | 1,577 | | | |
| 100086038 | EWA BEACH | HI | | 08/24/2022 | | 2,623 | | (44) | | | (44) | | 2,579 | 2,579 | | | |
| 100080044 | SANTA BARBARA | CA | | 04/08/2022 | | 2,373 | | 73 | | | 73 | | 2,446 | 2,446 | | | |
| 100154191 | RANCHO CUCAMONGA | CA | | 07/11/2024 | | 581 | | (14) | | | (14) | | 567 | 567 | | | |
| 100083655 | BATTLE GROUND | WA | | 06/23/2022 | | 2,016 | | (36) | | | (36) | | 1,980 | 1,980 | | | |
| 100078772 | LOS ANGELES | CA | | 01/31/2022 | | 3,362 | | (47) | | | (47) | | 3,315 | 3,315 | | | |
| 100150528 | EWA BEACH | HI | | 05/03/2024 | | 1,866 | | 11 | | | 11 | | 1,877 | 1,877 | | | |
| 100118019 | HACIENDA HEIGHTS | CA | | 07/20/2023 | | 2,299 | | 117 | | | 117 | | 2,416 | 2,416 | | | |
| 100156615 | NAGS HEAD | NC | | 06/24/2024 | | 1,028 | | (16) | | | (16) | | 1,012 | 1,012 | | | |
| 100147473 | MIAMI | FL | | 04/03/2024 | | 443 | | (3) | | | (3) | | 440 | 440 | | | |
| 100103153 | JAMAICA | NY | | 04/21/2023 | | 1,832 | | (41) | | | (41) | | 1,791 | 1,791 | | | |
| 100135272 | WELLS | ME | | 11/08/2023 | | 1,816 | | 45 | | | 45 | | 1,861 | 1,861 | | | |
| 100162049 | PALM BEACH GARDENS | FL | | 07/31/2024 | | 2,057 | | (49) | | | (49) | | 2,008 | 2,008 | | | |
| 100158932 | BRICK | NJ | | 07/12/2024 | | 515 | | (14) | | | (14) | | 501 | 501 | | | |
| 100119345 | PACIFIC BEACH | WA | | 07/31/2023 | | 2,415 | | 92 | | | 92 | | 2,507 | 2,507 | | | |
| 100043754 | BRENTWOOD | CA | | 08/13/2020 | | 2,704 | | (158) | | | (158) | | 2,546 | 2,546 | | | |
| 100136987 | LEAVENWORTH | WA | | 11/28/2023 | | 1,462 | | (7) | | | (7) | | 1,455 | 1,455 | | | |
| 100132365 | SARASOTA | FL | | 11/03/2023 | | 1,974 | | 165 | | | 165 | | 2,139 | 2,139 | | | |
| 100108236 | RIALTO | CA | | 05/24/2023 | | 1,027 | | (29) | | | (29) | | 998 | 998 | | | |
| 100141047 | SAN JOSE | CA | | 02/20/2024 | | 1,510 | | (17) | | | (17) | | 1,493 | 1,493 | | | |
| 100115432 | MENIFEE | CA | | 07/17/2023 | | 2,717 | | (94) | | | (94) | | 2,623 | 2,623 | | | |
| 100132689 | CHATSWORTH | CA | | 11/03/2023 | | 3,140 | | (57) | | | (57) | | 3,083 | 3,083 | | | |
| 100140031 | SAN DIEGO | CA | | 01/09/2024 | | 1,425 | | (29) | | | (29) | | 1,396 | 1,396 | | | |
| 100148652 | CHULA VISTA | CA | | 04/15/2024 | | 1,637 | | (26) | | | (26) | | 1,611 | 1,611 | | | |
| 100136919 | WEST PALM BEACH | FL | | 11/28/2023 | | 1,322 | | (24) | | | (24) | | 1,298 | 1,298 | | | |
| 100159482 | SURFSIDE BEACH | SC | | 07/15/2024 | | 1,114 | | (25) | | | (25) | | 1,089 | 1,089 | | | |
| 100151085 | SAN DIEGO | CA | | 05/08/2024 | | 1,762 | | (3) | | | (3) | | 1,759 | 1,759 | | | |
| 100151620 | RENTON | WA | | 05/10/2024 | | 1,518 | | (23) | | | (23) | | 1,495 | 1,495 | | | |
| 100110522 | ISSAQUAH | WA | | 06/30/2023 | | 2,031 | | (9) | | | (9) | | 2,022 | 2,022 | | | |
| 100152416 | SADDLE BROOK | NJ | | 05/17/2024 | | 1,033 | | (16) | | | (16) | | 1,017 | 1,017 | | | |
| 100099579 | SACRAMENTO | CA | | 04/06/2023 | | 1,445 | | (17) | | | (17) | | 1,428 | 1,428 | | | |
| 100107832 | PARKLAND | FL | | 05/19/2023 | | 1,114 | | (21) | | | (21) | | 1,093 | 1,093 | | | |
| 100055882 | ANAHEIM | CA | | 03/26/2021 | | 3,952 | | (105) | | | (105) | | 3,847 | 3,847 | | | |
| 100161836 | EAST ELMHURST | NY | | 07/31/2024 | | 1,540 | | (34) | | | (34) | | 1,506 | 1,506 | | | |
| 100148586 | LINDEN | NJ | | 04/12/2024 | | 1,528 | | (9) | | | (9) | | 1,519 | 1,519 | | | |
| 100088791 | GLENWOOD SPRINGS | CO | | 11/15/2022 | | 1,645 | | 2 | | | 2 | | 1,647 | 1,647 | | | |
| 100108156 | TIGARD | OR | | 05/24/2023 | | 797 | | (21) | | | (21) | | 776 | 776 | | | |
| 100151690 | OCEANSIDE | CA | | 05/10/2024 | | 1,595 | | (29) | | | (29) | | 1,566 | 1,566 | | | |
| 100156713 | WARRENTON | OR | | 06/26/2024 | | 385 | | (11) | | | (11) | | 374 | 374 | | | |
| 100108265 | TORRANCE | CA | | 05/24/2023 | | 1,417 | | (54) | | | (54) | | 1,363 | 1,363 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100570 | SPRING BRANCH | TX | | 04/27/2023 | | 2,655 | | (100) | | | (100) | | 2,555 | 2,555 | | | |
| 100108095 | LOS ANGELES (SAN PEDRO AREA) | CA | | 05/24/2023 | | 1,191 | | (53) | | | (53) | | 1,138 | 1,138 | | | |
| 100101117 | HENDERSON | NV | | 04/28/2023 | | 2,594 | | 368 | | | 368 | | 2,962 | 2,962 | | | |
| 100101810 | BRONX | NY | | 03/31/2023 | | 1,584 | | 71 | | | 71 | | 1,655 | 1,655 | | | |
| 100115093 | APOLLO BEACH | FL | | 07/14/2023 | | 2,159 | | 32 | | | 32 | | 2,191 | 2,191 | | | |
| 100143912 | BRONX | NY | | 03/06/2024 | | 17,189 | | (398) | | | (398) | | 16,791 | 16,791 | | | |
| 100136403 | JACKSONVILLE BEACH | FL | | 11/20/2023 | | 1,505 | | (4) | | | (4) | | 1,501 | 1,501 | | | |
| 100146635 | RICHWOOD | TX | | 03/20/2024 | | 1,155 | | (38) | | | (38) | | 1,117 | 1,117 | | | |
| 100115367 | TAMPA | FL | | 07/17/2023 | | 1,241 | | (7) | | | (7) | | 1,234 | 1,234 | | | |
| 100156405 | MIAMI | FL | | 06/24/2024 | | 1,024 | | (12) | | | (12) | | 1,012 | 1,012 | | | |
| 100127703 | PERRYSBURG | OH | | 09/08/2023 | | 1,972 | | (66) | | | (66) | | 1,906 | 1,906 | | | |
| 100128851 | PALM BEACH GARDENS | FL | | 09/21/2023 | | 1,575 | | (30) | | | (30) | | 1,545 | 1,545 | | | |
| 100156826 | PAYSON | UT | | 06/27/2024 | | 1,624 | | (55) | | | (55) | | 1,569 | 1,569 | | | |
| 100150785 | REDWOOD CITY | CA | | 05/07/2024 | | 1,553 | | (42) | | | (42) | | 1,511 | 1,511 | | | |
| 100103323 | HOLLYWOOD | FL | | 04/28/2023 | | 1,649 | | (26) | | | (26) | | 1,623 | 1,623 | | | |
| 100142986 | PORT SAINT LUCIE | FL | | 02/09/2024 | | 946 | | (12) | | | (12) | | 934 | 934 | | | |
| 100079596 | LOS ANGELES | CA | | 04/08/2022 | | 3,496 | | 107 | | | 107 | | 3,603 | 3,603 | | | |
| 100102620 | CAMARILLO | CA | | 06/22/2023 | | 1,373 | | (32) | | | (32) | | 1,341 | 1,341 | | | |
| 100164380 | SALISBURY | NC | | 08/21/2024 | | 553 | | (10) | | | (10) | | 543 | 543 | | | |
| 100119731 | STATEN ISLAND | NY | | 08/08/2023 | | 1,663 | | (36) | | | (36) | | 1,627 | 1,627 | | | |
| 100128917 | CORAL SPRINGS | FL | | 09/21/2023 | | 1,150 | | (10) | | | (10) | | 1,140 | 1,140 | | | |
| 100116076 | (SHADOW HILLS AREA)LOS ANGELES | CA | | 07/20/2023 | | 3,423 | | 416 | | | 416 | | 3,839 | 3,839 | | | |
| 100153260 | BOULDER | CO | | 05/30/2024 | | 2,200 | | (21) | | | (21) | | 2,179 | 2,179 | | | |
| 100083047 | PEMBROKE PINES | FL | | 05/11/2022 | | 2,473 | | (58) | | | (58) | | 2,415 | 2,415 | | | |
| 100156740 | FALLBROOK | CA | | 06/26/2024 | | 404 | | (18) | | | (18) | | 386 | 386 | | | |
| 100151574 | FAIRPLAY | CO | | 05/10/2024 | | 1,840 | | 17 | | | 17 | | 1,857 | 1,857 | | | |
| 100092042 | THE BRONX | NY | | 02/09/2023 | | 1,383 | | (46) | | | (46) | | 1,337 | 1,337 | | | |
| 100141015 | WHITTIER | CA | | 02/20/2024 | | 1,253 | | (23) | | | (23) | | 1,230 | 1,230 | | | |
| 100091017 | LOS ANGELES | CA | | 01/31/2023 | | 1,197 | | (35) | | | (35) | | 1,162 | 1,162 | | | |
| 100148131 | FOLSOM | CA | | 04/10/2024 | | 937 | | (11) | | | (11) | | 926 | 926 | | | |
| 100154569 | DALLAS | TX | | 06/14/2024 | | 534 | | (10) | | | (10) | | 524 | 524 | | | |
| 100086704 | SEGUIN | TX | | 09/30/2022 | | 1,683 | | (63) | | | (63) | | 1,620 | 1,620 | | | |
| 100116072 | PASADENA | CA | | 07/20/2023 | | 3,641 | | 457 | | | 457 | | 4,098 | 4,098 | | | |
| 100150494 | SEMINOLE | FL | | 05/03/2024 | | 1,734 | | (7) | | | (7) | | 1,727 | 1,727 | | | |
| 100126361 | COLUMBIA | NJ | | 08/30/2023 | | 1,255 | | (48) | | | (48) | | 1,207 | 1,207 | | | |
| 100160905 | LAKE HAVASU CITY | AZ | | 07/24/2024 | | 1,323 | | (22) | | | (22) | | 1,301 | 1,301 | | | |
| 100135947 | OXNARD | CA | | 11/15/2023 | | 1,080 | | (18) | | | (18) | | 1,062 | 1,062 | | | |
| 100142931 | LOS ANGELES | CA | | 02/09/2024 | | 1,553 | | (45) | | | (45) | | 1,508 | 1,508 | | | |
| 100148465 | SUNSET BEACH | NC | | 04/12/2024 | | 1,719 | | (32) | | | (32) | | 1,687 | 1,687 | | | |
| 100079399 | BELL GARDENS | CA | | 03/17/2022 | | 2,927 | | (128) | | | (128) | | 2,799 | 2,799 | | | |
| 100154745 | SAN DIEGO | CA | | 07/19/2024 | | 1,558 | | (61) | | | (61) | | 1,497 | 1,497 | | | |
| 100079699 | HOLLYWOOD | FL | | 04/08/2022 | | 2,994 | | (64) | | | (64) | | 2,930 | 2,930 | | | |
| 100149310 | OCEANSIDE | CA | | 04/24/2024 | | 1,708 | | (19) | | | (19) | | 1,689 | 1,689 | | | |
| 100153104 | CHULA VISTA | CA | | 06/27/2024 | | 946 | | (4) | | | (4) | | 942 | 942 | | | |
| 100158569 | POMONA | CA | | 07/10/2024 | | 511 | | (7) | | | (7) | | 504 | 504 | | | |
| 100091036 | LOS ANGELES | CA | | 01/31/2023 | | 1,653 | | (51) | | | (51) | | 1,602 | 1,602 | | | |
| 100054166 | SHERMAN OAKS | CA | | 03/23/2021 | | 6,042 | | (29) | | | (29) | | 6,013 | 6,013 | | | |
| 4010054178 | Middle River | MD | | 08/24/2023 | | 1,818 | | (109) | | | (109) | | 1,709 | 1,709 | | | |
| 100153855 | MONTEBELLO | CA | | 06/05/2024 | | 459 | | (8) | | | (8) | | 451 | 451 | | | |
| 100151410 | EAST WENATCHEE | WA | | 05/10/2024 | | 4,016 | | (77) | | | (77) | | 3,939 | 3,939 | | | |
| 100118792 | COVINA | CA | | 07/25/2023 | | 3,218 | | (73) | | | (73) | | 3,145 | 3,145 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135599 | PACOIMA | CA | | 11/09/2023 | | 993 | | (16) | | | (16) | | 977 | 977 | | | |
| 100132597 | PHOENIX | AZ | | 11/03/2023 | | 681 | | 10 | | | 10 | | 691 | 691 | | | |
| 100092004 | EAST QUOGUE | NY | | 02/09/2023 | | 1,505 | | (53) | | | (53) | | 1,452 | 1,452 | | | |
| 100128815 | WEST COVINA | CA | | 09/21/2023 | | 1,557 | | (30) | | | (30) | | 1,527 | 1,527 | | | |
| 100119455 | EL PORTAL | FL | | 07/31/2023 | | 1,646 | | (15) | | | (15) | | 1,631 | 1,631 | | | |
| 100118714 | BELLFLOWER | CA | | 07/25/2023 | | 1,646 | | (34) | | | (34) | | 1,612 | 1,612 | | | |
| 100135690 | FEDERAL WAY | WA | | 11/09/2023 | | 1,257 | | (28) | | | (28) | | 1,229 | 1,229 | | | |
| 100118719 | AVONDALE ESTATES | GA | | 07/25/2023 | | 847 | | (11) | | | (11) | | 836 | 836 | | | |
| 100143088 | SAN DIEGO | CA | | 02/16/2024 | | 1,870 | | (13) | | | (13) | | 1,857 | 1,857 | | | |
| 100161719 | WINTER GARDEN | FL | | 07/30/2024 | | 495 | | (13) | | | (13) | | 482 | 482 | | | |
| 100091073 | LOS ANGELES | CA | | 01/31/2023 | | 1,164 | | (43) | | | (43) | | 1,121 | 1,121 | | | |
| 100153690 | CELINA | TX | | 05/31/2024 | | 1,296,702 | | (40,300) | | | (40,300) | | 1,256,402 | 1,256,402 | | | |
| 100120966 | LAS VEGAS | NV | | 08/30/2023 | | 2,389 | | 119 | | | 119 | | 2,508 | 2,508 | | | |
| 100148569 | SAN JOSE | CA | | 04/12/2024 | | 3,270 | | (31) | | | (31) | | 3,239 | 3,239 | | | |
| 100142447 | WELLINGTON | FL | | 03/08/2024 | | 2,577 | | (90) | | | (90) | | 2,487 | 2,487 | | | |
| 100142532 | TAMPA | FL | | 02/08/2024 | | 1,695 | | (29) | | | (29) | | 1,666 | 1,666 | | | |
| 100102364 | NORCO | CA | | 06/07/2023 | | 2,278 | | (18) | | | (18) | | 2,260 | 2,260 | | | |
| 100130196 | PALM SPRINGS | CA | | 11/15/2023 | | 997 | | (48) | | | (48) | | 949 | 949 | | | |
| 100154345 | BROOKLYN | NY | | 06/12/2024 | | 851 | | (3) | | | (3) | | 848 | 848 | | | |
| 100133572 | BIG BEAR LAKE | CA | | 10/23/2023 | | 1,858 | | 33 | | | 33 | | 1,891 | 1,891 | | | |
| 100117488 | GAINESVILLE | GA | | 07/20/2023 | | 1,678 | | (5) | | | (5) | | 1,673 | 1,673 | | | |
| 100139614 | CLIFTON | NJ | | 12/28/2023 | | 1,135 | | (7) | | | (7) | | 1,128 | 1,128 | | | |
| 100118631 | FRAMINGHAM | MA | | 07/25/2023 | | 1,191 | | (27) | | | (27) | | 1,164 | 1,164 | | | |
| 100119740 | BRONX | NY | | 08/08/2023 | | 1,287 | | (50) | | | (50) | | 1,237 | 1,237 | | | |
| 100150571 | BROKEN BOW | OK | | 05/03/2024 | | 1,471 | | (22) | | | (22) | | 1,449 | 1,449 | | | |
| 100129954 | MIAMI | FL | | 09/27/2023 | | 1,387 | | (35) | | | (35) | | 1,352 | 1,352 | | | |
| 4010052935 | Spring Hill | FL | | 09/28/2023 | | 1,570 | | (128) | | | (128) | | 1,442 | 1,442 | | | |
| 100119744 | YONKERS | NY | | 08/08/2023 | | 1,492 | | (26) | | | (26) | | 1,466 | 1,466 | | | |
| 100159199 | ALBRIGHTSVILLE | PA | | 07/15/2024 | | 519 | | (13) | | | (13) | | 506 | 506 | | | |
| 100118847 | BAINBRIDGE ISLAND | WA | | 08/30/2023 | | 1,751 | | (14) | | | (14) | | 1,737 | 1,737 | | | |
| 100119305 | BELLINGHAM | WA | | 07/31/2023 | | 1,178 | | (4) | | | (4) | | 1,174 | 1,174 | | | |
| 100148897 | PORT ARANSAS | TX | | 04/17/2024 | | 1,667 | | (30) | | | (30) | | 1,637 | 1,637 | | | |
| 100157623 | VIRGINIA BEACH | VA | | 06/28/2024 | | 942 | | (25) | | | (25) | | 917 | 917 | | | |
| 100143197 | DENVER | CO | | 02/16/2024 | | 1,735 | | (26) | | | (26) | | 1,709 | 1,709 | | | |
| 100141855 | ORLANDO | FL | | 03/27/2024 | | 1,301 | | (37) | | | (37) | | 1,264 | 1,264 | | | |
| 100142773 | LITTLETON | NC | | 02/08/2024 | | 1,389 | | (34) | | | (34) | | 1,355 | 1,355 | | | |
| 100109127 | SILVER SPRING | MD | | 06/05/2023 | | 1,303 | | (13) | | | (13) | | 1,290 | 1,290 | | | |
| 100131587 | FREDERICKSBURG | TX | | 10/06/2023 | | 1,578 | | 25 | | | 25 | | 1,603 | 1,603 | | | |
| 100081543 | SEATTLE | WA | | 03/18/2022 | | 4,417 | | 97 | | | 97 | | 4,514 | 4,514 | | | |
| 100162044 | MIAMI | FL | | 07/31/2024 | | 382 | | (11) | | | (11) | | 371 | 371 | | | |
| 100090088 | SHERWOOD | OR | | 01/13/2023 | | 1,647 | | (27) | | | (27) | | 1,620 | 1,620 | | | |
| 100101845 | GARDEN GROVE | CA | | 04/06/2023 | | 1,569 | | (15) | | | (15) | | 1,554 | 1,554 | | | |
| 100139269 | TUJUNGA AREA LOS ANGELES | CA | | 12/28/2023 | | 1,129 | | (9) | | | (9) | | 1,120 | 1,120 | | | |
| 100158745 | ROANOKE | VA | | 07/10/2024 | | 522 | | (8) | | | (8) | | 514 | 514 | | | |
| 100143318 | LAKE ARROWHEAD | CA | | 02/16/2024 | | 1,533 | | (18) | | | (18) | | 1,515 | 1,515 | | | |
| 100152841 | DELANO | CA | | 05/22/2024 | | 1,314 | | (50) | | | (50) | | 1,264 | 1,264 | | | |
| 100152940 | LAS CRUCES | NM | | 06/27/2024 | | 1,067 | | (15) | | | (15) | | 1,052 | 1,052 | | | |
| 100137808 | NAPERVILLE | IL | | 12/08/2023 | | 1,408 | | (17) | | | (17) | | 1,391 | 1,391 | | | |
| 100151440 | GREENWICH | CT | | 05/10/2024 | | 1,565 | | (15) | | | (15) | | 1,550 | 1,550 | | | |
| 100154075 | MONTEBELLO | CA | | 06/06/2024 | | 1,962 | | (29) | | | (29) | | 1,933 | 1,933 | | | |
| 100141887 | LOS ANGELES (SUNLAND AREA) | CA | | 03/27/2024 | | 1,342 | | (13) | | | (13) | | 1,329 | 1,329 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026815 | UNION CITY | CA | | 09/26/2018 | | 3,076 | | 445 | | | 445 | | 3,521 | 3,521 | | | |
| 100142339 | PORT WASHINGTON | NY | | 03/15/2024 | | 465 | | (15) | | | (15) | | 450 | 450 | | | |
| 100152597 | UNION CITY | CA | | 05/17/2024 | | 1,667 | | 1 | | | 1 | | 1,668 | 1,668 | | | |
| 100153439 | GARDEN CITY | NY | | 05/30/2024 | | 1,233 | | (30) | | | (30) | | 1,203 | 1,203 | | | |
| 100116635 | SAN FRANCISCO | CA | | 07/20/2023 | | 3,428 | | 940 | | | 940 | | 4,368 | 4,368 | | | |
| 100154638 | LA MIRADA | CA | | 07/19/2024 | | 1,170 | | (13) | | | (13) | | 1,157 | 1,157 | | | |
| 100153161 | HAYDEN | ID | | 05/28/2024 | | 5,207 | | 1,314 | | | 1,314 | | 6,521 | 6,521 | | | |
| 100139204 | GLENDALE | CA | | 12/28/2023 | | 867 | | (21) | | | (21) | | 846 | 846 | | | |
| 100118720 | NAPLES | FL | | 07/25/2023 | | 44,868 | | (1,429) | | | (1,429) | | 43,439 | 43,439 | | | |
| 100147556 | EVERETT | WA | | 04/03/2024 | | 1,401 | | (57) | | | (57) | | 1,344 | 1,344 | | | |
| 100155066 | MCKINNEY | TX | | 07/19/2024 | | 2,262 | | (41) | | | (41) | | 2,221 | 2,221 | | | |
| 100083936 | DALLAS | TX | | 07/12/2022 | | 417 | | 13 | | | 13 | | 430 | 430 | | | |
| 100127474 | PORTLAND | OR | | 09/08/2023 | | 1,781 | | (2) | | | (2) | | 1,779 | 1,779 | | | |
| 100099739 | YONKERS | NY | | 02/28/2023 | | 1,588 | | (29) | | | (29) | | 1,559 | 1,559 | | | |
| 100103371 | IRVINE | CA | | 06/16/2023 | | 1,640 | | (30) | | | (30) | | 1,610 | 1,610 | | | |
| 100099929 | BEND | OR | | 03/28/2023 | | 1,768 | | (22) | | | (22) | | 1,746 | 1,746 | | | |
| 100136312 | INLET BEACH | FL | | 11/20/2023 | | 1,722 | | 39 | | | 39 | | 1,761 | 1,761 | | | |
| 100154606 | EAST FALMOUTH | MA | | 06/14/2024 | | 726 | | | | | | | 726 | 726 | | | |
| 100108928 | VALLEY CENTER | CA | | 05/31/2023 | | 1,268 | | (41) | | | (41) | | 1,227 | 1,227 | | | |
| 100157841 | MINERAL BLUFF | GA | | 07/09/2024 | | 994 | | (8) | | | (8) | | 986 | 986 | | | |
| 100132334 | NIPOMO | CA | | 11/03/2023 | | 3,744 | | 507 | | | 507 | | 4,251 | 4,251 | | | |
| 100138159 | HOLLISTER | MO | | 12/14/2023 | | 1,371 | | (16) | | | (16) | | 1,355 | 1,355 | | | |
| 100128868 | LONG BEACH | CA | | 09/21/2023 | | 1,472 | | (1) | | | (1) | | 1,471 | 1,471 | | | |
| 100101963 | LONG BEACH | CA | | 04/14/2023 | | 4,467 | | (219) | | | (219) | | 4,248 | 4,248 | | | |
| 100139976 | ATLANTA | GA | | 01/09/2024 | | 1,728 | | (19) | | | (19) | | 1,709 | 1,709 | | | |
| 100076391 | DEERFIELD BEACH | FL | | 12/23/2021 | | 2,890 | | (106) | | | (106) | | 2,784 | 2,784 | | | |
| 100127653 | MIAMI | FL | | 09/08/2023 | | 1,204 | | (26) | | | (26) | | 1,178 | 1,178 | | | |
| 100161421 | LAKESIDE | CA | | 07/29/2024 | | 1,026 | | (8) | | | (8) | | 1,018 | 1,018 | | | |
| 100078452 | MOORESTOWN | NJ | | 01/25/2022 | | 2,883 | | (42) | | | (42) | | 2,841 | 2,841 | | | |
| 100129352 | PRINCETON | TX | | 09/25/2023 | | 2,105 | | 70 | | | 70 | | 2,175 | 2,175 | | | |
| 100103811 | MOUNT VERNON | NY | | 05/10/2023 | | 1,579 | | (25) | | | (25) | | 1,554 | 1,554 | | | |
| 100120265 | MORRISON | CO | | 08/18/2023 | | 1,514 | | (49) | | | (49) | | 1,465 | 1,465 | | | |
| 100080926 | ONTARIO | CA | | 04/01/2022 | | 2,720 | | (85) | | | (85) | | 2,635 | 2,635 | | | |
| 100082471 | STOCKTON | CA | | 04/22/2022 | | 2,255 | | 19 | | | 19 | | 2,274 | 2,274 | | | |
| 100138160 | HOLLISTER | MO | | 12/14/2023 | | 1,368 | | (13) | | | (13) | | 1,355 | 1,355 | | | |
| 100101910 | LAKEHEAD | CA | | 04/06/2023 | | 1,384 | | (34) | | | (34) | | 1,350 | 1,350 | | | |
| 100129224 | SEDONA | AZ | | 11/03/2023 | | 1,559 | | (8) | | | (8) | | 1,551 | 1,551 | | | |
| 100137388 | BOCA RATON | FL | | 12/05/2023 | | 1,061 | | (7) | | | (7) | | 1,054 | 1,054 | | | |
| 100145849 | HAWTHORNE | CA | | 03/15/2024 | | 1,396 | | (56) | | | (56) | | 1,340 | 1,340 | | | |
| 100120620 | CORONA | CA | | 08/18/2023 | | 1,234 | | (25) | | | (25) | | 1,209 | 1,209 | | | |
| 100119795 | BAYONNE | NJ | | 08/08/2023 | | 1,344 | | (45) | | | (45) | | 1,299 | 1,299 | | | |
| 100144575 | NASHVILLE | TN | | 04/26/2024 | | 1,456 | | (30) | | | (30) | | 1,426 | 1,426 | | | |
| 100102697 | SOUTH SAN FRANCISCO | CA | | 06/22/2023 | | 1,533 | | (61) | | | (61) | | 1,472 | 1,472 | | | |
| 100142643 | REDONDO BEACH | CA | | 02/08/2024 | | 3,793 | | (107) | | | (107) | | 3,686 | 3,686 | | | |
| 100141063 | SAN JOSE | CA | | 02/20/2024 | | 1,368 | | (7) | | | (7) | | 1,361 | 1,361 | | | |
| 100118025 | ONTARIO | CA | | 07/20/2023 | | 2,200 | | 15 | | | 15 | | 2,215 | 2,215 | | | |
| 100132607 | SANTA ROSA BEACH | FL | | 11/03/2023 | | 1,542 | | 30 | | | 30 | | 1,572 | 1,572 | | | |
| 100147848 | WESTMINSTER | CA | | 04/08/2024 | | 1,701 | | (21) | | | (21) | | 1,680 | 1,680 | | | |
| 100160861 | KIMBERLY | ID | | 07/24/2024 | | 1,088 | | (21) | | | (21) | | 1,067 | 1,067 | | | |
| 100120268 | APPLE VALLEY | CA | | 08/18/2023 | | 1,633 | | (33) | | | (33) | | 1,600 | 1,600 | | | |
| 100119614 | LONG BEACH | CA | | 07/31/2023 | | 1,542 | | (15) | | | (15) | | 1,527 | 1,527 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118032 | WESTMINSTER | CA | | 07/20/2023 | | 2,290 | | 132 | | | 132 | | 2,422 | 2,422 | | | |
| 100154343 | JOHNS CREEK | GA | | 06/12/2024 | | 823 | | (5) | | | (5) | | 818 | 818 | | | |
| 100134843 | SAN DIEGO | CA | | 10/30/2023 | | 1,481 | | (4) | | | (4) | | 1,477 | 1,477 | | | |
| 100139538 | LOS ANGELES | CA | | 12/28/2023 | | 1,425 | | | | | | | 1,425 | 1,425 | | | |
| 100117719 | ESCONDIDO | CA | | 07/20/2023 | | 1,435 | | (15) | | | (15) | | 1,420 | 1,420 | | | |
| 100131648 | OCEAN CITY | MD | | 10/06/2023 | | 1,685 | | 43 | | | 43 | | 1,728 | 1,728 | | | |
| 100143488 | GRAND PRAIRIE | TX | | 02/21/2024 | | 1,644 | | (38) | | | (38) | | 1,606 | 1,606 | | | |
| 100134984 | LOS ANGELES | CA | | 10/30/2023 | | 1,453 | | (2) | | | (2) | | 1,451 | 1,451 | | | |
| 100159570 | SAN DIEGO | CA | | 07/15/2024 | | 433 | | (8) | | | (8) | | 425 | 425 | | | |
| 100129284 | LAS VEGAS | NV | | 09/25/2023 | | 11,151 | | 266 | | | 266 | | 11,417 | 11,417 | | | |
| 100147905 | SAN DIEGO | CA | | 04/08/2024 | | 1,582 | | (46) | | | (46) | | 1,536 | 1,536 | | | |
| 100078654 | BOISE | ID | | 02/02/2022 | | 4,135 | | 96 | | | 96 | | 4,231 | 4,231 | | | |
| 100067404 | LA VERNE | CA | | 09/23/2021 | | 3,516 | | (88) | | | (88) | | 3,428 | 3,428 | | | |
| 100117402 | CHINO | CA | | 07/20/2023 | | 2,280 | | 38 | | | 38 | | 2,318 | 2,318 | | | |
| 100156544 | BRENTWOOD | CA | | 06/24/2024 | | 1,769 | | 13 | | | 13 | | 1,782 | 1,782 | | | |
| 100134339 | DALLAS | TX | | 10/27/2023 | | 1,274 | | (55) | | | (55) | | 1,219 | 1,219 | | | |
| 100109189 | SAN DIEGO | CA | | 07/21/2023 | | 1,549 | | (49) | | | (49) | | 1,500 | 1,500 | | | |
| 4010057531 | Baltimore | MD | | 01/10/2024 | | 1,255 | | (112) | | | (112) | | 1,143 | 1,143 | | | |
| 100091329 | SANTA ROSA BEACH | FL | | 01/13/2023 | | 1,117 | | (23) | | | (23) | | 1,094 | 1,094 | | | |
| 100126308 | NESCONSET | NY | | 08/30/2023 | | 1,373 | | (41) | | | (41) | | 1,332 | 1,332 | | | |
| 100146888 | KRUM | TX | | 03/26/2024 | | 1,698 | | (6) | | | (6) | | 1,692 | 1,692 | | | |
| 100146601 | COMMACK | NY | | 03/20/2024 | | 1,586 | | 5 | | | 5 | | 1,591 | 1,591 | | | |
| 100087356 | COSTA MESA | CA | | 10/25/2022 | | 6,432 | | 372 | | | 372 | | 6,804 | 6,804 | | | |
| 100135196 | LAKE WORTH | FL | | 11/07/2023 | | 1,489 | | (11) | | | (11) | | 1,478 | 1,478 | | | |
| 100110185 | BERKELEY | CA | | 06/30/2023 | | 1,758 | | 2 | | | 2 | | 1,760 | 1,760 | | | |
| 100134991 | TAMPA | FL | | 10/30/2023 | | 1,263 | | (38) | | | (38) | | 1,225 | 1,225 | | | |
| 100078713 | WALNUT | CA | | 02/02/2022 | | 3,740 | | 118 | | | 118 | | 3,858 | 3,858 | | | |
| 100081367 | SANTA MONICA | CA | | 03/18/2022 | | 7,167 | | 310 | | | 310 | | 7,477 | 7,477 | | | |
| 100142844 | SAN DIEGO | CA | | 02/09/2024 | | 1,280 | | (10) | | | (10) | | 1,270 | 1,270 | | | |
| 100115448 | LOS ANGELES | CA | | 07/17/2023 | | 1,757 | | (16) | | | (16) | | 1,741 | 1,741 | | | |
| 100118008 | ONTARIO | CA | | 07/20/2023 | | 729 | | 38 | | | 38 | | 767 | 767 | | | |
| 100137385 | SAINT GEORGE ISLAND | FL | | 12/05/2023 | | (349) | | 2 | | | 2 | | (347) | 523 | | 870 | 870 |
| 100120360 | OAKLAND | CA | | 08/18/2023 | | 1,473 | | (49) | | | (49) | | 1,424 | 1,424 | | | |
| 100132640 | PITTSBURG | CA | | 11/03/2023 | | 6,365 | | 207 | | | 207 | | 6,572 | 6,572 | | | |
| 100133489 | OXFORD | NC | | 10/19/2023 | | 1,218 | | (10) | | | (10) | | 1,208 | 1,208 | | | |
| 100143083 | PORTLAND | OR | | 02/16/2024 | | 1,706 | | (2) | | | (2) | | 1,704 | 1,704 | | | |
| 100149855 | (WINNETKA AREA) LOS ANGELES | CA | | 04/29/2024 | | 464 | | (15) | | | (15) | | 449 | 449 | | | |
| 100140349 | MARINA | CA | | 01/18/2024 | | 1,316 | | (23) | | | (23) | | 1,293 | 1,293 | | | |
| 100130366 | KATY | TX | | 09/28/2023 | | 2,846 | | (45) | | | (45) | | 2,801 | 2,801 | | | |
| 100138061 | LAKE ELSINORE | CA | | 12/13/2023 | | 847 | | (16) | | | (16) | | 831 | 1,217 | | 385 | 385 |
| 100102772 | SOUTH EL MONTE | CA | | 06/22/2023 | | 1,590 | | (56) | | | (56) | | 1,534 | 1,534 | | | |
| 100082817 | PALM SPRINGS | CA | | 04/28/2022 | | 2,856 | | (33) | | | (33) | | 2,823 | 2,823 | | | |
| 100000483 | ORANGE | CA | | 09/27/2016 | | 4,376 | | 342 | | | 342 | | 4,718 | 4,718 | | | |
| 100120546 | BOCA RATON | FL | | 08/18/2023 | | 1,469 | | (10) | | | (10) | | 1,459 | 1,459 | | | |
| 100141051 | SAN DIEGO | CA | | 02/20/2024 | | 1,241 | | (33) | | | (33) | | 1,208 | 1,208 | | | |
| 100116506 | RANCHO CUCAMONGA | CA | | 07/20/2023 | | 1,996 | | 86 | | | 86 | | 2,082 | 2,082 | | | |
| 100081154 | JACKSON | NJ | | 03/18/2022 | | 3,344 | | 25 | | | 25 | | 3,369 | 3,369 | | | |
| 100134827 | WESTMINSTER | CA | | 10/30/2023 | | 1,548 | | (13) | | | (13) | | 1,535 | 1,535 | | | |
| 100153663 | JURUPA VALLEY | CA | | 05/31/2024 | | 1,627 | | 3 | | | 3 | | 1,630 | 1,630 | | | |
| 100080033 | SAN JOSE | CA | | 04/08/2022 | | 3,427 | | 82 | | | 82 | | 3,509 | 3,509 | | | |
| 100154148 | YOUNGSVILLE | LA | | 07/11/2024 | | 361 | | (7) | | | (7) | | 354 | 354 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129844 | SAN DIEGO | CA | | 09/27/2023 | | 1,267 | | (1) | | | (1) | | 1,266 | 1,266 | | | |
| 100134523 | ROSEDALE | NY | | 10/30/2023 | | 1,214 | | (7) | | | (7) | | 1,207 | 1,207 | | | |
| 100158133 | AUSTIN | TX | | 07/09/2024 | | 28,122 | | (94) | | | (94) | | 28,028 | 28,028 | | | |
| 100109730 | BRUNSWICK HILLS | OH | | 06/16/2023 | | 1,309 | | (48) | | | (48) | | 1,261 | 1,261 | | | |
| 100100534 | BOYNTON BEACH | FL | | 04/27/2023 | | 1,774 | | (42) | | | (42) | | 1,732 | 1,732 | | | |
| 100133781 | KAMUELA | HI | | 10/20/2023 | | 1,236 | | (18) | | | (18) | | 1,218 | 1,218 | | | |
| 100136560 | HEBER CITY | UT | | 11/20/2023 | | 2,161 | | 50 | | | 50 | | 2,211 | 2,211 | | | |
| 100139427 | BOCA RATON | FL | | 12/06/2023 | | 1,061 | | (46) | | | (46) | | 1,015 | 1,015 | | | |
| 100157606 | CORAL SPRINGS | FL | | 06/28/2024 | | 1,027 | | (26) | | | (26) | | 1,001 | 1,001 | | | |
| 100115945 | BOTHELL | WA | | 07/20/2023 | | 1,793 | | (13) | | | (13) | | 1,780 | 1,780 | | | |
| 100140699 | EL CAJON | CA | | 02/08/2024 | | 1,430 | | (31) | | | (31) | | 1,399 | 1,399 | | | |
| 100137178 | DAMASCUS | OR | | 11/28/2023 | | 5,205 | | (64) | | | (64) | | 5,141 | 5,141 | | | |
| 100132569 | DANVILLE | CA | | 11/03/2023 | | 7,497 | | 125 | | | 125 | | 7,622 | 7,622 | | | |
| 100128308 | LA MESA | CA | | 09/14/2023 | | 1,596 | | (6) | | | (6) | | 1,590 | 1,590 | | | |
| 100152890 | SEASIDE | CA | | 05/22/2024 | | 1,399 | | (48) | | | (48) | | 1,351 | 1,351 | | | |
| 100079578 | PASADENA | CA | | 04/25/2022 | | 2,966 | | (109) | | | (109) | | 2,857 | 2,857 | | | |
| 100159222 | EVERETT | MA | | 07/15/2024 | | 565 | | (6) | | | (6) | | 559 | 559 | | | |
| 100142544 | LA CRESCENTA | CA | | 02/08/2024 | | 1,514 | | (34) | | | (34) | | 1,480 | 1,480 | | | |
| 100129337 | LA MESA | CA | | 09/25/2023 | | 99,894 | | 879 | | | 879 | | 100,773 | 100,773 | | | |
| 100088232 | MOUNT VERNON | NY | | 10/17/2022 | | 1,739 | | (21) | | | (21) | | 1,718 | 1,718 | | | |
| 100141901 | SAN JOSE | CA | | 03/27/2024 | | 842 | | (12) | | | (12) | | 830 | 830 | | | |
| 100101081 | BROOKLYN | NY | | 04/28/2023 | | 2,564 | | 210 | | | 210 | | 2,774 | 2,774 | | | |
| 100137467 | LOS ANGELES | CA | | 01/11/2024 | | 1,326 | | (19) | | | (19) | | 1,307 | 1,307 | | | |
| 100087993 | MARINA | CA | | 10/25/2022 | | 1,568 | | (14) | | | (14) | | 1,554 | 1,554 | | | |
| 100152574 | SISTERS | OR | | 05/17/2024 | | 1,555 | | 5 | | | 5 | | 1,560 | 1,560 | | | |
| 100127473 | SHIP BOTTOM | NJ | | 09/08/2023 | | 1,099 | | (16) | | | (16) | | 1,083 | 1,083 | | | |
| 100091371 | NAPLES | FL | | 02/22/2023 | | 1,685 | | (4) | | | (4) | | 1,681 | 1,681 | | | |
| 100156178 | ATLANTA | GA | | 06/20/2024 | | 1,304 | | (36) | | | (36) | | 1,268 | 1,268 | | | |
| 100084760 | MIAMI BEACH | FL | | 08/02/2022 | | 1,690 | | (47) | | | (47) | | 1,643 | 1,643 | | | |
| 100137880 | SAN JOSE | CA | | 12/08/2023 | | 2,024 | | (82) | | | (82) | | 1,942 | 1,942 | | | |
| 100159590 | CARSON CITY | NV | | 07/15/2024 | | 904 | | (27) | | | (27) | | 877 | 877 | | | |
| 100103727 | WOODLAND HILLS AREA LOS ANGEL | CA | | 05/08/2023 | | 1,925 | | (54) | | | (54) | | 1,871 | 1,871 | | | |
| 100139024 | KEAAU | HI | | 12/22/2023 | | 17,665 | | 609 | | | 609 | | 18,274 | 18,274 | | | |
| 100134719 | VAN NUYS AREA LOS ANGELES | CA | | 10/30/2023 | | 1,714 | | (28) | | | (28) | | 1,686 | 1,686 | | | |
| 100152386 | COTUIT | MA | | 05/17/2024 | | 1,703 | | 8 | | | 8 | | 1,711 | 1,711 | | | |
| 100116596 | EL CAJON | CA | | 07/20/2023 | | 1,222 | | (35) | | | (35) | | 1,187 | 1,187 | | | |
| 100142936 | GLENDALE | CA | | 02/09/2024 | | 961 | | (25) | | | (25) | | 936 | 936 | | | |
| 100076537 | RESEDA | CA | | 01/04/2022 | | 3,433 | | (64) | | | (64) | | 3,369 | 3,369 | | | |
| 100120611 | SEVERNA PARK | MD | | 08/18/2023 | | 1,058 | | 9 | | | 9 | | 1,067 | 1,067 | | | |
| 100151802 | WASHINGTON | DC | | 05/10/2024 | | 1,553 | | (10) | | | (10) | | 1,543 | 1,543 | | | |
| 100159501 | RENTON | WA | | 07/15/2024 | | 502 | | (16) | | | (16) | | 486 | 486 | | | |
| 100079748 | MIAMI | FL | | 04/08/2022 | | 2,837 | | (95) | | | (95) | | 2,742 | 2,742 | | | |
| 100134788 | HAWTHORNE | CA | | 10/30/2023 | | 1,329 | | (38) | | | (38) | | 1,291 | 1,291 | | | |
| 100134312 | LAKE WORTH | FL | | 10/27/2023 | | 1,552 | | 13 | | | 13 | | 1,565 | 1,565 | | | |
| 100120049 | RICHMOND | TX | | 08/11/2023 | | 6,903 | | 196 | | | 196 | | 7,099 | 7,099 | | | |
| 100142483 | DENVER | CO | | 03/08/2024 | | 2,311 | | (23) | | | (23) | | 2,288 | 2,288 | | | |
| 100090653 | THE BRONX | NY | | 12/29/2022 | | 1,563 | | 64 | | | 64 | | 1,627 | 1,627 | | | |
| 100143523 | ELIZABETH | NJ | | 02/21/2024 | | 1,319 | | (44) | | | (44) | | 1,275 | 1,275 | | | |
| 100076801 | CORONA | CA | | 12/27/2021 | | 7,053 | | (195) | | | (195) | | 6,858 | 6,858 | | | |
| 100138095 | MIAMI SHORES | FL | | 12/13/2023 | | 860 | | (26) | | | (26) | | 834 | 1,224 | | 391 | 391 |
| 100135047 | SEVIERVILLE | TN | | 11/01/2023 | | 1,618 | | 53 | | | 53 | | 1,671 | 1,671 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100074390 | BIG BEAR LAKE | CA | | 12/02/2021 | | 2,810 | | (55) | | | (55) | | 2,755 | 2,755 | | | |
| 100152810 | WEST NEW YORK | NJ | | 05/22/2024 | | 1,395 | | (65) | | | (65) | | 1,330 | 1,330 | | | |
| 100160208 | EUGENE | OR | | 07/18/2024 | | 399 | | (9) | | | (9) | | 390 | 390 | | | |
| 100065256 | WASHINGTON | DC | | 07/14/2021 | | 3,735 | | 17 | | | 17 | | 3,752 | 3,752 | | | |
| 100156428 | SEATTLE | WA | | 06/24/2024 | | 1,024 | | (16) | | | (16) | | 1,008 | 1,008 | | | |
| 100070517 | WASHINGTON | DC | | 09/23/2021 | | 3,736 | | (61) | | | (61) | | 3,675 | 3,675 | | | |
| 100116806 | CASTRO VALLEY | CA | | 07/20/2023 | | 2,855 | | 1,001 | | | 1,001 | | 3,856 | 3,856 | | | |
| 100147809 | AUSTIN | TX | | 04/08/2024 | | 1,389 | | (25) | | | (25) | | 1,364 | 1,364 | | | |
| 100115811 | EVERETT | WA | | 07/20/2023 | | 1,789 | | (6) | | | (6) | | 1,783 | 1,783 | | | |
| 100120550 | DOWNEY | CA | | 08/18/2023 | | 1,639 | | (8) | | | (8) | | 1,631 | 1,631 | | | |
| 100100375 | WOODSIDE | NY | | 04/27/2023 | | 2,556 | | 210 | | | 210 | | 2,766 | 2,766 | | | |
| 100148670 | AMAGANSETT | NY | | 04/16/2024 | | 1,551 | | (49) | | | (49) | | 1,502 | 1,502 | | | |
| 100086609 | PEARLAND | TX | | 09/30/2022 | | 1,420 | | (26) | | | (26) | | 1,394 | 1,394 | | | |
| 100129245 | PHILLIPSBURG | NJ | | 11/03/2023 | | 1,679 | | 18 | | | 18 | | 1,697 | 1,697 | | | |
| 100148273 | MONMOUTH BEACH | NJ | | 04/12/2024 | | 1,523 | | (49) | | | (49) | | 1,474 | 1,474 | | | |
| 100132487 | NEW HOPE | PA | | 11/03/2023 | | 7,363 | | 197 | | | 197 | | 7,560 | 7,560 | | | |
| 100128133 | BASS LAKE | CA | | 09/11/2023 | | 1,381 | | (21) | | | (21) | | 1,360 | 1,360 | | | |
| 100109718 | LOS ANGELES | CA | | 06/16/2023 | | 1,595 | | (37) | | | (37) | | 1,558 | 1,558 | | | |
| 100088180 | LONG BEACH | CA | | 10/25/2022 | | 2,020 | | 34 | | | 34 | | 2,054 | 2,054 | | | |
| 100145792 | BUENA PARK | CA | | 05/08/2024 | | 14,844 | | (284) | | | (284) | | 14,560 | 14,560 | | | |
| 100077828 | OCEANSIDE | CA | | 01/14/2022 | | 2,256 | | (43) | | | (43) | | 2,213 | 2,213 | | | |
| 100139233 | SANTA CLARITA AREA OF CANYON | CA | | 12/28/2023 | | 1,274 | | (30) | | | (30) | | 1,244 | 1,244 | | | |
| 100081346 | FOUNTAIN VALLEY | CA | | 03/18/2022 | | 3,464 | | 34 | | | 34 | | 3,498 | 3,498 | | | |
| 100087215 | SEMINOLE | FL | | 10/25/2022 | | 4,082 | | 591 | | | 591 | | 4,673 | 4,673 | | | |
| 100151222 | FRANKLIN | MA | | 05/10/2024 | | 2,097 | | 11 | | | 11 | | 2,108 | 2,108 | | | |
| 100110335 | HOOD RIVER | OR | | 06/30/2023 | | 2,114 | | 20 | | | 20 | | 2,134 | 2,134 | | | |
| 100148090 | LOMITA | CA | | 04/10/2024 | | 1,800 | | (30) | | | (30) | | 1,770 | 1,770 | | | |
| 100117908 | LA VERNE | CA | | 07/20/2023 | | 1,586 | | (10) | | | (10) | | 1,576 | 1,576 | | | |
| 100148190 | THOUSAND OAKS | CA | | 04/12/2024 | | 1,549 | | (24) | | | (24) | | 1,525 | 1,525 | | | |
| 100078043 | RANCHO SANTA MARGARITA | CA | | 01/21/2022 | | 5,763 | | (92) | | | (92) | | 5,671 | 5,671 | | | |
| 100087248 | GILBERT | AZ | | 10/25/2022 | | 2,780 | | 184 | | | 184 | | 2,964 | 2,964 | | | |
| 100151653 | GARDEN CITY | UT | | 05/10/2024 | | 1,811 | | 15 | | | 15 | | 1,826 | 1,826 | | | |
| 100065734 | WASHINGTON | DC | | 07/28/2021 | | 3,866 | | 82 | | | 82 | | 3,948 | 3,948 | | | |
| 100133415 | CHULA VISTA AREA OF BONITA | CA | | 11/21/2023 | | 25 | | | | | | | 25 | 25 | | | |
| 100138229 | SAN LEANDRO | CA | | 12/14/2023 | | 1,240 | | (20) | | | (20) | | 1,220 | 1,220 | | | |
| 100151194 | SAN DIEGO | CA | | 05/10/2024 | | 997 | | (21) | | | (21) | | 976 | 976 | | | |
| 100067707 | OAKLAND | CA | | 09/23/2021 | | 3,683 | | (34) | | | (34) | | 3,649 | 3,649 | | | |
| 100087986 | MONROVIA | MD | | 10/25/2022 | | 1,445 | | (14) | | | (14) | | 1,431 | 1,431 | | | |
| 100088196 | SIMI VALLEY | CA | | 10/13/2022 | | 2,692 | | (74) | | | (74) | | 2,618 | 2,618 | | | |
| 100129709 | OREM | UT | | 09/29/2023 | | 1,745 | | 4 | | | 4 | | 1,749 | 1,749 | | | |
| 100140982 | LOS ANGELES | CA | | 03/28/2024 | | 1,420 | | (21) | | | (21) | | 1,399 | 1,399 | | | |
| 100143118 | CROCKETT | CA | | 02/16/2024 | | 1,239 | | (26) | | | (26) | | 1,213 | 1,213 | | | |
| 100118816 | OAKLAND PARK | FL | | 08/30/2023 | | 1,607 | | (6) | | | (6) | | 1,601 | 1,601 | | | |
| 100120116 | SALT LAKE CITY | UT | | 08/11/2023 | | 1,686 | | (18) | | | (18) | | 1,668 | 1,668 | | | |
| 100149472 | NORWOOD | NJ | | 04/24/2024 | | 1,791 | | (9) | | | (9) | | 1,782 | 1,782 | | | |
| 4010055081 | Fulton | NY | | 07/27/2023 | | 1,326 | | (144) | | | (144) | | 1,182 | 1,182 | | | |
| 100135282 | BOZEMAN | MT | | 11/08/2023 | | 1,651 | | 26 | | | 26 | | 1,677 | 1,677 | | | |
| 100074235 | FREMONT | CA | | 12/09/2021 | | 3,491 | | (89) | | | (89) | | 3,402 | 3,402 | | | |
| 100131825 | LOS ANGELES | CA | | 10/06/2023 | | 1,650 | | (3) | | | (3) | | 1,647 | 1,647 | | | |
| 100157598 | HIALEAH | FL | | 06/28/2024 | | 1,536 | | (38) | | | (38) | | 1,498 | 1,498 | | | |
| 100145827 | SAINT SIMONS ISLAND | GA | | 03/15/2024 | | 967 | | (42) | | | (42) | | 925 | 925 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 4010062448 | Portsmouth | VA | | 01/30/2024 | | 1,227 | | | | | | | 1,227 | 1,227 | | | |
| 100087308 | MIAMI BEACH | FL | | 10/25/2022 | | 2,562 | | 224 | | | 224 | | 2,786 | 2,786 | | | |
| 100114633 | LOS ANGELES | CA | | 06/29/2023 | | 1,117 | | (28) | | | (28) | | 1,089 | 1,089 | | | |
| 100140396 | IRVINE | CA | | 01/18/2024 | | 1,560 | | (36) | | | (36) | | 1,524 | 1,524 | | | |
| 100091394 | LAS VEGAS | NV | | 02/22/2023 | | 1,647 | | (21) | | | (21) | | 1,626 | 1,626 | | | |
| 100118798 | SAN DIEGO | CA | | 08/30/2023 | | 1,481 | | (26) | | | (26) | | 1,455 | 1,455 | | | |
| 100109642 | JURUPA VALLEY | CA | | 06/14/2023 | | 949 | | (36) | | | (36) | | 913 | 913 | | | |
| 100136619 | LOS ANGELES | CA | | 11/22/2023 | | 2,214 | | (3) | | | (3) | | 2,211 | 2,211 | | | |
| 100080933 | WOODLAND HILLS | CA | | 03/17/2022 | | 3,391 | | 4 | | | 4 | | 3,395 | 3,395 | | | |
| 100140778 | SOUTH GATE | CA | | 01/22/2024 | | 1,148 | | (15) | | | (15) | | 1,133 | 1,133 | | | |
| 100139987 | WAIKOLOA | HI | | 01/09/2024 | | 1,405 | | (41) | | | (41) | | 1,364 | 1,364 | | | |
| 100139111 | EL PASO | TX | | 12/28/2023 | | 1,206 | | (23) | | | (23) | | 1,183 | 1,183 | | | |
| 100138674 | MIAMI | FL | | 02/02/2024 | | 1,080 | | (56) | | | (56) | | 1,024 | 1,024 | | | |
| 100146776 | LONG BEACH | CA | | 03/20/2024 | | 1,372 | | (37) | | | (37) | | 1,335 | 1,335 | | | |
| 100076375 | FONTANA | CA | | 12/23/2021 | | 2,835 | | (141) | | | (141) | | 2,694 | 2,694 | | | |
| 100140983 | LOS ANGELES | CA | | 03/28/2024 | | 1,337 | | (35) | | | (35) | | 1,302 | 1,302 | | | |
| 100103637 | MIAMI | FL | | 05/08/2023 | | 1,415 | | (10) | | | (10) | | 1,405 | 1,405 | | | |
| 100102127 | MESA | AZ | | 04/14/2023 | | 1,326 | | (19) | | | (19) | | 1,307 | 1,307 | | | |
| 100100859 | HAYWARD | CA | | 04/28/2023 | | 2,457 | | 232 | | | 232 | | 2,689 | 2,689 | | | |
| 100137191 | HAYWARD | CA | | 11/28/2023 | | 1,310 | | (47) | | | (47) | | 1,263 | 1,263 | | | |
| 100131953 | PALM BEACH GARDENS | FL | | 10/13/2023 | | 1,698 | | (9) | | | (9) | | 1,689 | 1,689 | | | |
| 100116814 | (VAN NUYS AREA)LOS ANGELES | CA | | 07/20/2023 | | 2,780 | | 579 | | | 579 | | 3,359 | 3,359 | | | |
| 100154760 | IRVINE | CA | | 07/19/2024 | | 1,173 | | (14) | | | (14) | | 1,159 | 1,159 | | | |
| 100151454 | CAPE MAY | NJ | | 05/10/2024 | | 1,581 | | (15) | | | (15) | | 1,566 | 1,566 | | | |
| 100132371 | SPARKS | NV | | 11/03/2023 | | 1,015 | | (15) | | | (15) | | 1,000 | 1,000 | | | |
| 100154702 | MANASSAS | VA | | 07/19/2024 | | 821 | | (35) | | | (35) | | 786 | 786 | | | |
| 100133399 | YUCAIPA | CA | | 11/21/2023 | | 1,286 | | (23) | | | (23) | | 1,263 | 1,263 | | | |
| 100115616 | DALY CITY | CA | | 07/19/2023 | | 4,578 | | (88) | | | (88) | | 4,490 | 4,490 | | | |
| 100140905 | SAN LUIS OBISPO | CA | | 02/26/2024 | | 1,204 | | (32) | | | (32) | | 1,172 | 1,172 | | | |
| 100117461 | PALM SPRINGS | CA | | 07/20/2023 | | 538 | | 28 | | | 28 | | 566 | 566 | | | |
| 100110408 | FOLSOM | CA | | 06/30/2023 | | 1,611 | | (32) | | | (32) | | 1,579 | 1,579 | | | |
| 100146725 | LONG BEACH | CA | | 03/20/2024 | | 2,357 | | (61) | | | (61) | | 2,296 | 2,296 | | | |
| 100116410 | FLUSHING | NY | | 07/20/2023 | | 3,392 | | 1,508 | | | 1,508 | | 4,900 | 4,900 | | | |
| 100154188 | FRANKLIN | TN | | 07/11/2024 | | 469 | | (14) | | | (14) | | 455 | 455 | | | |
| 100071470 | CANYON COUNTRY | CA | | 10/26/2021 | | 108 | | (2) | | | (2) | | 106 | 106 | | | |
| 100132731 | CHESAPEAKE BEACH | MD | | 11/03/2023 | | 684 | | (9) | | | (9) | | 675 | 675 | | | |
| 100079977 | WALNUT | CA | | 04/25/2022 | | 3,382 | | 79 | | | 79 | | 3,461 | 3,461 | | | |
| 100152855 | LA PUENTE | CA | | 05/22/2024 | | 1,347 | | (34) | | | (34) | | 1,313 | 1,313 | | | |
| 100143012 | NAPLES | FL | | 02/12/2024 | | 1,014 | | (43) | | | (43) | | 971 | 971 | | | |
| 100151873 | LAS VEGAS | NV | | 05/10/2024 | | 2,313 | | (55) | | | (55) | | 2,258 | 2,258 | | | |
| 100083929 | SANTA CLARITA | CA | | 07/12/2022 | | 22,239 | | 209 | | | 209 | | 22,448 | 22,448 | | | |
| 100152794 | LAS VEGAS | NV | | 05/22/2024 | | 717 | | (53) | | | (53) | | 664 | 664 | | | |
| 100119905 | WELLINGTON | FL | | 08/10/2023 | | 1,380 | | (19) | | | (19) | | 1,361 | 1,361 | | | |
| 100140480 | CHATSWORTH | CA | | 01/19/2024 | | 1,074 | | (5) | | | (5) | | 1,069 | 1,069 | | | |
| 100090944 | ANAHEIM | CA | | 01/31/2023 | | 3,807 | | (137) | | | (137) | | 3,670 | 3,670 | | | |
| 100160953 | HAWTHORNE | CA | | 07/24/2024 | | 457 | | (13) | | | (13) | | 444 | 444 | | | |
| 100156308 | OAKHURST | NJ | | 07/25/2024 | | 456 | | (17) | | | (17) | | 439 | 439 | | | |
| 100148161 | HALLANDALE | FL | | 05/15/2024 | | 1,604 | | (2) | | | (2) | | 1,602 | 1,602 | | | |
| 100140294 | EVERETT | MA | | 01/18/2024 | | 1,442 | | (23) | | | (23) | | 1,419 | 1,419 | | | |
| 100160221 | POCASSET | MA | | 07/18/2024 | | 437 | | (7) | | | (7) | | 430 | 430 | | | |
| 100014467 | REDONDO BEACH | CA | | 09/27/2017 | | 3,257 | | 262 | | | 262 | | 3,519 | 3,519 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115302 | BELLFLOWER | CA | | 07/17/2023 | | 1,449 | | (19) | | | (19) | | 1,430 | 1,430 | | | |
| 100156263 | LEANDER | TX | | 07/25/2024 | | 4,913 | | (263) | | | (263) | | 4,650 | 4,650 | | | |
| 100100554 | TEHACHAPI | CA | | 04/27/2023 | | 1,074 | | (22) | | | (22) | | 1,052 | 1,052 | | | |
| 100092052 | FAR ROCKAWAY | NY | | 02/09/2023 | | 1,546 | | (49) | | | (49) | | 1,497 | 1,497 | | | |
| 100080367 | TEMPLE CITY | CA | | 02/28/2022 | | 3,018 | | (46) | | | (46) | | 2,972 | 2,972 | | | |
| 100091438 | RESEDA | CA | | 02/22/2023 | | 2,845 | | (33) | | | (33) | | 2,812 | 2,812 | | | |
| 100134675 | PALM COAST | FL | | 10/30/2023 | | 1,487 | | (5) | | | (5) | | 1,482 | 1,482 | | | |
| 100132072 | STATEN ISLAND | NY | | 10/13/2023 | | 2,009 | | 94 | | | 94 | | 2,103 | 2,103 | | | |
| 100161062 | VENICE | FL | | 07/24/2024 | | 483 | | (9) | | | (9) | | 474 | 474 | | | |
| 100102405 | MCCALL | ID | | 06/07/2023 | | 1,440 | | (19) | | | (19) | | 1,421 | 1,421 | | | |
| 100138181 | DULUTH | GA | | 12/14/2023 | | 1,305 | | (20) | | | (20) | | 1,285 | 1,285 | | | |
| 100109344 | ASTORIA | NY | | 06/12/2023 | | 4,684 | | (170) | | | (170) | | 4,514 | 4,514 | | | |
| 100071561 | SEASIDE | CA | | 10/14/2021 | | 3,431 | | (101) | | | (101) | | 3,330 | 3,330 | | | |
| 100155971 | MONROE | NY | | 06/18/2024 | | 848 | | (13) | | | (13) | | 835 | 835 | | | |
| 100108457 | LOS GATOS | CA | | 05/25/2023 | | 8,638 | | 96 | | | 96 | | 8,734 | 8,734 | | | |
| 100016523 | LOS ANGELES | CA | | 04/10/2018 | | 2,409 | | 18 | | | 18 | | 2,427 | 2,427 | | | |
| 100147565 | ROYAL PALM BEACH | FL | | 04/03/2024 | | 6,595 | | (164) | | | (164) | | 6,431 | 6,431 | | | |
| 100132804 | SPRING VALLEY | CA | | 11/03/2023 | | 1,570 | | 31 | | | 31 | | 1,601 | 1,601 | | | |
| 100147976 | RIVERSIDE | CA | | 04/10/2024 | | 1,616 | | (10) | | | (10) | | 1,606 | 1,606 | | | |
| 100135412 | HAYWARD | CA | | 11/13/2023 | | 1,897 | | (8) | | | (8) | | 1,889 | 1,889 | | | |
| 100151783 | BETHESDA | MD | | 05/10/2024 | | 914 | | (20) | | | (20) | | 894 | 894 | | | |
| 100117548 | HUNTINGTON BEACH | CA | | 07/20/2023 | | 7,418 | | 581 | | | 581 | | 7,999 | 7,999 | | | |
| 100083463 | WILMINGTON | CA | | 06/02/2022 | | 123 | | | | | | | 123 | 123 | | | |
| 100092051 | FAR ROCKAWAY | NY | | 02/09/2023 | | 1,543 | | (46) | | | (46) | | 1,497 | 1,497 | | | |
| 100088273 | WORCESTER | MA | | 10/17/2022 | | 586 | | (30) | | | (30) | | 556 | 556 | | | |
| 100083498 | SUNNY ISLES BEACH | FL | | 06/06/2022 | | 5,534 | | (117) | | | (117) | | 5,417 | 5,417 | | | |
| 100160574 | ORTING | WA | | 07/19/2024 | | 444 | | (26) | | | (26) | | 418 | 418 | | | |
| 100129483 | SPRING VALLEY | NY | | 09/29/2023 | | 2,004 | | 42 | | | 42 | | 2,046 | 2,046 | | | |
| 100143086 | NORTH HOLLYWOOD | CA | | 02/16/2024 | | 1,631 | | (19) | | | (19) | | 1,612 | 1,612 | | | |
| 100144320 | BRADENTON | FL | | 03/07/2024 | | 1,467 | | (29) | | | (29) | | 1,438 | 1,438 | | | |
| 100148731 | MYAKKA | FL | | 04/17/2024 | | 3,396 | | (73) | | | (73) | | 3,323 | 3,323 | | | |
| 100080052 | ARCADIA | CA | | 04/25/2022 | | 3,451 | | 122 | | | 122 | | 3,573 | 3,573 | | | |
| 100079863 | BAILEY | CO | | 04/08/2022 | | 3,297 | | 35 | | | 35 | | 3,332 | 3,332 | | | |
| 100156539 | BALTIMORE | MD | | 06/24/2024 | | 1,017 | | (9) | | | (9) | | 1,008 | 1,008 | | | |
| 100067447 | WALNUT CREEK | CA | | 09/23/2021 | | 3,607 | | (75) | | | (75) | | 3,532 | 3,532 | | | |
| 100133856 | LIBERTY HILL | TX | | 10/20/2023 | | 557 | | (22) | | | (22) | | 535 | 535 | | | |
| 100161410 | ESCONDIDO | CA | | 07/26/2024 | | 410 | | (10) | | | (10) | | 400 | 400 | | | |
| 100147424 | BAYVILLE | NJ | | 04/03/2024 | | 674 | | (16) | | | (16) | | 658 | 658 | | | |
| 100148471 | WESTLAKE | FL | | 04/12/2024 | | 1,629 | | (20) | | | (20) | | 1,609 | 1,609 | | | |
| 100147279 | BROOKLYN | NY | | 03/28/2024 | | 1,324 | | (25) | | | (25) | | 1,299 | 1,299 | | | |
| 100129663 | PROSPER | TX | | 09/29/2023 | | 1,524 | | (25) | | | (25) | | 1,499 | 1,499 | | | |
| 100116094 | DALY CITY | CA | | 07/20/2023 | | 3,464 | | 990 | | | 990 | | 4,454 | 4,454 | | | |
| 100090951 | SANTA ANA | CA | | 01/31/2023 | | 1,314 | | (31) | | | (31) | | 1,283 | 1,283 | | | |
| 100115099 | SAN DIEGO | CA | | 07/14/2023 | | 1,775 | | | | | | | 1,775 | 1,775 | | | |
| 100153885 | SPRING VALLEY | CA | | 06/05/2024 | | 542 | | (16) | | | (16) | | 526 | 526 | | | |
| 100108311 | LOS ANGELES | CA | | 05/24/2023 | | 10,515 | | (441) | | | (441) | | 10,074 | 10,074 | | | |
| 100141777 | MIAMI | FL | | 01/30/2024 | | 918 | | (13) | | | (13) | | 905 | 905 | | | |
| 100151771 | BETHESDA | MD | | 05/10/2024 | | 1,526 | | (30) | | | (30) | | 1,496 | 1,496 | | | |
| 100131943 | SALT LAKE CITY | UT | | 10/13/2023 | | 1,527 | | (16) | | | (16) | | 1,511 | 1,511 | | | |
| 100101923 | LONG BEACH | CA | | 04/14/2023 | | 1,077 | | (56) | | | (56) | | 1,021 | 1,021 | | | |
| 100114665 | MAYWOOD | CA | | 06/29/2023 | | 1,759 | | 11 | | | 11 | | 1,770 | 1,770 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131790 | LOS ANGELES | CA | | 10/06/2023 | | 1,712 | | 15 | | | 15 | | 1,727 | 1,727 | | | |
| 100148835 | OAK ISLAND | NC | | 04/17/2024 | | 1,401 | | (22) | | | (22) | | 1,379 | 1,379 | | | |
| 100140865 | AUGUSTA | GA | | 03/06/2024 | | 1,380 | | (45) | | | (45) | | 1,335 | 1,335 | | | |
| 100079449 | LONG BEACH | CA | | 03/17/2022 | | 2,881 | | (148) | | | (148) | | 2,733 | 2,733 | | | |
| 100140582 | RANCHO MISSION VIEJO | CA | | 01/19/2024 | | 1,815 | | 49 | | | 49 | | 1,864 | 1,864 | | | |
| 100147731 | WINCHESTER | CA | | 04/08/2024 | | 1,499 | | (36) | | | (36) | | 1,463 | 1,463 | | | |
| 100103504 | GRANADA HILLS | CA | | 05/08/2023 | | 1,496 | | (25) | | | (25) | | 1,471 | 1,471 | | | |
| 100149679 | SEASIDE | CA | | 04/26/2024 | | 1,646 | | (26) | | | (26) | | 1,620 | 1,620 | | | |
| 100148932 | PENSACOLA | FL | | 04/17/2024 | | 998 | | (18) | | | (18) | | 980 | 980 | | | |
| 100110039 | VALLEY GLEN | CA | | 06/23/2023 | | 1,485 | | (29) | | | (29) | | 1,456 | 1,456 | | | |
| 100131650 | MIAMI | FL | | 10/06/2023 | | 1,763 | | 15 | | | 15 | | 1,778 | 1,778 | | | |
| 100103742 | SAN DIEGO | CA | | 05/08/2023 | | 1,435 | | (14) | | | (14) | | 1,421 | 1,421 | | | |
| 100146729 | LAWRENCE | MA | | 03/20/2024 | | 1,077 | | (32) | | | (32) | | 1,045 | 1,045 | | | |
| 100143366 | HUNTINGTON BEACH | CA | | 02/16/2024 | | 1,173 | | (34) | | | (34) | | 1,139 | 1,139 | | | |
| 100139467 | CORAL SPRINGS | FL | | 12/28/2023 | | 1,124 | | (28) | | | (28) | | 1,096 | 1,096 | | | |
| 100149946 | LAS VEGAS | NV | | 06/07/2024 | | 1,320 | | (40) | | | (40) | | 1,280 | 1,280 | | | |
| 100076670 | VERO BEACH | FL | | 12/16/2021 | | 2,213 | | (98) | | | (98) | | 2,115 | 2,115 | | | |
| 100116636 | ARCADIA | CA | | 07/20/2023 | | 3,309 | | 331 | | | 331 | | 3,640 | 3,640 | | | |
| 100108059 | SANTA ANA | CA | | 05/24/2023 | | 1,273 | | (46) | | | (46) | | 1,227 | 1,227 | | | |
| 100161745 | NORTHLAKE | TX | | 07/30/2024 | | 929 | | (27) | | | (27) | | 902 | 902 | | | |
| 100158119 | SAN JOSE | CA | | 07/09/2024 | | 504 | | (6) | | | (6) | | 498 | 498 | | | |
| 100139617 | TEMECULA | CA | | 12/28/2023 | | 708 | | (17) | | | (17) | | 691 | 691 | | | |
| 100134376 | FORT WORTH | TX | | 10/27/2023 | | 3,777 | | (3) | | | (3) | | 3,774 | 3,774 | | | |
| 100120881 | CHULA VISTA | CA | | 08/28/2023 | | 1,189 | | (24) | | | (24) | | 1,165 | 1,165 | | | |
| 100100410 | HICKSVILLE | NY | | 04/27/2023 | | 2,751 | | 447 | | | 447 | | 3,198 | 3,198 | | | |
| 100026257 | FLUSHING | NY | | 09/20/2018 | | 1,764 | | 321 | | | 321 | | 2,085 | 2,085 | | | |
| 100151467 | JURUPA VALLEY | CA | | 05/10/2024 | | 1,449 | | (31) | | | (31) | | 1,418 | 1,418 | | | |
| 100143194 | HENDERSON | NV | | 02/16/2024 | | 7,321 | | (94) | | | (94) | | 7,227 | 7,227 | | | |
| 100074388 | FLEMINGTON | NJ | | 12/02/2021 | | 4,559 | | (132) | | | (132) | | 4,427 | 4,427 | | | |
| 100149177 | LOS ANGELES | CA | | 04/22/2024 | | 961 | | (58) | | | (58) | | 903 | 903 | | | |
| 100149066 | NORTH PORT | FL | | 04/19/2024 | | 1,255 | | (27) | | | (27) | | 1,228 | 1,228 | | | |
| 100130226 | SIMI VALLEY | CA | | 11/15/2023 | | 1,396 | | (34) | | | (34) | | 1,362 | 1,362 | | | |
| 100137531 | YUCAIPA | CA | | 12/08/2023 | | 1,926 | | (18) | | | (18) | | 1,908 | 1,908 | | | |
| 100130001 | LYNBROOK | NY | | 09/27/2023 | | 1,471 | | 29 | | | 29 | | 1,500 | 1,500 | | | |
| 100103369 | SARASOTA | FL | | 06/16/2023 | | 1,460 | | (17) | | | (17) | | 1,443 | 1,443 | | | |
| 100087233 | LAS VEGAS | NV | | 10/25/2022 | | 2,305 | | 65 | | | 65 | | 2,370 | 2,370 | | | |
| 100011856 | WOODINVILLE | WA | | 03/08/2017 | | 1,377 | | 231 | | | 231 | | 1,608 | 1,608 | | | |
| 100086535 | PHOENIX | AZ | | 09/30/2022 | | 1,416 | | (15) | | | (15) | | 1,401 | 1,401 | | | |
| 100160949 | IRVINE | CA | | 07/24/2024 | | 955 | | (29) | | | (29) | | 926 | 926 | | | |
| 100135859 | SANGER | CA | | 11/13/2023 | | 1,898 | | (28) | | | (28) | | 1,870 | 1,870 | | | |
| 100159279 | N TOPSAIL BEACH | NC | | 07/15/2024 | | 969 | | (31) | | | (31) | | 938 | 938 | | | |
| 100157779 | QUEEN CREEK | AZ | | 08/01/2024 | | 475 | | (12) | | | (12) | | 463 | 463 | | | |
| 100158869 | MUNDS PARK | AZ | | 07/12/2024 | | 445 | | (12) | | | (12) | | 433 | 433 | | | |
| 100074391 | MONTAUK | NY | | 12/02/2021 | | 3,187 | | (82) | | | (82) | | 3,105 | 3,105 | | | |
| 100109136 | WESTMINSTER | CA | | 06/09/2023 | | 1,905 | | (34) | | | (34) | | 1,871 | 1,871 | | | |
| 100149169 | LAS VEGAS | NV | | 04/22/2024 | | 797 | | (46) | | | (46) | | 751 | 751 | | | |
| 100135210 | LEWES | DE | | 11/08/2023 | | 1,510 | | (2) | | | (2) | | 1,508 | 1,508 | | | |
| 100131781 | LOS ANGELES | CA | | 10/06/2023 | | 1,207 | | (55) | | | (55) | | 1,152 | 1,152 | | | |
| 100142888 | PALM HARBOR | FL | | 02/09/2024 | | 1,348 | | (45) | | | (45) | | 1,303 | 1,303 | | | |
| 100153679 | CAPE CHARLES | VA | | 05/31/2024 | | 1,475 | | 49 | | | 49 | | 1,524 | 1,524 | | | |
| 100091661 | LAS VEGAS | NV | | 01/27/2023 | | 1,328 | | (15) | | | (15) | | 1,313 | 1,313 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100043312 | RANCHO CUCAMONGA | CA | | 08/13/2020 | | 2,498 | | 79 | | | 79 | | 2,577 | 2,577 | | | |
| 100139047 | WESLEY CHAPEL | FL | | 12/28/2023 | | 3,825 | | (89) | | | (89) | | 3,736 | 3,736 | | | |
| 100128808 | RANCHO SANTA FE | CA | | 09/21/2023 | | 1,483 | | 5 | | | 5 | | 1,488 | 1,488 | | | |
| 100099855 | NORTHRIDGE | CA | | 03/07/2023 | | 1,601 | | 51 | | | 51 | | 1,652 | 1,652 | | | |
| 100152472 | ANAHEIM | CA | | 05/16/2024 | | 1,568 | | (17) | | | (17) | | 1,551 | 1,551 | | | |
| 100134170 | WEST COVINA | CA | | 12/08/2023 | | 1,291 | | (18) | | | (18) | | 1,273 | 1,273 | | | |
| 100128894 | PETALUMA | CA | | 09/21/2023 | | 2,343 | | (40) | | | (40) | | 2,303 | 2,303 | | | |
| 100152964 | LOS ANGELES | CA | | 06/27/2024 | | 1,028 | | (26) | | | (26) | | 1,002 | 1,002 | | | |
| 100118717 | LAKEWOOD | CA | | 07/25/2023 | | 1,515 | | (22) | | | (22) | | 1,493 | 1,493 | | | |
| 100115342 | OAKLAND | CA | | 07/17/2023 | | 1,467 | | (21) | | | (21) | | 1,446 | 1,446 | | | |
| 100116631 | TUJUNGA AREA LOS ANGELES | CA | | 07/20/2023 | | 3,400 | | 1,052 | | | 1,052 | | 4,452 | 4,452 | | | |
| 100155940 | GULF SHORES | AL | | 06/17/2024 | | 960 | | (7) | | | (7) | | 953 | 953 | | | |
| 100151819 | DOWNEY | CA | | 05/10/2024 | | 20,550 | | (111) | | | (111) | | 20,439 | 20,439 | | | |
| 100086664 | RICHMOND | CA | | 09/30/2022 | | 1,987 | | (12) | | | (12) | | 1,975 | 1,975 | | | |
| 100090998 | HAYWARD | CA | | 01/31/2023 | | 1,010 | | (24) | | | (24) | | 986 | 986 | | | |
| 100134341 | CITRUS HEIGHTS | CA | | 10/27/2023 | | 1,331 | | (28) | | | (28) | | 1,303 | 1,303 | | | |
| 100136232 | SOUTH GATE | CA | | 11/20/2023 | | 1,355 | | (14) | | | (14) | | 1,341 | 1,341 | | | |
| 100132343 | FONTANA | CA | | 11/03/2023 | | 1,923 | | 203 | | | 203 | | 2,126 | 2,126 | | | |
| 100132821 | RESEDA | CA | | 11/03/2023 | | 1,204 | | (19) | | | (19) | | 1,185 | 1,185 | | | |
| 100153643 | LAKEWOOD | CO | | 05/31/2024 | | 1,113 | | (40) | | | (40) | | 1,073 | 1,073 | | | |
| 100115731 | SOUTH GATE | CA | | 07/20/2023 | | 1,875 | | (1) | | | (1) | | 1,874 | 1,874 | | | |
| 100087249 | ORANGE | CA | | 10/25/2022 | | 2,729 | | 271 | | | 271 | | 3,000 | 3,000 | | | |
| 100090865 | DOUBLE OAK | TX | | 01/31/2023 | | 2,829 | | 8 | | | 8 | | 2,837 | 2,837 | | | |
| 100118912 | VALLEJO | CA | | 07/27/2023 | | 1,182 | | (53) | | | (53) | | 1,129 | 1,129 | | | |
| 100149821 | BERGENFIELD | NJ | | 04/29/2024 | | 1,106 | | (35) | | | (35) | | 1,071 | 1,071 | | | |
| 100117132 | BROOKLYN | NY | | 07/20/2023 | | 6,196 | | 1,488 | | | 1,488 | | 7,684 | 7,684 | | | |
| 100141410 | RANCHO CUCAMONGA | CA | | 01/30/2024 | | 973 | | (25) | | | (25) | | 948 | 948 | | | |
| 100149754 | WASHINGTON | DC | | 04/26/2024 | | 441 | | (14) | | | (14) | | 427 | 427 | | | |
| 100081767 | PASADENA | CA | | 03/25/2022 | | 3,524 | | (41) | | | (41) | | 3,483 | 3,483 | | | |
| 100137765 | EPWORTH | GA | | 12/08/2023 | | 1,353 | | (12) | | | (12) | | 1,341 | 1,341 | | | |
| 100144437 | SURPRISE | AZ | | 03/07/2024 | | 1,779 | | (4) | | | (4) | | 1,775 | 1,775 | | | |
| 100128422 | MARIETTA | GA | | 09/15/2023 | | 1,627 | | (50) | | | (50) | | 1,577 | 1,577 | | | |
| 100103074 | HAYWARD | CA | | 06/22/2023 | | 1,533 | | (27) | | | (27) | | 1,506 | 1,506 | | | |
| 100159905 | MIAMI | FL | | 08/16/2024 | | 468 | | (18) | | | (18) | | 450 | 450 | | | |
| 100151168 | WOODSIDE | NY | | 05/09/2024 | | 1,263 | | (40) | | | (40) | | 1,223 | 1,223 | | | |
| 100155242 | BURIEN | WA | | 07/19/2024 | | 940 | | (41) | | | (41) | | 899 | 899 | | | |
| 100018275 | ANAHEIM | CA | | 06/27/2018 | | 3,696 | | 31 | | | 31 | | 3,727 | 3,727 | | | |
| 100151465 | LINDEN | NJ | | 05/10/2024 | | 1,582 | | (1) | | | (1) | | 1,581 | 1,581 | | | |
| 100159571 | MIAMI | FL | | 07/15/2024 | | 904 | | (31) | | | (31) | | 873 | 873 | | | |
| 100144494 | PETALUMA | CA | | 04/26/2024 | | 1,347 | | (60) | | | (60) | | 1,287 | 1,287 | | | |
| 100110483 | SAINT IGNATIUS | MT | | 06/30/2023 | | 1,634 | | (31) | | | (31) | | 1,603 | 1,603 | | | |
| 100155955 | GATLINBURG | TN | | 06/17/2024 | | 1,085 | | (10) | | | (10) | | 1,075 | 1,075 | | | |
| 100102151 | SARASOTA | FL | | 04/14/2023 | | 1,357 | | (20) | | | (20) | | 1,337 | 1,337 | | | |
| 100119306 | SANTA ROSA | CA | | 07/31/2023 | | 6,333 | | (43) | | | (43) | | 6,290 | 6,290 | | | |
| 100118975 | BUENA PARK | CA | | 07/27/2023 | | 1,488 | | (28) | | | (28) | | 1,460 | 1,460 | | | |
| 100147369 | CONIFER | CO | | 05/08/2024 | | 1,302 | | (29) | | | (29) | | 1,273 | 1,273 | | | |
| 100087179 | SAN FRANCISCO | CA | | 10/25/2022 | | 2,676 | | 308 | | | 308 | | 2,984 | 2,984 | | | |
| 100135661 | OAKHURST | NJ | | 11/09/2023 | | 6,056 | | (88) | | | (88) | | 5,968 | 5,968 | | | |
| 100146679 | NORWALK | CA | | 03/20/2024 | | 663 | | (24) | | | (24) | | 639 | 639 | | | |
| 100080506 | JASPER | GA | | 03/10/2022 | | 2,430 | | (53) | | | (53) | | 2,377 | 2,377 | | | |
| 100140539 | SCOTTSDALE | AZ | | 01/19/2024 | | 1,351 | | (31) | | | (31) | | 1,320 | 1,320 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140449 | OCEAN ISLE BEACH | NC | | 01/18/2024 | | 1,352 | | (40) | | | (40) | | 1,312 | 1,312 | | | |
| 100065810 | GEARHART | OR | | 07/23/2021 | | 3,054 | | (121) | | | (121) | | 2,933 | 2,933 | | | |
| 100147815 | OCEAN ISLE BEACH | NC | | 04/08/2024 | | 1,979 | | (43) | | | (43) | | 1,936 | 1,936 | | | |
| 100157768 | KELLER | TX | | 08/01/2024 | | 449 | | (19) | | | (19) | | 430 | 430 | | | |
| 100156723 | KENNESAW | GA | | 06/26/2024 | | 438 | | (14) | | | (14) | | 424 | 424 | | | |
| 100152952 | SEATTLE | WA | | 06/27/2024 | | 836 | | (27) | | | (27) | | 809 | 809 | | | |
| 100142562 | KIRKLAND | WA | | 02/08/2024 | | 1,662 | | (24) | | | (24) | | 1,638 | 1,638 | | | |
| 100149684 | TUSTIN | CA | | 04/26/2024 | | 1,301 | | (8) | | | (8) | | 1,293 | 1,293 | | | |
| 100154818 | SCOTTSDALE | AZ | | 07/19/2024 | | 994 | | (48) | | | (48) | | 946 | 946 | | | |
| 100114547 | BURLINGTON | MA | | 06/29/2023 | | 5,807 | | 54 | | | 54 | | 5,861 | 5,861 | | | |
| 100157908 | SAN GABRIEL | CA | | 07/09/2024 | | 1,449 | | (19) | | | (19) | | 1,430 | 1,430 | | | |
| 100102744 | ACTON | CA | | 06/22/2023 | | 1,444 | | (45) | | | (45) | | 1,399 | 1,399 | | | |
| 100132813 | ORANGE | CA | | 11/03/2023 | | 1,371 | | (23) | | | (23) | | 1,348 | 1,348 | | | |
| 100120140 | MANCHESTER | NJ | | 08/11/2023 | | 1,648 | | (7) | | | (7) | | 1,641 | 1,641 | | | |
| 4010065001 | Phoenix | AZ | | 01/10/2024 | | 936 | | (132) | | | (132) | | 804 | 804 | | | |
| 100153008 | HIGHLAND BEACH | FL | | 06/27/2024 | | 472 | | (16) | | | (16) | | 456 | 456 | | | |
| 100108319 | LAS VEGAS | NV | | 05/24/2023 | | 1,188 | | (50) | | | (50) | | 1,138 | 1,138 | | | |
| 4010058316 | Chicago | IL | | 08/24/2023 | | 1,784 | | (91) | | | (91) | | 1,693 | 1,693 | | | |
| 100148444 | KIRKLAND | WA | | 04/12/2024 | | 1,484 | | (32) | | | (32) | | 1,452 | 1,452 | | | |
| 100160109 | CASTRO VALLEY | CA | | 07/17/2024 | | 17,817 | | (265) | | | (265) | | 17,552 | 17,552 | | | |
| 100120036 | CLINTON | CT | | 08/11/2023 | | 4,693 | | (43) | | | (43) | | 4,650 | 4,650 | | | |
| 100149435 | JACKSON | NJ | | 04/24/2024 | | 3,536 | | (100) | | | (100) | | 3,436 | 3,436 | | | |
| 100153831 | LOS ANGELES | CA | | 07/10/2024 | | 643 | | (14) | | | (14) | | 629 | 629 | | | |
| 100109092 | DELRAY BEACH | FL | | 06/05/2023 | | 1,434 | | (30) | | | (30) | | 1,404 | 1,404 | | | |
| 100152185 | BONITA SPRINGS | FL | | 05/17/2024 | | 1,868 | | 71 | | | 71 | | 1,939 | 1,939 | | | |
| 100144514 | GARDEN GROVE | CA | | 04/26/2024 | | 3,445 | | (10) | | | (10) | | 3,435 | 3,435 | | | |
| 100155005 | ARVADA | CO | | 07/19/2024 | | 866 | | (32) | | | (32) | | 834 | 834 | | | |
| 100140499 | MIAMI | FL | | 01/19/2024 | | 1,230 | | (25) | | | (25) | | 1,205 | 1,205 | | | |
| 100143530 | NEWARK | NJ | | 02/21/2024 | | 1,449 | | (36) | | | (36) | | 1,413 | 1,413 | | | |
| 100150524 | SAVANNAH | GA | | 05/03/2024 | | 1,596 | | (30) | | | (30) | | 1,566 | 1,566 | | | |
| 100150760 | WASHINGTON | DC | | 05/07/2024 | | 1,646 | | (4) | | | (4) | | 1,642 | 1,642 | | | |
| 100141691 | HARBOR CITY | CA | | 01/30/2024 | | 1,812 | | (27) | | | (27) | | 1,785 | 1,785 | | | |
| 100158635 | MILLCREEK | UT | | 07/10/2024 | | 487 | | (11) | | | (11) | | 476 | 476 | | | |
| 100160854 | SOLEDAD | CA | | 07/24/2024 | | 356 | | (10) | | | (10) | | 346 | 346 | | | |
| 100156698 | LOS ANGELES | CA | | 06/26/2024 | | 714 | | (29) | | | (29) | | 685 | 685 | | | |
| 100141276 | LAS VEGAS | NV | | 01/30/2024 | | 1,279 | | (50) | | | (50) | | 1,229 | 1,229 | | | |
| 100136030 | BURTONSVILLE | MD | | 11/16/2023 | | 1,404 | | (34) | | | (34) | | 1,370 | 1,370 | | | |
| 100108445 | BRONX | NY | | 05/25/2023 | | 1,411 | | (66) | | | (66) | | 1,345 | 1,345 | | | |
| 100110682 | UPLAND | CA | | 08/11/2023 | | 6,317 | | (86) | | | (86) | | 6,231 | 6,231 | | | |
| 100137217 | SEATTLE | WA | | 11/28/2023 | | 921 | | (27) | | | (27) | | 894 | 894 | | | |
| 100132743 | MOUNT JULIET | TN | | 11/03/2023 | | 1,186 | | (16) | | | (16) | | 1,170 | 1,170 | | | |
| 100140703 | OAKLEY | CA | | 02/08/2024 | | 1,190 | | (26) | | | (26) | | 1,164 | 1,164 | | | |
| 100091709 | SIMI VALLEY | CA | | 03/24/2023 | | 1,612 | | (18) | | | (18) | | 1,594 | 1,594 | | | |
| 100103168 | BROOKLYN | NY | | 04/21/2023 | | 1,286 | | (45) | | | (45) | | 1,241 | 1,241 | | | |
| 100116337 | SEVIERVILLE | TN | | 07/20/2023 | | 2,552 | | 483 | | | 483 | | 3,035 | 3,035 | | | |
| 100149515 | PAYSON | UT | | 04/26/2024 | | 786 | | (27) | | | (27) | | 759 | 759 | | | |
| 100100381 | DIX HILLS | NY | | 04/27/2023 | | 2,854 | | 372 | | | 372 | | 3,226 | 3,226 | | | |
| 100143884 | ORLANDO | FL | | 03/06/2024 | | 1,131 | | (42) | | | (42) | | 1,089 | 1,089 | | | |
| 100132336 | GARDENA | CA | | 11/03/2023 | | 1,563 | | 236 | | | 236 | | 1,799 | 1,799 | | | |
| 100100419 | JAMAICA | NY | | 04/27/2023 | | 2,760 | | 698 | | | 698 | | 3,458 | 3,458 | | | |
| 100080246 | DORAL | FL | | 02/25/2022 | | 2,936 | | (26) | | | (26) | | 2,910 | 2,910 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153060 | UPLAND | CA | | 06/27/2024 | | 10,238 | | (316) | | | (316) | | 9,922 | 9,922 | | | |
| 100108462 | GILBERT | AZ | | 05/25/2023 | | 1,514 | | (31) | | | (31) | | 1,483 | 1,483 | | | |
| 100030701 | WEST ROXBURY | MA | | 04/09/2019 | | 1,593 | | (44) | | | (44) | | 1,549 | 1,549 | | | |
| 100114909 | PEACHTREE CITY | GA | | 07/13/2023 | | 3,022 | | (22) | | | (22) | | 3,000 | 3,000 | | | |
| 100153258 | WESTPORT | MA | | 05/30/2024 | | 952 | | (2) | | | (2) | | 950 | 950 | | | |
| 100103542 | WASHINGTON | DC | | 05/08/2023 | | 4,425 | | (68) | | | (68) | | 4,357 | 4,357 | | | |
| 100144354 | ZEPHYR COVE | NV | | 03/07/2024 | | 1,490 | | (26) | | | (26) | | 1,464 | 1,464 | | | |
| 100153658 | LAGUNA NIGUEL | CA | | 05/31/2024 | | 1,692 | | 22 | | | 22 | | 1,714 | 1,714 | | | |
| 100147296 | BROOKLYN | NY | | 03/28/2024 | | 875 | | (29) | | | (29) | | 846 | 846 | | | |
| 100135982 | MONROE | NC | | 11/16/2023 | | 1,259 | | (7) | | | (7) | | 1,252 | 1,252 | | | |
| 100074481 | OAKLEY | CA | | 12/14/2021 | | 3,069 | | (94) | | | (94) | | 2,975 | 2,975 | | | |
| 100155040 | CONIFER | CO | | 07/19/2024 | | 870 | | (8) | | | (8) | | 862 | 862 | | | |
| 100134823 | RIVERSIDE | CA | | 10/30/2023 | | 1,289 | | (25) | | | (25) | | 1,264 | 1,264 | | | |
| 100108498 | FREDERICK | MD | | 05/25/2023 | | 360 | | (7) | | | (7) | | 353 | 353 | | | |
| 100103390 | SAN DIEGO | CA | | 06/16/2023 | | 1,501 | | (19) | | | (19) | | 1,482 | 1,482 | | | |
| 100083078 | GLENDALE | CA | | 05/26/2022 | | 3,312 | | 251 | | | 251 | | 3,563 | 3,563 | | | |
| 100131967 | DORAL | FL | | 10/13/2023 | | 1,433 | | (5) | | | (5) | | 1,428 | 1,428 | | | |
| 100100026 | CHARLOTTE | NC | | 03/28/2023 | | 905 | | (34) | | | (34) | | 871 | 871 | | | |
| 100132442 | ODESSA | FL | | 11/03/2023 | | 1,285 | | 67 | | | 67 | | 1,352 | 1,352 | | | |
| 100151115 | WORCESTER | MA | | 05/08/2024 | | 1,529 | | (18) | | | (18) | | 1,511 | 1,511 | | | |
| 100114948 | NAPLES | FL | | 07/13/2023 | | 1,394 | | (20) | | | (20) | | 1,374 | 1,374 | | | |
| 100148507 | PHOENIX | AZ | | 04/12/2024 | | 1,304 | | (23) | | | (23) | | 1,281 | 1,281 | | | |
| 100154349 | TULUM | MEX | | 06/12/2024 | | 882 | | | | | | | 882 | 882 | | | |
| 100110230 | MOUNTAIN HOUSE | CA | | 06/30/2023 | | 3,126 | | 34 | | | 34 | | 3,160 | 3,160 | | | |
| 100110776 | MIAMI | FL | | 08/11/2023 | | 339 | | 13 | | | 13 | | 352 | 352 | | | |
| 100119253 | AUSTIN | TX | | 07/31/2023 | | 2,040 | | 43 | | | 43 | | 2,083 | 2,083 | | | |
| 100078449 | ONTARIO | CA | | 01/25/2022 | | 5,351 | | 121 | | | 121 | | 5,472 | 5,472 | | | |
| 100080826 | SAN BERNARDINO | CA | | 03/10/2022 | | 3,175 | | (149) | | | (149) | | 3,026 | 3,026 | | | |
| 100134897 | EAST NORTHPORT | NY | | 10/30/2023 | | 812 | | (15) | | | (15) | | 797 | 797 | | | |
| 100137133 | WACO | TX | | 11/28/2023 | | 1,310 | | (5) | | | (5) | | 1,305 | 1,305 | | | |
| 100089238 | FLANDERS | NJ | | 01/26/2023 | | 967 | | 54 | | | 54 | | 1,021 | 1,021 | | | |
| 100099957 | WOODBURY | MN | | 03/28/2023 | | 1,569 | | 5 | | | 5 | | 1,574 | 1,574 | | | |
| 100136573 | BAILEY | CO | | 11/22/2023 | | 444 | | (4) | | | (4) | | 440 | 440 | | | |
| 100103579 | ATLANTA | GA | | 05/08/2023 | | 8,105 | | (180) | | | (180) | | 7,925 | 7,925 | | | |
| 100113915 | WINDERMERE | FL | | 06/29/2023 | | 11,504 | | 1,140 | | | 1,140 | | 12,644 | 12,644 | | | |
| 100144385 | BELL BUCKLE | TN | | 03/07/2024 | | 1,401 | | (32) | | | (32) | | 1,369 | 1,369 | | | |
| 100147830 | ANGIER | NC | | 04/08/2024 | | 1,535 | | (34) | | | (34) | | 1,501 | 1,501 | | | |
| 100153257 | TAMPA | FL | | 05/30/2024 | | 2,607 | | (46) | | | (46) | | 2,561 | 2,561 | | | |
| 100110686 | LOS ANGELES | CA | | 08/11/2023 | | 1,292 | | (68) | | | (68) | | 1,224 | 1,224 | | | |
| 100153157 | SEVIERVILLE | TN | | 05/28/2024 | | 3,385 | | 832 | | | 832 | | 4,217 | 4,217 | | | |
| 100084755 | SOUTH LAKE TAHOE | CA | | 08/02/2022 | | 2,147 | | 30 | | | 30 | | 2,177 | 2,177 | | | |
| 100110703 | PLANO | TX | | 08/11/2023 | | 2,844 | | (90) | | | (90) | | 2,754 | 2,754 | | | |
| 100137651 | JAMAICA | NY | | 12/08/2023 | | 1,410 | | (6) | | | (6) | | 1,404 | 1,404 | | | |
| 100160525 | ANNAPOLIS | MD | | 07/19/2024 | | 396 | | (5) | | | (5) | | 391 | 391 | | | |
| 100153955 | GILROY | CA | | 06/05/2024 | | 942 | | (26) | | | (26) | | 916 | 916 | | | |
| 100116314 | BROOKLYN | NY | | 07/20/2023 | | 3,007 | | 783 | | | 783 | | 3,790 | 3,790 | | | |
| 100154709 | LAS VEGAS | NV | | 07/19/2024 | | 1,135 | | (24) | | | (24) | | 1,111 | 1,111 | | | |
| 100150088 | NORTH CHARLESTON | SC | | 06/14/2024 | | 880 | | (16) | | | (16) | | 864 | 864 | | | |
| 100138264 | NORWALK | CA | | 12/15/2023 | | 998 | | 50 | | | 50 | | 1,048 | 1,048 | | | |
| 100149582 | LODI | NJ | | 04/26/2024 | | 2,168 | | (18) | | | (18) | | 2,150 | 2,150 | | | |
| 100146854 | ACTON | CA | | 03/21/2024 | | 915 | | (36) | | | (36) | | 879 | 879 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087223 | NATIONAL CITY | CA | | 10/25/2022 | | 2,652 | | 323 | | | 323 | | 2,975 | 2,975 | | | |
| 100134367 | MIAMI | FL | | 10/27/2023 | | 1,552 | | (7) | | | (7) | | 1,545 | 1,545 | | | |
| 100088200 | SPRING | TX | | 10/13/2022 | | 1,784 | | (54) | | | (54) | | 1,730 | 1,730 | | | |
| 100158871 | FRANKFORD | DE | | 07/12/2024 | | 9,888 | | (382) | | | (382) | | 9,506 | 9,506 | | | |
| 100140451 | CHICAGO | IL | | 01/18/2024 | | 1,496 | | (31) | | | (31) | | 1,465 | 1,465 | | | |
| 100000240 | LOS OSOS | CA | | 09/27/2016 | | 10,129 | | 313 | | | 313 | | 10,442 | 10,442 | | | |
| 100149494 | FONTANA | CA | | 04/24/2024 | | 1,474 | | (45) | | | (45) | | 1,429 | 1,429 | | | |
| 100153160 | SEVIERVILLE | TN | | 05/28/2024 | | 2,928 | | 552 | | | 552 | | 3,480 | 3,480 | | | |
| 100162579 | ATHENS | TX | | 08/12/2024 | | 486 | | (8) | | | (8) | | 478 | 478 | | | |
| 100102431 | KISSIMMEE | FL | | 06/07/2023 | | 1,466 | | (49) | | | (49) | | 1,417 | 1,417 | | | |
| 100090059 | SILVER SPRINGS | FL | | 01/13/2023 | | 1,237 | | (28) | | | (28) | | 1,209 | 1,209 | | | |
| 100091370 | NAPLES | FL | | 02/22/2023 | | 1,626 | | (8) | | | (8) | | 1,618 | 1,618 | | | |
| 100158641 | NAPLES | FL | | 07/10/2024 | | 496 | | (8) | | | (8) | | 488 | 488 | | | |
| 100118694 | HIGHLAND | CA | | 07/25/2023 | | 1,353 | | (24) | | | (24) | | 1,329 | 1,329 | | | |
| 100080777 | SANTA MONICA | CA | | 03/15/2022 | | 2,909 | | (9) | | | (9) | | 2,900 | 2,900 | | | |
| 100134807 | SAN LORENZO | CA | | 10/30/2023 | | 1,346 | | (4) | | | (4) | | 1,342 | 1,342 | | | |
| 100110593 | PROSPER | TX | | 06/30/2023 | | 1,854 | | 13 | | | 13 | | 1,867 | 1,867 | | | |
| 100135280 | CHARLEVOIX | MI | | 11/08/2023 | | 1,526 | | (2) | | | (2) | | 1,524 | 1,524 | | | |
| 100153802 | ESTERO | FL | | 07/10/2024 | | 1,639 | | (3) | | | (3) | | 1,636 | 1,636 | | | |
| 100147410 | SILVER SPRING | MD | | 05/08/2024 | | 1,135 | | (49) | | | (49) | | 1,086 | 1,086 | | | |
| 100088972 | WILTON MANORS | FL | | 11/15/2022 | | 1,475 | | (13) | | | (13) | | 1,462 | 1,462 | | | |
| 100136610 | PRESCOTT | AZ | | 11/22/2023 | | 1,181 | | (16) | | | (16) | | 1,165 | 1,165 | | | |
| 100109664 | PAUMA VALLEY | CA | | 06/14/2023 | | 1,605 | | (7) | | | (7) | | 1,598 | 1,598 | | | |
| 100134538 | RIO LINDA | CA | | 10/30/2023 | | 1,161 | | (36) | | | (36) | | 1,125 | 1,125 | | | |
| 100128926 | ANAHEIM | CA | | 09/22/2023 | | 1,260 | | (30) | | | (30) | | 1,230 | 1,230 | | | |
| 100103849 | NYACK | NY | | 05/10/2023 | | 1,436 | | (42) | | | (42) | | 1,394 | 1,394 | | | |
| 100148189 | MIDLAND PARK | NJ | | 04/12/2024 | | 1,652 | | (13) | | | (13) | | 1,639 | 1,639 | | | |
| 100027048 | RICHMOND | VA | | 09/26/2018 | | 5,753 | | 303 | | | 303 | | 6,056 | 6,056 | | | |
| 100100445 | CAMARILLO | CA | | 04/27/2023 | | 641 | | (15) | | | (15) | | 626 | 626 | | | |
| 100142577 | FT LAUDERDALE | FL | | 02/08/2024 | | 1,200 | | (42) | | | (42) | | 1,158 | 1,158 | | | |
| 100115471 | LOS ANGELES | CA | | 07/17/2023 | | 1,247 | | (43) | | | (43) | | 1,204 | 1,204 | | | |
| 100151612 | MANTECA | CA | | 05/10/2024 | | 2,156 | | (10) | | | (10) | | 2,146 | 2,146 | | | |
| 100160608 | KEY LARGO | FL | | 07/19/2024 | | 434 | | (31) | | | (31) | | 403 | 403 | | | |
| 100141963 | DORAL | FL | | 02/29/2024 | | 1,251 | | (35) | | | (35) | | 1,216 | 1,216 | | | |
| 100091042 | SPRINGFIELD | VA | | 01/31/2023 | | 877 | | (34) | | | (34) | | 843 | 843 | | | |
| 100120805 | NAPLES | FL | | 08/25/2023 | | 1,309 | | (26) | | | (26) | | 1,283 | 1,283 | | | |
| 100117773 | ROSEMEAD | CA | | 07/20/2023 | | 1,378 | | 13 | | | 13 | | 1,391 | 1,391 | | | |
| 100087296 | BROKEN BOW | OK | | 10/25/2022 | | 136 | | 20 | | | 20 | | 156 | 156 | | | |
| 100142898 | CHICAGO | IL | | 02/09/2024 | | 1,198 | | (33) | | | (33) | | 1,165 | 1,165 | | | |
| 100152777 | LAWRENCEVILLE | GA | | 05/22/2024 | | 491 | | (6) | | | (6) | | 485 | 485 | | | |
| 100136580 | WAYNE | NJ | | 11/22/2023 | | 1,473 | | 16 | | | 16 | | 1,489 | 1,489 | | | |
| 100161543 | JACKSON | NJ | | 07/30/2024 | | 467 | | (11) | | | (11) | | 456 | 456 | | | |
| 100128857 | SACHSE | TX | | 09/21/2023 | | 1,477 | | (31) | | | (31) | | 1,446 | 1,446 | | | |
| 100107810 | BRADENTON | FL | | 05/19/2023 | | 1,586 | | (2) | | | (2) | | 1,584 | 1,584 | | | |
| 100150894 | ST PETERSBURG | FL | | 05/08/2024 | | 2,001 | | (43) | | | (43) | | 1,958 | 1,958 | | | |
| 100135972 | SAN JACINTO | CA | | 11/16/2023 | | 1,368 | | (29) | | | (29) | | 1,339 | 1,339 | | | |
| 100141241 | DAVENPORT | FL | | 01/30/2024 | | 849 | | (34) | | | (34) | | 815 | 815 | | | |
| 100147190 | BROOKLYN | NY | | 03/28/2024 | | 979 | | (13) | | | (13) | | 966 | 966 | | | |
| 100140241 | PROSPER | TX | | 01/18/2024 | | 1,707 | | (14) | | | (14) | | 1,693 | 1,693 | | | |
| 100135910 | CHICO | CA | | 11/13/2023 | | 2,145 | | (33) | | | (33) | | 2,112 | 2,112 | | | |
| 100065440 | BURLINGAME | CA | | 07/28/2021 | | 3,725 | | (33) | | | (33) | | 3,692 | 3,692 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100083978 | STOCKTON | CA | | 07/12/2022 | | 1,910 | | 12 | | | 12 | | 1,922 | 1,922 | | | |
| 100014481 | ROSEMEAD | CA | | 09/27/2017 | | 3,373 | | (129) | | | (129) | | 3,244 | 3,244 | | | |
| 100132598 | ENGLEWOOD | FL | | 11/03/2023 | | 1,244 | | (18) | | | (18) | | 1,226 | 1,226 | | | |
| 100132582 | PHOENIX | AZ | | 11/03/2023 | | 3,487 | | 113 | | | 113 | | 3,600 | 3,600 | | | |
| 100116138 | SOUTH SAN FRANCISCO | CA | | 07/20/2023 | | 4,501 | | 330 | | | 330 | | 4,831 | 4,831 | | | |
| 100102657 | SAN ANTONIO | TX | | 06/22/2023 | | 1,392 | | (44) | | | (44) | | 1,348 | 1,348 | | | |
| 100143881 | LAKE WORTH BEACH | FL | | 03/06/2024 | | 1,441 | | (42) | | | (42) | | 1,399 | 1,399 | | | |
| 100087375 | HACIENDA HEIGHTS | CA | | 10/25/2022 | | 2,609 | | 265 | | | 265 | | 2,874 | 2,874 | | | |
| 100127520 | DAWSONVILLE | GA | | 09/08/2023 | | 1,833 | | 13 | | | 13 | | 1,846 | 1,846 | | | |
| 100133827 | MIDDLE RIVER | MD | | 10/20/2023 | | 1,377 | | (31) | | | (31) | | 1,346 | 1,346 | | | |
| 100138390 | CANOGA PARK | CA | | 12/18/2023 | | 964 | | (13) | | | (13) | | 951 | 951 | | | |
| 100160888 | RICHMOND | CA | | 07/24/2024 | | 818 | | 1 | | | 1 | | 819 | 819 | | | |
| 100151868 | BELLFLOWER | CA | | 05/10/2024 | | 1,210 | | (61) | | | (61) | | 1,149 | 1,149 | | | |
| 100092049 | FLUSHING | NY | | 02/09/2023 | | 1,601 | | (40) | | | (40) | | 1,561 | 1,561 | | | |
| 100148294 | ANAHEIM | CA | | 04/12/2024 | | 1,627 | | (32) | | | (32) | | 1,595 | 1,595 | | | |
| 100149484 | SAINT SIMONS ISLAND | GA | | 04/24/2024 | | 1,455 | | (36) | | | (36) | | 1,419 | 1,419 | | | |
| 100134655 | HAWTHORNE | CA | | 10/30/2023 | | 1,097 | | (29) | | | (29) | | 1,068 | 1,068 | | | |
| 100148902 | WILDOMAR | CA | | 04/17/2024 | | 1,367 | | (20) | | | (20) | | 1,347 | 1,347 | | | |
| 100083665 | PHOENIX | AZ | | 06/23/2022 | | 345 | | (6) | | | (6) | | 339 | 339 | | | |
| 100150559 | NEW PROVIDENCE | NJ | | 05/03/2024 | | 1,630 | | (16) | | | (16) | | 1,614 | 1,614 | | | |
| 100127646 | VERO BEACH | FL | | 09/08/2023 | | 878 | | (22) | | | (22) | | 856 | 856 | | | |
| 100116315 | BROOKLYN | NY | | 07/20/2023 | | 3,439 | | 1,158 | | | 1,158 | | 4,597 | 4,597 | | | |
| 100116716 | GRANADA HILLS | CA | | 07/20/2023 | | 2,922 | | 782 | | | 782 | | 3,704 | 3,704 | | | |
| 100141404 | LONG BRANCH | NJ | | 01/30/2024 | | 1,164 | | (10) | | | (10) | | 1,154 | 1,154 | | | |
| 100161434 | GLENDORA | CA | | 07/29/2024 | | 496 | | (5) | | | (5) | | 491 | 491 | | | |
| 4010065030 | Phoenix | AZ | | 01/10/2024 | | 945 | | (100) | | | (100) | | 845 | 845 | | | |
| 100116300 | ROSEMEAD | CA | | 07/20/2023 | | 3,302 | | 1,122 | | | 1,122 | | 4,424 | 4,424 | | | |
| 100134363 | CORAL SPRINGS | FL | | 10/27/2023 | | 1,172 | | (13) | | | (13) | | 1,159 | 1,159 | | | |
| 100151737 | COMPTON | CA | | 05/10/2024 | | 1,157 | | (33) | | | (33) | | 1,124 | 1,124 | | | |
| 100114638 | DOWNEY | CA | | 06/29/2023 | | 2,747 | | (41) | | | (41) | | 2,706 | 2,706 | | | |
| 100079019 | SOUTH GATE | CA | | 02/24/2022 | | 3,017 | | (31) | | | (31) | | 2,986 | 2,986 | | | |
| 100137859 | LAS VEGAS | NV | | 12/08/2023 | | 1,151 | | 5 | | | 5 | | 1,156 | 1,156 | | | |
| 100103275 | SANTA ANA | CA | | 04/27/2023 | | 1,435 | | (21) | | | (21) | | 1,414 | 1,414 | | | |
| 100135052 | MIAMI | FL | | 11/01/2023 | | 1,599 | | 70 | | | 70 | | 1,669 | 1,669 | | | |
| 100082617 | CEDAR GROVE | NJ | | 04/14/2022 | | 4,097 | | (46) | | | (46) | | 4,051 | 4,051 | | | |
| 100134625 | LOS ANGELES | CA | | 10/30/2023 | | 1,241 | | (29) | | | (29) | | 1,212 | 1,212 | | | |
| 100115521 | LONG BEACH | CA | | 07/17/2023 | | 1,545 | | (19) | | | (19) | | 1,526 | 1,526 | | | |
| 100110071 | FOREST HILLS | NY | | 06/23/2023 | | 2,186 | | (32) | | | (32) | | 2,154 | 2,154 | | | |
| 100087255 | BLUFFTON | SC | | 10/25/2022 | | 2,357 | | 204 | | | 204 | | 2,561 | 2,561 | | | |
| 100115306 | MONTCLAIR | CA | | 07/17/2023 | | 1,402 | | (59) | | | (59) | | 1,343 | 1,343 | | | |
| 100087201 | SILVERTHORNE | CO | | 10/25/2022 | | 2,585 | | 263 | | | 263 | | 2,848 | 2,848 | | | |
| 100118941 | SANTA CLARITA | CA | | 07/27/2023 | | 1,040 | | (34) | | | (34) | | 1,006 | 1,006 | | | |
| 100140872 | FONTANA | CA | | 01/25/2024 | | 1,854 | | (11) | | | (11) | | 1,843 | 1,843 | | | |
| 100088199 | SIMI VALLEY | CA | | 10/13/2022 | | 2,824 | | (86) | | | (86) | | 2,738 | 2,738 | | | |
| 100143127 | ARLINGTON | WA | | 02/16/2024 | | 1,480 | | (33) | | | (33) | | 1,447 | 1,447 | | | |
| 100077960 | LIBERTY LAKE | WA | | 02/18/2022 | | 3,318 | | (24) | | | (24) | | 3,294 | 3,294 | | | |
| 100117125 | FLUSHING | NY | | 07/20/2023 | | 24,171 | | 4,925 | | | 4,925 | | 29,096 | 29,096 | | | |
| 100154199 | LOS ANGELES (SUNLAND AREA) | CA | | 07/11/2024 | | 452 | | (12) | | | (12) | | 440 | 440 | | | |
| 100108404 | YONKERS | NY | | 05/25/2023 | | 1,450 | | (22) | | | (22) | | 1,428 | 1,428 | | | |
| 100078741 | BUENA PARK | CA | | 02/25/2022 | | 4,849 | | (240) | | | (240) | | 4,609 | 4,609 | | | |
| 10014981 9 | COLUMBIA FALLS | MT | | 04/29/2024 | | 980 | | (18) | | | (18) | | 962 | 962 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103677 | PERRIS | CA | | 05/08/2023 | | 848 | | (1) | | | (1) | | 847 | 847 | | | |
| 100160893 | ANTHEM | AZ | | 07/24/2024 | | 434 | | (10) | | | (10) | | 424 | 424 | | | |
| 100100563 | CORONA | CA | | 04/27/2023 | | 987 | | (31) | | | (31) | | 956 | 956 | | | |
| 100137458 | STUART | FL | | 01/11/2024 | | 1,122 | | (10) | | | (10) | | 1,112 | 1,112 | | | |
| 100139657 | WHITTIER | CA | | 12/28/2023 | | 995 | | (5) | | | (5) | | 990 | 990 | | | |
| 100065739 | CHARLESTON | SC | | 07/28/2021 | | 3,249 | | (68) | | | (68) | | 3,181 | 3,181 | | | |
| 100139177 | WHITTIER | CA | | 12/28/2023 | | 1,230 | | (16) | | | (16) | | 1,214 | 1,214 | | | |
| 100136275 | GRANITE SHOALS | TX | | 11/20/2023 | | 1,820 | | 18 | | | 18 | | 1,838 | 1,838 | | | |
| 100143031 | OLNEY | MD | | 02/12/2024 | | 1,951 | | 12 | | | 12 | | 1,963 | 1,963 | | | |
| 100086182 | BIG PINE KEY | FL | | 10/07/2022 | | 1,661 | | (32) | | | (32) | | 1,629 | 1,629 | | | |
| 100119457 | MIAMI | FL | | 07/31/2023 | | 1,579 | | (9) | | | (9) | | 1,570 | 1,570 | | | |
| 100100436 | STATEN ISLAND | NY | | 04/27/2023 | | 2,394 | | 197 | | | 197 | | 2,591 | 2,591 | | | |
| 100143427 | ABINGTON | MA | | 02/16/2024 | | 1,030 | | (16) | | | (16) | | 1,014 | 1,014 | | | |
| 100141390 | CYPRESS | CA | | 01/30/2024 | | 1,338 | | (27) | | | (27) | | 1,311 | 1,311 | | | |
| 100147666 | SAN DIEGO | CA | | 04/04/2024 | | 1,558 | | (29) | | | (29) | | 1,529 | 1,529 | | | |
| 100147791 | ALHAMBRA | CA | | 04/08/2024 | | 1,580 | | (32) | | | (32) | | 1,548 | 1,548 | | | |
| 100103792 | BROOKLYN | NY | | 05/10/2023 | | 1,392 | | (44) | | | (44) | | 1,348 | 1,348 | | | |
| 100156072 | INGLEWOOD | CA | | 06/18/2024 | | 826 | | (34) | | | (34) | | 792 | 792 | | | |
| 100119255 | WEST WILDWOOD | NJ | | 07/31/2023 | | 2,317 | | 24 | | | 24 | | 2,341 | 2,341 | | | |
| 100120047 | FREDERICKSBURG | TX | | 08/11/2023 | | 1,656 | | (22) | | | (22) | | 1,634 | 1,634 | | | |
| 100161474 | IRVINE | CA | | 07/30/2024 | | 479 | | (11) | | | (11) | | 468 | 468 | | | |
| 100138275 | LINCOLN | CA | | 12/18/2023 | | 745 | | (16) | | | (16) | | 729 | 729 | | | |
| 100132543 | PHOENIX | AZ | | 11/03/2023 | | 3,481 | | 141 | | | 141 | | 3,622 | 3,622 | | | |
| 100080430 | NORTH HILLS | CA | | 03/10/2022 | | 3,115 | | 26 | | | 26 | | 3,141 | 3,141 | | | |
| 100152589 | ORLANDO | FL | | 05/17/2024 | | 1,411 | | (17) | | | (17) | | 1,394 | 1,394 | | | |
| 100139569 | HESPERIA | CA | | 12/28/2023 | | 986 | | (3) | | | (3) | | 983 | 983 | | | |
| 100086039 | LA QUINTA | CA | | 08/24/2022 | | 3,103 | | (57) | | | (57) | | 3,046 | 3,046 | | | |
| 100149166 | WEATHERFORD | TX | | 04/22/2024 | | 1,013 | | (65) | | | (65) | | 948 | 948 | | | |
| 100108084 | COCONUT CREEK | FL | | 05/24/2023 | | 1,351 | | (54) | | | (54) | | 1,297 | 1,297 | | | |
| 100102754 | PLANO | TX | | 06/22/2023 | | 1,703 | | (12) | | | (12) | | 1,691 | 1,691 | | | |
| 100137553 | QUINCY | MA | | 12/08/2023 | | 1,460 | | (13) | | | (13) | | 1,447 | 1,447 | | | |
| 100156053 | MYRTLE BEACH | SC | | 06/18/2024 | | 890 | | (28) | | | (28) | | 862 | 862 | | | |
| 100149915 | LIVERMORE | CA | | 04/29/2024 | | 959 | | | | | | | 959 | 959 | | | |
| 100152460 | NAPLES | FL | | 05/16/2024 | | 4,842 | | (152) | | | (152) | | 4,690 | 4,690 | | | |
| 100148584 | OAKLAND | CA | | 04/12/2024 | | 1,578 | | (17) | | | (17) | | 1,561 | 1,561 | | | |
| 100142587 | CRANE HILL | AL | | 02/08/2024 | | 1,303 | | (24) | | | (24) | | 1,279 | 1,279 | | | |
| 100137899 | ROYAL PALM BEACH | FL | | 12/08/2023 | | 975 | | (27) | | | (27) | | 948 | 948 | | | |
| 100156448 | LAKE ELSINORE | CA | | 06/24/2024 | | 929 | | (17) | | | (17) | | 912 | 912 | | | |
| 100071630 | BOTHELL | WA | | 10/14/2021 | | 3,488 | | 3 | | | 3 | | 3,491 | 3,491 | | | |
| 100120369 | LOS ANGELES | CA | | 08/18/2023 | | 772 | | (50) | | | (50) | | 722 | 722 | | | |
| 100115532 | PHOENIX | AZ | | 07/19/2023 | | 552 | | (9) | | | (9) | | 543 | 543 | | | |
| 100115537 | PHOENIX | AZ | | 07/19/2023 | | 552 | | (9) | | | (9) | | 543 | 543 | | | |
| 100149395 | MARYSVILLE | WA | | 04/24/2024 | | 1,644 | | (19) | | | (19) | | 1,625 | 1,625 | | | |
| 100089029 | LOS ANGELES | CA | | 11/04/2022 | | 4,685 | | (84) | | | (84) | | 4,601 | 4,601 | | | |
| 4010047314 | Trenton | NJ | | 03/22/2023 | | 1,345 | | (113) | | | (113) | | 1,232 | 1,232 | | | |
| 100153791 | BONITA SPRINGS | FL | | 07/10/2024 | | 1,007 | | (5) | | | (5) | | 1,002 | 1,002 | | | |
| 100138158 | HOLLISTER | MO | | 12/14/2023 | | 1,287 | | (14) | | | (14) | | 1,273 | 1,273 | | | |
| 100132514 | BOTHELL | WA | | 11/03/2023 | | 1,500 | | 37 | | | 37 | | 1,537 | 1,537 | | | |
| 100141938 | CHELTENHAM | PA | | 02/29/2024 | | 1,315 | | (18) | | | (18) | | 1,297 | 1,297 | | | |
| 100079720 | VISTA | CA | | 04/08/2022 | | 2,758 | | (53) | | | (53) | | 2,705 | 2,705 | | | |
| 100128280 | HIGHLAND | CA | | 09/14/2023 | | 1,212 | | (8) | | | (8) | | 1,204 | 1,204 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116675 | HONOLULU | HI | | 07/20/2023 | | 3,306 | | 1,195 | | | 1,195 | | 4,501 | 4,501 | | | |
| 100119921 | PHOENIX | AZ | | 08/10/2023 | | 551 | | (8) | | | (8) | | 543 | 543 | | | |
| 100119925 | PHOENIX | AZ | | 08/10/2023 | | 551 | | (8) | | | (8) | | 543 | 543 | | | |
| 100119919 | PHOENIX | AZ | | 08/10/2023 | | 551 | | (8) | | | (8) | | 543 | 543 | | | |
| 100119922 | PHOENIX | AZ | | 08/10/2023 | | 552 | | (8) | | | (8) | | 544 | 544 | | | |
| 100110219 | MIAMI | FL | | 06/30/2023 | | 2,890 | | (13) | | | (13) | | 2,877 | 2,877 | | | |
| 100116709 | UNION CITY | CA | | 07/20/2023 | | 2,914 | | 284 | | | 284 | | 3,198 | 3,198 | | | |
| 100120160 | ROCKVILLE | MD | | 08/14/2023 | | 3,065 | | (42) | | | (42) | | 3,023 | 3,023 | | | |
| 100135855 | DALLAS | TX | | 11/13/2023 | | 1,421 | | (21) | | | (21) | | 1,400 | 1,400 | | | |
| 100109863 | BRONX | NY | | 06/22/2023 | | 1,247 | | (49) | | | (49) | | 1,198 | 1,198 | | | |
| 100081454 | SAN JOSE | CA | | 03/18/2022 | | 3,538 | | 152 | | | 152 | | 3,690 | 3,690 | | | |
| 100136044 | TRACY | CA | | 11/16/2023 | | 932 | | (4) | | | (4) | | 928 | 928 | | | |
| 3310039899 | CAMBRIDGE | MA | | 08/08/2022 | | 127,502 | | | | | | | 127,502 | 127,502 | | | |
| 100156419 | DONNELLY | ID | | 06/24/2024 | | 926 | | (13) | | | (13) | | 913 | 913 | | | |
| 100151066 | MARLBORO | NJ | | 05/08/2024 | | 10,839 | | (164) | | | (164) | | 10,675 | 10,675 | | | |
| 100116948 | SEATTLE | WA | | 07/20/2023 | | 2,891 | | 1,141 | | | 1,141 | | 4,032 | 4,032 | | | |
| 100080353 | ALHAMBRA | CA | | 02/28/2022 | | 3,228 | | (55) | | | (55) | | 3,173 | 3,173 | | | |
| 100108497 | HUNTINGTON BEACH | CA | | 05/25/2023 | | 1,347 | | (42) | | | (42) | | 1,305 | 1,305 | | | |
| 100017737 | NAPA | CA | | 04/26/2018 | | 6,101 | | | | | | | 6,101 | 6,101 | | | |
| 100088020 | HOLLYWOOD | FL | | 10/25/2022 | | 1,362 | | (34) | | | (34) | | 1,328 | 1,328 | | | |
| 100117090 | PANORAMA CITY | CA | | 07/20/2023 | | 2,120 | | 141 | | | 141 | | 2,261 | 2,261 | | | |
| 100150835 | CHATSWORTH | CA | | 05/08/2024 | | 1,589 | | (21) | | | (21) | | 1,568 | 1,568 | | | |
| 100082601 | CARROLLTON | TX | | 04/14/2022 | | 1,591 | | (42) | | | (42) | | 1,549 | 1,549 | | | |
| 100131576 | WALNUT | CA | | 10/05/2023 | | 3,240 | | 37 | | | 37 | | 3,277 | 3,277 | | | |
| 100156527 | ESTES PARK | CO | | 06/24/2024 | | 933 | | (22) | | | (22) | | 911 | 911 | | | |
| 100081757 | COMMERCE | CA | | 03/22/2022 | | 2,720 | | (35) | | | (35) | | 2,685 | 2,685 | | | |
| 100091020 | MORENO VALLEY | CA | | 01/31/2023 | | 1,197 | | (34) | | | (34) | | 1,163 | 1,163 | | | |
| 100117767 | SEATTLE | WA | | 07/20/2023 | | 1,414 | | 18 | | | 18 | | 1,432 | 1,432 | | | |
| 100131642 | SANGER | CA | | 10/06/2023 | | 1,521 | | (10) | | | (10) | | 1,511 | 1,511 | | | |
| 100132015 | BEND | OR | | 10/13/2023 | | 1,473 | | (2) | | | (2) | | 1,471 | 1,471 | | | |
| 100151349 | SURF CITY | NC | | 05/10/2024 | | 1,707 | | (1) | | | (1) | | 1,706 | 1,706 | | | |
| 100135223 | TIERRA VERDE | FL | | 11/08/2023 | | 1,775 | | 65 | | | 65 | | 1,840 | 1,840 | | | |
| 100103269 | NORTH MYRTLE BEACH | SC | | 04/27/2023 | | 1,798 | | (35) | | | (35) | | 1,763 | 1,763 | | | |
| 100143244 | MURRAY | UT | | 02/16/2024 | | 1,698 | | (5) | | | (5) | | 1,693 | 1,693 | | | |
| 100132678 | SNELLVILLE | GA | | 11/03/2023 | | 1,369 | | (1) | | | (1) | | 1,368 | 1,368 | | | |
| 100074198 | SIERRA MADRE | CA | | 12/09/2021 | | 1,976 | | (94) | | | (94) | | 1,882 | 1,882 | | | |
| 100116591 | LOS ANGELES | CA | | 07/20/2023 | | 2,031 | | 76 | | | 76 | | 2,107 | 2,107 | | | |
| 100148217 | SAVANNAH | GA | | 04/12/2024 | | 5,329 | | (98) | | | (98) | | 5,231 | 5,231 | | | |
| 100132591 | MURRELLS INLET | SC | | 11/03/2023 | | 627 | | (6) | | | (6) | | 621 | 621 | | | |
| 100119914 | TRACY | CA | | 08/10/2023 | | 1,844 | | (31) | | | (31) | | 1,813 | 1,813 | | | |
| 100147004 | ANNANDALE | VA | | 03/27/2024 | | 1,534 | | (6) | | | (6) | | 1,528 | 1,528 | | | |
| 100154781 | INDIO | CA | | 07/19/2024 | | 399 | | (16) | | | (16) | | 383 | 383 | | | |
| 100100590 | LOS ANGELES (NORTHRIDGE AREA) | CA | | 04/27/2023 | | 1,488 | | (23) | | | (23) | | 1,465 | 1,465 | | | |
| 100141514 | BOWIE | MD | | 01/30/2024 | | 1,808 | | (70) | | | (70) | | 1,738 | 1,738 | | | |
| 100137653 | BOSTON | MA | | 12/08/2023 | | 17,535 | | (241) | | | (241) | | 17,294 | 17,294 | | | |
| 100148723 | CHICAGO | IL | | 04/17/2024 | | 1,450 | | (20) | | | (20) | | 1,430 | 1,430 | | | |
| 100155055 | INLET BEACH | FL | | 07/19/2024 | | 887 | | (7) | | | (7) | | 880 | 880 | | | |
| 100142521 | BAKERSFIELD | CA | | 02/08/2024 | | 1,468 | | (35) | | | (35) | | 1,433 | 1,433 | | | |
| 100151178 | GIG HARBOR | WA | | 05/10/2024 | | 1,859 | | (38) | | | (38) | | 1,821 | 1,821 | | | |
| 100135924 | OLNEY | MD | | 11/13/2023 | | 1,249 | | (11) | | | (11) | | 1,238 | 1,238 | | | |
| 100138638 | BAL HARBOUR | FL | | 02/02/2024 | | 1,003 | | (58) | | | (58) | | 945 | 945 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103378 | VENICE | FL | | 06/16/2023 | | 1,572 | | (50) | | | (50) | | 1,522 | 1,522 | | | |
| 100141381 | BEN LOMOND | CA | | 01/30/2024 | | 1,169 | | (23) | | | (23) | | 1,146 | 1,146 | | | |
| 100132593 | MURRELLS INLET | SC | | 11/03/2023 | | 651 | | (5) | | | (5) | | 646 | 646 | | | |
| 100101989 | AUSTIN | TX | | 04/14/2023 | | 718 | | (32) | | | (32) | | 686 | 686 | | | |
| 100148659 | POMONA | CA | | 04/15/2024 | | 3,061 | | (45) | | | (45) | | 3,016 | 3,016 | | | |
| 100141639 | WESTMINSTER | MD | | 01/30/2024 | | 1,110 | | (23) | | | (23) | | 1,087 | 1,087 | | | |
| 100148056 | KETCHUM | ID | | 04/10/2024 | | 1,669 | | (29) | | | (29) | | 1,640 | 1,640 | | | |
| 100146665 | BOWIE | MD | | 03/20/2024 | | 1,065 | | (18) | | | (18) | | 1,047 | 1,047 | | | |
| 100101124 | LOS ANGELES | CA | | 04/28/2023 | | 1,713 | | 30 | | | 30 | | 1,743 | 1,743 | | | |
| 100153080 | WELLINGTON | FL | | 06/27/2024 | | 921 | | (21) | | | (21) | | 900 | 900 | | | |
| 100117274 | ROSEDALE | NY | | 07/20/2023 | | 1,688 | | 97 | | | 97 | | 1,785 | 1,785 | | | |
| 100099992 | SANTA MARIA | CA | | 03/28/2023 | | 1,437 | | (4) | | | (4) | | 1,433 | 1,433 | | | |
| 100151227 | DENVER | CO | | 05/10/2024 | | 1,298 | | (31) | | | (31) | | 1,267 | 1,267 | | | |
| 100152671 | FOREST HILL | TX | | 05/17/2024 | | 1,873 | | 82 | | | 82 | | 1,955 | 1,955 | | | |
| 100149067 | STATEN ISLAND | NY | | 04/19/2024 | | 1,170 | | (39) | | | (39) | | 1,131 | 1,131 | | | |
| 100080341 | SAN DIEGO | CA | | 02/28/2022 | | 7,319 | | (187) | | | (187) | | 7,132 | 7,132 | | | |
| 100103578 | MONROE | GA | | 05/08/2023 | | 1,052 | | 7 | | | 7 | | 1,059 | 1,059 | | | |
| 100152285 | NASHVILLE | TN | | 05/17/2024 | | 1,690 | | 27 | | | 27 | | 1,717 | 1,717 | | | |
| 100030806 | CARMEL VALLEY | CA | | 04/09/2019 | | 2,290 | | 197 | | | 197 | | 2,487 | 2,487 | | | |
| 100164422 | FRANKLIN | CT | | 08/21/2024 | | 510 | | (9) | | | (9) | | 501 | 501 | | | |
| 100115216 | BRONX | NY | | 07/17/2023 | | 1,267 | | (44) | | | (44) | | 1,223 | 1,223 | | | |
| 100115481 | TEMPE | AZ | | 07/17/2023 | | 1,678 | | 20 | | | 20 | | 1,698 | 1,698 | | | |
| 100142775 | MILFORD | CT | | 02/08/2024 | | 1,167 | | (38) | | | (38) | | 1,129 | 1,129 | | | |
| 100091495 | BRONX | NY | | 01/20/2023 | | 1,263 | | (48) | | | (48) | | 1,215 | 1,215 | | | |
| 100137160 | FONTANA | CA | | 11/28/2023 | | 826 | | (35) | | | (35) | | 791 | 791 | | | |
| 100079972 | MADERA | CA | | 04/25/2022 | | 2,329 | | (124) | | | (124) | | 2,205 | 2,205 | | | |
| 100151725 | SAN DIEGO | CA | | 05/10/2024 | | 1,421 | | (18) | | | (18) | | 1,403 | 1,403 | | | |
| 100119395 | SIMI VALLEY | CA | | 07/31/2023 | | 1,571 | | (5) | | | (5) | | 1,566 | 1,566 | | | |
| 100157876 | THONOTOSASSA | FL | | 07/09/2024 | | 888 | | (14) | | | (14) | | 874 | 874 | | | |
| 100117452 | LOS ANGELES (ENCINO AREA) | CA | | 07/20/2023 | | 1,546 | | 86 | | | 86 | | 1,632 | 1,632 | | | |
| 100148486 | CHICAGO | IL | | 04/12/2024 | | 1,763 | | 5 | | | 5 | | 1,768 | 1,768 | | | |
| 100141021 | CYPRESS | TX | | 02/20/2024 | | 1,313 | | (50) | | | (50) | | 1,263 | 1,263 | | | |
| 100138171 | SAN LEANDRO | CA | | 12/14/2023 | | 1,126 | | (14) | | | (14) | | 1,112 | 1,112 | | | |
| 100139025 | CANYON COUNTRY | CA | | 12/22/2023 | | 1,277 | | 8 | | | 8 | | 1,285 | 1,285 | | | |
| 100101925 | TOMBALL | TX | | 04/14/2023 | | 874 | | (51) | | | (51) | | 823 | 823 | | | |
| 100128139 | MARSHALL | VA | | 09/11/2023 | | 1,587 | | (16) | | | (16) | | 1,571 | 1,571 | | | |
| 100153898 | HAWTHORNE | CA | | 06/05/2024 | | 346 | | (18) | | | (18) | | 328 | 328 | | | |
| 100147079 | INDIO | CA | | 03/28/2024 | | 2,901 | | (53) | | | (53) | | 2,848 | 2,848 | | | |
| 100108216 | OAKLAND | CA | | 05/24/2023 | | 1,152 | | (25) | | | (25) | | 1,127 | 1,127 | | | |
| 100088236 | YONKERS | NY | | 10/17/2022 | | 1,638 | | (15) | | | (15) | | 1,623 | 1,623 | | | |
| 100119404 | AUSTIN | TX | | 07/31/2023 | | 1,678 | | (4) | | | (4) | | 1,674 | 1,674 | | | |
| 100144588 | LAKEWOOD | CA | | 03/13/2024 | | 1,903 | | 4 | | | 4 | | 1,907 | 1,907 | | | |
| 100138664 | LONG GROVE | IL | | 02/02/2024 | | 15,453 | | (208) | | | (208) | | 15,245 | 15,245 | | | |
| 100147029 | AUSTIN | TX | | 03/27/2024 | | 1,341 | | (28) | | | (28) | | 1,313 | 1,313 | | | |
| 100086698 | SMYRNA | GA | | 09/30/2022 | | 436 | | 3 | | | 3 | | 439 | 439 | | | |
| 100140916 | MORRIS PLAINS | NJ | | 02/26/2024 | | 1,195 | | (48) | | | (48) | | 1,147 | 1,147 | | | |
| 100157733 | CORAL SPRINGS | FL | | 06/28/2024 | | 532 | | (17) | | | (17) | | 515 | 515 | | | |
| 100134293 | PEMBROKE PINES | FL | | 10/27/2023 | | 1,353 | | (26) | | | (26) | | 1,327 | 1,327 | | | |
| 100140201 | CORONA | CA | | 01/11/2024 | | 4,648 | | (118) | | | (118) | | 4,530 | 4,530 | | | |
| 100120926 | TROUTMAN | NC | | 08/30/2023 | | 9,723 | | | | | | | 9,723 | 9,723 | | | |
| 100120465 | SALINAS | CA | | 08/18/2023 | | 989 | | (8) | | | (8) | | 981 | 981 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071892 | THOUSAND OAKS | CA | | 11/19/2021 | | 2,922 | | (152) | | | (152) | | 2,770 | 2,770 | | | |
| 100082895 | FOUNTAIN VALLEY | CA | | 05/17/2022 | | 2,467 | | (107) | | | (107) | | 2,360 | 2,360 | | | |
| 100080405 | INDIO | CA | | 04/14/2022 | | 2,686 | | (63) | | | (63) | | 2,623 | 2,623 | | | |
| 100078749 | UPLAND | CA | | 02/25/2022 | | 4,683 | | 174 | | | 174 | | 4,857 | 4,857 | | | |
| 100116771 | BROOKLYN | NY | | 07/20/2023 | | 2,867 | | 1,110 | | | 1,110 | | 3,977 | 3,977 | | | |
| 100153657 | MIAMI | FL | | 05/31/2024 | | 1,218 | | (15) | | | (15) | | 1,203 | 1,203 | | | |
| 100152820 | PINEHURST | TX | | 05/22/2024 | | 770 | | (29) | | | (29) | | 741 | 741 | | | |
| 100153381 | FORT MYERS BEACH | FL | | 05/29/2024 | | 851 | | (27) | | | (27) | | 824 | 824 | | | |
| 100133488 | TRACY | CA | | 10/19/2023 | | 1,536 | | (4) | | | (4) | | 1,532 | 1,532 | | | |
| 100160887 | MARIETTA | GA | | 07/24/2024 | | 583 | | (15) | | | (15) | | 568 | 568 | | | |
| 100087513 | FLUSHING | NY | | 10/25/2022 | | 2,282 | | 135 | | | 135 | | 2,417 | 2,417 | | | |
| 100100669 | FRESNO | CA | | 04/28/2023 | | 1,627 | | (17) | | | (17) | | 1,610 | 1,610 | | | |
| 100091060 | FORT MYERS | FL | | 01/31/2023 | | 857 | | (8) | | | (8) | | 849 | 849 | | | |
| 100100696 | THOUSAND OAKS | CA | | 04/28/2023 | | 1,469 | | 40 | | | 40 | | 1,509 | 1,509 | | | |
| 100135851 | WHITTIER | CA | | 11/13/2023 | | 1,181 | | (14) | | | (14) | | 1,167 | 1,167 | | | |
| 100119635 | VENTURA | CA | | 08/04/2023 | | 1,473 | | (27) | | | (27) | | 1,446 | 1,446 | | | |
| 100128376 | GOODYEAR | AZ | | 09/15/2023 | | 4,582 | | 138 | | | 138 | | 4,720 | 4,720 | | | |
| 100141263 | PANORAMA CITY AREA LOS ANGELE | CA | | 01/30/2024 | | 1,212 | | (23) | | | (23) | | 1,189 | 1,189 | | | |
| 100134507 | MEADOWLAKES | TX | | 10/30/2023 | | 4,533 | | (64) | | | (64) | | 4,469 | 4,469 | | | |
| 100103265 | LOS ANGELES | CA | | 04/27/2023 | | 558 | | (30) | | | (30) | | 528 | 528 | | | |
| 100138751 | SPANISH FORK | UT | | 12/21/2023 | | 1,151 | | (7) | | | (7) | | 1,144 | 1,144 | | | |
| 4010051448 | Fulton | NY | | 07/27/2023 | | 1,186 | | (104) | | | (104) | | 1,082 | 1,082 | | | |
| 100145795 | RIVERSIDE | CA | | 05/08/2024 | | 1,463 | | (32) | | | (32) | | 1,431 | 1,431 | | | |
| 100102088 | DOVER | NH | | 04/14/2023 | | 1,207 | | (16) | | | (16) | | 1,191 | 1,191 | | | |
| 100162622 | GRANITE BAY | CA | | 08/12/2024 | | 473 | | (12) | | | (12) | | 461 | 461 | | | |
| 100143082 | VISTA | CA | | 02/16/2024 | | 1,567 | | (24) | | | (24) | | 1,543 | 1,543 | | | |
| 100135757 | LEWES | DE | | 11/10/2023 | | 1,526 | | (7) | | | (7) | | 1,519 | 1,519 | | | |
| 100120228 | HARTWELL | GA | | 08/18/2023 | | 1,447 | | (32) | | | (32) | | 1,415 | 1,415 | | | |
| 100165562 | QUINCY | MA | | 08/29/2024 | | 530 | | (5) | | | (5) | | 525 | 525 | | | |
| 100143586 | PASSAIC | NJ | | 02/21/2024 | | 1,385 | | (55) | | | (55) | | 1,330 | 1,330 | | | |
| 100120861 | STANTON | CA | | 08/28/2023 | | 6,398 | | (82) | | | (82) | | 6,316 | 6,316 | | | |
| 100134386 | BOISE | ID | | 10/27/2023 | | 1,368 | | (30) | | | (30) | | 1,338 | 1,338 | | | |
| 100134476 | COLLIERVILLE | TN | | 10/30/2023 | | 1,292 | | (29) | | | (29) | | 1,263 | 1,263 | | | |
| 100120898 | SAUSALITO | CA | | 08/30/2023 | | 2,003 | | 54 | | | 54 | | 2,057 | 2,057 | | | |
| 100137301 | KITTY HAWK | NC | | 12/01/2023 | | 783 | | (2) | | | (2) | | 781 | 781 | | | |
| 100141199 | LAS VEGAS | NV | | 01/30/2024 | | 1,160 | | (3) | | | (3) | | 1,157 | 1,157 | | | |
| 100153671 | FRENCHTOWN | MT | | 05/31/2024 | | 834 | | (9) | | | (9) | | 825 | 825 | | | |
| 100153058 | SACRAMENTO | CA | | 06/27/2024 | | 828 | | (41) | | | (41) | | 787 | 787 | | | |
| 100103220 | CHERRY VALLEY | CA | | 04/26/2023 | | 1,151 | | (25) | | | (25) | | 1,126 | 1,126 | | | |
| 100154571 | LA PUENTE | CA | | 06/14/2024 | | 691 | | (17) | | | (17) | | 674 | 674 | | | |
| 100133908 | (WINNETKA AREA) LOS ANGELES | CA | | 11/29/2023 | | 1,179 | | (27) | | | (27) | | 1,152 | 1,152 | | | |
| 100150878 | BUENA PARK | CA | | 05/08/2024 | | 1,533 | | (12) | | | (12) | | 1,521 | 1,521 | | | |
| 100127503 | VIENNA | VA | | 09/08/2023 | | 1,966 | | 38 | | | 38 | | 2,004 | 2,004 | | | |
| 100083001 | ACAMPO | CA | | 05/05/2022 | | 2,144 | | (39) | | | (39) | | 2,105 | 2,105 | | | |
| 100153945 | WOODLAND HILLS | CA | | 06/05/2024 | | 915 | | (33) | | | (33) | | 882 | 882 | | | |
| 100079689 | PARK CITY | UT | | 04/08/2022 | | 2,897 | | (7) | | | (7) | | 2,890 | 2,890 | | | |
| 100138034 | LOS ANGELES | CA | | 12/13/2023 | | 3,655 | | (27) | | | (27) | | 3,628 | 3,922 | | 295 | 295 |
| 100080925 | JURUPA VALLEY | CA | | 04/22/2022 | | 3,355 | | (99) | | | (99) | | 3,256 | 3,256 | | | |
| 4010063295 | Birmingham | AL | | 11/29/2023 | | 651 | | (118) | | | (118) | | 533 | 533 | | | |
| 100067730 | JERSEY CITY | NJ | | 09/23/2021 | | 3,175 | | (101) | | | (101) | | 3,074 | 3,074 | | | |
| 100133785 | STAFFORD | VA | | 10/20/2023 | | 766 | | (19) | | | (19) | | 747 | 747 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135657 | HOLLISTER | CA | | 11/09/2023 | | 1,483 | | 33 | | | 33 | | 1,516 | 1,516 | | | |
| 100091068 | TACOMA | WA | | 01/31/2023 | | 1,099 | | (27) | | | (27) | | 1,072 | 1,072 | | | |
| 100148745 | MARQUEZ | TX | | 04/17/2024 | | 1,327 | | (41) | | | (41) | | 1,286 | 1,286 | | | |
| 100099792 | THE BRONX | NY | | 02/28/2023 | | 1,320 | | (44) | | | (44) | | 1,276 | 1,276 | | | |
| 100107855 | WEATHERFORD | TX | | 06/29/2023 | | 1,453 | | (44) | | | (44) | | 1,409 | 1,409 | | | |
| 100110300 | JACKSON | NJ | | 06/30/2023 | | 1,813 | | | | | | | 1,813 | 1,813 | | | |
| 100135627 | KNOXVILLE | TN | | 11/09/2023 | | 1,247 | | (22) | | | (22) | | 1,225 | 1,225 | | | |
| 100102032 | LOS ANGELES | CA | | 04/14/2023 | | 1,752 | | (22) | | | (22) | | 1,730 | 1,730 | | | |
| 100119392 | ELIZABETH | NJ | | 07/31/2023 | | 1,488 | | (12) | | | (12) | | 1,476 | 1,476 | | | |
| 100133516 | ELK GROVE | CA | | 10/19/2023 | | 1,724 | | (11) | | | (11) | | 1,713 | 1,713 | | | |
| 100148218 | NASHVILLE | TN | | 04/12/2024 | | 1,386 | | (42) | | | (42) | | 1,344 | 1,344 | | | |
| 100148013 | CHULA VISTA | CA | | 04/10/2024 | | 1,396 | | (30) | | | (30) | | 1,366 | 1,366 | | | |
| 100082711 | CARSON | CA | | 04/20/2022 | | 2,862 | | (47) | | | (47) | | 2,815 | 2,815 | | | |
| 100083641 | LAGUNA NIGUEL | CA | | 07/25/2022 | | 7,159 | | 221 | | | 221 | | 7,380 | 7,380 | | | |
| 100140610 | HOBOKEN | NJ | | 01/19/2024 | | 1,426 | | (25) | | | (25) | | 1,401 | 1,401 | | | |
| 100158591 | FALLS CHURCH | VA | | 07/10/2024 | | 469 | | (10) | | | (10) | | 459 | 459 | | | |
| 100102497 | PALM HARBOR | FL | | 06/07/2023 | | 1,146 | | 1 | | | 1 | | 1,147 | 1,147 | | | |
| 100030840 | BAYSIDE | NY | | 04/09/2019 | | 2,685 | | 384 | | | 384 | | 3,069 | 3,069 | | | |
| 100155289 | LONGWOOD | FL | | 07/19/2024 | | 6,618 | | (285) | | | (285) | | 6,333 | 6,333 | | | |
| 100084847 | LAS VEGAS | NV | | 08/02/2022 | | 1,431 | | (34) | | | (34) | | 1,397 | 1,397 | | | |
| 100091795 | KATY | TX | | 01/30/2023 | | 5,235 | | 62 | | | 62 | | 5,297 | 5,297 | | | |
| 100078019 | CORONA | NY | | 01/12/2022 | | 3,027 | | (46) | | | (46) | | 2,981 | 2,981 | | | |
| 100114916 | LOS ANGELES | CA | | 07/13/2023 | | 1,570 | | (43) | | | (43) | | 1,527 | 1,527 | | | |
| 100116164 | (HOLLYWOOD AREA) LOS ANGELES | CA | | 07/20/2023 | | 2,899 | | 692 | | | 692 | | 3,591 | 3,591 | | | |
| 100091848 | OAKLAND | CA | | 01/30/2023 | | 1,539 | | (35) | | | (35) | | 1,504 | 1,504 | | | |
| 100152780 | INGLEWOOD | CA | | 05/22/2024 | | 784 | | (14) | | | (14) | | 770 | 770 | | | |
| 100065639 | WEEHAWKEN | NJ | | 07/28/2021 | | 3,494 | | (20) | | | (20) | | 3,474 | 3,474 | | | |
| 100067693 | EAST RUTHERFORD | NJ | | 09/23/2021 | | 3,529 | | (31) | | | (31) | | 3,498 | 3,498 | | | |
| 100147376 | LODI | CA | | 05/08/2024 | | 1,383 | | (35) | | | (35) | | 1,348 | 1,348 | | | |
| 100100985 | ALAMO | CA | | 04/28/2023 | | 4,077 | | 928 | | | 928 | | 5,005 | 5,005 | | | |
| 100161309 | WASHINGTON | DC | | 07/25/2024 | | 454 | | (1) | | | (1) | | 453 | 453 | | | |
| 100148646 | SANTA ANA | CA | | 05/15/2024 | | 2,095 | | 3 | | | 3 | | 2,098 | 2,098 | | | |
| 100067691 | DENVER | CO | | 09/23/2021 | | 3,603 | | (19) | | | (19) | | 3,584 | 3,584 | | | |
| 100138895 | PIGEON FORGE | TN | | 12/21/2023 | | 1,235 | | (3) | | | (3) | | 1,232 | 1,232 | | | |
| 100110539 | METAIRIE | LA | | 06/30/2023 | | 1,568 | | (25) | | | (25) | | 1,543 | 1,543 | | | |
| 100131802 | LOS ANGELES | CA | | 10/06/2023 | | 1,125 | | (5) | | | (5) | | 1,120 | 1,120 | | | |
| 100149443 | GLENWOOD SPRINGS | CO | | 04/24/2024 | | 1,604 | | (17) | | | (17) | | 1,587 | 1,587 | | | |
| 100090940 | AGUA DULCE | CA | | 01/31/2023 | | 1,000 | | (21) | | | (21) | | 979 | 979 | | | |
| 100137513 | TAMPA | FL | | 01/11/2024 | | 12,499 | | (380) | | | (380) | | 12,119 | 12,119 | | | |
| 100108314 | LAS VEGAS | NV | | 05/24/2023 | | 2,799 | | (83) | | | (83) | | 2,716 | 2,716 | | | |
| 100158660 | SPRINGVILLE | UT | | 07/10/2024 | | 484 | | (7) | | | (7) | | 477 | 477 | | | |
| 100118789 | RENO | NV | | 07/25/2023 | | 1,826 | | 4 | | | 4 | | 1,830 | 1,830 | | | |
| 100083187 | ENCINO | CA | | 05/26/2022 | | 1,888 | | (65) | | | (65) | | 1,823 | 1,823 | | | |
| 100132592 | MURRELLS INLET | SC | | 11/03/2023 | | 8,491 | | (78) | | | (78) | | 8,413 | 8,413 | | | |
| 100134068 | MIAMI | FL | | 10/27/2023 | | 2,127 | | (8) | | | (8) | | 2,119 | 2,119 | | | |
| 100133590 | HOUSTON | TX | | 10/23/2023 | | 1,488 | | (4) | | | (4) | | 1,484 | 1,484 | | | |
| 100086871 | DISCOVERY BAY | CA | | 10/07/2022 | | 1,857 | | 15 | | | 15 | | 1,872 | 1,872 | | | |
| 100135058 | HONOLULU | HI | | 11/01/2023 | | 1,525 | | 9 | | | 9 | | 1,534 | 1,534 | | | |
| 100101904 | LAKE OSWEGO | OR | | 04/06/2023 | | 1,122 | | (41) | | | (41) | | 1,081 | 1,081 | | | |
| 100108940 | LOS ANGELES | CA | | 05/31/2023 | | 1,169 | | (45) | | | (45) | | 1,124 | 1,124 | | | |
| 100084009 | LODI | NJ | | 06/27/2022 | | 4,794 | | 33 | | | 33 | | 4,827 | 4,827 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137517 | GILBERT | AZ | | 01/11/2024 | | 1,064 | | (25) | | | (25) | | 1,039 | 1,039 | | | |
| 100154328 | BELMONT | NC | | 06/07/2024 | | 652 | | (15) | | | (15) | | 637 | 637 | | | |
| 100044150 | ALTADENA | CA | | 08/19/2020 | | 2,400 | | 16 | | | 16 | | 2,416 | 2,416 | | | |
| 100086531 | FALLBROOK | CA | | 09/30/2022 | | 1,236 | | (29) | | | (29) | | 1,207 | 1,207 | | | |
| 100074274 | GILBERT | AZ | | 12/09/2021 | | 2,298 | | (131) | | | (131) | | 2,167 | 2,167 | | | |
| 100165456 | WILDWOOD | NJ | | 08/29/2024 | | 424 | | (14) | | | (14) | | 410 | 410 | | | |
| 100137536 | TUKWILA | WA | | 12/08/2023 | | 1,769 | | (35) | | | (35) | | 1,734 | 1,734 | | | |
| 100074469 | POWHATAN | VA | | 12/02/2021 | | 3,888 | | (139) | | | (139) | | 3,749 | 3,749 | | | |
| 100157637 | PASSAIC | NJ | | 06/28/2024 | | 887 | | (16) | | | (16) | | 871 | 871 | | | |
| 100136287 | BEND | OR | | 11/20/2023 | | 3,816 | | (3) | | | (3) | | 3,813 | 3,813 | | | |
| 100087753 | PHOENIX | AZ | | 11/17/2022 | | 1,594 | | (2) | | | (2) | | 1,592 | 1,592 | | | |
| 100119947 | CHULA VISTA | CA | | 08/11/2023 | | 1,462 | | (17) | | | (17) | | 1,445 | 1,445 | | | |
| 100147382 | SANTA ANA | CA | | 05/08/2024 | | 711,969 | | (8,512) | | | (8,512) | | 703,457 | 703,457 | | | |
| 100102952 | FAR ROCKAWAY | NY | | 06/22/2023 | | 1,325 | | (6) | | | (6) | | 1,319 | 1,319 | | | |
| 100133446 | FLEMING ISLAND | FL | | 10/19/2023 | | 1,149 | | (14) | | | (14) | | 1,135 | 1,135 | | | |
| 100110061 | CAPE CORAL | FL | | 06/23/2023 | | 1,851 | | (35) | | | (35) | | 1,816 | 1,816 | | | |
| 100079199 | PARK CITY | UT | | 02/24/2022 | | 3,108 | | (24) | | | (24) | | 3,084 | 3,084 | | | |
| 100086190 | AUSTIN | TX | | 10/07/2022 | | 883 | | (31) | | | (31) | | 852 | 852 | | | |
| 100156704 | LOS ANGELES | CA | | 06/26/2024 | | 199 | | (10) | | | (10) | | 189 | 189 | | | |
| 100151437 | COMPTON | CA | | 05/10/2024 | | 1,012 | | 17 | | | 17 | | 1,029 | 1,029 | | | |
| 100091415 | SPOKANE VALLEY | WA | | 02/22/2023 | | 1,571 | | (19) | | | (19) | | 1,552 | 1,552 | | | |
| 100080965 | TACOMA | WA | | 03/18/2022 | | 2,983 | | 16 | | | 16 | | 2,999 | 2,999 | | | |
| 100065307 | SAN DIEGO | CA | | 07/28/2021 | | 3,085 | | (42) | | | (42) | | 3,043 | 3,043 | | | |
| 100154851 | OREM | UT | | 07/19/2024 | | 556 | | (31) | | | (31) | | 525 | 525 | | | |
| 100135254 | JAMESTOWN | RI | | 11/08/2023 | | 1,477 | | 18 | | | 18 | | 1,495 | 1,495 | | | |
| 100139222 | ATLANTA | GA | | 12/28/2023 | | 1,132 | | (2) | | | (2) | | 1,130 | 1,130 | | | |
| 100139512 | MALDEN | MA | | 12/28/2023 | | 1,221 | | 4 | | | 4 | | 1,225 | 1,225 | | | |
| 100103707 | INDIO | CA | | 05/08/2023 | | 939 | | (1) | | | (1) | | 938 | 938 | | | |
| 100108152 | BUENA PARK | CA | | 05/24/2023 | | 1,206 | | 2 | | | 2 | | 1,208 | 1,208 | | | |
| 100137643 | PRESCOTT | AZ | | 12/08/2023 | | 1,359 | | (22) | | | (22) | | 1,337 | 1,337 | | | |
| 100140289 | LAKE HAVASU CITY | AZ | | 01/18/2024 | | 1,161 | | (28) | | | (28) | | 1,133 | 1,133 | | | |
| 100153936 | FAIR OAKS | CA | | 06/05/2024 | | 704 | | (29) | | | (29) | | 675 | 675 | | | |
| 100142354 | SANFORD | FL | | 03/15/2024 | | 1,122 | | (37) | | | (37) | | 1,085 | 1,085 | | | |
| 100129585 | SURF CITY | NC | | 09/29/2023 | | 1,355 | | (4) | | | (4) | | 1,351 | 1,351 | | | |
| 100153709 | LOS ANGELES | CA | | 07/11/2024 | | 334 | | (9) | | | (9) | | 325 | 325 | | | |
| 100079327 | LOS ANGELES | CA | | 03/17/2022 | | 4,151 | | (108) | | | (108) | | 4,043 | 4,043 | | | |
| 100140995 | HUNTINGTON BEACH | CA | | 02/20/2024 | | 1,296 | | (25) | | | (25) | | 1,271 | 1,271 | | | |
| 100088897 | LAS VEGAS | NV | | 11/15/2022 | | 1,614 | | 10 | | | 10 | | 1,624 | 1,624 | | | |
| 100154625 | PETALUMA | CA | | 06/14/2024 | | 686 | | (5) | | | (5) | | 681 | 681 | | | |
| 100149961 | WELLINGTON | FL | | 06/07/2024 | | 1,145 | | (43) | | | (43) | | 1,102 | 1,102 | | | |
| 100103529 | LOS ANGELES | CA | | 05/08/2023 | | 1,038 | | (29) | | | (29) | | 1,009 | 1,009 | | | |
| 100132490 | HELENA | MT | | 11/03/2023 | | 1,430 | | 25 | | | 25 | | 1,455 | 1,455 | | | |
| 100044355 | LOS ANGELES | CA | | 11/19/2020 | | 7,374 | | 70 | | | 70 | | 7,444 | 7,444 | | | |
| 100079331 | LA MIRADA | CA | | 03/17/2022 | | 2,614 | | (114) | | | (114) | | 2,500 | 2,500 | | | |
| 100089234 | LOMITA | CA | | 01/26/2023 | | 1,518 | | (7) | | | (7) | | 1,511 | 1,511 | | | |
| 100091481 | WOODSIDE | NY | | 01/20/2023 | | 1,860 | | (41) | | | (41) | | 1,819 | 1,819 | | | |
| 100066890 | STERLING | VA | | 08/02/2021 | | 3,822 | | 4 | | | 4 | | 3,826 | 3,826 | | | |
| 100101945 | NORCO | CA | | 04/14/2023 | | 1,084 | | 7 | | | 7 | | 1,091 | 1,091 | | | |
| 100150499 | MIAMI | FL | | 05/03/2024 | | 1,421 | | (43) | | | (43) | | 1,378 | 1,378 | | | |
| 100102185 | LA PALMA | CA | | 04/14/2023 | | 1,609 | | 13 | | | 13 | | 1,622 | 1,622 | | | |
| 100128504 | MIRAMAR | FL | | 09/15/2023 | | 906 | | 11 | | | 11 | | 917 | 917 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149440 | SANTA CLARITA | CA | | 04/24/2024 | | 1,482 | | (34) | | | (34) | | 1,448 | 1,448 | | | |
| 100159463 | BREWSTER | NY | | 07/15/2024 | | 478 | | (7) | | | (7) | | 471 | 471 | | | |
| 100133902 | OXNARD | CA | | 11/29/2023 | | 1,387 | | 13 | | | 13 | | 1,400 | 1,400 | | | |
| 100153100 | MIAMI | FL | | 06/27/2024 | | 884 | | (24) | | | (24) | | 860 | 860 | | | |
| 100143462 | LONG BEACH | CA | | 02/16/2024 | | 1,326 | | 20 | | | 20 | | 1,346 | 1,346 | | | |
| 100115087 | BAY HARBOR ISLANDS | FL | | 07/14/2023 | | 1,784 | | (3) | | | (3) | | 1,781 | 1,781 | | | |
| 100158122 | WHITTIER | CA | | 07/09/2024 | | 472 | | (1) | | | (1) | | 471 | 471 | | | |
| 100154891 | JACKSONVILLE | FL | | 07/19/2024 | | 749 | | (26) | | | (26) | | 723 | 723 | | | |
| 100157892 | HOT SPRINGS | AR | | 07/09/2024 | | 965 | | (5) | | | (5) | | 960 | 960 | | | |
| 100162005 | STATEN ISLAND | NY | | 07/31/2024 | | 249 | | 1 | | | 1 | | 250 | 250 | | | |
| 100090972 | NEWTON | MA | | 01/31/2023 | | 1,985 | | (34) | | | (34) | | 1,951 | 1,951 | | | |
| 100162004 | LOS ANGELES | CA | | 07/31/2024 | | 429 | | (16) | | | (16) | | 413 | 413 | | | |
| 100126376 | BROOKLYN | NY | | 08/30/2023 | | 1,415 | | (52) | | | (52) | | 1,363 | 1,363 | | | |
| 100099980 | LAS VEGAS | NV | | 03/28/2023 | | 1,571 | | 34 | | | 34 | | 1,605 | 1,605 | | | |
| 100026804 | ESCONDIDO | CA | | 09/26/2018 | | 1,608 | | 168 | | | 168 | | 1,776 | 1,776 | | | |
| 100078695 | WALNUT | CA | | 02/02/2022 | | 3,592 | | 167 | | | 167 | | 3,759 | 3,759 | | | |
| 100151456 | RALEIGH | NC | | 05/10/2024 | | 935 | | (18) | | | (18) | | 917 | 917 | | | |
| 100158451 | NEDERLAND | CO | | 07/10/2024 | | 972 | | (15) | | | (15) | | 957 | 957 | | | |
| 100138758 | MISSOURI CITY | TX | | 12/21/2023 | | 2,750 | | (50) | | | (50) | | 2,700 | 2,700 | | | |
| 100142013 | CATHEDRAL CITY | CA | | 02/29/2024 | | 615 | | (24) | | | (24) | | 591 | 591 | | | |
| 100159345 | ORANGE BEACH | AL | | 07/15/2024 | | 654 | | 25 | | | 25 | | 679 | 679 | | | |
| 100144460 | FRESNO | CA | | 04/26/2024 | | 1,065 | | (36) | | | (36) | | 1,029 | 1,029 | | | |
| 100158805 | POTTSBORO | TX | | 07/10/2024 | | 1,518 | | (30) | | | (30) | | 1,488 | 1,488 | | | |
| 100141113 | BROOKLYN | NY | | 01/30/2024 | | 1,213 | | (29) | | | (29) | | 1,184 | 1,184 | | | |
| 100149015 | SIMI VALLEY | CA | | 04/19/2024 | | 1,442 | | 5 | | | 5 | | 1,447 | 1,447 | | | |
| 100160230 | FRAMINGHAM | MA | | 07/18/2024 | | 407 | | (11) | | | (11) | | 396 | 396 | | | |
| 100103254 | ORLANDO | FL | | 04/27/2023 | | 1,171 | | (15) | | | (15) | | 1,156 | 1,156 | | | |
| 100149824 | MIAMI | FL | | 04/29/2024 | | 1,264 | | (64) | | | (64) | | 1,200 | 1,200 | | | |
| 100114556 | SANDWICH | MA | | 06/29/2023 | | 9,986 | | (81) | | | (81) | | 9,905 | 9,905 | | | |
| 100120212 | LAS VEGAS | NV | | 08/18/2023 | | 886 | | (19) | | | (19) | | 867 | 867 | | | |
| 100133127 | SAN BRUNO | CA | | 11/29/2023 | | 1,418 | | 12 | | | 12 | | 1,430 | 1,430 | | | |
| 100080409 | GLENDALE | AZ | | 04/14/2022 | | 2,550 | | (24) | | | (24) | | 2,526 | 2,526 | | | |
| 100115300 | YUCCA VALLEY | CA | | 07/17/2023 | | 1,376 | | (62) | | | (62) | | 1,314 | 1,314 | | | |
| 100151134 | CARVER | MA | | 05/09/2024 | | 1,179 | | (29) | | | (29) | | 1,150 | 1,150 | | | |
| 100082588 | EL DORADO HILLS | CA | | 04/14/2022 | | 39,258 | | (929) | | | (929) | | 38,329 | 38,329 | | | |
| 100139625 | LOS ANGELES | CA | | 12/28/2023 | | 917 | | (35) | | | (35) | | 882 | 882 | | | |
| 100142759 | HOLLISTON | MA | | 02/08/2024 | | 1,146 | | (23) | | | (23) | | 1,123 | 1,123 | | | |
| 100085148 | ORANGE | CA | | 09/21/2022 | | 1,695 | | (23) | | | (23) | | 1,672 | 1,672 | | | |
| 100137521 | FALLS CHURCH | VA | | 12/08/2023 | | 1,287 | | (28) | | | (28) | | 1,259 | 1,259 | | | |
| 100156367 | FORT COLLINS | CO | | 07/25/2024 | | 418 | | (10) | | | (10) | | 408 | 408 | | | |
| 100147132 | GILBERT | AZ | | 05/08/2024 | | 1,547 | | (41) | | | (41) | | 1,506 | 1,506 | | | |
| 100155077 | THE COLONY | TX | | 07/19/2024 | | 1,517 | | (49) | | | (49) | | 1,468 | 1,468 | | | |
| 100135140 | LYNWOOD | CA | | 11/03/2023 | | 2,576 | | (53) | | | (53) | | 2,523 | 2,523 | | | |
| 100088150 | KETCHUM | ID | | 10/25/2022 | | 1,486 | | (8) | | | (8) | | 1,478 | 1,478 | | | |
| 100119341 | ROCKVILLE | MD | | 07/31/2023 | | 1,821 | | 2 | | | 2 | | 1,823 | 1,823 | | | |
| 100129717 | MERIDIAN | ID | | 09/29/2023 | | 1,512 | | (14) | | | (14) | | 1,498 | 1,498 | | | |
| 100110375 | SAINT GEORGE | UT | | 06/30/2023 | | 1,952 | | 35 | | | 35 | | 1,987 | 1,987 | | | |
| 4010063319 | Birmingham | AL | | 11/29/2023 | | 909 | | (116) | | | (116) | | 793 | 793 | | | |
| 100158010 | NAPLES | FL | | 07/09/2024 | | 634 | | (8) | | | (8) | | 626 | 626 | | | |
| 100164795 | MARGATE | NJ | | 08/26/2024 | | 517 | | (6) | | | (6) | | 511 | 511 | | | |
| 100082280 | LODI | CA | | 04/14/2022 | | 2,811 | | (19) | | | (19) | | 2,792 | 2,792 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 18954 | FORTH WORTH | TX | | 10/07/2010 | | 127,580 | | | | | | | 127,580 | 127,580 | | | |
| 100149885 | LOS ANGELES | CA | | 04/29/2024 | | 854 | | (25) | | | (25) | | 829 | 829 | | | |
| 100147537 | GLEN MILLS | PA | | 04/03/2024 | | 1,345 | | (28) | | | (28) | | 1,317 | 1,317 | | | |
| 100148697 | HAYWARD | CA | | 04/17/2024 | | 1,308 | | (19) | | | (19) | | 1,289 | 1,289 | | | |
| 100120298 | TOWNSEND | MT | | 08/18/2023 | | 1,413 | | (22) | | | (22) | | 1,391 | 1,391 | | | |
| 100079257 | LAHAINA | HI | | 02/25/2022 | | 492 | | (17) | | | (17) | | 475 | 475 | | | |
| 100144331 | (WINNETKA AREA) LOS ANGELES | CA | | 03/07/2024 | | 1,607 | | (18) | | | (18) | | 1,589 | 1,589 | | | |
| 100102803 | DOWNINGTOWN | PA | | 06/22/2023 | | 1,177 | | (46) | | | (46) | | 1,131 | 1,131 | | | |
| 100126422 | JAMAICA | NY | | 08/30/2023 | | 1,171 | | (46) | | | (46) | | 1,125 | 1,125 | | | |
| 100117931 | (VAN NUYS AREA) LOS ANGELES | CA | | 07/20/2023 | | 1,258 | | (25) | | | (25) | | 1,233 | 1,233 | | | |
| 100079815 | ORANGE BEACH | AL | | 04/08/2022 | | 2,704 | | (93) | | | (93) | | 2,611 | 2,611 | | | |
| 100091129 | LOS ANGELES | CA | | 01/31/2023 | | 1,828 | | 53 | | | 53 | | 1,881 | 1,881 | | | |
| 100154990 | VISTA | CA | | 07/19/2024 | | 786 | | (46) | | | (46) | | 740 | 740 | | | |
| 100138199 | GARDEN GROVE | CA | | 12/14/2023 | | 1,382 | | 2 | | | 2 | | 1,384 | 1,384 | | | |
| 100143792 | CONROE | TX | | 02/28/2024 | | 839 | | (29) | | | (29) | | 810 | 810 | | | |
| 100110694 | HOUSTON | TX | | 08/11/2023 | | 1,354 | | (45) | | | (45) | | 1,309 | 1,309 | | | |
| 100088112 | PHOENIX | AZ | | 10/25/2022 | | 1,588 | | (66) | | | (66) | | 1,522 | 1,522 | | | |
| 100155299 | ALVA | FL | | 07/19/2024 | | 854 | | (9) | | | (9) | | 845 | 845 | | | |
| 100023543 | FULLERTON | CA | | 09/04/2018 | | 3,307 | | (50) | | | (50) | | 3,257 | 3,257 | | | |
| 100117925 | ANAHEIM | CA | | 07/20/2023 | | 1,482 | | (27) | | | (27) | | 1,455 | 1,455 | | | |
| 100053686 | LONG BEACH | CA | | 03/23/2021 | | 2,212 | | (44) | | | (44) | | 2,168 | 2,168 | | | |
| 100115797 | NEW SMYRNA BEACH | FL | | 07/20/2023 | | 1,653 | | (28) | | | (28) | | 1,625 | 1,625 | | | |
| 100134899 | GARDEN GROVE | CA | | 10/30/2023 | | 1,357 | | 5 | | | 5 | | 1,362 | 1,362 | | | |
| 100115775 | ALBUQUERQUE | NM | | 07/20/2023 | | 2,175 | | (31) | | | (31) | | 2,144 | 2,144 | | | |
| 100119000 | BRADENTON | FL | | 07/27/2023 | | 2,696 | | 25 | | | 25 | | 2,721 | 2,721 | | | |
| 100132594 | HIALEAH | FL | | 11/03/2023 | | 1,196 | | 30 | | | 30 | | 1,226 | 1,226 | | | |
| 100160833 | CEDAR HILL | TX | | 07/24/2024 | | 841 | | (28) | | | (28) | | 813 | 813 | | | |
| 100091851 | MANVEL | TX | | 01/30/2023 | | 1,030 | | 6 | | | 6 | | 1,036 | 1,036 | | | |
| 100017809 | ALHAMBRA | CA | | 05/30/2018 | | 3,552 | | (15) | | | (15) | | 3,537 | 3,537 | | | |
| 100090074 | SONOMA | CA | | 01/13/2023 | | 1,716 | | (26) | | | (26) | | 1,690 | 1,690 | | | |
| 100150115 | KOLOA | HI | | 06/14/2024 | | 1,946 | | (28) | | | (28) | | 1,918 | 1,918 | | | |
| 100091106 | FONTANA | CA | | 01/31/2023 | | 909 | | (22) | | | (22) | | 887 | 887 | | | |
| 100129431 | LAS VEGAS | NV | | 09/29/2023 | | 1,620 | | (14) | | | (14) | | 1,606 | 1,606 | | | |
| 100156683 | MIAMI | FL | | 06/24/2024 | | 1,144 | | (16) | | | (16) | | 1,128 | 1,128 | | | |
| 100102052 | OAKLEY | CA | | 04/14/2023 | | 1,204 | | (18) | | | (18) | | 1,186 | 1,186 | | | |
| 100015827 | GLENDALE | CA | | 02/27/2018 | | 3,562 | | 12 | | | 12 | | 3,574 | 3,574 | | | |
| 100080379 | REDDING | CA | | 04/14/2022 | | 2,320 | | (71) | | | (71) | | 2,249 | 2,249 | | | |
| 100150775 | PHILADELPHIA | PA | | 05/07/2024 | | 1,399 | | (19) | | | (19) | | 1,380 | 1,380 | | | |
| 100148246 | MARIETTA | GA | | 04/12/2024 | | 1,558 | | (32) | | | (32) | | 1,526 | 1,526 | | | |
| 100150099 | MCHENRY | IL | | 06/14/2024 | | 4,990 | | (62) | | | (62) | | 4,928 | 4,928 | | | |
| 100154944 | SPRINGVILLE | UT | | 07/19/2024 | | 925 | | (39) | | | (39) | | 886 | 886 | | | |
| 100150869 | PORT ARANSAS | TX | | 05/08/2024 | | 1,480 | | (15) | | | (15) | | 1,465 | 1,465 | | | |
| 100158655 | LAS CRUCES | NM | | 07/10/2024 | | 1,962 | | (32) | | | (32) | | 1,930 | 1,930 | | | |
| 100147056 | HAYWARD | CA | | 03/27/2024 | | 996 | | (18) | | | (18) | | 978 | 978 | | | |
| 100161444 | ESTERO | FL | | 07/30/2024 | | 856 | | (21) | | | (21) | | 835 | 835 | | | |
| 100150903 | BRENTWOOD | TN | | 05/08/2024 | | 1,364 | | (45) | | | (45) | | 1,319 | 1,319 | | | |
| 100142370 | GLEN OAKS | NY | | 03/15/2024 | | 1,317 | | (45) | | | (45) | | 1,272 | 1,272 | | | |
| 100090791 | ESCONDIDO | CA | | 02/28/2023 | | 595 | | (2) | | | (2) | | 593 | 593 | | | |
| 100134050 | MIAMI | FL | | 10/25/2023 | | 1,198 | | (21) | | | (21) | | 1,177 | 1,177 | | | |
| 100080361 | LOS ANGELES | CA | | 02/28/2022 | | 2,131 | | (14) | | | (14) | | 2,117 | 2,117 | | | |
| 100135151 | MYRTLE BEACH | SC | | 12/15/2023 | | 1,187 | | (3) | | | (3) | | 1,184 | 1,184 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076531 | EASTSOUND | WA | | 01/04/2022 | | 2,689 | | (85) | | | (85) | | 2,604 | 2,604 | | | |
| 100083809 | LAS VEGAS | NV | | 07/12/2022 | | 1,644 | | (31) | | | (31) | | 1,613 | 1,613 | | | |
| 100115352 | OAKLAND | CA | | 07/17/2023 | | 748 | | (45) | | | (45) | | 703 | 703 | | | |
| 100109197 | PALM DESERT | CA | | 07/21/2023 | | 1,611 | | (14) | | | (14) | | 1,597 | 1,597 | | | |
| 100091209 | WORCESTER | MA | | 01/31/2023 | | 1,054 | | (20) | | | (20) | | 1,034 | 1,034 | | | |
| 100140226 | SACRAMENTO | CA | | 01/11/2024 | | 1,239 | | (28) | | | (28) | | 1,211 | 1,211 | | | |
| 100110146 | KISSIMMEE | FL | | 06/29/2023 | | 1,689 | | 22 | | | 22 | | 1,711 | 1,711 | | | |
| 100133848 | MYRTLE BEACH | SC | | 10/20/2023 | | 1,648 | | 14 | | | 14 | | 1,662 | 1,662 | | | |
| 100131815 | DUMFRIES | VA | | 10/06/2023 | | 927 | | 6 | | | 6 | | 933 | 933 | | | |
| 100151062 | MURRELLS INLET | SC | | 05/08/2024 | | 1,362 | | (43) | | | (43) | | 1,319 | 1,319 | | | |
| 100149447 | HEBER CITY | UT | | 04/24/2024 | | 1,397 | | (43) | | | (43) | | 1,354 | 1,354 | | | |
| 100067676 | AZUSA | CA | | 09/23/2021 | | 3,574 | | (18) | | | (18) | | 3,556 | 3,556 | | | |
| 100088869 | LODI | CA | | 11/15/2022 | | 1,250 | | (20) | | | (20) | | 1,230 | 1,230 | | | |
| 100118017 | WESTMINSTER | CA | | 07/20/2023 | | 2,031 | | 93 | | | 93 | | 2,124 | 2,124 | | | |
| 100140806 | EAST MEADOW | NY | | 03/06/2024 | | 600 | | (40) | | | (40) | | 560 | 560 | | | |
| 100158465 | BONITA SPRINGS | FL | | 07/10/2024 | | 968 | | (11) | | | (11) | | 957 | 957 | | | |
| 100162079 | MIAMI | FL | | 07/31/2024 | | 443 | | (11) | | | (11) | | 432 | 432 | | | |
| 100162031 | SOQUEL | CA | | 07/31/2024 | | 852,346 | | (25,893) | | | (25,893) | | 826,453 | 826,453 | | | |
| 100138256 | MIAMI | FL | | 12/15/2023 | | 1,205 | | (18) | | | (18) | | 1,187 | 1,187 | | | |
| 100149079 | GOSHEN | NY | | 04/19/2024 | | 1,284 | | 9 | | | 9 | | 1,293 | 1,293 | | | |
| 100133767 | MENIFEE | CA | | 10/20/2023 | | 469 | | (1) | | | (1) | | 468 | 468 | | | |
| 100118650 | LAWNDALE | CA | | 07/25/2023 | | 810 | | (27) | | | (27) | | 783 | 783 | | | |
| 100134038 | SPRING VALLEY | NY | | 10/25/2023 | | 1,355 | | (17) | | | (17) | | 1,338 | 1,338 | | | |
| 100159591 | CLEARWATER | FL | | 07/15/2024 | | 470 | | (19) | | | (19) | | 451 | 451 | | | |
| 100100576 | HAYWARD | CA | | 04/27/2023 | | 1,192 | | (30) | | | (30) | | 1,162 | 1,162 | | | |
| 100099877 | WOODBRIDGE | VA | | 03/28/2023 | | 920 | | (25) | | | (25) | | 895 | 895 | | | |
| 100089984 | MADERA | CA | | 01/13/2023 | | 1,087 | | (27) | | | (27) | | 1,060 | 1,060 | | | |
| 100118790 | SANTA ROSA | CA | | 07/25/2023 | | 6,808 | | (155) | | | (155) | | 6,653 | 6,653 | | | |
| 100150021 | NORTH CHARLESTON | SC | | 06/07/2024 | | 1,317 | | (9) | | | (9) | | 1,308 | 1,308 | | | |
| 100117114 | BROOKLYN | NY | | 07/20/2023 | | 2,907 | | 718 | | | 718 | | 3,625 | 3,625 | | | |
| 4010062979 | Lynchburg | VA | | 01/30/2024 | | 1,370 | | (109) | | | (109) | | 1,261 | 1,261 | | | |
| 100118639 | BRONX | NY | | 07/25/2023 | | 1,532 | | 1 | | | 1 | | 1,533 | 1,533 | | | |
| 100142244 | PLANT CITY | FL | | 03/15/2024 | | 872 | | (27) | | | (27) | | 845 | 845 | | | |
| 100121011 | BROKEN BOW | OK | | 08/30/2023 | | 1,450 | | (4) | | | (4) | | 1,446 | 1,446 | | | |
| 100147682 | LOS ANGELES | CA | | 04/04/2024 | | 1,293 | | (30) | | | (30) | | 1,263 | 1,263 | | | |
| 100065814 | MAKAWAO | HI | | 07/23/2021 | | 4,654 | | (184) | | | (184) | | 4,470 | 4,470 | | | |
| 100114806 | LAKE ARROWHEAD | CA | | 07/10/2023 | | 2,353 | | (23) | | | (23) | | 2,330 | 2,330 | | | |
| 100142582 | SANTA ROSA BEACH | FL | | 02/08/2024 | | 1,418 | | (19) | | | (19) | | 1,399 | 1,399 | | | |
| 100118054 | HAMPTON BAYS | NY | | 07/20/2023 | | 2,355 | | 642 | | | 642 | | 2,997 | 2,997 | | | |
| 100159445 | CENTENNIAL | CO | | 07/15/2024 | | 466 | | (17) | | | (17) | | 449 | 449 | | | |
| 100135197 | PROSPER | TX | | 11/07/2023 | | 1,234 | | (16) | | | (16) | | 1,218 | 1,218 | | | |
| 100090424 | SAN DIEGO | CA | | 12/28/2022 | | 1,059 | | (26) | | | (26) | | 1,033 | 1,033 | | | |
| 100158552 | PALMETTO | FL | | 07/10/2024 | | 973 | | (39) | | | (39) | | 934 | 934 | | | |
| 100119603 | MIAMI | FL | | 07/31/2023 | | 1,880 | | (49) | | | (49) | | 1,831 | 1,831 | | | |
| 100137081 | IVINS | UT | | 11/28/2023 | | 1,284 | | | | | | | 1,284 | 1,284 | | | |
| 100146977 | KATY | TX | | 03/26/2024 | | 2,007 | | 14 | | | 14 | | 2,021 | 2,021 | | | |
| 100109979 | BROOKLYN | NY | | 06/22/2023 | | 1,529 | | (50) | | | (50) | | 1,479 | 1,479 | | | |
| 100120967 | NORTHPORT | AL | | 08/30/2023 | | 1,482 | | 20 | | | 20 | | 1,502 | 1,502 | | | |
| 100160555 | WEST PALM BEACH | FL | | 07/19/2024 | | 393 | | (23) | | | (23) | | 370 | 370 | | | |
| 100086927 | SAN DIEGO | CA | | 10/24/2022 | | 1,750 | | (7) | | | (7) | | 1,743 | 1,743 | | | |
| 100086519 | RESEDA AREA CITY OF LOS ANGEL | CA | | 09/30/2022 | | 1,425 | | (23) | | | (23) | | 1,402 | 1,402 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159507 | GARDEN GROVE | CA | | 07/15/2024 | | 460 | | (12) | | | (12) | | 448 | 448 | | | |
| 100079452 | CARPINTERIA | CA | | 03/17/2022 | | 3,160 | | 57 | | | 57 | | 3,217 | 3,217 | | | |
| 4010067195 | Salem | NJ | | 01/30/2024 | | 1,369 | | (107) | | | (107) | | 1,262 | 1,262 | | | |
| 100055650 | IRVINE | CA | | 03/23/2021 | | 2,240 | | (138) | | | (138) | | 2,102 | 2,102 | | | |
| 100130199 | GRANT VALKARIA | FL | | 11/15/2023 | | 899 | | (17) | | | (17) | | 882 | 882 | | | |
| 100044445 | SHERMAN OAKS | CA | | 11/19/2020 | | 2,049 | | (82) | | | (82) | | 1,967 | 1,967 | | | |
| 100110733 | APTOS | CA | | 08/11/2023 | | 3,829 | | (16) | | | (16) | | 3,813 | 3,813 | | | |
| 100147423 | SOUTH OZONE PARK | NY | | 04/03/2024 | | 1,277 | | (37) | | | (37) | | 1,240 | 1,240 | | | |
| 100154670 | ORLANDO | FL | | 07/19/2024 | | 946 | | (30) | | | (30) | | 916 | 916 | | | |
| 100143553 | NEWARK | NJ | | 02/21/2024 | | 1,386 | | (40) | | | (40) | | 1,346 | 1,346 | | | |
| 100150165 | NAPLES | FL | | 04/30/2024 | | 1,146 | | (32) | | | (32) | | 1,114 | 1,114 | | | |
| 100141750 | LYNWOOD | CA | | 01/30/2024 | | 691 | | (19) | | | (19) | | 672 | 672 | | | |
| 100156648 | SEATTLE | WA | | 06/24/2024 | | 940 | | (13) | | | (13) | | 927 | 927 | | | |
| 100087957 | ROCKLIN | CA | | 10/25/2022 | | 839 | | (9) | | | (9) | | 830 | 830 | | | |
| 100147012 | MISSOULA | MT | | 03/27/2024 | | 1,584 | | (19) | | | (19) | | 1,565 | 1,565 | | | |
| 100110702 | HIGHLANDS RANCH | CO | | 08/11/2023 | | 1,366 | | (46) | | | (46) | | 1,320 | 1,320 | | | |
| 100119657 | FONTANA | CA | | 08/08/2023 | | 6,750 | | (122) | | | (122) | | 6,628 | 6,628 | | | |
| 100144021 | NEW HAVEN | CT | | 03/07/2024 | | 1,545 | | (6) | | | (6) | | 1,539 | 1,539 | | | |
| 100142524 | SAN DIEGO | CA | | 02/08/2024 | | 1,385 | | (32) | | | (32) | | 1,353 | 1,353 | | | |
| 100079875 | CAPE CANAVERAL | FL | | 04/08/2022 | | 2,715 | | (48) | | | (48) | | 2,667 | 2,667 | | | |
| 100140698 | BURLINGTON | CT | | 02/08/2024 | | 4,649 | | 45 | | | 45 | | 4,694 | 4,694 | | | |
| 100109701 | MIAMI | FL | | 06/16/2023 | | 1,456 | | (33) | | | (33) | | 1,423 | 1,423 | | | |
| 100135201 | SUFFERN | NY | | 11/07/2023 | | 1,314 | | (8) | | | (8) | | 1,306 | 1,306 | | | |
| 100144003 | OXFORD | GA | | 02/29/2024 | | 1,116 | | (30) | | | (30) | | 1,086 | 1,086 | | | |
| 100137157 | ELLIJAY | GA | | 11/28/2023 | | 899 | | (37) | | | (37) | | 862 | 862 | | | |
| 100151493 | COCOA BEACH | FL | | 05/10/2024 | | 2,664 | | (32) | | | (32) | | 2,632 | 2,632 | | | |
| 100116133 | GARDEN GROVE | CA | | 07/20/2023 | | 2,329 | | 104 | | | 104 | | 2,433 | 2,433 | | | |
| 100115897 | BROOKLYN | NY | | 07/20/2023 | | 1,642 | | (12) | | | (12) | | 1,630 | 1,630 | | | |
| 100147632 | LA PUENTE | CA | | 04/04/2024 | | 415 | | (15) | | | (15) | | 400 | 400 | | | |
| 100156689 | RIVERSIDE | CA | | 06/24/2024 | | 433 | | (10) | | | (10) | | 423 | 423 | | | |
| 100161790 | NEWARK | NJ | | 07/31/2024 | | 1,354 | | (34) | | | (34) | | 1,320 | 1,320 | | | |
| 100129787 | PALM BAY | FL | | 09/27/2023 | | 892 | | (16) | | | (16) | | 876 | 876 | | | |
| 100135430 | NASHVILLE | TN | | 11/13/2023 | | 1,379 | | 21 | | | 21 | | 1,400 | 1,400 | | | |
| 100110259 | POCONO PINES | PA | | 06/30/2023 | | 1,781 | | 17 | | | 17 | | 1,798 | 1,798 | | | |
| 100161132 | MARGATE CITY | NJ | | 07/24/2024 | | 472 | | (13) | | | (13) | | 459 | 459 | | | |
| 100144016 | PORT ARANSAS | TX | | 03/07/2024 | | 1,411 | | (24) | | | (24) | | 1,387 | 1,387 | | | |
| 100108934 | PALM SPRINGS | CA | | 05/31/2023 | | 5,567 | | 43 | | | 43 | | 5,610 | 5,610 | | | |
| 100057590 | ALTADENA | CA | | 06/30/2021 | | 3,240 | | (88) | | | (88) | | 3,152 | 3,152 | | | |
| 100150856 | CHICAGO | IL | | 05/08/2024 | | 2,061 | | (36) | | | (36) | | 2,025 | 2,025 | | | |
| 100142160 | WHITTIER | CA | | 02/29/2024 | | 1,040 | | (20) | | | (20) | | 1,020 | 1,020 | | | |
| 100140811 | LIVERMORE | CA | | 03/06/2024 | | 2,290 | | (30) | | | (30) | | 2,260 | 2,260 | | | |
| 100023547 | REDMOND | WA | | 09/04/2018 | | 3,193 | | (64) | | | (64) | | 3,129 | 3,129 | | | |
| 100132346 | KINGSVILLE | MD | | 11/03/2023 | | 2,018 | | 314 | | | 314 | | 2,332 | 2,332 | | | |
| 100090084 | LYNNWOOD | WA | | 01/13/2023 | | 1,324 | | (15) | | | (15) | | 1,309 | 1,309 | | | |
| 100152595 | LYNN | MA | | 05/17/2024 | | 1,363 | | (10) | | | (10) | | 1,353 | 1,353 | | | |
| 100139454 | MIAMI | FL | | 12/28/2023 | | 1,083 | | 7 | | | 7 | | 1,090 | 1,090 | | | |
| 100159302 | CHARLESTON | SC | | 07/15/2024 | | 448 | | (13) | | | (13) | | 435 | 435 | | | |
| 100147451 | TAMPA | FL | | 04/03/2024 | | 954 | | (31) | | | (31) | | 923 | 923 | | | |
| 100109149 | LODI | CA | | 07/21/2023 | | 1,245 | | (40) | | | (40) | | 1,205 | 1,205 | | | |
| 100119295 | BROKEN BOW | OK | | 07/31/2023 | | 1,809 | | 6 | | | 6 | | 1,815 | 1,815 | | | |
| 100165685 | CORAL GABLES | FL | | 08/29/2024 | | 279 | | (13) | | | (13) | | 266 | 266 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115502 | GRANBURY | TX | | 07/17/2023 | | 2,925 | | (51) | | | (51) | | 2,874 | 2,874 | | | |
| 100139134 | SAN BERNARDINO | CA | | 12/28/2023 | | 904 | | (17) | | | (17) | | 887 | 887 | | | |
| 100138372 | CHESTER | MD | | 12/18/2023 | | 1,749 | | (38) | | | (38) | | 1,711 | 1,711 | | | |
| 100116002 | LEONIA | NJ | | 07/20/2023 | | 1,597 | | (13) | | | (13) | | 1,584 | 1,584 | | | |
| 100140764 | SEVIERVILLE | TN | | 01/22/2024 | | 1,139 | | (22) | | | (22) | | 1,117 | 1,117 | | | |
| 100102020 | LOS ANGELES | CA | | 04/14/2023 | | 1,163 | | (28) | | | (28) | | 1,135 | 1,135 | | | |
| 100135665 | FERNANDINA BEACH | FL | | 11/09/2023 | | 896 | | (29) | | | (29) | | 867 | 867 | | | |
| 100100474 | CORONA | NY | | 04/27/2023 | | 3,300 | | 716 | | | 716 | | 4,016 | 4,016 | | | |
| 100120788 | LAKEWOOD | CA | | 08/25/2023 | | 2,684 | | (27) | | | (27) | | 2,657 | 2,657 | | | |
| 100147202 | YONKERS | NY | | 03/28/2024 | | 862 | | (21) | | | (21) | | 841 | 841 | | | |
| 100108036 | LIGHTHOUSE POINT | FL | | 05/25/2023 | | 1,471 | | (5) | | | (5) | | 1,466 | 1,466 | | | |
| 100099782 | BROOKLYN | NY | | 02/28/2023 | | 1,237 | | (39) | | | (39) | | 1,198 | 1,198 | | | |
| 100135856 | SNOHOMISH | WA | | 11/13/2023 | | 1,204 | | (16) | | | (16) | | 1,188 | 1,188 | | | |
| 100140912 | SEATTLE | WA | | 02/26/2024 | | 2,564 | | (64) | | | (64) | | 2,500 | 2,500 | | | |
| 100091633 | HOUSTON | TX | | 03/07/2023 | | 2,080 | | 29 | | | 29 | | 2,109 | 2,109 | | | |
| 100116763 | FLUSHING | NY | | 07/20/2023 | | 2,842 | | 714 | | | 714 | | 3,556 | 3,556 | | | |
| 100139029 | LAWRENCEVILLE | GA | | 12/22/2023 | | 1,207 | | 28 | | | 28 | | 1,235 | 1,235 | | | |
| 100120887 | PONTE VEDRA | FL | | 08/30/2023 | | 1,661 | | 17 | | | 17 | | 1,678 | 1,678 | | | |
| 100158833 | MONTGOMERY | TX | | 07/12/2024 | | 521 | | (5) | | | (5) | | 516 | 516 | | | |
| 100134259 | LAS VEGAS | NV | | 10/27/2023 | | 2,625 | | 75 | | | 75 | | 2,700 | 2,700 | | | |
| 100149512 | WHITTIER | CA | | 04/26/2024 | | 465 | | (4) | | | (4) | | 461 | 461 | | | |
| 100079718 | SAN DIEGO | CA | | 04/08/2022 | | 3,444 | | 284 | | | 284 | | 3,728 | 3,728 | | | |
| 100080022 | MULINO | OR | | 04/08/2022 | | 2,344 | | (38) | | | (38) | | 2,306 | 2,306 | | | |
| 100080501 | WAIANAE | HI | | 03/10/2022 | | 2,043 | | (125) | | | (125) | | 1,918 | 1,918 | | | |
| 100156429 | WEST HILLS | CA | | 06/24/2024 | | 912 | | (16) | | | (16) | | 896 | 896 | | | |
| 100139531 | MORENO VALLEY | CA | | 12/28/2023 | | 1,402 | | (17) | | | (17) | | 1,385 | 1,385 | | | |
| 100120986 | FRISCO | TX | | 08/30/2023 | | 65,310 | | 1,964 | | | 1,964 | | 67,274 | 67,274 | | | |
| 100133352 | WEST NEW YORK | NJ | | 11/21/2023 | | 1,164 | | (23) | | | (23) | | 1,141 | 1,141 | | | |
| 100143671 | AUBURN | WA | | 02/22/2024 | | 1,214 | | (38) | | | (38) | | 1,176 | 1,176 | | | |
| 100108255 | STOCKBRIDGE | GA | | 05/24/2023 | | 983 | | (28) | | | (28) | | 955 | 955 | | | |
| 100141272 | HAVERTOWN | PA | | 01/30/2024 | | 992 | | (16) | | | (16) | | 976 | 976 | | | |
| 100082645 | MORGAN HILL | CA | | 04/14/2022 | | 3,760 | | (94) | | | (94) | | 3,666 | 3,666 | | | |
| 100139125 | COVINA | CA | | 12/28/2023 | | 1,070 | | (26) | | | (26) | | 1,044 | 1,044 | | | |
| 100134447 | BAYONNE | NJ | | 10/30/2023 | | 1,213 | | (30) | | | (30) | | 1,183 | 1,183 | | | |
| 100128806 | LOS ANGELES | CA | | 09/21/2023 | | 834 | | (14) | | | (14) | | 820 | 820 | | | |
| 100080209 | PHOENIX | AZ | | 02/25/2022 | | 2,442 | | (53) | | | (53) | | 2,389 | 2,389 | | | |
| 100147673 | PARKER | CO | | 04/04/2024 | | 1,314 | | (29) | | | (29) | | 1,285 | 1,285 | | | |
| 100153375 | MARIETTA | GA | | 05/29/2024 | | 1,241 | | (14) | | | (14) | | 1,227 | 1,227 | | | |
| 100155148 | DENVER | CO | | 07/19/2024 | | 754 | | (32) | | | (32) | | 722 | 722 | | | |
| 100135186 | LAS VEGAS | NV | | 11/07/2023 | | 1,345 | | 2 | | | 2 | | 1,347 | 1,347 | | | |
| 100152649 | KILA | MT | | 05/17/2024 | | 1,680 | | 39 | | | 39 | | 1,719 | 1,719 | | | |
| 100137519 | LEMON GROVE | CA | | 01/11/2024 | | 1,185 | | (46) | | | (46) | | 1,139 | 1,139 | | | |
| 18566 | INDEPENDENCE | OH | | 04/26/2006 | | 86,888 | | | | | | | 86,888 | 86,888 | | | |
| 100133461 | HOMESTEAD | FL | | 10/19/2023 | | 998 | | 9 | | | 9 | | 1,007 | 1,007 | | | |
| 100151858 | BAKERSFIELD | CA | | 05/10/2024 | | 676 | | (16) | | | (16) | | 660 | 660 | | | |
| 100138884 | SANDY SPRINGS | GA | | 12/21/2023 | | 1,143 | | (26) | | | (26) | | 1,117 | 1,117 | | | |
| 100102183 | CYPRESS | CA | | 04/14/2023 | | 903 | | (15) | | | (15) | | 888 | 888 | | | |
| 4010045840 | barneget township | NJ | | 02/02/2023 | | 1,537 | | (118) | | | (118) | | 1,419 | 1,419 | | | |
| 100117757 | BATON ROUGE | LA | | 07/20/2023 | | 1,684 | | 80 | | | 80 | | 1,764 | 1,764 | | | |
| 100153953 | LOS ANGELES | CA | | 06/05/2024 | | 725 | | (14) | | | (14) | | 711 | 711 | | | |
| 100144303 | BROOKLYN | NY | | 03/07/2024 | | 1,415 | | (30) | | | (30) | | 1,385 | 1,385 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147212 | NEWARK | NJ | | 03/28/2024 | | 889 | | (19) | | | (19) | | 870 | 870 | | | |
| 100089054 | COPPEROPOLIS | CA | | 01/06/2023 | | 1,277 | | (18) | | | (18) | | 1,259 | 1,259 | | | |
| 100119779 | NEWARK | NJ | | 08/08/2023 | | 1,379 | | (43) | | | (43) | | 1,336 | 1,336 | | | |
| 100149538 | MILLSBORO | DE | | 04/26/2024 | | 1,346 | | (27) | | | (27) | | 1,319 | 1,319 | | | |
| 100151890 | GOLDEN | CO | | 05/10/2024 | | 769 | | (15) | | | (15) | | 754 | 754 | | | |
| 100114947 | FONTANA | CA | | 07/13/2023 | | 3,457 | | (55) | | | (55) | | 3,402 | 3,402 | | | |
| 100132703 | ONTARIO | CA | | 11/03/2023 | | 4,628 | | (54) | | | (54) | | 4,574 | 4,574 | | | |
| 100120461 | EAST LOS ANGELES | CA | | 08/18/2023 | | 1,170 | | (28) | | | (28) | | 1,142 | 1,142 | | | |
| 100100414 | GLENEDEN BEACH | OR | | 04/27/2023 | | 3,397 | | 359 | | | 359 | | 3,756 | 3,756 | | | |
| 100129694 | MIAMI | FL | | 09/29/2023 | | 1,449 | | (18) | | | (18) | | 1,431 | 1,431 | | | |
| 100161291 | SEATTLE | WA | | 07/25/2024 | | 939 | | (19) | | | (19) | | 920 | 920 | | | |
| 100110427 | SAN JUAN CAPISTRANO | CA | | 06/30/2023 | | 1,461 | | (41) | | | (41) | | 1,420 | 1,420 | | | |
| 100075927 | LAKE FOREST PARK | WA | | 01/07/2022 | | 3,253 | | (29) | | | (29) | | 3,224 | 3,224 | | | |
| 100091083 | MALDEN | MA | | 01/31/2023 | | 1,093 | | (44) | | | (44) | | 1,049 | 1,049 | | | |
| 100156166 | SAN DIEGO | CA | | 06/20/2024 | | 802 | | (41) | | | (41) | | 761 | 761 | | | |
| 100110345 | ATHENS | GA | | 06/30/2023 | | 1,804 | | (1) | | | (1) | | 1,803 | 1,803 | | | |
| 100137240 | PARK CITY | UT | | 11/29/2023 | | 2,445 | | (18) | | | (18) | | 2,427 | 2,427 | | | |
| 100079131 | ATLANTA | GA | | 02/24/2022 | | 2,808 | | (56) | | | (56) | | 2,752 | 2,752 | | | |
| 100154516 | VICTORVILLE | CA | | 06/14/2024 | | 1,205 | | 2 | | | 2 | | 1,207 | 1,207 | | | |
| 100082624 | PALM COAST | FL | | 04/14/2022 | | 2,277 | | (70) | | | (70) | | 2,207 | 2,207 | | | |
| 100099654 | TAMPA | FL | | 04/06/2023 | | 1,510 | | 48 | | | 48 | | 1,558 | 1,558 | | | |
| 100140309 | LONG BEACH | CA | | 01/18/2024 | | 1,262 | | (35) | | | (35) | | 1,227 | 1,227 | | | |
| 100150189 | LEWISVILLE | TX | | 04/30/2024 | | 1,449 | | (26) | | | (26) | | 1,423 | 1,423 | | | |
| 100081359 | NASHVILLE | TN | | 03/18/2022 | | 3,169 | | 32 | | | 32 | | 3,201 | 3,201 | | | |
| 100139114 | EL CAJON | CA | | 12/28/2023 | | 733 | | (14) | | | (14) | | 719 | 719 | | | |
| 100119087 | LOVELAND | CO | | 07/31/2023 | | 1,654 | | (19) | | | (19) | | 1,635 | 1,635 | | | |
| 100139174 | LOS ANGELES | CA | | 12/28/2023 | | 1,190 | | (24) | | | (24) | | 1,166 | 1,166 | | | |
| 100161063 | TAMPA | FL | | 07/24/2024 | | 83,085 | | (2,080) | | | (2,080) | | 81,005 | 81,005 | | | |
| 100100363 | MILLER PLACE | NY | | 04/27/2023 | | 8,413 | | 645 | | | 645 | | 9,058 | 9,058 | | | |
| 100080225 | BRONX | NY | | 02/25/2022 | | 1,583 | | (76) | | | (76) | | 1,507 | 1,507 | | | |
| 100088836 | ANTIOCH | CA | | 11/15/2022 | | 1,562 | | (2) | | | (2) | | 1,560 | 1,560 | | | |
| 100076438 | RODANTHE | NC | | 12/23/2021 | | 1,517 | | (17) | | | (17) | | 1,500 | 1,500 | | | |
| 100128928 | MAMMOTH LAKES | CA | | 09/22/2023 | | 1,377 | | (23) | | | (23) | | 1,354 | 1,354 | | | |
| 100161714 | ROSLYN HEIGHTS | NY | | 07/30/2024 | | 979 | | (16) | | | (16) | | 963 | 963 | | | |
| 100101802 | ELIZABETH | NJ | | 03/31/2023 | | 1,445 | | 77 | | | 77 | | 1,522 | 1,522 | | | |
| 100139273 | SAN LORENZO | CA | | 12/28/2023 | | 1,402 | | (11) | | | (11) | | 1,391 | 1,391 | | | |
| 100147447 | DORAL | FL | | 04/03/2024 | | 1,286 | | (33) | | | (33) | | 1,253 | 1,253 | | | |
| 100057597 | VANCOUVER | WA | | 06/30/2021 | | 3,212 | | (48) | | | (48) | | 3,164 | 3,164 | | | |
| 100135410 | INLET BEACH | FL | | 11/13/2023 | | 1,301 | | (16) | | | (16) | | 1,285 | 1,285 | | | |
| 100150023 | SANTA FE SPRINGS | CA | | 06/07/2024 | | 674 | | (20) | | | (20) | | 654 | 654 | | | |
| 100144296 | COMPTON | CA | | 03/07/2024 | | 1,030 | | (20) | | | (20) | | 1,010 | 1,010 | | | |
| 100141387 | REVERE | MA | | 01/30/2024 | | 1,103 | | (21) | | | (21) | | 1,082 | 1,082 | | | |
| 100147515 | TAMPA | FL | | 04/03/2024 | | 4,566 | | (114) | | | (114) | | 4,452 | 4,452 | | | |
| 100055899 | POMONA | CA | | 03/26/2021 | | 3,489 | | (97) | | | (97) | | 3,392 | 3,392 | | | |
| 100149898 | WHITTIER | CA | | 04/29/2024 | | 1,204 | | (19) | | | (19) | | 1,185 | 1,185 | | | |
| 100151094 | AUSTIN | TX | | 05/08/2024 | | 1,411 | | (24) | | | (24) | | 1,387 | 1,387 | | | |
| 100158487 | FAIRFIELD | CA | | 07/10/2024 | | 847 | | (10) | | | (10) | | 837 | 837 | | | |
| 100128925 | RICHMOND | TX | | 09/22/2023 | | 994 | | (19) | | | (19) | | 975 | 975 | | | |
| 100083782 | VENICE | FL | | 07/12/2022 | | 1,720 | | (9) | | | (9) | | 1,711 | 1,711 | | | |
| 100018450 | OAKLAND | CA | | 06/27/2018 | | 3,409 | | (18) | | | (18) | | 3,391 | 3,391 | | | |
| 100151121 | SANTA ROSA | CA | | 05/08/2024 | | 1,341 | | (38) | | | (38) | | 1,303 | 1,303 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101644 | WASHINGTON | DC | | 04/26/2023 | | 2,130 | | 59 | | | 59 | | 2,189 | 2,189 | | | |
| 100135485 | WINTER GARDEN | FL | | 11/13/2023 | | 3,513 | | 321 | | | 321 | | 3,834 | 3,834 | | | |
| 100152834 | ANTIOCH | CA | | 05/22/2024 | | 405 | | (14) | | | (14) | | 391 | 391 | | | |
| 100163106 | DESTIN | FL | | 08/13/2024 | | 454 | | (12) | | | (12) | | 442 | 442 | | | |
| 100155179 | SILVERTHORNE | CO | | 07/19/2024 | | 917 | | (16) | | | (16) | | 901 | 901 | | | |
| 100100357 | AIKEN | SC | | 04/27/2023 | | 2,372 | | 196 | | | 196 | | 2,568 | 2,568 | | | |
| 100109190 | WHITTIER | CA | | 07/21/2023 | | 1,839 | | (24) | | | (24) | | 1,815 | 1,815 | | | |
| 100148079 | CORONA | CA | | 04/10/2024 | | 1,350 | | (22) | | | (22) | | 1,328 | 1,328 | | | |
| 100129370 | GILBERT | AZ | | 09/25/2023 | | 1,717 | | 60 | | | 60 | | 1,777 | 1,777 | | | |
| 100147634 | CORNELIUS | OR | | 04/04/2024 | | 1,013 | | (41) | | | (41) | | 972 | 972 | | | |
| 100134660 | COVINA AREA | CA | | 10/30/2023 | | 1,204 | | (24) | | | (24) | | 1,180 | 1,180 | | | |
| 100120297 | STONINGTON | CT | | 08/18/2023 | | 1,767 | | (2) | | | (2) | | 1,765 | 1,765 | | | |
| 100118743 | HANAHAN | SC | | 07/25/2023 | | 1,370 | | (30) | | | (30) | | 1,340 | 1,340 | | | |
| 100074367 | PARKLAND | FL | | 11/19/2021 | | 3,063 | | (92) | | | (92) | | 2,971 | 2,971 | | | |
| 100152830 | SAINT PETERSBURG | FL | | 05/22/2024 | | 961 | | (31) | | | (31) | | 930 | 930 | | | |
| 100154640 | SPRING VALLEY | NY | | 07/19/2024 | | 895 | | (11) | | | (11) | | 884 | 884 | | | |
| 100120321 | FAIRFIELD | CA | | 08/18/2023 | | 1,497 | | (32) | | | (32) | | 1,465 | 1,465 | | | |
| 100067913 | ESTES PARK | CO | | 09/23/2021 | | 3,299 | | (56) | | | (56) | | 3,243 | 3,243 | | | |
| 100151445 | HOBOKEN | NJ | | 05/10/2024 | | 3,842 | | (68) | | | (68) | | 3,774 | 3,774 | | | |
| 100149082 | MOORESVILLE | NC | | 04/19/2024 | | 1,130 | | (43) | | | (43) | | 1,087 | 1,087 | | | |
| 100141208 | ORLANDO | FL | | 01/30/2024 | | 1,206 | | (12) | | | (12) | | 1,194 | 1,194 | | | |
| 100141075 | ALHAMBRA | CA | | 02/20/2024 | | 1,401 | | (23) | | | (23) | | 1,378 | 1,378 | | | |
| 100102626 | CASTRO VALLEY | CA | | 06/22/2023 | | 986 | | (17) | | | (17) | | 969 | 969 | | | |
| 100135309 | BAKERSFIELD | CA | | 11/13/2023 | | 6,661 | | 101 | | | 101 | | 6,762 | 6,762 | | | |
| 100130360 | PHOENIX | AZ | | 09/28/2023 | | 821 | | (19) | | | (19) | | 802 | 802 | | | |
| 100159503 | SPANAWAY | WA | | 07/15/2024 | | 489 | | (10) | | | (10) | | 479 | 479 | | | |
| 100107967 | BELLFLOWER | CA | | 05/22/2023 | | 5,844 | | (126) | | | (126) | | 5,718 | 5,718 | | | |
| 100139186 | AUSTIN | TX | | 12/28/2023 | | 1,107 | | (39) | | | (39) | | 1,068 | 1,068 | | | |
| 100148610 | MIAMI | FL | | 04/12/2024 | | 1,044 | | (3) | | | (3) | | 1,041 | 1,041 | | | |
| 100148485 | PAIA | HI | | 04/12/2024 | | 1,533 | | (23) | | | (23) | | 1,510 | 1,510 | | | |
| 100132439 | ATLANTA | GA | | 11/03/2023 | | 1,470 | | 78 | | | 78 | | 1,548 | 1,548 | | | |
| 100110469 | FALLS CHURCH | VA | | 06/30/2023 | | 2,012 | | (16) | | | (16) | | 1,996 | 1,996 | | | |
| 100120221 | DORAL | FL | | 08/18/2023 | | 1,870 | | (49) | | | (49) | | 1,821 | 1,821 | | | |
| 100109796 | FRIDAY HARBOR | WA | | 08/04/2023 | | 2,623 | | (41) | | | (41) | | 2,582 | 2,582 | | | |
| 100116765 | BROOKLYN | NY | | 07/20/2023 | | 2,972 | | 819 | | | 819 | | 3,791 | 3,791 | | | |
| 100142741 | VIRGINIA BEACH | VA | | 02/08/2024 | | 1,184 | | (25) | | | (25) | | 1,159 | 1,159 | | | |
| 100109362 | NAPLES | FL | | 06/12/2023 | | 18,851 | | (282) | | | (282) | | 18,569 | 18,569 | | | |
| 100158608 | LA MESA | CA | | 07/10/2024 | | 500 | | (5) | | | (5) | | 495 | 495 | | | |
| 100055921 | WASHINGTON | DC | | 03/26/2021 | | 3,388 | | (91) | | | (91) | | 3,297 | 3,297 | | | |
| 100114931 | LA CRESCENTA | CA | | 07/13/2023 | | 1,529 | | (29) | | | (29) | | 1,500 | 1,500 | | | |
| 100153940 | CARMEL | CA | | 06/05/2024 | | 949 | | (10) | | | (10) | | 939 | 939 | | | |
| 100149097 | MCCALL | ID | | 04/19/2024 | | 1,035 | | (27) | | | (27) | | 1,008 | 1,008 | | | |
| 100136229 | DUARTE | CA | | 11/20/2023 | | 60,091 | | (1,450) | | | (1,450) | | 58,641 | 58,641 | | | |
| 100157680 | HUNTERSVILLE | NC | | 06/28/2024 | | 496 | | (7) | | | (7) | | 489 | 489 | | | |
| 4010062364 | Trenton | NJ | | 11/29/2023 | | 1,155 | | | | | | | 1,155 | 1,155 | | | |
| 100101015 | LA QUINTA | CA | | 04/28/2023 | | 2,934 | | 391 | | | 391 | | 3,325 | 3,325 | | | |
| 100128318 | STAFFORD | VA | | 09/14/2023 | | 1,303 | | (21) | | | (21) | | 1,282 | 1,282 | | | |
| 100134465 | OZONE PARK | NY | | 10/30/2023 | | 6,716 | | (80) | | | (80) | | 6,636 | 6,636 | | | |
| 100089425 | PORT WASHINGTON | NY | | 11/18/2022 | | 1,337 | | (10) | | | (10) | | 1,327 | 1,327 | | | |
| 100142903 | LONG BEACH | CA | | 02/09/2024 | | 1,284 | | (31) | | | (31) | | 1,253 | 1,253 | | | |
| 100103314 | ELBURN | IL | | 04/28/2023 | | 1,139 | | (20) | | | (20) | | 1,119 | 1,119 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088945 | SUNNY ISLES BEACH | FL | | 11/15/2022 | | 1,517 | | 5 | | | 5 | | 1,522 | 1,522 | | | |
| 100089771 | WALLER | TX | | 12/02/2022 | | 1,541 | | (30) | | | (30) | | 1,511 | 1,511 | | | |
| 100050387 | WEST HILLS | CA | | 01/20/2021 | | 3,272 | | 12 | | | 12 | | 3,284 | 3,284 | | | |
| 100065765 | GLENDORA | CA | | 07/28/2021 | | 3,297 | | (32) | | | (32) | | 3,265 | 3,265 | | | |
| 100144290 | LAKE CITY | CO | | 03/07/2024 | | 203,895 | | (2,568) | | | (2,568) | | 201,327 | 201,327 | | | |
| 100079508 | WOODINVILLE | WA | | 04/08/2022 | | 3,066 | | 78 | | | 78 | | 3,144 | 3,144 | | | |
| 100161513 | ONTARIO | CA | | 07/30/2024 | | 452 | | (10) | | | (10) | | 442 | 442 | | | |
| 100138695 | WOODBURY | CT | | 02/02/2024 | | 1,371 | | (18) | | | (18) | | 1,353 | 1,353 | | | |
| 100088916 | BELTON | TX | | 11/15/2022 | | 852 | | (25) | | | (25) | | 827 | 827 | | | |
| 100109630 | NORTH HOLLYWOOD | CA | | 06/14/2023 | | 1,576 | | (26) | | | (26) | | 1,550 | 1,550 | | | |
| 100074407 | WESTON | FL | | 12/02/2021 | | 3,762 | | (80) | | | (80) | | 3,682 | 3,682 | | | |
| 100110133 | TEMPE | AZ | | 06/29/2023 | | 1,643 | | (70) | | | (70) | | 1,573 | 1,573 | | | |
| 100107915 | NAPLES | FL | | 06/29/2023 | | 56,041 | | (1,745) | | | (1,745) | | 54,296 | 54,296 | | | |
| 100100608 | BAYONNE | NJ | | 04/27/2023 | | 1,287 | | (39) | | | (39) | | 1,248 | 1,248 | | | |
| 100116589 | SAN FRANCISCO | CA | | 07/20/2023 | | 731 | | (10) | | | (10) | | 721 | 721 | | | |
| 100109939 | STATEN ISLAND | NY | | 06/22/2023 | | 1,425 | | (36) | | | (36) | | 1,389 | 1,389 | | | |
| 100130237 | PLAINFIELD | IL | | 09/28/2023 | | 1,092 | | (11) | | | (11) | | 1,081 | 1,081 | | | |
| 100087995 | LOS ANGELES | CA | | 10/25/2022 | | 3,375 | | (23) | | | (23) | | 3,352 | 3,352 | | | |
| 100079368 | POMONA | CA | | 03/17/2022 | | 2,935 | | (53) | | | (53) | | 2,882 | 2,882 | | | |
| 100116847 | RANCHO SANTA MARGARITA | CA | | 07/20/2023 | | 3,296 | | 665 | | | 665 | | 3,961 | 3,961 | | | |
| 100159532 | SPRINGFIELD | NJ | | 07/15/2024 | | 451 | | (7) | | | (7) | | 444 | 444 | | | |
| 100148512 | BERMUDA DUNES | CA | | 04/12/2024 | | 1,409 | | (14) | | | (14) | | 1,395 | 1,395 | | | |
| 100110116 | NAPLES | FL | | 06/23/2023 | | 1,362 | | (31) | | | (31) | | 1,331 | 1,331 | | | |
| 100150582 | BEND | OR | | 05/03/2024 | | 1,537 | | (18) | | | (18) | | 1,519 | 1,519 | | | |
| 100120567 | AURORA | CO | | 08/18/2023 | | 569 | | (6) | | | (6) | | 563 | 563 | | | |
| 100141466 | CORONA | CA | | 01/30/2024 | | 860 | | (18) | | | (18) | | 842 | 842 | | | |
| 100114958 | VAN NUYS | CA | | 07/14/2023 | | 1,547 | | (28) | | | (28) | | 1,519 | 1,519 | | | |
| 100139085 | MIAMI | FL | | 12/28/2023 | | 1,093 | | (22) | | | (22) | | 1,071 | 1,071 | | | |
| 100114930 | ANAHEIM | CA | | 07/13/2023 | | 1,351 | | (29) | | | (29) | | 1,322 | 1,322 | | | |
| 100142391 | TROY | OH | | 03/15/2024 | | 891 | | (24) | | | (24) | | 867 | 867 | | | |
| 100137389 | VILLA RICA | GA | | 12/05/2023 | | 468 | | (5) | | | (5) | | 463 | 463 | | | |
| 100152783 | SAUGUS | MA | | 05/22/2024 | | 1,289 | | (10) | | | (10) | | 1,279 | 1,279 | | | |
| 100110277 | HOPATCONG | NJ | | 06/30/2023 | | 1,780 | | 2 | | | 2 | | 1,782 | 1,782 | | | |
| 100159255 | SILVERTHORNE | CO | | 07/15/2024 | | 463 | | (12) | | | (12) | | 451 | 451 | | | |
| 100144099 | PASADENA | CA | | 03/07/2024 | | 1,489 | | (27) | | | (27) | | 1,462 | 1,462 | | | |
| 100132757 | BELL | CA | | 11/03/2023 | | 638 | | (12) | | | (12) | | 626 | 626 | | | |
| 100103266 | SCOTTSDALE | AZ | | 04/27/2023 | | 485 | | (43) | | | (43) | | 442 | 442 | | | |
| 100088103 | LOS ANGELES | CA | | 10/25/2022 | | 1,201 | | (33) | | | (33) | | 1,168 | 1,168 | | | |
| 100082250 | GALVESTON | TX | | 04/14/2022 | | 3,205 | | (6) | | | (6) | | 3,199 | 3,199 | | | |
| 100114935 | ELK GROVE | CA | | 07/13/2023 | | 706 | | (20) | | | (20) | | 686 | 686 | | | |
| 100078256 | SANTA ROSA BEACH | FL | | 02/10/2022 | | 2,492 | | (107) | | | (107) | | 2,385 | 2,385 | | | |
| 100149508 | INDIO | CA | | 04/26/2024 | | 1,330 | | (19) | | | (19) | | 1,311 | 1,311 | | | |
| 100164863 | FULLERTON | CA | | 08/26/2024 | | 426 | | (3) | | | (3) | | 423 | 423 | | | |
| 100145861 | ERIE | CO | | 03/15/2024 | | 1,230 | | (24) | | | (24) | | 1,206 | 1,206 | | | |
| 100148577 | OCEAN CITY | MD | | 04/12/2024 | | 1,872 | | (34) | | | (34) | | 1,838 | 1,838 | | | |
| 100158651 | EL CAJON | CA | | 07/10/2024 | | 491 | | (6) | | | (6) | | 485 | 485 | | | |
| 100078779 | PHOENIX | AZ | | 02/24/2022 | | 3,052 | | (26) | | | (26) | | 3,026 | 3,026 | | | |
| 100147464 | BRONX | NY | | 04/03/2024 | | 1,339 | | (38) | | | (38) | | 1,301 | 1,301 | | | |
| 100149811 | (NEWHALL AREA) SANTA CLARITA | CA | | 04/26/2024 | | 1,541 | | 17 | | | 17 | | 1,558 | 1,558 | | | |
| 100151674 | CHICAGO | IL | | 05/10/2024 | | 1,320 | | (25) | | | (25) | | 1,295 | 1,295 | | | |
| 100132333 | ROCKWALL | TX | | 11/03/2023 | | 1,824 | | 243 | | | 243 | | 2,067 | 2,067 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103533 | PRESTON | CT | | 05/08/2023 | | 1,346 | | (5) | | | (5) | | 1,341 | 1,341 | | | |
| 100071843 | WASHINGTON | DC | | 10/14/2021 | | 3,131 | | (53) | | | (53) | | 3,078 | 3,078 | | | |
| 100140507 | TARZANA | CA | | 01/19/2024 | | 1,367 | | (41) | | | (41) | | 1,326 | 1,326 | | | |
| 100157839 | EWA BEACH | HI | | 07/09/2024 | | 975 | | (7) | | | (7) | | 968 | 968 | | | |
| 100103201 | MONROE | NY | | 04/21/2023 | | 1,415 | | (24) | | | (24) | | 1,391 | 1,391 | | | |
| 100087290 | PLANTATION | FL | | 10/25/2022 | | 2,932 | | 136 | | | 136 | | 3,068 | 3,068 | | | |
| 100120356 | POMPANO BEACH | FL | | 08/18/2023 | | 12,096 | | (205) | | | (205) | | 11,891 | 11,891 | | | |
| 100065846 | BOCA RATON | FL | | 07/23/2021 | | 2,901 | | (115) | | | (115) | | 2,786 | 2,786 | | | |
| 100143189 | SCOTTSDALE | AZ | | 02/16/2024 | | 1,426 | | (31) | | | (31) | | 1,395 | 1,395 | | | |
| 4010057463 | Camden | NJ | | 11/29/2023 | | 1,073 | | (119) | | | (119) | | 954 | 954 | | | |
| 100137825 | MOORPARK | CA | | 12/08/2023 | | 1,698 | | (17) | | | (17) | | 1,681 | 1,681 | | | |
| 100067712 | STONINGTON | CT | | 09/23/2021 | | 3,456 | | (5) | | | (5) | | 3,451 | 3,451 | | | |
| 100088360 | CEDAR HILL | TX | | 01/06/2023 | | 385 | | 4 | | | 4 | | 389 | 389 | | | |
| 100116368 | TEMECULA | CA | | 07/20/2023 | | 2,255 | | 257 | | | 257 | | 2,512 | 2,512 | | | |
| 100154095 | SACRAMENTO | CA | | 07/11/2024 | | 753 | | (39) | | | (39) | | 714 | 714 | | | |
| 100109215 | APOPKA | FL | | 07/21/2023 | | 2,353 | | 18 | | | 18 | | 2,371 | 2,371 | | | |
| 100137908 | SAN JUAN BAUTISTA | CA | | 12/12/2023 | | 1,099 | | 4 | | | 4 | | 1,103 | 1,103 | | | |
| 100118939 | FORT MYERS | FL | | 07/27/2023 | | 1,450 | | (19) | | | (19) | | 1,431 | 1,431 | | | |
| 100137815 | RANCHO MISSION VIEJO AREA | CA | | 12/08/2023 | | 1,147 | | (2) | | | (2) | | 1,145 | 1,145 | | | |
| 100127655 | LA CANADA FLINTRIDGE | CA | | 09/08/2023 | | 1,914 | | (24) | | | (24) | | 1,890 | 1,890 | | | |
| 100160165 | AITKIN | MN | | 07/18/2024 | | 407 | | (9) | | | (9) | | 398 | 398 | | | |
| 100138193 | ANAHEIM | CA | | 12/14/2023 | | 1,935 | | (22) | | | (22) | | 1,913 | 1,913 | | | |
| 100142979 | WATSONVILLE | CA | | 02/09/2024 | | 1,019 | | (6) | | | (6) | | 1,013 | 1,013 | | | |
| 100142484 | JUPITER | FL | | 03/08/2024 | | 1,382 | | (23) | | | (23) | | 1,359 | 1,359 | | | |
| 100065020 | PHILADELPHIA | PA | | 07/14/2021 | | 3,120 | | (101) | | | (101) | | 3,019 | 3,019 | | | |
| 100146887 | PALM SPRINGS | CA | | 03/26/2024 | | 1,252 | | (12) | | | (12) | | 1,240 | 1,240 | | | |
| 100150993 | GRANADA HILLS AREA LOS ANGELE | CA | | 05/08/2024 | | 1,505 | | (9) | | | (9) | | 1,496 | 1,496 | | | |
| 100136065 | NORWALK | CA | | 11/16/2023 | | 1,277 | | (28) | | | (28) | | 1,249 | 1,249 | | | |
| 100054986 | MILTON | GA | | 03/23/2021 | | 4,357 | | (173) | | | (173) | | 4,184 | 4,184 | | | |
| 100107848 | MIAMI | FL | | 05/23/2023 | | 1,644 | | (24) | | | (24) | | 1,620 | 1,620 | | | |
| 100065194 | SAN JOSE | CA | | 07/14/2021 | | 3,259 | | (60) | | | (60) | | 3,199 | 3,199 | | | |
| 100129660 | COROLLA | NC | | 09/29/2023 | | 7,932 | | (91) | | | (91) | | 7,841 | 7,841 | | | |
| 100102623 | MURRIETA | CA | | 06/22/2023 | | 26,875 | | (1,051) | | | (1,051) | | 25,824 | 25,824 | | | |
| 100115801 | WINCHESTER | CA | | 07/20/2023 | | 1,722 | | (6) | | | (6) | | 1,716 | 1,716 | | | |
| 100143448 | CORONA | CA | | 02/16/2024 | | 1,345 | | (4) | | | (4) | | 1,341 | 1,341 | | | |
| 100114714 | OAKLAND PARK | FL | | 06/29/2023 | | 1,520 | | 4 | | | 4 | | 1,524 | 1,524 | | | |
| 100149214 | INDIO | CA | | 04/22/2024 | | 1,002 | | (35) | | | (35) | | 967 | 967 | | | |
| 100135826 | SEATTLE | WA | | 11/10/2023 | | 1,382 | | 11 | | | 11 | | 1,393 | 1,393 | | | |
| 100088356 | POWDER SPRINGS | GA | | 01/06/2023 | | 1,318 | | (20) | | | (20) | | 1,298 | 1,298 | | | |
| 100100795 | SAN JOSE | CA | | 04/28/2023 | | 3,309 | | 236 | | | 236 | | 3,545 | 3,545 | | | |
| 100129573 | NAPA | CA | | 09/29/2023 | | 1,508 | | 1 | | | 1 | | 1,509 | 1,509 | | | |
| 100154660 | ONTARIO | CA | | 07/19/2024 | | 905 | | (21) | | | (21) | | 884 | 884 | | | |
| 100136794 | STATEN ISLAND | NY | | 11/27/2023 | | 1,189 | | (28) | | | (28) | | 1,161 | 1,161 | | | |
| 100150122 | PALMDALE | CA | | 06/14/2024 | | 852 | | (31) | | | (31) | | 821 | 821 | | | |
| 100120328 | SHORELINE | WA | | 08/18/2023 | | 1,533 | | (6) | | | (6) | | 1,527 | 1,527 | | | |
| 100099649 | BARRINGTON | IL | | 04/06/2023 | | 1,112 | | (21) | | | (21) | | 1,091 | 1,091 | | | |
| 100142797 | MIAMI | FL | | 02/08/2024 | | 1,456 | | (11) | | | (11) | | 1,445 | 1,445 | | | |
| 100115365 | CRESSKILL | NJ | | 07/17/2023 | | 829 | | (18) | | | (18) | | 811 | 811 | | | |
| 100139607 | PALMDALE | CA | | 12/28/2023 | | 203 | | (2) | | | (2) | | 201 | 201 | | | |
| 100090036 | SAN LEANDRO | CA | | 01/13/2023 | | 1,494 | | 2 | | | 2 | | 1,496 | 1,496 | | | |
| 100119129 | BALDWIN PARK | CA | | 07/28/2023 | | 1,964 | | 51 | | | 51 | | 2,015 | 2,015 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138255 | ANTIOCH | CA | | 12/15/2023 | | 1,339 | | (16) | | | (16) | | 1,323 | 1,323 | | | |
| 100150764 | INLET BEACH | FL | | 05/07/2024 | | 1,678 | | 3 | | | 3 | | 1,681 | 1,681 | | | |
| 100126283 | NEWARK | NJ | | 08/30/2023 | | 1,310 | | (42) | | | (42) | | 1,268 | 1,268 | | | |
| 100120783 | NAPA | CA | | 08/25/2023 | | 1,103 | | (38) | | | (38) | | 1,065 | 1,065 | | | |
| 100156742 | BEDFORD | NH | | 06/26/2024 | | 446 | | (6) | | | (6) | | 440 | 440 | | | |
| 100065247 | COSTA MESA | CA | | 07/14/2021 | | 3,348 | | | | | | | 3,348 | 3,348 | | | |
| 100153305 | SEVIERVILLE | TN | | 05/30/2024 | | 36,061 | | (356) | | | (356) | | 35,705 | 35,705 | | | |
| 100133514 | PORT CHARLOTTE | FL | | 10/19/2023 | | 1,221 | | (30) | | | (30) | | 1,191 | 1,191 | | | |
| 100115979 | AUSTIN | TX | | 07/20/2023 | | 1,491 | | (26) | | | (26) | | 1,465 | 1,465 | | | |
| 100087319 | GALLATIN | TN | | 10/25/2022 | | 3,721 | | 160 | | | 160 | | 3,881 | 3,881 | | | |
| 100151021 | OXON HILL | MD | | 05/08/2024 | | 2,219 | | (48) | | | (48) | | 2,171 | 2,171 | | | |
| 100135693 | LAKESIDE | AZ | | 11/09/2023 | | 1,285 | | (26) | | | (26) | | 1,259 | 1,259 | | | |
| 100119454 | SAN DIEGO | CA | | 07/31/2023 | | 2,078 | | (17) | | | (17) | | 2,061 | 2,061 | | | |
| 100143552 | NEWARK | NJ | | 02/21/2024 | | 1,351 | | (39) | | | (39) | | 1,312 | 1,312 | | | |
| 100120309 | REHOBOTH BEACH | DE | | 08/18/2023 | | 636 | | (2) | | | (2) | | 634 | 634 | | | |
| 100088113 | PHOENIX | AZ | | 10/25/2022 | | 1,625 | | (45) | | | (45) | | 1,580 | 1,580 | | | |
| 100134862 | BLUFFTON | SC | | 10/30/2023 | | 1,041 | | (9) | | | (9) | | 1,032 | 1,032 | | | |
| 100165367 | UPPER MARLBORO | MD | | 08/29/2024 | | 446 | | (12) | | | (12) | | 434 | 434 | | | |
| 100141672 | SAN ANTONIO | TX | | 01/30/2024 | | 1,724 | | (62) | | | (62) | | 1,662 | 1,662 | | | |
| 100156238 | LUCAS | TX | | 06/20/2024 | | 805 | | (33) | | | (33) | | 772 | 772 | | | |
| 100108929 | SPRING | TX | | 05/31/2023 | | 2,374 | | (81) | | | (81) | | 2,293 | 2,293 | | | |
| 100102693 | ANAHEIM | CA | | 06/22/2023 | | 1,233 | | (64) | | | (64) | | 1,169 | 1,169 | | | |
| 100103675 | DORAL | FL | | 05/08/2023 | | 1,566 | | 39 | | | 39 | | 1,605 | 1,605 | | | |
| 4010049159 | Macon | GA | | 04/26/2023 | | 1,296 | | (83) | | | (83) | | 1,213 | 1,213 | | | |
| 100134905 | LOS ANGELES | CA | | 10/30/2023 | | 1,279 | | (5) | | | (5) | | 1,274 | 1,274 | | | |
| 100158695 | WAYNESVILLE | NC | | 07/10/2024 | | 437 | | (9) | | | (9) | | 428 | 428 | | | |
| 4010043947 | Niagara Falls | NY | | 04/26/2023 | | 1,236 | | (117) | | | (117) | | 1,119 | 1,119 | | | |
| 100132709 | WHITTIER | CA | | 11/03/2023 | | 963 | | (2) | | | (2) | | 961 | 961 | | | |
| 100150757 | BOULDER | CO | | 05/07/2024 | | 1,365 | | (21) | | | (21) | | 1,344 | 1,344 | | | |
| 100083043 | LITTLE ELM | TX | | 05/11/2022 | | 1,667 | | (45) | | | (45) | | 1,622 | 1,622 | | | |
| 100129722 | GATLINBURG | TN | | 09/29/2023 | | 1,023 | | (8) | | | (8) | | 1,015 | 1,015 | | | |
| 100151412 | NAGS HEAD | NC | | 05/10/2024 | | 4,349 | | (8) | | | (8) | | 4,341 | 4,341 | | | |
| 100117717 | (GRANADA HILLS AREA) LOS ANGEL | CA | | 07/20/2023 | | 2,106 | | 204 | | | 204 | | 2,310 | 2,310 | | | |
| 100083188 | FRANKLINVILLE | NJ | | 05/26/2022 | | 1,844 | | (44) | | | (44) | | 1,800 | 1,800 | | | |
| 100107954 | LONG BEACH | CA | | 06/29/2023 | | 1,488 | | (9) | | | (9) | | 1,479 | 1,479 | | | |
| 100157683 | RIVIERA BEACH | FL | | 06/28/2024 | | 1,157 | | (47) | | | (47) | | 1,110 | 1,110 | | | |
| 100118026 | BUENA PARK | CA | | 07/20/2023 | | 1,972 | | 95 | | | 95 | | 2,067 | 2,067 | | | |
| 100091107 | SAN BERNARDINO | CA | | 01/31/2023 | | 814 | | (13) | | | (13) | | 801 | 801 | | | |
| 100099647 | MAMMOTH CAVE | KY | | 04/06/2023 | | 1,381 | | 11 | | | 11 | | 1,392 | 1,392 | | | |
| 100114518 | MISSION VIEJO | CA | | 06/29/2023 | | 1,560 | | (15) | | | (15) | | 1,545 | 1,545 | | | |
| 100159220 | SEATTLE | WA | | 07/15/2024 | | 434 | | (13) | | | (13) | | 421 | 421 | | | |
| 100119408 | LAKE STEVENS | WA | | 07/31/2023 | | 2,039 | | 39 | | | 39 | | 2,078 | 2,078 | | | |
| 100155973 | SOUTH GATE | CA | | 06/18/2024 | | 680 | | (27) | | | (27) | | 653 | 653 | | | |
| 100155325 | GRAND LAKE | CO | | 07/19/2024 | | 800 | | (4) | | | (4) | | 796 | 796 | | | |
| 100076721 | OAK HILLS | CA | | 12/30/2021 | | 1,890 | | (139) | | | (139) | | 1,751 | 1,751 | | | |
| 100025361 | LOS ANGELES | CA | | 09/20/2018 | | 1,669 | | 239 | | | 239 | | 1,908 | 1,908 | | | |
| 100089971 | CHULA VISTA | CA | | 01/26/2023 | | 292 | | (7) | | | (7) | | 285 | 285 | | | |
| 100153099 | LIBERTY HILL | TX | | 06/27/2024 | | 1,016 | | (40) | | | (40) | | 976 | 976 | | | |
| 100143518 | NEWARK | NJ | | 02/21/2024 | | 881 | | (23) | | | (23) | | 858 | 858 | | | |
| 100143520 | NEWARK | NJ | | 02/21/2024 | | 881 | | (23) | | | (23) | | 858 | 858 | | | |
| 100120914 | CLAYTON | GA | | 08/30/2023 | | 1,713 | | 24 | | | 24 | | 1,737 | 1,737 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139980 | AURORA | CO | | 01/09/2024 | | 7,094 | | 19 | | | 19 | | 7,113 | 7,113 | | | |
| 100120118 | CLAREMONT | CA | | 08/11/2023 | | 1,549 | | (15) | | | (15) | | 1,534 | 1,534 | | | |
| 100121015 | LINCOLN CITY | OR | | 08/30/2023 | | 1,434 | | (11) | | | (11) | | 1,423 | 1,423 | | | |
| 100162983 | KILL DEVIL HILLS | NC | | 08/12/2024 | | 494 | | (2) | | | (2) | | 492 | 492 | | | |
| 100115796 | BRONX | NY | | 07/20/2023 | | 1,596 | | (16) | | | (16) | | 1,580 | 1,580 | | | |
| 100079943 | ATASCADERO | CA | | 04/25/2022 | | 1,831 | | (58) | | | (58) | | 1,773 | 1,773 | | | |
| 4010047797 | Warren | MI | | 03/22/2023 | | 1,396 | | (104) | | | (104) | | 1,292 | 1,292 | | | |
| 100128780 | WASHINGTON | DC | | 09/21/2023 | | 1,166 | | (20) | | | (20) | | 1,146 | 1,146 | | | |
| 100091434 | OAKLAND | NJ | | 02/22/2023 | | 1,468 | | (26) | | | (26) | | 1,442 | 1,442 | | | |
| 100086926 | FRESNO | CA | | 10/24/2022 | | 15,110 | | 47 | | | 47 | | 15,157 | 15,157 | | | |
| 100142962 | LOS ANGELES | CA | | 02/09/2024 | | 1,189 | | (19) | | | (19) | | 1,170 | 1,170 | | | |
| 100151517 | RIVIERA BEACH | FL | | 05/10/2024 | | 1,495 | | (3) | | | (3) | | 1,492 | 1,492 | | | |
| 100078207 | MCKINNEY | TX | | 02/10/2022 | | 2,473 | | (121) | | | (121) | | 2,352 | 2,352 | | | |
| 100132356 | CLE ELUM | WA | | 11/03/2023 | | 4,911 | | 222 | | | 222 | | 5,133 | 5,133 | | | |
| 100132040 | SHORELINE | WA | | 10/13/2023 | | 1,386 | | (18) | | | (18) | | 1,368 | 1,368 | | | |
| 100134688 | MORENO VALLEY | CA | | 10/30/2023 | | 1,342 | | (1) | | | (1) | | 1,341 | 1,341 | | | |
| 100141347 | PHILADELPHIA | PA | | 01/30/2024 | | 1,083 | | (22) | | | (22) | | 1,061 | 1,061 | | | |
| 100144015 | JUPITER | FL | | 03/07/2024 | | 1,428 | | (20) | | | (20) | | 1,408 | 1,408 | | | |
| 100138640 | WASHINGTON | DC | | 02/02/2024 | | 1,130 | | (29) | | | (29) | | 1,101 | 1,101 | | | |
| 100100325 | OZONE PARK | NY | | 04/27/2023 | | 2,311 | | 210 | | | 210 | | 2,521 | 2,521 | | | |
| 100127585 | NEW CASTLE | CO | | 09/08/2023 | | 1,611 | | (7) | | | (7) | | 1,604 | 1,604 | | | |
| 100071565 | SEASIDE | CA | | 10/14/2021 | | 3,097 | | (91) | | | (91) | | 3,006 | 3,006 | | | |
| 100083200 | RANCHO CORDOVA | CA | | 05/26/2022 | | 1,725 | | (39) | | | (39) | | 1,686 | 1,686 | | | |
| 100158697 | MORRISON | CO | | 07/10/2024 | | 394 | | (9) | | | (9) | | 385 | 385 | | | |
| 100101561 | SAN FERNANDO | CA | | 04/26/2023 | | 2,635 | | 6 | | | 6 | | 2,641 | 2,641 | | | |
| 100132812 | DAVENPORT | FL | | 11/03/2023 | | 1,164 | | 21 | | | 21 | | 1,185 | 1,185 | | | |
| 100126560 | AMERICAN CANYON | CA | | 08/30/2023 | | 578 | | (2) | | | (2) | | 576 | 576 | | | |
| 100132272 | HERMOSA BEACH | CA | | 10/13/2023 | | 1,600 | | (5) | | | (5) | | 1,595 | 1,595 | | | |
| 100120090 | MIAMI | FL | | 08/11/2023 | | 2,559 | | (34) | | | (34) | | 2,525 | 2,525 | | | |
| 100151796 | EAST FALMOUTH | MA | | 05/10/2024 | | 733 | | (3) | | | (3) | | 730 | 730 | | | |
| 100137711 | INGLEWOOD | CA | | 12/08/2023 | | 6,485 | | (46) | | | (46) | | 6,439 | 6,439 | | | |
| 100087954 | MIAMI | FL | | 10/25/2022 | | 2,169 | | 27 | | | 27 | | 2,196 | 2,196 | | | |
| 100160223 | HEBER CITY | UT | | 07/18/2024 | | 435 | | (8) | | | (8) | | 427 | 427 | | | |
| 100128487 | RESEDA | CA | | 09/15/2023 | | 1,144 | | (25) | | | (25) | | 1,119 | 1,119 | | | |
| 100149704 | NEWARK | NJ | | 04/26/2024 | | 428 | | (10) | | | (10) | | 418 | 418 | | | |
| 100151482 | MARINA | CA | | 05/10/2024 | | 1,316 | | (23) | | | (23) | | 1,293 | 1,293 | | | |
| 100136579 | LAS VEGAS | NV | | 11/22/2023 | | 1,028 | | (46) | | | (46) | | 982 | 982 | | | |
| 100147978 | ISLE OF PALMS | SC | | 04/10/2024 | | 1,463 | | (7) | | | (7) | | 1,456 | 1,456 | | | |
| 100160600 | SOUTH PASADENA | CA | | 07/19/2024 | | 466 | | (6) | | | (6) | | 460 | 460 | | | |
| 100150492 | WASHINGTON | DC | | 05/03/2024 | | 1,987 | | (49) | | | (49) | | 1,938 | 1,938 | | | |
| 100076846 | IRVINE | CA | | 12/27/2021 | | 2,554 | | (116) | | | (116) | | 2,438 | 2,438 | | | |
| 100113893 | AVENTURA | FL | | 06/29/2023 | | 4,510 | | 42 | | | 42 | | 4,552 | 4,552 | | | |
| 100152809 | MOUNT AIRY | MD | | 05/22/2024 | | 726 | | (11) | | | (11) | | 715 | 715 | | | |
| 100100412 | MIDDLE VILLAGE | NY | | 04/27/2023 | | 2,588 | | 392 | | | 392 | | 2,980 | 2,980 | | | |
| 100133559 | PLEASANT HILL | CA | | 10/23/2023 | | 1,409 | | (2) | | | (2) | | 1,407 | 1,407 | | | |
| 100090748 | HEWLETT | NY | | 01/09/2023 | | 3,820 | | 21 | | | 21 | | 3,841 | 3,841 | | | |
| 100011862 | SAN DIEGO | CA | | 03/08/2017 | | 3,153 | | 249 | | | 249 | | 3,402 | 3,402 | | | |
| 100120901 | SOUTH JORDAN | UT | | 08/30/2023 | | 3,087 | | 9 | | | 9 | | 3,096 | 3,096 | | | |
| 100150479 | GLENDORA | CA | | 05/03/2024 | | 1,511 | | (17) | | | (17) | | 1,494 | 1,494 | | | |
| 100158906 | CORONA | CA | | 07/12/2024 | | 1,042 | | 5 | | | 5 | | 1,047 | 1,047 | | | |
| 100158040 | SANTA FE | NM | | 07/09/2024 | | 404 | | (12) | | | (12) | | 392 | 392 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078475 | FORT LAUDERDALE | FL | | 02/02/2022 | | 1,898 | | (112) | | | (112) | | 1,786 | 1,786 | | | |
| 100081670 | DOWNEY | CA | | 03/21/2022 | | 2,387 | | (32) | | | (32) | | 2,355 | 2,355 | | | |
| 100140729 | SAN LORENZO | CA | | 02/08/2024 | | 919 | | (19) | | | (19) | | 900 | 900 | | | |
| 100163230 | SAN DIMAS | CA | | 08/13/2024 | | 454 | | (13) | | | (13) | | 441 | 441 | | | |
| 100078464 | BROOKLYN | NY | | 01/25/2022 | | 3,099 | | 67 | | | 67 | | 3,166 | 3,166 | | | |
| 100087506 | DALY CITY | CA | | 10/25/2022 | | 2,274 | | 174 | | | 174 | | 2,448 | 2,448 | | | |
| 100120031 | PHILADELPHIA | PA | | 08/11/2023 | | 1,435 | | (16) | | | (16) | | 1,419 | 1,419 | | | |
| 100082604 | HEWLETT | NY | | 04/14/2022 | | 5,406 | | (149) | | | (149) | | 5,257 | 5,257 | | | |
| 100149858 | LOS ANGELES | CA | | 04/29/2024 | | 985 | | (25) | | | (25) | | 960 | 960 | | | |
| 100153686 | BROOKLYN | NY | | 05/31/2024 | | 1,406 | | 7 | | | 7 | | 1,413 | 1,413 | | | |
| 100083865 | DAYTON | OH | | 07/12/2022 | | 1,845 | | 17 | | | 17 | | 1,862 | 1,862 | | | |
| 100120979 | IJAMSVILLE | MD | | 08/30/2023 | | 1,390 | | (13) | | | (13) | | 1,377 | 1,377 | | | |
| 100148904 | BARCO | NC | | 04/17/2024 | | 1,501 | | (13) | | | (13) | | 1,488 | 1,488 | | | |
| 100143503 | EL CAJON | CA | | 02/21/2024 | | 1,118 | | (26) | | | (26) | | 1,092 | 1,092 | | | |
| 100138249 | GARDEN GROVE | CA | | 12/15/2023 | | 2,200 | | (25) | | | (25) | | 2,175 | 2,175 | | | |
| 100142966 | FORT WORTH | TX | | 02/09/2024 | | 59,118 | | (1,637) | | | (1,637) | | 57,481 | 57,481 | | | |
| 100149785 | LOS ANGELES (WILMINGTON AREA) | CA | | 04/26/2024 | | 2,079 | | (35) | | | (35) | | 2,044 | 2,044 | | | |
| 100156638 | DECATUR | GA | | 06/24/2024 | | 1,179 | | (33) | | | (33) | | 1,146 | 1,146 | | | |
| 100119951 | CONCORD | CA | | 08/11/2023 | | 1,578 | | (5) | | | (5) | | 1,573 | 1,573 | | | |
| 100146676 | MONTCLAIR | CA | | 03/20/2024 | | 770 | | (24) | | | (24) | | 746 | 746 | | | |
| 100161021 | BRENHAM | TX | | 07/24/2024 | | 872 | | (25) | | | (25) | | 847 | 847 | | | |
| 100079334 | LAKE ELSINORE | CA | | 03/17/2022 | | 1,520 | | (50) | | | (50) | | 1,470 | 1,470 | | | |
| 100103634 | LOS ANGELES | CA | | 05/08/2023 | | 1,120 | | (28) | | | (28) | | 1,092 | 1,092 | | | |
| 100162021 | LONG BEACH | CA | | 07/31/2024 | | 2,783 | | (63) | | | (63) | | 2,720 | 2,720 | | | |
| 100141333 | SAN FRANCISCO | CA | | 01/30/2024 | | 1,662 | | 8 | | | 8 | | 1,670 | 1,670 | | | |
| 100158103 | LOS ANGELES | CA | | 07/09/2024 | | 508 | | 3 | | | 3 | | 511 | 511 | | | |
| 100119429 | IRVINE | CA | | 07/31/2023 | | 1,540 | | (16) | | | (16) | | 1,524 | 1,524 | | | |
| 100148826 | WOODLAND HILLS | CA | | 04/17/2024 | | 1,263 | | (21) | | | (21) | | 1,242 | 1,242 | | | |
| 100137684 | JERSEY CITY | NJ | | 12/08/2023 | | 1,393 | | 11 | | | 11 | | 1,404 | 1,404 | | | |
| 100137580 | ISLAND PARK | ID | | 12/08/2023 | | 1,471 | | (22) | | | (22) | | 1,449 | 1,449 | | | |
| 100128508 | SEMINOLE | FL | | 09/15/2023 | | 1,159 | | (9) | | | (9) | | 1,150 | 1,150 | | | |
| 100130345 | STUART | FL | | 09/28/2023 | | 5,945 | | (156) | | | (156) | | 5,789 | 5,789 | | | |
| 100102465 | FREEPORT | FL | | 06/07/2023 | | 1,046 | | (21) | | | (21) | | 1,025 | 1,025 | | | |
| 100161953 | KELLER | TX | | 07/31/2024 | | 476 | | (16) | | | (16) | | 460 | 460 | | | |
| 100115297 | VALENCIA | CA | | 07/17/2023 | | 1,371 | | (18) | | | (18) | | 1,353 | 1,353 | | | |
| 100156443 | RANCHO PALOS VERDES | CA | | 06/24/2024 | | 1,336 | | (25) | | | (25) | | 1,311 | 1,311 | | | |
| 4010067318 | Waterbury | CT | | 02/29/2024 | | 1,308 | | (89) | | | (89) | | 1,219 | 1,219 | | | |
| 100142458 | SUGAR LAND | TX | | 03/08/2024 | | 587 | | (30) | | | (30) | | 557 | 557 | | | |
| 100160081 | CLEARFIELD | UT | | 07/17/2024 | | 434 | | (10) | | | (10) | | 424 | 424 | | | |
| 100133173 | WESTMINSTER | CA | | 11/29/2023 | | 3,349 | | (5) | | | (5) | | 3,344 | 3,344 | | | |
| 100151632 | FAYETTEVILLE | AR | | 05/10/2024 | | 1,320 | | (17) | | | (17) | | 1,303 | 1,303 | | | |
| 100151089 | EDMONDS | WA | | 05/08/2024 | | 1,596 | | 10 | | | 10 | | 1,606 | 1,606 | | | |
| 100014774 | MIAMI | FL | | 10/30/2017 | | 1,721 | | 183 | | | 183 | | 1,904 | 1,904 | | | |
| 100090953 | AZUSA | CA | | 01/31/2023 | | 1,073 | | (37) | | | (37) | | 1,036 | 1,036 | | | |
| 100120446 | LOS ANGELES | CA | | 08/18/2023 | | 1,422 | | (28) | | | (28) | | 1,394 | 1,394 | | | |
| 100132459 | LOS ANGELES | CA | | 11/03/2023 | | 1,109 | | (10) | | | (10) | | 1,099 | 1,099 | | | |
| 100148937 | GRANBURY | TX | | 04/17/2024 | | 4,290 | | (93) | | | (93) | | 4,197 | 4,197 | | | |
| 100146610 | WOODHAVEN | NY | | 03/20/2024 | | 697 | | (29) | | | (29) | | 668 | 668 | | | |
| 100151624 | JERSEY CITY | NJ | | 05/10/2024 | | 1,867 | | (36) | | | (36) | | 1,831 | 1,831 | | | |
| 100137961 | LONG BEACH | CA | | 12/13/2023 | | 3,005 | | 7 | | | 7 | | 3,012 | 3,012 | | | |
| 100148554 | LAKEWOOD | NJ | | 04/12/2024 | | 1,319 | | (9) | | | (9) | | 1,310 | 1,310 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140267 | SEDONA | AZ | | 01/18/2024 | | 1,253 | | (40) | | | (40) | | 1,213 | 1,213 | | | |
| 100100438 | FLUSHING | NY | | 04/27/2023 | | 1,978 | | 32 | | | 32 | | 2,010 | 2,010 | | | |
| 4020256394 | Griffin | GA | | 03/12/2021 | | 183,590 | | (5,511) | | | (5,511) | | 178,079 | 178,079 | | | |
| 100128135 | APACHE JUNCTION | AZ | | 09/11/2023 | | 1,082 | | (10) | | | (10) | | 1,072 | 1,072 | | | |
| 100130046 | LANHAM | MD | | 09/27/2023 | | 1,896 | | (27) | | | (27) | | 1,869 | 1,869 | | | |
| 100099633 | NORTH HOLLYWOOD | CA | | 04/06/2023 | | 1,391 | | (1) | | | (1) | | 1,390 | 1,390 | | | |
| 100146617 | PLANO | TX | | 03/20/2024 | | 1,242 | | (67) | | | (67) | | 1,175 | 1,175 | | | |
| 100086907 | ALPHARETTA | GA | | 09/21/2022 | | 1,640 | | 10 | | | 10 | | 1,650 | 1,650 | | | |
| 100163348 | UPLAND | CA | | 08/13/2024 | | 475 | | (10) | | | (10) | | 465 | 465 | | | |
| 100116898 | LEWISVILLE | TX | | 07/20/2023 | | 1,746 | | 13 | | | 13 | | 1,759 | 1,759 | | | |
| 100162475 | COACHELLA | CA | | 08/07/2024 | | 398 | | (18) | | | (18) | | 380 | 380 | | | |
| 100155065 | TRUCKEE | CA | | 07/19/2024 | | 1,530 | | (54) | | | (54) | | 1,476 | 1,476 | | | |
| 100134995 | SAN JOSE | CA | | 10/30/2023 | | 1,428 | | 10 | | | 10 | | 1,438 | 1,438 | | | |
| 100115416 | FAYETTEVILLE | GA | | 07/17/2023 | | 963 | | (24) | | | (24) | | 939 | 939 | | | |
| 100160859 | VIRGINIA BEACH | VA | | 07/24/2024 | | 432 | | (12) | | | (12) | | 420 | 420 | | | |
| 100109662 | VACAVILLE | CA | | 06/14/2023 | | 8,656 | | (79) | | | (79) | | 8,577 | 8,577 | | | |
| 100076540 | HUNTINGTON BEACH | CA | | 01/04/2022 | | 3,083 | | (53) | | | (53) | | 3,030 | 3,030 | | | |
| 100091074 | MARSTONS MILLS | MA | | 01/31/2023 | | 1,016 | | (25) | | | (25) | | 991 | 991 | | | |
| 100160935 | IMPERIAL BEACH | CA | | 07/24/2024 | | 429 | | (14) | | | (14) | | 415 | 415 | | | |
| 100133828 | SOUTH GATE | CA | | 10/20/2023 | | 1,176 | | (40) | | | (40) | | 1,136 | 1,136 | | | |
| 100148076 | CORONA | CA | | 04/10/2024 | | 1,316 | | (21) | | | (21) | | 1,295 | 1,295 | | | |
| 100143588 | SUFFERN | NY | | 02/21/2024 | | 1,231 | | (30) | | | (30) | | 1,201 | 1,201 | | | |
| 100142927 | DENVER | CO | | 02/09/2024 | | 1,208 | | (36) | | | (36) | | 1,172 | 1,172 | | | |
| 100117778 | BELLEVUE | WA | | 07/20/2023 | | 1,295 | | 32 | | | 32 | | 1,327 | 1,327 | | | |
| 100110513 | WASILLA | AK | | 06/30/2023 | | 1,437 | | (24) | | | (24) | | 1,413 | 1,413 | | | |
| 100158705 | CAPE CORAL | FL | | 07/10/2024 | | 453 | | (1) | | | (1) | | 452 | 452 | | | |
| 100134315 | SHOW LOW | AZ | | 10/27/2023 | | 808 | | (15) | | | (15) | | 793 | 793 | | | |
| 100127565 | LEANDER | TX | | 09/08/2023 | | 1,382 | | 6 | | | 6 | | 1,388 | 1,388 | | | |
| 100140890 | LAS VEGAS | NV | | 02/26/2024 | | 6,503 | | (39) | | | (39) | | 6,464 | 6,464 | | | |
| 100138075 | ESTERO | FL | | 12/13/2023 | | 1,435 | | (3) | | | (3) | | 1,432 | 1,821 | | 389 | 389 |
| 100081383 | LITTLETON | NC | | 03/18/2022 | | 3,001 | | 22 | | | 22 | | 3,023 | 3,023 | | | |
| 100133829 | GROVELAND | MA | | 10/20/2023 | | 1,694 | | (18) | | | (18) | | 1,676 | 1,676 | | | |
| 100132736 | KINGSTON | NY | | 11/03/2023 | | 1,350 | | 43 | | | 43 | | 1,393 | 1,393 | | | |
| 100101833 | LAKEWOOD | CO | | 04/06/2023 | | 33,478 | | 89 | | | 89 | | 33,567 | 33,567 | | | |
| 100147221 | THE BRONX | NY | | 03/28/2024 | | 660 | | (26) | | | (26) | | 634 | 634 | | | |
| 100137805 | SOUTH PORTLAND | ME | | 12/08/2023 | | 1,225 | | (9) | | | (9) | | 1,216 | 1,216 | | | |
| 100100388 | BROOKLYN | NY | | 04/27/2023 | | 3,158 | | 346 | | | 346 | | 3,504 | 3,504 | | | |
| 100110222 | BROKEN BOW | OK | | 06/30/2023 | | 1,401 | | 5 | | | 5 | | 1,406 | 1,406 | | | |
| 100130231 | SAN DIEGO | CA | | 11/15/2023 | | 1,203 | | (9) | | | (9) | | 1,194 | 1,194 | | | |
| 100119679 | BRIDGEPORT | CT | | 08/08/2023 | | 1,182 | | (36) | | | (36) | | 1,146 | 1,146 | | | |
| 100082996 | ANDERSON IS | WA | | 05/05/2022 | | 2,200 | | (55) | | | (55) | | 2,145 | 2,145 | | | |
| 100135831 | MILLSBORO | DE | | 11/10/2023 | | 1,489 | | 11 | | | 11 | | 1,500 | 1,500 | | | |
| 100129803 | ANTIOCH | CA | | 09/27/2023 | | 541 | | 6 | | | 6 | | 547 | 547 | | | |
| 100132014 | PORTLAND | OR | | 10/13/2023 | | 1,404 | | 9 | | | 9 | | 1,413 | 1,413 | | | |
| 100103698 | KAILUA KONA | HI | | 05/08/2023 | | 2,190 | | | | | | | 2,190 | 2,190 | | | |
| 100139208 | LEMON GROVE | CA | | 12/28/2023 | | 1,071 | | (16) | | | (16) | | 1,055 | 1,055 | | | |
| 100119294 | MISSION VIEJO | CA | | 07/31/2023 | | 1,693 | | 4 | | | 4 | | 1,697 | 1,697 | | | |
| 100134266 | ATLANTA | GA | | 10/27/2023 | | 9,895 | | (30) | | | (30) | | 9,865 | 9,865 | | | |
| 100091597 | SAN DIEGO | CA | | 03/07/2023 | | 1,319 | | (48) | | | (48) | | 1,271 | 1,271 | | | |
| 100128908 | MELVILLE | NY | | 09/21/2023 | | 1,432 | | (23) | | | (23) | | 1,409 | 1,409 | | | |
| 100155002 | VALLEY VILLAGE | CA | | 07/19/2024 | | 1,049 | | (4) | | | (4) | | 1,045 | 1,045 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134775 | WILTON | CA | | 10/30/2023 | | 1,434 | | 14 | | | 14 | | 1,448 | 1,448 | | | |
| 100087257 | VISTA | CA | | 10/25/2022 | | 2,969 | | 200 | | | 200 | | 3,169 | 3,169 | | | |
| 100118978 | MARATHON | FL | | 07/27/2023 | | 1,313 | | (17) | | | (17) | | 1,296 | 1,296 | | | |
| 100103376 | COLORADO SPRINGS | CO | | 06/16/2023 | | 965 | | (31) | | | (31) | | 934 | 934 | | | |
| 100133447 | ONTARIO | CA | | 10/19/2023 | | 2,528 | | (7) | | | (7) | | 2,521 | 2,521 | | | |
| 100109579 | MIAMI | FL | | 06/14/2023 | | 1,208 | | (22) | | | (22) | | 1,186 | 1,186 | | | |
| 100060088 | WOODLAND HILLS | CA | | 06/25/2021 | | 3,133 | | (29) | | | (29) | | 3,104 | 3,104 | | | |
| 100079440 | FONTANA | CA | | 03/17/2022 | | 2,526 | | (60) | | | (60) | | 2,466 | 2,466 | | | |
| 100143782 | BISHOP | TX | | 02/27/2024 | | 871 | | (17) | | | (17) | | 854 | 854 | | | |
| 100128006 | MARLBOROUGH | MA | | 09/08/2023 | | 1,741 | | 85 | | | 85 | | 1,826 | 1,826 | | | |
| 100148893 | ALPHARETTA | GA | | 04/17/2024 | | 1,457 | | (17) | | | (17) | | 1,440 | 1,440 | | | |
| 100076424 | BOCA RATON | FL | | 12/23/2021 | | 2,676 | | (76) | | | (76) | | 2,600 | 2,600 | | | |
| 100155186 | MYRTLE BEACH | SC | | 07/19/2024 | | 452 | | (14) | | | (14) | | 438 | 438 | | | |
| 100119185 | BROKEN BOW | OK | | 07/31/2023 | | 1,432 | | (1) | | | (1) | | 1,431 | 1,431 | | | |
| 100120455 | EL DORADO HILLS | CA | | 08/18/2023 | | 1,313 | | (8) | | | (8) | | 1,305 | 1,305 | | | |
| 100109182 | MESA | AZ | | 07/21/2023 | | 1,229 | | (24) | | | (24) | | 1,205 | 1,205 | | | |
| 100161554 | CHICAGO | IL | | 07/30/2024 | | 400 | | (10) | | | (10) | | 390 | 390 | | | |
| 100118110 | WESTMINSTER | MD | | 07/20/2023 | | 1,255 | | (19) | | | (19) | | 1,236 | 1,236 | | | |
| 100158421 | WILDOMAR | CA | | 07/10/2024 | | 339 | | (17) | | | (17) | | 322 | 322 | | | |
| 100116113 | TEMECULA | CA | | 07/20/2023 | | 2,241 | | 410 | | | 410 | | 2,651 | 2,651 | | | |
| 100156516 | SAN DIEGO | CA | | 06/24/2024 | | 1,434 | | (19) | | | (19) | | 1,415 | 1,415 | | | |
| 100151650 | JACKSON | NJ | | 05/10/2024 | | 1,368 | | (25) | | | (25) | | 1,343 | 1,343 | | | |
| 100156362 | AUSTIN | TX | | 07/25/2024 | | 439 | | (23) | | | (23) | | 416 | 416 | | | |
| 100120003 | SHORELINE | WA | | 08/11/2023 | | 2,214 | | 3 | | | 3 | | 2,217 | 2,217 | | | |
| 100127629 | CLIFTON | NJ | | 09/08/2023 | | 1,445 | | (1) | | | (1) | | 1,444 | 1,444 | | | |
| 100079367 | YORBA LINDA | CA | | 03/17/2022 | | 2,645 | | (89) | | | (89) | | 2,556 | 2,556 | | | |
| 100100641 | WEST COVINA | CA | | 03/28/2023 | | 1,328 | | (29) | | | (29) | | 1,299 | 1,299 | | | |
| 100089284 | FORT WORTH | TX | | 01/26/2023 | | 4,468 | | 31 | | | 31 | | 4,499 | 4,499 | | | |
| 100109241 | GULF SHORES | AL | | 07/21/2023 | | 1,901 | | 12 | | | 12 | | 1,913 | 1,913 | | | |
| 100153851 | WASHINGTON | DC | | 06/05/2024 | | 837 | | (16) | | | (16) | | 821 | 821 | | | |
| 100108096 | LA MIRADA | CA | | 05/24/2023 | | 1,102 | | (28) | | | (28) | | 1,074 | 1,074 | | | |
| 100126327 | BAYONNE | NJ | | 08/30/2023 | | 1,314 | | (29) | | | (29) | | 1,285 | 1,285 | | | |
| 100135063 | CRYSTAL BEACH | TX | | 11/01/2023 | | 1,366 | | 28 | | | 28 | | 1,394 | 1,394 | | | |
| 100080468 | WILLIAMS | AZ | | 03/10/2022 | | 2,299 | | (31) | | | (31) | | 2,268 | 2,268 | | | |
| 100054506 | STAMFORD | CT | | 03/23/2021 | | 1,644 | | (91) | | | (91) | | 1,553 | 1,553 | | | |
| 100142280 | ORLANDO | FL | | 03/15/2024 | | 567 | | (48) | | | (48) | | 519 | 519 | | | |
| 100150476 | IRVINE | CA | | 05/03/2024 | | 1,370 | | (18) | | | (18) | | 1,352 | 1,352 | | | |
| 100116078 | VAN NUYS AREA LOS ANGELES | CA | | 07/20/2023 | | 2,281 | | 164 | | | 164 | | 2,445 | 2,445 | | | |
| 100161009 | LEANDER | TX | | 07/24/2024 | | 3,515 | | (81) | | | (81) | | 3,434 | 3,434 | | | |
| 100139312 | HOLLISTER | CA | | 12/28/2023 | | 1,274 | | 4 | | | 4 | | 1,278 | 1,278 | | | |
| 100065849 | PHOENIX | AZ | | 07/23/2021 | | 2,978 | | (118) | | | (118) | | 2,860 | 2,860 | | | |
| 100140609 | MOUNT VERNON | WA | | 01/19/2024 | | 1,611 | | (34) | | | (34) | | 1,577 | 1,577 | | | |
| 100135066 | AIEA | HI | | 11/01/2023 | | 1,389 | | 15 | | | 15 | | 1,404 | 1,404 | | | |
| 100136535 | VAN ALSTYNE | TX | | 11/20/2023 | | 1,379 | | 16 | | | 16 | | 1,395 | 1,395 | | | |
| 100153158 | PHOENIX | AZ | | 05/28/2024 | | 2,893 | | 689 | | | 689 | | 3,582 | 3,582 | | | |
| 100082843 | KEY WEST | FL | | 05/17/2022 | | 1,963 | | (67) | | | (67) | | 1,896 | 1,896 | | | |
| 100140479 | GARDEN GROVE | CA | | 01/19/2024 | | 1,294 | | (21) | | | (21) | | 1,273 | 1,273 | | | |
| 100092046 | THE BRONX | NY | | 02/09/2023 | | 1,343 | | 59 | | | 59 | | 1,402 | 1,402 | | | |
| 100150900 | FONTANA | CA | | 05/08/2024 | | 1,374 | | (37) | | | (37) | | 1,337 | 1,337 | | | |
| 100149499 | SEATTLE | WA | | 04/24/2024 | | 1,365 | | (39) | | | (39) | | 1,326 | 1,326 | | | |
| 100119329 | LAKEWOOD | NJ | | 07/31/2023 | | 1,584 | | 10 | | | 10 | | 1,594 | 1,594 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143529 | NEWARK | NJ | | 02/21/2024 | | 1,271 | | (29) | | | (29) | | 1,242 | 1,242 | | | |
| 100144001 | CORONA | CA | | 02/29/2024 | | 1,307 | | (15) | | | (15) | | 1,292 | 1,292 | | | |
| 100088328 | VERO BEACH | FL | | 01/06/2023 | | 4,139 | | (42) | | | (42) | | 4,097 | 4,097 | | | |
| 100152831 | MORENO VALLEY | CA | | 05/22/2024 | | 1,195 | | (65) | | | (65) | | 1,130 | 1,130 | | | |
| 100117144 | WOODSIDE | NY | | 07/20/2023 | | 55,200 | | 15,967 | | | 15,967 | | 71,167 | 71,167 | | | |
| 100129509 | ALISO VIEJO | CA | | 09/29/2023 | | 1,410 | | (21) | | | (21) | | 1,389 | 1,389 | | | |
| 100128294 | FALLBROOK | CA | | 09/14/2023 | | 1,363 | | (2) | | | (2) | | 1,361 | 1,361 | | | |
| 100087383 | GOODYEAR | AZ | | 10/25/2022 | | 2,200 | | 118 | | | 118 | | 2,318 | 2,318 | | | |
| 100080751 | RIVERBANK | CA | | 03/10/2022 | | 4,475 | | (89) | | | (89) | | 4,386 | 4,386 | | | |
| 100073534 | VAN NUYS | CA | | 10/26/2021 | | 3,313 | | (66) | | | (66) | | 3,247 | 3,247 | | | |
| 100147748 | LAKEWOOD | NJ | | 04/08/2024 | | 1,750 | | 27 | | | 27 | | 1,777 | 1,777 | | | |
| 100157950 | VENTNOR CITY | NJ | | 07/09/2024 | | 419 | | (3) | | | (3) | | 416 | 416 | | | |
| 100078407 | FONTANA | CA | | 02/10/2022 | | 3,168 | | (13) | | | (13) | | 3,155 | 3,155 | | | |
| 100151963 | MIAMI BEACH | FL | | 06/14/2024 | | 861 | | (8) | | | (8) | | 853 | 853 | | | |
| 100121002 | BIG BEAR CITY | CA | | 08/30/2023 | | 1,476 | | 14 | | | 14 | | 1,490 | 1,490 | | | |
| 100135641 | HOLLISTER | CA | | 11/09/2023 | | 1,082 | | (26) | | | (26) | | 1,056 | 1,056 | | | |
| 100129963 | FARMINGDALE | NY | | 09/27/2023 | | 1,047 | | (38) | | | (38) | | 1,009 | 1,009 | | | |
| 100129532 | HONOLULU | HI | | 09/29/2023 | | 1,372 | | (19) | | | (19) | | 1,353 | 1,353 | | | |
| 100156558 | MARIETTA | GA | | 06/24/2024 | | 1,507 | | (21) | | | (21) | | 1,486 | 1,486 | | | |
| 100152206 | VIENNA | VA | | 05/17/2024 | | 2,238 | | 16 | | | 16 | | 2,254 | 2,254 | | | |
| 100091217 | SAN FRANCISCO | CA | | 01/31/2023 | | 1,961 | | (16) | | | (16) | | 1,945 | 1,945 | | | |
| 100101933 | LAGUNA HILLS | CA | | 04/14/2023 | | 1,491 | | 23 | | | 23 | | 1,514 | 1,514 | | | |
| 100140455 | WORCESTER | MA | | 01/18/2024 | | 1,084 | | (24) | | | (24) | | 1,060 | 1,060 | | | |
| 100135278 | MANAHAWKIN | NJ | | 11/08/2023 | | 1,421 | | (9) | | | (9) | | 1,412 | 1,412 | | | |
| 100044174 | SOUTH OZONE PARK | NY | | 08/19/2020 | | 1,089 | | 166 | | | 166 | | 1,255 | 1,255 | | | |
| 100139578 | SOUTH MIAMI | FL | | 12/28/2023 | | 856 | | 1 | | | 1 | | 857 | 857 | | | |
| 100103260 | FORT LAUDERDALE | FL | | 04/27/2023 | | 1,446 | | (16) | | | (16) | | 1,430 | 1,430 | | | |
| 100140143 | APOLLO BEACH | FL | | 01/09/2024 | | 1,207 | | (35) | | | (35) | | 1,172 | 1,172 | | | |
| 100129775 | CORONA | CA | | 09/27/2023 | | 1,297 | | (5) | | | (5) | | 1,292 | 1,292 | | | |
| 100088991 | PLANTATION | FL | | 11/15/2022 | | 1,848 | | (80) | | | (80) | | 1,768 | 1,768 | | | |
| 100137040 | ATHENS | GA | | 11/28/2023 | | 1,268 | | (7) | | | (7) | | 1,261 | 1,261 | | | |
| 100087264 | WELLINGTON | CO | | 10/25/2022 | | 2,296 | | 230 | | | 230 | | 2,526 | 2,526 | | | |
| 100128837 | MISSION VIEJO | CA | | 09/21/2023 | | 1,362 | | (24) | | | (24) | | 1,338 | 1,338 | | | |
| 100131589 | OGDEN | UT | | 10/06/2023 | | 1,361 | | (8) | | | (8) | | 1,353 | 1,353 | | | |
| 100081199 | BOSTON | MA | | 03/18/2022 | | 3,117 | | 59 | | | 59 | | 3,176 | 3,176 | | | |
| 18984 | EL PASO | TX | | 11/29/2010 | | 112,820 | | | | | | | 112,820 | 112,820 | | | |
| 100135953 | ANTIOCH | CA | | 11/15/2023 | | 897 | | (15) | | | (15) | | 882 | 882 | | | |
| 100091278 | SAN ANTONIO | TX | | 01/31/2023 | | 1,189 | | (34) | | | (34) | | 1,155 | 1,155 | | | |
| 100156714 | MIDDLE RIVER | MD | | 06/26/2024 | | 394 | | (5) | | | (5) | | 389 | 389 | | | |
| 100081639 | SAN TAN VALLEY | AZ | | 03/30/2022 | | 2,409 | | 16 | | | 16 | | 2,425 | 2,425 | | | |
| 100155951 | BONITA SPRINGS | FL | | 06/17/2024 | | 897 | | (21) | | | (21) | | 876 | 876 | | | |
| 100108237 | HENDERSON | NV | | 05/24/2023 | | 1,210 | | (25) | | | (25) | | 1,185 | 1,185 | | | |
| 100109789 | SHORELINE | WA | | 08/04/2023 | | 4,709 | | (227) | | | (227) | | 4,482 | 4,482 | | | |
| 100090740 | RIVERSIDE | CA | | 01/09/2023 | | 1,116 | | (10) | | | (10) | | 1,106 | 1,106 | | | |
| 100086931 | ACCOKEEK | MD | | 10/24/2022 | | 1,448 | | (2) | | | (2) | | 1,446 | 1,446 | | | |
| 100079829 | DRAPER | UT | | 04/08/2022 | | 2,701 | | (17) | | | (17) | | 2,684 | 2,684 | | | |
| 100136050 | WHITTIER | CA | | 11/16/2023 | | 1,277 | | (34) | | | (34) | | 1,243 | 1,243 | | | |
| 100120067 | SEVIERVILLE | TN | | 08/11/2023 | | 1,448 | | (19) | | | (19) | | 1,429 | 1,429 | | | |
| 100076826 | COLONIA | NJ | | 12/27/2021 | | 4,785 | | (175) | | | (175) | | 4,610 | 4,610 | | | |
| 100017552 | SLEEPY HOLLOW | NY | | 04/26/2018 | | 4,539 | | 135 | | | 135 | | 4,674 | 4,674 | | | |
| 100117180 | MIAMI | FL | | 07/20/2023 | | 1,122 | | (2) | | | (2) | | 1,120 | 1,120 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120329 | CORONA | CA | | 08/18/2023 | | 4,360 | | (74) | | | (74) | | 4,286 | 4,286 | | | |
| 100157961 | WOODLAND | CA | | 07/09/2024 | | 524 | | 14 | | | 14 | | 538 | 538 | | | |
| 100144418 | FRAMINGHAM | MA | | 03/07/2024 | | 1,249 | | (17) | | | (17) | | 1,232 | 1,232 | | | |
| 100127076 | FORT LAUDERDALE | FL | | 08/30/2023 | | 1,658 | | 217 | | | 217 | | 1,875 | 1,875 | | | |
| 100144499 | MCDONOUGH | GA | | 04/26/2024 | | 16,990 | | (673) | | | (673) | | 16,317 | 16,317 | | | |
| 100071553 | NORTHRIDGE | CA | | 10/14/2021 | | 3,365 | | (38) | | | (38) | | 3,327 | 3,327 | | | |
| 100080795 | AMERICAN FORK | UT | | 03/15/2022 | | 1,821 | | (63) | | | (63) | | 1,758 | 1,758 | | | |
| 100065756 | SAN FRANCISCO | CA | | 07/28/2021 | | 4,394 | | (30) | | | (30) | | 4,364 | 4,364 | | | |
| 100110662 | FORT COLLINS | CO | | 06/30/2023 | | 1,775 | | (2) | | | (2) | | 1,773 | 1,773 | | | |
| 100153256 | PEORIA | AZ | | 05/30/2024 | | 859 | | (15) | | | (15) | | 844 | 844 | | | |
| 100118680 | WRENTHAM | MA | | 07/25/2023 | | 857 | | (23) | | | (23) | | 834 | 834 | | | |
| 100101127 | SADDLE BROOK | NJ | | 04/28/2023 | | 2,263 | | 65 | | | 65 | | 2,328 | 2,328 | | | |
| 100129634 | SAN LEANDRO | CA | | 09/29/2023 | | 1,462 | | 1 | | | 1 | | 1,463 | 1,463 | | | |
| 100134074 | INDIANAPOLIS | IN | | 10/27/2023 | | 943 | | (19) | | | (19) | | 924 | 924 | | | |
| 100102896 | DUCK KEY | FL | | 06/22/2023 | | 1,309 | | (48) | | | (48) | | 1,261 | 1,261 | | | |
| 100149439 | MARYSVILLE | WA | | 04/24/2024 | | 1,499 | | (10) | | | (10) | | 1,489 | 1,489 | | | |
| 100089586 | TAMPA | FL | | 01/30/2023 | | 904 | | (30) | | | (30) | | 874 | 874 | | | |
| 100087197 | SAN BERNARDINO | CA | | 10/25/2022 | | 2,074 | | 76 | | | 76 | | 2,150 | 2,150 | | | |
| 100136267 | CRESTED BUTTE | CO | | 11/20/2023 | | 1,416 | | 20 | | | 20 | | 1,436 | 1,436 | | | |
| 100120303 | ASHLAND | MA | | 08/18/2023 | | 1,210 | | (12) | | | (12) | | 1,198 | 1,198 | | | |
| 100148674 | RHINEBECK | NY | | 04/16/2024 | | 1,819 | | (26) | | | (26) | | 1,793 | 1,793 | | | |
| 100142810 | HUTTO | TX | | 02/08/2024 | | 1,353 | | (4) | | | (4) | | 1,349 | 1,349 | | | |
| 100076563 | GILROY | CA | | 12/30/2021 | | 2,381 | | (221) | | | (221) | | 2,160 | 2,160 | | | |
| 100128414 | PEARLAND | TX | | 09/15/2023 | | 1,325 | | (24) | | | (24) | | 1,301 | 1,301 | | | |
| 100142919 | LOS ANGELES | CA | | 02/09/2024 | | 1,236 | | (32) | | | (32) | | 1,204 | 1,204 | | | |
| 100092024 | NORTH CASTLE | NY | | 02/09/2023 | | 866 | | (19) | | | (19) | | 847 | 847 | | | |
| 100138730 | MIAMI | FL | | 02/02/2024 | | 1,100 | | (34) | | | (34) | | 1,066 | 1,066 | | | |
| 100156024 | POMONA | CA | | 06/18/2024 | | 816 | | (21) | | | (21) | | 795 | 795 | | | |
| 100089600 | CYPRESS | TX | | 01/30/2023 | | 129 | | 1 | | | 1 | | 130 | 130 | | | |
| 100030767 | BROOKLYN | NY | | 04/09/2019 | | 1,904 | | 5 | | | 5 | | 1,909 | 1,909 | | | |
| 100152889 | SANTA ANA | CA | | 05/22/2024 | | 840 | | (10) | | | (10) | | 830 | 830 | | | |
| 100116985 | NEWARK | NJ | | 07/20/2023 | | 2,487 | | 847 | | | 847 | | 3,334 | 3,334 | | | |
| 100141925 | LAS VEGAS | NV | | 03/27/2024 | | 1,018 | | (33) | | | (33) | | 985 | 985 | | | |
| 100160101 | IRVINE | CA | | 07/17/2024 | | 471 | | (13) | | | (13) | | 458 | 458 | | | |
| 100138789 | ESTERO | FL | | 12/21/2023 | | 1,469 | | (31) | | | (31) | | 1,438 | 1,438 | | | |
| 100065287 | LOS ANGELES | CA | | 07/28/2021 | | 3,020 | | (58) | | | (58) | | 2,962 | 2,962 | | | |
| 100065288 | LOS ANGELES | CA | | 07/28/2021 | | 3,020 | | (58) | | | (58) | | 2,962 | 2,962 | | | |
| 100065404 | LOS ANGELES | CA | | 07/28/2021 | | 3,020 | | (58) | | | (58) | | 2,962 | 2,962 | | | |
| 100086191 | GLENVIEW | IL | | 10/07/2022 | | 1,550 | | 1 | | | 1 | | 1,551 | 1,551 | | | |
| 100155013 | TAHOE VISTA | CA | | 07/19/2024 | | 790 | | (15) | | | (15) | | 775 | 775 | | | |
| 100133717 | HIGHLANDS RANCH | CO | | 10/23/2023 | | 1,347 | | (12) | | | (12) | | 1,335 | 1,335 | | | |
| 100157617 | MONTCLAIR | CA | | 06/28/2024 | | 756 | | (17) | | | (17) | | 739 | 739 | | | |
| 100110251 | RAMONA | CA | | 06/30/2023 | | 1,686 | | 9 | | | 9 | | 1,695 | 1,695 | | | |
| 100087738 | MAUNALOA | HI | | 11/17/2022 | | 1,909 | | (5) | | | (5) | | 1,904 | 1,904 | | | |
| 100154063 | REDWOOD CITY | CA | | 06/06/2024 | | 24,134 | | (645) | | | (645) | | 23,489 | 23,489 | | | |
| 100162911 | RESEDA | CA | | 08/12/2024 | | 511 | | (14) | | | (14) | | 497 | 497 | | | |
| 100129391 | ANN ARBOR | MI | | 09/26/2023 | | 1,399 | | 23 | | | 23 | | 1,422 | 1,422 | | | |
| 100101577 | NASHVILLE | TN | | 04/26/2023 | | 1,557 | | (1) | | | (1) | | 1,556 | 1,556 | | | |
| 100091711 | SUGAR LAND | TX | | 03/24/2023 | | 1,349 | | (28) | | | (28) | | 1,321 | 1,321 | | | |
| 100151483 | AUSTIN | TX | | 05/10/2024 | | 1,183 | | (14) | | | (14) | | 1,169 | 1,169 | | | |
| 100088843 | MENIFEE | CA | | 11/15/2022 | | 1,685 | | 33 | | | 33 | | 1,718 | 1,718 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100074368 | RESEDA | CA | | 11/19/2021 | | 2,992 | | (68) | | | (68) | | 2,924 | 2,924 | | | |
| 100081163 | ANTIOCH | CA | | 03/18/2022 | | 3,041 | | 38 | | | 38 | | 3,079 | 3,079 | | | |
| 100143504 | LONG BEACH | CA | | 02/21/2024 | | 1,341 | | (8) | | | (8) | | 1,333 | 1,333 | | | |
| 100120494 | RESEDA | CA | | 08/18/2023 | | 437 | | 6 | | | 6 | | 443 | 443 | | | |
| 100079871 | SEATAC | WA | | 04/25/2022 | | 2,323 | | (58) | | | (58) | | 2,265 | 2,265 | | | |
| 100158568 | LA PUENTE | CA | | 07/10/2024 | | 413 | | (5) | | | (5) | | 408 | 408 | | | |
| 100076839 | MIAMI | FL | | 01/10/2022 | | 3,126 | | (36) | | | (36) | | 3,090 | 3,090 | | | |
| 100137071 | SEGUIN | TX | | 11/28/2023 | | 1,218 | | (14) | | | (14) | | 1,204 | 1,204 | | | |
| 100081420 | INLET BEACH | FL | | 03/18/2022 | | 2,903 | | 61 | | | 61 | | 2,964 | 2,964 | | | |
| 100107892 | SEATTLE | WA | | 06/29/2023 | | 1,522 | | (32) | | | (32) | | 1,490 | 1,490 | | | |
| 100102992 | WASHINGTON | DC | | 06/22/2023 | | 1,390 | | (30) | | | (30) | | 1,360 | 1,360 | | | |
| 100144489 | PETALUMA | CA | | 04/26/2024 | | 1,204 | | (54) | | | (54) | | 1,150 | 1,150 | | | |
| 100090737 | LOS ANGELES | CA | | 01/09/2023 | | 1,410 | | 6 | | | 6 | | 1,416 | 1,416 | | | |
| 100087444 | STATEN ISLAND | NY | | 10/25/2022 | | 529 | | 71 | | | 71 | | 600 | 600 | | | |
| 100108132 | LAKEWOOD | CA | | 05/24/2023 | | 1,064 | | (36) | | | (36) | | 1,028 | 1,028 | | | |
| 100156242 | SAN FRANCISCO | CA | | 06/20/2024 | | 1,751 | | (14) | | | (14) | | 1,737 | 1,737 | | | |
| 100143787 | HOMESTEAD | FL | | 02/28/2024 | | 1,015 | | (34) | | | (34) | | 981 | 981 | | | |
| 100134389 | PHOENIX | AZ | | 10/27/2023 | | 868 | | (15) | | | (15) | | 853 | 853 | | | |
| 100110722 | GEORGETOWN | TX | | 08/11/2023 | | 1,156 | | (48) | | | (48) | | 1,108 | 1,108 | | | |
| 100117546 | PASADENA | CA | | 07/20/2023 | | 1,786 | | 1 | | | 1 | | 1,787 | 1,787 | | | |
| 100148159 | OCEANSIDE | CA | | 05/15/2024 | | 1,246 | | (24) | | | (24) | | 1,222 | 1,222 | | | |
| 100101947 | UPLAND | CA | | 04/14/2023 | | 1,081 | | (47) | | | (47) | | 1,034 | 1,034 | | | |
| 100067635 | OAKLAND | CA | | 09/23/2021 | | 4,800 | | (85) | | | (85) | | 4,715 | 4,715 | | | |
| 100141341 | CLERMONT | FL | | 01/30/2024 | | 1,149 | | (14) | | | (14) | | 1,135 | 1,135 | | | |
| 100151813 | ATLANTA | GA | | 05/10/2024 | | 782 | | (29) | | | (29) | | 753 | 753 | | | |
| 100076340 | WASHINGTON | DC | | 01/07/2022 | | 3,382 | | 59 | | | 59 | | 3,441 | 3,441 | | | |
| 100102629 | DAVIE | FL | | 06/22/2023 | | 1,101 | | (23) | | | (23) | | 1,078 | 1,078 | | | |
| 100143339 | INDIANAPOLIS | IN | | 02/16/2024 | | 7,680 | | 92 | | | 92 | | 7,772 | 7,772 | | | |
| 100080431 | HARBOR CITY | CA | | 03/10/2022 | | 2,891 | | (41) | | | (41) | | 2,850 | 2,850 | | | |
| 4010049947 | Salem | NJ | | 05/31/2023 | | 1,353 | | (127) | | | (127) | | 1,226 | 1,226 | | | |
| 100109581 | SALINAS | CA | | 06/14/2023 | | 3,162 | | (51) | | | (51) | | 3,111 | 3,111 | | | |
| 100118738 | PARRISH | FL | | 07/25/2023 | | 1,194 | | (46) | | | (46) | | 1,148 | 1,148 | | | |
| 100146618 | ISLIP TERRACE | NY | | 03/20/2024 | | 1,233 | | (9) | | | (9) | | 1,224 | 1,224 | | | |
| 100140256 | GILBERT | AZ | | 01/18/2024 | | 1,522 | | (14) | | | (14) | | 1,508 | 1,508 | | | |
| 100129447 | MOORESVILLE | NC | | 09/29/2023 | | 1,363 | | (28) | | | (28) | | 1,335 | 1,335 | | | |
| 100156357 | MIAMI | FL | | 07/25/2024 | | 422 | | (15) | | | (15) | | 407 | 407 | | | |
| 100115939 | SURFSIDE BEACH | SC | | 07/20/2023 | | 31,313 | | (721) | | | (721) | | 30,592 | 30,592 | | | |
| 100137851 | (TUJUNGA AREA) LOS ANGELES | CA | | 12/08/2023 | | 1,012 | | (41) | | | (41) | | 971 | 971 | | | |
| 100084486 | WEST HILLS | CA | | 09/02/2022 | | 2,572 | | (94) | | | (94) | | 2,478 | 2,478 | | | |
| 100160502 | ALISO VIEJO | CA | | 07/19/2024 | | 640 | | (20) | | | (20) | | 620 | 620 | | | |
| 100136294 | CORNVILLE | AZ | | 11/20/2023 | | 1,332 | | 13 | | | 13 | | 1,345 | 1,345 | | | |
| 100086213 | KELLER | TX | | 10/07/2022 | | 3,125 | | (57) | | | (57) | | 3,068 | 3,068 | | | |
| 100109273 | OAKLAND | CA | | 07/21/2023 | | 1,306 | | (30) | | | (30) | | 1,276 | 1,276 | | | |
| 100103754 | APPLE VALLEY | CA | | 05/08/2023 | | 6,552 | | (148) | | | (148) | | 6,404 | 6,404 | | | |
| 100146639 | PERRIS | CA | | 03/20/2024 | | 734 | | (33) | | | (33) | | 701 | 701 | | | |
| 100091553 | CONCORD | CA | | 03/07/2023 | | 1,115 | | (8) | | | (8) | | 1,107 | 1,107 | | | |
| 100147418 | MYRTLE BEACH | SC | | 04/03/2024 | | 1,492 | | (44) | | | (44) | | 1,448 | 1,448 | | | |
| 100141024 | GRANADA HILLS AREA LOS ANGELE | CA | | 02/20/2024 | | 1,303 | | (18) | | | (18) | | 1,285 | 1,285 | | | |
| 100134787 | HOMELAND | CA | | 10/30/2023 | | 665 | | (16) | | | (16) | | 649 | 649 | | | |
| 100142842 | SUN VALLEY | CA | | 02/09/2024 | | 2,364 | | (38) | | | (38) | | 2,326 | 2,326 | | | |
| 100156082 | LAUDERDALE LAKES | FL | | 06/18/2024 | | 662 | | (24) | | | (24) | | 638 | 638 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101546 | TEMECULA | CA | | 04/26/2023 | | 1,741 | | 24 | | | 24 | | 1,765 | 1,765 | | | |
| 100088248 | SOUTHAMPTON | NY | | 10/17/2022 | | 1,735 | | (28) | | | (28) | | 1,707 | 1,707 | | | |
| 100149504 | SANTA ANA | CA | | 04/26/2024 | | 1,199 | | (33) | | | (33) | | 1,166 | 1,166 | | | |
| 100090903 | LEHI | UT | | 01/31/2023 | | 2,071 | | 43 | | | 43 | | 2,114 | 2,114 | | | |
| 100090099 | CERES | CA | | 01/13/2023 | | 961 | | (24) | | | (24) | | 937 | 937 | | | |
| 100082596 | BERMUDA DUNES | CA | | 04/14/2022 | | 2,323 | | (38) | | | (38) | | 2,285 | 2,285 | | | |
| 100156874 | RAMSEY | NJ | | 06/27/2024 | | 1,281 | | (11) | | | (11) | | 1,270 | 1,270 | | | |
| 100152854 | LOS ANGELES | CA | | 05/22/2024 | | 1,242 | | (15) | | | (15) | | 1,227 | 1,227 | | | |
| 100119752 | MOUNT VERNON | NY | | 08/08/2023 | | 1,300 | | (16) | | | (16) | | 1,284 | 1,284 | | | |
| 100151265 | MIRAMAR BEACH | FL | | 05/10/2024 | | 1,316 | | (36) | | | (36) | | 1,280 | 1,280 | | | |
| 100147860 | LATHROP | CA | | 04/08/2024 | | 1,472 | | (2) | | | (2) | | 1,470 | 1,470 | | | |
| 100133800 | EDMOND | OK | | 10/20/2023 | | 1,244 | | 3 | | | 3 | | 1,247 | 1,247 | | | |
| 100150780 | TRACY | CA | | 05/07/2024 | | 995 | | (5) | | | (5) | | 990 | 990 | | | |
| 100089267 | MERCED | CA | | 01/26/2023 | | 966 | | 1 | | | 1 | | 967 | 967 | | | |
| 100126297 | BRONX | NY | | 08/30/2023 | | 1,028 | | (40) | | | (40) | | 988 | 988 | | | |
| 100142150 | WINTER PARK | FL | | 02/29/2024 | | 936 | | (34) | | | (34) | | 902 | 902 | | | |
| 100133413 | HOUSTON | TX | | 11/21/2023 | | 419 | | (1) | | | (1) | | 418 | 418 | | | |
| 100088306 | BUDA | TX | | 11/10/2022 | | 1,177 | | (39) | | | (39) | | 1,138 | 1,138 | | | |
| 100134753 | ORLANDO | FL | | 10/30/2023 | | 1,273 | | 2 | | | 2 | | 1,275 | 1,275 | | | |
| 100162805 | WAIANAE | HI | | 08/12/2024 | | 424 | | (5) | | | (5) | | 419 | 419 | | | |
| 100159521 | INGLEWOOD | CA | | 07/15/2024 | | 481 | | (7) | | | (7) | | 474 | 474 | | | |
| 100120811 | OLATHE | KS | | 08/25/2023 | | 1,210 | | (5) | | | (5) | | 1,205 | 1,205 | | | |
| 100116889 | BRENTWOOD | CA | | 07/20/2023 | | 2,035 | | 91 | | | 91 | | 2,126 | 2,126 | | | |
| 100115557 | APOLLO BEACH | FL | | 07/19/2023 | | 1,367 | | (35) | | | (35) | | 1,332 | 1,332 | | | |
| 100151179 | MOUNTAIN HOUSE | CA | | 05/10/2024 | | 1,314 | | (34) | | | (34) | | 1,280 | 1,280 | | | |
| 100144199 | LATHROP | CA | | 03/07/2024 | | 1,630 | | 24 | | | 24 | | 1,654 | 1,654 | | | |
| 100077824 | FONTANA | CA | | 01/14/2022 | | 2,215 | | (132) | | | (132) | | 2,083 | 2,083 | | | |
| 100152531 | MC KINNEY | TX | | 05/17/2024 | | 1,356 | | (10) | | | (10) | | 1,346 | 1,346 | | | |
| 100117344 | LOS ANGELES | CA | | 07/20/2023 | | 3,059 | | 1,339 | | | 1,339 | | 4,398 | 4,398 | | | |
| 100135209 | CHARLESTON | SC | | 11/08/2023 | | 2,091 | | (1) | | | (1) | | 2,090 | 2,090 | | | |
| 100129523 | LOS ANGELES | CA | | 09/29/2023 | | 2,045 | | (38) | | | (38) | | 2,007 | 2,007 | | | |
| 100156906 | ASBURY PARK | NJ | | 06/27/2024 | | 1,114 | | (19) | | | (19) | | 1,095 | 1,095 | | | |
| 100156573 | LAS VEGAS | NV | | 06/24/2024 | | 1,272 | | (5) | | | (5) | | 1,267 | 1,267 | | | |
| 100129231 | BOTHELL | WA | | 11/03/2023 | | 16,735 | | (113) | | | (113) | | 16,622 | 16,622 | | | |
| 10004619 | FORT LEE | NJ | | 11/19/2020 | | 2,885 | | 83 | | | 83 | | 2,968 | 2,968 | | | |
| 100065244 | LOS ANGELES | CA | | 07/14/2021 | | 6,308 | | (65) | | | (65) | | 6,243 | 6,243 | | | |
| 100108427 | HAVERSTRAW | NY | | 05/25/2023 | | 1,333 | | (25) | | | (25) | | 1,308 | 1,308 | | | |
| 100114751 | HILTON HEAD ISLAND | SC | | 07/07/2023 | | 1,076 | | (8) | | | (8) | | 1,068 | 1,068 | | | |
| 100138925 | WASHINGTON | DC | | 12/21/2023 | | 2,141 | | 206 | | | 206 | | 2,347 | 2,347 | | | |
| 100079106 | SUN VALLEY | CA | | 02/24/2022 | | 2,785 | | (68) | | | (68) | | 2,717 | 2,717 | | | |
| 100119948 | PROVIDENCE | RI | | 08/11/2023 | | 1,539 | | (5) | | | (5) | | 1,534 | 1,534 | | | |
| 100076432 | MARLBORO | NJ | | 12/23/2021 | | 2,212 | | (96) | | | (96) | | 2,116 | 2,116 | | | |
| 100117510 | PINECREST | FL | | 07/20/2023 | | 1,879 | | 172 | | | 172 | | 2,051 | 2,051 | | | |
| 100103759 | KISSIMMEE | FL | | 05/08/2023 | | 1,158 | | (23) | | | (23) | | 1,135 | 1,135 | | | |
| 100150186 | MIAMI | FL | | 04/30/2024 | | 3,304 | | (142) | | | (142) | | 3,162 | 3,162 | | | |
| 100088290 | BOZEMAN | MT | | 10/24/2022 | | 2,090 | | (19) | | | (19) | | 2,071 | 2,071 | | | |
| 100100269 | CORAL GABLES | FL | | 03/24/2023 | | 1,185 | | (54) | | | (54) | | 1,131 | 1,131 | | | |
| 100142090 | HAPPY VALLEY | OR | | 02/29/2024 | | 728 | | (18) | | | (18) | | 710 | 710 | | | |
| 100103052 | GULF SHORES | AL | | 06/22/2023 | | 1,700 | | 38 | | | 38 | | 1,738 | 1,738 | | | |
| 100100991 | VACAVILLE | CA | | 04/28/2023 | | 4,392 | | 1,114 | | | 1,114 | | 5,506 | 5,506 | | | |
| 100090781 | SANFORD | FL | | 02/28/2023 | | 1,520 | | (16) | | | (16) | | 1,504 | 1,504 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100083479 | MONROVIA | CA | | 06/06/2022 | | 2,086 | | (36) | | | (36) | | 2,050 | 2,050 | | | |
| 100158726 | INDIO | CA | | 07/10/2024 | | 423 | | (11) | | | (11) | | 412 | 412 | | | |
| 100148671 | PORT SAINT LUCIE | FL | | 04/16/2024 | | 1,484 | | 14 | | | 14 | | 1,498 | 1,498 | | | |
| 100146856 | MIAMI | FL | | 03/21/2024 | | 1,198 | | (39) | | | (39) | | 1,159 | 1,159 | | | |
| 100133440 | SUNNYVALE | TX | | 10/19/2023 | | 1,420 | | (36) | | | (36) | | 1,384 | 1,384 | | | |
| 100148910 | BOISE | ID | | 04/17/2024 | | 1,262 | | (12) | | | (12) | | 1,250 | 1,250 | | | |
| 100142530 | PORT ARANSAS | TX | | 02/08/2024 | | 1,318 | | (32) | | | (32) | | 1,286 | 1,286 | | | |
| 100057829 | CONCORD | CA | | 06/30/2021 | | 3,002 | | (78) | | | (78) | | 2,924 | 2,924 | | | |
| 100100327 | SNOHOMISH | WA | | 04/27/2023 | | 2,228 | | 149 | | | 149 | | 2,377 | 2,377 | | | |
| 100108307 | OAKLAND | CA | | 05/24/2023 | | 1,056 | | (45) | | | (45) | | 1,011 | 1,011 | | | |
| 100154111 | DRIPPING SPRINGS | TX | | 07/11/2024 | | 402 | | (9) | | | (9) | | 393 | 393 | | | |
| 100110389 | CORONA | CA | | 06/30/2023 | | 1,711 | | (2) | | | (2) | | 1,709 | 1,709 | | | |
| 100147032 | LYNNWOOD | WA | | 03/27/2024 | | 1,302 | | 9 | | | 9 | | 1,311 | 1,311 | | | |
| 100132792 | SAN DIEGO | CA | | 11/03/2023 | | 1,362 | | 23 | | | 23 | | 1,385 | 1,385 | | | |
| 100142823 | OCEANSIDE | CA | | 02/08/2024 | | 855 | | (14) | | | (14) | | 841 | 841 | | | |
| 100119051 | BOCA RATON | FL | | 07/27/2023 | | 1,092 | | (8) | | | (8) | | 1,084 | 1,084 | | | |
| 100133895 | CIBOLO | TX | | 11/29/2023 | | 553 | | (2) | | | (2) | | 551 | 551 | | | |
| 100147790 | MONROVIA | CA | | 04/08/2024 | | 1,430 | | (29) | | | (29) | | 1,401 | 1,401 | | | |
| 100146846 | SUGAR LAND | TX | | 03/21/2024 | | 1,320 | | (22) | | | (22) | | 1,298 | 1,298 | | | |
| 100155328 | PHOENIX | AZ | | 07/19/2024 | | 852 | | (15) | | | (15) | | 837 | 837 | | | |
| 100139517 | WARRENTON | VA | | 12/28/2023 | | 990 | | (30) | | | (30) | | 960 | 960 | | | |
| 100151598 | LATHROP | CA | | 05/10/2024 | | 1,313 | | (25) | | | (25) | | 1,288 | 1,288 | | | |
| 100109807 | BRADENTON | FL | | 08/04/2023 | | 1,341 | | (10) | | | (10) | | 1,331 | 1,331 | | | |
| 100151739 | LUNENBURG | MA | | 05/10/2024 | | 2,125 | | (5) | | | (5) | | 2,120 | 2,120 | | | |
| 100091372 | CAPE CHARLES | VA | | 02/22/2023 | | 2,280 | | (7) | | | (7) | | 2,273 | 2,273 | | | |
| 100110672 | ROSEMEAD | CA | | 06/30/2023 | | 4,915 | | (13) | | | (13) | | 4,902 | 4,902 | | | |
| 100119402 | ANAHEIM | CA | | 07/31/2023 | | 1,535 | | (11) | | | (11) | | 1,524 | 1,524 | | | |
| 100115663 | HIGHLANDS | NC | | 07/20/2023 | | 1,541 | | (12) | | | (12) | | 1,529 | 1,529 | | | |
| 100135709 | GARDENA | CA | | 11/10/2023 | | 1,469 | | 4 | | | 4 | | 1,473 | 1,473 | | | |
| 100142031 | DALLAS | TX | | 02/29/2024 | | 1,143 | | (37) | | | (37) | | 1,106 | 1,106 | | | |
| 100110648 | CHICAGO | IL | | 06/30/2023 | | 1,507 | | (27) | | | (27) | | 1,480 | 1,480 | | | |
| 100082812 | PLEASANT VIEW | UT | | 04/28/2022 | | 11,733 | | (296) | | | (296) | | 11,437 | 11,437 | | | |
| 4010064652 | Maple Heights | OH | | 02/29/2024 | | 723 | | | | | | | 723 | 723 | | | |
| 100137904 | WOODBINE | MD | | 12/08/2023 | | 690 | | (13) | | | (13) | | 677 | 677 | | | |
| 100156780 | BIG BEAR CITY | CA | | 06/26/2024 | | 430 | | (2) | | | (2) | | 428 | 428 | | | |
| 100120784 | MIRAMAR | FL | | 08/25/2023 | | 1,090 | | (6) | | | (6) | | 1,084 | 1,084 | | | |
| 100141479 | HOUSTON | TX | | 01/30/2024 | | 989 | | (32) | | | (32) | | 957 | 957 | | | |
| 100117066 | LIGHTHOUSE POINT | FL | | 07/20/2023 | | 2,239 | | 203 | | | 203 | | 2,442 | 2,442 | | | |
| 100101931 | CYPRESS | CA | | 04/14/2023 | | 1,468 | | 29 | | | 29 | | 1,497 | 1,497 | | | |
| 100118951 | OAK HILLS | CA | | 07/27/2023 | | 1,296 | | (18) | | | (18) | | 1,278 | 1,278 | | | |
| 100132814 | REUNION | FL | | 11/03/2023 | | 1,128 | | 26 | | | 26 | | 1,154 | 1,154 | | | |
| 100091574 | LOS ANGELES | CA | | 03/07/2023 | | 1,291 | | (32) | | | (32) | | 1,259 | 1,259 | | | |
| 100133599 | FORT LAUDERDALE | FL | | 10/23/2023 | | 1,341 | | (5) | | | (5) | | 1,336 | 1,336 | | | |
| 100057551 | EAGLE MOUNTAIN | UT | | 06/30/2021 | | 8,689 | | 139 | | | 139 | | 8,828 | 8,828 | | | |
| 100134525 | PANORAMA CITY | CA | | 10/30/2023 | | 639 | | 4 | | | 4 | | 643 | 643 | | | |
| 100128460 | JURUPA VALLEY | CA | | 09/15/2023 | | 1,452 | | (1) | | | (1) | | 1,451 | 1,451 | | | |
| 100164524 | ANGOLA | IN | | 08/21/2024 | | 528 | | (8) | | | (8) | | 520 | 520 | | | |
| 100078744 | SAN PABLO | CA | | 02/25/2022 | | 2,759 | | (44) | | | (44) | | 2,715 | 2,715 | | | |
| 100132433 | OXNARD | CA | | 11/03/2023 | | 845 | | 25 | | | 25 | | 870 | 870 | | | |
| 100043388 | HIALEAH | FL | | 08/13/2020 | | 1,367 | | 16 | | | 16 | | 1,383 | 1,383 | | | |
| 100154123 | NEVADA CITY | CA | | 07/11/2024 | | 778 | | (23) | | | (23) | | 755 | 755 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147802 | SCOTTSDALE | AZ | | 04/08/2024 | | 1,317 | | (32) | | | (32) | | 1,285 | 1,285 | | | |
| 100119851 | GARDENA | CA | | 08/10/2023 | | 1,950 | | (39) | | | (39) | | 1,911 | 1,911 | | | |
| 100080483 | VENTURA | CA | | 03/10/2022 | | 2,452 | | (64) | | | (64) | | 2,388 | 2,388 | | | |
| 100086932 | LONG BEACH | CA | | 10/24/2022 | | 46 | | | | | | | 46 | 46 | | | |
| 100044439 | ORINDA | CA | | 11/19/2020 | | 2,819 | | 123 | | | 123 | | 2,942 | 2,942 | | | |
| 100132255 | SALISBURY | MA | | 10/13/2023 | | 1,373 | | (4) | | | (4) | | 1,369 | 1,369 | | | |
| 100080454 | OSPREY | FL | | 03/10/2022 | | 2,056 | | (54) | | | (54) | | 2,002 | 2,002 | | | |
| 100153832 | SEFFNER | FL | | 07/10/2024 | | 561 | | (18) | | | (18) | | 543 | 543 | | | |
| 100129395 | AUSTIN | TX | | 09/26/2023 | | 1,348 | | 5 | | | 5 | | 1,353 | 1,353 | | | |
| 100129383 | PASADENA | CA | | 09/26/2023 | | 1,524 | | 4 | | | 4 | | 1,528 | 1,528 | | | |
| 100091637 | APPLE VALLEY | CA | | 03/07/2023 | | 1,249 | | (32) | | | (32) | | 1,217 | 1,217 | | | |
| 100144357 | NASHVILLE | TN | | 03/07/2024 | | 1,334 | | (25) | | | (25) | | 1,309 | 1,309 | | | |
| 100084805 | ELIZABETH | NJ | | 08/02/2022 | | 1,858 | | 63 | | | 63 | | 1,921 | 1,921 | | | |
| 100139666 | LAS VEGAS | NV | | 12/28/2023 | | 709 | | (31) | | | (31) | | 678 | 678 | | | |
| 100152588 | BROKEN BOW | OK | | 05/17/2024 | | 514 | | 14 | | | 14 | | 528 | 528 | | | |
| 100134559 | MIAMI | FL | | 10/30/2023 | | 1,010 | | (36) | | | (36) | | 974 | 974 | | | |
| 100116320 | BROOKLYN | NY | | 07/20/2023 | | 2,863 | | 885 | | | 885 | | 3,748 | 3,748 | | | |
| 100139635 | SANTA ANA | CA | | 12/28/2023 | | 969 | | (8) | | | (8) | | 961 | 961 | | | |
| 100149544 | OCEAN VIEW | DE | | 04/26/2024 | | 1,995 | | (50) | | | (50) | | 1,945 | 1,945 | | | |
| 100143247 | NAPA | CA | | 02/16/2024 | | 1,333 | | (24) | | | (24) | | 1,309 | 1,309 | | | |
| 100139298 | GARDENA | CA | | 12/28/2023 | | 1,157 | | (27) | | | (27) | | 1,130 | 1,130 | | | |
| 100148523 | SEDONA | AZ | | 04/12/2024 | | 1,282 | | (21) | | | (21) | | 1,261 | 1,261 | | | |
| 100140996 | NORTH LAS VEGAS | NV | | 02/20/2024 | | 3,047 | | (102) | | | (102) | | 2,945 | 2,945 | | | |
| 100144147 | DUCK | NC | | 03/07/2024 | | 1,322 | | (18) | | | (18) | | 1,304 | 1,304 | | | |
| 100135695 | SALINAS | CA | | 11/09/2023 | | 1,145 | | 6 | | | 6 | | 1,151 | 1,151 | | | |
| 100117741 | SUWANEE | GA | | 07/20/2023 | | 1,658 | | (2) | | | (2) | | 1,656 | 1,656 | | | |
| 100158796 | SEATTLE | WA | | 07/10/2024 | | 2,481 | | (58) | | | (58) | | 2,423 | 2,423 | | | |
| 100152838 | PERRIS | CA | | 05/22/2024 | | 1,172 | | (37) | | | (37) | | 1,135 | 1,135 | | | |
| 100160927 | RENTON | WA | | 07/24/2024 | | 474 | | (6) | | | (6) | | 468 | 468 | | | |
| 100119336 | NEWBERG | OR | | 07/31/2023 | | 1,674 | | (10) | | | (10) | | 1,664 | 1,664 | | | |
| 100137966 | DAYTONA BEACH | FL | | 12/13/2023 | | 1,272 | | 24 | | | 24 | | 1,296 | 1,296 | | | |
| 100119272 | DAVENPORT | FL | | 07/31/2023 | | 1,542 | | (6) | | | (6) | | 1,536 | 1,536 | | | |
| 100079842 | DORAL | FL | | 04/08/2022 | | 2,709 | | (14) | | | (14) | | 2,695 | 2,695 | | | |
| 100109026 | LAKE STEVENS | WA | | 05/31/2023 | | 1,399 | | (24) | | | (24) | | 1,375 | 1,375 | | | |
| 100143944 | BLOWING ROCK | NC | | 02/29/2024 | | 1,188 | | (46) | | | (46) | | 1,142 | 1,142 | | | |
| 100117714 | TEMECULA | CA | | 07/20/2023 | | 1,684 | | 76 | | | 76 | | 1,760 | 1,760 | | | |
| 100137830 | DANIA BEACH | FL | | 12/08/2023 | | 1,824 | | 3 | | | 3 | | 1,827 | 1,827 | | | |
| 100119652 | MIAMI SPRINGS | FL | | 08/08/2023 | | 1,122 | | (18) | | | (18) | | 1,104 | 1,104 | | | |
| 100108378 | THE BRONX | NY | | 05/25/2023 | | 1,160 | | (44) | | | (44) | | 1,116 | 1,116 | | | |
| 100081508 | DAVENPORT | FL | | 03/18/2022 | | 2,749 | | 24 | | | 24 | | 2,773 | 2,773 | | | |
| 100149013 | BEND | OR | | 04/19/2024 | | 920 | | (27) | | | (27) | | 893 | 893 | | | |
| 100152620 | SAN JACINTO | CA | | 05/17/2024 | | 1,336 | | (1) | | | (1) | | 1,335 | 1,335 | | | |
| 100139527 | FONTANA | CA | | 12/28/2023 | | 1,006 | | 1 | | | 1 | | 1,007 | 1,007 | | | |
| 100127512 | GUN BARREL CITY | TX | | 09/08/2023 | | 1,346 | | (23) | | | (23) | | 1,323 | 1,323 | | | |
| 100158634 | PEACHTREE CORNERS | GA | | 07/10/2024 | | 442 | | (7) | | | (7) | | 435 | 435 | | | |
| 100137472 | LAKE ARROWHEAD | CA | | 01/11/2024 | | 1,155 | | (40) | | | (40) | | 1,115 | 1,115 | | | |
| 100076426 | CARSON | CA | | 12/23/2021 | | 1,524 | | (82) | | | (82) | | 1,442 | 1,442 | | | |
| 100152601 | MORENO VALLEY | CA | | 05/17/2024 | | 1,302 | | (16) | | | (16) | | 1,286 | 1,286 | | | |
| 100137999 | DENVER | NC | | 12/13/2023 | | 1,347 | | (7) | | | (7) | | 1,340 | 1,340 | | | |
| 100151064 | MARLBORO | NJ | | 05/08/2024 | | 10,688 | | (162) | | | (162) | | 10,526 | 10,526 | | | |
| 100144024 | MIAMI | FL | | 03/07/2024 | | 1,567 | | 6 | | | 6 | | 1,573 | 1,573 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153814 | CARSON | CA | | 07/10/2024 | | 256 | | (14) | | | (14) | | 242 | 242 | | | |
| 100120295 | EULESS | TX | | 08/18/2023 | | 1,330 | | (39) | | | (39) | | 1,291 | 1,291 | | | |
| 100076482 | LOS ANGELES | CA | | 12/21/2021 | | 2,402 | | (171) | | | (171) | | 2,231 | 2,231 | | | |
| 100138759 | LAS VEGAS | NV | | 12/21/2023 | | 949 | | (4) | | | (4) | | 945 | 945 | | | |
| 100117844 | ROHNERT PARK | CA | | 07/20/2023 | | 1,835 | | (17) | | | (17) | | 1,818 | 1,818 | | | |
| 100079955 | PARK CITY | UT | | 04/25/2022 | | 2,542 | | (18) | | | (18) | | 2,524 | 2,524 | | | |
| 100114532 | MATTAPAN | MA | | 06/29/2023 | | 1,121 | | (40) | | | (40) | | 1,081 | 1,081 | | | |
| 100078768 | SPRING VALLEY | CA | | 01/31/2022 | | 3,117 | | (15) | | | (15) | | 3,102 | 3,102 | | | |
| 100158814 | BRADENTON | FL | | 07/10/2024 | | 420 | | (9) | | | (9) | | 411 | 411 | | | |
| 100141084 | NEWARK | NJ | | 01/30/2024 | | 1,284 | | (35) | | | (35) | | 1,249 | 1,249 | | | |
| 100087369 | OAK HARBOR | WA | | 10/25/2022 | | 2,395 | | 198 | | | 198 | | 2,593 | 2,593 | | | |
| 100091509 | BRONX | NY | | 01/20/2023 | | 1,139 | | (43) | | | (43) | | 1,096 | 1,096 | | | |
| 100136917 | LAKEVILLE | MN | | 11/28/2023 | | 1,170 | | (27) | | | (27) | | 1,143 | 1,143 | | | |
| 100128296 | BIG BEAR CITY | CA | | 09/14/2023 | | 1,367 | | (24) | | | (24) | | 1,343 | 1,343 | | | |
| 100103672 | WHITTIER | CA | | 05/08/2023 | | 1,084 | | (32) | | | (32) | | 1,052 | 1,052 | | | |
| 100137224 | PANAMA CITY BEACH | FL | | 11/29/2023 | | 2,367 | | (43) | | | (43) | | 2,324 | 2,324 | | | |
| 100141080 | NEWARK | NJ | | 01/30/2024 | | 1,273 | | (34) | | | (34) | | 1,239 | 1,239 | | | |
| 100139218 | WEST ROXBURY | MA | | 12/28/2023 | | 1,042 | | (31) | | | (31) | | 1,011 | 1,011 | | | |
| 100138718 | PEORIA | AZ | | 02/02/2024 | | 6,446 | | (110) | | | (110) | | 6,336 | 6,336 | | | |
| 100141327 | SPRING VALLEY | NY | | 01/30/2024 | | 1,007 | | 2 | | | 2 | | 1,009 | 1,009 | | | |
| 4010046291 | Beverly Hills | FL | | 03/22/2023 | | 1,274 | | | | | | | 1,274 | 1,274 | | | |
| 100129428 | SAN DIEGO | CA | | 09/29/2023 | | 1,366 | | (20) | | | (20) | | 1,346 | 1,346 | | | |
| 100000201 | SONOMA | CA | | 09/27/2016 | | 7,643 | | (153) | | | (153) | | 7,490 | 7,490 | | | |
| 100118022 | GARDENA | CA | | 07/20/2023 | | 2,369 | | 132 | | | 132 | | 2,501 | 2,501 | | | |
| 100144379 | PURCELLVILLE | VA | | 03/07/2024 | | 1,196 | | (31) | | | (31) | | 1,165 | 1,165 | | | |
| 100135274 | OCEAN CITY | NJ | | 11/08/2023 | | 1,260 | | 5 | | | 5 | | 1,265 | 1,265 | | | |
| 100151198 | MARIETTA | GA | | 05/10/2024 | | 1,272 | | (32) | | | (32) | | 1,240 | 1,240 | | | |
| 100158905 | GRANDY | NC | | 07/12/2024 | | 463 | | (9) | | | (9) | | 454 | 454 | | | |
| 100140036 | LOS ANGELES | CA | | 01/09/2024 | | 1,190 | | (23) | | | (23) | | 1,167 | 1,167 | | | |
| 100154993 | WEST COVINA | CA | | 07/19/2024 | | 966 | | 12 | | | 12 | | 978 | 978 | | | |
| 100108468 | CLOVIS | CA | | 05/25/2023 | | 1,463 | | (4) | | | (4) | | 1,459 | 1,459 | | | |
| 100150970 | SAN LEANDRO | CA | | 05/08/2024 | | 1,342 | | (34) | | | (34) | | 1,308 | 1,308 | | | |
| 100091512 | HOLLYWOOD | FL | | 01/20/2023 | | 1,211 | | (27) | | | (27) | | 1,184 | 1,184 | | | |
| 100134279 | LOS ANGELES | CA | | 10/27/2023 | | 1,604 | | (11) | | | (11) | | 1,593 | 1,593 | | | |
| 100159413 | WOODSTOCK | MD | | 07/15/2024 | | 379 | | (10) | | | (10) | | 369 | 369 | | | |
| 100129409 | MORRO BAY | CA | | 09/26/2023 | | 1,417 | | (13) | | | (13) | | 1,404 | 1,404 | | | |
| 100114558 | OXNARD | CA | | 06/29/2023 | | 1,427 | | (19) | | | (19) | | 1,408 | 1,408 | | | |
| 100157640 | LA QUINTA | CA | | 06/28/2024 | | 794 | | (21) | | | (21) | | 773 | 773 | | | |
| 100134368 | COTO DE CAZA AREA | CA | | 10/27/2023 | | 1,331 | | (9) | | | (9) | | 1,322 | 1,322 | | | |
| 100102359 | HACKENSACK | NJ | | 06/07/2023 | | 1,396 | | (14) | | | (14) | | 1,382 | 1,382 | | | |
| 100152576 | OCEAN ISLE BEACH | NC | | 05/17/2024 | | 784 | | 13 | | | 13 | | 797 | 797 | | | |
| 100115652 | MOORPARK | CA | | 07/19/2023 | | 1,166 | | (40) | | | (40) | | 1,126 | 1,126 | | | |
| 100014389 | ARLINGTON | VA | | 09/27/2017 | | 2,077 | | 98 | | | 98 | | 2,175 | 2,175 | | | |
| 100110439 | SCOTTSDALE | AZ | | 06/30/2023 | | 1,369 | | (25) | | | (25) | | 1,344 | 1,344 | | | |
| 100076535 | RENO | NV | | 01/04/2022 | | 3,276 | | (69) | | | (69) | | 3,207 | 3,207 | | | |
| 100120972 | CELINA | TX | | 08/30/2023 | | 1,485 | | 3 | | | 3 | | 1,488 | 1,488 | | | |
| 100143241 | TOMS RIVER | NJ | | 02/16/2024 | | 1,334 | | (12) | | | (12) | | 1,322 | 1,322 | | | |
| 100118996 | LOVELAND | OH | | 07/27/2023 | | 1,165 | | (14) | | | (14) | | 1,151 | 1,151 | | | |
| 100149415 | WESTON | FL | | 04/24/2024 | | 1,468 | | (22) | | | (22) | | 1,446 | 1,446 | | | |
| 100139161 | CHULA VISTA | CA | | 12/28/2023 | | 988 | | (24) | | | (24) | | 964 | 964 | | | |
| 100055874 | LOS ANGELES | CA | | 03/26/2021 | | 3,468 | | (112) | | | (112) | | 3,356 | 3,356 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087967 | ROSEVILLE | CA | | 10/25/2022 | | 940 | | 1 | | | 1 | | 941 | 941 | | | |
| 100115787 | STATEN ISLAND | NY | | 07/20/2023 | | 1,682 | | 11 | | | 11 | | 1,693 | 1,693 | | | |
| 100154756 | NAPLES | FL | | 07/19/2024 | | 994 | | 26 | | | 26 | | 1,020 | 1,020 | | | |
| 100103137 | HAVERSTRAW | NY | | 04/21/2023 | | 1,363 | | (20) | | | (20) | | 1,343 | 1,343 | | | |
| 100148260 | WEST NEW YORK | NJ | | 04/12/2024 | | 1,306 | | (27) | | | (27) | | 1,279 | 1,279 | | | |
| 100109351 | ENGLEWOOD | CO | | 06/12/2023 | | 1,867 | | 18 | | | 18 | | 1,885 | 1,885 | | | |
| 100130418 | WOODBRIDGE | VA | | 09/28/2023 | | 1,138 | | (26) | | | (26) | | 1,112 | 1,112 | | | |
| 100126315 | NEWARK | NJ | | 08/30/2023 | | 1,241 | | (36) | | | (36) | | 1,205 | 1,205 | | | |
| 100127674 | BAKERSFIELD | CA | | 09/08/2023 | | 1,156 | | (24) | | | (24) | | 1,132 | 1,132 | | | |
| 100090984 | OLYMPIA | WA | | 01/31/2023 | | 2,036 | | (60) | | | (60) | | 1,976 | 1,976 | | | |
| 100142556 | TRACY | CA | | 02/08/2024 | | 1,358 | | (25) | | | (25) | | 1,333 | 1,333 | | | |
| 100152990 | SAN ANTONIO | TX | | 06/27/2024 | | 1,135 | | (21) | | | (21) | | 1,114 | 1,114 | | | |
| 100158658 | DALLAS | TX | | 07/10/2024 | | 421 | | (9) | | | (9) | | 412 | 412 | | | |
| 100151831 | CARSON | CA | | 05/10/2024 | | 1,165 | | (14) | | | (14) | | 1,151 | 1,151 | | | |
| 100128456 | NATIONAL CITY | CA | | 09/15/2023 | | 898 | | (16) | | | (16) | | 882 | 882 | | | |
| 100081419 | LOMITA | CA | | 03/18/2022 | | 3,044 | | 58 | | | 58 | | 3,102 | 3,102 | | | |
| 100141842 | NORCO | CA | | 03/27/2024 | | 1,144 | | (24) | | | (24) | | 1,120 | 1,120 | | | |
| 100152468 | LYNDHURST | NJ | | 05/16/2024 | | 1,095 | | (4) | | | (4) | | 1,091 | 1,091 | | | |
| 100107993 | KEY COLONY BEACH | FL | | 05/25/2023 | | 1,825 | | 7 | | | 7 | | 1,832 | 1,832 | | | |
| 100071465 | SANTA BARBARA | CA | | 10/26/2021 | | 3,087 | | (55) | | | (55) | | 3,032 | 3,032 | | | |
| 100147747 | GLENDALE | AZ | | 04/08/2024 | | 1,305 | | (12) | | | (12) | | 1,293 | 1,293 | | | |
| 100131910 | AUSTIN | TX | | 10/13/2023 | | 4,572 | | (13) | | | (13) | | 4,559 | 4,559 | | | |
| 100119058 | SOUTH GATE | CA | | 07/27/2023 | | 9,307 | | (87) | | | (87) | | 9,220 | 9,220 | | | |
| 100153166 | IPSWICH | MA | | 05/30/2024 | | 1,175 | | (25) | | | (25) | | 1,150 | 1,150 | | | |
| 100162080 | KIHEI | HI | | 07/31/2024 | | 436 | | (10) | | | (10) | | 426 | 426 | | | |
| 100055897 | RENO | NV | | 03/26/2021 | | 3,286 | | (94) | | | (94) | | 3,192 | 3,192 | | | |
| 100150542 | LOWELL | MA | | 05/03/2024 | | 1,795 | | (9) | | | (9) | | 1,786 | 1,786 | | | |
| 100099919 | LAS VEGAS | NV | | 03/28/2023 | | 1,248 | | (10) | | | (10) | | 1,238 | 1,238 | | | |
| 100082603 | FEDERAL WAY | WA | | 04/14/2022 | | 2,133 | | (40) | | | (40) | | 2,093 | 2,093 | | | |
| 323080074 | DELRAY BEACH | FL | | 10/20/2023 | | 6,815,899 | | | | | | | 6,815,899 | 6,815,899 | | | |
| 100159313 | NORTH MASSAPEQUA | NY | | 07/15/2024 | | 418 | | (8) | | | (8) | | 410 | 410 | | | |
| 100136207 | BAKERSFIELD | CA | | 11/20/2023 | | 1,496 | | 41 | | | 41 | | 1,537 | 1,537 | | | |
| 100120479 | EL SEGUNDO | CA | | 08/18/2023 | | 1,403 | | (20) | | | (20) | | 1,383 | 1,383 | | | |
| 100149509 | LOS ANGELES | CA | | 04/26/2024 | | 3,848 | | (39) | | | (39) | | 3,809 | 3,809 | | | |
| 100108898 | TRACY | CA | | 05/31/2023 | | 1,929 | | (17) | | | (17) | | 1,912 | 1,912 | | | |
| 100144279 | HOUSTON | TX | | 03/07/2024 | | 1,470 | | (39) | | | (39) | | 1,431 | 1,431 | | | |
| 100070401 | AMERICAN CANYON | CA | | 09/23/2021 | | 2,976 | | (27) | | | (27) | | 2,949 | 2,949 | | | |
| 100065424 | HOLLISTER | CA | | 07/28/2021 | | 3,126 | | (31) | | | (31) | | 3,095 | 3,095 | | | |
| 100129429 | PASO ROBLES | CA | | 09/29/2023 | | 1,326 | | (2) | | | (2) | | 1,324 | 1,324 | | | |
| 100143579 | HARTFORD | CT | | 02/21/2024 | | 692 | | (26) | | | (26) | | 666 | 666 | | | |
| 100129675 | LYNN | MA | | 09/29/2023 | | 1,407 | | (18) | | | (18) | | 1,389 | 1,389 | | | |
| 100115439 | LOS ANGELES | CA | | 07/17/2023 | | 1,191 | | (56) | | | (56) | | 1,135 | 1,135 | | | |
| 100091592 | COLLEYVILLE | TX | | 03/07/2023 | | 6,368 | | (329) | | | (329) | | 6,039 | 6,039 | | | |
| 100132479 | REISTERSTOWN | MD | | 11/03/2023 | | 944 | | 36 | | | 36 | | 980 | 980 | | | |
| 100143904 | EDISTO ISLAND | SC | | 03/06/2024 | | 1,539 | | (41) | | | (41) | | 1,498 | 1,498 | | | |
| 100143516 | NEWARK | NJ | | 02/21/2024 | | 1,236 | | (26) | | | (26) | | 1,210 | 1,210 | | | |
| 100153840 | SAN ANTONIO | TX | | 07/10/2024 | | 622 | | (28) | | | (28) | | 594 | 594 | | | |
| 100149159 | CARSON | CA | | 04/22/2024 | | 1,359 | | (14) | | | (14) | | 1,345 | 1,345 | | | |
| 100156678 | NIANTIC | CT | | 06/24/2024 | | 645 | | (23) | | | (23) | | 622 | 622 | | | |
| 100156686 | MESA | AZ | | 06/24/2024 | | 439 | | (8) | | | (8) | | 431 | 431 | | | |
| 100100785 | SAN JOSE | CA | | 04/28/2023 | | 2,504 | | 282 | | | 282 | | 2,786 | 2,786 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154548 | SANDY | UT | | 06/14/2024 | | 896 | | (6) | | | (6) | | 890 | 890 | | | |
| 100156673 | MIRAMAR | FL | | 06/24/2024 | | 3,234 | | (106) | | | (106) | | 3,128 | 3,128 | | | |
| 100108463 | AUSTIN | TX | | 05/25/2023 | | 1,208 | | (37) | | | (37) | | 1,171 | 1,171 | | | |
| 100140410 | DANIA BEACH | FL | | 01/18/2024 | | 1,235 | | (29) | | | (29) | | 1,206 | 1,206 | | | |
| 100147835 | RENTON | WA | | 04/08/2024 | | 1,546 | | (11) | | | (11) | | 1,535 | 1,535 | | | |
| 100103083 | NEWARK | NJ | | 04/21/2023 | | 1,277 | | (32) | | | (32) | | 1,245 | 1,245 | | | |
| 100082918 | HOUSTON | TX | | 05/17/2022 | | 2,609 | | (74) | | | (74) | | 2,535 | 2,535 | | | |
| 100132763 | FREEPORT | NY | | 11/03/2023 | | 27,939 | | 661 | | | 661 | | 28,600 | 28,600 | | | |
| 100138367 | ACTON | CA | | 12/18/2023 | | 952 | | (17) | | | (17) | | 935 | 935 | | | |
| 4010059015 | St. Louis | MO | | 10/27/2023 | | 1,111 | | (60) | | | (60) | | 1,051 | 1,051 | | | |
| 100100967 | WINDSOR | CO | | 04/28/2023 | | 4,119 | | 212 | | | 212 | | 4,331 | 4,331 | | | |
| 100142446 | GREENVILLE | NC | | 03/08/2024 | | 1,247 | | (25) | | | (25) | | 1,222 | 1,222 | | | |
| 100133136 | (SYLMAR AREA ) LOS ANGELES | CA | | 11/29/2023 | | 1,134 | | (19) | | | (19) | | 1,115 | 1,115 | | | |
| 100150623 | MANASSAS | VA | | 05/03/2024 | | 1,335 | | (30) | | | (30) | | 1,305 | 1,305 | | | |
| 100064987 | MARYSVILLE | WA | | 07/14/2021 | | 2,843 | | (97) | | | (97) | | 2,746 | 2,746 | | | |
| 100110319 | POMONA | CA | | 06/30/2023 | | 2,873 | | 60 | | | 60 | | 2,933 | 2,933 | | | |
| 100079129 | ESCONDIDO | CA | | 02/24/2022 | | 3,078 | | 35 | | | 35 | | 3,113 | 3,113 | | | |
| 100141621 | CHICAGO | IL | | 01/30/2024 | | 2,458 | | (41) | | | (41) | | 2,417 | 2,417 | | | |
| 100118896 | LAKESIDE | CA | | 08/30/2023 | | 1,891 | | (60) | | | (60) | | 1,831 | 1,831 | | | |
| 100101860 | MIAMI | FL | | 04/06/2023 | | 1,105 | | 37 | | | 37 | | 1,142 | 1,142 | | | |
| 100136836 | THE BRONX | NY | | 11/27/2023 | | 1,110 | | (28) | | | (28) | | 1,082 | 1,082 | | | |
| 100128183 | N TOPSAIL BEACH | NC | | 09/18/2023 | | 1,333 | | 18 | | | 18 | | 1,351 | 1,351 | | | |
| 100158102 | REDINGTON SHORES | FL | | 07/09/2024 | | 387 | | (6) | | | (6) | | 381 | 381 | | | |
| 100130232 | COLORADO SPRINGS | CO | | 11/15/2023 | | 1,162 | | (29) | | | (29) | | 1,133 | 1,133 | | | |
| 100160892 | GARDEN VALLEY | ID | | 07/24/2024 | | 469 | | (7) | | | (7) | | 462 | 462 | | | |
| 100151740 | LOS ANGELES | CA | | 05/10/2024 | | 318 | | (11) | | | (11) | | 307 | 307 | | | |
| 100110178 | SALT LAKE CITY | UT | | 06/30/2023 | | 1,488 | | (10) | | | (10) | | 1,478 | 1,478 | | | |
| 100164502 | MOUNTAIN HOUSE | CA | | 08/21/2024 | | 2,518 | | (11) | | | (11) | | 2,507 | 2,507 | | | |
| 100140215 | LONG BRANCH | NJ | | 01/11/2024 | | 2,590 | | 113 | | | 113 | | 2,703 | 2,703 | | | |
| 100164776 | SELBYVILLE | DE | | 08/26/2024 | | 435 | | (8) | | | (8) | | 427 | 427 | | | |
| 100149144 | BAKERSFIELD | CA | | 04/22/2024 | | 1,262 | | (28) | | | (28) | | 1,234 | 1,234 | | | |
| 100140775 | EDISON | NJ | | 01/22/2024 | | 983 | | (9) | | | (9) | | 974 | 974 | | | |
| 100133740 | WHITTIER | CA | | 10/23/2023 | | 1,220 | | (14) | | | (14) | | 1,206 | 1,206 | | | |
| 100092039 | NORTH CASTLE | NY | | 02/09/2023 | | 834 | | (20) | | | (20) | | 814 | 814 | | | |
| 100142586 | BERGENFIELD | NJ | | 02/08/2024 | | 1,195 | | (24) | | | (24) | | 1,171 | 1,171 | | | |
| 100119957 | SANTA ANA | CA | | 08/11/2023 | | 5,469 | | 27 | | | 27 | | 5,496 | 5,496 | | | |
| 100090068 | POWDER SPRINGS | GA | | 01/13/2023 | | 11,178 | | (191) | | | (191) | | 10,987 | 10,987 | | | |
| 100088327 | STATEN ISLAND | NY | | 11/10/2022 | | 5,611 | | 138 | | | 138 | | 5,749 | 5,749 | | | |
| 100102721 | BUENA PARK | CA | | 06/22/2023 | | 1,048 | | (23) | | | (23) | | 1,025 | 1,025 | | | |
| 100054165 | LIVERMORE | CA | | 03/23/2021 | | 1,245 | | (71) | | | (71) | | 1,174 | 1,174 | | | |
| 100080057 | CHINO HILLS | CA | | 04/25/2022 | | 2,979 | | 112 | | | 112 | | 3,091 | 3,091 | | | |
| 100109277 | DAVENPORT | FL | | 07/21/2023 | | 1,277 | | 4 | | | 4 | | 1,281 | 1,281 | | | |
| 100120103 | PARAMUS | NJ | | 08/11/2023 | | 1,622 | | 2 | | | 2 | | 1,624 | 1,624 | | | |
| 100149911 | LANCASTER | CA | | 04/29/2024 | | 1,158 | | (33) | | | (33) | | 1,125 | 1,125 | | | |
| 100135222 | ASHLAND | VA | | 11/08/2023 | | 1,243 | | (4) | | | (4) | | 1,239 | 1,239 | | | |
| 100139608 | CARSON | CA | | 12/28/2023 | | 1,123 | | (3) | | | (3) | | 1,120 | 1,120 | | | |
| 100148895 | HILLSIDE | NJ | | 04/17/2024 | | 1,303 | | (26) | | | (26) | | 1,277 | 1,277 | | | |
| 100154586 | LA PUENTE | CA | | 06/14/2024 | | 894 | | (11) | | | (11) | | 883 | 883 | | | |
| 100132502 | LAS VEGAS | NV | | 11/03/2023 | | 834 | | 3 | | | 3 | | 837 | 837 | | | |
| 100153943 | LAKE ELSINORE | CA | | 06/05/2024 | | 507 | | (13) | | | (13) | | 494 | 494 | | | |
| 100136304 | SCOTTSDALE | AZ | | 11/20/2023 | | 1,445 | | 36 | | | 36 | | 1,481 | 1,481 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100079506 | LOS ANGELES RESEDA AREA | CA | | 04/25/2022 | | 9,135 | | 309 | | | 309 | | 9,444 | 9,444 | | | |
| 100148769 | IRVINGTON | NJ | | 04/17/2024 | | 1,188 | | (28) | | | (28) | | 1,160 | 1,160 | | | |
| 100136759 | NEWARK | NJ | | 11/27/2023 | | 959 | | (17) | | | (17) | | 942 | 942 | | | |
| 322010538 | HARRISVILLE | UT | | 03/23/2022 | | 560,673 | | | | | | | 560,673 | 560,673 | | | |
| 100118971 | JURUPA VALLEY | CA | | 07/27/2023 | | 1,440 | | (13) | | | (13) | | 1,427 | 1,427 | | | |
| 100160170 | KISSIMMEE | FL | | 07/18/2024 | | 415 | | (9) | | | (9) | | 406 | 406 | | | |
| 100147735 | KAILUA-KONA | HI | | 04/08/2024 | | 1,397 | | (17) | | | (17) | | 1,380 | 1,380 | | | |
| 100152982 | HIDDEN VALLEY LAKE | CA | | 06/27/2024 | | 850 | | (31) | | | (31) | | 819 | 819 | | | |
| 100075688 | GEORGETOWN | MA | | 12/01/2021 | | 2,169 | | (42) | | | (42) | | 2,127 | 2,127 | | | |
| 100149337 | RIALTO | CA | | 04/24/2024 | | 1,265 | | (26) | | | (26) | | 1,239 | 1,239 | | | |
| 100055013 | POUGHKEEPSIE | NY | | 03/23/2021 | | 518 | | (38) | | | (38) | | 480 | 480 | | | |
| 100126929 | MONMOUTH BEACH | NJ | | 08/30/2023 | | 3,112 | | 1,144 | | | 1,144 | | 4,256 | 4,256 | | | |
| 100137647 | TREASURE ISLAND | FL | | 12/08/2023 | | 1,470 | | 9 | | | 9 | | 1,479 | 1,479 | | | |
| 100139645 | RIDDLE | OR | | 12/28/2023 | | 973 | | (1) | | | (1) | | 972 | 972 | | | |
| 100160884 | OCEAN CITY | NJ | | 07/24/2024 | | 102,028 | | (2,542) | | | (2,542) | | 99,486 | 99,486 | | | |
| 100102604 | ELLSWORTH | ME | | 06/22/2023 | | 1,309 | | (9) | | | (9) | | 1,300 | 1,300 | | | |
| 100141863 | BURKE | VA | | 03/27/2024 | | 1,077 | | (23) | | | (23) | | 1,054 | 1,054 | | | |
| 100088363 | ROSEVILLE | CA | | 01/06/2023 | | 1,219 | | (26) | | | (26) | | 1,193 | 1,193 | | | |
| 100149489 | LA HABRA | CA | | 04/24/2024 | | 1,287 | | (36) | | | (36) | | 1,251 | 1,251 | | | |
| 100074442 | BROOKHAVEN | NY | | 12/02/2021 | | 2,474 | | 86 | | | 86 | | 2,560 | 2,560 | | | |
| 100162969 | PIGEON FORGE | TN | | 08/12/2024 | | 459 | | (6) | | | (6) | | 453 | 453 | | | |
| 100141674 | OXNARD | CA | | 01/30/2024 | | 1,169 | | (41) | | | (41) | | 1,128 | 1,128 | | | |
| 100091114 | NEW FAIRVIEW | TX | | 01/31/2023 | | 1,567 | | (68) | | | (68) | | 1,499 | 1,499 | | | |
| 100010764 | PORT SAINT JOE | FL | | 12/23/2016 | | 8,088 | | 424 | | | 424 | | 8,512 | 8,512 | | | |
| 100148596 | DANIA BEACH | FL | | 04/12/2024 | | 1,328 | | (20) | | | (20) | | 1,308 | 1,308 | | | |
| 100137846 | HIGHLAND | CA | | 12/08/2023 | | 1,039 | | (24) | | | (24) | | 1,015 | 1,015 | | | |
| 100115884 | ORLANDO | FL | | 07/20/2023 | | 1,483 | | (22) | | | (22) | | 1,461 | 1,461 | | | |
| 100156239 | BATTLE GROUND | WA | | 06/20/2024 | | 631 | | (11) | | | (11) | | 620 | 620 | | | |
| 100129524 | SAN FERNANDO | CA | | 09/29/2023 | | 2,273 | | (43) | | | (43) | | 2,230 | 2,230 | | | |
| 100120553 | LAS VEGAS | NV | | 08/18/2023 | | 1,146 | | (35) | | | (35) | | 1,111 | 1,111 | | | |
| 100080344 | MILLBRAE | CA | | 02/28/2022 | | 2,885 | | 17 | | | 17 | | 2,902 | 2,902 | | | |
| 100089279 | SARASOTA | FL | | 01/26/2023 | | 1,707 | | 50 | | | 50 | | 1,757 | 1,757 | | | |
| 100109100 | TARPON SPRINGS | FL | | 06/05/2023 | | 1,570 | | (13) | | | (13) | | 1,557 | 1,557 | | | |
| 100137687 | YUCCA VALLEY | CA | | 12/08/2023 | | 1,628 | | (30) | | | (30) | | 1,598 | 1,598 | | | |
| 100134043 | YONKERS | NY | | 10/25/2023 | | 1,651 | | (33) | | | (33) | | 1,618 | 1,618 | | | |
| 100151727 | SAN DIEGO | CA | | 05/10/2024 | | 1,277 | | (41) | | | (41) | | 1,236 | 1,236 | | | |
| 100110128 | SOUTH JORDAN | UT | | 06/29/2023 | | 1,135 | | (45) | | | (45) | | 1,090 | 1,090 | | | |
| 100120980 | BUSHNELL | FL | | 08/30/2023 | | 1,789 | | (14) | | | (14) | | 1,775 | 1,775 | | | |
| 100129855 | BIG BEAR CITY | CA | | 09/27/2023 | | 1,157 | | (35) | | | (35) | | 1,122 | 1,122 | | | |
| 100160991 | GRAPEVIEW | WA | | 07/24/2024 | | 414 | | (10) | | | (10) | | 404 | 404 | | | |
| 100103226 | FAYETTEVILLE | GA | | 04/26/2023 | | 1,045 | | (11) | | | (11) | | 1,034 | 1,034 | | | |
| 100044387 | ENCINITAS | CA | | 11/19/2020 | | 1,563 | | (75) | | | (75) | | 1,488 | 1,488 | | | |
| 100108223 | MESQUITE | TX | | 05/24/2023 | | 839 | | (21) | | | (21) | | 818 | 818 | | | |
| 4010061820 | Trenton | NJ | | 11/29/2023 | | 1,090 | | (59) | | | (59) | | 1,031 | 1,031 | | | |
| 100103268 | GODLEY | TX | | 04/27/2023 | | 1,116 | | (42) | | | (42) | | 1,074 | 1,074 | | | |
| 100159325 | FEDERAL WAY | WA | | 07/15/2024 | | 949 | | (13) | | | (13) | | 936 | 936 | | | |
| 100156012 | FARMINGDALE | NY | | 06/18/2024 | | 827 | | (20) | | | (20) | | 807 | 807 | | | |
| 100110182 | BALD HEAD ISLAND | NC | | 06/30/2023 | | 1,832 | | 26 | | | 26 | | 1,858 | 1,858 | | | |
| 100067634 | LAFAYETTE | CA | | 09/23/2021 | | 3,089 | | (64) | | | (64) | | 3,025 | 3,025 | | | |
| 100143619 | CHICAGO HEIGHTS | IL | | 02/21/2024 | | 6,379 | | (236) | | | (236) | | 6,143 | 6,143 | | | |
| 100160573 | NORTH BRUNSWICK | NJ | | 07/19/2024 | | 328 | | (10) | | | (10) | | 318 | 318 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157817 | HOUSTON | TX | | 08/01/2024 | | 354 | | (12) | | | (12) | | 342 | 342 | | | |
| 100158601 | LAWRENCEVILLE | GA | | 07/10/2024 | | 435 | | (7) | | | (7) | | 428 | 428 | | | |
| 100115277 | PHILADELPHIA | PA | | 07/17/2023 | | 1,237 | | (23) | | | (23) | | 1,214 | 1,214 | | | |
| 100133688 | WHITE PLAINS | GA | | 10/23/2023 | | 1,326 | | (7) | | | (7) | | 1,319 | 1,319 | | | |
| 100147354 | SPICEWOOD | TX | | 05/08/2024 | | 946 | | (58) | | | (58) | | 888 | 888 | | | |
| 100141628 | SANTA ROSA | CA | | 01/30/2024 | | 1,179 | | 1 | | | 1 | | 1,180 | 1,180 | | | |
| 100116824 | GARDEN GROVE | CA | | 07/20/2023 | | 2,690 | | 734 | | | 734 | | 3,424 | 3,424 | | | |
| 100100425 | ELMHURST | NY | | 04/27/2023 | | 2,413 | | 341 | | | 341 | | 2,754 | 2,754 | | | |
| 100118010 | ONTARIO | CA | | 07/20/2023 | | 1,880 | | 90 | | | 90 | | 1,970 | 1,970 | | | |
| 4010060177 | New Orleans | LA | | 02/29/2024 | | 660 | | (89) | | | (89) | | 571 | 571 | | | |
| 100102118 | RIVERSIDE | CA | | 04/14/2023 | | 1,006 | | (27) | | | (27) | | 979 | 979 | | | |
| 100118709 | CHESTER | CT | | 07/25/2023 | | 1,262 | | (39) | | | (39) | | 1,223 | 1,223 | | | |
| 100115621 | SCOTTSDALE | AZ | | 07/19/2023 | | 1,435 | | (21) | | | (21) | | 1,414 | 1,414 | | | |
| 100154737 | PLANTATION | FL | | 07/19/2024 | | 834 | | (30) | | | (30) | | 804 | 804 | | | |
| 100148178 | BIG BEAR LAKE | CA | | 04/12/2024 | | 1,922 | | (28) | | | (28) | | 1,894 | 1,894 | | | |
| 100113903 | PARK RIDGE | NJ | | 06/29/2023 | | 3,325 | | 154 | | | 154 | | 3,479 | 3,479 | | | |
| 100147348 | THERMAL | CA | | 05/08/2024 | | 1,407 | | (15) | | | (15) | | 1,392 | 1,392 | | | |
| 100138812 | SANTA ANA | CA | | 12/21/2023 | | 1,331 | | (26) | | | (26) | | 1,305 | 1,305 | | | |
| 100134320 | DUMONT | NJ | | 10/27/2023 | | 1,343 | | 16 | | | 16 | | 1,359 | 1,359 | | | |
| 100078472 | NORTH BRUNSWICK | NJ | | 02/02/2022 | | 2,377 | | (119) | | | (119) | | 2,258 | 2,258 | | | |
| 100156500 | NEWARK | NJ | | 06/24/2024 | | 971 | | 3 | | | 3 | | 974 | 974 | | | |
| 100026793 | WEST COVINA | CA | | 09/26/2018 | | 2,066 | | 60 | | | 60 | | 2,126 | 2,126 | | | |
| 100155262 | HOPEWELL JUNCTION | NY | | 07/19/2024 | | 3,285 | | (111) | | | (111) | | 3,174 | 3,174 | | | |
| 100074412 | HACIENDA HEIGHTS AREA | CA | | 12/02/2021 | | 2,597 | | (86) | | | (86) | | 2,511 | 2,511 | | | |
| 100132254 | LATHROP | CA | | 10/13/2023 | | 1,223 | | 5 | | | 5 | | 1,228 | 1,228 | | | |
| 100151549 | OVIEDO | FL | | 05/10/2024 | | 1,285 | | (14) | | | (14) | | 1,271 | 1,271 | | | |
| 4010047071 | Chicago | IL | | 03/22/2023 | | 1,456 | | (116) | | | (116) | | 1,340 | 1,340 | | | |
| 100120723 | EAST HANOVER | NJ | | 08/25/2023 | | 1,651 | | 22 | | | 22 | | 1,673 | 1,673 | | | |
| 100100424 | CHATTANOOGA | TN | | 04/27/2023 | | 2,949 | | 157 | | | 157 | | 3,106 | 3,106 | | | |
| 100132805 | ROYSE CITY | TX | | 11/03/2023 | | 6,980 | | (51) | | | (51) | | 6,929 | 6,929 | | | |
| 100110093 | WEST MELBOURNE | FL | | 06/23/2023 | | 1,104 | | (18) | | | (18) | | 1,086 | 1,086 | | | |
| 100118742 | MOUNT PLEASANT | SC | | 07/25/2023 | | 1,338 | | (26) | | | (26) | | 1,312 | 1,312 | | | |
| 100116200 | BROOKLYN | NY | | 07/20/2023 | | 2,683 | | 955 | | | 955 | | 3,638 | 3,638 | | | |
| 100081291 | FRANKLIN | TN | | 03/18/2022 | | 2,901 | | 78 | | | 78 | | 2,979 | 2,979 | | | |
| 100135396 | OXNARD | CA | | 11/13/2023 | | 2,842 | | (12) | | | (12) | | 2,830 | 2,830 | | | |
| 100115727 | LAS VEGAS | NV | | 07/20/2023 | | 1,515 | | (13) | | | (13) | | 1,502 | 1,502 | | | |
| 100153059 | LA QUINTA | CA | | 06/27/2024 | | 1,108 | | (29) | | | (29) | | 1,079 | 1,079 | | | |
| 100163052 | SIMI VALLEY | CA | | 08/13/2024 | | 472 | | (10) | | | (10) | | 462 | 462 | | | |
| 100155225 | HOUSTON | TX | | 07/19/2024 | | 347 | | (11) | | | (11) | | 336 | 336 | | | |
| 100090880 | LOS ANGELES | CA | | 01/31/2023 | | 1,671 | | 40 | | | 40 | | 1,711 | 1,711 | | | |
| 100148763 | PORTLAND | OR | | 04/17/2024 | | 1,384 | | (19) | | | (19) | | 1,365 | 1,365 | | | |
| 100046130 | WALNUT CREEK | CA | | 11/25/2020 | | 1,997 | | 131 | | | 131 | | 2,128 | 2,128 | | | |
| 100140922 | LAKE HAVASU CITY | AZ | | 02/26/2024 | | 1,185 | | (35) | | | (35) | | 1,150 | 1,150 | | | |
| 100119356 | WAKEFIELD | MA | | 07/31/2023 | | 1,378 | | (15) | | | (15) | | 1,363 | 1,363 | | | |
| 100127666 | ORANGE BEACH | AL | | 09/08/2023 | | 1,304 | | (26) | | | (26) | | 1,278 | 1,278 | | | |
| 100083677 | MIAMI | FL | | 06/21/2022 | | 1,390 | | (57) | | | (57) | | 1,333 | 1,333 | | | |
| 100146886 | PUNTA GORDA | FL | | 03/26/2024 | | 1,282 | | 2 | | | 2 | | 1,284 | 1,284 | | | |
| 100136208 | EDGEWATER | NJ | | 11/20/2023 | | 1,294 | | 9 | | | 9 | | 1,303 | 1,303 | | | |
| 100149289 | FRANKLIN | TN | | 04/24/2024 | | 1,258 | | (38) | | | (38) | | 1,220 | 1,220 | | | |
| 100079282 | CORONA | CA | | 02/28/2022 | | 2,701 | | (22) | | | (22) | | 2,679 | 2,679 | | | |
| 100117487 | DESTIN | FL | | 07/20/2023 | | 1,351 | | (38) | | | (38) | | 1,313 | 1,313 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100093 | CHARLOTTE | NC | | 03/28/2023 | | 1,110 | | (19) | | | (19) | | 1,091 | 1,091 | | | |
| 100117727 | SAN LEANDRO | CA | | 07/20/2023 | | 1,608 | | (4) | | | (4) | | 1,604 | 1,604 | | | |
| 100087989 | DAVIE | FL | | 10/25/2022 | | 994 | | 5 | | | 5 | | 999 | 999 | | | |
| 100150810 | LONG POND | PA | | 05/08/2024 | | 1,312 | | (29) | | | (29) | | 1,283 | 1,283 | | | |
| 100129325 | REHOBOTH BEACH | DE | | 09/25/2023 | | 2,533 | | 16 | | | 16 | | 2,549 | 2,549 | | | |
| 100086981 | ONTARIO | CA | | 11/04/2022 | | 2,040 | | (13) | | | (13) | | 2,027 | 2,027 | | | |
| 100089226 | LAKESIDE | CA | | 01/26/2023 | | 1,343 | | (2) | | | (2) | | 1,341 | 1,341 | | | |
| 100129965 | HICKSVILLE | NY | | 09/27/2023 | | 1,206 | | (43) | | | (43) | | 1,163 | 1,163 | | | |
| 100099778 | EAST ISLIP | NY | | 02/28/2023 | | 1,199 | | (41) | | | (41) | | 1,158 | 1,158 | | | |
| 100138206 | GLENDALE | CA | | 12/14/2023 | | 957 | | (39) | | | (39) | | 918 | 918 | | | |
| 100161713 | ROSEVILLE | CA | | 07/30/2024 | | 844 | | (10) | | | (10) | | 834 | 834 | | | |
| 100115295 | SOUTH GATE | CA | | 07/17/2023 | | 5,482 | | (47) | | | (47) | | 5,435 | 5,435 | | | |
| 100100917 | HAMILTON | NJ | | 04/28/2023 | | 1,620 | | 32 | | | 32 | | 1,652 | 1,652 | | | |
| 100158876 | SUNRIVER | OR | | 07/12/2024 | | 480 | | (14) | | | (14) | | 466 | 466 | | | |
| 100078703 | WEST COVINA | CA | | 02/02/2022 | | 2,955 | | 12 | | | 12 | | 2,967 | 2,967 | | | |
| 100162002 | HAVERHILL | MA | | 07/31/2024 | | 317 | | (14) | | | (14) | | 303 | 303 | | | |
| 100144077 | NORTH WILDWOOD | NJ | | 03/07/2024 | | 867 | | (11) | | | (11) | | 856 | 856 | | | |
| 100148384 | EDMONDS | WA | | 04/12/2024 | | 1,806 | | 112 | | | 112 | | 1,918 | 1,918 | | | |
| 100149618 | SPOKANE VALLEY | WA | | 04/26/2024 | | 1,414 | | (12) | | | (12) | | 1,402 | 1,402 | | | |
| 100149617 | SPOKANE VALLEY | WA | | 04/26/2024 | | 1,414 | | (12) | | | (12) | | 1,402 | 1,402 | | | |
| 100149616 | SPOKANE VALLEY | WA | | 04/26/2024 | | 1,414 | | (12) | | | (12) | | 1,402 | 1,402 | | | |
| 100149615 | SPOKANE VALLEY | WA | | 04/26/2024 | | 1,414 | | (12) | | | (12) | | 1,402 | 1,402 | | | |
| 100139591 | PICO RIVERA | CA | | 12/28/2023 | | 1,006 | | (19) | | | (19) | | 987 | 987 | | | |
| 100148201 | SEVIERVILLE | TN | | 04/12/2024 | | 3,321 | | (111) | | | (111) | | 3,210 | 3,210 | | | |
| 100144446 | MARCO ISLAND | FL | | 04/26/2024 | | 850 | | (56) | | | (56) | | 794 | 794 | | | |
| 100107957 | JOSHUA TREE | CA | | 06/29/2023 | | 1,339 | | (12) | | | (12) | | 1,327 | 1,327 | | | |
| 100082367 | SUMMERVILLE | SC | | 04/22/2022 | | 1,546 | | (35) | | | (35) | | 1,511 | 1,511 | | | |
| 100151800 | NEVADA CITY | CA | | 05/10/2024 | | 525 | | (14) | | | (14) | | 511 | 511 | | | |
| 100154330 | OXNARD | CA | | 06/07/2024 | | 604 | | (10) | | | (10) | | 594 | 594 | | | |
| 100135004 | UNION CITY | CA | | 10/30/2023 | | 1,288 | | 7 | | | 7 | | 1,295 | 1,295 | | | |
| 100139634 | LUBBOCK | TX | | 12/28/2023 | | 1,191 | | 5 | | | 5 | | 1,196 | 1,196 | | | |
| 100150463 | SAN DIEGO | CA | | 05/03/2024 | | 1,867 | | (27) | | | (27) | | 1,840 | 1,840 | | | |
| 100132777 | INGLEWOOD | CA | | 11/03/2023 | | 1,237 | | 16 | | | 16 | | 1,253 | 1,253 | | | |
| 100131964 | RIVERSIDE | CA | | 10/13/2023 | | 1,351 | | (18) | | | (18) | | 1,333 | 1,333 | | | |
| 100132451 | AUSTIN | TX | | 11/03/2023 | | 1,265 | | 8 | | | 8 | | 1,273 | 1,273 | | | |
| 100157962 | SAND SPRINGS | OK | | 07/09/2024 | | 827 | | (7) | | | (7) | | 820 | 820 | | | |
| 100155213 | LOS ANGELES | CA | | 07/19/2024 | | 828 | | (35) | | | (35) | | 793 | 793 | | | |
| 100079411 | PORTER RANCH | CA | | 03/17/2022 | | 2,856 | | 41 | | | 41 | | 2,897 | 2,897 | | | |
| 100146588 | FRAMINGHAM | MA | | 03/20/2024 | | 999 | | (11) | | | (11) | | 988 | 988 | | | |
| 100138067 | MONTCLAIR | CA | | 12/13/2023 | | 652 | | 2 | | | 2 | | 654 | 956 | | 302 | 302 |
| 100144066 | RESEDA | CA | | 03/07/2024 | | 1,733 | | (27) | | | (27) | | 1,706 | 1,706 | | | |
| 100142742 | POMONA | CA | | 02/08/2024 | | 1,337 | | (25) | | | (25) | | 1,312 | 1,312 | | | |
| 100150962 | PITTSBURG | CA | | 05/08/2024 | | 1,445 | | 1 | | | 1 | | 1,446 | 1,446 | | | |
| 100115919 | WINTHROP | MA | | 07/20/2023 | | 1,370 | | (20) | | | (20) | | 1,350 | 1,350 | | | |
| 100067663 | DAVIS | CA | | 09/23/2021 | | 4,171 | | (61) | | | (61) | | 4,110 | 4,110 | | | |
| 100076805 | CHATSWORTH | CA | | 12/27/2021 | | 2,747 | | (91) | | | (91) | | 2,656 | 2,656 | | | |
| 100131978 | SAN DIEGO | CA | | 10/13/2023 | | 1,185 | | (28) | | | (28) | | 1,157 | 1,157 | | | |
| 100143139 | TACOMA | WA | | 02/16/2024 | | 2,947 | | (72) | | | (72) | | 2,875 | 2,875 | | | |
| 100120605 | VACAVILLE | CA | | 08/18/2023 | | 906 | | (12) | | | (12) | | 894 | 894 | | | |
| 100151560 | SANTA ROSA | CA | | 05/10/2024 | | 1,242 | | (22) | | | (22) | | 1,220 | 1,220 | | | |
| 100089235 | MILFORD | CT | | 01/26/2023 | | 1,804 | | 39 | | | 39 | | 1,843 | 1,843 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148747 | RIDGEFIELD | NJ | | 04/17/2024 | | 2,941 | | (79) | | | (79) | | 2,862 | 2,862 | | | |
| 100136185 | OAKLEY | CA | | 12/18/2023 | | 832 | | (8) | | | (8) | | 824 | 824 | | | |
| 100138065 | AUSTIN | TX | | 12/13/2023 | | 522 | | 69 | | | 69 | | 591 | 1,044 | | 453 | 453 |
| 100080051 | WESTMINSTER | CA | | 04/25/2022 | | 2,948 | | 109 | | | 109 | | 3,057 | 3,057 | | | |
| 100126410 | ANDOVER | NJ | | 08/30/2023 | | 1,063 | | (23) | | | (23) | | 1,040 | 1,040 | | | |
| 100162312 | LAS VEGAS | NV | | 08/05/2024 | | 430 | | (7) | | | (7) | | 423 | 423 | | | |
| 100148556 | LAKEWOOD | NJ | | 04/12/2024 | | 1,253 | | (8) | | | (8) | | 1,245 | 1,245 | | | |
| 100108239 | HERALD | CA | | 05/24/2023 | | 2,607 | | (36) | | | (36) | | 2,571 | 2,571 | | | |
| 100131660 | TABERNASH | CO | | 10/06/2023 | | 1,316 | | (22) | | | (22) | | 1,294 | 1,294 | | | |
| 100102157 | LOS ANGELES | CA | | 04/14/2023 | | 1,097 | | (19) | | | (19) | | 1,078 | 1,078 | | | |
| 100108932 | RANCHO CUCAMONGA | CA | | 05/31/2023 | | 1,062 | | (3) | | | (3) | | 1,059 | 1,059 | | | |
| 100128822 | SEMINOLE | FL | | 09/21/2023 | | 605 | | (17) | | | (17) | | 588 | 588 | | | |
| 100080428 | GARDEN GROVE | CA | | 03/10/2022 | | 2,690 | | 11 | | | 11 | | 2,701 | 2,701 | | | |
| 100142405 | SALEM | UT | | 02/02/2024 | | 680 | | (16) | | | (16) | | 664 | 664 | | | |
| 100134070 | ANAHEIM | CA | | 10/27/2023 | | 1,030 | | (20) | | | (20) | | 1,010 | 1,010 | | | |
| 100128281 | PHOENIX | AZ | | 09/14/2023 | | 1,244 | | (18) | | | (18) | | 1,226 | 1,226 | | | |
| 100117143 | SYOSSET | NY | | 07/20/2023 | | 2,667 | | 474 | | | 474 | | 3,141 | 3,141 | | | |
| 100128180 | KISSIMMEE | FL | | 09/18/2023 | | 1,338 | | 23 | | | 23 | | 1,361 | 1,361 | | | |
| 100109332 | WASHINGTON | DC | | 06/12/2023 | | 2,031 | | (32) | | | (32) | | 1,999 | 1,999 | | | |
| 100110573 | MARIETTA | GA | | 06/30/2023 | | 1,392 | | (3) | | | (3) | | 1,389 | 1,389 | | | |
| 100154821 | SLIDELL | LA | | 07/19/2024 | | 394 | | (11) | | | (11) | | 383 | 383 | | | |
| 100110726 | SAN DIEGO | CA | | 08/11/2023 | | 886 | | (28) | | | (28) | | 858 | 858 | | | |
| 100110508 | LOWELL | MA | | 06/30/2023 | | 1,410 | | (13) | | | (13) | | 1,397 | 1,397 | | | |
| 100143010 | RIO RANCHO | NM | | 02/12/2024 | | 2,435 | | (74) | | | (74) | | 2,361 | 2,361 | | | |
| 100150625 | ALEXANDRIA | VA | | 05/03/2024 | | 1,301 | | (33) | | | (33) | | 1,268 | 1,268 | | | |
| 100134472 | FORESTBURGH | NY | | 10/30/2023 | | 953 | | (10) | | | (10) | | 943 | 943 | | | |
| 100147706 | PARKER | TX | | 04/05/2024 | | 1,215 | | (54) | | | (54) | | 1,161 | 1,161 | | | |
| 100113107 | GLENDORA | CA | | 06/29/2023 | | 1,575 | | 29 | | | 29 | | 1,604 | 1,604 | | | |
| 100088060 | STAMFORD | CT | | 10/25/2022 | | 1,490 | | 28 | | | 28 | | 1,518 | 1,518 | | | |
| 100119297 | OCEANSIDE | CA | | 07/31/2023 | | 1,618 | | 3 | | | 3 | | 1,621 | 1,621 | | | |
| 100149844 | ABINGTON | MA | | 04/29/2024 | | 939 | | (41) | | | (41) | | 898 | 898 | | | |
| 100114630 | PARAMOUNT | CA | | 06/29/2023 | | 1,399 | | (13) | | | (13) | | 1,386 | 1,386 | | | |
| 100088309 | MILLSBORO | DE | | 11/10/2022 | | 1,008 | | 43 | | | 43 | | 1,051 | 1,051 | | | |
| 100136616 | CHICAGO | IL | | 11/22/2023 | | 945 | | (5) | | | (5) | | 940 | 940 | | | |
| 100138423 | GRAND PRAIRIE | TX | | 12/18/2023 | | 970 | | (28) | | | (28) | | 942 | 942 | | | |
| 100151724 | LOS ANGELES | CA | | 05/10/2024 | | 1,295 | | (32) | | | (32) | | 1,263 | 1,263 | | | |
| 100152388 | YUKON | OK | | 05/17/2024 | | 1,122 | | (16) | | | (16) | | 1,106 | 1,106 | | | |
| 100126319 | NEWARK | NJ | | 08/30/2023 | | 1,212 | | (38) | | | (38) | | 1,174 | 1,174 | | | |
| 100156358 | LOS ANGELES | CA | | 07/25/2024 | | 429 | | (10) | | | (10) | | 419 | 419 | | | |
| 100114929 | GARLAND | TX | | 07/13/2023 | | 1,355 | | (29) | | | (29) | | 1,326 | 1,326 | | | |
| 100082890 | WOODLAND | CA | | 05/17/2022 | | 2,471 | | (73) | | | (73) | | 2,398 | 2,398 | | | |
| 100132080 | LOS ANGELES | CA | | 10/13/2023 | | 1,336 | | (17) | | | (17) | | 1,319 | 1,319 | | | |
| 100078683 | EL MONTE | CA | | 02/02/2022 | | 2,687 | | (113) | | | (113) | | 2,574 | 2,574 | | | |
| 100151177 | SAN LUIS OBISPO | CA | | 05/10/2024 | | 1,231 | | (35) | | | (35) | | 1,196 | 1,196 | | | |
| 100148939 | LATHROP | CA | | 04/17/2024 | | 1,164 | | (23) | | | (23) | | 1,141 | 1,141 | | | |
| 100134735 | LAS VEGAS | NV | | 10/30/2023 | | 1,172 | | (12) | | | (12) | | 1,160 | 1,160 | | | |
| 100115185 | LINDEN | NJ | | 07/17/2023 | | 1,156 | | (33) | | | (33) | | 1,123 | 1,123 | | | |
| 100118754 | NORTH MYRTLE BEACH | SC | | 07/25/2023 | | 1,041 | | (27) | | | (27) | | 1,014 | 1,014 | | | |
| 100140216 | HERNANDO BEACH | FL | | 01/11/2024 | | 1,209 | | (19) | | | (19) | | 1,190 | 1,190 | | | |
| 100084626 | WASHINGTON | DC | | 08/02/2022 | | 1,791 | | 45 | | | 45 | | 1,836 | 1,836 | | | |
| 100133417 | NASHVILLE | TN | | 10/19/2023 | | 1,009 | | (5) | | | (5) | | 1,004 | 1,004 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081417 | FREMONT | CA | | 03/18/2022 | | 3,040 | | 78 | | | 78 | | 3,118 | 3,118 | | | |
| 100133910 | ANTIOCH | CA | | 11/29/2023 | | 653 | | (6) | | | (6) | | 647 | 647 | | | |
| 100135787 | COOPER CITY | FL | | 11/10/2023 | | 2,064 | | (15) | | | (15) | | 2,049 | 2,049 | | | |
| 100134729 | (NORTH HILLS AREA) LOS ANGELES | CA | | 10/30/2023 | | 1,201 | | (12) | | | (12) | | 1,189 | 1,189 | | | |
| 100115278 | BROOKLYN | NY | | 07/17/2023 | | 1,321 | | (29) | | | (29) | | 1,292 | 1,292 | | | |
| 100126357 | NEWARK | NJ | | 08/30/2023 | | 1,180 | | (20) | | | (20) | | 1,160 | 1,160 | | | |
| 100148476 | EL CAJON | CA | | 04/12/2024 | | 1,311 | | (32) | | | (32) | | 1,279 | 1,279 | | | |
| 100148479 | EL CAJON | CA | | 04/12/2024 | | 1,311 | | (32) | | | (32) | | 1,279 | 1,279 | | | |
| 100134702 | SAN JOSE | CA | | 10/30/2023 | | 1,292 | | 3 | | | 3 | | 1,295 | 1,295 | | | |
| 100139022 | CORPUS CHRISTI | TX | | 12/22/2023 | | 1,077 | | | | | | | 1,077 | 1,077 | | | |
| 100155893 | PANAMA CITY BEACH | FL | | 06/17/2024 | | 908 | | (14) | | | (14) | | 894 | 894 | | | |
| 100129828 | CORONA | CA | | 09/27/2023 | | 1,214 | | (7) | | | (7) | | 1,207 | 1,207 | | | |
| 100101578 | PARAMUS | NJ | | 04/26/2023 | | 2,740 | | (43) | | | (43) | | 2,697 | 2,697 | | | |
| 100116622 | LOS ANGELES | CA | | 07/20/2023 | | 2,898 | | 326 | | | 326 | | 3,224 | 3,224 | | | |
| 100115123 | NEWARK | NJ | | 07/17/2023 | | 1,273 | | (26) | | | (26) | | 1,247 | 1,247 | | | |
| 100079768 | SAN FRANCISCO | CA | | 04/08/2022 | | 3,222 | | 310 | | | 310 | | 3,532 | 3,532 | | | |
| 100109929 | SURFSIDE | FL | | 06/22/2023 | | 1,335 | | (51) | | | (51) | | 1,284 | 1,284 | | | |
| 100152273 | RIVERTON | UT | | 05/17/2024 | | 1,404 | | (7) | | | (7) | | 1,397 | 1,397 | | | |
| 100110569 | MIAMI | FL | | 06/30/2023 | | 1,463 | | (4) | | | (4) | | 1,459 | 1,459 | | | |
| 100114657 | RANCHO CUCAMONGA | CA | | 06/29/2023 | | 9,963 | | 32 | | | 32 | | 9,995 | 9,995 | | | |
| 100145851 | RANCHO MISSION VIEJO | CA | | 03/15/2024 | | 1,309 | | (19) | | | (19) | | 1,290 | 1,290 | | | |
| 100147655 | EVERETT | WA | | 04/04/2024 | | 1,037 | | (42) | | | (42) | | 995 | 995 | | | |
| 100091088 | INGLEWOOD | CA | | 01/31/2023 | | 1,315 | | (27) | | | (27) | | 1,288 | 1,288 | | | |
| 100149852 | LOS ANGELES | CA | | 04/29/2024 | | 1,260 | | (28) | | | (28) | | 1,232 | 1,232 | | | |
| 100015824 | LOS ANGELES | CA | | 02/27/2018 | | 3,401 | | 63 | | | 63 | | 3,464 | 3,464 | | | |
| 100120949 | ORANGE BEACH | AL | | 08/30/2023 | | 1,351 | | (1) | | | (1) | | 1,350 | 1,350 | | | |
| 100086949 | DEERFIELD BEACH | FL | | 10/24/2022 | | 1,383 | | 10 | | | 10 | | 1,393 | 1,393 | | | |
| 100109378 | CONCORD | CA | | 06/12/2023 | | 1,773 | | 21 | | | 21 | | 1,794 | 1,794 | | | |
| 100120556 | RIVERSIDE | CA | | 08/18/2023 | | 5,384 | | (173) | | | (173) | | 5,211 | 5,211 | | | |
| 100157731 | MIAMI | FL | | 06/28/2024 | | 1,377 | | (44) | | | (44) | | 1,333 | 1,333 | | | |
| 100152395 | SURFSIDE BEACH | TX | | 05/17/2024 | | 1,236 | | (5) | | | (5) | | 1,231 | 1,231 | | | |
| 100144624 | KIHEI | HI | | 03/13/2024 | | 1,254 | | (18) | | | (18) | | 1,236 | 1,236 | | | |
| 100141081 | NEWARK | NJ | | 01/30/2024 | | 1,245 | | (34) | | | (34) | | 1,211 | 1,211 | | | |
| 100132465 | GAITHERSBURG | MD | | 11/03/2023 | | 1,419 | | 17 | | | 17 | | 1,436 | 1,436 | | | |
| 100134377 | PALM BEACH GARDENS | FL | | 10/27/2023 | | 3,834 | | (116) | | | (116) | | 3,718 | 3,718 | | | |
| 100161774 | RIVERHEAD | NY | | 07/31/2024 | | 1,038 | | (39) | | | (39) | | 999 | 999 | | | |
| 100151411 | SHORELINE | WA | | 05/10/2024 | | 1,299 | | (25) | | | (25) | | 1,274 | 1,274 | | | |
| 100147191 | NESCONSET | NY | | 03/28/2024 | | 320 | | (12) | | | (12) | | 308 | 308 | | | |
| 100138262 | KING CITY | CA | | 12/15/2023 | | 1,074 | | 7 | | | 7 | | 1,081 | 1,081 | | | |
| 100079796 | EL MONTE | CA | | 04/08/2022 | | 2,475 | | (57) | | | (57) | | 2,418 | 2,418 | | | |
| 100142427 | RANDOLPH | MA | | 03/08/2024 | | 1,192 | | | | | | | 1,192 | 1,192 | | | |
| 100074422 | LAS VEGAS | NV | | 12/02/2021 | | 2,092 | | (126) | | | (126) | | 1,966 | 1,966 | | | |
| 100117566 | SPRING | TX | | 07/20/2023 | | 579 | | (3) | | | (3) | | 576 | 576 | | | |
| 100076851 | GRANADA HILLS | CA | | 12/27/2021 | | 3,175 | | (34) | | | (34) | | 3,141 | 3,141 | | | |
| 100138056 | RANCHO CUCAMONGA | CA | | 12/13/2023 | | 785 | | (29) | | | (29) | | 756 | 1,108 | | 352 | 352 |
| 100164823 | DOYLESTOWN | PA | | 08/26/2024 | | 460 | | (6) | | | (6) | | 454 | 454 | | | |
| 100151832 | TAMPA | FL | | 05/10/2024 | | 1,137 | | (22) | | | (22) | | 1,115 | 1,115 | | | |
| 100115483 | SALINAS | CA | | 07/17/2023 | | 1,004 | | (21) | | | (21) | | 983 | 983 | | | |
| 100086258 | WESTPORT | CT | | 09/29/2022 | | 1,482 | | (17) | | | (17) | | 1,465 | 1,465 | | | |
| 100142566 | CHICO | CA | | 02/08/2024 | | 1,341 | | (29) | | | (29) | | 1,312 | 1,312 | | | |
| 100136921 | MESA | AZ | | 11/28/2023 | | 1,176 | | (8) | | | (8) | | 1,168 | 1,168 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103658 | KENNESAW | GA | | 05/08/2023 | | 2,113 | | (40) | | | (40) | | 2,073 | 2,073 | | | |
| 100116048 | SANDY SPRINGS | GA | | 07/20/2023 | | 992 | | (21) | | | (21) | | 971 | 971 | | | |
| 100142721 | FLORHAM PARK | NJ | | 02/08/2024 | | 1,392 | | (20) | | | (20) | | 1,372 | 1,372 | | | |
| 100128158 | NAPLES | FL | | 09/18/2023 | | 1,339 | | (6) | | | (6) | | 1,333 | 1,333 | | | |
| 100141726 | HARTLY | DE | | 01/30/2024 | | 614 | | (7) | | | (7) | | 607 | 607 | | | |
| 100079859 | SNOHOMISH | WA | | 04/25/2022 | | 1,914 | | (100) | | | (100) | | 1,814 | 1,814 | | | |
| 100151446 | HOUSTON | TX | | 05/10/2024 | | 1,354 | | 4 | | | 4 | | 1,358 | 1,358 | | | |
| 100131688 | OAKLEY | CA | | 10/06/2023 | | 473 | | 14 | | | 14 | | 487 | 487 | | | |
| 100090279 | ONTARIO | CA | | 01/13/2023 | | 1,087 | | (31) | | | (31) | | 1,056 | 1,056 | | | |
| 100150175 | MIAMI | FL | | 04/30/2024 | | 957 | | (25) | | | (25) | | 932 | 932 | | | |
| 100134361 | CLEMMONS | NC | | 10/27/2023 | | 744 | | (13) | | | (13) | | 731 | 731 | | | |
| 100151644 | CAPE CORAL | FL | | 05/10/2024 | | 1,234 | | (27) | | | (27) | | 1,207 | 1,207 | | | |
| 100090023 | NAPLES | FL | | 01/13/2023 | | 852 | | (18) | | | (18) | | 834 | 834 | | | |
| 100120623 | EL SEGUNDO | CA | | 08/18/2023 | | 1,306 | | (20) | | | (20) | | 1,286 | 1,286 | | | |
| 100128265 | SPOKANE | WA | | 09/14/2023 | | 1,498 | | 51 | | | 51 | | 1,549 | 1,549 | | | |
| 100110153 | PERRIS | CA | | 06/29/2023 | | 1,054 | | (35) | | | (35) | | 1,019 | 1,019 | | | |
| 100143882 | AVENTURA | FL | | 03/06/2024 | | 1,338 | | (21) | | | (21) | | 1,317 | 1,317 | | | |
| 100107932 | MARATHON | FL | | 06/29/2023 | | 1,366 | | (8) | | | (8) | | 1,358 | 1,358 | | | |
| 100156455 | PORTLAND | OR | | 06/24/2024 | | 840 | | (14) | | | (14) | | 826 | 826 | | | |
| 100140298 | NESKOWIN | OR | | 01/18/2024 | | 1,208 | | (32) | | | (32) | | 1,176 | 1,176 | | | |
| 100153487 | COPIAGUE | NY | | 05/30/2024 | | 1,106 | | (30) | | | (30) | | 1,076 | 1,076 | | | |
| 100030872 | UNION CITY | CA | | 04/09/2019 | | 2,825 | | 72 | | | 72 | | 2,897 | 2,897 | | | |
| 100042976 | WESTLAKE VILLAGE | CA | | 05/28/2020 | | 2,685 | | (18) | | | (18) | | 2,667 | 2,667 | | | |
| 100161811 | POMONA | NY | | 07/31/2024 | | 1,353 | | (22) | | | (22) | | 1,331 | 1,331 | | | |
| 100119339 | PLANTATION | FL | | 07/31/2023 | | 1,346 | | 8 | | | 8 | | 1,354 | 1,354 | | | |
| 100101841 | SAN DIEGO | CA | | 04/06/2023 | | 1,288 | | (13) | | | (13) | | 1,275 | 1,275 | | | |
| 100144094 | NASHVILLE | TN | | 03/07/2024 | | 1,260 | | (24) | | | (24) | | 1,236 | 1,236 | | | |
| 100143442 | LONG BEACH | CA | | 02/16/2024 | | 1,515 | | (26) | | | (26) | | 1,489 | 1,489 | | | |
| 100153723 | BRADENTON | FL | | 07/11/2024 | | 395 | | 2 | | | 2 | | 397 | 397 | | | |
| 100147739 | TAMPA | FL | | 04/08/2024 | | 1,241 | | (9) | | | (9) | | 1,232 | 1,232 | | | |
| 100102802 | SALT LAKE CITY | UT | | 06/22/2023 | | 1,418 | | (27) | | | (27) | | 1,391 | 1,391 | | | |
| 100157852 | RAVENEL | SC | | 07/09/2024 | | 819 | | (11) | | | (11) | | 808 | 808 | | | |
| 100115072 | MANTECA | CA | | 07/14/2023 | | 1,600 | | 13 | | | 13 | | 1,613 | 1,613 | | | |
| 100132284 | SHANDAKEN | NY | | 10/13/2023 | | 1,454 | | 17 | | | 17 | | 1,471 | 1,471 | | | |
| 100115312 | OAKLAND | CA | | 07/17/2023 | | 1,332 | | (2) | | | (2) | | 1,330 | 1,330 | | | |
| 100159204 | FAR ROCKAWAY | NY | | 07/15/2024 | | 440 | | (6) | | | (6) | | 434 | 434 | | | |
| 100120063 | DENVER | CO | | 08/11/2023 | | 26,798 | | (151) | | | (151) | | 26,647 | 26,647 | | | |
| 100144070 | BLAINE | WA | | 03/07/2024 | | 1,313 | | (19) | | | (19) | | 1,294 | 1,294 | | | |
| 100100443 | YONKERS | NY | | 04/27/2023 | | 1,779 | | 46 | | | 46 | | 1,825 | 1,825 | | | |
| 100136606 | LOS ANGELES | CA | | 11/22/2023 | | 1,156 | | (14) | | | (14) | | 1,142 | 1,142 | | | |
| 100116355 | PALISADES PARK | NJ | | 07/20/2023 | | 5,155 | | 1,293 | | | 1,293 | | 6,448 | 6,448 | | | |
| 100143873 | BLAINE | WA | | 03/06/2024 | | 1,312 | | (2) | | | (2) | | 1,310 | 1,310 | | | |
| 100162515 | WILTON MANORS | FL | | 08/12/2024 | | 428 | | (9) | | | (9) | | 419 | 419 | | | |
| 100077945 | DORAL | FL | | 01/10/2022 | | 2,607 | | (88) | | | (88) | | 2,519 | 2,519 | | | |
| 100142825 | CANOGA PARK | CA | | 02/08/2024 | | 1,502 | | (28) | | | (28) | | 1,474 | 1,474 | | | |
| 100143602 | NEW BRITAIN | CT | | 02/21/2024 | | 1,156 | | (25) | | | (25) | | 1,131 | 1,131 | | | |
| 100137769 | KNIGHTDALE | NC | | 12/08/2023 | | 792 | | (15) | | | (15) | | 777 | 777 | | | |
| 100089247 | CHINO | CA | | 01/26/2023 | | 860 | | (12) | | | (12) | | 848 | 848 | | | |
| 100118115 | GLENDORA | CA | | 07/20/2023 | | 1,876 | | 117 | | | 117 | | 1,993 | 1,993 | | | |
| 100158581 | SALINAS | CA | | 07/10/2024 | | 407 | | (11) | | | (11) | | 396 | 396 | | | |
| 100130302 | ROSEVILLE | CA | | 09/28/2023 | | 1,959 | | (12) | | | (12) | | 1,947 | 1,947 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147654 | MIAMI | FL | | 04/04/2024 | | 1,392 | | (2) | | | (2) | | 1,390 | 1,390 | | | |
| 100119282 | FOUNTAIN VALLEY | CA | | 07/31/2023 | | 1,443 | | (9) | | | (9) | | 1,434 | 1,434 | | | |
| 100148026 | BUENA PARK | CA | | 04/10/2024 | | 397,554 | | 4,743 | | | 4,743 | | 402,297 | 402,297 | | | |
| 100101072 | BROOKLYN | NY | | 04/28/2023 | | 2,370 | | 270 | | | 270 | | 2,640 | 2,640 | | | |
| 100152842 | SANTA PAULA | CA | | 05/22/2024 | | 14,450 | | (302) | | | (302) | | 14,148 | 14,148 | | | |
| 100129254 | VALLEJO | CA | | 11/03/2023 | | 1,198 | | (14) | | | (14) | | 1,184 | 1,184 | | | |
| 100136600 | LAUREL | MT | | 11/22/2023 | | 866 | | (36) | | | (36) | | 830 | 830 | | | |
| 100150978 | ANNAPOLIS | MD | | 05/08/2024 | | 2,280 | | (51) | | | (51) | | 2,229 | 2,229 | | | |
| 100128768 | SPRINGFIELD | VA | | 09/21/2023 | | 12,598 | | (261) | | | (261) | | 12,337 | 12,337 | | | |
| 100119419 | AROMAS | CA | | 07/31/2023 | | 1,342 | | 12 | | | 12 | | 1,354 | 1,354 | | | |
| 100132773 | PITTSBURG | CA | | 11/03/2023 | | 1,085 | | (14) | | | (14) | | 1,071 | 1,071 | | | |
| 100060115 | LOS ANGELES | CA | | 06/25/2021 | | 2,899 | | (83) | | | (83) | | 2,816 | 2,816 | | | |
| 100156049 | CORAL SPRINGS | FL | | 06/18/2024 | | 661 | | (21) | | | (21) | | 640 | 640 | | | |
| 100129779 | TACOMA | WA | | 09/27/2023 | | 1,095 | | (34) | | | (34) | | 1,061 | 1,061 | | | |
| 100102659 | RICHMOND | TX | | 06/22/2023 | | 3,238 | | (147) | | | (147) | | 3,091 | 3,091 | | | |
| 100079292 | MARYSVILLE | WA | | 02/28/2022 | | 2,347 | | (54) | | | (54) | | 2,293 | 2,293 | | | |
| 100107822 | PEORIA | AZ | | 05/19/2023 | | 1,428 | | (5) | | | (5) | | 1,423 | 1,423 | | | |
| 100116933 | SAN DIEGO | CA | | 07/20/2023 | | 2,921 | | 988 | | | 988 | | 3,909 | 3,909 | | | |
| 100110225 | GREENWICH | CT | | 06/30/2023 | | 2,691 | | (1) | | | (1) | | 2,690 | 2,690 | | | |
| 100150886 | ANNAPOLIS | MD | | 05/08/2024 | | 953 | | (10) | | | (10) | | 943 | 943 | | | |
| 100153947 | HIALEAH | FL | | 06/05/2024 | | 946 | | (24) | | | (24) | | 922 | 922 | | | |
| 100135256 | BRADENTON | FL | | 11/08/2023 | | 1,194 | | (13) | | | (13) | | 1,181 | 1,181 | | | |
| 100153237 | MOUNTAIN CENTER AREA | CA | | 05/30/2024 | | 1,282 | | (12) | | | (12) | | 1,270 | 1,270 | | | |
| 100100572 | NORWALK | CA | | 04/27/2023 | | 1,308 | | (27) | | | (27) | | 1,281 | 1,281 | | | |
| 100087183 | BRADENTON | FL | | 10/25/2022 | | 2,258 | | 184 | | | 184 | | 2,442 | 2,442 | | | |
| 100156492 | RIVERSIDE | CA | | 06/24/2024 | | 816 | | (15) | | | (15) | | 801 | 801 | | | |
| 100133137 | COSTA MESA | CA | | 11/29/2023 | | 1,304 | | 22 | | | 22 | | 1,326 | 1,326 | | | |
| 100156546 | TRUCKEE | CA | | 06/24/2024 | | 831 | | (10) | | | (10) | | 821 | 821 | | | |
| 100026810 | BERKELEY | CA | | 09/26/2018 | | 2,732 | | 116 | | | 116 | | 2,848 | 2,848 | | | |
| 100148209 | LYNNWOOD | WA | | 04/12/2024 | | 1,400 | | (20) | | | (20) | | 1,380 | 1,380 | | | |
| 100080907 | FORT LAUDERDALE | FL | | 03/10/2022 | | 2,445 | | (74) | | | (74) | | 2,371 | 2,371 | | | |
| 100148552 | HOWELL | NJ | | 04/12/2024 | | 1,236 | | (8) | | | (8) | | 1,228 | 1,228 | | | |
| 100079573 | MODESTO | CA | | 04/25/2022 | | 2,357 | | (84) | | | (84) | | 2,273 | 2,273 | | | |
| 100149496 | PEORIA | AZ | | 04/24/2024 | | 1,228 | | (32) | | | (32) | | 1,196 | 1,196 | | | |
| 100116303 | CORONA | CA | | 07/20/2023 | | 2,440 | | 528 | | | 528 | | 2,968 | 2,968 | | | |
| 100115698 | OAKLAND | CA | | 07/20/2023 | | 1,382 | | (9) | | | (9) | | 1,373 | 1,373 | | | |
| 100131696 | RIVERSIDE | CA | | 10/06/2023 | | 1,300 | | 29 | | | 29 | | 1,329 | 1,329 | | | |
| 100126386 | SYLMAR | CA | | 08/30/2023 | | 1,138 | | (47) | | | (47) | | 1,091 | 1,091 | | | |
| 100132047 | PROVIDENCE | RI | | 10/13/2023 | | 1,488 | | (17) | | | (17) | | 1,471 | 1,471 | | | |
| 100088985 | PORT CHESTER | NY | | 11/15/2022 | | 1,394 | | 90 | | | 90 | | 1,484 | 1,484 | | | |
| 100144245 | BEND | OR | | 03/08/2024 | | 843 | | (33) | | | (33) | | 810 | 810 | | | |
| 100074120 | RICHMOND | CA | | 12/09/2021 | | 2,543 | | (143) | | | (143) | | 2,400 | 2,400 | | | |
| 100000517 | SAN JOSE | CA | | 09/27/2016 | | 715 | | 105 | | | 105 | | 820 | 820 | | | |
| 100067715 | MADEIRA BEACH | FL | | 09/23/2021 | | 3,318 | | 37 | | | 37 | | 3,355 | 3,355 | | | |
| 100135935 | FULSHEAR | TX | | 11/15/2023 | | 849 | | (29) | | | (29) | | 820 | 820 | | | |
| 100100803 | BROOKFIELD | CT | | 04/28/2023 | | 1,913 | | 95 | | | 95 | | 2,008 | 2,008 | | | |
| 100161740 | DORAL | FL | | 07/30/2024 | | 374 | | (14) | | | (14) | | 360 | 360 | | | |
| 100158488 | HEALDSBURG | CA | | 07/10/2024 | | 948 | | (14) | | | (14) | | 934 | 934 | | | |
| 100043479 | BROOKLYN | NY | | 08/13/2020 | | 2,101 | | (140) | | | (140) | | 1,961 | 1,961 | | | |
| 100136863 | STONY BROOK | NY | | 11/27/2023 | | 1,280 | | 5 | | | 5 | | 1,285 | 1,285 | | | |
| 100132696 | DESOTO | TX | | 11/03/2023 | | 1,343 | | 78 | | | 78 | | 1,421 | 1,421 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142908 | GRAPEVINE | TX | | 02/09/2024 | | 1,060 | | (29) | | | (29) | | 1,031 | 1,031 | | | |
| 100091649 | RATHDRUM | ID | | 01/27/2023 | | 648 | | (18) | | | (18) | | 630 | 630 | | | |
| 100117476 | GOBLES | MI | | 07/20/2023 | | 1,245 | | (11) | | | (11) | | 1,234 | 1,234 | | | |
| 100140920 | MIAMI | FL | | 02/26/2024 | | 949 | | (44) | | | (44) | | 905 | 905 | | | |
| 100109724 | BRONX | NY | | 06/16/2023 | | 1,335 | | (27) | | | (27) | | 1,308 | 1,308 | | | |
| 100139546 | BERMUDA DUNES | CA | | 12/28/2023 | | 950 | | (31) | | | (31) | | 919 | 919 | | | |
| 100142857 | FEDERAL WAY | WA | | 02/08/2024 | | 806 | | (47) | | | (47) | | 759 | 759 | | | |
| 100158584 | KEARNY | NJ | | 07/10/2024 | | 448 | | (4) | | | (4) | | 444 | 444 | | | |
| 100156570 | DOWNINGTOWN | PA | | 06/24/2024 | | 808 | | (15) | | | (15) | | 793 | 793 | | | |
| 100091002 | COMPTON | CA | | 01/31/2023 | | 5,910 | | (269) | | | (269) | | 5,641 | 5,641 | | | |
| 100077831 | NORTH HOLLYWOOD | CA | | 01/14/2022 | | 3,008 | | (20) | | | (20) | | 2,988 | 2,988 | | | |
| 100133861 | MADERA | CA | | 10/20/2023 | | 732 | | 1 | | | 1 | | 733 | 733 | | | |
| 100118986 | COPPELL | TX | | 07/27/2023 | | 1,404 | | (16) | | | (16) | | 1,388 | 1,388 | | | |
| 100155241 | MILFORD | CT | | 07/19/2024 | | 687 | | (26) | | | (26) | | 661 | 661 | | | |
| 100120840 | IRVINGTON | NJ | | 08/25/2023 | | 1,047 | | (7) | | | (7) | | 1,040 | 1,040 | | | |
| 100136909 | SNOHOMISH | WA | | 11/27/2023 | | 3,077 | | 79 | | | 79 | | 3,156 | 3,156 | | | |
| 100081388 | BOISE | ID | | 03/18/2022 | | 2,964 | | 78 | | | 78 | | 3,042 | 3,042 | | | |
| 100128188 | BRISTOL | TN | | 09/18/2023 | | 2,906 | | 100 | | | 100 | | 3,006 | 3,006 | | | |
| 100140271 | EVANSTON | IL | | 01/18/2024 | | 1,177 | | (23) | | | (23) | | 1,154 | 1,154 | | | |
| 100117602 | COCOA BEACH | FL | | 07/20/2023 | | 1,442 | | (12) | | | (12) | | 1,430 | 1,430 | | | |
| 100131966 | SAN ANTONIO | TX | | 10/13/2023 | | 1,291 | | (15) | | | (15) | | 1,276 | 1,276 | | | |
| 100117552 | HUNTINGTON BEACH | CA | | 07/20/2023 | | 1,891 | | 179 | | | 179 | | 2,070 | 2,070 | | | |
| 100160113 | SAINT PETE BEACH | FL | | 07/17/2024 | | 405 | | (9) | | | (9) | | 396 | 396 | | | |
| 100144264 | BLUFFTON | SC | | 03/07/2024 | | 841 | | (11) | | | (11) | | 830 | 830 | | | |
| 100140067 | TORRANCE | CA | | 01/09/2024 | | 1,260 | | (32) | | | (32) | | 1,228 | 1,228 | | | |
| 100115158 | NEWARK | NJ | | 07/17/2023 | | 1,286 | | (42) | | | (42) | | 1,244 | 1,244 | | | |
| 100151118 | SEWICKLEY | PA | | 05/08/2024 | | 1,225 | | (29) | | | (29) | | 1,196 | 1,196 | | | |
| 100080928 | LAVEEN | AZ | | 03/17/2022 | | 2,438 | | (77) | | | (77) | | 2,361 | 2,361 | | | |
| 100153213 | MONTEBELLO | CA | | 05/30/2024 | | 1,150 | | 60 | | | 60 | | 1,210 | 1,210 | | | |
| 100137182 | GRANTS PASS | OR | | 11/28/2023 | | 996 | | (25) | | | (25) | | 971 | 971 | | | |
| 100120382 | PASADENA | CA | | 08/18/2023 | | 1,012 | | (39) | | | (39) | | 973 | 973 | | | |
| 100119018 | TEMECULA | CA | | 07/27/2023 | | 1,213 | | (17) | | | (17) | | 1,196 | 1,196 | | | |
| 100153823 | DANVERS | MA | | 07/10/2024 | | 640 | | (14) | | | (14) | | 626 | 626 | | | |
| 100103772 | SANTA ANA | CA | | 05/10/2023 | | 1,880 | | (50) | | | (50) | | 1,830 | 1,830 | | | |
| 100110310 | LA VERKIN | UT | | 06/30/2023 | | 1,627 | | (2) | | | (2) | | 1,625 | 1,625 | | | |
| 100164786 | BRECKENRIDGE | CO | | 08/26/2024 | | 11,064 | | (323) | | | (323) | | 10,741 | 10,741 | | | |
| 100087343 | MELVILLE | NY | | 10/25/2022 | | 2,297 | | 348 | | | 348 | | 2,645 | 2,645 | | | |
| 100119029 | SPOKANE | WA | | 07/27/2023 | | 1,470 | | 74 | | | 74 | | 1,544 | 1,544 | | | |
| 100115503 | FONTANA | CA | | 07/17/2023 | | 401 | | (19) | | | (19) | | 382 | 382 | | | |
| 100151984 | HOLLYWOOD | FL | | 06/14/2024 | | 625 | | (7) | | | (7) | | 618 | 618 | | | |
| 100160499 | BAKERSFIELD | CA | | 07/19/2024 | | 246 | | (7) | | | (7) | | 239 | 239 | | | |
| 100164745 | FREELAND | WA | | 08/26/2024 | | 546 | | (10) | | | (10) | | 536 | 536 | | | |
| 100064204 | WAIPAHU | HI | | 07/01/2021 | | 4,131 | | 238 | | | 238 | | 4,369 | 4,369 | | | |
| 100079740 | BAY HARBOR ISLAND | FL | | 04/25/2022 | | 2,398 | | (46) | | | (46) | | 2,352 | 2,352 | | | |
| 100151519 | LATHROP | CA | | 05/10/2024 | | 1,254 | | (23) | | | (23) | | 1,231 | 1,231 | | | |
| 100101060 | LAWRENCE | NY | | 04/28/2023 | | 3,454 | | 859 | | | 859 | | 4,313 | 4,313 | | | |
| 100161463 | HOWELL | NJ | | 07/30/2024 | | 402 | | (11) | | | (11) | | 391 | 391 | | | |
| 100135946 | PORT SAINT JOE | FL | | 11/15/2023 | | 804 | | 16 | | | 16 | | 820 | 820 | | | |
| 100149507 | DENVER | CO | | 04/26/2024 | | 1,433 | | (21) | | | (21) | | 1,412 | 1,412 | | | |
| 100130361 | PHOENIX | AZ | | 09/28/2023 | | 986 | | (59) | | | (59) | | 927 | 927 | | | |
| 100129754 | NASHUA | NH | | 09/27/2023 | | 994 | | (24) | | | (24) | | 970 | 970 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087459 | DOWNEY | CA | | 10/25/2022 | | 2,048 | | 123 | | | 123 | | 2,171 | 2,171 | | | |
| 100086254 | WEST PALM BEACH | FL | | 09/29/2022 | | 3,059 | | (49) | | | (49) | | 3,010 | 3,010 | | | |
| 100119304 | WAXHAW | NC | | 07/31/2023 | | 1,577 | | 5 | | | 5 | | 1,582 | 1,582 | | | |
| 100132252 | LEWES | DE | | 10/13/2023 | | 1,431 | | (23) | | | (23) | | 1,408 | 1,408 | | | |
| 100156286 | HENDERSON | NV | | 07/25/2024 | | 318 | | (17) | | | (17) | | 301 | 301 | | | |
| 100129293 | OCEAN VIEW | DE | | 09/25/2023 | | 902 | | (1) | | | (1) | | 901 | 901 | | | |
| 100102786 | IMPERIAL | CA | | 06/22/2023 | | 1,063 | | 5 | | | 5 | | 1,068 | 1,068 | | | |
| 100103773 | MANTEO | NC | | 05/10/2023 | | 2,781 | | (42) | | | (42) | | 2,739 | 2,739 | | | |
| 100152542 | HOUSTON | TX | | 05/17/2024 | | 1,231 | | (19) | | | (19) | | 1,212 | 1,212 | | | |
| 100102498 | NAMPA | ID | | 06/07/2023 | | 1,316 | | (19) | | | (19) | | 1,297 | 1,297 | | | |
| 100103059 | MIAMI | FL | | 06/22/2023 | | 3,509 | | 433 | | | 433 | | 3,942 | 3,942 | | | |
| 100147103 | RIDGEFIELD PARK | NJ | | 03/28/2024 | | 12,684 | | (477) | | | (477) | | 12,207 | 12,207 | | | |
| 100114603 | FRISCO | TX | | 06/29/2023 | | 1,418 | | (36) | | | (36) | | 1,382 | 1,382 | | | |
| 100137099 | GOVERNMENT CAMP | OR | | 11/28/2023 | | 1,175 | | (6) | | | (6) | | 1,169 | 1,169 | | | |
| 100102494 | AUSTIN | TX | | 06/07/2023 | | 1,273 | | (59) | | | (59) | | 1,214 | 1,214 | | | |
| 100142520 | TRACY | CA | | 02/08/2024 | | 1,248 | | (29) | | | (29) | | 1,219 | 1,219 | | | |
| 100091082 | MISSION VIEJO | CA | | 01/31/2023 | | 944 | | (16) | | | (16) | | 928 | 928 | | | |
| 100142336 | SUFFERN | NY | | 03/15/2024 | | 1,013 | | (54) | | | (54) | | 959 | 959 | | | |
| 100143507 | SAN JOSE | CA | | 02/22/2024 | | 1,297 | | (6) | | | (6) | | 1,291 | 1,291 | | | |
| 100148196 | LYNNWOOD | WA | | 04/12/2024 | | 1,497 | | (18) | | | (18) | | 1,479 | 1,479 | | | |
| 100083103 | REDONDO BEACH | CA | | 05/26/2022 | | 1,728 | | 182 | | | 182 | | 1,910 | 1,910 | | | |
| 100156051 | MIAMI | FL | | 06/18/2024 | | 925 | | (45) | | | (45) | | 880 | 880 | | | |
| 100119213 | PHILADELPHIA | PA | | 07/31/2023 | | 1,433 | | | | | | | 1,433 | 1,433 | | | |
| 100158101 | MIAMI | FL | | 07/09/2024 | | 427 | | (1) | | | (1) | | 426 | 426 | | | |
| 100071480 | VALLEJO | CA | | 10/26/2021 | | 2,334 | | (27) | | | (27) | | 2,307 | 2,307 | | | |
| 100154149 | SURPRISE | AZ | | 07/11/2024 | | 443 | | 4 | | | 4 | | 447 | 447 | | | |
| 100138391 | GUTTENBERG | NJ | | 12/18/2023 | | 1,172 | | (33) | | | (33) | | 1,139 | 1,139 | | | |
| 100156535 | ASHLAND CITY | TN | | 06/24/2024 | | 1,221 | | (25) | | | (25) | | 1,196 | 1,196 | | | |
| 100157948 | TULSA | OK | | 07/09/2024 | | 810 | | (8) | | | (8) | | 802 | 802 | | | |
| 100141251 | SPRING VALLEY | NY | | 01/30/2024 | | 875 | | (18) | | | (18) | | 857 | 857 | | | |
| 100103276 | FORT LAUDERDALE | FL | | 04/27/2023 | | 1,361 | | (2) | | | (2) | | 1,359 | 1,359 | | | |
| 100118150 | SAUGUS | CA | | 07/20/2023 | | 1,166 | | (46) | | | (46) | | 1,120 | 1,120 | | | |
| 100148775 | NAPLES | FL | | 04/17/2024 | | 1,174 | | (22) | | | (22) | | 1,152 | 1,152 | | | |
| 100101768 | ARVERNE | NY | | 03/31/2023 | | 1,123 | | (33) | | | (33) | | 1,090 | 1,090 | | | |
| 100157857 | WINNETKA | CA | | 07/09/2024 | | 446 | | (3) | | | (3) | | 443 | 443 | | | |
| 100156430 | ESCONDIDO | CA | | 06/24/2024 | | 746 | | (19) | | | (19) | | 727 | 727 | | | |
| 100148892 | MOUNTAIN HOUSE | CA | | 04/17/2024 | | 2,202 | | (45) | | | (45) | | 2,157 | 2,157 | | | |
| 100132357 | LOS ANGELES | CA | | 11/03/2023 | | 1,274 | | 36 | | | 36 | | 1,310 | 1,310 | | | |
| 403050660 | York | PA | | 06/28/2024 | | 1,994 | | (955) | | | (955) | | 1,039 | 1,039 | | | |
| 100150204 | MANVEL | TX | | 04/30/2024 | | 1,852 | | (91) | | | (91) | | 1,761 | 1,761 | | | |
| 100101960 | LOS ANGELES | CA | | 04/14/2023 | | 1,306 | | 6 | | | 6 | | 1,312 | 1,312 | | | |
| 100078717 | FORT LEE | NJ | | 02/02/2022 | | 2,638 | | (37) | | | (37) | | 2,601 | 2,601 | | | |
| 100143168 | DAVENPORT | FL | | 02/16/2024 | | 1,136 | | (16) | | | (16) | | 1,120 | 1,120 | | | |
| 100156435 | LAKE STEVENS | WA | | 06/24/2024 | | 903 | | (8) | | | (8) | | 895 | 895 | | | |
| 100133648 | PALM DESERT | CA | | 10/23/2023 | | 1,599 | | 69 | | | 69 | | 1,668 | 1,668 | | | |
| 100138298 | TILTON | NH | | 12/18/2023 | | 1,166 | | 6 | | | 6 | | 1,172 | 1,172 | | | |
| 100070412 | BERKELEY | CA | | 09/23/2021 | | 3,255 | | (33) | | | (33) | | 3,222 | 3,222 | | | |
| 100128365 | LOS ANGELES | CA | | 09/15/2023 | | 1,256 | | 3 | | | 3 | | 1,259 | 1,259 | | | |
| 100117951 | ALHAMBRA | CA | | 07/20/2023 | | 2,062 | | 232 | | | 232 | | 2,294 | 2,294 | | | |
| 100103377 | KAPOLEI | HI | | 06/16/2023 | | 1,308 | | (52) | | | (52) | | 1,256 | 1,256 | | | |
| 100100603 | NASHVILLE | TN | | 04/27/2023 | | 1,176 | | (23) | | | (23) | | 1,153 | 1,153 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103715 | TRACY | CA | | 05/08/2023 | | 1,122 | | (38) | | | (38) | | 1,084 | 1,084 | | | |
| 100090875 | SOUTH EASTON | MA | | 01/31/2023 | | 16,206 | | 675 | | | 675 | | 16,881 | 16,881 | | | |
| 100118029 | GARDEN GROVE | CA | | 07/20/2023 | | 1,858 | | 161 | | | 161 | | 2,019 | 2,019 | | | |
| 100141071 | REDWOOD CITY | CA | | 02/20/2024 | | 1,691 | | (12) | | | (12) | | 1,679 | 1,679 | | | |
| 100117920 | RALEIGH | NC | | 07/20/2023 | | 875 | | (23) | | | (23) | | 852 | 852 | | | |
| 100081377 | SEASIDE PARK | NJ | | 03/18/2022 | | 2,976 | | 98 | | | 98 | | 3,074 | 3,074 | | | |
| 100065835 | RANCHO MIRAGE | CA | | 07/23/2021 | | 2,780 | | (110) | | | (110) | | 2,670 | 2,670 | | | |
| 100158768 | COROLLA | NC | | 07/10/2024 | | 824 | | (9) | | | (9) | | 815 | 815 | | | |
| 100129421 | GATLINBURG | TN | | 09/29/2023 | | 1,777 | | 12 | | | 12 | | 1,789 | 1,789 | | | |
| 100147578 | LOS ANGELES | CA | | 04/04/2024 | | 1,188 | | (22) | | | (22) | | 1,166 | 1,166 | | | |
| 100161292 | COMPTON | CA | | 07/25/2024 | | 1,459 | | (23) | | | (23) | | 1,436 | 1,436 | | | |
| 100153919 | DAVENPORT | FL | | 06/05/2024 | | 909 | | 51 | | | 51 | | 960 | 960 | | | |
| 100163601 | FAIRFIELD | CT | | 08/15/2024 | | 344 | | (8) | | | (8) | | 336 | 336 | | | |
| 100142868 | PLANTATION | FL | | 02/09/2024 | | 1,192 | | (33) | | | (33) | | 1,159 | 1,159 | | | |
| 100141508 | BAKERSFIELD | CA | | 01/30/2024 | | 1,018 | | (32) | | | (32) | | 986 | 986 | | | |
| 100159446 | FARRAGUT | TN | | 07/15/2024 | | 413 | | (12) | | | (12) | | 401 | 401 | | | |
| 100091419 | TAKOMA PARK | MD | | 02/22/2023 | | 1,479 | | (9) | | | (9) | | 1,470 | 1,470 | | | |
| 100120581 | CONCORD | CA | | 08/18/2023 | | 5,851 | | (4) | | | (4) | | 5,847 | 5,847 | | | |
| 100143316 | GILBERT | AZ | | 02/16/2024 | | 1,099 | | (26) | | | (26) | | 1,073 | 1,073 | | | |
| 100121028 | PALMETTO | FL | | 08/30/2023 | | 1,298 | | (13) | | | (13) | | 1,285 | 1,285 | | | |
| 100014764 | METAMORA | IL | | 10/30/2017 | | 7,927 | | 62 | | | 62 | | 7,989 | 7,989 | | | |
| 100134456 | NORTH ARLINGTON | NJ | | 10/30/2023 | | 983 | | (26) | | | (26) | | 957 | 957 | | | |
| 100120387 | WILDOMAR | CA | | 08/18/2023 | | 1,330 | | (18) | | | (18) | | 1,312 | 1,312 | | | |
| 100065813 | WAYNE | NJ | | 07/23/2021 | | 3,405 | | (135) | | | (135) | | 3,270 | 3,270 | | | |
| 100141753 | MOUNT LAUREL | NJ | | 01/30/2024 | | 814 | | (22) | | | (22) | | 792 | 792 | | | |
| 100079888 | TOWSON | MD | | 04/25/2022 | | 2,337 | | (50) | | | (50) | | 2,287 | 2,287 | | | |
| 100162048 | PARK CITY | UT | | 07/31/2024 | | 421 | | (14) | | | (14) | | 407 | 407 | | | |
| 100102368 | TOOELE | UT | | 06/07/2023 | | 1,439 | | 15 | | | 15 | | 1,454 | 1,454 | | | |
| 100143169 | ISLAND PARK | ID | | 02/16/2024 | | 1,338 | | (24) | | | (24) | | 1,314 | 1,314 | | | |
| 100100376 | HASBROUCK HEIGHTS | NJ | | 04/27/2023 | | 2,108 | | 131 | | | 131 | | 2,239 | 2,239 | | | |
| 100156493 | LAKE HARMONY | PA | | 06/24/2024 | | 808 | | (13) | | | (13) | | 795 | 795 | | | |
| 100120760 | ORANGE BEACH | AL | | 08/25/2023 | | 1,101 | | 7 | | | 7 | | 1,108 | 1,108 | | | |
| 100143397 | HUNTINGTON BEACH | CA | | 02/16/2024 | | 1,959 | | (25) | | | (25) | | 1,934 | 1,934 | | | |
| 100156267 | CARTERET | NJ | | 07/25/2024 | | 294 | | (13) | | | (13) | | 281 | 281 | | | |
| 100088189 | TEMPLE CITY | CA | | 10/13/2022 | | 1,601 | | (16) | | | (16) | | 1,585 | 1,585 | | | |
| 100151374 | VENTURA | CA | | 05/10/2024 | | 1,247 | | (30) | | | (30) | | 1,217 | 1,217 | | | |
| 100161429 | REHOBOTH BEACH | DE | | 07/29/2024 | | 405 | | (9) | | | (9) | | 396 | 396 | | | |
| 100142409 | SANTAQUIN | UT | | 02/02/2024 | | 664 | | (15) | | | (15) | | 649 | 649 | | | |
| 100139246 | SANTA CLARITA | CA | | 12/28/2023 | | 1,105 | | (17) | | | (17) | | 1,088 | 1,088 | | | |
| 100156009 | ROCKVILLE | MD | | 06/18/2024 | | 787 | | (32) | | | (32) | | 755 | 755 | | | |
| 100138136 | SUWANEE | GA | | 12/14/2023 | | 1,229 | | 11 | | | 11 | | 1,240 | 1,240 | | | |
| 100160546 | PITTSBURG | CA | | 07/19/2024 | | 318 | | (7) | | | (7) | | 311 | 311 | | | |
| 100115685 | RENTON | WA | | 07/20/2023 | | 1,464 | | (16) | | | (16) | | 1,448 | 1,448 | | | |
| 100116914 | MIAMI | FL | | 07/20/2023 | | 2,209 | | 477 | | | 477 | | 2,686 | 2,686 | | | |
| 100135445 | NEWNAN | GA | | 11/13/2023 | | 1,308 | | 14 | | | 14 | | 1,322 | 1,322 | | | |
| 100109017 | ROYSE CITY | TX | | 05/31/2023 | | 955 | | (35) | | | (35) | | 920 | 920 | | | |
| 100115573 | GULF SHORES | AL | | 07/19/2023 | | 1,327 | | (30) | | | (30) | | 1,297 | 1,297 | | | |
| 100137969 | WARREN | VT | | 12/13/2023 | | 1,169 | | 13 | | | 13 | | 1,182 | 1,182 | | | |
| 100057821 | SAN JOSE | CA | | 06/30/2021 | | 4,237 | | (60) | | | (60) | | 4,177 | 4,177 | | | |
| 100075215 | FORT WORTH | TX | | 12/01/2021 | | 2,844 | | (20) | | | (20) | | 2,824 | 2,824 | | | |
| 100147696 | BRIGHTON | CO | | 04/05/2024 | | 921 | | (23) | | | (23) | | 898 | 898 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148121 | MILPITAS | CA | | 04/10/2024 | | 1,525 | | (9) | | | (9) | | 1,516 | 1,516 | | | |
| 4010045383 | Trenton | NY | | 02/02/2023 | | 1,373 | | (87) | | | (87) | | 1,286 | 1,286 | | | |
| 100102680 | BIG BEAR LAKE | CA | | 06/22/2023 | | 1,725 | | (41) | | | (41) | | 1,684 | 1,684 | | | |
| 100153162 | SCOTTSDALE | AZ | | 05/28/2024 | | 2,731 | | 733 | | | 733 | | 3,464 | 3,464 | | | |
| 100079938 | WESTLAKE AREA THOUSAND OAKS | CA | | 04/25/2022 | | 2,750 | | 35 | | | 35 | | 2,785 | 2,785 | | | |
| 100133563 | LAS VEGAS | NV | | 10/23/2023 | | 1,267 | | 1 | | | 1 | | 1,268 | 1,268 | | | |
| 100157685 | WINSTON | GA | | 06/28/2024 | | 389 | | (13) | | | (13) | | 376 | 376 | | | |
| 100137713 | MIAMI | FL | | 12/08/2023 | | 1,423 | | 20 | | | 20 | | 1,443 | 1,443 | | | |
| 100080414 | RICHMOND | TX | | 04/14/2022 | | 1,887 | | (51) | | | (51) | | 1,836 | 1,836 | | | |
| 100159558 | LONG BEACH | CA | | 07/15/2024 | | 842 | | (13) | | | (13) | | 829 | 829 | | | |
| 100101650 | PERTH AMBOY | NJ | | 04/26/2023 | | 1,634 | | 11 | | | 11 | | 1,645 | 1,645 | | | |
| 100118963 | BEND | OR | | 07/27/2023 | | 1,232 | | 1 | | | 1 | | 1,233 | 1,233 | | | |
| 100138097 | MIAMI | FL | | 12/13/2023 | | 1,094 | | (45) | | | (45) | | 1,049 | 1,393 | | 344 | 344 |
| 100151682 | WASHINGTON | DC | | 05/10/2024 | | 1,222 | | (9) | | | (9) | | 1,213 | 1,213 | | | |
| 100120785 | MOUNT JULIET | TN | | 08/25/2023 | | 1,183 | | (43) | | | (43) | | 1,140 | 1,140 | | | |
| 100158557 | LINDENHURST | NY | | 07/10/2024 | | 3,238 | | (104) | | | (104) | | 3,134 | 3,134 | | | |
| 100139243 | IRVINE | CA | | 12/28/2023 | | 1,083 | | (14) | | | (14) | | 1,069 | 1,069 | | | |
| 100100524 | WILDWOOD | NJ | | 04/27/2023 | | 1,062 | | (23) | | | (23) | | 1,039 | 1,039 | | | |
| 100146910 | HOT SPRINGS | AR | | 03/26/2024 | | 1,349 | | (18) | | | (18) | | 1,331 | 1,331 | | | |
| 100149326 | OKLAHOMA CITY | OK | | 04/24/2024 | | 1,375 | | (20) | | | (20) | | 1,355 | 1,355 | | | |
| 100151181 | SEVIERVILLE | TN | | 05/10/2024 | | 808 | | (14) | | | (14) | | 794 | 794 | | | |
| 100112413 | MCDONOUGH | GA | | 06/29/2023 | | 2,135 | | 935 | | | 935 | | 3,070 | 3,070 | | | |
| 100107883 | ELWOOD | UT | | 06/29/2023 | | 1,366 | | (20) | | | (20) | | 1,346 | 1,346 | | | |
| 100147822 | EDGEWOOD | WA | | 04/08/2024 | | 1,382 | | (24) | | | (24) | | 1,358 | 1,358 | | | |
| 100148493 | PLYMOUTH | MA | | 04/12/2024 | | 1,292 | | (20) | | | (20) | | 1,272 | 1,272 | | | |
| 100141319 | PALM HARBOR | FL | | 01/30/2024 | | 847 | | (30) | | | (30) | | 817 | 817 | | | |
| 100102687 | SAN FRANCISCO | CA | | 06/22/2023 | | 1,336 | | (20) | | | (20) | | 1,316 | 1,316 | | | |
| 100136021 | CLOVIS | CA | | 11/16/2023 | | 1,319 | | 15 | | | 15 | | 1,334 | 1,334 | | | |
| 100023563 | SAN DIEGO | CA | | 09/04/2018 | | 2,861 | | (46) | | | (46) | | 2,815 | 2,815 | | | |
| 100100256 | HICKSVILLE | NY | | 03/17/2023 | | 1,261 | | (48) | | | (48) | | 1,213 | 1,213 | | | |
| 100108897 | LAKESIDE | CA | | 05/31/2023 | | 686 | | (9) | | | (9) | | 677 | 677 | | | |
| 100135922 | WOODHAVEN | NY | | 11/13/2023 | | 1,296 | | 15 | | | 15 | | 1,311 | 1,311 | | | |
| 100153394 | SELDEN | NY | | 05/29/2024 | | 603 | | 2 | | | 2 | | 605 | 605 | | | |
| 100119422 | BROKEN BOW | OK | | 07/31/2023 | | 1,443 | | 2 | | | 2 | | 1,445 | 1,445 | | | |
| 100130166 | FORT LAUDERDALE | FL | | 11/15/2023 | | 905 | | (1) | | | (1) | | 904 | 904 | | | |
| 100137364 | BABYLON | NY | | 12/01/2023 | | 1,265 | | | | | | | 1,265 | 1,265 | | | |
| 100134296 | GLENN DALE | MD | | 10/27/2023 | | 1,455 | | 14 | | | 14 | | 1,469 | 1,469 | | | |
| 100129297 | SACRAMENTO | CA | | 09/25/2023 | | 1,370 | | 14 | | | 14 | | 1,384 | 1,384 | | | |
| 100142876 | COLLEGE STATION | TX | | 02/09/2024 | | 683 | | (15) | | | (15) | | 668 | 668 | | | |
| 100101556 | NORTH WILDWOOD | NJ | | 04/26/2023 | | 1,593 | | 4 | | | 4 | | 1,597 | 1,597 | | | |
| 100155131 | BEND | OR | | 07/19/2024 | | 1,649 | | 15 | | | 15 | | 1,664 | 1,664 | | | |
| 100071919 | KEY BISCAYNE | FL | | 11/19/2021 | | 2,459 | | (135) | | | (135) | | 2,324 | 2,324 | | | |
| 100131902 | CAROLINA BEACH | NC | | 10/13/2023 | | 1,273 | | (4) | | | (4) | | 1,269 | 1,269 | | | |
| 100100975 | CLEARWATER | FL | | 04/28/2023 | | 2,629 | | 462 | | | 462 | | 3,091 | 3,091 | | | |
| 100152585 | DUCK KEY | FL | | 05/17/2024 | | 810 | | 14 | | | 14 | | 824 | 824 | | | |
| 100160917 | NEWPORT | RI | | 07/24/2024 | | 408 | | (10) | | | (10) | | 398 | 398 | | | |
| 100109641 | OAKLAND | CA | | 06/14/2023 | | 2,830 | | (153) | | | (153) | | 2,677 | 2,677 | | | |
| 100150505 | JACKSONVILLE | FL | | 05/03/2024 | | 1,529 | | 23 | | | 23 | | 1,552 | 1,552 | | | |
| 100029352 | KISSIMMEE | FL | | 10/26/2018 | | 1,328 | | 202 | | | 202 | | 1,530 | 1,530 | | | |
| 100115676 | WESLEY CHAPEL | FL | | 07/20/2023 | | 1,455 | | (13) | | | (13) | | 1,442 | 1,442 | | | |
| 100136390 | DISCOVERY BAY | CA | | 11/20/2023 | | 1,538 | | 77 | | | 77 | | 1,615 | 1,615 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137399 | SEATTLE | WA | | 01/11/2024 | | 410 | | (13) | | | (13) | | 397 | 397 | | | |
| 100140228 | NORWALK | CT | | 01/11/2024 | | 1,046 | | (16) | | | (16) | | 1,030 | 1,030 | | | |
| 100102685 | ROCKVILLE | MD | | 06/22/2023 | | 1,354 | | (36) | | | (36) | | 1,318 | 1,318 | | | |
| 100153600 | JAMAICA | NY | | 05/31/2024 | | 1,802 | | (68) | | | (68) | | 1,734 | 1,734 | | | |
| 100090756 | KATY | TX | | 02/28/2023 | | 509 | | (12) | | | (12) | | 497 | 497 | | | |
| 100144627 | CAREY | ID | | 03/13/2024 | | 1,047 | | (17) | | | (17) | | 1,030 | 1,030 | | | |
| 100157735 | YONKERS | NY | | 06/28/2024 | | 515 | | (1) | | | (1) | | 514 | 514 | | | |
| 100100551 | SIMI VALLEY | CA | | 04/27/2023 | | 1,210 | | (25) | | | (25) | | 1,185 | 1,185 | | | |
| 100147015 | FALLS CHURCH | VA | | 03/27/2024 | | 1,425 | | (8) | | | (8) | | 1,417 | 1,417 | | | |
| 100143250 | MERIDIAN | CA | | 02/16/2024 | | 1,432 | | (33) | | | (33) | | 1,399 | 1,399 | | | |
| 100078244 | LACEY | WA | | 02/10/2022 | | 2,563 | | (53) | | | (53) | | 2,510 | 2,510 | | | |
| 100015794 | VAN NUYS | CA | | 02/02/2018 | | 3,846 | | (68) | | | (68) | | 3,778 | 3,778 | | | |
| 100109672 | PALM SPRINGS | CA | | 06/16/2023 | | 1,808 | | (51) | | | (51) | | 1,757 | 1,757 | | | |
| 100108228 | WHITTIER | CA | | 05/24/2023 | | 1,158 | | (50) | | | (50) | | 1,108 | 1,108 | | | |
| 100110735 | MIAMI | FL | | 08/11/2023 | | 937 | | (5) | | | (5) | | 932 | 932 | | | |
| 100154078 | FRESNO | CA | | 06/06/2024 | | 1,201 | | (21) | | | (21) | | 1,180 | 1,180 | | | |
| 100158060 | MONTEREY PARK | CA | | 07/09/2024 | | 420 | | (7) | | | (7) | | 413 | 413 | | | |
| 100087081 | ROSEVILLE | CA | | 11/04/2022 | | 885 | | (11) | | | (11) | | 874 | 874 | | | |
| 100116512 | CONCORD | CA | | 07/20/2023 | | 2,531 | | 538 | | | 538 | | 3,069 | 3,069 | | | |
| 100100569 | EL CAJON | CA | | 04/27/2023 | | 2,924 | | (79) | | | (79) | | 2,845 | 2,845 | | | |
| 100153105 | FERNDALE | CA | | 06/27/2024 | | 428 | | (9) | | | (9) | | 419 | 419 | | | |
| 100160108 | ANAHEIM | CA | | 07/17/2024 | | 441 | | (4) | | | (4) | | 437 | 437 | | | |
| 100150098 | STAMFORD | CT | | 06/14/2024 | | 1,521 | | (49) | | | (49) | | 1,472 | 1,472 | | | |
| 100120054 | FORT LAUDERDALE | FL | | 08/11/2023 | | 1,559 | | 12 | | | 12 | | 1,571 | 1,571 | | | |
| 18962 | HOUSTON | TX | | 10/29/2010 | | 113,034 | | | | | | | 113,034 | 113,034 | | | |
| 100103322 | LAKE ELSINORE | CA | | 04/28/2023 | | 1,147 | | (4) | | | (4) | | 1,143 | 1,143 | | | |
| 100119086 | FORT WALTON BEACH | FL | | 07/31/2023 | | 1,218 | | (28) | | | (28) | | 1,190 | 1,190 | | | |
| 100119674 | NEWARK | NJ | | 08/08/2023 | | 1,187 | | (32) | | | (32) | | 1,155 | 1,155 | | | |
| 100083899 | TACOMA | WA | | 07/12/2022 | | 1,549 | | 48 | | | 48 | | 1,597 | 1,597 | | | |
| 100151270 | LOWELL | MA | | 05/10/2024 | | 1,260 | | (30) | | | (30) | | 1,230 | 1,230 | | | |
| 100146637 | MANTECA | CA | | 03/20/2024 | | 926 | | (22) | | | (22) | | 904 | 904 | | | |
| 100035842 | KAILUA KONA | HI | | 08/21/2019 | | 2,884 | | (74) | | | (74) | | 2,810 | 2,810 | | | |
| 19003 | SALEM | OR | | 03/01/2011 | | 87,323 | | | | | | | 87,323 | 87,323 | | | |
| 100103881 | LINDENHURST | NY | | 05/10/2023 | | 1,489 | | (50) | | | (50) | | 1,439 | 1,439 | | | |
| 100158471 | BLACKSBURG | VA | | 07/10/2024 | | 1,268 | | (25) | | | (25) | | 1,243 | 1,243 | | | |
| 100067689 | SAN LEANDRO | CA | | 09/23/2021 | | 3,019 | | (30) | | | (30) | | 2,989 | 2,989 | | | |
| 100135419 | RICHMOND | VA | | 11/13/2023 | | 1,172 | | (7) | | | (7) | | 1,165 | 1,165 | | | |
| 100115172 | NEWARK | NJ | | 07/17/2023 | | 1,231 | | (27) | | | (27) | | 1,204 | 1,204 | | | |
| 100103621 | DALLAS | TX | | 05/08/2023 | | 1,279 | | (13) | | | (13) | | 1,266 | 1,266 | | | |
| 100114953 | DENVER | CO | | 07/14/2023 | | 1,235 | | (38) | | | (38) | | 1,197 | 1,197 | | | |
| 100137788 | EAGLE RIVER | AK | | 12/08/2023 | | 1,298 | | (17) | | | (17) | | 1,281 | 1,281 | | | |
| 100135585 | SAN DIEGO | CA | | 11/09/2023 | | 1,014 | | (5) | | | (5) | | 1,009 | 1,009 | | | |
| 100156537 | DELRAY BEACH | FL | | 06/24/2024 | | 836 | | (12) | | | (12) | | 824 | 824 | | | |
| 100138821 | SANTA ROSA BEACH | FL | | 12/21/2023 | | 1,123 | | (36) | | | (36) | | 1,087 | 1,087 | | | |
| 100091767 | JUNE LAKE | CA | | 01/30/2023 | | 1,081 | | (45) | | | (45) | | 1,036 | 1,036 | | | |
| 100014445 | EAST ELMHURST | NY | | 09/27/2017 | | 1,274 | | 102 | | | 102 | | 1,376 | 1,376 | | | |
| 100120146 | CADILLAC | MI | | 08/11/2023 | | 1,561 | | (23) | | | (23) | | 1,538 | 1,538 | | | |
| 100110446 | LOS ANGELES | CA | | 06/30/2023 | | 1,294 | | (20) | | | (20) | | 1,274 | 1,274 | | | |
| 100079395 | SPRING VALLEY | CA | | 03/17/2022 | | 2,522 | | (56) | | | (56) | | 2,466 | 2,466 | | | |
| 100141537 | GLENDORA | CA | | 01/30/2024 | | 957 | | (22) | | | (22) | | 935 | 935 | | | |
| 100027953 | BRONX | NY | | 10/26/2018 | | 2,287 | | 322 | | | 322 | | 2,609 | 2,609 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141164 | STATEN ISLAND | NY | | 01/30/2024 | | 1,137 | | (18) | | | (18) | | 1,119 | 1,119 | | | |
| 100138393 | EL CAJON | CA | | 12/18/2023 | | 894 | | (21) | | | (21) | | 873 | 873 | | | |
| 100119279 | PORTLAND | OR | | 07/31/2023 | | 1,326 | | (21) | | | (21) | | 1,305 | 1,305 | | | |
| 100135029 | SAN PABLO | CA | | 10/30/2023 | | 1,139 | | (9) | | | (9) | | 1,130 | 1,130 | | | |
| 100158883 | KENT | WA | | 07/12/2024 | | 430 | | (9) | | | (9) | | 421 | 421 | | | |
| 100147746 | LAS VEGAS | NV | | 04/08/2024 | | 3,011 | | (16) | | | (16) | | 2,995 | 2,995 | | | |
| 100090771 | LOS ANGELES | CA | | 02/28/2023 | | 886 | | (43) | | | (43) | | 843 | 843 | | | |
| 100064029 | MARLBORO | NJ | | 07/01/2021 | | 2,423 | | 90 | | | 90 | | 2,513 | 2,513 | | | |
| 100143883 | LAKE WALES | FL | | 03/06/2024 | | 1,253 | | (29) | | | (29) | | 1,224 | 1,224 | | | |
| 100151236 | LONG BEACH | CA | | 05/10/2024 | | 1,330 | | (10) | | | (10) | | 1,320 | 1,320 | | | |
| 100142482 | WORCESTER | MA | | 03/08/2024 | | 1,222 | | (59) | | | (59) | | 1,163 | 1,163 | | | |
| 100120743 | TENAFLY | NJ | | 08/25/2023 | | 1,404 | | 9 | | | 9 | | 1,413 | 1,413 | | | |
| 100055435 | PONTE VEDRA BEACH | FL | | 03/23/2021 | | 720 | | (99) | | | (99) | | 621 | 621 | | | |
| 100140319 | LEWISTOWN | MT | | 01/18/2024 | | 1,131 | | (20) | | | (20) | | 1,111 | 1,111 | | | |
| 100100566 | PLEASANT VIEW | UT | | 04/27/2023 | | 1,135 | | (23) | | | (23) | | 1,112 | 1,112 | | | |
| 100150193 | HAZLET | NJ | | 04/30/2024 | | 821 | | (29) | | | (29) | | 792 | 792 | | | |
| 100139167 | FALL RIVER | MA | | 12/28/2023 | | 758 | | (22) | | | (22) | | 736 | 736 | | | |
| 100158917 | TRUCKEE | CA | | 07/12/2024 | | 409 | | (11) | | | (11) | | 398 | 398 | | | |
| 100149034 | ORANGE BEACH | AL | | 04/19/2024 | | 894 | | (37) | | | (37) | | 857 | 857 | | | |
| 100119683 | NEWARK | NJ | | 08/08/2023 | | 1,146 | | (22) | | | (22) | | 1,124 | 1,124 | | | |
| 100137847 | SAN JOSE | CA | | 12/08/2023 | | 1,193 | | 1 | | | 1 | | 1,194 | 1,194 | | | |
| 100118024 | RANCHO CUCAMONGA | CA | | 07/20/2023 | | 1,825 | | 37 | | | 37 | | 1,862 | 1,862 | | | |
| 100150595 | GRAPEVINE | TX | | 05/03/2024 | | 1,221 | | (32) | | | (32) | | 1,189 | 1,189 | | | |
| 100149955 | ELIZABETH | NJ | | 06/07/2024 | | 1,081 | | (14) | | | (14) | | 1,067 | 1,067 | | | |
| 100152499 | ESTERO | FL | | 05/17/2024 | | 1,550 | | 3 | | | 3 | | 1,553 | 1,553 | | | |
| 100119250 | LAKEHEAD | CA | | 07/31/2023 | | 2,203 | | (30) | | | (30) | | 2,173 | 2,173 | | | |
| 100119466 | BELMAR | NJ | | 07/31/2023 | | 1,983 | | (5) | | | (5) | | 1,978 | 1,978 | | | |
| 100131616 | KISSIMMEE | FL | | 10/06/2023 | | 1,403 | | 36 | | | 36 | | 1,439 | 1,439 | | | |
| 100134817 | LOS ANGELES ARLETA AREA | CA | | 10/30/2023 | | 1,029 | | (9) | | | (9) | | 1,020 | 1,020 | | | |
| 100149202 | SOUTH GATE | CA | | 04/22/2024 | | 1,145 | | (47) | | | (47) | | 1,098 | 1,098 | | | |
| 100089067 | OAKHURST | NJ | | 01/06/2023 | | 1,396 | | (14) | | | (14) | | 1,382 | 1,382 | | | |
| 100109091 | NORWALK | CT | | 06/05/2023 | | 1,249 | | (18) | | | (18) | | 1,231 | 1,231 | | | |
| 100076467 | CAPE CORAL | FL | | 12/21/2021 | | 2,250 | | (140) | | | (140) | | 2,110 | 2,110 | | | |
| 100148707 | MIAMI | FL | | 04/17/2024 | | 1,238 | | (22) | | | (22) | | 1,216 | 1,216 | | | |
| 100081456 | RENO | NV | | 03/18/2022 | | 3,994 | | 263 | | | 263 | | 4,257 | 4,257 | | | |
| 100117795 | NORTH HILLS AREA CITY OF LOS | CA | | 07/20/2023 | | 1,363 | | 17 | | | 17 | | 1,380 | 1,380 | | | |
| 100148631 | MESA | AZ | | 05/15/2024 | | 1,319 | | (4) | | | (4) | | 1,315 | 1,315 | | | |
| 100117148 | ARCADIA | CA | | 07/20/2023 | | 34,892 | | 1,192 | | | 1,192 | | 36,084 | 36,084 | | | |
| 100143283 | SNOQUALMIE PASS | WA | | 02/16/2024 | | 1,229 | | (27) | | | (27) | | 1,202 | 1,202 | | | |
| 100138772 | SUGAR LAND | TX | | 12/21/2023 | | 765 | | (33) | | | (33) | | 732 | 732 | | | |
| 100142603 | SALT LAKE CITY | UT | | 02/08/2024 | | 1,120 | | (14) | | | (14) | | 1,106 | 1,106 | | | |
| 100133931 | LANSDALE | PA | | 10/25/2023 | | 2,506 | | (28) | | | (28) | | 2,478 | 2,478 | | | |
| 100153022 | AUSTIN | TX | | 06/27/2024 | | 599 | | (51) | | | (51) | | 548 | 548 | | | |
| 100100399 | NORTH GRAFTON | MA | | 04/27/2023 | | 1,533 | | 151 | | | 151 | | 1,684 | 1,684 | | | |
| 100115088 | MANTECA | CA | | 07/14/2023 | | 1,480 | | 1 | | | 1 | | 1,481 | 1,481 | | | |
| 100160516 | PHOENIX | AZ | | 07/19/2024 | | 735 | | (19) | | | (19) | | 716 | 716 | | | |
| 100120669 | SAN JUAN CAPISTRANO | CA | | 08/24/2023 | | 2,471 | | (43) | | | (43) | | 2,428 | 2,428 | | | |
| 100129525 | IDAHO FALLS | ID | | 09/29/2023 | | 1,264 | | (21) | | | (21) | | 1,243 | 1,243 | | | |
| 100136970 | DILLON | CO | | 11/28/2023 | | 2,718 | | (34) | | | (34) | | 2,684 | 2,684 | | | |
| 100148831 | BROKEN BOW | OK | | 04/17/2024 | | 1,185 | | (18) | | | (18) | | 1,167 | 1,167 | | | |
| 100150478 | HUNTINGTON PARK | CA | | 05/03/2024 | | 4,447 | | (91) | | | (91) | | 4,356 | 4,356 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100162751 | CHARLOTTE | NC | | 08/12/2024 | | 408 | | (10) | | | (10) | | 398 | 398 | | | |
| 100133386 | MOSELEY | VA | | 11/21/2023 | | 1,164 | | (10) | | | (10) | | 1,154 | 1,154 | | | |
| 100117137 | ROSLYN | NY | | 07/20/2023 | | 2,451 | | 542 | | | 542 | | 2,993 | 2,993 | | | |
| 100087207 | ELK GROVE | CA | | 10/25/2022 | | 2,918 | | 109 | | | 109 | | 3,027 | 3,027 | | | |
| 100162478 | GARLAND | TX | | 08/07/2024 | | 366 | | (14) | | | (14) | | 352 | 352 | | | |
| 100116957 | WEEHAWKEN | NJ | | 07/20/2023 | | 2,580 | | 827 | | | 827 | | 3,407 | 3,407 | | | |
| 100126997 | KEY WEST | FL | | 08/30/2023 | | 11,335 | | 969 | | | 969 | | 12,304 | 12,304 | | | |
| 100160066 | LOS BANOS | CA | | 07/17/2024 | | 10,438 | | (55) | | | (55) | | 10,383 | 10,383 | | | |
| 100067710 | SAN RAMON | CA | | 09/23/2021 | | 3,186 | | 14 | | | 14 | | 3,200 | 3,200 | | | |
| 100134640 | PHILADELPHIA | PA | | 10/30/2023 | | 1,191 | | | | | | | 1,191 | 1,191 | | | |
| 100148484 | EMERALD ISLE | NC | | 04/12/2024 | | 1,210 | | (28) | | | (28) | | 1,182 | 1,182 | | | |
| 100147482 | CHULA VISTA | CA | | 04/03/2024 | | 1,271 | | (15) | | | (15) | | 1,256 | 1,256 | | | |
| 100116211 | PLYMOUTH | MI | | 07/20/2023 | | 2,087 | | 352 | | | 352 | | 2,439 | 2,439 | | | |
| 100087755 | ANAHEIM | CA | | 11/17/2022 | | 1,232 | | (22) | | | (22) | | 1,210 | 1,210 | | | |
| 100153673 | SARASOTA | FL | | 05/31/2024 | | 948 | | (37) | | | (37) | | 911 | 911 | | | |
| 100136066 | SAN TAN VALLEY | AZ | | 11/16/2023 | | 809 | | (12) | | | (12) | | 797 | 797 | | | |
| 100135199 | LEMON GROVE | CA | | 11/07/2023 | | 1,998 | | (38) | | | (38) | | 1,960 | 1,960 | | | |
| 100120808 | COVINGTON | LA | | 08/25/2023 | | 978 | | (23) | | | (23) | | 955 | 955 | | | |
| 100108485 | HOUSTON | TX | | 05/25/2023 | | 319 | | (9) | | | (9) | | 310 | 310 | | | |
| 100156665 | VALLEJO | CA | | 06/24/2024 | | 917 | | (20) | | | (20) | | 897 | 897 | | | |
| 100087493 | MANTECA | CA | | 10/25/2022 | | 1,956 | | 124 | | | 124 | | 2,080 | 2,080 | | | |
| 100127530 | PHILADELPHIA | PA | | 09/08/2023 | | 1,594 | | 22 | | | 22 | | 1,616 | 1,616 | | | |
| 100112938 | SHADOW HILLS | CA | | 06/29/2023 | | 3,021 | | 191 | | | 191 | | 3,212 | 3,212 | | | |
| 100118016 | CHINO | CA | | 07/20/2023 | | 1,841 | | 123 | | | 123 | | 1,964 | 1,964 | | | |
| 100078471 | GILROY | CA | | 01/25/2022 | | 662 | | (19) | | | (19) | | 643 | 643 | | | |
| 100078489 | BRONX | NY | | 02/02/2022 | | 4,393 | | 53 | | | 53 | | 4,446 | 4,446 | | | |
| 100151947 | WHITTIER | CA | | 06/14/2024 | | 752 | | (27) | | | (27) | | 725 | 725 | | | |
| 100090893 | SHAVER LAKE | CA | | 01/31/2023 | | 2,411 | | 50 | | | 50 | | 2,461 | 2,461 | | | |
| 100132729 | NASHVILLE | TN | | 11/03/2023 | | 1,069 | | (11) | | | (11) | | 1,058 | 1,058 | | | |
| 100117585 | ANTIOCH | CA | | 07/20/2023 | | 1,511 | | (2) | | | (2) | | 1,509 | 1,509 | | | |
| 100103423 | SCOTTSDALE | AZ | | 06/16/2023 | | 959 | | (41) | | | (41) | | 918 | 918 | | | |
| 100109840 | NORTH MIAMI BEACH | FL | | 06/22/2023 | | 1,232 | | (61) | | | (61) | | 1,171 | 1,171 | | | |
| 100143877 | AMERICAN CANYON | CA | | 03/06/2024 | | 516 | | (8) | | | (8) | | 508 | 508 | | | |
| 100067688 | VALLEJO | CA | | 09/23/2021 | | 3,060 | | (34) | | | (34) | | 3,026 | 3,026 | | | |
| 100161136 | TAHUYA | WA | | 07/24/2024 | | 428 | | (10) | | | (10) | | 418 | 418 | | | |
| 100161757 | FLANDERS | NY | | 07/31/2024 | | 1,093 | | (42) | | | (42) | | 1,051 | 1,051 | | | |
| 100100989 | SAN BERNARDINO | CA | | 04/28/2023 | | 2,586 | | 202 | | | 202 | | 2,788 | 2,788 | | | |
| 100143888 | SEWICKLEY | PA | | 03/06/2024 | | 1,002 | | (18) | | | (18) | | 984 | 984 | | | |
| 100155093 | IDYLLWILD | CA | | 07/19/2024 | | 1,627 | | (14) | | | (14) | | 1,613 | 1,613 | | | |
| 100137214 | PARADISE | TX | | 11/28/2023 | | 953 | | (33) | | | (33) | | 920 | 920 | | | |
| 100083662 | CHURCHTON | MD | | 06/23/2022 | | 2,020 | | (39) | | | (39) | | 1,981 | 1,981 | | | |
| 100102505 | MOUNT JULIET | TN | | 06/07/2023 | | 1,650 | | 3 | | | 3 | | 1,653 | 1,653 | | | |
| 100076814 | WILDOMAR | CA | | 12/27/2021 | | 2,350 | | (107) | | | (107) | | 2,243 | 2,243 | | | |
| 100149436 | JACKSON | NJ | | 04/24/2024 | | 3,554 | | (100) | | | (100) | | 3,454 | 3,454 | | | |
| 100157667 | DELRAY BEACH | FL | | 06/28/2024 | | 715 | | (19) | | | (19) | | 696 | 696 | | | |
| 100089297 | HENDERSON | NV | | 01/26/2023 | | 1,211 | | (54) | | | (54) | | 1,157 | 1,157 | | | |
| 100143776 | KEARNY | NJ | | 02/27/2024 | | 1,238 | | (13) | | | (13) | | 1,225 | 1,225 | | | |
| 100137872 | BRYSON CITY | NC | | 12/08/2023 | | 945 | | (4) | | | (4) | | 941 | 941 | | | |
| 100129235 | JACKSONVILLE | FL | | 11/03/2023 | | 1,191 | | (6) | | | (6) | | 1,185 | 1,185 | | | |
| 100141429 | WATSONVILLE | CA | | 01/30/2024 | | 1,432 | | (32) | | | (32) | | 1,400 | 1,400 | | | |
| 100117528 | EL CAJON | CA | | 07/20/2023 | | 1,737 | | 56 | | | 56 | | 1,793 | 1,793 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139026 | WILLIAMSBURG | VA | | 12/22/2023 | | 14,020 | | (112) | | | (112) | | 13,908 | 13,908 | | | |
| 100155896 | ALLEN | TX | | 06/17/2024 | | 885 | | | | | | | 885 | 885 | | | |
| 100117743 | TAMPA | FL | | 07/20/2023 | | 1,295 | | 47 | | | 47 | | 1,342 | 1,342 | | | |
| 100156562 | VANCOUVER | WA | | 06/24/2024 | | 878 | | (7) | | | (7) | | 871 | 871 | | | |
| 100142394 | SALINAS | CA | | 02/02/2024 | | 904 | | (15) | | | (15) | | 889 | 889 | | | |
| 100118064 | MIAMI BEACH | FL | | 07/20/2023 | | 1,397 | | (7) | | | (7) | | 1,390 | 1,390 | | | |
| 100078767 | SIMI VALLEY | CA | | 01/31/2022 | | 2,825 | | (55) | | | (55) | | 2,770 | 2,770 | | | |
| 100141678 | COLUMBUS | OH | | 01/30/2024 | | 691 | | (1) | | | (1) | | 690 | 690 | | | |
| 100143714 | LA HABRA | CA | | 02/26/2024 | | 47,117 | | (1,446) | | | (1,446) | | 45,671 | 45,671 | | | |
| 754469 | WOODBURY | MN | | 12/31/2006 | | 18,849 | | | | | | | 18,849 | 18,849 | | | |
| 100138188 | CLIFTON | NJ | | 12/14/2023 | | 850 | | (2) | | | (2) | | 848 | 848 | | | |
| 100141344 | ORANGE | CA | | 01/30/2024 | | 1,001 | | (18) | | | (18) | | 983 | 983 | | | |
| 100160989 | CONCRETE | WA | | 07/24/2024 | | 358 | | (10) | | | (10) | | 348 | 348 | | | |
| 100100016 | TRUMBULL | CT | | 03/28/2023 | | 843 | | (5) | | | (5) | | 838 | 838 | | | |
| 100135394 | THE SEA RANCH | CA | | 11/13/2023 | | 1,163 | | (11) | | | (11) | | 1,152 | 1,152 | | | |
| 100088961 | PHOENIX | AZ | | 11/15/2022 | | 1,268 | | (26) | | | (26) | | 1,242 | 1,242 | | | |
| 100161368 | MANTECA | CA | | 07/25/2024 | | 323 | | (9) | | | (9) | | 314 | 314 | | | |
| 100109045 | LAS VEGAS | NV | | 06/05/2023 | | 1,263 | | (20) | | | (20) | | 1,243 | 1,243 | | | |
| 100120978 | DERRY | NH | | 08/30/2023 | | 1,666 | | 18 | | | 18 | | 1,684 | 1,684 | | | |
| 4010065082 | Phoenix | AZ | | 01/10/2024 | | 1,523 | | (197) | | | (197) | | 1,326 | 1,326 | | | |
| 100161082 | SEMINOLE | FL | | 07/24/2024 | | 396 | | (8) | | | (8) | | 388 | 388 | | | |
| 100114758 | MURRIETA | CA | | 07/07/2023 | | 1,254 | | (19) | | | (19) | | 1,235 | 1,235 | | | |
| 100147733 | APEX | NC | | 04/08/2024 | | 1,372 | | (13) | | | (13) | | 1,359 | 1,359 | | | |
| 100157871 | PRESCOTT | AZ | | 07/09/2024 | | 363 | | 3 | | | 3 | | 366 | 366 | | | |
| 100148574 | BUMPASS | VA | | 04/12/2024 | | 1,205 | | (28) | | | (28) | | 1,177 | 1,177 | | | |
| 100054173 | SAN FRANCISCO | CA | | 03/23/2021 | | 1,173 | | (14) | | | (14) | | 1,159 | 1,159 | | | |
| 100119844 | ENGLEWOOD | NJ | | 08/08/2023 | | 1,128 | | (16) | | | (16) | | 1,112 | 1,112 | | | |
| 100014812 | PARK CITY | UT | | 11/06/2017 | | 4,548 | | (48) | | | (48) | | 4,500 | 4,500 | | | |
| 100151720 | WESTWOOD | NJ | | 05/10/2024 | | 855 | | (4) | | | (4) | | 851 | 851 | | | |
| 100134780 | LEMON GROVE | CA | | 10/30/2023 | | 1,130 | | (20) | | | (20) | | 1,110 | 1,110 | | | |
| 100154711 | HIGHLAND MILLS | NY | | 07/19/2024 | | 825 | | (18) | | | (18) | | 807 | 807 | | | |
| 100147480 | LAS VEGAS | NV | | 04/03/2024 | | 1,384 | | (15) | | | (15) | | 1,369 | 1,369 | | | |
| 100117793 | SANTA CLARITA AREA | CA | | 07/20/2023 | | 1,186 | | 7 | | | 7 | | 1,193 | 1,193 | | | |
| 100159260 | KENT | WA | | 07/15/2024 | | 615 | | (11) | | | (11) | | 604 | 604 | | | |
| 100160942 | SAN DIEGO | CA | | 07/24/2024 | | 392 | | (10) | | | (10) | | 382 | 382 | | | |
| 100110721 | MIAMI | FL | | 08/11/2023 | | 998 | | (19) | | | (19) | | 979 | 979 | | | |
| 100147077 | LANGHORNE | PA | | 03/28/2024 | | 1,149 | | (18) | | | (18) | | 1,131 | 1,131 | | | |
| 100136590 | AURORA | CO | | 11/22/2023 | | 989 | | (23) | | | (23) | | 966 | 966 | | | |
| 100100451 | NEW HYDE PARK | NY | | 04/27/2023 | | 1,504 | | 15 | | | 15 | | 1,519 | 1,519 | | | |
| 100131782 | HUNTINGTON PARK | CA | | 10/06/2023 | | 1,022 | | (2) | | | (2) | | 1,020 | 1,020 | | | |
| 100082182 | RANCHO MURIETA | CA | | 04/14/2022 | | 2,306 | | (45) | | | (45) | | 2,261 | 2,261 | | | |
| 100149397 | MARYSVILLE | WA | | 04/24/2024 | | 1,362 | | (10) | | | (10) | | 1,352 | 1,352 | | | |
| 100000313 | SILVER SPRING | MD | | 09/27/2016 | | 3,935 | | 264 | | | 264 | | 4,199 | 4,199 | | | |
| 100087334 | BAKERSFIELD | CA | | 10/25/2022 | | 3,112 | | 207 | | | 207 | | 3,319 | 3,319 | | | |
| 100135371 | TRAVERSE CITY | MI | | 11/13/2023 | | 1,247 | | 14 | | | 14 | | 1,261 | 1,261 | | | |
| 100161111 | VIRGINIA BEACH | VA | | 07/24/2024 | | 409 | | (11) | | | (11) | | 398 | 398 | | | |
| 100099871 | NORTH RICHLAND HILLS | TX | | 03/28/2023 | | 1,384 | | 15 | | | 15 | | 1,399 | 1,399 | | | |
| 100115936 | HENDERSON | NV | | 07/20/2023 | | 1,551 | | 15 | | | 15 | | 1,566 | 1,566 | | | |
| 100149942 | RIO RANCHO | NM | | 06/07/2024 | | 927 | | (5) | | | (5) | | 922 | 922 | | | |
| 100138235 | ELLICOTT CITY | MD | | 12/14/2023 | | 1,265 | | 12 | | | 12 | | 1,277 | 1,277 | | | |
| 100110595 | INLET BEACH | FL | | 06/30/2023 | | 1,589 | | 3 | | | 3 | | 1,592 | 1,592 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101920 | MILILANI | HI | | 04/14/2023 | | 861 | | (36) | | | (36) | | 825 | 825 | | | |
| 100150466 | SUNLAND AREA LOS ANGELES | CA | | 05/03/2024 | | 2,511 | | (39) | | | (39) | | 2,472 | 2,472 | | | |
| 100154883 | PHILADELPHIA | PA | | 07/19/2024 | | 872 | | (8) | | | (8) | | 864 | 864 | | | |
| 100147115 | POOLER | GA | | 05/08/2024 | | 1,779 | | (28) | | | (28) | | 1,751 | 1,751 | | | |
| 100101844 | MACON | GA | | 04/06/2023 | | 1,299 | | (52) | | | (52) | | 1,247 | 1,247 | | | |
| 100109822 | NEWARK | NJ | | 06/22/2023 | | 1,252 | | (25) | | | (25) | | 1,227 | 1,227 | | | |
| 100140678 | STOCKTON | CA | | 02/08/2024 | | 816 | | (25) | | | (25) | | 791 | 791 | | | |
| 100119979 | DESERT HOT SPRINGS | CA | | 08/11/2023 | | 1,282 | | (7) | | | (7) | | 1,275 | 1,275 | | | |
| 100152814 | PACOIMA | CA | | 05/22/2024 | | 600 | | (25) | | | (25) | | 575 | 575 | | | |
| 100147061 | WINNETKA | CA | | 03/27/2024 | | 1,280 | | (20) | | | (20) | | 1,260 | 1,260 | | | |
| 100159459 | BAYONNE | NJ | | 07/15/2024 | | 2,085 | | (76) | | | (76) | | 2,009 | 2,009 | | | |
| 100137664 | DALLAS | TX | | 12/08/2023 | | 1,021 | | (15) | | | (15) | | 1,006 | 1,006 | | | |
| 100137548 | BIG BEAR | CA | | 12/08/2023 | | 1,169 | | (17) | | | (17) | | 1,152 | 1,152 | | | |
| 100102141 | EDGEWATER | MD | | 04/14/2023 | | 862 | | (16) | | | (16) | | 846 | 846 | | | |
| 100159596 | SOUTH MIAMI | FL | | 07/15/2024 | | 415 | | (13) | | | (13) | | 402 | 402 | | | |
| 100151703 | LYNNWOOD | WA | | 05/10/2024 | | 1,992 | | 24 | | | 24 | | 2,016 | 2,016 | | | |
| 100116290 | ONTARIO | CA | | 07/20/2023 | | 2,616 | | 681 | | | 681 | | 3,297 | 3,297 | | | |
| 100136650 | CLEARWATER | FL | | 01/25/2024 | | 738 | | (7) | | | (7) | | 731 | 731 | | | |
| 100088789 | MORRISTOWN | TN | | 11/15/2022 | | 974 | | 9 | | | 9 | | 983 | 983 | | | |
| 100072010 | DENVER | CO | | 10/29/2021 | | 310 | | (10) | | | (10) | | 300 | 300 | | | |
| 100087920 | GLENDALE | AZ | | 10/25/2022 | | 1,158 | | (14) | | | (14) | | 1,144 | 1,144 | | | |
| 100137183 | MIAMI | FL | | 11/28/2023 | | 1,018 | | (8) | | | (8) | | 1,010 | 1,010 | | | |
| 100142518 | TRACY | CA | | 02/08/2024 | | 1,218 | | (28) | | | (28) | | 1,190 | 1,190 | | | |
| 100131602 | FANWOOD | NJ | | 10/06/2023 | | 1,263 | | 5 | | | 5 | | 1,268 | 1,268 | | | |
| 100151014 | RICHMOND | VA | | 05/08/2024 | | 1,383 | | (6) | | | (6) | | 1,377 | 1,377 | | | |
| 100077937 | CASTLE ROCK | CO | | 01/10/2022 | | 6,860 | | (183) | | | (183) | | 6,677 | 6,677 | | | |
| 100162050 | LAS VEGAS | NV | | 07/31/2024 | | 354 | | (22) | | | (22) | | 332 | 332 | | | |
| 100145845 | NAPLES | FL | | 03/15/2024 | | 798 | | (44) | | | (44) | | 754 | 754 | | | |
| 100152367 | ORANGE BEACH | AL | | 05/17/2024 | | 1,757 | | 137 | | | 137 | | 1,894 | 1,894 | | | |
| 100132489 | LOS ANGELES | CA | | 11/03/2023 | | 791 | | 7 | | | 7 | | 798 | 798 | | | |
| 100131829 | FILLMORE | CA | | 10/06/2023 | | 995 | | | | | | | 995 | 995 | | | |
| 100143983 | CUTLER BAY | FL | | 02/29/2024 | | 1,156 | | (53) | | | (53) | | 1,103 | 1,103 | | | |
| 100159227 | NORTH WALES | PA | | 07/15/2024 | | 402 | | (10) | | | (10) | | 392 | 392 | | | |
| 100157730 | MANVEL | TX | | 06/28/2024 | | 409 | | (22) | | | (22) | | 387 | 387 | | | |
| 100143692 | RIVERHEAD | NY | | 02/22/2024 | | 560 | | (17) | | | (17) | | 543 | 543 | | | |
| 100119469 | KISSIMMEE | FL | | 07/31/2023 | | 1,435 | | (7) | | | (7) | | 1,428 | 1,428 | | | |
| 100119606 | WYLIE | TX | | 07/31/2023 | | 1,231 | | (21) | | | (21) | | 1,210 | 1,210 | | | |
| 100161418 | PEMBROKE PINES | FL | | 07/29/2024 | | 836 | | (10) | | | (10) | | 826 | 826 | | | |
| 100090030 | LAKE POINT | UT | | 01/13/2023 | | 1,283 | | 3 | | | 3 | | 1,286 | 1,286 | | | |
| 100114914 | SANTA ANA | CA | | 07/13/2023 | | 1,270 | | (26) | | | (26) | | 1,244 | 1,244 | | | |
| 100142713 | LAKE OSWEGO | OR | | 02/08/2024 | | 1,102 | | (14) | | | (14) | | 1,088 | 1,088 | | | |
| 100142737 | ANAHEIM | CA | | 02/08/2024 | | 1,247 | | (25) | | | (25) | | 1,222 | 1,222 | | | |
| 100110720 | RIALTO | CA | | 08/11/2023 | | 2,868 | | (75) | | | (75) | | 2,793 | 2,793 | | | |
| 100149506 | HEATH | OH | | 04/26/2024 | | 924 | | (28) | | | (28) | | 896 | 896 | | | |
| 100162089 | BROOKLYN | NY | | 07/31/2024 | | 401 | | (11) | | | (11) | | 390 | 390 | | | |
| 100103571 | SANFORD | FL | | 05/08/2023 | | 311 | | (2) | | | (2) | | 309 | 309 | | | |
| 100148813 | AGRA | OK | | 04/17/2024 | | 996 | | (13) | | | (13) | | 983 | 983 | | | |
| 100146690 | LAS VEGAS | NV | | 03/20/2024 | | 737 | | (29) | | | (29) | | 708 | 708 | | | |
| 100132299 | MILPITAS | CA | | 10/13/2023 | | 1,401 | | (14) | | | (14) | | 1,387 | 1,387 | | | |
| 100117413 | IRVINE | CA | | 07/20/2023 | | 2,960 | | 882 | | | 882 | | 3,842 | 3,842 | | | |
| 100109757 | LOS ANGELES | CA | | 06/16/2023 | | 4,495 | | (54) | | | (54) | | 4,441 | 4,441 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158138 | MARYSVILLE | WA | | 07/09/2024 | | 9,002 | | (53) | | | (53) | | 8,949 | 8,949 | | | |
| 100102531 | ASHEVILLE | NC | | 06/07/2023 | | 1,559 | | 22 | | | 22 | | 1,581 | 1,581 | | | |
| 100078947 | BELLINGHAM | WA | | 02/24/2022 | | 2,835 | | (24) | | | (24) | | 2,811 | 2,811 | | | |
| 100147428 | NEW ORLEANS | LA | | 04/03/2024 | | 623 | | (11) | | | (11) | | 612 | 612 | | | |
| 100030824 | NEWTON | MA | | 04/09/2019 | | 1,972 | | 377 | | | 377 | | 2,349 | 2,349 | | | |
| 100077802 | LUTZ | FL | | 12/23/2021 | | 2,590 | | (133) | | | (133) | | 2,457 | 2,457 | | | |
| 100082913 | NORTH SALT LAKE | UT | | 05/17/2022 | | 1,963 | | (46) | | | (46) | | 1,917 | 1,917 | | | |
| 100143736 | THATCHER | AZ | | 04/05/2024 | | 1,057 | | (32) | | | (32) | | 1,025 | 1,025 | | | |
| 100147010 | KEARNY | NJ | | 03/27/2024 | | 1,551 | | 29 | | | 29 | | 1,580 | 1,580 | | | |
| 100079991 | FONTANA | CA | | 04/25/2022 | | 3,251 | | 19 | | | 19 | | 3,270 | 3,270 | | | |
| 100100176 | YONKERS | NY | | 03/17/2023 | | 1,145 | | (19) | | | (19) | | 1,126 | 1,126 | | | |
| 100160154 | EAGLE RIVER | AK | | 07/17/2024 | | 403 | | (8) | | | (8) | | 395 | 395 | | | |
| 100118827 | JURUPA VALLEY | CA | | 08/30/2023 | | 34,530 | | (1,068) | | | (1,068) | | 33,462 | 33,462 | | | |
| 100136539 | NAPERVILLE | IL | | 11/20/2023 | | 1,620 | | 60 | | | 60 | | 1,680 | 1,680 | | | |
| 100158850 | JUPITER | FL | | 07/12/2024 | | 394 | | (9) | | | (9) | | 385 | 385 | | | |
| 100115486 | CONCORD | CA | | 07/17/2023 | | 750 | | (16) | | | (16) | | 734 | 734 | | | |
| 100128927 | HEMET | CA | | 09/22/2023 | | 1,077 | | (14) | | | (14) | | 1,063 | 1,063 | | | |
| 100150797 | DOWNINGTOWN | PA | | 05/08/2024 | | 24,622 | | (64) | | | (64) | | 24,558 | 24,558 | | | |
| 100119977 | DENVER | NC | | 08/11/2023 | | 1,523 | | 8 | | | 8 | | 1,531 | 1,531 | | | |
| 100161080 | TUSTIN | CA | | 07/24/2024 | | 374 | | (10) | | | (10) | | 364 | 364 | | | |
| 100151016 | MIAMI | FL | | 05/08/2024 | | 794 | | (12) | | | (12) | | 782 | 782 | | | |
| 100142527 | TRUCKEE | CA | | 02/08/2024 | | 919 | | (11) | | | (11) | | 908 | 908 | | | |
| 100076418 | OKLAHOMA CITY | OK | | 12/23/2021 | | 2,325 | | (74) | | | (74) | | 2,251 | 2,251 | | | |
| 100108899 | LAKE ELSINORE | CA | | 05/31/2023 | | 1,513 | | (36) | | | (36) | | 1,477 | 1,477 | | | |
| 100155965 | UNIONDALE | NY | | 06/18/2024 | | 769 | | (20) | | | (20) | | 749 | 749 | | | |
| 100082566 | MIRAMAR BEACH | FL | | 04/27/2022 | | 4,071 | | (85) | | | (85) | | 3,986 | 3,986 | | | |
| 100150829 | ST. PETERSBURG | FL | | 05/08/2024 | | 1,345 | | (12) | | | (12) | | 1,333 | 1,333 | | | |
| 100132453 | SAN JOSE | CA | | 11/03/2023 | | 1,328 | | 61 | | | 61 | | 1,389 | 1,389 | | | |
| 100144321 | LOS ANGELES | CA | | 03/07/2024 | | 1,244 | | (66) | | | (66) | | 1,178 | 1,178 | | | |
| 100142570 | CAMBRIDGE | MA | | 02/08/2024 | | 1,155 | | (27) | | | (27) | | 1,128 | 1,128 | | | |
| 100102560 | TOOL | TX | | 06/07/2023 | | 1,362 | | (11) | | | (11) | | 1,351 | 1,351 | | | |
| 100091435 | OCEAN CITY | MD | | 02/22/2023 | | 1,454 | | (22) | | | (22) | | 1,432 | 1,432 | | | |
| 100079090 | CHELSEA | MA | | 02/24/2022 | | 3,593 | | | | | | | 3,593 | 3,593 | | | |
| 100147058 | MOUNT VERNON | WA | | 03/27/2024 | | 1,266 | | (11) | | | (11) | | 1,255 | 1,255 | | | |
| 100135363 | PALMDALE | CA | | 11/13/2023 | | 1,239 | | (2) | | | (2) | | 1,237 | 1,237 | | | |
| 100161995 | TUMWATER | WA | | 07/31/2024 | | 352 | | (12) | | | (12) | | 340 | 340 | | | |
| 100156674 | MT. JULIET | TN | | 06/24/2024 | | 713 | | (26) | | | (26) | | 687 | 687 | | | |
| 100141461 | CAMARILLO | CA | | 01/30/2024 | | 1,071 | | (1) | | | (1) | | 1,070 | 1,070 | | | |
| 100103189 | HILLSIDE | NJ | | 04/21/2023 | | 1,222 | | (40) | | | (40) | | 1,182 | 1,182 | | | |
| 100147353 | MARYSVILLE | WA | | 05/08/2024 | | 581 | | (14) | | | (14) | | 567 | 567 | | | |
| 100118945 | ADDISON | IL | | 07/27/2023 | | 1,427 | | 31 | | | 31 | | 1,458 | 1,458 | | | |
| 100119398 | ASBURY PARK | NJ | | 07/31/2023 | | 1,265 | | (17) | | | (17) | | 1,248 | 1,248 | | | |
| 100131618 | TUJUNGA | CA | | 10/06/2023 | | 1,309 | | (6) | | | (6) | | 1,303 | 1,303 | | | |
| 100143070 | ANTIOCH | CA | | 02/14/2024 | | 1,223 | | (46) | | | (46) | | 1,177 | 1,177 | | | |
| 100150923 | OCEAN ISLE BEACH | NC | | 05/08/2024 | | 1,247 | | (34) | | | (34) | | 1,213 | 1,213 | | | |
| 100083457 | POMONA | CA | | 06/02/2022 | | 4,282 | | (5) | | | (5) | | 4,277 | 4,277 | | | |
| 100128499 | CASTROVILLE | TX | | 09/15/2023 | | 1,787 | | (37) | | | (37) | | 1,750 | 1,750 | | | |
| 100137328 | ROSEDALE | NY | | 12/01/2023 | | 1,516 | | 22 | | | 22 | | 1,538 | 1,538 | | | |
| 100044742 | HAWTHORN WOODS | IL | | 11/19/2020 | | 1,582 | | (154) | | | (154) | | 1,428 | 1,428 | | | |
| 100161359 | MANTECA | CA | | 07/25/2024 | | 412 | | (7) | | | (7) | | 405 | 405 | | | |
| 100084860 | SEDONA | AZ | | 08/02/2022 | | 1,781 | | 25 | | | 25 | | 1,806 | 1,806 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149051 | KISSIMMEE | FL | | 04/19/2024 | | 2,340 | | (55) | | | (55) | | 2,285 | 2,285 | | | |
| 100116305 | BENJAMIN | UT | | 07/20/2023 | | 2,444 | | 633 | | | 633 | | 3,077 | 3,077 | | | |
| 100103293 | LOS ANGELES | CA | | 04/27/2023 | | 1,047 | | (36) | | | (36) | | 1,011 | 1,011 | | | |
| 100140879 | SALINAS | CA | | 01/25/2024 | | 1,051 | | (9) | | | (9) | | 1,042 | 1,042 | | | |
| 100147500 | STILLWATER | MN | | 04/03/2024 | | 1,149 | | (42) | | | (42) | | 1,107 | 1,107 | | | |
| 100136414 | CHATHAM | NJ | | 11/20/2023 | | 1,237 | | 8 | | | 8 | | 1,245 | 1,245 | | | |
| 100080371 | JURUPA VALLEY | CA | | 04/14/2022 | | 2,015 | | (75) | | | (75) | | 1,940 | 1,940 | | | |
| 100116336 | OAKHURST | CA | | 07/20/2023 | | 2,294 | | 638 | | | 638 | | 2,932 | 2,932 | | | |
| 100078692 | RANCHO CUCAMONGA | CA | | 02/02/2022 | | 2,387 | | (41) | | | (41) | | 2,346 | 2,346 | | | |
| 100110663 | N TOPSAIL BEACH | NC | | 06/30/2023 | | 1,273 | | (27) | | | (27) | | 1,246 | 1,246 | | | |
| 754574 | CORONA | CA | | 12/31/2006 | | 119,705 | | | | | | | 119,705 | 119,705 | | | |
| 100154948 | LINCOLN | CA | | 07/19/2024 | | 3,196 | | (46) | | | (46) | | 3,150 | 3,150 | | | |
| 100137909 | ARLINGTON HEIGHTS | IL | | 12/12/2023 | | 856 | | 1 | | | 1 | | 857 | 857 | | | |
| 100147935 | SOUTH LAKE TAHOE | CA | | 04/08/2024 | | 31,839 | | (429) | | | (429) | | 31,410 | 31,410 | | | |
| 100086923 | THE VILLAGES | FL | | 10/24/2022 | | 1,445 | | 4 | | | 4 | | 1,449 | 1,449 | | | |
| 100101084 | MIAMI BEACH | FL | | 04/28/2023 | | 1,966 | | 91 | | | 91 | | 2,057 | 2,057 | | | |
| 100144377 | CENTENNIAL | CO | | 03/07/2024 | | 1,241 | | (4) | | | (4) | | 1,237 | 1,237 | | | |
| 100136534 | SAVANNAH | GA | | 11/20/2023 | | 1,177 | | 5 | | | 5 | | 1,182 | 1,182 | | | |
| 100142591 | UPPER MARLBORO | MD | | 02/08/2024 | | 1,126 | | (31) | | | (31) | | 1,095 | 1,095 | | | |
| 100079642 | SCOTTSDALE | AZ | | 04/08/2022 | | 2,683 | | 31 | | | 31 | | 2,714 | 2,714 | | | |
| 100140056 | OCALA | FL | | 01/09/2024 | | 1,133 | | (33) | | | (33) | | 1,100 | 1,100 | | | |
| 100159730 | STOCKTON | CA | | 08/23/2024 | | 857 | | (21) | | | (21) | | 836 | 836 | | | |
| 100133439 | POMPANO BEACH | FL | | 10/19/2023 | | 1,013 | | (17) | | | (17) | | 996 | 996 | | | |
| 100156174 | GROVELAND | FL | | 06/20/2024 | | 1,299 | | (32) | | | (32) | | 1,267 | 1,267 | | | |
| 100079910 | PACIFIC GROVE | CA | | 04/25/2022 | | 2,723 | | 70 | | | 70 | | 2,793 | 2,793 | | | |
| 100128751 | UPLAND | CA | | 09/21/2023 | | 1,021 | | (15) | | | (15) | | 1,006 | 1,006 | | | |
| 100132044 | ESCONDIDO | CA | | 10/13/2023 | | 1,267 | | (3) | | | (3) | | 1,264 | 1,264 | | | |
| 100151676 | TYBEE ISLAND | GA | | 05/10/2024 | | 1,334 | | 8 | | | 8 | | 1,342 | 1,342 | | | |
| 100151773 | MILLBURY | MA | | 05/10/2024 | | 1,147 | | (12) | | | (12) | | 1,135 | 1,135 | | | |
| 100026784 | SPARTA | NJ | | 09/26/2018 | | 1,742 | | 260 | | | 260 | | 2,002 | 2,002 | | | |
| 100150580 | NORTH MYRTLE BEACH | SC | | 05/03/2024 | | 4,244 | | (100) | | | (100) | | 4,144 | 4,144 | | | |
| 100153176 | SUNLAND | CA | | 05/30/2024 | | 1,176 | | (12) | | | (12) | | 1,164 | 1,164 | | | |
| 100141083 | EAST ORANGE | NJ | | 01/30/2024 | | 1,193 | | (32) | | | (32) | | 1,161 | 1,161 | | | |
| 100132620 | GILBERT | AZ | | 11/03/2023 | | 1,193 | | 11 | | | 11 | | 1,204 | 1,204 | | | |
| 100118109 | RANCHO CUCAMONGA | CA | | 07/20/2023 | | 1,222 | | 77 | | | 77 | | 1,299 | 1,299 | | | |
| 100118983 | SAN BERNARDINO | CA | | 07/27/2023 | | 1,232 | | (23) | | | (23) | | 1,209 | 1,209 | | | |
| 100162652 | ORANGE BEACH | AL | | 08/12/2024 | | 581 | | 34 | | | 34 | | 615 | 615 | | | |
| 100164303 | ROSELAND | VA | | 08/21/2024 | | 399 | | (9) | | | (9) | | 390 | 390 | | | |
| 100142608 | STERLING | VA | | 02/08/2024 | | 1,124 | | (15) | | | (15) | | 1,109 | 1,109 | | | |
| 100120128 | DENTON | TX | | 08/11/2023 | | 1,262 | | (22) | | | (22) | | 1,240 | 1,240 | | | |
| 100150464 | SAN DIEGO | CA | | 05/03/2024 | | 1,324 | | (17) | | | (17) | | 1,307 | 1,307 | | | |
| 100147792 | SUWANEE | GA | | 04/08/2024 | | 1,315 | | (22) | | | (22) | | 1,293 | 1,293 | | | |
| 100135054 | SAN DIEGO | CA | | 11/01/2023 | | 2,558 | | 43 | | | 43 | | 2,601 | 2,601 | | | |
| 100150789 | RALEIGH | NC | | 05/07/2024 | | 1,371 | | (13) | | | (13) | | 1,358 | 1,358 | | | |
| 100115916 | FLOWERY BRANCH | GA | | 07/20/2023 | | 1,269 | | (30) | | | (30) | | 1,239 | 1,239 | | | |
| 100090973 | ALLEN | TX | | 01/31/2023 | | 1,586 | | (57) | | | (57) | | 1,529 | 1,529 | | | |
| 100139576 | MENIFEE | CA | | 12/28/2023 | | 664 | | (19) | | | (19) | | 645 | 645 | | | |
| 100155098 | QUILCENE | WA | | 07/19/2024 | | 2,866 | | (28) | | | (28) | | 2,838 | 2,838 | | | |
| 100142152 | RIVERSIDE | CA | | 02/29/2024 | | 650 | | (10) | | | (10) | | 640 | 640 | | | |
| 100161121 | UPLAND | CA | | 07/24/2024 | | 866 | | (19) | | | (19) | | 847 | 847 | | | |
| 100150915 | EVERETT | WA | | 05/08/2024 | | 1,211 | | (26) | | | (26) | | 1,185 | 1,185 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115991 | KISSIMMEE | FL | | 07/20/2023 | | 1,546 | | (9) | | | (9) | | 1,537 | 1,537 | | | |
| 100127475 | DALLAS | TX | | 09/08/2023 | | 1,247 | | 5 | | | 5 | | 1,252 | 1,252 | | | |
| 100159578 | EDMONDS | WA | | 07/15/2024 | | 687 | | (47) | | | (47) | | 640 | 640 | | | |
| 100102880 | PORTLAND | OR | | 06/22/2023 | | 1,450 | | (4) | | | (4) | | 1,446 | 1,446 | | | |
| 100119396 | NASHVILLE | TN | | 07/31/2023 | | 1,364 | | (7) | | | (7) | | 1,357 | 1,357 | | | |
| 100107876 | KELLER | TX | | 06/29/2023 | | 1,362 | | (32) | | | (32) | | 1,330 | 1,330 | | | |
| 100131915 | SEVEN DEVILS | NC | | 10/13/2023 | | 1,250 | | (20) | | | (20) | | 1,230 | 1,230 | | | |
| 100148390 | NORTH HOLLYWOOD | CA | | 04/12/2024 | | 5,675 | | (161) | | | (161) | | 5,514 | 5,514 | | | |
| 100111094 | SHERMAN OAKS | CA | | 06/29/2023 | | 2,030 | | 100 | | | 100 | | 2,130 | 2,130 | | | |
| 100089589 | CELEBRATION | FL | | 01/30/2023 | | 1,110 | | (28) | | | (28) | | 1,082 | 1,082 | | | |
| 100116328 | THOUSAND OAKS | CA | | 07/20/2023 | | 2,821 | | 762 | | | 762 | | 3,583 | 3,583 | | | |
| 100136164 | DENVER | CO | | 12/18/2023 | | 1,044 | | (16) | | | (16) | | 1,028 | 1,028 | | | |
| 100076766 | SAN DIMAS | CA | | 12/30/2021 | | 2,267 | | (89) | | | (89) | | 2,178 | 2,178 | | | |
| 100108198 | ANTIOCH | CA | | 05/24/2023 | | 975 | | (36) | | | (36) | | 939 | 939 | | | |
| 100158686 | LYNN | MA | | 07/10/2024 | | 410 | | (8) | | | (8) | | 402 | 402 | | | |
| 100140403 | SOUTH JORDAN | UT | | 01/18/2024 | | 1,306 | | (24) | | | (24) | | 1,282 | 1,282 | | | |
| 100144335 | FREDERICKSBURG | TX | | 03/07/2024 | | 1,261 | | (24) | | | (24) | | 1,237 | 1,237 | | | |
| 100120258 | WINCHESTER | VA | | 08/18/2023 | | 1,258 | | (29) | | | (29) | | 1,229 | 1,229 | | | |
| 100143572 | HARTFORD | CT | | 02/21/2024 | | 1,053 | | (33) | | | (33) | | 1,020 | 1,020 | | | |
| 100134971 | SAVANNAH | GA | | 10/30/2023 | | 3,469 | | 32 | | | 32 | | 3,501 | 3,501 | | | |
| 100102940 | FONTANA | CA | | 06/22/2023 | | 1,185 | | (48) | | | (48) | | 1,137 | 1,137 | | | |
| 100080487 | WINCHESTER | CA | | 03/10/2022 | | 2,417 | | (82) | | | (82) | | 2,335 | 2,335 | | | |
| 100087057 | MESQUITE | TX | | 11/04/2022 | | 1,292 | | (17) | | | (17) | | 1,275 | 1,275 | | | |
| 100164334 | PRINCE FREDERICK | MD | | 08/21/2024 | | 366 | | (11) | | | (11) | | 355 | 355 | | | |
| 100129520 | BOSTON | MA | | 09/29/2023 | | 4,862 | | (20) | | | (20) | | 4,842 | 4,842 | | | |
| 100148155 | SANTA CLARITA | CA | | 05/15/2024 | | 1,032 | | (1) | | | (1) | | 1,031 | 1,031 | | | |
| 100160067 | PANAMA CITY BEACH | FL | | 07/17/2024 | | 807 | | (18) | | | (18) | | 789 | 789 | | | |
| 100156087 | JOSHUA TREE | CA | | 06/18/2024 | | 455 | | (25) | | | (25) | | 430 | 430 | | | |
| 100107896 | BUCKEYE | AZ | | 06/29/2023 | | 1,319 | | (26) | | | (26) | | 1,293 | 1,293 | | | |
| 100118838 | MORENO VALLEY | CA | | 08/30/2023 | | 1,025 | | (20) | | | (20) | | 1,005 | 1,005 | | | |
| 100143902 | MURFREESBORO | TN | | 03/06/2024 | | 1,307 | | (46) | | | (46) | | 1,261 | 1,261 | | | |
| 100144044 | PITTSBURGH | PA | | 03/07/2024 | | 800 | | (16) | | | (16) | | 784 | 784 | | | |
| 100128169 | RED LODGE | MT | | 09/18/2023 | | 2,157 | | 38 | | | 38 | | 2,195 | 2,195 | | | |
| 100144380 | HIGH RIDGE | MO | | 03/07/2024 | | 1,090 | | (32) | | | (32) | | 1,058 | 1,058 | | | |
| 100161417 | HOMESTEAD | FL | | 07/29/2024 | | 788 | | (16) | | | (16) | | 772 | 772 | | | |
| 100160538 | DES MOINES | WA | | 07/19/2024 | | 1,287 | | 8 | | | 8 | | 1,295 | 1,295 | | | |
| 100109173 | MONTGOMERY | TX | | 07/21/2023 | | 2,545 | | (54) | | | (54) | | 2,491 | 2,491 | | | |
| 100087908 | NORCO | CA | | 10/18/2022 | | 1,298 | | (21) | | | (21) | | 1,277 | 1,277 | | | |
| 4010049298 | Wilmington | OH | | 05/31/2023 | | 1,194 | | (97) | | | (97) | | 1,097 | 1,097 | | | |
| 100164866 | LOS ANGELES | CA | | 08/26/2024 | | 342 | | (5) | | | (5) | | 337 | 337 | | | |
| 100103426 | BEAVERTON | OR | | 06/16/2023 | | 1,337 | | (3) | | | (3) | | 1,334 | 1,334 | | | |
| 100117545 | GARDEN GROVE | CA | | 07/20/2023 | | 2,696 | | 168 | | | 168 | | 2,864 | 2,864 | | | |
| 100136047 | ODESSA | TX | | 11/16/2023 | | 928 | | (29) | | | (29) | | 899 | 899 | | | |
| 100117568 | SALINAS | CA | | 07/20/2023 | | 3,647 | | 309 | | | 309 | | 3,956 | 3,956 | | | |
| 100060190 | NEWTON | MA | | 06/25/2021 | | 3,080 | | (72) | | | (72) | | 3,008 | 3,008 | | | |
| 100147794 | LA MESA | CA | | 04/08/2024 | | 1,186 | | (16) | | | (16) | | 1,170 | 1,170 | | | |
| 100150774 | ISSAQUAH | WA | | 05/07/2024 | | 3,095 | | (47) | | | (47) | | 3,048 | 3,048 | | | |
| 100163306 | UKIAH | CA | | 08/13/2024 | | 386 | | (10) | | | (10) | | 376 | 376 | | | |
| 100149550 | MANTECA | CA | | 04/26/2024 | | 1,038 | | (5) | | | (5) | | 1,033 | 1,033 | | | |
| 100143146 | PEABODY | MA | | 02/16/2024 | | 1,005 | | (22) | | | (22) | | 983 | 983 | | | |
| 100135647 | MIAMI | FL | | 11/09/2023 | | 1,316 | | (10) | | | (10) | | 1,306 | 1,306 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076543 | CLOVIS | CA | | 01/04/2022 | | 2,860 | | (20) | | | (20) | | 2,840 | 2,840 | | | |
| 100103218 | FEDERAL WAY | WA | | 04/26/2023 | | 4,319 | | (124) | | | (124) | | 4,195 | 4,195 | | | |
| 100139940 | GATLINBURG | TN | | 01/09/2024 | | 1,128 | | 3 | | | 3 | | 1,131 | 1,131 | | | |
| 100164789 | CAPE CORAL | FL | | 08/26/2024 | | 390 | | (8) | | | (8) | | 382 | 382 | | | |
| 100152772 | WHITTIER | CA | | 05/22/2024 | | 1,065 | | (32) | | | (32) | | 1,033 | 1,033 | | | |
| 100131820 | DERWOOD | MD | | 10/06/2023 | | 934 | | 6 | | | 6 | | 940 | 940 | | | |
| 100135817 | COACHELLA | CA | | 11/10/2023 | | 1,237 | | | | | | | 1,237 | 1,237 | | | |
| 100119676 | NEWARK | NJ | | 08/08/2023 | | 1,120 | | (34) | | | (34) | | 1,086 | 1,086 | | | |
| 100055885 | LOS ANGELES | CA | | 03/26/2021 | | 3,061 | | (81) | | | (81) | | 2,980 | 2,980 | | | |
| 100102815 | MISSOURI CITY | TX | | 06/22/2023 | | 12,077 | | (309) | | | (309) | | 11,768 | 11,768 | | | |
| 100090901 | LOS ANGELES | CA | | 01/31/2023 | | 1,674 | | 58 | | | 58 | | 1,732 | 1,732 | | | |
| 100078262 | WILTON | CA | | 02/10/2022 | | 2,042 | | (140) | | | (140) | | 1,902 | 1,902 | | | |
| 100102670 | WIMAUMA | FL | | 06/22/2023 | | 1,098 | | (27) | | | (27) | | 1,071 | 1,071 | | | |
| 100161534 | CINCINNATI | OH | | 07/30/2024 | | 389 | | (9) | | | (9) | | 380 | 380 | | | |
| 100103282 | RICHMOND | CA | | 04/27/2023 | | 1,263 | | (27) | | | (27) | | 1,236 | 1,236 | | | |
| 100078736 | SAN DIEGO | CA | | 02/25/2022 | | 2,559 | | (40) | | | (40) | | 2,519 | 2,519 | | | |
| 100080852 | SAN CLEMENTE | CA | | 03/10/2022 | | 12 | | | | | | | 12 | 12 | | | |
| 100127478 | CLIFFSIDE PARK | NJ | | 09/08/2023 | | 1,298 | | (13) | | | (13) | | 1,285 | 1,285 | | | |
| 100102956 | YONKERS | NY | | 06/22/2023 | | 752 | | (51) | | | (51) | | 701 | 701 | | | |
| 100129484 | LANCASTER | TN | | 09/29/2023 | | 1,236 | | (25) | | | (25) | | 1,211 | 1,211 | | | |
| 100149408 | EWA BEACH | HI | | 04/24/2024 | | 1,206 | | (34) | | | (34) | | 1,172 | 1,172 | | | |
| 100090133 | HENDERSON | NV | | 01/13/2023 | | 2,474 | | 10 | | | 10 | | 2,484 | 2,484 | | | |
| 100148833 | PHOENIX | AZ | | 04/17/2024 | | 1,249 | | (19) | | | (19) | | 1,230 | 1,230 | | | |
| 100132632 | CHICAGO | IL | | 11/03/2023 | | 775 | | 19 | | | 19 | | 794 | 794 | | | |
| 100157864 | BRADENTON | FL | | 07/09/2024 | | 389 | | (2) | | | (2) | | 387 | 387 | | | |
| 100087122 | MONTEREY | CA | | 11/04/2022 | | 1,732 | | 46 | | | 46 | | 1,778 | 1,778 | | | |
| 100116107 | ELK GROVE | CA | | 07/20/2023 | | 2,201 | | 230 | | | 230 | | 2,431 | 2,431 | | | |
| 100116338 | LOS ANGELES | CA | | 07/20/2023 | | 2,450 | | 734 | | | 734 | | 3,184 | 3,184 | | | |
| 100109815 | NEWARK | NJ | | 06/22/2023 | | 1,243 | | (31) | | | (31) | | 1,212 | 1,212 | | | |
| 100089223 | LA PUENTE | CA | | 01/26/2023 | | 1,120 | | (7) | | | (7) | | 1,113 | 1,113 | | | |
| 100144604 | IRVINE | CA | | 03/13/2024 | | 1,399 | | 7 | | | 7 | | 1,406 | 1,406 | | | |
| 100116424 | LITCHFIELD PARK | AZ | | 07/20/2023 | | 2,714 | | 318 | | | 318 | | 3,032 | 3,032 | | | |
| 100119871 | SAINT CLOUD | FL | | 08/10/2023 | | 1,081 | | (26) | | | (26) | | 1,055 | 1,055 | | | |
| 100154849 | BROOKLYN | NY | | 07/19/2024 | | 748 | | (13) | | | (13) | | 735 | 735 | | | |
| 100151397 | SEATTLE | WA | | 05/10/2024 | | 1,298 | | (23) | | | (23) | | 1,275 | 1,275 | | | |
| 100130359 | SANDPOINT | ID | | 09/28/2023 | | 1,185 | | (21) | | | (21) | | 1,164 | 1,164 | | | |
| 100090716 | HICKSVILLE | NY | | 12/29/2022 | | 1,146 | | (31) | | | (31) | | 1,115 | 1,115 | | | |
| 403050591 | Milwaukee | WI | | 06/28/2024 | | 1,683 | | (555) | | | (555) | | 1,128 | 1,128 | | | |
| 100074242 | SCOTTSDALE | AZ | | 12/09/2021 | | 2,868 | | (70) | | | (70) | | 2,798 | 2,798 | | | |
| 100138009 | LAKE ELSINORE | CA | | 12/13/2023 | | 10,774 | | (29) | | | (29) | | 10,745 | 11,075 | | 330 | 330 |
| 100144138 | SOUTH LAKE TAHOE | CA | | 03/07/2024 | | 1,638 | | (34) | | | (34) | | 1,604 | 1,604 | | | |
| 100151680 | CAROLINA BEACH | NC | | 05/10/2024 | | 1,604 | | (31) | | | (31) | | 1,573 | 1,573 | | | |
| 100067426 | BURBANK | CA | | 09/23/2021 | | 3,000 | | (84) | | | (84) | | 2,916 | 2,916 | | | |
| 100078869 | COVINA | CA | | 02/24/2022 | | 2,805 | | (1) | | | (1) | | 2,804 | 2,804 | | | |
| 100160541 | SCOTTSDALE | AZ | | 07/19/2024 | | 396 | | (10) | | | (10) | | 386 | 386 | | | |
| 100130229 | NORWALK | CA | | 11/15/2023 | | 863 | | (7) | | | (7) | | 856 | 856 | | | |
| 100116718 | SAN FRANCISCO | CA | | 07/20/2023 | | 2,181 | | 339 | | | 339 | | 2,520 | 2,520 | | | |
| 100158004 | PASCO | WA | | 07/09/2024 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100100504 | WINDERMERE | FL | | 04/27/2023 | | 1,305 | | (28) | | | (28) | | 1,277 | 1,277 | | | |
| 100139225 | HEATH | TX | | 12/28/2023 | | 916 | | (24) | | | (24) | | 892 | 892 | | | |
| 100084689 | NORWALK | CA | | 08/02/2022 | | 1,541 | | (10) | | | (10) | | 1,531 | 1,531 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156220 | PUNTA GORDA | FL | | 06/20/2024 | | 682 | | (37) | | | (37) | | 645 | 645 | | | |
| 100138102 | ORLANDO | FL | | 12/14/2023 | | 954 | | (2) | | | (2) | | 952 | 952 | | | |
| 100141946 | MIAMI | FL | | 02/29/2024 | | 998 | | (35) | | | (35) | | 963 | 963 | | | |
| 100088038 | DORAL | FL | | 10/25/2022 | | 1,273 | | (21) | | | (21) | | 1,252 | 1,252 | | | |
| 100011738 | WASHINGTON | DC | | 03/08/2017 | | 4,280 | | 1,039 | | | 1,039 | | 5,319 | 5,319 | | | |
| 100102117 | HUNTINGTON PARK | CA | | 04/14/2023 | | 1,189 | | (13) | | | (13) | | 1,176 | 1,176 | | | |
| 100088932 | CUDJOE KEY | FL | | 11/15/2022 | | 284 | | 16 | | | 16 | | 300 | 300 | | | |
| 100101934 | BILLERICA | MA | | 04/14/2023 | | 914 | | (29) | | | (29) | | 885 | 885 | | | |
| 100080337 | JERSEY CITY | NJ | | 02/24/2022 | | 2,473 | | (39) | | | (39) | | 2,434 | 2,434 | | | |
| 100160073 | ST. PETERSBURG | FL | | 07/17/2024 | | 354 | | (4) | | | (4) | | 350 | 350 | | | |
| 100088151 | CYPRESS | TX | | 10/25/2022 | | 1,302 | | 12 | | | 12 | | 1,314 | 1,314 | | | |
| 100127543 | BRENTWOOD | CA | | 09/08/2023 | | 52,061 | | (225) | | | (225) | | 51,836 | 51,836 | | | |
| 100129419 | WESTFIELD | IN | | 09/29/2023 | | 2,781 | | (11) | | | (11) | | 2,770 | 2,770 | | | |
| 100119777 | NEWARK | NJ | | 08/08/2023 | | 1,212 | | (36) | | | (36) | | 1,176 | 1,176 | | | |
| 100115156 | NEWARK | NJ | | 07/17/2023 | | 1,250 | | (28) | | | (28) | | 1,222 | 1,222 | | | |
| 100146607 | WINTER GARDEN | FL | | 03/20/2024 | | 743 | | (18) | | | (18) | | 725 | 725 | | | |
| 100135080 | SANTA PAULA | CA | | 11/01/2023 | | 1,393 | | 38 | | | 38 | | 1,431 | 1,431 | | | |
| 100089969 | MERRITT ISLAND | FL | | 01/26/2023 | | 937 | | (10) | | | (10) | | 927 | 927 | | | |
| 100138265 | HOLLYWOOD | FL | | 12/15/2023 | | 1,146 | | 5 | | | 5 | | 1,151 | 1,151 | | | |
| 100142665 | VAN NUYS | CA | | 02/08/2024 | | 1,322 | | (26) | | | (26) | | 1,296 | 1,296 | | | |
| 100082990 | CHICO | CA | | 05/05/2022 | | 1,695 | | (6) | | | (6) | | 1,689 | 1,689 | | | |
| 100130265 | ATLANTA | GA | | 09/28/2023 | | 1,037 | | (69) | | | (69) | | 968 | 968 | | | |
| 100150999 | COEUR D ALENE | ID | | 05/08/2024 | | 1,498 | | 8 | | | 8 | | 1,506 | 1,506 | | | |
| 100128724 | HOLLISTON | MA | | 09/21/2023 | | 1,037 | | (13) | | | (13) | | 1,024 | 1,024 | | | |
| 100078748 | SACRAMENTO | CA | | 02/25/2022 | | 1,790 | | (101) | | | (101) | | 1,689 | 1,689 | | | |
| 100159485 | TAMPA | FL | | 07/15/2024 | | 450 | | (7) | | | (7) | | 443 | 443 | | | |
| 100129866 | NEWARK | NJ | | 09/27/2023 | | 1,066 | | (20) | | | (20) | | 1,046 | 1,046 | | | |
| 100044280 | SAN FRANCISCO | CA | | 08/19/2020 | | 2,890 | | (88) | | | (88) | | 2,802 | 2,802 | | | |
| 100080874 | CLOVIS | CA | | 03/10/2022 | | 2,780 | | (129) | | | (129) | | 2,651 | 2,651 | | | |
| 100164722 | SARASOTA | FL | | 08/23/2024 | | 282 | | (10) | | | (10) | | 272 | 272 | | | |
| 100143728 | HONOLULU | HI | | 02/26/2024 | | 1,131 | | (18) | | | (18) | | 1,113 | 1,113 | | | |
| 100113914 | RANDOLPH | NJ | | 06/29/2023 | | 3,202 | | 757 | | | 757 | | 3,959 | 3,959 | | | |
| 100161553 | WORCESTER | MA | | 07/30/2024 | | 388 | | (8) | | | (8) | | 380 | 380 | | | |
| 100151933 | MERIDIAN | ID | | 06/14/2024 | | 718 | | (27) | | | (27) | | 691 | 691 | | | |
| 100156136 | CASTLE ROCK | CO | | 07/25/2024 | | 395 | | (9) | | | (9) | | 386 | 386 | | | |
| 100119287 | BUTLER | TN | | 07/31/2023 | | 1,711 | | 39 | | | 39 | | 1,750 | 1,750 | | | |
| 100120267 | CHATHAM TWSP | NJ | | 08/18/2023 | | 1,441 | | (19) | | | (19) | | 1,422 | 1,422 | | | |
| 100099969 | WASHINGTON | DC | | 03/28/2023 | | 920 | | (6) | | | (6) | | 914 | 914 | | | |
| 100100164 | TAMPA | FL | | 03/17/2023 | | 875 | | 3 | | | 3 | | 878 | 878 | | | |
| 100025152 | FLUSHING | NY | | 09/20/2018 | | 1,769 | | 475 | | | 475 | | 2,244 | 2,244 | | | |
| 100079364 | TAMARAC | FL | | 03/17/2022 | | 2,418 | | (23) | | | (23) | | 2,395 | 2,395 | | | |
| 100154144 | NORTHAMPTON | PA | | 07/11/2024 | | 477 | | 8 | | | 8 | | 485 | 485 | | | |
| 100149471 | MOUNT LAUREL | NJ | | 04/24/2024 | | 1,367 | | (21) | | | (21) | | 1,346 | 1,346 | | | |
| 100149041 | MAITLAND | FL | | 04/19/2024 | | 1,231 | | (18) | | | (18) | | 1,213 | 1,213 | | | |
| 100140852 | MIAMI | FL | | 03/06/2024 | | 750 | | (45) | | | (45) | | 705 | 705 | | | |
| 100151994 | SUN CITY | AZ | | 06/14/2024 | | 646 | | (24) | | | (24) | | 622 | 622 | | | |
| 100153379 | NEWTON | NJ | | 05/29/2024 | | 716 | | (21) | | | (21) | | 695 | 695 | | | |
| 100118695 | EAST FALMOUTH | MA | | 07/25/2023 | | 1,060 | | (31) | | | (31) | | 1,029 | 1,029 | | | |
| 100107802 | MESA | AZ | | 05/19/2023 | | 1,586 | | 26 | | | 26 | | 1,612 | 1,612 | | | |
| 100154920 | DECATUR | GA | | 07/19/2024 | | 280 | | (7) | | | (7) | | 273 | 273 | | | |
| 100091496 | YONKERS | NY | | 01/20/2023 | | 1,201 | | (29) | | | (29) | | 1,172 | 1,172 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103315 | FALL RIVER | MA | | 04/28/2023 | | 1,102 | | (31) | | | (31) | | 1,071 | 1,071 | | | |
| 100146890 | SARASOTA | FL | | 03/26/2024 | | 1,248 | | (31) | | | (31) | | 1,217 | 1,217 | | | |
| 100120535 | RIVERSIDE | CA | | 08/18/2023 | | 992 | | (50) | | | (50) | | 942 | 942 | | | |
| 100043613 | SAN JOSE | CA | | 08/13/2020 | | 1,870 | | 2 | | | 2 | | 1,872 | 1,872 | | | |
| 100110456 | WASHINGTON | DC | | 06/30/2023 | | 1,318 | | (10) | | | (10) | | 1,308 | 1,308 | | | |
| 100079494 | MATTHEWS | NC | | 04/08/2022 | | 3,044 | | 281 | | | 281 | | 3,325 | 3,325 | | | |
| 100087082 | LOS ANGELES | CA | | 11/04/2022 | | 1,674 | | 34 | | | 34 | | 1,708 | 1,708 | | | |
| 100151677 | BELLEAIR BEACH | FL | | 05/10/2024 | | 1,469 | | 17 | | | 17 | | 1,486 | 1,486 | | | |
| 100110566 | DURANGO | CO | | 06/30/2023 | | 1,519 | | (5) | | | (5) | | 1,514 | 1,514 | | | |
| 100065109 | TEMECULA | CA | | 07/14/2021 | | 2,785 | | (73) | | | (73) | | 2,712 | 2,712 | | | |
| 100110611 | PILOT POINT | TX | | 06/30/2023 | | 3,092 | | 17 | | | 17 | | 3,109 | 3,109 | | | |
| 100159569 | LA QUINTA | CA | | 07/15/2024 | | 365 | | (6) | | | (6) | | 359 | 359 | | | |
| 100128752 | COACHELLA | CA | | 09/21/2023 | | 803 | | (41) | | | (41) | | 762 | 762 | | | |
| 100120588 | FALLS CHURCH | VA | | 08/18/2023 | | 4,341 | | (33) | | | (33) | | 4,308 | 4,308 | | | |
| 100156541 | POMPANO BEACH | FL | | 06/24/2024 | | 1,530 | | (19) | | | (19) | | 1,511 | 1,511 | | | |
| 100087455 | LOS ANGELES | CA | | 10/25/2022 | | 2,294 | | 124 | | | 124 | | 2,418 | 2,418 | | | |
| 100147381 | DALLAS | TX | | 05/08/2024 | | 1,005 | | (22) | | | (22) | | 983 | 983 | | | |
| 100083873 | RIVERSIDE | CA | | 07/12/2022 | | 1,466 | | (13) | | | (13) | | 1,453 | 1,453 | | | |
| 100156774 | SOUTH PASADENA | CA | | 06/26/2024 | | 697 | | (41) | | | (41) | | 656 | 656 | | | |
| 100145823 | CAMARILLO | CA | | 03/15/2024 | | 1,230 | | (42) | | | (42) | | 1,188 | 1,188 | | | |
| 100117649 | OXNARD | CA | | 07/20/2023 | | 1,005 | | (32) | | | (32) | | 973 | 973 | | | |
| 100137579 | PORTLAND | OR | | 12/08/2023 | | 1,401 | | 25 | | | 25 | | 1,426 | 1,426 | | | |
| 100116001 | KISSIMMEE | FL | | 07/20/2023 | | 1,371 | | 1 | | | 1 | | 1,372 | 1,372 | | | |
| 100087195 | CAMARILLO | CA | | 10/25/2022 | | 2,008 | | 170 | | | 170 | | 2,178 | 2,178 | | | |
| 100115701 | VERONA | NJ | | 07/20/2023 | | 1,380 | | (1) | | | (1) | | 1,379 | 1,379 | | | |
| 100115880 | EATONTON | GA | | 07/20/2023 | | 1,417 | | (10) | | | (10) | | 1,407 | 1,407 | | | |
| 100155954 | FOREST HILL | TX | | 06/17/2024 | | 1,545 | | 5 | | | 5 | | 1,550 | 1,550 | | | |
| 100149623 | FOLSOM | CA | | 04/26/2024 | | 1,422 | | (4) | | | (4) | | 1,418 | 1,418 | | | |
| 100057950 | WATSONVILLE | CA | | 06/30/2021 | | 2,759 | | (76) | | | (76) | | 2,683 | 2,683 | | | |
| 100109732 | BAYPORT | NY | | 06/16/2023 | | 1,813 | | (48) | | | (48) | | 1,765 | 1,765 | | | |
| 100148711 | KINGS BEACH | CA | | 04/17/2024 | | 1,254 | | (6) | | | (6) | | 1,248 | 1,248 | | | |
| 100148377 | WESLEY CHAPEL | FL | | 04/12/2024 | | 1,208 | | (26) | | | (26) | | 1,182 | 1,182 | | | |
| 100137098 | BROKEN BOW | OK | | 11/28/2023 | | 1,239 | | 26 | | | 26 | | 1,265 | 1,265 | | | |
| 100132363 | RANDALLSTOWN | MD | | 11/03/2023 | | 2,510 | | 260 | | | 260 | | 2,770 | 2,770 | | | |
| 100151551 | NEWTON | NJ | | 05/10/2024 | | 1,205 | | (26) | | | (26) | | 1,179 | 1,179 | | | |
| 100135958 | MENIFEE | CA | | 11/16/2023 | | 672 | | (4) | | | (4) | | 668 | 668 | | | |
| 100141511 | GENEVA | FL | | 01/30/2024 | | 1,399 | | (18) | | | (18) | | 1,381 | 1,381 | | | |
| 100078727 | DENVER | CO | | 02/25/2022 | | 2,685 | | (12) | | | (12) | | 2,673 | 2,673 | | | |
| 100129236 | FRESNO | CA | | 11/03/2023 | | 1,160 | | (11) | | | (11) | | 1,149 | 1,149 | | | |
| 100164843 | BUFORD | GA | | 08/26/2024 | | 403 | | (4) | | | (4) | | 399 | 399 | | | |
| 100156628 | SEATTLE | WA | | 06/24/2024 | | 1,115 | | 5 | | | 5 | | 1,120 | 1,120 | | | |
| 100117379 | LA PUENTE AREA | CA | | 07/20/2023 | | 2,546 | | 242 | | | 242 | | 2,788 | 2,788 | | | |
| 100090400 | MENIFEE | CA | | 12/28/2022 | | 1,729 | | (20) | | | (20) | | 1,709 | 1,709 | | | |
| 100145793 | FREMONT | CA | | 05/08/2024 | | 1,226 | | 3 | | | 3 | | 1,229 | 1,229 | | | |
| 100103703 | WHITTIER | CA | | 05/08/2023 | | 1,724 | | 5 | | | 5 | | 1,729 | 1,729 | | | |
| 100117754 | LOS ANGELES | CA | | 07/20/2023 | | 972 | | (6) | | | (6) | | 966 | 966 | | | |
| 100139600 | LITTLE FALLS | NJ | | 12/28/2023 | | 754 | | (22) | | | (22) | | 732 | 732 | | | |
| 100090874 | NORTH MYRTLE BEACH | SC | | 01/31/2023 | | 1,490 | | 13 | | | 13 | | 1,503 | 1,503 | | | |
| 100143657 | JUPITER | FL | | 02/22/2024 | | 920 | | (33) | | | (33) | | 887 | 887 | | | |
| 100117786 | CONCORD | NC | | 07/20/2023 | | 1,265 | | (13) | | | (13) | | 1,252 | 1,252 | | | |
| 100080338 | JERSEY CITY | NJ | | 02/24/2022 | | 2,460 | | (39) | | | (39) | | 2,421 | 2,421 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119703 | NEWARK | NJ | | 08/08/2023 | | 1,235 | | (23) | | | (23) | | 1,212 | 1,212 | | | |
| 100152968 | SOUTH GATE | CA | | 06/27/2024 | | 628 | | (35) | | | (35) | | 593 | 593 | | | |
| 100116794 | POMONA | CA | | 07/20/2023 | | 2,519 | | 621 | | | 621 | | 3,140 | 3,140 | | | |
| 100149807 | SALINAS | CA | | 04/26/2024 | | 1,512 | | (15) | | | (15) | | 1,497 | 1,497 | | | |
| 100139654 | HENDERSON | NV | | 12/28/2023 | | 800 | | (42) | | | (42) | | 758 | 758 | | | |
| 100115654 | TEWKSBURY | MA | | 07/19/2023 | | 1,292 | | (33) | | | (33) | | 1,259 | 1,259 | | | |
| 100152604 | GALVESTON | TX | | 05/17/2024 | | 1,166 | | (11) | | | (11) | | 1,155 | 1,155 | | | |
| 100103304 | SAN JUAN CAPISTRANO | CA | | 04/27/2023 | | 1,020 | | (25) | | | (25) | | 995 | 995 | | | |
| 100119701 | ATLANTIC CITY | NJ | | 08/08/2023 | | 996 | | (41) | | | (41) | | 955 | 955 | | | |
| 100084797 | KEY WEST | FL | | 08/02/2022 | | 3,386 | | 39 | | | 39 | | 3,425 | 3,425 | | | |
| 100157681 | MIAMI | FL | | 06/28/2024 | | 819 | | (46) | | | (46) | | 773 | 773 | | | |
| 100157982 | KANEOHE | HI | | 07/09/2024 | | 951 | | 10 | | | 10 | | 961 | 961 | | | |
| 100114678 | NEWNAN | GA | | 06/29/2023 | | 2,219 | | 42 | | | 42 | | 2,261 | 2,261 | | | |
| 100136387 | INDEPENDENCE | MO | | 11/20/2023 | | 1,630 | | 133 | | | 133 | | 1,763 | 1,763 | | | |
| 100136391 | INDEPENDENCE | MO | | 11/20/2023 | | 1,630 | | 133 | | | 133 | | 1,763 | 1,763 | | | |
| 100089601 | BOCA RATON | FL | | 01/30/2023 | | 1,179 | | (57) | | | (57) | | 1,122 | 1,122 | | | |
| 100115937 | NASHVILLE | TN | | 07/20/2023 | | 1,356 | | (19) | | | (19) | | 1,337 | 1,337 | | | |
| 100128277 | LOS ANGELES | CA | | 09/14/2023 | | 1,091 | | (26) | | | (26) | | 1,065 | 1,065 | | | |
| 100135591 | ALEXANDRIA | VA | | 11/09/2023 | | 2,023 | | (20) | | | (20) | | 2,003 | 2,003 | | | |
| 100160918 | AUSTIN | TX | | 07/24/2024 | | 1,215 | | (19) | | | (19) | | 1,196 | 1,196 | | | |
| 100142410 | OAK HILLS | CA | | 02/02/2024 | | 935 | | (18) | | | (18) | | 917 | 917 | | | |
| 100079960 | CHICO | CA | | 04/08/2022 | | 1,542 | | (27) | | | (27) | | 1,515 | 1,515 | | | |
| 100108891 | MARICOPA | AZ | | 05/31/2023 | | 1,144 | | (30) | | | (30) | | 1,114 | 1,114 | | | |
| 100130249 | BAKERSFIELD | CA | | 09/28/2023 | | 1,638 | | (15) | | | (15) | | 1,623 | 1,623 | | | |
| 100120162 | SHERMAN OAKS | CA | | 08/14/2023 | | 727 | | (15) | | | (15) | | 712 | 712 | | | |
| 100153442 | MOUNT VERNON | NY | | 05/30/2024 | | 1,000 | | (17) | | | (17) | | 983 | 983 | | | |
| 100116624 | SAN DIMAS | CA | | 07/20/2023 | | 2,571 | | 245 | | | 245 | | 2,816 | 2,816 | | | |
| 100144496 | HIGHLAND VILLAGE | TX | | 04/26/2024 | | 842 | | (33) | | | (33) | | 809 | 809 | | | |
| 100144439 | GULFPORT | FL | | 03/07/2024 | | 1,850 | | (23) | | | (23) | | 1,827 | 1,827 | | | |
| 100129795 | ORLANDO | FL | | 09/27/2023 | | 1,047 | | (22) | | | (22) | | 1,025 | 1,025 | | | |
| 100079824 | VALENCIA | CA | | 04/08/2022 | | 2,921 | | 178 | | | 178 | | 3,099 | 3,099 | | | |
| 100060195 | SOUTH BOSTON | MA | | 06/25/2021 | | 2,893 | | (49) | | | (49) | | 2,844 | 2,844 | | | |
| 100100285 | KAPOLEI | HI | | 03/24/2023 | | 2,859 | | (26) | | | (26) | | 2,833 | 2,833 | | | |
| 100134335 | WOODBURY | NY | | 10/27/2023 | | 925 | | (18) | | | (18) | | 907 | 907 | | | |
| 100158922 | VILLAS | NJ | | 07/12/2024 | | 415 | | (8) | | | (8) | | 407 | 407 | | | |
| 100117860 | HASBROUCK HEIGHTS | NJ | | 07/20/2023 | | 1,937 | | (11) | | | (11) | | 1,926 | 1,926 | | | |
| 100101168 | BROOKLYN | NY | | 04/28/2023 | | 2,411 | | 550 | | | 550 | | 2,961 | 2,961 | | | |
| 100133524 | LOS ANGELES | CA | | 10/19/2023 | | 924 | | (35) | | | (35) | | 889 | 889 | | | |
| 100150552 | MONROE | NC | | 05/03/2024 | | 1,180 | | (21) | | | (21) | | 1,159 | 1,159 | | | |
| 100060074 | SAN BERNARDINO | CA | | 06/25/2021 | | 2,691 | | (99) | | | (99) | | 2,592 | 2,592 | | | |
| 100108109 | FALLS CHURCH | VA | | 05/24/2023 | | 1,150 | | (18) | | | (18) | | 1,132 | 1,132 | | | |
| 100149583 | SEYMOUR | CT | | 04/26/2024 | | 859 | | (15) | | | (15) | | 844 | 844 | | | |
| 100129368 | LAKE ELSINORE | CA | | 09/25/2023 | | 1,138 | | 11 | | | 11 | | 1,149 | 1,149 | | | |
| 100138201 | AUBURN | WA | | 12/14/2023 | | 2,557 | | (83) | | | (83) | | 2,474 | 2,474 | | | |
| 100128146 | OCEAN CITY | NJ | | 09/18/2023 | | 1,482 | | 11 | | | 11 | | 1,493 | 1,493 | | | |
| 100130254 | HEBER CITY | UT | | 09/28/2023 | | 1,314 | | (17) | | | (17) | | 1,297 | 1,297 | | | |
| 100162927 | N TOPSAIL BEACH | NC | | 08/12/2024 | | 384 | | (10) | | | (10) | | 374 | 374 | | | |
| 100119684 | NEWARK | NJ | | 08/08/2023 | | 1,122 | | (14) | | | (14) | | 1,108 | 1,108 | | | |
| 100154070 | LOS ANGELES | CA | | 06/06/2024 | | 1,126 | | (18) | | | (18) | | 1,108 | 1,108 | | | |
| 100086671 | BOCA RATON | FL | | 09/30/2022 | | 1,137 | | (15) | | | (15) | | 1,122 | 1,122 | | | |
| 100161350 | MANTECA | CA | | 07/25/2024 | | 446 | | (2) | | | (2) | | 444 | 444 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136528 | OAKHURST | NJ | | 11/20/2023 | | 1,130 | | (5) | | | (5) | | 1,125 | 1,125 | | | |
| 100132350 | CHINO | CA | | 11/03/2023 | | 2,986 | | 195 | | | 195 | | 3,181 | 3,181 | | | |
| 100115694 | NAPLES | FL | | 07/20/2023 | | 1,374 | | (22) | | | (22) | | 1,352 | 1,352 | | | |
| 100129915 | STATEN ISLAND | NY | | 09/27/2023 | | 1,078 | | (22) | | | (22) | | 1,056 | 1,056 | | | |
| 100141716 | LOXAHATCHEE | FL | | 01/30/2024 | | 1,023 | | (18) | | | (18) | | 1,005 | 1,005 | | | |
| 100141960 | GARDEN GROVE | CA | | 02/29/2024 | | 1,094 | | (9) | | | (9) | | 1,085 | 1,085 | | | |
| 100161734 | NEW BRUNSWICK | NJ | | 07/30/2024 | | 616 | | (3) | | | (3) | | 613 | 613 | | | |
| 100119663 | RANCHO MISSION VIEJO | CA | | 08/08/2023 | | 874 | | (16) | | | (16) | | 858 | 858 | | | |
| 100140658 | SNELLVILLE | GA | | 02/08/2024 | | 1,150 | | (25) | | | (25) | | 1,125 | 1,125 | | | |
| 100010659 | FAYETTEVILLE | AR | | 12/23/2016 | | 4,544 | | (171) | | | (171) | | 4,373 | 4,373 | | | |
| 100140366 | PEORIA | AZ | | 01/18/2024 | | 1,476 | | (17) | | | (17) | | 1,459 | 1,459 | | | |
| 100139363 | MASTIC BEACH | NY | | 12/28/2023 | | 916 | | (30) | | | (30) | | 886 | 886 | | | |
| 100091204 | (WINNETKA AREA) LOS ANGELES | CA | | 01/31/2023 | | 51 | | (1) | | | (1) | | 50 | 50 | | | |
| 100087277 | DOWNERS GROVE | IL | | 10/25/2022 | | 2,192 | | 298 | | | 298 | | 2,490 | 2,490 | | | |
| 100088863 | LEWISVILLE | TX | | 11/15/2022 | | 1,717 | | 7 | | | 7 | | 1,724 | 1,724 | | | |
| 100075973 | LAS VEGAS | NV | | 01/07/2022 | | 2,378 | | (91) | | | (91) | | 2,287 | 2,287 | | | |
| 100161523 | THOUSAND OAKS | CA | | 07/30/2024 | | 1,215 | | (31) | | | (31) | | 1,184 | 1,184 | | | |
| 100101951 | NIPOMO | CA | | 04/14/2023 | | 1,076 | | (17) | | | (17) | | 1,059 | 1,059 | | | |
| 100147444 | PEASTER | TX | | 04/03/2024 | | 1,032 | | (32) | | | (32) | | 1,000 | 1,000 | | | |
| 100102893 | WHITE PLAINS | NY | | 06/22/2023 | | 11,717 | | (682) | | | (682) | | 11,035 | 11,035 | | | |
| 100156661 | HOMESTEAD | FL | | 06/24/2024 | | 578 | | (21) | | | (21) | | 557 | 557 | | | |
| 100137445 | OLYMPIA | WA | | 01/11/2024 | | 953 | | (31) | | | (31) | | 922 | 922 | | | |
| 100132827 | MARYVILLE | TN | | 11/03/2023 | | 1,626 | | (31) | | | (31) | | 1,595 | 1,595 | | | |
| 100119215 | MIAMI | FL | | 07/31/2023 | | 1,238 | | (15) | | | (15) | | 1,223 | 1,223 | | | |
| 100128831 | VISTA | CA | | 09/21/2023 | | 1,199 | | (25) | | | (25) | | 1,174 | 1,174 | | | |
| 100091387 | DUCK CREEK VILLAGE | UT | | 02/22/2023 | | 1,250 | | 22 | | | 22 | | 1,272 | 1,272 | | | |
| 100160423 | PALM DESERT | CA | | 07/19/2024 | | 353 | | (11) | | | (11) | | 342 | 342 | | | |
| 100147373 | DELRAY BEACH | FL | | 05/08/2024 | | 1,152 | | 6 | | | 6 | | 1,158 | 1,158 | | | |
| 100129415 | MESA | AZ | | 09/29/2023 | | 1,399 | | (3) | | | (3) | | 1,396 | 1,396 | | | |
| 19071 | EL PASO | TX | | 09/08/2011 | | 59,559 | | | | | | | 59,559 | 59,559 | | | |
| 100088968 | NAPLES | FL | | 11/15/2022 | | 1,065 | | (31) | | | (31) | | 1,034 | 1,034 | | | |
| 100102594 | LYNNFIELD | MA | | 06/07/2023 | | 1,092 | | (26) | | | (26) | | 1,066 | 1,066 | | | |
| 100160595 | SAN DIEGO | CA | | 07/19/2024 | | 151 | | (8) | | | (8) | | 143 | 143 | | | |
| 100100986 | FONTANA | CA | | 04/28/2023 | | 2,226 | | 281 | | | 281 | | 2,507 | 2,507 | | | |
| 100087484 | STONINGTON | CT | | 10/25/2022 | | 3,170 | | 196 | | | 196 | | 3,366 | 3,366 | | | |
| 100079337 | PLACENTIA | CA | | 03/17/2022 | | 3,481 | | 12 | | | 12 | | 3,493 | 3,493 | | | |
| 100120459 | DEARBORN | MI | | 08/18/2023 | | 1,008 | | (51) | | | (51) | | 957 | 957 | | | |
| 100120257 | SCOTTSDALE | AZ | | 08/18/2023 | | 1,178 | | (28) | | | (28) | | 1,150 | 1,150 | | | |
| 100102660 | WATKINS | CO | | 06/22/2023 | | 1,091 | | (37) | | | (37) | | 1,054 | 1,054 | | | |
| 100116014 | BEND | OR | | 07/20/2023 | | 17,287 | | (37) | | | (37) | | 17,250 | 17,250 | | | |
| 100148778 | LITTLETON | CO | | 04/17/2024 | | 984 | | (31) | | | (31) | | 953 | 953 | | | |
| 100151409 | ROSEVILLE | CA | | 05/10/2024 | | 1,160 | | (20) | | | (20) | | 1,140 | 1,140 | | | |
| 100117678 | DAVENPORT | FL | | 07/20/2023 | | 1,313 | | 1 | | | 1 | | 1,314 | 1,314 | | | |
| 100146934 | LOS ANGELES | CA | | 03/26/2024 | | 1,390 | | (9) | | | (9) | | 1,381 | 1,381 | | | |
| 100065336 | MISSION HILLS | CA | | 07/28/2021 | | 2,607 | | (76) | | | (76) | | 2,531 | 2,531 | | | |
| 100130253 | VACAVILLE | CA | | 09/28/2023 | | 1,207 | | (25) | | | (25) | | 1,182 | 1,182 | | | |
| 100087938 | PLYMOUTH | MN | | 10/25/2022 | | 1,328 | | 2 | | | 2 | | 1,330 | 1,330 | | | |
| 100102137 | WINTER PARK | FL | | 04/14/2023 | | 1,137 | | (14) | | | (14) | | 1,123 | 1,123 | | | |
| 100165543 | PUYALLUP | WA | | 08/29/2024 | | 465 | | (3) | | | (3) | | 462 | 462 | | | |
| 100145841 | CHARLOTTE | NC | | 03/15/2024 | | 1,176 | | (27) | | | (27) | | 1,149 | 1,149 | | | |
| 100080039 | WHITTIER | CA | | 04/08/2022 | | 13,615 | | (183) | | | (183) | | 13,432 | 13,432 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144481 | BRADENTON | FL | | 04/26/2024 | | 1,189 | | (5) | | | (5) | | 1,184 | 1,184 | | | |
| 100154956 | DUNEDIN | FL | | 07/19/2024 | | 791 | | (42) | | | (42) | | 749 | 749 | | | |
| 100159211 | VALENCIA | CA | | 07/15/2024 | | 432 | | (8) | | | (8) | | 424 | 424 | | | |
| 100102858 | PORT SAINT JOE | FL | | 06/22/2023 | | 1,678 | | 113 | | | 113 | | 1,791 | 1,791 | | | |
| 100135777 | LAKE ARROWHEAD | CA | | 11/10/2023 | | 3,542 | | 18 | | | 18 | | 3,560 | 3,560 | | | |
| 100142921 | NORTH WILDWOOD | NJ | | 02/09/2024 | | 1,222 | | (26) | | | (26) | | 1,196 | 1,196 | | | |
| 100119794 | NEWARK | NJ | | 08/08/2023 | | 1,167 | | (37) | | | (37) | | 1,130 | 1,130 | | | |
| 100156818 | BUCKEYE | AZ | | 06/27/2024 | | 266 | | (8) | | | (8) | | 258 | 258 | | | |
| 100080518 | MIAMI | FL | | 03/10/2022 | | 2,046 | | (64) | | | (64) | | 1,982 | 1,982 | | | |
| 100162508 | KEY LARGO | FL | | 08/12/2024 | | 400 | | (6) | | | (6) | | 394 | 394 | | | |
| 100150916 | KAMUELA | HI | | 05/08/2024 | | 1,167 | | (25) | | | (25) | | 1,142 | 1,142 | | | |
| 100091619 | KISSIMMEE | FL | | 03/07/2023 | | 1,201 | | (27) | | | (27) | | 1,174 | 1,174 | | | |
| 100135415 | COCOA BEACH | FL | | 11/13/2023 | | 1,239 | | 6 | | | 6 | | 1,245 | 1,245 | | | |
| 100135219 | NAPLES | FL | | 11/08/2023 | | 14,285 | | 137 | | | 137 | | 14,422 | 14,422 | | | |
| 100135587 | EATONTOWN | NJ | | 11/09/2023 | | 662 | | 1 | | | 1 | | 663 | 663 | | | |
| 100102457 | HOMER GLEN | IL | | 06/07/2023 | | 1,370 | | (5) | | | (5) | | 1,365 | 1,365 | | | |
| 100103232 | FLEMING ISLAND | FL | | 04/27/2023 | | 7,906 | | (242) | | | (242) | | 7,664 | 7,664 | | | |
| 100110091 | PEMBROKE PINES | FL | | 06/23/2023 | | 968 | | (51) | | | (51) | | 917 | 917 | | | |
| 100065187 | SAN LEANDRO | CA | | 07/14/2021 | | 2,881 | | (59) | | | (59) | | 2,822 | 2,822 | | | |
| 100150013 | CASTLE ROCK | CO | | 06/07/2024 | | 5,916 | | (120) | | | (120) | | 5,796 | 5,796 | | | |
| 100137226 | CENTERTON | AR | | 11/29/2023 | | 1,026 | | (13) | | | (13) | | 1,013 | 1,013 | | | |
| 100138236 | EDISON | NJ | | 12/14/2023 | | 1,147 | | 9 | | | 9 | | 1,156 | 1,156 | | | |
| 100129728 | NASHVILLE | TN | | 09/29/2023 | | 1,216 | | (2) | | | (2) | | 1,214 | 1,214 | | | |
| 100136034 | SPRING VALLEY | CA | | 11/16/2023 | | 2,673 | | (6) | | | (6) | | 2,667 | 2,667 | | | |
| 100146844 | WAYNE | NJ | | 03/21/2024 | | 976 | | (33) | | | (33) | | 943 | 943 | | | |
| 100127062 | BROOKLYN | NY | | 08/30/2023 | | 7,285 | | 1,147 | | | 1,147 | | 8,432 | 8,432 | | | |
| 100144237 | MARYSVILLE | WA | | 03/07/2024 | | 1,294 | | (10) | | | (10) | | 1,284 | 1,284 | | | |
| 100116098 | ANAHEIM | CA | | 07/20/2023 | | 2,489 | | 485 | | | 485 | | 2,974 | 2,974 | | | |
| 100109769 | SANTA ANA | CA | | 08/04/2023 | | 1,773 | | (17) | | | (17) | | 1,756 | 1,756 | | | |
| 100078739 | SANTA MARIA | CA | | 02/25/2022 | | 2,003 | | (120) | | | (120) | | 1,883 | 1,883 | | | |
| 100120281 | RIVERSIDE | CA | | 08/18/2023 | | 963 | | (19) | | | (19) | | 944 | 944 | | | |
| 100129597 | CHICAGO | IL | | 09/29/2023 | | 1,356 | | (2) | | | (2) | | 1,354 | 1,354 | | | |
| 100099940 | BENICIA | CA | | 03/28/2023 | | 1,180 | | (12) | | | (12) | | 1,168 | 1,168 | | | |
| 100149189 | SOMERSET | MA | | 04/22/2024 | | 873 | | (8) | | | (8) | | 865 | 865 | | | |
| 100135670 | BAYVILLE | NJ | | 11/09/2023 | | 1,039 | | 12 | | | 12 | | 1,051 | 1,051 | | | |
| 100158507 | PARKER | CO | | 07/10/2024 | | 711 | | (6) | | | (6) | | 705 | 705 | | | |
| 100136571 | LOS ANGELES | CA | | 11/22/2023 | | 1,040 | | (41) | | | (41) | | 999 | 999 | | | |
| 100118855 | TAMPA | FL | | 08/30/2023 | | 1,030 | | (31) | | | (31) | | 999 | 999 | | | |
| 100148661 | PORTLAND | OR | | 04/15/2024 | | 1,793 | | (20) | | | (20) | | 1,773 | 1,773 | | | |
| 100160213 | WITTMANN | AZ | | 07/18/2024 | | 767 | | 13 | | | 13 | | 780 | 780 | | | |
| 100128129 | ELKO NEW MARKET | MN | | 09/08/2023 | | 1,566 | | 41 | | | 41 | | 1,607 | 1,607 | | | |
| 100143986 | LOS ANGELES | CA | | 02/29/2024 | | 794 | | (26) | | | (26) | | 768 | 768 | | | |
| 100091682 | MUKILTEO | WA | | 03/24/2023 | | 490 | | (11) | | | (11) | | 479 | 479 | | | |
| 100151249 | SEABROOK ISLAND | SC | | 05/10/2024 | | 1,155 | | (33) | | | (33) | | 1,122 | 1,122 | | | |
| 100115577 | WESLEY CHAPEL | FL | | 07/19/2023 | | 1,550 | | (28) | | | (28) | | 1,522 | 1,522 | | | |
| 100157732 | SUMMERVILLE | SC | | 06/28/2024 | | 519 | | (14) | | | (14) | | 505 | 505 | | | |
| 100152500 | ESTERO | FL | | 05/17/2024 | | 1,155 | | 8 | | | 8 | | 1,163 | 1,163 | | | |
| 100120333 | SAN DIEGO | CA | | 08/18/2023 | | 1,144 | | (23) | | | (23) | | 1,121 | 1,121 | | | |
| 100081265 | SAN DIEGO | CA | | 03/18/2022 | | 2,915 | | 80 | | | 80 | | 2,995 | 2,995 | | | |
| 100116613 | CHINO | CA | | 07/20/2023 | | 2,369 | | 448 | | | 448 | | 2,817 | 2,817 | | | |
| 100066272 | ELK GROVE | CA | | 08/02/2021 | | 3,329 | | 15 | | | 15 | | 3,344 | 3,344 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129462 | HALLANDALE BEACH | FL | | 09/29/2023 | | 825 | | (12) | | | (12) | | 813 | 813 | | | |
| 100129464 | HALLANDALE BEACH | FL | | 09/29/2023 | | 825 | | (12) | | | (12) | | 813 | 813 | | | |
| 100110164 | NEW CITY | NY | | 06/30/2023 | | 1,242 | | (8) | | | (8) | | 1,234 | 1,234 | | | |
| 100102124 | LOS ANGELES | CA | | 04/14/2023 | | 1,121 | | (31) | | | (31) | | 1,090 | 1,090 | | | |
| 100074413 | ELK GROVE | CA | | 12/02/2021 | | 2,374 | | (141) | | | (141) | | 2,233 | 2,233 | | | |
| 100076425 | OCEANSIDE | NY | | 12/23/2021 | | 3,337 | | (28) | | | (28) | | 3,309 | 3,309 | | | |
| 100161772 | BABYLON | NY | | 07/31/2024 | | 978 | | (38) | | | (38) | | 940 | 940 | | | |
| 100133532 | CHINO | CA | | 10/19/2023 | | 1,374 | | 13 | | | 13 | | 1,387 | 1,387 | | | |
| 100162069 | PINOLE | CA | | 07/31/2024 | | 499 | | (21) | | | (21) | | 478 | 478 | | | |
| 100116842 | ONTARIO | CA | | 07/20/2023 | | 2,531 | | 622 | | | 622 | | 3,153 | 3,153 | | | |
| 100152026 | LAKE WORTH BEACH | FL | | 05/14/2024 | | 805 | | (15) | | | (15) | | 790 | 790 | | | |
| 100117129 | BROOKLYN | NY | | 07/20/2023 | | 2,222 | | 438 | | | 438 | | 2,660 | 2,660 | | | |
| 100100931 | SHAWNEE | KS | | 04/28/2023 | | 993 | | 24 | | | 24 | | 1,017 | 1,017 | | | |
| 100150957 | LAS VEGAS | NV | | 05/08/2024 | | 1,761 | | 97 | | | 97 | | 1,858 | 1,858 | | | |
| 100083033 | HAMPTON BAYS | NY | | 05/11/2022 | | 1,511 | | 66 | | | 66 | | 1,577 | 1,577 | | | |
| 100132055 | MURRIETA | CA | | 10/13/2023 | | 1,900 | | 95 | | | 95 | | 1,995 | 1,995 | | | |
| 100019990 | TAMPA | FL | | 07/30/2018 | | 2,751 | | (38) | | | (38) | | 2,713 | 2,713 | | | |
| 100100384 | EAST ELMHURST | NY | | 04/27/2023 | | 21,886 | | 816 | | | 816 | | 22,702 | 22,702 | | | |
| 100153272 | MORGANTON | GA | | 05/30/2024 | | 1,062 | | (8) | | | (8) | | 1,054 | 1,054 | | | |
| 100087342 | LAUDERHILL | FL | | 10/25/2022 | | 5,270 | | 232 | | | 232 | | 5,502 | 5,502 | | | |
| 100103880 | LINDENHURST | NY | | 05/10/2023 | | 1,343 | | (60) | | | (60) | | 1,283 | 1,283 | | | |
| 100151197 | DAUPHIN ISLAND | AL | | 05/10/2024 | | 1,221 | | (26) | | | (26) | | 1,195 | 1,195 | | | |
| 100110626 | LAKEWOOD | NJ | | 06/30/2023 | | 1,238 | | (8) | | | (8) | | 1,230 | 1,230 | | | |
| 100057984 | MENLO PARK | CA | | 06/30/2021 | | 2,827 | | (47) | | | (47) | | 2,780 | 2,780 | | | |
| 100148506 | KILL DEVIL HILLS | NC | | 04/12/2024 | | 1,161 | | (24) | | | (24) | | 1,137 | 1,137 | | | |
| 100103657 | BEND | OR | | 05/08/2023 | | 1,317 | | 14 | | | 14 | | 1,331 | 1,331 | | | |
| 100103517 | WAIANAE | HI | | 05/08/2023 | | 969 | | (14) | | | (14) | | 955 | 955 | | | |
| 100120025 | TEANECK | NJ | | 08/11/2023 | | 1,259 | | (9) | | | (9) | | 1,250 | 1,250 | | | |
| 100154958 | LAVONIA | GA | | 07/19/2024 | | 1,463 | | (54) | | | (54) | | 1,409 | 1,409 | | | |
| 100110678 | CLIFTON | NJ | | 06/30/2023 | | 1,330 | | (11) | | | (11) | | 1,319 | 1,319 | | | |
| 100074409 | OCEAN VIEW | DE | | 12/02/2021 | | 997 | | (103) | | | (103) | | 894 | 894 | | | |
| 100146684 | PALMDALE | CA | | 03/20/2024 | | 1,294 | | (27) | | | (27) | | 1,267 | 1,267 | | | |
| 100155154 | BEND | OR | | 07/19/2024 | | 690 | | (27) | | | (27) | | 663 | 663 | | | |
| 100119908 | SYLMAR | CA | | 08/10/2023 | | 4,157 | | (109) | | | (109) | | 4,048 | 4,048 | | | |
| 100141598 | SOMERSET | MA | | 01/30/2024 | | 1,092 | | (10) | | | (10) | | 1,082 | 1,082 | | | |
| 100150883 | EL DORADO HILLS | CA | | 05/08/2024 | | 1,241 | | (27) | | | (27) | | 1,214 | 1,214 | | | |
| 100043610 | SPRINGFIELD | MO | | 08/13/2020 | | 1,445 | | (832) | | | (832) | | 613 | 613 | | | |
| 100151340 | MANTECA | CA | | 05/10/2024 | | 1,152 | | (30) | | | (30) | | 1,122 | 1,122 | | | |
| 100147264 | BROOKLYN | NY | | 03/28/2024 | | 778 | | (22) | | | (22) | | 756 | 756 | | | |
| 100116740 | BURBANK | CA | | 07/20/2023 | | 2,591 | | 293 | | | 293 | | 2,884 | 2,884 | | | |
| 100108415 | WASHINGTON | DC | | 05/25/2023 | | 1,300 | | (56) | | | (56) | | 1,244 | 1,244 | | | |
| 100147718 | MORENO VALLEY | CA | | 04/05/2024 | | 1,049 | | (24) | | | (24) | | 1,025 | 1,025 | | | |
| 100100441 | FONTANA | CA | | 04/27/2023 | | 1,831 | | 212 | | | 212 | | 2,043 | 2,043 | | | |
| 100140990 | LEVITTOWN | NY | | 01/26/2024 | | 1,054 | | 4 | | | 4 | | 1,058 | 1,058 | | | |
| 100119996 | HENDERSON | NV | | 08/11/2023 | | 1,227 | | (7) | | | (7) | | 1,220 | 1,220 | | | |
| 100110040 | FAYETTEVILLE | GA | | 06/23/2023 | | 1,178 | | (17) | | | (17) | | 1,161 | 1,161 | | | |
| 100110137 | WINNETKA | IL | | 06/29/2023 | | 1,236 | | (18) | | | (18) | | 1,218 | 1,218 | | | |
| 100132347 | LAS VEGAS | NV | | 11/03/2023 | | 1,188 | | 192 | | | 192 | | 1,380 | 1,380 | | | |
| 100155023 | CONROE | TX | | 07/19/2024 | | 871 | | 6 | | | 6 | | 877 | 877 | | | |
| 100142815 | SAN DIEGO | CA | | 02/08/2024 | | 914 | | (21) | | | (21) | | 893 | 893 | | | |
| 100161506 | OAKLAND | CA | | 07/30/2024 | | 344 | | (11) | | | (11) | | 333 | 333 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134013 | HEMPSTEAD | NY | | 10/25/2023 | | 1,059 | | (8) | | | (8) | | 1,051 | 1,051 | | | |
| 100129343 | SEVIERVILLE | TN | | 09/25/2023 | | 1,475 | | 35 | | | 35 | | 1,510 | 1,510 | | | |
| 100023262 | SAN PEDRO | CA | | 08/16/2018 | | 2,619 | | (47) | | | (47) | | 2,572 | 2,572 | | | |
| 100164472 | EMERALD ISLE | NC | | 08/21/2024 | | 397 | | (9) | | | (9) | | 388 | 388 | | | |
| 100156298 | SAN DIEGO | CA | | 07/25/2024 | | 397 | | (17) | | | (17) | | 380 | 380 | | | |
| 100116696 | LOS ANGELES | CA | | 07/20/2023 | | 2,408 | | 635 | | | 635 | | 3,043 | 3,043 | | | |
| 100110332 | CHICAGO | IL | | 06/30/2023 | | 1,368 | | (8) | | | (8) | | 1,360 | 1,360 | | | |
| 100081198 | SALT LAKE CITY | UT | | 03/18/2022 | | 2,780 | | 94 | | | 94 | | 2,874 | 2,874 | | | |
| 100157840 | BUCKEYE | AZ | | 07/09/2024 | | 380 | | (3) | | | (3) | | 377 | 377 | | | |
| 100137675 | CHARLOTTE | NC | | 12/08/2023 | | 1,087 | | (10) | | | (10) | | 1,077 | 1,077 | | | |
| 100084821 | PORTER RANCH | CA | | 08/02/2022 | | 1,569 | | 5 | | | 5 | | 1,574 | 1,574 | | | |
| 100137100 | SUPPLY | NC | | 11/28/2023 | | 1,221 | | | | | | | 1,221 | 1,221 | | | |
| 100138740 | AURORA | CO | | 02/02/2024 | | 1,264 | | 9 | | | 9 | | 1,273 | 1,273 | | | |
| 100100666 | SANTA CLARA | CA | | 04/28/2023 | | 2,333 | | 190 | | | 190 | | 2,523 | 2,523 | | | |
| 100089245 | UPPER MARLBORO | MD | | 01/26/2023 | | 1,030 | | 4 | | | 4 | | 1,034 | 1,034 | | | |
| 100010814 | FLUSHING | MI | | 12/23/2016 | | 2,109 | | 101 | | | 101 | | 2,210 | 2,210 | | | |
| 100143915 | BALDWIN | NY | | 03/06/2024 | | 1,079 | | (58) | | | (58) | | 1,021 | 1,021 | | | |
| 100082901 | CHINO | CA | | 05/17/2022 | | 2,216 | | (35) | | | (35) | | 2,181 | 2,181 | | | |
| 100102637 | OCALA | FL | | 06/22/2023 | | 1,005 | | (29) | | | (29) | | 976 | 976 | | | |
| 100158774 | RIDGEWOOD | NJ | | 07/10/2024 | | 481 | | 2 | | | 2 | | 483 | 483 | | | |
| 100107847 | ARVADA | CO | | 05/23/2023 | | 2,393 | | (43) | | | (43) | | 2,350 | 2,350 | | | |
| 100161025 | SAN TAN VALLEY | AZ | | 07/24/2024 | | 1,050 | | 40 | | | 40 | | 1,090 | 1,090 | | | |
| 100118011 | ONTARIO | CA | | 07/20/2023 | | 1,725 | | 94 | | | 94 | | 1,819 | 1,819 | | | |
| 100102718 | LA PUENTE | CA | | 06/22/2023 | | 1,375 | | (4) | | | (4) | | 1,371 | 1,371 | | | |
| 100108224 | ELLIJAY | GA | | 05/24/2023 | | 3,064 | | (113) | | | (113) | | 2,951 | 2,951 | | | |
| 100088041 | CHAMPIONS GATE | FL | | 10/25/2022 | | 758 | | (17) | | | (17) | | 741 | 741 | | | |
| 100148173 | OAKLAND | CA | | 04/12/2024 | | 1,178 | | (26) | | | (26) | | 1,152 | 1,152 | | | |
| 100119008 | LONG BEACH | CA | | 07/27/2023 | | 1,195 | | 14 | | | 14 | | 1,209 | 1,209 | | | |
| 100119792 | NEWARK | NJ | | 08/08/2023 | | 1,546 | | (47) | | | (47) | | 1,499 | 1,499 | | | |
| 100031061 | SANTA ANA | CA | | 03/29/2019 | | 2,125 | | 214 | | | 214 | | 2,339 | 2,339 | | | |
| 100110455 | BENTONVILLE | AR | | 06/30/2023 | | 1,432 | | (7) | | | (7) | | 1,425 | 1,425 | | | |
| 100148765 | NASHVILLE | TN | | 04/17/2024 | | 1,025 | | (23) | | | (23) | | 1,002 | 1,002 | | | |
| 100139581 | TEMPE | AZ | | 12/28/2023 | | 1,018 | | (35) | | | (35) | | 983 | 983 | | | |
| 100164274 | WEST POINT | TX | | 08/21/2024 | | 427 | | (6) | | | (6) | | 421 | 421 | | | |
| 100155122 | PICO RIVERA | CA | | 07/19/2024 | | 768 | | (10) | | | (10) | | 758 | 758 | | | |
| 100116808 | BURBANK | CA | | 07/20/2023 | | 2,330 | | 492 | | | 492 | | 2,822 | 2,822 | | | |
| 100080752 | HOLMES BEACH | FL | | 03/10/2022 | | 2,219 | | (31) | | | (31) | | 2,188 | 2,188 | | | |
| 100102863 | WEST PALM BEACH | FL | | 06/22/2023 | | 1,554 | | 153 | | | 153 | | 1,707 | 1,707 | | | |
| 100088347 | OCOEE | FL | | 01/06/2023 | | 782 | | (36) | | | (36) | | 746 | 746 | | | |
| 100079298 | STONEHAM | MA | | 02/28/2022 | | 2,361 | | (67) | | | (67) | | 2,294 | 2,294 | | | |
| 100044482 | VENTURA | CA | | 11/19/2020 | | 2,215 | | (77) | | | (77) | | 2,138 | 2,138 | | | |
| 100149011 | HUNTINGTON STATION | NY | | 04/19/2024 | | 1,011 | | (34) | | | (34) | | 977 | 977 | | | |
| 100136212 | KAMAS | UT | | 11/20/2023 | | 1,121 | | (18) | | | (18) | | 1,103 | 1,103 | | | |
| 100151180 | PUNTA GORDA | FL | | 05/10/2024 | | 1,171 | | (21) | | | (21) | | 1,150 | 1,150 | | | |
| 100143372 | JURUPA VALLEY | CA | | 02/16/2024 | | 1,274 | | 14 | | | 14 | | 1,288 | 1,288 | | | |
| 100136442 | LATHROP | CA | | 11/20/2023 | | 801 | | 3 | | | 3 | | 804 | 804 | | | |
| 100130337 | DALLAS | TX | | 09/28/2023 | | 1,485 | | (16) | | | (16) | | 1,469 | 1,469 | | | |
| 100140287 | SAN DIEGO | CA | | 01/18/2024 | | 1,089 | | (26) | | | (26) | | 1,063 | 1,063 | | | |
| 100146689 | CHICAGO | IL | | 03/20/2024 | | 2,541 | | (63) | | | (63) | | 2,478 | 2,478 | | | |
| 100109290 | JERSEY CITY | NJ | | 06/12/2023 | | 1,371 | | (26) | | | (26) | | 1,345 | 1,345 | | | |
| 100132806 | RALEIGH | NC | | 11/03/2023 | | 1,205 | | 25 | | | 25 | | 1,230 | 1,230 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080860 | HAYWARD | CA | | 03/10/2022 | | 4,057 | | (31) | | | (31) | | 4,026 | 4,026 | | | |
| 100115863 | NEWARK | NJ | | 07/20/2023 | | 3,059 | | (59) | | | (59) | | 3,000 | 3,000 | | | |
| 100128864 | RIDGEFIELD | WA | | 09/21/2023 | | 1,034 | | (33) | | | (33) | | 1,001 | 1,001 | | | |
| 100135668 | BROKEN BOW | OK | | 11/09/2023 | | 1,324 | | (7) | | | (7) | | 1,317 | 1,317 | | | |
| 100090963 | TUCSON | AZ | | 01/31/2023 | | 986 | | (14) | | | (14) | | 972 | 972 | | | |
| 100139362 | PATCHOGUE | NY | | 12/28/2023 | | 1,192 | | (41) | | | (41) | | 1,151 | 1,151 | | | |
| 100118878 | WILDWOOD | NJ | | 08/30/2023 | | 4,601 | | 53 | | | 53 | | 4,654 | 4,654 | | | |
| 100148429 | ASHBURN | VA | | 04/12/2024 | | 1,154 | | (39) | | | (39) | | 1,115 | 1,115 | | | |
| 100116646 | LOS ANGELES | CA | | 07/20/2023 | | 2,613 | | 740 | | | 740 | | 3,353 | 3,353 | | | |
| 100142023 | DESERT HOT SPRINGS | CA | | 02/29/2024 | | 513 | | (22) | | | (22) | | 491 | 491 | | | |
| 100134876 | FOXBORO | MA | | 10/30/2023 | | 1,173 | | 5 | | | 5 | | 1,178 | 1,178 | | | |
| 100087390 | BAILEY | CO | | 10/25/2022 | | 1,363 | | 157 | | | 157 | | 1,520 | 1,520 | | | |
| 100128788 | LONG BEACH | CA | | 09/21/2023 | | 917 | | (26) | | | (26) | | 891 | 891 | | | |
| 100141979 | GRANITE BAY | CA | | 02/29/2024 | | 1,142 | | (5) | | | (5) | | 1,137 | 1,137 | | | |
| 100137216 | MISSOURI CITY | TX | | 11/28/2023 | | 450 | | (18) | | | (18) | | 432 | 432 | | | |
| 100161743 | HOUSTON | TX | | 07/30/2024 | | 514 | | (15) | | | (15) | | 499 | 499 | | | |
| 100150825 | SAN PABLO | CA | | 05/08/2024 | | 1,205 | | (26) | | | (26) | | 1,179 | 1,179 | | | |
| 100136651 | HUNTINGTON BEACH | CA | | 01/25/2024 | | 1,049 | | (5) | | | (5) | | 1,044 | 1,044 | | | |
| 100081278 | COROLLA | NC | | 03/18/2022 | | 2,504 | | 16 | | | 16 | | 2,520 | 2,520 | | | |
| 100130321 | SPRINGFIELD | VA | | 09/28/2023 | | 782 | | 1 | | | 1 | | 783 | 783 | | | |
| 100114824 | BOCA RATON | FL | | 07/10/2023 | | 1,453 | | (3) | | | (3) | | 1,450 | 1,450 | | | |
| 100137144 | PARRISH | FL | | 11/28/2023 | | 870 | | (5) | | | (5) | | 865 | 865 | | | |
| 100017970 | OAKLAND | CA | | 05/22/2018 | | 4,135 | | (56) | | | (56) | | 4,079 | 4,079 | | | |
| 100109214 | EVERETT | WA | | 07/21/2023 | | 6,170 | | (32) | | | (32) | | 6,138 | 6,138 | | | |
| 100117230 | AGUA DULCE AREA | CA | | 07/20/2023 | | 1,930 | | 215 | | | 215 | | 2,145 | 2,145 | | | |
| 100128887 | WILLIAMSTON | SC | | 09/21/2023 | | 947 | | (20) | | | (20) | | 927 | 927 | | | |
| 100138038 | BURTONSVILLE | MD | | 12/13/2023 | | 470 | | 3 | | | 3 | | 473 | 692 | | 219 | 219 |
| 100136674 | LOS ANGELES | CA | | 01/25/2024 | | 652 | | (14) | | | (14) | | 638 | 638 | | | |
| 100156603 | HATTERAS | NC | | 06/24/2024 | | 780 | | (17) | | | (17) | | 763 | 763 | | | |
| 100082185 | GRANITE BAY | CA | | 04/14/2022 | | 2,466 | | (9) | | | (9) | | 2,457 | 2,457 | | | |
| 100148686 | SPARTA | NJ | | 04/16/2024 | | 1,089 | | (10) | | | (10) | | 1,079 | 1,079 | | | |
| 100136039 | HAVERHILL | MA | | 11/16/2023 | | 997 | | 19 | | | 19 | | 1,016 | 1,016 | | | |
| 100152695 | BIG PINE KEY | FL | | 05/17/2024 | | 1,328 | | 20 | | | 20 | | 1,348 | 1,348 | | | |
| 100091472 | MOUNT VERNON | NY | | 01/20/2023 | | 1,086 | | (37) | | | (37) | | 1,049 | 1,049 | | | |
| 100014357 | CERRITOS | CA | | 09/27/2017 | | 3,881 | | 208 | | | 208 | | 4,089 | 4,089 | | | |
| 100026806 | OAKLAND | CA | | 09/26/2018 | | 1,708 | | 233 | | | 233 | | 1,941 | 1,941 | | | |
| 100162040 | SAN DIEGO | CA | | 07/31/2024 | | 1,158 | | (64) | | | (64) | | 1,094 | 1,094 | | | |
| 100162844 | PHOENIX | AZ | | 08/12/2024 | | 760 | | (18) | | | (18) | | 742 | 742 | | | |
| 100082164 | HOLLYWOOD | FL | | 04/14/2022 | | 1,730 | | (47) | | | (47) | | 1,683 | 1,683 | | | |
| 100078465 | WAKE FOREST | NC | | 01/25/2022 | | 2,047 | | (100) | | | (100) | | 1,947 | 1,947 | | | |
| 100164023 | ISSAQUAH | WA | | 08/21/2024 | | 1,394 | | (11) | | | (11) | | 1,383 | 1,383 | | | |
| 100078288 | PORTLAND | OR | | 03/10/2022 | | 2,775 | | 37 | | | 37 | | 2,812 | 2,812 | | | |
| 100102864 | HACKENSACK | NJ | | 06/22/2023 | | 1,315 | | (17) | | | (17) | | 1,298 | 1,298 | | | |
| 100110315 | CLARKSVILLE | TN | | 06/30/2023 | | 1,393 | | (3) | | | (3) | | 1,390 | 1,390 | | | |
| 100086217 | MADERA | CA | | 10/07/2022 | | 587 | | (16) | | | (16) | | 571 | 571 | | | |
| 100079889 | NIPOMO | CA | | 04/08/2022 | | 2,593 | | 27 | | | 27 | | 2,620 | 2,620 | | | |
| 100115343 | WHITTIER | CA | | 07/17/2023 | | 1,840 | | 40 | | | 40 | | 1,880 | 1,880 | | | |
| 100127690 | EVERETT | WA | | 09/08/2023 | | 2,499 | | (52) | | | (52) | | 2,447 | 2,447 | | | |
| 100071591 | ALHAMBRA | CA | | 10/14/2021 | | 2,778 | | (72) | | | (72) | | 2,706 | 2,706 | | | |
| 100102851 | SANTA CRUZ | CA | | 06/22/2023 | | 1,288 | | (31) | | | (31) | | 1,257 | 1,257 | | | |
| 100115655 | AUSTIN | AR | | 07/19/2023 | | 6,650 | | 33 | | | 33 | | 6,683 | 6,683 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136265 | DALLAS | TX | | 11/20/2023 | | 1,111 | | 7 | | | 7 | | 1,118 | 1,118 | | | |
| 100164336 | ROXBURY | MA | | 08/21/2024 | | 378 | | (6) | | | (6) | | 372 | 372 | | | |
| 100079810 | HONOLULU | HI | | 04/08/2022 | | 2,537 | | 37 | | | 37 | | 2,574 | 2,574 | | | |
| 100091404 | LAKEWOOD | CO | | 02/22/2023 | | 1,352 | | 5 | | | 5 | | 1,357 | 1,357 | | | |
| 100141766 | ELMONT | NY | | 01/30/2024 | | 1,112 | | (11) | | | (11) | | 1,101 | 1,101 | | | |
| 100078737 | GILBERT | AZ | | 02/25/2022 | | 2,277 | | (57) | | | (57) | | 2,220 | 2,220 | | | |
| 100137222 | NASHVILLE | TN | | 11/29/2023 | | 900 | | (22) | | | (22) | | 878 | 878 | | | |
| 100148850 | FORT LAUDERDALE | FL | | 04/17/2024 | | 1,403 | | 7 | | | 7 | | 1,410 | 1,410 | | | |
| 100162087 | SAINT PETERSBURG | FL | | 07/31/2024 | | 331 | | (17) | | | (17) | | 314 | 314 | | | |
| 100152954 | MANDEVILLE | LA | | 06/27/2024 | | 599 | | (10) | | | (10) | | 589 | 589 | | | |
| 100145852 | SAVANNAH | GA | | 03/15/2024 | | 1,209 | | (21) | | | (21) | | 1,188 | 1,188 | | | |
| 100115348 | ELIZABETH | NJ | | 07/17/2023 | | 961 | | (14) | | | (14) | | 947 | 947 | | | |
| 100164542 | ASHLAND | MA | | 08/21/2024 | | 417 | | (7) | | | (7) | | 410 | 410 | | | |
| 100159588 | HALLANDALE BEACH | FL | | 07/15/2024 | | 480 | | (22) | | | (22) | | 458 | 458 | | | |
| 100137110 | NASHUA | NH | | 11/28/2023 | | 1,753 | | (13) | | | (13) | | 1,740 | 1,740 | | | |
| 100126281 | IRVINGTON | NJ | | 08/30/2023 | | 1,130 | | (36) | | | (36) | | 1,094 | 1,094 | | | |
| 100110479 | TOMS RIVER | NJ | | 06/30/2023 | | 1,236 | | 9 | | | 9 | | 1,245 | 1,245 | | | |
| 100144017 | EWA BEACH | HI | | 03/07/2024 | | 1,159 | | (21) | | | (21) | | 1,138 | 1,138 | | | |
| 100136559 | HOUSTON | TX | | 11/20/2023 | | 1,155 | | 8 | | | 8 | | 1,163 | 1,163 | | | |
| 100140014 | HENRICO | NC | | 01/09/2024 | | 1,394 | | (24) | | | (24) | | 1,370 | 1,370 | | | |
| 100121027 | BEECH MOUNTAIN | NC | | 08/30/2023 | | 1,239 | | (13) | | | (13) | | 1,226 | 1,226 | | | |
| 100160835 | SAN JOSE | CA | | 07/24/2024 | | 375 | | (4) | | | (4) | | 371 | 371 | | | |
| 100156110 | PATERSON | NJ | | 06/18/2024 | | 516 | | (12) | | | (12) | | 504 | 504 | | | |
| 100136211 | LYNNWOOD | WA | | 11/20/2023 | | 1,186 | | 8 | | | 8 | | 1,194 | 1,194 | | | |
| 100136210 | LYNNWOOD | WA | | 11/20/2023 | | 1,186 | | 8 | | | 8 | | 1,194 | 1,194 | | | |
| 100118960 | HOLDEN | MA | | 07/27/2023 | | 1,086 | | (12) | | | (12) | | 1,074 | 1,074 | | | |
| 100115940 | SEVIERVILLE | TN | | 07/20/2023 | | 1,265 | | (25) | | | (25) | | 1,240 | 1,240 | | | |
| 100128181 | FLAGSTAFF | AZ | | 09/18/2023 | | 1,618 | | 25 | | | 25 | | 1,643 | 1,643 | | | |
| 100163343 | LYNWOOD | CA | | 08/13/2024 | | 283 | | (4) | | | (4) | | 279 | 279 | | | |
| 100138420 | HIALEAH | FL | | 12/18/2023 | | 683 | | (12) | | | (12) | | 671 | 671 | | | |
| 100091024 | MORENO VALLEY | CA | | 01/31/2023 | | 926 | | (22) | | | (22) | | 904 | 904 | | | |
| 100137652 | EWA BEACH | HI | | 12/08/2023 | | 1,320 | | (19) | | | (19) | | 1,301 | 1,301 | | | |
| 100147982 | BREMERTON | WA | | 04/10/2024 | | 101,839 | | (172) | | | (172) | | 101,667 | 101,667 | | | |
| 100109795 | POULSBO | WA | | 08/04/2023 | | 1,104 | | (31) | | | (31) | | 1,073 | 1,073 | | | |
| 100076381 | HIGHLANDS RANCH | CO | | 12/23/2021 | | 3,109 | | (96) | | | (96) | | 3,013 | 3,013 | | | |
| 100110267 | DELTAVILLE | VA | | 06/30/2023 | | 1,264 | | (21) | | | (21) | | 1,243 | 1,243 | | | |
| 100133557 | SUPERIOR | CO | | 10/23/2023 | | 1,314 | | 8 | | | 8 | | 1,322 | 1,322 | | | |
| 100157836 | KYLE | TX | | 08/01/2024 | | 254 | | (10) | | | (10) | | 244 | 244 | | | |
| 100102785 | STATEN ISLAND | NY | | 06/22/2023 | | 59,552 | | (1,364) | | | (1,364) | | 58,188 | 58,188 | | | |
| 100150632 | MILTON | WA | | 05/03/2024 | | 1,269 | | (18) | | | (18) | | 1,251 | 1,251 | | | |
| 100132511 | SEVIERVILLE | TN | | 11/03/2023 | | 974 | | (2) | | | (2) | | 972 | 972 | | | |
| 100128430 | MC GAHEYSVILLE | VA | | 09/15/2023 | | 991 | | (7) | | | (7) | | 984 | 984 | | | |
| 100136122 | HIALEAH | FL | | 12/18/2023 | | 1,117 | | (22) | | | (22) | | 1,095 | 1,095 | | | |
| 100089031 | MORENO VALLEY | CA | | 11/04/2022 | | 1,360 | | (37) | | | (37) | | 1,323 | 1,323 | | | |
| 100148276 | WASHINGTON | DC | | 04/12/2024 | | 1,407 | | (15) | | | (15) | | 1,392 | 1,392 | | | |
| 100144541 | SUNLAND | CA | | 04/26/2024 | | 1,141 | | (41) | | | (41) | | 1,100 | 1,100 | | | |
| 100138333 | COLLEGE POINT | NY | | 12/18/2023 | | 2,801 | | 933 | | | 933 | | 3,734 | 3,734 | | | |
| 100158900 | CORRALES | NM | | 07/12/2024 | | 797 | | (21) | | | (21) | | 776 | 776 | | | |
| 100079576 | PARK CITY | UT | | 04/08/2022 | | 2,531 | | 20 | | | 20 | | 2,551 | 2,551 | | | |
| 100156606 | DUNEDIN | FL | | 06/24/2024 | | 752 | | (20) | | | (20) | | 732 | 732 | | | |
| 100115384 | SOUTH GATE | CA | | 07/17/2023 | | 3,016 | | 35 | | | 35 | | 3,051 | 3,051 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100060107 | LONG BEACH | CA | | 06/25/2021 | | 2,742 | | (42) | | | (42) | | 2,700 | 2,700 | | | |
| 100163324 | STOCKTON | CA | | 08/13/2024 | | 298 | | (13) | | | (13) | | 285 | 285 | | | |
| 100086202 | HUNTSVILLE | TX | | 10/07/2022 | | 714 | | (25) | | | (25) | | 689 | 689 | | | |
| 100011305 | MIRAMAR | FL | | 12/23/2016 | | 2,308 | | 271 | | | 271 | | 2,579 | 2,579 | | | |
| 100157665 | SAINT SIMONS ISLAND | GA | | 06/28/2024 | | 629 | | (29) | | | (29) | | 600 | 600 | | | |
| 100079672 | SAN DIEGO | CA | | 04/08/2022 | | 1,660 | | (114) | | | (114) | | 1,546 | 1,546 | | | |
| 100147870 | KENT | WA | | 04/08/2024 | | 1,324 | | (18) | | | (18) | | 1,306 | 1,306 | | | |
| 100120602 | ACTON | CA | | 08/18/2023 | | 831 | | (7) | | | (7) | | 824 | 824 | | | |
| 100086156 | LOCKWOOD | CA | | 10/07/2022 | | 1,535 | | (9) | | | (9) | | 1,526 | 1,526 | | | |
| 100086148 | EPHRATA | WA | | 10/07/2022 | | 1,061 | | 7 | | | 7 | | 1,068 | 1,068 | | | |
| 100129658 | CALDWELL | NJ | | 09/29/2023 | | 1,384 | | 9 | | | 9 | | 1,393 | 1,393 | | | |
| 100084368 | ESTERO | FL | | 08/12/2022 | | 1,789 | | (5) | | | (5) | | 1,784 | 1,784 | | | |
| 100144120 | COPPELL | TX | | 03/07/2024 | | 1,165 | | (30) | | | (30) | | 1,135 | 1,135 | | | |
| 100117420 | ONTARIO | CA | | 07/20/2023 | | 1,733 | | 105 | | | 105 | | 1,838 | 1,838 | | | |
| 100151798 | SAN ANTONIO | TX | | 05/10/2024 | | 856 | | 7 | | | 7 | | 863 | 863 | | | |
| 100141467 | SAN FERNANDO | CA | | 01/30/2024 | | 1,054 | | (15) | | | (15) | | 1,039 | 1,039 | | | |
| 100149323 | SAN FRANCISCO | CA | | 04/24/2024 | | 801 | | (19) | | | (19) | | 782 | 782 | | | |
| 100148558 | PLANO | TX | | 04/12/2024 | | 950 | | (10) | | | (10) | | 940 | 940 | | | |
| 100115163 | PATERSON | NJ | | 07/17/2023 | | 929 | | (25) | | | (25) | | 904 | 904 | | | |
| 100120820 | MIAMI | FL | | 08/25/2023 | | 1,780 | | (51) | | | (51) | | 1,729 | 1,729 | | | |
| 100108905 | MONROE TOWNSHIP | NJ | | 05/31/2023 | | 1,174 | | (28) | | | (28) | | 1,146 | 1,146 | | | |
| 100146599 | SAINT ALBANS | NY | | 03/20/2024 | | 5,701 | | (206) | | | (206) | | 5,495 | 5,495 | | | |
| 100079544 | LOS ANGELES | CA | | 04/25/2022 | | 5,710 | | (320) | | | (320) | | 5,390 | 5,390 | | | |
| 100157659 | SANTA CLARITA | CA | | 06/28/2024 | | 696 | | (23) | | | (23) | | 673 | 673 | | | |
| 100151637 | COOPER CITY | FL | | 05/10/2024 | | 1,258 | | (11) | | | (11) | | 1,247 | 1,247 | | | |
| 100120559 | CHRISTMAS | FL | | 08/18/2023 | | 1,040 | | 9 | | | 9 | | 1,049 | 1,049 | | | |
| 100091943 | MONEE | IL | | 02/03/2023 | | 1,089 | | 3 | | | 3 | | 1,092 | 1,092 | | | |
| 100103399 | WOODLAND PARK | NJ | | 06/16/2023 | | 3,067 | | (80) | | | (80) | | 2,987 | 2,987 | | | |
| 100121003 | BRADLEY BEACH | NJ | | 08/30/2023 | | 1,362 | | 9 | | | 9 | | 1,371 | 1,371 | | | |
| 100157592 | YARDLEY | PA | | 06/28/2024 | | 662 | | (22) | | | (22) | | 640 | 640 | | | |
| 100087349 | SALISBURY | MD | | 10/25/2022 | | 1,977 | | 83 | | | 83 | | 2,060 | 2,060 | | | |
| 100102482 | TEMPLETON | MA | | 06/07/2023 | | 1,304 | | (4) | | | (4) | | 1,300 | 1,300 | | | |
| 100102084 | EVERETT | WA | | 04/14/2023 | | 1,205 | | (49) | | | (49) | | 1,156 | 1,156 | | | |
| 100102031 | MIAMI | FL | | 04/14/2023 | | 1,781 | | (25) | | | (25) | | 1,756 | 1,756 | | | |
| 100149422 | ESTILL SPRINGS | TN | | 04/24/2024 | | 2,582 | | (86) | | | (86) | | 2,496 | 2,496 | | | |
| 100136172 | LILBURN | GA | | 12/18/2023 | | 997 | | (44) | | | (44) | | 953 | 953 | | | |
| 100132828 | LANCASTER | CA | | 11/03/2023 | | 1,040 | | (2) | | | (2) | | 1,038 | 1,038 | | | |
| 100120441 | SAN BERNARDINO | CA | | 08/18/2023 | | 579 | | (12) | | | (12) | | 567 | 567 | | | |
| 100149455 | CHICAGO | IL | | 04/24/2024 | | 1,139 | | (18) | | | (18) | | 1,121 | 1,121 | | | |
| 100127716 | SUNRISE | FL | | 09/08/2023 | | 1,746 | | (13) | | | (13) | | 1,733 | 1,733 | | | |
| 100152694 | ELK RIDGE | UT | | 05/17/2024 | | 1,215 | | (13) | | | (13) | | 1,202 | 1,202 | | | |
| 100071883 | SAN DIMAS | CA | | 11/05/2021 | | 3,265 | | (33) | | | (33) | | 3,232 | 3,232 | | | |
| 100139957 | HUTTO | TX | | 01/09/2024 | | 1,300 | | (32) | | | (32) | | 1,268 | 1,268 | | | |
| 100109368 | DAVENPORT | FL | | 06/12/2023 | | 1,230 | | (36) | | | (36) | | 1,194 | 1,194 | | | |
| 100140213 | RYDAL | PA | | 01/11/2024 | | 1,391 | | (19) | | | (19) | | 1,372 | 1,372 | | | |
| 100159612 | MYRTLE BEACH | SC | | 07/15/2024 | | 308 | | (15) | | | (15) | | 293 | 293 | | | |
| 100154841 | FAIRFAX | VA | | 07/19/2024 | | 747 | | (7) | | | (7) | | 740 | 740 | | | |
| 100081260 | NAPA | CA | | 03/18/2022 | | 3,312 | | 200 | | | 200 | | 3,512 | 3,512 | | | |
| 100162307 | TEMECULA | CA | | 08/05/2024 | | 383 | | (6) | | | (6) | | 377 | 377 | | | |
| 100141005 | MIAMI | FL | | 02/20/2024 | | 1,070 | | (28) | | | (28) | | 1,042 | 1,042 | | | |
| 100109820 | NEWARK | NJ | | 06/22/2023 | | 1,191 | | (33) | | | (33) | | 1,158 | 1,158 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079437 | KIHEI | HI | | 03/17/2022 | | 2,302 | | (82) | | | (82) | | 2,220 | 2,220 | | | |
| 100152357 | MANTECA | CA | | 05/17/2024 | | 1,165 | | (19) | | | (19) | | 1,146 | 1,146 | | | |
| 100071933 | GILBERT | AZ | | 11/19/2021 | | 1,369 | | (91) | | | (91) | | 1,278 | 1,278 | | | |
| 100164872 | VIRGINIA BCH | VA | | 08/26/2024 | | 403 | | (8) | | | (8) | | 395 | 395 | | | |
| 100129630 | WASHINGTON | UT | | 09/29/2023 | | 4,526 | | (104) | | | (104) | | 4,422 | 4,422 | | | |
| 100118849 | ORLANDO | FL | | 08/30/2023 | | 694 | | (22) | | | (22) | | 672 | 672 | | | |
| 100000220 | HENDERSON | NV | | 09/27/2016 | | 5,523 | | 97 | | | 97 | | 5,620 | 5,620 | | | |
| 100160519 | SAN BERNARDINO | CA | | 07/19/2024 | | 346 | | (5) | | | (5) | | 341 | 341 | | | |
| 100149068 | YAKIMA | WA | | 04/19/2024 | | 647 | | (38) | | | (38) | | 609 | 609 | | | |
| 100153278 | BRIDGMAN | MI | | 05/30/2024 | | 1,056 | | (18) | | | (18) | | 1,038 | 1,038 | | | |
| 100081333 | LOS ANGELES | CA | | 03/18/2022 | | 2,613 | | 60 | | | 60 | | 2,673 | 2,673 | | | |
| 100086667 | TRINITY | FL | | 09/30/2022 | | 1,212 | | (9) | | | (9) | | 1,203 | 1,203 | | | |
| 100149393 | LAKEWOOD | CO | | 04/24/2024 | | 1,327 | | (19) | | | (19) | | 1,308 | 1,308 | | | |
| 100157752 | SAN JUAN CAPISTRANO | CA | | 07/02/2024 | | 798 | | (25) | | | (25) | | 773 | 773 | | | |
| 100155050 | HIGHLANDS | NC | | 07/19/2024 | | 938 | | (5) | | | (5) | | 933 | 933 | | | |
| 100109870 | HILLSIDE | NJ | | 06/22/2023 | | 779 | | (15) | | | (15) | | 764 | 764 | | | |
| 100043199 | BRIGANTINE | NJ | | 08/13/2020 | | 3,345 | | 208 | | | 208 | | 3,553 | 3,553 | | | |
| 100081348 | SCOTTSDALE | AZ | | 03/18/2022 | | 2,677 | | 73 | | | 73 | | 2,750 | 2,750 | | | |
| 100132076 | ELIZABETH | NJ | | 10/13/2023 | | 1,324 | | 3 | | | 3 | | 1,327 | 1,327 | | | |
| 100080433 | EL MONTE | CA | | 03/10/2022 | | 1,959 | | (56) | | | (56) | | 1,903 | 1,903 | | | |
| 100147253 | NANUET | NY | | 03/28/2024 | | 781 | | (19) | | | (19) | | 762 | 762 | | | |
| 4010054105 | Trenton | NJ | | 07/27/2023 | | 1,201 | | (68) | | | (68) | | 1,133 | 1,133 | | | |
| 100127623 | MARYSVILLE | WA | | 09/08/2023 | | 3,111 | | 20 | | | 20 | | 3,131 | 3,131 | | | |
| 100118174 | DESTIN | FL | | 07/20/2023 | | 716 | | (46) | | | (46) | | 670 | 670 | | | |
| 100138253 | LAKE ELSINORE | CA | | 12/15/2023 | | 1,031 | | (16) | | | (16) | | 1,015 | 1,015 | | | |
| 100143309 | MARYSVILLE | WA | | 02/16/2024 | | 2,833 | | (47) | | | (47) | | 2,786 | 2,786 | | | |
| 100140042 | PEMBROKE PINES | FL | | 01/09/2024 | | 5,829 | | (125) | | | (125) | | 5,704 | 5,704 | | | |
| 100148174 | CARLSBAD | CA | | 04/12/2024 | | 1,262 | | (20) | | | (20) | | 1,242 | 1,242 | | | |
| 100103866 | YONKERS | NY | | 05/10/2023 | | 651 | | (19) | | | (19) | | 632 | 632 | | | |
| 100133366 | SARATOGA | CA | | 11/21/2023 | | 971 | | (39) | | | (39) | | 932 | 932 | | | |
| 100115624 | PINOLE | CA | | 07/19/2023 | | 999 | | (13) | | | (13) | | 986 | 986 | | | |
| 100116702 | GARDEN GROVE | CA | | 07/20/2023 | | 1,630 | | 422 | | | 422 | | 2,052 | 2,052 | | | |
| 100079255 | SANTA ANA | CA | | 02/25/2022 | | 5,618 | | (83) | | | (83) | | 5,535 | 5,535 | | | |
| 100139221 | WILLIAMSBURG | VA | | 12/28/2023 | | 841 | | (20) | | | (20) | | 821 | 821 | | | |
| 100159851 | FORT LAUDERDALE | FL | | 08/16/2024 | | 296 | | (9) | | | (9) | | 287 | 287 | | | |
| 100084704 | RIVIERA BEACH | FL | | 08/02/2022 | | 4,588 | | (46) | | | (46) | | 4,542 | 4,542 | | | |
| 100148744 | SAN BERNARDINO | CA | | 04/17/2024 | | 1,146 | | (22) | | | (22) | | 1,124 | 1,124 | | | |
| 100149724 | ASBURY PARK | NJ | | 04/26/2024 | | 375 | | (7) | | | (7) | | 368 | 368 | | | |
| 100144570 | DENVER | CO | | 04/26/2024 | | 17,174 | | (196) | | | (196) | | 16,978 | 16,978 | | | |
| 100129783 | ELIZABETH | NJ | | 09/27/2023 | | 900 | | 5 | | | 5 | | 905 | 905 | | | |
| 100109780 | MELBOURNE | FL | | 08/04/2023 | | 1,152 | | (16) | | | (16) | | 1,136 | 1,136 | | | |
| 100142422 | NAPA | CA | | 03/08/2024 | | 799 | | (14) | | | (14) | | 785 | 785 | | | |
| 100118194 | ROWLAND HEIGHTS | CA | | 07/20/2023 | | 1,365 | | (42) | | | (42) | | 1,323 | 1,323 | | | |
| 100081401 | HIGHLAND | UT | | 03/18/2022 | | 2,727 | | 52 | | | 52 | | 2,779 | 2,779 | | | |
| 100141216 | ELIZABETH | NJ | | 01/30/2024 | | 930 | | 26 | | | 26 | | 956 | 956 | | | |
| 100115169 | NEWARK | NJ | | 07/17/2023 | | 1,191 | | (39) | | | (39) | | 1,152 | 1,152 | | | |
| 100101998 | CUMMING | GA | | 04/14/2023 | | 4,511 | | (80) | | | (80) | | 4,431 | 4,431 | | | |
| 100126280 | IRVINGTON | NJ | | 08/30/2023 | | 1,121 | | (36) | | | (36) | | 1,085 | 1,085 | | | |
| 100109819 | NEWARK | NJ | | 06/22/2023 | | 1,188 | | (30) | | | (30) | | 1,158 | 1,158 | | | |
| 100043110 | BURBANK | CA | | 05/28/2020 | | 1,498 | | (58) | | | (58) | | 1,440 | 1,440 | | | |
| 100133770 | ESCONDIDO | CA | | 10/20/2023 | | 468 | | (4) | | | (4) | | 464 | 464 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148308 | RENTON | WA | | 04/12/2024 | | 1,252 | | (26) | | | (26) | | 1,226 | 1,226 | | | |
| 100076377 | FRANKLIN LAKES | NJ | | 12/23/2021 | | 1,848 | | (99) | | | (99) | | 1,749 | 1,749 | | | |
| 100148274 | HARRISON | NJ | | 04/12/2024 | | 1,142 | | (35) | | | (35) | | 1,107 | 1,107 | | | |
| 100138261 | WIMAUMA | FL | | 12/15/2023 | | 514 | | (8) | | | (8) | | 506 | 506 | | | |
| 100127572 | MINNEAPOLIS | MN | | 09/08/2023 | | 1,462 | | 15 | | | 15 | | 1,477 | 1,477 | | | |
| 100100526 | MOORPARK | CA | | 04/27/2023 | | 2,275 | | (51) | | | (51) | | 2,224 | 2,224 | | | |
| 100151187 | MIAMI | FL | | 05/10/2024 | | 1,125 | | (30) | | | (30) | | 1,095 | 1,095 | | | |
| 100134869 | LINCOLN | RI | | 10/30/2023 | | 968 | | (1) | | | (1) | | 967 | 967 | | | |
| 100115168 | NEWARK | NJ | | 07/17/2023 | | 1,167 | | (37) | | | (37) | | 1,130 | 1,130 | | | |
| 100156760 | LOS ANGELES | CA | | 06/26/2024 | | 564 | | (24) | | | (24) | | 540 | 540 | | | |
| 100157877 | ALEXANDRIA | VA | | 07/09/2024 | | 414 | | (1) | | | (1) | | 413 | 413 | | | |
| 100109830 | STATEN ISLAND | NY | | 06/22/2023 | | 1,229 | | (55) | | | (55) | | 1,174 | 1,174 | | | |
| 100131663 | CHESTNUT RIDGE | NY | | 10/06/2023 | | 1,375 | | 18 | | | 18 | | 1,393 | 1,393 | | | |
| 100156002 | CARSON CITY | NV | | 06/18/2024 | | 766 | | (12) | | | (12) | | 754 | 754 | | | |
| 100153164 | TRUCKEE | CA | | 05/30/2024 | | 1,252 | | (13) | | | (13) | | 1,239 | 1,239 | | | |
| 100100377 | NAPLES | FL | | 04/27/2023 | | 1,802 | | 76 | | | 76 | | 1,878 | 1,878 | | | |
| 100126318 | EAST ORANGE | NJ | | 08/30/2023 | | 1,152 | | (36) | | | (36) | | 1,116 | 1,116 | | | |
| 100152929 | BROOMFIELD | CO | | 06/27/2024 | | 610 | | (29) | | | (29) | | 581 | 581 | | | |
| 100140612 | CHAPEL HILL | NC | | 01/19/2024 | | 2,252 | | (56) | | | (56) | | 2,196 | 2,196 | | | |
| 100102829 | HOMESTEAD | FL | | 06/22/2023 | | 1,065 | | (20) | | | (20) | | 1,045 | 1,045 | | | |
| 100140823 | WEST HEMPSTEAD | NY | | 03/06/2024 | | 1,149 | | (35) | | | (35) | | 1,114 | 1,114 | | | |
| 100151976 | CARSON | CA | | 06/14/2024 | | 746 | | (20) | | | (20) | | 726 | 726 | | | |
| 100135827 | LAKE ARROWHEAD | CA | | 11/10/2023 | | 1,091 | | 8 | | | 8 | | 1,099 | 1,099 | | | |
| 100110760 | KISSIMMEE | FL | | 08/11/2023 | | 1,068 | | (31) | | | (31) | | 1,037 | 1,037 | | | |
| 100141369 | SUN VALLEY AREA LOS ANGELES | CA | | 01/30/2024 | | 1,011 | | (18) | | | (18) | | 993 | 993 | | | |
| 100156411 | LAUDERHILL | FL | | 06/24/2024 | | 746 | | (4) | | | (4) | | 742 | 742 | | | |
| 100091058 | MONTEBELLO | CA | | 01/31/2023 | | 1,177 | | (37) | | | (37) | | 1,140 | 1,140 | | | |
| 100110394 | SARASOTA | FL | | 06/30/2023 | | 1,048 | | (11) | | | (11) | | 1,037 | 1,037 | | | |
| 100110499 | FARMINGTON | UT | | 06/30/2023 | | 1,253 | | (22) | | | (22) | | 1,231 | 1,231 | | | |
| 100091095 | SANTA CLARITA | CA | | 01/31/2023 | | 919 | | (33) | | | (33) | | 886 | 886 | | | |
| 100074167 | POMONA | CA | | 12/09/2021 | | 2,591 | | (81) | | | (81) | | 2,510 | 2,510 | | | |
| 100155978 | SIMI VALLEY | CA | | 06/18/2024 | | 709 | | (19) | | | (19) | | 690 | 690 | | | |
| 100160098 | NEW BRUNSWICK | NJ | | 07/17/2024 | | 425 | | (4) | | | (4) | | 421 | 421 | | | |
| 100153329 | ONANCOCK | VA | | 05/30/2024 | | 1,051 | | (27) | | | (27) | | 1,024 | 1,024 | | | |
| 100130450 | RIDGEWOOD | NY | | 09/28/2023 | | 982 | | (24) | | | (24) | | 958 | 958 | | | |
| 100120931 | NORTH CAPE MAY | NJ | | 08/30/2023 | | 1,206 | | 11 | | | 11 | | 1,217 | 1,217 | | | |
| 100080162 | ARGYLE | TX | | 02/25/2022 | | 2,078 | | (69) | | | (69) | | 2,009 | 2,009 | | | |
| 100149536 | DRIPPING SPRINGS | TX | | 04/26/2024 | | 1,614 | | 19 | | | 19 | | 1,633 | 1,633 | | | |
| 100160407 | WHITTIER | CA | | 07/19/2024 | | 311 | | (17) | | | (17) | | 294 | 294 | | | |
| 100161179 | NIPOMO | CA | | 07/25/2024 | | 209 | | (1) | | | (1) | | 208 | 208 | | | |
| 100155352 | WOODLAND HILLS | CA | | 06/18/2024 | | 1,525 | | (47) | | | (47) | | 1,478 | 1,478 | | | |
| 100090355 | BALDWIN PARK | CA | | 02/03/2023 | | 2,158 | | (84) | | | (84) | | 2,074 | 2,074 | | | |
| 100116415 | JAMAICA | NY | | 07/20/2023 | | 1,834 | | 406 | | | 406 | | 2,240 | 2,240 | | | |
| 100151069 | CAPITOLA | CA | | 05/08/2024 | | 1,427 | | (31) | | | (31) | | 1,396 | 1,396 | | | |
| 100090993 | CHICAGO | IL | | 01/31/2023 | | 918 | | (18) | | | (18) | | 900 | 900 | | | |
| 100136159 | CASTRO VALLEY | CA | | 12/18/2023 | | 928 | | (27) | | | (27) | | 901 | 901 | | | |
| 100115355 | LITTLEROCK | CA | | 07/17/2023 | | 1,001 | | (25) | | | (25) | | 976 | 976 | | | |
| 100108918 | GALVESTON | TX | | 05/31/2023 | | 1,381 | | (48) | | | (48) | | 1,333 | 1,333 | | | |
| 100030675 | NORTHRIDGE | CA | | 04/09/2019 | | 7,832 | | 287 | | | 287 | | 8,119 | 8,119 | | | |
| 100158859 | GOODYEAR | AZ | | 07/12/2024 | | 469 | | (7) | | | (7) | | 462 | 462 | | | |
| 100116828 | WEST COVINA | CA | | 07/20/2023 | | 2,087 | | 337 | | | 337 | | 2,424 | 2,424 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142127 | CITY OF GARDEN GROVE | CA | | 02/29/2024 | | 969 | | (9) | | | (9) | | 960 | 960 | | | |
| 100078366 | GRANITE BAY | CA | | 02/10/2022 | | 2,919 | | 7 | | | 7 | | 2,926 | 2,926 | | | |
| 100143745 | PLANTATION | FL | | 04/05/2024 | | 2,721 | | (21) | | | (21) | | 2,700 | 2,700 | | | |
| 100018245 | NORTH HOLLYWOOD | CA | | 06/08/2018 | | 2,908 | | 22 | | | 22 | | 2,930 | 2,930 | | | |
| 100160534 | GAITHERSBURG | MD | | 07/19/2024 | | 329 | | (11) | | | (11) | | 318 | 318 | | | |
| 100076378 | N LAS VEGAS | NV | | 12/23/2021 | | 2,187 | | (116) | | | (116) | | 2,071 | 2,071 | | | |
| 100136532 | RENTON | WA | | 11/20/2023 | | 1,123 | | 3 | | | 3 | | 1,126 | 1,126 | | | |
| 100134747 | INGLEWOOD | CA | | 10/30/2023 | | 942 | | (15) | | | (15) | | 927 | 927 | | | |
| 100109821 | NEWARK | NJ | | 06/22/2023 | | 1,184 | | (26) | | | (26) | | 1,158 | 1,158 | | | |
| 100115178 | OZONE PARK | NY | | 07/17/2023 | | 327 | | (11) | | | (11) | | 316 | 316 | | | |
| 100147181 | TAMPA | FL | | 03/28/2024 | | 736 | | (15) | | | (15) | | 721 | 721 | | | |
| 100139274 | POWAY | CA | | 12/28/2023 | | 976 | | (9) | | | (9) | | 967 | 967 | | | |
| 100160514 | CHARLESTON | SC | | 07/19/2024 | | 239 | | (9) | | | (9) | | 230 | 230 | | | |
| 100141648 | CORONA | CA | | 01/30/2024 | | 868 | | (32) | | | (32) | | 836 | 836 | | | |
| 100079317 | NASHVILLE | TN | | 03/17/2022 | | 2,238 | | (71) | | | (71) | | 2,167 | 2,167 | | | |
| 100119182 | SAINT PETERSBURG | FL | | 07/31/2023 | | 3,722 | | 34 | | | 34 | | 3,756 | 3,756 | | | |
| 100080357 | COTTONWOOD | AZ | | 02/28/2022 | | 1,970 | | (89) | | | (89) | | 1,881 | 1,881 | | | |
| 100135964 | BRIDGEWATER | NJ | | 11/16/2023 | | 1,087 | | 6 | | | 6 | | 1,093 | 1,093 | | | |
| 100140633 | BROOKLYN | NY | | 01/19/2024 | | 1,182 | | (34) | | | (34) | | 1,148 | 1,148 | | | |
| 100120209 | MAPLEWOOD | NJ | | 08/18/2023 | | 1,146 | | (23) | | | (23) | | 1,123 | 1,123 | | | |
| 100117922 | WINNETKA (CITY OF LOS ANGELES) | CA | | 07/20/2023 | | 1,168 | | (23) | | | (23) | | 1,145 | 1,145 | | | |
| 100119321 | SAINT SIMONS ISLAND | GA | | 07/31/2023 | | 1,368 | | (2) | | | (2) | | 1,366 | 1,366 | | | |
| 100137901 | MANSFIELD | TX | | 12/08/2023 | | 5,730 | | 37 | | | 37 | | 5,767 | 5,767 | | | |
| 100161481 | OXNARD | CA | | 07/30/2024 | | 376 | | (4) | | | (4) | | 372 | 372 | | | |
| 100000164 | PASADENA | CA | | 09/27/2016 | | 2,364 | | 47 | | | 47 | | 2,411 | 2,411 | | | |
| 100146943 | ATTLEBORO | MA | | 03/26/2024 | | 1,174 | | (1) | | | (1) | | 1,173 | 1,173 | | | |
| 100132707 | QUEEN CREEK | AZ | | 11/03/2023 | | 933 | | (19) | | | (19) | | 914 | 914 | | | |
| 100148494 | PC BEACH | FL | | 04/12/2024 | | 861 | | (16) | | | (16) | | 845 | 845 | | | |
| 100117147 | WHITESTONE | NY | | 07/20/2023 | | 2,904 | | 719 | | | 719 | | 3,623 | 3,623 | | | |
| 100101027 | LOS ANGELES | CA | | 04/28/2023 | | 2,802 | | 692 | | | 692 | | 3,494 | 3,494 | | | |
| 100152984 | CHELSEA | AL | | 06/27/2024 | | 707 | | (17) | | | (17) | | 690 | 690 | | | |
| 100150138 | FOUNTAIN HILLS | AZ | | 06/14/2024 | | 695 | | (6) | | | (6) | | 689 | 689 | | | |
| 100159609 | NEW ORLEANS | LA | | 07/15/2024 | | 241 | | (1) | | | (1) | | 240 | 240 | | | |
| 100143440 | VENTURA | CA | | 02/16/2024 | | 1,462 | | (28) | | | (28) | | 1,434 | 1,434 | | | |
| 100162091 | NASHUA | NH | | 07/31/2024 | | 272 | | (5) | | | (5) | | 267 | 267 | | | |
| 100128268 | STOCKTON | CA | | 09/14/2023 | | 949 | | (50) | | | (50) | | 899 | 899 | | | |
| 100115710 | LAKE HAVASU CITY | AZ | | 07/20/2023 | | 1,220 | | (30) | | | (30) | | 1,190 | 1,190 | | | |
| 100082348 | AUSTIN | TX | | 04/14/2022 | | 1,402 | | (77) | | | (77) | | 1,325 | 1,325 | | | |
| 100138270 | LAKE ELSINORE | CA | | 12/15/2023 | | 685 | | (10) | | | (10) | | 675 | 675 | | | |
| 100131914 | CONCORD | NC | | 10/13/2023 | | 1,379 | | 4 | | | 4 | | 1,383 | 1,383 | | | |
| 100086615 | BELLEVILLE | IL | | 09/30/2022 | | 1,077 | | 43 | | | 43 | | 1,120 | 1,120 | | | |
| 100138802 | WESLEY CHAPEL | FL | | 12/21/2023 | | 1,058 | | (2) | | | (2) | | 1,056 | 1,056 | | | |
| 100151186 | BOTHELL | WA | | 05/10/2024 | | 1,267 | | (15) | | | (15) | | 1,252 | 1,252 | | | |
| 100144475 | BOERNE | TX | | 04/26/2024 | | 1,009 | | (42) | | | (42) | | 967 | 967 | | | |
| 100110293 | CAROLINA BEACH | NC | | 06/30/2023 | | 1,249 | | (18) | | | (18) | | 1,231 | 1,231 | | | |
| 100110413 | PHOENIX | AZ | | 06/30/2023 | | 2,825 | | 9 | | | 9 | | 2,834 | 2,834 | | | |
| 100119700 | NEWARK | NJ | | 08/08/2023 | | 1,162 | | (22) | | | (22) | | 1,140 | 1,140 | | | |
| 100158148 | HILTON HEAD ISLAND | SC | | 07/09/2024 | | 382 | | (6) | | | (6) | | 376 | 376 | | | |
| 100119319 | EVERETT | WA | | 07/31/2023 | | 1,355 | | (8) | | | (8) | | 1,347 | 1,347 | | | |
| 100110123 | LOS CABOS | MEX | | 06/27/2023 | | 1,358 | | | | | | | 1,358 | 1,358 | | | |
| 100153372 | LIGHTHOUSE POINT | FL | | 05/29/2024 | | 3,015 | | (98) | | | (98) | | 2,917 | 2,917 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139585 | HANOVER | MA | | 12/28/2023 | | 1,122 | | 12 | | | 12 | | 1,134 | 1,134 | | | |
| 100141952 | SAN BERNARDINO | CA | | 02/29/2024 | | 984 | | (25) | | | (25) | | 959 | 959 | | | |
| 100011306 | BLOOMFIELD TOWNSHIP | MI | | 12/23/2016 | | 2,231 | | 159 | | | 159 | | 2,390 | 2,390 | | | |
| 100137624 | MARYSVILLE | WA | | 12/08/2023 | | 1,235 | | (3) | | | (3) | | 1,232 | 1,232 | | | |
| 100081672 | LAREDO | TX | | 03/21/2022 | | 1,774 | | (59) | | | (59) | | 1,715 | 1,715 | | | |
| 100080773 | LOS ANGELES | CA | | 03/10/2022 | | 693 | | (12) | | | (12) | | 681 | 681 | | | |
| 100110012 | LEESBURG | VA | | 06/23/2023 | | 1,161 | | (10) | | | (10) | | 1,151 | 1,151 | | | |
| 100143577 | FREEPORT | NY | | 02/21/2024 | | 1,534 | | (19) | | | (19) | | 1,515 | 1,515 | | | |
| 100115958 | BAYONNE | NJ | | 07/20/2023 | | 1,239 | | (15) | | | (15) | | 1,224 | 1,224 | | | |
| 100158559 | NEWARK | NJ | | 07/10/2024 | | 622 | | (25) | | | (25) | | 597 | 597 | | | |
| 100144056 | SURPRISE | AZ | | 03/07/2024 | | 2,071 | | 55 | | | 55 | | 2,126 | 2,126 | | | |
| 100146737 | LOS ANGELES | CA | | 03/20/2024 | | 120 | | (5) | | | (5) | | 115 | 115 | | | |
| 100143387 | HESPERIA | CA | | 02/16/2024 | | 2,760 | | (71) | | | (71) | | 2,689 | 2,689 | | | |
| 100078655 | ELK GROVE | CA | | 02/02/2022 | | 1,711 | | (13) | | | (13) | | 1,698 | 1,698 | | | |
| 100132528 | FONTANA | CA | | 11/03/2023 | | 1,617 | | (16) | | | (16) | | 1,601 | 1,601 | | | |
| 100156045 | CLIFFSIDE PARK | NJ | | 06/18/2024 | | 575 | | (29) | | | (29) | | 546 | 546 | | | |
| 100117421 | BAYONNE | NJ | | 07/20/2023 | | 1,663 | | 171 | | | 171 | | 1,834 | 1,834 | | | |
| 100129615 | MIAMI | FL | | 09/29/2023 | | 1,183 | | (9) | | | (9) | | 1,174 | 1,174 | | | |
| 100149311 | MIAMI | FL | | 04/24/2024 | | 4,734 | | (8) | | | (8) | | 4,726 | 4,726 | | | |
| 100118185 | WOODSTOCK | GA | | 07/20/2023 | | 1,159 | | (41) | | | (41) | | 1,118 | 1,118 | | | |
| 100160612 | CORONA | CA | | 07/19/2024 | | 389 | | (21) | | | (21) | | 368 | 368 | | | |
| 100081298 | LAKEWOOD | NJ | | 03/18/2022 | | 2,709 | | 54 | | | 54 | | 2,763 | 2,763 | | | |
| 100117366 | SAN JOSE | CA | | 07/20/2023 | | 2,510 | | 788 | | | 788 | | 3,298 | 3,298 | | | |
| 100154905 | FRESNO | CA | | 07/19/2024 | | 745 | | (30) | | | (30) | | 715 | 715 | | | |
| 100100532 | LAWRENCEVILLE | GA | | 04/27/2023 | | 985 | | (40) | | | (40) | | 945 | 945 | | | |
| 100151362 | LYNNWOOD | WA | | 05/10/2024 | | 1,371 | | 4 | | | 4 | | 1,375 | 1,375 | | | |
| 100087318 | APOLLO BEACH | FL | | 10/25/2022 | | 739 | | 70 | | | 70 | | 809 | 809 | | | |
| 100084714 | LOS ANGELES | CA | | 08/02/2022 | | 1,880 | | (30) | | | (30) | | 1,850 | 1,850 | | | |
| 100140142 | OAKLAND PARK | FL | | 01/09/2024 | | 1,023 | | (10) | | | (10) | | 1,013 | 1,013 | | | |
| 100159537 | GREENACRES | FL | | 07/15/2024 | | 372 | | (11) | | | (11) | | 361 | 361 | | | |
| 100119856 | PITTSBURGH | PA | | 08/10/2023 | | 962 | | (15) | | | (15) | | 947 | 947 | | | |
| 100091121 | LITHIA | FL | | 01/31/2023 | | 964 | | (23) | | | (23) | | 941 | 941 | | | |
| 100160178 | SAUTEE NACOOCHEE | GA | | 07/18/2024 | | 443 | | 4 | | | 4 | | 447 | 447 | | | |
| 100120977 | RHODODENDRON | OR | | 08/30/2023 | | 1,199 | | 16 | | | 16 | | 1,215 | 1,215 | | | |
| 100089946 | SAINT CLOUD | FL | | 01/26/2023 | | 1,645 | | 5 | | | 5 | | 1,650 | 1,650 | | | |
| 100117726 | CORAL SPRINGS | FL | | 07/20/2023 | | 920 | | 12 | | | 12 | | 932 | 932 | | | |
| 100147725 | SALINAS | CA | | 04/05/2024 | | 959 | | (39) | | | (39) | | 920 | 920 | | | |
| 100102072 | CARSON | CA | | 04/14/2023 | | 2,775 | | 36 | | | 36 | | 2,811 | 2,811 | | | |
| 100131946 | FONTANA | CA | | 10/13/2023 | | 1,211 | | (10) | | | (10) | | 1,201 | 1,201 | | | |
| 100118023 | FOUNTAIN VALLEY | CA | | 07/20/2023 | | 1,726 | | 86 | | | 86 | | 1,812 | 1,812 | | | |
| 100128406 | LA QUINTA | CA | | 09/15/2023 | | 1,199 | | | | | | | 1,199 | 1,199 | | | |
| 100148303 | INDIALANTIC | FL | | 04/12/2024 | | 1,133 | | (21) | | | (21) | | 1,112 | 1,112 | | | |
| 100127685 | ORLANDO | FL | | 09/08/2023 | | 39,298 | | (163) | | | (163) | | 39,135 | 39,135 | | | |
| 100109094 | RICHARDSON | TX | | 06/05/2023 | | 1,143 | | (36) | | | (36) | | 1,107 | 1,107 | | | |
| 100117718 | ENGLEWOOD CLIFFS | NJ | | 07/20/2023 | | 1,449 | | 4 | | | 4 | | 1,453 | 1,453 | | | |
| 100130350 | AUSTIN | TX | | 09/28/2023 | | 1,211 | | (34) | | | (34) | | 1,177 | 1,177 | | | |
| 4010056182 | Cherry Hill | NJ | | 07/27/2023 | | 1,228 | | (116) | | | (116) | | 1,112 | 1,112 | | | |
| 100080872 | MIAMI | FL | | 03/10/2022 | | 1,931 | | (103) | | | (103) | | 1,828 | 1,828 | | | |
| 100102634 | LAS VEGAS | NV | | 06/22/2023 | | 983 | | (49) | | | (49) | | 934 | 934 | | | |
| 100154610 | NORTH OGDEN | UT | | 06/14/2024 | | 13,420 | | (212) | | | (212) | | 13,208 | 13,208 | | | |
| 100137300 | MIAMI | FL | | 12/01/2023 | | 308 | | (7) | | | (7) | | 301 | 301 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081334 | IRVINE | CA | | 03/18/2022 | | 2,705 | | 48 | | | 48 | | 2,753 | 2,753 | | | |
| 100090749 | HIALEAH | FL | | 01/09/2023 | | 747 | | (18) | | | (18) | | 729 | 729 | | | |
| 100151578 | GEORGETOWN | SC | | 05/10/2024 | | 1,132 | | (28) | | | (28) | | 1,104 | 1,104 | | | |
| 100088830 | RANCHO SANTA MARGARITA | CA | | 11/15/2022 | | 1,435 | | 15 | | | 15 | | 1,450 | 1,450 | | | |
| 100136332 | JAMESTOWN | RI | | 11/20/2023 | | 1,173 | | 18 | | | 18 | | 1,191 | 1,191 | | | |
| 100160998 | HUDDLESTON | VA | | 07/24/2024 | | 336 | | (7) | | | (7) | | 329 | 329 | | | |
| 100132746 | CHANDLER | AZ | | 11/03/2023 | | 969 | | (15) | | | (15) | | 954 | 954 | | | |
| 100132033 | FOREST LAKE | MN | | 10/13/2023 | | 1,172 | | (16) | | | (16) | | 1,156 | 1,156 | | | |
| 100115497 | PALISADE | CO | | 07/17/2023 | | 937 | | (28) | | | (28) | | 909 | 909 | | | |
| 100137882 | MORGANTON | GA | | 12/08/2023 | | 886 | | (44) | | | (44) | | 842 | 842 | | | |
| 100149576 | ONTARIO | CA | | 04/26/2024 | | 752 | | (28) | | | (28) | | 724 | 724 | | | |
| 4010055770 | Woodridge | NY | | 08/24/2023 | | 1,143 | | (112) | | | (112) | | 1,031 | 1,031 | | | |
| 100129226 | OXNARD | CA | | 11/03/2023 | | 1,172 | | (2) | | | (2) | | 1,170 | 1,170 | | | |
| 100117385 | CERRITOS | CA | | 07/20/2023 | | 2,368 | | 557 | | | 557 | | 2,925 | 2,925 | | | |
| 100158006 | CHICAGO | IL | | 07/09/2024 | | 698 | | (14) | | | (14) | | 684 | 684 | | | |
| 100120492 | LITTLEROCK | CA | | 08/18/2023 | | 571 | | (9) | | | (9) | | 562 | 562 | | | |
| 100088173 | TUCSON | AZ | | 10/25/2022 | | 1,285 | | (18) | | | (18) | | 1,267 | 1,267 | | | |
| 100110238 | OAKLAND | CA | | 06/30/2023 | | 1,481 | | 35 | | | 35 | | 1,516 | 1,516 | | | |
| 100080901 | ESCONDIDO | CA | | 03/10/2022 | | 2,417 | | (57) | | | (57) | | 2,360 | 2,360 | | | |
| 100083836 | SAINT AUGUSTINE | FL | | 07/12/2022 | | 1,299 | | (20) | | | (20) | | 1,279 | 1,279 | | | |
| 100161504 | BRIDGEPORT | CT | | 07/30/2024 | | 380 | | (5) | | | (5) | | 375 | 375 | | | |
| 100129641 | SALT LAKE CITY | UT | | 09/29/2023 | | 1,268 | | 1 | | | 1 | | 1,269 | 1,269 | | | |
| 100135100 | MISSOULA | MT | | 11/01/2023 | | 1,664 | | 7 | | | 7 | | 1,671 | 1,671 | | | |
| 100142387 | PATERSON | NJ | | 03/15/2024 | | 923 | | (41) | | | (41) | | 882 | 882 | | | |
| 100135517 | PORTLAND | OR | | 11/13/2023 | | 1,114 | | (13) | | | (13) | | 1,101 | 1,101 | | | |
| 100159310 | WILMINGTON | DE | | 07/15/2024 | | 399 | | (8) | | | (8) | | 391 | 391 | | | |
| 100142574 | BROKEN BOW | OK | | 02/08/2024 | | 1,192 | | (29) | | | (29) | | 1,163 | 1,163 | | | |
| 100136213 | LYNNWOOD | WA | | 11/20/2023 | | 1,162 | | 4 | | | 4 | | 1,166 | 1,166 | | | |
| 100133498 | HOLLYWOOD | FL | | 10/19/2023 | | 985 | | (23) | | | (23) | | 962 | 962 | | | |
| 100101948 | ELIZABETH | NJ | | 04/14/2023 | | 1,130 | | (4) | | | (4) | | 1,126 | 1,126 | | | |
| 100130336 | SEMINOLE | FL | | 09/28/2023 | | 999 | | (28) | | | (28) | | 971 | 971 | | | |
| 100152852 | PETALUMA | CA | | 05/22/2024 | | 1,033 | | 1 | | | 1 | | 1,034 | 1,034 | | | |
| 100088866 | HALLANDALE BEACH | FL | | 11/15/2022 | | 1,245 | | 15 | | | 15 | | 1,260 | 1,260 | | | |
| 100071661 | JURUPA VALLEY | CA | | 10/14/2021 | | 2,737 | | (73) | | | (73) | | 2,664 | 2,664 | | | |
| 100119810 | BRENTWOOD | NY | | 08/08/2023 | | 1,075 | | (32) | | | (32) | | 1,043 | 1,043 | | | |
| 100147681 | JACKSONVILLE | FL | | 04/04/2024 | | 1,309 | | 34 | | | 34 | | 1,343 | 1,343 | | | |
| 100143405 | LYNN | MA | | 02/16/2024 | | 818 | | (10) | | | (10) | | 808 | 808 | | | |
| 100114696 | OAKLAND | CA | | 06/29/2023 | | 1,337 | | 26 | | | 26 | | 1,363 | 1,363 | | | |
| 100151447 | HONOLULU | HI | | 05/10/2024 | | 1,113 | | (19) | | | (19) | | 1,094 | 1,094 | | | |
| 18998 | BOULDER | CO | | 01/27/2011 | | 143,285 | | (79) | | | (79) | | 143,206 | 143,206 | | | |
| 100135317 | LEWES | DE | | 11/13/2023 | | 1,170 | | 4 | | | 4 | | 1,174 | 1,174 | | | |
| 100148213 | NORCO | CA | | 04/12/2024 | | 1,211 | | (9) | | | (9) | | 1,202 | 1,202 | | | |
| 100142517 | ANAHEIM | CA | | 02/08/2024 | | 1,203 | | (24) | | | (24) | | 1,179 | 1,179 | | | |
| 100134530 | ROWLAND HEIGHTS | CA | | 10/30/2023 | | 745 | | (17) | | | (17) | | 728 | 728 | | | |
| 100149403 | BLUFFTON | SC | | 04/24/2024 | | 1,269 | | (25) | | | (25) | | 1,244 | 1,244 | | | |
| 100148437 | NASHVILLE | TN | | 04/12/2024 | | 1,139 | | (24) | | | (24) | | 1,115 | 1,115 | | | |
| 100148439 | NASHVILLE | TN | | 04/12/2024 | | 1,139 | | (24) | | | (24) | | 1,115 | 1,115 | | | |
| 100087351 | KISSIMMEE | FL | | 10/25/2022 | | 1,861 | | 83 | | | 83 | | 1,944 | 1,944 | | | |
| 100081339 | NEBO | NC | | 03/18/2022 | | 2,525 | | 56 | | | 56 | | 2,581 | 2,581 | | | |
| 100154974 | HUMBLE | TX | | 07/19/2024 | | 498 | | (21) | | | (21) | | 477 | 477 | | | |
| 100119964 | COMPTON | CA | | 08/11/2023 | | 1,186 | | (21) | | | (21) | | 1,165 | 1,165 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147564 | BOYNTON BEACH | FL | | 04/03/2024 | | 811 | | (26) | | | (26) | | 785 | 785 | | | |
| 100133522 | PISCATAWAY | NJ | | 10/19/2023 | | 824 | | (10) | | | (10) | | 814 | 814 | | | |
| 100139289 | ALAMEDA | CA | | 12/28/2023 | | 1,042 | | (4) | | | (4) | | 1,038 | 1,038 | | | |
| 100142163 | BUFORD | GA | | 02/29/2024 | | 1,082 | | (15) | | | (15) | | 1,067 | 1,067 | | | |
| 100150992 | RIVIERA BEACH | FL | | 05/08/2024 | | 1,157 | | (23) | | | (23) | | 1,134 | 1,134 | | | |
| 100071537 | NEW SMYRNA BEACH | FL | | 10/14/2021 | | 2,741 | | (72) | | | (72) | | 2,669 | 2,669 | | | |
| 100141541 | PERRIS | CA | | 01/30/2024 | | 705 | | (14) | | | (14) | | 691 | 691 | | | |
| 100103110 | MASTIC BEACH | NY | | 04/21/2023 | | 999 | | (33) | | | (33) | | 966 | 966 | | | |
| 100144186 | LAKE STEVENS | WA | | 03/07/2024 | | 1,296 | | (12) | | | (12) | | 1,284 | 1,284 | | | |
| 100110718 | YORKVILLE | IL | | 08/11/2023 | | 1,006 | | (26) | | | (26) | | 980 | 980 | | | |
| 100115309 | PUYALLUP | WA | | 07/17/2023 | | 27 | | (1) | | | (1) | | 26 | 26 | | | |
| 100148258 | LINCOLN CITY | OR | | 04/12/2024 | | 1,137 | | (38) | | | (38) | | 1,099 | 1,099 | | | |
| 100151824 | SALINAS | CA | | 05/10/2024 | | 1,270 | | (51) | | | (51) | | 1,219 | 1,219 | | | |
| 100144126 | MURRIETA | CA | | 03/07/2024 | | 1,348 | | 28 | | | 28 | | 1,376 | 1,376 | | | |
| 100120087 | KISSIMMEE | FL | | 08/11/2023 | | 1,208 | | (17) | | | (17) | | 1,191 | 1,191 | | | |
| 100108991 | VACAVILLE | CA | | 05/31/2023 | | 1,154 | | (30) | | | (30) | | 1,124 | 1,124 | | | |
| 100031154 | BRICK | NJ | | 03/29/2019 | | 1,816 | | 360 | | | 360 | | 2,176 | 2,176 | | | |
| 100109758 | SEATTLE | WA | | 06/16/2023 | | 2,496 | | (33) | | | (33) | | 2,463 | 2,463 | | | |
| 100132340 | BEAVERTON | OR | | 11/03/2023 | | 1,467 | | 155 | | | 155 | | 1,622 | 1,622 | | | |
| 100155349 | NIPOMO | CA | | 06/18/2024 | | 921 | | (16) | | | (16) | | 905 | 905 | | | |
| 100120855 | MIAMI | FL | | 08/25/2023 | | 887 | | (27) | | | (27) | | 860 | 860 | | | |
| 100139178 | CYPRESS | TX | | 12/28/2023 | | 896 | | (18) | | | (18) | | 878 | 878 | | | |
| 100134535 | NORTH PORT | FL | | 10/30/2023 | | 1,093 | | (7) | | | (7) | | 1,086 | 1,086 | | | |
| 100087955 | KENNESAW | GA | | 10/25/2022 | | 1,086 | | (12) | | | (12) | | 1,074 | 1,074 | | | |
| 100137821 | ANAHEIM | CA | | 12/08/2023 | | 21,780 | | (61) | | | (61) | | 21,719 | 21,719 | | | |
| 100031284 | NORTHBROOK | IL | | 03/29/2019 | | 2,577 | | 77 | | | 77 | | 2,654 | 2,654 | | | |
| 100119246 | GALVESTON | TX | | 07/31/2023 | | 1,231 | | (16) | | | (16) | | 1,215 | 1,215 | | | |
| 100119885 | EAST ELMHURST | NY | | 08/10/2023 | | 843 | | (53) | | | (53) | | 790 | 790 | | | |
| 100115544 | GEORGETOWN | TX | | 07/19/2023 | | 1,030 | | (23) | | | (23) | | 1,007 | 1,007 | | | |
| 100083959 | RUTHER GLEN | VA | | 07/12/2022 | | 1,279 | | (28) | | | (28) | | 1,251 | 1,251 | | | |
| 100100392 | STATEN ISLAND | NY | | 04/27/2023 | | 2,311 | | 267 | | | 267 | | 2,578 | 2,578 | | | |
| 100118810 | HOLMES BEACH | FL | | 08/30/2023 | | 814 | | (17) | | | (17) | | 797 | 797 | | | |
| 100161479 | MARIETTA | GA | | 07/30/2024 | | 843 | | (14) | | | (14) | | 829 | 829 | | | |
| 100154562 | PERRIS | CA | | 06/14/2024 | | 683 | | (26) | | | (26) | | 657 | 657 | | | |
| 100102985 | BRONX | NY | | 06/22/2023 | | 1,178 | | (43) | | | (43) | | 1,135 | 1,135 | | | |
| 100137905 | ELIZABETH | NJ | | 12/08/2023 | | 4,539 | | (65) | | | (65) | | 4,474 | 4,474 | | | |
| 100026805 | FAIRFAX | CA | | 09/26/2018 | | 2,228 | | 176 | | | 176 | | 2,404 | 2,404 | | | |
| 100102662 | SUFFOLK | VA | | 06/22/2023 | | 1,538 | | (41) | | | (41) | | 1,497 | 1,497 | | | |
| 100135207 | LAWRENCEVILLE | GA | | 11/07/2023 | | 1,065 | | | | | | | 1,065 | 1,065 | | | |
| 100118661 | EAST AURORA | NY | | 07/25/2023 | | 1,144 | | (27) | | | (27) | | 1,117 | 1,117 | | | |
| 4010044766 | Universal City | TX | | 02/02/2023 | | 1,211 | | | | | | | 1,211 | 1,211 | | | |
| 100136101 | KANSAS CITY | KS | | 12/18/2023 | | 808 | | (24) | | | (24) | | 784 | 784 | | | |
| 100109075 | SARASOTA | FL | | 06/05/2023 | | 15,313 | | (401) | | | (401) | | 14,912 | 14,912 | | | |
| 100147741 | CLIFTON | NJ | | 04/08/2024 | | 1,154 | | (14) | | | (14) | | 1,140 | 1,140 | | | |
| 100100980 | RANCHO CUCAMONGA | CA | | 04/28/2023 | | 1,789 | | 196 | | | 196 | | 1,985 | 1,985 | | | |
| 100149019 | HOLLYWOOD | FL | | 04/19/2024 | | 960 | | (40) | | | (40) | | 920 | 920 | | | |
| 100149991 | BOYNTON BEACH | FL | | 06/07/2024 | | 1,110 | | (17) | | | (17) | | 1,093 | 1,093 | | | |
| 100137520 | SUGAR GROVE | NC | | 12/08/2023 | | 11,419 | | (152) | | | (152) | | 11,267 | 11,267 | | | |
| 100149182 | SAN ANTONIO | TX | | 04/22/2024 | | 2,130 | | (65) | | | (65) | | 2,065 | 2,065 | | | |
| 100160442 | PALM SPRINGS | CA | | 07/19/2024 | | 367 | | (9) | | | (9) | | 358 | 358 | | | |
| 100159219 | KENT | WA | | 07/15/2024 | | 10,637 | | (225) | | | (225) | | 10,412 | 10,412 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087727 | WEST COVINA | CA | | 10/07/2022 | | 1,870 | | 3 | | | 3 | | 1,873 | 1,873 | | | |
| 100108098 | SUN PRAIRIE | WI | | 05/24/2023 | | 4,678 | | (33) | | | (33) | | 4,645 | 4,645 | | | |
| 100133360 | GREEN COVE SPRINGS | FL | | 11/21/2023 | | 980 | | 9 | | | 9 | | 989 | 989 | | | |
| 100016465 | TAMPA | FL | | 04/05/2018 | | 2,733 | | (42) | | | (42) | | 2,691 | 2,691 | | | |
| 100142924 | PORTLAND | ME | | 02/09/2024 | | 1,033 | | (28) | | | (28) | | 1,005 | 1,005 | | | |
| 100107884 | MIAMI BEACH | FL | | 06/29/2023 | | 1,320 | | (32) | | | (32) | | 1,288 | 1,288 | | | |
| 100163596 | SIMI VALLEY | CA | | 08/15/2024 | | 379 | | (11) | | | (11) | | 368 | 368 | | | |
| 100153408 | STATEN ISLAND | NY | | 05/30/2024 | | 1,137 | | (30) | | | (30) | | 1,107 | 1,107 | | | |
| 100102986 | BRONX | NY | | 06/22/2023 | | 1,177 | | (42) | | | (42) | | 1,135 | 1,135 | | | |
| 100156561 | SOUTH EL MONTE | CA | | 06/24/2024 | | 774 | | (11) | | | (11) | | 763 | 763 | | | |
| 100102758 | SUNNY ISLES BEACH | FL | | 06/22/2023 | | 2,035 | | (85) | | | (85) | | 1,950 | 1,950 | | | |
| 100109294 | LAWRENCE | MA | | 06/12/2023 | | 1,329 | | (17) | | | (17) | | 1,312 | 1,312 | | | |
| 100137203 | HANOVER | MD | | 11/28/2023 | | 906 | | (30) | | | (30) | | 876 | 876 | | | |
| 100116553 | SAN ANTONIO | TX | | 07/20/2023 | | 1,649 | | 195 | | | 195 | | 1,844 | 1,844 | | | |
| 100102148 | COMPTON | CA | | 04/14/2023 | | 1,377 | | (15) | | | (15) | | 1,362 | 1,362 | | | |
| 100159246 | ROCKLIN | CA | | 07/15/2024 | | 369 | | (8) | | | (8) | | 361 | 361 | | | |
| 100091580 | OWINGS MILLS | MD | | 03/07/2023 | | 645 | | (16) | | | (16) | | 629 | 629 | | | |
| 100135733 | CHULA VISTA | CA | | 11/10/2023 | | 1,412 | | 54 | | | 54 | | 1,466 | 1,466 | | | |
| 100071550 | SAN FERNANDO | CA | | 10/14/2021 | | 2,724 | | (70) | | | (70) | | 2,654 | 2,654 | | | |
| 100114754 | SEVIERVILLE | TN | | 07/07/2023 | | 938 | | (19) | | | (19) | | 919 | 919 | | | |
| 100100784 | FAIRFAX | VA | | 04/28/2023 | | 3,049 | | 412 | | | 412 | | 3,461 | 3,461 | | | |
| 100117490 | LOVELAND | CO | | 07/20/2023 | | 1,394 | | 20 | | | 20 | | 1,414 | 1,414 | | | |
| 100135422 | SHERIDAN | WY | | 11/13/2023 | | 1,193 | | 2 | | | 2 | | 1,195 | 1,195 | | | |
| 100057721 | WINNETKA AREA | CA | | 06/30/2021 | | 2,684 | | (70) | | | (70) | | 2,614 | 2,614 | | | |
| 100147600 | COUGAR | WA | | 04/04/2024 | | 1,339 | | (1) | | | (1) | | 1,338 | 1,338 | | | |
| 100157875 | OLYMPIA | WA | | 07/09/2024 | | 465 | | 7 | | | 7 | | 472 | 472 | | | |
| 100150213 | SARASOTA | FL | | 04/30/2024 | | 984 | | (35) | | | (35) | | 949 | 949 | | | |
| 100114769 | PITTSBURG | CA | | 07/07/2023 | | 1,010 | | (29) | | | (29) | | 981 | 981 | | | |
| 100103878 | COPIAGUE | NY | | 05/10/2023 | | 1,358 | | (59) | | | (59) | | 1,299 | 1,299 | | | |
| 100082127 | GATLINBURG | TN | | 04/14/2022 | | 2,388 | | 59 | | | 59 | | 2,447 | 2,447 | | | |
| 100159230 | BONNEY LAKE | WA | | 07/15/2024 | | 854 | | (11) | | | (11) | | 843 | 843 | | | |
| 100065327 | MODESTO | CA | | 07/28/2021 | | 2,609 | | (94) | | | (94) | | 2,515 | 2,515 | | | |
| 100110484 | KINGSTON | TN | | 06/30/2023 | | 1,265 | | (29) | | | (29) | | 1,236 | 1,236 | | | |
| 100067884 | HONOLULU | HI | | 09/23/2021 | | 2,682 | | (53) | | | (53) | | 2,629 | 2,629 | | | |
| 100144571 | TEMECULA | CA | | 04/26/2024 | | 1,016 | | (25) | | | (25) | | 991 | 991 | | | |
| 100120900 | SHORELINE | WA | | 08/30/2023 | | 1,534 | | 34 | | | 34 | | 1,568 | 1,568 | | | |
| 100084745 | SAINT AUGUSTINE | FL | | 08/02/2022 | | 1,172 | | (56) | | | (56) | | 1,116 | 1,116 | | | |
| 100148716 | COROLLA | NC | | 04/17/2024 | | 20,685 | | (190) | | | (190) | | 20,495 | 20,495 | | | |
| 100057235 | GLENDALE | CA | | 05/19/2021 | | 3,547 | | (125) | | | (125) | | 3,422 | 3,422 | | | |
| 100137790 | POMPANO BEACH | FL | | 12/08/2023 | | 1,780 | | (22) | | | (22) | | 1,758 | 1,758 | | | |
| 4010050442 | Detroit | MI | | 04/26/2023 | | 1,168 | | (82) | | | (82) | | 1,086 | 1,086 | | | |
| 100148279 | JACKSONVILLE BEACH | FL | | 04/12/2024 | | 1,273 | | (22) | | | (22) | | 1,251 | 1,251 | | | |
| 100152856 | DOWNEY | CA | | 05/22/2024 | | 632 | | (8) | | | (8) | | 624 | 624 | | | |
| 100108333 | NEWARK | NJ | | 05/25/2023 | | 960 | | (28) | | | (28) | | 932 | 932 | | | |
| 100133868 | HOUSTON | TX | | 10/20/2023 | | 965 | | (40) | | | (40) | | 925 | 925 | | | |
| 100144625 | PALMER | AK | | 03/13/2024 | | 1,131 | | (17) | | | (17) | | 1,114 | 1,114 | | | |
| 100139618 | COMPTON | CA | | 12/28/2023 | | 3,789 | | (101) | | | (101) | | 3,688 | 3,688 | | | |
| 100120942 | GOLD CANYON | AZ | | 08/30/2023 | | 1,371 | | 11 | | | 11 | | 1,382 | 1,382 | | | |
| 100057987 | BEAVERTON | OR | | 06/30/2021 | | 2,462 | | (60) | | | (60) | | 2,402 | 2,402 | | | |
| 100103288 | LOS ANGELES | CA | | 04/27/2023 | | 5,243 | | (107) | | | (107) | | 5,136 | 5,136 | | | |
| 100087458 | CORAL SPRINGS | FL | | 10/25/2022 | | 1,849 | | 111 | | | 111 | | 1,960 | 1,960 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155977 | WHITESTONE | NY | | 06/18/2024 | | 772 | | (10) | | | (10) | | 762 | 762 | | | |
| 100147197 | RIVERHEAD | NY | | 03/28/2024 | | 592 | | (22) | | | (22) | | 570 | 570 | | | |
| 100090785 | CAPE CORAL | FL | | 02/28/2023 | | 2,341 | | (47) | | | (47) | | 2,294 | 2,294 | | | |
| 100144004 | RIVERSIDE | CA | | 02/29/2024 | | 894 | | (33) | | | (33) | | 861 | 861 | | | |
| 100136285 | WILMINGTON | NC | | 11/20/2023 | | 1,154 | | 12 | | | 12 | | 1,166 | 1,166 | | | |
| 100081340 | ROWLAND HEIGHTS | CA | | 03/18/2022 | | 3,307 | | 83 | | | 83 | | 3,390 | 3,390 | | | |
| 100108337 | CHICAGO | IL | | 05/25/2023 | | 1,089 | | (39) | | | (39) | | 1,050 | 1,050 | | | |
| 100139211 | QUINCY | MA | | 12/28/2023 | | 970 | | 4 | | | 4 | | 974 | 974 | | | |
| 100115469 | LOS ANGELES | CA | | 07/17/2023 | | 1,739 | | (37) | | | (37) | | 1,702 | 1,702 | | | |
| 100115794 | NORTH MYRTLE BEACH | SC | | 07/20/2023 | | 1,195 | | (5) | | | (5) | | 1,190 | 1,190 | | | |
| 100100246 | BROOKLYN | NY | | 03/17/2023 | | 1,244 | | (30) | | | (30) | | 1,214 | 1,214 | | | |
| 100141701 | OAK POINT | TX | | 01/30/2024 | | 642 | | (27) | | | (27) | | 615 | 615 | | | |
| 100134282 | BLAIRSTOWN | NJ | | 10/27/2023 | | 1,870 | | 25 | | | 25 | | 1,895 | 1,895 | | | |
| 100151443 | REHOBOTH BEACH | DE | | 05/10/2024 | | 1,166 | | (4) | | | (4) | | 1,162 | 1,162 | | | |
| 100137070 | CAPITOLA | CA | | 11/28/2023 | | 1,045 | | (11) | | | (11) | | 1,034 | 1,034 | | | |
| 100071914 | TRACY | CA | | 11/19/2021 | | 2,869 | | (13) | | | (13) | | 2,856 | 2,856 | | | |
| 100142905 | OAKLAND | CA | | 02/09/2024 | | 1,063 | | (31) | | | (31) | | 1,032 | 1,032 | | | |
| 100107894 | ESCONDIDO | CA | | 06/29/2023 | | 1,275 | | (25) | | | (25) | | 1,250 | 1,250 | | | |
| 100156701 | WAILUKU | HI | | 06/26/2024 | | 680 | | (7) | | | (7) | | 673 | 673 | | | |
| 100156167 | BOYNTON BEACH | FL | | 06/20/2024 | | 1,532 | | (30) | | | (30) | | 1,502 | 1,502 | | | |
| 100110677 | WAYNE | NJ | | 06/30/2023 | | 1,445 | | 26 | | | 26 | | 1,471 | 1,471 | | | |
| 100129625 | DEER PARK | WA | | 09/29/2023 | | 1,260 | | (16) | | | (16) | | 1,244 | 1,244 | | | |
| 100142543 | SAN DIEGO | CA | | 02/08/2024 | | 1,165 | | (28) | | | (28) | | 1,137 | 1,137 | | | |
| 100102752 | EL MONTE | CA | | 06/22/2023 | | 994 | | (2) | | | (2) | | 992 | 992 | | | |
| 100102703 | EASTVALE | CA | | 06/22/2023 | | 1,268 | | (32) | | | (32) | | 1,236 | 1,236 | | | |
| 100128838 | SAINT AUGUSTINE | FL | | 09/21/2023 | | 790 | | (13) | | | (13) | | 777 | 777 | | | |
| 100148426 | LATHROP | CA | | 04/12/2024 | | 1,299 | | (22) | | | (22) | | 1,277 | 1,277 | | | |
| 100137212 | TAHOE CITY | CA | | 11/28/2023 | | 888 | | (39) | | | (39) | | 849 | 849 | | | |
| 100156620 | JACKSONVILLE BEACH | FL | | 06/24/2024 | | 1,161 | | (21) | | | (21) | | 1,140 | 1,140 | | | |
| 100159275 | FLOWER MOUND | TX | | 07/15/2024 | | 763 | | (18) | | | (18) | | 745 | 745 | | | |
| 100115444 | SANTA ANA | CA | | 07/17/2023 | | 745 | | 5 | | | 5 | | 750 | 750 | | | |
| 100087170 | GILBERT | AZ | | 10/25/2022 | | 3,512 | | 328 | | | 328 | | 3,840 | 3,840 | | | |
| 100150756 | ABINGDON | VA | | 05/07/2024 | | 1,809 | | (19) | | | (19) | | 1,790 | 1,790 | | | |
| 100152788 | HAWTHORNE | CA | | 05/22/2024 | | 473 | | (28) | | | (28) | | 445 | 445 | | | |
| 100152198 | NORTH MYRTLE BEACH | SC | | 05/17/2024 | | 1,169 | | (16) | | | (16) | | 1,153 | 1,153 | | | |
| 100127506 | CANYON LAKE | TX | | 09/08/2023 | | 1,469 | | 21 | | | 21 | | 1,490 | 1,490 | | | |
| 100110382 | AZUSA | CA | | 06/30/2023 | | 1,323 | | (7) | | | (7) | | 1,316 | 1,316 | | | |
| 100152816 | MORENO VALLEY | CA | | 05/22/2024 | | 693 | | (27) | | | (27) | | 666 | 666 | | | |
| 100133859 | CANYON COUNTRY | CA | | 10/20/2023 | | 1,000 | | (6) | | | (6) | | 994 | 994 | | | |
| 100081386 | SEVIERVILLE | TN | | 03/18/2022 | | 2,368 | | 4 | | | 4 | | 2,372 | 2,372 | | | |
| 100067668 | SAN DIEGO | CA | | 09/23/2021 | | 2,848 | | (32) | | | (32) | | 2,816 | 2,816 | | | |
| 100088293 | PALM COAST | FL | | 10/24/2022 | | 1,295 | | (12) | | | (12) | | 1,283 | 1,283 | | | |
| 100134520 | EVERETT | WA | | 10/30/2023 | | 859 | | | | | | | 859 | 859 | | | |
| 100158860 | FERNANDINA BEACH | FL | | 07/12/2024 | | 377 | | (11) | | | (11) | | 366 | 366 | | | |
| 100121018 | SANTA FE | NM | | 08/30/2023 | | 1,205 | | (5) | | | (5) | | 1,200 | 1,200 | | | |
| 100109786 | LOS ANGELES | CA | | 08/04/2023 | | 782 | | (16) | | | (16) | | 766 | 766 | | | |
| 100079295 | SOUTH EASTON | MA | | 02/28/2022 | | 2,053 | | (56) | | | (56) | | 1,997 | 1,997 | | | |
| 100158843 | NAPLES | FL | | 07/12/2024 | | 386 | | (5) | | | (5) | | 381 | 381 | | | |
| 100129272 | PORTLAND | OR | | 09/25/2023 | | 1,139 | | (8) | | | (8) | | 1,131 | 1,131 | | | |
| 100129701 | SILVER SPRING | MD | | 09/29/2023 | | 1,563 | | (29) | | | (29) | | 1,534 | 1,534 | | | |
| 100156609 | WORCESTER | MA | | 06/24/2024 | | 809 | | (8) | | | (8) | | 801 | 801 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120944 | APEX | NC | | 08/30/2023 | | 1,213 | | 13 | | | 13 | | 1,226 | 1,226 | | | |
| 100087192 | TAMPA | FL | | 10/25/2022 | | 1,811 | | 77 | | | 77 | | 1,888 | 1,888 | | | |
| 100139520 | WILDWOOD | NJ | | 12/28/2023 | | 705 | | (13) | | | (13) | | 692 | 692 | | | |
| 100076423 | TUJUNGA | CA | | 12/23/2021 | | 2,618 | | (79) | | | (79) | | 2,539 | 2,539 | | | |
| 100119322 | KISSIMMEE | FL | | 07/31/2023 | | 1,345 | | (12) | | | (12) | | 1,333 | 1,333 | | | |
| 100160879 | LOS ANGELES | CA | | 07/24/2024 | | 758 | | (23) | | | (23) | | 735 | 735 | | | |
| 100108162 | OAKLAND | CA | | 05/24/2023 | | 1,048 | | (15) | | | (15) | | 1,033 | 1,033 | | | |
| 100086728 | MIAMI | FL | | 09/30/2022 | | 1,130 | | (22) | | | (22) | | 1,108 | 1,108 | | | |
| 100088022 | SARASOTA | FL | | 10/25/2022 | | 2,373 | | (96) | | | (96) | | 2,277 | 2,277 | | | |
| 100067434 | EUREKA | CA | | 09/23/2021 | | 3,562 | | (73) | | | (73) | | 3,489 | 3,489 | | | |
| 100065451 | SACRAMENTO | CA | | 07/28/2021 | | 2,810 | | (41) | | | (41) | | 2,769 | 2,769 | | | |
| 100136143 | SARASOTA | FL | | 12/18/2023 | | 3,615 | | (79) | | | (79) | | 3,536 | 3,536 | | | |
| 100136134 | BRISTOL | CT | | 12/18/2023 | | 824 | | (16) | | | (16) | | 808 | 808 | | | |
| 100161787 | LAWRENCE | MA | | 07/31/2024 | | 1,179 | | (26) | | | (26) | | 1,153 | 1,153 | | | |
| 100065191 | GILROY | CA | | 07/14/2021 | | 2,651 | | (49) | | | (49) | | 2,602 | 2,602 | | | |
| 100138301 | COLORADO SPRINGS | CO | | 12/18/2023 | | 1,150 | | (15) | | | (15) | | 1,135 | 1,135 | | | |
| 100136080 | SAN DIEGO | CA | | 12/18/2023 | | 1,095 | | (14) | | | (14) | | 1,081 | 1,081 | | | |
| 100132662 | CEDAR PARK | TX | | 11/03/2023 | | 1,058 | | (15) | | | (15) | | 1,043 | 1,043 | | | |
| 100156400 | BERKELEY | CA | | 06/24/2024 | | 751 | | (14) | | | (14) | | 737 | 737 | | | |
| 100091457 | LOMA LINDA | CA | | 01/20/2023 | | 887 | | (24) | | | (24) | | 863 | 863 | | | |
| 100161987 | WADING RIVER | NY | | 07/31/2024 | | 305 | | (17) | | | (17) | | 288 | 288 | | | |
| 100089391 | SAN FRANCISCO | CA | | 11/17/2022 | | 1,253 | | (28) | | | (28) | | 1,225 | 1,225 | | | |
| 100148525 | CHARLOTTE | NC | | 04/12/2024 | | 1,234 | | (16) | | | (16) | | 1,218 | 1,218 | | | |
| 100118892 | TUCKER | GA | | 08/30/2023 | | 1,978 | | (86) | | | (86) | | 1,892 | 1,892 | | | |
| 100118117 | STANTON | CA | | 07/20/2023 | | 1,218 | | (16) | | | (16) | | 1,202 | 1,202 | | | |
| 100149598 | MENIFEE | CA | | 04/26/2024 | | 2,602 | | 43 | | | 43 | | 2,645 | 2,645 | | | |
| 100091593 | FALLS CHURCH | VA | | 03/07/2023 | | 789 | | (43) | | | (43) | | 746 | 746 | | | |
| 100160022 | GALVESTON | TX | | 07/17/2024 | | 340 | | (3) | | | (3) | | 337 | 337 | | | |
| 100158846 | SOUTHPORT | NC | | 07/12/2024 | | 814 | | (7) | | | (7) | | 807 | 807 | | | |
| 100119791 | NEWARK | NJ | | 08/08/2023 | | 1,153 | | (37) | | | (37) | | 1,116 | 1,116 | | | |
| 100057825 | HAYWARD | CA | | 06/30/2021 | | 2,786 | | (60) | | | (60) | | 2,726 | 2,726 | | | |
| 100140579 | WAILUKU | HI | | 01/19/2024 | | 1,283 | | (20) | | | (20) | | 1,263 | 1,263 | | | |
| 100149139 | FREDERICKSBURG | TX | | 04/22/2024 | | 1,343 | | (66) | | | (66) | | 1,277 | 1,277 | | | |
| 100143750 | ESTERO | FL | | 04/05/2024 | | 7,392 | | (161) | | | (161) | | 7,231 | 7,231 | | | |
| 100143096 | MIAMI | FL | | 02/16/2024 | | 1,242 | | (7) | | | (7) | | 1,235 | 1,235 | | | |
| 100147915 | FAYETTEVILLE | AR | | 04/08/2024 | | 1,304 | | (8) | | | (8) | | 1,296 | 1,296 | | | |
| 100080829 | NATIONAL CITY | CA | | 03/10/2022 | | 3,903 | | (66) | | | (66) | | 3,837 | 3,837 | | | |
| 100143275 | RIDGEFIELD PARK | NJ | | 02/16/2024 | | 1,141 | | (16) | | | (16) | | 1,125 | 1,125 | | | |
| 100026811 | DANA POINT | CA | | 09/26/2018 | | 1,500 | | 366 | | | 366 | | 1,866 | 1,866 | | | |
| 100148557 | PITTSBURGH | PA | | 04/12/2024 | | 1,124 | | (27) | | | (27) | | 1,097 | 1,097 | | | |
| 100127560 | HERRIMAN | UT | | 09/08/2023 | | 1,174 | | (20) | | | (20) | | 1,154 | 1,154 | | | |
| 100145864 | MINEOLA | NY | | 03/15/2024 | | 723 | | (35) | | | (35) | | 688 | 688 | | | |
| 100100531 | MIAMI BEACH | FL | | 04/27/2023 | | 1,237 | | (21) | | | (21) | | 1,216 | 1,216 | | | |
| 100078680 | BURLINGAME | CA | | 02/02/2022 | | 2,680 | | 32 | | | 32 | | 2,712 | 2,712 | | | |
| 100117166 | MONROVIA | CA | | 07/20/2023 | | 1,760 | | 144 | | | 144 | | 1,904 | 1,904 | | | |
| 100078836 | CHULA VISTA | CA | | 02/24/2022 | | 2,446 | | (3) | | | (3) | | 2,443 | 2,443 | | | |
| 100154918 | LONG BEACH | CA | | 07/19/2024 | | 710 | | (13) | | | (13) | | 697 | 697 | | | |
| 100130210 | AUBURN | WA | | 11/15/2023 | | 1,120 | | (15) | | | (15) | | 1,105 | 1,105 | | | |
| 100115023 | BAYONNE | NJ | | 07/14/2023 | | 2,434 | | 18 | | | 18 | | 2,452 | 2,452 | | | |
| 100152179 | SAN DIEGO | CA | | 05/17/2024 | | 1,216 | | 1 | | | 1 | | 1,217 | 1,217 | | | |
| 100119877 | VALLEY CENTER | KS | | 08/10/2023 | | 1,028 | | 6 | | | 6 | | 1,034 | 1,034 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156788 | SANTA BARBARA | CA | | 06/26/2024 | | 402 | | (2) | | | (2) | | 400 | 400 | | | |
| 100129689 | DENVER | CO | | 09/29/2023 | | 1,083 | | (12) | | | (12) | | 1,071 | 1,071 | | | |
| 100142106 | SAN DIEGO | CA | | 02/29/2024 | | 1,123 | | (9) | | | (9) | | 1,114 | 1,114 | | | |
| 100133482 | KATY | TX | | 10/19/2023 | | 703 | | (23) | | | (23) | | 680 | 680 | | | |
| 100163164 | WESTLAKE | FL | | 08/13/2024 | | 377 | | (10) | | | (10) | | 367 | 367 | | | |
| 100083452 | POMONA | CA | | 06/02/2022 | | 1,496 | | (31) | | | (31) | | 1,465 | 1,465 | | | |
| 100029736 | BROOKLYN | NY | | 10/26/2018 | | 1,866 | | 107 | | | 107 | | 1,973 | 1,973 | | | |
| 100117414 | UPLAND | CA | | 07/20/2023 | | 2,012 | | 290 | | | 290 | | 2,302 | 2,302 | | | |
| 100049043 | CORONA | NY | | 11/20/2020 | | 1,622 | | (5) | | | (5) | | 1,617 | 1,617 | | | |
| 100148481 | WEST CAPE MAY | NJ | | 04/12/2024 | | 1,356 | | (11) | | | (11) | | 1,345 | 1,345 | | | |
| 100164470 | HERNDON | VA | | 08/21/2024 | | 348 | | (10) | | | (10) | | 338 | 338 | | | |
| 100114689 | CORPUS CHRISTI | TX | | 06/29/2023 | | 602 | | (23) | | | (23) | | 579 | 579 | | | |
| 100129521 | LOS ANGELES | CA | | 09/29/2023 | | 8,397 | | (61) | | | (61) | | 8,336 | 8,336 | | | |
| 100129671 | MONROE | NY | | 09/29/2023 | | 1,377 | | 9 | | | 9 | | 1,386 | 1,386 | | | |
| 100161059 | ROSEVILLE | CA | | 07/24/2024 | | 348 | | (10) | | | (10) | | 338 | 338 | | | |
| 100068450 | SUN VALLEY | CA | | 08/25/2021 | | 2,795 | | (50) | | | (50) | | 2,745 | 2,745 | | | |
| 100134936 | GLENDALE | CA | | 10/30/2023 | | 1,054 | | (15) | | | (15) | | 1,039 | 1,039 | | | |
| 100155146 | SANTA CLARITA | CA | | 07/19/2024 | | 662 | | (20) | | | (20) | | 642 | 642 | | | |
| 100129884 | EAST QUOGUE | NY | | 09/27/2023 | | 911 | | (31) | | | (31) | | 880 | 880 | | | |
| 100127691 | TRACY | CA | | 09/08/2023 | | 1,115 | | (13) | | | (13) | | 1,102 | 1,102 | | | |
| 100155182 | KATY | TX | | 07/19/2024 | | 2,642 | | (186) | | | (186) | | 2,456 | 2,456 | | | |
| 100091450 | LA MESA | CA | | 01/20/2023 | | 974 | | (13) | | | (13) | | 961 | 961 | | | |
| 100109725 | JACKSONVILLE | FL | | 06/16/2023 | | 1,168 | | (35) | | | (35) | | 1,133 | 1,133 | | | |
| 100120907 | ALHAMBRA | CA | | 08/30/2023 | | 1,215 | | 25 | | | 25 | | 1,240 | 1,240 | | | |
| 100081455 | SNOHOMISH | WA | | 03/18/2022 | | 2,754 | | 104 | | | 104 | | 2,858 | 2,858 | | | |
| 100132449 | LYNWOOD | CA | | 11/03/2023 | | 652 | | 22 | | | 22 | | 674 | 674 | | | |
| 100090921 | ANAHEIM | CA | | 01/31/2023 | | 7,488 | | (42) | | | (42) | | 7,446 | 7,446 | | | |
| 100079213 | PHOENIX | AZ | | 02/24/2022 | | 2,445 | | (25) | | | (25) | | 2,420 | 2,420 | | | |
| 100119913 | PEMBROKE | MA | | 08/10/2023 | | 1,730 | | (42) | | | (42) | | 1,688 | 1,688 | | | |
| 100151199 | FRANKLIN | TN | | 05/10/2024 | | 1,076 | | 17 | | | 17 | | 1,093 | 1,093 | | | |
| 100142151 | LA VERNE | CA | | 02/29/2024 | | 1,058 | | (13) | | | (13) | | 1,045 | 1,045 | | | |
| 100161461 | AUSTIN | TX | | 07/30/2024 | | 415 | | 5 | | | 5 | | 420 | 420 | | | |
| 100014625 | GILROY | CA | | 09/27/2017 | | 7,546 | | 53 | | | 53 | | 7,599 | 7,599 | | | |
| 100126298 | HICKSVILLE | NY | | 08/30/2023 | | 1,130 | | (34) | | | (34) | | 1,096 | 1,096 | | | |
| 100014328 | BRONX | NY | | 09/27/2017 | | 3,046 | | 513 | | | 513 | | 3,559 | 3,559 | | | |
| 100136182 | DOWNINGTOWN | PA | | 12/18/2023 | | 4,847 | | (88) | | | (88) | | 4,759 | 4,759 | | | |
| 100127689 | LEWISVILLE | TX | | 09/08/2023 | | 1,053 | | (18) | | | (18) | | 1,035 | 1,035 | | | |
| 100114716 | BRASELTON | GA | | 06/29/2023 | | 928 | | (29) | | | (29) | | 899 | 899 | | | |
| 100067953 | BRENTWOOD | CA | | 09/23/2021 | | 2,765 | | (51) | | | (51) | | 2,714 | 2,714 | | | |
| 100153032 | MIAMI | FL | | 06/27/2024 | | 675 | | (19) | | | (19) | | 656 | 656 | | | |
| 100147839 | UNION CITY | NJ | | 04/08/2024 | | 1,241 | | (17) | | | (17) | | 1,224 | 1,224 | | | |
| 100143794 | KYLE | TX | | 02/28/2024 | | 7,864 | | (220) | | | (220) | | 7,644 | 7,644 | | | |
| 100117199 | SPRING | TX | | 07/20/2023 | | 1,393 | | (20) | | | (20) | | 1,373 | 1,373 | | | |
| 100080861 | AUSTIN | TX | | 03/10/2022 | | 2,664 | | (119) | | | (119) | | 2,545 | 2,545 | | | |
| 100137829 | SAN JOSE | CA | | 12/08/2023 | | 1,172 | | 14 | | | 14 | | 1,186 | 1,186 | | | |
| 100151006 | LAURELVILLE | OH | | 05/08/2024 | | 703 | | (15) | | | (15) | | 688 | 688 | | | |
| 100138147 | PORT WASHINGTON | NY | | 12/14/2023 | | 1,027 | | (5) | | | (5) | | 1,022 | 1,022 | | | |
| 100138250 | WESTMINSTER | CA | | 12/15/2023 | | 4,180 | | (17) | | | (17) | | 4,163 | 4,163 | | | |
| 100126392 | BRONX | NY | | 08/30/2023 | | 1,132 | | (22) | | | (22) | | 1,110 | 1,110 | | | |
| 100139042 | SAN DIEGO | CA | | 12/22/2023 | | 998 | | (7) | | | (7) | | 991 | 991 | | | |
| 100101954 | LAKE FOREST | CA | | 04/14/2023 | | 950 | | (26) | | | (26) | | 924 | 924 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 4010061168 | Bridgeton | NJ | | 10/27/2023 | | 815 | | (110) | | | (110) | | 705 | 705 | | | |
| 100117938 | ROSEMEAD | CA | | 07/20/2023 | | 1,169 | | (8) | | | (8) | | 1,161 | 1,161 | | | |
| 100081148 | MOUNTLAKE TERRACE | WA | | 03/18/2022 | | 2,771 | | 104 | | | 104 | | 2,875 | 2,875 | | | |
| 100160526 | FONTANA | CA | | 07/19/2024 | | 578 | | (10) | | | (10) | | 568 | 568 | | | |
| 100119983 | BLUE RIDGE | GA | | 08/11/2023 | | 1,424 | | 8 | | | 8 | | 1,432 | 1,432 | | | |
| 100031127 | PARKLAND | FL | | 03/29/2019 | | 2,118 | | 157 | | | 157 | | 2,275 | 2,275 | | | |
| 100144435 | MIAMI | FL | | 03/07/2024 | | 1,176 | | (20) | | | (20) | | 1,156 | 1,156 | | | |
| 100148084 | LATHROP | CA | | 04/10/2024 | | 1,139 | | 6 | | | 6 | | 1,145 | 1,145 | | | |
| 100102026 | LONG BEACH | CA | | 04/14/2023 | | 1,270 | | (22) | | | (22) | | 1,248 | 1,248 | | | |
| 323050517 | PORTLAND | OR | | 08/16/2023 | | 327,113 | | | | | | | 327,113 | 327,113 | | | |
| 100153630 | DANA POINT | CA | | 05/31/2024 | | 990 | | (4) | | | (4) | | 986 | 986 | | | |
| 100136409 | MARLBOROUGH | MA | | 11/20/2023 | | 1,069 | | (2) | | | (2) | | 1,067 | 1,067 | | | |
| 100145818 | KAILUA KONA | HI | | 05/08/2024 | | 1,049 | | (3) | | | (3) | | 1,046 | 1,046 | | | |
| 100141349 | LAS VEGAS | NV | | 01/30/2024 | | 854 | | (24) | | | (24) | | 830 | 830 | | | |
| 100087999 | SNOHOMISH | WA | | 10/25/2022 | | 1,075 | | (8) | | | (8) | | 1,067 | 1,067 | | | |
| 100133071 | GARFIELD | NJ | | 11/29/2023 | | 1,033 | | 2 | | | 2 | | 1,035 | 1,035 | | | |
| 100135949 | MORENO VALLEY | CA | | 11/15/2023 | | 588 | | (18) | | | (18) | | 570 | 570 | | | |
| 100149843 | WASHINGTON | DC | | 04/29/2024 | | 602 | | (26) | | | (26) | | 576 | 576 | | | |
| 100142940 | UPLAND | CA | | 02/09/2024 | | 1,020 | | (35) | | | (35) | | 985 | 985 | | | |
| 100110398 | LOS ANGELES | CA | | 06/30/2023 | | 1,572 | | 9 | | | 9 | | 1,581 | 1,581 | | | |
| 100078292 | LONG BEACH | CA | | 02/10/2022 | | 3,460 | | 23 | | | 23 | | 3,483 | 3,483 | | | |
| 100140506 | CASTAIC | CA | | 01/19/2024 | | 1,163 | | (30) | | | (30) | | 1,133 | 1,133 | | | |
| 100149146 | SHELBY TOWNSHIP | MI | | 04/22/2024 | | 877 | | (41) | | | (41) | | 836 | 836 | | | |
| 100160520 | METHUEN | MA | | 07/19/2024 | | 188 | | | | | | | 188 | 188 | | | |
| 100142652 | FONTANA | CA | | 02/08/2024 | | 1,677 | | (13) | | | (13) | | 1,664 | 1,664 | | | |
| 100161548 | LOS ANGELES | CA | | 07/30/2024 | | 366 | | (8) | | | (8) | | 358 | 358 | | | |
| 100119650 | CORONA | CA | | 08/08/2023 | | 1,212 | | (3) | | | (3) | | 1,209 | 1,209 | | | |
| 100153844 | BAY POINT | CA | | 06/05/2024 | | 709 | | (14) | | | (14) | | 695 | 695 | | | |
| 100117388 | LA MIRADA | CA | | 07/20/2023 | | 2,404 | | 588 | | | 588 | | 2,992 | 2,992 | | | |
| 100091135 | WILMINGTON | CA | | 01/31/2023 | | 1,475 | | 46 | | | 46 | | 1,521 | 1,521 | | | |
| 100135448 | LUTZ | FL | | 11/13/2023 | | 1,095 | | (13) | | | (13) | | 1,082 | 1,082 | | | |
| 100103572 | COLUMBIA | MD | | 05/08/2023 | | 918 | | (4) | | | (4) | | 914 | 914 | | | |
| 100141056 | HUNTINGTON BEACH | CA | | 02/20/2024 | | 1,145 | | (4) | | | (4) | | 1,141 | 1,141 | | | |
| 100102969 | LOS ANGELES | CA | | 06/22/2023 | | 1,136 | | (59) | | | (59) | | 1,077 | 1,077 | | | |
| 100129430 | CYPRESS | CA | | 09/29/2023 | | 4,470 | | (26) | | | (26) | | 4,444 | 4,444 | | | |
| 100110233 | KILL DEVIL HILLS | NC | | 06/30/2023 | | 7,562 | | (65) | | | (65) | | 7,497 | 7,497 | | | |
| 100140773 | MIAMI | FL | | 01/22/2024 | | 769 | | (32) | | | (32) | | 737 | 737 | | | |
| 100154156 | WINCHESTER | TN | | 07/11/2024 | | 809 | | (33) | | | (33) | | 776 | 776 | | | |
| 100115013 | SAN DIEGO | CA | | 07/14/2023 | | 1,911 | | 46 | | | 46 | | 1,957 | 1,957 | | | |
| 100143292 | LAWRENCE | MA | | 02/16/2024 | | 830 | | | | | | | 830 | 830 | | | |
| 100155966 | CLIFTON | NJ | | 06/18/2024 | | 593 | | (15) | | | (15) | | 578 | 578 | | | |
| 100100226 | HEMPSTEAD | NY | | 03/17/2023 | | 1,101 | | (32) | | | (32) | | 1,069 | 1,069 | | | |
| 100053495 | HAWTHORNE | CA | | 03/23/2021 | | 1,329 | | 115 | | | 115 | | 1,444 | 1,444 | | | |
| 100151975 | CHARLOTTESVILLE | VA | | 06/14/2024 | | 783 | | (6) | | | (6) | | 777 | 777 | | | |
| 100012373 | FLUSHING | NY | | 04/28/2017 | | 1,004 | | 224 | | | 224 | | 1,228 | 1,228 | | | |
| 100142937 | MCCALL | ID | | 02/09/2024 | | 945 | | (27) | | | (27) | | 918 | 918 | | | |
| 100107878 | KAILUA KONA | HI | | 06/29/2023 | | 361 | | (13) | | | (13) | | 348 | 348 | | | |
| 100100247 | LINDENHURST | NY | | 03/17/2023 | | 1,135 | | (26) | | | (26) | | 1,109 | 1,109 | | | |
| 100136979 | ROYAL PALM BEACH | FL | | 11/28/2023 | | 1,309 | | 11 | | | 11 | | 1,320 | 1,320 | | | |
| 100083783 | SCOTTSDALE | AZ | | 07/12/2022 | | 1,757 | | (35) | | | (35) | | 1,722 | 1,722 | | | |
| 100146871 | OKLAHOMA CITY | OK | | 03/26/2024 | | 1,011 | | (32) | | | (32) | | 979 | 979 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110388 | LOUISBURG | KS | | 06/30/2023 | | 1,302 | | (17) | | | (17) | | 1,285 | 1,285 | | | |
| 100139075 | CYPRESS | TX | | 12/28/2023 | | 928 | | (18) | | | (18) | | 910 | 910 | | | |
| 100150188 | NEW HARTFORD | NY | | 04/30/2024 | | 4,313 | | (184) | | | (184) | | 4,129 | 4,129 | | | |
| 100053589 | SHOREHAM | NY | | 03/23/2021 | | 2,030 | | (161) | | | (161) | | 1,869 | 1,869 | | | |
| 100101917 | KISSIMMEE | FL | | 04/14/2023 | | 1,110 | | (11) | | | (11) | | 1,099 | 1,099 | | | |
| 4010062177 | Camden | NJ | | 11/29/2023 | | 862 | | (102) | | | (102) | | 760 | 760 | | | |
| 100151399 | ROSEVILLE | CA | | 05/10/2024 | | 1,101 | | (31) | | | (31) | | 1,070 | 1,070 | | | |
| 100140748 | RIVERSIDE | CA | | 01/22/2024 | | 923 | | (39) | | | (39) | | 884 | 884 | | | |
| 100154332 | MYRTLE BEACH | SC | | 06/07/2024 | | 827 | | | | | | | 827 | 827 | | | |
| 100151972 | SUCHES | GA | | 06/14/2024 | | 623 | | (38) | | | (38) | | 585 | 585 | | | |
| 100142901 | OAKWOOD | GA | | 02/09/2024 | | 2,006 | | (33) | | | (33) | | 1,973 | 1,973 | | | |
| 100158913 | OCEANSIDE | OR | | 07/12/2024 | | 364 | | (11) | | | (11) | | 353 | 353 | | | |
| 100102479 | DEWEY | AZ | | 06/07/2023 | | 1,175 | | (30) | | | (30) | | 1,145 | 1,145 | | | |
| 100100071 | BAYONNE | NJ | | 03/28/2023 | | 1,215 | | 21 | | | 21 | | 1,236 | 1,236 | | | |
| 100132085 | ANGEL FIRE | NM | | 10/13/2023 | | 1,299 | | 6 | | | 6 | | 1,305 | 1,305 | | | |
| 100084785 | MARYSVILLE | WA | | 08/02/2022 | | 1,318 | | (4) | | | (4) | | 1,314 | 1,314 | | | |
| 100153721 | LOS ANGELES (SAN PEDRO AREA) | CA | | 07/11/2024 | | 380 | | (15) | | | (15) | | 365 | 365 | | | |
| 100133643 | MCCALL | ID | | 10/23/2023 | | 1,273 | | 12 | | | 12 | | 1,285 | 1,285 | | | |
| 100048941 | BRONX | NY | | 11/20/2020 | | 2,737 | | (207) | | | (207) | | 2,530 | 2,530 | | | |
| 100150613 | GRAFORD | TX | | 05/03/2024 | | 1,265 | | (8) | | | (8) | | 1,257 | 1,257 | | | |
| 100139132 | WARREN | NJ | | 12/28/2023 | | 541 | | 4 | | | 4 | | 545 | 545 | | | |
| 100119675 | NEWARK | NJ | | 08/08/2023 | | 1,081 | | (29) | | | (29) | | 1,052 | 1,052 | | | |
| 100137535 | CRYSTAL BEACH | TX | | 12/08/2023 | | 946 | | (11) | | | (11) | | 935 | 935 | | | |
| 100149336 | DRIPPING SPRINGS | TX | | 04/24/2024 | | 1,256 | | (12) | | | (12) | | 1,244 | 1,244 | | | |
| 100128310 | VISALIA | CA | | 09/14/2023 | | 973 | | (24) | | | (24) | | 949 | 949 | | | |
| 100149668 | RIDGEWOOD | NJ | | 04/26/2024 | | 6,009 | | (80) | | | (80) | | 5,929 | 5,929 | | | |
| 100161443 | ROCKY MOUNT | MO | | 07/30/2024 | | 338 | | (2) | | | (2) | | 336 | 336 | | | |
| 100128505 | SEATTLE | WA | | 09/15/2023 | | 801 | | (35) | | | (35) | | 766 | 766 | | | |
| 100143098 | OKLAHOMA CITY | OK | | 02/16/2024 | | 1,016 | | (31) | | | (31) | | 985 | 985 | | | |
| 100157992 | COVINA | CA | | 07/09/2024 | | 1,413 | | (1) | | | (1) | | 1,412 | 1,412 | | | |
| 100118946 | ORLANDO | FL | | 07/27/2023 | | 1,846 | | (34) | | | (34) | | 1,812 | 1,812 | | | |
| 100144345 | SAINT GEORGE | UT | | 03/07/2024 | | 1,151 | | (14) | | | (14) | | 1,137 | 1,137 | | | |
| 100151471 | RED BANK | NJ | | 05/10/2024 | | 1,099 | | (27) | | | (27) | | 1,072 | 1,072 | | | |
| 100140136 | SACRAMENTO | CA | | 01/09/2024 | | 1,103 | | (25) | | | (25) | | 1,078 | 1,078 | | | |
| 100120839 | YUMA | AZ | | 08/25/2023 | | 675 | | (23) | | | (23) | | 652 | 652 | | | |
| 100151257 | LINCOLN | NH | | 05/10/2024 | | 1,129 | | (28) | | | (28) | | 1,101 | 1,101 | | | |
| 100154657 | SUPPLY | NC | | 07/19/2024 | | 363 | | (15) | | | (15) | | 348 | 348 | | | |
| 100129860 | CUTLER BAY | FL | | 09/27/2023 | | 1,332 | | (20) | | | (20) | | 1,312 | 1,312 | | | |
| 100156672 | PEMBROKE | MA | | 06/24/2024 | | 638 | | (23) | | | (23) | | 615 | 615 | | | |
| 100119667 | PICO RIVERA | CA | | 08/08/2023 | | 1,055 | | (5) | | | (5) | | 1,050 | 1,050 | | | |
| 100133472 | MISSION VIEJO | CA | | 10/19/2023 | | 1,116 | | (18) | | | (18) | | 1,098 | 1,098 | | | |
| 100147812 | RARITAN | NJ | | 04/08/2024 | | 1,222 | | (13) | | | (13) | | 1,209 | 1,209 | | | |
| 100060137 | WASHINGTON | DC | | 06/25/2021 | | 2,643 | | (88) | | | (88) | | 2,555 | 2,555 | | | |
| 100109167 | GEORGETOWN | TX | | 07/21/2023 | | 1,211 | | (21) | | | (21) | | 1,190 | 1,190 | | | |
| 100109617 | ROCKVILLE | MD | | 06/14/2023 | | 1,139 | | (36) | | | (36) | | 1,103 | 1,103 | | | |
| 100148489 | SAN MARCOS | CA | | 04/12/2024 | | 2,269 | | (9) | | | (9) | | 2,260 | 2,260 | | | |
| 100149305 | LAKE STEVENS | WA | | 04/24/2024 | | 1,155 | | (28) | | | (28) | | 1,127 | 1,127 | | | |
| 100143400 | LOS ANGELES | CA | | 02/16/2024 | | 991 | | (26) | | | (26) | | 965 | 965 | | | |
| 100158013 | FOREST HILL | TX | | 07/09/2024 | | 423 | | (2) | | | (2) | | 421 | 421 | | | |
| 100133213 | INDIO | CA | | 11/29/2023 | | 1,346 | | (17) | | | (17) | | 1,329 | 1,329 | | | |
| 100144252 | SCOTTSDALE | AZ | | 03/08/2024 | | 1,291 | | (2) | | | (2) | | 1,289 | 1,289 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142930 | BIDDEFORD | ME | | 02/09/2024 | | 949 | | (25) | | | (25) | | 924 | 924 | | | |
| 100119995 | ROCKLIN | CA | | 08/11/2023 | | 1,208 | | (20) | | | (20) | | 1,188 | 1,188 | | | |
| 100139583 | TRACY | CA | | 12/28/2023 | | 843 | | (1) | | | (1) | | 842 | 842 | | | |
| 100129329 | QUEEN CREEK | AZ | | 09/25/2023 | | 1,441 | | 77 | | | 77 | | 1,518 | 1,518 | | | |
| 100120773 | IMPERIAL BEACH | CA | | 08/25/2023 | | 1,229 | | (3) | | | (3) | | 1,226 | 1,226 | | | |
| 100164420 | RENTON | WA | | 08/21/2024 | | 369 | | (6) | | | (6) | | 363 | 363 | | | |
| 100079608 | OVIEDO | FL | | 04/25/2022 | | 1,750 | | (88) | | | (88) | | 1,662 | 1,662 | | | |
| 100159404 | GAINESVILLE | FL | | 07/15/2024 | | 1,866 | | (49) | | | (49) | | 1,817 | 1,817 | | | |
| 100076649 | LAGUNA NIGUEL | CA | | 12/30/2021 | | 2,757 | | (63) | | | (63) | | 2,694 | 2,694 | | | |
| 100144477 | ORLANDO | FL | | 04/26/2024 | | 1,125 | | (27) | | | (27) | | 1,098 | 1,098 | | | |
| 100081754 | MISSION HILLS | CA | | 03/22/2022 | | 2,129 | | (49) | | | (49) | | 2,080 | 2,080 | | | |
| 100103681 | LOS ANGELES | CA | | 05/08/2023 | | 1,195 | | 1 | | | 1 | | 1,196 | 1,196 | | | |
| 100153049 | COLORADO SPRINGS | CO | | 06/27/2024 | | 761 | | (2) | | | (2) | | 759 | 759 | | | |
| 100129645 | HIGHLANDS RANCH | CO | | 09/29/2023 | | 1,271 | | (15) | | | (15) | | 1,256 | 1,256 | | | |
| 100080801 | WINTER PARK | FL | | 03/15/2022 | | 2,233 | | (6) | | | (6) | | 2,227 | 2,227 | | | |
| 100149853 | ATLANTA | GA | | 04/29/2024 | | 912 | | 3 | | | 3 | | 915 | 915 | | | |
| 100143910 | LOS ANGELES | CA | | 03/06/2024 | | 1,086 | | (17) | | | (17) | | 1,069 | 1,069 | | | |
| 100144061 | BIG BEAR LAKE | CA | | 03/07/2024 | | 1,140 | | (2) | | | (2) | | 1,138 | 1,138 | | | |
| 100089953 | SCOTTSDALE | AZ | | 01/26/2023 | | 794 | | (36) | | | (36) | | 758 | 758 | | | |
| 100100510 | GODLEY | TX | | 04/27/2023 | | 982 | | (33) | | | (33) | | 949 | 949 | | | |
| 100157994 | ENCINITAS | CA | | 07/09/2024 | | 424 | | 1 | | | 1 | | 425 | 425 | | | |
| 100138350 | WASHINGTON | DC | | 12/18/2023 | | 734 | | (45) | | | (45) | | 689 | 689 | | | |
| 100089282 | AUSTIN | TX | | 01/26/2023 | | 908 | | (33) | | | (33) | | 875 | 875 | | | |
| 100149315 | CHARLESTON | SC | | 04/24/2024 | | 1,369 | | 5 | | | 5 | | 1,374 | 1,374 | | | |
| 100092063 | SARASOTA | FL | | 02/09/2023 | | 1,136 | | (31) | | | (31) | | 1,105 | 1,105 | | | |
| 100116134 | TRACY | CA | | 07/20/2023 | | 1,338 | | 220 | | | 220 | | 1,558 | 1,558 | | | |
| 100133896 | SANTA ROSA | CA | | 11/29/2023 | | 962 | | (3) | | | (3) | | 959 | 959 | | | |
| 100054415 | ARLINGTON HEIGHTS | IL | | 03/23/2021 | | 3,994 | | (185) | | | (185) | | 3,809 | 3,809 | | | |
| 100115166 | NEWARK | NJ | | 07/17/2023 | | 1,130 | | (36) | | | (36) | | 1,094 | 1,094 | | | |
| 100162980 | LAS VEGAS | NV | | 08/12/2024 | | 411 | | (2) | | | (2) | | 409 | 409 | | | |
| 100116650 | DIAMOND BAR | CA | | 07/20/2023 | | 2,592 | | 742 | | | 742 | | 3,334 | 3,334 | | | |
| 100165494 | RANCHO CUCAMONGA | CA | | 08/29/2024 | | 408 | | (7) | | | (7) | | 401 | 401 | | | |
| 100147404 | MONTEBELLO | CA | | 05/08/2024 | | 1,016 | | (25) | | | (25) | | 991 | 991 | | | |
| 100161447 | PLANO | TX | | 07/30/2024 | | 363 | | (4) | | | (4) | | 359 | 359 | | | |
| 100108247 | WALDORF | MD | | 05/24/2023 | | 6,594 | | (85) | | | (85) | | 6,509 | 6,509 | | | |
| 100113907 | ALDIE | VA | | 06/29/2023 | | 5,111 | | 419 | | | 419 | | 5,530 | 5,530 | | | |
| 100134853 | WINTER GARDEN | FL | | 10/30/2023 | | 1,135 | | 15 | | | 15 | | 1,150 | 1,150 | | | |
| 100115545 | NEW YORK | NY | | 07/19/2023 | | 1,113 | | (31) | | | (31) | | 1,082 | 1,082 | | | |
| 100090335 | MIDWAY | UT | | 12/22/2022 | | 975 | | (89) | | | (89) | | 886 | 886 | | | |
| 100160563 | SPARKS | NV | | 07/19/2024 | | 408 | | (8) | | | (8) | | 400 | 400 | | | |
| 100152191 | FAIRFAX | VA | | 05/17/2024 | | 1,324 | | 5 | | | 5 | | 1,329 | 1,329 | | | |
| 100100867 | GARDENA | CA | | 04/28/2023 | | 1,812 | | 62 | | | 62 | | 1,874 | 1,874 | | | |
| 100079812 | CLOVIS | CA | | 04/08/2022 | | 4,774 | | (56) | | | (56) | | 4,718 | 4,718 | | | |
| 100136286 | WAIKOLOA | HI | | 11/20/2023 | | 1,028 | | (2) | | | (2) | | 1,026 | 1,026 | | | |
| 100133349 | MILFORD | NJ | | 11/21/2023 | | 1,064 | | 13 | | | 13 | | 1,077 | 1,077 | | | |
| 100076836 | MIAMI | FL | | 12/27/2021 | | 2,078 | | (165) | | | (165) | | 1,913 | 1,913 | | | |
| 100079927 | PALM BEACH GARDENS | FL | | 04/25/2022 | | 2,480 | | 43 | | | 43 | | 2,523 | 2,523 | | | |
| 100149446 | STERLING | VA | | 04/24/2024 | | 1,103 | | (23) | | | (23) | | 1,080 | 1,080 | | | |
| 100151425 | FREDERICK | MD | | 05/10/2024 | | 1,095 | | (23) | | | (23) | | 1,072 | 1,072 | | | |
| 100159262 | ROSEVILLE | CA | | 07/15/2024 | | 411 | | (7) | | | (7) | | 404 | 404 | | | |
| 100078482 | STATEN ISLAND | NY | | 02/02/2022 | | 3,779 | | (153) | | | (153) | | 3,626 | 3,626 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081109 | TAMPA | FL | | 03/18/2022 | | 2,740 | | 106 | | | 106 | | 2,846 | 2,846 | | | |
| 100149568 | MANTECA | CA | | 04/26/2024 | | 1,125 | | (26) | | | (26) | | 1,099 | 1,099 | | | |
| 100089295 | SPENCERVILLE | MD | | 01/26/2023 | | 1,198 | | (12) | | | (12) | | 1,186 | 1,186 | | | |
| 100152030 | SPRINGFIELD | VA | | 05/15/2024 | | 582 | | (11) | | | (11) | | 571 | 571 | | | |
| 100151138 | PRESCOTT | AZ | | 05/09/2024 | | 1,041 | | (29) | | | (29) | | 1,012 | 1,012 | | | |
| 100133628 | MARYSVILLE | WA | | 10/23/2023 | | 1,150 | | (4) | | | (4) | | 1,146 | 1,146 | | | |
| 100132775 | VISTA | CA | | 11/03/2023 | | 39 | | 1 | | | 1 | | 40 | 40 | | | |
| 100141572 | BROKEN ARROW | OK | | 01/30/2024 | | 1,030 | | (10) | | | (10) | | 1,020 | 1,020 | | | |
| 100142078 | GILBERT | AZ | | 02/29/2024 | | 1,030 | | (13) | | | (13) | | 1,017 | 1,017 | | | |
| 100116099 | WOODLAND HILLS AREA LOS ANGEL | CA | | 07/20/2023 | | 2,160 | | 461 | | | 461 | | 2,621 | 2,621 | | | |
| 100116766 | BROOKLYN | NY | | 07/20/2023 | | 2,449 | | 619 | | | 619 | | 3,068 | 3,068 | | | |
| 100150824 | MIAMI | FL | | 05/08/2024 | | 750 | | (13) | | | (13) | | 737 | 737 | | | |
| 100164593 | FAIRFIELD | CA | | 08/21/2024 | | 371 | | (8) | | | (8) | | 363 | 363 | | | |
| 100109307 | LAKEWOOD | WA | | 06/12/2023 | | 1,464 | | (8) | | | (8) | | 1,456 | 1,456 | | | |
| 100129830 | GATLINBURG | TN | | 09/27/2023 | | 992 | | (23) | | | (23) | | 969 | 969 | | | |
| 100120429 | DALLAS | TX | | 08/18/2023 | | 1,103 | | (38) | | | (38) | | 1,065 | 1,065 | | | |
| 100120313 | CORAL GABLES | FL | | 08/18/2023 | | 1,166 | | (25) | | | (25) | | 1,141 | 1,141 | | | |
| 100116154 | SAN LORENZO | CA | | 07/20/2023 | | 1,924 | | 275 | | | 275 | | 2,199 | 2,199 | | | |
| 100144308 | PHILADELPHIA | PA | | 03/07/2024 | | 2,562 | | (74) | | | (74) | | 2,488 | 2,488 | | | |
| 100159396 | CHANDLER | AZ | | 07/15/2024 | | 534 | | 23 | | | 23 | | 557 | 557 | | | |
| 100071812 | PICO RIVERA | CA | | 10/14/2021 | | 2,364 | | (78) | | | (78) | | 2,286 | 2,286 | | | |
| 100151373 | GRAND LAKE | CO | | 05/10/2024 | | 1,208 | | (17) | | | (17) | | 1,191 | 1,191 | | | |
| 100101950 | CONROE | TX | | 04/14/2023 | | 859 | | (47) | | | (47) | | 812 | 812 | | | |
| 100146596 | MESA | AZ | | 03/20/2024 | | 1,725 | | (8) | | | (8) | | 1,717 | 1,717 | | | |
| 100129640 | ONTARIO | CA | | 09/29/2023 | | 1,337 | | | | | | | 1,337 | 1,337 | | | |
| 100143019 | WARWICK | NY | | 02/12/2024 | | 1,181 | | (30) | | | (30) | | 1,151 | 1,151 | | | |
| 100128708 | GLEN ROCK | NJ | | 09/21/2023 | | 991 | | (23) | | | (23) | | 968 | 968 | | | |
| 100149300 | AUSTIN | TX | | 04/24/2024 | | 1,237 | | (15) | | | (15) | | 1,222 | 1,222 | | | |
| 100128869 | STATEN ISLAND | NY | | 09/21/2023 | | 45,309 | | 59 | | | 59 | | 45,368 | 45,368 | | | |
| 100119969 | BOISE | ID | | 08/11/2023 | | 1,305 | | 1 | | | 1 | | 1,306 | 1,306 | | | |
| 100143353 | QUINCY | MA | | 02/16/2024 | | 930 | | (14) | | | (14) | | 916 | 916 | | | |
| 100136273 | PHILADELPHIA | PA | | 11/20/2023 | | 1,141 | | 7 | | | 7 | | 1,148 | 1,148 | | | |
| 100135615 | FT LAUDERDALE | FL | | 11/09/2023 | | 845 | | (17) | | | (17) | | 828 | 828 | | | |
| 100129606 | FOLSOM | CA | | 09/29/2023 | | 1,425 | | 16 | | | 16 | | 1,441 | 1,441 | | | |
| 100157780 | WILLIAMSTOWN | NJ | | 08/01/2024 | | 394 | | (8) | | | (8) | | 386 | 386 | | | |
| 100099708 | LATHROP | CA | | 02/28/2023 | | 1,236 | | 8 | | | 8 | | 1,244 | 1,244 | | | |
| 100156805 | MIAMI | FL | | 06/27/2024 | | 257 | | 1 | | | 1 | | 258 | 258 | | | |
| 100044003 | SUNNYVALE | CA | | 08/19/2020 | | 1,325 | | (27) | | | (27) | | 1,298 | 1,298 | | | |
| 100100644 | COLTON | CA | | 03/28/2023 | | 1,037 | | (19) | | | (19) | | 1,018 | 1,018 | | | |
| 100089957 | MAYWOOD | CA | | 01/26/2023 | | 851 | | (30) | | | (30) | | 821 | 821 | | | |
| 100155177 | ATLANTA | GA | | 07/19/2024 | | 511 | | (16) | | | (16) | | 495 | 495 | | | |
| 100148014 | MANTECA | CA | | 04/10/2024 | | 1,128 | | (22) | | | (22) | | 1,106 | 1,106 | | | |
| 100101188 | LAURELTON | NY | | 04/28/2023 | | 2,136 | | 359 | | | 359 | | 2,495 | 2,495 | | | |
| 100161459 | MARIETTA | GA | | 07/30/2024 | | 481 | | (8) | | | (8) | | 473 | 473 | | | |
| 100134659 | PUYALLUP | WA | | 10/30/2023 | | 1,085 | | (16) | | | (16) | | 1,069 | 1,069 | | | |
| 100130236 | LYNWOOD | CA | | 09/28/2023 | | 896 | | (13) | | | (13) | | 883 | 883 | | | |
| 100135288 | GATLINBURG | TN | | 11/13/2023 | | 1,025 | | 4 | | | 4 | | 1,029 | 1,029 | | | |
| 100144413 | PROVO | UT | | 03/07/2024 | | 1,222 | | (10) | | | (10) | | 1,212 | 1,212 | | | |
| 100148514 | LOXAHATCHEE | FL | | 04/12/2024 | | 1,338 | | (1) | | | (1) | | 1,337 | 1,337 | | | |
| 100108053 | CHULA VISTA | CA | | 05/25/2023 | | 1,715 | | 40 | | | 40 | | 1,755 | 1,755 | | | |
| 100143767 | PHOENIX | AZ | | 04/05/2024 | | 1,128 | | (24) | | | (24) | | 1,104 | 1,104 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100099942 | DALLAS | TX | | 03/28/2023 | | 1,178 | | (4) | | | (4) | | 1,174 | 1,174 | | | |
| 100087306 | MIAMI | FL | | 10/25/2022 | | 1,995 | | 209 | | | 209 | | 2,204 | 2,204 | | | |
| 100158809 | PORTLAND | OR | | 07/10/2024 | | 361 | | (6) | | | (6) | | 355 | 355 | | | |
| 100115161 | NEWARK | NJ | | 07/17/2023 | | 1,166 | | (41) | | | (41) | | 1,125 | 1,125 | | | |
| 100144052 | ANDOVER | MN | | 03/07/2024 | | 2,674 | | (46) | | | (46) | | 2,628 | 2,628 | | | |
| 100101916 | KISSIMMEE | FL | | 04/14/2023 | | 1,088 | | (11) | | | (11) | | 1,077 | 1,077 | | | |
| 100157944 | SUPERIOR | CO | | 07/09/2024 | | 329 | | (7) | | | (7) | | 322 | 322 | | | |
| 100141670 | CHICAGO | IL | | 01/30/2024 | | 2,143 | | (13) | | | (13) | | 2,130 | 2,130 | | | |
| 100146845 | LITTLE ELM | TX | | 03/21/2024 | | 4,126 | | (175) | | | (175) | | 3,951 | 3,951 | | | |
| 100115987 | AUSTIN | TX | | 07/20/2023 | | 4,279 | | 37 | | | 37 | | 4,316 | 4,316 | | | |
| 100141291 | IRVINE | CA | | 01/30/2024 | | 984 | | (14) | | | (14) | | 970 | 970 | | | |
| 100135364 | HARWICH | MA | | 11/13/2023 | | 1,175 | | 26 | | | 26 | | 1,201 | 1,201 | | | |
| 100158934 | LA QUINTA | CA | | 07/12/2024 | | 361 | | (12) | | | (12) | | 349 | 349 | | | |
| 100132359 | SPANISH FORK | UT | | 11/03/2023 | | 1,352 | | 95 | | | 95 | | 1,447 | 1,447 | | | |
| 100087681 | SARASOTA | FL | | 09/29/2022 | | 1,537 | | (18) | | | (18) | | 1,519 | 1,519 | | | |
| 100115170 | NEWARK | NJ | | 07/17/2023 | | 1,144 | | (40) | | | (40) | | 1,104 | 1,104 | | | |
| 100143333 | FOLSOM | CA | | 02/16/2024 | | 1,291 | | 6 | | | 6 | | 1,297 | 1,297 | | | |
| 100065510 | NAPA | CA | | 07/28/2021 | | 2,350 | | (68) | | | (68) | | 2,282 | 2,282 | | | |
| 100158478 | LA QUINTA | CA | | 07/10/2024 | | 567 | | (23) | | | (23) | | 544 | 544 | | | |
| 100135208 | HAMPSTEAD | NC | | 11/08/2023 | | 1,057 | | (14) | | | (14) | | 1,043 | 1,043 | | | |
| 100148272 | BRIGANTINE | NJ | | 04/12/2024 | | 753 | | (19) | | | (19) | | 734 | 734 | | | |
| 100102441 | NORTH BILLERICA | MA | | 06/07/2023 | | 1,521 | | (21) | | | (21) | | 1,500 | 1,500 | | | |
| 100091459 | MONTEREY PARK | CA | | 01/20/2023 | | 953 | | (20) | | | (20) | | 933 | 933 | | | |
| 100145862 | JACKSON | NJ | | 03/15/2024 | | 945 | | (45) | | | (45) | | 900 | 900 | | | |
| 100120447 | FAIRFIELD | CA | | 08/18/2023 | | 1,240 | | (10) | | | (10) | | 1,230 | 1,230 | | | |
| 100088855 | PEORIA | AZ | | 11/15/2022 | | 1,361 | | 11 | | | 11 | | 1,372 | 1,372 | | | |
| 100147289 | CHICAGO | IL | | 03/28/2024 | | 534 | | (21) | | | (21) | | 513 | 513 | | | |
| 100115299 | CORONA | CA | | 07/17/2023 | | 1,216 | | 5 | | | 5 | | 1,221 | 1,221 | | | |
| 100087051 | HUNTINGTON PARK | CA | | 11/04/2022 | | 1,208 | | (8) | | | (8) | | 1,200 | 1,200 | | | |
| 100091406 | OCEAN CITY | MD | | 02/22/2023 | | 1,221 | | (1) | | | (1) | | 1,220 | 1,220 | | | |
| 100151642 | COLUMBUS | OH | | 05/10/2024 | | 729 | | (17) | | | (17) | | 712 | 712 | | | |
| 100152591 | BOCA RATON | FL | | 05/17/2024 | | 1,469 | | (19) | | | (19) | | 1,450 | 1,450 | | | |
| 100116201 | BEVERLY HILLS | CA | | 07/20/2023 | | 1,775 | | 557 | | | 557 | | 2,332 | 2,332 | | | |
| 100119296 | LOS ANGELES | CA | | 07/31/2023 | | 5,836 | | (48) | | | (48) | | 5,788 | 5,788 | | | |
| 100116809 | LAWNDALE | CA | | 07/20/2023 | | 2,155 | | 464 | | | 464 | | 2,619 | 2,619 | | | |
| 100143302 | DALLAS | TX | | 02/16/2024 | | 1,419 | | 4 | | | 4 | | 1,423 | 1,423 | | | |
| 100147639 | RICHMOND | CA | | 04/04/2024 | | 1,239 | | (39) | | | (39) | | 1,200 | 1,200 | | | |
| 100102630 | CORAL SPRINGS | FL | | 06/22/2023 | | 985 | | (13) | | | (13) | | 972 | 972 | | | |
| 100116621 | CHINO | CA | | 07/20/2023 | | 2,656 | | 440 | | | 440 | | 3,096 | 3,096 | | | |
| 100137117 | NASHVILLE | TN | | 11/28/2023 | | 879 | | (15) | | | (15) | | 864 | 864 | | | |
| 100116764 | FRESH MEADOWS | NY | | 07/20/2023 | | 2,745 | | 862 | | | 862 | | 3,607 | 3,607 | | | |
| 100082360 | SCOTTSDALE | AZ | | 04/14/2022 | | 1,990 | | (70) | | | (70) | | 1,920 | 1,920 | | | |
| 100139533 | HOUSTON | TX | | 12/28/2023 | | 704 | | (29) | | | (29) | | 675 | 675 | | | |
| 100128187 | MILFORD | DE | | 09/18/2023 | | 1,278 | | 39 | | | 39 | | 1,317 | 1,317 | | | |
| 100147377 | PHOENIX | AZ | | 05/08/2024 | | 1,138 | | (19) | | | (19) | | 1,119 | 1,119 | | | |
| 100080526 | BELL GARDENS | CA | | 03/30/2022 | | 2,368 | | 13 | | | 13 | | 2,381 | 2,381 | | | |
| 100137452 | HOLLYWOOD | FL | | 01/11/2024 | | 1,007 | | (53) | | | (53) | | 954 | 954 | | | |
| 100158857 | PORTOLA | CA | | 07/12/2024 | | 1,174 | | (45) | | | (45) | | 1,129 | 1,129 | | | |
| 100108005 | CHULA VISTA | CA | | 05/25/2023 | | 1,581 | | 7 | | | 7 | | 1,588 | 1,588 | | | |
| 100078246 | PHOENIX | AZ | | 02/10/2022 | | 1,870 | | (124) | | | (124) | | 1,746 | 1,746 | | | |
| 100129467 | SCOTTSDALE | AZ | | 09/29/2023 | | 1,396 | | 22 | | | 22 | | 1,418 | 1,418 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137836 | FONTANA | CA | | 12/08/2023 | | 901 | | (15) | | | (15) | | 886 | 886 | | | |
| 100137791 | KAILUA KONA | HI | | 12/08/2023 | | 1,156 | | (5) | | | (5) | | 1,151 | 1,151 | | | |
| 100110144 | LEONARD | TX | | 06/29/2023 | | 892 | | (39) | | | (39) | | 853 | 853 | | | |
| 100089250 | STOCKTON | CA | | 01/26/2023 | | 1,145 | | (3) | | | (3) | | 1,142 | 1,142 | | | |
| 100081180 | MIRAMAR BEACH | FL | | 03/18/2022 | | 2,631 | | 50 | | | 50 | | 2,681 | 2,681 | | | |
| 100079497 | FORT WALTON BEACH | FL | | 04/25/2022 | | 2,465 | | 46 | | | 46 | | 2,511 | 2,511 | | | |
| 100150110 | MONTGOMERY | TX | | 06/14/2024 | | 889 | | (28) | | | (28) | | 861 | 861 | | | |
| 100108153 | MORENO VALLEY | CA | | 05/24/2023 | | 1,228 | | 8 | | | 8 | | 1,236 | 1,236 | | | |
| 100120985 | LAKE HAVASU CITY | AZ | | 08/30/2023 | | 1,180 | | 14 | | | 14 | | 1,194 | 1,194 | | | |
| 100120237 | SACRAMENTO | CA | | 08/18/2023 | | 1,550 | | 2 | | | 2 | | 1,552 | 1,552 | | | |
| 100156197 | CAPE CORAL | FL | | 06/20/2024 | | 1,004 | | (30) | | | (30) | | 974 | 974 | | | |
| 100133737 | PANAMA CITY BEACH | FL | | 10/23/2023 | | 1,259 | | 8 | | | 8 | | 1,267 | 1,267 | | | |
| 100117859 | MENIFEE | CA | | 07/20/2023 | | 841 | | (31) | | | (31) | | 810 | 810 | | | |
| 100114466 | SAN DIEGO | CA | | 06/29/2023 | | 7,873 | | 285 | | | 285 | | 8,158 | 8,158 | | | |
| 100138803 | CANYON LAKE | TX | | 12/21/2023 | | 1,049 | | (19) | | | (19) | | 1,030 | 1,030 | | | |
| 100120772 | SAN ANTONIO | FL | | 08/25/2023 | | 2,604 | | (57) | | | (57) | | 2,547 | 2,547 | | | |
| 100133864 | SPRING VALLEY | CA | | 10/20/2023 | | 1,221 | | 1 | | | 1 | | 1,222 | 1,222 | | | |
| 100148261 | EL SEGUNDO | CA | | 04/12/2024 | | 991 | | (22) | | | (22) | | 969 | 969 | | | |
| 100158935 | KILLEN | AL | | 07/12/2024 | | 360 | | (10) | | | (10) | | 350 | 350 | | | |
| 100076636 | BIG BEAR CITY | CA | | 12/16/2021 | | 1,561 | | (127) | | | (127) | | 1,434 | 1,434 | | | |
| 100155215 | LODI | NJ | | 07/19/2024 | | 722 | | (24) | | | (24) | | 698 | 698 | | | |
| 100114710 | LONG BEACH | CA | | 06/29/2023 | | 1,225 | | (6) | | | (6) | | 1,219 | 1,219 | | | |
| 100119239 | LEES SUMMIT | MO | | 07/31/2023 | | 1,168 | | (18) | | | (18) | | 1,150 | 1,150 | | | |
| 100144564 | PASO ROBLES | CA | | 04/26/2024 | | 1,002 | | (47) | | | (47) | | 955 | 955 | | | |
| 100140793 | MENIFEE | CA | | 03/06/2024 | | 1,073 | | (19) | | | (19) | | 1,054 | 1,054 | | | |
| 100110353 | WEST PALM BEACH | FL | | 06/30/2023 | | 1,176 | | (12) | | | (12) | | 1,164 | 1,164 | | | |
| 100119301 | SAN FERNANDO | CA | | 07/31/2023 | | 1,318 | | (9) | | | (9) | | 1,309 | 1,309 | | | |
| 100157902 | OCEAN CITY | MD | | 07/09/2024 | | 662 | | (8) | | | (8) | | 654 | 654 | | | |
| 100158861 | LAKEWOOD | PA | | 07/12/2024 | | 722 | | (21) | | | (21) | | 701 | 701 | | | |
| 100088884 | GILBERT | AZ | | 11/15/2022 | | 1,207 | | (3) | | | (3) | | 1,204 | 1,204 | | | |
| 100146995 | OCEAN CITY | MD | | 03/27/2024 | | 1,179 | | 6 | | | 6 | | 1,185 | 1,185 | | | |
| 100126786 | TUCSON | AZ | | 08/30/2023 | | 3,114 | | 319 | | | 319 | | 3,433 | 3,433 | | | |
| 100126299 | IRVINGTON | NJ | | 08/30/2023 | | 1,061 | | (20) | | | (20) | | 1,041 | 1,041 | | | |
| 100150880 | MIAMI | FL | | 05/08/2024 | | 1,115 | | (24) | | | (24) | | 1,091 | 1,091 | | | |
| 100089286 | PALM DESERT | CA | | 01/26/2023 | | 1,090 | | (36) | | | (36) | | 1,054 | 1,054 | | | |
| 100063353 | WHITE MARSH | MD | | 07/01/2021 | | 2,973 | | (87) | | | (87) | | 2,886 | 2,886 | | | |
| 100120799 | GARNER | NC | | 08/25/2023 | | 1,079 | | (19) | | | (19) | | 1,060 | 1,060 | | | |
| 100155046 | COLVILLE | WA | | 07/19/2024 | | 671 | | (11) | | | (11) | | 660 | 660 | | | |
| 100139949 | BROCKTON | MA | | 01/09/2024 | | 1,038 | | (17) | | | (17) | | 1,021 | 1,021 | | | |
| 100154837 | SAN DIEGO | CA | | 07/19/2024 | | 992 | | 10 | | | 10 | | 1,002 | 1,002 | | | |
| 100129667 | CHANDLER | AZ | | 09/29/2023 | | 1,142 | | (21) | | | (21) | | 1,121 | 1,121 | | | |
| 100140800 | MERCED | CA | | 03/06/2024 | | 1,195 | | (37) | | | (37) | | 1,158 | 1,158 | | | |
| 100139624 | HAYWARD | CA | | 12/28/2023 | | 877 | | | | | | | 877 | 877 | | | |
| 100161150 | TEMPE | AZ | | 07/24/2024 | | 373 | | (11) | | | (11) | | 362 | 362 | | | |
| 100162051 | LINCOLN | CA | | 07/31/2024 | | 357 | | (9) | | | (9) | | 348 | 348 | | | |
| 100128879 | BRICK TOWNSHIP | NJ | | 09/21/2023 | | 944 | | (31) | | | (31) | | 913 | 913 | | | |
| 100143797 | LONGWOOD | FL | | 02/28/2024 | | 1,075 | | (43) | | | (43) | | 1,032 | 1,032 | | | |
| 100154768 | LOXLEY | AL | | 07/19/2024 | | 709 | | (35) | | | (35) | | 674 | 674 | | | |
| 100014365 | PLYMOUTH | MN | | 09/27/2017 | | 1,407 | | 285 | | | 285 | | 1,692 | 1,692 | | | |
| 100134935 | HONOLULU | HI | | 10/30/2023 | | 1,051 | | (4) | | | (4) | | 1,047 | 1,047 | | | |
| 100082620 | TEMECULA | CA | | 04/14/2022 | | 1,923 | | (20) | | | (20) | | 1,903 | 1,903 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159492 | ENGLEWOOD | CO | | 07/15/2024 | | 377 | | (10) | | | (10) | | 367 | 367 | | | |
| 100149578 | BEND | OR | | 04/26/2024 | | 807 | | (11) | | | (11) | | 796 | 796 | | | |
| 100161922 | RICHMOND | CA | | 07/31/2024 | | 429 | | 1 | | | 1 | | 430 | 430 | | | |
| 100115619 | MAYVIEW | MO | | 07/19/2023 | | 1,346 | | (36) | | | (36) | | 1,310 | 1,310 | | | |
| 100154814 | ANAHOLA | HI | | 07/19/2024 | | 731 | | (21) | | | (21) | | 710 | 710 | | | |
| 100136248 | HOLLY RIDGE | NC | | 11/20/2023 | | 1,055 | | (10) | | | (10) | | 1,045 | 1,045 | | | |
| 100116946 | LOS ANGELES | CA | | 07/20/2023 | | 6,750 | | 894 | | | 894 | | 7,644 | 7,644 | | | |
| 100141064 | (CANYON COUNTRY AREA) SANTA CL | CA | | 02/20/2024 | | 7,243 | | (72) | | | (72) | | 7,171 | 7,171 | | | |
| 100141862 | GWYNN OAK | MD | | 03/27/2024 | | 813 | | (23) | | | (23) | | 790 | 790 | | | |
| 100119781 | NEWARK | NJ | | 08/08/2023 | | 1,143 | | (37) | | | (37) | | 1,106 | 1,106 | | | |
| 100082933 | MIAMI | FL | | 05/17/2022 | | 4,111 | | (57) | | | (57) | | 4,054 | 4,054 | | | |
| 100091691 | NAPLES | FL | | 03/24/2023 | | 1,199 | | (7) | | | (7) | | 1,192 | 1,192 | | | |
| 100100585 | TAVERNIER | FL | | 04/27/2023 | | 111 | | (4) | | | (4) | | 107 | 107 | | | |
| 100087147 | TYLER | TX | | 10/25/2022 | | 1,778 | | 105 | | | 105 | | 1,883 | 1,883 | | | |
| 100154136 | HURRICANE | UT | | 07/11/2024 | | 407 | | (7) | | | (7) | | 400 | 400 | | | |
| 100117961 | SAN LORENZO | CA | | 07/20/2023 | | 2,132 | | 654 | | | 654 | | 2,786 | 2,786 | | | |
| 100141281 | SANTA ANA | CA | | 01/30/2024 | | 840 | | (23) | | | (23) | | 817 | 817 | | | |
| 100090995 | MISSOURI CITY | TX | | 01/31/2023 | | 919 | | (52) | | | (52) | | 867 | 867 | | | |
| 100078035 | ANKENY | IA | | 01/12/2022 | | 2,278 | | (33) | | | (33) | | 2,245 | 2,245 | | | |
| 100162028 | SHAKOPEE | MN | | 07/31/2024 | | 843 | | (30) | | | (30) | | 813 | 813 | | | |
| 100159469 | BAYONNE | NJ | | 07/15/2024 | | 1,517 | | (38) | | | (38) | | 1,479 | 1,479 | | | |
| 100119941 | ATLANTA | GA | | 08/10/2023 | | 742 | | (15) | | | (15) | | 727 | 727 | | | |
| 100147664 | HENDERSON | NV | | 04/04/2024 | | 820 | | (35) | | | (35) | | 785 | 785 | | | |
| 100102719 | CHINO | CA | | 06/22/2023 | | 862 | | (6) | | | (6) | | 856 | 856 | | | |
| 100142609 | BRADENTON | FL | | 02/08/2024 | | 1,116 | | (26) | | | (26) | | 1,090 | 1,090 | | | |
| 100099741 | IRVINGTON | NJ | | 02/28/2023 | | 1,147 | | (24) | | | (24) | | 1,123 | 1,123 | | | |
| 100138886 | GLENDALE | AZ | | 12/21/2023 | | 949 | | (21) | | | (21) | | 928 | 928 | | | |
| 100076831 | ARVADA | CO | | 12/27/2021 | | 2,267 | | (83) | | | (83) | | 2,184 | 2,184 | | | |
| 100091965 | BURIEN | WA | | 02/07/2023 | | 971 | | (18) | | | (18) | | 953 | 953 | | | |
| 100140505 | RANCHO MISSION VIEJO | CA | | 01/19/2024 | | 1,262 | | (11) | | | (11) | | 1,251 | 1,251 | | | |
| 100114601 | CHINO | CA | | 06/29/2023 | | 1,250 | | 8 | | | 8 | | 1,258 | 1,258 | | | |
| 100136279 | BRUNSWICK | ME | | 11/20/2023 | | 1,032 | | | | | | | 1,032 | 1,032 | | | |
| 100100806 | NORTH POTOMAC | MD | | 04/28/2023 | | 1,583 | | 47 | | | 47 | | 1,630 | 1,630 | | | |
| 100160202 | SAINT JOHNS | FL | | 07/18/2024 | | 470 | | 14 | | | 14 | | 484 | 484 | | | |
| 100134309 | LYNN | MA | | 10/27/2023 | | 1,138 | | (4) | | | (4) | | 1,134 | 1,134 | | | |
| 100120105 | JERSEY CITY | NJ | | 08/11/2023 | | 1,155 | | (20) | | | (20) | | 1,135 | 1,135 | | | |
| 100133823 | ORLANDO | FL | | 10/20/2023 | | 631 | | 5 | | | 5 | | 636 | 636 | | | |
| 100138184 | CENTENNIAL | CO | | 12/14/2023 | | 973 | | (12) | | | (12) | | 961 | 961 | | | |
| 100115332 | MIAMI | FL | | 07/17/2023 | | 1,320 | | 17 | | | 17 | | 1,337 | 1,337 | | | |
| 100154662 | SPRINGFIELD | VA | | 07/19/2024 | | 810 | | (21) | | | (21) | | 789 | 789 | | | |
| 100160492 | RIALTO | CA | | 07/19/2024 | | 249 | | (10) | | | (10) | | 239 | 239 | | | |
| 100137868 | NEW EGYPT | NJ | | 12/08/2023 | | 1,044 | | (9) | | | (9) | | 1,035 | 1,035 | | | |
| 100087275 | SAINT CHARLES | MO | | 10/25/2022 | | 2,332 | | 187 | | | 187 | | 2,519 | 2,519 | | | |
| 100128915 | TALLAHASSEE | FL | | 09/21/2023 | | 934 | | (27) | | | (27) | | 907 | 907 | | | |
| 100140361 | ROSEVILLE | CA | | 01/18/2024 | | 959 | | (26) | | | (26) | | 933 | 933 | | | |
| 100138900 | LA PALMA | CA | | 12/21/2023 | | 943 | | (26) | | | (26) | | 917 | 917 | | | |
| 100161114 | RIVERSIDE | WA | | 07/24/2024 | | 484 | | (11) | | | (11) | | 473 | 473 | | | |
| 100119673 | NEWARK | NJ | | 08/08/2023 | | 1,078 | | (29) | | | (29) | | 1,049 | 1,049 | | | |
| 100083259 | LEMON GROVE | CA | | 05/10/2022 | | 1,917 | | (5) | | | (5) | | 1,912 | 1,912 | | | |
| 100161769 | NEWARK | NJ | | 07/31/2024 | | 1,135 | | (25) | | | (25) | | 1,110 | 1,110 | | | |
| 100088100 | PORTLAND | OR | | 10/25/2022 | | 1,155 | | (29) | | | (29) | | 1,126 | 1,126 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153265 | RODANTHE | NC | | 05/30/2024 | | 1,187 | | (6) | | | (6) | | 1,181 | 1,181 | | | |
| 100102400 | MURRIETA | CA | | 06/07/2023 | | 57 | | 2 | | | 2 | | 59 | 59 | | | |
| 100109113 | GARFIELD | NJ | | 06/05/2023 | | 988 | | (15) | | | (15) | | 973 | 973 | | | |
| 100150048 | MIAMI | FL | | 06/07/2024 | | 650 | | (30) | | | (30) | | 620 | 620 | | | |
| 100139051 | BOERNE | TX | | 12/28/2023 | | 706 | | (29) | | | (29) | | 677 | 677 | | | |
| 100149461 | POMPANO BEACH | FL | | 04/24/2024 | | 1,082 | | (26) | | | (26) | | 1,056 | 1,056 | | | |
| 100162744 | LEANDER | TX | | 08/12/2024 | | 406 | | (3) | | | (3) | | 403 | 403 | | | |
| 100084642 | FONTANA | CA | | 08/02/2022 | | 2,799 | | (116) | | | (116) | | 2,683 | 2,683 | | | |
| 100043839 | PLACERVILLE | CA | | 08/19/2020 | | 1,358 | | (107) | | | (107) | | 1,251 | 1,251 | | | |
| 100115834 | NORTH MYRTLE BEACH | SC | | 07/20/2023 | | 1,275 | | (17) | | | (17) | | 1,258 | 1,258 | | | |
| 100153012 | CYPRESS | TX | | 06/27/2024 | | 485 | | (19) | | | (19) | | 466 | 466 | | | |
| 100160209 | WASHINGTON | UT | | 07/18/2024 | | 479 | | 12 | | | 12 | | 491 | 491 | | | |
| 100119260 | ANCHORAGE | AK | | 07/31/2023 | | 1,169 | | (20) | | | (20) | | 1,149 | 1,149 | | | |
| 100134482 | ENCINO | CA | | 10/30/2023 | | 729 | | (7) | | | (7) | | 722 | 722 | | | |
| 100162882 | SENECA | SC | | 08/12/2024 | | 388 | | (6) | | | (6) | | 382 | 382 | | | |
| 100108935 | GLENWOOD SPRINGS | CO | | 05/31/2023 | | 1,115 | | (23) | | | (23) | | 1,092 | 1,092 | | | |
| 100159453 | ST PETE BEACH | FL | | 07/15/2024 | | 332 | | (9) | | | (9) | | 323 | 323 | | | |
| 100139323 | DURHAM | NC | | 12/28/2023 | | 981 | | (1) | | | (1) | | 980 | 980 | | | |
| 100011869 | BROOKLYN | NY | | 03/08/2017 | | 1,730 | | 739 | | | 739 | | 2,469 | 2,469 | | | |
| 100150009 | YUBA CITY | CA | | 06/07/2024 | | 552 | | (29) | | | (29) | | 523 | 523 | | | |
| 100138743 | VACAVILLE | CA | | 02/02/2024 | | 1,263 | | (32) | | | (32) | | 1,231 | 1,231 | | | |
| 100134777 | LUTZ | FL | | 10/30/2023 | | 734 | | 5 | | | 5 | | 739 | 739 | | | |
| 100150655 | PANAMA CITY BEACH | FL | | 05/06/2024 | | 1,234 | | (6) | | | (6) | | 1,228 | 1,228 | | | |
| 100146636 | CHENEY | WA | | 03/20/2024 | | 712 | | 6 | | | 6 | | 718 | 718 | | | |
| 100140447 | WEST ORANGE | NJ | | 01/18/2024 | | 1,007 | | (26) | | | (26) | | 981 | 981 | | | |
| 100110531 | IDAHO FALLS | ID | | 06/30/2023 | | 1,161 | | (22) | | | (22) | | 1,139 | 1,139 | | | |
| 100120935 | KERMAN | CA | | 08/30/2023 | | 1,465 | | 1 | | | 1 | | 1,466 | 1,466 | | | |
| 100161159 | CLOVIS | CA | | 07/24/2024 | | 357 | | (10) | | | (10) | | 347 | 347 | | | |
| 100076751 | LONGMONT | CO | | 12/30/2021 | | 2,465 | | (75) | | | (75) | | 2,390 | 2,390 | | | |
| 100139966 | RANCHO SANTA MARGARITA | CA | | 01/09/2024 | | 1,034 | | (27) | | | (27) | | 1,007 | 1,007 | | | |
| 100138809 | LAS VEGAS | NV | | 12/21/2023 | | 1,014 | | (28) | | | (28) | | 986 | 986 | | | |
| 100144392 | LONE OAK | TX | | 03/07/2024 | | 7,110 | | (205) | | | (205) | | 6,905 | 6,905 | | | |
| 100150754 | SCOTTSDALE | AZ | | 05/07/2024 | | 2,748 | | 10 | | | 10 | | 2,758 | 2,758 | | | |
| 100164447 | WYLIE | TX | | 08/21/2024 | | 377 | | (8) | | | (8) | | 369 | 369 | | | |
| 100107895 | KIRKWOOD | CA | | 06/29/2023 | | 1,694 | | (44) | | | (44) | | 1,650 | 1,650 | | | |
| 100132764 | SPRING BRANCH | TX | | 11/03/2023 | | 1,127 | | 15 | | | 15 | | 1,142 | 1,142 | | | |
| 100155026 | SAUTEE NACOOCHEE | GA | | 07/19/2024 | | 554 | | (11) | | | (11) | | 543 | 543 | | | |
| 100080985 | LOS ANGELES | CA | | 03/18/2022 | | 2,534 | | 72 | | | 72 | | 2,606 | 2,606 | | | |
| 100065830 | AGOURA HILLS | CA | | 07/23/2021 | | 2,618 | | (103) | | | (103) | | 2,515 | 2,515 | | | |
| 100161034 | SUN CITY WEST | AZ | | 07/24/2024 | | 357 | | (10) | | | (10) | | 347 | 347 | | | |
| 100100258 | JAMAICA | NY | | 03/17/2023 | | 990 | | (30) | | | (30) | | 960 | 960 | | | |
| 100119368 | INDIO | CA | | 07/31/2023 | | 1,489 | | 11 | | | 11 | | 1,500 | 1,500 | | | |
| 100103877 | LINDENHURST | NY | | 05/10/2023 | | 1,596 | | (70) | | | (70) | | 1,526 | 1,526 | | | |
| 100018339 | REDONDO BEACH | CA | | 06/27/2018 | | 2,533 | | (41) | | | (41) | | 2,492 | 2,492 | | | |
| 100120929 | BIG BEAR CITY | CA | | 08/30/2023 | | 1,179 | | 23 | | | 23 | | 1,202 | 1,202 | | | |
| 100081476 | SUGAR MOUNTAIN | NC | | 03/18/2022 | | 2,913 | | 90 | | | 90 | | 3,003 | 3,003 | | | |
| 100077992 | PROVO | UT | | 01/06/2022 | | 279 | | (3) | | | (3) | | 276 | 276 | | | |
| 100156179 | MELBOURNE | FL | | 06/20/2024 | | 644 | | (16) | | | (16) | | 628 | 628 | | | |
| 100153614 | LOS ANGELES | CA | | 05/31/2024 | | 1,127 | | (47) | | | (47) | | 1,080 | 1,080 | | | |
| 100145830 | DALLAS | TX | | 03/15/2024 | | 1,008 | | (12) | | | (12) | | 996 | 996 | | | |
| 100100286 | OCALA | FL | | 03/24/2023 | | 1,302 | | 16 | | | 16 | | 1,318 | 1,318 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114570 | CLINTON | UT | | 06/29/2023 | | 1,275 | | (6) | | | (6) | | 1,269 | 1,269 | | | |
| 100161081 | RIVIERA BEACH | FL | | 07/24/2024 | | 17,038 | | (535) | | | (535) | | 16,503 | 16,503 | | | |
| 100158778 | EAGLE | ID | | 07/10/2024 | | 375 | | (8) | | | (8) | | 367 | 367 | | | |
| 100152031 | DENVER | CO | | 05/15/2024 | | 559 | | (7) | | | (7) | | 552 | 552 | | | |
| 100110693 | CYPRESS | TX | | 08/11/2023 | | 793 | | (33) | | | (33) | | 760 | 760 | | | |
| 100149396 | MARYSVILLE | WA | | 04/24/2024 | | 1,229 | | (9) | | | (9) | | 1,220 | 1,220 | | | |
| 100127611 | GWYNN | VA | | 09/08/2023 | | 1,257 | | (5) | | | (5) | | 1,252 | 1,252 | | | |
| 100120018 | ESTES PARK | CO | | 08/11/2023 | | 1,206 | | (16) | | | (16) | | 1,190 | 1,190 | | | |
| 100078689 | RANCHO CUCAMONGA | CA | | 02/02/2022 | | 2,715 | | 34 | | | 34 | | 2,749 | 2,749 | | | |
| 100060527 | STERLING | VA | | 06/01/2021 | | 2,506 | | 11 | | | 11 | | 2,517 | 2,517 | | | |
| 100136558 | FRANKLIN | TN | | 11/20/2023 | | 1,365 | | (15) | | | (15) | | 1,350 | 1,350 | | | |
| 100159287 | S JORDAN | UT | | 07/15/2024 | | 366 | | (11) | | | (11) | | 355 | 355 | | | |
| 100160912 | PEMBROKE PINES | FL | | 07/24/2024 | | 711 | | (14) | | | (14) | | 697 | 697 | | | |
| 100090968 | LOS ANGELES | CA | | 01/31/2023 | | 1,660 | | (61) | | | (61) | | 1,599 | 1,599 | | | |
| 100152508 | LEXINGTON | KY | | 05/17/2024 | | 649 | | (3) | | | (3) | | 646 | 646 | | | |
| 100142635 | CORONA | CA | | 02/08/2024 | | 3,146 | | (144) | | | (144) | | 3,002 | 3,002 | | | |
| 100133457 | CULPEPPER | VA | | 10/19/2023 | | 1,390 | | (20) | | | (20) | | 1,370 | 1,370 | | | |
| 100110094 | GAINESVILLE | VA | | 06/23/2023 | | 1,296 | | (22) | | | (22) | | 1,274 | 1,274 | | | |
| 100115026 | FONTANA | CA | | 07/14/2023 | | 1,307 | | 1 | | | 1 | | 1,308 | 1,308 | | | |
| 100137785 | FORT WORTH | TX | | 12/08/2023 | | 677 | | (16) | | | (16) | | 661 | 661 | | | |
| 100147816 | LA PUENTE | CA | | 04/08/2024 | | 1,247 | | (22) | | | (22) | | 1,225 | 1,225 | | | |
| 100119749 | YONKERS | NY | | 08/08/2023 | | 1,063 | | (12) | | | (12) | | 1,051 | 1,051 | | | |
| 100134832 | DAYTONA BEACH | FL | | 10/30/2023 | | 848 | | (6) | | | (6) | | 842 | 842 | | | |
| 100148438 | YORKVILLE | IL | | 04/12/2024 | | 989 | | (23) | | | (23) | | 966 | 966 | | | |
| 100156048 | SCOTTSDALE | AZ | | 06/18/2024 | | 703 | | (14) | | | (14) | | 689 | 689 | | | |
| 100102145 | FONTANA | CA | | 04/14/2023 | | 1,037 | | (11) | | | (11) | | 1,026 | 1,026 | | | |
| 100117133 | FOREST HILLS | NY | | 07/20/2023 | | 4,250 | | 1,249 | | | 1,249 | | 5,499 | 5,499 | | | |
| 100162074 | BEND | OR | | 07/31/2024 | | 572 | | (16) | | | (16) | | 556 | 556 | | | |
| 100135434 | DAYTON | TN | | 11/13/2023 | | 1,505 | | (4) | | | (4) | | 1,501 | 1,501 | | | |
| 100156251 | WEIMAR | TX | | 06/20/2024 | | 538 | | (18) | | | (18) | | 520 | 520 | | | |
| 100055870 | KENSINGTON | MD | | 03/26/2021 | | 2,952 | | (98) | | | (98) | | 2,854 | 2,854 | | | |
| 100099947 | SAN DIEGO | CA | | 03/28/2023 | | 1,249 | | 5 | | | 5 | | 1,254 | 1,254 | | | |
| 100137622 | MARYSVILLE | WA | | 12/08/2023 | | 1,079 | | (16) | | | (16) | | 1,063 | 1,063 | | | |
| 100142158 | HENDERSON | NV | | 02/29/2024 | | 1,047 | | (16) | | | (16) | | 1,031 | 1,031 | | | |
| 100117128 | GREAT NECK | NY | | 07/20/2023 | | 1,989 | | 337 | | | 337 | | 2,326 | 2,326 | | | |
| 100087442 | FULSHEAR | TX | | 10/25/2022 | | 1,738 | | 95 | | | 95 | | 1,833 | 1,833 | | | |
| 100148729 | ROSWELL | GA | | 04/17/2024 | | 1,011 | | (23) | | | (23) | | 988 | 988 | | | |
| 100087489 | PLANTATION | FL | | 10/25/2022 | | 1,717 | | 66 | | | 66 | | 1,783 | 1,783 | | | |
| 100149412 | FOLSOM | CA | | 04/24/2024 | | 1,444 | | (36) | | | (36) | | 1,408 | 1,408 | | | |
| 100126278 | FORT LAUDERDALE | FL | | 08/30/2023 | | 2,147 | | (24) | | | (24) | | 2,123 | 2,123 | | | |
| 100164996 | SAINT AUGUSTINE | FL | | 08/28/2024 | | 391 | | (9) | | | (9) | | 382 | 382 | | | |
| 100156743 | HESPERIA | CA | | 06/26/2024 | | 328 | | (3) | | | (3) | | 325 | 325 | | | |
| 100149571 | BELLEROSE | NY | | 04/26/2024 | | 1,189 | | (24) | | | (24) | | 1,165 | 1,165 | | | |
| 100102173 | BLACKLICK | OH | | 04/14/2023 | | 1,390 | | 13 | | | 13 | | 1,403 | 1,403 | | | |
| 100115407 | KISSIMMEE | FL | | 07/17/2023 | | 1,176 | | 9 | | | 9 | | 1,185 | 1,185 | | | |
| 100115978 | UPLAND | CA | | 07/20/2023 | | 1,155 | | (15) | | | (15) | | 1,140 | 1,140 | | | |
| 100118982 | WEST JORDAN | UT | | 07/27/2023 | | 2,629 | | (61) | | | (61) | | 2,568 | 2,568 | | | |
| 100076546 | IRVINE | CA | | 01/04/2022 | | 2,695 | | 1 | | | 1 | | 2,696 | 2,696 | | | |
| 100135568 | HIGHLAND PARK | IL | | 11/13/2023 | | 1,018 | | (23) | | | (23) | | 995 | 995 | | | |
| 100143174 | MILFORD | NH | | 02/16/2024 | | 1,127 | | (24) | | | (24) | | 1,103 | 1,103 | | | |
| 100120731 | OZONE PARK | NY | | 08/25/2023 | | 2,939 | | (42) | | | (42) | | 2,897 | 2,897 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161338 | MANTECA | CA | | 07/25/2024 | | 3,550 | | (50) | | | (50) | | 3,500 | 3,500 | | | |
| 100128415 | GARLAND | TX | | 09/15/2023 | | 1,023 | | (23) | | | (23) | | 1,000 | 1,000 | | | |
| 100129468 | TUJUNGA | CA | | 09/29/2023 | | 1,147 | | (12) | | | (12) | | 1,135 | 1,135 | | | |
| 100133699 | WINTER GARDEN | FL | | 10/23/2023 | | 1,216 | | 4 | | | 4 | | 1,220 | 1,220 | | | |
| 100136770 | IRVINGTON | NJ | | 11/27/2023 | | 973 | | (6) | | | (6) | | 967 | 967 | | | |
| 100082117 | HOLLYWOOD | SC | | 04/14/2022 | | 2,165 | | (4) | | | (4) | | 2,161 | 2,161 | | | |
| 100115892 | FAIR OAKS | CA | | 07/20/2023 | | 1,272 | | (20) | | | (20) | | 1,252 | 1,252 | | | |
| 100155145 | SANDY | UT | | 07/19/2024 | | 748 | | (26) | | | (26) | | 722 | 722 | | | |
| 100157652 | FONTANA | CA | | 06/28/2024 | | 5,930 | | 63 | | | 63 | | 5,993 | 5,993 | | | |
| 100088307 | BIRMINGHAM | AL | | 11/10/2022 | | 1,159 | | (7) | | | (7) | | 1,152 | 1,152 | | | |
| 100134504 | HOLLYWOOD | FL | | 10/30/2023 | | 1,098 | | (9) | | | (9) | | 1,089 | 1,089 | | | |
| 100140085 | BLACK MOUNTAIN | NC | | 01/09/2024 | | 1,079 | | (23) | | | (23) | | 1,056 | 1,056 | | | |
| 100141559 | LOS ANGELES | CA | | 01/30/2024 | | 295 | | (8) | | | (8) | | 287 | 287 | | | |
| 100119793 | NEWARK | NJ | | 08/08/2023 | | 1,116 | | (36) | | | (36) | | 1,080 | 1,080 | | | |
| 100143739 | NAPLES | FL | | 04/05/2024 | | 841 | | (27) | | | (27) | | 814 | 814 | | | |
| 100133873 | POMPANO BEACH | FL | | 10/24/2023 | | 1,017 | | (23) | | | (23) | | 994 | 994 | | | |
| 100101649 | NEWARK | NJ | | 04/26/2023 | | 1,491 | | 21 | | | 21 | | 1,512 | 1,512 | | | |
| 100023559 | MONTEBELLO | CA | | 09/04/2018 | | 2,896 | | (66) | | | (66) | | 2,830 | 2,830 | | | |
| 100136938 | SAN MARCOS | CA | | 11/28/2023 | | 1,228 | | 24 | | | 24 | | 1,252 | 1,252 | | | |
| 100147035 | MONROE | WA | | 03/27/2024 | | 1,042 | | (18) | | | (18) | | 1,024 | 1,024 | | | |
| 100114950 | RED LION | PA | | 07/13/2023 | | 3,471 | | (25) | | | (25) | | 3,446 | 3,446 | | | |
| 100156117 | HICKSVILLE | NY | | 06/18/2024 | | 583 | | (10) | | | (10) | | 573 | 573 | | | |
| 100150059 | TAMARAC | FL | | 06/14/2024 | | 508 | | (2) | | | (2) | | 506 | 506 | | | |
| 100077821 | FRISCO | TX | | 01/14/2022 | | 2,386 | | (96) | | | (96) | | 2,290 | 2,290 | | | |
| 100087788 | LOS ANGELES | CA | | 11/17/2022 | | 182,140 | | (2,571) | | | (2,571) | | 179,569 | 179,569 | | | |
| 100156440 | SPOKANE | WA | | 06/24/2024 | | 709 | | (12) | | | (12) | | 697 | 697 | | | |
| 100031457 | SANTA BARBARA | CA | | 03/29/2019 | | 2,601 | | 56 | | | 56 | | 2,657 | 2,657 | | | |
| 100127498 | NASHVILLE | TN | | 09/08/2023 | | 1,193 | | 4 | | | 4 | | 1,197 | 1,197 | | | |
| 100102493 | EATON | CO | | 06/07/2023 | | 1,353 | | (10) | | | (10) | | 1,343 | 1,343 | | | |
| 100151627 | MESA | AZ | | 05/10/2024 | | 1,075 | | (19) | | | (19) | | 1,056 | 1,056 | | | |
| 100149663 | TALLAHASSEE | FL | | 04/26/2024 | | 718 | | 3 | | | 3 | | 721 | 721 | | | |
| 100138863 | DALLAS | TX | | 12/21/2023 | | 1,113 | | (28) | | | (28) | | 1,085 | 1,085 | | | |
| 100087269 | DALLAS | TX | | 10/25/2022 | | 3,483 | | 336 | | | 336 | | 3,819 | 3,819 | | | |
| 100115202 | HUNTINGTON | NY | | 07/17/2023 | | 974 | | (37) | | | (37) | | 937 | 937 | | | |
| 100109692 | FRESNO | CA | | 06/15/2023 | | 147 | | (2) | | | (2) | | 145 | 145 | | | |
| 100044870 | GAITHERSBURG | MD | | 11/19/2020 | | 5,066 | | (15) | | | (15) | | 5,051 | 5,051 | | | |
| 100109283 | SANTEE | CA | | 07/21/2023 | | 315 | | (1) | | | (1) | | 314 | 314 | | | |
| 100148936 | CLIFFSIDE PK | NJ | | 04/17/2024 | | 1,059 | | (23) | | | (23) | | 1,036 | 1,036 | | | |
| 100149880 | SCOTTSDALE | AZ | | 04/29/2024 | | 788 | | 1 | | | 1 | | 789 | 789 | | | |
| 100131798 | NEPTUNE | NJ | | 10/06/2023 | | 750 | | (12) | | | (12) | | 738 | 738 | | | |
| 100102170 | LOS ANGELES | CA | | 04/14/2023 | | 1,582 | | 10 | | | 10 | | 1,592 | 1,592 | | | |
| 100012326 | TINLEY PARK | IL | | 04/28/2017 | | 1,732 | | 146 | | | 146 | | 1,878 | 1,878 | | | |
| 100055635 | FLORAL PARK | NY | | 03/23/2021 | | 2,287 | | (140) | | | (140) | | 2,147 | 2,147 | | | |
| 100142166 | WATSONVILLE | CA | | 02/29/2024 | | 961 | | (19) | | | (19) | | 942 | 942 | | | |
| 100138436 | PITTSBURG | CA | | 12/18/2023 | | 907 | | (16) | | | (16) | | 891 | 891 | | | |
| 100160923 | PROVIDENCE | RI | | 07/24/2024 | | 390 | | (6) | | | (6) | | 384 | 384 | | | |
| 100150180 | DENNIS PORT | MA | | 04/30/2024 | | 1,021 | | (17) | | | (17) | | 1,004 | 1,004 | | | |
| 100078738 | SOUTH EL MONTE | CA | | 02/25/2022 | | 2,535 | | (6) | | | (6) | | 2,529 | 2,529 | | | |
| 100153481 | FREEPORT | NY | | 05/30/2024 | | 1,080 | | (17) | | | (17) | | 1,063 | 1,063 | | | |
| 100161000 | CAMDENTON | MO | | 07/24/2024 | | 748 | | (10) | | | (10) | | 738 | 738 | | | |
| 100129550 | MARYSVILLE | WA | | 09/29/2023 | | 1,155 | | (16) | | | (16) | | 1,139 | 1,139 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147598 | BLOOMINGTON | CA | | 04/04/2024 | | 1,100 | | (18) | | | (18) | | 1,082 | 1,082 | | | |
| 100043050 | ASTORIA | NY | | 05/28/2020 | | 3,801 | | (89) | | | (89) | | 3,712 | 3,712 | | | |
| 100110006 | HEMPSTEAD | NY | | 06/22/2023 | | 1,113 | | (35) | | | (35) | | 1,078 | 1,078 | | | |
| 100076029 | AUBURN | WA | | 01/07/2022 | | 2,658 | | (23) | | | (23) | | 2,635 | 2,635 | | | |
| 100159269 | VENICE | FL | | 07/15/2024 | | 392 | | (9) | | | (9) | | 383 | 383 | | | |
| 100088275 | PORT WASHINGTON | NY | | 10/17/2022 | | 2,943 | | (91) | | | (91) | | 2,852 | 2,852 | | | |
| 100128254 | MIDLAND | TX | | 09/14/2023 | | 1,156 | | (25) | | | (25) | | 1,131 | 1,131 | | | |
| 100087366 | LAKE WORTH | FL | | 10/25/2022 | | 1,711 | | 69 | | | 69 | | 1,780 | 1,780 | | | |
| 100153819 | SIMPSONVILLE | SC | | 07/10/2024 | | 579 | | (24) | | | (24) | | 555 | 555 | | | |
| 100087981 | ACTON | CA | | 10/25/2022 | | 1,744 | | (32) | | | (32) | | 1,712 | 1,712 | | | |
| 100100929 | TAMPA | FL | | 04/28/2023 | | 1,564 | | 170 | | | 170 | | 1,734 | 1,734 | | | |
| 100110729 | DEERFIELD BEACH | FL | | 08/11/2023 | | 916 | | (19) | | | (19) | | 897 | 897 | | | |
| 100083664 | ALVA | FL | | 06/23/2022 | | 1,798 | | (7) | | | (7) | | 1,791 | 1,791 | | | |
| 100079811 | FONTANA | CA | | 04/08/2022 | | 2,478 | | 70 | | | 70 | | 2,548 | 2,548 | | | |
| 100133758 | RENO | NV | | 10/23/2023 | | 1,073 | | (14) | | | (14) | | 1,059 | 1,059 | | | |
| 100132799 | MONETA | VA | | 11/03/2023 | | 1,206 | | (6) | | | (6) | | 1,200 | 1,200 | | | |
| 100078687 | WOOD RIDGE | NJ | | 02/02/2022 | | 1,806 | | (83) | | | (83) | | 1,723 | 1,723 | | | |
| 100146692 | WINCHESTER | CA | | 03/20/2024 | | 663 | | (13) | | | (13) | | 650 | 650 | | | |
| 100143420 | RIVERSIDE | CA | | 02/16/2024 | | 1,954 | | (4) | | | (4) | | 1,950 | 1,950 | | | |
| 100133614 | DALLAS | TX | | 10/23/2023 | | 1,154 | | 3 | | | 3 | | 1,157 | 1,157 | | | |
| 100119882 | LAS CRUCES | NM | | 08/10/2023 | | 1,019 | | (22) | | | (22) | | 997 | 997 | | | |
| 100117386 | CARSON | CA | | 07/20/2023 | | 2,255 | | 587 | | | 587 | | 2,842 | 2,842 | | | |
| 100140796 | LAUREL | MD | | 03/06/2024 | | 537 | | (14) | | | (14) | | 523 | 523 | | | |
| 100110063 | SILVER SPRING | MD | | 06/23/2023 | | 1,093 | | (4) | | | (4) | | 1,089 | 1,089 | | | |
| 100109377 | MANTECA | CA | | 06/12/2023 | | 1,668 | | 42 | | | 42 | | 1,710 | 1,710 | | | |
| 100160043 | REDLANDS | CA | | 07/17/2024 | | 329 | | (10) | | | (10) | | 319 | 319 | | | |
| 100160037 | KAMAS | UT | | 07/17/2024 | | 730 | | (13) | | | (13) | | 717 | 717 | | | |
| 100136764 | WHITESTONE | NY | | 11/27/2023 | | 627 | | (18) | | | (18) | | 609 | 609 | | | |
| 100153336 | PHOENIX | AZ | | 05/30/2024 | | 1,031 | | 69 | | | 69 | | 1,100 | 1,100 | | | |
| 100147831 | BRADENTON | FL | | 04/08/2024 | | 1,207 | | (6) | | | (6) | | 1,201 | 1,201 | | | |
| 100129507 | MARYSVILLE | WA | | 09/29/2023 | | 1,341 | | 11 | | | 11 | | 1,352 | 1,352 | | | |
| 100129446 | CAROLINA BEACH | NC | | 09/29/2023 | | 3,334 | | (17) | | | (17) | | 3,317 | 3,317 | | | |
| 100099833 | HAUPPAUGE | NY | | 02/28/2023 | | 1,277 | | (23) | | | (23) | | 1,254 | 1,254 | | | |
| 100150901 | CANTON | GA | | 05/08/2024 | | 1,071 | | (32) | | | (32) | | 1,039 | 1,039 | | | |
| 100134720 | SAN JOSE | CA | | 10/30/2023 | | 1,202 | | 26 | | | 26 | | 1,228 | 1,228 | | | |
| 100110333 | PAWTUCKET | RI | | 06/30/2023 | | 1,527 | | 22 | | | 22 | | 1,549 | 1,549 | | | |
| 100149556 | LAS VEGAS | NV | | 04/26/2024 | | 1,079 | | (2) | | | (2) | | 1,077 | 1,077 | | | |
| 100084677 | PHOENIX | AZ | | 08/02/2022 | | 1,786 | | (33) | | | (33) | | 1,753 | 1,753 | | | |
| 100030703 | PORTER RANCH | CA | | 04/09/2019 | | 2,263 | | 183 | | | 183 | | 2,446 | 2,446 | | | |
| 100135070 | PATERSON | NJ | | 11/01/2023 | | 1,118 | | 13 | | | 13 | | 1,131 | 1,131 | | | |
| 100101809 | JERSEY CITY | NJ | | 03/31/2023 | | 1,141 | | (27) | | | (27) | | 1,114 | 1,114 | | | |
| 100102372 | RICHMOND | TX | | 06/07/2023 | | 1,456 | | 2 | | | 2 | | 1,458 | 1,458 | | | |
| 100120131 | LAKE LURE | NC | | 08/11/2023 | | 1,260 | | (9) | | | (9) | | 1,251 | 1,251 | | | |
| 100118162 | STOCKTON | CA | | 07/20/2023 | | 1,155 | | (31) | | | (31) | | 1,124 | 1,124 | | | |
| 100146579 | CLOVIS | CA | | 03/20/2024 | | 1,026 | | (24) | | | (24) | | 1,002 | 1,002 | | | |
| 100139969 | WESTMINSTER | CO | | 01/09/2024 | | 895 | | 2 | | | 2 | | 897 | 897 | | | |
| 100160916 | BLUE RIDGE | GA | | 07/24/2024 | | 379 | | (7) | | | (7) | | 372 | 372 | | | |
| 100138107 | PEMBROKE PINES | FL | | 12/14/2023 | | 11,169 | | 240 | | | 240 | | 11,409 | 11,409 | | | |
| 100135669 | FULSHEAR | TX | | 11/09/2023 | | 1,206 | | (30) | | | (30) | | 1,176 | 1,176 | | | |
| 100127501 | CAROLINA BEACH | NC | | 09/08/2023 | | 1,287 | | (9) | | | (9) | | 1,278 | 1,278 | | | |
| 100149513 | COMMERCE CITY | CO | | 04/26/2024 | | 830 | | (11) | | | (11) | | 819 | 819 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127570 | SUPERIOR | CO | | 09/08/2023 | | 1,309 | | (2) | | | (2) | | 1,307 | 1,307 | | | |
| 100164772 | VIRGINIA BEACH | VA | | 08/26/2024 | | 352 | | (5) | | | (5) | | 347 | 347 | | | |
| 100146651 | SOUTH SAN FRANCISCO | CA | | 03/20/2024 | | 795 | | (44) | | | (44) | | 751 | 751 | | | |
| 100149153 | MABLETON | GA | | 04/22/2024 | | 1,070 | | (19) | | | (19) | | 1,051 | 1,051 | | | |
| 100136575 | ROYAL PALM BEACH | FL | | 11/22/2023 | | 1,030 | | (18) | | | (18) | | 1,012 | 1,012 | | | |
| 100147378 | ANAHEIM | CA | | 05/08/2024 | | 1,127 | | (9) | | | (9) | | 1,118 | 1,118 | | | |
| 100161502 | MENIFEE | CA | | 07/30/2024 | | 21,458 | | (513) | | | (513) | | 20,945 | 20,945 | | | |
| 100156132 | NOKOMIS | FL | | 07/25/2024 | | 145,525 | | (4,234) | | | (4,234) | | 141,291 | 141,291 | | | |
| 100133548 | STAFFORD | VA | | 10/19/2023 | | 807 | | (13) | | | (13) | | 794 | 794 | | | |
| 100088139 | SANTA ANA | CA | | 10/25/2022 | | 627 | | (30) | | | (30) | | 597 | 597 | | | |
| 100085018 | BOCA RATON | FL | | 08/12/2022 | | 1,177 | | (24) | | | (24) | | 1,153 | 1,153 | | | |
| 100103570 | BILLERICA | MA | | 05/08/2023 | | 1,837 | | (32) | | | (32) | | 1,805 | 1,805 | | | |
| 100102030 | WINDSOR | CO | | 04/14/2023 | | 1,300 | | (11) | | | (11) | | 1,289 | 1,289 | | | |
| 100142421 | GLENDALE | AZ | | 02/05/2024 | | 786 | | (1) | | | (1) | | 785 | 785 | | | |
| 100014446 | SIMI VALLEY | CA | | 09/27/2017 | | 2,304 | | 27 | | | 27 | | 2,331 | 2,331 | | | |
| 100120726 | BAYONNE | NJ | | 08/25/2023 | | 1,696 | | (5) | | | (5) | | 1,691 | 1,691 | | | |
| 100141736 | BULLARD | TX | | 01/30/2024 | | 409 | | (19) | | | (19) | | 390 | 390 | | | |
| 100165329 | LANCASTER | CA | | 08/29/2024 | | 259 | | (10) | | | (10) | | 249 | 249 | | | |
| 100120882 | CORONA | CA | | 08/28/2023 | | 2,682 | | (55) | | | (55) | | 2,627 | 2,627 | | | |
| 100138413 | INDIALANTIC | FL | | 12/18/2023 | | 1,295 | | (6) | | | (6) | | 1,289 | 1,289 | | | |
| 100133385 | APPLE VALLEY | CA | | 11/21/2023 | | 1,037 | | (2) | | | (2) | | 1,035 | 1,035 | | | |
| 4010060729 | Baltimore | MD | | 10/27/2023 | | 900 | | | | | | | 900 | 900 | | | |
| 100137424 | UNION | NJ | | 01/11/2024 | | 564 | | 10 | | | 10 | | 574 | 574 | | | |
| 100147557 | BOCA RATON | FL | | 04/03/2024 | | 7,045 | | (295) | | | (295) | | 6,750 | 6,750 | | | |
| 100157707 | LAKE HAVASU CITY | AZ | | 06/28/2024 | | 241 | | (15) | | | (15) | | 226 | 226 | | | |
| 100115957 | ROSWELL | GA | | 07/20/2023 | | 1,412 | | (32) | | | (32) | | 1,380 | 1,380 | | | |
| 100157808 | ROSEVILLE | CA | | 08/01/2024 | | 279 | | (11) | | | (11) | | 268 | 268 | | | |
| 100115134 | EAST ORANGE | NJ | | 07/17/2023 | | 1,073 | | (20) | | | (20) | | 1,053 | 1,053 | | | |
| 100128462 | PHILADELPHIA | PA | | 09/15/2023 | | 478 | | 5 | | | 5 | | 483 | 483 | | | |
| 100079950 | CANOGA PARK | CA | | 04/25/2022 | | 2,451 | | (18) | | | (18) | | 2,433 | 2,433 | | | |
| 100119346 | EDISTO ISLAND | SC | | 07/31/2023 | | 1,526 | | (12) | | | (12) | | 1,514 | 1,514 | | | |
| 100141248 | GLEN COVE | NY | | 01/30/2024 | | 849 | | (11) | | | (11) | | 838 | 838 | | | |
| 100156196 | STILLWATER | OK | | 06/20/2024 | | 479 | | (10) | | | (10) | | 469 | 469 | | | |
| 100153410 | SOUTH AMBOY | NJ | | 05/30/2024 | | 880 | | (26) | | | (26) | | 854 | 854 | | | |
| 100144566 | FEDERAL WAY | WA | | 04/26/2024 | | 808 | | (32) | | | (32) | | 776 | 776 | | | |
| 100137246 | SAN DIEGO | CA | | 11/29/2023 | | 898 | | (14) | | | (14) | | 884 | 884 | | | |
| 100142980 | HEBER CITY | UT | | 02/09/2024 | | 1,233 | | 7 | | | 7 | | 1,240 | 1,240 | | | |
| 100100788 | SAN PABLO | CA | | 04/28/2023 | | 2,990 | | 327 | | | 327 | | 3,317 | 3,317 | | | |
| 100142452 | BELLEVUE | WA | | 03/08/2024 | | 759 | | (28) | | | (28) | | 731 | 731 | | | |
| 100082627 | KAILUA KONA | HI | | 04/14/2022 | | 2,352 | | (22) | | | (22) | | 2,330 | 2,330 | | | |
| 100150017 | GLEN ALLEN | VA | | 06/07/2024 | | 844 | | (41) | | | (41) | | 803 | 803 | | | |
| 100087281 | WHITE PLAINS | NY | | 10/25/2022 | | 2,999 | | 461 | | | 461 | | 3,460 | 3,460 | | | |
| 100137225 | PENSACOLA | FL | | 11/29/2023 | | 889 | | (13) | | | (13) | | 876 | 876 | | | |
| 100128193 | VIRGINIA BEACH | VA | | 09/18/2023 | | 2,228 | | 35 | | | 35 | | 2,263 | 2,263 | | | |
| 100160200 | SEMINOLE | FL | | 07/18/2024 | | 353 | | (9) | | | (9) | | 344 | 344 | | | |
| 100116810 | MONTEREY PARK | CA | | 07/20/2023 | | 5,156 | | 453 | | | 453 | | 5,609 | 5,609 | | | |
| 100148808 | LATHROP | CA | | 04/17/2024 | | 1,114 | | (19) | | | (19) | | 1,095 | 1,095 | | | |
| 100154623 | NORTH LAS VEGAS | NV | | 06/14/2024 | | 723 | | (21) | | | (21) | | 702 | 702 | | | |
| 100153163 | BEAUFORT | NC | | 05/30/2024 | | 721 | | (9) | | | (9) | | 712 | 712 | | | |
| 100100385 | JAMAICA | NY | | 04/27/2023 | | 2,067 | | 71 | | | 71 | | 2,138 | 2,138 | | | |
| 100138007 | ELIZABETH | NJ | | 12/13/2023 | | 1,029 | | 1 | | | 1 | | 1,030 | 1,030 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120952 | ELBERT | CO | | 08/30/2023 | | 1,273 | | 27 | | | 27 | | 1,300 | 1,300 | | | |
| 100091999 | BREWSTER | NY | | 02/09/2023 | | 1,129 | | (29) | | | (29) | | 1,100 | 1,100 | | | |
| 100044803 | MIAMI | FL | | 11/19/2020 | | 1,230 | | (35) | | | (35) | | 1,195 | 1,195 | | | |
| 100151093 | OLD TAPPAN | NJ | | 05/08/2024 | | 1,211 | | (14) | | | (14) | | 1,197 | 1,197 | | | |
| 100129820 | SALT LAKE CITY | UT | | 09/27/2023 | | 1,442 | | (27) | | | (27) | | 1,415 | 1,415 | | | |
| 100107798 | PRESCOTT | AZ | | 05/19/2023 | | 1,320 | | 11 | | | 11 | | 1,331 | 1,331 | | | |
| 100138694 | ATASCOSA | TX | | 02/02/2024 | | 746 | | (31) | | | (31) | | 715 | 715 | | | |
| 100135919 | LOS ANGELES | CA | | 11/13/2023 | | 846 | | (2) | | | (2) | | 844 | 844 | | | |
| 100160182 | ROTONDA WEST | FL | | 07/18/2024 | | 360 | | (5) | | | (5) | | 355 | 355 | | | |
| 100152174 | SEATTLE | WA | | 05/17/2024 | | 1,060 | | (2) | | | (2) | | 1,058 | 1,058 | | | |
| 100116111 | (NORTH HOLLYWOOD AREA) LOS ANG | CA | | 07/20/2023 | | 1,995 | | 224 | | | 224 | | 2,219 | 2,219 | | | |
| 100148638 | GALT | CA | | 05/15/2024 | | 888 | | (53) | | | (53) | | 835 | 835 | | | |
| 100081687 | HAWTHORNE | CA | | 03/21/2022 | | 2,368 | | (33) | | | (33) | | 2,335 | 2,335 | | | |
| 100153351 | NOKOMIS | FL | | 05/30/2024 | | 1,067 | | (11) | | | (11) | | 1,056 | 1,056 | | | |
| 100140235 | MURRIETA | CA | | 01/18/2024 | | 1,011 | | (28) | | | (28) | | 983 | 983 | | | |
| 100149902 | LAS VEGAS | NV | | 04/29/2024 | | 1,708 | | (47) | | | (47) | | 1,661 | 1,661 | | | |
| 100116640 | DALY CITY | CA | | 07/20/2023 | | 2,522 | | 713 | | | 713 | | 3,235 | 3,235 | | | |
| 100128350 | LOS ANGELES | CA | | 09/14/2023 | | 966 | | (21) | | | (21) | | 945 | 945 | | | |
| 100160097 | HOUSTON | TX | | 07/17/2024 | | 359 | | (12) | | | (12) | | 347 | 347 | | | |
| 100151124 | OCEANSIDE | CA | | 05/08/2024 | | 1,066 | | (26) | | | (26) | | 1,040 | 1,040 | | | |
| 100082647 | KISSIMMEE | FL | | 04/14/2022 | | 487 | | (15) | | | (15) | | 472 | 472 | | | |
| 100074418 | CHICAGO | IL | | 12/02/2021 | | 5,168 | | (262) | | | (262) | | 4,906 | 4,906 | | | |
| 100061933 | FRANKLIN PARK | NJ | | 07/01/2021 | | 2,678 | | (34) | | | (34) | | 2,644 | 2,644 | | | |
| 100141365 | WINDER | GA | | 01/30/2024 | | 847 | | (22) | | | (22) | | 825 | 825 | | | |
| 100148210 | SHELTON | WA | | 04/12/2024 | | 1,093 | | (28) | | | (28) | | 1,065 | 1,065 | | | |
| 100119900 | PARKLAND | FL | | 08/10/2023 | | 957 | | (14) | | | (14) | | 943 | 943 | | | |
| 100086578 | CHICAGO | IL | | 09/30/2022 | | 1,018 | | 2 | | | 2 | | 1,020 | 1,020 | | | |
| 100144440 | UNIVERSAL CITY | TX | | 03/07/2024 | | 1,315 | | 2 | | | 2 | | 1,317 | 1,317 | | | |
| 100116491 | CELINA | TX | | 07/20/2023 | | 1,619 | | 274 | | | 274 | | 1,893 | 1,893 | | | |
| 100143291 | MARIETTA | GA | | 02/16/2024 | | 1,261 | | 1 | | | 1 | | 1,262 | 1,262 | | | |
| 100141661 | LAS VEGAS | NV | | 01/30/2024 | | 876 | | (32) | | | (32) | | 844 | 844 | | | |
| 100086745 | CARROLLTON | TX | | 09/30/2022 | | 3,636 | | 1 | | | 1 | | 3,637 | 3,637 | | | |
| 100081761 | CULVER CITY | CA | | 03/22/2022 | | 74 | | (1) | | | (1) | | 73 | 73 | | | |
| 100161315 | SEATTLE | WA | | 07/25/2024 | | 874 | | (12) | | | (12) | | 862 | 862 | | | |
| 100151860 | MIRAMAR | FL | | 05/10/2024 | | 981 | | (16) | | | (16) | | 965 | 965 | | | |
| 100147817 | PORTLAND | OR | | 04/08/2024 | | 1,100 | | (20) | | | (20) | | 1,080 | 1,080 | | | |
| 100112872 | WINDERMERE | FL | | 06/29/2023 | | 6,815 | | 1,659 | | | 1,659 | | 8,474 | 8,474 | | | |
| 100086049 | SAN ANTONIO | TX | | 08/24/2022 | | 1,220 | | 3 | | | 3 | | 1,223 | 1,223 | | | |
| 100102600 | HERNDON | VA | | 06/07/2023 | | 1,226 | | (41) | | | (41) | | 1,185 | 1,185 | | | |
| 100141223 | SAN DIEGO | CA | | 01/30/2024 | | 32,691 | | (285) | | | (285) | | 32,406 | 32,406 | | | |
| 100152264 | RIVERSIDE | CA | | 05/17/2024 | | 786 | | (7) | | | (7) | | 779 | 779 | | | |
| 100030867 | CROTON ON HUDSON | NY | | 04/09/2019 | | 3,278 | | 360 | | | 360 | | 3,638 | 3,638 | | | |
| 100089375 | BLUFFDALE | UT | | 11/17/2022 | | 1,414 | | 23 | | | 23 | | 1,437 | 1,437 | | | |
| 100152022 | RANCHO MIRAGE | CA | | 05/14/2024 | | 1,197 | | (15) | | | (15) | | 1,182 | 1,182 | | | |
| 100067684 | CHICAGO | IL | | 09/23/2021 | | 3,634 | | (41) | | | (41) | | 3,593 | 3,593 | | | |
| 100144139 | JACKSON | NJ | | 03/07/2024 | | 1,107 | | (11) | | | (11) | | 1,096 | 1,096 | | | |
| 100010734 | LEAGUE CITY | TX | | 12/23/2016 | | 5,688 | | 150 | | | 150 | | 5,838 | 5,838 | | | |
| 100099945 | LAKEWOOD | CA | | 03/28/2023 | | 994 | | (17) | | | (17) | | 977 | 977 | | | |
| 100131834 | MULLICA HILL | NJ | | 10/06/2023 | | 824 | | (8) | | | (8) | | 816 | 816 | | | |
| 100149500 | UPLAND | CA | | 04/24/2024 | | 726 | | (15) | | | (15) | | 711 | 711 | | | |
| 100110105 | PHOENIX | AZ | | 06/23/2023 | | 1,382 | | (12) | | | (12) | | 1,370 | 1,370 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013206 | CHICAGO | IL | | 05/25/2017 | | 1,426 | | 265 | | | 265 | | 1,691 | 1,691 | | | |
| 100088087 | SULTAN | WA | | 10/25/2022 | | 1,277 | | 3 | | | 3 | | 1,280 | 1,280 | | | |
| 100115908 | CARMICHAEL | CA | | 07/20/2023 | | 1,143 | | (27) | | | (27) | | 1,116 | 1,116 | | | |
| 100114549 | MORENO VALLEY | CA | | 06/29/2023 | | 1,227 | | (1) | | | (1) | | 1,226 | 1,226 | | | |
| 100090072 | AVENTURA | FL | | 01/13/2023 | | 1,119 | | (8) | | | (8) | | 1,111 | 1,111 | | | |
| 100141320 | BRIDGEWATER | MA | | 01/30/2024 | | 724 | | | | | | | 724 | 724 | | | |
| 100079371 | GILBERT | AZ | | 03/17/2022 | | 4,006 | | (69) | | | (69) | | 3,937 | 3,937 | | | |
| 100164184 | MARYSVILLE | WA | | 08/21/2024 | | 308 | | (2) | | | (2) | | 306 | 306 | | | |
| 100110147 | GARDENA | CA | | 06/29/2023 | | 1,696 | | (42) | | | (42) | | 1,654 | 1,654 | | | |
| 100102169 | LOS ANGELES | CA | | 04/14/2023 | | 1,335 | | 30 | | | 30 | | 1,365 | 1,365 | | | |
| 100157612 | FORT MYERS | FL | | 06/28/2024 | | 684 | | (10) | | | (10) | | 674 | 674 | | | |
| 100132348 | CLOVIS | CA | | 11/03/2023 | | 1,417 | | 148 | | | 148 | | 1,565 | 1,565 | | | |
| 100152778 | FORT MYERS | FL | | 05/22/2024 | | 694 | | (13) | | | (13) | | 681 | 681 | | | |
| 100140173 | WOODLAND | CA | | 01/09/2024 | | 1,461 | | 54 | | | 54 | | 1,515 | 1,515 | | | |
| 100060152 | HOLMES BEACH | FL | | 06/25/2021 | | 2,635 | | (45) | | | (45) | | 2,590 | 2,590 | | | |
| 100159449 | ELLIJAY | GA | | 07/15/2024 | | 351 | | (10) | | | (10) | | 341 | 341 | | | |
| 100082999 | HOMESTEAD | FL | | 05/05/2022 | | 7,481 | | (106) | | | (106) | | 7,375 | 7,375 | | | |
| 100090882 | CHARLOTTE | NC | | 01/31/2023 | | 1,422 | | 23 | | | 23 | | 1,445 | 1,445 | | | |
| 100120008 | NASHVILLE | TN | | 08/11/2023 | | 1,189 | | 1 | | | 1 | | 1,190 | 1,190 | | | |
| 100078443 | JURUPA VALLEY RIVERSID | CA | | 01/21/2022 | | 2,085 | | (50) | | | (50) | | 2,035 | 2,035 | | | |
| 100146999 | TUSTIN | CA | | 03/27/2024 | | 1,064 | | (13) | | | (13) | | 1,051 | 1,051 | | | |
| 100164495 | ELLIJAY | GA | | 08/21/2024 | | 358 | | (8) | | | (8) | | 350 | 350 | | | |
| 100149299 | CATHEDRAL CITY | CA | | 04/24/2024 | | 1,063 | | (25) | | | (25) | | 1,038 | 1,038 | | | |
| 100147919 | GARFIELD | NJ | | 04/08/2024 | | 1,303 | | 1 | | | 1 | | 1,304 | 1,304 | | | |
| 100142794 | GLENWOOD SPRINGS | CO | | 02/08/2024 | | 1,189 | | (36) | | | (36) | | 1,153 | 1,153 | | | |
| 100043579 | SCARSDALE | NY | | 08/13/2020 | | 1,243 | | (39) | | | (39) | | 1,204 | 1,204 | | | |
| 100091182 | OAKLAND | NJ | | 01/31/2023 | | 1,287 | | 12 | | | 12 | | 1,299 | 1,299 | | | |
| 100120707 | BROOMFIELD | CO | | 08/25/2023 | | 1,428 | | 30 | | | 30 | | 1,458 | 1,458 | | | |
| 100153353 | FORT MYERS | FL | | 05/30/2024 | | 1,082 | | (15) | | | (15) | | 1,067 | 1,067 | | | |
| 100116293 | EL CAJON | CA | | 07/20/2023 | | 1,081 | | 214 | | | 214 | | 1,295 | 1,295 | | | |
| 100158925 | ATLANTIC CITY | NJ | | 07/12/2024 | | 800 | | (13) | | | (13) | | 787 | 787 | | | |
| 100136553 | REDLANDS | CA | | 11/20/2023 | | 1,503 | | 118 | | | 118 | | 1,621 | 1,621 | | | |
| 100151978 | BROOMFIELD | CO | | 06/14/2024 | | 787 | | (66) | | | (66) | | 721 | 721 | | | |
| 100154076 | KANNAPOLIS | NC | | 06/06/2024 | | 1,317 | | (16) | | | (16) | | 1,301 | 1,301 | | | |
| 100137465 | SAN ANTONIO | TX | | 01/11/2024 | | 1,417 | | (50) | | | (50) | | 1,367 | 1,367 | | | |
| 100161357 | WINTER GARDEN | FL | | 07/25/2024 | | 388 | | 2 | | | 2 | | 390 | 390 | | | |
| 100103394 | SACRAMENTO | CA | | 06/16/2023 | | 915 | | (31) | | | (31) | | 884 | 884 | | | |
| 100118747 | TRUCKEE | CA | | 07/25/2023 | | 1,915 | | (41) | | | (41) | | 1,874 | 1,874 | | | |
| 100011102 | LOS ANGELES | CA | | 12/23/2016 | | 3,598 | | 221 | | | 221 | | 3,819 | 3,819 | | | |
| 100153391 | YUCAIPA | CA | | 05/29/2024 | | 796 | | (31) | | | (31) | | 765 | 765 | | | |
| 100143740 | EVERETT | WA | | 04/05/2024 | | 1,097 | | (24) | | | (24) | | 1,073 | 1,073 | | | |
| 100143107 | WEST PALM BEACH | FL | | 02/16/2024 | | 1,085 | | (17) | | | (17) | | 1,068 | 1,068 | | | |
| 100088353 | PLEASANT GROVE | UT | | 01/06/2023 | | 1,064 | | (8) | | | (8) | | 1,056 | 1,056 | | | |
| 100161744 | TAMPA | FL | | 07/30/2024 | | 301 | | (11) | | | (11) | | 290 | 290 | | | |
| 100147922 | RICHARDSON | TX | | 04/08/2024 | | 1,124 | | (25) | | | (25) | | 1,099 | 1,099 | | | |
| 100114745 | CATHEDRAL CITY | CA | | 07/07/2023 | | 826 | | (15) | | | (15) | | 811 | 811 | | | |
| 100151733 | RIVERSIDE | CA | | 05/10/2024 | | 755 | | (22) | | | (22) | | 733 | 733 | | | |
| 100108434 | HAVERSTRAW | NY | | 05/25/2023 | | 1,110 | | (15) | | | (15) | | 1,095 | 1,095 | | | |
| 100143723 | SCOTTSDALE | AZ | | 02/26/2024 | | 816 | | (19) | | | (19) | | 797 | 797 | | | |
| 100118932 | FREDERICK | MD | | 07/27/2023 | | 1,946 | | (67) | | | (67) | | 1,879 | 1,879 | | | |
| 100147765 | COSTA MESA | CA | | 04/08/2024 | | 1,491 | | (23) | | | (23) | | 1,468 | 1,468 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161154 | RENO | NV | | 07/24/2024 | | 739 | | (19) | | | (19) | | 720 | 720 | | | |
| 100154784 | LA QUINTA | CA | | 07/19/2024 | | 1,721 | | (29) | | | (29) | | 1,692 | 1,692 | | | |
| 100129587 | SUNSET BEACH | NC | | 09/29/2023 | | 1,310 | | (6) | | | (6) | | 1,304 | 1,304 | | | |
| 100087237 | TEANECK | NJ | | 10/25/2022 | | 2,338 | | 399 | | | 399 | | 2,737 | 2,737 | | | |
| 100141627 | FRESNO | CA | | 01/30/2024 | | 628 | | (34) | | | (34) | | 594 | 594 | | | |
| 100115829 | SEATTLE | WA | | 07/20/2023 | | 1,584 | | (15) | | | (15) | | 1,569 | 1,569 | | | |
| 100156297 | DENVER | CO | | 07/25/2024 | | 331 | | (9) | | | (9) | | 322 | 322 | | | |
| 100143663 | WAXHAW | NC | | 02/22/2024 | | 1,123 | | (7) | | | (7) | | 1,116 | 1,116 | | | |
| 100158727 | DELRAY BEACH | FL | | 07/10/2024 | | 12,064 | | (231) | | | (231) | | 11,833 | 11,833 | | | |
| 100150786 | FULLERTON | CA | | 05/07/2024 | | 1,201 | | (8) | | | (8) | | 1,193 | 1,193 | | | |
| 100142784 | WEST ORANGE | NJ | | 02/08/2024 | | 1,227 | | (1) | | | (1) | | 1,226 | 1,226 | | | |
| 100115171 | NEWARK | NJ | | 07/17/2023 | | 1,102 | | (35) | | | (35) | | 1,067 | 1,067 | | | |
| 100116848 | LOS ANGELES | CA | | 07/20/2023 | | 2,707 | | 96 | | | 96 | | 2,803 | 2,803 | | | |
| 100091019 | LOS ANGELES | CA | | 01/31/2023 | | 911 | | (40) | | | (40) | | 871 | 871 | | | |
| 100148522 | PHILADELPHIA | PA | | 04/12/2024 | | 1,210 | | (17) | | | (17) | | 1,193 | 1,193 | | | |
| 100101938 | NAPLES | FL | | 04/14/2023 | | 735 | | (27) | | | (27) | | 708 | 708 | | | |
| 100150473 | LA PUENTE | CA | | 05/03/2024 | | 1,340 | | 18 | | | 18 | | 1,358 | 1,358 | | | |
| 100152448 | EVERETT | WA | | 05/17/2024 | | 704 | | (8) | | | (8) | | 696 | 696 | | | |
| 100080914 | JOSHUA TREE | CA | | 04/01/2022 | | 1,942 | | (91) | | | (91) | | 1,851 | 1,851 | | | |
| 100156076 | WEST PALM BEACH | FL | | 06/18/2024 | | 560 | | (28) | | | (28) | | 532 | 532 | | | |
| 100157901 | DENVER | NC | | 07/09/2024 | | 1,026 | | 65 | | | 65 | | 1,091 | 1,091 | | | |
| 100114746 | RAYMOND | CA | | 07/07/2023 | | 1,059 | | (21) | | | (21) | | 1,038 | 1,038 | | | |
| 100161056 | HILLSBORO | OR | | 07/24/2024 | | 776 | | 16 | | | 16 | | 792 | 792 | | | |
| 100136577 | WOODLAND PARK | NJ | | 11/22/2023 | | 947 | | (7) | | | (7) | | 940 | 940 | | | |
| 100117088 | CANDLER | NC | | 07/20/2023 | | 1,590 | | 27 | | | 27 | | 1,617 | 1,617 | | | |
| 100129591 | SAN DIEGO | CA | | 09/29/2023 | | 1,114 | | (20) | | | (20) | | 1,094 | 1,094 | | | |
| 100150135 | COCONUT CREEK | FL | | 06/14/2024 | | 1,335 | | (24) | | | (24) | | 1,311 | 1,311 | | | |
| 100137152 | CORAL SPRINGS | FL | | 11/28/2023 | | 954 | | (16) | | | (16) | | 938 | 938 | | | |
| 100012054 | YONKERS | NY | | 03/08/2017 | | 1,778 | | 115 | | | 115 | | 1,893 | 1,893 | | | |
| 100079789 | SAN DIEGO | CA | | 04/08/2022 | | 2,989 | | 321 | | | 321 | | 3,310 | 3,310 | | | |
| 100127993 | SILVER SPRING | MD | | 09/08/2023 | | 1,484 | | 64 | | | 64 | | 1,548 | 1,548 | | | |
| 100160958 | KENT | WA | | 07/24/2024 | | 366 | | (9) | | | (9) | | 357 | 357 | | | |
| 100127999 | LEBANON | TN | | 09/08/2023 | | 1,474 | | 59 | | | 59 | | 1,533 | 1,533 | | | |
| 100091572 | HACIENDA HEIGHTS | CA | | 03/07/2023 | | 1,116 | | (27) | | | (27) | | 1,089 | 1,089 | | | |
| 100158508 | GRASS VALLEY | CA | | 07/10/2024 | | 669 | | (16) | | | (16) | | 653 | 653 | | | |
| 100138203 | LAS VEGAS | NV | | 12/14/2023 | | 721 | | (20) | | | (20) | | 701 | 701 | | | |
| 100090379 | SAN JOSE | CA | | 12/28/2022 | | 1,776 | | (3) | | | (3) | | 1,773 | 1,773 | | | |
| 100084729 | TEMPE | AZ | | 08/02/2022 | | 1,580 | | 24 | | | 24 | | 1,604 | 1,604 | | | |
| 100117547 | SAN JOSE | CA | | 07/20/2023 | | 1,579 | | 185 | | | 185 | | 1,764 | 1,764 | | | |
| 100119267 | AURORA | CO | | 07/31/2023 | | 1,408 | | 16 | | | 16 | | 1,424 | 1,424 | | | |
| 100024753 | INGLEWOOD | CA | | 09/20/2018 | | 1,385 | | 149 | | | 149 | | 1,534 | 1,534 | | | |
| 100086549 | LEMONT | IL | | 09/30/2022 | | 1,604 | | 6 | | | 6 | | 1,610 | 1,610 | | | |
| 100136148 | SAINT AUGUSTINE | FL | | 12/18/2023 | | 849 | | (23) | | | (23) | | 826 | 826 | | | |
| 100143517 | NEWARK | NJ | | 02/21/2024 | | 1,048 | | (21) | | | (21) | | 1,027 | 1,027 | | | |
| 100147011 | FREMONT | CA | | 03/27/2024 | | 1,266 | | (35) | | | (35) | | 1,231 | 1,231 | | | |
| 100149181 | SAN DIEGO | CA | | 04/22/2024 | | 982 | | (19) | | | (19) | | 963 | 963 | | | |
| 100116326 | STATEN ISLAND | NY | | 07/20/2023 | | 2,008 | | 366 | | | 366 | | 2,374 | 2,374 | | | |
| 100139456 | WILLIS | TX | | 12/28/2023 | | 1,045 | | 8 | | | 8 | | 1,053 | 1,053 | | | |
| 100137712 | SAN FRANCISCO | CA | | 12/08/2023 | | 994 | | (22) | | | (22) | | 972 | 972 | | | |
| 100149766 | SPRING VALLEY | NY | | 04/26/2024 | | 358 | | (8) | | | (8) | | 350 | 350 | | | |
| 100118141 | RENTON | WA | | 07/20/2023 | | 754 | | (14) | | | (14) | | 740 | 740 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116826 | EASTVALE | CA | | 07/20/2023 | | 2,103 | | 679 | | | 679 | | 2,782 | 2,782 | | | |
| 100091754 | CANDLER | NC | | 03/24/2023 | | 1,030 | | (20) | | | (20) | | 1,010 | 1,010 | | | |
| 100115442 | LONG BEACH | CA | | 07/17/2023 | | 703 | | (3) | | | (3) | | 700 | 700 | | | |
| 100107997 | JACKSON | NJ | | 05/25/2023 | | 1,153 | | 7 | | | 7 | | 1,160 | 1,160 | | | |
| 100075933 | NATIONAL CITY | CA | | 01/07/2022 | | 2,267 | | (70) | | | (70) | | 2,197 | 2,197 | | | |
| 100108206 | MANASSAS | VA | | 05/24/2023 | | 2,843 | | (14) | | | (14) | | 2,829 | 2,829 | | | |
| 100161709 | MIAMI | FL | | 07/30/2024 | | 348 | | (11) | | | (11) | | 337 | 337 | | | |
| 100161511 | MCMINNVILLE | OR | | 07/30/2024 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100153902 | LOS BANOS | CA | | 06/05/2024 | | 1,198 | | (42) | | | (42) | | 1,156 | 1,156 | | | |
| 4010053963 | Trenton | NJ | | 06/20/2023 | | 752 | | (95) | | | (95) | | 657 | 657 | | | |
| 100160203 | MILTON | DE | | 07/18/2024 | | 316 | | (8) | | | (8) | | 308 | 308 | | | |
| 100088837 | LEAGUE CITY | TX | | 11/15/2022 | | 1,564 | | (14) | | | (14) | | 1,550 | 1,550 | | | |
| 100089985 | OCALA | FL | | 01/13/2023 | | 1,113 | | (4) | | | (4) | | 1,109 | 1,109 | | | |
| 100121026 | NAPLES | FL | | 08/30/2023 | | 1,421 | | 46 | | | 46 | | 1,467 | 1,467 | | | |
| 100162314 | BOCA RATON | FL | | 08/05/2024 | | 314 | | (6) | | | (6) | | 308 | 308 | | | |
| 100015823 | LOS ANGELES | CA | | 02/27/2018 | | 2,860 | | 29 | | | 29 | | 2,889 | 2,889 | | | |
| 100137370 | NORTH ARLINGTON | NJ | | 12/01/2023 | | 921 | | (17) | | | (17) | | 904 | 904 | | | |
| 100144314 | TEMECULA | CA | | 03/07/2024 | | 739 | | (22) | | | (22) | | 717 | 717 | | | |
| 100155948 | QUEEN CREEK | AZ | | 06/17/2024 | | 2,755 | | (10) | | | (10) | | 2,745 | 2,745 | | | |
| 100121005 | VENICE | FL | | 08/30/2023 | | 1,472 | | 44 | | | 44 | | 1,516 | 1,516 | | | |
| 100108241 | SAN BERNARDINO | CA | | 05/24/2023 | | 1,403 | | (34) | | | (34) | | 1,369 | 1,369 | | | |
| 100135785 | JERSEY CITY | NJ | | 11/10/2023 | | 1,329 | | 33 | | | 33 | | 1,362 | 1,362 | | | |
| 100110036 | JOSHUA TREE | CA | | 06/23/2023 | | 294 | | (9) | | | (9) | | 285 | 285 | | | |
| 100144561 | PASO ROBLES | CA | | 04/26/2024 | | 973 | | (41) | | | (41) | | 932 | 932 | | | |
| 100091964 | LAKEWOOD RANCH | FL | | 02/07/2023 | | 791 | | (5) | | | (5) | | 786 | 786 | | | |
| 100109151 | FREDERICKSBURG | TX | | 07/21/2023 | | 2,071 | | (29) | | | (29) | | 2,042 | 2,042 | | | |
| 100099925 | KENNEWICK | WA | | 03/28/2023 | | 9,472 | | (194) | | | (194) | | 9,278 | 9,278 | | | |
| 100139247 | SAN JOSE | CA | | 12/28/2023 | | 991 | | (3) | | | (3) | | 988 | 988 | | | |
| 100114709 | SPOTSYLVANIA | VA | | 06/29/2023 | | 777 | | (17) | | | (17) | | 760 | 760 | | | |
| 100101002 | PHOENIX | AZ | | 04/28/2023 | | 2,544 | | 226 | | | 226 | | 2,770 | 2,770 | | | |
| 100153893 | OXNARD | CA | | 06/05/2024 | | 630 | | (15) | | | (15) | | 615 | 615 | | | |
| 100153335 | WILDWOOD | NJ | | 05/30/2024 | | 2,076 | | 16 | | | 16 | | 2,092 | 2,092 | | | |
| 100137025 | ERIE | CO | | 11/28/2023 | | 1,775 | | 256 | | | 256 | | 2,031 | 2,031 | | | |
| 100138735 | NEWPORT BEACH | CA | | 02/02/2024 | | 738 | | (26) | | | (26) | | 712 | 712 | | | |
| 100127686 | MODESTO | CA | | 09/08/2023 | | 1,925 | | (63) | | | (63) | | 1,862 | 1,862 | | | |
| 100133750 | BEND | OR | | 10/23/2023 | | 1,255 | | 11 | | | 11 | | 1,266 | 1,266 | | | |
| 100149483 | ROSEVILLE | CA | | 04/24/2024 | | 1,064 | | (35) | | | (35) | | 1,029 | 1,029 | | | |
| 100099621 | ROHNERT PARK | CA | | 04/06/2023 | | 701 | | 26 | | | 26 | | 727 | 727 | | | |
| 100089960 | WALLINGTON | NJ | | 01/26/2023 | | 1,002 | | (27) | | | (27) | | 975 | 975 | | | |
| 100136894 | LAKEWOOD | CO | | 11/27/2023 | | 1,266 | | 29 | | | 29 | | 1,295 | 1,295 | | | |
| 100068233 | GALVESTON | TX | | 08/25/2021 | | 2,604 | | (45) | | | (45) | | 2,559 | 2,559 | | | |
| 100137803 | FERNANDINA BEACH | FL | | 12/08/2023 | | 1,121 | | (10) | | | (10) | | 1,111 | 1,111 | | | |
| 100087315 | LAS VEGAS | NV | | 10/25/2022 | | 6,422 | | 592 | | | 592 | | 7,014 | 7,014 | | | |
| 100137205 | PORTER | TX | | 11/28/2023 | | 919 | | (18) | | | (18) | | 901 | 901 | | | |
| 100000310 | DOWNEY | CA | | 09/27/2016 | | 1,861 | | 44 | | | 44 | | 1,905 | 1,905 | | | |
| 100144339 | KISSIMMEE | FL | | 03/07/2024 | | 1,235 | | (33) | | | (33) | | 1,202 | 1,202 | | | |
| 100151509 | MANTECA | CA | | 05/10/2024 | | 1,358 | | 27 | | | 27 | | 1,385 | 1,385 | | | |
| 4010052534 | Detroit | MI | | 07/27/2023 | | 991 | | (89) | | | (89) | | 902 | 902 | | | |
| 100110406 | GLORIETA | NM | | 06/30/2023 | | 1,380 | | 2 | | | 2 | | 1,382 | 1,382 | | | |
| 100139319 | DAVENPORT | FL | | 12/28/2023 | | 867 | | 3 | | | 3 | | 870 | 870 | | | |
| 100147440 | RUIDOSO | NM | | 04/03/2024 | | 987 | | (16) | | | (16) | | 971 | 971 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140232 | WACO | TX | | 01/11/2024 | | 620 | | 9 | | | 9 | | 629 | 629 | | | |
| 100158780 | ASHEVILLE | NC | | 07/10/2024 | | 405 | | (3) | | | (3) | | 402 | 402 | | | |
| 100115819 | COCONUT CREEK | FL | | 07/20/2023 | | 1,722 | | (37) | | | (37) | | 1,685 | 1,685 | | | |
| 100137991 | MARYSVILLE | WA | | 12/13/2023 | | 1,496 | | 96 | | | 96 | | 1,592 | 1,592 | | | |
| 100140324 | TROPHY CLUB | TX | | 01/18/2024 | | 1,105 | | (26) | | | (26) | | 1,079 | 1,079 | | | |
| 100147467 | PATTERSON | CA | | 04/03/2024 | | 1,173 | | (11) | | | (11) | | 1,162 | 1,162 | | | |
| 100089772 | KISSIMMEE | FL | | 12/02/2022 | | 1,487 | | (174) | | | (174) | | 1,313 | 1,313 | | | |
| 100071544 | CASTRO VALLEY | CA | | 10/14/2021 | | 2,627 | | (53) | | | (53) | | 2,574 | 2,574 | | | |
| 100144402 | MILLCREEK | UT | | 03/07/2024 | | 1,097 | | (17) | | | (17) | | 1,080 | 1,080 | | | |
| 100151825 | INDIANAPOLIS | IN | | 05/10/2024 | | 1,186 | | 33 | | | 33 | | 1,219 | 1,219 | | | |
| 100109287 | SEVIERVILLE | TN | | 06/12/2023 | | 1,141 | | (9) | | | (9) | | 1,132 | 1,132 | | | |
| 100156739 | LOS ANGELES | CA | | 06/26/2024 | | 364 | | (7) | | | (7) | | 357 | 357 | | | |
| 100089251 | BRIDGEPORT | CT | | 01/26/2023 | | 1,079 | | 97 | | | 97 | | 1,176 | 1,176 | | | |
| 100158142 | DAVENPORT | FL | | 07/09/2024 | | 359 | | (6) | | | (6) | | 353 | 353 | | | |
| 100127635 | DENVER | CO | | 09/08/2023 | | 1,173 | | (17) | | | (17) | | 1,156 | 1,156 | | | |
| 100118988 | PALMDALE | CA | | 07/27/2023 | | 858 | | (25) | | | (25) | | 833 | 833 | | | |
| 100116255 | BISCAYNE PARK | FL | | 07/20/2023 | | 1,917 | | 406 | | | 406 | | 2,323 | 2,323 | | | |
| 100137865 | STEVENSVILLE | MT | | 12/08/2023 | | 1,010 | | (23) | | | (23) | | 987 | 987 | | | |
| 100140601 | FOLSOM | CA | | 01/19/2024 | | 1,341 | | 1 | | | 1 | | 1,342 | 1,342 | | | |
| 100128145 | LAVALLETTE | NJ | | 09/18/2023 | | 3,082 | | 37 | | | 37 | | 3,119 | 3,119 | | | |
| 100144529 | KIHEI | HI | | 04/26/2024 | | 1,089 | | (17) | | | (17) | | 1,072 | 1,072 | | | |
| 100144059 | SHORELINE | WA | | 03/07/2024 | | 1,070 | | (26) | | | (26) | | 1,044 | 1,044 | | | |
| 100079900 | MIAMI | FL | | 04/25/2022 | | 2,694 | | (40) | | | (40) | | 2,654 | 2,654 | | | |
| 100144366 | WEST COVINA | CA | | 03/07/2024 | | 900 | | (12) | | | (12) | | 888 | 888 | | | |
| 100119707 | PATERSON | NJ | | 08/08/2023 | | 1,089 | | (25) | | | (25) | | 1,064 | 1,064 | | | |
| 100157926 | DAVENPORT | FL | | 07/09/2024 | | 351 | | (5) | | | (5) | | 346 | 346 | | | |
| 100138931 | MARTINEZ | CA | | 12/21/2023 | | 8,388 | | 427 | | | 427 | | 8,815 | 8,815 | | | |
| 100144166 | BRANFORD | CT | | 03/07/2024 | | 1,096 | | (17) | | | (17) | | 1,079 | 1,079 | | | |
| 100087121 | LOMITA | CA | | 11/04/2022 | | 1,255 | | (22) | | | (22) | | 1,233 | 1,233 | | | |
| 100149360 | ISLAND PARK | ID | | 04/24/2024 | | 1,057 | | (25) | | | (25) | | 1,032 | 1,032 | | | |
| 100136013 | LOS ANGELES | CA | | 11/16/2023 | | 675 | | 1 | | | 1 | | 676 | 676 | | | |
| 100141730 | SYOSSET | NY | | 01/30/2024 | | 968 | | (22) | | | (22) | | 946 | 946 | | | |
| 4010047432 | Detroit | MI | | 03/22/2023 | | 1,002 | | (73) | | | (73) | | 929 | 929 | | | |
| 100103279 | LOS ANGELES | CA | | 04/27/2023 | | 2,623 | | (57) | | | (57) | | 2,566 | 2,566 | | | |
| 100152201 | ATLANTA | GA | | 05/17/2024 | | 705 | | (17) | | | (17) | | 688 | 688 | | | |
| 100079127 | LAFAYETTE | CO | | 02/24/2022 | | 2,326 | | (23) | | | (23) | | 2,303 | 2,303 | | | |
| 100137925 | INDIAN SHORES | FL | | 12/13/2023 | | 986 | | 7 | | | 7 | | 993 | 993 | | | |
| 100117820 | JAMAICA | NY | | 07/20/2023 | | 906 | | (8) | | | (8) | | 898 | 898 | | | |
| 100149192 | GRAPEVINE | TX | | 04/22/2024 | | 974 | | (34) | | | (34) | | 940 | 940 | | | |
| 100115005 | KNOXVILLE | TN | | 07/14/2023 | | 1,285 | | 10 | | | 10 | | 1,295 | 1,295 | | | |
| 100101055 | BROOKLYN | NY | | 04/28/2023 | | 2,673 | | 532 | | | 532 | | 3,205 | 3,205 | | | |
| 100143472 | OCEANSIDE | CA | | 02/16/2024 | | 715 | | (15) | | | (15) | | 700 | 700 | | | |
| 100139548 | REISTERSTOWN | MD | | 12/28/2023 | | 904 | | (15) | | | (15) | | 889 | 889 | | | |
| 100140655 | SPOKANE VALLEY | WA | | 02/08/2024 | | 943 | | (48) | | | (48) | | 895 | 895 | | | |
| 100155887 | HORSESHOE BAY | TX | | 06/17/2024 | | 1,054 | | (28) | | | (28) | | 1,026 | 1,026 | | | |
| 100147476 | SPRING VALLEY | CA | | 04/03/2024 | | 1,061 | | (21) | | | (21) | | 1,040 | 1,040 | | | |
| 100091015 | CENTERVILLE | MA | | 01/31/2023 | | 2,520 | | (58) | | | (58) | | 2,462 | 2,462 | | | |
| 100160865 | PHILADELPHIA | PA | | 07/24/2024 | | 348 | | (9) | | | (9) | | 339 | 339 | | | |
| 100030812 | ORANGE | CA | | 04/09/2019 | | 924 | | 2 | | | 2 | | 926 | 926 | | | |
| 100108914 | TURLOCK | CA | | 05/31/2023 | | 4,601 | | (113) | | | (113) | | 4,488 | 4,488 | | | |
| 100054186 | RANCHO STA MARG | CA | | 03/23/2021 | | 1,619 | | (104) | | | (104) | | 1,515 | 1,515 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100089204 | TEMPE | AZ | | 11/18/2022 | | 1,225 | | (12) | | | (12) | | 1,213 | 1,213 | | | |
| 100155102 | GRANT-VALKARIA | FL | | 07/19/2024 | | 688 | | (30) | | | (30) | | 658 | 658 | | | |
| 100078664 | CALDWELL | NJ | | 02/02/2022 | | 1,797 | | (65) | | | (65) | | 1,732 | 1,732 | | | |
| 100115427 | DEL HAVEN | NJ | | 07/17/2023 | | 1,266 | | 52 | | | 52 | | 1,318 | 1,318 | | | |
| 100102499 | PANAMA CITY BEACH | FL | | 06/07/2023 | | 745 | | (33) | | | (33) | | 712 | 712 | | | |
| 100136033 | COMPTON | CA | | 11/16/2023 | | 940 | | (11) | | | (11) | | 929 | 929 | | | |
| 100087234 | BOCA RATON | FL | | 10/25/2022 | | 1,702 | | 98 | | | 98 | | 1,800 | 1,800 | | | |
| 100091146 | SAN DIEGO | CA | | 01/31/2023 | | 1,407 | | 38 | | | 38 | | 1,445 | 1,445 | | | |
| 100152654 | GEORGETOWN | TX | | 05/17/2024 | | 704 | | (8) | | | (8) | | 696 | 696 | | | |
| 100143975 | UPLAND | CA | | 02/29/2024 | | 1,034 | | (17) | | | (17) | | 1,017 | 1,017 | | | |
| 100103125 | DEER PARK | NY | | 04/21/2023 | | 1,127 | | (24) | | | (24) | | 1,103 | 1,103 | | | |
| 100135213 | MIRAMAR BEACH | FL | | 11/08/2023 | | 1,203 | | (3) | | | (3) | | 1,200 | 1,200 | | | |
| 100151758 | LOS ANGELES AREA OF CHATSWORT | CA | | 05/10/2024 | | 585 | | (12) | | | (12) | | 573 | 573 | | | |
| 100162632 | BRIDGEWATER | NJ | | 08/12/2024 | | 347 | | (6) | | | (6) | | 341 | 341 | | | |
| 100155233 | COMPTON | CA | | 07/19/2024 | | 104 | | (10) | | | (10) | | 94 | 94 | | | |
| 100147736 | MIAMI | FL | | 04/08/2024 | | 1,059 | | (22) | | | (22) | | 1,037 | 1,037 | | | |
| 100132462 | MIAMI | FL | | 11/03/2023 | | 1,176 | | 45 | | | 45 | | 1,221 | 1,221 | | | |
| 100138672 | OLATHE | KS | | 02/02/2024 | | 955 | | (14) | | | (14) | | 941 | 941 | | | |
| 100129576 | HENDERSON | NV | | 09/29/2023 | | 1,135 | | (2) | | | (2) | | 1,133 | 1,133 | | | |
| 4010063217 | Richmond | IN | | 01/30/2024 | | 943 | | (80) | | | (80) | | 863 | 863 | | | |
| 100165049 | YUCCA VALLEY | CA | | 08/28/2024 | | 282 | | (17) | | | (17) | | 265 | 265 | | | |
| 100143274 | FOLSOM | CA | | 02/16/2024 | | 7,435 | | (27) | | | (27) | | 7,408 | 7,408 | | | |
| 100119958 | N HOLLYWOOD | CA | | 08/11/2023 | | 1,412 | | 16 | | | 16 | | 1,428 | 1,428 | | | |
| 100137512 | TACOMA | WA | | 01/11/2024 | | 780 | | (35) | | | (35) | | 745 | 745 | | | |
| 100116444 | RICHMOND HILL | NY | | 07/20/2023 | | 1,690 | | 54 | | | 54 | | 1,744 | 1,744 | | | |
| 100143255 | PUNTA GORDA | FL | | 02/16/2024 | | 1,352 | | (32) | | | (32) | | 1,320 | 1,320 | | | |
| 100116627 | SAN FRANCISCO | CA | | 07/20/2023 | | 2,586 | | 815 | | | 815 | | 3,401 | 3,401 | | | |
| 100102188 | KATY | TX | | 04/14/2023 | | 6,803 | | 76 | | | 76 | | 6,879 | 6,879 | | | |
| 100089072 | LAKE ELSINORE | CA | | 01/06/2023 | | 640 | | (19) | | | (19) | | 621 | 621 | | | |
| 100120430 | LA PUENTE | CA | | 08/18/2023 | | 1,258 | | (4) | | | (4) | | 1,254 | 1,254 | | | |
| 100128922 | (RANCHO CASCADES AREA) LOS ANG | CA | | 09/22/2023 | | 1,138 | | (17) | | | (17) | | 1,121 | 1,121 | | | |
| 100139621 | MORENO VALLEY | CA | | 12/28/2023 | | 274 | | 1 | | | 1 | | 275 | 275 | | | |
| 100156201 | CEDAR PARK | TX | | 06/20/2024 | | 524 | | (30) | | | (30) | | 494 | 494 | | | |
| 100120984 | BIRCHWOOD | WI | | 08/30/2023 | | 1,489 | | (19) | | | (19) | | 1,470 | 1,470 | | | |
| 100129564 | PATERSON | NJ | | 09/29/2023 | | 1,176 | | (11) | | | (11) | | 1,165 | 1,165 | | | |
| 100151880 | UKIAH | CA | | 05/10/2024 | | 716 | | (11) | | | (11) | | 705 | 705 | | | |
| 100155958 | CHARLOTTE | NC | | 06/17/2024 | | 850 | | (3) | | | (3) | | 847 | 847 | | | |
| 100150057 | TACOMA | WA | | 06/14/2024 | | 497 | | (27) | | | (27) | | 470 | 470 | | | |
| 100130179 | NORTH MIAMI | FL | | 11/15/2023 | | 854 | | (5) | | | (5) | | 849 | 849 | | | |
| 100149357 | PALMETTO | FL | | 04/24/2024 | | 2,857 | | (12) | | | (12) | | 2,845 | 2,845 | | | |
| 100080038 | ORMOND BEACH | FL | | 04/08/2022 | | 2,103 | | (29) | | | (29) | | 2,074 | 2,074 | | | |
| 100091100 | SANDY SPRINGS | GA | | 01/31/2023 | | 584 | | (30) | | | (30) | | 554 | 554 | | | |
| 100137039 | UNION | KY | | 11/28/2023 | | 985 | | (12) | | | (12) | | 973 | 973 | | | |
| 100134837 | WEYMOUTH | MA | | 10/30/2023 | | 1,069 | | 1 | | | 1 | | 1,070 | 1,070 | | | |
| 100120453 | WASHINGTON | DC | | 08/18/2023 | | 890 | | (26) | | | (26) | | 864 | 864 | | | |
| 100091071 | MOORPARK | CA | | 01/31/2023 | | 896 | | (11) | | | (11) | | 885 | 885 | | | |
| 100120905 | DUCK CREEK VILLAGE | UT | | 08/30/2023 | | 1,389 | | 40 | | | 40 | | 1,429 | 1,429 | | | |
| 100090997 | JURUPA VALLEY | CA | | 01/31/2023 | | 2,134 | | (54) | | | (54) | | 2,080 | 2,080 | | | |
| 100101555 | ROUND ROCK | TX | | 04/26/2023 | | 1,391 | | (11) | | | (11) | | 1,380 | 1,380 | | | |
| 100119527 | HOLBROOK | NY | | 07/28/2023 | | 1,355 | | 10 | | | 10 | | 1,365 | 1,365 | | | |
| 100142661 | LAFAYETTE | CO | | 02/08/2024 | | 1,621 | | 50 | | | 50 | | 1,671 | 1,671 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100012068 | BATTLE GROUND | WA | | 03/08/2017 | | 1,610 | | 314 | | | 314 | | 1,924 | 1,924 | | | |
| 100075975 | WESLEY CHAPEL | FL | | 01/07/2022 | | 2,137 | | (81) | | | (81) | | 2,056 | 2,056 | | | |
| 100140530 | MANTECA | CA | | 01/19/2024 | | 1,005 | | (28) | | | (28) | | 977 | 977 | | | |
| 100050286 | CENTREVILLE | VA | | 11/20/2020 | | 1,435 | | (100) | | | (100) | | 1,335 | 1,335 | | | |
| 100149528 | LAKE FOREST | CA | | 04/26/2024 | | 769 | | (7) | | | (7) | | 762 | 762 | | | |
| 100071968 | DALLAS | TX | | 10/29/2021 | | 2,744 | | (239) | | | (239) | | 2,505 | 2,505 | | | |
| 100137483 | CORAL SPRINGS | FL | | 01/11/2024 | | 1,048 | | (14) | | | (14) | | 1,034 | 1,034 | | | |
| 100144165 | WORCESTER | MA | | 03/07/2024 | | 1,091 | | (20) | | | (20) | | 1,071 | 1,071 | | | |
| 100157726 | STOCKTON | CA | | 06/28/2024 | | 991 | | (35) | | | (35) | | 956 | 956 | | | |
| 100140621 | SANTA MARIA | CA | | 01/19/2024 | | 884 | | (17) | | | (17) | | 867 | 867 | | | |
| 100102606 | HONOLULU | HI | | 06/22/2023 | | 2,528 | | (84) | | | (84) | | 2,444 | 2,444 | | | |
| 100117937 | ESCONDIDO | CA | | 07/20/2023 | | 3,714 | | 22 | | | 22 | | 3,736 | 3,736 | | | |
| 100148019 | NOVATO | CA | | 04/10/2024 | | 780 | | (17) | | | (17) | | 763 | 763 | | | |
| 100137155 | STOCKTON | CA | | 11/28/2023 | | 845 | | 10 | | | 10 | | 855 | 855 | | | |
| 100162863 | BRADENTON | FL | | 08/12/2024 | | 466 | | 8 | | | 8 | | 474 | 474 | | | |
| 100129969 | YONKERS | NY | | 09/27/2023 | | 1,051 | | (30) | | | (30) | | 1,021 | 1,021 | | | |
| 100091946 | POMONA | CA | | 02/03/2023 | | 1,248 | | (5) | | | (5) | | 1,243 | 1,243 | | | |
| 100141361 | OAK POINT | TX | | 01/30/2024 | | 682 | | (6) | | | (6) | | 676 | 676 | | | |
| 100140735 | HATTERAS | NC | | 01/22/2024 | | 572 | | (7) | | | (7) | | 565 | 565 | | | |
| 100114945 | CONCORD | CA | | 07/13/2023 | | 1,118 | | (33) | | | (33) | | 1,085 | 1,085 | | | |
| 100147907 | DENVER | CO | | 04/08/2024 | | 1,166 | | (12) | | | (12) | | 1,154 | 1,154 | | | |
| 100100402 | BRONX | NY | | 04/27/2023 | | 1,959 | | 211 | | | 211 | | 2,170 | 2,170 | | | |
| 100148852 | WEST LONG BRANCH | NJ | | 04/17/2024 | | 890 | | (17) | | | (17) | | 873 | 873 | | | |
| 100109082 | DEERFIELD BEACH | FL | | 06/05/2023 | | 1,113 | | (39) | | | (39) | | 1,074 | 1,074 | | | |
| 4010061173 | Bridgeton | NJ | | 10/27/2023 | | 773 | | (108) | | | (108) | | 665 | 665 | | | |
| 100158087 | BOCA RATON | FL | | 07/09/2024 | | 405 | | (1) | | | (1) | | 404 | 404 | | | |
| 100164510 | MENIFEE | CA | | 08/21/2024 | | 383 | | (8) | | | (8) | | 375 | 375 | | | |
| 100137057 | CYPRESS | TX | | 11/28/2023 | | 1,113 | | 12 | | | 12 | | 1,125 | 1,125 | | | |
| 100161486 | NARRAGANSETT | RI | | 07/30/2024 | | 396 | | (6) | | | (6) | | 390 | 390 | | | |
| 100090664 | FORT LAUDERDALE | FL | | 12/29/2022 | | 1,131 | | (33) | | | (33) | | 1,098 | 1,098 | | | |
| 100141215 | GARDEN GROVE | CA | | 01/30/2024 | | 913 | | (11) | | | (11) | | 902 | 902 | | | |
| 100134619 | COMMERCE CITY | CO | | 10/30/2023 | | 920 | | (12) | | | (12) | | 908 | 908 | | | |
| 100102132 | LOS ANGELES | CA | | 04/14/2023 | | 1,070 | | (2) | | | (2) | | 1,068 | 1,068 | | | |
| 100149803 | MESA | AZ | | 04/26/2024 | | 990 | | (27) | | | (27) | | 963 | 963 | | | |
| 100136251 | OLD BRIDGE | NJ | | 11/20/2023 | | 1,113 | | 6 | | | 6 | | 1,119 | 1,119 | | | |
| 100134495 | DAVENPORT | FL | | 10/30/2023 | | 920 | | 2 | | | 2 | | 922 | 922 | | | |
| 100159584 | RIALTO | CA | | 07/15/2024 | | 741 | | (19) | | | (19) | | 722 | 722 | | | |
| 100080358 | WESTMINSTER | CA | | 02/28/2022 | | 2,001 | | (57) | | | (57) | | 1,944 | 1,944 | | | |
| 100065409 | LAKEWOOD | WA | | 07/28/2021 | | 2,699 | | (24) | | | (24) | | 2,675 | 2,675 | | | |
| 100144633 | MANTECA | CA | | 03/13/2024 | | 2,009 | | (13) | | | (13) | | 1,996 | 1,996 | | | |
| 100131952 | NEWARK | NJ | | 10/13/2023 | | 1,128 | | 1 | | | 1 | | 1,129 | 1,129 | | | |
| 100119410 | SEALY | TX | | 07/31/2023 | | 1,117 | | (11) | | | (11) | | 1,106 | 1,106 | | | |
| 100120869 | PARKER | CO | | 08/28/2023 | | 1,568 | | (28) | | | (28) | | 1,540 | 1,540 | | | |
| 100083076 | BUENA PARK | CA | | 05/26/2022 | | 3,113 | | 263 | | | 263 | | 3,376 | 3,376 | | | |
| 100152540 | MIAMI | FL | | 05/17/2024 | | 974 | | (8) | | | (8) | | 966 | 966 | | | |
| 100101921 | PALM SPRINGS | CA | | 04/14/2023 | | 286 | | (10) | | | (10) | | 276 | 276 | | | |
| 100142817 | SANTA CLARITA | CA | | 02/08/2024 | | 7,306 | | (75) | | | (75) | | 7,231 | 7,231 | | | |
| 100109028 | BAKERSFIELD | CA | | 05/31/2023 | | 925 | | (22) | | | (22) | | 903 | 903 | | | |
| 100087252 | HOMESTEAD | FL | | 10/25/2022 | | 1,712 | | 68 | | | 68 | | 1,780 | 1,780 | | | |
| 100140882 | PHOENIX | AZ | | 01/25/2024 | | 838 | | 6 | | | 6 | | 844 | 844 | | | |
| 100149028 | ALHAMBRA | CA | | 04/19/2024 | | 1,156 | | (15) | | | (15) | | 1,141 | 1,141 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103883 | COPIAGUE | NY | | 05/10/2023 | | 1,586 | | (42) | | | (42) | | 1,544 | 1,544 | | | |
| 100136588 | GLENDALE | AZ | | 11/22/2023 | | 667 | | 4 | | | 4 | | 671 | 671 | | | |
| 100150486 | NORTH HOLLYWOOD | CA | | 05/03/2024 | | 1,204 | | (12) | | | (12) | | 1,192 | 1,192 | | | |
| 100140286 | CRYSTAL BEACH | TX | | 01/18/2024 | | 882 | | (24) | | | (24) | | 858 | 858 | | | |
| 100150467 | PISMO BEACH | CA | | 05/03/2024 | | 1,283 | | 9 | | | 9 | | 1,292 | 1,292 | | | |
| 100090955 | SANTA ANA | CA | | 01/31/2023 | | 1,248 | | (33) | | | (33) | | 1,215 | 1,215 | | | |
| 100076542 | WHITTIER | CA | | 01/04/2022 | | 5,242 | | (165) | | | (165) | | 5,077 | 5,077 | | | |
| 100128832 | COOPER CITY | FL | | 09/21/2023 | | 1,171 | | (16) | | | (16) | | 1,155 | 1,155 | | | |
| 100126434 | CRANSTON | RI | | 08/30/2023 | | 888 | | (31) | | | (31) | | 857 | 857 | | | |
| 100065641 | WASHINGTON | DC | | 07/28/2021 | | 2,349 | | (66) | | | (66) | | 2,283 | 2,283 | | | |
| 100079582 | MIAMI | FL | | 04/08/2022 | | 6,090 | | (71) | | | (71) | | 6,019 | 6,019 | | | |
| 100118676 | REUNION | FL | | 07/25/2023 | | 964 | | (27) | | | (27) | | 937 | 937 | | | |
| 100080847 | KLAMATH FALLS | OR | | 03/10/2022 | | 1,911 | | (52) | | | (52) | | 1,859 | 1,859 | | | |
| 100115660 | MARYSVILLE | WA | | 07/20/2023 | | 1,143 | | (25) | | | (25) | | 1,118 | 1,118 | | | |
| 100139626 | GILBERT | AZ | | 12/28/2023 | | 866 | | (16) | | | (16) | | 850 | 850 | | | |
| 100120628 | WOODBRIDGE | VA | | 08/18/2023 | | 670 | | (1) | | | (1) | | 669 | 669 | | | |
| 100149053 | LAWRENCEVILLE | GA | | 04/19/2024 | | 833 | | (29) | | | (29) | | 804 | 804 | | | |
| 100130293 | NUTLEY | NJ | | 09/28/2023 | | 2,580 | | (56) | | | (56) | | 2,524 | 2,524 | | | |
| 100161044 | FREDERICK | MD | | 07/24/2024 | | 373 | | (8) | | | (8) | | 365 | 365 | | | |
| 100102129 | NORTHRIDGE AREA LOS ANGELES | CA | | 04/14/2023 | | 1,224 | | 7 | | | 7 | | 1,231 | 1,231 | | | |
| 100061478 | CROFTON | MD | | 06/01/2021 | | 2,976 | | 13 | | | 13 | | 2,989 | 2,989 | | | |
| 100116306 | PALMDALE | CA | | 07/20/2023 | | 1,902 | | 320 | | | 320 | | 2,222 | 2,222 | | | |
| 100141770 | WESTBURY | NY | | 01/30/2024 | | 874 | | (37) | | | (37) | | 837 | 837 | | | |
| 100139037 | POWAY | CA | | 12/22/2023 | | 950 | | (8) | | | (8) | | 942 | 942 | | | |
| 100155113 | QUINLAN | TX | | 07/19/2024 | | 575 | | (45) | | | (45) | | 530 | 530 | | | |
| 100149657 | LATHROP | CA | | 04/26/2024 | | 1,186 | | (19) | | | (19) | | 1,167 | 1,167 | | | |
| 100114629 | LANCASTER | CA | | 06/29/2023 | | 864 | | (11) | | | (11) | | 853 | 853 | | | |
| 100130262 | AZUSA | CA | | 09/28/2023 | | 775 | | (13) | | | (13) | | 762 | 762 | | | |
| 100119546 | APEX | NC | | 07/28/2023 | | 1,384 | | 47 | | | 47 | | 1,431 | 1,431 | | | |
| 100133683 | TUALATIN | OR | | 10/23/2023 | | 1,126 | | (4) | | | (4) | | 1,122 | 1,122 | | | |
| 100048474 | CANYON COUNTRY | CA | | 11/20/2020 | | 2,014 | | 65 | | | 65 | | 2,079 | 2,079 | | | |
| 100136511 | GIDDINGS | TX | | 11/20/2023 | | 1,002 | | 15 | | | 15 | | 1,017 | 1,017 | | | |
| 100114676 | VIRGINIA BEACH | VA | | 06/29/2023 | | 1,095 | | (21) | | | (21) | | 1,074 | 1,074 | | | |
| 100135839 | CAYUCOS | CA | | 11/10/2023 | | 1,193 | | 7 | | | 7 | | 1,200 | 1,200 | | | |
| 100136226 | ARNOLD | CA | | 11/20/2023 | | 1,006 | | (1) | | | (1) | | 1,005 | 1,005 | | | |
| 100132691 | BAYONNE | NJ | | 11/03/2023 | | 801 | | (15) | | | (15) | | 786 | 786 | | | |
| 100091698 | HIGHLAND VILLAGE | TX | | 03/24/2023 | | 1,249 | | (27) | | | (27) | | 1,222 | 1,222 | | | |
| 100154820 | BROOKLYN | NY | | 07/19/2024 | | 739 | | 1 | | | 1 | | 740 | 740 | | | |
| 100127514 | DEERFIELD BEACH | FL | | 09/08/2023 | | 2,080 | | (24) | | | (24) | | 2,056 | 2,056 | | | |
| 100158586 | GARLAND | TX | | 07/10/2024 | | 354 | | (6) | | | (6) | | 348 | 348 | | | |
| 100151770 | PALMDALE | CA | | 05/10/2024 | | 1,424 | | (33) | | | (33) | | 1,391 | 1,391 | | | |
| 100065602 | SALINAS | CA | | 07/28/2021 | | 2,663 | | (42) | | | (42) | | 2,621 | 2,621 | | | |
| 100082614 | FRESNO | CA | | 04/14/2022 | | 2,253 | | 16 | | | 16 | | 2,269 | 2,269 | | | |
| 100150503 | WEST PALM BEACH | FL | | 05/03/2024 | | 1,288 | | 11 | | | 11 | | 1,299 | 1,299 | | | |
| 100159197 | LAUDERHILL | FL | | 07/15/2024 | | 343 | | (9) | | | (9) | | 334 | 334 | | | |
| 100159196 | LAUDERHILL | FL | | 07/15/2024 | | 343 | | (9) | | | (9) | | 334 | 334 | | | |
| 100159841 | BOCA RATON | FL | | 08/16/2024 | | 277 | | (15) | | | (15) | | 262 | 262 | | | |
| 100150041 | MARTINEZ | CA | | 06/07/2024 | | 3,391 | | (178) | | | (178) | | 3,213 | 3,213 | | | |
| 100120269 | COACHELLA | CA | | 08/18/2023 | | 1,060 | | (22) | | | (22) | | 1,038 | 1,038 | | | |
| 100137529 | SAVANNAH | GA | | 12/08/2023 | | 1,109 | | (10) | | | (10) | | 1,099 | 1,099 | | | |
| 100080828 | LOS ANGELES | CA | | 03/10/2022 | | 1,861 | | (101) | | | (101) | | 1,760 | 1,760 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119203 | NEWARK | NJ | | 07/31/2023 | | 1,113 | | (11) | | | (11) | | 1,102 | 1,102 | | | |
| 4010068564 | Hammond | IN | | 04/29/2024 | | 385 | | (66) | | | (66) | | 319 | 319 | | | |
| 100143476 | SAN BERNARDINO | CA | | 02/16/2024 | | 935 | | 1 | | | 1 | | 936 | 936 | | | |
| 100115356 | UPLAND | CA | | 07/17/2023 | | 1,223 | | (33) | | | (33) | | 1,190 | 1,190 | | | |
| 100141325 | BRAINTREE | MA | | 01/30/2024 | | 1,208 | | (4) | | | (4) | | 1,204 | 1,204 | | | |
| 100117556 | STOCKTON | CA | | 07/20/2023 | | 672 | | (1) | | | (1) | | 671 | 671 | | | |
| 100139471 | KENNER | LA | | 12/28/2023 | | 990 | | (1) | | | (1) | | 989 | 989 | | | |
| 100143710 | MIAMI | FL | | 02/23/2024 | | 762 | | (11) | | | (11) | | 751 | 751 | | | |
| 100071513 | CHINO | CA | | 10/19/2021 | | 2,365 | | (17) | | | (17) | | 2,348 | 2,348 | | | |
| 100140317 | MARYSVILLE | WA | | 01/18/2024 | | 1,093 | | (25) | | | (25) | | 1,068 | 1,068 | | | |
| 100103281 | AZUSA | CA | | 04/27/2023 | | 906 | | (26) | | | (26) | | 880 | 880 | | | |
| 100127632 | MIAMI | FL | | 09/08/2023 | | 1,132 | | (12) | | | (12) | | 1,120 | 1,120 | | | |
| 100100006 | ANNAPOLIS | MD | | 03/28/2023 | | 905 | | (8) | | | (8) | | 897 | 897 | | | |
| 100119081 | SANTA ANA | CA | | 07/27/2023 | | 6,533 | | 88 | | | 88 | | 6,621 | 6,621 | | | |
| 100148768 | PRAIRIEVILLE | LA | | 04/17/2024 | | 879 | | (21) | | | (21) | | 858 | 858 | | | |
| 100160971 | RENO | NV | | 07/24/2024 | | 312 | | (8) | | | (8) | | 304 | 304 | | | |
| 100149968 | ORLANDO | FL | | 06/07/2024 | | 1,010 | | (30) | | | (30) | | 980 | 980 | | | |
| 100100386 | EAST SETAUKET | NY | | 04/27/2023 | | 1,956 | | 106 | | | 106 | | 2,062 | 2,062 | | | |
| 100128375 | SILVER SPRING | MD | | 09/15/2023 | | 1,060 | | (28) | | | (28) | | 1,032 | 1,032 | | | |
| 100079846 | SILVER SPRING | MD | | 04/08/2022 | | 615 | | (25) | | | (25) | | 590 | 590 | | | |
| 100060121 | TRACY | CA | | 06/25/2021 | | 2,476 | | (79) | | | (79) | | 2,397 | 2,397 | | | |
| 100100713 | LANCASTER | CA | | 04/28/2023 | | 4,762 | | 244 | | | 244 | | 5,006 | 5,006 | | | |
| 100141570 | DECATUR | GA | | 01/30/2024 | | 613 | | (14) | | | (14) | | 599 | 599 | | | |
| 100091145 | SAN DIEGO | CA | | 01/31/2023 | | 1,393 | | 37 | | | 37 | | 1,430 | 1,430 | | | |
| 100074437 | BAYONNE | NJ | | 12/02/2021 | | 2,877 | | (129) | | | (129) | | 2,748 | 2,748 | | | |
| 100135436 | SEVIERVILLE | TN | | 11/13/2023 | | 1,062 | | | | | | | 1,062 | 1,062 | | | |
| 100115584 | BAY POINT | CA | | 07/19/2023 | | 806 | | (27) | | | (27) | | 779 | 779 | | | |
| 100155158 | BOYNTON BEACH | FL | | 07/19/2024 | | 677 | | (21) | | | (21) | | 656 | 656 | | | |
| 100158706 | KISSIMMEE | FL | | 07/10/2024 | | 372 | | (5) | | | (5) | | 367 | 367 | | | |
| 100152803 | FAYETTEVILLE | GA | | 05/22/2024 | | 782 | | (55) | | | (55) | | 727 | 727 | | | |
| 100131987 | ONTARIO | CA | | 10/13/2023 | | 1,527 | | 66 | | | 66 | | 1,593 | 1,593 | | | |
| 100109818 | EAST ORANGE | NJ | | 06/22/2023 | | 1,168 | | (31) | | | (31) | | 1,137 | 1,137 | | | |
| 100152194 | CENTRAL FALLS | RI | | 05/17/2024 | | 1,343 | | (15) | | | (15) | | 1,328 | 1,328 | | | |
| 100150539 | FISHING CREEK | MD | | 05/03/2024 | | 5,587 | | (22) | | | (22) | | 5,565 | 5,565 | | | |
| 100154621 | STOCKTON | CA | | 06/14/2024 | | 687 | | (19) | | | (19) | | 668 | 668 | | | |
| 100100503 | JAMAICA | NY | | 04/27/2023 | | 1,573 | | 129 | | | 129 | | 1,702 | 1,702 | | | |
| 100109813 | IRVINGTON | NJ | | 06/22/2023 | | 1,090 | | (27) | | | (27) | | 1,063 | 1,063 | | | |
| 100136406 | FLAGSTAFF | AZ | | 11/20/2023 | | 1,440 | | 11 | | | 11 | | 1,451 | 1,451 | | | |
| 100149200 | ORLANDO | FL | | 04/22/2024 | | 1,102 | | (23) | | | (23) | | 1,079 | 1,079 | | | |
| 100088340 | WILDOMAR | CA | | 01/06/2023 | | 777 | | (8) | | | (8) | | 769 | 769 | | | |
| 100091945 | SACRAMENTO | CA | | 02/03/2023 | | 1,222 | | 42 | | | 42 | | 1,264 | 1,264 | | | |
| 100088962 | VOLCANO | HI | | 11/15/2022 | | 1,129 | | (9) | | | (9) | | 1,120 | 1,120 | | | |
| 100148849 | SPOKANE | WA | | 04/17/2024 | | 1,105 | | (23) | | | (23) | | 1,082 | 1,082 | | | |
| 100155235 | BIG PINE KEY | FL | | 07/19/2024 | | 667 | | (33) | | | (33) | | 634 | 634 | | | |
| 100014332 | ELK GROVE | CA | | 09/27/2017 | | 893 | | (14) | | | (14) | | 879 | 879 | | | |
| 100110247 | ALBUQUERQUE | NM | | 06/30/2023 | | 1,352 | | 6 | | | 6 | | 1,358 | 1,358 | | | |
| 100143480 | COMPTON | CA | | 02/16/2024 | | 599 | | (12) | | | (12) | | 587 | 587 | | | |
| 100151166 | ELMONT | NY | | 05/09/2024 | | 991 | | (24) | | | (24) | | 967 | 967 | | | |
| 100118992 | GAITHERSBURG | MD | | 07/27/2023 | | 912 | | (15) | | | (15) | | 897 | 897 | | | |
| 100147083 | THOUSAND OAKS | CA | | 03/28/2024 | | 895 | | (44) | | | (44) | | 851 | 851 | | | |
| 100148048 | CASCADE | CO | | 04/10/2024 | | 1,157 | | (20) | | | (20) | | 1,137 | 1,137 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100065258 | OAKLAND | CA | | 07/14/2021 | | 5,757 | | (13) | | | (13) | | 5,744 | 5,744 | | | |
| 100160125 | GALVESTON | TX | | 07/17/2024 | | 2,241 | | (50) | | | (50) | | 2,191 | 2,191 | | | |
| 100136205 | ELK GROVE | CA | | 11/20/2023 | | 1,078 | | 8 | | | 8 | | 1,086 | 1,086 | | | |
| 100140682 | MECHANICSBURG | PA | | 02/08/2024 | | 986 | | (21) | | | (21) | | 965 | 965 | | | |
| 100116343 | BROKEN BOW | OK | | 07/20/2023 | | 1,964 | | 446 | | | 446 | | 2,410 | 2,410 | | | |
| 100134944 | AREA OF CORONA | CA | | 10/30/2023 | | 11,564 | | (81) | | | (81) | | 11,483 | 11,483 | | | |
| 100087247 | TINLEY PARK | IL | | 10/25/2022 | | 1,725 | | 137 | | | 137 | | 1,862 | 1,862 | | | |
| 100147784 | LAS VEGAS | NV | | 04/08/2024 | | 1,074 | | (24) | | | (24) | | 1,050 | 1,050 | | | |
| 100120280 | MIAMI | FL | | 08/18/2023 | | 1,250 | | (8) | | | (8) | | 1,242 | 1,242 | | | |
| 100148280 | BUCHANAN DAM | TX | | 04/12/2024 | | 2,099 | | (41) | | | (41) | | 2,058 | 2,058 | | | |
| 100158752 | DENVER | CO | | 07/10/2024 | | 377 | | (7) | | | (7) | | 370 | 370 | | | |
| 100138418 | HENDERSON | NV | | 12/18/2023 | | 937 | | (12) | | | (12) | | 925 | 925 | | | |
| 100134278 | LEXINGTON | SC | | 10/27/2023 | | 1,072 | | 4 | | | 4 | | 1,076 | 1,076 | | | |
| 100132700 | MECHANICSVILLE | VA | | 11/03/2023 | | 524 | | (17) | | | (17) | | 507 | 507 | | | |
| 100147427 | LAWRENCEVILLE | GA | | 04/03/2024 | | 599 | | (40) | | | (40) | | 559 | 559 | | | |
| 100160018 | MELBOURNE | FL | | 07/17/2024 | | 395 | | (10) | | | (10) | | 385 | 385 | | | |
| 100067869 | HONOLULU | HI | | 09/23/2021 | | 2,489 | | (55) | | | (55) | | 2,434 | 2,434 | | | |
| 100147094 | LYNNWOOD | WA | | 03/28/2024 | | 901 | | (6) | | | (6) | | 895 | 895 | | | |
| 100086752 | LOGANVILLE | GA | | 09/30/2022 | | 1,265 | | 18 | | | 18 | | 1,283 | 1,283 | | | |
| 100154969 | DOWNEY | CA | | 07/19/2024 | | 671 | | (23) | | | (23) | | 648 | 648 | | | |
| 100130189 | SANDY | UT | | 11/15/2023 | | 345 | | (10) | | | (10) | | 335 | 335 | | | |
| 100147457 | BRADENTON | FL | | 04/03/2024 | | 714 | | (48) | | | (48) | | 666 | 666 | | | |
| 100132098 | GILCHRIST | TX | | 10/13/2023 | | 1,147 | | (3) | | | (3) | | 1,144 | 1,144 | | | |
| 100157648 | TIMONIUM | MD | | 06/28/2024 | | 102,477 | | (2,477) | | | (2,477) | | 100,000 | 100,000 | | | |
| 100142624 | LOS ANGELES | CA | | 02/08/2024 | | 1,069 | | (12) | | | (12) | | 1,057 | 1,057 | | | |
| 100115418 | LOS ANGELES | CA | | 07/17/2023 | | 1,108 | | (43) | | | (43) | | 1,065 | 1,065 | | | |
| 100143020 | MELVILLE | NY | | 02/12/2024 | | 654 | | (11) | | | (11) | | 643 | 643 | | | |
| 100133573 | MOORPARK | CA | | 10/23/2023 | | 72,488 | | (291) | | | (291) | | 72,197 | 72,197 | | | |
| 100137861 | DAVENPORT | FL | | 12/08/2023 | | 1,014 | | 29 | | | 29 | | 1,043 | 1,043 | | | |
| 100090315 | PITTSBURGH | PA | | 01/06/2023 | | 1,059 | | (13) | | | (13) | | 1,046 | 1,046 | | | |
| 100160032 | AUSTIN | TX | | 07/17/2024 | | 344 | | (8) | | | (8) | | 336 | 336 | | | |
| 100083020 | SANTA CLARITA | CA | | 05/11/2022 | | 2,365 | | 33 | | | 33 | | 2,398 | 2,398 | | | |
| 100150783 | SUPPLY | NC | | 05/07/2024 | | 7,047 | | (109) | | | (109) | | 6,938 | 6,938 | | | |
| 100150766 | LEESBURG | FL | | 05/07/2024 | | 1,205 | | (6) | | | (6) | | 1,199 | 1,199 | | | |
| 100132025 | PROSPECT PARK | NJ | | 10/13/2023 | | 1,224 | | 13 | | | 13 | | 1,237 | 1,237 | | | |
| 100160547 | HYANNIS | MA | | 07/19/2024 | | 308 | | (7) | | | (7) | | 301 | 301 | | | |
| 100156476 | SUWANEE | GA | | 06/24/2024 | | 1,175 | | (9) | | | (9) | | 1,166 | 1,166 | | | |
| 100012413 | PARKER | CO | | 04/28/2017 | | 3,875 | | 153 | | | 153 | | 4,028 | 4,028 | | | |
| 100087193 | ORLANDO | FL | | 10/25/2022 | | 1,741 | | 111 | | | 111 | | 1,852 | 1,852 | | | |
| 100113904 | HAWTHORN WOODS | IL | | 06/29/2023 | | 4,886 | | 388 | | | 388 | | 5,274 | 5,274 | | | |
| 100155224 | FONTANA | CA | | 07/19/2024 | | 1,057 | | (32) | | | (32) | | 1,025 | 1,025 | | | |
| 100100963 | ROCKWALL | TX | | 04/28/2023 | | 2,111 | | 172 | | | 172 | | 2,283 | 2,283 | | | |
| 100091360 | NEWARK | NJ | | 02/22/2023 | | 1,183 | | (13) | | | (13) | | 1,170 | 1,170 | | | |
| 100133645 | IRVINGTON | NJ | | 10/23/2023 | | 3,859 | | (27) | | | (27) | | 3,832 | 3,832 | | | |
| 100142550 | PLANO | TX | | 02/08/2024 | | 1,289 | | 9 | | | 9 | | 1,298 | 1,298 | | | |
| 100153965 | NEWARK | NJ | | 06/05/2024 | | 517 | | (18) | | | (18) | | 499 | 499 | | | |
| 100114849 | FOWLERVILLE | MI | | 07/10/2023 | | 1,347 | | 10 | | | 10 | | 1,357 | 1,357 | | | |
| 100138128 | OCEANSIDE | CA | | 12/14/2023 | | 1,042 | | 4 | | | 4 | | 1,046 | 1,046 | | | |
| 100120143 | SAINT AUGUSTINE | FL | | 08/11/2023 | | 979 | | (27) | | | (27) | | 952 | 952 | | | |
| 100078307 | ATLANTA | GA | | 02/10/2022 | | 2,215 | | (24) | | | (24) | | 2,191 | 2,191 | | | |
| 100102179 | VILLA RICA | GA | | 04/14/2023 | | 822 | | (19) | | | (19) | | 803 | 803 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157847 | NASHVILLE | TN | | 07/09/2024 | | 389 | | (1) | | | (1) | | 388 | 388 | | | |
| 100156432 | HOT SPRINGS | AR | | 06/24/2024 | | 1,138 | | (16) | | | (16) | | 1,122 | 1,122 | | | |
| 100136605 | LOS ANGELES | CA | | 11/22/2023 | | 903 | | (19) | | | (19) | | 884 | 884 | | | |
| 100151932 | FLOSSMOOR | IL | | 06/14/2024 | | 480 | | (8) | | | (8) | | 472 | 472 | | | |
| 100083883 | SACRAMENTO | CA | | 07/12/2022 | | 5,099 | | 36 | | | 36 | | 5,135 | 5,135 | | | |
| 100149639 | JERSEY CITY | NJ | | 04/26/2024 | | 1,263 | | (17) | | | (17) | | 1,246 | 1,246 | | | |
| 100086693 | PUYALLUP | WA | | 09/30/2022 | | 4,712 | | (6) | | | (6) | | 4,706 | 4,706 | | | |
| 100139039 | SAN BERNARDINO | CA | | 12/22/2023 | | 756 | | (18) | | | (18) | | 738 | 738 | | | |
| 100102034 | NORCO | CA | | 04/14/2023 | | 1,067 | | (10) | | | (10) | | 1,057 | 1,057 | | | |
| 100134548 | POMPTON PLAINS | NJ | | 10/30/2023 | | 3,092 | | (49) | | | (49) | | 3,043 | 3,043 | | | |
| 100091408 | DORAL | FL | | 02/22/2023 | | 1,181 | | (13) | | | (13) | | 1,168 | 1,168 | | | |
| 100129225 | NORTH LOGAN | UT | | 11/03/2023 | | 1,005 | | (13) | | | (13) | | 992 | 992 | | | |
| 100103145 | NYACK | NY | | 04/21/2023 | | 1,118 | | (17) | | | (17) | | 1,101 | 1,101 | | | |
| 100065264 | PORTLAND | OR | | 07/28/2021 | | 2,887 | | (83) | | | (83) | | 2,804 | 2,804 | | | |
| 100144540 | GARDENA | CA | | 04/26/2024 | | 524 | | (12) | | | (12) | | 512 | 512 | | | |
| 100065334 | PORTLAND | OR | | 07/28/2021 | | 2,910 | | (83) | | | (83) | | 2,827 | 2,827 | | | |
| 100084659 | ACTON | CA | | 08/02/2022 | | 1,523 | | 11 | | | 11 | | 1,534 | 1,534 | | | |
| 100102728 | HOUSTON | TX | | 06/22/2023 | | 1,266 | | (12) | | | (12) | | 1,254 | 1,254 | | | |
| 100111074 | DALY CITY | CA | | 06/29/2023 | | 1,397 | | 459 | | | 459 | | 1,856 | 1,856 | | | |
| 100143066 | MIAMI | FL | | 02/14/2024 | | 881 | | (16) | | | (16) | | 865 | 865 | | | |
| 100135929 | HILLSBORO | OR | | 11/13/2023 | | 1,082 | | (15) | | | (15) | | 1,067 | 1,067 | | | |
| 100090696 | ROOSEVELT | NY | | 12/29/2022 | | 1,181 | | (29) | | | (29) | | 1,152 | 1,152 | | | |
| 100148516 | REHOBOTH BEACH | DE | | 04/12/2024 | | 1,397 | | 9 | | | 9 | | 1,406 | 1,406 | | | |
| 100103406 | SOUTH PADRE ISLAND | TX | | 06/16/2023 | | 944 | | (48) | | | (48) | | 896 | 896 | | | |
| 100127496 | SAN DIEGO | CA | | 09/08/2023 | | 1,674 | | 84 | | | 84 | | 1,758 | 1,758 | | | |
| 100120230 | DEBARY | FL | | 08/18/2023 | | 1,730 | | (50) | | | (50) | | 1,680 | 1,680 | | | |
| 100131831 | RIVERSIDE | CA | | 10/06/2023 | | 781 | | (7) | | | (7) | | 774 | 774 | | | |
| 100130442 | YORKTOWN HEIGHTS | NY | | 09/28/2023 | | 6,155 | | (55) | | | (55) | | 6,100 | 6,100 | | | |
| 100148175 | CORAL SPRINGS | FL | | 04/12/2024 | | 1,152 | | (25) | | | (25) | | 1,127 | 1,127 | | | |
| 100101033 | SEBASTOPOL | CA | | 04/28/2023 | | 2,740 | | 149 | | | 149 | | 2,889 | 2,889 | | | |
| 100074415 | SEDONA | AZ | | 12/02/2021 | | 2,112 | | (80) | | | (80) | | 2,032 | 2,032 | | | |
| 100150068 | LAKEVILLE | MN | | 06/14/2024 | | 705 | | (4) | | | (4) | | 701 | 701 | | | |
| 100160952 | VICTOR | ID | | 07/24/2024 | | 343 | | (8) | | | (8) | | 335 | 335 | | | |
| 100091643 | ENCINO | CA | | 01/27/2023 | | 1,115 | | (31) | | | (31) | | 1,084 | 1,084 | | | |
| 100162582 | BUFORD | GA | | 08/12/2024 | | 352 | | (7) | | | (7) | | 345 | 345 | | | |
| 100114569 | MANTECA | CA | | 06/29/2023 | | 659 | | (25) | | | (25) | | 634 | 634 | | | |
| 100120626 | BLOOMFIELD | NJ | | 08/18/2023 | | 1,019 | | (10) | | | (10) | | 1,009 | 1,009 | | | |
| 100043166 | HAYWARD | CA | | 05/28/2020 | | 1,431 | | (36) | | | (36) | | 1,395 | 1,395 | | | |
| 100115149 | ROOSEVELT | NY | | 07/17/2023 | | 1,051 | | (26) | | | (26) | | 1,025 | 1,025 | | | |
| 100148921 | NEWARK | NJ | | 04/17/2024 | | 1,072 | | (17) | | | (17) | | 1,055 | 1,055 | | | |
| 100100431 | REGO PARK | NY | | 04/27/2023 | | 2,066 | | 277 | | | 277 | | 2,343 | 2,343 | | | |
| 100137097 | PORT ARANSAS | TX | | 11/28/2023 | | 1,021 | | (10) | | | (10) | | 1,011 | 1,011 | | | |
| 100073428 | OLD BRIDGE | NJ | | 11/01/2021 | | 2,577 | | 12 | | | 12 | | 2,589 | 2,589 | | | |
| 100127525 | INDIAN LAND | SC | | 09/08/2023 | | 1,178 | | (13) | | | (13) | | 1,165 | 1,165 | | | |
| 100078990 | WHITMAN | MA | | 02/24/2022 | | 2,502 | | (39) | | | (39) | | 2,463 | 2,463 | | | |
| 100119317 | HURRICANE | UT | | 07/31/2023 | | 1,115 | | (22) | | | (22) | | 1,093 | 1,093 | | | |
| 100080383 | GARDEN GROVE | CA | | 04/14/2022 | | 2,227 | | 1 | | | 1 | | 2,228 | 2,228 | | | |
| 100150198 | PALM HARBOR | FL | | 04/30/2024 | | 1,108 | | (19) | | | (19) | | 1,089 | 1,089 | | | |
| 100151427 | MORENO VALLEY | CA | | 05/10/2024 | | 1,035 | | (15) | | | (15) | | 1,020 | 1,020 | | | |
| 100154787 | OSSINING | NY | | 07/19/2024 | | 737 | | (24) | | | (24) | | 713 | 713 | | | |
| 100114752 | CARPINTERIA | CA | | 07/07/2023 | | 1,060 | | (48) | | | (48) | | 1,012 | 1,012 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155890 | CARLSBAD | CA | | 06/17/2024 | | 740 | | (8) | | | (8) | | 732 | 732 | | | |
| 100108927 | VANCOUVER | WA | | 05/31/2023 | | 968 | | (31) | | | (31) | | 937 | 937 | | | |
| 100090886 | FAIRFIELD | CA | | 01/31/2023 | | 1,415 | | 33 | | | 33 | | 1,448 | 1,448 | | | |
| 100115482 | BEND | OR | | 07/17/2023 | | 1,218 | | (1) | | | (1) | | 1,217 | 1,217 | | | |
| 100079739 | SEASIDE | OR | | 04/25/2022 | | 1,166 | | (37) | | | (37) | | 1,129 | 1,129 | | | |
| 100137972 | MOUNT CARMEL | UT | | 12/13/2023 | | 923 | | 10 | | | 10 | | 933 | 933 | | | |
| 100149597 | ROSEVILLE | CA | | 04/26/2024 | | 1,143 | | (14) | | | (14) | | 1,129 | 1,129 | | | |
| 100154676 | LOXAHATCHEE | FL | | 07/19/2024 | | 483 | | (21) | | | (21) | | 462 | 462 | | | |
| 100101664 | NEWBURY | MA | | 04/26/2023 | | 1,301 | | (2) | | | (2) | | 1,299 | 1,299 | | | |
| 100136986 | CARY | NC | | 11/28/2023 | | 1,201 | | 26 | | | 26 | | 1,227 | 1,227 | | | |
| 100109168 | PHOENIX | AZ | | 07/21/2023 | | 1,006 | | (19) | | | (19) | | 987 | 987 | | | |
| 100088801 | LAKE ELSINORE | CA | | 11/15/2022 | | 904 | | (19) | | | (19) | | 885 | 885 | | | |
| 100109191 | MORENO VALLEY | CA | | 07/21/2023 | | 936 | | (19) | | | (19) | | 917 | 917 | | | |
| 100161786 | YONKERS | NY | | 07/31/2024 | | 991 | | (23) | | | (23) | | 968 | 968 | | | |
| 100156917 | HAUPPAUGE | NY | | 06/27/2024 | | 1,038 | | (8) | | | (8) | | 1,030 | 1,030 | | | |
| 100120919 | ORLANDO | FL | | 08/30/2023 | | 1,102 | | 1 | | | 1 | | 1,103 | 1,103 | | | |
| 100116759 | TUSTIN | CA | | 07/20/2023 | | 2,219 | | 773 | | | 773 | | 2,992 | 2,992 | | | |
| 100154607 | FRESNO | CA | | 06/14/2024 | | 632 | | (23) | | | (23) | | 609 | 609 | | | |
| 100159826 | PALMDALE | CA | | 07/17/2024 | | 237 | | (3) | | | (3) | | 234 | 234 | | | |
| 100120884 | PINETOP | AZ | | 08/30/2023 | | 1,102 | | 9 | | | 9 | | 1,111 | 1,111 | | | |
| 100148929 | EAGLE MOUNTAIN | UT | | 04/17/2024 | | 996 | | (17) | | | (17) | | 979 | 979 | | | |
| 100120653 | MIAMI | FL | | 08/24/2023 | | 921 | | (8) | | | (8) | | 913 | 913 | | | |
| 100151184 | MARYSVILLE | WA | | 05/10/2024 | | 1,052 | | (19) | | | (19) | | 1,033 | 1,033 | | | |
| 100083068 | LINDEN | MI | | 05/26/2022 | | 2,320 | | 324 | | | 324 | | 2,644 | 2,644 | | | |
| 100139219 | FORT LAWN | SC | | 12/28/2023 | | 938 | | 4 | | | 4 | | 942 | 942 | | | |
| 100086877 | QUEEN CREEK | AZ | | 10/07/2022 | | 1,323 | | | | | | | 1,323 | 1,323 | | | |
| 100127995 | ARLINGTON | MA | | 09/08/2023 | | 1,088 | | 101 | | | 101 | | 1,189 | 1,189 | | | |
| 100157819 | WINDERMERE | FL | | 08/01/2024 | | 323 | | (13) | | | (13) | | 310 | 310 | | | |
| 100152256 | MESA | AZ | | 05/17/2024 | | 1,068 | | (1) | | | (1) | | 1,067 | 1,067 | | | |
| 100146619 | BAY SHORE | NY | | 03/20/2024 | | 1,121 | | 5 | | | 5 | | 1,126 | 1,126 | | | |
| 100157775 | BIRMINGHAM | AL | | 08/01/2024 | | 314 | | (11) | | | (11) | | 303 | 303 | | | |
| 100115269 | SOUTHAMPTON | NY | | 07/17/2023 | | 1,625 | | (75) | | | (75) | | 1,550 | 1,550 | | | |
| 100149964 | TARPON SPRINGS | FL | | 06/07/2024 | | 1,106 | | 1 | | | 1 | | 1,107 | 1,107 | | | |
| 100165712 | PALOS HILLS | IL | | 08/29/2024 | | 459 | | (14) | | | (14) | | 445 | 445 | | | |
| 100119750 | EAST ORANGE | NJ | | 08/08/2023 | | 954 | | (30) | | | (30) | | 924 | 924 | | | |
| 100135191 | MIAMI | FL | | 11/07/2023 | | 869 | | (24) | | | (24) | | 845 | 845 | | | |
| 100148100 | ROSEVILLE | CA | | 04/10/2024 | | 1,141 | | (12) | | | (12) | | 1,129 | 1,129 | | | |
| 100153255 | SAN ANTONIO | TX | | 05/30/2024 | | 1,190 | | 8 | | | 8 | | 1,198 | 1,198 | | | |
| 100156177 | MIAMI | FL | | 06/20/2024 | | 570 | | (42) | | | (42) | | 528 | 528 | | | |
| 100159256 | FORT WORTH | TX | | 07/15/2024 | | 739 | | (13) | | | (13) | | 726 | 726 | | | |
| 100090689 | NEPTUNE CITY | NJ | | 12/29/2022 | | 1,132 | | (15) | | | (15) | | 1,117 | 1,117 | | | |
| 100164371 | OCEAN CITY | MD | | 08/21/2024 | | 919 | | (11) | | | (11) | | 908 | 908 | | | |
| 100149137 | RIALTO | CA | | 04/22/2024 | | 616 | | (25) | | | (25) | | 591 | 591 | | | |
| 100011796 | TEMECULA AREA | CA | | 03/08/2017 | | 2,487 | | 750 | | | 750 | | 3,237 | 3,237 | | | |
| 100154568 | LAS VEGAS | NV | | 06/14/2024 | | 4,091 | | (210) | | | (210) | | 3,881 | 3,881 | | | |
| 100155913 | RANCHO CORDOVA | CA | | 06/17/2024 | | 861 | | 5 | | | 5 | | 866 | 866 | | | |
| 100142994 | OXNARD | CA | | 02/12/2024 | | 996 | | (4) | | | (4) | | 992 | 992 | | | |
| 100140763 | BROOKLYN | NY | | 01/22/2024 | | 759 | | (1) | | | (1) | | 758 | 758 | | | |
| 100138094 | JURUPA VALLEY | CA | | 12/13/2023 | | 514 | | (12) | | | (12) | | 502 | 737 | | 234 | 234 |
| 100134928 | SAN DIEGO | CA | | 10/30/2023 | | 976 | | (13) | | | (13) | | 963 | 963 | | | |
| 100071931 | LOS ANGELES | CA | | 11/19/2021 | | 2,281 | | (109) | | | (109) | | 2,172 | 2,172 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100143913 | HOUSTON | TX | | 03/06/2024 | | 555 | | (33) | | | (33) | | 522 | 522 | | | |
| 100128865 | HIALEAH | FL | | 09/21/2023 | | 899 | | (14) | | | (14) | | 885 | 885 | | | |
| 100127540 | NEWARK | NJ | | 09/08/2023 | | 1,154 | | | | | | | 1,154 | 1,154 | | | |
| 100099899 | ONTARIO | CA | | 03/28/2023 | | 6,104 | | 34 | | | 34 | | 6,138 | 6,138 | | | |
| 100043484 | LAKEWOOD | CA | | 08/13/2020 | | 1,629 | | (41) | | | (41) | | 1,588 | 1,588 | | | |
| 100110273 | GARFIELD | NJ | | 06/30/2023 | | 1,348 | | 17 | | | 17 | | 1,365 | 1,365 | | | |
| 100128902 | LAUREL | MD | | 09/21/2023 | | 943 | | (23) | | | (23) | | 920 | 920 | | | |
| 100136200 | SACRAMENTO | CA | | 11/20/2023 | | 1,076 | | 12 | | | 12 | | 1,088 | 1,088 | | | |
| 100129252 | CHEYENNE | WY | | 11/03/2023 | | 1,305 | | (27) | | | (27) | | 1,278 | 1,278 | | | |
| 100115853 | TIGARD | OR | | 07/20/2023 | | 1,107 | | (11) | | | (11) | | 1,096 | 1,096 | | | |
| 100091766 | CONROE | TX | | 01/30/2023 | | 994 | | (25) | | | (25) | | 969 | 969 | | | |
| 100147572 | ADAIRSVILLE | GA | | 04/03/2024 | | 939 | | (34) | | | (34) | | 905 | 905 | | | |
| 100080376 | RANCHO CUCAMONGA | CA | | 04/14/2022 | | 1,949 | | (60) | | | (60) | | 1,889 | 1,889 | | | |
| 100090892 | EAST PALO ALTO | CA | | 01/31/2023 | | 1,446 | | 37 | | | 37 | | 1,483 | 1,483 | | | |
| 100159513 | SAINT JAMES CITY | FL | | 07/15/2024 | | 523 | | (15) | | | (15) | | 508 | 508 | | | |
| 100083501 | MORRISTOWN | NJ | | 06/06/2022 | | 6,755 | | (145) | | | (145) | | 6,610 | 6,610 | | | |
| 100118919 | MESA | AZ | | 07/27/2023 | | 7,768 | | (61) | | | (61) | | 7,707 | 7,707 | | | |
| 100154071 | RIALTO | CA | | 06/06/2024 | | 693 | | (12) | | | (12) | | 681 | 681 | | | |
| 100099849 | THE BRONX | NY | | 02/28/2023 | | (58,043) | | (61) | | | (61) | | (58,104) | (27,828) | | 30,276 | 30,276 |
| 100109817 | ELIZABETH | NJ | | 06/22/2023 | | 1,196 | | (14) | | | (14) | | 1,182 | 1,182 | | | |
| 100140297 | CAMBRIA HEIGHTS | NY | | 01/18/2024 | | 4,434 | | (88) | | | (88) | | 4,346 | 4,346 | | | |
| 100156055 | DEERFIELD BEACH | FL | | 06/18/2024 | | 559 | | (23) | | | (23) | | 536 | 536 | | | |
| 100078230 | CHULA VISTA | CA | | 02/10/2022 | | 2,233 | | (39) | | | (39) | | 2,194 | 2,194 | | | |
| 100151838 | FORT WASHINGTON | MD | | 05/10/2024 | | 856 | | (7) | | | (7) | | 849 | 849 | | | |
| 100048774 | BROOKLYN | NY | | 11/20/2020 | | 1,763 | | (115) | | | (115) | | 1,648 | 1,648 | | | |
| 100134736 | PANORAMA CITY AREA LOS ANGELE | CA | | 10/30/2023 | | 838 | | (42) | | | (42) | | 796 | 796 | | | |
| 100103615 | MONROVIA | MD | | 05/08/2023 | | 2,494 | | (47) | | | (47) | | 2,447 | 2,447 | | | |
| 100065630 | OAKLAND | CA | | 07/28/2021 | | 2,311 | | (33) | | | (33) | | 2,278 | 2,278 | | | |
| 100151344 | CHANDLER | AZ | | 05/10/2024 | | 1,381 | | 33 | | | 33 | | 1,414 | 1,414 | | | |
| 100142561 | SACRAMENTO | CA | | 02/08/2024 | | 2,082 | | (18) | | | (18) | | 2,064 | 2,064 | | | |
| 100114807 | PORT BOLIVAR | TX | | 07/10/2023 | | 1,105 | | (23) | | | (23) | | 1,082 | 1,082 | | | |
| 100149557 | SACRAMENTO | CA | | 04/26/2024 | | 755 | | (3) | | | (3) | | 752 | 752 | | | |
| 100135297 | IVINS | UT | | 11/13/2023 | | 3,689 | | 66 | | | 66 | | 3,755 | 3,755 | | | |
| 100081116 | ROCKVILLE | MD | | 03/18/2022 | | 2,660 | | 100 | | | 100 | | 2,760 | 2,760 | | | |
| 100091979 | VALLEJO | CA | | 02/07/2023 | | 757 | | (34) | | | (34) | | 723 | 723 | | | |
| 100160105 | BANNING | CA | | 07/17/2024 | | 308 | | (7) | | | (7) | | 301 | 301 | | | |
| 100116131 | SAN FRANCISCO | CA | | 07/20/2023 | | 115,506 | | 6,288 | | | 6,288 | | 121,794 | 121,794 | | | |
| 100130163 | ATLANTA | GA | | 11/15/2023 | | 926 | | (11) | | | (11) | | 915 | 915 | | | |
| 100143495 | VALRICO | FL | | 02/21/2024 | | 696 | | (28) | | | (28) | | 668 | 668 | | | |
| 100100565 | SHORELINE | WA | | 04/27/2023 | | 1,018 | | (37) | | | (37) | | 981 | 981 | | | |
| 100115006 | KNOXVILLE | TN | | 07/14/2023 | | 1,257 | | 9 | | | 9 | | 1,266 | 1,266 | | | |
| 100115969 | WESLEY CHAPEL | FL | | 07/20/2023 | | 1,105 | | (21) | | | (21) | | 1,084 | 1,084 | | | |
| 100147670 | KISSIMMEE | FL | | 04/04/2024 | | 1,166 | | (1) | | | (1) | | 1,165 | 1,165 | | | |
| 100151195 | MIAMI | FL | | 05/10/2024 | | 1,129 | | (9) | | | (9) | | 1,120 | 1,120 | | | |
| 100129919 | BAYPORT | NY | | 09/27/2023 | | 1,007 | | (27) | | | (27) | | 980 | 980 | | | |
| 100108275 | MANTECA | CA | | 05/24/2023 | | 748 | | (13) | | | (13) | | 735 | 735 | | | |
| 100156744 | MIAMI | FL | | 06/26/2024 | | 313 | | (14) | | | (14) | | 299 | 299 | | | |
| 100133783 | WORCESTER | MA | | 10/20/2023 | | 1,066 | | (2) | | | (2) | | 1,064 | 1,064 | | | |
| 100078709 | LOS ANGELES | CA | | 02/02/2022 | | 2,342 | | (14) | | | (14) | | 2,328 | 2,328 | | | |
| 100090929 | ONTARIO | CA | | 01/31/2023 | | 1,209 | | (8) | | | (8) | | 1,201 | 1,201 | | | |
| 100109185 | SCOTTSDALE | AZ | | 07/21/2023 | | 1,151 | | (23) | | | (23) | | 1,128 | 1,128 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132409 | SAN DIEGO | CA | | 11/03/2023 | | 1,045 | | 8 | | | 8 | | 1,053 | 1,053 | | | |
| 100120823 | TOBYHANNA | PA | | 08/25/2023 | | 994 | | (5) | | | (5) | | 989 | 989 | | | |
| 100101918 | LOS ANGELES | CA | | 04/14/2023 | | 815 | | (29) | | | (29) | | 786 | 786 | | | |
| 100141679 | SAN MARCOS | TX | | 01/30/2024 | | 604 | | (18) | | | (18) | | 586 | 586 | | | |
| 100043067 | GLEN ALLEN | VA | | 05/28/2020 | | 1,264 | | (48) | | | (48) | | 1,216 | 1,216 | | | |
| 100129291 | JUPITER | FL | | 09/25/2023 | | 1,081 | | (12) | | | (12) | | 1,069 | 1,069 | | | |
| 100111076 | LAKE FOREST | CA | | 06/29/2023 | | 1,842 | | 118 | | | 118 | | 1,960 | 1,960 | | | |
| 100090954 | EVERETT | WA | | 01/31/2023 | | 690 | | (21) | | | (21) | | 669 | 669 | | | |
| 100100141 | PORT HUENEME | CA | | 03/28/2023 | | 1,008 | | 1 | | | 1 | | 1,009 | 1,009 | | | |
| 100132394 | MILL VALLEY | CA | | 11/03/2023 | | 1,104 | | 9 | | | 9 | | 1,113 | 1,113 | | | |
| 100027822 | HOLLISTER | CA | | 10/26/2018 | | 1,668 | | 107 | | | 107 | | 1,775 | 1,775 | | | |
| 100054938 | CHULA VISTA | CA | | 03/23/2021 | | 1,674 | | (3) | | | (3) | | 1,671 | 1,671 | | | |
| 100117382 | SAN JOSE | CA | | 07/20/2023 | | 2,242 | | 663 | | | 663 | | 2,905 | 2,905 | | | |
| 100157995 | ARCADIA | CA | | 07/09/2024 | | 369 | | (4) | | | (4) | | 365 | 365 | | | |
| 100139185 | MIAMI | FL | | 12/28/2023 | | 965 | | 4 | | | 4 | | 969 | 969 | | | |
| 100103278 | INDIO | CA | | 04/27/2023 | | 992 | | (21) | | | (21) | | 971 | 971 | | | |
| 100147827 | RANCHO CORDOVA | CA | | 04/08/2024 | | 1,173 | | (15) | | | (15) | | 1,158 | 1,158 | | | |
| 100120401 | NORTH EASTON | MA | | 08/18/2023 | | 445 | | 12 | | | 12 | | 457 | 457 | | | |
| 100085168 | GALT | CA | | 09/21/2022 | | 1,196 | | (36) | | | (36) | | 1,160 | 1,160 | | | |
| 100153346 | WEST PALM BEACH | FL | | 05/30/2024 | | 1,554 | | (10) | | | (10) | | 1,544 | 1,544 | | | |
| 100158022 | HUNTERSVILLE | NC | | 07/09/2024 | | 340 | | 4 | | | 4 | | 344 | 344 | | | |
| 100145858 | BRUNSWICK | GA | | 03/15/2024 | | 756 | | (32) | | | (32) | | 724 | 724 | | | |
| 100152516 | MIAMI | FL | | 05/17/2024 | | 1,683 | | 37 | | | 37 | | 1,720 | 1,720 | | | |
| 100084660 | CORAL SPRINGS | FL | | 08/02/2022 | | 1,095 | | (2) | | | (2) | | 1,093 | 1,093 | | | |
| 100141902 | MANSFIELD | TX | | 03/27/2024 | | 881 | | (35) | | | (35) | | 846 | 846 | | | |
| 100119872 | MIAMI BEACH | FL | | 08/10/2023 | | 1,298 | | (56) | | | (56) | | 1,242 | 1,242 | | | |
| 100082354 | PRESCOTT | AZ | | 04/14/2022 | | 2,017 | | (45) | | | (45) | | 1,972 | 1,972 | | | |
| 100143679 | BROOKLYN | NY | | 02/22/2024 | | 998 | | (17) | | | (17) | | 981 | 981 | | | |
| 100152265 | LITTLETON | CO | | 05/17/2024 | | 1,142 | | (2) | | | (2) | | 1,140 | 1,140 | | | |
| 100149916 | LAS VEGAS | NV | | 04/29/2024 | | 617 | | (27) | | | (27) | | 590 | 590 | | | |
| 100151272 | WINDERMERE | FL | | 05/10/2024 | | 1,250 | | 4 | | | 4 | | 1,254 | 1,254 | | | |
| 100137813 | WELLINGTON | FL | | 12/08/2023 | | 994 | | 2 | | | 2 | | 996 | 996 | | | |
| 100156514 | PLYMOUTH | MI | | 06/24/2024 | | 682 | | (16) | | | (16) | | 666 | 666 | | | |
| 100071966 | PANAMA CITY BEACH | FL | | 10/29/2021 | | 2,362 | | (67) | | | (67) | | 2,295 | 2,295 | | | |
| 100119285 | ARLINGTON | VA | | 07/31/2023 | | 1,508 | | 25 | | | 25 | | 1,533 | 1,533 | | | |
| 100136010 | POMFRET CENTER | CT | | 11/16/2023 | | 809 | | (35) | | | (35) | | 774 | 774 | | | |
| 100160510 | FLINT | TX | | 07/19/2024 | | 254 | | (11) | | | (11) | | 243 | 243 | | | |
| 100071527 | MIRAMAR BEACH | FL | | 10/14/2021 | | 2,507 | | (65) | | | (65) | | 2,442 | 2,442 | | | |
| 100100398 | BROOKLYN | NY | | 04/27/2023 | | 3,674 | | 475 | | | 475 | | 4,149 | 4,149 | | | |
| 100088204 | PLANO | TX | | 10/13/2022 | | 1,977 | | (50) | | | (50) | | 1,927 | 1,927 | | | |
| 100156038 | ADDISON | TX | | 06/18/2024 | | 3,182 | | (136) | | | (136) | | 3,046 | 3,046 | | | |
| 100135942 | MOUNTLAKE TERRACE | WA | | 11/15/2023 | | 748 | | (40) | | | (40) | | 708 | 708 | | | |
| 100110204 | WILMINGTON | CA | | 06/30/2023 | | 1,881 | | | | | | | 1,881 | 1,881 | | | |
| 100115569 | KISSIMMEE | FL | | 07/19/2023 | | 1,362 | | (29) | | | (29) | | 1,333 | 1,333 | | | |
| 100100994 | STATEN ISLAND | NY | | 04/28/2023 | | 2,379 | | 625 | | | 625 | | 3,004 | 3,004 | | | |
| 100100710 | NORTH ARLINGTON | NJ | | 04/28/2023 | | 1,549 | | 35 | | | 35 | | 1,584 | 1,584 | | | |
| 100143208 | ARLINGTON | VA | | 02/16/2024 | | 1,049 | | (29) | | | (29) | | 1,020 | 1,020 | | | |
| 100133317 | SEATTLE | WA | | 11/29/2023 | | 1,033 | | (3) | | | (3) | | 1,030 | 1,030 | | | |
| 100143337 | LINCOLNWOOD | IL | | 02/16/2024 | | 1,048 | | (27) | | | (27) | | 1,021 | 1,021 | | | |
| 100108203 | BROCKTON | MA | | 05/24/2023 | | 710 | | (19) | | | (19) | | 691 | 691 | | | |
| 100140608 | MIAMI | FL | | 01/19/2024 | | 1,315 | | (18) | | | (18) | | 1,297 | 1,297 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148603 | FORT WORTH | TX | | 04/12/2024 | | 1,086 | | (19) | | | (19) | | 1,067 | 1,067 | | | |
| 100148600 | FORT WORTH | TX | | 04/12/2024 | | 1,086 | | (19) | | | (19) | | 1,067 | 1,067 | | | |
| 100100014 | ANTIOCH | CA | | 03/28/2023 | | 644 | | (3) | | | (3) | | 641 | 641 | | | |
| 100078712 | WEST COVINA | CA | | 02/02/2022 | | 3,550 | | 71 | | | 71 | | 3,621 | 3,621 | | | |
| 100129568 | JACKSON | NJ | | 09/29/2023 | | 1,078 | | (16) | | | (16) | | 1,062 | 1,062 | | | |
| 100107938 | GAINESVILLE | FL | | 06/29/2023 | | 928 | | (38) | | | (38) | | 890 | 890 | | | |
| 100142947 | DENVER | CO | | 02/09/2024 | | 1,261 | | (29) | | | (29) | | 1,232 | 1,232 | | | |
| 100140184 | HAWAIIAN GARDENS | CA | | 01/11/2024 | | 865 | | (21) | | | (21) | | 844 | 844 | | | |
| 100100528 | HOLLYWOOD | FL | | 04/27/2023 | | 813 | | (9) | | | (9) | | 804 | 804 | | | |
| 100152443 | EVERETT | WA | | 05/17/2024 | | 1,133 | | (4) | | | (4) | | 1,129 | 1,129 | | | |
| 100116104 | LANCASTER | CA | | 07/20/2023 | | 1,923 | | 342 | | | 342 | | 2,265 | 2,265 | | | |
| 100100529 | DRIPPING SPRINGS | TX | | 04/27/2023 | | 1,164 | | (22) | | | (22) | | 1,142 | 1,142 | | | |
| 100149136 | INDIO | CA | | 04/22/2024 | | 755 | | (29) | | | (29) | | 726 | 726 | | | |
| 100147474 | HACKENSACK | NJ | | 04/03/2024 | | 1,032 | | (41) | | | (41) | | 991 | 991 | | | |
| 100109744 | SAN LEANDRO | CA | | 06/16/2023 | | 302 | | (11) | | | (11) | | 291 | 291 | | | |
| 100164190 | MORENO VALLEY | CA | | 08/21/2024 | | 261 | | (14) | | | (14) | | 247 | 247 | | | |
| 100143900 | SEWELL | NJ | | 03/06/2024 | | 851 | | (8) | | | (8) | | 843 | 843 | | | |
| 100140291 | CHICAGO | IL | | 01/18/2024 | | 979 | | (26) | | | (26) | | 953 | 953 | | | |
| 100156846 | UNIONDALE | NY | | 06/27/2024 | | 983 | | (23) | | | (23) | | 960 | 960 | | | |
| 100138820 | RIVERVIEW | FL | | 12/21/2023 | | 1,016 | | (1) | | | (1) | | 1,015 | 1,015 | | | |
| 100161445 | FORT LAUDERDALE | FL | | 07/30/2024 | | 324 | | (8) | | | (8) | | 316 | 316 | | | |
| 100119593 | RIVERSIDE | CA | | 07/31/2023 | | 2,685 | | (58) | | | (58) | | 2,627 | 2,627 | | | |
| 100161349 | TEMECULA | CA | | 07/25/2024 | | 322 | | (8) | | | (8) | | 314 | 314 | | | |
| 100161460 | PANAMA CITY BEACH | FL | | 07/30/2024 | | 315 | | (9) | | | (9) | | 306 | 306 | | | |
| 100031067 | CHULA VISTA | CA | | 03/29/2019 | | 2,968 | | 183 | | | 183 | | 3,151 | 3,151 | | | |
| 100110685 | OMAHA | NE | | 08/11/2023 | | 812 | | (41) | | | (41) | | 771 | 771 | | | |
| 100129490 | NEW BRUNSWICK | NJ | | 09/29/2023 | | 1,085 | | (9) | | | (9) | | 1,076 | 1,076 | | | |
| 100115184 | BERKLEY | MI | | 07/17/2023 | | 976 | | (28) | | | (28) | | 948 | 948 | | | |
| 100150633 | FRIDAY HARBOR | WA | | 05/03/2024 | | 1,256 | | 8 | | | 8 | | 1,264 | 1,264 | | | |
| 100076840 | FRISCO | TX | | 12/27/2021 | | 2,109 | | (127) | | | (127) | | 1,982 | 1,982 | | | |
| 100143092 | JACKSON | NJ | | 02/16/2024 | | 1,183 | | (6) | | | (6) | | 1,177 | 1,177 | | | |
| 100156680 | BAYTOWN | TX | | 06/24/2024 | | 680 | | (8) | | | (8) | | 672 | 672 | | | |
| 100081040 | WATSONVILLE | CA | | 03/18/2022 | | 3,488 | | 120 | | | 120 | | 3,608 | 3,608 | | | |
| 100127940 | ASHLAND | MA | | 09/08/2023 | | 1,400 | | 64 | | | 64 | | 1,464 | 1,464 | | | |
| 100115550 | PLANTATION | FL | | 07/19/2023 | | 1,234 | | (5) | | | (5) | | 1,229 | 1,229 | | | |
| 100134275 | FULSHEAR | TX | | 10/27/2023 | | 432 | | (9) | | | (9) | | 423 | 423 | | | |
| 100057614 | PEABODY | MA | | 06/30/2021 | | 2,451 | | (61) | | | (61) | | 2,390 | 2,390 | | | |
| 100119193 | COLLIERVILLE | TN | | 07/31/2023 | | 1,146 | | | | | | | 1,146 | 1,146 | | | |
| 100114519 | MIAMI | FL | | 06/29/2023 | | 1,126 | | 16 | | | 16 | | 1,142 | 1,142 | | | |
| 100156534 | GRASS VALLEY | CA | | 06/24/2024 | | 1,221 | | (20) | | | (20) | | 1,201 | 1,201 | | | |
| 100164237 | VALLEJO | CA | | 08/21/2024 | | 223 | | (7) | | | (7) | | 216 | 216 | | | |
| 100146942 | AMERICAN FORK | UT | | 03/26/2024 | | 1,138 | | (4) | | | (4) | | 1,134 | 1,134 | | | |
| 100141786 | PEMBROKE PINES | FL | | 01/30/2024 | | 715 | | (3) | | | (3) | | 712 | 712 | | | |
| 100044167 | SARASOTA | FL | | 08/19/2020 | | 1,983 | | 37 | | | 37 | | 2,020 | 2,020 | | | |
| 100135598 | SALINAS | CA | | 11/09/2023 | | 662 | | (20) | | | (20) | | 642 | 642 | | | |
| 100138382 | WAUKESHA | WI | | 12/18/2023 | | 819 | | (12) | | | (12) | | 807 | 807 | | | |
| 100141645 | GLENVILLE | NC | | 01/30/2024 | | 916 | | (9) | | | (9) | | 907 | 907 | | | |
| 100103788 | WEST HAVEN | CT | | 05/10/2023 | | 897 | | (35) | | | (35) | | 862 | 862 | | | |
| 100157708 | SILVER SPRING | MD | | 06/28/2024 | | 768 | | (36) | | | (36) | | 732 | 732 | | | |
| 100100853 | WILMINGTON | DE | | 04/28/2023 | | 470 | | (4) | | | (4) | | 466 | 466 | | | |
| 100084836 | SACRAMENTO | CA | | 08/02/2022 | | 1,364 | | (6) | | | (6) | | 1,358 | 1,358 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116661 | INGLEWOOD | CA | | 07/20/2023 | | 2,371 | | 867 | | | 867 | | 3,238 | 3,238 | | | |
| 100141840 | GLENDALE | CA | | 03/27/2024 | | 643 | | (13) | | | (13) | | 630 | 630 | | | |
| 100102176 | HILLSBORO | OR | | 04/14/2023 | | 2,202 | | (62) | | | (62) | | 2,140 | 2,140 | | | |
| 100143943 | MERCED | CA | | 02/29/2024 | | 981 | | (12) | | | (12) | | 969 | 969 | | | |
| 100081113 | DALLAS | TX | | 03/18/2022 | | 2,270 | | 27 | | | 27 | | 2,297 | 2,297 | | | |
| 100078290 | TORRANCE | CA | | 02/10/2022 | | 2,214 | | (69) | | | (69) | | 2,145 | 2,145 | | | |
| 100108240 | REUNION | FL | | 05/24/2023 | | 673 | | (18) | | | (18) | | 655 | 655 | | | |
| 100154800 | PINELLAS PARK | FL | | 07/19/2024 | | 656 | | (22) | | | (22) | | 634 | 634 | | | |
| 100112699 | MONTVILLE | NJ | | 06/29/2023 | | 4,814 | | 477 | | | 477 | | 5,291 | 5,291 | | | |
| 100109847 | UNIONDALE | NY | | 06/22/2023 | | 1,191 | | (5) | | | (5) | | 1,186 | 1,186 | | | |
| 100110100 | PALM COAST | FL | | 06/23/2023 | | 838 | | (15) | | | (15) | | 823 | 823 | | | |
| 100159454 | SACRAMENTO | CA | | 07/15/2024 | | 338 | | (9) | | | (9) | | 329 | 329 | | | |
| 100100542 | SANTA ROSA | CA | | 04/27/2023 | | 810 | | (22) | | | (22) | | 788 | 788 | | | |
| 4010060734 | Baltimore | MD | | 10/27/2023 | | 917 | | | | | | | 917 | 917 | | | |
| 100043077 | EAST PALO ALTO | CA | | 05/28/2020 | | 2,756 | | (77) | | | (77) | | 2,679 | 2,679 | | | |
| 100120741 | BOISE | ID | | 08/25/2023 | | 1,934 | | (5) | | | (5) | | 1,929 | 1,929 | | | |
| 100152735 | STOCKTON | NJ | | 05/22/2024 | | 569 | | (18) | | | (18) | | 551 | 551 | | | |
| 100060113 | LOS ANGELES | CA | | 06/25/2021 | | 2,423 | | (69) | | | (69) | | 2,354 | 2,354 | | | |
| 100160124 | CASTLE ROCK | CO | | 07/17/2024 | | 305 | | (9) | | | (9) | | 296 | 296 | | | |
| 100102045 | SPOKANE | WA | | 04/14/2023 | | 1,002 | | (13) | | | (13) | | 989 | 989 | | | |
| 100121017 | OAK HARBOR | WA | | 08/30/2023 | | 1,231 | | 8 | | | 8 | | 1,239 | 1,239 | | | |
| 100135338 | NASHVILLE | TN | | 11/13/2023 | | 1,332 | | (1) | | | (1) | | 1,331 | 1,331 | | | |
| 100090061 | LAURENS | SC | | 01/13/2023 | | 2,189 | | (11) | | | (11) | | 2,178 | 2,178 | | | |
| 100150061 | WEST HAVEN | CT | | 06/14/2024 | | 709 | | (10) | | | (10) | | 699 | 699 | | | |
| 100108140 | CHARLOTTE | NC | | 05/24/2023 | | 462 | | (12) | | | (12) | | 450 | 450 | | | |
| 100087337 | STATEN ISLAND | NY | | 10/25/2022 | | 1,728 | | 313 | | | 313 | | 2,041 | 2,041 | | | |
| 100055288 | FORT WORTH | TX | | 03/23/2021 | | 1,023 | | (72) | | | (72) | | 951 | 951 | | | |
| 100087322 | CYPRESS | TX | | 10/25/2022 | | 1,771 | | 111 | | | 111 | | 1,882 | 1,882 | | | |
| 100127998 | MURFREESBORO | TN | | 09/08/2023 | | 1,758 | | 58 | | | 58 | | 1,816 | 1,816 | | | |
| 100110624 | NASHVILLE | TN | | 06/30/2023 | | 1,851 | | 49 | | | 49 | | 1,900 | 1,900 | | | |
| 100119489 | TRACY | CA | | 07/28/2023 | | 1,349 | | 11 | | | 11 | | 1,360 | 1,360 | | | |
| 100053361 | KINGSTON | WA | | 03/23/2021 | | 1,255 | | (121) | | | (121) | | 1,134 | 1,134 | | | |
| 100081544 | VIENNA | VA | | 03/18/2022 | | 2,596 | | 97 | | | 97 | | 2,693 | 2,693 | | | |
| 100081675 | DOVER | FL | | 03/21/2022 | | 2,121 | | (25) | | | (25) | | 2,096 | 2,096 | | | |
| 100079990 | VACAVILLE | CA | | 04/08/2022 | | 2,267 | | 12 | | | 12 | | 2,279 | 2,279 | | | |
| 100154730 | SEVIERVILLE | TN | | 07/19/2024 | | 822 | | 26 | | | 26 | | 848 | 848 | | | |
| 100147347 | TEMPLETON | CA | | 05/08/2024 | | 736 | | (23) | | | (23) | | 713 | 713 | | | |
| 100080373 | HUNTINGTON BEACH | CA | | 04/14/2022 | | 1,848 | | (75) | | | (75) | | 1,773 | 1,773 | | | |
| 100160512 | LAWRENCEVILLE | GA | | 07/19/2024 | | 267 | | (10) | | | (10) | | 257 | 257 | | | |
| 100151319 | CLEARFIELD | UT | | 05/10/2024 | | 1,021 | | (12) | | | (12) | | 1,009 | 1,009 | | | |
| 100137705 | LAFAYETTE | CO | | 12/08/2023 | | 1,111 | | (1) | | | (1) | | 1,110 | 1,110 | | | |
| 100120615 | TROUTDALE | OR | | 08/18/2023 | | 1,220 | | (10) | | | (10) | | 1,210 | 1,210 | | | |
| 100135251 | FORT MYERS | FL | | 11/08/2023 | | 1,764 | | 51 | | | 51 | | 1,815 | 1,815 | | | |
| 100110692 | COMMERCE CITY | CO | | 08/11/2023 | | 1,062 | | (17) | | | (17) | | 1,045 | 1,045 | | | |
| 100080868 | SALT LAKE CITY | UT | | 03/10/2022 | | 1,982 | | (36) | | | (36) | | 1,946 | 1,946 | | | |
| 100129995 | SPRING VALLEY | NY | | 09/27/2023 | | 998 | | (28) | | | (28) | | 970 | 970 | | | |
| 100136274 | DELRAY BEACH | FL | | 11/20/2023 | | 1,092 | | 23 | | | 23 | | 1,115 | 1,115 | | | |
| 100135125 | SAINT HELENA ISLAND | SC | | 11/01/2023 | | 1,065 | | 6 | | | 6 | | 1,071 | 1,071 | | | |
| 100138416 | VALRICO | FL | | 12/18/2023 | | 1,773 | | (17) | | | (17) | | 1,756 | 1,756 | | | |
| 100153954 | SAN DIEGO | CA | | 06/05/2024 | | 578 | | (17) | | | (17) | | 561 | 561 | | | |
| 100160521 | BEAUMONT | CA | | 07/19/2024 | | 311 | | (8) | | | (8) | | 303 | 303 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100102699 | SPRINGFIELD | VA | | 06/22/2023 | | 1,467 | | (69) | | | (69) | | 1,398 | 1,398 | | | |
| 100065294 | LAGUNA HILLS | CA | | 07/28/2021 | | 2,590 | | (50) | | | (50) | | 2,540 | 2,540 | | | |
| 100128322 | BALTIMORE | MD | | 09/14/2023 | | 925 | | (32) | | | (32) | | 893 | 893 | | | |
| 100101915 | PERRIS | CA | | 04/14/2023 | | 2,186 | | (67) | | | (67) | | 2,119 | 2,119 | | | |
| 100101908 | HOLLISTER | CA | | 04/06/2023 | | 1,041 | | (26) | | | (26) | | 1,015 | 1,015 | | | |
| 100154647 | CAMBRIDGE | MA | | 07/19/2024 | | 723 | | (28) | | | (28) | | 695 | 695 | | | |
| 100138153 | NEW SMYRNA BEACH | FL | | 12/14/2023 | | 866 | | (20) | | | (20) | | 846 | 846 | | | |
| 100133430 | WILLIAMSTOWN | KY | | 10/19/2023 | | 817 | | (18) | | | (18) | | 799 | 799 | | | |
| 100118644 | SCOTTSDALE | AZ | | 07/25/2023 | | 1,018 | | (37) | | | (37) | | 981 | 981 | | | |
| 100145871 | LAS VEGAS | NV | | 03/15/2024 | | 682 | | (31) | | | (31) | | 651 | 651 | | | |
| 100136652 | CHARLOTTE | NC | | 01/25/2024 | | 1,461 | | (20) | | | (20) | | 1,441 | 1,441 | | | |
| 100147726 | FRESNO | CA | | 04/05/2024 | | 1,241 | | (42) | | | (42) | | 1,199 | 1,199 | | | |
| 100117401 | LYNWOOD | CA | | 07/20/2023 | | 3,947 | | 115 | | | 115 | | 4,062 | 4,062 | | | |
| 100091750 | ATLANTA | GA | | 03/24/2023 | | 992 | | (27) | | | (27) | | 965 | 965 | | | |
| 100117941 | ELLICOTT CITY | MD | | 07/20/2023 | | 1,155 | | 18 | | | 18 | | 1,173 | 1,173 | | | |
| 100110254 | KILL DEVIL HILLS | NC | | 06/30/2023 | | 1,855 | | (20) | | | (20) | | 1,835 | 1,835 | | | |
| 100129703 | PARKER | CO | | 09/29/2023 | | 1,098 | | 13 | | | 13 | | 1,111 | 1,111 | | | |
| 100153165 | HURRICANE | UT | | 05/30/2024 | | 1,318 | | (11) | | | (11) | | 1,307 | 1,307 | | | |
| 100149078 | CLIFTON | NJ | | 04/19/2024 | | 833 | | (19) | | | (19) | | 814 | 814 | | | |
| 100088006 | ROSEDALE | MD | | 10/25/2022 | | 1,038 | | (3) | | | (3) | | 1,035 | 1,035 | | | |
| 100134451 | CORTLANDT MANOR | NY | | 10/30/2023 | | 1,083 | | 15 | | | 15 | | 1,098 | 1,098 | | | |
| 100043465 | VILLAGE OF PALMETT | FL | | 08/13/2020 | | 541 | | 10 | | | 10 | | 551 | 551 | | | |
| 100087227 | NORTH MIAMI BEACH | FL | | 10/25/2022 | | 2,520 | | 126 | | | 126 | | 2,646 | 2,646 | | | |
| 100150058 | WAVERLY TWP | PA | | 06/14/2024 | | 567 | | (10) | | | (10) | | 557 | 557 | | | |
| 100146645 | HEBRON | OH | | 03/20/2024 | | 867 | | (30) | | | (30) | | 837 | 837 | | | |
| 100078882 | SAN DIEGO | CA | | 02/24/2022 | | 2,250 | | (30) | | | (30) | | 2,220 | 2,220 | | | |
| 100110501 | SARASOTA | FL | | 06/30/2023 | | 1,396 | | 3 | | | 3 | | 1,399 | 1,399 | | | |
| 100091854 | VALLEJO | CA | | 01/30/2023 | | 1,996 | | (38) | | | (38) | | 1,958 | 1,958 | | | |
| 100150471 | SCOTTSDALE | AZ | | 05/03/2024 | | 1,257 | | 11 | | | 11 | | 1,268 | 1,268 | | | |
| 100158830 | LONDON | OH | | 07/12/2024 | | 337 | | (9) | | | (9) | | 328 | 328 | | | |
| 100109782 | FIRESTONE | CO | | 08/04/2023 | | 4,505 | | 13 | | | 13 | | 4,518 | 4,518 | | | |
| 100119618 | TACOMA | WA | | 07/31/2023 | | 781 | | (29) | | | (29) | | 752 | 752 | | | |
| 100115435 | NEW BRAUNFELS | TX | | 07/17/2023 | | 1,211 | | (15) | | | (15) | | 1,196 | 1,196 | | | |
| 100079172 | WOODBOURNE | NY | | 02/24/2022 | | 3,360 | | 9 | | | 9 | | 3,369 | 3,369 | | | |
| 100029835 | KULA | HI | | 10/26/2018 | | 2,997 | | 18 | | | 18 | | 3,015 | 3,015 | | | |
| 100103262 | FORT COLLINS | CO | | 04/27/2023 | | 796 | | (30) | | | (30) | | 766 | 766 | | | |
| 100140475 | HUMBLE | TX | | 01/17/2024 | | 478 | | (8) | | | (8) | | 470 | 470 | | | |
| 100086211 | MARTINEZ | CA | | 10/07/2022 | | 1,674 | | (17) | | | (17) | | 1,657 | 1,657 | | | |
| 100114742 | BRENTWOOD | NY | | 07/07/2023 | | 1,235 | | (7) | | | (7) | | 1,228 | 1,228 | | | |
| 100156396 | SAUSALITO | CA | | 07/25/2024 | | 326 | | (5) | | | (5) | | 321 | 321 | | | |
| 100117565 | CYPRESS | TX | | 07/20/2023 | | 1,194 | | (6) | | | (6) | | 1,188 | 1,188 | | | |
| 100132493 | REYNOLDSBURG | OH | | 11/03/2023 | | 915 | | 65 | | | 65 | | 980 | 980 | | | |
| 100134744 | RIVERSIDE | CA | | 10/30/2023 | | 938 | | (8) | | | (8) | | 930 | 930 | | | |
| 100100429 | HOLBROOK | NY | | 04/27/2023 | | 1,880 | | 213 | | | 213 | | 2,093 | 2,093 | | | |
| 100156591 | PORT SAINT JOE | FL | | 06/24/2024 | | 767 | | 2 | | | 2 | | 769 | 769 | | | |
| 100135968 | SANTA FE SPRINGS | CA | | 11/16/2023 | | 829 | | (8) | | | (8) | | 821 | 821 | | | |
| 100149579 | ROSEVILLE | CA | | 04/26/2024 | | 1,124 | | (8) | | | (8) | | 1,116 | 1,116 | | | |
| 100129924 | UNIONDALE | NY | | 09/27/2023 | | 995 | | (25) | | | (25) | | 970 | 970 | | | |
| 100132048 | GLENVIEW | IL | | 10/13/2023 | | 13,333 | | (143) | | | (143) | | 13,190 | 13,190 | | | |
| 100055648 | THOUSAND OAKS | CA | | 03/23/2021 | | 2,258 | | (103) | | | (103) | | 2,155 | 2,155 | | | |
| 100152997 | BRADENTON | FL | | 06/27/2024 | | 577 | | (19) | | | (19) | | 558 | 558 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139076 | EVERETT | MA | | 12/28/2023 | | 735 | | (21) | | | (21) | | 714 | 714 | | | |
| 100158540 | COROLLA | NC | | 07/10/2024 | | 875 | | (24) | | | (24) | | 851 | 851 | | | |
| 100144090 | MONROE | OH | | 03/07/2024 | | 1,084 | | (25) | | | (25) | | 1,059 | 1,059 | | | |
| 100100567 | TRACY | CA | | 04/27/2023 | | 2,026 | | (23) | | | (23) | | 2,003 | 2,003 | | | |
| 100116754 | WOODLAND HILLS AREA LOS ANGEL | CA | | 07/20/2023 | | 2,130 | | 491 | | | 491 | | 2,621 | 2,621 | | | |
| 100081540 | IRVINE | CA | | 03/18/2022 | | 2,446 | | 44 | | | 44 | | 2,490 | 2,490 | | | |
| 401005571 4 | Milwaukee | WI | | 08/24/2023 | | 957 | | (45) | | | (45) | | 912 | 912 | | | |
| 100018000 | ANNAPOLIS | MD | | 05/22/2018 | | 2,911 | | (34) | | | (34) | | 2,877 | 2,877 | | | |
| 100100382 | BRONX | NY | | 04/27/2023 | | 3,399 | | 427 | | | 427 | | 3,826 | 3,826 | | | |
| 100088040 | KATY | TX | | 10/25/2022 | | 1,247 | | (6) | | | (6) | | 1,241 | 1,241 | | | |
| 100118067 | OZONE PARK | NY | | 07/20/2023 | | 1,280 | | 26 | | | 26 | | 1,306 | 1,306 | | | |
| 100141505 | HEMET | CA | | 01/30/2024 | | 850 | | (38) | | | (38) | | 812 | 812 | | | |
| 100155086 | NEW SMYRNA BEACH | FL | | 07/19/2024 | | 641 | | (15) | | | (15) | | 626 | 626 | | | |
| 100114814 | KISSIMMEE | FL | | 07/10/2023 | | 3,501 | | 23 | | | 23 | | 3,524 | 3,524 | | | |
| 100136156 | MARYSVILLE | WA | | 12/18/2023 | | 794 | | (12) | | | (12) | | 782 | 782 | | | |
| 100150547 | CAROLINA BEACH | NC | | 05/03/2024 | | 1,483 | | (23) | | | (23) | | 1,460 | 1,460 | | | |
| 100144414 | FORT WORTH | TX | | 03/07/2024 | | 1,285 | | 14 | | | 14 | | 1,299 | 1,299 | | | |
| 100116289 | KISSIMMEE | FL | | 07/20/2023 | | 2,308 | | 369 | | | 369 | | 2,677 | 2,677 | | | |
| 100161704 | ENGLEWOOD | NJ | | 07/30/2024 | | 343 | | (10) | | | (10) | | 333 | 333 | | | |
| 100143198 | EVERETT | WA | | 02/16/2024 | | 1,174 | | (14) | | | (14) | | 1,160 | 1,160 | | | |
| 100140485 | AURORA | CO | | 01/19/2024 | | 871 | | (20) | | | (20) | | 851 | 851 | | | |
| 100156517 | LAS VEGAS | NV | | 06/24/2024 | | 1,237 | | 5 | | | 5 | | 1,242 | 1,242 | | | |
| 100078813 | SIMI VALLEY | CA | | 02/24/2022 | | 2,435 | | (6) | | | (6) | | 2,429 | 2,429 | | | |
| 100149977 | RICHMOND | TX | | 06/07/2024 | | 936 | | (30) | | | (30) | | 906 | 906 | | | |
| 100119548 | WESTLAKE | FL | | 07/28/2023 | | 1,439 | | 28 | | | 28 | | 1,467 | 1,467 | | | |
| 100152999 | COCONUT CREEK | FL | | 06/27/2024 | | 687 | | (12) | | | (12) | | 675 | 675 | | | |
| 100079861 | BALDWIN | MD | | 04/25/2022 | | 4,940 | | (14) | | | (14) | | 4,926 | 4,926 | | | |
| 100120468 | HIALEAH | FL | | 08/18/2023 | | 602 | | 10 | | | 10 | | 612 | 612 | | | |
| 100137507 | BOERNE | TX | | 01/11/2024 | | 2,730 | | (123) | | | (123) | | 2,607 | 2,607 | | | |
| 100068886 | PARADISE | CA | | 09/01/2021 | | 5,373 | | (60) | | | (60) | | 5,313 | 5,313 | | | |
| 100079756 | RALEIGH | NC | | 04/25/2022 | | 2,764 | | (21) | | | (21) | | 2,743 | 2,743 | | | |
| 100147273 | SOMERSET | NJ | | 03/28/2024 | | 679 | | (18) | | | (18) | | 661 | 661 | | | |
| 100139939 | PIGEON FORGE | TN | | 01/09/2024 | | 856 | | (13) | | | (13) | | 843 | 843 | | | |
| 100079352 | SAN FERNANDO | CA | | 03/17/2022 | | 109 | | (3) | | | (3) | | 106 | 106 | | | |
| 100148774 | RIVERSIDE | CA | | 04/17/2024 | | 980 | | (13) | | | (13) | | 967 | 967 | | | |
| 100148470 | PLUMAS LAKE | CA | | 04/12/2024 | | 1,405 | | 41 | | | 41 | | 1,446 | 1,446 | | | |
| 100078639 | HARBOR CITY | CA | | 02/02/2022 | | 4,673 | | (215) | | | (215) | | 4,458 | 4,458 | | | |
| 100151841 | JURUPA VALLEY | CA | | 05/10/2024 | | 11,154 | | (510) | | | (510) | | 10,644 | 10,644 | | | |
| 100102713 | FAIRFAX | VA | | 06/22/2023 | | 738 | | (47) | | | (47) | | 691 | 691 | | | |
| 100162032 | HOUSTON | TX | | 07/31/2024 | | 317 | | (13) | | | (13) | | 304 | 304 | | | |
| 100137976 | NAPLES | FL | | 12/13/2023 | | 1,104 | | 4 | | | 4 | | 1,108 | 1,108 | | | |
| 100090419 | IRVINE | CA | | 12/28/2022 | | 1,094 | | (8) | | | (8) | | 1,086 | 1,086 | | | |
| 100140486 | LOS ANGELES | CA | | 01/19/2024 | | 2,025 | | (44) | | | (44) | | 1,981 | 1,981 | | | |
| 100126321 | EAST ORANGE | NJ | | 08/30/2023 | | 1,006 | | (28) | | | (28) | | 978 | 978 | | | |
| 100101193 | BRONX | NY | | 04/28/2023 | | 1,683 | | 168 | | | 168 | | 1,851 | 1,851 | | | |
| 100160567 | PAHRUMP | NV | | 07/19/2024 | | 251 | | (3) | | | (3) | | 248 | 248 | | | |
| 100116447 | NEWARK | CA | | 07/20/2023 | | 1,016 | | (6) | | | (6) | | 1,010 | 1,010 | | | |
| 100119409 | PUYALLUP | WA | | 07/31/2023 | | 1,621 | | 83 | | | 83 | | 1,704 | 1,704 | | | |
| 100026127 | EWA BEACH | HI | | 09/20/2018 | | 3,265 | | 240 | | | 240 | | 3,505 | 3,505 | | | |
| 100014226 | NOVATO | CA | | 09/22/2017 | | 2,821 | | (58) | | | (58) | | 2,763 | 2,763 | | | |
| 100117583 | SAN DIEGO | CA | | 07/20/2023 | | 1,286 | | (26) | | | (26) | | 1,260 | 1,260 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100162831 | ONTARIO | CA | | 08/12/2024 | | 456 | | (3) | | | (3) | | 453 | 453 | | | |
| 100120013 | HOWELL | NJ | | 08/11/2023 | | 1,230 | | (11) | | | (11) | | 1,219 | 1,219 | | | |
| 100133271 | SCOTTSDALE | AZ | | 11/29/2023 | | 905 | | (24) | | | (24) | | 881 | 881 | | | |
| 100060315 | SEATTLE | WA | | 06/25/2021 | | 2,487 | | (53) | | | (53) | | 2,434 | 2,434 | | | |
| 100099627 | INDIO | CA | | 04/06/2023 | | 873 | | (31) | | | (31) | | 842 | 842 | | | |
| 100150497 | NEW SMYRNA BEACH | FL | | 05/03/2024 | | 1,036 | | (24) | | | (24) | | 1,012 | 1,012 | | | |
| 100091056 | SAN BERNARDINO | CA | | 01/31/2023 | | 804 | | (32) | | | (32) | | 772 | 772 | | | |
| 100131926 | BROKEN BOW | OK | | 10/13/2023 | | 1,167 | | 13 | | | 13 | | 1,180 | 1,180 | | | |
| 100116871 | COCOA BEACH | FL | | 07/20/2023 | | 1,300 | | 12 | | | 12 | | 1,312 | 1,312 | | | |
| 100128266 | BROOKFIELD | CT | | 09/14/2023 | | 1,066 | | 1 | | | 1 | | 1,067 | 1,067 | | | |
| 100119347 | CAVE CREEK | AZ | | 07/31/2023 | | 1,154 | | (18) | | | (18) | | 1,136 | 1,136 | | | |
| 100135654 | MILLVILLE | UT | | 11/09/2023 | | 1,138 | | 9 | | | 9 | | 1,147 | 1,147 | | | |
| 100000463 | FELTON | CA | | 09/27/2016 | | 2,155 | | 46 | | | 46 | | 2,201 | 2,201 | | | |
| 100143576 | SOUTH WINDSOR | CT | | 02/21/2024 | | 1,136 | | (29) | | | (29) | | 1,107 | 1,107 | | | |
| 100087526 | REGO PARK | NY | | 10/25/2022 | | 1,662 | | 109 | | | 109 | | 1,771 | 1,771 | | | |
| 100120547 | LOS ANGELES | CA | | 08/18/2023 | | 307,172 | | (5,837) | | | (5,837) | | 301,335 | 301,335 | | | |
| 100076778 | COCONUT CREEK | FL | | 12/27/2021 | | 2,273 | | (66) | | | (66) | | 2,207 | 2,207 | | | |
| 100065779 | ANAHEIM | CA | | 07/28/2021 | | 2,636 | | (20) | | | (20) | | 2,616 | 2,616 | | | |
| 100078453 | MINNETONKA | MN | | 01/25/2022 | | 1,966 | | (7) | | | (7) | | 1,959 | 1,959 | | | |
| 100109038 | STERLING | VA | | 06/02/2023 | | 1,103 | | (12) | | | (12) | | 1,091 | 1,091 | | | |
| 100142877 | HOWELL | NJ | | 02/09/2024 | | 944 | | (24) | | | (24) | | 920 | 920 | | | |
| 100115642 | FONTANA | CA | | 07/19/2023 | | 1,344 | | (22) | | | (22) | | 1,322 | 1,322 | | | |
| 100163350 | INDIO | CA | | 08/13/2024 | | 350 | | (10) | | | (10) | | 340 | 340 | | | |
| 100160959 | CANADENSIS | PA | | 07/24/2024 | | 490 | | (3) | | | (3) | | 487 | 487 | | | |
| 100053596 | YORBA LINDA | CA | | 03/23/2021 | | 4,956 | | (138) | | | (138) | | 4,818 | 4,818 | | | |
| 100158165 | PEORIA | AZ | | 07/09/2024 | | 389 | | | | | | | 389 | 389 | | | |
| 100144177 | ST GEORGE | UT | | 03/07/2024 | | 5,382 | | 107 | | | 107 | | 5,489 | 5,489 | | | |
| 100089752 | LOUDONVILLE | NY | | 12/02/2022 | | 1,226 | | 53 | | | 53 | | 1,279 | 1,279 | | | |
| 100078880 | MARIETTA | GA | | 02/24/2022 | | 2,425 | | 25 | | | 25 | | 2,450 | 2,450 | | | |
| 100154074 | SAN BERNARDINO | CA | | 06/06/2024 | | 655 | | (11) | | | (11) | | 644 | 644 | | | |
| 100130373 | CHAMBLEE | GA | | 09/28/2023 | | 1,770 | | (57) | | | (57) | | 1,713 | 1,713 | | | |
| 100067886 | SIERRA MADRE | CA | | 09/23/2021 | | 2,272 | | (83) | | | (83) | | 2,189 | 2,189 | | | |
| 100156724 | OAKLAND | CA | | 06/26/2024 | | 604 | | (26) | | | (26) | | 578 | 578 | | | |
| 100130365 | LAS VEGAS | NV | | 09/28/2023 | | 895 | | (18) | | | (18) | | 877 | 877 | | | |
| 100156168 | HOMESTEAD | FL | | 06/20/2024 | | 16,512 | | (576) | | | (576) | | 15,936 | 15,936 | | | |
| 100120927 | COMPTON | CA | | 08/30/2023 | | 1,219 | | 12 | | | 12 | | 1,231 | 1,231 | | | |
| 100137774 | CHICAGO | IL | | 12/08/2023 | | 889 | | (16) | | | (16) | | 873 | 873 | | | |
| 100143661 | CARLSBAD | CA | | 02/22/2024 | | 854 | | (33) | | | (33) | | 821 | 821 | | | |
| 100136874 | MENIFEE | CA | | 11/27/2023 | | 1,253 | | (5) | | | (5) | | 1,248 | 1,248 | | | |
| 100153330 | COLUMBIA FALLS | MT | | 05/30/2024 | | 1,110 | | (5) | | | (5) | | 1,105 | 1,105 | | | |
| 100110425 | HOLMES BEACH | FL | | 06/30/2023 | | 1,519 | | 29 | | | 29 | | 1,548 | 1,548 | | | |
| 100138902 | ANN ARBOR | MI | | 12/21/2023 | | 943 | | (9) | | | (9) | | 934 | 934 | | | |
| 100079633 | ROUND ROCK | TX | | 04/08/2022 | | 2,246 | | 14 | | | 14 | | 2,260 | 2,260 | | | |
| 100088951 | HOLLYWOOD | FL | | 11/15/2022 | | 1,022 | | (16) | | | (16) | | 1,006 | 1,006 | | | |
| 100091311 | ATLANTA | GA | | 01/13/2023 | | 249 | | 15 | | | 15 | | 264 | 264 | | | |
| 100103655 | PENSACOLA | FL | | 05/08/2023 | | 1,025 | | 16 | | | 16 | | 1,041 | 1,041 | | | |
| 100102538 | WASHINGTON | DC | | 06/07/2023 | | 1,233 | | 4 | | | 4 | | 1,237 | 1,237 | | | |
| 100155923 | HARRAH | OK | | 06/17/2024 | | 763 | | (10) | | | (10) | | 753 | 753 | | | |
| 100151201 | FLAGSTAFF | AZ | | 05/10/2024 | | 1,095 | | (27) | | | (27) | | 1,068 | 1,068 | | | |
| 100151861 | MONROE | WA | | 05/10/2024 | | 1,082 | | (18) | | | (18) | | 1,064 | 1,064 | | | |
| 100157854 | CHELSEA | MA | | 07/09/2024 | | 655 | | 8 | | | 8 | | 663 | 663 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158926 | WALLER | TX | | 07/12/2024 | | 337 | | (8) | | | (8) | | 329 | 329 | | | |
| 100136109 | CHICAGO | IL | | 12/18/2023 | | 9,584 | | 3 | | | 3 | | 9,587 | 9,587 | | | |
| 100148583 | NEW ORLEANS | LA | | 04/12/2024 | | 1,044 | | (23) | | | (23) | | 1,021 | 1,021 | | | |
| 100138330 | SANTA ANA | CA | | 12/18/2023 | | 969 | | (24) | | | (24) | | 945 | 945 | | | |
| 100119353 | JACKSON | NJ | | 07/31/2023 | | 1,187 | | 4 | | | 4 | | 1,191 | 1,191 | | | |
| 100129851 | MOUNT JULIET | TN | | 09/27/2023 | | 1,082 | | (5) | | | (5) | | 1,077 | 1,077 | | | |
| 100116685 | HYDE PARK | MA | | 07/20/2023 | | 1,551 | | 512 | | | 512 | | 2,063 | 2,063 | | | |
| 100140469 | PLANO | TX | | 01/17/2024 | | 671 | | (16) | | | (16) | | 655 | 655 | | | |
| 100079256 | PLACENTIA | CA | | 02/25/2022 | | 2,163 | | (55) | | | (55) | | 2,108 | 2,108 | | | |
| 100136466 | PUYALLUP | WA | | 11/20/2023 | | 1,111 | | 20 | | | 20 | | 1,131 | 1,131 | | | |
| 100152749 | LOMPOC | CA | | 05/22/2024 | | 955 | | (30) | | | (30) | | 925 | 925 | | | |
| 100102636 | LAS VEGAS | NV | | 06/22/2023 | | 1,460 | | 283 | | | 283 | | 1,743 | 1,743 | | | |
| 100147414 | SANTA MARIA | CA | | 05/08/2024 | | 1,004 | | (37) | | | (37) | | 967 | 967 | | | |
| 100080248 | VERONA | NJ | | 02/25/2022 | | 1,740 | | (78) | | | (78) | | 1,662 | 1,662 | | | |
| 100080048 | UPLAND | CA | | 04/08/2022 | | 2,265 | | 22 | | | 22 | | 2,287 | 2,287 | | | |
| 100114960 | ARLINGTON | WA | | 07/14/2023 | | 1,024 | | (14) | | | (14) | | 1,010 | 1,010 | | | |
| 100141945 | MIAMI | FL | | 02/29/2024 | | 839 | | (32) | | | (32) | | 807 | 807 | | | |
| 100135315 | ALBANY | CA | | 11/13/2023 | | 1,157 | | 22 | | | 22 | | 1,179 | 1,179 | | | |
| 100151511 | IDAHO FALLS | ID | | 05/10/2024 | | 1,018 | | (22) | | | (22) | | 996 | 996 | | | |
| 100152824 | LANCASTER | CA | | 05/22/2024 | | 630 | | (17) | | | (17) | | 613 | 613 | | | |
| 100160047 | PUYALLUP | WA | | 07/17/2024 | | 343 | | (7) | | | (7) | | 336 | 336 | | | |
| 100134972 | BURBANK | CA | | 10/30/2023 | | 843 | | (16) | | | (16) | | 827 | 827 | | | |
| 100133346 | FAIRFIELD | CA | | 11/21/2023 | | 608 | | (7) | | | (7) | | 601 | 601 | | | |
| 100141074 | SUWANEE | GA | | 02/20/2024 | | 818 | | (40) | | | (40) | | 778 | 778 | | | |
| 4010044711 | Wallingford | CT | | 02/02/2023 | | 986 | | (103) | | | (103) | | 883 | 883 | | | |
| 100135795 | WEST YARMOUTH | MA | | 11/10/2023 | | 33,563 | | (296) | | | (296) | | 33,267 | 33,267 | | | |
| 100089605 | MURRIETA | CA | | 01/30/2023 | | 981 | | (21) | | | (21) | | 960 | 960 | | | |
| 100150694 | CHICAGO | IL | | 05/06/2024 | | 1,965 | | (28) | | | (28) | | 1,937 | 1,937 | | | |
| 100138881 | TEHACHAPI | CA | | 12/21/2023 | | 902 | | (18) | | | (18) | | 884 | 884 | | | |
| 100137362 | MIAMI | FL | | 12/01/2023 | | 2,552 | | 3 | | | 3 | | 2,555 | 2,555 | | | |
| 100139188 | THE WOODLANDS | TX | | 12/28/2023 | | 986 | | 12 | | | 12 | | 998 | 998 | | | |
| 100083848 | ANTELOPE | CA | | 07/12/2022 | | 1,483 | | 6 | | | 6 | | 1,489 | 1,489 | | | |
| 100110660 | MIAMI | FL | | 06/30/2023 | | 1,649 | | 3 | | | 3 | | 1,652 | 1,652 | | | |
| 100149186 | BLOOMINGTON | CA | | 04/22/2024 | | 960 | | (23) | | | (23) | | 937 | 937 | | | |
| 100141765 | NEW BRUNSWICK | NJ | | 01/30/2024 | | 941 | | 25 | | | 25 | | 966 | 966 | | | |
| 100161545 | SACRAMENTO | CA | | 07/30/2024 | | 351 | | (6) | | | (6) | | 345 | 345 | | | |
| 100156324 | HOUSTON | TX | | 07/25/2024 | | 794 | | (36) | | | (36) | | 758 | 758 | | | |
| 100151235 | LAKE TOXAWAY | NC | | 05/10/2024 | | 1,010 | | (16) | | | (16) | | 994 | 994 | | | |
| 100133465 | CERES | CA | | 10/19/2023 | | 1,010 | | (3) | | | (3) | | 1,007 | 1,007 | | | |
| 100103737 | STERLING HEIGHTS | MI | | 05/08/2023 | | 951 | | (13) | | | (13) | | 938 | 938 | | | |
| 100160177 | CRYSTAL BEACH | TX | | 07/18/2024 | | 685 | | (19) | | | (19) | | 666 | 666 | | | |
| 100144425 | LOS ANGELES | CA | | 03/07/2024 | | 1,024 | | (22) | | | (22) | | 1,002 | 1,002 | | | |
| 100079798 | UPLAND | CA | | 04/25/2022 | | 2,286 | | 35 | | | 35 | | 2,321 | 2,321 | | | |
| 100118969 | VENICE | FL | | 07/27/2023 | | 884 | | (14) | | | (14) | | 870 | 870 | | | |
| 100055914 | N HOLLYWOOD | CA | | 03/26/2021 | | 2,574 | | (65) | | | (65) | | 2,509 | 2,509 | | | |
| 100054191 | PHILADELPHIA | PA | | 03/23/2021 | | 2,027 | | (126) | | | (126) | | 1,901 | 1,901 | | | |
| 100143770 | BEAUMONT | CA | | 02/27/2024 | | 816 | | (34) | | | (34) | | 782 | 782 | | | |
| 100080407 | INDIO | CA | | 04/14/2022 | | 1,957 | | (47) | | | (47) | | 1,910 | 1,910 | | | |
| 100110433 | TEGA CAY | SC | | 06/30/2023 | | 1,319 | | (4) | | | (4) | | 1,315 | 1,315 | | | |
| 100136500 | ROSEVILLE | CA | | 11/20/2023 | | 1,035 | | | | | | | 1,035 | 1,035 | | | |
| 100120648 | GLEN ALLEN | VA | | 08/24/2023 | | 1,113 | | (41) | | | (41) | | 1,072 | 1,072 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119262 | MIAMI BEACH | FL | | 07/31/2023 | | 1,720 | | 9 | | | 9 | | 1,729 | 1,729 | | | |
| 100149510 | VAN NUYS | CA | | 04/26/2024 | | 867 | | (13) | | | (13) | | 854 | 854 | | | |
| 100119762 | MIAMI | FL | | 08/08/2023 | | 900 | | (22) | | | (22) | | 878 | 878 | | | |
| 100023683 | PORTLAND | OR | | 09/04/2018 | | 2,281 | | (36) | | | (36) | | 2,245 | 2,245 | | | |
| 100118813 | HIALEAH | FL | | 08/30/2023 | | 734 | | 13 | | | 13 | | 747 | 747 | | | |
| 100055919 | POMPTON LAKES | NJ | | 03/26/2021 | | 2,821 | | (86) | | | (86) | | 2,735 | 2,735 | | | |
| 100141554 | MIDLOTHIAN | TX | | 01/30/2024 | | 527 | | (36) | | | (36) | | 491 | 491 | | | |
| 100139099 | MIAMI | FL | | 12/28/2023 | | 2,228 | | (26) | | | (26) | | 2,202 | 2,202 | | | |
| 100117443 | NEWARK | NJ | | 07/20/2023 | | 744 | | 86 | | | 86 | | 830 | 830 | | | |
| 100135306 | ST SIMONS ISLAND | GA | | 11/13/2023 | | 31,872 | | 168 | | | 168 | | 32,040 | 32,040 | | | |
| 100101964 | NORTHGLENN | CO | | 04/14/2023 | | 595 | | (35) | | | (35) | | 560 | 560 | | | |
| 100115571 | DEER PARK | NY | | 07/19/2023 | | 1,024 | | (12) | | | (12) | | 1,012 | 1,012 | | | |
| 100143113 | NATICK | MA | | 02/16/2024 | | 1,056 | | (22) | | | (22) | | 1,034 | 1,034 | | | |
| 100135544 | HENDERSON | NV | | 11/13/2023 | | 1,859 | | 273 | | | 273 | | 2,132 | 2,132 | | | |
| 100148385 | POMPANO BEACH | FL | | 04/12/2024 | | 1,121 | | (27) | | | (27) | | 1,094 | 1,094 | | | |
| 100137570 | ROCKBRIDGE | OH | | 12/08/2023 | | 946 | | (10) | | | (10) | | 936 | 936 | | | |
| 100147359 | OAK PARK | IL | | 05/08/2024 | | 1,417 | | (27) | | | (27) | | 1,390 | 1,390 | | | |
| 100164428 | ROSEVILLE | CA | | 08/21/2024 | | 458 | | 12 | | | 12 | | 470 | 470 | | | |
| 100159306 | WASHINGTON TOWNSHIP | NJ | | 07/15/2024 | | 739 | | (13) | | | (13) | | 726 | 726 | | | |
| 100087206 | LAUREL | MD | | 10/25/2022 | | 1,608 | | 57 | | | 57 | | 1,665 | 1,665 | | | |
| 100139044 | ATLANTA | GA | | 12/22/2023 | | 793 | | (6) | | | (6) | | 787 | 787 | | | |
| 100158908 | LATHROP | CA | | 07/12/2024 | | 447 | | 7 | | | 7 | | 454 | 454 | | | |
| 100141377 | MURPHY | TX | | 01/30/2024 | | 932 | | (6) | | | (6) | | 926 | 926 | | | |
| 100151777 | EL CENTRO | CA | | 05/10/2024 | | 1,001 | | (31) | | | (31) | | 970 | 970 | | | |
| 100156727 | DALLAS | GA | | 06/26/2024 | | 485 | | (14) | | | (14) | | 471 | 471 | | | |
| 100139101 | COMMERCE CITY | CO | | 12/28/2023 | | 710 | | 2 | | | 2 | | 712 | 712 | | | |
| 100129704 | ROGERS | AR | | 09/29/2023 | | 1,059 | | (2) | | | (2) | | 1,057 | 1,057 | | | |
| 100088341 | BEAUMONT | CA | | 01/06/2023 | | 1,332 | | (9) | | | (9) | | 1,323 | 1,323 | | | |
| 100120744 | CASTLE ROCK | CO | | 08/25/2023 | | 993 | | (15) | | | (15) | | 978 | 978 | | | |
| 100159195 | BOCA RATON | FL | | 07/15/2024 | | 331 | | (11) | | | (11) | | 320 | 320 | | | |
| 100128845 | NORTH LAUDERDALE | FL | | 09/21/2023 | | 854 | | (5) | | | (5) | | 849 | 849 | | | |
| 100156664 | KEY COLONY BEACH | FL | | 06/24/2024 | | 502 | | (30) | | | (30) | | 472 | 472 | | | |
| 100138839 | LAS VEGAS | NV | | 12/21/2023 | | 946 | | (20) | | | (20) | | 926 | 926 | | | |
| 100136453 | PUYALLUP | WA | | 11/20/2023 | | 3,125 | | 30 | | | 30 | | 3,155 | 3,155 | | | |
| 100144533 | MURRIETA | CA | | 04/26/2024 | | 791 | | (16) | | | (16) | | 775 | 775 | | | |
| 100119365 | HOWELL | NJ | | 07/31/2023 | | 1,213 | | (7) | | | (7) | | 1,206 | 1,206 | | | |
| 100146627 | HENDERSON | NV | | 03/20/2024 | | 989 | | (3) | | | (3) | | 986 | 986 | | | |
| 100087205 | FAIRFIELD | CT | | 10/25/2022 | | 2,899 | | 174 | | | 174 | | 3,073 | 3,073 | | | |
| 100158722 | MODESTO | CA | | 07/10/2024 | | 272 | | (8) | | | (8) | | 264 | 264 | | | |
| 100110172 | GARFIELD | NJ | | 06/30/2023 | | 1,339 | | 9 | | | 9 | | 1,348 | 1,348 | | | |
| 100063628 | JACKSON | NJ | | 07/01/2021 | | 2,824 | | 3 | | | 3 | | 2,827 | 2,827 | | | |
| 100091970 | LA PUENTE | CA | | 02/07/2023 | | 970 | | (47) | | | (47) | | 923 | 923 | | | |
| 100114759 | SEABROOK | NH | | 07/07/2023 | | 3,288 | | (67) | | | (67) | | 3,221 | 3,221 | | | |
| 100129710 | QUINCY | CA | | 09/29/2023 | | 1,058 | | (24) | | | (24) | | 1,034 | 1,034 | | | |
| 100152962 | PLAINFIELD | NJ | | 06/27/2024 | | 277 | | (4) | | | (4) | | 273 | 273 | | | |
| 100131783 | SHERWOOD | OR | | 10/06/2023 | | 1,158 | | (1) | | | (1) | | 1,157 | 1,157 | | | |
| 100078685 | RANCHO SANTA MARGARITA | CA | | 02/02/2022 | | 1,585 | | (89) | | | (89) | | 1,496 | 1,496 | | | |
| 100118958 | LOMPOC | CA | | 07/27/2023 | | 882 | | (31) | | | (31) | | 851 | 851 | | | |
| 100117361 | SAN LEANDRO | CA | | 07/20/2023 | | 1,949 | | 500 | | | 500 | | 2,449 | 2,449 | | | |
| 100116327 | ARCADIA | CA | | 07/20/2023 | | 49,925 | | 13,679 | | | 13,679 | | 63,604 | 63,604 | | | |
| 100152775 | MONROE | GA | | 05/22/2024 | | 381 | | (13) | | | (13) | | 368 | 368 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090943 | HARRISON | NJ | | 01/31/2023 | | 692 | | (23) | | | (23) | | 669 | 669 | | | |
| 100158875 | NORTH MYRTLE BEACH | SC | | 07/12/2024 | | 378 | | (6) | | | (6) | | 372 | 372 | | | |
| 100152782 | HESPERIA | CA | | 05/22/2024 | | 927 | | (11) | | | (11) | | 916 | 916 | | | |
| 100110189 | TYBEE ISLAND | GA | | 06/30/2023 | | 1,285 | | (13) | | | (13) | | 1,272 | 1,272 | | | |
| 100136078 | BOULDER CREEK | CA | | 12/18/2023 | | 1,195 | | (37) | | | (37) | | 1,158 | 1,158 | | | |
| 100131692 | METHUEN | MA | | 10/06/2023 | | 947 | | 3 | | | 3 | | 950 | 950 | | | |
| 100136512 | LEWES | DE | | 11/20/2023 | | 1,751 | | 44 | | | 44 | | 1,795 | 1,795 | | | |
| 100148898 | BEECH MOUNTAIN | NC | | 04/17/2024 | | 848 | | (17) | | | (17) | | 831 | 831 | | | |
| 100101779 | LITTLE SILVER | NJ | | 03/31/2023 | | 1,056 | | (31) | | | (31) | | 1,025 | 1,025 | | | |
| 100136824 | CHICAGO | IL | | 11/27/2023 | | 826 | | (15) | | | (15) | | 811 | 811 | | | |
| 100144399 | RIALTO | CA | | 03/07/2024 | | 949 | | 2 | | | 2 | | 951 | 951 | | | |
| 100023957 | LOS ANGELES | CA | | 09/10/2018 | | 2,061 | | (51) | | | (51) | | 2,010 | 2,010 | | | |
| 100082339 | MONTGOMERY | TX | | 04/14/2022 | | 927 | | (38) | | | (38) | | 889 | 889 | | | |
| 100127960 | COCONUT CREEK | FL | | 09/08/2023 | | 5,001 | | 162 | | | 162 | | 5,163 | 5,163 | | | |
| 100146659 | WESTBROOK | ME | | 03/20/2024 | | 849 | | (10) | | | (10) | | 839 | 839 | | | |
| 100161310 | FUQUAY VARINA | NC | | 07/25/2024 | | 367 | | (5) | | | (5) | | 362 | 362 | | | |
| 100102798 | HOUSTON | TX | | 06/22/2023 | | 4,340 | | (107) | | | (107) | | 4,233 | 4,233 | | | |
| 100137593 | LAS VEGAS | NV | | 12/08/2023 | | 943 | | (19) | | | (19) | | 924 | 924 | | | |
| 100078710 | GRAND TERRACE | CA | | 02/02/2022 | | 2,186 | | (25) | | | (25) | | 2,161 | 2,161 | | | |
| 100146721 | LOS ANGELES | CA | | 03/20/2024 | | 1,420 | | 4 | | | 4 | | 1,424 | 1,424 | | | |
| 100078204 | BEECH MOUNTAIN | NC | | 02/10/2022 | | 1,975 | | (68) | | | (68) | | 1,907 | 1,907 | | | |
| 100109396 | HOUSTON | TX | | 06/13/2023 | | 1,431 | | (40) | | | (40) | | 1,391 | 1,391 | | | |
| 100080237 | SAN DIEGO | CA | | 02/25/2022 | | 1,337 | | (34) | | | (34) | | 1,303 | 1,303 | | | |
| 100129506 | PUYALLUP | WA | | 09/29/2023 | | 1,172 | | (9) | | | (9) | | 1,163 | 1,163 | | | |
| 100116581 | PORTLAND | OR | | 07/20/2023 | | 699 | | 1 | | | 1 | | 700 | 700 | | | |
| 100116567 | MURRIETA | CA | | 07/20/2023 | | 851 | | (8) | | | (8) | | 843 | 843 | | | |
| 100136933 | HILLSBORO | OR | | 11/28/2023 | | 1,134 | | 17 | | | 17 | | 1,151 | 1,151 | | | |
| 100155021 | TUCKER | GA | | 07/19/2024 | | 607 | | (24) | | | (24) | | 583 | 583 | | | |
| 100130198 | SAINT AUGUSTINE | FL | | 11/15/2023 | | 777 | | (39) | | | (39) | | 738 | 738 | | | |
| 100091021 | PERRIS | CA | | 01/31/2023 | | 158 | | (7) | | | (7) | | 151 | 151 | | | |
| 100078674 | SAN BERNARDINO | CA | | 02/02/2022 | | 6,117 | | (183) | | | (183) | | 5,934 | 5,934 | | | |
| 100143781 | MILTON | DE | | 02/27/2024 | | 907 | | (2) | | | (2) | | 905 | 905 | | | |
| 100134438 | YONKERS | NY | | 10/30/2023 | | 1,066 | | 6 | | | 6 | | 1,072 | 1,072 | | | |
| 100156651 | ARLINGTON | VA | | 06/24/2024 | | 701 | | (13) | | | (13) | | 688 | 688 | | | |
| 100162788 | ELK GROVE | CA | | 08/12/2024 | | 332 | | (5) | | | (5) | | 327 | 327 | | | |
| 100159490 | FOLSOM | CA | | 07/15/2024 | | 386 | | (4) | | | (4) | | 382 | 382 | | | |
| 100136230 | KENT | WA | | 11/20/2023 | | 942 | | (1) | | | (1) | | 941 | 941 | | | |
| 100119886 | JOLIET | IL | | 08/10/2023 | | 858 | | 11 | | | 11 | | 869 | 869 | | | |
| 100154619 | DOWNEY | CA | | 06/14/2024 | | 732 | | (10) | | | (10) | | 722 | 722 | | | |
| 100164513 | TEMECULA | CA | | 08/21/2024 | | 383 | | (5) | | | (5) | | 378 | 378 | | | |
| 100091030 | LOS ANGELES | CA | | 01/31/2023 | | 857 | | (44) | | | (44) | | 813 | 813 | | | |
| 100014492 | CLARKSTON | MI | | 09/27/2017 | | 2,905 | | 717 | | | 717 | | 3,622 | 3,622 | | | |
| 100154765 | LOXAHATCHEE | FL | | 07/19/2024 | | 789 | | (5) | | | (5) | | 784 | 784 | | | |
| 100151421 | RENTON | WA | | 05/10/2024 | | 1,193 | | 22 | | | 22 | | 1,215 | 1,215 | | | |
| 100144235 | WEST PALM BEACH | FL | | 03/07/2024 | | 1,657 | | (4) | | | (4) | | 1,653 | 1,653 | | | |
| 100161303 | MESA | AZ | | 07/25/2024 | | 300 | | (2) | | | (2) | | 298 | 298 | | | |
| 100142740 | HAWTHORNE | CA | | 02/08/2024 | | 1,026 | | (17) | | | (17) | | 1,009 | 1,009 | | | |
| 100149335 | AUSTIN | TX | | 04/24/2024 | | 1,109 | | (18) | | | (18) | | 1,091 | 1,091 | | | |
| 100156442 | ROSEVILLE | CA | | 06/24/2024 | | 662 | | (14) | | | (14) | | 648 | 648 | | | |
| 100088239 | NEWARK | NJ | | 10/17/2022 | | 1,019 | | (23) | | | (23) | | 996 | 996 | | | |
| 100152018 | BEAUMONT | CA | | 05/14/2024 | | 890 | | (15) | | | (15) | | 875 | 875 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147495 | MIAMI | FL | | 04/03/2024 | | 1,062 | | (16) | | | (16) | | 1,046 | 1,046 | | | |
| 100115511 | LAS VEGAS | NV | | 07/17/2023 | | 600 | | (20) | | | (20) | | 580 | 580 | | | |
| 100091666 | PASADENA | MD | | 01/27/2023 | | 735 | | (16) | | | (16) | | 719 | 719 | | | |
| 100065412 | LAKEWOOD | WA | | 07/28/2021 | | 4,124 | | (36) | | | (36) | | 4,088 | 4,088 | | | |
| 100126284 | LITTLE FERRY | NJ | | 08/30/2023 | | 1,018 | | (19) | | | (19) | | 999 | 999 | | | |
| 100080894 | INDIO | CA | | 03/10/2022 | | 1,723 | | (119) | | | (119) | | 1,604 | 1,604 | | | |
| 100065663 | TAUNTON | MA | | 07/28/2021 | | 2,262 | | (72) | | | (72) | | 2,190 | 2,190 | | | |
| 100100810 | DAMASCUS | OR | | 04/28/2023 | | 1,236 | | (28) | | | (28) | | 1,208 | 1,208 | | | |
| 100108980 | KALAMA | WA | | 05/31/2023 | | 1,033 | | (28) | | | (28) | | 1,005 | 1,005 | | | |
| 100147186 | WATERBURY | CT | | 03/28/2024 | | 296 | | (8) | | | (8) | | 288 | 288 | | | |
| 100136371 | BROKEN BOW | OK | | 11/20/2023 | | 1,401 | | 20 | | | 20 | | 1,421 | 1,421 | | | |
| 100044475 | FREMONT | CA | | 11/19/2020 | | 1,149 | | (3) | | | (3) | | 1,146 | 1,146 | | | |
| 100148232 | CHARLOTTE | NC | | 04/12/2024 | | 1,115 | | (23) | | | (23) | | 1,092 | 1,092 | | | |
| 100152580 | WEST PALM BEACH | FL | | 05/17/2024 | | 941 | | (13) | | | (13) | | 928 | 928 | | | |
| 100133609 | MILWAUKEE | WI | | 10/23/2023 | | 1,106 | | 7 | | | 7 | | 1,113 | 1,113 | | | |
| 100154633 | LAKEWOOD | NJ | | 07/19/2024 | | 763 | | (12) | | | (12) | | 751 | 751 | | | |
| 100102415 | LA QUINTA | CA | | 06/07/2023 | | 1,380 | | 9 | | | 9 | | 1,389 | 1,389 | | | |
| 100136314 | EDGEWATER | FL | | 11/20/2023 | | 4,219 | | 40 | | | 40 | | 4,259 | 4,259 | | | |
| 100079216 | STATEN ISLAND | NY | | 02/24/2022 | | 2,168 | | (46) | | | (46) | | 2,122 | 2,122 | | | |
| 100141091 | ROSELLE | NJ | | 01/30/2024 | | 1,010 | | (31) | | | (31) | | 979 | 979 | | | |
| 100132325 | MONROE | NC | | 11/03/2023 | | 3,234 | | 521 | | | 521 | | 3,755 | 3,755 | | | |
| 100078734 | WILDOMAR | CA | | 02/25/2022 | | 2,124 | | (88) | | | (88) | | 2,036 | 2,036 | | | |
| 100137095 | LANTANA | TX | | 11/28/2023 | | 1,038 | | (3) | | | (3) | | 1,035 | 1,035 | | | |
| 100156277 | BRANDON | FL | | 07/25/2024 | | 261 | | (10) | | | (10) | | 251 | 251 | | | |
| 100079745 | RIALTO | CA | | 04/08/2022 | | 2,315 | | 53 | | | 53 | | 2,368 | 2,368 | | | |
| 100108148 | ANTIOCH | CA | | 05/24/2023 | | 2,229 | | (20) | | | (20) | | 2,209 | 2,209 | | | |
| 100147819 | COROLLA | NC | | 04/08/2024 | | 1,266 | | (5) | | | (5) | | 1,261 | 1,261 | | | |
| 100091403 | MESA | AZ | | 02/22/2023 | | 2,122 | | (28) | | | (28) | | 2,094 | 2,094 | | | |
| 100086651 | KISSIMMEE | FL | | 09/30/2022 | | 1,166 | | (2) | | | (2) | | 1,164 | 1,164 | | | |
| 100102029 | BEAUMONT | CA | | 04/14/2023 | | 1,693 | | (43) | | | (43) | | 1,650 | 1,650 | | | |
| 100111426 | STEVENSON RANCH | CA | | 06/29/2023 | | 1,197 | | 486 | | | 486 | | 1,683 | 1,683 | | | |
| 100155875 | CAPE CORAL | FL | | 06/17/2024 | | 633 | | (18) | | | (18) | | 615 | 615 | | | |
| 100156044 | COMPTON | CA | | 06/18/2024 | | 638 | | (22) | | | (22) | | 616 | 616 | | | |
| 100080369 | GARDEN GROVE | CA | | 02/28/2022 | | 2,123 | | (38) | | | (38) | | 2,085 | 2,085 | | | |
| 100110500 | SUWANEE | GA | | 06/30/2023 | | 1,241 | | | | | | | 1,241 | 1,241 | | | |
| 100133589 | ROCKMART | GA | | 10/23/2023 | | 1,071 | | 9 | | | 9 | | 1,080 | 1,080 | | | |
| 100151706 | LOS ANGELES | CA | | 05/10/2024 | | 1,666 | | (10) | | | (10) | | 1,656 | 1,656 | | | |
| 100090018 | DENVER | CO | | 01/13/2023 | | 1,078 | | (12) | | | (12) | | 1,066 | 1,066 | | | |
| 100079726 | TUJUNGA | CA | | 04/08/2022 | | 2,408 | | 113 | | | 113 | | 2,521 | 2,521 | | | |
| 100134814 | COMPTON | CA | | 10/30/2023 | | 947 | | (19) | | | (19) | | 928 | 928 | | | |
| 100141298 | TEMPLE CITY | CA | | 01/30/2024 | | 1,005 | | (15) | | | (15) | | 990 | 990 | | | |
| 100150216 | RESEDA | CA | | 04/30/2024 | | 839 | | (44) | | | (44) | | 795 | 795 | | | |
| 100158731 | GLENDALE | AZ | | 07/10/2024 | | 340 | | (5) | | | (5) | | 335 | 335 | | | |
| 100142514 | BOUND BROOK | NJ | | 02/08/2024 | | 1,048 | | (14) | | | (14) | | 1,034 | 1,034 | | | |
| 100054939 | PLEASANT HILL | CA | | 03/23/2021 | | 1,126 | | 110 | | | 110 | | 1,236 | 1,236 | | | |
| 100149036 | MIAMI | FL | | 04/19/2024 | | 952 | | (41) | | | (41) | | 911 | 911 | | | |
| 100100897 | LENEXA | KS | | 04/28/2023 | | 2,392 | | 73 | | | 73 | | 2,465 | 2,465 | | | |
| 100137886 | ZOLFO SPRINGS | FL | | 12/08/2023 | | 397 | | (7) | | | (7) | | 390 | 390 | | | |
| 100154799 | SAN JOSE | CA | | 07/19/2024 | | 614 | | (33) | | | (33) | | 581 | 581 | | | |
| 100159480 | FRANKLIN | TN | | 07/15/2024 | | 340 | | (11) | | | (11) | | 329 | 329 | | | |
| 100091316 | KISSIMMEE | FL | | 01/13/2023 | | 649 | | (19) | | | (19) | | 630 | 630 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146851 | DELAPLANE | VA | | 03/21/2024 | | 1,443 | | (3) | | | (3) | | 1,440 | 1,440 | | | |
| 100065297 | JURUPA VALLEY | CA | | 07/28/2021 | | 2,146 | | (73) | | | (73) | | 2,073 | 2,073 | | | |
| 100120910 | LEAVENWORTH | WA | | 08/30/2023 | | 2,111 | | 10 | | | 10 | | 2,121 | 2,121 | | | |
| 100116710 | DAUPHIN ISLAND | AL | | 07/20/2023 | | 2,206 | | 697 | | | 697 | | 2,903 | 2,903 | | | |
| 100110715 | MIAMI | FL | | 08/11/2023 | | 1,016 | | (26) | | | (26) | | 990 | 990 | | | |
| 100102614 | LAWRENCEVILLE | GA | | 06/22/2023 | | 1,211 | | (17) | | | (17) | | 1,194 | 1,194 | | | |
| 100100356 | SAN FRANCISCO | CA | | 04/27/2023 | | 1,743 | | 129 | | | 129 | | 1,872 | 1,872 | | | |
| 100127700 | PRESCOTT | AZ | | 09/08/2023 | | 4,163 | | (92) | | | (92) | | 4,071 | 4,071 | | | |
| 100102913 | LONG BEACH | WA | | 06/22/2023 | | 933 | | (56) | | | (56) | | 877 | 877 | | | |
| 100120617 | VANCOUVER | WA | | 08/18/2023 | | 687 | | | | | | | 687 | 687 | | | |
| 100141928 | LAS VEGAS | NV | | 03/27/2024 | | 823 | | (18) | | | (18) | | 805 | 805 | | | |
| 100108377 | BROOKLYN | NY | | 05/25/2023 | | 1,256 | | (26) | | | (26) | | 1,230 | 1,230 | | | |
| 100110451 | POWELL | OH | | 06/30/2023 | | 1,107 | | (19) | | | (19) | | 1,088 | 1,088 | | | |
| 100152669 | LEHI | UT | | 05/17/2024 | | 1,104 | | 1 | | | 1 | | 1,105 | 1,105 | | | |
| 100143872 | BIG BEAR LAKE | CA | | 03/06/2024 | | 989 | | (35) | | | (35) | | 954 | 954 | | | |
| 100143120 | AMHERST | MA | | 02/16/2024 | | 9,021 | | (184) | | | (184) | | 8,837 | 8,837 | | | |
| 19070 | EL PASO | TX | | 07/19/2011 | | 55,995 | | | | | | | 55,995 | 55,995 | | | |
| 100159827 | SUMMERVILLE | SC | | 07/17/2024 | | 855 | | (16) | | | (16) | | 839 | 839 | | | |
| 100160860 | REEDVILLE | VA | | 07/24/2024 | | 306 | | (10) | | | (10) | | 296 | 296 | | | |
| 100118948 | CEDAR HILL | TX | | 07/27/2023 | | 1,145 | | (15) | | | (15) | | 1,130 | 1,130 | | | |
| 100108478 | KISSIMMEE | FL | | 05/25/2023 | | 699 | | (30) | | | (30) | | 669 | 669 | | | |
| 100140672 | COCOA | FL | | 02/08/2024 | | 1,039 | | (7) | | | (7) | | 1,032 | 1,032 | | | |
| 100115670 | FERNANDINA BEACH | FL | | 07/20/2023 | | 2,741 | | (35) | | | (35) | | 2,706 | 2,706 | | | |
| 100118691 | LONG BEACH | CA | | 07/25/2023 | | 44,952 | | (723) | | | (723) | | 44,229 | 44,229 | | | |
| 100147067 | GLACIER | WA | | 03/27/2024 | | 1,175 | | 5 | | | 5 | | 1,180 | 1,180 | | | |
| 100151324 | LEHI | UT | | 05/10/2024 | | 999 | | (17) | | | (17) | | 982 | 982 | | | |
| 100158497 | MADISON | NJ | | 07/10/2024 | | 715 | | (22) | | | (22) | | 693 | 693 | | | |
| 100081398 | OREM | UT | | 03/18/2022 | | 2,403 | | 46 | | | 46 | | 2,449 | 2,449 | | | |
| 100137834 | ASHBURN | VA | | 12/08/2023 | | 2,390 | | (22) | | | (22) | | 2,368 | 2,368 | | | |
| 100142395 | SALINAS | CA | | 02/02/2024 | | 597 | | (19) | | | (19) | | 578 | 578 | | | |
| 100144444 | ORLANDO | FL | | 04/26/2024 | | 1,006 | | (39) | | | (39) | | 967 | 967 | | | |
| 100088882 | YUKON | OK | | 11/15/2022 | | 1,609 | | | | | | | 1,609 | 1,609 | | | |
| 100151414 | MOREHEAD CITY | NC | | 05/10/2024 | | 1,025 | | (22) | | | (22) | | 1,003 | 1,003 | | | |
| 100100206 | IRVINGTON | NJ | | 03/17/2023 | | 1,052 | | (20) | | | (20) | | 1,032 | 1,032 | | | |
| 100109219 | DENVER | CO | | 07/21/2023 | | 1,014 | | (22) | | | (22) | | 992 | 992 | | | |
| 100128292 | ODESSA | FL | | 09/14/2023 | | 1,092 | | (19) | | | (19) | | 1,073 | 1,073 | | | |
| 100138174 | HOSCHTON | GA | | 12/14/2023 | | 891 | | (12) | | | (12) | | 879 | 879 | | | |
| 100156497 | NEWARK | NJ | | 06/24/2024 | | 978 | | 12 | | | 12 | | 990 | 990 | | | |
| 100114735 | DEER PARK | NY | | 07/07/2023 | | 1,624 | | (24) | | | (24) | | 1,600 | 1,600 | | | |
| 100102945 | GUTTENBERG | NJ | | 06/22/2023 | | 622 | | (36) | | | (36) | | 586 | 586 | | | |
| 100133585 | BAYONNE | NJ | | 10/23/2023 | | 1,264 | | 33 | | | 33 | | 1,297 | 1,297 | | | |
| 100080026 | MARYSVILLE | WA | | 04/08/2022 | | 8,794 | | (85) | | | (85) | | 8,709 | 8,709 | | | |
| 100078706 | HACIENDA HEIGHTS | CA | | 02/02/2022 | | 2,319 | | (6) | | | (6) | | 2,313 | 2,313 | | | |
| 100159494 | CAROLINA BEACH | NC | | 07/15/2024 | | 368 | | (12) | | | (12) | | 356 | 356 | | | |
| 100137692 | COVINGTON | WA | | 12/08/2023 | | 1,073 | | (13) | | | (13) | | 1,060 | 1,060 | | | |
| 100076674 | DELRAY BEACH | FL | | 12/16/2021 | | 1,870 | | (10) | | | (10) | | 1,860 | 1,860 | | | |
| 100089230 | FRESNO | CA | | 01/26/2023 | | 1,153 | | 22 | | | 22 | | 1,175 | 1,175 | | | |
| 100160162 | PITTSBURGH | PA | | 07/17/2024 | | 330 | | (7) | | | (7) | | 323 | 323 | | | |
| 100139592 | YUCAIPA | CA | | 12/28/2023 | | 977 | | (11) | | | (11) | | 966 | 966 | | | |
| 100137197 | LOS ANGELES | CA | | 11/28/2023 | | 662 | | (7) | | | (7) | | 655 | 655 | | | |
| 100153969 | CARSON | CA | | 06/05/2024 | | 745 | | (9) | | | (9) | | 736 | 736 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100915 | FREEHOLD | NJ | | 04/28/2023 | | 1,570 | | 71 | | | 71 | | 1,641 | 1,641 | | | |
| 100107825 | MANSFIELD | TX | | 05/19/2023 | | 709 | | (9) | | | (9) | | 700 | 700 | | | |
| 100087943 | DORAL | FL | | 10/25/2022 | | 817 | | (21) | | | (21) | | 796 | 796 | | | |
| 100091993 | YONKERS | NY | | 02/09/2023 | | 1,066 | | (20) | | | (20) | | 1,046 | 1,046 | | | |
| 100130333 | GREAT BARRINGTON | MA | | 09/28/2023 | | 3,548 | | 47 | | | 47 | | 3,595 | 3,595 | | | |
| 100146719 | NEWARK | NJ | | 03/20/2024 | | 933 | | (29) | | | (29) | | 904 | 904 | | | |
| 100071983 | WINTER GARDEN | FL | | 10/29/2021 | | 2,204 | | (83) | | | (83) | | 2,121 | 2,121 | | | |
| 100132145 | PORTLAND | OR | | 10/13/2023 | | 2,733 | | (2) | | | (2) | | 2,731 | 2,731 | | | |
| 100156206 | KAPAA | HI | | 06/20/2024 | | 942 | | (44) | | | (44) | | 898 | 898 | | | |
| 100115697 | BROADLANDS | VA | | 07/20/2023 | | 1,326 | | 9 | | | 9 | | 1,335 | 1,335 | | | |
| 100119666 | REDLANDS | CA | | 08/08/2023 | | 941 | | (13) | | | (13) | | 928 | 928 | | | |
| 100149530 | REDMOND | OR | | 04/26/2024 | | 1,214 | | (10) | | | (10) | | 1,204 | 1,204 | | | |
| 100136734 | NEWARK | NJ | | 11/27/2023 | | 842 | | (9) | | | (9) | | 833 | 833 | | | |
| 100143152 | NORTH LAS VEGAS | NV | | 02/16/2024 | | 1,124 | | (7) | | | (7) | | 1,117 | 1,117 | | | |
| 100149999 | LOS ANGELES (NORTHRIDGE AREA) | CA | | 06/07/2024 | | 990 | | (29) | | | (29) | | 961 | 961 | | | |
| 100140053 | ALBUQUERQUE | NM | | 01/09/2024 | | 3,458 | | (46) | | | (46) | | 3,412 | 3,412 | | | |
| 100134374 | ORLANDO | FL | | 10/27/2023 | | 645 | | 3 | | | 3 | | 648 | 648 | | | |
| 100119240 | CLARKSVILLE | TN | | 07/31/2023 | | 1,123 | | (8) | | | (8) | | 1,115 | 1,115 | | | |
| 100027069 | ALISO VIEJO | CA | | 09/26/2018 | | 2,009 | | 162 | | | 162 | | 2,171 | 2,171 | | | |
| 100135590 | MUKILTEO | WA | | 11/09/2023 | | 202,535 | | 296 | | | 296 | | 202,831 | 202,831 | | | |
| 100065839 | SANTA ROSA | CA | | 07/23/2021 | | 2,359 | | (93) | | | (93) | | 2,266 | 2,266 | | | |
| 100108060 | MISSOURI CITY | TX | | 05/24/2023 | | 708 | | (24) | | | (24) | | 684 | 684 | | | |
| 100151418 | FORT WORTH | TX | | 05/10/2024 | | 1,047 | | (20) | | | (20) | | 1,027 | 1,027 | | | |
| 100100162 | HOLLISTER | CA | | 03/17/2023 | | 980 | | 24 | | | 24 | | 1,004 | 1,004 | | | |
| 100114832 | NORTH FORT MYERS | FL | | 07/10/2023 | | 1,205 | | 8 | | | 8 | | 1,213 | 1,213 | | | |
| 100120139 | BOTHELL | WA | | 08/11/2023 | | 1,411 | | 26 | | | 26 | | 1,437 | 1,437 | | | |
| 100154991 | CLIFTON PARK | NY | | 07/19/2024 | | 723 | | (20) | | | (20) | | 703 | 703 | | | |
| 100115913 | SACRAMENTO | CA | | 07/20/2023 | | 1,177 | | (18) | | | (18) | | 1,159 | 1,159 | | | |
| 100157803 | MARIETTA | GA | | 08/01/2024 | | 290 | | (8) | | | (8) | | 282 | 282 | | | |
| 100136008 | LAS CRUCES | NM | | 11/16/2023 | | 867 | | | | | | | 867 | 867 | | | |
| 100160185 | TWAIN HARTE | CA | | 07/18/2024 | | 298 | | (8) | | | (8) | | 290 | 290 | | | |
| 100134460 | PEACHTREE CORNERS | GA | | 10/30/2023 | | 804 | | (18) | | | (18) | | 786 | 786 | | | |
| 100149921 | SAN BERNARDINO | CA | | 04/29/2024 | | 1,093 | | 3 | | | 3 | | 1,096 | 1,096 | | | |
| 100138316 | OLYMPIA | WA | | 12/18/2023 | | 3,222 | | (43) | | | (43) | | 3,179 | 3,179 | | | |
| 100140471 | MYRTLE BEACH | SC | | 01/17/2024 | | 661 | | (19) | | | (19) | | 642 | 642 | | | |
| 100127559 | LAS VEGAS | NV | | 09/08/2023 | | 1,161 | | 4 | | | 4 | | 1,165 | 1,165 | | | |
| 100116743 | ORLANDO | FL | | 07/20/2023 | | 1,851 | | 250 | | | 250 | | 2,101 | 2,101 | | | |
| 100154593 | GLENDALE | CA | | 06/14/2024 | | 691 | | (19) | | | (19) | | 672 | 672 | | | |
| 100116726 | SYLMAR | CA | | 07/20/2023 | | 2,140 | | 544 | | | 544 | | 2,684 | 2,684 | | | |
| 100141261 | STERLING | VA | | 01/30/2024 | | 643 | | (15) | | | (15) | | 628 | 628 | | | |
| 100133121 | ANNANDALE | VA | | 11/29/2023 | | 355 | | | | | | | 355 | 355 | | | |
| 100090873 | NORWALK | CA | | 01/31/2023 | | 838 | | 16 | | | 16 | | 854 | 854 | | | |
| 100128781 | VISALIA | CA | | 09/21/2023 | | 1,016 | | (15) | | | (15) | | 1,001 | 1,001 | | | |
| 100031486 | IRVINE | CA | | 03/29/2019 | | 1,938 | | 138 | | | 138 | | 2,076 | 2,076 | | | |
| 100156121 | STATEN ISLAND | NY | | 06/18/2024 | | 598 | | (23) | | | (23) | | 575 | 575 | | | |
| 100142767 | FOLSOM | CA | | 02/08/2024 | | 1,042 | | (22) | | | (22) | | 1,020 | 1,020 | | | |
| 100108260 | PHOENIX | AZ | | 05/24/2023 | | 2,937 | | 67 | | | 67 | | 3,004 | 3,004 | | | |
| 100150545 | SILVER SPRING | MD | | 05/03/2024 | | 1,035 | | (21) | | | (21) | | 1,014 | 1,014 | | | |
| 100103267 | KISSIMMEE | FL | | 04/27/2023 | | 908 | | (26) | | | (26) | | 882 | 882 | | | |
| 100079777 | LONG BEACH | CA | | 04/08/2022 | | 1,412 | | (136) | | | (136) | | 1,276 | 1,276 | | | |
| 100102486 | HIGHLAND | CA | | 06/07/2023 | | 3,041 | | (41) | | | (41) | | 3,000 | 3,000 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137158 | KNOXVILLE | TN | | 11/28/2023 | | 784 | | (11) | | | (11) | | 773 | 773 | | | |
| 100148206 | JACKSONVILLE | OR | | 04/12/2024 | | 1,365 | | (26) | | | (26) | | 1,339 | 1,339 | | | |
| 100045745 | EVANSTON | IL | | 11/25/2020 | | 1,904 | | (17) | | | (17) | | 1,887 | 1,887 | | | |
| 100134950 | TAMPA | FL | | 10/30/2023 | | 934 | | (8) | | | (8) | | 926 | 926 | | | |
| 100139978 | FORT WORTH | TX | | 01/09/2024 | | 926 | | (22) | | | (22) | | 904 | 904 | | | |
| 100026764 | BALDWIN PARK | CA | | 09/26/2018 | | 1,302 | | 50 | | | 50 | | 1,352 | 1,352 | | | |
| 100139253 | LA PUENTE | CA | | 12/28/2023 | | 904 | | (23) | | | (23) | | 881 | 881 | | | |
| 100142481 | ATLANTA | GA | | 03/08/2024 | | 764 | | (32) | | | (32) | | 732 | 732 | | | |
| 100152909 | BELLFLOWER | CA | | 05/22/2024 | | 761 | | (5) | | | (5) | | 756 | 756 | | | |
| 100151103 | FRAMINGHAM | MA | | 05/08/2024 | | 994 | | (28) | | | (28) | | 966 | 966 | | | |
| 100120068 | DAYTONA BEACH SHORES | FL | | 08/11/2023 | | 1,086 | | 1 | | | 1 | | 1,087 | 1,087 | | | |
| 100120347 | HOLLYWOOD | FL | | 08/18/2023 | | 1,132 | | (13) | | | (13) | | 1,119 | 1,119 | | | |
| 100117711 | PALMDALE AREA | CA | | 07/20/2023 | | 839 | | 13 | | | 13 | | 852 | 852 | | | |
| 100160569 | OCEANSIDE | CA | | 07/19/2024 | | 482 | | (24) | | | (24) | | 458 | 458 | | | |
| 100162042 | MIAMI | FL | | 07/31/2024 | | 303 | | (13) | | | (13) | | 290 | 290 | | | |
| 100134056 | ELIZABETH | NJ | | 10/25/2023 | | 993 | | (25) | | | (25) | | 968 | 968 | | | |
| 100091498 | IRVINGTON | NJ | | 01/20/2023 | | 1,039 | | (16) | | | (16) | | 1,023 | 1,023 | | | |
| 100141654 | ELKRIDGE | MD | | 01/30/2024 | | 942 | | (10) | | | (10) | | 932 | 932 | | | |
| 100079734 | SEASIDE | OR | | 04/25/2022 | | 1,195 | | (28) | | | (28) | | 1,167 | 1,167 | | | |
| 100148328 | SEVIERVILLE | TN | | 04/12/2024 | | 1,142 | | (17) | | | (17) | | 1,125 | 1,125 | | | |
| 100143766 | FOLSOM | CA | | 04/05/2024 | | 1,133 | | 6 | | | 6 | | 1,139 | 1,139 | | | |
| 100116161 | RIDGEFIELD | NJ | | 07/20/2023 | | 1,786 | | 256 | | | 256 | | 2,042 | 2,042 | | | |
| 100114641 | HENDERSON | NV | | 06/29/2023 | | 814 | | (8) | | | (8) | | 806 | 806 | | | |
| 100090900 | CASTAIC | CA | | 01/31/2023 | | 1,414 | | 46 | | | 46 | | 1,460 | 1,460 | | | |
| 100158633 | ROSEVILLE | CA | | 07/10/2024 | | 338 | | (7) | | | (7) | | 331 | 331 | | | |
| 100143000 | HOLTSVILLE | NY | | 02/12/2024 | | 878 | | (25) | | | (25) | | 853 | 853 | | | |
| 100102350 | KISSIMMEE | FL | | 06/07/2023 | | 1,316 | | (16) | | | (16) | | 1,300 | 1,300 | | | |
| 100076098 | LAKEWOOD | WA | | 01/07/2022 | | 2,482 | | (24) | | | (24) | | 2,458 | 2,458 | | | |
| 100118143 | LAS VEGAS | NV | | 07/20/2023 | | 1,203 | | (12) | | | (12) | | 1,191 | 1,191 | | | |
| 100149910 | CARMICHAEL | CA | | 04/29/2024 | | 689 | | (7) | | | (7) | | 682 | 682 | | | |
| 100140772 | THE VILLAGES | FL | | 01/22/2024 | | 1,030 | | (28) | | | (28) | | 1,002 | 1,002 | | | |
| 4010078416 | Margate | FL | | 07/26/2024 | | 1,012 | | (31) | | | (31) | | 981 | 981 | | | |
| 100118780 | MIAMI | FL | | 07/25/2023 | | 1,085 | | (25) | | | (25) | | 1,060 | 1,060 | | | |
| 100135629 | PLANO | TX | | 11/09/2023 | | 842 | | (30) | | | (30) | | 812 | 812 | | | |
| 100128381 | MCCORDSVILLE | IN | | 09/15/2023 | | 960 | | (9) | | | (9) | | 951 | 951 | | | |
| 100103557 | LAKEWOOD | CA | | 05/08/2023 | | 1,337 | | (16) | | | (16) | | 1,321 | 1,321 | | | |
| 100143015 | GULFPORT | FL | | 02/12/2024 | | 1,284 | | (50) | | | (50) | | 1,234 | 1,234 | | | |
| 100100772 | SUMMERVILLE | SC | | 04/28/2023 | | 1,418 | | 19 | | | 19 | | 1,437 | 1,437 | | | |
| 100108134 | INDIO | CA | | 05/24/2023 | | 436 | | 5 | | | 5 | | 441 | 441 | | | |
| 100109081 | WEST SACRAMENTO | CA | | 06/05/2023 | | 1,540 | | (21) | | | (21) | | 1,519 | 1,519 | | | |
| 100132310 | INDIO | CA | | 10/13/2023 | | 1,206 | | 8 | | | 8 | | 1,214 | 1,214 | | | |
| 100101786 | NEWARK | NJ | | 03/31/2023 | | 935 | | (18) | | | (18) | | 917 | 917 | | | |
| 100099867 | LOGANVILLE | GA | | 03/28/2023 | | 799 | | (23) | | | (23) | | 776 | 776 | | | |
| 100147679 | ROCKVILLE | MD | | 04/04/2024 | | 2,285 | | (31) | | | (31) | | 2,254 | 2,254 | | | |
| 100090764 | BOCA RATON | FL | | 02/28/2023 | | 1,104 | | (4) | | | (4) | | 1,100 | 1,100 | | | |
| 100081474 | LOS ANGELES | CA | | 03/18/2022 | | 2,616 | | 110 | | | 110 | | 2,726 | 2,726 | | | |
| 100103231 | EL DORADO | CA | | 04/27/2023 | | 1,056 | | (36) | | | (36) | | 1,020 | 1,020 | | | |
| 100132082 | YORBA LINDA | CA | | 10/13/2023 | | 1,043 | | (20) | | | (20) | | 1,023 | 1,023 | | | |
| 100141059 | NAPLES | FL | | 02/20/2024 | | 1,518 | | (38) | | | (38) | | 1,480 | 1,480 | | | |
| 100148122 | CORONA | CA | | 04/10/2024 | | 1,216 | | (13) | | | (13) | | 1,203 | 1,203 | | | |
| 100088952 | AVENTURA | FL | | 11/15/2022 | | 1,076 | | (2) | | | (2) | | 1,074 | 1,074 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079279 | SALEM | MA | | 02/28/2022 | | 1,778 | | (58) | | | (58) | | 1,720 | 1,720 | | | |
| 100148242 | ROSEVILLE | CA | | 04/12/2024 | | 999 | | (28) | | | (28) | | 971 | 971 | | | |
| 100152716 | LITTLE ELM | TX | | 05/17/2024 | | 1,122 | | 7 | | | 7 | | 1,129 | 1,129 | | | |
| 100091009 | EL MONTE | CA | | 01/31/2023 | | 1,053 | | (19) | | | (19) | | 1,034 | 1,034 | | | |
| 100154795 | LOMPOC | CA | | 07/19/2024 | | 625 | | (18) | | | (18) | | 607 | 607 | | | |
| 100081308 | BELLINGHAM | WA | | 03/18/2022 | | 2,101 | | 29 | | | 29 | | 2,130 | 2,130 | | | |
| 100076463 | ORLANDO | FL | | 12/21/2021 | | 46,533 | | (2,026) | | | (2,026) | | 44,507 | 44,507 | | | |
| 100074482 | OCEANO | CA | | 12/14/2021 | | 2,194 | | 9 | | | 9 | | 2,203 | 2,203 | | | |
| 100131659 | BEND | OR | | 10/06/2023 | | 1,204 | | 10 | | | 10 | | 1,214 | 1,214 | | | |
| 100109371 | ANCHORAGE | AK | | 06/12/2023 | | 1,237 | | (15) | | | (15) | | 1,222 | 1,222 | | | |
| 100165015 | UNION | NJ | | 08/28/2024 | | 301 | | (7) | | | (7) | | 294 | 294 | | | |
| 100149179 | LAS VEGAS | NV | | 04/22/2024 | | 943 | | 6 | | | 6 | | 949 | 949 | | | |
| 100147013 | BROOKINGS | OR | | 03/27/2024 | | 963 | | (14) | | | (14) | | 949 | 949 | | | |
| 100117554 | JURUPA VALLEY | CA | | 07/20/2023 | | 2,018 | | 48 | | | 48 | | 2,066 | 2,066 | | | |
| 100079954 | COMMERCE CITY | CO | | 04/25/2022 | | 1,878 | | (50) | | | (50) | | 1,828 | 1,828 | | | |
| 100143123 | CHICAGO | IL | | 02/16/2024 | | 917 | | (26) | | | (26) | | 891 | 891 | | | |
| 100148616 | CHANDLER | AZ | | 04/12/2024 | | 1,540 | | 83 | | | 83 | | 1,623 | 1,623 | | | |
| 100149295 | COLLEGE STATION | TX | | 04/24/2024 | | 1,016 | | (27) | | | (27) | | 989 | 989 | | | |
| 100135952 | RIVERSIDE | CA | | 11/15/2023 | | 514 | | (12) | | | (12) | | 502 | 502 | | | |
| 100161492 | FORT MYERS BEACH | FL | | 07/30/2024 | | 336 | | (9) | | | (9) | | 327 | 327 | | | |
| 100151459 | MANCHESTER | NH | | 05/10/2024 | | 1,027 | | (18) | | | (18) | | 1,009 | 1,009 | | | |
| 100135835 | SIMI VALLEY | CA | | 11/10/2023 | | 1,185 | | (9) | | | (9) | | 1,176 | 1,176 | | | |
| 100126435 | PATERSON | NJ | | 08/30/2023 | | 911 | | (13) | | | (13) | | 898 | 898 | | | |
| 100119728 | EAST ORANGE | NJ | | 08/08/2023 | | 1,093 | | (25) | | | (25) | | 1,068 | 1,068 | | | |
| 100117790 | ALAMEDA | CA | | 07/20/2023 | | 2,377 | | (31) | | | (31) | | 2,346 | 2,346 | | | |
| 100100397 | CHESTER SPRINGS | PA | | 04/27/2023 | | 3,261 | | 315 | | | 315 | | 3,576 | 3,576 | | | |
| 100121022 | BIG BEAR CITY | CA | | 08/30/2023 | | 2,073 | | 28 | | | 28 | | 2,101 | 2,101 | | | |
| 100103747 | MARINA DEL REY | CA | | 05/08/2023 | | 663 | | (14) | | | (14) | | 649 | 649 | | | |
| 100141595 | WORCESTER | MA | | 01/30/2024 | | 801 | | (19) | | | (19) | | 782 | 782 | | | |
| 100138225 | DALLAS | TX | | 12/14/2023 | | 2,396 | | (24) | | | (24) | | 2,372 | 2,372 | | | |
| 100103539 | BROCKTON | MA | | 05/08/2023 | | 1,475 | | 11 | | | 11 | | 1,486 | 1,486 | | | |
| 100100476 | STATEN ISLAND | NY | | 04/27/2023 | | 2,042 | | 482 | | | 482 | | 2,524 | 2,524 | | | |
| 100087477 | HONOLULU | HI | | 10/25/2022 | | 1,655 | | 115 | | | 115 | | 1,770 | 1,770 | | | |
| 100065355 | LAWRENCE | MA | | 07/28/2021 | | 2,988 | | (96) | | | (96) | | 2,892 | 2,892 | | | |
| 100141300 | BELLAIRE | TX | | 01/30/2024 | | 767 | | (35) | | | (35) | | 732 | 732 | | | |
| 100143016 | JAMAICA | NY | | 02/12/2024 | | 742 | | (31) | | | (31) | | 711 | 711 | | | |
| 100119159 | FONTANA | CA | | 07/31/2023 | | 1,444 | | 70 | | | 70 | | 1,514 | 1,514 | | | |
| 100090860 | MIAMI | FL | | 01/06/2023 | | 2,160 | | 84 | | | 84 | | 2,244 | 2,244 | | | |
| 100062536 | ACCOKEEK | MD | | 07/01/2021 | | 1,740 | | (24) | | | (24) | | 1,716 | 1,716 | | | |
| 100151569 | NEPTUNE BEACH | FL | | 05/10/2024 | | 990 | | (19) | | | (19) | | 971 | 971 | | | |
| 100149191 | SALT LAKE CITY | UT | | 04/22/2024 | | 1,054 | | (30) | | | (30) | | 1,024 | 1,024 | | | |
| 100134956 | FULLERTON | CA | | 10/30/2023 | | 37,177 | | 127 | | | 127 | | 37,304 | 37,304 | | | |
| 100162503 | CHARLOTTE | NC | | 08/12/2024 | | 10,515 | | (65) | | | (65) | | 10,450 | 10,450 | | | |
| 100078261 | MCKINNEY | TX | | 02/10/2022 | | 1,756 | | (88) | | | (88) | | 1,668 | 1,668 | | | |
| 100067433 | UNIVERSITY PL | WA | | 09/23/2021 | | 1,536 | | (45) | | | (45) | | 1,491 | 1,491 | | | |
| 100147650 | ARLINGTON HEIGHTS | IL | | 04/04/2024 | | 788 | | (10) | | | (10) | | 778 | 778 | | | |
| 100129472 | WASHINGTON | DC | | 09/29/2023 | | 1,066 | | (10) | | | (10) | | 1,056 | 1,056 | | | |
| 100019589 | CERRITOS | CA | | 07/26/2018 | | 2,510 | | (15) | | | (15) | | 2,495 | 2,495 | | | |
| 100160468 | MIAMI | FL | | 07/19/2024 | | 387 | | 2 | | | 2 | | 389 | 389 | | | |
| 100158431 | HOOKSETT | NH | | 07/10/2024 | | 537 | | (18) | | | (18) | | 519 | 519 | | | |
| 100146971 | BAKERSFIELD | CA | | 03/26/2024 | | 876 | | (2) | | | (2) | | 874 | 874 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150155 | COACHELLA | CA | | 04/30/2024 | | 729 | | (30) | | | (30) | | 699 | 699 | | | |
| 100145782 | SEABECK | WA | | 05/08/2024 | | 1,067 | | (22) | | | (22) | | 1,045 | 1,045 | | | |
| 100141600 | CANYON LAKE | CA | | 01/30/2024 | | 787 | | (26) | | | (26) | | 761 | 761 | | | |
| 100016446 | OAKLAND | CA | | 04/05/2018 | | 2,613 | | 15 | | | 15 | | 2,628 | 2,628 | | | |
| 100120270 | MAMMOTH LAKES | CA | | 08/18/2023 | | 1,062 | | (8) | | | (8) | | 1,054 | 1,054 | | | |
| 100115949 | WALLINGTON | NJ | | 07/20/2023 | | 1,916 | | (12) | | | (12) | | 1,904 | 1,904 | | | |
| 100129620 | DAVENPORT | FL | | 09/29/2023 | | 1,067 | | (1) | | | (1) | | 1,066 | 1,066 | | | |
| 100135263 | PALM DESERT | CA | | 11/08/2023 | | 1,084 | | 13 | | | 13 | | 1,097 | 1,097 | | | |
| 100054768 | BRONX | NY | | 03/23/2021 | | 3,154 | | (206) | | | (206) | | 2,948 | 2,948 | | | |
| 100099911 | PORTLAND | OR | | 03/28/2023 | | 1,019 | | (25) | | | (25) | | 994 | 994 | | | |
| 100157988 | SUN VALLEY AREA | CA | | 07/09/2024 | | 336 | | (6) | | | (6) | | 330 | 330 | | | |
| 100081289 | VIRGINIA BEACH | VA | | 03/18/2022 | | 2,241 | | 26 | | | 26 | | 2,267 | 2,267 | | | |
| 100066119 | MORRISTOWN | NJ | | 08/02/2021 | | 3,409 | | 2 | | | 2 | | 3,411 | 3,411 | | | |
| 100102419 | MIAMI LAKES | FL | | 06/07/2023 | | 968 | | (36) | | | (36) | | 932 | 932 | | | |
| 100114713 | FORT MYERS | FL | | 06/29/2023 | | 1,012 | | 4 | | | 4 | | 1,016 | 1,016 | | | |
| 100090230 | TAMPA | FL | | 01/13/2023 | | 851 | | (24) | | | (24) | | 827 | 827 | | | |
| 100155226 | OCOEE | FL | | 07/19/2024 | | 610 | | (26) | | | (26) | | 584 | 584 | | | |
| 100100352 | STATEN ISLAND | NY | | 04/27/2023 | | 1,713 | | 136 | | | 136 | | 1,849 | 1,849 | | | |
| 100137598 | HIALEAH | FL | | 12/08/2023 | | 1,032 | | (4) | | | (4) | | 1,028 | 1,028 | | | |
| 100044126 | SANTA ROSA | CA | | 08/19/2020 | | 1,486 | | 11 | | | 11 | | 1,497 | 1,497 | | | |
| 100148478 | ESTERO | FL | | 04/12/2024 | | 1,021 | | (28) | | | (28) | | 993 | 993 | | | |
| 100100884 | NEWTOWN | CT | | 04/28/2023 | | 2,808 | | (5) | | | (5) | | 2,803 | 2,803 | | | |
| 100114856 | WENONAH | NJ | | 07/10/2023 | | 1,169 | | 6 | | | 6 | | 1,175 | 1,175 | | | |
| 100108286 | ONTARIO | CA | | 05/24/2023 | | 1,165 | | (35) | | | (35) | | 1,130 | 1,130 | | | |
| 100134833 | NAPLES | FL | | 10/30/2023 | | 1,081 | | 12 | | | 12 | | 1,093 | 1,093 | | | |
| 100101814 | PERTH AMBOY | NJ | | 03/31/2023 | | 893 | | (19) | | | (19) | | 874 | 874 | | | |
| 100100966 | PALM BEACH GARDENS | FL | | 04/28/2023 | | 2,281 | | 412 | | | 412 | | 2,693 | 2,693 | | | |
| 100136515 | KAILUA KONA | HI | | 11/20/2023 | | 1,024 | | 6 | | | 6 | | 1,030 | 1,030 | | | |
| 100149476 | DENVER | CO | | 04/24/2024 | | 1,121 | | (22) | | | (22) | | 1,099 | 1,099 | | | |
| 100141484 | LITTLEROCK | CA | | 01/30/2024 | | 746 | | (17) | | | (17) | | 729 | 729 | | | |
| 100143917 | LOS ANGELES | CA | | 02/29/2024 | | 692 | | (1) | | | (1) | | 691 | 691 | | | |
| 100065447 | FONTANA | CA | | 07/28/2021 | | 2,630 | | (42) | | | (42) | | 2,588 | 2,588 | | | |
| 100089963 | NEWARK | NJ | | 01/26/2023 | | 915 | | (8) | | | (8) | | 907 | 907 | | | |
| 100160210 | MCGAHEYSVILLE | VA | | 07/18/2024 | | 327 | | (6) | | | (6) | | 321 | 321 | | | |
| 100081264 | LATHROP | CA | | 03/18/2022 | | 2,425 | | 62 | | | 62 | | 2,487 | 2,487 | | | |
| 100081356 | LATHROP | CA | | 03/18/2022 | | 2,425 | | 62 | | | 62 | | 2,487 | 2,487 | | | |
| 100043304 | BREMEN | IN | | 08/13/2020 | | 8,166 | | 377 | | | 377 | | 8,543 | 8,543 | | | |
| 100079779 | MURRIETA | CA | | 04/25/2022 | | 1,710 | | (54) | | | (54) | | 1,656 | 1,656 | | | |
| 100143452 | SALINAS | CA | | 02/16/2024 | | 1,779 | | (17) | | | (17) | | 1,762 | 1,762 | | | |
| 100140737 | PORT SAINT LUCIE | FL | | 01/22/2024 | | 2,518 | | (54) | | | (54) | | 2,464 | 2,464 | | | |
| 100149291 | PORT ARANSAS | TX | | 04/24/2024 | | 991 | | (29) | | | (29) | | 962 | 962 | | | |
| 100079591 | CHULA VISTA | CA | | 04/08/2022 | | 1,937 | | (62) | | | (62) | | 1,875 | 1,875 | | | |
| 100120700 | MANTECA | CA | | 08/25/2023 | | 1,638 | | (20) | | | (20) | | 1,618 | 1,618 | | | |
| 100110642 | LONG BRANCH | NJ | | 06/30/2023 | | 2,321 | | (24) | | | (24) | | 2,297 | 2,297 | | | |
| 100161355 | REDLANDS | CA | | 07/25/2024 | | 10,969 | | (187) | | | (187) | | 10,782 | 10,782 | | | |
| 100065413 | LAKEWOOD | WA | | 07/28/2021 | | 4,084 | | (36) | | | (36) | | 4,048 | 4,048 | | | |
| 100148268 | PEMBROKE PINES | FL | | 04/12/2024 | | 1,154 | | (19) | | | (19) | | 1,135 | 1,135 | | | |
| 100152711 | ERIE | CO | | 05/17/2024 | | 1,489 | | 167 | | | 167 | | 1,656 | 1,656 | | | |
| 100148675 | MARIETTA | GA | | 04/16/2024 | | 1,486 | | (22) | | | (22) | | 1,464 | 1,464 | | | |
| 100114697 | GREELEY | CO | | 06/29/2023 | | 809 | | (29) | | | (29) | | 780 | 780 | | | |
| 100158688 | HOWELL | NJ | | 07/10/2024 | | 327 | | (7) | | | (7) | | 320 | 320 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149493 | RANCHO CORDOVA | CA | | 04/24/2024 | | 1,457 | | (49) | | | (49) | | 1,408 | 1,408 | | | |
| 100162797 | MINERAL | VA | | 08/12/2024 | | 1,029 | | (29) | | | (29) | | 1,000 | 1,000 | | | |
| 100141880 | ANAHEIM | CA | | 03/27/2024 | | 13,628 | | (49) | | | (49) | | 13,579 | 13,579 | | | |
| 100150560 | ENGLEWOOD | NJ | | 05/03/2024 | | 20,350 | | (350) | | | (350) | | 20,000 | 20,000 | | | |
| 100119323 | WASHINGTON | UT | | 07/31/2023 | | 721 | | 2 | | | 2 | | 723 | 723 | | | |
| 100130428 | NAPLES | FL | | 09/28/2023 | | 8,509 | | 151 | | | 151 | | 8,660 | 8,660 | | | |
| 100152424 | CAPE CORAL | FL | | 05/17/2024 | | 1,312 | | (26) | | | (26) | | 1,286 | 1,286 | | | |
| 100115822 | COLUMBUS | OH | | 07/20/2023 | | 1,231 | | (5) | | | (5) | | 1,226 | 1,226 | | | |
| 100137295 | LEOLA | PA | | 12/01/2023 | | 797 | | (13) | | | (13) | | 784 | 784 | | | |
| 100141578 | LOS ANGELES | CA | | 01/30/2024 | | 913 | | (43) | | | (43) | | 870 | 870 | | | |
| 100132329 | MANTECA | CA | | 11/03/2023 | | 1,163 | | 178 | | | 178 | | 1,341 | 1,341 | | | |
| 100154175 | COLORADO SPRINGS | CO | | 07/11/2024 | | 333 | | (7) | | | (7) | | 326 | 326 | | | |
| 100081434 | VALLEJO | CA | | 03/18/2022 | | 2,545 | | 81 | | | 81 | | 2,626 | 2,626 | | | |
| 100148673 | WEATHERFORD | TX | | 04/16/2024 | | 827 | | (29) | | | (29) | | 798 | 798 | | | |
| 100115746 | SAVAGE | MN | | 07/20/2023 | | 1,059 | | (14) | | | (14) | | 1,045 | 1,045 | | | |
| 100014229 | GARDEN GROVE | CA | | 09/22/2017 | | 9,859 | | (172) | | | (172) | | 9,687 | 9,687 | | | |
| 100152426 | MARYSVILLE | WA | | 05/17/2024 | | 1,037 | | (14) | | | (14) | | 1,023 | 1,023 | | | |
| 100110757 | MOUNT PLEASANT | SC | | 08/11/2023 | | 1,290 | | (38) | | | (38) | | 1,252 | 1,252 | | | |
| 100154843 | OAKWOOD | GA | | 07/19/2024 | | 547 | | (35) | | | (35) | | 512 | 512 | | | |
| 100138702 | CLOVIS | CA | | 02/02/2024 | | 889 | | (18) | | | (18) | | 871 | 871 | | | |
| 100115236 | HAVERSTRAW | NY | | 07/17/2023 | | 1,037 | | (21) | | | (21) | | 1,016 | 1,016 | | | |
| 100157895 | MILLVILLE | DE | | 07/09/2024 | | 297 | | (6) | | | (6) | | 291 | 291 | | | |
| 100099659 | PHOENIX | AZ | | 04/06/2023 | | 1,023 | | (5) | | | (5) | | 1,018 | 1,018 | | | |
| 100079401 | ARVADA | CO | | 03/17/2022 | | 2,041 | | (65) | | | (65) | | 1,976 | 1,976 | | | |
| 100136318 | TAMPA | FL | | 11/20/2023 | | 986 | | (1) | | | (1) | | 985 | 985 | | | |
| 100153282 | SAN ANTONIO | FL | | 05/30/2024 | | 8,056 | | 227 | | | 227 | | 8,283 | 8,283 | | | |
| 100091314 | FRESNO | CA | | 01/13/2023 | | 611 | | | | | | | 611 | 611 | | | |
| 100150881 | NAGS HEAD | NC | | 05/08/2024 | | 986 | | (29) | | | (29) | | 957 | 957 | | | |
| 100091587 | SILVER SPRING | MD | | 03/07/2023 | | 572 | | (13) | | | (13) | | 559 | 559 | | | |
| 100080202 | CYPRESS | TX | | 02/25/2022 | | 2,139 | | (129) | | | (129) | | 2,010 | 2,010 | | | |
| 100140259 | NEWPORT | OR | | 01/18/2024 | | 831 | | (22) | | | (22) | | 809 | 809 | | | |
| 100134442 | NEW YORK | NY | | 10/30/2023 | | 1,080 | | (1) | | | (1) | | 1,079 | 1,079 | | | |
| 100153828 | MOUNT LAUREL | NJ | | 07/10/2024 | | 520 | | (16) | | | (16) | | 504 | 504 | | | |
| 100158818 | SNOHOMISH | WA | | 07/10/2024 | | 7,549 | | (127) | | | (127) | | 7,422 | 7,422 | | | |
| 100129375 | FRUITA | CO | | 09/26/2023 | | 1,043 | | (2) | | | (2) | | 1,041 | 1,041 | | | |
| 100102817 | WARMINSTER | PA | | 06/22/2023 | | 1,961 | | 28 | | | 28 | | 1,989 | 1,989 | | | |
| 100100466 | BRONX | NY | | 04/27/2023 | | 1,273 | | (21) | | | (21) | | 1,252 | 1,252 | | | |
| 100149563 | TEMECULA | CA | | 04/26/2024 | | 1,260 | | 1 | | | 1 | | 1,261 | 1,261 | | | |
| 100091602 | SAN JACINTO | CA | | 03/07/2023 | | 832 | | (18) | | | (18) | | 814 | 814 | | | |
| 100140980 | PORT SAINT LUCIE | FL | | 03/28/2024 | | 853 | | (23) | | | (23) | | 830 | 830 | | | |
| 100147430 | BROOKLYN | NY | | 04/03/2024 | | 944 | | (14) | | | (14) | | 930 | 930 | | | |
| 100100393 | BROOKLYN | NY | | 04/27/2023 | | 1,990 | | 289 | | | 289 | | 2,279 | 2,279 | | | |
| 100077819 | CALABASAS | CA | | 01/14/2022 | | 3,628 | | (28) | | | (28) | | 3,600 | 3,600 | | | |
| 100135064 | PALM BEACH GARDENS | FL | | 11/01/2023 | | 1,385 | | 50 | | | 50 | | 1,435 | 1,435 | | | |
| 100139631 | MORENO VALLEY | CA | | 12/28/2023 | | 688 | | (16) | | | (16) | | 672 | 672 | | | |
| 100119677 | NEWARK | NJ | | 08/08/2023 | | 1,065 | | (32) | | | (32) | | 1,033 | 1,033 | | | |
| 100161856 | BAY SHORE | NY | | 07/31/2024 | | 834 | | (30) | | | (30) | | 804 | 804 | | | |
| 100149362 | PHOENIX | AZ | | 04/24/2024 | | 1,043 | | (20) | | | (20) | | 1,023 | 1,023 | | | |
| 100014331 | SHOREWOOD | MN | | 09/27/2017 | | 6,094 | | 606 | | | 606 | | 6,700 | 6,700 | | | |
| 100110318 | SURF CITY | NC | | 06/30/2023 | | 1,319 | | 6 | | | 6 | | 1,325 | 1,325 | | | |
| 100127679 | ACWORTH | GA | | 09/08/2023 | | 856 | | (22) | | | (22) | | 834 | 834 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153290 | WILDWOOD | NJ | | 05/30/2024 | | 1,117 | | 3 | | | 3 | | 1,120 | 1,120 | | | |
| 100142879 | HERNDON | VA | | 02/09/2024 | | 1,031 | | (14) | | | (14) | | 1,017 | 1,017 | | | |
| 100063644 | ELMONT | NY | | 07/01/2021 | | 2,515 | | (14) | | | (14) | | 2,501 | 2,501 | | | |
| 100151285 | KENNEWICK | WA | | 05/10/2024 | | 1,068 | | (14) | | | (14) | | 1,054 | 1,054 | | | |
| 100129500 | CASTLE ROCK | CO | | 09/29/2023 | | 1,233 | | 7 | | | 7 | | 1,240 | 1,240 | | | |
| 100134351 | PEACHTREE COR | GA | | 10/27/2023 | | 822 | | (16) | | | (16) | | 806 | 806 | | | |
| 100102133 | LOUISVILLE | KY | | 04/14/2023 | | 1,207 | | 20 | | | 20 | | 1,227 | 1,227 | | | |
| 100108994 | FERRIS | TX | | 05/31/2023 | | 1,268 | | (56) | | | (56) | | 1,212 | 1,212 | | | |
| 100135285 | MECHANICSVILLE | VA | | 11/08/2023 | | 1,368 | | 114 | | | 114 | | 1,482 | 1,482 | | | |
| 100138876 | NASHVILLE | TN | | 12/21/2023 | | 857 | | (13) | | | (13) | | 844 | 844 | | | |
| 100117897 | OCALA | FL | | 07/20/2023 | | 1,146 | | 7 | | | 7 | | 1,153 | 1,153 | | | |
| 100120627 | TEMECULA | CA | | 08/18/2023 | | 969 | | (22) | | | (22) | | 947 | 947 | | | |
| 100149417 | DENVER | CO | | 04/24/2024 | | 985 | | (17) | | | (17) | | 968 | 968 | | | |
| 100109288 | SARASOTA | FL | | 06/12/2023 | | 1,235 | | (17) | | | (17) | | 1,218 | 1,218 | | | |
| 100148551 | SPOKANE | WA | | 04/12/2024 | | 1,124 | | (5) | | | (5) | | 1,119 | 1,119 | | | |
| 100110597 | MIAMI | FL | | 06/30/2023 | | 1,064 | | (3) | | | (3) | | 1,061 | 1,061 | | | |
| 100158560 | FOREST PARK | GA | | 07/10/2024 | | 704 | | 12 | | | 12 | | 716 | 716 | | | |
| 100135563 | TOTOWA | NJ | | 11/13/2023 | | 1,060 | | | | | | | 1,060 | 1,060 | | | |
| 100079848 | PALO PINTO | TX | | 04/25/2022 | | 1,890 | | (40) | | | (40) | | 1,850 | 1,850 | | | |
| 100128481 | LITTLETON | CO | | 09/15/2023 | | 953 | | (46) | | | (46) | | 907 | 907 | | | |
| 100140231 | SADDLE BROOK | NJ | | 01/11/2024 | | 1,555 | | (35) | | | (35) | | 1,520 | 1,520 | | | |
| 100079860 | LA HABRA | CA | | 04/25/2022 | | 2,228 | | 31 | | | 31 | | 2,259 | 2,259 | | | |
| 100127670 | BOYNTON BEACH | FL | | 09/08/2023 | | 918 | | (21) | | | (21) | | 897 | 897 | | | |
| 100135537 | ASTORIA | OR | | 11/13/2023 | | 1,027 | | (4) | | | (4) | | 1,023 | 1,023 | | | |
| 100118936 | FORT PIERCE | FL | | 07/27/2023 | | 841 | | (61) | | | (61) | | 780 | 780 | | | |
| 100110270 | ROSELAND | VA | | 06/30/2023 | | 1,170 | | (4) | | | (4) | | 1,166 | 1,166 | | | |
| 100139568 | CUTLER BAY | FL | | 12/28/2023 | | 933 | | 4 | | | 4 | | 937 | 937 | | | |
| 100156427 | BOISE | ID | | 06/24/2024 | | 693 | | (11) | | | (11) | | 682 | 682 | | | |
| 100083514 | COVINA | CA | | 06/06/2022 | | 1,427 | | (28) | | | (28) | | 1,399 | 1,399 | | | |
| 100156622 | BOISE | ID | | 06/24/2024 | | 653 | | (10) | | | (10) | | 643 | 643 | | | |
| 100119259 | NASHVILLE | TN | | 07/31/2023 | | 1,278 | | 7 | | | 7 | | 1,285 | 1,285 | | | |
| 100161931 | LAKE HAVASU CITY | AZ | | 07/31/2024 | | 315 | | (9) | | | (9) | | 306 | 306 | | | |
| 100109618 | LOS ANGELES | CA | | 06/14/2023 | | 913 | | (37) | | | (37) | | 876 | 876 | | | |
| 100158611 | HARRISBURG | PA | | 07/10/2024 | | 2,394 | | (23) | | | (23) | | 2,371 | 2,371 | | | |
| 100137064 | AUSTIN | TX | | 11/28/2023 | | 923 | | (1) | | | (1) | | 922 | 922 | | | |
| 4010078567 | Margate | FL | | 07/26/2024 | | 1,002 | | (31) | | | (31) | | 971 | 971 | | | |
| 100158580 | MONTEREY PARK | CA | | 07/10/2024 | | 653 | | (12) | | | (12) | | 641 | 641 | | | |
| 100078299 | MIAMI BEACH | FL | | 02/10/2022 | | 1,918 | | (81) | | | (81) | | 1,837 | 1,837 | | | |
| 100144089 | SUWANEE | GA | | 03/07/2024 | | 1,130 | | (16) | | | (16) | | 1,114 | 1,114 | | | |
| 100130380 | PINOLE | CA | | 09/28/2023 | | 898 | | (16) | | | (16) | | 882 | 882 | | | |
| 100110280 | JACKSONVILLE | FL | | 06/30/2023 | | 2,885 | | 50 | | | 50 | | 2,935 | 2,935 | | | |
| 100089745 | BELLE ISLE | FL | | 12/02/2022 | | 484 | | 3 | | | 3 | | 487 | 487 | | | |
| 100084640 | AUSTIN | TX | | 08/02/2022 | | 1,212 | | 59 | | | 59 | | 1,271 | 1,271 | | | |
| 100080899 | EVERGREEN | CO | | 04/22/2022 | | 1,977 | | (65) | | | (65) | | 1,912 | 1,912 | | | |
| 100091150 | PICO RIVERA | CA | | 01/31/2023 | | 1,344 | | 60 | | | 60 | | 1,404 | 1,404 | | | |
| 100146701 | HOUSTON | TX | | 03/20/2024 | | 896 | | (32) | | | (32) | | 864 | 864 | | | |
| 100148332 | CAROLINA BEACH | NC | | 04/12/2024 | | 1,040 | | (31) | | | (31) | | 1,009 | 1,009 | | | |
| 100100455 | PALMDALE | CA | | 04/27/2023 | | 842 | | 5 | | | 5 | | 847 | 847 | | | |
| 100128709 | LYNDHURST | NJ | | 09/21/2023 | | 779 | | (12) | | | (12) | | 767 | 767 | | | |
| 100157910 | SURFSIDE BEACH | SC | | 07/09/2024 | | 1,129 | | (19) | | | (19) | | 1,110 | 1,110 | | | |
| 100155877 | BROKEN BOW | OK | | 06/17/2024 | | 890 | | (13) | | | (13) | | 877 | 877 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026775 | HAYWARD | CA | | 09/26/2018 | | 1,331 | | 202 | | | 202 | | 1,533 | 1,533 | | | |
| 100091878 | STONEHAM | MA | | 01/30/2023 | | 960 | | 1 | | | 1 | | 961 | 961 | | | |
| 100138438 | SAN BERNARDINO | CA | | 12/18/2023 | | 423 | | (18) | | | (18) | | 405 | 405 | | | |
| 100144398 | ANCHORAGE | AK | | 03/07/2024 | | 1,004 | | (23) | | | (23) | | 981 | 981 | | | |
| 100149193 | LEXINGTON | SC | | 04/22/2024 | | 742 | | (29) | | | (29) | | 713 | 713 | | | |
| 100087368 | BRONX | NY | | 10/25/2022 | | 4,553 | | 340 | | | 340 | | 4,893 | 4,893 | | | |
| 100143186 | AUSTIN | TX | | 02/16/2024 | | 1,241 | | (4) | | | (4) | | 1,237 | 1,237 | | | |
| 100136260 | LOS ANGELES | CA | | 11/20/2023 | | 768 | | 28 | | | 28 | | 796 | 796 | | | |
| 100127661 | WOBURN | MA | | 09/08/2023 | | 792 | | (15) | | | (15) | | 777 | 777 | | | |
| 100141651 | MIAMI GARDENS | FL | | 01/30/2024 | | 704 | | (36) | | | (36) | | 668 | 668 | | | |
| 100110503 | CAPE CORAL | FL | | 06/30/2023 | | 1,087 | | 4 | | | 4 | | 1,091 | 1,091 | | | |
| 100140829 | SAVANNAH | GA | | 03/06/2024 | | 932 | | (41) | | | (41) | | 891 | 891 | | | |
| 100153206 | WESTBROOK | ME | | 05/30/2024 | | 1,113 | | 9 | | | 9 | | 1,122 | 1,122 | | | |
| 100089612 | MANSFIELD | TX | | 01/30/2023 | | 1,112 | | (13) | | | (13) | | 1,099 | 1,099 | | | |
| 100117805 | ROWLAND HEIGHTS | CA | | 07/20/2023 | | 1,276 | | (5) | | | (5) | | 1,271 | 1,271 | | | |
| 100138404 | WAYNE | NJ | | 12/18/2023 | | 959 | | 3 | | | 3 | | 962 | 962 | | | |
| 100149790 | LOS ANGELES | CA | | 04/26/2024 | | 690 | | (18) | | | (18) | | 672 | 672 | | | |
| 100091105 | WEST YARMOUTH | MA | | 01/31/2023 | | 2,004 | | (60) | | | (60) | | 1,944 | 1,944 | | | |
| 100083870 | HALLANDALE BEACH | FL | | 07/12/2022 | | 1,831 | | (39) | | | (39) | | 1,792 | 1,792 | | | |
| 100078764 | CAMARILLO | CA | | 01/31/2022 | | 2,372 | | (78) | | | (78) | | 2,294 | 2,294 | | | |
| 100135258 | MESA | AZ | | 11/08/2023 | | 636 | | (6) | | | (6) | | 630 | 630 | | | |
| 100080025 | FRISCO | TX | | 04/08/2022 | | 1,934 | | (68) | | | (68) | | 1,866 | 1,866 | | | |
| 100067128 | WASHINGTON | DC | | 08/02/2021 | | 2,195 | | 41 | | | 41 | | 2,236 | 2,236 | | | |
| 100087456 | TACOMA | WA | | 10/25/2022 | | 1,716 | | 136 | | | 136 | | 1,852 | 1,852 | | | |
| 100161391 | STOCKTON | CA | | 07/25/2024 | | 322 | | (8) | | | (8) | | 314 | 314 | | | |
| 100120780 | WINTER GARDEN | FL | | 08/25/2023 | | 948 | | (5) | | | (5) | | 943 | 943 | | | |
| 100081402 | CHULA VISTA | CA | | 03/18/2022 | | 2,275 | | 66 | | | 66 | | 2,341 | 2,341 | | | |
| 100102023 | BEAUMONT | CA | | 04/14/2023 | | 1,409 | | (28) | | | (28) | | 1,381 | 1,381 | | | |
| 100137026 | MANTECA | CA | | 11/28/2023 | | 1,398 | | 157 | | | 157 | | 1,555 | 1,555 | | | |
| 100065487 | EUGENE | OR | | 07/28/2021 | | 2,293 | | (56) | | | (56) | | 2,237 | 2,237 | | | |
| 100115635 | CATHEDRAL CITY | CA | | 07/19/2023 | | 1,035 | | (34) | | | (34) | | 1,001 | 1,001 | | | |
| 100158702 | RIVERSIDE | CA | | 07/10/2024 | | 355 | | (11) | | | (11) | | 344 | 344 | | | |
| 100087238 | NEW MILFORD | NJ | | 10/25/2022 | | 2,206 | | 301 | | | 301 | | 2,507 | 2,507 | | | |
| 100082361 | MIAMI | FL | | 04/14/2022 | | 1,811 | | (41) | | | (41) | | 1,770 | 1,770 | | | |
| 100108191 | GARNER | NC | | 05/24/2023 | | 979 | | (28) | | | (28) | | 951 | 951 | | | |
| 100138036 | JURUPA VALLEY | CA | | 12/13/2023 | | 503 | | (17) | | | (17) | | 486 | 708 | | 222 | 222 |
| 100118058 | HAUPPAUGE | NY | | 07/20/2023 | | 2,089 | | 709 | | | 709 | | 2,798 | 2,798 | | | |
| 100156607 | LAGUNA HILLS | CA | | 06/24/2024 | | 719 | | (9) | | | (9) | | 710 | 710 | | | |
| 100142622 | SONOMA | CA | | 02/08/2024 | | 1,059 | | (22) | | | (22) | | 1,037 | 1,037 | | | |
| 100142972 | HAVERHILL | MA | | 02/09/2024 | | 907 | | (24) | | | (24) | | 883 | 883 | | | |
| 100088253 | NEWARK | NJ | | 10/17/2022 | | 1,058 | | (23) | | | (23) | | 1,035 | 1,035 | | | |
| 100087335 | KINGSTON | WA | | 10/25/2022 | | 1,583 | | 59 | | | 59 | | 1,642 | 1,642 | | | |
| 100164189 | SAN PABLO | CA | | 08/21/2024 | | 355 | | 3 | | | 3 | | 358 | 358 | | | |
| 100086196 | TOMBALL | TX | | 10/07/2022 | | 1,260 | | (1) | | | (1) | | 1,259 | 1,259 | | | |
| 100156832 | CENTRAL ISLIP | NY | | 06/27/2024 | | 816 | | (31) | | | (31) | | 785 | 785 | | | |
| 100099981 | DAVENPORT | FL | | 03/28/2023 | | 915 | | (5) | | | (5) | | 910 | 910 | | | |
| 100110574 | PASADENA | CA | | 06/30/2023 | | 1,480 | | 25 | | | 25 | | 1,505 | 1,505 | | | |
| 100090996 | LOS ANGELES | CA | | 01/31/2023 | | 1,216 | | (30) | | | (30) | | 1,186 | 1,186 | | | |
| 100161495 | WOONSOCKET | RI | | 07/30/2024 | | 302 | | (4) | | | (4) | | 298 | 298 | | | |
| 100134992 | STOCKTON | CA | | 10/30/2023 | | 831 | | (7) | | | (7) | | 824 | 824 | | | |
| 100128534 | MONTEBELLO | CA | | 09/18/2023 | | 906 | | (14) | | | (14) | | 892 | 892 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118923 | UPTON | MA | | 07/27/2023 | | 1,328 | | (23) | | | (23) | | 1,305 | 1,305 | | | |
| 100110540 | BOZEMAN | MT | | 06/30/2023 | | 1,310 | | (1) | | | (1) | | 1,309 | 1,309 | | | |
| 100154959 | LOXAHATCHEE | FL | | 07/19/2024 | | 639 | | (22) | | | (22) | | 617 | 617 | | | |
| 100102082 | TAUNTON | MA | | 04/14/2023 | | 953 | | | | | | | 953 | 953 | | | |
| 100135725 | WEST COVINA | CA | | 11/10/2023 | | 1,134 | | 12 | | | 12 | | 1,146 | 1,146 | | | |
| 100132066 | PAIGE | TX | | 10/13/2023 | | 1,377 | | 3 | | | 3 | | 1,380 | 1,380 | | | |
| 100148115 | OAKLAND PARK | FL | | 04/10/2024 | | 11,535 | | (86) | | | (86) | | 11,449 | 11,449 | | | |
| 100109991 | WEST HAVERSTRAW | NY | | 06/22/2023 | | 1,005 | | (30) | | | (30) | | 975 | 975 | | | |
| 100031237 | MAHWAH | NJ | | 03/29/2019 | | 1,302 | | 218 | | | 218 | | 1,520 | 1,520 | | | |
| 100155184 | DECATUR | GA | | 07/19/2024 | | 676 | | (30) | | | (30) | | 646 | 646 | | | |
| 100114770 | LOS ANGELES | CA | | 07/07/2023 | | 3,835 | | (29) | | | (29) | | 3,806 | 3,806 | | | |
| 100076533 | SAN PEDRO | CA | | 01/04/2022 | | 1,939 | | (71) | | | (71) | | 1,868 | 1,868 | | | |
| 100148951 | BIG BEAR LAKE | CA | | 04/17/2024 | | 937 | | (18) | | | (18) | | 919 | 919 | | | |
| 100136533 | SPRINGFIELD | VA | | 11/20/2023 | | 1,181 | | 56 | | | 56 | | 1,237 | 1,237 | | | |
| 100076192 | UNIVERSITY PLACE | WA | | 01/07/2022 | | 2,983 | | (62) | | | (62) | | 2,921 | 2,921 | | | |
| 100119433 | SEMINOLE | FL | | 07/31/2023 | | 1,149 | | (6) | | | (6) | | 1,143 | 1,143 | | | |
| 100157699 | ROOSEVELT | NY | | 06/28/2024 | | 614 | | (18) | | | (18) | | 596 | 596 | | | |
| 100118632 | MESA | AZ | | 07/25/2023 | | 1,110 | | (24) | | | (24) | | 1,086 | 1,086 | | | |
| 100162940 | SOMERVILLE | MA | | 08/12/2024 | | 359 | | (6) | | | (6) | | 353 | 353 | | | |
| 100158561 | FOREST PARK | GA | | 07/10/2024 | | 700 | | 16 | | | 16 | | 716 | 716 | | | |
| 100118812 | HOMESTEAD | FL | | 08/30/2023 | | 830 | | (24) | | | (24) | | 806 | 806 | | | |
| 100065847 | WEST LONG BRANCH | NJ | | 07/23/2021 | | 2,010 | | (80) | | | (80) | | 1,930 | 1,930 | | | |
| 100120505 | RENO | NV | | 08/18/2023 | | 789 | | (16) | | | (16) | | 773 | 773 | | | |
| 100150461 | SAN LUIS OBISPO | CA | | 05/03/2024 | | 2,679 | | (12) | | | (12) | | 2,667 | 2,667 | | | |
| 100086912 | CYPRESS | TX | | 10/24/2022 | | 907 | | (31) | | | (31) | | 876 | 876 | | | |
| 100140137 | SALT LAKE CITY | UT | | 01/09/2024 | | 4,712 | | (108) | | | (108) | | 4,604 | 4,604 | | | |
| 100136707 | HOUSTON | TX | | 01/25/2024 | | 5,747 | | (101) | | | (101) | | 5,646 | 5,646 | | | |
| 100108252 | KATY | TX | | 05/24/2023 | | 1,164 | | (14) | | | (14) | | 1,150 | 1,150 | | | |
| 100115709 | RANCHO CORDOVA | CA | | 07/20/2023 | | 1,242 | | (9) | | | (9) | | 1,233 | 1,233 | | | |
| 100129459 | LAS VEGAS | NV | | 09/29/2023 | | 1,035 | | (17) | | | (17) | | 1,018 | 1,018 | | | |
| 100137881 | OAKLAND | CA | | 12/08/2023 | | 627 | | 4 | | | 4 | | 631 | 631 | | | |
| 100138322 | SAN DIEGO | CA | | 12/18/2023 | | 1,093 | | 26 | | | 26 | | 1,119 | 1,119 | | | |
| 100120380 | CLEARFIELD | UT | | 08/18/2023 | | 731 | | (21) | | | (21) | | 710 | 710 | | | |
| 100151273 | CUMMING | GA | | 05/10/2024 | | 1,081 | | (18) | | | (18) | | 1,063 | 1,063 | | | |
| 100134365 | BROKEN ARROW | OK | | 10/27/2023 | | 3,671 | | (70) | | | (70) | | 3,601 | 3,601 | | | |
| 100133771 | GUERNEVILLE | CA | | 10/20/2023 | | 180 | | (1) | | | (1) | | 179 | 179 | | | |
| 100159624 | HONOLULU | HI | | 07/15/2024 | | 313 | | (13) | | | (13) | | 300 | 300 | | | |
| 100089202 | DESTIN | FL | | 11/18/2022 | | 2,774 | | (31) | | | (31) | | 2,743 | 2,743 | | | |
| 100153839 | GREEN COVE SPRINGS | FL | | 07/10/2024 | | 482 | | (19) | | | (19) | | 463 | 463 | | | |
| 100152663 | AUSTIN | TX | | 05/17/2024 | | 1,127 | | 11 | | | 11 | | 1,138 | 1,138 | | | |
| 100142850 | CLOVIS | CA | | 02/09/2024 | | 1,017 | | (19) | | | (19) | | 998 | 998 | | | |
| 100151575 | BLAIRSVILLE | GA | | 05/10/2024 | | 1,004 | | (22) | | | (22) | | 982 | 982 | | | |
| 100159207 | PALATINE | IL | | 07/15/2024 | | 321 | | (8) | | | (8) | | 313 | 313 | | | |
| 100102801 | GARDEN GROVE | CA | | 06/22/2023 | | 1,268 | | (13) | | | (13) | | 1,255 | 1,255 | | | |
| 100158556 | FOREST PARK | GA | | 07/10/2024 | | 699 | | 17 | | | 17 | | 716 | 716 | | | |
| 100149194 | LAKE ELSINORE | CA | | 04/22/2024 | | 446 | | (11) | | | (11) | | 435 | 435 | | | |
| 100108210 | ALEXANDRIA | VA | | 05/24/2023 | | 541 | | (9) | | | (9) | | 532 | 532 | | | |
| 100078658 | LAKE ELSINORE | CA | | 02/02/2022 | | 2,396 | | (21) | | | (21) | | 2,375 | 2,375 | | | |
| 100141000 | BUCKEYE | AZ | | 02/20/2024 | | 998 | | (12) | | | (12) | | 986 | 986 | | | |
| 100087505 | MICA | WA | | 10/25/2022 | | 1,728 | | 166 | | | 166 | | 1,894 | 1,894 | | | |
| 100115542 | CORAL SPRINGS | FL | | 07/19/2023 | | 945 | | (18) | | | (18) | | 927 | 927 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065747 | ANAHEIM | CA | | 07/28/2021 | | 2,541 | | (19) | | | (19) | | 2,522 | 2,522 | | | |
| 100144225 | PENSACOLA BEACH | FL | | 03/07/2024 | | 768 | | (5) | | | (5) | | 763 | 763 | | | |
| 100117407 | CARSON | CA | | 07/20/2023 | | 1,836 | | 198 | | | 198 | | 2,034 | 2,034 | | | |
| 100118863 | WILSONVILLE | OR | | 08/30/2023 | | 2,504 | | (129) | | | (129) | | 2,375 | 2,375 | | | |
| 100079438 | CHANDLER | AZ | | 03/17/2022 | | 2,060 | | (27) | | | (27) | | 2,033 | 2,033 | | | |
| 100110434 | TILLAMOOK | OR | | 06/30/2023 | | 1,137 | | (9) | | | (9) | | 1,128 | 1,128 | | | |
| 100082607 | CHATSWORTH | CA | | 04/14/2022 | | 1,717 | | (35) | | | (35) | | 1,682 | 1,682 | | | |
| 100144521 | SAN DIEGO | CA | | 04/26/2024 | | 16,874 | | (376) | | | (376) | | 16,498 | 16,498 | | | |
| 100136323 | GOODYEAR | AZ | | 11/20/2023 | | 1,153 | | 38 | | | 38 | | 1,191 | 1,191 | | | |
| 100160079 | RIVERTON | UT | | 07/17/2024 | | 480 | | (11) | | | (11) | | 469 | 469 | | | |
| 100131855 | CLAREMONT | CA | | 10/06/2023 | | 1,416 | | 31 | | | 31 | | 1,447 | 1,447 | | | |
| 100149055 | GREENACRES | FL | | 04/19/2024 | | 861 | | (8) | | | (8) | | 853 | 853 | | | |
| 100115813 | BELLEVILLE | NJ | | 07/20/2023 | | 1,506 | | (1) | | | (1) | | 1,505 | 1,505 | | | |
| 100071904 | FRISCO | TX | | 11/19/2021 | | 1,745 | | (167) | | | (167) | | 1,578 | 1,578 | | | |
| 100131845 | PERRIS | CA | | 10/06/2023 | | 1,348 | | 20 | | | 20 | | 1,368 | 1,368 | | | |
| 100130258 | LOMPOC | CA | | 09/28/2023 | | 590 | | (14) | | | (14) | | 576 | 576 | | | |
| 100050337 | FLORAL PARK | NY | | 11/20/2020 | | 1,685 | | 152 | | | 152 | | 1,837 | 1,837 | | | |
| 100119610 | LOS ANGELES | CA | | 07/31/2023 | | 870 | | (24) | | | (24) | | 846 | 846 | | | |
| 100091799 | ELK GROVE | CA | | 01/30/2023 | | 1,012 | | (20) | | | (20) | | 992 | 992 | | | |
| 100148825 | TAMPA | FL | | 04/17/2024 | | 917 | | (24) | | | (24) | | 893 | 893 | | | |
| 100108984 | LEICESTER | NC | | 05/31/2023 | | 982 | | (19) | | | (19) | | 963 | 963 | | | |
| 100117852 | DAVENPORT | FL | | 07/20/2023 | | 1,111 | | (11) | | | (11) | | 1,100 | 1,100 | | | |
| 100029523 | BROOKLYN | NY | | 10/26/2018 | | 2,564 | | 249 | | | 249 | | 2,813 | 2,813 | | | |
| 100100999 | JURUPA VALLEY | CA | | 04/28/2023 | | 1,873 | | 201 | | | 201 | | 2,074 | 2,074 | | | |
| 100090961 | ROCKLAND | MA | | 01/31/2023 | | 1,480 | | (47) | | | (47) | | 1,433 | 1,433 | | | |
| 100161756 | BELLPORT | NY | | 07/31/2024 | | 849 | | (33) | | | (33) | | 816 | 816 | | | |
| 100114817 | PEORIA | AZ | | 07/10/2023 | | 1,298 | | 6 | | | 6 | | 1,304 | 1,304 | | | |
| 100115702 | EL CAJON | CA | | 07/20/2023 | | 1,229 | | (16) | | | (16) | | 1,213 | 1,213 | | | |
| 100115704 | SPARKS | NV | | 07/20/2023 | | 1,126 | | (17) | | | (17) | | 1,109 | 1,109 | | | |
| 100115401 | BOWIE | MD | | 07/17/2023 | | 999 | | (19) | | | (19) | | 980 | 980 | | | |
| 100141036 | MANSFIELD | TX | | 02/20/2024 | | 750 | | (41) | | | (41) | | 709 | 709 | | | |
| 100071590 | BOTHELL | WA | | 10/14/2021 | | 2,092 | | (37) | | | (37) | | 2,055 | 2,055 | | | |
| 100082115 | RANCHO MIRAGE | CA | | 04/14/2022 | | 1,711 | | (69) | | | (69) | | 1,642 | 1,642 | | | |
| 100143171 | BUFORD | GA | | 02/16/2024 | | 1,099 | | (15) | | | (15) | | 1,084 | 1,084 | | | |
| 100136459 | ROSEVILLE | CA | | 11/20/2023 | | 1,373 | | 45 | | | 45 | | 1,418 | 1,418 | | | |
| 100137407 | WINTER HAVEN | FL | | 01/11/2024 | | 344 | | (1) | | | (1) | | 343 | 343 | | | |
| 100055911 | NEW ORLEANS | LA | | 03/26/2021 | | 2,203 | | (43) | | | (43) | | 2,160 | 2,160 | | | |
| 100150036 | LAKE HAVASU CITY | AZ | | 06/07/2024 | | 571 | | (25) | | | (25) | | 546 | 546 | | | |
| 100062338 | ERDA | UT | | 07/01/2021 | | 1,921 | | (16) | | | (16) | | 1,905 | 1,905 | | | |
| 100120764 | CHEVY CHASE | MD | | 08/25/2023 | | 1,145 | | (3) | | | (3) | | 1,142 | 1,142 | | | |
| 100078648 | CLIFFSIDE PARK | NJ | | 02/02/2022 | | 2,213 | | (17) | | | (17) | | 2,196 | 2,196 | | | |
| 100151001 | ARVADA | CO | | 05/08/2024 | | 1,720 | | (22) | | | (22) | | 1,698 | 1,698 | | | |
| 100091028 | CLEVELAND | TN | | 01/31/2023 | | 773 | | (27) | | | (27) | | 746 | 746 | | | |
| 100090000 | MIAMI | FL | | 01/13/2023 | | 521 | | (18) | | | (18) | | 503 | 503 | | | |
| 100127500 | RIVERSIDE | CA | | 09/08/2023 | | 1,430 | | 69 | | | 69 | | 1,499 | 1,499 | | | |
| 100076783 | TRUCKEE | CA | | 12/27/2021 | | 2,213 | | (67) | | | (67) | | 2,146 | 2,146 | | | |
| 100143573 | CLEVELAND | OH | | 02/21/2024 | | 898 | | (35) | | | (35) | | 863 | 863 | | | |
| 100119235 | PRESCOTT | AZ | | 07/31/2023 | | 1,154 | | (2) | | | (2) | | 1,152 | 1,152 | | | |
| 100142469 | DENVER | CO | | 03/08/2024 | | 1,014 | | (5) | | | (5) | | 1,009 | 1,009 | | | |
| 100147461 | ENGLEWOOD | FL | | 04/03/2024 | | 1,032 | | (13) | | | (13) | | 1,019 | 1,019 | | | |
| 100153106 | OCEAN ISLE BEACH | NC | | 06/27/2024 | | 853 | | (29) | | | (29) | | 824 | 824 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143117 | SAN LUIS OBISPO | CA | | 02/16/2024 | | 1,046 | | (22) | | | (22) | | 1,024 | 1,024 | | | |
| 100079271 | SARATOGA SPRINGS | UT | | 02/28/2022 | | 1,785 | | (36) | | | (36) | | 1,749 | 1,749 | | | |
| 100160054 | AUSTIN | TX | | 07/17/2024 | | 322 | | (8) | | | (8) | | 314 | 314 | | | |
| 100156498 | ANNAPOLIS | MD | | 06/24/2024 | | 715 | | (5) | | | (5) | | 710 | 710 | | | |
| 100087357 | OAKLAND PARK | FL | | 10/25/2022 | | 1,564 | | 101 | | | 101 | | 1,665 | 1,665 | | | |
| 100087921 | HERNDON | VA | | 10/25/2022 | | 1,116 | | 5 | | | 5 | | 1,121 | 1,121 | | | |
| 100111610 | BIRMINGHAM | AL | | 06/29/2023 | | 1,385 | | 210 | | | 210 | | 1,595 | 1,595 | | | |
| 100111398 | IRVINE | CA | | 06/29/2023 | | 3,091 | | 851 | | | 851 | | 3,942 | 3,942 | | | |
| 100150144 | SPOKANE | WA | | 06/14/2024 | | 643 | | (20) | | | (20) | | 623 | 623 | | | |
| 100146921 | FRISCO | TX | | 03/26/2024 | | 1,145 | | (2) | | | (2) | | 1,143 | 1,143 | | | |
| 100151078 | PHOENIX | AZ | | 05/08/2024 | | 1,031 | | (14) | | | (14) | | 1,017 | 1,017 | | | |
| 100080785 | WINTER GARDEN | FL | | 03/15/2022 | | 1,987 | | (22) | | | (22) | | 1,965 | 1,965 | | | |
| 100100292 | HOUSTON | TX | | 03/24/2023 | | 955 | | (24) | | | (24) | | 931 | 931 | | | |
| 100137196 | GRANBY | CO | | 11/28/2023 | | 921 | | (10) | | | (10) | | 911 | 911 | | | |
| 100158887 | WASHINGTON | UT | | 07/12/2024 | | 432 | | 12 | | | 12 | | 444 | 444 | | | |
| 100048757 | BROOKLYN | NY | | 11/20/2020 | | 1,282 | | 54 | | | 54 | | 1,336 | 1,336 | | | |
| 100060473 | LAGUNA HILLS | CA | | 06/01/2021 | | 2,274 | | 9 | | | 9 | | 2,283 | 2,283 | | | |
| 100151420 | EVERETT | WA | | 05/10/2024 | | 1,337 | | 46 | | | 46 | | 1,383 | 1,383 | | | |
| 100150841 | REHOBOTH BEACH | DE | | 05/08/2024 | | 1,076 | | (22) | | | (22) | | 1,054 | 1,054 | | | |
| 100130245 | INDIAN RIVER | MI | | 09/28/2023 | | 861 | | (48) | | | (48) | | 813 | 813 | | | |
| 100110176 | BOCA RATON | FL | | 06/30/2023 | | 1,297 | | 7 | | | 7 | | 1,304 | 1,304 | | | |
| 100079273 | SAN DIEGO | CA | | 02/28/2022 | | 1,914 | | (59) | | | (59) | | 1,855 | 1,855 | | | |
| 100140685 | PARK RIDGE | IL | | 02/08/2024 | | 768 | | (39) | | | (39) | | 729 | 729 | | | |
| 100150798 | EL DORADO HILLS | CA | | 05/08/2024 | | 1,186 | | (7) | | | (7) | | 1,179 | 1,179 | | | |
| 100080793 | DUCK | NC | | 03/15/2022 | | 1,894 | | (34) | | | (34) | | 1,860 | 1,860 | | | |
| 100119708 | EAST ORANGE | NJ | | 08/08/2023 | | 775 | | (34) | | | (34) | | 741 | 741 | | | |
| 100110331 | BASTROP | TX | | 06/30/2023 | | 1,440 | | 19 | | | 19 | | 1,459 | 1,459 | | | |
| 100148540 | HALLANDALE BEACH | FL | | 04/12/2024 | | 724 | | (9) | | | (9) | | 715 | 715 | | | |
| 100150920 | ROSEVILLE | CA | | 05/08/2024 | | 1,000 | | (28) | | | (28) | | 972 | 972 | | | |
| 100164724 | CAMARILLO | CA | | 08/23/2024 | | 344 | | (9) | | | (9) | | 335 | 335 | | | |
| 100079232 | SAN MARCOS | CA | | 02/14/2022 | | 2,133 | | (56) | | | (56) | | 2,077 | 2,077 | | | |
| 100114619 | PRESCOTT | AZ | | 06/29/2023 | | 1,135 | | 11 | | | 11 | | 1,146 | 1,146 | | | |
| 100163320 | PALMDALE | CA | | 08/13/2024 | | 241 | | (5) | | | (5) | | 236 | 236 | | | |
| 100129598 | SALT LAKE CITY | UT | | 09/29/2023 | | 1,514 | | 4 | | | 4 | | 1,518 | 1,518 | | | |
| 100153205 | LAS VEGAS | NV | | 05/30/2024 | | 1,023 | | | | | | | 1,023 | 1,023 | | | |
| 100146708 | WASHINGTON | DC | | 03/20/2024 | | 11 | | | | | | | 11 | 11 | | | |
| 100115233 | STONY POINT | NY | | 07/17/2023 | | 982 | | (15) | | | (15) | | 967 | 967 | | | |
| 100134553 | KEARNY | NJ | | 10/30/2023 | | 5,691 | | (2) | | | (2) | | 5,689 | 5,689 | | | |
| 100154588 | HALETHORPE | MD | | 06/14/2024 | | 303 | | (6) | | | (6) | | 297 | 297 | | | |
| 100161408 | HIALEAH | FL | | 07/26/2024 | | 304 | | (9) | | | (9) | | 295 | 295 | | | |
| 100128020 | LA VERGNE | TN | | 09/08/2023 | | 1,156 | | 23 | | | 23 | | 1,179 | 1,179 | | | |
| 100137642 | BELGRADE | MT | | 12/08/2023 | | 847 | | (18) | | | (18) | | 829 | 829 | | | |
| 100148343 | PARKER | CO | | 04/12/2024 | | 1,222 | | (9) | | | (9) | | 1,213 | 1,213 | | | |
| 100148550 | LOS ANGELES | CA | | 04/12/2024 | | 1,005 | | (20) | | | (20) | | 985 | 985 | | | |
| 100152789 | PARK RIDGE | NJ | | 05/22/2024 | | 646 | | (25) | | | (25) | | 621 | 621 | | | |
| 100044450 | UNION CITY | CA | | 11/19/2020 | | 1,520 | | (49) | | | (49) | | 1,471 | 1,471 | | | |
| 100076383 | HOMESTEAD | FL | | 12/23/2021 | | 1,769 | | (125) | | | (125) | | 1,644 | 1,644 | | | |
| 100137351 | CHARLOTTE | NC | | 12/01/2023 | | 765 | | (35) | | | (35) | | 730 | 730 | | | |
| 100110696 | COACHELLA | CA | | 08/11/2023 | | 852 | | (25) | | | (25) | | 827 | 827 | | | |
| 100136355 | MIAMI | FL | | 11/20/2023 | | 937 | | (10) | | | (10) | | 927 | 927 | | | |
| 100163242 | COLORADO SPRINGS | CO | | 08/13/2024 | | 380 | | 11 | | | 11 | | 391 | 391 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062142 | CHULA VISTA | CA | | 07/01/2021 | | 3,481 | | 16 | | | 16 | | 3,497 | 3,497 | | | |
| 100164175 | GOLD RIVER | CA | | 08/21/2024 | | 289 | | (1) | | | (1) | | 288 | 288 | | | |
| 100127695 | GILBERT | AZ | | 09/08/2023 | | 684 | | (7) | | | (7) | | 677 | 677 | | | |
| 100084750 | SEATTLE | WA | | 08/02/2022 | | 3,093 | | (6) | | | (6) | | 3,087 | 3,087 | | | |
| 100118843 | MANTECA | CA | | 08/30/2023 | | 1,005 | | (20) | | | (20) | | 985 | 985 | | | |
| 100126890 | JAMAICA | NY | | 08/30/2023 | | 674 | | 379 | | | 379 | | 1,053 | 1,053 | | | |
| 100109181 | KATY | TX | | 07/21/2023 | | 1,019 | | (30) | | | (30) | | 989 | 989 | | | |
| 100150500 | JACKSONVILLE BEACH | FL | | 05/03/2024 | | 1,108 | | (10) | | | (10) | | 1,098 | 1,098 | | | |
| 100114874 | VENICE | FL | | 07/10/2023 | | 1,450 | | 39 | | | 39 | | 1,489 | 1,489 | | | |
| 100119421 | QUEEN CREEK | AZ | | 07/31/2023 | | 1,061 | | (15) | | | (15) | | 1,046 | 1,046 | | | |
| 100162023 | LAS VEGAS | NV | | 07/31/2024 | | 304 | | (13) | | | (13) | | 291 | 291 | | | |
| 100133638 | MEDFORD | OR | | 10/23/2023 | | 1,021 | | (10) | | | (10) | | 1,011 | 1,011 | | | |
| 100161466 | PALM DESERT | CA | | 07/30/2024 | | 298 | | (1) | | | (1) | | 297 | 297 | | | |
| 100103562 | CONROE | TX | | 05/08/2023 | | 6,265 | | (154) | | | (154) | | 6,111 | 6,111 | | | |
| 100133485 | BLAIRSVILLE | GA | | 10/19/2023 | | 926 | | (20) | | | (20) | | 906 | 906 | | | |
| 100134390 | WELLINGTON | FL | | 10/27/2023 | | 1,038 | | 10 | | | 10 | | 1,048 | 1,048 | | | |
| 100159976 | HIALEAH | FL | | 08/16/2024 | | 330 | | (7) | | | (7) | | 323 | 323 | | | |
| 100140760 | PERRY HALL | MD | | 01/22/2024 | | 409 | | (9) | | | (9) | | 400 | 400 | | | |
| 100144492 | DENVER | CO | | 04/26/2024 | | 868 | | (57) | | | (57) | | 811 | 811 | | | |
| 100144227 | ST GEORGE | UT | | 03/07/2024 | | 1,680 | | (13) | | | (13) | | 1,667 | 1,667 | | | |
| 100132391 | CHESAPEAKE BEACH | MD | | 11/03/2023 | | 969 | | 23 | | | 23 | | 992 | 992 | | | |
| 100090338 | SAINT CLOUD | FL | | 12/22/2022 | | 745 | | (16) | | | (16) | | 729 | 729 | | | |
| 100127720 | HOWELL | NJ | | 09/08/2023 | | 639 | | (16) | | | (16) | | 623 | 623 | | | |
| 100137060 | ANCHORAGE | AK | | 11/28/2023 | | 911 | | 2 | | | 2 | | 913 | 913 | | | |
| 100159403 | HUDSON | FL | | 07/15/2024 | | 321 | | (6) | | | (6) | | 315 | 315 | | | |
| 100110461 | HAWTHORNE | CA | | 06/30/2023 | | 746 | | (19) | | | (19) | | 727 | 727 | | | |
| 100160046 | DAVENPORT | FL | | 07/17/2024 | | 337 | | (6) | | | (6) | | 331 | 331 | | | |
| 100018042 | MONROVIA | CA | | 05/22/2018 | | 2,303 | | (59) | | | (59) | | 2,244 | 2,244 | | | |
| 100119403 | PROSPECT PARK | NJ | | 07/31/2023 | | 1,034 | | (13) | | | (13) | | 1,021 | 1,021 | | | |
| 100119962 | NORTH WILDWOOD | NJ | | 08/11/2023 | | 1,035 | | (22) | | | (22) | | 1,013 | 1,013 | | | |
| 100162066 | CLEARWATER | FL | | 07/31/2024 | | 319 | | (8) | | | (8) | | 311 | 311 | | | |
| 100091219 | MIAMI | FL | | 01/31/2023 | | 1,080 | | (16) | | | (16) | | 1,064 | 1,064 | | | |
| 100156850 | MASTIC BEACH | NY | | 06/27/2024 | | 812 | | (31) | | | (31) | | 781 | 781 | | | |
| 100128263 | RIALTO | CA | | 09/14/2023 | | 702 | | (25) | | | (25) | | 677 | 677 | | | |
| 100135556 | CHARLOTTE | NC | | 11/13/2023 | | 1,605 | | (10) | | | (10) | | 1,595 | 1,595 | | | |
| 100119639 | NEWARK | NJ | | 08/04/2023 | | 5,993 | | (116) | | | (116) | | 5,877 | 5,877 | | | |
| 100147021 | HENDERSON | NV | | 03/27/2024 | | 1,171 | | 6 | | | 6 | | 1,177 | 1,177 | | | |
| 100137840 | SOUTH SAN FRANCISCO | CA | | 12/08/2023 | | 1,055 | | 17 | | | 17 | | 1,072 | 1,072 | | | |
| 100161768 | MASTIC | NY | | 07/31/2024 | | 861 | | (33) | | | (33) | | 828 | 828 | | | |
| 100161103 | WESLEY CHAPEL | FL | | 07/24/2024 | | 298 | | (8) | | | (8) | | 290 | 290 | | | |
| 100110337 | ELIZABETH | NJ | | 06/30/2023 | | 1,069 | | (16) | | | (16) | | 1,053 | 1,053 | | | |
| 100133377 | HONOLULU | HI | | 11/21/2023 | | 2,993 | | (52) | | | (52) | | 2,941 | 2,941 | | | |
| 100109132 | MAITLAND | FL | | 06/05/2023 | | 1,119 | | (12) | | | (12) | | 1,107 | 1,107 | | | |
| 100087387 | ANAHEIM | CA | | 10/25/2022 | | 1,625 | | 97 | | | 97 | | 1,722 | 1,722 | | | |
| 100159300 | DUNEDIN | FL | | 07/15/2024 | | 644 | | (16) | | | (16) | | 628 | 628 | | | |
| 100160965 | SUN CITY WEST | AZ | | 07/24/2024 | | 290 | | (8) | | | (8) | | 282 | 282 | | | |
| 100159616 | DORAL | FL | | 07/15/2024 | | 554 | | (34) | | | (34) | | 520 | 520 | | | |
| 100163075 | RALEIGH | NC | | 08/13/2024 | | 332 | | (10) | | | (10) | | 322 | 322 | | | |
| 100136555 | LAS VEGAS | NV | | 11/20/2023 | | 1,418 | | (17) | | | (17) | | 1,401 | 1,401 | | | |
| 100134715 | SAINT AUGUSTINE | FL | | 10/30/2023 | | 924 | | (17) | | | (17) | | 907 | 907 | | | |
| 100137794 | MOUNTAIN GREEN | UT | | 12/08/2023 | | 956 | | (13) | | | (13) | | 943 | 943 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109381 | MIRAMAR BEACH | FL | | 06/13/2023 | | 1,049 | | (17) | | | (17) | | 1,032 | 1,032 | | | |
| 100142983 | DECATUR | GA | | 02/09/2024 | | 840 | | (32) | | | (32) | | 808 | 808 | | | |
| 100141763 | WESLEY CHAPEL | FL | | 01/30/2024 | | 874 | | (13) | | | (13) | | 861 | 861 | | | |
| 100153784 | LONG BEACH | CA | | 07/10/2024 | | 665 | | (9) | | | (9) | | 656 | 656 | | | |
| 100137522 | ARVADA | CO | | 12/08/2023 | | 933 | | (19) | | | (19) | | 914 | 914 | | | |
| 100136158 | FRONT ROYAL | VA | | 12/18/2023 | | 584 | | (17) | | | (17) | | 567 | 567 | | | |
| 100134994 | MIDDLE ISLAND | NY | | 10/30/2023 | | 523 | | 8 | | | 8 | | 531 | 531 | | | |
| 100146650 | PALMDALE | CA | | 03/20/2024 | | 839 | | (14) | | | (14) | | 825 | 825 | | | |
| 100156000 | EL CAJON | CA | | 06/18/2024 | | 660 | | (16) | | | (16) | | 644 | 644 | | | |
| 100144233 | KELLER | TX | | 03/07/2024 | | 990 | | (25) | | | (25) | | 965 | 965 | | | |
| 100090925 | FLEMING ISLAND | FL | | 01/31/2023 | | 1,146 | | 3 | | | 3 | | 1,149 | 1,149 | | | |
| 100159457 | METAIRIE | LA | | 07/15/2024 | | 1,511 | | (48) | | | (48) | | 1,463 | 1,463 | | | |
| 100110646 | ANCHORAGE | AK | | 06/30/2023 | | 1,446 | | 50 | | | 50 | | 1,496 | 1,496 | | | |
| 100136266 | PIGEON FORGE | TN | | 11/20/2023 | | 1,011 | | 6 | | | 6 | | 1,017 | 1,017 | | | |
| 100109671 | MIAMI | FL | | 06/16/2023 | | 869 | | (39) | | | (39) | | 830 | 830 | | | |
| 100091879 | PORTER | TX | | 01/30/2023 | | 3,424 | | 16 | | | 16 | | 3,440 | 3,440 | | | |
| 100114867 | MONETA | VA | | 07/10/2023 | | 1,118 | | (14) | | | (14) | | 1,104 | 1,104 | | | |
| 100103303 | LOS ANGELES | CA | | 04/27/2023 | | 2,144 | | (24) | | | (24) | | 2,120 | 2,120 | | | |
| 100135545 | PEPEEKEO | HI | | 11/13/2023 | | 1,089 | | 14 | | | 14 | | 1,103 | 1,103 | | | |
| 100153062 | KING OF PRUSSIA | PA | | 06/27/2024 | | 577 | | (15) | | | (15) | | 562 | 562 | | | |
| 100150562 | NEWARK | NJ | | 05/03/2024 | | 2,044 | | (17) | | | (17) | | 2,027 | 2,027 | | | |
| 100151017 | DEERFIELD BEACH | FL | | 05/08/2024 | | 968 | | (20) | | | (20) | | 948 | 948 | | | |
| 100086961 | SPRING | TX | | 10/24/2022 | | 1,185 | | (14) | | | (14) | | 1,171 | 1,171 | | | |
| 100078644 | DAVIE | FL | | 02/02/2022 | | 1,610 | | (63) | | | (63) | | 1,547 | 1,547 | | | |
| 100151350 | ATLANTA | GA | | 05/10/2024 | | 1,124 | | (5) | | | (5) | | 1,119 | 1,119 | | | |
| 100139452 | LA FOLLETTE | TN | | 12/28/2023 | | 837 | | (31) | | | (31) | | 806 | 806 | | | |
| 100142834 | OAKDALE | CA | | 02/09/2024 | | 816 | | (30) | | | (30) | | 786 | 786 | | | |
| 100135775 | ISLE OF PALMS | SC | | 11/10/2023 | | 2,280 | | 36 | | | 36 | | 2,316 | 2,316 | | | |
| 100146677 | OAK RIDGE | NC | | 03/20/2024 | | 928 | | (27) | | | (27) | | 901 | 901 | | | |
| 100129609 | WALLA WALLA | WA | | 09/29/2023 | | 1,017 | | (15) | | | (15) | | 1,002 | 1,002 | | | |
| 100137115 | BROOKLET | GA | | 11/28/2023 | | 801 | | (11) | | | (11) | | 790 | 790 | | | |
| 100155017 | TIGARD | OR | | 07/19/2024 | | 668 | | (29) | | | (29) | | 639 | 639 | | | |
| 100150871 | ROSEVILLE | CA | | 05/08/2024 | | 1,246 | | 3 | | | 3 | | 1,249 | 1,249 | | | |
| 100011954 | UNION CITY | CA | | 03/08/2017 | | 1,448 | | 383 | | | 383 | | 1,831 | 1,831 | | | |
| 100153632 | CLEARWATER | FL | | 05/31/2024 | | 985 | | (31) | | | (31) | | 954 | 954 | | | |
| 100127680 | FREEHOLD | NJ | | 09/08/2023 | | 2,252 | | (22) | | | (22) | | 2,230 | 2,230 | | | |
| 100042935 | OAKLAND | CA | | 05/28/2020 | | 1,338 | | (49) | | | (49) | | 1,289 | 1,289 | | | |
| 100142346 | HACIENDA HEIGHTS | CA | | 03/15/2024 | | 530 | | (33) | | | (33) | | 497 | 497 | | | |
| 100161152 | NEW TAZEWELL | TN | | 07/24/2024 | | 304 | | (8) | | | (8) | | 296 | 296 | | | |
| 100137147 | KALAMAZOO | MI | | 11/28/2023 | | 801 | | (2) | | | (2) | | 799 | 799 | | | |
| 100159229 | CUMMING | GA | | 07/15/2024 | | 360 | | (7) | | | (7) | | 353 | 353 | | | |
| 100102380 | BELLFLOWER | CA | | 06/07/2023 | | 1,168 | | (14) | | | (14) | | 1,154 | 1,154 | | | |
| 100131763 | ROCKVILLE | MD | | 10/06/2023 | | 1,126 | | 34 | | | 34 | | 1,160 | 1,160 | | | |
| 100080352 | CULVER CITY | CA | | 02/28/2022 | | 2,226 | | (36) | | | (36) | | 2,190 | 2,190 | | | |
| 100160979 | LATHROP | CA | | 07/24/2024 | | 1,044 | | (25) | | | (25) | | 1,019 | 1,019 | | | |
| 100071669 | LA MESA | CA | | 10/14/2021 | | 2,248 | | (84) | | | (84) | | 2,164 | 2,164 | | | |
| 100117770 | RENTON | WA | | 07/20/2023 | | 894 | | 11 | | | 11 | | 905 | 905 | | | |
| 100116585 | LOS ANGELES | CA | | 07/20/2023 | | 701 | | (14) | | | (14) | | 687 | 687 | | | |
| 100158585 | PORTLAND | OR | | 07/10/2024 | | 781 | | (15) | | | (15) | | 766 | 766 | | | |
| 100087774 | SACRAMENTO | CA | | 11/17/2022 | | 1,255 | | 15 | | | 15 | | 1,270 | 1,270 | | | |
| 100091581 | RANCHO CUCAMONGA | CA | | 03/07/2023 | | 706 | | (42) | | | (42) | | 664 | 664 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141989 | LAKE WORTH | FL | | 02/29/2024 | | 11,181 | | (344) | | | (344) | | 10,837 | 10,837 | | | |
| 100030109 | MONTEBELLO | CA | | 12/20/2018 | | 1,820 | | 197 | | | 197 | | 2,017 | 2,017 | | | |
| 100151147 | FOREST | VA | | 05/09/2024 | | 707 | | (32) | | | (32) | | 675 | 675 | | | |
| 100155871 | BRIGHTON | CO | | 06/17/2024 | | 1,982 | | (60) | | | (60) | | 1,922 | 1,922 | | | |
| 100107781 | PORT SAINT JOE | FL | | 05/19/2023 | | 1,643 | | 105 | | | 105 | | 1,748 | 1,748 | | | |
| 100135190 | WAILUKU | HI | | 11/07/2023 | | 944 | | (11) | | | (11) | | 933 | 933 | | | |
| 100081074 | UNION CITY | CA | | 03/18/2022 | | 4,628 | | 167 | | | 167 | | 4,795 | 4,795 | | | |
| 100132520 | ROSEVILLE | CA | | 11/03/2023 | | 1,006 | | 17 | | | 17 | | 1,023 | 1,023 | | | |
| 100079823 | PANAMA CITY BEACH | FL | | 04/25/2022 | | 1,935 | | (46) | | | (46) | | 1,889 | 1,889 | | | |
| 100140145 | GILBERT | AZ | | 01/09/2024 | | 1,021 | | (21) | | | (21) | | 1,000 | 1,000 | | | |
| 100027950 | CAMBRIA HEIGHTS | NY | | 10/26/2018 | | 1,541 | | 181 | | | 181 | | 1,722 | 1,722 | | | |
| 100067680 | NEW HAVEN | CT | | 09/23/2021 | | 2,418 | | (16) | | | (16) | | 2,402 | 2,402 | | | |
| 100153102 | SEATTLE | WA | | 06/27/2024 | | 654 | | (21) | | | (21) | | 633 | 633 | | | |
| 100151417 | TAMPA | FL | | 05/10/2024 | | 1,067 | | (11) | | | (11) | | 1,056 | 1,056 | | | |
| 100165552 | OCALA | FL | | 08/29/2024 | | 325 | | (5) | | | (5) | | 320 | 320 | | | |
| 100144427 | SHAVER LAKE | CA | | 03/07/2024 | | 672 | | (8) | | | (8) | | 664 | 664 | | | |
| 100079729 | LYNWOOD | CA | | 04/25/2022 | | 6,661 | | (44) | | | (44) | | 6,617 | 6,617 | | | |
| 100147540 | MESA | AZ | | 04/03/2024 | | 1,169 | | (13) | | | (13) | | 1,156 | 1,156 | | | |
| 100087294 | MYRTLE BEACH | SC | | 10/25/2022 | | 1,568 | | 71 | | | 71 | | 1,639 | 1,639 | | | |
| 100019620 | LOS ANGELES | CA | | 07/26/2018 | | 2,419 | | 1 | | | 1 | | 2,420 | 2,420 | | | |
| 100044227 | LOS ANGELES | CA | | 08/19/2020 | | 1,664 | | 203 | | | 203 | | 1,867 | 1,867 | | | |
| 100139615 | DAVENPORT | FL | | 12/28/2023 | | 309 | | 8 | | | 8 | | 317 | 317 | | | |
| 100066776 | ROCKVILLE | MD | | 08/02/2021 | | 2,954 | | (4) | | | (4) | | 2,950 | 2,950 | | | |
| 100134375 | COLUMBUS | OH | | 10/27/2023 | | 583 | | (5) | | | (5) | | 578 | 578 | | | |
| 100139952 | OAK ISLAND | NC | | 01/09/2024 | | 923 | | (25) | | | (25) | | 898 | 898 | | | |
| 100128137 | MANVEL | TX | | 09/11/2023 | | 652 | | (7) | | | (7) | | 645 | 645 | | | |
| 100156407 | WALDWICK | NJ | | 06/24/2024 | | 958 | | (16) | | | (16) | | 942 | 942 | | | |
| 100155106 | MESQUITE | NV | | 07/19/2024 | | 673 | | (8) | | | (8) | | 665 | 665 | | | |
| 100137166 | OLATHE | KS | | 11/28/2023 | | 965 | | (40) | | | (40) | | 925 | 925 | | | |
| 100120486 | HAWTHORNE | FL | | 08/18/2023 | | 683 | | 4 | | | 4 | | 687 | 687 | | | |
| 100108199 | DAVENPORT | FL | | 05/24/2023 | | 903 | | (67) | | | (67) | | 836 | 836 | | | |
| 100142803 | RANDOLPH | MA | | 02/08/2024 | | 1,178 | | (15) | | | (15) | | 1,163 | 1,163 | | | |
| 100139502 | BALTIMORE | MD | | 12/28/2023 | | 729 | | (16) | | | (16) | | 713 | 713 | | | |
| 100156734 | TURLOCK | CA | | 06/26/2024 | | 334 | | (6) | | | (6) | | 328 | 328 | | | |
| 100115251 | PATERSON | NJ | | 07/17/2023 | | 1,329 | | (28) | | | (28) | | 1,301 | 1,301 | | | |
| 100131905 | SAN LUIS OBISPO | CA | | 10/13/2023 | | 1,015 | | (17) | | | (17) | | 998 | 998 | | | |
| 100080189 | DELRAY BEACH | FL | | 02/25/2022 | | 1,470 | | (58) | | | (58) | | 1,412 | 1,412 | | | |
| 100071551 | RICHMOND | VA | | 10/14/2021 | | 2,243 | | (72) | | | (72) | | 2,171 | 2,171 | | | |
| 100148590 | HOMELAND | CA | | 04/12/2024 | | 1,249 | | 25 | | | 25 | | 1,274 | 1,274 | | | |
| 100031257 | ESCONDIDO | CA | | 03/29/2019 | | 1,650 | | 82 | | | 82 | | 1,732 | 1,732 | | | |
| 100150863 | SALT LAKE CITY | UT | | 05/08/2024 | | 1,073 | | (16) | | | (16) | | 1,057 | 1,057 | | | |
| 100141680 | MAGNOLIA | TX | | 01/30/2024 | | 657 | | (31) | | | (31) | | 626 | 626 | | | |
| 100136937 | SEDONA | AZ | | 11/28/2023 | | 154,275 | | 2,776 | | | 2,776 | | 157,051 | 157,051 | | | |
| 100115778 | DALLAS | TX | | 07/20/2023 | | 1,245 | | (7) | | | (7) | | 1,238 | 1,238 | | | |
| 3310074753 | BROOKLYN | NY | | 05/23/2024 | | 343,035 | | | | | | | 343,035 | 343,035 | | | |
| 100129825 | PALMDALE | CA | | 09/27/2023 | | 1,039 | | 7 | | | 7 | | 1,046 | 1,046 | | | |
| 100147826 | HOUSTON | TX | | 04/08/2024 | | 1,182 | | (5) | | | (5) | | 1,177 | 1,177 | | | |
| 100147717 | COLORADO SPRINGS | CO | | 04/05/2024 | | 1,013 | | (17) | | | (17) | | 996 | 996 | | | |
| 100110007 | HUNTINGTON | NY | | 06/22/2023 | | 1,118 | | (25) | | | (25) | | 1,093 | 1,093 | | | |
| 100079222 | SAN DIEGO | CA | | 02/14/2022 | | 1,995 | | (82) | | | (82) | | 1,913 | 1,913 | | | |
| 100158863 | MANITOWISH WATERS | WI | | 07/12/2024 | | 673 | | (16) | | | (16) | | 657 | 657 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087274 | SPRING BRANCH | TX | | 10/25/2022 | | 1,565 | | 83 | | | 83 | | 1,648 | 1,648 | | | |
| 100074961 | GAINESVILLE | VA | | 12/01/2021 | | 1,560 | | (52) | | | (52) | | 1,508 | 1,508 | | | |
| 100144033 | PITTSBURG | CA | | 03/07/2024 | | 971 | | (11) | | | (11) | | 960 | 960 | | | |
| 100109716 | PALM DESERT | CA | | 06/16/2023 | | 984 | | (42) | | | (42) | | 942 | 942 | | | |
| 100132681 | ACWORTH | GA | | 11/03/2023 | | 2,345 | | (2) | | | (2) | | 2,343 | 2,343 | | | |
| 100089768 | PORT SAINT LUCIE | FL | | 12/02/2022 | | 668 | | (5) | | | (5) | | 663 | 663 | | | |
| 100140970 | FRISCO | TX | | 03/28/2024 | | 878 | | (23) | | | (23) | | 855 | 855 | | | |
| 100116016 | AUSTIN | TX | | 07/20/2023 | | 1,571 | | (36) | | | (36) | | 1,535 | 1,535 | | | |
| 100157860 | ISSAQUAH | WA | | 07/09/2024 | | 455 | | 20 | | | 20 | | 475 | 475 | | | |
| 100119401 | SACRAMENTO | CA | | 07/31/2023 | | 1,647 | | 91 | | | 91 | | 1,738 | 1,738 | | | |
| 100137730 | MONROE | GA | | 12/08/2023 | | 867 | | (17) | | | (17) | | 850 | 850 | | | |
| 100143618 | CORAM | NY | | 02/21/2024 | | 972 | | (28) | | | (28) | | 944 | 944 | | | |
| 100045724 | BRENTWOOD | CA | | 11/25/2020 | | 1,311 | | (64) | | | (64) | | 1,247 | 1,247 | | | |
| 100151438 | CEDAR PARK | TX | | 05/10/2024 | | 725 | | 1 | | | 1 | | 726 | 726 | | | |
| 100148943 | BLOOMINGTON | MN | | 04/17/2024 | | 922 | | (25) | | | (25) | | 897 | 897 | | | |
| 100099949 | LAS VEGAS | NV | | 03/28/2023 | | 1,116 | | 13 | | | 13 | | 1,129 | 1,129 | | | |
| 4010078411 | Margate | FL | | 07/26/2024 | | 981 | | (27) | | | (27) | | 954 | 954 | | | |
| 100100370 | STATEN ISLAND | NY | | 04/27/2023 | | 1,634 | | 132 | | | 132 | | 1,766 | 1,766 | | | |
| 100081506 | GAINESVILLE | FL | | 03/18/2022 | | 2,171 | | 38 | | | 38 | | 2,209 | 2,209 | | | |
| 100081509 | GAINESVILLE | FL | | 03/18/2022 | | 2,171 | | 38 | | | 38 | | 2,209 | 2,209 | | | |
| 100118808 | RICHMOND | TX | | 08/30/2023 | | 1,763 | | (30) | | | (30) | | 1,733 | 1,733 | | | |
| 100118004 | RANCHO CORDOVA | CA | | 07/20/2023 | | 1,694 | | 78 | | | 78 | | 1,772 | 1,772 | | | |
| 100091127 | WHIPPANY | NJ | | 01/31/2023 | | 720 | | (21) | | | (21) | | 699 | 699 | | | |
| 100099571 | BEAUMONT | CA | | 04/06/2023 | | 1,340 | | 5 | | | 5 | | 1,345 | 1,345 | | | |
| 100067726 | SAN CLEMENTE | CA | | 09/23/2021 | | 3,370 | | (54) | | | (54) | | 3,316 | 3,316 | | | |
| 100117470 | LOCUST GROVE | GA | | 07/20/2023 | | 1,018 | | 144 | | | 144 | | 1,162 | 1,162 | | | |
| 100148927 | WHITTIER | NC | | 04/17/2024 | | 997 | | (10) | | | (10) | | 987 | 987 | | | |
| 100101607 | TUCSON | AZ | | 04/26/2023 | | 1,056 | | (16) | | | (16) | | 1,040 | 1,040 | | | |
| 100148611 | KENT | WA | | 04/12/2024 | | 1,001 | | (9) | | | (9) | | 992 | 992 | | | |
| 4010064885 | Williamstown | NJ | | 01/30/2024 | | 884 | | (94) | | | (94) | | 790 | 790 | | | |
| 100136378 | BRADENTON | FL | | 11/20/2023 | | 1,037 | | 14 | | | 14 | | 1,051 | 1,051 | | | |
| 100119893 | RAHWAY | NJ | | 08/10/2023 | | 590 | | (12) | | | (12) | | 578 | 578 | | | |
| 100100400 | BRONX | NY | | 04/27/2023 | | 1,798 | | 183 | | | 183 | | 1,981 | 1,981 | | | |
| 100115752 | KISSIMMEE | FL | | 07/20/2023 | | 1,059 | | (3) | | | (3) | | 1,056 | 1,056 | | | |
| 100162878 | ALLEN | TX | | 08/12/2024 | | 361 | | (4) | | | (4) | | 357 | 357 | | | |
| 100143341 | NEWARK | NJ | | 02/16/2024 | | 846 | | 23 | | | 23 | | 869 | 869 | | | |
| 100152190 | BRADENTON | FL | | 05/17/2024 | | 963 | | (23) | | | (23) | | 940 | 940 | | | |
| 100000236 | GAINESVILLE | VA | | 09/27/2016 | | 2,086 | | 252 | | | 252 | | 2,338 | 2,338 | | | |
| 100147568 | SHOREHAM | NY | | 04/03/2024 | | 994 | | (30) | | | (30) | | 964 | 964 | | | |
| 100114835 | WEST GLACIER | MT | | 07/10/2023 | | 1,837 | | 49 | | | 49 | | 1,886 | 1,886 | | | |
| 100088249 | NEWARK | NJ | | 10/17/2022 | | 1,039 | | (22) | | | (22) | | 1,017 | 1,017 | | | |
| 100150069 | KERRVILLE | TX | | 06/14/2024 | | 980 | | (28) | | | (28) | | 952 | 952 | | | |
| 100139947 | SUNRISE | FL | | 01/09/2024 | | 846 | | (8) | | | (8) | | 838 | 838 | | | |
| 100088225 | EAST ORANGE | NJ | | 10/17/2022 | | 1,002 | | (25) | | | (25) | | 977 | 977 | | | |
| 100149593 | BOCA RATON | FL | | 04/26/2024 | | 1,063 | | (19) | | | (19) | | 1,044 | 1,044 | | | |
| 100153720 | SKOKIE | IL | | 07/11/2024 | | 2,706 | | (56) | | | (56) | | 2,650 | 2,650 | | | |
| 100148480 | NAPLES | FL | | 04/12/2024 | | 1,011 | | (29) | | | (29) | | 982 | 982 | | | |
| 100071957 | OAKLAND PARK | FL | | 11/19/2021 | | 1,302 | | (76) | | | (76) | | 1,226 | 1,226 | | | |
| 100138678 | SACRAMENTO | CA | | 02/02/2024 | | 807 | | (33) | | | (33) | | 774 | 774 | | | |
| 100148420 | LACEY | WA | | 04/12/2024 | | 1,043 | | (16) | | | (16) | | 1,027 | 1,027 | | | |
| 100150995 | CUMMING | GA | | 05/08/2024 | | 962 | | (19) | | | (19) | | 943 | 943 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110491 | ROWLAND HEIGHTS | CA | | 06/30/2023 | | 1,257 | | (3) | | | (3) | | 1,254 | 1,254 | | | |
| 100110165 | LA QUINTA | CA | | 06/30/2023 | | 1,279 | | (6) | | | (6) | | 1,273 | 1,273 | | | |
| 100078656 | HESPERIA | CA | | 02/02/2022 | | 2,119 | | (23) | | | (23) | | 2,096 | 2,096 | | | |
| 100143044 | AUSTIN | TX | | 02/14/2024 | | 461 | | (29) | | | (29) | | 432 | 432 | | | |
| 100067665 | LOS ANGELES | CA | | 09/23/2021 | | 2,418 | | (46) | | | (46) | | 2,372 | 2,372 | | | |
| 100086005 | SAN DIEGO | CA | | 08/23/2022 | | 1,256 | | 5 | | | 5 | | 1,261 | 1,261 | | | |
| 100134485 | BRICK TOWNSHIP | NJ | | 10/30/2023 | | 555 | | (22) | | | (22) | | 533 | 533 | | | |
| 100150141 | SPOKANE | WA | | 06/14/2024 | | 634 | | (21) | | | (21) | | 613 | 613 | | | |
| 100116245 | EL CAJON | CA | | 07/20/2023 | | 1,901 | | 514 | | | 514 | | 2,415 | 2,415 | | | |
| 100156841 | ROCKLAND | MA | | 06/27/2024 | | 997 | | (31) | | | (31) | | 966 | 966 | | | |
| 100090384 | TUSTIN | CA | | 12/28/2022 | | 983 | | (31) | | | (31) | | 952 | 952 | | | |
| 100147242 | CITY OF ORANGE | NJ | | 03/28/2024 | | 664 | | (10) | | | (10) | | 654 | 654 | | | |
| 100143188 | SAINT AUGUSTINE | FL | | 02/16/2024 | | 982 | | (25) | | | (25) | | 957 | 957 | | | |
| 100128489 | MURFREESBORO | TN | | 09/15/2023 | | 6,008 | | (178) | | | (178) | | 5,830 | 5,830 | | | |
| 100158517 | BUENA PARK | CA | | 07/10/2024 | | 1,495 | | (8) | | | (8) | | 1,487 | 1,487 | | | |
| 100065085 | PHILADELPHIA | PA | | 07/14/2021 | | 2,244 | | (63) | | | (63) | | 2,181 | 2,181 | | | |
| 100118108 | ODENTON | MD | | 07/20/2023 | | 25,213 | | 1,116 | | | 1,116 | | 26,329 | 26,329 | | | |
| 100156207 | BRADENTON | FL | | 06/20/2024 | | 1,756 | | (86) | | | (86) | | 1,670 | 1,670 | | | |
| 100142884 | PLANO | TX | | 02/09/2024 | | 816 | | (17) | | | (17) | | 799 | 799 | | | |
| 100135840 | MINNEAPOLIS | MN | | 11/10/2023 | | 933 | | 3 | | | 3 | | 936 | 936 | | | |
| 100138134 | MENIFEE | CA | | 12/14/2023 | | 775 | | (11) | | | (11) | | 764 | 764 | | | |
| 100083005 | FAIRFIELD | CT | | 05/05/2022 | | 1,298 | | (16) | | | (16) | | 1,282 | 1,282 | | | |
| 100129535 | PORT CHARLOTTE | FL | | 09/29/2023 | | 1,017 | | (19) | | | (19) | | 998 | 998 | | | |
| 100116518 | EL CAJON | CA | | 07/20/2023 | | 1,641 | | 215 | | | 215 | | 1,856 | 1,856 | | | |
| 100025252 | LYNWOOD | CA | | 09/20/2018 | | 1,879 | | 105 | | | 105 | | 1,984 | 1,984 | | | |
| 100116968 | MIAMI | FL | | 07/20/2023 | | 1,979 | | 490 | | | 490 | | 2,469 | 2,469 | | | |
| 100128114 | SPRINGFIELD | VA | | 09/08/2023 | | 1,455 | | 127 | | | 127 | | 1,582 | 1,582 | | | |
| 100134910 | (PACOIMA AREA) LOS ANGELES | CA | | 10/30/2023 | | 884 | | (11) | | | (11) | | 873 | 873 | | | |
| 100116173 | SAN JUAN CAPISTRANO | CA | | 07/20/2023 | | 4,736 | | 765 | | | 765 | | 5,501 | 5,501 | | | |
| 100055005 | FAIR OAKS | CA | | 03/23/2021 | | 918 | | 4 | | | 4 | | 922 | 922 | | | |
| 100119261 | CORONA | CA | | 07/31/2023 | | 1,074 | | (12) | | | (12) | | 1,062 | 1,062 | | | |
| 100151075 | SANTAQUIN | UT | | 05/08/2024 | | 1,060 | | (11) | | | (11) | | 1,049 | 1,049 | | | |
| 100135852 | RANCHO CUCAMONGA | CA | | 11/13/2023 | | 1,026 | | (7) | | | (7) | | 1,019 | 1,019 | | | |
| 100153708 | DANVILLE | CA | | 07/11/2024 | | 333 | | (8) | | | (8) | | 325 | 325 | | | |
| 100141401 | ROSELLE PARK | NJ | | 01/30/2024 | | 803 | | (4) | | | (4) | | 799 | 799 | | | |
| 100120094 | PICKERINGTON | OH | | 08/11/2023 | | 1,048 | | (11) | | | (11) | | 1,037 | 1,037 | | | |
| 100102544 | JUPITER | FL | | 06/07/2023 | | 1,033 | | (17) | | | (17) | | 1,016 | 1,016 | | | |
| 100083038 | PALM DESERT | CA | | 05/11/2022 | | 832 | | (53) | | | (53) | | 779 | 779 | | | |
| 100136220 | DES PLAINES | IL | | 11/20/2023 | | 907 | | (1) | | | (1) | | 906 | 906 | | | |
| 100118687 | SCOTTSDALE | AZ | | 07/25/2023 | | 832 | | (19) | | | (19) | | 813 | 813 | | | |
| 100119966 | LARGO | FL | | 08/11/2023 | | 1,077 | | (10) | | | (10) | | 1,067 | 1,067 | | | |
| 100135028 | LAS VEGAS | NV | | 10/30/2023 | | 970 | | (1) | | | (1) | | 969 | 969 | | | |
| 100158716 | SEVIERVILLE | TN | | 07/10/2024 | | 294 | | (5) | | | (5) | | 289 | 289 | | | |
| 100128743 | HEMPSTEAD | NY | | 09/21/2023 | | 3,797 | | (17) | | | (17) | | 3,780 | 3,780 | | | |
| 100132376 | SPARKS | NV | | 11/03/2023 | | 664 | | (2) | | | (2) | | 662 | 662 | | | |
| 100120398 | BOSTON | MA | | 08/18/2023 | | 616 | | (11) | | | (11) | | 605 | 605 | | | |
| 100100614 | PHOENIX | AZ | | 04/27/2023 | | 779 | | (27) | | | (27) | | 752 | 752 | | | |
| 100146700 | CHICAGO | IL | | 03/20/2024 | | 731 | | (20) | | | (20) | | 711 | 711 | | | |
| 100139955 | LATHROP | CA | | 01/09/2024 | | 916 | | (25) | | | (25) | | 891 | 891 | | | |
| 100156173 | GENEVA | IL | | 06/20/2024 | | 885 | | (42) | | | (42) | | 843 | 843 | | | |
| 100044420 | HERCULES | CA | | 11/19/2020 | | 1,100 | | 82 | | | 82 | | 1,182 | 1,182 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100118715 | SHIRLEY | NY | | 07/25/2023 | | 890 | | (22) | | | (22) | | 868 | 868 | | | |
| 100110213 | RENO | NV | | 06/30/2023 | | 1,245 | | 2 | | | 2 | | 1,247 | 1,247 | | | |
| 100148903 | GALVESTON | TX | | 04/17/2024 | | 1,018 | | (15) | | | (15) | | 1,003 | 1,003 | | | |
| 100154595 | TUSTIN | CA | | 06/14/2024 | | 882 | | (31) | | | (31) | | 851 | 851 | | | |
| 100161973 | LAS VEGAS | NV | | 07/31/2024 | | 299 | | (7) | | | (7) | | 292 | 292 | | | |
| 100154691 | SARATOGA SPRINGS | UT | | 07/19/2024 | | 804 | | 3 | | | 3 | | 807 | 807 | | | |
| 100152329 | LATHROP | CA | | 05/17/2024 | | 2,685 | | 40 | | | 40 | | 2,725 | 2,725 | | | |
| 100087449 | ANAHEIM | CA | | 10/25/2022 | | 1,605 | | 97 | | | 97 | | 1,702 | 1,702 | | | |
| 100133575 | ARLINGTON | VA | | 10/23/2023 | | 1,268 | | (1) | | | (1) | | 1,267 | 1,267 | | | |
| 100131821 | KNIGHTDALE | NC | | 10/06/2023 | | 779 | | (21) | | | (21) | | 758 | 758 | | | |
| 100109334 | MIAMI | FL | | 06/12/2023 | | 1,068 | | (21) | | | (21) | | 1,047 | 1,047 | | | |
| 100083234 | FULLERTON | CA | | 05/10/2022 | | 1,592 | | (30) | | | (30) | | 1,562 | 1,562 | | | |
| 100080345 | SAN JOSE | CA | | 02/28/2022 | | 2,115 | | (21) | | | (21) | | 2,094 | 2,094 | | | |
| 100109993 | HAVERSTRAW | NY | | 06/22/2023 | | 1,023 | | (26) | | | (26) | | 997 | 997 | | | |
| 100139445 | LAKEBAY | WA | | 12/28/2023 | | 431 | | (28) | | | (28) | | 403 | 403 | | | |
| 100083262 | MURRIETA | CA | | 05/10/2022 | | 3,212 | | (87) | | | (87) | | 3,125 | 3,125 | | | |
| 100084788 | MIDVALE | UT | | 08/02/2022 | | 989 | | (13) | | | (13) | | 976 | 976 | | | |
| 100071915 | SCOTTSDALE | AZ | | 11/19/2021 | | 2,299 | | (76) | | | (76) | | 2,223 | 2,223 | | | |
| 100152927 | SHELTON | CT | | 06/27/2024 | | 490 | | (21) | | | (21) | | 469 | 469 | | | |
| 100137223 | PHILADELPHIA | PA | | 11/29/2023 | | 1,085 | | (12) | | | (12) | | 1,073 | 1,073 | | | |
| 100142419 | NAPLES | FL | | 02/05/2024 | | 669 | | (13) | | | (13) | | 656 | 656 | | | |
| 100120938 | GEORGETOWN | TX | | 08/30/2023 | | 5,316 | | 136 | | | 136 | | 5,452 | 5,452 | | | |
| 100141001 | SANTA CLARITA | CA | | 02/20/2024 | | 651 | | (23) | | | (23) | | 628 | 628 | | | |
| 100082162 | NEW RIVER | AZ | | 04/14/2022 | | 2,019 | | (32) | | | (32) | | 1,987 | 1,987 | | | |
| 100118765 | ROSEVILLE | CA | | 07/25/2023 | | 1,493 | | (34) | | | (34) | | 1,459 | 1,459 | | | |
| 100109001 | LAKE ARROWHEAD | CA | | 05/31/2023 | | 1,438 | | (64) | | | (64) | | 1,374 | 1,374 | | | |
| 100100885 | ALEXANDRIA | VA | | 04/28/2023 | | 2,164 | | 96 | | | 96 | | 2,260 | 2,260 | | | |
| 100156494 | ALBRIGHTSVILLE | PA | | 06/24/2024 | | 635 | | (10) | | | (10) | | 625 | 625 | | | |
| 100148501 | NAPLES | TX | | 04/12/2024 | | 1,071 | | 2 | | | 2 | | 1,073 | 1,073 | | | |
| 100159529 | CASTLE ROCK | CO | | 07/15/2024 | | 245 | | (10) | | | (10) | | 235 | 235 | | | |
| 100156511 | LAS VEGAS | NV | | 06/24/2024 | | 1,006 | | (11) | | | (11) | | 995 | 995 | | | |
| 100144643 | MANTECA | CA | | 03/13/2024 | | 1,472 | | (19) | | | (19) | | 1,453 | 1,453 | | | |
| 100119972 | ST SIMONS ISLAND | GA | | 08/11/2023 | | 1,022 | | 2 | | | 2 | | 1,024 | 1,024 | | | |
| 100110169 | LOS ANGELES | CA | | 06/30/2023 | | 1,302 | | 30 | | | 30 | | 1,332 | 1,332 | | | |
| 100114571 | CHICAGO | IL | | 06/29/2023 | | 846 | | (8) | | | (8) | | 838 | 838 | | | |
| 100156050 | NEW SMYRNA BEACH | FL | | 06/18/2024 | | 651 | | (15) | | | (15) | | 636 | 636 | | | |
| 100150109 | AZLE | TX | | 06/14/2024 | | 6,597 | | (251) | | | (251) | | 6,346 | 6,346 | | | |
| 100109959 | ATLANTA | GA | | 06/22/2023 | | 1,242 | | (35) | | | (35) | | 1,207 | 1,207 | | | |
| 100087448 | N. MIAMI BEACH | FL | | 10/25/2022 | | 7,343 | | 319 | | | 319 | | 7,662 | 7,662 | | | |
| 100091123 | LOS ANGELES | CA | | 01/31/2023 | | 420 | | (16) | | | (16) | | 404 | 404 | | | |
| 100116296 | ANTIOCH | CA | | 07/20/2023 | | 2,373 | | 634 | | | 634 | | 3,007 | 3,007 | | | |
| 100141978 | TAMARAC | FL | | 02/29/2024 | | 755 | | (40) | | | (40) | | 715 | 715 | | | |
| 100139534 | WEST MILFORD | NJ | | 12/28/2023 | | 821 | | (29) | | | (29) | | 792 | 792 | | | |
| 100031296 | SALINAS | CA | | 03/29/2019 | | 1,258 | | 329 | | | 329 | | 1,587 | 1,587 | | | |
| 100153816 | BEL AIR | MD | | 07/10/2024 | | 496 | | (11) | | | (11) | | 485 | 485 | | | |
| 100147801 | PHILADELPHIA | PA | | 04/08/2024 | | 1,462 | | (16) | | | (16) | | 1,446 | 1,446 | | | |
| 100135356 | SOUTH LAKE TAHOE | CA | | 11/13/2023 | | 1,055 | | 12 | | | 12 | | 1,067 | 1,067 | | | |
| 100115007 | KNOXVILLE | TN | | 07/14/2023 | | 1,167 | | 9 | | | 9 | | 1,176 | 1,176 | | | |
| 100154336 | CHICAGO | IL | | 06/07/2024 | | 356 | | (8) | | | (8) | | 348 | 348 | | | |
| 100128198 | BAYVILLE | NJ | | 09/18/2023 | | 1,005 | | 19 | | | 19 | | 1,024 | 1,024 | | | |
| 100116088 | NORTH HOLLYWOOD AREA LOS ANGE | CA | | 07/20/2023 | | 1,076 | | 128 | | | 128 | | 1,204 | 1,204 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147808 | SANDPOINT | ID | | 04/08/2024 | | 988 | | (18) | | | (18) | | 970 | 970 | | | |
| 100141549 | CORONA | CA | | 01/30/2024 | | 508 | | 6 | | | 6 | | 514 | 514 | | | |
| 100154598 | DANBURY | CT | | 06/14/2024 | | 631 | | (15) | | | (15) | | 616 | 616 | | | |
| 100102125 | RIALTO | CA | | 04/14/2023 | | 1,653 | | (52) | | | (52) | | 1,601 | 1,601 | | | |
| 100139946 | BAYONNE | NJ | | 01/09/2024 | | 943 | | (19) | | | (19) | | 924 | 924 | | | |
| 100127970 | SMYRNA | TN | | 09/08/2023 | | 1,366 | | 52 | | | 52 | | 1,418 | 1,418 | | | |
| 100161415 | ROSEVILLE | CA | | 07/29/2024 | | 336 | | (8) | | | (8) | | 328 | 328 | | | |
| 100157688 | NEW SMYRNA BEACH | FL | | 06/28/2024 | | 604 | | (20) | | | (20) | | 584 | 584 | | | |
| 100086130 | SAINT JOHNS | FL | | 10/07/2022 | | 1,046 | | (31) | | | (31) | | 1,015 | 1,015 | | | |
| 100144135 | ROCKVILLE | MD | | 03/07/2024 | | 1,019 | | (8) | | | (8) | | 1,011 | 1,011 | | | |
| 100117219 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 1,155 | | 11 | | | 11 | | 1,166 | 1,166 | | | |
| 100138712 | SAN TAN VALLEY | AZ | | 02/02/2024 | | 571 | | (12) | | | (12) | | 559 | 559 | | | |
| 100102464 | SAN DIEGO | CA | | 06/07/2023 | | 1,221 | | 25 | | | 25 | | 1,246 | 1,246 | | | |
| 100090668 | WARWICK | NY | | 12/29/2022 | | 839 | | (29) | | | (29) | | 810 | 810 | | | |
| 100147662 | PEYTON | CO | | 04/04/2024 | | 602 | | (20) | | | (20) | | 582 | 582 | | | |
| 100113865 | LONGBOAT KEY | FL | | 06/29/2023 | | 9,880 | | 273 | | | 273 | | 10,153 | 10,153 | | | |
| 100030721 | BENICIA | CA | | 04/09/2019 | | 2,726 | | 237 | | | 237 | | 2,963 | 2,963 | | | |
| 100140197 | PANAMA CITY BEACH | FL | | 01/11/2024 | | 395 | | (12) | | | (12) | | 383 | 383 | | | |
| 100142957 | GOLDEN | CO | | 02/09/2024 | | 1,277 | | (33) | | | (33) | | 1,244 | 1,244 | | | |
| 100120964 | SANTA ROSA BEACH | FL | | 08/30/2023 | | 1,018 | | 14 | | | 14 | | 1,032 | 1,032 | | | |
| 100063143 | EAST GARRISON | CA | | 07/01/2021 | | 3,038 | | (1) | | | (1) | | 3,037 | 3,037 | | | |
| 100132116 | LAWNDALE | CA | | 10/13/2023 | | 1,168 | | 8 | | | 8 | | 1,176 | 1,176 | | | |
| 100138383 | ROCKY POINT | NY | | 12/18/2023 | | 552 | | 6 | | | 6 | | 558 | 558 | | | |
| 100150842 | PHOENIX | AZ | | 05/08/2024 | | 1,199 | | (31) | | | (31) | | 1,168 | 1,168 | | | |
| 100149993 | KATY | TX | | 06/07/2024 | | 795 | | (21) | | | (21) | | 774 | 774 | | | |
| 100079251 | PATTERSON | CA | | 02/25/2022 | | 1,902 | | (39) | | | (39) | | 1,863 | 1,863 | | | |
| 100148107 | NOVATO | CA | | 04/10/2024 | | 986 | | 12 | | | 12 | | 998 | 998 | | | |
| 100151408 | MARION | NC | | 05/10/2024 | | 2,599 | | (58) | | | (58) | | 2,541 | 2,541 | | | |
| 100142224 | DELRAY BEACH | FL | | 03/15/2024 | | 945 | | (22) | | | (22) | | 923 | 923 | | | |
| 100082352 | SAN DIEGO | CA | | 04/14/2022 | | 3,581 | | (138) | | | (138) | | 3,443 | 3,443 | | | |
| 100151163 | ALEDO | TX | | 05/09/2024 | | 815 | | (34) | | | (34) | | 781 | 781 | | | |
| 100079496 | ORLANDO | FL | | 04/25/2022 | | 1,436 | | 30 | | | 30 | | 1,466 | 1,466 | | | |
| 100150482 | ROSEVILLE | CA | | 05/03/2024 | | 1,098 | | (10) | | | (10) | | 1,088 | 1,088 | | | |
| 100150184 | LOS ANGELES | CA | | 04/30/2024 | | 1,029 | | (16) | | | (16) | | 1,013 | 1,013 | | | |
| 100088311 | DORAL | FL | | 11/10/2022 | | 928 | | (14) | | | (14) | | 914 | 914 | | | |
| 100071945 | CARMICHAEL | CA | | 11/19/2021 | | 3,653 | | (196) | | | (196) | | 3,457 | 3,457 | | | |
| 100127589 | IRVING | TX | | 09/08/2023 | | 1,344 | | 37 | | | 37 | | 1,381 | 1,381 | | | |
| 100141914 | MENIFEE | CA | | 03/27/2024 | | 806 | | (17) | | | (17) | | 789 | 789 | | | |
| 100162529 | MARYSVILLE | WA | | 08/12/2024 | | 364 | | (1) | | | (1) | | 363 | 363 | | | |
| 100103874 | SOUTH ORANGE | NJ | | 05/10/2023 | | 1,141 | | (21) | | | (21) | | 1,120 | 1,120 | | | |
| 100089945 | NORFOLK | VA | | 01/26/2023 | | 1,127 | | (26) | | | (26) | | 1,101 | 1,101 | | | |
| 100147732 | CREST HILL | IL | | 04/08/2024 | | 961 | | (23) | | | (23) | | 938 | 938 | | | |
| 100151283 | ANDERSON | SC | | 05/10/2024 | | 872 | | (28) | | | (28) | | 844 | 844 | | | |
| 100114537 | JUNCTION CITY | OR | | 06/29/2023 | | 743 | | (27) | | | (27) | | 716 | 716 | | | |
| 100078998 | CLOVIS | CA | | 02/24/2022 | | 2,064 | | (20) | | | (20) | | 2,044 | 2,044 | | | |
| 100065127 | WESTMINSTER | CA | | 07/14/2021 | | 2,387 | | (63) | | | (63) | | 2,324 | 2,324 | | | |
| 100131700 | SEATTLE | WA | | 10/06/2023 | | 2,321 | | 54 | | | 54 | | 2,375 | 2,375 | | | |
| 100110281 | JACKSON | NJ | | 06/30/2023 | | 1,156 | | (7) | | | (7) | | 1,149 | 1,149 | | | |
| 100117002 | PALATKA | FL | | 07/20/2023 | | 1,538 | | 224 | | | 224 | | 1,762 | 1,762 | | | |
| 100065128 | SAN JOSE | CA | | 07/14/2021 | | 2,386 | | (62) | | | (62) | | 2,324 | 2,324 | | | |
| 100118139 | HEMET | CA | | 07/20/2023 | | 510 | | (11) | | | (11) | | 499 | 499 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133608 | NAGS HEAD | NC | | 10/23/2023 | | 1,725 | | 38 | | | 38 | | 1,763 | 1,763 | | | |
| 100142779 | KERRVILLE | TX | | 02/08/2024 | | 845 | | (23) | | | (23) | | 822 | 822 | | | |
| 100115360 | WHITTIER | CA | | 07/17/2023 | | 992 | | (26) | | | (26) | | 966 | 966 | | | |
| 100102795 | DALLAS | TX | | 06/22/2023 | | 1,269 | | (59) | | | (59) | | 1,210 | 1,210 | | | |
| 100151839 | DANBURY | CT | | 05/10/2024 | | 545 | | (1) | | | (1) | | 544 | 544 | | | |
| 100102115 | CYPRESS | TX | | 04/14/2023 | | 755 | | (15) | | | (15) | | 740 | 740 | | | |
| 100076016 | BONNEY LAKE | WA | | 01/07/2022 | | 2,011 | | (59) | | | (59) | | 1,952 | 1,952 | | | |
| 100146937 | FOREST GROVE | OR | | 03/26/2024 | | 992 | | (9) | | | (9) | | 983 | 983 | | | |
| 100054329 | OXNARD | CA | | 03/23/2021 | | 1,880 | | (65) | | | (65) | | 1,815 | 1,815 | | | |
| 100135262 | NEW SMYRNA BEACH | FL | | 11/08/2023 | | 1,028 | | 5 | | | 5 | | 1,033 | 1,033 | | | |
| 100078679 | MURRIETA | CA | | 02/02/2022 | | 1,523 | | (1) | | | (1) | | 1,522 | 1,522 | | | |
| 100126282 | IRVINGTON | NJ | | 08/30/2023 | | 967 | | (23) | | | (23) | | 944 | 944 | | | |
| 100145800 | APPLE VALLEY | CA | | 05/08/2024 | | 1,111 | | (23) | | | (23) | | 1,088 | 1,088 | | | |
| 100117307 | EASTVALE | CA | | 07/20/2023 | | 3,047 | | 848 | | | 848 | | 3,895 | 3,895 | | | |
| 100110349 | PERRY HALL | MD | | 06/30/2023 | | 1,055 | | (10) | | | (10) | | 1,045 | 1,045 | | | |
| 100049680 | WALDORF | MD | | 11/20/2020 | | 1,968 | | (98) | | | (98) | | 1,870 | 1,870 | | | |
| 100091929 | CONCORD | CA | | 02/03/2023 | | 895 | | (26) | | | (26) | | 869 | 869 | | | |
| 100140723 | EL CAJON | CA | | 02/08/2024 | | 966 | | (20) | | | (20) | | 946 | 946 | | | |
| 100119269 | ROCKLIN | CA | | 07/31/2023 | | 1,126 | | (6) | | | (6) | | 1,120 | 1,120 | | | |
| 100090229 | MIAMI | FL | | 01/13/2023 | | 910 | | (27) | | | (27) | | 883 | 883 | | | |
| 100110582 | NEW FAIRVIEW | TX | | 06/30/2023 | | 1,024 | | (22) | | | (22) | | 1,002 | 1,002 | | | |
| 100136411 | INDIAN SHORES | FL | | 11/20/2023 | | 1,364 | | 21 | | | 21 | | 1,385 | 1,385 | | | |
| 100078031 | GARDNERVILLE | NV | | 01/12/2022 | | 1,922 | | (25) | | | (25) | | 1,897 | 1,897 | | | |
| 100089966 | BRUNSWICK | ME | | 01/26/2023 | | 523 | | (8) | | | (8) | | 515 | 515 | | | |
| 100154064 | SCOTTSDALE | AZ | | 06/06/2024 | | 1,434 | | (28) | | | (28) | | 1,406 | 1,406 | | | |
| 100116976 | BAYSIDE | NY | | 07/20/2023 | | 2,210 | | 608 | | | 608 | | 2,818 | 2,818 | | | |
| 100082875 | DE LEON SPRINGS | FL | | 05/17/2022 | | 1,365 | | (41) | | | (41) | | 1,324 | 1,324 | | | |
| 100141593 | SKOKIE | IL | | 01/30/2024 | | 837 | | 3 | | | 3 | | 840 | 840 | | | |
| 100159423 | FAIR LAWN | NJ | | 07/15/2024 | | 285 | | (8) | | | (8) | | 277 | 277 | | | |
| 100079728 | HUFFMAN | TX | | 04/08/2022 | | 1,947 | | (20) | | | (20) | | 1,927 | 1,927 | | | |
| 100080920 | STOCKTON | CA | | 04/01/2022 | | 1,848 | | (53) | | | (53) | | 1,795 | 1,795 | | | |
| 100118999 | SANTA CLARITA | CA | | 07/27/2023 | | 840 | | (38) | | | (38) | | 802 | 802 | | | |
| 100115923 | SEMINOLE | FL | | 07/20/2023 | | 1,326 | | (20) | | | (20) | | 1,306 | 1,306 | | | |
| 100129541 | PUYALLUP | WA | | 09/29/2023 | | 1,304 | | (17) | | | (17) | | 1,287 | 1,287 | | | |
| 100132784 | DALLAS | TX | | 11/03/2023 | | 1,001 | | 29 | | | 29 | | 1,030 | 1,030 | | | |
| 100146622 | BEAUMONT | CA | | 03/20/2024 | | 637 | | (9) | | | (9) | | 628 | 628 | | | |
| 100115784 | ROCKLIN | CA | | 07/20/2023 | | 1,073 | | (21) | | | (21) | | 1,052 | 1,052 | | | |
| 100147187 | TOTOWA | NJ | | 03/28/2024 | | 605 | | (15) | | | (15) | | 590 | 590 | | | |
| 100156653 | ORANGEVALE | CA | | 06/24/2024 | | 567 | | (16) | | | (16) | | 551 | 551 | | | |
| 100084512 | BREMERTON | WA | | 09/02/2022 | | 1,650 | | (10) | | | (10) | | 1,640 | 1,640 | | | |
| 100118850 | CLOVIS | CA | | 08/30/2023 | | 3,346 | | (181) | | | (181) | | 3,165 | 3,165 | | | |
| 100081257 | PUYALLUP | WA | | 03/18/2022 | | 2,455 | | 83 | | | 83 | | 2,538 | 2,538 | | | |
| 100162014 | PHOENIX | AZ | | 07/31/2024 | | 346 | | (10) | | | (10) | | 336 | 336 | | | |
| 100132099 | HAMILTON | NJ | | 10/13/2023 | | 1,000 | | (9) | | | (9) | | 991 | 991 | | | |
| 100140139 | AURORA | CO | | 01/09/2024 | | 897 | | (13) | | | (13) | | 884 | 884 | | | |
| 100156188 | LAS VEGAS | NV | | 06/20/2024 | | 946 | | (36) | | | (36) | | 910 | 910 | | | |
| 100100340 | JAMAICA | NY | | 04/27/2023 | | 1,522 | | 64 | | | 64 | | 1,586 | 1,586 | | | |
| 100100645 | EAGLE POINT | OR | | 03/28/2023 | | 1,238 | | (15) | | | (15) | | 1,223 | 1,223 | | | |
| 100160999 | TACOMA | WA | | 07/24/2024 | | 292 | | (7) | | | (7) | | 285 | 285 | | | |
| 100081081 | SAN DIEGO | CA | | 03/18/2022 | | 2,545 | | 51 | | | 51 | | 2,596 | 2,596 | | | |
| 100090102 | KANSAS CITY | MO | | 01/13/2023 | | 860 | | (10) | | | (10) | | 850 | 850 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152781 | CHATSWORTH | CA | | 05/22/2024 | | 2,802 | | (14) | | | (14) | | 2,788 | 2,788 | | | |
| 100087934 | DENVER | CO | | 10/25/2022 | | 945 | | (5) | | | (5) | | 940 | 940 | | | |
| 100080242 | NORTH BRUNSWICK | NJ | | 02/25/2022 | | 1,393 | | (53) | | | (53) | | 1,340 | 1,340 | | | |
| 100136654 | COACHELLA | CA | | 01/25/2024 | | 724 | | (26) | | | (26) | | 698 | 698 | | | |
| 100147828 | KENT | WA | | 04/08/2024 | | 1,406 | | (18) | | | (18) | | 1,388 | 1,388 | | | |
| 100079278 | FARMERS BRANCH | TX | | 02/28/2022 | | 2,065 | | (50) | | | (50) | | 2,015 | 2,015 | | | |
| 100120136 | HENDERSON | NV | | 08/11/2023 | | 1,039 | | (20) | | | (20) | | 1,019 | 1,019 | | | |
| 100115789 | ORLANDO | FL | | 07/20/2023 | | 1,021 | | (9) | | | (9) | | 1,012 | 1,012 | | | |
| 100065582 | FULLERTON | CA | | 07/28/2021 | | 2,288 | | (72) | | | (72) | | 2,216 | 2,216 | | | |
| 100103543 | MORENO VALLEY | CA | | 05/08/2023 | | 853 | | (27) | | | (27) | | 826 | 826 | | | |
| 100154528 | LANCASTER | CA | | 06/14/2024 | | 582 | | (21) | | | (21) | | 561 | 561 | | | |
| 100099559 | LYNN | MA | | 02/17/2023 | | 825 | | (17) | | | (17) | | 808 | 808 | | | |
| 100088066 | TEMECULA | CA | | 10/25/2022 | | 1,837 | | 16 | | | 16 | | 1,853 | 1,853 | | | |
| 100142824 | WOODLAND HILLS | CA | | 02/08/2024 | | 989 | | (7) | | | (7) | | 982 | 982 | | | |
| 100120367 | KISSIMMEE | FL | | 08/18/2023 | | 841 | | (20) | | | (20) | | 821 | 821 | | | |
| 100114961 | ELK GROVE | CA | | 07/14/2023 | | 1,395 | | (27) | | | (27) | | 1,368 | 1,368 | | | |
| 100144243 | WESTERVILLE | OH | | 03/08/2024 | | 724 | | (34) | | | (34) | | 690 | 690 | | | |
| 100154207 | PASADENA | CA | | 07/11/2024 | | 6,759 | | (43) | | | (43) | | 6,716 | 6,716 | | | |
| 100107830 | LAKE WORTH BEACH | FL | | 05/19/2023 | | 594 | | (10) | | | (10) | | 584 | 584 | | | |
| 100133663 | KILL DEVIL HILLS | NC | | 10/23/2023 | | 1,019 | | (7) | | | (7) | | 1,012 | 1,012 | | | |
| 100084644 | FAIRFIELD | CA | | 08/02/2022 | | 1,365 | | 9 | | | 9 | | 1,374 | 1,374 | | | |
| 100128172 | WILMINGTON | VT | | 09/18/2023 | | 1,049 | | (9) | | | (9) | | 1,040 | 1,040 | | | |
| 100030422 | TUCSON | AZ | | 12/20/2018 | | 5,023 | | 48 | | | 48 | | 5,071 | 5,071 | | | |
| 100146779 | LYNWOOD | CA | | 03/20/2024 | | 502 | | 5 | | | 5 | | 507 | 507 | | | |
| 100159400 | SANTA MARIA | CA | | 07/15/2024 | | 314 | | (8) | | | (8) | | 306 | 306 | | | |
| 100078729 | POWAY | CA | | 02/25/2022 | | 2,196 | | (7) | | | (7) | | 2,189 | 2,189 | | | |
| 100147277 | ELIZABETH | NJ | | 03/28/2024 | | 293 | | (6) | | | (6) | | 287 | 287 | | | |
| 100154587 | SANTA CLARITA | CA | | 06/14/2024 | | 897 | | (9) | | | (9) | | 888 | 888 | | | |
| 100150474 | COACHELLA | CA | | 05/03/2024 | | 1,208 | | 17 | | | 17 | | 1,225 | 1,225 | | | |
| 100153613 | BLOOMINGTON | MN | | 05/31/2024 | | 593 | | (7) | | | (7) | | 586 | 586 | | | |
| 100030823 | RANCHO SANTA FE | CA | | 04/09/2019 | | 2,060 | | 302 | | | 302 | | 2,362 | 2,362 | | | |
| 100011990 | NORCO | CA | | 03/08/2017 | | 1,415 | | 179 | | | 179 | | 1,594 | 1,594 | | | |
| 100116590 | MIAMI BEACH | FL | | 07/20/2023 | | 865 | | (18) | | | (18) | | 847 | 847 | | | |
| 100128286 | MIAMI | FL | | 09/14/2023 | | 759 | | (13) | | | (13) | | 746 | 746 | | | |
| 100154764 | CROCKETT | CA | | 07/19/2024 | | 711 | | (17) | | | (17) | | 694 | 694 | | | |
| 100156763 | CHICAGO | IL | | 06/26/2024 | | 304 | | (2) | | | (2) | | 302 | 302 | | | |
| 100149031 | NAPLES | FL | | 04/19/2024 | | 903 | | 7 | | | 7 | | 910 | 910 | | | |
| 100087811 | SANTA CLARA | UT | | 11/17/2022 | | 1,022 | | (9) | | | (9) | | 1,013 | 1,013 | | | |
| 100136714 | AUBURN | WA | | 01/25/2024 | | 761 | | (29) | | | (29) | | 732 | 732 | | | |
| 100114738 | CAPE CORAL | FL | | 07/07/2023 | | 903 | | (11) | | | (11) | | 892 | 892 | | | |
| 100088110 | ORMOND BEACH | FL | | 10/25/2022 | | 1,038 | | (2) | | | (2) | | 1,036 | 1,036 | | | |
| 100129399 | GARDEN GROVE | CA | | 09/26/2023 | | 1,030 | | 1 | | | 1 | | 1,031 | 1,031 | | | |
| 100147519 | WEST PALM BEACH | FL | | 04/03/2024 | | 956 | | (27) | | | (27) | | 929 | 929 | | | |
| 100053940 | BROOKLYN | NY | | 03/23/2021 | | 3,199 | | (123) | | | (123) | | 3,076 | 3,076 | | | |
| 100090243 | BUMPASS | VA | | 01/13/2023 | | 907 | | (24) | | | (24) | | 883 | 883 | | | |
| 100137102 | MINERAL BLUFF | GA | | 11/28/2023 | | 134,383 | | (106) | | | (106) | | 134,277 | 134,277 | | | |
| 100148290 | TIGARD | OR | | 04/12/2024 | | 1,273 | | 13 | | | 13 | | 1,286 | 1,286 | | | |
| 100152713 | MORENO VALLEY | CA | | 05/17/2024 | | 942 | | 2 | | | 2 | | 944 | 944 | | | |
| 100156213 | HELOTES | TX | | 06/20/2024 | | 611 | | (16) | | | (16) | | 595 | 595 | | | |
| 100118980 | LAS VEGAS | NV | | 07/27/2023 | | 988 | | (15) | | | (15) | | 973 | 973 | | | |
| 100155950 | PORTLAND | OR | | 06/17/2024 | | 630 | | (16) | | | (16) | | 614 | 614 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141286 | SEATTLE | WA | | 01/30/2024 | | 907 | | (10) | | | (10) | | 897 | 897 | | | |
| 100162695 | MONTE VISTA | CO | | 08/12/2024 | | 272 | | (9) | | | (9) | | 263 | 263 | | | |
| 100134763 | WINCHESTER | CA | | 10/30/2023 | | 1,272 | | (27) | | | (27) | | 1,245 | 1,245 | | | |
| 100148022 | WINCHESTER | CA | | 04/10/2024 | | 1,318 | | 24 | | | 24 | | 1,342 | 1,342 | | | |
| 100055873 | LONG BRANCH | NJ | | 03/26/2021 | | 2,612 | | (89) | | | (89) | | 2,523 | 2,523 | | | |
| 100134846 | DAVENPORT | FL | | 10/30/2023 | | 910 | | (4) | | | (4) | | 906 | 906 | | | |
| 100102664 | BUENA PARK | CA | | 06/22/2023 | | 6,805 | | (82) | | | (82) | | 6,723 | 6,723 | | | |
| 100067683 | OAKLAND | CA | | 09/23/2021 | | 2,373 | | (34) | | | (34) | | 2,339 | 2,339 | | | |
| 100133855 | RIALTO | CA | | 10/20/2023 | | 811 | | (1) | | | (1) | | 810 | 810 | | | |
| 100137400 | OROVILLE | CA | | 01/11/2024 | | 955 | | (9) | | | (9) | | 946 | 946 | | | |
| 100164881 | GILBERT | AZ | | 08/26/2024 | | 282 | | (7) | | | (7) | | 275 | 275 | | | |
| 100158551 | BURIEN | WA | | 07/10/2024 | | 851 | | (21) | | | (21) | | 830 | 830 | | | |
| 100153274 | BACKUS | MN | | 05/30/2024 | | 1,068 | | 1 | | | 1 | | 1,069 | 1,069 | | | |
| 100136086 | HOLLAND | MI | | 12/18/2023 | | 1,332 | | (38) | | | (38) | | 1,294 | 1,294 | | | |
| 100137603 | PELHAM | NH | | 12/08/2023 | | 582 | | (17) | | | (17) | | 565 | 565 | | | |
| 100132556 | LOXAHATCHEE | FL | | 11/03/2023 | | 814 | | 23 | | | 23 | | 837 | 837 | | | |
| 100144365 | JACKSON | NJ | | 03/07/2024 | | 664 | | (15) | | | (15) | | 649 | 649 | | | |
| 100151071 | ROSEVILLE | CA | | 05/08/2024 | | 3,614 | | 198 | | | 198 | | 3,812 | 3,812 | | | |
| 100132450 | CAPE CORAL | FL | | 11/03/2023 | | 1,455 | | 16 | | | 16 | | 1,471 | 1,471 | | | |
| 100140388 | CHANDLER | AZ | | 01/18/2024 | | 1,497 | | 57 | | | 57 | | 1,554 | 1,554 | | | |
| 100109880 | NANUET | NY | | 06/22/2023 | | 1,018 | | (28) | | | (28) | | 990 | 990 | | | |
| 100089203 | ANACORTES | WA | | 11/18/2022 | | 4,839 | | (34) | | | (34) | | 4,805 | 4,805 | | | |
| 100147759 | DAYTONA BEACH | FL | | 04/08/2024 | | 1,115 | | (30) | | | (30) | | 1,085 | 1,085 | | | |
| 100141931 | WOODLAND HILLS AREA LOS ANGEL | CA | | 03/27/2024 | | 993 | | (7) | | | (7) | | 986 | 986 | | | |
| 100153338 | KEY WEST | FL | | 05/30/2024 | | 1,067 | | 2 | | | 2 | | 1,069 | 1,069 | | | |
| 100156146 | SUNRISE | FL | | 07/25/2024 | | 594 | | (20) | | | (20) | | 574 | 574 | | | |
| 100153876 | HESPERIA | CA | | 06/05/2024 | | 484 | | (28) | | | (28) | | 456 | 456 | | | |
| 100117607 | MANCHESTER | NH | | 07/20/2023 | | 926 | | 14 | | | 14 | | 940 | 940 | | | |
| 100128136 | CONYERS | GA | | 09/11/2023 | | 16,286 | | (333) | | | (333) | | 15,953 | 15,953 | | | |
| 100133348 | FARMINGVILLE | NY | | 11/21/2023 | | 665 | | 11 | | | 11 | | 676 | 676 | | | |
| 100109088 | POCONO LAKE | PA | | 06/05/2023 | | 1,082 | | (9) | | | (9) | | 1,073 | 1,073 | | | |
| 100118927 | WOODBRIDGE | VA | | 07/27/2023 | | 713 | | (26) | | | (26) | | 687 | 687 | | | |
| 100107961 | VANCOUVER | WA | | 06/29/2023 | | 769 | | (47) | | | (47) | | 722 | 722 | | | |
| 100088324 | FRAMINGHAM | MA | | 11/10/2022 | | 770 | | (26) | | | (26) | | 744 | 744 | | | |
| 100088039 | WASHINGTON | DC | | 10/25/2022 | | 541 | | (16) | | | (16) | | 525 | 525 | | | |
| 100142408 | OREGON CITY | OR | | 02/02/2024 | | 462 | | (8) | | | (8) | | 454 | 454 | | | |
| 100150782 | BUCKEYE | AZ | | 05/07/2024 | | 3,182 | | (44) | | | (44) | | 3,138 | 3,138 | | | |
| 100099933 | GEORGETOWN | TX | | 03/28/2023 | | 928 | | (14) | | | (14) | | 914 | 914 | | | |
| 100107916 | ELIZABETH | NJ | | 06/29/2023 | | 1,205 | | (59) | | | (59) | | 1,146 | 1,146 | | | |
| 100117076 | ANAHEIM | CA | | 07/20/2023 | | 1,085 | | (11) | | | (11) | | 1,074 | 1,074 | | | |
| 100120124 | TOMS RIVER | NJ | | 08/11/2023 | | 1,009 | | (5) | | | (5) | | 1,004 | 1,004 | | | |
| 100120392 | FONTANA | CA | | 08/18/2023 | | 548 | | (34) | | | (34) | | 514 | 514 | | | |
| 100120833 | DAVIE | FL | | 08/25/2023 | | 671 | | (16) | | | (16) | | 655 | 655 | | | |
| 100129498 | ROSEVILLE | CA | | 09/29/2023 | | 1,044 | | (13) | | | (13) | | 1,031 | 1,031 | | | |
| 100136081 | JACKSON | CA | | 12/18/2023 | | 1,070 | | 20 | | | 20 | | 1,090 | 1,090 | | | |
| 100153950 | GARDNER | MA | | 06/05/2024 | | 894 | | (21) | | | (21) | | 873 | 873 | | | |
| 100060119 | BELL GARDENS | CA | | 06/25/2021 | | 3,103 | | (66) | | | (66) | | 3,037 | 3,037 | | | |
| 100083031 | LOS ANGELES | CA | | 05/11/2022 | | 1,893 | | 62 | | | 62 | | 1,955 | 1,955 | | | |
| 100091570 | OXFORD | NJ | | 03/07/2023 | | 577 | | 12 | | | 12 | | 589 | 589 | | | |
| 100110481 | PORTLAND | OR | | 06/30/2023 | | 1,236 | | 11 | | | 11 | | 1,247 | 1,247 | | | |
| 100138096 | DAMASCUS | MD | | 12/13/2023 | | 354 | | (7) | | | (7) | | 347 | 507 | | 160 | 160 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156766 | NORTH MIAMI | FL | | 06/26/2024 | | 335 | | (7) | | | (7) | | 328 | 328 | | | |
| 100140978 | LARGO | FL | | 03/28/2024 | | 805 | | (7) | | | (7) | | 798 | 798 | | | |
| 100130306 | LAKESIDE | CA | | 09/28/2023 | | 1,274 | | (25) | | | (25) | | 1,249 | 1,249 | | | |
| 100079792 | HOUSTON | TX | | 04/25/2022 | | 2,126 | | (117) | | | (117) | | 2,009 | 2,009 | | | |
| 100151247 | EL PRADO | NM | | 05/10/2024 | | 1,152 | | (1) | | | (1) | | 1,151 | 1,151 | | | |
| 100086259 | BURNSVILLE | MN | | 09/29/2022 | | 986 | | (27) | | | (27) | | 959 | 959 | | | |
| 100089599 | DENVER | CO | | 01/30/2023 | | 613 | | (29) | | | (29) | | 584 | 584 | | | |
| 100088988 | MIAMI | FL | | 11/15/2022 | | 750 | | (36) | | | (36) | | 714 | 714 | | | |
| 100110295 | HAMILTON | MT | | 06/30/2023 | | 9,707 | | (152) | | | (152) | | 9,555 | 9,555 | | | |
| 100161020 | ELK | WA | | 07/24/2024 | | 320 | | (4) | | | (4) | | 316 | 316 | | | |
| 100116756 | ELK GROVE | CA | | 07/20/2023 | | 2,011 | | 324 | | | 324 | | 2,335 | 2,335 | | | |
| 100030665 | MANASSAS | VA | | 04/09/2019 | | 1,629 | | 4 | | | 4 | | 1,633 | 1,633 | | | |
| 100137623 | PARKER | CO | | 12/08/2023 | | 1,968 | | 103 | | | 103 | | 2,071 | 2,071 | | | |
| 100142589 | MCALLEN | TX | | 02/08/2024 | | 4,093 | | (100) | | | (100) | | 3,993 | 3,993 | | | |
| 100078007 | LIBERTY HILL | TX | | 01/12/2022 | | 1,873 | | (24) | | | (24) | | 1,849 | 1,849 | | | |
| 100159546 | CENTRAL ISLIP | NY | | 07/15/2024 | | 295 | | (11) | | | (11) | | 284 | 284 | | | |
| 100141486 | COMMERCE | CA | | 01/30/2024 | | 518 | | (22) | | | (22) | | 496 | 496 | | | |
| 100088940 | MIAMI | FL | | 11/15/2022 | | 1,074 | | 4 | | | 4 | | 1,078 | 1,078 | | | |
| 100149107 | OCEAN SHORES | WA | | 04/22/2024 | | 113,863 | | (2,294) | | | (2,294) | | 111,569 | 111,569 | | | |
| 100114640 | COMPTON | CA | | 06/29/2023 | | 1,001 | | (12) | | | (12) | | 989 | 989 | | | |
| 100150868 | ASHFORD | WA | | 05/08/2024 | | 1,070 | | (16) | | | (16) | | 1,054 | 1,054 | | | |
| 100120969 | LAKEWAY | TX | | 08/30/2023 | | 1,057 | | (4) | | | (4) | | 1,053 | 1,053 | | | |
| 100091591 | PINON HILLS | CA | | 03/07/2023 | | 181 | | 8 | | | 8 | | 189 | 189 | | | |
| 100160057 | LAS VEGAS | NV | | 07/17/2024 | | 363 | | (2) | | | (2) | | 361 | 361 | | | |
| 100160429 | DANBURY | CT | | 07/19/2024 | | 281 | | (11) | | | (11) | | 270 | 270 | | | |
| 100043768 | JAMAICA | NY | | 08/13/2020 | | 990 | | (104) | | | (104) | | 886 | 886 | | | |
| 100142095 | PALM DESERT | CA | | 02/29/2024 | | 23,921 | | (71) | | | (71) | | 23,850 | 23,850 | | | |
| 100119386 | MOAB | UT | | 07/31/2023 | | 1,117 | | 3 | | | 3 | | 1,120 | 1,120 | | | |
| 100120552 | SANTA ROSA BEACH | FL | | 08/18/2023 | | 531 | | (15) | | | (15) | | 516 | 516 | | | |
| 100151521 | CANYON LAKE | CA | | 05/10/2024 | | 906 | | (13) | | | (13) | | 893 | 893 | | | |
| 100153939 | LOS ANGELES | CA | | 06/05/2024 | | 564 | | (16) | | | (16) | | 548 | 548 | | | |
| 100134128 | ATLANTA | GA | | 12/08/2023 | | 637 | | 16 | | | 16 | | 653 | 653 | | | |
| 100146634 | GLENN HEIGHTS | TX | | 03/20/2024 | | 242 | | (4) | | | (4) | | 238 | 238 | | | |
| 100144038 | RICHARDSON | TX | | 03/07/2024 | | 1,086 | | 2 | | | 2 | | 1,088 | 1,088 | | | |
| 100079556 | SAN BERNARDINO | CA | | 04/08/2022 | | 1,631 | | (39) | | | (39) | | 1,592 | 1,592 | | | |
| 100079602 | EGG HARBOR TOWNSHIP | NJ | | 04/08/2022 | | 1,702 | | (11) | | | (11) | | 1,691 | 1,691 | | | |
| 100133865 | UPLAND | CA | | 10/20/2023 | | 4,990 | | 10 | | | 10 | | 5,000 | 5,000 | | | |
| 100136958 | ASHEVILLE | NC | | 11/28/2023 | | 979 | | | | | | | 979 | 979 | | | |
| 100119242 | VENTNOR CITY | NJ | | 07/31/2023 | | 1,023 | | (15) | | | (15) | | 1,008 | 1,008 | | | |
| 100153659 | MOBILE | AL | | 05/31/2024 | | 1,391 | | | | | | | 1,391 | 1,391 | | | |
| 100103037 | HOUSTON | TX | | 06/22/2023 | | 833 | | (39) | | | (39) | | 794 | 794 | | | |
| 100128731 | AURORA | CO | | 09/21/2023 | | 922 | | (16) | | | (16) | | 906 | 906 | | | |
| 100114795 | HOLMES BEACH | FL | | 07/10/2023 | | 1,116 | | (21) | | | (21) | | 1,095 | 1,095 | | | |
| 100134826 | SAN DIEGO | CA | | 10/30/2023 | | 871 | | (22) | | | (22) | | 849 | 849 | | | |
| 100135790 | VOLCANO | HI | | 11/10/2023 | | 917 | | (8) | | | (8) | | 909 | 909 | | | |
| 100114686 | LITCHFIELD PARK | AZ | | 06/29/2023 | | 724 | | (16) | | | (16) | | 708 | 708 | | | |
| 100127480 | ELIZABETH | NJ | | 09/08/2023 | | 1,105 | | (2) | | | (2) | | 1,103 | 1,103 | | | |
| 100128405 | ORLANDO | FL | | 09/15/2023 | | 781 | | (34) | | | (34) | | 747 | 747 | | | |
| 100137740 | ROSEVILLE | CA | | 12/08/2023 | | 1,490 | | 126 | | | 126 | | 1,616 | 1,616 | | | |
| 100131982 | CAPE CORAL | FL | | 10/13/2023 | | 4,074 | | (29) | | | (29) | | 4,045 | 4,045 | | | |
| 100164206 | BIG BEAR LAKE | CA | | 08/21/2024 | | 288 | | (6) | | | (6) | | 282 | 282 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138906 | ORLANDO | FL | | 12/21/2023 | | 795 | | (8) | | | (8) | | 787 | 787 | | | |
| 100074100 | VISTA | CA | | 12/09/2021 | | 3,116 | | (19) | | | (19) | | 3,097 | 3,097 | | | |
| 100158817 | LOS ANGELES | CA | | 07/10/2024 | | 7,118 | | (196) | | | (196) | | 6,922 | 6,922 | | | |
| 100135652 | STUART | FL | | 11/09/2023 | | 642 | | (18) | | | (18) | | 624 | 624 | | | |
| 100103567 | MALDEN | MA | | 05/08/2023 | | 711 | | (19) | | | (19) | | 692 | 692 | | | |
| 100110312 | BOYD | TX | | 06/30/2023 | | 1,225 | | 19 | | | 19 | | 1,244 | 1,244 | | | |
| 100155907 | FOWLER | CA | | 06/17/2024 | | 642 | | (13) | | | (13) | | 629 | 629 | | | |
| 100133079 | WASHINGTON | CT | | 11/29/2023 | | 822 | | (7) | | | (7) | | 815 | 815 | | | |
| 100162734 | BERNARDSVILLE | NJ | | 08/12/2024 | | 329 | | (7) | | | (7) | | 322 | 322 | | | |
| 100068041 | SPOKANE | WA | | 09/23/2021 | | 2,408 | | (26) | | | (26) | | 2,382 | 2,382 | | | |
| 100140188 | RENO | NV | | 01/11/2024 | | 664 | | (41) | | | (41) | | 623 | 623 | | | |
| 100115988 | AUSTIN | TX | | 07/20/2023 | | 1,872 | | (45) | | | (45) | | 1,827 | 1,827 | | | |
| 100143079 | SEVIERVILLE | TN | | 02/16/2024 | | 957 | | (13) | | | (13) | | 944 | 944 | | | |
| 100071950 | ELK GROVE | CA | | 11/19/2021 | | 1,996 | | (100) | | | (100) | | 1,896 | 1,896 | | | |
| 100115570 | MODESTO | CA | | 07/19/2023 | | 35,289 | | (752) | | | (752) | | 34,537 | 34,537 | | | |
| 100087243 | LOXAHATCHEE | FL | | 10/25/2022 | | 3,133 | | 190 | | | 190 | | 3,323 | 3,323 | | | |
| 100084672 | MIAMI | FL | | 08/02/2022 | | 1,416 | | 41 | | | 41 | | 1,457 | 1,457 | | | |
| 100140520 | TEMECULA | CA | | 01/19/2024 | | 1,002 | | (14) | | | (14) | | 988 | 988 | | | |
| 100147362 | MATTHEWS | NC | | 05/08/2024 | | 790 | | (16) | | | (16) | | 774 | 774 | | | |
| 100115606 | BRONX | NY | | 07/19/2023 | | 1,005 | | (11) | | | (11) | | 994 | 994 | | | |
| 100076042 | BURBANK | CA | | 01/07/2022 | | 2,299 | | (30) | | | (30) | | 2,269 | 2,269 | | | |
| 100135936 | ORLANDO | FL | | 11/15/2023 | | 637 | | 4 | | | 4 | | 641 | 641 | | | |
| 100136585 | MANTECA | CA | | 11/22/2023 | | 736 | | (2) | | | (2) | | 734 | 734 | | | |
| 100115520 | FRIDLEY | MN | | 07/17/2023 | | 8,107 | | (186) | | | (186) | | 7,921 | 7,921 | | | |
| 100144344 | FRESNO | CA | | 03/07/2024 | | 908 | | (21) | | | (21) | | 887 | 887 | | | |
| 100118007 | LOS ANGELES | CA | | 07/20/2023 | | 3,332 | | 174 | | | 174 | | 3,506 | 3,506 | | | |
| 100141352 | LOS ANGELES | CA | | 01/30/2024 | | 829 | | (18) | | | (18) | | 811 | 811 | | | |
| 100065599 | MALIN | OR | | 07/28/2021 | | 3,144 | | (99) | | | (99) | | 3,045 | 3,045 | | | |
| 100076296 | REDLANDS | CA | | 01/07/2022 | | 2,103 | | (41) | | | (41) | | 2,062 | 2,062 | | | |
| 100071979 | HALLANDALE BEACH | FL | | 10/29/2021 | | 1,765 | | (120) | | | (120) | | 1,645 | 1,645 | | | |
| 100031369 | LONG BEACH | CA | | 03/29/2019 | | 634 | | 68 | | | 68 | | 702 | 702 | | | |
| 100079252 | VICTORVILLE | CA | | 02/25/2022 | | 1,654 | | (80) | | | (80) | | 1,574 | 1,574 | | | |
| 100162796 | OCEAN CITY | MD | | 08/12/2024 | | 255 | | (5) | | | (5) | | 250 | 250 | | | |
| 100141576 | BALDWIN PARK | CA | | 01/30/2024 | | 1,166 | | (15) | | | (15) | | 1,151 | 1,151 | | | |
| 100102469 | JACKSONVILLE | FL | | 06/07/2023 | | 777 | | 2 | | | 2 | | 779 | 779 | | | |
| 100115723 | DELRAY BEACH | FL | | 07/20/2023 | | 2,786 | | (54) | | | (54) | | 2,732 | 2,732 | | | |
| 100079784 | BORING | OR | | 04/25/2022 | | 758 | | (42) | | | (42) | | 716 | 716 | | | |
| 100141482 | COMMERCE | CA | | 01/30/2024 | | 516 | | (20) | | | (20) | | 496 | 496 | | | |
| 100120892 | LAGUNA NIGUEL | CA | | 08/30/2023 | | 703 | | (4) | | | (4) | | 699 | 699 | | | |
| 100120774 | OAKHURST | CA | | 08/25/2023 | | 1,453 | | (15) | | | (15) | | 1,438 | 1,438 | | | |
| 100099594 | MARIETTA | GA | | 04/06/2023 | | 752 | | (39) | | | (39) | | 713 | 713 | | | |
| 100129677 | ELK GROVE | CA | | 09/29/2023 | | 1,015 | | (17) | | | (17) | | 998 | 998 | | | |
| 100138641 | NASHVILLE | TN | | 02/02/2024 | | 624 | | (34) | | | (34) | | 590 | 590 | | | |
| 100150496 | PARKER | CO | | 05/03/2024 | | 1,491 | | 107 | | | 107 | | 1,598 | 1,598 | | | |
| 100155049 | EDGEWOOD | WA | | 07/19/2024 | | 710 | | (24) | | | (24) | | 686 | 686 | | | |
| 100067777 | HOUSTON | TX | | 09/23/2021 | | 2,102 | | (72) | | | (72) | | 2,030 | 2,030 | | | |
| 100158652 | FARMINGTON | UT | | 07/10/2024 | | 313 | | (6) | | | (6) | | 307 | 307 | | | |
| 100151224 | EVERETT | WA | | 05/10/2024 | | 1,396 | | 68 | | | 68 | | 1,464 | 1,464 | | | |
| 100114803 | SEASIDE PARK | NJ | | 07/10/2023 | | 1,112 | | 15 | | | 15 | | 1,127 | 1,127 | | | |
| 100139979 | ROSEVILLE | CA | | 01/09/2024 | | 1,069 | | (6) | | | (6) | | 1,063 | 1,063 | | | |
| 100053802 | BRANDON | FL | | 03/23/2021 | | 1,340 | | (23) | | | (23) | | 1,317 | 1,317 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115803 | LOS ANGELES | CA | | 07/20/2023 | | 1,060 | | (4) | | | (4) | | 1,056 | 1,056 | | | |
| 100144305 | GLEN COVE | NY | | 03/07/2024 | | 1,328 | | (16) | | | (16) | | 1,312 | 1,312 | | | |
| 100102677 | FULSHEAR | TX | | 06/22/2023 | | 953 | | (37) | | | (37) | | 916 | 916 | | | |
| 100161778 | HUNTINGTON STATION | NY | | 07/31/2024 | | 930 | | (24) | | | (24) | | 906 | 906 | | | |
| 100162531 | SEVIERVILLE | TN | | 08/12/2024 | | 353 | | | | | | | 353 | 353 | | | |
| 100143762 | CUMMING | GA | | 04/05/2024 | | 788 | | (22) | | | (22) | | 766 | 766 | | | |
| 100102411 | SEMINOLE | FL | | 06/07/2023 | | 1,148 | | (32) | | | (32) | | 1,116 | 1,116 | | | |
| 100115039 | BEND | OR | | 07/14/2023 | | 1,112 | | (11) | | | (11) | | 1,101 | 1,101 | | | |
| 100086928 | DEER LODGE | TN | | 10/24/2022 | | 1,424 | | (8) | | | (8) | | 1,416 | 1,416 | | | |
| 100120396 | ERDA | UT | | 08/18/2023 | | 504 | | (29) | | | (29) | | 475 | 475 | | | |
| 100151352 | RANCHO CORDOVA | CA | | 05/10/2024 | | 1,354 | | 57 | | | 57 | | 1,411 | 1,411 | | | |
| 100065595 | LOS ANGELES | CA | | 07/28/2021 | | 2,208 | | (59) | | | (59) | | 2,149 | 2,149 | | | |
| 100139541 | LA VERGNE | TN | | 12/28/2023 | | 3,831 | | (119) | | | (119) | | 3,712 | 3,712 | | | |
| 100079606 | KATY | TX | | 04/08/2022 | | 1,845 | | (62) | | | (62) | | 1,783 | 1,783 | | | |
| 100153872 | NEW BEDFORD | MA | | 06/05/2024 | | 575 | | 1 | | | 1 | | 576 | 576 | | | |
| 100026337 | CORONA | NY | | 09/20/2018 | | 1,878 | | 115 | | | 115 | | 1,993 | 1,993 | | | |
| 100130446 | NEW MILFORD | CT | | 09/28/2023 | | 7,345 | | (147) | | | (147) | | 7,198 | 7,198 | | | |
| 100138293 | TEMECULA | CA | | 12/18/2023 | | 900 | | (2) | | | (2) | | 898 | 898 | | | |
| 100136977 | SAINT LOUIS | MO | | 11/28/2023 | | 1,182 | | (9) | | | (9) | | 1,173 | 1,173 | | | |
| 100127972 | MURFREESBORO | TN | | 09/08/2023 | | 2,297 | | 45 | | | 45 | | 2,342 | 2,342 | | | |
| 100055793 | CHICAGO | IL | | 03/23/2021 | | 2,435 | | (347) | | | (347) | | 2,088 | 2,088 | | | |
| 100142746 | LINDEN | NJ | | 02/08/2024 | | 869 | | (25) | | | (25) | | 844 | 844 | | | |
| 100135683 | BRAINTREE | MA | | 11/09/2023 | | 709 | | (24) | | | (24) | | 685 | 685 | | | |
| 100135269 | GROESBECK | TX | | 11/08/2023 | | 1,010 | | 5 | | | 5 | | 1,015 | 1,015 | | | |
| 100102722 | CORONA | CA | | 06/22/2023 | | 1,225 | | (5) | | | (5) | | 1,220 | 1,220 | | | |
| 18639 | HOUSTON | TX | | 03/01/2007 | | 39,110 | | (72) | | | (72) | | 39,038 | 39,038 | | | |
| 100164588 | MIAMI | FL | | 08/21/2024 | | 381 | | (6) | | | (6) | | 375 | 375 | | | |
| 100161510 | FRISCO | TX | | 07/30/2024 | | 289 | | (10) | | | (10) | | 279 | 279 | | | |
| 100135971 | DECATUR | TX | | 11/16/2023 | | 4,111 | | (200) | | | (200) | | 3,911 | 3,911 | | | |
| 100143662 | MOUNT VERNON | NY | | 02/22/2024 | | 779 | | (15) | | | (15) | | 764 | 764 | | | |
| 100117677 | WEST DES MOINES | IA | | 07/20/2023 | | 987 | | (22) | | | (22) | | 965 | 965 | | | |
| 100134273 | ROSELLE | NJ | | 10/27/2023 | | 778 | | (21) | | | (21) | | 757 | 757 | | | |
| 100089630 | VACAVILLE | CA | | 01/30/2023 | | 727 | | (25) | | | (25) | | 702 | 702 | | | |
| 100153401 | PATERSON | NJ | | 05/30/2024 | | 901 | | (14) | | | (14) | | 887 | 887 | | | |
| 100153400 | PATERSON | NJ | | 05/30/2024 | | 901 | | (14) | | | (14) | | 887 | 887 | | | |
| 100078646 | BRADENTON | FL | | 02/02/2022 | | 1,562 | | (63) | | | (63) | | 1,499 | 1,499 | | | |
| 100157886 | MOULTONBORO | NH | | 07/09/2024 | | 449 | | (5) | | | (5) | | 444 | 444 | | | |
| 100136228 | PALM DESERT | CA | | 11/20/2023 | | 973 | | 6 | | | 6 | | 979 | 979 | | | |
| 100109941 | RED BANK | NJ | | 06/22/2023 | | 984 | | (25) | | | (25) | | 959 | 959 | | | |
| 100140724 | NAPLES | FL | | 02/08/2024 | | 7,269 | | (181) | | | (181) | | 7,088 | 7,088 | | | |
| 100158749 | FAIRVIEW | NJ | | 07/10/2024 | | 357 | | (11) | | | (11) | | 346 | 346 | | | |
| 100150821 | ANAHEIM | CA | | 05/08/2024 | | 1,064 | | (13) | | | (13) | | 1,051 | 1,051 | | | |
| 100078901 | S LAKE TAHOE | CA | | 02/24/2022 | | 2,280 | | 2 | | | 2 | | 2,282 | 2,282 | | | |
| 100136975 | TRACY CITY | TN | | 11/28/2023 | | 926 | | (2) | | | (2) | | 924 | 924 | | | |
| 100011808 | MEMPHIS | TN | | 03/08/2017 | | 2,284 | | 150 | | | 150 | | 2,434 | 2,434 | | | |
| 100161305 | VENTNOR CITY | NJ | | 07/25/2024 | | 352 | | 2 | | | 2 | | 354 | 354 | | | |
| 100135845 | OCEANSIDE | CA | | 11/10/2023 | | 11,706 | | 230 | | | 230 | | 11,936 | 11,936 | | | |
| 100128132 | MULBERRY | FL | | 09/11/2023 | | 895 | | (19) | | | (19) | | 876 | 876 | | | |
| 100101952 | ELIZABETH | NJ | | 04/14/2023 | | 1,003 | | (7) | | | (7) | | 996 | 996 | | | |
| 100148597 | ROCKWALL | TX | | 04/12/2024 | | 994 | | (17) | | | (17) | | 977 | 977 | | | |
| 100143997 | PORT SAINT LUCIE | FL | | 02/29/2024 | | 703 | | (26) | | | (26) | | 677 | 677 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091586 | ROSWELL | GA | | 03/07/2023 | | 966 | | (31) | | | (31) | | 935 | 935 | | | |
| 100120754 | BONITA SPRINGS | FL | | 08/25/2023 | | 1,043 | | (2) | | | (2) | | 1,041 | 1,041 | | | |
| 100091594 | ROYAL PALM BEACH | FL | | 03/07/2023 | | 823 | | (36) | | | (36) | | 787 | 787 | | | |
| 100103825 | NEW CITY | NY | | 05/10/2023 | | 1,017 | | (17) | | | (17) | | 1,000 | 1,000 | | | |
| 100161122 | BOWIE | MD | | 07/24/2024 | | 293 | | (4) | | | (4) | | 289 | 289 | | | |
| 100079939 | PRESCOTT | AZ | | 04/08/2022 | | 1,918 | | (29) | | | (29) | | 1,889 | 1,889 | | | |
| 100158819 | PHOENIX | AZ | | 07/10/2024 | | 280 | | (6) | | | (6) | | 274 | 274 | | | |
| 100100358 | HUNTINGTON STATION | NY | | 04/27/2023 | | 1,696 | | 154 | | | 154 | | 1,850 | 1,850 | | | |
| 100103724 | CHARLOTTE HALL | MD | | 05/08/2023 | | 962 | | (11) | | | (11) | | 951 | 951 | | | |
| 100150546 | TAYLORSVILLE | NC | | 05/03/2024 | | 976 | | (17) | | | (17) | | 959 | 959 | | | |
| 100031405 | HERCULES | CA | | 03/29/2019 | | 2,346 | | 50 | | | 50 | | 2,396 | 2,396 | | | |
| 100132606 | WINTER GARDEN | FL | | 11/03/2023 | | 1,017 | | 22 | | | 22 | | 1,039 | 1,039 | | | |
| 100115580 | HOPKINTON | MA | | 07/19/2023 | | 3,917 | | (89) | | | (89) | | 3,828 | 3,828 | | | |
| 100026770 | RAMONA | CA | | 09/26/2018 | | 1,705 | | 210 | | | 210 | | 1,915 | 1,915 | | | |
| 100110606 | QUEEN CREEK | AZ | | 06/30/2023 | | 1,039 | | 5 | | | 5 | | 1,044 | 1,044 | | | |
| 100162078 | PICKERINGTON | OH | | 07/31/2024 | | 293 | | (11) | | | (11) | | 282 | 282 | | | |
| 100135265 | PAWLEYS ISLAND | SC | | 11/08/2023 | | 671 | | 4 | | | 4 | | 675 | 675 | | | |
| 100158732 | GOODYEAR | AZ | | 07/10/2024 | | 427 | | 16 | | | 16 | | 443 | 443 | | | |
| 100150884 | OSAGE BEACH | MO | | 05/08/2024 | | 11,407 | | (353) | | | (353) | | 11,054 | 11,054 | | | |
| 100115010 | OXNARD | CA | | 07/14/2023 | | 814 | | 8 | | | 8 | | 822 | 822 | | | |
| 100080858 | CEDAR PARK | TX | | 03/10/2022 | | 1,287 | | (64) | | | (64) | | 1,223 | 1,223 | | | |
| 100103791 | THE BRONX | NY | | 05/10/2023 | | 836 | | (32) | | | (32) | | 804 | 804 | | | |
| 100143190 | MANTEO | NC | | 02/16/2024 | | 825 | | (21) | | | (21) | | 804 | 804 | | | |
| 100153669 | TAMPA | FL | | 05/31/2024 | | 6,860 | | (319) | | | (319) | | 6,541 | 6,541 | | | |
| 100135395 | CARMEL | IN | | 11/13/2023 | | 593 | | 2 | | | 2 | | 595 | 595 | | | |
| 100155044 | PAYSON | AZ | | 07/19/2024 | | 587 | | (13) | | | (13) | | 574 | 574 | | | |
| 100116660 | DOWNEY | CA | | 07/20/2023 | | 790 | | 60 | | | 60 | | 850 | 850 | | | |
| 100136855 | VAIL | CO | | 11/27/2023 | | 1,178 | | 54 | | | 54 | | 1,232 | 1,232 | | | |
| 100088827 | BRANDON | FL | | 11/15/2022 | | 1,009 | | 20 | | | 20 | | 1,029 | 1,029 | | | |
| 100138704 | FRESNO | CA | | 02/02/2024 | | 170 | | (7) | | | (7) | | 163 | 163 | | | |
| 100000219 | SARASOTA | FL | | 09/27/2016 | | 1,443 | | 372 | | | 372 | | 1,815 | 1,815 | | | |
| 100148460 | PALM DESERT | CA | | 04/12/2024 | | 1,680 | | 72 | | | 72 | | 1,752 | 1,752 | | | |
| 100159273 | N TOPSAIL BEACH | NC | | 07/15/2024 | | 577 | | (18) | | | (18) | | 559 | 559 | | | |
| 100156580 | FRESNO | CA | | 06/24/2024 | | 639 | | (10) | | | (10) | | 629 | 629 | | | |
| 100110265 | CASTLE ROCK | WA | | 06/30/2023 | | 1,194 | | (13) | | | (13) | | 1,181 | 1,181 | | | |
| 100161137 | RANCHO CORDOVA | CA | | 07/24/2024 | | 666 | | 11 | | | 11 | | 677 | 677 | | | |
| 100091870 | WELLINGTON | FL | | 01/30/2023 | | 724 | | (17) | | | (17) | | 707 | 707 | | | |
| 100159528 | DORAL | FL | | 07/15/2024 | | 318 | | (4) | | | (4) | | 314 | 314 | | | |
| 100155067 | RALEIGH | NC | | 07/19/2024 | | 670 | | (25) | | | (25) | | 645 | 645 | | | |
| 100153189 | VALLEJO | CA | | 05/30/2024 | | 2,152 | | (6) | | | (6) | | 2,146 | 2,146 | | | |
| 100129730 | ORLANDO | FL | | 09/29/2023 | | 985 | | (15) | | | (15) | | 970 | 970 | | | |
| 100100221 | BROOKLYN | NY | | 03/17/2023 | | 877 | | (34) | | | (34) | | 843 | 843 | | | |
| 100067989 | LOS ANGELES | CA | | 09/23/2021 | | 2,448 | | (10) | | | (10) | | 2,438 | 2,438 | | | |
| 100133684 | GLENVIEW | IL | | 10/23/2023 | | 1,077 | | 6 | | | 6 | | 1,083 | 1,083 | | | |
| 100081170 | LACEY | WA | | 03/18/2022 | | 2,252 | | 82 | | | 82 | | 2,334 | 2,334 | | | |
| 100140677 | LAVEEN | AZ | | 02/08/2024 | | 904 | | (26) | | | (26) | | 878 | 878 | | | |
| 100152611 | EL MIRAGE | AZ | | 05/17/2024 | | 1,035 | | 5 | | | 5 | | 1,040 | 1,040 | | | |
| 100135687 | ALEXANDRIA | VA | | 11/09/2023 | | 560 | | (29) | | | (29) | | 531 | 531 | | | |
| 100078017 | BAYVILLE | NY | | 01/12/2022 | | 2,047 | | (30) | | | (30) | | 2,017 | 2,017 | | | |
| 100102938 | BRONX | NY | | 06/22/2023 | | 930 | | (70) | | | (70) | | 860 | 860 | | | |
| 100100354 | STATEN ISLAND | NY | | 04/27/2023 | | 1,673 | | 139 | | | 139 | | 1,812 | 1,812 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137337 | WINDERMERE | FL | | 12/01/2023 | | 1,087 | | | | | | | 1,087 | 1,087 | | | |
| 100149406 | MEADOW VISTA | CA | | 04/24/2024 | | 692 | | (10) | | | (10) | | 682 | 682 | | | |
| 100140337 | FREDERICK | MD | | 01/18/2024 | | 1,205 | | (1) | | | (1) | | 1,204 | 1,204 | | | |
| 100129402 | INDIANAPOLIS | IN | | 09/26/2023 | | 998 | | (3) | | | (3) | | 995 | 995 | | | |
| 100143125 | GLENDALE | CA | | 02/16/2024 | | 866 | | (27) | | | (27) | | 839 | 839 | | | |
| 100133193 | LOS ANGELES | CA | | 11/29/2023 | | 795 | | (13) | | | (13) | | 782 | 782 | | | |
| 18593 | FREDERICK | MD | | 11/14/2006 | | 43,459 | | | | | | | 43,459 | 43,459 | | | |
| 100079060 | EL MONTE | CA | | 02/24/2022 | | 1,994 | | (23) | | | (23) | | 1,971 | 1,971 | | | |
| 100110706 | KISSIMMEE | FL | | 08/11/2023 | | 229 | | 8 | | | 8 | | 237 | 237 | | | |
| 100131828 | PASO ROBLES | CA | | 10/06/2023 | | 549 | | 3 | | | 3 | | 552 | 552 | | | |
| 100119607 | SANTA ANA | CA | | 07/31/2023 | | 1,460 | | (20) | | | (20) | | 1,440 | 1,440 | | | |
| 100148333 | OXNARD | CA | | 04/12/2024 | | 1,066 | | (24) | | | (24) | | 1,042 | 1,042 | | | |
| 100100380 | FLUSHING | NY | | 04/27/2023 | | 1,911 | | 265 | | | 265 | | 2,176 | 2,176 | | | |
| 100101641 | VANCOUVER | WA | | 04/26/2023 | | 1,019 | | (3) | | | (3) | | 1,016 | 1,016 | | | |
| 100155064 | BLACK HAWK | CO | | 07/19/2024 | | 678 | | (19) | | | (19) | | 659 | 659 | | | |
| 100054850 | OAKRIDGE | OR | | 03/23/2021 | | 1,095 | | (134) | | | (134) | | 961 | 961 | | | |
| 100139977 | SAN LUIS OBISPO | CA | | 01/09/2024 | | 1,312 | | (16) | | | (16) | | 1,296 | 1,296 | | | |
| 100150981 | SHERWOOD | OR | | 05/08/2024 | | 1,068 | | (6) | | | (6) | | 1,062 | 1,062 | | | |
| 100129592 | ELLIJAY | GA | | 09/29/2023 | | 1,015 | | 7 | | | 7 | | 1,022 | 1,022 | | | |
| 100161035 | VENICE | FL | | 07/24/2024 | | 310 | | (9) | | | (9) | | 301 | 301 | | | |
| 100119002 | MORENO VALLEY | CA | | 07/27/2023 | | 997 | | 11 | | | 11 | | 1,008 | 1,008 | | | |
| 100139526 | RIALTO | CA | | 12/28/2023 | | 1,046 | | (7) | | | (7) | | 1,039 | 1,039 | | | |
| 100074464 | LOS ANGELES | CA | | 12/02/2021 | | 1,917 | | (104) | | | (104) | | 1,813 | 1,813 | | | |
| 100152400 | OAK ISLAND | NC | | 05/17/2024 | | 959 | | (3) | | | (3) | | 956 | 956 | | | |
| 100119126 | FONTANA | CA | | 07/28/2023 | | 1,825 | | 289 | | | 289 | | 2,114 | 2,114 | | | |
| 100161411 | BLOOMINGTON | CA | | 07/26/2024 | | 300 | | (6) | | | (6) | | 294 | 294 | | | |
| 100150067 | EAST HAVEN | CT | | 06/14/2024 | | 997 | | (56) | | | (56) | | 941 | 941 | | | |
| 100133759 | WILDWOOD | NJ | | 10/23/2023 | | 666 | | (1) | | | (1) | | 665 | 665 | | | |
| 100158735 | AURORA | CO | | 07/10/2024 | | 490 | | 35 | | | 35 | | 525 | 525 | | | |
| 100089076 | NICEVILLE | FL | | 01/06/2023 | | 720 | | 7 | | | 7 | | 727 | 727 | | | |
| 100151603 | HESPERIA | CA | | 05/10/2024 | | 980 | | (15) | | | (15) | | 965 | 965 | | | |
| 100044074 | ORANGE | CA | | 08/19/2020 | | 1,612 | | (56) | | | (56) | | 1,556 | 1,556 | | | |
| 100134574 | SAINT PETERSBURG | FL | | 10/30/2023 | | 747 | | (14) | | | (14) | | 733 | 733 | | | |
| 100128216 | WESLEY CHAPEL | FL | | 09/18/2023 | | 1,198 | | 23 | | | 23 | | 1,221 | 1,221 | | | |
| 100120451 | CHICAGO | IL | | 08/18/2023 | | 772 | | (12) | | | (12) | | 760 | 760 | | | |
| 100101688 | BIG BEAR LAKE | CA | | 03/31/2023 | | 818 | | (17) | | | (17) | | 801 | 801 | | | |
| 100152584 | VICTORVILLE | CA | | 05/17/2024 | | 727 | | 27 | | | 27 | | 754 | 754 | | | |
| 100103858 | HUNTINGTON STATION | NY | | 05/10/2023 | | (31,728) | | (23) | | | (23) | | (31,751) | (15,313) | | 16,438 | 16,438 |
| 100142036 | RIVERHEAD | NY | | 02/29/2024 | | 1,913 | | (96) | | | (96) | | 1,817 | 1,817 | | | |
| 100152693 | LONGMONT | CO | | 05/17/2024 | | 935 | | (11) | | | (11) | | 924 | 924 | | | |
| 100153611 | CAPE CORAL | FL | | 05/31/2024 | | 951 | | (28) | | | (28) | | 923 | 923 | | | |
| 100135632 | STROUDSBURG | PA | | 11/09/2023 | | 652 | | (20) | | | (20) | | 632 | 632 | | | |
| 100012471 | ARRINGTON | TN | | 04/28/2017 | | 1,404 | | 53 | | | 53 | | 1,457 | 1,457 | | | |
| 100117756 | BUFORD | GA | | 07/20/2023 | | 1,036 | | (22) | | | (22) | | 1,014 | 1,014 | | | |
| 100115912 | EUGENE | OR | | 07/20/2023 | | 1,027 | | (10) | | | (10) | | 1,017 | 1,017 | | | |
| 100137890 | TULSA | OK | | 12/08/2023 | | 877 | | (5) | | | (5) | | 872 | 872 | | | |
| 100057790 | WALTHAM | MA | | 06/30/2021 | | 2,325 | | (39) | | | (39) | | 2,286 | 2,286 | | | |
| 100151140 | TUCSON | AZ | | 05/09/2024 | | 653 | | (15) | | | (15) | | 638 | 638 | | | |
| 100114668 | FORESTHILL | CA | | 06/29/2023 | | 1,130 | | 17 | | | 17 | | 1,147 | 1,147 | | | |
| 100156777 | HOMESTEAD | FL | | 06/26/2024 | | 339 | | | | | | | 339 | 339 | | | |
| 100160036 | PLANO | TX | | 07/17/2024 | | 309 | | (6) | | | (6) | | 303 | 303 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149818 | BORING | OR | | 04/29/2024 | | 1,131 | | (56) | | | (56) | | 1,075 | 1,075 | | | |
| 100142632 | FT LAUDERDALE | FL | | 02/08/2024 | | 864 | | (27) | | | (27) | | 837 | 837 | | | |
| 100140564 | ESTERO | FL | | 01/19/2024 | | 1,740 | | (36) | | | (36) | | 1,704 | 1,704 | | | |
| 100158665 | BRADENTON | FL | | 07/10/2024 | | 1,098 | | (9) | | | (9) | | 1,089 | 1,089 | | | |
| 100076484 | SANTA BARBARA | CA | | 12/21/2021 | | 9,251 | | (210) | | | (210) | | 9,041 | 9,041 | | | |
| 100100094 | LAKEWOOD | CO | | 03/28/2023 | | 1,085 | | 28 | | | 28 | | 1,113 | 1,113 | | | |
| 100137189 | BEAR | DE | | 11/28/2023 | | 556 | | (17) | | | (17) | | 539 | 539 | | | |
| 100120841 | HILLSBORO BEACH | FL | | 08/25/2023 | | 897 | | (37) | | | (37) | | 860 | 860 | | | |
| 100090428 | PALMDALE | CA | | 12/28/2022 | | 2,782 | | (2) | | | (2) | | 2,780 | 2,780 | | | |
| 100066787 | HUNTINGTON | NY | | 08/02/2021 | | 2,416 | | 5 | | | 5 | | 2,421 | 2,421 | | | |
| 100127605 | PFLUGERVILLE | TX | | 09/08/2023 | | 988 | | (19) | | | (19) | | 969 | 969 | | | |
| 100164826 | GALLATIN | TN | | 08/26/2024 | | 317 | | (4) | | | (4) | | 313 | 313 | | | |
| 100156480 | CLOVIS | CA | | 06/24/2024 | | 652 | | (6) | | | (6) | | 646 | 646 | | | |
| 100014359 | STATEN ISLAND | NY | | 09/27/2017 | | 3,764 | | 331 | | | 331 | | 4,095 | 4,095 | | | |
| 100089293 | DUMONT | NJ | | 01/26/2023 | | 983 | | (23) | | | (23) | | 960 | 960 | | | |
| 100102748 | FAYETTEVILLE | NC | | 06/22/2023 | | 957 | | (17) | | | (17) | | 940 | 940 | | | |
| 100030799 | WAIPAHU | HI | | 04/09/2019 | | 2,130 | | 132 | | | 132 | | 2,262 | 2,262 | | | |
| 100160149 | WOODSTOCK | GA | | 07/17/2024 | | 279 | | (9) | | | (9) | | 270 | 270 | | | |
| 100110400 | SAN DIEGO | CA | | 06/30/2023 | | 11,618 | | (328) | | | (328) | | 11,290 | 11,290 | | | |
| 100143261 | HOWELL | NJ | | 02/16/2024 | | 978 | | (13) | | | (13) | | 965 | 965 | | | |
| 100158548 | HOUSTON | TX | | 07/10/2024 | | 651 | | (15) | | | (15) | | 636 | 636 | | | |
| 100151555 | WASHINGTON | DC | | 05/10/2024 | | 1,237 | | 19 | | | 19 | | 1,256 | 1,256 | | | |
| 100078667 | HENDERSON | NV | | 02/02/2022 | | 3,866 | | (46) | | | (46) | | 3,820 | 3,820 | | | |
| 100099589 | ROCKLIN | CA | | 04/06/2023 | | 1,007 | | (16) | | | (16) | | 991 | 991 | | | |
| 100078013 | WESTON | FL | | 01/12/2022 | | 1,950 | | (29) | | | (29) | | 1,921 | 1,921 | | | |
| 100144403 | ROYAL OAK | MI | | 03/07/2024 | | 1,102 | | (13) | | | (13) | | 1,089 | 1,089 | | | |
| 100161716 | ELIZABETH | NJ | | 07/30/2024 | | 631 | | (16) | | | (16) | | 615 | 615 | | | |
| 100149521 | PLUMAS LAKE | CA | | 04/26/2024 | | 795 | | 1 | | | 1 | | 796 | 796 | | | |
| 100089070 | SEVIERVILLE | TN | | 01/06/2023 | | 798 | | (34) | | | (34) | | 764 | 764 | | | |
| 100060075 | LINCOLN | CA | | 06/25/2021 | | 2,200 | | (73) | | | (73) | | 2,127 | 2,127 | | | |
| 100129277 | TWAIN HARTE | CA | | 09/25/2023 | | 1,080 | | 11 | | | 11 | | 1,091 | 1,091 | | | |
| 100107902 | VACAVILLE | CA | | 06/29/2023 | | 1,051 | | (23) | | | (23) | | 1,028 | 1,028 | | | |
| 100129802 | SARASOTA | FL | | 09/27/2023 | | 889 | | (33) | | | (33) | | 856 | 856 | | | |
| 100144369 | HURRICANE | UT | | 03/07/2024 | | 862 | | (13) | | | (13) | | 849 | 849 | | | |
| 100116082 | ORLANDO | FL | | 07/20/2023 | | 2,076 | | 469 | | | 469 | | 2,545 | 2,545 | | | |
| 100025315 | JAMAICA | NY | | 09/20/2018 | | 1,815 | | 196 | | | 196 | | 2,011 | 2,011 | | | |
| 100154961 | FONTANA | CA | | 07/19/2024 | | 544 | | (31) | | | (31) | | 513 | 513 | | | |
| 100087219 | APPLE VALLEY | CA | | 10/25/2022 | | 1,660 | | 90 | | | 90 | | 1,750 | 1,750 | | | |
| 100102762 | MAITLAND | FL | | 06/22/2023 | | 998 | | | | | | | 998 | 998 | | | |
| 100088242 | CENTRAL ISLIP | NY | | 10/17/2022 | | 1,126 | | (27) | | | (27) | | 1,099 | 1,099 | | | |
| 100071503 | BELLAIRE | TX | | 10/19/2021 | | 1,948 | | (48) | | | (48) | | 1,900 | 1,900 | | | |
| 100156078 | HALEDON | NJ | | 06/18/2024 | | 505 | | (25) | | | (25) | | 480 | 480 | | | |
| 100129390 | BELLINGHAM | WA | | 09/26/2023 | | 1,252 | | 44 | | | 44 | | 1,296 | 1,296 | | | |
| 100143271 | PARKER | CO | | 02/16/2024 | | 1,911 | | 36 | | | 36 | | 1,947 | 1,947 | | | |
| 100100479 | BOSTON | MA | | 04/27/2023 | | 1,649 | | 220 | | | 220 | | 1,869 | 1,869 | | | |
| 100120138 | PARRISH | FL | | 08/11/2023 | | 1,174 | | 24 | | | 24 | | 1,198 | 1,198 | | | |
| 100140738 | SICKLERVILLE | NJ | | 01/22/2024 | | 871 | | (17) | | | (17) | | 854 | 854 | | | |
| 100129977 | NANUET | NY | | 09/27/2023 | | 949 | | (29) | | | (29) | | 920 | 920 | | | |
| 100140587 | CORONA | CA | | 01/19/2024 | | 1,103 | | 6 | | | 6 | | 1,109 | 1,109 | | | |
| 100152851 | CLINTON | MD | | 05/22/2024 | | 699 | | (12) | | | (12) | | 687 | 687 | | | |
| 100156583 | SAINT CLOUD | FL | | 06/24/2024 | | 830 | | 19 | | | 19 | | 849 | 849 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116089 | SAN PABLO | CA | | 07/20/2023 | | 2,041 | | 762 | | | 762 | | 2,803 | 2,803 | | | |
| 100117426 | ORLANDO | FL | | 07/20/2023 | | 2,362 | | 167 | | | 167 | | 2,529 | 2,529 | | | |
| 100144432 | OAK PARK | CA | | 03/07/2024 | | 2,649 | | (42) | | | (42) | | 2,607 | 2,607 | | | |
| 100110581 | WILLS POINT | TX | | 06/30/2023 | | 1,024 | | 3 | | | 3 | | 1,027 | 1,027 | | | |
| 100153333 | COLORADO SPRINGS | CO | | 05/30/2024 | | 1,028 | | (1) | | | (1) | | 1,027 | 1,027 | | | |
| 100066526 | KAPOLEI | HI | | 08/02/2021 | | 2,934 | | (3) | | | (3) | | 2,931 | 2,931 | | | |
| 100148237 | ROSEVILLE | CA | | 04/12/2024 | | 23,840 | | (635) | | | (635) | | 23,205 | 23,205 | | | |
| 100133881 | HALTOM CITY | TX | | 10/24/2023 | | 634 | | (5) | | | (5) | | 629 | 629 | | | |
| 100079210 | UPPER MARLBORO | MD | | 02/24/2022 | | 1,893 | | (18) | | | (18) | | 1,875 | 1,875 | | | |
| 100031394 | LA JOLLA | CA | | 03/29/2019 | | 1,484 | | 55 | | | 55 | | 1,539 | 1,539 | | | |
| 100080997 | MARINA DL REY | CA | | 03/18/2022 | | 4,163 | | 139 | | | 139 | | 4,302 | 4,302 | | | |
| 100116520 | SARATOGA SPRINGS | UT | | 07/20/2023 | | 18,956 | | 1,991 | | | 1,991 | | 20,947 | 20,947 | | | |
| 100109144 | RICHMOND | TX | | 06/09/2023 | | 1,238 | | 1 | | | 1 | | 1,239 | 1,239 | | | |
| 100129445 | PLACENTIA | CA | | 09/29/2023 | | 1,009 | | (14) | | | (14) | | 995 | 995 | | | |
| 100149629 | JERSEY CITY | NJ | | 04/26/2024 | | 1,029 | | (9) | | | (9) | | 1,020 | 1,020 | | | |
| 100082448 | LOS ANGELES | CA | | 05/17/2022 | | 1,264 | | (23) | | | (23) | | 1,241 | 1,241 | | | |
| 100160169 | MELBOURNE BEACH | FL | | 07/18/2024 | | 559 | | (13) | | | (13) | | 546 | 546 | | | |
| 100083813 | TRACY | CA | | 07/12/2022 | | 1,064 | | (10) | | | (10) | | 1,054 | 1,054 | | | |
| 100127708 | EFFORT | PA | | 09/08/2023 | | 917 | | (15) | | | (15) | | 902 | 902 | | | |
| 100158574 | MCKINNEY | TX | | 07/10/2024 | | 693 | | 1 | | | 1 | | 694 | 694 | | | |
| 100119807 | NYACK | NY | | 08/08/2023 | | 1,043 | | (35) | | | (35) | | 1,008 | 1,008 | | | |
| 100110283 | HEYBURN | ID | | 06/30/2023 | | 1,153 | | 1 | | | 1 | | 1,154 | 1,154 | | | |
| 100148382 | OAKLAND | FL | | 04/12/2024 | | 1,347 | | 35 | | | 35 | | 1,382 | 1,382 | | | |
| 100137094 | ORLANDO | FL | | 11/28/2023 | | 1,091 | | 4 | | | 4 | | 1,095 | 1,095 | | | |
| 100088123 | SUNNY ISLES BEACH | FL | | 10/25/2022 | | 892 | | (18) | | | (18) | | 874 | 874 | | | |
| 100131799 | HAPPY VALLEY | OR | | 10/06/2023 | | 1,499 | | (12) | | | (12) | | 1,487 | 1,487 | | | |
| 100080505 | EDINBURG | VA | | 03/10/2022 | | 1,890 | | (44) | | | (44) | | 1,846 | 1,846 | | | |
| 100151962 | KENNESAW | GA | | 06/14/2024 | | 1,107 | | (77) | | | (77) | | 1,030 | 1,030 | | | |
| 100148418 | ROSEVILLE | CA | | 04/12/2024 | | 937 | | (23) | | | (23) | | 914 | 914 | | | |
| 100078441 | NORTHRIDGE | CA | | 01/21/2022 | | 2,322 | | (60) | | | (60) | | 2,262 | 2,262 | | | |
| 100108331 | SELDEN | NY | | 05/25/2023 | | 933 | | (36) | | | (36) | | 897 | 897 | | | |
| 100115915 | IRVINE | CA | | 07/20/2023 | | 1,099 | | (17) | | | (17) | | 1,082 | 1,082 | | | |
| 100078856 | CHULA VISTA | CA | | 02/24/2022 | | 2,172 | | 3 | | | 3 | | 2,175 | 2,175 | | | |
| 100155051 | SEVIERVILLE | TN | | 07/19/2024 | | 4,017 | | (68) | | | (68) | | 3,949 | 3,949 | | | |
| 100140502 | BOYNTON BEACH | FL | | 01/19/2024 | | 11,107 | | (163) | | | (163) | | 10,944 | 10,944 | | | |
| 100149081 | SAN LEANDRO | CA | | 04/19/2024 | | 885 | | (23) | | | (23) | | 862 | 862 | | | |
| 100102161 | PALMDALE | CA | | 04/14/2023 | | 338 | | | | | | | 338 | 338 | | | |
| 100091334 | OLYMPIA | WA | | 01/13/2023 | | 588 | | (9) | | | (9) | | 579 | 579 | | | |
| 100090848 | PITTSBURG | CA | | 01/06/2023 | | 1,826 | | (34) | | | (34) | | 1,792 | 1,792 | | | |
| 100089989 | CLOVIS | CA | | 01/13/2023 | | 772 | | (26) | | | (26) | | 746 | 746 | | | |
| 100156208 | NORTH LAUDERDALE | FL | | 06/20/2024 | | 583 | | (31) | | | (31) | | 552 | 552 | | | |
| 100081537 | AZUSA | CA | | 03/18/2022 | | 2,327 | | 87 | | | 87 | | 2,414 | 2,414 | | | |
| 100159661 | SAN DIEGO | CA | | 08/23/2024 | | 313 | | (16) | | | (16) | | 297 | 297 | | | |
| 100160533 | CHICAGO | IL | | 07/19/2024 | | 202 | | 3 | | | 3 | | 205 | 205 | | | |
| 100115661 | AVENTURA | FL | | 07/20/2023 | | 991 | | (25) | | | (25) | | 966 | 966 | | | |
| 100144599 | HAINES CITY | FL | | 03/13/2024 | | 1,061 | | (2) | | | (2) | | 1,059 | 1,059 | | | |
| 100164635 | DAWSONVILLE | GA | | 08/21/2024 | | 337 | | (5) | | | (5) | | 332 | 332 | | | |
| 100090427 | SAN DIEGO | CA | | 12/28/2022 | | 761 | | (11) | | | (11) | | 750 | 750 | | | |
| 100081519 | RENTON | WA | | 03/18/2022 | | 2,316 | | 86 | | | 86 | | 2,402 | 2,402 | | | |
| 100081175 | SEATTLE | WA | | 03/18/2022 | | 1,784 | | (23) | | | (23) | | 1,761 | 1,761 | | | |
| 100161416 | LUTHER | OK | | 07/29/2024 | | 309 | | (8) | | | (8) | | 301 | 301 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100029805 | GRANITE BAY | CA | | 10/26/2018 | | 2,008 | | 111 | | | 111 | | 2,119 | 2,119 | | | |
| 100142909 | FALLS CHURCH | VA | | 02/09/2024 | | 803 | | (22) | | | (22) | | 781 | 781 | | | |
| 100115175 | ELMWOOD PARK | IL | | 07/17/2023 | | 906 | | (27) | | | (27) | | 879 | 879 | | | |
| 100159660 | SAN DIEGO | CA | | 08/23/2024 | | 313 | | (16) | | | (16) | | 297 | 297 | | | |
| 100147409 | LAKEWOOD | CA | | 05/08/2024 | | 907 | | (5) | | | (5) | | 902 | 902 | | | |
| 100152752 | MILFORD | MA | | 05/22/2024 | | 431 | | (4) | | | (4) | | 427 | 427 | | | |
| 100087382 | CEDAR CREEK | TX | | 10/25/2022 | | 1,671 | | 171 | | | 171 | | 1,842 | 1,842 | | | |
| 100115431 | PHOENIX | AZ | | 07/17/2023 | | 1,432 | | 15 | | | 15 | | 1,447 | 1,447 | | | |
| 100103738 | CORONA | CA | | 05/08/2023 | | 5,015 | | (134) | | | (134) | | 4,881 | 4,881 | | | |
| 100091158 | CLEARWATER | FL | | 01/31/2023 | | 1,234 | | 39 | | | 39 | | 1,273 | 1,273 | | | |
| 100136327 | TWAIN HARTE | CA | | 11/20/2023 | | 924 | | 8 | | | 8 | | 932 | 932 | | | |
| 100117394 | LAKE ARROWHEAD | CA | | 07/20/2023 | | 1,904 | | 594 | | | 594 | | 2,498 | 2,498 | | | |
| 100155952 | DANBURY | CT | | 06/17/2024 | | 624 | | (14) | | | (14) | | 610 | 610 | | | |
| 100100854 | FAIRFIELD | CA | | 04/28/2023 | | 1,943 | | 287 | | | 287 | | 2,230 | 2,230 | | | |
| 100080056 | UPLAND | CA | | 04/08/2022 | | 2,212 | | 71 | | | 71 | | 2,283 | 2,283 | | | |
| 100144014 | CHANDLER | AZ | | 03/07/2024 | | 1,146 | | (1) | | | (1) | | 1,145 | 1,145 | | | |
| 100160053 | MORGANTON | GA | | 07/17/2024 | | 617 | | (14) | | | (14) | | 603 | 603 | | | |
| 100088015 | ROWLETT | TX | | 10/25/2022 | | 812 | | (28) | | | (28) | | 784 | 784 | | | |
| 100080496 | TEMPE | AZ | | 03/10/2022 | | 3,501 | | (119) | | | (119) | | 3,382 | 3,382 | | | |
| 100119529 | BROOMFIELD | CO | | 07/28/2023 | | 1,090 | | (5) | | | (5) | | 1,085 | 1,085 | | | |
| 100150620 | VIENNA | VA | | 05/03/2024 | | 3,042 | | (44) | | | (44) | | 2,998 | 2,998 | | | |
| 100109365 | PHOENIX | AZ | | 06/12/2023 | | 1,174 | | (12) | | | (12) | | 1,162 | 1,162 | | | |
| 100120545 | MORENO VALLEY | CA | | 08/18/2023 | | 855 | | (38) | | | (38) | | 817 | 817 | | | |
| 100142510 | SONORA | CA | | 02/08/2024 | | 2,128 | | (32) | | | (32) | | 2,096 | 2,096 | | | |
| 100155285 | FOXBOROUGH | MA | | 07/19/2024 | | 762 | | (41) | | | (41) | | 721 | 721 | | | |
| 100146683 | LAKE FOREST | CA | | 03/20/2024 | | 731 | | (10) | | | (10) | | 721 | 721 | | | |
| 100131582 | BLUE RIDGE | GA | | 10/06/2023 | | 969 | | 11 | | | 11 | | 980 | 980 | | | |
| 100120873 | DENVER | CO | | 08/28/2023 | | 1,961 | | (33) | | | (33) | | 1,928 | 1,928 | | | |
| 100143360 | CHICAGO | IL | | 02/16/2024 | | 886 | | (7) | | | (7) | | 879 | 879 | | | |
| 100119822 | BAY SHORE | NY | | 08/08/2023 | | 884 | | (27) | | | (27) | | 857 | 857 | | | |
| 100155311 | HIGHLAND PARK | IL | | 07/19/2024 | | 524 | | (13) | | | (13) | | 511 | 511 | | | |
| 100137186 | BOSTON | MA | | 11/28/2023 | | 789 | | (26) | | | (26) | | 763 | 763 | | | |
| 100109147 | LANCASTER | CA | | 06/09/2023 | | 1,491 | | (34) | | | (34) | | 1,457 | 1,457 | | | |
| 100149462 | HUGHESVILLE | MD | | 04/24/2024 | | 1,047 | | (17) | | | (17) | | 1,030 | 1,030 | | | |
| 100136787 | SHIRLEY | NY | | 11/27/2023 | | 740 | | (23) | | | (23) | | 717 | 717 | | | |
| 100149846 | WESTPORT | MA | | 04/29/2024 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100156571 | MESA | AZ | | 06/24/2024 | | 1,043 | | (4) | | | (4) | | 1,039 | 1,039 | | | |
| 100091644 | RIALTO | CA | | 01/27/2023 | | 1,073 | | (4) | | | (4) | | 1,069 | 1,069 | | | |
| 100014225 | GARDEN GROVE | CA | | 09/22/2017 | | 9,697 | | (167) | | | (167) | | 9,530 | 9,530 | | | |
| 100100361 | DIX HILLS | NY | | 04/27/2023 | | 1,642 | | 114 | | | 114 | | 1,756 | 1,756 | | | |
| 100140405 | N LAS VEGAS | NV | | 01/18/2024 | | 886 | | (14) | | | (14) | | 872 | 872 | | | |
| 100065968 | BERKELEY HEIGHTS | NJ | | 08/02/2021 | | 4,379 | | (24) | | | (24) | | 4,355 | 4,355 | | | |
| 100137952 | AUSTIN | TX | | 12/13/2023 | | 848 | | 2 | | | 2 | | 850 | 850 | | | |
| 100114650 | DALLAS | TX | | 06/29/2023 | | 1,045 | | (13) | | | (13) | | 1,032 | 1,032 | | | |
| 100065564 | NASHVILLE | TN | | 07/28/2021 | | 2,191 | | (61) | | | (61) | | 2,130 | 2,130 | | | |
| 100151311 | ROSEVILLE | CA | | 05/10/2024 | | 951 | | (26) | | | (26) | | 925 | 925 | | | |
| 100109097 | FRESNO | CA | | 06/05/2023 | | 747 | | (13) | | | (13) | | 734 | 734 | | | |
| 100110058 | STOCKTON | CA | | 06/23/2023 | | 903 | | (1) | | | (1) | | 902 | 902 | | | |
| 100084721 | COVINA | CA | | 08/02/2022 | | 981 | | (18) | | | (18) | | 963 | 963 | | | |
| 100148786 | RANCHO CORDOVA | CA | | 04/17/2024 | | 1,481 | | 126 | | | 126 | | 1,607 | 1,607 | | | |
| 100120950 | PACKWOOD | WA | | 08/30/2023 | | 988 | | 7 | | | 7 | | 995 | 995 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154919 | SANTA MARIA | CA | | 07/19/2024 | | 406 | | (23) | | | (23) | | 383 | 383 | | | |
| 100150980 | PARKER | CO | | 05/08/2024 | | 1,578 | | 130 | | | 130 | | 1,708 | 1,708 | | | |
| 100134565 | INGLEWOOD | CA | | 10/30/2023 | | 1,015 | | 4 | | | 4 | | 1,019 | 1,019 | | | |
| 100119611 | SPRING | TX | | 07/31/2023 | | 874 | | (6) | | | (6) | | 868 | 868 | | | |
| 100120530 | CLIFFSIDE PARK | NJ | | 08/18/2023 | | 981 | | (9) | | | (9) | | 972 | 972 | | | |
| 100160983 | COACHELLA | CA | | 07/24/2024 | | 422 | | 9 | | | 9 | | 431 | 431 | | | |
| 100133388 | LOS ANGELES | CA | | 11/21/2023 | | 297 | | (4) | | | (4) | | 293 | 293 | | | |
| 100164986 | HERNANDO BEACH | FL | | 08/28/2024 | | 289 | | (14) | | | (14) | | 275 | 275 | | | |
| 100145816 | NASHVILLE | TN | | 05/08/2024 | | 797 | | (35) | | | (35) | | 762 | 762 | | | |
| 100157883 | ASHBURN | VA | | 07/09/2024 | | 635 | | (6) | | | (6) | | 629 | 629 | | | |
| 100137864 | MARINA DEL REY | CA | | 12/08/2023 | | 781 | | (4) | | | (4) | | 777 | 777 | | | |
| 100018319 | LYNN | MA | | 06/27/2018 | | 2,293 | | (4) | | | (4) | | 2,289 | 2,289 | | | |
| 100108923 | ODESSA | FL | | 05/31/2023 | | 1,901 | | (35) | | | (35) | | 1,866 | 1,866 | | | |
| 100120132 | SCOTTSDALE | AZ | | 08/11/2023 | | 988 | | (19) | | | (19) | | 969 | 969 | | | |
| 100148691 | VERNON TWP | NJ | | 04/16/2024 | | 783 | | (25) | | | (25) | | 758 | 758 | | | |
| 100140237 | PATERSON | NJ | | 01/18/2024 | | 1,940 | | (45) | | | (45) | | 1,895 | 1,895 | | | |
| 100119292 | BRADENTON | FL | | 07/31/2023 | | 1,011 | | (15) | | | (15) | | 996 | 996 | | | |
| 100158769 | NASHVILLE | TN | | 07/10/2024 | | 635 | | (14) | | | (14) | | 621 | 621 | | | |
| 100156496 | JACKSONVILLE BEACH | FL | | 06/24/2024 | | 951 | | (15) | | | (15) | | 936 | 936 | | | |
| 100140134 | FRESNO | CA | | 01/09/2024 | | 1,025 | | (8) | | | (8) | | 1,017 | 1,017 | | | |
| 100129493 | ELK GROVE | CA | | 09/29/2023 | | 1,157 | | (22) | | | (22) | | 1,135 | 1,135 | | | |
| 100065725 | PORTLAND | OR | | 07/28/2021 | | 2,365 | | (43) | | | (43) | | 2,322 | 2,322 | | | |
| 100138010 | YORKVILLE | IL | | 12/13/2023 | | 358 | | 14 | | | 14 | | 372 | 686 | | 313 | 313 |
| 100115015 | MAPLE GROVE | MN | | 07/14/2023 | | 926 | | (9) | | | (9) | | 917 | 917 | | | |
| 100120664 | NAVARRE | FL | | 08/24/2023 | | 911 | | (16) | | | (16) | | 895 | 895 | | | |
| 100148779 | MENIFEE | CA | | 04/17/2024 | | 869 | | (19) | | | (19) | | 850 | 850 | | | |
| 100164746 | DAYTONA BEACH | FL | | 08/26/2024 | | 309 | | (4) | | | (4) | | 305 | 305 | | | |
| 100017237 | GREENLAWN | NY | | 04/26/2018 | | 1,782 | | 103 | | | 103 | | 1,885 | 1,885 | | | |
| 100132277 | LEANDER | TX | | 10/13/2023 | | 26,529 | | (74) | | | (74) | | 26,455 | 26,455 | | | |
| 100076599 | MACOMB | MI | | 12/16/2021 | | 1,499 | | (63) | | | (63) | | 1,436 | 1,436 | | | |
| 100139602 | DAVENPORT | FL | | 12/28/2023 | | 597 | | (6) | | | (6) | | 591 | 591 | | | |
| 100144137 | ROSEVILLE | CA | | 03/07/2024 | | 1,227 | | 14 | | | 14 | | 1,241 | 1,241 | | | |
| 100101013 | DOWNEY | CA | | 04/28/2023 | | 1,563 | | 63 | | | 63 | | 1,626 | 1,626 | | | |
| 100031340 | CHINO HILLS | CA | | 03/29/2019 | | 1,846 | | 151 | | | 151 | | 1,997 | 1,997 | | | |
| 100158682 | KILL DEVIL HILLS | MD | | 07/10/2024 | | 318 | | (6) | | | (6) | | 312 | 312 | | | |
| 100120893 | LAGUNA NIGUEL | CA | | 08/30/2023 | | 1,022 | | (8) | | | (8) | | 1,014 | 1,014 | | | |
| 100158678 | PORT ORCHARD | WA | | 07/10/2024 | | 424 | | 11 | | | 11 | | 435 | 435 | | | |
| 100134860 | BRONX | NY | | 10/30/2023 | | 3,160 | | 26 | | | 26 | | 3,186 | 3,186 | | | |
| 100148297 | RENO | NV | | 04/12/2024 | | 2,109 | | (26) | | | (26) | | 2,083 | 2,083 | | | |
| 100109039 | LAS VEGAS | NV | | 06/02/2023 | | 657 | | (10) | | | (10) | | 647 | 647 | | | |
| 100087143 | SAN DIEGO | CA | | 10/25/2022 | | 1,722 | | 149 | | | 149 | | 1,871 | 1,871 | | | |
| 100150016 | PFLUGERVILLE | TX | | 06/07/2024 | | 770 | | (15) | | | (15) | | 755 | 755 | | | |
| 100088335 | DELRAY BEACH | FL | | 01/06/2023 | | 877 | | (20) | | | (20) | | 857 | 857 | | | |
| 100143182 | OREGON CITY | OR | | 02/16/2024 | | 1,279 | | (30) | | | (30) | | 1,249 | 1,249 | | | |
| 100154525 | BAY POINT | CA | | 06/14/2024 | | 449 | | (26) | | | (26) | | 423 | 423 | | | |
| 100158110 | SARASOTA | FL | | 07/09/2024 | | 394 | | 10 | | | 10 | | 404 | 404 | | | |
| 100146973 | RICHARDSON | TX | | 03/26/2024 | | 1,133 | | 9 | | | 9 | | 1,142 | 1,142 | | | |
| 100043559 | DAVIE | FL | | 08/13/2020 | | 1,235 | | (68) | | | (68) | | 1,167 | 1,167 | | | |
| 100148741 | STOCKTON | CA | | 04/17/2024 | | 892 | | (17) | | | (17) | | 875 | 875 | | | |
| 100109350 | CELINA | TX | | 06/12/2023 | | 1,134 | | (18) | | | (18) | | 1,116 | 1,116 | | | |
| 100162692 | SOUTH BEACH | OR | | 08/12/2024 | | 290 | | (7) | | | (7) | | 283 | 283 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129348 | QUEEN CREEK | AZ | | 09/25/2023 | | 1,078 | | 15 | | | 15 | | 1,093 | 1,093 | | | |
| 100117463 | BELLEAIR | FL | | 07/20/2023 | | 1,245 | | 56 | | | 56 | | 1,301 | 1,301 | | | |
| 100129393 | HUNTINGTON BEACH | CA | | 09/26/2023 | | 1,049 | | (10) | | | (10) | | 1,039 | 1,039 | | | |
| 100114427 | SARATOGA | CA | | 06/29/2023 | | 1,780 | | 604 | | | 604 | | 2,384 | 2,384 | | | |
| 100148255 | ASHBURN | VA | | 04/12/2024 | | 1,055 | | (17) | | | (17) | | 1,038 | 1,038 | | | |
| 100151335 | FRESNO | CA | | 05/10/2024 | | 1,055 | | (13) | | | (13) | | 1,042 | 1,042 | | | |
| 100164035 | FARMINGTON HILLS | MI | | 08/21/2024 | | 311 | | (7) | | | (7) | | 304 | 304 | | | |
| 100139147 | CHANDLER | AZ | | 12/28/2023 | | 883 | | (11) | | | (11) | | 872 | 872 | | | |
| 100100039 | SEASIDE HEIGHTS | NJ | | 03/28/2023 | | 624 | | (19) | | | (19) | | 605 | 605 | | | |
| 100078677 | RANCHO CUCAMONGA | CA | | 02/02/2022 | | 2,179 | | 10 | | | 10 | | 2,189 | 2,189 | | | |
| 100143382 | LAKE ARROWHEAD | CA | | 02/16/2024 | | 895 | | (26) | | | (26) | | 869 | 869 | | | |
| 100088796 | MANSFIELD | TX | | 11/15/2022 | | 848 | | (22) | | | (22) | | 826 | 826 | | | |
| 100147101 | HOLLYWOOD | FL | | 03/28/2024 | | 592 | | (23) | | | (23) | | 569 | 569 | | | |
| 3300003796 | BROOKLYN | NY | | 06/10/2022 | | 418,950 | | | | | | | 418,950 | 418,950 | | | |
| 100153722 | AUBURN | CA | | 07/11/2024 | | 555 | | (26) | | | (26) | | 529 | 529 | | | |
| 100148542 | NAGS HEAD | NC | | 04/12/2024 | | 931 | | (18) | | | (18) | | 913 | 913 | | | |
| 100084769 | SPRING HILL | FL | | 08/02/2022 | | 260 | | (7) | | | (7) | | 253 | 253 | | | |
| 100164431 | WEST JORDAN | UT | | 08/21/2024 | | 305 | | (5) | | | (5) | | 300 | 300 | | | |
| 100162532 | RICHMOND | VA | | 08/12/2024 | | 283 | | (6) | | | (6) | | 277 | 277 | | | |
| 100156478 | WEST CHESTER | PA | | 06/24/2024 | | 613 | | (12) | | | (12) | | 601 | 601 | | | |
| 100140224 | DUCHESNE | UT | | 01/11/2024 | | 270,373 | | (6,262) | | | (6,262) | | 264,111 | 264,111 | | | |
| 100078906 | BRADENTON | FL | | 02/24/2022 | | 2,307 | | 46 | | | 46 | | 2,353 | 2,353 | | | |
| 100025495 | LAHAINA | HI | | 09/20/2018 | | 4,774 | | 42 | | | 42 | | 4,816 | 4,816 | | | |
| 100162858 | OLYMPIA | WA | | 08/12/2024 | | 315 | | (8) | | | (8) | | 307 | 307 | | | |
| 100143266 | WEST ORANGE | NJ | | 02/16/2024 | | 991 | | (17) | | | (17) | | 974 | 974 | | | |
| 100156401 | PORTLAND | OR | | 06/24/2024 | | 624 | | (10) | | | (10) | | 614 | 614 | | | |
| 100120469 | BENSALEM | PA | | 08/18/2023 | | 562 | | (21) | | | (21) | | 541 | 541 | | | |
| 100010643 | SAN DIEGO | CA | | 12/23/2016 | | 1,214 | | 282 | | | 282 | | 1,496 | 1,496 | | | |
| 100081483 | KILL DEVIL HILLS | NC | | 03/18/2022 | | 2,122 | | 57 | | | 57 | | 2,179 | 2,179 | | | |
| 100129853 | PALMDALE | CA | | 09/27/2023 | | 395 | | (4) | | | (4) | | 391 | 391 | | | |
| 100137839 | LITTLE ELM | TX | | 12/08/2023 | | 804 | | (17) | | | (17) | | 787 | 787 | | | |
| 100120223 | ROCKPORT | TX | | 08/18/2023 | | 769 | | (28) | | | (28) | | 741 | 741 | | | |
| 100141197 | LAVEEN | AZ | | 01/30/2024 | | 897 | | 7 | | | 7 | | 904 | 904 | | | |
| 100162098 | BROOKLYN | NY | | 07/31/2024 | | 311 | | (14) | | | (14) | | 297 | 297 | | | |
| 100152364 | PARKER | CO | | 05/17/2024 | | 1,527 | | 152 | | | 152 | | 1,679 | 1,679 | | | |
| 100142654 | HOWEY IN THE HILLS | FL | | 02/08/2024 | | 798 | | (8) | | | (8) | | 790 | 790 | | | |
| 100110252 | PETALUMA | CA | | 06/30/2023 | | 997 | | (26) | | | (26) | | 971 | 971 | | | |
| 100018447 | LOS ANGELES | CA | | 06/27/2018 | | 2,338 | | 2 | | | 2 | | 2,340 | 2,340 | | | |
| 100143357 | BAKERSFIELD | CA | | 02/16/2024 | | 522 | | (9) | | | (9) | | 513 | 513 | | | |
| 100135303 | PERKIOMENVILLE | PA | | 11/13/2023 | | 980 | | (3) | | | (3) | | 977 | 977 | | | |
| 100134060 | BROOKLYN | NY | | 10/25/2023 | | 956 | | (14) | | | (14) | | 942 | 942 | | | |
| 100067769 | WEST HARTFORD | CT | | 09/23/2021 | | 3,318 | | (123) | | | (123) | | 3,195 | 3,195 | | | |
| 100135255 | PINETOP | AZ | | 11/08/2023 | | 963 | | (5) | | | (5) | | 958 | 958 | | | |
| 100142474 | PIEDMONT | SC | | 03/08/2024 | | 16,018 | | (365) | | | (365) | | 15,653 | 15,653 | | | |
| 100115678 | ALPHARETTA | GA | | 07/20/2023 | | 1,192 | | 14 | | | 14 | | 1,206 | 1,206 | | | |
| 100116148 | SAN FRANCISCO | CA | | 07/20/2023 | | 1,693 | | 266 | | | 266 | | 1,959 | 1,959 | | | |
| 100120885 | HAYDEN | ID | | 08/30/2023 | | 976 | | 13 | | | 13 | | 989 | 989 | | | |
| 100099643 | PHOENIX | AZ | | 04/06/2023 | | 896 | | (6) | | | (6) | | 890 | 890 | | | |
| 100138729 | BRIDGEPORT | CT | | 02/02/2024 | | 644 | | (21) | | | (21) | | 623 | 623 | | | |
| 100120056 | JACKSON | NJ | | 08/11/2023 | | 983 | | (5) | | | (5) | | 978 | 978 | | | |
| 100142448 | SHELTON | WA | | 03/08/2024 | | 1,199 | | (58) | | | (58) | | 1,141 | 1,141 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151964 | CHARLOTTE | NC | | 06/14/2024 | | 496 | | (38) | | | (38) | | 458 | 458 | | | |
| 100151419 | PARAMUS | NJ | | 05/10/2024 | | 969 | | (16) | | | (16) | | 953 | 953 | | | |
| 100154813 | PORT SAINT LUCIE | FL | | 07/19/2024 | | 814 | | (49) | | | (49) | | 765 | 765 | | | |
| 100136567 | SAN BERNARDINO | CA | | 11/22/2023 | | 500 | | (15) | | | (15) | | 485 | 485 | | | |
| 100113308 | RIPON | CA | | 06/29/2023 | | 1,363 | | 105 | | | 105 | | 1,468 | 1,468 | | | |
| 100150677 | RICHARDSON | TX | | 05/06/2024 | | 1,052 | | (5) | | | (5) | | 1,047 | 1,047 | | | |
| 100115931 | ROCKVILLE | MD | | 07/20/2023 | | 1,142 | | (6) | | | (6) | | 1,136 | 1,136 | | | |
| 100164757 | DAYTONA BEACH | FL | | 08/26/2024 | | 274 | | (8) | | | (8) | | 266 | 266 | | | |
| 100144272 | KEARNY | NJ | | 03/07/2024 | | 953 | | (62) | | | (62) | | 891 | 891 | | | |
| 100083599 | COACHELLA | CA | | 07/25/2022 | | 1,145 | | (33) | | | (33) | | 1,112 | 1,112 | | | |
| 100114793 | SEVIERVILLE | TN | | 07/10/2023 | | 1,015 | | (3) | | | (3) | | 1,012 | 1,012 | | | |
| 100115608 | SUBLIMITY | OR | | 07/19/2023 | | 1,038 | | (23) | | | (23) | | 1,015 | 1,015 | | | |
| 100081322 | MOUNTLAKE TERRACE | WA | | 03/18/2022 | | 2,300 | | 72 | | | 72 | | 2,372 | 2,372 | | | |
| 100091551 | STATEN ISLAND | NY | | 01/20/2023 | | 1,353 | | (12) | | | (12) | | 1,341 | 1,341 | | | |
| 100133989 | TAMPA | FL | | 10/25/2023 | | 850 | | (9) | | | (9) | | 841 | 841 | | | |
| 100113906 | STERLING | VA | | 06/29/2023 | | 6,895 | | 126 | | | 126 | | 7,021 | 7,021 | | | |
| 100120721 | GOLD BEACH | OR | | 08/25/2023 | | 998 | | 6 | | | 6 | | 1,004 | 1,004 | | | |
| 100164512 | VICTORVILLE | CA | | 08/21/2024 | | 429 | | (4) | | | (4) | | 425 | 425 | | | |
| 100129571 | PHILADELPHIA | PA | | 09/29/2023 | | 1,037 | | (5) | | | (5) | | 1,032 | 1,032 | | | |
| 100128253 | LAKE ELSINORE | CA | | 09/14/2023 | | 788 | | (27) | | | (27) | | 761 | 761 | | | |
| 100144149 | LOS ANGELES | CA | | 03/07/2024 | | 1,056 | | (8) | | | (8) | | 1,048 | 1,048 | | | |
| 100115816 | MARATHON | FL | | 07/20/2023 | | 1,013 | | (26) | | | (26) | | 987 | 987 | | | |
| 100137360 | LOS ANGELES | CA | | 12/01/2023 | | 621 | | (5) | | | (5) | | 616 | 616 | | | |
| 100110059 | BRENTWOOD | NY | | 06/23/2023 | | 1,013 | | (5) | | | (5) | | 1,008 | 1,008 | | | |
| 100064397 | OLNEY | MD | | 07/01/2021 | | 2,108 | | 25 | | | 25 | | 2,133 | 2,133 | | | |
| 100151681 | COLLEYVILLE | TX | | 05/10/2024 | | 1,068 | | 3 | | | 3 | | 1,071 | 1,071 | | | |
| 100140163 | MURRIETA | CA | | 01/09/2024 | | 1,454 | | 92 | | | 92 | | 1,546 | 1,546 | | | |
| 100131830 | CYPRESS | TX | | 10/06/2023 | | 1,423 | | (57) | | | (57) | | 1,366 | 1,366 | | | |
| 100115380 | FREDERICKSBURG | VA | | 07/17/2023 | | 1,222 | | (28) | | | (28) | | 1,194 | 1,194 | | | |
| 100153835 | PHILADELPHIA | PA | | 07/10/2024 | | 1,593 | | (28) | | | (28) | | 1,565 | 1,565 | | | |
| 100099859 | MIDLAND | TX | | 03/07/2023 | | 993 | | (21) | | | (21) | | 972 | 972 | | | |
| 100054882 | KELLER | TX | | 03/23/2021 | | 1,269 | | (72) | | | (72) | | 1,197 | 1,197 | | | |
| 100027050 | SEASIDE | CA | | 09/26/2018 | | 1,225 | | 142 | | | 142 | | 1,367 | 1,367 | | | |
| 100160554 | SOUTH LAKE TAHOE | CA | | 07/19/2024 | | 267 | | (4) | | | (4) | | 263 | 263 | | | |
| 100132774 | PEMBROKE PINES | FL | | 11/03/2023 | | 868 | | 23 | | | 23 | | 891 | 891 | | | |
| 100129504 | ELIZABETH | NJ | | 09/29/2023 | | 998 | | (3) | | | (3) | | 995 | 995 | | | |
| 100152821 | BOCA RATON | FL | | 05/22/2024 | | 1,254 | | (44) | | | (44) | | 1,210 | 1,210 | | | |
| 100112269 | SANTA ANA | CA | | 06/29/2023 | | 1,019 | | 561 | | | 561 | | 1,580 | 1,580 | | | |
| 100119620 | VISALIA | CA | | 07/31/2023 | | 243 | | | | | | | 243 | 243 | | | |
| 100144173 | BAILEY | CO | | 03/07/2024 | | 940 | | (24) | | | (24) | | 916 | 916 | | | |
| 100120022 | LAKEWOOD | NJ | | 08/11/2023 | | 1,108 | | (5) | | | (5) | | 1,103 | 1,103 | | | |
| 100156376 | WADDELL | AZ | | 07/25/2024 | | 762 | | (40) | | | (40) | | 722 | 722 | | | |
| 100147606 | LA PUENTE | CA | | 04/04/2024 | | 507 | | (36) | | | (36) | | 471 | 471 | | | |
| 100102619 | SPOKANE VALLEY | WA | | 06/22/2023 | | 467 | | 47 | | | 47 | | 514 | 514 | | | |
| 100076465 | ST. CLOUD | FL | | 12/21/2021 | | 2,181 | | (34) | | | (34) | | 2,147 | 2,147 | | | |
| 100134667 | LEHIGH ACRES | FL | | 10/30/2023 | | 694 | | 6 | | | 6 | | 700 | 700 | | | |
| 100137538 | KALISPELL | MT | | 12/08/2023 | | 970 | | (11) | | | (11) | | 959 | 959 | | | |
| 100132715 | HONOLULU | HI | | 11/03/2023 | | 603 | | (1) | | | (1) | | 602 | 602 | | | |
| 100137537 | KEYSTONE | CO | | 12/08/2023 | | 934 | | (23) | | | (23) | | 911 | 911 | | | |
| 100158797 | EDMOND | OK | | 07/10/2024 | | 304 | | (8) | | | (8) | | 296 | 296 | | | |
| 100156005 | BENICIA | CA | | 06/18/2024 | | 869 | | (29) | | | (29) | | 840 | 840 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146638 | EVANSTON | IL | | 03/20/2024 | | 757 | | (17) | | | (17) | | 740 | 740 | | | |
| 100147665 | KIMBERLY | ID | | 04/04/2024 | | 943 | | (12) | | | (12) | | 931 | 931 | | | |
| 100158602 | DENVER | CO | | 07/10/2024 | | 275 | | (7) | | | (7) | | 268 | 268 | | | |
| 100142776 | CELINA | TX | | 02/08/2024 | | 1,808 | | (36) | | | (36) | | 1,772 | 1,772 | | | |
| 100149929 | MONEE | IL | | 06/07/2024 | | 1,033 | | 13 | | | 13 | | 1,046 | 1,046 | | | |
| 100148077 | BROOMFIELD | CO | | 04/10/2024 | | 1,240 | | 14 | | | 14 | | 1,254 | 1,254 | | | |
| 100117634 | FRESH MEADOWS | NY | | 07/20/2023 | | 618 | | (2) | | | (2) | | 616 | 616 | | | |
| 100144179 | DALLAS | TX | | 03/07/2024 | | 1,190 | | 11 | | | 11 | | 1,201 | 1,201 | | | |
| 100139664 | MIDDLEBORO | MA | | 12/28/2023 | | 664 | | 9 | | | 9 | | 673 | 673 | | | |
| 100160062 | MIAMI GARDENS | FL | | 07/17/2024 | | 282 | | (10) | | | (10) | | 272 | 272 | | | |
| 100080054 | ALHAMBRA | CA | | 04/25/2022 | | 2,198 | | 74 | | | 74 | | 2,272 | 2,272 | | | |
| 100149590 | HERMITAGE | TN | | 04/26/2024 | | 837 | | (6) | | | (6) | | 831 | 831 | | | |
| 100079866 | NORTH LAS VEGAS | NV | | 04/25/2022 | | 1,728 | | (54) | | | (54) | | 1,674 | 1,674 | | | |
| 100134999 | HOLLY SPRINGS | GA | | 10/30/2023 | | 1,435 | | (33) | | | (33) | | 1,402 | 1,402 | | | |
| 100135266 | COMANCHE | TX | | 11/08/2023 | | 965 | | (2) | | | (2) | | 963 | 963 | | | |
| 100142899 | BLUFFTON | SC | | 02/09/2024 | | 554 | | | | | | | 554 | 554 | | | |
| 100054715 | SANTA CLARITA | CA | | 03/23/2021 | | 3,163 | | (81) | | | (81) | | 3,082 | 3,082 | | | |
| 100153299 | WESLEY CHAPEL | FL | | 05/30/2024 | | 836 | | (16) | | | (16) | | 820 | 820 | | | |
| 100132032 | CARY | NC | | 10/13/2023 | | 1,469 | | (16) | | | (16) | | 1,453 | 1,453 | | | |
| 100155878 | PROSPER | TX | | 06/17/2024 | | 692 | | 4 | | | 4 | | 696 | 696 | | | |
| 100164782 | LACONIA | NH | | 08/26/2024 | | 304 | | (7) | | | (7) | | 297 | 297 | | | |
| 100146889 | DURANGO | CO | | 03/26/2024 | | 1,913 | | (47) | | | (47) | | 1,866 | 1,866 | | | |
| 100159443 | LANCASTER | CA | | 07/15/2024 | | 9,585 | | (203) | | | (203) | | 9,382 | 9,382 | | | |
| 100135267 | CLERMONT | FL | | 11/08/2023 | | 1,030 | | 29 | | | 29 | | 1,059 | 1,059 | | | |
| 100133695 | AUSTIN | TX | | 10/23/2023 | | 1,049 | | (4) | | | (4) | | 1,045 | 1,045 | | | |
| 100135596 | ELGIN | SC | | 11/09/2023 | | 630 | | 2 | | | 2 | | 632 | 632 | | | |
| 100160131 | CHICAGO | IL | | 07/17/2024 | | 284 | | (8) | | | (8) | | 276 | 276 | | | |
| 100132338 | CITRUS HEIGHTS | CA | | 11/03/2023 | | 1,212 | | 273 | | | 273 | | 1,485 | 1,485 | | | |
| 100148520 | KATY | TX | | 04/12/2024 | | 1,292 | | (5) | | | (5) | | 1,287 | 1,287 | | | |
| 100161414 | VANCOUVER | WA | | 07/29/2024 | | 678 | | (8) | | | (8) | | 670 | 670 | | | |
| 100132328 | RANCHO CORDOVA | CA | | 11/03/2023 | | 1,300 | | 155 | | | 155 | | 1,455 | 1,455 | | | |
| 100086157 | CASTLE ROCK | CO | | 10/07/2022 | | 2,082 | | (37) | | | (37) | | 2,045 | 2,045 | | | |
| 100156548 | BREMERTON | WA | | 06/24/2024 | | 852 | | (21) | | | (21) | | 831 | 831 | | | |
| 100159399 | BOISE | ID | | 07/15/2024 | | 610 | | (18) | | | (18) | | 592 | 592 | | | |
| 100065500 | SALT LAKE CITY | UT | | 07/28/2021 | | 1,977 | | (26) | | | (26) | | 1,951 | 1,951 | | | |
| 100120435 | WILDOMAR | CA | | 08/18/2023 | | 1,020 | | (34) | | | (34) | | 986 | 986 | | | |
| 100119534 | CHARLOTTE | NC | | 07/28/2023 | | 1,003 | | (10) | | | (10) | | 993 | 993 | | | |
| 100116063 | OJAI | CA | | 07/20/2023 | | 1,180 | | 1 | | | 1 | | 1,181 | 1,181 | | | |
| 100140771 | DAVENPORT | FL | | 01/22/2024 | | 593 | | (20) | | | (20) | | 573 | 573 | | | |
| 100100887 | WILMINGTON | CA | | 04/28/2023 | | 3,368 | | 198 | | | 198 | | 3,566 | 3,566 | | | |
| 100162773 | GRAPEVINE | TX | | 08/12/2024 | | 646 | | (2) | | | (2) | | 644 | 644 | | | |
| 100135789 | CRANBERRY TOWNSHIP | PA | | 11/10/2023 | | 2,334 | | 5 | | | 5 | | 2,339 | 2,339 | | | |
| 100115475 | COEUR D'ALENE | ID | | 07/17/2023 | | 756 | | (23) | | | (23) | | 733 | 733 | | | |
| 100137554 | RANCHO MISSION VIEJO | CA | | 12/08/2023 | | 300,309 | | 2,455 | | | 2,455 | | 302,764 | 302,764 | | | |
| 100132358 | DEERFIELD | FL | | 11/03/2023 | | 1,066 | | 66 | | | 66 | | 1,132 | 1,132 | | | |
| 100156505 | DULUTH | GA | | 06/24/2024 | | 609 | | (11) | | | (11) | | 598 | 598 | | | |
| 100158870 | GULF SHORES | AL | | 07/12/2024 | | 311 | | (9) | | | (9) | | 302 | 302 | | | |
| 100155171 | CHARLEVOIX | MI | | 07/19/2024 | | 513 | | (23) | | | (23) | | 490 | 490 | | | |
| 100161710 | AURORA | CO | | 07/30/2024 | | 265 | | (4) | | | (4) | | 261 | 261 | | | |
| 100165691 | FONTANA | CA | | 08/29/2024 | | 259 | | (2) | | | (2) | | 257 | 257 | | | |
| 100110314 | LOS ANGELES | CA | | 06/30/2023 | | 1,199 | | 18 | | | 18 | | 1,217 | 1,217 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128403 | BRADENTON | FL | | 09/15/2023 | | 880 | | (6) | | | (6) | | 874 | 874 | | | |
| 100055155 | BRONX | NY | | 03/23/2021 | | 3,694 | | 313 | | | 313 | | 4,007 | 4,007 | | | |
| 100152662 | SEWICKLEY | PA | | 05/17/2024 | | 917 | | (10) | | | (10) | | 907 | 907 | | | |
| 100103403 | FRESNO | CA | | 06/16/2023 | | 907 | | (38) | | | (38) | | 869 | 869 | | | |
| 100115102 | DAYTONA BEACH SHORES | FL | | 07/14/2023 | | 1,298 | | 20 | | | 20 | | 1,318 | 1,318 | | | |
| 100109960 | CONYERS | GA | | 06/22/2023 | | 862 | | (30) | | | (30) | | 832 | 832 | | | |
| 100153961 | ROSEMEAD | CA | | 06/05/2024 | | 532 | | (13) | | | (13) | | 519 | 519 | | | |
| 100143922 | MORENO VALLEY | CA | | 02/29/2024 | | 710 | | (19) | | | (19) | | 691 | 691 | | | |
| 100159519 | EDINBURG | TX | | 07/15/2024 | | 274 | | (2) | | | (2) | | 272 | 272 | | | |
| 100132698 | BRADENTON | FL | | 11/03/2023 | | 783 | | 10 | | | 10 | | 793 | 793 | | | |
| 100116801 | ALAMEDA | CA | | 07/20/2023 | | 1,969 | | 477 | | | 477 | | 2,446 | 2,446 | | | |
| 100148466 | ROSELAND | NJ | | 04/12/2024 | | 953 | | (29) | | | (29) | | 924 | 924 | | | |
| 100126592 | FULLERTON | CA | | 08/30/2023 | | 503 | | 24 | | | 24 | | 527 | 527 | | | |
| 100162012 | SEMINOLE | FL | | 07/31/2024 | | 334 | | (16) | | | (16) | | 318 | 318 | | | |
| 100079235 | CASTLE ROCK | CO | | 02/14/2022 | | 2,176 | | 18 | | | 18 | | 2,194 | 2,194 | | | |
| 100140409 | RALEIGH | NC | | 01/18/2024 | | 959 | | (25) | | | (25) | | 934 | 934 | | | |
| 100150872 | SARASOTA | FL | | 05/08/2024 | | 693 | | (12) | | | (12) | | 681 | 681 | | | |
| 100152175 | ROTONDA WEST | FL | | 05/17/2024 | | 1,012 | | (1) | | | (1) | | 1,011 | 1,011 | | | |
| 100076823 | MORRISTOWN | NJ | | 12/27/2021 | | 2,672 | | (173) | | | (173) | | 2,499 | 2,499 | | | |
| 100148909 | FRESNO | CA | | 04/17/2024 | | 890 | | (18) | | | (18) | | 872 | 872 | | | |
| 100091430 | PHOENIX | AZ | | 02/22/2023 | | 1,020 | | (7) | | | (7) | | 1,013 | 1,013 | | | |
| 100141432 | LAKE WORTH | FL | | 01/30/2024 | | 791 | | (17) | | | (17) | | 774 | 774 | | | |
| 100110302 | BALTIMORE | MD | | 06/30/2023 | | 3,261 | | (38) | | | (38) | | 3,223 | 3,223 | | | |
| 100153362 | LAS VEGAS | NV | | 05/30/2024 | | 1,289 | | (3) | | | (3) | | 1,286 | 1,286 | | | |
| 100140568 | OCEANSIDE | NY | | 01/19/2024 | | 772 | | (23) | | | (23) | | 749 | 749 | | | |
| 100057769 | SACRAMENTO | CA | | 06/30/2021 | | 2,328 | | (34) | | | (34) | | 2,294 | 2,294 | | | |
| 100148310 | VANCOUVER | WA | | 04/12/2024 | | 835 | | (9) | | | (9) | | 826 | 826 | | | |
| 100115167 | NEWARK | NJ | | 07/17/2023 | | 1,037 | | (37) | | | (37) | | 1,000 | 1,000 | | | |
| 100080754 | PHOENIX | AZ | | 03/10/2022 | | 3,067 | | (44) | | | (44) | | 3,023 | 3,023 | | | |
| 100131954 | TUCSON | AZ | | 10/13/2023 | | 1,112 | | 16 | | | 16 | | 1,128 | 1,128 | | | |
| 100110610 | LOWELL | MA | | 06/30/2023 | | 1,343 | | 31 | | | 31 | | 1,374 | 1,374 | | | |
| 100108431 | HAVERSTRAW | NY | | 05/25/2023 | | 930 | | (16) | | | (16) | | 914 | 914 | | | |
| 100142780 | CELINA | TX | | 02/08/2024 | | 847 | | (25) | | | (25) | | 822 | 822 | | | |
| 100018049 | ATLANTA | GA | | 06/08/2018 | | 2,187 | | (43) | | | (43) | | 2,144 | 2,144 | | | |
| 100153648 | MELBOURNE | FL | | 05/31/2024 | | 761 | | (29) | | | (29) | | 732 | 732 | | | |
| 100137919 | BATTLE GROUND | IN | | 12/12/2023 | | 859 | | (9) | | | (9) | | 850 | 850 | | | |
| 100156217 | HATFIELD | PA | | 06/20/2024 | | 519 | | (25) | | | (25) | | 494 | 494 | | | |
| 100148738 | VISALIA | CA | | 04/17/2024 | | 955 | | (13) | | | (13) | | 942 | 942 | | | |
| 100159270 | ALGONA | WA | | 07/15/2024 | | 311 | | (8) | | | (8) | | 303 | 303 | | | |
| 100116182 | MIAMI BEACH | FL | | 07/20/2023 | | 1,849 | | 465 | | | 465 | | 2,314 | 2,314 | | | |
| 100115017 | KISSIMMEE | FL | | 07/14/2023 | | 1,006 | | 11 | | | 11 | | 1,017 | 1,017 | | | |
| 100151348 | DALLAS | TX | | 05/10/2024 | | 828 | | (30) | | | (30) | | 798 | 798 | | | |
| 100140808 | FRANKFORT | IL | | 03/06/2024 | | 906 | | (14) | | | (14) | | 892 | 892 | | | |
| 100162620 | LANTANA | TX | | 08/12/2024 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |
| 100148719 | RALEIGH | NC | | 04/17/2024 | | 948 | | (12) | | | (12) | | 936 | 936 | | | |
| 100091101 | SYCAMORE | IL | | 01/31/2023 | | 707 | | (17) | | | (17) | | 690 | 690 | | | |
| 100086507 | LOUISBURG | NC | | 09/30/2022 | | 3,153 | | 6 | | | 6 | | 3,159 | 3,159 | | | |
| 100135383 | BEAVERTON | OR | | 11/13/2023 | | 887 | | 5 | | | 5 | | 892 | 892 | | | |
| 100156599 | MENIFEE | CA | | 06/24/2024 | | 814 | | 27 | | | 27 | | 841 | 841 | | | |
| 100119608 | CANTON | GA | | 07/31/2023 | | 992 | | (16) | | | (16) | | 976 | 976 | | | |
| 100161422 | ROSEVILLE | CA | | 07/29/2024 | | 336 | | (5) | | | (5) | | 331 | 331 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140040 | WILMINGTON | NC | | 01/09/2024 | | 873 | | (25) | | | (25) | | 848 | 848 | | | |
| 100140041 | WILMINGTON | NC | | 01/09/2024 | | 873 | | (25) | | | (25) | | 848 | 848 | | | |
| 100127665 | STATEN ISLAND | NY | | 09/08/2023 | | 900 | | 4 | | | 4 | | 904 | 904 | | | |
| 100160008 | MIAMI | FL | | 08/16/2024 | | 310 | | (4) | | | (4) | | 306 | 306 | | | |
| 100156717 | REDMOND | OR | | 06/26/2024 | | 301 | | (13) | | | (13) | | 288 | 288 | | | |
| 100142872 | AUSTIN | TX | | 02/09/2024 | | 858 | | (25) | | | (25) | | 833 | 833 | | | |
| 100138202 | LAKEVILLE | MN | | 12/14/2023 | | 880 | | (5) | | | (5) | | 875 | 875 | | | |
| 100112446 | SANTA MONICA | CA | | 06/29/2023 | | 5,145 | | 775 | | | 775 | | 5,920 | 5,920 | | | |
| 100159241 | EVERETT | WA | | 07/15/2024 | | 699 | | (5) | | | (5) | | 694 | 694 | | | |
| 100116279 | KISSIMMEE | FL | | 07/20/2023 | | 1,415 | | (38) | | | (38) | | 1,377 | 1,377 | | | |
| 100153217 | ANCHORAGE | AK | | 05/30/2024 | | 1,225 | | 12 | | | 12 | | 1,237 | 1,237 | | | |
| 100139948 | NIPOMO | CA | | 01/09/2024 | | 840 | | (11) | | | (11) | | 829 | 829 | | | |
| 100142736 | BRADENTON | FL | | 02/08/2024 | | 957 | | (4) | | | (4) | | 953 | 953 | | | |
| 100147836 | HOPEWELL TOWNSHIP | NJ | | 04/08/2024 | | 1,050 | | (10) | | | (10) | | 1,040 | 1,040 | | | |
| 100164406 | PEORIA | AZ | | 08/21/2024 | | 303 | | (9) | | | (9) | | 294 | 294 | | | |
| 100120081 | HERRIMAN | UT | | 08/11/2023 | | 1,207 | | 35 | | | 35 | | 1,242 | 1,242 | | | |
| 100142860 | CASTAIC | CA | | 02/08/2024 | | 1,190 | | 8 | | | 8 | | 1,198 | 1,198 | | | |
| 100148701 | PALMDALE | CA | | 04/17/2024 | | 876 | | (17) | | | (17) | | 859 | 859 | | | |
| 100116529 | LAS VEGAS | NV | | 07/20/2023 | | 1,263 | | 110 | | | 110 | | 1,373 | 1,373 | | | |
| 100116501 | BLOOMINGTON | IN | | 07/20/2023 | | 1,526 | | 239 | | | 239 | | 1,765 | 1,765 | | | |
| 100120395 | HESPERIA | CA | | 08/18/2023 | | 601 | | (4) | | | (4) | | 597 | 597 | | | |
| 100134393 | VALLEY SPGS | CA | | 10/27/2023 | | 701 | | (9) | | | (9) | | 692 | 692 | | | |
| 100103263 | SAN ANTONIO | TX | | 04/27/2023 | | 718 | | (44) | | | (44) | | 674 | 674 | | | |
| 100080438 | HOMESTEAD | FL | | 03/10/2022 | | 1,645 | | (49) | | | (49) | | 1,596 | 1,596 | | | |
| 100090728 | EAST ORANGE | NJ | | 12/29/2022 | | 972 | | (18) | | | (18) | | 954 | 954 | | | |
| 100081770 | ATLANTA | GA | | 03/25/2022 | | 1,824 | | (50) | | | (50) | | 1,774 | 1,774 | | | |
| 100079757 | ANTIOCH | CA | | 04/08/2022 | | 3,094 | | 38 | | | 38 | | 3,132 | 3,132 | | | |
| 100153652 | ORLANDO | FL | | 05/31/2024 | | 1,169 | | 15 | | | 15 | | 1,184 | 1,184 | | | |
| 100011610 | CHOWCHILLA | CA | | 03/08/2017 | | 1,409 | | 363 | | | 363 | | 1,772 | 1,772 | | | |
| 100115962 | LITTLEROCK | CA | | 07/20/2023 | | 980 | | (14) | | | (14) | | 966 | 966 | | | |
| 100100779 | GILROY | CA | | 04/28/2023 | | 4,030 | | 363 | | | 363 | | 4,393 | 4,393 | | | |
| 100117999 | EAGLE MOUNTAIN | UT | | 07/20/2023 | | 992 | | (21) | | | (21) | | 971 | 971 | | | |
| 100152380 | STOCKTON | CA | | 05/17/2024 | | 932 | | (14) | | | (14) | | 918 | 918 | | | |
| 100141012 | AUBURN | GA | | 02/20/2024 | | 859 | | (17) | | | (17) | | 842 | 842 | | | |
| 100149402 | MOUNT JULIET | TN | | 04/24/2024 | | 1,066 | | (16) | | | (16) | | 1,050 | 1,050 | | | |
| 100161539 | BELGRADE | MT | | 07/30/2024 | | 302 | | (8) | | | (8) | | 294 | 294 | | | |
| 100133502 | NEWARK | NJ | | 10/19/2023 | | 605 | | 18 | | | 18 | | 623 | 623 | | | |
| 100156873 | YONKERS | NY | | 06/27/2024 | | 933 | | (22) | | | (22) | | 911 | 911 | | | |
| 100117675 | GATLINBURG | TN | | 07/20/2023 | | 1,114 | | | | | | | 1,114 | 1,114 | | | |
| 100145869 | NORTH PORT | FL | | 03/15/2024 | | 697 | | (40) | | | (40) | | 657 | 657 | | | |
| 100137869 | METUCHEN | NJ | | 12/08/2023 | | 605 | | (5) | | | (5) | | 600 | 600 | | | |
| 100116228 | ST ALBANS | NY | | 07/20/2023 | | 1,881 | | 601 | | | 601 | | 2,482 | 2,482 | | | |
| 100149180 | SACRAMENTO | CA | | 04/22/2024 | | 724 | | (19) | | | (19) | | 705 | 705 | | | |
| 100083656 | LARGO | FL | | 06/23/2022 | | 920 | | 2 | | | 2 | | 922 | 922 | | | |
| 100044522 | GRANADA HILLS | CA | | 11/19/2020 | | 1,700 | | 324 | | | 324 | | 2,024 | 2,024 | | | |
| 100110369 | THE WOODLANDS | TX | | 06/30/2023 | | 1,333 | | 20 | | | 20 | | 1,353 | 1,353 | | | |
| 100016509 | CHICAGO | IL | | 04/10/2018 | | 2,427 | | (15) | | | (15) | | 2,412 | 2,412 | | | |
| 100152189 | ROSEVILLE | CA | | 05/17/2024 | | 983 | | (5) | | | (5) | | 978 | 978 | | | |
| 100091008 | LAS VEGAS | NV | | 01/31/2023 | | 779 | | (25) | | | (25) | | 754 | 754 | | | |
| 100114753 | PALM SPRINGS | CA | | 07/07/2023 | | 1,121 | | (41) | | | (41) | | 1,080 | 1,080 | | | |
| 100129229 | WINTER PARK | FL | | 11/03/2023 | | 906 | | (10) | | | (10) | | 896 | 896 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129388 | MANZANITA | OR | | 09/26/2023 | | 1,118 | | 20 | | | 20 | | 1,138 | 1,138 | | | |
| 100127603 | HERRIMAN | UT | | 09/08/2023 | | 1,089 | | 10 | | | 10 | | 1,099 | 1,099 | | | |
| 100119672 | AIKEN | SC | | 08/08/2023 | | 1,100 | | (9) | | | (9) | | 1,091 | 1,091 | | | |
| 100144450 | THORNDALE | TX | | 04/26/2024 | | 1,014 | | (8) | | | (8) | | 1,006 | 1,006 | | | |
| 100142062 | WESTMINSTER | CA | | 02/29/2024 | | 858 | | (15) | | | (15) | | 843 | 843 | | | |
| 100090857 | NEWARK | NJ | | 01/06/2023 | | 934 | | (1) | | | (1) | | 933 | 933 | | | |
| 100152596 | EL MIRAGE | AZ | | 05/17/2024 | | 1,034 | | 4 | | | 4 | | 1,038 | 1,038 | | | |
| 100084829 | BOYNTON BEACH | FL | | 08/02/2022 | | 1,060 | | 3 | | | 3 | | 1,063 | 1,063 | | | |
| 100107907 | AUSTIN | TX | | 06/29/2023 | | 979 | | (14) | | | (14) | | 965 | 965 | | | |
| 100130414 | SUFFERN | NY | | 09/28/2023 | | 742 | | (6) | | | (6) | | 736 | 736 | | | |
| 100160542 | GRAIN VALLEY | MO | | 07/19/2024 | | 258 | | (9) | | | (9) | | 249 | 249 | | | |
| 100141718 | HACKENSACK | NJ | | 01/30/2024 | | 970 | | (36) | | | (36) | | 934 | 934 | | | |
| 100147589 | LOMPOC | CA | | 04/04/2024 | | 1,225 | | (44) | | | (44) | | 1,181 | 1,181 | | | |
| 100135621 | THORNTON | CO | | 11/09/2023 | | 564 | | (10) | | | (10) | | 554 | 554 | | | |
| 100110210 | MURRIETA | CA | | 06/30/2023 | | 1,211 | | 4 | | | 4 | | 1,215 | 1,215 | | | |
| 100136576 | GLENDALE | AZ | | 11/22/2023 | | 748 | | (20) | | | (20) | | 728 | 728 | | | |
| 100160945 | ROSEVILLE | CA | | 07/24/2024 | | 20,995 | | (691) | | | (691) | | 20,304 | 20,304 | | | |
| 100156792 | CHANDLER | AZ | | 06/26/2024 | | 331 | | (7) | | | (7) | | 324 | 324 | | | |
| 100146963 | MELISSA | TX | | 03/26/2024 | | 918 | | (19) | | | (19) | | 899 | 899 | | | |
| 100147539 | NAPLES | FL | | 04/03/2024 | | 695 | | (38) | | | (38) | | 657 | 657 | | | |
| 100138063 | SAN BERNARDINO | CA | | 12/13/2023 | | 388 | | (6) | | | (6) | | 382 | 559 | | 177 | 177 |
| 100115445 | PHOENIX | AZ | | 07/17/2023 | | 1,148 | | 6 | | | 6 | | 1,154 | 1,154 | | | |
| 100091421 | GATLINBURG | TN | | 02/22/2023 | | 1,014 | | (9) | | | (9) | | 1,005 | 1,005 | | | |
| 100132013 | HIXSON | TN | | 10/13/2023 | | 1,005 | | 5 | | | 5 | | 1,010 | 1,010 | | | |
| 100119310 | CHICAGO | IL | | 07/31/2023 | | 971 | | (11) | | | (11) | | 960 | 960 | | | |
| 100115424 | MIAMI | FL | | 07/17/2023 | | 1,095 | | 25 | | | 25 | | 1,120 | 1,120 | | | |
| 100088854 | OREGON CITY | OR | | 11/15/2022 | | 1,111 | | 6 | | | 6 | | 1,117 | 1,117 | | | |
| 100151396 | LOS ANGELES | CA | | 05/10/2024 | | 1,250 | | (29) | | | (29) | | 1,221 | 1,221 | | | |
| 100150103 | VICTORVILLE | CA | | 06/14/2024 | | 817 | | (24) | | | (24) | | 793 | 793 | | | |
| 100165051 | TIGARD | OR | | 08/28/2024 | | 224 | | (10) | | | (10) | | 214 | 214 | | | |
| 100129839 | RIALTO | CA | | 09/27/2023 | | 653 | | (28) | | | (28) | | 625 | 625 | | | |
| 100117412 | ANAHEIM | CA | | 07/20/2023 | | 1,917 | | 424 | | | 424 | | 2,341 | 2,341 | | | |
| 100118129 | CONGERS | NY | | 07/20/2023 | | 809 | | 4 | | | 4 | | 813 | 813 | | | |
| 100159389 | ROSEVILLE | CA | | 07/15/2024 | | 404 | | 6 | | | 6 | | 410 | 410 | | | |
| 100054160 | SADDLE BROOK | NJ | | 03/23/2021 | | 1,093 | | (230) | | | (230) | | 863 | 863 | | | |
| 100143369 | WHITMAN | MA | | 02/16/2024 | | 604 | | (9) | | | (9) | | 595 | 595 | | | |
| 100076539 | VAN NUYS | CA | | 01/04/2022 | | 2,147 | | (37) | | | (37) | | 2,110 | 2,110 | | | |
| 100139662 | NORTH GRAFTON | MA | | 12/28/2023 | | 573 | | 7 | | | 7 | | 580 | 580 | | | |
| 100082640 | MIAMI | FL | | 04/14/2022 | | 1,998 | | 3 | | | 3 | | 2,001 | 2,001 | | | |
| 100149835 | LOS ANGELES | CA | | 04/29/2024 | | 665 | | (16) | | | (16) | | 649 | 649 | | | |
| 100160875 | CLIFTON | CO | | 07/24/2024 | | 604 | | (18) | | | (18) | | 586 | 586 | | | |
| 100091621 | DENVER | CO | | 03/07/2023 | | 1,409 | | (29) | | | (29) | | 1,380 | 1,380 | | | |
| 100161975 | TAMPA | FL | | 07/31/2024 | | 238 | | (10) | | | (10) | | 228 | 228 | | | |
| 100157650 | LIGHTHOUSE POINT | FL | | 06/28/2024 | | 600 | | (5) | | | (5) | | 595 | 595 | | | |
| 100081518 | COSTA MESA | CA | | 03/18/2022 | | 2,061 | | 34 | | | 34 | | 2,095 | 2,095 | | | |
| 100153398 | ELLENSBURG | WA | | 05/30/2024 | | 747 | | (27) | | | (27) | | 720 | 720 | | | |
| 100153478 | HEMPSTEAD | NY | | 05/30/2024 | | 759 | | (24) | | | (24) | | 735 | 735 | | | |
| 100000333 | UNION CITY | CA | | 09/27/2016 | | 2,130 | | (27) | | | (27) | | 2,103 | 2,103 | | | |
| 100110334 | SAN LEANDRO | CA | | 06/30/2023 | | 1,050 | | (12) | | | (12) | | 1,038 | 1,038 | | | |
| 100135644 | DAVIDSONVILLE | MD | | 11/09/2023 | | 619 | | 2 | | | 2 | | 621 | 621 | | | |
| 100070452 | GARFIELD | NJ | | 09/23/2021 | | 1,990 | | (69) | | | (69) | | 1,921 | 1,921 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100130197 | STUART | FL | | 11/15/2023 | | 778 | | (28) | | | (28) | | 750 | 750 | | | |
| 100148906 | ORLANDO | FL | | 04/17/2024 | | 897 | | (23) | | | (23) | | 874 | 874 | | | |
| 100133373 | FLANDERS | NY | | 11/21/2023 | | 798 | | 10 | | | 10 | | 808 | 808 | | | |
| 100151051 | ATLANTA | GA | | 05/08/2024 | | 1,893 | | 76 | | | 76 | | 1,969 | 1,969 | | | |
| 100120510 | FORT LAUDERDALE | FL | | 08/18/2023 | | 939 | | (18) | | | (18) | | 921 | 921 | | | |
| 100088024 | REUNION | FL | | 10/25/2022 | | 822 | | (56) | | | (56) | | 766 | 766 | | | |
| 100160233 | CLEVELAND | GA | | 07/18/2024 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100102393 | SANTA PAULA | CA | | 06/07/2023 | | 1,153 | | (33) | | | (33) | | 1,120 | 1,120 | | | |
| 100142769 | CAPE CORAL | FL | | 02/08/2024 | | 984 | | (7) | | | (7) | | 977 | 977 | | | |
| 100089992 | LAWTON | OK | | 01/13/2023 | | 529 | | (2) | | | (2) | | 527 | 527 | | | |
| 100137199 | HOMESTEAD | FL | | 11/28/2023 | | 646 | | (26) | | | (26) | | 620 | 620 | | | |
| 100101646 | ELLIJAY | GA | | 04/26/2023 | | 1,334 | | 29 | | | 29 | | 1,363 | 1,363 | | | |
| 100127515 | AUSTIN | TX | | 09/08/2023 | | 1,010 | | (9) | | | (9) | | 1,001 | 1,001 | | | |
| 100149806 | CHANDLER | AZ | | 04/26/2024 | | 986 | | (4) | | | (4) | | 982 | 982 | | | |
| 100160172 | TAMARAC | FL | | 07/18/2024 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100084634 | KISSIMMEE | FL | | 08/02/2022 | | 486 | | (49) | | | (49) | | 437 | 437 | | | |
| 100160137 | ROYAL PALM BEACH | FL | | 07/17/2024 | | 300 | | (9) | | | (9) | | 291 | 291 | | | |
| 100074216 | SACRAMENTO | CA | | 12/09/2021 | | 1,869 | | (83) | | | (83) | | 1,786 | 1,786 | | | |
| 100149201 | HEMET | CA | | 04/22/2024 | | 887 | | (3) | | | (3) | | 884 | 884 | | | |
| 100109898 | BRENTWOOD | NY | | 06/22/2023 | | 898 | | (28) | | | (28) | | 870 | 870 | | | |
| 100140866 | LITITZ | PA | | 03/06/2024 | | 741 | | (21) | | | (21) | | 720 | 720 | | | |
| 100139203 | BAYSIDE HILLS | NY | | 12/28/2023 | | 867 | | 2 | | | 2 | | 869 | 869 | | | |
| 100160100 | PHILADELPHIA | PA | | 07/17/2024 | | 323 | | (5) | | | (5) | | 318 | 318 | | | |
| 100119998 | LAKE GENEVA | WI | | 08/11/2023 | | 969 | | (8) | | | (8) | | 961 | 961 | | | |
| 100151254 | FRISCO | TX | | 05/10/2024 | | 909 | | (20) | | | (20) | | 889 | 889 | | | |
| 100134540 | EAST ISLIP | NY | | 10/30/2023 | | 797 | | (4) | | | (4) | | 793 | 793 | | | |
| 100134030 | JAMAICA | NY | | 10/25/2023 | | 2,893 | | (64) | | | (64) | | 2,829 | 2,829 | | | |
| 100120886 | SEVIERVILLE | TN | | 08/30/2023 | | 2,518 | | 19 | | | 19 | | 2,537 | 2,537 | | | |
| 100152226 | BUCKEYE | AZ | | 05/17/2024 | | 842 | | (23) | | | (23) | | 819 | 819 | | | |
| 100156479 | WEST ALLIS | WI | | 06/24/2024 | | 974 | | (19) | | | (19) | | 955 | 955 | | | |
| 100079638 | PALMDALE | CA | | 04/08/2022 | | 1,745 | | (61) | | | (61) | | 1,684 | 1,684 | | | |
| 100152447 | VIRGINIA BEACH | VA | | 05/17/2024 | | 925 | | (9) | | | (9) | | 916 | 916 | | | |
| 100102861 | KISSIMMEE | FL | | 06/22/2023 | | 1,325 | | 119 | | | 119 | | 1,444 | 1,444 | | | |
| 100149845 | SAUGUS | MA | | 04/29/2024 | | 932 | | (29) | | | (29) | | 903 | 903 | | | |
| 100142157 | ARLINGTON | TX | | 02/29/2024 | | 899 | | (17) | | | (17) | | 882 | 882 | | | |
| 100130417 | SUFFERN | NY | | 09/28/2023 | | 667 | | (8) | | | (8) | | 659 | 659 | | | |
| 100137227 | PANAMA CITY BEACH | FL | | 11/29/2023 | | 941 | | (6) | | | (6) | | 935 | 935 | | | |
| 100109184 | HOUSTON | TX | | 07/21/2023 | | 900 | | (34) | | | (34) | | 866 | 866 | | | |
| 100160186 | SEVIERVILLE | TN | | 07/18/2024 | | 303 | | (7) | | | (7) | | 296 | 296 | | | |
| 100132142 | CRESSON | TX | | 10/13/2023 | | 888 | | (5) | | | (5) | | 883 | 883 | | | |
| 100150125 | GARDEN GROVE | CA | | 06/14/2024 | | 3,499 | | (112) | | | (112) | | 3,387 | 3,387 | | | |
| 100143790 | ALTON | NH | | 02/28/2024 | | 812 | | (26) | | | (26) | | 786 | 786 | | | |
| 100071905 | HOLLADAY | UT | | 11/19/2021 | | 652 | | (52) | | | (52) | | 600 | 600 | | | |
| 100157816 | DEERFIELD BEACH | FL | | 08/01/2024 | | 305 | | (9) | | | (9) | | 296 | 296 | | | |
| 100165084 | MANSFIELD TOWNSHIP | NJ | | 08/28/2024 | | 237 | | (10) | | | (10) | | 227 | 227 | | | |
| 100148894 | ORLANDO | FL | | 04/17/2024 | | 859 | | (24) | | | (24) | | 835 | 835 | | | |
| 100064363 | YORKTOWN HEIGHTS | NY | | 07/01/2021 | | 2,951 | | 43 | | | 43 | | 2,994 | 2,994 | | | |
| 100143407 | DULUTH | GA | | 02/16/2024 | | 697 | | (32) | | | (32) | | 665 | 665 | | | |
| 100132503 | MENIFEE | CA | | 11/03/2023 | | 990 | | 17 | | | 17 | | 1,007 | 1,007 | | | |
| 100136430 | PORT ORCHARD | WA | | 11/20/2023 | | 1,331 | | 16 | | | 16 | | 1,347 | 1,347 | | | |
| 100128775 | ROUND ROCK | TX | | 09/21/2023 | | 880 | | (14) | | | (14) | | 866 | 866 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100102146 | TERRELL | TX | | 04/14/2023 | | 824 | | (20) | | | (20) | | 804 | 804 | | | |
| 100136189 | CLARKDALE | AZ | | 11/20/2023 | | 482 | | (7) | | | (7) | | 475 | 475 | | | |
| 100130222 | KATY | TX | | 11/15/2023 | | 796 | | (27) | | | (27) | | 769 | 769 | | | |
| 100114661 | HENDERSON | NV | | 06/29/2023 | | 1,206 | | 18 | | | 18 | | 1,224 | 1,224 | | | |
| 100121007 | NEW BRAUNFELS | TX | | 08/30/2023 | | 1,033 | | 20 | | | 20 | | 1,053 | 1,053 | | | |
| 100100545 | MORENO VALLEY | CA | | 04/27/2023 | | 919 | | (25) | | | (25) | | 894 | 894 | | | |
| 100111118 | ANAHEIM | CA | | 06/29/2023 | | 790 | | 10 | | | 10 | | 800 | 800 | | | |
| 100164844 | BALDWIN PARK | CA | | 08/26/2024 | | 321 | | (9) | | | (9) | | 312 | 312 | | | |
| 100158841 | CHARLOTTESVILLE | VA | | 07/12/2024 | | 310 | | (9) | | | (9) | | 301 | 301 | | | |
| 100143308 | QUEEN CREEK | AZ | | 02/16/2024 | | 1,182 | | 6 | | | 6 | | 1,188 | 1,188 | | | |
| 100152518 | FEDERAL WAY | WA | | 05/17/2024 | | 930 | | (15) | | | (15) | | 915 | 915 | | | |
| 100129808 | NORWALK | CT | | 09/27/2023 | | 1,399 | | 3 | | | 3 | | 1,402 | 1,402 | | | |
| 100108299 | TEMPE | AZ | | 05/24/2023 | | 935 | | (36) | | | (36) | | 899 | 899 | | | |
| 100137595 | WASHINGTON | DC | | 12/08/2023 | | 874 | | (12) | | | (12) | | 862 | 862 | | | |
| 100090938 | SALEM | MA | | 01/31/2023 | | 640 | | 5 | | | 5 | | 645 | 645 | | | |
| 100141879 | GLENDALE | CA | | 03/27/2024 | | 1,231 | | (25) | | | (25) | | 1,206 | 1,206 | | | |
| 100135534 | NORCROSS | GA | | 11/13/2023 | | 967 | | (12) | | | (12) | | 955 | 955 | | | |
| 100086744 | ORANGE | CA | | 09/30/2022 | | 1,204 | | (1) | | | (1) | | 1,203 | 1,203 | | | |
| 100142229 | SATELLITE BEACH | FL | | 03/15/2024 | | 622 | | (24) | | | (24) | | 598 | 598 | | | |
| 100114858 | BROKEN BOW | OK | | 07/10/2023 | | 1,284 | | 1 | | | 1 | | 1,285 | 1,285 | | | |
| 100133515 | BRONX | NY | | 10/19/2023 | | 879 | | (19) | | | (19) | | 860 | 860 | | | |
| 100148458 | PARKER | CO | | 04/12/2024 | | 1,475 | | 95 | | | 95 | | 1,570 | 1,570 | | | |
| 100141206 | BOYNTON BEACH | FL | | 01/30/2024 | | 514 | | | | | | | 514 | 514 | | | |
| 100131960 | NEW SMYRNA BEACH | FL | | 10/13/2023 | | 1,084 | | 3 | | | 3 | | 1,087 | 1,087 | | | |
| 100149869 | MORENO VALLEY | CA | | 04/29/2024 | | 958 | | (65) | | | (65) | | 893 | 893 | | | |
| 100150813 | APOPKA | FL | | 05/08/2024 | | 906 | | (24) | | | (24) | | 882 | 882 | | | |
| 100099577 | WILLISTON | FL | | 04/06/2023 | | 1,089 | | (9) | | | (9) | | 1,080 | 1,080 | | | |
| 100119418 | FORT COLLINS | CO | | 07/31/2023 | | 1,071 | | (9) | | | (9) | | 1,062 | 1,062 | | | |
| 100130452 | SAINT CLOUD | FL | | 09/28/2023 | | 885 | | 4 | | | 4 | | 889 | 889 | | | |
| 100133921 | NASHVILLE | TN | | 10/25/2023 | | 870 | | 12 | | | 12 | | 882 | 882 | | | |
| 100156754 | CRANBERRY TOWNSHIP | PA | | 06/26/2024 | | 290 | | (5) | | | (5) | | 285 | 285 | | | |
| 100144084 | PORTLAND | OR | | 03/07/2024 | | 919 | | (17) | | | (17) | | 902 | 902 | | | |
| 100115022 | MALVERN | PA | | 07/14/2023 | | 1,106 | | (9) | | | (9) | | 1,097 | 1,097 | | | |
| 100160432 | SAN BERNARDINO | CA | | 07/19/2024 | | 298 | | (6) | | | (6) | | 292 | 292 | | | |
| 100160496 | FLORIDA CITY | FL | | 07/19/2024 | | 224 | | (8) | | | (8) | | 216 | 216 | | | |
| 100155906 | MIAMI | FL | | 06/17/2024 | | 20,908 | | (220) | | | (220) | | 20,688 | 20,688 | | | |
| 100162516 | SARASOTA | FL | | 08/12/2024 | | 315 | | (7) | | | (7) | | 308 | 308 | | | |
| 100065829 | HAPPY VALLEY | OR | | 07/23/2021 | | 1,468 | | (116) | | | (116) | | 1,352 | 1,352 | | | |
| 100117581 | KISSIMMEE | FL | | 07/20/2023 | | 1,167 | | 7 | | | 7 | | 1,174 | 1,174 | | | |
| 100132127 | ROSEVILLE | CA | | 10/13/2023 | | 952 | | (12) | | | (12) | | 940 | 940 | | | |
| 100132295 | NAPLES | FL | | 10/13/2023 | | 886 | | (3) | | | (3) | | 883 | 883 | | | |
| 100140072 | MESA | AZ | | 01/09/2024 | | 1,131 | | 1 | | | 1 | | 1,132 | 1,132 | | | |
| 100142955 | NORTH PLAINFIELD | NJ | | 02/09/2024 | | 777 | | (1) | | | (1) | | 776 | 776 | | | |
| 100102832 | LAS VEGAS | NV | | 06/22/2023 | | 932 | | (38) | | | (38) | | 894 | 894 | | | |
| 100117910 | SAN JOSE | CA | | 07/20/2023 | | 701 | | (24) | | | (24) | | 677 | 677 | | | |
| 100130172 | HONOLULU | HI | | 11/15/2023 | | 1,226 | | 4 | | | 4 | | 1,230 | 1,230 | | | |
| 100151113 | MIAMI | FL | | 05/08/2024 | | 906 | | (21) | | | (21) | | 885 | 885 | | | |
| 100082615 | LOS ANGELES | CA | | 04/14/2022 | | 1,780 | | 11 | | | 11 | | 1,791 | 1,791 | | | |
| 100116882 | ARLETA | CA | | 07/20/2023 | | 1,329 | | 75 | | | 75 | | 1,404 | 1,404 | | | |
| 100119646 | PHELAN | CA | | 08/04/2023 | | 660 | | (19) | | | (19) | | 641 | 641 | | | |
| 100151122 | SANTA FE | NM | | 05/08/2024 | | 1,007 | | (18) | | | (18) | | 989 | 989 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159334 | LATHROP | CA | | 07/15/2024 | | 821 | | 15 | | | 15 | | 836 | 836 | | | |
| 100120305 | PALM DESERT | CA | | 08/18/2023 | | 3,033 | | (33) | | | (33) | | 3,000 | 3,000 | | | |
| 100074424 | FRANKLIN | TN | | 12/02/2021 | | 1,658 | | (83) | | | (83) | | 1,575 | 1,575 | | | |
| 100142971 | FRISCO | TX | | 02/09/2024 | | 5,050 | | (126) | | | (126) | | 4,924 | 4,924 | | | |
| 100129516 | MIAMI LAKES | FL | | 09/29/2023 | | 1,379 | | (8) | | | (8) | | 1,371 | 1,371 | | | |
| 100136731 | PATERSON | NJ | | 11/27/2023 | | 778 | | 3 | | | 3 | | 781 | 781 | | | |
| 100129422 | SAN DIEGO | CA | | 09/29/2023 | | 1,001 | | (4) | | | (4) | | 997 | 997 | | | |
| 100158463 | BETHANY | CT | | 07/10/2024 | | 504 | | (19) | | | (19) | | 485 | 485 | | | |
| 100154093 | EDMOND | OK | | 07/11/2024 | | 192 | | (10) | | | (10) | | 182 | 182 | | | |
| 100065385 | DENVER | CO | | 07/28/2021 | | 2,127 | | (59) | | | (59) | | 2,068 | 2,068 | | | |
| 100139620 | KISSIMMEE | FL | | 12/28/2023 | | 13,277 | | 166 | | | 166 | | 13,443 | 13,443 | | | |
| 100133427 | LEHIGH ACRES | FL | | 10/19/2023 | | 544 | | 1 | | | 1 | | 545 | 545 | | | |
| 100161770 | MONROE | NY | | 07/31/2024 | | 798 | | (21) | | | (21) | | 777 | 777 | | | |
| 100161105 | VENICE | FL | | 07/24/2024 | | 270 | | (7) | | | (7) | | 263 | 263 | | | |
| 100159888 | MIAMI | FL | | 08/16/2024 | | 294 | | (4) | | | (4) | | 290 | 290 | | | |
| 100150891 | LAS VEGAS | NV | | 05/08/2024 | | 905 | | (20) | | | (20) | | 885 | 885 | | | |
| 100100335 | JAMAICA | NY | | 04/27/2023 | | 2,405 | | 261 | | | 261 | | 2,666 | 2,666 | | | |
| 100162591 | VAIL | AZ | | 08/12/2024 | | 308 | | (6) | | | (6) | | 302 | 302 | | | |
| 100115377 | MONTCLAIR | CA | | 07/17/2023 | | 1,783 | | (35) | | | (35) | | 1,748 | 1,748 | | | |
| 100027064 | OXNARD | CA | | 09/26/2018 | | 1,539 | | 26 | | | 26 | | 1,565 | 1,565 | | | |
| 100156410 | KAILUA-KONA | HI | | 06/24/2024 | | 992 | | 2 | | | 2 | | 994 | 994 | | | |
| 100161974 | PALMDALE | CA | | 07/31/2024 | | 213 | | (6) | | | (6) | | 207 | 207 | | | |
| 100108395 | NEWBURGH | NY | | 05/25/2023 | | 973 | | (31) | | | (31) | | 942 | 942 | | | |
| 100074466 | PINE MOUNTAIN CLUB | CA | | 12/02/2021 | | 1,766 | | (95) | | | (95) | | 1,671 | 1,671 | | | |
| 100071718 | NAMPA | ID | | 10/14/2021 | | 2,115 | | (55) | | | (55) | | 2,060 | 2,060 | | | |
| 100102831 | NAPLES | FL | | 06/22/2023 | | 931 | | (35) | | | (35) | | 896 | 896 | | | |
| 100110417 | ENGLEWOOD | CO | | 06/30/2023 | | 1,002 | | (18) | | | (18) | | 984 | 984 | | | |
| 100158638 | AUSTIN | TX | | 07/10/2024 | | 617 | | (11) | | | (11) | | 606 | 606 | | | |
| 100100495 | OCEAN CITY | NJ | | 04/27/2023 | | 1,556 | | 10 | | | 10 | | 1,566 | 1,566 | | | |
| 100161071 | POTTSTOWN | PA | | 07/24/2024 | | 412 | | 8 | | | 8 | | 420 | 420 | | | |
| 100081063 | SAVANNAH | GA | | 03/18/2022 | | 4,434 | | 259 | | | 259 | | 4,693 | 4,693 | | | |
| 100133792 | SANTEE | CA | | 10/20/2023 | | 755 | | (23) | | | (23) | | 732 | 732 | | | |
| 100147973 | AURORA | CO | | 04/08/2024 | | 1,340 | | 78 | | | 78 | | 1,418 | 1,418 | | | |
| 100086730 | ANDERSON | SC | | 09/30/2022 | | 1,150 | | (5) | | | (5) | | 1,145 | 1,145 | | | |
| 100138850 | WEST PARK | FL | | 12/21/2023 | | 848 | | (15) | | | (15) | | 833 | 833 | | | |
| 100090406 | AURORA | CO | | 12/28/2022 | | 7,093 | | 52 | | | 52 | | 7,145 | 7,145 | | | |
| 100139166 | TAMPA | FL | | 12/28/2023 | | 9,007 | | (121) | | | (121) | | 8,886 | 8,886 | | | |
| 100129948 | FITCHBURG | MA | | 09/27/2023 | | 820 | | (23) | | | (23) | | 797 | 797 | | | |
| 100117111 | BROOKLYN | NY | | 07/20/2023 | | 1,952 | | 488 | | | 488 | | 2,440 | 2,440 | | | |
| 100127639 | EAST RUTHERFORD | NJ | | 09/08/2023 | | 2,786 | | 3 | | | 3 | | 2,789 | 2,789 | | | |
| 100080856 | DOVER | FL | | 03/17/2022 | | 1,170 | | (14) | | | (14) | | 1,156 | 1,156 | | | |
| 100158694 | GARLAND | KS | | 07/10/2024 | | 620 | | (11) | | | (11) | | 609 | 609 | | | |
| 100116868 | HACIENDA HEIGHTS | CA | | 07/20/2023 | | 1,450 | | 115 | | | 115 | | 1,565 | 1,565 | | | |
| 100082605 | RESEDA | CA | | 04/14/2022 | | 1,828 | | 3 | | | 3 | | 1,831 | 1,831 | | | |
| 100140900 | PHOENIX | AZ | | 02/26/2024 | | 775 | | (33) | | | (33) | | 742 | 742 | | | |
| 100158770 | PARKER | CO | | 07/10/2024 | | 462 | | 28 | | | 28 | | 490 | 490 | | | |
| 100158012 | MCALLEN | TX | | 07/09/2024 | | 346 | | 1 | | | 1 | | 347 | 347 | | | |
| 100159524 | MURRIETA | CA | | 07/15/2024 | | 356 | | (4) | | | (4) | | 352 | 352 | | | |
| 100141370 | FULLERTON | CA | | 01/30/2024 | | 737 | | (12) | | | (12) | | 725 | 725 | | | |
| 100127509 | CHARLESTON | SC | | 09/08/2023 | | 723 | | (8) | | | (8) | | 715 | 715 | | | |
| 100158441 | WEATHERFORD | TX | | 07/10/2024 | | 1,435 | | (19) | | | (19) | | 1,416 | 1,416 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120844 | DESERT HOT SPRINGS | CA | | 08/25/2023 | | 792 | | (25) | | | (25) | | 767 | 767 | | | |
| 100133528 | CAMARILLO | CA | | 10/19/2023 | | 205,354 | | (49) | | | (49) | | 205,305 | 205,305 | | | |
| 100153040 | CANTON | CT | | 06/27/2024 | | 255 | | (10) | | | (10) | | 245 | 245 | | | |
| 100152015 | NORTH CHARLESTON | SC | | 06/14/2024 | | 596 | | (9) | | | (9) | | 587 | 587 | | | |
| 100147138 | BEALETON | VA | | 05/08/2024 | | 1,023 | | (6) | | | (6) | | 1,017 | 1,017 | | | |
| 100087218 | MURRIETA | CA | | 10/25/2022 | | 1,859 | | 104 | | | 104 | | 1,963 | 1,963 | | | |
| 100149399 | WEST CHESTER | PA | | 04/24/2024 | | 1,107 | | (7) | | | (7) | | 1,100 | 1,100 | | | |
| 100100096 | LAKEWOOD RANCH | FL | | 03/28/2023 | | 866 | | (2) | | | (2) | | 864 | 864 | | | |
| 100149963 | NORTH CHARLESTON | SC | | 06/07/2024 | | 920 | | 4 | | | 4 | | 924 | 924 | | | |
| 100087982 | REDMOND | OR | | 10/25/2022 | | 941 | | (14) | | | (14) | | 927 | 927 | | | |
| 100143485 | LAKEWOOD | CO | | 02/21/2024 | | 893 | | (9) | | | (9) | | 884 | 884 | | | |
| 100150062 | ASTATULA | FL | | 06/14/2024 | | 790 | | (29) | | | (29) | | 761 | 761 | | | |
| 100043444 | QUINCY | MA | | 08/13/2020 | | 1,456 | | 111 | | | 111 | | 1,567 | 1,567 | | | |
| 100139537 | FONTANA | CA | | 12/28/2023 | | 544 | | (4) | | | (4) | | 540 | 540 | | | |
| 100116748 | MODESTO | CA | | 07/20/2023 | | 1,872 | | 200 | | | 200 | | 2,072 | 2,072 | | | |
| 100141373 | CHINO | CA | | 01/30/2024 | | 771 | | (23) | | | (23) | | 748 | 748 | | | |
| 100148031 | CONROE | TX | | 04/10/2024 | | 823 | | (8) | | | (8) | | 815 | 815 | | | |
| 100136106 | HENDERSON | NV | | 12/18/2023 | | 800 | | (22) | | | (22) | | 778 | 778 | | | |
| 100160168 | BORREGO SPRINGS | CA | | 07/18/2024 | | 275 | | (6) | | | (6) | | 269 | 269 | | | |
| 100120983 | LYTLE CREEK | CA | | 08/30/2023 | | 1,273 | | 12 | | | 12 | | 1,285 | 1,285 | | | |
| 100110668 | MIAMI | FL | | 06/30/2023 | | 969 | | (20) | | | (20) | | 949 | 949 | | | |
| 100119302 | ARNOLD | CA | | 07/31/2023 | | 725 | | (2) | | | (2) | | 723 | 723 | | | |
| 100159407 | CEDAR LAKE | IN | | 07/15/2024 | | 1,062 | | (28) | | | (28) | | 1,034 | 1,034 | | | |
| 100158594 | SURF CITY | NC | | 07/10/2024 | | 278 | | (16) | | | (16) | | 262 | 262 | | | |
| 100109295 | DALLAS | TX | | 06/12/2023 | | 1,181 | | (16) | | | (16) | | 1,165 | 1,165 | | | |
| 100116522 | JAMAICA | NY | | 07/20/2023 | | 1,246 | | 169 | | | 169 | | 1,415 | 1,415 | | | |
| 100133952 | NANUET | NY | | 10/25/2023 | | 819 | | (24) | | | (24) | | 795 | 795 | | | |
| 100156521 | MILLVILLE | DE | | 06/24/2024 | | 1,299 | | 62 | | | 62 | | 1,361 | 1,361 | | | |
| 100128901 | WOODSTOCK | GA | | 09/21/2023 | | 14,968 | | (170) | | | (170) | | 14,798 | 14,798 | | | |
| 100143459 | PALMDALE | CA | | 02/16/2024 | | 1,797 | | (16) | | | (16) | | 1,781 | 1,781 | | | |
| 100109024 | RIVERSIDE | CA | | 05/31/2023 | | 1,627 | | (37) | | | (37) | | 1,590 | 1,590 | | | |
| 100152374 | CLERMONT | FL | | 05/17/2024 | | 902 | | (18) | | | (18) | | 884 | 884 | | | |
| 100154202 | CHICAGO | IL | | 07/11/2024 | | 282 | | (12) | | | (12) | | 270 | 270 | | | |
| 100144023 | KENILWORTH | NJ | | 03/07/2024 | | 1,037 | | (4) | | | (4) | | 1,033 | 1,033 | | | |
| 100142598 | LAS VEGAS | NV | | 02/08/2024 | | 794 | | (19) | | | (19) | | 775 | 775 | | | |
| 100109341 | SANTA MARIA | CA | | 06/12/2023 | | 999 | | (14) | | | (14) | | 985 | 985 | | | |
| 100159456 | GLENDALE | AZ | | 07/15/2024 | | 355 | | (3) | | | (3) | | 352 | 352 | | | |
| 100115422 | FONTANA | CA | | 07/17/2023 | | 5,439 | | (105) | | | (105) | | 5,334 | 5,334 | | | |
| 100128373 | PLANO | TX | | 09/15/2023 | | 830 | | (19) | | | (19) | | 811 | 811 | | | |
| 100120196 | SYLMAR | CA | | 08/18/2023 | | 777 | | (12) | | | (12) | | 765 | 765 | | | |
| 100083663 | SANTA CLARITA | CA | | 06/23/2022 | | 1,790 | | (3) | | | (3) | | 1,787 | 1,787 | | | |
| 100158114 | AUSTIN | TX | | 07/09/2024 | | 709 | | (13) | | | (13) | | 696 | 696 | | | |
| 100138042 | RIALTO | CA | | 12/13/2023 | | 596 | | (9) | | | (9) | | 587 | 861 | | 274 | 274 |
| 100132612 | PALMDALE | CA | | 11/03/2023 | | 887 | | (5) | | | (5) | | 882 | 882 | | | |
| 100139597 | RICHMOND | TX | | 12/28/2023 | | 897 | | (27) | | | (27) | | 870 | 870 | | | |
| 100160549 | WORCESTER | MA | | 07/19/2024 | | 361 | | 8 | | | 8 | | 369 | 369 | | | |
| 100079878 | BONITA SPRINGS | FL | | 04/25/2022 | | 2,068 | | (36) | | | (36) | | 2,032 | 2,032 | | | |
| 100076661 | MIAMI | FL | | 12/16/2021 | | 2,094 | | (53) | | | (53) | | 2,041 | 2,041 | | | |
| 100080521 | BRIGHTON | CO | | 03/30/2022 | | 1,743 | | (55) | | | (55) | | 1,688 | 1,688 | | | |
| 100117842 | KATY | TX | | 07/20/2023 | | 807 | | (18) | | | (18) | | 789 | 789 | | | |
| 100164410 | WESLEY CHAPEL | FL | | 08/21/2024 | | 118 | | (2) | | | (2) | | 116 | 116 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140144 | CHANDLER | AZ | | 01/09/2024 | | 927 | | (14) | | | (14) | | 913 | 913 | | | |
| 100142486 | BONITA | CA | | 03/08/2024 | | 299,151 | | (3,307) | | | (3,307) | | 295,844 | 295,844 | | | |
| 100082635 | WAKE FOREST | NC | | 04/14/2022 | | 1,526 | | (44) | | | (44) | | 1,482 | 1,482 | | | |
| 100127687 | MIAMI | FL | | 09/08/2023 | | 351 | | (5) | | | (5) | | 346 | 346 | | | |
| 100014505 | CHULA VISTA | CA | | 09/27/2017 | | 2,424 | | 96 | | | 96 | | 2,520 | 2,520 | | | |
| 100108219 | JURUPA VALLEY | CA | | 05/24/2023 | | 739 | | (36) | | | (36) | | 703 | 703 | | | |
| 100148249 | JACKSON | NJ | | 04/12/2024 | | 1,002 | | (25) | | | (25) | | 977 | 977 | | | |
| 100027051 | FAIRFAX | VA | | 09/26/2018 | | 1,815 | | 196 | | | 196 | | 2,011 | 2,011 | | | |
| 100148247 | ATLANTA | GA | | 04/12/2024 | | 1,104 | | (10) | | | (10) | | 1,094 | 1,094 | | | |
| 100152488 | VICTORVILLE | CA | | 05/16/2024 | | 800 | | (7) | | | (7) | | 793 | 793 | | | |
| 100158811 | CAPE CORAL | FL | | 07/10/2024 | | 628 | | (14) | | | (14) | | 614 | 614 | | | |
| 100108352 | PLAINFIELD | NJ | | 05/25/2023 | | 296 | | (7) | | | (7) | | 289 | 289 | | | |
| 100153286 | PHOENIX | AZ | | 05/30/2024 | | 617 | | (2) | | | (2) | | 615 | 615 | | | |
| 100065468 | TIGARD | OR | | 07/28/2021 | | 2,197 | | (36) | | | (36) | | 2,161 | 2,161 | | | |
| 100158919 | VENICE | FL | | 07/12/2024 | | 269 | | (11) | | | (11) | | 258 | 258 | | | |
| 100119836 | SPRING VALLEY | NY | | 08/08/2023 | | 972 | | (37) | | | (37) | | 935 | 935 | | | |
| 100159208 | FLOWER MOUND | TX | | 07/15/2024 | | 3,248 | | (65) | | | (65) | | 3,183 | 3,183 | | | |
| 100135375 | SUNSET BEACH | NC | | 11/13/2023 | | 857 | | (4) | | | (4) | | 853 | 853 | | | |
| 100156608 | JERSEY CITY | NJ | | 06/24/2024 | | 1,096 | | 1 | | | 1 | | 1,097 | 1,097 | | | |
| 100141200 | TAMPA | FL | | 01/30/2024 | | 772 | | (19) | | | (19) | | 753 | 753 | | | |
| 100152494 | SAN BERNARDINO | CA | | 05/16/2024 | | 557 | | (23) | | | (23) | | 534 | 534 | | | |
| 100114907 | CUMMING | GA | | 07/13/2023 | | 3,513 | | (6) | | | (6) | | 3,507 | 3,507 | | | |
| 100135339 | CLIFTON | NJ | | 11/13/2023 | | 565 | | (3) | | | (3) | | 562 | 562 | | | |
| 100090041 | BELLEVILLE | NJ | | 01/13/2023 | | 946 | | (4) | | | (4) | | 942 | 942 | | | |
| 100153005 | EAST ORANGE | NJ | | 06/27/2024 | | 281 | | 5 | | | 5 | | 286 | 286 | | | |
| 100160160 | ELK GROVE | CA | | 07/17/2024 | | 312 | | (7) | | | (7) | | 305 | 305 | | | |
| 100077949 | LATHROP | CA | | 02/18/2022 | | 1,829 | | (23) | | | (23) | | 1,806 | 1,806 | | | |
| 100087320 | MIAMI | FL | | 10/25/2022 | | 2,401 | | 85 | | | 85 | | 2,486 | 2,486 | | | |
| 100076136 | COLLEYVILLE | TX | | 01/07/2022 | | 2,157 | | (51) | | | (51) | | 2,106 | 2,106 | | | |
| 100109309 | INDIAN ROCKS BEACH | FL | | 06/12/2023 | | 1,219 | | (13) | | | (13) | | 1,206 | 1,206 | | | |
| 100134509 | MORTON | PA | | 10/30/2023 | | 690 | | (21) | | | (21) | | 669 | 669 | | | |
| 100136939 | MIAMI | FL | | 11/28/2023 | | 1,042 | | 27 | | | 27 | | 1,069 | 1,069 | | | |
| 100118997 | ROCKVILLE | MD | | 07/27/2023 | | 1,147 | | (32) | | | (32) | | 1,115 | 1,115 | | | |
| 100142385 | RAHWAY | NJ | | 03/15/2024 | | 805 | | (15) | | | (15) | | 790 | 790 | | | |
| 100087946 | COCONUT CREEK | FL | | 10/25/2022 | | 1,104 | | 21 | | | 21 | | 1,125 | 1,125 | | | |
| 100164309 | WELLINGTON | FL | | 08/21/2024 | | 311 | | (7) | | | (7) | | 304 | 304 | | | |
| 100148848 | CAPE ELIZABETH | ME | | 04/17/2024 | | 932 | | (13) | | | (13) | | 919 | 919 | | | |
| 100147840 | ROCKVILLE | MD | | 04/08/2024 | | 1,026 | | (11) | | | (11) | | 1,015 | 1,015 | | | |
| 100165759 | ORLANDO | FL | | 08/29/2024 | | 2,192 | | (108) | | | (108) | | 2,084 | 2,084 | | | |
| 100158746 | OOLTEWAH | TN | | 07/10/2024 | | 283 | | (8) | | | (8) | | 275 | 275 | | | |
| 100143306 | QUEEN CREEK | AZ | | 02/16/2024 | | 1,171 | | 6 | | | 6 | | 1,177 | 1,177 | | | |
| 100156840 | HACKETTSTOWN | NJ | | 06/27/2024 | | 858 | | (21) | | | (21) | | 837 | 837 | | | |
| 100144159 | WEST DEPTFORD | NJ | | 03/07/2024 | | 912 | | (23) | | | (23) | | 889 | 889 | | | |
| 100153650 | LIBERTY HILL | TX | | 05/31/2024 | | 767 | | (36) | | | (36) | | 731 | 731 | | | |
| 100130252 | KATY | TX | | 09/28/2023 | | 4,213 | | (235) | | | (235) | | 3,978 | 3,978 | | | |
| 100116105 | GLENDALE | CA | | 07/20/2023 | | 1,685 | | 355 | | | 355 | | 2,040 | 2,040 | | | |
| 100164364 | WORCESTER | MA | | 08/21/2024 | | 40,927 | | (571) | | | (571) | | 40,356 | 40,356 | | | |
| 100149569 | MANTECA | CA | | 04/26/2024 | | 1,043 | | (18) | | | (18) | | 1,025 | 1,025 | | | |
| 100088083 | CENTENNIAL | CO | | 10/25/2022 | | 1,005 | | (25) | | | (25) | | 980 | 980 | | | |
| 100148370 | BRADENTON | FL | | 04/12/2024 | | 1,302 | | 33 | | | 33 | | 1,335 | 1,335 | | | |
| 100109708 | RANCHO CUCAMONGA | CA | | 06/16/2023 | | 942 | | (21) | | | (21) | | 921 | 921 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155094 | TEMPE | AZ | | 07/19/2024 | | 677 | | (3) | | | (3) | | 674 | 674 | | | |
| 100143587 | CENTRAL ISLIP | NY | | 02/21/2024 | | 849 | | (33) | | | (33) | | 816 | 816 | | | |
| 100138687 | BAKERSFIELD | CA | | 02/02/2024 | | 596 | | (38) | | | (38) | | 558 | 558 | | | |
| 100110075 | BEND | OR | | 06/23/2023 | | 897 | | (25) | | | (25) | | 872 | 872 | | | |
| 100120940 | HARDEEVILLE | SC | | 08/30/2023 | | 1,312 | | 70 | | | 70 | | 1,382 | 1,382 | | | |
| 100117664 | BEAUMONT | CA | | 07/20/2023 | | 598 | | (9) | | | (9) | | 589 | 589 | | | |
| 100127612 | DENVER | CO | | 09/08/2023 | | 636 | | (8) | | | (8) | | 628 | 628 | | | |
| 100139314 | ODESSA | FL | | 12/28/2023 | | 515 | | (11) | | | (11) | | 504 | 504 | | | |
| 100100909 | PITTSBURG | CA | | 04/28/2023 | | 1,274 | | (8) | | | (8) | | 1,266 | 1,266 | | | |
| 100158614 | LAS VEGAS | NV | | 07/10/2024 | | 297 | | (8) | | | (8) | | 289 | 289 | | | |
| 100158916 | NORTH MYRTLE BEACH | SC | | 07/12/2024 | | 870 | | (31) | | | (31) | | 839 | 839 | | | |
| 100101026 | SAN DIEGO | CA | | 04/28/2023 | | 1,783 | | 217 | | | 217 | | 2,000 | 2,000 | | | |
| 100152718 | PALM DESERT | CA | | 05/17/2024 | | 1,652 | | 106 | | | 106 | | 1,758 | 1,758 | | | |
| 100110463 | GARDENA | CA | | 06/30/2023 | | 688 | | (18) | | | (18) | | 670 | 670 | | | |
| 100136877 | ROSEVILLE | CA | | 11/27/2023 | | 1,052 | | 56 | | | 56 | | 1,108 | 1,108 | | | |
| 100137354 | LYNN HAVEN | FL | | 12/01/2023 | | 3,580 | | (109) | | | (109) | | 3,471 | 3,471 | | | |
| 100090028 | HOLLYWOOD | FL | | 01/13/2023 | | 973 | | 20 | | | 20 | | 993 | 993 | | | |
| 100146671 | FONTANA | CA | | 03/20/2024 | | 638 | | (23) | | | (23) | | 615 | 615 | | | |
| 100088175 | SANTA MARIA | CA | | 10/25/2022 | | 715 | | 6 | | | 6 | | 721 | 721 | | | |
| 100147118 | RANDOLPH | MA | | 05/08/2024 | | 943 | | (5) | | | (5) | | 938 | 938 | | | |
| 100159240 | FUQUAY VARINA | NC | | 07/15/2024 | | 607 | | (15) | | | (15) | | 592 | 592 | | | |
| 100119265 | CHANDLER | AZ | | 07/31/2023 | | 2,588 | | 17 | | | 17 | | 2,605 | 2,605 | | | |
| 100132271 | LOGANVILLE | GA | | 10/13/2023 | | 1,110 | | 25 | | | 25 | | 1,135 | 1,135 | | | |
| 100102165 | LAKE ELSINORE | CA | | 04/14/2023 | | 887 | | 10 | | | 10 | | 897 | 897 | | | |
| 100144517 | JURUPA VALLEY | CA | | 04/26/2024 | | 1,257 | | (57) | | | (57) | | 1,200 | 1,200 | | | |
| 100079964 | OAKLEY | CA | | 04/25/2022 | | 1,951 | | (5) | | | (5) | | 1,946 | 1,946 | | | |
| 100156687 | LAS VEGAS | NV | | 06/24/2024 | | 642 | | (12) | | | (12) | | 630 | 630 | | | |
| 100165470 | LAS VEGAS | NV | | 08/29/2024 | | 328 | | (6) | | | (6) | | 322 | 322 | | | |
| 100117716 | ORANGE | CA | | 07/20/2023 | | 5,352 | | 66 | | | 66 | | 5,418 | 5,418 | | | |
| 100156880 | SHIRLEY | NY | | 06/27/2024 | | 827 | | (28) | | | (28) | | 799 | 799 | | | |
| 100151565 | SAINT JOHNS | FL | | 05/10/2024 | | 5,549 | | (109) | | | (109) | | 5,440 | 5,440 | | | |
| 100135271 | GARNER | NC | | 11/08/2023 | | 848 | | 12 | | | 12 | | 860 | 860 | | | |
| 100076365 | KALAMAZOO | MI | | 12/23/2021 | | 6,811 | | (544) | | | (544) | | 6,267 | 6,267 | | | |
| 100110548 | MANTECA | CA | | 06/30/2023 | | 1,627 | | (29) | | | (29) | | 1,598 | 1,598 | | | |
| 100129347 | HUNTINGTON BEACH | CA | | 09/25/2023 | | 651 | | (4) | | | (4) | | 647 | 647 | | | |
| 100156875 | BRENTWOOD | NY | | 06/27/2024 | | 860 | | (18) | | | (18) | | 842 | 842 | | | |
| 100148103 | SMYRNA | GA | | 04/10/2024 | | 1,099 | | 19 | | | 19 | | 1,118 | 1,118 | | | |
| 100157966 | LAKE OSWEGO | OR | | 07/09/2024 | | 301 | | (6) | | | (6) | | 295 | 295 | | | |
| 100103241 | NORCO | CA | | 04/27/2023 | | 911 | | (25) | | | (25) | | 886 | 886 | | | |
| 100103726 | LOS ANGELES | CA | | 05/08/2023 | | 711 | | (17) | | | (17) | | 694 | 694 | | | |
| 100135523 | TROPHY CLUB | TX | | 11/13/2023 | | 983 | | 6 | | | 6 | | 989 | 989 | | | |
| 100092020 | MOHNTON | PA | | 02/09/2023 | | 1,015 | | (20) | | | (20) | | 995 | 995 | | | |
| 100128923 | SAN PABLO | CA | | 09/22/2023 | | 793 | | (18) | | | (18) | | 775 | 775 | | | |
| 100054434 | OCEAN CITY | MD | | 03/23/2021 | | 2,574 | | (78) | | | (78) | | 2,496 | 2,496 | | | |
| 100158827 | LA FOLLETTE | TN | | 07/12/2024 | | 497 | | (22) | | | (22) | | 475 | 475 | | | |
| 100116387 | BLUE RIDGE | GA | | 07/20/2023 | | 417 | | 58 | | | 58 | | 475 | 475 | | | |
| 100128362 | PHOENIX | AZ | | 09/14/2023 | | 870 | | (21) | | | (21) | | 849 | 849 | | | |
| 100140306 | TEMPE | AZ | | 01/18/2024 | | 858 | | (25) | | | (25) | | 833 | 833 | | | |
| 100133281 | LOS ANGELES | CA | | 11/29/2023 | | 807 | | (18) | | | (18) | | 789 | 789 | | | |
| 100161737 | PATCHOGUE | NY | | 07/30/2024 | | 546 | | (23) | | | (23) | | 523 | 523 | | | |
| 100108283 | NEW BRAUNFELS | TX | | 05/24/2023 | | 1,570 | | (87) | | | (87) | | 1,483 | 1,483 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143393 | LANCASTER | CA | | 02/16/2024 | | 606 | | (37) | | | (37) | | 569 | 569 | | | |
| 100132353 | DURHAM | NC | | 11/03/2023 | | 1,220 | | 103 | | | 103 | | 1,323 | 1,323 | | | |
| 100019739 | DAVIS | CA | | 07/26/2018 | | 4,154 | | (48) | | | (48) | | 4,106 | 4,106 | | | |
| 100043854 | NORTH HOLLYWOOD | CA | | 08/19/2020 | | 2,499 | | 34 | | | 34 | | 2,533 | 2,533 | | | |
| 100152266 | IRVINGTON | NJ | | 05/17/2024 | | 675 | | 4 | | | 4 | | 679 | 679 | | | |
| 100102646 | LAS VEGAS | NV | | 06/22/2023 | | 1,343 | | (78) | | | (78) | | 1,265 | 1,265 | | | |
| 100151400 | NEWARK | NJ | | 05/10/2024 | | 695 | | (7) | | | (7) | | 688 | 688 | | | |
| 100117526 | STANWOOD | WA | | 07/20/2023 | | 1,019 | | 3 | | | 3 | | 1,022 | 1,022 | | | |
| 100154184 | DALLAS | TX | | 07/11/2024 | | 435 | | (29) | | | (29) | | 406 | 406 | | | |
| 100142141 | ELK GROVE | CA | | 02/29/2024 | | 1,246 | | (57) | | | (57) | | 1,189 | 1,189 | | | |
| 100152180 | GRESHAM | OR | | 05/17/2024 | | 935 | | 7 | | | 7 | | 942 | 942 | | | |
| 100081207 | BRAMBLETON | VA | | 03/18/2022 | | 2,469 | | 67 | | | 67 | | 2,536 | 2,536 | | | |
| 100109733 | KENNEWICK | WA | | 06/16/2023 | | 903 | | (24) | | | (24) | | 879 | 879 | | | |
| 100164140 | HOUSTON | TX | | 08/21/2024 | | 310 | | 7 | | | 7 | | 317 | 317 | | | |
| 100099939 | HOMESTEAD | FL | | 03/28/2023 | | 704 | | 25 | | | 25 | | 729 | 729 | | | |
| 100136345 | ATLANTA | GA | | 11/20/2023 | | 1,277 | | 149 | | | 149 | | 1,426 | 1,426 | | | |
| 100152797 | BRIDGEPORT | CT | | 05/22/2024 | | 458 | | (8) | | | (8) | | 450 | 450 | | | |
| 100116775 | WEST COVINA | CA | | 07/20/2023 | | 1,886 | | 455 | | | 455 | | 2,341 | 2,341 | | | |
| 100086917 | FAYETTEVILLE | AR | | 10/24/2022 | | 1,171 | | 8 | | | 8 | | 1,179 | 1,179 | | | |
| 100117462 | SPARKS | NV | | 07/20/2023 | | 1,194 | | 27 | | | 27 | | 1,221 | 1,221 | | | |
| 100079951 | MISSION VIEJO | CA | | 04/25/2022 | | 2,893 | | 110 | | | 110 | | 3,003 | 3,003 | | | |
| 100155903 | OVIEDO | FL | | 06/17/2024 | | 1,016 | | (12) | | | (12) | | 1,004 | 1,004 | | | |
| 100136762 | EDGEWATER | NJ | | 11/27/2023 | | 800 | | (16) | | | (16) | | 784 | 784 | | | |
| 100080191 | EAGLE | ID | | 02/25/2022 | | 1,702 | | (35) | | | (35) | | 1,667 | 1,667 | | | |
| 100101870 | SAVANNAH | GA | | 04/06/2023 | | 803 | | 1 | | | 1 | | 804 | 804 | | | |
| 100158541 | LEHIGH ACRES | FL | | 07/10/2024 | | 457 | | (17) | | | (17) | | 440 | 440 | | | |
| 100140777 | BOWIE | MD | | 01/22/2024 | | 605 | | (24) | | | (24) | | 581 | 581 | | | |
| 100101691 | RIVERSIDE | CA | | 03/31/2023 | | 1,047 | | 8 | | | 8 | | 1,055 | 1,055 | | | |
| 100148770 | BUFORD | GA | | 04/17/2024 | | 1,065 | | (19) | | | (19) | | 1,046 | 1,046 | | | |
| 100137709 | DUMFRIES | VA | | 12/08/2023 | | 2,777 | | (48) | | | (48) | | 2,729 | 2,729 | | | |
| 100065101 | FAIRFAX | VA | | 07/14/2021 | | 2,143 | | (58) | | | (58) | | 2,085 | 2,085 | | | |
| 100149546 | WINTER GARDEN | FL | | 04/26/2024 | | 989 | | (14) | | | (14) | | 975 | 975 | | | |
| 100110391 | LAS VEGAS | NV | | 06/30/2023 | | 1,551 | | (26) | | | (26) | | 1,525 | 1,525 | | | |
| 100138329 | SALINAS | CA | | 12/18/2023 | | 834 | | (23) | | | (23) | | 811 | 811 | | | |
| 100160543 | AURORA | CO | | 07/19/2024 | | 260 | | (7) | | | (7) | | 253 | 253 | | | |
| 100100282 | REUNION | FL | | 03/24/2023 | | 959 | | (26) | | | (26) | | 933 | 933 | | | |
| 100156848 | CITY OF ORANGE | NJ | | 06/27/2024 | | 975 | | (11) | | | (11) | | 964 | 964 | | | |
| 100140998 | GLADSTONE | OR | | 02/20/2024 | | 802 | | (31) | | | (31) | | 771 | 771 | | | |
| 100147068 | HONOLULU | HI | | 03/27/2024 | | 2,665 | | 12 | | | 12 | | 2,677 | 2,677 | | | |
| 100160864 | LAKE FREDERICK | VA | | 07/24/2024 | | 304 | | (7) | | | (7) | | 297 | 297 | | | |
| 100153377 | NEW ROCHELLE | NY | | 05/29/2024 | | 547 | | (22) | | | (22) | | 525 | 525 | | | |
| 100000583 | WEST POINT | CA | | 09/27/2016 | | 988 | | 178 | | | 178 | | 1,166 | 1,166 | | | |
| 100131652 | INDIO | CA | | 10/06/2023 | | 941 | | (10) | | | (10) | | 931 | 931 | | | |
| 100148396 | PLAINFIELD | NJ | | 04/12/2024 | | 1,021 | | (6) | | | (6) | | 1,015 | 1,015 | | | |
| 100136502 | FRESNO | CA | | 11/20/2023 | | 1,005 | | 22 | | | 22 | | 1,027 | 1,027 | | | |
| 100088878 | LAUREL | MD | | 11/15/2022 | | 1,066 | | 7 | | | 7 | | 1,073 | 1,073 | | | |
| 100140252 | SAINT AUGUSTINE | FL | | 01/18/2024 | | 938 | | (21) | | | (21) | | 917 | 917 | | | |
| 100118916 | VICTORVILLE | CA | | 07/27/2023 | | 824 | | (19) | | | (19) | | 805 | 805 | | | |
| 100148946 | REDLANDS | CA | | 04/17/2024 | | 500 | | (15) | | | (15) | | 485 | 485 | | | |
| 100115990 | OLNEY | MD | | 07/20/2023 | | 1,187 | | (17) | | | (17) | | 1,170 | 1,170 | | | |
| 100155059 | DURANGO | CO | | 07/19/2024 | | 590 | | (12) | | | (12) | | 578 | 578 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131708 | ANNANDALE | VA | | 10/06/2023 | | 1,204 | | 54 | | | 54 | | 1,258 | 1,258 | | | |
| 100137077 | LITCHFIELD PARK | AZ | | 11/28/2023 | | 976 | | 10 | | | 10 | | 986 | 986 | | | |
| 100160206 | ROCKLEDGE | FL | | 07/18/2024 | | 270 | | (8) | | | (8) | | 262 | 262 | | | |
| 100116127 | SAN FRANCISCO | CA | | 07/20/2023 | | 1,121 | | 215 | | | 215 | | 1,336 | 1,336 | | | |
| 100110380 | SPANAWAY | WA | | 06/30/2023 | | 1,413 | | 12 | | | 12 | | 1,425 | 1,425 | | | |
| 100102824 | RED OAK | TX | | 06/22/2023 | | 776 | | (44) | | | (44) | | 732 | 732 | | | |
| 100118118 | SACRAMENTO | CA | | 07/20/2023 | | 1,326 | | 62 | | | 62 | | 1,388 | 1,388 | | | |
| 100135214 | SILVERTHORNE | CO | | 11/08/2023 | | 2,174 | | 49 | | | 49 | | 2,223 | 2,223 | | | |
| 100129656 | ROSEVILLE | CA | | 09/29/2023 | | 1,404 | | 84 | | | 84 | | 1,488 | 1,488 | | | |
| 100143752 | BIRMINGHAM | MI | | 04/05/2024 | | 857 | | (23) | | | (23) | | 834 | 834 | | | |
| 100129812 | WOODBURN | OR | | 09/27/2023 | | 625 | | (12) | | | (12) | | 613 | 613 | | | |
| 100148000 | WEST PALM BCH | FL | | 04/10/2024 | | 988 | | (17) | | | (17) | | 971 | 971 | | | |
| 100091742 | RIVERSIDE | CA | | 03/24/2023 | | 870 | | (22) | | | (22) | | 848 | 848 | | | |
| 100129570 | MCCALL | ID | | 09/29/2023 | | 1,043 | | (11) | | | (11) | | 1,032 | 1,032 | | | |
| 100146574 | PORT SAINT LUCIE | FL | | 03/20/2024 | | 546 | | (17) | | | (17) | | 529 | 529 | | | |
| 100159370 | PORT ORCHARD | WA | | 07/15/2024 | | 796 | | 12 | | | 12 | | 808 | 808 | | | |
| 100151778 | LOS ANGELES | CA | | 05/10/2024 | | 824 | | (13) | | | (13) | | 811 | 811 | | | |
| 100143322 | MOUNT SHASTA | CA | | 02/16/2024 | | 1,503 | | (41) | | | (41) | | 1,462 | 1,462 | | | |
| 100101001 | LUTZ | FL | | 04/28/2023 | | 1,644 | | 247 | | | 247 | | 1,891 | 1,891 | | | |
| 100128079 | MURFREESBORO | TN | | 09/08/2023 | | 2,384 | | 93 | | | 93 | | 2,477 | 2,477 | | | |
| 100144438 | SAN RAFAEL | CA | | 03/07/2024 | | 4,102 | | (134) | | | (134) | | 3,968 | 3,968 | | | |
| 100031135 | MERCED | CA | | 03/29/2019 | | 1,179 | | 254 | | | 254 | | 1,433 | 1,433 | | | |
| 100129744 | LOS ANGELES | CA | | 09/27/2023 | | 873 | | (26) | | | (26) | | 847 | 847 | | | |
| 100149537 | MILLSBORO | DE | | 04/26/2024 | | 917 | | (24) | | | (24) | | 893 | 893 | | | |
| 100146655 | VIRGINIA BEACH | VA | | 03/20/2024 | | 699 | | (24) | | | (24) | | 675 | 675 | | | |
| 100155938 | WEEKI WACHEE | FL | | 06/17/2024 | | 673 | | (10) | | | (10) | | 663 | 663 | | | |
| 100103431 | LA QUINTA | CA | | 06/16/2023 | | 3,149 | | (121) | | | (121) | | 3,028 | 3,028 | | | |
| 100155323 | DENNIS PORT | MA | | 07/19/2024 | | 617 | | (10) | | | (10) | | 607 | 607 | | | |
| 100156670 | AURORA | CO | | 06/24/2024 | | 472 | | (23) | | | (23) | | 449 | 449 | | | |
| 100026754 | EL MONTE | CA | | 09/26/2018 | | 1,629 | | 49 | | | 49 | | 1,678 | 1,678 | | | |
| 100143651 | CAPE CORAL | FL | | 02/22/2024 | | 900 | | (6) | | | (6) | | 894 | 894 | | | |
| 100118716 | WEST COVINA | CA | | 07/25/2023 | | 1,000 | | (23) | | | (23) | | 977 | 977 | | | |
| 100144485 | PUNTA GORDA | FL | | 04/26/2024 | | 1,109 | | (18) | | | (18) | | 1,091 | 1,091 | | | |
| 100148735 | REEDLEY | CA | | 04/17/2024 | | 926 | | (16) | | | (16) | | 910 | 910 | | | |
| 100000248 | IRVINE | CA | | 09/27/2016 | | 9,471 | | 347 | | | 347 | | 9,818 | 9,818 | | | |
| 100142862 | BOYNTON BEACH | FL | | 02/08/2024 | | 1,633 | | (64) | | | (64) | | 1,569 | 1,569 | | | |
| 100115234 | HAVERSTRAW | NY | | 07/17/2023 | | 937 | | (18) | | | (18) | | 919 | 919 | | | |
| 100136995 | AUSTIN | TX | | 11/28/2023 | | 925 | | 19 | | | 19 | | 944 | 944 | | | |
| 100133694 | TIGARD | OR | | 10/23/2023 | | 1,016 | | 8 | | | 8 | | 1,024 | 1,024 | | | |
| 100148944 | ALPHARETTA | GA | | 04/17/2024 | | 896 | | (18) | | | (18) | | 878 | 878 | | | |
| 100011748 | JACKSONVILLE | FL | | 03/08/2017 | | 1,631 | | 341 | | | 341 | | 1,972 | 1,972 | | | |
| 100128023 | GOODLETTSVILLE | TN | | 09/08/2023 | | 854 | | 17 | | | 17 | | 871 | 871 | | | |
| 100153294 | FORT MYERS | FL | | 05/30/2024 | | 877 | | (11) | | | (11) | | 866 | 866 | | | |
| 100132753 | SAN BERNARDINO | CA | | 11/03/2023 | | 790 | | (35) | | | (35) | | 755 | 755 | | | |
| 100116999 | AUSTIN | TX | | 07/20/2023 | | 1,640 | | 374 | | | 374 | | 2,014 | 2,014 | | | |
| 100134790 | CHAMPIONSGATE | FL | | 10/30/2023 | | 953 | | 1 | | | 1 | | 954 | 954 | | | |
| 100120482 | MANGONIA PARK | FL | | 08/18/2023 | | 720 | | 15 | | | 15 | | 735 | 735 | | | |
| 100114731 | LAUDERHILL | FL | | 07/07/2023 | | 1,207 | | (24) | | | (24) | | 1,183 | 1,183 | | | |
| 100137681 | HIALEAH | FL | | 12/08/2023 | | 1,041 | | (11) | | | (11) | | 1,030 | 1,030 | | | |
| 100161335 | FONTANA | CA | | 07/25/2024 | | 387 | | 4 | | | 4 | | 391 | 391 | | | |
| 100091410 | RENO | NV | | 02/22/2023 | | 1,074 | | (9) | | | (9) | | 1,065 | 1,065 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117875 | MIAMI | FL | | 07/20/2023 | | 1,055 | | 1 | | | 1 | | 1,056 | 1,056 | | | |
| 100115879 | OAK ISLAND | NC | | 07/20/2023 | | 1,284 | | (15) | | | (15) | | 1,269 | 1,269 | | | |
| 100150771 | LAFAYETTE | CA | | 05/07/2024 | | 3,820 | | (90) | | | (90) | | 3,730 | 3,730 | | | |
| 100087194 | NEW ORLEANS | LA | | 10/25/2022 | | 24,722 | | 1,404 | | | 1,404 | | 26,126 | 26,126 | | | |
| 100127557 | WINTER GARDEN | FL | | 09/08/2023 | | 1,272 | | 29 | | | 29 | | 1,301 | 1,301 | | | |
| 100156346 | AUSTIN | TX | | 07/25/2024 | | 316 | | (10) | | | (10) | | 306 | 306 | | | |
| 100127550 | ALEXANDRIA | VA | | 09/08/2023 | | 945 | | (16) | | | (16) | | 929 | 929 | | | |
| 100162957 | MCKINNEY | TX | | 08/12/2024 | | 45 | | | | | | | 45 | 45 | | | |
| 100109166 | ROSHARON | TX | | 07/21/2023 | | 975 | | (21) | | | (21) | | 954 | 954 | | | |
| 100150089 | NORTH CHARLESTON | SC | | 06/14/2024 | | 607 | | (2) | | | (2) | | 605 | 605 | | | |
| 100141019 | MILFORD | CT | | 02/20/2024 | | 870 | | (19) | | | (19) | | 851 | 851 | | | |
| 100155192 | BROOKINGS | OR | | 07/19/2024 | | 697 | | (11) | | | (11) | | 686 | 686 | | | |
| 100136139 | KISSIMMEE | FL | | 12/18/2023 | | 714 | | (12) | | | (12) | | 702 | 702 | | | |
| 100140288 | NEWARK | DE | | 01/18/2024 | | 925 | | (23) | | | (23) | | 902 | 902 | | | |
| 100099803 | CENTRAL ISLIP | NY | | 02/28/2023 | | 1,002 | | (14) | | | (14) | | 988 | 988 | | | |
| 100089994 | SALINAS | CA | | 01/13/2023 | | 454 | | (10) | | | (10) | | 444 | 444 | | | |
| 100015839 | OAKLAND | CA | | 02/27/2018 | | 2,185 | | (27) | | | (27) | | 2,158 | 2,158 | | | |
| 100120350 | JUPITER | FL | | 08/18/2023 | | 2,993 | | (87) | | | (87) | | 2,906 | 2,906 | | | |
| 100158445 | COLORADO SPRINGS | CO | | 07/10/2024 | | 620 | | (16) | | | (16) | | 604 | 604 | | | |
| 100149816 | SANTA CLARITA | CA | | 04/29/2024 | | 622 | | (8) | | | (8) | | 614 | 614 | | | |
| 100132720 | BEND | OR | | 11/03/2023 | | 738 | | 1 | | | 1 | | 739 | 739 | | | |
| 100144288 | DALLAS | TX | | 03/07/2024 | | 840 | | (26) | | | (26) | | 814 | 814 | | | |
| 100138198 | AUSTIN | TX | | 12/14/2023 | | 803 | | (14) | | | (14) | | 789 | 789 | | | |
| 100144415 | LEWES | DE | | 03/07/2024 | | 4,002 | | (33) | | | (33) | | 3,969 | 3,969 | | | |
| 100157672 | PINELLAS PARK | FL | | 06/28/2024 | | 619 | | (8) | | | (8) | | 611 | 611 | | | |
| 100155931 | MC ALLEN | TX | | 06/17/2024 | | 671 | | (4) | | | (4) | | 667 | 667 | | | |
| 100080806 | LAS VEGAS | NV | | 03/15/2022 | | 1,870 | | (30) | | | (30) | | 1,840 | 1,840 | | | |
| 100156316 | FORT LAUDERDALE | FL | | 07/25/2024 | | 245 | | (11) | | | (11) | | 234 | 234 | | | |
| 100140467 | BOLIVIA | NC | | 01/17/2024 | | 610 | | (17) | | | (17) | | 593 | 593 | | | |
| 100087971 | LAS VEGAS | NV | | 10/25/2022 | | 951 | | (6) | | | (6) | | 945 | 945 | | | |
| 100114861 | FULSHEAR | TX | | 07/10/2023 | | 2,608 | | 2 | | | 2 | | 2,610 | 2,610 | | | |
| 100156071 | WHITE HALL | MD | | 06/18/2024 | | 480 | | (18) | | | (18) | | 462 | 462 | | | |
| 100138284 | VANCOUVER | WA | | 12/18/2023 | | 923 | | 11 | | | 11 | | 934 | 934 | | | |
| 100142465 | REDONDO BEACH | CA | | 03/08/2024 | | 861 | | (19) | | | (19) | | 842 | 842 | | | |
| 100151576 | BROOKHAVEN | GA | | 05/10/2024 | | 1,490 | | (25) | | | (25) | | 1,465 | 1,465 | | | |
| 100136677 | WELLINGTON | FL | | 01/25/2024 | | 822 | | (16) | | | (16) | | 806 | 806 | | | |
| 100143132 | KAILUA KONA | HI | | 02/16/2024 | | 934 | | (21) | | | (21) | | 913 | 913 | | | |
| 100084005 | PLEASANT VIEW | TN | | 06/27/2022 | | 4,097 | | (85) | | | (85) | | 4,012 | 4,012 | | | |
| 100151759 | SAN BERNARDINO | CA | | 05/10/2024 | | 821 | | (41) | | | (41) | | 780 | 780 | | | |
| 100080224 | SAN BERNARDINO | CA | | 02/25/2022 | | 4,944 | | (206) | | | (206) | | 4,738 | 4,738 | | | |
| 100080043 | VALENCIA | CA | | 04/25/2022 | | 1,768 | | (55) | | | (55) | | 1,713 | 1,713 | | | |
| 100090007 | LAS VEGAS | NV | | 01/13/2023 | | 1,054 | | 10 | | | 10 | | 1,064 | 1,064 | | | |
| 100115622 | PHELAN | CA | | 07/19/2023 | | 909 | | (13) | | | (13) | | 896 | 896 | | | |
| 100128081 | UXBRIDGE | MA | | 09/08/2023 | | 969 | | 2 | | | 2 | | 971 | 971 | | | |
| 100053671 | FAR ROCKAWAY | NY | | 03/23/2021 | | 1,997 | | 195 | | | 195 | | 2,192 | 2,192 | | | |
| 100157689 | WOODBURY | MN | | 06/28/2024 | | 252 | | (15) | | | (15) | | 237 | 237 | | | |
| 100130438 | KALAMA | WA | | 09/28/2023 | | 6,536 | | (77) | | | (77) | | 6,459 | 6,459 | | | |
| 100161432 | ARVADA | CO | | 07/29/2024 | | 463 | | 3 | | | 3 | | 466 | 466 | | | |
| 100132477 | DALLAS | TX | | 11/03/2023 | | 590 | | 18 | | | 18 | | 608 | 608 | | | |
| 100000318 | HALF MOON BAY | CA | | 09/27/2016 | | 2,934 | | 114 | | | 114 | | 3,048 | 3,048 | | | |
| 100139098 | SARASOTA | FL | | 12/28/2023 | | 810 | | (12) | | | (12) | | 798 | 798 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065768 | KAHULUI | HI | | 07/28/2021 | | 2,340 | | (35) | | | (35) | | 2,305 | 2,305 | | | |
| 100129380 | AUSTIN | TX | | 09/26/2023 | | 1,039 | | 11 | | | 11 | | 1,050 | 1,050 | | | |
| 100110180 | LAKEWOOD | CO | | 06/30/2023 | | 1,053 | | (14) | | | (14) | | 1,039 | 1,039 | | | |
| 100109027 | GRESHAM | OR | | 05/31/2023 | | 806 | | (23) | | | (23) | | 783 | 783 | | | |
| 100132073 | SAINT PAUL | MN | | 10/13/2023 | | 983 | | (6) | | | (6) | | 977 | 977 | | | |
| 100132566 | HOMESTEAD | FL | | 11/03/2023 | | 794 | | 49 | | | 49 | | 843 | 843 | | | |
| 100115346 | LOS ANGELES | CA | | 07/17/2023 | | 2,287 | | (58) | | | (58) | | 2,229 | 2,229 | | | |
| 100144112 | NORWALK | CT | | 03/07/2024 | | 1,024 | | (12) | | | (12) | | 1,012 | 1,012 | | | |
| 100158039 | MINNEAPOLIS | MN | | 07/09/2024 | | 4,734 | | (95) | | | (95) | | 4,639 | 4,639 | | | |
| 100134258 | NORCROSS | GA | | 10/27/2023 | | 706 | | (23) | | | (23) | | 683 | 683 | | | |
| 100133646 | HIALEAH | FL | | 10/23/2023 | | 983 | | 16 | | | 16 | | 999 | 999 | | | |
| 100114921 | AURORA | CO | | 07/13/2023 | | 949 | | (18) | | | (18) | | 931 | 931 | | | |
| 100143223 | HEMET | CA | | 02/16/2024 | | 1,132 | | 18 | | | 18 | | 1,150 | 1,150 | | | |
| 100132639 | OSSINING | NY | | 11/03/2023 | | 871 | | 7 | | | 7 | | 878 | 878 | | | |
| 100138379 | SAUGUS | MA | | 12/18/2023 | | 1,053 | | 13 | | | 13 | | 1,066 | 1,066 | | | |
| 100138716 | HOUSTON | TX | | 02/02/2024 | | 655 | | (41) | | | (41) | | 614 | 614 | | | |
| 100151083 | PROVIDENCE | RI | | 05/08/2024 | | 890 | | (5) | | | (5) | | 885 | 885 | | | |
| 100129413 | TRACY | CA | | 09/29/2023 | | 959 | | (19) | | | (19) | | 940 | 940 | | | |
| 100114740 | FREDERICK | MD | | 07/07/2023 | | 841 | | (14) | | | (14) | | 827 | 827 | | | |
| 100119952 | SANTA CLARITA | CA | | 08/11/2023 | | 1,184 | | 10 | | | 10 | | 1,194 | 1,194 | | | |
| 100156753 | ELMWOOD PARK | NJ | | 06/26/2024 | | 188 | | (2) | | | (2) | | 186 | 186 | | | |
| 100064962 | LITTLE RIVER | SC | | 07/14/2021 | | 2,128 | | (77) | | | (77) | | 2,051 | 2,051 | | | |
| 100138705 | OAKDALE | CA | | 02/02/2024 | | 987 | | (63) | | | (63) | | 924 | 924 | | | |
| 100137960 | WESTBROOK | ME | | 12/13/2023 | | 878 | | (3) | | | (3) | | 875 | 875 | | | |
| 100162481 | NORWALK | CA | | 08/07/2024 | | 300 | | (10) | | | (10) | | 290 | 290 | | | |
| 100154942 | NASHVILLE | TN | | 07/19/2024 | | 690 | | 2 | | | 2 | | 692 | 692 | | | |
| 100103321 | ARLINGTON | TX | | 04/28/2023 | | 852 | | (22) | | | (22) | | 830 | 830 | | | |
| 100139596 | RIVERSIDE | CA | | 12/28/2023 | | 932 | | (4) | | | (4) | | 928 | 928 | | | |
| 100117499 | WESTBURY | NY | | 07/20/2023 | | 1,090 | | 58 | | | 58 | | 1,148 | 1,148 | | | |
| 100142568 | ATLANTA | GA | | 02/08/2024 | | 1,027 | | (15) | | | (15) | | 1,012 | 1,012 | | | |
| 100137156 | NORTH MYRTLE BEACH | SC | | 11/28/2023 | | 655 | | (29) | | | (29) | | 626 | 626 | | | |
| 100084663 | MIAMI | FL | | 08/02/2022 | | 949 | | (44) | | | (44) | | 905 | 905 | | | |
| 100165491 | GRAND TERRACE | CA | | 08/29/2024 | | 323 | | (5) | | | (5) | | 318 | 318 | | | |
| 100137912 | RINGWOOD | NJ | | 12/12/2023 | | 665 | | (4) | | | (4) | | 661 | 661 | | | |
| 100132693 | NORTHRIDGE AREA LOS ANGELES | CA | | 11/03/2023 | | 4,069 | | 18 | | | 18 | | 4,087 | 4,087 | | | |
| 100130322 | PORT ORANGE | FL | | 09/28/2023 | | 1,206 | | (23) | | | (23) | | 1,183 | 1,183 | | | |
| 100161532 | HILTON HEAD ISLAND | SC | | 07/30/2024 | | 641 | | (17) | | | (17) | | 624 | 624 | | | |
| 100061860 | BRONX | NY | | 07/01/2021 | | 8,366 | | (60) | | | (60) | | 8,306 | 8,306 | | | |
| 100119991 | WOODBRIDGE | VA | | 08/11/2023 | | 1,059 | | (13) | | | (13) | | 1,046 | 1,046 | | | |
| 100136488 | EVERETT | WA | | 11/20/2023 | | 1,268 | | 110 | | | 110 | | 1,378 | 1,378 | | | |
| 100115104 | KAILUA KONA | HI | | 07/14/2023 | | 1,163 | | (3) | | | (3) | | 1,160 | 1,160 | | | |
| 100083826 | CENTRAL POINT | OR | | 07/12/2022 | | 933 | | (31) | | | (31) | | 902 | 902 | | | |
| 100150719 | SACRAMENTO | CA | | 05/06/2024 | | 1,306 | | (11) | | | (11) | | 1,295 | 1,295 | | | |
| 100161742 | TARZANA | CA | | 07/30/2024 | | 249 | | (14) | | | (14) | | 235 | 235 | | | |
| 100075253 | LAKEWOOD | CA | | 12/01/2021 | | 2,203 | | (44) | | | (44) | | 2,159 | 2,159 | | | |
| 100136990 | MCALLEN | TX | | 11/28/2023 | | 835 | | (9) | | | (9) | | 826 | 826 | | | |
| 100140481 | GRAND PRAIRIE | TX | | 01/19/2024 | | 743 | | (20) | | | (20) | | 723 | 723 | | | |
| 100101846 | WINCHESTER | CA | | 04/06/2023 | | 1,414 | | (71) | | | (71) | | 1,343 | 1,343 | | | |
| 100137238 | HOWELL | NJ | | 11/29/2023 | | 585 | | (19) | | | (19) | | 566 | 566 | | | |
| 100139995 | MERCED | CA | | 01/09/2024 | | 851 | | (25) | | | (25) | | 826 | 826 | | | |
| 100110576 | FORT MYERS | FL | | 06/30/2023 | | 1,190 | | 10 | | | 10 | | 1,200 | 1,200 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100158807 | FREDERICK | MD | | 07/10/2024 | | 294 | | (7) | | | (7) | | 287 | 287 | | | |
| 100143469 | LOS ANGELES | CA | | 02/16/2024 | | 837 | | (10) | | | (10) | | 827 | 827 | | | |
| 100019670 | LOS ANGELES | CA | | 07/26/2018 | | 2,683 | | (21) | | | (21) | | 2,662 | 2,662 | | | |
| 100133577 | OSPREY | FL | | 10/23/2023 | | 5,226 | | 119 | | | 119 | | 5,345 | 5,345 | | | |
| 100151586 | BUCKEYE | AZ | | 05/10/2024 | | 824 | | (24) | | | (24) | | 800 | 800 | | | |
| 100136271 | ROUND ROCK | TX | | 11/20/2023 | | 612 | | 22 | | | 22 | | 634 | 634 | | | |
| 100146591 | CIBOLO | TX | | 03/20/2024 | | 678 | | (43) | | | (43) | | 635 | 635 | | | |
| 100139310 | HESPERIA | CA | | 12/28/2023 | | 749 | | (17) | | | (17) | | 732 | 732 | | | |
| 100129850 | SILVER SPRING | MD | | 09/27/2023 | | 653 | | (2) | | | (2) | | 651 | 651 | | | |
| 100137590 | WALLER | TX | | 12/08/2023 | | 920 | | 2 | | | 2 | | 922 | 922 | | | |
| 100133678 | MIAMI | FL | | 10/23/2023 | | 4,393 | | (73) | | | (73) | | 4,320 | 4,320 | | | |
| 100119266 | LITTLETON | CO | | 07/31/2023 | | 1,174 | | 13 | | | 13 | | 1,187 | 1,187 | | | |
| 100159286 | DULUTH | GA | | 07/15/2024 | | 294 | | (7) | | | (7) | | 287 | 287 | | | |
| 100138303 | OCEAN VIEW | DE | | 12/18/2023 | | 2,583 | | (60) | | | (60) | | 2,523 | 2,523 | | | |
| 100141039 | SAN FRANCISCO | CA | | 02/20/2024 | | 1,730 | | (22) | | | (22) | | 1,708 | 1,708 | | | |
| 100129289 | ROSEVILLE | CA | | 09/25/2023 | | 1,139 | | 29 | | | 29 | | 1,168 | 1,168 | | | |
| 100158002 | MIAMI BEACH | FL | | 07/09/2024 | | 594 | | 2 | | | 2 | | 596 | 596 | | | |
| 100150765 | PARAMUS | NJ | | 05/07/2024 | | 1,711 | | (23) | | | (23) | | 1,688 | 1,688 | | | |
| 100150812 | AURORA | CO | | 05/08/2024 | | 8,993 | | (103) | | | (103) | | 8,890 | 8,890 | | | |
| 100110412 | KISSIMMEE | FL | | 06/30/2023 | | 1,447 | | 5 | | | 5 | | 1,452 | 1,452 | | | |
| 100161497 | TROPHY CLUB | TX | | 07/30/2024 | | 273 | | (5) | | | (5) | | 268 | 268 | | | |
| 100138371 | MANCHESTER | MD | | 12/18/2023 | | 1,165 | | (25) | | | (25) | | 1,140 | 1,140 | | | |
| 100140399 | NORTH LAS VEGAS | NV | | 01/18/2024 | | 1,034 | | (21) | | | (21) | | 1,013 | 1,013 | | | |
| 100091497 | FLORAL PARK | NY | | 01/20/2023 | | 811 | | (31) | | | (31) | | 780 | 780 | | | |
| 100142629 | LAS VEGAS | NV | | 02/08/2024 | | 842 | | (10) | | | (10) | | 832 | 832 | | | |
| 100120902 | FALLS CHURCH | VA | | 08/30/2023 | | 1,061 | | (5) | | | (5) | | 1,056 | 1,056 | | | |
| 100130269 | BAKERSFIELD | CA | | 09/28/2023 | | 1,869 | | (45) | | | (45) | | 1,824 | 1,824 | | | |
| 100137113 | ANNAPOLIS | MD | | 11/28/2023 | | 984 | | (30) | | | (30) | | 954 | 954 | | | |
| 100133686 | KISSIMMEE | FL | | 10/23/2023 | | 1,152 | | 18 | | | 18 | | 1,170 | 1,170 | | | |
| 100027052 | FAIRFIELD | CA | | 09/26/2018 | | 1,202 | | 127 | | | 127 | | 1,329 | 1,329 | | | |
| 100110471 | LEHI | UT | | 06/30/2023 | | 1,265 | | 14 | | | 14 | | 1,279 | 1,279 | | | |
| 100129589 | HOUSTON | TX | | 09/29/2023 | | 933 | | (11) | | | (11) | | 922 | 922 | | | |
| 100089760 | SOUTH ELGIN | IL | | 12/02/2022 | | 848 | | (1) | | | (1) | | 847 | 847 | | | |
| 100142889 | SACRAMENTO | CA | | 02/09/2024 | | 983 | | (9) | | | (9) | | 974 | 974 | | | |
| 100076554 | CHULA VISTA | CA | | 12/16/2021 | | 1,543 | | (122) | | | (122) | | 1,421 | 1,421 | | | |
| 100136290 | MCLEAN | VA | | 11/20/2023 | | 3,139 | | 16 | | | 16 | | 3,155 | 3,155 | | | |
| 100100391 | HOWELL | NJ | | 04/27/2023 | | 3,449 | | 287 | | | 287 | | 3,736 | 3,736 | | | |
| 100091134 | LOS ANGELES | CA | | 01/31/2023 | | 1,187 | | 27 | | | 27 | | 1,214 | 1,214 | | | |
| 100120864 | FORT WORTH | TX | | 08/28/2023 | | 2,628 | | (48) | | | (48) | | 2,580 | 2,580 | | | |
| 100136991 | MCALLEN | TX | | 11/28/2023 | | 856 | | (8) | | | (8) | | 848 | 848 | | | |
| 100154968 | SANDY | UT | | 07/19/2024 | | 480 | | (34) | | | (34) | | 446 | 446 | | | |
| 100151663 | SHELTON | CT | | 05/10/2024 | | 980 | | (6) | | | (6) | | 974 | 974 | | | |
| 100143126 | MANCHESTER | NH | | 02/16/2024 | | 907 | | (16) | | | (16) | | 891 | 891 | | | |
| 100142918 | HUTTO | TX | | 02/09/2024 | | 878 | | (23) | | | (23) | | 855 | 855 | | | |
| 100102193 | HOUSTON | TX | | 04/14/2023 | | 842 | | (8) | | | (8) | | 834 | 834 | | | |
| 100129561 | FREDERICK | MD | | 09/29/2023 | | 1,404 | | 45 | | | 45 | | 1,449 | 1,449 | | | |
| 100135589 | CHARLOTTE | NC | | 11/09/2023 | | 522 | | (11) | | | (11) | | 511 | 511 | | | |
| 100109658 | ESTERO | FL | | 06/14/2023 | | 551 | | (19) | | | (19) | | 532 | 532 | | | |
| 100138780 | LEXINGTON | KY | | 12/21/2023 | | 549 | | (16) | | | (16) | | 533 | 533 | | | |
| 100158144 | FORT MILL | SC | | 07/09/2024 | | 304 | | (4) | | | (4) | | 300 | 300 | | | |
| 100110482 | FT WORTH | TX | | 06/30/2023 | | 1,643 | | (41) | | | (41) | | 1,602 | 1,602 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011451 | VISTA | CA | | 12/23/2016 | | 2,052 | | 138 | | | 138 | | 2,190 | 2,190 | | | |
| 100110637 | MESA | AZ | | 06/30/2023 | | 1,048 | | 5 | | | 5 | | 1,053 | 1,053 | | | |
| 100079237 | PANAMA CITY BEACH | FL | | 02/14/2022 | | 2,060 | | 2 | | | 2 | | 2,062 | 2,062 | | | |
| 100157906 | MYRTLE BEACH | SC | | 07/09/2024 | | 268 | | (5) | | | (5) | | 263 | 263 | | | |
| 100151859 | CATHEDRAL CITY | CA | | 05/10/2024 | | 998 | | (8) | | | (8) | | 990 | 990 | | | |
| 100129463 | FALLS CHURCH | VA | | 09/29/2023 | | 1,052 | | (9) | | | (9) | | 1,043 | 1,043 | | | |
| 100154594 | VICTORVILLE | CA | | 06/14/2024 | | 477 | | (3) | | | (3) | | 474 | 474 | | | |
| 100128155 | LAWRENCEVILLE | GA | | 09/18/2023 | | 1,309 | | 97 | | | 97 | | 1,406 | 1,406 | | | |
| 100120076 | KISSIMMEE | FL | | 08/11/2023 | | 632 | | (13) | | | (13) | | 619 | 619 | | | |
| 100129833 | NEW BRIGHTON | MN | | 09/27/2023 | | 530 | | 5 | | | 5 | | 535 | 535 | | | |
| 100120866 | COOPER CITY | FL | | 08/28/2023 | | 599 | | (7) | | | (7) | | 592 | 592 | | | |
| 100138665 | FORT WORTH | TX | | 02/02/2024 | | 588 | | (26) | | | (26) | | 562 | 562 | | | |
| 100138914 | OAK ISLAND | NC | | 12/21/2023 | | 766 | | (14) | | | (14) | | 752 | 752 | | | |
| 100156903 | FLORAL PARK | NY | | 06/27/2024 | | 800 | | (21) | | | (21) | | 779 | 779 | | | |
| 100086955 | BOCA RATON | FL | | 10/24/2022 | | 939 | | (28) | | | (28) | | 911 | 911 | | | |
| 100081064 | GILROY | CA | | 03/18/2022 | | 2,187 | | 45 | | | 45 | | 2,232 | 2,232 | | | |
| 100110445 | DES MOINES | WA | | 06/30/2023 | | 1,186 | | 3 | | | 3 | | 1,189 | 1,189 | | | |
| 100140752 | LINDEN | NJ | | 01/22/2024 | | 766 | | (23) | | | (23) | | 743 | 743 | | | |
| 100100007 | PORTLAND | OR | | 03/28/2023 | | 646 | | (15) | | | (15) | | 631 | 631 | | | |
| 100140585 | EASTVALE | CA | | 01/19/2024 | | 849 | | (30) | | | (30) | | 819 | 819 | | | |
| 100117579 | LOS ANGELES | CA | | 07/20/2023 | | 1,292 | | 73 | | | 73 | | 1,365 | 1,365 | | | |
| 100119264 | PEORIA | AZ | | 07/31/2023 | | 1,143 | | 6 | | | 6 | | 1,149 | 1,149 | | | |
| 100012190 | HOLLISWOOD | NY | | 03/08/2017 | | 3,579 | | 460 | | | 460 | | 4,039 | 4,039 | | | |
| 100119691 | CITY OF ORANGE | NJ | | 08/08/2023 | | 949 | | (27) | | | (27) | | 922 | 922 | | | |
| 100112788 | COPIAGUE | NY | | 06/29/2023 | | 757 | | 617 | | | 617 | | 1,374 | 1,374 | | | |
| 100055829 | ANCHORAGE | AK | | 03/23/2021 | | 1,241 | | (113) | | | (113) | | 1,128 | 1,128 | | | |
| 100090851 | PITTSBURGH | PA | | 01/06/2023 | | 947 | | 1 | | | 1 | | 948 | 948 | | | |
| 100134915 | GAINESVILLE | FL | | 10/30/2023 | | 925 | | 7 | | | 7 | | 932 | 932 | | | |
| 100152581 | MENIFEE | CA | | 05/17/2024 | | 1,275 | | 80 | | | 80 | | 1,355 | 1,355 | | | |
| 100155926 | MADISON | WI | | 06/17/2024 | | 908 | | (19) | | | (19) | | 889 | 889 | | | |
| 100148994 | WINCHESTER | CA | | 04/19/2024 | | 829 | | (11) | | | (11) | | 818 | 818 | | | |
| 100119095 | UNION CITY | NJ | | 07/28/2023 | | 1,902 | | 644 | | | 644 | | 2,546 | 2,546 | | | |
| 100153368 | VENICE | FL | | 05/30/2024 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100074474 | PFLUGERVILLE | TX | | 12/02/2021 | | 1,591 | | (160) | | | (160) | | 1,431 | 1,431 | | | |
| 100137706 | SACHSE | TX | | 12/08/2023 | | 868 | | (9) | | | (9) | | 859 | 859 | | | |
| 100108896 | PFLUGERVILLE | TX | | 05/31/2023 | | 1,527 | | (86) | | | (86) | | 1,441 | 1,441 | | | |
| 100151393 | COROLLA | NC | | 05/10/2024 | | 918 | | (25) | | | (25) | | 893 | 893 | | | |
| 100108482 | SOMERSET | NJ | | 05/25/2023 | | 679 | | (19) | | | (19) | | 660 | 660 | | | |
| 100151979 | SAN MARCOS | CA | | 06/14/2024 | | 584 | | (22) | | | (22) | | 562 | 562 | | | |
| 100148292 | LAS VEGAS | NV | | 04/12/2024 | | 2,499 | | (79) | | | (79) | | 2,420 | 2,420 | | | |
| 100131974 | MISSOULA | MT | | 10/13/2023 | | 1,277 | | (17) | | | (17) | | 1,260 | 1,260 | | | |
| 100055505 | ALISO VIEJO | CA | | 03/23/2021 | | 6,674 | | (79) | | | (79) | | 6,595 | 6,595 | | | |
| 100107981 | SENOIA | GA | | 05/25/2023 | | 722 | | (12) | | | (12) | | 710 | 710 | | | |
| 100133919 | SAN FRANCISCO | CA | | 10/25/2023 | | 930 | | (11) | | | (11) | | 919 | 919 | | | |
| 100159374 | BRADENTON | FL | | 07/15/2024 | | 890 | | 30 | | | 30 | | 920 | 920 | | | |
| 100088913 | MALDEN | MA | | 11/15/2022 | | 302 | | (5) | | | (5) | | 297 | 297 | | | |
| 100140187 | PALMDALE | CA | | 01/11/2024 | | 1,433 | | (16) | | | (16) | | 1,417 | 1,417 | | | |
| 100147119 | MIDLOTHIAN | TX | | 05/08/2024 | | 781 | | (39) | | | (39) | | 742 | 742 | | | |
| 100100798 | STANWOOD | WA | | 04/28/2023 | | 3,805 | | 234 | | | 234 | | 4,039 | 4,039 | | | |
| 100089071 | CEDAR HILL | TX | | 01/06/2023 | | 471 | | (4) | | | (4) | | 467 | 467 | | | |
| 100137087 | POCONO LAKE | PA | | 11/28/2023 | | 831 | | | | | | | 831 | 831 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137503 | IRVING | TX | | 01/11/2024 | | 708 | | (32) | | | (32) | | 676 | 676 | | | |
| 100080455 | STATEN ISLAND | NY | | 03/10/2022 | | 1,782 | | (22) | | | (22) | | 1,760 | 1,760 | | | |
| 100078728 | BRADENTON | FL | | 02/25/2022 | | 1,847 | | (40) | | | (40) | | 1,807 | 1,807 | | | |
| 100108499 | FRESNO | CA | | 05/25/2023 | | 17,833 | | (298) | | | (298) | | 17,535 | 17,535 | | | |
| 100140430 | MENIFEE | CA | | 01/18/2024 | | 1,187 | | 29 | | | 29 | | 1,216 | 1,216 | | | |
| 100099617 | LITCHFIELD PARK | AZ | | 04/06/2023 | | 250 | | (8) | | | (8) | | 242 | 242 | | | |
| 100140602 | EQUINUNK | PA | | 01/19/2024 | | 847 | | (11) | | | (11) | | 836 | 836 | | | |
| 100131833 | SHAFTER | CA | | 10/06/2023 | | 2,294 | | 2 | | | 2 | | 2,296 | 2,296 | | | |
| 100132339 | CUTLER BAY | FL | | 11/03/2023 | | 1,059 | | 70 | | | 70 | | 1,129 | 1,129 | | | |
| 100134580 | COLUMBUS | OH | | 10/30/2023 | | 557 | | (16) | | | (16) | | 541 | 541 | | | |
| 100151413 | PANAMA CITY BEACH | FL | | 05/10/2024 | | 878 | | (13) | | | (13) | | 865 | 865 | | | |
| 100138701 | ORMOND BEACH | FL | | 02/02/2024 | | 740 | | (8) | | | (8) | | 732 | 732 | | | |
| 100053726 | MISSOULA | MT | | 03/23/2021 | | 1,692 | | (54) | | | (54) | | 1,638 | 1,638 | | | |
| 100136696 | MORENO VALLEY | CA | | 01/25/2024 | | 803 | | (8) | | | (8) | | 795 | 795 | | | |
| 100091414 | MAYNARD | MA | | 02/22/2023 | | 3,781 | | (50) | | | (50) | | 3,731 | 3,731 | | | |
| 100148510 | GARDENA | CA | | 04/12/2024 | | 2,662 | | (57) | | | (57) | | 2,605 | 2,605 | | | |
| 100100756 | DANBURY | CT | | 04/28/2023 | | 1,725 | | 41 | | | 41 | | 1,766 | 1,766 | | | |
| 100156216 | WINTER HAVEN | FL | | 06/20/2024 | | 735 | | (18) | | | (18) | | 717 | 717 | | | |
| 100156748 | WOODLAND | CA | | 06/26/2024 | | 10,370 | | (289) | | | (289) | | 10,081 | 10,081 | | | |
| 100132028 | PATERSON | NJ | | 10/13/2023 | | 1,042 | | 11 | | | 11 | | 1,053 | 1,053 | | | |
| 100155008 | HIALEAH | FL | | 07/19/2024 | | 577 | | (18) | | | (18) | | 559 | 559 | | | |
| 100152398 | LAS VEGAS | NV | | 05/17/2024 | | 907 | | (15) | | | (15) | | 892 | 892 | | | |
| 100137524 | INDIAN SHORES | FL | | 12/08/2023 | | 1,619 | | (34) | | | (34) | | 1,585 | 1,585 | | | |
| 100019737 | DAVIS | CA | | 07/26/2018 | | 4,321 | | (65) | | | (65) | | 4,256 | 4,256 | | | |
| 100148160 | PITTSBURGH | PA | | 05/15/2024 | | 900 | | (4) | | | (4) | | 896 | 896 | | | |
| 100160024 | RICHLAND | WA | | 07/17/2024 | | 272 | | (6) | | | (6) | | 266 | 266 | | | |
| 100147821 | ALPHARETTA | GA | | 04/08/2024 | | 913 | | (20) | | | (20) | | 893 | 893 | | | |
| 100152715 | RANCHO CORDOVA | CA | | 05/17/2024 | | 1,303 | | 105 | | | 105 | | 1,408 | 1,408 | | | |
| 100156335 | BRIDGEPORT | CT | | 07/25/2024 | | 263 | | (11) | | | (11) | | 252 | 252 | | | |
| 100155101 | SAN DIEGO | CA | | 07/19/2024 | | 593 | | (8) | | | (8) | | 585 | 585 | | | |
| 100137490 | LA HABRA | CA | | 01/11/2024 | | 727 | | (37) | | | (37) | | 690 | 690 | | | |
| 100150949 | RANCHO MISSION VIEJO | CA | | 05/08/2024 | | 1,341 | | 80 | | | 80 | | 1,421 | 1,421 | | | |
| 100160873 | CLIFTON | CO | | 07/24/2024 | | 885 | | (27) | | | (27) | | 858 | 858 | | | |
| 100108253 | LANCASTER | CA | | 05/24/2023 | | 933 | | (12) | | | (12) | | 921 | 921 | | | |
| 100143954 | PHILADELPHIA | PA | | 02/29/2024 | | 868 | | 6 | | | 6 | | 874 | 874 | | | |
| 100116297 | RIVERTON | UT | | 07/20/2023 | | 3,179 | | 387 | | | 387 | | 3,566 | 3,566 | | | |
| 100142501 | DUBLIN | OH | | 02/08/2024 | | 903 | | (25) | | | (25) | | 878 | 878 | | | |
| 100071704 | LOS ANGELES | CA | | 10/14/2021 | | 2,056 | | (71) | | | (71) | | 1,985 | 1,985 | | | |
| 100135620 | KISSIMMEE | FL | | 11/09/2023 | | 891 | | (10) | | | (10) | | 881 | 881 | | | |
| 100081384 | CHULA VISTA | CA | | 03/18/2022 | | 2,435 | | 21 | | | 21 | | 2,456 | 2,456 | | | |
| 100101611 | LOS ANGELES | CA | | 04/26/2023 | | 976 | | (15) | | | (15) | | 961 | 961 | | | |
| 100083230 | RIVERSIDE | CA | | 05/10/2022 | | 1,382 | | (24) | | | (24) | | 1,358 | 1,358 | | | |
| 100067671 | EL MONTE | CA | | 09/23/2021 | | 2,342 | | (12) | | | (12) | | 2,330 | 2,330 | | | |
| 100137545 | LAS VEGAS | NV | | 12/08/2023 | | 963 | | 4 | | | 4 | | 967 | 967 | | | |
| 100091315 | DETRIOT | MI | | 01/13/2023 | | 683 | | (4) | | | (4) | | 679 | 679 | | | |
| 100137241 | CYPRESS | TX | | 11/29/2023 | | 690 | | (11) | | | (11) | | 679 | 679 | | | |
| 100026777 | OXNARD | CA | | 09/26/2018 | | 2,187 | | 157 | | | 157 | | 2,344 | 2,344 | | | |
| 100153390 | LITTLE FERRY | NJ | | 05/29/2024 | | 734 | | (24) | | | (24) | | 710 | 710 | | | |
| 100137795 | SEVIERVILLE | TN | | 12/08/2023 | | 789 | | (6) | | | (6) | | 783 | 783 | | | |
| 100142059 | SAN FRANCISCO | CA | | 02/29/2024 | | 2,741 | | (1) | | | (1) | | 2,740 | 2,740 | | | |
| 100127595 | HEBER CITY | UT | | 09/08/2023 | | 1,394 | | 104 | | | 104 | | 1,498 | 1,498 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120904 | PORT ANGELES | WA | | 08/30/2023 | | 1,084 | | 10 | | | 10 | | 1,094 | 1,094 | | | |
| 100134945 | POTOMAC | MD | | 10/30/2023 | | 835 | | (6) | | | (6) | | 829 | 829 | | | |
| 100142670 | ARTESIA | CA | | 02/08/2024 | | 924 | | (11) | | | (11) | | 913 | 913 | | | |
| 100152807 | SUN VALLEY | NV | | 05/22/2024 | | 834 | | (4) | | | (4) | | 830 | 830 | | | |
| 100110126 | RARITAN | NJ | | 06/29/2023 | | 840 | | (48) | | | (48) | | 792 | 792 | | | |
| 100107793 | HENDERSON | NV | | 05/19/2023 | | 1,502 | | 96 | | | 96 | | 1,598 | 1,598 | | | |
| 100142974 | CLIFTON | NJ | | 02/09/2024 | | 891 | | (19) | | | (19) | | 872 | 872 | | | |
| 100103501 | ARLINGTON | TX | | 05/08/2023 | | 1,030 | | (33) | | | (33) | | 997 | 997 | | | |
| 100153207 | RICHARDSON | TX | | 05/30/2024 | | 1,001 | | 10 | | | 10 | | 1,011 | 1,011 | | | |
| 100101739 | ELIZABETH | NJ | | 03/31/2023 | | 884 | | (28) | | | (28) | | 856 | 856 | | | |
| 100101605 | BREMERTON | WA | | 04/26/2023 | | 1,008 | | (13) | | | (13) | | 995 | 995 | | | |
| 100111998 | BOISE | ID | | 06/29/2023 | | 2,058 | | 608 | | | 608 | | 2,666 | 2,666 | | | |
| 100161139 | NASHUA | NH | | 07/24/2024 | | 292 | | (8) | | | (8) | | 284 | 284 | | | |
| 100110264 | FLOWER MOUND | TX | | 06/30/2023 | | 1,265 | | 22 | | | 22 | | 1,287 | 1,287 | | | |
| 100148092 | POINT PLEASANT BORO | NJ | | 04/10/2024 | | 1,009 | | (10) | | | (10) | | 999 | 999 | | | |
| 100115400 | NORWALK | CT | | 07/17/2023 | | 2,332 | | (53) | | | (53) | | 2,279 | 2,279 | | | |
| 100143147 | STERLING | VA | | 02/16/2024 | | 994 | | (14) | | | (14) | | 980 | 980 | | | |
| 100150535 | STOUGHTON | MA | | 05/03/2024 | | 1,068 | | (14) | | | (14) | | 1,054 | 1,054 | | | |
| 100149404 | FRISCO | TX | | 04/24/2024 | | 906 | | (25) | | | (25) | | 881 | 881 | | | |
| 100102107 | MINTURN | CO | | 04/14/2023 | | 922 | | (11) | | | (11) | | 911 | 911 | | | |
| 100087533 | SAINT CLOUD | FL | | 10/25/2022 | | 1,376 | | 44 | | | 44 | | 1,420 | 1,420 | | | |
| 100139338 | VICTORVILLE | CA | | 12/28/2023 | | 3,427 | | (8) | | | (8) | | 3,419 | 3,419 | | | |
| 100062545 | MT VERNON | NY | | 07/01/2021 | | 3,342 | | (26) | | | (26) | | 3,316 | 3,316 | | | |
| 100070407 | RENO | NV | | 09/23/2021 | | 2,203 | | (36) | | | (36) | | 2,167 | 2,167 | | | |
| 100156696 | ESCONDIDO | CA | | 06/26/2024 | | 269 | | (6) | | | (6) | | 263 | 263 | | | |
| 100103318 | ATLANTA | GA | | 04/28/2023 | | 663,013 | | (13,448) | | | (13,448) | | 649,565 | 649,565 | | | |
| 100118815 | JURUPA VALLEY | CA | | 08/30/2023 | | 786 | | (42) | | | (42) | | 744 | 744 | | | |
| 100140593 | FONTANA | CA | | 01/19/2024 | | 9,168 | | 127 | | | 127 | | 9,295 | 9,295 | | | |
| 100148373 | LANCASTER | CA | | 04/12/2024 | | 1,277 | | 52 | | | 52 | | 1,329 | 1,329 | | | |
| 100148518 | WINOOSKI | VT | | 04/12/2024 | | 910 | | (17) | | | (17) | | 893 | 893 | | | |
| 100131624 | HERRIMAN | UT | | 10/06/2023 | | 950 | | 21 | | | 21 | | 971 | 971 | | | |
| 100088888 | PALMDALE | CA | | 11/15/2022 | | 8,453 | | (122) | | | (122) | | 8,331 | 8,331 | | | |
| 100086216 | ELLENSBURG | WA | | 10/07/2022 | | 771 | | (26) | | | (26) | | 745 | 745 | | | |
| 100150030 | LAGO VISTA | TX | | 06/07/2024 | | 1,342 | | (48) | | | (48) | | 1,294 | 1,294 | | | |
| 100139450 | HENDERSON | NV | | 12/28/2023 | | 621 | | (31) | | | (31) | | 590 | 590 | | | |
| 100101136 | TRENTON | NJ | | 04/28/2023 | | 6,368 | | 995 | | | 995 | | 7,363 | 7,363 | | | |
| 100030770 | ELK GROVE | CA | | 04/09/2019 | | 2,202 | | 185 | | | 185 | | 2,387 | 2,387 | | | |
| 100156457 | RANCHO CORDOVA | CA | | 06/24/2024 | | 910 | | 57 | | | 57 | | 967 | 967 | | | |
| 100141757 | PALMDALE | CA | | 01/30/2024 | | 756 | | (12) | | | (12) | | 744 | 744 | | | |
| 100108483 | COACHELLA | CA | | 05/25/2023 | | 2,712 | | (73) | | | (73) | | 2,639 | 2,639 | | | |
| 100134924 | SEMINOLE | FL | | 10/30/2023 | | 11,424 | | (71) | | | (71) | | 11,353 | 11,353 | | | |
| 100141219 | HOMESTEAD | FL | | 01/30/2024 | | 743 | | (22) | | | (22) | | 721 | 721 | | | |
| 100079178 | CAPE CORAL | FL | | 02/24/2022 | | 1,319 | | (9) | | | (9) | | 1,310 | 1,310 | | | |
| 100142766 | LOXAHATCHEE | FL | | 02/08/2024 | | 1,249 | | 35 | | | 35 | | 1,284 | 1,284 | | | |
| 100120536 | MARIETTA | GA | | 08/18/2023 | | 595 | | (22) | | | (22) | | 573 | 573 | | | |
| 100119361 | SPOKANE VALLEY | WA | | 07/31/2023 | | 1,248 | | 26 | | | 26 | | 1,274 | 1,274 | | | |
| 100089623 | SURPRISE | AZ | | 01/30/2023 | | 968 | | (4) | | | (4) | | 964 | 964 | | | |
| 100140767 | UPPER MARLBORO | MD | | 01/22/2024 | | 1,053 | | (28) | | | (28) | | 1,025 | 1,025 | | | |
| 100120768 | SAN TAN VALLEY | AZ | | 08/25/2023 | | 1,129 | | 14 | | | 14 | | 1,143 | 1,143 | | | |
| 100109576 | JACKSONVILLE | FL | | 06/14/2023 | | 864 | | (22) | | | (22) | | 842 | 842 | | | |
| 18977 | EL PASO | TX | | 11/30/2010 | | 76,718 | | | | | | | 76,718 | 76,718 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142812 | TAMPA | FL | | 02/08/2024 | | 797 | | (25) | | | (25) | | 772 | 772 | | | |
| 100149922 | LAKE HAVASU CITY | AZ | | 04/29/2024 | | 529 | | (8) | | | (8) | | 521 | 521 | | | |
| 100154151 | LAKE WORTH | FL | | 07/11/2024 | | 226 | | (10) | | | (10) | | 216 | 216 | | | |
| 100099993 | FREMONT | NH | | 03/28/2023 | | 1,020 | | 11 | | | 11 | | 1,031 | 1,031 | | | |
| 100077935 | MIAMI | FL | | 01/10/2022 | | 7,766 | | (206) | | | (206) | | 7,560 | 7,560 | | | |
| 100158822 | ROHNERT PARK | CA | | 07/10/2024 | | 291 | | (7) | | | (7) | | 284 | 284 | | | |
| 100152646 | TEMPE | AZ | | 05/17/2024 | | 1,047 | | 21 | | | 21 | | 1,068 | 1,068 | | | |
| 100074292 | FORT LAUDERDALE | FL | | 12/09/2021 | | 2,252 | | (72) | | | (72) | | 2,180 | 2,180 | | | |
| 100138221 | HOLLISTER | CA | | 12/14/2023 | | 869 | | (4) | | | (4) | | 865 | 865 | | | |
| 100088298 | LAKE HOPATCONG | NJ | | 11/10/2022 | | 1,179 | | (8) | | | (8) | | 1,171 | 1,171 | | | |
| 100054864 | GILROY | CA | | 03/23/2021 | | 2,681 | | (113) | | | (113) | | 2,568 | 2,568 | | | |
| 100128237 | BISHOP | CA | | 09/14/2023 | | 839 | | (26) | | | (26) | | 813 | 813 | | | |
| 100158005 | RUIDOSO | NM | | 07/09/2024 | | 809 | | (17) | | | (17) | | 792 | 792 | | | |
| 100025282 | UNION CITY | NJ | | 09/20/2018 | | 1,185 | | 277 | | | 277 | | 1,462 | 1,462 | | | |
| 100153367 | BRANDON | MN | | 05/30/2024 | | 991 | | | | | | | 991 | 991 | | | |
| 100152009 | PHOENIX | AZ | | 06/14/2024 | | 610 | | (15) | | | (15) | | 595 | 595 | | | |
| 100147990 | WHITTIER | CA | | 04/10/2024 | | 814 | | 8 | | | 8 | | 822 | 822 | | | |
| 100117975 | SOUTH GATE | CA | | 07/20/2023 | | 977 | | (9) | | | (9) | | 968 | 968 | | | |
| 100119186 | MILLVILLE | DE | | 07/31/2023 | | 1,344 | | 68 | | | 68 | | 1,412 | 1,412 | | | |
| 100150087 | NORTH CHARLESTON | SC | | 06/14/2024 | | 570 | | (9) | | | (9) | | 561 | 561 | | | |
| 100118883 | CHICAGO | IL | | 08/30/2023 | | 804 | | (23) | | | (23) | | 781 | 781 | | | |
| 100155272 | DALLAS | TX | | 07/19/2024 | | 464 | | (31) | | | (31) | | 433 | 433 | | | |
| 100149502 | MAZATLAN | MEX | | 04/24/2024 | | 1,006 | | | | | | | 1,006 | 1,006 | | | |
| 100082173 | DALLAS | TX | | 04/14/2022 | | 1,173 | | (83) | | | (83) | | 1,090 | 1,090 | | | |
| 100016587 | OAKLAND | CA | | 04/10/2018 | | 2,244 | | (19) | | | (19) | | 2,225 | 2,225 | | | |
| 100133351 | SAN ANTONIO | TX | | 11/21/2023 | | 188 | | (8) | | | (8) | | 180 | 180 | | | |
| 100011991 | ROHNERT PARK | CA | | 03/08/2017 | | 1,649 | | 158 | | | 158 | | 1,807 | 1,807 | | | |
| 100158578 | SOUTHPORT | NC | | 07/10/2024 | | 354 | | (7) | | | (7) | | 347 | 347 | | | |
| 100138439 | EAST ORANGE | NJ | | 12/18/2023 | | 452 | | | | | | | 452 | 452 | | | |
| 100148591 | TIGARD | OR | | 04/12/2024 | | 1,187 | | 26 | | | 26 | | 1,213 | 1,213 | | | |
| 100148752 | GULF SHORES | AL | | 04/17/2024 | | 841 | | (19) | | | (19) | | 822 | 822 | | | |
| 100140848 | MIAMI | FL | | 03/06/2024 | | 441 | | (28) | | | (28) | | 413 | 413 | | | |
| 100090770 | DACULA | GA | | 02/28/2023 | | 802 | | (26) | | | (26) | | 776 | 776 | | | |
| 100159484 | CORVALLIS | OR | | 07/15/2024 | | 843 | | (26) | | | (26) | | 817 | 817 | | | |
| 100100895 | ALEXANDRIA | VA | | 04/28/2023 | | 1,426 | | 38 | | | 38 | | 1,464 | 1,464 | | | |
| 100103868 | BROOKLYN | NY | | 05/10/2023 | | 802 | | (32) | | | (32) | | 770 | 770 | | | |
| 100109291 | MAHWAH | NJ | | 06/12/2023 | | 1,047 | | (17) | | | (17) | | 1,030 | 1,030 | | | |
| 100080241 | FISCHER | TX | | 02/25/2022 | | 2,192 | | (138) | | | (138) | | 2,054 | 2,054 | | | |
| 100087303 | MIRAMAR BEACH | FL | | 10/25/2022 | | 1,525 | | 79 | | | 79 | | 1,604 | 1,604 | | | |
| 100151241 | STAMFORD | CT | | 05/10/2024 | | 902 | | (18) | | | (18) | | 884 | 884 | | | |
| 100137176 | NEW BEDFORD | MA | | 11/28/2023 | | 641 | | (16) | | | (16) | | 625 | 625 | | | |
| 100140794 | WESLEY CHAPEL | FL | | 03/06/2024 | | 479 | | (29) | | | (29) | | 450 | 450 | | | |
| 100140140 | GRAND PRAIRIE | TX | | 01/09/2024 | | 799 | | (2) | | | (2) | | 797 | 797 | | | |
| 100156205 | ESCALON | CA | | 06/20/2024 | | 852 | | 1 | | | 1 | | 853 | 853 | | | |
| 100088800 | SINKING SPRING | PA | | 11/15/2022 | | 812 | | (28) | | | (28) | | 784 | 784 | | | |
| 100135249 | PALMETTO | FL | | 11/08/2023 | | 924 | | (5) | | | (5) | | 919 | 919 | | | |
| 100119191 | ALPHARETTA | GA | | 07/31/2023 | | 937 | | (6) | | | (6) | | 931 | 931 | | | |
| 100049539 | KAHULUI | HI | | 11/20/2020 | | 1,802 | | 4 | | | 4 | | 1,806 | 1,806 | | | |
| 100117580 | (ARLETA AREA)LOS ANGELES | CA | | 07/20/2023 | | 1,159 | | 13 | | | 13 | | 1,172 | 1,172 | | | |
| 100141748 | WAXAHACHIE | TX | | 01/30/2024 | | 2,899 | | (136) | | | (136) | | 2,763 | 2,763 | | | |
| 100132579 | BOCA RATON | FL | | 11/03/2023 | | 2,531 | | 32 | | | 32 | | 2,563 | 2,563 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103126 | WEST HARTFORD | CT | | 04/21/2023 | | 910 | | (13) | | | (13) | | 897 | 897 | | | |
| 100120565 | SURPRISE | AZ | | 08/18/2023 | | 864 | | (21) | | | (21) | | 843 | 843 | | | |
| 100143063 | INMAN | SC | | 02/14/2024 | | 619 | | (19) | | | (19) | | 600 | 600 | | | |
| 100151009 | MARSHALL | NC | | 05/08/2024 | | 930 | | (23) | | | (23) | | 907 | 907 | | | |
| 100162027 | ELMHURST | NY | | 07/31/2024 | | 282 | | (20) | | | (20) | | 262 | 262 | | | |
| 100127536 | LEHI | UT | | 09/08/2023 | | 776 | | 10 | | | 10 | | 786 | 786 | | | |
| 100133918 | ALBRIGHTSVILLE | PA | | 10/25/2023 | | 799 | | (18) | | | (18) | | 781 | 781 | | | |
| 100128849 | GLENVIEW | IL | | 09/21/2023 | | 976 | | (15) | | | (15) | | 961 | 961 | | | |
| 100120973 | WAYNESVILLE | NC | | 08/30/2023 | | 1,081 | | 15 | | | 15 | | 1,096 | 1,096 | | | |
| 100152629 | UNIONVILLE | CT | | 05/17/2024 | | 1,002 | | 13 | | | 13 | | 1,015 | 1,015 | | | |
| 100162920 | SAN ANTONIO | TX | | 08/12/2024 | | 298 | | (7) | | | (7) | | 291 | 291 | | | |
| 100140250 | POOLER | GA | | 01/18/2024 | | 1,663 | | (3) | | | (3) | | 1,660 | 1,660 | | | |
| 100137190 | CANTON | GA | | 11/28/2023 | | 1,023 | | (52) | | | (52) | | 971 | 971 | | | |
| 100136602 | LANCASTER | CA | | 11/22/2023 | | 904 | | (2) | | | (2) | | 902 | 902 | | | |
| 100140468 | ATLANTA | GA | | 01/17/2024 | | 911 | | (17) | | | (17) | | 894 | 894 | | | |
| 100115340 | HONOLULU | HI | | 07/17/2023 | | 2,356 | | (17) | | | (17) | | 2,339 | 2,339 | | | |
| 100156470 | GEORGETOWN | TX | | 06/24/2024 | | 710 | | 3 | | | 3 | | 713 | 713 | | | |
| 100152532 | ALPHARETTA | GA | | 05/17/2024 | | 884 | | (11) | | | (11) | | 873 | 873 | | | |
| 100159483 | LOVELAND | CO | | 07/15/2024 | | 527 | | (17) | | | (17) | | 510 | 510 | | | |
| 100136978 | ASHBURN | VA | | 11/28/2023 | | 888 | | 1 | | | 1 | | 889 | 889 | | | |
| 100152766 | HOT SPRINGS | AR | | 05/22/2024 | | 448 | | (15) | | | (15) | | 433 | 433 | | | |
| 100140850 | GLENDALE | AZ | | 03/06/2024 | | 605 | | (16) | | | (16) | | 589 | 589 | | | |
| 100135074 | SPRING HILL | FL | | 11/01/2023 | | 1,125 | | 36 | | | 36 | | 1,161 | 1,161 | | | |
| 100152631 | GREEN COVE SPRINGS | FL | | 05/17/2024 | | 996 | | 1 | | | 1 | | 997 | 997 | | | |
| 100142637 | DAVENPORT | FL | | 02/08/2024 | | 818 | | (21) | | | (21) | | 797 | 797 | | | |
| 100152659 | DOWNINGTOWN | PA | | 05/17/2024 | | 666 | | 1 | | | 1 | | 667 | 667 | | | |
| 100138306 | POCONO PINES | PA | | 12/18/2023 | | 8,076 | | (111) | | | (111) | | 7,965 | 7,965 | | | |
| 100117072 | WAIALUA | HI | | 07/20/2023 | | 1,676 | | 148 | | | 148 | | 1,824 | 1,824 | | | |
| 100079196 | RIVERSIDE | CA | | 02/24/2022 | | 2,019 | | (7) | | | (7) | | 2,012 | 2,012 | | | |
| 100137126 | CHESTERFIELD | VA | | 11/28/2023 | | 588 | | (14) | | | (14) | | 574 | 574 | | | |
| 100119132 | JURUPA VALLEY | CA | | 07/28/2023 | | 30,956 | | 630 | | | 630 | | 31,586 | 31,586 | | | |
| 100086647 | EULESS | TX | | 09/30/2022 | | 1,284 | | (14) | | | (14) | | 1,270 | 1,270 | | | |
| 100141111 | MASTIC BEACH | NY | | 01/30/2024 | | 801 | | (20) | | | (20) | | 781 | 781 | | | |
| 100116037 | NORTH MYRTLE BEACH | SC | | 07/20/2023 | | 655 | | 9 | | | 9 | | 664 | 664 | | | |
| 100100540 | CHARLOTTE | NC | | 04/27/2023 | | 821 | | (29) | | | (29) | | 792 | 792 | | | |
| 100131949 | AVONDALE | AZ | | 10/13/2023 | | 634 | | 4 | | | 4 | | 638 | 638 | | | |
| 100107905 | LEONARD | TX | | 06/29/2023 | | 855 | | (41) | | | (41) | | 814 | 814 | | | |
| 100127647 | ENGLEWOOD | FL | | 09/08/2023 | | 1,169 | | (18) | | | (18) | | 1,151 | 1,151 | | | |
| 100164774 | DUCK CREEK VILLAGE | UT | | 08/26/2024 | | 288 | | (5) | | | (5) | | 283 | 283 | | | |
| 100146946 | BEAVERTON | OR | | 03/26/2024 | | 1,031 | | 13 | | | 13 | | 1,044 | 1,044 | | | |
| 100141070 | FLOWERY BRANCH | GA | | 02/20/2024 | | 1,084 | | (43) | | | (43) | | 1,041 | 1,041 | | | |
| 100119955 | CONYERS | GA | | 08/11/2023 | | 1,132 | | 11 | | | 11 | | 1,143 | 1,143 | | | |
| 100087392 | DENVER | CO | | 10/25/2022 | | 1,592 | | 170 | | | 170 | | 1,762 | 1,762 | | | |
| 100118873 | SAN LUIS OBISPO | CA | | 08/30/2023 | | 1,073 | | (6) | | | (6) | | 1,067 | 1,067 | | | |
| 100110028 | MIAMI | FL | | 06/23/2023 | | 1,618 | | (41) | | | (41) | | 1,577 | 1,577 | | | |
| 100151035 | FREDERICK | MD | | 05/08/2024 | | 2,782 | | 127 | | | 127 | | 2,909 | 2,909 | | | |
| 100152998 | MERCED | CA | | 06/27/2024 | | 2,633 | | (162) | | | (162) | | 2,471 | 2,471 | | | |
| 100017274 | PRESCOTT | AZ | | 04/26/2018 | | 984 | | 119 | | | 119 | | 1,103 | 1,103 | | | |
| 100133941 | NEWARK | NJ | | 10/25/2023 | | 867 | | (16) | | | (16) | | 851 | 851 | | | |
| 100102632 | CUTLER BAY | FL | | 06/22/2023 | | 873 | | (51) | | | (51) | | 822 | 822 | | | |
| 100117828 | EAST BRUNSWICK | NJ | | 07/20/2023 | | 635 | | 3 | | | 3 | | 638 | 638 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135247 | UNION | WA | | 11/08/2023 | | 921 | | (4) | | | (4) | | 917 | 917 | | | |
| 100141038 | SUGAR LAND | TX | | 02/20/2024 | | 941 | | (23) | | | (23) | | 918 | 918 | | | |
| 100078701 | LA MIRADA | CA | | 02/02/2022 | | 1,925 | | (26) | | | (26) | | 1,899 | 1,899 | | | |
| 100151827 | INDIO | CA | | 05/10/2024 | | 818 | | (22) | | | (22) | | 796 | 796 | | | |
| 100139361 | MASTIC BEACH | NY | | 12/28/2023 | | 650 | | (25) | | | (25) | | 625 | 625 | | | |
| 100148068 | MELISSA | TX | | 04/10/2024 | | 25,986 | | (254) | | | (254) | | 25,732 | 25,732 | | | |
| 100120738 | SANTA MARIA | CA | | 08/25/2023 | | 980 | | 18 | | | 18 | | 998 | 998 | | | |
| 100143687 | HICKSVILLE | NY | | 02/22/2024 | | 607 | | (4) | | | (4) | | 603 | 603 | | | |
| 100114715 | BOWIE | MD | | 06/29/2023 | | 1,172 | | (17) | | | (17) | | 1,155 | 1,155 | | | |
| 100148696 | SALT LAKE CITY | UT | | 04/17/2024 | | 739 | | (18) | | | (18) | | 721 | 721 | | | |
| 100110371 | PALM SPRINGS | CA | | 06/30/2023 | | 971 | | (8) | | | (8) | | 963 | 963 | | | |
| 100107791 | WILLIS | TX | | 05/19/2023 | | 1,449 | | 83 | | | 83 | | 1,532 | 1,532 | | | |
| 100135666 | FORT MYERS | FL | | 11/09/2023 | | 714 | | | | | | | 714 | 714 | | | |
| 100148660 | PALMETTO BAY | FL | | 04/15/2024 | | 759 | | (14) | | | (14) | | 745 | 745 | | | |
| 100099977 | DENVER | CO | | 03/28/2023 | | 966 | | (22) | | | (22) | | 944 | 944 | | | |
| 100112976 | CHICAGO | IL | | 06/29/2023 | | 1,077 | | 574 | | | 574 | | 1,651 | 1,651 | | | |
| 100119933 | LAS VEGAS | NV | | 08/10/2023 | | 638 | | (22) | | | (22) | | 616 | 616 | | | |
| 100115576 | SAN TAN VALLEY | AZ | | 07/19/2023 | | 981 | | 1 | | | 1 | | 982 | 982 | | | |
| 100119369 | BIG BEAR LAKE | CA | | 07/31/2023 | | 1,093 | | | | | | | 1,093 | 1,093 | | | |
| 100134067 | LAWRENCEVILLE | GA | | 10/27/2023 | | 2,602 | | (44) | | | (44) | | 2,558 | 2,558 | | | |
| 100132000 | PORT ORCHARD | WA | | 10/13/2023 | | 729 | | 7 | | | 7 | | 736 | 736 | | | |
| 100141582 | ANNA | TX | | 01/30/2024 | | 771 | | (18) | | | (18) | | 753 | 753 | | | |
| 100133882 | NORTH MIAMI BEACH | FL | | 10/24/2023 | | 731 | | (21) | | | (21) | | 710 | 710 | | | |
| 100153624 | SAVANNAH | GA | | 05/31/2024 | | 758 | | (23) | | | (23) | | 735 | 735 | | | |
| 100110022 | PORT SAINT LUCIE | FL | | 06/23/2023 | | 3,741 | | (14) | | | (14) | | 3,727 | 3,727 | | | |
| 100128208 | FLAGSTAFF | AZ | | 09/18/2023 | | 957 | | (3) | | | (3) | | 954 | 954 | | | |
| 100101022 | SANTA ANA | CA | | 04/28/2023 | | 2,224 | | 436 | | | 436 | | 2,660 | 2,660 | | | |
| 100164397 | HENDERSON | NV | | 08/21/2024 | | 408 | | 12 | | | 12 | | 420 | 420 | | | |
| 100147508 | PLEASANT PRAIRIE | WI | | 04/03/2024 | | 757 | | (9) | | | (9) | | 748 | 748 | | | |
| 100099876 | ELK GROVE | CA | | 03/28/2023 | | 938 | | (5) | | | (5) | | 933 | 933 | | | |
| 100079966 | OAKLEY | CA | | 04/25/2022 | | 1,904 | | (4) | | | (4) | | 1,900 | 1,900 | | | |
| 100160104 | DALLAS | TX | | 07/17/2024 | | 290 | | (6) | | | (6) | | 284 | 284 | | | |
| 100154915 | ANNANDALE | VA | | 07/19/2024 | | 635 | | | | | | | 635 | 635 | | | |
| 100161116 | MERCED | CA | | 07/24/2024 | | 399 | | 9 | | | 9 | | 408 | 408 | | | |
| 100118820 | AUBURN | GA | | 08/30/2023 | | 510 | | (25) | | | (25) | | 485 | 485 | | | |
| 100132091 | JERSEY CITY | NJ | | 10/13/2023 | | 943 | | (7) | | | (7) | | 936 | 936 | | | |
| 100140336 | SOUTH AMBOY | NJ | | 01/18/2024 | | 816 | | (19) | | | (19) | | 797 | 797 | | | |
| 100148727 | GARLAND | TX | | 04/17/2024 | | 822 | | (23) | | | (23) | | 799 | 799 | | | |
| 100159602 | NORTH BRANFORD | CT | | 07/15/2024 | | 185 | | (10) | | | (10) | | 175 | 175 | | | |
| 100089244 | MIAMI | FL | | 01/26/2023 | | 2,516 | | (33) | | | (33) | | 2,483 | 2,483 | | | |
| 100135562 | ROUND ROCK | TX | | 11/13/2023 | | 913 | | 11 | | | 11 | | 924 | 924 | | | |
| 100079969 | TEMECULA | CA | | 04/25/2022 | | 2,014 | | 47 | | | 47 | | 2,061 | 2,061 | | | |
| 100116654 | FOREST HILLS | NY | | 07/20/2023 | | 2,059 | | 909 | | | 909 | | 2,968 | 2,968 | | | |
| 100129676 | BROADVIEW HEIGHTS | OH | | 09/29/2023 | | 950 | | (2) | | | (2) | | 948 | 948 | | | |
| 100115255 | ATLANTIC CITY | NJ | | 07/17/2023 | | 813 | | (31) | | | (31) | | 782 | 782 | | | |
| 100100283 | BAYONNE | NJ | | 03/24/2023 | | 852 | | (33) | | | (33) | | 819 | 819 | | | |
| 100055871 | KENSINGTON | MD | | 03/26/2021 | | 2,455 | | (83) | | | (83) | | 2,372 | 2,372 | | | |
| 100152643 | ATOKA | OK | | 05/17/2024 | | 1,015 | | 14 | | | 14 | | 1,029 | 1,029 | | | |
| 100128248 | APPLE VALLEY | CA | | 09/14/2023 | | 606 | | (17) | | | (17) | | 589 | 589 | | | |
| 100135016 | DAVENPORT | FL | | 10/30/2023 | | 929 | | 20 | | | 20 | | 949 | 949 | | | |
| 100129711 | LAS VEGAS | NV | | 09/29/2023 | | 1,198 | | (4) | | | (4) | | 1,194 | 1,194 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114776 | MANVEL | TX | | 07/07/2023 | | 1,052 | | (13) | | | (13) | | 1,039 | 1,039 | | | |
| 100115560 | RIVERSIDE | NJ | | 07/19/2023 | | 805 | | (16) | | | (16) | | 789 | 789 | | | |
| 100154605 | LOS BANOS | CA | | 06/14/2024 | | 424 | | (7) | | | (7) | | 417 | 417 | | | |
| 100101928 | MIAMI | FL | | 04/14/2023 | | 490 | | (30) | | | (30) | | 460 | 460 | | | |
| 100151013 | ANNAPOLIS | MD | | 05/08/2024 | | 943 | | (10) | | | (10) | | 933 | 933 | | | |
| 100101514 | PHOENIX | AZ | | 04/26/2023 | | 1,589 | | 102 | | | 102 | | 1,691 | 1,691 | | | |
| 100152545 | MCKINNEY | TX | | 05/17/2024 | | 42,403 | | (783) | | | (783) | | 41,620 | 41,620 | | | |
| 100127483 | PROVIDENCE | RI | | 09/08/2023 | | 1,045 | | 1 | | | 1 | | 1,046 | 1,046 | | | |
| 100143148 | STERLING | VA | | 02/16/2024 | | 986 | | (14) | | | (14) | | 972 | 972 | | | |
| 100147392 | LAKEWOOD | CO | | 05/08/2024 | | 600 | | (15) | | | (15) | | 585 | 585 | | | |
| 100150875 | MELISSA | TX | | 05/08/2024 | | 999 | | (16) | | | (16) | | 983 | 983 | | | |
| 100011815 | ANTIOCH | CA | | 03/08/2017 | | 2,192 | | 133 | | | 133 | | 2,325 | 2,325 | | | |
| 100156472 | BELMONT | NC | | 06/24/2024 | | 641 | | (6) | | | (6) | | 635 | 635 | | | |
| 100029535 | BROOKLYN | NY | | 10/26/2018 | | 1,133 | | 184 | | | 184 | | 1,317 | 1,317 | | | |
| 100117849 | FULSHEAR | TX | | 07/20/2023 | | 677 | | (23) | | | (23) | | 654 | 654 | | | |
| 100133798 | KISSIMMEE | FL | | 10/20/2023 | | 748 | | 8 | | | 8 | | 756 | 756 | | | |
| 100157993 | WOODLAND HILLS | CA | | 07/09/2024 | | 106,291 | | (769) | | | (769) | | 105,522 | 105,522 | | | |
| 100117804 | FRESNO | CA | | 07/20/2023 | | 1,041 | | 33 | | | 33 | | 1,074 | 1,074 | | | |
| 100143233 | NAMPA | ID | | 02/16/2024 | | 731 | | (11) | | | (11) | | 720 | 720 | | | |
| 4010056553 | Gloucester City | NJ | | 08/24/2023 | | 938 | | (48) | | | (48) | | 890 | 890 | | | |
| 100110640 | BURBANK | CA | | 06/30/2023 | | 1,394 | | (9) | | | (9) | | 1,385 | 1,385 | | | |
| 100130381 | WINTER GARDEN | FL | | 09/28/2023 | | 736 | | (24) | | | (24) | | 712 | 712 | | | |
| 100103516 | CLERMONT | FL | | 05/08/2023 | | 670 | | (23) | | | (23) | | 647 | 647 | | | |
| 100065518 | PORTLAND | OR | | 07/28/2021 | | 1,933 | | (67) | | | (67) | | 1,866 | 1,866 | | | |
| 100116598 | PERRIS | CA | | 07/20/2023 | | 421 | | (11) | | | (11) | | 410 | 410 | | | |
| 100101554 | ESCONDIDO | CA | | 04/26/2023 | | 1,158 | | (8) | | | (8) | | 1,150 | 1,150 | | | |
| 100132094 | SALT LAKE CITY | UT | | 10/13/2023 | | 995 | | (1) | | | (1) | | 994 | 994 | | | |
| 100142537 | BROOMFIELD | CO | | 02/08/2024 | | 986 | | (12) | | | (12) | | 974 | 974 | | | |
| 100135341 | NASHVILLE | TN | | 11/13/2023 | | 1,477 | | 26 | | | 26 | | 1,503 | 1,503 | | | |
| 100142653 | AUSTIN | TX | | 02/08/2024 | | 992 | | (13) | | | (13) | | 979 | 979 | | | |
| 100078690 | FREEHOLD | NJ | | 02/02/2022 | | 1,887 | | (61) | | | (61) | | 1,826 | 1,826 | | | |
| 100148814 | UPLAND | CA | | 04/17/2024 | | 820 | | (13) | | | (13) | | 807 | 807 | | | |
| 100142967 | WESTMINSTER | CO | | 02/09/2024 | | 849 | | (21) | | | (21) | | 828 | 828 | | | |
| 100115339 | VANCOUVER | WA | | 07/17/2023 | | 711 | | (31) | | | (31) | | 680 | 680 | | | |
| 100164445 | MERCED | CA | | 08/21/2024 | | 388 | | 8 | | | 8 | | 396 | 396 | | | |
| 100152832 | ATLANTA | GA | | 05/22/2024 | | 331 | | (10) | | | (10) | | 321 | 321 | | | |
| 100119642 | HERRIMAN | UT | | 08/04/2023 | | 881 | | | | | | | 881 | 881 | | | |
| 100143744 | FORT LAUDERDALE | FL | | 04/05/2024 | | 1,020 | | 6 | | | 6 | | 1,026 | 1,026 | | | |
| 100151585 | AUSTIN | TX | | 05/10/2024 | | 874 | | (12) | | | (12) | | 862 | 862 | | | |
| 100120126 | CHANDLER | AZ | | 08/11/2023 | | 977 | | | | | | | 977 | 977 | | | |
| 100135057 | LEONARDTOWN | MD | | 11/01/2023 | | 763 | | 18 | | | 18 | | 781 | 781 | | | |
| 100101979 | SPRING | TX | | 04/14/2023 | | 733 | | (29) | | | (29) | | 704 | 704 | | | |
| 100114829 | THORNTON | CO | | 07/10/2023 | | 1,090 | | (6) | | | (6) | | 1,084 | 1,084 | | | |
| 100152563 | PLANO | TX | | 05/17/2024 | | 640 | | 1 | | | 1 | | 641 | 641 | | | |
| 100153240 | MADEIRA BEACH | FL | | 05/30/2024 | | 958 | | 10 | | | 10 | | 968 | 968 | | | |
| 100091855 | JACKSONVILLE | FL | | 01/30/2023 | | 832 | | (1) | | | (1) | | 831 | 831 | | | |
| 100151973 | FARMINGTON | MN | | 06/14/2024 | | 482 | | (17) | | | (17) | | 465 | 465 | | | |
| 100149928 | TAYLORSVILLE | UT | | 06/07/2024 | | 569 | | (12) | | | (12) | | 557 | 557 | | | |
| 100011461 | COLLEGE POINT | NY | | 12/23/2016 | | 5,194 | | 679 | | | 679 | | 5,873 | 5,873 | | | |
| 100141284 | SAN ANTONIO | TX | | 01/30/2024 | | 3,871 | | (80) | | | (80) | | 3,791 | 3,791 | | | |
| 100161015 | FRANKFORD | DE | | 07/24/2024 | | 538 | | (15) | | | (15) | | 523 | 523 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103733 | LITTLE FALLS | NJ | | 05/08/2023 | | 745 | | (16) | | | (16) | | 729 | 729 | | | |
| 100140266 | HILTON HEAD ISLAND | SC | | 01/18/2024 | | 813 | | (24) | | | (24) | | 789 | 789 | | | |
| 100081657 | PHOENIX | AZ | | 03/30/2022 | | 1,886 | | (22) | | | (22) | | 1,864 | 1,864 | | | |
| 100031506 | STATEN ISLAND | NY | | 03/29/2019 | | 2,365 | | 348 | | | 348 | | 2,713 | 2,713 | | | |
| 100090197 | RALEIGH | NC | | 01/13/2023 | | 947 | | (3) | | | (3) | | 944 | 944 | | | |
| 100165465 | LITTLE ELM | TX | | 08/29/2024 | | 311 | | (5) | | | (5) | | 306 | 306 | | | |
| 100065058 | LOS ANGELES | CA | | 07/14/2021 | | 1,940 | | (58) | | | (58) | | 1,882 | 1,882 | | | |
| 100136963 | ELLIJAY | GA | | 11/28/2023 | | 927 | | 10 | | | 10 | | 937 | 937 | | | |
| 100151125 | RENO | NV | | 05/08/2024 | | 873 | | (24) | | | (24) | | 849 | 849 | | | |
| 100065352 | BEAVERTON | OR | | 07/28/2021 | | 2,048 | | (56) | | | (56) | | 1,992 | 1,992 | | | |
| 100146922 | CHESTERTON | IN | | 03/26/2024 | | 908 | | (9) | | | (9) | | 899 | 899 | | | |
| 100154515 | MIAMI | FL | | 06/14/2024 | | 605 | | 6 | | | 6 | | 611 | 611 | | | |
| 100151387 | CHANDLER | AZ | | 05/10/2024 | | 1,143 | | (11) | | | (11) | | 1,132 | 1,132 | | | |
| 100077812 | MEDFORD | OR | | 12/23/2021 | | 1,618 | | (93) | | | (93) | | 1,525 | 1,525 | | | |
| 100101037 | PAGOSA SPRINGS | CO | | 04/28/2023 | | 1,754 | | 211 | | | 211 | | 1,965 | 1,965 | | | |
| 100053689 | LAURELTON | NY | | 03/23/2021 | | 1,595 | | (154) | | | (154) | | 1,441 | 1,441 | | | |
| 100136160 | NEW MILFORD | CT | | 12/18/2023 | | 754 | | (11) | | | (11) | | 743 | 743 | | | |
| 100146624 | FREEHOLD | NJ | | 03/20/2024 | | 476 | | 3 | | | 3 | | 479 | 479 | | | |
| 100140736 | GREENLAWN | NY | | 01/22/2024 | | 767 | | (14) | | | (14) | | 753 | 753 | | | |
| 100086582 | TAMPA | FL | | 09/30/2022 | | 1,224 | | (41) | | | (41) | | 1,183 | 1,183 | | | |
| 100156587 | HENDERSON | NV | | 06/24/2024 | | 632 | | (6) | | | (6) | | 626 | 626 | | | |
| 100044560 | CHULA VISTA | CA | | 11/19/2020 | | 1,299 | | 25 | | | 25 | | 1,324 | 1,324 | | | |
| 100149523 | MERCED | CA | | 04/26/2024 | | 11,516 | | (253) | | | (253) | | 11,263 | 11,263 | | | |
| 100134589 | PITTSBORO | NC | | 10/30/2023 | | 1,191 | | (30) | | | (30) | | 1,161 | 1,161 | | | |
| 100117700 | CALIMESA | CA | | 07/20/2023 | | 1,566 | | 190 | | | 190 | | 1,756 | 1,756 | | | |
| 100154167 | ROSENBERG | TX | | 07/11/2024 | | 228 | | (12) | | | (12) | | 216 | 216 | | | |
| 100162311 | PHELAN | CA | | 08/05/2024 | | 426 | | (8) | | | (8) | | 418 | 418 | | | |
| 100141366 | LEESBURG | VA | | 01/30/2024 | | 1,397 | | (32) | | | (32) | | 1,365 | 1,365 | | | |
| 100079330 | NAVARRE | FL | | 03/17/2022 | | 2,214 | | (60) | | | (60) | | 2,154 | 2,154 | | | |
| 100143514 | AMITYVILLE | NY | | 02/21/2024 | | 700 | | (29) | | | (29) | | 671 | 671 | | | |
| 100161048 | MCKINNEY | TX | | 07/24/2024 | | 335 | | | | | | | 335 | 335 | | | |
| 100135163 | RANCHO CUCAMONGA | CA | | 12/15/2023 | | 1,576 | | 1 | | | 1 | | 1,577 | 1,577 | | | |
| 100130139 | MCKINNEY | TX | | 11/15/2023 | | 888 | | (16) | | | (16) | | 872 | 872 | | | |
| 100118682 | ZEPHYR COVE | NV | | 07/25/2023 | | 914 | | (17) | | | (17) | | 897 | 897 | | | |
| 100000462 | LOS ANGELES | CA | | 09/27/2016 | | 1,991 | | 205 | | | 205 | | 2,196 | 2,196 | | | |
| 100152520 | KENNESAW | GA | | 05/17/2024 | | 716 | | 2 | | | 2 | | 718 | 718 | | | |
| 100147663 | CHICAGO | IL | | 04/04/2024 | | 882 | | (5) | | | (5) | | 877 | 877 | | | |
| 100110468 | LEHI | UT | | 06/30/2023 | | 1,242 | | 13 | | | 13 | | 1,255 | 1,255 | | | |
| 100164816 | FORT MYERS | FL | | 08/26/2024 | | 288 | | (6) | | | (6) | | 282 | 282 | | | |
| 100136922 | WEST PARK | FL | | 11/28/2023 | | 859 | | (12) | | | (12) | | 847 | 847 | | | |
| 100091559 | LANCASTER | CA | | 03/07/2023 | | 775 | | (30) | | | (30) | | 745 | 745 | | | |
| 100157933 | PORT CHARLOTTE | FL | | 07/09/2024 | | 288 | | (2) | | | (2) | | 286 | 286 | | | |
| 100079905 | VALRICO | FL | | 04/08/2022 | | 2,159 | | (5) | | | (5) | | 2,154 | 2,154 | | | |
| 100143691 | LOS ANGELES | CA | | 02/22/2024 | | 604 | | (25) | | | (25) | | 579 | 579 | | | |
| 100087338 | DICKINSON | TX | | 10/25/2022 | | 1,478 | | 116 | | | 116 | | 1,594 | 1,594 | | | |
| 100132020 | BEAUMONT | CA | | 10/13/2023 | | 1,008 | | 14 | | | 14 | | 1,022 | 1,022 | | | |
| 100161069 | AURORA | CO | | 07/24/2024 | | 445 | | 23 | | | 23 | | 468 | 468 | | | |
| 100120945 | HANOVER | PA | | 08/30/2023 | | 642 | | 11 | | | 11 | | 653 | 653 | | | |
| 100132288 | BRIDGTON | ME | | 10/13/2023 | | 1,006 | | (2) | | | (2) | | 1,004 | 1,004 | | | |
| 100119101 | FORT LAUDERDALE | FL | | 07/28/2023 | | 1,740 | | 514 | | | 514 | | 2,254 | 2,254 | | | |
| 100151782 | ROCKVILLE | MD | | 05/10/2024 | | 654 | | 5 | | | 5 | | 659 | 659 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118677 | AUBURN | CA | | 07/25/2023 | | 935 | | (21) | | | (21) | | 914 | 914 | | | |
| 100103042 | LOS ANGELES | CA | | 06/22/2023 | | 760 | | (17) | | | (17) | | 743 | 743 | | | |
| 100158672 | WINCHESTER | CA | | 07/10/2024 | | 1,499 | | 58 | | | 58 | | 1,557 | 1,557 | | | |
| 100159440 | FRESNO | CA | | 07/15/2024 | | 274 | | (6) | | | (6) | | 268 | 268 | | | |
| 100091424 | AUSTIN | TX | | 02/22/2023 | | 1,076 | | (1) | | | (1) | | 1,075 | 1,075 | | | |
| 100110044 | MIAMI | FL | | 06/23/2023 | | 1,054 | | 8 | | | 8 | | 1,062 | 1,062 | | | |
| 100079931 | ROCK HILL | SC | | 04/25/2022 | | 2,441 | | (36) | | | (36) | | 2,405 | 2,405 | | | |
| 100115553 | ATTLEBORO | MA | | 07/19/2023 | | 885 | | (11) | | | (11) | | 874 | 874 | | | |
| 100136233 | STRATHAM | NH | | 11/20/2023 | | 923 | | (11) | | | (11) | | 912 | 912 | | | |
| 100143429 | HIALEAH | FL | | 02/16/2024 | | 799 | | (24) | | | (24) | | 775 | 775 | | | |
| 100115665 | LINDEN | NJ | | 07/20/2023 | | 1,075 | | (5) | | | (5) | | 1,070 | 1,070 | | | |
| 100131761 | STEVENSVILLE | MD | | 10/06/2023 | | 1,007 | | 23 | | | 23 | | 1,030 | 1,030 | | | |
| 100103208 | EAST ORANGE | NJ | | 04/21/2023 | | 739 | | (25) | | | (25) | | 714 | 714 | | | |
| 100131844 | FAIRFIELD | CA | | 10/06/2023 | | 823 | | 6 | | | 6 | | 829 | 829 | | | |
| 100149813 | PAWTUCKET | RI | | 04/29/2024 | | 742 | | (9) | | | (9) | | 733 | 733 | | | |
| 100119218 | PRESQUE ISLE | WI | | 07/31/2023 | | 964 | | (10) | | | (10) | | 954 | 954 | | | |
| 100102360 | HIGHLAND | CA | | 06/07/2023 | | 1,202 | | (7) | | | (7) | | 1,195 | 1,195 | | | |
| 100101661 | STAR | ID | | 04/26/2023 | | 1,153 | | 1 | | | 1 | | 1,154 | 1,154 | | | |
| 100110328 | NASHVILLE | TN | | 06/30/2023 | | 1,505 | | 17 | | | 17 | | 1,522 | 1,522 | | | |
| 100127488 | ESCONDIDO | CA | | 09/08/2023 | | 1,116 | | 3 | | | 3 | | 1,119 | 1,119 | | | |
| 100154335 | EDINBURG | TX | | 06/07/2024 | | 813 | | (35) | | | (35) | | 778 | 778 | | | |
| 100140111 | MERCED | CA | | 01/09/2024 | | 1,114 | | 7 | | | 7 | | 1,121 | 1,121 | | | |
| 100084703 | NAPA | CA | | 08/02/2022 | | 1,195 | | (13) | | | (13) | | 1,182 | 1,182 | | | |
| 100135398 | WINTER GARDEN | FL | | 11/13/2023 | | 1,217 | | 93 | | | 93 | | 1,310 | 1,310 | | | |
| 100142911 | AUSTIN | TX | | 02/09/2024 | | 895 | | (24) | | | (24) | | 871 | 871 | | | |
| 100143650 | VENTNOR CITY | NJ | | 02/22/2024 | | 883 | | (25) | | | (25) | | 858 | 858 | | | |
| 100110670 | CHARLESTOWN | MA | | 06/30/2023 | | 1,130 | | (2) | | | (2) | | 1,128 | 1,128 | | | |
| 100130447 | NAPLES | FL | | 09/28/2023 | | 803 | | (28) | | | (28) | | 775 | 775 | | | |
| 100129275 | BUCKLEY | WA | | 09/25/2023 | | 959 | | 3 | | | 3 | | 962 | 962 | | | |
| 100108399 | IRVINGTON | NJ | | 05/25/2023 | | 795 | | (20) | | | (20) | | 775 | 775 | | | |
| 100114893 | DULUTH | GA | | 07/13/2023 | | 1,071 | | (8) | | | (8) | | 1,063 | 1,063 | | | |
| 100156248 | SARASOTA | FL | | 06/20/2024 | | 523 | | (10) | | | (10) | | 513 | 513 | | | |
| 100071656 | PORT HUENEME | CA | | 10/14/2021 | | 2,181 | | (55) | | | (55) | | 2,126 | 2,126 | | | |
| 100080397 | GARDEN GROVE | CA | | 04/14/2022 | | 1,760 | | (46) | | | (46) | | 1,714 | 1,714 | | | |
| 100103098 | BAY SHORE | NY | | 04/21/2023 | | 1,873 | | (79) | | | (79) | | 1,794 | 1,794 | | | |
| 100137384 | SMYRNA | GA | | 12/05/2023 | | 796 | | 7 | | | 7 | | 803 | 803 | | | |
| 100109177 | SANTA CLARITA | CA | | 07/21/2023 | | 1,118 | | 2 | | | 2 | | 1,120 | 1,120 | | | |
| 100136587 | UPPER MARLBORO | MD | | 11/22/2023 | | 732 | | 7 | | | 7 | | 739 | 739 | | | |
| 100149689 | DAWSONVILLE | GA | | 04/26/2024 | | 961 | | (14) | | | (14) | | 947 | 947 | | | |
| 100136941 | ROSEVILLE | CA | | 11/28/2023 | | 972 | | 2 | | | 2 | | 974 | 974 | | | |
| 100152603 | WEST PALM BEACH | FL | | 05/17/2024 | | 708 | | 12 | | | 12 | | 720 | 720 | | | |
| 100151640 | BOWIE | MD | | 05/10/2024 | | 2,227 | | (58) | | | (58) | | 2,169 | 2,169 | | | |
| 100078463 | HOMESTEAD | FL | | 01/25/2022 | | 1,591 | | (71) | | | (71) | | 1,520 | 1,520 | | | |
| 100143284 | ROGERS | AR | | 02/16/2024 | | 888 | | (20) | | | (20) | | 868 | 868 | | | |
| 100044214 | LIVERMORE | CA | | 08/19/2020 | | 1,289 | | 246 | | | 246 | | 1,535 | 1,535 | | | |
| 100139286 | EAGLEVILLE | PA | | 12/28/2023 | | 678 | | (10) | | | (10) | | 668 | 668 | | | |
| 100148043 | WINCHESTER | CA | | 04/10/2024 | | 31,063 | | (433) | | | (433) | | 30,630 | 30,630 | | | |
| 100017483 | SAN MATEO | CA | | 04/26/2018 | | 1,768 | | 82 | | | 82 | | 1,850 | 1,850 | | | |
| 100133736 | GILBERT | AZ | | 10/23/2023 | | 999 | | 10 | | | 10 | | 1,009 | 1,009 | | | |
| 100135351 | MYRTLE BEACH | SC | | 11/13/2023 | | 870 | | (8) | | | (8) | | 862 | 862 | | | |
| 100142428 | BRADENTON | FL | | 03/08/2024 | | 1,060 | | (50) | | | (50) | | 1,010 | 1,010 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150616 | DALLAS | TX | | 05/03/2024 | | 875 | | (25) | | | (25) | | 850 | 850 | | | |
| 100155902 | CHENEY | WA | | 06/17/2024 | | 739 | | (10) | | | (10) | | 729 | 729 | | | |
| 100143426 | BELLEVUE | WA | | 02/16/2024 | | 1,261 | | (43) | | | (43) | | 1,218 | 1,218 | | | |
| 100158918 | PALMETTO | FL | | 07/12/2024 | | 549 | | (19) | | | (19) | | 530 | 530 | | | |
| 100108915 | KEARNEYSVILLE | WV | | 05/31/2023 | | 1,009 | | 3 | | | 3 | | 1,012 | 1,012 | | | |
| 100140571 | SEASIDE HEIGHTS | NJ | | 01/19/2024 | | 1,201 | | (26) | | | (26) | | 1,175 | 1,175 | | | |
| 100074203 | SACRAMENTO | CA | | 12/09/2021 | | 1,823 | | (66) | | | (66) | | 1,757 | 1,757 | | | |
| 100160110 | EDINBURG | TX | | 07/17/2024 | | 818 | | (7) | | | (7) | | 811 | 811 | | | |
| 100148431 | SACRAMENTO | CA | | 04/12/2024 | | 875 | | (29) | | | (29) | | 846 | 846 | | | |
| 100137801 | LAND O LAKES | FL | | 12/08/2023 | | 560 | | (3) | | | (3) | | 557 | 557 | | | |
| 100138688 | WYLIE | TX | | 02/02/2024 | | 491 | | (22) | | | (22) | | 469 | 469 | | | |
| 100089949 | TEHACHAPI | CA | | 01/26/2023 | | 613 | | (15) | | | (15) | | 598 | 598 | | | |
| 100150656 | VIRGINIA BEACH | VA | | 05/06/2024 | | 833 | | (22) | | | (22) | | 811 | 811 | | | |
| 100136956 | MORRISVILLE | NC | | 11/28/2023 | | 822 | | (6) | | | (6) | | 816 | 816 | | | |
| 100091732 | LAVEEN | AZ | | 03/24/2023 | | 1,853 | | (53) | | | (53) | | 1,800 | 1,800 | | | |
| 100141068 | MODESTO | CA | | 02/20/2024 | | 1,009 | | (62) | | | (62) | | 947 | 947 | | | |
| 100087115 | KISSIMMEE | FL | | 11/04/2022 | | 1,134 | | 7 | | | 7 | | 1,141 | 1,141 | | | |
| 100120872 | MIAMI | FL | | 08/28/2023 | | 897 | | (12) | | | (12) | | 885 | 885 | | | |
| 100158162 | PORT ORCHARD | WA | | 07/09/2024 | | 309 | | (1) | | | (1) | | 308 | 308 | | | |
| 100132037 | PELHAM | NH | | 10/13/2023 | | 8,186 | | (23) | | | (23) | | 8,163 | 8,163 | | | |
| 100091693 | MIAMI | FL | | 03/24/2023 | | 937 | | (17) | | | (17) | | 920 | 920 | | | |
| 100164390 | LEBANON | OH | | 08/21/2024 | | 302 | | (1) | | | (1) | | 301 | 301 | | | |
| 100133815 | MOUNT PLYMOUTH | FL | | 10/20/2023 | | 16,488 | | (51) | | | (51) | | 16,437 | 16,437 | | | |
| 100150481 | ROSEVILLE | CA | | 05/03/2024 | | 24,001 | | (225) | | | (225) | | 23,776 | 23,776 | | | |
| 100134552 | FREEPORT | NY | | 10/30/2023 | | 689 | | (7) | | | (7) | | 682 | 682 | | | |
| 100078910 | WESTMINSTER | CO | | 02/24/2022 | | 2,085 | | 32 | | | 32 | | 2,117 | 2,117 | | | |
| 100079908 | HALLANDALE BEACH | FL | | 04/08/2022 | | 1,216 | | (95) | | | (95) | | 1,121 | 1,121 | | | |
| 100138155 | ALEXANDRIA | VA | | 12/14/2023 | | 743 | | (13) | | | (13) | | 730 | 730 | | | |
| 100158456 | LK HAVASU CTY | AZ | | 07/10/2024 | | 645 | | (5) | | | (5) | | 640 | 640 | | | |
| 100137606 | HEATHSVILLE | VA | | 12/08/2023 | | 999 | | | | | | | 999 | 999 | | | |
| 100110370 | ASHBURN | VA | | 06/30/2023 | | 1,806 | | (8) | | | (8) | | 1,798 | 1,798 | | | |
| 100140307 | HYATTSVILLE | MD | | 01/18/2024 | | 1,117 | | (23) | | | (23) | | 1,094 | 1,094 | | | |
| 100152221 | MESA | AZ | | 05/17/2024 | | 959 | | (3) | | | (3) | | 956 | 956 | | | |
| 100157861 | BRENTWOOD | CA | | 07/09/2024 | | 395 | | 16 | | | 16 | | 411 | 411 | | | |
| 100140442 | PHOENIX | AZ | | 01/18/2024 | | 1,411 | | 67 | | | 67 | | 1,478 | 1,478 | | | |
| 100086588 | SAN DIEGO | CA | | 09/30/2022 | | 2,463 | | (47) | | | (47) | | 2,416 | 2,416 | | | |
| 100160577 | FORT MYERS | FL | | 07/19/2024 | | 265 | | (13) | | | (13) | | 252 | 252 | | | |
| 100161932 | MODESTO | CA | | 07/31/2024 | | 232 | | (1) | | | (1) | | 231 | 231 | | | |
| 100148592 | FORT MYERS | FL | | 04/12/2024 | | 931 | | (21) | | | (21) | | 910 | 910 | | | |
| 100119114 | SANTA ANA | CA | | 07/28/2023 | | 1,462 | | 178 | | | 178 | | 1,640 | 1,640 | | | |
| 100107946 | LARGO | FL | | 06/29/2023 | | 955 | | (10) | | | (10) | | 945 | 945 | | | |
| 100117117 | STATEN ISLAND | NY | | 07/20/2023 | | 1,734 | | 339 | | | 339 | | 2,073 | 2,073 | | | |
| 100137516 | TALENT | OR | | 01/11/2024 | | 763 | | (30) | | | (30) | | 733 | 733 | | | |
| 100148447 | LEESBURG | VA | | 04/12/2024 | | 988 | | (18) | | | (18) | | 970 | 970 | | | |
| 100140888 | HUNTINGTON STATION | NY | | 01/25/2024 | | 1,808 | | 77 | | | 77 | | 1,885 | 1,885 | | | |
| 100108906 | OCALA | FL | | 05/31/2023 | | 961 | | (26) | | | (26) | | 935 | 935 | | | |
| 100080922 | MESA | AZ | | 03/17/2022 | | 2,850 | | (56) | | | (56) | | 2,794 | 2,794 | | | |
| 100151460 | CARMICHAEL | CA | | 05/10/2024 | | 868 | | (11) | | | (11) | | 857 | 857 | | | |
| 100140798 | SAN LORENZO | CA | | 03/06/2024 | | 243 | | (12) | | | (12) | | 231 | 231 | | | |
| 100126914 | ALBERTSON | NY | | 08/30/2023 | | 4,003 | | 909 | | | 909 | | 4,912 | 4,912 | | | |
| 100054996 | SAINT ALBANS | NY | | 03/23/2021 | | 1,737 | | (141) | | | (141) | | 1,596 | 1,596 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142061 | EL SOBRANTE | CA | | 02/29/2024 | | 1,636 | | (2) | | | (2) | | 1,634 | 1,634 | | | |
| 100091451 | FULSHEAR | TX | | 01/20/2023 | | 1,155 | | (26) | | | (26) | | 1,129 | 1,129 | | | |
| 100130180 | BOCA RATON | FL | | 11/15/2023 | | 793 | | (25) | | | (25) | | 768 | 768 | | | |
| 100103029 | JERSEY CITY | NJ | | 06/22/2023 | | 302 | | (43) | | | (43) | | 259 | 259 | | | |
| 100152409 | ROSEVILLE | CA | | 05/17/2024 | | 1,844 | | (23) | | | (23) | | 1,821 | 1,821 | | | |
| 100137726 | YUBA CITY | CA | | 12/08/2023 | | 1,040 | | 37 | | | 37 | | 1,077 | 1,077 | | | |
| 100067646 | OXNARD | CA | | 09/23/2021 | | 2,382 | | (45) | | | (45) | | 2,337 | 2,337 | | | |
| 100109370 | DURANGO | CO | | 06/12/2023 | | 1,501 | | (27) | | | (27) | | 1,474 | 1,474 | | | |
| 100135423 | SHREWSBURY | MA | | 11/13/2023 | | 820 | | (12) | | | (12) | | 808 | 808 | | | |
| 100127641 | PHOENIX | AZ | | 09/08/2023 | | 629 | | (11) | | | (11) | | 618 | 618 | | | |
| 100080887 | NORTH MIAMI BEACH | FL | | 03/10/2022 | | 1,790 | | (46) | | | (46) | | 1,744 | 1,744 | | | |
| 100162018 | BAKERSFIELD | CA | | 07/31/2024 | | 348 | | (17) | | | (17) | | 331 | 331 | | | |
| 100091871 | SEATTLE | WA | | 01/30/2023 | | 790 | | (27) | | | (27) | | 763 | 763 | | | |
| 100071493 | DOUGLASVILLE | GA | | 10/26/2021 | | 1,556 | | (17) | | | (17) | | 1,539 | 1,539 | | | |
| 100120995 | CLEARWATER BEACH | FL | | 08/30/2023 | | 1,010 | | (8) | | | (8) | | 1,002 | 1,002 | | | |
| 100138001 | CLEARWATER | FL | | 12/13/2023 | | 876 | | 8 | | | 8 | | 884 | 884 | | | |
| 100054063 | HINCKLEY | MN | | 03/23/2021 | | 1,864 | | (158) | | | (158) | | 1,706 | 1,706 | | | |
| 100115008 | TRACY | CA | | 07/14/2023 | | 1,038 | | (12) | | | (12) | | 1,026 | 1,026 | | | |
| 100054875 | ALEXANDRIA | VA | | 03/23/2021 | | 1,232 | | (100) | | | (100) | | 1,132 | 1,132 | | | |
| 100119949 | HAM LAKE | MN | | 08/11/2023 | | 2,136 | | (8) | | | (8) | | 2,128 | 2,128 | | | |
| 100119251 | JEROME | ID | | 07/31/2023 | | 931 | | (17) | | | (17) | | 914 | 914 | | | |
| 100110411 | NEWTON | NC | | 06/30/2023 | | 943 | | (18) | | | (18) | | 925 | 925 | | | |
| 100138639 | FREDERICKSBURG | TX | | 02/02/2024 | | 1,043 | | (29) | | | (29) | | 1,014 | 1,014 | | | |
| 100100562 | FORT WORTH | TX | | 04/27/2023 | | 758 | | (47) | | | (47) | | 711 | 711 | | | |
| 100140280 | LAKE HAVASU CITY | AZ | | 01/18/2024 | | 848 | | (11) | | | (11) | | 837 | 837 | | | |
| 100160063 | CAPE CORAL | FL | | 07/17/2024 | | 521 | | (21) | | | (21) | | 500 | 500 | | | |
| 100164614 | STUART | FL | | 08/21/2024 | | 286 | | (3) | | | (3) | | 283 | 283 | | | |
| 100129629 | MCKINNEY | TX | | 09/29/2023 | | 1,110 | | 12 | | | 12 | | 1,122 | 1,122 | | | |
| 100134821 | TUJUNGA AREA | CA | | 10/30/2023 | | 7,202 | | (66) | | | (66) | | 7,136 | 7,136 | | | |
| 100140855 | OCALA | FL | | 03/06/2024 | | 555 | | (23) | | | (23) | | 532 | 532 | | | |
| 100120028 | RICHMOND | VA | | 08/11/2023 | | 923 | | (21) | | | (21) | | 902 | 902 | | | |
| 100152351 | LAS VEGAS | NV | | 05/17/2024 | | 783 | | (21) | | | (21) | | 762 | 762 | | | |
| 100114587 | LAS VEGAS | NV | | 06/29/2023 | | 1,125 | | 23 | | | 23 | | 1,148 | 1,148 | | | |
| 100087976 | TUCSON | AZ | | 10/25/2022 | | 1,015 | | | | | | | 1,015 | 1,015 | | | |
| 100120917 | BOONE | NC | | 08/30/2023 | | 1,016 | | 2 | | | 2 | | 1,018 | 1,018 | | | |
| 100137669 | BOISE | ID | | 12/08/2023 | | 2,878 | | (1) | | | (1) | | 2,877 | 2,877 | | | |
| 100151034 | ELK GROVE | CA | | 05/08/2024 | | 13,790 | | (112) | | | (112) | | 13,678 | 13,678 | | | |
| 100031069 | ELK GROVE | CA | | 03/29/2019 | | 1,343 | | 628 | | | 628 | | 1,971 | 1,971 | | | |
| 100151822 | PEYTON | CO | | 05/10/2024 | | 817 | | (26) | | | (26) | | 791 | 791 | | | |
| 100078027 | LAS VEGAS | NV | | 01/12/2022 | | 1,957 | | (33) | | | (33) | | 1,924 | 1,924 | | | |
| 100164455 | BENBROOK | TX | | 08/21/2024 | | 2,127 | | (27) | | | (27) | | 2,100 | 2,100 | | | |
| 100159877 | POMPANO BEACH | FL | | 08/16/2024 | | 283 | | (7) | | | (7) | | 276 | 276 | | | |
| 100128482 | EAST HARTFORD | CT | | 09/15/2023 | | 716 | | (6) | | | (6) | | 710 | 710 | | | |
| 100100801 | CENTREVILLE | VA | | 04/28/2023 | | 1,874 | | 35 | | | 35 | | 1,909 | 1,909 | | | |
| 100120462 | JURUPA VALLEY | CA | | 08/18/2023 | | 1,215 | | (27) | | | (27) | | 1,188 | 1,188 | | | |
| 100100910 | STERLING | VA | | 04/28/2023 | | 1,676 | | 89 | | | 89 | | 1,765 | 1,765 | | | |
| 100044098 | PLEASANT HILL | CA | | 08/19/2020 | | 1,772 | | 507 | | | 507 | | 2,279 | 2,279 | | | |
| 100108492 | KISSIMMEE | FL | | 05/25/2023 | | 901 | | (43) | | | (43) | | 858 | 858 | | | |
| 100108166 | SAN BERNARDINO | CA | | 05/24/2023 | | 703 | | (9) | | | (9) | | 694 | 694 | | | |
| 100141724 | LAUDERHILL | FL | | 01/30/2024 | | 1,174 | | (18) | | | (18) | | 1,156 | 1,156 | | | |
| 100137763 | WASHINGTON | UT | | 12/08/2023 | | 735 | | (11) | | | (11) | | 724 | 724 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131977 | PORT ARANSAS | TX | | 10/13/2023 | | 1,104 | | (2) | | | (2) | | 1,102 | 1,102 | | | |
| 100161522 | MESA | AZ | | 07/30/2024 | | 287 | | (8) | | | (8) | | 279 | 279 | | | |
| 100141184 | LIDO BEACH | NY | | 01/30/2024 | | 2,317 | | (74) | | | (74) | | 2,243 | 2,243 | | | |
| 100151152 | PORT SAINT LUCIE | FL | | 05/09/2024 | | 849 | | (26) | | | (26) | | 823 | 823 | | | |
| 100133640 | ELK GROVE | CA | | 10/23/2023 | | 1,183 | | 46 | | | 46 | | 1,229 | 1,229 | | | |
| 100154612 | LAS VEGAS | NV | | 06/14/2024 | | 431 | | (7) | | | (7) | | 424 | 424 | | | |
| 100079550 | VIRGINIA BEACH | VA | | 04/08/2022 | | 1,593 | | (50) | | | (50) | | 1,543 | 1,543 | | | |
| 100131992 | BAKERSFIELD | CA | | 10/13/2023 | | 586 | | (2) | | | (2) | | 584 | 584 | | | |
| 100120433 | HOUSTON | TX | | 08/18/2023 | | 715 | | (31) | | | (31) | | 684 | 684 | | | |
| 100162090 | LAS VEGAS | NV | | 07/31/2024 | | 232 | | (13) | | | (13) | | 219 | 219 | | | |
| 100147743 | AURORA | CO | | 04/08/2024 | | 4,075 | | (25) | | | (25) | | 4,050 | 4,050 | | | |
| 100129330 | OXNARD | CA | | 09/25/2023 | | 1,042 | | 9 | | | 9 | | 1,051 | 1,051 | | | |
| 100090342 | SALIDA | CA | | 12/22/2022 | | 610 | | (24) | | | (24) | | 586 | 586 | | | |
| 100147548 | LITHIA SPRINGS | GA | | 04/03/2024 | | 782 | | (26) | | | (26) | | 756 | 756 | | | |
| 100149680 | NEW PRAGUE | MN | | 04/26/2024 | | 1,046 | | 2 | | | 2 | | 1,048 | 1,048 | | | |
| 100143783 | HAMPTON | VA | | 02/27/2024 | | 736 | | (39) | | | (39) | | 697 | 697 | | | |
| 100151326 | CUMMING | GA | | 05/10/2024 | | 1,444 | | 6 | | | 6 | | 1,450 | 1,450 | | | |
| 100083785 | PEORIA | AZ | | 07/12/2022 | | 1,120 | | (14) | | | (14) | | 1,106 | 1,106 | | | |
| 100103250 | CIBOLO | TX | | 04/27/2023 | | 254 | | (5) | | | (5) | | 249 | 249 | | | |
| 100148035 | CLEVELAND | GA | | 04/10/2024 | | 788 | | (17) | | | (17) | | 771 | 771 | | | |
| 100065158 | SANTA CLARITA | CA | | 07/14/2021 | | 2,111 | | (47) | | | (47) | | 2,064 | 2,064 | | | |
| 100157676 | VALENCIA | CA | | 06/28/2024 | | 973 | | (7) | | | (7) | | 966 | 966 | | | |
| 100090110 | HEMET | CA | | 01/13/2023 | | 697 | | (15) | | | (15) | | 682 | 682 | | | |
| 100102442 | JACKSONVILLE | FL | | 06/07/2023 | | 902 | | (31) | | | (31) | | 871 | 871 | | | |
| 100014589 | BROOKLYN | NY | | 09/27/2017 | | 1,681 | | 57 | | | 57 | | 1,738 | 1,738 | | | |
| 4010043124 | TRENTON | NY | | 02/02/2023 | | 931 | | (96) | | | (96) | | 835 | 835 | | | |
| 100110530 | LONG BEACH | CA | | 06/30/2023 | | 1,130 | | (7) | | | (7) | | 1,123 | 1,123 | | | |
| 100115873 | FORT MYERS | FL | | 07/20/2023 | | 1,254 | | 14 | | | 14 | | 1,268 | 1,268 | | | |
| 100141995 | APOPKA | FL | | 02/29/2024 | | 779 | | (12) | | | (12) | | 767 | 767 | | | |
| 100138241 | FRISCO | TX | | 12/14/2023 | | 872 | | 3 | | | 3 | | 875 | 875 | | | |
| 100115855 | SARASOTA | FL | | 07/20/2023 | | 1,232 | | 14 | | | 14 | | 1,246 | 1,246 | | | |
| 100161551 | BONNEY LAKE | WA | | 07/30/2024 | | 12,760 | | 253 | | | 253 | | 13,013 | 13,013 | | | |
| 100057918 | CHICAGO | IL | | 06/30/2021 | | 2,109 | | (36) | | | (36) | | 2,073 | 2,073 | | | |
| 100155033 | BERWYN HEIGHTS | MD | | 07/19/2024 | | 292 | | (14) | | | (14) | | 278 | 278 | | | |
| 100138882 | FORNEY | TX | | 12/21/2023 | | 917 | | (10) | | | (10) | | 907 | 907 | | | |
| 100115800 | LAKE ARROWHEAD | CA | | 07/20/2023 | | 944 | | (9) | | | (9) | | 935 | 935 | | | |
| 100144507 | TAMPA | FL | | 04/26/2024 | | 16,942 | | 291 | | | 291 | | 17,233 | 17,233 | | | |
| 100117053 | CITY OF LAKE FOREST | CA | | 07/20/2023 | | 1,330 | | 196 | | | 196 | | 1,526 | 1,526 | | | |
| 100138872 | MONROE | GA | | 12/21/2023 | | 752 | | (19) | | | (19) | | 733 | 733 | | | |
| 100158023 | AURORA | CO | | 07/09/2024 | | 288 | | (5) | | | (5) | | 283 | 283 | | | |
| 100152768 | FREEPORT | NY | | 05/22/2024 | | 553 | | (30) | | | (30) | | 523 | 523 | | | |
| 100148185 | HOWELL | NJ | | 04/12/2024 | | 1,002 | | 2 | | | 2 | | 1,004 | 1,004 | | | |
| 100147493 | RESEDA | CA | | 04/03/2024 | | 870 | | (40) | | | (40) | | 830 | 830 | | | |
| 100063939 | HASBROUCK HEIGHTS | NJ | | 07/01/2021 | | 2,260 | | 13 | | | 13 | | 2,273 | 2,273 | | | |
| 100151070 | KENNESAW | GA | | 05/08/2024 | | 954 | | (17) | | | (17) | | 937 | 937 | | | |
| 100026786 | PARAMUS | NJ | | 09/26/2018 | | 1,423 | | 177 | | | 177 | | 1,600 | 1,600 | | | |
| 100118082 | KISSIMMEE | FL | | 07/20/2023 | | 590 | | (13) | | | (13) | | 577 | 577 | | | |
| 100144518 | ASHEVILLE | NC | | 04/26/2024 | | 842 | | (36) | | | (36) | | 806 | 806 | | | |
| 100142961 | KISSIMMEE | FL | | 02/09/2024 | | 2,602 | | (54) | | | (54) | | 2,548 | 2,548 | | | |
| 100150536 | OAK PARK | IL | | 05/03/2024 | | 993 | | (9) | | | (9) | | 984 | 984 | | | |
| 100081156 | BOZEMAN | MT | | 03/18/2022 | | 2,132 | | 86 | | | 86 | | 2,218 | 2,218 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087217 | SACRAMENTO | CA | | 10/25/2022 | | 2,656 | | 121 | | | 121 | | 2,777 | 2,777 | | | |
| 100144394 | WINTER GARDEN | FL | | 03/07/2024 | | 1,097 | | 34 | | | 34 | | 1,131 | 1,131 | | | |
| 100154572 | PALMDALE | CA | | 06/14/2024 | | 718 | | (15) | | | (15) | | 703 | 703 | | | |
| 100114934 | LAKE HAVASU CITY | AZ | | 07/13/2023 | | 1,731 | | (31) | | | (31) | | 1,700 | 1,700 | | | |
| 100115200 | HUNTINGTON STATION | NY | | 07/17/2023 | | 760 | | (31) | | | (31) | | 729 | 729 | | | |
| 100076369 | LATHROP | CA | | 12/23/2021 | | 1,407 | | (122) | | | (122) | | 1,285 | 1,285 | | | |
| 100112291 | STATEN ISLAND | NY | | 06/29/2023 | | 1,441 | | 1,200 | | | 1,200 | | 2,641 | 2,641 | | | |
| 100080477 | HICKORY | NC | | 03/10/2022 | | 1,100 | | (58) | | | (58) | | 1,042 | 1,042 | | | |
| 100142123 | CYPRESS | TX | | 02/29/2024 | | 897 | | (15) | | | (15) | | 882 | 882 | | | |
| 100143885 | FOLLY BEACH | SC | | 03/06/2024 | | 15,175 | | (305) | | | (305) | | 14,870 | 14,870 | | | |
| 100143248 | OREM | UT | | 02/16/2024 | | 886 | | (16) | | | (16) | | 870 | 870 | | | |
| 100078948 | FERNDALE | WA | | 02/24/2022 | | 1,867 | | (14) | | | (14) | | 1,853 | 1,853 | | | |
| 100134271 | MYRTLE BEACH | SC | | 10/27/2023 | | 820 | | 22 | | | 22 | | 842 | 842 | | | |
| 100043232 | WASHINGTON | DC | | 08/13/2020 | | 1,735 | | 11 | | | 11 | | 1,746 | 1,746 | | | |
| 100147837 | ARLINGTON | VA | | 04/08/2024 | | 642 | | (13) | | | (13) | | 629 | 629 | | | |
| 100127390 | COSTA MESA | CA | | 08/30/2023 | | 567 | | 22 | | | 22 | | 589 | 589 | | | |
| 100109338 | NEW CITY | NY | | 06/12/2023 | | 1,040 | | (40) | | | (40) | | 1,000 | 1,000 | | | |
| 100149789 | GLENDALE | AZ | | 04/26/2024 | | 1,213 | | (14) | | | (14) | | 1,199 | 1,199 | | | |
| 100025175 | EVERETT | MA | | 09/20/2018 | | 1,346 | | 172 | | | 172 | | 1,518 | 1,518 | | | |
| 100091405 | NEPTUNE | NJ | | 02/22/2023 | | 966 | | (17) | | | (17) | | 949 | 949 | | | |
| 100137768 | MOUNTAIN GREEN | UT | | 12/08/2023 | | 915 | | 8 | | | 8 | | 923 | 923 | | | |
| 100129731 | WELDON SPRING | MO | | 09/29/2023 | | 821 | | (16) | | | (16) | | 805 | 805 | | | |
| 100149815 | GLENDALE | AZ | | 04/29/2024 | | 1,020 | | (49) | | | (49) | | 971 | 971 | | | |
| 100016521 | (NORTHRIDGE AREA) LOS | CA | | 04/10/2018 | | 2,304 | | (11) | | | (11) | | 2,293 | 2,293 | | | |
| 100140878 | BREMERTON | WA | | 01/25/2024 | | 753 | | (17) | | | (17) | | 736 | 736 | | | |
| 100149490 | LAS VEGAS | NV | | 04/24/2024 | | 1,060 | | (24) | | | (24) | | 1,036 | 1,036 | | | |
| 100156819 | MESA | AZ | | 06/27/2024 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100084599 | GILBERT | AZ | | 08/02/2022 | | 1,141 | | (2) | | | (2) | | 1,139 | 1,139 | | | |
| 100135482 | INVER GROVE HEIGHTS | MN | | 11/13/2023 | | 1,072 | | 19 | | | 19 | | 1,091 | 1,091 | | | |
| 100137363 | HOWELL | NJ | | 12/01/2023 | | 981 | | (21) | | | (21) | | 960 | 960 | | | |
| 100075968 | GREENWICH | CT | | 01/07/2022 | | 2,530 | | (84) | | | (84) | | 2,446 | 2,446 | | | |
| 100115002 | LINCOLN | CA | | 07/14/2023 | | 1,120 | | 8 | | | 8 | | 1,128 | 1,128 | | | |
| 100136334 | ROSEVILLE | CA | | 11/20/2023 | | 1,040 | | 68 | | | 68 | | 1,108 | 1,108 | | | |
| 100134496 | FRONT ROYAL | VA | | 10/30/2023 | | 457 | | (1) | | | (1) | | 456 | 456 | | | |
| 100159369 | ROSEVILLE | CA | | 07/15/2024 | | 11,323 | | 165 | | | 165 | | 11,488 | 11,488 | | | |
| 100129913 | PATERSON | NJ | | 09/27/2023 | | 808 | | (8) | | | (8) | | 800 | 800 | | | |
| 100102409 | SPOKANE | WA | | 06/07/2023 | | 1,108 | | 21 | | | 21 | | 1,129 | 1,129 | | | |
| 100091425 | SANTA CLARA | UT | | 02/22/2023 | | 1,541 | | (17) | | | (17) | | 1,524 | 1,524 | | | |
| 100031314 | BENICIA | CA | | 03/29/2019 | | 1,842 | | 244 | | | 244 | | 2,086 | 2,086 | | | |
| 100091125 | AGUILA | AZ | | 01/31/2023 | | 17,632 | | (489) | | | (489) | | 17,143 | 17,143 | | | |
| 100065170 | UNIVERSITY PLACE | WA | | 07/14/2021 | | 2,022 | | (43) | | | (43) | | 1,979 | 1,979 | | | |
| 100055384 | HENRICO | VA | | 03/23/2021 | | 1,492 | | (76) | | | (76) | | 1,416 | 1,416 | | | |
| 100147488 | LAKE WORTH | FL | | 04/03/2024 | | 733 | | (41) | | | (41) | | 692 | 692 | | | |
| 100115382 | RICHMOND | TX | | 07/17/2023 | | 1,523 | | (45) | | | (45) | | 1,478 | 1,478 | | | |
| 100100242 | ELIZABETH | NJ | | 03/17/2023 | | 1,003 | | (19) | | | (19) | | 984 | 984 | | | |
| 100139223 | LOGANVILLE | GA | | 12/28/2023 | | 1,016 | | (25) | | | (25) | | 991 | 991 | | | |
| 100135726 | HOBOKEN | NJ | | 11/10/2023 | | 990 | | 19 | | | 19 | | 1,009 | 1,009 | | | |
| 100064546 | ACCOKEEK | MD | | 07/01/2021 | | 2,298 | | 12 | | | 12 | | 2,310 | 2,310 | | | |
| 100147048 | INDIANAPOLIS | IN | | 03/27/2024 | | 1,255 | | 8 | | | 8 | | 1,263 | 1,263 | | | |
| 100148017 | SANTA MARIA | CA | | 04/10/2024 | | 1,949 | | (2) | | | (2) | | 1,947 | 1,947 | | | |
| 100138836 | LONG BRANCH | NJ | | 12/21/2023 | | 808 | | (16) | | | (16) | | 792 | 792 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132302 | ORLANDO | FL | | 10/13/2023 | | 849 | | (8) | | | (8) | | 841 | 841 | | | |
| 100146965 | SPARKS | NV | | 03/26/2024 | | 6,759 | | (79) | | | (79) | | 6,680 | 6,680 | | | |
| 100133517 | PHOENIX | AZ | | 10/19/2023 | | 650 | | (17) | | | (17) | | 633 | 633 | | | |
| 100120057 | CHANDLER | AZ | | 08/11/2023 | | 1,060 | | (3) | | | (3) | | 1,057 | 1,057 | | | |
| 100141729 | LITTLE FALLS | NJ | | 01/30/2024 | | 1,897 | | (64) | | | (64) | | 1,833 | 1,833 | | | |
| 100115684 | BAKERSFIELD | CA | | 07/20/2023 | | 927 | | (6) | | | (6) | | 921 | 921 | | | |
| 100117901 | VICTORVILLE | CA | | 07/20/2023 | | 810 | | (31) | | | (31) | | 779 | 779 | | | |
| 100162946 | ASHEVILLE | NC | | 08/12/2024 | | 2,041 | | (41) | | | (41) | | 2,000 | 2,000 | | | |
| 100147001 | TACOMA | WA | | 03/27/2024 | | 967 | | (9) | | | (9) | | 958 | 958 | | | |
| 100144189 | PORT ORCHARD | WA | | 03/07/2024 | | 1,095 | | 2 | | | 2 | | 1,097 | 1,097 | | | |
| 100108169 | MESA | AZ | | 05/24/2023 | | 627 | | (24) | | | (24) | | 603 | 603 | | | |
| 100127594 | ANTELOPE | CA | | 09/08/2023 | | 1,243 | | 31 | | | 31 | | 1,274 | 1,274 | | | |
| 100049966 | BROOKLYN | NY | | 11/20/2020 | | 1,244 | | 13 | | | 13 | | 1,257 | 1,257 | | | |
| 100156555 | NORTH TOPSAIL BEACH | NC | | 06/24/2024 | | 526 | | (11) | | | (11) | | 515 | 515 | | | |
| 100153267 | SAN ANTONIO | TX | | 05/30/2024 | | 974 | | 15 | | | 15 | | 989 | 989 | | | |
| 100158644 | WOODBRIDGE | VA | | 07/10/2024 | | 291 | | (3) | | | (3) | | 288 | 288 | | | |
| 100144579 | NORCO | CA | | 04/26/2024 | | 981 | | (5) | | | (5) | | 976 | 976 | | | |
| 100120009 | NORTH LAS VEGAS | NV | | 08/11/2023 | | 1,937 | | 44 | | | 44 | | 1,981 | 1,981 | | | |
| 100136258 | POCONO LAKE | PA | | 11/20/2023 | | 1,302 | | 24 | | | 24 | | 1,326 | 1,326 | | | |
| 100158104 | KINGS MOUNTAIN | NC | | 07/09/2024 | | 394 | | 18 | | | 18 | | 412 | 412 | | | |
| 100081092 | MISSION HILLS | CA | | 03/18/2022 | | 2,356 | | 104 | | | 104 | | 2,460 | 2,460 | | | |
| 100129530 | HYATTSVILLE | MD | | 09/29/2023 | | 910 | | (17) | | | (17) | | 893 | 893 | | | |
| 100079985 | NORTH MYRTLE BEACH | SC | | 04/08/2022 | | 2,032 | | (96) | | | (96) | | 1,936 | 1,936 | | | |
| 100079767 | ORLANDO | FL | | 04/08/2022 | | 2,084 | | (81) | | | (81) | | 2,003 | 2,003 | | | |
| 100118105 | BAKERSFIELD | CA | | 07/20/2023 | | 699 | | (35) | | | (35) | | 664 | 664 | | | |
| 100142666 | ASHBURN | VA | | 02/08/2024 | | 946 | | (13) | | | (13) | | 933 | 933 | | | |
| 100142907 | PHOENIXVILLE | PA | | 02/09/2024 | | 5,366 | | (171) | | | (171) | | 5,195 | 5,195 | | | |
| 100141065 | RIDGECREST | CA | | 02/20/2024 | | 770 | | (23) | | | (23) | | 747 | 747 | | | |
| 100130451 | MIDLAND | TX | | 09/28/2023 | | 654 | | (16) | | | (16) | | 638 | 638 | | | |
| 100137980 | POUGHKEEPSIE | NY | | 12/13/2023 | | 891 | | 9 | | | 9 | | 900 | 900 | | | |
| 100139137 | PANAMA CITY BEACH | FL | | 12/28/2023 | | 1,005 | | (15) | | | (15) | | 990 | 990 | | | |
| 100091151 | INGLEWOOD | CA | | 01/31/2023 | | 1,150 | | 35 | | | 35 | | 1,185 | 1,185 | | | |
| 100088217 | LAWRENCEVILLE | NJ | | 10/19/2022 | | 948 | | (5) | | | (5) | | 943 | 943 | | | |
| 100065265 | PHILADELPHIA | PA | | 07/28/2021 | | 1,263 | | (29) | | | (29) | | 1,234 | 1,234 | | | |
| 100137767 | MILLCREEK | UT | | 12/08/2023 | | 912 | | 8 | | | 8 | | 920 | 920 | | | |
| 100157885 | SOUTH LAKE TAHOE | CA | | 07/09/2024 | | 575 | | (6) | | | (6) | | 569 | 569 | | | |
| 100049285 | HARRISBURG | NC | | 11/20/2020 | | 2,046 | | (157) | | | (157) | | 1,889 | 1,889 | | | |
| 100138419 | FONTANA | CA | | 12/18/2023 | | 670 | | (39) | | | (39) | | 631 | 631 | | | |
| 100162970 | PLAINFIELD | IL | | 08/12/2024 | | 285 | | (6) | | | (6) | | 279 | 279 | | | |
| 100132586 | HENDERSON | NV | | 11/03/2023 | | 734 | | 8 | | | 8 | | 742 | 742 | | | |
| 100152344 | OOLTEWAH | TN | | 05/17/2024 | | 866 | | 64 | | | 64 | | 930 | 930 | | | |
| 100131740 | NASHVILLE | TN | | 10/06/2023 | | 340 | | 7 | | | 7 | | 347 | 347 | | | |
| 100162073 | OCEAN CITY | MD | | 07/31/2024 | | 262 | | (13) | | | (13) | | 249 | 249 | | | |
| 100089240 | KISSIMMEE | FL | | 01/26/2023 | | 1,000 | | (15) | | | (15) | | 985 | 985 | | | |
| 100150483 | COACHELLA | CA | | 05/03/2024 | | 1,670 | | (25) | | | (25) | | 1,645 | 1,645 | | | |
| 100139146 | NEWBURGH | NY | | 12/28/2023 | | 2,611 | | (8) | | | (8) | | 2,603 | 2,603 | | | |
| 100149905 | HENDERSON | NV | | 04/29/2024 | | 697 | | (50) | | | (50) | | 647 | 647 | | | |
| 100152446 | ARLINGTON | WA | | 05/17/2024 | | 943 | | (7) | | | (7) | | 936 | 936 | | | |
| 100136992 | ROCKVILLE | MD | | 11/28/2023 | | 77,359 | | (479) | | | (479) | | 76,880 | 76,880 | | | |
| 100147045 | REISTERSTOWN | MD | | 03/27/2024 | | 922 | | (16) | | | (16) | | 906 | 906 | | | |
| 100083878 | WEST VALLEY CITY | UT | | 07/12/2022 | | 1,423 | | (6) | | | (6) | | 1,417 | 1,417 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108230 | JACKSONVILLE | FL | | 05/24/2023 | | 710 | | (31) | | | (31) | | 679 | 679 | | | |
| 100116781 | SAN JOSE | CA | | 07/20/2023 | | 1,845 | | 474 | | | 474 | | 2,319 | 2,319 | | | |
| 100142614 | JOHNSTOWN | CO | | 02/08/2024 | | 877 | | (20) | | | (20) | | 857 | 857 | | | |
| 100129601 | LEES SUMMIT | MO | | 09/29/2023 | | 1,296 | | 59 | | | 59 | | 1,355 | 1,355 | | | |
| 100114875 | FORT WORTH | TX | | 07/10/2023 | | 945 | | (9) | | | (9) | | 936 | 936 | | | |
| 100091270 | MANSON | WA | | 01/31/2023 | | 2,917 | | (65) | | | (65) | | 2,852 | 2,852 | | | |
| 100150585 | SEVIERVILLE | TN | | 05/03/2024 | | 1,199 | | (11) | | | (11) | | 1,188 | 1,188 | | | |
| 100154347 | PUERTO VALLARTA | MEX | | 06/12/2024 | | 530 | | | | | | | 530 | 530 | | | |
| 100158082 | SACRAMENTO | CA | | 07/09/2024 | | 632 | | (4) | | | (4) | | 628 | 628 | | | |
| 100120075 | PATERSON | NJ | | 08/11/2023 | | 960 | | | | | | | 960 | 960 | | | |
| 100057523 | MONROVIA | CA | | 06/30/2021 | | 2,201 | | (31) | | | (31) | | 2,170 | 2,170 | | | |
| 100109023 | COLTON | CA | | 05/31/2023 | | 745 | | (17) | | | (17) | | 728 | 728 | | | |
| 100140999 | MENIFEE | CA | | 02/20/2024 | | 731 | | (40) | | | (40) | | 691 | 691 | | | |
| 100144326 | OKLAHOMA CITY | OK | | 03/07/2024 | | 850 | | (35) | | | (35) | | 815 | 815 | | | |
| 100069146 | GAITHERSBURG | MD | | 09/01/2021 | | 5,595 | | (97) | | | (97) | | 5,498 | 5,498 | | | |
| 100156424 | LACEY | WA | | 06/24/2024 | | 627 | | (6) | | | (6) | | 621 | 621 | | | |
| 100117139 | BROOKLYN | NY | | 07/20/2023 | | 11,644 | | 1,564 | | | 1,564 | | 13,208 | 13,208 | | | |
| 100133749 | NEW BRITAIN | PA | | 10/23/2023 | | 1,273 | | 7 | | | 7 | | 1,280 | 1,280 | | | |
| 100078805 | ARVADA | CO | | 02/24/2022 | | 2,062 | | 16 | | | 16 | | 2,078 | 2,078 | | | |
| 100138408 | RIVERSIDE | CA | | 12/18/2023 | | 557 | | (3) | | | (3) | | 554 | 554 | | | |
| 100156467 | JACKSON TOWNSHIP | NJ | | 06/24/2024 | | 516 | | (7) | | | (7) | | 509 | 509 | | | |
| 100046662 | HACIENDA HEIGHTS | CA | | 11/25/2020 | | 2,733 | | (18) | | | (18) | | 2,715 | 2,715 | | | |
| 100102901 | TOBYHANNA | PA | | 06/22/2023 | | 863 | | (15) | | | (15) | | 848 | 848 | | | |
| 100140734 | ROCKWALL | TX | | 01/22/2024 | | 736 | | 3 | | | 3 | | 739 | 739 | | | |
| 100137828 | DORAL | FL | | 12/08/2023 | | 819 | | 3 | | | 3 | | 822 | 822 | | | |
| 100128124 | DRACUT | MA | | 09/08/2023 | | 3,649 | | 121 | | | 121 | | 3,770 | 3,770 | | | |
| 100131632 | STRASBURG | CO | | 10/06/2023 | | 933 | | 2 | | | 2 | | 935 | 935 | | | |
| 100157603 | HESPERIA | CA | | 06/28/2024 | | 859 | | (23) | | | (23) | | 836 | 836 | | | |
| 100144055 | NEW BRUNSWICK | NJ | | 03/07/2024 | | 871 | | (19) | | | (19) | | 852 | 852 | | | |
| 100152457 | SHEPHERD | TX | | 05/16/2024 | | 804 | | (32) | | | (32) | | 772 | 772 | | | |
| 100141167 | STATEN ISLAND | NY | | 01/30/2024 | | 826 | | (23) | | | (23) | | 803 | 803 | | | |
| 100060630 | AMERICAN CANYON | CA | | 06/01/2021 | | 2,894 | | 12 | | | 12 | | 2,906 | 2,906 | | | |
| 100148807 | LAKE LURE | NC | | 04/17/2024 | | 753 | | (14) | | | (14) | | 739 | 739 | | | |
| 100149334 | DAUPHIN ISLAND | AL | | 04/24/2024 | | 1,268 | | (26) | | | (26) | | 1,242 | 1,242 | | | |
| 100120015 | LEWISVILLE | TX | | 08/11/2023 | | 1,056 | | (3) | | | (3) | | 1,053 | 1,053 | | | |
| 100049143 | MIAMI | FL | | 11/20/2020 | | 1,525 | | | | | | | 1,525 | 1,525 | | | |
| 100141077 | WEST HAVERSTRAW | NY | | 01/30/2024 | | 879 | | (30) | | | (30) | | 849 | 849 | | | |
| 100082297 | POMPANO BEACH | FL | | 04/14/2022 | | 3,293 | | (92) | | | (92) | | 3,201 | 3,201 | | | |
| 100119438 | KISSIMMEE | FL | | 07/31/2023 | | 1,246 | | 32 | | | 32 | | 1,278 | 1,278 | | | |
| 100140733 | PEARLAND | TX | | 01/22/2024 | | 19,002 | | (310) | | | (310) | | 18,692 | 18,692 | | | |
| 100140034 | LAKEWOOD | WA | | 01/09/2024 | | 729 | | (24) | | | (24) | | 705 | 705 | | | |
| 100158153 | BOTHELL | WA | | 07/09/2024 | | 157,458 | | (2,998) | | | (2,998) | | 154,460 | 155,827 | | 1,367 | 1,367 |
| 100154141 | LAKEBAY | WA | | 07/11/2024 | | 296 | | (3) | | | (3) | | 293 | 293 | | | |
| 100091186 | SAN DIEGO | CA | | 01/31/2023 | | 961 | | (12) | | | (12) | | 949 | 949 | | | |
| 100136382 | FRISCO | TX | | 11/20/2023 | | 962 | | 25 | | | 25 | | 987 | 987 | | | |
| 100156907 | LAKEWOOD | NJ | | 06/27/2024 | | 822 | | (17) | | | (17) | | 805 | 805 | | | |
| 100159228 | LACEY | WA | | 07/15/2024 | | 320 | | (6) | | | (6) | | 314 | 314 | | | |
| 100144405 | ALLENTOWN | PA | | 03/07/2024 | | 892 | | 1 | | | 1 | | 893 | 893 | | | |
| 100129364 | DAWSONVILLE | GA | | 09/25/2023 | | 901 | | 18 | | | 18 | | 919 | 919 | | | |
| 100084812 | FAIRVIEW | NJ | | 08/02/2022 | | 1,207 | | 4 | | | 4 | | 1,211 | 1,211 | | | |
| 100157851 | MAYFLOWER | AR | | 07/09/2024 | | 569 | | (5) | | | (5) | | 564 | 564 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091524 | MISSOULA | MT | | 01/20/2023 | | 962 | | (14) | | | (14) | | 948 | 948 | | | |
| 100143100 | MIAMI | FL | | 02/16/2024 | | 966 | | (16) | | | (16) | | 950 | 950 | | | |
| 100114698 | BENNETT | CO | | 06/29/2023 | | 892 | | (19) | | | (19) | | 873 | 873 | | | |
| 100116939 | SAINT CLOUD | FL | | 07/20/2023 | | 1,456 | | 197 | | | 197 | | 1,653 | 1,653 | | | |
| 100027046 | COTATI | CA | | 09/26/2018 | | 3,687 | | 319 | | | 319 | | 4,006 | 4,006 | | | |
| 100100010 | PANAMA CITY BEACH | FL | | 03/28/2023 | | 861 | | (8) | | | (8) | | 853 | 853 | | | |
| 100115809 | DORAL | FL | | 07/20/2023 | | 1,097 | | (15) | | | (15) | | 1,082 | 1,082 | | | |
| 100054976 | LITHONIA | GA | | 03/23/2021 | | 2,057 | | (23) | | | (23) | | 2,034 | 2,034 | | | |
| 100152317 | ELK GROVE | CA | | 05/17/2024 | | 1,176 | | (28) | | | (28) | | 1,148 | 1,148 | | | |
| 100110585 | DAVENPORT | FL | | 06/30/2023 | | 1,490 | | (1) | | | (1) | | 1,489 | 1,489 | | | |
| 100030746 | SILVER SPRING | MD | | 04/09/2019 | | 1,364 | | (44) | | | (44) | | 1,320 | 1,320 | | | |
| 100043857 | HAYWARD | CA | | 08/19/2020 | | 1,771 | | 11 | | | 11 | | 1,782 | 1,782 | | | |
| 100137696 | SAGAMORE BCH | MA | | 12/08/2023 | | 1,212 | | (1) | | | (1) | | 1,211 | 1,211 | | | |
| 100135616 | KELSEYVILLE | CA | | 11/09/2023 | | 583 | | 7 | | | 7 | | 590 | 590 | | | |
| 100138120 | OOLTEWAH | TN | | 12/14/2023 | | 722 | | (12) | | | (12) | | 710 | 710 | | | |
| 100133752 | NARRAGANSETT | RI | | 10/23/2023 | | 957 | | (5) | | | (5) | | 952 | 952 | | | |
| 100156783 | ANCHORAGE | AK | | 06/26/2024 | | 191 | | (9) | | | (9) | | 182 | 182 | | | |
| 100121035 | HILLSBORO | OR | | 08/30/2023 | | 1,047 | | 20 | | | 20 | | 1,067 | 1,067 | | | |
| 100089053 | DESERT HOT SPRINGS | CA | | 01/06/2023 | | 916 | | (14) | | | (14) | | 902 | 902 | | | |
| 100160082 | SACRAMENTO | CA | | 07/17/2024 | | 291 | | (6) | | | (6) | | 285 | 285 | | | |
| 100083291 | VICTORVILLE | CA | | 05/26/2022 | | 976 | | (7) | | | (7) | | 969 | 969 | | | |
| 100080462 | HOLLYWOOD | FL | | 03/10/2022 | | 3,226 | | (113) | | | (113) | | 3,113 | 3,113 | | | |
| 100135509 | ELMHURST | IL | | 11/13/2023 | | 556 | | (10) | | | (10) | | 546 | 546 | | | |
| 100043127 | SAN FRANCISCO | CA | | 05/28/2020 | | 3,116 | | 193 | | | 193 | | 3,309 | 3,309 | | | |
| 100091504 | BOCA RATON | FL | | 01/20/2023 | | 1,030 | | 36 | | | 36 | | 1,066 | 1,066 | | | |
| 100139256 | DAVENPORT | FL | | 12/28/2023 | | 703 | | (24) | | | (24) | | 679 | 679 | | | |
| 100060467 | EL CAJON | CA | | 06/01/2021 | | 971 | | 4 | | | 4 | | 975 | 975 | | | |
| 100158490 | ORANGE BEACH | AL | | 07/10/2024 | | 628 | | (15) | | | (15) | | 613 | 613 | | | |
| 100088344 | MESA | AZ | | 01/06/2023 | | 1,256 | | (23) | | | (23) | | 1,233 | 1,233 | | | |
| 100137036 | LONGMONT | CO | | 11/28/2023 | | 1,083 | | 56 | | | 56 | | 1,139 | 1,139 | | | |
| 100018313 | (NORTH HOLLYWOOD AREA) | CA | | 06/27/2018 | | 2,082 | | (39) | | | (39) | | 2,043 | 2,043 | | | |
| 100132045 | SPANAWAY | WA | | 10/13/2023 | | 900 | | 1 | | | 1 | | 901 | 901 | | | |
| 100153089 | LAKEWAY | TX | | 06/27/2024 | | 624 | | (11) | | | (11) | | 613 | 613 | | | |
| 100146947 | ROSEBURG | OR | | 03/26/2024 | | 862 | | (16) | | | (16) | | 846 | 846 | | | |
| 100109071 | LAYTONVILLE | CA | | 06/05/2023 | | 1,044 | | (13) | | | (13) | | 1,031 | 1,031 | | | |
| 100135212 | VILLA RICA | GA | | 11/08/2023 | | 857 | | (1) | | | (1) | | 856 | 856 | | | |
| 100065098 | MAPLEWOOD | NJ | | 07/14/2021 | | 1,855 | | (51) | | | (51) | | 1,804 | 1,804 | | | |
| 100114768 | LAS VEGAS | NV | | 07/07/2023 | | 965 | | (25) | | | (25) | | 940 | 940 | | | |
| 100158450 | LAKEWOOD | CO | | 07/10/2024 | | 3,044 | | (32) | | | (32) | | 3,012 | 3,012 | | | |
| 100081275 | REDMOND | WA | | 03/18/2022 | | 2,059 | | 39 | | | 39 | | 2,098 | 2,098 | | | |
| 100134880 | WEST PALM BEACH | FL | | 10/30/2023 | | 829 | | 20 | | | 20 | | 849 | 849 | | | |
| 100129566 | FISH CAMP | CA | | 09/29/2023 | | 2,895 | | (37) | | | (37) | | 2,858 | 2,858 | | | |
| 100114700 | MENIFEE | CA | | 06/29/2023 | | 763 | | (37) | | | (37) | | 726 | 726 | | | |
| 100031041 | LIGHTHOUSE POINT | FL | | 03/29/2019 | | 3,951 | | 145 | | | 145 | | 4,096 | 4,096 | | | |
| 100143620 | NANUET | NY | | 02/21/2024 | | 777 | | (29) | | | (29) | | 748 | 748 | | | |
| 100133710 | PORT ORCHARD | WA | | 10/23/2023 | | 1,065 | | 22 | | | 22 | | 1,087 | 1,087 | | | |
| 100144260 | PHOENIX | AZ | | 03/08/2024 | | 4,178 | | (94) | | | (94) | | 4,084 | 4,084 | | | |
| 100144304 | JAMESBURG | NJ | | 03/07/2024 | | 409 | | (14) | | | (14) | | 395 | 395 | | | |
| 100159205 | HIALEAH | FL | | 07/15/2024 | | 564 | | (7) | | | (7) | | 557 | 557 | | | |
| 100135088 | NORTH PLAINS | OR | | 11/01/2023 | | 1,017 | | 24 | | | 24 | | 1,041 | 1,041 | | | |
| 100012492 | MIAMI | FL | | 04/28/2017 | | 1,367 | | 37 | | | 37 | | 1,404 | 1,404 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133052 | LOGANVILLE | GA | | 11/29/2023 | | 1,510 | | (24) | | | (24) | | 1,486 | 1,486 | | | |
| 100143643 | PANAMA CITY | FL | | 02/22/2024 | | 799 | | (19) | | | (19) | | 780 | 780 | | | |
| 100161826 | HANOVAR | PA | | 07/31/2024 | | 717 | | (25) | | | (25) | | 692 | 692 | | | |
| 100157949 | BUCKEYE | AZ | | 07/09/2024 | | 644 | | 6 | | | 6 | | 650 | 650 | | | |
| 100117608 | GARDEN GROVE | CA | | 07/20/2023 | | 1,026 | | 10 | | | 10 | | 1,036 | 1,036 | | | |
| 100144443 | FORT MYERS | FL | | 04/26/2024 | | 834 | | (22) | | | (22) | | 812 | 812 | | | |
| 100118984 | KINGSBURG | CA | | 07/27/2023 | | 3,295 | | (76) | | | (76) | | 3,219 | 3,219 | | | |
| 100148571 | MURFREESBORO | TN | | 04/12/2024 | | 861 | | (15) | | | (15) | | 846 | 846 | | | |
| 100103239 | SAN ANTONIO | TX | | 04/27/2023 | | 746 | | (43) | | | (43) | | 703 | 703 | | | |
| 100060281 | THE WOODLANDS | TX | | 06/25/2021 | | 2,079 | | (54) | | | (54) | | 2,025 | 2,025 | | | |
| 100010874 | SANTA ANA | CA | | 12/23/2016 | | 1,546 | | (143) | | | (143) | | 1,403 | 1,403 | | | |
| 100131672 | JERSEY CITY | NJ | | 10/06/2023 | | 899 | | (2) | | | (2) | | 897 | 897 | | | |
| 100143138 | APEX | NC | | 02/16/2024 | | 896 | | (23) | | | (23) | | 873 | 873 | | | |
| 100154988 | DENVER | CO | | 07/19/2024 | | 668 | | (11) | | | (11) | | 657 | 657 | | | |
| 100152363 | MERCED | CA | | 05/17/2024 | | 1,144 | | (7) | | | (7) | | 1,137 | 1,137 | | | |
| 100160827 | LONG BEACH | CA | | 07/24/2024 | | 267 | | (1) | | | (1) | | 266 | 266 | | | |
| 100049261 | OXNARD | CA | | 11/20/2020 | | 1,235 | | 35 | | | 35 | | 1,270 | 1,270 | | | |
| 100138274 | BELLEVUE | WA | | 12/18/2023 | | 488 | | (16) | | | (16) | | 472 | 472 | | | |
| 100102954 | WAYNE | PA | | 06/22/2023 | | 929 | | (29) | | | (29) | | 900 | 900 | | | |
| 100084746 | SEATTLE | WA | | 08/02/2022 | | 2,927 | | (29) | | | (29) | | 2,898 | 2,898 | | | |
| 100119644 | HESPERIA | CA | | 08/04/2023 | | 781 | | (15) | | | (15) | | 766 | 766 | | | |
| 100137950 | VAN NUYS | CA | | 12/13/2023 | | 822 | | | | | | | 822 | 822 | | | |
| 100137048 | SAN JUAN | TX | | 11/28/2023 | | 885 | | 17 | | | 17 | | 902 | 902 | | | |
| 100029794 | STATEN ISLAND | NY | | 10/26/2018 | | 1,863 | | 210 | | | 210 | | 2,073 | 2,073 | | | |
| 100146904 | BAKERSFIELD | CA | | 03/26/2024 | | 805 | | (17) | | | (17) | | 788 | 788 | | | |
| 100087947 | HOMESTEAD | FL | | 10/25/2022 | | 1,408 | | 18 | | | 18 | | 1,426 | 1,426 | | | |
| 100120046 | SIDNEY | OH | | 08/11/2023 | | 1,011 | | (6) | | | (6) | | 1,005 | 1,005 | | | |
| 100102006 | PALMER | TX | | 04/14/2023 | | 718 | | (36) | | | (36) | | 682 | 682 | | | |
| 100115890 | NORTH MIAMI BEACH | FL | | 07/20/2023 | | 1,010 | | (18) | | | (18) | | 992 | 992 | | | |
| 100107789 | PORT SAINT JOE | FL | | 05/19/2023 | | 3,039 | | 228 | | | 228 | | 3,267 | 3,267 | | | |
| 100128345 | MIAMI | FL | | 09/14/2023 | | 689 | | (6) | | | (6) | | 683 | 683 | | | |
| 100160987 | MILLVILLE | DE | | 07/24/2024 | | 389 | | 11 | | | 11 | | 400 | 400 | | | |
| 100086991 | SAINT AUGUSTINE | FL | | 11/04/2022 | | 1,246 | | (48) | | | (48) | | 1,198 | 1,198 | | | |
| 100087341 | TEMPLETON | CA | | 10/25/2022 | | 1,571 | | 171 | | | 171 | | 1,742 | 1,742 | | | |
| 100029247 | BROOKLYN | NY | | 10/26/2018 | | 1,586 | | 355 | | | 355 | | 1,941 | 1,941 | | | |
| 100144583 | RIVERSIDE | CA | | 04/26/2024 | | 834 | | (40) | | | (40) | | 794 | 794 | | | |
| 100078684 | PHOENIX | AZ | | 02/02/2022 | | 1,338 | | (81) | | | (81) | | 1,257 | 1,257 | | | |
| 100100553 | DESERT HOT SPRINGS | CA | | 04/27/2023 | | 677 | | (15) | | | (15) | | 662 | 662 | | | |
| 100156623 | SHERMAN OAKS | CA | | 06/24/2024 | | 892 | | (15) | | | (15) | | 877 | 877 | | | |
| 100110336 | CLARKSBURG | MD | | 06/30/2023 | | 1,120 | | (7) | | | (7) | | 1,113 | 1,113 | | | |
| 100110643 | FLEMINGTON | NJ | | 06/30/2023 | | 940 | | (13) | | | (13) | | 927 | 927 | | | |
| 100129425 | AMERICAN FORK | UT | | 09/29/2023 | | 1,227 | | 36 | | | 36 | | 1,263 | 1,263 | | | |
| 100153322 | LAS VEGAS | NV | | 05/30/2024 | | 837 | | (9) | | | (9) | | 828 | 828 | | | |
| 100155995 | BRONX | NY | | 06/18/2024 | | 539 | | (11) | | | (11) | | 528 | 528 | | | |
| 100127511 | WILMINGTON | NC | | 09/08/2023 | | 1,497 | | (11) | | | (11) | | 1,486 | 1,486 | | | |
| 100135137 | IDAHO FALLS | ID | | 11/03/2023 | | 612 | | (15) | | | (15) | | 597 | 597 | | | |
| 100103121 | BELLPORT | NY | | 04/21/2023 | | 915 | | (21) | | | (21) | | 894 | 894 | | | |
| 100134793 | HARRINGTON PARK | NJ | | 10/30/2023 | | 553 | | 1 | | | 1 | | 554 | 554 | | | |
| 100079631 | CLE ELUM | WA | | 04/08/2022 | | 2,175 | | (41) | | | (41) | | 2,134 | 2,134 | | | |
| 100115298 | SEVIERVILLE | TN | | 07/17/2023 | | 663 | | | | | | | 663 | 663 | | | |
| 100090331 | CHANDLER | AZ | | 12/22/2022 | | 2,528 | | (11) | | | (11) | | 2,517 | 2,517 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147263 | CAPE CORAL | FL | | 03/28/2024 | | 558 | | (13) | | | (13) | | 545 | 545 | | | |
| 100151697 | SARASOTA | FL | | 05/10/2024 | | 898 | | (16) | | | (16) | | 882 | 882 | | | |
| 100065175 | MISSION VIEJO | CA | | 07/14/2021 | | 2,126 | | (46) | | | (46) | | 2,080 | 2,080 | | | |
| 100081027 | LAS VEGAS | NV | | 03/18/2022 | | 2,348 | | 99 | | | 99 | | 2,447 | 2,447 | | | |
| 100133791 | TAMPA | FL | | 10/20/2023 | | 677 | | (38) | | | (38) | | 639 | 639 | | | |
| 100143170 | KISSIMMEE | FL | | 02/16/2024 | | 995 | | (13) | | | (13) | | 982 | 982 | | | |
| 100137195 | AVON LAKE | OH | | 11/28/2023 | | 639 | | (24) | | | (24) | | 615 | 615 | | | |
| 100080824 | HOUSTON | TX | | 03/15/2022 | | 1,662 | | (50) | | | (50) | | 1,612 | 1,612 | | | |
| 100080820 | HOUSTON | TX | | 03/15/2022 | | 1,662 | | (50) | | | (50) | | 1,612 | 1,612 | | | |
| 100014553 | GILBERT | AZ | | 09/27/2017 | | 1,859 | | 29 | | | 29 | | 1,888 | 1,888 | | | |
| 100128469 | BURNET | TX | | 09/15/2023 | | 1,319 | | (28) | | | (28) | | 1,291 | 1,291 | | | |
| 100147852 | THOUSAND OAKS | CA | | 04/08/2024 | | 873 | | (8) | | | (8) | | 865 | 865 | | | |
| 100147096 | INDIO | CA | | 03/28/2024 | | 883 | | (17) | | | (17) | | 866 | 866 | | | |
| 100154775 | AUSTIN | TX | | 07/19/2024 | | 593 | | (8) | | | (8) | | 585 | 585 | | | |
| 100157643 | CLEARWATER | FL | | 06/28/2024 | | 568 | | (24) | | | (24) | | 544 | 544 | | | |
| 100117456 | DESERT HOT SPRINGS | CA | | 07/20/2023 | | 480 | | (6) | | | (6) | | 474 | 474 | | | |
| 100160850 | CHANDLER | AZ | | 07/24/2024 | | 297 | | (6) | | | (6) | | 291 | 291 | | | |
| 100141444 | BELLEVILLE | NJ | | 01/30/2024 | | 809 | | (8) | | | (8) | | 801 | 801 | | | |
| 100110198 | CHANDLER | AZ | | 06/30/2023 | | 1,139 | | 23 | | | 23 | | 1,162 | 1,162 | | | |
| 100065119 | WELLINGTON | FL | | 07/14/2021 | | 5,940 | | (151) | | | (151) | | 5,789 | 5,789 | | | |
| 100110596 | RANCHO SANTA MARGARITA | CA | | 06/30/2023 | | 917 | | (12) | | | (12) | | 905 | 905 | | | |
| 100136130 | LEANDER | TX | | 12/18/2023 | | 776 | | (34) | | | (34) | | 742 | 742 | | | |
| 100160077 | LANCASTER | MA | | 07/17/2024 | | 282 | | (6) | | | (6) | | 276 | 276 | | | |
| 100152462 | BEAVERTON | OR | | 05/16/2024 | | 709 | | (32) | | | (32) | | 677 | 677 | | | |
| 100118944 | AUBREY | TX | | 07/27/2023 | | 1,278 | | (21) | | | (21) | | 1,257 | 1,257 | | | |
| 100148359 | WESLEY CHAPEL | FL | | 04/12/2024 | | 881 | | (19) | | | (19) | | 862 | 862 | | | |
| 100053877 | MARSTONS MILLS | MA | | 03/23/2021 | | 1,421 | | 63 | | | 63 | | 1,484 | 1,484 | | | |
| 100038404 | GULF SHORES | AL | | 11/15/2019 | | 1,681 | | (68) | | | (68) | | 1,613 | 1,613 | | | |
| 100071886 | ODESSA | TX | | 11/05/2021 | | 1,962 | | (62) | | | (62) | | 1,900 | 1,900 | | | |
| 100114575 | RED BLUFF | CA | | 06/29/2023 | | 916 | | (18) | | | (18) | | 898 | 898 | | | |
| 100146849 | BERGENFIELD | NJ | | 03/21/2024 | | 765 | | (29) | | | (29) | | 736 | 736 | | | |
| 100158593 | DANBURY | CT | | 07/10/2024 | | 255 | | (8) | | | (8) | | 247 | 247 | | | |
| 100152479 | GRAND RAPIDS | MI | | 05/16/2024 | | 1,620 | | (34) | | | (34) | | 1,586 | 1,586 | | | |
| 100065436 | MANASSAS | VA | | 07/28/2021 | | 1,992 | | (49) | | | (49) | | 1,943 | 1,943 | | | |
| 100157964 | TITUSVILLE | FL | | 07/09/2024 | | 373 | | (5) | | | (5) | | 368 | 368 | | | |
| 100101523 | DULUTH | GA | | 04/26/2023 | | 1,275 | | 32 | | | 32 | | 1,307 | 1,307 | | | |
| 100139321 | WESTMINSTER | MD | | 12/28/2023 | | 815 | | 5 | | | 5 | | 820 | 820 | | | |
| 100135003 | VACAVILLE | CA | | 10/30/2023 | | 827 | | (10) | | | (10) | | 817 | 817 | | | |
| 100149787 | COLORADO SPRINGS | CO | | 04/26/2024 | | 1,201 | | (13) | | | (13) | | 1,188 | 1,188 | | | |
| 100108285 | BEAVERTON | OR | | 05/24/2023 | | 721 | | (37) | | | (37) | | 684 | 684 | | | |
| 100070031 | MT AIRY | MD | | 09/01/2021 | | 2,667 | | 62 | | | 62 | | 2,729 | 2,729 | | | |
| 100152513 | RIVERSIDE | CA | | 05/17/2024 | | 1,217 | | (8) | | | (8) | | 1,209 | 1,209 | | | |
| 4010054500 | Sparta | MI | | 07/27/2023 | | 825 | | (50) | | | (50) | | 775 | 775 | | | |
| 100154109 | SUSSEX | WI | | 07/11/2024 | | 591 | | (19) | | | (19) | | 572 | 572 | | | |
| 100011811 | WINDSOR | CA | | 03/08/2017 | | 7,511 | | 1,107 | | | 1,107 | | 8,618 | 8,618 | | | |
| 100010703 | MEDFORD | OR | | 12/23/2016 | | 2,856 | | 43 | | | 43 | | 2,899 | 2,899 | | | |
| 100076787 | HIALEAH | FL | | 12/27/2021 | | 1,554 | | (91) | | | (91) | | 1,463 | 1,463 | | | |
| 100053741 | SARATOGA SPRINGS | NY | | 03/23/2021 | | 1,223 | | (9) | | | (9) | | 1,214 | 1,214 | | | |
| 100115944 | HIALEAH | FL | | 07/20/2023 | | 1,008 | | (13) | | | (13) | | 995 | 995 | | | |
| 100127523 | CRESCENT CITY | CA | | 09/08/2023 | | 4,502 | | (70) | | | (70) | | 4,432 | 4,432 | | | |
| 100070447 | APOPKA | FL | | 09/23/2021 | | 1,828 | | (69) | | | (69) | | 1,759 | 1,759 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079170 | CAPE CORAL | FL | | 02/24/2022 | | 1,603 | | (45) | | | (45) | | 1,558 | 1,558 | | | |
| 100129477 | LOXAHATCHEE | FL | | 09/29/2023 | | 925 | | (15) | | | (15) | | 910 | 910 | | | |
| 100132458 | RANCHO CORDOVA | CA | | 11/03/2023 | | 887 | | 16 | | | 16 | | 903 | 903 | | | |
| 100156412 | DEERFIELD BEACH | FL | | 06/24/2024 | | 562 | | (3) | | | (3) | | 559 | 559 | | | |
| 100141620 | EAST ORANGE | NJ | | 01/30/2024 | | 726 | | (23) | | | (23) | | 703 | 703 | | | |
| 100120006 | FONTANA | CA | | 08/11/2023 | | 1,362 | | 58 | | | 58 | | 1,420 | 1,420 | | | |
| 100158009 | RENO | NV | | 07/09/2024 | | 282 | | (7) | | | (7) | | 275 | 275 | | | |
| 100136896 | PORT READING | NJ | | 11/27/2023 | | 999 | | 36 | | | 36 | | 1,035 | 1,035 | | | |
| 100155135 | PANAMA CITY BEACH | FL | | 07/19/2024 | | 545 | | (18) | | | (18) | | 527 | 527 | | | |
| 100136608 | CAPE CORAL | FL | | 11/22/2023 | | 481 | | (6) | | | (6) | | 475 | 475 | | | |
| 100144449 | EL PASO | TX | | 04/26/2024 | | 596 | | (42) | | | (42) | | 554 | 554 | | | |
| 100154509 | ORANGE | NJ | | 06/14/2024 | | 425 | | (8) | | | (8) | | 417 | 417 | | | |
| 100148456 | ERIE | CO | | 04/12/2024 | | 1,354 | | 96 | | | 96 | | 1,450 | 1,450 | | | |
| 100110671 | QUINCY | MA | | 06/30/2023 | | 1,243 | | 29 | | | 29 | | 1,272 | 1,272 | | | |
| 100155873 | BROKEN BOW | OK | | 06/17/2024 | | 529 | | (12) | | | (12) | | 517 | 517 | | | |
| 100147192 | BAY SHORE | NY | | 03/28/2024 | | 538 | | (9) | | | (9) | | 529 | 529 | | | |
| 100108318 | SAN JACINTO | CA | | 05/24/2023 | | 828 | | (28) | | | (28) | | 800 | 800 | | | |
| 100151325 | EAGLE MOUNTAIN | UT | | 05/10/2024 | | 941 | | (7) | | | (7) | | 934 | 934 | | | |
| 100137350 | CHARLOTTE | NC | | 12/01/2023 | | 653 | | (8) | | | (8) | | 645 | 645 | | | |
| 100109995 | HAVERSTRAW | NY | | 06/22/2023 | | 919 | | (19) | | | (19) | | 900 | 900 | | | |
| 100148817 | SPRINGTOWN | TX | | 04/17/2024 | | 1,212 | | (42) | | | (42) | | 1,170 | 1,170 | | | |
| 100140070 | PHARR | TX | | 01/09/2024 | | 1,733 | | (52) | | | (52) | | 1,681 | 1,681 | | | |
| 100076071 | SENOIA | GA | | 01/07/2022 | | 7,748 | | (228) | | | (228) | | 7,520 | 7,520 | | | |
| 100057742 | EMERSON | NJ | | 06/30/2021 | | 2,000 | | (43) | | | (43) | | 1,957 | 1,957 | | | |
| 100064425 | WEST COVINA | CA | | 07/01/2021 | | 2,966 | | 66 | | | 66 | | 3,032 | 3,032 | | | |
| 100143972 | SANTA ROSA | CA | | 02/29/2024 | | 671 | | (13) | | | (13) | | 658 | 658 | | | |
| 100077941 | ZEPHYR COVE | NV | | 01/10/2022 | | 2,451 | | (68) | | | (68) | | 2,383 | 2,383 | | | |
| 100114898 | LAUDERHILL | FL | | 07/13/2023 | | 765 | | (14) | | | (14) | | 751 | 751 | | | |
| 100117567 | KISSIMMEE | FL | | 07/20/2023 | | 881 | | (1) | | | (1) | | 880 | 880 | | | |
| 100090918 | MESA | AZ | | 01/31/2023 | | 985 | | (12) | | | (12) | | 973 | 973 | | | |
| 100156354 | LAFAYETTE | LA | | 07/25/2024 | | 1,069 | | (43) | | | (43) | | 1,026 | 1,026 | | | |
| 100086618 | WILDOMAR | CA | | 09/30/2022 | | 1,005 | | (4) | | | (4) | | 1,001 | 1,001 | | | |
| 100100196 | BRENTWOOD | NY | | 03/17/2023 | | 1,615 | | (46) | | | (46) | | 1,569 | 1,569 | | | |
| 100057836 | CHULA VISTA | CA | | 06/30/2021 | | 2,038 | | (53) | | | (53) | | 1,985 | 1,985 | | | |
| 100156256 | MASSAPEQUA | NY | | 06/20/2024 | | 1,812 | | 36 | | | 36 | | 1,848 | 1,848 | | | |
| 100110223 | AUSTIN | TX | | 06/30/2023 | | 1,214 | | 18 | | | 18 | | 1,232 | 1,232 | | | |
| 100142896 | FLAGLER BEACH | FL | | 02/09/2024 | | 819 | | (22) | | | (22) | | 797 | 797 | | | |
| 100118991 | HOUSTON | TX | | 07/27/2023 | | 746 | | (30) | | | (30) | | 716 | 716 | | | |
| 100147669 | PLEASANTON | CA | | 04/04/2024 | | 873 | | (2) | | | (2) | | 871 | 871 | | | |
| 100108931 | BRADENTON | FL | | 05/31/2023 | | 715 | | (37) | | | (37) | | 678 | 678 | | | |
| 100152547 | HOPEWELL TOWNSHIP | NJ | | 05/17/2024 | | 1,322 | | 122 | | | 122 | | 1,444 | 1,444 | | | |
| 100114772 | COLORADO SPRINGS | CO | | 07/07/2023 | | 871 | | (4) | | | (4) | | 867 | 867 | | | |
| 100137468 | NORTH WALES | PA | | 01/11/2024 | | 2,816 | | (110) | | | (110) | | 2,706 | 2,706 | | | |
| 100101975 | FONTANA | CA | | 04/14/2023 | | 621 | | (38) | | | (38) | | 583 | 583 | | | |
| 100131603 | SAINT GEORGE | UT | | 10/06/2023 | | 926 | | 28 | | | 28 | | 954 | 954 | | | |
| 100089383 | FORT MYERS | FL | | 11/17/2022 | | 5,988 | | (169) | | | (169) | | 5,819 | 5,819 | | | |
| 100115364 | EAST ORANGE | NJ | | 07/17/2023 | | 692 | | (9) | | | (9) | | 683 | 683 | | | |
| 100110236 | GARFIELD | NJ | | 06/30/2023 | | 1,307 | | 14 | | | 14 | | 1,321 | 1,321 | | | |
| 100100125 | MIAMI | FL | | 03/28/2023 | | 1,627 | | (31) | | | (31) | | 1,596 | 1,596 | | | |
| 100158627 | SEVIERVILLE | TN | | 07/10/2024 | | 321 | | 1 | | | 1 | | 322 | 322 | | | |
| 100100938 | KISSIMMEE | FL | | 04/28/2023 | | 715 | | 42 | | | 42 | | 757 | 757 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149937 | KEIZER | OR | | 06/07/2024 | | 726 | | (22) | | | (22) | | 704 | 704 | | | |
| 100129745 | LOS ANGELES | CA | | 09/27/2023 | | 832 | | (25) | | | (25) | | 807 | 807 | | | |
| 100079308 | DALLAS | TX | | 02/28/2022 | | 1,812 | | (43) | | | (43) | | 1,769 | 1,769 | | | |
| 100160096 | PERRIS | CA | | 07/17/2024 | | 2,101 | | (44) | | | (44) | | 2,057 | 2,057 | | | |
| 100154194 | SANTA BARBARA | CA | | 07/11/2024 | | 22,166 | | (328) | | | (328) | | 21,838 | 21,838 | | | |
| 100079704 | WINTER GARDEN | FL | | 04/25/2022 | | 1,235 | | (90) | | | (90) | | 1,145 | 1,145 | | | |
| 100153949 | HICKORY HILLS | IL | | 06/05/2024 | | 402 | | (9) | | | (9) | | 393 | 393 | | | |
| 100148309 | WILSONVILLE | OR | | 04/12/2024 | | 857 | | (26) | | | (26) | | 831 | 831 | | | |
| 100088919 | DORAL | FL | | 11/15/2022 | | 487 | | (58) | | | (58) | | 429 | 429 | | | |
| 100119394 | GRAHAM | WA | | 07/31/2023 | | 1,269 | | 32 | | | 32 | | 1,301 | 1,301 | | | |
| 100139650 | STOCKTON | CA | | 12/28/2023 | | 487 | | (4) | | | (4) | | 483 | 483 | | | |
| 100117131 | STATEN ISLAND | NY | | 07/20/2023 | | 1,638 | | 313 | | | 313 | | 1,951 | 1,951 | | | |
| 100130297 | SAINT AUGUSTINE | FL | | 09/28/2023 | | 772 | | (37) | | | (37) | | 735 | 735 | | | |
| 100081188 | LOS ANGELES | CA | | 03/18/2022 | | 2,045 | | 62 | | | 62 | | 2,107 | 2,107 | | | |
| 100140964 | LA QUINTA | CA | | 03/28/2024 | | 520 | | (1) | | | (1) | | 519 | 519 | | | |
| 100114733 | PORT SAINT LUCIE | FL | | 07/07/2023 | | 795 | | (11) | | | (11) | | 784 | 784 | | | |
| 100070511 | PALMDALE | CA | | 09/23/2021 | | 2,036 | | (50) | | | (50) | | 1,986 | 1,986 | | | |
| 100079125 | HAMPSHIRE | IL | | 02/24/2022 | | 1,851 | | (43) | | | (43) | | 1,808 | 1,808 | | | |
| 100130138 | SAN MATEO | CA | | 11/15/2023 | | 709 | | (23) | | | (23) | | 686 | 686 | | | |
| 100092057 | NEW HYDE PARK | NY | | 02/09/2023 | | 3,059 | | (59) | | | (59) | | 3,000 | 3,000 | | | |
| 100089403 | ARGYLE | TX | | 11/17/2022 | | 7,954 | | (125) | | | (125) | | 7,829 | 7,829 | | | |
| 100155015 | PLATTSMOUTH | NE | | 07/19/2024 | | 500 | | (22) | | | (22) | | 478 | 478 | | | |
| 100151256 | VENICE | FL | | 05/10/2024 | | 853 | | (8) | | | (8) | | 845 | 845 | | | |
| 100117126 | CORONA | NY | | 07/20/2023 | | 2,043 | | 242 | | | 242 | | 2,285 | 2,285 | | | |
| 100101614 | HEMPSTEAD | NY | | 04/26/2023 | | 954 | | 4 | | | 4 | | 958 | 958 | | | |
| 100103623 | CLERMONT | FL | | 05/08/2023 | | 744 | | (16) | | | (16) | | 728 | 728 | | | |
| 100100573 | FLORAL CITY | FL | | 04/27/2023 | | 861 | | (44) | | | (44) | | 817 | 817 | | | |
| 100148633 | WACO | TX | | 05/15/2024 | | 802 | | (2) | | | (2) | | 800 | 800 | | | |
| 100082592 | SAN DIEGO | CA | | 04/14/2022 | | 1,473 | | (31) | | | (31) | | 1,442 | 1,442 | | | |
| 100053346 | POMFRET CENTER | CT | | 03/23/2021 | | 2,455 | | (57) | | | (57) | | 2,398 | 2,398 | | | |
| 100139184 | NORTHRIDGE | CA | | 12/28/2023 | | 797 | | (5) | | | (5) | | 792 | 792 | | | |
| 100053610 | BAYONNE | NJ | | 03/23/2021 | | 1,169 | | (3) | | | (3) | | 1,166 | 1,166 | | | |
| 100119079 | GLENDALE | AZ | | 07/27/2023 | | 842 | | (15) | | | (15) | | 827 | 827 | | | |
| 100140158 | MURRIETA | CA | | 01/09/2024 | | 1,342 | | 74 | | | 74 | | 1,416 | 1,416 | | | |
| 100152407 | ORLANDO | FL | | 05/17/2024 | | 963 | | 29 | | | 29 | | 992 | 992 | | | |
| 100088835 | BARDONIA | NY | | 11/15/2022 | | 761 | | 31 | | | 31 | | 792 | 792 | | | |
| 100154530 | FLAGSTAFF | AZ | | 06/14/2024 | | 445 | | (12) | | | (12) | | 433 | 433 | | | |
| 100108496 | PEMBROKE PINES | FL | | 05/25/2023 | | 2,098 | | (33) | | | (33) | | 2,065 | 2,065 | | | |
| 100129481 | ELK GROVE | CA | | 09/29/2023 | | 1,254 | | (21) | | | (21) | | 1,233 | 1,233 | | | |
| 100141929 | LAS VEGAS | NV | | 03/27/2024 | | 495 | | (13) | | | (13) | | 482 | 482 | | | |
| 100158086 | OREM | UT | | 07/09/2024 | | 307 | | (4) | | | (4) | | 303 | 303 | | | |
| 100158753 | HERRIMAN | UT | | 07/10/2024 | | 281 | | (6) | | | (6) | | 275 | 275 | | | |
| 100100616 | SAINT AUGUSTINE | FL | | 04/27/2023 | | 924 | | (11) | | | (11) | | 913 | 913 | | | |
| 100151196 | AUSTIN | TX | | 05/10/2024 | | 568 | | (16) | | | (16) | | 552 | 552 | | | |
| 100114760 | MERCED | CA | | 07/07/2023 | | 3,923 | | (108) | | | (108) | | 3,815 | 3,815 | | | |
| 100157937 | MONCKS CORNER | SC | | 07/09/2024 | | 568 | | (2) | | | (2) | | 566 | 566 | | | |
| 100135941 | ROME | GA | | 11/15/2023 | | 774 | | (29) | | | (29) | | 745 | 745 | | | |
| 100149109 | MIAMI | FL | | 04/22/2024 | | 871 | | (25) | | | (25) | | 846 | 846 | | | |
| 100151449 | GARFIELD | NJ | | 05/10/2024 | | 987 | | | | | | | 987 | 987 | | | |
| 100143456 | NEW MILFORD | CT | | 02/16/2024 | | 1,347 | | (24) | | | (24) | | 1,323 | 1,323 | | | |
| 100128037 | WOODBRIDGE | VA | | 09/08/2023 | | 1,044 | | 19 | | | 19 | | 1,063 | 1,063 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135304 | MURRIETA | CA | | 11/13/2023 | | 923 | | 6 | | | 6 | | 929 | 929 | | | |
| 100146983 | ANNA | TX | | 03/26/2024 | | 1,346 | | 23 | | | 23 | | 1,369 | 1,369 | | | |
| 100013553 | LOS ANGELES | CA | | 05/25/2017 | | 1,243 | | 169 | | | 169 | | 1,412 | 1,412 | | | |
| 100140209 | CHANDLER | AZ | | 01/11/2024 | | 697 | | (19) | | | (19) | | 678 | 678 | | | |
| 100139574 | FONTANA | CA | | 12/28/2023 | | 679 | | (11) | | | (11) | | 668 | 668 | | | |
| 100054948 | APOPKA | FL | | 03/23/2021 | | 1,174 | | 34 | | | 34 | | 1,208 | 1,208 | | | |
| 100109667 | FERNANDINA BEACH | FL | | 06/16/2023 | | 868 | | (31) | | | (31) | | 837 | 837 | | | |
| 100136394 | LEES SUMMIT | MO | | 11/20/2023 | | 1,099 | | 69 | | | 69 | | 1,168 | 1,168 | | | |
| 100065146 | OAKLAND | CA | | 07/14/2021 | | 2,112 | | (52) | | | (52) | | 2,060 | 2,060 | | | |
| 100115504 | AUSTIN | TX | | 07/17/2023 | | 692 | | (47) | | | (47) | | 645 | 645 | | | |
| 100031078 | LAKE WORTH | FL | | 03/29/2019 | | 1,606 | | (39) | | | (39) | | 1,567 | 1,567 | | | |
| 100120830 | SEVIERVILLE | TN | | 08/25/2023 | | 666 | | (1) | | | (1) | | 665 | 665 | | | |
| 100141937 | SACRAMENTO | CA | | 02/29/2024 | | 8,604 | | (121) | | | (121) | | 8,483 | 8,483 | | | |
| 100150563 | PLAINFIELD | NJ | | 05/03/2024 | | 854 | | (24) | | | (24) | | 830 | 830 | | | |
| 100157615 | LA CENTER | WA | | 06/28/2024 | | 285 | | (7) | | | (7) | | 278 | 278 | | | |
| 100089221 | ATLANTA | GA | | 11/18/2022 | | 964 | | 2 | | | 2 | | 966 | 966 | | | |
| 100064903 | SAN BERNARDINO | CA | | 07/14/2021 | | 1,978 | | (80) | | | (80) | | 1,898 | 1,898 | | | |
| 100082133 | OJAI | CA | | 04/14/2022 | | 724 | | 11 | | | 11 | | 735 | 735 | | | |
| 100150795 | EAST FALMOUTH | MA | | 05/08/2024 | | 1,164 | | (18) | | | (18) | | 1,146 | 1,146 | | | |
| 100065292 | THOUSAND OAKS | CA | | 07/28/2021 | | 2,111 | | (41) | | | (41) | | 2,070 | 2,070 | | | |
| 100120941 | PORT SAINT JOE | FL | | 08/30/2023 | | 926 | | (5) | | | (5) | | 921 | 921 | | | |
| 100078264 | ASHLAND | OR | | 02/10/2022 | | 2,456 | | 70 | | | 70 | | 2,526 | 2,526 | | | |
| 100156057 | GRAND PRAIRIE | TX | | 06/18/2024 | | 546 | | (41) | | | (41) | | 505 | 505 | | | |
| 100090760 | LEBANON | NJ | | 02/28/2023 | | 686 | | (20) | | | (20) | | 666 | 666 | | | |
| 100000559 | KAHULUI | HI | | 09/27/2016 | | 1,957 | | 149 | | | 149 | | 2,106 | 2,106 | | | |
| 100154577 | MOUNT VERNON | WA | | 06/14/2024 | | 885 | | (21) | | | (21) | | 864 | 864 | | | |
| 100065596 | WATSONVILLE | CA | | 07/28/2021 | | 2,185 | | (39) | | | (39) | | 2,146 | 2,146 | | | |
| 100107845 | BEAVERTON | OR | | 05/23/2023 | | 852 | | (15) | | | (15) | | 837 | 837 | | | |
| 100153787 | VENICE | FL | | 07/10/2024 | | 562 | | (9) | | | (9) | | 553 | 553 | | | |
| 100019672 | LOS ANGELES | CA | | 07/26/2018 | | 1,401 | | (15) | | | (15) | | 1,386 | 1,386 | | | |
| 100126309 | CENTRAL ISLIP | NY | | 08/30/2023 | | 727 | | (28) | | | (28) | | 699 | 699 | | | |
| 100081337 | SURFSIDE BCH | SC | | 03/18/2022 | | 1,999 | | 27 | | | 27 | | 2,026 | 2,026 | | | |
| 100080902 | FORT WALTON BEACH | FL | | 04/01/2022 | | 1,523 | | (110) | | | (110) | | 1,413 | 1,413 | | | |
| 100134795 | WINTER GARDEN | FL | | 10/30/2023 | | 14,315 | | (401) | | | (401) | | 13,914 | 13,914 | | | |
| 100150158 | PLAINFIELD | NJ | | 04/30/2024 | | 692 | | (18) | | | (18) | | 674 | 674 | | | |
| 100148304 | ERIE | CO | | 04/12/2024 | | 1,263 | | 48 | | | 48 | | 1,311 | 1,311 | | | |
| 100116124 | MIAMI | FL | | 07/20/2023 | | 1,576 | | 92 | | | 92 | | 1,668 | 1,668 | | | |
| 100150888 | RALEIGH | NC | | 05/08/2024 | | 891 | | (24) | | | (24) | | 867 | 867 | | | |
| 100148186 | BRICK | NJ | | 04/12/2024 | | 983 | | 2 | | | 2 | | 985 | 985 | | | |
| 100133397 | WATERLOO | SC | | 11/21/2023 | | 906 | | 32 | | | 32 | | 938 | 938 | | | |
| 100147534 | LAKE WORTH BEACH | FL | | 04/03/2024 | | 875 | | (22) | | | (22) | | 853 | 853 | | | |
| 100102740 | RIVERSIDE | CA | | 06/22/2023 | | 912 | | (59) | | | (59) | | 853 | 853 | | | |
| 100087441 | WESTON | FL | | 10/25/2022 | | 1,597 | | 122 | | | 122 | | 1,719 | 1,719 | | | |
| 100053573 | WAYNE | NJ | | 03/23/2021 | | 2,901 | | (111) | | | (111) | | 2,790 | 2,790 | | | |
| 100141268 | HORSHAM | PA | | 01/30/2024 | | 726 | | (6) | | | (6) | | 720 | 720 | | | |
| 100118869 | LAKE GENEVA | WI | | 08/30/2023 | | 602 | | (10) | | | (10) | | 592 | 592 | | | |
| 100128732 | PITTSBURG | CA | | 09/21/2023 | | 768 | | (11) | | | (11) | | 757 | 757 | | | |
| 100120994 | SUN VALLEY | ID | | 08/30/2023 | | 1,346 | | 70 | | | 70 | | 1,416 | 1,416 | | | |
| 100076591 | LA HABRA | CA | | 12/16/2021 | | 1,815 | | (102) | | | (102) | | 1,713 | 1,713 | | | |
| 100144368 | ST PETERSBURG | FL | | 03/07/2024 | | 954 | | (8) | | | (8) | | 946 | 946 | | | |
| 100088264 | HICKSVILLE | NY | | 10/17/2022 | | 2,558 | | (89) | | | (89) | | 2,469 | 2,469 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144580 | SACRAMENTO | CA | | 04/26/2024 | | 2,618 | | (74) | | | (74) | | 2,544 | 2,544 | | | |
| 100129394 | SHASTA LAKE | CA | | 09/26/2023 | | 897 | | 2 | | | 2 | | 899 | 899 | | | |
| 100145802 | NOVI | MI | | 05/08/2024 | | 9,158 | | (337) | | | (337) | | 8,821 | 8,821 | | | |
| 100120996 | MERCED | CA | | 08/30/2023 | | 2,937 | | (16) | | | (16) | | 2,921 | 2,921 | | | |
| 100057883 | ORLANDO | FL | | 06/30/2021 | | 1,814 | | (77) | | | (77) | | 1,737 | 1,737 | | | |
| 100049246 | WARWICK | NY | | 11/20/2020 | | 3,538 | | (219) | | | (219) | | 3,319 | 3,319 | | | |
| 100148524 | MIAMI | FL | | 04/12/2024 | | 529 | | (14) | | | (14) | | 515 | 515 | | | |
| 100128149 | PUYALLUP | WA | | 09/18/2023 | | 934 | | 3 | | | 3 | | 937 | 937 | | | |
| 100108500 | MIAMI | FL | | 05/25/2023 | | 1,063 | | (20) | | | (20) | | 1,043 | 1,043 | | | |
| 100136408 | ELLIJAY | GA | | 11/20/2023 | | 835 | | | | | | | 835 | 835 | | | |
| 100153636 | AURORA | IL | | 05/31/2024 | | 741 | | (29) | | | (29) | | 712 | 712 | | | |
| 100148472 | CLERMONT | FL | | 04/12/2024 | | 6,997 | | (52) | | | (52) | | 6,945 | 6,945 | | | |
| 100160560 | SICKLERVILLE | NJ | | 07/19/2024 | | 245 | | (3) | | | (3) | | 242 | 242 | | | |
| 100109304 | PORT BOLIVAR | TX | | 06/12/2023 | | 4,648 | | (60) | | | (60) | | 4,588 | 4,588 | | | |
| 100151202 | EAGLE | ID | | 05/10/2024 | | 965 | | (4) | | | (4) | | 961 | 961 | | | |
| 100030683 | SILVER SPRING | MD | | 04/09/2019 | | 2,251 | | 343 | | | 343 | | 2,594 | 2,594 | | | |
| 100136469 | MANTECA | CA | | 11/20/2023 | | 1,207 | | 101 | | | 101 | | 1,308 | 1,308 | | | |
| 4010059672 | Ridgeland | MS | | 02/29/2024 | | 767 | | (67) | | | (67) | | 700 | 700 | | | |
| 100081481 | ASHBURN | VA | | 03/18/2022 | | 2,109 | | 68 | | | 68 | | 2,177 | 2,177 | | | |
| 100120795 | DENVER | CO | | 08/25/2023 | | 903 | | (28) | | | (28) | | 875 | 875 | | | |
| 100073539 | LONG BEACH | CA | | 10/26/2021 | | 1,960 | | (28) | | | (28) | | 1,932 | 1,932 | | | |
| 100087254 | CAPE CORAL | FL | | 10/25/2022 | | 1,547 | | 170 | | | 170 | | 1,717 | 1,717 | | | |
| 100142963 | HOUSTON | TX | | 02/09/2024 | | 96,060 | | (2,494) | | | (2,494) | | 93,566 | 93,566 | | | |
| 100159447 | AUSTIN | TX | | 07/15/2024 | | 301 | | (4) | | | (4) | | 297 | 297 | | | |
| 100015841 | LAGUNA BEACH | CA | | 02/27/2018 | | 2,234 | | (6) | | | (6) | | 2,228 | 2,228 | | | |
| 100148124 | FAIR OAKS | CA | | 04/10/2024 | | 874 | | (15) | | | (15) | | 859 | 859 | | | |
| 100143295 | SEVIERVILLE | TN | | 02/16/2024 | | 947 | | (17) | | | (17) | | 930 | 930 | | | |
| 100161530 | PAWTUCKET | RI | | 07/30/2024 | | 280 | | (5) | | | (5) | | 275 | 275 | | | |
| 100164441 | COEUR D ALENE | ID | | 08/21/2024 | | 285 | | (7) | | | (7) | | 278 | 278 | | | |
| 100141682 | LEOMINSTER | MA | | 01/30/2024 | | 650 | | (3) | | | (3) | | 647 | 647 | | | |
| 100135220 | ORANGE BEACH | AL | | 11/08/2023 | | 3,987 | | 118 | | | 118 | | 4,105 | 4,105 | | | |
| 100155357 | LAKE STEVENS | WA | | 06/18/2024 | | 488 | | (24) | | | (24) | | 464 | 464 | | | |
| 100148144 | VALLEY PARK | MO | | 05/15/2024 | | 620 | | (2) | | | (2) | | 618 | 618 | | | |
| 100135577 | JASPER | GA | | 11/13/2023 | | 882 | | | | | | | 882 | 882 | | | |
| 100158829 | HENDERSON | NV | | 07/12/2024 | | 278 | | (5) | | | (5) | | 273 | 273 | | | |
| 100110462 | WASHINGTON | DC | | 06/30/2023 | | 1,006 | | 10 | | | 10 | | 1,016 | 1,016 | | | |
| 100155162 | NEWMAN LAKE | WA | | 07/19/2024 | | 344 | | (18) | | | (18) | | 326 | 326 | | | |
| 100150208 | IDYLLWILD | CA | | 04/30/2024 | | 825 | | (23) | | | (23) | | 802 | 802 | | | |
| 100152739 | HEMET | CA | | 05/22/2024 | | 562 | | (24) | | | (24) | | 538 | 538 | | | |
| 100139034 | SUN CITY CENTER | FL | | 12/22/2023 | | 755 | | (6) | | | (6) | | 749 | 749 | | | |
| 100140193 | NAPLES | FL | | 01/11/2024 | | 446 | | (24) | | | (24) | | 422 | 422 | | | |
| 100151999 | ROSWELL | GA | | 06/14/2024 | | 444 | | (31) | | | (31) | | 413 | 413 | | | |
| 100146644 | WOONSOCKET | RI | | 03/20/2024 | | 523 | | (22) | | | (22) | | 501 | 501 | | | |
| 100142828 | LAS VEGAS | NV | | 02/09/2024 | | 1,133 | | (20) | | | (20) | | 1,113 | 1,113 | | | |
| 100116392 | OXNARD | CA | | 07/20/2023 | | 1,257 | | 82 | | | 82 | | 1,339 | 1,339 | | | |
| 100156203 | HOUSTON | TX | | 06/20/2024 | | 562 | | (19) | | | (19) | | 543 | 543 | | | |
| 100160192 | KATY | TX | | 07/18/2024 | | 280 | | (5) | | | (5) | | 275 | 275 | | | |
| 100138182 | LILBURN | GA | | 12/14/2023 | | 774 | | (11) | | | (11) | | 763 | 763 | | | |
| 100139563 | SAN ANTONIO | TX | | 12/28/2023 | | 386 | | (27) | | | (27) | | 359 | 359 | | | |
| 100144424 | JURUPA VALLEY | CA | | 03/07/2024 | | 776 | | (10) | | | (10) | | 766 | 766 | | | |
| 100159467 | WATCHUNG | NJ | | 07/15/2024 | | 309 | | (7) | | | (7) | | 302 | 302 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054581 | SCOTCH PLAINS | NJ | | 03/23/2021 | | 1,743 | | (120) | | | (120) | | 1,623 | 1,623 | | | |
| 4010066291 | Baltimore | MD | | 01/10/2024 | | 719 | | | | | | | 719 | 719 | | | |
| 100135173 | GAITHERSBURG | MD | | 11/07/2023 | | 1,002 | | (9) | | | (9) | | 993 | 993 | | | |
| 100101535 | JACKSONVILLE | FL | | 04/26/2023 | | 1,227 | | 29 | | | 29 | | 1,256 | 1,256 | | | |
| 100087045 | MONKTON | MD | | 11/04/2022 | | 1,574 | | 24 | | | 24 | | 1,598 | 1,598 | | | |
| 100142965 | FORT MYERS | FL | | 02/09/2024 | | 863 | | (10) | | | (10) | | 853 | 853 | | | |
| 100145857 | TOMS RIVER | NJ | | 03/15/2024 | | 106,493 | | (2,705) | | | (2,705) | | 103,788 | 103,788 | | | |
| 100142475 | KIHEI | HI | | 03/08/2024 | | 3,913 | | (45) | | | (45) | | 3,868 | 3,868 | | | |
| 100115658 | NAVARRE | FL | | 07/19/2023 | | 759 | | (28) | | | (28) | | 731 | 731 | | | |
| 100149008 | BAKERSFIELD | CA | | 04/19/2024 | | 784 | | (41) | | | (41) | | 743 | 743 | | | |
| 100138083 | ROCKVILLE | MD | | 12/13/2023 | | 2,284 | | (8) | | | (8) | | 2,276 | 2,535 | | 259 | 259 |
| 100140203 | PASCOAG | RI | | 01/11/2024 | | 3,007 | | (123) | | | (123) | | 2,884 | 2,884 | | | |
| 100144258 | BOCA RATON | FL | | 03/08/2024 | | 916 | | (5) | | | (5) | | 911 | 911 | | | |
| 100147059 | LEITCHFIELD | KY | | 03/27/2024 | | 3,905 | | (15) | | | (15) | | 3,890 | 3,890 | | | |
| 100131611 | SPOKANE | WA | | 10/06/2023 | | 894 | | (9) | | | (9) | | 885 | 885 | | | |
| 100108264 | EAGLE MOUNTAIN | UT | | 05/24/2023 | | 626 | | (16) | | | (16) | | 610 | 610 | | | |
| 100102842 | MATHER | CA | | 06/22/2023 | | 905 | | (39) | | | (39) | | 866 | 866 | | | |
| 100150617 | AUSTIN | TX | | 05/03/2024 | | 878 | | (23) | | | (23) | | 855 | 855 | | | |
| 100082994 | PLAISTOW | NH | | 05/05/2022 | | 1,363 | | (29) | | | (29) | | 1,334 | 1,334 | | | |
| 100150837 | ATLANTA | GA | | 05/08/2024 | | 845 | | (20) | | | (20) | | 825 | 825 | | | |
| 100115751 | HOWELL | NJ | | 07/20/2023 | | 1,097 | | (6) | | | (6) | | 1,091 | 1,091 | | | |
| 100128834 | LITHIA | FL | | 09/21/2023 | | 631 | | (22) | | | (22) | | 609 | 609 | | | |
| 100100821 | UPPER MARLBORO | MD | | 04/28/2023 | | 5,435 | | 189 | | | 189 | | 5,624 | 5,624 | | | |
| 100109169 | ARLINGTON | TX | | 07/21/2023 | | 6,250 | | (74) | | | (74) | | 6,176 | 6,176 | | | |
| 100152441 | RANDLE | WA | | 05/17/2024 | | 973 | | 6 | | | 6 | | 979 | 979 | | | |
| 100149374 | DOWNINGTOWN | PA | | 04/24/2024 | | 1,281 | | 69 | | | 69 | | 1,350 | 1,350 | | | |
| 100128395 | EAST STROUDSBURG | PA | | 09/15/2023 | | 810 | | (12) | | | (12) | | 798 | 798 | | | |
| 100115596 | MIAMI | FL | | 07/19/2023 | | 864 | | (11) | | | (11) | | 853 | 853 | | | |
| 100118697 | WEST JORDAN | UT | | 07/25/2023 | | 951 | | (15) | | | (15) | | 936 | 936 | | | |
| 100152894 | PAWTUCKET | RI | | 05/22/2024 | | 503 | | (5) | | | (5) | | 498 | 498 | | | |
| 100083822 | RIVERVIEW | FL | | 07/12/2022 | | 4,010 | | (82) | | | (82) | | 3,928 | 3,928 | | | |
| 100156305 | LOCUST | NC | | 07/25/2024 | | 188 | | (9) | | | (9) | | 179 | 179 | | | |
| 100103723 | RIALTO | CA | | 05/08/2023 | | 711 | | (23) | | | (23) | | 688 | 688 | | | |
| 100152621 | KISSIMMEE | FL | | 05/17/2024 | | 957 | | 6 | | | 6 | | 963 | 963 | | | |
| 100150834 | RENTON | WA | | 05/08/2024 | | 958 | | (4) | | | (4) | | 954 | 954 | | | |
| 100151616 | MONTGOMERY | TX | | 05/10/2024 | | 1,559 | | (29) | | | (29) | | 1,530 | 1,530 | | | |
| 100128437 | HARTFORD | CT | | 09/15/2023 | | 726 | | (22) | | | (22) | | 704 | 704 | | | |
| 100116015 | BLOOMINGTON | MN | | 07/20/2023 | | 928 | | (7) | | | (7) | | 921 | 921 | | | |
| 100071670 | COMMERCE CITY | CO | | 10/14/2021 | | 1,828 | | (65) | | | (65) | | 1,763 | 1,763 | | | |
| 100132355 | CANTON | GA | | 11/03/2023 | | 1,019 | | 44 | | | 44 | | 1,063 | 1,063 | | | |
| 100136525 | NAPLES | FL | | 11/20/2023 | | 1,701 | | 11 | | | 11 | | 1,712 | 1,712 | | | |
| 100103845 | ROOSEVELT | NY | | 05/10/2023 | | 943 | | (22) | | | (22) | | 921 | 921 | | | |
| 100146975 | AUBURN | AL | | 03/26/2024 | | 528 | | (12) | | | (12) | | 516 | 516 | | | |
| 100133703 | PUYALLUP | WA | | 10/23/2023 | | 1,025 | | 14 | | | 14 | | 1,039 | 1,039 | | | |
| 100148383 | BROWNSBURG | IN | | 04/12/2024 | | 964 | | (10) | | | (10) | | 954 | 954 | | | |
| 100102710 | GRAND PRAIRIE | TX | | 06/22/2023 | | 668 | | (39) | | | (39) | | 629 | 629 | | | |
| 100151383 | MIAMI | FL | | 05/10/2024 | | 1,658 | | 7 | | | 7 | | 1,665 | 1,665 | | | |
| 100129724 | LAS VEGAS | NV | | 09/29/2023 | | 2,029 | | 19 | | | 19 | | 2,048 | 2,048 | | | |
| 100117745 | ORANGE | CA | | 07/20/2023 | | 1,057 | | 27 | | | 27 | | 1,084 | 1,084 | | | |
| 100152840 | PALMDALE | CA | | 05/22/2024 | | 340 | | (16) | | | (16) | | 324 | 324 | | | |
| 100079652 | PANORAMA CITY LOS ANGELES | CA | | 04/08/2022 | | 1,627 | | (79) | | | (79) | | 1,548 | 1,548 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154979 | PIONEER | CA | | 07/19/2024 | | 347 | | (22) | | | (22) | | 325 | 325 | | | |
| 100109360 | WOODLAND PARK | CO | | 06/12/2023 | | 1,320 | | (23) | | | (23) | | 1,297 | 1,297 | | | |
| 100141752 | OCEANSIDE | NY | | 01/30/2024 | | 687 | | (34) | | | (34) | | 653 | 653 | | | |
| 100151239 | APEX | NC | | 05/10/2024 | | 843 | | (22) | | | (22) | | 821 | 821 | | | |
| 100140202 | EDMOND | OK | | 01/11/2024 | | 38,047 | | (1,227) | | | (1,227) | | 36,820 | 36,820 | | | |
| 100152776 | GLEN COVE | NY | | 05/22/2024 | | 684 | | (59) | | | (59) | | 625 | 625 | | | |
| 100152382 | FAIRFAX | VA | | 05/17/2024 | | 864 | | (12) | | | (12) | | 852 | 852 | | | |
| 100115673 | PHOENIX | AZ | | 07/20/2023 | | 905 | | (9) | | | (9) | | 896 | 896 | | | |
| 100102639 | PERRIS | CA | | 06/22/2023 | | 812 | | (13) | | | (13) | | 799 | 799 | | | |
| 100120427 | GREENFIELD | CA | | 08/18/2023 | | 975 | | 2 | | | 2 | | 977 | 977 | | | |
| 100131842 | SUISUN CITY | CA | | 10/06/2023 | | 559 | | | | | | | 559 | 559 | | | |
| 100139510 | PLAINFIELD | NJ | | 12/28/2023 | | 636 | | (16) | | | (16) | | 620 | 620 | | | |
| 100152792 | OLYMPIA | WA | | 05/22/2024 | | 3,435 | | (50) | | | (50) | | 3,385 | 3,385 | | | |
| 100054383 | WALDORF | MD | | 03/23/2021 | | 1,738 | | (20) | | | (20) | | 1,718 | 1,718 | | | |
| 100146699 | FINKSBURG | MD | | 03/20/2024 | | 610 | | (31) | | | (31) | | 579 | 579 | | | |
| 100144310 | OVIEDO | FL | | 03/07/2024 | | 555 | | (34) | | | (34) | | 521 | 521 | | | |
| 100160529 | COLORADO SPRINGS | CO | | 07/19/2024 | | 345 | | 9 | | | 9 | | 354 | 354 | | | |
| 100136043 | MIAMI | FL | | 11/16/2023 | | 835 | | (18) | | | (18) | | 817 | 817 | | | |
| 100054783 | LINDEN | NJ | | 03/23/2021 | | 286 | | (80) | | | (80) | | 206 | 206 | | | |
| 100077938 | PONTE VEDRA | FL | | 01/10/2022 | | 1,702 | | (55) | | | (55) | | 1,647 | 1,647 | | | |
| 100158083 | INDIALANTIC | FL | | 07/09/2024 | | 281 | | (6) | | | (6) | | 275 | 275 | | | |
| 100149359 | HENDERSON | NV | | 04/24/2024 | | 937 | | (21) | | | (21) | | 916 | 916 | | | |
| 100071991 | MARATHON | FL | | 10/29/2021 | | 1,861 | | (58) | | | (58) | | 1,803 | 1,803 | | | |
| 100079747 | ROY | WA | | 04/25/2022 | | 1,686 | | (23) | | | (23) | | 1,663 | 1,663 | | | |
| 100108988 | SUPPLY | NC | | 05/31/2023 | | 762 | | (38) | | | (38) | | 724 | 724 | | | |
| 100120867 | MIAMI BEACH | FL | | 08/28/2023 | | 697 | | (11) | | | (11) | | 686 | 686 | | | |
| 100163332 | SAN DIEGO | CA | | 08/13/2024 | | 305 | | (6) | | | (6) | | 299 | 299 | | | |
| 100117418 | FONTANA | CA | | 07/20/2023 | | 1,736 | | 353 | | | 353 | | 2,089 | 2,089 | | | |
| 100131973 | BOWIE | MD | | 10/13/2023 | | 975 | | 2 | | | 2 | | 977 | 977 | | | |
| 100102496 | CHULA VISTA | CA | | 06/07/2023 | | 1,554 | | 2 | | | 2 | | 1,556 | 1,556 | | | |
| 100120888 | SYRACUSE | UT | | 08/30/2023 | | 1,006 | | 17 | | | 17 | | 1,023 | 1,023 | | | |
| 100028874 | TARRYTOWN | NY | | 10/26/2018 | | 1,471 | | 235 | | | 235 | | 1,706 | 1,706 | | | |
| 100129543 | GALIVANTS FERRY | SC | | 09/29/2023 | | 592 | | (7) | | | (7) | | 585 | 585 | | | |
| 100101071 | LAKEWOOD | NJ | | 04/28/2023 | | 1,737 | | 252 | | | 252 | | 1,989 | 1,989 | | | |
| 100139646 | ROSEVILLE | CA | | 12/28/2023 | | 609 | | (12) | | | (12) | | 597 | 597 | | | |
| 100134009 | BAY SHORE | NY | | 10/25/2023 | | 785 | | (9) | | | (9) | | 776 | 776 | | | |
| 100110246 | OAK ISLAND | NC | | 06/30/2023 | | 1,008 | | 3 | | | 3 | | 1,011 | 1,011 | | | |
| 100103604 | OAKLAND | CA | | 05/08/2023 | | 699 | | (27) | | | (27) | | 672 | 672 | | | |
| 100148717 | WOODBRIDGE | VA | | 04/17/2024 | | 4,569 | | (132) | | | (132) | | 4,437 | 4,437 | | | |
| 100089038 | OCOEE | FL | | 11/04/2022 | | 6,289 | | 92 | | | 92 | | 6,381 | 6,381 | | | |
| 100142662 | LONG BEACH | CA | | 02/08/2024 | | 948 | | (14) | | | (14) | | 934 | 934 | | | |
| 100164796 | PORT CHARLOTTE | FL | | 08/26/2024 | | 383 | | 8 | | | 8 | | 391 | 391 | | | |
| 100148805 | FREDERICK | MD | | 04/17/2024 | | 1,200 | | 59 | | | 59 | | 1,259 | 1,259 | | | |
| 100136478 | MONUMENT | CO | | 11/20/2023 | | 1,200 | | 108 | | | 108 | | 1,308 | 1,308 | | | |
| 100117928 | MORENO VALLEY | CA | | 07/20/2023 | | 1,100 | | 2 | | | 2 | | 1,102 | 1,102 | | | |
| 100067970 | SEATTLE | WA | | 09/23/2021 | | 2,065 | | (34) | | | (34) | | 2,031 | 2,031 | | | |
| 100109210 | MESA | AZ | | 07/21/2023 | | 1,036 | | 5 | | | 5 | | 1,041 | 1,041 | | | |
| 100108393 | ASHEVILLE | NC | | 05/25/2023 | | 852 | | (21) | | | (21) | | 831 | 831 | | | |
| 100088096 | CRYSTAL BEACH | TX | | 10/25/2022 | | 856 | | (28) | | | (28) | | 828 | 828 | | | |
| 100160846 | LONG BEACH | CA | | 07/24/2024 | | 314 | | (1) | | | (1) | | 313 | 313 | | | |
| 100087178 | WORCESTER | MA | | 10/25/2022 | | 1,474 | | 228 | | | 228 | | 1,702 | 1,702 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138008 | NOVATO | CA | | 12/13/2023 | | 1,176 | | (45) | | | (45) | | 1,131 | 1,335 | | 204 | 204 |
| 100112861 | FREDERICKSBUR | VA | | 06/29/2023 | | 3,840 | | 125 | | | 125 | | 3,965 | 3,965 | | | |
| 100137648 | PHOENIX | AZ | | 12/08/2023 | | 829 | | (5) | | | (5) | | 824 | 824 | | | |
| 100131878 | MIAMI GARDENS | FL | | 10/06/2023 | | 836 | | 2 | | | 2 | | 838 | 838 | | | |
| 100025671 | LYNWOOD | CA | | 09/20/2018 | | 1,091 | | 128 | | | 128 | | 1,219 | 1,219 | | | |
| 100127571 | SACRAMENTO | CA | | 09/08/2023 | | 890 | | (14) | | | (14) | | 876 | 876 | | | |
| 100133370 | PHOENIX | AZ | | 11/21/2023 | | 594 | | (3) | | | (3) | | 591 | 591 | | | |
| 100130346 | DAVENPORT | FL | | 09/28/2023 | | 724 | | (15) | | | (15) | | 709 | 709 | | | |
| 100142115 | CYPRESS | TX | | 02/29/2024 | | 838 | | (16) | | | (16) | | 822 | 822 | | | |
| 100161027 | FARMINGTON | MN | | 07/24/2024 | | 679 | | (7) | | | (7) | | 672 | 672 | | | |
| 100150597 | LEANDER | TX | | 05/03/2024 | | 868 | | (23) | | | (23) | | 845 | 845 | | | |
| 100118027 | FONTANA | CA | | 07/20/2023 | | 1,255 | | 59 | | | 59 | | 1,314 | 1,314 | | | |
| 100151704 | DOYLESTOWN | PA | | 05/10/2024 | | 2,019 | | (31) | | | (31) | | 1,988 | 1,988 | | | |
| 100139584 | APOPKA | FL | | 12/28/2023 | | 708 | | (15) | | | (15) | | 693 | 693 | | | |
| 100135763 | LYNNWOOD | WA | | 11/10/2023 | | 1,057 | | 34 | | | 34 | | 1,091 | 1,091 | | | |
| 100148254 | WAKE FOREST | NC | | 04/12/2024 | | 958 | | (20) | | | (20) | | 938 | 938 | | | |
| 100155337 | FRUITLAND PARK | FL | | 07/19/2024 | | 469 | | (30) | | | (30) | | 439 | 439 | | | |
| 100128496 | HIALEAH | FL | | 09/15/2023 | | 974 | | (19) | | | (19) | | 955 | 955 | | | |
| 100160532 | CAPE MAY COURT HOUSE | NJ | | 07/19/2024 | | 297 | | (1) | | | (1) | | 296 | 296 | | | |
| 100080393 | LAHAINA | HI | | 04/14/2022 | | 1,630 | | (46) | | | (46) | | 1,584 | 1,584 | | | |
| 100163299 | ALLEN | TX | | 08/13/2024 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |
| 100134291 | LAKE FOREST | CA | | 10/27/2023 | | 506 | | (15) | | | (15) | | 491 | 491 | | | |
| 100119909 | ARVADA | CO | | 08/10/2023 | | 896 | | (28) | | | (28) | | 868 | 868 | | | |
| 100156627 | LAKE ARIEL | PA | | 06/24/2024 | | 558 | | (9) | | | (9) | | 549 | 549 | | | |
| 100161065 | SUMMERVILLE | SC | | 07/24/2024 | | 315 | | | | | | | 315 | 315 | | | |
| 100120531 | AURORA | CO | | 08/18/2023 | | 1,027 | | 6 | | | 6 | | 1,033 | 1,033 | | | |
| 100140255 | MYRTLE BEACH | SC | | 01/18/2024 | | 788 | | (24) | | | (24) | | 764 | 764 | | | |
| 100164338 | SMYRNA | TN | | 08/21/2024 | | 326 | | (6) | | | (6) | | 320 | 320 | | | |
| 100128466 | SANDIA PARK | NM | | 09/15/2023 | | 1,160 | | (25) | | | (25) | | 1,135 | 1,135 | | | |
| 100138384 | CAPE CORAL | FL | | 12/18/2023 | | 783 | | (6) | | | (6) | | 777 | 777 | | | |
| 100158482 | HOUSTON | TX | | 07/10/2024 | | 779 | | (37) | | | (37) | | 742 | 742 | | | |
| 100152437 | RENTON | WA | | 05/17/2024 | | 861 | | (16) | | | (16) | | 845 | 845 | | | |
| 100132656 | AUBURN | WA | | 11/03/2023 | | 787 | | (11) | | | (11) | | 776 | 776 | | | |
| 100054567 | CHAPEL HILL | NC | | 03/23/2021 | | 1,133 | | (115) | | | (115) | | 1,018 | 1,018 | | | |
| 100131940 | LANCASTER | CA | | 10/13/2023 | | 889 | | (1) | | | (1) | | 888 | 888 | | | |
| 100149454 | WACO | TX | | 04/24/2024 | | 840 | | (13) | | | (13) | | 827 | 827 | | | |
| 100132485 | MANTECA | CA | | 11/03/2023 | | 853 | | 12 | | | 12 | | 865 | 865 | | | |
| 100083867 | LEESBURG | FL | | 07/12/2022 | | 1,211 | | 6 | | | 6 | | 1,217 | 1,217 | | | |
| 100140744 | CORAL SPRINGS | FL | | 01/22/2024 | | 707 | | (14) | | | (14) | | 693 | 693 | | | |
| 100054800 | BURKE | VA | | 03/23/2021 | | 1,134 | | (45) | | | (45) | | 1,089 | 1,089 | | | |
| 100114677 | PERRIS | CA | | 06/29/2023 | | 1,036 | | 3 | | | 3 | | 1,039 | 1,039 | | | |
| 100116316 | LITTLE NECK | NY | | 07/20/2023 | | 1,804 | | 470 | | | 470 | | 2,274 | 2,274 | | | |
| 100090265 | SUNNY ISLES BEACH | FL | | 01/13/2023 | | 541 | | (39) | | | (39) | | 502 | 502 | | | |
| 100091374 | MORENO VALLEY | CA | | 02/22/2023 | | 17,278 | | (127) | | | (127) | | 17,151 | 17,151 | | | |
| 100083245 | AUSTIN | TX | | 05/10/2022 | | 8,980 | | (347) | | | (347) | | 8,633 | 8,633 | | | |
| 100080212 | ODESSA | FL | | 02/25/2022 | | 1,578 | | (33) | | | (33) | | 1,545 | 1,545 | | | |
| 100115970 | RALEIGH | NC | | 07/20/2023 | | 1,034 | | (8) | | | (8) | | 1,026 | 1,026 | | | |
| 100134560 | LANHAM | MD | | 10/30/2023 | | 700 | | 2 | | | 2 | | 702 | 702 | | | |
| 100148065 | ONTARIO | CA | | 04/10/2024 | | 566 | | (11) | | | (11) | | 555 | 555 | | | |
| 4010055716 | Trenton | NJ | | 09/28/2023 | | 877 | | (58) | | | (58) | | 819 | 819 | | | |
| 100076374 | DECATUR | GA | | 12/23/2021 | | 1,537 | | (70) | | | (70) | | 1,467 | 1,467 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078009 | ELIZABETH | NJ | | 01/12/2022 | | 6,944 | | (122) | | | (122) | | 6,822 | 6,822 | | | |
| 100076218 | PUYALLUP | WA | | 01/07/2022 | | 1,780 | | (52) | | | (52) | | 1,728 | 1,728 | | | |
| 100120849 | SEATTLE | WA | | 08/25/2023 | | 932 | | (4) | | | (4) | | 928 | 928 | | | |
| 100044128 | BRONX | NY | | 08/19/2020 | | 12,309 | | 85 | | | 85 | | 12,394 | 12,394 | | | |
| 100000504 | LOS ANGELES | CA | | 09/27/2016 | | 1,957 | | 227 | | | 227 | | 2,184 | 2,184 | | | |
| 100081083 | POWDER SPRINGS | GA | | 03/18/2022 | | 2,798 | | 104 | | | 104 | | 2,902 | 2,902 | | | |
| 100111089 | MARIETTA | GA | | 06/29/2023 | | 3,976 | | 75 | | | 75 | | 4,051 | 4,051 | | | |
| 100143502 | SACRAMENTO | CA | | 02/21/2024 | | 819 | | (18) | | | (18) | | 801 | 801 | | | |
| 100082177 | QUEEN CREEK | AZ | | 04/14/2022 | | 1,096 | | (19) | | | (19) | | 1,077 | 1,077 | | | |
| 100115851 | LAS VEGAS | NV | | 07/20/2023 | | 1,054 | | (12) | | | (12) | | 1,042 | 1,042 | | | |
| 100029705 | BROOKLYN | NY | | 10/26/2018 | | 1,609 | | 161 | | | 161 | | 1,770 | 1,770 | | | |
| 100127487 | STOCKTON | CA | | 09/08/2023 | | 604 | | (10) | | | (10) | | 594 | 594 | | | |
| 100158668 | MORENO VALLEY | CA | | 07/10/2024 | | 421 | | 21 | | | 21 | | 442 | 442 | | | |
| 100140973 | SALINAS | CA | | 03/28/2024 | | 809 | | (4) | | | (4) | | 805 | 805 | | | |
| 100144041 | PEORIA | AZ | | 03/07/2024 | | 851 | | (5) | | | (5) | | 846 | 846 | | | |
| 100136646 | WEST MELBOURNE | FL | | 11/22/2023 | | 570 | | (3) | | | (3) | | 567 | 567 | | | |
| 100164385 | QUEEN CREEK | AZ | | 08/21/2024 | | 200 | | 5 | | | 5 | | 205 | 205 | | | |
| 100090765 | ANNA | TX | | 02/28/2023 | | 668 | | (46) | | | (46) | | 622 | 622 | | | |
| 100081179 | PFLUGERVILLE | TX | | 03/18/2022 | | 2,048 | | 65 | | | 65 | | 2,113 | 2,113 | | | |
| 100030661 | RIDGEFIELD | NJ | | 04/09/2019 | | 1,287 | | 269 | | | 269 | | 1,556 | 1,556 | | | |
| 100143450 | RIVERSIDE | CA | | 02/16/2024 | | 809 | | (20) | | | (20) | | 789 | 789 | | | |
| 100134578 | ANCHORAGE | AK | | 10/30/2023 | | 827 | | (6) | | | (6) | | 821 | 821 | | | |
| 100129584 | CUTLER BAY | FL | | 09/29/2023 | | 2,115 | | (29) | | | (29) | | 2,086 | 2,086 | | | |
| 100135899 | SUISUN CITY | CA | | 11/13/2023 | | 537 | | 3 | | | 3 | | 540 | 540 | | | |
| 100159848 | BOYNTON BEACH | FL | | 08/16/2024 | | 238 | | (13) | | | (13) | | 225 | 225 | | | |
| 100162024 | VALRICO | FL | | 07/31/2024 | | 566 | | (20) | | | (20) | | 546 | 546 | | | |
| 100079226 | MESA | AZ | | 02/14/2022 | | 1,705 | | (60) | | | (60) | | 1,645 | 1,645 | | | |
| 100139496 | ROSELLE | NJ | | 12/28/2023 | | 719 | | (11) | | | (11) | | 708 | 708 | | | |
| 4010049372 | Trenton | NJ | | 04/26/2023 | | 833 | | | | | | | 833 | 833 | | | |
| 100160031 | NASHVILLE | TN | | 07/17/2024 | | 632 | | (6) | | | (6) | | 626 | 626 | | | |
| 100129698 | MT ANGEL | OR | | 09/29/2023 | | 839 | | (16) | | | (16) | | 823 | 823 | | | |
| 100119883 | SAN JOSE | CA | | 08/10/2023 | | 1,473 | | (24) | | | (24) | | 1,449 | 1,449 | | | |
| 100146589 | WATKINS | CO | | 03/20/2024 | | 2,114 | | (67) | | | (67) | | 2,047 | 2,047 | | | |
| 100115925 | GOODYEAR | AZ | | 07/20/2023 | | 2,703 | | (42) | | | (42) | | 2,661 | 2,661 | | | |
| 100136552 | ST PETERSBURG | FL | | 11/20/2023 | | 957 | | 23 | | | 23 | | 980 | 980 | | | |
| 100140003 | EMERALD ISLE | NC | | 01/09/2024 | | 896 | | (21) | | | (21) | | 875 | 875 | | | |
| 100088850 | PETALUMA | CA | | 11/15/2022 | | 998 | | 3 | | | 3 | | 1,001 | 1,001 | | | |
| 100043936 | MILPITAS | CA | | 08/19/2020 | | 1,419 | | (103) | | | (103) | | 1,316 | 1,316 | | | |
| 100087712 | TAMPA | FL | | 09/29/2022 | | 2,480 | | (27) | | | (27) | | 2,453 | 2,453 | | | |
| 100100100 | MONETA | VA | | 03/28/2023 | | 898 | | 5 | | | 5 | | 903 | 903 | | | |
| 100134756 | ODESSA | FL | | 10/30/2023 | | 735 | | (21) | | | (21) | | 714 | 714 | | | |
| 100107996 | SHIP BOTTOM | NJ | | 05/25/2023 | | 1,096 | | (8) | | | (8) | | 1,088 | 1,088 | | | |
| 100099873 | SOUTH LAKE TAHOE | CA | | 03/28/2023 | | 4,176 | | (78) | | | (78) | | 4,098 | 4,098 | | | |
| 100133322 | MORENO VALLEY | CA | | 11/29/2023 | | 694 | | (18) | | | (18) | | 676 | 676 | | | |
| 100154072 | WASHINGTON | DC | | 06/06/2024 | | 978 | | (13) | | | (13) | | 965 | 965 | | | |
| 100090780 | MIAMI | FL | | 02/28/2023 | | 664 | | (19) | | | (19) | | 645 | 645 | | | |
| 100148653 | STEVENSON RANCH | CA | | 04/15/2024 | | 1,002 | | (17) | | | (17) | | 985 | 985 | | | |
| 100115808 | CENTRAL FALLS | RI | | 07/20/2023 | | 6,031 | | (108) | | | (108) | | 5,923 | 5,923 | | | |
| 100129442 | DAYTON | NJ | | 09/29/2023 | | 589 | | 4 | | | 4 | | 593 | 593 | | | |
| 100120423 | WOLCOTT | CT | | 08/18/2023 | | 552 | | (12) | | | (12) | | 540 | 540 | | | |
| 100135858 | CANTON | GA | | 11/13/2023 | | 980 | | (17) | | | (17) | | 963 | 963 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131630 | ROTONDA WEST | FL | | 10/06/2023 | | 886 | | 21 | | | 21 | | 907 | 907 | | | |
| 100088992 | BROOKHAVEN | GA | | 11/15/2022 | | 807 | | (30) | | | (30) | | 777 | 777 | | | |
| 100137106 | CHICAGO | IL | | 11/28/2023 | | 626 | | (4) | | | (4) | | 622 | 622 | | | |
| 100155922 | KISSIMMEE | FL | | 06/17/2024 | | 838 | | (24) | | | (24) | | 814 | 814 | | | |
| 100145777 | MILFORD | CT | | 05/08/2024 | | 837 | | (19) | | | (19) | | 818 | 818 | | | |
| 100134695 | YUBA CITY | CA | | 10/30/2023 | | 873 | | 6 | | | 6 | | 879 | 879 | | | |
| 100143560 | WYANDANCH | NY | | 02/21/2024 | | 789 | | (28) | | | (28) | | 761 | 761 | | | |
| 100100300 | LINTHICUM HEIGHTS | MD | | 03/24/2023 | | 626 | | (25) | | | (25) | | 601 | 601 | | | |
| 100157862 | SEVIERVILLE | TN | | 07/09/2024 | | 278 | | (3) | | | (3) | | 275 | 275 | | | |
| 100101610 | KAILUA KONA | HI | | 04/26/2023 | | 912 | | (3) | | | (3) | | 909 | 909 | | | |
| 100136219 | PLEASANT GROVE | UT | | 11/20/2023 | | 889 | | 18 | | | 18 | | 907 | 907 | | | |
| 100156781 | AVONDALE | AZ | | 06/26/2024 | | 289 | | (4) | | | (4) | | 285 | 285 | | | |
| 100144205 | PORT ORCHARD | WA | | 03/07/2024 | | 1,058 | | 2 | | | 2 | | 1,060 | 1,060 | | | |
| 100144617 | OCEAN CITY | MD | | 03/13/2024 | | 843 | | (5) | | | (5) | | 838 | 838 | | | |
| 100144619 | OCEAN CITY | MD | | 03/13/2024 | | 843 | | (5) | | | (5) | | 838 | 838 | | | |
| 100143528 | FITCHBURG | MA | | 02/21/2024 | | 731 | | (25) | | | (25) | | 706 | 706 | | | |
| 100101158 | EAST ELMHURST | NY | | 04/28/2023 | | 1,947 | | 584 | | | 584 | | 2,531 | 2,531 | | | |
| 100137333 | BOULDER | WY | | 12/01/2023 | | 747 | | (13) | | | (13) | | 734 | 734 | | | |
| 100127684 | BOCA RATON | FL | | 09/08/2023 | | 837 | | (11) | | | (11) | | 826 | 826 | | | |
| 100158895 | ELIZABETH | CO | | 07/12/2024 | | 428 | | 13 | | | 13 | | 441 | 441 | | | |
| 100139552 | BOCA RATON | FL | | 12/28/2023 | | 740 | | (14) | | | (14) | | 726 | 726 | | | |
| 100100880 | ROCKVILLE | MD | | 04/28/2023 | | 966 | | 62 | | | 62 | | 1,028 | 1,028 | | | |
| 100152571 | FRISCO | TX | | 05/17/2024 | | 941 | | 5 | | | 5 | | 946 | 946 | | | |
| 100154766 | CINCINNATI | OH | | 07/19/2024 | | 469 | | (31) | | | (31) | | 438 | 438 | | | |
| 100129454 | KILL DEVIL HILLS | NC | | 09/29/2023 | | 2,186 | | (45) | | | (45) | | 2,141 | 2,141 | | | |
| 100136599 | FONTANA | CA | | 11/22/2023 | | 692 | | (15) | | | (15) | | 677 | 677 | | | |
| 100055868 | ASBURY PARK | NJ | | 03/26/2021 | | 2,294 | | (75) | | | (75) | | 2,219 | 2,219 | | | |
| 100161070 | GOODYEAR | AZ | | 07/24/2024 | | 556 | | (11) | | | (11) | | 545 | 545 | | | |
| 100129958 | CENTRAL ISLIP | NY | | 09/27/2023 | | 690 | | (26) | | | (26) | | 664 | 664 | | | |
| 100142874 | LEWISTON | ME | | 02/09/2024 | | 876 | | (19) | | | (19) | | 857 | 857 | | | |
| 100043019 | OAK GROVE | MN | | 05/28/2020 | | 6,943 | | 188 | | | 188 | | 7,131 | 7,131 | | | |
| 100120491 | DAVENPORT | FL | | 08/18/2023 | | 731 | | (27) | | | (27) | | 704 | 704 | | | |
| 100044540 | MONROVIA | CA | | 11/19/2020 | | 1,817 | | (133) | | | (133) | | 1,684 | 1,684 | | | |
| 100079803 | UPLAND | CA | | 04/25/2022 | | 1,933 | | 51 | | | 51 | | 1,984 | 1,984 | | | |
| 100135384 | WOODBRIDGE | VA | | 11/13/2023 | | 894 | | 1 | | | 1 | | 895 | 895 | | | |
| 100065076 | TOMS RIVER | NJ | | 07/14/2021 | | 1,839 | | (52) | | | (52) | | 1,787 | 1,787 | | | |
| 100120471 | ROSEBURG | OR | | 08/18/2023 | | 522 | | (29) | | | (29) | | 493 | 493 | | | |
| 100151591 | PUNTA GORDA | FL | | 05/10/2024 | | 796 | | (13) | | | (13) | | 783 | 783 | | | |
| 100117752 | SAINT CLOUD | FL | | 07/20/2023 | | 977 | | 10 | | | 10 | | 987 | 987 | | | |
| 100162020 | TRUCKEE | CA | | 07/31/2024 | | 282 | | (7) | | | (7) | | 275 | 275 | | | |
| 100148334 | HERRIMAN | UT | | 04/12/2024 | | 907 | | (13) | | | (13) | | 894 | 894 | | | |
| 100100440 | BROOKLYN | NY | | 04/27/2023 | | 1,286 | | 17 | | | 17 | | 1,303 | 1,303 | | | |
| 100055401 | TRACY | CA | | 03/23/2021 | | 778 | | (24) | | | (24) | | 754 | 754 | | | |
| 100084960 | MIAMI | FL | | 09/29/2022 | | 2,540 | | 7 | | | 7 | | 2,547 | 2,547 | | | |
| 100128356 | FRISCO | TX | | 09/14/2023 | | 91,835 | | (3,485) | | | (3,485) | | 88,350 | 88,350 | | | |
| 100161386 | WINTER GARDEN | FL | | 07/25/2024 | | 613 | | (8) | | | (8) | | 605 | 605 | | | |
| 100151691 | PORT SAINT LUCIE | FL | | 05/10/2024 | | 1,155 | | 48 | | | 48 | | 1,203 | 1,203 | | | |
| 100092001 | NEWARK | NJ | | 02/09/2023 | | 877 | | 28 | | | 28 | | 905 | 905 | | | |
| 100109051 | ATLANTA | GA | | 06/05/2023 | | 855 | | (18) | | | (18) | | 837 | 837 | | | |
| 100162821 | CHANDLER | AZ | | 08/12/2024 | | 286 | | (7) | | | (7) | | 279 | 279 | | | |
| 100155036 | COTTONWOOD | AZ | | 07/19/2024 | | 613 | | (8) | | | (8) | | 605 | 605 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153191 | PROVO | UT | | 05/30/2024 | | 12,665 | | (149) | | | (149) | | 12,516 | 12,516 | | | |
| 100120675 | GARDNER | MA | | 08/24/2023 | | 691 | | (10) | | | (10) | | 681 | 681 | | | |
| 100148239 | SPRING HILL | FL | | 04/12/2024 | | 767 | | (14) | | | (14) | | 753 | 753 | | | |
| 100161712 | LAS VEGAS | NV | | 07/30/2024 | | 565 | | (19) | | | (19) | | 546 | 546 | | | |
| 100133546 | HOT SPRINGS | AR | | 10/19/2023 | | 885 | | 9 | | | 9 | | 894 | 894 | | | |
| 100131621 | ATLANTA | GA | | 10/06/2023 | | 906 | | 4 | | | 4 | | 910 | 910 | | | |
| 100151803 | PALMDALE | CA | | 05/10/2024 | | 660 | | | | | | | 660 | 660 | | | |
| 100101202 | FLORAL PARK | NY | | 04/28/2023 | | 1,543 | | 247 | | | 247 | | 1,790 | 1,790 | | | |
| 100109994 | HAVERSTRAW | NY | | 06/22/2023 | | 887 | | (18) | | | (18) | | 869 | 869 | | | |
| 100117705 | PASADENA | CA | | 07/20/2023 | | 1,332 | | 122 | | | 122 | | 1,454 | 1,454 | | | |
| 100087927 | MYRTLE BEACH | SC | | 10/25/2022 | | 950 | | 10 | | | 10 | | 960 | 960 | | | |
| 100133379 | SPRING CITY | PA | | 11/21/2023 | | 1,280 | | (16) | | | (16) | | 1,264 | 1,264 | | | |
| 100120871 | KELLER | TX | | 08/28/2023 | | 1,231 | | (18) | | | (18) | | 1,213 | 1,213 | | | |
| 100129600 | LEES SUMMIT | MO | | 09/29/2023 | | 1,260 | | 58 | | | 58 | | 1,318 | 1,318 | | | |
| 100127577 | MIAMI | FL | | 09/08/2023 | | 885 | | (17) | | | (17) | | 868 | 868 | | | |
| 100109193 | SAN RAFAEL | CA | | 07/21/2023 | | 2,660 | | 37 | | | 37 | | 2,697 | 2,697 | | | |
| 100087485 | APOPKA | FL | | 10/25/2022 | | 1,303 | | 37 | | | 37 | | 1,340 | 1,340 | | | |
| 100132286 | LEBANON | TN | | 10/13/2023 | | 899 | | (4) | | | (4) | | 895 | 895 | | | |
| 100147571 | WESTLAKE | FL | | 04/03/2024 | | 841 | | (30) | | | (30) | | 811 | 811 | | | |
| 100142887 | AUSTIN | TX | | 02/09/2024 | | 896 | | (17) | | | (17) | | 879 | 879 | | | |
| 100043873 | ROSEMEAD | CA | | 08/19/2020 | | 1,202 | | 11 | | | 11 | | 1,213 | 1,213 | | | |
| 100141584 | GLEN BURNIE | MD | | 01/30/2024 | | 564 | | (6) | | | (6) | | 558 | 558 | | | |
| 100146927 | BURLEY | ID | | 03/26/2024 | | 934 | | (4) | | | (4) | | 930 | 930 | | | |
| 100133594 | NEWARK | NJ | | 10/23/2023 | | 899 | | 8 | | | 8 | | 907 | 907 | | | |
| 100134468 | CINNAMINSON | NJ | | 10/30/2023 | | 657 | | (4) | | | (4) | | 653 | 653 | | | |
| 100139192 | SACRAMENTO | CA | | 12/28/2023 | | 448 | | (12) | | | (12) | | 436 | 436 | | | |
| 100024017 | FREDERICKSBURG | VA | | 09/10/2018 | | 2,054 | | (16) | | | (16) | | 2,038 | 2,038 | | | |
| 100128424 | NEW RIVER | AZ | | 09/15/2023 | | 690 | | (20) | | | (20) | | 670 | 670 | | | |
| 100080845 | LOS ANGELES | CA | | 03/10/2022 | | 1,797 | | (33) | | | (33) | | 1,764 | 1,764 | | | |
| 100078686 | DIAMOND BAR | CA | | 02/02/2022 | | 2,018 | | 26 | | | 26 | | 2,044 | 2,044 | | | |
| 100151027 | MESA | AZ | | 05/08/2024 | | 1,473 | | (18) | | | (18) | | 1,455 | 1,455 | | | |
| 100017093 | HAYWARD | CA | | 04/26/2018 | | 3,035 | | (6) | | | (6) | | 3,029 | 3,029 | | | |
| 100133435 | PORT ARANSAS | TX | | 10/19/2023 | | 732 | | (24) | | | (24) | | 708 | 708 | | | |
| 100020351 | BAILEY | CO | | 07/27/2018 | | 1,935 | | (30) | | | (30) | | 1,905 | 1,905 | | | |
| 100151169 | RIVERSIDE | NJ | | 05/09/2024 | | 352 | | (14) | | | (14) | | 338 | 338 | | | |
| 100102356 | SARASOTA | FL | | 06/07/2023 | | 1,018 | | 5 | | | 5 | | 1,023 | 1,023 | | | |
| 100127656 | WEST PALM BEACH | FL | | 09/08/2023 | | 815 | | (7) | | | (7) | | 808 | 808 | | | |
| 100151716 | HACKETTSTOWN | NJ | | 05/10/2024 | | 482 | | (24) | | | (24) | | 458 | 458 | | | |
| 100140276 | LAWRENCEVILLE | GA | | 01/18/2024 | | 1,072 | | (29) | | | (29) | | 1,043 | 1,043 | | | |
| 100060319 | MARYSVILLE | WA | | 06/25/2021 | | 2,047 | | (31) | | | (31) | | 2,016 | 2,016 | | | |
| 100129801 | HIGHLAND | CA | | 09/27/2023 | | 809 | | (2) | | | (2) | | 807 | 807 | | | |
| 100135228 | ROTONDA WEST | FL | | 11/08/2023 | | 899 | | 2 | | | 2 | | 901 | 901 | | | |
| 100031491 | OAKLAND | CA | | 03/29/2019 | | 5,875 | | 132 | | | 132 | | 6,007 | 6,007 | | | |
| 100144091 | ERIE | CO | | 03/07/2024 | | 1,251 | | 62 | | | 62 | | 1,313 | 1,313 | | | |
| 100143477 | HENDERSON | NV | | 02/16/2024 | | 580 | | | | | | | 580 | 580 | | | |
| 100081042 | ORANGE BEACH | AL | | 03/18/2022 | | 2,047 | | 49 | | | 49 | | 2,096 | 2,096 | | | |
| 100153277 | KNOXVILLE | TN | | 05/30/2024 | | 857 | | (10) | | | (10) | | 847 | 847 | | | |
| 100134501 | NAPLES | FL | | 10/30/2023 | | 822 | | 2 | | | 2 | | 824 | 824 | | | |
| 100117061 | JERSEY CITY | NJ | | 07/20/2023 | | 1,592 | | 187 | | | 187 | | 1,779 | 1,779 | | | |
| 100110526 | SURPRISE | AZ | | 06/30/2023 | | 902 | | (6) | | | (6) | | 896 | 896 | | | |
| 100131570 | CASA GRANDE | AZ | | 10/05/2023 | | 781 | | (6) | | | (6) | | 775 | 775 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100141289 | SALINAS | CA | | 01/30/2024 | | 539 | | (22) | | | (22) | | 517 | 517 | | | |
| 100054522 | LOS ANGELES | CA | | 03/23/2021 | | 2,834 | | (51) | | | (51) | | 2,783 | 2,783 | | | |
| 100151599 | MENTONE | CA | | 05/10/2024 | | 856 | | (17) | | | (17) | | 839 | 839 | | | |
| 100142571 | ASHEVILLE | NC | | 02/08/2024 | | 6,807 | | (183) | | | (183) | | 6,624 | 6,624 | | | |
| 100127518 | SAHUARITA | AZ | | 09/08/2023 | | 882 | | (16) | | | (16) | | 866 | 866 | | | |
| 100081546 | COROLLA | NC | | 03/18/2022 | | 5,234 | | 38 | | | 38 | | 5,272 | 5,272 | | | |
| 100147744 | EDINBURG | TX | | 04/08/2024 | | 1,048 | | 7 | | | 7 | | 1,055 | 1,055 | | | |
| 100118116 | SANTA ANA | CA | | 07/20/2023 | | 1,115 | | 41 | | | 41 | | 1,156 | 1,156 | | | |
| 100136140 | TEHACHAPI | CA | | 12/18/2023 | | 817 | | (22) | | | (22) | | 795 | 795 | | | |
| 100120948 | OAK ISLAND | NC | | 08/30/2023 | | 889 | | 14 | | | 14 | | 903 | 903 | | | |
| 100118989 | HOUMA | LA | | 07/27/2023 | | 799 | | (22) | | | (22) | | 777 | 777 | | | |
| 100116818 | IRVINE | CA | | 07/20/2023 | | 1,085 | | 296 | | | 296 | | 1,381 | 1,381 | | | |
| 100162662 | WASHINGTON | UT | | 08/12/2024 | | 372 | | 11 | | | 11 | | 383 | 383 | | | |
| 100080185 | SACRAMENTO | CA | | 02/25/2022 | | 3,045 | | 20 | | | 20 | | 3,065 | 3,065 | | | |
| 100138266 | CIBOLO | TX | | 12/15/2023 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100110418 | NAPLES | FL | | 06/30/2023 | | 908 | | (9) | | | (9) | | 899 | 899 | | | |
| 100136563 | ELLIJAY | GA | | 11/20/2023 | | 3,945 | | 100 | | | 100 | | 4,045 | 4,045 | | | |
| 100138047 | SANTA ROSA BEACH | FL | | 12/13/2023 | | 28 | | (1) | | | (1) | | 27 | 27 | | | |
| 100065696 | LODI | CA | | 07/28/2021 | | 1,306 | | (21) | | | (21) | | 1,285 | 1,285 | | | |
| 100135281 | WOODSTOCK | GA | | 11/08/2023 | | 882 | | 3 | | | 3 | | 885 | 885 | | | |
| 100055729 | BROOKLYN | NY | | 03/23/2021 | | 3,435 | | (153) | | | (153) | | 3,282 | 3,282 | | | |
| 100077989 | SMYRNA | GA | | 01/13/2022 | | 2,837 | | (132) | | | (132) | | 2,705 | 2,705 | | | |
| 100014006 | LOS ANGELES | CA | | 05/25/2017 | | 1,517 | | 120 | | | 120 | | 1,637 | 1,637 | | | |
| 100141042 | ODESSA | FL | | 02/20/2024 | | 851 | | (12) | | | (12) | | 839 | 839 | | | |
| 100144155 | LEESBURG | VA | | 03/07/2024 | | 613 | | (8) | | | (8) | | 605 | 605 | | | |
| 100117113 | STATEN ISLAND | NY | | 07/20/2023 | | 1,781 | | 433 | | | 433 | | 2,214 | 2,214 | | | |
| 100158518 | HALLANDALE BEACH | FL | | 07/10/2024 | | 526 | | (10) | | | (10) | | 516 | 516 | | | |
| 100110347 | PHOENIX | AZ | | 06/30/2023 | | 1,409 | | 2 | | | 2 | | 1,411 | 1,411 | | | |
| 100161738 | CENTRAL ISLIP | NY | | 07/30/2024 | | 536 | | (15) | | | (15) | | 521 | 521 | | | |
| 100014809 | CARDIFF BY THE SEA | CA | | 11/06/2017 | | 1,540 | | (30) | | | (30) | | 1,510 | 1,510 | | | |
| 100091687 | KISSIMMEE | FL | | 03/24/2023 | | 638 | | (15) | | | (15) | | 623 | 623 | | | |
| 100102611 | JACKSON TOWNSHIP | NJ | | 06/22/2023 | | 1,016 | | (9) | | | (9) | | 1,007 | 1,007 | | | |
| 100088255 | SARATOGA SPRINGS | NY | | 10/17/2022 | | 1,052 | | 80 | | | 80 | | 1,132 | 1,132 | | | |
| 100151941 | CONROE | TX | | 06/14/2024 | | 731 | | (27) | | | (27) | | 704 | 704 | | | |
| 100152432 | PUYALLUP | WA | | 05/17/2024 | | 627 | | (1) | | | (1) | | 626 | 626 | | | |
| 100165073 | OWINGS MILLS | MD | | 08/28/2024 | | 235 | | (1) | | | (1) | | 234 | 234 | | | |
| 100108150 | PHOENIX | AZ | | 05/24/2023 | | 638 | | (11) | | | (11) | | 627 | 627 | | | |
| 100135841 | ELK GROVE | CA | | 11/10/2023 | | 809 | | (11) | | | (11) | | 798 | 798 | | | |
| 100150174 | PORT CHARLOTTE | FL | | 04/30/2024 | | 793 | | (24) | | | (24) | | 769 | 769 | | | |
| 100109353 | WEST PALM BEACH | FL | | 06/12/2023 | | 900 | | (25) | | | (25) | | 875 | 875 | | | |
| 100142545 | SAVANNAH | GA | | 02/08/2024 | | 939 | | (12) | | | (12) | | 927 | 927 | | | |
| 100142463 | HOWELL | NJ | | 03/08/2024 | | 2,454 | | (76) | | | (76) | | 2,378 | 2,378 | | | |
| 100148581 | CAPE CANAVERAL | FL | | 04/12/2024 | | 839 | | (9) | | | (9) | | 830 | 830 | | | |
| 100154189 | SAHUARITA | AZ | | 07/11/2024 | | 186 | | (8) | | | (8) | | 178 | 178 | | | |
| 100140914 | NORTH MYRTLE BEACH | SC | | 02/26/2024 | | 784 | | (9) | | | (9) | | 775 | 775 | | | |
| 100115705 | HOWELL | NJ | | 07/20/2023 | | 984 | | (16) | | | (16) | | 968 | 968 | | | |
| 100108973 | PASSAIC | NJ | | 05/31/2023 | | 1,603 | | (103) | | | (103) | | 1,500 | 1,500 | | | |
| 100133650 | MELISSA | TX | | 10/23/2023 | | 919 | | | | | | | 919 | 919 | | | |
| 100127658 | WEST PALM BEACH | FL | | 09/08/2023 | | 672 | | (9) | | | (9) | | 663 | 663 | | | |
| 100146612 | LOS ANGELES | CA | | 03/20/2024 | | 839 | | (9) | | | (9) | | 830 | 830 | | | |
| 100086126 | VALLEJO | CA | | 10/07/2022 | | 1,310 | | (14) | | | (14) | | 1,296 | 1,296 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135572 | GLENDALE | AZ | | 11/13/2023 | | 875 | | (3) | | | (3) | | 872 | 872 | | | |
| 100148312 | PFLUGERVILLE | TX | | 04/12/2024 | | 859 | | (20) | | | (20) | | 839 | 839 | | | |
| 100156420 | ROSELLE | NJ | | 06/24/2024 | | 549 | | (10) | | | (10) | | 539 | 539 | | | |
| 100148327 | DECATUR | GA | | 04/12/2024 | | 844 | | (16) | | | (16) | | 828 | 828 | | | |
| 100102490 | FALL RIVER | MA | | 06/07/2023 | | 982 | | (27) | | | (27) | | 955 | 955 | | | |
| 100115785 | SHELTON | CT | | 07/20/2023 | | 2,102 | | (12) | | | (12) | | 2,090 | 2,090 | | | |
| 100132558 | CASA GRANDE | AZ | | 11/03/2023 | | 194 | | (3) | | | (3) | | 191 | 191 | | | |
| 100136875 | LAS VEGAS | NV | | 11/27/2023 | | 1,203 | | 32 | | | 32 | | 1,235 | 1,235 | | | |
| 100155924 | HAUULA | HI | | 06/17/2024 | | 575 | | (16) | | | (16) | | 559 | 559 | | | |
| 100147723 | SANTA CLARITA | CA | | 04/05/2024 | | 875 | | (17) | | | (17) | | 858 | 858 | | | |
| 100045113 | KISSIMMEE | FL | | 11/19/2020 | | 2,053 | | (95) | | | (95) | | 1,958 | 1,958 | | | |
| 100126431 | PATERSON | NJ | | 08/30/2023 | | 820 | | (12) | | | (12) | | 808 | 808 | | | |
| 100152530 | CHULA VISTA | CA | | 05/17/2024 | | 732 | | 29 | | | 29 | | 761 | 761 | | | |
| 100149091 | MIDDLETOWN | CA | | 04/19/2024 | | 598 | | (45) | | | (45) | | 553 | 553 | | | |
| 100067437 | TEMPE | AZ | | 09/23/2021 | | 3,135 | | (78) | | | (78) | | 3,057 | 3,057 | | | |
| 100156036 | WOODBRIDGE | VA | | 06/18/2024 | | 30,422 | | (1,049) | | | (1,049) | | 29,373 | 29,373 | | | |
| 100080171 | BERTRAM | TX | | 02/25/2022 | | 1,960 | | 83 | | | 83 | | 2,043 | 2,043 | | | |
| 100151463 | SAN DIEGO | CA | | 05/10/2024 | | 70,386 | | (1,269) | | | (1,269) | | 69,117 | 69,117 | | | |
| 100154922 | APEX | NC | | 07/19/2024 | | 584 | | (3) | | | (3) | | 581 | 581 | | | |
| 100151305 | ASHEVILLE | NC | | 05/10/2024 | | 1,038 | | 4 | | | 4 | | 1,042 | 1,042 | | | |
| 100060123 | SAN DIEGO | CA | | 06/25/2021 | | 2,002 | | (67) | | | (67) | | 1,935 | 1,935 | | | |
| 100132504 | KYLE | TX | | 11/03/2023 | | 747 | | 1 | | | 1 | | 748 | 748 | | | |
| 100153382 | SANFORD | FL | | 05/29/2024 | | 271 | | (7) | | | (7) | | 264 | 264 | | | |
| 100110269 | POOLER | GA | | 06/30/2023 | | 1,016 | | (8) | | | (8) | | 1,008 | 1,008 | | | |
| 100110612 | DAVENPORT | FL | | 06/30/2023 | | 1,087 | | 2 | | | 2 | | 1,089 | 1,089 | | | |
| 4010053836 | Troy | NY | | 06/20/2023 | | 888 | | (59) | | | (59) | | 829 | 829 | | | |
| 100145837 | PHILADELPHIA | PA | | 03/15/2024 | | 708 | | (21) | | | (21) | | 687 | 687 | | | |
| 100083589 | ENGLEWOOD | CO | | 07/25/2022 | | 1,084 | | (20) | | | (20) | | 1,064 | 1,064 | | | |
| 100136971 | SAN DIEGO | CA | | 11/28/2023 | | 819 | | (7) | | | (7) | | 812 | 812 | | | |
| 100140103 | FREDERICK | MD | | 01/09/2024 | | 1,071 | | 6 | | | 6 | | 1,077 | 1,077 | | | |
| 100119434 | HEBER SPRINGS | AR | | 07/31/2023 | | 887 | | (3) | | | (3) | | 884 | 884 | | | |
| 100110179 | SAN DIEGO | CA | | 06/30/2023 | | 1,241 | | 24 | | | 24 | | 1,265 | 1,265 | | | |
| 100144426 | SEASIDE HEIGHTS | NJ | | 03/07/2024 | | 930 | | (11) | | | (11) | | 919 | 919 | | | |
| 100142847 | MIAMI | FL | | 02/09/2024 | | 576 | | (15) | | | (15) | | 561 | 561 | | | |
| 100148283 | PORT ANGELES | WA | | 04/12/2024 | | 2,529 | | (41) | | | (41) | | 2,488 | 2,488 | | | |
| 100079897 | MARICOPA | AZ | | 04/25/2022 | | 1,079 | | (65) | | | (65) | | 1,014 | 1,014 | | | |
| 100135837 | OLYMPIA | WA | | 11/10/2023 | | 950 | | 16 | | | 16 | | 966 | 966 | | | |
| 100128326 | CHANDLER | AZ | | 09/14/2023 | | 700 | | (24) | | | (24) | | 676 | 676 | | | |
| 100129602 | LEES SUMMIT | MO | | 09/29/2023 | | 1,262 | | 63 | | | 63 | | 1,325 | 1,325 | | | |
| 100120569 | SACRAMENTO | CA | | 08/18/2023 | | 547 | | (26) | | | (26) | | 521 | 521 | | | |
| 100100888 | NORWALK | CT | | 04/28/2023 | | 2,252 | | 75 | | | 75 | | 2,327 | 2,327 | | | |
| 100141580 | SAN MARCOS | TX | | 01/30/2024 | | 660 | | (25) | | | (25) | | 635 | 635 | | | |
| 100146696 | HAMILTON | MI | | 03/20/2024 | | 893 | | (42) | | | (42) | | 851 | 851 | | | |
| 100158858 | NAPLES | FL | | 07/12/2024 | | 406 | | 24 | | | 24 | | 430 | 430 | | | |
| 100140780 | HAINES CITY | FL | | 01/22/2024 | | 398 | | (19) | | | (19) | | 379 | 379 | | | |
| 100087273 | ARVADA | CO | | 10/25/2022 | | 1,599 | | 178 | | | 178 | | 1,777 | 1,777 | | | |
| 100140207 | DENISON | TX | | 01/11/2024 | | 399 | | (24) | | | (24) | | 375 | 375 | | | |
| 100080838 | LOS ANGELES | CA | | 04/01/2022 | | 51 | | | | | | | 51 | 51 | | | |
| 100129400 | FORT WORTH | TX | | 09/26/2023 | | 880 | | (4) | | | (4) | | 876 | 876 | | | |
| 100151369 | RATHDRUM | ID | | 05/10/2024 | | 852 | | (14) | | | (14) | | 838 | 838 | | | |
| 100110505 | MODESTO | CA | | 06/30/2023 | | 893 | | (14) | | | (14) | | 879 | 879 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158729 | PALM DESERT | CA | | 07/10/2024 | | 326 | | 2 | | | 2 | | 328 | 328 | | | |
| 100102397 | RAMONA | CA | | 06/07/2023 | | 1,170 | | 14 | | | 14 | | 1,184 | 1,184 | | | |
| 100144287 | STONY POINT | NY | | 03/07/2024 | | 633 | | (17) | | | (17) | | 616 | 616 | | | |
| 100144324 | GARDEN GROVE | CA | | 03/07/2024 | | 684 | | (23) | | | (23) | | 661 | 661 | | | |
| 100129581 | FLOWER MOUND | TX | | 09/29/2023 | | 3,884 | | 86 | | | 86 | | 3,970 | 3,970 | | | |
| 100060150 | PUNTA GORDA | FL | | 06/25/2021 | | 1,998 | | (60) | | | (60) | | 1,938 | 1,938 | | | |
| 100164210 | CERES | CA | | 08/21/2024 | | 253 | | (1) | | | (1) | | 252 | 252 | | | |
| 100161128 | WAYNE | NJ | | 07/24/2024 | | 695 | | (4) | | | (4) | | 691 | 691 | | | |
| 100089211 | COEUR D ALENE | ID | | 11/18/2022 | | 1,129 | | 10 | | | 10 | | 1,139 | 1,139 | | | |
| 100160199 | OCEAN PINES | MD | | 07/18/2024 | | 361 | | (7) | | | (7) | | 354 | 354 | | | |
| 100102508 | CORAL GABLES | FL | | 06/07/2023 | | 1,144 | | 19 | | | 19 | | 1,163 | 1,163 | | | |
| 100144232 | APEX | NC | | 03/07/2024 | | 822 | | (15) | | | (15) | | 807 | 807 | | | |
| 100135366 | FRISCO | TX | | 11/13/2023 | | 889 | | (4) | | | (4) | | 885 | 885 | | | |
| 100150879 | COLLIERVILLE | TN | | 05/08/2024 | | 852 | | (26) | | | (26) | | 826 | 826 | | | |
| 100119309 | LANCASTER | CA | | 07/31/2023 | | 889 | | (13) | | | (13) | | 876 | 876 | | | |
| 100080018 | WELLINGTON | FL | | 04/25/2022 | | 1,920 | | 54 | | | 54 | | 1,974 | 1,974 | | | |
| 100115977 | CLEMSON | SC | | 07/20/2023 | | 892 | | (22) | | | (22) | | 870 | 870 | | | |
| 100132609 | PHOENIX | AZ | | 11/03/2023 | | 626 | | 23 | | | 23 | | 649 | 649 | | | |
| 100115333 | MINNEOLA | FL | | 07/17/2023 | | 823 | | (20) | | | (20) | | 803 | 803 | | | |
| 100048518 | LAKEWOOD | CA | | 11/20/2020 | | 1,569 | | (74) | | | (74) | | 1,495 | 1,495 | | | |
| 100118693 | RESTON | VA | | 07/25/2023 | | 892 | | (13) | | | (13) | | 879 | 879 | | | |
| 100156773 | LA CROSSE | WI | | 06/26/2024 | | 269 | | 2 | | | 2 | | 271 | 271 | | | |
| 100137204 | SAN ANTONIO | TX | | 11/28/2023 | | 723 | | (28) | | | (28) | | 695 | 695 | | | |
| 100099804 | PASSAIC | NJ | | 02/28/2023 | | 962 | | (18) | | | (18) | | 944 | 944 | | | |
| 100148497 | SAINT AUGUSTINE | FL | | 04/12/2024 | | 923 | | (17) | | | (17) | | 906 | 906 | | | |
| 100071524 | LAKEVILLE | MN | | 10/14/2021 | | 2,027 | | (53) | | | (53) | | 1,974 | 1,974 | | | |
| 100067424 | TEMPE | AZ | | 09/23/2021 | | 2,953 | | (73) | | | (73) | | 2,880 | 2,880 | | | |
| 100146847 | KINGSTON | MA | | 03/21/2024 | | 672 | | (32) | | | (32) | | 640 | 640 | | | |
| 100154928 | SALINAS | CA | | 07/19/2024 | | 497 | | (17) | | | (17) | | 480 | 480 | | | |
| 100151385 | HOUSTON | TX | | 05/10/2024 | | 969 | | (8) | | | (8) | | 961 | 961 | | | |
| 100142479 | BRIGHTON | CO | | 03/08/2024 | | 604 | | (26) | | | (26) | | 578 | 578 | | | |
| 100103283 | WHITESBORO | TX | | 04/27/2023 | | 674 | | (35) | | | (35) | | 639 | 639 | | | |
| 100138450 | TUCSON | AZ | | 12/19/2023 | | 2,573 | | (32) | | | (32) | | 2,541 | 2,541 | | | |
| 100091361 | ELIZABETH | NJ | | 02/22/2023 | | 917 | | (9) | | | (9) | | 908 | 908 | | | |
| 100090983 | HEMET | CA | | 01/31/2023 | | 643 | | (35) | | | (35) | | 608 | 608 | | | |
| 100081121 | CONWAY | AR | | 03/18/2022 | | 2,531 | | 79 | | | 79 | | 2,610 | 2,610 | | | |
| 100108081 | APPLE VALLEY | CA | | 05/24/2023 | | 267 | | (2) | | | (2) | | 265 | 265 | | | |
| 100075988 | HENDERSON | NV | | 01/07/2022 | | 1,716 | | (59) | | | (59) | | 1,657 | 1,657 | | | |
| 100119445 | WESTMINSTER | CO | | 07/31/2023 | | 1,000 | | (3) | | | (3) | | 997 | 997 | | | |
| 100147785 | HIALEAH GARDENS | FL | | 04/08/2024 | | 842 | | (11) | | | (11) | | 831 | 831 | | | |
| 100128791 | OVIEDO | FL | | 09/21/2023 | | 905 | | (26) | | | (26) | | 879 | 879 | | | |
| 100055412 | BRONX | NY | | 03/23/2021 | | 1,439 | | 6 | | | 6 | | 1,445 | 1,445 | | | |
| 100143905 | CROFTON | MD | | 03/06/2024 | | 743 | | (29) | | | (29) | | 714 | 714 | | | |
| 100117112 | FLUSHING | NY | | 07/20/2023 | | 1,737 | | 374 | | | 374 | | 2,111 | 2,111 | | | |
| 100137898 | HILTON HEAD ISLAND | SC | | 12/08/2023 | | 730 | | (25) | | | (25) | | 705 | 705 | | | |
| 100152732 | ROYAL PALM BEACH | FL | | 05/22/2024 | | 1,350 | | 10 | | | 10 | | 1,360 | 1,360 | | | |
| 100090047 | LAKE WORTH | FL | | 01/13/2023 | | 702 | | (9) | | | (9) | | 693 | 693 | | | |
| 100135667 | OAKLAND | RI | | 11/09/2023 | | 600 | | (23) | | | (23) | | 577 | 577 | | | |
| 100030744 | TOWNSHIP OF MAPLEWOOD | NJ | | 04/09/2019 | | 1,283 | | 69 | | | 69 | | 1,352 | 1,352 | | | |
| 100160599 | OXFORD | GA | | 07/19/2024 | | 240 | | (12) | | | (12) | | 228 | 228 | | | |
| 100135862 | NEW BEDFORD | MA | | 11/13/2023 | | 654 | | (14) | | | (14) | | 640 | 640 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120678 | TAMPA | FL | | 08/24/2023 | | 776 | | (14) | | | (14) | | 762 | 762 | | | |
| 100159276 | JOHNS CREEK | GA | | 07/15/2024 | | 318 | | (5) | | | (5) | | 313 | 313 | | | |
| 100120100 | EAST ORANGE | NJ | | 08/11/2023 | | 905 | | (11) | | | (11) | | 894 | 894 | | | |
| 100152252 | LAS VEGAS | NV | | 05/17/2024 | | 858 | | (14) | | | (14) | | 844 | 844 | | | |
| 100151888 | LOS ANGELES | CA | | 05/10/2024 | | 933 | | (5) | | | (5) | | 928 | 928 | | | |
| 100164967 | RIVIERA BEACH | FL | | 08/28/2024 | | 233 | | (3) | | | (3) | | 230 | 230 | | | |
| 100107821 | INDIO | CA | | 05/19/2023 | | 668 | | (9) | | | (9) | | 659 | 659 | | | |
| 100114707 | WEST PALM BEACH | FL | | 06/29/2023 | | 934 | | 6 | | | 6 | | 940 | 940 | | | |
| 100130248 | HUMBLE | TX | | 09/28/2023 | | 1,012 | | (30) | | | (30) | | 982 | 982 | | | |
| 100152376 | TRINIDAD | TX | | 05/17/2024 | | 1,325 | | (5) | | | (5) | | 1,320 | 1,320 | | | |
| 100110237 | LAS VEGAS | NV | | 06/30/2023 | | 1,079 | | (2) | | | (2) | | 1,077 | 1,077 | | | |
| 100116486 | PALMDALE | CA | | 07/20/2023 | | 1,147 | | 40 | | | 40 | | 1,187 | 1,187 | | | |
| 100157972 | RANCHO MIRAGE | CA | | 07/09/2024 | | 345 | | 9 | | | 9 | | 354 | 354 | | | |
| 100134645 | GARDENA AREA CITY OF LOS ANGE | CA | | 10/30/2023 | | 905 | | (8) | | | (8) | | 897 | 897 | | | |
| 100065083 | YUCAIPA | CA | | 07/14/2021 | | 2,516 | | (71) | | | (71) | | 2,445 | 2,445 | | | |
| 100054538 | CREAM RIDGE | NJ | | 03/23/2021 | | 1,281 | | 73 | | | 73 | | 1,354 | 1,354 | | | |
| 100091144 | DAVENPORT | FL | | 01/31/2023 | | 471 | | 25 | | | 25 | | 496 | 496 | | | |
| 4010045915 | Trenton | NJ | | 03/22/2023 | | 888 | | (89) | | | (89) | | 799 | 799 | | | |
| 100067438 | PHOENIX | AZ | | 09/23/2021 | | 3,014 | | (75) | | | (75) | | 2,939 | 2,939 | | | |
| 100135427 | WILSONVILLE | OR | | 11/13/2023 | | 823 | | (7) | | | (7) | | 816 | 816 | | | |
| 100153262 | COCONUT CREEK | FL | | 05/30/2024 | | 845 | | (20) | | | (20) | | 825 | 825 | | | |
| 100153369 | DAUPHIN ISLAND | AL | | 05/30/2024 | | 915 | | (5) | | | (5) | | 910 | 910 | | | |
| 100129874 | SAVANNAH | GA | | 09/27/2023 | | (57,984) | | (45) | | | (45) | | (58,029) | (28,172) | | 29,856 | 29,856 |
| 100156490 | ROTONDA WEST | FL | | 06/24/2024 | | 624 | | (3) | | | (3) | | 621 | 621 | | | |
| 100140206 | RIVERVIEW | FL | | 01/11/2024 | | 554 | | (19) | | | (19) | | 535 | 535 | | | |
| 100144110 | BLUFFTON | SC | | 03/07/2024 | | 883 | | (15) | | | (15) | | 868 | 868 | | | |
| 100088279 | IRVINGTON | NJ | | 10/17/2022 | | 904 | | (16) | | | (16) | | 888 | 888 | | | |
| 100129418 | SAVANNAH | GA | | 09/29/2023 | | 870 | | (10) | | | (10) | | 860 | 860 | | | |
| 100114926 | WINTER GARDEN | FL | | 07/13/2023 | | 26,826 | | (1,014) | | | (1,014) | | 25,812 | 25,812 | | | |
| 100115973 | TULLAHOMA | TN | | 07/20/2023 | | 889 | | (10) | | | (10) | | 879 | 879 | | | |
| 100151037 | EVERETT | WA | | 05/08/2024 | | 1,316 | | 91 | | | 91 | | 1,407 | 1,407 | | | |
| 100119840 | LINCOLNSHIRE | IL | | 08/08/2023 | | 827 | | (16) | | | (16) | | 811 | 811 | | | |
| 100147090 | LAS VEGAS | NV | | 03/28/2024 | | 986 | | (18) | | | (18) | | 968 | 968 | | | |
| 100120769 | PHOENIX | AZ | | 08/25/2023 | | 895 | | (20) | | | (20) | | 875 | 875 | | | |
| 100139105 | PALMDALE | CA | | 12/28/2023 | | 411 | | (18) | | | (18) | | 393 | 393 | | | |
| 100116362 | REDWOOD CITY | CA | | 07/20/2023 | | 2,016 | | 1,058 | | | 1,058 | | 3,074 | 3,074 | | | |
| 100116974 | FAIR LAWN | NJ | | 07/20/2023 | | 1,506 | | 198 | | | 198 | | 1,704 | 1,704 | | | |
| 100150493 | COMMERCE CITY | CO | | 05/03/2024 | | 1,323 | | 106 | | | 106 | | 1,429 | 1,429 | | | |
| 100120625 | LOS ANGELES | CA | | 08/18/2023 | | 855 | | (17) | | | (17) | | 838 | 838 | | | |
| 100076610 | SAINT JOHNS | FL | | 12/16/2021 | | 2,899 | | (78) | | | (78) | | 2,821 | 2,821 | | | |
| 100119874 | SEATTLE | WA | | 08/10/2023 | | 3,027 | | (93) | | | (93) | | 2,934 | 2,934 | | | |
| 100081547 | SAN MATEO | CA | | 03/18/2022 | | 1,952 | | 27 | | | 27 | | 1,979 | 1,979 | | | |
| 100160937 | ROSEVILLE | CA | | 07/24/2024 | | 280 | | (8) | | | (8) | | 272 | 272 | | | |
| 100141267 | CHAMPIONS GATE | FL | | 01/30/2024 | | 715 | | (1) | | | (1) | | 714 | 714 | | | |
| 100136578 | LITHIA SPRINGS | GA | | 11/22/2023 | | 614 | | (5) | | | (5) | | 609 | 609 | | | |
| 100079835 | MAUK | GA | | 04/25/2022 | | 1,647 | | (1) | | | (1) | | 1,646 | 1,646 | | | |
| 100160232 | ORLANDO | FL | | 07/18/2024 | | 245 | | (7) | | | (7) | | 238 | 238 | | | |
| 100112762 | LOS ANGELES AREA | CA | | 06/29/2023 | | 2,465 | | 942 | | | 942 | | 3,407 | 3,407 | | | |
| 100135944 | BAKERSFIELD | CA | | 11/15/2023 | | 2,307 | | 6 | | | 6 | | 2,313 | 2,313 | | | |
| 100079161 | LEANDER | TX | | 02/24/2022 | | 1,912 | | 29 | | | 29 | | 1,941 | 1,941 | | | |
| 100149981 | AURORA | CO | | 06/07/2024 | | 671 | | (15) | | | (15) | | 656 | 656 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158985 | ROLESVILLE | NC | | 08/15/2024 | | 815 | | (23) | | | (23) | | 792 | 792 | | | |
| 100108441 | NEWARK | NJ | | 05/25/2023 | | 914 | | (4) | | | (4) | | 910 | 910 | | | |
| 100114825 | PALMETTO | FL | | 07/10/2023 | | 3,264 | | 27 | | | 27 | | 3,291 | 3,291 | | | |
| 100150573 | KEANSBURG | NJ | | 05/03/2024 | | 955 | | (6) | | | (6) | | 949 | 949 | | | |
| 100118660 | CLARKDALE | AZ | | 07/25/2023 | | 768 | | (26) | | | (26) | | 742 | 742 | | | |
| 100100766 | GAITHERSBURG | MD | | 04/28/2023 | | 1,299 | | 43 | | | 43 | | 1,342 | 1,342 | | | |
| 100154198 | MIAMI | FL | | 07/11/2024 | | 278 | | (8) | | | (8) | | 270 | 270 | | | |
| 100044217 | BRIGHTON | MA | | 08/19/2020 | | 1,524 | | 112 | | | 112 | | 1,636 | 1,636 | | | |
| 100092056 | BRENTWOOD | NY | | 02/09/2023 | | 822 | | (23) | | | (23) | | 799 | 799 | | | |
| 100135108 | SALEM | OR | | 11/01/2023 | | 920 | | 15 | | | 15 | | 935 | 935 | | | |
| 100159416 | ERIE | CO | | 07/15/2024 | | 491 | | 20 | | | 20 | | 511 | 511 | | | |
| 100049878 | FILLMORE | CA | | 11/20/2020 | | 1,308 | | 67 | | | 67 | | 1,375 | 1,375 | | | |
| 100110291 | MANASSAS | VA | | 06/30/2023 | | 1,107 | | 7 | | | 7 | | 1,114 | 1,114 | | | |
| 100139123 | MARIETTA | GA | | 12/28/2023 | | 613 | | (15) | | | (15) | | 598 | 598 | | | |
| 100140065 | BOISE | ID | | 01/09/2024 | | 770 | | (19) | | | (19) | | 751 | 751 | | | |
| 100065200 | OAKLAND | CA | | 07/14/2021 | | 2,591 | | (47) | | | (47) | | 2,544 | 2,544 | | | |
| 100148021 | SANTA MARIA | CA | | 04/10/2024 | | 2,442 | | (3) | | | (3) | | 2,439 | 2,439 | | | |
| 100108083 | CHICAGO | IL | | 05/24/2023 | | 323 | | (6) | | | (6) | | 317 | 317 | | | |
| 100131908 | SAN LUIS OBISPO | CA | | 10/13/2023 | | 1,183 | | 38 | | | 38 | | 1,221 | 1,221 | | | |
| 100159347 | JACKSON TOWNSHIP | NJ | | 07/15/2024 | | 248 | | (7) | | | (7) | | 241 | 241 | | | |
| 100127516 | RICHMOND | VA | | 09/08/2023 | | 655 | | (7) | | | (7) | | 648 | 648 | | | |
| 100155150 | MIAMI | FL | | 07/19/2024 | | 550 | | (18) | | | (18) | | 532 | 532 | | | |
| 100149757 | SCRANTON | PA | | 04/26/2024 | | 244 | | (8) | | | (8) | | 236 | 236 | | | |
| 100127715 | SHELTON | CT | | 09/08/2023 | | 813 | | (10) | | | (10) | | 803 | 803 | | | |
| 100143413 | PAYSON | AZ | | 02/16/2024 | | 1,023 | | (21) | | | (21) | | 1,002 | 1,002 | | | |
| 100099998 | TUCSON | AZ | | 03/28/2023 | | 903 | | (31) | | | (31) | | 872 | 872 | | | |
| 100148002 | ONTARIO | CA | | 04/10/2024 | | 853 | | (20) | | | (20) | | 833 | 833 | | | |
| 100012348 | SANTA CLARITA | CA | | 04/28/2017 | | 1,446 | | 125 | | | 125 | | 1,571 | 1,571 | | | |
| 100160060 | WEST PALM BEACH | FL | | 07/17/2024 | | 510 | | (16) | | | (16) | | 494 | 494 | | | |
| 100109773 | OAKHURST | CA | | 08/04/2023 | | 562 | | (14) | | | (14) | | 548 | 548 | | | |
| 100149306 | WINTER SPRINGS | FL | | 04/24/2024 | | 2,733 | | (82) | | | (82) | | 2,651 | 2,651 | | | |
| 100148615 | DOWNINGTOWN | PA | | 04/12/2024 | | 838 | | 38 | | | 38 | | 876 | 876 | | | |
| 100055907 | STUDIO CITY | CA | | 03/26/2021 | | 2,753 | | (74) | | | (74) | | 2,679 | 2,679 | | | |
| 100142555 | NEW BRAUNFELS | TX | | 02/08/2024 | | 931 | | (12) | | | (12) | | 919 | 919 | | | |
| 100087990 | WESTON | FL | | 10/25/2022 | | 890 | | (13) | | | (13) | | 877 | 877 | | | |
| 100081526 | RANCHO CALIFORNIA | CA | | 03/18/2022 | | 2,027 | | 54 | | | 54 | | 2,081 | 2,081 | | | |
| 100090035 | OAKLAND | CA | | 01/13/2023 | | 655 | | (16) | | | (16) | | 639 | 639 | | | |
| 100142054 | RICHMOND | TX | | 02/29/2024 | | 740 | | (29) | | | (29) | | 711 | 711 | | | |
| 100133757 | PITTSBORO | NC | | 10/23/2023 | | 781 | | (12) | | | (12) | | 769 | 769 | | | |
| 100151077 | BAYSE | VA | | 05/08/2024 | | 847 | | (17) | | | (17) | | 830 | 830 | | | |
| 100151036 | WINTER GARDEN | FL | | 05/08/2024 | | 847 | | (13) | | | (13) | | 834 | 834 | | | |
| 100129875 | NEW WINDSOR | NY | | 09/27/2023 | | 703 | | (11) | | | (11) | | 692 | 692 | | | |
| 100159475 | WAIKOLOA | HI | | 07/15/2024 | | 247 | | (6) | | | (6) | | 241 | 241 | | | |
| 100148496 | DALLAS | TX | | 04/12/2024 | | 852 | | (13) | | | (13) | | 839 | 839 | | | |
| 100136996 | STUART | FL | | 11/28/2023 | | 1,134 | | (10) | | | (10) | | 1,124 | 1,124 | | | |
| 100099962 | LAKE ARROWHEAD | CA | | 03/28/2023 | | 5,018 | | 48 | | | 48 | | 5,066 | 5,066 | | | |
| 100153444 | NORTH FORT MYERS | FL | | 05/30/2024 | | 830 | | (8) | | | (8) | | 822 | 822 | | | |
| 100136072 | BAKERSFIELD | CA | | 11/16/2023 | | 846 | | 6 | | | 6 | | 852 | 852 | | | |
| 100149992 | OSWEGO | IL | | 06/07/2024 | | 780 | | (21) | | | (21) | | 759 | 759 | | | |
| 100135372 | OAK POINT | TX | | 11/13/2023 | | 862 | | (5) | | | (5) | | 857 | 857 | | | |
| 100152483 | MIAMI | FL | | 05/16/2024 | | 722 | | (36) | | | (36) | | 686 | 686 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144327 | MANOR | TX | | 03/07/2024 | | 811 | | (23) | | | (23) | | 788 | 788 | | | |
| 100089961 | OAKLAND | CA | | 01/26/2023 | | 676 | | (33) | | | (33) | | 643 | 643 | | | |
| 100103744 | NEW CARROLLTON | MD | | 05/08/2023 | | 687 | | 1 | | | 1 | | 688 | 688 | | | |
| 100156647 | LAKE PLACID | FL | | 06/24/2024 | | .492 | | (14) | | | (14) | | 478 | 478 | | | |
| 100159565 | PHOENIXVILLE | PA | | 07/15/2024 | | .252 | | (10) | | | (10) | | .242 | .242 | | | |
| 100090841 | BOUND BROOK | NJ | | 01/06/2023 | | 827 | | (10) | | | (10) | | 817 | 817 | | | |
| 100151469 | PARKER | CO | | 05/10/2024 | | 1,319 | | 103 | | | 103 | | 1,422 | 1,422 | | | |
| 100110515 | RANCHO MISSION VIEJO | CA | | 06/30/2023 | | 1,503 | | .93 | | | .93 | | 1,596 | 1,596 | | | |
| 100110615 | CEDAR PARK | TX | | 06/30/2023 | | 1,072 | | 5 | | | 5 | | 1,077 | 1,077 | | | |
| 100150887 | PACIFIC BEACH | WA | | 05/08/2024 | | 825 | | (16) | | | (16) | | 809 | 809 | | | |
| 100128820 | HUDSON | FL | | 09/21/2023 | | 2,865 | | (82) | | | (82) | | 2,783 | 2,783 | | | |
| 100164329 | COMMERCE CITY | CO | | 08/21/2024 | | 280 | | (6) | | | (6) | | 274 | 274 | | | |
| 100128174 | JOSHUA TREE | CA | | 09/18/2023 | | 1,009 | | 12 | | | 12 | | 1,021 | 1,021 | | | |
| 100116257 | MIAMI | FL | | 07/20/2023 | | 1,499 | | 301 | | | 301 | | 1,800 | 1,800 | | | |
| 100164980 | KISSIMMEE | FL | | 08/28/2024 | | 205 | | (10) | | | (10) | | 195 | 195 | | | |
| 100026988 | LOS ANGELES | CA | | 09/26/2018 | | 1,038 | | 187 | | | 187 | | 1,225 | 1,225 | | | |
| 100156417 | SACRAMENTO | CA | | 06/24/2024 | | 586 | | (5) | | | (5) | | 581 | 581 | | | |
| 100161559 | PALM COAST | FL | | 07/30/2024 | | .299 | | (3) | | | (3) | | 296 | 296 | | | |
| 100138738 | CAPE CORAL | FL | | 02/02/2024 | | 822 | | (2) | | | (2) | | 820 | 820 | | | |
| 100143187 | PUYALLUP | WA | | 02/16/2024 | | 3,727 | | (43) | | | (43) | | 3,684 | 3,684 | | | |
| 100156551 | FRIPP ISLAND | SC | | 06/24/2024 | | 911 | | (10) | | | (10) | | 901 | 901 | | | |
| 100043864 | LOS ANGELES | CA | | 08/19/2020 | | 1,564 | | .295 | | | .295 | | 1,859 | 1,859 | | | |
| 100150985 | SCOTTSDALE | AZ | | 05/08/2024 | | 825 | | (25) | | | (25) | | 800 | 800 | | | |
| 100065346 | SCOTTSDALE | AZ | | 07/28/2021 | | 1,939 | | (54) | | | (54) | | 1,885 | 1,885 | | | |
| 100144220 | LOVELAND | CO | | 03/07/2024 | | 836 | | (18) | | | (18) | | 818 | 818 | | | |
| 100164393 | PHOENIX | AZ | | 08/21/2024 | | 7,753 | | 510 | | | 510 | | 8,263 | 8,263 | | | |
| 100154853 | EASTVALE | CA | | 07/19/2024 | | 609 | | (15) | | | (15) | | .594 | .594 | | | |
| 100141975 | ANCHORAGE | AK | | 02/29/2024 | | 685 | | (30) | | | (30) | | 655 | 655 | | | |
| 100102760 | ALVIN | TX | | 06/22/2023 | | 883 | | (28) | | | (28) | | 855 | 855 | | | |
| 100110742 | NORTH MYRTLE BEACH | SC | | 08/11/2023 | | 1,169 | | (46) | | | (46) | | 1,123 | 1,123 | | | |
| 100144409 | NEWTON | NC | | 03/07/2024 | | 757 | | (16) | | | (16) | | 741 | 741 | | | |
| 100148229 | LAS VEGAS | NV | | 04/12/2024 | | 9,191 | | (205) | | | (205) | | 8,986 | 8,986 | | | |
| 100076097 | SALT LAKE CITY | UT | | 01/07/2022 | | 2,085 | | (8) | | | (8) | | 2,077 | 2,077 | | | |
| 100090346 | LAKE WORTH | FL | | 12/22/2022 | | 745 | | (7) | | | (7) | | 738 | 738 | | | |
| 100141498 | MIRAMAR | FL | | 01/30/2024 | | 848 | | (43) | | | (43) | | 805 | 805 | | | |
| 100134285 | BEAVERCREEK | OH | | 10/27/2023 | | 546 | | (2) | | | (2) | | .544 | .544 | | | |
| 100163038 | CEDAR PARK | TX | | 08/13/2024 | | 810 | | (18) | | | (18) | | 792 | 792 | | | |
| 100157956 | ANCHORAGE | AK | | 07/09/2024 | | 272 | | (3) | | | (3) | | 269 | 269 | | | |
| 100054868 | ANTIOCH | CA | | 03/23/2021 | | 758 | | 100 | | | 100 | | 858 | 858 | | | |
| 100138666 | LEANDER | TX | | 02/02/2024 | | 694 | | (29) | | | (29) | | 665 | 665 | | | |
| 100119664 | WEEKI WACHEE | FL | | 08/08/2023 | | .945 | | (10) | | | (10) | | .935 | .935 | | | |
| 100149529 | COEUR D ALENE | ID | | 04/26/2024 | | 911 | | (8) | | | (8) | | 903 | 903 | | | |
| 100160088 | GILBERT | AZ | | 07/17/2024 | | 286 | | (5) | | | (5) | | 281 | 281 | | | |
| 100149786 | OAKLAND | CA | | 04/26/2024 | | 726 | | (5) | | | (5) | | 721 | 721 | | | |
| 100121042 | EVERETT | WA | | 08/30/2023 | | 2,148 | | (49) | | | (49) | | 2,099 | 2,099 | | | |
| 100140290 | CICERO | IL | | 01/18/2024 | | 762 | | (16) | | | (16) | | 746 | 746 | | | |
| 100101901 | HOLLYWOOD | FL | | 04/06/2023 | | 740 | | (19) | | | (19) | | 721 | 721 | | | |
| 100139553 | HOLBROOK | MA | | 12/28/2023 | | 25,556 | | 218 | | | 218 | | 25,774 | 25,774 | | | |
| 100091566 | LITTLEROCK | CA | | 03/07/2023 | | .493 | | (22) | | | (22) | | 471 | 471 | | | |
| 100160215 | OCALA | FL | | 07/18/2024 | | 273 | | (4) | | | (4) | | 269 | 269 | | | |
| 100156722 | AURORA | CO | | 06/26/2024 | | 505 | | (10) | | | (10) | | .495 | .495 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119274 | BRIGHTON | CO | | 07/31/2023 | | 885 | | (15) | | | (15) | | 870 | 870 | | | |
| 100015819 | LOS ANGELES | CA | | 02/27/2018 | | 4,045 | | 19 | | | 19 | | 4,064 | 4,064 | | | |
| 100161016 | VISALIA | CA | | 07/24/2024 | | 273 | | (8) | | | (8) | | 265 | 265 | | | |
| 100079928 | MIAMI | FL | | 04/25/2022 | | 1,857 | | 20 | | | 20 | | 1,877 | 1,877 | | | |
| 100074454 | WILLIAMSTOWN | NJ | | 12/02/2021 | | 1,549 | | (27) | | | (27) | | 1,522 | 1,522 | | | |
| 100158460 | OCEAN ISLE BEACH | NC | | 07/10/2024 | | 867 | | (26) | | | (26) | | 841 | 841 | | | |
| 100108920 | FRISCO | TX | | 05/31/2023 | | 871 | | (39) | | | (39) | | 832 | 832 | | | |
| 100144172 | WYLIE | TX | | 03/07/2024 | | 1,090 | | (1) | | | (1) | | 1,089 | 1,089 | | | |
| 100137816 | RICHMOND | TX | | 12/08/2023 | | 699 | | (1) | | | (1) | | 698 | 698 | | | |
| 100135244 | PINEHURST | NC | | 11/08/2023 | | 1,080 | | 16 | | | 16 | | 1,096 | 1,096 | | | |
| 100136348 | HENDERSON | NV | | 11/20/2023 | | 1,895 | | 276 | | | 276 | | 2,171 | 2,171 | | | |
| 100140841 | LAS VEGAS | NV | | 03/06/2024 | | 712 | | (47) | | | (47) | | 665 | 665 | | | |
| 100146703 | MORENO VALLEY | CA | | 03/20/2024 | | 732 | | (29) | | | (29) | | 703 | 703 | | | |
| 100139267 | ONTARIO | CA | | 12/28/2023 | | 773 | | (10) | | | (10) | | 763 | 763 | | | |
| 100136514 | FRESNO | CA | | 11/20/2023 | | 924 | | 31 | | | 31 | | 955 | 955 | | | |
| 100079749 | APPLE VALLEY | CA | | 04/25/2022 | | 1,649 | | (53) | | | (53) | | 1,596 | 1,596 | | | |
| 100154897 | COLTON | CA | | 07/19/2024 | | 1,194 | | (42) | | | (42) | | 1,152 | 1,152 | | | |
| 100120643 | JACKSON | NJ | | 08/21/2023 | | 771 | | (10) | | | (10) | | 761 | 761 | | | |
| 100011246 | OAK PARK | IL | | 12/23/2016 | | 2,006 | | 121 | | | 121 | | 2,127 | 2,127 | | | |
| 100136885 | LINCOLN | CA | | 11/27/2023 | | 859 | | (1) | | | (1) | | 858 | 858 | | | |
| 100154743 | MIDDLETOWN | CT | | 07/19/2024 | | 382 | | (20) | | | (20) | | 362 | 362 | | | |
| 100026736 | LOS ANGELES | CA | | 09/26/2018 | | 1,023 | | 172 | | | 172 | | 1,195 | 1,195 | | | |
| 100127561 | ANTIOCH | CA | | 09/08/2023 | | 893 | | (6) | | | (6) | | 887 | 887 | | | |
| 100140598 | MEXICO BEACH | FL | | 01/19/2024 | | 712 | | (16) | | | (16) | | 696 | 696 | | | |
| 100158788 | BERWYN | IL | | 07/10/2024 | | 1,187 | | (34) | | | (34) | | 1,153 | 1,153 | | | |
| 100117357 | LOS ANGELES AREA | CA | | 07/20/2023 | | 1,603 | | 306 | | | 306 | | 1,909 | 1,909 | | | |
| 100161556 | GLENDALE | AZ | | 07/30/2024 | | 292 | | (5) | | | (5) | | 287 | 287 | | | |
| 100160138 | CARY | NC | | 07/17/2024 | | 272 | | (6) | | | (6) | | 266 | 266 | | | |
| 100155979 | WEST JORDAN | UT | | 06/18/2024 | | 518 | | (2) | | | (2) | | 516 | 516 | | | |
| 100055908 | BAYONNE | NJ | | 03/26/2021 | | 2,089 | | (57) | | | (57) | | 2,032 | 2,032 | | | |
| 100081300 | RIVERSIDE | CA | | 03/18/2022 | | 1,970 | | 40 | | | 40 | | 2,010 | 2,010 | | | |
| 100141685 | PORTLAND | OR | | 01/30/2024 | | 1,576 | | (21) | | | (21) | | 1,555 | 1,555 | | | |
| 100132480 | VERO BEACH | FL | | 11/03/2023 | | 833 | | 16 | | | 16 | | 849 | 849 | | | |
| 100156759 | CHENOA | IL | | 06/26/2024 | | 271 | | | | | | | 271 | 271 | | | |
| 100081422 | STATEN ISLAND | NY | | 03/18/2022 | | 1,516 | | 23 | | | 23 | | 1,539 | 1,539 | | | |
| 100135943 | PHOENIX | AZ | | 11/15/2023 | | 665 | | (45) | | | (45) | | 620 | 620 | | | |
| 100158159 | LITHIA | FL | | 07/09/2024 | | 272 | | | | | | | 272 | 272 | | | |
| 100057239 | VASHON | WA | | 05/19/2021 | | 1,810 | | (64) | | | (64) | | 1,746 | 1,746 | | | |
| 100126276 | MANCHESTER | NH | | 08/30/2023 | | 570 | | (18) | | | (18) | | 552 | 552 | | | |
| 100030708 | WEST COVINA | CA | | 04/09/2019 | | 1,187 | | 244 | | | 244 | | 1,431 | 1,431 | | | |
| 100127522 | CRESCENT CITY | CA | | 09/08/2023 | | 3,958 | | (62) | | | (62) | | 3,896 | 3,896 | | | |
| 100134743 | ORLANDO | FL | | 10/30/2023 | | 670 | | (17) | | | (17) | | 653 | 653 | | | |
| 100147000 | POMPANO BEACH | FL | | 03/27/2024 | | 1,597 | | (7) | | | (7) | | 1,590 | 1,590 | | | |
| 100153289 | SAN SABA | TX | | 05/30/2024 | | 849 | | (7) | | | (7) | | 842 | 842 | | | |
| 100151011 | SEVIERVILLE | TN | | 05/08/2024 | | 862 | | (25) | | | (25) | | 837 | 837 | | | |
| 100076632 | TORRANCE | CA | | 12/16/2021 | | 1,726 | | (91) | | | (91) | | 1,635 | 1,635 | | | |
| 100102139 | COLTON | CA | | 04/14/2023 | | 6,500 | | (136) | | | (136) | | 6,364 | 6,364 | | | |
| 100080234 | LANCASTER | CA | | 02/25/2022 | | 2,428 | | (78) | | | (78) | | 2,350 | 2,350 | | | |
| 100103216 | BRENTWOOD | NY | | 04/21/2023 | | 1,688 | | (37) | | | (37) | | 1,651 | 1,651 | | | |
| 100144400 | COROLLA | NC | | 03/07/2024 | | 781 | | (23) | | | (23) | | 758 | 758 | | | |
| 100144396 | MILLCREEK | UT | | 03/07/2024 | | 1,462 | | (32) | | | (32) | | 1,430 | 1,430 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148530 | LOS ANGELES | CA | | 04/12/2024 | | 1,154 | | 10 | | | 10 | | 1,164 | 1,164 | | | |
| 100155114 | WILMINGTON | CA | | 07/19/2024 | | 977 | | (21) | | | (21) | | 956 | 956 | | | |
| 100131668 | PORT ARANSAS | TX | | 10/06/2023 | | 1,023 | | 12 | | | 12 | | 1,035 | 1,035 | | | |
| 100157796 | GRAND JUNCTION | CO | | 08/01/2024 | | 244 | | (9) | | | (9) | | 235 | 235 | | | |
| 100117390 | LONG BEACH | CA | | 07/20/2023 | | 2,010 | | 522 | | | 522 | | 2,532 | 2,532 | | | |
| 100147844 | SARASOTA | FL | | 04/08/2024 | | 828 | | (22) | | | (22) | | 806 | 806 | | | |
| 100055618 | WAIPAHU | HI | | 03/23/2021 | | 1,259 | | (77) | | | (77) | | 1,182 | 1,182 | | | |
| 100143559 | HAVERSTRAW | NY | | 02/21/2024 | | 865 | | (15) | | | (15) | | 850 | 850 | | | |
| 100087270 | QUEEN CREEK | AZ | | 10/25/2022 | | 1,970 | | 157 | | | 157 | | 2,127 | 2,127 | | | |
| 100064993 | RANCHO CUCAMONGA | CA | | 07/14/2021 | | 1,891 | | (64) | | | (64) | | 1,827 | 1,827 | | | |
| 100119169 | MYRTLE BEACH | SC | | 07/31/2023 | | 1,173 | | 2 | | | 2 | | 1,175 | 1,175 | | | |
| 100119385 | INDIO | CA | | 07/31/2023 | | 972 | | (6) | | | (6) | | 966 | 966 | | | |
| 100117781 | FISHERS | IN | | 07/20/2023 | | 2,483 | | 55 | | | 55 | | 2,538 | 2,538 | | | |
| 100155176 | SOUTHAMPTON | PA | | 07/19/2024 | | 1,039 | | (39) | | | (39) | | 1,000 | 1,000 | | | |
| 100148832 | MELISSA | TX | | 04/17/2024 | | 1,335 | | 137 | | | 137 | | 1,472 | 1,472 | | | |
| 100144602 | PALM SPRINGS | CA | | 03/13/2024 | | 1,102 | | (16) | | | (16) | | 1,086 | 1,086 | | | |
| 100120665 | DUNCANVILLE | TX | | 08/24/2023 | | 828 | | (17) | | | (17) | | 811 | 811 | | | |
| 100131671 | JERSEY CITY | NJ | | 10/06/2023 | | 870 | | (2) | | | (2) | | 868 | 868 | | | |
| 100161825 | NEWTON | NJ | | 07/31/2024 | | 805 | | (20) | | | (20) | | 785 | 785 | | | |
| 100159903 | MIAMI | FL | | 08/16/2024 | | 295 | | (5) | | | (5) | | 290 | 290 | | | |
| 100135869 | BRADENTON BEACH | FL | | 11/13/2023 | | 570 | | (29) | | | (29) | | 541 | 541 | | | |
| 100144148 | EAST PROVIDENCE | RI | | 03/07/2024 | | 833 | | (15) | | | (15) | | 818 | 818 | | | |
| 100164375 | APEX | NC | | 08/21/2024 | | 245 | | (7) | | | (7) | | 238 | 238 | | | |
| 100087950 | MUSKEGO | WI | | 10/25/2022 | | 175 | | (4) | | | (4) | | 171 | 171 | | | |
| 100143251 | SACRAMENTO | CA | | 02/16/2024 | | 1,151 | | (27) | | | (27) | | 1,124 | 1,124 | | | |
| 100118949 | AURORA | CO | | 07/27/2023 | | 690 | | (36) | | | (36) | | 654 | 654 | | | |
| 100151405 | LOS ANGELES | CA | | 05/10/2024 | | 1,001 | | 1 | | | 1 | | 1,002 | 1,002 | | | |
| 100128226 | MORENO VALLEY | CA | | 09/14/2023 | | 906 | | (9) | | | (9) | | 897 | 897 | | | |
| 100057935 | RALEIGH | NC | | 06/30/2021 | | 2,782 | | (41) | | | (41) | | 2,741 | 2,741 | | | |
| 100117094 | ELMONT | NY | | 07/20/2023 | | 1,485 | | 294 | | | 294 | | 1,779 | 1,779 | | | |
| 100128828 | WEST PALM BEACH | FL | | 09/21/2023 | | 998 | | (4) | | | (4) | | 994 | 994 | | | |
| 100117084 | WANTAGH | NY | | 07/20/2023 | | 1,696 | | 120 | | | 120 | | 1,816 | 1,816 | | | |
| 100160191 | ROME CITY | IN | | 07/18/2024 | | 469 | | (10) | | | (10) | | 459 | 459 | | | |
| 100161057 | NOKOMIS | FL | | 07/24/2024 | | 286 | | (7) | | | (7) | | 279 | 279 | | | |
| 100107787 | LEWES | DE | | 05/19/2023 | | 1,762 | | 108 | | | 108 | | 1,870 | 1,870 | | | |
| 100117724 | ROUND ROCK | TX | | 07/20/2023 | | 1,039 | | 40 | | | 40 | | 1,079 | 1,079 | | | |
| 100159202 | ORLANDO | FL | | 07/15/2024 | | 270 | | (5) | | | (5) | | 265 | 265 | | | |
| 100079227 | APACHE JCT | AZ | | 02/14/2022 | | 1,671 | | (61) | | | (61) | | 1,610 | 1,610 | | | |
| 100149686 | MESA | AZ | | 04/26/2024 | | 931 | | (15) | | | (15) | | 916 | 916 | | | |
| 100144181 | PEORIA | AZ | | 03/07/2024 | | 1,013 | | 2 | | | 2 | | 1,015 | 1,015 | | | |
| 100138123 | MIDDLETOWN | DE | | 12/14/2023 | | 808 | | 5 | | | 5 | | 813 | 813 | | | |
| 100129891 | NEW HAVEN | CT | | 09/27/2023 | | 755 | | (13) | | | (13) | | 742 | 742 | | | |
| 100128924 | APPLE VALLEY | CA | | 09/22/2023 | | 744 | | | | | | | 744 | 744 | | | |
| 100164223 | LAS VEGAS | NV | | 08/21/2024 | | 298 | | (4) | | | (4) | | 294 | 294 | | | |
| 100130351 | PORT SAINT LUCIE | FL | | 09/28/2023 | | 498 | | (13) | | | (13) | | 485 | 485 | | | |
| 100090334 | NEWNAN | GA | | 12/22/2022 | | 706 | | (16) | | | (16) | | 690 | 690 | | | |
| 100107790 | LAS VEGAS | NV | | 05/19/2023 | | 1,247 | | 60 | | | 60 | | 1,307 | 1,307 | | | |
| 100079380 | LONG BEACH | CA | | 03/17/2022 | | 4,292 | | (215) | | | (215) | | 4,077 | 4,077 | | | |
| 100134494 | NORTH MIDDLETOWN | NJ | | 10/30/2023 | | 777 | | (16) | | | (16) | | 761 | 761 | | | |
| 100053654 | GRAND JUNCTION | CO | | 03/23/2021 | | 1,315 | | (78) | | | (78) | | 1,237 | 1,237 | | | |
| 100108502 | CEDAR GLEN | CA | | 05/25/2023 | | 961 | | 7 | | | 7 | | 968 | 968 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100611 | SALEM | OR | | 04/27/2023 | | 719 | | (31) | | | (31) | | 688 | 688 | | | |
| 100119819 | HOUSTON | TX | | 08/08/2023 | | 529 | | (11) | | | (11) | | 518 | 518 | | | |
| 100029198 | GAITHERSBURG | MD | | 10/26/2018 | | 3,193 | | 147 | | | 147 | | 3,340 | 3,340 | | | |
| 100099624 | SCOTTSDALE | AZ | | 04/06/2023 | | 736 | | (7) | | | (7) | | 729 | 729 | | | |
| 100099681 | GLENDALE | AZ | | 04/06/2023 | | 973 | | (16) | | | (16) | | 957 | 957 | | | |
| 100138447 | LAS VEGAS | NV | | 12/19/2023 | | 463 | | (9) | | | (9) | | 454 | 454 | | | |
| 100146865 | DERBY | CT | | 03/21/2024 | | 569 | | (12) | | | (12) | | 557 | 557 | | | |
| 100148601 | TAMPA | FL | | 04/12/2024 | | 1,106 | | (26) | | | (26) | | 1,080 | 1,080 | | | |
| 100140569 | EAGAN | MN | | 01/19/2024 | | 780 | | (17) | | | (17) | | 763 | 763 | | | |
| 100091688 | MCKINNEY | TX | | 03/24/2023 | | 536 | | (42) | | | (42) | | 494 | 494 | | | |
| 100161536 | FERNANDINA BEACH | FL | | 07/30/2024 | | 245 | | (3) | | | (3) | | 242 | 242 | | | |
| 100162504 | WOODRUFF | SC | | 08/12/2024 | | 100 | | (1) | | | (1) | | 99 | 99 | | | |
| 100011896 | NEW YORK | NY | | 03/08/2017 | | 7,828 | | 1,006 | | | 1,006 | | 8,834 | 8,834 | | | |
| 100151606 | MIDVALE | UT | | 05/10/2024 | | 906 | | (8) | | | (8) | | 898 | 898 | | | |
| 100150575 | ROYERSFORD | PA | | 05/03/2024 | | 853 | | (19) | | | (19) | | 834 | 834 | | | |
| 100149558 | WINTER GARDEN | FL | | 04/26/2024 | | 906 | | (12) | | | (12) | | 894 | 894 | | | |
| 100065339 | BRAINTREE | MA | | 07/28/2021 | | 1,924 | | (42) | | | (42) | | 1,882 | 1,882 | | | |
| 100151422 | HORSESHOE BAY | TX | | 05/10/2024 | | 1,032 | | (26) | | | (26) | | 1,006 | 1,006 | | | |
| 100076384 | GRANBY | CO | | 12/23/2021 | | 1,584 | | (112) | | | (112) | | 1,472 | 1,472 | | | |
| 100083944 | COCONUT CREEK | FL | | 07/12/2022 | | 1,151 | | 1 | | | 1 | | 1,152 | 1,152 | | | |
| 100109299 | ATLANTA | GA | | 06/12/2023 | | 972 | | (23) | | | (23) | | 949 | 949 | | | |
| 100161005 | WOODSTOCK | GA | | 07/24/2024 | | 271 | | (8) | | | (8) | | 263 | 263 | | | |
| 100070783 | BROOKLYN | NY | | 10/01/2021 | | 2,235 | | (1) | | | (1) | | 2,234 | 2,234 | | | |
| 100118203 | ORLANDO | FL | | 07/21/2023 | | 6,818 | | (163) | | | (163) | | 6,655 | 6,655 | | | |
| 100080839 | BONITA SPRINGS | FL | | 03/10/2022 | | (58,796) | | (274) | | | (274) | | (59,070) | (28,766) | | 30,304 | 30,304 |
| 100161989 | CHICAGO | IL | | 07/31/2024 | | 527 | | 4 | | | 4 | | 531 | 531 | | | |
| 100091443 | CHARLOTTE | NC | | 02/22/2023 | | 916 | | (8) | | | (8) | | 908 | 908 | | | |
| 100152233 | MORGANTON | GA | | 05/17/2024 | | 935 | | 3 | | | 3 | | 938 | 938 | | | |
| 100146950 | HILLSBORO | OR | | 03/26/2024 | | 1,012 | | 5 | | | 5 | | 1,017 | 1,017 | | | |
| 100087352 | HONEOYE | NY | | 10/25/2022 | | 1,344 | | 70 | | | 70 | | 1,414 | 1,414 | | | |
| 100151687 | DECATUR | GA | | 05/10/2024 | | 998 | | 7 | | | 7 | | 1,005 | 1,005 | | | |
| 100133602 | AURORA | CO | | 10/23/2023 | | 781 | | (7) | | | (7) | | 774 | 774 | | | |
| 100156451 | PHOENIX | AZ | | 06/24/2024 | | 562 | | (8) | | | (8) | | 554 | 554 | | | |
| 100139975 | HILTON HEAD ISLAND | SC | | 01/09/2024 | | 1,809 | | (51) | | | (51) | | 1,758 | 1,758 | | | |
| 19135 | WESTMONT | IL | | 12/21/2011 | | 10,295 | | (49) | | | (49) | | 10,246 | 10,246 | | | |
| 100140459 | CAPE CORAL | FL | | 01/18/2024 | | 783 | | (21) | | | (21) | | 762 | 762 | | | |
| 100118925 | FORT WASHINGTON | MD | | 07/27/2023 | | 1,753 | | (81) | | | (81) | | 1,672 | 1,672 | | | |
| 4010047947 | Memphis | TN | | 03/22/2023 | | 845 | | (55) | | | (55) | | 790 | 790 | | | |
| 100031094 | NAPLES | FL | | 03/29/2019 | | 2,142 | | 26 | | | 26 | | 2,168 | 2,168 | | | |
| 100079270 | VALLEJO | CA | | 02/28/2022 | | 1,701 | | (189) | | | (189) | | 1,512 | 1,512 | | | |
| 100099599 | GRAND PRAIRIE | TX | | 04/06/2023 | | 723 | | (30) | | | (30) | | 693 | 693 | | | |
| 100136603 | SCHWENKSVILLE | PA | | 11/22/2023 | | 789 | | (23) | | | (23) | | 766 | 766 | | | |
| 100107784 | PORT SAINT JOE | FL | | 05/19/2023 | | 1,392 | | 89 | | | 89 | | 1,481 | 1,481 | | | |
| 100155885 | CASSELBERRY | FL | | 06/17/2024 | | 505 | | (3) | | | (3) | | 502 | 502 | | | |
| 100139605 | PALMDALE | CA | | 12/28/2023 | | 5,717 | | 45 | | | 45 | | 5,762 | 5,762 | | | |
| 100147126 | COLORADO SPRINGS | CO | | 05/08/2024 | | 904 | | 5 | | | 5 | | 909 | 909 | | | |
| 100062145 | WOODBRIDGE | VA | | 07/01/2021 | | 931 | | (14) | | | (14) | | 917 | 917 | | | |
| 100018444 | MONTGOMERY VILLAGE | MD | | 06/27/2018 | | 2,055 | | (21) | | | (21) | | 2,034 | 2,034 | | | |
| 100078660 | SAINT PETERSBURG | FL | | 02/02/2022 | | 4,865 | | (249) | | | (249) | | 4,616 | 4,616 | | | |
| 100103261 | WALLER | TX | | 04/27/2023 | | 719 | | (61) | | | (61) | | 658 | 658 | | | |
| 100129596 | LEES SUMMIT | MO | | 09/29/2023 | | 1,353 | | 89 | | | 89 | | 1,442 | 1,442 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157872 | ASHBURN | VA | | 07/09/2024 | | 570 | | (5) | | | (5) | | 565 | 565 | | | |
| 100115151 | SHIRLEY | NY | | 07/17/2023 | | 846 | | (24) | | | (24) | | 822 | 822 | | | |
| 100026711 | WHITTIER | CA | | 09/26/2018 | | 1,218 | | 151 | | | 151 | | 1,369 | 1,369 | | | |
| 100161370 | WINTER GARDEN | FL | | 07/25/2024 | | 600 | | (13) | | | (13) | | 587 | 587 | | | |
| 100088846 | BAL HARBOUR | FL | | 11/15/2022 | | 909 | | (6) | | | (6) | | 903 | 903 | | | |
| 100152279 | PANAMA CITY BEACH | FL | | 05/17/2024 | | 813 | | (18) | | | (18) | | 795 | 795 | | | |
| 100161725 | JUPITER | FL | | 07/30/2024 | | 225 | | (12) | | | (12) | | 213 | 213 | | | |
| 100137561 | RICHMOND | VA | | 12/08/2023 | | 1,804 | | (45) | | | (45) | | 1,759 | 1,759 | | | |
| 100081541 | PROVIDENCE | RI | | 03/18/2022 | | 1,939 | | 46 | | | 46 | | 1,985 | 1,985 | | | |
| 100160139 | DUPONT | WA | | 07/17/2024 | | 444 | | (10) | | | (10) | | 434 | 434 | | | |
| 100110212 | SOUTH JORDAN | UT | | 06/30/2023 | | 991 | | (2) | | | (2) | | 989 | 989 | | | |
| 100090671 | BROOKLYN | NY | | 12/29/2022 | | 932 | | (14) | | | (14) | | 918 | 918 | | | |
| 100055751 | MABLETON | GA | | 03/23/2021 | | 1,094 | | (88) | | | (88) | | 1,006 | 1,006 | | | |
| 100116383 | MIAMI | FL | | 07/20/2023 | | 782 | | 44 | | | 44 | | 826 | 826 | | | |
| 100031229 | LOS ANGELES | CA | | 03/29/2019 | | 1,639 | | 187 | | | 187 | | 1,826 | 1,826 | | | |
| 100083521 | LAKE ELSINORE | CA | | 06/06/2022 | | 1,034 | | (34) | | | (34) | | 1,000 | 1,000 | | | |
| 100156021 | HOUSTON | TX | | 06/18/2024 | | 480 | | (18) | | | (18) | | 462 | 462 | | | |
| 100103718 | HAGERSTOWN | MD | | 05/08/2023 | | 681 | | (15) | | | (15) | | 666 | 666 | | | |
| 100120017 | AUSTIN | AR | | 08/11/2023 | | 872 | | (11) | | | (11) | | 861 | 861 | | | |
| 100161535 | CENTERTON | AR | | 07/30/2024 | | 544 | | (12) | | | (12) | | 532 | 532 | | | |
| 100090027 | LINDSAY | CA | | 01/13/2023 | | 1,873 | | (44) | | | (44) | | 1,829 | 1,829 | | | |
| 100141619 | STAFFORD | VA | | 01/30/2024 | | 618 | | (21) | | | (21) | | 597 | 597 | | | |
| 100100550 | SAINT CLOUD | FL | | 04/27/2023 | | 1,004 | | 2 | | | 2 | | 1,006 | 1,006 | | | |
| 100135480 | ROSEVILLE | CA | | 11/13/2023 | | 919 | | 23 | | | 23 | | 942 | 942 | | | |
| 100061820 | CAPE CORAL | FL | | 07/01/2021 | | 1,551 | | (21) | | | (21) | | 1,530 | 1,530 | | | |
| 100152010 | FRIDLEY | MN | | 06/14/2024 | | 2,245 | | (68) | | | (68) | | 2,177 | 2,177 | | | |
| 100091369 | BUTLER | NJ | | 02/22/2023 | | 1,117 | | 2 | | | 2 | | 1,119 | 1,119 | | | |
| 100163069 | MCKINNEY | TX | | 08/13/2024 | | 562 | | (17) | | | (17) | | 545 | 545 | | | |
| 100101660 | PLAINFIELD | NJ | | 04/26/2023 | | 1,076 | | 6 | | | 6 | | 1,082 | 1,082 | | | |
| 100144256 | STOCKTON | CA | | 03/08/2024 | | 1,006 | | (40) | | | (40) | | 966 | 966 | | | |
| 100156898 | POCATELLO | ID | | 06/27/2024 | | 735 | | (19) | | | (19) | | 716 | 716 | | | |
| 100148607 | BAYOU VISTA | TX | | 04/12/2024 | | 844 | | (19) | | | (19) | | 825 | 825 | | | |
| 100090120 | VERNAL | UT | | 01/13/2023 | | 526 | | 12 | | | 12 | | 538 | 538 | | | |
| 100163047 | NAPLES | FL | | 08/13/2024 | | 280 | | (9) | | | (9) | | 271 | 271 | | | |
| 100134106 | HOMESTEAD | FL | | 12/08/2023 | | 695 | | (2) | | | (2) | | 693 | 693 | | | |
| 100120144 | DEARBORN | MI | | 08/11/2023 | | 698 | | (31) | | | (31) | | 667 | 667 | | | |
| 100031259 | CARSON | CA | | 03/29/2019 | | 749 | | 97 | | | 97 | | 846 | 846 | | | |
| 100151561 | KENT | WA | | 05/10/2024 | | 1,087 | | (14) | | | (14) | | 1,073 | 1,073 | | | |
| 100044405 | ALEXANDRIA | VA | | 11/19/2020 | | 1,677 | | (3) | | | (3) | | 1,674 | 1,674 | | | |
| 100119351 | HOUSTON | TX | | 07/31/2023 | | 1,006 | | | | | | | 1,006 | 1,006 | | | |
| 100087260 | PANAMA CITY BEACH | FL | | 10/25/2022 | | 1,416 | | 69 | | | 69 | | 1,485 | 1,485 | | | |
| 100132100 | CHELAN | WA | | 10/13/2023 | | 884 | | (7) | | | (7) | | 877 | 877 | | | |
| 100135414 | LAS VEGAS | NV | | 11/13/2023 | | 2,008 | | (16) | | | (16) | | 1,992 | 1,992 | | | |
| 100158661 | MC DONOUGH | GA | | 07/10/2024 | | 294 | | (3) | | | (3) | | 291 | 291 | | | |
| 100076755 | DELRAY BEACH | FL | | 12/30/2021 | | 1,412 | | (73) | | | (73) | | 1,339 | 1,339 | | | |
| 100156353 | EVANSVILLE | IN | | 07/25/2024 | | 526 | | (17) | | | (17) | | 509 | 509 | | | |
| 100136320 | BULLHEAD CITY | AZ | | 11/20/2023 | | 806 | | 3 | | | 3 | | 809 | 809 | | | |
| 100135159 | MOORESVILLE | NC | | 12/15/2023 | | 601 | | (8) | | | (8) | | 593 | 593 | | | |
| 100154524 | LOS ANGELES | CA | | 06/14/2024 | | 595 | | (8) | | | (8) | | 587 | 587 | | | |
| 100148901 | LAKELAND | FL | | 04/17/2024 | | 852 | | (14) | | | (14) | | 838 | 838 | | | |
| 100115417 | PANORAMA CITY | CA | | 07/17/2023 | | 1,374 | | (46) | | | (46) | | 1,328 | 1,328 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117136 | STATEN ISLAND | NY | | 07/20/2023 | | 1,632 | | 319 | | | 319 | | 1,951 | 1,951 | | | |
| 100150177 | WESTMINSTER | CO | | 04/30/2024 | | 619 | | (25) | | | (25) | | 594 | 594 | | | |
| 100129672 | WILMINGTON | NC | | 09/29/2023 | | 865 | | (4) | | | (4) | | 861 | 861 | | | |
| 100081186 | ATLANTA | GA | | 03/18/2022 | | 1,926 | | 52 | | | 52 | | 1,978 | 1,978 | | | |
| 100136924 | LOS ANGELES | CA | | 11/28/2023 | | 551 | | (10) | | | (10) | | 541 | 541 | | | |
| 100128493 | DENVER | CO | | 09/15/2023 | | 759 | | (11) | | | (11) | | 748 | 748 | | | |
| 100120086 | AUSTIN | TX | | 08/11/2023 | | 1,863 | | (34) | | | (34) | | 1,829 | 1,829 | | | |
| 100160592 | CHANDLER | AZ | | 07/19/2024 | | 203 | | (6) | | | (6) | | 197 | 197 | | | |
| 100103203 | PASSAIC | NJ | | 04/21/2023 | | 819 | | (12) | | | (12) | | 807 | 807 | | | |
| 100148587 | FAWNSKIN | CA | | 04/12/2024 | | 939 | | (3) | | | (3) | | 936 | 936 | | | |
| 100158844 | GREGORY | MI | | 07/12/2024 | | 244 | | (7) | | | (7) | | 237 | 237 | | | |
| 100144404 | VENICE | FL | | 03/07/2024 | | 770 | | (24) | | | (24) | | 746 | 746 | | | |
| 100143690 | DEER PARK | NY | | 02/22/2024 | | 1,330 | | (49) | | | (49) | | 1,281 | 1,281 | | | |
| 100139473 | FRESNO | CA | | 12/28/2023 | | 805 | | 9 | | | 9 | | 814 | 814 | | | |
| 100153863 | LAS VEGAS | NV | | 06/05/2024 | | 771 | | (44) | | | (44) | | 727 | 727 | | | |
| 100141378 | SURPRISE | AZ | | 01/30/2024 | | 1,927 | | (37) | | | (37) | | 1,890 | 1,890 | | | |
| 100160517 | LAKELAND | FL | | 07/19/2024 | | 203 | | (10) | | | (10) | | 193 | 193 | | | |
| 100151788 | BOWIE | MD | | 05/10/2024 | | 628 | | (11) | | | (11) | | 617 | 617 | | | |
| 100150475 | ROSEVILLE | CA | | 05/03/2024 | | 818 | | 54 | | | 54 | | 872 | 872 | | | |
| 100135569 | HYATTSVILLE | MD | | 11/13/2023 | | 929 | | | | | | | 929 | 929 | | | |
| 100155962 | ALBUQUERQUE | NM | | 06/18/2024 | | 478 | | (14) | | | (14) | | 464 | 464 | | | |
| 100148253 | LEANDER | TX | | 04/12/2024 | | 822 | | (20) | | | (20) | | 802 | 802 | | | |
| 100143201 | DENVER | CO | | 02/16/2024 | | 958 | | (31) | | | (31) | | 927 | 927 | | | |
| 100135107 | DAUPHIN ISLAND | AL | | 11/01/2023 | | 860 | | 22 | | | 22 | | 882 | 882 | | | |
| 100091176 | LAS VEGAS | NV | | 01/31/2023 | | 1,035 | | 64 | | | 64 | | 1,099 | 1,099 | | | |
| 100132144 | CONCORD | NC | | 10/13/2023 | | 998 | | 3 | | | 3 | | 1,001 | 1,001 | | | |
| 100120954 | SILVER SPRING | MD | | 08/30/2023 | | 876 | | 10 | | | 10 | | 886 | 886 | | | |
| 100143130 | BRADENTON | FL | | 02/16/2024 | | 855 | | (19) | | | (19) | | 836 | 836 | | | |
| 100057934 | RALEIGH | NC | | 06/30/2021 | | 2,998 | | (44) | | | (44) | | 2,954 | 2,954 | | | |
| 100127609 | INDIANAPOLIS | IN | | 09/08/2023 | | 863 | | (13) | | | (13) | | 850 | 850 | | | |
| 100146667 | LOGANVILLE | GA | | 03/20/2024 | | 885 | | (14) | | | (14) | | 871 | 871 | | | |
| 100158757 | SPANAWAY | WA | | 07/10/2024 | | 391 | | (7) | | | (7) | | 384 | 384 | | | |
| 100156820 | HENDERSON | CO | | 06/27/2024 | | 248 | | (1) | | | (1) | | 247 | 247 | | | |
| 100143527 | MONROE | NY | | 02/21/2024 | | 827 | | (1) | | | (1) | | 826 | 826 | | | |
| 100142830 | SANTEE | CA | | 02/09/2024 | | 875 | | (17) | | | (17) | | 858 | 858 | | | |
| 100143742 | HONOLULU | HI | | 04/05/2024 | | 885 | | (9) | | | (9) | | 876 | 876 | | | |
| 100152503 | KANSAS CITY | MO | | 05/17/2024 | | 821 | | (8) | | | (8) | | 813 | 813 | | | |
| 100103506 | RICHMOND | TX | | 05/08/2023 | | 696 | | (20) | | | (20) | | 676 | 676 | | | |
| 100100688 | LOS ANGELES | CA | | 04/28/2023 | | 3,066 | | 109 | | | 109 | | 3,175 | 3,175 | | | |
| 100157894 | PORT SAINT JOE | FL | | 07/09/2024 | | 411 | | 33 | | | 33 | | 444 | 444 | | | |
| 100140242 | HONOLULU | HI | | 01/18/2024 | | 773 | | (8) | | | (8) | | 765 | 765 | | | |
| 100153259 | FARIBAULT | MN | | 05/30/2024 | | 82,194 | | (729) | | | (729) | | 81,465 | 81,465 | | | |
| 100148667 | PORT SAINT LUCIE | FL | | 04/16/2024 | | 701 | | (28) | | | (28) | | 673 | 673 | | | |
| 100148564 | ARGYLE | TX | | 04/12/2024 | | 4,403 | | (19) | | | (19) | | 4,384 | 4,384 | | | |
| 100158679 | BRADENTON | FL | | 07/10/2024 | | 2,311 | | 65 | | | 65 | | 2,376 | 2,376 | | | |
| 100062075 | MIDDLETOWN | DE | | 07/01/2021 | | 3,268 | | (51) | | | (51) | | 3,217 | 3,217 | | | |
| 100148042 | MANTECA | CA | | 04/10/2024 | | 37,074 | | (680) | | | (680) | | 36,394 | 36,394 | | | |
| 100119427 | NEPTUNE | NJ | | 07/31/2023 | | 927 | | (66) | | | (66) | | 861 | 861 | | | |
| 100165068 | VINELAND | NJ | | 08/28/2024 | | 202 | | (9) | | | (9) | | 193 | 193 | | | |
| 100143312 | WOODLAND | CA | | 02/16/2024 | | 2,732 | | (35) | | | (35) | | 2,697 | 2,697 | | | |
| 100153024 | CANYON LAKE | TX | | 06/27/2024 | | 789 | | (22) | | | (22) | | 767 | 767 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141408 | FONTANA | CA | | 01/30/2024 | | 704 | | (15) | | | (15) | | 689 | 689 | | | |
| 100137574 | CHANTILLY | VA | | 12/08/2023 | | 3,109 | | 11 | | | 11 | | 3,120 | 3,120 | | | |
| 100117481 | GULF SHORES | AL | | 07/20/2023 | | 897 | | 5 | | | 5 | | 902 | 902 | | | |
| 100138757 | AUSTIN | TX | | 12/21/2023 | | 687 | | (21) | | | (21) | | 666 | 666 | | | |
| 100011226 | STOUGHTON | MA | | 01/27/2017 | | 2,279 | | 303 | | | 303 | | 2,582 | 2,582 | | | |
| 100119288 | LIBERTY HILL | TX | | 07/31/2023 | | 1,188 | | 29 | | | 29 | | 1,217 | 1,217 | | | |
| 100135724 | BEND | OR | | 11/10/2023 | | 845 | | (2) | | | (2) | | 843 | 843 | | | |
| 100119770 | ANCHORAGE | AK | | 08/08/2023 | | 718 | | (29) | | | (29) | | 689 | 689 | | | |
| 100080910 | DELRAY BEACH | FL | | 03/17/2022 | | 1,362 | | (69) | | | (69) | | 1,293 | 1,293 | | | |
| 100136910 | BARNETT | MO | | 11/27/2023 | | 1,669 | | 39 | | | 39 | | 1,708 | 1,708 | | | |
| 100153490 | GRASS VALLEY | CA | | 05/30/2024 | | 722 | | (25) | | | (25) | | 697 | 697 | | | |
| 100160877 | MABELVALE | AR | | 07/24/2024 | | 244 | | (7) | | | (7) | | 237 | 237 | | | |
| 100147538 | FRESNO | CA | | 04/03/2024 | | 4,084 | | (44) | | | (44) | | 4,040 | 4,040 | | | |
| 100115590 | CERES | CA | | 07/19/2023 | | 1,082 | | (37) | | | (37) | | 1,045 | 1,045 | | | |
| 100020281 | LOMITA | CA | | 07/17/2018 | | 2,040 | | (20) | | | (20) | | 2,020 | 2,020 | | | |
| 100156046 | KATY | TX | | 06/18/2024 | | 909 | | (5) | | | (5) | | 904 | 904 | | | |
| 100140023 | EPWORTH | GA | | 01/09/2024 | | 1,183 | | (30) | | | (30) | | 1,153 | 1,153 | | | |
| 100076470 | SOUTH EL MONTE | CA | | 12/21/2021 | | 5,117 | | (116) | | | (116) | | 5,001 | 5,001 | | | |
| 100079755 | ORLANDO | FL | | 04/25/2022 | | 3,559 | | (117) | | | (117) | | 3,442 | 3,442 | | | |
| 100159386 | DELAVAN | WI | | 07/15/2024 | | 762 | | (22) | | | (22) | | 740 | 740 | | | |
| 100144362 | SPRINGFIELD | MA | | 03/07/2024 | | 852 | | (15) | | | (15) | | 837 | 837 | | | |
| 100156341 | LINDEN | NJ | | 07/25/2024 | | 256 | | (10) | | | (10) | | 246 | 246 | | | |
| 100112798 | BROCKTON | MA | | 06/29/2023 | | 1,979 | | 421 | | | 421 | | 2,400 | 2,400 | | | |
| 100133907 | BRADENTON | FL | | 11/29/2023 | | 887 | | 37 | | | 37 | | 924 | 924 | | | |
| 100147833 | STOCKTON | CA | | 04/08/2024 | | 930 | | (17) | | | (17) | | 913 | 913 | | | |
| 100137893 | BATON ROUGE | LA | | 12/08/2023 | | 1,802 | | (70) | | | (70) | | 1,732 | 1,732 | | | |
| 100066937 | LAKE ELSINORE | CA | | 08/02/2021 | | 2,271 | | | | | | | 2,271 | 2,271 | | | |
| 100082609 | SANTA ANA | CA | | 04/14/2022 | | 1,540 | | (15) | | | (15) | | 1,525 | 1,525 | | | |
| 100155221 | SHORELINE | WA | | 07/19/2024 | | 496 | | (24) | | | (24) | | 472 | 472 | | | |
| 100080008 | LAFAYETTE | OR | | 04/08/2022 | | 1,807 | | 21 | | | 21 | | 1,828 | 1,828 | | | |
| 100153355 | PIMA | AZ | | 05/30/2024 | | 828 | | 5 | | | 5 | | 833 | 833 | | | |
| 100109914 | BOISE | ID | | 06/22/2023 | | 1,001 | | (23) | | | (23) | | 978 | 978 | | | |
| 100149349 | SPARKS | NV | | 04/24/2024 | | 5,600 | | 219 | | | 219 | | 5,819 | 5,819 | | | |
| 100103373 | SALT LAKE CITY | UT | | 06/16/2023 | | 578 | | (23) | | | (23) | | 555 | 555 | | | |
| 100079288 | CELINA | TX | | 02/28/2022 | | 1,410 | | (76) | | | (76) | | 1,334 | 1,334 | | | |
| 100103582 | KISSIMMEE | FL | | 05/08/2023 | | 845 | | (3) | | | (3) | | 842 | 842 | | | |
| 100144383 | OCEAN VIEW | DE | | 03/07/2024 | | 852 | | (16) | | | (16) | | 836 | 836 | | | |
| 100160226 | CORCORAN | MN | | 07/18/2024 | | 269 | | (5) | | | (5) | | 264 | 264 | | | |
| 100144342 | WINCHESTER | TN | | 03/07/2024 | | 765 | | (3) | | | (3) | | 762 | 762 | | | |
| 100158639 | MONTGOMERY | AL | | 07/10/2024 | | 269 | | (6) | | | (6) | | 263 | 263 | | | |
| 100083948 | SAINT LEONARD | MD | | 07/12/2022 | | 617 | | (4) | | | (4) | | 613 | 613 | | | |
| 100135712 | LOMPOC | CA | | 11/10/2023 | | 638 | | (3) | | | (3) | | 635 | 635 | | | |
| 100158447 | NEWTOWN SQUARE | PA | | 07/10/2024 | | 1,529 | | (44) | | | (44) | | 1,485 | 1,485 | | | |
| 100090942 | MARICOPA | AZ | | 01/31/2023 | | 617 | | 34 | | | 34 | | 651 | 651 | | | |
| 100159540 | KANSAS CITY | MO | | 07/15/2024 | | 274 | | (8) | | | (8) | | 266 | 266 | | | |
| 100031264 | LAKE FOREST | CA | | 03/29/2019 | | 1,636 | | 148 | | | 148 | | 1,784 | 1,784 | | | |
| 100158522 | LEHIGH ACRES | FL | | 07/10/2024 | | 418 | | (12) | | | (12) | | 406 | 406 | | | |
| 100153169 | HIALEAH | FL | | 05/30/2024 | | 911 | | 1 | | | 1 | | 912 | 912 | | | |
| 100146923 | KISSIMMEE | FL | | 03/26/2024 | | 767 | | (14) | | | (14) | | 753 | 753 | | | |
| 100058004 | NATIONAL CITY | CA | | 06/30/2021 | | 1,692 | | (64) | | | (64) | | 1,628 | 1,628 | | | |
| 100121006 | DAVENPORT | FL | | 08/30/2023 | | 2,962 | | 27 | | | 27 | | 2,989 | 2,989 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115303 | LANCASTER | CA | | 07/17/2023 | | 1,760 | | (37) | | | (37) | | 1,723 | 1,723 | | | |
| 100119982 | CHARLOTTE | NC | | 08/11/2023 | | 1,074 | | 5 | | | 5 | | 1,079 | 1,079 | | | |
| 100142897 | TOMS RIVER | NJ | | 02/09/2024 | | 458 | | (13) | | | (13) | | 445 | 445 | | | |
| 100148270 | ROGERS | AR | | 04/12/2024 | | 927 | | (17) | | | (17) | | 910 | 910 | | | |
| 100138297 | BLUE RIDGE | GA | | 12/18/2023 | | 857 | | (12) | | | (12) | | 845 | 845 | | | |
| 100153850 | ROCKLAND | MA | | 06/05/2024 | | 497 | | (12) | | | (12) | | 485 | 485 | | | |
| 100143179 | MOSES LAKE | WA | | 02/16/2024 | | 851 | | (16) | | | (16) | | 835 | 835 | | | |
| 100120687 | PARKER | CO | | 08/25/2023 | | 979 | | (7) | | | (7) | | 972 | 972 | | | |
| 100088982 | RIVIERA BEACH | FL | | 11/15/2022 | | 882 | | (9) | | | (9) | | 873 | 873 | | | |
| 100139165 | CARROLLTON | TX | | 12/28/2023 | | 810 | | (6) | | | (6) | | 804 | 804 | | | |
| 100144076 | ERIE | CO | | 03/07/2024 | | 1,003 | | (7) | | | (7) | | 996 | 996 | | | |
| 100151092 | SARGENT | TX | | 05/08/2024 | | 661 | | 3 | | | 3 | | 664 | 664 | | | |
| 100084608 | HARVEY | LA | | 08/02/2022 | | 613 | | 5 | | | 5 | | 618 | 618 | | | |
| 100147941 | BELGRADE | MT | | 04/08/2024 | | 996 | | (7) | | | (7) | | 989 | 989 | | | |
| 100142010 | TAMPA | FL | | 02/29/2024 | | 845 | | | | | | | 845 | 845 | | | |
| 100115793 | WESTON | TX | | 07/20/2023 | | 866 | | (23) | | | (23) | | 843 | 843 | | | |
| 100076360 | MODESTO | CA | | 12/23/2021 | | 1,477 | | (88) | | | (88) | | 1,389 | 1,389 | | | |
| 100138349 | HAMPSTEAD | NC | | 12/18/2023 | | 644 | | 1 | | | 1 | | 645 | 645 | | | |
| 100100033 | IRVINGTON | NJ | | 03/28/2023 | | 484 | | (8) | | | (8) | | 476 | 476 | | | |
| 100151429 | QUAKERTOWN | PA | | 05/10/2024 | | 834 | | (22) | | | (22) | | 812 | 812 | | | |
| 100153276 | LAS VEGAS | NV | | 05/30/2024 | | 813 | | (13) | | | (13) | | 800 | 800 | | | |
| 100091977 | LOS ANGELES | CA | | 02/07/2023 | | 844 | | (10) | | | (10) | | 834 | 834 | | | |
| 100149394 | LAVEEN | AZ | | 04/24/2024 | | 926 | | (9) | | | (9) | | 917 | 917 | | | |
| 100146877 | FRISCO | TX | | 03/26/2024 | | 839 | | (4) | | | (4) | | 835 | 835 | | | |
| 100141114 | CHICAGO | IL | | 01/30/2024 | | 667 | | (18) | | | (18) | | 649 | 649 | | | |
| 100147232 | CHICAGO | IL | | 03/28/2024 | | 486 | | (17) | | | (17) | | 469 | 469 | | | |
| 100132126 | PUYALLUP | WA | | 10/13/2023 | | 2,431 | | (26) | | | (26) | | 2,405 | 2,405 | | | |
| 100142535 | PHOENIX | AZ | | 02/08/2024 | | 830 | | (16) | | | (16) | | 814 | 814 | | | |
| 100159441 | BRIDGEPORT | PA | | 07/15/2024 | | 530 | | 12 | | | 12 | | 542 | 542 | | | |
| 100113233 | KENNEBUNK | ME | | 06/29/2023 | | 2,132 | | 512 | | | 512 | | 2,644 | 2,644 | | | |
| 4010065110 | Mobile | AL | | 01/10/2024 | | 750 | | (60) | | | (60) | | 690 | 690 | | | |
| 100080508 | LUCERNE VALLEY | CA | | 03/30/2022 | | 1,365 | | (44) | | | (44) | | 1,321 | 1,321 | | | |
| 100139209 | SUNNY ISLES BEACH | FL | | 12/28/2023 | | 655 | | (17) | | | (17) | | 638 | 638 | | | |
| 100149092 | EDGEWOOD | WA | | 04/19/2024 | | 903 | | (24) | | | (24) | | 879 | 879 | | | |
| 100130314 | ZEPHYRHILLS | FL | | 09/28/2023 | | 774 | | (15) | | | (15) | | 759 | 759 | | | |
| 100026776 | SIMI VALLEY | CA | | 09/26/2018 | | 2,196 | | 70 | | | 70 | | 2,266 | 2,266 | | | |
| 100120725 | CLIFTON | NJ | | 08/25/2023 | | 947 | | 8 | | | 8 | | 955 | 955 | | | |
| 100155087 | OVERGAARD | AZ | | 07/19/2024 | | 462 | | (18) | | | (18) | | 444 | 444 | | | |
| 100100110 | PALM BEACH GARDENS | FL | | 03/28/2023 | | 795 | | 4 | | | 4 | | 799 | 799 | | | |
| 100151441 | APEX | NC | | 05/10/2024 | | 807 | | (9) | | | (9) | | 798 | 798 | | | |
| 100143262 | SURPRISE | AZ | | 02/16/2024 | | 915 | | (16) | | | (16) | | 899 | 899 | | | |
| 100099736 | WYANDANCH | NY | | 02/28/2023 | | 782 | | (26) | | | (26) | | 756 | 756 | | | |
| 100149746 | BLOOMINGBURG | NY | | 04/26/2024 | | 280 | | (9) | | | (9) | | 271 | 271 | | | |
| 100152449 | POWDERLY | TX | | 05/17/2024 | | 812 | | (5) | | | (5) | | 807 | 807 | | | |
| 100151729 | MUNDELEIN | IL | | 05/10/2024 | | 549 | | (19) | | | (19) | | 530 | 530 | | | |
| 100108103 | SILVER SPRING | MD | | 05/24/2023 | | 688 | | (17) | | | (17) | | 671 | 671 | | | |
| 100142109 | MISSION VIEJO | CA | | 02/29/2024 | | 803 | | (10) | | | (10) | | 793 | 793 | | | |
| 100131581 | INDIAN TRAIL | NC | | 10/06/2023 | | 1,181 | | 18 | | | 18 | | 1,199 | 1,199 | | | |
| 100153698 | FRISCO | TX | | 05/31/2024 | | 2,284 | | (139) | | | (139) | | 2,145 | 2,145 | | | |
| 100119596 | SAN DIEGO | CA | | 07/31/2023 | | 969 | | (19) | | | (19) | | 950 | 950 | | | |
| 100120877 | OAK CREEK | WI | | 08/28/2023 | | 1,328 | | (16) | | | (16) | | 1,312 | 1,312 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100128215 | BELLINGHAM | WA | | 09/18/2023 | | 902 | | (3) | | | (3) | | 899 | 899 | | | |
| 100065711 | FERGUSON | NC | | 07/28/2021 | | 1,867 | | (50) | | | (50) | | 1,817 | 1,817 | | | |
| 100154627 | PEARBLOSSOM | CA | | 06/14/2024 | | 267 | | (6) | | | (6) | | 261 | 261 | | | |
| 100110344 | AUSTIN | TX | | 06/30/2023 | | 1,157 | | 15 | | | 15 | | 1,172 | 1,172 | | | |
| 100135152 | BURIEN | WA | | 12/15/2023 | | 786 | | (1) | | | (1) | | 785 | 785 | | | |
| 100136566 | COLUMBIA | MD | | 11/22/2023 | | 543 | | (7) | | | (7) | | 536 | 536 | | | |
| 100070431 | MILL VALLEY | CA | | 09/23/2021 | | 2,049 | | (30) | | | (30) | | 2,019 | 2,019 | | | |
| 100110161 | HYDE PARK | UT | | 06/30/2023 | | 1,079 | | 11 | | | 11 | | 1,090 | 1,090 | | | |
| 100091994 | PATERSON | NJ | | 02/09/2023 | | 875 | | (12) | | | (12) | | 863 | 863 | | | |
| 100083919 | PEORIA | AZ | | 07/12/2022 | | 987 | | (16) | | | (16) | | 971 | 971 | | | |
| 100142602 | KNOXVILLE | TN | | 02/08/2024 | | 1,010 | | 9 | | | 9 | | 1,019 | 1,019 | | | |
| 100154650 | NASHVILLE | TN | | 07/19/2024 | | 578 | | (15) | | | (15) | | 563 | 563 | | | |
| 100100890 | THORNTON | CO | | 04/28/2023 | | 1,209 | | 9 | | | 9 | | 1,218 | 1,218 | | | |
| 100100695 | LANHAM | MD | | 04/28/2023 | | 1,714 | | 81 | | | 81 | | 1,795 | 1,795 | | | |
| 100054204 | MAPLE LAKE | MN | | 03/23/2021 | | 815 | | (40) | | | (40) | | 775 | 775 | | | |
| 100140394 | CHANDLER | AZ | | 01/18/2024 | | 1,562 | | (42) | | | (42) | | 1,520 | 1,520 | | | |
| 100140010 | KEAAU | HI | | 01/09/2024 | | 971 | | (27) | | | (27) | | 944 | 944 | | | |
| 100144088 | VANCOUVER | WA | | 03/07/2024 | | 564 | | (9) | | | (9) | | 555 | 555 | | | |
| 100102930 | STUART | FL | | 06/22/2023 | | 1,756 | | (153) | | | (153) | | 1,603 | 1,603 | | | |
| 100144397 | SAN ANTONIO | TX | | 03/07/2024 | | 850 | | (10) | | | (10) | | 840 | 840 | | | |
| 100148811 | SPRING CITY | TN | | 04/17/2024 | | 915 | | (24) | | | (24) | | 891 | 891 | | | |
| 100100349 | PATCHOGUE | NY | | 04/27/2023 | | 1,444 | | 90 | | | 90 | | 1,534 | 1,534 | | | |
| 100130407 | AUSTIN | TX | | 09/28/2023 | | 628 | | (44) | | | (44) | | 584 | 584 | | | |
| 100099958 | PHOENIX | AZ | | 03/28/2023 | | 697 | | (21) | | | (21) | | 676 | 676 | | | |
| 100159305 | MANCHESTER | NJ | | 07/15/2024 | | 269 | | (7) | | | (7) | | 262 | 262 | | | |
| 100155116 | CANTON | GA | | 07/19/2024 | | 481 | | (18) | | | (18) | | 463 | 463 | | | |
| 100101034 | SEMINOLE | FL | | 04/28/2023 | | 2,394 | | 345 | | | 345 | | 2,739 | 2,739 | | | |
| 100102094 | LOS ANGELES | CA | | 04/14/2023 | | 1,190 | | (34) | | | (34) | | 1,156 | 1,156 | | | |
| 100127502 | CAROLINA BEACH | NC | | 09/08/2023 | | 925 | | (12) | | | (12) | | 913 | 913 | | | |
| 100130323 | PLACERVILLE | CA | | 09/28/2023 | | 3,005 | | (10) | | | (10) | | 2,995 | 2,995 | | | |
| 100154185 | OCEANSIDE | CA | | 07/11/2024 | | 254 | | (3) | | | (3) | | 251 | 251 | | | |
| 100139542 | TEMPLE HILLS | MD | | 12/28/2023 | | 567 | | (14) | | | (14) | | 553 | 553 | | | |
| 100133682 | WILMORE | KY | | 10/23/2023 | | 772 | | (6) | | | (6) | | 766 | 766 | | | |
| 100100552 | NORTH EAST | PA | | 04/27/2023 | | 795 | | (26) | | | (26) | | 769 | 769 | | | |
| 100120501 | SAN JACINTO | CA | | 08/18/2023 | | 491 | | 3 | | | 3 | | 494 | 494 | | | |
| 100099572 | YOUNGSVILLE | NC | | 04/06/2023 | | 1,293 | | (28) | | | (28) | | 1,265 | 1,265 | | | |
| 100120219 | PEACHTREE CITY | GA | | 08/18/2023 | | 6,590 | | (138) | | | (138) | | 6,452 | 6,452 | | | |
| 100138643 | AUSTIN | TX | | 02/02/2024 | | 552 | | (47) | | | (47) | | 505 | 505 | | | |
| 100150699 | NEW HAVEN | CT | | 05/06/2024 | | 759 | | (26) | | | (26) | | 733 | 733 | | | |
| 100119437 | WHEELER | OR | | 07/31/2023 | | 864 | | (10) | | | (10) | | 854 | 854 | | | |
| 100088299 | BAYVILLE | NJ | | 11/10/2022 | | 1,059 | | (6) | | | (6) | | 1,053 | 1,053 | | | |
| 100110138 | LOS BANOS | CA | | 06/29/2023 | | 935 | | (29) | | | (29) | | 906 | 906 | | | |
| 100157686 | NEW ORLEANS | LA | | 06/28/2024 | | 511 | | (15) | | | (15) | | 496 | 496 | | | |
| 100144422 | COSTA MESA | CA | | 03/07/2024 | | 907 | | (10) | | | (10) | | 897 | 897 | | | |
| 100100024 | FAIRFIELD | CA | | 03/28/2023 | | 782 | | (11) | | | (11) | | 771 | 771 | | | |
| 100154558 | SACRAMENTO | CA | | 06/14/2024 | | 846 | | (19) | | | (19) | | 827 | 827 | | | |
| 100142997 | MIAMI | FL | | 02/12/2024 | | 725 | | (25) | | | (25) | | 700 | 700 | | | |
| 100134555 | LOS ANGELES | CA | | 10/30/2023 | | 824 | | 14 | | | 14 | | 838 | 838 | | | |
| 100132495 | ISLE OF PALMS | SC | | 11/03/2023 | | 966 | | 45 | | | 45 | | 1,011 | 1,011 | | | |
| 100135945 | LIBERTY HILL | TX | | 11/15/2023 | | 2,201 | | (16) | | | (16) | | 2,185 | 2,185 | | | |
| 100132006 | VANCOUVER | WA | | 10/13/2023 | | 916 | | (14) | | | (14) | | 902 | 902 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128164 | PALMETTO | FL | | 09/18/2023 | | 858 | | (10) | | | (10) | | 848 | 848 | | | |
| 100150895 | CENTREVILLE | VA | | 05/08/2024 | | 851 | | (19) | | | (19) | | 832 | 832 | | | |
| 100142415 | CLOVIS | NM | | 02/05/2024 | | 423 | | (11) | | | (11) | | 412 | 412 | | | |
| 100102581 | DESERT HOT SPRINGS | CA | | 06/07/2023 | | 849 | | (27) | | | (27) | | 822 | 822 | | | |
| 100065638 | MOSCOW | ID | | 07/28/2021 | | 1,894 | | (44) | | | (44) | | 1,850 | 1,850 | | | |
| 100091402 | HAMPSTEAD | NC | | 02/22/2023 | | 1,086 | | 4 | | | 4 | | 1,090 | 1,090 | | | |
| 100131666 | POMONA | CA | | 10/06/2023 | | 872 | | 22 | | | 22 | | 894 | 894 | | | |
| 100118764 | LA MESA | CA | | 07/25/2023 | | 869 | | (26) | | | (26) | | 843 | 843 | | | |
| 100148179 | TACOMA | WA | | 04/12/2024 | | 894 | | (11) | | | (11) | | 883 | 883 | | | |
| 100142673 | JACKSON TOWNSHIP | NJ | | 02/08/2024 | | 793 | | (18) | | | (18) | | 775 | 775 | | | |
| 100147587 | RINGGOLD | LA | | 04/04/2024 | | 1,118 | | (14) | | | (14) | | 1,104 | 1,104 | | | |
| 100086521 | COVINGTON | WA | | 09/30/2022 | | 1,004 | | (16) | | | (16) | | 988 | 988 | | | |
| 100086653 | LONGVIEW | WA | | 09/30/2022 | | 1,194 | | 12 | | | 12 | | 1,206 | 1,206 | | | |
| 100149602 | WINCHESTER | CA | | 04/26/2024 | | 1,085 | | 11 | | | 11 | | 1,096 | 1,096 | | | |
| 100160222 | CRESCENT LAKE | OR | | 07/18/2024 | | 372 | | (7) | | | (7) | | 365 | 365 | | | |
| 100144042 | MCKINNEY | TX | | 03/07/2024 | | 836 | | (1) | | | (1) | | 835 | 835 | | | |
| 100141493 | SMYRNA | GA | | 01/30/2024 | | 717 | | (21) | | | (21) | | 696 | 696 | | | |
| 100132291 | WALL | NJ | | 10/13/2023 | | 1,293 | | | | | | | 1,293 | 1,293 | | | |
| 100161777 | PHILADELPHIA | PA | | 07/31/2024 | | 693 | | (23) | | | (23) | | 670 | 670 | | | |
| 100160193 | ROTONDA WEST | FL | | 07/18/2024 | | 269 | | 2 | | | 2 | | 271 | 271 | | | |
| 100084631 | GERVAIS | OR | | 08/02/2022 | | 568 | | (20) | | | (20) | | 548 | 548 | | | |
| 100055151 | ANTELOPE | CA | | 03/23/2021 | | 1,226 | | (109) | | | (109) | | 1,117 | 1,117 | | | |
| 100149322 | DOVER | FL | | 04/24/2024 | | 1,083 | | (9) | | | (9) | | 1,074 | 1,074 | | | |
| 100133470 | SAN DIEGO | CA | | 10/19/2023 | | 726 | | (19) | | | (19) | | 707 | 707 | | | |
| 100110542 | CAROLINA BEACH | NC | | 06/30/2023 | | 631 | | (15) | | | (15) | | 616 | 616 | | | |
| 100087154 | INDIALANTIC | FL | | 10/25/2022 | | 1,596 | | 180 | | | 180 | | 1,776 | 1,776 | | | |
| 100142549 | ANACORTES | WA | | 02/08/2024 | | 1,463 | | (9) | | | (9) | | 1,454 | 1,454 | | | |
| 100103294 | STOCKTON | CA | | 04/27/2023 | | 495 | | (13) | | | (13) | | 482 | 482 | | | |
| 100153925 | MANASSAS | VA | | 06/05/2024 | | 402 | | (24) | | | (24) | | 378 | 378 | | | |
| 100129386 | PLANO | TX | | 09/26/2023 | | 857 | | 11 | | | 11 | | 868 | 868 | | | |
| 100142762 | EATONTON | GA | | 02/08/2024 | | 826 | | (19) | | | (19) | | 807 | 807 | | | |
| 100088343 | MANSFIELD | TX | | 01/06/2023 | | 206 | | (16) | | | (16) | | 190 | 190 | | | |
| 100117913 | UNION CITY | CA | | 07/20/2023 | | 626 | | (25) | | | (25) | | 601 | 601 | | | |
| 100141237 | SILVER SPRING | MD | | 01/30/2024 | | 659 | | (6) | | | (6) | | 653 | 653 | | | |
| 100114923 | STOCKTON | CA | | 07/13/2023 | | 726 | | (19) | | | (19) | | 707 | 707 | | | |
| 100146986 | CHARLESTON | SC | | 03/26/2024 | | 923 | | (2) | | | (2) | | 921 | 921 | | | |
| 100144097 | LAGUNA NIGUEL | CA | | 03/07/2024 | | 911 | | (12) | | | (12) | | 899 | 899 | | | |
| 100136570 | LAS VEGAS | NV | | 11/22/2023 | | 346 | | (7) | | | (7) | | 339 | 339 | | | |
| 100140567 | FULLERTON | CA | | 01/19/2024 | | 754 | | (21) | | | (21) | | 733 | 733 | | | |
| 100129396 | MC ALLEN | TX | | 09/26/2023 | | 12,641 | | 237 | | | 237 | | 12,878 | 12,878 | | | |
| 100136161 | HIALEAH | FL | | 12/18/2023 | | 792 | | (11) | | | (11) | | 781 | 781 | | | |
| 100150553 | KILL DEVIL HILLS | NC | | 05/03/2024 | | 820 | | (13) | | | (13) | | 807 | 807 | | | |
| 4010063201 | Philadelphia | PA | | 04/29/2024 | | 250 | | (35) | | | (35) | | 215 | 215 | | | |
| 100053869 | NORWALK | CA | | 03/23/2021 | | 1,471 | | (17) | | | (17) | | 1,454 | 1,454 | | | |
| 100132506 | DAVENPORT | FL | | 11/03/2023 | | 594 | | 49 | | | 49 | | 643 | 643 | | | |
| 100158446 | YUCCA VALLEY | CA | | 07/10/2024 | | 558 | | (6) | | | (6) | | 552 | 552 | | | |
| 100060126 | NEWARK | CA | | 06/25/2021 | | 1,909 | | (61) | | | (61) | | 1,848 | 1,848 | | | |
| 100132064 | COLUMBIA | MO | | 10/13/2023 | | 568 | | (9) | | | (9) | | 559 | 559 | | | |
| 100074395 | SCOTTSVILLE | VA | | 12/02/2021 | | 1,881 | | (116) | | | (116) | | 1,765 | 1,765 | | | |
| 100112278 | SOUTH HAMILTON | MA | | 06/29/2023 | | 1,601 | | 315 | | | 315 | | 1,916 | 1,916 | | | |
| 100147980 | SAN JOSE | CA | | 04/10/2024 | | 923 | | (15) | | | (15) | | 908 | 908 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115534 | MIAMI | FL | | 07/19/2023 | | 391 | | (4) | | | (4) | | 387 | 387 | | | |
| 100057649 | FORT COLLINS | CO | | 06/30/2021 | | 2,011 | | (25) | | | (25) | | 1,986 | 1,986 | | | |
| 100089253 | GARLAND | TX | | 01/26/2023 | | 934 | | (3) | | | (3) | | 931 | 931 | | | |
| 100117067 | MIAMI | FL | | 07/20/2023 | | 1,248 | | 139 | | | 139 | | 1,387 | 1,387 | | | |
| 100079781 | POMPANO BEACH | FL | | 04/25/2022 | | 1,395 | | (73) | | | (73) | | 1,322 | 1,322 | | | |
| 100025774 | WATSONVILLE | CA | | 09/20/2018 | | 1,606 | | 141 | | | 141 | | 1,747 | 1,747 | | | |
| 100076065 | AUSTIN | TX | | 01/07/2022 | | 1,962 | | (35) | | | (35) | | 1,927 | 1,927 | | | |
| 100142753 | WALDORF | MD | | 02/08/2024 | | 746 | | (6) | | | (6) | | 740 | 740 | | | |
| 100158155 | CONVERSE | TX | | 07/09/2024 | | 267 | | (5) | | | (5) | | 262 | 262 | | | |
| 100157868 | TACOMA | WA | | 07/09/2024 | | 341 | | (5) | | | (5) | | 336 | 336 | | | |
| 100119601 | GAINESVILLE | FL | | 07/31/2023 | | 781 | | (20) | | | (20) | | 761 | 761 | | | |
| 100137940 | MELBOURNE BCH | FL | | 12/13/2023 | | 11,269 | | (123) | | | (123) | | 11,146 | 11,146 | | | |
| 100152262 | TOMS RIVER | NJ | | 05/17/2024 | | 823 | | (15) | | | (15) | | 808 | 808 | | | |
| 100141485 | VICTORVILLE | CA | | 01/30/2024 | | 687 | | (23) | | | (23) | | 664 | 664 | | | |
| 100114838 | BRYSON CITY | NC | | 07/10/2023 | | 1,175 | | (4) | | | (4) | | 1,171 | 1,171 | | | |
| 100148625 | ELIZABETHPORT | NJ | | 05/15/2024 | | 637 | | 2 | | | 2 | | 639 | 639 | | | |
| 100149692 | KEY BISCAYNE | FL | | 04/26/2024 | | 922 | | (5) | | | (5) | | 917 | 917 | | | |
| 100067519 | ROSELLE PARK | NJ | | 09/23/2021 | | 1,794 | | (46) | | | (46) | | 1,748 | 1,748 | | | |
| 100071055 | HAZLET | NJ | | 10/01/2021 | | 2,242 | | 16 | | | 16 | | 2,258 | 2,258 | | | |
| 100156750 | LOS ANGELES | CA | | 06/26/2024 | | 265 | | (12) | | | (12) | | 253 | 253 | | | |
| 100154986 | PEMBROKE PINES | FL | | 07/19/2024 | | 1,654 | | (45) | | | (45) | | 1,609 | 1,609 | | | |
| 100086908 | GREEN VALLEY | CA | | 10/24/2022 | | 984 | | (8) | | | (8) | | 976 | 976 | | | |
| 100071300 | LAHAINA | HI | | 10/01/2021 | | 2,679 | | 43 | | | 43 | | 2,722 | 2,722 | | | |
| 100079510 | PORTLAND | OR | | 04/25/2022 | | 1,650 | | (2) | | | (2) | | 1,648 | 1,648 | | | |
| 100011408 | RIDGEFIELD | CT | | 12/23/2016 | | 3,128 | | 406 | | | 406 | | 3,534 | 3,534 | | | |
| 100116242 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 1,180 | | 167 | | | 167 | | 1,347 | 1,347 | | | |
| 100143993 | HYANNIS | MA | | 02/29/2024 | | 3,738 | | (120) | | | (120) | | 3,618 | 3,618 | | | |
| 100160049 | AUBREY | TX | | 07/17/2024 | | 269 | | (2) | | | (2) | | 267 | 267 | | | |
| 100130354 | PORT SAINT LUCIE | FL | | 09/28/2023 | | 1,386 | | (22) | | | (22) | | 1,364 | 1,364 | | | |
| 100160102 | STOCKTON | CA | | 07/17/2024 | | 267 | | (6) | | | (6) | | 261 | 261 | | | |
| 100070896 | STEPHENS CITY | VA | | 10/01/2021 | | 3,592 | | (44) | | | (44) | | 3,548 | 3,548 | | | |
| 100084645 | MIAMI | FL | | 08/02/2022 | | 693 | | (74) | | | (74) | | 619 | 619 | | | |
| 100161976 | ROWLETT | TX | | 07/31/2024 | | 293 | | (5) | | | (5) | | 288 | 288 | | | |
| 100101643 | FRISCO | TX | | 04/26/2023 | | 1,282 | | 35 | | | 35 | | 1,317 | 1,317 | | | |
| 100065198 | COMMERCE CITY | CO | | 07/14/2021 | | 2,048 | | (38) | | | (38) | | 2,010 | 2,010 | | | |
| 100055689 | RANCHO SANTA MARGARITA | CA | | 03/23/2021 | | 2,620 | | (63) | | | (63) | | 2,557 | 2,557 | | | |
| 100140896 | NORTHRIDGE | CA | | 02/26/2024 | | 675 | | (32) | | | (32) | | 643 | 643 | | | |
| 100143218 | VANCOUVER | WA | | 02/16/2024 | | 1,105 | | 16 | | | 16 | | 1,121 | 1,121 | | | |
| 100076350 | ARVADA | CO | | 01/07/2022 | | 4,752 | | (117) | | | (117) | | 4,635 | 4,635 | | | |
| 100080034 | RIVERSIDE | CA | | 04/08/2022 | | 1,710 | | (18) | | | (18) | | 1,692 | 1,692 | | | |
| 100137220 | BONITA SPRINGS | FL | | 11/29/2023 | | 588 | | (19) | | | (19) | | 569 | 569 | | | |
| 100102050 | HIDDEN VALLEY LAKE | CA | | 04/14/2023 | | 772 | | (23) | | | (23) | | 749 | 749 | | | |
| 100142636 | CUMMING | GA | | 02/08/2024 | | 971 | | (8) | | | (8) | | 963 | 963 | | | |
| 100132078 | MUSCOY | CA | | 10/13/2023 | | 853 | | (12) | | | (12) | | 841 | 841 | | | |
| 100158024 | SUGAR LAND | TX | | 07/09/2024 | | 311 | | 1 | | | 1 | | 312 | 312 | | | |
| 100117615 | SPRING | TX | | 07/20/2023 | | 783 | | (8) | | | (8) | | 775 | 775 | | | |
| 100117145 | BAYSIDE | NY | | 07/20/2023 | | 1,586 | | 296 | | | 296 | | 1,882 | 1,882 | | | |
| 100142883 | POCONO LAKE | PA | | 02/09/2024 | | 824 | | (17) | | | (17) | | 807 | 807 | | | |
| 100151109 | ELK PARK | NC | | 05/08/2024 | | 896 | | (26) | | | (26) | | 870 | 870 | | | |
| 100119456 | GRASS VALLEY | CA | | 07/31/2023 | | 902 | | (13) | | | (13) | | 889 | 889 | | | |
| 100103200 | MOUNT VERNON | NY | | 04/21/2023 | | 734 | | (26) | | | (26) | | 708 | 708 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161169 | MIAMI | FL | | 07/25/2024 | | 285 | | (12) | | | (12) | | 273 | 273 | | | |
| 100091695 | SHAVER LAKE | CA | | 03/24/2023 | | 431 | | (15) | | | (15) | | 416 | 416 | | | |
| 100134831 | LOS ANGELES | CA | | 10/30/2023 | | 625 | | (30) | | | (30) | | 595 | 595 | | | |
| 100129594 | SALUDA | NC | | 09/29/2023 | | 1,027 | | 5 | | | 5 | | 1,032 | 1,032 | | | |
| 100044795 | SAINT PETERSBURG | FL | | 11/19/2020 | | 2,571 | | (130) | | | (130) | | 2,441 | 2,441 | | | |
| 100162544 | PORTLAND | OR | | 08/12/2024 | | 271 | | (4) | | | (4) | | 267 | 267 | | | |
| 100128185 | SHELTON | WA | | 09/18/2023 | | 1,912 | | 36 | | | 36 | | 1,948 | 1,948 | | | |
| 100154827 | BERGENFIELD | NJ | | 07/19/2024 | | 529 | | (18) | | | (18) | | 511 | 511 | | | |
| 100110707 | PORT SAINT LUCIE | FL | | 08/11/2023 | | 1,738 | | (62) | | | (62) | | 1,676 | 1,676 | | | |
| 100139194 | KISSIMMEE | FL | | 12/28/2023 | | 706 | | 9 | | | 9 | | 715 | 715 | | | |
| 100045529 | CLIFFSIDE PARK | NJ | | 11/25/2020 | | 1,075 | | (52) | | | (52) | | 1,023 | 1,023 | | | |
| 100151970 | MESA | AZ | | 06/14/2024 | | 506 | | (9) | | | (9) | | 497 | 497 | | | |
| 100137539 | DENVER | CO | | 12/08/2023 | | 776 | | (1) | | | (1) | | 775 | 775 | | | |
| 100129611 | LEES SUMMIT | MO | | 09/29/2023 | | 1,394 | | 116 | | | 116 | | 1,510 | 1,510 | | | |
| 100133123 | LAS VEGAS | NV | | 11/29/2023 | | 718 | | (3) | | | (3) | | 715 | 715 | | | |
| 100153239 | KENNETT SQUARE | PA | | 05/30/2024 | | 4,184 | | (5) | | | (5) | | 4,179 | 4,179 | | | |
| 100082150 | MIAMI | FL | | 04/14/2022 | | 1,587 | | (37) | | | (37) | | 1,550 | 1,550 | | | |
| 100088206 | LAKE ELSINORE | CA | | 10/13/2022 | | 1,418 | | (37) | | | (37) | | 1,381 | 1,381 | | | |
| 100128408 | HUNTLEY | IL | | 09/15/2023 | | 490 | | (14) | | | (14) | | 476 | 476 | | | |
| 100014838 | NEW BUFFALO | MI | | 11/28/2017 | | 3,241 | | (48) | | | (48) | | 3,193 | 3,193 | | | |
| 100136012 | POWELL | TN | | 11/16/2023 | | 756 | | (12) | | | (12) | | 744 | 744 | | | |
| 100156463 | HERRIMAN | UT | | 06/24/2024 | | 280 | | (3) | | | (3) | | 277 | 277 | | | |
| 100135502 | SCHAUMBURG | IL | | 11/13/2023 | | 1,148 | | 78 | | | 78 | | 1,226 | 1,226 | | | |
| 100149094 | MIAMI | FL | | 04/19/2024 | | 766 | | (21) | | | (21) | | 745 | 745 | | | |
| 100090337 | MARIPOSA | CA | | 12/22/2022 | | 432 | | (3) | | | (3) | | 429 | 429 | | | |
| 100031452 | ANTIOCH | CA | | 03/29/2019 | | 1,707 | | 150 | | | 150 | | 1,857 | 1,857 | | | |
| 100119299 | LAKEWOOD | NJ | | 07/31/2023 | | 1,039 | | 1 | | | 1 | | 1,040 | 1,040 | | | |
| 100063667 | NORTH BELLMORE | NY | | 07/01/2021 | | 2,486 | | 16 | | | 16 | | 2,502 | 2,502 | | | |
| 100147370 | SANDY | UT | | 05/08/2024 | | 847 | | (32) | | | (32) | | 815 | 815 | | | |
| 100116819 | TEMECULA | CA | | 07/20/2023 | | 1,645 | | 191 | | | 191 | | 1,836 | 1,836 | | | |
| 100135277 | ROCKAWAY BEACH | OR | | 11/08/2023 | | 1,769 | | 24 | | | 24 | | 1,793 | 1,793 | | | |
| 100065354 | EVANSTON | IL | | 07/28/2021 | | 1,854 | | (59) | | | (59) | | 1,795 | 1,795 | | | |
| 100117725 | WEST COVINA | CA | | 07/20/2023 | | 1,019 | | 6 | | | 6 | | 1,025 | 1,025 | | | |
| 100088170 | GALT | CA | | 10/25/2022 | | 846 | | (26) | | | (26) | | 820 | 820 | | | |
| 100116762 | ELMHURST | NY | | 07/20/2023 | | 1,838 | | 568 | | | 568 | | 2,406 | 2,406 | | | |
| 100024889 | ARLETA | CA | | 09/20/2018 | | 1,407 | | 212 | | | 212 | | 1,619 | 1,619 | | | |
| 100149017 | PORTLAND | OR | | 04/19/2024 | | 805 | | (11) | | | (11) | | 794 | 794 | | | |
| 100087471 | PERRIS | CA | | 10/25/2022 | | 1,320 | | 61 | | | 61 | | 1,381 | 1,381 | | | |
| 100137405 | RICHMOND | TX | | 01/11/2024 | | 667 | | (33) | | | (33) | | 634 | 634 | | | |
| 100057618 | NEWARK | NJ | | 06/30/2021 | | 1,984 | | (25) | | | (25) | | 1,959 | 1,959 | | | |
| 100152240 | LAKE MARY | FL | | 05/17/2024 | | 894 | | (2) | | | (2) | | 892 | 892 | | | |
| 100140918 | MIAMI | FL | | 02/26/2024 | | 608 | | (17) | | | (17) | | 591 | 591 | | | |
| 100149696 | NEW YORK | NY | | 04/26/2024 | | 895 | | (16) | | | (16) | | 879 | 879 | | | |
| 100136038 | RALEIGH | NC | | 11/16/2023 | | 516 | | (24) | | | (24) | | 492 | 492 | | | |
| 100153660 | SUN CITY CENTER | FL | | 05/31/2024 | | 780 | | (21) | | | (21) | | 759 | 759 | | | |
| 100144028 | SAN BERNARDINO | CA | | 03/07/2024 | | 923 | | 3 | | | 3 | | 926 | 926 | | | |
| 100091672 | ESSEX | MD | | 01/27/2023 | | 526 | | (5) | | | (5) | | 521 | 521 | | | |
| 100151558 | SPANAWAY | WA | | 05/10/2024 | | 889 | | (6) | | | (6) | | 883 | 883 | | | |
| 100137043 | PORT SAINT LUCIE | FL | | 11/28/2023 | | 1,122 | | 12 | | | 12 | | 1,134 | 1,134 | | | |
| 100128000 | KENT | WA | | 09/08/2023 | | 1,158 | | 67 | | | 67 | | 1,225 | 1,225 | | | |
| 100144188 | SAVANNAH | GA | | 03/07/2024 | | 924 | | (7) | | | (7) | | 917 | 917 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147003 | LACEY | WA | | 03/27/2024 | | 935 | | (16) | | | (16) | | 919 | 919 | | | |
| 100026748 | SCOTTSDALE | AZ | | 09/26/2018 | | 5,168 | | 144 | | | 144 | | 5,312 | 5,312 | | | |
| 100101958 | KISSIMMEE | FL | | 04/14/2023 | | 499 | | (37) | | | (37) | | 462 | 462 | | | |
| 100127600 | VALDEZ | NM | | 09/08/2023 | | 851 | | 2 | | | 2 | | 853 | 853 | | | |
| 100076364 | SARASOTA | FL | | 12/23/2021 | | 1,359 | | (89) | | | (89) | | 1,270 | 1,270 | | | |
| 100118928 | PAHRUMP | NV | | 07/27/2023 | | 797 | | 2 | | | 2 | | 799 | 799 | | | |
| 100144068 | LOGANVILLE | GA | | 03/07/2024 | | 1,086 | | 36 | | | 36 | | 1,122 | 1,122 | | | |
| 100108477 | LOWELL | MA | | 05/25/2023 | | 2,275 | | (48) | | | (48) | | 2,227 | 2,227 | | | |
| 100108035 | MESA | AZ | | 05/25/2023 | | 2,851 | | 128 | | | 128 | | 2,979 | 2,979 | | | |
| 100119249 | SURPRISE | AZ | | 07/31/2023 | | 869 | | (13) | | | (13) | | 856 | 856 | | | |
| 100135141 | STOCKTON | CA | | 11/03/2023 | | 1,378 | | (33) | | | (33) | | 1,345 | 1,345 | | | |
| 100141906 | PALMDALE | CA | | 03/27/2024 | | 733 | | (20) | | | (20) | | 713 | 713 | | | |
| 100084773 | MIAMI | FL | | 08/02/2022 | | 704 | | (77) | | | (77) | | 627 | 627 | | | |
| 100088861 | SEATTLE | WA | | 11/15/2022 | | 1,003 | | 6 | | | 6 | | 1,009 | 1,009 | | | |
| 100133110 | DAVENPORT | FL | | 11/29/2023 | | 833 | | 28 | | | 28 | | 861 | 861 | | | |
| 100080178 | BELLEVIEW | FL | | 02/25/2022 | | 99 | | 9 | | | 9 | | 108 | 108 | | | |
| 100099564 | DACULA | GA | | 02/17/2023 | | 616 | | (7) | | | (7) | | 609 | 609 | | | |
| 100014329 | SILVER SPRING | MD | | 09/27/2017 | | 4,668 | | 344 | | | 344 | | 5,012 | 5,012 | | | |
| 100101017 | NORTH LAS VEGAS | NV | | 04/28/2023 | | 1,990 | | 141 | | | 141 | | 2,131 | 2,131 | | | |
| 100147471 | LYNWOOD | CA | | 04/03/2024 | | 770 | | (33) | | | (33) | | 737 | 737 | | | |
| 100160907 | SAINT PETERSBURG | FL | | 07/24/2024 | | 393 | | (5) | | | (5) | | 388 | 388 | | | |
| 100146972 | HOMESTEAD | FL | | 03/26/2024 | | 894 | | 3 | | | 3 | | 897 | 897 | | | |
| 100109243 | HOLLYWOOD | FL | | 07/21/2023 | | 722 | | (35) | | | (35) | | 687 | 687 | | | |
| 100071581 | SAN PEDRO | CA | | 10/14/2021 | | 1,815 | | (59) | | | (59) | | 1,756 | 1,756 | | | |
| 100087005 | ATLANTA | GA | | 11/04/2022 | | 1,788 | | 18 | | | 18 | | 1,806 | 1,806 | | | |
| 100028675 | NORTH BERGEN | NJ | | 10/26/2018 | | 1,393 | | 122 | | | 122 | | 1,515 | 1,515 | | | |
| 100151488 | WEST ORANGE | NJ | | 05/10/2024 | | 887 | | (8) | | | (8) | | 879 | 879 | | | |
| 100163142 | KNOXVILLE | TN | | 08/13/2024 | | 301 | | (6) | | | (6) | | 295 | 295 | | | |
| 100107796 | HOMESTEAD | FL | | 05/19/2023 | | 1,256 | | 56 | | | 56 | | 1,312 | 1,312 | | | |
| 100054524 | MISSION HILLS | CA | | 03/23/2021 | | 2,124 | | (69) | | | (69) | | 2,055 | 2,055 | | | |
| 100110354 | GLEN ST MARY | FL | | 06/30/2023 | | 868 | | (1) | | | (1) | | 867 | 867 | | | |
| 100142917 | MONTE | CA | | 02/09/2024 | | 526 | | (1) | | | (1) | | 525 | 525 | | | |
| 100147997 | DENVER | CO | | 04/10/2024 | | 893 | | (14) | | | (14) | | 879 | 879 | | | |
| 100110205 | LAKEWAY | TX | | 06/30/2023 | | 1,223 | | 16 | | | 16 | | 1,239 | 1,239 | | | |
| 100115932 | EXPORT | PA | | 07/20/2023 | | 863 | | (2) | | | (2) | | 861 | 861 | | | |
| 100161921 | SALT LAKE CITY | UT | | 07/31/2024 | | 314 | | 22 | | | 22 | | 336 | 336 | | | |
| 100043034 | BENICIA | CA | | 05/28/2020 | | 3,149 | | 224 | | | 224 | | 3,373 | 3,373 | | | |
| 100102887 | BEACHWOOD | NJ | | 06/22/2023 | | 755 | | (3) | | | (3) | | 752 | 752 | | | |
| 100147028 | BIG BEAR LAKE | CA | | 03/27/2024 | | 853 | | (7) | | | (7) | | 846 | 846 | | | |
| 100141695 | HILLSBORO | OR | | 01/30/2024 | | 629 | | (23) | | | (23) | | 606 | 606 | | | |
| 100072001 | MISSOURI CITY | TX | | 10/29/2021 | | 1,571 | | (69) | | | (69) | | 1,502 | 1,502 | | | |
| 100137944 | BAKERSFIELD | CA | | 12/13/2023 | | 760 | | (14) | | | (14) | | 746 | 746 | | | |
| 100146994 | SARASOTA | FL | | 03/27/2024 | | 2,993 | | 14 | | | 14 | | 3,007 | 3,007 | | | |
| 100137955 | LITTLE EGG HARBOR | NJ | | 12/13/2023 | | 699 | | 2 | | | 2 | | 701 | 701 | | | |
| 100155883 | MCKINNEY | TX | | 06/17/2024 | | 609 | | 4 | | | 4 | | 613 | 613 | | | |
| 100090373 | SAN ANTONIO | TX | | 02/03/2023 | | 647 | | (50) | | | (50) | | 597 | 597 | | | |
| 100117862 | NEWARK | NJ | | 07/20/2023 | | 408 | | (3) | | | (3) | | 405 | 405 | | | |
| 100128267 | ROYSE CITY | TX | | 09/14/2023 | | 1,668 | | (41) | | | (41) | | 1,627 | 1,627 | | | |
| 100150794 | EAST FALMOUTH | MA | | 05/08/2024 | | 1,105 | | (17) | | | (17) | | 1,088 | 1,088 | | | |
| 100129228 | MARATHON | FL | | 11/03/2023 | | 778 | | (14) | | | (14) | | 764 | 764 | | | |
| 100118120 | PUNTA GORDA | FL | | 07/20/2023 | | 500 | | (21) | | | (21) | | 479 | 479 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151052 | SAN JACINTO | CA | | 05/08/2024 | | 1,273 | | 71 | | | 71 | | 1,344 | 1,344 | | | |
| 100165758 | VERO BEACH | FL | | 08/29/2024 | | 1,507 | | (73) | | | (73) | | 1,434 | 1,434 | | | |
| 100151553 | NASHVILLE | TN | | 05/10/2024 | | 844 | | (12) | | | (12) | | 832 | 832 | | | |
| 100074470 | PROVIDENCE | RI | | 12/02/2021 | | 1,582 | | (84) | | | (84) | | 1,498 | 1,498 | | | |
| 100120150 | PEPPER PIKE | OH | | 08/11/2023 | | 721 | | (3) | | | (3) | | 718 | 718 | | | |
| 100154846 | LINCOLN | CA | | 07/19/2024 | | 554 | | (15) | | | (15) | | 539 | 539 | | | |
| 100152703 | ERIE | CO | | 05/17/2024 | | 1,211 | | 102 | | | 102 | | 1,313 | 1,313 | | | |
| 100126295 | MEDFORD | NY | | 08/30/2023 | | 808 | | (22) | | | (22) | | 786 | 786 | | | |
| 100131819 | LIVONIA | MI | | 10/06/2023 | | 704 | | (12) | | | (12) | | 692 | 692 | | | |
| 100127468 | GILBERT | AZ | | 09/08/2023 | | 2,238 | | (20) | | | (20) | | 2,218 | 2,218 | | | |
| 100146905 | CHATTANOOGA | TN | | 03/26/2024 | | 757 | | (3) | | | (3) | | 754 | 754 | | | |
| 100142540 | WEST JORDAN | UT | | 02/08/2024 | | 929 | | (6) | | | (6) | | 923 | 923 | | | |
| 100147882 | RENO | NV | | 04/08/2024 | | 1,381 | | 6 | | | 6 | | 1,387 | 1,387 | | | |
| 100146900 | CHATTANOOGA | TN | | 03/26/2024 | | 757 | | (3) | | | (3) | | 754 | 754 | | | |
| 100133860 | LAS VEGAS | NV | | 10/20/2023 | | 797 | | 10 | | | 10 | | 807 | 807 | | | |
| 100087722 | SYRACUSE | UT | | 10/07/2022 | | 2,076 | | (49) | | | (49) | | 2,027 | 2,027 | | | |
| 100153337 | SANIBEL | FL | | 05/30/2024 | | 71,159 | | 842 | | | 842 | | 72,001 | 72,001 | | | |
| 100129411 | SAN DIEGO | CA | | 09/26/2023 | | 1,029 | | 12 | | | 12 | | 1,041 | 1,041 | | | |
| 100147008 | WASHINGTON | DC | | 03/27/2024 | | 1,379 | | (6) | | | (6) | | 1,373 | 1,373 | | | |
| 100081329 | WEST LAKE HILLS | TX | | 03/18/2022 | | 2,064 | | 78 | | | 78 | | 2,142 | 2,142 | | | |
| 100102040 | LAS VEGAS | NV | | 04/14/2023 | | 2,333 | | (159) | | | (159) | | 2,174 | 2,174 | | | |
| 100120291 | MANSFIELD | TX | | 08/18/2023 | | 2,721 | | (57) | | | (57) | | 2,664 | 2,664 | | | |
| 100071552 | LOS ANGELES | CA | | 10/14/2021 | | 2,060 | | (44) | | | (44) | | 2,016 | 2,016 | | | |
| 100091050 | CROWLEY | TX | | 01/31/2023 | | 554 | | (42) | | | (42) | | 512 | 512 | | | |
| 100141751 | EL MIRAGE | AZ | | 01/30/2024 | | 338 | | (16) | | | (16) | | 322 | 322 | | | |
| 100153818 | CONCORD | NC | | 07/10/2024 | | 365 | | (21) | | | (21) | | 344 | 344 | | | |
| 100025808 | ARLETA | CA | | 09/20/2018 | | 1,810 | | 64 | | | 64 | | 1,874 | 1,874 | | | |
| 100147890 | MERCED | CA | | 04/08/2024 | | 1,629 | | 74 | | | 74 | | 1,703 | 1,703 | | | |
| 100127652 | SAINT AUGUSTINE | FL | | 09/08/2023 | | 926 | | (7) | | | (7) | | 919 | 919 | | | |
| 100140311 | BREMERTON | WA | | 01/18/2024 | | 752 | | (21) | | | (21) | | 731 | 731 | | | |
| 100120226 | SURPRISE | AZ | | 08/18/2023 | | 651 | | (23) | | | (23) | | 628 | 628 | | | |
| 100119241 | CLEARWATER BEACH | FL | | 07/31/2023 | | 3,138 | | (11) | | | (11) | | 3,127 | 3,127 | | | |
| 100137792 | LANCASTER | CA | | 12/08/2023 | | 983 | | (7) | | | (7) | | 976 | 976 | | | |
| 100128474 | AURORA | CO | | 09/15/2023 | | 828 | | (23) | | | (23) | | 805 | 805 | | | |
| 100128210 | COLLEGE STATION | TX | | 09/18/2023 | | 3,117 | | 40 | | | 40 | | 3,157 | 3,157 | | | |
| 100156729 | CARROLLTON | TX | | 06/26/2024 | | 209 | | (13) | | | (13) | | 196 | 196 | | | |
| 100143418 | NORTH GRAFTON | MA | | 02/16/2024 | | 541 | | (7) | | | (7) | | 534 | 534 | | | |
| 100151495 | ROUND ROCK | TX | | 05/10/2024 | | 909 | | | | | | | 909 | 909 | | | |
| 100153321 | MILLVILLE | DE | | 05/30/2024 | | 1,000 | | 28 | | | 28 | | 1,028 | 1,028 | | | |
| 100114919 | ROSWELL | GA | | 07/13/2023 | | 1,114 | | (27) | | | (27) | | 1,087 | 1,087 | | | |
| 100120883 | GALVESTON | TX | | 08/28/2023 | | 1,697 | | (16) | | | (16) | | 1,681 | 1,681 | | | |
| 100117959 | HOUSTON | TX | | 07/20/2023 | | 869 | | (12) | | | (12) | | 857 | 857 | | | |
| 100149827 | MANASSAS | VA | | 04/29/2024 | | 683 | | (15) | | | (15) | | 668 | 668 | | | |
| 100109573 | LEOMINSTER | MA | | 06/14/2023 | | 803 | | (17) | | | (17) | | 786 | 786 | | | |
| 100139644 | CLINTON | CT | | 12/28/2023 | | 637 | | (27) | | | (27) | | 610 | 610 | | | |
| 100160090 | CAPE CORAL | FL | | 07/17/2024 | | 265 | | (6) | | | (6) | | 259 | 259 | | | |
| 100127593 | SPARKS | NV | | 09/08/2023 | | 1,354 | | 93 | | | 93 | | 1,447 | 1,447 | | | |
| 100136557 | LEHI | UT | | 11/20/2023 | | 752 | | (4) | | | (4) | | 748 | 748 | | | |
| 100129546 | HEBER CITY | UT | | 09/29/2023 | | 1,732 | | 123 | | | 123 | | 1,855 | 1,855 | | | |
| 100144192 | PORT ORCHARD | WA | | 03/07/2024 | | 1,019 | | 2 | | | 2 | | 1,021 | 1,021 | | | |
| 100143023 | BRIDGEPORT | CT | | 02/12/2024 | | 491 | | 4 | | | 4 | | 495 | 495 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142739 | PORT ST LUCIE | FL | | 02/08/2024 | | 747 | | (13) | | | (13) | | 734 | 734 | | | |
| 100080888 | FRESNO | CA | | 03/10/2022 | | 1,672 | | (91) | | | (91) | | 1,581 | 1,581 | | | |
| 100148549 | OLYMPIA | WA | | 04/12/2024 | | 812 | | (19) | | | (19) | | 793 | 793 | | | |
| 100134076 | HANFORD | CA | | 10/27/2023 | | 739 | | (12) | | | (12) | | 727 | 727 | | | |
| 100143133 | AUBURN | WA | | 02/16/2024 | | 813 | | (20) | | | (20) | | 793 | 793 | | | |
| 100025927 | STOCKTON | CA | | 09/20/2018 | | 1,107 | | 186 | | | 186 | | 1,293 | 1,293 | | | |
| 100119858 | PITTSBURGH | PA | | 08/10/2023 | | 685 | | (19) | | | (19) | | 666 | 666 | | | |
| 100160904 | ROYERSFORD | PA | | 07/24/2024 | | 298 | | (5) | | | (5) | | 293 | 293 | | | |
| 100149480 | MC ALLEN | TX | | 04/24/2024 | | 801 | | (23) | | | (23) | | 778 | 778 | | | |
| 100087413 | MICCO | FL | | 10/25/2022 | | 1,341 | | 116 | | | 116 | | 1,457 | 1,457 | | | |
| 100060086 | RIVERSIDE | CA | | 06/25/2021 | | 2,284 | | (69) | | | (69) | | 2,215 | 2,215 | | | |
| 100151567 | NORTH LAS VEGAS | NV | | 05/10/2024 | | 801 | | (20) | | | (20) | | 781 | 781 | | | |
| 100139972 | OCEANSIDE | CA | | 01/09/2024 | | 559 | | (14) | | | (14) | | 545 | 545 | | | |
| 100120308 | MONROEVILLE | PA | | 08/18/2023 | | 635 | | (23) | | | (23) | | 612 | 612 | | | |
| 100089075 | SIMPSONVILLE | SC | | 01/06/2023 | | 559 | | (16) | | | (16) | | 543 | 543 | | | |
| 100144504 | LEESBURG | FL | | 04/26/2024 | | 740 | | (32) | | | (32) | | 708 | 708 | | | |
| 100151557 | TAVERNIER | FL | | 05/10/2024 | | 821 | | (18) | | | (18) | | 803 | 803 | | | |
| 100144468 | ROSEVILLE | CA | | 04/26/2024 | | 2,288 | | (20) | | | (20) | | 2,268 | 2,268 | | | |
| 100142640 | PORT SAINT LUCIE | FL | | 02/08/2024 | | 747 | | (24) | | | (24) | | 723 | 723 | | | |
| 100128727 | MEDFORD | NY | | 09/21/2023 | | 801 | | (13) | | | (13) | | 788 | 788 | | | |
| 100155353 | LOS ANGELES | CA | | 06/18/2024 | | 418 | | (16) | | | (16) | | 402 | 402 | | | |
| 100116152 | WILDOMAR | CA | | 07/20/2023 | | 1,349 | | 165 | | | 165 | | 1,514 | 1,514 | | | |
| 100151079 | HIGHLANDS RANCH | CO | | 05/08/2024 | | 907 | | (11) | | | (11) | | 896 | 896 | | | |
| 4010049486 | Camden | NJ | | 05/31/2023 | | 857 | | (84) | | | (84) | | 773 | 773 | | | |
| 100120911 | MOSELEY | VA | | 08/30/2023 | | 940 | | 17 | | | 17 | | 957 | 957 | | | |
| 100084818 | TAMPA | FL | | 08/02/2022 | | 833 | | (13) | | | (13) | | 820 | 820 | | | |
| 100146670 | WESLEY CHAPEL | FL | | 03/20/2024 | | 688 | | (37) | | | (37) | | 651 | 651 | | | |
| 100128810 | STONE MOUNTAIN | GA | | 09/21/2023 | | 402 | | (23) | | | (23) | | 379 | 379 | | | |
| 100076790 | VALRICO | FL | | 12/27/2021 | | 1,402 | | (131) | | | (131) | | 1,271 | 1,271 | | | |
| 100117221 | ORADELL | NJ | | 07/20/2023 | | 1,386 | | 209 | | | 209 | | 1,595 | 1,595 | | | |
| 100150124 | FREDERICKSBURG | VA | | 06/14/2024 | | 412 | | (16) | | | (16) | | 396 | 396 | | | |
| 100151288 | TRACY | CA | | 05/10/2024 | | 914 | | (11) | | | (11) | | 903 | 903 | | | |
| 100117691 | DAVENPORT | FL | | 07/20/2023 | | 798 | | 76 | | | 76 | | 874 | 874 | | | |
| 100128214 | BRIGANTINE | NJ | | 09/18/2023 | | 1,007 | | (4) | | | (4) | | 1,003 | 1,003 | | | |
| 100157850 | LAMBERTVILLE | NJ | | 07/09/2024 | | 280 | | (3) | | | (3) | | 277 | 277 | | | |
| 100117069 | SEVIERVILLE | TN | | 07/20/2023 | | 1,318 | | 101 | | | 101 | | 1,419 | 1,419 | | | |
| 100143080 | MINNEAPOLIS | MN | | 02/16/2024 | | 820 | | (11) | | | (11) | | 809 | 809 | | | |
| 100155045 | GLENDALE | AZ | | 07/19/2024 | | 782 | | (17) | | | (17) | | 765 | 765 | | | |
| 100137818 | PEARLAND | TX | | 12/08/2023 | | 825 | | (31) | | | (31) | | 794 | 794 | | | |
| 100133644 | OOLTEWAH | TN | | 10/23/2023 | | 3,224 | | 21 | | | 21 | | 3,245 | 3,245 | | | |
| 100088032 | NORTH HOLLYWOOD AREA CITY OF | CA | | 10/25/2022 | | 834 | | (27) | | | (27) | | 807 | 807 | | | |
| 100158007 | KISSIMMEE | FL | | 07/09/2024 | | 266 | | (4) | | | (4) | | 262 | 262 | | | |
| 100133451 | JORDAN | MN | | 10/19/2023 | | 821 | | (14) | | | (14) | | 807 | 807 | | | |
| 100153399 | ASHFORD | CT | | 05/30/2024 | | 783 | | (18) | | | (18) | | 765 | 765 | | | |
| 100136431 | COACHELLA | CA | | 11/20/2023 | | 1,140 | | 99 | | | 99 | | 1,239 | 1,239 | | | |
| 100138887 | VANCOUVER | WA | | 12/21/2023 | | 876 | | (18) | | | (18) | | 858 | 858 | | | |
| 100147055 | SCOTTSDALE | AZ | | 03/27/2024 | | 855 | | (11) | | | (11) | | 844 | 844 | | | |
| 100117732 | SUGAR LAND | TX | | 07/20/2023 | | 1,290 | | 170 | | | 170 | | 1,460 | 1,460 | | | |
| 100136363 | SCRANTON | PA | | 11/20/2023 | | 777 | | 8 | | | 8 | | 785 | 785 | | | |
| 100109958 | LAS VEGAS | NV | | 06/22/2023 | | 933 | | (24) | | | (24) | | 909 | 909 | | | |
| 100031435 | CARSON | CA | | 03/29/2019 | | 1,509 | | 166 | | | 166 | | 1,675 | 1,675 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136384 | ALEDO | TX | | 11/20/2023 | | 756 | | (3) | | | (3) | | 753 | 753 | | | |
| 100117550 | MORENO VALLEY | CA | | 07/20/2023 | | 1,144 | | 47 | | | 47 | | 1,191 | 1,191 | | | |
| 100151183 | CHARLOTTE | NC | | 05/10/2024 | | 968 | | (20) | | | (20) | | 948 | 948 | | | |
| 100131571 | TUJUNGA | CA | | 10/05/2023 | | 868 | | (11) | | | (11) | | 857 | 857 | | | |
| 100017931 | ATLANTA | GA | | 05/22/2018 | | 3,994 | | (56) | | | (56) | | 3,938 | 3,938 | | | |
| 100140296 | WESTON | TX | | 01/18/2024 | | 789 | | (5) | | | (5) | | 784 | 784 | | | |
| 100020308 | CATHEDRAL CITY | CA | | 07/17/2018 | | 1,820 | | (28) | | | (28) | | 1,792 | 1,792 | | | |
| 100151266 | KENNESAW | GA | | 05/10/2024 | | 799 | | (17) | | | (17) | | 782 | 782 | | | |
| 100137230 | NAPLES | FL | | 11/29/2023 | | 808 | | (4) | | | (4) | | 804 | 804 | | | |
| 100116375 | RONKONKOMA | NY | | 07/20/2023 | | 1,395 | | 127 | | | 127 | | 1,522 | 1,522 | | | |
| 100118142 | PITTSBURG | CA | | 07/20/2023 | | 1,014 | | 2 | | | 2 | | 1,016 | 1,016 | | | |
| 100091858 | BOSTON | MA | | 01/30/2023 | | 739 | | (15) | | | (15) | | 724 | 724 | | | |
| 100127542 | SILOAM SPRINGS | AR | | 09/08/2023 | | 1,081 | | 24 | | | 24 | | 1,105 | 1,105 | | | |
| 100108948 | WEST PALM BEACH | FL | | 05/31/2023 | | 2,301 | | (113) | | | (113) | | 2,188 | 2,188 | | | |
| 100136366 | LEHIGH ACRES | FL | | 11/20/2023 | | 1,023 | | 15 | | | 15 | | 1,038 | 1,038 | | | |
| 100150967 | SUGAR GROVE | NC | | 05/08/2024 | | 933 | | (10) | | | (10) | | 923 | 923 | | | |
| 100143658 | CARROLLTON | TX | | 02/22/2024 | | 811 | | (8) | | | (8) | | 803 | 803 | | | |
| 100148166 | SAN JOSE | CA | | 05/15/2024 | | 840 | | (8) | | | (8) | | 832 | 832 | | | |
| 100114749 | PHOENIX | AZ | | 07/07/2023 | | 1,090 | | (27) | | | (27) | | 1,063 | 1,063 | | | |
| 100151304 | WINCHESTER | CA | | 05/10/2024 | | 1,014 | | 27 | | | 27 | | 1,041 | 1,041 | | | |
| 100103096 | BAY SHORE | NY | | 04/21/2023 | | 819 | | (21) | | | (21) | | 798 | 798 | | | |
| 100151289 | FORT LAUDERDALE | FL | | 05/10/2024 | | 38,766 | | (374) | | | (374) | | 38,392 | 38,392 | | | |
| 100148109 | MARYSVILLE | WA | | 04/10/2024 | | 979 | | (10) | | | (10) | | 969 | 969 | | | |
| 100060185 | HAVERHIL | MA | | 06/25/2021 | | 1,662 | | (30) | | | (30) | | 1,632 | 1,632 | | | |
| 100153092 | BRADENTON | FL | | 06/27/2024 | | 582 | | 6 | | | 6 | | 588 | 588 | | | |
| 100144156 | LODI | CA | | 03/07/2024 | | 542 | | (6) | | | (6) | | 536 | 536 | | | |
| 100132251 | WINTER GARDEN | FL | | 10/13/2023 | | 1,024 | | 11 | | | 11 | | 1,035 | 1,035 | | | |
| 100065081 | FRUITLAND | ID | | 07/14/2021 | | 1,912 | | (54) | | | (54) | | 1,858 | 1,858 | | | |
| 100109289 | LOS ANGELES | CA | | 06/12/2023 | | 966 | | (7) | | | (7) | | 959 | 959 | | | |
| 100117605 | SURF CITY | NC | | 07/20/2023 | | 889 | | (11) | | | (11) | | 878 | 878 | | | |
| 100152498 | HOMOSASSA | FL | | 05/17/2024 | | 51,783 | | (273) | | | (273) | | 51,510 | 51,510 | | | |
| 100079228 | FORT WALTON BEACH | FL | | 02/14/2022 | | 1,737 | | (27) | | | (27) | | 1,710 | 1,710 | | | |
| 100115814 | BIG BEAR LAKE | CA | | 07/20/2023 | | 859 | | (23) | | | (23) | | 836 | 836 | | | |
| 100153068 | SACRAMENTO | CA | | 06/27/2024 | | 501 | | (17) | | | (17) | | 484 | 484 | | | |
| 100143246 | INDIAN ROCKS BEACH | FL | | 02/16/2024 | | 836 | | (18) | | | (18) | | 818 | 818 | | | |
| 100076193 | LAWRENCE | MA | | 01/07/2022 | | 1,855 | | (29) | | | (29) | | 1,826 | 1,826 | | | |
| 100144079 | SURF CITY | NC | | 03/07/2024 | | 1,618 | | 4 | | | 4 | | 1,622 | 1,622 | | | |
| 100151193 | ANTIOCH | CA | | 05/10/2024 | | 793 | | (23) | | | (23) | | 770 | 770 | | | |
| 100151955 | MURRELLS INLET | SC | | 06/14/2024 | | 3,112 | | (78) | | | (78) | | 3,034 | 3,034 | | | |
| 100142706 | SAN JACINTO | CA | | 02/08/2024 | | 1,021 | | (6) | | | (6) | | 1,015 | 1,015 | | | |
| 100154876 | WHITTIER | CA | | 07/19/2024 | | 276 | | (10) | | | (10) | | 266 | 266 | | | |
| 100158428 | LEESBURG | FL | | 07/10/2024 | | 1,364 | | (20) | | | (20) | | 1,344 | 1,344 | | | |
| 100144407 | VENICE | FL | | 03/07/2024 | | 814 | | (8) | | | (8) | | 806 | 806 | | | |
| 100151590 | ATTLEBORO | MA | | 05/10/2024 | | 887 | | (6) | | | (6) | | 881 | 881 | | | |
| 100110644 | SAN MARCOS | CA | | 06/30/2023 | | 1,061 | | (5) | | | (5) | | 1,056 | 1,056 | | | |
| 100160982 | BRADENTON | FL | | 07/24/2024 | | 264 | | (8) | | | (8) | | 256 | 256 | | | |
| 100127601 | HEBER CITY | UT | | 09/08/2023 | | 975 | | (6) | | | (6) | | 969 | 969 | | | |
| 100133858 | MACOMB | MI | | 10/20/2023 | | 390 | | (3) | | | (3) | | 387 | 387 | | | |
| 100158921 | LAS VEGAS | NV | | 07/12/2024 | | 322 | | (2) | | | (2) | | 320 | 320 | | | |
| 100131919 | NORTH MYRTLE BEACH | SC | | 10/13/2023 | | 924 | | (4) | | | (4) | | 920 | 920 | | | |
| 100147729 | LEWISVILLE | TX | | 04/05/2024 | | 589 | | (6) | | | (6) | | 583 | 583 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142894 | SAINT LOUIS | MO | | 02/09/2024 | | 725 | | (13) | | | (13) | | 712 | 712 | | | |
| 100120283 | ATLANTA | GA | | 08/18/2023 | | 543 | | (12) | | | (12) | | 531 | 531 | | | |
| 100160122 | ATLANTIC BCH | FL | | 07/17/2024 | | 299 | | (2) | | | (2) | | 297 | 297 | | | |
| 100119875 | DAVIE | FL | | 08/10/2023 | | 792 | | (13) | | | (13) | | 779 | 779 | | | |
| 100067896 | (CHATSWORTH AREA) | CA | | 09/23/2021 | | 1,957 | | (44) | | | (44) | | 1,913 | 1,913 | | | |
| 100153297 | NORTH MYRTLE BEACH | SC | | 05/30/2024 | | 1,626 | | (16) | | | (16) | | 1,610 | 1,610 | | | |
| 100136773 | BRIDGEPORT | CT | | 11/27/2023 | | 744 | | (15) | | | (15) | | 729 | 729 | | | |
| 100084662 | PANAMA CITY | FL | | 08/02/2022 | | 1,000 | | 9 | | | 9 | | 1,009 | 1,009 | | | |
| 100102733 | FAIRBURN | GA | | 06/22/2023 | | 763 | | (39) | | | (39) | | 724 | 724 | | | |
| 100088845 | WARMINSTER | PA | | 11/15/2022 | | 2,048 | | 31 | | | 31 | | 2,079 | 2,079 | | | |
| 100030711 | SAN DIEGO | CA | | 04/09/2019 | | 1,198 | | 260 | | | 260 | | 1,458 | 1,458 | | | |
| 100164501 | GEORGETOWN | TX | | 08/21/2024 | | 299 | | (2) | | | (2) | | 297 | 297 | | | |
| 100102399 | SACRAMENTO | CA | | 06/07/2023 | | 914 | | (38) | | | (38) | | 876 | 876 | | | |
| 100129457 | SCHAUMBURG | IL | | 09/29/2023 | | 924 | | (9) | | | (9) | | 915 | 915 | | | |
| 100143260 | MONROE | WA | | 02/16/2024 | | 901 | | (17) | | | (17) | | 884 | 884 | | | |
| 100087191 | SAN FERNANDO | CA | | 10/25/2022 | | 2,493 | | 152 | | | 152 | | 2,645 | 2,645 | | | |
| 100060312 | FAIRFAX | VA | | 06/25/2021 | | 2,006 | | (37) | | | (37) | | 1,969 | 1,969 | | | |
| 100148215 | MODESTO | CA | | 04/12/2024 | | 5,969 | | (190) | | | (190) | | 5,779 | 5,779 | | | |
| 100131653 | PORTLAND | OR | | 10/06/2023 | | 838 | | (2) | | | (2) | | 836 | 836 | | | |
| 100066332 | STATEN ISLAND | NY | | 08/02/2021 | | 2,116 | | (23) | | | (23) | | 2,093 | 2,093 | | | |
| 100161120 | MERCED | CA | | 07/24/2024 | | 329 | | 2 | | | 2 | | 331 | 331 | | | |
| 100081281 | LAS VEGAS | NV | | 03/18/2022 | | 1,843 | | 40 | | | 40 | | 1,883 | 1,883 | | | |
| 100161801 | PAYETTE | ID | | 07/31/2024 | | 743 | | (29) | | | (29) | | 714 | 714 | | | |
| 100119884 | MIAMI | FL | | 08/10/2023 | | 809 | | 6 | | | 6 | | 815 | 815 | | | |
| 100129234 | CATHEDRAL CITY | CA | | 11/03/2023 | | 1,431 | | (13) | | | (13) | | 1,418 | 1,418 | | | |
| 100147878 | JACKSON TOWNSHIP | NJ | | 04/08/2024 | | 1,007 | | (1) | | | (1) | | 1,006 | 1,006 | | | |
| 100102209 | BAHIA DE BANDERAS | MEX | | 04/17/2023 | | 12,445 | | | | | | | 12,445 | 12,445 | | | |
| 100134993 | KATY | TX | | 10/30/2023 | | 2,364 | | 2 | | | 2 | | 2,366 | 2,366 | | | |
| 100127721 | EASTON | PA | | 09/08/2023 | | 355 | | (9) | | | (9) | | 346 | 346 | | | |
| 100161376 | HERMITAGE | TN | | 07/25/2024 | | 270 | | (4) | | | (4) | | 266 | 266 | | | |
| 100151986 | KAILUA KONA | HI | | 06/14/2024 | | 516 | | (8) | | | (8) | | 508 | 508 | | | |
| 100115974 | LAMOINE | ME | | 07/20/2023 | | 877 | | (22) | | | (22) | | 855 | 855 | | | |
| 100135393 | SEBRING | FL | | 11/13/2023 | | 852 | | 9 | | | 9 | | 861 | 861 | | | |
| 100131646 | LIBERTY HILL | TX | | 10/06/2023 | | 838 | | 8 | | | 8 | | 846 | 846 | | | |
| 100119992 | ORLANDO | FL | | 08/11/2023 | | 958 | | 2 | | | 2 | | 960 | 960 | | | |
| 100119535 | MANOR | TX | | 07/28/2023 | | 1,032 | | 29 | | | 29 | | 1,061 | 1,061 | | | |
| 100055903 | WILMINGTON | CA | | 03/26/2021 | | 2,023 | | (53) | | | (53) | | 1,970 | 1,970 | | | |
| 100140153 | PARRISH | FL | | 01/09/2024 | | 904 | | (10) | | | (10) | | 894 | 894 | | | |
| 100117669 | LITTLETON | CO | | 07/20/2023 | | 1,013 | | 3 | | | 3 | | 1,016 | 1,016 | | | |
| 100157694 | MAPLE GROVE | MN | | 06/28/2024 | | 447 | | (31) | | | (31) | | 416 | 416 | | | |
| 100152608 | LEHIGH ACRES | FL | | 05/17/2024 | | 588 | | 2 | | | 2 | | 590 | 590 | | | |
| 100102390 | BLOOMINGDALE | IL | | 06/07/2023 | | 1,017 | | (9) | | | (9) | | 1,008 | 1,008 | | | |
| 100130338 | HELOTES | TX | | 09/28/2023 | | 745 | | (48) | | | (48) | | 697 | 697 | | | |
| 100155925 | HOUSTON | TX | | 06/17/2024 | | 2,901 | | (36) | | | (36) | | 2,865 | 2,865 | | | |
| 100119156 | MOUNT PLEASANT | SC | | 07/31/2023 | | 855 | | 4 | | | 4 | | 859 | 859 | | | |
| 100132267 | SEASIDE PARK | NJ | | 10/13/2023 | | 991 | | 1 | | | 1 | | 992 | 992 | | | |
| 100149027 | BUDA | TX | | 04/19/2024 | | 720 | | (40) | | | (40) | | 680 | 680 | | | |
| 100147832 | STERLING | VA | | 04/08/2024 | | 909 | | (14) | | | (14) | | 895 | 895 | | | |
| 100144505 | CITRUS HEIGHTS | CA | | 04/26/2024 | | 4,994 | | (39) | | | (39) | | 4,955 | 4,955 | | | |
| 100132567 | CLERMONT | FL | | 11/03/2023 | | 892 | | 21 | | | 21 | | 913 | 913 | | | |
| 100091764 | WEATHERFORD | TX | | 03/24/2023 | | 794 | | (32) | | | (32) | | 762 | 762 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160523 | COLORADO SPRINGS | CO | | 07/19/2024 | | 138 | | (1) | | | (1) | | 137 | 137 | | | |
| 100142718 | NORTHGLENN | CO | | 02/08/2024 | | 1,127 | | | | | | | 1,127 | 1,127 | | | |
| 100150998 | MELISSA | TX | | 05/08/2024 | | 1,835 | | (52) | | | (52) | | 1,783 | 1,783 | | | |
| 100151182 | BOWIE | MD | | 05/10/2024 | | 6,161 | | (132) | | | (132) | | 6,029 | 6,029 | | | |
| 100135567 | TOWSON | MD | | 11/13/2023 | | 792 | | (10) | | | (10) | | 782 | 782 | | | |
| 100135736 | JENSEN BEACH | FL | | 11/10/2023 | | 852 | | 19 | | | 19 | | 871 | 871 | | | |
| 100148997 | SANTA ANA | CA | | 04/19/2024 | | 763 | | (26) | | | (26) | | 737 | 737 | | | |
| 100134455 | PROVINCETOWN | MA | | 10/30/2023 | | 871 | | (4) | | | (4) | | 867 | 867 | | | |
| 100142221 | CROFTON | MD | | 03/15/2024 | | 947 | | (46) | | | (46) | | 901 | 901 | | | |
| 100057927 | ROSELLE | NJ | | 06/30/2021 | | 2,020 | | (1) | | | (1) | | 2,019 | 2,019 | | | |
| 100116542 | WACO | TX | | 07/20/2023 | | 1,693 | | 648 | | | 648 | | 2,341 | 2,341 | | | |
| 100099602 | TITUSVILLE | FL | | 04/06/2023 | | 720 | | (10) | | | (10) | | 710 | 710 | | | |
| 100137322 | WORCESTER | MA | | 12/01/2023 | | 484 | | (3) | | | (3) | | 481 | 481 | | | |
| 100044613 | MONTEBELLO | CA | | 11/19/2020 | | 1,609 | | 45 | | | 45 | | 1,654 | 1,654 | | | |
| 100133729 | PIPERSVILLE | PA | | 10/23/2023 | | 1,565 | | 134 | | | 134 | | 1,699 | 1,699 | | | |
| 100115195 | THE BRONX | NY | | 07/17/2023 | | 781 | | (30) | | | (30) | | 751 | 751 | | | |
| 100161042 | BLUFFTON | SC | | 07/24/2024 | | 606 | | (7) | | | (7) | | 599 | 599 | | | |
| 100164884 | LAWRENCEVILLE | GA | | 08/26/2024 | | 1,312 | | (31) | | | (31) | | 1,281 | 1,281 | | | |
| 100119374 | ROCKPORT | TX | | 07/31/2023 | | 1,144 | | (18) | | | (18) | | 1,126 | 1,126 | | | |
| 100110356 | TULARE | CA | | 06/30/2023 | | 947 | | 2 | | | 2 | | 949 | 949 | | | |
| 100141969 | COMPTON | CA | | 02/29/2024 | | 750 | | (26) | | | (26) | | 724 | 724 | | | |
| 100089596 | BANNER ELK | NC | | 01/30/2023 | | 866 | | (12) | | | (12) | | 854 | 854 | | | |
| 100152199 | COUNCIL BLUFFS | IA | | 05/17/2024 | | 5,134 | | 11 | | | 11 | | 5,145 | 5,145 | | | |
| 100135619 | VICTOR | ID | | 11/09/2023 | | 790 | | (19) | | | (19) | | 771 | 771 | | | |
| 100148105 | SAN FRANCISCO | CA | | 04/10/2024 | | 11,242 | | (142) | | | (142) | | 11,100 | 11,100 | | | |
| 100133541 | SNOHOMISH | WA | | 10/19/2023 | | 621 | | (19) | | | (19) | | 602 | 602 | | | |
| 100148585 | SURPRISE | AZ | | 04/12/2024 | | 536 | | (8) | | | (8) | | 528 | 528 | | | |
| 100133157 | BRENTWOOD | CA | | 11/29/2023 | | 783 | | 17 | | | 17 | | 800 | 800 | | | |
| 100100831 | BRIGHTON | CO | | 04/28/2023 | | 1,228 | | 17 | | | 17 | | 1,245 | 1,245 | | | |
| 100130309 | DENVER | CO | | 09/28/2023 | | 620 | | (28) | | | (28) | | 592 | 592 | | | |
| 100154119 | HOLIDAY | FL | | 07/11/2024 | | 173 | | (7) | | | (7) | | 166 | 166 | | | |
| 100090697 | CENTRAL ISLIP | NY | | 12/29/2022 | | 775 | | (30) | | | (30) | | 745 | 745 | | | |
| 100159580 | LAKE WORTH | FL | | 07/15/2024 | | 248 | | (6) | | | (6) | | 242 | 242 | | | |
| 100116557 | PHILADELPHIA | PA | | 07/20/2023 | | 1,771 | | 668 | | | 668 | | 2,439 | 2,439 | | | |
| 100119848 | ST. PETERSBURG | FL | | 08/08/2023 | | 793 | | (21) | | | (21) | | 772 | 772 | | | |
| 100137450 | PHOENIX | AZ | | 01/11/2024 | | 683 | | (43) | | | (43) | | 640 | 640 | | | |
| 100153626 | TAMPA | FL | | 05/31/2024 | | 552 | | 10 | | | 10 | | 562 | 562 | | | |
| 100108108 | MURRELLS INLET | SC | | 05/24/2023 | | 903 | | 1 | | | 1 | | 904 | 904 | | | |
| 100152236 | MANASSAS | VA | | 05/17/2024 | | 1,507 | | (10) | | | (10) | | 1,497 | 1,497 | | | |
| 100140320 | MESA | AZ | | 01/18/2024 | | 760 | | (19) | | | (19) | | 741 | 741 | | | |
| 100151846 | DAVIE | FL | | 05/10/2024 | | 916 | | 2 | | | 2 | | 918 | 918 | | | |
| 100011437 | ALTADENA | CA | | 12/23/2016 | | 1,489 | | 108 | | | 108 | | 1,597 | 1,597 | | | |
| 100160227 | QUEEN CREEK | AZ | | 07/18/2024 | | 298 | | 2 | | | 2 | | 300 | 300 | | | |
| 100108484 | WESTBURY | NY | | 05/25/2023 | | 992 | | (7) | | | (7) | | 985 | 985 | | | |
| 100140946 | SNELLVILLE | GA | | 03/28/2024 | | 536 | | (26) | | | (26) | | 510 | 510 | | | |
| 100080886 | FRESNO | CA | | 03/10/2022 | | 1,545 | | (85) | | | (85) | | 1,460 | 1,460 | | | |
| 100132318 | ELK GROVE | CA | | 10/13/2023 | | 877 | | (9) | | | (9) | | 868 | 868 | | | |
| 100150631 | RIDGEFIELD | WA | | 05/03/2024 | | 1,035 | | 20 | | | 20 | | 1,055 | 1,055 | | | |
| 100061245 | N HOLLYWOOD | CA | | 06/01/2021 | | 2,492 | | 11 | | | 11 | | 2,503 | 2,503 | | | |
| 100117364 | (VALLEY VILLAGE AREA)LOS ANGEL | CA | | 07/20/2023 | | 1,899 | | 138 | | | 138 | | 2,037 | 2,037 | | | |
| 100065482 | SANTA MARIA | CA | | 07/28/2021 | | 1,713 | | (59) | | | (59) | | 1,654 | 1,654 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100089747 | BOCA RATON | FL | | 12/02/2022 | | 969 | | 13 | | | 13 | | 982 | 982 | | | |
| 100161066 | MERIDIAN | ID | | 07/24/2024 | | 628 | | (2) | | | (2) | | 626 | 626 | | | |
| 100133734 | PHOENIX | AZ | | 10/23/2023 | | 761 | | 36 | | | 36 | | 797 | 797 | | | |
| 100148978 | ESCONDIDO | CA | | 04/17/2024 | | 399 | | (13) | | | (13) | | 386 | 386 | | | |
| 100131665 | EAGLE MOUNTAIN | UT | | 10/06/2023 | | 988 | | 8 | | | 8 | | 996 | 996 | | | |
| 100144175 | NORTH KINGSTOWN | RI | | 03/07/2024 | | 853 | | (17) | | | (17) | | 836 | 836 | | | |
| 100131928 | SPRING HILL | TN | | 10/13/2023 | | 757 | | (6) | | | (6) | | 751 | 751 | | | |
| 100134585 | AUSTIN | TX | | 10/30/2023 | | 816 | | (17) | | | (17) | | 799 | 799 | | | |
| 100147504 | MCKINNEY | TX | | 04/03/2024 | | 862 | | (4) | | | (4) | | 858 | 858 | | | |
| 100130406 | PORT SAINT LUCIE | FL | | 09/28/2023 | | 560 | | (2) | | | (2) | | 558 | 558 | | | |
| 100134856 | MIAMI | FL | | 10/30/2023 | | 763 | | | | | | | 763 | 763 | | | |
| 100115615 | GAITHERSBURG | MD | | 07/19/2023 | | 847 | | (9) | | | (9) | | 838 | 838 | | | |
| 100150911 | SEMINOLE | FL | | 05/08/2024 | | 100,102 | | (2,312) | | | (2,312) | | 97,790 | 97,790 | | | |
| 100152846 | VICTORVILLE | CA | | 05/22/2024 | | 850 | | (12) | | | (12) | | 838 | 838 | | | |
| 100100753 | ALEXANDRIA | VA | | 04/28/2023 | | 1,216 | | 5 | | | 5 | | 1,221 | 1,221 | | | |
| 100147036 | RAHWAY | NJ | | 03/27/2024 | | 769 | | (13) | | | (13) | | 756 | 756 | | | |
| 100134267 | MINT HILL | NC | | 10/27/2023 | | 3,312 | | (78) | | | (78) | | 3,234 | 3,234 | | | |
| 100150945 | LAKE FREDERICK | VA | | 05/08/2024 | | 973 | | 4 | | | 4 | | 977 | 977 | | | |
| 100151923 | STERLING | VA | | 07/10/2024 | | 499 | | (9) | | | (9) | | 490 | 490 | | | |
| 100144198 | ROSEVILLE | CA | | 03/07/2024 | | 1,009 | | 18 | | | 18 | | 1,027 | 1,027 | | | |
| 100115192 | BROOKHAVEN | NY | | 07/17/2023 | | 794 | | (29) | | | (29) | | 765 | 765 | | | |
| 100135447 | RIDGEFIELD | WA | | 11/13/2023 | | 770 | | (9) | | | (9) | | 761 | 761 | | | |
| 100131777 | SILVER SPRING | MD | | 10/06/2023 | | 2,138 | | 136 | | | 136 | | 2,274 | 2,274 | | | |
| 100079233 | PANAMA CITY BEACH | FL | | 02/14/2022 | | 1,789 | | (18) | | | (18) | | 1,771 | 1,771 | | | |
| 100109816 | CENTRAL ISLIP | NY | | 06/22/2023 | | 1,487 | | (43) | | | (43) | | 1,444 | 1,444 | | | |
| 100118028 | CORONA | CA | | 07/20/2023 | | 1,243 | | 70 | | | 70 | | 1,313 | 1,313 | | | |
| 100160515 | HESPERIA | CA | | 07/19/2024 | | 177 | | (8) | | | (8) | | 169 | 169 | | | |
| 100024732 | PANORAMA CITY | CA | | 09/20/2018 | | 1,073 | | 132 | | | 132 | | 1,205 | 1,205 | | | |
| 100131846 | PALMDALE | CA | | 10/06/2023 | | 2,442 | | (4) | | | (4) | | 2,438 | 2,438 | | | |
| 100137575 | BAKERSFIELD | CA | | 12/08/2023 | | 1,071 | | 5 | | | 5 | | 1,076 | 1,076 | | | |
| 100158763 | APEX | NC | | 07/10/2024 | | 276 | | (5) | | | (5) | | 271 | 271 | | | |
| 100134003 | HARRIMAN | NY | | 10/25/2023 | | 669 | | (22) | | | (22) | | 647 | 647 | | | |
| 100088019 | TRINITY | FL | | 10/25/2022 | | 770 | | (30) | | | (30) | | 740 | 740 | | | |
| 100153976 | LAS VEGAS | NV | | 06/05/2024 | | 511 | | (15) | | | (15) | | 496 | 496 | | | |
| 100090352 | DALLAS | TX | | 02/03/2023 | | 689 | | (30) | | | (30) | | 659 | 659 | | | |
| 100115555 | PHILADELPHIA | PA | | 07/19/2023 | | 3,458 | | (77) | | | (77) | | 3,381 | 3,381 | | | |
| 100141528 | CAPE CORAL | FL | | 01/30/2024 | | 2,255 | | 22 | | | 22 | | 2,277 | 2,277 | | | |
| 100118627 | GARLAND | TX | | 07/25/2023 | | 817 | | (26) | | | (26) | | 791 | 791 | | | |
| 100148761 | APEX | NC | | 04/17/2024 | | 1,771 | | (27) | | | (27) | | 1,744 | 1,744 | | | |
| 100151262 | GRAYSON | GA | | 05/10/2024 | | 799 | | (24) | | | (24) | | 775 | 775 | | | |
| 100137038 | VICTORVILLE | CA | | 11/28/2023 | | 899 | | 15 | | | 15 | | 914 | 914 | | | |
| 100065133 | SUN VALLEY | CA | | 07/14/2021 | | 3,862 | | (95) | | | (95) | | 3,767 | 3,767 | | | |
| 100148823 | NORTH RICHLAND HILLS | TX | | 04/17/2024 | | 1,344 | | (56) | | | (56) | | 1,288 | 1,288 | | | |
| 100137666 | KENNESAW | GA | | 12/08/2023 | | 782 | | (12) | | | (12) | | 770 | 770 | | | |
| 100114523 | MORENO VALLEY | CA | | 06/29/2023 | | 2,328 | | (113) | | | (113) | | 2,215 | 2,215 | | | |
| 100160474 | LAKE WORTH | FL | | 07/19/2024 | | 267 | | (8) | | | (8) | | 259 | 259 | | | |
| 100140352 | PROSPER | TX | | 01/18/2024 | | 989 | | (25) | | | (25) | | 964 | 964 | | | |
| 100129572 | MEDFORD | OR | | 09/29/2023 | | 918 | | (7) | | | (7) | | 911 | 911 | | | |
| 100146382 | COLTS NECK | NJ | | 03/19/2024 | | 1,674 | | (67) | | | (67) | | 1,607 | 1,607 | | | |
| 100141052 | ORLANDO | FL | | 02/20/2024 | | 845 | | (14) | | | (14) | | 831 | 831 | | | |
| 100150462 | SACRAMENTO | CA | | 05/03/2024 | | 3,146 | | (88) | | | (88) | | 3,058 | 3,058 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128842 | CHARLOTTESVILLE | VA | | 09/21/2023 | | 695 | | (20) | | | (20) | | 675 | 675 | | | |
| 100151587 | VICTORVILLE | CA | | 05/10/2024 | | 1,701 | | 68 | | | 68 | | 1,769 | 1,769 | | | |
| 100140787 | EAST PATCHOGUE | NY | | 01/22/2024 | | 680 | | (21) | | | (21) | | 659 | 659 | | | |
| 100137814 | WINTER GARDEN | FL | | 12/08/2023 | | 767 | | (3) | | | (3) | | 764 | 764 | | | |
| 100149749 | SPENCER | MA | | 04/26/2024 | | 470 | | (14) | | | (14) | | 456 | 456 | | | |
| 100120779 | BUENA VISTA | CO | | 08/25/2023 | | 787 | | (6) | | | (6) | | 781 | 781 | | | |
| 100156447 | SURFSIDE BEACH | SC | | 06/24/2024 | | 671 | | (11) | | | (11) | | 660 | 660 | | | |
| 100141782 | NEW MILFORD | CT | | 01/30/2024 | | 697 | | (21) | | | (21) | | 676 | 676 | | | |
| 100151478 | FRISCO | TX | | 05/10/2024 | | 10,341 | | (159) | | | (159) | | 10,182 | 10,182 | | | |
| 100117826 | SAN DIEGO | CA | | 07/20/2023 | | 6,591 | | (236) | | | (236) | | 6,355 | 6,355 | | | |
| 100087037 | HOMESTEAD | FL | | 11/04/2022 | | 745 | | (18) | | | (18) | | 727 | 727 | | | |
| 100142261 | VIRGINIA BEACH | VA | | 03/15/2024 | | 503 | | (39) | | | (39) | | 464 | 464 | | | |
| 100120899 | HARDEEVILLE | SC | | 08/30/2023 | | 1,123 | | (3) | | | (3) | | 1,120 | 1,120 | | | |
| 100120616 | FORT WORTH | TX | | 08/18/2023 | | 968 | | 3 | | | 3 | | 971 | 971 | | | |
| 100132815 | SYLMAR AREA LOS ANGELES | CA | | 11/03/2023 | | 775 | | (4) | | | (4) | | 771 | 771 | | | |
| 100133444 | FORT WORTH | TX | | 10/19/2023 | | 845 | | (16) | | | (16) | | 829 | 829 | | | |
| 100055753 | BIRMINGHAM | AL | | 03/23/2021 | | 1,336 | | (61) | | | (61) | | 1,275 | 1,275 | | | |
| 100102043 | DESERT HOT SPRINGS | CA | | 04/14/2023 | | 734 | | (23) | | | (23) | | 711 | 711 | | | |
| 100119837 | COLLEGE PARK | MD | | 08/08/2023 | | 1,388 | | (26) | | | (26) | | 1,362 | 1,362 | | | |
| 100127535 | MONROE | NY | | 09/08/2023 | | 999 | | 11 | | | 11 | | 1,010 | 1,010 | | | |
| 100137031 | ST GEORGE | UT | | 11/28/2023 | | 1,002 | | 49 | | | 49 | | 1,051 | 1,051 | | | |
| 100151748 | LARGO | FL | | 05/10/2024 | | 346 | | (3) | | | (3) | | 343 | 343 | | | |
| 100081760 | LOS ANGELES | CA | | 03/22/2022 | | 1,670 | | (20) | | | (20) | | 1,650 | 1,650 | | | |
| 100142730 | SARASOTA | FL | | 02/08/2024 | | 809 | | (19) | | | (19) | | 790 | 790 | | | |
| 100091085 | BURRILLVILLE | RI | | 01/31/2023 | | 600 | | (22) | | | (22) | | 578 | 578 | | | |
| 100065089 | NORTH PALM BEACH | FL | | 07/14/2021 | | 1,889 | | (53) | | | (53) | | 1,836 | 1,836 | | | |
| 100145876 | SALT LAKE CITY | UT | | 03/19/2024 | | 1,290 | | (52) | | | (52) | | 1,238 | 1,238 | | | |
| 100160174 | WILDWOOD | NJ | | 07/18/2024 | | 476 | | (6) | | | (6) | | 470 | 470 | | | |
| 100154581 | KRUM | TX | | 06/14/2024 | | 3,311 | | (104) | | | (104) | | 3,207 | 3,207 | | | |
| 100026678 | BAKERSFIELD | CA | | 09/26/2018 | | 1,205 | | 78 | | | 78 | | 1,283 | 1,283 | | | |
| 100110278 | PAGE | AZ | | 06/30/2023 | | 965 | | (10) | | | (10) | | 955 | 955 | | | |
| 100162081 | CLAYTON | NC | | 07/31/2024 | | 236 | | (15) | | | (15) | | 221 | 221 | | | |
| 100156519 | SPARKS | NV | | 06/24/2024 | | 757 | | 32 | | | 32 | | 789 | 789 | | | |
| 100057565 | NEWARK | NJ | | 06/30/2021 | | 1,755 | | (38) | | | (38) | | 1,717 | 1,717 | | | |
| 100069634 | BROCKTON | MA | | 09/01/2021 | | 2,099 | | 50 | | | 50 | | 2,149 | 2,149 | | | |
| 100165728 | HONOLULU | HI | | 08/29/2024 | | 472 | | (9) | | | (9) | | 463 | 463 | | | |
| 100162728 | SILVER SPRING | MD | | 08/12/2024 | | 261 | | (5) | | | (5) | | 256 | 256 | | | |
| 100158462 | CLEARWATER | FL | | 07/10/2024 | | 516 | | | | | | | 516 | 516 | | | |
| 100142867 | WAKE FOREST | NC | | 02/09/2024 | | 701 | | (16) | | | (16) | | 685 | 685 | | | |
| 100161420 | CUMMING | GA | | 07/29/2024 | | 291 | | (3) | | | (3) | | 288 | 288 | | | |
| 100164767 | GULF SHORES | AL | | 08/26/2024 | | 361 | | 11 | | | 11 | | 372 | 372 | | | |
| 100132117 | SOUTH YARMOUTH | MA | | 10/13/2023 | | 894 | | (3) | | | (3) | | 891 | 891 | | | |
| 100129401 | MISSION | TX | | 09/26/2023 | | 837 | | 4 | | | 4 | | 841 | 841 | | | |
| 100030409 | FAIRFIELD | CT | | 12/20/2018 | | 4,769 | | 81 | | | 81 | | 4,850 | 4,850 | | | |
| 100110661 | RIDGEFIELD | WA | | 06/30/2023 | | 1,483 | | 59 | | | 59 | | 1,542 | 1,542 | | | |
| 100158884 | GRESHAM | OR | | 07/12/2024 | | 5,621 | | 198 | | | 198 | | 5,819 | 5,819 | | | |
| 100144105 | FAIR OAKS RANCH | TX | | 03/07/2024 | | 1,055 | | 11 | | | 11 | | 1,066 | 1,066 | | | |
| 100138896 | HOUSTON | TX | | 12/21/2023 | | 701 | | (16) | | | (16) | | 685 | 685 | | | |
| 100116832 | DULUTH | GA | | 07/20/2023 | | 5,484 | | 475 | | | 475 | | 5,959 | 5,959 | | | |
| 100154717 | PHOENIX | AZ | | 07/19/2024 | | 459 | | (20) | | | (20) | | 439 | 439 | | | |
| 100136888 | ATLANTA | GA | | 11/27/2023 | | 819 | | (3) | | | (3) | | 816 | 816 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115996 | CAPE CORAL | FL | | 07/20/2023 | | 636 | | 2 | | | 2 | | 638 | 638 | | | |
| 100102019 | DESERT HOT SPRINGS | CA | | 04/14/2023 | | 733 | | (22) | | | (22) | | 711 | 711 | | | |
| 100129708 | LEHI | UT | | 09/29/2023 | | 832 | | (16) | | | (16) | | 816 | 816 | | | |
| 100110658 | RIDGEFIELD | WA | | 06/30/2023 | | 1,484 | | 59 | | | 59 | | 1,543 | 1,543 | | | |
| 100136653 | BARTLETT | TN | | 01/25/2024 | | 591 | | (19) | | | (19) | | 572 | 572 | | | |
| 100127581 | LANCASTER | CA | | 09/08/2023 | | 838 | | (5) | | | (5) | | 833 | 833 | | | |
| 100150711 | CAPE CORAL | FL | | 05/06/2024 | | 49,491 | | (1,099) | | | (1,099) | | 48,392 | 48,392 | | | |
| 100150084 | ANAHEIM | CA | | 06/14/2024 | | 692 | | (18) | | | (18) | | 674 | 674 | | | |
| 100134392 | PATERSON | NJ | | 10/27/2023 | | 639 | | 12 | | | 12 | | 651 | 651 | | | |
| 100081478 | FEDERAL WAY | WA | | 03/18/2022 | | 2,089 | | 68 | | | 68 | | 2,157 | 2,157 | | | |
| 100141962 | CELINA | TX | | 02/29/2024 | | 744 | | (20) | | | (20) | | 724 | 724 | | | |
| 100134378 | GREENACRES | FL | | 10/27/2023 | | 665 | | (1) | | | (1) | | 664 | 664 | | | |
| 100160589 | BIG BEAR LAKE | CA | | 07/19/2024 | | 260 | | (12) | | | (12) | | 248 | 248 | | | |
| 100030851 | GARDEN GROVE | CA | | 04/09/2019 | | 1,259 | | 74 | | | 74 | | 1,333 | 1,333 | | | |
| 100102491 | CHAPEL HILL | NC | | 06/07/2023 | | 2,427 | | 49 | | | 49 | | 2,476 | 2,476 | | | |
| 100119988 | JUPITER | FL | | 08/11/2023 | | 949 | | (17) | | | (17) | | 932 | 932 | | | |
| 100147938 | BIRMINGHAM | MI | | 04/08/2024 | | 1,002 | | (11) | | | (11) | | 991 | 991 | | | |
| 100091380 | CARSON | CA | | 02/22/2023 | | 1,176 | | 10 | | | 10 | | 1,186 | 1,186 | | | |
| 100076809 | FORT COLLINS | CO | | 12/27/2021 | | 1,421 | | (110) | | | (110) | | 1,311 | 1,311 | | | |
| 100151579 | LAS VEGAS | NV | | 05/10/2024 | | 556 | | (9) | | | (9) | | 547 | 547 | | | |
| 100158713 | NORTH BRANFORD | CT | | 07/10/2024 | | 593 | | (6) | | | (6) | | 587 | 587 | | | |
| 100090988 | CHULA VISTA | CA | | 01/31/2023 | | 1,570 | | (8) | | | (8) | | 1,562 | 1,562 | | | |
| 100140377 | FRESNO | CA | | 01/18/2024 | | 875 | | (14) | | | (14) | | 861 | 861 | | | |
| 100115019 | CELINA | TX | | 07/14/2023 | | 941 | | (10) | | | (10) | | 931 | 931 | | | |
| 100142952 | WAYMART | PA | | 02/09/2024 | | 700 | | (20) | | | (20) | | 680 | 680 | | | |
| 100149927 | PASADENA | CA | | 06/07/2024 | | 19,257 | | (1,074) | | | (1,074) | | 18,183 | 18,183 | | | |
| 100088318 | PHILADELPHIA | PA | | 11/10/2022 | | 2,669 | | (46) | | | (46) | | 2,623 | 2,623 | | | |
| 100137072 | CARSON CITY | NV | | 11/28/2023 | | 1,571 | | (8) | | | (8) | | 1,563 | 1,563 | | | |
| 100119424 | VENICE | FL | | 07/31/2023 | | 4,131 | | (76) | | | (76) | | 4,055 | 4,055 | | | |
| 100031227 | MERCED | CA | | 03/29/2019 | | 1,987 | | 50 | | | 50 | | 2,037 | 2,037 | | | |
| 100141092 | MONROE | NY | | 01/30/2024 | | 1,399 | | (43) | | | (43) | | 1,356 | 1,356 | | | |
| 100115926 | FLORIDA CITY | FL | | 07/20/2023 | | 958 | | 4 | | | 4 | | 962 | 962 | | | |
| 100161061 | PARRISH | FL | | 07/24/2024 | | 275 | | (7) | | | (7) | | 268 | 268 | | | |
| 100128472 | EAST STROUDSBURG | PA | | 09/15/2023 | | 704 | | (24) | | | (24) | | 680 | 680 | | | |
| 100042959 | OXNARD | CA | | 05/28/2020 | | 1,935 | | 33 | | | 33 | | 1,968 | 1,968 | | | |
| 100134673 | WILMINGTON | DE | | 10/30/2023 | | 2,090 | | (6) | | | (6) | | 2,084 | 2,084 | | | |
| 100127472 | OAKLAND | CA | | 09/08/2023 | | 841 | | (13) | | | (13) | | 828 | 828 | | | |
| 100101541 | MERIDIAN | ID | | 04/26/2023 | | 1,140 | | 25 | | | 25 | | 1,165 | 1,165 | | | |
| 100152327 | RIDGEFIELD | WA | | 05/17/2024 | | 1,087 | | 75 | | | 75 | | 1,162 | 1,162 | | | |
| 100151461 | FORNEY | TX | | 05/10/2024 | | 525 | | (12) | | | (12) | | 513 | 513 | | | |
| 100152972 | LACEY | WA | | 06/27/2024 | | 460 | | (18) | | | (18) | | 442 | 442 | | | |
| 100135231 | STOVER | MO | | 11/08/2023 | | 914 | | 13 | | | 13 | | 927 | 927 | | | |
| 100117534 | PERRIS | CA | | 07/20/2023 | | 1,053 | | 28 | | | 28 | | 1,081 | 1,081 | | | |
| 100100004 | PHELAN | CA | | 03/28/2023 | | 571 | | 5 | | | 5 | | 576 | 576 | | | |
| 100133091 | HONOLULU | HI | | 11/29/2023 | | 746 | | (4) | | | (4) | | 742 | 742 | | | |
| 100100079 | MIAMI | FL | | 03/28/2023 | | 714 | | (24) | | | (24) | | 690 | 690 | | | |
| 100148889 | FREDERICKSBURG | TX | | 04/17/2024 | | 744 | | (24) | | | (24) | | 720 | 720 | | | |
| 100081400 | PUYALLUP | WA | | 03/18/2022 | | 1,938 | | 49 | | | 49 | | 1,987 | 1,987 | | | |
| 100129617 | VICTORVILLE | CA | | 09/29/2023 | | 836 | | (2) | | | (2) | | 834 | 834 | | | |
| 100139175 | WEST VALLEY CITY | UT | | 12/28/2023 | | 682 | | (7) | | | (7) | | 675 | 675 | | | |
| 100113851 | KEY BISCAYNE | FL | | 06/29/2023 | | 6,592 | | 345 | | | 345 | | 6,937 | 6,937 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161058 | AURORA | CO | | 07/24/2024 | | 296 | | (4) | | | (4) | | 292 | 292 | | | |
| 100110633 | SUN CITY WEST | AZ | | 06/30/2023 | | 905 | | (6) | | | (6) | | 899 | 899 | | | |
| 100135672 | ALTAMONTE SPG | FL | | 11/09/2023 | | 659 | | (21) | | | (21) | | 638 | 638 | | | |
| 100144013 | BLACKLICK | OH | | 03/07/2024 | | 801 | | (19) | | | (19) | | 782 | 782 | | | |
| 100103617 | ALEXANDRIA | VA | | 05/08/2023 | | 565 | | (19) | | | (19) | | 546 | 546 | | | |
| 100091052 | HIALEAH | FL | | 01/31/2023 | | 658 | | (44) | | | (44) | | 614 | 614 | | | |
| 100091053 | PORTLAND | OR | | 01/31/2023 | | 1,381 | | (33) | | | (33) | | 1,348 | 1,348 | | | |
| 100159497 | CEDAR PARK | TX | | 07/15/2024 | | 289 | | (7) | | | (7) | | 282 | 282 | | | |
| 100139994 | ARRINGTON | TN | | 01/09/2024 | | 1,035 | | (12) | | | (12) | | 1,023 | 1,023 | | | |
| 100161494 | OAK HARBOR | WA | | 07/30/2024 | | 261 | | (5) | | | (5) | | 256 | 256 | | | |
| 100156322 | HARSENS ISLAND | MI | | 07/25/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100135392 | DORAL | FL | | 11/13/2023 | | 835 | | (7) | | | (7) | | 828 | 828 | | | |
| 100079191 | POMONA | NY | | 02/24/2022 | | 1,852 | | (3) | | | (3) | | 1,849 | 1,849 | | | |
| 100139055 | MIAMI | FL | | 12/28/2023 | | 616 | | | | | | | 616 | 616 | | | |
| 100076487 | AUBURN | MA | | 12/21/2021 | | 1,890 | | (31) | | | (31) | | 1,859 | 1,859 | | | |
| 100143466 | SPRING HILL | FL | | 02/16/2024 | | 420 | | 7 | | | 7 | | 427 | 427 | | | |
| 100135350 | DUNELLEN | NJ | | 11/13/2023 | | 824 | | 1 | | | 1 | | 825 | 825 | | | |
| 100118830 | WEST PALM BEACH | FL | | 08/30/2023 | | 782 | | (28) | | | (28) | | 754 | 754 | | | |
| 100164756 | RENO | NV | | 08/26/2024 | | 350 | | 6 | | | 6 | | 356 | 356 | | | |
| 100119640 | WEST CHESTER | OH | | 08/04/2023 | | 53,189 | | (1,769) | | | (1,769) | | 51,420 | 51,420 | | | |
| 100144349 | JACKSON | NJ | | 03/07/2024 | | 744 | | (20) | | | (20) | | 724 | 724 | | | |
| 100157957 | CARSON CITY | NV | | 07/09/2024 | | 674 | | 28 | | | 28 | | 702 | 702 | | | |
| 100148488 | BARNETT | MO | | 04/12/2024 | | 795 | | (15) | | | (15) | | 780 | 780 | | | |
| 100144064 | NEWNAN | GA | | 03/07/2024 | | 821 | | (16) | | | (16) | | 805 | 805 | | | |
| 100084709 | HAWTHORNE | FL | | 08/02/2022 | | 981 | | (52) | | | (52) | | 929 | 929 | | | |
| 100075985 | LINDEN | NJ | | 01/07/2022 | | 1,928 | | (19) | | | (19) | | 1,909 | 1,909 | | | |
| 4010078796 | Akron | OH | | 07/26/2024 | | 3,419 | | (2,712) | | | (2,712) | | 707 | 707 | | | |
| 100149100 | MCKINNEY | TX | | 04/19/2024 | | 628 | | (47) | | | (47) | | 581 | 581 | | | |
| 100140653 | CLERMONT | FL | | 02/08/2024 | | 6,708 | | (227) | | | (227) | | 6,481 | 6,481 | | | |
| 100158901 | WILMINGTON | NC | | 07/12/2024 | | 474 | | (14) | | | (14) | | 460 | 460 | | | |
| 100143129 | NEWNAN | GA | | 02/16/2024 | | 826 | | (16) | | | (16) | | 810 | 810 | | | |
| 100079847 | MCKINNEY | TX | | 04/08/2022 | | 1,612 | | (35) | | | (35) | | 1,577 | 1,577 | | | |
| 100054652 | TOPSFIELD | MA | | 03/23/2021 | | 1,279 | | (72) | | | (72) | | 1,207 | 1,207 | | | |
| 100086496 | SEATAC | WA | | 09/30/2022 | | 868 | | (10) | | | (10) | | 858 | 858 | | | |
| 100119263 | NORCROSS | GA | | 07/31/2023 | | 3,071 | | 17 | | | 17 | | 3,088 | 3,088 | | | |
| 100112249 | BRONX | NY | | 06/29/2023 | | 1,382 | | 951 | | | 951 | | 2,333 | 2,333 | | | |
| 100129681 | FORT WALTON BEACH | FL | | 09/29/2023 | | 829 | | (10) | | | (10) | | 819 | 819 | | | |
| 100151968 | PORT SAINT LUCIE | FL | | 06/14/2024 | | 354 | | (16) | | | (16) | | 338 | 338 | | | |
| 100091573 | GAITHERSBURG | MD | | 03/07/2023 | | 590 | | (28) | | | (28) | | 562 | 562 | | | |
| 100090065 | KEY WEST | FL | | 01/13/2023 | | 1,160 | | 17 | | | 17 | | 1,177 | 1,177 | | | |
| 100101663 | ORLANDO | FL | | 04/26/2023 | | 1,044 | | (9) | | | (9) | | 1,035 | 1,035 | | | |
| 100156233 | WINTER GARDEN | FL | | 06/20/2024 | | 486 | | (17) | | | (17) | | 469 | 469 | | | |
| 100159498 | GLENDALE | AZ | | 07/15/2024 | | 281 | | (6) | | | (6) | | 275 | 275 | | | |
| 100091206 | CATHEDRAL CITY | CA | | 01/31/2023 | | 673 | | (38) | | | (38) | | 635 | 635 | | | |
| 100100020 | HAWTHORNE | CA | | 03/28/2023 | | 712 | | (22) | | | (22) | | 690 | 690 | | | |
| 100136950 | WOODSTOCK | GA | | 11/28/2023 | | 822 | | | | | | | 822 | 822 | | | |
| 100117135 | STATEN ISLAND | NY | | 07/20/2023 | | 1,586 | | 359 | | | 359 | | 1,945 | 1,945 | | | |
| 100108345 | HENDERSON | NV | | 05/25/2023 | | 850 | | (23) | | | (23) | | 827 | 827 | | | |
| 100139651 | STOCKTON | CA | | 12/28/2023 | | 631 | | (26) | | | (26) | | 605 | 605 | | | |
| 100151863 | TUCSON | AZ | | 05/10/2024 | | 622 | | (26) | | | (26) | | 596 | 596 | | | |
| 100137929 | NORCROSS | GA | | 12/13/2023 | | 698 | | 13 | | | 13 | | 711 | 711 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152665 | SARASOTA | FL | | 05/17/2024 | | 2,892 | | (36) | | | (36) | | 2,856 | 2,856 | | | |
| 100108329 | RICHMOND | VA | | 05/25/2023 | | 758 | | (27) | | | (27) | | 731 | 731 | | | |
| 100150662 | NORTHBRIDGE | MA | | 05/06/2024 | | 814 | | (14) | | | (14) | | 800 | 800 | | | |
| 100160932 | CLINTON | WA | | 07/24/2024 | | 259 | | (5) | | | (5) | | 254 | 254 | | | |
| 100151472 | ORLANDO | FL | | 05/10/2024 | | 800 | | (11) | | | (11) | | 789 | 789 | | | |
| 100054951 | WOODBURY | CT | | 03/23/2021 | | 2,198 | | (110) | | | (110) | | 2,088 | 2,088 | | | |
| 100143715 | SUWANEE | GA | | 02/26/2024 | | 605 | | (12) | | | (12) | | 593 | 593 | | | |
| 100119865 | PALM DESERT | CA | | 08/10/2023 | | 1,002 | | (4) | | | (4) | | 998 | 998 | | | |
| 100135885 | AVENTURA | FL | | 11/13/2023 | | 703 | | (18) | | | (18) | | 685 | 685 | | | |
| 100162953 | BOISE | ID | | 08/12/2024 | | 261 | | (6) | | | (6) | | 255 | 255 | | | |
| 100136907 | PALENVILLE | NY | | 11/27/2023 | | 3,975 | | 66 | | | 66 | | 4,041 | 4,041 | | | |
| 100116058 | GULF SHORES | AL | | 07/20/2023 | | 661 | | (2) | | | (2) | | 659 | 659 | | | |
| 100025146 | JAMAICA | NY | | 09/20/2018 | | 1,430 | | 298 | | | 298 | | 1,728 | 1,728 | | | |
| 100090685 | SHIRLEY | NY | | 12/29/2022 | | 248 | | (8) | | | (8) | | 240 | 240 | | | |
| 100131639 | WINTER PARK | CO | | 10/06/2023 | | 1,365 | | (5) | | | (5) | | 1,360 | 1,360 | | | |
| 100143191 | SEDRO WOOLLEY | WA | | 02/16/2024 | | 805 | | (13) | | | (13) | | 792 | 792 | | | |
| 100120457 | ORLAND PARK | IL | | 08/18/2023 | | 1,216 | | 14 | | | 14 | | 1,230 | 1,230 | | | |
| 100130413 | HOLLYWOOD | FL | | 09/28/2023 | | 625 | | (38) | | | (38) | | 587 | 587 | | | |
| 100143108 | KILL DEVIL HILLS | NC | | 02/16/2024 | | 851 | | (16) | | | (16) | | 835 | 835 | | | |
| 100142625 | WEST COVINA | CA | | 02/08/2024 | | 7,141 | | (141) | | | (141) | | 7,000 | 7,000 | | | |
| 100143906 | CROFTON | MD | | 03/06/2024 | | 705 | | (34) | | | (34) | | 671 | 671 | | | |
| 100143090 | SOMERSET | NJ | | 02/16/2024 | | 971 | | (7) | | | (7) | | 964 | 964 | | | |
| 100151648 | CELINA | TX | | 05/10/2024 | | 596 | | (3) | | | (3) | | 593 | 593 | | | |
| 100120296 | CLARKSTON | MI | | 08/18/2023 | | 10,639 | | (79) | | | (79) | | 10,560 | 10,560 | | | |
| 100129514 | CRYSTAL | MN | | 09/29/2023 | | 917 | | (1) | | | (1) | | 916 | 916 | | | |
| 100135193 | WEST PALM BEACH | FL | | 11/07/2023 | | 691 | | (18) | | | (18) | | 673 | 673 | | | |
| 100117935 | LAS VEGAS | NV | | 07/20/2023 | | 404 | | (5) | | | (5) | | 399 | 399 | | | |
| 100142689 | MANTECA | CA | | 02/08/2024 | | 851 | | (18) | | | (18) | | 833 | 833 | | | |
| 100119303 | SMYRNA | GA | | 07/31/2023 | | 839 | | (1) | | | (1) | | 838 | 838 | | | |
| 100117224 | LA PUENTE AREA | CA | | 07/20/2023 | | 1,355 | | 173 | | | 173 | | 1,528 | 1,528 | | | |
| 100150465 | QUEEN CREEK | AZ | | 05/03/2024 | | 971 | | 6 | | | 6 | | 977 | 977 | | | |
| 100148566 | CANYON LAKE | TX | | 04/12/2024 | | 896 | | (5) | | | (5) | | 891 | 891 | | | |
| 100090907 | MANTECA | CA | | 01/31/2023 | | 1,094 | | 20 | | | 20 | | 1,114 | 1,114 | | | |
| 100157834 | WINTER GARDEN | FL | | 08/01/2024 | | 300 | | 2 | | | 2 | | 302 | 302 | | | |
| 100138099 | MURFREESBORO | TN | | 12/14/2023 | | 651 | | (4) | | | (4) | | 647 | 647 | | | |
| 100138190 | RESEDA | CA | | 12/14/2023 | | 458 | | (11) | | | (11) | | 447 | 447 | | | |
| 100152653 | HOUSTON | TX | | 05/17/2024 | | 4,836 | | 19 | | | 19 | | 4,855 | 4,855 | | | |
| 100152684 | SEBASTIAN | FL | | 05/17/2024 | | 580 | | 4 | | | 4 | | 584 | 584 | | | |
| 100120689 | NASHVILLE | TN | | 08/25/2023 | | 954 | | (3) | | | (3) | | 951 | 951 | | | |
| 100118672 | HIALEAH | FL | | 07/25/2023 | | 2,393 | | (71) | | | (71) | | 2,322 | 2,322 | | | |
| 100141418 | LAS VEGAS | NV | | 01/30/2024 | | 732 | | (17) | | | (17) | | 715 | 715 | | | |
| 100080978 | UNION CITY | CA | | 03/18/2022 | | 1,921 | | 51 | | | 51 | | 1,972 | 1,972 | | | |
| 100078743 | COTTONWOOD | CA | | 02/25/2022 | | 1,388 | | (83) | | | (83) | | 1,305 | 1,305 | | | |
| 100080940 | WHITNEY | TX | | 04/01/2022 | | 879 | | (49) | | | (49) | | 830 | 830 | | | |
| 100075991 | NASHUA | NH | | 01/07/2022 | | 1,559 | | (69) | | | (69) | | 1,490 | 1,490 | | | |
| 100149398 | CHARLOTTE | NC | | 04/24/2024 | | 964 | | (5) | | | (5) | | 959 | 959 | | | |
| 100115153 | MASTIC BEACH | NY | | 07/17/2023 | | 792 | | (22) | | | (22) | | 770 | 770 | | | |
| 100060135 | FORT COLLINS | CO | | 06/25/2021 | | 1,938 | | (56) | | | (56) | | 1,882 | 1,882 | | | |
| 100117681 | DURANGO | CO | | 07/20/2023 | | 953 | | (23) | | | (23) | | 930 | 930 | | | |
| 100115951 | KINGSLAND | TX | | 07/20/2023 | | 1,021 | | (1) | | | (1) | | 1,020 | 1,020 | | | |
| 100089291 | SMITHVILLE | TX | | 01/26/2023 | | 660 | | (7) | | | (7) | | 653 | 653 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080947 | GREER | SC | | 03/17/2022 | | 762 | | (7) | | | (7) | | 755 | 755 | | | |
| 100138139 | GLEN BURNIE | MD | | 12/14/2023 | | 9,874 | | (96) | | | (96) | | 9,778 | 9,778 | | | |
| 100147979 | SAN DIEGO | CA | | 04/10/2024 | | 1,925 | | (37) | | | (37) | | 1,888 | 1,888 | | | |
| 100148827 | OAK LAWN | IL | | 04/17/2024 | | 1,911 | | (36) | | | (36) | | 1,875 | 1,875 | | | |
| 100028554 | ARLETA | CA | | 10/26/2018 | | 1,294 | | 48 | | | 48 | | 1,342 | 1,342 | | | |
| 100014521 | EAST ELMHURST | NY | | 09/27/2017 | | 1,838 | | 62 | | | 62 | | 1,900 | 1,900 | | | |
| 100133210 | PARRISH | FL | | 11/29/2023 | | 667 | | (18) | | | (18) | | 649 | 649 | | | |
| 100127618 | ATHOL | ID | | 09/08/2023 | | 852 | | (8) | | | (8) | | 844 | 844 | | | |
| 100130453 | CENTRAL ISLIP | NY | | 09/28/2023 | | 641 | | (13) | | | (13) | | 628 | 628 | | | |
| 100078022 | MIAMI | FL | | 01/12/2022 | | 1,688 | | (25) | | | (25) | | 1,663 | 1,663 | | | |
| 100091044 | CULVER CITY | CA | | 01/31/2023 | | 7,358 | | (137) | | | (137) | | 7,221 | 7,221 | | | |
| 100155985 | NEW BRUNSWICK | NJ | | 06/18/2024 | | 422 | | (25) | | | (25) | | 397 | 397 | | | |
| 4010063700 | Youngstown | OH | | 01/30/2024 | | 718 | | (59) | | | (59) | | 659 | 659 | | | |
| 100135722 | BUDA | TX | | 11/10/2023 | | 801 | | (13) | | | (13) | | 788 | 788 | | | |
| 100054713 | PICO RIVERA | CA | | 03/23/2021 | | 1,167 | | 12 | | | 12 | | 1,179 | 1,179 | | | |
| 100107811 | OCEAN CITY | MD | | 05/19/2023 | | 1,000 | | (6) | | | (6) | | 994 | 994 | | | |
| 100130330 | PHOENIX | AZ | | 09/28/2023 | | 507 | | (12) | | | (12) | | 495 | 495 | | | |
| 100147054 | LONG POND | PA | | 03/27/2024 | | 923 | | (7) | | | (7) | | 916 | 916 | | | |
| 100114643 | NAPLES | FL | | 06/29/2023 | | 951 | | 22 | | | 22 | | 973 | 973 | | | |
| 100151884 | LAKE WORTH | FL | | 05/10/2024 | | 742 | | (25) | | | (25) | | 717 | 717 | | | |
| 100102599 | DETROIT | MI | | 06/07/2023 | | 990 | | 33 | | | 33 | | 1,023 | 1,023 | | | |
| 100137704 | HILLSBORO | OR | | 12/08/2023 | | 855 | | (4) | | | (4) | | 851 | 851 | | | |
| 100154504 | TRENTON | NJ | | 06/14/2024 | | 781 | | (7) | | | (7) | | 774 | 774 | | | |
| 100143659 | PEMBROKE PINES | FL | | 02/22/2024 | | 1,094 | | (25) | | | (25) | | 1,069 | 1,069 | | | |
| 100128090 | GOODLETTSVILLE | TN | | 09/08/2023 | | 1,093 | | 43 | | | 43 | | 1,136 | 1,136 | | | |
| 100137065 | FORESTHILL | CA | | 11/28/2023 | | 792 | | 3 | | | 3 | | 795 | 795 | | | |
| 100133831 | CALEXICO | CA | | 10/20/2023 | | 639 | | (19) | | | (19) | | 620 | 620 | | | |
| 100076504 | HOLLYWOOD | FL | | 12/21/2021 | | 514 | | (14) | | | (14) | | 500 | 500 | | | |
| 100148783 | WINTER GARDEN | FL | | 04/17/2024 | | 1,560 | | (2) | | | (2) | | 1,558 | 1,558 | | | |
| 100136911 | NORTH CAPE MAY | NJ | | 11/27/2023 | | 966 | | 25 | | | 25 | | 991 | 991 | | | |
| 100148529 | COLLINSVILLE | CT | | 04/12/2024 | | 791 | | (23) | | | (23) | | 768 | 768 | | | |
| 100153901 | NEW CARROLLTON | MD | | 06/05/2024 | | 481 | | (14) | | | (14) | | 467 | 467 | | | |
| 100079229 | POTOMAC | MD | | 02/14/2022 | | 1,880 | | 30 | | | 30 | | 1,910 | 1,910 | | | |
| 100065317 | BOISE | ID | | 07/28/2021 | | 1,601 | | (56) | | | (56) | | 1,545 | 1,545 | | | |
| 100045519 | CHULA VISTA | CA | | 11/25/2020 | | 1,183 | | 45 | | | 45 | | 1,228 | 1,228 | | | |
| 100141616 | WOOSTER | OH | | 01/30/2024 | | 726 | | 5 | | | 5 | | 731 | 731 | | | |
| 100100305 | PALMDALE | CA | | 03/24/2023 | | 5,433 | | (154) | | | (154) | | 5,279 | 5,279 | | | |
| 100129580 | DALLAS | TX | | 09/29/2023 | | 845 | | (15) | | | (15) | | 830 | 830 | | | |
| 100143176 | YELM | WA | | 02/16/2024 | | 12,921 | | (231) | | | (231) | | 12,690 | 12,690 | | | |
| 100152746 | ROCKLAND | MA | | 05/22/2024 | | 1,650 | | 11 | | | 11 | | 1,661 | 1,661 | | | |
| 100053479 | ROSHARON | TX | | 03/23/2021 | | 1,000 | | (46) | | | (46) | | 954 | 954 | | | |
| 100129624 | NASHVILLE | TN | | 09/29/2023 | | 916 | | (4) | | | (4) | | 912 | 912 | | | |
| 100155278 | SACRAMENTO | CA | | 07/19/2024 | | 613 | | (8) | | | (8) | | 605 | 605 | | | |
| 100087299 | POINT PLEASANT BEACH | NJ | | 10/25/2022 | | 2,183 | | 167 | | | 167 | | 2,350 | 2,350 | | | |
| 100140984 | MISSION HILLS | CA | | 03/28/2024 | | 234 | | (15) | | | (15) | | 219 | 219 | | | |
| 100156822 | TROUTDALE | OR | | 06/27/2024 | | 194 | | (3) | | | (3) | | 191 | 191 | | | |
| 100114938 | WAUSAU | WI | | 07/13/2023 | | 943 | | (7) | | | (7) | | 936 | 936 | | | |
| 100119163 | LENEXA | KS | | 07/31/2023 | | 857 | | 1 | | | 1 | | 858 | 858 | | | |
| 100127977 | ANTIOCH | TN | | 09/08/2023 | | 1,015 | | 36 | | | 36 | | 1,051 | 1,051 | | | |
| 100144071 | MCGAHEYSVILLE | VA | | 03/07/2024 | | 816 | | (20) | | | (20) | | 796 | 796 | | | |
| 100154904 | EDISON | NJ | | 07/19/2024 | | 468 | | (21) | | | (21) | | 447 | 447 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108056 | ST AUGUSTINE | FL | | 05/25/2023 | | 1,240 | | 29 | | | 29 | | 1,269 | 1,269 | | | |
| 100055317 | RANCHO CUCAMONGA | CA | | 03/23/2021 | | 1,111 | | (84) | | | (84) | | 1,027 | 1,027 | | | |
| 100120021 | VINEYARD | UT | | 08/11/2023 | | 943 | | (9) | | | (9) | | 934 | 934 | | | |
| 100144355 | TOMS RIVER | NJ | | 03/07/2024 | | 884 | | (10) | | | (10) | | 874 | 874 | | | |
| 100151355 | BAKERSFIELD | CA | | 05/10/2024 | | 866 | | (14) | | | (14) | | 852 | 852 | | | |
| 100129326 | MINNEOLA | FL | | 09/25/2023 | | 26,465 | | 351 | | | 351 | | 26,816 | 26,816 | | | |
| 100074146 | SALINAS | CA | | 12/09/2021 | | 1,681 | | (103) | | | (103) | | 1,578 | 1,578 | | | |
| 100091815 | HOUSTON | TX | | 01/30/2023 | | 576 | | (24) | | | (24) | | 552 | 552 | | | |
| 100143512 | ROSELLE | NJ | | 02/21/2024 | | 817 | | (21) | | | (21) | | 796 | 796 | | | |
| 100134345 | JEFFERSON | GA | | 10/27/2023 | | 828 | | 4 | | | 4 | | 832 | 832 | | | |
| 100117372 | VICTORVILLE | CA | | 07/20/2023 | | 1,256 | | 111 | | | 111 | | 1,367 | 1,367 | | | |
| 100128726 | MIDDLETOWN | DE | | 09/21/2023 | | 845 | | (4) | | | (4) | | 841 | 841 | | | |
| 100129510 | MANTECA | CA | | 09/29/2023 | | 1,030 | | 7 | | | 7 | | 1,037 | 1,037 | | | |
| 100113090 | ANAHEIM | CA | | 06/29/2023 | | 1,319 | | 746 | | | 746 | | 2,065 | 2,065 | | | |
| 100143143 | ALEXANDRIA | VA | | 02/16/2024 | | 1,214 | | (22) | | | (22) | | 1,192 | 1,192 | | | |
| 100109373 | TUCSON | AZ | | 06/12/2023 | | 848 | | (1) | | | (1) | | 847 | 847 | | | |
| 100136084 | MADERA | CA | | 12/18/2023 | | 749 | | (8) | | | (8) | | 741 | 741 | | | |
| 100153075 | LAS VEGAS | NV | | 06/27/2024 | | 1,161 | | (43) | | | (43) | | 1,118 | 1,118 | | | |
| 100138142 | MONTEBELLO | CA | | 12/14/2023 | | 824 | | 4 | | | 4 | | 828 | 828 | | | |
| 100114623 | FONTANA | CA | | 06/29/2023 | | 927 | | (7) | | | (7) | | 920 | 920 | | | |
| 100138079 | ANTIOCH | TN | | 12/13/2023 | | 252 | | (8) | | | (8) | | 244 | 356 | | 112 | 112 |
| 100127714 | ROSELLE | NJ | | 09/08/2023 | | 653 | | (11) | | | (11) | | 642 | 642 | | | |
| 100164601 | HUTTO | TX | | 08/21/2024 | | 259 | | (7) | | | (7) | | 252 | 252 | | | |
| 100137049 | DURHAM | NC | | 11/28/2023 | | 773 | | (1) | | | (1) | | 772 | 772 | | | |
| 100137080 | LINDON | UT | | 11/28/2023 | | 771 | | (20) | | | (20) | | 751 | 751 | | | |
| 100086557 | CUTLER BAY | FL | | 09/30/2022 | | 697 | | (40) | | | (40) | | 657 | 657 | | | |
| 100131911 | DALLAS | TX | | 10/13/2023 | | 10,595 | | (191) | | | (191) | | 10,404 | 10,404 | | | |
| 100147904 | RICHMOND | VA | | 04/08/2024 | | 795 | | (22) | | | (22) | | 773 | 773 | | | |
| 100029097 | WEST COVINA | CA | | 10/26/2018 | | 1,635 | | 62 | | | 62 | | 1,697 | 1,697 | | | |
| 100151596 | RANCHO CORDOVA | CA | | 05/10/2024 | | 1,128 | | 56 | | | 56 | | 1,184 | 1,184 | | | |
| 100151160 | SUFFERN | NY | | 05/09/2024 | | 619 | | (10) | | | (10) | | 609 | 609 | | | |
| 100117589 | ORLANDO | FL | | 07/20/2023 | | 1,108 | | (7) | | | (7) | | 1,101 | 1,101 | | | |
| 100025686 | ANCHORAGE | AK | | 09/20/2018 | | 1,415 | | 88 | | | 88 | | 1,503 | 1,503 | | | |
| 100101680 | CAROLINA BEACH | NC | | 04/26/2023 | | 853 | | (8) | | | (8) | | 845 | 845 | | | |
| 100147406 | HONOLULU | HI | | 05/08/2024 | | 670 | | (19) | | | (19) | | 651 | 651 | | | |
| 100137550 | FAYETTEVILLE | AR | | 12/08/2023 | | 832 | | (5) | | | (5) | | 827 | 827 | | | |
| 100129990 | FARMINGVILLE | NY | | 09/27/2023 | | 835 | | (16) | | | (16) | | 819 | 819 | | | |
| 100116175 | SALT LAKE CITY | UT | | 07/20/2023 | | 1,397 | | 189 | | | 189 | | 1,586 | 1,586 | | | |
| 100135089 | BRADENTON | FL | | 11/01/2023 | | 1,021 | | 42 | | | 42 | | 1,063 | 1,063 | | | |
| 100139260 | FORT MILL | SC | | 12/28/2023 | | 698 | | | | | | | 698 | 698 | | | |
| 100132505 | BAKERSFIELD | CA | | 11/03/2023 | | 721 | | 4 | | | 4 | | 725 | 725 | | | |
| 100132481 | VERO BEACH | FL | | 11/03/2023 | | 792 | | 12 | | | 12 | | 804 | 804 | | | |
| 100129398 | CELINA | TX | | 09/26/2023 | | 849 | | | | | | | 849 | 849 | | | |
| 100119430 | BURTONSVILLE | MD | | 07/31/2023 | | 944 | | 2 | | | 2 | | 946 | 946 | | | |
| 100076404 | DAMASCUS | OR | | 12/23/2021 | | 1,794 | | (24) | | | (24) | | 1,770 | 1,770 | | | |
| 100143206 | CANYON | TX | | 02/16/2024 | | 882 | | (8) | | | (8) | | 874 | 874 | | | |
| 100144359 | MILTON | MA | | 03/07/2024 | | 883 | | (18) | | | (18) | | 865 | 865 | | | |
| 100082858 | AUBURN | CA | | 05/17/2022 | | 1,321 | | (64) | | | (64) | | 1,257 | 1,257 | | | |
| 100148905 | MT JULIET | TN | | 04/17/2024 | | 736 | | (18) | | | (18) | | 718 | 718 | | | |
| 100157675 | SUMMERVILLE | SC | | 06/28/2024 | | 261 | | (9) | | | (9) | | 252 | 252 | | | |
| 100074162 | NORTH FORT MYERS | FL | | 12/09/2021 | | 2,288 | | (97) | | | (97) | | 2,191 | 2,191 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119281 | WESTON | TX | | 07/31/2023 | | 2,364 | | (42) | | | (42) | | 2,322 | 2,322 | | | |
| 100115211 | BOISE | ID | | 07/17/2023 | | 923 | | (21) | | | (21) | | 902 | 902 | | | |
| 100121039 | SARASOTA | FL | | 08/30/2023 | | 1,602 | | 84 | | | 84 | | 1,686 | 1,686 | | | |
| 100148804 | SAN ANTONIO | TX | | 04/17/2024 | | 2,956 | | (24) | | | (24) | | 2,932 | 2,932 | | | |
| 100074462 | HUTTO | TX | | 12/02/2021 | | 1,406 | | (127) | | | (127) | | 1,279 | 1,279 | | | |
| 100148877 | LEHI | UT | | 04/17/2024 | | 878 | | (5) | | | (5) | | 873 | 873 | | | |
| 100109651 | SACRAMENTO | CA | | 06/14/2023 | | 841 | | (20) | | | (20) | | 821 | 821 | | | |
| 100025907 | NORTH BERGEN | NJ | | 09/20/2018 | | 2,316 | | 218 | | | 218 | | 2,534 | 2,534 | | | |
| 100129657 | NAPLES | FL | | 09/29/2023 | | 2,486 | | (23) | | | (23) | | 2,463 | 2,463 | | | |
| 100141288 | YANTIS | TX | | 01/30/2024 | | 591 | | (31) | | | (31) | | 560 | 560 | | | |
| 100156064 | DAYTONA BEACH | FL | | 06/18/2024 | | 708 | | (37) | | | (37) | | 671 | 671 | | | |
| 100115399 | SACRAMENTO | CA | | 07/17/2023 | | 941 | | 21 | | | 21 | | 962 | 962 | | | |
| 100103326 | PONTE VEDRA | FL | | 04/28/2023 | | 848 | | (21) | | | (21) | | 827 | 827 | | | |
| 100158885 | BRADENTON | FL | | 07/12/2024 | | 362 | | 7 | | | 7 | | 369 | 369 | | | |
| 100118663 | MOUNT VERNON | NY | | 07/25/2023 | | 2,400 | | (51) | | | (51) | | 2,349 | 2,349 | | | |
| 100102546 | RICHARDSON | TX | | 06/07/2023 | | 731 | | (50) | | | (50) | | 681 | 681 | | | |
| 100133693 | LAS VEGAS | NV | | 10/23/2023 | | 842 | | 10 | | | 10 | | 852 | 852 | | | |
| 100140536 | SAN BERNARDINO | CA | | 01/19/2024 | | 6,622 | | (157) | | | (157) | | 6,465 | 6,465 | | | |
| 100079967 | MIAMI BEACH | FL | | 04/08/2022 | | 1,658 | | (14) | | | (14) | | 1,644 | 1,644 | | | |
| 100142046 | ELK GROVE | CA | | 02/29/2024 | | 755 | | (13) | | | (13) | | 742 | 742 | | | |
| 100144361 | LAS VEGAS | NV | | 03/07/2024 | | 723 | | (23) | | | (23) | | 700 | 700 | | | |
| 100141076 | LAS VEGAS | NV | | 02/20/2024 | | 666 | | (30) | | | (30) | | 636 | 636 | | | |
| 100139258 | LEXINGTON | SC | | 12/28/2023 | | 681 | | (1) | | | (1) | | 680 | 680 | | | |
| 100139202 | ALLENTOWN | PA | | 12/28/2023 | | 2,840 | | (31) | | | (31) | | 2,809 | 2,809 | | | |
| 100158624 | DANIA BEACH | FL | | 07/10/2024 | | 537 | | (11) | | | (11) | | 526 | 526 | | | |
| 100140263 | WASHINGTON | DC | | 01/18/2024 | | 766 | | (17) | | | (17) | | 749 | 749 | | | |
| 100109693 | SAN DIEGO | CA | | 06/15/2023 | | 812 | | (6) | | | (6) | | 806 | 806 | | | |
| 100158680 | ROSEVILLE | CA | | 07/10/2024 | | 349 | | 9 | | | 9 | | 358 | 358 | | | |
| 100078332 | CAPE CORAL | FL | | 02/10/2022 | | 957 | | (51) | | | (51) | | 906 | 906 | | | |
| 100069072 | BOTHELL | WA | | 09/01/2021 | | 3,915 | | (43) | | | (43) | | 3,872 | 3,872 | | | |
| 100115668 | ATLANTA | GA | | 07/20/2023 | | 1,129 | | (17) | | | (17) | | 1,112 | 1,112 | | | |
| 100118832 | FORT LAUDERDALE | FL | | 08/30/2023 | | 646 | | (31) | | | (31) | | 615 | 615 | | | |
| 100148589 | KANSAS CITY | MO | | 04/12/2024 | | 807 | | (16) | | | (16) | | 791 | 791 | | | |
| 100080003 | CHANDLER | AZ | | 04/25/2022 | | 1,470 | | (42) | | | (42) | | 1,428 | 1,428 | | | |
| 100155305 | BUELLTON | CA | | 07/19/2024 | | 553 | | (17) | | | (17) | | 536 | 536 | | | |
| 100153293 | JASPER | GA | | 05/30/2024 | | 782 | | (15) | | | (15) | | 767 | 767 | | | |
| 100060270 | BRENTWOOD | TN | | 06/25/2021 | | 1,928 | | (31) | | | (31) | | 1,897 | 1,897 | | | |
| 100080987 | PASADENA | CA | | 03/18/2022 | | 2,036 | | 47 | | | 47 | | 2,083 | 2,083 | | | |
| 100109313 | PALM COAST | FL | | 06/12/2023 | | 1,139 | | (3) | | | (3) | | 1,136 | 1,136 | | | |
| 100031505 | SAN JUAN CAPISTRANO | CA | | 03/29/2019 | | 1,474 | | 78 | | | 78 | | 1,552 | 1,552 | | | |
| 100014615 | CINCINNATI | OH | | 09/27/2017 | | 12,392 | | 402 | | | 402 | | 12,794 | 12,794 | | | |
| 100053747 | CHULA VISTA | CA | | 03/23/2021 | | 1,071 | | (80) | | | (80) | | 991 | 991 | | | |
| 100152623 | HOMELAND | CA | | 05/17/2024 | | 999 | | 28 | | | 28 | | 1,027 | 1,027 | | | |
| 100162934 | STAR | ID | | 08/12/2024 | | 286 | | (5) | | | (5) | | 281 | 281 | | | |
| 100137903 | RMV | CA | | 12/08/2023 | | 6,312 | | 36 | | | 36 | | 6,348 | 6,348 | | | |
| 100076279 | JACKSONVILLE BEACH | FL | | 01/07/2022 | | 2,384 | | (22) | | | (22) | | 2,362 | 2,362 | | | |
| 100155891 | NORTH HIGHLANDS | CA | | 06/17/2024 | | 532 | | (13) | | | (13) | | 519 | 519 | | | |
| 100100183 | ROOSEVELT | NY | | 03/17/2023 | | 805 | | (20) | | | (20) | | 785 | 785 | | | |
| 100132008 | PHOENIX | AZ | | 10/13/2023 | | 1,093 | | 52 | | | 52 | | 1,145 | 1,145 | | | |
| 100152314 | HENDERSON | NV | | 05/17/2024 | | 707 | | (21) | | | (21) | | 686 | 686 | | | |
| 100140626 | FLAGLER BEACH | FL | | 01/19/2024 | | 728 | | (9) | | | (9) | | 719 | 719 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 4010056501 | Carbondale | PA | | 11/29/2023 | | 694 | | (30) | | | (30) | | 664 | 664 | | | |
| 100110561 | SMYRNA | GA | | 06/30/2023 | | 839 | | (18) | | | (18) | | 821 | 821 | | | |
| 100029619 | WOODLAND | WA | | 10/26/2018 | | 1,456 | | 82 | | | 82 | | 1,538 | 1,538 | | | |
| 100158939 | BRADENTON | FL | | 07/12/2024 | | 532 | | (16) | | | (16) | | 516 | 516 | | | |
| 100160220 | LAS VEGAS | NV | | 07/18/2024 | | 861 | | 86 | | | 86 | | 947 | 947 | | | |
| 100133790 | NEW BRUNSWICK | NJ | | 10/20/2023 | | 757 | | 7 | | | 7 | | 764 | 764 | | | |
| 100156052 | AMHERST | MA | | 06/18/2024 | | 402 | | (11) | | | (11) | | 391 | 391 | | | |
| 100014375 | FARMINGDALE | NY | | 09/27/2017 | | 1,865 | | 107 | | | 107 | | 1,972 | 1,972 | | | |
| 100143305 | ARLINGTON | TX | | 02/16/2024 | | 1,042 | | | | | | | 1,042 | 1,042 | | | |
| 100024807 | WAILUKU | HI | | 09/20/2018 | | 1,631 | | 157 | | | 157 | | 1,788 | 1,788 | | | |
| 100153922 | ORLANDO | FL | | 06/05/2024 | | 569 | | (10) | | | (10) | | 559 | 559 | | | |
| 100000213 | UNION CITY | CA | | 09/27/2016 | | 3,204 | | 235 | | | 235 | | 3,439 | 3,439 | | | |
| 100150468 | FOLSOM | CA | | 05/03/2024 | | 17,806 | | 236 | | | 236 | | 18,042 | 18,042 | | | |
| 100090615 | RONKONKOMA | NY | | 12/29/2022 | | 827 | | 34 | | | 34 | | 861 | 861 | | | |
| 100120039 | EAST RUTHERFORD | NJ | | 08/11/2023 | | 832 | | 6 | | | 6 | | 838 | 838 | | | |
| 100143774 | LAS VEGAS | NV | | 02/27/2024 | | 773 | | 1 | | | 1 | | 774 | 774 | | | |
| 100017272 | MESA | AZ | | 04/26/2018 | | 1,816 | | 336 | | | 336 | | 2,152 | 2,152 | | | |
| 100132704 | NORFOLK | VA | | 11/03/2023 | | 609 | | 6 | | | 6 | | 615 | 615 | | | |
| 100101974 | HESPERIA | CA | | 04/14/2023 | | 655 | | (32) | | | (32) | | 623 | 623 | | | |
| 100148267 | FORT LAUDERDALE | FL | | 04/12/2024 | | 712 | | (18) | | | (18) | | 694 | 694 | | | |
| 100128363 | KENNER | LA | | 09/14/2023 | | 686 | | (26) | | | (26) | | 660 | 660 | | | |
| 100140323 | SACRAMENTO | CA | | 01/18/2024 | | 728 | | (15) | | | (15) | | 713 | 713 | | | |
| 100163328 | SAN BERNARDINO | CA | | 08/13/2024 | | 209 | | (11) | | | (11) | | 198 | 198 | | | |
| 100143317 | APEX | NC | | 02/16/2024 | | 880 | | (13) | | | (13) | | 867 | 867 | | | |
| 100148183 | SARASOTA | FL | | 04/12/2024 | | 826 | | (17) | | | (17) | | 809 | 809 | | | |
| 4010065295 | Baltimore | MD | | 01/30/2024 | | 717 | | (48) | | | (48) | | 669 | 669 | | | |
| 100088808 | MACOMB | MI | | 11/15/2022 | | 750 | | (18) | | | (18) | | 732 | 732 | | | |
| 100091725 | GAINESVILLE | GA | | 03/24/2023 | | 570 | | (28) | | | (28) | | 542 | 542 | | | |
| 100149303 | HOLLYWOOD | FL | | 04/24/2024 | | 1,247 | | (11) | | | (11) | | 1,236 | 1,236 | | | |
| 100133128 | ELKINS PARK | PA | | 11/29/2023 | | 937 | | (13) | | | (13) | | 924 | 924 | | | |
| 100129896 | MONROE | NC | | 09/27/2023 | | 594 | | (25) | | | (25) | | 569 | 569 | | | |
| 100147940 | MURRIETA | CA | | 04/08/2024 | | 1,409 | | (30) | | | (30) | | 1,379 | 1,379 | | | |
| 100137719 | MYRTLE BEACH | SC | | 12/08/2023 | | 3,657 | | 16 | | | 16 | | 3,673 | 3,673 | | | |
| 100119516 | NORTH BERGEN | NJ | | 07/28/2023 | | 1,348 | | 6 | | | 6 | | 1,354 | 1,354 | | | |
| 100103225 | LOUISVILLE | CO | | 04/26/2023 | | 735 | | (16) | | | (16) | | 719 | 719 | | | |
| 100119229 | IRVINGTON | NJ | | 07/31/2023 | | 961 | | 5 | | | 5 | | 966 | 966 | | | |
| 100143686 | WHEATLEY HEIGHTS | NY | | 02/22/2024 | | 441 | | (21) | | | (21) | | 420 | 420 | | | |
| 100147454 | DANIA | FL | | 04/03/2024 | | 1,256 | | (57) | | | (57) | | 1,199 | 1,199 | | | |
| 100135758 | LOUISVILLE | KY | | 11/10/2023 | | 815 | | (1) | | | (1) | | 814 | 814 | | | |
| 100114848 | CLAREMONT | NC | | 07/10/2023 | | 844 | | (19) | | | (19) | | 825 | 825 | | | |
| 100158123 | NEWARK | DE | | 07/09/2024 | | 316 | | 2 | | | 2 | | 318 | 318 | | | |
| 100152509 | SMITHFIELD | RI | | 05/17/2024 | | 792 | | (7) | | | (7) | | 785 | 785 | | | |
| 100100678 | RIALTO | CA | | 04/28/2023 | | 1,249 | | 51 | | | 51 | | 1,300 | 1,300 | | | |
| 100133420 | SAN PEDRO | CA | | 10/19/2023 | | 574 | | (13) | | | (13) | | 561 | 561 | | | |
| 100055096 | KEARNY | NJ | | 03/23/2021 | | 871 | | (124) | | | (124) | | 747 | 747 | | | |
| 100155473 | BERGENFIELD | NJ | | 06/18/2024 | | 395 | | (5) | | | (5) | | 390 | 390 | | | |
| 100120012 | SOUTHAMPTON | PA | | 08/11/2023 | | 1,162 | | 3 | | | 3 | | 1,165 | 1,165 | | | |
| 100133471 | PEARLAND | TX | | 10/19/2023 | | 1,371 | | (22) | | | (22) | | 1,349 | 1,349 | | | |
| 100154334 | NORTH LAS VEGAS | NV | | 06/07/2024 | | 2,604 | | (35) | | | (35) | | 2,569 | 2,569 | | | |
| 100118766 | FAIRFAX | VT | | 07/25/2023 | | 944 | | (21) | | | (21) | | 923 | 923 | | | |
| 100031475 | CHINO | CA | | 03/29/2019 | | 1,701 | | 27 | | | 27 | | 1,728 | 1,728 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159265 | HIGHLAND | MD | | 07/15/2024 | | 278 | | (5) | | | (5) | | 273 | 273 | | | |
| 100120058 | GILBERT | AZ | | 08/11/2023 | | 916 | | 6 | | | 6 | | 922 | 922 | | | |
| 100055537 | ROCKAWAY | NJ | | 03/23/2021 | | 942 | | (24) | | | (24) | | 918 | 918 | | | |
| 100028950 | COVINA | CA | | 10/26/2018 | | 1,295 | | 63 | | | 63 | | 1,358 | 1,358 | | | |
| 100091381 | VALLEJO | CA | | 02/22/2023 | | 1,337 | | 49 | | | 49 | | 1,386 | 1,386 | | | |
| 100158084 | FOREST HILL | TX | | 07/09/2024 | | 296 | | 1 | | | 1 | | 297 | 297 | | | |
| 100129376 | STAFFORD TOWNSHIP | NJ | | 09/26/2023 | | 826 | | (2) | | | (2) | | 824 | 824 | | | |
| 100057586 | BALDWIN PARK | CA | | 06/30/2021 | | 1,962 | | (39) | | | (39) | | 1,923 | 1,923 | | | |
| 100143729 | LANCASTER | CA | | 02/26/2024 | | 631 | | (19) | | | (19) | | 612 | 612 | | | |
| 100142121 | FEDERAL WAY | WA | | 02/29/2024 | | 635 | | (11) | | | (11) | | 624 | 624 | | | |
| 100116017 | SUWANEE | GA | | 07/20/2023 | | 1,195 | | (2) | | | (2) | | 1,193 | 1,193 | | | |
| 100159244 | ALEXANDER CITY | AL | | 07/15/2024 | | 257 | | (5) | | | (5) | | 252 | 252 | | | |
| 100141722 | DELAND | FL | | 01/30/2024 | | 531 | | (33) | | | (33) | | 498 | 498 | | | |
| 100082258 | REDDING | CA | | 04/14/2022 | | 1,295 | | (53) | | | (53) | | 1,242 | 1,242 | | | |
| 100080232 | SAN BERNARDINO | CA | | 02/25/2022 | | 1,744 | | (13) | | | (13) | | 1,731 | 1,731 | | | |
| 100144291 | HINSDALE | MA | | 03/07/2024 | | 362 | | (18) | | | (18) | | 344 | 344 | | | |
| 100163093 | GAINESVILLE | FL | | 08/13/2024 | | 258 | | (7) | | | (7) | | 251 | 251 | | | |
| 100116171 | JURUPA VALLEY | CA | | 07/20/2023 | | 1,561 | | 273 | | | 273 | | 1,834 | 1,834 | | | |
| 100149672 | SURPRISE | AZ | | 04/26/2024 | | 1,374 | | 26 | | | 26 | | 1,400 | 1,400 | | | |
| 100137775 | CLOVIS | CA | | 12/08/2023 | | 808 | | (11) | | | (11) | | 797 | 797 | | | |
| 100151610 | FYFFE | AL | | 05/10/2024 | | 964 | | | | | | | 964 | 964 | | | |
| 100130022 | CENTRAL ISLIP | NY | | 09/27/2023 | | 1,400 | | (38) | | | (38) | | 1,362 | 1,362 | | | |
| 100132544 | CONCORD | CA | | 11/03/2023 | | 852 | | 27 | | | 27 | | 879 | 879 | | | |
| 100120074 | FRISCO | TX | | 08/11/2023 | | 893 | | (8) | | | (8) | | 885 | 885 | | | |
| 100067700 | AUSTIN | TX | | 09/23/2021 | | 2,037 | | (10) | | | (10) | | 2,027 | 2,027 | | | |
| 100090730 | BRIDGEPORT | CT | | 12/29/2022 | | 769 | | (17) | | | (17) | | 752 | 752 | | | |
| 100157952 | GATLINBURG | TN | | 07/09/2024 | | 485 | | (5) | | | (5) | | 480 | 480 | | | |
| 100087373 | RICHMOND | TX | | 10/25/2022 | | 3,863 | | 359 | | | 359 | | 4,222 | 4,222 | | | |
| 100134391 | CHICAGO | IL | | 10/27/2023 | | 509 | | (5) | | | (5) | | 504 | 504 | | | |
| 100149093 | SARASOTA | FL | | 04/19/2024 | | 53,048 | | (2,227) | | | (2,227) | | 50,821 | 50,821 | | | |
| 100044764 | PEABODY | MA | | 11/19/2020 | | 631 | | (45) | | | (45) | | 586 | 586 | | | |
| 100081535 | COMBINED LOCKS | WI | | 03/18/2022 | | 1,621 | | (12) | | | (12) | | 1,609 | 1,609 | | | |
| 100142712 | ROSEVILLE | CA | | 02/08/2024 | | 997 | | 11 | | | 11 | | 1,008 | 1,008 | | | |
| 100071674 | WASHINGTON | DC | | 10/14/2021 | | 1,824 | | (67) | | | (67) | | 1,757 | 1,757 | | | |
| 100110119 | HOMESTEAD | FL | | 06/23/2023 | | 985 | | (10) | | | (10) | | 975 | 975 | | | |
| 100138247 | WEATHERFORD | TX | | 12/14/2023 | | 732 | | (17) | | | (17) | | 715 | 715 | | | |
| 100128513 | JOSHUA TREE | CA | | 09/15/2023 | | 677 | | (31) | | | (31) | | 646 | 646 | | | |
| 100140038 | HALETHORPE | MD | | 01/09/2024 | | 656 | | 4 | | | 4 | | 660 | 660 | | | |
| 100075270 | MOSELEY | VA | | 12/01/2021 | | 2,754 | | (22) | | | (22) | | 2,732 | 2,732 | | | |
| 100133475 | JERSEY CITY | NJ | | 10/19/2023 | | 827 | | (29) | | | (29) | | 798 | 798 | | | |
| 100142621 | CAPE CORAL | FL | | 02/08/2024 | | 726 | | (21) | | | (21) | | 705 | 705 | | | |
| 100119247 | VENICE | FL | | 07/31/2023 | | 1,228 | | 48 | | | 48 | | 1,276 | 1,276 | | | |
| 100139964 | COLUMBUS | OH | | 01/09/2024 | | 740 | | (17) | | | (17) | | 723 | 723 | | | |
| 100149190 | LOS ANGELES | CA | | 04/22/2024 | | 1,181 | | (16) | | | (16) | | 1,165 | 1,165 | | | |
| 100065512 | SPARKS | NV | | 07/28/2021 | | 1,971 | | (31) | | | (31) | | 1,940 | 1,940 | | | |
| 100151057 | WOODLAND | CA | | 05/08/2024 | | 799 | | (21) | | | (21) | | 778 | 778 | | | |
| 100158473 | INDEPENDENCE | OR | | 07/10/2024 | | 492 | | (14) | | | (14) | | 478 | 478 | | | |
| 100116095 | SAN BERNARDINO | CA | | 07/20/2023 | | 1,475 | | 278 | | | 278 | | 1,753 | 1,753 | | | |
| 100118113 | SACRAMENTO | CA | | 07/20/2023 | | 1,253 | | 72 | | | 72 | | 1,325 | 1,325 | | | |
| 100158853 | PRAIRIEVILLE | LA | | 07/12/2024 | | 423 | | (18) | | | (18) | | 405 | 405 | | | |
| 100143907 | CROFTON | MD | | 03/06/2024 | | 698 | | (34) | | | (34) | | 664 | 664 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100089404 | GRAND PRAIRIE | TX | | 11/17/2022 | | 1,273 | | 9 | | | 9 | | 1,282 | 1,282 | | | |
| 100100427 | JUPITER | FL | | 04/27/2023 | | 1,446 | | 172 | | | 172 | | 1,618 | 1,618 | | | |
| 100139170 | MILFORD | CT | | 12/28/2023 | | 695 | | (10) | | | (10) | | 685 | 685 | | | |
| 100116576 | NORTH LAS VEGAS | NV | | 07/20/2023 | | 528 | | (1) | | | (1) | | 527 | 527 | | | |
| 100108209 | ORLANDO | FL | | 05/24/2023 | | 837 | | (11) | | | (11) | | 826 | 826 | | | |
| 100100344 | CARLSTADT | NJ | | 04/27/2023 | | 1,417 | | 132 | | | 132 | | 1,549 | 1,549 | | | |
| 100148555 | LAKEWOOD | NJ | | 04/12/2024 | | 784 | | (6) | | | (6) | | 778 | 778 | | | |
| 100115933 | REEDVILLE | VA | | 07/20/2023 | | 927 | | (12) | | | (12) | | 915 | 915 | | | |
| 100141543 | PHOENIX | AZ | | 01/30/2024 | | 603 | | (23) | | | (23) | | 580 | 580 | | | |
| 100134650 | CORAL SPRINGS | FL | | 10/30/2023 | | 969 | | | | | | | 969 | 969 | | | |
| 100151005 | BONITA SPRINGS | FL | | 05/08/2024 | | 826 | | (18) | | | (18) | | 808 | 808 | | | |
| 100146575 | PLANO | TX | | 03/20/2024 | | 751 | | (20) | | | (20) | | 731 | 731 | | | |
| 100148287 | MIRAMAR BEACH | FL | | 04/12/2024 | | 1,577 | | (22) | | | (22) | | 1,555 | 1,555 | | | |
| 100157958 | DAVENPORT | FL | | 07/09/2024 | | 822 | | (7) | | | (7) | | 815 | 815 | | | |
| 100150917 | AUSTIN | TX | | 05/08/2024 | | 903 | | (11) | | | (11) | | 892 | 892 | | | |
| 100101831 | NEW HYDE PARK | NY | | 03/31/2023 | | 655 | | (19) | | | (19) | | 636 | 636 | | | |
| 100115198 | ELIZABETH | NJ | | 07/17/2023 | | 849 | | (21) | | | (21) | | 828 | 828 | | | |
| 100153331 | JOHNSON CITY | TN | | 05/30/2024 | | 723 | | (12) | | | (12) | | 711 | 711 | | | |
| 100159201 | RALEIGH | NC | | 07/15/2024 | | 256 | | (6) | | | (6) | | 250 | 250 | | | |
| 100026178 | BRONX | NY | | 09/20/2018 | | 1,586 | | 191 | | | 191 | | 1,777 | 1,777 | | | |
| 100158130 | YAKIMA | WA | | 07/09/2024 | | 266 | | (3) | | | (3) | | 263 | 263 | | | |
| 100143746 | RICHMOND | TX | | 04/05/2024 | | 3,288 | | (191) | | | (191) | | 3,097 | 3,097 | | | |
| 100154124 | LUGOFF | SC | | 07/11/2024 | | 244 | | (8) | | | (8) | | 236 | 236 | | | |
| 100151744 | MIAMI | FL | | 05/10/2024 | | 812 | | (20) | | | (20) | | 792 | 792 | | | |
| 100151290 | DOWNINGTOWN | PA | | 05/10/2024 | | 903 | | (5) | | | (5) | | 898 | 898 | | | |
| 100133083 | ROYAL PALM BEACH | FL | | 11/29/2023 | | 661 | | (13) | | | (13) | | 648 | 648 | | | |
| 100140625 | ROCKVILLE | MD | | 01/19/2024 | | 906 | | (13) | | | (13) | | 893 | 893 | | | |
| 100157651 | NORTH LAUDERDALE | FL | | 06/28/2024 | | 601 | | (16) | | | (16) | | 585 | 585 | | | |
| 100053735 | ASHEVILLE | NC | | 03/23/2021 | | 1,421 | | (3) | | | (3) | | 1,418 | 1,418 | | | |
| 100060071 | PHOENIX | AZ | | 06/25/2021 | | 1,729 | | (24) | | | (24) | | 1,705 | 1,705 | | | |
| 100157823 | BREMERTON | WA | | 08/01/2024 | | 231 | | (9) | | | (9) | | 222 | 222 | | | |
| 100151244 | SANTA MARIA | CA | | 05/10/2024 | | 951 | | 5 | | | 5 | | 956 | 956 | | | |
| 100147491 | BALTIMORE | MD | | 04/03/2024 | | 790 | | (9) | | | (9) | | 781 | 781 | | | |
| 100091982 | CLIFTON | NJ | | 02/07/2023 | | 709 | | (14) | | | (14) | | 695 | 695 | | | |
| 100126320 | NEWARK | NJ | | 08/30/2023 | | 847 | | (28) | | | (28) | | 819 | 819 | | | |
| 100132113 | JACKSON | NJ | | 10/13/2023 | | 818 | | (13) | | | (13) | | 805 | 805 | | | |
| 100100805 | LOS BANOS | CA | | 04/28/2023 | | 2,786 | | 165 | | | 165 | | 2,951 | 2,951 | | | |
| 100101842 | COTTONWOOD | CA | | 04/06/2023 | | 754 | | (27) | | | (27) | | 727 | 727 | | | |
| 100129678 | CONVERSE | TX | | 09/29/2023 | | 1,368 | | 124 | | | 124 | | 1,492 | 1,492 | | | |
| 100129680 | CONVERSE | TX | | 09/29/2023 | | 1,368 | | 124 | | | 124 | | 1,492 | 1,492 | | | |
| 100119164 | SANTA ROSA BEACH | FL | | 07/31/2023 | | 835 | | 1 | | | 1 | | 836 | 836 | | | |
| 100156676 | SNELLVILLE | GA | | 06/24/2024 | | 560 | | (2) | | | (2) | | 558 | 558 | | | |
| 100091800 | ELK GROVE | CA | | 01/30/2023 | | 806 | | (19) | | | (19) | | 787 | 787 | | | |
| 100156721 | YAKIMA | WA | | 06/26/2024 | | 298 | | (11) | | | (11) | | 287 | 287 | | | |
| 100115323 | LONG BEACH | CA | | 07/17/2023 | | 229 | | (9) | | | (9) | | 220 | 220 | | | |
| 100011416 | SUNNYVALE | CA | | 12/23/2016 | | 1,536 | | 80 | | | 80 | | 1,616 | 1,616 | | | |
| 100146203 | SAN CLEMENTE | CA | | 03/19/2024 | | 1,945 | | (52) | | | (52) | | 1,893 | 1,893 | | | |
| 100135571 | MEDFORD | MA | | 11/13/2023 | | 1,950 | | 61 | | | 61 | | 2,011 | 2,011 | | | |
| 100156474 | FOWLER | CA | | 06/24/2024 | | 516 | | (5) | | | (5) | | 511 | 511 | | | |
| 100101592 | TACOMA | WA | | 04/26/2023 | | 1,368 | | (10) | | | (10) | | 1,358 | 1,358 | | | |
| 100117689 | CYPRESS | TX | | 07/20/2023 | | 1,161 | | 63 | | | 63 | | 1,224 | 1,224 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135289 | CHERRY LOG | GA | | 11/13/2023 | | 805 | | 10 | | | 10 | | 815 | 815 | | | |
| 100151105 | AUBREY | TX | | 05/08/2024 | | 797 | | (16) | | | (16) | | 781 | 781 | | | |
| 100147703 | RIVERSIDE | CA | | 04/05/2024 | | 593 | | (18) | | | (18) | | 575 | 575 | | | |
| 100102953 | VIRGINIA BEACH | VA | | 06/22/2023 | | 780 | | (26) | | | (26) | | 754 | 754 | | | |
| 100135420 | DAVENPORT | FL | | 11/13/2023 | | 1,240 | | 1 | | | 1 | | 1,241 | 1,241 | | | |
| 100153668 | KISSIMMEE | FL | | 05/31/2024 | | 734 | | (27) | | | (27) | | 707 | 707 | | | |
| 100118753 | PANAMA CITY BEACH | FL | | 07/25/2023 | | 651 | | (34) | | | (34) | | 617 | 617 | | | |
| 100090117 | LAKEHILLS | TX | | 01/13/2023 | | 1,941 | | (80) | | | (80) | | 1,861 | 1,861 | | | |
| 100078875 | VALLEJO | CA | | 02/24/2022 | | 1,974 | | 39 | | | 39 | | 2,013 | 2,013 | | | |
| 100060227 | ELIZABETH | NJ | | 06/25/2021 | | 1,985 | | (34) | | | (34) | | 1,951 | 1,951 | | | |
| 100135863 | MADERA | CA | | 11/13/2023 | | 498 | | (14) | | | (14) | | 484 | 484 | | | |
| 100086747 | FRANKLIN | TN | | 09/30/2022 | | 1,001 | | (4) | | | (4) | | 997 | 997 | | | |
| 100161717 | PORT SAINT LUCIE | FL | | 07/30/2024 | | 475 | | (18) | | | (18) | | 457 | 457 | | | |
| 100087813 | CANYON LAKE | TX | | 11/17/2022 | | 691 | | (25) | | | (25) | | 666 | 666 | | | |
| 100046252 | SOUTHBOROUGH | MA | | 11/25/2020 | | 1,722 | | (90) | | | (90) | | 1,632 | 1,632 | | | |
| 100139481 | JONESBORO | GA | | 12/28/2023 | | 737 | | (6) | | | (6) | | 731 | 731 | | | |
| 100135848 | RENO | NV | | 11/10/2023 | | 811 | | (4) | | | (4) | | 807 | 807 | | | |
| 100116960 | ATLANTA | GA | | 07/20/2023 | | 1,536 | | 377 | | | 377 | | 1,913 | 1,913 | | | |
| 100025365 | PLYMOUTH | MA | | 09/20/2018 | | 1,500 | | 54 | | | 54 | | 1,554 | 1,554 | | | |
| 100117415 | ONTARIO | CA | | 07/20/2023 | | 1,774 | | 504 | | | 504 | | 2,278 | 2,278 | | | |
| 100115730 | SEMINOLE | FL | | 07/20/2023 | | 936 | | 10 | | | 10 | | 946 | 946 | | | |
| 100140746 | SUGAR LAND | TX | | 01/22/2024 | | 534 | | (30) | | | (30) | | 504 | 504 | | | |
| 100157626 | PORT SAINT LUCIE | FL | | 06/28/2024 | | 48 | | | | | | | 48 | 48 | | | |
| 100138354 | BIG SANDY | TX | | 12/18/2023 | | 834 | | (43) | | | (43) | | 791 | 791 | | | |
| 100115409 | WASHINGTON | DC | | 07/17/2023 | | 2,871 | | (48) | | | (48) | | 2,823 | 2,823 | | | |
| 100147350 | PANAMA CITY BEACH | FL | | 05/08/2024 | | 739 | | (25) | | | (25) | | 714 | 714 | | | |
| 100149554 | CHARLOTTE | NC | | 04/26/2024 | | 777 | | (18) | | | (18) | | 759 | 759 | | | |
| 100067719 | MODESTO | CA | | 09/23/2021 | | 1,794 | | (48) | | | (48) | | 1,746 | 1,746 | | | |
| 100140616 | ARLINGTON | WA | | 01/19/2024 | | 671 | | (17) | | | (17) | | 654 | 654 | | | |
| 100080924 | ARVADA | CO | | 03/17/2022 | | 1,565 | | (77) | | | (77) | | 1,488 | 1,488 | | | |
| 100150952 | GARDEN GROVE | CA | | 05/08/2024 | | 864 | | (9) | | | (9) | | 855 | 855 | | | |
| 100129502 | SPRINGVILLE | CA | | 09/29/2023 | | 816 | | (14) | | | (14) | | 802 | 802 | | | |
| 100147051 | MYRTLE BEACH | SC | | 03/27/2024 | | 896 | | (10) | | | (10) | | 886 | 886 | | | |
| 100066836 | ABINGDON | MD | | 08/02/2021 | | 2,201 | | | | | | | 2,201 | 2,201 | | | |
| 100147022 | ALBUQUERQUE | NM | | 03/27/2024 | | 785 | | (15) | | | (15) | | 770 | 770 | | | |
| 100108889 | ESTERO | FL | | 05/31/2023 | | 842 | | (14) | | | (14) | | 828 | 828 | | | |
| 100103886 | SHIRLEY | NY | | 05/10/2023 | | 855 | | (25) | | | (25) | | 830 | 830 | | | |
| 100156782 | OAK HILLS | CA | | 06/26/2024 | | 694 | | (23) | | | (23) | | 671 | 671 | | | |
| 100103307 | LAKELAND | FL | | 04/27/2023 | | 845 | | (10) | | | (10) | | 835 | 835 | | | |
| 100148139 | MIAMI BEACH | FL | | 05/15/2024 | | 662 | | (16) | | | (16) | | 646 | 646 | | | |
| 100132811 | LEWISVILLE | TX | | 11/03/2023 | | 836 | | 16 | | | 16 | | 852 | 852 | | | |
| 100129344 | WADDELL | AZ | | 09/25/2023 | | 836 | | 1 | | | 1 | | 837 | 837 | | | |
| 100164750 | RIVERVIEW | FL | | 08/26/2024 | | 260 | | (6) | | | (6) | | 254 | 254 | | | |
| 100161356 | AURORA | CO | | 07/25/2024 | | 298 | | | | | | | 298 | 298 | | | |
| 100142006 | SACRAMENTO | CA | | 02/29/2024 | | 755 | | (8) | | | (8) | | 747 | 747 | | | |
| 100142959 | PITTSBURGH | PA | | 02/09/2024 | | 1,846 | | (21) | | | (21) | | 1,825 | 1,825 | | | |
| 100135441 | JACKSON TOWNSHIP | NJ | | 11/13/2023 | | 856 | | 5 | | | 5 | | 861 | 861 | | | |
| 100101676 | SAN DIEGO | CA | | 04/26/2023 | | 886 | | (6) | | | (6) | | 880 | 880 | | | |
| 100101625 | PLANT CITY | FL | | 04/26/2023 | | 952 | | (21) | | | (21) | | 931 | 931 | | | |
| 100062207 | HAPPY VALLEY | OR | | 07/01/2021 | | 2,415 | | (21) | | | (21) | | 2,394 | 2,394 | | | |
| 100137501 | AGOURA HILLS | CA | | 01/11/2024 | | 682 | | (39) | | | (39) | | 643 | 643 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026726 | UPLAND | CA | | 09/26/2018 | | 795 | | 117 | | | 117 | | 912 | 912 | | | |
| 100120695 | BRADENTON | FL | | 08/25/2023 | | 1,120 | | 27 | | | 27 | | 1,147 | 1,147 | | | |
| 100158673 | MARS HILL | NC | | 07/10/2024 | | 372 | | 18 | | | 18 | | 390 | 390 | | | |
| 100132351 | ANAHEIM | CA | | 11/03/2023 | | 959 | | 51 | | | 51 | | 1,010 | 1,010 | | | |
| 100078675 | ORMOND BEACH | FL | | 02/02/2022 | | 1,653 | | (38) | | | (38) | | 1,615 | 1,615 | | | |
| 100154534 | ALBERMARLE | NC | | 06/14/2024 | | 3,515 | | (121) | | | (121) | | 3,394 | 3,394 | | | |
| 100139122 | MIAMI | FL | | 12/28/2023 | | 606 | | (14) | | | (14) | | 592 | 592 | | | |
| 100116064 | NORWALK | CT | | 07/20/2023 | | 849 | | (14) | | | (14) | | 835 | 835 | | | |
| 100161729 | LAS VEGAS | NV | | 07/30/2024 | | 487 | | (24) | | | (24) | | 463 | 463 | | | |
| 100141643 | BAKERSFIELD | CA | | 01/30/2024 | | 730 | | (8) | | | (8) | | 722 | 722 | | | |
| 100071976 | HEBER CITY | UT | | 10/29/2021 | | 2,306 | | (26) | | | (26) | | 2,280 | 2,280 | | | |
| 100109029 | SILVER SPRING | MD | | 05/31/2023 | | 2,870 | | (31) | | | (31) | | 2,839 | 2,839 | | | |
| 100162936 | GOODYEAR | AZ | | 08/12/2024 | | 257 | | (6) | | | (6) | | 251 | 251 | | | |
| 100136551 | LIBERTY HILL | TX | | 11/20/2023 | | 1,327 | | 241 | | | 241 | | 1,568 | 1,568 | | | |
| 100067791 | MANTECA | CA | | 09/23/2021 | | 1,953 | | (35) | | | (35) | | 1,918 | 1,918 | | | |
| 100080053 | DIAMOND BAR | CA | | 04/08/2022 | | 1,729 | | 9 | | | 9 | | 1,738 | 1,738 | | | |
| 100152257 | QUEEN CREEK | AZ | | 05/17/2024 | | 862 | | 3 | | | 3 | | 865 | 865 | | | |
| 100146697 | YPSILANTI | MI | | 03/20/2024 | | 724 | | (26) | | | (26) | | 698 | 698 | | | |
| 100066717 | JACKSON | NJ | | 08/02/2021 | | 1,695 | | (14) | | | (14) | | 1,681 | 1,681 | | | |
| 100152396 | LITTLETON | CO | | 05/17/2024 | | 780 | | (17) | | | (17) | | 763 | 763 | | | |
| 100127706 | SAN BERNARDINO | CA | | 09/08/2023 | | 997 | | (7) | | | (7) | | 990 | 990 | | | |
| 100148579 | MARY ESTHER | FL | | 04/12/2024 | | 535 | | (12) | | | (12) | | 523 | 523 | | | |
| 100156042 | PORT SAINT LUCIE | FL | | 06/18/2024 | | 486 | | (11) | | | (11) | | 475 | 475 | | | |
| 100141739 | COLORADO SPRINGS | CO | | 01/30/2024 | | 437 | | 5 | | | 5 | | 442 | 442 | | | |
| 100153834 | LEESVILLE | SC | | 07/10/2024 | | 408 | | (15) | | | (15) | | 393 | 393 | | | |
| 100164550 | DACULA | GA | | 08/21/2024 | | 238 | | (3) | | | (3) | | 235 | 235 | | | |
| 100144387 | SEBRING | FL | | 03/07/2024 | | 1,569 | | (37) | | | (37) | | 1,532 | 1,532 | | | |
| 100129980 | MASTIC | NY | | 09/27/2023 | | 774 | | (21) | | | (21) | | 753 | 753 | | | |
| 100152272 | SAINT PETERSBURG | FL | | 05/17/2024 | | 2,942 | | (66) | | | (66) | | 2,876 | 2,876 | | | |
| 100110773 | SALT LAKE CITY | UT | | 08/11/2023 | | 774 | | (15) | | | (15) | | 759 | 759 | | | |
| 100148541 | ROME | GA | | 04/12/2024 | | 2,022 | | (43) | | | (43) | | 1,979 | 1,979 | | | |
| 100129829 | SAN DIEGO | CA | | 09/27/2023 | | 635 | | (37) | | | (37) | | 598 | 598 | | | |
| 100090377 | GLENDALE | AZ | | 12/28/2022 | | 53,167 | | (1,585) | | | (1,585) | | 51,582 | 51,582 | | | |
| 100156352 | PUNTA GORDA | FL | | 07/25/2024 | | 254 | | (9) | | | (9) | | 245 | 245 | | | |
| 100081096 | NAPA | CA | | 03/18/2022 | | 3,007 | | 145 | | | 145 | | 3,152 | 3,152 | | | |
| 100110758 | APTOS | CA | | 08/11/2023 | | 990 | | (15) | | | (15) | | 975 | 975 | | | |
| 100067416 | SHORELINE | WA | | 09/23/2021 | | 1,791 | | (54) | | | (54) | | 1,737 | 1,737 | | | |
| 100026722 | RANCHO MIRAGE | CA | | 09/26/2018 | | 698 | | 40 | | | 40 | | 738 | 738 | | | |
| 100148773 | MESA | AZ | | 04/17/2024 | | 823 | | (9) | | | (9) | | 814 | 814 | | | |
| 100049234 | RICHMOND HILL | NY | | 11/20/2020 | | 1,194 | | 54 | | | 54 | | 1,248 | 1,248 | | | |
| 100162056 | INDIAN LAND | SC | | 07/31/2024 | | 305 | | (14) | | | (14) | | 291 | 291 | | | |
| 100158751 | EMERALD ISLE | NC | | 07/10/2024 | | 527 | | (9) | | | (9) | | 518 | 518 | | | |
| 100110498 | HINGHAM | MA | | 06/30/2023 | | 8,555 | | 62 | | | 62 | | 8,617 | 8,617 | | | |
| 100148916 | FRISCO | TX | | 04/17/2024 | | 824 | | (18) | | | (18) | | 806 | 806 | | | |
| 100099580 | BIG BEAR LAKE | CA | | 04/06/2023 | | 645 | | (26) | | | (26) | | 619 | 619 | | | |
| 100137725 | LOWELL | MA | | 12/08/2023 | | 747 | | (11) | | | (11) | | 736 | 736 | | | |
| 100148548 | PHOENIX | AZ | | 04/12/2024 | | 780 | | (8) | | | (8) | | 772 | 772 | | | |
| 100147960 | BUFORD | GA | | 04/08/2024 | | 5,459 | | (73) | | | (73) | | 5,386 | 5,386 | | | |
| 100157844 | BOTHELL | WA | | 07/09/2024 | | 314 | | 4 | | | 4 | | 318 | 318 | | | |
| 100157845 | WOODINVILLE | WA | | 07/09/2024 | | 314 | | 4 | | | 4 | | 318 | 318 | | | |
| 100157846 | BOTHELL | WA | | 07/09/2024 | | 314 | | 4 | | | 4 | | 318 | 318 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157855 | BOTHELL | WA | | 07/09/2024 | | 314 | | 4 | | | 4 | | 318 | 318 | | | |
| 100164083 | DORAL | FL | | 08/21/2024 | | 281 | | 1 | | | 1 | | 282 | 282 | | | |
| 100152761 | PIONEERTOWN | CA | | 05/22/2024 | | 877 | | (6) | | | (6) | | 871 | 871 | | | |
| 100150776 | BOSTON | MA | | 05/07/2024 | | 544 | | (9) | | | (9) | | 535 | 535 | | | |
| 100133718 | LEHI | UT | | 10/23/2023 | | 896 | | 22 | | | 22 | | 918 | 918 | | | |
| 100165715 | LENOIR CITY | TN | | 08/29/2024 | | 237 | | (15) | | | (15) | | 222 | 222 | | | |
| 100087428 | COVINA | CA | | 10/25/2022 | | 1,235 | | 48 | | | 48 | | 1,283 | 1,283 | | | |
| 100159603 | PORT ST LUCIE | FL | | 07/15/2024 | | 228 | | (7) | | | (7) | | 221 | 221 | | | |
| 100161524 | MESA | AZ | | 07/30/2024 | | 352 | | 10 | | | 10 | | 362 | 362 | | | |
| 100076078 | ARGYLE | TX | | 01/07/2022 | | 1,701 | | (41) | | | (41) | | 1,660 | 1,660 | | | |
| 100115589 | BROOKELAND | TX | | 07/19/2023 | | 866 | | (5) | | | (5) | | 861 | 861 | | | |
| 100118856 | WEST PALM BEACH | FL | | 08/30/2023 | | 624 | | (17) | | | (17) | | 607 | 607 | | | |
| 100134563 | LEESBURG | VA | | 10/30/2023 | | 6,000 | | (190) | | | (190) | | 5,810 | 5,810 | | | |
| 100103255 | JACKSONVILLE | FL | | 04/27/2023 | | 1,305 | | (46) | | | (46) | | 1,259 | 1,259 | | | |
| 100135421 | LANGHORNE | PA | | 11/13/2023 | | 769 | | (8) | | | (8) | | 761 | 761 | | | |
| 100127671 | WORTH | IL | | 09/08/2023 | | 797 | | 25 | | | 25 | | 822 | 822 | | | |
| 100110512 | GALVESTON | TX | | 06/30/2023 | | 837 | | (24) | | | (24) | | 813 | 813 | | | |
| 100150851 | IRVINGTON | NJ | | 05/08/2024 | | 942 | | 5 | | | 5 | | 947 | 947 | | | |
| 100157790 | MIAMI | FL | | 08/01/2024 | | 241 | | (9) | | | (9) | | 232 | 232 | | | |
| 100065546 | RICHMOND | CA | | 07/28/2021 | | 1,808 | | (59) | | | (59) | | 1,749 | 1,749 | | | |
| 100160990 | GREENVILLE | SC | | 07/24/2024 | | 414 | | (12) | | | (12) | | 402 | 402 | | | |
| 100065380 | CAMAS | WA | | 07/28/2021 | | 1,852 | | (58) | | | (58) | | 1,794 | 1,794 | | | |
| 100114801 | OAKLAND PARK | FL | | 07/10/2023 | | 830 | | (2) | | | (2) | | 828 | 828 | | | |
| 100132093 | CONVERSE | TX | | 10/13/2023 | | 1,368 | | 130 | | | 130 | | 1,498 | 1,498 | | | |
| 100164234 | BAKERSFIELD | CA | | 08/21/2024 | | 254 | | (8) | | | (8) | | 246 | 246 | | | |
| 100126306 | NEW BRITAIN | CT | | 08/30/2023 | | 753 | | (12) | | | (12) | | 741 | 741 | | | |
| 100029222 | WESTMINSTER | CA | | 10/26/2018 | | 1,981 | | 57 | | | 57 | | 2,038 | 2,038 | | | |
| 100129313 | DAVENPORT | FL | | 09/25/2023 | | 1,008 | | 24 | | | 24 | | 1,032 | 1,032 | | | |
| 100115063 | WAKEFIELD | RI | | 07/14/2023 | | 1,181 | | 30 | | | 30 | | 1,211 | 1,211 | | | |
| 100160978 | HENDERSON | NV | | 07/24/2024 | | 707 | | 20 | | | 20 | | 727 | 727 | | | |
| 100148228 | APEX | NC | | 04/12/2024 | | 746 | | (19) | | | (19) | | 727 | 727 | | | |
| 100133149 | HOUSTON | TX | | 11/29/2023 | | 593 | | (21) | | | (21) | | 572 | 572 | | | |
| 100119989 | PROVIDENCE | RI | | 08/11/2023 | | 908 | | (12) | | | (12) | | 896 | 896 | | | |
| 100119154 | SEDONA | AZ | | 07/31/2023 | | 822 | | 20 | | | 20 | | 842 | 842 | | | |
| 100154537 | SALEM | OR | | 06/14/2024 | | 730 | | (29) | | | (29) | | 701 | 701 | | | |
| 100110054 | SARASOTA | FL | | 06/23/2023 | | 893 | | (13) | | | (13) | | 880 | 880 | | | |
| 100151869 | LAS VEGAS | NV | | 05/10/2024 | | 482 | | (16) | | | (16) | | 466 | 466 | | | |
| 100132104 | PETERBOROUGH | NH | | 10/13/2023 | | 1,015 | | 27 | | | 27 | | 1,042 | 1,042 | | | |
| 100054812 | CANTON | OH | | 03/23/2021 | | 1,045 | | (92) | | | (92) | | 953 | 953 | | | |
| 100115902 | WESLEY CHAPEL | FL | | 07/20/2023 | | 853 | | (1) | | | (1) | | 852 | 852 | | | |
| 100079188 | NEWARK | NJ | | 02/24/2022 | | 1,778 | | 17 | | | 17 | | 1,795 | 1,795 | | | |
| 100109842 | LANTANA | FL | | 06/22/2023 | | 734 | | (31) | | | (31) | | 703 | 703 | | | |
| 100140997 | EFFORT | PA | | 02/20/2024 | | 642 | | (22) | | | (22) | | 620 | 620 | | | |
| 100148651 | SAN BERNARDINO | CA | | 04/15/2024 | | 517 | | (15) | | | (15) | | 502 | 502 | | | |
| 100138919 | BERRYVILLE | VA | | 12/21/2023 | | 651 | | (17) | | | (17) | | 634 | 634 | | | |
| 100163310 | LEHIGH ACRES | FL | | 08/13/2024 | | 224 | | 1 | | | 1 | | 225 | 225 | | | |
| 100110098 | ELIZABETH | NJ | | 06/23/2023 | | 810 | | (9) | | | (9) | | 801 | 801 | | | |
| 100149060 | CHATTANOOGA | TN | | 04/19/2024 | | 793 | | (32) | | | (32) | | 761 | 761 | | | |
| 100029340 | OZONE PARK | NY | | 10/26/2018 | | 1,421 | | 431 | | | 431 | | 1,852 | 1,852 | | | |
| 100140326 | BERWYN | IL | | 01/18/2024 | | 720 | | (15) | | | (15) | | 705 | 705 | | | |
| 100100848 | SHELTON | CT | | 04/28/2023 | | 1,128 | | 24 | | | 24 | | 1,152 | 1,152 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132070 | ELIZABETH | NJ | | 10/13/2023 | | 678 | | 11 | | | 11 | | 689 | 689 | | | |
| 100146642 | LITTLEROCK | CA | | 03/20/2024 | | 620 | | (34) | | | (34) | | 586 | 586 | | | |
| 100084838 | SPARKS | NV | | 08/02/2022 | | 1,127 | | 13 | | | 13 | | 1,140 | 1,140 | | | |
| 100116642 | CORONA | CA | | 07/20/2023 | | 2,661 | | 256 | | | 256 | | 2,917 | 2,917 | | | |
| 100152341 | RIDGEFIELD | WA | | 05/17/2024 | | 1,369 | | 105 | | | 105 | | 1,474 | 1,474 | | | |
| 100115064 | BUCKLEY | WA | | 07/14/2023 | | 1,003 | | 6 | | | 6 | | 1,009 | 1,009 | | | |
| 100135824 | NAPLES | FL | | 11/10/2023 | | 820 | | (6) | | | (6) | | 814 | 814 | | | |
| 100131991 | BOUNTIFUL | UT | | 10/13/2023 | | 1,214 | | (3) | | | (3) | | 1,211 | 1,211 | | | |
| 100137959 | LELAND | NC | | 12/13/2023 | | 941 | | (1) | | | (1) | | 940 | 940 | | | |
| 100023866 | MIAMI | FL | | 09/10/2018 | | 1,656 | | (39) | | | (39) | | 1,617 | 1,617 | | | |
| 100156574 | NASHVILLE | TN | | 06/24/2024 | | 513 | | (14) | | | (14) | | 499 | 499 | | | |
| 100100215 | SCRANTON | PA | | 03/17/2023 | | 248 | | (7) | | | (7) | | 241 | 241 | | | |
| 100127997 | COLORADO SPRINGS | CO | | 09/08/2023 | | 876 | | 7 | | | 7 | | 883 | 883 | | | |
| 100137924 | FORT LAUDERDALE | FL | | 12/13/2023 | | 744 | | (1) | | | (1) | | 743 | 743 | | | |
| 100027009 | WHITTIER | CA | | 09/26/2018 | | 1,268 | | 221 | | | 221 | | 1,489 | 1,489 | | | |
| 100127186 | BRONX | NY | | 08/30/2023 | | 1,519 | | 647 | | | 647 | | 2,166 | 2,166 | | | |
| 100149423 | ORLANDO | FL | | 04/24/2024 | | 859 | | (16) | | | (16) | | 843 | 843 | | | |
| 100134137 | PITTSBURGH | PA | | 12/08/2023 | | 26,425 | | 143 | | | 143 | | 26,568 | 26,568 | | | |
| 100156421 | BRIGANTINE | NJ | | 06/24/2024 | | 4,493 | | (58) | | | (58) | | 4,435 | 4,435 | | | |
| 100144346 | PORUM | OK | | 03/07/2024 | | 734 | | (8) | | | (8) | | 726 | 726 | | | |
| 100130430 | LOS ANGELES | CA | | 09/28/2023 | | 650 | | (14) | | | (14) | | 636 | 636 | | | |
| 100019704 | PRINCETON | TX | | 07/26/2018 | | 1,278 | | (5) | | | (5) | | 1,273 | 1,273 | | | |
| 100159007 | AUSTIN | TX | | 08/15/2024 | | 2,405 | | (102) | | | (102) | | 2,303 | 2,303 | | | |
| 100011952 | SOUTH RICHMOND HILL | NY | | 03/08/2017 | | 2,286 | | 195 | | | 195 | | 2,481 | 2,481 | | | |
| 100137951 | MALAKOFF | TX | | 12/13/2023 | | 3,142 | | (38) | | | (38) | | 3,104 | 3,104 | | | |
| 100119772 | BRONX | NY | | 08/08/2023 | | 767 | | (29) | | | (29) | | 738 | 738 | | | |
| 100129716 | NEWARK | NJ | | 09/29/2023 | | 556 | | (6) | | | (6) | | 550 | 550 | | | |
| 100101558 | AUSTIN | TX | | 04/26/2023 | | 1,046 | | 3 | | | 3 | | 1,049 | 1,049 | | | |
| 100065363 | SURFSIDE BEACH | SC | | 07/28/2021 | | 2,209 | | (64) | | | (64) | | 2,145 | 2,145 | | | |
| 100102028 | MARICOPA | AZ | | 04/14/2023 | | 491 | | (13) | | | (13) | | 478 | 478 | | | |
| 100129639 | LANCASTER | CA | | 09/29/2023 | | 816 | | (13) | | | (13) | | 803 | 803 | | | |
| 100119183 | JOSHUA | TX | | 07/31/2023 | | 905 | | 9 | | | 9 | | 914 | 914 | | | |
| 100157655 | CARLSBAD | CA | | 06/28/2024 | | 591 | | (1) | | | (1) | | 590 | 590 | | | |
| 100149799 | CORDOVA | TN | | 04/26/2024 | | 411 | | (25) | | | (25) | | 386 | 386 | | | |
| 100149373 | LEANDER | TX | | 04/24/2024 | | 1,229 | | (5) | | | (5) | | 1,224 | 1,224 | | | |
| 100144132 | MARIETTA | GA | | 03/07/2024 | | 975 | | 2 | | | 2 | | 977 | 977 | | | |
| 100090312 | PITTSBURGH | PA | | 01/06/2023 | | 714 | | (19) | | | (19) | | 695 | 695 | | | |
| 100136443 | COACHELLA | CA | | 11/20/2023 | | 1,100 | | 98 | | | 98 | | 1,198 | 1,198 | | | |
| 100112333 | KAUKAUNA | WI | | 06/29/2023 | | 515 | | 26 | | | 26 | | 541 | 541 | | | |
| 100150890 | WESTERVILLE | OH | | 05/08/2024 | | 771 | | (13) | | | (13) | | 758 | 758 | | | |
| 100150836 | SUN CITY CENTER | FL | | 05/08/2024 | | 772 | | (25) | | | (25) | | 747 | 747 | | | |
| 100147618 | NORTH PROVIDENCE | RI | | 04/04/2024 | | 596 | | (38) | | | (38) | | 558 | 558 | | | |
| 100132323 | POWDER SPRINGS | GA | | 11/03/2023 | | 717 | | 91 | | | 91 | | 808 | 808 | | | |
| 100131814 | MOUNT VERNON | WA | | 10/06/2023 | | 511 | | (5) | | | (5) | | 506 | 506 | | | |
| 100150979 | WEST PARK | FL | | 05/08/2024 | | 811 | | (5) | | | (5) | | 806 | 806 | | | |
| 100100767 | HUNTINGTOWN | MD | | 04/28/2023 | | 1,237 | | 40 | | | 40 | | 1,277 | 1,277 | | | |
| 100067267 | CLINTON | MD | | 08/02/2021 | | 2,019 | | 35 | | | 35 | | 2,054 | 2,054 | | | |
| 100131988 | CUMMING | GA | | 10/13/2023 | | 1,428 | | (38) | | | (38) | | 1,390 | 1,390 | | | |
| 100084445 | PANORAMA CITY | CA | | 08/12/2022 | | 1,069 | | (23) | | | (23) | | 1,046 | 1,046 | | | |
| 100109644 | FAIRBURN | GA | | 06/14/2023 | | 516 | | (21) | | | (21) | | 495 | 495 | | | |
| 100109709 | RANCHO CUCAMONGA | CA | | 06/16/2023 | | 809 | | (16) | | | (16) | | 793 | 793 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149086 | FORT PIERCE | FL | | 04/19/2024 | | 364 | | (23) | | | (23) | | 341 | 341 | | | |
| 100100533 | LOXAHATCHEE | FL | | 04/27/2023 | | 2,137 | | (60) | | | (60) | | 2,077 | 2,077 | | | |
| 100120682 | WAXAHACHIE | TX | | 08/24/2023 | | 456 | | (5) | | | (5) | | 451 | 451 | | | |
| 100147043 | NAMPA | ID | | 03/27/2024 | | 801 | | (12) | | | (12) | | 789 | 789 | | | |
| 100110620 | ALMOND | NC | | 06/30/2023 | | 848 | | (6) | | | (6) | | 842 | 842 | | | |
| 100142416 | MANVEL | TX | | 02/05/2024 | | 666 | | (22) | | | (22) | | 644 | 644 | | | |
| 100158459 | MILLSBORO | DE | | 07/10/2024 | | 512 | | (8) | | | (8) | | 504 | 504 | | | |
| 100153858 | VICTORVILLE | CA | | 06/05/2024 | | 495 | | (12) | | | (12) | | 483 | 483 | | | |
| 100140046 | MURRIETA | CA | | 01/09/2024 | | 813 | | (15) | | | (15) | | 798 | 798 | | | |
| 100117769 | FULSHEAR | TX | | 07/20/2023 | | 821 | | 1 | | | 1 | | 822 | 822 | | | |
| 100161118 | KELLEYS ISLAND | OH | | 07/24/2024 | | 3,330 | | (74) | | | (74) | | 3,256 | 3,256 | | | |
| 100151363 | SOUTH JORDAN | UT | | 05/10/2024 | | 894 | | (5) | | | (5) | | 889 | 889 | | | |
| 100114137 | MIAMI | FL | | 06/29/2023 | | 3,368 | | 239 | | | 239 | | 3,607 | 3,607 | | | |
| 100139573 | ROCKPORT | TX | | 12/28/2023 | | 567 | | (27) | | | (27) | | 540 | 540 | | | |
| 100116206 | BROOKLYN | NY | | 07/20/2023 | | 1,655 | | 619 | | | 619 | | 2,274 | 2,274 | | | |
| 100151380 | MILTON | GA | | 05/10/2024 | | 995 | | 4 | | | 4 | | 999 | 999 | | | |
| 100159496 | MIDDLETOWN | DE | | 07/15/2024 | | 255 | | (7) | | | (7) | | 248 | 248 | | | |
| 100148330 | FOLSOM | CA | | 04/12/2024 | | 777 | | (23) | | | (23) | | 754 | 754 | | | |
| 100160939 | DUNELLEN | NJ | | 07/24/2024 | | 266 | | (6) | | | (6) | | 260 | 260 | | | |
| 100159234 | TEMPE | AZ | | 07/15/2024 | | 280 | | (8) | | | (8) | | 272 | 272 | | | |
| 100132362 | ALLEN | TX | | 11/03/2023 | | 888 | | 33 | | | 33 | | 921 | 921 | | | |
| 100155935 | HOMESTEAD | FL | | 06/17/2024 | | 512 | | (15) | | | (15) | | 497 | 497 | | | |
| 100133425 | LANCASTER | CA | | 10/19/2023 | | 765 | | (17) | | | (17) | | 748 | 748 | | | |
| 100137549 | WEST PALM BEACH | FL | | 12/08/2023 | | 760 | | (6) | | | (6) | | 754 | 754 | | | |
| 100138696 | SAN ANTONIO | TX | | 02/02/2024 | | 524 | | (32) | | | (32) | | 492 | 492 | | | |
| 100150594 | BROOKSHIRE | TX | | 05/03/2024 | | 906 | | (5) | | | (5) | | 901 | 901 | | | |
| 4010062450 | Baltimore | MD | | 11/29/2023 | | 645 | | (37) | | | (37) | | 608 | 608 | | | |
| 100127491 | CRYSTAL BEACH | TX | | 09/08/2023 | | 815 | | (1) | | | (1) | | 814 | 814 | | | |
| 100149365 | BRIDGEPORT | PA | | 04/24/2024 | | 1,283 | | 86 | | | 86 | | 1,369 | 1,369 | | | |
| 100065760 | KISSIMMEE | FL | | 07/28/2021 | | 1,818 | | (30) | | | (30) | | 1,788 | 1,788 | | | |
| 100133462 | CLOVIS | CA | | 10/19/2023 | | 456 | | (14) | | | (14) | | 442 | 442 | | | |
| 100119647 | MODESTO | CA | | 08/04/2023 | | 653 | | (7) | | | (7) | | 646 | 646 | | | |
| 100102122 | FORNEY | TX | | 04/14/2023 | | 491 | | (36) | | | (36) | | 455 | 455 | | | |
| 100100081 | MIAMI | FL | | 03/28/2023 | | 702 | | (24) | | | (24) | | 678 | 678 | | | |
| 100158008 | DENVER | CO | | 07/09/2024 | | 263 | | (5) | | | (5) | | 258 | 258 | | | |
| 100133728 | ELK GROVE | CA | | 10/23/2023 | | 1,122 | | 54 | | | 54 | | 1,176 | 1,176 | | | |
| 100128777 | NORWALK | CT | | 09/21/2023 | | 711 | | (15) | | | (15) | | 696 | 696 | | | |
| 100099556 | ROWLETT | TX | | 02/17/2023 | | 761 | | (3) | | | (3) | | 758 | 758 | | | |
| 100103771 | MIAMI | FL | | 05/10/2023 | | 838 | | (14) | | | (14) | | 824 | 824 | | | |
| 100143408 | PALM SPRINGS | CA | | 02/16/2024 | | 1,324 | | 2 | | | 2 | | 1,326 | 1,326 | | | |
| 100110275 | HOT SPRINGS | AR | | 06/30/2023 | | 1,337 | | (13) | | | (13) | | 1,324 | 1,324 | | | |
| 100117315 | KISSIMMEE | FL | | 07/20/2023 | | 1,679 | | 139 | | | 139 | | 1,818 | 1,818 | | | |
| 100140026 | SAVANNAH | GA | | 01/09/2024 | | 891 | | (16) | | | (16) | | 875 | 875 | | | |
| 100108495 | RIVIERA BEACH | FL | | 05/25/2023 | | 794 | | (20) | | | (20) | | 774 | 774 | | | |
| 100134934 | SILVER SPRING | MD | | 10/30/2023 | | 727 | | (2) | | | (2) | | 725 | 725 | | | |
| 100080969 | NAMPA | ID | | 03/18/2022 | | 1,738 | | 30 | | | 30 | | 1,768 | 1,768 | | | |
| 100158764 | APEX | NC | | 07/10/2024 | | 333 | | (4) | | | (4) | | 329 | 329 | | | |
| 100128319 | GAITHERSBURG | MD | | 09/14/2023 | | 570 | | (5) | | | (5) | | 565 | 565 | | | |
| 100024750 | PALISADES PARK | NJ | | 09/20/2018 | | 1,903 | | 137 | | | 137 | | 2,040 | 2,040 | | | |
| 100087397 | CATHEDRAL CITY | CA | | 10/25/2022 | | 1,475 | | 53 | | | 53 | | 1,528 | 1,528 | | | |
| 100080453 | CYPRESS | TX | | 03/10/2022 | | 1,417 | | (56) | | | (56) | | 1,361 | 1,361 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103743 | CAMARILLO | CA | | 05/08/2023 | | 1,436 | | 2 | | | 2 | | 1,438 | 1,438 | | | |
| 100101197 | AVENTURA | FL | | 04/28/2023 | | 900 | | 29 | | | 29 | | 929 | 929 | | | |
| 100137121 | SUWANEE | GA | | 11/28/2023 | | 452 | | (14) | | | (14) | | 438 | 438 | | | |
| 100116070 | PEARLAND | TX | | 07/20/2023 | | 493 | | (1) | | | (1) | | 492 | 492 | | | |
| 100055877 | ELIZABETH | NJ | | 03/26/2021 | | 2,072 | | (65) | | | (65) | | 2,007 | 2,007 | | | |
| 100142660 | MAGNA | UT | | 02/08/2024 | | 1,599 | | (20) | | | (20) | | 1,579 | 1,579 | | | |
| 100087344 | NORTH FORT MYERS | FL | | 10/25/2022 | | 1,235 | | 42 | | | 42 | | 1,277 | 1,277 | | | |
| 100103289 | PALMDALE | CA | | 04/27/2023 | | 1,933 | | (64) | | | (64) | | 1,869 | 1,869 | | | |
| 100115105 | ELK GROVE | CA | | 07/14/2023 | | 1,000 | | | | | | | 1,000 | 1,000 | | | |
| 100156373 | FORT LAUDERDALE | FL | | 07/25/2024 | | 279 | | (3) | | | (3) | | 276 | 276 | | | |
| 100120988 | HOUSTON | TX | | 08/30/2023 | | 815 | | (6) | | | (6) | | 809 | 809 | | | |
| 100089272 | WATKINS | CO | | 01/26/2023 | | 684 | | (24) | | | (24) | | 660 | 660 | | | |
| 100103528 | EUGENE | OR | | 05/08/2023 | | 561 | | (42) | | | (42) | | 519 | 519 | | | |
| 100133672 | JUSTIN | TX | | 10/23/2023 | | 903 | | 1 | | | 1 | | 904 | 904 | | | |
| 100143567 | CHICAGO | IL | | 02/21/2024 | | 694 | | (18) | | | (18) | | 676 | 676 | | | |
| 100151398 | RICHMOND | VA | | 05/10/2024 | | 769 | | (19) | | | (19) | | 750 | 750 | | | |
| 100140769 | SAN TAN VALLEY | AZ | | 01/22/2024 | | 694 | | (13) | | | (13) | | 681 | 681 | | | |
| 100156041 | SAN BENITO | TX | | 06/18/2024 | | 746 | | (23) | | | (23) | | 723 | 723 | | | |
| 100120420 | KELSEYVILLE | CA | | 08/18/2023 | | 776 | | (18) | | | (18) | | 758 | 758 | | | |
| 100026702 | GARDENA | CA | | 09/26/2018 | | 1,622 | | | | | | | 1,622 | 1,622 | | | |
| 100082602 | PHILADELPHIA | PA | | 04/14/2022 | | 1,019 | | 2 | | | 2 | | 1,021 | 1,021 | | | |
| 100030232 | SAN RAMON | CA | | 12/20/2018 | | 10,152 | | 92 | | | 92 | | 10,244 | 10,244 | | | |
| 100115781 | FAYETTEVILLE | AR | | 07/20/2023 | | 999 | | 12 | | | 12 | | 1,011 | 1,011 | | | |
| 100071637 | POMONA | CA | | 10/14/2021 | | 1,895 | | (59) | | | (59) | | 1,836 | 1,836 | | | |
| 100158589 | FAIRBANKS | AK | | 07/10/2024 | | 511 | | (7) | | | (7) | | 504 | 504 | | | |
| 100133408 | ONTARIO | CA | | 11/21/2023 | | 5,915 | | 5 | | | 5 | | 5,920 | 5,920 | | | |
| 100116324 | STATEN ISLAND | NY | | 07/20/2023 | | 1,686 | | 440 | | | 440 | | 2,126 | 2,126 | | | |
| 100134738 | JACKSON | NJ | | 10/30/2023 | | 745 | | 9 | | | 9 | | 754 | 754 | | | |
| 100140827 | WEST PALM BEACH | FL | | 03/06/2024 | | 931 | | (48) | | | (48) | | 883 | 883 | | | |
| 100148114 | MELISSA | TX | | 04/10/2024 | | 469 | | 1 | | | 1 | | 470 | 470 | | | |
| 100164403 | RANCHO CORDOVA | CA | | 08/21/2024 | | 376 | | 15 | | | 15 | | 391 | 391 | | | |
| 100136900 | LAVALLETTE | NJ | | 11/27/2023 | | 748 | | (11) | | | (11) | | 737 | 737 | | | |
| 100065182 | NEW MARKET | MD | | 07/14/2021 | | 1,914 | | (41) | | | (41) | | 1,873 | 1,873 | | | |
| 100137639 | ARGYLE | TX | | 12/08/2023 | | 997 | | 45 | | | 45 | | 1,042 | 1,042 | | | |
| 100156631 | LAKE ARIEL | PA | | 06/24/2024 | | 511 | | (8) | | | (8) | | 503 | 503 | | | |
| 100159232 | TOMS RIVER | NJ | | 07/15/2024 | | 279 | | (6) | | | (6) | | 273 | 273 | | | |
| 100152692 | PROSPER | TX | | 05/17/2024 | | 870 | | 7 | | | 7 | | 877 | 877 | | | |
| 100081331 | ALPHARETTA | GA | | 03/18/2022 | | 1,744 | | 30 | | | 30 | | 1,774 | 1,774 | | | |
| 100151602 | ORANGE BEACH | AL | | 05/10/2024 | | 768 | | (18) | | | (18) | | 750 | 750 | | | |
| 100153387 | NORTH MIAMI BEACH | FL | | 05/29/2024 | | 546 | | (8) | | | (8) | | 538 | 538 | | | |
| 100148393 | RIVERHEAD | NY | | 04/12/2024 | | 2,027 | | (10) | | | (10) | | 2,017 | 2,017 | | | |
| 100091869 | MIAMI GARDENS | FL | | 01/30/2023 | | 765 | | (3) | | | (3) | | 762 | 762 | | | |
| 100079512 | VANCOUVER | WA | | 04/25/2022 | | 1,638 | | (14) | | | (14) | | 1,624 | 1,624 | | | |
| 100102732 | KISSIMMEE | FL | | 06/22/2023 | | 718 | | (35) | | | (35) | | 683 | 683 | | | |
| 100151073 | HERRIMAN | UT | | 05/08/2024 | | 849 | | (16) | | | (16) | | 833 | 833 | | | |
| 100156441 | RICHMOND HILL | GA | | 06/24/2024 | | 560 | | (7) | | | (7) | | 553 | 553 | | | |
| 100159512 | WILDOMAR | CA | | 07/15/2024 | | 523 | | (17) | | | (17) | | 506 | 506 | | | |
| 100144168 | SACRAMENTO | CA | | 03/07/2024 | | 890 | | (10) | | | (10) | | 880 | 880 | | | |
| 100150971 | WATERFORD | NY | | 05/08/2024 | | 1,268 | | 12 | | | 12 | | 1,280 | 1,280 | | | |
| 100081411 | CARPINTERIA | CA | | 03/18/2022 | | 3,720 | | 134 | | | 134 | | 3,854 | 3,854 | | | |
| 100133943 | HARTFORD | CT | | 10/25/2023 | | 690 | | (13) | | | (13) | | 677 | 677 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149325 | HOUSTON | TX | | 04/24/2024 | | 2,436 | | (34) | | | (34) | | 2,402 | 2,402 | | | |
| 100116125 | ELGIN | IL | | 07/20/2023 | | 3,334 | | 379 | | | 379 | | 3,713 | 3,713 | | | |
| 100148565 | WALLINGFORD | CT | | 04/12/2024 | | 897 | | (3) | | | (3) | | 894 | 894 | | | |
| 100113330 | LIVERMORE | CA | | 06/29/2023 | | 2,362 | | 193 | | | 193 | | 2,555 | 2,555 | | | |
| 100025180 | RIDGEWOOD | NJ | | 09/20/2018 | | 1,791 | | 83 | | | 83 | | 1,874 | 1,874 | | | |
| 100057556 | CLINTON | NJ | | 06/30/2021 | | 2,653 | | 13 | | | 13 | | 2,666 | 2,666 | | | |
| 100161084 | WINDSOR | CO | | 07/24/2024 | | 358 | | 11 | | | 11 | | 369 | 369 | | | |
| 100100865 | WEST NEW YORK | NJ | | 04/28/2023 | | 2,060 | | 64 | | | 64 | | 2,124 | 2,124 | | | |
| 100133116 | HAWTHORNE | CA | | 11/29/2023 | | 775 | | | | | | | 775 | 775 | | | |
| 100091741 | GAINESVILLE | GA | | 03/24/2023 | | 532 | | (29) | | | (29) | | 503 | 503 | | | |
| 100090323 | CAMAS | WA | | 01/06/2023 | | 677 | | (26) | | | (26) | | 651 | 651 | | | |
| 100148442 | AUBURN | GA | | 04/12/2024 | | 1,166 | | 39 | | | 39 | | 1,205 | 1,205 | | | |
| 100154716 | HUMBLE | TX | | 07/19/2024 | | 353 | | (19) | | | (19) | | 334 | 334 | | | |
| 100158453 | VANCOUVER | WA | | 07/10/2024 | | 1,723 | | (53) | | | (53) | | 1,670 | 1,670 | | | |
| 100116069 | SPARKS | NV | | 07/20/2023 | | 1,010 | | 13 | | | 13 | | 1,023 | 1,023 | | | |
| 100157921 | SANGER | TX | | 07/09/2024 | | 297 | | 4 | | | 4 | | 301 | 301 | | | |
| 100159239 | MERCED | CA | | 07/15/2024 | | 259 | | (6) | | | (6) | | 253 | 253 | | | |
| 100076399 | BRADENTON | FL | | 12/23/2021 | | 1,364 | | (98) | | | (98) | | 1,266 | 1,266 | | | |
| 100147955 | FORT COLLINS | CO | | 04/08/2024 | | 797 | | (11) | | | (11) | | 786 | 786 | | | |
| 100148207 | HILLSBORO | OR | | 04/12/2024 | | 849 | | (15) | | | (15) | | 834 | 834 | | | |
| 100153913 | ELIZABETH | NJ | | 06/05/2024 | | 424 | | (13) | | | (13) | | 411 | 411 | | | |
| 100149451 | ROCKVILLE | MD | | 04/24/2024 | | 880 | | (17) | | | (17) | | 863 | 863 | | | |
| 100148657 | TACOMA | WA | | 04/15/2024 | | 21,318 | | (275) | | | (275) | | 21,043 | 21,043 | | | |
| 100119902 | DUNELLEN | NJ | | 08/10/2023 | | 418 | | (5) | | | (5) | | 413 | 413 | | | |
| 100141913 | KATY | TX | | 03/27/2024 | | 492 | | (13) | | | (13) | | 479 | 479 | | | |
| 100141423 | BUFORD | GA | | 01/30/2024 | | 647 | | (23) | | | (23) | | 624 | 624 | | | |
| 100151212 | WASHINGTON | DC | | 05/10/2024 | | 935 | | 10 | | | 10 | | 945 | 945 | | | |
| 100101552 | MANTEO | NC | | 04/26/2023 | | 2,846 | | (23) | | | (23) | | 2,823 | 2,823 | | | |
| 100140245 | SAN JACINTO | CA | | 01/18/2024 | | 865 | | (12) | | | (12) | | 853 | 853 | | | |
| 100102012 | BAKERSFIELD | CA | | 04/14/2023 | | 7,581 | | (264) | | | (264) | | 7,317 | 7,317 | | | |
| 100114951 | PORTERVILLE | CA | | 07/13/2023 | | 607 | | (10) | | | (10) | | 597 | 597 | | | |
| 100144395 | ANDERSON | CA | | 03/07/2024 | | 715 | | (19) | | | (19) | | 696 | 696 | | | |
| 100154780 | DETROIT | MI | | 07/19/2024 | | 557 | | (8) | | | (8) | | 549 | 549 | | | |
| 100100309 | KATY | TX | | 03/24/2023 | | 862 | | (15) | | | (15) | | 847 | 847 | | | |
| 100156302 | VISALIA | CA | | 07/25/2024 | | 272 | | (10) | | | (10) | | 262 | 262 | | | |
| 100132422 | FOUNTAIN HILLS | AZ | | 11/03/2023 | | 804 | | 11 | | | 11 | | 815 | 815 | | | |
| 100154845 | EAST ORANGE | NJ | | 07/19/2024 | | 471 | | (13) | | | (13) | | 458 | 458 | | | |
| 100117130 | STATEN ISLAND | NY | | 07/20/2023 | | 1,379 | | 204 | | | 204 | | 1,583 | 1,583 | | | |
| 100141340 | LOS ANGELES | CA | | 01/30/2024 | | 562 | | (4) | | | (4) | | 558 | 558 | | | |
| 100110616 | GRANTS PASS | OR | | 06/30/2023 | | 3,872 | | (97) | | | (97) | | 3,775 | 3,775 | | | |
| 100078317 | AMERICAN FORK | UT | | 02/10/2022 | | 93 | | (4) | | | (4) | | 89 | 89 | | | |
| 100136241 | NORTHLAKE | TX | | 11/20/2023 | | 794 | | (4) | | | (4) | | 790 | 790 | | | |
| 100120560 | KISSIMMEE | FL | | 08/18/2023 | | 443 | | 3 | | | 3 | | 446 | 446 | | | |
| 100140345 | PEMBROKE PINES | FL | | 01/18/2024 | | 734 | | (18) | | | (18) | | 716 | 716 | | | |
| 100144430 | KATY | TX | | 03/07/2024 | | 888 | | (1) | | | (1) | | 887 | 887 | | | |
| 100113065 | SOUTH OZONE PARK | NY | | 06/29/2023 | | 839 | | 123 | | | 123 | | 962 | 962 | | | |
| 100081382 | AUSTIN | TX | | 03/18/2022 | | 2,644 | | 36 | | | 36 | | 2,680 | 2,680 | | | |
| 100139095 | SHELTON | CT | | 12/28/2023 | | 4,521 | | (46) | | | (46) | | 4,475 | 4,475 | | | |
| 100147847 | ROGERS | AR | | 04/08/2024 | | 874 | | (11) | | | (11) | | 863 | 863 | | | |
| 100133574 | GRAND MARAIS | MN | | 10/23/2023 | | 1,039 | | 10 | | | 10 | | 1,049 | 1,049 | | | |
| 100142791 | SAINT AUGUSTINE | FL | | 02/08/2024 | | 864 | | (4) | | | (4) | | 860 | 860 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078005 | WRIGHTWOOD | CA | | 01/12/2022 | | 2,028 | | (25) | | | (25) | | 2,003 | 2,003 | | | |
| 100144146 | SAN ANTONIO | TX | | 03/07/2024 | | 952 | | | | | | | 952 | 952 | | | |
| 100132060 | MELISSA | TX | | 10/13/2023 | | 911 | | (1) | | | (1) | | 910 | 910 | | | |
| 100164277 | HENDERSON | NV | | 08/21/2024 | | 300 | | (2) | | | (2) | | 298 | 298 | | | |
| 100149976 | NORTH CHARLESTON | SC | | 06/07/2024 | | 780 | | (17) | | | (17) | | 763 | 763 | | | |
| 100045741 | MIDDLETOWN | NJ | | 11/25/2020 | | 1,322 | | (21) | | | (21) | | 1,301 | 1,301 | | | |
| 100117870 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 742 | | (32) | | | (32) | | 710 | 710 | | | |
| 100120096 | LACKAWAXEN | PA | | 08/11/2023 | | 878 | | (10) | | | (10) | | 868 | 868 | | | |
| 100136999 | LAGRANGE | GA | | 11/28/2023 | | 737 | | (5) | | | (5) | | 732 | 732 | | | |
| 100101879 | KATY | TX | | 04/06/2023 | | 841 | | (4) | | | (4) | | 837 | 837 | | | |
| 100116142 | CLARKSBURG | MD | | 07/20/2023 | | 1,386 | | 204 | | | 204 | | 1,590 | 1,590 | | | |
| 100127505 | LANHAM | MD | | 09/08/2023 | | 832 | | (14) | | | (14) | | 818 | 818 | | | |
| 100118954 | SPOKANE | WA | | 07/27/2023 | | 798 | | (16) | | | (16) | | 782 | 782 | | | |
| 100146758 | HESPERIA | CA | | 03/20/2024 | | 852 | | 3 | | | 3 | | 855 | 855 | | | |
| 100065161 | RIVERSIDE | CA | | 07/14/2021 | | 1,763 | | (39) | | | (39) | | 1,724 | 1,724 | | | |
| 100091007 | LOS ANGELES | CA | | 01/31/2023 | | 1,342 | | (41) | | | (41) | | 1,301 | 1,301 | | | |
| 100084861 | MAYPEARL | TX | | 08/02/2022 | | 1,134 | | 9 | | | 9 | | 1,143 | 1,143 | | | |
| 100141256 | TAMPA | FL | | 01/30/2024 | | 540 | | (15) | | | (15) | | 525 | 525 | | | |
| 4010046416 | Trenton | NJ | | 03/22/2023 | | 741 | | (76) | | | (76) | | 665 | 665 | | | |
| 100027844 | BROOKDALE | CA | | 10/26/2018 | | 1,251 | | 117 | | | 117 | | 1,368 | 1,368 | | | |
| 100152456 | COLUMBUS | OH | | 05/16/2024 | | 631 | | (34) | | | (34) | | 597 | 597 | | | |
| 100147957 | SYLVA | NC | | 04/08/2024 | | 776 | | (15) | | | (15) | | 761 | 761 | | | |
| 100155930 | COLLEGE STATION | TX | | 06/17/2024 | | 867 | | (14) | | | (14) | | 853 | 853 | | | |
| 100126290 | WATERBURY | CT | | 08/30/2023 | | 741 | | (14) | | | (14) | | 727 | 727 | | | |
| 100129786 | LAS VEGAS | NV | | 09/27/2023 | | 825 | | (17) | | | (17) | | 808 | 808 | | | |
| 100161493 | INDIANAPOLIS | IN | | 07/30/2024 | | 235 | | (7) | | | (7) | | 228 | 228 | | | |
| 100152176 | INGLEWOOD | CA | | 05/17/2024 | | 805 | | (8) | | | (8) | | 797 | 797 | | | |
| 100134754 | WESLEY CHAPEL | FL | | 10/30/2023 | | 797 | | 3 | | | 3 | | 800 | 800 | | | |
| 100140090 | NAPLES | FL | | 01/09/2024 | | 1,042 | | (30) | | | (30) | | 1,012 | 1,012 | | | |
| 100137668 | CLOVIS | CA | | 12/08/2023 | | 794 | | (11) | | | (11) | | 783 | 783 | | | |
| 100116633 | FONTANA | CA | | 07/20/2023 | | 1,162 | | 422 | | | 422 | | 1,584 | 1,584 | | | |
| 100115961 | SALISBURY | MD | | 07/20/2023 | | 995 | | 6 | | | 6 | | 1,001 | 1,001 | | | |
| 100025194 | MORRISTOWN | NJ | | 09/20/2018 | | 809 | | 84 | | | 84 | | 893 | 893 | | | |
| 100030719 | WAIPAHU | HI | | 04/09/2019 | | 1,926 | | 619 | | | 619 | | 2,545 | 2,545 | | | |
| 100116484 | LAGUNA NIGUEL | CA | | 07/20/2023 | | 14,171 | | 985 | | | 985 | | 15,156 | 15,156 | | | |
| 100108453 | AMITYVILLE | NY | | 05/25/2023 | | 856 | | (16) | | | (16) | | 840 | 840 | | | |
| 100071615 | CLOVIS | CA | | 10/14/2021 | | 1,791 | | (58) | | | (58) | | 1,733 | 1,733 | | | |
| 100136243 | LANCASTER | TN | | 11/20/2023 | | 755 | | (1) | | | (1) | | 754 | 754 | | | |
| 100153226 | PENSACOLA | FL | | 05/30/2024 | | 863 | | 5 | | | 5 | | 868 | 868 | | | |
| 100119452 | WESLEY CHAPEL | FL | | 07/31/2023 | | 817 | | (1) | | | (1) | | 816 | 816 | | | |
| 100099675 | NIPOMO | CA | | 04/06/2023 | | 795 | | (3) | | | (3) | | 792 | 792 | | | |
| 100152461 | HAMILTON | NJ | | 05/16/2024 | | 482 | | (14) | | | (14) | | 468 | 468 | | | |
| 100079701 | HOLLYWOOD | FL | | 04/25/2022 | | 1,470 | | (47) | | | (47) | | 1,423 | 1,423 | | | |
| 100151018 | CONWAY | SC | | 05/08/2024 | | 766 | | (18) | | | (18) | | 748 | 748 | | | |
| 100147684 | LAS VEGAS | NV | | 04/04/2024 | | 1,278 | | 27 | | | 27 | | 1,305 | 1,305 | | | |
| 100148322 | PHOENIX | AZ | | 04/12/2024 | | 766 | | (18) | | | (18) | | 748 | 748 | | | |
| 100091831 | SACRAMENTO | CA | | 01/30/2023 | | 1,934 | | (52) | | | (52) | | 1,882 | 1,882 | | | |
| 100111529 | SAN DIEGO | CA | | 06/29/2023 | | 878 | | 226 | | | 226 | | 1,104 | 1,104 | | | |
| 100014045 | JACKSONVILLE | FL | | 05/25/2017 | | 1,316 | | 108 | | | 108 | | 1,424 | 1,424 | | | |
| 100108043 | SCOTTSDALE | AZ | | 05/25/2023 | | 2,030 | | (28) | | | (28) | | 2,002 | 2,002 | | | |
| 100151097 | FREDERICKSBURG | VA | | 05/08/2024 | | 765 | | (23) | | | (23) | | 742 | 742 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147764 | SAVANNAH | GA | | 04/08/2024 | | 790 | | (20) | | | (20) | | 770 | 770 | | | |
| 100071742 | MIAMI | FL | | 10/14/2021 | | 1,632 | | (67) | | | (67) | | 1,565 | 1,565 | | | |
| 100109359 | FRESNO | CA | | 06/12/2023 | | 848 | | (15) | | | (15) | | 833 | 833 | | | |
| 100053349 | LAKE FOREST | CA | | 03/23/2021 | | 945 | | (82) | | | (82) | | 863 | 863 | | | |
| 100148188 | MINNEAPOLIS | MN | | 04/12/2024 | | 937 | | (14) | | | (14) | | 923 | 923 | | | |
| 100129519 | ATLANTA | GA | | 09/29/2023 | | 1,491 | | (15) | | | (15) | | 1,476 | 1,476 | | | |
| 100091103 | LOS ANGELES | CA | | 01/31/2023 | | 535 | | (25) | | | (25) | | 510 | 510 | | | |
| 100157820 | MATTHEWS | NC | | 08/01/2024 | | 251 | | (8) | | | (8) | | 243 | 243 | | | |
| 100119945 | AUGUSTA | GA | | 08/11/2023 | | 815 | | (5) | | | (5) | | 810 | 810 | | | |
| 100120452 | PORT SAINT LUCIE | FL | | 08/18/2023 | | 943 | | (2) | | | (2) | | 941 | 941 | | | |
| 100137620 | PHOENIX | AZ | | 12/08/2023 | | 839 | | 2 | | | 2 | | 841 | 841 | | | |
| 100156685 | FRESNO | CA | | 06/24/2024 | | 245 | | (4) | | | (4) | | 241 | 241 | | | |
| 100135257 | DAYTONA BEACH | FL | | 11/08/2023 | | 1,787 | | 49 | | | 49 | | 1,836 | 1,836 | | | |
| 100149971 | NORTH CHARLESTON | SC | | 06/07/2024 | | 798 | | (15) | | | (15) | | 783 | 783 | | | |
| 100114693 | HILLSBORO | OR | | 06/29/2023 | | 926 | | (3) | | | (3) | | 923 | 923 | | | |
| 100089413 | BAKERSFIELD | CA | | 11/18/2022 | | 686 | | 1 | | | 1 | | 687 | 687 | | | |
| 100156170 | CAPE CANAVERAL | FL | | 06/20/2024 | | 401 | | (20) | | | (20) | | 381 | 381 | | | |
| 100132109 | PUYALLUP | WA | | 10/13/2023 | | 865 | | (1) | | | (1) | | 864 | 864 | | | |
| 100086134 | CORNVILLE | AZ | | 10/07/2022 | | 1,305 | | (22) | | | (22) | | 1,283 | 1,283 | | | |
| 100154689 | WILLINGBORO | NJ | | 07/19/2024 | | 345 | | (16) | | | (16) | | 329 | 329 | | | |
| 100141655 | DULUTH | GA | | 01/30/2024 | | 668 | | (30) | | | (30) | | 638 | 638 | | | |
| 100152910 | ALABASTER | AL | | 05/22/2024 | | 445 | | (8) | | | (8) | | 437 | 437 | | | |
| 100076234 | LAKE WORTH | FL | | 01/07/2022 | | 1,648 | | (44) | | | (44) | | 1,604 | 1,604 | | | |
| 100043217 | BRIDGEWATER | NJ | | 08/13/2020 | | 1,947 | | (80) | | | (80) | | 1,867 | 1,867 | | | |
| 100139154 | BROOKLYN | NY | | 12/28/2023 | | 761 | | (30) | | | (30) | | 731 | 731 | | | |
| 100049662 | ORLANDO | FL | | 11/20/2020 | | 13,101 | | 598 | | | 598 | | 13,699 | 13,699 | | | |
| 100110604 | SUNLAND | CA | | 06/30/2023 | | 1,048 | | (4) | | | (4) | | 1,044 | 1,044 | | | |
| 100148684 | PHOENIX | AZ | | 04/16/2024 | | 679 | | (12) | | | (12) | | 667 | 667 | | | |
| 100117479 | KINGSTON | NY | | 07/20/2023 | | 882 | | 17 | | | 17 | | 899 | 899 | | | |
| 100132010 | CONVERSE | TX | | 10/13/2023 | | 1,344 | | 134 | | | 134 | | 1,478 | 1,478 | | | |
| 100161138 | MEDINA | MN | | 07/24/2024 | | 714 | | 8 | | | 8 | | 722 | 722 | | | |
| 100133780 | NEWBERG | OR | | 10/20/2023 | | 1,547 | | (14) | | | (14) | | 1,533 | 1,533 | | | |
| 100151435 | LYNDEN | WA | | 05/10/2024 | | 938 | | 5 | | | 5 | | 943 | 943 | | | |
| 100160900 | CEDAR PARK | TX | | 07/24/2024 | | 238 | | (6) | | | (6) | | 232 | 232 | | | |
| 100136098 | NORTH LIBERTY | IA | | 12/18/2023 | | 669 | | (38) | | | (38) | | 631 | 631 | | | |
| 100044517 | SANTA ROSA | CA | | 11/19/2020 | | 2,942 | | (73) | | | (73) | | 2,869 | 2,869 | | | |
| 100156884 | PHILADELPHIA | PA | | 06/27/2024 | | 620 | | (17) | | | (17) | | 603 | 603 | | | |
| 100158733 | AURORA | CO | | 07/10/2024 | | 399 | | 30 | | | 30 | | 429 | 429 | | | |
| 100134308 | LOCKPORT | IL | | 10/27/2023 | | 6,519 | | (93) | | | (93) | | 6,426 | 6,426 | | | |
| 100044014 | LONG BEACH | NY | | 08/19/2020 | | 974 | | (17) | | | (17) | | 957 | 957 | | | |
| 100150682 | HANFORD | CA | | 05/06/2024 | | 482 | | (14) | | | (14) | | 468 | 468 | | | |
| 100091226 | INDIO | CA | | 01/31/2023 | | 716 | | (47) | | | (47) | | 669 | 669 | | | |
| 100060199 | TAKOMA PARK | MD | | 06/25/2021 | | 1,824 | | (25) | | | (25) | | 1,799 | 1,799 | | | |
| 100146625 | VIRGINIA BEACH | VA | | 03/20/2024 | | 614 | | (6) | | | (6) | | 608 | 608 | | | |
| 100053884 | RAINIER | WA | | 03/23/2021 | | 1,360 | | (77) | | | (77) | | 1,283 | 1,283 | | | |
| 100064637 | STOCKTON | CA | | 07/01/2021 | | 2,009 | | 72 | | | 72 | | 2,081 | 2,081 | | | |
| 100165420 | HOLYOKE | MA | | 08/29/2024 | | 207 | | (6) | | | (6) | | 201 | 201 | | | |
| 100128818 | PAGOSA SPRINGS | CO | | 09/21/2023 | | 381 | | (9) | | | (9) | | 372 | 372 | | | |
| 100150793 | EUREKA | CA | | 05/08/2024 | | 764 | | (17) | | | (17) | | 747 | 747 | | | |
| 100147573 | POUGHKEEPSIE | NY | | 04/03/2024 | | 629 | | (45) | | | (45) | | 584 | 584 | | | |
| 100156409 | FRESNO | CA | | 06/24/2024 | | 504 | | (4) | | | (4) | | 500 | 500 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156106 | EDISON | NJ | | 06/18/2024 | | 520 | | (6) | | | (6) | | 514 | 514 | | | |
| 100140400 | SURPRISE | AZ | | 01/18/2024 | | 1,208 | | (32) | | | (32) | | 1,176 | 1,176 | | | |
| 100115109 | MINNEAPOLIS | MN | | 07/14/2023 | | 1,390 | | 8 | | | 8 | | 1,398 | 1,398 | | | |
| 100148537 | NASHVILLE | TN | | 04/12/2024 | | 829 | | (7) | | | (7) | | 822 | 822 | | | |
| 100138119 | PANORAMA CITY AREA | CA | | 12/14/2023 | | 1,110 | | (30) | | | (30) | | 1,080 | 1,080 | | | |
| 100116477 | STATEN ISLAND | NY | | 07/20/2023 | | 1,324 | | 318 | | | 318 | | 1,642 | 1,642 | | | |
| 100149969 | NORTH CHARLESTON | SC | | 06/07/2024 | | 778 | | (16) | | | (16) | | 762 | 762 | | | |
| 100116437 | QUEENS VILLAGE | NY | | 07/20/2023 | | 1,316 | | 168 | | | 168 | | 1,484 | 1,484 | | | |
| 4010058786 | Trenton | NJ | | 09/28/2023 | | 819 | | (67) | | | (67) | | 752 | 752 | | | |
| 100137231 | WEST GROVE | PA | | 11/29/2023 | | 632 | | (7) | | | (7) | | 625 | 625 | | | |
| 100128790 | WHITE PLAINS | NY | | 09/21/2023 | | 915 | | (30) | | | (30) | | 885 | 885 | | | |
| 100129273 | CROMWELL | MN | | 09/25/2023 | | 1,532 | | (21) | | | (21) | | 1,511 | 1,511 | | | |
| 100080812 | BROOKLYN | NY | | 03/15/2022 | | 1,527 | | (51) | | | (51) | | 1,476 | 1,476 | | | |
| 100025520 | STATEN ISLAND | NY | | 09/20/2018 | | 1,602 | | 133 | | | 133 | | 1,735 | 1,735 | | | |
| 100162978 | EAGLE | ID | | 08/12/2024 | | 259 | | (7) | | | (7) | | 252 | 252 | | | |
| 100118721 | BAKERSFIELD | CA | | 07/25/2023 | | 610 | | (20) | | | (20) | | 590 | 590 | | | |
| 100065250 | LA MESA | CA | | 07/14/2021 | | 2,114 | | (21) | | | (21) | | 2,093 | 2,093 | | | |
| 100065032 | HERCULES | CA | | 07/14/2021 | | 1,941 | | (61) | | | (61) | | 1,880 | 1,880 | | | |
| 100091714 | PLEASANT RIDGE | MI | | 03/24/2023 | | 662 | | (34) | | | (34) | | 628 | 628 | | | |
| 100119814 | CHICAGO | IL | | 08/08/2023 | | 788 | | 8 | | | 8 | | 796 | 796 | | | |
| 100144391 | ROCKPORT | TX | | 03/07/2024 | | 711 | | (21) | | | (21) | | 690 | 690 | | | |
| 100076076 | GARDEN GROVE | CA | | 01/07/2022 | | 1,871 | | (52) | | | (52) | | 1,819 | 1,819 | | | |
| 100115886 | NEW ORLEANS | LA | | 07/20/2023 | | 820 | | (13) | | | (13) | | 807 | 807 | | | |
| 100110289 | KISSIMMEE | FL | | 06/30/2023 | | 825 | | (5) | | | (5) | | 820 | 820 | | | |
| 100131667 | CONVERSE | TX | | 10/06/2023 | | 1,342 | | 136 | | | 136 | | 1,478 | 1,478 | | | |
| 100146614 | FORT MYERS | FL | | 03/20/2024 | | 1,123 | | (52) | | | (52) | | 1,071 | 1,071 | | | |
| 100160055 | GALVESTON | TX | | 07/17/2024 | | 240 | | (8) | | | (8) | | 232 | 232 | | | |
| 100128121 | PLEASANT VIEW | TN | | 09/08/2023 | | 888 | | 15 | | | 15 | | 903 | 903 | | | |
| 100147522 | MERRITT ISLAND | FL | | 04/03/2024 | | 1,051 | | (60) | | | (60) | | 991 | 991 | | | |
| 100152349 | COACHELLA | CA | | 05/17/2024 | | 798 | | 62 | | | 62 | | 860 | 860 | | | |
| 100121008 | LATHROP | CA | | 08/30/2023 | | 1,185 | | 38 | | | 38 | | 1,223 | 1,223 | | | |
| 100144542 | BABCOCK RANCH | FL | | 04/26/2024 | | 1,274 | | 9 | | | 9 | | 1,283 | 1,283 | | | |
| 100148608 | NOKOMIS | FL | | 04/12/2024 | | 871 | | (9) | | | (9) | | 862 | 862 | | | |
| 100152861 | POWELL | TN | | 05/22/2024 | | 360 | | (22) | | | (22) | | 338 | 338 | | | |
| 100141228 | WEYMOUTH | MA | | 01/30/2024 | | 552 | | (16) | | | (16) | | 536 | 536 | | | |
| 100144371 | MILTON | GA | | 03/07/2024 | | 1,392 | | (6) | | | (6) | | 1,386 | 1,386 | | | |
| 100137001 | PERTH AMBOY | NJ | | 11/28/2023 | | 752 | | 4 | | | 4 | | 756 | 756 | | | |
| 100157799 | OAK CREEK | WI | | 08/01/2024 | | 398 | | (7) | | | (7) | | 391 | 391 | | | |
| 100136516 | FRESNO | CA | | 11/20/2023 | | 988 | | 55 | | | 55 | | 1,043 | 1,043 | | | |
| 100087936 | IRON MOUNTAIN | MI | | 10/25/2022 | | 958 | | 6 | | | 6 | | 964 | 964 | | | |
| 100151258 | ORLANDO | FL | | 05/10/2024 | | 920 | | (26) | | | (26) | | 894 | 894 | | | |
| 100026647 | NUTLEY | NJ | | 09/26/2018 | | 1,414 | | 295 | | | 295 | | 1,709 | 1,709 | | | |
| 100147636 | CAPE CORAL | FL | | 04/04/2024 | | 377 | | (23) | | | (23) | | 354 | 354 | | | |
| 100159264 | UNIVERSITY PLACE | WA | | 07/15/2024 | | 285 | | (3) | | | (3) | | 282 | 282 | | | |
| 100134622 | WESLEY CHAPEL | FL | | 10/30/2023 | | 702 | | (5) | | | (5) | | 697 | 697 | | | |
| 100024949 | SAN DIEGO | CA | | 09/20/2018 | | 1,187 | | 202 | | | 202 | | 1,389 | 1,389 | | | |
| 100117228 | CONROE | TX | | 07/20/2023 | | 1,313 | | 160 | | | 160 | | 1,473 | 1,473 | | | |
| 100149491 | MURRIETA | CA | | 04/24/2024 | | 949 | | (30) | | | (30) | | 919 | 919 | | | |
| 100102972 | SAN FRANCISCO | CA | | 06/22/2023 | | 543 | | (1) | | | (1) | | 542 | 542 | | | |
| 100155271 | SELDEN | NY | | 07/19/2024 | | 479 | | (26) | | | (26) | | 453 | 453 | | | |
| 100152730 | HEMET | CA | | 05/22/2024 | | 718 | | (31) | | | (31) | | 687 | 687 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100107970 | MILWAUKIE | OR | | 05/22/2023 | | 614 | | (12) | | | (12) | | 602 | 602 | | | |
| 100138211 | VISTA | CA | | 12/14/2023 | | 637 | | (21) | | | (21) | | 616 | 616 | | | |
| 100128803 | SAN ANTONIO | TX | | 09/21/2023 | | 744 | | | | | | | 744 | 744 | | | |
| 100161313 | PASADENA | CA | | 07/25/2024 | | 697 | | 6 | | | 6 | | 703 | 703 | | | |
| 100091194 | WORCESTER | MA | | 01/31/2023 | | 655 | | (16) | | | (16) | | 639 | 639 | | | |
| 100109267 | ROCKWALL | TX | | 07/21/2023 | | 1,778 | | 64 | | | 64 | | 1,842 | 1,842 | | | |
| 100161533 | MYERSVILLE | MD | | 07/30/2024 | | 481 | | (12) | | | (12) | | 469 | 469 | | | |
| 100128175 | SEVIERVILLE | TN | | 09/18/2023 | | 807 | | 10 | | | 10 | | 817 | 817 | | | |
| 100131664 | VIRGINIA BEACH | VA | | 10/06/2023 | | 801 | | 10 | | | 10 | | 811 | 811 | | | |
| 100138280 | CINNAMINSON | NJ | | 12/18/2023 | | 561 | | (1) | | | (1) | | 560 | 560 | | | |
| 100119210 | MYRTLE BEACH | SC | | 07/31/2023 | | 812 | | (9) | | | (9) | | 803 | 803 | | | |
| 100132141 | CONVERSE | TX | | 10/13/2023 | | 1,363 | | 139 | | | 139 | | 1,502 | 1,502 | | | |
| 100144247 | FRANKFORT | IL | | 03/08/2024 | | 682 | | (21) | | | (21) | | 661 | 661 | | | |
| 100148344 | LEANDER | TX | | 04/12/2024 | | 792 | | (22) | | | (22) | | 770 | 770 | | | |
| 100141431 | NORWALK | CT | | 01/30/2024 | | 410 | | (8) | | | (8) | | 402 | 402 | | | |
| 100142581 | MIRAMAR | FL | | 02/08/2024 | | 1,057 | | (28) | | | (28) | | 1,029 | 1,029 | | | |
| 100141058 | TEMECULA | CA | | 02/20/2024 | | 792 | | (16) | | | (16) | | 776 | 776 | | | |
| 100161119 | MANCOS | CO | | 07/24/2024 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100135324 | EAST PROVIDENCE | RI | | 11/13/2023 | | 757 | | (6) | | | (6) | | 751 | 751 | | | |
| 100143112 | WADDELL | AZ | | 02/16/2024 | | 981 | | 10 | | | 10 | | 991 | 991 | | | |
| 100071620 | TACOMA | WA | | 10/14/2021 | | 2,295 | | (62) | | | (62) | | 2,233 | 2,233 | | | |
| 100081395 | HOLLYWOOD | FL | | 03/18/2022 | | 1,841 | | 35 | | | 35 | | 1,876 | 1,876 | | | |
| 100140527 | BUDA | TX | | 01/19/2024 | | 907 | | 11 | | | 11 | | 918 | 918 | | | |
| 100128080 | BEALETON | VA | | 09/08/2023 | | 999 | | 34 | | | 34 | | 1,033 | 1,033 | | | |
| 100120778 | MANASSAS | VA | | 08/25/2023 | | 597 | | (23) | | | (23) | | 574 | 574 | | | |
| 100129465 | CUMMING | GA | | 09/29/2023 | | 820 | | (13) | | | (13) | | 807 | 807 | | | |
| 100129466 | FERNANDINA BEACH | FL | | 09/29/2023 | | 800 | | (16) | | | (16) | | 784 | 784 | | | |
| 100147778 | VIRGINIA BEACH | VA | | 04/08/2024 | | 1,517 | | (12) | | | (12) | | 1,505 | 1,505 | | | |
| 100141017 | CATHEDRAL CITY | CA | | 02/20/2024 | | 752 | | (13) | | | (13) | | 739 | 739 | | | |
| 100153815 | WINTER SPRINGS | FL | | 07/10/2024 | | 454 | | (30) | | | (30) | | 424 | 424 | | | |
| 100150892 | ASHEVILLE | NC | | 05/08/2024 | | 1,096 | | 42 | | | 42 | | 1,138 | 1,138 | | | |
| 100063923 | ELK GROVE | CA | | 07/01/2021 | | 1,975 | | 2 | | | 2 | | 1,977 | 1,977 | | | |
| 100115921 | WASHINGTON | DC | | 07/20/2023 | | 879 | | (2) | | | (2) | | 877 | 877 | | | |
| 100156219 | PANAMA CITY BEACH | FL | | 06/20/2024 | | 815 | | 9 | | | 9 | | 824 | 824 | | | |
| 100156446 | BERTHOUD | CO | | 06/24/2024 | | 510 | | (11) | | | (11) | | 499 | 499 | | | |
| 100134430 | PALM CITY | FL | | 10/30/2023 | | 813 | | 6 | | | 6 | | 819 | 819 | | | |
| 100151885 | ORLANDO | FL | | 05/10/2024 | | 494 | | (18) | | | (18) | | 476 | 476 | | | |
| 100055757 | GOSHEN | VA | | 03/23/2021 | | 1,062 | | (123) | | | (123) | | 939 | 939 | | | |
| 100087411 | KISSIMMEE | FL | | 10/25/2022 | | 1,311 | | 73 | | | 73 | | 1,384 | 1,384 | | | |
| 100078487 | AUSTIN | TX | | 02/02/2022 | | 1,125 | | (86) | | | (86) | | 1,039 | 1,039 | | | |
| 100086566 | MESA | AZ | | 09/30/2022 | | 1,169 | | (61) | | | (61) | | 1,108 | 1,108 | | | |
| 100088359 | GEORGETOWN | TX | | 01/06/2023 | | 719 | | (17) | | | (17) | | 702 | 702 | | | |
| 100091332 | JONESBORO | GA | | 01/13/2023 | | 666 | | (2) | | | (2) | | 664 | 664 | | | |
| 100140673 | PALERMO | CA | | 02/08/2024 | | 699 | | (26) | | | (26) | | 673 | 673 | | | |
| 100151068 | LAS VEGAS | NV | | 05/08/2024 | | 1,122 | | 67 | | | 67 | | 1,189 | 1,189 | | | |
| 100090086 | WEST VALLEY CITY | UT | | 01/13/2023 | | 583 | | (7) | | | (7) | | 576 | 576 | | | |
| 100161096 | DENVER | NC | | 07/24/2024 | | 380 | | 16 | | | 16 | | 396 | 396 | | | |
| 100137701 | FRISCO | TX | | 12/08/2023 | | 719 | | (14) | | | (14) | | 705 | 705 | | | |
| 100160527 | ROSTRAVER TOWNSHIP | PA | | 07/19/2024 | | 258 | | (4) | | | (4) | | 254 | 254 | | | |
| 100161010 | VIRGINIA BEACH | VA | | 07/24/2024 | | 292 | | (2) | | | (2) | | 290 | 290 | | | |
| 100118918 | PALMDALE | CA | | 07/27/2023 | | 1,293 | | (36) | | | (36) | | 1,257 | 1,257 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150706 | ASHEVILLE | NC | | 05/06/2024 | | 517 | | (11) | | | (11) | | 506 | 506 | | | |
| 100140171 | PISCATAWAY | NJ | | 01/09/2024 | | 788 | | (5) | | | (5) | | 783 | 783 | | | |
| 100155327 | LAS VEGAS | NV | | 07/19/2024 | | 579 | | (6) | | | (6) | | 573 | 573 | | | |
| 100129482 | PALM SPRINGS | CA | | 09/29/2023 | | 970 | | 4 | | | 4 | | 974 | 974 | | | |
| 100132035 | BELLEVUE | WA | | 10/13/2023 | | 11,411 | | (31) | | | (31) | | 11,380 | 11,380 | | | |
| 100137326 | WEBSTER | MA | | 12/01/2023 | | 443 | | (7) | | | (7) | | 436 | 436 | | | |
| 100116159 | EMERSON | NJ | | 07/20/2023 | | 1,290 | | 123 | | | 123 | | 1,413 | 1,413 | | | |
| 100156450 | GILBERT | AZ | | 06/24/2024 | | 502 | | (12) | | | (12) | | 490 | 490 | | | |
| 100115657 | SACRAMENTO | CA | | 07/19/2023 | | 2,341 | | (58) | | | (58) | | 2,283 | 2,283 | | | |
| 100131755 | MORENO VALLEY | CA | | 10/06/2023 | | 2,298 | | 144 | | | 144 | | 2,442 | 2,442 | | | |
| 100153699 | OVIEDO | FL | | 05/31/2024 | | 1,090 | | (4) | | | (4) | | 1,086 | 1,086 | | | |
| 100141397 | WINDERMERE | FL | | 01/30/2024 | | 669 | | (16) | | | (16) | | 653 | 653 | | | |
| 100161153 | CHARLOTTE | NC | | 07/24/2024 | | 263 | | (6) | | | (6) | | 257 | 257 | | | |
| 100088088 | KISSIMMEE | FL | | 10/25/2022 | | 739 | | (32) | | | (32) | | 707 | 707 | | | |
| 100151084 | BOZEMAN | MT | | 05/08/2024 | | 863 | | (12) | | | (12) | | 851 | 851 | | | |
| 100138331 | CHARLOTTE | NC | | 12/18/2023 | | 641 | | (9) | | | (9) | | 632 | 632 | | | |
| 100149467 | VENTNOR CITY | NJ | | 04/24/2024 | | 938 | | (5) | | | (5) | | 933 | 933 | | | |
| 100140874 | MIDLOTHIAN | TX | | 01/25/2024 | | 950 | | 7 | | | 7 | | 957 | 957 | | | |
| 100119205 | LEOMINSTER | MA | | 07/31/2023 | | 981 | | 13 | | | 13 | | 994 | 994 | | | |
| 100100773 | STERLING | VA | | 04/28/2023 | | 1,110 | | 23 | | | 23 | | 1,133 | 1,133 | | | |
| 100151279 | SPRINGTOWN | TX | | 05/10/2024 | | 786 | | (20) | | | (20) | | 766 | 766 | | | |
| 100155928 | COLUMBUS | OH | | 06/17/2024 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100128452 | SPOKANE | WA | | 09/15/2023 | | 598 | | (19) | | | (19) | | 579 | 579 | | | |
| 100101962 | WESTMINSTER | MD | | 04/14/2023 | | 1,042 | | (66) | | | (66) | | 976 | 976 | | | |
| 100100250 | STATEN ISLAND | NY | | 03/17/2023 | | 3,257 | | (123) | | | (123) | | 3,134 | 3,134 | | | |
| 100110584 | OAK ISLAND | NC | | 06/30/2023 | | 984 | | (14) | | | (14) | | 970 | 970 | | | |
| 100116768 | PARSIPPANY | NJ | | 07/20/2023 | | 1,601 | | 332 | | | 332 | | 1,933 | 1,933 | | | |
| 100084661 | KISSIMMEE | FL | | 08/02/2022 | | 774 | | (49) | | | (49) | | 725 | 725 | | | |
| 100074387 | TEMPE | AZ | | 12/02/2021 | | 1,654 | | (32) | | | (32) | | 1,622 | 1,622 | | | |
| 100119417 | SCOTTSDALE | AZ | | 07/31/2023 | | 1,077 | | 15 | | | 15 | | 1,092 | 1,092 | | | |
| 100031323 | YUCAIPA | CA | | 03/29/2019 | | 1,261 | | 46 | | | 46 | | 1,307 | 1,307 | | | |
| 100127568 | KYLE | TX | | 09/08/2023 | | 1,324 | | 94 | | | 94 | | 1,418 | 1,418 | | | |
| 100120529 | THE DALLES | OR | | 08/18/2023 | | 513 | | (22) | | | (22) | | 491 | 491 | | | |
| 100143204 | DOUGLAS | MI | | 02/16/2024 | | 781 | | (20) | | | (20) | | 761 | 761 | | | |
| 100154592 | SUTHERLAND | VA | | 06/14/2024 | | 497 | | (13) | | | (13) | | 484 | 484 | | | |
| 100150804 | FONTANA | CA | | 05/08/2024 | | 841 | | (7) | | | (7) | | 834 | 834 | | | |
| 100110221 | LINCOLN | CA | | 06/30/2023 | | 1,011 | | 3 | | | 3 | | 1,014 | 1,014 | | | |
| 100136724 | LILBURN | GA | | 11/27/2023 | | 679 | | (16) | | | (16) | | 663 | 663 | | | |
| 100158777 | HOUSTON | TX | | 07/10/2024 | | 271 | | (5) | | | (5) | | 266 | 266 | | | |
| 100115893 | KATY | TX | | 07/20/2023 | | 921 | | (3) | | | (3) | | 918 | 918 | | | |
| 100148448 | FRONT ROYAL | VA | | 04/12/2024 | | 805 | | (20) | | | (20) | | 785 | 785 | | | |
| 100126423 | ENDICOTT | NY | | 08/30/2023 | | 1,876 | | (80) | | | (80) | | 1,796 | 1,796 | | | |
| 100108392 | BELLEVILLE | NJ | | 05/25/2023 | | 794 | | (22) | | | (22) | | 772 | 772 | | | |
| 100143192 | CYPRESS | TX | | 02/16/2024 | | 776 | | (20) | | | (20) | | 756 | 756 | | | |
| 100084794 | KISSIMMEE | FL | | 08/02/2022 | | 997 | | (22) | | | (22) | | 975 | 975 | | | |
| 100080877 | COSTA MESA | CA | | 03/10/2022 | | 1,790 | | 9 | | | 9 | | 1,799 | 1,799 | | | |
| 100152744 | TOMS RIVER | NJ | | 05/22/2024 | | 951 | | (37) | | | (37) | | 914 | 914 | | | |
| 100108165 | FORT PIERCE | FL | | 05/24/2023 | | 722 | | (17) | | | (17) | | 705 | 705 | | | |
| 100130281 | SAN JACINTO | CA | | 09/28/2023 | | 624 | | (9) | | | (9) | | 615 | 615 | | | |
| 100049697 | FEDERAL WAY | WA | | 11/20/2020 | | 1,434 | | (44) | | | (44) | | 1,390 | 1,390 | | | |
| 100132111 | WOONSOCKET | RI | | 10/13/2023 | | 818 | | (4) | | | (4) | | 814 | 814 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080227 | SARASOTA | FL | | 02/25/2022 | | 1,331 | | (70) | | | (70) | | 1,261 | 1,261 | | | |
| 100146580 | HILLSIDE | NJ | | 03/20/2024 | | 509 | | (8) | | | (8) | | 501 | 501 | | | |
| 100110228 | MINNEAPOLIS | MN | | 06/30/2023 | | 817 | | (8) | | | (8) | | 809 | 809 | | | |
| 100146705 | DESERT HOT SPRINGS | CA | | 03/20/2024 | | 710 | | (32) | | | (32) | | 678 | 678 | | | |
| 100074489 | WOODLAND HILLS | CA | | 12/14/2021 | | 1,765 | | (44) | | | (44) | | 1,721 | 1,721 | | | |
| 100151274 | MATTHEWS | NC | | 05/10/2024 | | 1,280 | | (16) | | | (16) | | 1,264 | 1,264 | | | |
| 100108276 | HUDSON | FL | | 05/24/2023 | | 554 | | (34) | | | (34) | | 520 | 520 | | | |
| 100160535 | PHOENIX | AZ | | 07/19/2024 | | 231 | | (11) | | | (11) | | 220 | 220 | | | |
| 100150777 | LINDON | UT | | 05/07/2024 | | 5,998 | | (102) | | | (102) | | 5,896 | 5,896 | | | |
| 100081161 | SEWARD | AK | | 03/18/2022 | | 1,855 | | 66 | | | 66 | | 1,921 | 1,921 | | | |
| 100100114 | MIAMI | FL | | 03/28/2023 | | 659 | | (18) | | | (18) | | 641 | 641 | | | |
| 100091978 | SEVERN | MD | | 02/07/2023 | | 692 | | (26) | | | (26) | | 666 | 666 | | | |
| 100119621 | OCEANSIDE | CA | | 07/31/2023 | | 585 | | (14) | | | (14) | | 571 | 571 | | | |
| 100025243 | VENTURA | CA | | 09/20/2018 | | 1,522 | | 131 | | | 131 | | 1,653 | 1,653 | | | |
| 100143054 | LITTLE RIVER | SC | | 02/14/2024 | | 566 | | (29) | | | (29) | | 537 | 537 | | | |
| 100158684 | WESLEY CHAPEL | FL | | 07/10/2024 | | 603 | | (1) | | | (1) | | 602 | 602 | | | |
| 100064988 | KILL DEVIL HILLS | NC | | 07/14/2021 | | 1,765 | | (60) | | | (60) | | 1,705 | 1,705 | | | |
| 100091366 | OLATHE | KS | | 02/22/2023 | | 1,068 | | (7) | | | (7) | | 1,061 | 1,061 | | | |
| 100140889 | SACRAMENTO | CA | | 01/25/2024 | | 14 | | 1 | | | 1 | | 15 | 15 | | | |
| 100139509 | PALMDALE | CA | | 12/28/2023 | | 588 | | (22) | | | (22) | | 566 | 566 | | | |
| 100110276 | HURRICANE | UT | | 06/30/2023 | | 897 | | (8) | | | (8) | | 889 | 889 | | | |
| 100156469 | SEMINOLE | FL | | 06/24/2024 | | 759 | | (9) | | | (9) | | 750 | 750 | | | |
| 100120574 | SOUTH FULTON | GA | | 08/18/2023 | | 612 | | (26) | | | (26) | | 586 | 586 | | | |
| 100151415 | HOUSTON | TX | | 05/10/2024 | | 1,987 | | (4) | | | (4) | | 1,983 | 1,983 | | | |
| 100136112 | EWING | NJ | | 12/18/2023 | | 760 | | (13) | | | (13) | | 747 | 747 | | | |
| 100140168 | LAND O LAKES | FL | | 01/09/2024 | | 802 | | (17) | | | (17) | | 785 | 785 | | | |
| 100128190 | RENO | NV | | 09/18/2023 | | 1,328 | | 14 | | | 14 | | 1,342 | 1,342 | | | |
| 100161542 | MERIDIAN | ID | | 07/30/2024 | | 743 | | 46 | | | 46 | | 789 | 789 | | | |
| 100082991 | RICHMOND | CA | | 05/05/2022 | | 1,393 | | (20) | | | (20) | | 1,373 | 1,373 | | | |
| 100160544 | WATERFORD | CA | | 07/19/2024 | | 231 | | (11) | | | (11) | | 220 | 220 | | | |
| 100153974 | LOUISBURG | NC | | 06/05/2024 | | 476 | | (27) | | | (27) | | 449 | 449 | | | |
| 100156749 | CLEVELAND | GA | | 06/26/2024 | | 165 | | (14) | | | (14) | | 151 | 151 | | | |
| 100156899 | SHIRLEY | NY | | 06/27/2024 | | 755 | | | | | | | 755 | 755 | | | |
| 100131861 | BROOKFIELD | CT | | 10/06/2023 | | 783 | | (3) | | | (3) | | 780 | 780 | | | |
| 100151401 | READING | PA | | 05/10/2024 | | 851 | | (19) | | | (19) | | 832 | 832 | | | |
| 100091420 | WOODBRIDGE | VA | | 02/22/2023 | | 870 | | (11) | | | (11) | | 859 | 859 | | | |
| 100101184 | VENICE | FL | | 04/28/2023 | | 1,709 | | 415 | | | 415 | | 2,124 | 2,124 | | | |
| 100110166 | MESA | AZ | | 06/30/2023 | | 1,088 | | 17 | | | 17 | | 1,105 | 1,105 | | | |
| 100101044 | UKIAH | CA | | 04/28/2023 | | 2,780 | | 653 | | | 653 | | 3,433 | 3,433 | | | |
| 100024967 | HAIKU | HI | | 09/20/2018 | | 1,539 | | 75 | | | 75 | | 1,614 | 1,614 | | | |
| 100067486 | TERRELL HILLS | TX | | 09/23/2021 | | 1,119 | | (37) | | | (37) | | 1,082 | 1,082 | | | |
| 100140108 | FREDERICK | MD | | 01/09/2024 | | 990 | | 1 | | | 1 | | 991 | 991 | | | |
| 100149352 | ROSEVILLE | CA | | 04/24/2024 | | 1,262 | | 82 | | | 82 | | 1,344 | 1,344 | | | |
| 100147014 | CHEWELAH | WA | | 03/27/2024 | | 2,229 | | (6) | | | (6) | | 2,223 | 2,223 | | | |
| 100129806 | HOLLYWOOD | FL | | 09/27/2023 | | 654 | | (12) | | | (12) | | 642 | 642 | | | |
| 4010063351 | Cleveland Heights | OH | | 01/10/2024 | | 661 | | (54) | | | (54) | | 607 | 607 | | | |
| 100147426 | TOPSHAM | ME | | 04/03/2024 | | 449 | | (23) | | | (23) | | 426 | 426 | | | |
| 100110162 | CHICAGO | IL | | 06/30/2023 | | 1,235 | | 11 | | | 11 | | 1,246 | 1,246 | | | |
| 100148386 | SAN DIEGO | CA | | 04/12/2024 | | 797 | | (23) | | | (23) | | 774 | 774 | | | |
| 100139329 | KISSIMMEE | FL | | 12/28/2023 | | 872 | | 48 | | | 48 | | 920 | 920 | | | |
| 100044291 | SALINAS | CA | | 08/19/2020 | | 1,007 | | 106 | | | 106 | | 1,113 | 1,113 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140533 | PELHAM | NH | | 01/19/2024 | | 639 | | (14) | | | (14) | | 625 | 625 | | | |
| 100140765 | DAVENPORT | FL | | 01/22/2024 | | 602 | | (20) | | | (20) | | 582 | 582 | | | |
| 100103662 | PALMDALE | CA | | 05/08/2023 | | 632 | | (27) | | | (27) | | 605 | 605 | | | |
| 100160083 | VALLEJO | CA | | 07/17/2024 | | 239 | | (7) | | | (7) | | 232 | 232 | | | |
| 100055488 | DUNKIRK | MD | | 03/23/2021 | | 452 | | (19) | | | (19) | | 433 | 433 | | | |
| 100153319 | ELLIJAY | GA | | 05/30/2024 | | 1,000 | | 31 | | | 31 | | 1,031 | 1,031 | | | |
| 100079761 | PEMBROKE PINES | FL | | 04/08/2022 | | 1,945 | | 147 | | | 147 | | 2,092 | 2,092 | | | |
| 100091307 | EL CENTRO | CA | | 01/13/2023 | | 718 | | (22) | | | (22) | | 696 | 696 | | | |
| 100119432 | MT JULIET | TN | | 07/31/2023 | | 1,101 | | 17 | | | 17 | | 1,118 | 1,118 | | | |
| 100137053 | WINCHESTER | VA | | 11/28/2023 | | 1,097 | | 96 | | | 96 | | 1,193 | 1,193 | | | |
| 100081305 | WILLOW GROVE | PA | | 03/18/2022 | | 1,455 | | 9 | | | 9 | | 1,464 | 1,464 | | | |
| 100114866 | AUSTIN | TX | | 07/10/2023 | | 919 | | 13 | | | 13 | | 932 | 932 | | | |
| 100133406 | PEARLAND | TX | | 11/21/2023 | | 3,008 | | 6 | | | 6 | | 3,014 | 3,014 | | | |
| 100162553 | CARLISLE | PA | | 08/12/2024 | | 427 | | (9) | | | (9) | | 418 | 418 | | | |
| 100156140 | SHEBOYGAN | WI | | 07/25/2024 | | 225 | | (5) | | | (5) | | 220 | 220 | | | |
| 100079189 | TAMPA | FL | | 02/24/2022 | | 1,639 | | (10) | | | (10) | | 1,629 | 1,629 | | | |
| 100150973 | WILMINGTON | DE | | 05/08/2024 | | 802 | | (17) | | | (17) | | 785 | 785 | | | |
| 100101807 | BRIDGEPORT | CT | | 03/31/2023 | | 367 | | (6) | | | (6) | | 361 | 361 | | | |
| 100116414 | LAS VEGAS | NV | | 07/20/2023 | | 1,458 | | 386 | | | 386 | | 1,844 | 1,844 | | | |
| 100102089 | HUNTINGTON PARK | CA | | 04/14/2023 | | 590 | | (11) | | | (11) | | 579 | 579 | | | |
| 100088872 | BRIGHTON | CO | | 11/15/2022 | | 784 | | (9) | | | (9) | | 775 | 775 | | | |
| 100140018 | MIDLAND | TX | | 01/09/2024 | | 7,852 | | (192) | | | (192) | | 7,660 | 7,660 | | | |
| 100132140 | WINDSOR | CO | | 10/13/2023 | | 1,301 | | 27 | | | 27 | | 1,328 | 1,328 | | | |
| 100151240 | PLANO | TX | | 05/10/2024 | | 1,159 | | (23) | | | (23) | | 1,136 | 1,136 | | | |
| 100159415 | CHICO | CA | | 07/15/2024 | | 467 | | (11) | | | (11) | | 456 | 456 | | | |
| 100132330 | DAVENPORT | FL | | 11/03/2023 | | 1,475 | | 449 | | | 449 | | 1,924 | 1,924 | | | |
| 100120011 | NEW BRAUNFELS | TX | | 08/11/2023 | | 889 | | (6) | | | (6) | | 883 | 883 | | | |
| 100152845 | LAKE ELSINORE | CA | | 05/22/2024 | | 123,441 | | (1,665) | | | (1,665) | | 121,776 | 121,776 | | | |
| 100100717 | VANCOUVER | WA | | 04/28/2023 | | 1,276 | | 40 | | | 40 | | 1,316 | 1,316 | | | |
| 100110175 | ORLANDO | FL | | 06/30/2023 | | 1,109 | | 49 | | | 49 | | 1,158 | 1,158 | | | |
| 100133476 | HACKENSACK | NJ | | 10/19/2023 | | 3,103 | | (102) | | | (102) | | 3,001 | 3,001 | | | |
| 100156731 | RICHMOND | TX | | 06/26/2024 | | 282 | | (4) | | | (4) | | 278 | 278 | | | |
| 100160955 | PLYMOUTH | MI | | 07/24/2024 | | 259 | | (7) | | | (7) | | 252 | 252 | | | |
| 100100521 | ROYAL PALM BEACH | FL | | 04/27/2023 | | 679 | | (27) | | | (27) | | 652 | 652 | | | |
| 100016594 | SAN PEDRO | CA | | 04/10/2018 | | 1,820 | | (38) | | | (38) | | 1,782 | 1,782 | | | |
| 100127709 | CANTON | GA | | 09/08/2023 | | 617 | | (18) | | | (18) | | 599 | 599 | | | |
| 100117294 | TIVERTON | RI | | 07/20/2023 | | 496 | | 2 | | | 2 | | 498 | 498 | | | |
| 100126390 | BALTIMORE | MD | | 08/30/2023 | | 713 | | (18) | | | (18) | | 695 | 695 | | | |
| 4010053295 | Woodruff | SC | | 06/20/2023 | | 725 | | (86) | | | (86) | | 639 | 639 | | | |
| 100114667 | THORNTON | CO | | 06/29/2023 | | 395 | | (6) | | | (6) | | 389 | 389 | | | |
| 100129774 | DALLAS | TX | | 09/27/2023 | | 879 | | (13) | | | (13) | | 866 | 866 | | | |
| 100142092 | SACRAMENTO | CA | | 02/29/2024 | | 628 | | (22) | | | (22) | | 606 | 606 | | | |
| 100146704 | SHALLOTTE | NC | | 03/20/2024 | | 822 | | (2) | | | (2) | | 820 | 820 | | | |
| 100158941 | ROGERSVILLE | AL | | 07/12/2024 | | 1,434 | | (33) | | | (33) | | 1,401 | 1,401 | | | |
| 100137525 | DAWSONVILLE | GA | | 12/08/2023 | | 734 | | (13) | | | (13) | | 721 | 721 | | | |
| 100054730 | UNION | KY | | 03/23/2021 | | 1,016 | | (67) | | | (67) | | 949 | 949 | | | |
| 100142809 | ARGYLE | TX | | 02/08/2024 | | 553 | | (32) | | | (32) | | 521 | 521 | | | |
| 100101557 | ST AUGUSTINE | FL | | 04/26/2023 | | 1,058 | | (9) | | | (9) | | 1,049 | 1,049 | | | |
| 100030415 | CLAREMONT | CA | | 12/20/2018 | | 3,116 | | 520 | | | 520 | | 3,636 | 3,636 | | | |
| 100075993 | KISSIMMEE | FL | | 01/07/2022 | | 1,533 | | (48) | | | (48) | | 1,485 | 1,485 | | | |
| 100143166 | POMPANO BEACH | FL | | 02/16/2024 | | 6,147 | | (12) | | | (12) | | 6,135 | 6,135 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154927 | FORT LAUDERDALE | FL | | 07/19/2024 | | 646 | | 7 | | | 7 | | 653 | 653 | | | |
| 100119415 | NOLENSVILLE | TN | | 07/31/2023 | | 1,000 | | 9 | | | 9 | | 1,009 | 1,009 | | | |
| 100141392 | ATLANTA | GA | | 01/30/2024 | | 369 | | (19) | | | (19) | | 350 | 350 | | | |
| 100149619 | HUTTO | TX | | 04/26/2024 | | 506 | | (4) | | | (4) | | 502 | 502 | | | |
| 100118186 | DELTONA | FL | | 07/20/2023 | | 539 | | (17) | | | (17) | | 522 | 522 | | | |
| 100149812 | EMPIRE | CA | | 04/26/2024 | | 776 | | 19 | | | 19 | | 795 | 795 | | | |
| 100108195 | MISSION | TX | | 05/24/2023 | | 691 | | (24) | | | (24) | | 667 | 667 | | | |
| 100153838 | PORTLAND | OR | | 07/10/2024 | | 363 | | (27) | | | (27) | | 336 | 336 | | | |
| 100137875 | ORLANDO | FL | | 12/08/2023 | | 804 | | 3 | | | 3 | | 807 | 807 | | | |
| 100160924 | LAS VEGAS | NV | | 07/24/2024 | | 282 | | (5) | | | (5) | | 277 | 277 | | | |
| 100134981 | NUEVO | CA | | 10/30/2023 | | 809 | | 8 | | | 8 | | 817 | 817 | | | |
| 4010073320 | Akron | OH | | 04/29/2024 | | 237 | | (37) | | | (37) | | 200 | 200 | | | |
| 100132004 | WEST JORDAN | UT | | 10/13/2023 | | 739 | | (12) | | | (12) | | 727 | 727 | | | |
| 100076547 | SAN ANTONIO | TX | | 01/04/2022 | | 1,690 | | (67) | | | (67) | | 1,623 | 1,623 | | | |
| 100147923 | GOWEN | MI | | 04/08/2024 | | 1,693 | | 17 | | | 17 | | 1,710 | 1,710 | | | |
| 100149497 | APEX | NC | | 04/24/2024 | | 775 | | (23) | | | (23) | | 752 | 752 | | | |
| 100153295 | BEE BRANCH | AR | | 05/30/2024 | | 532 | | (1) | | | (1) | | 531 | 531 | | | |
| 100117395 | LAS VEGAS | NV | | 07/20/2023 | | 1,634 | | 241 | | | 241 | | 1,875 | 1,875 | | | |
| 100146749 | ORLANDO | FL | | 03/20/2024 | | 726 | | (1) | | | (1) | | 725 | 725 | | | |
| 100070659 | WEST ORANGE | NJ | | 10/01/2021 | | 5,796 | | (43) | | | (43) | | 5,753 | 5,753 | | | |
| 100158583 | EDISON | NJ | | 07/10/2024 | | 653 | | (12) | | | (12) | | 641 | 641 | | | |
| 100115662 | CUMMING | GA | | 07/20/2023 | | 1,670 | | (19) | | | (19) | | 1,651 | 1,651 | | | |
| 100115103 | ISLAND PARK | ID | | 07/14/2023 | | 1,053 | | (12) | | | (12) | | 1,041 | 1,041 | | | |
| 100128336 | ORLANDO | FL | | 09/14/2023 | | 605 | | (30) | | | (30) | | 575 | 575 | | | |
| 100057728 | BRIGHTON | CO | | 06/30/2021 | | 2,340 | | (74) | | | (74) | | 2,266 | 2,266 | | | |
| 100028704 | BRENTWOOD | CA | | 10/26/2018 | | 1,261 | | 83 | | | 83 | | 1,344 | 1,344 | | | |
| 100121044 | HOUSTON | TX | | 08/30/2023 | | 202 | | (11) | | | (11) | | 191 | 191 | | | |
| 100081355 | ALEXANDRIA | VA | | 03/18/2022 | | 3,578 | | 101 | | | 101 | | 3,679 | 3,679 | | | |
| 100137832 | FARMINGTON HILLS | MI | | 12/08/2023 | | 610 | | (8) | | | (8) | | 602 | 602 | | | |
| 100014439 | SAN DIEGO | CA | | 09/27/2017 | | 1,144 | | 17 | | | 17 | | 1,161 | 1,161 | | | |
| 100147251 | QUEENS | NY | | 03/28/2024 | | 253 | | (6) | | | (6) | | 247 | 247 | | | |
| 100042983 | SAN DIEGO | CA | | 05/28/2020 | | 1,748 | | (7) | | | (7) | | 1,741 | 1,741 | | | |
| 100143891 | MONSEY | NY | | 03/06/2024 | | 729 | | (30) | | | (30) | | 699 | 699 | | | |
| 100026998 | COLONIA | NJ | | 09/26/2018 | | 2,191 | | 312 | | | 312 | | 2,503 | 2,503 | | | |
| 100087184 | LAS VEGAS | NV | | 10/25/2022 | | 2,097 | | 142 | | | 142 | | 2,239 | 2,239 | | | |
| 100071937 | CAPE CORAL | FL | | 11/19/2021 | | 1,867 | | (176) | | | (176) | | 1,691 | 1,691 | | | |
| 100135939 | PEPPER PIKE | OH | | 11/15/2023 | | 695 | | (10) | | | (10) | | 685 | 685 | | | |
| 100110476 | SAN ANTONIO | TX | | 06/30/2023 | | 858 | | (14) | | | (14) | | 844 | 844 | | | |
| 100136129 | POMPANO BEACH | FL | | 12/18/2023 | | 2,845 | | (207) | | | (207) | | 2,638 | 2,638 | | | |
| 100083608 | HASLET | TX | | 07/25/2022 | | 268 | | (9) | | | (9) | | 259 | 259 | | | |
| 100143771 | PHOENIX | AZ | | 02/27/2024 | | 749 | | (18) | | | (18) | | 731 | 731 | | | |
| 100116401 | SPRING | TX | | 07/20/2023 | | 1,366 | | 284 | | | 284 | | 1,650 | 1,650 | | | |
| 100129470 | HELENA | MT | | 09/29/2023 | | 862 | | (6) | | | (6) | | 856 | 856 | | | |
| 100140754 | FRESNO | CA | | 01/22/2024 | | 717 | | (9) | | | (9) | | 708 | 708 | | | |
| 100143084 | HIGHTSTOWN | NJ | | 02/16/2024 | | 811 | | (17) | | | (17) | | 794 | 794 | | | |
| 100109035 | BEND | OR | | 06/02/2023 | | 530 | | (10) | | | (10) | | 520 | 520 | | | |
| 100066743 | EATON RAPIDS | MI | | 08/02/2021 | | 1,972 | | (24) | | | (24) | | 1,948 | 1,948 | | | |
| 100136342 | LAS VEGAS | NV | | 11/20/2023 | | 966 | | 4 | | | 4 | | 970 | 970 | | | |
| 100091662 | DELHI | CA | | 01/27/2023 | | 1,227 | | (33) | | | (33) | | 1,194 | 1,194 | | | |
| 100162065 | PORT HUENEME | CA | | 07/31/2024 | | 225 | | (9) | | | (9) | | 216 | 216 | | | |
| 100155897 | FORT WORTH | TX | | 06/17/2024 | | 515 | | (9) | | | (9) | | 506 | 506 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114728 | LA PUENTE | CA | | 06/29/2023 | | 422 | | 12 | | | 12 | | 434 | 434 | | | |
| 100150469 | GROVELAND | CA | | 05/03/2024 | | 932 | | 6 | | | 6 | | 938 | 938 | | | |
| 100161496 | WILLIAMSBURG | VA | | 07/30/2024 | | 365 | | (4) | | | (4) | | 361 | 361 | | | |
| 100139033 | ROUND ROCK | TX | | 12/22/2023 | | 1,188 | | (72) | | | (72) | | 1,116 | 1,116 | | | |
| 100025335 | MORRISTOWN | NJ | | 09/20/2018 | | 1,864 | | 142 | | | 142 | | 2,006 | 2,006 | | | |
| 100031366 | BENICIA | CA | | 03/29/2019 | | 1,516 | | 144 | | | 144 | | 1,660 | 1,660 | | | |
| 100129407 | CEDAR PARK | TX | | 09/26/2023 | | 968 | | 11 | | | 11 | | 979 | 979 | | | |
| 100115924 | NAPLES | FL | | 07/20/2023 | | 968 | | (16) | | | (16) | | 952 | 952 | | | |
| 100164848 | ATLANTA | GA | | 08/26/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100139990 | GUSTINE | CA | | 01/09/2024 | | 1,302 | | (34) | | | (34) | | 1,268 | 1,268 | | | |
| 100137888 | NAMPA | ID | | 12/08/2023 | | 728 | | (10) | | | (10) | | 718 | 718 | | | |
| 100164618 | ROSENBERG | TX | | 08/21/2024 | | 248 | | 1 | | | 1 | | 249 | 249 | | | |
| 100144035 | SANTA ROSA | CA | | 03/07/2024 | | 874 | | (4) | | | (4) | | 870 | 870 | | | |
| 100126301 | MASTIC BEACH | NY | | 08/30/2023 | | 751 | | (20) | | | (20) | | 731 | 731 | | | |
| 100158864 | OCEAN CITY | MD | | 07/12/2024 | | 256 | | (7) | | | (7) | | 249 | 249 | | | |
| 100158127 | WALLINGTON | NJ | | 07/09/2024 | | 276 | | (1) | | | (1) | | 275 | 275 | | | |
| 100158106 | SAN ANTONIO | TX | | 07/09/2024 | | 251 | | (4) | | | (4) | | 247 | 247 | | | |
| 100110415 | MCKINNEY | TX | | 06/30/2023 | | 1,325 | | 16 | | | 16 | | 1,341 | 1,341 | | | |
| 100146675 | HIGHLAND LAKES | NJ | | 03/20/2024 | | 724 | | (29) | | | (29) | | 695 | 695 | | | |
| 100150698 | PHOENIX | AZ | | 05/06/2024 | | 799 | | (10) | | | (10) | | 789 | 789 | | | |
| 100078222 | BALTIMORE | MD | | 02/10/2022 | | 1,296 | | (97) | | | (97) | | 1,199 | 1,199 | | | |
| 100153073 | MIAMI | FL | | 06/27/2024 | | 473 | | (26) | | | (26) | | 447 | 447 | | | |
| 100118703 | MCKINLEYVILLE | CA | | 07/25/2023 | | 948 | | (30) | | | (30) | | 918 | 918 | | | |
| 100116697 | LAS VEGAS | NV | | 07/20/2023 | | 1,621 | | 425 | | | 425 | | 2,046 | 2,046 | | | |
| 100054810 | MONROE | CT | | 03/23/2021 | | 1,353 | | (82) | | | (82) | | 1,271 | 1,271 | | | |
| 100144029 | CHARLOTTE | NC | | 03/07/2024 | | 840 | | (14) | | | (14) | | 826 | 826 | | | |
| 100119961 | MURRIETA | CA | | 08/11/2023 | | 3,972 | | (53) | | | (53) | | 3,919 | 3,919 | | | |
| 100131638 | ZIONSVILLE | IN | | 10/06/2023 | | 601 | | 13 | | | 13 | | 614 | 614 | | | |
| 100067823 | REDLANDS | CA | | 09/23/2021 | | 1,619 | | (53) | | | (53) | | 1,566 | 1,566 | | | |
| 100067457 | WALLINGTON | NJ | | 09/23/2021 | | 1,651 | | (59) | | | (59) | | 1,592 | 1,592 | | | |
| 100071612 | OCEAN CITY | NJ | | 10/14/2021 | | 2,815 | | (66) | | | (66) | | 2,749 | 2,749 | | | |
| 100078797 | CHARLOTTE | NC | | 02/24/2022 | | 1,633 | | (31) | | | (31) | | 1,602 | 1,602 | | | |
| 100132125 | PUYALLUP | WA | | 10/13/2023 | | 20,452 | | 61 | | | 61 | | 20,513 | 20,513 | | | |
| 100127935 | SEVERN | MD | | 09/08/2023 | | 984 | | 32 | | | 32 | | 1,016 | 1,016 | | | |
| 100117124 | VALLEY STREAM | NY | | 07/20/2023 | | 2,685 | | 490 | | | 490 | | 3,175 | 3,175 | | | |
| 100147807 | MURFREESBORO | TN | | 04/08/2024 | | 1,147 | | (8) | | | (8) | | 1,139 | 1,139 | | | |
| 100048804 | NORTH HOLLYWOOD | CA | | 11/20/2020 | | 1,319 | | (88) | | | (88) | | 1,231 | 1,231 | | | |
| 100078481 | NORTHLAKE | TX | | 02/02/2022 | | 1,625 | | (61) | | | (61) | | 1,564 | 1,564 | | | |
| 100110568 | DRAPER | UT | | 06/30/2023 | | 1,109 | | 24 | | | 24 | | 1,133 | 1,133 | | | |
| 100101827 | CLINTON TOWNSHIP | NJ | | 03/31/2023 | | 913 | | (26) | | | (26) | | 887 | 887 | | | |
| 100130310 | BUFFALO | WY | | 09/28/2023 | | 812 | | 11 | | | 11 | | 823 | 823 | | | |
| 100160424 | RIVERVIEW | FL | | 07/19/2024 | | 267 | | (5) | | | (5) | | 262 | 262 | | | |
| 100160106 | LAWRENCEVILLE | GA | | 07/17/2024 | | 289 | | (1) | | | (1) | | 288 | 288 | | | |
| 100142913 | UNION | NJ | | 02/09/2024 | | 635 | | (11) | | | (11) | | 624 | 624 | | | |
| 100142508 | OVIEDO | FL | | 02/08/2024 | | 981 | | (19) | | | (19) | | 962 | 962 | | | |
| 100025158 | WEST SACRAMENTO | CA | | 09/20/2018 | | 1,375 | | 172 | | | 172 | | 1,547 | 1,547 | | | |
| 100131644 | PLUMAS LAKE | CA | | 10/06/2023 | | 1,031 | | 67 | | | 67 | | 1,098 | 1,098 | | | |
| 100114581 | LANHAM | MD | | 06/29/2023 | | 737 | | (33) | | | (33) | | 704 | 704 | | | |
| 100085015 | MISSOURI CITY | TX | | 08/12/2022 | | 3,304 | | (145) | | | (145) | | 3,159 | 3,159 | | | |
| 100023361 | FREDERICKSBURG | VA | | 08/16/2018 | | 1,855 | | (23) | | | (23) | | 1,832 | 1,832 | | | |
| 100079949 | MIAMI | FL | | 04/25/2022 | | 6,381 | | (187) | | | (187) | | 6,194 | 6,194 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065342 | JERSEY CITY | NJ | | 07/28/2021 | | 1,735 | | (61) | | | (61) | | 1,674 | 1,674 | | | |
| 100133401 | GASTONIA | NC | | 11/21/2023 | | 524 | | (16) | | | (16) | | 508 | 508 | | | |
| 100083797 | LOS BANOS | CA | | 07/12/2022 | | 1,036 | | (5) | | | (5) | | 1,031 | 1,031 | | | |
| 100157818 | TAMPA | FL | | 08/01/2024 | | 177 | | (10) | | | (10) | | 167 | 167 | | | |
| 100127604 | KEAAU | HI | | 09/08/2023 | | 798 | | (2) | | | (2) | | 796 | 796 | | | |
| 100158865 | BATON ROUGE | LA | | 07/12/2024 | | 225 | | (8) | | | (8) | | 217 | 217 | | | |
| 100126854 | SELDEN | NY | | 08/30/2023 | | 549 | | 2 | | | 2 | | 551 | 551 | | | |
| 100137233 | SOLON | OH | | 11/29/2023 | | 673 | | (7) | | | (7) | | 666 | 666 | | | |
| 100135614 | KRUM | TX | | 11/09/2023 | | 463 | | (32) | | | (32) | | 431 | 431 | | | |
| 100103273 | MENIFEE | CA | | 04/27/2023 | | 723 | | (32) | | | (32) | | 691 | 691 | | | |
| 100082324 | SIMPSONVILLE | SC | | 04/14/2022 | | 1,026 | | (52) | | | (52) | | 974 | 974 | | | |
| 100081164 | LOCUST GROVE | VA | | 03/18/2022 | | 1,986 | | 53 | | | 53 | | 2,039 | 2,039 | | | |
| 100155149 | BUFFALO GROVE | IL | | 07/19/2024 | | 164 | | (7) | | | (7) | | 157 | 157 | | | |
| 100139108 | NEWBURGH | NY | | 12/28/2023 | | 635 | | (11) | | | (11) | | 624 | 624 | | | |
| 100156584 | WESTFIELD | IN | | 06/24/2024 | | 497 | | (9) | | | (9) | | 488 | 488 | | | |
| 100160218 | FRIENDSHIP | WI | | 07/18/2024 | | 225 | | (6) | | | (6) | | 219 | 219 | | | |
| 100140739 | PORT SAINT LUCIE | FL | | 01/22/2024 | | 500 | | (23) | | | (23) | | 477 | 477 | | | |
| 100119366 | WAXHAW | NC | | 07/31/2023 | | 1,081 | | 12 | | | 12 | | 1,093 | 1,093 | | | |
| 100162639 | JOHNS ISLAND | SC | | 08/12/2024 | | 249 | | (4) | | | (4) | | 245 | 245 | | | |
| 100151101 | LAVEEN | AZ | | 05/08/2024 | | 918 | | 7 | | | 7 | | 925 | 925 | | | |
| 100076832 | BRYAN | TX | | 12/27/2021 | | 1,496 | | (98) | | | (98) | | 1,398 | 1,398 | | | |
| 100115111 | CATHEDRAL CITY | CA | | 07/14/2023 | | 1,368 | | 14 | | | 14 | | 1,382 | 1,382 | | | |
| 100160181 | BENSON | NC | | 07/18/2024 | | 232 | | (6) | | | (6) | | 226 | 226 | | | |
| 100136288 | CROZET | VA | | 11/20/2023 | | 826 | | (10) | | | (10) | | 816 | 816 | | | |
| 100120294 | LAUDERDALE | FL | | 08/18/2023 | | 541 | | 2 | | | 2 | | 543 | 543 | | | |
| 100128471 | EAST STROUDSBURG | PA | | 09/15/2023 | | 672 | | (11) | | | (11) | | 661 | 661 | | | |
| 100119254 | DENVER | CO | | 07/31/2023 | | 978 | | 7 | | | 7 | | 985 | 985 | | | |
| 100054422 | ARVERNE | NY | | 03/23/2021 | | 1,424 | | (82) | | | (82) | | 1,342 | 1,342 | | | |
| 100161896 | PORT CHARLOTTE | FL | | 07/31/2024 | | 12 | | (1) | | | (1) | | 11 | 11 | | | |
| 100157925 | BLUE RIDGE | GA | | 07/09/2024 | | 257 | | (2) | | | (2) | | 255 | 255 | | | |
| 100143389 | BOWIE | MD | | 02/16/2024 | | 344 | | (2) | | | (2) | | 342 | 342 | | | |
| 100142526 | SYRACUSE | UT | | 02/08/2024 | | 935 | | (7) | | | (7) | | 928 | 928 | | | |
| 100074440 | NORTH PORT | FL | | 12/02/2021 | | 345 | | (45) | | | (45) | | 300 | 300 | | | |
| 100152323 | BRADENTON | FL | | 05/17/2024 | | 456 | | (13) | | | (13) | | 443 | 443 | | | |
| 100055375 | BOERNE | TX | | 03/23/2021 | | 2,734 | | (103) | | | (103) | | 2,631 | 2,631 | | | |
| 100116717 | POMONA | CA | | 07/20/2023 | | 1,544 | | 341 | | | 341 | | 1,885 | 1,885 | | | |
| 100027010 | EAST STROUDSBURG | PA | | 09/26/2018 | | 2,268 | | 25 | | | 25 | | 2,293 | 2,293 | | | |
| 100140707 | LITTLETON | CO | | 02/08/2024 | | 486 | | (20) | | | (20) | | 466 | 466 | | | |
| 100140315 | CUMMING | GA | | 01/18/2024 | | 11,107 | | (224) | | | (224) | | 10,883 | 10,883 | | | |
| 100079184 | SAINT CLOUD | FL | | 02/24/2022 | | 1,662 | | (1) | | | (1) | | 1,661 | 1,661 | | | |
| 100144085 | WESLACO | TX | | 03/07/2024 | | 1,544 | | (6) | | | (6) | | 1,538 | 1,538 | | | |
| 100100942 | MANASSAS | VA | | 04/28/2023 | | 774 | | (27) | | | (27) | | 747 | 747 | | | |
| 100029457 | ELMONT | NY | | 10/26/2018 | | 1,203 | | 302 | | | 302 | | 1,505 | 1,505 | | | |
| 100127374 | WILMINGTON | CA | | 08/30/2023 | | 1,234 | | 704 | | | 704 | | 1,938 | 1,938 | | | |
| 100128064 | MURFREESBORO | TN | | 09/08/2023 | | 1,131 | | 79 | | | 79 | | 1,210 | 1,210 | | | |
| 100013847 | ORLANDO | FL | | 05/25/2017 | | 1,235 | | 141 | | | 141 | | 1,376 | 1,376 | | | |
| 100099897 | CLERMONT | FL | | 03/28/2023 | | 679 | | (15) | | | (15) | | 664 | 664 | | | |
| 100065153 | TEMPE | AZ | | 07/14/2021 | | 1,926 | | (44) | | | (44) | | 1,882 | 1,882 | | | |
| 100112400 | HEMPSTEAD | NY | | 06/29/2023 | | 781 | | 629 | | | 629 | | 1,410 | 1,410 | | | |
| 100084708 | EUGENE | OR | | 08/02/2022 | | 1,631 | | (24) | | | (24) | | 1,607 | 1,607 | | | |
| 100133988 | SHIRLEY | NY | | 10/25/2023 | | 797 | | (8) | | | (8) | | 789 | 789 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136417 | TRUMANSBURG | NY | | 11/20/2023 | | 785 | | 18 | | | 18 | | 803 | 803 | | | |
| 100087532 | MIAMI | FL | | 10/25/2022 | | 1,561 | | 142 | | | 142 | | 1,703 | 1,703 | | | |
| 100146998 | MINT HILL | NC | | 03/27/2024 | | 1,700 | | 6 | | | 6 | | 1,706 | 1,706 | | | |
| 100081205 | IOLA | TX | | 03/18/2022 | | 1,846 | | 52 | | | 52 | | 1,898 | 1,898 | | | |
| 100120276 | JACKSONVILLE | FL | | 08/18/2023 | | 450 | | (13) | | | (13) | | 437 | 437 | | | |
| 100134752 | PARRISH | FL | | 10/30/2023 | | 682 | | (13) | | | (13) | | 669 | 669 | | | |
| 4010048318 | Waterbury | CT | | 03/22/2023 | | 821 | | (58) | | | (58) | | 763 | 763 | | | |
| 100029217 | LAS VEGAS | NV | | 10/26/2018 | | 856 | | 80 | | | 80 | | 936 | 936 | | | |
| 100137558 | PROSPER | TX | | 12/08/2023 | | 888 | | (7) | | | (7) | | 881 | 881 | | | |
| 100108044 | LACEY | WA | | 05/25/2023 | | 1,746 | | 10 | | | 10 | | 1,756 | 1,756 | | | |
| 100133086 | MORENO VALLEY | CA | | 11/29/2023 | | 742 | | (2) | | | (2) | | 740 | 740 | | | |
| 100102365 | MIDDLEBURG | FL | | 06/07/2023 | | 749 | | 5 | | | 5 | | 754 | 754 | | | |
| 100043001 | CARSON | CA | | 05/28/2020 | | 4,826 | | (7) | | | (7) | | 4,819 | 4,819 | | | |
| 100153229 | COLUMBUS | OH | | 05/30/2024 | | 1,131 | | 10 | | | 10 | | 1,141 | 1,141 | | | |
| 100127932 | ANTIOCH | TN | | 09/08/2023 | | 3,930 | | 68 | | | 68 | | 3,998 | 3,998 | | | |
| 100141009 | DAVENPORT | FL | | 02/20/2024 | | 624 | | (31) | | | (31) | | 593 | 593 | | | |
| 100054813 | MIDDLETOWN | DE | | 03/23/2021 | | 1,369 | | (78) | | | (78) | | 1,291 | 1,291 | | | |
| 100129282 | NIANTIC | CT | | 09/25/2023 | | 987 | | 44 | | | 44 | | 1,031 | 1,031 | | | |
| 100101642 | EAST WENATCHEE | WA | | 04/26/2023 | | 819 | | (18) | | | (18) | | 801 | 801 | | | |
| 100084815 | GILBERT | AZ | | 08/02/2022 | | 1,129 | | 16 | | | 16 | | 1,145 | 1,145 | | | |
| 100144594 | SELBYVILLE | DE | | 03/13/2024 | | 2,945 | | (52) | | | (52) | | 2,893 | 2,893 | | | |
| 100080456 | POWHATAN | VA | | 03/10/2022 | | 3,981 | | (45) | | | (45) | | 3,936 | 3,936 | | | |
| 100100945 | ROSENBURG | TX | | 04/28/2023 | | 701 | | (12) | | | (12) | | 689 | 689 | | | |
| 100156491 | SAINT AUGUSTINE | FL | | 06/24/2024 | | 751 | | (6) | | | (6) | | 745 | 745 | | | |
| 100151917 | ANN ARBOR | MI | | 07/10/2024 | | 203 | | (7) | | | (7) | | 196 | 196 | | | |
| 100140833 | BOYNTON BEACH | FL | | 03/06/2024 | | 312 | | (23) | | | (23) | | 289 | 289 | | | |
| 100065163 | RIVERSIDE | CA | | 07/14/2021 | | 1,729 | | (38) | | | (38) | | 1,691 | 1,691 | | | |
| 100078250 | WEST NEW YORK | NJ | | 02/10/2022 | | 1,537 | | (47) | | | (47) | | 1,490 | 1,490 | | | |
| 100134572 | MERIDIAN | ID | | 10/30/2023 | | 643 | | (12) | | | (12) | | 631 | 631 | | | |
| 100109163 | OCALA | FL | | 07/21/2023 | | 3,371 | | (148) | | | (148) | | 3,223 | 3,223 | | | |
| 100149634 | HUTTO | TX | | 04/26/2024 | | 1,026 | | (26) | | | (26) | | 1,000 | 1,000 | | | |
| 100143455 | HYATTSVILLE | MD | | 02/16/2024 | | 387 | | (7) | | | (7) | | 380 | 380 | | | |
| 100162992 | BARSTOW | CA | | 08/12/2024 | | 515 | | (4) | | | (4) | | 511 | 511 | | | |
| 100165730 | AMBLER | PA | | 08/29/2024 | | 212 | | (6) | | | (6) | | 206 | 206 | | | |
| 100115938 | GARNET VALLEY | PA | | 07/20/2023 | | 911 | | (9) | | | (9) | | 902 | 902 | | | |
| 100128211 | WESLEY CHAPEL | FL | | 09/18/2023 | | 815 | | 21 | | | 21 | | 836 | 836 | | | |
| 100109255 | PALM BAY | FL | | 07/21/2023 | | 801 | | 6 | | | 6 | | 807 | 807 | | | |
| 100133712 | PORT SAINT JOE | FL | | 10/23/2023 | | 1,103 | | 22 | | | 22 | | 1,125 | 1,125 | | | |
| 100092029 | FARMINGVILLE | NY | | 02/09/2023 | | 1,157 | | (38) | | | (38) | | 1,119 | 1,119 | | | |
| 100110316 | GREER | SC | | 06/30/2023 | | 1,005 | | 19 | | | 19 | | 1,024 | 1,024 | | | |
| 100131836 | SOUTH YARMOUTH | MA | | 10/06/2023 | | 596 | | 3 | | | 3 | | 599 | 599 | | | |
| 100115242 | FLEMINGTON | NJ | | 07/17/2023 | | 1,215 | | (27) | | | (27) | | 1,188 | 1,188 | | | |
| 100079231 | PANAMA CITY BEACH | FL | | 02/14/2022 | | 1,542 | | (58) | | | (58) | | 1,484 | 1,484 | | | |
| 100010739 | HUNTINGTON BEACH | CA | | 12/23/2016 | | 3,991 | | 204 | | | 204 | | 4,195 | 4,195 | | | |
| 100146649 | LOS ANGELES | CA | | 03/20/2024 | | 1,013 | | (36) | | | (36) | | 977 | 977 | | | |
| 100155100 | PHOENIX | AZ | | 07/19/2024 | | 517 | | (16) | | | (16) | | 501 | 501 | | | |
| 100134260 | LEHIGH ACRES | FL | | 10/27/2023 | | 632 | | (24) | | | (24) | | 608 | 608 | | | |
| 100067741 | LOS BANOS | CA | | 09/23/2021 | | 1,745 | | (57) | | | (57) | | 1,688 | 1,688 | | | |
| 100115035 | TAMPA | FL | | 07/14/2023 | | 2,896 | | (4) | | | (4) | | 2,892 | 2,892 | | | |
| 100137807 | ALPHARETTA | GA | | 12/08/2023 | | 15,052 | | 36 | | | 36 | | 15,088 | 15,088 | | | |
| 100120612 | FORT LAUDERDALE | FL | | 08/18/2023 | | 686 | | (32) | | | (32) | | 654 | 654 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026129 | LOS ANGELES | CA | | 09/20/2018 | | 1,183 | | 128 | | | 128 | | 1,311 | 1,311 | | | |
| 100076415 | ROSWELL | GA | | 12/23/2021 | | 1,815 | | (20) | | | (20) | | 1,795 | 1,795 | | | |
| 100140220 | AUSTIN | TX | | 01/11/2024 | | 407 | | (28) | | | (28) | | 379 | 379 | | | |
| 100025653 | LAHAINA | HI | | 09/20/2018 | | 1,043 | | 167 | | | 167 | | 1,210 | 1,210 | | | |
| 100108430 | HAVERSTRAW | NY | | 05/25/2023 | | 768 | | (23) | | | (23) | | 745 | 745 | | | |
| 100148725 | OKLAHOMA CITY | OK | | 04/17/2024 | | 778 | | (12) | | | (12) | | 766 | 766 | | | |
| 100100894 | DENVER | CO | | 04/28/2023 | | 1,772 | | 41 | | | 41 | | 1,813 | 1,813 | | | |
| 100149893 | GILBERT | AZ | | 04/29/2024 | | 691 | | (41) | | | (41) | | 650 | 650 | | | |
| 100127567 | LEHI | UT | | 09/08/2023 | | 1,941 | | 11 | | | 11 | | 1,952 | 1,952 | | | |
| 100152828 | BUCKEYE | AZ | | 05/22/2024 | | 1,039 | | 26 | | | 26 | | 1,065 | 1,065 | | | |
| 100151336 | RALEIGH | NC | | 05/10/2024 | | 992 | | 8 | | | 8 | | 1,000 | 1,000 | | | |
| 100099946 | SAN JUAN CAPISTRANO | CA | | 03/28/2023 | | 1,485 | | (61) | | | (61) | | 1,424 | 1,424 | | | |
| 100141329 | GEORGETOWN | TX | | 01/30/2024 | | 1,698 | | (70) | | | (70) | | 1,628 | 1,628 | | | |
| 100150659 | CAPE MAY | NJ | | 05/06/2024 | | 697 | | (18) | | | (18) | | 679 | 679 | | | |
| 100102766 | PLANO | TX | | 06/22/2023 | | 9,693 | | (329) | | | (329) | | 9,364 | 9,364 | | | |
| 100147949 | ANNA | TX | | 04/08/2024 | | 756 | | (12) | | | (12) | | 744 | 744 | | | |
| 100152859 | FAYETTEVILLE | NC | | 05/22/2024 | | 512 | | (15) | | | (15) | | 497 | 497 | | | |
| 100110067 | LA BELLE | FL | | 06/23/2023 | | 647 | | 6 | | | 6 | | 653 | 653 | | | |
| 100160940 | VALLEJO | CA | | 07/24/2024 | | 253 | | (8) | | | (8) | | 245 | 245 | | | |
| 100024319 | ATLANTA | GA | | 09/20/2018 | | 1,656 | | (28) | | | (28) | | 1,628 | 1,628 | | | |
| 100128189 | NAPLES | FL | | 09/18/2023 | | 799 | | 12 | | | 12 | | 811 | 811 | | | |
| 100149347 | ANCHORAGE | AK | | 04/24/2024 | | 794 | | (13) | | | (13) | | 781 | 781 | | | |
| 100143216 | HENDERSON | NV | | 02/16/2024 | | 954 | | 10 | | | 10 | | 964 | 964 | | | |
| 100115325 | PASADENA | TX | | 07/17/2023 | | 635 | | (20) | | | (20) | | 615 | 615 | | | |
| 100162618 | KISSIMMEE | FL | | 08/12/2024 | | 268 | | (5) | | | (5) | | 263 | 263 | | | |
| 100091075 | PALMDALE | CA | | 01/31/2023 | | 723 | | (26) | | | (26) | | 697 | 697 | | | |
| 100100912 | BURBANK | IL | | 04/28/2023 | | 4,507 | | 303 | | | 303 | | 4,810 | 4,810 | | | |
| 100116530 | COCOA BEACH | FL | | 07/20/2023 | | 1,348 | | 159 | | | 159 | | 1,507 | 1,507 | | | |
| 100119177 | PORT SAINT JOE | FL | | 07/31/2023 | | 825 | | 3 | | | 3 | | 828 | 828 | | | |
| 100158071 | EDINBURG | TX | | 07/09/2024 | | 306 | | 2 | | | 2 | | 308 | 308 | | | |
| 100146694 | HYATTSVILLE | MD | | 03/20/2024 | | 794 | | (13) | | | (13) | | 781 | 781 | | | |
| 100150705 | JACKSONVILLE | FL | | 05/06/2024 | | 1,037 | | (24) | | | (24) | | 1,013 | 1,013 | | | |
| 100087129 | MILILANI | HI | | 11/04/2022 | | 770 | | (17) | | | (17) | | 753 | 753 | | | |
| 100110034 | WILLINGBORO | NJ | | 06/23/2023 | | 1,581 | | (59) | | | (59) | | 1,522 | 1,522 | | | |
| 100088883 | SMYRNA | GA | | 11/15/2022 | | 705 | | (10) | | | (10) | | 695 | 695 | | | |
| 100136476 | MILLVILLE | DE | | 11/20/2023 | | 1,070 | | 119 | | | 119 | | 1,189 | 1,189 | | | |
| 100129471 | GUNTER | TX | | 09/29/2023 | | 788 | | (16) | | | (16) | | 772 | 772 | | | |
| 100148843 | LEHI | UT | | 04/17/2024 | | 836 | | (5) | | | (5) | | 831 | 831 | | | |
| 100067905 | PASSAIC | NJ | | 09/23/2021 | | 1,512 | | (60) | | | (60) | | 1,452 | 1,452 | | | |
| 100100463 | OVERLAND PARK | KS | | 04/27/2023 | | 31,478 | | 159 | | | 159 | | 31,637 | 31,637 | | | |
| 100130440 | STUART | FL | | 09/28/2023 | | 600 | | (31) | | | (31) | | 569 | 569 | | | |
| 100049913 | MONTCLAIR | CA | | 11/20/2020 | | 1,519 | | (89) | | | (89) | | 1,430 | 1,430 | | | |
| 100142143 | OLDSMAR | FL | | 02/29/2024 | | 533 | | (33) | | | (33) | | 500 | 500 | | | |
| 100139271 | WINTER GARDEN | FL | | 12/28/2023 | | 703 | | 1 | | | 1 | | 704 | 704 | | | |
| 100148380 | WASHINGTON | UT | | 04/12/2024 | | 1,092 | | 33 | | | 33 | | 1,125 | 1,125 | | | |
| 100120732 | LEBANON | TN | | 08/25/2023 | | 897 | | 4 | | | 4 | | 901 | 901 | | | |
| 100161498 | PHOENIX | AZ | | 07/30/2024 | | 248 | | (6) | | | (6) | | 242 | 242 | | | |
| 100147841 | MCKINNEY | TX | | 04/08/2024 | | 860 | | (14) | | | (14) | | 846 | 846 | | | |
| 100129309 | JENSEN BEACH | FL | | 09/25/2023 | | 821 | | (2) | | | (2) | | 819 | 819 | | | |
| 100109714 | HIGHLAND | CA | | 06/16/2023 | | 1,884 | | (26) | | | (26) | | 1,858 | 1,858 | | | |
| 100119550 | JENSEN BEACH | FL | | 07/28/2023 | | 819 | | 11 | | | 11 | | 830 | 830 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129432 | FILLMORE | UT | | 09/29/2023 | | 771 | | 2 | | | 2 | | 773 | 773 | | | |
| 100144280 | BALDWIN PARK | CA | | 03/07/2024 | | 3,843 | | (115) | | | (115) | | 3,728 | 3,728 | | | |
| 100142873 | HOUSTON | TX | | 02/09/2024 | | 850 | | (13) | | | (13) | | 837 | 837 | | | |
| 4010064485 | Milwaukee | WI | | 01/10/2024 | | 615 | | (57) | | | (57) | | 558 | 558 | | | |
| 100100693 | ST GEORGE | UT | | 04/28/2023 | | 1,419 | | 33 | | | 33 | | 1,452 | 1,452 | | | |
| 100120698 | BEAUMONT | CA | | 08/25/2023 | | 967 | | 17 | | | 17 | | 984 | 984 | | | |
| 100107792 | MYRTLE BEACH | SC | | 05/19/2023 | | 1,871 | | 105 | | | 105 | | 1,976 | 1,976 | | | |
| 100152835 | HOMESTEAD | FL | | 05/22/2024 | | 864 | | (2) | | | (2) | | 862 | 862 | | | |
| 100100417 | SAN ANTONIO | TX | | 04/27/2023 | | 1,395 | | 125 | | | 125 | | 1,520 | 1,520 | | | |
| 100138899 | MCGAHEYSVILLE | VA | | 12/21/2023 | | 719 | | (19) | | | (19) | | 700 | 700 | | | |
| 100129562 | WINDSOR | CO | | 09/29/2023 | | 1,183 | | 56 | | | 56 | | 1,239 | 1,239 | | | |
| 100127090 | GRAYSON | GA | | 08/30/2023 | | 4,194 | | 217 | | | 217 | | 4,411 | 4,411 | | | |
| 100143151 | CHARLOTTE | NC | | 02/16/2024 | | 765 | | (12) | | | (12) | | 753 | 753 | | | |
| 100099900 | SPOKANE | WA | | 03/28/2023 | | 666 | | (23) | | | (23) | | 643 | 643 | | | |
| 100130244 | WILLS POINT | TX | | 09/28/2023 | | 599 | | (19) | | | (19) | | 580 | 580 | | | |
| 100135592 | LANCASTER | CA | | 11/09/2023 | | 646 | | (11) | | | (11) | | 635 | 635 | | | |
| 100084837 | PUNTA GORDA | FL | | 08/02/2022 | | 825 | | (20) | | | (20) | | 805 | 805 | | | |
| 100128717 | ROYAL PALM BEACH | FL | | 09/21/2023 | | 663 | | (34) | | | (34) | | 629 | 629 | | | |
| 100156663 | BYRON CENTER | MI | | 06/24/2024 | | 436 | | (16) | | | (16) | | 420 | 420 | | | |
| 100142605 | BIG BEAR LAKE | CA | | 02/08/2024 | | 844 | | (16) | | | (16) | | 828 | 828 | | | |
| 100132682 | MANSFIELD | TX | | 11/03/2023 | | 532 | | (14) | | | (14) | | 518 | 518 | | | |
| 100151060 | ESSEX | MD | | 05/08/2024 | | 793 | | (18) | | | (18) | | 775 | 775 | | | |
| 100139653 | GLENDALE | CA | | 12/28/2023 | | 1,031 | | 9 | | | 9 | | 1,040 | 1,040 | | | |
| 100119359 | MELISSA | TX | | 07/31/2023 | | 921 | | 2 | | | 2 | | 923 | 923 | | | |
| 100151133 | MEMPHIS | TN | | 05/09/2024 | | 672 | | (17) | | | (17) | | 655 | 655 | | | |
| 100137376 | OCEAN VIEW | DE | | 12/05/2023 | | 698 | | (3) | | | (3) | | 695 | 695 | | | |
| 100152356 | WINCHESTER | CA | | 05/17/2024 | | 1,141 | | 82 | | | 82 | | 1,223 | 1,223 | | | |
| 100135273 | MORRISVILLE | NC | | 11/08/2023 | | 51,539 | | 902 | | | 902 | | 52,441 | 52,441 | | | |
| 100026288 | CONCORD | CA | | 09/20/2018 | | 1,184 | | 159 | | | 159 | | 1,343 | 1,343 | | | |
| 100103088 | EAST PATCHOGUE | NY | | 04/21/2023 | | 744 | | (23) | | | (23) | | 721 | 721 | | | |
| 100099821 | MANCHESTER | NJ | | 02/28/2023 | | 780 | | (18) | | | (18) | | 762 | 762 | | | |
| 100160528 | WINTER SPRINGS | FL | | 07/19/2024 | | 351 | | (13) | | | (13) | | 338 | 338 | | | |
| 100138163 | CHAMPIONS GATE | FL | | 12/14/2023 | | 725 | | (3) | | | (3) | | 722 | 722 | | | |
| 100065567 | ANACORTES | WA | | 07/28/2021 | | 1,810 | | (30) | | | (30) | | 1,780 | 1,780 | | | |
| 100160858 | YARDLEY | PA | | 07/24/2024 | | 359 | | (4) | | | (4) | | 355 | 355 | | | |
| 100156366 | LAVEEN | AZ | | 07/25/2024 | | 240 | | (11) | | | (11) | | 229 | 229 | | | |
| 100126662 | RANCHO CUCAMONGA | CA | | 08/30/2023 | | 2,264 | | 191 | | | 191 | | 2,455 | 2,455 | | | |
| 100134071 | DALLAS | TX | | 10/27/2023 | | 908 | | (12) | | | (12) | | 896 | 896 | | | |
| 100152025 | ROCKFORD | IL | | 05/14/2024 | | 743 | | (9) | | | (9) | | 734 | 734 | | | |
| 100128152 | FORT WORTH | TX | | 09/18/2023 | | 792 | | 15 | | | 15 | | 807 | 807 | | | |
| 100160196 | BAYOU VISTA | TX | | 07/18/2024 | | 207 | | (4) | | | (4) | | 203 | 203 | | | |
| 100148810 | ROSEVILLE | CA | | 04/17/2024 | | 1,061 | | 51 | | | 51 | | 1,112 | 1,112 | | | |
| 100120999 | GEORGETOWN | TX | | 08/30/2023 | | 651 | | 9 | | | 9 | | 660 | 660 | | | |
| 100109201 | RIVIERA BEACH | FL | | 07/21/2023 | | 677 | | (27) | | | (27) | | 650 | 650 | | | |
| 100149430 | TIMNATH | CO | | 04/24/2024 | | 4,135 | | 296 | | | 296 | | 4,431 | 4,431 | | | |
| 100156278 | LAS VEGAS | NV | | 07/25/2024 | | 496 | | (23) | | | (23) | | 473 | 473 | | | |
| 100141564 | LOS ANGELES | CA | | 01/30/2024 | | 728 | | (24) | | | (24) | | 704 | 704 | | | |
| 100140605 | BEAUMONT | CA | | 01/19/2024 | | 563 | | (9) | | | (9) | | 554 | 554 | | | |
| 100134338 | CHESTER | VA | | 10/27/2023 | | 489 | | (30) | | | (30) | | 459 | 459 | | | |
| 100137239 | STRATFORD | CT | | 11/29/2023 | | 646 | | (9) | | | (9) | | 637 | 637 | | | |
| 100120001 | HANOVER | MD | | 08/11/2023 | | 911 | | (11) | | | (11) | | 900 | 900 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142922 | YUBA CITY | CA | | 02/09/2024 | | 697 | | (23) | | | (23) | | 674 | 674 | | | |
| 100101534 | LAS VEGAS | NV | | 04/26/2023 | | 1,113 | | 36 | | | 36 | | 1,149 | 1,149 | | | |
| 100156473 | JERSEY CITY | NJ | | 06/24/2024 | | 576 | | 5 | | | 5 | | 581 | 581 | | | |
| 100101162 | STATEN ISLAND | NY | | 04/28/2023 | | 1,496 | | 320 | | | 320 | | 1,816 | 1,816 | | | |
| 4010056850 | Baltimore | MD | | 08/24/2023 | | 728 | | (50) | | | (50) | | 678 | 678 | | | |
| 100054946 | VENUS | TX | | 03/23/2021 | | 4,389 | | (240) | | | (240) | | 4,149 | 4,149 | | | |
| 100156522 | LEBANON | TN | | 06/24/2024 | | 683 | | 24 | | | 24 | | 707 | 707 | | | |
| 100084006 | ORLANDO | FL | | 06/27/2022 | | 1,345 | | (50) | | | (50) | | 1,295 | 1,295 | | | |
| 100151029 | NAPLES | FL | | 05/08/2024 | | 939 | | 3 | | | 3 | | 942 | 942 | | | |
| 100139136 | HAZLET | NJ | | 12/28/2023 | | 537 | | (20) | | | (20) | | 517 | 517 | | | |
| 100120286 | MIAMI | FL | | 08/18/2023 | | 1,113 | | (4) | | | (4) | | 1,109 | 1,109 | | | |
| 100141372 | GLENDALE | AZ | | 01/30/2024 | | 626 | | (13) | | | (13) | | 613 | 613 | | | |
| 100136154 | EDGEWOOD | WA | | 12/18/2023 | | 1,064 | | (23) | | | (23) | | 1,041 | 1,041 | | | |
| 100151692 | MARIETTA | GA | | 05/10/2024 | | 566 | | | | | | | 566 | 566 | | | |
| 100120874 | MANOR | TX | | 08/28/2023 | | 2,366 | | (37) | | | (37) | | 2,329 | 2,329 | | | |
| 4010046745 | Trenton | NJ | | 05/31/2023 | | 784 | | (62) | | | (62) | | 722 | 722 | | | |
| 100162053 | ROTONDA WEST | FL | | 07/31/2024 | | 206 | | (12) | | | (12) | | 194 | 194 | | | |
| 100164222 | LONGVIEW | WA | | 08/21/2024 | | 228 | | (7) | | | (7) | | 221 | 221 | | | |
| 100148440 | MADERA | CA | | 04/12/2024 | | 5,940 | | (45) | | | (45) | | 5,895 | 5,895 | | | |
| 100110245 | YAKIMA | WA | | 06/30/2023 | | 1,069 | | 26 | | | 26 | | 1,095 | 1,095 | | | |
| 100141148 | THE BRONX | NY | | 01/30/2024 | | 580 | | (21) | | | (21) | | 559 | 559 | | | |
| 100164871 | BURLESON | TX | | 08/26/2024 | | 265 | | (6) | | | (6) | | 259 | 259 | | | |
| 100017258 | APPLE VALLEY | CA | | 04/26/2018 | | 804 | | 61 | | | 61 | | 865 | 865 | | | |
| 100110206 | NEWARK | NJ | | 06/30/2023 | | 533 | | (8) | | | (8) | | 525 | 525 | | | |
| 100115462 | LITCHFIELD PARK | AZ | | 07/17/2023 | | 920 | | 6 | | | 6 | | 926 | 926 | | | |
| 100131598 | SUNSET BEACH | NC | | 10/06/2023 | | 786 | | (10) | | | (10) | | 776 | 776 | | | |
| 100138737 | TULARE | CA | | 02/02/2024 | | 565 | | (22) | | | (22) | | 543 | 543 | | | |
| 100109105 | KISSIMMEE | FL | | 06/05/2023 | | 732 | | (10) | | | (10) | | 722 | 722 | | | |
| 100090872 | CITRUS HEIGHTS | CA | | 01/31/2023 | | 1,006 | | 16 | | | 16 | | 1,022 | 1,022 | | | |
| 100014385 | VISTA | CA | | 09/27/2017 | | 235 | | (6) | | | (6) | | 229 | 229 | | | |
| 100099985 | LAS VEGAS | NV | | 03/28/2023 | | 907 | | 16 | | | 16 | | 923 | 923 | | | |
| 100079838 | ROSENBERG | TX | | 04/25/2022 | | 1,348 | | (56) | | | (56) | | 1,292 | 1,292 | | | |
| 100088057 | LAS VEGAS | NV | | 10/25/2022 | | 20,937 | | 153 | | | 153 | | 21,090 | 21,090 | | | |
| 100117127 | STATEN ISLAND | NY | | 07/20/2023 | | 19,550 | | 3,887 | | | 3,887 | | 23,437 | 23,437 | | | |
| 100017896 | POLLOCK PINES | CA | | 05/30/2018 | | 1,934 | | (25) | | | (25) | | 1,909 | 1,909 | | | |
| 100108911 | WEST PALM BEACH | FL | | 05/31/2023 | | 868 | | (18) | | | (18) | | 850 | 850 | | | |
| 100090739 | CATSKILL | NY | | 01/09/2023 | | 781 | | 3 | | | 3 | | 784 | 784 | | | |
| 100102131 | WEST YARMOUTH | MA | | 04/14/2023 | | 676 | | (5) | | | (5) | | 671 | 671 | | | |
| 100160972 | GULF SHORES | AL | | 07/24/2024 | | 342 | | 6 | | | 6 | | 348 | 348 | | | |
| 100120002 | MANHATTAN | KS | | 08/11/2023 | | 816 | | (5) | | | (5) | | 811 | 811 | | | |
| 100029335 | CHULA VISTA | CA | | 10/26/2018 | | 1,134 | | 77 | | | 77 | | 1,211 | 1,211 | | | |
| 100152224 | VICTORVILLE | CA | | 05/17/2024 | | 1,001 | | (19) | | | (19) | | 982 | 982 | | | |
| 100108112 | GALVESTON | TX | | 05/24/2023 | | 699 | | (18) | | | (18) | | 681 | 681 | | | |
| 100082621 | WEST CHICAGO | IL | | 04/14/2022 | | 1,557 | | (35) | | | (35) | | 1,522 | 1,522 | | | |
| 100139226 | LAWRENCEVILLE | GA | | 12/28/2023 | | 1,789 | | (11) | | | (11) | | 1,778 | 1,778 | | | |
| 100161508 | FORT WORTH | TX | | 07/30/2024 | | 253 | | (4) | | | (4) | | 249 | 249 | | | |
| 100076152 | BOCA RATON | FL | | 01/07/2022 | | 1,535 | | (42) | | | (42) | | 1,493 | 1,493 | | | |
| 100084740 | BLUFFTON | SC | | 08/02/2022 | | 1,143 | | 6 | | | 6 | | 1,149 | 1,149 | | | |
| 100164736 | STOVER | MO | | 08/26/2024 | | 273 | | (7) | | | (7) | | 266 | 266 | | | |
| 100012609 | LONG BEACH | CA | | 05/25/2017 | | 1,244 | | 133 | | | 133 | | 1,377 | 1,377 | | | |
| 100090920 | CONYERS | GA | | 01/31/2023 | | 1,062 | | 35 | | | 35 | | 1,097 | 1,097 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100107891 | LUDLOW FALLS | OH | | 06/29/2023 | | 907 | | (48) | | | (48) | | 859 | 859 | | | |
| 100076449 | SARASOTA | FL | | 12/23/2021 | | 13,894 | | (639) | | | (639) | | 13,255 | 13,255 | | | |
| 100028984 | WATSONVILLE | CA | | 10/26/2018 | | 1,048 | | 111 | | | 111 | | 1,159 | 1,159 | | | |
| 100089220 | BEAUFORT | SC | | 11/18/2022 | | 383 | | (11) | | | (11) | | 372 | 372 | | | |
| 100164080 | NAPLES | FL | | 08/21/2024 | | 258 | | (2) | | | (2) | | 256 | 256 | | | |
| 100119256 | YARMOUTH | MA | | 07/31/2023 | | 4,093 | | (13) | | | (13) | | 4,080 | 4,080 | | | |
| 100130454 | PORT CHESTER | NY | | 09/28/2023 | | 1,176 | | (24) | | | (24) | | 1,152 | 1,152 | | | |
| 100101074 | HEWLETT | NY | | 04/28/2023 | | 1,532 | | 264 | | | 264 | | 1,796 | 1,796 | | | |
| 100143207 | HOUSTON | TX | | 02/16/2024 | | 7,013 | | (116) | | | (116) | | 6,897 | 6,897 | | | |
| 100126920 | SAN DIEGO | CA | | 08/30/2023 | | 541 | | 754 | | | 754 | | 1,295 | 1,295 | | | |
| 100161334 | RICHMOND | TX | | 07/25/2024 | | 278 | | 2 | | | 2 | | 280 | 280 | | | |
| 100079769 | SCOTTSDALE | AZ | | 04/08/2022 | | 1,944 | | 175 | | | 175 | | 2,119 | 2,119 | | | |
| 100144051 | WADDELL | AZ | | 03/07/2024 | | 985 | | 30 | | | 30 | | 1,015 | 1,015 | | | |
| 100116313 | BROOKLYN | NY | | 07/20/2023 | | 11,594 | | 2,901 | | | 2,901 | | 14,495 | 14,495 | | | |
| 100154567 | BAKERSFIELD | CA | | 06/14/2024 | | 590 | | (52) | | | (52) | | 538 | 538 | | | |
| 100082912 | SACRAMENTO | CA | | 05/17/2022 | | 1,275 | | (40) | | | (40) | | 1,235 | 1,235 | | | |
| 100069017 | MOHEGAN LAKE | NY | | 09/01/2021 | | 2,556 | | (17) | | | (17) | | 2,539 | 2,539 | | | |
| 100074441 | BOLINGBROOK | IL | | 12/02/2021 | | 958 | | (75) | | | (75) | | 883 | 883 | | | |
| 100114837 | LAS VEGAS | NV | | 07/10/2023 | | 815 | | 31 | | | 31 | | 846 | 846 | | | |
| 100135798 | LAKE WORTH | FL | | 11/10/2023 | | 795 | | (5) | | | (5) | | 790 | 790 | | | |
| 100141633 | GRESHAM | OR | | 01/30/2024 | | 815 | | 7 | | | 7 | | 822 | 822 | | | |
| 100065776 | SAN DIEGO | CA | | 07/28/2021 | | 1,684 | | (41) | | | (41) | | 1,643 | 1,643 | | | |
| 100137486 | SACRAMENTO | CA | | 01/11/2024 | | 731 | | | | | | | 731 | 731 | | | |
| 100100747 | GREELEY | CO | | 04/28/2023 | | 1,348 | | 30 | | | 30 | | 1,378 | 1,378 | | | |
| 100079904 | MOORESVILLE | NC | | 04/25/2022 | | 1,346 | | (45) | | | (45) | | 1,301 | 1,301 | | | |
| 100110399 | PROVO | UT | | 06/30/2023 | | 976 | | (1) | | | (1) | | 975 | 975 | | | |
| 100155105 | LODI | CA | | 07/19/2024 | | 529 | | (15) | | | (15) | | 514 | 514 | | | |
| 100119179 | SUMMERVILLE | SC | | 07/31/2023 | | 1,140 | | 62 | | | 62 | | 1,202 | 1,202 | | | |
| 100131854 | DANBURY | CT | | 10/06/2023 | | 1,200 | | (21) | | | (21) | | 1,179 | 1,179 | | | |
| 100129374 | LEMON GROVE | CA | | 09/25/2023 | | 2,796 | | 2 | | | 2 | | 2,798 | 2,798 | | | |
| 100132776 | MORENO VALLEY | CA | | 11/03/2023 | | 2,238 | | 35 | | | 35 | | 2,273 | 2,273 | | | |
| 100109355 | SALT LAKE CITY | UT | | 06/12/2023 | | 909 | | (14) | | | (14) | | 895 | 895 | | | |
| 100038037 | MONTEBELLO | CA | | 11/15/2019 | | 1,623 | | (48) | | | (48) | | 1,575 | 1,575 | | | |
| 100102714 | MARIETTA | GA | | 06/22/2023 | | 750 | | (39) | | | (39) | | 711 | 711 | | | |
| 100120353 | PORT SAINT LUCIE | FL | | 08/18/2023 | | 753 | | (12) | | | (12) | | 741 | 741 | | | |
| 100151086 | YELM | WA | | 05/08/2024 | | 864 | | (24) | | | (24) | | 840 | 840 | | | |
| 100131843 | HYANNIS | MA | | 10/06/2023 | | 593 | | (19) | | | (19) | | 574 | 574 | | | |
| 100109339 | COATESVILLE | PA | | 06/12/2023 | | 2,352 | | (42) | | | (42) | | 2,310 | 2,310 | | | |
| 100136427 | PALM COAST | FL | | 11/20/2023 | | 2,297 | | 242 | | | 242 | | 2,539 | 2,539 | | | |
| 100116353 | GALT | CA | | 07/20/2023 | | 1,308 | | 155 | | | 155 | | 1,463 | 1,463 | | | |
| 100139162 | LAWRENCEVILLE | GA | | 12/28/2023 | | 2,234 | | (41) | | | (41) | | 2,193 | 2,193 | | | |
| 100110373 | NORTH POTOMAC | MD | | 06/30/2023 | | 905 | | (9) | | | (9) | | 896 | 896 | | | |
| 100156156 | MIAMI | FL | | 07/25/2024 | | 221 | | (10) | | | (10) | | 211 | 211 | | | |
| 100129894 | HARTFORD | CT | | 09/27/2023 | | 708 | | (13) | | | (13) | | 695 | 695 | | | |
| 100129655 | OOLTEWAH | TN | | 09/29/2023 | | 1,936 | | 22 | | | 22 | | 1,958 | 1,958 | | | |
| 100130455 | STOCKTON | CA | | 09/28/2023 | | 567 | | 2 | | | 2 | | 569 | 569 | | | |
| 100100679 | ROCKVILLE | MD | | 04/28/2023 | | 2,414 | | 172 | | | 172 | | 2,586 | 2,586 | | | |
| 100145811 | VERO BEACH | FL | | 05/08/2024 | | 522 | | (45) | | | (45) | | 477 | 477 | | | |
| 100149083 | ORLANDO | FL | | 04/19/2024 | | 583 | | (46) | | | (46) | | 537 | 537 | | | |
| 100148091 | LAWRENCEVILLE | GA | | 04/10/2024 | | 851 | | (6) | | | (6) | | 845 | 845 | | | |
| 100081016 | SYLMAR | CA | | 03/18/2022 | | 2,004 | | 51 | | | 51 | | 2,055 | 2,055 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100053536 | STAMFORD | CT | | 03/23/2021 | | 1,306 | | (70) | | | (70) | | 1,236 | 1,236 | | | |
| 100057665 | ROSEVILLE | CA | | 06/30/2021 | | 1,760 | | (38) | | | (38) | | 1,722 | 1,722 | | | |
| 100119965 | ALLEN | TX | | 08/11/2023 | | 870 | | (9) | | | (9) | | 861 | 861 | | | |
| 100133380 | WOODSTOCK | GA | | 11/21/2023 | | 728 | | (12) | | | (12) | | 716 | 716 | | | |
| 100079120 | SPOKANE | WA | | 02/24/2022 | | 1,609 | | (37) | | | (37) | | 1,572 | 1,572 | | | |
| 100142928 | WOODBURN | OR | | 02/09/2024 | | 634 | | (8) | | | (8) | | 626 | 626 | | | |
| 100081287 | LONGMONT | CO | | 03/18/2022 | | 1,785 | | 34 | | | 34 | | 1,819 | 1,819 | | | |
| 100144143 | DENVER | CO | | 03/07/2024 | | 863 | | (7) | | | (7) | | 856 | 856 | | | |
| 100087208 | VISALIA | CA | | 10/25/2022 | | 2,972 | | 77 | | | 77 | | 3,049 | 3,049 | | | |
| 100148546 | HOUSTON | TX | | 04/12/2024 | | 851 | | (5) | | | (5) | | 846 | 846 | | | |
| 100134321 | LAKEWOOD | CO | | 10/27/2023 | | 567 | | (34) | | | (34) | | 533 | 533 | | | |
| 100153421 | NAPERVILLE | IL | | 05/30/2024 | | 721 | | (16) | | | (16) | | 705 | 705 | | | |
| 100118804 | ROUND ROCK | TX | | 08/30/2023 | | 776 | | (35) | | | (35) | | 741 | 741 | | | |
| 100078731 | TIGARD | OR | | 02/25/2022 | | 1,525 | | (68) | | | (68) | | 1,457 | 1,457 | | | |
| 100130279 | ROSELLE | NJ | | 09/28/2023 | | 503 | | (6) | | | (6) | | 497 | 497 | | | |
| 100148560 | HOUSTON | TX | | 04/12/2024 | | 555 | | (5) | | | (5) | | 550 | 550 | | | |
| 100148264 | LEANDER | TX | | 04/12/2024 | | 829 | | (14) | | | (14) | | 815 | 815 | | | |
| 100144338 | LAWRENCEVILLE | GA | | 03/07/2024 | | 618 | | (3) | | | (3) | | 615 | 615 | | | |
| 100101903 | MIAMI | FL | | 04/06/2023 | | 577 | | (19) | | | (19) | | 558 | 558 | | | |
| 100131588 | BROKEN BOW | OK | | 10/06/2023 | | 783 | | 12 | | | 12 | | 795 | 795 | | | |
| 100142782 | LEHI | UT | | 02/08/2024 | | 840 | | (7) | | | (7) | | 833 | 833 | | | |
| 100157764 | LEXINGTON | NC | | 08/01/2024 | | 251 | | (8) | | | (8) | | 243 | 243 | | | |
| 100151063 | ROSEVILLE | CA | | 05/08/2024 | | 3,559 | | 164 | | | 164 | | 3,723 | 3,723 | | | |
| 100054028 | INGLEWOOD | CA | | 03/23/2021 | | 1,113 | | (63) | | | (63) | | 1,050 | 1,050 | | | |
| 100102668 | DESERT HOT SPRINGS | CA | | 06/22/2023 | | 684 | | (20) | | | (20) | | 664 | 664 | | | |
| 100149327 | ROCKAWAY BEACH | OR | | 04/24/2024 | | 765 | | (15) | | | (15) | | 750 | 750 | | | |
| 100133639 | ROSEVILLE | CA | | 10/23/2023 | | 1,095 | | 80 | | | 80 | | 1,175 | 1,175 | | | |
| 100141561 | REDLANDS | CA | | 01/30/2024 | | 3,462 | | (146) | | | (146) | | 3,316 | 3,316 | | | |
| 100132545 | NORTH LAUDERDALE | FL | | 11/03/2023 | | 814 | | 35 | | | 35 | | 849 | 849 | | | |
| 100158646 | LAS VEGAS | NV | | 07/10/2024 | | 464 | | (10) | | | (10) | | 454 | 454 | | | |
| 100137617 | FREDERICK | MD | | 12/08/2023 | | 1,063 | | 67 | | | 67 | | 1,130 | 1,130 | | | |
| 100088149 | PFLUGERVILLE | TX | | 10/25/2022 | | 808 | | (8) | | | (8) | | 800 | 800 | | | |
| 100132496 | KATY | TX | | 11/03/2023 | | 833 | | 21 | | | 21 | | 854 | 854 | | | |
| 100120667 | ORLANDO | FL | | 08/24/2023 | | 543 | | (11) | | | (11) | | 532 | 532 | | | |
| 100080400 | FOREST GROVE | OR | | 04/14/2022 | | 1,569 | | (23) | | | (23) | | 1,546 | 1,546 | | | |
| 100131927 | MANAHAWKIN | NJ | | 10/13/2023 | | 729 | | (11) | | | (11) | | 718 | 718 | | | |
| 100120975 | LELAND | NC | | 08/30/2023 | | 1,130 | | 58 | | | 58 | | 1,188 | 1,188 | | | |
| 100155310 | NEWARK | NJ | | 07/19/2024 | | 515 | | (18) | | | (18) | | 497 | 497 | | | |
| 100120993 | MELBOURNE | FL | | 08/30/2023 | | 891 | | 9 | | | 9 | | 900 | 900 | | | |
| 100114573 | MANOR | TX | | 06/29/2023 | | 606 | | (45) | | | (45) | | 561 | 561 | | | |
| 100129328 | SACRAMENTO | CA | | 09/25/2023 | | 1,502 | | 14 | | | 14 | | 1,516 | 1,516 | | | |
| 100115881 | OAK ISLAND | NC | | 07/20/2023 | | 839 | | (17) | | | (17) | | 822 | 822 | | | |
| 100027024 | CHICAGO | IL | | 09/26/2018 | | 1,813 | | 34 | | | 34 | | 1,847 | 1,847 | | | |
| 100110410 | TARPON SPRINGS | FL | | 06/30/2023 | | 886 | | (12) | | | (12) | | 874 | 874 | | | |
| 100081172 | WOODBURN | OR | | 03/18/2022 | | 1,830 | | 47 | | | 47 | | 1,877 | 1,877 | | | |
| 100155888 | BELLA VISTA | AR | | 06/17/2024 | | 520 | | (10) | | | (10) | | 510 | 510 | | | |
| 100076538 | INGLEWOOD | CA | | 01/04/2022 | | 838 | | (62) | | | (62) | | 776 | 776 | | | |
| 100115108 | JENSEN BEACH | FL | | 07/14/2023 | | 916 | | 18 | | | 18 | | 934 | 934 | | | |
| 100131593 | DACONO | CO | | 10/06/2023 | | 1,182 | | 9 | | | 9 | | 1,191 | 1,191 | | | |
| 100109592 | DALLAS | TX | | 06/14/2023 | | 743 | | (34) | | | (34) | | 709 | 709 | | | |
| 100137556 | MANHATTAN | KS | | 12/08/2023 | | 796 | | (6) | | | (6) | | 790 | 790 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087964 | PHOENIX | AZ | | 10/25/2022 | | 893 | | 1 | | | 1 | | 894 | 894 | | | |
| 100161171 | STOCKTON | CA | | 07/25/2024 | | 221 | | (8) | | | (8) | | 213 | 213 | | | |
| 100149573 | GILBERT | AZ | | 04/26/2024 | | 913 | | (3) | | | (3) | | 910 | 910 | | | |
| 100140552 | LAKE LEELANAU | MI | | 01/19/2024 | | 785 | | (15) | | | (15) | | 770 | 770 | | | |
| 100151406 | ROYERSFORD | PA | | 05/10/2024 | | 907 | | (2) | | | (2) | | 905 | 905 | | | |
| 100100131 | RICHMOND | CA | | 03/28/2023 | | 1,067 | | 9 | | | 9 | | 1,076 | 1,076 | | | |
| 100111852 | RIDGEFIELD PARK | NJ | | 06/29/2023 | | 760 | | 813 | | | 813 | | 1,573 | 1,573 | | | |
| 100100559 | LONG BRANCH | NJ | | 04/27/2023 | | 520 | | (33) | | | (33) | | 487 | 487 | | | |
| 100161526 | SAINT GEORGE | UT | | 07/30/2024 | | 246 | | (6) | | | (6) | | 240 | 240 | | | |
| 100135424 | OSSIPEE | NH | | 11/13/2023 | | 704 | | | | | | | 704 | 704 | | | |
| 100081176 | VERO BEACH | FL | | 03/18/2022 | | 1,688 | | 28 | | | 28 | | 1,716 | 1,716 | | | |
| 100136813 | KANSAS CITY | KS | | 11/27/2023 | | 619 | | (16) | | | (16) | | 603 | 603 | | | |
| 100112964 | AMITYVILLE | NY | | 06/29/2023 | | 741 | | (21) | | | (21) | | 720 | 720 | | | |
| 100149370 | LAS VEGAS | NV | | 04/24/2024 | | 1,216 | | 50 | | | 50 | | 1,266 | 1,266 | | | |
| 100130192 | GREENVILLE | TX | | 11/15/2023 | | 520 | | (43) | | | (43) | | 477 | 477 | | | |
| 100142156 | CLOVIS | CA | | 02/29/2024 | | 723 | | (11) | | | (11) | | 712 | 712 | | | |
| 100154684 | SAINT CLOUD | FL | | 07/19/2024 | | 320 | | (23) | | | (23) | | 297 | 297 | | | |
| 100144386 | NEW BRAUNFELS | TX | | 03/07/2024 | | 7,946 | | (222) | | | (222) | | 7,724 | 7,724 | | | |
| 100155929 | BALTIMORE | MD | | 06/17/2024 | | 494 | | (12) | | | (12) | | 482 | 482 | | | |
| 100127551 | FRESNO | CA | | 09/08/2023 | | 1,054 | | 24 | | | 24 | | 1,078 | 1,078 | | | |
| 100130432 | CHERRY HILL | NJ | | 09/28/2023 | | 4,302 | | (96) | | | (96) | | 4,206 | 4,206 | | | |
| 100116783 | MURFREESBORO | TN | | 07/20/2023 | | 1,598 | | 329 | | | 329 | | 1,927 | 1,927 | | | |
| 100144210 | ROSEVILLE | CA | | 03/07/2024 | | 1,804 | | 76 | | | 76 | | 1,880 | 1,880 | | | |
| 100109614 | DAVENPORT | FL | | 06/14/2023 | | 678 | | (30) | | | (30) | | 648 | 648 | | | |
| 100120320 | CELINA | TX | | 08/18/2023 | | 829 | | (18) | | | (18) | | 811 | 811 | | | |
| 100080471 | BIG BEAR CITY | CA | | 03/10/2022 | | 1,397 | | (40) | | | (40) | | 1,357 | 1,357 | | | |
| 100133620 | JACKSON TOWNSHIP | NJ | | 10/23/2023 | | 1,224 | | 2 | | | 2 | | 1,226 | 1,226 | | | |
| 100146940 | LAKE HAVASU CITY | AZ | | 03/26/2024 | | 754 | | (14) | | | (14) | | 740 | 740 | | | |
| 100141277 | WOOLWICH TWP | NJ | | 01/30/2024 | | 480 | | (19) | | | (19) | | 461 | 461 | | | |
| 100138864 | WILMINGTON | DE | | 12/21/2023 | | 698 | | (19) | | | (19) | | 679 | 679 | | | |
| 100075971 | LAUDERDALE LAKES | FL | | 01/07/2022 | | 1,736 | | (25) | | | (25) | | 1,711 | 1,711 | | | |
| 100120889 | KISSIMMEE | FL | | 08/30/2023 | | 1,085 | | 11 | | | 11 | | 1,096 | 1,096 | | | |
| 100134979 | ATLANTA | GA | | 10/30/2023 | | 625 | | (6) | | | (6) | | 619 | 619 | | | |
| 100146939 | BREMERTON | WA | | 03/26/2024 | | 832 | | (3) | | | (3) | | 829 | 829 | | | |
| 100128320 | RIVERDALE | MD | | 09/14/2023 | | 480 | | (14) | | | (14) | | 466 | 466 | | | |
| 100082591 | VICTORVILLE | CA | | 04/14/2022 | | 2,249 | | (12) | | | (12) | | 2,237 | 2,237 | | | |
| 100115044 | LANCASTER | CA | | 07/14/2023 | | 547 | | (5) | | | (5) | | 542 | 542 | | | |
| 100158836 | ELY | NV | | 07/12/2024 | | 817 | | (20) | | | (20) | | 797 | 797 | | | |
| 100080923 | WHEAT RIDGE | CO | | 04/01/2022 | | 1,667 | | (12) | | | (12) | | 1,655 | 1,655 | | | |
| 100137695 | GLENDALE | AZ | | 12/08/2023 | | 704 | | (12) | | | (12) | | 692 | 692 | | | |
| 100142646 | HOMEWOOD | AL | | 02/08/2024 | | 1,120 | | (26) | | | (26) | | 1,094 | 1,094 | | | |
| 100153311 | BONNEY LAKE | WA | | 05/30/2024 | | 1,070 | | 59 | | | 59 | | 1,129 | 1,129 | | | |
| 100091974 | LONG BEACH | CA | | 02/07/2023 | | 43,842 | | (1,629) | | | (1,629) | | 42,213 | 42,213 | | | |
| 100138328 | BRIDGEWATER | MA | | 12/18/2023 | | 717 | | 10 | | | 10 | | 727 | 727 | | | |
| 100103594 | BALTIMORE | MD | | 05/08/2023 | | 1,505 | | (103) | | | (103) | | 1,402 | 1,402 | | | |
| 100080489 | AUSTIN | TX | | 03/10/2022 | | 3,216 | | (163) | | | (163) | | 3,053 | 3,053 | | | |
| 100100918 | AURORA | CO | | 04/28/2023 | | 1,099 | | 15 | | | 15 | | 1,114 | 1,114 | | | |
| 100100475 | BROOKLYN | NY | | 04/27/2023 | | 1,791 | | 222 | | | 222 | | 2,013 | 2,013 | | | |
| 100147596 | DARTMOUTH | MA | | 04/04/2024 | | 1,072 | | (19) | | | (19) | | 1,053 | 1,053 | | | |
| 100025283 | SAINT ALBANS | NY | | 09/20/2018 | | 1,002 | | 127 | | | 127 | | 1,129 | 1,129 | | | |
| 100079825 | HIGHLAND | CA | | 04/25/2022 | | 4,706 | | (4) | | | (4) | | 4,702 | 4,702 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158630 | SAFETY HARBOR | FL | | 07/10/2024 | | 694 | | (1) | | | (1) | | 693 | 693 | | | |
| 100128715 | ANDERSONVILLE | TN | | 09/21/2023 | | 726 | | (23) | | | (23) | | 703 | 703 | | | |
| 100129747 | FORT LAUDERDALE | FL | | 09/27/2023 | | 728 | | | | | | | 728 | 728 | | | |
| 100146621 | FORT WASHINGTON | MD | | 03/20/2024 | | 616 | | (2) | | | (2) | | 614 | 614 | | | |
| 100147005 | OCEAN CITY | MD | | 03/27/2024 | | 1,327 | | (14) | | | (14) | | 1,313 | 1,313 | | | |
| 100160099 | CHAPEL HILL | NC | | 07/17/2024 | | 246 | | (6) | | | (6) | | 240 | 240 | | | |
| 100080452 | COCONUT CREEK | FL | | 03/10/2022 | | 1,198 | | (63) | | | (63) | | 1,135 | 1,135 | | | |
| 100102542 | COALVILLE | UT | | 06/07/2023 | | 1,105 | | (30) | | | (30) | | 1,075 | 1,075 | | | |
| 100128750 | MIDDLETOWN | CT | | 09/21/2023 | | 590 | | (33) | | | (33) | | 557 | 557 | | | |
| 100128436 | BARNEGAT | NJ | | 09/15/2023 | | 34,178 | | (1,521) | | | (1,521) | | 32,657 | 32,657 | | | |
| 100140254 | NEW ALBANY | OH | | 01/18/2024 | | 705 | | (18) | | | (18) | | 687 | 687 | | | |
| 100087412 | KISSIMMEE | FL | | 10/25/2022 | | 1,280 | | 75 | | | 75 | | 1,355 | 1,355 | | | |
| 100087723 | PERRIS | CA | | 10/07/2022 | | 786 | | (14) | | | (14) | | 772 | 772 | | | |
| 100152725 | PORT SAINT LUCIE | FL | | 05/22/2024 | | 506 | | (13) | | | (13) | | 493 | 493 | | | |
| 100152459 | INDIO | CA | | 05/16/2024 | | 936 | | (41) | | | (41) | | 895 | 895 | | | |
| 100128213 | LITTLE RIVER | SC | | 09/18/2023 | | 792 | | (6) | | | (6) | | 786 | 786 | | | |
| 100142564 | ANTELOPE | CA | | 02/08/2024 | | 863 | | (12) | | | (12) | | 851 | 851 | | | |
| 100146414 | FRISCO | TX | | 03/19/2024 | | 516 | | (19) | | | (19) | | 497 | 497 | | | |
| 100155920 | PITTSBURGH | PA | | 06/17/2024 | | 1,588 | | (7) | | | (7) | | 1,581 | 1,581 | | | |
| 100127528 | COLORADO SPRINGS | CO | | 09/08/2023 | | 2,769 | | 255 | | | 255 | | 3,024 | 3,024 | | | |
| 100068216 | WASHINGTON | DC | | 08/25/2021 | | 1,987 | | (31) | | | (31) | | 1,956 | 1,956 | | | |
| 100160951 | APEX | NC | | 07/24/2024 | | 280 | | (5) | | | (5) | | 275 | 275 | | | |
| 100141031 | INDIANAPOLIS | IN | | 02/20/2024 | | 2,229 | | (25) | | | (25) | | 2,204 | 2,204 | | | |
| 100118711 | FARMINGDALE | NY | | 07/25/2023 | | 914 | | (17) | | | (17) | | 897 | 897 | | | |
| 100086892 | LAWNDALE | CA | | 10/07/2022 | | 1,102 | | | | | | | 1,102 | 1,102 | | | |
| 100013415 | CAVE CREEK | AZ | | 05/25/2017 | | 431 | | 84 | | | 84 | | 515 | 515 | | | |
| 100050298 | HOWELL | NJ | | 11/20/2020 | | 2,000 | | (170) | | | (170) | | 1,830 | 1,830 | | | |
| 100142663 | WESTERVILLE | OH | | 02/08/2024 | | 520 | | (9) | | | (9) | | 511 | 511 | | | |
| 100149043 | WEST PALM BEACH | FL | | 04/19/2024 | | 742 | | (33) | | | (33) | | 709 | 709 | | | |
| 100119541 | WESTLAKE | FL | | 07/28/2023 | | 2,652 | | 28 | | | 28 | | 2,680 | 2,680 | | | |
| 100116155 | WINTER GARDEN | FL | | 07/20/2023 | | 1,242 | | 96 | | | 96 | | 1,338 | 1,338 | | | |
| 100151900 | PORTLAND | OR | | 07/10/2024 | | 430 | | (14) | | | (14) | | 416 | 416 | | | |
| 100030030 | LUTZ | FL | | 12/20/2018 | | 2,096 | | 134 | | | 134 | | 2,230 | 2,230 | | | |
| 100135117 | POCONO LAKE | PA | | 11/01/2023 | | 866 | | 13 | | | 13 | | 879 | 879 | | | |
| 100151127 | MELISSA | TX | | 05/08/2024 | | 861 | | (6) | | | (6) | | 855 | 855 | | | |
| 100161499 | HIAWASSEE | GA | | 07/30/2024 | | 493 | | (13) | | | (13) | | 480 | 480 | | | |
| 100156618 | SURPRISE | AZ | | 06/24/2024 | | 518 | | (8) | | | (8) | | 510 | 510 | | | |
| 100133483 | NORTH PORT | FL | | 10/19/2023 | | 673 | | (13) | | | (13) | | 660 | 660 | | | |
| 100103031 | CLINTON | MA | | 06/22/2023 | | 762 | | (25) | | | (25) | | 737 | 737 | | | |
| 100147818 | AUSTIN | TX | | 04/08/2024 | | 847 | | (8) | | | (8) | | 839 | 839 | | | |
| 100148220 | PIGEON FORGE | TN | | 04/12/2024 | | 743 | | (12) | | | (12) | | 731 | 731 | | | |
| 100090634 | MARYSVILLE | CA | | 12/29/2022 | | 680 | | (16) | | | (16) | | 664 | 664 | | | |
| 100141755 | GOODLETTSVILLE | TN | | 01/30/2024 | | 546 | | (22) | | | (22) | | 524 | 524 | | | |
| 100151584 | BUCKEYE | AZ | | 05/10/2024 | | 761 | | (17) | | | (17) | | 744 | 744 | | | |
| 100147031 | SUNSET BEACH | NC | | 03/27/2024 | | 625 | | (4) | | | (4) | | 621 | 621 | | | |
| 100115780 | MORENO VALLEY | CA | | 07/20/2023 | | 856 | | (14) | | | (14) | | 842 | 842 | | | |
| 100108403 | BAYTOWN | TX | | 05/25/2023 | | 783 | | (18) | | | (18) | | 765 | 765 | | | |
| 100066254 | MAKAWAO | HI | | 08/02/2021 | | 2,123 | | (5) | | | (5) | | 2,118 | 2,118 | | | |
| 100138125 | DAVENPORT | FL | | 12/14/2023 | | 667 | | (8) | | | (8) | | 659 | 659 | | | |
| 100150653 | PEMBROKE | FL | | 05/06/2024 | | 752 | | (17) | | | (17) | | 735 | 735 | | | |
| 100144012 | PRESCOTT | AZ | | 03/07/2024 | | 766 | | (19) | | | (19) | | 747 | 747 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155892 | SAN DIEGO | CA | | 06/17/2024 | | 847 | | (13) | | | (13) | | 834 | 834 | | | |
| 100153691 | SPRINGFIELD | MA | | 05/31/2024 | | 586 | | (22) | | | (22) | | 564 | 564 | | | |
| 100084622 | PORTER | TX | | 08/02/2022 | | 926 | | (19) | | | (19) | | 907 | 907 | | | |
| 100159418 | SHELTON | WA | | 07/15/2024 | | 492 | | (13) | | | (13) | | 479 | 479 | | | |
| 100134549 | SAN BERNARDINO | CA | | 10/30/2023 | | 536 | | (15) | | | (15) | | 521 | 521 | | | |
| 100090356 | FRANKFORT | KY | | 02/03/2023 | | 602 | | (1) | | | (1) | | 601 | 601 | | | |
| 100027044 | CAMARILLO | CA | | 09/26/2018 | | 988 | | 35 | | | 35 | | 1,023 | 1,023 | | | |
| 100151477 | CUMMING | GA | | 05/10/2024 | | 772 | | (17) | | | (17) | | 755 | 755 | | | |
| 100114420 | CLOSTER | NJ | | 06/29/2023 | | 382 | | 163 | | | 163 | | 545 | 545 | | | |
| 100118018 | MONTCLAIR | CA | | 07/20/2023 | | 1,106 | | 54 | | | 54 | | 1,160 | 1,160 | | | |
| 100150511 | CUMMING | GA | | 05/03/2024 | | 1,880 | | (53) | | | (53) | | 1,827 | 1,827 | | | |
| 100149308 | GEORGETOWN | TX | | 04/24/2024 | | 760 | | (15) | | | (15) | | 745 | 745 | | | |
| 100116755 | LAKE ARROWHEAD AREA | CA | | 07/20/2023 | | 1,008 | | 61 | | | 61 | | 1,069 | 1,069 | | | |
| 100163200 | COLTON | CA | | 08/13/2024 | | 256 | | (9) | | | (9) | | 247 | 247 | | | |
| 100135917 | MIAMI | FL | | 11/13/2023 | | 731 | | (9) | | | (9) | | 722 | 722 | | | |
| 100161537 | KATY | TX | | 07/30/2024 | | 251 | | (6) | | | (6) | | 245 | 245 | | | |
| 100143009 | AURORA | CO | | 02/12/2024 | | 688 | | (11) | | | (11) | | 677 | 677 | | | |
| 100025098 | BAYONNE | NJ | | 09/20/2018 | | 1,220 | | 216 | | | 216 | | 1,436 | 1,436 | | | |
| 100062952 | ELIZABETH | CO | | 07/01/2021 | | 1,625 | | 2 | | | 2 | | 1,627 | 1,627 | | | |
| 100118866 | FORT MYERS | FL | | 08/30/2023 | | 602 | | (18) | | | (18) | | 584 | 584 | | | |
| 100140148 | CELINA | TX | | 01/09/2024 | | 763 | | (18) | | | (18) | | 745 | 745 | | | |
| 100136538 | SPARKS | NV | | 11/20/2023 | | 1,183 | | 146 | | | 146 | | 1,329 | 1,329 | | | |
| 100011624 | PLANTATION | FL | | 03/08/2017 | | 2,931 | | 774 | | | 774 | | 3,705 | 3,705 | | | |
| 100148245 | HANOVER | MD | | 04/12/2024 | | 8,290 | | (190) | | | (190) | | 8,100 | 8,100 | | | |
| 100137544 | STATEN ISLAND | NY | | 12/08/2023 | | 628 | | 8 | | | 8 | | 636 | 636 | | | |
| 100133920 | KYBURZ | CA | | 10/25/2023 | | 706 | | (5) | | | (5) | | 701 | 701 | | | |
| 100136647 | MARGATE | FL | | 11/22/2023 | | 641 | | (15) | | | (15) | | 626 | 626 | | | |
| 100143225 | ROSEVILLE | CA | | 02/16/2024 | | 942 | | (2) | | | (2) | | 940 | 940 | | | |
| 100158664 | DAVENPORT | FL | | 07/10/2024 | | 364 | | 20 | | | 20 | | 384 | 384 | | | |
| 100129666 | KISSIMMEE | FL | | 09/29/2023 | | 878 | | 10 | | | 10 | | 888 | 888 | | | |
| 100109106 | LEESBURG | VA | | 06/05/2023 | | 691 | | (25) | | | (25) | | 666 | 666 | | | |
| 100150976 | LEHI | UT | | 05/08/2024 | | 561 | | (7) | | | (7) | | 554 | 554 | | | |
| 100101007 | LONG BEACH | CA | | 04/28/2023 | | 1,676 | | 337 | | | 337 | | 2,013 | 2,013 | | | |
| 100162067 | NEW SMYRNA BEACH | FL | | 07/31/2024 | | 1,030 | | (15) | | | (15) | | 1,015 | 1,015 | | | |
| 100158675 | ROSEDALE | MD | | 07/10/2024 | | 339 | | 10 | | | 10 | | 349 | 349 | | | |
| 100134778 | SACRAMENTO | CA | | 10/30/2023 | | 573 | | (15) | | | (15) | | 558 | 558 | | | |
| 100148519 | PRINCETON | TX | | 04/12/2024 | | 746 | | (18) | | | (18) | | 728 | 728 | | | |
| 100138996 | TUCKER | GA | | 12/21/2023 | | 717 | | 226 | | | 226 | | 943 | 943 | | | |
| 100027042 | ASHBURN | VA | | 09/26/2018 | | 1,451 | | 33 | | | 33 | | 1,484 | 1,484 | | | |
| 100127490 | OGDEN | UT | | 09/08/2023 | | 784 | | (7) | | | (7) | | 777 | 777 | | | |
| 100091379 | WASHINGTON | DC | | 02/22/2023 | | 1,247 | | 41 | | | 41 | | 1,288 | 1,288 | | | |
| 100154508 | HOUSTON | TX | | 06/14/2024 | | 754 | | (23) | | | (23) | | 731 | 731 | | | |
| 100114485 | GORHAM | ME | | 06/29/2023 | | 715 | | 232 | | | 232 | | 947 | 947 | | | |
| 100078981 | MCMINNVILLE | OR | | 02/24/2022 | | 1,581 | | (22) | | | (22) | | 1,559 | 1,559 | | | |
| 100065306 | MIAMI | FL | | 07/28/2021 | | 1,695 | | (54) | | | (54) | | 1,641 | 1,641 | | | |
| 100139300 | SPRINGFIELD | OR | | 12/28/2023 | | 673 | | (25) | | | (25) | | 648 | 648 | | | |
| 100138873 | HESPERIA | CA | | 12/21/2023 | | 1,773 | | (32) | | | (32) | | 1,741 | 1,741 | | | |
| 100150702 | TIGARD | OR | | 05/06/2024 | | 733 | | 41 | | | 41 | | 774 | 774 | | | |
| 100130240 | LEXINGTON | SC | | 09/28/2023 | | 641 | | (22) | | | (22) | | 619 | 619 | | | |
| 100140020 | CAPE MAY | NJ | | 01/09/2024 | | 695 | | (12) | | | (12) | | 683 | 683 | | | |
| 100148575 | DURHAM | NC | | 04/12/2024 | | 823 | | (12) | | | (12) | | 811 | 811 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101658 | COLORADO SPRINGS | CO | | 04/26/2023 | | 1,010 | | 10 | | | 10 | | 1,020 | 1,020 | | | |
| 100135068 | ROSEVILLE | CA | | 11/01/2023 | | 943 | | 29 | | | 29 | | 972 | 972 | | | |
| 100084982 | KEY LARGO | FL | | 09/29/2022 | | 1,483 | | (56) | | | (56) | | 1,427 | 1,427 | | | |
| 100081463 | MEDFORD | OR | | 03/18/2022 | | 1,799 | | 59 | | | 59 | | 1,858 | 1,858 | | | |
| 100078638 | ST PETERSBURG | FL | | 02/02/2022 | | 1,307 | | (58) | | | (58) | | 1,249 | 1,249 | | | |
| 100042973 | SIMI VALLEY | CA | | 05/28/2020 | | 1,100 | | 31 | | | 31 | | 1,131 | 1,131 | | | |
| 100107837 | GLENDORA | CA | | 05/23/2023 | | 544 | | (15) | | | (15) | | 529 | 529 | | | |
| 100140350 | GILBERT | AZ | | 01/18/2024 | | 707 | | (19) | | | (19) | | 688 | 688 | | | |
| 100160954 | ALPHARETTA | GA | | 07/24/2024 | | 249 | | (7) | | | (7) | | 242 | 242 | | | |
| 4010078412 | Margate | FL | | 07/26/2024 | | 754 | | (23) | | | (23) | | 731 | 731 | | | |
| 100109357 | CLIFTON | NJ | | 06/12/2023 | | 990 | | (8) | | | (8) | | 982 | 982 | | | |
| 100012398 | NORTH AUGUSTA | SC | | 04/28/2017 | | 976 | | 266 | | | 266 | | 1,242 | 1,242 | | | |
| 100132740 | VALLEJO | CA | | 11/03/2023 | | 704 | | 5 | | | 5 | | 709 | 709 | | | |
| 100151276 | TAMPA | FL | | 05/10/2024 | | 759 | | (18) | | | (18) | | 741 | 741 | | | |
| 100065524 | AUSTIN | TX | | 07/28/2021 | | 1,842 | | (70) | | | (70) | | 1,772 | 1,772 | | | |
| 100137995 | BLUE RIDGE | GA | | 12/13/2023 | | 628 | | (2) | | | (2) | | 626 | 626 | | | |
| 100049378 | CUTLER BAY | FL | | 11/20/2020 | | 1,755 | | (87) | | | (87) | | 1,668 | 1,668 | | | |
| 100083835 | ACWORTH | GA | | 07/12/2022 | | 1,787 | | (96) | | | (96) | | 1,691 | 1,691 | | | |
| 100152903 | KISSIMMEE | FL | | 05/22/2024 | | 553 | | 3 | | | 3 | | 556 | 556 | | | |
| 100154992 | WORCESTER | MA | | 07/19/2024 | | 501 | | (20) | | | (20) | | 481 | 481 | | | |
| 100115891 | GREENSBORO | NC | | 07/20/2023 | | 1,522 | | (20) | | | (20) | | 1,502 | 1,502 | | | |
| 100053401 | MIAMI | FL | | 03/23/2021 | | 2,418 | | (33) | | | (33) | | 2,385 | 2,385 | | | |
| 100150948 | WOODLAND | CA | | 05/08/2024 | | 1,123 | | 51 | | | 51 | | 1,174 | 1,174 | | | |
| 100100860 | GRANITE FALLS | WA | | 04/28/2023 | | 877 | | (6) | | | (6) | | 871 | 871 | | | |
| 100161952 | HENDERSON | NV | | 07/31/2024 | | 230 | | (13) | | | (13) | | 217 | 217 | | | |
| 100103651 | KATY | TX | | 05/08/2023 | | 621 | | (27) | | | (27) | | 594 | 594 | | | |
| 100149492 | MCKINNEY | TX | | 04/24/2024 | | 837 | | (14) | | | (14) | | 823 | 823 | | | |
| 100157642 | SNELLVILLE | GA | | 06/28/2024 | | 444 | | (32) | | | (32) | | 412 | 412 | | | |
| 100144511 | MORENO VALLEY | CA | | 04/26/2024 | | 657 | | (15) | | | (15) | | 642 | 642 | | | |
| 100012012 | OAKLAND | CA | | 03/08/2017 | | 998 | | 274 | | | 274 | | 1,272 | 1,272 | | | |
| 100160909 | LITTLE ELM | TX | | 07/24/2024 | | 255 | | (4) | | | (4) | | 251 | 251 | | | |
| 100153604 | BROOKLYN | NY | | 05/31/2024 | | 422 | | (14) | | | (14) | | 408 | 408 | | | |
| 100082590 | ATLANTA | GA | | 04/14/2022 | | 1,340 | | (49) | | | (49) | | 1,291 | 1,291 | | | |
| 100135564 | PINE | AZ | | 11/13/2023 | | 1,148 | | 37 | | | 37 | | 1,185 | 1,185 | | | |
| 100128231 | FORT LAUDERDALE | FL | | 09/14/2023 | | 726 | | 6 | | | 6 | | 732 | 732 | | | |
| 4010067302 | Akron | OH | | 04/29/2024 | | 248 | | (42) | | | (42) | | 206 | 206 | | | |
| 100135476 | HENDERSON | NV | | 11/13/2023 | | 1,101 | | 91 | | | 91 | | 1,192 | 1,192 | | | |
| 100148842 | LEHI | UT | | 04/17/2024 | | 824 | | (6) | | | (6) | | 818 | 818 | | | |
| 100147714 | DURHAM | NC | | 04/05/2024 | | 1,073 | | (24) | | | (24) | | 1,049 | 1,049 | | | |
| 100142941 | WELLS | ME | | 02/09/2024 | | 684 | | (14) | | | (14) | | 670 | 670 | | | |
| 10004859 | INDIALANTIC | FL | | 11/20/2020 | | 1,218 | | (11) | | | (11) | | 1,207 | 1,207 | | | |
| 100042978 | GERMANTOWN | MD | | 05/28/2020 | | 871 | | 2 | | | 2 | | 873 | 873 | | | |
| 100154195 | GRESHAM | OR | | 07/11/2024 | | 231 | | (10) | | | (10) | | 221 | 221 | | | |
| 100110724 | SAN ANTONIO | TX | | 08/11/2023 | | 769 | | (5) | | | (5) | | 764 | 764 | | | |
| 100149638 | BEAUMONT | CA | | 04/26/2024 | | 1,009 | | (14) | | | (14) | | 995 | 995 | | | |
| 100108917 | SAN ANTONIO | TX | | 05/31/2023 | | 705 | | (52) | | | (52) | | 653 | 653 | | | |
| 100150941 | ROUND ROCK | TX | | 05/08/2024 | | 21,360 | | 248 | | | 248 | | 21,608 | 21,608 | | | |
| 100148844 | LEHI | UT | | 04/17/2024 | | 824 | | (5) | | | (5) | | 819 | 819 | | | |
| 100156542 | FORT WORTH | TX | | 06/24/2024 | | 467 | | (10) | | | (10) | | 457 | 457 | | | |
| 100149456 | HELENA | MT | | 04/24/2024 | | 821 | | (18) | | | (18) | | 803 | 803 | | | |
| 100065375 | OAKLAND | CA | | 07/28/2021 | | 1,737 | | (35) | | | (35) | | 1,702 | 1,702 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141029 | DALY CITY | CA | | 02/20/2024 | | 768 | | (15) | | | (15) | | 753 | 753 | | | |
| 100163126 | WINDERMERE | FL | | 08/13/2024 | | 251 | | (8) | | | (8) | | 243 | 243 | | | |
| 100083021 | TOWSON | MD | | 05/11/2022 | | 1,672 | | (25) | | | (25) | | 1,647 | 1,647 | | | |
| 100134382 | ALEXANDRIA | VA | | 10/27/2023 | | 568 | | (10) | | | (10) | | 558 | 558 | | | |
| 100148037 | PORT SAINT LUCIE | FL | | 04/10/2024 | | 758 | | (14) | | | (14) | | 744 | 744 | | | |
| 100147927 | WESTON | TX | | 04/08/2024 | | 928 | | | | | | | 928 | 928 | | | |
| 100162932 | GLENDALE | AZ | | 08/12/2024 | | 391 | | (7) | | | (7) | | 384 | 384 | | | |
| 100087261 | FOREST GROVE | OR | | 10/25/2022 | | 6,337 | | 401 | | | 401 | | 6,738 | 6,738 | | | |
| 100144234 | WILMINGTON | NC | | 03/07/2024 | | 894 | | (11) | | | (11) | | 883 | 883 | | | |
| 100101530 | SPANISH FORK | UT | | 04/26/2023 | | 1,072 | | 23 | | | 23 | | 1,095 | 1,095 | | | |
| 100100581 | LAWRENCEVILLE | GA | | 04/27/2023 | | 10,972 | | (375) | | | (375) | | 10,597 | 10,597 | | | |
| 100136618 | SAN BERNARDINO | CA | | 11/22/2023 | | 548 | | (23) | | | (23) | | 525 | 525 | | | |
| 100149958 | NORTH CHARLESTON | SC | | 06/07/2024 | | 771 | | (13) | | | (13) | | 758 | 758 | | | |
| 100120595 | LAKE ELSINORE | CA | | 08/18/2023 | | 552 | | (21) | | | (21) | | 531 | 531 | | | |
| 100120127 | REDDING | CA | | 08/11/2023 | | 847 | | (9) | | | (9) | | 838 | 838 | | | |
| 100030847 | QUEENS VILLAGE | NY | | 04/09/2019 | | 685 | | 192 | | | 192 | | 877 | 877 | | | |
| 100150730 | WOODLAND | CA | | 05/06/2024 | | 1,147 | | 80 | | | 80 | | 1,227 | 1,227 | | | |
| 100144201 | SALEM | OR | | 03/07/2024 | | 933 | | 2 | | | 2 | | 935 | 935 | | | |
| 100079917 | PORTLAND | OR | | 04/25/2022 | | 1,707 | | 43 | | | 43 | | 1,750 | 1,750 | | | |
| 100138752 | CHARLOTTE | NC | | 12/21/2023 | | 648 | | (5) | | | (5) | | 643 | 643 | | | |
| 100157919 | ATLANTA | GA | | 07/09/2024 | | 246 | | (1) | | | (1) | | 245 | 245 | | | |
| 100149178 | AUSTIN | TX | | 04/22/2024 | | 418 | | (26) | | | (26) | | 392 | 392 | | | |
| 100154205 | PORT SAINT LUCIE | FL | | 07/11/2024 | | 641 | | (32) | | | (32) | | 609 | 609 | | | |
| 100087371 | ST AUGUSTINE | FL | | 10/25/2022 | | 1,185 | | 42 | | | 42 | | 1,227 | 1,227 | | | |
| 100142829 | ATLANTA | GA | | 02/09/2024 | | 622 | | (12) | | | (12) | | 610 | 610 | | | |
| 100149437 | TAMPA | FL | | 04/24/2024 | | 1,045 | | 20 | | | 20 | | 1,065 | 1,065 | | | |
| 100103680 | VICTORVILLE | CA | | 05/08/2023 | | 681 | | (8) | | | (8) | | 673 | 673 | | | |
| 100071491 | HOMESTEAD | FL | | 10/26/2021 | | 1,566 | | (23) | | | (23) | | 1,543 | 1,543 | | | |
| 100159489 | MIDDLETOWN | DE | | 07/15/2024 | | 244 | | (7) | | | (7) | | 237 | 237 | | | |
| 100141625 | SNELLVILLE | GA | | 01/30/2024 | | 2,579 | | (66) | | | (66) | | 2,513 | 2,513 | | | |
| 100000446 | SANTA MARIA | CA | | 09/27/2016 | | 1,437 | | 148 | | | 148 | | 1,585 | 1,585 | | | |
| 100134344 | DAUPHIN ISLAND | AL | | 10/27/2023 | | 665 | | (10) | | | (10) | | 655 | 655 | | | |
| 100143111 | PRINCETON | TX | | 02/16/2024 | | 637 | | (14) | | | (14) | | 623 | 623 | | | |
| 100148911 | CONVERSE | TX | | 04/17/2024 | | 1,283 | | 183 | | | 183 | | 1,466 | 1,466 | | | |
| 100115231 | BLOOMINGBURG | NY | | 07/17/2023 | | 763 | | (23) | | | (23) | | 740 | 740 | | | |
| 100065137 | STERLING | VA | | 07/14/2021 | | 1,870 | | (48) | | | (48) | | 1,822 | 1,822 | | | |
| 100163095 | NAVARRE | FL | | 08/13/2024 | | 270 | | (5) | | | (5) | | 265 | 265 | | | |
| 100079982 | SURPRISE | AZ | | 04/25/2022 | | 772 | | (36) | | | (36) | | 736 | 736 | | | |
| 100159366 | ROSEVILLE | CA | | 07/15/2024 | | 321 | | 7 | | | 7 | | 328 | 328 | | | |
| 100101587 | NAPLES | FL | | 04/26/2023 | | 884 | | (14) | | | (14) | | 870 | 870 | | | |
| 100151307 | BAKERSFIELD | CA | | 05/10/2024 | | 1,490 | | 78 | | | 78 | | 1,568 | 1,568 | | | |
| 100117591 | GAITHERSBURG | MD | | 07/20/2023 | | 966 | | | | | | | 966 | 966 | | | |
| 100140310 | APEX | NC | | 01/18/2024 | | 4,662 | | (110) | | | (110) | | 4,552 | 4,552 | | | |
| 100156705 | RICHMOND HILL | GA | | 06/26/2024 | | 1,405 | | (50) | | | (50) | | 1,355 | 1,355 | | | |
| 100088146 | ROCKPORT | TX | | 10/25/2022 | | 666 | | (48) | | | (48) | | 618 | 618 | | | |
| 100117746 | ELK GROVE | CA | | 07/20/2023 | | 602 | | 16 | | | 16 | | 618 | 618 | | | |
| 100141086 | WATERBURY | CT | | 01/30/2024 | | 691 | | (17) | | | (17) | | 674 | 674 | | | |
| 100030869 | FLUSHING | NY | | 04/09/2019 | | 3,362 | | 153 | | | 153 | | 3,515 | 3,515 | | | |
| 100136925 | SAN TAN VALLEY | AZ | | 11/28/2023 | | 320 | | | | | | | 320 | 320 | | | |
| 100147690 | ALBUQUERQUE | NM | | 04/05/2024 | | 10,910 | | (329) | | | (329) | | 10,581 | 10,581 | | | |
| 100135406 | MALVERN | PA | | 11/13/2023 | | 770 | | 1 | | | 1 | | 771 | 771 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076692 | PHOENIX | AZ | | 12/30/2021 | | 1,605 | | (71) | | | (71) | | 1,534 | 1,534 | | | |
| 100117330 | MIAMI | FL | | 07/20/2023 | | 2,510 | | 688 | | | 688 | | 3,198 | 3,198 | | | |
| 100116323 | STATEN ISLAND | NY | | 07/20/2023 | | 1,684 | | 425 | | | 425 | | 2,109 | 2,109 | | | |
| 100029710 | LOS ANGELES | CA | | 10/26/2018 | | 748 | | 226 | | | 226 | | 974 | 974 | | | |
| 100107846 | BEAVERTON | OR | | 05/23/2023 | | 872 | | (20) | | | (20) | | 852 | 852 | | | |
| 100148845 | LEHI | UT | | 04/17/2024 | | 822 | | (5) | | | (5) | | 817 | 817 | | | |
| 100141266 | ODESSA | FL | | 01/30/2024 | | 2,292 | | (2) | | | (2) | | 2,290 | 2,290 | | | |
| 100118643 | BROOKLYN | NY | | 07/25/2023 | | 2,153 | | (45) | | | (45) | | 2,108 | 2,108 | | | |
| 100089607 | REDDING | CA | | 01/30/2023 | | 957 | | (26) | | | (26) | | 931 | 931 | | | |
| 100120130 | RALEIGH | NC | | 08/11/2023 | | 526 | | (12) | | | (12) | | 514 | 514 | | | |
| 100144360 | WACO | TX | | 03/07/2024 | | 748 | | (2) | | | (2) | | 746 | 746 | | | |
| 100146202 | GRAND JUNCTION | CO | | 03/19/2024 | | 698 | | (13) | | | (13) | | 685 | 685 | | | |
| 100116851 | LAS VEGAS | NV | | 07/20/2023 | | 1,089 | | 99 | | | 99 | | 1,188 | 1,188 | | | |
| 100156227 | COMBINE | TX | | 06/20/2024 | | 400 | | (24) | | | (24) | | 376 | 376 | | | |
| 100159365 | ROSEVILLE | CA | | 07/15/2024 | | 650 | | 15 | | | 15 | | 665 | 665 | | | |
| 100043401 | BOWIE | MD | | 08/13/2020 | | 2,671 | | 96 | | | 96 | | 2,767 | 2,767 | | | |
| 100148746 | BROKEN BOW | OK | | 04/17/2024 | | 727 | | (18) | | | (18) | | 709 | 709 | | | |
| 100158795 | LAKE HAVASU CITY | AZ | | 07/10/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100120032 | FRESNO | CA | | 08/11/2023 | | 941 | | (12) | | | (12) | | 929 | 929 | | | |
| 100043162 | VALLEJO | CA | | 05/28/2020 | | 817 | | (33) | | | (33) | | 784 | 784 | | | |
| 100157896 | BRADENTON | FL | | 07/09/2024 | | 340 | | 18 | | | 18 | | 358 | 358 | | | |
| 100136252 | MIRAMAR BEACH | FL | | 11/20/2023 | | 769 | | 2 | | | 2 | | 771 | 771 | | | |
| 100012957 | GAITHERSBURG | MD | | 05/25/2017 | | 1,540 | | 223 | | | 223 | | 1,763 | 1,763 | | | |
| 100148664 | MYRTLE BEACH | SC | | 04/15/2024 | | 903 | | (15) | | | (15) | | 888 | 888 | | | |
| 100068045 | BREMERTON | WA | | 09/23/2021 | | 1,881 | | (20) | | | (20) | | 1,861 | 1,861 | | | |
| 100029513 | ANN ARBOR | MI | | 10/26/2018 | | 1,385 | | 131 | | | 131 | | 1,516 | 1,516 | | | |
| 100108954 | GLENDALE | AZ | | 05/31/2023 | | 672 | | (37) | | | (37) | | 635 | 635 | | | |
| 4010059803 | Baton Rouge | LA | | 10/27/2023 | | 589 | | | | | | | 589 | 589 | | | |
| 100119257 | KISSIMMEE | FL | | 07/31/2023 | | 892 | | (2) | | | (2) | | 890 | 890 | | | |
| 100078730 | SEASIDE | OR | | 02/25/2022 | | 1,457 | | (32) | | | (32) | | 1,425 | 1,425 | | | |
| 100067422 | TEMECULA | CA | | 09/23/2021 | | 1,764 | | (52) | | | (52) | | 1,712 | 1,712 | | | |
| 100156629 | RALEIGH | NC | | 06/24/2024 | | 9,967 | | (260) | | | (260) | | 9,707 | 9,707 | | | |
| 100135800 | RANCHO CORDOVA | CA | | 11/10/2023 | | 1,150 | | 98 | | | 98 | | 1,248 | 1,248 | | | |
| 100118192 | SHAWNEE | KS | | 07/20/2023 | | 872 | | (13) | | | (13) | | 859 | 859 | | | |
| 100143876 | MARATHON | FL | | 03/06/2024 | | 581 | | (23) | | | (23) | | 558 | 558 | | | |
| 100147879 | SPARKS | NV | | 04/08/2024 | | 1,099 | | 38 | | | 38 | | 1,137 | 1,137 | | | |
| 100102790 | PENDLETON | IN | | 06/22/2023 | | 754 | | (23) | | | (23) | | 731 | 731 | | | |
| 100148080 | MIAMI | FL | | 04/10/2024 | | 742 | | (14) | | | (14) | | 728 | 728 | | | |
| 100134632 | FRIENDSWOOD | TX | | 10/30/2023 | | 615 | | (22) | | | (22) | | 593 | 593 | | | |
| 100117318 | FARMINGDALE | NY | | 07/20/2023 | | 1,527 | | 464 | | | 464 | | 1,991 | 1,991 | | | |
| 100117738 | AUSTIN | TX | | 07/20/2023 | | 783 | | (21) | | | (21) | | 762 | 762 | | | |
| 100110325 | MAYWOOD | NJ | | 06/30/2023 | | 932 | | (3) | | | (3) | | 929 | 929 | | | |
| 100151394 | ELLIJAY | GA | | 05/10/2024 | | 813 | | (4) | | | (4) | | 809 | 809 | | | |
| 100147846 | MELISSA | TX | | 04/08/2024 | | 903 | | (6) | | | (6) | | 897 | 897 | | | |
| 100144390 | DALWORTHINGTON GARDENS | TX | | 03/07/2024 | | 1,389 | | (30) | | | (30) | | 1,359 | 1,359 | | | |
| 100159364 | NORTH LAS VEGAS | NV | | 07/15/2024 | | 673 | | 13 | | | 13 | | 686 | 686 | | | |
| 100152235 | JACKSONVILLE BEACH | FL | | 05/17/2024 | | 775 | | (12) | | | (12) | | 763 | 763 | | | |
| 100054953 | RIVERSIDE | CA | | 03/23/2021 | | 1,152 | | (38) | | | (38) | | 1,114 | 1,114 | | | |
| 100100478 | PRESCOTT VALLEY | AZ | | 04/27/2023 | | 1,419 | | 238 | | | 238 | | 1,657 | 1,657 | | | |
| 100129687 | NASHVILLE | TN | | 09/29/2023 | | 835 | | (9) | | | (9) | | 826 | 826 | | | |
| 100140422 | RIVER RIDGE | LA | | 01/18/2024 | | 691 | | (20) | | | (20) | | 671 | 671 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142173 | WYLIE | TX | | 02/29/2024 | | 601 | | (28) | | | (28) | | 573 | 573 | | | |
| 100160094 | GAITHERSBURG | MD | | 07/17/2024 | | 433 | | (11) | | | (11) | | 422 | 422 | | | |
| 100154673 | MONROE | NY | | 07/19/2024 | | 518 | | (4) | | | (4) | | 514 | 514 | | | |
| 100140630 | HAVERHILL | MA | | 01/19/2024 | | 700 | | (12) | | | (12) | | 688 | 688 | | | |
| 100158642 | RICHMOND HILL | GA | | 07/10/2024 | | 489 | | (12) | | | (12) | | 477 | 477 | | | |
| 100115771 | FORT LAUDERDALE | FL | | 07/20/2023 | | 956 | | (6) | | | (6) | | 950 | 950 | | | |
| 100062139 | WEST BABYLON | NY | | 07/01/2021 | | 1,509 | | (23) | | | (23) | | 1,486 | 1,486 | | | |
| 100115875 | COLORADO SPRINGS | CO | | 07/20/2023 | | 4,925 | | 48 | | | 48 | | 4,973 | 4,973 | | | |
| 100131670 | PALM COAST | FL | | 10/06/2023 | | 960 | | 18 | | | 18 | | 978 | 978 | | | |
| 100115488 | ANAHEIM | CA | | 07/17/2023 | | 4,323 | | (16) | | | (16) | | 4,307 | 4,307 | | | |
| 100120756 | KIRKLAND | WA | | 08/25/2023 | | 2,121 | | (29) | | | (29) | | 2,092 | 2,092 | | | |
| 100114608 | LEOMINSTER | MA | | 06/29/2023 | | 493 | | (13) | | | (13) | | 480 | 480 | | | |
| 100140325 | AURORA | CO | | 01/18/2024 | | 782 | | (19) | | | (19) | | 763 | 763 | | | |
| 100144162 | SANFORD | NC | | 03/07/2024 | | 1,078 | | 16 | | | 16 | | 1,094 | 1,094 | | | |
| 100120378 | HOUSTON | TX | | 08/18/2023 | | 725 | | (21) | | | (21) | | 704 | 704 | | | |
| 100101606 | FRISCO | TX | | 04/26/2023 | | 948 | | (13) | | | (13) | | 935 | 935 | | | |
| 100158612 | PONTE VEDRA BEACH | FL | | 07/10/2024 | | 2,605 | | (20) | | | (20) | | 2,585 | 2,585 | | | |
| 100148580 | DES MOINES | WA | | 04/12/2024 | | 496 | | (13) | | | (13) | | 483 | 483 | | | |
| 100139089 | KEARNY | NJ | | 12/28/2023 | | 604 | | (11) | | | (11) | | 593 | 593 | | | |
| 100162533 | MIAMI | FL | | 08/12/2024 | | 195 | | (5) | | | (5) | | 190 | 190 | | | |
| 100155110 | NORTH ROYALTON | OH | | 07/19/2024 | | 24,696 | | (821) | | | (821) | | 23,875 | 23,875 | | | |
| 100161141 | WEEKI WACHEE | FL | | 07/24/2024 | | 633 | | | | | | | 633 | 633 | | | |
| 100143196 | YUMA | AZ | | 02/16/2024 | | 2,803 | | (87) | | | (87) | | 2,716 | 2,716 | | | |
| 100110485 | GRANBURY | TX | | 06/30/2023 | | 870 | | (10) | | | (10) | | 860 | 860 | | | |
| 100079390 | SUN CITY CENTER | FL | | 03/17/2022 | | 1,151 | | (64) | | | (64) | | 1,087 | 1,087 | | | |
| 100152223 | ARGYLE | TX | | 05/17/2024 | | 1,110 | | 110 | | | 110 | | 1,220 | 1,220 | | | |
| 100134145 | VALLEJO | CA | | 12/08/2023 | | 593 | | (9) | | | (9) | | 584 | 584 | | | |
| 100120728 | ELK GROVE VILLAGE | IL | | 08/25/2023 | | 804 | | (11) | | | (11) | | 793 | 793 | | | |
| 100151448 | SARASOTA | FL | | 05/10/2024 | | 829 | | 4 | | | 4 | | 833 | 833 | | | |
| 100133434 | STUART | FL | | 10/19/2023 | | 344 | | (12) | | | (12) | | 332 | 332 | | | |
| 100076699 | TEMPE | AZ | | 12/30/2021 | | 1,625 | | (70) | | | (70) | | 1,555 | 1,555 | | | |
| 100142606 | POINT | TX | | 02/08/2024 | | 754 | | (16) | | | (16) | | 738 | 738 | | | |
| 100147052 | OCEAN CITY | NJ | | 03/27/2024 | | 4,842 | | (73) | | | (73) | | 4,769 | 4,769 | | | |
| 100110159 | LARGO | FL | | 06/30/2023 | | 961 | | 17 | | | 17 | | 978 | 978 | | | |
| 100120317 | BRUNSWICK | GA | | 08/18/2023 | | 1,224 | | (25) | | | (25) | | 1,199 | 1,199 | | | |
| 100147616 | CAYCE | SC | | 04/04/2024 | | 682 | | (24) | | | (24) | | 658 | 658 | | | |
| 100103592 | NAPLES | FL | | 05/08/2023 | | 613 | | (28) | | | (28) | | 585 | 585 | | | |
| 100156626 | KAUFMAN | TX | | 06/24/2024 | | 551 | | (7) | | | (7) | | 544 | 544 | | | |
| 100136678 | HOMESTEAD | FL | | 01/25/2024 | | 636 | | (12) | | | (12) | | 624 | 624 | | | |
| 100159280 | FAIRFAX | VA | | 07/15/2024 | | 540 | | (10) | | | (10) | | 530 | 530 | | | |
| 100133843 | ELKRIDGE | MD | | 10/20/2023 | | 1,536 | | (22) | | | (22) | | 1,514 | 1,514 | | | |
| 100071673 | OREGON CITY | OR | | 10/14/2021 | | 2,285 | | (68) | | | (68) | | 2,217 | 2,217 | | | |
| 100140270 | NAPERVILLE | IL | | 01/18/2024 | | 685 | | (7) | | | (7) | | 678 | 678 | | | |
| 100088935 | MURRELLS INLET | SC | | 11/15/2022 | | 817 | | (6) | | | (6) | | 811 | 811 | | | |
| 100146982 | PORT SAINT LUCIE | FL | | 03/26/2024 | | 507 | | (8) | | | (8) | | 499 | 499 | | | |
| 100152192 | COMO | CO | | 05/17/2024 | | 1,216 | | 29 | | | 29 | | 1,245 | 1,245 | | | |
| 100082610 | LOS ANGELES | CA | | 04/14/2022 | | 3,151 | | 10 | | | 10 | | 3,161 | 3,161 | | | |
| 100148784 | LITTLE ELM | TX | | 04/17/2024 | | 963 | | (51) | | | (51) | | 912 | 912 | | | |
| 100147380 | HARRISONBURG | VA | | 05/08/2024 | | 712 | | (13) | | | (13) | | 699 | 699 | | | |
| 100131767 | LANHAM | MD | | 10/06/2023 | | 1,055 | | 71 | | | 71 | | 1,126 | 1,126 | | | |
| 100140886 | PALM BAY | FL | | 01/25/2024 | | 707 | | 44 | | | 44 | | 751 | 751 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161505 | BRIDGEPORT | CT | | 07/30/2024 | | 249 | | (4) | | | (4) | | 245 | 245 | | | |
| 100151500 | HENDERSON | NV | | 05/10/2024 | | 958 | | (13) | | | (13) | | 945 | 945 | | | |
| 100081677 | BAKERSFIELD | CA | | 03/21/2022 | | 1,736 | | (28) | | | (28) | | 1,708 | 1,708 | | | |
| 100147182 | WAILUKU | HI | | 03/28/2024 | | 559 | | (16) | | | (16) | | 543 | 543 | | | |
| 100055875 | SUNRISE | FL | | 03/26/2021 | | 1,995 | | (61) | | | (61) | | 1,934 | 1,934 | | | |
| 100055758 | KENT | WA | | 03/23/2021 | | 1,300 | | (54) | | | (54) | | 1,246 | 1,246 | | | |
| 100156097 | DURHAM | NC | | 06/18/2024 | | 552 | | (3) | | | (3) | | 549 | 549 | | | |
| 100100326 | SEAFORD | NY | | 04/27/2023 | | 1,316 | | 110 | | | 110 | | 1,426 | 1,426 | | | |
| 100145860 | CAPE CORAL | FL | | 03/15/2024 | | 936 | | (44) | | | (44) | | 892 | 892 | | | |
| 100152403 | RUSKIN | FL | | 05/17/2024 | | 1,390 | | 3 | | | 3 | | 1,393 | 1,393 | | | |
| 100101765 | ASBURY PARK | NJ | | 03/31/2023 | | 734 | | (10) | | | (10) | | 724 | 724 | | | |
| 100131989 | OREM | UT | | 10/13/2023 | | 803 | | (9) | | | (9) | | 794 | 794 | | | |
| 100134797 | SAN JOAQUIN | CA | | 10/30/2023 | | 4,550 | | (8) | | | (8) | | 4,542 | 4,542 | | | |
| 100108227 | MIAMI | FL | | 05/24/2023 | | 254 | | (11) | | | (11) | | 243 | 243 | | | |
| 100101545 | CHICO | CA | | 04/26/2023 | | 996 | | (3) | | | (3) | | 993 | 993 | | | |
| 100115578 | LOXAHATCHEE | FL | | 07/19/2023 | | 676 | | (11) | | | (11) | | 665 | 665 | | | |
| 100141405 | GULF SHORES | AL | | 01/30/2024 | | 751 | | 11 | | | 11 | | 762 | 762 | | | |
| 100100998 | TAMPA | FL | | 04/28/2023 | | 1,058 | | 88 | | | 88 | | 1,146 | 1,146 | | | |
| 100136506 | HIGHLAND | UT | | 11/20/2023 | | 1,173 | | 144 | | | 144 | | 1,317 | 1,317 | | | |
| 100084651 | BROWNSVILLE | TX | | 08/02/2022 | | 1,018 | | (46) | | | (46) | | 972 | 972 | | | |
| 100031210 | LOS ANGELES | CA | | 03/29/2019 | | 1,514 | | 196 | | | 196 | | 1,710 | 1,710 | | | |
| 100156068 | GROVETOWN | GA | | 06/18/2024 | | 527 | | (34) | | | (34) | | 493 | 493 | | | |
| 100131629 | PALM DESERT | CA | | 10/06/2023 | | 1,147 | | 35 | | | 35 | | 1,182 | 1,182 | | | |
| 100133565 | TAMPA | FL | | 10/23/2023 | | 845 | | 4 | | | 4 | | 849 | 849 | | | |
| 100148449 | LITTLE RIVER | SC | | 04/12/2024 | | 745 | | (11) | | | (11) | | 734 | 734 | | | |
| 100110416 | HINGHAM | MA | | 06/30/2023 | | 874 | | (12) | | | (12) | | 862 | 862 | | | |
| 100138087 | GRESHAM | OR | | 12/13/2023 | | 535 | | 49 | | | 49 | | 584 | 857 | | 273 | 273 |
| 100114791 | MESA | AZ | | 07/07/2023 | | 783 | | (16) | | | (16) | | 767 | 767 | | | |
| 100155889 | CHATHAM | LA | | 06/17/2024 | | 488 | | (11) | | | (11) | | 477 | 477 | | | |
| 100099951 | PALM COAST | FL | | 03/28/2023 | | 535 | | 10 | | | 10 | | 545 | 545 | | | |
| 100026682 | BALDWIN | NY | | 09/26/2018 | | 904 | | 216 | | | 216 | | 1,120 | 1,120 | | | |
| 100155144 | OVERGAARD | AZ | | 07/19/2024 | | 548 | | (43) | | | (43) | | 505 | 505 | | | |
| 100127958 | MESA | AZ | | 09/08/2023 | | 778 | | 3 | | | 3 | | 781 | 781 | | | |
| 100091023 | MORENO VALLEY | CA | | 01/31/2023 | | 568 | | (28) | | | (28) | | 540 | 540 | | | |
| 100132424 | MODESTO | CA | | 11/03/2023 | | 385 | | (16) | | | (16) | | 369 | 369 | | | |
| 100137804 | PHOENIX | AZ | | 12/08/2023 | | 711 | | 43 | | | 43 | | 754 | 754 | | | |
| 100136593 | DENVER | CO | | 11/22/2023 | | 4,555 | | 118 | | | 118 | | 4,673 | 4,673 | | | |
| 100070432 | MERCED | CA | | 09/23/2021 | | 1,810 | | (44) | | | (44) | | 1,766 | 1,766 | | | |
| 100153070 | MIDDLEBURG | FL | | 06/27/2024 | | 229 | | (7) | | | (7) | | 222 | 222 | | | |
| 100141419 | LAS VEGAS | NV | | 01/30/2024 | | 414 | | (15) | | | (15) | | 399 | 399 | | | |
| 100117810 | RANDOLPH | MA | | 07/20/2023 | | 288 | | 5 | | | 5 | | 293 | 293 | | | |
| 100149386 | BOISE | ID | | 04/24/2024 | | 990 | | (19) | | | (19) | | 971 | 971 | | | |
| 100120807 | MONTEBELLO | CA | | 08/25/2023 | | 1,635 | | (19) | | | (19) | | 1,616 | 1,616 | | | |
| 100150591 | WESTON | TX | | 05/03/2024 | | 905 | | 6 | | | 6 | | 911 | 911 | | | |
| 100135446 | SAINT AUGUSTINE | FL | | 11/13/2023 | | 1,389 | | | | | | | 1,389 | 1,389 | | | |
| 100154978 | RIVERVIEW | FL | | 07/19/2024 | | 569 | | (7) | | | (7) | | 562 | 562 | | | |
| 100164381 | DEBARY | FL | | 08/21/2024 | | 281 | | | | | | | 281 | 281 | | | |
| 100079920 | PERRY HALL | MD | | 04/08/2022 | | 2,373 | | 53 | | | 53 | | 2,426 | 2,426 | | | |
| 100144250 | SEATTLE | WA | | 03/08/2024 | | 884 | | 4 | | | 4 | | 888 | 888 | | | |
| 100078490 | COLONIA | NJ | | 02/02/2022 | | 1,607 | | (15) | | | (15) | | 1,592 | 1,592 | | | |
| 100152525 | DALLAS | TX | | 05/17/2024 | | 1,013 | | 48 | | | 48 | | 1,061 | 1,061 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100048723 | VAN NUYS | CA | | 11/20/2020 | | 1,500 | | (24) | | | (24) | | 1,476 | 1,476 | | | |
| 100152639 | CELINA | TX | | 05/17/2024 | | 894 | | 15 | | | 15 | | 909 | 909 | | | |
| 100115623 | WESTERVILLE | OH | | 07/19/2023 | | 703 | | (25) | | | (25) | | 678 | 678 | | | |
| 100115753 | FORT WORTH | TX | | 07/20/2023 | | 807 | | (16) | | | (16) | | 791 | 791 | | | |
| 100134898 | BUFORD | GA | | 10/30/2023 | | 628 | | (5) | | | (5) | | 623 | 623 | | | |
| 100117686 | DAVENPORT | FL | | 07/20/2023 | | 1,119 | | 58 | | | 58 | | 1,177 | 1,177 | | | |
| 100031351 | LONG BEACH | CA | | 03/29/2019 | | 1,517 | | 164 | | | 164 | | 1,681 | 1,681 | | | |
| 100092002 | FRANKLIN | OH | | 02/09/2023 | | (36,451) | | (42) | | | (42) | | (36,493) | (17,705) | | 18,789 | 18,789 |
| 100148029 | GULF SHORES | AL | | 04/10/2024 | | 739 | | (20) | | | (20) | | 719 | 719 | | | |
| 100132021 | KISSIMMEE | FL | | 10/13/2023 | | 771 | | 1 | | | 1 | | 772 | 772 | | | |
| 100129824 | CRESTLINE | CA | | 09/27/2023 | | 725 | | (9) | | | (9) | | 716 | 716 | | | |
| 100133402 | CONCORD | NC | | 11/21/2023 | | 602 | | (16) | | | (16) | | 586 | 586 | | | |
| 100084727 | LAVEEN | AZ | | 08/02/2022 | | 716 | | (35) | | | (35) | | 681 | 681 | | | |
| 100148339 | NORTH LAS VEGAS | NV | | 04/12/2024 | | 982 | | (5) | | | (5) | | 977 | 977 | | | |
| 100164294 | AUSTIN | TX | | 08/21/2024 | | 253 | | (5) | | | (5) | | 248 | 248 | | | |
| 100158743 | RENO | NV | | 07/10/2024 | | 242 | | (4) | | | (4) | | 238 | 238 | | | |
| 100079121 | RICHMOND | VA | | 02/24/2022 | | 1,673 | | (2) | | | (2) | | 1,671 | 1,671 | | | |
| 100132247 | MARICOPA | AZ | | 10/13/2023 | | 1,263 | | 101 | | | 101 | | 1,364 | 1,364 | | | |
| 100076565 | FRESNO | CA | | 12/16/2021 | | 1,302 | | (51) | | | (51) | | 1,251 | 1,251 | | | |
| 100150001 | FOWLER | CA | | 06/07/2024 | | 675 | | (12) | | | (12) | | 663 | 663 | | | |
| 100053781 | WAYNE | NJ | | 03/23/2021 | | 1,296 | | (62) | | | (62) | | 1,234 | 1,234 | | | |
| 100142493 | JERSEY CITY | NJ | | 03/08/2024 | | 593 | | (60) | | | (60) | | 533 | 533 | | | |
| 100129322 | CHARLOTTE | NC | | 09/25/2023 | | 790 | | 4 | | | 4 | | 794 | 794 | | | |
| 100134789 | TAMPA | FL | | 10/30/2023 | | 459 | | 5 | | | 5 | | 464 | 464 | | | |
| 100119980 | CROFTON | MD | | 08/11/2023 | | 946 | | 3 | | | 3 | | 949 | 949 | | | |
| 100087516 | MAPLE GROVE | MN | | 10/25/2022 | | 1,311 | | 60 | | | 60 | | 1,371 | 1,371 | | | |
| 100138691 | BAKERSFIELD | CA | | 02/02/2024 | | 806 | | (5) | | | (5) | | 801 | 801 | | | |
| 100080962 | MARTINEZ | CA | | 03/18/2022 | | 1,756 | | 29 | | | 29 | | 1,785 | 1,785 | | | |
| 100071900 | WOODLAND HILLS | CA | | 11/19/2021 | | 1,678 | | (87) | | | (87) | | 1,591 | 1,591 | | | |
| 100151287 | HUNTERSVILLE | NC | | 05/10/2024 | | 1,463 | | (18) | | | (18) | | 1,445 | 1,445 | | | |
| 100151552 | VICTORVILLE | CA | | 05/10/2024 | | 1,050 | | 106 | | | 106 | | 1,156 | 1,156 | | | |
| 100136242 | PROSPERITY | SC | | 11/20/2023 | | 762 | | 7 | | | 7 | | 769 | 769 | | | |
| 100111987 | ROCKAWAY BEACH | OR | | 06/29/2023 | | 1,749 | | 609 | | | 609 | | 2,358 | 2,358 | | | |
| 4010046844 | Cleveland | OH | | 03/22/2023 | | 766 | | (68) | | | (68) | | 698 | 698 | | | |
| 100079619 | EL CAJON | CA | | 04/08/2022 | | 1,349 | | (33) | | | (33) | | 1,316 | 1,316 | | | |
| 100129554 | MERCED | CA | | 09/29/2023 | | 1,058 | | 34 | | | 34 | | 1,092 | 1,092 | | | |
| 100118705 | LOGANDALE | NV | | 07/25/2023 | | 800 | | (24) | | | (24) | | 776 | 776 | | | |
| 100101957 | TRACY | CA | | 04/14/2023 | | 3,459 | | (20) | | | (20) | | 3,439 | 3,439 | | | |
| 100143249 | RIVERTON | UT | | 02/16/2024 | | 848 | | (12) | | | (12) | | 836 | 836 | | | |
| 100147026 | BOZEMAN | MT | | 03/27/2024 | | 907 | | (19) | | | (19) | | 888 | 888 | | | |
| 100136335 | BRADENTON | FL | | 11/20/2023 | | 764 | | 3 | | | 3 | | 767 | 767 | | | |
| 100151898 | MYRTLE BEACH | SC | | 07/10/2024 | | 230 | | (7) | | | (7) | | 223 | 223 | | | |
| 100081073 | LAS VEGAS | NV | | 03/18/2022 | | 1,877 | | 47 | | | 47 | | 1,924 | 1,924 | | | |
| 100151829 | BAKERSFIELD | CA | | 05/10/2024 | | 1,076 | | (41) | | | (41) | | 1,035 | 1,035 | | | |
| 100065134 | PLANO | TX | | 07/14/2021 | | 3,124 | | (81) | | | (81) | | 3,043 | 3,043 | | | |
| 100076462 | BOWIE | MD | | 12/21/2021 | | 1,515 | | (134) | | | (134) | | 1,381 | 1,381 | | | |
| 100144093 | FREDERICK | MD | | 03/07/2024 | | 767 | | (20) | | | (20) | | 747 | 747 | | | |
| 100079698 | BELTSVILLE | MD | | 04/08/2022 | | 1,869 | | 147 | | | 147 | | 2,016 | 2,016 | | | |
| 100141868 | HILLSIDE | NJ | | 03/27/2024 | | 577 | | (34) | | | (34) | | 543 | 543 | | | |
| 100128200 | MENAHGA | MN | | 09/18/2023 | | 775 | | 14 | | | 14 | | 789 | 789 | | | |
| 100137683 | WASILLA | AK | | 12/08/2023 | | 836 | | 8 | | | 8 | | 844 | 844 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148896 | MELISSA | TX | | 04/17/2024 | | 958 | | (31) | | | (31) | | 927 | 927 | | | |
| 100120062 | PARRISH | FL | | 08/11/2023 | | 817 | | 5 | | | 5 | | 822 | 822 | | | |
| 100142723 | SCAPPOOSE | OR | | 02/08/2024 | | 1,032 | | 15 | | | 15 | | 1,047 | 1,047 | | | |
| 100137857 | ELKINS PARK | PA | | 12/08/2023 | | 632 | | (18) | | | (18) | | 614 | 614 | | | |
| 100109347 | SONOITA | AZ | | 06/12/2023 | | 811 | | (20) | | | (20) | | 791 | 791 | | | |
| 100135189 | CHESTER | MD | | 11/07/2023 | | 697 | | (12) | | | (12) | | 685 | 685 | | | |
| 100026164 | POMONA | CA | | 09/20/2018 | | 1,554 | | 87 | | | 87 | | 1,641 | 1,641 | | | |
| 100065113 | WINCHESTER | CA | | 07/14/2021 | | 1,832 | | (50) | | | (50) | | 1,782 | 1,782 | | | |
| 100119360 | CUMMING | GA | | 07/31/2023 | | 860 | | (5) | | | (5) | | 855 | 855 | | | |
| 100103740 | LOMPOC | CA | | 05/08/2023 | | 635 | | (39) | | | (39) | | 596 | 596 | | | |
| 100103374 | CAPITOLA | CA | | 06/16/2023 | | 935 | | 10 | | | 10 | | 945 | 945 | | | |
| 100118628 | ELK GROVE | CA | | 07/25/2023 | | 935 | | (18) | | | (18) | | 917 | 917 | | | |
| 100020378 | RIPON | CA | | 07/27/2018 | | 2,096 | | 3 | | | 3 | | 2,099 | 2,099 | | | |
| 100121001 | HOT SPRINGS | AR | | 08/30/2023 | | 780 | | (7) | | | (7) | | 773 | 773 | | | |
| 100120102 | DECATUR | GA | | 08/11/2023 | | 9,462 | | (114) | | | (114) | | 9,348 | 9,348 | | | |
| 100114516 | ACTON AREA | CA | | 06/29/2023 | | 822 | | (41) | | | (41) | | 781 | 781 | | | |
| 100120327 | LONGMONT | CO | | 08/18/2023 | | 708 | | (10) | | | (10) | | 698 | 698 | | | |
| 100045287 | PHILADELPHIA | PA | | 11/25/2020 | | 1,034 | | (64) | | | (64) | | 970 | 970 | | | |
| 100080416 | PALM CITY | FL | | 04/14/2022 | | 1,361 | | (17) | | | (17) | | 1,344 | 1,344 | | | |
| 100148063 | NEW YORK | NY | | 04/10/2024 | | 814 | | (23) | | | (23) | | 791 | 791 | | | |
| 100139117 | RANDALLSTOWN | MD | | 12/28/2023 | | 643 | | (12) | | | (12) | | 631 | 631 | | | |
| 100086906 | LANCASTER | CA | | 09/21/2022 | | 693 | | (14) | | | (14) | | 679 | 679 | | | |
| 100136806 | WATERBURY | CT | | 11/27/2023 | | 564 | | (12) | | | (12) | | 552 | 552 | | | |
| 100158610 | HUNTERSVILLE | NC | | 07/10/2024 | | 248 | | (4) | | | (4) | | 244 | 244 | | | |
| 100152379 | BENTONVILLE | AR | | 05/17/2024 | | 745 | | (14) | | | (14) | | 731 | 731 | | | |
| 100079236 | FORT LAUDERDALE | FL | | 02/14/2022 | | 1,678 | | (17) | | | (17) | | 1,661 | 1,661 | | | |
| 100139294 | FORT LAUDERDALE | FL | | 12/28/2023 | | 632 | | (6) | | | (6) | | 626 | 626 | | | |
| 100083042 | GARDEN CITY | ID | | 05/11/2022 | | 1,084 | | (41) | | | (41) | | 1,043 | 1,043 | | | |
| 100116721 | (NEWHALL AREA) SANTA CLARITA | CA | | 07/20/2023 | | 2,121 | | 382 | | | 382 | | 2,503 | 2,503 | | | |
| 100140488 | GALVESTON | TX | | 01/19/2024 | | 601 | | 1 | | | 1 | | 602 | 602 | | | |
| 100147184 | PHOENIX | AZ | | 03/28/2024 | | 757 | | (7) | | | (7) | | 750 | 750 | | | |
| 100135380 | CUMMING | GA | | 11/13/2023 | | 1,948 | | 1 | | | 1 | | 1,949 | 1,949 | | | |
| 100114877 | CLERMONT | FL | | 07/10/2023 | | 805 | | (8) | | | (8) | | 797 | 797 | | | |
| 100069735 | MORENO VALLEY | CA | | 09/01/2021 | | 8,152 | | (16) | | | (16) | | 8,136 | 8,136 | | | |
| 100133950 | NANUET | NY | | 10/25/2023 | | 646 | | (23) | | | (23) | | 623 | 623 | | | |
| 100156418 | UNION | NJ | | 06/24/2024 | | 483 | | (9) | | | (9) | | 474 | 474 | | | |
| 100146968 | KATY | TX | | 03/26/2024 | | 737 | | (15) | | | (15) | | 722 | 722 | | | |
| 100148067 | BOGART | GA | | 04/10/2024 | | 737 | | (2) | | | (2) | | 735 | 735 | | | |
| 100155874 | BURLINGTON | WI | | 06/17/2024 | | 486 | | (12) | | | (12) | | 474 | 474 | | | |
| 100080770 | KISSIMMEE | FL | | 03/15/2022 | | 1,145 | | (70) | | | (70) | | 1,075 | 1,075 | | | |
| 100144083 | DENTON | TX | | 03/07/2024 | | 860 | | (1) | | | (1) | | 859 | 859 | | | |
| 100151116 | HUMMELSTOWN | PA | | 05/08/2024 | | 750 | | (14) | | | (14) | | 736 | 736 | | | |
| 100050375 | HUNTINGTON PARK | CA | | 11/20/2020 | | 908 | | 69 | | | 69 | | 977 | 977 | | | |
| 100154546 | HENDERSON | NV | | 06/14/2024 | | 674 | | (25) | | | (25) | | 649 | 649 | | | |
| 100120220 | NORTH HALEDON | NJ | | 08/18/2023 | | 743 | | (22) | | | (22) | | 721 | 721 | | | |
| 100115718 | SPOKANE | WA | | 07/20/2023 | | 885 | | (15) | | | (15) | | 870 | 870 | | | |
| 100149525 | PILLAGER | MN | | 04/26/2024 | | 732 | | (7) | | | (7) | | 725 | 725 | | | |
| 100086887 | CAPE CORAL | FL | | 10/07/2022 | | 1,009 | | (18) | | | (18) | | 991 | 991 | | | |
| 100100593 | GILBERT | AZ | | 04/27/2023 | | 695 | | (25) | | | (25) | | 670 | 670 | | | |
| 100110085 | PHOENIX | AZ | | 06/23/2023 | | 363 | | (8) | | | (8) | | 355 | 355 | | | |
| 100055428 | MILWAUKIE | OR | | 03/23/2021 | | 595 | | (27) | | | (27) | | 568 | 568 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156157 | PALMETTO | FL | | 07/25/2024 | | 223 | | (11) | | | (11) | | 212 | 212 | | | |
| 100116711 | FERNANDINA BEACH | FL | | 07/20/2023 | | 1,684 | | 595 | | | 595 | | 2,279 | 2,279 | | | |
| 100130449 | HOUSTON | TX | | 09/28/2023 | | 2,072 | | (73) | | | (73) | | 1,999 | 1,999 | | | |
| 100148772 | OVERLAND PARK | KS | | 04/17/2024 | | 716 | | (15) | | | (15) | | 701 | 701 | | | |
| 100162037 | LOVELAND | CO | | 07/31/2024 | | 2,264 | | (11) | | | (11) | | 2,253 | 2,253 | | | |
| 100159281 | PACKWOOD | WA | | 07/15/2024 | | 230 | | (7) | | | (7) | | 223 | 223 | | | |
| 100150828 | GARLAND | TX | | 05/08/2024 | | 731 | | (10) | | | (10) | | 721 | 721 | | | |
| 100076646 | BRAWLEY | CA | | 12/16/2021 | | 1,503 | | (89) | | | (89) | | 1,414 | 1,414 | | | |
| 100160214 | DANVILLE | IN | | 07/18/2024 | | 333 | | 12 | | | 12 | | 345 | 345 | | | |
| 100159218 | CHARLOTTE | NC | | 07/15/2024 | | 240 | | (7) | | | (7) | | 233 | 233 | | | |
| 100146608 | MESA | AZ | | 03/20/2024 | | 587 | | (15) | | | (15) | | 572 | 572 | | | |
| 100148323 | HENDERSON | NV | | 04/12/2024 | | 951 | | (22) | | | (22) | | 929 | 929 | | | |
| 100134809 | PLACENTIA | CA | | 10/30/2023 | | 726 | | (8) | | | (8) | | 718 | 718 | | | |
| 100089749 | DORAL | FL | | 12/02/2022 | | 716 | | (35) | | | (35) | | 681 | 681 | | | |
| 100130173 | GARDNER | MA | | 11/15/2023 | | 537 | | (21) | | | (21) | | 516 | 516 | | | |
| 100141258 | WINTER GARDEN | FL | | 01/30/2024 | | 631 | | (15) | | | (15) | | 616 | 616 | | | |
| 100090937 | LAUREL | MD | | 01/31/2023 | | 629 | | (10) | | | (10) | | 619 | 619 | | | |
| 100151364 | EUGENE | OR | | 05/10/2024 | | 489 | | (9) | | | (9) | | 480 | 480 | | | |
| 100138847 | NORTH PLAINFIELD | NJ | | 12/21/2023 | | 731 | | (17) | | | (17) | | 714 | 714 | | | |
| 100139250 | WINDSOR MILL | MD | | 12/28/2023 | | 631 | | (2) | | | (2) | | 629 | 629 | | | |
| 100114762 | NEW YORK | NY | | 07/07/2023 | | 7,647 | | (147) | | | (147) | | 7,500 | 7,500 | | | |
| 100148724 | ATLANTA | GA | | 04/17/2024 | | 747 | | (19) | | | (19) | | 728 | 728 | | | |
| 100118698 | WALNUT CREEK | CA | | 07/25/2023 | | 819 | | (26) | | | (26) | | 793 | 793 | | | |
| 100141395 | RICHMOND | TX | | 01/30/2024 | | 627 | | (10) | | | (10) | | 617 | 617 | | | |
| 100028953 | PALMDALE | CA | | 10/26/2018 | | 1,747 | | 51 | | | 51 | | 1,798 | 1,798 | | | |
| 100161519 | HESPERIA | CA | | 07/30/2024 | | 197 | | (2) | | | (2) | | 195 | 195 | | | |
| 100116975 | HUFFMAN | TX | | 07/20/2023 | | 1,219 | | 121 | | | 121 | | 1,340 | 1,340 | | | |
| 100080217 | METHUEN | MA | | 02/25/2022 | | 2,248 | | 55 | | | 55 | | 2,303 | 2,303 | | | |
| 100161458 | OVERLAND PARK | KS | | 07/30/2024 | | 482 | | (14) | | | (14) | | 468 | 468 | | | |
| 100080844 | HOLLYWOOD | FL | | 03/10/2022 | | 1,008 | | (85) | | | (85) | | 923 | 923 | | | |
| 100161364 | TEMECULA | CA | | 07/25/2024 | | 292 | | (2) | | | (2) | | 290 | 290 | | | |
| 100156650 | SAINT CHARLES | MO | | 06/24/2024 | | 530 | | (10) | | | (10) | | 520 | 520 | | | |
| 100143242 | SALEM | OR | | 02/16/2024 | | 929 | | 18 | | | 18 | | 947 | 947 | | | |
| 100081189 | SANTA ROSA | CA | | 03/18/2022 | | 1,793 | | 41 | | | 41 | | 1,834 | 1,834 | | | |
| 100148236 | ANNA | TX | | 04/12/2024 | | 838 | | (11) | | | (11) | | 827 | 827 | | | |
| 100137766 | WILDWOOD | NJ | | 12/08/2023 | | 757 | | (8) | | | (8) | | 749 | 749 | | | |
| 100108105 | JARRELL | TX | | 05/24/2023 | | 1,586 | | (54) | | | (54) | | 1,532 | 1,532 | | | |
| 100156735 | WEST SACRAMENTO | CA | | 06/26/2024 | | 527 | | (19) | | | (19) | | 508 | 508 | | | |
| 100134803 | ANAHEIM | CA | | 10/30/2023 | | 497 | | (5) | | | (5) | | 492 | 492 | | | |
| 100114797 | LAS VEGAS | NV | | 07/10/2023 | | 790 | | 4 | | | 4 | | 794 | 794 | | | |
| 100087186 | NORTHVILLE | MI | | 10/25/2022 | | 2,058 | | 167 | | | 167 | | 2,225 | 2,225 | | | |
| 100158792 | PORTLAND | OR | | 07/10/2024 | | 260 | | (5) | | | (5) | | 255 | 255 | | | |
| 100150781 | SOUTHINGTON | CT | | 05/07/2024 | | 518 | | (5) | | | (5) | | 513 | 513 | | | |
| 100140600 | SAN MATEO | CA | | 01/19/2024 | | 4,597 | | (111) | | | (111) | | 4,486 | 4,486 | | | |
| 100138006 | LAKEVILLE | MN | | 12/13/2023 | | 685 | | (14) | | | (14) | | 671 | 671 | | | |
| 100156436 | ELKRIDGE | MD | | 06/24/2024 | | 481 | | (5) | | | (5) | | 476 | 476 | | | |
| 100090077 | SACRAMENTO | CA | | 01/13/2023 | | 655 | | (18) | | | (18) | | 637 | 637 | | | |
| 100158667 | PORT SAINT LUCIE | FL | | 07/10/2024 | | 243 | | (4) | | | (4) | | 239 | 239 | | | |
| 100137125 | EL CAJON | CA | | 11/28/2023 | | 668 | | (22) | | | (22) | | 646 | 646 | | | |
| 100141563 | BALTIMORE | MD | | 01/30/2024 | | 565 | | (21) | | | (21) | | 544 | 544 | | | |
| 100129673 | GROVELAND | FL | | 09/29/2023 | | 710 | | (1) | | | (1) | | 709 | 709 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109159 | BAKERSFIELD | CA | | 07/21/2023 | | 817 | | (15) | | | (15) | | 802 | 802 | | | |
| 100147806 | HEMET | CA | | 04/08/2024 | | 858 | | (7) | | | (7) | | 851 | 851 | | | |
| 100136930 | GULF SHORES | AL | | 11/28/2023 | | 756 | | 16 | | | 16 | | 772 | 772 | | | |
| 100138335 | TEMECULA | CA | | 12/18/2023 | | 751 | | (14) | | | (14) | | 737 | 737 | | | |
| 100150212 | HOLLYWOOD | FL | | 04/30/2024 | | 663 | | (32) | | | (32) | | 631 | 631 | | | |
| 100158506 | HOUSTON | TX | | 07/10/2024 | | 1,804 | | (118) | | | (118) | | 1,686 | 1,686 | | | |
| 100143184 | NEW ORLEANS | LA | | 02/16/2024 | | 746 | | (17) | | | (17) | | 729 | 729 | | | |
| 100128477 | PROSPER | TX | | 09/15/2023 | | 736 | | (7) | | | (7) | | 729 | 729 | | | |
| 100131918 | GLEN ELLYN | IL | | 10/13/2023 | | 713 | | (17) | | | (17) | | 696 | 696 | | | |
| 100143180 | ALLEN | TX | | 02/16/2024 | | 823 | | (11) | | | (11) | | 812 | 812 | | | |
| 100108435 | BURBANK | CA | | 05/25/2023 | | 771 | | (22) | | | (22) | | 749 | 749 | | | |
| 100048296 | BRICK | NJ | | 11/20/2020 | | 1,501 | | (74) | | | (74) | | 1,427 | 1,427 | | | |
| 100158801 | MIDDLETOWN | DE | | 07/10/2024 | | 241 | | (4) | | | (4) | | 237 | 237 | | | |
| 100133801 | SPRING | TX | | 10/20/2023 | | 394 | | (12) | | | (12) | | 382 | 382 | | | |
| 100091781 | LAKELAND | FL | | 01/30/2023 | | 4,200 | | (143) | | | (143) | | 4,057 | 4,057 | | | |
| 100144050 | BYRDSTOWN | TN | | 03/07/2024 | | 759 | | (17) | | | (17) | | 742 | 742 | | | |
| 100081427 | LAS VEGAS | NV | | 03/18/2022 | | 1,688 | | 49 | | | 49 | | 1,737 | 1,737 | | | |
| 100151571 | LAWRENCEVILLE | GA | | 05/10/2024 | | 1,767 | | (31) | | | (31) | | 1,736 | 1,736 | | | |
| 100144271 | PROVIDENCE | RI | | 03/07/2024 | | 385 | | 7 | | | 7 | | 392 | 392 | | | |
| 100151342 | DECATUR | GA | | 05/10/2024 | | 735 | | (21) | | | (21) | | 714 | 714 | | | |
| 100119488 | GEORGETOWN | ME | | 07/28/2023 | | 724 | | (19) | | | (19) | | 705 | 705 | | | |
| 100065197 | HARRISBURG | NC | | 07/14/2021 | | 2,242 | | (42) | | | (42) | | 2,200 | 2,200 | | | |
| 100071964 | TULARE | CA | | 11/19/2021 | | 1,447 | | (123) | | | (123) | | 1,324 | 1,324 | | | |
| 100116692 | WALTHAM | MA | | 07/20/2023 | | 1,591 | | 516 | | | 516 | | 2,107 | 2,107 | | | |
| 100135520 | MINNEOLA | FL | | 11/13/2023 | | 1,285 | | 16 | | | 16 | | 1,301 | 1,301 | | | |
| 100156566 | HENRICO | VA | | 06/24/2024 | | 993 | | (23) | | | (23) | | 970 | 970 | | | |
| 100164875 | LAS VEGAS | NV | | 08/26/2024 | | 279 | | | | | | | 279 | 279 | | | |
| 100148793 | WINCHESTER | CA | | 04/17/2024 | | 691 | | 31 | | | 31 | | 722 | 722 | | | |
| 100109077 | WILMINGTON | DE | | 06/05/2023 | | 842 | | (5) | | | (5) | | 837 | 837 | | | |
| 100144569 | CLINTON TOWNSHIP | MI | | 04/26/2024 | | 1,780 | | (68) | | | (68) | | 1,712 | 1,712 | | | |
| 100152758 | ORLANDO | FL | | 05/22/2024 | | 403 | | (22) | | | (22) | | 381 | 381 | | | |
| 100158888 | MARANA | AZ | | 07/12/2024 | | 339 | | 14 | | | 14 | | 353 | 353 | | | |
| 100150718 | MELISSA | TX | | 05/06/2024 | | 758 | | (13) | | | (13) | | 745 | 745 | | | |
| 100029465 | BROOKLYN | NY | | 10/26/2018 | | 3,365 | | 196 | | | 196 | | 3,561 | 3,561 | | | |
| 100110342 | CENTRALIA | WA | | 06/30/2023 | | 783 | | (10) | | | (10) | | 773 | 773 | | | |
| 100150989 | GILBERT | AZ | | 05/08/2024 | | 1,061 | | (28) | | | (28) | | 1,033 | 1,033 | | | |
| 100148284 | LAS VEGAS | NV | | 04/12/2024 | | 542 | | (7) | | | (7) | | 535 | 535 | | | |
| 100129318 | VANCOUVER | WA | | 09/25/2023 | | 844 | | 11 | | | 11 | | 855 | 855 | | | |
| 100158923 | ARLINGTON | TX | | 07/12/2024 | | 266 | | (5) | | | (5) | | 261 | 261 | | | |
| 100142934 | ROSSVILLE | GA | | 02/09/2024 | | 928 | | (28) | | | (28) | | 900 | 900 | | | |
| 100118671 | GLEN COVE | NY | | 07/25/2023 | | 1,246 | | (18) | | | (18) | | 1,228 | 1,228 | | | |
| 100134353 | CONOVER | NC | | 10/27/2023 | | 640 | | (20) | | | (20) | | 620 | 620 | | | |
| 100150866 | OXON HILL | MD | | 05/08/2024 | | 826 | | (15) | | | (15) | | 811 | 811 | | | |
| 100102015 | HIGHLAND VILLAGE | TX | | 04/14/2023 | | 858 | | | | | | | 858 | 858 | | | |
| 100155880 | AVENTURA | FL | | 06/17/2024 | | 450 | | (12) | | | (12) | | 438 | 438 | | | |
| 100131984 | DURHAM | NC | | 10/13/2023 | | 844 | | (3) | | | (3) | | 841 | 841 | | | |
| 100057886 | ASHLAND | OR | | 06/30/2021 | | 1,757 | | (55) | | | (55) | | 1,702 | 1,702 | | | |
| 100158721 | MODESTO | CA | | 07/10/2024 | | 241 | | (5) | | | (5) | | 236 | 236 | | | |
| 100136644 | HESPERIA | CA | | 11/22/2023 | | 599 | | 7 | | | 7 | | 606 | 606 | | | |
| 100110734 | WEST PALM BEACH | FL | | 08/11/2023 | | 740 | | (26) | | | (26) | | 714 | 714 | | | |
| 100084798 | NORTH EAST | MD | | 08/02/2022 | | 1,081 | | (1) | | | (1) | | 1,080 | 1,080 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161007 | WHITNEY | TX | | 07/24/2024 | | 247 | | (6) | | | (6) | | 241 | 241 | | | |
| 100088065 | PHILADELPHIA | PA | | 10/25/2022 | | 864 | | (16) | | | (16) | | 848 | 848 | | | |
| 100158111 | LARGO | FL | | 07/09/2024 | | 266 | | (1) | | | (1) | | 265 | 265 | | | |
| 100143263 | MERCED | CA | | 02/16/2024 | | 862 | | (11) | | | (11) | | 851 | 851 | | | |
| 100136069 | BEECH MOUNTAIN | NC | | 11/16/2023 | | 574 | | (28) | | | (28) | | 546 | 546 | | | |
| 100087974 | ARLINGTON | TX | | 10/25/2022 | | 815 | | (3) | | | (3) | | 812 | 812 | | | |
| 100130206 | ELK GROVE VILLAGE | IL | | 11/15/2023 | | 689 | | (16) | | | (16) | | 673 | 673 | | | |
| 100135095 | SADDLE BROOK | NJ | | 11/01/2023 | | 1,026 | | 11 | | | 11 | | 1,037 | 1,037 | | | |
| 100135349 | WINDERMERE | FL | | 11/13/2023 | | 1,396 | | (5) | | | (5) | | 1,391 | 1,391 | | | |
| 100084628 | HEMET | CA | | 08/02/2022 | | 913 | | (37) | | | (37) | | 876 | 876 | | | |
| 100029092 | LOS ANGELES | CA | | 10/26/2018 | | 1,086 | | 216 | | | 216 | | 1,302 | 1,302 | | | |
| 100131711 | MODESTO | CA | | 10/06/2023 | | 943 | | 44 | | | 44 | | 987 | 987 | | | |
| 100055328 | MINNEAPOLIS | MN | | 03/23/2021 | | 1,552 | | (22) | | | (22) | | 1,530 | 1,530 | | | |
| 100109112 | DANBURY | CT | | 06/05/2023 | | 733 | | (21) | | | (21) | | 712 | 712 | | | |
| 100158821 | LAS VEGAS | NV | | 07/10/2024 | | 636 | | (18) | | | (18) | | 618 | 618 | | | |
| 100119638 | TOMBALL | TX | | 08/04/2023 | | 705 | | (14) | | | (14) | | 691 | 691 | | | |
| 100101560 | ASHLAND | OR | | 04/26/2023 | | 965 | | 6 | | | 6 | | 971 | 971 | | | |
| 100141324 | MARANA | AZ | | 01/30/2024 | | 713 | | (4) | | | (4) | | 709 | 709 | | | |
| 100148919 | SAINT LOUIS | MO | | 04/17/2024 | | 718 | | (13) | | | (13) | | 705 | 705 | | | |
| 100030792 | REDMOND | WA | | 04/09/2019 | | 915 | | 48 | | | 48 | | 963 | 963 | | | |
| 100103626 | PALMDALE | CA | | 05/08/2023 | | 1,715 | | (37) | | | (37) | | 1,678 | 1,678 | | | |
| 100154664 | CHARLOTTE | NC | | 07/19/2024 | | 509 | | (21) | | | (21) | | 488 | 488 | | | |
| 100153887 | SALISBURY | NC | | 06/05/2024 | | 467 | | (11) | | | (11) | | 456 | 456 | | | |
| 100070400 | BURKE | VA | | 09/23/2021 | | 1,593 | | (49) | | | (49) | | 1,544 | 1,544 | | | |
| 100144140 | CHICAGO | IL | | 03/07/2024 | | 776 | | (4) | | | (4) | | 772 | 772 | | | |
| 100137690 | HOSCHTON | GA | | 12/08/2023 | | 723 | | (12) | | | (12) | | 711 | 711 | | | |
| 100153266 | HILTON HEAD ISLAND | SC | | 05/30/2024 | | 799 | | (5) | | | (5) | | 794 | 794 | | | |
| 100135218 | UNION HALL | VA | | 11/08/2023 | | 779 | | 17 | | | 17 | | 796 | 796 | | | |
| 100116715 | PLACENTIA | CA | | 07/20/2023 | | 1,316 | | 200 | | | 200 | | 1,516 | 1,516 | | | |
| 100129721 | PARKVILLE | MD | | 09/29/2023 | | 928 | | 13 | | | 13 | | 941 | 941 | | | |
| 100155284 | PINELLAS PARK | FL | | 07/19/2024 | | 356 | | (18) | | | (18) | | 338 | 338 | | | |
| 100135442 | SARATOGA SPRINGS | UT | | 11/13/2023 | | 837 | | 17 | | | 17 | | 854 | 854 | | | |
| 100115047 | LAVEEN | AZ | | 07/14/2023 | | 728 | | (3) | | | (3) | | 725 | 725 | | | |
| 100116844 | SANTAQUIN | UT | | 07/20/2023 | | 1,720 | | 405 | | | 405 | | 2,125 | 2,125 | | | |
| 100078850 | TOMS RIVER | NJ | | 02/24/2022 | | 1,575 | | (35) | | | (35) | | 1,540 | 1,540 | | | |
| 100065766 | REDONDO BEACH | CA | | 07/28/2021 | | 1,803 | | (30) | | | (30) | | 1,773 | 1,773 | | | |
| 100060177 | BOISE | ID | | 06/25/2021 | | 1,830 | | (32) | | | (32) | | 1,798 | 1,798 | | | |
| 100133468 | KYLE | TX | | 10/19/2023 | | 5,286 | | (156) | | | (156) | | 5,130 | 5,130 | | | |
| 100080029 | BEND | OR | | 04/08/2022 | | 1,886 | | 9 | | | 9 | | 1,895 | 1,895 | | | |
| 100148730 | CLERMONT | FL | | 04/17/2024 | | 744 | | (20) | | | (20) | | 724 | 724 | | | |
| 100055683 | ORLAND | CA | | 03/23/2021 | | 1,797 | | (85) | | | (85) | | 1,712 | 1,712 | | | |
| 100118165 | CHARLOTTE | NC | | 07/20/2023 | | 402 | | (19) | | | (19) | | 383 | 383 | | | |
| 100137085 | FRESNO | CA | | 11/28/2023 | | 873 | | 26 | | | 26 | | 899 | 899 | | | |
| 100140074 | MERIDIAN | ID | | 01/09/2024 | | 613 | | (7) | | | (7) | | 606 | 606 | | | |
| 100128725 | FLETCHER | NC | | 09/21/2023 | | 677 | | (11) | | | (11) | | 666 | 666 | | | |
| 100013875 | CARMICHAEL | CA | | 05/25/2017 | | 1,789 | | 206 | | | 206 | | 1,995 | 1,995 | | | |
| 100110343 | JOHNS CREEK | GA | | 06/30/2023 | | 634 | | (6) | | | (6) | | 628 | 628 | | | |
| 100137343 | AUSTIN | TX | | 12/01/2023 | | 614 | | (20) | | | (20) | | 594 | 594 | | | |
| 100134684 | VICTORVILLE | CA | | 10/30/2023 | | 37,411 | | (792) | | | (792) | | 36,619 | 36,619 | | | |
| 100161028 | BUENA VISTA | CO | | 07/24/2024 | | 242 | | (6) | | | (6) | | 236 | 236 | | | |
| 100143094 | WEST BLOOMFIELD | MI | | 02/16/2024 | | 762 | | (8) | | | (8) | | 754 | 754 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013313 | ARVERNE | NY | | 05/25/2017 | | 1,225 | | 284 | | | 284 | | 1,509 | 1,509 | | | |
| 100079601 | MCHENRY | IL | | 04/25/2022 | | 692 | | (31) | | | (31) | | 661 | 661 | | | |
| 100060285 | FRISCO | TX | | 06/25/2021 | | 1,901 | | (40) | | | (40) | | 1,861 | 1,861 | | | |
| 100024820 | SANTA ANA | CA | | 09/20/2018 | | 1,459 | | 196 | | | 196 | | 1,655 | 1,655 | | | |
| 100128875 | MORRISON | CO | | 09/21/2023 | | 491 | | (13) | | | (13) | | 478 | 478 | | | |
| 100153269 | HUTCHINSON ISLAND | FL | | 05/30/2024 | | 1,447 | | 4 | | | 4 | | 1,451 | 1,451 | | | |
| 100161557 | CELINA | TX | | 07/30/2024 | | 241 | | (8) | | | (8) | | 233 | 233 | | | |
| 100075641 | PINON HILLS | CA | | 12/01/2021 | | 1,178 | | (23) | | | (23) | | 1,155 | 1,155 | | | |
| 100078266 | LAKE WORTH | FL | | 02/10/2022 | | 1,494 | | (87) | | | (87) | | 1,407 | 1,407 | | | |
| 4010068035 | Maple Heights | OH | | 02/29/2024 | | 650 | | (53) | | | (53) | | 597 | 597 | | | |
| 100065195 | HAMPTON | NH | | 07/14/2021 | | 1,979 | | (36) | | | (36) | | 1,943 | 1,943 | | | |
| 100151120 | LAKE FREDERICK | VA | | 05/08/2024 | | 886 | | 4 | | | 4 | | 890 | 890 | | | |
| 100081345 | LONG BRANCH | NJ | | 03/18/2022 | | 1,784 | | 46 | | | 46 | | 1,830 | 1,830 | | | |
| 100029171 | NEWTON | MA | | 10/26/2018 | | 1,480 | | 202 | | | 202 | | 1,682 | 1,682 | | | |
| 100079022 | NORTH LAS VEGAS | NV | | 02/24/2022 | | 3,300 | | (64) | | | (64) | | 3,236 | 3,236 | | | |
| 100159935 | MIAMI | FL | | 08/16/2024 | | 234 | | (8) | | | (8) | | 226 | 226 | | | |
| 100156569 | FONTANA | CA | | 06/24/2024 | | 448 | | (11) | | | (11) | | 437 | 437 | | | |
| 100088265 | CLIFTON | NJ | | 10/17/2022 | | 933 | | (24) | | | (24) | | 909 | 909 | | | |
| 100149594 | VISALIA | CA | | 04/26/2024 | | 814 | | (13) | | | (13) | | 801 | 801 | | | |
| 100157998 | BREA | CA | | 07/09/2024 | | 507 | | (8) | | | (8) | | 499 | 499 | | | |
| 100100051 | GEORGETOWN | DE | | 03/28/2023 | | 921 | | (30) | | | (30) | | 891 | 891 | | | |
| 100132077 | AVENTURA | FL | | 10/13/2023 | | 783 | | (7) | | | (7) | | 776 | 776 | | | |
| 100081219 | PROSPER | TX | | 03/18/2022 | | 1,811 | | 68 | | | 68 | | 1,879 | 1,879 | | | |
| 100126407 | HAVERSTRAW | NY | | 08/30/2023 | | 748 | | (14) | | | (14) | | 734 | 734 | | | |
| 100054661 | PONTE VEDRA BEACH | FL | | 03/23/2021 | | 1,400 | | (52) | | | (52) | | 1,348 | 1,348 | | | |
| 100129279 | WOODSTOCK | GA | | 09/25/2023 | | 863 | | 9 | | | 9 | | 872 | 872 | | | |
| 100117687 | WOODLAND PARK | NJ | | 07/20/2023 | | 969 | | 33 | | | 33 | | 1,002 | 1,002 | | | |
| 100065368 | WINDERMERE | FL | | 07/28/2021 | | 1,862 | | (27) | | | (27) | | 1,835 | 1,835 | | | |
| 100138114 | YULEE | FL | | 12/14/2023 | | 991 | | 3 | | | 3 | | 994 | 994 | | | |
| 100135270 | INYOKERN | CA | | 11/08/2023 | | 995 | | 15 | | | 15 | | 1,010 | 1,010 | | | |
| 100142403 | HIGHLAND PARK | IL | | 02/02/2024 | | 602 | | (15) | | | (15) | | 587 | 587 | | | |
| 100119543 | WEST SACRAMENTO | CA | | 07/28/2023 | | 794 | | (7) | | | (7) | | 787 | 787 | | | |
| 100065490 | TAMPA | FL | | 07/28/2021 | | 1,504 | | (57) | | | (57) | | 1,447 | 1,447 | | | |
| 100161512 | TACOMA | WA | | 07/30/2024 | | 223 | | (4) | | | (4) | | 219 | 219 | | | |
| 100089035 | AUBURN | WA | | 11/04/2022 | | 1,124 | | (13) | | | (13) | | 1,111 | 1,111 | | | |
| 100109391 | NEW HAVEN | CT | | 06/13/2023 | | 781 | | (18) | | | (18) | | 763 | 763 | | | |
| 100081479 | SURPRISE | AZ | | 03/18/2022 | | 2,172 | | 104 | | | 104 | | 2,276 | 2,276 | | | |
| 100149605 | CHARLOTTE | NC | | 04/26/2024 | | 885 | | (2) | | | (2) | | 883 | 883 | | | |
| 100079886 | GERMANTOWN | MD | | 04/08/2022 | | 1,783 | | 92 | | | 92 | | 1,875 | 1,875 | | | |
| 100163004 | MECHANICSVILLE | VA | | 08/13/2024 | | 252 | | (6) | | | (6) | | 246 | 246 | | | |
| 100159237 | OWINGS MILLS | MD | | 07/15/2024 | | 264 | | (5) | | | (5) | | 259 | 259 | | | |
| 100132293 | LOGANVILLE | GA | | 10/13/2023 | | 926 | | 13 | | | 13 | | 939 | 939 | | | |
| 100109647 | FONTANA | CA | | 06/14/2023 | | 1,301 | | 2 | | | 2 | | 1,303 | 1,303 | | | |
| 100083045 | HONOLULU | HI | | 05/11/2022 | | 912 | | (38) | | | (38) | | 874 | 874 | | | |
| 100109242 | PALM COAST | FL | | 07/21/2023 | | 838 | | 17 | | | 17 | | 855 | 855 | | | |
| 100151543 | BRADENTON | FL | | 05/10/2024 | | 1,095 | | 69 | | | 69 | | 1,164 | 1,164 | | | |
| 100157788 | EAST STROUDSBURG | PA | | 08/01/2024 | | 171 | | (7) | | | (7) | | 164 | 164 | | | |
| 100134286 | MIAMI | FL | | 10/27/2023 | | 740 | | (10) | | | (10) | | 730 | 730 | | | |
| 100148517 | STEPHENVILLE | TX | | 04/12/2024 | | 4,999 | | (79) | | | (79) | | 4,920 | 4,920 | | | |
| 100081451 | HENDERSON | NV | | 03/18/2022 | | 1,846 | | 69 | | | 69 | | 1,915 | 1,915 | | | |
| 100128195 | HENDERSON | NV | | 09/18/2023 | | 1,048 | | 80 | | | 80 | | 1,128 | 1,128 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153615 | SAINT CLOUD | FL | | 05/31/2024 | | 686 | | (29) | | | (29) | | 657 | 657 | | | |
| 100150593 | CYPRESS | TX | | 05/03/2024 | | 874 | | 1 | | | 1 | | 875 | 875 | | | |
| 100079139 | AVENEL | NJ | | 02/24/2022 | | 1,679 | | (4) | | | (4) | | 1,675 | 1,675 | | | |
| 100101980 | HESPERIA | CA | | 04/14/2023 | | 418 | | (17) | | | (17) | | 401 | 401 | | | |
| 100158909 | PORT CHARLOTTE | FL | | 07/12/2024 | | 322 | | 10 | | | 10 | | 332 | 332 | | | |
| 100146883 | ATTLEBORO | MA | | 03/26/2024 | | 762 | | (23) | | | (23) | | 739 | 739 | | | |
| 100136082 | DELAND | FL | | 12/18/2023 | | 206,098 | | (1,803) | | | (1,803) | | 204,295 | 204,295 | | | |
| 100152453 | LOS ANGELES | CA | | 05/17/2024 | | 816 | | | | | | | 816 | 816 | | | |
| 100134450 | WILLIS | TX | | 10/30/2023 | | 621 | | (36) | | | (36) | | 585 | 585 | | | |
| 100144611 | WOODBRIDGE | VA | | 03/13/2024 | | 1,200 | | 22 | | | 22 | | 1,222 | 1,222 | | | |
| 100083016 | DESTIN | FL | | 05/11/2022 | | 1,311 | | (36) | | | (36) | | 1,275 | 1,275 | | | |
| 100065275 | RIVERSIDE | CA | | 07/28/2021 | | 1,731 | | (50) | | | (50) | | 1,681 | 1,681 | | | |
| 100100378 | HUNTINGTON | NY | | 04/27/2023 | | 708 | | 22 | | | 22 | | 730 | 730 | | | |
| 100102715 | CARVER | MA | | 06/22/2023 | | 729 | | (29) | | | (29) | | 700 | 700 | | | |
| 100151451 | GARDNERVILLE | NV | | 05/10/2024 | | 494 | | (9) | | | (9) | | 485 | 485 | | | |
| 100116351 | TUSTIN | CA | | 07/20/2023 | | 1,497 | | 339 | | | 339 | | 1,836 | 1,836 | | | |
| 100107840 | AGOURA HILLS | CA | | 05/23/2023 | | 577 | | (14) | | | (14) | | 563 | 563 | | | |
| 100140444 | WOODBURY | MN | | 01/18/2024 | | 973 | | 25 | | | 25 | | 998 | 998 | | | |
| 100137614 | CHARLOTTE | NC | | 12/08/2023 | | 815 | | (1) | | | (1) | | 814 | 814 | | | |
| 100135715 | WOODSTOCK | GA | | 11/10/2023 | | 918 | | 36 | | | 36 | | 954 | 954 | | | |
| 100079545 | SAVANNAH | GA | | 04/08/2022 | | 1,229 | | (64) | | | (64) | | 1,165 | 1,165 | | | |
| 100067408 | WESTMINSTER | CA | | 09/23/2021 | | 1,678 | | (62) | | | (62) | | 1,616 | 1,616 | | | |
| 100107849 | GRAND PRAIRIE | TX | | 05/23/2023 | | 743 | | (17) | | | (17) | | 726 | 726 | | | |
| 100144576 | SEFFNER | FL | | 04/26/2024 | | 508 | | (24) | | | (24) | | 484 | 484 | | | |
| 100136423 | VENICE | FL | | 11/20/2023 | | 11,162 | | 155 | | | 155 | | 11,317 | 11,317 | | | |
| 100158089 | HAPPY VALLEY | OR | | 07/09/2024 | | 274 | | | | | | | 274 | 274 | | | |
| 100135135 | FORT MILL | SC | | 11/03/2023 | | 820 | | 10 | | | 10 | | 830 | 830 | | | |
| 100143035 | PHOENIX | AZ | | 02/12/2024 | | 545 | | (37) | | | (37) | | 508 | 508 | | | |
| 100135250 | NAPLES | FL | | 11/08/2023 | | 2,709 | | 41 | | | 41 | | 2,750 | 2,750 | | | |
| 100151284 | PASCO | WA | | 05/10/2024 | | 731 | | (22) | | | (22) | | 709 | 709 | | | |
| 100152685 | DAVENPORT | FL | | 05/17/2024 | | 675 | | (8) | | | (8) | | 667 | 667 | | | |
| 100151702 | MONROE | NC | | 05/10/2024 | | 902 | | 2 | | | 2 | | 904 | 904 | | | |
| 100043837 | QUEENS VILLAGE | NY | | 08/19/2020 | | 601 | | (47) | | | (47) | | 554 | 554 | | | |
| 100119968 | MANASSAS | VA | | 08/11/2023 | | 852 | | (7) | | | (7) | | 845 | 845 | | | |
| 100156883 | WATERBURY | CT | | 06/27/2024 | | 649 | | (19) | | | (19) | | 630 | 630 | | | |
| 100165522 | BEAUMONT | CA | | 08/29/2024 | | 270 | | (4) | | | (4) | | 266 | 266 | | | |
| 100156481 | INDIAN TRAIL | NC | | 06/24/2024 | | 482 | | (12) | | | (12) | | 470 | 470 | | | |
| 100160085 | SAINT PAUL | MN | | 07/17/2024 | | 276 | | (76) | | | (76) | | 200 | 200 | | | |
| 100160151 | NORTH RICHLAND HILLS | TX | | 07/17/2024 | | 240 | | (6) | | | (6) | | 234 | 234 | | | |
| 100147599 | (LAKE ARROWHEAD AREA) SKYFORES | CA | | 04/04/2024 | | 186 | | (8) | | | (8) | | 178 | 178 | | | |
| 100114831 | ELLENWOOD | GA | | 07/10/2023 | | 942 | | 19 | | | 19 | | 961 | 961 | | | |
| 100165474 | BETHLEHEM | GA | | 08/29/2024 | | 240 | | (2) | | | (2) | | 238 | 238 | | | |
| 100148803 | ROSEVILLE | CA | | 04/17/2024 | | 935 | | 16 | | | 16 | | 951 | 951 | | | |
| 100080388 | PARADISE | CA | | 04/14/2022 | | 1,445 | | (22) | | | (22) | | 1,423 | 1,423 | | | |
| 100141214 | CLACKAMAS | OR | | 01/30/2024 | | 676 | | (12) | | | (12) | | 664 | 664 | | | |
| 100135732 | SAVANNAH | GA | | 11/10/2023 | | 757 | | 11 | | | 11 | | 768 | 768 | | | |
| 100144388 | ORLANDO | FL | | 03/07/2024 | | 16,977 | | (227) | | | (227) | | 16,750 | 16,750 | | | |
| 100119932 | TACOMA | WA | | 08/10/2023 | | 1,299 | | (40) | | | (40) | | 1,259 | 1,259 | | | |
| 100127622 | GEORGETOWN | TX | | 09/08/2023 | | 5,723 | | (31) | | | (31) | | 5,692 | 5,692 | | | |
| 100139045 | SPRING LAKE | MI | | 12/22/2023 | | 632 | | 3 | | | 3 | | 635 | 635 | | | |
| 100119104 | MIAMI | FL | | 07/28/2023 | | 1,177 | | 136 | | | 136 | | 1,313 | 1,313 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151876 | BEAUMONT | CA | | 05/10/2024 | | 559 | | (26) | | | (26) | | 533 | 533 | | | |
| 100128302 | WOODBRIDGE | VA | | 09/14/2023 | | 744 | | (19) | | | (19) | | 725 | 725 | | | |
| 100079173 | GEORGETOWN | TX | | 02/24/2022 | | 1,710 | | (7) | | | (7) | | 1,703 | 1,703 | | | |
| 100148521 | WILMINGTON | DE | | 04/12/2024 | | 895 | | (2) | | | (2) | | 893 | 893 | | | |
| 100136974 | ROSLYN | WA | | 11/28/2023 | | 680 | | (9) | | | (9) | | 671 | 671 | | | |
| 100119208 | PANAMA CITY BEACH | FL | | 07/31/2023 | | 773 | | (9) | | | (9) | | 764 | 764 | | | |
| 100144160 | HENDERSON | NV | | 03/07/2024 | | 633 | | 11 | | | 11 | | 644 | 644 | | | |
| 100151525 | VICTORVILLE | CA | | 05/10/2024 | | 725 | | (13) | | | (13) | | 712 | 712 | | | |
| 100142944 | STRAWN | TX | | 02/09/2024 | | 671 | | 2 | | | 2 | | 673 | 673 | | | |
| 100102775 | RICHMOND | TX | | 06/22/2023 | | 794 | | (29) | | | (29) | | 765 | 765 | | | |
| 100135673 | DAVENPORT | FL | | 11/09/2023 | | 637 | | (15) | | | (15) | | 622 | 622 | | | |
| 100076371 | LIBERTY HILL | TX | | 12/23/2021 | | 1,060 | | (123) | | | (123) | | 937 | 937 | | | |
| 100151595 | SAN BERNARDINO | CA | | 05/10/2024 | | 743 | | (16) | | | (16) | | 727 | 727 | | | |
| 100115948 | METAIRIE | LA | | 07/20/2023 | | 1,033 | | 13 | | | 13 | | 1,046 | 1,046 | | | |
| 100140033 | NEW BEDFORD | MA | | 01/09/2024 | | 1,005 | | (15) | | | (15) | | 990 | 990 | | | |
| 100119477 | VILLA RICA | GA | | 07/31/2023 | | 778 | | (14) | | | (14) | | 764 | 764 | | | |
| 100142715 | SALEM | OR | | 02/08/2024 | | 927 | | (3) | | | (3) | | 924 | 924 | | | |
| 100148809 | MONUMENT | CO | | 04/17/2024 | | 951 | | 17 | | | 17 | | 968 | 968 | | | |
| 100133172 | LOS ANGELES AREA OF VAN NUYS | CA | | 11/29/2023 | | 494 | | (2) | | | (2) | | 492 | 492 | | | |
| 100144150 | AUSTIN | TX | | 03/07/2024 | | 761 | | (6) | | | (6) | | 755 | 755 | | | |
| 100088092 | DENVER | CO | | 10/25/2022 | | 782 | | (26) | | | (26) | | 756 | 756 | | | |
| 100109911 | SHIRLEY | NY | | 06/22/2023 | | 752 | | (22) | | | (22) | | 730 | 730 | | | |
| 100120385 | TAMPA | FL | | 08/18/2023 | | 992 | | (27) | | | (27) | | 965 | 965 | | | |
| 100117158 | ATLANTA | GA | | 07/20/2023 | | 1,112 | | 47 | | | 47 | | 1,159 | 1,159 | | | |
| 100158442 | TAMPA | FL | | 07/10/2024 | | 482 | | (16) | | | (16) | | 466 | 466 | | | |
| 100114933 | HOUSTON | TX | | 07/13/2023 | | 792 | | (7) | | | (7) | | 785 | 785 | | | |
| 100027043 | ANAHEIM | CA | | 09/26/2018 | | 1,718 | | 170 | | | 170 | | 1,888 | 1,888 | | | |
| 100155905 | STUART | FL | | 06/17/2024 | | 545 | | (6) | | | (6) | | 539 | 539 | | | |
| 100143276 | PORTLAND | OR | | 02/16/2024 | | 857 | | 4 | | | 4 | | 861 | 861 | | | |
| 100065123 | WIMBERLEY | TX | | 07/14/2021 | | 1,703 | | (44) | | | (44) | | 1,659 | 1,659 | | | |
| 100101926 | JOSHUA TREE | CA | | 04/14/2023 | | 827 | | (14) | | | (14) | | 813 | 813 | | | |
| 100139612 | CONYERS | GA | | 12/28/2023 | | 421 | | (8) | | | (8) | | 413 | 413 | | | |
| 100102691 | FRESNO | CA | | 06/22/2023 | | 798 | | (11) | | | (11) | | 787 | 787 | | | |
| 100161525 | DUCK CREEK VILLAGE | UT | | 07/30/2024 | | 262 | | (8) | | | (8) | | 254 | 254 | | | |
| 100118723 | PALM COAST | FL | | 07/25/2023 | | 851 | | (25) | | | (25) | | 826 | 826 | | | |
| 100141273 | PEMBROKE PINES | FL | | 01/30/2024 | | 669 | | (13) | | | (13) | | 656 | 656 | | | |
| 100148469 | PEORIA | AZ | | 04/12/2024 | | 729 | | (16) | | | (16) | | 713 | 713 | | | |
| 100135146 | NORTH LAS VEGAS | NV | | 11/03/2023 | | 2,008 | | (71) | | | (71) | | 1,937 | 1,937 | | | |
| 100139148 | NASHVILLE | TN | | 12/28/2023 | | 566 | | (19) | | | (19) | | 547 | 547 | | | |
| 100136214 | SEASIDE HEIGHTS | NJ | | 11/20/2023 | | 751 | | 4 | | | 4 | | 755 | 755 | | | |
| 100139156 | NORTHRIDGE | CA | | 12/28/2023 | | 3,457 | | (59) | | | (59) | | 3,398 | 3,398 | | | |
| 100076788 | LOUISVILLE | TN | | 12/27/2021 | | 2,201 | | (4) | | | (4) | | 2,197 | 2,197 | | | |
| 100149839 | PALMDALE | CA | | 04/29/2024 | | 448 | | (40) | | | (40) | | 408 | 408 | | | |
| 100136064 | HOUSTON | TX | | 11/16/2023 | | 501 | | (24) | | | (24) | | 477 | 477 | | | |
| 100148194 | CHARLOTTE | NC | | 04/12/2024 | | 806 | | (18) | | | (18) | | 788 | 788 | | | |
| 100090980 | VICTORVILLE | CA | | 01/31/2023 | | 1,017 | | (22) | | | (22) | | 995 | 995 | | | |
| 100120837 | DAVENPORT | FL | | 08/25/2023 | | 239 | | (2) | | | (2) | | 237 | 237 | | | |
| 100120361 | LAUREL | MD | | 08/18/2023 | | 1,257 | | (3) | | | (3) | | 1,254 | 1,254 | | | |
| 100119214 | WASILLA | AK | | 07/31/2023 | | 1,205 | | (14) | | | (14) | | 1,191 | 1,191 | | | |
| 100090401 | GRAND PRAIRIE | TX | | 12/28/2022 | | 1,262 | | (15) | | | (15) | | 1,247 | 1,247 | | | |
| 100100390 | ALBANY | NY | | 04/27/2023 | | 1,353 | | 92 | | | 92 | | 1,445 | 1,445 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100055450 | SHIRLEY | NY | | 03/23/2021 | | 1,101 | | (82) | | | (82) | | 1,019 | 1,019 | | | |
| 100109384 | FORT BRAGG | CA | | 06/13/2023 | | 723 | | (25) | | | (25) | | 698 | 698 | | | |
| 100133731 | PORT ST LUCIE | FL | | 10/23/2023 | | 708 | | 11 | | | 11 | | 719 | 719 | | | |
| 100134781 | LAND O' LAKES | FL | | 10/30/2023 | | 688 | | (4) | | | (4) | | 684 | 684 | | | |
| 100137578 | EDMOND | OK | | 12/08/2023 | | 827 | | 8 | | | 8 | | 835 | 835 | | | |
| 100139343 | MONROE | NY | | 12/28/2023 | | 1,293 | | (37) | | | (37) | | 1,256 | 1,256 | | | |
| 100081449 | EL CAJON | CA | | 03/18/2022 | | 3,466 | | 150 | | | 150 | | 3,616 | 3,616 | | | |
| 100078011 | TOMS RIVER | NJ | | 01/12/2022 | | 1,417 | | (19) | | | (19) | | 1,398 | 1,398 | | | |
| 100136472 | MERCED | CA | | 11/20/2023 | | 1,032 | | 89 | | | 89 | | 1,121 | 1,121 | | | |
| 100162979 | PHILADELPHIA | PA | | 08/12/2024 | | 240 | | (6) | | | (6) | | 234 | 234 | | | |
| 100134269 | PATERSON | NJ | | 10/27/2023 | | 436 | | (13) | | | (13) | | 423 | 423 | | | |
| 100071014 | SOUTH OZONE PARK | NY | | 10/01/2021 | | 1,884 | | (2) | | | (2) | | 1,882 | 1,882 | | | |
| 100110258 | MADISONVILLE | TX | | 06/30/2023 | | 967 | | | | | | | 967 | 967 | | | |
| 100102862 | CORAL SPRINGS | FL | | 06/22/2023 | | 833 | | 27 | | | 27 | | 860 | 860 | | | |
| 100160228 | EMPORIA | KS | | 07/18/2024 | | 216 | | (6) | | | (6) | | 210 | 210 | | | |
| 100130368 | POTTSBORO | TX | | 09/28/2023 | | 695 | | (23) | | | (23) | | 672 | 672 | | | |
| 100142400 | PALMDALE | CA | | 02/02/2024 | | 576 | | (19) | | | (19) | | 557 | 557 | | | |
| 100028439 | LOS ANGELES | CA | | 10/26/2018 | | 1,588 | | 127 | | | 127 | | 1,715 | 1,715 | | | |
| 100119222 | FRESNO | CA | | 07/31/2023 | | 1,724 | | 67 | | | 67 | | 1,791 | 1,791 | | | |
| 100117445 | DANBURY | CT | | 07/20/2023 | | 520 | | 13 | | | 13 | | 533 | 533 | | | |
| 100149486 | FREDERICK | MD | | 04/24/2024 | | 760 | | (22) | | | (22) | | 738 | 738 | | | |
| 100139514 | ORLANDO | FL | | 12/28/2023 | | 637 | | (19) | | | (19) | | 618 | 618 | | | |
| 100162534 | LAS VEGAS | NV | | 08/12/2024 | | 475 | | (6) | | | (6) | | 469 | 469 | | | |
| 100109846 | PHILADELPHIA | PA | | 06/22/2023 | | 711 | | (27) | | | (27) | | 684 | 684 | | | |
| 100134024 | LIBERTY | NY | | 10/25/2023 | | 776 | | (33) | | | (33) | | 743 | 743 | | | |
| 100011763 | GREENFIELD | CA | | 03/08/2017 | | 1,635 | | 98 | | | 98 | | 1,733 | 1,733 | | | |
| 100090113 | BREMERTON | WA | | 01/13/2023 | | 5,916 | | (253) | | | (253) | | 5,663 | 5,663 | | | |
| 100076829 | BAYONNE | NJ | | 12/27/2021 | | 1,560 | | (70) | | | (70) | | 1,490 | 1,490 | | | |
| 100110256 | LAKEWOOD | CO | | 06/30/2023 | | 1,062 | | 15 | | | 15 | | 1,077 | 1,077 | | | |
| 100090013 | SAN DIEGO | CA | | 01/13/2023 | | 569 | | (20) | | | (20) | | 549 | 549 | | | |
| 100137426 | JACKSONVILLE | FL | | 01/11/2024 | | 537 | | (48) | | | (48) | | 489 | 489 | | | |
| 100134624 | CASSELBERRY | FL | | 10/30/2023 | | 650 | | 4 | | | 4 | | 654 | 654 | | | |
| 100055747 | TUALATIN | OR | | 03/23/2021 | | 1,080 | | (47) | | | (47) | | 1,033 | 1,033 | | | |
| 100135156 | TAMPA | FL | | 12/15/2023 | | 667 | | 15 | | | 15 | | 682 | 682 | | | |
| 100153235 | ATLANTA | GA | | 05/30/2024 | | 1,069 | | (1) | | | (1) | | 1,068 | 1,068 | | | |
| 100115480 | SNELLVILLE | GA | | 07/17/2023 | | 593 | | (20) | | | (20) | | 573 | 573 | | | |
| 100144532 | SARASOTA | FL | | 04/26/2024 | | 626 | | (32) | | | (32) | | 594 | 594 | | | |
| 100136720 | SAINT CLOUD | FL | | 01/25/2024 | | 505 | | (16) | | | (16) | | 489 | 489 | | | |
| 100152632 | WEST PALM BEACH | FL | | 05/17/2024 | | 839 | | 10 | | | 10 | | 849 | 849 | | | |
| 100120119 | PORT ARANSAS | TX | | 08/11/2023 | | 832 | | 3 | | | 3 | | 835 | 835 | | | |
| 100132101 | ROCKVILLE | IN | | 10/13/2023 | | 778 | | (10) | | | (10) | | 768 | 768 | | | |
| 100112123 | LAKELAND | FL | | 06/29/2023 | | 3,900 | | 154 | | | 154 | | 4,054 | 4,054 | | | |
| 100151356 | ORLANDO | FL | | 05/10/2024 | | 72,372 | | (58) | | | (58) | | 72,314 | 72,314 | | | |
| 100161383 | NEW BRAUNFELS | TX | | 07/25/2024 | | 270 | | (3) | | | (3) | | 267 | 267 | | | |
| 100160205 | WIMAUMA | FL | | 07/18/2024 | | 346 | | 14 | | | 14 | | 360 | 360 | | | |
| 100145853 | LAS VEGAS | NV | | 03/15/2024 | | 2,251 | | (188) | | | (188) | | 2,063 | 2,063 | | | |
| 100086886 | POMPANO BEACH | FL | | 10/07/2022 | | 862 | | (12) | | | (12) | | 850 | 850 | | | |
| 100143506 | MURPHY | TX | | 02/21/2024 | | 4,663 | | (56) | | | (56) | | 4,607 | 4,607 | | | |
| 100129558 | SUMMERVILLE | SC | | 09/29/2023 | | 1,044 | | 47 | | | 47 | | 1,091 | 1,091 | | | |
| 100162871 | CLOVIS | CA | | 08/12/2024 | | 1,014 | | (14) | | | (14) | | 1,000 | 1,000 | | | |
| 100091320 | BERLIN | CT | | 01/13/2023 | | 663 | | (8) | | | (8) | | 655 | 655 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151220 | DENTON | TX | | 05/10/2024 | | 1,242 | | (10) | | | (10) | | 1,232 | 1,232 | | | |
| 100071599 | LOS ANGELES | CA | | 10/14/2021 | | 1,739 | | (58) | | | (58) | | 1,681 | 1,681 | | | |
| 100137562 | MCKINNEY | TX | | 12/08/2023 | | 754 | | 1 | | | 1 | | 755 | 755 | | | |
| 100152402 | FRESNO | CA | | 05/17/2024 | | 649 | | (12) | | | (12) | | 637 | 637 | | | |
| 100152747 | JACKSON | GA | | 05/22/2024 | | 851 | | (17) | | | (17) | | 834 | 834 | | | |
| 100080421 | LAHAINA | HI | | 04/14/2022 | | 1,316 | | (38) | | | (38) | | 1,278 | 1,278 | | | |
| 100130429 | HEMPSTEAD | NY | | 09/28/2023 | | 792 | | (1) | | | (1) | | 791 | 791 | | | |
| 100138195 | EDMOND | OK | | 12/14/2023 | | 642 | | (30) | | | (30) | | 612 | 612 | | | |
| 100031254 | GONZALES | CA | | 03/29/2019 | | 1,897 | | 114 | | | 114 | | 2,011 | 2,011 | | | |
| 100134306 | MONTVERDE | FL | | 10/27/2023 | | 603 | | (12) | | | (12) | | 591 | 591 | | | |
| 100117431 | ELK GROVE | CA | | 07/20/2023 | | 1,037 | | 74 | | | 74 | | 1,111 | 1,111 | | | |
| 100083134 | LYNWOOD | CA | | 05/26/2022 | | 921 | | (42) | | | (42) | | 879 | 879 | | | |
| 100100740 | WALKERTOWN | NC | | 04/28/2023 | | 6,827 | | 101 | | | 101 | | 6,928 | 6,928 | | | |
| 100140853 | SAVANNAH | GA | | 03/06/2024 | | 715 | | (20) | | | (20) | | 695 | 695 | | | |
| 100142567 | BRASELTON | GA | | 02/08/2024 | | 778 | | (15) | | | (15) | | 763 | 763 | | | |
| 100151334 | RALEIGH | NC | | 05/10/2024 | | 981 | | 4 | | | 4 | | 985 | 985 | | | |
| 100107979 | PIGEON FORGE | TN | | 05/25/2023 | | 782 | | (1) | | | (1) | | 781 | 781 | | | |
| 100146996 | BYRAM TWP | NJ | | 03/27/2024 | | 700 | | (4) | | | (4) | | 696 | 696 | | | |
| 100129758 | ATLANTA | GA | | 09/27/2023 | | 759 | | (6) | | | (6) | | 753 | 753 | | | |
| 100141060 | WYLIE | TX | | 02/20/2024 | | 697 | | (19) | | | (19) | | 678 | 678 | | | |
| 100128017 | MOUNT AIRY | MD | | 09/08/2023 | | 847 | | 16 | | | 16 | | 863 | 863 | | | |
| 100091656 | LAKEWOOD | CO | | 01/27/2023 | | 696 | | 2 | | | 2 | | 698 | 698 | | | |
| 100150510 | DAVENPORT | FL | | 05/03/2024 | | 931 | | (27) | | | (27) | | 904 | 904 | | | |
| 100158582 | NORTH BRUNSWICK | NJ | | 07/10/2024 | | 504 | | (9) | | | (9) | | 495 | 495 | | | |
| 100131637 | LANCASTER | CA | | 10/06/2023 | | 707 | | 3 | | | 3 | | 710 | 710 | | | |
| 100147507 | MARIETTA | GA | | 04/03/2024 | | 463 | | (26) | | | (26) | | 437 | 437 | | | |
| 100139540 | MIAMI | FL | | 12/28/2023 | | 670 | | (22) | | | (22) | | 648 | 648 | | | |
| 100100210 | JACKSONVILLE | FL | | 03/17/2023 | | 748 | | (20) | | | (20) | | 728 | 728 | | | |
| 100162767 | SPRINGFIELD | OR | | 08/12/2024 | | 239 | | (6) | | | (6) | | 233 | 233 | | | |
| 100065337 | SWANNANOA | NC | | 07/28/2021 | | 1,763 | | (29) | | | (29) | | 1,734 | 1,734 | | | |
| 100100212 | JACKSONVILLE | FL | | 03/17/2023 | | 754 | | (21) | | | (21) | | 733 | 733 | | | |
| 100153857 | MEMPHIS | TN | | 06/05/2024 | | 477 | | (19) | | | (19) | | 458 | 458 | | | |
| 100137321 | CONWAY | AR | | 12/01/2023 | | 583 | | (16) | | | (16) | | 567 | 567 | | | |
| 100150912 | WOODSTOCK | GA | | 05/08/2024 | | 745 | | (13) | | | (13) | | 732 | 732 | | | |
| 100131599 | FREDERICK | MD | | 10/06/2023 | | 802 | | (5) | | | (5) | | 797 | 797 | | | |
| 100154073 | PUYALLUP | WA | | 06/06/2024 | | 736 | | (13) | | | (13) | | 723 | 723 | | | |
| 100087790 | AUSTIN | TX | | 11/17/2022 | | 598 | | (23) | | | (23) | | 575 | 575 | | | |
| 100149585 | LEANDER | TX | | 04/26/2024 | | 797 | | (10) | | | (10) | | 787 | 787 | | | |
| 100108010 | FRESNO | CA | | 05/25/2023 | | 12,237 | | 419 | | | 419 | | 12,656 | 12,656 | | | |
| 100086544 | MYRTLE BEACH | SC | | 09/30/2022 | | 852 | | 1 | | | 1 | | 853 | 853 | | | |
| 100024085 | STAMFORD | CT | | 09/10/2018 | | 1,894 | | (28) | | | (28) | | 1,866 | 1,866 | | | |
| 100120193 | HOMESTEAD | FL | | 08/18/2023 | | 475 | | (13) | | | (13) | | 462 | 462 | | | |
| 100083236 | CORONA | CA | | 05/10/2022 | | 28,681 | | (128) | | | (128) | | 28,553 | 28,553 | | | |
| 100135275 | RICHMOND | TX | | 11/08/2023 | | 10,378 | | 599 | | | 599 | | 10,977 | 10,977 | | | |
| 100128287 | CAROLINA BEACH | NC | | 09/14/2023 | | 689 | | (26) | | | (26) | | 663 | 663 | | | |
| 100148342 | ROSEVILLE | CA | | 04/12/2024 | | 1,051 | | 28 | | | 28 | | 1,079 | 1,079 | | | |
| 100140330 | ALPHARETTA | GA | | 01/18/2024 | | 743 | | (12) | | | (12) | | 731 | 731 | | | |
| 100133960 | WATERBURY | CT | | 10/25/2023 | | 610 | | (14) | | | (14) | | 596 | 596 | | | |
| 100142725 | SAINT GEORGE | UT | | 02/08/2024 | | 793 | | (16) | | | (16) | | 777 | 777 | | | |
| 100161814 | ROOSEVELT | NJ | | 07/31/2024 | | 706 | | (16) | | | (16) | | 690 | 690 | | | |
| 100132332 | HOMESTEAD | FL | | 11/03/2023 | | 844 | | 43 | | | 43 | | 887 | 887 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151045 | VANCOUVER | WA | | 05/08/2024 | | 1,040 | | 40 | | | 40 | | 1,080 | 1,080 | | | |
| 100159381 | WAKE FOREST | NC | | 07/15/2024 | | 227 | | (7) | | | (7) | | 220 | 220 | | | |
| 100065843 | EASTON | PA | | 07/23/2021 | | 2,643 | | (105) | | | (105) | | 2,538 | 2,538 | | | |
| 100057787 | PHILADELPHIA | PA | | 06/30/2021 | | 1,732 | | (61) | | | (61) | | 1,671 | 1,671 | | | |
| 100091063 | HOUSTON | TX | | 01/31/2023 | | 422 | | (41) | | | (41) | | 381 | 381 | | | |
| 100109831 | EAST ORANGE | NJ | | 06/22/2023 | | 790 | | (26) | | | (26) | | 764 | 764 | | | |
| 100025460 | LAKESIDE | CA | | 09/20/2018 | | 1,479 | | 141 | | | 141 | | 1,620 | 1,620 | | | |
| 100143931 | LAKE FOREST | CA | | 02/29/2024 | | 63,580 | | (1,991) | | | (1,991) | | 61,589 | 61,589 | | | |
| 100128884 | IDAHO FALLS | ID | | 09/21/2023 | | 727 | | (11) | | | (11) | | 716 | 716 | | | |
| 100088395 | ROCK HILL | SC | | 01/06/2023 | | 484 | | (22) | | | (22) | | 462 | 462 | | | |
| 100148527 | LIMINGTON | ME | | 04/12/2024 | | 726 | | 4 | | | 4 | | 730 | 730 | | | |
| 100025900 | MORENO VALLEY | CA | | 09/20/2018 | | 983 | | 158 | | | 158 | | 1,141 | 1,141 | | | |
| 100102633 | SARASOTA | FL | | 06/22/2023 | | 454 | | (21) | | | (21) | | 433 | 433 | | | |
| 100103432 | AUSTIN | TX | | 06/16/2023 | | 104 | | (6) | | | (6) | | 98 | 98 | | | |
| 100089757 | LIVONIA | MI | | 12/02/2022 | | 763 | | (29) | | | (29) | | 734 | 734 | | | |
| 100127626 | PHOENIX | AZ | | 09/08/2023 | | 581 | | (3) | | | (3) | | 578 | 578 | | | |
| 100026663 | PHOENIX | AZ | | 09/26/2018 | | 1,208 | | 138 | | | 138 | | 1,346 | 1,346 | | | |
| 100147235 | WATERBURY | CT | | 03/28/2024 | | 444 | | (11) | | | (11) | | 433 | 433 | | | |
| 100114535 | MORENO VALLEY | CA | | 06/29/2023 | | 2,270 | | (112) | | | (112) | | 2,158 | 2,158 | | | |
| 100115637 | PHOENIX | OR | | 07/19/2023 | | 1,069 | | (14) | | | (14) | | 1,055 | 1,055 | | | |
| 100065060 | ASBURY PARK | NJ | | 07/14/2021 | | 1,703 | | (51) | | | (51) | | 1,652 | 1,652 | | | |
| 100136556 | DENVER | CO | | 11/20/2023 | | 824 | | 20 | | | 20 | | 844 | 844 | | | |
| 100129616 | JERSEY CITY | NJ | | 09/29/2023 | | 704 | | (17) | | | (17) | | 687 | 687 | | | |
| 100151939 | SALT LAKE CITY | UT | | 06/14/2024 | | 441 | | (25) | | | (25) | | 416 | 416 | | | |
| 100164564 | RIVERSIDE | CA | | 08/21/2024 | | 290 | | (2) | | | (2) | | 288 | 288 | | | |
| 323030773 | BAKERSFIELD | CA | | 05/02/2023 | | 1,557,893 | | | | | | | 1,557,893 | 1,557,893 | | | |
| 100145812 | NICEVILLE | FL | | 05/08/2024 | | 932 | | (37) | | | (37) | | 895 | 895 | | | |
| 100101616 | PENSACOLA | FL | | 04/26/2023 | | 791 | | (3) | | | (3) | | 788 | 788 | | | |
| 100156108 | PALMDALE | CA | | 06/18/2024 | | 433 | | (21) | | | (21) | | 412 | 412 | | | |
| 100086689 | HOLLYWOOD | FL | | 09/30/2022 | | 1,549 | | (56) | | | (56) | | 1,493 | 1,493 | | | |
| 100148177 | MOUNT DESERT | ME | | 04/12/2024 | | 550 | | (10) | | | (10) | | 540 | 540 | | | |
| 100148926 | STALLINGS | NC | | 04/17/2024 | | 747 | | (12) | | | (12) | | 735 | 735 | | | |
| 100142818 | RICHMOND | TX | | 02/08/2024 | | 696 | | (14) | | | (14) | | 682 | 682 | | | |
| 100139277 | SMYRNA | TN | | 12/28/2023 | | 628 | | (10) | | | (10) | | 618 | 618 | | | |
| 100133797 | MOLALLA | OR | | 10/20/2023 | | 665 | | (26) | | | (26) | | 639 | 639 | | | |
| 100158904 | MARCO ISLAND | FL | | 07/12/2024 | | 221 | | (8) | | | (8) | | 213 | 213 | | | |
| 100158505 | NASHVILLE | TN | | 07/10/2024 | | 528 | | (2) | | | (2) | | 526 | 526 | | | |
| 100142914 | MADERA | CA | | 02/09/2024 | | 854 | | (25) | | | (25) | | 829 | 829 | | | |
| 100137140 | BONNEY LAKE | WA | | 11/28/2023 | | 849 | | (24) | | | (24) | | 825 | 825 | | | |
| 100120847 | DESTIN | FL | | 08/25/2023 | | 744 | | (16) | | | (16) | | 728 | 728 | | | |
| 100137676 | ST PETERSBURG | FL | | 12/08/2023 | | 872 | | 9 | | | 9 | | 881 | 881 | | | |
| 100137013 | CHARLOTTE | NC | | 11/28/2023 | | 809 | | 9 | | | 9 | | 818 | 818 | | | |
| 100081412 | INLET BEACH | FL | | 03/18/2022 | | 1,733 | | 31 | | | 31 | | 1,764 | 1,764 | | | |
| 100115711 | KATY | TX | | 07/20/2023 | | 936 | | (3) | | | (3) | | 933 | 933 | | | |
| 100143423 | BAY POINT | CA | | 02/16/2024 | | 661 | | 4 | | | 4 | | 665 | 665 | | | |
| 100142585 | CYPRESS | TX | | 02/08/2024 | | 760 | | (20) | | | (20) | | 740 | 740 | | | |
| 100120354 | BOCA RATON | FL | | 08/18/2023 | | 595 | | (7) | | | (7) | | 588 | 588 | | | |
| 100139954 | SPANAWAY | WA | | 01/09/2024 | | 754 | | (3) | | | (3) | | 751 | 751 | | | |
| 100151628 | ANTIOCH | TN | | 05/10/2024 | | 817 | | (1) | | | (1) | | 816 | 816 | | | |
| 100135765 | BULLHEAD CITY | AZ | | 11/10/2023 | | 770 | | 20 | | | 20 | | 790 | 790 | | | |
| 100160926 | LAKE WORTH BEACH | FL | | 07/24/2024 | | 243 | | (6) | | | (6) | | 237 | 237 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078871 | CHARLOTTE | NC | | 02/24/2022 | | 1,657 | | (6) | | | (6) | | 1,651 | 1,651 | | | |
| 100044203 | BOULDER | CO | | 08/19/2020 | | 977 | | 31 | | | 31 | | 1,008 | 1,008 | | | |
| 100011735 | HILLSDALE | NJ | | 03/08/2017 | | 1,638 | | 360 | | | 360 | | 1,998 | 1,998 | | | |
| 100129365 | MIAMI | FL | | 09/25/2023 | | 833 | | 31 | | | 31 | | 864 | 864 | | | |
| 100102434 | PHOENIX | AZ | | 06/07/2023 | | 728 | | (12) | | | (12) | | 716 | 716 | | | |
| 100054032 | CHURCHVILLE | MD | | 03/23/2021 | | 876 | | (57) | | | (57) | | 819 | 819 | | | |
| 100079156 | HIALEAH | FL | | 02/24/2022 | | 1,690 | | 4 | | | 4 | | 1,694 | 1,694 | | | |
| 100076213 | SPANAWAY | WA | | 01/07/2022 | | 1,493 | | (60) | | | (60) | | 1,433 | 1,433 | | | |
| 100103631 | LOS BANOS | CA | | 05/08/2023 | | 2,411 | | (65) | | | (65) | | 2,346 | 2,346 | | | |
| 100144334 | POCATELLO | ID | | 03/07/2024 | | 403 | | (11) | | | (11) | | 392 | 392 | | | |
| 100151091 | PFLUGERVILLE | TX | | 05/08/2024 | | 795 | | (12) | | | (12) | | 783 | 783 | | | |
| 100118202 | MONTGOMERY | IL | | 07/21/2023 | | 1,623 | | (23) | | | (23) | | 1,600 | 1,600 | | | |
| 100161054 | HILTON HEAD ISLAND | SC | | 07/24/2024 | | 1,513 | | (37) | | | (37) | | 1,476 | 1,476 | | | |
| 100159247 | EAGLE | ID | | 07/15/2024 | | 275 | | (4) | | | (4) | | 271 | 271 | | | |
| 100100127 | ORLANDO | FL | | 03/28/2023 | | 1,161 | | (26) | | | (26) | | 1,135 | 1,135 | | | |
| 100150579 | PHILADELPHIA | PA | | 05/03/2024 | | 1,752 | | (60) | | | (60) | | 1,692 | 1,692 | | | |
| 100137348 | BUCKEYE | AZ | | 12/01/2023 | | 498 | | (12) | | | (12) | | 486 | 486 | | | |
| 100103274 | KILLEEN | TX | | 04/27/2023 | | 656 | | (36) | | | (36) | | 620 | 620 | | | |
| 100152239 | OGDEN | UT | | 05/17/2024 | | 738 | | (12) | | | (12) | | 726 | 726 | | | |
| 100102545 | CHICAGO | IL | | 06/07/2023 | | 1,025 | | (25) | | | (25) | | 1,000 | 1,000 | | | |
| 100108301 | LAUREL | MD | | 05/24/2023 | | 309 | | (9) | | | (9) | | 300 | 300 | | | |
| 100025787 | ORANGE | CA | | 09/20/2018 | | 1,434 | | 106 | | | 106 | | 1,540 | 1,540 | | | |
| 100156611 | CUTLER BAY | FL | | 06/24/2024 | | 478 | | (12) | | | (12) | | 466 | 466 | | | |
| 100115994 | HOUSTON | TX | | 07/20/2023 | | 850 | | (10) | | | (10) | | 840 | 840 | | | |
| 100127345 | KENT | WA | | 08/30/2023 | | 920 | | 767 | | | 767 | | 1,687 | 1,687 | | | |
| 100071978 | PHOENIX | AZ | | 10/29/2021 | | 1,412 | | (93) | | | (93) | | 1,319 | 1,319 | | | |
| 100130390 | PALMETTO | FL | | 09/28/2023 | | 899 | | (29) | | | (29) | | 870 | 870 | | | |
| 100140656 | BUCKEYE | AZ | | 02/08/2024 | | 2,333 | | 1 | | | 1 | | 2,334 | 2,334 | | | |
| 100028574 | SAN JOSE | CA | | 10/26/2018 | | 1,768 | | 26 | | | 26 | | 1,794 | 1,794 | | | |
| 100148402 | BAKERSFIELD | CA | | 04/12/2024 | | 861 | | (6) | | | (6) | | 855 | 855 | | | |
| 100138414 | MIAMI | FL | | 12/18/2023 | | 96,611 | | (369) | | | (369) | | 96,242 | 96,242 | | | |
| 100161295 | MARIETTA | GA | | 07/25/2024 | | 5,393 | | (144) | | | (144) | | 5,249 | 5,249 | | | |
| 100065207 | EUGENE | OR | | 07/14/2021 | | 1,817 | | (33) | | | (33) | | 1,784 | 1,784 | | | |
| 100071600 | SACRAMENTO | CA | | 10/14/2021 | | 1,697 | | (49) | | | (49) | | 1,648 | 1,648 | | | |
| 100030423 | ROCKVILLE | MD | | 12/20/2018 | | 1,392 | | 98 | | | 98 | | 1,490 | 1,490 | | | |
| 100136908 | SHIPPENSBURG | PA | | 11/27/2023 | | 764 | | 6 | | | 6 | | 770 | 770 | | | |
| 100079304 | FULSHEAR | TX | | 02/28/2022 | | 1,114 | | (30) | | | (30) | | 1,084 | 1,084 | | | |
| 100119478 | MARYVILLE | TN | | 07/31/2023 | | 811 | | (9) | | | (9) | | 802 | 802 | | | |
| 100114788 | CHICAGO | IL | | 07/07/2023 | | 592 | | (16) | | | (16) | | 576 | 576 | | | |
| 100152352 | MERCED | CA | | 05/17/2024 | | 699 | | 42 | | | 42 | | 741 | 741 | | | |
| 100079502 | BRIGANTINE | NJ | | 04/08/2022 | | 1,324 | | (35) | | | (35) | | 1,289 | 1,289 | | | |
| 100143614 | ELIZABETH | NJ | | 02/21/2024 | | 643 | | (24) | | | (24) | | 619 | 619 | | | |
| 100128103 | MURFREESBORO | TN | | 09/08/2023 | | 937 | | 31 | | | 31 | | 968 | 968 | | | |
| 100132121 | WOODBRIDGE | VA | | 10/13/2023 | | 724 | | (15) | | | (15) | | 709 | 709 | | | |
| 100116421 | AVENTURA | FL | | 07/20/2023 | | 1,193 | | 226 | | | 226 | | 1,419 | 1,419 | | | |
| 100157773 | BERWYN | IL | | 08/01/2024 | | 1,439 | | (20) | | | (20) | | 1,419 | 1,419 | | | |
| 100151234 | ESTERO | FL | | 05/10/2024 | | 85,317 | | (2,403) | | | (2,403) | | 82,914 | 82,914 | | | |
| 100136530 | SURPRISE | AZ | | 11/20/2023 | | 827 | | 34 | | | 34 | | 861 | 861 | | | |
| 100127951 | MURFREESBORO | TN | | 09/08/2023 | | 9,424 | | 102 | | | 102 | | 9,526 | 9,526 | | | |
| 100153927 | CATONSVILLE | MD | | 06/05/2024 | | 387 | | (8) | | | (8) | | 379 | 379 | | | |
| 100160536 | LAKEWOOD | WA | | 07/19/2024 | | 246 | | 1 | | | 1 | | 247 | 247 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151652 | WATCHUNG | NJ | | 05/10/2024 | | 651 | | (14) | | | (14) | | 637 | 637 | | | |
| 100116798 | VIRGINIA BEACH | VA | | 07/20/2023 | | 1,499 | | 190 | | | 190 | | 1,689 | 1,689 | | | |
| 100084828 | BIG BEAR LAKE | CA | | 08/02/2022 | | 1,754 | | (60) | | | (60) | | 1,694 | 1,694 | | | |
| 100120714 | HAUPPAUGE | NY | | 08/25/2023 | | 2,311 | | | | | | | 2,311 | 2,311 | | | |
| 100143447 | MCHENRY | IL | | 02/16/2024 | | 643 | | (14) | | | (14) | | 629 | 629 | | | |
| 100137610 | FREDERICK | MD | | 12/08/2023 | | 3,371 | | 191 | | | 191 | | 3,562 | 3,562 | | | |
| 100135914 | BRIDGEWATER | NJ | | 11/13/2023 | | 561 | | (5) | | | (5) | | 556 | 556 | | | |
| 100134647 | GRANGER | IN | | 10/30/2023 | | 680 | | (7) | | | (7) | | 673 | 673 | | | |
| 100116742 | MIRAMAR | FL | | 07/20/2023 | | 1,298 | | 344 | | | 344 | | 1,642 | 1,642 | | | |
| 100081023 | NEWBERG | OR | | 03/18/2022 | | 1,756 | | 73 | | | 73 | | 1,829 | 1,829 | | | |
| 100115656 | DEERFIELD BEACH | FL | | 07/19/2023 | | 599 | | (18) | | | (18) | | 581 | 581 | | | |
| 100148531 | CHATTANOOGA | TN | | 04/12/2024 | | 53,219 | | (808) | | | (808) | | 52,411 | 52,411 | | | |
| 100101881 | PINGREE GROVE | IL | | 04/06/2023 | | 622 | | (10) | | | (10) | | 612 | 612 | | | |
| 100119556 | HOBOKEN | NJ | | 07/28/2023 | | 1,404 | | 37 | | | 37 | | 1,441 | 1,441 | | | |
| 100148167 | BONITA SPRINGS | FL | | 05/15/2024 | | 732 | | (24) | | | (24) | | 708 | 708 | | | |
| 100120998 | FERNANDINA BEACH | FL | | 08/30/2023 | | 779 | | (6) | | | (6) | | 773 | 773 | | | |
| 100079930 | SURPRISE | AZ | | 04/25/2022 | | 1,132 | | (54) | | | (54) | | 1,078 | 1,078 | | | |
| 100116050 | HALLANDALE BEACH | FL | | 07/20/2023 | | 844 | | (5) | | | (5) | | 839 | 839 | | | |
| 100134904 | SAN LEANDRO | CA | | 10/30/2023 | | 575 | | (14) | | | (14) | | 561 | 561 | | | |
| 100108357 | MASTIC BEACH | NY | | 05/25/2023 | | 642 | | (27) | | | (27) | | 615 | 615 | | | |
| 100086708 | DESTIN | FL | | 09/30/2022 | | 778 | | (19) | | | (19) | | 759 | 759 | | | |
| 100081261 | BOZEMAN | MT | | 03/18/2022 | | 2,273 | | 57 | | | 57 | | 2,330 | 2,330 | | | |
| 100161055 | VENICE | FL | | 07/24/2024 | | 25,141 | | (946) | | | (946) | | 24,195 | 24,195 | | | |
| 100150778 | LEESVILLE | SC | | 05/07/2024 | | 761 | | (11) | | | (11) | | 750 | 750 | | | |
| 100100875 | SAN JACINTO | CA | | 04/28/2023 | | 1,321 | | 119 | | | 119 | | 1,440 | 1,440 | | | |
| 100135352 | COUPEVILLE | WA | | 11/13/2023 | | 1,480 | | 5 | | | 5 | | 1,485 | 1,485 | | | |
| 100140581 | ANNA | TX | | 01/19/2024 | | 740 | | (16) | | | (16) | | 724 | 724 | | | |
| 100087970 | STAFFORD | VA | | 10/25/2022 | | 767 | | (12) | | | (12) | | 755 | 755 | | | |
| 100138837 | FORT WORTH | TX | | 12/21/2023 | | 679 | | (11) | | | (11) | | 668 | 668 | | | |
| 100079223 | PRESCOTT | AZ | | 02/14/2022 | | 1,409 | | (60) | | | (60) | | 1,349 | 1,349 | | | |
| 100150172 | BRASELTON | GA | | 04/30/2024 | | 10,413 | | (77) | | | (77) | | 10,336 | 10,336 | | | |
| 100143457 | AUBURN | WA | | 02/16/2024 | | 425 | | (19) | | | (19) | | 406 | 406 | | | |
| 100089296 | MANOR | TX | | 01/26/2023 | | 704 | | (16) | | | (16) | | 688 | 688 | | | |
| 100146948 | CELINA | TX | | 03/26/2024 | | 886 | | 7 | | | 7 | | 893 | 893 | | | |
| 100019689 | ENGLEWOOD | CO | | 07/26/2018 | | 2,028 | | (26) | | | (26) | | 2,002 | 2,002 | | | |
| 100101596 | ST GEORGE | UT | | 04/26/2023 | | 8,302 | | (184) | | | (184) | | 8,118 | 8,118 | | | |
| 100140381 | WOODSTOCK | GA | | 01/18/2024 | | 686 | | (20) | | | (20) | | 666 | 666 | | | |
| 100163088 | GRAPEVINE | TX | | 08/13/2024 | | 237 | | (7) | | | (7) | | 230 | 230 | | | |
| 100142601 | OREM | UT | | 02/08/2024 | | 752 | | (13) | | | (13) | | 739 | 739 | | | |
| 100165541 | PLANO | TX | | 08/29/2024 | | 261 | | 1 | | | 1 | | 262 | 262 | | | |
| 100100462 | SAN ANTONIO | TX | | 04/27/2023 | | 1,133 | | 34 | | | 34 | | 1,167 | 1,167 | | | |
| 100101608 | SAINT CLOUD | FL | | 04/26/2023 | | 807 | | (15) | | | (15) | | 792 | 792 | | | |
| 100143304 | AURORA | CO | | 02/16/2024 | | 733 | | (19) | | | (19) | | 714 | 714 | | | |
| 100074113 | RICHMOND | TX | | 12/09/2021 | | 2,062 | | (176) | | | (176) | | 1,886 | 1,886 | | | |
| 100119937 | CLOVIS | CA | | 08/10/2023 | | 735 | | (10) | | | (10) | | 725 | 725 | | | |
| 100101538 | LINCOLN | CA | | 04/26/2023 | | 666 | | 1 | | | 1 | | 667 | 667 | | | |
| 100148423 | STEPHENS CITY | VA | | 04/12/2024 | | 1,354 | | (6) | | | (6) | | 1,348 | 1,348 | | | |
| 100132289 | LANDING | NJ | | 10/13/2023 | | 9,974 | | 24 | | | 24 | | 9,998 | 9,998 | | | |
| 100102522 | NORTH PORT | FL | | 06/07/2023 | | 766 | | (10) | | | (10) | | 756 | 756 | | | |
| 100138761 | DAVENPORT | FL | | 12/21/2023 | | 679 | | 10 | | | 10 | | 689 | 689 | | | |
| 100119106 | PALM SPRINGS | CA | | 07/28/2023 | | 1,183 | | 123 | | | 123 | | 1,306 | 1,306 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076816 | SANTA ROSA | CA | | 12/27/2021 | | 1,683 | | (35) | | | (35) | | 1,648 | 1,648 | | | |
| 100137946 | TUCKER | GA | | 12/13/2023 | | 1,052 | | 75 | | | 75 | | 1,127 | 1,127 | | | |
| 100128061 | SPRINGFIELD | TN | | 09/08/2023 | | 847 | | 15 | | | 15 | | 862 | 862 | | | |
| 100128486 | MURRELLS INLET | SC | | 09/15/2023 | | 503 | | (1) | | | (1) | | 502 | 502 | | | |
| 100151804 | HUMBLE | TX | | 05/10/2024 | | 342 | | (16) | | | (16) | | 326 | 326 | | | |
| 100129648 | HOLLY SPRINGS | GA | | 09/29/2023 | | 836 | | (6) | | | (6) | | 830 | 830 | | | |
| 100151741 | WESLEY CHAPEL | FL | | 05/10/2024 | | 597 | | (24) | | | (24) | | 573 | 573 | | | |
| 100156702 | HESPERIA | CA | | 06/26/2024 | | 197 | | (3) | | | (3) | | 194 | 194 | | | |
| 100152434 | FORT PIERCE | FL | | 05/17/2024 | | 961 | | 3 | | | 3 | | 964 | 964 | | | |
| 100138341 | WENDELL | NC | | 12/18/2023 | | 762 | | (3) | | | (3) | | 759 | 759 | | | |
| 100127481 | AUSTIN | TX | | 09/08/2023 | | 759 | | 4 | | | 4 | | 763 | 763 | | | |
| 100060216 | HUNTERSVILLE | NC | | 06/25/2021 | | 1,834 | | (35) | | | (35) | | 1,799 | 1,799 | | | |
| 100091288 | FORT MORGAN | CO | | 01/31/2023 | | 548 | | (39) | | | (39) | | 509 | 509 | | | |
| 100133837 | MIDDLETON | MA | | 10/20/2023 | | 1,522 | | (32) | | | (32) | | 1,490 | 1,490 | | | |
| 100079224 | PRESCOTT | AZ | | 02/14/2022 | | 1,407 | | (58) | | | (58) | | 1,349 | 1,349 | | | |
| 100025031 | LAKE ELSINORE | CA | | 09/20/2018 | | 1,322 | | 38 | | | 38 | | 1,360 | 1,360 | | | |
| 100013600 | LOS ANGELES | CA | | 05/25/2017 | | 986 | | 97 | | | 97 | | 1,083 | 1,083 | | | |
| 100150963 | HUTTO | TX | | 05/08/2024 | | 3,898 | | (51) | | | (51) | | 3,847 | 3,847 | | | |
| 100142626 | CORCORAN | MN | | 02/08/2024 | | 971 | | (14) | | | (14) | | 957 | 957 | | | |
| 100140205 | SPRING | TX | | 01/11/2024 | | 461 | | (22) | | | (22) | | 439 | 439 | | | |
| 100138403 | BOWIE | MD | | 12/18/2023 | | 527 | | (23) | | | (23) | | 504 | 504 | | | |
| 100110708 | SACRAMENTO | CA | | 08/11/2023 | | 784 | | (9) | | | (9) | | 775 | 775 | | | |
| 100070190 | WASHINGTON | NJ | | 09/01/2021 | | 1,821 | | 84 | | | 84 | | 1,905 | 1,905 | | | |
| 100061280 | HUGHESVILLE | MD | | 06/01/2021 | | 1,893 | | 8 | | | 8 | | 1,901 | 1,901 | | | |
| 100156503 | DOLORES | CO | | 06/24/2024 | | 477 | | (9) | | | (9) | | 468 | 468 | | | |
| 100133421 | MIAMI BEACH | FL | | 10/19/2023 | | 603 | | (16) | | | (16) | | 587 | 587 | | | |
| 100117451 | OAKLAND | CA | | 07/20/2023 | | 893 | | 48 | | | 48 | | 941 | 941 | | | |
| 100160034 | LITTLE ELM | TX | | 07/17/2024 | | 269 | | (3) | | | (3) | | 266 | 266 | | | |
| 100091765 | MIAMI | FL | | 03/24/2023 | | 356 | | 5 | | | 5 | | 361 | 361 | | | |
| 100133481 | BRIDGEPORT | CT | | 10/19/2023 | | 702 | | (11) | | | (11) | | 691 | 691 | | | |
| 100154178 | BUCKEYE | AZ | | 07/11/2024 | | 269 | | (5) | | | (5) | | 264 | 264 | | | |
| 100086904 | MODESTO | CA | | 09/21/2022 | | 680 | | (16) | | | (16) | | 664 | 664 | | | |
| 100140747 | ORLANDO | FL | | 01/22/2024 | | 556 | | (25) | | | (25) | | 531 | 531 | | | |
| 100071237 | POTTSTOWN | PA | | 10/01/2021 | | 2,006 | | 9 | | | 9 | | 2,015 | 2,015 | | | |
| 100142041 | BROOMALL | PA | | 02/29/2024 | | 692 | | (14) | | | (14) | | 678 | 678 | | | |
| 100147082 | TAMPA | FL | | 03/28/2024 | | 603 | | (25) | | | (25) | | 578 | 578 | | | |
| 100044131 | GLENDORA | CA | | 08/19/2020 | | 2,872 | | 1 | | | 1 | | 2,873 | 2,873 | | | |
| 100078653 | RIVERVIEW | FL | | 02/02/2022 | | 1,413 | | (42) | | | (42) | | 1,371 | 1,371 | | | |
| 100084008 | PORT MURRAY | NJ | | 06/27/2022 | | 852 | | (24) | | | (24) | | 828 | 828 | | | |
| 100165530 | VICTORVILLE | CA | | 08/29/2024 | | 543 | | (13) | | | (13) | | 530 | 530 | | | |
| 100159585 | SUNRISE | FL | | 07/15/2024 | | 280 | | (1) | | | (1) | | 279 | 279 | | | |
| 100160866 | TWIN FALLS | ID | | 07/24/2024 | | 803 | | (18) | | | (18) | | 785 | 785 | | | |
| 100157776 | MONROE | NC | | 08/01/2024 | | 945 | | (41) | | | (41) | | 904 | 904 | | | |
| 100076411 | MAMMOTH LAKES | CA | | 12/23/2021 | | 3,250 | | (125) | | | (125) | | 3,125 | 3,125 | | | |
| 100071734 | MELISSA | TX | | 10/14/2021 | | 1,759 | | (24) | | | (24) | | 1,735 | 1,735 | | | |
| 100161117 | MERCED | CA | | 07/24/2024 | | 319 | | 4 | | | 4 | | 323 | 323 | | | |
| 100148106 | NORTH BRUNSWICK | NJ | | 04/10/2024 | | 792 | | (15) | | | (15) | | 777 | 777 | | | |
| 100147050 | MOAB | UT | | 03/27/2024 | | 842 | | (4) | | | (4) | | 838 | 838 | | | |
| 100091333 | ROCHELLE PARK | NJ | | 01/13/2023 | | 597 | | 14 | | | 14 | | 611 | 611 | | | |
| 100057901 | ATLANTA | GA | | 06/30/2021 | | 1,733 | | (54) | | | (54) | | 1,679 | 1,679 | | | |
| 100143590 | JAMAICA | NY | | 02/21/2024 | | 40,541 | | (537) | | | (537) | | 40,004 | 40,004 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133810 | BALTIMORE | MD | | 10/20/2023 | | 598 | | (15) | | | (15) | | 583 | 583 | | | |
| 100118079 | WESTON | CT | | 07/20/2023 | | 996 | | 23 | | | 23 | | 959 | 959 | | | |
| 100110201 | LACEY | WA | | 06/30/2023 | | 974 | | 5 | | | 5 | | 979 | 979 | | | |
| 100088017 | DORAL | FL | | 10/25/2022 | | 802 | | (13) | | | (13) | | 789 | 789 | | | |
| 100149805 | TURLOCK | CA | | 04/26/2024 | | 717 | | (10) | | | (10) | | 707 | 707 | | | |
| 100116773 | STATEN ISLAND | NY | | 07/20/2023 | | 2,307 | | 663 | | | 663 | | 2,970 | 2,970 | | | |
| 100144525 | NORTH PORT | FL | | 04/26/2024 | | 355 | | (17) | | | (17) | | 338 | 338 | | | |
| 100154092 | LAKE HAVASU CITY | AZ | | 07/11/2024 | | 237 | | (13) | | | (13) | | 224 | 224 | | | |
| 100016522 | SAVANNAH | GA | | 04/10/2018 | | 2,402 | | (56) | | | (56) | | 2,346 | 2,346 | | | |
| 100142669 | CHATTANOOGA | TN | | 02/08/2024 | | 794 | | (11) | | | (11) | | 783 | 783 | | | |
| 100055701 | SAN DIEGO | CA | | 03/23/2021 | | 1,367 | | (61) | | | (61) | | 1,306 | 1,306 | | | |
| 100062020 | DALLAS | GA | | 07/01/2021 | | 1,234 | | (1) | | | (1) | | 1,233 | 1,233 | | | |
| 100149647 | DRIPPING SPRINGS | TX | | 04/26/2024 | | 717 | | (19) | | | (19) | | 698 | 698 | | | |
| 100120293 | DENVER | CO | | 08/18/2023 | | 648 | | (12) | | | (12) | | 636 | 636 | | | |
| 100120532 | VICTORVILLE | CA | | 08/18/2023 | | 509 | | (17) | | | (17) | | 492 | 492 | | | |
| 100142708 | SALEM | OR | | 02/08/2024 | | 917 | | (3) | | | (3) | | 914 | 914 | | | |
| 100049273 | MIAMI | FL | | 11/20/2020 | | 595 | | (34) | | | (34) | | 561 | 561 | | | |
| 100136866 | LONGS | SC | | 11/27/2023 | | 742 | | 18 | | | 18 | | 760 | 760 | | | |
| 100101580 | PRESCOTT VALLEY | AZ | | 04/26/2023 | | 864 | | (2) | | | (2) | | 862 | 862 | | | |
| 100087331 | GOODYEAR | AZ | | 10/25/2022 | | 1,316 | | 107 | | | 107 | | 1,423 | 1,423 | | | |
| 100110296 | MARIPOSA | CA | | 06/30/2023 | | 981 | | (2) | | | (2) | | 979 | 979 | | | |
| 100142542 | WEST RICHLAND | WA | | 02/08/2024 | | 7,196 | | (99) | | | (99) | | 7,097 | 7,097 | | | |
| 100117699 | LONG BEACH | CA | | 07/20/2023 | | 1,181 | | 203 | | | 203 | | 1,384 | 1,384 | | | |
| 100055377 | NORTH BRUNSWICK | NJ | | 03/23/2021 | | 1,470 | | (12) | | | (12) | | 1,458 | 1,458 | | | |
| 100081026 | NASHVILLE | TN | | 03/18/2022 | | 2,116 | | 68 | | | 68 | | 2,184 | 2,184 | | | |
| 100081032 | NASHVILLE | TN | | 03/18/2022 | | 2,116 | | 68 | | | 68 | | 2,184 | 2,184 | | | |
| 100114862 | ORLANDO | FL | | 07/10/2023 | | 61,597 | | (862) | | | (862) | | 60,735 | 60,735 | | | |
| 100161170 | MADERA | CA | | 07/25/2024 | | 182 | | (4) | | | (4) | | 178 | 178 | | | |
| 100142592 | WARRINGTON | PA | | 02/08/2024 | | 663 | | (10) | | | (10) | | 653 | 653 | | | |
| 100162527 | LAS VEGAS | NV | | 08/12/2024 | | 472 | | (6) | | | (6) | | 466 | 466 | | | |
| 100110005 | SOUTHBURY | CT | | 06/22/2023 | | 656 | | (20) | | | (20) | | 636 | 636 | | | |
| 100119451 | NORTH LAS VEGAS | NV | | 07/31/2023 | | 527 | | 7 | | | 7 | | 534 | 534 | | | |
| 100152970 | SKOKIE | IL | | 06/27/2024 | | 357 | | (19) | | | (19) | | 338 | 338 | | | |
| 100152765 | COLUMBUS | OH | | 05/22/2024 | | 452 | | (9) | | | (9) | | 443 | 443 | | | |
| 100091482 | BROOKLYN | NY | | 01/20/2023 | | 837 | | (28) | | | (28) | | 809 | 809 | | | |
| 100158636 | CHANDLER | AZ | | 07/10/2024 | | 255 | | (4) | | | (4) | | 251 | 251 | | | |
| 100129333 | MANOR | TX | | 09/25/2023 | | 763 | | (3) | | | (3) | | 760 | 760 | | | |
| 100143051 | PORT CHARLOTTE | FL | | 02/14/2024 | | 615 | | (14) | | | (14) | | 601 | 601 | | | |
| 100151278 | ATLANTA | GA | | 05/10/2024 | | 735 | | (16) | | | (16) | | 719 | 719 | | | |
| 100086589 | TAMPA | FL | | 09/30/2022 | | 557 | | (3) | | | (3) | | 554 | 554 | | | |
| 100088193 | ALLEN | TX | | 10/13/2022 | | 879 | | (28) | | | (28) | | 851 | 851 | | | |
| 100148861 | PHOENIX | AZ | | 04/17/2024 | | 900 | | 9 | | | 9 | | 909 | 909 | | | |
| 100071681 | FRESNO | CA | | 10/14/2021 | | 1,802 | | (26) | | | (26) | | 1,776 | 1,776 | | | |
| 100132296 | STEPHENSON | VA | | 10/13/2023 | | 2,242 | | (25) | | | (25) | | 2,217 | 2,217 | | | |
| 100078316 | KIRKLAND | WA | | 02/10/2022 | | 1,677 | | (5) | | | (5) | | 1,672 | 1,672 | | | |
| 100080206 | WINTER GARDEN | FL | | 02/25/2022 | | 1,260 | | (67) | | | (67) | | 1,193 | 1,193 | | | |
| 100150877 | LEWES | DE | | 05/08/2024 | | 812 | | (15) | | | (15) | | 797 | 797 | | | |
| 100132385 | VENICE | FL | | 11/03/2023 | | 329 | | 6 | | | 6 | | 335 | 335 | | | |
| 100150192 | PARRISH | FL | | 04/30/2024 | | 735 | | (33) | | | (33) | | 702 | 702 | | | |
| 100151808 | LILBURN | GA | | 05/10/2024 | | 537 | | (15) | | | (15) | | 522 | 522 | | | |
| 100142916 | LANCASTER | PA | | 02/09/2024 | | 2,260 | | (62) | | | (62) | | 2,198 | 2,198 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153920 | NEWPORT NEWS | VA | | 06/05/2024 | | 659 | | (27) | | | (27) | | 632 | 632 | | | |
| 100157977 | POTOMAC | MD | | 07/09/2024 | | 251 | | (4) | | | (4) | | 247 | 247 | | | |
| 100153359 | ACCOMAC | VA | | 05/30/2024 | | 731 | | (15) | | | (15) | | 716 | 716 | | | |
| 100131749 | NASHVILLE | TN | | 10/06/2023 | | 851 | | 16 | | | 16 | | 867 | 867 | | | |
| 100160830 | HOUSTON | TX | | 07/24/2024 | | 214 | | (15) | | | (15) | | 199 | 199 | | | |
| 100148285 | PFLUGERVILLE | TX | | 04/12/2024 | | 1,629 | | (9) | | | (9) | | 1,620 | 1,620 | | | |
| 100137134 | BUENA VISTA | GA | | 11/28/2023 | | 687 | | (15) | | | (15) | | 672 | 672 | | | |
| 100128418 | CAPITOL HGTS | MD | | 09/15/2023 | | 356 | | (16) | | | (16) | | 340 | 340 | | | |
| 100136675 | DURHAM | CT | | 01/25/2024 | | 420 | | 1 | | | 1 | | 421 | 421 | | | |
| 100025982 | BALDWIN PARK | CA | | 09/20/2018 | | 986 | | 105 | | | 105 | | 1,091 | 1,091 | | | |
| 100088873 | KING OF PRUSSIA | PA | | 11/15/2022 | | 657 | | (14) | | | (14) | | 643 | 643 | | | |
| 100131935 | WADDELL | AZ | | 10/13/2023 | | 1,027 | | 41 | | | 41 | | 1,068 | 1,068 | | | |
| 100076355 | CHANDLER | AZ | | 01/07/2022 | | 1,449 | | (45) | | | (45) | | 1,404 | 1,404 | | | |
| 100112806 | EAST AURORA | NY | | 06/29/2023 | | 3,159 | | 869 | | | 869 | | 4,028 | 4,028 | | | |
| 100079062 | THOMPSONS STATION | TN | | 02/24/2022 | | 1,613 | | (12) | | | (12) | | 1,601 | 1,601 | | | |
| 100131823 | PALMDALE | CA | | 10/06/2023 | | 475 | | (7) | | | (7) | | 468 | 468 | | | |
| 100138145 | DAVENPORT | FL | | 12/14/2023 | | 623 | | (6) | | | (6) | | 617 | 617 | | | |
| 100053397 | SAN DIEGO | CA | | 03/23/2021 | | 2,315 | | (1) | | | (1) | | 2,314 | 2,314 | | | |
| 100101075 | SUFFERN | NY | | 04/28/2023 | | 1,438 | | 188 | | | 188 | | 1,626 | 1,626 | | | |
| 100031382 | OCEANSIDE | CA | | 03/29/2019 | | 1,560 | | 203 | | | 203 | | 1,763 | 1,763 | | | |
| 100134443 | PATERSON | NJ | | 10/30/2023 | | 1,101 | | (5) | | | (5) | | 1,096 | 1,096 | | | |
| 100129340 | WINTERS | CA | | 09/25/2023 | | 869 | | 7 | | | 7 | | 876 | 876 | | | |
| 100025925 | REDWOOD VALLEY | CA | | 09/20/2018 | | 1,082 | | 113 | | | 113 | | 1,195 | 1,195 | | | |
| 100120024 | STOCKTON | CA | | 08/11/2023 | | 782 | | (14) | | | (14) | | 768 | 768 | | | |
| 100110571 | BRADENTON | FL | | 06/30/2023 | | 526 | | 5 | | | 5 | | 531 | 531 | | | |
| 100140391 | KISSIMMEE | FL | | 01/18/2024 | | 1,104 | | 55 | | | 55 | | 1,159 | 1,159 | | | |
| 100100267 | BROOKHAVEN | NY | | 03/17/2023 | | 703 | | (20) | | | (20) | | 683 | 683 | | | |
| 100113876 | DAVIE | FL | | 06/29/2023 | | 3 | | 18 | | | 18 | | 21 | 21 | | | |
| 100119453 | LA VERGNE | TN | | 07/31/2023 | | 4,111 | | (3) | | | (3) | | 4,108 | 4,108 | | | |
| 100115270 | MADRID | IA | | 07/17/2023 | | 1,543 | | (55) | | | (55) | | 1,488 | 1,488 | | | |
| 100025730 | SIMI VALLEY | CA | | 09/20/2018 | | 1,235 | | 73 | | | 73 | | 1,308 | 1,308 | | | |
| 100131735 | FORT MYERS | FL | | 10/06/2023 | | 1,638 | | 76 | | | 76 | | 1,714 | 1,714 | | | |
| 100159405 | NAMPA | ID | | 07/15/2024 | | 333 | | 11 | | | 11 | | 344 | 344 | | | |
| 100090311 | PITTSBURGH | PA | | 01/06/2023 | | 662 | | (18) | | | (18) | | 644 | 644 | | | |
| 100078498 | WINDERMERE | FL | | 02/25/2022 | | 1,378 | | (63) | | | (63) | | 1,315 | 1,315 | | | |
| 100086649 | HALLANDALE BEACH | FL | | 09/30/2022 | | 806 | | (6) | | | (6) | | 800 | 800 | | | |
| 100139658 | LAS VEGAS | NV | | 12/28/2023 | | 678 | | (12) | | | (12) | | 666 | 666 | | | |
| 100130292 | RIVERVIEW | FL | | 09/28/2023 | | 681 | | (22) | | | (22) | | 659 | 659 | | | |
| 100146956 | PLEASANT GROVE | UT | | 03/26/2024 | | 1,452 | | (6) | | | (6) | | 1,446 | 1,446 | | | |
| 100154667 | GULFPORT | FL | | 07/19/2024 | | 458 | | (24) | | | (24) | | 434 | 434 | | | |
| 100121012 | DALLAS | TX | | 08/30/2023 | | 986 | | 23 | | | 23 | | 1,009 | 1,009 | | | |
| 100148802 | ROSEVILLE | CA | | 04/17/2024 | | 965 | | 31 | | | 31 | | 996 | 996 | | | |
| 100139643 | WILTON MANORS | FL | | 12/28/2023 | | 662 | | (28) | | | (28) | | 634 | 634 | | | |
| 100114614 | SARASOTA | FL | | 06/29/2023 | | 594 | | (32) | | | (32) | | 562 | 562 | | | |
| 100138657 | PEMBROKE PINES | FL | | 02/02/2024 | | 598 | | (47) | | | (47) | | 551 | 551 | | | |
| 100133779 | KENNEDALE | TX | | 10/20/2023 | | 203 | | 2 | | | 2 | | 205 | 205 | | | |
| 100132236 | DENTON | TX | | 10/13/2023 | | 700 | | (3) | | | (3) | | 697 | 697 | | | |
| 100115850 | ATLANTA | GA | | 07/20/2023 | | 1,603 | | (10) | | | (10) | | 1,593 | 1,593 | | | |
| 100151993 | PAGOSA SPRINGS | CO | | 06/14/2024 | | 472 | | (14) | | | (14) | | 458 | 458 | | | |
| 100087770 | COCONUT CREEK | FL | | 11/17/2022 | | 1,211 | | (1) | | | (1) | | 1,210 | 1,210 | | | |
| 100102711 | FORT PIERCE | FL | | 06/22/2023 | | 340 | | (15) | | | (15) | | 325 | 325 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100057749 | BELLINGHAM | WA | | 06/30/2021 | | 1,570 | | (64) | | | (64) | | 1,506 | 1,506 | | | |
| 100135833 | FLEMING ISLAND | FL | | 11/10/2023 | | 689 | | (8) | | | (8) | | 681 | 681 | | | |
| 100129331 | LITTLE ELM | TX | | 09/25/2023 | | 1,246 | | 15 | | | 15 | | 1,261 | 1,261 | | | |
| 100156538 | RALEIGH | NC | | 06/24/2024 | | 2,554 | | (30) | | | (30) | | 2,524 | 2,524 | | | |
| 100089205 | BURLESON | TX | | 11/18/2022 | | 722 | | (29) | | | (29) | | 693 | 693 | | | |
| 100148300 | MILLTOWN | NJ | | 04/12/2024 | | 794 | | (16) | | | (16) | | 778 | 778 | | | |
| 100134511 | HEMPSTEAD | NY | | 10/30/2023 | | 2,333 | | (2) | | | (2) | | 2,331 | 2,331 | | | |
| 100140573 | BRASELTON | GA | | 01/19/2024 | | 500 | | (7) | | | (7) | | 493 | 493 | | | |
| 100028528 | SAN JOSE | CA | | 10/26/2018 | | 1,086 | | 57 | | | 57 | | 1,143 | 1,143 | | | |
| 100060078 | MODESTO | CA | | 06/25/2021 | | 1,778 | | (38) | | | (38) | | 1,740 | 1,740 | | | |
| 100119896 | SALISBURY | NH | | 08/10/2023 | | 3,083 | | (111) | | | (111) | | 2,972 | 2,972 | | | |
| 100133568 | LAWRENCEVILLE | GA | | 10/23/2023 | | 905 | | 17 | | | 17 | | 922 | 922 | | | |
| 100091260 | HALLANDALE BEACH | FL | | 01/31/2023 | | 925 | | (37) | | | (37) | | 888 | 888 | | | |
| 100131604 | APACHE JUNCTION | AZ | | 10/06/2023 | | 785 | | 5 | | | 5 | | 790 | 790 | | | |
| 100119003 | HARDEEVILLE | SC | | 07/27/2023 | | 375 | | (13) | | | (13) | | 362 | 362 | | | |
| 100110632 | CHANDLER | AZ | | 06/30/2023 | | 844 | | 4 | | | 4 | | 848 | 848 | | | |
| 100067992 | SACRAMENTO | CA | | 09/23/2021 | | 1,703 | | (48) | | | (48) | | 1,655 | 1,655 | | | |
| 100157728 | GRESHAM | OR | | 06/28/2024 | | 249 | | 1 | | | 1 | | 250 | 250 | | | |
| 100141494 | TOLLESON | AZ | | 01/30/2024 | | 4,045 | | 59 | | | 59 | | 4,104 | 4,104 | | | |
| 100117142 | MAYWOOD | NJ | | 07/20/2023 | | 1,376 | | 244 | | | 244 | | 1,620 | 1,620 | | | |
| 100079711 | NORTHBROOK | IL | | 04/08/2022 | | 3,410 | | 109 | | | 109 | | 3,519 | 3,519 | | | |
| 100160050 | BEL AIRE | KS | | 07/17/2024 | | 295 | | 4 | | | 4 | | 299 | 299 | | | |
| 100142856 | GREENVILLE | SC | | 02/08/2024 | | 613 | | (33) | | | (33) | | 580 | 580 | | | |
| 100140617 | LAS VEGAS | NV | | 01/19/2024 | | 608 | | (11) | | | (11) | | 597 | 597 | | | |
| 100139216 | DULUTH | GA | | 12/28/2023 | | 637 | | (12) | | | (12) | | 625 | 625 | | | |
| 100135834 | MELISSA | TX | | 11/10/2023 | | 821 | | 12 | | | 12 | | 833 | 833 | | | |
| 100049216 | DUNDEE | IL | | 11/20/2020 | | 902 | | 262 | | | 262 | | 1,164 | 1,164 | | | |
| 100142774 | HAINES CITY | FL | | 02/08/2024 | | 633 | | (11) | | | (11) | | 622 | 622 | | | |
| 100054156 | BRONX | NY | | 03/23/2021 | | 2,278 | | 30 | | | 30 | | 2,308 | 2,308 | | | |
| 100120041 | BALTIMORE | MD | | 08/11/2023 | | 839 | | (8) | | | (8) | | 831 | 831 | | | |
| 100087988 | NORTH BAY VILLAGE | FL | | 10/25/2022 | | 506 | | (6) | | | (6) | | 500 | 500 | | | |
| 100029080 | NEWARK | CA | | 10/26/2018 | | 1,264 | | 120 | | | 120 | | 1,384 | 1,384 | | | |
| 100025419 | RICHMOND | CA | | 09/20/2018 | | 1,269 | | 117 | | | 117 | | 1,386 | 1,386 | | | |
| 100115090 | CANTON | MA | | 07/14/2023 | | 786 | | 11 | | | 11 | | 797 | 797 | | | |
| 100128046 | LA VERGNE | TN | | 09/08/2023 | | 762 | | 5 | | | 5 | | 767 | 767 | | | |
| 100158164 | CHAPEL HILL | NC | | 07/09/2024 | | 20,828 | | (127) | | | (127) | | 20,701 | 20,701 | | | |
| 100153700 | IDAHO FALLS | ID | | 05/31/2024 | | 401 | | (30) | | | (30) | | 371 | 371 | | | |
| 100148508 | IRVING | TX | | 04/12/2024 | | 794 | | (17) | | | (17) | | 777 | 777 | | | |
| 100160962 | MURRIETA | CA | | 07/24/2024 | | 975 | | (29) | | | (29) | | 946 | 946 | | | |
| 100102586 | LAKE GROVE | NY | | 06/07/2023 | | 191 | | 9 | | | 9 | | 200 | 200 | | | |
| 100142355 | LANGHORNE | PA | | 03/15/2024 | | 593 | | (32) | | | (32) | | 561 | 561 | | | |
| 100110307 | CAMBRIDGE | MA | | 06/30/2023 | | 1,018 | | 5 | | | 5 | | 1,023 | 1,023 | | | |
| 100155956 | LEANDER | TX | | 06/17/2024 | | 520 | | (9) | | | (9) | | 511 | 511 | | | |
| 100155001 | NORTH JACKSON | OH | | 07/19/2024 | | 8,936 | | (385) | | | (385) | | 8,551 | 8,551 | | | |
| 100150723 | LAS VEGAS | NV | | 05/06/2024 | | 1,089 | | 64 | | | 64 | | 1,153 | 1,153 | | | |
| 100149599 | WENDELL | NC | | 04/26/2024 | | 640 | | 9 | | | 9 | | 649 | 649 | | | |
| 100135314 | AUGUSTA | GA | | 11/13/2023 | | 520 | | 6 | | | 6 | | 526 | 526 | | | |
| 100143844 | NORTH PORT | FL | | 02/29/2024 | | 705 | | (12) | | | (12) | | 693 | 693 | | | |
| 100143195 | AUSTIN | TX | | 02/16/2024 | | 845 | | (8) | | | (8) | | 837 | 837 | | | |
| 100161541 | TAMPA | FL | | 07/30/2024 | | 213 | | (7) | | | (7) | | 206 | 206 | | | |
| 100148049 | CAPE CORAL | FL | | 04/10/2024 | | 663 | | (1) | | | (1) | | 662 | 662 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100161026 | PROVIDENCE VILLAGE | TX | | 07/24/2024 | | 5,351 | | (153) | | | (153) | | 5,198 | 5,198 | | | |
| 100119173 | MERIDIAN | ID | | 07/31/2023 | | 779 | | 3 | | | 3 | | 782 | 782 | | | |
| 100024764 | SUN VALLEY | CA | | 09/20/2018 | | 1,110 | | 132 | | | 132 | | 1,242 | 1,242 | | | |
| 100148421 | RICHMOND HILL | GA | | 04/12/2024 | | 1,033 | | 27 | | | 27 | | 1,060 | 1,060 | | | |
| 100158832 | POCONO SUMMIT | PA | | 07/12/2024 | | 477 | | (10) | | | (10) | | 467 | 467 | | | |
| 100029798 | MIAMI | FL | | 10/26/2018 | | 1,733 | | 454 | | | 454 | | 2,187 | 2,187 | | | |
| 100133748 | HICKORY | NC | | 10/23/2023 | | 764 | | 14 | | | 14 | | 778 | 778 | | | |
| 100079836 | LAS VEGAS | NV | | 04/08/2022 | | 1,156 | | (76) | | | (76) | | 1,080 | 1,080 | | | |
| 100130193 | SIMI VALLEY | CA | | 11/15/2023 | | 692 | | (23) | | | (23) | | 669 | 669 | | | |
| 100108273 | POMPANO BEACH | FL | | 05/24/2023 | | 503 | | (28) | | | (28) | | 475 | 475 | | | |
| 100140265 | MIAMI GARDENS | FL | | 01/18/2024 | | 698 | | (14) | | | (14) | | 684 | 684 | | | |
| 100065842 | OLYMPIC VALLEY | CA | | 07/23/2021 | | 1,335 | | (53) | | | (53) | | 1,282 | 1,282 | | | |
| 100090838 | DALLAS | TX | | 01/06/2023 | | 3,583 | | (58) | | | (58) | | 3,525 | 3,525 | | | |
| 100102090 | THOUSAND OAKS | CA | | 04/14/2023 | | 881 | | 5 | | | 5 | | 886 | 886 | | | |
| 100074430 | TAMPA | FL | | 12/02/2021 | | 2,002 | | (116) | | | (116) | | 1,886 | 1,886 | | | |
| 100108116 | BLOOMINGTON | CA | | 05/24/2023 | | 594 | | (21) | | | (21) | | 573 | 573 | | | |
| 100099686 | NEW SMYRNA BEACH | FL | | 04/06/2023 | | 763 | | 15 | | | 15 | | 778 | 778 | | | |
| 100120711 | LAWRENCEVILLE | GA | | 08/25/2023 | | 777 | | (6) | | | (6) | | 771 | 771 | | | |
| 100137760 | DURHAM | NC | | 12/08/2023 | | 670 | | (14) | | | (14) | | 656 | 656 | | | |
| 100141413 | GREER | SC | | 01/30/2024 | | 601 | | (3) | | | (3) | | 598 | 598 | | | |
| 100099948 | INDIO | CA | | 03/28/2023 | | 682 | | (5) | | | (5) | | 677 | 677 | | | |
| 100158717 | WELLFLEET | MA | | 07/10/2024 | | 209,043 | | (3,093) | | | (3,093) | | 205,950 | 205,950 | | | |
| 100126307 | CORAM | NY | | 08/30/2023 | | 671 | | (22) | | | (22) | | 649 | 649 | | | |
| 100133527 | PLAINFIELD CITY | NJ | | 10/19/2023 | | 473 | | (9) | | | (9) | | 464 | 464 | | | |
| 100151669 | ATLANTA | GA | | 05/10/2024 | | 2,870 | | (55) | | | (55) | | 2,815 | 2,815 | | | |
| 100026654 | ENGLISHTOWN | NJ | | 09/26/2018 | | 980 | | 72 | | | 72 | | 1,052 | 1,052 | | | |
| 100158051 | OCALA | FL | | 07/09/2024 | | 596 | | (4) | | | (4) | | 592 | 592 | | | |
| 100153889 | SAN BERNARDINO | CA | | 06/05/2024 | | 546 | | (20) | | | (20) | | 526 | 526 | | | |
| 100158154 | OLD HICKORY | TN | | 07/09/2024 | | 242 | | (4) | | | (4) | | 238 | 238 | | | |
| 100109343 | SPOKANE | WA | | 06/12/2023 | | 1,651 | | (26) | | | (26) | | 1,625 | 1,625 | | | |
| 100129473 | KILLEEN | TX | | 09/29/2023 | | 845 | | | | | | | 845 | 845 | | | |
| 100088296 | DEDHAM | MA | | 10/24/2022 | | 1,193 | | (5) | | | (5) | | 1,188 | 1,188 | | | |
| 100065145 | WEST HARTFORD | CT | | 07/14/2021 | | 1,740 | | (41) | | | (41) | | 1,699 | 1,699 | | | |
| 100142891 | MESA | AZ | | 02/09/2024 | | 682 | | (21) | | | (21) | | 661 | 661 | | | |
| 100080853 | HEMET | CA | | 03/10/2022 | | 1,325 | | (81) | | | (81) | | 1,244 | 1,244 | | | |
| 100159972 | NORTH BAY VILLAGE | FL | | 08/16/2024 | | 3,406 | | (121) | | | (121) | | 3,285 | 3,285 | | | |
| 100089965 | SANTA MONICA | CA | | 01/26/2023 | | 796 | | (15) | | | (15) | | 781 | 781 | | | |
| 100117110 | EAST ELMHURST | NY | | 07/20/2023 | | 1,524 | | 352 | | | 352 | | 1,876 | 1,876 | | | |
| 100153592 | RIVERSIDE | CA | | 05/31/2024 | | 640 | | (26) | | | (26) | | 614 | 614 | | | |
| 100141211 | HASBROUCK HEIGHTS | NJ | | 01/30/2024 | | 571 | | (20) | | | (20) | | 551 | 551 | | | |
| 100119834 | WYANDANCH | NY | | 08/08/2023 | | 718 | | (16) | | | (16) | | 702 | 702 | | | |
| 100152577 | AUSTIN | TX | | 05/17/2024 | | 731 | | | | | | | 731 | 731 | | | |
| 100025943 | MIAMI | FL | | 09/20/2018 | | 3,521 | | 338 | | | 338 | | 3,859 | 3,859 | | | |
| 100155331 | DOWNEY | CA | | 07/19/2024 | | 730 | | (52) | | | (52) | | 678 | 678 | | | |
| 100154603 | LILBURN | GA | | 06/14/2024 | | 708 | | (26) | | | (26) | | 682 | 682 | | | |
| 100137930 | LEHIGH ACRES | FL | | 12/13/2023 | | 669 | | (14) | | | (14) | | 655 | 655 | | | |
| 100119371 | LEWISVILLE | TX | | 07/31/2023 | | 947 | | 7 | | | 7 | | 954 | 954 | | | |
| 100130409 | CORTLANDT MANOR | NY | | 09/28/2023 | | 843 | | (15) | | | (15) | | 828 | 828 | | | |
| 100135437 | MIAMI | FL | | 11/13/2023 | | 744 | | 23 | | | 23 | | 767 | 767 | | | |
| 100143738 | SAINT AUGUSTINE | FL | | 04/05/2024 | | 682 | | (19) | | | (19) | | 663 | 663 | | | |
| 100158068 | CASTLE PINES | CO | | 07/09/2024 | | 333 | | 14 | | | 14 | | 347 | 347 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110557 | MOUND | MN | | 06/30/2023 | | 1,457 | | (15) | | | (15) | | 1,442 | 1,442 | | | |
| 100153434 | SOUTH FALLSBURG | NY | | 05/30/2024 | | 711 | | (4) | | | (4) | | 707 | 707 | | | |
| 100149340 | ROSEVILLE | CA | | 04/24/2024 | | 1,038 | | 40 | | | 40 | | 1,078 | 1,078 | | | |
| 100142881 | DULUTH | GA | | 02/09/2024 | | 7,211 | | (221) | | | (221) | | 6,990 | 6,990 | | | |
| 100117731 | FRISCO | TX | | 07/20/2023 | | 1,235 | | 82 | | | 82 | | 1,317 | 1,317 | | | |
| 100160438 | SOUTH RIVER | NJ | | 07/19/2024 | | 470 | | 3 | | | 3 | | 473 | 473 | | | |
| 100087421 | STROUDSBURG | PA | | 10/25/2022 | | 1,194 | | 73 | | | 73 | | 1,267 | 1,267 | | | |
| 100135215 | KILL DEVIL HILLS | NC | | 11/08/2023 | | 896 | | 1 | | | 1 | | 897 | 897 | | | |
| 100043607 | SANTA FE | NM | | 08/13/2020 | | 997 | | (42) | | | (42) | | 955 | 955 | | | |
| 100136983 | LAS VEGAS | NV | | 11/28/2023 | | 738 | | 3 | | | 3 | | 741 | 741 | | | |
| 100088012 | OTHELLO | WA | | 10/25/2022 | | 829 | | 13 | | | 13 | | 842 | 842 | | | |
| 100159956 | MIAMI | FL | | 08/16/2024 | | 202 | | (10) | | | (10) | | 192 | 192 | | | |
| 100071262 | WESLEY CHAPEL | FL | | 10/01/2021 | | 1,851 | | 8 | | | 8 | | 1,859 | 1,859 | | | |
| 100103618 | CHARLOTTE | NC | | 05/08/2023 | | 722 | | (7) | | | (7) | | 715 | 715 | | | |
| 100109228 | ALTAMONTE SPRINGS | FL | | 07/21/2023 | | 537 | | (17) | | | (17) | | 520 | 520 | | | |
| 100065172 | KENILWORTH | NJ | | 07/14/2021 | | 1,787 | | (41) | | | (41) | | 1,746 | 1,746 | | | |
| 100060245 | RENO | NV | | 06/25/2021 | | 1,813 | | (31) | | | (31) | | 1,782 | 1,782 | | | |
| 100131572 | PANAMA CITY BEACH | FL | | 10/05/2023 | | 389 | | (7) | | | (7) | | 382 | 382 | | | |
| 100087313 | MCALLEN | TX | | 10/25/2022 | | 1,208 | | 147 | | | 147 | | 1,355 | 1,355 | | | |
| 100136388 | BUCKEYE | AZ | | 11/20/2023 | | 882 | | 45 | | | 45 | | 927 | 927 | | | |
| 100129599 | CHICAGO | IL | | 09/29/2023 | | 772 | | (8) | | | (8) | | 764 | 764 | | | |
| 100114704 | KEMPNER | TX | | 06/29/2023 | | 803 | | (39) | | | (39) | | 764 | 764 | | | |
| 100120318 | RICHARDSON | TX | | 08/18/2023 | | 723 | | (24) | | | (24) | | 699 | 699 | | | |
| 100091938 | SACRAMENTO | CA | | 02/03/2023 | | 7,547 | | (170) | | | (170) | | 7,377 | 7,377 | | | |
| 100150635 | TACOMA | WA | | 05/03/2024 | | 735 | | (23) | | | (23) | | 712 | 712 | | | |
| 100164580 | SANTA CLARITA | CA | | 08/21/2024 | | 292 | | (3) | | | (3) | | 289 | 289 | | | |
| 100120918 | VILLAS | NJ | | 08/30/2023 | | 2,557 | | 12 | | | 12 | | 2,569 | 2,569 | | | |
| 100141242 | DAVENPORT | FL | | 01/30/2024 | | 714 | | 11 | | | 11 | | 725 | 725 | | | |
| 100120164 | KNOXVILLE | TN | | 08/14/2023 | | 603 | | (12) | | | (12) | | 591 | 591 | | | |
| 100143985 | CLACKAMAS | OR | | 02/29/2024 | | 669 | | (8) | | | (8) | | 661 | 661 | | | |
| 100102999 | GALVESTON | TX | | 06/22/2023 | | 554 | | (42) | | | (42) | | 512 | 512 | | | |
| 100136245 | RALEIGH | NC | | 11/20/2023 | | 738 | | 3 | | | 3 | | 741 | 741 | | | |
| 100142760 | MERIDIAN | ID | | 02/08/2024 | | 2,061 | | (35) | | | (35) | | 2,026 | 2,026 | | | |
| 100151537 | ROSEVILLE | CA | | 05/10/2024 | | 1,068 | | 70 | | | 70 | | 1,138 | 1,138 | | | |
| 100144416 | AURORA | CO | | 03/07/2024 | | 653 | | (18) | | | (18) | | 635 | 635 | | | |
| 100147908 | ROSEVILLE | CA | | 04/08/2024 | | 1,037 | | 33 | | | 33 | | 1,070 | 1,070 | | | |
| 100091590 | BAKERSFIELD | CA | | 03/07/2023 | | 622 | | (14) | | | (14) | | 608 | 608 | | | |
| 100114826 | HUTCHINSON ISLAND | FL | | 07/10/2023 | | 2,124 | | 5 | | | 5 | | 2,129 | 2,129 | | | |
| 100142926 | NORMAL | IL | | 02/09/2024 | | 612 | | (8) | | | (8) | | 604 | 604 | | | |
| 100048521 | QUEENS VILLAGE | NY | | 11/20/2020 | | 1,502 | | 70 | | | 70 | | 1,572 | 1,572 | | | |
| 100114820 | SURPRISE | AZ | | 07/10/2023 | | 1,062 | | 28 | | | 28 | | 1,090 | 1,090 | | | |
| 100062206 | KULA | HI | | 07/01/2021 | | 1,808 | | 28 | | | 28 | | 1,836 | 1,836 | | | |
| 100160134 | COLUMBUS | OH | | 07/17/2024 | | 247 | | (3) | | | (3) | | 244 | 244 | | | |
| 100149293 | MCKINLEYVILLE | CA | | 04/24/2024 | | 712 | | (19) | | | (19) | | 693 | 693 | | | |
| 100129371 | LAWRENCEVILLE | GA | | 09/25/2023 | | 1,312 | | 26 | | | 26 | | 1,338 | 1,338 | | | |
| 100057999 | RENO | NV | | 06/30/2021 | | 1,572 | | (45) | | | (45) | | 1,527 | 1,527 | | | |
| 100130296 | LAS VEGAS | NV | | 09/28/2023 | | 570 | | (22) | | | (22) | | 548 | 548 | | | |
| 100103526 | COLTON | CA | | 05/08/2023 | | 649 | | (12) | | | (12) | | 637 | 637 | | | |
| 100117980 | STRATFORD | CT | | 07/20/2023 | | 511 | | (28) | | | (28) | | 483 | 483 | | | |
| 100159424 | SAVANNAH | GA | | 07/15/2024 | | 235 | | (5) | | | (5) | | 230 | 230 | | | |
| 100156325 | NASHVILLE | TN | | 07/25/2024 | | 222 | | (10) | | | (10) | | 212 | 212 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142932 | CAPE CORAL | FL | | 02/09/2024 | | 904 | | (26) | | | (26) | | 878 | 878 | | | |
| 100117994 | ZEPHYRHILLS | FL | | 07/20/2023 | | 479 | | (6) | | | (6) | | 473 | 473 | | | |
| 100140261 | TOMS RIVER | NJ | | 01/18/2024 | | 727 | | (12) | | | (12) | | 715 | 715 | | | |
| 100132512 | FRESNO | CA | | 11/03/2023 | | 506 | | 8 | | | 8 | | 514 | 514 | | | |
| 100107786 | LAS VEGAS | NV | | 05/19/2023 | | 1,616 | | 104 | | | 104 | | 1,720 | 1,720 | | | |
| 100152944 | DALLAS | TX | | 06/27/2024 | | 493 | | (20) | | | (20) | | 473 | 473 | | | |
| 100164883 | LAS VEGAS | NV | | 08/26/2024 | | 265 | | (5) | | | (5) | | 260 | 260 | | | |
| 100102033 | ELIZABETH | NJ | | 04/14/2023 | | 563 | | (17) | | | (17) | | 546 | 546 | | | |
| 100079221 | AUSTIN | TX | | 02/14/2022 | | 1,611 | | (10) | | | (10) | | 1,601 | 1,601 | | | |
| 100087917 | SACRAMENTO | CA | | 10/25/2022 | | 1,890 | | (32) | | | (32) | | 1,858 | 1,858 | | | |
| 100142968 | RALEIGH | NC | | 02/09/2024 | | 662 | | (15) | | | (15) | | 647 | 647 | | | |
| 100161067 | FISHERS | IN | | 07/24/2024 | | 241 | | (5) | | | (5) | | 236 | 236 | | | |
| 100131818 | SAN JACINTO | CA | | 10/06/2023 | | 536 | | (7) | | | (7) | | 529 | 529 | | | |
| 100087443 | LAS VEGAS | NV | | 10/25/2022 | | 1,729 | | 144 | | | 144 | | 1,873 | 1,873 | | | |
| 100088001 | PORTLAND | OR | | 10/25/2022 | | 814 | | 4 | | | 4 | | 818 | 818 | | | |
| 100164870 | CAROL STREAM | IL | | 08/26/2024 | | 245 | | (5) | | | (5) | | 240 | 240 | | | |
| 100120065 | TEMPE | AZ | | 08/11/2023 | | 758 | | (16) | | | (16) | | 742 | 742 | | | |
| 100116830 | SANTA ANA | CA | | 07/20/2023 | | 1,495 | | 511 | | | 511 | | 2,006 | 2,006 | | | |
| 100127953 | MOUNT JULIET | TN | | 09/08/2023 | | 982 | | 40 | | | 40 | | 1,022 | 1,022 | | | |
| 100129485 | HENDERSON | NV | | 09/29/2023 | | 843 | | (9) | | | (9) | | 834 | 834 | | | |
| 100152537 | ROUND ROCK | TX | | 05/17/2024 | | 661 | | 35 | | | 35 | | 696 | 696 | | | |
| 100131968 | BLAIRSVILLE | GA | | 10/13/2023 | | 677 | | (6) | | | (6) | | 671 | 671 | | | |
| 100053363 | MESA | AZ | | 03/23/2021 | | 2,521 | | (60) | | | (60) | | 2,461 | 2,461 | | | |
| 100120770 | DALLAS | TX | | 08/25/2023 | | 728 | | (24) | | | (24) | | 704 | 704 | | | |
| 100129838 | BUCKEYE | AZ | | 09/27/2023 | | 1,891 | | 17 | | | 17 | | 1,908 | 1,908 | | | |
| 100109777 | OCALA | FL | | 08/04/2023 | | 795 | | (14) | | | (14) | | 781 | 781 | | | |
| 100014528 | WASHINGTON | DC | | 09/27/2017 | | 837 | | 58 | | | 58 | | 895 | 895 | | | |
| 100083093 | PHELAN | CA | | 05/26/2022 | | 888 | | (36) | | | (36) | | 852 | 852 | | | |
| 100108146 | LAS VEGAS | NV | | 05/24/2023 | | 529 | | (16) | | | (16) | | 513 | 513 | | | |
| 100154182 | JACKSONVILLE | FL | | 07/11/2024 | | 457 | | (16) | | | (16) | | 441 | 441 | | | |
| 100130260 | AUBURN | WA | | 09/28/2023 | | 554 | | (10) | | | (10) | | 544 | 544 | | | |
| 100128510 | TAMPA | FL | | 09/15/2023 | | 505 | | (11) | | | (11) | | 494 | 494 | | | |
| 100042964 | SIMI VALLEY | CA | | 05/28/2020 | | 926 | | (38) | | | (38) | | 888 | 888 | | | |
| 100117176 | WOODS CROSS | UT | | 07/20/2023 | | 1,004 | | 63 | | | 63 | | 1,067 | 1,067 | | | |
| 100159198 | RICHMOND | VA | | 07/15/2024 | | 241 | | (7) | | | (7) | | 234 | 234 | | | |
| 100147462 | COLTON | CA | | 04/03/2024 | | 600 | | (43) | | | (43) | | 557 | 557 | | | |
| 100109006 | PANAMA CITY | FL | | 05/31/2023 | | 568 | | (44) | | | (44) | | 524 | 524 | | | |
| 100156119 | ST PETERSBURG | FL | | 06/18/2024 | | 330 | | (19) | | | (19) | | 311 | 311 | | | |
| 100110208 | PORTSMOUTH | RI | | 06/30/2023 | | 945 | | 8 | | | 8 | | 953 | 953 | | | |
| 100154181 | JACKSONVILLE | FL | | 07/11/2024 | | 457 | | (16) | | | (16) | | 441 | 441 | | | |
| 100100216 | LAKEWOOD | NJ | | 03/17/2023 | | 754 | | (14) | | | (14) | | 740 | 740 | | | |
| 100090870 | SIMI VALLEY | CA | | 01/31/2023 | | 1,931 | | 25 | | | 25 | | 1,956 | 1,956 | | | |
| 100120696 | LAGRANGE | GA | | 08/25/2023 | | 581 | | 17 | | | 17 | | 598 | 598 | | | |
| 100114690 | NORTH MIAMI BEACH | FL | | 06/29/2023 | | 1,013 | | | | | | | 1,013 | 1,013 | | | |
| 100162600 | HILTON HEAD ISLAND | SC | | 08/12/2024 | | 242 | | (6) | | | (6) | | 236 | 236 | | | |
| 100089232 | NORTH PALM BEACH | FL | | 01/26/2023 | | 765 | | (20) | | | (20) | | 745 | 745 | | | |
| 100116311 | BAYSIDE | NY | | 07/20/2023 | | 6,373 | | 1,046 | | | 1,046 | | 7,419 | 7,419 | | | |
| 100071641 | NAMPA | ID | | 10/14/2021 | | 1,661 | | (44) | | | (44) | | 1,617 | 1,617 | | | |
| 100136554 | VERO BEACH | FL | | 11/20/2023 | | 684 | | (5) | | | (5) | | 679 | 679 | | | |
| 100135296 | WINTER PARK | FL | | 11/13/2023 | | 772 | | 5 | | | 5 | | 777 | 777 | | | |
| 100134048 | SCRANTON | PA | | 10/25/2023 | | 679 | | (12) | | | (12) | | 667 | 667 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108002 | MC KINNEY | TX | | 05/25/2023 | | 1,264 | | 21 | | | 21 | | 1,285 | 1,285 | | | |
| 100065476 | CLARKSVILLE | TN | | 07/28/2021 | | 1,538 | | (46) | | | (46) | | 1,492 | 1,492 | | | |
| 100162785 | SEALY | TX | | 08/12/2024 | | 933 | | (8) | | | (8) | | 925 | 925 | | | |
| 100157922 | CONCORD | NC | | 07/09/2024 | | 236 | | (2) | | | (2) | | 234 | 234 | | | |
| 100110197 | DURHAM | NC | | 06/30/2023 | | 922 | | | | | | | 922 | 922 | | | |
| 100138849 | MIAMI | FL | | 12/21/2023 | | 688 | | (11) | | | (11) | | 677 | 677 | | | |
| 100071936 | SILVER CLIFF | CO | | 11/19/2021 | | 1,537 | | (61) | | | (61) | | 1,476 | 1,476 | | | |
| 100109282 | PHILADELPHIA | PA | | 07/21/2023 | | 622 | | (33) | | | (33) | | 589 | 589 | | | |
| 100055912 | NEW ORLEANS | LA | | 03/26/2021 | | 1,603 | | (32) | | | (32) | | 1,571 | 1,571 | | | |
| 100142787 | LAKE WORTH BEACH | FL | | 02/08/2024 | | 908 | | (14) | | | (14) | | 894 | 894 | | | |
| 100110676 | WHITE PLAINS | NY | | 06/30/2023 | | 1,037 | | 11 | | | 11 | | 1,048 | 1,048 | | | |
| 100129746 | MIAMI | FL | | 09/27/2023 | | 3,275 | | (9) | | | (9) | | 3,266 | 3,266 | | | |
| 100127992 | ANTIOCH | TN | | 09/08/2023 | | 913 | | 32 | | | 32 | | 945 | 945 | | | |
| 100151626 | LAS VEGAS | NV | | 05/10/2024 | | 735 | | (10) | | | (10) | | 725 | 725 | | | |
| 100138207 | GARLAND | TX | | 12/14/2023 | | 588 | | (10) | | | (10) | | 578 | 578 | | | |
| 100160540 | HENDERSON | NV | | 07/19/2024 | | 221 | | (12) | | | (12) | | 209 | 209 | | | |
| 100142973 | ROY | UT | | 02/09/2024 | | 596 | | (15) | | | (15) | | 581 | 581 | | | |
| 100159518 | FORT WALTON BEACH | FL | | 07/15/2024 | | 468 | | (16) | | | (16) | | 452 | 452 | | | |
| 100154989 | AVENTURA | FL | | 07/19/2024 | | 492 | | (27) | | | (27) | | 465 | 465 | | | |
| 100024896 | WILMINGTON | CA | | 09/20/2018 | | 1,711 | | 33 | | | 33 | | 1,744 | 1,744 | | | |
| 100011431 | CHANDLER | AZ | | 12/23/2016 | | 870 | | 171 | | | 171 | | 1,041 | 1,041 | | | |
| 100135580 | LANCASTER | CA | | 11/09/2023 | | 513 | | (6) | | | (6) | | 507 | 507 | | | |
| 100152614 | NORCROSS | GA | | 05/17/2024 | | 1,311 | | (31) | | | (31) | | 1,280 | 1,280 | | | |
| 100136834 | EAST FISHKILL | NY | | 11/27/2023 | | 683 | | (3) | | | (3) | | 680 | 680 | | | |
| 100115895 | QUEEN CREEK | AZ | | 07/20/2023 | | 1,810 | | 114 | | | 114 | | 1,924 | 1,924 | | | |
| 100043380 | ROSEVILLE | CA | | 08/13/2020 | | 959 | | (23) | | | (23) | | 936 | 936 | | | |
| 100144374 | PROVIDENCE VILLAGE | TX | | 03/07/2024 | | 484 | | (4) | | | (4) | | 480 | 480 | | | |
| 100137200 | PONCHA SPRINGS | CO | | 11/28/2023 | | 699 | | 3 | | | 3 | | 702 | 702 | | | |
| 100078466 | CAPE CORAL | FL | | 01/25/2022 | | 1,118 | | (90) | | | (90) | | 1,028 | 1,028 | | | |
| 100142623 | PORTLAND | OR | | 02/08/2024 | | 678 | | (18) | | | (18) | | 660 | 660 | | | |
| 100138269 | CAPE CORAL | FL | | 12/15/2023 | | 559 | | (6) | | | (6) | | 553 | 553 | | | |
| 100031138 | SAN DIEGO | CA | | 03/29/2019 | | 1,425 | | 114 | | | 114 | | 1,539 | 1,539 | | | |
| 100071805 | BOYNTON BEACH | FL | | 10/14/2021 | | 1,553 | | (52) | | | (52) | | 1,501 | 1,501 | | | |
| 100148605 | BOYNTON BEACH | FL | | 04/12/2024 | | 714 | | (17) | | | (17) | | 697 | 697 | | | |
| 100024675 | ROCKLIN | CA | | 09/20/2018 | | 1,615 | | 17 | | | 17 | | 1,632 | 1,632 | | | |
| 100117759 | BUFORD | GA | | 07/20/2023 | | 794 | | (18) | | | (18) | | 776 | 776 | | | |
| 100158029 | FOREST HILL | TX | | 07/09/2024 | | 318 | | 9 | | | 9 | | 327 | 327 | | | |
| 100152702 | EUGENE | OR | | 05/17/2024 | | 709 | | | | | | | 709 | 709 | | | |
| 100137594 | PALM DESERT | CA | | 12/08/2023 | | 1,231 | | (13) | | | (13) | | 1,218 | 1,218 | | | |
| 100157959 | ATLANTA | GA | | 07/09/2024 | | 235 | | (2) | | | (2) | | 233 | 233 | | | |
| 100160069 | ROUND ROCK | TX | | 07/17/2024 | | 286 | | 1 | | | 1 | | 287 | 287 | | | |
| 100110352 | HERNDON | VA | | 06/30/2023 | | 1,128 | | (5) | | | (5) | | 1,123 | 1,123 | | | |
| 100155024 | CANYON LAKE | TX | | 07/19/2024 | | 649 | | (10) | | | (10) | | 639 | 639 | | | |
| 100024891 | NORWALK | CA | | 09/20/2018 | | 1,311 | | 89 | | | 89 | | 1,400 | 1,400 | | | |
| 100118648 | PLANTATION | FL | | 07/25/2023 | | 713 | | (25) | | | (25) | | 688 | 688 | | | |
| 100135431 | CAMBRIDGE | MA | | 11/13/2023 | | 1,598 | | 4 | | | 4 | | 1,602 | 1,602 | | | |
| 100109363 | STATEN ISLAND | NY | | 06/12/2023 | | 949 | | (16) | | | (16) | | 933 | 933 | | | |
| 100139448 | TUCKERTON | NJ | | 12/28/2023 | | 549 | | (24) | | | (24) | | 525 | 525 | | | |
| 100141636 | BAKERSFIELD | CA | | 01/30/2024 | | 527 | | (19) | | | (19) | | 508 | 508 | | | |
| 100120289 | STATESBORO | GA | | 08/18/2023 | | 455 | | (13) | | | (13) | | 442 | 442 | | | |
| 100115773 | HOMESTEAD | FL | | 07/20/2023 | | 1,196 | | (12) | | | (12) | | 1,184 | 1,184 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135195 | UPPER MARLBORO | MD | | 11/07/2023 | | 581 | | (6) | | | (6) | | 575 | 575 | | | |
| 100014823 | OLYMPIC VALLEY | CA | | 11/28/2017 | | 2,210 | | (42) | | | (42) | | 2,168 | 2,168 | | | |
| 100128154 | LEWES | DE | | 09/18/2023 | | 930 | | 36 | | | 36 | | 966 | 966 | | | |
| 100143363 | LEHIGH ACRES | FL | | 02/16/2024 | | 491 | | (18) | | | (18) | | 473 | 473 | | | |
| 100153345 | MONTROSS | VA | | 05/30/2024 | | 636 | | (14) | | | (14) | | 622 | 622 | | | |
| 100029538 | ELK GROVE | CA | | 10/26/2018 | | 1,247 | | 188 | | | 188 | | 1,435 | 1,435 | | | |
| 100088155 | MENIFEE | CA | | 10/25/2022 | | 3,771 | | (75) | | | (75) | | 3,696 | 3,696 | | | |
| 100119443 | HOUSTON | TX | | 07/31/2023 | | 761 | | (14) | | | (14) | | 747 | 747 | | | |
| 100152429 | MERIDIANVILLE | AL | | 05/17/2024 | | 731 | | (17) | | | (17) | | 714 | 714 | | | |
| 100010790 | HESPERUS | CO | | 12/23/2016 | | 1,079 | | 157 | | | 157 | | 1,236 | 1,236 | | | |
| 100149438 | BANNER ELK | NC | | 04/24/2024 | | 5,982 | | 82 | | | 82 | | 6,064 | 6,064 | | | |
| 100150833 | ELKRIDGE | MD | | 05/08/2024 | | 822 | | | | | | | 822 | 822 | | | |
| 100142912 | FRISCO | TX | | 02/09/2024 | | 682 | | (22) | | | (22) | | 660 | 660 | | | |
| 100155959 | SUGARLOAF | CA | | 06/17/2024 | | 530 | | (6) | | | (6) | | 524 | 524 | | | |
| 100160524 | LITTLE RIVER | SC | | 07/19/2024 | | 96 | | (3) | | | (3) | | 93 | 93 | | | |
| 100151003 | GLENDALE | AZ | | 05/08/2024 | | 892 | | (22) | | | (22) | | 870 | 870 | | | |
| 100149000 | VIRGINIA BEACH | VA | | 04/19/2024 | | 3,391 | | (51) | | | (51) | | 3,340 | 3,340 | | | |
| 100133266 | KATY | TX | | 11/29/2023 | | 648 | | (7) | | | (7) | | 641 | 641 | | | |
| 100139126 | RANCHO CORDOVA | CA | | 12/28/2023 | | 18,203 | | (477) | | | (477) | | 17,726 | 17,726 | | | |
| 100025780 | TACOMA | WA | | 09/20/2018 | | 1,078 | | 184 | | | 184 | | 1,262 | 1,262 | | | |
| 100154888 | SEBASTIAN | FL | | 07/19/2024 | | 397 | | (15) | | | (15) | | 382 | 382 | | | |
| 100138117 | LEANDER | TX | | 12/14/2023 | | 682 | | (5) | | | (5) | | 677 | 677 | | | |
| 100159261 | AUBREY | TX | | 07/15/2024 | | 258 | | (5) | | | (5) | | 253 | 253 | | | |
| 100160189 | FERN PARK | FL | | 07/18/2024 | | 470 | | (10) | | | (10) | | 460 | 460 | | | |
| 100066159 | PISCATAWAY | NJ | | 08/02/2021 | | 1,828 | | 1 | | | 1 | | 1,829 | 1,829 | | | |
| 100110157 | BEAVERTON | OR | | 06/30/2023 | | 858 | | (7) | | | (7) | | 851 | 851 | | | |
| 100028391 | QUINCY | MA | | 10/26/2018 | | 1,405 | | 79 | | | 79 | | 1,484 | 1,484 | | | |
| 100131586 | ROCKY MOUNT | MO | | 10/06/2023 | | 744 | | (8) | | | (8) | | 736 | 736 | | | |
| 100132810 | MIAMI | FL | | 11/03/2023 | | 757 | | 15 | | | 15 | | 772 | 772 | | | |
| 100137994 | GULF SHORES | AL | | 12/13/2023 | | 1,004 | | 95 | | | 95 | | 1,099 | 1,099 | | | |
| 100025594 | WASHINGTON | DC | | 09/20/2018 | | 1,024 | | 130 | | | 130 | | 1,154 | 1,154 | | | |
| 100137632 | RALEIGH | NC | | 12/08/2023 | | 1,014 | | 11 | | | 11 | | 1,025 | 1,025 | | | |
| 100150942 | LAGRANGE | GA | | 05/08/2024 | | 747 | | (17) | | | (17) | | 730 | 730 | | | |
| 100028465 | MIAMI | FL | | 10/26/2018 | | 954 | | 141 | | | 141 | | 1,095 | 1,095 | | | |
| 100019644 | SPRING VALLEY | CA | | 07/26/2018 | | 1,594 | | (16) | | | (16) | | 1,578 | 1,578 | | | |
| 100069607 | SALEM | OR | | 09/01/2021 | | 1,958 | | 10 | | | 10 | | 1,968 | 1,968 | | | |
| 100120070 | SARASOTA | FL | | 08/11/2023 | | 774 | | (1) | | | (1) | | 773 | 773 | | | |
| 100018314 | NASHVILLE | TN | | 06/27/2018 | | 2,113 | | (50) | | | (50) | | 2,063 | 2,063 | | | |
| 100088011 | FAIRFIELD | CA | | 10/25/2022 | | 738 | | (9) | | | (9) | | 729 | 729 | | | |
| 100137720 | APEX | NC | | 12/08/2023 | | 771 | | (2) | | | (2) | | 769 | 769 | | | |
| 100131765 | MANCHESTER | TN | | 10/06/2023 | | 929 | | 32 | | | 32 | | 961 | 961 | | | |
| 100112259 | METHUEN | MA | | 06/29/2023 | | 1,761 | | 476 | | | 476 | | 2,237 | 2,237 | | | |
| 100110654 | CLERMONT | FL | | 06/30/2023 | | 760 | | 6 | | | 6 | | 766 | 766 | | | |
| 100154955 | CITRUS HEIGHTS | CA | | 07/19/2024 | | 570 | | (4) | | | (4) | | 566 | 566 | | | |
| 100086481 | MODESTO | CA | | 09/30/2022 | | 779 | | (4) | | | (4) | | 775 | 775 | | | |
| 100120071 | DURHAM | NC | | 08/11/2023 | | 82,455 | | (1,050) | | | (1,050) | | 81,405 | 81,405 | | | |
| 100138685 | KISSIMMEE | FL | | 02/02/2024 | | 577 | | (19) | | | (19) | | 558 | 558 | | | |
| 100049953 | LESLIE | MO | | 11/20/2020 | | 839 | | 12 | | | 12 | | 851 | 851 | | | |
| 100153963 | CAPE CORAL | FL | | 06/05/2024 | | 516 | | 17 | | | 17 | | 533 | 533 | | | |
| 100110608 | LAUDERHILL | FL | | 06/30/2023 | | 784 | | (2) | | | (2) | | 782 | 782 | | | |
| 100071139 | COCONUT CREEK | FL | | 10/01/2021 | | 657 | | (1) | | | (1) | | 656 | 656 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137475 | MODESTO | CA | | 01/11/2024 | | 562 | | (39) | | | (39) | | 523 | 523 | | | |
| 100132819 | GATLINBURG | TN | | 11/03/2023 | | 682 | | (9) | | | (9) | | 673 | 673 | | | |
| 100013914 | PEABODY | MA | | 05/25/2017 | | 2,005 | | 129 | | | 129 | | 2,134 | 2,134 | | | |
| 100158542 | GLADSTONE | MO | | 07/10/2024 | | 364 | | (15) | | | (15) | | 349 | 349 | | | |
| 100082237 | HOUSTON | TX | | 04/14/2022 | | 1,125 | | (56) | | | (56) | | 1,069 | 1,069 | | | |
| 100147549 | ORLANDO | FL | | 04/03/2024 | | 613 | | (28) | | | (28) | | 585 | 585 | | | |
| 100128529 | BELTSVILLE | MD | | 09/15/2023 | | 1,583 | | (17) | | | (17) | | 1,566 | 1,566 | | | |
| 100102458 | PANAMA CITY BEACH | FL | | 06/07/2023 | | 931 | | | | | | | 931 | 931 | | | |
| 100086916 | HAMILTON | NJ | | 10/24/2022 | | 936 | | (9) | | | (9) | | 927 | 927 | | | |
| 100134746 | WINCHESTER | CA | | 10/30/2023 | | 738 | | (2) | | | (2) | | 736 | 736 | | | |
| 100127983 | CLARKSVILLE | TN | | 09/08/2023 | | 835 | | 15 | | | 15 | | 850 | 850 | | | |
| 100120376 | CORVALLIS | OR | | 08/18/2023 | | 865 | | (3) | | | (3) | | 862 | 862 | | | |
| 100132278 | LAKE LURE | NC | | 10/13/2023 | | 1,097 | | 20 | | | 20 | | 1,117 | 1,117 | | | |
| 100115506 | STOCKTON | CA | | 07/17/2023 | | 493 | | (13) | | | (13) | | 480 | 480 | | | |
| 100160071 | ANCHORAGE | AK | | 07/17/2024 | | 241 | | (6) | | | (6) | | 235 | 235 | | | |
| 100129501 | MINNEAPOLIS | MN | | 09/29/2023 | | 762 | | (11) | | | (11) | | 751 | 751 | | | |
| 100142273 | PHOENIX | AZ | | 03/15/2024 | | 598 | | (41) | | | (41) | | 557 | 557 | | | |
| 100068270 | TAMPA | FL | | 08/25/2021 | | 1,464 | | (17) | | | (17) | | 1,447 | 1,447 | | | |
| 100148874 | PLEASANT HILL | CA | | 04/17/2024 | | 865 | | (12) | | | (12) | | 853 | 853 | | | |
| 100114538 | JACKSONVILLE | FL | | 06/29/2023 | | 473 | | (29) | | | (29) | | 444 | 444 | | | |
| 100079627 | HOLLYWOOD | FL | | 04/08/2022 | | 1,330 | | (51) | | | (51) | | 1,279 | 1,279 | | | |
| 100153357 | SALUDA | NC | | 05/30/2024 | | 651 | | (11) | | | (11) | | 640 | 640 | | | |
| 100074446 | MIRAMAR | FL | | 12/02/2021 | | 2,534 | | (77) | | | (77) | | 2,457 | 2,457 | | | |
| 100146748 | VISALIA | CA | | 03/20/2024 | | 568 | | (33) | | | (33) | | 535 | 535 | | | |
| 100137680 | JACKSON | NJ | | 12/08/2023 | | 664 | | (16) | | | (16) | | 648 | 648 | | | |
| 100118782 | CONROE | TX | | 07/25/2023 | | 827 | | (28) | | | (28) | | 799 | 799 | | | |
| 100071525 | EVERETT | WA | | 10/14/2021 | | 1,727 | | (45) | | | (45) | | 1,682 | 1,682 | | | |
| 100140969 | RENO | NV | | 03/28/2024 | | 572 | | (37) | | | (37) | | 535 | 535 | | | |
| 100140077 | ATLANTA | GA | | 01/09/2024 | | 746 | | (10) | | | (10) | | 736 | 736 | | | |
| 100139402 | YONKERS | NY | | 12/28/2023 | | 575 | | (13) | | | (13) | | 562 | 562 | | | |
| 100153821 | HOUSTON | TX | | 07/10/2024 | | 314 | | (14) | | | (14) | | 300 | 300 | | | |
| 100029394 | ROCKAWAY PARK | NY | | 10/26/2018 | | 1,240 | | 125 | | | 125 | | 1,365 | 1,365 | | | |
| 100136374 | UNION PIER | MI | | 11/20/2023 | | 626 | | (12) | | | (12) | | 614 | 614 | | | |
| 100116896 | COLFAX | CA | | 07/20/2023 | | 999 | | 64 | | | 64 | | 1,063 | 1,063 | | | |
| 100153846 | FONTANA | CA | | 06/05/2024 | | 467 | | (28) | | | (28) | | 439 | 439 | | | |
| 100090622 | NEWARK | NJ | | 12/29/2022 | | 521 | | (22) | | | (22) | | 499 | 499 | | | |
| 100103840 | PITTSFIELD | MA | | 05/10/2023 | | 280 | | (4) | | | (4) | | 276 | 276 | | | |
| 100102051 | WHITMAN | MA | | 04/14/2023 | | 551 | | (6) | | | (6) | | 545 | 545 | | | |
| 100151048 | ROSEVILLE | CA | | 05/08/2024 | | 1,929 | | 88 | | | 88 | | 2,017 | 2,017 | | | |
| 100140774 | SAN BERNARDINO | CA | | 01/22/2024 | | 504 | | (12) | | | (12) | | 492 | 492 | | | |
| 100140387 | OVIEDO | FL | | 01/18/2024 | | 751 | | (4) | | | (4) | | 747 | 747 | | | |
| 100118802 | DAVENPORT | FL | | 08/30/2023 | | 749 | | (22) | | | (22) | | 727 | 727 | | | |
| 100137012 | PARRISH | FL | | 11/28/2023 | | 983 | | 79 | | | 79 | | 1,062 | 1,062 | | | |
| 100025113 | VAN NUYS | CA | | 09/20/2018 | | 1,257 | | 101 | | | 101 | | 1,358 | 1,358 | | | |
| 100120397 | HIGHLAND | CA | | 08/18/2023 | | 662 | | (6) | | | (6) | | 656 | 656 | | | |
| 100065746 | FULLERTON | CA | | 07/28/2021 | | 1,994 | | (76) | | | (76) | | 1,918 | 1,918 | | | |
| 100138897 | CEDAR PARK | TX | | 12/21/2023 | | 733 | | (18) | | | (18) | | 715 | 715 | | | |
| 100133095 | PEMBROKE PINES | FL | | 11/29/2023 | | 585 | | 3 | | | 3 | | 588 | 588 | | | |
| 100119355 | MCKINNEY | TX | | 07/31/2023 | | 870 | | 5 | | | 5 | | 875 | 875 | | | |
| 100044585 | ANTIOCH | CA | | 11/19/2020 | | 1,462 | | (116) | | | (116) | | 1,346 | 1,346 | | | |
| 100143047 | COLLEGE STATION | TX | | 02/14/2024 | | 591 | | (26) | | | (26) | | 565 | 565 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119852 | LAS VEGAS | NV | | 08/10/2023 | | 810 | | | | | | | 810 | 810 | | | |
| 100049073 | CAMBRIA HEIGHTS | NY | | 11/20/2020 | | 486 | | 55 | | | 55 | | 541 | 541 | | | |
| 100067737 | OLYMPIA | WA | | 09/23/2021 | | 1,642 | | (37) | | | (37) | | 1,605 | 1,605 | | | |
| 100086502 | GRASS VALLEY | CA | | 09/30/2022 | | 724 | | (16) | | | (16) | | 708 | 708 | | | |
| 100135559 | ALPHARETTA | GA | | 11/13/2023 | | 897 | | 7 | | | 7 | | 904 | 904 | | | |
| 100086717 | RIVERSIDE | CA | | 09/30/2022 | | 2,425 | | 3 | | | 3 | | 2,428 | 2,428 | | | |
| 100049080 | DUNCANNON | PA | | 11/20/2020 | | 454 | | (9) | | | (9) | | 445 | 445 | | | |
| 100115930 | LEWISVILLE | TX | | 07/20/2023 | | 835 | | (11) | | | (11) | | 824 | 824 | | | |
| 100140013 | ATLANTA | GA | | 01/09/2024 | | 751 | | (13) | | | (13) | | 738 | 738 | | | |
| 100142024 | DOVER | FL | | 02/29/2024 | | 751 | | 2 | | | 2 | | 753 | 753 | | | |
| 100141027 | ROCKWALL | TX | | 02/20/2024 | | 653 | | (22) | | | (22) | | 631 | 631 | | | |
| 100133959 | WATERBURY | CT | | 10/25/2023 | | 600 | | (14) | | | (14) | | 586 | 586 | | | |
| 100164449 | PORT SAINT LUCIE | FL | | 08/21/2024 | | 211 | | (7) | | | (7) | | 204 | 204 | | | |
| 100147452 | CORAL SPRINGS | FL | | 04/03/2024 | | 11,611 | | 72 | | | 72 | | 11,683 | 11,683 | | | |
| 100108208 | LAS VEGAS | NV | | 05/24/2023 | | 1,291 | | (114) | | | (114) | | 1,177 | 1,177 | | | |
| 100135154 | MONROE | NY | | 12/15/2023 | | 680 | | 16 | | | 16 | | 696 | 696 | | | |
| 100054885 | COLD SPRING | NY | | 03/23/2021 | | 1,024 | | (69) | | | (69) | | 955 | 955 | | | |
| 100161345 | STEPHENSON | VA | | 07/25/2024 | | 234 | | (6) | | | (6) | | 228 | 228 | | | |
| 100141121 | SAN BERNARDINO | CA | | 01/30/2024 | | 230 | | (9) | | | (9) | | 221 | 221 | | | |
| 100151458 | CHARLOTTE | NC | | 05/10/2024 | | 720 | | (8) | | | (8) | | 712 | 712 | | | |
| 100156423 | LINDEN | NJ | | 06/24/2024 | | 465 | | (8) | | | (8) | | 457 | 457 | | | |
| 100047913 | LAKE WORTH | FL | | 11/20/2020 | | 1,649 | | (93) | | | (93) | | 1,556 | 1,556 | | | |
| 100158096 | LAND O LAKES | FL | | 07/09/2024 | | 242 | | (2) | | | (2) | | 240 | 240 | | | |
| 100138773 | ANTIOCH | TN | | 12/21/2023 | | 684 | | (13) | | | (13) | | 671 | 671 | | | |
| 100119748 | HARTFORD | CT | | 08/08/2023 | | 743 | | (14) | | | (14) | | 729 | 729 | | | |
| 100131930 | SARASOTA | FL | | 10/13/2023 | | 742 | | 3 | | | 3 | | 745 | 745 | | | |
| 100137033 | ORLANDO | FL | | 11/28/2023 | | 599 | | (4) | | | (4) | | 595 | 595 | | | |
| 100148658 | KISSIMMEE | FL | | 04/15/2024 | | 693 | | (9) | | | (9) | | 684 | 684 | | | |
| 100115612 | FRESNO | CA | | 07/19/2023 | | 724 | | (17) | | | (17) | | 707 | 707 | | | |
| 100150968 | HILTON HEAD ISLAND | SC | | 05/08/2024 | | 707 | | (14) | | | (14) | | 693 | 693 | | | |
| 100102682 | IRVING | TX | | 06/22/2023 | | 627 | | (48) | | | (48) | | 579 | 579 | | | |
| 100139164 | MURFREESBORO | TN | | 12/28/2023 | | 269 | | (5) | | | (5) | | 264 | 264 | | | |
| 100135844 | LEBANON | TN | | 11/10/2023 | | 731 | | 2 | | | 2 | | 733 | 733 | | | |
| 100110407 | DURHAM | NC | | 06/30/2023 | | 923 | | 5 | | | 5 | | 928 | 928 | | | |
| 100149505 | LODI | CA | | 04/26/2024 | | 547 | | (8) | | | (8) | | 539 | 539 | | | |
| 100143693 | NEWTON | NJ | | 02/22/2024 | | 396 | | (11) | | | (11) | | 385 | 385 | | | |
| 100048191 | PALMDALE | CA | | 11/20/2020 | | 1,248 | | (24) | | | (24) | | 1,224 | 1,224 | | | |
| 100138867 | KANSAS CITY | MO | | 12/21/2023 | | 663 | | (15) | | | (15) | | 648 | 648 | | | |
| 100147274 | WATERBURY | CT | | 03/28/2024 | | 419 | | (8) | | | (8) | | 411 | 411 | | | |
| 100152628 | ACWORTH | GA | | 05/17/2024 | | 799 | | 1 | | | 1 | | 800 | 800 | | | |
| 100115920 | LINCOLN | RI | | 07/20/2023 | | 776 | | (15) | | | (15) | | 761 | 761 | | | |
| 100101967 | DALLAS | TX | | 04/14/2023 | | 765 | | (55) | | | (55) | | 710 | 710 | | | |
| 100087251 | PANAMA CITY BEACH | FL | | 10/25/2022 | | 1,773 | | 130 | | | 130 | | 1,903 | 1,903 | | | |
| 100162942 | NAPLES | FL | | 08/12/2024 | | 520 | | (9) | | | (9) | | 511 | 511 | | | |
| 100010842 | TUKWILA | WA | | 12/23/2016 | | 2,200 | | (115) | | | (115) | | 2,085 | 2,085 | | | |
| 100118086 | MIAMI | FL | | 07/20/2023 | | 569 | | (26) | | | (26) | | 543 | 543 | | | |
| 100161296 | PORTLAND | OR | | 07/25/2024 | | 265 | | (5) | | | (5) | | 260 | 260 | | | |
| 100118961 | ONTARIO | CA | | 07/27/2023 | | 59,491 | | (11) | | | (11) | | 59,480 | 59,480 | | | |
| 100142945 | LOCUST GROVE | VA | | 02/09/2024 | | 7,531 | | (127) | | | (127) | | 7,404 | 7,404 | | | |
| 100115956 | SURPRISE | AZ | | 07/20/2023 | | 1,128 | | 43 | | | 43 | | 1,171 | 1,171 | | | |
| 100147590 | LOS ANGELES | CA | | 04/04/2024 | | 494 | | (32) | | | (32) | | 462 | 462 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109333 | APEX | NC | | 06/12/2023 | | 907 | | (13) | | | (13) | | 894 | 894 | | | |
| 100115712 | RICHARDSON | TX | | 07/20/2023 | | 627 | | 4 | | | 4 | | 631 | 631 | | | |
| 100152373 | N LAS VEGAS | NV | | 05/17/2024 | | 701 | | (16) | | | (16) | | 685 | 685 | | | |
| 100065225 | COLORADO SPRINGS | CO | | 07/14/2021 | | 1,791 | | (29) | | | (29) | | 1,762 | 1,762 | | | |
| 100115756 | IONE | CA | | 07/20/2023 | | 37,100 | | (565) | | | (565) | | 36,535 | 36,535 | | | |
| 100137662 | COTTONWOOD | AZ | | 12/08/2023 | | 771 | | (1) | | | (1) | | 770 | 770 | | | |
| 100149595 | HUTTO | TX | | 04/26/2024 | | 779 | | (5) | | | (5) | | 774 | 774 | | | |
| 100165415 | FRESNO | CA | | 08/29/2024 | | 331 | | (6) | | | (6) | | 325 | 325 | | | |
| 100150600 | DALLAS | TX | | 05/03/2024 | | 1,028 | | (34) | | | (34) | | 994 | 994 | | | |
| 100024659 | BERKELEY | CA | | 09/20/2018 | | 961 | | 84 | | | 84 | | 1,045 | 1,045 | | | |
| 100100674 | LONG BRANCH | NJ | | 04/28/2023 | | 1,255 | | 81 | | | 81 | | 1,336 | 1,336 | | | |
| 100080972 | MANCHACA | TX | | 03/18/2022 | | 2,439 | | 64 | | | 64 | | 2,503 | 2,503 | | | |
| 100153877 | LOS ANGELES | CA | | 06/05/2024 | | 1,114 | | (3) | | | (3) | | 1,111 | 1,111 | | | |
| 100012795 | MIAMI | FL | | 05/25/2017 | | 1,440 | | 225 | | | 225 | | 1,665 | 1,665 | | | |
| 100136193 | GALVESTON | TX | | 11/20/2023 | | 476 | | (9) | | | (9) | | 467 | 467 | | | |
| 100081409 | KENAI | AK | | 03/18/2022 | | 1,697 | | 42 | | | 42 | | 1,739 | 1,739 | | | |
| 100110351 | AUBREY | TX | | 06/30/2023 | | 1,031 | | 19 | | | 19 | | 1,050 | 1,050 | | | |
| 100048616 | CARY | NC | | 11/20/2020 | | 1,007 | | 7 | | | 7 | | 1,014 | 1,014 | | | |
| 100087166 | DEERFIELD BEACH | FL | | 10/25/2022 | | 1,141 | | 32 | | | 32 | | 1,173 | 1,173 | | | |
| 4010067287 | Houston | TX | | 02/29/2024 | | 511 | | (42) | | | (42) | | 469 | 469 | | | |
| 100127597 | OLIVEHURST | CA | | 09/08/2023 | | 1,024 | | (14) | | | (14) | | 1,010 | 1,010 | | | |
| 100132285 | BREMERTON | WA | | 10/13/2023 | | 870 | | 2 | | | 2 | | 872 | 872 | | | |
| 100148427 | LAS VEGAS | NV | | 04/12/2024 | | 1,021 | | 27 | | | 27 | | 1,048 | 1,048 | | | |
| 100135236 | LINDEN | TN | | 11/08/2023 | | 754 | | 1 | | | 1 | | 755 | 755 | | | |
| 100143748 | BRIDGEPORT | CT | | 04/05/2024 | | 1,250 | | (25) | | | (25) | | 1,225 | 1,225 | | | |
| 100151430 | MONROE | NC | | 05/10/2024 | | 1,071 | | 4 | | | 4 | | 1,075 | 1,075 | | | |
| 100045235 | BOULDER | CO | | 11/25/2020 | | 2,227 | | (56) | | | (56) | | 2,171 | 2,171 | | | |
| 100158056 | COLLEGE STATION | TX | | 07/09/2024 | | 218 | | (6) | | | (6) | | 212 | 212 | | | |
| 100119075 | GAITHERSBURG | MD | | 07/27/2023 | | 559 | | (21) | | | (21) | | 538 | 538 | | | |
| 100115408 | RALEIGH | NC | | 07/17/2023 | | 511 | | | | | | | 511 | 511 | | | |
| 100115527 | FLORIDA CITY | FL | | 07/17/2023 | | 788 | | (7) | | | (7) | | 781 | 781 | | | |
| 100134913 | LAND O'LAKES | FL | | 10/30/2023 | | 645 | | (10) | | | (10) | | 635 | 635 | | | |
| 100110609 | KISSIMMEE | FL | | 06/30/2023 | | 697 | | 11 | | | 11 | | 708 | 708 | | | |
| 100158613 | SPOKANE | WA | | 07/10/2024 | | 469 | | (7) | | | (7) | | 462 | 462 | | | |
| 100115832 | SPOKANE VALLEY | WA | | 07/20/2023 | | 1,005 | | 23 | | | 23 | | 1,028 | 1,028 | | | |
| 100150077 | LIBERTY HILL | TX | | 06/14/2024 | | 540 | | 2 | | | 2 | | 542 | 542 | | | |
| 100138805 | HOWELL | NJ | | 12/21/2023 | | 680 | | (14) | | | (14) | | 666 | 666 | | | |
| 100164021 | ASHEVILLE | NC | | 08/21/2024 | | 220 | | (8) | | | (8) | | 212 | 212 | | | |
| 100133713 | ROSEVILLE | CA | | 10/23/2023 | | 986 | | 44 | | | 44 | | 1,030 | 1,030 | | | |
| 100043861 | SANTA ROSA | CA | | 08/19/2020 | | 984 | | 92 | | | 92 | | 1,076 | 1,076 | | | |
| 100134784 | GUN BARREL CITY | TX | | 10/30/2023 | | 545 | | (12) | | | (12) | | 533 | 533 | | | |
| 100109257 | TUCSON | AZ | | 07/21/2023 | | 751 | | (9) | | | (9) | | 742 | 742 | | | |
| 100158075 | CHANDLER | AZ | | 07/09/2024 | | 272 | | | | | | | 272 | 272 | | | |
| 100114802 | PORT CHARLOTTE | FL | | 07/10/2023 | | 936 | | 16 | | | 16 | | 952 | 952 | | | |
| 100140285 | SUMMIT | IL | | 01/18/2024 | | 590 | | (17) | | | (17) | | 573 | 573 | | | |
| 100154758 | MIAMI | FL | | 07/19/2024 | | 547 | | (10) | | | (10) | | 537 | 537 | | | |
| 100110193 | CARY | NC | | 06/30/2023 | | 1,011 | | 12 | | | 12 | | 1,023 | 1,023 | | | |
| 100127250 | NEWTOWN | CT | | 08/30/2023 | | 2,511 | | 607 | | | 607 | | 3,118 | 3,118 | | | |
| 100152404 | KNOXVILLE | TN | | 05/17/2024 | | 717 | | | | | | | 717 | 717 | | | |
| 100137335 | MILFORD | CT | | 12/01/2023 | | 673 | | 11 | | | 11 | | 684 | 684 | | | |
| 100101858 | SAN FERNANDO | CA | | 04/06/2023 | | 648 | | (16) | | | (16) | | 632 | 632 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054743 | MONTEBELLO | CA | | 03/23/2021 | | 767 | | (15) | | | (15) | | 752 | 752 | | | |
| 100119484 | BENTONVILLE | AR | | 07/31/2023 | | 31,922 | | (292) | | | (292) | | 31,630 | 31,630 | | | |
| 100151751 | WESLEY CHAPEL | FL | | 05/10/2024 | | 439 | | (21) | | | (21) | | 418 | 418 | | | |
| 100079265 | TAMPA | FL | | 02/28/2022 | | 1,171 | | (80) | | | (80) | | 1,091 | 1,091 | | | |
| 100046060 | VIRGINIA BEACH | VA | | 11/25/2020 | | 1,331 | | 97 | | | 97 | | 1,428 | 1,428 | | | |
| 100162902 | CALIFORNIA | MD | | 08/12/2024 | | 2,968 | | (28) | | | (28) | | 2,940 | 2,940 | | | |
| 100136507 | GEORGETOWN | SC | | 11/20/2023 | | 622 | | 5 | | | 5 | | 627 | 627 | | | |
| 100131934 | WAKE FOREST | NC | | 10/13/2023 | | 3,860 | | 59 | | | 59 | | 3,919 | 3,919 | | | |
| 100114843 | FREDERICK | MD | | 07/10/2023 | | 958 | | 8 | | | 8 | | 966 | 966 | | | |
| 100142771 | HOPKINTON | MA | | 02/08/2024 | | 738 | | (14) | | | (14) | | 724 | 724 | | | |
| 100147737 | BROOMFIELD | CO | | 04/08/2024 | | 869 | | | | | | | 869 | 869 | | | |
| 100132418 | CLARKSTON | GA | | 11/03/2023 | | 577 | | 2 | | | 2 | | 579 | 579 | | | |
| 100024689 | PORT CHESTER | NY | | 09/20/2018 | | 1,115 | | 298 | | | 298 | | 1,413 | 1,413 | | | |
| 100155016 | CINCINNATI | OH | | 07/19/2024 | | 527 | | 7 | | | 7 | | 534 | 534 | | | |
| 100099975 | BOCA RATON | FL | | 03/28/2023 | | 227 | | | | | | | 227 | 227 | | | |
| 100148436 | ROSEVILLE | CA | | 04/12/2024 | | 1,019 | | 26 | | | 26 | | 1,045 | 1,045 | | | |
| 100161134 | MEDINA | MN | | 07/24/2024 | | 298 | | 4 | | | 4 | | 302 | 302 | | | |
| 100147041 | TWAIN HARTE | CA | | 03/27/2024 | | 685 | | (13) | | | (13) | | 672 | 672 | | | |
| 100138343 | CAPE CORAL | FL | | 12/18/2023 | | 7,378 | | (22) | | | (22) | | 7,356 | 7,356 | | | |
| 100156001 | BONITA SPRINGS | FL | | 06/18/2024 | | 398 | | (18) | | | (18) | | 380 | 380 | | | |
| 100132059 | ELLIJAY | GA | | 10/13/2023 | | 1,877 | | 6 | | | 6 | | 1,883 | 1,883 | | | |
| 100132257 | DEEPHAVEN | MN | | 10/13/2023 | | 759 | | (8) | | | (8) | | 751 | 751 | | | |
| 100080047 | PONTE VERDE BEACH | FL | | 04/08/2022 | | 1,416 | | (31) | | | (31) | | 1,385 | 1,385 | | | |
| 100161031 | PARRISH | FL | | 07/24/2024 | | 233 | | (6) | | | (6) | | 227 | 227 | | | |
| 100138248 | LAUDERDALE LAKES | FL | | 12/14/2023 | | 694 | | 3 | | | 3 | | 697 | 697 | | | |
| 100120355 | AUBURN | GA | | 08/18/2023 | | 720 | | (15) | | | (15) | | 705 | 705 | | | |
| 100127318 | FLORAL PARK | NY | | 08/30/2023 | | 1,038 | | 644 | | | 644 | | 1,682 | 1,682 | | | |
| 100055898 | NEW ORLEANS | LA | | 03/26/2021 | | 1,831 | | (55) | | | (55) | | 1,776 | 1,776 | | | |
| 100080814 | KISSIMMEE | FL | | 03/15/2022 | | 1,154 | | (63) | | | (63) | | 1,091 | 1,091 | | | |
| 100119004 | VALRICO | FL | | 07/27/2023 | | 602 | | (34) | | | (34) | | 568 | 568 | | | |
| 100135752 | ANNA | TX | | 11/10/2023 | | 684 | | (9) | | | (9) | | 675 | 675 | | | |
| 100158670 | CLINTON | MD | | 07/10/2024 | | 1,069 | | 55 | | | 55 | | 1,124 | 1,124 | | | |
| 100164176 | LAKE FOREST (TRABUCO CANYON AR | CA | | 08/21/2024 | | 256 | | (4) | | | (4) | | 252 | 252 | | | |
| 100136988 | SAINT LOUIS | MO | | 11/28/2023 | | 666 | | (8) | | | (8) | | 658 | 658 | | | |
| 100150867 | ATLANTA | GA | | 05/08/2024 | | 798 | | (12) | | | (12) | | 786 | 786 | | | |
| 100136292 | APEX | NC | | 11/20/2023 | | 1,647 | | 10 | | | 10 | | 1,657 | 1,657 | | | |
| 100164240 | SPRINGDALE | AR | | 08/21/2024 | | 289 | | | | | | | 289 | 289 | | | |
| 100147897 | LA PLATA | MD | | 04/08/2024 | | 1,429 | | 59 | | | 59 | | 1,488 | 1,488 | | | |
| 100140358 | LAND O LAKES | FL | | 01/18/2024 | | 900 | | (1) | | | (1) | | 899 | 899 | | | |
| 100165392 | GEORGETOWN | TX | | 08/29/2024 | | 249 | | (3) | | | (3) | | 246 | 246 | | | |
| 100088091 | JACKSONVILLE | FL | | 10/25/2022 | | 620 | | (9) | | | (9) | | 611 | 611 | | | |
| 100153107 | HARTFORD | CT | | 06/27/2024 | | 184 | | (9) | | | (9) | | 175 | 175 | | | |
| 100149012 | PHOENIX | AZ | | 04/19/2024 | | 1,121 | | (33) | | | (33) | | 1,088 | 1,088 | | | |
| 100137161 | FORNEY | TX | | 11/28/2023 | | 321 | | (15) | | | (15) | | 306 | 306 | | | |
| 100127939 | COLUMBIA | TN | | 09/08/2023 | | 1,140 | | 112 | | | 112 | | 1,252 | 1,252 | | | |
| 100144531 | LAKEWOOD | OH | | 04/26/2024 | | 1,311 | | (12) | | | (12) | | 1,299 | 1,299 | | | |
| 100158618 | SPOKANE | WA | | 07/10/2024 | | 233 | | (5) | | | (5) | | 228 | 228 | | | |
| 100142645 | OAKLAND | TN | | 02/08/2024 | | 755 | | (17) | | | (17) | | 738 | 738 | | | |
| 100157889 | SANTA ROSA BEACH | FL | | 07/09/2024 | | 214 | | (4) | | | (4) | | 210 | 210 | | | |
| 100049710 | TRUMBULL | CT | | 11/20/2020 | | 959 | | 127 | | | 127 | | 1,086 | 1,086 | | | |
| 100155007 | HAWLEY | PA | | 07/19/2024 | | 454 | | (3) | | | (3) | | 451 | 451 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100025007 | OAKLEY | CA | | 09/20/2018 | | 826 | | 122 | | | 122 | | 948 | 948 | | | |
| 100153651 | MIDWAY | GA | | 05/31/2024 | | 455 | | (15) | | | (15) | | 440 | 440 | | | |
| 100153228 | LEHIGH ACRES | FL | | 05/30/2024 | | 891 | | 5 | | | 5 | | 896 | 896 | | | |
| 100156404 | APEX | NC | | 06/24/2024 | | 512 | | (7) | | | (7) | | 505 | 505 | | | |
| 100156403 | APEX | NC | | 06/24/2024 | | 512 | | (7) | | | (7) | | 505 | 505 | | | |
| 100156402 | APEX | NC | | 06/24/2024 | | 512 | | (7) | | | (7) | | 505 | 505 | | | |
| 100150791 | COTTAGE GROVE | MN | | 05/08/2024 | | 728 | | (17) | | | (17) | | 711 | 711 | | | |
| 100138062 | ROSAMOND | CA | | 12/13/2023 | | 315 | | (4) | | | (4) | | 311 | 455 | | 144 | 144 |
| 100065251 | RAPID CITY | SD | | 07/14/2021 | | 4,514 | | (26) | | | (26) | | 4,488 | 4,488 | | | |
| 100156431 | INDIAN TRAIL | NC | | 06/24/2024 | | 476 | | (10) | | | (10) | | 466 | 466 | | | |
| 100062634 | BLOOMFIELD | NJ | | 07/01/2021 | | 2,947 | | (23) | | | (23) | | 2,924 | 2,924 | | | |
| 100101669 | LACEY | WA | | 04/26/2023 | | 1,260 | | 14 | | | 14 | | 1,274 | 1,274 | | | |
| 100078668 | ST CHARLES | IL | | 02/02/2022 | | 1,060 | | (45) | | | (45) | | 1,015 | 1,015 | | | |
| 100064303 | WESTLAKE | FL | | 07/01/2021 | | 2,415 | | 75 | | | 75 | | 2,490 | 2,490 | | | |
| 100049747 | GARDENA | CA | | 11/20/2020 | | 2,027 | | (51) | | | (51) | | 1,976 | 1,976 | | | |
| 100136778 | ALBUQUERQUE | NM | | 11/27/2023 | | 595 | | (14) | | | (14) | | 581 | 581 | | | |
| 100060293 | DALLAS | TX | | 06/25/2021 | | 2,209 | | (36) | | | (36) | | 2,173 | 2,173 | | | |
| 100108178 | LANCASTER | CA | | 05/24/2023 | | 549 | | (37) | | | (37) | | 512 | 512 | | | |
| 100130284 | KISSIMMEE | FL | | 09/28/2023 | | 475 | | (12) | | | (12) | | 463 | 463 | | | |
| 100102055 | HESPERIA | CA | | 04/14/2023 | | 14,475 | | (533) | | | (533) | | 13,942 | 13,942 | | | |
| 100147236 | WATERBURY | CT | | 03/28/2024 | | 433 | | (11) | | | (11) | | 422 | 422 | | | |
| 100120279 | LEHIGH ACRES | FL | | 08/18/2023 | | 868 | | (18) | | | (18) | | 850 | 850 | | | |
| 100013106 | BLUFFTON | SC | | 05/25/2017 | | 2,286 | | 242 | | | 242 | | 2,528 | 2,528 | | | |
| 100136105 | ABILENE | TX | | 12/18/2023 | | 593 | | (20) | | | (20) | | 573 | 573 | | | |
| 100161298 | BENTONVILLE | AR | | 07/25/2024 | | 284 | | 1 | | | 1 | | 285 | 285 | | | |
| 100133668 | PARK CITY | UT | | 10/23/2023 | | 919 | | (2) | | | (2) | | 917 | 917 | | | |
| 100146976 | ANNA | TX | | 03/26/2024 | | 549 | | (1) | | | (1) | | 548 | 548 | | | |
| 100136231 | ST. GEORGE | UT | | 11/20/2023 | | 676 | | (7) | | | (7) | | 669 | 669 | | | |
| 100134970 | LILBURN | GA | | 10/30/2023 | | 2,782 | | 5 | | | 5 | | 2,787 | 2,787 | | | |
| 100044382 | YONKERS | NY | | 11/19/2020 | | 750 | | (55) | | | (55) | | 695 | 695 | | | |
| 100157848 | EL DORADO HILLS | CA | | 07/09/2024 | | 291 | | 4 | | | 4 | | 295 | 295 | | | |
| 100117243 | JURUPA VALLEY | CA | | 07/20/2023 | | 1,291 | | 202 | | | 202 | | 1,493 | 1,493 | | | |
| 100110181 | MURPHYS | CA | | 06/30/2023 | | 1,031 | | 40 | | | 40 | | 1,071 | 1,071 | | | |
| 100142915 | ORLANDO | FL | | 02/09/2024 | | 915 | | (24) | | | (24) | | 891 | 891 | | | |
| 100128291 | REISTERSTOWN | MD | | 09/14/2023 | | 495 | | (19) | | | (19) | | 476 | 476 | | | |
| 100090149 | SPOKANE | WA | | 01/13/2023 | | 595 | | (17) | | | (17) | | 578 | 578 | | | |
| 100120685 | CLIFTON | NJ | | 08/25/2023 | | 698 | | (10) | | | (10) | | 688 | 688 | | | |
| 100065767 | BOTHELL | WA | | 07/28/2021 | | 1,715 | | (45) | | | (45) | | 1,670 | 1,670 | | | |
| 100119458 | PAWTUCKET | RI | | 07/31/2023 | | 767 | | 2 | | | 2 | | 769 | 769 | | | |
| 100159359 | VANCOUVER | WA | | 07/15/2024 | | 312 | | 5 | | | 5 | | 317 | 317 | | | |
| 100013876 | RANCHO CUCAMONGA | CA | | 05/25/2017 | | 1,289 | | 140 | | | 140 | | 1,429 | 1,429 | | | |
| 100161068 | SURPRISE | AZ | | 07/24/2024 | | 351 | | 16 | | | 16 | | 367 | 367 | | | |
| 100017236 | SCOTTSDALE | AZ | | 04/26/2018 | | 747 | | 40 | | | 40 | | 787 | 787 | | | |
| 100120038 | MIDLAND | TX | | 08/11/2023 | | 773 | | (8) | | | (8) | | 765 | 765 | | | |
| 100137488 | MANCHESTER | CT | | 01/11/2024 | | 688 | | (5) | | | (5) | | 683 | 683 | | | |
| 100141262 | WEST NEW YORK | NJ | | 01/30/2024 | | 1,780 | | (56) | | | (56) | | 1,724 | 1,724 | | | |
| 100133119 | HOLBROOK | MA | | 11/29/2023 | | 643 | | (4) | | | (4) | | 639 | 639 | | | |
| 100014086 | MIRA LOMA | CA | | 05/25/2017 | | 2,809 | | 287 | | | 287 | | 3,096 | 3,096 | | | |
| 100138307 | PITTSBORO | NC | | 12/18/2023 | | 913 | | | | | | | 913 | 913 | | | |
| 100109379 | PORT SAINT LUCIE | FL | | 06/12/2023 | | 1,201 | | 13 | | | 13 | | 1,214 | 1,214 | | | |
| 100110350 | BOULDER | CO | | 06/30/2023 | | 10,724 | | 13 | | | 13 | | 10,737 | 10,737 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100120591 | PHOENIX | AZ | | 08/18/2023 | | 474 | | 4 | | | 4 | | 478 | 478 | | | |
| 100141259 | TAMPA | FL | | 01/30/2024 | | 495 | | (15) | | | (15) | | 480 | 480 | | | |
| 100131631 | ALTUS | OK | | 10/06/2023 | | 780 | | 17 | | | 17 | | 797 | 797 | | | |
| 100133673 | LAS VEGAS | NV | | 10/23/2023 | | 757 | | (3) | | | (3) | | 754 | 754 | | | |
| 100151953 | FRESNO | CA | | 06/14/2024 | | 441 | | (12) | | | (12) | | 429 | 429 | | | |
| 100102057 | ROSENBERG | TX | | 04/14/2023 | | 487 | | (38) | | | (38) | | 449 | 449 | | | |
| 100080831 | HAPPY VALLEY | OR | | 03/10/2022 | | 1,370 | | (87) | | | (87) | | 1,283 | 1,283 | | | |
| 100083039 | SARASOTA | FL | | 05/11/2022 | | 2,217 | | 99 | | | 99 | | 2,316 | 2,316 | | | |
| 100055856 | AUBURNDALE | FL | | 03/23/2021 | | 1,297 | | 70 | | | 70 | | 1,367 | 1,367 | | | |
| 100152308 | WESLEY CHAPEL | FL | | 05/17/2024 | | 702 | | (17) | | | (17) | | 685 | 685 | | | |
| 100128730 | JACKSONVILLE | FL | | 09/21/2023 | | 1,012 | | 2 | | | 2 | | 1,014 | 1,014 | | | |
| 100071643 | ORANGE | CA | | 10/14/2021 | | 2,430 | | (83) | | | (83) | | 2,347 | 2,347 | | | |
| 100073537 | MODESTO | CA | | 10/26/2021 | | 1,261 | | (14) | | | (14) | | 1,247 | 1,247 | | | |
| 100133596 | WEST PALM BEACH | FL | | 10/23/2023 | | 738 | | 7 | | | 7 | | 745 | 745 | | | |
| 100140115 | CONROE | TX | | 01/09/2024 | | 3,397 | | 109 | | | 109 | | 3,506 | 3,506 | | | |
| 100119326 | TOOELE | UT | | 07/31/2023 | | 844 | | 2 | | | 2 | | 846 | 846 | | | |
| 100065228 | LOS ANGELES | CA | | 07/14/2021 | | 1,996 | | (31) | | | (31) | | 1,965 | 1,965 | | | |
| 100151926 | DULUTH | GA | | 07/10/2024 | | 867 | | 2 | | | 2 | | 869 | 869 | | | |
| 100119714 | TOMS RIVER | NJ | | 08/08/2023 | | 724 | | (14) | | | (14) | | 710 | 710 | | | |
| 100133361 | ROYAL PALM BEACH | FL | | 11/21/2023 | | 668 | | (22) | | | (22) | | 646 | 646 | | | |
| 100128794 | CYPRESS | TX | | 09/21/2023 | | 751 | | 4 | | | 4 | | 755 | 755 | | | |
| 100117854 | RUSKIN | FL | | 07/20/2023 | | 320 | | (10) | | | (10) | | 310 | 310 | | | |
| 100133803 | SPRING | TX | | 10/20/2023 | | 415 | | (9) | | | (9) | | 406 | 406 | | | |
| 100086186 | CONROE | TX | | 10/07/2022 | | 732 | | (28) | | | (28) | | 704 | 704 | | | |
| 100144352 | AUBREY | TX | | 03/07/2024 | | 920 | | (15) | | | (15) | | 905 | 905 | | | |
| 100139956 | GILBERT | AZ | | 01/09/2024 | | 758 | | (12) | | | (12) | | 746 | 746 | | | |
| 100118776 | LONG BEACH | CA | | 07/25/2023 | | 1,490 | | (50) | | | (50) | | 1,440 | 1,440 | | | |
| 100152387 | POOLER | GA | | 05/17/2024 | | 774 | | 3 | | | 3 | | 777 | 777 | | | |
| 100012731 | RIVIERA BEACH | FL | | 05/25/2017 | | 1,182 | | 184 | | | 184 | | 1,366 | 1,366 | | | |
| 100100031 | BALTIMORE | MD | | 03/28/2023 | | 688 | | 15 | | | 15 | | 703 | 703 | | | |
| 100147767 | SEVIERVILLE | TN | | 04/08/2024 | | 864 | | 7 | | | 7 | | 871 | 871 | | | |
| 100067718 | HALLANDALE BEACH | FL | | 09/23/2021 | | 1,632 | | (47) | | | (47) | | 1,585 | 1,585 | | | |
| 100160145 | DAWSONVILLE | GA | | 07/17/2024 | | 210 | | (8) | | | (8) | | 202 | 202 | | | |
| 100144182 | RATHDRUM | ID | | 03/07/2024 | | 1,096 | | (14) | | | (14) | | 1,082 | 1,082 | | | |
| 100110327 | NASHVILLE | TN | | 06/30/2023 | | 933 | | 7 | | | 7 | | 940 | 940 | | | |
| 100110435 | LAS VEGAS | NV | | 06/30/2023 | | 759 | | (16) | | | (16) | | 743 | 743 | | | |
| 100155089 | OCALA | FL | | 07/19/2024 | | 669 | | (43) | | | (43) | | 626 | 626 | | | |
| 100065462 | MANCHESTER | NH | | 07/28/2021 | | 1,881 | | (21) | | | (21) | | 1,860 | 1,860 | | | |
| 100025094 | LOS ANGELES | CA | | 09/20/2018 | | 869 | | 139 | | | 139 | | 1,008 | 1,008 | | | |
| 100140518 | LAWRENCEVILLE | GA | | 01/19/2024 | | 748 | | 2 | | | 2 | | 750 | 750 | | | |
| 100090295 | MIAMI | FL | | 01/13/2023 | | 487 | | (32) | | | (32) | | 455 | 455 | | | |
| 100143554 | LEESBURG | GA | | 02/21/2024 | | 484 | | (34) | | | (34) | | 450 | 450 | | | |
| 100152271 | TUCSON | AZ | | 05/17/2024 | | 922 | | (12) | | | (12) | | 910 | 910 | | | |
| 100160044 | PFLUGERVILLE | TX | | 07/17/2024 | | 540 | | 8 | | | 8 | | 548 | 548 | | | |
| 100110378 | EAGLE MOUNTAIN | UT | | 06/30/2023 | | 777 | | (7) | | | (7) | | 770 | 770 | | | |
| 100103090 | ROOSEVELT | NY | | 04/21/2023 | | 717 | | (30) | | | (30) | | 687 | 687 | | | |
| 100151919 | HEMET | CA | | 07/10/2024 | | 194 | | (6) | | | (6) | | 188 | 188 | | | |
| 100164798 | KISSIMMEE | FL | | 08/26/2024 | | 220 | | (4) | | | (4) | | 216 | 216 | | | |
| 100148491 | SHERMAN | TX | | 04/12/2024 | | 3,458 | | (95) | | | (95) | | 3,363 | 3,363 | | | |
| 100119447 | TUCSON | AZ | | 07/31/2023 | | 747 | | (2) | | | (2) | | 745 | 745 | | | |
| 100135126 | SUWANEE | GA | | 11/01/2023 | | 936 | | 70 | | | 70 | | 1,006 | 1,006 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141540 | SAN BERNARDINO | CA | | 01/30/2024 | | 818 | | (19) | | | (19) | | 799 | 799 | | | |
| 100043990 | FONTANA | CA | | 08/19/2020 | | 5,019 | | (273) | | | (273) | | 4,746 | 4,746 | | | |
| 100071913 | ARLINGTON | TX | | 11/19/2021 | | 1,271 | | (120) | | | (120) | | 1,151 | 1,151 | | | |
| 100163272 | SACRAMENTO | CA | | 08/13/2024 | | 214 | | | | | | | 214 | 214 | | | |
| 100029138 | RENO | NV | | 10/26/2018 | | 1,034 | | 121 | | | 121 | | 1,155 | 1,155 | | | |
| 100091480 | KEARNY | NJ | | 01/20/2023 | | 810 | | (15) | | | (15) | | 795 | 795 | | | |
| 100138137 | ORLANDO | FL | | 12/14/2023 | | 863 | | (25) | | | (25) | | 838 | 838 | | | |
| 100084748 | HOLLYWOOD | FL | | 08/02/2022 | | 765 | | (30) | | | (30) | | 735 | 735 | | | |
| 100154855 | FAIR LAWN | NJ | | 07/19/2024 | | 456 | | (28) | | | (28) | | 428 | 428 | | | |
| 100100869 | ROCKVALE | TN | | 04/28/2023 | | 1,351 | | 108 | | | 108 | | 1,459 | 1,459 | | | |
| 100133730 | DAVENPORT | FL | | 10/23/2023 | | 1,006 | | 57 | | | 57 | | 1,063 | 1,063 | | | |
| 100143265 | SOUTH KINGSTOWN | RI | | 02/16/2024 | | 742 | | (9) | | | (9) | | 733 | 733 | | | |
| 100158924 | VENICE | FL | | 07/12/2024 | | 263 | | (4) | | | (4) | | 259 | 259 | | | |
| 100089294 | ROSEVILLE | CA | | 01/26/2023 | | 737 | | (24) | | | (24) | | 713 | 713 | | | |
| 100114983 | FORT MYERS | FL | | 07/14/2023 | | 2,435 | | (19) | | | (19) | | 2,416 | 2,416 | | | |
| 100160925 | LEEHIGH ACRES | FL | | 07/24/2024 | | 231 | | (5) | | | (5) | | 226 | 226 | | | |
| 100102943 | HILLSBOROUGH | CA | | 06/22/2023 | | 704 | | (15) | | | (15) | | 689 | 689 | | | |
| 100118112 | LITTLEROCK | CA | | 07/20/2023 | | 1,052 | | 51 | | | 51 | | 1,103 | 1,103 | | | |
| 100155398 | FRISCO | TX | | 06/18/2024 | | 328 | | (4) | | | (4) | | 324 | 324 | | | |
| 100160236 | SAN ANTONIO | TX | | 07/18/2024 | | 465 | | (9) | | | (9) | | 456 | 456 | | | |
| 100156210 | PORT ST LUCIE | FL | | 06/20/2024 | | 738 | | (49) | | | (49) | | 689 | 689 | | | |
| 100031086 | MANTECA | CA | | 03/29/2019 | | 2,440 | | 206 | | | 206 | | 2,646 | 2,646 | | | |
| 100078287 | COCOA BEACH | FL | | 02/10/2022 | | 2,113 | | (22) | | | (22) | | 2,091 | 2,091 | | | |
| 100139307 | SAVANNAH | GA | | 12/28/2023 | | 6,544 | | (86) | | | (86) | | 6,458 | 6,458 | | | |
| 100060274 | SCHERTZ | TX | | 06/25/2021 | | 1,581 | | (52) | | | (52) | | 1,529 | 1,529 | | | |
| 100150523 | ACWORTH | GA | | 05/03/2024 | | 787 | | (12) | | | (12) | | 775 | 775 | | | |
| 100119340 | RICHMOND | TX | | 07/31/2023 | | 998 | | 13 | | | 13 | | 1,011 | 1,011 | | | |
| 100137731 | DURHAM | NC | | 12/08/2023 | | 726 | | (4) | | | (4) | | 722 | 722 | | | |
| 100031233 | FORT WASHINGTON | MD | | 03/29/2019 | | 1,976 | | 58 | | | 58 | | 2,034 | 2,034 | | | |
| 100152751 | HOT SPRINGS | NC | | 05/22/2024 | | 371 | | (17) | | | (17) | | 354 | 354 | | | |
| 100046431 | SYLMAR | CA | | 11/25/2020 | | 1,582 | | 2 | | | 2 | | 1,584 | 1,584 | | | |
| 100135595 | LANCASTER | CA | | 11/09/2023 | | 680 | | (10) | | | (10) | | 670 | 670 | | | |
| 100128065 | ANTIOCH | TN | | 09/08/2023 | | 992 | | 17 | | | 17 | | 1,009 | 1,009 | | | |
| 100117784 | MIAMI | FL | | 07/20/2023 | | 834 | | 30 | | | 30 | | 864 | 864 | | | |
| 100133456 | LEANDER | TX | | 10/19/2023 | | 478 | | (18) | | | (18) | | 460 | 460 | | | |
| 100103616 | PALMDALE | CA | | 05/08/2023 | | 909 | | 7 | | | 7 | | 916 | 916 | | | |
| 100142554 | ROUND ROCK | TX | | 02/08/2024 | | 2,713 | | (27) | | | (27) | | 2,686 | 2,686 | | | |
| 100136543 | HIGHLAND | UT | | 11/20/2023 | | 997 | | 82 | | | 82 | | 1,079 | 1,079 | | | |
| 100161514 | DUNEDIN | FL | | 07/30/2024 | | 232 | | (6) | | | (6) | | 226 | 226 | | | |
| 100151291 | RENO | NV | | 05/10/2024 | | 700 | | (14) | | | (14) | | 686 | 686 | | | |
| 100079988 | WEST VALLEY CITY | UT | | 04/25/2022 | | 1,526 | | (1) | | | (1) | | 1,525 | 1,525 | | | |
| 100132335 | MCDONOUGH | GA | | 11/03/2023 | | 853 | | 63 | | | 63 | | 916 | 916 | | | |
| 100083960 | CROWLEY | TX | | 07/12/2022 | | 3,646 | | (156) | | | (156) | | 3,490 | 3,490 | | | |
| 100120073 | HERRIMAN | UT | | 08/11/2023 | | 15,584 | | 394 | | | 394 | | 15,978 | 15,978 | | | |
| 100143478 | TAMPA | FL | | 02/16/2024 | | 403 | | 1 | | | 1 | | 404 | 404 | | | |
| 100133631 | VANCOUVER | WA | | 10/23/2023 | | 679 | | 34 | | | 34 | | 713 | 713 | | | |
| 100027939 | ANTIOCH | CA | | 10/26/2018 | | 1,254 | | 139 | | | 139 | | 1,393 | 1,393 | | | |
| 100100034 | VIRGIN | UT | | 03/28/2023 | | 386 | | (36) | | | (36) | | 350 | 350 | | | |
| 100026653 | SAN PABLO | CA | | 09/26/2018 | | 1,662 | | 30 | | | 30 | | 1,692 | 1,692 | | | |
| 100067419 | LONG BEACH | CA | | 09/23/2021 | | 3,870 | | (113) | | | (113) | | 3,757 | 3,757 | | | |
| 100159479 | FARMERS BRANCH | TX | | 07/15/2024 | | 465 | | (16) | | | (16) | | 449 | 449 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136308 | MCKINNEY | TX | | 11/20/2023 | | 690 | | (1) | | | (1) | | 689 | 689 | | | |
| 100090320 | BRIDGEPORT | CT | | 01/06/2023 | | 873 | | 1 | | | 1 | | 874 | 874 | | | |
| 100135864 | FITCHBURG | MA | | 11/13/2023 | | 448 | | (5) | | | (5) | | 443 | 443 | | | |
| 100161428 | MCALLEN | TX | | 07/29/2024 | | 247 | | (3) | | | (3) | | 244 | 244 | | | |
| 100158663 | GLASSBORO | NJ | | 07/10/2024 | | 210 | | (5) | | | (5) | | 205 | 205 | | | |
| 100107803 | PORT SAINT JOE | FL | | 05/19/2023 | | 1,042 | | 47 | | | 47 | | 1,089 | 1,089 | | | |
| 100150739 | AUSTIN | TX | | 05/06/2024 | | 793 | | (8) | | | (8) | | 785 | 785 | | | |
| 100101000 | MIAMI | FL | | 04/28/2023 | | 1,343 | | 121 | | | 121 | | 1,464 | 1,464 | | | |
| 100137873 | WINTER GARDEN | FL | | 12/08/2023 | | 725 | | (10) | | | (10) | | 715 | 715 | | | |
| 100153653 | BROOKLYN CENTER | MN | | 05/31/2024 | | 713 | | (7) | | | (7) | | 706 | 706 | | | |
| 100140623 | MABLETON | GA | | 01/19/2024 | | 738 | | (12) | | | (12) | | 726 | 726 | | | |
| 100158485 | LAKEWOOD | OH | | 07/10/2024 | | 683 | | (7) | | | (7) | | 676 | 676 | | | |
| 100143264 | COLORADO SPRINGS | CO | | 02/16/2024 | | 1,108 | | (11) | | | (11) | | 1,097 | 1,097 | | | |
| 100135791 | DENTON | TX | | 11/10/2023 | | 864 | | 27 | | | 27 | | 891 | 891 | | | |
| 100143236 | PROVO | UT | | 02/16/2024 | | 890 | | (2) | | | (2) | | 888 | 888 | | | |
| 100031060 | FAIRFIELD | CA | | 03/29/2019 | | 959 | | 204 | | | 204 | | 1,163 | 1,163 | | | |
| 100153248 | MARYVILLE | TN | | 05/30/2024 | | 714 | | (7) | | | (7) | | 707 | 707 | | | |
| 100151407 | WAUKEE | IA | | 05/10/2024 | | 700 | | (14) | | | (14) | | 686 | 686 | | | |
| 100129613 | FRANKLIN | TN | | 09/29/2023 | | 3,435 | | 263 | | | 263 | | 3,698 | 3,698 | | | |
| 100162754 | ROME CITY | IN | | 08/12/2024 | | 215 | | (5) | | | (5) | | 210 | 210 | | | |
| 100120746 | SACRAMENTO | CA | | 08/25/2023 | | 690 | | | | | | | 690 | 690 | | | |
| 100137689 | TUCSON | AZ | | 12/08/2023 | | 657 | | (12) | | | (12) | | 645 | 645 | | | |
| 100139320 | IRMO | SC | | 12/28/2023 | | 655 | | 5 | | | 5 | | 660 | 660 | | | |
| 100133746 | LEANDER | TX | | 10/23/2023 | | 1,553 | | 3 | | | 3 | | 1,556 | 1,556 | | | |
| 100131690 | ANTIOCH | TN | | 10/06/2023 | | 833 | | 24 | | | 24 | | 857 | 857 | | | |
| 100117374 | WILSON | NC | | 07/20/2023 | | 1,518 | | 151 | | | 151 | | 1,669 | 1,669 | | | |
| 100088879 | DENVER | CO | | 11/15/2022 | | 1,851 | | (29) | | | (29) | | 1,822 | 1,822 | | | |
| 100077801 | MIAMI | FL | | 12/23/2021 | | 1,296 | | (60) | | | (60) | | 1,236 | 1,236 | | | |
| 100029131 | JACKSONVILLE | FL | | 10/26/2018 | | 935 | | 134 | | | 134 | | 1,069 | 1,069 | | | |
| 100084956 | PATERSON | NJ | | 09/29/2022 | | 8,369 | | 101 | | | 101 | | 8,470 | 8,470 | | | |
| 100140483 | PITTSBORO | NC | | 01/19/2024 | | 614 | | (12) | | | (12) | | 602 | 602 | | | |
| 100146938 | TWENTYNINE PALMS | CA | | 03/26/2024 | | 536 | | (7) | | | (7) | | 529 | 529 | | | |
| 100119146 | SAN TAN VALLEY | AZ | | 07/31/2023 | | 1,362 | | 85 | | | 85 | | 1,447 | 1,447 | | | |
| 100076644 | BAKERSFIELD | CA | | 12/30/2021 | | 3,125 | | (252) | | | (252) | | 2,873 | 2,873 | | | |
| 100076101 | SPRINGFIELD | OR | | 01/07/2022 | | 5,077 | | (73) | | | (73) | | 5,004 | 5,004 | | | |
| 100143875 | WEST HAVEN | CT | | 03/06/2024 | | 675 | | (21) | | | (21) | | 654 | 654 | | | |
| 100136792 | YONKERS | NY | | 11/27/2023 | | 641 | | (12) | | | (12) | | 629 | 629 | | | |
| 100120957 | WINTER GARDEN | FL | | 08/30/2023 | | 801 | | 1 | | | 1 | | 802 | 802 | | | |
| 100026088 | CHICAGO | IL | | 09/20/2018 | | 1,382 | | 140 | | | 140 | | 1,522 | 1,522 | | | |
| 100084120 | PHOENIXVILLE | PA | | 09/02/2022 | | 911 | | 2 | | | 2 | | 913 | 913 | | | |
| 100100735 | SALEM | OR | | 04/28/2023 | | 1,271 | | 51 | | | 51 | | 1,322 | 1,322 | | | |
| 100151139 | LADSON | SC | | 05/09/2024 | | 547 | | (10) | | | (10) | | 537 | 537 | | | |
| 100141977 | PHOENIX | AZ | | 02/29/2024 | | 429 | | (11) | | | (11) | | 418 | 418 | | | |
| 100028342 | LAS VEGAS | NV | | 10/26/2018 | | 2,056 | | 118 | | | 118 | | 2,174 | 2,174 | | | |
| 100161157 | FREEPORT | FL | | 07/24/2024 | | 210 | | (8) | | | (8) | | 202 | 202 | | | |
| 100110158 | RAHWAY | NJ | | 06/30/2023 | | 826 | | (7) | | | (7) | | 819 | 819 | | | |
| 100151000 | BULLHEAD CITY | AZ | | 05/08/2024 | | 705 | | (16) | | | (16) | | 689 | 689 | | | |
| 100127549 | BAKERSFIELD | CA | | 09/08/2023 | | 1,078 | | (21) | | | (21) | | 1,057 | 1,057 | | | |
| 100028577 | LIVINGSTON | CA | | 10/26/2018 | | 1,131 | | 127 | | | 127 | | 1,258 | 1,258 | | | |
| 100084699 | NAMPA | ID | | 08/02/2022 | | 857 | | (11) | | | (11) | | 846 | 846 | | | |
| 100162068 | MODESTO | CA | | 07/31/2024 | | 224 | | (6) | | | (6) | | 218 | 218 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128115 | CLARKSVILLE | TN | | 09/08/2023 | | 820 | | 14 | | | 14 | | 834 | 834 | | | |
| 100133540 | MENIFEE | CA | | 10/19/2023 | | 515 | | (25) | | | (25) | | 490 | 490 | | | |
| 100119342 | LAKE DALLAS | TX | | 07/31/2023 | | 750 | | (7) | | | (7) | | 743 | 743 | | | |
| 100115953 | WAREHAM | MA | | 07/20/2023 | | 751 | | (14) | | | (14) | | 737 | 737 | | | |
| 100129612 | LEANDER | TX | | 09/29/2023 | | 1,055 | | 44 | | | 44 | | 1,099 | 1,099 | | | |
| 100090905 | LOS ANGELES | CA | | 01/31/2023 | | 908 | | 9 | | | 9 | | 917 | 917 | | | |
| 100152350 | ROSEVILLE | CA | | 05/17/2024 | | 1,006 | | 61 | | | 61 | | 1,067 | 1,067 | | | |
| 100134329 | GLENDALE | AZ | | 10/27/2023 | | 2,144 | | (86) | | | (86) | | 2,058 | 2,058 | | | |
| 100112223 | CHULA VISTA | CA | | 06/29/2023 | | 1,392 | | 567 | | | 567 | | 1,959 | 1,959 | | | |
| 100065854 | LAHAINA | HI | | 07/27/2021 | | 1,175 | | (42) | | | (42) | | 1,133 | 1,133 | | | |
| 100148598 | BUDA | TX | | 04/12/2024 | | 704 | | | | | | | 704 | 704 | | | |
| 100161431 | CLOVIS | CA | | 07/29/2024 | | 210 | | (5) | | | (5) | | 205 | 205 | | | |
| 100148578 | KISSIMMEE | FL | | 04/12/2024 | | 798 | | (8) | | | (8) | | 790 | 790 | | | |
| 100128498 | EATON | CO | | 09/15/2023 | | 722 | | (12) | | | (12) | | 710 | 710 | | | |
| 100089024 | PORTLAND | OR | | 11/04/2022 | | 813 | | (19) | | | (19) | | 794 | 794 | | | |
| 100135975 | SOMERSET | NJ | | 11/16/2023 | | 550 | | 3 | | | 3 | | 553 | 553 | | | |
| 100115125 | WATERBURY | CT | | 07/17/2023 | | 409 | | (10) | | | (10) | | 399 | 399 | | | |
| 100099763 | MEDFORD | NY | | 02/28/2023 | | 744 | | (21) | | | (21) | | 723 | 723 | | | |
| 100083674 | ORLANDO | FL | | 06/21/2022 | | 938 | | (32) | | | (32) | | 906 | 906 | | | |
| 100084792 | BOISE | ID | | 08/02/2022 | | 999 | | (48) | | | (48) | | 951 | 951 | | | |
| 100088887 | ORLANDO | FL | | 11/15/2022 | | 826 | | (9) | | | (9) | | 817 | 817 | | | |
| 100110387 | LEMON GROVE | CA | | 06/30/2023 | | 937 | | (4) | | | (4) | | 933 | 933 | | | |
| 100138388 | FORNEY | TX | | 12/18/2023 | | 560 | | (18) | | | (18) | | 542 | 542 | | | |
| 100150168 | ZEPHYRHILLS | FL | | 04/30/2024 | | 16,147 | | (663) | | | (663) | | 15,484 | 15,484 | | | |
| 100076497 | RIVERVIEW | FL | | 12/21/2021 | | 1,407 | | (79) | | | (79) | | 1,328 | 1,328 | | | |
| 100142982 | HUNTINGTON BEACH | CA | | 02/09/2024 | | 692 | | (40) | | | (40) | | 652 | 652 | | | |
| 100130233 | LAS VEGAS | NV | | 11/15/2023 | | 1,293 | | 2 | | | 2 | | 1,295 | 1,295 | | | |
| 100128767 | MANASSAS | VA | | 09/21/2023 | | 753 | | (10) | | | (10) | | 743 | 743 | | | |
| 100133626 | MURFREESBORO | TN | | 10/23/2023 | | 1,789 | | 122 | | | 122 | | 1,911 | 1,911 | | | |
| 100057851 | COEUR D ALENE | ID | | 06/30/2021 | | 1,648 | | (44) | | | (44) | | 1,604 | 1,604 | | | |
| 100141033 | GRAND SALINE | TX | | 02/20/2024 | | 537 | | (30) | | | (30) | | 507 | 507 | | | |
| 100087353 | OAK ISLAND | NC | | 10/25/2022 | | 1,867 | | 79 | | | 79 | | 1,946 | 1,946 | | | |
| 100109967 | PHOENIX | AZ | | 06/22/2023 | | 484 | | (7) | | | (7) | | 477 | 477 | | | |
| 100101959 | CALIMESA | CA | | 04/14/2023 | | 1,203 | | (81) | | | (81) | | 1,122 | 1,122 | | | |
| 100141269 | CHAMPIONS GATE | FL | | 01/30/2024 | | 599 | | (11) | | | (11) | | 588 | 588 | | | |
| 100129778 | WHITTIER | NC | | 09/27/2023 | | 200 | | (9) | | | (9) | | 191 | 191 | | | |
| 100148679 | RICHMOND | TX | | 04/16/2024 | | 716 | | (22) | | | (22) | | 694 | 694 | | | |
| 100156426 | RALEIGH | NC | | 06/24/2024 | | 473 | | (9) | | | (9) | | 464 | 464 | | | |
| 100136957 | AUBREY | TX | | 11/28/2023 | | 798 | | 18 | | | 18 | | 816 | 816 | | | |
| 100118664 | NORRIDGE | IL | | 07/25/2023 | | 664 | | (11) | | | (11) | | 653 | 653 | | | |
| 100126381 | BELLEVILLE | NJ | | 08/30/2023 | | 702 | | (14) | | | (14) | | 688 | 688 | | | |
| 100113280 | KENT | WA | | 06/29/2023 | | 730 | | (29) | | | (29) | | 701 | 701 | | | |
| 100148538 | VIRGINIA BEACH | VA | | 04/12/2024 | | 2,344 | | (36) | | | (36) | | 2,308 | 2,308 | | | |
| 100127636 | NORTH LAS VEGAS | NV | | 09/08/2023 | | 794 | | 11 | | | 11 | | 805 | 805 | | | |
| 100065483 | SIGNAL HILL | CA | | 07/28/2021 | | 2,505 | | (50) | | | (50) | | 2,455 | 2,455 | | | |
| 100108145 | MILWAUKEE | WI | | 05/24/2023 | | 538 | | (4) | | | (4) | | 534 | 534 | | | |
| 100115802 | RENO | NV | | 07/20/2023 | | 621 | | 3 | | | 3 | | 624 | 624 | | | |
| 100140035 | AUBREY | TX | | 01/09/2024 | | 751 | | (18) | | | (18) | | 733 | 733 | | | |
| 100140378 | KAILUA KONA | HI | | 01/18/2024 | | 589 | | (19) | | | (19) | | 570 | 570 | | | |
| 100013960 | WASHINGTON | UT | | 05/25/2017 | | 884 | | 102 | | | 102 | | 986 | 986 | | | |
| 100137957 | SURPRISE | AZ | | 12/13/2023 | | 890 | | 28 | | | 28 | | 918 | 918 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100067697 | BLOOMFIELD | NJ | | 09/23/2021 | | 1,767 | | (30) | | | (30) | | 1,737 | 1,737 | | | |
| 100099576 | SPRING HILL | FL | | 04/06/2023 | | 433 | | (29) | | | (29) | | 404 | 404 | | | |
| 100089999 | LONG BEACH | CA | | 01/13/2023 | | 999 | | 51 | | | 51 | | 1,050 | 1,050 | | | |
| 100145863 | SACRAMENTO | CA | | 03/15/2024 | | 653 | | (37) | | | (37) | | 616 | 616 | | | |
| 100149124 | LANCASTER | CA | | 04/22/2024 | | 1,476 | | (86) | | | (86) | | 1,390 | 1,390 | | | |
| 100084646 | MISSOURI CITY | TX | | 08/02/2022 | | 1,116 | | (8) | | | (8) | | 1,108 | 1,108 | | | |
| 100151830 | CLINTON TOWNSHIP | MI | | 05/10/2024 | | 471 | | (25) | | | (25) | | 446 | 446 | | | |
| 100161029 | CHARLOTTE | NC | | 07/24/2024 | | 209 | | (6) | | | (6) | | 203 | 203 | | | |
| 100128182 | CALABASH | NC | | 09/18/2023 | | 964 | | 15 | | | 15 | | 979 | 979 | | | |
| 100078372 | BRANDON | FL | | 02/10/2022 | | 985 | | (78) | | | (78) | | 907 | 907 | | | |
| 100141908 | PASADENA | MD | | 03/27/2024 | | 686 | | (6) | | | (6) | | 680 | 680 | | | |
| 100146583 | NEW BEDFORD | MA | | 03/20/2024 | | 686 | | | | | | | 686 | 686 | | | |
| 100107972 | BAYFIELD | CO | | 05/22/2023 | | 719 | | (11) | | | (11) | | 708 | 708 | | | |
| 100117500 | BAY HARBOR ISLANDS | FL | | 07/20/2023 | | 980 | | 51 | | | 51 | | 1,031 | 1,031 | | | |
| 100114872 | KISSIMMEE | FL | | 07/10/2023 | | 865 | | 10 | | | 10 | | 875 | 875 | | | |
| 100163319 | IRVING | TX | | 08/13/2024 | | 202 | | (3) | | | (3) | | 199 | 199 | | | |
| 100140462 | LOGANVILLE | GA | | 01/18/2024 | | 1,005 | | 16 | | | 16 | | 1,021 | 1,021 | | | |
| 100030717 | SAINT ALBANS | NY | | 04/09/2019 | | 1,443 | | 377 | | | 377 | | 1,820 | 1,820 | | | |
| 100119525 | COLD SPRINGS | CA | | 07/28/2023 | | 762 | | 1 | | | 1 | | 763 | 763 | | | |
| 100137707 | LARGO | FL | | 12/08/2023 | | 1,055 | | 2 | | | 2 | | 1,057 | 1,057 | | | |
| 100147947 | ANTIOCH | CA | | 04/08/2024 | | 739 | | (4) | | | (4) | | 735 | 735 | | | |
| 100089744 | SCOTTSDALE | AZ | | 12/02/2022 | | 667 | | (18) | | | (18) | | 649 | 649 | | | |
| 100141250 | LAWRENCEVILLE | GA | | 01/30/2024 | | 614 | | (19) | | | (19) | | 595 | 595 | | | |
| 100144153 | ARDMORE | PA | | 03/07/2024 | | 708 | | (10) | | | (10) | | 698 | 698 | | | |
| 100139470 | LEHIGH ACRES | FL | | 12/28/2023 | | 504 | | (9) | | | (9) | | 495 | 495 | | | |
| 100153711 | AURORA | CO | | 07/11/2024 | | 437 | | (23) | | | (23) | | 414 | 414 | | | |
| 100043965 | SACRAMENTO | CA | | 08/19/2020 | | 1,368 | | (101) | | | (101) | | 1,267 | 1,267 | | | |
| 100136493 | BUCKEYE | AZ | | 11/20/2023 | | 954 | | 65 | | | 65 | | 1,019 | 1,019 | | | |
| 100142806 | CYPRESS | TX | | 02/08/2024 | | 966 | | (30) | | | (30) | | 936 | 936 | | | |
| 100133661 | APEX | NC | | 10/23/2023 | | 1,086 | | (7) | | | (7) | | 1,079 | 1,079 | | | |
| 100091770 | DENVER | NC | | 01/30/2023 | | 641 | | (21) | | | (21) | | 620 | 620 | | | |
| 100119987 | SPOKANE | WA | | 08/11/2023 | | 994 | | 17 | | | 17 | | 1,011 | 1,011 | | | |
| 100152618 | LAKE WORTH | FL | | 05/17/2024 | | 1,112 | | 103 | | | 103 | | 1,215 | 1,215 | | | |
| 100148993 | OGDEN | UT | | 04/19/2024 | | 559 | | (11) | | | (11) | | 548 | 548 | | | |
| 100162820 | ASHBURN | VA | | 08/12/2024 | | 230 | | (3) | | | (3) | | 227 | 227 | | | |
| 100148435 | GEORGETOWN | TX | | 04/12/2024 | | 578 | | (20) | | | (20) | | 558 | 558 | | | |
| 100147034 | LOUISVILLE | KY | | 03/27/2024 | | 671 | | (15) | | | (15) | | 656 | 656 | | | |
| 100147693 | MADERA | CA | | 04/05/2024 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100117203 | COTTONWOOD | AZ | | 07/20/2023 | | 812 | | (6) | | | (6) | | 806 | 806 | | | |
| 100156462 | CALDWELL | ID | | 06/24/2024 | | 564 | | 5 | | | 5 | | 569 | 569 | | | |
| 100148459 | HENDERSON | NV | | 04/12/2024 | | 987 | | 29 | | | 29 | | 1,016 | 1,016 | | | |
| 100115877 | SEMINOLE | FL | | 07/20/2023 | | 749 | | (20) | | | (20) | | 729 | 729 | | | |
| 100101876 | ORANGE PARK | FL | | 04/06/2023 | | 2,755 | | (8) | | | (8) | | 2,747 | 2,747 | | | |
| 100042985 | SANTA ANA | CA | | 05/28/2020 | | 1,596 | | 68 | | | 68 | | 1,664 | 1,664 | | | |
| 100135311 | LEE | FL | | 11/13/2023 | | 1,047 | | (5) | | | (5) | | 1,042 | 1,042 | | | |
| 100156684 | FRESNO | CA | | 06/24/2024 | | 218 | | (4) | | | (4) | | 214 | 214 | | | |
| 100164398 | MADERA | CA | | 08/21/2024 | | 282 | | 1 | | | 1 | | 283 | 283 | | | |
| 100055336 | AMENIA | NY | | 03/23/2021 | | 1,153 | | 95 | | | 95 | | 1,248 | 1,248 | | | |
| 100131626 | WINCHESTER | VA | | 10/06/2023 | | 766 | | 14 | | | 14 | | 780 | 780 | | | |
| 100134564 | LAND O' LAKES | FL | | 10/30/2023 | | 582 | | (12) | | | (12) | | 570 | 570 | | | |
| 100135909 | OAKLAND PARK | FL | | 11/13/2023 | | 4,031 | | (66) | | | (66) | | 3,965 | 3,965 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135529 | WASHINGTON | UT | | 11/13/2023 | | 677 | | | | | | | 677 | 677 | | | |
| 100150840 | GLENDALE | AZ | | 05/08/2024 | | 733 | | 2 | | | 2 | | 735 | 735 | | | |
| 100115776 | SMITHVILLE | TN | | 07/20/2023 | | 870 | | (11) | | | (11) | | 859 | 859 | | | |
| 100146582 | HOUSTON | TX | | 03/20/2024 | | 2,163 | | (89) | | | (89) | | 2,074 | 2,074 | | | |
| 100151215 | LAS VEGAS | NV | | 05/10/2024 | | 1,027 | | 53 | | | 53 | | 1,080 | 1,080 | | | |
| 100127548 | VICTORIA | TX | | 09/08/2023 | | 761 | | | | | | | 761 | 761 | | | |
| 100157884 | ORANGE BEACH | AL | | 07/09/2024 | | 470 | | (4) | | | (4) | | 466 | 466 | | | |
| 100149520 | MERCED | CA | | 04/26/2024 | | 475 | | (13) | | | (13) | | 462 | 462 | | | |
| 100127637 | MEMPHIS | TN | | 09/08/2023 | | 940 | | (12) | | | (12) | | 928 | 928 | | | |
| 100147894 | STEPHENS CITY | VA | | 04/08/2024 | | 881 | | | | | | | 881 | 881 | | | |
| 100086374 | DANBURY | CT | | 09/23/2022 | | 793 | | (4) | | | (4) | | 789 | 789 | | | |
| 100148668 | FORT MYERS | FL | | 04/16/2024 | | 439 | | (26) | | | (26) | | 413 | 413 | | | |
| 100144273 | NEWARK | NJ | | 03/07/2024 | | 653 | | (3) | | | (3) | | 650 | 650 | | | |
| 100142949 | MECHANICSBURG | PA | | 02/09/2024 | | 663 | | (12) | | | (12) | | 651 | 651 | | | |
| 4010059000 | Lorain | OH | | 09/28/2023 | | 600 | | (42) | | | (42) | | 558 | 558 | | | |
| 100132575 | DAVENPORT | FL | | 11/03/2023 | | 5,433 | | 67 | | | 67 | | 5,500 | 5,500 | | | |
| 100151594 | POOLER | GA | | 05/10/2024 | | 715 | | (13) | | | (13) | | 702 | 702 | | | |
| 100131858 | FORT WORTH | TX | | 10/06/2023 | | 745 | | (8) | | | (8) | | 737 | 737 | | | |
| 100132275 | FREDERICK | MD | | 10/13/2023 | | 1,028 | | 3 | | | 3 | | 1,031 | 1,031 | | | |
| 100146974 | MCKINNEY | TX | | 03/26/2024 | | 1,143 | | 9 | | | 9 | | 1,152 | 1,152 | | | |
| 100153817 | LAWRENCEVILLE | GA | | 07/10/2024 | | 352 | | (13) | | | (13) | | 339 | 339 | | | |
| 100138320 | MIAMI BEACH | FL | | 12/18/2023 | | 667 | | (13) | | | (13) | | 654 | 654 | | | |
| 100090703 | WEST BABYLON | NY | | 12/29/2022 | | 649 | | (24) | | | (24) | | 625 | 625 | | | |
| 100117760 | LAKELAND | FL | | 07/20/2023 | | 846 | | 15 | | | 15 | | 861 | 861 | | | |
| 100084609 | WENDELL | NC | | 08/02/2022 | | 676 | | (24) | | | (24) | | 652 | 652 | | | |
| 100163356 | KATY | TX | | 08/13/2024 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100150586 | SPRING HILL | TN | | 05/03/2024 | | 725 | | (17) | | | (17) | | 708 | 708 | | | |
| 100113071 | STATEN ISLAND | NY | | 06/29/2023 | | 1,051 | | 574 | | | 574 | | 1,625 | 1,625 | | | |
| 100146967 | TALLAHASSEE | FL | | 03/26/2024 | | 970 | | (20) | | | (20) | | 950 | 950 | | | |
| 100000544 | WOODBRIDGE | CT | | 09/27/2016 | | 1,867 | | 77 | | | 77 | | 1,944 | 1,944 | | | |
| 100115934 | OVIEDO | FL | | 07/20/2023 | | 967 | | (2) | | | (2) | | 965 | 965 | | | |
| 100116904 | JERSEY CITY | NJ | | 07/20/2023 | | 1,206 | | 148 | | | 148 | | 1,354 | 1,354 | | | |
| 100133246 | HENDERSON | NV | | 11/29/2023 | | 721 | | 5 | | | 5 | | 726 | 726 | | | |
| 100080918 | TEMECULA | CA | | 03/10/2022 | | 1,562 | | (25) | | | (25) | | 1,537 | 1,537 | | | |
| 100156103 | POINCIANA | FL | | 06/18/2024 | | 394 | | (20) | | | (20) | | 374 | 374 | | | |
| 100121041 | VALLEJO | CA | | 08/30/2023 | | 759 | | (1) | | | (1) | | 758 | 758 | | | |
| 100140715 | ALBUQUERQUE | NM | | 02/08/2024 | | 742 | | (5) | | | (5) | | 737 | 737 | | | |
| 100082811 | LONG BEACH | CA | | 04/28/2022 | | 4,925 | | (73) | | | (73) | | 4,852 | 4,852 | | | |
| 100161073 | LONGBOAT KEY | FL | | 07/24/2024 | | 525 | | (7) | | | (7) | | 518 | 518 | | | |
| 100135260 | ROCKLEDGE | FL | | 11/08/2023 | | 692 | | 3 | | | 3 | | 695 | 695 | | | |
| 100130184 | PUEBLO | CO | | 11/15/2023 | | 663 | | (21) | | | (21) | | 642 | 642 | | | |
| 100147969 | ATLANTA | GA | | 04/08/2024 | | 719 | | (8) | | | (8) | | 711 | 711 | | | |
| 100148293 | TROUTMAN | NC | | 04/12/2024 | | 1,443 | | 38 | | | 38 | | 1,481 | 1,481 | | | |
| 100151491 | LAS VEGAS | NV | | 05/10/2024 | | 1,180 | | 122 | | | 122 | | 1,302 | 1,302 | | | |
| 100151176 | VICTORVILLE | CA | | 05/09/2024 | | 563 | | (1) | | | (1) | | 562 | 562 | | | |
| 100065579 | THORNTON | CO | | 07/28/2021 | | 1,667 | | (49) | | | (49) | | 1,618 | 1,618 | | | |
| 100144161 | CHARLOTTE | NC | | 03/07/2024 | | 725 | | (11) | | | (11) | | 714 | 714 | | | |
| 100100178 | NEW BRITAIN | CT | | 03/17/2023 | | 666 | | (12) | | | (12) | | 654 | 654 | | | |
| 100012989 | LONG BEACH | CA | | 05/25/2017 | | 1,024 | | 152 | | | 152 | | 1,176 | 1,176 | | | |
| 100142066 | ELKINS PARK | PA | | 02/29/2024 | | 689 | | (5) | | | (5) | | 684 | 684 | | | |
| 100140369 | GRAHAM | WA | | 01/18/2024 | | 1,194 | | 9 | | | 9 | | 1,203 | 1,203 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144164 | CHARLOTTE | NC | | 03/07/2024 | | 725 | | (11) | | | (11) | | 714 | 714 | | | |
| 100134254 | NEW CARROLLTN | MD | | 10/27/2023 | | 657 | | (12) | | | (12) | | 645 | 645 | | | |
| 100065279 | DAYTONA BEACH SHORES | FL | | 07/28/2021 | | 1,667 | | (24) | | | (24) | | 1,643 | 1,643 | | | |
| 100100921 | TRACY | CA | | 04/28/2023 | | 1,373 | | 159 | | | 159 | | 1,532 | 1,532 | | | |
| 100078995 | CHESTER | VA | | 02/24/2022 | | 1,516 | | (6) | | | (6) | | 1,510 | 1,510 | | | |
| 100145799 | FRESNO | CA | | 05/08/2024 | | 679 | | (36) | | | (36) | | 643 | 643 | | | |
| 100080764 | WINTER GARDEN | FL | | 03/10/2022 | | 1,099 | | (67) | | | (67) | | 1,032 | 1,032 | | | |
| 100043826 | SAN JOSE | CA | | 08/13/2020 | | 2,578 | | (153) | | | (153) | | 2,425 | 2,425 | | | |
| 100137965 | MERCED | CA | | 12/13/2023 | | 993 | | 58 | | | 58 | | 1,051 | 1,051 | | | |
| 100131647 | EDGEWATER | FL | | 10/06/2023 | | 756 | | 27 | | | 27 | | 783 | 783 | | | |
| 100143140 | MELISSA | TX | | 02/16/2024 | | 476 | | (12) | | | (12) | | 464 | 464 | | | |
| 100143955 | ELLENWOOD | GA | | 02/29/2024 | | 588 | | (31) | | | (31) | | 557 | 557 | | | |
| 100136449 | RALEIGH | NC | | 11/20/2023 | | 1,741 | | 29 | | | 29 | | 1,770 | 1,770 | | | |
| 100115682 | FRANKLIN | TN | | 07/20/2023 | | 919 | | (2) | | | (2) | | 917 | 917 | | | |
| 100115651 | BALTIMORE | MD | | 07/19/2023 | | 1,040 | | (37) | | | (37) | | 1,003 | 1,003 | | | |
| 100065359 | ROUND ROCK | TX | | 07/28/2021 | | 1,507 | | (20) | | | (20) | | 1,487 | 1,487 | | | |
| 100152757 | ST JOHNS | FL | | 05/22/2024 | | 501 | | (10) | | | (10) | | 491 | 491 | | | |
| 100011245 | WAILUKU | HI | | 01/27/2017 | | 1,372 | | 147 | | | 147 | | 1,519 | 1,519 | | | |
| 100049786 | POINT PLEASANT BEACH | NJ | | 11/20/2020 | | 1,360 | | 16 | | | 16 | | 1,376 | 1,376 | | | |
| 100115867 | SULTAN | WA | | 07/20/2023 | | 3,227 | | (8) | | | (8) | | 3,219 | 3,219 | | | |
| 100155921 | CHARLESTON | SC | | 06/17/2024 | | 466 | | (10) | | | (10) | | 456 | 456 | | | |
| 100148443 | SAINT PAUL | MN | | 04/12/2024 | | 639 | | (18) | | | (18) | | 621 | 621 | | | |
| 100151747 | LOS ANGELES | CA | | 05/10/2024 | | 769 | | (16) | | | (16) | | 753 | 753 | | | |
| 100155063 | YUCCA VALLEY | CA | | 07/19/2024 | | 436 | | (8) | | | (8) | | 428 | 428 | | | |
| 100141371 | FAYETTEVILLE | NC | | 01/30/2024 | | 597 | | (15) | | | (15) | | 582 | 582 | | | |
| 100091583 | GLEN BURNIE | MD | | 03/07/2023 | | 393 | | (25) | | | (25) | | 368 | 368 | | | |
| 100109703 | NORTHPORT | AL | | 06/16/2023 | | 465 | | (10) | | | (10) | | 455 | 455 | | | |
| 100128470 | PALM BAY | FL | | 09/15/2023 | | 420 | | (9) | | | (9) | | 411 | 411 | | | |
| 100117695 | CLERMONT | FL | | 07/20/2023 | | 1,039 | | 46 | | | 46 | | 1,085 | 1,085 | | | |
| 100159360 | GLASSBORO | NJ | | 07/15/2024 | | 246 | | (7) | | | (7) | | 239 | 239 | | | |
| 100150724 | PHOENIX | AZ | | 05/06/2024 | | 2,522 | | 165 | | | 165 | | 2,687 | 2,687 | | | |
| 100164286 | PHOENIXVILLE | PA | | 08/21/2024 | | 194 | | (4) | | | (4) | | 190 | 190 | | | |
| 100090049 | KENNESAW | GA | | 01/13/2023 | | 495 | | (24) | | | (24) | | 471 | 471 | | | |
| 100087211 | BAKERSFIELD | CA | | 10/25/2022 | | 1,092 | | 39 | | | 39 | | 1,131 | 1,131 | | | |
| 100158140 | MARIETTA | GA | | 07/09/2024 | | 254 | | (1) | | | (1) | | 253 | 253 | | | |
| 100031425 | VAN NUYS | CA | | 03/29/2019 | | 1,528 | | 181 | | | 181 | | 1,709 | 1,709 | | | |
| 100116005 | RENO | NV | | 07/20/2023 | | 3,188 | | (50) | | | (50) | | 3,138 | 3,138 | | | |
| 100120148 | DESTIN | FL | | 08/11/2023 | | 571 | | (40) | | | (40) | | 531 | 531 | | | |
| 100127938 | SPRINGFIELD | TN | | 09/08/2023 | | 955 | | 38 | | | 38 | | 993 | 993 | | | |
| 100090313 | PHOENIX | AZ | | 01/06/2023 | | 318 | | (2) | | | (2) | | 316 | 316 | | | |
| 100115928 | ELK GROVE VILLAGE | IL | | 07/20/2023 | | 822 | | (11) | | | (11) | | 811 | 811 | | | |
| 100099910 | ALBANY | OR | | 03/28/2023 | | 589 | | (27) | | | (27) | | 562 | 562 | | | |
| 100147389 | FIREBAUGH | CA | | 05/08/2024 | | 458 | | (45) | | | (45) | | 413 | 413 | | | |
| 100156269 | OAK RIDGE | TN | | 07/25/2024 | | 223 | | (11) | | | (11) | | 212 | 212 | | | |
| 100066876 | NEW RICHMOND | WI | | 08/02/2021 | | 1,237 | | | | | | | 1,237 | 1,237 | | | |
| 100137702 | CORAL GABLES | FL | | 12/08/2023 | | 5,232 | | (76) | | | (76) | | 5,156 | 5,156 | | | |
| 100130362 | MYRTLE BEACH | SC | | 09/28/2023 | | 719 | | (11) | | | (11) | | 708 | 708 | | | |
| 100057988 | LOMA LINDA | CA | | 06/30/2021 | | 10,179 | | (241) | | | (241) | | 9,938 | 9,938 | | | |
| 100140186 | CLOVIS | CA | | 01/11/2024 | | 329 | | (4) | | | (4) | | 325 | 325 | | | |
| 100149920 | FONTANA | CA | | 04/29/2024 | | 749 | | (22) | | | (22) | | 727 | 727 | | | |
| 100153812 | SPRING HOPE | NC | | 07/10/2024 | | 182 | | (8) | | | (8) | | 174 | 174 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116805 | PALMDALE | CA | | 07/20/2023 | | 1,087 | | 93 | | | 93 | | 1,180 | 1,180 | | | |
| 100149646 | DRIPPING SPRINGS | TX | | 04/26/2024 | | 1,316 | | (33) | | | (33) | | 1,283 | 1,283 | | | |
| 100116350 | DULUTH | GA | | 07/20/2023 | | 1,291 | | 170 | | | 170 | | 1,461 | 1,461 | | | |
| 100107868 | LEAGUE CITY | TX | | 06/29/2023 | | 416 | | (3) | | | (3) | | 413 | 413 | | | |
| 100116465 | AUSTIN | TX | | 07/20/2023 | | 821 | | 31 | | | 31 | | 852 | 852 | | | |
| 100139032 | FISHERS | IN | | 12/22/2023 | | 3,392 | | 4 | | | 4 | | 3,396 | 3,396 | | | |
| 100164854 | SCHAUMBURG | IL | | 08/26/2024 | | 3,385 | | (91) | | | (91) | | 3,294 | 3,294 | | | |
| 100142935 | BLUE SPRINGS | MO | | 02/09/2024 | | 660 | | (19) | | | (19) | | 641 | 641 | | | |
| 100152779 | VENTURA | CA | | 05/22/2024 | | 731 | | (4) | | | (4) | | 727 | 727 | | | |
| 100025291 | FAYETTEVILLE | NC | | 09/20/2018 | | 823 | | 95 | | | 95 | | 918 | 918 | | | |
| 100149797 | WILLIS | TX | | 04/26/2024 | | 629 | | (24) | | | (24) | | 605 | 605 | | | |
| 100020186 | PLACENTIA | CA | | 07/17/2018 | | 1,163 | | (11) | | | (11) | | 1,152 | 1,152 | | | |
| 100158567 | ROSCOE | IL | | 07/10/2024 | | 240 | | (4) | | | (4) | | 236 | 236 | | | |
| 100102138 | JURUPA VALLEY | CA | | 04/14/2023 | | 579 | | (22) | | | (22) | | 557 | 557 | | | |
| 100148612 | MIDDLETOWN | DE | | 04/12/2024 | | 734 | | (12) | | | (12) | | 722 | 722 | | | |
| 100014437 | COMPTON | CA | | 09/27/2017 | | 1,833 | | (92) | | | (92) | | 1,741 | 1,741 | | | |
| 100103194 | MANCHESTER | NJ | | 04/21/2023 | | 799 | | (45) | | | (45) | | 754 | 754 | | | |
| 100065692 | OVIEDO | FL | | 07/28/2021 | | 1,514 | | (51) | | | (51) | | 1,463 | 1,463 | | | |
| 100081134 | VICTORVILLE | CA | | 03/18/2022 | | 1,697 | | 43 | | | 43 | | 1,740 | 1,740 | | | |
| 100110420 | THE WOODLANDS | TX | | 06/30/2023 | | 909 | | 3 | | | 3 | | 912 | 912 | | | |
| 100117949 | LYNWOOD | CA | | 07/20/2023 | | 1,345 | | 272 | | | 272 | | 1,617 | 1,617 | | | |
| 100151629 | MONROE | NC | | 05/10/2024 | | 1,704 | | (7) | | | (7) | | 1,697 | 1,697 | | | |
| 100029604 | ACWORTH | GA | | 10/26/2018 | | 1,624 | | 86 | | | 86 | | 1,710 | 1,710 | | | |
| 100023381 | CYPRESS | CA | | 08/16/2018 | | 1,701 | | (14) | | | (14) | | 1,687 | 1,687 | | | |
| 100138859 | GEORGETOWN | TX | | 12/21/2023 | | 670 | | (19) | | | (19) | | 651 | 651 | | | |
| 100134828 | SUGAR LAND | TX | | 10/30/2023 | | 945 | | (6) | | | (6) | | 939 | 939 | | | |
| 100134327 | SPOKANE VALLEY | WA | | 10/27/2023 | | 675 | | (3) | | | (3) | | 672 | 672 | | | |
| 100079658 | ORLANDO | FL | | 04/25/2022 | | 1,362 | | (41) | | | (41) | | 1,321 | 1,321 | | | |
| 100111049 | MOUNT ARLINGTON | NJ | | 06/29/2023 | | 798 | | 132 | | | 132 | | 930 | 930 | | | |
| 100137021 | MERCED | CA | | 11/28/2023 | | 990 | | 86 | | | 86 | | 1,076 | 1,076 | | | |
| 100135784 | MELISSA | TX | | 11/10/2023 | | 708 | | (5) | | | (5) | | 703 | 703 | | | |
| 100065105 | SOUTH LAKE TAHOE | CA | | 07/14/2021 | | 1,625 | | (44) | | | (44) | | 1,581 | 1,581 | | | |
| 100101518 | LOVELAND | CO | | 04/26/2023 | | 1,180 | | 46 | | | 46 | | 1,226 | 1,226 | | | |
| 100164374 | TAMPA | FL | | 08/21/2024 | | 253 | | (3) | | | (3) | | 250 | 250 | | | |
| 100159248 | BLUE SPRINGS | MO | | 07/15/2024 | | 235 | | (5) | | | (5) | | 230 | 230 | | | |
| 100115807 | SURPRISE | AZ | | 07/20/2023 | | 891 | | 21 | | | 21 | | 912 | 912 | | | |
| 100147695 | TAMPA | FL | | 04/05/2024 | | 14,924 | | (283) | | | (283) | | 14,641 | 14,641 | | | |
| 100143128 | HENDERSON | NV | | 02/16/2024 | | 680 | | (11) | | | (11) | | 669 | 669 | | | |
| 100132031 | DURHAM | NC | | 10/13/2023 | | 976 | | 5 | | | 5 | | 981 | 981 | | | |
| 100147880 | MADERA | CA | | 04/08/2024 | | 836 | | (2) | | | (2) | | 834 | 834 | | | |
| 100100086 | WAYNE | PA | | 03/28/2023 | | 555 | | (28) | | | (28) | | 527 | 527 | | | |
| 100146873 | HASTINGS | MI | | 03/26/2024 | | 9,231 | | (250) | | | (250) | | 8,981 | 8,981 | | | |
| 100147234 | WATERBURY | CT | | 03/28/2024 | | 427 | | (11) | | | (11) | | 416 | 416 | | | |
| 100135365 | PLACERVILLE | CA | | 11/13/2023 | | 724 | | 2 | | | 2 | | 726 | 726 | | | |
| 100054278 | CEDAR HILL | TN | | 03/23/2021 | | 1,163 | | (49) | | | (49) | | 1,114 | 1,114 | | | |
| 100118900 | VENICE AREA LOS ANGELES | CA | | 08/30/2023 | | 704 | | (17) | | | (17) | | 687 | 687 | | | |
| 100160041 | CLEVELAND | TN | | 07/17/2024 | | 230 | | (6) | | | (6) | | 224 | 224 | | | |
| 100148088 | CHARLOTTE | NC | | 04/10/2024 | | 699 | | (3) | | | (3) | | 696 | 696 | | | |
| 100110436 | JOHNSTON | RI | | 06/30/2023 | | 502 | | (8) | | | (8) | | 494 | 494 | | | |
| 100148851 | JACKSON | NJ | | 04/17/2024 | | 684 | | (17) | | | (17) | | 667 | 667 | | | |
| 100154602 | MAPLETON | UT | | 06/14/2024 | | 519 | | (9) | | | (9) | | 510 | 510 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100136284 | WOODSTOCK | GA | | 11/20/2023 | | 16,350 | | 18 | | | 18 | | 16,368 | 16,368 | | | |
| 100089241 | PONDER | TX | | 01/26/2023 | | 732 | | 5 | | | 5 | | 737 | 737 | | | |
| 100069896 | BALTIMORE | MD | | 09/01/2021 | | 2,089 | | 50 | | | 50 | | 2,139 | 2,139 | | | |
| 100137063 | GALVESTON | TX | | 11/28/2023 | | 2,675 | | (18) | | | (18) | | 2,657 | 2,657 | | | |
| 100131601 | PAWLING | NY | | 10/06/2023 | | 729 | | (5) | | | (5) | | 724 | 724 | | | |
| 100129403 | SALT LAKE CITY | UT | | 09/26/2023 | | 771 | | (6) | | | (6) | | 765 | 765 | | | |
| 100102016 | HOUSTON | TX | | 04/14/2023 | | 490 | | (32) | | | (32) | | 458 | 458 | | | |
| 100158078 | CHARLOTTE | NC | | 07/09/2024 | | 268 | | | | | | | 268 | 268 | | | |
| 100117104 | PATERSON | NJ | | 07/20/2023 | | 1,607 | | 278 | | | 278 | | 1,885 | 1,885 | | | |
| 100020178 | EL MONTE | CA | | 07/17/2018 | | 11,111 | | 9 | | | 9 | | 11,120 | 11,120 | | | |
| 100119826 | DECATUR | GA | | 08/08/2023 | | 471 | | (14) | | | (14) | | 457 | 457 | | | |
| 100127469 | GOODYEAR | AZ | | 09/08/2023 | | 841 | | (4) | | | (4) | | 837 | 837 | | | |
| 100146979 | LEANDER | TX | | 03/26/2024 | | 1,251 | | (28) | | | (28) | | 1,223 | 1,223 | | | |
| 100151260 | COLORADO SPRINGS | CO | | 05/10/2024 | | 853 | | 8 | | | 8 | | 861 | 861 | | | |
| 100133571 | SKOKIE | IL | | 10/23/2023 | | 796 | | 4 | | | 4 | | 800 | 800 | | | |
| 100160863 | YUCAIPA | CA | | 07/24/2024 | | 207 | | (7) | | | (7) | | 200 | 200 | | | |
| 100029194 | FLUSHING | NY | | 10/26/2018 | | 1,580 | | 142 | | | 142 | | 1,722 | 1,722 | | | |
| 100102373 | MYRTLE BEACH | SC | | 06/07/2023 | | 788 | | (1) | | | (1) | | 787 | 787 | | | |
| 100119380 | SAN JACINTO | CA | | 07/31/2023 | | 858 | | 1 | | | 1 | | 859 | 859 | | | |
| 100115763 | GRAND PRAIRIE | TX | | 07/20/2023 | | 2,741 | | (38) | | | (38) | | 2,703 | 2,703 | | | |
| 100157718 | DALLAS | TX | | 06/28/2024 | | 393 | | (19) | | | (19) | | 374 | 374 | | | |
| 100159874 | KISSIMMEE | FL | | 08/16/2024 | | 195 | | (12) | | | (12) | | 183 | 183 | | | |
| 100108249 | NORTH LAS VEGAS | NV | | 05/24/2023 | | 573 | | (51) | | | (51) | | 522 | 522 | | | |
| 100148225 | CENTERTON | AR | | 04/12/2024 | | 766 | | (16) | | | (16) | | 750 | 750 | | | |
| 100115765 | WOODSTOCK | GA | | 07/20/2023 | | 2,074 | | (48) | | | (48) | | 2,026 | 2,026 | | | |
| 100136873 | ANNA | TX | | 11/27/2023 | | 737 | | 8 | | | 8 | | 745 | 745 | | | |
| 100100190 | ALPHARETTA | GA | | 03/17/2023 | | 1,358 | | (29) | | | (29) | | 1,329 | 1,329 | | | |
| 100114809 | MARIPOSA | CA | | 07/10/2023 | | 750 | | (5) | | | (5) | | 745 | 745 | | | |
| 100148296 | PALM COAST | FL | | 04/12/2024 | | 941 | | 23 | | | 23 | | 964 | 964 | | | |
| 100142755 | LOGANVILLE | GA | | 02/08/2024 | | 925 | | 4 | | | 4 | | 929 | 929 | | | |
| 100065415 | WEST NEW YORK | NJ | | 07/28/2021 | | 1,751 | | (26) | | | (26) | | 1,725 | 1,725 | | | |
| 100147864 | ARGYLE | TX | | 04/08/2024 | | 2,512 | | 88 | | | 88 | | 2,600 | 2,600 | | | |
| 100065278 | EUGENE | OR | | 07/28/2021 | | 1,534 | | (48) | | | (48) | | 1,486 | 1,486 | | | |
| 100137339 | KATY | TX | | 12/01/2023 | | 506 | | (16) | | | (16) | | 490 | 490 | | | |
| 100120311 | RIVERDALE | GA | | 08/18/2023 | | 771 | | (6) | | | (6) | | 765 | 765 | | | |
| 100148363 | MERCED | CA | | 04/12/2024 | | 870 | | (6) | | | (6) | | 864 | 864 | | | |
| 100135487 | PFLUGERVILLE | TX | | 11/13/2023 | | 1,592 | | 6 | | | 6 | | 1,598 | 1,598 | | | |
| 100158666 | STEPHENS CITY | VA | | 07/10/2024 | | 310 | | 6 | | | 6 | | 316 | 316 | | | |
| 100133588 | TRAVERSE CITY | MI | | 10/23/2023 | | 672 | | (10) | | | (10) | | 662 | 662 | | | |
| 100085166 | BELTON | TX | | 09/21/2022 | | 1,918 | | (49) | | | (49) | | 1,869 | 1,869 | | | |
| 100136969 | ELK GROVE | CA | | 11/28/2023 | | 736 | | 5 | | | 5 | | 741 | 741 | | | |
| 100118127 | PORT SAINT LUCIE | FL | | 07/20/2023 | | 662 | | (23) | | | (23) | | 639 | 639 | | | |
| 100158677 | HUNTERSVILLE | NC | | 07/10/2024 | | 236 | | (5) | | | (5) | | 231 | 231 | | | |
| 100148689 | BAKERSFIELD | CA | | 04/16/2024 | | 707 | | (31) | | | (31) | | 676 | 676 | | | |
| 100118145 | CORPUS CHRISTI | TX | | 07/20/2023 | | 311 | | (12) | | | (12) | | 299 | 299 | | | |
| 100129397 | WILMINGTON | DE | | 09/26/2023 | | 734 | | (5) | | | (5) | | 729 | 729 | | | |
| 100139217 | SUWANEE | GA | | 12/28/2023 | | 618 | | (12) | | | (12) | | 606 | 606 | | | |
| 100143519 | IRVINGTON | NJ | | 02/21/2024 | | 718 | | (16) | | | (16) | | 702 | 702 | | | |
| 100148532 | CHATTANOOGA | TN | | 04/12/2024 | | 53,061 | | (676) | | | (676) | | 52,385 | 52,385 | | | |
| 100143323 | NORTH LAS VEGAS | NV | | 02/16/2024 | | 1,016 | | 31 | | | 31 | | 1,047 | 1,047 | | | |
| 100159292 | ANNA | TX | | 07/15/2024 | | 253 | | (5) | | | (5) | | 248 | 248 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110324 | CHICAGO | IL | | 06/30/2023 | | 1,569 | | 7 | | | 7 | | 1,576 | 1,576 | | | |
| 100144008 | BAKERSFIELD | CA | | 02/29/2024 | | 715 | | (12) | | | (12) | | 703 | 703 | | | |
| 100120007 | ROSWELL | GA | | 08/11/2023 | | 757 | | (15) | | | (15) | | 742 | 742 | | | |
| 100161490 | NEW ORLEANS | LA | | 07/30/2024 | | 218 | | (5) | | | (5) | | 213 | 213 | | | |
| 100149329 | POOLER | GA | | 04/24/2024 | | 809 | | (11) | | | (11) | | 798 | 798 | | | |
| 100100077 | BONITA SPRINGS | FL | | 03/28/2023 | | 540 | | (16) | | | (16) | | 524 | 524 | | | |
| 100138299 | HERMITAGE | TN | | 12/18/2023 | | 718 | | 7 | | | 7 | | 725 | 725 | | | |
| 100025065 | FONTANA | CA | | 09/20/2018 | | 1,306 | | 189 | | | 189 | | 1,495 | 1,495 | | | |
| 100119174 | GREELEY | CO | | 07/31/2023 | | 780 | | 3 | | | 3 | | 783 | 783 | | | |
| 100156602 | CLERMONT | FL | | 06/24/2024 | | 710 | | (7) | | | (7) | | 703 | 703 | | | |
| 100138898 | COLUMBUS | OH | | 12/21/2023 | | 663 | | (18) | | | (18) | | 645 | 645 | | | |
| 100120583 | PALMDALE | CA | | 08/18/2023 | | 682 | | (20) | | | (20) | | 662 | 662 | | | |
| 100143253 | LUTZ | FL | | 02/16/2024 | | 908 | | (12) | | | (12) | | 896 | 896 | | | |
| 100067887 | OAKLAND | CA | | 09/23/2021 | | 1,708 | | (38) | | | (38) | | 1,670 | 1,670 | | | |
| 100158747 | CAMP HILL | PA | | 07/10/2024 | | 229 | | (5) | | | (5) | | 224 | 224 | | | |
| 100025265 | MIAMI | FL | | 09/20/2018 | | 943 | | 95 | | | 95 | | 1,038 | 1,038 | | | |
| 100029725 | MAGGIE VALLEY | NC | | 10/26/2018 | | 1,387 | | 60 | | | 60 | | 1,447 | 1,447 | | | |
| 100137732 | GLENDALE | AZ | | 12/08/2023 | | 892 | | 33 | | | 33 | | 925 | 925 | | | |
| 100160234 | ALBUQUERQUE | NM | | 07/18/2024 | | 208 | | (6) | | | (6) | | 202 | 202 | | | |
| 100065343 | ENGLEWOOD | NJ | | 07/28/2021 | | 1,738 | | (28) | | | (28) | | 1,710 | 1,710 | | | |
| 100136062 | MEDFORD | OR | | 11/16/2023 | | 634 | | (32) | | | (32) | | 602 | 602 | | | |
| 100120686 | ANNA | TX | | 08/25/2023 | | 683 | | (4) | | | (4) | | 679 | 679 | | | |
| 100050092 | WASHINGTON | DC | | 11/20/2020 | | 1,291 | | (45) | | | (45) | | 1,246 | 1,246 | | | |
| 100148573 | TOMS RIVER | NJ | | 04/12/2024 | | 698 | | (17) | | | (17) | | 681 | 681 | | | |
| 100133893 | BOYNTON BEACH | FL | | 11/29/2023 | | 459 | | (17) | | | (17) | | 442 | 442 | | | |
| 100157859 | LAS VEGAS | NV | | 07/09/2024 | | 229 | | (6) | | | (6) | | 223 | 223 | | | |
| 100134270 | HAINES CITY | FL | | 10/27/2023 | | 452 | | (12) | | | (12) | | 440 | 440 | | | |
| 100108061 | TAVARES | FL | | 05/24/2023 | | 535 | | (20) | | | (20) | | 515 | 515 | | | |
| 100030855 | OCEANSIDE | CA | | 04/09/2019 | | 5,387 | | 46 | | | 46 | | 5,433 | 5,433 | | | |
| 100030863 | WATSONVILLE | CA | | 04/09/2019 | | 783 | | 91 | | | 91 | | 874 | 874 | | | |
| 100031100 | SANTA ANA | CA | | 03/29/2019 | | 1,428 | | 180 | | | 180 | | 1,608 | 1,608 | | | |
| 100100579 | CAVE CREEK | AZ | | 04/27/2023 | | 10,123 | | (519) | | | (519) | | 9,604 | 9,604 | | | |
| 100108986 | CHARLOTTE | NC | | 05/31/2023 | | 691 | | (21) | | | (21) | | 670 | 670 | | | |
| 100162676 | MIDLAND | TX | | 08/12/2024 | | 219 | | (5) | | | (5) | | 214 | 214 | | | |
| 100156066 | MARGATE | FL | | 06/18/2024 | | 260 | | (14) | | | (14) | | 246 | 246 | | | |
| 100143681 | PROVIDENCE | RI | | 02/22/2024 | | 560 | | (20) | | | (20) | | 540 | 540 | | | |
| 100023797 | SPRINGFIELD | VA | | 09/04/2018 | | 1,715 | | (17) | | | (17) | | 1,698 | 1,698 | | | |
| 100134951 | LAS VEGAS | NV | | 10/30/2023 | | 914 | | (4) | | | (4) | | 910 | 910 | | | |
| 100131884 | NEWARK | NJ | | 10/06/2023 | | 549 | | (12) | | | (12) | | 537 | 537 | | | |
| 100151501 | MONROE | NC | | 05/10/2024 | | 728 | | (11) | | | (11) | | 717 | 717 | | | |
| 100153806 | DULUTH | GA | | 07/10/2024 | | 430 | | (20) | | | (20) | | 410 | 410 | | | |
| 100150002 | CHARLOTTE | NC | | 06/07/2024 | | 1,738 | | (21) | | | (21) | | 1,717 | 1,717 | | | |
| 100142593 | SOUTH LAKE TAHOE | CA | | 02/08/2024 | | 29,101 | | (753) | | | (753) | | 28,348 | 28,348 | | | |
| 100160052 | MARIETTA | GA | | 07/17/2024 | | 279 | | 1 | | | 1 | | 280 | 280 | | | |
| 100115633 | HEMET | CA | | 07/19/2023 | | 751 | | (14) | | | (14) | | 737 | 737 | | | |
| 100156577 | LAKEWOOD RANCH | FL | | 06/24/2024 | | 456 | | (6) | | | (6) | | 450 | 450 | | | |
| 100017630 | GRAFTON | WI | | 04/26/2018 | | 3,472 | | 36 | | | 36 | | 3,508 | 3,508 | | | |
| 100147993 | FRESNO | CA | | 04/10/2024 | | 1,125 | | 79 | | | 79 | | 1,204 | 1,204 | | | |
| 100090784 | TINLEY PARK | IL | | 02/28/2023 | | 544 | | (16) | | | (16) | | 528 | 528 | | | |
| 100117704 | STOCKTON | CA | | 07/20/2023 | | 982 | | 39 | | | 39 | | 1,021 | 1,021 | | | |
| 100136850 | ANNA | TX | | 11/27/2023 | | 683 | | (2) | | | (2) | | 681 | 681 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112764 | MOORESVILLE | NC | | 06/29/2023 | | 2,050 | | 540 | | | 540 | | 2,590 | 2,590 | | | |
| 100128443 | HOLLYWOOD | FL | | 09/15/2023 | | 626 | | (21) | | | (21) | | 605 | 605 | | | |
| 100147777 | AURORA | CO | | 04/08/2024 | | 769 | | (9) | | | (9) | | 760 | 760 | | | |
| 100148298 | ALPHARETTA | GA | | 04/12/2024 | | 790 | | (16) | | | (16) | | 774 | 774 | | | |
| 100029367 | SAN JUAN CAPISTRANO | CA | | 10/26/2018 | | 1,504 | | 49 | | | 49 | | 1,553 | 1,553 | | | |
| 100029550 | ELKTON | MD | | 10/26/2018 | | 1,193 | | 70 | | | 70 | | 1,263 | 1,263 | | | |
| 100147854 | GLASSBORO | NJ | | 04/08/2024 | | 737 | | (16) | | | (16) | | 721 | 721 | | | |
| 100142167 | DACULA | GA | | 02/29/2024 | | 652 | | (19) | | | (19) | | 633 | 633 | | | |
| 100091130 | EAST PROVIDENCE | RI | | 01/31/2023 | | 883 | | 20 | | | 20 | | 903 | 903 | | | |
| 100043855 | SAN JOSE | CA | | 08/19/2020 | | 6,700 | | 291 | | | 291 | | 6,991 | 6,991 | | | |
| 100025660 | LONG BEACH | CA | | 09/20/2018 | | 2,481 | | 146 | | | 146 | | 2,627 | 2,627 | | | |
| 100160561 | AURORA | IL | | 07/19/2024 | | 195 | | (7) | | | (7) | | 188 | 188 | | | |
| 100155147 | PHOENIX | AZ | | 07/19/2024 | | 458 | | (18) | | | (18) | | 440 | 440 | | | |
| 100020224 | PORTLAND | OR | | 07/17/2018 | | 1,122 | | (25) | | | (25) | | 1,097 | 1,097 | | | |
| 100140355 | WAKE FOREST | NC | | 01/18/2024 | | 734 | | (18) | | | (18) | | 716 | 716 | | | |
| 100158894 | MILLVILLE | DE | | 07/12/2024 | | 329 | | 8 | | | 8 | | 337 | 337 | | | |
| 100149656 | THORNTON | CO | | 04/26/2024 | | 565 | | (8) | | | (8) | | 557 | 557 | | | |
| 100079154 | LEANDER | TX | | 02/24/2022 | | 1,537 | | (6) | | | (6) | | 1,531 | 1,531 | | | |
| 100071891 | PHOENIX | AZ | | 11/19/2021 | | 1,599 | | (54) | | | (54) | | 1,545 | 1,545 | | | |
| 100084724 | PHOENIX | AZ | | 08/02/2022 | | 666 | | (36) | | | (36) | | 630 | 630 | | | |
| 100101109 | SATELLITE BEACH | FL | | 04/28/2023 | | 1,471 | | 426 | | | 426 | | 1,897 | 1,897 | | | |
| 100157909 | PALM COAST | FL | | 07/09/2024 | | 486 | | (1) | | | (1) | | 485 | 485 | | | |
| 100148024 | FOLSOM | CA | | 04/10/2024 | | 790 | | (14) | | | (14) | | 776 | 776 | | | |
| 100024181 | LOS ANGELES | CA | | 09/20/2018 | | 1,554 | | (2) | | | (2) | | 1,552 | 1,552 | | | |
| 100060247 | BEAVERTON | OR | | 06/25/2021 | | 1,730 | | (36) | | | (36) | | 1,694 | 1,694 | | | |
| 100054897 | CHICAGO | IL | | 03/23/2021 | | 1,043 | | 26 | | | 26 | | 1,069 | 1,069 | | | |
| 100151981 | SUGAR LAND | TX | | 06/14/2024 | | 1,750 | | (59) | | | (59) | | 1,691 | 1,691 | | | |
| 100127990 | NASHVILLE | TN | | 09/08/2023 | | 2,217 | | 37 | | | 37 | | 2,254 | 2,254 | | | |
| 100129565 | MEDIA | PA | | 09/29/2023 | | 1,140 | | (7) | | | (7) | | 1,133 | 1,133 | | | |
| 100102153 | ROCKLAND | MA | | 04/14/2023 | | 836 | | 6 | | | 6 | | 842 | 842 | | | |
| 100128419 | BROOKSHIRE | TX | | 09/15/2023 | | 318 | | (28) | | | (28) | | 290 | 290 | | | |
| 100011064 | JERSEY CITY | NJ | | 12/23/2016 | | 2,398 | | 219 | | | 219 | | 2,617 | 2,617 | | | |
| 100135948 | DENVER | CO | | 11/15/2023 | | 573 | | (28) | | | (28) | | 545 | 545 | | | |
| 100136531 | PINE | AZ | | 11/20/2023 | | 1,923 | | 18 | | | 18 | | 1,941 | 1,941 | | | |
| 100063047 | BALDWIN | NY | | 07/01/2021 | | 1,486 | | (8) | | | (8) | | 1,478 | 1,478 | | | |
| 100144343 | RICHMOND | VA | | 03/07/2024 | | 657 | | (22) | | | (22) | | 635 | 635 | | | |
| 100043158 | GARDEN GROVE | CA | | 05/28/2020 | | 1,051 | | 58 | | | 58 | | 1,109 | 1,109 | | | |
| 100154086 | DENVER | NC | | 07/11/2024 | | 284 | | (11) | | | (11) | | 273 | 273 | | | |
| 100148192 | LAS VEGAS | NV | | 04/12/2024 | | 769 | | (18) | | | (18) | | 751 | 751 | | | |
| 100116277 | DAVENPORT | FL | | 07/20/2023 | | 762 | | (16) | | | (16) | | 746 | 746 | | | |
| 100083678 | KISSIMMEE | FL | | 06/21/2022 | | 832 | | (49) | | | (49) | | 783 | 783 | | | |
| 100139992 | NORTH POTOMAC | MD | | 01/09/2024 | | 712 | | (18) | | | (18) | | 694 | 694 | | | |
| 100155083 | FAIRFAX | VA | | 07/19/2024 | | 860 | | (15) | | | (15) | | 845 | 845 | | | |
| 100133725 | LOGANVILLE | GA | | 10/23/2023 | | 923 | | 32 | | | 32 | | 955 | 955 | | | |
| 100138425 | TAMARAC | FL | | 12/18/2023 | | 602 | | (14) | | | (14) | | 588 | 588 | | | |
| 100058005 | PATERSON | NJ | | 06/30/2021 | | 1,513 | | (54) | | | (54) | | 1,459 | 1,459 | | | |
| 100099868 | QUINCY | WA | | 03/28/2023 | | 544 | | (28) | | | (28) | | 516 | 516 | | | |
| 100013986 | PINOLE | CA | | 05/25/2017 | | 1,107 | | 104 | | | 104 | | 1,211 | 1,211 | | | |
| 100110578 | SPARKS | NV | | 06/30/2023 | | 1,226 | | 4 | | | 4 | | 1,230 | 1,230 | | | |
| 100152687 | LAS VEGAS | NV | | 05/17/2024 | | 524 | | 1 | | | 1 | | 525 | 525 | | | |
| 100120117 | CHARLOTTE | NC | | 08/11/2023 | | 5,764 | | (18) | | | (18) | | 5,746 | 5,746 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100148570 | CLEARWATER | FL | | 04/12/2024 | | 647 | | (5) | | | (5) | | 642 | 642 | | | |
| 100029577 | DULUTH | GA | | 10/26/2018 | | 11,976 | | 597 | | | 597 | | 12,573 | 12,573 | | | |
| 100026108 | STERLING | VA | | 09/20/2018 | | 989 | | 151 | | | 151 | | 1,140 | 1,140 | | | |
| 100140283 | TAMPA | FL | | 01/18/2024 | | 676 | | (16) | | | (16) | | 660 | 660 | | | |
| 100115021 | WINTER GARDEN | FL | | 07/14/2023 | | 844 | | (5) | | | (5) | | 839 | 839 | | | |
| 100134895 | KANSAS CITY | MO | | 10/30/2023 | | 521 | | (25) | | | (25) | | 496 | 496 | | | |
| 100100101 | MANSFIELD | TX | | 03/28/2023 | | 326 | | (16) | | | (16) | | 310 | 310 | | | |
| 100146576 | DELAND | FL | | 03/20/2024 | | 513 | | (36) | | | (36) | | 477 | 477 | | | |
| 100079887 | MIDVALE | UT | | 04/08/2022 | | 2,266 | | 5 | | | 5 | | 2,271 | 2,271 | | | |
| 100148526 | GAINESVILLE | FL | | 04/12/2024 | | 715 | | (16) | | | (16) | | 699 | 699 | | | |
| 100114853 | COOLIN | ID | | 07/10/2023 | | 896 | | 5 | | | 5 | | 901 | 901 | | | |
| 100142162 | HUMBLE | TX | | 02/29/2024 | | 4,715 | | (71) | | | (71) | | 4,644 | 4,644 | | | |
| 100132276 | KIRKLAND | WA | | 10/13/2023 | | 966 | | 26 | | | 26 | | 992 | 992 | | | |
| 100100252 | TOMS RIVER | NJ | | 03/17/2023 | | 761 | | (14) | | | (14) | | 747 | 747 | | | |
| 100079144 | VENTURA | CA | | 02/24/2022 | | 1,566 | | (18) | | | (18) | | 1,548 | 1,548 | | | |
| 100149353 | SAN TAN VALLEY | AZ | | 04/24/2024 | | 1,152 | | 77 | | | 77 | | 1,229 | 1,229 | | | |
| 100156245 | DAVENPORT | FL | | 06/20/2024 | | 426 | | (15) | | | (15) | | 411 | 411 | | | |
| 100102580 | PALM BEACH GARDENS | FL | | 06/07/2023 | | 890 | | 11 | | | 11 | | 901 | 901 | | | |
| 100143410 | VICTORVILLE | CA | | 02/16/2024 | | 534 | | 9 | | | 9 | | 543 | 543 | | | |
| 100044179 | SAN DIEGO | CA | | 08/19/2020 | | 1,801 | | 299 | | | 299 | | 2,100 | 2,100 | | | |
| 100155944 | LAGO VISTA | TX | | 06/17/2024 | | 531 | | (4) | | | (4) | | 527 | 527 | | | |
| 100066898 | MILFORD | MA | | 08/02/2021 | | 1,883 | | | | | | | 1,883 | 1,883 | | | |
| 100055812 | PLAYA DEL REY | CA | | 03/23/2021 | | 2,299 | | (104) | | | (104) | | 2,195 | 2,195 | | | |
| 100026266 | CANOGA PARK | CA | | 09/20/2018 | | 1,193 | | 131 | | | 131 | | 1,324 | 1,324 | | | |
| 100101031 | SAN BERNARDINO | CA | | 04/28/2023 | | 1,429 | | 197 | | | 197 | | 1,626 | 1,626 | | | |
| 100100621 | NEW BRITAIN | CT | | 04/27/2023 | | 635 | | (33) | | | (33) | | 602 | 602 | | | |
| 100140575 | ANNA | TX | | 01/19/2024 | | 2,800 | | (58) | | | (58) | | 2,742 | 2,742 | | | |
| 100130247 | DAVENPORT | FL | | 09/28/2023 | | 780 | | (11) | | | (11) | | 769 | 769 | | | |
| 100152636 | ANNA | TX | | 05/17/2024 | | 801 | | 8 | | | 8 | | 809 | 809 | | | |
| 100135211 | BRANSON WEST | MO | | 11/08/2023 | | 720 | | (3) | | | (3) | | 717 | 717 | | | |
| 100138252 | LITHOPOLIS | OH | | 12/15/2023 | | 922 | | (10) | | | (10) | | 912 | 912 | | | |
| 100136503 | WADDELL | AZ | | 11/20/2023 | | 1,005 | | 99 | | | 99 | | 1,104 | 1,104 | | | |
| 100137234 | CANDLER | NC | | 11/29/2023 | | 635 | | (10) | | | (10) | | 625 | 625 | | | |
| 100091996 | NEW HAVEN | CT | | 02/09/2023 | | 782 | | 37 | | | 37 | | 819 | 819 | | | |
| 100148918 | GLENDALE | AZ | | 04/17/2024 | | 1,029 | | 57 | | | 57 | | 1,086 | 1,086 | | | |
| 100120758 | HUTTO | TX | | 08/25/2023 | | 1,007 | | 47 | | | 47 | | 1,054 | 1,054 | | | |
| 100138903 | CLERMONT | FL | | 12/21/2023 | | 1,501 | | (18) | | | (18) | | 1,483 | 1,483 | | | |
| 100147951 | LAS VEGAS | NV | | 04/08/2024 | | 767 | | (15) | | | (15) | | 752 | 752 | | | |
| 100102539 | KISSIMMEE | FL | | 06/07/2023 | | 749 | | (25) | | | (25) | | 724 | 724 | | | |
| 100135031 | DACULA | GA | | 10/30/2023 | | 738 | | 6 | | | 6 | | 744 | 744 | | | |
| 100029461 | LA MESA | CA | | 10/26/2018 | | 1,316 | | 132 | | | 132 | | 1,448 | 1,448 | | | |
| 4010060715 | Baltimore | MD | | 10/27/2023 | | 618 | | (49) | | | (49) | | 569 | 569 | | | |
| 100155058 | CYPRESS | TX | | 07/19/2024 | | 1,087 | | (27) | | | (27) | | 1,060 | 1,060 | | | |
| 100025747 | APPLE VALLEY | CA | | 09/20/2018 | | 308 | | 36 | | | 36 | | 344 | 344 | | | |
| 100120958 | MILLSBORO | DE | | 08/30/2023 | | 2,507 | | 134 | | | 134 | | 2,641 | 2,641 | | | |
| 100079074 | NORTH CHARLESTON | SC | | 02/24/2022 | | 1,932 | | (21) | | | (21) | | 1,911 | 1,911 | | | |
| 100110330 | PFLUGERVILLE | TX | | 06/30/2023 | | 1,006 | | 17 | | | 17 | | 1,023 | 1,023 | | | |
| 100143562 | NEW ORLEANS | LA | | 02/21/2024 | | 663 | | (27) | | | (27) | | 636 | 636 | | | |
| 100155916 | AUBREY | TX | | 06/17/2024 | | 518 | | 3 | | | 3 | | 521 | 521 | | | |
| 100108177 | BOWIE | MD | | 05/24/2023 | | 565 | | (14) | | | (14) | | 551 | 551 | | | |
| 100138185 | KISSIMMEE | FL | | 12/14/2023 | | 571 | | (13) | | | (13) | | 558 | 558 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | | | | | | | | | |
| 100107782 | MILLVILLE | DE | | 05/19/2023 | | 2,129 | | 160 | | | 160 | | 2,289 | 2,289 | | | |
| 100139968 | MCKINNEY | TX | | 01/09/2024 | | 802 | | (9) | | | (9) | | 793 | 793 | | | |
| 100084972 | LIVONIA | MI | | 09/29/2022 | | 907 | | (20) | | | (20) | | 887 | 887 | | | |
| 100091635 | DENVER | CO | | 03/07/2023 | | 1,200 | | (44) | | | (44) | | 1,156 | 1,156 | | | |
| 100161425 | DALLAS | TX | | 07/29/2024 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100102681 | AVENTURA | FL | | 06/22/2023 | | 727 | | (32) | | | (32) | | 695 | 695 | | | |
| 100114660 | HENDERSON | NV | | 06/29/2023 | | 758 | | (2) | | | (2) | | 756 | 756 | | | |
| 100100653 | DELANCO | NJ | | 04/28/2023 | | 2,070 | | 23 | | | 23 | | 2,093 | 2,093 | | | |
| 100141567 | DRIPPING SPRINGS | TX | | 01/30/2024 | | 534 | | (24) | | | (24) | | 510 | 510 | | | |
| 100079269 | NORTH MIAMI BEACH | FL | | 02/28/2022 | | 886 | | (38) | | | (38) | | 848 | 848 | | | |
| 100028672 | NEW WINDSOR | MD | | 10/26/2018 | | 1,185 | | 133 | | | 133 | | 1,318 | 1,318 | | | |
| 100043145 | COVINA | CA | | 05/28/2020 | | 1,461 | | 153 | | | 153 | | 1,614 | 1,614 | | | |
| 100132674 | AVONDALE | AZ | | 11/03/2023 | | 641 | | (14) | | | (14) | | 627 | 627 | | | |
| 100147037 | KISSIMMEE | FL | | 03/27/2024 | | 668 | | (1) | | | (1) | | 667 | 667 | | | |
| 100120358 | PEARLAND | TX | | 08/18/2023 | | 629 | | (19) | | | (19) | | 610 | 610 | | | |
| 100149101 | GRANBURY | TX | | 04/19/2024 | | 657 | | (32) | | | (32) | | 625 | 625 | | | |
| 100024511 | NEW ROCHELLE | NY | | 09/20/2018 | | 844 | | 278 | | | 278 | | 1,122 | 1,122 | | | |
| 100031234 | YARDLEY | PA | | 03/29/2019 | | 3,121 | | 236 | | | 236 | | 3,357 | 3,357 | | | |
| 100151634 | BIG BEAR CITY | CA | | 05/10/2024 | | 712 | | (16) | | | (16) | | 696 | 696 | | | |
| 100155370 | PARKER | CO | | 06/18/2024 | | 352 | | (21) | | | (21) | | 331 | 331 | | | |
| 100148781 | HIGHLAND | UT | | 04/17/2024 | | 982 | | 44 | | | 44 | | 1,026 | 1,026 | | | |
| 100103730 | FREDERICK | MD | | 05/08/2023 | | 621 | | (12) | | | (12) | | 609 | 609 | | | |
| 100142619 | GALVESTON | TX | | 02/08/2024 | | 721 | | (15) | | | (15) | | 706 | 706 | | | |
| 100031487 | RICHMOND | CA | | 03/29/2019 | | 4,100 | | 97 | | | 97 | | 4,197 | 4,197 | | | |
| 100119463 | MADISON | AL | | 07/31/2023 | | 1,119 | | 55 | | | 55 | | 1,174 | 1,174 | | | |
| 100142287 | CAPE CORAL | FL | | 03/15/2024 | | 613 | | (34) | | | (34) | | 579 | 579 | | | |
| 100117703 | ELK GROVE | CA | | 07/20/2023 | | 1,130 | | 100 | | | 100 | | 1,230 | 1,230 | | | |
| 100158866 | CAPE CORAL | FL | | 07/12/2024 | | 415 | | (17) | | | (17) | | 398 | 398 | | | |
| 100133510 | SOUTHPORT | NC | | 10/19/2023 | | 706 | | 7 | | | 7 | | 713 | 713 | | | |
| 100148613 | CAPE CORAL | FL | | 04/12/2024 | | 1,495 | | 22 | | | 22 | | 1,517 | 1,517 | | | |
| 100127579 | SPRINGFIELD | OR | | 09/08/2023 | | 808 | | (2) | | | (2) | | 806 | 806 | | | |
| 100135474 | NORTH LAS VEGAS | NV | | 11/13/2023 | | 982 | | 82 | | | 82 | | 1,064 | 1,064 | | | |
| 100108011 | DESTIN | FL | | 05/25/2023 | | 1,171 | | 78 | | | 78 | | 1,249 | 1,249 | | | |
| 100014597 | WESTMINSTER | CO | | 09/27/2017 | | 1,606 | | 29 | | | 29 | | 1,635 | 1,635 | | | |
| 100080834 | REDMOND | OR | | 03/10/2022 | | 1,315 | | (68) | | | (68) | | 1,247 | 1,247 | | | |
| 100151775 | TAMPA | FL | | 05/10/2024 | | 723 | | 1 | | | 1 | | 724 | 724 | | | |
| 100120601 | COLUMBIA | TN | | 08/18/2023 | | 644 | | (38) | | | (38) | | 606 | 606 | | | |
| 100161337 | CHARLOTTE | NC | | 07/25/2024 | | 226 | | | | | | | 226 | 226 | | | |
| 100110753 | CHICAGO | IL | | 08/11/2023 | | 775 | | (38) | | | (38) | | 737 | 737 | | | |
| 100128827 | BAY HARBOR ISLANDS | FL | | 09/21/2023 | | 803 | | (1) | | | (1) | | 802 | 802 | | | |
| 100044523 | LOS ANGELES | CA | | 11/19/2020 | | 4,032 | | 41 | | | 41 | | 4,073 | 4,073 | | | |
| 100088928 | FLOWERY BRANCH | GA | | 11/15/2022 | | 747 | | (11) | | | (11) | | 736 | 736 | | | |
| 100099592 | CLEVELAND | TX | | 04/06/2023 | | 427 | | (21) | | | (21) | | 406 | 406 | | | |
| 100127399 | HOLBROOK | NY | | 08/30/2023 | | 1,155 | | 958 | | | 958 | | 2,113 | 2,113 | | | |
| 100060196 | BOWIE | MD | | 06/25/2021 | | 1,656 | | (43) | | | (43) | | 1,613 | 1,613 | | | |
| 100154651 | CINCINNATI | OH | | 07/19/2024 | | 515 | | 2 | | | 2 | | 517 | 517 | | | |
| 100119245 | AUSTIN | TX | | 07/31/2023 | | 835 | | 1 | | | 1 | | 836 | 836 | | | |
| 100117141 | BAYSIDE | NY | | 07/20/2023 | | 4,738 | | 619 | | | 619 | | 5,357 | 5,357 | | | |
| 100135930 | SANTA MONICA | CA | | 11/15/2023 | | 1,508 | | (71) | | | (71) | | 1,437 | 1,437 | | | |
| 100143539 | SCRANTON | PA | | 02/21/2024 | | 607 | | (10) | | | (10) | | 597 | 597 | | | |
| 100135873 | ENFIELD | CT | | 11/13/2023 | | 515 | | (3) | | | (3) | | 512 | 512 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088229 | NEW BRUNSWICK | NJ | | 10/17/2022 | | 818 | | (23) | | | (23) | | 795 | 795 | | | |
| 100147066 | GALVESTON | TX | | 03/27/2024 | | 728 | | (12) | | | (12) | | 716 | 716 | | | |
| 100147619 | CAYCE | SC | | 04/04/2024 | | 639 | | (7) | | | (7) | | 632 | 632 | | | |
| 100029119 | CORAL SPRINGS | FL | | 10/26/2018 | | 1,128 | | 79 | | | 79 | | 1,207 | 1,207 | | | |
| 100151219 | MURPHY | NC | | 05/10/2024 | | 706 | | (14) | | | (14) | | 692 | 692 | | | |
| 100136399 | VANCOUVER | WA | | 11/20/2023 | | 961 | | 4 | | | 4 | | 965 | 965 | | | |
| 100156572 | MARIETTA | GA | | 06/24/2024 | | 553 | | 4 | | | 4 | | 557 | 557 | | | |
| 100133545 | KNOXVILLE | TN | | 10/19/2023 | | 433 | | (20) | | | (20) | | 413 | 413 | | | |
| 100100624 | MORENO VALLEY | CA | | 04/27/2023 | | 1,686 | | (92) | | | (92) | | 1,594 | 1,594 | | | |
| 100030788 | SECAUCUS | NJ | | 04/09/2019 | | 978 | | 199 | | | 199 | | 1,177 | 1,177 | | | |
| 100152234 | LITTLE EGG HARBOR | NJ | | 05/17/2024 | | 706 | | (7) | | | (7) | | 699 | 699 | | | |
| 100131617 | RIO RANCHO | NM | | 10/06/2023 | | 536 | | 5 | | | 5 | | 541 | 541 | | | |
| 100142630 | ROSEVILLE | CA | | 02/08/2024 | | 1,020 | | 23 | | | 23 | | 1,043 | 1,043 | | | |
| 100142496 | MOORESTOWN | NJ | | 03/08/2024 | | 647 | | (35) | | | (35) | | 612 | 612 | | | |
| 100160565 | PLANO | TX | | 07/19/2024 | | 262 | | 2 | | | 2 | | 264 | 264 | | | |
| 100135246 | CANON CITY | CO | | 11/08/2023 | | 723 | | 1 | | | 1 | | 724 | 724 | | | |
| 100110395 | AUBREY | TX | | 06/30/2023 | | 1,004 | | 19 | | | 19 | | 1,023 | 1,023 | | | |
| 100135180 | YUCCA VALLEY | CA | | 11/07/2023 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100139628 | BAYTOWN | TX | | 12/28/2023 | | 373 | | (30) | | | (30) | | 343 | 343 | | | |
| 100136179 | TURLOCK | CA | | 12/18/2023 | | 561 | | (24) | | | (24) | | 537 | 537 | | | |
| 100148111 | TOBYHANNA | PA | | 04/10/2024 | | 843 | | (9) | | | (9) | | 834 | 834 | | | |
| 100136487 | MERCED | CA | | 11/20/2023 | | 912 | | 60 | | | 60 | | 972 | 972 | | | |
| 100158470 | UNION HALL | VA | | 07/10/2024 | | 424 | | (13) | | | (13) | | 411 | 411 | | | |
| 100140344 | MCKINNEY | TX | | 01/18/2024 | | 690 | | (13) | | | (13) | | 677 | 677 | | | |
| 100116174 | HAYWARD | CA | | 07/20/2023 | | 1,642 | | 455 | | | 455 | | 2,097 | 2,097 | | | |
| 100128337 | SAN JACINTO | CA | | 09/14/2023 | | 63,981 | | (1,628) | | | (1,628) | | 62,353 | 62,353 | | | |
| 100080775 | MAGNOLIA | TX | | 03/15/2022 | | 828 | | (23) | | | (23) | | 805 | 805 | | | |
| 100139109 | DALLAS | TX | | 12/28/2023 | | 594 | | (15) | | | (15) | | 579 | 579 | | | |
| 100160880 | KANSAS CITY | MO | | 07/24/2024 | | 515 | | (8) | | | (8) | | 507 | 507 | | | |
| 100133356 | SAINT JOHNS | FL | | 11/21/2023 | | 753 | | 7 | | | 7 | | 760 | 760 | | | |
| 100055524 | PEEKSKILL | NY | | 03/23/2021 | | 1,764 | | (154) | | | (154) | | 1,610 | 1,610 | | | |
| 100075258 | FREDERICK | MD | | 12/01/2021 | | 2,749 | | (11) | | | (11) | | 2,738 | 2,738 | | | |
| 100079709 | DOVER | FL | | 04/25/2022 | | 2,033 | | (134) | | | (134) | | 1,899 | 1,899 | | | |
| 100101667 | GLENDALE | AZ | | 04/26/2023 | | 843 | | (9) | | | (9) | | 834 | 834 | | | |
| 100102500 | BRADENTON | FL | | 06/07/2023 | | 646 | | (5) | | | (5) | | 641 | 641 | | | |
| 100088078 | CUTLER BAY | FL | | 10/25/2022 | | 728 | | (20) | | | (20) | | 708 | 708 | | | |
| 100151837 | AUSTIN | TX | | 05/10/2024 | | 754 | | 16 | | | 16 | | 770 | 770 | | | |
| 100100808 | GLEN BURNIE | MD | | 04/28/2023 | | 1,072 | | 28 | | | 28 | | 1,100 | 1,100 | | | |
| 100119619 | PERRIS | CA | | 07/31/2023 | | 644 | | (16) | | | (16) | | 628 | 628 | | | |
| 100150079 | HOUSTON | TX | | 06/14/2024 | | 446 | | (18) | | | (18) | | 428 | 428 | | | |
| 100131600 | MCKINNEY | TX | | 10/06/2023 | | 796 | | 9 | | | 9 | | 805 | 805 | | | |
| 100065575 | EVERETT | WA | | 07/28/2021 | | 1,581 | | (60) | | | (60) | | 1,521 | 1,521 | | | |
| 100161344 | LAWRENCEVILLE | GA | | 07/25/2024 | | 251 | | (3) | | | (3) | | 248 | 248 | | | |
| 100054238 | TEWKSBURY | MA | | 03/23/2021 | | 436 | | (18) | | | (18) | | 418 | 418 | | | |
| 100116588 | CRESTLINE | CA | | 07/20/2023 | | 1,042 | | 51 | | | 51 | | 1,093 | 1,093 | | | |
| 100114970 | WOODSTOCK | GA | | 07/14/2023 | | 1,091 | | (22) | | | (22) | | 1,069 | 1,069 | | | |
| 100152277 | SARATOGA SPRINGS | NY | | 05/17/2024 | | 740 | | (1) | | | (1) | | 739 | 739 | | | |
| 100067446 | CLINTON | MA | | 09/23/2021 | | 1,589 | | (33) | | | (33) | | 1,556 | 1,556 | | | |
| 100160838 | SYLMAR | CA | | 07/24/2024 | | 264 | | (2) | | | (2) | | 262 | 262 | | | |
| 100161780 | SAVANNAH | GA | | 07/31/2024 | | 796 | | (6) | | | (6) | | 790 | 790 | | | |
| 100115901 | SPRING HILL | TN | | 07/20/2023 | | 878 | | (2) | | | (2) | | 876 | 876 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100070421 | PORTLAND | OR | | 09/23/2021 | | 3,411 | | (73) | | | (73) | | 3,338 | 3,338 | | | |
| 100090759 | SCOTTSDALE | AZ | | 02/28/2023 | | 1,567 | | (101) | | | (101) | | 1,466 | 1,466 | | | |
| 100116952 | DIAMOND BAR | CA | | 07/20/2023 | | 1,387 | | 292 | | | 292 | | 1,679 | 1,679 | | | |
| 100025622 | SOUTH LAKE TAHOE | CA | | 09/20/2018 | | 1,180 | | 116 | | | 116 | | 1,296 | 1,296 | | | |
| 100140541 | MELISSA | TX | | 01/19/2024 | | 742 | | (13) | | | (13) | | 729 | 729 | | | |
| 100071716 | CENTRAL FALLS | RI | | 10/14/2021 | | 1,604 | | (56) | | | (56) | | 1,548 | 1,548 | | | |
| 100143055 | FOLEY | AL | | 02/14/2024 | | 444 | | (18) | | | (18) | | 426 | 426 | | | |
| 100141450 | PROVIDENCE | RI | | 01/30/2024 | | 672 | | (26) | | | (26) | | 646 | 646 | | | |
| 100137897 | ORLANDO | FL | | 12/08/2023 | | 518 | | (15) | | | (15) | | 503 | 503 | | | |
| 100135200 | NORTH PORT | FL | | 11/07/2023 | | 754 | | (12) | | | (12) | | 742 | 742 | | | |
| 100142703 | LOS BANOS | CA | | 02/08/2024 | | 974 | | 13 | | | 13 | | 987 | 987 | | | |
| 100118865 | NORTH LAS VEGAS | NV | | 08/30/2023 | | 926 | | 23 | | | 23 | | 949 | 949 | | | |
| 100029646 | LAKEWOOD | CA | | 10/26/2018 | | 2,099 | | 173 | | | 173 | | 2,272 | 2,272 | | | |
| 100143683 | KISSIMMEE | FL | | 02/22/2024 | | 4,296 | | 17 | | | 17 | | 4,313 | 4,313 | | | |
| 100161483 | PASADENA | TX | | 07/30/2024 | | 227 | | | | | | | 227 | 227 | | | |
| 100079061 | MIRAMAR | FL | | 02/24/2022 | | 1,686 | | 22 | | | 22 | | 1,708 | 1,708 | | | |
| 100120437 | SUGAR LAND | TX | | 08/18/2023 | | 570 | | (40) | | | (40) | | 530 | 530 | | | |
| 100025057 | SEASIDE | CA | | 09/20/2018 | | 1,905 | | 30 | | | 30 | | 1,935 | 1,935 | | | |
| 100030699 | POMONA | CA | | 04/09/2019 | | 1,179 | | 317 | | | 317 | | 1,496 | 1,496 | | | |
| 100120371 | ATLANTA | GA | | 08/18/2023 | | 322 | | (24) | | | (24) | | 298 | 298 | | | |
| 100054891 | SHELTON | CT | | 03/23/2021 | | 1,219 | | (62) | | | (62) | | 1,157 | 1,157 | | | |
| 100144218 | KYLE | TX | | 03/07/2024 | | 643 | | 13 | | | 13 | | 656 | 656 | | | |
| 100136090 | MUNSTER | IN | | 12/18/2023 | | 319 | | (13) | | | (13) | | 306 | 306 | | | |
| 100158771 | PHOENIX | AZ | | 07/10/2024 | | 290 | | 7 | | | 7 | | 297 | 297 | | | |
| 100060168 | SAVANNAH | GA | | 06/25/2021 | | 1,588 | | (58) | | | (58) | | 1,530 | 1,530 | | | |
| 100129508 | APACHE JUNCTION | AZ | | 09/29/2023 | | 913 | | 12 | | | 12 | | 925 | 925 | | | |
| 100101505 | OCOEE | FL | | 04/26/2023 | | 2,832 | | (34) | | | (34) | | 2,798 | 2,798 | | | |
| 100044449 | STEVENSVILLE | MT | | 11/19/2020 | | 987 | | (40) | | | (40) | | 947 | 947 | | | |
| 100153704 | SHELBY TOWNSHIP | MI | | 07/11/2024 | | 227 | | (3) | | | (3) | | 224 | 224 | | | |
| 100030397 | ALEXANDRIA | VA | | 12/20/2018 | | 2,245 | | 94 | | | 94 | | 2,339 | 2,339 | | | |
| 100135832 | LITTLE EGG HARBOR TWP | NJ | | 11/10/2023 | | 667 | | (8) | | | (8) | | 659 | 659 | | | |
| 100102767 | FORT WORTH | TX | | 06/22/2023 | | 626 | | (41) | | | (41) | | 585 | 585 | | | |
| 100160017 | ENGLEWOOD | FL | | 07/17/2024 | | 211 | | (8) | | | (8) | | 203 | 203 | | | |
| 100043939 | SACRAMENTO | CA | | 08/19/2020 | | 1,351 | | (95) | | | (95) | | 1,256 | 1,256 | | | |
| 100140123 | CHARLOTTESVILLE | VA | | 01/09/2024 | | 1,009 | | (14) | | | (14) | | 995 | 995 | | | |
| 100066383 | JACKSON | NJ | | 08/02/2021 | | 2,565 | | (6) | | | (6) | | 2,559 | 2,559 | | | |
| 100127388 | CHICAGO | IL | | 08/30/2023 | | 1,388 | | 873 | | | 873 | | 2,261 | 2,261 | | | |
| 100135495 | LEWES | DE | | 11/13/2023 | | 1,309 | | 82 | | | 82 | | 1,391 | 1,391 | | | |
| 100153874 | CAPE CORAL | FL | | 06/05/2024 | | 375 | | (15) | | | (15) | | 360 | 360 | | | |
| 100082642 | HAMPSTEAD | MD | | 04/14/2022 | | 1,269 | | (22) | | | (22) | | 1,247 | 1,247 | | | |
| 100144603 | CHARLOTTE | NC | | 03/13/2024 | | 747 | | (3) | | | (3) | | 744 | 744 | | | |
| 100135144 | NORTH LAS VEGAS | NV | | 11/03/2023 | | 2,589 | | (25) | | | (25) | | 2,564 | 2,564 | | | |
| 100141882 | RICHMOND | TX | | 03/27/2024 | | 626 | | (17) | | | (17) | | 609 | 609 | | | |
| 100148467 | PAYSON | AZ | | 04/12/2024 | | 708 | | (21) | | | (21) | | 687 | 687 | | | |
| 100070403 | WOODLAND | CA | | 09/23/2021 | | 1,463 | | (55) | | | (55) | | 1,408 | 1,408 | | | |
| 100152006 | AUBREY | TX | | 06/14/2024 | | 664 | | (13) | | | (13) | | 651 | 651 | | | |
| 100149442 | NOKOMIS | FL | | 04/24/2024 | | 758 | | (9) | | | (9) | | 749 | 749 | | | |
| 100132245 | ANNA | TX | | 10/13/2023 | | 757 | | (3) | | | (3) | | 754 | 754 | | | |
| 100116341 | SOUTH PADRE ISLAND | TX | | 07/20/2023 | | 1,285 | | 284 | | | 284 | | 1,569 | 1,569 | | | |
| 100102814 | GOODLETTSVILLE | TN | | 06/22/2023 | | 688 | | (29) | | | (29) | | 659 | 659 | | | |
| 100148407 | MERCED | CA | | 04/12/2024 | | 664 | | 16 | | | 16 | | 680 | 680 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158619 | CHICAGO | IL | | 07/10/2024 | | 593 | | (10) | | | (10) | | 583 | 583 | | | |
| 100164850 | TACOMA | WA | | 08/26/2024 | | 199 | | (5) | | | (5) | | 194 | 194 | | | |
| 100140312 | BALTIMORE | MD | | 01/18/2024 | | 723 | | (17) | | | (17) | | 706 | 706 | | | |
| 100127596 | SAN ANTONIO | TX | | 09/08/2023 | | 821 | | 2 | | | 2 | | 823 | 823 | | | |
| 100131931 | ASHEVILLE | NC | | 10/13/2023 | | 721 | | (3) | | | (3) | | 718 | 718 | | | |
| 100162707 | SUMMERVILLE | SC | | 08/12/2024 | | 1,025 | | (25) | | | (25) | | 1,000 | 1,000 | | | |
| 100150908 | MELISSA | TX | | 05/08/2024 | | 778 | | (12) | | | (12) | | 766 | 766 | | | |
| 100119120 | BIG BEAR CITY | CA | | 07/28/2023 | | 1,052 | | 10 | | | 10 | | 1,062 | 1,062 | | | |
| 100029405 | PHOENIX | AZ | | 10/26/2018 | | 1,333 | | 87 | | | 87 | | 1,420 | 1,420 | | | |
| 100128876 | GRANBURY | TX | | 09/21/2023 | | 813 | | (22) | | | (22) | | 791 | 791 | | | |
| 100091196 | CLEARWATER | FL | | 01/31/2023 | | 731 | | (39) | | | (39) | | 692 | 692 | | | |
| 100155884 | KENNER | LA | | 06/17/2024 | | 3,939 | | (96) | | | (96) | | 3,843 | 3,843 | | | |
| 100063748 | CHARLESTON | SC | | 07/01/2021 | | 1,668 | | (8) | | | (8) | | 1,660 | 1,660 | | | |
| 100154852 | LYNNWOOD | WA | | 07/19/2024 | | 562 | | | | | | | 562 | 562 | | | |
| 100136434 | PALM COAST | FL | | 11/20/2023 | | 3,219 | | 340 | | | 340 | | 3,559 | 3,559 | | | |
| 100152204 | MONROE | NC | | 05/17/2024 | | 721 | | (8) | | | (8) | | 713 | 713 | | | |
| 100086919 | ST GEORGE | UT | | 10/24/2022 | | 1,083 | | (13) | | | (13) | | 1,070 | 1,070 | | | |
| 100127627 | MODESTO | CA | | 09/08/2023 | | 1,129 | | 7 | | | 7 | | 1,136 | 1,136 | | | |
| 100139475 | BURNET | TX | | 12/28/2023 | | 655 | | (16) | | | (16) | | 639 | 639 | | | |
| 100140390 | DURHAM | NC | | 01/18/2024 | | 1,011 | | 30 | | | 30 | | 1,041 | 1,041 | | | |
| 100151389 | TURLOCK | CA | | 05/10/2024 | | 726 | | (17) | | | (17) | | 709 | 709 | | | |
| 100140445 | DURHAM | NC | | 01/18/2024 | | 1,038 | | 37 | | | 37 | | 1,075 | 1,075 | | | |
| 100144072 | SUGAR HILL | GA | | 03/07/2024 | | 14,840 | | (207) | | | (207) | | 14,633 | 14,633 | | | |
| 100142659 | RALEIGH | NC | | 02/08/2024 | | 1,034 | | 26 | | | 26 | | 1,060 | 1,060 | | | |
| 100148866 | HOUSTON | TX | | 04/17/2024 | | 583 | | (24) | | | (24) | | 559 | 559 | | | |
| 100153685 | LAKE WORTH | FL | | 05/31/2024 | | 336 | | (18) | | | (18) | | 318 | 318 | | | |
| 100065443 | DARRINGTON | WA | | 07/28/2021 | | 1,773 | | (1) | | | (1) | | 1,772 | 1,772 | | | |
| 100049812 | LYNWOOD | CA | | 11/20/2020 | | 1,281 | | (65) | | | (65) | | 1,216 | 1,216 | | | |
| 100046624 | SILVERTON | OR | | 11/25/2020 | | 1,095 | | 42 | | | 42 | | 1,137 | 1,137 | | | |
| 100161732 | DAYTONA BEACH | FL | | 07/30/2024 | | 430 | | (10) | | | (10) | | 420 | 420 | | | |
| 100151076 | POOLER | GA | | 05/08/2024 | | 757 | | (13) | | | (13) | | 744 | 744 | | | |
| 100137764 | PAWTUCKET | RI | | 12/08/2023 | | 644 | | (11) | | | (11) | | 633 | 633 | | | |
| 100110754 | HEATH | OH | | 08/11/2023 | | 748 | | 3 | | | 3 | | 751 | 751 | | | |
| 100150960 | CHARLOTTE | NC | | 05/08/2024 | | 685 | | (15) | | | (15) | | 670 | 670 | | | |
| 100102921 | HOUSTON | TX | | 06/22/2023 | | 504 | | (46) | | | (46) | | 458 | 458 | | | |
| 100129517 | WASHINGTON | UT | | 09/29/2023 | | 793 | | 4 | | | 4 | | 797 | 797 | | | |
| 100152211 | AUBREY | TX | | 05/17/2024 | | 830 | | 9 | | | 9 | | 839 | 839 | | | |
| 100065764 | BEAUMONT | CA | | 07/28/2021 | | 1,739 | | (18) | | | (18) | | 1,721 | 1,721 | | | |
| 100012353 | CYPRESS | CA | | 04/28/2017 | | 1,515 | | 194 | | | 194 | | 1,709 | 1,709 | | | |
| 100138112 | NEW BRAUNFELS | TX | | 12/14/2023 | | 733 | | (18) | | | (18) | | 715 | 715 | | | |
| 100100683 | HYATTSVILLE | MD | | 04/28/2023 | | 1,257 | | 99 | | | 99 | | 1,356 | 1,356 | | | |
| 100134812 | CEDAR HILL | TX | | 10/30/2023 | | 715 | | 1 | | | 1 | | 716 | 716 | | | |
| 100115032 | PALM SPRINGS | CA | | 07/14/2023 | | 810 | | (5) | | | (5) | | 805 | 805 | | | |
| 100155223 | VALRICO | FL | | 07/19/2024 | | 309 | | (27) | | | (27) | | 282 | 282 | | | |
| 100110217 | YUCCA VALLEY | CA | | 06/30/2023 | | 772 | | (7) | | | (7) | | 765 | 765 | | | |
| 100153798 | INWOOD | NY | | 07/10/2024 | | 470 | | (18) | | | (18) | | 452 | 452 | | | |
| 100079558 | MANDEVILLE | LA | | 04/25/2022 | | 1,443 | | (16) | | | (16) | | 1,427 | 1,427 | | | |
| 100108217 | NEW CARROLLTON | MD | | 05/24/2023 | | 4,533 | | (161) | | | (161) | | 4,372 | 4,372 | | | |
| 100148547 | ROWLETT | TX | | 04/12/2024 | | 1,071 | | (4) | | | (4) | | 1,067 | 1,067 | | | |
| 100148869 | SPRING CITY | PA | | 04/17/2024 | | 882 | | 18 | | | 18 | | 900 | 900 | | | |
| 100024866 | FLAGSTAFF | AZ | | 09/20/2018 | | 1,551 | | 95 | | | 95 | | 1,646 | 1,646 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151812 | PHOENIX | AZ | | 05/10/2024 | | 570 | | (13) | | | (13) | | 557 | 557 | | | |
| 100107801 | LAS VEGAS | NV | | 05/19/2023 | | 1,065 | | 47 | | | 47 | | 1,112 | 1,112 | | | |
| 100156530 | MADERA | CA | | 06/24/2024 | | 626 | | 18 | | | 18 | | 644 | 644 | | | |
| 100119681 | WATERBURY | CT | | 08/08/2023 | | 639 | | (25) | | | (25) | | 614 | 614 | | | |
| 100111677 | PARAMOUNT | CA | | 06/29/2023 | | 591 | | 34 | | | 34 | | 625 | 625 | | | |
| 100087039 | ROSENBERG | TX | | 11/04/2022 | | 1,387 | | (74) | | | (74) | | 1,313 | 1,313 | | | |
| 100110601 | VANCOUVER | WA | | 06/30/2023 | | 849 | | (5) | | | (5) | | 844 | 844 | | | |
| 100027914 | STATEN ISLAND | NY | | 10/26/2018 | | 864 | | 357 | | | 357 | | 1,221 | 1,221 | | | |
| 100148499 | STUART | FL | | 04/12/2024 | | 690 | | (16) | | | (16) | | 674 | 674 | | | |
| 100080832 | REDMOND | OR | | 03/10/2022 | | 1,336 | | (63) | | | (63) | | 1,273 | 1,273 | | | |
| 100147869 | MERCED | CA | | 04/08/2024 | | 998 | | 32 | | | 32 | | 1,030 | 1,030 | | | |
| 100103026 | MIAMI | FL | | 06/22/2023 | | 1,097 | | (14) | | | (14) | | 1,083 | 1,083 | | | |
| 100101194 | BOYNTON BEACH | FL | | 04/28/2023 | | 1,264 | | 172 | | | 172 | | 1,436 | 1,436 | | | |
| 100053382 | SANTA CRUZ | CA | | 03/23/2021 | | 3,704 | | (39) | | | (39) | | 3,665 | 3,665 | | | |
| 100139326 | NEVADA CITY | CA | | 12/28/2023 | | 548 | | (21) | | | (21) | | 527 | 527 | | | |
| 100136041 | GARNER | NC | | 11/16/2023 | | 406 | | (25) | | | (25) | | 381 | 381 | | | |
| 100151766 | KATY | TX | | 05/10/2024 | | 1,023 | | (14) | | | (14) | | 1,009 | 1,009 | | | |
| 100129563 | BENTONVILLE | AR | | 09/29/2023 | | 45,530 | | 121 | | | 121 | | 45,651 | 45,651 | | | |
| 100142975 | ATLANTA | GA | | 02/09/2024 | | 772 | | (12) | | | (12) | | 760 | 760 | | | |
| 100083660 | LYNWOOD | CA | | 06/23/2022 | | 1,313 | | (11) | | | (11) | | 1,302 | 1,302 | | | |
| 100152605 | HERNANDO BEACH | FL | | 05/17/2024 | | 756 | | 7 | | | 7 | | 763 | 763 | | | |
| 100079114 | AUSTIN | TX | | 02/24/2022 | | 1,677 | | (14) | | | (14) | | 1,663 | 1,663 | | | |
| 100136377 | WOODSTOCK | GA | | 11/20/2023 | | 1,412 | | 30 | | | 30 | | 1,442 | 1,442 | | | |
| 100156886 | ENFIELD | CT | | 06/27/2024 | | 608 | | (15) | | | (15) | | 593 | 593 | | | |
| 100151131 | HURST | TX | | 05/09/2024 | | 888 | | (43) | | | (43) | | 845 | 845 | | | |
| 100110035 | NEWARK | NJ | | 06/23/2023 | | 7,186 | | (228) | | | (228) | | 6,958 | 6,958 | | | |
| 100068417 | ALDIE | VA | | 08/25/2021 | | 1,598 | | (25) | | | (25) | | 1,573 | 1,573 | | | |
| 100156619 | LAS VEGAS | NV | | 06/24/2024 | | 512 | | (6) | | | (6) | | 506 | 506 | | | |
| 100150788 | ELLICOTTVILLE | NY | | 05/07/2024 | | 701 | | (7) | | | (7) | | 694 | 694 | | | |
| 100130443 | LAS VEGAS | NV | | 09/28/2023 | | 787 | | 18 | | | 18 | | 805 | 805 | | | |
| 100136672 | SEVILLE | OH | | 01/25/2024 | | 20,897 | | (366) | | | (366) | | 20,531 | 20,531 | | | |
| 100147800 | MELISSA | TX | | 04/08/2024 | | 781 | | (1) | | | (1) | | 780 | 780 | | | |
| 100133940 | NEW HAVEN | CT | | 10/25/2023 | | 593 | | (14) | | | (14) | | 579 | 579 | | | |
| 100160020 | BLOOMINGDALE | GA | | 07/17/2024 | | 226 | | (2) | | | (2) | | 224 | 224 | | | |
| 100133512 | PUYALLUP | WA | | 10/19/2023 | | 520 | | (7) | | | (7) | | 513 | 513 | | | |
| 100055876 | CORONA | CA | | 03/26/2021 | | 2,392 | | (81) | | | (81) | | 2,311 | 2,311 | | | |
| 100149856 | JOELTON | TN | | 04/29/2024 | | 6,175 | | (27) | | | (27) | | 6,148 | 6,148 | | | |
| 100029800 | CANTON | GA | | 10/26/2018 | | 1,289 | | 44 | | | 44 | | 1,333 | 1,333 | | | |
| 100142009 | GLENDALE | CA | | 02/29/2024 | | 613 | | (23) | | | (23) | | 590 | 590 | | | |
| 100162764 | KATY | TX | | 08/12/2024 | | 30,539 | | (539) | | | (539) | | 30,000 | 30,000 | | | |
| 100160413 | MIRAMAR | FL | | 07/19/2024 | | 208 | | (7) | | | (7) | | 201 | 201 | | | |
| 100069669 | LAKELAND | FL | | 09/01/2021 | | 1,815 | | (1) | | | (1) | | 1,814 | 1,814 | | | |
| 100162665 | NORTH LAS VEGAS | NV | | 08/12/2024 | | 306 | | 8 | | | 8 | | 314 | 314 | | | |
| 100127558 | GLENDALE | AZ | | 09/08/2023 | | 797 | | (5) | | | (5) | | 792 | 792 | | | |
| 100158898 | MILLVILLE | DE | | 07/12/2024 | | 625 | | 20 | | | 20 | | 645 | 645 | | | |
| 100148157 | TIGARD | OR | | 05/15/2024 | | 680 | | (24) | | | (24) | | 656 | 656 | | | |
| 100133234 | FULSHEAR | TX | | 11/29/2023 | | 1,201 | | 3 | | | 3 | | 1,204 | 1,204 | | | |
| 100149290 | GROVELAND | CA | | 04/24/2024 | | 689 | | (22) | | | (22) | | 667 | 667 | | | |
| 100161022 | MCKINNEY | TX | | 07/24/2024 | | 205 | | (7) | | | (7) | | 198 | 198 | | | |
| 100153361 | GREEN VALLEY | AZ | | 05/30/2024 | | 523 | | (8) | | | (8) | | 515 | 515 | | | |
| 100120023 | DAVENPORT | FL | | 08/11/2023 | | 734 | | | | | | | 734 | 734 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135124 | N CAPE MAY | NJ | | 11/01/2023 | | 678 | | 1 | | | 1 | | 679 | 679 | | | |
| 100148819 | KENNER | LA | | 04/17/2024 | | 642 | | (25) | | | (25) | | 617 | 617 | | | |
| 100117049 | CONCORD | CA | | 07/20/2023 | | 5,000 | | 379 | | | 379 | | 5,379 | 5,379 | | | |
| 100079091 | MOORESTOWN | NJ | | 02/24/2022 | | 1,581 | | 1 | | | 1 | | 1,582 | 1,582 | | | |
| 100065770 | MIRAMAR | FL | | 07/28/2021 | | 1,797 | | (42) | | | (42) | | 1,755 | 1,755 | | | |
| 100133423 | MIDLAND | TX | | 10/19/2023 | | 621 | | (33) | | | (33) | | 588 | 588 | | | |
| 100144356 | SACRAMENTO | CA | | 03/07/2024 | | 711 | | (16) | | | (16) | | 695 | 695 | | | |
| 100109063 | MIDDLETON | ID | | 06/05/2023 | | 33,720 | | (563) | | | (563) | | 33,157 | 33,157 | | | |
| 100014172 | FOLSOM | CA | | 05/25/2017 | | 1,144 | | 133 | | | 133 | | 1,277 | 1,277 | | | |
| 100161735 | HIALEAH | FL | | 07/30/2024 | | 463 | | (16) | | | (16) | | 447 | 447 | | | |
| 100149524 | JACKSONVILLE | FL | | 04/26/2024 | | 363 | | (4) | | | (4) | | 359 | 359 | | | |
| 100044290 | VIRGINIA BEACH | VA | | 08/19/2020 | | 1,029 | | (2) | | | (2) | | 1,027 | 1,027 | | | |
| 100134354 | MODESTO | CA | | 10/27/2023 | | 631 | | (31) | | | (31) | | 600 | 600 | | | |
| 100101745 | TRENTON | NJ | | 03/31/2023 | | 586 | | (22) | | | (22) | | 564 | 564 | | | |
| 100144086 | GLENDALE | AZ | | 03/07/2024 | | 1,160 | | 15 | | | 15 | | 1,175 | 1,175 | | | |
| 100031240 | REDDING | CA | | 03/29/2019 | | 834 | | 153 | | | 153 | | 987 | 987 | | | |
| 100055529 | LAKEWOOD | NJ | | 03/23/2021 | | 923 | | (56) | | | (56) | | 867 | 867 | | | |
| 100090775 | TOOELE | UT | | 02/28/2023 | | 725 | | (10) | | | (10) | | 715 | 715 | | | |
| 100065561 | UNION CITY | CA | | 07/28/2021 | | 1,645 | | (24) | | | (24) | | 1,621 | 1,621 | | | |
| 100118829 | FRESNO | CA | | 08/30/2023 | | 580 | | (12) | | | (12) | | 568 | 568 | | | |
| 100065122 | YUCAIPA | CA | | 07/14/2021 | | 1,606 | | (41) | | | (41) | | 1,565 | 1,565 | | | |
| 100155945 | CEDAR PARK | TX | | 06/17/2024 | | 784 | | (10) | | | (10) | | 774 | 774 | | | |
| 100082872 | STREETSBORO | OH | | 05/17/2022 | | 924 | | (18) | | | (18) | | 906 | 906 | | | |
| 100121036 | CHARLOTTE | NC | | 08/30/2023 | | 797 | | 3 | | | 3 | | 800 | 800 | | | |
| 100151253 | GLENDALE | AZ | | 05/10/2024 | | 643 | | 23 | | | 23 | | 666 | 666 | | | |
| 100074096 | MESA | AZ | | 12/09/2021 | | 1,556 | | (51) | | | (51) | | 1,505 | 1,505 | | | |
| 100082131 | FORT LAUDERDALE | FL | | 04/14/2022 | | 1,463 | | 14 | | | 14 | | 1,477 | 1,477 | | | |
| 100020319 | DENVER | CO | | 07/17/2018 | | 1,811 | | (41) | | | (41) | | 1,770 | 1,770 | | | |
| 100067525 | MCKENNA | WA | | 09/23/2021 | | 1,436 | | (56) | | | (56) | | 1,380 | 1,380 | | | |
| 100142970 | BRIDGEPORT | CT | | 02/09/2024 | | 587 | | (9) | | | (9) | | 578 | 578 | | | |
| 100155932 | FT LAUDERDALE | FL | | 06/17/2024 | | 454 | | (14) | | | (14) | | 440 | 440 | | | |
| 100137728 | DURHAM | NC | | 12/08/2023 | | 726 | | (7) | | | (7) | | 719 | 719 | | | |
| 100156745 | DUNDALK | MD | | 06/26/2024 | | 157 | | (2) | | | (2) | | 155 | 155 | | | |
| 100110340 | CHEYENNE | WY | | 06/30/2023 | | 2,336 | | (16) | | | (16) | | 2,320 | 2,320 | | | |
| 100119741 | PATERSON | NJ | | 08/08/2023 | | 675 | | (22) | | | (22) | | 653 | 653 | | | |
| 100158828 | DANBURY | WI | | 07/12/2024 | | 227 | | (8) | | | (8) | | 219 | 219 | | | |
| 100049627 | SIMI VALLEY | CA | | 11/20/2020 | | 2,804 | | (104) | | | (104) | | 2,700 | 2,700 | | | |
| 100101849 | SUWANEE | GA | | 04/06/2023 | | 602 | | (23) | | | (23) | | 579 | 579 | | | |
| 100084824 | COLTON | CA | | 08/02/2022 | | 794 | | (6) | | | (6) | | 788 | 788 | | | |
| 100136989 | SAINT LOUIS | MO | | 11/28/2023 | | 646 | | (7) | | | (7) | | 639 | 639 | | | |
| 100011371 | HERNDON | VA | | 12/23/2016 | | 4,790 | | 309 | | | 309 | | 5,099 | 5,099 | | | |
| 100155898 | EULESS | TX | | 06/17/2024 | | 477 | | (1) | | | (1) | | 476 | 476 | | | |
| 100134017 | PHILADELPHIA | PA | | 10/25/2023 | | 560 | | (14) | | | (14) | | 546 | 546 | | | |
| 100147614 | CAYCE | SC | | 04/04/2024 | | 634 | | (22) | | | (22) | | 612 | 612 | | | |
| 100158851 | FREEPORT | FL | | 07/12/2024 | | 226 | | (8) | | | (8) | | 218 | 218 | | | |
| 100148663 | PHOENIX | AZ | | 04/15/2024 | | 858 | | (9) | | | (9) | | 849 | 849 | | | |
| 100137116 | ANNAPOLIS | MD | | 11/28/2023 | | 565 | | (23) | | | (23) | | 542 | 542 | | | |
| 100118039 | IRVINGTON | NJ | | 07/20/2023 | | 1,720 | | 400 | | | 400 | | 2,120 | 2,120 | | | |
| 100134444 | BROOKLYN | NY | | 10/30/2023 | | 369 | | (18) | | | (18) | | 351 | 351 | | | |
| 100156549 | LEHIGH ACRES | FL | | 06/24/2024 | | 1,461 | | (13) | | | (13) | | 1,448 | 1,448 | | | |
| 100136313 | RICHMOND | VA | | 11/20/2023 | | 713 | | 2 | | | 2 | | 715 | 715 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088858 | YULEE | FL | | 11/15/2022 | | 724 | | (3) | | | (3) | | 721 | 721 | | | |
| 100026718 | WASHINGTON | DC | | 09/26/2018 | | 1,992 | | 279 | | | 279 | | 2,271 | 2,271 | | | |
| 100137979 | OAK POINT | TX | | 12/13/2023 | | 1,376 | | 23 | | | 23 | | 1,399 | 1,399 | | | |
| 100053546 | RICHTON PARK | IL | | 03/23/2021 | | 1,350 | | (91) | | | (91) | | 1,259 | 1,259 | | | |
| 100131657 | SARASOTA | FL | | 10/06/2023 | | 778 | | 6 | | | 6 | | 784 | 784 | | | |
| 100130278 | GRAYSLAKE | IL | | 09/28/2023 | | 450 | | (11) | | | (11) | | 439 | 439 | | | |
| 100136882 | DENTON | TX | | 11/27/2023 | | 900 | | 57 | | | 57 | | 957 | 957 | | | |
| 100066831 | PLANTATION | FL | | 08/02/2021 | | 1,956 | | 8 | | | 8 | | 1,964 | 1,964 | | | |
| 100116860 | MINNEAPOLIS | MN | | 07/20/2023 | | 776 | | 12 | | | 12 | | 788 | 788 | | | |
| 100044155 | FOUNTAIN VALLEY | CA | | 08/19/2020 | | 1,402 | | (7) | | | (7) | | 1,395 | 1,395 | | | |
| 100140157 | DURHAM | NC | | 01/09/2024 | | 1,036 | | 44 | | | 44 | | 1,080 | 1,080 | | | |
| 100140741 | MIRAMAR | FL | | 01/22/2024 | | 556 | | (6) | | | (6) | | 550 | 550 | | | |
| 100091707 | SPARTANBURG | SC | | 03/24/2023 | | 719 | | (13) | | | (13) | | 706 | 706 | | | |
| 100150526 | BRASELTON | GA | | 05/03/2024 | | 705 | | (19) | | | (19) | | 686 | 686 | | | |
| 100134713 | MERCED | CA | | 10/30/2023 | | 556 | | (21) | | | (21) | | 535 | 535 | | | |
| 100155369 | MISSION VIEJO | CA | | 06/18/2024 | | 3,068 | | (131) | | | (131) | | 2,937 | 2,937 | | | |
| 100143213 | WESLEY CHAPEL | FL | | 02/16/2024 | | 697 | | (15) | | | (15) | | 682 | 682 | | | |
| 100079177 | ROUND ROCK | TX | | 02/24/2022 | | 1,668 | | 22 | | | 22 | | 1,690 | 1,690 | | | |
| 100110320 | WOOD VILLAGE | OR | | 06/30/2023 | | 14,841 | | (96) | | | (96) | | 14,745 | 14,745 | | | |
| 100135576 | SARATOGA SPRINGS | UT | | 11/13/2023 | | 824 | | 16 | | | 16 | | 840 | 840 | | | |
| 100156775 | LOS ANGELES | CA | | 06/26/2024 | | 1,179 | | (41) | | | (41) | | 1,138 | 1,138 | | | |
| 100158059 | MYRTLE BEACH | SC | | 07/09/2024 | | 265 | | | | | | | 265 | 265 | | | |
| 100100763 | UNION | NJ | | 04/28/2023 | | 703 | | 10 | | | 10 | | 713 | 713 | | | |
| 100076772 | ANAHEIM | CA | | 12/27/2021 | | 1,269 | | (47) | | | (47) | | 1,222 | 1,222 | | | |
| 100110656 | WESTMINSTER | CO | | 06/30/2023 | | 1,215 | | (2) | | | (2) | | 1,213 | 1,213 | | | |
| 100130289 | ATLANTIC BEACH | SC | | 09/28/2023 | | 723 | | (29) | | | (29) | | 694 | 694 | | | |
| 100142627 | LONGWOOD | FL | | 02/08/2024 | | 733 | | (14) | | | (14) | | 719 | 719 | | | |
| 100149984 | SAINT CLOUD | FL | | 06/07/2024 | | 387 | | (25) | | | (25) | | 362 | 362 | | | |
| 100144238 | HARDEEVILLE | SC | | 03/07/2024 | | 784 | | (6) | | | (6) | | 778 | 778 | | | |
| 100116416 | ANAHEIM | CA | | 07/20/2023 | | 1,287 | | 320 | | | 320 | | 1,607 | 1,607 | | | |
| 100080236 | LAS VEGAS | NV | | 02/25/2022 | | 1,860 | | (21) | | | (21) | | 1,839 | 1,839 | | | |
| 100161560 | COOPER CITY | FL | | 07/30/2024 | | 224 | | (6) | | | (6) | | 218 | 218 | | | |
| 100109074 | MARRERO | LA | | 06/05/2023 | | 966 | | (6) | | | (6) | | 960 | 960 | | | |
| 100126915 | CHESTER | MD | | 08/30/2023 | | 462 | | 59 | | | 59 | | 521 | 521 | | | |
| 100150796 | MARCO ISLAND | FL | | 05/08/2024 | | 683 | | (15) | | | (15) | | 668 | 668 | | | |
| 100100737 | INDIAN TRL | NC | | 04/28/2023 | | 2,675 | | 56 | | | 56 | | 2,731 | 2,731 | | | |
| 100149152 | LAS VEGAS | NV | | 04/22/2024 | | 504 | | (4) | | | (4) | | 500 | 500 | | | |
| 100151019 | LAWRENCEVILLE | GA | | 05/08/2024 | | 700 | | (15) | | | (15) | | 685 | 685 | | | |
| 100137009 | PORT SAINT JOE | FL | | 11/28/2023 | | 885 | | 49 | | | 49 | | 934 | 934 | | | |
| 100111392 | PATERSON | NJ | | 06/29/2023 | | 234 | | 320 | | | 320 | | 554 | 554 | | | |
| 100140631 | TEMECULA | CA | | 01/19/2024 | | 8,445 | | (205) | | | (205) | | 8,240 | 8,240 | | | |
| 100132673 | CARROLLTON | TX | | 11/03/2023 | | 655 | | (5) | | | (5) | | 650 | 650 | | | |
| 100119973 | DALLAS | TX | | 08/11/2023 | | 590 | | 4 | | | 4 | | 594 | 594 | | | |
| 100151453 | GOLD CANYON | AZ | | 05/10/2024 | | 748 | | (6) | | | (6) | | 742 | 742 | | | |
| 100164418 | HENDERSON | NV | | 08/21/2024 | | 512 | | 16 | | | 16 | | 528 | 528 | | | |
| 100087236 | WASILLA | AK | | 10/25/2022 | | 1,296 | | 179 | | | 179 | | 1,475 | 1,475 | | | |
| 100159465 | LAUREL | MD | | 07/15/2024 | | 256 | | (4) | | | (4) | | 252 | 252 | | | |
| 100156512 | MARYSVILLE | CA | | 06/24/2024 | | 488 | | (4) | | | (4) | | 484 | 484 | | | |
| 100137007 | PARRISH | FL | | 11/28/2023 | | 949 | | 76 | | | 76 | | 1,025 | 1,025 | | | |
| 100115092 | SMYRNA | GA | | 07/14/2023 | | 886 | | 4 | | | 4 | | 890 | 890 | | | |
| 100091319 | INGLESIDE | IL | | 01/13/2023 | | 601 | | 4 | | | 4 | | 605 | 605 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151371 | COLORADO SPRINGS | CO | | 05/10/2024 | | 753 | | (7) | | | (7) | | 746 | 746 | | | |
| 100120599 | LANHAM | MD | | 08/18/2023 | | 655 | | (9) | | | (9) | | 646 | 646 | | | |
| 100132431 | DALLAS | TX | | 11/03/2023 | | 301 | | (4) | | | (4) | | 297 | 297 | | | |
| 100153365 | BROOKVILLE | IN | | 05/30/2024 | | 649 | | (15) | | | (15) | | 634 | 634 | | | |
| 100044263 | BALDWIN PARK | CA | | 08/19/2020 | | 1,167 | | 20 | | | 20 | | 1,187 | 1,187 | | | |
| 100155560 | SAN DIEGO | CA | | 06/18/2024 | | 1,841 | | (72) | | | (72) | | 1,769 | 1,769 | | | |
| 100015817 | NATIONAL CITY | CA | | 02/27/2018 | | 1,760 | | 4 | | | 4 | | 1,764 | 1,764 | | | |
| 100134466 | ATLANTA | GA | | 10/30/2023 | | 554 | | (19) | | | (19) | | 535 | 535 | | | |
| 100138178 | KISSIMMEE | FL | | 12/14/2023 | | 550 | | (12) | | | (12) | | 538 | 538 | | | |
| 100134379 | COLLEGE STATION | TX | | 10/27/2023 | | 821 | | 38 | | | 38 | | 859 | 859 | | | |
| 100076458 | PANAMA CITY BEACH | FL | | 12/21/2021 | | 1,529 | | (45) | | | (45) | | 1,484 | 1,484 | | | |
| 100112435 | NORTH BERGEN | NJ | | 06/29/2023 | | 894 | | 485 | | | 485 | | 1,379 | 1,379 | | | |
| 100050311 | SYLMAR | CA | | 11/20/2020 | | 2,912 | | (137) | | | (137) | | 2,775 | 2,775 | | | |
| 100133518 | MILFORD | MA | | 10/19/2023 | | 101,434 | | (1,200) | | | (1,200) | | 100,234 | 100,234 | | | |
| 100153187 | FORT WORTH | TX | | 05/30/2024 | | 768 | | | | | | | 768 | 768 | | | |
| 100151403 | PARON | AR | | 05/10/2024 | | 682 | | (22) | | | (22) | | 660 | 660 | | | |
| 100115349 | CYPRESS | TX | | 07/17/2023 | | 1,042 | | (18) | | | (18) | | 1,024 | 1,024 | | | |
| 100129373 | IDAHO FALLS | ID | | 09/25/2023 | | 821 | | 4 | | | 4 | | 825 | 825 | | | |
| 100110004 | MIDDLE ISLAND | NY | | 06/22/2023 | | 682 | | (15) | | | (15) | | 667 | 667 | | | |
| 100091746 | ROCKBRIDGE | OH | | 03/24/2023 | | 685 | | (21) | | | (21) | | 664 | 664 | | | |
| 100155904 | BRIDGEPORT | CT | | 06/17/2024 | | 504 | | (7) | | | (7) | | 497 | 497 | | | |
| 100086959 | DORAL | FL | | 10/24/2022 | | 728 | | (25) | | | (25) | | 703 | 703 | | | |
| 100133618 | BARNEGAT | NJ | | 10/23/2023 | | 789 | | 8 | | | 8 | | 797 | 797 | | | |
| 100132240 | ANNA | TX | | 10/13/2023 | | 752 | | (5) | | | (5) | | 747 | 747 | | | |
| 100084637 | PROVO | UT | | 08/02/2022 | | 915 | | (4) | | | (4) | | 911 | 911 | | | |
| 100152353 | BAKERSFIELD | CA | | 05/17/2024 | | 656 | | 40 | | | 40 | | 696 | 696 | | | |
| 100160127 | LAFAYETTE HILL | PA | | 07/17/2024 | | 225 | | (6) | | | (6) | | 219 | 219 | | | |
| 100138443 | PANAMA CITY BEACH | FL | | 12/19/2023 | | 747 | | (21) | | | (21) | | 726 | 726 | | | |
| 100109772 | CHANDLER | AZ | | 08/04/2023 | | 840 | | (7) | | | (7) | | 833 | 833 | | | |
| 100119536 | MIDLOTHIAN | VA | | 07/28/2023 | | 752 | | (5) | | | (5) | | 747 | 747 | | | |
| 100138982 | TEMECULA | CA | | 12/21/2023 | | 6,017 | | 209 | | | 209 | | 6,226 | 6,226 | | | |
| 100162964 | ALBANY | OR | | 08/12/2024 | | 1,278 | | (28) | | | (28) | | 1,250 | 1,250 | | | |
| 100100323 | NEW WAVERLY | TX | | 04/27/2023 | | 1,240 | | 86 | | | 86 | | 1,326 | 1,326 | | | |
| 100148645 | SURPRISE | AZ | | 05/15/2024 | | 879 | | (28) | | | (28) | | 851 | 851 | | | |
| 100076637 | MANCHESTER | CA | | 12/30/2021 | | 2,244 | | (102) | | | (102) | | 2,142 | 2,142 | | | |
| 100086016 | TEMECULA | CA | | 09/02/2022 | | 863 | | (29) | | | (29) | | 834 | 834 | | | |
| 100143135 | HOLLYWOOD | FL | | 02/16/2024 | | 904 | | (22) | | | (22) | | 882 | 882 | | | |
| 100135965 | PORT SAINT LUCIE | FL | | 11/16/2023 | | 484 | | (2) | | | (2) | | 482 | 482 | | | |
| 100127974 | ANTIOCH | TN | | 09/08/2023 | | 1,004 | | 55 | | | 55 | | 1,059 | 1,059 | | | |
| 100120613 | PHOENIX | AZ | | 08/18/2023 | | 730 | | (23) | | | (23) | | 707 | 707 | | | |
| 100119231 | HONOLULU | HI | | 07/31/2023 | | 806 | | (4) | | | (4) | | 802 | 802 | | | |
| 100132755 | LOS ANGELES | CA | | 11/03/2023 | | 634 | | (7) | | | (7) | | 627 | 627 | | | |
| 100132361 | GEORGETOWN | TX | | 11/03/2023 | | 876 | | 69 | | | 69 | | 945 | 945 | | | |
| 100028555 | OXON HILL | MD | | 10/26/2018 | | 1,337 | | 75 | | | 75 | | 1,412 | 1,412 | | | |
| 100149344 | BAKERSFIELD | CA | | 04/24/2024 | | 856 | | (4) | | | (4) | | 852 | 852 | | | |
| 100135804 | MELISSA | TX | | 11/10/2023 | | 820 | | (5) | | | (5) | | 815 | 815 | | | |
| 100137323 | BETHLEHEM | GA | | 12/01/2023 | | 640 | | (6) | | | (6) | | 634 | 634 | | | |
| 100152270 | RIVERBANK | CA | | 05/17/2024 | | 1,080 | | 6 | | | 6 | | 1,086 | 1,086 | | | |
| 100115259 | GLOUCESTER TOWNSHIP | NJ | | 07/17/2023 | | 599 | | (20) | | | (20) | | 579 | 579 | | | |
| 100132342 | SAINT CHARLES | MO | | 11/03/2023 | | 453 | | 15 | | | 15 | | 468 | 468 | | | |
| 100031051 | TEWKSBURY | NJ | | 03/29/2019 | | 1,661 | | 276 | | | 276 | | 1,937 | 1,937 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115476 | CHARLOTTE | NC | | 07/17/2023 | | 780 | | (8) | | | (8) | | 772 | 772 | | | |
| 4010043477 | Center Point | AL | | 03/22/2023 | | 761 | | (65) | | | (65) | | 696 | 696 | | | |
| 100115860 | POOLER | GA | | 07/20/2023 | | 805 | | (12) | | | (12) | | 793 | 793 | | | |
| 100156613 | COLUMBUS | OH | | 06/24/2024 | | 464 | | (9) | | | (9) | | 455 | 455 | | | |
| 100158719 | TRUMBULL | CT | | 07/10/2024 | | 231 | | (4) | | | (4) | | 227 | 227 | | | |
| 100136597 | SAN JACINTO | CA | | 11/22/2023 | | 559 | | (11) | | | (11) | | 548 | 548 | | | |
| 100137756 | HENDERSON | NV | | 12/08/2023 | | 1,486 | | 39 | | | 39 | | 1,525 | 1,525 | | | |
| 100158136 | CHARLOTTE | NC | | 07/09/2024 | | 423 | | (8) | | | (8) | | 415 | 415 | | | |
| 100118952 | TUTTLE | OK | | 07/27/2023 | | 351 | | (11) | | | (11) | | 340 | 340 | | | |
| 100148062 | WYLIE | TX | | 04/10/2024 | | 935 | | (24) | | | (24) | | 911 | 911 | | | |
| 100074144 | SICKLERVILLE | NJ | | 12/09/2021 | | 1,511 | | (29) | | | (29) | | 1,482 | 1,482 | | | |
| 100115396 | ATLANTA | GA | | 07/17/2023 | | 819 | | 15 | | | 15 | | 834 | 834 | | | |
| 100134637 | HOUSTON | TX | | 10/30/2023 | | 582 | | (11) | | | (11) | | 571 | 571 | | | |
| 100138421 | NAVARRE | FL | | 12/18/2023 | | 558 | | (19) | | | (19) | | 539 | 539 | | | |
| 100116309 | HOWARD BEACH | NY | | 07/20/2023 | | 2,516 | | 660 | | | 660 | | 3,176 | 3,176 | | | |
| 100028668 | HESPERIA | CA | | 10/26/2018 | | 1,290 | | 115 | | | 115 | | 1,405 | 1,405 | | | |
| 100147646 | TORRANCE | CA | | 04/04/2024 | | 157 | | 1 | | | 1 | | 158 | 158 | | | |
| 100115390 | ATLANTA | GA | | 07/17/2023 | | 819 | | 15 | | | 15 | | 834 | 834 | | | |
| 100115394 | ATLANTA | GA | | 07/17/2023 | | 819 | | 15 | | | 15 | | 834 | 834 | | | |
| 100110564 | KENNESAW | GA | | 06/30/2023 | | 736 | | (4) | | | (4) | | 732 | 732 | | | |
| 100148655 | COLUMBIA | SC | | 04/15/2024 | | 1,219 | | (25) | | | (25) | | 1,194 | 1,194 | | | |
| 100062039 | MARIETTA | GA | | 07/01/2021 | | 1,422 | | (6) | | | (6) | | 1,416 | 1,416 | | | |
| 100115395 | ATLANTA | GA | | 07/17/2023 | | 818 | | 16 | | | 16 | | 834 | 834 | | | |
| 100115392 | ATLANTA | GA | | 07/17/2023 | | 818 | | 16 | | | 16 | | 834 | 834 | | | |
| 100147089 | PALM BEACH GARDENS | FL | | 03/28/2024 | | 665 | | (21) | | | (21) | | 644 | 644 | | | |
| 100116115 | ORLANDO | FL | | 07/20/2023 | | 1,300 | | 135 | | | 135 | | 1,435 | 1,435 | | | |
| 100151376 | HENDERSON | NV | | 05/10/2024 | | 680 | | (12) | | | (12) | | 668 | 668 | | | |
| 100147685 | GREELEY | CO | | 04/04/2024 | | 744 | | (23) | | | (23) | | 721 | 721 | | | |
| 100116342 | SOUTH PADRE ISLAND | TX | | 07/20/2023 | | 1,274 | | 295 | | | 295 | | 1,569 | 1,569 | | | |
| 100164768 | HIGHLAND | UT | | 08/26/2024 | | 315 | | 7 | | | 7 | | 322 | 322 | | | |
| 100148791 | DAVENPORT | FL | | 04/17/2024 | | 723 | | (15) | | | (15) | | 708 | 708 | | | |
| 100115000 | FRESNO | CA | | 07/14/2023 | | 1,009 | | 8 | | | 8 | | 1,017 | 1,017 | | | |
| 100147917 | AUBREY | TX | | 04/08/2024 | | 708 | | (10) | | | (10) | | 698 | 698 | | | |
| 100131759 | NASHVILLE | TN | | 10/06/2023 | | 1,137 | | 38 | | | 38 | | 1,175 | 1,175 | | | |
| 100138314 | BRADENTON | FL | | 12/18/2023 | | 1,827 | | 97 | | | 97 | | 1,924 | 1,924 | | | |
| 100153245 | BUFORD | GA | | 05/30/2024 | | 513 | | 2 | | | 2 | | 515 | 515 | | | |
| 100160920 | LAWRENCEVILLE | GA | | 07/24/2024 | | 202 | | (5) | | | (5) | | 197 | 197 | | | |
| 100148748 | WAKE FOREST | NC | | 04/17/2024 | | 764 | | (9) | | | (9) | | 755 | 755 | | | |
| 100079128 | NORTH LAS VEGAS | NV | | 02/24/2022 | | 1,442 | | (33) | | | (33) | | 1,409 | 1,409 | | | |
| 100161515 | POOLER | GA | | 07/30/2024 | | 225 | | (6) | | | (6) | | 219 | 219 | | | |
| 100029174 | RIVERSIDE | CA | | 10/26/2018 | | 1,143 | | 172 | | | 172 | | 1,315 | 1,315 | | | |
| 100120503 | NORFOLK | VA | | 08/18/2023 | | 23,399 | | (1,110) | | | (1,110) | | 22,289 | 22,289 | | | |
| 100148311 | LAWRENCEVILLE | GA | | 04/12/2024 | | 620 | | (13) | | | (13) | | 607 | 607 | | | |
| 100144417 | WILDWOOD | NJ | | 03/07/2024 | | 748 | | (21) | | | (21) | | 727 | 727 | | | |
| 100147009 | AUSTIN | TX | | 03/27/2024 | | 746 | | (12) | | | (12) | | 734 | 734 | | | |
| 100148341 | STEPHENS CITY | VA | | 04/12/2024 | | 1,039 | | 40 | | | 40 | | 1,079 | 1,079 | | | |
| 100155227 | MANOR | TX | | 07/19/2024 | | 346 | | (24) | | | (24) | | 322 | 322 | | | |
| 100158504 | PROVO | UT | | 07/10/2024 | | 452 | | (8) | | | (8) | | 444 | 444 | | | |
| 100140463 | LOGANVILLE | GA | | 01/18/2024 | | 913 | | 10 | | | 10 | | 923 | 923 | | | |
| 100140316 | CYPRESS | TX | | 01/18/2024 | | 700 | | (15) | | | (15) | | 685 | 685 | | | |
| 100143320 | SUMMERVILLE | SC | | 02/16/2024 | | 1,365 | | 14 | | | 14 | | 1,379 | 1,379 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100107809 | HARRISON | TN | | 05/19/2023 | | 3,620 | | (18) | | | (18) | | 3,602 | 3,602 | | | |
| 100163221 | DAVENPORT | FL | | 08/13/2024 | | 247 | | (3) | | | (3) | | 244 | 244 | | | |
| 100146897 | CHICAGO | IL | | 03/26/2024 | | 690 | | (8) | | | (8) | | 682 | 682 | | | |
| 100100732 | ALGONA | WA | | 04/28/2023 | | 1,360 | | 72 | | | 72 | | 1,432 | 1,432 | | | |
| 100149575 | MELISSA | TX | | 04/26/2024 | | 633 | | (21) | | | (21) | | 612 | 612 | | | |
| 100026284 | NORWALK | CA | | 09/20/2018 | | 1,415 | | 205 | | | 205 | | 1,620 | 1,620 | | | |
| 100120906 | OXFORD | FL | | 08/30/2023 | | 720 | | 8 | | | 8 | | 728 | 728 | | | |
| 100143025 | HAYWARD | CA | | 02/12/2024 | | 712 | | 8 | | | 8 | | 720 | 720 | | | |
| 100029049 | BELTSVILLE | MD | | 10/26/2018 | | 1,317 | | 101 | | | 101 | | 1,418 | 1,418 | | | |
| 100137745 | STEPHENS CITY | VA | | 12/08/2023 | | 946 | | 44 | | | 44 | | 990 | 990 | | | |
| 100140066 | KENNESAW | GA | | 01/09/2024 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100119825 | ORLANDO | FL | | 08/08/2023 | | 711 | | (14) | | | (14) | | 697 | 697 | | | |
| 100078923 | VICTORVILLE | CA | | 02/24/2022 | | 1,658 | | 31 | | | 31 | | 1,689 | 1,689 | | | |
| 100128325 | FRANKLIN | WI | | 09/14/2023 | | 544 | | (11) | | | (11) | | 533 | 533 | | | |
| 100120806 | WEST YARMOUTH | MA | | 08/25/2023 | | 808 | | (14) | | | (14) | | 794 | 794 | | | |
| 100048886 | BABYLON | NY | | 11/20/2020 | | 1,516 | | 89 | | | 89 | | 1,605 | 1,605 | | | |
| 100119344 | TURLOCK | CA | | 07/31/2023 | | 10,287 | | 1 | | | 1 | | 10,288 | 10,288 | | | |
| 100102156 | HOUSTON | TX | | 04/14/2023 | | 7,595 | | (374) | | | (374) | | 7,221 | 7,221 | | | |
| 100102849 | FUQUAY VARINA | NC | | 06/22/2023 | | 890 | | (36) | | | (36) | | 854 | 854 | | | |
| 100153263 | ROCKY POINT | NC | | 05/30/2024 | | 1,167 | | (9) | | | (9) | | 1,158 | 1,158 | | | |
| 100029039 | RESEDA AREA LOS ANGELES | CA | | 10/26/2018 | | 1,067 | | 41 | | | 41 | | 1,108 | 1,108 | | | |
| 100025516 | ESCONDIDO | CA | | 09/20/2018 | | 1,341 | | 126 | | | 126 | | 1,467 | 1,467 | | | |
| 100133786 | SPRING | TX | | 10/20/2023 | | 367 | | (12) | | | (12) | | 355 | 355 | | | |
| 100108037 | NEW ORLEANS | LA | | 05/25/2023 | | 1,061 | | 14 | | | 14 | | 1,075 | 1,075 | | | |
| 100150584 | COLUMBIA | TN | | 05/03/2024 | | 685 | | (17) | | | (17) | | 668 | 668 | | | |
| 100133825 | TOLLESON | AZ | | 10/20/2023 | | 567 | | (4) | | | (4) | | 563 | 563 | | | |
| 100120306 | AUSTIN | TX | | 08/18/2023 | | 596 | | (21) | | | (21) | | 575 | 575 | | | |
| 100156507 | BAKERSFIELD | CA | | 06/24/2024 | | 405 | | (11) | | | (11) | | 394 | 394 | | | |
| 100158899 | ELLENSBURG | WA | | 07/12/2024 | | 309 | | 10 | | | 10 | | 319 | 319 | | | |
| 100155068 | MESA | AZ | | 07/19/2024 | | 477 | | (16) | | | (16) | | 461 | 461 | | | |
| 100155012 | BRADENTON | FL | | 07/19/2024 | | 447 | | (10) | | | (10) | | 437 | 437 | | | |
| 100143558 | COPIAGUE | NY | | 02/21/2024 | | 641 | | (17) | | | (17) | | 624 | 624 | | | |
| 100088076 | CHICAGO | IL | | 10/25/2022 | | 692 | | (4) | | | (4) | | 688 | 688 | | | |
| 100138792 | TACOMA | WA | | 12/21/2023 | | 722 | | (17) | | | (17) | | 705 | 705 | | | |
| 100091413 | MINNEAPOLIS | MN | | 02/22/2023 | | 780 | | (8) | | | (8) | | 772 | 772 | | | |
| 100054933 | MOUNT VERNON | NY | | 03/23/2021 | | 1,648 | | 43 | | | 43 | | 1,691 | 1,691 | | | |
| 100091427 | WESLEY CHAPEL | FL | | 02/22/2023 | | 1,229 | | 78 | | | 78 | | 1,307 | 1,307 | | | |
| 100101645 | FORT MYERS | FL | | 04/26/2023 | | 980 | | 6 | | | 6 | | 986 | 986 | | | |
| 100103716 | SILVER SPRING | MD | | 05/08/2023 | | 2,160 | | (73) | | | (73) | | 2,087 | 2,087 | | | |
| 100076824 | AUSTIN | TX | | 12/27/2021 | | 2,455 | | (248) | | | (248) | | 2,207 | 2,207 | | | |
| 100151666 | JEANNETTE | PA | | 05/10/2024 | | 512 | | (2) | | | (2) | | 510 | 510 | | | |
| 100065132 | SAN DIEGO | CA | | 07/14/2021 | | 1,693 | | (44) | | | (44) | | 1,649 | 1,649 | | | |
| 100120216 | LEESBURG | FL | | 08/18/2023 | | 840 | | (10) | | | (10) | | 830 | 830 | | | |
| 100067828 | SACRAMENTO | CA | | 09/23/2021 | | 1,448 | | (57) | | | (57) | | 1,391 | 1,391 | | | |
| 100154161 | DES PLAINES | IL | | 07/11/2024 | | 254 | | (7) | | | (7) | | 247 | 247 | | | |
| 100133647 | EAST WENATCHEE | WA | | 10/23/2023 | | 886 | | (5) | | | (5) | | 881 | 881 | | | |
| 100083799 | BRIGHTON | CO | | 07/12/2022 | | 871 | | (14) | | | (14) | | 857 | 857 | | | |
| 100152774 | BRANFORD | CT | | 05/22/2024 | | 429 | | (12) | | | (12) | | 417 | 417 | | | |
| 100108180 | ROSEDALE | MD | | 05/24/2023 | | 594 | | (21) | | | (21) | | 573 | 573 | | | |
| 100117494 | HELENA | MT | | 07/20/2023 | | 782 | | 14 | | | 14 | | 796 | 796 | | | |
| 100157663 | DAVENPORT | FL | | 06/28/2024 | | 459 | | (6) | | | (6) | | 453 | 453 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151485 | RANCHO SANTA MARGARITA | CA | | 05/10/2024 | | 714 | | (12) | | | (12) | | 702 | 702 | | | |
| 100048492 | BRENTWOOD | CA | | 11/20/2020 | | 3,074 | | (126) | | | (126) | | 2,948 | 2,948 | | | |
| 100110460 | WEST DES MOINES | IA | | 06/30/2023 | | 955 | | (10) | | | (10) | | 945 | 945 | | | |
| 100119531 | MINNEOLA | FL | | 07/28/2023 | | 797 | | 3 | | | 3 | | 800 | 800 | | | |
| 100147030 | WESTMINSTER | MD | | 03/27/2024 | | 1,445 | | (5) | | | (5) | | 1,440 | 1,440 | | | |
| 100121000 | OCEAN CITY | MD | | 08/30/2023 | | 719 | | 1 | | | 1 | | 720 | 720 | | | |
| 100148759 | BALTIMORE | MD | | 04/17/2024 | | 669 | | (21) | | | (21) | | 648 | 648 | | | |
| 100043549 | SAN BERNARDINO | CA | | 08/13/2020 | | 2,049 | | (94) | | | (94) | | 1,955 | 1,955 | | | |
| 100147649 | TAMARAC | FL | | 04/04/2024 | | 584 | | (31) | | | (31) | | 553 | 553 | | | |
| 100151661 | GORDONSVILLE | VA | | 05/10/2024 | | 768 | | (3) | | | (3) | | 765 | 765 | | | |
| 100143709 | ORMOND BEACH | FL | | 02/23/2024 | | 539 | | 13 | | | 13 | | 552 | 552 | | | |
| 100140532 | BAKERSFIELD | CA | | 01/19/2024 | | 770 | | (10) | | | (10) | | 760 | 760 | | | |
| 100083988 | STOCKTON | CA | | 07/12/2022 | | 1,672 | | (4) | | | (4) | | 1,668 | 1,668 | | | |
| 100100724 | MODESTO | CA | | 04/28/2023 | | 1,143 | | 73 | | | 73 | | 1,216 | 1,216 | | | |
| 100031057 | SANTA MARIA | CA | | 03/29/2019 | | 2,159 | | 31 | | | 31 | | 2,190 | 2,190 | | | |
| 100148211 | NORTH LAS VEGAS | NV | | 04/12/2024 | | 739 | | 24 | | | 24 | | 763 | 763 | | | |
| 100027866 | JACKSON | CA | | 10/26/2018 | | 944 | | 136 | | | 136 | | 1,080 | 1,080 | | | |
| 100129905 | RIVERHEAD | NY | | 09/27/2023 | | 658 | | (19) | | | (19) | | 639 | 639 | | | |
| 100164412 | COLON | MI | | 08/21/2024 | | 225 | | (6) | | | (6) | | 219 | 219 | | | |
| 100088859 | FARMINGTON | MN | | 11/15/2022 | | 772 | | (4) | | | (4) | | 768 | 768 | | | |
| 100100296 | SUN CITY WEST | AZ | | 03/24/2023 | | 16 | | | | | | | 16 | 16 | | | |
| 100141048 | APOLLO BEACH | FL | | 02/20/2024 | | 578 | | (35) | | | (35) | | 543 | 543 | | | |
| 100031084 | MORENO VALLEY | CA | | 03/29/2019 | | 1,777 | | 177 | | | 177 | | 1,954 | 1,954 | | | |
| 100120751 | ANNA | TX | | 08/25/2023 | | 760 | | (7) | | | (7) | | 753 | 753 | | | |
| 100110942 | OCEANSIDE | CA | | 06/29/2023 | | 1,149 | | 71 | | | 71 | | 1,220 | 1,220 | | | |
| 100131753 | MAINEVILLE | OH | | 10/06/2023 | | 885 | | 32 | | | 32 | | 917 | 917 | | | |
| 100055035 | BROOKLYN | NY | | 03/23/2021 | | 4,326 | | (351) | | | (351) | | 3,975 | 3,975 | | | |
| 100013714 | ATASCADERO | CA | | 05/25/2017 | | 1,932 | | 75 | | | 75 | | 2,007 | 2,007 | | | |
| 100114248 | LOS ANGELES | CA | | 06/29/2023 | | 3,337 | | 8 | | | 8 | | 3,345 | 3,345 | | | |
| 100152368 | CLOVIS | CA | | 05/17/2024 | | 674 | | (4) | | | (4) | | 670 | 670 | | | |
| 100139575 | COMMERCE CITY | CO | | 12/28/2023 | | 431 | | (10) | | | (10) | | 421 | 421 | | | |
| 100157920 | BLACKSTONE | VA | | 07/09/2024 | | 226 | | (2) | | | (2) | | 224 | 224 | | | |
| 100119188 | NORTH LAS VEGAS | NV | | 07/31/2023 | | 724 | | (3) | | | (3) | | 721 | 721 | | | |
| 100045385 | SANTA ROSA | CA | | 11/25/2020 | | 975 | | 169 | | | 169 | | 1,144 | 1,144 | | | |
| 100161527 | FORT MYERS | FL | | 07/30/2024 | | 203 | | (8) | | | (8) | | 195 | 195 | | | |
| 100133753 | JACKSONVILLE | FL | | 10/23/2023 | | 713 | | 4 | | | 4 | | 717 | 717 | | | |
| 100100008 | MIRAMAR | FL | | 03/28/2023 | | 681 | | (9) | | | (9) | | 672 | 672 | | | |
| 100088867 | SANTA ROSA BEACH | FL | | 11/15/2022 | | 754 | | (7) | | | (7) | | 747 | 747 | | | |
| 100158099 | MARIETTA | GA | | 07/09/2024 | | 275 | | 3 | | | 3 | | 278 | 278 | | | |
| 100119493 | ASTORIA | NY | | 07/28/2023 | | 659 | | 11 | | | 11 | | 670 | 670 | | | |
| 100154779 | AZUSA | CA | | 07/19/2024 | | 449 | | (27) | | | (27) | | 422 | 422 | | | |
| 100151566 | LOGANVILLE | GA | | 05/10/2024 | | 887 | | 25 | | | 25 | | 912 | 912 | | | |
| 100136584 | BAKERSFIELD | CA | | 11/22/2023 | | 2,385 | | (79) | | | (79) | | 2,306 | 2,306 | | | |
| 100151368 | WOODLAND | CA | | 05/10/2024 | | 754 | | (12) | | | (12) | | 742 | 742 | | | |
| 100081204 | PEORIA | AZ | | 03/18/2022 | | 1,567 | | 34 | | | 34 | | 1,601 | 1,601 | | | |
| 100135808 | YUCAIPA | CA | | 11/10/2023 | | 702 | | (8) | | | (8) | | 694 | 694 | | | |
| 100161100 | TROUTMAN | NC | | 07/24/2024 | | 308 | | 10 | | | 10 | | 318 | 318 | | | |
| 100144270 | MONROE | GA | | 03/07/2024 | | 723 | | (27) | | | (27) | | 696 | 696 | | | |
| 100119228 | MINERAL | VA | | 07/31/2023 | | 804 | | (3) | | | (3) | | 801 | 801 | | | |
| 100137747 | NORTH LAS VEGAS | NV | | 12/08/2023 | | 881 | | 26 | | | 26 | | 907 | 907 | | | |
| 100110297 | BALTIMORE | MD | | 06/30/2023 | | 1,017 | | 2 | | | 2 | | 1,019 | 1,019 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146932 | WATERBURY | CT | | 03/26/2024 | | 1,108 | | (8) | | | (8) | | 1,100 | 1,100 | | | |
| 100152651 | IDAHO FALLS | ID | | 05/17/2024 | | 454 | | (7) | | | (7) | | 447 | 447 | | | |
| 100150498 | OCEAN VIEW | DE | | 05/03/2024 | | 705 | | (20) | | | (20) | | 685 | 685 | | | |
| 100081497 | MCKINNEY | TX | | 03/18/2022 | | 1,600 | | 34 | | | 34 | | 1,634 | 1,634 | | | |
| 100158725 | GRAPEVINE | TX | | 07/10/2024 | | 231 | | (5) | | | (5) | | 226 | 226 | | | |
| 100146867 | NEW SMYRNA BEACH | FL | | 03/21/2024 | | 700 | | (21) | | | (21) | | 679 | 679 | | | |
| 100146953 | NAVARRE | FL | | 03/26/2024 | | 465 | | (8) | | | (8) | | 457 | 457 | | | |
| 100065620 | PORT SAINT LUCIE | FL | | 07/28/2021 | | 1,432 | | (61) | | | (61) | | 1,371 | 1,371 | | | |
| 100118811 | DORAL | FL | | 08/30/2023 | | 1,378 | | (41) | | | (41) | | 1,337 | 1,337 | | | |
| 100115344 | NEWARK | NJ | | 07/17/2023 | | 777 | | 11 | | | 11 | | 788 | 788 | | | |
| 100132685 | SOUTHGATE | MI | | 11/03/2023 | | 398 | | (11) | | | (11) | | 387 | 387 | | | |
| 100161113 | ROSEVILLE | CA | | 07/24/2024 | | 301 | | 5 | | | 5 | | 306 | 306 | | | |
| 100115946 | MADISON | TN | | 07/20/2023 | | 1,446 | | (11) | | | (11) | | 1,435 | 1,435 | | | |
| 100138917 | PROVIDENCE VILLAGE | TX | | 12/21/2023 | | 591 | | 5 | | | 5 | | 596 | 596 | | | |
| 100069806 | BALDWIN | NY | | 09/01/2021 | | 2,265 | | 86 | | | 86 | | 2,351 | 2,351 | | | |
| 100159317 | HUNTERSVILLE | NC | | 07/15/2024 | | 8,428 | | (220) | | | (220) | | 8,208 | 8,208 | | | |
| 100119487 | MEBANE | NC | | 07/28/2023 | | 896 | | 11 | | | 11 | | 907 | 907 | | | |
| 100116859 | GREENWOOD VILLAGE | CO | | 07/20/2023 | | 1,063 | | 115 | | | 115 | | 1,178 | 1,178 | | | |
| 100046553 | NORTH MYRTLE BEACH | SC | | 11/25/2020 | | 922 | | 143 | | | 143 | | 1,065 | 1,065 | | | |
| 100118204 | ATLANTA | GA | | 07/21/2023 | | 693 | | (23) | | | (23) | | 670 | 670 | | | |
| 100137050 | PRESCOTT VALLEY | AZ | | 11/28/2023 | | 1,972 | | 8 | | | 8 | | 1,980 | 1,980 | | | |
| 100158121 | VENICE | FL | | 07/09/2024 | | 224 | | (6) | | | (6) | | 218 | 218 | | | |
| 100148069 | YOUNGSVILLE | NC | | 04/10/2024 | | 769 | | (6) | | | (6) | | 763 | 763 | | | |
| 100148051 | MELISSA | TX | | 04/10/2024 | | 1,374 | | (38) | | | (38) | | 1,336 | 1,336 | | | |
| 100131972 | COLUMBIA | MD | | 10/13/2023 | | 790 | | (4) | | | (4) | | 786 | 786 | | | |
| 100102840 | CARROLLTON | TX | | 06/22/2023 | | 789 | | (14) | | | (14) | | 775 | 775 | | | |
| 100026986 | LOS ANGELES | CA | | 09/26/2018 | | 1,059 | | 177 | | | 177 | | 1,236 | 1,236 | | | |
| 100054285 | BROCKTON | MA | | 03/23/2021 | | 1,170 | | (64) | | | (64) | | 1,106 | 1,106 | | | |
| 100143328 | LEBANON | OR | | 02/16/2024 | | 622 | | (12) | | | (12) | | 610 | 610 | | | |
| 100027824 | MIAMI | FL | | 10/26/2018 | | 1,225 | | 198 | | | 198 | | 1,423 | 1,423 | | | |
| 100114997 | MELISSA | TX | | 07/14/2023 | | 1,308 | | (5) | | | (5) | | 1,303 | 1,303 | | | |
| 100160229 | LAKE GENEVA | WI | | 07/18/2024 | | 213 | | (4) | | | (4) | | 209 | 209 | | | |
| 100135109 | NORTH FORT MYERS | FL | | 11/01/2023 | | 785 | | 25 | | | 25 | | 810 | 810 | | | |
| 100055902 | AUSTIN | TX | | 03/26/2021 | | 1,728 | | (45) | | | (45) | | 1,683 | 1,683 | | | |
| 100153233 | RADCLIFF | KY | | 05/30/2024 | | 700 | | (2) | | | (2) | | 698 | 698 | | | |
| 100089643 | HOLLYWOOD | FL | | 01/30/2023 | | 439 | | (30) | | | (30) | | 409 | 409 | | | |
| 100116560 | KISSIMMEE | FL | | 07/20/2023 | | 448 | | | | | | | 448 | 448 | | | |
| 100148860 | WAKE FOREST | NC | | 04/17/2024 | | 737 | | (8) | | | (8) | | 729 | 729 | | | |
| 100161838 | CHICAGO | IL | | 07/31/2024 | | 625 | | (18) | | | (18) | | 607 | 607 | | | |
| 100110454 | COMMERCE CITY | CO | | 06/30/2023 | | 1,017 | | 42 | | | 42 | | 1,059 | 1,059 | | | |
| 100108128 | PEORIA | AZ | | 05/24/2023 | | 560 | | (18) | | | (18) | | 542 | 542 | | | |
| 100091622 | ALBUQUERQUE | NM | | 03/07/2023 | | 617 | | (13) | | | (13) | | 604 | 604 | | | |
| 100110240 | COLUMBUS | OH | | 06/30/2023 | | 820 | | 13 | | | 13 | | 833 | 833 | | | |
| 100161365 | MABLETON | GA | | 07/25/2024 | | 260 | | (3) | | | (3) | | 257 | 257 | | | |
| 100108476 | MADISON | CT | | 05/25/2023 | | 583 | | (3) | | | (3) | | 580 | 580 | | | |
| 100062466 | CHEYENNE | WY | | 07/01/2021 | | 1,100 | | (10) | | | (10) | | 1,090 | 1,090 | | | |
| 100109123 | PHILADELPHIA | PA | | 06/05/2023 | | 644 | | (21) | | | (21) | | 623 | 623 | | | |
| 100149860 | PHOENIX | AZ | | 04/29/2024 | | 690 | | (22) | | | (22) | | 668 | 668 | | | |
| 100084653 | RICHMOND | TX | | 08/02/2022 | | 637 | | (60) | | | (60) | | 577 | 577 | | | |
| 100142695 | MERCED | CA | | 02/08/2024 | | 867 | | (1) | | | (1) | | 866 | 866 | | | |
| 100154570 | WILMINGTON | DE | | 06/14/2024 | | 404 | | (15) | | | (15) | | 389 | 389 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157878 | SAN CLEMENTE | CA | | 07/09/2024 | | 484 | | (4) | | | (4) | | 480 | 480 | | | |
| 100031461 | VISTA | CA | | 03/29/2019 | | 1,735 | | 35 | | | 35 | | 1,770 | 1,770 | | | |
| 100154596 | SAN BERNARDINO | CA | | 06/14/2024 | | 414 | | (18) | | | (18) | | 396 | 396 | | | |
| 100127713 | DEER PARK | TX | | 09/08/2023 | | 804 | | (14) | | | (14) | | 790 | 790 | | | |
| 100030811 | STERLING | VA | | 04/09/2019 | | 2,934 | | 134 | | | 134 | | 3,068 | 3,068 | | | |
| 100091190 | PHOENIX | AZ | | 01/31/2023 | | 795 | | 31 | | | 31 | | 826 | 826 | | | |
| 100103721 | GUSTINE | CA | | 05/08/2023 | | 535 | | (11) | | | (11) | | 524 | 524 | | | |
| 100134671 | SAN JOSE | CA | | 10/30/2023 | | 18,289 | | 64 | | | 64 | | 18,353 | 18,353 | | | |
| 100031205 | SAN DIEGO | CA | | 03/29/2019 | | 1,258 | | 33 | | | 33 | | 1,291 | 1,291 | | | |
| 100147781 | DRIPPING SPRINGS | TX | | 04/08/2024 | | 700 | | (19) | | | (19) | | 681 | 681 | | | |
| 100110292 | PEORIA | AZ | | 06/30/2023 | | 906 | | | | | | | 906 | 906 | | | |
| 100110306 | PEORIA | AZ | | 06/30/2023 | | 906 | | | | | | | 906 | 906 | | | |
| 100141302 | KISSIMMEE | FL | | 01/30/2024 | | 595 | | (11) | | | (11) | | 584 | 584 | | | |
| 100145814 | PALM SPRINGS | FL | | 05/08/2024 | | 694 | | (9) | | | (9) | | 685 | 685 | | | |
| 100148259 | SAN ANTONIO | TX | | 04/12/2024 | | 825 | | (8) | | | (8) | | 817 | 817 | | | |
| 100103105 | CENTEREACH | NY | | 04/21/2023 | | 687 | | (18) | | | (18) | | 669 | 669 | | | |
| 100000299 | BELLEVUE | WA | | 09/27/2016 | | 3,088 | | 346 | | | 346 | | 3,434 | 3,434 | | | |
| 100119441 | CLINTON | CT | | 07/31/2023 | | 816 | | (8) | | | (8) | | 808 | 808 | | | |
| 100150480 | RIVERSIDE | CA | | 05/03/2024 | | 687 | | (19) | | | (19) | | 668 | 668 | | | |
| 100164800 | HEMPHILL | TX | | 08/26/2024 | | 1,544 | | (44) | | | (44) | | 1,500 | 1,500 | | | |
| 100102949 | MIAMI GARDENS | FL | | 06/22/2023 | | 577 | | (33) | | | (33) | | 544 | 544 | | | |
| 100030870 | BROOKLYN | NY | | 04/09/2019 | | 2,186 | | 550 | | | 550 | | 2,736 | 2,736 | | | |
| 100103056 | HAMDEN | CT | | 06/22/2023 | | 954 | | 55 | | | 55 | | 1,009 | 1,009 | | | |
| 100144294 | PHOENIX | AZ | | 03/07/2024 | | 637 | | (17) | | | (17) | | 620 | 620 | | | |
| 100063980 | TEMECULA | CA | | 07/01/2021 | | 578 | | 1 | | | 1 | | 579 | 579 | | | |
| 100150501 | OCEAN VIEW | DE | | 05/03/2024 | | 1,079 | | (10) | | | (10) | | 1,069 | 1,069 | | | |
| 100128170 | LITTLE EGG HARBOR TWP | NJ | | 09/18/2023 | | 1,302 | | (3) | | | (3) | | 1,299 | 1,299 | | | |
| 100029387 | VALLEY STREAM | NY | | 10/26/2018 | | 1,773 | | 215 | | | 215 | | 1,988 | 1,988 | | | |
| 100135739 | DELTONA | FL | | 11/10/2023 | | 1,071 | | 8 | | | 8 | | 1,079 | 1,079 | | | |
| 100146926 | FRESNO | CA | | 03/26/2024 | | 703 | | (10) | | | (10) | | 693 | 693 | | | |
| 100133714 | FREDERICK | MD | | 10/23/2023 | | 971 | | 62 | | | 62 | | 1,033 | 1,033 | | | |
| 100144419 | CAPE CORAL | FL | | 03/07/2024 | | 686 | | (16) | | | (16) | | 670 | 670 | | | |
| 100119141 | NEPTUNE BEACH | FL | | 07/31/2023 | | 873 | | 27 | | | 27 | | 900 | 900 | | | |
| 100164744 | JACKSONVILLE | FL | | 08/26/2024 | | 274 | | (6) | | | (6) | | 268 | 268 | | | |
| 100138295 | HERMITAGE | TN | | 12/18/2023 | | 652 | | (4) | | | (4) | | 648 | 648 | | | |
| 100112092 | NAPERVILLE | IL | | 06/29/2023 | | 1,558 | | 707 | | | 707 | | 2,265 | 2,265 | | | |
| 100148502 | LIBERTY HILL | TX | | 04/12/2024 | | 953 | | 19 | | | 19 | | 972 | 972 | | | |
| 100150936 | HIXSON | TN | | 05/08/2024 | | 1,313 | | 76 | | | 76 | | 1,389 | 1,389 | | | |
| 100087958 | ROSEVILLE | CA | | 10/25/2022 | | 705 | | (11) | | | (11) | | 694 | 694 | | | |
| 100117226 | ELK GROVE | CA | | 07/20/2023 | | 1,224 | | 133 | | | 133 | | 1,357 | 1,357 | | | |
| 100160194 | BEATTYVILLE | KY | | 07/18/2024 | | 224 | | (4) | | | (4) | | 220 | 220 | | | |
| 100158766 | WAKE FOREST | NC | | 07/10/2024 | | 260 | | (2) | | | (2) | | 258 | 258 | | | |
| 100156062 | KISSIMMEE | FL | | 06/18/2024 | | 460 | | (12) | | | (12) | | 448 | 448 | | | |
| 100102391 | MILLBURY | MA | | 06/07/2023 | | 757 | | (30) | | | (30) | | 727 | 727 | | | |
| 100020164 | BALDWIN PARK | CA | | 07/17/2018 | | 1,626 | | (30) | | | (30) | | 1,596 | 1,596 | | | |
| 100140225 | SAN ANTONIO | TX | | 01/11/2024 | | 477 | | (21) | | | (21) | | 456 | 456 | | | |
| 100155927 | SURPRISE | AZ | | 06/17/2024 | | 497 | | (8) | | | (8) | | 489 | 489 | | | |
| 100140939 | HOUSTON | TX | | 03/28/2024 | | 557 | | (34) | | | (34) | | 523 | 523 | | | |
| 100161785 | SAINT STEPHEN | SC | | 07/31/2024 | | 642 | | (21) | | | (21) | | 621 | 621 | | | |
| 100142802 | DAVENPORT | FL | | 02/08/2024 | | 2,185 | | (55) | | | (55) | | 2,130 | 2,130 | | | |
| 100120939 | POINCIANA | FL | | 08/30/2023 | | 818 | | 21 | | | 21 | | 839 | 839 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114847 | FRANKLIN | TX | | 07/10/2023 | | 800 | | (14) | | | (14) | | 786 | 786 | | | |
| 100029481 | SILVER SPRING | MD | | 10/26/2018 | | 1,889 | | 125 | | | 125 | | 2,014 | 2,014 | | | |
| 100149864 | RIVERVIEW | FL | | 04/29/2024 | | 341 | | (33) | | | (33) | | 308 | 308 | | | |
| 100144378 | WILMINGTON | DE | | 03/07/2024 | | 691 | | (10) | | | (10) | | 681 | 681 | | | |
| 100129280 | ANNA | TX | | 09/25/2023 | | 746 | | 1 | | | 1 | | 747 | 747 | | | |
| 100103306 | SAN ANGELO | TX | | 04/27/2023 | | 1,106 | | (15) | | | (15) | | 1,091 | 1,091 | | | |
| 100151745 | CUTLER BAY | FL | | 05/10/2024 | | 706 | | 11 | | | 11 | | 717 | 717 | | | |
| 100160089 | PASCO | WA | | 07/17/2024 | | 418 | | (6) | | | (6) | | 412 | 412 | | | |
| 100149358 | LONGWOOD | FL | | 04/24/2024 | | 681 | | (17) | | | (17) | | 664 | 664 | | | |
| 100146933 | TEMPLE TERRACE | FL | | 03/26/2024 | | 638 | | (3) | | | (3) | | 635 | 635 | | | |
| 100161351 | GEORGETOWN | TX | | 07/25/2024 | | 228 | | (2) | | | (2) | | 226 | 226 | | | |
| 100120928 | LEWES | DE | | 08/30/2023 | | 738 | | 5 | | | 5 | | 743 | 743 | | | |
| 100143043 | SAN MARCOS | TX | | 02/14/2024 | | 579 | | (1) | | | (1) | | 578 | 578 | | | |
| 100111299 | CHULA VISTA | CA | | 06/29/2023 | | 1,436 | | 84 | | | 84 | | 1,520 | 1,520 | | | |
| 100110673 | NORTH MYRTLE BEACH | SC | | 06/30/2023 | | 781 | | (7) | | | (7) | | 774 | 774 | | | |
| 100150954 | RIVERVIEW | FL | | 05/08/2024 | | 1,002 | | 52 | | | 52 | | 1,054 | 1,054 | | | |
| 100025955 | QUEENSTOWN | MD | | 09/20/2018 | | 1,280 | | 137 | | | 137 | | 1,417 | 1,417 | | | |
| 100150763 | DURHAM | NC | | 05/07/2024 | | 890 | | (9) | | | (9) | | 881 | 881 | | | |
| 100140784 | DECATUR | GA | | 01/22/2024 | | 285 | | (30) | | | (30) | | 255 | 255 | | | |
| 100083790 | MANDEVILLE | LA | | 07/12/2022 | | 800 | | (25) | | | (25) | | 775 | 775 | | | |
| 100111437 | COVINGTON | GA | | 06/29/2023 | | 785 | | 192 | | | 192 | | 977 | 977 | | | |
| 100102834 | WESLEY CHAPEL | FL | | 06/22/2023 | | 573 | | (26) | | | (26) | | 547 | 547 | | | |
| 100150708 | PORT CHARLOTTE | FL | | 05/06/2024 | | 686 | | (18) | | | (18) | | 668 | 668 | | | |
| 100129643 | TROY | MI | | 09/29/2023 | | 716 | | (13) | | | (13) | | 703 | 703 | | | |
| 100161156 | SURPRISE | AZ | | 07/24/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100135295 | ASHEVILLE | NC | | 11/13/2023 | | 634 | | 1 | | | 1 | | 635 | 635 | | | |
| 100110261 | LANCASTER | PA | | 06/30/2023 | | 4,960 | | (87) | | | (87) | | 4,873 | 4,873 | | | |
| 100160107 | SACHSE | TX | | 07/17/2024 | | 229 | | (6) | | | (6) | | 223 | 223 | | | |
| 100141534 | KISSIMMEE | FL | | 01/30/2024 | | 273 | | (5) | | | (5) | | 268 | 268 | | | |
| 100160862 | DAYTON | OH | | 07/24/2024 | | 209 | | (7) | | | (7) | | 202 | 202 | | | |
| 100146936 | SALADO | TX | | 03/26/2024 | | 691 | | (5) | | | (5) | | 686 | 686 | | | |
| 100148490 | ESTERO | FL | | 04/12/2024 | | 752 | | (19) | | | (19) | | 733 | 733 | | | |
| 100107988 | FREDERICKSBURG | VA | | 05/25/2023 | | 1,212 | | (10) | | | (10) | | 1,202 | 1,202 | | | |
| 100133850 | CENTER CONWAY | NH | | 10/20/2023 | | 593 | | (10) | | | (10) | | 583 | 583 | | | |
| 100074252 | CRYSTAL LAKE | IL | | 12/09/2021 | | 3,791 | | (82) | | | (82) | | 3,709 | 3,709 | | | |
| 100148816 | JUPITER | FL | | 04/17/2024 | | 701 | | (19) | | | (19) | | 682 | 682 | | | |
| 100140124 | MERCED | CA | | 01/09/2024 | | 1,157 | | 2 | | | 2 | | 1,159 | 1,159 | | | |
| 100147217 | PATERSON | NJ | | 03/28/2024 | | 855 | | (19) | | | (19) | | 836 | 836 | | | |
| 100149752 | TUCSON | AZ | | 04/26/2024 | | 223 | | (5) | | | (5) | | 218 | 218 | | | |
| 100091310 | GOODLETTSVILLE | TN | | 01/13/2023 | | 774 | | (8) | | | (8) | | 766 | 766 | | | |
| 100025192 | SPRING VALLEY | CA | | 09/20/2018 | | 1,112 | | 64 | | | 64 | | 1,176 | 1,176 | | | |
| 100140243 | CAPE CORAL | FL | | 01/18/2024 | | 697 | | (12) | | | (12) | | 685 | 685 | | | |
| 100138088 | GERMANTOWN | MD | | 12/13/2023 | | 336 | | (7) | | | (7) | | 329 | 483 | | 154 | 154 |
| 100149473 | CLARKSVILLE | TN | | 04/24/2024 | | 746 | | (12) | | | (12) | | 734 | 734 | | | |
| 100131778 | ANTIOCH | TN | | 10/06/2023 | | 861 | | 17 | | | 17 | | 878 | 878 | | | |
| 100155911 | ATLANTA | GA | | 06/17/2024 | | 496 | | (10) | | | (10) | | 486 | 486 | | | |
| 100113451 | GLEN ALLEN | VA | | 06/29/2023 | | 3,830 | | 38 | | | 38 | | 3,868 | 3,868 | | | |
| 100159464 | HENDERSONVILLE | TN | | 07/15/2024 | | 224 | | (5) | | | (5) | | 219 | 219 | | | |
| 100087978 | GRASS VALLEY | CA | | 10/25/2022 | | 377 | | (15) | | | (15) | | 362 | 362 | | | |
| 100151337 | SAN FRANCISCO | CA | | 05/10/2024 | | 905 | | 35 | | | 35 | | 940 | 940 | | | |
| 100147925 | WESTON | TX | | 04/08/2024 | | 877 | | (2) | | | (2) | | 875 | 875 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160936 | PITTSBURGH | PA | | 07/24/2024 | | 245 | | (5) | | | (5) | | 240 | 240 | | | |
| 100067332 | PEABODY | MA | | 08/02/2021 | | 1,642 | | 46 | | | 46 | | 1,688 | 1,688 | | | |
| 100150896 | BRANDYWINE | MD | | 05/08/2024 | | 676 | | (16) | | | (16) | | 660 | 660 | | | |
| 100150096 | STATESVILLE | NC | | 06/14/2024 | | 671 | | (25) | | | (25) | | 646 | 646 | | | |
| 100129690 | CASA GRANDE | AZ | | 09/29/2023 | | 710 | | (12) | | | (12) | | 698 | 698 | | | |
| 100142588 | SARASOTA | FL | | 02/08/2024 | | 695 | | (18) | | | (18) | | 677 | 677 | | | |
| 100119357 | MELISSA | TX | | 07/31/2023 | | 792 | | (5) | | | (5) | | 787 | 787 | | | |
| 100151847 | THOUSAND PALMS | CA | | 05/10/2024 | | 606 | | (15) | | | (15) | | 591 | 591 | | | |
| 100136904 | ANNA | TX | | 11/27/2023 | | 656 | | (5) | | | (5) | | 651 | 651 | | | |
| 100127677 | MASTIC | NY | | 09/08/2023 | | 476 | | (9) | | | (9) | | 467 | 467 | | | |
| 100148974 | YORBA LINDA | CA | | 04/17/2024 | | 3,362 | | (104) | | | (104) | | 3,258 | 3,258 | | | |
| 100156853 | PHILADELPHIA | PA | | 06/27/2024 | | 615 | | (11) | | | (11) | | 604 | 604 | | | |
| 100132349 | PORT SAINT LUCIE | FL | | 11/03/2023 | | 1,230 | | 193 | | | 193 | | 1,423 | 1,423 | | | |
| 100107812 | WIMAUMA | FL | | 05/19/2023 | | 891 | | (7) | | | (7) | | 884 | 884 | | | |
| 100126983 | CLIFTON | NJ | | 08/30/2023 | | 1,369 | | 269 | | | 269 | | 1,638 | 1,638 | | | |
| 100140219 | WILLIS | TX | | 01/11/2024 | | 618 | | (11) | | | (11) | | 607 | 607 | | | |
| 100140159 | DURHAM | NC | | 01/09/2024 | | 1,024 | | 43 | | | 43 | | 1,067 | 1,067 | | | |
| 100136236 | LITTLE ELM | TX | | 11/20/2023 | | 734 | | 9 | | | 9 | | 743 | 743 | | | |
| 100025837 | ONTARIO | CA | | 09/20/2018 | | 938 | | 199 | | | 199 | | 1,137 | 1,137 | | | |
| 100108381 | TOMS RIVER TOWNSHIP | NJ | | 05/25/2023 | | 699 | | (19) | | | (19) | | 680 | 680 | | | |
| 100131994 | BENTONVILLE | AR | | 10/13/2023 | | 715 | | (12) | | | (12) | | 703 | 703 | | | |
| 100108181 | CAPE MAY COURT HOUSE | NJ | | 05/24/2023 | | 451 | | (13) | | | (13) | | 438 | 438 | | | |
| 100025961 | WEST COVINA | CA | | 09/20/2018 | | 1,554 | | 121 | | | 121 | | 1,675 | 1,675 | | | |
| 100138222 | PEMBROKE PINES | FL | | 12/14/2023 | | 599 | | (24) | | | (24) | | 575 | 575 | | | |
| 100114194 | WATSONVILLE | CA | | 06/29/2023 | | 1,474 | | 90 | | | 90 | | 1,564 | 1,564 | | | |
| 100159353 | WESTAMPTON | NJ | | 07/15/2024 | | 229 | | (5) | | | (5) | | 224 | 224 | | | |
| 100120020 | NAPLES | FL | | 08/11/2023 | | 461 | | (6) | | | (6) | | 455 | 455 | | | |
| 100156315 | MIAMI | FL | | 07/25/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100028955 | RENTON | WA | | 10/26/2018 | | 1,686 | | 72 | | | 72 | | 1,758 | 1,758 | | | |
| 100147002 | NAPLES | FL | | 03/27/2024 | | 744 | | (6) | | | (6) | | 738 | 738 | | | |
| 100136545 | MYRTLE BEACH | SC | | 11/20/2023 | | 714 | | 9 | | | 9 | | 723 | 723 | | | |
| 100065593 | SANTA FE | NM | | 07/28/2021 | | 1,615 | | (54) | | | (54) | | 1,561 | 1,561 | | | |
| 100146761 | LAKEWOOD | CO | | 03/20/2024 | | 8,941 | | 130 | | | 130 | | 9,071 | 9,071 | | | |
| 100109292 | PANAMA CITY | FL | | 06/12/2023 | | 1,212 | | (17) | | | (17) | | 1,195 | 1,195 | | | |
| 100136410 | RALEIGH | NC | | 11/20/2023 | | 638 | | 8 | | | 8 | | 646 | 646 | | | |
| 100082612 | LOS ANGELES | CA | | 04/14/2022 | | 1,301 | | (10) | | | (10) | | 1,291 | 1,291 | | | |
| 100115741 | LAWRENCEVILLE | GA | | 07/20/2023 | | 761 | | (4) | | | (4) | | 757 | 757 | | | |
| 100109619 | PALM BAY | FL | | 06/14/2023 | | 480 | | (23) | | | (23) | | 457 | 457 | | | |
| 100137661 | MIDVALE | UT | | 12/08/2023 | | 1,070 | | (11) | | | (11) | | 1,059 | 1,059 | | | |
| 100138338 | ANNA | TX | | 12/18/2023 | | 721 | | (2) | | | (2) | | 719 | 719 | | | |
| 100160504 | TAMPA | FL | | 07/19/2024 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100055262 | DOUGLAS | MA | | 03/23/2021 | | 755 | | (44) | | | (44) | | 711 | 711 | | | |
| 100140006 | MYRTLE BEACH | SC | | 01/09/2024 | | 2,049 | | 77 | | | 77 | | 2,126 | 2,126 | | | |
| 100043167 | SANTA FE SPRINGS | CA | | 05/28/2020 | | 915 | | 35 | | | 35 | | 950 | 950 | | | |
| 100076139 | MEARS | MI | | 01/07/2022 | | 1,385 | | (50) | | | (50) | | 1,335 | 1,335 | | | |
| 100138442 | LINCOLN | RI | | 12/19/2023 | | 581 | | (12) | | | (12) | | 569 | 569 | | | |
| 100100347 | SECAUCUS | NJ | | 04/27/2023 | | 1,229 | | 87 | | | 87 | | 1,316 | 1,316 | | | |
| 100091873 | STEPHENVILLE | TX | | 01/30/2023 | | 3,059 | | (117) | | | (117) | | 2,942 | 2,942 | | | |
| 100165427 | KANKAKEE | IL | | 08/29/2024 | | 208 | | (7) | | | (7) | | 201 | 201 | | | |
| 100100652 | RAINIER | WA | | 04/28/2023 | | 2,509 | | 30 | | | 30 | | 2,539 | 2,539 | | | |
| 100143929 | EL MONTE | CA | | 02/29/2024 | | 684 | | 6 | | | 6 | | 690 | 690 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160961 | ATLANTA | GA | | 07/24/2024 | | 25,972 | | (732) | | | (732) | | 25,240 | 25,240 | | | |
| 100148191 | KISSIMMEE | FL | | 04/12/2024 | | 35,246 | | (1,105) | | | (1,105) | | 34,141 | 34,141 | | | |
| 100148858 | GOODYEAR | AZ | | 04/17/2024 | | 650 | | (14) | | | (14) | | 636 | 636 | | | |
| 100131775 | ANTIOCH | TN | | 10/06/2023 | | 790 | | 27 | | | 27 | | 817 | 817 | | | |
| 100129548 | MERCED | CA | | 09/29/2023 | | 1,496 | | 63 | | | 63 | | 1,559 | 1,559 | | | |
| 100158802 | ALTON | TX | | 07/10/2024 | | 271 | | (7) | | | (7) | | 264 | 264 | | | |
| 100109582 | CHARLESTOWN | IN | | 06/14/2023 | | 1,681 | | (12) | | | (12) | | 1,669 | 1,669 | | | |
| 100023484 | RINGWOOD | NJ | | 09/04/2018 | | 1,711 | | (17) | | | (17) | | 1,694 | 1,694 | | | |
| 100133636 | EAST FALMOUTH | MA | | 10/23/2023 | | 675 | | 4 | | | 4 | | 679 | 679 | | | |
| 100138922 | HOUSTON | TX | | 12/21/2023 | | 628 | | (15) | | | (15) | | 613 | 613 | | | |
| 100135793 | MELISSA | TX | | 11/10/2023 | | 654 | | 7 | | | 7 | | 661 | 661 | | | |
| 100119273 | BAKERSFIELD | CA | | 07/31/2023 | | 1,094 | | (1) | | | (1) | | 1,093 | 1,093 | | | |
| 100148700 | SAINT SIMONS ISLAND | GA | | 04/17/2024 | | 571 | | (15) | | | (15) | | 556 | 556 | | | |
| 100142976 | TOMS RIVER | NJ | | 02/09/2024 | | 796 | | (9) | | | (9) | | 787 | 787 | | | |
| 100149608 | MABLETON | GA | | 04/26/2024 | | 674 | | (14) | | | (14) | | 660 | 660 | | | |
| 100137672 | GARDNER | MA | | 12/08/2023 | | 654 | | (1) | | | (1) | | 653 | 653 | | | |
| 100158712 | RALEIGH | NC | | 07/10/2024 | | 259 | | (1) | | | (1) | | 258 | 258 | | | |
| 100044184 | SAN PABLO | CA | | 08/19/2020 | | 3,229 | | 53 | | | 53 | | 3,282 | 3,282 | | | |
| 100146605 | BABYLON | NY | | 03/20/2024 | | 341 | | (30) | | | (30) | | 311 | 311 | | | |
| 100136803 | WATERBURY | CT | | 11/27/2023 | | 520 | | (10) | | | (10) | | 510 | 510 | | | |
| 100142943 | ANNA | TX | | 02/09/2024 | | 645 | | (17) | | | (17) | | 628 | 628 | | | |
| 100150964 | HUTTO | TX | | 05/08/2024 | | 609 | | (11) | | | (11) | | 598 | 598 | | | |
| 100129556 | MERCED | CA | | 09/29/2023 | | 973 | | 31 | | | 31 | | 1,004 | 1,004 | | | |
| 100151882 | WARSAW | IN | | 05/10/2024 | | 321 | | (14) | | | (14) | | 307 | 307 | | | |
| 100079942 | CYPRESS | TX | | 04/25/2022 | | 1,215 | | (67) | | | (67) | | 1,148 | 1,148 | | | |
| 100132692 | LAWRENCEVILLE | GA | | 11/03/2023 | | 641 | | | | | | | 641 | 641 | | | |
| 100152825 | CHICAGO | IL | | 05/22/2024 | | 358 | | 12 | | | 12 | | 370 | 370 | | | |
| 100142745 | BERLIN | MD | | 02/08/2024 | | 1,219 | | (33) | | | (33) | | 1,186 | 1,186 | | | |
| 100100790 | FORT WASHINGTON | MD | | 04/28/2023 | | 1,934 | | 97 | | | 97 | | 2,031 | 2,031 | | | |
| 100101553 | JENSEN BEACH | FL | | 04/26/2023 | | 887 | | (8) | | | (8) | | 879 | 879 | | | |
| 100133814 | AVONDALE | AZ | | 10/20/2023 | | 563 | | (2) | | | (2) | | 561 | 561 | | | |
| 100137447 | PENN VALLEY | CA | | 01/11/2024 | | 628 | | (9) | | | (9) | | 619 | 619 | | | |
| 100156397 | HENDERSON | NV | | 07/25/2024 | | 195 | | (17) | | | (17) | | 178 | 178 | | | |
| 100101537 | PANAMA CITY BEACH | FL | | 04/26/2023 | | 972 | | 26 | | | 26 | | 998 | 998 | | | |
| 100129842 | COLTON | CA | | 09/27/2023 | | 670 | | (17) | | | (17) | | 653 | 653 | | | |
| 100162771 | GLENDALE | AZ | | 08/12/2024 | | 248 | | (4) | | | (4) | | 244 | 244 | | | |
| 100158650 | WESTFIELD | IN | | 07/10/2024 | | 12,647 | | (325) | | | (325) | | 12,322 | 12,322 | | | |
| 100000222 | OAKLEY | CA | | 09/27/2016 | | 3,130 | | 375 | | | 375 | | 3,505 | 3,505 | | | |
| 100141383 | WINCHESTER | CA | | 01/30/2024 | | 688 | | (2) | | | (2) | | 686 | 686 | | | |
| 100014949 | SIMI VALLEY | CA | | 12/12/2017 | | 2,016 | | (20) | | | (20) | | 1,996 | 1,996 | | | |
| 100048262 | HUNTLEY | IL | | 11/20/2020 | | 1,702 | | (7) | | | (7) | | 1,695 | 1,695 | | | |
| 100148561 | VAN ALSTYNE | TX | | 04/12/2024 | | 749 | | (10) | | | (10) | | 739 | 739 | | | |
| 100147643 | LAS VEGAS | NV | | 04/04/2024 | | 763 | | (4) | | | (4) | | 759 | 759 | | | |
| 100161107 | MYRTLE BEACH | SC | | 07/24/2024 | | 307 | | 10 | | | 10 | | 317 | 317 | | | |
| 100148023 | SANTA MARIA | CA | | 04/10/2024 | | 2,814 | | (5) | | | (5) | | 2,809 | 2,809 | | | |
| 100161406 | ATLANTIC BEACH | NC | | 07/26/2024 | | 456 | | (9) | | | (9) | | 447 | 447 | | | |
| 100150490 | KREMMLING | CO | | 05/03/2024 | | 736 | | (14) | | | (14) | | 722 | 722 | | | |
| 100157990 | GATLINBURG | TN | | 07/09/2024 | | 448 | | (9) | | | (9) | | 439 | 439 | | | |
| 100133649 | BARTLETT | NH | | 10/23/2023 | | 708 | | (1) | | | (1) | | 707 | 707 | | | |
| 100139275 | HUNTSVILLE | AL | | 12/28/2023 | | 582 | | (11) | | | (11) | | 571 | 571 | | | |
| 100147934 | NORTH LAS VEGAS | NV | | 04/08/2024 | | 1,053 | | 51 | | | 51 | | 1,104 | 1,104 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100153908 | VACAVILLE | CA | | 06/05/2024 | | 596 | | (8) | | | (8) | | 588 | 588 | | | |
| 100147006 | WOODLAKE | CA | | 03/27/2024 | | 649 | | (16) | | | (16) | | 633 | 633 | | | |
| 100139159 | HESPERIA | CA | | 12/28/2023 | | 427 | | (10) | | | (10) | | 417 | 417 | | | |
| 100144636 | WENDELL | NC | | 03/13/2024 | | 975 | | 36 | | | 36 | | 1,011 | 1,011 | | | |
| 100149475 | PINEVILLE | NC | | 04/24/2024 | | 714 | | (20) | | | (20) | | 694 | 694 | | | |
| 100116057 | LAS VEGAS | NV | | 07/20/2023 | | 702 | | (15) | | | (15) | | 687 | 687 | | | |
| 100119661 | DADE CITY | FL | | 08/08/2023 | | 679 | | (12) | | | (12) | | 667 | 667 | | | |
| 100155914 | ATLANTA | GA | | 06/17/2024 | | 459 | | (12) | | | (12) | | 447 | 447 | | | |
| 100151126 | STOCKTON | CA | | 05/08/2024 | | 683 | | (15) | | | (15) | | 668 | 668 | | | |
| 100137104 | LILBURN | GA | | 11/28/2023 | | 733 | | 9 | | | 9 | | 742 | 742 | | | |
| 100148116 | EL DORADO HILLS | CA | | 04/10/2024 | | 826 | | (5) | | | (5) | | 821 | 821 | | | |
| 100160908 | TUCSON | AZ | | 07/24/2024 | | 221 | | (4) | | | (4) | | 217 | 217 | | | |
| 100119102 | SAN LEANDRO | CA | | 07/28/2023 | | 1,396 | | 328 | | | 328 | | 1,724 | 1,724 | | | |
| 100148099 | HUTTO | TX | | 04/10/2024 | | 825 | | | | | | | 825 | 825 | | | |
| 100137582 | DURHAM | NC | | 12/08/2023 | | 703 | | (10) | | | (10) | | 693 | 693 | | | |
| 100111119 | RANCHO CUCAMONGA | CA | | 06/29/2023 | | 1,185 | | 450 | | | 450 | | 1,635 | 1,635 | | | |
| 100066199 | WEST SACRAMENTO | CA | | 08/02/2021 | | 2,222 | | (24) | | | (24) | | 2,198 | 2,198 | | | |
| 100053665 | HURRICANE | UT | | 03/23/2021 | | 1,361 | | (43) | | | (43) | | 1,318 | 1,318 | | | |
| 100149899 | GARNER | NC | | 04/29/2024 | | 604 | | (25) | | | (25) | | 579 | 579 | | | |
| 100143144 | BLUFF DALE | TX | | 02/16/2024 | | 693 | | (20) | | | (20) | | 673 | 673 | | | |
| 100158931 | SPRING | TX | | 07/12/2024 | | 459 | | (9) | | | (9) | | 450 | 450 | | | |
| 100164497 | SEVIERVILLE | TN | | 08/21/2024 | | 246 | | (4) | | | (4) | | 242 | 242 | | | |
| 100100633 | MIAMI | FL | | 04/27/2023 | | 547 | | (34) | | | (34) | | 513 | 513 | | | |
| 100128514 | HENDERSONVILLE | TN | | 09/15/2023 | | 369 | | (23) | | | (23) | | 346 | 346 | | | |
| 100165697 | ASHBURN | VA | | 08/29/2024 | | 190 | | (6) | | | (6) | | 184 | 184 | | | |
| 100101847 | FONTANA | CA | | 04/06/2023 | | 391 | | (6) | | | (6) | | 385 | 385 | | | |
| 100136751 | GREELEY | CO | | 11/27/2023 | | 630 | | (13) | | | (13) | | 617 | 617 | | | |
| 100147091 | TRACY | CA | | 03/28/2024 | | 950 | | (5) | | | (5) | | 945 | 945 | | | |
| 100137533 | VENTNOR CITY | NJ | | 12/08/2023 | | 2,245 | | (32) | | | (32) | | 2,213 | 2,213 | | | |
| 100115375 | CHICAGO | IL | | 07/17/2023 | | 1,180 | | (38) | | | (38) | | 1,142 | 1,142 | | | |
| 100137211 | KISSIMMEE | FL | | 11/28/2023 | | 557 | | 6 | | | 6 | | 563 | 563 | | | |
| 100154616 | COLORADO SPRINGS | CO | | 06/14/2024 | | 510 | | (10) | | | (10) | | 500 | 500 | | | |
| 100161008 | VENICE | FL | | 07/24/2024 | | 447 | | (14) | | | (14) | | 433 | 433 | | | |
| 100135240 | WASHINGTON | UT | | 11/08/2023 | | 739 | | 2 | | | 2 | | 741 | 741 | | | |
| 100156804 | ATLANTA | GA | | 06/27/2024 | | 433 | | (7) | | | (7) | | 426 | 426 | | | |
| 100028779 | VAN NUYS | CA | | 10/26/2018 | | 1,335 | | 47 | | | 47 | | 1,382 | 1,382 | | | |
| 100153312 | PENSACOLA | FL | | 05/30/2024 | | 678 | | (14) | | | (14) | | 664 | 664 | | | |
| 100160882 | OAKLAND | TN | | 07/24/2024 | | 235 | | (7) | | | (7) | | 228 | 228 | | | |
| 100024914 | SOUTH JORDAN | UT | | 09/20/2018 | | 1,251 | | 73 | | | 73 | | 1,324 | 1,324 | | | |
| 100117688 | CLERMONT | FL | | 07/20/2023 | | 1,110 | | 77 | | | 77 | | 1,187 | 1,187 | | | |
| 100025871 | PICO RIVERA | CA | | 09/20/2018 | | 1,366 | | 225 | | | 225 | | 1,591 | 1,591 | | | |
| 100129534 | BIG BEAR LAKE | CA | | 09/29/2023 | | 715 | | (13) | | | (13) | | 702 | 702 | | | |
| 100146930 | CLOVIS | CA | | 03/26/2024 | | 1,805 | | (51) | | | (51) | | 1,754 | 1,754 | | | |
| 100153702 | LIVE OAK | TX | | 05/31/2024 | | 1,430 | | (53) | | | (53) | | 1,377 | 1,377 | | | |
| 100101840 | CONROE | TX | | 04/06/2023 | | 2,187 | | (157) | | | (157) | | 2,030 | 2,030 | | | |
| 100109188 | CHARLOTTE | NC | | 07/21/2023 | | 698 | | (33) | | | (33) | | 665 | 665 | | | |
| 100127966 | GALLATIN | TN | | 09/08/2023 | | 895 | | 29 | | | 29 | | 924 | 924 | | | |
| 100114539 | PROVIDENCE | RI | | 06/29/2023 | | 547 | | (23) | | | (23) | | 524 | 524 | | | |
| 100158903 | CHAMPION | PA | | 07/12/2024 | | 447 | | (13) | | | (13) | | 434 | 434 | | | |
| 100155280 | SANTA FE | NM | | 07/19/2024 | | 379 | | (28) | | | (28) | | 351 | 351 | | | |
| 100146626 | MIDLOTHIAN | VA | | 03/20/2024 | | 513 | | (16) | | | (16) | | 497 | 497 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152497 | CLAYTON | GA | | 05/16/2024 | | 598 | | (14) | | | (14) | | 584 | 584 | | | |
| 100108921 | PORT SAINT JOE | FL | | 05/31/2023 | | 629 | | (31) | | | (31) | | 598 | 598 | | | |
| 100115769 | BRADENTON | FL | | 07/20/2023 | | 3,042 | | (52) | | | (52) | | 2,990 | 2,990 | | | |
| 100137958 | WEST PALM BEACH | FL | | 12/13/2023 | | 609 | | 8 | | | 8 | | 617 | 617 | | | |
| 100148227 | MCGAHEYSVILLE | VA | | 04/12/2024 | | 743 | | (15) | | | (15) | | 728 | 728 | | | |
| 100143214 | LA PLATA | MD | | 02/16/2024 | | 861 | | (2) | | | (2) | | 859 | 859 | | | |
| 100144286 | NEWTON | NJ | | 03/07/2024 | | 568 | | (9) | | | (9) | | 559 | 559 | | | |
| 100135770 | FARMINGTON | MN | | 11/10/2023 | | 702 | | | | | | | 702 | 702 | | | |
| 100152362 | ROUND ROCK | TX | | 05/17/2024 | | 450 | | (7) | | | (7) | | 443 | 443 | | | |
| 100118089 | HAINES CITY | FL | | 07/20/2023 | | 483 | | (7) | | | (7) | | 476 | 476 | | | |
| 100142750 | PORT SAINT LUCIE | FL | | 02/08/2024 | | 692 | | (5) | | | (5) | | 687 | 687 | | | |
| 100043832 | ALHAMBRA | CA | | 08/19/2020 | | 1,139 | | (86) | | | (86) | | 1,053 | 1,053 | | | |
| 100154617 | RIALTO | CA | | 06/14/2024 | | 421 | | (21) | | | (21) | | 400 | 400 | | | |
| 100025496 | SAN DIEGO | CA | | 09/20/2018 | | 1,089 | | 229 | | | 229 | | 1,318 | 1,318 | | | |
| 100118163 | DORAL | FL | | 07/20/2023 | | 760 | | (25) | | | (25) | | 735 | 735 | | | |
| 100159601 | HONOLULU | HI | | 07/15/2024 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100144081 | LAS VEGAS | NV | | 03/07/2024 | | 936 | | (1) | | | (1) | | 935 | 935 | | | |
| 100131975 | GILBERT | AZ | | 10/13/2023 | | 707 | | (14) | | | (14) | | 693 | 693 | | | |
| 100000218 | PLANTATION | FL | | 09/27/2016 | | 3,914 | | 13 | | | 13 | | 3,927 | 3,927 | | | |
| 100091261 | INDIO | CA | | 01/31/2023 | | 520 | | (24) | | | (24) | | 496 | 496 | | | |
| 100132484 | LOGANVILLE | GA | | 11/03/2023 | | 630 | | (15) | | | (15) | | 615 | 615 | | | |
| 100162809 | CARMEL | IN | | 08/12/2024 | | 201 | | (5) | | | (5) | | 196 | 196 | | | |
| 100025942 | NORWALK | CA | | 09/20/2018 | | 1,148 | | 87 | | | 87 | | 1,235 | 1,235 | | | |
| 100156515 | AUSTIN | TX | | 06/24/2024 | | 470 | | (9) | | | (9) | | 461 | 461 | | | |
| 100140269 | DURHAM | NC | | 01/18/2024 | | 651 | | (15) | | | (15) | | 636 | 636 | | | |
| 100138167 | CATONSVILLE | MD | | 12/14/2023 | | 863 | | (9) | | | (9) | | 854 | 854 | | | |
| 100029665 | MODESTO | CA | | 10/26/2018 | | 957 | | 180 | | | 180 | | 1,137 | 1,137 | | | |
| 100142956 | DOUGLASVILLE | GA | | 02/09/2024 | | 469 | | (8) | | | (8) | | 461 | 461 | | | |
| 100147498 | LAKE MARY | FL | | 04/03/2024 | | 682 | | (14) | | | (14) | | 668 | 668 | | | |
| 100043570 | SAUGUS | MA | | 08/13/2020 | | 714 | | (48) | | | (48) | | 666 | 666 | | | |
| 100151328 | SAVANNAH | GA | | 05/10/2024 | | 694 | | (19) | | | (19) | | 675 | 675 | | | |
| 100143239 | SPARKS | NV | | 02/16/2024 | | 586 | | 8 | | | 8 | | 594 | 594 | | | |
| 100142950 | MURFREESBORO | TN | | 02/09/2024 | | 670 | | (5) | | | (5) | | 665 | 665 | | | |
| 100030844 | PASADENA | CA | | 04/09/2019 | | 1,031 | | 165 | | | 165 | | 1,196 | 1,196 | | | |
| 100103697 | EASTON | MD | | 05/08/2023 | | 557 | | (22) | | | (22) | | 535 | 535 | | | |
| 100136301 | SEASIDE HEIGHTS | NJ | | 11/20/2023 | | 631 | | 11 | | | 11 | | 642 | 642 | | | |
| 100132039 | SUWANEE | GA | | 10/13/2023 | | 765 | | (1) | | | (1) | | 764 | 764 | | | |
| 100116233 | NEWARK | NJ | | 07/20/2023 | | 860 | | 32 | | | 32 | | 892 | 892 | | | |
| 100151341 | SAN FRANCISCO | CA | | 05/10/2024 | | 1,036 | | 58 | | | 58 | | 1,094 | 1,094 | | | |
| 100148790 | GREENSBORO | NC | | 04/17/2024 | | 964 | | 42 | | | 42 | | 1,006 | 1,006 | | | |
| 100140127 | MERCED | CA | | 01/09/2024 | | 860 | | 6 | | | 6 | | 866 | 866 | | | |
| 100134785 | VICTORVILLE | CA | | 10/30/2023 | | 656 | | (15) | | | (15) | | 641 | 641 | | | |
| 100083824 | LARGO | FL | | 07/12/2022 | | 704 | | (34) | | | (34) | | 670 | 670 | | | |
| 100114990 | DENTON | TX | | 07/14/2023 | | 2,581 | | 18 | | | 18 | | 2,599 | 2,599 | | | |
| 100090976 | LOS ANGELES | CA | | 01/31/2023 | | 696 | | (20) | | | (20) | | 676 | 676 | | | |
| 100083991 | HOMESTEAD | FL | | 07/12/2022 | | 888 | | (12) | | | (12) | | 876 | 876 | | | |
| 100114524 | PHILADELPHIA | PA | | 06/29/2023 | | 563 | | (27) | | | (27) | | 536 | 536 | | | |
| 100153598 | NEW ALBANY | IN | | 05/31/2024 | | 619 | | (13) | | | (13) | | 606 | 606 | | | |
| 100154177 | BUCKEYE | AZ | | 07/11/2024 | | 251 | | (4) | | | (4) | | 247 | 247 | | | |
| 100115421 | ORMOND BEACH | FL | | 07/17/2023 | | 3,128 | | (13) | | | (13) | | 3,115 | 3,115 | | | |
| 100148059 | MCKINNEY | TX | | 04/10/2024 | | 553 | | (11) | | | (11) | | 542 | 542 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100030687 | MANALAPAN | NJ | | 04/09/2019 | | 1,079 | | 150 | | | 150 | | 1,229 | 1,229 | | | |
| 100127982 | DURHAM | NC | | 09/08/2023 | | 731 | | (6) | | | (6) | | 725 | 725 | | | |
| 100065773 | CHARLESTON | SC | | 07/28/2021 | | 1,577 | | (42) | | | (42) | | 1,535 | 1,535 | | | |
| 100143880 | ATASCADERO | CA | | 03/06/2024 | | 716 | | (14) | | | (14) | | 702 | 702 | | | |
| 100135594 | WESTON | FL | | 11/09/2023 | | 668 | | (15) | | | (15) | | 653 | 653 | | | |
| 100120506 | FOREST HILL | MD | | 08/18/2023 | | 577 | | (28) | | | (28) | | 549 | 549 | | | |
| 100132630 | PUYALLUP | WA | | 11/03/2023 | | 747 | | 18 | | | 18 | | 765 | 765 | | | |
| 100116136 | FRAZIER PARK AREA | CA | | 07/20/2023 | | 1,181 | | 172 | | | 172 | | 1,353 | 1,353 | | | |
| 100143290 | HARRISBURG | NC | | 02/16/2024 | | 686 | | (16) | | | (16) | | 670 | 670 | | | |
| 100142638 | EVANS | GA | | 02/08/2024 | | 2,362 | | (27) | | | (27) | | 2,335 | 2,335 | | | |
| 100140179 | BOCA RATON | FL | | 01/11/2024 | | 273 | | (5) | | | (5) | | 268 | 268 | | | |
| 100109354 | VENICE | FL | | 06/12/2023 | | 826 | | (16) | | | (16) | | 810 | 810 | | | |
| 100152203 | LAS VEGAS | NV | | 05/17/2024 | | 678 | | (4) | | | (4) | | 674 | 674 | | | |
| 100078053 | WINTER PARK | FL | | 01/21/2022 | | 1,019 | | (15) | | | (15) | | 1,004 | 1,004 | | | |
| 100131591 | KISSIMMEE | FL | | 10/06/2023 | | 706 | | 9 | | | 9 | | 715 | 715 | | | |
| 100120752 | CUMMING | GA | | 08/25/2023 | | 756 | | 4 | | | 4 | | 760 | 760 | | | |
| 100141941 | BROOKLYN | NY | | 02/29/2024 | | 653 | | (13) | | | (13) | | 640 | 640 | | | |
| 100161824 | FRANKLIN PARK | IL | | 07/31/2024 | | 447 | | (11) | | | (11) | | 436 | 436 | | | |
| 100153283 | LAND O LAKES | FL | | 05/30/2024 | | 817 | | 13 | | | 13 | | 830 | 830 | | | |
| 100109687 | GILROY | CA | | 06/16/2023 | | 682 | | (16) | | | (16) | | 666 | 666 | | | |
| 100147903 | SPOKANE | WA | | 04/08/2024 | | 1,025 | | 54 | | | 54 | | 1,079 | 1,079 | | | |
| 100159194 | WINTER GARDEN | FL | | 07/15/2024 | | 403 | | (12) | | | (12) | | 391 | 391 | | | |
| 100151630 | ROWLETT | TX | | 05/10/2024 | | 672 | | (12) | | | (12) | | 660 | 660 | | | |
| 100115473 | MIDDLEBURG | FL | | 07/17/2023 | | 514 | | (6) | | | (6) | | 508 | 508 | | | |
| 100158607 | LONGWOOD | FL | | 07/10/2024 | | 7,212 | | (93) | | | (93) | | 7,119 | 7,119 | | | |
| 100099987 | TROUTDALE | OR | | 03/28/2023 | | 815 | | 16 | | | 16 | | 831 | 831 | | | |
| 100137637 | DENTON | TX | | 12/08/2023 | | 1,078 | | 38 | | | 38 | | 1,116 | 1,116 | | | |
| 100164751 | GREEN VALLEY | AZ | | 08/26/2024 | | 226 | | (7) | | | (7) | | 219 | 219 | | | |
| 100155886 | FATE | TX | | 06/17/2024 | | 445 | | (7) | | | (7) | | 438 | 438 | | | |
| 100109192 | HOUSTON | TX | | 07/21/2023 | | 798 | | (47) | | | (47) | | 751 | 751 | | | |
| 100129249 | HOUSTON | TX | | 11/03/2023 | | 667 | | (12) | | | (12) | | 655 | 655 | | | |
| 100120853 | LITCHFIELD PARK | AZ | | 08/25/2023 | | 2,751 | | 15 | | | 15 | | 2,766 | 2,766 | | | |
| 100150113 | SCHAUMBURG | IL | | 06/14/2024 | | 1,021 | | (33) | | | (33) | | 988 | 988 | | | |
| 100141297 | NAPERVILLE | IL | | 01/30/2024 | | 576 | | (11) | | | (11) | | 565 | 565 | | | |
| 100118104 | WALL TOWNSHIP | NJ | | 07/20/2023 | | 371 | | (22) | | | (22) | | 349 | 349 | | | |
| 100150814 | CARY | NC | | 05/08/2024 | | 496 | | (9) | | | (9) | | 487 | 487 | | | |
| 100131936 | SUWANEE | GA | | 10/13/2023 | | 855 | | 27 | | | 27 | | 882 | 882 | | | |
| 100152590 | HOUSTON | TX | | 05/17/2024 | | 10,781 | | 15 | | | 15 | | 10,796 | 10,796 | | | |
| 100153674 | GARLAND | TX | | 05/31/2024 | | 587 | | (37) | | | (37) | | 550 | 550 | | | |
| 100149110 | DALLAS | TX | | 04/22/2024 | | 833 | | (37) | | | (37) | | 796 | 796 | | | |
| 100120266 | CHATTANOOGA | TN | | 08/18/2023 | | 698 | | (11) | | | (11) | | 687 | 687 | | | |
| 100156554 | KANAB | UT | | 06/24/2024 | | 505 | | (1) | | | (1) | | 504 | 504 | | | |
| 100103524 | HOUSTON | TX | | 05/08/2023 | | 680 | | (14) | | | (14) | | 666 | 666 | | | |
| 100115040 | MALAKOFF | TX | | 07/14/2023 | | 1,159 | | (1) | | | (1) | | 1,158 | 1,158 | | | |
| 100158587 | LONG POND | PA | | 07/10/2024 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100159378 | BUFORD | GA | | 07/15/2024 | | 201 | | (7) | | | (7) | | 194 | 194 | | | |
| 100000617 | MIAMI | FL | | 09/27/2016 | | 1,015 | | 69 | | | 69 | | 1,084 | 1,084 | | | |
| 100120637 | RICHMOND | TX | | 08/21/2023 | | 9,145 | | (230) | | | (230) | | 8,915 | 8,915 | | | |
| 100129719 | LEANDER | TX | | 09/29/2023 | | 741 | | (8) | | | (8) | | 733 | 733 | | | |
| 100155078 | ATLANTA | GA | | 07/19/2024 | | 339 | | (9) | | | (9) | | 330 | 330 | | | |
| 100150728 | CLEVELAND | OH | | 05/06/2024 | | 676 | | (12) | | | (12) | | 664 | 664 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151259 | FRESNO | CA | | 05/10/2024 | | 892 | | (15) | | | (15) | | 877 | 877 | | | |
| 100013067 | SAN FERNANDO | CA | | 05/25/2017 | | 678 | | 147 | | | 147 | | 825 | 825 | | | |
| 100027777 | PRIOR LAKE | MN | | 10/26/2018 | | 1,017 | | 198 | | | 198 | | 1,215 | 1,215 | | | |
| 100120167 | GALENA | OH | | 08/14/2023 | | 715 | | (17) | | | (17) | | 698 | 698 | | | |
| 100099674 | DAVENPORT | FL | | 04/06/2023 | | 719 | | (3) | | | (3) | | 716 | 716 | | | |
| 100110572 | FOLSOM | CA | | 06/30/2023 | | 1,870 | | (3) | | | (3) | | 1,867 | 1,867 | | | |
| 100143978 | FISHERS | IN | | 02/29/2024 | | 819 | | (31) | | | (31) | | 788 | 788 | | | |
| 100061830 | WHEATON | IL | | 07/01/2021 | | 2,326 | | (21) | | | (21) | | 2,305 | 2,305 | | | |
| 100102700 | KATY | TX | | 06/22/2023 | | 733 | | (41) | | | (41) | | 692 | 692 | | | |
| 100142733 | OCEAN CITY | MD | | 02/08/2024 | | 756 | | (12) | | | (12) | | 744 | 744 | | | |
| 100153302 | AVONDALE | AZ | | 05/30/2024 | | 857 | | 22 | | | 22 | | 879 | 879 | | | |
| 100146978 | DENVER | CO | | 03/26/2024 | | 693 | | (12) | | | (12) | | 681 | 681 | | | |
| 100102102 | WALDORF | MD | | 04/14/2023 | | 485 | | (27) | | | (27) | | 458 | 458 | | | |
| 100148630 | SPANISH FORK | UT | | 05/15/2024 | | 490 | | (22) | | | (22) | | 468 | 468 | | | |
| 100028297 | YONKERS | NY | | 10/26/2018 | | 1,150 | | 182 | | | 182 | | 1,332 | 1,332 | | | |
| 100165453 | MONTICELLO | MN | | 08/29/2024 | | 248 | | (4) | | | (4) | | 244 | 244 | | | |
| 100115386 | MESA | AZ | | 07/17/2023 | | 481 | | (27) | | | (27) | | 454 | 454 | | | |
| 100148736 | MCKINNEY | TX | | 04/17/2024 | | 712 | | (14) | | | (14) | | 698 | 698 | | | |
| 100148563 | NAPERVILLE | IL | | 04/12/2024 | | 675 | | (17) | | | (17) | | 658 | 658 | | | |
| 100127984 | ANTIOCH | TN | | 09/08/2023 | | 1,509 | | 53 | | | 53 | | 1,562 | 1,562 | | | |
| 100142699 | ARGYLE | TX | | 02/08/2024 | | 858 | | (1) | | | (1) | | 857 | 857 | | | |
| 100116008 | VISTA | CA | | 07/20/2023 | | 743 | | (19) | | | (19) | | 724 | 724 | | | |
| 100141205 | ZEPHYRHILLS | FL | | 01/30/2024 | | 650 | | (4) | | | (4) | | 646 | 646 | | | |
| 100130274 | GOODYEAR | AZ | | 09/28/2023 | | 422 | | (9) | | | (9) | | 413 | 413 | | | |
| 100158598 | CHARLOTTE | NC | | 07/10/2024 | | 530 | | 1 | | | 1 | | 531 | 531 | | | |
| 100076687 | EVERETT | WA | | 12/16/2021 | | 1,378 | | (78) | | | (78) | | 1,300 | 1,300 | | | |
| 100065762 | ANN ARBOR | MI | | 07/28/2021 | | 1,661 | | (39) | | | (39) | | 1,622 | 1,622 | | | |
| 100161509 | LAS VEGAS | NV | | 07/30/2024 | | 442 | | (13) | | | (13) | | 429 | 429 | | | |
| 100140130 | LOGANVILLE | GA | | 01/09/2024 | | 1,011 | | 43 | | | 43 | | 1,054 | 1,054 | | | |
| 100101527 | MCKINNEY | TX | | 04/26/2023 | | 1,004 | | 25 | | | 25 | | 1,029 | 1,029 | | | |
| 100137232 | CASA GRANDE | AZ | | 11/29/2023 | | 1,112 | | (16) | | | (16) | | 1,096 | 1,096 | | | |
| 100143718 | MANASSAS | VA | | 02/26/2024 | | 670 | | (36) | | | (36) | | 634 | 634 | | | |
| 100120513 | LOS ANGELES | CA | | 08/18/2023 | | 710 | | (16) | | | (16) | | 694 | 694 | | | |
| 100133707 | MURFREESBORO | TN | | 10/23/2023 | | 1,005 | | 62 | | | 62 | | 1,067 | 1,067 | | | |
| 100150128 | MOUNT PLEASANT | SC | | 06/14/2024 | | 423 | | (6) | | | (6) | | 417 | 417 | | | |
| 100142795 | APEX | NC | | 02/08/2024 | | 761 | | (15) | | | (15) | | 746 | 746 | | | |
| 100015806 | SAN JOSE | CA | | 02/27/2018 | | 1,854 | | 18 | | | 18 | | 1,872 | 1,872 | | | |
| 100151223 | VANCOUVER | WA | | 05/10/2024 | | 1,012 | | 57 | | | 57 | | 1,069 | 1,069 | | | |
| 100060133 | WASHINGTON | DC | | 06/25/2021 | | 1,644 | | (25) | | | (25) | | 1,619 | 1,619 | | | |
| 100159267 | FORT WORTH | TX | | 07/15/2024 | | 234 | | (5) | | | (5) | | 229 | 229 | | | |
| 100138138 | WHITTIER | NC | | 12/14/2023 | | 434 | | (12) | | | (12) | | 422 | 422 | | | |
| 100076486 | MIAMI | FL | | 12/21/2021 | | 1,296 | | (118) | | | (118) | | 1,178 | 1,178 | | | |
| 100159421 | FREDERICK | MD | | 07/15/2024 | | 206 | | (6) | | | (6) | | 200 | 200 | | | |
| 100100413 | DANBURY | CT | | 04/27/2023 | | 1,385 | | 38 | | | 38 | | 1,423 | 1,423 | | | |
| 100129448 | KANNAPOLIS | NC | | 09/29/2023 | | 727 | | (16) | | | (16) | | 711 | 711 | | | |
| 100110664 | PRINEVILLE | OR | | 06/30/2023 | | 979 | | 38 | | | 38 | | 1,017 | 1,017 | | | |
| 100138110 | ROCKVILLE | MD | | 12/14/2023 | | 598 | | (11) | | | (11) | | 587 | 587 | | | |
| 100142613 | CARSON CITY | NV | | 02/08/2024 | | 1,083 | | 47 | | | 47 | | 1,130 | 1,130 | | | |
| 100144065 | TWIN FALLS | ID | | 03/07/2024 | | 697 | | (14) | | | (14) | | 683 | 683 | | | |
| 100028902 | OAKLEY | CA | | 10/26/2018 | | 847 | | 124 | | | 124 | | 971 | 971 | | | |
| 100024145 | VANCOUVER | WA | | 09/10/2018 | | 1,658 | | (31) | | | (31) | | 1,627 | 1,627 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148606 | ANNA | TX | | 04/12/2024 | | 765 | | (3) | | | (3) | | 762 | 762 | | | |
| 100017043 | DEMAREST | NJ | | 05/16/2018 | | 1,611 | | (42) | | | (42) | | 1,569 | 1,569 | | | |
| 100158486 | ANTHONY | FL | | 07/10/2024 | | 670 | | (27) | | | (27) | | 643 | 643 | | | |
| 100115385 | NORTH LAUDERDALE | FL | | 07/17/2023 | | 695 | | (8) | | | (8) | | 687 | 687 | | | |
| 100101808 | MAPLEWOOD | NJ | | 03/31/2023 | | 601 | | (25) | | | (25) | | 576 | 576 | | | |
| 100080195 | NORTH BAY VILLAGE | FL | | 02/25/2022 | | 1,286 | | (6) | | | (6) | | 1,280 | 1,280 | | | |
| 100144608 | WINTER GARDEN | FL | | 03/13/2024 | | 745 | | (12) | | | (12) | | 733 | 733 | | | |
| 100144630 | WINTER GARDEN | FL | | 03/13/2024 | | 745 | | (12) | | | (12) | | 733 | 733 | | | |
| 100108242 | PORTLAND | OR | | 05/24/2023 | | 531 | | (21) | | | (21) | | 510 | 510 | | | |
| 100158761 | DURHAM | NC | | 07/10/2024 | | 251 | | (3) | | | (3) | | 248 | 248 | | | |
| 100158750 | CHARLOTTE | NC | | 07/10/2024 | | 222 | | (6) | | | (6) | | 216 | 216 | | | |
| 100079807 | JACKSONVILLE | FL | | 04/08/2022 | | 1,007 | | (74) | | | (74) | | 933 | 933 | | | |
| 100080378 | FRESNO | CA | | 04/14/2022 | | 3,090 | | 7 | | | 7 | | 3,097 | 3,097 | | | |
| 100138302 | DAWSONVILLE | GA | | 12/18/2023 | | 641 | | 4 | | | 4 | | 645 | 645 | | | |
| 100154585 | GREENVILLE | TX | | 06/14/2024 | | 410 | | (27) | | | (27) | | 383 | 383 | | | |
| 100133796 | BEAUMONT | CA | | 10/20/2023 | | 736 | | (6) | | | (6) | | 730 | 730 | | | |
| 100149419 | NAPERVILLE | IL | | 04/24/2024 | | 722 | | (11) | | | (11) | | 711 | 711 | | | |
| 100144373 | BONITA SPRINGS | FL | | 03/07/2024 | | 760 | | (14) | | | (14) | | 746 | 746 | | | |
| 100120005 | HERMITAGE | TN | | 08/11/2023 | | 714 | | (16) | | | (16) | | 698 | 698 | | | |
| 100149655 | ANNA | TX | | 04/26/2024 | | 740 | | (12) | | | (12) | | 728 | 728 | | | |
| 100136309 | SACRAMENTO | CA | | 11/20/2023 | | 709 | | 3 | | | 3 | | 712 | 712 | | | |
| 100101517 | RENO | NV | | 04/26/2023 | | 1,164 | | 75 | | | 75 | | 1,239 | 1,239 | | | |
| 100165419 | SPRING | TX | | 08/29/2024 | | 282 | | | | | | | 282 | 282 | | | |
| 100144185 | AUSTIN | TX | | 03/07/2024 | | 1,170 | | 20 | | | 20 | | 1,190 | 1,190 | | | |
| 100115941 | JACKSONVILLE | FL | | 07/20/2023 | | 719 | | (6) | | | (6) | | 713 | 713 | | | |
| 100152406 | MIDLOTHIAN | VA | | 05/17/2024 | | 1,279 | | (19) | | | (19) | | 1,260 | 1,260 | | | |
| 100148859 | RALEIGH | NC | | 04/17/2024 | | 765 | | (8) | | | (8) | | 757 | 757 | | | |
| 100152501 | EDMOND | OK | | 05/17/2024 | | 2,288 | | 4 | | | 4 | | 2,292 | 2,292 | | | |
| 100118710 | SPARTANBURG | SC | | 07/25/2023 | | 627 | | (20) | | | (20) | | 607 | 607 | | | |
| 100144043 | KUNA | ID | | 03/07/2024 | | 679 | | (11) | | | (11) | | 668 | 668 | | | |
| 100152445 | LAS VEGAS | NV | | 05/17/2024 | | 670 | | (5) | | | (5) | | 665 | 665 | | | |
| 100115296 | THORNTON | CO | | 07/17/2023 | | 1,510 | | 13 | | | 13 | | 1,523 | 1,523 | | | |
| 100163013 | PALMYRA | PA | | 08/13/2024 | | 257 | | (4) | | | (4) | | 253 | 253 | | | |
| 100029237 | CARBONDALE | CO | | 10/26/2018 | | 2,056 | | 334 | | | 334 | | 2,390 | 2,390 | | | |
| 100099638 | PALM CITY | FL | | 04/06/2023 | | 717 | | | | | | | 717 | 717 | | | |
| 100159350 | FREDERICK | MD | | 07/15/2024 | | 297 | | 4 | | | 4 | | 301 | 301 | | | |
| 100079994 | MECHANICSVILLE | VA | | 04/25/2022 | | 2,213 | | (24) | | | (24) | | 2,189 | 2,189 | | | |
| 100148015 | WINTER GARDEN | FL | | 04/10/2024 | | 745 | | (12) | | | (12) | | 733 | 733 | | | |
| 100088956 | SCOTTSDALE | AZ | | 11/15/2022 | | 615 | | (34) | | | (34) | | 581 | 581 | | | |
| 100065498 | MOUNTAIN HOUSE | CA | | 07/28/2021 | | 1,667 | | (45) | | | (45) | | 1,622 | 1,622 | | | |
| 100147533 | LAS VEGAS | NV | | 04/03/2024 | | 709 | | (2) | | | (2) | | 707 | 707 | | | |
| 100137067 | KENNESAW | GA | | 11/28/2023 | | 4,216 | | 155 | | | 155 | | 4,371 | 4,371 | | | |
| 100161353 | MCKINNEY | TX | | 07/25/2024 | | 200 | | (2) | | | (2) | | 198 | 198 | | | |
| 100120810 | PANAMA CITY BEACH | FL | | 08/25/2023 | | 511 | | (17) | | | (17) | | 494 | 494 | | | |
| 100138321 | BEND | OR | | 12/18/2023 | | 650 | | (12) | | | (12) | | 638 | 638 | | | |
| 100141456 | PLYMOUTH | MA | | 01/30/2024 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100134322 | SAN ANGELO | TX | | 10/27/2023 | | 1,354 | | (78) | | | (78) | | 1,276 | 1,276 | | | |
| 100140417 | LAGO VISTA | TX | | 01/18/2024 | | 777 | | (14) | | | (14) | | 763 | 763 | | | |
| 100144073 | SARATOGA SPRINGS | UT | | 03/07/2024 | | 750 | | (11) | | | (11) | | 739 | 739 | | | |
| 100146881 | COPPELL | TX | | 03/26/2024 | | 771 | | (13) | | | (13) | | 758 | 758 | | | |
| 100128063 | LA VERGNE | TN | | 09/08/2023 | | 801 | | 13 | | | 13 | | 814 | 814 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101120 | LARGO | FL | | 04/28/2023 | | 726 | | (12) | | | (12) | | 714 | 714 | | | |
| 100136856 | WAKE FOREST | NC | | 11/27/2023 | | 764 | | 15 | | | 15 | | 779 | 779 | | | |
| 100112448 | SADDLE BROOK | NJ | | 06/29/2023 | | 1,171 | | 216 | | | 216 | | 1,387 | 1,387 | | | |
| 100141769 | LAMBERTVILLE | NJ | | 01/30/2024 | | 622 | | 7 | | | 7 | | 629 | 629 | | | |
| 100100878 | ROUND ROCK | TX | | 04/28/2023 | | 1,155 | | 57 | | | 57 | | 1,212 | 1,212 | | | |
| 100147999 | BELLINGHAM | WA | | 04/10/2024 | | 764 | | (12) | | | (12) | | 752 | 752 | | | |
| 100140448 | WESTFIELD | IN | | 01/18/2024 | | 943 | | 14 | | | 14 | | 957 | 957 | | | |
| 100160224 | ORMOND BEACH | FL | | 07/18/2024 | | 221 | | (5) | | | (5) | | 216 | 216 | | | |
| 100010919 | SANTA ANA | CA | | 12/23/2016 | | 1,185 | | 72 | | | 72 | | 1,257 | 1,257 | | | |
| 100119258 | COLUMBUS | OH | | 07/31/2023 | | 829 | | 1 | | | 1 | | 830 | 830 | | | |
| 100025894 | RESEDA | CA | | 09/20/2018 | | 1,204 | | 77 | | | 77 | | 1,281 | 1,281 | | | |
| 100133511 | POUGHKEEPSIE | NY | | 10/19/2023 | | 617 | | (3) | | | (3) | | 614 | 614 | | | |
| 100026205 | CALABASH | NC | | 09/20/2018 | | 1,224 | | 84 | | | 84 | | 1,308 | 1,308 | | | |
| 100132042 | ANGIER | NC | | 10/13/2023 | | 733 | | (5) | | | (5) | | 728 | 728 | | | |
| 100152714 | COLUMBUS | OH | | 05/17/2024 | | 733 | | 5 | | | 5 | | 738 | 738 | | | |
| 100146745 | MEMPHIS | TN | | 03/20/2024 | | 858 | | (24) | | | (24) | | 834 | 834 | | | |
| 100025545 | STATEN ISLAND | NY | | 09/20/2018 | | 1,318 | | 90 | | | 90 | | 1,408 | 1,408 | | | |
| 100148388 | BUCKEYE | AZ | | 04/12/2024 | | 762 | | (14) | | | (14) | | 748 | 748 | | | |
| 100132571 | STOCKTON | CA | | 11/03/2023 | | 631 | | 13 | | | 13 | | 644 | 644 | | | |
| 100147874 | RICHMOND HILL | GA | | 04/08/2024 | | 975 | | 31 | | | 31 | | 1,006 | 1,006 | | | |
| 100151840 | BAKERSFIELD | CA | | 05/10/2024 | | 556 | | (14) | | | (14) | | 542 | 542 | | | |
| 100144434 | SANFORD | FL | | 03/07/2024 | | 860 | | (8) | | | (8) | | 852 | 852 | | | |
| 100046291 | SNOQUALMIE | WA | | 11/25/2020 | | 1,400 | | (37) | | | (37) | | 1,363 | 1,363 | | | |
| 100139543 | WOODLAND | CA | | 12/28/2023 | | 574 | | (9) | | | (9) | | 565 | 565 | | | |
| 100110235 | CHARLOTTESVILLE | VA | | 06/30/2023 | | 1,044 | | 38 | | | 38 | | 1,082 | 1,082 | | | |
| 100144431 | ATLANTA | GA | | 03/07/2024 | | 768 | | 7 | | | 7 | | 775 | 775 | | | |
| 100108910 | EAST STROUDSBURG | PA | | 05/31/2023 | | 777 | | (18) | | | (18) | | 759 | 759 | | | |
| 100028576 | ANTIOCH | CA | | 10/26/2018 | | 617 | | 140 | | | 140 | | 757 | 757 | | | |
| 100137563 | BROWNSVILLE | TX | | 12/08/2023 | | 2,738 | | (58) | | | (58) | | 2,680 | 2,680 | | | |
| 100089959 | MESA | AZ | | 01/26/2023 | | 634 | | (28) | | | (28) | | 606 | 606 | | | |
| 100129621 | LAS VEGAS | NV | | 09/29/2023 | | 703 | | (16) | | | (16) | | 687 | 687 | | | |
| 100136471 | STEPHENS CITY | VA | | 11/20/2023 | | 954 | | 82 | | | 82 | | 1,036 | 1,036 | | | |
| 100127591 | ROSELLE | NJ | | 09/08/2023 | | 817 | | 2 | | | 2 | | 819 | 819 | | | |
| 100151684 | HENDERSON | NV | | 05/10/2024 | | 664 | | (17) | | | (17) | | 647 | 647 | | | |
| 100140304 | LAS VEGAS | NV | | 01/18/2024 | | 914 | | (17) | | | (17) | | 897 | 897 | | | |
| 100155939 | PRESCOTT VALLEY | AZ | | 06/17/2024 | | 777 | | (21) | | | (21) | | 756 | 756 | | | |
| 100160212 | SURFSIDE BEACH | TX | | 07/18/2024 | | 457 | | (11) | | | (11) | | 446 | 446 | | | |
| 100148032 | PINEVILLE | NC | | 04/10/2024 | | 902 | | 10 | | | 10 | | 912 | 912 | | | |
| 100153656 | SANTA CLARITA | CA | | 05/31/2024 | | 681 | | (9) | | | (9) | | 672 | 672 | | | |
| 100065519 | NEWARK | NJ | | 07/28/2021 | | 1,696 | | (23) | | | (23) | | 1,673 | 1,673 | | | |
| 100099989 | MADRAS | OR | | 03/28/2023 | | 358 | | (13) | | | (13) | | 345 | 345 | | | |
| 100110667 | PRINEVILLE | OR | | 06/30/2023 | | 977 | | 40 | | | 40 | | 1,017 | 1,017 | | | |
| 100110669 | PRINEVILLE | OR | | 06/30/2023 | | 977 | | 40 | | | 40 | | 1,017 | 1,017 | | | |
| 100165397 | ANNA | TX | | 08/29/2024 | | 225 | | (5) | | | (5) | | 220 | 220 | | | |
| 100132242 | ANNA | TX | | 10/13/2023 | | 738 | | (5) | | | (5) | | 733 | 733 | | | |
| 100135711 | PINEVILLE | NC | | 11/10/2023 | | 1,377 | | | | | | | 1,377 | 1,377 | | | |
| 100149413 | MEBANE | NC | | 04/24/2024 | | 21,265 | | (387) | | | (387) | | 20,878 | 20,878 | | | |
| 100103683 | NAUGATUCK | CT | | 05/08/2023 | | 2,357 | | (50) | | | (50) | | 2,307 | 2,307 | | | |
| 100150712 | OAK POINT | TX | | 05/06/2024 | | 840 | | 8 | | | 8 | | 848 | 848 | | | |
| 100128526 | MELBOURNE | FL | | 09/15/2023 | | 575 | | (13) | | | (13) | | 562 | 562 | | | |
| 100151518 | TOLLESON | AZ | | 05/10/2024 | | 687 | | (9) | | | (9) | | 678 | 678 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157940 | HAINES CITY | FL | | 07/09/2024 | | 404 | | (9) | | | (9) | | 395 | 395 | | | |
| 100012627 | BELLFLOWER | CA | | 05/25/2017 | | 898 | | 183 | | | 183 | | 1,081 | 1,081 | | | |
| 100134740 | FRISCO | TX | | 10/30/2023 | | 586 | | (31) | | | (31) | | 555 | 555 | | | |
| 100132261 | MEBANE | NC | | 10/13/2023 | | 965 | | 42 | | | 42 | | 1,007 | 1,007 | | | |
| 100075939 | ST PETERSBURG | FL | | 01/07/2022 | | 1,552 | | (26) | | | (26) | | 1,526 | 1,526 | | | |
| 100115546 | LEHIGH ACRES | FL | | 07/19/2023 | | 713 | | (14) | | | (14) | | 699 | 699 | | | |
| 100113219 | HIALEAH | FL | | 06/29/2023 | | 947 | | 987 | | | 987 | | 1,934 | 1,934 | | | |
| 100067998 | TAMPA | FL | | 09/23/2021 | | 1,705 | | (18) | | | (18) | | 1,687 | 1,687 | | | |
| 100127613 | RALEIGH | NC | | 09/08/2023 | | 725 | | (12) | | | (12) | | 713 | 713 | | | |
| 100080475 | MIAMI BEACH | FL | | 03/10/2022 | | 1,279 | | (17) | | | (17) | | 1,262 | 1,262 | | | |
| 100128833 | VANCOUVER | WA | | 09/21/2023 | | 298 | | (4) | | | (4) | | 294 | 294 | | | |
| 100081372 | PUEBLO | CO | | 03/18/2022 | | 1,632 | | 38 | | | 38 | | 1,670 | 1,670 | | | |
| 100049914 | STATEN ISLAND | NY | | 11/20/2020 | | 1,874 | | (19) | | | (19) | | 1,855 | 1,855 | | | |
| 100144410 | PITTSBURGH | PA | | 03/07/2024 | | 836 | | (19) | | | (19) | | 817 | 817 | | | |
| 100132717 | ODENTON | MD | | 11/03/2023 | | 562 | | (9) | | | (9) | | 553 | 553 | | | |
| 100164629 | MOORESVILLE | NC | | 08/21/2024 | | 244 | | (3) | | | (3) | | 241 | 241 | | | |
| 100090079 | COMMERCE CITY | CO | | 01/13/2023 | | 706 | | (12) | | | (12) | | 694 | 694 | | | |
| 100024651 | CORONA | CA | | 09/20/2018 | | 1,001 | | 63 | | | 63 | | 1,064 | 1,064 | | | |
| 100121014 | PHOENIX | AZ | | 08/30/2023 | | 1,348 | | 10 | | | 10 | | 1,358 | 1,358 | | | |
| 100160994 | BAKERSFIELD | CA | | 07/24/2024 | | 444 | | (12) | | | (12) | | 432 | 432 | | | |
| 100133722 | LOGANVILLE | GA | | 10/23/2023 | | 794 | | 7 | | | 7 | | 801 | 801 | | | |
| 100144096 | LEBANON | OR | | 03/07/2024 | | 785 | | (2) | | | (2) | | 783 | 783 | | | |
| 100156666 | PORT SAINT LUCIE | FL | | 06/24/2024 | | 950 | | (38) | | | (38) | | 912 | 912 | | | |
| 100064930 | MIAMI | FL | | 07/14/2021 | | 1,447 | | (55) | | | (55) | | 1,392 | 1,392 | | | |
| 100137228 | SANTA MARIA | CA | | 11/29/2023 | | 627 | | (10) | | | (10) | | 617 | 617 | | | |
| 100148828 | LAUDERDALE LAKES | FL | | 04/17/2024 | | 643 | | (19) | | | (19) | | 624 | 624 | | | |
| 100065858 | LITTLE ELM | TX | | 07/27/2021 | | 1,362 | | (14) | | | (14) | | 1,348 | 1,348 | | | |
| 100144184 | SURPRISE | AZ | | 03/07/2024 | | 824 | | (4) | | | (4) | | 820 | 820 | | | |
| 100137577 | TITUSVILLE | FL | | 12/08/2023 | | 714 | | (8) | | | (8) | | 706 | 706 | | | |
| 100129387 | MYRTLE BEACH | SC | | 09/26/2023 | | 11,955 | | (69) | | | (69) | | 11,886 | 11,886 | | | |
| 100161516 | HORSHAM | PA | | 07/30/2024 | | 250 | | (3) | | | (3) | | 247 | 247 | | | |
| 100147070 | ELK GROVE | CA | | 03/27/2024 | | 785 | | (6) | | | (6) | | 779 | 779 | | | |
| 100141767 | HAVRE DE GRACE | MD | | 01/30/2024 | | 469 | | (15) | | | (15) | | 454 | 454 | | | |
| 100139068 | FALL RIVER | MA | | 12/28/2023 | | 10,994 | | (127) | | | (127) | | 10,867 | 10,867 | | | |
| 100120577 | COLORADO SPRINGS | CO | | 08/18/2023 | | 451 | | (19) | | | (19) | | 432 | 432 | | | |
| 100030820 | BRENTWOOD | CA | | 04/09/2019 | | 1,575 | | 120 | | | 120 | | 1,695 | 1,695 | | | |
| 100029098 | LAS VEGAS | NV | | 10/26/2018 | | 1,139 | | 277 | | | 277 | | 1,416 | 1,416 | | | |
| 100138300 | ARGYLE | TX | | 12/18/2023 | | 676 | | (9) | | | (9) | | 667 | 667 | | | |
| 100029557 | SEATTLE | WA | | 10/26/2018 | | 2,362 | | 52 | | | 52 | | 2,414 | 2,414 | | | |
| 100154721 | HOLLYWOOD | FL | | 07/19/2024 | | 22,661 | | 129 | | | 129 | | 22,790 | 22,790 | | | |
| 100120107 | BLACK DIAMOND | WA | | 08/11/2023 | | 748 | | (15) | | | (15) | | 733 | 733 | | | |
| 100148764 | LOVELAND | CO | | 04/17/2024 | | 996 | | 54 | | | 54 | | 1,050 | 1,050 | | | |
| 100151042 | CONROE | TX | | 05/08/2024 | | 961 | | 37 | | | 37 | | 998 | 998 | | | |
| 100142648 | GAITHERSBURG | MD | | 02/08/2024 | | 8,011 | | (171) | | | (171) | | 7,840 | 7,840 | | | |
| 100145965 | PACIFICA | CA | | 03/19/2024 | | 487 | | (7) | | | (7) | | 480 | 480 | | | |
| 100148846 | GREENACRES | FL | | 04/17/2024 | | 1,667 | | (34) | | | (34) | | 1,633 | 1,633 | | | |
| 100120666 | EDGEWATER | FL | | 08/24/2023 | | 626 | | (9) | | | (9) | | 617 | 617 | | | |
| 100115876 | PHOENIX | AZ | | 07/20/2023 | | 996 | | 24 | | | 24 | | 1,020 | 1,020 | | | |
| 100024309 | MENIFEE | CA | | 09/20/2018 | | 1,211 | | (13) | | | (13) | | 1,198 | 1,198 | | | |
| 100065302 | JEFFERSON | OR | | 07/28/2021 | | 1,761 | | 8 | | | 8 | | 1,769 | 1,769 | | | |
| 100156581 | RALEIGH | NC | | 06/24/2024 | | 443 | | (7) | | | (7) | | 436 | 436 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110195 | YUCCA VALLEY | CA | | 06/30/2023 | | 735 | | (9) | | | (9) | | 726 | 726 | | | |
| 100148282 | ROUND ROCK | TX | | 04/12/2024 | | 864 | | 2 | | | 2 | | 866 | 866 | | | |
| 100149401 | CHARLOTTE | NC | | 04/24/2024 | | 1,044 | | (15) | | | (15) | | 1,029 | 1,029 | | | |
| 100133656 | SMYRNA | TN | | 10/23/2023 | | 6,984 | | 123 | | | 123 | | 7,107 | 7,107 | | | |
| 100148942 | JACKSONVILLE | FL | | 04/17/2024 | | 510 | | (5) | | | (5) | | 505 | 505 | | | |
| 100012593 | COMPTON | CA | | 05/25/2017 | | 1,368 | | 94 | | | 94 | | 1,462 | 1,462 | | | |
| 100118956 | SAN TAN VALLEY | AZ | | 07/27/2023 | | 614 | | (24) | | | (24) | | 590 | 590 | | | |
| 100014061 | ARNOLD | MD | | 05/25/2017 | | 1,504 | | 121 | | | 121 | | 1,625 | 1,625 | | | |
| 100078968 | GARNER | NC | | 02/24/2022 | | 1,481 | | (28) | | | (28) | | 1,453 | 1,453 | | | |
| 100160896 | MIAMI | FL | | 07/24/2024 | | 408 | | (14) | | | (14) | | 394 | 394 | | | |
| 100155999 | GOODLETTSVILLE | TN | | 06/18/2024 | | 463 | | (5) | | | (5) | | 458 | 458 | | | |
| 100109791 | KEY LARGO | FL | | 08/04/2023 | | 729 | | (14) | | | (14) | | 715 | 715 | | | |
| 100100406 | MIDDLETOWN | NY | | 04/27/2023 | | 1,012 | | 64 | | | 64 | | 1,076 | 1,076 | | | |
| 100116466 | VERDI | NV | | 07/20/2023 | | 607 | | (14) | | | (14) | | 593 | 593 | | | |
| 100081211 | FRISCO | TX | | 03/18/2022 | | 1,697 | | 59 | | | 59 | | 1,756 | 1,756 | | | |
| 100130325 | TACOMA | WA | | 09/28/2023 | | 458 | | (26) | | | (26) | | 432 | 432 | | | |
| 100135769 | WEST WARWICK | RI | | 11/10/2023 | | 762 | | 17 | | | 17 | | 779 | 779 | | | |
| 100138339 | BRASELTON | GA | | 12/18/2023 | | 782 | | 7 | | | 7 | | 789 | 789 | | | |
| 100155910 | DENTON | TX | | 06/17/2024 | | 443 | | (3) | | | (3) | | 440 | 440 | | | |
| 100012395 | NAPERVILLE | IL | | 04/28/2017 | | 1,585 | | 309 | | | 309 | | 1,894 | 1,894 | | | |
| 100082919 | MERCER ISLAND | WA | | 05/17/2022 | | 1,115 | | (46) | | | (46) | | 1,069 | 1,069 | | | |
| 100150094 | YUMA | AZ | | 06/14/2024 | | 301 | | (11) | | | (11) | | 290 | 290 | | | |
| 100054208 | SIMI VALLEY | CA | | 03/23/2021 | | 900 | | (63) | | | (63) | | 837 | 837 | | | |
| 100147850 | SAN ANTONIO | TX | | 04/08/2024 | | 772 | | (1) | | | (1) | | 771 | 771 | | | |
| 100151545 | SAVANNAH | GA | | 05/10/2024 | | 684 | | (15) | | | (15) | | 669 | 669 | | | |
| 100091049 | BUENA PARK | CA | | 01/31/2023 | | 2,514 | | (38) | | | (38) | | 2,476 | 2,476 | | | |
| 100132038 | LAS VEGAS | NV | | 10/13/2023 | | 850 | | 7 | | | 7 | | 857 | 857 | | | |
| 100156885 | PHILADELPHIA | PA | | 06/27/2024 | | 555 | | (19) | | | (19) | | 536 | 536 | | | |
| 100135705 | PRINCETON | TX | | 11/10/2023 | | 1,556 | | 7 | | | 7 | | 1,563 | 1,563 | | | |
| 100146879 | LAKEWOOD | NJ | | 03/26/2024 | | 761 | | (10) | | | (10) | | 751 | 751 | | | |
| 100119680 | NEWTON | NJ | | 08/08/2023 | | 738 | | (13) | | | (13) | | 725 | 725 | | | |
| 100142726 | PORT SAINT LUCIE | FL | | 02/08/2024 | | 854 | | (13) | | | (13) | | 841 | 841 | | | |
| 100140826 | CHICAGO | IL | | 03/06/2024 | | 474 | | (25) | | | (25) | | 449 | 449 | | | |
| 100102518 | SAINT PETERSBURG | FL | | 06/07/2023 | | 579 | | (22) | | | (22) | | 557 | 557 | | | |
| 100108077 | SONORA | CA | | 05/24/2023 | | 609 | | (26) | | | (26) | | 583 | 583 | | | |
| 100151203 | SPRING HILL | TN | | 05/10/2024 | | 367 | | (11) | | | (11) | | 356 | 356 | | | |
| 100147811 | WILLIAMSBURG | VA | | 04/08/2024 | | 760 | | (9) | | | (9) | | 751 | 751 | | | |
| 100148325 | CHARLOTTE | NC | | 04/12/2024 | | 702 | | (4) | | | (4) | | 698 | 698 | | | |
| 100090107 | SOQUEL | CA | | 01/13/2023 | | 551 | | (11) | | | (11) | | 540 | 540 | | | |
| 100138726 | DEL VALLE | TX | | 02/02/2024 | | 355 | | (16) | | | (16) | | 339 | 339 | | | |
| 100152232 | OVIEDO | FL | | 05/17/2024 | | 1,937 | | (8) | | | (8) | | 1,929 | 1,929 | | | |
| 100117171 | SUPERIOR | CO | | 07/20/2023 | | 1,199 | | 221 | | | 221 | | 1,420 | 1,420 | | | |
| 100147007 | LAS VEGAS | NV | | 03/27/2024 | | 754 | | (9) | | | (9) | | 745 | 745 | | | |
| 100110497 | POMONA | CA | | 06/30/2023 | | 872 | | 2 | | | 2 | | 874 | 874 | | | |
| 100108063 | BOERNE | TX | | 05/24/2023 | | 694 | | (57) | | | (57) | | 637 | 637 | | | |
| 100048121 | WEST BABYLON | NY | | 11/20/2020 | | 1,439 | | 14 | | | 14 | | 1,453 | 1,453 | | | |
| 100110934 | OCEANSIDE | CA | | 06/29/2023 | | 1,186 | | 55 | | | 55 | | 1,241 | 1,241 | | | |
| 100090695 | SHIRLEY | NY | | 12/29/2022 | | 665 | | (19) | | | (19) | | 646 | 646 | | | |
| 100155909 | CHICAGO | IL | | 06/17/2024 | | 774 | | (9) | | | (9) | | 765 | 765 | | | |
| 100149514 | PASCO | WA | | 04/26/2024 | | 455 | | (11) | | | (11) | | 444 | 444 | | | |
| 100152230 | LAWRENCEVILLE | GA | | 05/17/2024 | | 229 | | | | | | | 229 | 229 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108033 | MESA | AZ | | 05/25/2023 | | 3,736 | | 168 | | | 168 | | 3,904 | 3,904 | | | |
| 100148094 | DRIPPING SPRINGS | TX | | 04/10/2024 | | 757 | | (11) | | | (11) | | 746 | 746 | | | |
| 100150634 | VANCOUVER | WA | | 05/03/2024 | | 873 | | 18 | | | 18 | | 891 | 891 | | | |
| 100135554 | SAN BERNARDINO | CA | | 11/13/2023 | | 896 | | 18 | | | 18 | | 914 | 914 | | | |
| 100117149 | MATHER | CA | | 07/20/2023 | | 879 | | 1 | | | 1 | | 880 | 880 | | | |
| 100150674 | MELISSA | TX | | 05/06/2024 | | 2,218 | | (53) | | | (53) | | 2,165 | 2,165 | | | |
| 100159224 | AUBURN | GA | | 07/15/2024 | | 440 | | (13) | | | (13) | | 427 | 427 | | | |
| 100110697 | LEHIGH ACRES | FL | | 08/11/2023 | | 595 | | (26) | | | (26) | | 569 | 569 | | | |
| 100148642 | OKLAHOMA CITY | OK | | 05/15/2024 | | 932 | | 10 | | | 10 | | 942 | 942 | | | |
| 100116073 | MIAMI GARDENS | FL | | 07/20/2023 | | 632 | | (1) | | | (1) | | 631 | 631 | | | |
| 100081031 | FRAMINGHAM | MA | | 03/18/2022 | | 1,661 | | 62 | | | 62 | | 1,723 | 1,723 | | | |
| 100109330 | NEW BRITAIN | CT | | 06/12/2023 | | 956 | | | | | | | 956 | 956 | | | |
| 100133113 | CAIRO | NY | | 11/29/2023 | | 658 | | 16 | | | 16 | | 674 | 674 | | | |
| 100148706 | HOLLY HILL | FL | | 04/17/2024 | | 562 | | (21) | | | (21) | | 541 | 541 | | | |
| 100158534 | EDINBURG | TX | | 07/10/2024 | | 975 | | (14) | | | (14) | | 961 | 961 | | | |
| 100140335 | JOHNSTON | IA | | 01/18/2024 | | 962 | | 35 | | | 35 | | 997 | 997 | | | |
| 100110524 | KISSIMMEE | FL | | 06/30/2023 | | 735 | | (16) | | | (16) | | 719 | 719 | | | |
| 100150767 | SEVIERVILLE | TN | | 05/07/2024 | | 480 | | (8) | | | (8) | | 472 | 472 | | | |
| 100088188 | PICKERINGTON | OH | | 10/13/2022 | | 763 | | (19) | | | (19) | | 744 | 744 | | | |
| 100150983 | LACKAWAXEN | PA | | 05/08/2024 | | 968 | | (24) | | | (24) | | 944 | 944 | | | |
| 100055824 | BROOKLYN | NY | | 03/23/2021 | | 1,237 | | (69) | | | (69) | | 1,168 | 1,168 | | | |
| 100080205 | LAFAYETTE | NJ | | 02/25/2022 | | 831 | | (11) | | | (11) | | 820 | 820 | | | |
| 100141356 | DUBLIN | CA | | 01/30/2024 | | 557 | | (6) | | | (6) | | 551 | 551 | | | |
| 100115848 | ATLANTA | GA | | 07/20/2023 | | 866 | | (3) | | | (3) | | 863 | 863 | | | |
| 100148028 | CHARLOTTE | NC | | 04/10/2024 | | 602 | | (1) | | | (1) | | 601 | 601 | | | |
| 100086010 | GILBERT | AZ | | 09/02/2022 | | 883 | | (25) | | | (25) | | 858 | 858 | | | |
| 100137757 | MELISSA | TX | | 12/08/2023 | | 700 | | (11) | | | (11) | | 689 | 689 | | | |
| 100161143 | SPANISH FORK | UT | | 07/24/2024 | | 208 | | (7) | | | (7) | | 201 | 201 | | | |
| 100079645 | PHOENIX | AZ | | 04/08/2022 | | 1,315 | | (67) | | | (67) | | 1,248 | 1,248 | | | |
| 100120480 | TEMPLE HILLS | MD | | 08/18/2023 | | 3,192 | | (135) | | | (135) | | 3,057 | 3,057 | | | |
| 100060085 | GRANITE BAY | CA | | 06/25/2021 | | 3,228 | | (46) | | | (46) | | 3,182 | 3,182 | | | |
| 100115551 | FLORENCE | OR | | 07/19/2023 | | 536 | | (10) | | | (10) | | 526 | 526 | | | |
| 100117855 | TACOMA | WA | | 07/20/2023 | | 641 | | (15) | | | (15) | | 626 | 626 | | | |
| 100110177 | SAN DIEGO | CA | | 06/30/2023 | | 953 | | 17 | | | 17 | | 970 | 970 | | | |
| 100117004 | HOUSTON | TX | | 07/20/2023 | | 1,172 | | 208 | | | 208 | | 1,380 | 1,380 | | | |
| 100102421 | RICHMOND | TX | | 06/07/2023 | | 700 | | (42) | | | (42) | | 658 | 658 | | | |
| 100136913 | ESPARTO | CA | | 11/28/2023 | | 1,046 | | (18) | | | (18) | | 1,028 | 1,028 | | | |
| 100161760 | HACKETTSTOWN | NJ | | 07/31/2024 | | 719 | | (19) | | | (19) | | 700 | 700 | | | |
| 100149151 | QUINTON | VA | | 04/22/2024 | | 508 | | (12) | | | (12) | | 496 | 496 | | | |
| 100029756 | LAKEWOOD | CA | | 10/26/2018 | | 7,144 | | 185 | | | 185 | | 7,329 | 7,329 | | | |
| 100136326 | NAPLES | FL | | 11/20/2023 | | 2,185 | | 26 | | | 26 | | 2,211 | 2,211 | | | |
| 100157980 | CABOT | AR | | 07/09/2024 | | 338 | | (4) | | | (4) | | 334 | 334 | | | |
| 100084827 | MIAMI GARDENS | FL | | 08/02/2022 | | 830 | | (30) | | | (30) | | 800 | 800 | | | |
| 100147946 | FLORENCE | AZ | | 04/08/2024 | | 760 | | (10) | | | (10) | | 750 | 750 | | | |
| 100064974 | DENVER | CO | | 07/14/2021 | | 2,124 | | (74) | | | (74) | | 2,050 | 2,050 | | | |
| 100131961 | DECATUR | GA | | 10/13/2023 | | 723 | | (3) | | | (3) | | 720 | 720 | | | |
| 100080909 | MURRIETA | CA | | 03/10/2022 | | 1,501 | | (21) | | | (21) | | 1,480 | 1,480 | | | |
| 100024968 | OAK PARK | IL | | 09/20/2018 | | 1,636 | | 107 | | | 107 | | 1,743 | 1,743 | | | |
| 100147985 | TACOMA | WA | | 04/10/2024 | | 898 | | 4 | | | 4 | | 902 | 902 | | | |
| 100026019 | RED BANK | NJ | | 09/20/2018 | | 1,268 | | 299 | | | 299 | | 1,567 | 1,567 | | | |
| 100161144 | CANTON | GA | | 07/24/2024 | | 407 | | (13) | | | (13) | | 394 | 394 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127710 | TOMS RIVER | NJ | | 09/08/2023 | | 1,898 | | (53) | | | (53) | | 1,845 | 1,845 | | | |
| 100165411 | DOYLESTOWN | PA | | 08/29/2024 | | 203 | | (4) | | | (4) | | 199 | 199 | | | |
| 100151054 | CAPE CORAL | FL | | 05/08/2024 | | 442 | | (10) | | | (10) | | 432 | 432 | | | |
| 100161547 | ATHENS | GA | | 07/30/2024 | | 600 | | 3 | | | 3 | | 603 | 603 | | | |
| 100164604 | PENDERGRASS | GA | | 08/21/2024 | | 295 | | 3 | | | 3 | | 298 | 298 | | | |
| 100120991 | OCEAN PINES | MD | | 08/30/2023 | | 758 | | | | | | | 758 | 758 | | | |
| 100147898 | RICHMOND HILL | GA | | 04/08/2024 | | 842 | | | | | | | 842 | 842 | | | |
| 100148346 | MADERA | CA | | 04/12/2024 | | 970 | | 26 | | | 26 | | 996 | 996 | | | |
| 100149387 | CONROE | TX | | 04/24/2024 | | 2,094 | | 69 | | | 69 | | 2,163 | 2,163 | | | |
| 100031071 | SILVER SPRING | MD | | 03/29/2019 | | 1,805 | | 138 | | | 138 | | 1,943 | 1,943 | | | |
| 100147352 | DENTON | TX | | 05/08/2024 | | 1,624 | | (71) | | | (71) | | 1,553 | 1,553 | | | |
| 100142727 | HOUSTON | TX | | 02/08/2024 | | 680 | | (8) | | | (8) | | 672 | 672 | | | |
| 100136769 | INDIANAPOLIS | IN | | 11/27/2023 | | 476 | | (17) | | | (17) | | 459 | 459 | | | |
| 100150570 | HENDERSON | NV | | 05/03/2024 | | 882 | | 25 | | | 25 | | 907 | 907 | | | |
| 100161145 | COOPER CITY | FL | | 07/24/2024 | | 1,702 | | (46) | | | (46) | | 1,656 | 1,656 | | | |
| 100132036 | GLENDALE | AZ | | 10/13/2023 | | 789 | | (3) | | | (3) | | 786 | 786 | | | |
| 100126752 | FULLERTON | CA | | 08/30/2023 | | 3,881 | | 924 | | | 924 | | 4,805 | 4,805 | | | |
| 100158741 | HUTTO | TX | | 07/10/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100134953 | LAWRENCEVILLE | GA | | 10/30/2023 | | 397 | | (3) | | | (3) | | 394 | 394 | | | |
| 100138172 | ARLINGTON | TX | | 12/14/2023 | | 473 | | (21) | | | (21) | | 452 | 452 | | | |
| 100110487 | BANGOR | ME | | 06/30/2023 | | 737 | | (4) | | | (4) | | 733 | 733 | | | |
| 100100835 | SPOTSYLVANIA | VA | | 04/28/2023 | | 872 | | (10) | | | (10) | | 862 | 862 | | | |
| 100118044 | NEWARK | NJ | | 07/20/2023 | | 1,565 | | 641 | | | 641 | | 2,206 | 2,206 | | | |
| 100067744 | CINCINNATI | OH | | 09/23/2021 | | 1,456 | | (54) | | | (54) | | 1,402 | 1,402 | | | |
| 100135761 | VICTORVILLE | CA | | 11/10/2023 | | 642 | | (8) | | | (8) | | 634 | 634 | | | |
| 100156348 | PRINCETON JUNCTION | NJ | | 07/25/2024 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100133422 | MONROE | NC | | 10/19/2023 | | 775 | | (1) | | | (1) | | 774 | 774 | | | |
| 100159401 | HOMESTEAD | FL | | 07/15/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100102645 | NEW BRAUNFELS | TX | | 06/22/2023 | | 592 | | (57) | | | (57) | | 535 | 535 | | | |
| 100128378 | LEHIGH ACRES | FL | | 09/15/2023 | | 769 | | (15) | | | (15) | | 754 | 754 | | | |
| 100081001 | SAINT DAVIDS | PA | | 03/18/2022 | | 1,594 | | 26 | | | 26 | | 1,620 | 1,620 | | | |
| 100147027 | SUNBURY | NC | | 03/27/2024 | | 890 | | (13) | | | (13) | | 877 | 877 | | | |
| 100150537 | BATON ROUGE | LA | | 05/03/2024 | | 709 | | (17) | | | (17) | | 692 | 692 | | | |
| 100156445 | BERTHOUD | CO | | 06/24/2024 | | 446 | | (12) | | | (12) | | 434 | 434 | | | |
| 100142406 | FORKED RIVER | NJ | | 02/02/2024 | | 345 | | (10) | | | (10) | | 335 | 335 | | | |
| 100109366 | BRADENTON | FL | | 06/12/2023 | | 830 | | (16) | | | (16) | | 814 | 814 | | | |
| 100115397 | LAKE GENEVA | WI | | 07/17/2023 | | 800 | | 26 | | | 26 | | 826 | 826 | | | |
| 100139018 | RIVERSIDE | CA | | 12/22/2023 | | 3,417 | | 30 | | | 30 | | 3,447 | 3,447 | | | |
| 100152231 | FRESNO | CA | | 05/17/2024 | | 735 | | (2) | | | (2) | | 733 | 733 | | | |
| 100107826 | GLEN BURNIE | MD | | 05/19/2023 | | 755 | | (13) | | | (13) | | 742 | 742 | | | |
| 100127682 | PARRISH | FL | | 09/08/2023 | | 639 | | (9) | | | (9) | | 630 | 630 | | | |
| 100147107 | CASTAIC | CA | | 05/08/2024 | | 735 | | (7) | | | (7) | | 728 | 728 | | | |
| 100150849 | WEYMOUTH | MA | | 05/08/2024 | | 755 | | (7) | | | (7) | | 748 | 748 | | | |
| 100031203 | CORONA | CA | | 03/29/2019 | | 1,685 | | 40 | | | 40 | | 1,725 | 1,725 | | | |
| 100154132 | BURR RIDGE | IL | | 07/11/2024 | | 203 | | (4) | | | (4) | | 199 | 199 | | | |
| 100138744 | MILWAUKIE | OR | | 02/02/2024 | | 647 | | (8) | | | (8) | | 639 | 639 | | | |
| 100134506 | FEEDING HILLS | MA | | 10/30/2023 | | 586 | | (26) | | | (26) | | 560 | 560 | | | |
| 100126330 | DETROIT | MI | | 08/30/2023 | | 628 | | (16) | | | (16) | | 612 | 612 | | | |
| 100159402 | CLYDE | NC | | 07/15/2024 | | 220 | | (6) | | | (6) | | 214 | 214 | | | |
| 100025245 | LINDENHURST | NY | | 09/20/2018 | | 1,294 | | 166 | | | 166 | | 1,460 | 1,460 | | | |
| 100151331 | ROUND ROCK | TX | | 05/10/2024 | | 890 | | (19) | | | (19) | | 871 | 871 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135816 | CANTON | GA | | 11/10/2023 | | 801 | | 12 | | | 12 | | 813 | 813 | | | |
| 100153860 | WATERBURY | CT | | 06/05/2024 | | 820 | | (7) | | | (7) | | 813 | 813 | | | |
| 100155389 | ARLINGTON | VA | | 06/18/2024 | | 1,611 | | (23) | | | (23) | | 1,588 | 1,588 | | | |
| 100120088 | MIRAMAR BEACH | FL | | 08/11/2023 | | 356,266 | | (3,996) | | | (3,996) | | 352,270 | 352,270 | | | |
| 100080163 | HOLLYWOOD | FL | | 02/25/2022 | | 1,364 | | (16) | | | (16) | | 1,348 | 1,348 | | | |
| 100148995 | PALM DESERT | CA | | 04/19/2024 | | 602 | | (24) | | | (24) | | 578 | 578 | | | |
| 100076782 | BRADENTON | FL | | 12/27/2021 | | 1,513 | | (51) | | | (51) | | 1,462 | 1,462 | | | |
| 100140921 | ENGLEWOOD | FL | | 02/26/2024 | | 960 | | (31) | | | (31) | | 929 | 929 | | | |
| 100139373 | WATERBURY | CT | | 12/28/2023 | | 524 | | (18) | | | (18) | | 506 | 506 | | | |
| 100143286 | TAMPA | FL | | 02/16/2024 | | 769 | | (10) | | | (10) | | 759 | 759 | | | |
| 100144020 | EDISON | NJ | | 03/07/2024 | | 1,535 | | | | | | | 1,535 | 1,535 | | | |
| 100128177 | PALM SPRINGS | CA | | 09/18/2023 | | 747 | | 13 | | | 13 | | 760 | 760 | | | |
| 100149549 | MOSELEY | VA | | 04/26/2024 | | 665 | | (16) | | | (16) | | 649 | 649 | | | |
| 100143570 | RIDGE | NY | | 02/21/2024 | | 371 | | (14) | | | (14) | | 357 | 357 | | | |
| 100151132 | CAPE CORAL | FL | | 05/09/2024 | | 734 | | (6) | | | (6) | | 728 | 728 | | | |
| 100117536 | FOUNTAIN VALLEY | CA | | 07/20/2023 | | 33,281 | | 991 | | | 991 | | 34,272 | 34,272 | | | |
| 100164496 | LAKE ARIEL | PA | | 08/21/2024 | | 249 | | (3) | | | (3) | | 246 | 246 | | | |
| 100138165 | MAGGIE VALLEY | NC | | 12/14/2023 | | 593 | | (6) | | | (6) | | 587 | 587 | | | |
| 100146723 | APPLE VALLEY | CA | | 03/20/2024 | | 758 | | 4 | | | 4 | | 762 | 762 | | | |
| 100086902 | WEST CHICAGO | IL | | 09/21/2022 | | 1,457 | | (33) | | | (33) | | 1,424 | 1,424 | | | |
| 100114491 | MAYWOOD | CA | | 06/29/2023 | | 1,179 | | 64 | | | 64 | | 1,243 | 1,243 | | | |
| 100148034 | HUTTO | TX | | 04/10/2024 | | 670 | | (14) | | | (14) | | 656 | 656 | | | |
| 100151306 | ROSEVILLE | CA | | 05/10/2024 | | 952 | | 39 | | | 39 | | 991 | 991 | | | |
| 100138378 | MIAMI | FL | | 12/18/2023 | | 546 | | (19) | | | (19) | | 527 | 527 | | | |
| 100156567 | CHARLOTTE | NC | | 06/24/2024 | | 450 | | (9) | | | (9) | | 441 | 441 | | | |
| 100159254 | DURHAM | NC | | 07/15/2024 | | 967 | | (18) | | | (18) | | 949 | 949 | | | |
| 100121023 | ROCKPORT | TX | | 08/30/2023 | | 704 | | (5) | | | (5) | | 699 | 699 | | | |
| 100109047 | PLANTATION | FL | | 06/05/2023 | | 611 | | (9) | | | (9) | | 602 | 602 | | | |
| 100101629 | AURORA | CO | | 04/26/2023 | | 730 | | (17) | | | (17) | | 713 | 713 | | | |
| 100132726 | SPOKANE VALLEY | WA | | 11/03/2023 | | 649 | | 1 | | | 1 | | 650 | 650 | | | |
| 4010046675 | Trenton | NJ | | 03/22/2023 | | 749 | | (20) | | | (20) | | 729 | 729 | | | |
| 100111845 | SPRINGFIELD GARDENS | NY | | 06/29/2023 | | 440 | | 27 | | | 27 | | 467 | 467 | | | |
| 100147588 | BERWYN HEIGHTS | MD | | 04/04/2024 | | 901 | | (72) | | | (72) | | 829 | 829 | | | |
| 100087298 | RED OAK | TX | | 10/25/2022 | | 1,216 | | 89 | | | 89 | | 1,305 | 1,305 | | | |
| 100079876 | PARK CITY | UT | | 04/08/2022 | | 1,331 | | (29) | | | (29) | | 1,302 | 1,302 | | | |
| 100148544 | COTTAGE GROVE | OR | | 04/12/2024 | | 989 | | (9) | | | (9) | | 980 | 980 | | | |
| 100127508 | LADSON | SC | | 09/08/2023 | | 708 | | (10) | | | (10) | | 698 | 698 | | | |
| 100103224 | SPOKANE | WA | | 04/26/2023 | | 190 | | (3) | | | (3) | | 187 | 187 | | | |
| 100117779 | BAKERSFIELD | CA | | 07/20/2023 | | 686 | | (1) | | | (1) | | 685 | 685 | | | |
| 100120043 | CLEARWATER | FL | | 08/11/2023 | | 780 | | 9 | | | 9 | | 789 | 789 | | | |
| 100119970 | CHARLOTTE | NC | | 08/11/2023 | | 720 | | | | | | | 720 | 720 | | | |
| 100156688 | CASSELBERRY | FL | | 06/24/2024 | | 987 | | (21) | | | (21) | | 966 | 966 | | | |
| 100108102 | NASHVILLE | TN | | 05/24/2023 | | 729 | | (30) | | | (30) | | 699 | 699 | | | |
| 100103596 | GREENSBORO | GA | | 05/08/2023 | | 793 | | 11 | | | 11 | | 804 | 804 | | | |
| 100120112 | NEW ORLEANS | LA | | 08/11/2023 | | 709 | | (16) | | | (16) | | 693 | 693 | | | |
| 100029321 | LIBERTY HILL | TX | | 10/26/2018 | | 1,188 | | 65 | | | 65 | | 1,253 | 1,253 | | | |
| 100115051 | KINGSLAND | GA | | 07/14/2023 | | 942 | | (4) | | | (4) | | 938 | 938 | | | |
| 100133641 | FORT LEE | NJ | | 10/23/2023 | | 786 | | 12 | | | 12 | | 798 | 798 | | | |
| 100027013 | VALLEJO | CA | | 09/26/2018 | | 914 | | 35 | | | 35 | | 949 | 949 | | | |
| 100012008 | WEST LINN | OR | | 03/08/2017 | | 1,697 | | 482 | | | 482 | | 2,179 | 2,179 | | | |
| 100127470 | HOLLY SPRINGS | NC | | 09/08/2023 | | 703 | | (11) | | | (11) | | 692 | 692 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119220 | PERTH AMBOY | NJ | | 07/31/2023 | | 713 | | (10) | | | (10) | | 703 | 703 | | | |
| 100129952 | GOSHEN | NY | | 09/27/2023 | | 623 | | (12) | | | (12) | | 611 | 611 | | | |
| 100055629 | CHICAGO | IL | | 03/23/2021 | | 1,052 | | (90) | | | (90) | | 962 | 962 | | | |
| 100150826 | DOYLESTOWN | PA | | 05/08/2024 | | 1,081 | | (33) | | | (33) | | 1,048 | 1,048 | | | |
| 100119063 | BAKERSFIELD | CA | | 07/27/2023 | | 593 | | (17) | | | (17) | | 576 | 576 | | | |
| 100025392 | SALEM | OR | | 09/20/2018 | | 1,288 | | 119 | | | 119 | | 1,407 | 1,407 | | | |
| 100143329 | APPLE VALLEY | CA | | 02/16/2024 | | 695 | | (16) | | | (16) | | 679 | 679 | | | |
| 100055198 | CLINTON | MD | | 03/23/2021 | | 1,219 | | (66) | | | (66) | | 1,153 | 1,153 | | | |
| 100127552 | ORLANDO | FL | | 09/08/2023 | | 778 | | (11) | | | (11) | | 767 | 767 | | | |
| 100108362 | HICKSVILLE | NY | | 05/25/2023 | | (22,541) | | (78) | | | (78) | | (22,619) | (10,675) | | 11,944 | 11,944 |
| 100130219 | FRESNO | CA | | 11/15/2023 | | 1,752 | | (92) | | | (92) | | 1,660 | 1,660 | | | |
| 100143722 | MIAMI | FL | | 02/26/2024 | | 176 | | (11) | | | (11) | | 165 | 165 | | | |
| 100120963 | MADISON | AL | | 08/30/2023 | | 758 | | 68 | | | 68 | | 826 | 826 | | | |
| 100135471 | LAKEVILLE | MN | | 11/13/2023 | | 1,269 | | 116 | | | 116 | | 1,385 | 1,385 | | | |
| 100031111 | SANTA MARIA | CA | | 03/29/2019 | | 1,712 | | 71 | | | 71 | | 1,783 | 1,783 | | | |
| 100159431 | AURORA | IL | | 07/15/2024 | | 317 | | 10 | | | 10 | | 327 | 327 | | | |
| 100116457 | PATERSON | NJ | | 07/20/2023 | | 931 | | (34) | | | (34) | | 897 | 897 | | | |
| 100084739 | DEBARY | FL | | 08/02/2022 | | 707 | | (38) | | | (38) | | 669 | 669 | | | |
| 100076474 | MARION | MA | | 12/21/2021 | | 2,269 | | (93) | | | (93) | | 2,176 | 2,176 | | | |
| 100139564 | NORTH CHESTERFIELD | VA | | 12/28/2023 | | 3,434 | | (169) | | | (169) | | 3,265 | 3,265 | | | |
| 100142696 | ARGYLE | TX | | 02/08/2024 | | 891 | | 10 | | | 10 | | 901 | 901 | | | |
| 100149857 | CONYERS | GA | | 04/29/2024 | | 556 | | (10) | | | (10) | | 546 | 546 | | | |
| 100138375 | EAST STROUDSBURG | PA | | 12/18/2023 | | 532 | | (15) | | | (15) | | 517 | 517 | | | |
| 100063062 | OWINGS MILLS | MD | | 07/01/2021 | | 2,238 | | (26) | | | (26) | | 2,212 | 2,212 | | | |
| 100153320 | PORT CHARLOTTE | FL | | 05/30/2024 | | 913 | | 39 | | | 39 | | 952 | 952 | | | |
| 100117354 | OAKLAND | CA | | 07/20/2023 | | 1,554 | | 418 | | | 418 | | 1,972 | 1,972 | | | |
| 100100447 | COVINGTON | LA | | 04/27/2023 | | 890 | | 61 | | | 61 | | 951 | 951 | | | |
| 100150530 | IDAHO FALLS | ID | | 05/03/2024 | | 1,218 | | (34) | | | (34) | | 1,184 | 1,184 | | | |
| 100150509 | DELTONA | FL | | 05/03/2024 | | 743 | | (13) | | | (13) | | 730 | 730 | | | |
| 100159435 | OOLTEWAH | TN | | 07/15/2024 | | 420 | | (13) | | | (13) | | 407 | 407 | | | |
| 100158762 | SAN ANGELO | TX | | 07/10/2024 | | 225 | | (4) | | | (4) | | 221 | 221 | | | |
| 100150521 | OAKWOOD | GA | | 05/03/2024 | | 858 | | 18 | | | 18 | | 876 | 876 | | | |
| 100042955 | IMPERIAL BEACH | CA | | 05/28/2020 | | 4,523 | | 177 | | | 177 | | 4,700 | 4,700 | | | |
| 100142758 | WENDELL | NC | | 02/08/2024 | | 890 | | 18 | | | 18 | | 908 | 908 | | | |
| 100137657 | GLEN ALLEN | VA | | 12/08/2023 | | 654 | | (11) | | | (11) | | 643 | 643 | | | |
| 100148865 | MERIDIAN | ID | | 04/17/2024 | | 654 | | (11) | | | (11) | | 643 | 643 | | | |
| 100141380 | GARLAND | TX | | 01/30/2024 | | 528 | | (25) | | | (25) | | 503 | 503 | | | |
| 100150768 | FARMERS BRANCH | TX | | 05/07/2024 | | 774 | | (5) | | | (5) | | 769 | 769 | | | |
| 100089590 | JACKSONVILLE | FL | | 01/30/2023 | | 413 | | (21) | | | (21) | | 392 | 392 | | | |
| 100149371 | MT JULIET | TN | | 04/24/2024 | | 704 | | 35 | | | 35 | | 739 | 739 | | | |
| 100152334 | ARGYLE | TX | | 05/17/2024 | | 954 | | 53 | | | 53 | | 1,007 | 1,007 | | | |
| 100140059 | GLEN ALLEN | VA | | 01/09/2024 | | 619 | | (18) | | | (18) | | 601 | 601 | | | |
| 100140088 | ORONOGO | MO | | 01/09/2024 | | 810 | | (2) | | | (2) | | 808 | 808 | | | |
| 100083952 | APACHE JUNCTION | AZ | | 07/12/2022 | | 996 | | 5 | | | 5 | | 1,001 | 1,001 | | | |
| 100079948 | DESTIN | FL | | 04/25/2022 | | 1,121 | | (77) | | | (77) | | 1,044 | 1,044 | | | |
| 100149001 | BAYVILLE | NJ | | 04/19/2024 | | 647 | | 7 | | | 7 | | 654 | 654 | | | |
| 100109245 | HOLLYWOOD | FL | | 07/21/2023 | | 1,220 | | (54) | | | (54) | | 1,166 | 1,166 | | | |
| 100146872 | WHITE STONE | VA | | 03/26/2024 | | 695 | | (17) | | | (17) | | 678 | 678 | | | |
| 100160027 | MELISSA | TX | | 07/17/2024 | | 231 | | (6) | | | (6) | | 225 | 225 | | | |
| 100141569 | BONHAM | TX | | 01/30/2024 | | 569 | | (18) | | | (18) | | 551 | 551 | | | |
| 100147926 | LAS VEGAS | NV | | 04/08/2024 | | 756 | | (5) | | | (5) | | 751 | 751 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131662 | MIAMI | FL | | 10/06/2023 | | 792 | | 20 | | | 20 | | 812 | 812 | | | |
| 100044526 | SAN DIEGO | CA | | 11/19/2020 | | 637 | | 139 | | | 139 | | 776 | 776 | | | |
| 100110405 | SAN TAN VALLEY | AZ | | 06/30/2023 | | 893 | | 6 | | | 6 | | 899 | 899 | | | |
| 100143301 | LOGANVILLE | GA | | 02/16/2024 | | 864 | | 10 | | | 10 | | 874 | 874 | | | |
| 100117632 | TUCSON | AZ | | 07/20/2023 | | 424 | | (16) | | | (16) | | 408 | 408 | | | |
| 100149714 | HACKETTSTOWN | NJ | | 04/26/2024 | | 227 | | (4) | | | (4) | | 223 | 223 | | | |
| 100084688 | TUCSON | AZ | | 08/02/2022 | | 613 | | (54) | | | (54) | | 559 | 559 | | | |
| 100157965 | DURHAM | NC | | 07/09/2024 | | 259 | | (3) | | | (3) | | 256 | 256 | | | |
| 100081160 | LEANDER | TX | | 03/18/2022 | | 1,626 | | 42 | | | 42 | | 1,668 | 1,668 | | | |
| 100153725 | OREM | UT | | 07/11/2024 | | 193 | | (8) | | | (8) | | 185 | 185 | | | |
| 100113076 | EDINA | MN | | 06/29/2023 | | 1,979 | | 300 | | | 300 | | 2,279 | 2,279 | | | |
| 100135742 | ANNA | TX | | 11/10/2023 | | 713 | | 1 | | | 1 | | 714 | 714 | | | |
| 100159327 | BRADENTON | FL | | 07/15/2024 | | 307 | | 5 | | | 5 | | 312 | 312 | | | |
| 100142948 | PHOENIXVILLE | PA | | 02/09/2024 | | 779 | | (24) | | | (24) | | 755 | 755 | | | |
| 100112979 | WAYNE | NJ | | 06/29/2023 | | 823 | | 405 | | | 405 | | 1,228 | 1,228 | | | |
| 100133106 | SPRINGFIELD | VA | | 11/29/2023 | | 766 | | (7) | | | (7) | | 759 | 759 | | | |
| 100155941 | FORT WORTH | TX | | 06/17/2024 | | 510 | | (2) | | | (2) | | 508 | 508 | | | |
| 100027771 | GONZALES | TX | | 10/26/2018 | | 1,096 | | 65 | | | 65 | | 1,161 | 1,161 | | | |
| 100115715 | BRADENTON | FL | | 07/20/2023 | | 1,268 | | (22) | | | (22) | | 1,246 | 1,246 | | | |
| 100150024 | CHANDLER | AZ | | 06/07/2024 | | 236 | | (3) | | | (3) | | 233 | 233 | | | |
| 100162808 | LAKE HAMILTON | FL | | 08/12/2024 | | 38 | | (1) | | | (1) | | 37 | 37 | | | |
| 100055894 | DELRAY BEACH | FL | | 03/26/2021 | | 1,750 | | (48) | | | (48) | | 1,702 | 1,702 | | | |
| 100119506 | VANCOUVER | WA | | 07/28/2023 | | 723 | | (8) | | | (8) | | 715 | 715 | | | |
| 100115799 | MURRELLS INLET | SC | | 07/20/2023 | | 729 | | (9) | | | (9) | | 720 | 720 | | | |
| 100076774 | SILVER SPRING | MD | | 12/27/2021 | | 1,311 | | (52) | | | (52) | | 1,259 | 1,259 | | | |
| 100078247 | DEARBORN | MI | | 02/10/2022 | | 999 | | (59) | | | (59) | | 940 | 940 | | | |
| 100163237 | MIAMI | FL | | 08/13/2024 | | 223 | | (4) | | | (4) | | 219 | 219 | | | |
| 100159295 | MCKINNEY | TX | | 07/15/2024 | | 325 | | 15 | | | 15 | | 340 | 340 | | | |
| 100151940 | PATERSON | NJ | | 06/14/2024 | | 416 | | (21) | | | (21) | | 395 | 395 | | | |
| 100129478 | PORTERVILLE | CA | | 09/29/2023 | | 697 | | (7) | | | (7) | | 690 | 690 | | | |
| 100148857 | WAKE FOREST | NC | | 04/17/2024 | | 721 | | (9) | | | (9) | | 712 | 712 | | | |
| 100132239 | BUCKLEY | WA | | 10/13/2023 | | 762 | | (7) | | | (7) | | 755 | 755 | | | |
| 100100907 | BELTSVILLE | MD | | 04/28/2023 | | 1,049 | | 28 | | | 28 | | 1,077 | 1,077 | | | |
| 100055470 | NEWARK | NJ | | 03/23/2021 | | 1,092 | | 54 | | | 54 | | 1,146 | 1,146 | | | |
| 100154648 | DADEVILLE | AL | | 07/19/2024 | | 464 | | (22) | | | (22) | | 442 | 442 | | | |
| 100158427 | LAWRENCE TOWNSHIP | NJ | | 07/10/2024 | | 493 | | (9) | | | (9) | | 484 | 484 | | | |
| 100152795 | ANTELOPE | CA | | 05/22/2024 | | 497 | | (10) | | | (10) | | 487 | 487 | | | |
| 100150668 | COTTAGE GROVE | OR | | 05/06/2024 | | 986 | | (6) | | | (6) | | 980 | 980 | | | |
| 100150667 | COTTAGE GROVE | OR | | 05/06/2024 | | 986 | | (6) | | | (6) | | 980 | 980 | | | |
| 100116492 | LEAGUE CITY | TX | | 07/20/2023 | | 1,216 | | 209 | | | 209 | | 1,425 | 1,425 | | | |
| 100150670 | COTTAGE GROVE | OR | | 05/06/2024 | | 987 | | (6) | | | (6) | | 981 | 981 | | | |
| 100148908 | DAWSONVILLE | GA | | 04/17/2024 | | 2,016 | | (88) | | | (88) | | 1,928 | 1,928 | | | |
| 100151524 | CLEARWATER | FL | | 05/10/2024 | | 731 | | 7 | | | 7 | | 738 | 738 | | | |
| 100013741 | MORENO VALLEY | CA | | 05/25/2017 | | 893 | | 112 | | | 112 | | 1,005 | 1,005 | | | |
| 100043219 | CHULA VISTA | CA | | 08/13/2020 | | 16,281 | | 235 | | | 235 | | 16,516 | 16,516 | | | |
| 100164273 | SEVIERVILLE | TN | | 08/21/2024 | | 218 | | (6) | | | (6) | | 212 | 212 | | | |
| 100151753 | LAS VEGAS | NV | | 05/10/2024 | | 498 | | 15 | | | 15 | | 513 | 513 | | | |
| 100069908 | NEWCASTLE | WA | | 09/01/2021 | | 2,983 | | 83 | | | 83 | | 3,066 | 3,066 | | | |
| 100074444 | WOODLAND | CA | | 12/02/2021 | | 1,445 | | (69) | | | (69) | | 1,376 | 1,376 | | | |
| 100109000 | ROSELLE | IL | | 05/31/2023 | | 13,218 | | (289) | | | (289) | | 12,929 | 12,929 | | | |
| 100129487 | FERNDALE | WA | | 09/29/2023 | | 731 | | (13) | | | (13) | | 718 | 718 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144376 | PFLUGERVILLE | TX | | 03/07/2024 | | 765 | | (7) | | | (7) | | 758 | 758 | | | |
| 100155191 | ELLIJAY | GA | | 07/19/2024 | | 424 | | (17) | | | (17) | | 407 | 407 | | | |
| 100027049 | BALDWIN | NY | | 09/26/2018 | | 2,298 | | 510 | | | 510 | | 2,808 | 2,808 | | | |
| 100102523 | DAVENPORT | FL | | 06/07/2023 | | 593 | | 18 | | | 18 | | 611 | 611 | | | |
| 100157927 | JACKSONVILLE | FL | | 07/09/2024 | | 221 | | (3) | | | (3) | | 218 | 218 | | | |
| 100100452 | SCOTRUN | PA | | 04/27/2023 | | 915 | | (1) | | | (1) | | 914 | 914 | | | |
| 100142097 | GRAYSON | GA | | 02/29/2024 | | 639 | | (12) | | | (12) | | 627 | 627 | | | |
| 100053777 | HANFORD | CA | | 03/23/2021 | | 768 | | (108) | | | (108) | | 660 | 660 | | | |
| 100113137 | FONTANA | CA | | 06/29/2023 | | 1,545 | | 310 | | | 310 | | 1,855 | 1,855 | | | |
| 100129686 | ROGERS | AR | | 09/29/2023 | | 713 | | (10) | | | (10) | | 703 | 703 | | | |
| 100120282 | SAN BERNARDINO | CA | | 08/18/2023 | | 428 | | (10) | | | (10) | | 418 | 418 | | | |
| 100151734 | LOS ANGELES | CA | | 05/10/2024 | | 536 | | (28) | | | (28) | | 508 | 508 | | | |
| 100090393 | TOMBALL | TX | | 12/28/2022 | | 402 | | (21) | | | (21) | | 381 | 381 | | | |
| 100079152 | MIAMI | FL | | 02/24/2022 | | 1,587 | | (4) | | | (4) | | 1,583 | 1,583 | | | |
| 100151875 | TUCKER | GA | | 05/10/2024 | | 497 | | (26) | | | (26) | | 471 | 471 | | | |
| 100132017 | MURFREESBORO | TN | | 10/13/2023 | | 806 | | 13 | | | 13 | | 819 | 819 | | | |
| 100156022 | NORTH PORT | FL | | 06/18/2024 | | 483 | | (7) | | | (7) | | 476 | 476 | | | |
| 100103646 | CHOWCHILLA | CA | | 05/08/2023 | | 4,650 | | (163) | | | (163) | | 4,487 | 4,487 | | | |
| 100150805 | VENTNOR CITY | NJ | | 05/08/2024 | | 662 | | (8) | | | (8) | | 654 | 654 | | | |
| 100164202 | GWYNN OAK | MD | | 08/21/2024 | | 165 | | (2) | | | (2) | | 163 | 163 | | | |
| 100138693 | HOUSTON | TX | | 02/02/2024 | | 366 | | (32) | | | (32) | | 334 | 334 | | | |
| 100164373 | FRESNO | CA | | 08/21/2024 | | 242 | | (3) | | | (3) | | 239 | 239 | | | |
| 100135094 | AVONDALE | AZ | | 11/01/2023 | | 695 | | 6 | | | 6 | | 701 | 701 | | | |
| 100143451 | MESA | AZ | | 02/16/2024 | | 435 | | (7) | | | (7) | | 428 | 428 | | | |
| 100099842 | CHICAGO | IL | | 02/28/2023 | | 707 | | (16) | | | (16) | | 691 | 691 | | | |
| 100115955 | LAS VEGAS | NV | | 07/20/2023 | | 1,954 | | (39) | | | (39) | | 1,915 | 1,915 | | | |
| 100164572 | NOKOMIS | FL | | 08/21/2024 | | 1,269 | | (24) | | | (24) | | 1,245 | 1,245 | | | |
| 100150918 | EDMOND | OK | | 05/08/2024 | | 680 | | (19) | | | (19) | | 661 | 661 | | | |
| 100132281 | CHERRY HILL | NJ | | 10/13/2023 | | 712 | | (6) | | | (6) | | 706 | 706 | | | |
| 100076845 | CHAMPIONS GATE | FL | | 12/27/2021 | | 1,337 | | (93) | | | (93) | | 1,244 | 1,244 | | | |
| 100146949 | VENICE | FL | | 03/26/2024 | | 816 | | (4) | | | (4) | | 812 | 812 | | | |
| 100117387 | HENDERSON | NV | | 07/20/2023 | | 1,674 | | 597 | | | 597 | | 2,271 | 2,271 | | | |
| 100075504 | MIAMI | FL | | 12/01/2021 | | 1,635 | | (66) | | | (66) | | 1,569 | 1,569 | | | |
| 100112301 | BOWIE | MD | | 06/29/2023 | | 861 | | 945 | | | 945 | | 1,806 | 1,806 | | | |
| 100140359 | SUMMERVILLE | SC | | 01/18/2024 | | 807 | | 6 | | | 6 | | 813 | 813 | | | |
| 100109145 | SNELLVILLE | GA | | 06/09/2023 | | 3,265 | | (39) | | | (39) | | 3,226 | 3,226 | | | |
| 100146876 | PITTSBURGH | PA | | 03/26/2024 | | 628 | | (7) | | | (7) | | 621 | 621 | | | |
| 100129547 | MERCED | CA | | 09/29/2023 | | 998 | | 42 | | | 42 | | 1,040 | 1,040 | | | |
| 100109675 | KANNAPOLIS | NC | | 06/16/2023 | | 589 | | (15) | | | (15) | | 574 | 574 | | | |
| 100140113 | MERCED | CA | | 01/09/2024 | | 888 | | 12 | | | 12 | | 900 | 900 | | | |
| 100013963 | BELL GARDENS | CA | | 05/25/2017 | | 911 | | 121 | | | 121 | | 1,032 | 1,032 | | | |
| 100165466 | NEW ORLEANS | LA | | 08/29/2024 | | 241 | | (3) | | | (3) | | 238 | 238 | | | |
| 4010046062 | Philadelphia | PA | | 03/22/2023 | | 767 | | (58) | | | (58) | | 709 | 709 | | | |
| 100142977 | KENNER | LA | | 02/09/2024 | | 676 | | (17) | | | (17) | | 659 | 659 | | | |
| 100100802 | SOUTH AMBOY | NJ | | 04/28/2023 | | 2,848 | | 62 | | | 62 | | 2,910 | 2,910 | | | |
| 100151489 | WESTPORT | WA | | 05/10/2024 | | 1,009 | | 6 | | | 6 | | 1,015 | 1,015 | | | |
| 100065525 | BETTENDORF | IA | | 07/28/2021 | | 1,686 | | (30) | | | (30) | | 1,656 | 1,656 | | | |
| 100141605 | BOLINGBROOK | IL | | 01/30/2024 | | 1,265 | | (25) | | | (25) | | 1,240 | 1,240 | | | |
| 100129725 | MOORESVILLE | NC | | 09/29/2023 | | 969 | | 30 | | | 30 | | 999 | 999 | | | |
| 100055324 | POMONA | CA | | 03/23/2021 | | 1,012 | | (17) | | | (17) | | 995 | 995 | | | |
| 100151378 | DENTON | TX | | 05/10/2024 | | 730 | | (9) | | | (9) | | 721 | 721 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151699 | GAINESVILLE | GA | | 05/10/2024 | | 3,741 | | (4) | | | (4) | | 3,737 | 3,737 | | | |
| 100115212 | HIGHLAND MILLS | NY | | 07/17/2023 | | 698 | | (9) | | | (9) | | 689 | 689 | | | |
| 100028456 | VICTORVILLE | CA | | 10/26/2018 | | 1,626 | | 61 | | | 61 | | 1,687 | 1,687 | | | |
| 100014095 | SAN DIEGO | CA | | 05/25/2017 | | 1,767 | | 122 | | | 122 | | 1,889 | 1,889 | | | |
| 100119509 | ANNA | TX | | 07/28/2023 | | 722 | | (9) | | | (9) | | 713 | 713 | | | |
| 100134473 | LOGANVILLE | GA | | 10/30/2023 | | 461 | | (14) | | | (14) | | 447 | 447 | | | |
| 100079864 | NORTH PORT | FL | | 04/25/2022 | | 1,296 | | (33) | | | (33) | | 1,263 | 1,263 | | | |
| 100140364 | FRESNO | CA | | 01/18/2024 | | 887 | | 4 | | | 4 | | 891 | 891 | | | |
| 100158748 | DAWSONVILLE | GA | | 07/10/2024 | | 417 | | (11) | | | (11) | | 406 | 406 | | | |
| 100086721 | CASA GRANDE | AZ | | 09/30/2022 | | 775 | | (14) | | | (14) | | 761 | 761 | | | |
| 100136801 | DECATUR | TX | | 11/27/2023 | | 560 | | (14) | | | (14) | | 546 | 546 | | | |
| 100110341 | GILBERT | AZ | | 06/30/2023 | | 781 | | 3 | | | 3 | | 784 | 784 | | | |
| 100137973 | NORTH MYRTLE BEACH | SC | | 12/13/2023 | | 657 | | (4) | | | (4) | | 653 | 653 | | | |
| 100138865 | WILMINGTON | DE | | 12/21/2023 | | 620 | | (17) | | | (17) | | 603 | 603 | | | |
| 100083927 | MAGNOLIA | TX | | 07/12/2022 | | 971 | | 3 | | | 3 | | 974 | 974 | | | |
| 100155933 | ARVADA | CO | | 06/17/2024 | | 592 | | (9) | | | (9) | | 583 | 583 | | | |
| 100149294 | COTTAGE GROVE | MN | | 04/24/2024 | | 730 | | (16) | | | (16) | | 714 | 714 | | | |
| 100071606 | MARYSVILLE | WA | | 10/14/2021 | | 1,515 | | (55) | | | (55) | | 1,460 | 1,460 | | | |
| 100138105 | KAPOLEI | HI | | 12/14/2023 | | 630 | | (2) | | | (2) | | 628 | 628 | | | |
| 100160584 | HEMET | CA | | 07/19/2024 | | 20,957 | | (776) | | | (776) | | 20,181 | 20,181 | | | |
| 100075383 | FORNEY | TX | | 12/01/2021 | | 1,080 | | (15) | | | (15) | | 1,065 | 1,065 | | | |
| 100043448 | SIMPSONVILLE | SC | | 08/13/2020 | | 1,842 | | 164 | | | 164 | | 2,006 | 2,006 | | | |
| 100141353 | LAS VEGAS | NV | | 01/30/2024 | | 596 | | (13) | | | (13) | | 583 | 583 | | | |
| 100140353 | DUENWEG | MO | | 01/18/2024 | | 751 | | (12) | | | (12) | | 739 | 739 | | | |
| 100152242 | CHEHALIS | WA | | 05/17/2024 | | 700 | | (11) | | | (11) | | 689 | 689 | | | |
| 100115059 | MEBANE | NC | | 07/14/2023 | | 942 | | 36 | | | 36 | | 978 | 978 | | | |
| 100139279 | SAN JOSE | CA | | 12/28/2023 | | 599 | | (1) | | | (1) | | 598 | 598 | | | |
| 100147546 | PUNTA GORDA | FL | | 04/03/2024 | | 634 | | (23) | | | (23) | | 611 | 611 | | | |
| 100100876 | WOODBRIDGE | VA | | 04/28/2023 | | 1,141 | | 64 | | | 64 | | 1,205 | 1,205 | | | |
| 100110263 | SUGAR MOUNTAIN | NC | | 06/30/2023 | | 973 | | 4 | | | 4 | | 977 | 977 | | | |
| 100110504 | LUTZ | FL | | 06/30/2023 | | 1,518 | | 6 | | | 6 | | 1,524 | 1,524 | | | |
| 100140751 | BATON ROUGE | LA | | 01/22/2024 | | 933 | | (17) | | | (17) | | 916 | 916 | | | |
| 100162500 | BARRINGTON | RI | | 08/12/2024 | | 276 | | (6) | | | (6) | | 270 | 270 | | | |
| 100146957 | FORT WORTH | TX | | 03/26/2024 | | 670 | | 1 | | | 1 | | 671 | 671 | | | |
| 100115824 | TUCSON | AZ | | 07/20/2023 | | 710 | | (7) | | | (7) | | 703 | 703 | | | |
| 100158862 | HATTERAS | NC | | 07/12/2024 | | 461 | | (12) | | | (12) | | 449 | 449 | | | |
| 100143699 | DUBLIN | OH | | 02/22/2024 | | 521 | | (30) | | | (30) | | 491 | 491 | | | |
| 100158873 | PORT SAINT LUCIE | FL | | 07/12/2024 | | 749 | | (8) | | | (8) | | 741 | 741 | | | |
| 100127975 | GOODLETTSVILLE | TN | | 09/08/2023 | | 915 | | 29 | | | 29 | | 944 | 944 | | | |
| 100120968 | OCALA | FL | | 08/30/2023 | | 704 | | 10 | | | 10 | | 714 | 714 | | | |
| 100149342 | LEANDER | TX | | 04/24/2024 | | 687 | | (19) | | | (19) | | 668 | 668 | | | |
| 100154895 | FESTUS | MO | | 07/19/2024 | | 387 | | (16) | | | (16) | | 371 | 371 | | | |
| 100156633 | HURRICANE | UT | | 06/24/2024 | | 760 | | (13) | | | (13) | | 747 | 747 | | | |
| 100150592 | ANNA | TX | | 05/03/2024 | | 810 | | 6 | | | 6 | | 816 | 816 | | | |
| 100137005 | HAMILTON TWP | NJ | | 11/28/2023 | | 711 | | 11 | | | 11 | | 722 | 722 | | | |
| 100026996 | NATIONAL CITY | CA | | 09/26/2018 | | 904 | | 241 | | | 241 | | 1,145 | 1,145 | | | |
| 100147889 | WESLEY CHAPEL | FL | | 04/08/2024 | | 896 | | (10) | | | (10) | | 886 | 886 | | | |
| 100155084 | LITTLE ELM | TX | | 07/19/2024 | | 366 | | (11) | | | (11) | | 355 | 355 | | | |
| 100157870 | CENTREVILLE | VA | | 07/09/2024 | | 500 | | (1) | | | (1) | | 499 | 499 | | | |
| 100151098 | SAINT CLOUD | FL | | 05/08/2024 | | 749 | | (5) | | | (5) | | 744 | 744 | | | |
| 100115772 | PRESCOTT VALLEY | AZ | | 07/20/2023 | | 720 | | (16) | | | (16) | | 704 | 704 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100025870 | COMPTON | CA | | 09/20/2018 | | 790 | | 126 | | | 126 | | 916 | 916 | | | |
| 100101036 | LONG BEACH | NY | | 04/28/2023 | | 1,570 | | 335 | | | 335 | | 1,905 | 1,905 | | | |
| 100162630 | FORNEY | TX | | 08/12/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100148632 | FORNEY | TX | | 05/15/2024 | | 1,351 | | (16) | | | (16) | | 1,335 | 1,335 | | | |
| 100109016 | MOUNT VERNON | WA | | 05/31/2023 | | 8,224 | | (114) | | | (114) | | 8,110 | 8,110 | | | |
| 100013040 | NORWALK | CA | | 05/25/2017 | | 833 | | 177 | | | 177 | | 1,010 | 1,010 | | | |
| 100132554 | SHAWNEE | OK | | 11/03/2023 | | 614 | | 3 | | | 3 | | 617 | 617 | | | |
| 100115041 | QUARTZ HILL | CA | | 07/14/2023 | | 801 | | (8) | | | (8) | | 793 | 793 | | | |
| 100135846 | LAWRENCEVILLE | GA | | 11/10/2023 | | 735 | | 19 | | | 19 | | 754 | 754 | | | |
| 100136155 | SOUTH HAVEN | MI | | 12/18/2023 | | 614 | | (8) | | | (8) | | 606 | 606 | | | |
| 100144213 | SPARKS | NV | | 03/07/2024 | | 962 | | 32 | | | 32 | | 994 | 994 | | | |
| 100147511 | PHILADELPHIA | PA | | 04/03/2024 | | 668 | | (45) | | | (45) | | 623 | 623 | | | |
| 100140561 | CHARLOTTE | NC | | 01/19/2024 | | 632 | | (10) | | | (10) | | 622 | 622 | | | |
| 100152908 | WILMINGTON | NC | | 05/22/2024 | | 724 | | | | | | | 724 | 724 | | | |
| 100142904 | LIBERTY HILL | TX | | 02/09/2024 | | 674 | | (19) | | | (19) | | 655 | 655 | | | |
| 100090221 | LEXINGTON | KY | | 01/13/2023 | | 506 | | (23) | | | (23) | | 483 | 483 | | | |
| 100142522 | TULSA | OK | | 02/08/2024 | | 1,475 | | (9) | | | (9) | | 1,466 | 1,466 | | | |
| 100142126 | GRAYSON | GA | | 02/29/2024 | | 637 | | (12) | | | (12) | | 625 | 625 | | | |
| 100135970 | ORIENT | OH | | 11/16/2023 | | 624 | | (18) | | | (18) | | 606 | 606 | | | |
| 100115981 | REDLANDS | CA | | 07/20/2023 | | 708 | | (3) | | | (3) | | 705 | 705 | | | |
| 100129372 | GARNER | NC | | 09/25/2023 | | 880 | | 26 | | | 26 | | 906 | 906 | | | |
| 100078873 | ROY | UT | | 02/24/2022 | | 1,495 | | (13) | | | (13) | | 1,482 | 1,482 | | | |
| 100115729 | VIRGINIA BEACH | VA | | 07/20/2023 | | 726 | | (6) | | | (6) | | 720 | 720 | | | |
| 100156091 | MELBOURNE | FL | | 06/18/2024 | | 461 | | | | | | | 461 | 461 | | | |
| 100092055 | PATERSON | NJ | | 02/09/2023 | | 2,730 | | (84) | | | (84) | | 2,646 | 2,646 | | | |
| 100030394 | LANGHORNE | PA | | 12/20/2018 | | 2,756 | | 212 | | | 212 | | 2,968 | 2,968 | | | |
| 100149560 | LINDA | CA | | 04/26/2024 | | 681 | | (16) | | | (16) | | 665 | 665 | | | |
| 100065023 | SOMERSWORTH | NH | | 07/14/2021 | | 1,551 | | (50) | | | (50) | | 1,501 | 1,501 | | | |
| 100088317 | WEST PALM BEACH | FL | | 11/10/2022 | | 1,733 | | (33) | | | (33) | | 1,700 | 1,700 | | | |
| 100081000 | CARY | NC | | 03/18/2022 | | 1,619 | | 57 | | | 57 | | 1,676 | 1,676 | | | |
| 100117549 | ROUND ROCK | TX | | 07/20/2023 | | 585 | | 24 | | | 24 | | 609 | 609 | | | |
| 4010063499 | Cleveland | OH | | 01/10/2024 | | 513 | | | | | | | 513 | 513 | | | |
| 100103391 | PHOENIX | AZ | | 06/16/2023 | | 822 | | (8) | | | (8) | | 814 | 814 | | | |
| 100047933 | PITTSBURG | CA | | 11/20/2020 | | 1,314 | | (32) | | | (32) | | 1,282 | 1,282 | | | |
| 100136954 | POOLER | GA | | 11/28/2023 | | 700 | | 11 | | | 11 | | 711 | 711 | | | |
| 100138289 | ANNA | TX | | 12/18/2023 | | 631 | | (5) | | | (5) | | 626 | 626 | | | |
| 100081527 | SPARKS | NV | | 03/18/2022 | | 1,611 | | 41 | | | 41 | | 1,652 | 1,652 | | | |
| 100137771 | GLEN ALLEN | VA | | 12/08/2023 | | 6,021 | | (103) | | | (103) | | 5,918 | 5,918 | | | |
| 100057244 | RANCHO CUCAMONGA | CA | | 05/19/2021 | | 1,358 | | (48) | | | (48) | | 1,310 | 1,310 | | | |
| 100150820 | CHARLOTTE | NC | | 05/08/2024 | | 1,191 | | (18) | | | (18) | | 1,173 | 1,173 | | | |
| 100133719 | GARDEN VALLEY | ID | | 10/23/2023 | | 693 | | 6 | | | 6 | | 699 | 699 | | | |
| 100065506 | WINCHESTER | CA | | 07/28/2021 | | 1,965 | | (30) | | | (30) | | 1,935 | 1,935 | | | |
| 100161333 | CHARLOTTE | NC | | 07/25/2024 | | 218 | | (6) | | | (6) | | 212 | 212 | | | |
| 100100667 | TRACY | CA | | 04/28/2023 | | 1,307 | | 131 | | | 131 | | 1,438 | 1,438 | | | |
| 100100863 | JESSUP | MD | | 04/28/2023 | | 1,078 | | 57 | | | 57 | | 1,135 | 1,135 | | | |
| 100164000 | SAINT PETERSBURG | FL | | 08/21/2024 | | 232 | | (14) | | | (14) | | 218 | 218 | | | |
| 100151762 | BUFFALO | MN | | 05/10/2024 | | 999 | | (13) | | | (13) | | 986 | 986 | | | |
| 100065823 | HACKENSACK | NJ | | 07/23/2021 | | 1,305 | | (52) | | | (52) | | 1,253 | 1,253 | | | |
| 100091191 | EVERETT | WA | | 01/31/2023 | | 48 | | (2) | | | (2) | | 46 | 46 | | | |
| 100137034 | OGUNQUIT | ME | | 11/28/2023 | | 635 | | (6) | | | (6) | | 629 | 629 | | | |
| 100110514 | FRESNO | CA | | 06/30/2023 | | 1,109 | | 40 | | | 40 | | 1,149 | 1,149 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137515 | JULIAN | CA | | 01/11/2024 | | 437 | | (29) | | | (29) | | 408 | 408 | | | |
| 100116004 | COARSEGOLD | CA | | 07/20/2023 | | 837 | | (8) | | | (8) | | 829 | 829 | | | |
| 100146961 | MILTON | GA | | 03/26/2024 | | 775 | | (1) | | | (1) | | 774 | 774 | | | |
| 100029540 | SANTA ANA | CA | | 10/26/2018 | | 1,258 | | 100 | | | 100 | | 1,358 | 1,358 | | | |
| 100128041 | SMYRNA | TN | | 09/08/2023 | | 795 | | 13 | | | 13 | | 808 | 808 | | | |
| 100025577 | BALDWIN | NY | | 09/20/2018 | | 1,138 | | 212 | | | 212 | | 1,350 | 1,350 | | | |
| 100148582 | SPOKANE | WA | | 04/12/2024 | | 733 | | (8) | | | (8) | | 725 | 725 | | | |
| 100143064 | HAINES CITY | FL | | 02/14/2024 | | 393 | | (18) | | | (18) | | 375 | 375 | | | |
| 100144350 | SURFSIDE | FL | | 03/07/2024 | | 555 | | (18) | | | (18) | | 537 | 537 | | | |
| 100144591 | LONGMONT | CO | | 03/13/2024 | | 2,153 | | (18) | | | (18) | | 2,135 | 2,135 | | | |
| 100142790 | MURFREESBORO | TN | | 02/08/2024 | | 761 | | (13) | | | (13) | | 748 | 748 | | | |
| 100148040 | ROUND ROCK | TX | | 04/10/2024 | | 8,971 | | (36) | | | (36) | | 8,935 | 8,935 | | | |
| 100158617 | DEBARY | FL | | 07/10/2024 | | 456 | | (7) | | | (7) | | 449 | 449 | | | |
| 100110156 | SAN ANTONIO | TX | | 06/29/2023 | | 658 | | (55) | | | (55) | | 603 | 603 | | | |
| 100129659 | SKIATOOK | OK | | 09/29/2023 | | 763 | | (4) | | | (4) | | 759 | 759 | | | |
| 100078461 | LAKE CITY | CO | | 01/25/2022 | | 1,196 | | (54) | | | (54) | | 1,142 | 1,142 | | | |
| 100026688 | LAS VEGAS | NV | | 09/26/2018 | | 1,462 | | 86 | | | 86 | | 1,548 | 1,548 | | | |
| 4010066794 | Columbus | GA | | 02/29/2024 | | 647 | | | | | | | 647 | 647 | | | |
| 100108232 | PORTLAND | OR | | 05/24/2023 | | 518 | | (22) | | | (22) | | 496 | 496 | | | |
| 100081421 | SEMINOLE | FL | | 03/18/2022 | | 1,490 | | 38 | | | 38 | | 1,528 | 1,528 | | | |
| 100117837 | PORT SAINT LUCIE | FL | | 07/20/2023 | | 549 | | (5) | | | (5) | | 544 | 544 | | | |
| 100024349 | PINECREST | FL | | 09/20/2018 | | 1,458 | | (37) | | | (37) | | 1,421 | 1,421 | | | |
| 100129650 | CHARLOTTE | NC | | 09/29/2023 | | 697 | | 4 | | | 4 | | 701 | 701 | | | |
| 100135860 | CLERMONT | GA | | 11/13/2023 | | 573 | | (10) | | | (10) | | 563 | 563 | | | |
| 100113736 | WASHINGTON | DC | | 06/29/2023 | | 1,490 | | 224 | | | 224 | | 1,714 | 1,714 | | | |
| 100158588 | BALTIMORE | MD | | 07/10/2024 | | 240 | | 1 | | | 1 | | 241 | 241 | | | |
| 100132052 | MERCED | CA | | 10/13/2023 | | 763 | | (3) | | | (3) | | 760 | 760 | | | |
| 100151736 | SAINT PETERSBURG | FL | | 05/10/2024 | | 288 | | (3) | | | (3) | | 285 | 285 | | | |
| 100131669 | WADDELL | AZ | | 10/06/2023 | | 1,059 | | 83 | | | 83 | | 1,142 | 1,142 | | | |
| 100153304 | CYPRESS | TX | | 05/30/2024 | | 867 | | 39 | | | 39 | | 906 | 906 | | | |
| 100155334 | OLYMPIA | WA | | 07/19/2024 | | 238 | | (19) | | | (19) | | 219 | 219 | | | |
| 100148797 | SAN ANTONIO | TX | | 04/17/2024 | | 934 | | 45 | | | 45 | | 979 | 979 | | | |
| 100117919 | BOTHELL | WA | | 07/20/2023 | | 417 | | (15) | | | (15) | | 402 | 402 | | | |
| 100138428 | SAN ANTONIO | TX | | 12/18/2023 | | 505 | | (22) | | | (22) | | 483 | 483 | | | |
| 100133642 | KEAAU | HI | | 10/23/2023 | | 692 | | 7 | | | 7 | | 699 | 699 | | | |
| 100110472 | FULLERTON | CA | | 06/30/2023 | | 944 | | 9 | | | 9 | | 953 | 953 | | | |
| 100144333 | SPOTSYLVANIA | VA | | 03/07/2024 | | 551 | | (17) | | | (17) | | 534 | 534 | | | |
| 100131925 | WINSTON SALEM | NC | | 10/13/2023 | | 659 | | (2) | | | (2) | | 657 | 657 | | | |
| 100142506 | MANOR | TX | | 02/08/2024 | | 761 | | (11) | | | (11) | | 750 | 750 | | | |
| 100163006 | MELISSA | TX | | 08/13/2024 | | 103 | | (3) | | | (3) | | 100 | 100 | | | |
| 100062677 | CHESAPEAKE | VA | | 07/01/2021 | | 2,260 | | (35) | | | (35) | | 2,225 | 2,225 | | | |
| 100115806 | OCEAN CITY | MD | | 07/20/2023 | | 707 | | (13) | | | (13) | | 694 | 694 | | | |
| 100143303 | CAPE CORAL | FL | | 02/16/2024 | | 823 | | (4) | | | (4) | | 819 | 819 | | | |
| 100116817 | VAN NUYS AREA LOS ANGELES | CA | | 07/20/2023 | | 1,883 | | 465 | | | 465 | | 2,348 | 2,348 | | | |
| 100115757 | KISSIMMEE | FL | | 07/20/2023 | | 712 | | (14) | | | (14) | | 698 | 698 | | | |
| 100144239 | GRAND RAPIDS | MI | | 03/07/2024 | | 685 | | (9) | | | (9) | | 676 | 676 | | | |
| 100084747 | PAWLEYS ISLAND | SC | | 08/02/2022 | | 43 | | (1) | | | (1) | | 42 | 42 | | | |
| 100136496 | CLOVIS | CA | | 11/20/2023 | | 814 | | 64 | | | 64 | | 878 | 878 | | | |
| 100147763 | HUTTO | TX | | 04/08/2024 | | 807 | | (2) | | | (2) | | 805 | 805 | | | |
| 100151080 | MESA | AZ | | 05/08/2024 | | 658 | | (15) | | | (15) | | 643 | 643 | | | |
| 100091078 | CALEXICO | CA | | 01/31/2023 | | 682 | | (23) | | | (23) | | 659 | 659 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100019687 | ANAHEIM | CA | | 07/26/2018 | | 1,693 | | (3) | | | (3) | | 1,690 | 1,690 | | | |
| 100139110 | NEWBURGH | NY | | 12/28/2023 | | 527 | | | | | | | 527 | 527 | | | |
| 100068046 | BREMERTON | WA | | 09/23/2021 | | 1,681 | | (18) | | | (18) | | 1,663 | 1,663 | | | |
| 100068049 | BREMERTON | WA | | 09/23/2021 | | 1,681 | | (18) | | | (18) | | 1,663 | 1,663 | | | |
| 100068050 | BREMERTON | WA | | 09/23/2021 | | 1,681 | | (18) | | | (18) | | 1,663 | 1,663 | | | |
| 100157969 | SAN JOSE | CA | | 07/09/2024 | | 532 | | 1 | | | 1 | | 533 | 533 | | | |
| 100159203 | GOODLETTSVILLE | TN | | 07/15/2024 | | 216 | | (2) | | | (2) | | 214 | 214 | | | |
| 100137581 | BRANDYWINE | MD | | 12/08/2023 | | 969 | | (15) | | | (15) | | 954 | 954 | | | |
| 100138374 | SOUTHBRIDGE | MA | | 12/18/2023 | | 239 | | (9) | | | (9) | | 230 | 230 | | | |
| 100013693 | SAINT ALBANS | NY | | 05/25/2017 | | 788 | | 96 | | | 96 | | 884 | 884 | | | |
| 100091412 | SAHUARITA | AZ | | 02/22/2023 | | 738 | | (2) | | | (2) | | 736 | 736 | | | |
| 100067327 | IJAMSVILLE | MD | | 08/02/2021 | | 1,593 | | 41 | | | 41 | | 1,634 | 1,634 | | | |
| 100091827 | SAN ANTONIO | TX | | 01/30/2023 | | 989 | | (23) | | | (23) | | 966 | 966 | | | |
| 100136202 | TAMPA | FL | | 11/20/2023 | | 682 | | 7 | | | 7 | | 689 | 689 | | | |
| 100119938 | MACUNGIE | PA | | 08/10/2023 | | 3,699 | | (79) | | | (79) | | 3,620 | 3,620 | | | |
| 100107971 | LAKELAND | FL | | 05/22/2023 | | 636 | | (11) | | | (11) | | 625 | 625 | | | |
| 100086954 | SAINT CLOUD | FL | | 10/24/2022 | | 906 | | 15 | | | 15 | | 921 | 921 | | | |
| 100128532 | CHARLOTTE | NC | | 09/15/2023 | | 328 | | (20) | | | (20) | | 308 | 308 | | | |
| 100130171 | MANSFIELD | TX | | 11/15/2023 | | 699 | | (1) | | | (1) | | 698 | 698 | | | |
| 100158528 | COLFAX | NC | | 07/10/2024 | | 298 | | (19) | | | (19) | | 279 | 279 | | | |
| 100151229 | POOLER | GA | | 05/10/2024 | | 658 | | (19) | | | (19) | | 639 | 639 | | | |
| 100132494 | NEWBERRY | FL | | 11/03/2023 | | 875 | | 13 | | | 13 | | 888 | 888 | | | |
| 100147630 | TAMPA | FL | | 04/04/2024 | | 611 | | (23) | | | (23) | | 588 | 588 | | | |
| 100120224 | DES PLAINES | IL | | 08/18/2023 | | 1,083 | | (41) | | | (41) | | 1,042 | 1,042 | | | |
| 100147275 | PORT CHARLOTTE | FL | | 03/28/2024 | | 216 | | (4) | | | (4) | | 212 | 212 | | | |
| 100135998 | RICHARDSVILLE | VA | | 11/16/2023 | | 444 | | | | | | | 444 | 444 | | | |
| 100134371 | PASO ROBLES | CA | | 10/27/2023 | | 607 | | (11) | | | (11) | | 596 | 596 | | | |
| 100115770 | LAS VEGAS | NV | | 07/20/2023 | | 855 | | 4 | | | 4 | | 859 | 859 | | | |
| 100137235 | WINTER PARK | CO | | 11/29/2023 | | 492 | | (15) | | | (15) | | 477 | 477 | | | |
| 100113263 | STRATFORD | CT | | 06/29/2023 | | 4,713 | | 1,284 | | | 1,284 | | 5,997 | 5,997 | | | |
| 100147762 | WEAVERVILLE | NC | | 04/08/2024 | | 732 | | (12) | | | (12) | | 720 | 720 | | | |
| 100116870 | HOUSTON | TX | | 07/20/2023 | | 799 | | 72 | | | 72 | | 871 | 871 | | | |
| 100151607 | SAYREVILLE | NJ | | 05/10/2024 | | 1,504 | | (2) | | | (2) | | 1,502 | 1,502 | | | |
| 100155034 | CANTON | GA | | 07/19/2024 | | 473 | | (6) | | | (6) | | 467 | 467 | | | |
| 100163187 | NEW MARKET | MD | | 08/13/2024 | | 251 | | (4) | | | (4) | | 247 | 247 | | | |
| 100081120 | GEORGETOWN | TX | | 03/18/2022 | | 1,640 | | 64 | | | 64 | | 1,704 | 1,704 | | | |
| 100120040 | AUSTIN | TX | | 08/11/2023 | | 1,100 | | 68 | | | 68 | | 1,168 | 1,168 | | | |
| 100100654 | ROCKVILLE | MD | | 04/28/2023 | | 1,262 | | 11 | | | 11 | | 1,273 | 1,273 | | | |
| 100087140 | SUMMIT | NJ | | 10/25/2022 | | 1,355 | | 160 | | | 160 | | 1,515 | 1,515 | | | |
| 100120377 | MIAMI | FL | | 08/18/2023 | | 347 | | (29) | | | (29) | | 318 | 318 | | | |
| 100110431 | BRIGANTINE | NJ | | 06/30/2023 | | 1,313 | | 12 | | | 12 | | 1,325 | 1,325 | | | |
| 100088875 | PORT SAINT LUCIE | FL | | 11/15/2022 | | 3,330 | | (26) | | | (26) | | 3,304 | 3,304 | | | |
| 100156059 | WINDERMERE | FL | | 06/18/2024 | | 462 | | (5) | | | (5) | | 457 | 457 | | | |
| 100102724 | LANCASTER | CA | | 06/22/2023 | | 869 | | (4) | | | (4) | | 865 | 865 | | | |
| 100088254 | PENSACOLA | FL | | 10/17/2022 | | 859 | | (10) | | | (10) | | 849 | 849 | | | |
| 100139346 | TITUSVILLE | FL | | 12/28/2023 | | 565 | | (10) | | | (10) | | 555 | 555 | | | |
| 100129985 | ATLANTIC CITY | NJ | | 09/27/2023 | | 489 | | (21) | | | (21) | | 468 | 468 | | | |
| 100067463 | CLIFTON | NJ | | 09/23/2021 | | 1,438 | | (55) | | | (55) | | 1,383 | 1,383 | | | |
| 100163098 | SAINT LOUIS | MO | | 08/13/2024 | | 576 | | (20) | | | (20) | | 556 | 556 | | | |
| 100135714 | HERMITAGE | TN | | 11/10/2023 | | 756 | | 11 | | | 11 | | 767 | 767 | | | |
| 100129767 | AREA OF OLIVEHURST | CA | | 09/27/2023 | | 726 | | (2) | | | (2) | | 724 | 724 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161830 | TOBYHANNA | PA | | 07/31/2024 | | 623 | | (15) | | | (15) | | 608 | 608 | | | |
| 100143279 | AUSTIN | TX | | 02/16/2024 | | 706 | | (14) | | | (14) | | 692 | 692 | | | |
| 100115798 | DURHAM | NC | | 07/20/2023 | | 874 | | (2) | | | (2) | | 872 | 872 | | | |
| 100109648 | PANAMA CITY BEACH | FL | | 06/14/2023 | | 658 | | (17) | | | (17) | | 641 | 641 | | | |
| 100132095 | TIVERTON | RI | | 10/13/2023 | | 719 | | (3) | | | (3) | | 716 | 716 | | | |
| 100159259 | MCKINNEY | TX | | 07/15/2024 | | 437 | | (12) | | | (12) | | 425 | 425 | | | |
| 100139180 | HOMESTEAD | FL | | 12/28/2023 | | 598 | | (5) | | | (5) | | 593 | 593 | | | |
| 100140133 | WENDELL | NC | | 01/09/2024 | | 925 | | 24 | | | 24 | | 949 | 949 | | | |
| 100055834 | PLEASANT GROVE | UT | | 03/23/2021 | | 1,759 | | (72) | | | (72) | | 1,687 | 1,687 | | | |
| 100144037 | GEORGETOWN | TX | | 03/07/2024 | | 1,410 | | (7) | | | (7) | | 1,403 | 1,403 | | | |
| 100081430 | BATH | NC | | 03/18/2022 | | 1,930 | | 32 | | | 32 | | 1,962 | 1,962 | | | |
| 100160856 | LOMPOC | CA | | 07/24/2024 | | 240 | | 6 | | | 6 | | 246 | 246 | | | |
| 100136325 | SUGARLOAF | CA | | 11/20/2023 | | 617 | | | | | | | 617 | 617 | | | |
| 100115878 | LEHI | UT | | 07/20/2023 | | 959 | | 30 | | | 30 | | 989 | 989 | | | |
| 100164759 | LITTLE RIVER | SC | | 08/26/2024 | | 300 | | 9 | | | 9 | | 309 | 309 | | | |
| 100100557 | HOUSTON | TX | | 04/27/2023 | | 558 | | (32) | | | (32) | | 526 | 526 | | | |
| 100102348 | DAVENPORT | FL | | 06/07/2023 | | 735 | | (12) | | | (12) | | 723 | 723 | | | |
| 100108026 | FLOWER MOUND | TX | | 05/25/2023 | | 1,171 | | 66 | | | 66 | | 1,237 | 1,237 | | | |
| 100138762 | LAWTON | OK | | 12/21/2023 | | 500 | | (13) | | | (13) | | 487 | 487 | | | |
| 100151119 | CUMMING | GA | | 05/08/2024 | | 675 | | (19) | | | (19) | | 656 | 656 | | | |
| 100142890 | WHITE SETTLEMENT | TX | | 02/09/2024 | | 554 | | (13) | | | (13) | | 541 | 541 | | | |
| 100149391 | GAINESVILLE | GA | | 04/24/2024 | | 657 | | (15) | | | (15) | | 642 | 642 | | | |
| 100107951 | POMPANO BEACH | FL | | 06/29/2023 | | 521 | | (33) | | | (33) | | 488 | 488 | | | |
| 100120211 | LARGO | FL | | 08/18/2023 | | 650 | | (20) | | | (20) | | 630 | 630 | | | |
| 100137781 | MANCHESTER | CT | | 12/08/2023 | | 622 | | (11) | | | (11) | | 611 | 611 | | | |
| 100160950 | NEWNAN | GA | | 07/24/2024 | | 228 | | (6) | | | (6) | | 222 | 222 | | | |
| 100029765 | CLACKAMAS | OR | | 10/26/2018 | | 1,321 | | 96 | | | 96 | | 1,417 | 1,417 | | | |
| 100129636 | NEW ORLEANS | LA | | 09/29/2023 | | 761 | | (2) | | | (2) | | 759 | 759 | | | |
| 100112266 | SPRINGBORO | OH | | 06/29/2023 | | 877 | | 248 | | | 248 | | 1,125 | 1,125 | | | |
| 100127288 | CUMMING | GA | | 08/30/2023 | | 1,204 | | 340 | | | 340 | | 1,544 | 1,544 | | | |
| 100066341 | NORTHVALE | NJ | | 08/02/2021 | | 872 | | (1) | | | (1) | | 871 | 871 | | | |
| 100149089 | KISSIMMEE | FL | | 04/19/2024 | | 517 | | (42) | | | (42) | | 475 | 475 | | | |
| 100148780 | ROYSE CITY | TX | | 04/17/2024 | | 617 | | (23) | | | (23) | | 594 | 594 | | | |
| 100115742 | RICHMOND HILL | GA | | 07/20/2023 | | 1,882 | | 20 | | | 20 | | 1,902 | 1,902 | | | |
| 100076388 | SAVANNAH | GA | | 12/23/2021 | | 1,151 | | (82) | | | (82) | | 1,069 | 1,069 | | | |
| 100144170 | PLANO | TX | | 03/07/2024 | | 782 | | (8) | | | (8) | | 774 | 774 | | | |
| 100117384 | HERALD | CA | | 07/20/2023 | | 1,474 | | 401 | | | 401 | | 1,875 | 1,875 | | | |
| 100151102 | PFLUGERVILLE | TX | | 05/08/2024 | | 678 | | (19) | | | (19) | | 659 | 659 | | | |
| 100026078 | CHARLOTTE | NC | | 09/20/2018 | | 1,323 | | 187 | | | 187 | | 1,510 | 1,510 | | | |
| 100119074 | STOW | MA | | 07/27/2023 | | 704 | | (20) | | | (20) | | 684 | 684 | | | |
| 100025582 | RESEDA | CA | | 09/20/2018 | | 1,199 | | 135 | | | 135 | | 1,334 | 1,334 | | | |
| 100089254 | SLIDELL | LA | | 01/26/2023 | | 643 | | 17 | | | 17 | | 660 | 660 | | | |
| 100091507 | TOMS RIVER | NJ | | 01/20/2023 | | 662 | | (12) | | | (12) | | 650 | 650 | | | |
| 100158653 | ACWORTH | GA | | 07/10/2024 | | 203 | | (4) | | | (4) | | 199 | 199 | | | |
| 100153332 | LAKELAND | FL | | 05/30/2024 | | 429 | | (12) | | | (12) | | 417 | 417 | | | |
| 100131791 | PALMETTO | FL | | 10/06/2023 | | 521 | | (20) | | | (20) | | 501 | 501 | | | |
| 100120332 | CASSELBERRY | FL | | 08/18/2023 | | 2,323 | | (20) | | | (20) | | 2,303 | 2,303 | | | |
| 100133830 | PHOENIX | AZ | | 10/20/2023 | | 521 | | (13) | | | (13) | | 508 | 508 | | | |
| 100158837 | LITTLE ROCK | AR | | 07/12/2024 | | 225 | | (6) | | | (6) | | 219 | 219 | | | |
| 100129579 | DENTON | TX | | 09/29/2023 | | 730 | | (7) | | | (7) | | 723 | 723 | | | |
| 100142398 | SAINT AUGUSTINE | FL | | 02/02/2024 | | 1,255 | | (20) | | | (20) | | 1,235 | 1,235 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100068004 | PORTLAND | OR | | 09/23/2021 | | 1,677 | | (22) | | | (22) | | 1,655 | 1,655 | | | |
| 100144203 | MOUNT HOLLY | NC | | 03/07/2024 | | 700 | | (14) | | | (14) | | 686 | 686 | | | |
| 100159330 | BREINIGSVILLE | PA | | 07/15/2024 | | 301 | | 9 | | | 9 | | 310 | 310 | | | |
| 100138880 | HURON | OH | | 12/21/2023 | | 681 | | (23) | | | (23) | | 658 | 658 | | | |
| 100134854 | EDEN | NC | | 10/30/2023 | | 458 | | (21) | | | (21) | | 437 | 437 | | | |
| 100151623 | HUTTO | TX | | 05/10/2024 | | 725 | | (4) | | | (4) | | 721 | 721 | | | |
| 100151597 | PORT SAINT LUCIE | FL | | 05/10/2024 | | 610 | | (10) | | | (10) | | 600 | 600 | | | |
| 100151550 | MC KINNEY | TX | | 05/10/2024 | | 725 | | (6) | | | (6) | | 719 | 719 | | | |
| 100129435 | CINCINATTI | OH | | 09/29/2023 | | 1,285 | | (9) | | | (9) | | 1,276 | 1,276 | | | |
| 100149630 | DAWSONVILLE | GA | | 04/26/2024 | | 657 | | (6) | | | (6) | | 651 | 651 | | | |
| 100156398 | HENDERSON | NV | | 07/25/2024 | | 190 | | (17) | | | (17) | | 173 | 173 | | | |
| 100120722 | MONROE | NC | | 08/25/2023 | | 781 | | (4) | | | (4) | | 777 | 777 | | | |
| 100139113 | CAPE CORAL | FL | | 12/28/2023 | | 885 | | | | | | | 885 | 885 | | | |
| 100128151 | PEMBROKE PINES | FL | | 09/18/2023 | | 695 | | 13 | | | 13 | | 708 | 708 | | | |
| 100115818 | LONG BRANCH | NJ | | 07/20/2023 | | 722 | | (11) | | | (11) | | 711 | 711 | | | |
| 100156345 | JACKSONVILLE | FL | | 07/25/2024 | | 2,783 | | (99) | | | (99) | | 2,684 | 2,684 | | | |
| 100150940 | FORT MYERS | FL | | 05/08/2024 | | 662 | | (18) | | | (18) | | 644 | 644 | | | |
| 100161546 | ACWORTH | GA | | 07/30/2024 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100144180 | PLANO | TX | | 03/07/2024 | | 735 | | 2 | | | 2 | | 737 | 737 | | | |
| 100157951 | SWANSBORO | NC | | 07/09/2024 | | 609 | | (12) | | | (12) | | 597 | 597 | | | |
| 100148498 | BASTROP | TX | | 04/12/2024 | | 4,321 | | (57) | | | (57) | | 4,264 | 4,264 | | | |
| 100162084 | PLAINFIELD | IL | | 07/31/2024 | | 6,360 | | (84) | | | (84) | | 6,276 | 6,276 | | | |
| 100101524 | RENO | NV | | 04/26/2023 | | 1,067 | | 47 | | | 47 | | 1,114 | 1,114 | | | |
| 100142597 | LOGANVILLE | GA | | 02/08/2024 | | 15,928 | | (4) | | | (4) | | 15,924 | 15,924 | | | |
| 100028417 | MANASSAS | VA | | 10/26/2018 | | 1,555 | | 54 | | | 54 | | 1,609 | 1,609 | | | |
| 100146906 | CARROLLTON | TX | | 03/26/2024 | | 1,896 | | (23) | | | (23) | | 1,873 | 1,873 | | | |
| 100147855 | GLASSBORO | NJ | | 04/08/2024 | | 722 | | (11) | | | (11) | | 711 | 711 | | | |
| 100161135 | CROWN POINT | IN | | 07/24/2024 | | 306 | | 10 | | | 10 | | 316 | 316 | | | |
| 100054670 | WESLEY CHAPEL | FL | | 03/23/2021 | | 802 | | (3) | | | (3) | | 799 | 799 | | | |
| 100158703 | LEHIGH ACRES | FL | | 07/10/2024 | | 224 | | (3) | | | (3) | | 221 | 221 | | | |
| 100070425 | MIRAMAR | FL | | 09/23/2021 | | 1,653 | | (25) | | | (25) | | 1,628 | 1,628 | | | |
| 100014530 | YORKTOWN HEIGHTS | NY | | 09/27/2017 | | 1,274 | | 354 | | | 354 | | 1,628 | 1,628 | | | |
| 100137823 | SARASOTA | FL | | 12/08/2023 | | 635 | | (11) | | | (11) | | 624 | 624 | | | |
| 100144348 | RICHMOND | VA | | 03/07/2024 | | 623 | | (18) | | | (18) | | 605 | 605 | | | |
| 100028518 | ANAHEIM | CA | | 10/26/2018 | | 2,106 | | 132 | | | 132 | | 2,238 | 2,238 | | | |
| 100151191 | NEW SMYRNA BEACH | FL | | 05/10/2024 | | 720 | | (9) | | | (9) | | 711 | 711 | | | |
| 100024040 | LOS ANGELES | CA | | 09/10/2018 | | 1,595 | | (4) | | | (4) | | 1,591 | 1,591 | | | |
| 100017566 | MIAMI BEACH | FL | | 04/26/2018 | | 2,798 | | 123 | | | 123 | | 2,921 | 2,921 | | | |
| 100079670 | KATY | TX | | 04/25/2022 | | 1,208 | | (62) | | | (62) | | 1,146 | 1,146 | | | |
| 100150657 | CHATTANOOGA | TN | | 05/06/2024 | | 678 | | (14) | | | (14) | | 664 | 664 | | | |
| 100149923 | ALBRIGHTSVILLE | PA | | 04/29/2024 | | 636 | | (19) | | | (19) | | 617 | 617 | | | |
| 100063852 | THORNTON | CO | | 07/01/2021 | | 1,800 | | 3 | | | 3 | | 1,803 | 1,803 | | | |
| 100136439 | SAINT CLOUD | FL | | 11/20/2023 | | 8,061 | | 159 | | | 159 | | 8,220 | 8,220 | | | |
| 100109783 | NAPA | CA | | 08/04/2023 | | 2,742 | | (23) | | | (23) | | 2,719 | 2,719 | | | |
| 100135478 | MERCED | CA | | 11/13/2023 | | 936 | | 58 | | | 58 | | 994 | 994 | | | |
| 100101905 | KISSIMMEE | FL | | 04/06/2023 | | 574 | | (18) | | | (18) | | 556 | 556 | | | |
| 100013168 | WINCHESTER | VA | | 05/25/2017 | | 1,219 | | 153 | | | 153 | | 1,372 | 1,372 | | | |
| 100102810 | TANNERSVILLE | PA | | 06/22/2023 | | 569 | | (30) | | | (30) | | 539 | 539 | | | |
| 100109300 | FORT LAUDERDALE | FL | | 06/12/2023 | | 872 | | (4) | | | (4) | | 868 | 868 | | | |
| 100099743 | NESCONSET | NY | | 02/28/2023 | | 758 | | (20) | | | (20) | | 738 | 738 | | | |
| 100134765 | LAKE HIAWATHA | NJ | | 10/30/2023 | | 547 | | (12) | | | (12) | | 535 | 535 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111055 | SAINT ALBANS | NY | | 06/29/2023 | | 813 | | 195 | | | 195 | | 1,008 | 1,008 | | | |
| 100027873 | BROOKLYN | NY | | 10/26/2018 | | 1,506 | | 234 | | | 234 | | 1,740 | 1,740 | | | |
| 100134717 | MESA | AZ | | 10/30/2023 | | 859 | | 2 | | | 2 | | 861 | 861 | | | |
| 100153292 | TUCSON | AZ | | 05/30/2024 | | 747 | | (2) | | | (2) | | 745 | 745 | | | |
| 100159288 | DAWSONVILLE | GA | | 07/15/2024 | | 240 | | (5) | | | (5) | | 235 | 235 | | | |
| 100147526 | ESTERO | FL | | 04/03/2024 | | 677 | | (6) | | | (6) | | 671 | 671 | | | |
| 100080436 | HACKENSACK | NJ | | 03/10/2022 | | 1,005 | | (51) | | | (51) | | 954 | 954 | | | |
| 100055468 | JERSEY CITY | NJ | | 03/23/2021 | | 3,239 | | (133) | | | (133) | | 3,106 | 3,106 | | | |
| 100101628 | SHOW LOW | AZ | | 04/26/2023 | | 481 | | (2) | | | (2) | | 479 | 479 | | | |
| 100153196 | HOUSTON | TX | | 05/30/2024 | | 652 | | 9 | | | 9 | | 661 | 661 | | | |
| 100118038 | FALLS CHURCH | VA | | 07/20/2023 | | 1,512 | | 580 | | | 580 | | 2,092 | 2,092 | | | |
| 100146981 | NEWPORT | KY | | 03/26/2024 | | 742 | | (6) | | | (6) | | 736 | 736 | | | |
| 100090183 | STATEN ISLAND | NY | | 01/13/2023 | | 658 | | (18) | | | (18) | | 640 | 640 | | | |
| 100081158 | HOMESTEAD | FL | | 03/18/2022 | | 2,326 | | 103 | | | 103 | | 2,429 | 2,429 | | | |
| 100161049 | BUFFALO | MN | | 07/24/2024 | | 217 | | (7) | | | (7) | | 210 | 210 | | | |
| 100128097 | ANTIOCH | TN | | 09/08/2023 | | 1,872 | | 94 | | | 94 | | 1,966 | 1,966 | | | |
| 100121024 | EDGEWATER | FL | | 08/30/2023 | | 728 | | 6 | | | 6 | | 734 | 734 | | | |
| 100147019 | BOLIVIA | NC | | 03/27/2024 | | 701 | | (17) | | | (17) | | 684 | 684 | | | |
| 100091417 | GLEN HAVEN | CO | | 02/22/2023 | | 752 | | (14) | | | (14) | | 738 | 738 | | | |
| 100031422 | MIAMI | FL | | 03/29/2019 | | 832 | | 27 | | | 27 | | 859 | 859 | | | |
| 100108246 | HYATTSVILLE | MD | | 05/24/2023 | | 454 | | (16) | | | (16) | | 438 | 438 | | | |
| 100054488 | KISSIMMEE | FL | | 03/23/2021 | | 883 | | (27) | | | (27) | | 856 | 856 | | | |
| 100141270 | WOODBRIDGE | VA | | 01/30/2024 | | 521 | | (17) | | | (17) | | 504 | 504 | | | |
| 100101851 | RICHMOND | TX | | 04/06/2023 | | 638 | | (10) | | | (10) | | 628 | 628 | | | |
| 100133942 | WATERBURY | CT | | 10/25/2023 | | 574 | | (27) | | | (27) | | 547 | 547 | | | |
| 100141127 | LAKE ELSINORE | CA | | 01/30/2024 | | 621 | | (22) | | | (22) | | 599 | 599 | | | |
| 100131999 | MATAGORDA | TX | | 10/13/2023 | | 771 | | | | | | | 771 | 771 | | | |
| 100161763 | HACKETTSTOWN | NJ | | 07/31/2024 | | 684 | | (20) | | | (20) | | 664 | 664 | | | |
| 100134493 | HIALEAH | FL | | 10/30/2023 | | 706 | | (11) | | | (11) | | 695 | 695 | | | |
| 100164540 | CHARLOTTE | NC | | 08/21/2024 | | 231 | | (5) | | | (5) | | 226 | 226 | | | |
| 100126678 | STOCKTON | CA | | 08/30/2023 | | 1,214 | | 65 | | | 65 | | 1,279 | 1,279 | | | |
| 100128494 | NOKOMIS | FL | | 09/15/2023 | | 487 | | (5) | | | (5) | | 482 | 482 | | | |
| 100142738 | ARNOLD | MD | | 02/08/2024 | | 679 | | (15) | | | (15) | | 664 | 664 | | | |
| 100130187 | HOUSTON | TX | | 11/15/2023 | | 520 | | (51) | | | (51) | | 469 | 469 | | | |
| 100136330 | VENICE | FL | | 11/20/2023 | | 684 | | 10 | | | 10 | | 694 | 694 | | | |
| 100142620 | DULUTH | GA | | 02/08/2024 | | 675 | | (16) | | | (16) | | 659 | 659 | | | |
| 100143492 | ANNA | TX | | 02/21/2024 | | 698 | | (6) | | | (6) | | 692 | 692 | | | |
| 100090916 | KISSIMMEE | FL | | 01/31/2023 | | 1,014 | | (8) | | | (8) | | 1,006 | 1,006 | | | |
| 100150646 | DALLAS | TX | | 05/06/2024 | | 753 | | (6) | | | (6) | | 747 | 747 | | | |
| 100143403 | CHICAGO | IL | | 02/16/2024 | | 490 | | (15) | | | (15) | | 475 | 475 | | | |
| 100099784 | SCOTTSDALE | AZ | | 02/28/2023 | | 773 | | 43 | | | 43 | | 816 | 816 | | | |
| 100115376 | CHICAGO | IL | | 07/17/2023 | | 1,202 | | (38) | | | (38) | | 1,164 | 1,164 | | | |
| 100080875 | DESERT HOT SPRINGS | CA | | 03/10/2022 | | 1,305 | | (56) | | | (56) | | 1,249 | 1,249 | | | |
| 100048606 | WEST ORANGE | NJ | | 11/20/2020 | | 885 | | (34) | | | (34) | | 851 | 851 | | | |
| 100148628 | FAIRBURN | GA | | 05/15/2024 | | 635 | | (4) | | | (4) | | 631 | 631 | | | |
| 100079277 | PENSACOLA BEACH | FL | | 02/28/2022 | | 4,717 | | (83) | | | (83) | | 4,634 | 4,634 | | | |
| 100152032 | PITTSBURG | CA | | 05/15/2024 | | 455 | | (12) | | | (12) | | 443 | 443 | | | |
| 100011512 | LITTLE EGG HARBOR TWP | NJ | | 03/08/2017 | | 1,268 | | 459 | | | 459 | | 1,727 | 1,727 | | | |
| 100152253 | ELGIN | IL | | 05/17/2024 | | 723 | | (14) | | | (14) | | 709 | 709 | | | |
| 100099966 | BREMERTON | WA | | 03/28/2023 | | 5,828 | | (74) | | | (74) | | 5,754 | 5,754 | | | |
| 100084764 | NILES | IL | | 08/02/2022 | | 558 | | | | | | | 558 | 558 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013032 | PARAMOUNT | CA | | 05/25/2017 | | 1,078 | | 193 | | | 193 | | 1,271 | 1,271 | | | |
| 100149062 | STERLING | VA | | 04/19/2024 | | 612 | | (19) | | | (19) | | 593 | 593 | | | |
| 100054947 | SOUND BEACH | NY | | 03/23/2021 | | 919 | | (116) | | | (116) | | 803 | 803 | | | |
| 100091947 | OCALA | FL | | 02/03/2023 | | 151 | | (12) | | | (12) | | 139 | 139 | | | |
| 100115004 | LADY LAKE | FL | | 07/14/2023 | | 725 | | (1) | | | (1) | | 724 | 724 | | | |
| 100146593 | KYLE | TX | | 03/20/2024 | | 51,564 | | (651) | | | (651) | | 50,913 | 50,913 | | | |
| 100132097 | WYOMING | MI | | 10/13/2023 | | 944 | | 16 | | | 16 | | 960 | 960 | | | |
| 100129628 | FARMERSVILLE | TX | | 09/29/2023 | | 693 | | (13) | | | (13) | | 680 | 680 | | | |
| 100129385 | LAS VEGAS | NV | | 09/26/2023 | | 710 | | 1 | | | 1 | | 711 | 711 | | | |
| 100071259 | MIAMI | FL | | 10/01/2021 | | 525 | | (2) | | | (2) | | 523 | 523 | | | |
| 100101536 | SPRING HILL | TN | | 04/26/2023 | | 945 | | 24 | | | 24 | | 969 | 969 | | | |
| 100140081 | BANNER ELK | NC | | 01/09/2024 | | 741 | | (26) | | | (26) | | 715 | 715 | | | |
| 100117363 | STRATFORD | CT | | 07/20/2023 | | 1,069 | | 222 | | | 222 | | 1,291 | 1,291 | | | |
| 100101559 | CANDLER | NC | | 04/26/2023 | | 862 | | (4) | | | (4) | | 858 | 858 | | | |
| 100129700 | LAS VEGAS | NV | | 09/29/2023 | | 801 | | (3) | | | (3) | | 798 | 798 | | | |
| 100010768 | BIRMINGHAM | AL | | 12/23/2016 | | 4,367 | | 174 | | | 174 | | 4,541 | 4,541 | | | |
| 100137017 | STEPHENS CITY | VA | | 11/28/2023 | | 689 | | 1 | | | 1 | | 690 | 690 | | | |
| 100088171 | PARK CITY | UT | | 10/25/2022 | | 486 | | (10) | | | (10) | | 476 | 476 | | | |
| 100128204 | JACKSONVILLE | FL | | 09/18/2023 | | 945 | | 71 | | | 71 | | 1,016 | 1,016 | | | |
| 100062131 | ELMONT | NY | | 07/01/2021 | | 2,557 | | (35) | | | (35) | | 2,522 | 2,522 | | | |
| 100162765 | CARMEL | IN | | 08/12/2024 | | 226 | | (6) | | | (6) | | 220 | 220 | | | |
| 100115671 | ATHENS | GA | | 07/20/2023 | | 1,856 | | (28) | | | (28) | | 1,828 | 1,828 | | | |
| 100086933 | CENTRAL ISLIP | NY | | 10/24/2022 | | 4,353 | | 126 | | | 126 | | 4,479 | 4,479 | | | |
| 100079641 | BOLINGBROOK | IL | | 04/08/2022 | | 784 | | (20) | | | (20) | | 764 | 764 | | | |
| 100156632 | ROUND ROCK | TX | | 06/24/2024 | | 501 | | (4) | | | (4) | | 497 | 497 | | | |
| 100133739 | WIMBERLEY | TX | | 10/23/2023 | | 1,320 | | (6) | | | (6) | | 1,314 | 1,314 | | | |
| 100138830 | WESTON | TX | | 12/21/2023 | | 454 | | (13) | | | (13) | | 441 | 441 | | | |
| 100164623 | MABLETON | GA | | 08/21/2024 | | 1,866 | | (25) | | | (25) | | 1,841 | 1,841 | | | |
| 100110478 | WINTER PARK | FL | | 06/30/2023 | | 2,337 | | (47) | | | (47) | | 2,290 | 2,290 | | | |
| 100152195 | SURPRISE | AZ | | 05/17/2024 | | 1,140 | | 149 | | | 149 | | 1,289 | 1,289 | | | |
| 100160130 | DAWSONVILLE | GA | | 07/17/2024 | | 201 | | (6) | | | (6) | | 195 | 195 | | | |
| 100164348 | BLOOMINGDALE | GA | | 08/21/2024 | | 272 | | 2 | | | 2 | | 274 | 274 | | | |
| 100025148 | CAROL STREAM | IL | | 09/20/2018 | | 809 | | 59 | | | 59 | | 868 | 868 | | | |
| 100079538 | NAPA | CA | | 04/25/2022 | | 1,816 | | (15) | | | (15) | | 1,801 | 1,801 | | | |
| 100138723 | DUNDEE | FL | | 02/02/2024 | | 340 | | (22) | | | (22) | | 318 | 318 | | | |
| 100134272 | PALMDALE | CA | | 10/27/2023 | | 608 | | (17) | | | (17) | | 591 | 591 | | | |
| 100067664 | SUGAR LAND | TX | | 09/23/2021 | | 1,646 | | (31) | | | (31) | | 1,615 | 1,615 | | | |
| 100148740 | EVANSTON | IL | | 04/17/2024 | | 646 | | (15) | | | (15) | | 631 | 631 | | | |
| 100148066 | DAWSONVILLE | GA | | 04/10/2024 | | 659 | | (12) | | | (12) | | 647 | 647 | | | |
| 100115740 | SCHWENKSVILLE | PA | | 07/20/2023 | | 850 | | (2) | | | (2) | | 848 | 848 | | | |
| 100112745 | HONOLULU | HI | | 06/29/2023 | | 1,104 | | 655 | | | 655 | | 1,759 | 1,759 | | | |
| 100161018 | DESOTO | TX | | 07/24/2024 | | 435 | | (14) | | | (14) | | 421 | 421 | | | |
| 100143114 | RALEIGH | NC | | 02/16/2024 | | 748 | | (11) | | | (11) | | 737 | 737 | | | |
| 100054521 | BROOKLYN | NY | | 03/23/2021 | | 533 | | (59) | | | (59) | | 474 | 474 | | | |
| 100109279 | LITTLE SILVER | NJ | | 07/21/2023 | | 786 | | 16 | | | 16 | | 802 | 802 | | | |
| 100025912 | PEPEEKEO | HI | | 09/20/2018 | | 939 | | 176 | | | 176 | | 1,115 | 1,115 | | | |
| 100031105 | PEMBROKE PINES | FL | | 03/29/2019 | | 889 | | 218 | | | 218 | | 1,107 | 1,107 | | | |
| 100156058 | GREENVILLE | NC | | 06/18/2024 | | 1,419 | | (68) | | | (68) | | 1,351 | 1,351 | | | |
| 100015815 | SAN DIEGO | CA | | 02/27/2018 | | 1,737 | | 10 | | | 10 | | 1,747 | 1,747 | | | |
| 100081153 | MATTHEWS | NC | | 03/18/2022 | | 2,769 | | 60 | | | 60 | | 2,829 | 2,829 | | | |
| 100135549 | PAYSON | AZ | | 11/13/2023 | | 9,162 | | (237) | | | (237) | | 8,925 | 8,925 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117265 | SAINT CLOUD | FL | | 07/20/2023 | | 317 | | | | | | | 317 | 317 | | | |
| 100151845 | MARSHVILLE | NC | | 05/10/2024 | | 206 | | (9) | | | (9) | | 197 | 197 | | | |
| 100043669 | SAN GABRIEL | CA | | 08/13/2020 | | 1,254 | | (13) | | | (13) | | 1,241 | 1,241 | | | |
| 100120922 | CAPE CORAL | FL | | 08/30/2023 | | 692 | | 2 | | | 2 | | 694 | 694 | | | |
| 100158135 | TEMPLE | TX | | 07/09/2024 | | 224 | | (4) | | | (4) | | 220 | 220 | | | |
| 100090137 | ORLANDO | FL | | 01/13/2023 | | 432 | | (17) | | | (17) | | 415 | 415 | | | |
| 100100012 | KISSIMMEE | FL | | 03/28/2023 | | 567 | | (18) | | | (18) | | 549 | 549 | | | |
| 100137171 | KREMMLING | CO | | 11/28/2023 | | 645 | | (5) | | | (5) | | 640 | 640 | | | |
| 100031104 | NORTH MASSAPEQUA | NY | | 03/29/2019 | | 1,112 | | 157 | | | 157 | | 1,269 | 1,269 | | | |
| 100120624 | SOUTH GATE | CA | | 08/18/2023 | | 750 | | (6) | | | (6) | | 744 | 744 | | | |
| 100099608 | SANFORD | FL | | 04/06/2023 | | 597 | | (27) | | | (27) | | 570 | 570 | | | |
| 100029578 | MAITLAND | FL | | 10/26/2018 | | 2,712 | | 131 | | | 131 | | 2,843 | 2,843 | | | |
| 100140017 | MURFREESBORO | TN | | 01/09/2024 | | 551 | | (11) | | | (11) | | 540 | 540 | | | |
| 100079974 | EL SOBRANTE | CA | | 04/25/2022 | | 1,558 | | 71 | | | 71 | | 1,629 | 1,629 | | | |
| 100110647 | JACKSONVILLE | FL | | 06/30/2023 | | 787 | | (21) | | | (21) | | 766 | 766 | | | |
| 100144510 | LUBBOCK | TX | | 04/26/2024 | | 312 | | (25) | | | (25) | | 287 | 287 | | | |
| 100164995 | SAN ANTONIO | TX | | 08/28/2024 | | 142 | | (13) | | | (13) | | 129 | 129 | | | |
| 100164566 | CHARLOTTE | NC | | 08/21/2024 | | 216 | | (5) | | | (5) | | 211 | 211 | | | |
| 100140301 | LAS VEGAS | NV | | 01/18/2024 | | 609 | | (19) | | | (19) | | 590 | 590 | | | |
| 100084808 | PARRISH | FL | | 08/02/2022 | | 322 | | 6 | | | 6 | | 328 | 328 | | | |
| 100136341 | SARATOGA SPRINGS | UT | | 11/20/2023 | | 873 | | 58 | | | 58 | | 931 | 931 | | | |
| 100065784 | BURBANK | CA | | 07/28/2021 | | 1,452 | | (43) | | | (43) | | 1,409 | 1,409 | | | |
| 100140825 | PALM DESERT | CA | | 03/06/2024 | | 606 | | (20) | | | (20) | | 586 | 586 | | | |
| 100153358 | DIBOLL | TX | | 05/30/2024 | | 758 | | (13) | | | (13) | | 745 | 745 | | | |
| 100110772 | SPOKANE | WA | | 08/11/2023 | | 7,681 | | (181) | | | (181) | | 7,500 | 7,500 | | | |
| 100132262 | VANCOUVER | WA | | 10/13/2023 | | 7,927 | | (15) | | | (15) | | 7,912 | 7,912 | | | |
| 100155937 | TOLLESON | AZ | | 06/17/2024 | | 656 | | 30 | | | 30 | | 686 | 686 | | | |
| 100149022 | HANFORD | CA | | 04/19/2024 | | 705 | | (14) | | | (14) | | 691 | 691 | | | |
| 100158942 | FORT MYERS | FL | | 07/12/2024 | | 222 | | (6) | | | (6) | | 216 | 216 | | | |
| 100161788 | LAUDERDALE LAKES | FL | | 07/31/2024 | | 653 | | (12) | | | (12) | | 641 | 641 | | | |
| 100161017 | LAWRENCEVILLE | GA | | 07/24/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100031357 | LONG BEACH | CA | | 03/29/2019 | | 1,148 | | 83 | | | 83 | | 1,231 | 1,231 | | | |
| 100147783 | NORFOLK | VA | | 04/08/2024 | | 692 | | (17) | | | (17) | | 675 | 675 | | | |
| 100101544 | ROSANKY | TX | | 04/26/2023 | | 881 | | (3) | | | (3) | | 878 | 878 | | | |
| 100117557 | MARYSVILLE | WA | | 07/20/2023 | | 864 | | 32 | | | 32 | | 896 | 896 | | | |
| 100132419 | CAPE CORAL | FL | | 11/03/2023 | | 693 | | 24 | | | 24 | | 717 | 717 | | | |
| 100141934 | DAVENPORT | FL | | 03/27/2024 | | 763 | | 10 | | | 10 | | 773 | 773 | | | |
| 100149076 | N TOPSAIL BEACH | NC | | 04/19/2024 | | 607 | | (16) | | | (16) | | 591 | 591 | | | |
| 100076126 | SOUTH OGDEN | UT | | 01/07/2022 | | 1,588 | | (21) | | | (21) | | 1,567 | 1,567 | | | |
| 100060298 | GRAPEVINE | TX | | 06/25/2021 | | 1,679 | | (26) | | | (26) | | 1,653 | 1,653 | | | |
| 100148473 | UNION | NE | | 04/12/2024 | | 616 | | (18) | | | (18) | | 598 | 598 | | | |
| 100108212 | WICHITA | KS | | 05/24/2023 | | 760 | | 13 | | | 13 | | 773 | 773 | | | |
| 100136206 | NAPLES | FL | | 11/20/2023 | | 984 | | 29 | | | 29 | | 1,013 | 1,013 | | | |
| 100130392 | GRANBY | CT | | 09/28/2023 | | 497 | | (24) | | | (24) | | 473 | 473 | | | |
| 100158147 | MOUNT AIRY | MD | | 07/09/2024 | | 216 | | (3) | | | (3) | | 213 | 213 | | | |
| 100151502 | DENTON | TX | | 05/10/2024 | | 653 | | (11) | | | (11) | | 642 | 642 | | | |
| 100134990 | WEST WARWICK | RI | | 10/30/2023 | | 612 | | 5 | | | 5 | | 617 | 617 | | | |
| 100100496 | MIAMI | FL | | 04/27/2023 | | 1,181 | | 207 | | | 207 | | 1,388 | 1,388 | | | |
| 100128463 | OWENSBORO | KY | | 09/15/2023 | | 1,846 | | (37) | | | (37) | | 1,809 | 1,809 | | | |
| 100088812 | HEMET | CA | | 11/15/2022 | | 816 | | (22) | | | (22) | | 794 | 794 | | | |
| 100152626 | AUSTIN | TX | | 05/17/2024 | | 449 | | (8) | | | (8) | | 441 | 441 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156414 | FORT LAUDERDALE | FL | | 06/24/2024 | | 442 | | (6) | | | (6) | | 436 | 436 | | | |
| 100152250 | WILMINGTON | NC | | 05/17/2024 | | 6,979 | | (88) | | | (88) | | 6,891 | 6,891 | | | |
| 100011912 | BRENTWOOD | TN | | 03/08/2017 | | 1,065 | | 115 | | | 115 | | 1,180 | 1,180 | | | |
| 100103789 | HOLBROOK | NY | | 05/10/2023 | | 1,889 | | (45) | | | (45) | | 1,844 | 1,844 | | | |
| 100136527 | WINDERMERE | FL | | 11/20/2023 | | 698 | | 18 | | | 18 | | 716 | 716 | | | |
| 100087926 | PORT SAINT LUCIE | FL | | 10/25/2022 | | 949 | | 14 | | | 14 | | 963 | 963 | | | |
| 100138148 | STERLING | VA | | 12/14/2023 | | 617 | | (2) | | | (2) | | 615 | 615 | | | |
| 100136337 | BRADENTON | FL | | 11/20/2023 | | 634 | | 6 | | | 6 | | 640 | 640 | | | |
| 100082882 | ELIZABETH | NJ | | 05/17/2022 | | 1,295 | | (48) | | | (48) | | 1,247 | 1,247 | | | |
| 100087102 | DESOTO | TX | | 11/04/2022 | | 644 | | (19) | | | (19) | | 625 | 625 | | | |
| 100148712 | CHICAGO | IL | | 04/17/2024 | | 978 | | (20) | | | (20) | | 958 | 958 | | | |
| 100076803 | AUBREY | TX | | 12/27/2021 | | 1,191 | | (99) | | | (99) | | 1,092 | 1,092 | | | |
| 100156642 | HOWELL | NJ | | 06/24/2024 | | 430 | | (11) | | | (11) | | 419 | 419 | | | |
| 100120797 | HOUSTON | TX | | 08/25/2023 | | 616 | | (22) | | | (22) | | 594 | 594 | | | |
| 100089201 | SCOTTSDALE | AZ | | 11/18/2022 | | 791 | | (4) | | | (4) | | 787 | 787 | | | |
| 100164979 | PARRISH | FL | | 08/28/2024 | | 175 | | (4) | | | (4) | | 171 | 171 | | | |
| 100160114 | ORLANDO | FL | | 07/17/2024 | | 211 | | (7) | | | (7) | | 204 | 204 | | | |
| 100132246 | ANNA | TX | | 10/13/2023 | | 721 | | (3) | | | (3) | | 718 | 718 | | | |
| 100107816 | OCEAN CITY | MD | | 05/19/2023 | | 864 | | (2) | | | (2) | | 862 | 862 | | | |
| 100065369 | PORTLAND | OR | | 07/28/2021 | | 1,502 | | (46) | | | (46) | | 1,456 | 1,456 | | | |
| 100150758 | EUGENE | OR | | 05/07/2024 | | 670 | | (12) | | | (12) | | 658 | 658 | | | |
| 100053360 | VAN NUYS | CA | | 03/23/2021 | | 935 | | (33) | | | (33) | | 902 | 902 | | | |
| 100071556 | SAN LEANDRO | CA | | 10/14/2021 | | 7,657 | | (80) | | | (80) | | 7,577 | 7,577 | | | |
| 100160048 | CLAYTON | OK | | 07/17/2024 | | 195 | | (5) | | | (5) | | 190 | 190 | | | |
| 100108953 | PHOENIX | AZ | | 05/31/2023 | | 1,868 | | (68) | | | (68) | | 1,800 | 1,800 | | | |
| 100146653 | LUTZ | FL | | 03/20/2024 | | 524 | | (16) | | | (16) | | 508 | 508 | | | |
| 100071627 | CLOVIS | CA | | 10/14/2021 | | 1,527 | | (50) | | | (50) | | 1,477 | 1,477 | | | |
| 100108259 | YORKVILLE | IL | | 05/24/2023 | | 4,885 | | (107) | | | (107) | | 4,778 | 4,778 | | | |
| 100152187 | VINEYARD | UT | | 05/17/2024 | | 1,716 | | 13 | | | 13 | | 1,729 | 1,729 | | | |
| 100144128 | RUSKIN | FL | | 03/07/2024 | | 679 | | (15) | | | (15) | | 664 | 664 | | | |
| 100161954 | LAKELAND | FL | | 07/31/2024 | | 149 | | (8) | | | (8) | | 141 | 141 | | | |
| 100110409 | SUWANEE | GA | | 06/30/2023 | | 1,073 | | 56 | | | 56 | | 1,129 | 1,129 | | | |
| 100129296 | JACKSONVILLE | OR | | 09/25/2023 | | 721 | | 3 | | | 3 | | 724 | 724 | | | |
| 100086501 | LAS VEGAS | NV | | 09/30/2022 | | 670 | | (19) | | | (19) | | 651 | 651 | | | |
| 100144364 | PHILADELPHIA | PA | | 03/07/2024 | | 695 | | (11) | | | (11) | | 684 | 684 | | | |
| 100111480 | BRONX | NY | | 06/29/2023 | | 1,067 | | 133 | | | 133 | | 1,200 | 1,200 | | | |
| 100139079 | COLLEGEVILLE | PA | | 12/28/2023 | | 3,034 | | (16) | | | (16) | | 3,018 | 3,018 | | | |
| 100115795 | PALM COAST | FL | | 07/20/2023 | | 848 | | (2) | | | (2) | | 846 | 846 | | | |
| 100071701 | SACRAMENTO | CA | | 10/14/2021 | | 1,527 | | (53) | | | (53) | | 1,474 | 1,474 | | | |
| 100053731 | BOWIE | MD | | 03/23/2021 | | 1,487 | | (41) | | | (41) | | 1,446 | 1,446 | | | |
| 100136643 | FOUNTAIN | CO | | 11/22/2023 | | 364 | | (21) | | | (21) | | 343 | 343 | | | |
| 100084914 | SCOTTSDALE | AZ | | 09/29/2022 | | 898 | | (7) | | | (7) | | 891 | 891 | | | |
| 100150093 | TUCSON | AZ | | 06/14/2024 | | 345 | | (19) | | | (19) | | 326 | 326 | | | |
| 100135706 | PARRISH | FL | | 11/10/2023 | | 770 | | 16 | | | 16 | | 786 | 786 | | | |
| 100154350 | CABO SAN LUCAS | MEX | | 06/12/2024 | | 393 | | | | | | | 393 | 393 | | | |
| 100144229 | BRIDGEPORT | PA | | 03/07/2024 | | 1,043 | | 65 | | | 65 | | 1,108 | 1,108 | | | |
| 100086628 | LAVON | TX | | 09/30/2022 | | 1,188 | | (18) | | | (18) | | 1,170 | 1,170 | | | |
| 100131595 | SANTEE | CA | | 10/06/2023 | | 749 | | 3 | | | 3 | | 752 | 752 | | | |
| 100063687 | OCEAN VIEW | DE | | 07/01/2021 | | 1,862 | | (6) | | | (6) | | 1,856 | 1,856 | | | |
| 100103745 | GRIFFIN | GA | | 05/08/2023 | | 434 | | (19) | | | (19) | | 415 | 415 | | | |
| 100029692 | NORTON | MA | | 10/26/2018 | | 1,407 | | 134 | | | 134 | | 1,541 | 1,541 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152815 | SNELLVILLE | GA | | 05/22/2024 | | 231 | | (10) | | | (10) | | 221 | 221 | | | |
| 100054592 | PALM CITY | FL | | 03/23/2021 | | 263 | | | | | | | 263 | 263 | | | |
| 100013867 | LA PUENTE | CA | | 05/25/2017 | | 899 | | 124 | | | 124 | | 1,023 | 1,023 | | | |
| 100161293 | CLINTON | MD | | 07/25/2024 | | 228 | | (2) | | | (2) | | 226 | 226 | | | |
| 100136315 | OLD ORCHD BCH | ME | | 11/20/2023 | | 2,651 | | 8 | | | 8 | | 2,659 | 2,659 | | | |
| 100110659 | HENRICO | VA | | 06/30/2023 | | 789 | | (8) | | | (8) | | 781 | 781 | | | |
| 100135061 | SAINT PAUL | MN | | 11/01/2023 | | 755 | | 10 | | | 10 | | 765 | 765 | | | |
| 100146909 | ORMOND BEACH | FL | | 03/26/2024 | | 678 | | (15) | | | (15) | | 663 | 663 | | | |
| 100113464 | GILBERT | AZ | | 06/29/2023 | | 1,793 | | 605 | | | 605 | | 2,398 | 2,398 | | | |
| 100120955 | METHUEN | MA | | 08/30/2023 | | 712 | | (3) | | | (3) | | 709 | 709 | | | |
| 100141762 | PEMBROKE PINES | FL | | 01/30/2024 | | 484 | | (15) | | | (15) | | 469 | 469 | | | |
| 100076813 | FRISCO | TX | | 12/27/2021 | | 1,422 | | (53) | | | (53) | | 1,369 | 1,369 | | | |
| 100127499 | ROSWELL | GA | | 09/08/2023 | | 877 | | 14 | | | 14 | | 891 | 891 | | | |
| 100120533 | GRANBURY | TX | | 08/18/2023 | | 465 | | (29) | | | (29) | | 436 | 436 | | | |
| 100132263 | GARNER | NC | | 10/13/2023 | | 912 | | 29 | | | 29 | | 941 | 941 | | | |
| 100164442 | TALLAHASSEE | FL | | 08/21/2024 | | 215 | | (5) | | | (5) | | 210 | 210 | | | |
| 100062329 | GRANTSVILLE | UT | | 07/01/2021 | | 1,618 | | (19) | | | (19) | | 1,599 | 1,599 | | | |
| 100063834 | STOCKTON | CA | | 07/01/2021 | | 1,906 | | 23 | | | 23 | | 1,929 | 1,929 | | | |
| 100119077 | THOUSAND OAKS | CA | | 07/27/2023 | | 765 | | (16) | | | (16) | | 749 | 749 | | | |
| 100144030 | HOLTVILLE | CA | | 03/07/2024 | | 725 | | (11) | | | (11) | | 714 | 714 | | | |
| 100127620 | UNITY | NH | | 09/08/2023 | | 724 | | (10) | | | (10) | | 714 | 714 | | | |
| 100163241 | FARMINGTON | NH | | 08/13/2024 | | 739 | | (10) | | | (10) | | 729 | 729 | | | |
| 100142964 | BIG BEAR CITY | CA | | 02/09/2024 | | 620 | | (18) | | | (18) | | 602 | 602 | | | |
| 100149428 | SAINT CLOUD | FL | | 04/24/2024 | | 902 | | 15 | | | 15 | | 917 | 917 | | | |
| 100150630 | LAKE FREDERICK | VA | | 05/03/2024 | | 750 | | (9) | | | (9) | | 741 | 741 | | | |
| 100129515 | POOLER | GA | | 09/29/2023 | | 984 | | 60 | | | 60 | | 1,044 | 1,044 | | | |
| 100142832 | ANNA | TX | | 02/09/2024 | | 588 | | (11) | | | (11) | | 577 | 577 | | | |
| 100082184 | LEONARD | TX | | 04/14/2022 | | 1,089 | | (35) | | | (35) | | 1,054 | 1,054 | | | |
| 100090264 | VACAVILLE | CA | | 01/13/2023 | | 4,299 | | (316) | | | (316) | | 3,983 | 3,983 | | | |
| 100128776 | SIMPSONVILLE | SC | | 09/21/2023 | | 737 | | 4 | | | 4 | | 741 | 741 | | | |
| 100119986 | LAKE WALES | FL | | 08/11/2023 | | 841 | | 14 | | | 14 | | 855 | 855 | | | |
| 100087271 | PORT CHARLOTTE | FL | | 10/25/2022 | | 1,495 | | 58 | | | 58 | | 1,553 | 1,553 | | | |
| 100154331 | VICTORVILLE | CA | | 06/07/2024 | | 242 | | (3) | | | (3) | | 239 | 239 | | | |
| 100064147 | FAR ROCKAWAY | NY | | 07/01/2021 | | 1,803 | | 45 | | | 45 | | 1,848 | 1,848 | | | |
| 100119236 | RIVERSIDE | CA | | 07/31/2023 | | 717 | | (8) | | | (8) | | 709 | 709 | | | |
| 100137566 | COMMERCE CITY | CO | | 12/08/2023 | | 839 | | (7) | | | (7) | | 832 | 832 | | | |
| 100025394 | MAYWOOD | CA | | 09/20/2018 | | 985 | | 168 | | | 168 | | 1,153 | 1,153 | | | |
| 100119157 | TOMS RIVER | NJ | | 07/31/2023 | | 467 | | 2 | | | 2 | | 469 | 469 | | | |
| 100112731 | ST LOUIS | MO | | 06/29/2023 | | 2,591 | | 49 | | | 49 | | 2,640 | 2,640 | | | |
| 100161808 | NEWBURGH | NY | | 07/31/2024 | | 522 | | (13) | | | (13) | | 509 | 509 | | | |
| 100107872 | MELISSA | TX | | 06/29/2023 | | 483 | | (41) | | | (41) | | 442 | 442 | | | |
| 100151611 | LAWRENCEVILLE | GA | | 05/10/2024 | | 436 | | (6) | | | (6) | | 430 | 430 | | | |
| 100136448 | BAKERSFIELD | CA | | 11/20/2023 | | 929 | | 89 | | | 89 | | 1,018 | 1,018 | | | |
| 100086533 | MODESTO | CA | | 09/30/2022 | | 718 | | (12) | | | (12) | | 706 | 706 | | | |
| 100131835 | DESTIN | FL | | 10/06/2023 | | 443 | | (2) | | | (2) | | 441 | 441 | | | |
| 100101872 | BLUE BELL | PA | | 04/06/2023 | | 732 | | (11) | | | (11) | | 721 | 721 | | | |
| 100031168 | MIAMI | FL | | 03/29/2019 | | 2,229 | | 213 | | | 213 | | 2,442 | 2,442 | | | |
| 100156923 | SCRANTON | PA | | 06/27/2024 | | 555 | | (17) | | | (17) | | 538 | 538 | | | |
| 100146041 | BURBANK | CA | | 03/19/2024 | | 799 | | 7 | | | 7 | | 806 | 806 | | | |
| 100159516 | FAYETTEVILLE | AR | | 07/15/2024 | | 216 | | (6) | | | (6) | | 210 | 210 | | | |
| 100067678 | ALOHA | OR | | 09/23/2021 | | 1,646 | | (31) | | | (31) | | 1,615 | 1,615 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153232 | IRVING | TX | | 05/30/2024 | | 734 | | 2 | | | 2 | | 736 | 736 | | | |
| 100120921 | KISSIMMEE | FL | | 08/30/2023 | | 712 | | 7 | | | 7 | | 719 | 719 | | | |
| 100065844 | SAN ANTONIO | TX | | 07/23/2021 | | 1,274 | | (51) | | | (51) | | 1,223 | 1,223 | | | |
| 100142612 | SHERWOOD | AR | | 02/08/2024 | | 806 | | (23) | | | (23) | | 783 | 783 | | | |
| 100150966 | GASTONIA | NC | | 05/08/2024 | | 1,292 | | (23) | | | (23) | | 1,269 | 1,269 | | | |
| 100133569 | FORT LAUDERDALE | FL | | 10/23/2023 | | 1,037 | | 19 | | | 19 | | 1,056 | 1,056 | | | |
| 100024287 | JACKSON | NJ | | 09/20/2018 | | 1,820 | | (27) | | | (27) | | 1,793 | 1,793 | | | |
| 100147875 | FORT WORTH | TX | | 04/08/2024 | | 823 | | 2 | | | 2 | | 825 | 825 | | | |
| 100112256 | RENTON | WA | | 06/29/2023 | | 724 | | 194 | | | 194 | | 918 | 918 | | | |
| 100149677 | SAN DIEGO | CA | | 04/26/2024 | | 1,363 | | (34) | | | (34) | | 1,329 | 1,329 | | | |
| 100133576 | KENNEWICK | WA | | 10/23/2023 | | 680 | | 5 | | | 5 | | 685 | 685 | | | |
| 100163606 | MODESTO | CA | | 08/15/2024 | | 149 | | (4) | | | (4) | | 145 | 145 | | | |
| 100117911 | GLENDALE | AZ | | 07/20/2023 | | 445 | | (9) | | | (9) | | 436 | 436 | | | |
| 100029706 | SPRINGFIELD | VA | | 10/26/2018 | | 1,371 | | 58 | | | 58 | | 1,429 | 1,429 | | | |
| 100053954 | CRANFORD | NJ | | 03/23/2021 | | 1,899 | | (76) | | | (76) | | 1,823 | 1,823 | | | |
| 100115145 | WATERBURY | CT | | 07/17/2023 | | 657 | | (12) | | | (12) | | 645 | 645 | | | |
| 100061047 | HEMET | CA | | 06/01/2021 | | 730 | | 3 | | | 3 | | 733 | 733 | | | |
| 100161083 | COLORADO SPRINGS | CO | | 07/24/2024 | | 303 | | 8 | | | 8 | | 311 | 311 | | | |
| 100061310 | HOPKINS | MN | | 06/01/2021 | | 1,951 | | 8 | | | 8 | | 1,959 | 1,959 | | | |
| 100147877 | CONWAY | SC | | 04/08/2024 | | 1,101 | | 5 | | | 5 | | 1,106 | 1,106 | | | |
| 100159382 | WESLEY CHAPEL | FL | | 07/15/2024 | | 616 | | (21) | | | (21) | | 595 | 595 | | | |
| 100137318 | WHARTON | NJ | | 12/01/2023 | | 914 | | (15) | | | (15) | | 899 | 899 | | | |
| 100043911 | SOUTH GATE | CA | | 08/19/2020 | | 1,004 | | (76) | | | (76) | | 928 | 928 | | | |
| 100140456 | SARATOGA SPRINGS | UT | | 01/18/2024 | | 752 | | (13) | | | (13) | | 739 | 739 | | | |
| 100146958 | BENSALEM | PA | | 03/26/2024 | | 766 | | (1) | | | (1) | | 765 | 765 | | | |
| 100080015 | EAST WENATCHEE | WA | | 04/08/2022 | | 2,110 | | (2) | | | (2) | | 2,108 | 2,108 | | | |
| 100115319 | SUNRISE | FL | | 07/17/2023 | | 682 | | 8 | | | 8 | | 690 | 690 | | | |
| 100081174 | BROOMFIELD | CO | | 03/18/2022 | | 1,597 | | 23 | | | 23 | | 1,620 | 1,620 | | | |
| 100116332 | ENGLEWOOD | CO | | 07/20/2023 | | 1,387 | | 418 | | | 418 | | 1,805 | 1,805 | | | |
| 100140515 | YOUNGSVILLE | NC | | 01/19/2024 | | 833 | | 3 | | | 3 | | 836 | 836 | | | |
| 100113442 | NEW HYDE PARK | NY | | 06/29/2023 | | 849 | | 523 | | | 523 | | 1,372 | 1,372 | | | |
| 100154555 | LAS VEGAS | NV | | 06/14/2024 | | 399 | | (27) | | | (27) | | 372 | 372 | | | |
| 100114972 | ANNA | TX | | 07/14/2023 | | 738 | | (10) | | | (10) | | 728 | 728 | | | |
| 100161549 | DURHAM | NC | | 07/30/2024 | | 214 | | (5) | | | (5) | | 209 | 209 | | | |
| 100081280 | WEST BOUNTIFUL | UT | | 03/18/2022 | | 1,477 | | 25 | | | 25 | | 1,502 | 1,502 | | | |
| 100116996 | KIHEI | HI | | 07/20/2023 | | 1,329 | | 401 | | | 401 | | 1,730 | 1,730 | | | |
| 100140211 | SPRINGTOWN | TX | | 01/11/2024 | | 1,147 | | (52) | | | (52) | | 1,095 | 1,095 | | | |
| 100157661 | FORT WORTH | TX | | 06/28/2024 | | 408 | | (9) | | | (9) | | 399 | 399 | | | |
| 100160039 | MCKINNEY | TX | | 07/17/2024 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |
| 100076115 | LEHI | UT | | 01/07/2022 | | 1,391 | | (32) | | | (32) | | 1,359 | 1,359 | | | |
| 100135911 | ROTONDA WEST | FL | | 11/13/2023 | | 600 | | (9) | | | (9) | | 591 | 591 | | | |
| 100089392 | ASHEVILLE | NC | | 11/17/2022 | | 565 | | (36) | | | (36) | | 529 | 529 | | | |
| 100101922 | JAMESTOWN | CA | | 04/14/2023 | | 555 | | (23) | | | (23) | | 532 | 532 | | | |
| 100152210 | FORT COLLINS | CO | | 05/17/2024 | | 895 | | 42 | | | 42 | | 937 | 937 | | | |
| 100120125 | CALDWELL | ID | | 08/11/2023 | | 1,052 | | (3) | | | (3) | | 1,049 | 1,049 | | | |
| 100148110 | STANLEY | NC | | 04/10/2024 | | 743 | | (6) | | | (6) | | 737 | 737 | | | |
| 100065845 | OCALA | FL | | 07/23/2021 | | 1,299 | | (52) | | | (52) | | 1,247 | 1,247 | | | |
| 100142811 | ALBUQUERQUE | NM | | 02/08/2024 | | 587 | | (9) | | | (9) | | 578 | 578 | | | |
| 100135344 | CHATTANOOGA | TN | | 11/13/2023 | | 684 | | 6 | | | 6 | | 690 | 690 | | | |
| 100128148 | KILL DEVIL HILLS | NC | | 09/18/2023 | | 2,300 | | (4) | | | (4) | | 2,296 | 2,296 | | | |
| 100150518 | OAKWOOD | GA | | 05/03/2024 | | 1,796 | | 46 | | | 46 | | 1,842 | 1,842 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135932 | LANCASTER | CA | | 11/15/2023 | | 539 | | (27) | | | (27) | | 512 | 512 | | | |
| 100100338 | MIAMI BEACH | FL | | 04/27/2023 | | 4,776 | | 322 | | | 322 | | 5,098 | 5,098 | | | |
| 100129480 | MIAMI BEACH | FL | | 09/29/2023 | | 684 | | (16) | | | (16) | | 668 | 668 | | | |
| 100100908 | BLUFFTON | SC | | 04/28/2023 | | 966 | | 5 | | | 5 | | 971 | 971 | | | |
| 100119502 | ANNA | TX | | 07/28/2023 | | 710 | | (6) | | | (6) | | 704 | 704 | | | |
| 100116853 | AUBREY | TX | | 07/20/2023 | | 989 | | 69 | | | 69 | | 1,058 | 1,058 | | | |
| 100132081 | POOLER | GA | | 10/13/2023 | | 982 | | 80 | | | 80 | | 1,062 | 1,062 | | | |
| 100165535 | SACRAMENTO | CA | | 08/29/2024 | | 213 | | (5) | | | (5) | | 208 | 208 | | | |
| 100153888 | WEEKI WACHEE | FL | | 06/05/2024 | | 749 | | 11 | | | 11 | | 760 | 760 | | | |
| 100151162 | POTTSTOWN | PA | | 05/09/2024 | | 870 | | (36) | | | (36) | | 834 | 834 | | | |
| 100120123 | PATERSON | NJ | | 08/11/2023 | | 727 | | (4) | | | (4) | | 723 | 723 | | | |
| 100116319 | FLUSHING | NY | | 07/20/2023 | | 2,186 | | 497 | | | 497 | | 2,683 | 2,683 | | | |
| 100151862 | PALM DESERT | CA | | 05/10/2024 | | 600 | | (22) | | | (22) | | 578 | 578 | | | |
| 100115669 | BASYE | VA | | 07/20/2023 | | 699 | | (11) | | | (11) | | 688 | 688 | | | |
| 100152384 | HAVERTOWN | PA | | 05/17/2024 | | 788 | | 11 | | | 11 | | 799 | 799 | | | |
| 100142575 | EMERALD ISLE | NC | | 02/08/2024 | | 553 | | (15) | | | (15) | | 538 | 538 | | | |
| 100083837 | LAKE WORTH | FL | | 07/12/2022 | | 779 | | (19) | | | (19) | | 760 | 760 | | | |
| 100157973 | KIRKLAND | WA | | 07/09/2024 | | 543 | | 7 | | | 7 | | 550 | 550 | | | |
| 100065507 | LAS VEGAS | NV | | 07/28/2021 | | 1,612 | | (33) | | | (33) | | 1,579 | 1,579 | | | |
| 100132798 | DALY CITY | CA | | 11/03/2023 | | 667 | | 6 | | | 6 | | 673 | 673 | | | |
| 100138766 | FARMERS BRNCH | TX | | 12/21/2023 | | 295 | | (21) | | | (21) | | 274 | 274 | | | |
| 100143232 | RIO RANCHO | NM | | 02/16/2024 | | 872 | | 20 | | | 20 | | 892 | 892 | | | |
| 100070449 | LOS ANGELES | CA | | 09/23/2021 | | 1,415 | | (48) | | | (48) | | 1,367 | 1,367 | | | |
| 100013137 | PORT ORANGE | FL | | 05/25/2017 | | 999 | | 266 | | | 266 | | 1,265 | 1,265 | | | |
| 100079952 | ODENTON | MD | | 04/25/2022 | | 2,360 | | (76) | | | (76) | | 2,284 | 2,284 | | | |
| 100116528 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 919 | | 137 | | | 137 | | 1,056 | 1,056 | | | |
| 100149764 | PHILADELPHIA | PA | | 04/26/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100080900 | TAMPA | FL | | 04/01/2022 | | 1,615 | | (108) | | | (108) | | 1,507 | 1,507 | | | |
| 100142697 | SANFORD | NC | | 02/08/2024 | | 832 | | | | | | | 832 | 832 | | | |
| 100138216 | GARDEN GROVE | CA | | 12/14/2023 | | 11,068 | | (251) | | | (251) | | 10,817 | 10,817 | | | |
| 100137434 | PHOENIX | AZ | | 01/11/2024 | | 508 | | (18) | | | (18) | | 490 | 490 | | | |
| 100135883 | WASILLA | AK | | 11/13/2023 | | 487 | | (27) | | | (27) | | 460 | 460 | | | |
| 100132057 | LEANDER | TX | | 10/13/2023 | | 965 | | 38 | | | 38 | | 1,003 | 1,003 | | | |
| 100101892 | TALLAHASSEE | FL | | 04/06/2023 | | 713 | | 3 | | | 3 | | 716 | 716 | | | |
| 100151046 | ANTIOCH | TN | | 05/08/2024 | | 936 | | 41 | | | 41 | | 977 | 977 | | | |
| 100146912 | CHINO | CA | | 03/26/2024 | | 722 | | 1 | | | 1 | | 723 | 723 | | | |
| 100116422 | ANGELS CAMP | CA | | 07/20/2023 | | 1,227 | | 179 | | | 179 | | 1,406 | 1,406 | | | |
| 100079735 | HOUSTON | TX | | 04/25/2022 | | 1,078 | | (76) | | | (76) | | 1,002 | 1,002 | | | |
| 100128166 | AUSTIN | TX | | 09/18/2023 | | 706 | | (3) | | | (3) | | 703 | 703 | | | |
| 100090341 | LOS LUNAS | NM | | 12/22/2022 | | 423 | | 7 | | | 7 | | 430 | 430 | | | |
| 100150994 | LAWRENCEVILLE | GA | | 05/08/2024 | | 10,020 | | (264) | | | (264) | | 9,756 | 9,756 | | | |
| 100128741 | GEORGE WEST | TX | | 09/21/2023 | | 638 | | (18) | | | (18) | | 620 | 620 | | | |
| 100101893 | TALLAHASSEE | FL | | 04/06/2023 | | 713 | | 3 | | | 3 | | 716 | 716 | | | |
| 100091418 | LOS ANGELES | CA | | 02/22/2023 | | 2,252 | | 56 | | | 56 | | 2,308 | 2,308 | | | |
| 100110603 | GULFPORT | FL | | 06/30/2023 | | 3,084 | | 24 | | | 24 | | 3,108 | 3,108 | | | |
| 100147820 | FERRIS | TX | | 04/08/2024 | | 1,515 | | (20) | | | (20) | | 1,495 | 1,495 | | | |
| 100135741 | PITTSBORO | NC | | 11/10/2023 | | 742 | | 14 | | | 14 | | 756 | 756 | | | |
| 100151526 | PORT SAINT LUCIE | FL | | 05/10/2024 | | 1,721 | | (26) | | | (26) | | 1,695 | 1,695 | | | |
| 100143886 | LAKELAND | FL | | 03/06/2024 | | 512 | | (34) | | | (34) | | 478 | 478 | | | |
| 100129405 | INDIANAPOLIS | IN | | 09/26/2023 | | 806 | | 5 | | | 5 | | 811 | 811 | | | |
| 100126804 | LAUREL | MD | | 08/30/2023 | | 621 | | 1,217 | | | 1,217 | | 1,838 | 1,838 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109346 | MELISSA | TX | | 06/12/2023 | | 725 | | (20) | | | (20) | | 705 | 705 | | | |
| 100151600 | SURPRISE | AZ | | 05/10/2024 | | 435 | | (8) | | | (8) | | 427 | 427 | | | |
| 100064914 | ROCKLIN | CA | | 07/14/2021 | | 1,466 | | (58) | | | (58) | | 1,408 | 1,408 | | | |
| 100138871 | FORSYTH | GA | | 12/21/2023 | | 631 | | (17) | | | (17) | | 614 | 614 | | | |
| 100133761 | SCHAUMBURG | IL | | 10/23/2023 | | 651 | | (7) | | | (7) | | 644 | 644 | | | |
| 100120425 | FORNEY | TX | | 08/18/2023 | | 438 | | (33) | | | (33) | | 405 | 405 | | | |
| 100155132 | LIBERTY HILL | TX | | 07/19/2024 | | 653 | | (5) | | | (5) | | 648 | 648 | | | |
| 100135535 | MINT HILL | NC | | 11/13/2023 | | 953 | | 1 | | | 1 | | 954 | 954 | | | |
| 100119467 | AZUSA | CA | | 07/31/2023 | | 36,349 | | (409) | | | (409) | | 35,940 | 35,940 | | | |
| 100110322 | ANNA | TX | | 06/30/2023 | | 786 | | (7) | | | (7) | | 779 | 779 | | | |
| 100100983 | OCOEE | FL | | 04/28/2023 | | 1,492 | | 280 | | | 280 | | 1,772 | 1,772 | | | |
| 100144411 | ASTON | PA | | 03/07/2024 | | 809 | | (1) | | | (1) | | 808 | 808 | | | |
| 100120562 | PHOENIX | AZ | | 08/18/2023 | | 545 | | (42) | | | (42) | | 503 | 503 | | | |
| 100071568 | STERLING | VA | | 10/14/2021 | | 1,578 | | (35) | | | (35) | | 1,543 | 1,543 | | | |
| 100146901 | NORTH LAS VEGAS | NV | | 03/26/2024 | | 784 | | (1) | | | (1) | | 783 | 783 | | | |
| 100142558 | CAPE CORAL | FL | | 02/08/2024 | | 681 | | (10) | | | (10) | | 671 | 671 | | | |
| 100090361 | CHARLOTTE | NC | | 02/03/2023 | | 699 | | (22) | | | (22) | | 677 | 677 | | | |
| 100114796 | BERLIN | MD | | 07/10/2023 | | 1,003 | | (5) | | | (5) | | 998 | 998 | | | |
| 100137460 | PFLUGERVILLE | TX | | 01/11/2024 | | 590 | | (22) | | | (22) | | 568 | 568 | | | |
| 100158781 | MAGNOLIA | TX | | 07/10/2024 | | 215 | | (5) | | | (5) | | 210 | 210 | | | |
| 100077799 | BRADENTON | FL | | 12/23/2021 | | 1,502 | | (88) | | | (88) | | 1,414 | 1,414 | | | |
| 100028890 | BALDWIN PARK | CA | | 10/26/2018 | | 1,099 | | 81 | | | 81 | | 1,180 | 1,180 | | | |
| 100108280 | NAVARRE | FL | | 05/24/2023 | | 551 | | (30) | | | (30) | | 521 | 521 | | | |
| 100091273 | GLENDORA | CA | | 01/31/2023 | | 7,978 | | (247) | | | (247) | | 7,731 | 7,731 | | | |
| 100120761 | HELEN | GA | | 08/25/2023 | | 655 | | (19) | | | (19) | | 636 | 636 | | | |
| 100162879 | NAMPA | ID | | 08/12/2024 | | 214 | | (3) | | | (3) | | 211 | 211 | | | |
| 100110348 | OAK ISLAND | NC | | 06/30/2023 | | 843 | | 1 | | | 1 | | 844 | 844 | | | |
| 100055232 | SACRAMENTO | CA | | 03/23/2021 | | 321 | | 17 | | | 17 | | 338 | 338 | | | |
| 100103585 | CONROE | TX | | 05/08/2023 | | 643 | | (13) | | | (13) | | 630 | 630 | | | |
| 100143358 | NORTH PROVIDENCE | RI | | 02/16/2024 | | 174 | | (1) | | | (1) | | 173 | 173 | | | |
| 100100111 | HAUULA | HI | | 03/28/2023 | | 510 | | (21) | | | (21) | | 489 | 489 | | | |
| 100146861 | KINGS MOUNTAIN | NC | | 03/21/2024 | | 423 | | (21) | | | (21) | | 402 | 402 | | | |
| 100142618 | PHOENIX | AZ | | 02/08/2024 | | 633 | | (8) | | | (8) | | 625 | 625 | | | |
| 100065168 | FRESNO | CA | | 07/14/2021 | | 1,797 | | (41) | | | (41) | | 1,756 | 1,756 | | | |
| 100161754 | HACKETTSTOWN | NJ | | 07/31/2024 | | 678 | | (20) | | | (20) | | 658 | 658 | | | |
| 100152737 | HEMET | CA | | 05/22/2024 | | 389 | | (17) | | | (17) | | 372 | 372 | | | |
| 100159253 | COLLEGE PLACE | WA | | 07/15/2024 | | 449 | | (3) | | | (3) | | 446 | 446 | | | |
| 100076720 | GLENDALE | AZ | | 12/30/2021 | | 1,471 | | (43) | | | (43) | | 1,428 | 1,428 | | | |
| 100137480 | UNION CITY | CA | | 01/11/2024 | | 846 | | (42) | | | (42) | | 804 | 804 | | | |
| 100120965 | BARRINGTON | NH | | 08/30/2023 | | 726 | | 15 | | | 15 | | 741 | 741 | | | |
| 100062644 | LINCOLN | CA | | 07/01/2021 | | 2,281 | | (30) | | | (30) | | 2,251 | 2,251 | | | |
| 100143160 | GOLDEN | CO | | 02/16/2024 | | 663 | | (16) | | | (16) | | 647 | 647 | | | |
| 100048189 | FRESH MEADOWS | NY | | 11/20/2020 | | 2,437 | | (136) | | | (136) | | 2,301 | 2,301 | | | |
| 100141861 | CHICAGO | IL | | 03/27/2024 | | 534 | | (24) | | | (24) | | 510 | 510 | | | |
| 100150568 | NORTH LAS VEGAS | NV | | 05/03/2024 | | 801 | | 5 | | | 5 | | 806 | 806 | | | |
| 100129549 | GREEN COVE SPRINGS | FL | | 09/29/2023 | | 980 | | 43 | | | 43 | | 1,023 | 1,023 | | | |
| 100136880 | HUTTO | TX | | 11/27/2023 | | 689 | | 3 | | | 3 | | 692 | 692 | | | |
| 100149610 | HUTTO | TX | | 04/26/2024 | | 649 | | (7) | | | (7) | | 642 | 642 | | | |
| 100065393 | CHANDLER | AZ | | 07/28/2021 | | 1,553 | | (45) | | | (45) | | 1,508 | 1,508 | | | |
| 100136465 | LEHI | UT | | 11/20/2023 | | 811 | | 34 | | | 34 | | 845 | 845 | | | |
| 100147768 | LAS VEGAS | NV | | 04/08/2024 | | 1,445 | | (19) | | | (19) | | 1,426 | 1,426 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100043438 | HAYWARD | CA | | 08/13/2020 | | 941 | | (35) | | | (35) | | 906 | 906 | | | |
| 100127634 | LANDISVILLE | NJ | | 09/08/2023 | | 692 | | (11) | | | (11) | | 681 | 681 | | | |
| 100161358 | LAWRENCEVILLE | GA | | 07/25/2024 | | 215 | | (1) | | | (1) | | 214 | 214 | | | |
| 100163130 | EAST POINT | GA | | 08/13/2024 | | 199 | | (5) | | | (5) | | 194 | 194 | | | |
| 100071687 | TULARE | CA | | 10/14/2021 | | 1,507 | | (55) | | | (55) | | 1,452 | 1,452 | | | |
| 100137678 | GAINESVILLE | GA | | 12/08/2023 | | 569 | | (14) | | | (14) | | 555 | 555 | | | |
| 100134694 | MANOR | TX | | 10/30/2023 | | 1,743 | | 24 | | | 24 | | 1,767 | 1,767 | | | |
| 100159315 | POOLER | GA | | 07/15/2024 | | 226 | | (6) | | | (6) | | 220 | 220 | | | |
| 100146693 | VISALIA | CA | | 03/20/2024 | | 534 | | (42) | | | (42) | | 492 | 492 | | | |
| 100028867 | ATASCADERO | CA | | 10/26/2018 | | 6,884 | | 422 | | | 422 | | 7,306 | 7,306 | | | |
| 100116232 | LAKE WORTH | FL | | 07/20/2023 | | 1,337 | | 384 | | | 384 | | 1,721 | 1,721 | | | |
| 100144550 | PHOENIX | AZ | | 04/26/2024 | | 157 | | (7) | | | (7) | | 150 | 150 | | | |
| 100135524 | WAKE FOREST | NC | | 11/13/2023 | | 766 | | 26 | | | 26 | | 792 | 792 | | | |
| 100101935 | DAVENPORT | FL | | 04/14/2023 | | 746 | | 7 | | | 7 | | 753 | 753 | | | |
| 100116325 | FRANKLIN SQUARE | NY | | 07/20/2023 | | 2,264 | | 566 | | | 566 | | 2,830 | 2,830 | | | |
| 100152920 | OCALA | FL | | 05/22/2024 | | 58 | | (8) | | | (8) | | 50 | 50 | | | |
| 100121019 | TRACY CITY | TN | | 08/30/2023 | | 895 | | (4) | | | (4) | | 891 | 891 | | | |
| 100114979 | CHARLOTTE | NC | | 07/14/2023 | | 935 | | 29 | | | 29 | | 964 | 964 | | | |
| 100025966 | DELTONA | FL | | 09/20/2018 | | 3,492 | | 71 | | | 71 | | 3,563 | 3,563 | | | |
| 100132050 | BOSTON | MA | | 10/13/2023 | | 898 | | 15 | | | 15 | | 913 | 913 | | | |
| 100108161 | COLLEGE PARK | MD | | 05/24/2023 | | 453 | | (19) | | | (19) | | 434 | 434 | | | |
| 100151685 | FLOWER MOUND | TX | | 05/10/2024 | | 699 | | (11) | | | (11) | | 688 | 688 | | | |
| 100011393 | ROSLINDALE | MA | | 12/23/2016 | | 1,258 | | 210 | | | 210 | | 1,468 | 1,468 | | | |
| 100142512 | GERMANTOWN | MD | | 02/08/2024 | | 7,693 | | (74) | | | (74) | | 7,619 | 7,619 | | | |
| 100120080 | WOODBRIDGE | NJ | | 08/11/2023 | | 2,137 | | (7) | | | (7) | | 2,130 | 2,130 | | | |
| 100119330 | EAST BRIDGEWATER | MA | | 07/31/2023 | | 947 | | 10 | | | 10 | | 957 | 957 | | | |
| 100142933 | HARTFORD | CT | | 02/09/2024 | | 668 | | (18) | | | (18) | | 650 | 650 | | | |
| 100103119 | KANSAS CITY | MO | | 04/21/2023 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100031195 | COVINA | CA | | 03/29/2019 | | 1,443 | | 186 | | | 186 | | 1,629 | 1,629 | | | |
| 100143231 | LOCUST GROVE | VA | | 02/16/2024 | | 824 | | 12 | | | 12 | | 836 | 836 | | | |
| 100137528 | MANOR | TX | | 12/08/2023 | | 759 | | 6 | | | 6 | | 765 | 765 | | | |
| 100083232 | ATWATER | CA | | 05/10/2022 | | 1,100 | | (19) | | | (19) | | 1,081 | 1,081 | | | |
| 100147872 | STEPHENS CITY | VA | | 04/08/2024 | | 819 | | 2 | | | 2 | | 821 | 821 | | | |
| 100130027 | CAPE MAY COURT HOUSE | NJ | | 09/27/2023 | | 319 | | (14) | | | (14) | | 305 | 305 | | | |
| 100135879 | ORLANDO | FL | | 11/13/2023 | | 511 | | (12) | | | (12) | | 499 | 499 | | | |
| 100117807 | PEORIA | AZ | | 07/20/2023 | | 754 | | 20 | | | 20 | | 774 | 774 | | | |
| 100140110 | BRADENTON | FL | | 01/09/2024 | | 780 | | (16) | | | (16) | | 764 | 764 | | | |
| 100159223 | SPRINGFIELD | PA | | 07/15/2024 | | 241 | | (4) | | | (4) | | 237 | 237 | | | |
| 100048580 | FONTANA | CA | | 11/20/2020 | | 1,015 | | 9 | | | 9 | | 1,024 | 1,024 | | | |
| 100152491 | TELFORD | PA | | 05/16/2024 | | 367 | | (18) | | | (18) | | 349 | 349 | | | |
| 100101902 | CLAYTON | NC | | 04/06/2023 | | 174 | | (6) | | | (6) | | 168 | 168 | | | |
| 100110638 | ORLANDO | FL | | 06/30/2023 | | 696 | | (15) | | | (15) | | 681 | 681 | | | |
| 100156838 | HACKETTSTOWN | NJ | | 06/27/2024 | | 659 | | (20) | | | (20) | | 639 | 639 | | | |
| 100103045 | PHOENIX | AZ | | 06/22/2023 | | 657 | | (23) | | | (23) | | 634 | 634 | | | |
| 100144420 | WOLFFORTH | TX | | 03/07/2024 | | 691 | | (12) | | | (12) | | 679 | 679 | | | |
| 100029593 | GAITHERSBURG | MD | | 10/26/2018 | | 1,167 | | 59 | | | 59 | | 1,226 | 1,226 | | | |
| 100100584 | CHULA VISTA | CA | | 04/27/2023 | | 626 | | (28) | | | (28) | | 598 | 598 | | | |
| 100137773 | KISSIMMEE | FL | | 12/08/2023 | | 672 | | (1) | | | (1) | | 671 | 671 | | | |
| 100117611 | PORTER | TX | | 07/20/2023 | | 644 | | (8) | | | (8) | | 636 | 636 | | | |
| 100160171 | SAINT PETERSBURG | FL | | 07/18/2024 | | 582 | | (13) | | | (13) | | 569 | 569 | | | |
| 100081247 | PLACENTIA | CA | | 03/18/2022 | | 1,527 | | 16 | | | 16 | | 1,543 | 1,543 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080464 | WINTER HAVEN | FL | | 03/10/2022 | | 1,169 | | (29) | | | (29) | | 1,140 | 1,140 | | | |
| 100065240 | LAS VEGAS | NV | | 07/14/2021 | | 1,118 | | (14) | | | (14) | | 1,104 | 1,104 | | | |
| 100161162 | CORAL SPRINGS | FL | | 07/24/2024 | | 523 | | (17) | | | (17) | | 506 | 506 | | | |
| 100162649 | BUFORD | GA | | 08/12/2024 | | 297 | | 7 | | | 7 | | 304 | 304 | | | |
| 100136418 | CYPRESS | TX | | 11/20/2023 | | 1,185 | | 107 | | | 107 | | 1,292 | 1,292 | | | |
| 100152193 | GEORGETOWN | TX | | 05/17/2024 | | 783 | | 15 | | | 15 | | 798 | 798 | | | |
| 100140258 | TAMPA | FL | | 01/18/2024 | | 679 | | (6) | | | (6) | | 673 | 673 | | | |
| 100148152 | SAN MARCOS | TX | | 05/15/2024 | | 681 | | (18) | | | (18) | | 663 | 663 | | | |
| 100102959 | PHOENIX | AZ | | 06/22/2023 | | 650 | | (27) | | | (27) | | 623 | 623 | | | |
| 100090879 | POINCIANA | FL | | 01/31/2023 | | 847 | | 13 | | | 13 | | 860 | 860 | | | |
| 100156434 | LEHIGH ACRES | FL | | 06/24/2024 | | 484 | | (3) | | | (3) | | 481 | 481 | | | |
| 100139371 | WATERBURY | CT | | 12/28/2023 | | 689 | | (29) | | | (29) | | 660 | 660 | | | |
| 100102917 | KISSIMMEE | FL | | 06/22/2023 | | 572 | | (18) | | | (18) | | 554 | 554 | | | |
| 100137311 | NEWARK | NJ | | 12/01/2023 | | 485 | | (2) | | | (2) | | 483 | 483 | | | |
| 100139505 | CHAPEL HILL | TN | | 12/28/2023 | | 615 | | (11) | | | (11) | | 604 | 604 | | | |
| 100131950 | PANAMA CITY BEACH | FL | | 10/13/2023 | | 792 | | 17 | | | 17 | | 809 | 809 | | | |
| 100161085 | PEMBROKE PINES | FL | | 07/24/2024 | | 404 | | (7) | | | (7) | | 397 | 397 | | | |
| 100148027 | DAWSONVILLE | GA | | 04/10/2024 | | 873 | | 15 | | | 15 | | 888 | 888 | | | |
| 100151210 | NEPTUNE | NJ | | 05/10/2024 | | 751 | | 14 | | | 14 | | 765 | 765 | | | |
| 100100560 | WILLIS | TX | | 04/27/2023 | | 522 | | (50) | | | (50) | | 472 | 472 | | | |
| 100114812 | MAGGIE VALLEY | NC | | 07/10/2023 | | 923 | | 7 | | | 7 | | 930 | 930 | | | |
| 100134041 | HIGHLAND MILLS | NY | | 10/25/2023 | | 604 | | (19) | | | (19) | | 585 | 585 | | | |
| 100164839 | FORT MYERS | FL | | 08/26/2024 | | 248 | | 1 | | | 1 | | 249 | 249 | | | |
| 100115817 | SANTA ROSA BEACH | FL | | 07/20/2023 | | 788 | | (51) | | | (51) | | 737 | 737 | | | |
| 100148233 | CLINTON | MD | | 04/12/2024 | | 447 | | (1) | | | (1) | | 446 | 446 | | | |
| 100146931 | WINSTON | OR | | 03/26/2024 | | 594 | | (17) | | | (17) | | 577 | 577 | | | |
| 100128340 | FORT WASHINGTON | MD | | 09/14/2023 | | 423 | | 3 | | | 3 | | 426 | 426 | | | |
| 100110184 | CLERMONT | FL | | 06/30/2023 | | 712 | | 2 | | | 2 | | 714 | 714 | | | |
| 100147873 | STEPHENS CITY | VA | | 04/08/2024 | | 818 | | 3 | | | 3 | | 821 | 821 | | | |
| 100131956 | ORO VALLEY | AZ | | 10/13/2023 | | 681 | | (9) | | | (9) | | 672 | 672 | | | |
| 100152269 | SANFORD | NC | | 05/17/2024 | | 788 | | 15 | | | 15 | | 803 | 803 | | | |
| 100102483 | DEER PARK | IL | | 06/07/2023 | | 8,997 | | (38) | | | (38) | | 8,959 | 8,959 | | | |
| 100135717 | PALM DESERT | CA | | 11/10/2023 | | 996 | | 13 | | | 13 | | 1,009 | 1,009 | | | |
| 100144187 | KISSIMMEE | FL | | 03/07/2024 | | 674 | | (7) | | | (7) | | 667 | 667 | | | |
| 100048413 | MIAMI | FL | | 11/20/2020 | | 1,222 | | (49) | | | (49) | | 1,173 | 1,173 | | | |
| 100100558 | WILLIS | TX | | 04/27/2023 | | 522 | | (50) | | | (50) | | 472 | 472 | | | |
| 100156506 | BUCKEYE | AZ | | 06/24/2024 | | 597 | | (12) | | | (12) | | 585 | 585 | | | |
| 100109348 | MELISSA | TX | | 06/12/2023 | | 722 | | (11) | | | (11) | | 711 | 711 | | | |
| 100144176 | LIBERTY HILL | TX | | 03/07/2024 | | 760 | | 4 | | | 4 | | 764 | 764 | | | |
| 100156339 | LAWRENCEVILLE | GA | | 07/25/2024 | | 137 | | (9) | | | (9) | | 128 | 128 | | | |
| 100137047 | LENOIR CITY | TN | | 11/28/2023 | | 676 | | 1 | | | 1 | | 677 | 677 | | | |
| 100134802 | ORLANDO | FL | | 10/30/2023 | | 583 | | (15) | | | (15) | | 568 | 568 | | | |
| 100142074 | CYPRESS | TX | | 02/29/2024 | | 624 | | (11) | | | (11) | | 613 | 613 | | | |
| 100132303 | MELISSA | TX | | 10/13/2023 | | 3,108 | | 30 | | | 30 | | 3,138 | 3,138 | | | |
| 100114974 | DRIPPING SPRINGS | TX | | 07/14/2023 | | 880 | | 8 | | | 8 | | 888 | 888 | | | |
| 100119112 | KATY | TX | | 07/28/2023 | | 1,073 | | 146 | | | 146 | | 1,219 | 1,219 | | | |
| 100127532 | MURFREESBORO | TN | | 09/08/2023 | | 1,028 | | 53 | | | 53 | | 1,081 | 1,081 | | | |
| 100132103 | CAPE CORAL | FL | | 10/13/2023 | | 1,019 | | 20 | | | 20 | | 1,039 | 1,039 | | | |
| 100091411 | FLAGLER BEACH | FL | | 02/22/2023 | | 725 | | (5) | | | (5) | | 720 | 720 | | | |
| 100143893 | ACWORTH | GA | | 03/06/2024 | | 579 | | (26) | | | (26) | | 553 | 553 | | | |
| 100136523 | PRESCOTT | AZ | | 11/20/2023 | | 935 | | 55 | | | 55 | | 990 | 990 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065300 | LEANDER | TX | | 07/28/2021 | | 1,019 | | (36) | | | (36) | | 983 | 983 | | | |
| 100138078 | KNIGHTDALE | NC | | 12/13/2023 | | 250 | | (22) | | | (22) | | 228 | 334 | | 105 | 105 |
| 100127590 | ROCKLEDGE | FL | | 09/08/2023 | | 702 | | (7) | | | (7) | | 695 | 695 | | | |
| 100147276 | KENNEWICK | WA | | 03/28/2024 | | 433 | | (11) | | | (11) | | 422 | 422 | | | |
| 100146969 | RICHARDSON | TX | | 03/26/2024 | | 689 | | (11) | | | (11) | | 678 | 678 | | | |
| 100144145 | KISSIMMEE | FL | | 03/07/2024 | | 690 | | (14) | | | (14) | | 676 | 676 | | | |
| 100025317 | LA PUENTE | CA | | 09/20/2018 | | 810 | | 149 | | | 149 | | 959 | 959 | | | |
| 100127614 | GREELEY | CO | | 09/08/2023 | | 685 | | (8) | | | (8) | | 677 | 677 | | | |
| 100102929 | KEAAU | HI | | 06/22/2023 | | 594 | | (34) | | | (34) | | 560 | 560 | | | |
| 100101689 | VICTORVILLE | CA | | 03/31/2023 | | 590 | | (15) | | | (15) | | 575 | 575 | | | |
| 100100734 | NORTH LAS VEGAS | NV | | 04/28/2023 | | 1,682 | | 134 | | | 134 | | 1,816 | 1,816 | | | |
| 100137511 | LAKE ARROWHEAD | CA | | 01/11/2024 | | 493 | | (18) | | | (18) | | 475 | 475 | | | |
| 100027963 | PLYMOUTH | MA | | 10/26/2018 | | 1,025 | | 87 | | | 87 | | 1,112 | 1,112 | | | |
| 100148917 | DURHAM | NC | | 04/17/2024 | | 879 | | 29 | | | 29 | | 908 | 908 | | | |
| 100151047 | MUNDELEIN | IL | | 05/08/2024 | | 936 | | 34 | | | 34 | | 970 | 970 | | | |
| 100152502 | RANSON | WV | | 05/17/2024 | | 652 | | (11) | | | (11) | | 641 | 641 | | | |
| 100148445 | BREMERTON | WA | | 04/12/2024 | | 738 | | (9) | | | (9) | | 729 | 729 | | | |
| 100128445 | HUNTINGTON STATION | NY | | 09/15/2023 | | 560 | | (21) | | | (21) | | 539 | 539 | | | |
| 100135708 | MEBANE | NC | | 11/10/2023 | | 822 | | 33 | | | 33 | | 855 | 855 | | | |
| 100110023 | CINCINNATI | OH | | 06/23/2023 | | 355 | | (22) | | | (22) | | 333 | 333 | | | |
| 100065724 | NEWARK | NJ | | 07/28/2021 | | 1,491 | | (31) | | | (31) | | 1,460 | 1,460 | | | |
| 100081332 | EL MONTE | CA | | 03/18/2022 | | 1,752 | | 7 | | | 7 | | 1,759 | 1,759 | | | |
| 100080882 | MANALAPAN | NJ | | 04/22/2022 | | 1,254 | | (79) | | | (79) | | 1,175 | 1,175 | | | |
| 100127544 | VOLCANO | HI | | 09/08/2023 | | 890 | | 15 | | | 15 | | 905 | 905 | | | |
| 100101836 | LAWRENCEVILLE | GA | | 04/06/2023 | | 1,339 | | (25) | | | (25) | | 1,314 | 1,314 | | | |
| 100144108 | MCKINNEY | TX | | 03/07/2024 | | 673 | | (6) | | | (6) | | 667 | 667 | | | |
| 100150025 | YOSEMITE NATIONAL PARK | CA | | 06/07/2024 | | 643 | | (22) | | | (22) | | 621 | 621 | | | |
| 100143764 | GARLAND | TX | | 04/05/2024 | | 480 | | (21) | | | (21) | | 459 | 459 | | | |
| 100103258 | PALM DESERT | CA | | 04/27/2023 | | 629 | | (32) | | | (32) | | 597 | 597 | | | |
| 100149924 | BRADENTON | FL | | 04/29/2024 | | 404 | | (17) | | | (17) | | 387 | 387 | | | |
| 100119093 | NEWARK | NJ | | 07/31/2023 | | 910 | | (8) | | | (8) | | 902 | 902 | | | |
| 100080161 | GALVESTON | TX | | 02/25/2022 | | 1,825 | | (7) | | | (7) | | 1,818 | 1,818 | | | |
| 100071998 | PANAMA CITY BEACH | FL | | 10/29/2021 | | 1,508 | | (42) | | | (42) | | 1,466 | 1,466 | | | |
| 100132269 | MONTGOMERY CENTER | VT | | 10/13/2023 | | 679 | | (7) | | | (7) | | 672 | 672 | | | |
| 100156529 | HENDERSON | NV | | 06/24/2024 | | 575 | | 17 | | | 17 | | 592 | 592 | | | |
| 100117314 | LOS ANGELES | CA | | 07/20/2023 | | 1,574 | | 673 | | | 673 | | 2,247 | 2,247 | | | |
| 100131981 | TURLOCK | CA | | 10/13/2023 | | 620 | | (14) | | | (14) | | 606 | 606 | | | |
| 100071996 | PANAMA CITY BEACH | FL | | 10/29/2021 | | 1,503 | | (42) | | | (42) | | 1,461 | 1,461 | | | |
| 100139254 | PALM BEACH GARDENS | FL | | 12/28/2023 | | 756 | | (13) | | | (13) | | 743 | 743 | | | |
| 100108020 | LAS VEGAS | NV | | 05/25/2023 | | 704 | | (12) | | | (12) | | 692 | 692 | | | |
| 100136421 | HENDERSON | NV | | 11/20/2023 | | 713 | | 21 | | | 21 | | 734 | 734 | | | |
| 100063103 | LEAGUE CITY | TX | | 07/01/2021 | | 2,003 | | (18) | | | (18) | | 1,985 | 1,985 | | | |
| 100140135 | LEHI | UT | | 01/09/2024 | | 658 | | (15) | | | (15) | | 643 | 643 | | | |
| 100153646 | LANCASTER | TX | | 05/31/2024 | | 460 | | (20) | | | (20) | | 440 | 440 | | | |
| 100055881 | MONTEREY | CA | | 03/26/2021 | | 2,431 | | (67) | | | (67) | | 2,364 | 2,364 | | | |
| 100133900 | PHILADELPHIA | PA | | 11/29/2023 | | 607 | | 14 | | | 14 | | 621 | 621 | | | |
| 100142711 | DALLAS | GA | | 02/08/2024 | | 952 | | 27 | | | 27 | | 979 | 979 | | | |
| 100162558 | MANOR | TX | | 08/12/2024 | | 265 | | (1) | | | (1) | | 264 | 264 | | | |
| 100152458 | SPRING HOPE | NC | | 05/16/2024 | | 595 | | (28) | | | (28) | | 567 | 567 | | | |
| 100067104 | WASHINGTON | DC | | 08/02/2021 | | 1,571 | | 37 | | | 37 | | 1,608 | 1,608 | | | |
| 100127608 | POUGHKEEPSIE | NY | | 09/08/2023 | | 809 | | 13 | | | 13 | | 822 | 822 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147724 | ARLINGTON | TX | | 04/05/2024 | | 800 | | (41) | | | (41) | | 759 | 759 | | | |
| 100079723 | GALLATIN | TN | | 04/08/2022 | | 781 | | (41) | | | (41) | | 740 | 740 | | | |
| 100156226 | JENSEN BEACH | FL | | 06/20/2024 | | 429 | | (13) | | | (13) | | 416 | 416 | | | |
| 100132701 | LAS VEGAS | NV | | 11/03/2023 | | 630 | | 2 | | | 2 | | 632 | 632 | | | |
| 100029517 | LOS ANGELES | CA | | 10/26/2018 | | 1,276 | | 95 | | | 95 | | 1,371 | 1,371 | | | |
| 100152839 | FORT WORTH | TX | | 05/22/2024 | | 691 | | (13) | | | (13) | | 678 | 678 | | | |
| 100151111 | ACWORTH | GA | | 05/08/2024 | | 679 | | (17) | | | (17) | | 662 | 662 | | | |
| 100132711 | DENVER | CO | | 11/03/2023 | | 667 | | 10 | | | 10 | | 677 | 677 | | | |
| 100149103 | FITCHBURG | MA | | 04/19/2024 | | 569 | | (24) | | | (24) | | 545 | 545 | | | |
| 100127547 | COOPERSBURG | PA | | 09/08/2023 | | 1,043 | | 64 | | | 64 | | 1,107 | 1,107 | | | |
| 100143217 | CAPE CORAL | FL | | 02/16/2024 | | 598 | | (15) | | | (15) | | 583 | 583 | | | |
| 100159452 | FREDERICK | CO | | 07/15/2024 | | 248 | | (3) | | | (3) | | 245 | 245 | | | |
| 100119209 | MINNEAPOLIS | MN | | 07/31/2023 | | 958 | | 34 | | | 34 | | 992 | 992 | | | |
| 100147395 | DACULA | GA | | 05/08/2024 | | 615 | | (7) | | | (7) | | 608 | 608 | | | |
| 100084618 | FOLEY | AL | | 08/02/2022 | | 942 | | 12 | | | 12 | | 954 | 954 | | | |
| 100142065 | RICHMOND | TX | | 02/29/2024 | | 623 | | (13) | | | (13) | | 610 | 610 | | | |
| 100153352 | LORDS VALLEY | PA | | 05/30/2024 | | 662 | | (11) | | | (11) | | 651 | 651 | | | |
| 100083895 | FREMONT | CA | | 07/12/2022 | | 1,501 | | (7) | | | (7) | | 1,494 | 1,494 | | | |
| 100159422 | MERIDIAN | ID | | 07/15/2024 | | 891 | | (29) | | | (29) | | 862 | 862 | | | |
| 100156863 | COLUMBUS | OH | | 06/27/2024 | | 674 | | (12) | | | (12) | | 662 | 662 | | | |
| 100031313 | SALINAS | CA | | 03/29/2019 | | 1,791 | | 141 | | | 141 | | 1,932 | 1,932 | | | |
| 100132046 | JOSHUA TREE | CA | | 10/13/2023 | | 451 | | (5) | | | (5) | | 446 | 446 | | | |
| 100149683 | ANNA | TX | | 04/26/2024 | | 674 | | (15) | | | (15) | | 659 | 659 | | | |
| 100131860 | ORLANDO | FL | | 10/06/2023 | | 552 | | (12) | | | (12) | | 540 | 540 | | | |
| 100151696 | MABLETON | GA | | 05/10/2024 | | 3,879 | | 11 | | | 11 | | 3,890 | 3,890 | | | |
| 100108123 | SAN BERNARDINO | CA | | 05/24/2023 | | 574 | | (30) | | | (30) | | 544 | 544 | | | |
| 100138150 | DANIA BEACH | FL | | 12/14/2023 | | 586 | | 4 | | | 4 | | 590 | 590 | | | |
| 100153900 | LOMPOC | CA | | 06/05/2024 | | 366 | | (4) | | | (4) | | 362 | 362 | | | |
| 100120417 | LUSBY | MD | | 08/18/2023 | | 447 | | (10) | | | (10) | | 437 | 437 | | | |
| 100152297 | WESTAMPTON | NJ | | 05/17/2024 | | 676 | | (11) | | | (11) | | 665 | 665 | | | |
| 100148419 | MUNDELEIN | IL | | 04/12/2024 | | 980 | | 35 | | | 35 | | 1,015 | 1,015 | | | |
| 100029830 | CHICAGO | IL | | 10/26/2018 | | 764 | | 210 | | | 210 | | 974 | 974 | | | |
| 100135728 | NAPLES | FL | | 11/10/2023 | | 622 | | 12 | | | 12 | | 634 | 634 | | | |
| 100132019 | PANAMA CITY | FL | | 10/13/2023 | | 669 | | 3 | | | 3 | | 672 | 672 | | | |
| 100136494 | LOVELAND | CO | | 11/20/2023 | | 992 | | 109 | | | 109 | | 1,101 | 1,101 | | | |
| 100024121 | SOLDOTNA | AK | | 09/10/2018 | | 1,487 | | (30) | | | (30) | | 1,457 | 1,457 | | | |
| 100025552 | ORLANDO | FL | | 09/20/2018 | | 1,242 | | 219 | | | 219 | | 1,461 | 1,461 | | | |
| 100159428 | RALEIGH | NC | | 07/15/2024 | | 203 | | (6) | | | (6) | | 197 | 197 | | | |
| 100110688 | SAN ANTONIO | TX | | 08/11/2023 | | 845 | | (75) | | | (75) | | 770 | 770 | | | |
| 100158711 | WENDELL | NC | | 07/10/2024 | | 281 | | 5 | | | 5 | | 286 | 286 | | | |
| 100156371 | ROCKPORT | TX | | 07/25/2024 | | 212 | | (6) | | | (6) | | 206 | 206 | | | |
| 100156915 | DUBLIN | GA | | 06/27/2024 | | 586 | | (17) | | | (17) | | 569 | 569 | | | |
| 100156921 | DUBLIN | GA | | 06/27/2024 | | 586 | | (17) | | | (17) | | 569 | 569 | | | |
| 100109352 | SCRANTON | PA | | 06/12/2023 | | 790 | | (11) | | | (11) | | 779 | 779 | | | |
| 100153347 | OCEAN CITY | MD | | 05/30/2024 | | 659 | | (9) | | | (9) | | 650 | 650 | | | |
| 100109879 | BRENTWOOD | NY | | 06/22/2023 | | 676 | | (14) | | | (14) | | 662 | 662 | | | |
| 100133558 | BLUE RIDGE | GA | | 10/23/2023 | | 707 | | | | | | | 707 | 707 | | | |
| 100151157 | ZEPHYRHILLS | FL | | 05/09/2024 | | 554 | | (33) | | | (33) | | 521 | 521 | | | |
| 100130388 | STEPHENS CITY | VA | | 09/28/2023 | | 403 | | (13) | | | (13) | | 390 | 390 | | | |
| 100014089 | UNIONDALE | NY | | 05/25/2017 | | 1,269 | | 134 | | | 134 | | 1,403 | 1,403 | | | |
| 100132079 | FRESNO | CA | | 10/13/2023 | | 1,147 | | 12 | | | 12 | | 1,159 | 1,159 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141556 | SAN BERNARDINO | CA | | 01/30/2024 | | 420 | | (8) | | | (8) | | 412 | 412 | | | |
| 100143122 | ACWORTH | GA | | 02/16/2024 | | 597 | | (18) | | | (18) | | 579 | 579 | | | |
| 100148222 | FORNEY | TX | | 04/12/2024 | | 645 | | (12) | | | (12) | | 633 | 633 | | | |
| 100147861 | WESTAMPTON | NJ | | 04/08/2024 | | 820 | | 3 | | | 3 | | 823 | 823 | | | |
| 100148055 | CLIFFSIDE PARK | NJ | | 04/10/2024 | | 737 | | (15) | | | (15) | | 722 | 722 | | | |
| 100158151 | MYRTLE BEACH | SC | | 07/09/2024 | | 6,588 | | (118) | | | (118) | | 6,470 | 6,470 | | | |
| 100151497 | CANTON | GA | | 05/10/2024 | | 885 | | (5) | | | (5) | | 880 | 880 | | | |
| 100142547 | GEORGETOWN | TX | | 02/08/2024 | | 865 | | (9) | | | (9) | | 856 | 856 | | | |
| 100160992 | PACKWOOD | WA | | 07/24/2024 | | 219 | | (6) | | | (6) | | 213 | 213 | | | |
| 100103000 | PHILADELPHIA | PA | | 06/22/2023 | | 603 | | (33) | | | (33) | | 570 | 570 | | | |
| 100137902 | RIALTO | CA | | 12/08/2023 | | 911 | | (8) | | | (8) | | 903 | 903 | | | |
| 100114773 | HEMET | CA | | 07/07/2023 | | 727 | | (7) | | | (7) | | 720 | 720 | | | |
| 100155872 | REDDING | CA | | 06/17/2024 | | 3,299 | | (125) | | | (125) | | 3,174 | 3,174 | | | |
| 100136204 | SAVANNAH | GA | | 11/20/2023 | | 703 | | 13 | | | 13 | | 716 | 716 | | | |
| 100027035 | LAWNDALE | CA | | 09/26/2018 | | 1,511 | | 39 | | | 39 | | 1,550 | 1,550 | | | |
| 100161155 | KYLE | TX | | 07/24/2024 | | 428 | | (10) | | | (10) | | 418 | 418 | | | |
| 100156916 | DUBLIN | GA | | 06/27/2024 | | 586 | | (17) | | | (17) | | 569 | 569 | | | |
| 100120981 | ELLIJAY | GA | | 08/30/2023 | | 704 | | 11 | | | 11 | | 715 | 715 | | | |
| 100045635 | FENTON | MI | | 11/25/2020 | | 1,524 | | (121) | | | (121) | | 1,403 | 1,403 | | | |
| 100135181 | SEVERN | MD | | 11/07/2023 | | 6,300 | | (29) | | | (29) | | 6,271 | 6,271 | | | |
| 100137411 | CHARLOTTE | NC | | 01/11/2024 | | 399 | | (24) | | | (24) | | 375 | 375 | | | |
| 100162580 | DEBARY | FL | | 08/12/2024 | | 2,834 | | (54) | | | (54) | | 2,780 | 2,780 | | | |
| 100138703 | MELISSA | TX | | 02/02/2024 | | 784 | | (56) | | | (56) | | 728 | 728 | | | |
| 100065177 | MISSION VIEJO | CA | | 07/14/2021 | | 1,605 | | (35) | | | (35) | | 1,570 | 1,570 | | | |
| 100065180 | PHOENIX | AZ | | 07/14/2021 | | 1,605 | | (35) | | | (35) | | 1,570 | 1,570 | | | |
| 100148503 | MASCOTTE | FL | | 04/12/2024 | | 654 | | (18) | | | (18) | | 636 | 636 | | | |
| 100012916 | SANTA ROSA | CA | | 05/25/2017 | | 400 | | 120 | | | 120 | | 520 | 520 | | | |
| 100150905 | WILLIAMSBURG | VA | | 05/08/2024 | | 662 | | (14) | | | (14) | | 648 | 648 | | | |
| 100071618 | HAWTHORNE | CA | | 10/14/2021 | | 1,513 | | (51) | | | (51) | | 1,462 | 1,462 | | | |
| 100131979 | PALISADE | CO | | 10/13/2023 | | 662 | | (13) | | | (13) | | 649 | 649 | | | |
| 100165689 | CONROE | TX | | 08/29/2024 | | 168 | | (10) | | | (10) | | 158 | 158 | | | |
| 100162319 | MIAMI GARDENS | FL | | 08/05/2024 | | 201 | | (9) | | | (9) | | 192 | 192 | | | |
| 100109857 | WATERBURY | CT | | 06/22/2023 | | 634 | | (20) | | | (20) | | 614 | 614 | | | |
| 100055233 | TEMECULA | CA | | 03/23/2021 | | 423 | | 71 | | | 71 | | 494 | 494 | | | |
| 100135565 | SAINT CLOUD | FL | | 11/13/2023 | | 580 | | (3) | | | (3) | | 577 | 577 | | | |
| 100114500 | VACAVILLE | CA | | 06/29/2023 | | 917 | | 379 | | | 379 | | 1,296 | 1,296 | | | |
| 100151512 | KISSIMMEE | FL | | 05/10/2024 | | 731 | | (2) | | | (2) | | 729 | 729 | | | |
| 100119110 | (SUNLAND AREA) LOS ANGELES | CA | | 07/28/2023 | | 1,051 | | 103 | | | 103 | | 1,154 | 1,154 | | | |
| 100154127 | SAINT PETERSBURG | FL | | 07/11/2024 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100159508 | VAN ALSTYNE | TX | | 07/15/2024 | | 236 | | (6) | | | (6) | | 230 | 230 | | | |
| 100141738 | ORLANDO | FL | | 01/30/2024 | | 549 | | (23) | | | (23) | | 526 | 526 | | | |
| 100081413 | LAS VEGAS | NV | | 03/18/2022 | | 1,582 | | 40 | | | 40 | | 1,622 | 1,622 | | | |
| 100117599 | ELLICOTT CITY | MD | | 07/20/2023 | | 766 | | 5 | | | 5 | | 771 | 771 | | | |
| 100135319 | CEDAR PARK | TX | | 11/13/2023 | | 848 | | 31 | | | 31 | | 879 | 879 | | | |
| 100151921 | BLOOMINGDALE | GA | | 07/10/2024 | | 438 | | (1) | | | (1) | | 437 | 437 | | | |
| 100152546 | BATON ROUGE | LA | | 05/17/2024 | | 599 | | 1 | | | 1 | | 600 | 600 | | | |
| 100119985 | CINCINNATI | OH | | 08/11/2023 | | 775 | | (2) | | | (2) | | 773 | 773 | | | |
| 100128343 | VIRGINIA BEACH | VA | | 09/14/2023 | | 694 | | (11) | | | (11) | | 683 | 683 | | | |
| 100126925 | SANTA CRUZ | CA | | 08/30/2023 | | 3,209 | | 152 | | | 152 | | 3,361 | 3,361 | | | |
| 100148020 | PITTSBORO | NC | | 04/10/2024 | | 1,764 | | 35 | | | 35 | | 1,799 | 1,799 | | | |
| 100156162 | NIBLEY | UT | | 06/20/2024 | | 640 | | (14) | | | (14) | | 626 | 626 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054098 | JOHNS ISLAND | SC | | 03/23/2021 | | 1,698 | | (86) | | | (86) | | 1,612 | 1,612 | | | |
| 100161033 | DEBARY | FL | | 07/24/2024 | | 687 | | (15) | | | (15) | | 672 | 672 | | | |
| 100142863 | POWDER SPRINGS | GA | | 02/08/2024 | | 496 | | (43) | | | (43) | | 453 | 453 | | | |
| 100160155 | NORTH CHARLESTON | SC | | 07/17/2024 | | 399 | | (12) | | | (12) | | 387 | 387 | | | |
| 100160197 | WACO | TX | | 07/18/2024 | | 219 | | (3) | | | (3) | | 216 | 216 | | | |
| 100151564 | MCKINNEY | TX | | 05/10/2024 | | 661 | | (10) | | | (10) | | 651 | 651 | | | |
| 100066882 | WASHINGTON | DC | | 08/02/2021 | | 1,748 | | (5) | | | (5) | | 1,743 | 1,743 | | | |
| 100031490 | SANTA ANA | CA | | 03/29/2019 | | 1,797 | | 97 | | | 97 | | 1,894 | 1,894 | | | |
| 100152619 | HARTFORD | CT | | 05/17/2024 | | 1,118 | | (4) | | | (4) | | 1,114 | 1,114 | | | |
| 100057933 | NEW ORLEANS | LA | | 06/30/2021 | | 1,427 | | (50) | | | (50) | | 1,377 | 1,377 | | | |
| 100156914 | DUBLIN | GA | | 06/27/2024 | | 585 | | (16) | | | (16) | | 569 | 569 | | | |
| 100150472 | TOLLESON | AZ | | 05/03/2024 | | 3,807 | | 297 | | | 297 | | 4,104 | 4,104 | | | |
| 100155234 | SARASOTA | FL | | 07/19/2024 | | 436 | | (12) | | | (12) | | 424 | 424 | | | |
| 100135551 | FORT LAUDERDALE | FL | | 11/13/2023 | | 723 | | 9 | | | 9 | | 732 | 732 | | | |
| 100110108 | DORAL | FL | | 06/23/2023 | | 856 | | 12 | | | 12 | | 868 | 868 | | | |
| 100054741 | SPRINGFIELD | VA | | 03/23/2021 | | 2,397 | | (99) | | | (99) | | 2,298 | 2,298 | | | |
| 100130397 | ATLANTA | GA | | 09/28/2023 | | 454 | | (25) | | | (25) | | 429 | 429 | | | |
| 100130424 | WEST PALM BEACH | FL | | 09/28/2023 | | 1,220 | | 3 | | | 3 | | 1,223 | 1,223 | | | |
| 100132421 | HOUSTON | TX | | 11/03/2023 | | 691 | | 22 | | | 22 | | 713 | 713 | | | |
| 100143136 | SAINT LOUIS | MO | | 02/16/2024 | | 815 | | (18) | | | (18) | | 797 | 797 | | | |
| 100110001 | BERKELEY TOWNSHIP | NJ | | 06/22/2023 | | 694 | | (15) | | | (15) | | 679 | 679 | | | |
| 100100774 | NEW MILFORD | CT | | 04/28/2023 | | 1,346 | | 66 | | | 66 | | 1,412 | 1,412 | | | |
| 100114822 | MILLVILLE | DE | | 07/10/2023 | | 900 | | 42 | | | 42 | | 942 | 942 | | | |
| 100129577 | MANTECA | CA | | 09/29/2023 | | 1,047 | | (4) | | | (4) | | 1,043 | 1,043 | | | |
| 100161165 | NILES | IL | | 07/25/2024 | | 147 | | (4) | | | (4) | | 143 | 143 | | | |
| 100128523 | GRANTS PASS | OR | | 09/15/2023 | | 574 | | (5) | | | (5) | | 569 | 569 | | | |
| 100151205 | BARSTOW | CA | | 05/10/2024 | | 726 | | (6) | | | (6) | | 720 | 720 | | | |
| 100148868 | DURHAM | NC | | 04/17/2024 | | 999 | | 70 | | | 70 | | 1,069 | 1,069 | | | |
| 100139999 | BAKERSFIELD | CA | | 01/09/2024 | | 593 | | (14) | | | (14) | | 579 | 579 | | | |
| 100116618 | MADERA | CA | | 07/20/2023 | | 1,321 | | 317 | | | 317 | | 1,638 | 1,638 | | | |
| 100119015 | BALTIMORE | MD | | 07/27/2023 | | 608 | | (20) | | | (20) | | 588 | 588 | | | |
| 100013543 | ROCKAWAY | NJ | | 05/25/2017 | | 1,298 | | 154 | | | 154 | | 1,452 | 1,452 | | | |
| 100117308 | PATERSON | NJ | | 07/20/2023 | | 1,340 | | 421 | | | 421 | | 1,761 | 1,761 | | | |
| 100141531 | PHOENIX | AZ | | 01/30/2024 | | 499 | | (23) | | | (23) | | 476 | 476 | | | |
| 100119338 | MORRISVILLE | NC | | 07/31/2023 | | 1,810 | | 4 | | | 4 | | 1,814 | 1,814 | | | |
| 100150725 | GILBERT | AZ | | 05/06/2024 | | 1,023 | | 74 | | | 74 | | 1,097 | 1,097 | | | |
| 100144196 | CHARLOTTE | NC | | 03/07/2024 | | 1,432 | | (33) | | | (33) | | 1,399 | 1,399 | | | |
| 100158872 | VERO BEACH | FL | | 07/12/2024 | | 219 | | (6) | | | (6) | | 213 | 213 | | | |
| 100084752 | ROY | UT | | 08/02/2022 | | 898 | | 3 | | | 3 | | 901 | 901 | | | |
| 100107975 | BRADENTON | FL | | 05/22/2023 | | 602 | | (9) | | | (9) | | 593 | 593 | | | |
| 100161363 | CHARLOTTE | NC | | 07/25/2024 | | 211 | | (4) | | | (4) | | 207 | 207 | | | |
| 100148335 | NORTH PORT | FL | | 04/12/2024 | | 653 | | (3) | | | (3) | | 650 | 650 | | | |
| 100129729 | GEORGETOWN | TX | | 09/29/2023 | | 677 | | (13) | | | (13) | | 664 | 664 | | | |
| 100133463 | DECATUR | GA | | 10/19/2023 | | 1,055 | | (28) | | | (28) | | 1,027 | 1,027 | | | |
| 100128123 | HERMITAGE | TN | | 09/08/2023 | | 790 | | 13 | | | 13 | | 803 | 803 | | | |
| 100055687 | SPRING VALLEY | CA | | 03/23/2021 | | 1,085 | | (56) | | | (56) | | 1,029 | 1,029 | | | |
| 100150997 | SOUTH ELGIN | IL | | 05/08/2024 | | 660 | | (18) | | | (18) | | 642 | 642 | | | |
| 100131678 | WARMINSTER | PA | | 10/06/2023 | | 964 | | 19 | | | 19 | | 983 | 983 | | | |
| 100147780 | COLONIAL BEACH | VA | | 04/08/2024 | | 734 | | 4 | | | 4 | | 738 | 738 | | | |
| 100131951 | CAPE CORAL | FL | | 10/13/2023 | | 715 | | (5) | | | (5) | | 710 | 710 | | | |
| 100064496 | PEEKSKILL | NY | | 07/01/2021 | | 926 | | 15 | | | 15 | | 941 | 941 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152202 | AUBREY | TX | | 05/17/2024 | | 496 | | 4 | | | 4 | | 500 | 500 | | | |
| 100151743 | LAS VEGAS | NV | | 05/10/2024 | | 508 | | 13 | | | 13 | | 521 | 521 | | | |
| 100109680 | SILVERTON | OR | | 06/16/2023 | | 419 | | (10) | | | (10) | | 409 | 409 | | | |
| 100160078 | LANCASTER | CA | | 07/17/2024 | | 247 | | (2) | | | (2) | | 245 | 245 | | | |
| 100137345 | FRESNO | CA | | 12/01/2023 | | 513 | | (8) | | | (8) | | 505 | 505 | | | |
| 100155987 | BLAINE | WA | | 06/18/2024 | | 427 | | (15) | | | (15) | | 412 | 412 | | | |
| 100134294 | LEHIGH ACRES | FL | | 10/27/2023 | | 625 | | (19) | | | (19) | | 606 | 606 | | | |
| 100141588 | DAVENPORT | FL | | 01/30/2024 | | 606 | | (7) | | | (7) | | 599 | 599 | | | |
| 100116137 | PICO RIVERA | CA | | 07/20/2023 | | 4,387 | | 749 | | | 749 | | 5,136 | 5,136 | | | |
| 100110480 | MODESTO | CA | | 06/30/2023 | | 765 | | (14) | | | (14) | | 751 | 751 | | | |
| 100127539 | KATY | TX | | 09/08/2023 | | 768 | | (6) | | | (6) | | 762 | 762 | | | |
| 100127521 | AUBREY | TX | | 09/08/2023 | | 681 | | (4) | | | (4) | | 677 | 677 | | | |
| 100103595 | RIVERSIDE | CA | | 05/08/2023 | | 631 | | (22) | | | (22) | | 609 | 609 | | | |
| 100162315 | LILBURN | GA | | 08/05/2024 | | 217 | | (5) | | | (5) | | 212 | 212 | | | |
| 100139951 | PALMDALE | CA | | 01/09/2024 | | 684 | | (9) | | | (9) | | 675 | 675 | | | |
| 100140372 | WESTFIELD | IN | | 01/18/2024 | | 907 | | 11 | | | 11 | | 918 | 918 | | | |
| 100079708 | KIHEI | HI | | 04/25/2022 | | 1,236 | | (40) | | | (40) | | 1,196 | 1,196 | | | |
| 100014087 | SAINT HELENS | OR | | 05/25/2017 | | 912 | | 110 | | | 110 | | 1,022 | 1,022 | | | |
| 100076510 | ASHEVILLE | NC | | 12/21/2021 | | 2,180 | | (117) | | | (117) | | 2,063 | 2,063 | | | |
| 100131680 | ARVADA | CO | | 10/06/2023 | | 963 | | 70 | | | 70 | | 1,033 | 1,033 | | | |
| 100135300 | CINCINNATI | OH | | 11/13/2023 | | 735 | | 15 | | | 15 | | 750 | 750 | | | |
| 100132298 | MOORESVILLE | NC | | 10/13/2023 | | 676 | | (4) | | | (4) | | 672 | 672 | | | |
| 100119332 | DEBARY | FL | | 07/31/2023 | | 690 | | (2) | | | (2) | | 688 | 688 | | | |
| 100011307 | VISTA | CA | | 12/23/2016 | | 1,539 | | 161 | | | 161 | | 1,700 | 1,700 | | | |
| 100142650 | PFLUGERVILLE | TX | | 02/08/2024 | | 13,052 | | (300) | | | (300) | | 12,752 | 12,752 | | | |
| 100137014 | GREENWOOD | IN | | 11/28/2023 | | 623 | | (4) | | | (4) | | 619 | 619 | | | |
| 100026660 | SAN FERNANDO | CA | | 09/26/2018 | | 1,257 | | 13 | | | 13 | | 1,270 | 1,270 | | | |
| 100090012 | SANTA MARIA | CA | | 01/13/2023 | | 784 | | 8 | | | 8 | | 792 | 792 | | | |
| 100148018 | ORLANDO | FL | | 04/10/2024 | | 647 | | (3) | | | (3) | | 644 | 644 | | | |
| 100164836 | BUCKEYE | AZ | | 08/26/2024 | | 212 | | (7) | | | (7) | | 205 | 205 | | | |
| 100156854 | MONROE | NY | | 06/27/2024 | | 725 | | (13) | | | (13) | | 712 | 712 | | | |
| 100129300 | LAWRENCEVILLE | GA | | 09/25/2023 | | 3,856 | | (27) | | | (27) | | 3,829 | 3,829 | | | |
| 100115889 | CORPUS CHRISTI | TX | | 07/20/2023 | | 1,123 | | (16) | | | (16) | | 1,107 | 1,107 | | | |
| 100017488 | LOS ANGELES | CA | | 04/26/2018 | | 7,231 | | (72) | | | (72) | | 7,159 | 7,159 | | | |
| 100156526 | NORTH LAS VEGAS | NV | | 06/24/2024 | | 573 | | 15 | | | 15 | | 588 | 588 | | | |
| 100129359 | NORTH PORT | FL | | 09/25/2023 | | 633 | | 1 | | | 1 | | 634 | 634 | | | |
| 100115667 | LINCOLN CITY | OR | | 07/20/2023 | | 1,635 | | 22 | | | 22 | | 1,657 | 1,657 | | | |
| 100114827 | VENICE | FL | | 07/10/2023 | | 7,203 | | (192) | | | (192) | | 7,011 | 7,011 | | | |
| 100149887 | COLTEWAH | TN | | 04/29/2024 | | 417 | | (11) | | | (11) | | 406 | 406 | | | |
| 100119459 | VIRGINIA BEACH | VA | | 07/31/2023 | | 685 | | (10) | | | (10) | | 675 | 675 | | | |
| 100101655 | LANCASTER | CA | | 04/26/2023 | | 953 | | 24 | | | 24 | | 977 | 977 | | | |
| 100152967 | TIETON | WA | | 06/27/2024 | | 355 | | (25) | | | (25) | | 330 | 330 | | | |
| 100128093 | WHITE HOUSE | TN | | 09/08/2023 | | 1,445 | | 55 | | | 55 | | 1,500 | 1,500 | | | |
| 100091089 | ORLANDO | FL | | 01/31/2023 | | 9,649 | | (593) | | | (593) | | 9,056 | 9,056 | | | |
| 100156349 | DINUBA | CA | | 07/25/2024 | | 168 | | (15) | | | (15) | | 153 | 153 | | | |
| 100150666 | MIDLOTHIAN | VA | | 05/06/2024 | | 601 | | (6) | | | (6) | | 595 | 595 | | | |
| 100144197 | GREENSBORO | NC | | 03/07/2024 | | 817 | | 22 | | | 22 | | 839 | 839 | | | |
| 100120923 | SANTA ROSA BEACH | FL | | 08/30/2023 | | 455 | | (5) | | | (5) | | 450 | 450 | | | |
| 100138124 | LEHIGH ACRES | FL | | 12/14/2023 | | 619 | | 14 | | | 14 | | 633 | 633 | | | |
| 100147631 | FORT WORTH | TX | | 04/04/2024 | | 3,627 | | (131) | | | (131) | | 3,496 | 3,496 | | | |
| 100103612 | BALTIMORE | MD | | 05/08/2023 | | 540 | | (15) | | | (15) | | 525 | 525 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116903 | TIVERTON | RI | | 07/20/2023 | | 701 | | 7 | | | 7 | | 708 | 708 | | | |
| 100114819 | FORT LAUDERDALE | FL | | 07/10/2023 | | 959 | | 14 | | | 14 | | 973 | 973 | | | |
| 100081501 | LINCOLN | CA | | 03/18/2022 | | 1,007 | | 14 | | | 14 | | 1,021 | 1,021 | | | |
| 100088224 | HOLLYWOOD | FL | | 10/17/2022 | | 709 | | (22) | | | (22) | | 687 | 687 | | | |
| 100057921 | LOVELAND | CO | | 06/30/2021 | | 1,596 | | (41) | | | (41) | | 1,555 | 1,555 | | | |
| 100144370 | HENDERSON | NV | | 03/07/2024 | | 849 | | 3 | | | 3 | | 852 | 852 | | | |
| 100025678 | ESCONDIDO | CA | | 09/20/2018 | | 920 | | 142 | | | 142 | | 1,062 | 1,062 | | | |
| 100136268 | AVONDALE | AZ | | 11/20/2023 | | 403 | | (6) | | | (6) | | 397 | 397 | | | |
| 100026735 | ANAHEIM | CA | | 09/26/2018 | | 983 | | 169 | | | 169 | | 1,152 | 1,152 | | | |
| 100142642 | FRESNO | CA | | 02/08/2024 | | 747 | | (8) | | | (8) | | 739 | 739 | | | |
| 100000140 | CORONA | CA | | 03/23/2016 | | 9,589 | | (141) | | | (141) | | 9,448 | 9,448 | | | |
| 100161764 | HACKETTSTOWN | NJ | | 07/31/2024 | | 665 | | (20) | | | (20) | | 645 | 645 | | | |
| 100149452 | LAWRENCEVILLE | GA | | 04/24/2024 | | 442 | | (12) | | | (12) | | 430 | 430 | | | |
| 100138011 | CONROE | TX | | 12/13/2023 | | (13) | | (31) | | | (31) | | (44) | 518 | | 562 | 562 |
| 100109742 | FONTANA | CA | | 06/16/2023 | | 1,481 | | (56) | | | (56) | | 1,425 | 1,425 | | | |
| 100150854 | ROCKWALL | TX | | 05/08/2024 | | 652 | | (10) | | | (10) | | 642 | 642 | | | |
| 100029165 | WOODLAND HILLS | CA | | 10/26/2018 | | 1,804 | | 63 | | | 63 | | 1,867 | 1,867 | | | |
| 100155217 | SANFORD | FL | | 07/19/2024 | | 303 | | (23) | | | (23) | | 280 | 280 | | | |
| 100141747 | LONG BEACH | CA | | 01/30/2024 | | 503 | | (20) | | | (20) | | 483 | 483 | | | |
| 100143131 | NEW BEDFORD | MA | | 02/16/2024 | | 595 | | (16) | | | (16) | | 579 | 579 | | | |
| 100091383 | HICKORY HILLS | IL | | 02/22/2023 | | 998 | | 14 | | | 14 | | 1,012 | 1,012 | | | |
| 100103505 | FORT MYERS | FL | | 05/08/2023 | | 1,674 | | (44) | | | (44) | | 1,630 | 1,630 | | | |
| 100145842 | COLFAX | WI | | 03/15/2024 | | 3,798 | | (78) | | | (78) | | 3,720 | 3,720 | | | |
| 100127617 | OCEAN CITY | MD | | 09/08/2023 | | 731 | | (9) | | | (9) | | 722 | 722 | | | |
| 100150984 | GLENDALE | AZ | | 05/08/2024 | | 728 | | (4) | | | (4) | | 724 | 724 | | | |
| 100128230 | OXFORD | MA | | 09/14/2023 | | 440 | | (8) | | | (8) | | 432 | 432 | | | |
| 100066203 | ELKRIDGE | MD | | 08/02/2021 | | 2,283 | | | | | | | 2,283 | 2,283 | | | |
| 100159377 | DALLAS | GA | | 07/15/2024 | | 285 | | 4 | | | 4 | | 289 | 289 | | | |
| 100129449 | GREENVILLE | SC | | 09/29/2023 | | 927 | | 40 | | | 40 | | 967 | 967 | | | |
| 100120590 | LAS VEGAS | NV | | 08/18/2023 | | 767 | | (8) | | | (8) | | 759 | 759 | | | |
| 100088223 | KENVIL | NJ | | 10/17/2022 | | 797 | | (15) | | | (15) | | 782 | 782 | | | |
| 100132005 | CUMMING | GA | | 10/13/2023 | | 708 | | 6 | | | 6 | | 714 | 714 | | | |
| 100076608 | MESA | AZ | | 12/16/2021 | | 1,405 | | (72) | | | (72) | | 1,333 | 1,333 | | | |
| 100100038 | DAVENPORT | FL | | 03/28/2023 | | 464 | | (25) | | | (25) | | 439 | 439 | | | |
| 100054065 | LOS ANGELES | CA | | 03/23/2021 | | 848 | | (66) | | | (66) | | 782 | 782 | | | |
| 100108464 | NORTH PORT | FL | | 05/25/2023 | | 11,288 | | (223) | | | (223) | | 11,065 | 11,065 | | | |
| 100137734 | FLORIDA CITY | FL | | 12/08/2023 | | 793 | | 15 | | | 15 | | 808 | 808 | | | |
| 100138405 | PHILADELPHIA | PA | | 12/18/2023 | | 541 | | (19) | | | (19) | | 522 | 522 | | | |
| 100067652 | LOVELL | WY | | 09/23/2021 | | 1,919 | | (24) | | | (24) | | 1,895 | 1,895 | | | |
| 100152911 | HOUSTON | TX | | 05/22/2024 | | 168 | | (2) | | | (2) | | 166 | 166 | | | |
| 100050033 | PARRISH | FL | | 11/20/2020 | | 1,225 | | (52) | | | (52) | | 1,173 | 1,173 | | | |
| 100114612 | ELLIJAY | GA | | 06/29/2023 | | 1,083 | | 18 | | | 18 | | 1,101 | 1,101 | | | |
| 100155936 | MCKINNEY | TX | | 06/17/2024 | | 437 | | (10) | | | (10) | | 427 | 427 | | | |
| 100074228 | LA CRESCENTA | CA | | 12/09/2021 | | 1,647 | | 11 | | | 11 | | 1,658 | 1,658 | | | |
| 100156575 | STALLINGS | NC | | 06/24/2024 | | 468 | | (5) | | | (5) | | 463 | 463 | | | |
| 100101521 | FREDERICK | CO | | 04/26/2023 | | 1,217 | | 102 | | | 102 | | 1,319 | 1,319 | | | |
| 100028780 | PALMDALE | CA | | 10/26/2018 | | 507 | | 56 | | | 56 | | 563 | 563 | | | |
| 100091576 | PAYSON | UT | | 03/07/2023 | | 544 | | (12) | | | (12) | | 532 | 532 | | | |
| 100133564 | SAVANNAH | GA | | 10/23/2023 | | 670 | | 6 | | | 6 | | 676 | 676 | | | |
| 100092008 | NEWARK | NJ | | 02/09/2023 | | 633 | | (17) | | | (17) | | 616 | 616 | | | |
| 100135626 | JACKSONVILLE | NC | | 11/09/2023 | | 421 | | (14) | | | (14) | | 407 | 407 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128171 | MISSOURI CITY | TX | | 09/18/2023 | | 1,393 | | 18 | | | 18 | | 1,411 | 1,411 | | | |
| 100135283 | DAVENPORT | FL | | 11/08/2023 | | 738 | | 24 | | | 24 | | 762 | 762 | | | |
| 100156905 | PHILADELPHIA | PA | | 06/27/2024 | | 595 | | (14) | | | (14) | | 581 | 581 | | | |
| 100076212 | PATERSON | NJ | | 01/07/2022 | | 1,547 | | (46) | | | (46) | | 1,501 | 1,501 | | | |
| 100146882 | MCKINNEY | TX | | 03/26/2024 | | 1,375 | | (10) | | | (10) | | 1,365 | 1,365 | | | |
| 100100883 | BOCA RATON | FL | | 04/28/2023 | | 2,778 | | 166 | | | 166 | | 2,944 | 2,944 | | | |
| 100120730 | SAN ANTONIO | TX | | 08/25/2023 | | 828 | | 16 | | | 16 | | 844 | 844 | | | |
| 100143802 | CARMEL | IN | | 02/28/2024 | | 456 | | (31) | | | (31) | | 425 | 425 | | | |
| 100132056 | TAMPA | FL | | 10/13/2023 | | 837 | | 14 | | | 14 | | 851 | 851 | | | |
| 100135960 | GRAND JUNCTION | CO | | 11/16/2023 | | 559 | | (24) | | | (24) | | 535 | 535 | | | |
| 100119479 | MANSFIELD | TX | | 07/31/2023 | | 2,745 | | 35 | | | 35 | | 2,780 | 2,780 | | | |
| 100135801 | DENTON | TX | | 11/10/2023 | | 2,251 | | 31 | | | 31 | | 2,282 | 2,282 | | | |
| 100031107 | BRENTWOOD | CA | | 03/29/2019 | | 896 | | 55 | | | 55 | | 951 | 951 | | | |
| 100142433 | NEW ORLEANS | LA | | 03/08/2024 | | 647 | | (27) | | | (27) | | 620 | 620 | | | |
| 100115597 | POMPANO BEACH | FL | | 07/19/2023 | | 562 | | (5) | | | (5) | | 557 | 557 | | | |
| 100138290 | MELISSA | TX | | 12/18/2023 | | 1,087 | | 2 | | | 2 | | 1,089 | 1,089 | | | |
| 100138245 | DAYTON | TX | | 12/14/2023 | | 2,213 | | (16) | | | (16) | | 2,197 | 2,197 | | | |
| 100024901 | GARDEN GROVE | CA | | 09/20/2018 | | 737 | | 193 | | | 193 | | 930 | 930 | | | |
| 100110215 | OGDEN | UT | | 06/30/2023 | | 777 | | 4 | | | 4 | | 781 | 781 | | | |
| 100135049 | ORLANDO | FL | | 11/01/2023 | | 622 | | 10 | | | 10 | | 632 | 632 | | | |
| 100160604 | MYRTLE BEACH | SC | | 07/19/2024 | | 245 | | | | | | | 245 | 245 | | | |
| 100160894 | RUSO | ND | | 07/24/2024 | | 244 | | (5) | | | (5) | | 239 | 239 | | | |
| 100011138 | IRVINE | CA | | 12/23/2016 | | 1,623 | | 80 | | | 80 | | 1,703 | 1,703 | | | |
| 100065686 | SAN BERNARDINO | CA | | 07/28/2021 | | 1,484 | | (44) | | | (44) | | 1,440 | 1,440 | | | |
| 100030696 | MIAMI | FL | | 04/09/2019 | | 1,060 | | 279 | | | 279 | | 1,339 | 1,339 | | | |
| 100144429 | NEW BEDFORD | MA | | 03/07/2024 | | 770 | | (25) | | | (25) | | 745 | 745 | | | |
| 100115313 | PALM COAST | FL | | 07/17/2023 | | 746 | | (7) | | | (7) | | 739 | 739 | | | |
| 100115733 | WEST HAVEN | CT | | 07/20/2023 | | 838 | | 12 | | | 12 | | 850 | 850 | | | |
| 100089248 | NEW BRITAIN | CT | | 01/26/2023 | | 624 | | (15) | | | (15) | | 609 | 609 | | | |
| 100146980 | HENRICO | VA | | 03/26/2024 | | 500 | | 1 | | | 1 | | 501 | 501 | | | |
| 100142978 | MIAMI | FL | | 02/09/2024 | | 932 | | (29) | | | (29) | | 903 | 903 | | | |
| 100151797 | PEARLAND | TX | | 05/10/2024 | | 452 | | (30) | | | (30) | | 422 | 422 | | | |
| 100137762 | DURHAM | NC | | 12/08/2023 | | 1,946 | | (31) | | | (31) | | 1,915 | 1,915 | | | |
| 100134573 | LAS VEGAS | NV | | 10/30/2023 | | 511 | | (14) | | | (14) | | 497 | 497 | | | |
| 100115458 | SANTA ROSA | CA | | 07/17/2023 | | 1,598 | | 18 | | | 18 | | 1,616 | 1,616 | | | |
| 100089947 | LAS VEGAS | NV | | 01/26/2023 | | 613 | | (23) | | | (23) | | 590 | 590 | | | |
| 100151028 | BUFORD | GA | | 05/08/2024 | | 929 | | 35 | | | 35 | | 964 | 964 | | | |
| 100044856 | NORTH LAS VEGAS | NV | | 11/19/2020 | | 2,150 | | 213 | | | 213 | | 2,363 | 2,363 | | | |
| 100128021 | CHAPMANSBORO | TN | | 09/08/2023 | | 842 | | 15 | | | 15 | | 857 | 857 | | | |
| 100155908 | SCRANTON | PA | | 06/17/2024 | | 437 | | (11) | | | (11) | | 426 | 426 | | | |
| 100157917 | WILLOUGHBY | OH | | 07/09/2024 | | 213 | | (1) | | | (1) | | 212 | 212 | | | |
| 100090108 | FORT MILL | SC | | 01/13/2023 | | 538 | | (20) | | | (20) | | 518 | 518 | | | |
| 100138648 | RICHMOND | VA | | 02/02/2024 | | 415 | | (29) | | | (29) | | 386 | 386 | | | |
| 100152533 | ARLINGTON | TX | | 05/17/2024 | | 713 | | 20 | | | 20 | | 733 | 733 | | | |
| 100158878 | LEXINGTON | SC | | 07/12/2024 | | 396 | | (14) | | | (14) | | 382 | 382 | | | |
| 100120712 | MOORESVILLE | NC | | 08/25/2023 | | 821 | | 17 | | | 17 | | 838 | 838 | | | |
| 100120621 | BALTIMORE | MD | | 08/18/2023 | | 712 | | (3) | | | (3) | | 709 | 709 | | | |
| 100087521 | MELROSE | MA | | 10/25/2022 | | 1,528 | | 49 | | | 49 | | 1,577 | 1,577 | | | |
| 100142639 | BRADENTON | FL | | 02/08/2024 | | 655 | | (20) | | | (20) | | 635 | 635 | | | |
| 100151514 | LAVEEN | AZ | | 05/10/2024 | | 726 | | (5) | | | (5) | | 721 | 721 | | | |
| 100161038 | CHARLEVOIX | MI | | 07/24/2024 | | 212 | | (7) | | | (7) | | 205 | 205 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127574 | COOPERSBURG | PA | | 09/08/2023 | | 1,036 | | 61 | | | 61 | | 1,097 | 1,097 | | | |
| 100141523 | ATLANTA | GA | | 01/30/2024 | | 496 | | (20) | | | (20) | | 476 | 476 | | | |
| 100060307 | VIRGINIA BEACH | VA | | 06/25/2021 | | 1,542 | | (40) | | | (40) | | 1,502 | 1,502 | | | |
| 100151432 | MELBOURNE | FL | | 05/10/2024 | | 641 | | (14) | | | (14) | | 627 | 627 | | | |
| 100148838 | CAPE CORAL | FL | | 04/17/2024 | | 607 | | (24) | | | (24) | | 583 | 583 | | | |
| 100147755 | AVONDALE | AZ | | 04/08/2024 | | 1,753 | | (5) | | | (5) | | 1,748 | 1,748 | | | |
| 100137900 | METHUEN | MA | | 12/08/2023 | | 421 | | (17) | | | (17) | | 404 | 404 | | | |
| 100055754 | CHANDLER | AZ | | 03/23/2021 | | 1,032 | | (48) | | | (48) | | 984 | 984 | | | |
| 100151646 | SEQUIM | WA | | 05/10/2024 | | 708 | | (8) | | | (8) | | 700 | 700 | | | |
| 100099588 | PHOENIX | AZ | | 04/06/2023 | | 551 | | (23) | | | (23) | | 528 | 528 | | | |
| 100086144 | HERRIMAN | UT | | 10/07/2022 | | 909 | | (4) | | | (4) | | 905 | 905 | | | |
| 100107818 | GOLD CANYON | AZ | | 05/19/2023 | | 764 | | (20) | | | (20) | | 744 | 744 | | | |
| 100162857 | GAINESVILLE | GA | | 08/12/2024 | | 188 | | (5) | | | (5) | | 183 | 183 | | | |
| 100136354 | BLUE SPRINGS | MO | | 11/20/2023 | | 1,362 | | 20 | | | 20 | | 1,382 | 1,382 | | | |
| 100131723 | HOLLISTON | MA | | 10/06/2023 | | 1,964 | | 185 | | | 185 | | 2,149 | 2,149 | | | |
| 100054841 | E STROUDSBURG | PA | | 03/23/2021 | | 1,170 | | (40) | | | (40) | | 1,130 | 1,130 | | | |
| 100115308 | INDIO | CA | | 07/17/2023 | | 590 | | (10) | | | (10) | | 580 | 580 | | | |
| 100155109 | PORT ST JOE | FL | | 07/19/2024 | | 370 | | (15) | | | (15) | | 355 | 355 | | | |
| 100030732 | MOLT | MT | | 04/09/2019 | | 554 | | 154 | | | 154 | | 708 | 708 | | | |
| 100133762 | NAVARRE | FL | | 10/23/2023 | | 669 | | (6) | | | (6) | | 663 | 663 | | | |
| 100155054 | SPARTA | MI | | 07/19/2024 | | 400 | | (2) | | | (2) | | 398 | 398 | | | |
| 100029836 | GROVELAND | FL | | 10/26/2018 | | 784 | | 151 | | | 151 | | 935 | 935 | | | |
| 100139370 | WATERBURY | CT | | 12/28/2023 | | 504 | | (11) | | | (11) | | 493 | 493 | | | |
| 100026152 | ARVERNE | NY | | 09/20/2018 | | 1,061 | | 162 | | | 162 | | 1,223 | 1,223 | | | |
| 100076847 | ALLENTOWN | PA | | 12/27/2021 | | 1,759 | | (74) | | | (74) | | 1,685 | 1,685 | | | |
| 100081492 | LAKEWOOD | NJ | | 03/18/2022 | | 1,455 | | (3) | | | (3) | | 1,452 | 1,452 | | | |
| 100149133 | BAKERSFIELD | CA | | 04/22/2024 | | 373 | | (18) | | | (18) | | 355 | 355 | | | |
| 100138104 | NORTH FORT MYERS | FL | | 12/14/2023 | | 567 | | 1 | | | 1 | | 568 | 568 | | | |
| 100149808 | PRINCETON | TX | | 04/26/2024 | | 756 | | (7) | | | (7) | | 749 | 749 | | | |
| 100112899 | LONG BEACH | CA | | 06/29/2023 | | 540 | | 75 | | | 75 | | 615 | 615 | | | |
| 100081507 | ROSWELL | GA | | 03/18/2022 | | 3,138 | | 149 | | | 149 | | 3,287 | 3,287 | | | |
| 100150996 | CHARLOTTE | NC | | 05/08/2024 | | 641 | | (20) | | | (20) | | 621 | 621 | | | |
| 100066595 | ANNAPOLIS | MD | | 08/02/2021 | | 2,047 | | 1 | | | 1 | | 2,048 | 2,048 | | | |
| 100154503 | SAN BERNARDINO | CA | | 06/14/2024 | | 391 | | (21) | | | (21) | | 370 | 370 | | | |
| 100081177 | SEATTLE | WA | | 03/18/2022 | | 1,572 | | 36 | | | 36 | | 1,608 | 1,608 | | | |
| 100156077 | SMITHFIELD | RI | | 06/18/2024 | | 330 | | (18) | | | (18) | | 312 | 312 | | | |
| 100143331 | PORTLAND | OR | | 02/16/2024 | | 739 | | (11) | | | (11) | | 728 | 728 | | | |
| 100117138 | STATEN ISLAND | NY | | 07/20/2023 | | 8,516 | | 1,440 | | | 1,440 | | 9,956 | 9,956 | | | |
| 100130382 | BRIDGEPORT | CT | | 09/28/2023 | | 882 | | (40) | | | (40) | | 842 | 842 | | | |
| 100148758 | HANFORD | CA | | 04/17/2024 | | 664 | | (17) | | | (17) | | 647 | 647 | | | |
| 100148534 | MCKINNEY | TX | | 04/12/2024 | | 730 | | (7) | | | (7) | | 723 | 723 | | | |
| 100067763 | NEWPORT | OR | | 09/23/2021 | | 4,882 | | (180) | | | (180) | | 4,702 | 4,702 | | | |
| 100103061 | IRVING | TX | | 06/22/2023 | | 574 | | (28) | | | (28) | | 546 | 546 | | | |
| 100131721 | ODENTON | MD | | 10/06/2023 | | 745 | | 15 | | | 15 | | 760 | 760 | | | |
| 100103019 | HOMESTEAD | FL | | 06/22/2023 | | 534 | | (24) | | | (24) | | 510 | 510 | | | |
| 100136329 | SARASOTA | FL | | 11/20/2023 | | 2,204 | | 27 | | | 27 | | 2,231 | 2,231 | | | |
| 100149804 | GARLAND | TX | | 04/26/2024 | | 300 | | (23) | | | (23) | | 277 | 277 | | | |
| 100161130 | BUCKEYE | AZ | | 07/24/2024 | | 320 | | 13 | | | 13 | | 333 | 333 | | | |
| 100099777 | TRENTON | NJ | | 02/28/2023 | | 654 | | (12) | | | (12) | | 642 | 642 | | | |
| 100115518 | STOCKTON | CA | | 07/17/2023 | | 775 | | 16 | | | 16 | | 791 | 791 | | | |
| 100135505 | MERCED | CA | | 11/13/2023 | | 1,247 | | 88 | | | 88 | | 1,335 | 1,335 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141264 | RICHMOND | TX | | 01/30/2024 | | 6,294 | | (68) | | | (68) | | 6,226 | 6,226 | | | |
| 100115749 | HOUSTON | TX | | 07/20/2023 | | 704 | | 4 | | | 4 | | 708 | 708 | | | |
| 100135507 | RIVERVIEW | FL | | 11/13/2023 | | 606 | | (1) | | | (1) | | 605 | 605 | | | |
| 100020304 | GROVER BEACH | CA | | 07/17/2018 | | 1,488 | | (39) | | | (39) | | 1,449 | 1,449 | | | |
| 100091432 | MOORESTOWN | NJ | | 02/22/2023 | | 8,926 | | (123) | | | (123) | | 8,803 | 8,803 | | | |
| 100160870 | HOWARD | OH | | 07/24/2024 | | 212 | | (8) | | | (8) | | 204 | 204 | | | |
| 100149600 | AUBURNDALE | FL | | 04/26/2024 | | 1,503 | | 71 | | | 71 | | 1,574 | 1,574 | | | |
| 100150543 | FREDERICK | MD | | 05/03/2024 | | 863 | | 23 | | | 23 | | 886 | 886 | | | |
| 100062810 | ELK GROVE | CA | | 07/01/2021 | | 2,258 | | (27) | | | (27) | | 2,231 | 2,231 | | | |
| 100068002 | DENVER | CO | | 09/23/2021 | | 1,594 | | (28) | | | (28) | | 1,566 | 1,566 | | | |
| 100140595 | BAKERSFIELD | CA | | 01/19/2024 | | 627 | | (15) | | | (15) | | 612 | 612 | | | |
| 100117720 | PLANO | TX | | 07/20/2023 | | 830 | | 24 | | | 24 | | 854 | 854 | | | |
| 100149601 | LOGANVILLE | GA | | 04/26/2024 | | 2,145 | | (15) | | | (15) | | 2,130 | 2,130 | | | |
| 100148528 | SPRINGFIELD | MO | | 04/12/2024 | | 1,502 | | (39) | | | (39) | | 1,463 | 1,463 | | | |
| 100150519 | OAKWOOD | GA | | 05/03/2024 | | 933 | | 19 | | | 19 | | 952 | 952 | | | |
| 100155160 | HILTON HEAD ISLAND | SC | | 07/19/2024 | | 312 | | (9) | | | (9) | | 303 | 303 | | | |
| 100110134 | CINCINNATI | OH | | 06/29/2023 | | 6,209 | | (247) | | | (247) | | 5,962 | 5,962 | | | |
| 100146874 | GLEN BURNIE | MD | | 03/26/2024 | | 641 | | (15) | | | (15) | | 626 | 626 | | | |
| 100148187 | PITTSBURGH | PA | | 04/12/2024 | | 726 | | (9) | | | (9) | | 717 | 717 | | | |
| 100061914 | WHITE PLAINS | NY | | 07/01/2021 | | 3,073 | | 31 | | | 31 | | 3,104 | 3,104 | | | |
| 100153250 | AUSTIN | TX | | 05/30/2024 | | 774 | | 14 | | | 14 | | 788 | 788 | | | |
| 100117057 | PEARLAND | TX | | 07/20/2023 | | 1,491 | | 574 | | | 574 | | 2,065 | 2,065 | | | |
| 100067863 | NEWHALL | CA | | 09/23/2021 | | 1,577 | | (42) | | | (42) | | 1,535 | 1,535 | | | |
| 100024653 | INGLEWOOD | CA | | 09/20/2018 | | 1,376 | | 46 | | | 46 | | 1,422 | 1,422 | | | |
| 100110024 | CARLISLE | PA | | 06/23/2023 | | 5,747 | | (130) | | | (130) | | 5,617 | 5,617 | | | |
| 100141650 | ANTIOCH | TN | | 01/30/2024 | | 491 | | (5) | | | (5) | | 486 | 486 | | | |
| 100139328 | LAS VEGAS | NV | | 12/28/2023 | | 740 | | (7) | | | (7) | | 733 | 733 | | | |
| 100158936 | GUTHRIE | OK | | 07/12/2024 | | 425 | | (15) | | | (15) | | 410 | 410 | | | |
| 100119730 | PATERSON | NJ | | 08/08/2023 | | 571 | | (23) | | | (23) | | 548 | 548 | | | |
| 100140934 | MADERA | CA | | 03/28/2024 | | 549 | | (22) | | | (22) | | 527 | 527 | | | |
| 100139993 | OXFORD | AL | | 01/09/2024 | | 540 | | (7) | | | (7) | | 533 | 533 | | | |
| 100159372 | FORT WORTH | TX | | 07/15/2024 | | 292 | | 6 | | | 6 | | 298 | 298 | | | |
| 100025997 | LOS ANGELES | CA | | 09/20/2018 | | 1,376 | | 52 | | | 52 | | 1,428 | 1,428 | | | |
| 100151332 | SAINT GEORGE ISLAND | FL | | 05/10/2024 | | 712 | | (6) | | | (6) | | 706 | 706 | | | |
| 100107885 | COVINGTON | GA | | 06/29/2023 | | 670 | | (33) | | | (33) | | 637 | 637 | | | |
| 100031130 | SIMI VALLEY | CA | | 03/29/2019 | | 1,294 | | 113 | | | 113 | | 1,407 | 1,407 | | | |
| 100155104 | PINELLAS PARK | FL | | 07/19/2024 | | 814 | | (3) | | | (3) | | 811 | 811 | | | |
| 100060063 | FLAGSTAFF | AZ | | 06/25/2021 | | 1,539 | | (45) | | | (45) | | 1,494 | 1,494 | | | |
| 100029333 | LANCASTER | CA | | 10/26/2018 | | 2,255 | | 91 | | | 91 | | 2,346 | 2,346 | | | |
| 100109577 | SARASOTA | FL | | 06/14/2023 | | 579 | | (27) | | | (27) | | 552 | 552 | | | |
| 100147705 | FORT WORTH | TX | | 04/05/2024 | | 609 | | (23) | | | (23) | | 586 | 586 | | | |
| 100083965 | MODESTO | CA | | 07/12/2022 | | 766 | | (17) | | | (17) | | 749 | 749 | | | |
| 100076114 | LAS VEGAS | NV | | 01/07/2022 | | 1,012 | | (18) | | | (18) | | 994 | 994 | | | |
| 100133666 | DURHAM | NC | | 10/23/2023 | | 1,112 | | 26 | | | 26 | | 1,138 | 1,138 | | | |
| 100086796 | STOCKTON | NJ | | 10/04/2022 | | 770 | | (18) | | | (18) | | 752 | 752 | | | |
| 100142529 | ROCKY RIVER | OH | | 02/08/2024 | | 1,295 | | (18) | | | (18) | | 1,277 | 1,277 | | | |
| 100150525 | BLOOMINGDALE | GA | | 05/03/2024 | | 813 | | 12 | | | 12 | | 825 | 825 | | | |
| 100089275 | ROSENBERG | TX | | 01/26/2023 | | 690 | | (23) | | | (23) | | 667 | 667 | | | |
| 100132016 | SAINT AUGUSTINE | FL | | 10/13/2023 | | 640 | | (1) | | | (1) | | 639 | 639 | | | |
| 100140803 | RIVIERA BEACH | FL | | 03/06/2024 | | 3,014 | | (220) | | | (220) | | 2,794 | 2,794 | | | |
| 100140011 | YAPHANK | NY | | 01/09/2024 | | 539 | | (12) | | | (12) | | 527 | 527 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149691 | EL DORADO HILLS | CA | | 04/26/2024 | | 2,576 | | (22) | | | (22) | | 2,554 | 2,554 | | | |
| 100087171 | DESTIN | FL | | 10/25/2022 | | 762 | | 40 | | | 40 | | 802 | 802 | | | |
| 100137718 | APEX | NC | | 12/08/2023 | | 11,160 | | 7 | | | 7 | | 11,167 | 11,167 | | | |
| 100144222 | CHARLESTON | SC | | 03/07/2024 | | 1,043 | | (12) | | | (12) | | 1,031 | 1,031 | | | |
| 100136234 | FALCON HEIGHTS | MN | | 11/20/2023 | | 1,386 | | 10 | | | 10 | | 1,396 | 1,396 | | | |
| 100148095 | CHARLOTTE | NC | | 04/10/2024 | | 788 | | 1 | | | 1 | | 789 | 789 | | | |
| 100160190 | DACULA | GA | | 07/18/2024 | | 189 | | (3) | | | (3) | | 186 | 186 | | | |
| 100153246 | BUDA | TX | | 05/30/2024 | | 724 | | 4 | | | 4 | | 728 | 728 | | | |
| 100154865 | ATLANTA | GA | | 07/19/2024 | | 393 | | (20) | | | (20) | | 373 | 373 | | | |
| 100148820 | DUBLIN | OH | | 04/17/2024 | | 873 | | (21) | | | (21) | | 852 | 852 | | | |
| 100115429 | YAKIMA | WA | | 07/17/2023 | | 427 | | (13) | | | (13) | | 414 | 414 | | | |
| 100025755 | SCHAUMBURG | IL | | 09/20/2018 | | 1,123 | | 488 | | | 488 | | 1,611 | 1,611 | | | |
| 100055843 | NORTH ANDOVER | MA | | 03/23/2021 | | 829 | | (68) | | | (68) | | 761 | 761 | | | |
| 100101562 | NORTH BERGEN | NJ | | 04/26/2023 | | 841 | | 10 | | | 10 | | 851 | 851 | | | |
| 100013071 | LOS ANGELES | CA | | 05/25/2017 | | 670 | | 127 | | | 127 | | 797 | 797 | | | |
| 100153288 | LORDS VALLEY | PA | | 05/30/2024 | | 1,031 | | (24) | | | (24) | | 1,007 | 1,007 | | | |
| 100142063 | MODESTO | CA | | 02/29/2024 | | 3,717 | | (75) | | | (75) | | 3,642 | 3,642 | | | |
| 100081418 | REDINGTON SHORES | FL | | 03/18/2022 | | 1,512 | | 15 | | | 15 | | 1,527 | 1,527 | | | |
| 100119695 | HARTFORD | CT | | 08/08/2023 | | 646 | | (16) | | | (16) | | 630 | 630 | | | |
| 100055303 | SOLEDAD | CA | | 03/23/2021 | | 1,221 | | (49) | | | (49) | | 1,172 | 1,172 | | | |
| 100048352 | POMPANO BEACH | FL | | 11/20/2020 | | 1,254 | | 36 | | | 36 | | 1,290 | 1,290 | | | |
| 100116722 | LOS ANGELES | CA | | 07/20/2023 | | 1,310 | | 432 | | | 432 | | 1,742 | 1,742 | | | |
| 100139327 | LAS VEGAS | NV | | 12/28/2023 | | 739 | | (6) | | | (6) | | 733 | 733 | | | |
| 100144208 | SALEM | OR | | 03/07/2024 | | 931 | | 27 | | | 27 | | 958 | 958 | | | |
| 100142878 | WEATHERFORD | TX | | 02/09/2024 | | 669 | | (14) | | | (14) | | 655 | 655 | | | |
| 100153340 | FORT MYERS | FL | | 05/30/2024 | | 468 | | (2) | | | (2) | | 466 | 466 | | | |
| 100079944 | HOUSTON | TX | | 04/25/2022 | | 849 | | (62) | | | (62) | | 787 | 787 | | | |
| 100100389 | HUDSON | NY | | 04/27/2023 | | 21,608 | | 4,484 | | | 4,484 | | 26,092 | 26,092 | | | |
| 100079164 | MATTHEWS | NC | | 02/24/2022 | | 1,477 | | (14) | | | (14) | | 1,463 | 1,463 | | | |
| 100102155 | HOUSTON | TX | | 04/14/2023 | | 439 | | (31) | | | (31) | | 408 | 408 | | | |
| 100152709 | AVONDALE | AZ | | 05/17/2024 | | 884 | | 43 | | | 43 | | 927 | 927 | | | |
| 100144045 | TAMPA | FL | | 03/07/2024 | | 710 | | 10 | | | 10 | | 720 | 720 | | | |
| 100136217 | MORTON GROVE | IL | | 11/20/2023 | | 615 | | (6) | | | (6) | | 609 | 609 | | | |
| 100130421 | RANDALLSTOWN | MD | | 09/28/2023 | | 507 | | (24) | | | (24) | | 483 | 483 | | | |
| 100071824 | FRESNO | CA | | 10/14/2021 | | 1,341 | | (50) | | | (50) | | 1,291 | 1,291 | | | |
| 100121010 | SAINT ALBANS | ME | | 08/30/2023 | | 715 | | 8 | | | 8 | | 723 | 723 | | | |
| 100149728 | TRENTON | NJ | | 04/26/2024 | | 214 | | (4) | | | (4) | | 210 | 210 | | | |
| 100135145 | PORT SAINT LUCIE | FL | | 11/03/2023 | | 516 | | (6) | | | (6) | | 510 | 510 | | | |
| 100116777 | FREDERICK | MD | | 07/20/2023 | | 2,274 | | 333 | | | 333 | | 2,607 | 2,607 | | | |
| 100147851 | BREMERTON | WA | | 04/08/2024 | | 665 | | (2) | | | (2) | | 663 | 663 | | | |
| 100025832 | WESTBURY | NY | | 09/20/2018 | | 868 | | 159 | | | 159 | | 1,027 | 1,027 | | | |
| 100117584 | HERRIMAN | UT | | 07/20/2023 | | 725 | | (12) | | | (12) | | 713 | 713 | | | |
| 100127683 | LOGANVILLE | GA | | 09/08/2023 | | 7,294 | | (127) | | | (127) | | 7,167 | 7,167 | | | |
| 100151484 | HUTTO | TX | | 05/10/2024 | | 638 | | (10) | | | (10) | | 628 | 628 | | | |
| 100127569 | RICHMOND | VA | | 09/08/2023 | | 744 | | 1 | | | 1 | | 745 | 745 | | | |
| 100155957 | EDISON | NJ | | 06/17/2024 | | 469 | | (9) | | | (9) | | 460 | 460 | | | |
| 100100180 | SHIRLEY | NY | | 03/17/2023 | | 661 | | (16) | | | (16) | | 645 | 645 | | | |
| 100148075 | LAS VEGAS | NV | | 04/10/2024 | | 648 | | 4 | | | 4 | | 652 | 652 | | | |
| 100119047 | MCDONOUGH | GA | | 07/27/2023 | | 618 | | (25) | | | (25) | | 593 | 593 | | | |
| 100133723 | SHELBYVILLE | KY | | 10/23/2023 | | 759 | | 10 | | | 10 | | 769 | 769 | | | |
| 100071692 | CEDAR CREEK | TX | | 10/14/2021 | | 1,536 | | (42) | | | (42) | | 1,494 | 1,494 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100025063 | HANFORD | CA | | 09/20/2018 | | 1,048 | | 119 | | | 119 | | 1,167 | 1,167 | | | |
| 100154552 | SILVER SPRING | MD | | 06/14/2024 | | 431 | | (7) | | | (7) | | 424 | 424 | | | |
| 100026680 | EL CAJON | CA | | 09/26/2018 | | 2,156 | | 39 | | | 39 | | 2,195 | 2,195 | | | |
| 100025536 | CHICAGO | IL | | 09/20/2018 | | 970 | | 81 | | | 81 | | 1,051 | 1,051 | | | |
| 100100297 | TOMBALL | TX | | 03/24/2023 | | 616 | | (21) | | | (21) | | 595 | 595 | | | |
| 100140075 | HUTTO | TX | | 01/09/2024 | | 898 | | 25 | | | 25 | | 923 | 923 | | | |
| 100143134 | ACWORTH | GA | | 02/16/2024 | | 607 | | (19) | | | (19) | | 588 | 588 | | | |
| 100152346 | DELAWARE | OH | | 05/17/2024 | | 3,780 | | 345 | | | 345 | | 4,125 | 4,125 | | | |
| 100136968 | WEST JEFFERSON | NC | | 11/28/2023 | | 661 | | 6 | | | 6 | | 667 | 667 | | | |
| 100152697 | APPLE VALLEY | MN | | 05/17/2024 | | 2,197 | | (27) | | | (27) | | 2,170 | 2,170 | | | |
| 100136905 | HUTTO | TX | | 11/27/2023 | | 667 | | 3 | | | 3 | | 670 | 670 | | | |
| 100142960 | LIVINGSTON | MT | | 02/09/2024 | | 590 | | (19) | | | (19) | | 571 | 571 | | | |
| 100131942 | NORTH PLAINS | OR | | 10/13/2023 | | 935 | | 40 | | | 40 | | 975 | 975 | | | |
| 100138714 | ROUND ROCK | TX | | 02/02/2024 | | 595 | | (13) | | | (13) | | 582 | 582 | | | |
| 100081061 | CASA GRANDE | AZ | | 03/18/2022 | | 1,754 | | 115 | | | 115 | | 1,869 | 1,869 | | | |
| 100115748 | OPELIKA | AL | | 07/20/2023 | | 829 | | (5) | | | (5) | | 824 | 824 | | | |
| 100148624 | CATHEDRAL CITY | CA | | 05/15/2024 | | 932 | | 3 | | | 3 | | 935 | 935 | | | |
| 100024573 | ROSEMEAD | CA | | 09/20/2018 | | 1,430 | | 19 | | | 19 | | 1,449 | 1,449 | | | |
| 100100638 | MIAMI | FL | | 04/27/2023 | | 572 | | (24) | | | (24) | | 548 | 548 | | | |
| 100119828 | MANVILLE | NJ | | 08/08/2023 | | 693 | | (7) | | | (7) | | 686 | 686 | | | |
| 100131724 | WASHINGTON | DC | | 10/06/2023 | | 863 | | 36 | | | 36 | | 899 | 899 | | | |
| 100160123 | TAYLOR | TX | | 07/17/2024 | | 177 | | (6) | | | (6) | | 171 | 171 | | | |
| 100108031 | VISALIA | CA | | 05/25/2023 | | 729 | | (11) | | | (11) | | 718 | 718 | | | |
| 100156004 | NORTH LAUDERDALE | FL | | 06/18/2024 | | 343 | | (14) | | | (14) | | 329 | 329 | | | |
| 100150742 | DURHAM | NC | | 05/06/2024 | | 643 | | 37 | | | 37 | | 680 | 680 | | | |
| 100065373 | HOUSTON | TX | | 07/28/2021 | | 3,129 | | (108) | | | (108) | | 3,021 | 3,021 | | | |
| 100150664 | COLUMBUS | OH | | 05/06/2024 | | 662 | | (13) | | | (13) | | 649 | 649 | | | |
| 100029551 | BRIGHTON | MA | | 10/26/2018 | | 9,486 | | (16) | | | (16) | | 9,470 | 9,470 | | | |
| 100025223 | SALEM | MA | | 09/20/2018 | | 1,463 | | 122 | | | 122 | | 1,585 | 1,585 | | | |
| 100142674 | APEX | NC | | 02/08/2024 | | 2,745 | | (12) | | | (12) | | 2,733 | 2,733 | | | |
| 100012706 | AUBURN | WA | | 05/25/2017 | | 937 | | 92 | | | 92 | | 1,029 | 1,029 | | | |
| 100080954 | MONUMENT | CO | | 03/18/2022 | | 1,467 | | 32 | | | 32 | | 1,499 | 1,499 | | | |
| 100158927 | RODANTHE | NC | | 07/12/2024 | | 233 | | (5) | | | (5) | | 228 | 228 | | | |
| 100127517 | PORT SAINT JOE | FL | | 09/08/2023 | | 926 | | (18) | | | (18) | | 908 | 908 | | | |
| 100081299 | LAS VEGAS | NV | | 03/18/2022 | | 1,251 | | (6) | | | (6) | | 1,245 | 1,245 | | | |
| 100030795 | NOVATO | CA | | 04/09/2019 | | 2,474 | | 382 | | | 382 | | 2,856 | 2,856 | | | |
| 100060122 | SANTA ANA | CA | | 06/25/2021 | | 1,776 | | (66) | | | (66) | | 1,710 | 1,710 | | | |
| 100080167 | FORT LAUDERDALE | FL | | 02/25/2022 | | 1,649 | | (26) | | | (26) | | 1,623 | 1,623 | | | |
| 100148604 | POOLER | GA | | 04/12/2024 | | 675 | | (4) | | | (4) | | 671 | 671 | | | |
| 100152414 | FUQUAY-VARINA | NC | | 05/17/2024 | | 2,216 | | (6) | | | (6) | | 2,210 | 2,210 | | | |
| 100158962 | LAS VEGAS | NV | | 08/15/2024 | | 432 | | (14) | | | (14) | | 418 | 418 | | | |
| 100140274 | LAGO VISTA | TX | | 01/18/2024 | | 595 | | (20) | | | (20) | | 575 | 575 | | | |
| 100152465 | WHITEHALL | MI | | 05/16/2024 | | 611 | | (13) | | | (13) | | 598 | 598 | | | |
| 100141013 | MCKINNEY | TX | | 02/20/2024 | | 704 | | (20) | | | (20) | | 684 | 684 | | | |
| 100013726 | SEATTLE | WA | | 05/25/2017 | | 1,768 | | 124 | | | 124 | | 1,892 | 1,892 | | | |
| 100141102 | SHIRLEY | NY | | 01/30/2024 | | 531 | | (15) | | | (15) | | 516 | 516 | | | |
| 100025106 | BROCKTON | MA | | 09/20/2018 | | 774 | | 120 | | | 120 | | 894 | 894 | | | |
| 100063912 | INDIANAPOLIS | IN | | 07/01/2021 | | 1,544 | | 11 | | | 11 | | 1,555 | 1,555 | | | |
| 100139613 | CLEVELAND | GA | | 12/28/2023 | | 1,225 | | (21) | | | (21) | | 1,204 | 1,204 | | | |
| 100088137 | SAN BERNARDINO | CA | | 10/25/2022 | | 3,860 | | (151) | | | (151) | | 3,709 | 3,709 | | | |
| 100147466 | KATY | TX | | 04/03/2024 | | 552 | | (17) | | | (17) | | 535 | 535 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148326 | ROCKAWAY | NJ | | 04/12/2024 | | 781 | | (9) | | | (9) | | 772 | 772 | | | |
| 100029274 | AMBOY | WA | | 10/26/2018 | | 1,559 | | 76 | | | 76 | | 1,635 | 1,635 | | | |
| 100086027 | SACRAMENTO | CA | | 09/02/2022 | | 3,553 | | (141) | | | (141) | | 3,412 | 3,412 | | | |
| 100160042 | EUREKA | CA | | 07/17/2024 | | 221 | | (3) | | | (3) | | 218 | 218 | | | |
| 100115967 | BEAUMONT | CA | | 07/20/2023 | | 828 | | (8) | | | (8) | | 820 | 820 | | | |
| 100109220 | MIAMI | FL | | 07/21/2023 | | 647 | | (23) | | | (23) | | 624 | 624 | | | |
| 100156099 | HOMESTEAD | FL | | 06/18/2024 | | 337 | | (11) | | | (11) | | 326 | 326 | | | |
| 100115888 | SAINT CLOUD | FL | | 07/20/2023 | | 505 | | (1) | | | (1) | | 504 | 504 | | | |
| 100150614 | MESQUITE | TX | | 05/03/2024 | | 735 | | (9) | | | (9) | | 726 | 726 | | | |
| 100152902 | FORT WORTH | TX | | 05/22/2024 | | 456 | | 23 | | | 23 | | 479 | 479 | | | |
| 100160847 | FRESNO | CA | | 07/24/2024 | | 205 | | (7) | | | (7) | | 198 | 198 | | | |
| 100078324 | PHOENIX | AZ | | 02/10/2022 | | 1,323 | | (42) | | | (42) | | 1,281 | 1,281 | | | |
| 100068028 | BRIGHTON | CO | | 09/23/2021 | | 1,473 | | (36) | | | (36) | | 1,437 | 1,437 | | | |
| 100129358 | PRINCETON | TX | | 09/25/2023 | | 691 | | | | | | | 691 | 691 | | | |
| 100120060 | DURHAM | NC | | 08/11/2023 | | 1,529 | | 24 | | | 24 | | 1,553 | 1,553 | | | |
| 100065042 | CARY | NC | | 07/14/2021 | | 1,496 | | (46) | | | (46) | | 1,450 | 1,450 | | | |
| 100137194 | ATLANTA | GA | | 11/28/2023 | | 441 | | (19) | | | (19) | | 422 | 422 | | | |
| 100031236 | SALINAS | CA | | 03/29/2019 | | 1,260 | | 117 | | | 117 | | 1,377 | 1,377 | | | |
| 100066819 | FORT MYERS | FL | | 08/02/2021 | | 2,664 | | (16) | | | (16) | | 2,648 | 2,648 | | | |
| 100158915 | SILVERTHORNE | CO | | 07/12/2024 | | 211 | | (7) | | | (7) | | 204 | 204 | | | |
| 100147222 | TAMAQUA | PA | | 03/28/2024 | | 178 | | (6) | | | (6) | | 172 | 172 | | | |
| 4010068064 | Trenton | NJ | | 02/29/2024 | | 646 | | (35) | | | (35) | | 611 | 611 | | | |
| 100102067 | HOUSTON | TX | | 04/14/2023 | | 630 | | (27) | | | (27) | | 603 | 603 | | | |
| 100081152 | MATTHEWS | NC | | 03/18/2022 | | 1,502 | | 41 | | | 41 | | 1,543 | 1,543 | | | |
| 100142938 | RIFLE | CO | | 02/09/2024 | | 2,204 | | (66) | | | (66) | | 2,138 | 2,138 | | | |
| 100149409 | ROYAL | AR | | 04/24/2024 | | 704 | | (8) | | | (8) | | 696 | 696 | | | |
| 100138923 | WALDEN | NY | | 12/21/2023 | | 874 | | 26 | | | 26 | | 900 | 900 | | | |
| 100108131 | OCOEE | FL | | 05/24/2023 | | 754 | | | | | | | 754 | 754 | | | |
| 100159556 | ORLANDO | FL | | 07/15/2024 | | 441 | | (14) | | | (14) | | 427 | 427 | | | |
| 100101539 | GEORGETOWN | TX | | 04/26/2023 | | 925 | | 22 | | | 22 | | 947 | 947 | | | |
| 100091585 | LANCASTER | CA | | 03/07/2023 | | 553 | | (36) | | | (36) | | 517 | 517 | | | |
| 100091220 | BARNARDSVILLE | NC | | 01/31/2023 | | 1,153 | | (40) | | | (40) | | 1,113 | 1,113 | | | |
| 100162570 | TUCSON | AZ | | 08/12/2024 | | 239 | | (3) | | | (3) | | 236 | 236 | | | |
| 100116978 | STATEN ISLAND | NY | | 07/20/2023 | | 1,397 | | 333 | | | 333 | | 1,730 | 1,730 | | | |
| 100086580 | CUMMING | GA | | 09/30/2022 | | 404 | | (17) | | | (17) | | 387 | 387 | | | |
| 100119283 | SUNNY ISLES BEACH | FL | | 07/31/2023 | | 975 | | (5) | | | (5) | | 970 | 970 | | | |
| 100161753 | HACKETTSTOWN | NJ | | 07/31/2024 | | 662 | | (22) | | | (22) | | 640 | 640 | | | |
| 100086493 | DANBURY | CT | | 09/30/2022 | | 966 | | (11) | | | (11) | | 955 | 955 | | | |
| 100152331 | CHARLOTTE | NC | | 05/17/2024 | | 580 | | (6) | | | (6) | | 574 | 574 | | | |
| 100161473 | MURFREESBORO | TN | | 07/30/2024 | | 460 | | (13) | | | (13) | | 447 | 447 | | | |
| 100151416 | MELISSA | TX | | 05/10/2024 | | 734 | | (2) | | | (2) | | 732 | 732 | | | |
| 100137778 | RIVIERA BEACH | FL | | 12/08/2023 | | 1,216 | | (12) | | | (12) | | 1,204 | 1,204 | | | |
| 100115861 | PUEBLO WEST | CO | | 07/20/2023 | | 5,793 | | (20) | | | (20) | | 5,773 | 5,773 | | | |
| 100110045 | ANSONIA | CT | | 06/23/2023 | | 472 | | (5) | | | (5) | | 467 | 467 | | | |
| 100156513 | OCEAN CITY | MD | | 06/24/2024 | | 549 | | (10) | | | (10) | | 539 | 539 | | | |
| 100137030 | LOGANVILLE | GA | | 11/28/2023 | | 698 | | 19 | | | 19 | | 717 | 717 | | | |
| 100102488 | HUMBLE | TX | | 06/07/2023 | | 272 | | (4) | | | (4) | | 268 | 268 | | | |
| 100141434 | AUSTELL | GA | | 01/30/2024 | | 2,548 | | (156) | | | (156) | | 2,392 | 2,392 | | | |
| 100102164 | LOS ANGELES | CA | | 04/14/2023 | | 740 | | (9) | | | (9) | | 731 | 731 | | | |
| 100115760 | BASTROP | TX | | 07/20/2023 | | 684 | | (21) | | | (21) | | 663 | 663 | | | |
| 100060183 | CHICAGO | IL | | 06/25/2021 | | 1,525 | | (44) | | | (44) | | 1,481 | 1,481 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115016 | NAVARRE | FL | | 07/14/2023 | | 784 | | | | | | | 784 | 784 | | | |
| 100110521 | SARASOTA | FL | | 06/30/2023 | | 934 | | 14 | | | 14 | | 948 | 948 | | | |
| 100151026 | BREINIGSVILLE | PA | | 05/08/2024 | | 580 | | (21) | | | (21) | | 559 | 559 | | | |
| 100157671 | YORBA LINDA | CA | | 06/28/2024 | | 500 | | (5) | | | (5) | | 495 | 495 | | | |
| 100151022 | HAMMOND | LA | | 05/08/2024 | | 1,696 | | (37) | | | (37) | | 1,659 | 1,659 | | | |
| 100135719 | WENDELL | NC | | 11/10/2023 | | 918 | | 61 | | | 61 | | 979 | 979 | | | |
| 100131702 | GOODLETTSVILLE | TN | | 10/06/2023 | | 908 | | 50 | | | 50 | | 958 | 958 | | | |
| 100151527 | FAYETTEVILLE | AR | | 05/10/2024 | | 458 | | (2) | | | (2) | | 456 | 456 | | | |
| 100151506 | MONROE | NC | | 05/10/2024 | | 916 | | 52 | | | 52 | | 968 | 968 | | | |
| 100091375 | SUMMERVILLE | SC | | 02/22/2023 | | 1,033 | | (1) | | | (1) | | 1,032 | 1,032 | | | |
| 100079260 | WASHINGTON | DC | | 02/25/2022 | | 1,367 | | (21) | | | (21) | | 1,346 | 1,346 | | | |
| 100126557 | LA PLACE | LA | | 08/30/2023 | | 3,267 | | 75 | | | 75 | | 3,342 | 3,342 | | | |
| 100089264 | ELGIN | IL | | 01/26/2023 | | 645 | | (5) | | | (5) | | 640 | 640 | | | |
| 100147842 | SAINT CHARLES | MO | | 04/08/2024 | | 580 | | (9) | | | (9) | | 571 | 571 | | | |
| 100129497 | NASHVILLE | TN | | 09/29/2023 | | 1,072 | | (17) | | | (17) | | 1,055 | 1,055 | | | |
| 100119615 | SURPRISE | AZ | | 07/31/2023 | | 658 | | (9) | | | (9) | | 649 | 649 | | | |
| 100081292 | SAN DIEGO | CA | | 03/18/2022 | | 1,471 | | 7 | | | 7 | | 1,478 | 1,478 | | | |
| 100138890 | INDIANAPOLIS | IN | | 12/21/2023 | | 537 | | (17) | | | (17) | | 520 | 520 | | | |
| 100076689 | PHOENIX | AZ | | 12/16/2021 | | 1,391 | | (64) | | | (64) | | 1,327 | 1,327 | | | |
| 100100432 | PLYMOUTH MEETING | PA | | 04/27/2023 | | 1,010 | | 37 | | | 37 | | 1,047 | 1,047 | | | |
| 100138004 | KISSIMMEE | FL | | 12/13/2023 | | 627 | | (7) | | | (7) | | 620 | 620 | | | |
| 100143294 | VAN ALSTYNE | TX | | 02/16/2024 | | 666 | | (16) | | | (16) | | 650 | 650 | | | |
| 100139369 | WATERBURY | CT | | 12/28/2023 | | 551 | | (9) | | | (9) | | 542 | 542 | | | |
| 100142505 | RALEIGH | NC | | 02/08/2024 | | 682 | | (12) | | | (12) | | 670 | 670 | | | |
| 100088915 | KATY | TX | | 11/15/2022 | | 792 | | (73) | | | (73) | | 719 | 719 | | | |
| 100025485 | COPIAGUE | NY | | 09/20/2018 | | 928 | | (19) | | | (19) | | 909 | 909 | | | |
| 100155129 | FOREST FALLS | CA | | 07/19/2024 | | 443 | | (6) | | | (6) | | 437 | 437 | | | |
| 100108501 | CEDAR GLEN | CA | | 05/25/2023 | | 744 | | 6 | | | 6 | | 750 | 750 | | | |
| 100153308 | ROTONDA WEST | FL | | 05/30/2024 | | 852 | | (18) | | | (18) | | 834 | 834 | | | |
| 100154792 | SUN CITY | AZ | | 07/19/2024 | | 443 | | (14) | | | (14) | | 429 | 429 | | | |
| 100150818 | CLERMONT | FL | | 05/08/2024 | | 637 | | (12) | | | (12) | | 625 | 625 | | | |
| 100141169 | WOODRIDGE | NY | | 01/30/2024 | | 628 | | (21) | | | (21) | | 607 | 607 | | | |
| 100025473 | WILMINGTON | CA | | 09/20/2018 | | 1,875 | | 4 | | | 4 | | 1,879 | 1,879 | | | |
| 100130211 | SEATTLE | WA | | 11/15/2023 | | 479 | | (4) | | | (4) | | 475 | 475 | | | |
| 100025664 | RIVERSIDE | CA | | 09/20/2018 | | 1,423 | | 41 | | | 41 | | 1,464 | 1,464 | | | |
| 100136504 | CLOVIS | CA | | 11/20/2023 | | 632 | | 8 | | | 8 | | 640 | 640 | | | |
| 100135823 | DENTON | TX | | 11/10/2023 | | 805 | | 25 | | | 25 | | 830 | 830 | | | |
| 100135397 | ROYSE CITY | TX | | 11/13/2023 | | 664 | | (4) | | | (4) | | 660 | 660 | | | |
| 100143205 | MARIETTA | GA | | 02/16/2024 | | 683 | | (12) | | | (12) | | 671 | 671 | | | |
| 100109376 | WESLEY CHAPEL | FL | | 06/12/2023 | | 1,231 | | 8 | | | 8 | | 1,239 | 1,239 | | | |
| 100028499 | FONTANA AREA | CA | | 10/26/2018 | | 228 | | 68 | | | 68 | | 296 | 296 | | | |
| 100152657 | SANTAQUIN | UT | | 05/17/2024 | | 436 | | (4) | | | (4) | | 432 | 432 | | | |
| 100099984 | HOMESTEAD | FL | | 03/28/2023 | | 452 | | (11) | | | (11) | | 441 | 441 | | | |
| 100152624 | MANSFIELD | TX | | 05/17/2024 | | 685 | | 1 | | | 1 | | 686 | 686 | | | |
| 100144632 | RALEIGH | NC | | 03/13/2024 | | 707 | | (6) | | | (6) | | 701 | 701 | | | |
| 100149388 | LAS VEGAS | NV | | 04/24/2024 | | 926 | | 37 | | | 37 | | 963 | 963 | | | |
| 100146962 | ZEPHYRHILLS | FL | | 03/26/2024 | | 641 | | (10) | | | (10) | | 631 | 631 | | | |
| 100023914 | AUBURN | CA | | 09/10/2018 | | 1,625 | | (41) | | | (41) | | 1,584 | 1,584 | | | |
| 100014613 | CALABASAS | CA | | 09/27/2017 | | 4,945 | | (196) | | | (196) | | 4,749 | 4,749 | | | |
| 100119328 | DULUTH | GA | | 07/31/2023 | | 826 | | 1 | | | 1 | | 827 | 827 | | | |
| 100113633 | PARAMUS | NJ | | 06/29/2023 | | 887 | | 379 | | | 379 | | 1,266 | 1,266 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116690 | FORT WASHINGTON | MD | | 07/20/2023 | | 1,373 | | 221 | | | 221 | | 1,594 | 1,594 | | | |
| 4010067151 | Trenton | NJ | | 02/29/2024 | | 605 | | | | | | | 605 | 605 | | | |
| 100025173 | LYNWOOD | CA | | 09/20/2018 | | 965 | | 107 | | | 107 | | 1,072 | 1,072 | | | |
| 100149018 | LOS ANGELES | CA | | 04/19/2024 | | 646 | | (21) | | | (21) | | 625 | 625 | | | |
| 100136897 | PUNTA GORDA | FL | | 11/27/2023 | | 659 | | 5 | | | 5 | | 664 | 664 | | | |
| 100165579 | CARMEL | IN | | 08/29/2024 | | 230 | | (3) | | | (3) | | 227 | 227 | | | |
| 100129381 | HOUSTON | TX | | 09/26/2023 | | 957 | | 17 | | | 17 | | 974 | 974 | | | |
| 4010061658 | Baltimore | MD | | 01/10/2024 | | 601 | | (48) | | | (48) | | 553 | 553 | | | |
| 100151510 | CHARLOTTE | NC | | 05/10/2024 | | 640 | | (16) | | | (16) | | 624 | 624 | | | |
| 100147797 | HOUSTON | TX | | 04/08/2024 | | 712 | | (9) | | | (9) | | 703 | 703 | | | |
| 100087467 | BERLIN | MD | | 10/25/2022 | | 1,554 | | 100 | | | 100 | | 1,654 | 1,654 | | | |
| 100100281 | BOWLING GREEN | KY | | 03/24/2023 | | 554 | | (27) | | | (27) | | 527 | 527 | | | |
| 100101838 | ARLINGTON | TX | | 04/06/2023 | | 1,638 | | (49) | | | (49) | | 1,589 | 1,589 | | | |
| 100127954 | WILLIAMSBURG | VA | | 09/08/2023 | | 822 | | 21 | | | 21 | | 843 | 843 | | | |
| 100109342 | JUPITER | FL | | 06/12/2023 | | 692 | | (12) | | | (12) | | 680 | 680 | | | |
| 100110232 | LEBANON | OR | | 06/30/2023 | | 849 | | 12 | | | 12 | | 861 | 861 | | | |
| 100149134 | VICTORVILLE | CA | | 04/22/2024 | | 519 | | (16) | | | (16) | | 503 | 503 | | | |
| 100116587 | BLANCHARD | OK | | 07/20/2023 | | 476 | | (27) | | | (27) | | 449 | 449 | | | |
| 100011985 | GARDENA | CA | | 03/08/2017 | | 3,493 | | 85 | | | 85 | | 3,578 | 3,578 | | | |
| 100129544 | DAVENPORT | FL | | 09/29/2023 | | 689 | | (1) | | | (1) | | 688 | 688 | | | |
| 100043256 | BELLFLOWER | CA | | 08/13/2020 | | 1,052 | | (10) | | | (10) | | 1,042 | 1,042 | | | |
| 100150986 | BOCA RATON | FL | | 05/08/2024 | | 635 | | (17) | | | (17) | | 618 | 618 | | | |
| 100155134 | NOBLESVILLE | IN | | 07/19/2024 | | 612 | | (32) | | | (32) | | 580 | 580 | | | |
| 100136440 | MYRTLE BEACH | SC | | 11/20/2023 | | 912 | | 77 | | | 77 | | 989 | 989 | | | |
| 100053969 | OSAGE BEACH | MO | | 03/23/2021 | | 3,548 | | (220) | | | (220) | | 3,328 | 3,328 | | | |
| 100152209 | NEW SMYRNA BEACH | FL | | 05/17/2024 | | 855 | | 37 | | | 37 | | 892 | 892 | | | |
| 100013100 | HUNTERSVILLE | NC | | 05/25/2017 | | 950 | | 185 | | | 185 | | 1,135 | 1,135 | | | |
| 100147208 | MIDDLETOWN | NY | | 03/28/2024 | | 162 | | (4) | | | (4) | | 158 | 158 | | | |
| 100129941 | WATERBURY | CT | | 09/27/2023 | | 621 | | (11) | | | (11) | | 610 | 610 | | | |
| 100138885 | EUREKA | MO | | 12/21/2023 | | 7,508 | | (108) | | | (108) | | 7,400 | 7,400 | | | |
| 100160141 | HUDSON | FL | | 07/17/2024 | | 215 | | (6) | | | (6) | | 209 | 209 | | | |
| 100135076 | TULARE | CA | | 11/01/2023 | | 1,344 | | 120 | | | 120 | | 1,464 | 1,464 | | | |
| 100115014 | MANASSAS | VA | | 07/14/2023 | | 911 | | 18 | | | 18 | | 929 | 929 | | | |
| 100132625 | CLEARWATER | FL | | 11/03/2023 | | 599 | | (7) | | | (7) | | 592 | 592 | | | |
| 100153354 | LAUGHLIN | NV | | 05/30/2024 | | 664 | | (9) | | | (9) | | 655 | 655 | | | |
| 100119890 | DOYLESTOWN | PA | | 08/10/2023 | | 1,272 | | (48) | | | (48) | | 1,224 | 1,224 | | | |
| 100135890 | STOCKTON | CA | | 11/13/2023 | | 475 | | (4) | | | (4) | | 471 | 471 | | | |
| 100091377 | MIAMI | FL | | 02/22/2023 | | 857 | | 3 | | | 3 | | 860 | 860 | | | |
| 100156669 | PATERSON | NJ | | 06/24/2024 | | 369 | | (14) | | | (14) | | 355 | 355 | | | |
| 100091859 | CAPE CORAL | FL | | 01/30/2023 | | 2,147 | | (54) | | | (54) | | 2,093 | 2,093 | | | |
| 4010068312 | Baltimore | MD | | 02/29/2024 | | 579 | | (44) | | | (44) | | 535 | 535 | | | |
| 100029220 | WHITTIER AREA | CA | | 10/26/2018 | | 2,717 | | 28 | | | 28 | | 2,745 | 2,745 | | | |
| 100143388 | IRVING | TX | | 02/16/2024 | | 598 | | (20) | | | (20) | | 578 | 578 | | | |
| 100137800 | OAKWOOD | GA | | 12/08/2023 | | 953 | | 40 | | | 40 | | 993 | 993 | | | |
| 100141745 | MASTIC BEACH | NY | | 01/30/2024 | | 517 | | (9) | | | (9) | | 508 | 508 | | | |
| 100150132 | HOFFMAN ESTATES | IL | | 06/14/2024 | | 372 | | (8) | | | (8) | | 364 | 364 | | | |
| 100152566 | CHICAGO | IL | | 05/17/2024 | | 970 | | 4 | | | 4 | | 974 | 974 | | | |
| 100161160 | IRVING | TX | | 07/24/2024 | | 379 | | (11) | | | (11) | | 368 | 368 | | | |
| 100149464 | WASHINGTON | DC | | 04/24/2024 | | 579 | | (12) | | | (12) | | 567 | 567 | | | |
| 100158808 | LAS VEGAS | NV | | 07/10/2024 | | 425 | | (13) | | | (13) | | 412 | 412 | | | |
| 100133675 | COLORADO SPRINGS | CO | | 10/23/2023 | | 665 | | (7) | | | (7) | | 658 | 658 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120563 | ATLANTA | GA | | 08/18/2023 | | 706 | | (26) | | | (26) | | 680 | 680 | | | |
| 100150707 | FORT WORTH | TX | | 05/06/2024 | | 639 | | (17) | | | (17) | | 622 | 622 | | | |
| 4010062924 | Baltimore | MD | | 11/29/2023 | | 543 | | | | | | | 543 | 543 | | | |
| 100110192 | DURHAM | NC | | 06/30/2023 | | 1,832 | | 8 | | | 8 | | 1,840 | 1,840 | | | |
| 100147047 | VERO BEACH | FL | | 03/27/2024 | | 2,871 | | (21) | | | (21) | | 2,850 | 2,850 | | | |
| 100114666 | LAKE PARK | FL | | 06/29/2023 | | 349 | | (14) | | | (14) | | 335 | 335 | | | |
| 100139953 | AUSTIN | TX | | 01/09/2024 | | 642 | | (12) | | | (12) | | 630 | 630 | | | |
| 100162905 | MARION | TX | | 08/12/2024 | | 196 | | (6) | | | (6) | | 190 | 190 | | | |
| 100141032 | VERO BEACH | FL | | 02/20/2024 | | 488 | | (29) | | | (29) | | 459 | 459 | | | |
| 100091944 | DECATUR | GA | | 02/03/2023 | | 342 | | (22) | | | (22) | | 320 | 320 | | | |
| 100148650 | BAKERSFIELD | CA | | 04/15/2024 | | 460 | | (14) | | | (14) | | 446 | 446 | | | |
| 100147667 | PORTLAND | TN | | 04/04/2024 | | 651 | | 7 | | | 7 | | 658 | 658 | | | |
| 100114694 | WILLIS | TX | | 06/29/2023 | | 1,340 | | (45) | | | (45) | | 1,295 | 1,295 | | | |
| 100137660 | RALEIGH | NC | | 12/08/2023 | | 675 | | (4) | | | (4) | | 671 | 671 | | | |
| 100139637 | LOS ANGELES | CA | | 12/28/2023 | | 496 | | (16) | | | (16) | | 480 | 480 | | | |
| 100128880 | WESTCHESTER | IL | | 09/21/2023 | | 1,740 | | (63) | | | (63) | | 1,677 | 1,677 | | | |
| 100128156 | WEST WILDWOOD | NJ | | 09/18/2023 | | 672 | | | | | | | 672 | 672 | | | |
| 100156406 | CANONSBURG | PA | | 06/24/2024 | | 419 | | (8) | | | (8) | | 411 | 411 | | | |
| 100029429 | KENNESAW | GA | | 10/26/2018 | | 2,388 | | 8 | | | 8 | | 2,396 | 2,396 | | | |
| 100027022 | VAN NUYS | CA | | 09/26/2018 | | 2,640 | | 97 | | | 97 | | 2,737 | 2,737 | | | |
| 100119078 | SEMINOLE | FL | | 07/27/2023 | | 570 | | (20) | | | (20) | | 550 | 550 | | | |
| 100091610 | WINCHESTER | KY | | 03/07/2023 | | 499 | | (25) | | | (25) | | 474 | 474 | | | |
| 100063646 | SLINGERLANDS | NY | | 07/01/2021 | | 1,786 | | 1 | | | 1 | | 1,787 | 1,787 | | | |
| 100025922 | COMPTON | CA | | 09/20/2018 | | 1,095 | | 117 | | | 117 | | 1,212 | 1,212 | | | |
| 100161052 | TAMPA | FL | | 07/24/2024 | | 195 | | (3) | | | (3) | | 192 | 192 | | | |
| 100132034 | DAWSONVILLE | GA | | 10/13/2023 | | 700 | | (5) | | | (5) | | 695 | 695 | | | |
| 100117236 | RICHMOND | TX | | 07/20/2023 | | 1,516 | | 545 | | | 545 | | 2,061 | 2,061 | | | |
| 100128109 | NASHVILLE | TN | | 09/08/2023 | | 1,039 | | 33 | | | 33 | | 1,072 | 1,072 | | | |
| 100159331 | PARRISH | FL | | 07/15/2024 | | 875 | | 10 | | | 10 | | 885 | 885 | | | |
| 100089200 | CAROLINA BEACH | NC | | 11/18/2022 | | 1,622 | | 4 | | | 4 | | 1,626 | 1,626 | | | |
| 100091034 | HILLSBORO | OR | | 01/31/2023 | | 1,620 | | (137) | | | (137) | | 1,483 | 1,483 | | | |
| 100118737 | BOYNTON BEACH | FL | | 07/25/2023 | | 805 | | (8) | | | (8) | | 797 | 797 | | | |
| 100110287 | OCEAN ISLE | NC | | 06/30/2023 | | 830 | | 2 | | | 2 | | 832 | 832 | | | |
| 100141883 | BOCA RATON | FL | | 03/27/2024 | | 406 | | (12) | | | (12) | | 394 | 394 | | | |
| 100147269 | FREEPORT | NY | | 03/28/2024 | | 397 | | (13) | | | (13) | | 384 | 384 | | | |
| 100026974 | BAKERSFIELD | CA | | 09/26/2018 | | 835 | | 5 | | | 5 | | 840 | 840 | | | |
| 100152354 | FORT WORTH | TX | | 05/17/2024 | | 913 | | 75 | | | 75 | | 988 | 988 | | | |
| 100154140 | KNOXVILLE | TN | | 07/11/2024 | | 219 | | (5) | | | (5) | | 214 | 214 | | | |
| 100109315 | HAWLEY | PA | | 06/12/2023 | | 703 | | (20) | | | (20) | | 683 | 683 | | | |
| 100147633 | HESPERIA | CA | | 04/04/2024 | | 411 | | (17) | | | (17) | | 394 | 394 | | | |
| 100128804 | SACRAMENTO | CA | | 09/21/2023 | | 439 | | (12) | | | (12) | | 427 | 427 | | | |
| 100117763 | FRIDLEY | MN | | 07/20/2023 | | 686 | | 17 | | | 17 | | 703 | 703 | | | |
| 100028709 | TRACY | CA | | 10/26/2018 | | 1,007 | | 90 | | | 90 | | 1,097 | 1,097 | | | |
| 100129489 | PERRY HALL | MD | | 09/29/2023 | | 683 | | (12) | | | (12) | | 671 | 671 | | | |
| 100156741 | FRIENDSWOOD | TX | | 06/26/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100128117 | SMYRNA | TN | | 09/08/2023 | | 1,196 | | 30 | | | 30 | | 1,226 | 1,226 | | | |
| 100120448 | SUITLAND | MD | | 08/18/2023 | | 10,832 | | (394) | | | (394) | | 10,438 | 10,438 | | | |
| 100129379 | AUBREY | TX | | 09/26/2023 | | 847 | | 6 | | | 6 | | 853 | 853 | | | |
| 100143235 | MERCED | CA | | 02/16/2024 | | 806 | | (4) | | | (4) | | 802 | 802 | | | |
| 100108298 | MANASSAS | VA | | 05/24/2023 | | 579 | | (21) | | | (21) | | 558 | 558 | | | |
| 100144408 | HUTTO | TX | | 03/07/2024 | | 582 | | (17) | | | (17) | | 565 | 565 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129590 | DUENWEG | MO | | 09/29/2023 | | 688 | | (4) | | | (4) | | 684 | 684 | | | |
| 100155169 | LAS VEGAS | NV | | 07/19/2024 | | 1,651 | | (4) | | | (4) | | 1,647 | 1,647 | | | |
| 100108012 | ATLANTA | GA | | 05/25/2023 | | 915 | | 1 | | | 1 | | 916 | 916 | | | |
| 100054133 | OAK BLUFFS | MA | | 03/23/2021 | | 3,753 | | (221) | | | (221) | | 3,532 | 3,532 | | | |
| 100128484 | FRESNO | CA | | 09/15/2023 | | 655 | | (23) | | | (23) | | 632 | 632 | | | |
| 100156408 | BLAINE | MN | | 06/24/2024 | | 474 | | | | | | | 474 | 474 | | | |
| 100101651 | MODESTO | CA | | 04/26/2023 | | 874 | | 1 | | | 1 | | 875 | 875 | | | |
| 100026068 | MOORPARK | CA | | 09/20/2018 | | 1,247 | | 159 | | | 159 | | 1,406 | 1,406 | | | |
| 100089243 | FULSHEAR | TX | | 01/26/2023 | | 457 | | (5) | | | (5) | | 452 | 452 | | | |
| 100128354 | ATLANTA | GA | | 09/14/2023 | | 753 | | 6 | | | 6 | | 759 | 759 | | | |
| 100115872 | GORE | OK | | 07/20/2023 | | 738 | | (16) | | | (16) | | 722 | 722 | | | |
| 100147987 | FORT MYERS | FL | | 04/10/2024 | | 438 | | 2 | | | 2 | | 440 | 440 | | | |
| 100134568 | BONAIRE | GA | | 10/30/2023 | | 354 | | (8) | | | (8) | | 346 | 346 | | | |
| 100135062 | LAS CRUCES | NM | | 11/01/2023 | | 836 | | 21 | | | 21 | | 857 | 857 | | | |
| 100144421 | SAINT CLOUD | FL | | 03/07/2024 | | 787 | | (9) | | | (9) | | 778 | 778 | | | |
| 100144639 | CHARLOTTE | NC | | 03/13/2024 | | 855 | | 40 | | | 40 | | 895 | 895 | | | |
| 100138310 | DRIPPING SPRINGS | TX | | 12/18/2023 | | 1,448 | | (14) | | | (14) | | 1,434 | 1,434 | | | |
| 100012397 | DERWOOD | MD | | 04/28/2017 | | 3,849 | | 528 | | | 528 | | 4,377 | 4,377 | | | |
| 100147853 | DURHAM | NC | | 04/08/2024 | | 729 | | (10) | | | (10) | | 719 | 719 | | | |
| 100108955 | MIAMI | FL | | 05/31/2023 | | 653 | | (24) | | | (24) | | 629 | 629 | | | |
| 100135161 | BOILING SPRINGS | SC | | 12/15/2023 | | 571 | | (3) | | | (3) | | 568 | 568 | | | |
| 100149641 | CHARLOTTE | NC | | 04/26/2024 | | 700 | | (10) | | | (10) | | 690 | 690 | | | |
| 100140428 | RALEIGH | NC | | 01/18/2024 | | 636 | | (14) | | | (14) | | 622 | 622 | | | |
| 100117435 | MIAMI | FL | | 07/20/2023 | | 884 | | 62 | | | 62 | | 946 | 946 | | | |
| 100110199 | DURHAM | NC | | 06/30/2023 | | 786 | | (3) | | | (3) | | 783 | 783 | | | |
| 100129304 | MEBANE | NC | | 09/25/2023 | | 1,382 | | 78 | | | 78 | | 1,460 | 1,460 | | | |
| 100115609 | OTHELLO | WA | | 07/19/2023 | | 454 | | (7) | | | (7) | | 447 | 447 | | | |
| 100137786 | RENO | NV | | 12/08/2023 | | 816 | | 22 | | | 22 | | 838 | 838 | | | |
| 100136393 | ORLANDO | FL | | 11/20/2023 | | 22,983 | | 617 | | | 617 | | 23,600 | 23,600 | | | |
| 100068044 | BELL | CA | | 09/23/2021 | | 1,625 | | (16) | | | (16) | | 1,609 | 1,609 | | | |
| 100089377 | OGDEN | UT | | 11/17/2022 | | 606 | | (21) | | | (21) | | 585 | 585 | | | |
| 100134325 | WALDO | OH | | 10/27/2023 | | 431 | | (25) | | | (25) | | 406 | 406 | | | |
| 100132238 | ANNA | TX | | 10/13/2023 | | 1,214 | | (19) | | | (19) | | 1,195 | 1,195 | | | |
| 100151108 | CLOVIS | CA | | 05/08/2024 | | 633 | | (19) | | | (19) | | 614 | 614 | | | |
| 100153403 | NEW WINDSOR | NY | | 05/30/2024 | | 605 | | (18) | | | (18) | | 587 | 587 | | | |
| 100127692 | LAS VEGAS | NV | | 09/08/2023 | | 589 | | (11) | | | (11) | | 578 | 578 | | | |
| 100158535 | NEW BRITAIN | CT | | 07/10/2024 | | 2,081 | | (124) | | | (124) | | 1,957 | 1,957 | | | |
| 100136289 | HUNTSVILLE | AL | | 11/20/2023 | | 1,919 | | 44 | | | 44 | | 1,963 | 1,963 | | | |
| 100114986 | RALEIGH | NC | | 07/14/2023 | | 719 | | (11) | | | (11) | | 708 | 708 | | | |
| 100139556 | MOORHEAD | MN | | 12/28/2023 | | 605 | | (2) | | | (2) | | 603 | 603 | | | |
| 100079522 | BRADENTON | FL | | 04/08/2022 | | 1,295 | | (26) | | | (26) | | 1,269 | 1,269 | | | |
| 100091045 | ORLANDO | FL | | 01/31/2023 | | 1,561 | | 3 | | | 3 | | 1,564 | 1,564 | | | |
| 100067653 | FERNLEY | NV | | 09/23/2021 | | 1,624 | | (18) | | | (18) | | 1,606 | 1,606 | | | |
| 4010060622 | Frankfort | IN | | 01/10/2024 | | 501 | | (48) | | | (48) | | 453 | 453 | | | |
| 100143240 | TUCSON | AZ | | 02/16/2024 | | 844 | | 8 | | | 8 | | 852 | 852 | | | |
| 100108330 | CHERRY HILL | NJ | | 05/25/2023 | | 737 | | (14) | | | (14) | | 723 | 723 | | | |
| 100157869 | JERSEY CITY | NJ | | 07/09/2024 | | 481 | | 20 | | | 20 | | 501 | 501 | | | |
| 100127630 | CONVERSE | TX | | 09/08/2023 | | 670 | | (11) | | | (11) | | 659 | 659 | | | |
| 100148307 | LEANDER | TX | | 04/12/2024 | | 776 | | (2) | | | (2) | | 774 | 774 | | | |
| 100119399 | BRASELTON | GA | | 07/31/2023 | | 1,035 | | 63 | | | 63 | | 1,098 | 1,098 | | | |
| 100151494 | CLAYTON | NC | | 05/10/2024 | | 1,385 | | 49 | | | 49 | | 1,434 | 1,434 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120908 | DANBURY | WI | | 08/30/2023 | | 1,173 | | 8 | | | 8 | | 1,181 | 1,181 | | | |
| 100156484 | DURHAM | NC | | 06/24/2024 | | 465 | | (6) | | | (6) | | 459 | 459 | | | |
| 100102870 | PHILADELPHIA | PA | | 06/22/2023 | | 878 | | 34 | | | 34 | | 912 | 912 | | | |
| 100071602 | PLANO | TX | | 10/14/2021 | | 1,516 | | (39) | | | (39) | | 1,477 | 1,477 | | | |
| 100146952 | TIMNATH | CO | | 03/26/2024 | | 1,018 | | 77 | | | 77 | | 1,095 | 1,095 | | | |
| 100136402 | BERTHOUD | CO | | 11/20/2023 | | 884 | | (3) | | | (3) | | 881 | 881 | | | |
| 100150569 | BERLIN | NJ | | 05/03/2024 | | 663 | | (20) | | | (20) | | 643 | 643 | | | |
| 100108114 | BETHLEHEM | CT | | 05/24/2023 | | 450 | | (14) | | | (14) | | 436 | 436 | | | |
| 100136249 | NORTH PORT | FL | | 11/20/2023 | | 656 | | 8 | | | 8 | | 664 | 664 | | | |
| 100158076 | TAFTON | PA | | 07/09/2024 | | 3,535 | | (7) | | | (7) | | 3,528 | 3,528 | | | |
| 100164991 | ORLANDO | FL | | 08/28/2024 | | 203 | | (10) | | | (10) | | 193 | 193 | | | |
| 100043571 | JAMAICA | NY | | 08/13/2020 | | 675 | | (49) | | | (49) | | 626 | 626 | | | |
| 100067906 | CLIFTON | NJ | | 09/23/2021 | | 1,574 | | (30) | | | (30) | | 1,544 | 1,544 | | | |
| 100078745 | FORT LAUDERDALE | FL | | 02/25/2022 | | 2,379 | | (153) | | | (153) | | 2,226 | 2,226 | | | |
| 100091445 | TORRANCE | CA | | 02/22/2023 | | 779 | | | | | | | 779 | 779 | | | |
| 100139081 | KEY BISCAYNE | FL | | 12/28/2023 | | 573 | | (18) | | | (18) | | 555 | 555 | | | |
| 100152320 | ARGYLE | TX | | 05/17/2024 | | 961 | | 65 | | | 65 | | 1,026 | 1,026 | | | |
| 100031468 | EL MONTE | CA | | 03/29/2019 | | 1,925 | | 103 | | | 103 | | 2,028 | 2,028 | | | |
| 100143402 | DAVENPORT | FL | | 02/16/2024 | | 552 | | (20) | | | (20) | | 532 | 532 | | | |
| 100012896 | MARCO ISLAND | FL | | 05/25/2017 | | 859 | | 181 | | | 181 | | 1,040 | 1,040 | | | |
| 100144469 | KYLE | TX | | 04/26/2024 | | 617 | | (36) | | | (36) | | 581 | 581 | | | |
| 100111051 | OCEAN GROVE | NJ | | 06/29/2023 | | 965 | | 330 | | | 330 | | 1,295 | 1,295 | | | |
| 100158576 | SAN TAN VALLEY | AZ | | 07/11/2024 | | 145 | | (3) | | | (3) | | 142 | 142 | | | |
| 100086676 | LAS VEGAS | NV | | 09/30/2022 | | 576 | | (27) | | | (27) | | 549 | 549 | | | |
| 100131693 | MURFREESBORO | TN | | 10/06/2023 | | 742 | | 12 | | | 12 | | 754 | 754 | | | |
| 100146970 | MCKINNEY | TX | | 03/26/2024 | | 642 | | (15) | | | (15) | | 627 | 627 | | | |
| 100155267 | PETERSBURG | AK | | 07/19/2024 | | 437 | | (18) | | | (18) | | 419 | 419 | | | |
| 100054511 | NORTH HILLS | CA | | 03/23/2021 | | 1,071 | | (51) | | | (51) | | 1,020 | 1,020 | | | |
| 100108052 | ATLANTA | GA | | 05/25/2023 | | 946 | | (1) | | | (1) | | 945 | 945 | | | |
| 100136347 | CEDAR HILL | TX | | 11/20/2023 | | 902 | | 121 | | | 121 | | 1,023 | 1,023 | | | |
| 100148840 | OAKWOOD | GA | | 04/17/2024 | | 5,282 | | 170 | | | 170 | | 5,452 | 5,452 | | | |
| 100148205 | CHARLOTTE | NC | | 04/12/2024 | | 2,534 | | (35) | | | (35) | | 2,499 | 2,499 | | | |
| 100139270 | ARLINGTON | TX | | 12/28/2023 | | 520 | | (19) | | | (19) | | 501 | 501 | | | |
| 100120890 | CONWAY | SC | | 08/30/2023 | | 673 | | (2) | | | (2) | | 671 | 671 | | | |
| 100142748 | RIVERVIEW | FL | | 02/08/2024 | | 646 | | (13) | | | (13) | | 633 | 633 | | | |
| 100140548 | HAMILTON | NJ | | 01/19/2024 | | 606 | | (1) | | | (1) | | 605 | 605 | | | |
| 100148234 | DURHAM | NC | | 04/12/2024 | | 684 | | (20) | | | (20) | | 664 | 664 | | | |
| 100139102 | NEWBURGH | NY | | 12/28/2023 | | 546 | | (17) | | | (17) | | 529 | 529 | | | |
| 100148620 | FRESNO | CA | | 05/15/2024 | | 582 | | (22) | | | (22) | | 560 | 560 | | | |
| 100152466 | MIAMI | FL | | 05/16/2024 | | 658 | | (19) | | | (19) | | 639 | 639 | | | |
| 100138810 | LAWRENCEVILLE | GA | | 12/21/2023 | | 1,807 | | (32) | | | (32) | | 1,775 | 1,775 | | | |
| 100066894 | GOODYEAR | AZ | | 08/02/2021 | | 1,756 | | 3 | | | 3 | | 1,759 | 1,759 | | | |
| 100151032 | LAS VEGAS | NV | | 05/08/2024 | | 921 | | 42 | | | 42 | | 963 | 963 | | | |
| 100029040 | HAWAIIAN GARDENS | CA | | 10/26/2018 | | 958 | | 170 | | | 170 | | 1,128 | 1,128 | | | |
| 100129474 | AVONDALE | AZ | | 09/29/2023 | | 681 | | (10) | | | (10) | | 671 | 671 | | | |
| 100155029 | COLUMBUS | OH | | 07/19/2024 | | 456 | | (2) | | | (2) | | 454 | 454 | | | |
| 100054762 | CHICAGO | IL | | 03/23/2021 | | 1,322 | | (96) | | | (96) | | 1,226 | 1,226 | | | |
| 100079794 | PHOENIX | AZ | | 04/25/2022 | | 1,375 | | (1) | | | (1) | | 1,374 | 1,374 | | | |
| 100119971 | SMYRNA | GA | | 08/11/2023 | | 685 | | (10) | | | (10) | | 675 | 675 | | | |
| 100091955 | NEW HAVEN | CT | | 02/07/2023 | | 581 | | (31) | | | (31) | | 550 | 550 | | | |
| 100026734 | NORCO | CA | | 09/26/2018 | | 1,397 | | 304 | | | 304 | | 1,701 | 1,701 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100024497 | FORT WASHINGTON | MD | | 09/20/2018 | | 890 | | 80 | | | 80 | | 970 | 970 | | | |
| 100159419 | PICKENS | SC | | 07/15/2024 | | 194 | | (5) | | | (5) | | 189 | 189 | | | |
| 100148513 | BRIDGEPORT | PA | | 04/12/2024 | | 900 | | 24 | | | 24 | | 924 | 924 | | | |
| 100117823 | CENTRAL ISLIP | NY | | 07/20/2023 | | 493 | | 10 | | | 10 | | 503 | 503 | | | |
| 100132794 | PHOENIX | AZ | | 11/03/2023 | | 665 | | 9 | | | 9 | | 674 | 674 | | | |
| 100055702 | MIDDLETOWN | DE | | 03/23/2021 | | 997 | | 66 | | | 66 | | 1,063 | 1,063 | | | |
| 100117914 | WEST PALM BEACH | FL | | 07/20/2023 | | 938 | | (15) | | | (15) | | 923 | 923 | | | |
| 100065470 | MCKINNEY | TX | | 07/28/2021 | | 1,483 | | (21) | | | (21) | | 1,462 | 1,462 | | | |
| 100144036 | MANOR | TX | | 03/07/2024 | | 798 | | 2 | | | 2 | | 800 | 800 | | | |
| 100128078 | BOWIE | MD | | 09/08/2023 | | 840 | | 34 | | | 34 | | 874 | 874 | | | |
| 100012717 | EATONVILLE | WA | | 05/25/2017 | | 882 | | 150 | | | 150 | | 1,032 | 1,032 | | | |
| 100156343 | BUCKEYE | AZ | | 07/25/2024 | | 229 | | (5) | | | (5) | | 224 | 224 | | | |
| 100100664 | FREDERICKSBURG | VA | | 04/28/2023 | | 1,227 | | 20 | | | 20 | | 1,247 | 1,247 | | | |
| 100148219 | NASHVILLE | TN | | 04/12/2024 | | 870 | | 14 | | | 14 | | 884 | 884 | | | |
| 100067640 | WEST SACRAMENTO | CA | | 09/23/2021 | | 1,592 | | (36) | | | (36) | | 1,556 | 1,556 | | | |
| 100128905 | OXFORD | GA | | 09/21/2023 | | 549 | | (1) | | | (1) | | 548 | 548 | | | |
| 100144593 | HUTTO | TX | | 03/13/2024 | | 707 | | (11) | | | (11) | | 696 | 696 | | | |
| 100133566 | TOMS RIVER | NJ | | 10/23/2023 | | 659 | | 8 | | | 8 | | 667 | 667 | | | |
| 100115792 | ROGERS | AR | | 07/20/2023 | | 681 | | (13) | | | (13) | | 668 | 668 | | | |
| 100088824 | MONROE | NC | | 11/15/2022 | | 205 | | (3) | | | (3) | | 202 | 202 | | | |
| 100159371 | HUNTERSVILLE | NC | | 07/15/2024 | | 194 | | (7) | | | (7) | | 187 | 187 | | | |
| 100129488 | PAHOA | HI | | 09/29/2023 | | 768 | | (6) | | | (6) | | 762 | 762 | | | |
| 100024885 | CARTERET | NJ | | 09/20/2018 | | 1,381 | | 202 | | | 202 | | 1,583 | 1,583 | | | |
| 100087011 | MIAMI | FL | | 11/04/2022 | | 1,071 | | (19) | | | (19) | | 1,052 | 1,052 | | | |
| 100135008 | RIVERDALE | GA | | 10/30/2023 | | 623 | | (2) | | | (2) | | 621 | 621 | | | |
| 100043487 | MIAMI | FL | | 08/13/2020 | | 758 | | 10 | | | 10 | | 768 | 768 | | | |
| 100088870 | LANCASTER | KY | | 11/15/2022 | | 833 | | 4 | | | 4 | | 837 | 837 | | | |
| 100151496 | POOLER | GA | | 05/10/2024 | | 698 | | (6) | | | (6) | | 692 | 692 | | | |
| 100140329 | ARDEN | NC | | 01/18/2024 | | 608 | | (7) | | | (7) | | 601 | 601 | | | |
| 100055113 | WEST COVINA | CA | | 03/23/2021 | | 1,142 | | (43) | | | (43) | | 1,099 | 1,099 | | | |
| 100085144 | SACRAMENTO | CA | | 09/21/2022 | | 794 | | (3) | | | (3) | | 791 | 791 | | | |
| 100029735 | WINNETKA | CA | | 10/26/2018 | | 1,308 | | 85 | | | 85 | | 1,393 | 1,393 | | | |
| 100044065 | OCEANSIDE | CA | | 08/19/2020 | | 1,573 | | (42) | | | (42) | | 1,531 | 1,531 | | | |
| 100108188 | WORCESTER | MA | | 05/24/2023 | | 2,323 | | (19) | | | (19) | | 2,304 | 2,304 | | | |
| 100071642 | WOODBRIDGE | VA | | 10/14/2021 | | 2,166 | | (58) | | | (58) | | 2,108 | 2,108 | | | |
| 100142871 | WAKE FOREST | NC | | 02/09/2024 | | 560 | | (13) | | | (13) | | 547 | 547 | | | |
| 100147060 | CHARLOTTESVILLE | VA | | 03/27/2024 | | 5,665 | | 45 | | | 45 | | 5,710 | 5,710 | | | |
| 100142785 | GARNER | NC | | 02/08/2024 | | 661 | | (8) | | | (8) | | 653 | 653 | | | |
| 100151475 | WICHITA | KS | | 05/10/2024 | | 698 | | (6) | | | (6) | | 692 | 692 | | | |
| 100160087 | FORT WORTH | TX | | 07/17/2024 | | 210 | | (5) | | | (5) | | 205 | 205 | | | |
| 100155881 | EDMOND | OK | | 06/17/2024 | | 423 | | (12) | | | (12) | | 411 | 411 | | | |
| 100119464 | BRASELTON | GA | | 07/31/2023 | | 917 | | 40 | | | 40 | | 957 | 957 | | | |
| 100025095 | ANTIOCH | CA | | 09/20/2018 | | 797 | | 161 | | | 161 | | 958 | 958 | | | |
| 100148275 | FERRIS | TX | | 04/12/2024 | | 774 | | (7) | | | (7) | | 767 | 767 | | | |
| 100109335 | AUSTIN | TX | | 06/12/2023 | | 770 | | (18) | | | (18) | | 752 | 752 | | | |
| 100138961 | HOLLYWOOD | FL | | 12/21/2023 | | 1,258 | | 768 | | | 768 | | 2,026 | 2,026 | | | |
| 100138963 | HOLLYWOOD | FL | | 12/21/2023 | | 707 | | 607 | | | 607 | | 1,314 | 1,314 | | | |
| 100031368 | TURLOCK | CA | | 03/29/2019 | | 1,839 | | 61 | | | 61 | | 1,900 | 1,900 | | | |
| 100120504 | BOSTON | MA | | 08/18/2023 | | 2,989 | | 21 | | | 21 | | 3,010 | 3,010 | | | |
| 100138208 | KATY | TX | | 12/14/2023 | | 449 | | (19) | | | (19) | | 430 | 430 | | | |
| 100140022 | CHARLOTTESVILLE | VA | | 01/09/2024 | | 608 | | (11) | | | (11) | | 597 | 597 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108088 | DOYLESTOWN | PA | | 05/24/2023 | | 543 | | (18) | | | (18) | | 525 | 525 | | | |
| 100149309 | CALHOUN | GA | | 04/24/2024 | | 636 | | (16) | | | (16) | | 620 | 620 | | | |
| 100152177 | LAS VEGAS | NV | | 05/17/2024 | | 826 | | | | | | | 826 | 826 | | | |
| 100079142 | SAN TAN VALLEY | AZ | | 02/24/2022 | | 1,423 | | (10) | | | (10) | | 1,413 | 1,413 | | | |
| 100147859 | BLOOMINGDALE | GA | | 04/08/2024 | | 803 | | 2 | | | 2 | | 805 | 805 | | | |
| 100024999 | RIVERSIDE | CA | | 09/20/2018 | | 1,047 | | 64 | | | 64 | | 1,111 | 1,111 | | | |
| 100132114 | NORTH CHESTERFIELD | VA | | 10/13/2023 | | 1,401 | | (3) | | | (3) | | 1,398 | 1,398 | | | |
| 100102747 | ATLANTA | GA | | 06/22/2023 | | 618 | | (43) | | | (43) | | 575 | 575 | | | |
| 100131998 | POOLER | GA | | 10/13/2023 | | 1,267 | | 64 | | | 64 | | 1,331 | 1,331 | | | |
| 100031503 | NAPLES | FL | | 03/29/2019 | | 1,299 | | 70 | | | 70 | | 1,369 | 1,369 | | | |
| 100129870 | INDIAN ORCHARD | MA | | 09/27/2023 | | 187 | | (4) | | | (4) | | 183 | 183 | | | |
| 100116620 | FONTANA | CA | | 07/20/2023 | | 2,959 | | 731 | | | 731 | | 3,690 | 3,690 | | | |
| 100102036 | WEBSTER | TX | | 04/14/2023 | | 1,184 | | (71) | | | (71) | | 1,113 | 1,113 | | | |
| 100153251 | WENDELL | NC | | 05/30/2024 | | 802 | | 26 | | | 26 | | 828 | 828 | | | |
| 100156604 | PHILADELPHIA | PA | | 06/24/2024 | | 437 | | (6) | | | (6) | | 431 | 431 | | | |
| 100060070 | SCOTTSDALE | AZ | | 06/25/2021 | | 1,526 | | (22) | | | (22) | | 1,504 | 1,504 | | | |
| 100158637 | HOUSTON | TX | | 07/10/2024 | | 441 | | (9) | | | (9) | | 432 | 432 | | | |
| 100025145 | ZIMMERMAN | MN | | 09/20/2018 | | 1,048 | | 140 | | | 140 | | 1,188 | 1,188 | | | |
| 100115914 | MIAMI | FL | | 07/20/2023 | | 694 | | (10) | | | (10) | | 684 | 684 | | | |
| 100114985 | LAWRENCEVILLE | GA | | 07/14/2023 | | 1,092 | | (20) | | | (20) | | 1,072 | 1,072 | | | |
| 100132523 | NEW BRAUNFELS | TX | | 11/03/2023 | | 995 | | 36 | | | 36 | | 1,031 | 1,031 | | | |
| 100116067 | MARYSVILLE | WA | | 07/20/2023 | | 795 | | | | | | | 795 | 795 | | | |
| 100161739 | NEW HAVEN | CT | | 07/30/2024 | | 254 | | (9) | | | (9) | | 245 | 245 | | | |
| 100031302 | SKOKIE | IL | | 03/29/2019 | | 1,472 | | 343 | | | 343 | | 1,815 | 1,815 | | | |
| 100126864 | BEAVERTON | OR | | 08/30/2023 | | 911 | | 112 | | | 112 | | 1,023 | 1,023 | | | |
| 100156471 | DAWSONVILLE | GA | | 06/24/2024 | | 419 | | (10) | | | (10) | | 409 | 409 | | | |
| 100130007 | GOSHEN | NY | | 09/27/2023 | | 633 | | (17) | | | (17) | | 616 | 616 | | | |
| 100135988 | DANIA BEACH | FL | | 11/16/2023 | | 496 | | (17) | | | (17) | | 479 | 479 | | | |
| 100153373 | STOCKTON | CA | | 05/29/2024 | | 499 | | (12) | | | (12) | | 487 | 487 | | | |
| 100151700 | SHERRILLS FORD | NC | | 05/10/2024 | | 631 | | (16) | | | (16) | | 615 | 615 | | | |
| 100136461 | LOGANVILLE | GA | | 11/20/2023 | | 725 | | 31 | | | 31 | | 756 | 756 | | | |
| 100149535 | DAYTONA BEACH | FL | | 04/26/2024 | | 663 | | 3 | | | 3 | | 666 | 666 | | | |
| 100119431 | CHARLOTTESVILLE | VA | | 07/31/2023 | | 22,740 | | (19) | | | (19) | | 22,721 | 22,721 | | | |
| 100065611 | CARPINTERIA | CA | | 07/28/2021 | | 1,609 | | (31) | | | (31) | | 1,578 | 1,578 | | | |
| 100135707 | KAHUKU | HI | | 11/10/2023 | | 559 | | 22 | | | 22 | | 581 | 581 | | | |
| 100111618 | PORTLAND | OR | | 06/29/2023 | | 845 | | 550 | | | 550 | | 1,395 | 1,395 | | | |
| 100150624 | BASYE | VA | | 05/03/2024 | | 651 | | (18) | | | (18) | | 633 | 633 | | | |
| 100150898 | BLOOMINGDALE | GA | | 05/08/2024 | | 647 | | (20) | | | (20) | | 627 | 627 | | | |
| 100137885 | LOXAHATCHEE | FL | | 12/08/2023 | | 739 | | 29 | | | 29 | | 768 | 768 | | | |
| 100084923 | RICHMOND | TX | | 09/29/2022 | | 826 | | (13) | | | (13) | | 813 | 813 | | | |
| 100080168 | BASTROP | TX | | 02/25/2022 | | 2,293 | | (18) | | | (18) | | 2,275 | 2,275 | | | |
| 100101886 | GRANBURY | TX | | 04/06/2023 | | 503 | | (26) | | | (26) | | 477 | 477 | | | |
| 100163251 | BLUE SPRINGS | MO | | 08/13/2024 | | 247 | | 2 | | | 2 | | 249 | 249 | | | |
| 100129276 | CAMDEN | ME | | 09/25/2023 | | 629 | | (10) | | | (10) | | 619 | 619 | | | |
| 100115334 | BOYNTON BEACH | FL | | 07/17/2023 | | 758 | | (3) | | | (3) | | 755 | 755 | | | |
| 100142777 | CORNELIUS | NC | | 02/08/2024 | | 648 | | (14) | | | (14) | | 634 | 634 | | | |
| 100159450 | PARRISH | FL | | 07/15/2024 | | 231 | | (5) | | | (5) | | 226 | 226 | | | |
| 100143229 | SUMMERVILLE | SC | | 02/16/2024 | | 883 | | 25 | | | 25 | | 908 | 908 | | | |
| 100048056 | NORTH BERGEN | NJ | | 11/20/2020 | | 1,005 | | (23) | | | (23) | | 982 | 982 | | | |
| 100137604 | AUSTIN | TX | | 12/08/2023 | | 849 | | (17) | | | (17) | | 832 | 832 | | | |
| 100100374 | LAUDERHILL | FL | | 04/27/2023 | | 1,115 | | 159 | | | 159 | | 1,274 | 1,274 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160076 | MURFREESBORO | TN | | 07/17/2024 | | 374 | | (9) | | | (9) | | 365 | 365 | | | |
| 100160497 | CADDO MILLS | TX | | 07/19/2024 | | 173 | | (9) | | | (9) | | 164 | 164 | | | |
| 100079126 | PORTLAND | OR | | 02/24/2022 | | 1,458 | | (14) | | | (14) | | 1,444 | 1,444 | | | |
| 100151619 | SARASOTA | FL | | 05/10/2024 | | 1,476 | | 59 | | | 59 | | 1,535 | 1,535 | | | |
| 100147671 | KANSAS CITY | MO | | 04/04/2024 | | 515 | | (19) | | | (19) | | 496 | 496 | | | |
| 100159321 | ACWORTH | GA | | 07/15/2024 | | 302 | | 9 | | | 9 | | 311 | 311 | | | |
| 100153862 | IRVINGTON | NJ | | 06/05/2024 | | 471 | | (2) | | | (2) | | 469 | 469 | | | |
| 100031268 | ELK GROVE | CA | | 03/29/2019 | | 1,260 | | (15) | | | (15) | | 1,245 | 1,245 | | | |
| 100160133 | ACWORTH | GA | | 07/17/2024 | | 214 | | (5) | | | (5) | | 209 | 209 | | | |
| 100028491 | ABINGDON | MD | | 10/26/2018 | | 1,009 | | 118 | | | 118 | | 1,127 | 1,127 | | | |
| 100043138 | MASSAPEQUA | NY | | 05/28/2020 | | 976 | | 13 | | | 13 | | 989 | 989 | | | |
| 100066845 | MEDFORD | NY | | 08/02/2021 | | 1,576 | | 2 | | | 2 | | 1,578 | 1,578 | | | |
| 100110374 | CENTREVILLE | VA | | 06/30/2023 | | 527 | | (2) | | | (2) | | 525 | 525 | | | |
| 100152645 | NORTHLAKE | TX | | 05/17/2024 | | 718 | | | | | | | 718 | 718 | | | |
| 100161503 | FARMINGTON | AR | | 07/30/2024 | | 3,288 | | (66) | | | (66) | | 3,222 | 3,222 | | | |
| 100163243 | BLUE SPRINGS | MO | | 08/13/2024 | | 247 | | 2 | | | 2 | | 249 | 249 | | | |
| 100136902 | SIGNAL MOUNTAIN | TN | | 11/27/2023 | | 607 | | (1) | | | (1) | | 606 | 606 | | | |
| 100144127 | RICHMOND | TX | | 03/07/2024 | | 710 | | (3) | | | (3) | | 707 | 707 | | | |
| 100136901 | SIGNAL MOUNTAIN | TN | | 11/27/2023 | | 607 | | (1) | | | (1) | | 606 | 606 | | | |
| 100065291 | CAPE CORAL | FL | | 07/28/2021 | | 1,509 | | (38) | | | (38) | | 1,471 | 1,471 | | | |
| 100024486 | VALENCIA | CA | | 09/20/2018 | | 1,195 | | 43 | | | 43 | | 1,238 | 1,238 | | | |
| 100014479 | ELEELE | HI | | 09/27/2017 | | 838 | | 9 | | | 9 | | 847 | 847 | | | |
| 100149796 | JEFFERSON | GA | | 04/26/2024 | | 362 | | (8) | | | (8) | | 354 | 354 | | | |
| 100148593 | APPLE VALLEY | CA | | 04/12/2024 | | 634 | | (12) | | | (12) | | 622 | 622 | | | |
| 100066904 | GRANGER | IN | | 08/02/2021 | | 1,171 | | 1 | | | 1 | | 1,172 | 1,172 | | | |
| 100142580 | THONOTOSASSA | FL | | 02/08/2024 | | 621 | | (10) | | | (10) | | 611 | 611 | | | |
| 100136860 | WINTER SPRINGS | FL | | 11/27/2023 | | 608 | | 1 | | | 1 | | 609 | 609 | | | |
| 100084850 | HOUSTON | TX | | 08/02/2022 | | 955 | | (37) | | | (37) | | 918 | 918 | | | |
| 100151647 | SOUTH BOUND BROOK | NJ | | 05/10/2024 | | 631 | | (6) | | | (6) | | 625 | 625 | | | |
| 100164443 | CHARLOTTE | NC | | 08/21/2024 | | 208 | | (6) | | | (6) | | 202 | 202 | | | |
| 100152719 | AUBREY | TX | | 05/17/2024 | | 764 | | (5) | | | (5) | | 759 | 759 | | | |
| 100144224 | MONTGOMERY | TX | | 03/07/2024 | | 857 | | 11 | | | 11 | | 868 | 868 | | | |
| 100127492 | WALDORF | MD | | 09/08/2023 | | 667 | | (8) | | | (8) | | 659 | 659 | | | |
| 100133466 | OMAHA | NE | | 10/19/2023 | | 630 | | (25) | | | (25) | | 605 | 605 | | | |
| 100140529 | GRAHAM | NC | | 01/19/2024 | | 888 | | 17 | | | 17 | | 905 | 905 | | | |
| 100150517 | RICHMOND HILL | GA | | 05/03/2024 | | 923 | | 51 | | | 51 | | 974 | 974 | | | |
| 100133738 | LAS VEGAS | NV | | 10/23/2023 | | 923 | | 52 | | | 52 | | 975 | 975 | | | |
| 100116508 | CONCORD | CA | | 07/20/2023 | | 1,021 | | 50 | | | 50 | | 1,071 | 1,071 | | | |
| 100081140 | CORNELIUS | OR | | 03/18/2022 | | 1,448 | | 32 | | | 32 | | 1,480 | 1,480 | | | |
| 100132243 | DAYTONA BEACH | FL | | 10/13/2023 | | 616 | | 3 | | | 3 | | 619 | 619 | | | |
| 100091862 | RICHMOND | KY | | 01/30/2023 | | 541 | | (8) | | | (8) | | 533 | 533 | | | |
| 100133155 | LAKE ALFRED | FL | | 11/29/2023 | | 606 | | 10 | | | 10 | | 616 | 616 | | | |
| 100090861 | KYLE | TX | | 01/06/2023 | | 234 | | (3) | | | (3) | | 231 | 231 | | | |
| 100079089 | NEW ORLEANS | LA | | 02/24/2022 | | 1,529 | | 20 | | | 20 | | 1,549 | 1,549 | | | |
| 100120925 | MOUNT PLEASANT | SC | | 08/30/2023 | | 671 | | 10 | | | 10 | | 681 | 681 | | | |
| 100115549 | INDIANAPOLIS | IN | | 07/19/2023 | | 475 | | (13) | | | (13) | | 462 | 462 | | | |
| 100148170 | NEW BRITAIN | CT | | 05/15/2024 | | 580 | | (20) | | | (20) | | 560 | 560 | | | |
| 100130273 | BUCKEYE | AZ | | 09/28/2023 | | 429 | | (11) | | | (11) | | 418 | 418 | | | |
| 100149940 | FRESNO | CA | | 06/07/2024 | | 595 | | (20) | | | (20) | | 575 | 575 | | | |
| 100079903 | STOCKBRIDGE | GA | | 04/08/2022 | | 1,184 | | (43) | | | (43) | | 1,141 | 1,141 | | | |
| 100129287 | LAS VEGAS | NV | | 09/25/2023 | | 722 | | (2) | | | (2) | | 720 | 720 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115037 | NAMPA | ID | | 07/14/2023 | | 1,097 | | (18) | | | (18) | | 1,079 | 1,079 | | | |
| 100130272 | GOODYEAR | AZ | | 09/28/2023 | | 448 | | (11) | | | (11) | | 437 | 437 | | | |
| 100119069 | MODESTO | CA | | 07/27/2023 | | 487 | | (12) | | | (12) | | 475 | 475 | | | |
| 100151058 | RIDGEFIELD | WA | | 05/08/2024 | | 906 | | 32 | | | 32 | | 938 | 938 | | | |
| 100110613 | ENGLEWOOD | FL | | 06/30/2023 | | 686 | | (10) | | | (10) | | 676 | 676 | | | |
| 100067421 | STERLING | VA | | 09/23/2021 | | 1,465 | | (47) | | | (47) | | 1,418 | 1,418 | | | |
| 100148241 | MILTON | NH | | 04/12/2024 | | 697 | | 13 | | | 13 | | 710 | 710 | | | |
| 100152225 | BATON ROUGE | LA | | 05/17/2024 | | 662 | | 4 | | | 4 | | 666 | 666 | | | |
| 100152222 | BATON ROUGE | LA | | 05/17/2024 | | 662 | | 4 | | | 4 | | 666 | 666 | | | |
| 100141108 | SCRANTON | PA | | 01/30/2024 | | 488 | | (15) | | | (15) | | 473 | 473 | | | |
| 100147798 | BAKERSFIELD | CA | | 04/08/2024 | | 574 | | (19) | | | (19) | | 555 | 555 | | | |
| 100142515 | FORT LAUDERDALE | FL | | 02/08/2024 | | 1,738 | | (5) | | | (5) | | 1,733 | 1,733 | | | |
| 100011468 | LOS ANGLES | CA | | 12/23/2016 | | 4,361 | | 545 | | | 545 | | 4,906 | 4,906 | | | |
| 100152551 | DALLAS | GA | | 05/17/2024 | | 890 | | 53 | | | 53 | | 943 | 943 | | | |
| 100053661 | HEBER | CA | | 03/23/2021 | | 765 | | 6 | | | 6 | | 771 | 771 | | | |
| 100158085 | DECATUR | GA | | 07/09/2024 | | 232 | | (1) | | | (1) | | 231 | 231 | | | |
| 100071344 | GRANDVIEW | TX | | 10/01/2021 | | 3,187 | | 27 | | | 27 | | 3,214 | 3,214 | | | |
| 100083964 | SCOTTSDALE | AZ | | 07/12/2022 | | 845 | | (3) | | | (3) | | 842 | 842 | | | |
| 100013567 | WESTBURY | NY | | 05/25/2017 | | 1,190 | | 170 | | | 170 | | 1,360 | 1,360 | | | |
| 100142450 | FERNDALE | MI | | 03/08/2024 | | 574 | | (33) | | | (33) | | 541 | 541 | | | |
| 100135014 | ROUND ROCK | TX | | 10/30/2023 | | 7,190 | | (9) | | | (9) | | 7,181 | 7,181 | | | |
| 100120879 | ALVIN | TX | | 08/28/2023 | | 600 | | (9) | | | (9) | | 591 | 591 | | | |
| 100154746 | HESPERIA | CA | | 07/19/2024 | | 763 | | (2) | | | (2) | | 761 | 761 | | | |
| 100079896 | PARK CITY | UT | | 04/08/2022 | | 1,016 | | (13) | | | (13) | | 1,003 | 1,003 | | | |
| 100132250 | WENDELL | NC | | 10/13/2023 | | 1,130 | | 118 | | | 118 | | 1,248 | 1,248 | | | |
| 100149441 | LIBERTY HILL | TX | | 04/24/2024 | | 844 | | 11 | | | 11 | | 855 | 855 | | | |
| 100081256 | LEANDER | TX | | 03/18/2022 | | 1,568 | | 45 | | | 45 | | 1,613 | 1,613 | | | |
| 100062177 | DELMAR | DE | | 07/01/2021 | | 1,022 | | (7) | | | (7) | | 1,015 | 1,015 | | | |
| 100151250 | FRISCO | TX | | 05/10/2024 | | 2,312 | | (23) | | | (23) | | 2,289 | 2,289 | | | |
| 100150577 | LAS VEGAS | NV | | 05/03/2024 | | 774 | | 6 | | | 6 | | 780 | 780 | | | |
| 100083897 | BAKERSFIELD | CA | | 07/12/2022 | | 807 | | (11) | | | (11) | | 796 | 796 | | | |
| 100135489 | SAINT JOHN | IN | | 11/13/2023 | | 938 | | 75 | | | 75 | | 1,013 | 1,013 | | | |
| 100136144 | SAN ANTONIO | TX | | 12/18/2023 | | 3,059 | | (134) | | | (134) | | 2,925 | 2,925 | | | |
| 100160596 | GRAND PRAIRIE | TX | | 07/19/2024 | | 111 | | (9) | | | (9) | | 102 | 102 | | | |
| 100136209 | PASSAIC | NJ | | 11/20/2023 | | 652 | | 16 | | | 16 | | 668 | 668 | | | |
| 100110424 | FERNANDINA BEACH | FL | | 06/30/2023 | | 842 | | (4) | | | (4) | | 838 | 838 | | | |
| 100081469 | PACOIMA | CA | | 03/18/2022 | | 4,393 | | 133 | | | 133 | | 4,526 | 4,526 | | | |
| 100127563 | BRYANT | AR | | 09/08/2023 | | 682 | | (7) | | | (7) | | 675 | 675 | | | |
| 100024345 | SIOUX FALLS | SD | | 09/20/2018 | | 1,477 | | 6 | | | 6 | | 1,483 | 1,483 | | | |
| 100150658 | CYPRESS | TX | | 05/06/2024 | | 630 | | (5) | | | (5) | | 625 | 625 | | | |
| 100138669 | MESQUITE | TX | | 02/02/2024 | | 360 | | (26) | | | (26) | | 334 | 334 | | | |
| 100136398 | COLTEWAH | TN | | 11/20/2023 | | 794 | | 12 | | | 12 | | 806 | 806 | | | |
| 100157789 | GLEN BURNIE | MD | | 08/01/2024 | | 191 | | (5) | | | (5) | | 186 | 186 | | | |
| 100086235 | GULF SHORES | AL | | 09/29/2022 | | 721 | | (6) | | | (6) | | 715 | 715 | | | |
| 100079406 | GLENDALE | AZ | | 03/17/2022 | | 1,471 | | (3) | | | (3) | | 1,468 | 1,468 | | | |
| 100120027 | EUREKA | CA | | 08/11/2023 | | 757 | | 3 | | | 3 | | 760 | 760 | | | |
| 100148751 | TOLLESON | AZ | | 04/17/2024 | | 652 | | (9) | | | (9) | | 643 | 643 | | | |
| 100131736 | KNOXVILLE | TN | | 10/06/2023 | | 819 | | 45 | | | 45 | | 864 | 864 | | | |
| 100142675 | GLASSBORO | NJ | | 02/08/2024 | | 422 | | (8) | | | (8) | | 414 | 414 | | | |
| 100114695 | SAN JACINTO | CA | | 06/29/2023 | | 613 | | (9) | | | (9) | | 604 | 604 | | | |
| 100120891 | MCDONOUGH | GA | | 08/30/2023 | | 687 | | 9 | | | 9 | | 696 | 696 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135677 | KENT | WA | | 11/09/2023 | | 1,547 | | 11 | | | 11 | | 1,558 | 1,558 | | | |
| 100128936 | VISALIA | CA | | 09/22/2023 | | 1,687 | | (39) | | | (39) | | 1,648 | 1,648 | | | |
| 100029376 | NEW CASTLE | CO | | 10/26/2018 | | 256 | | 11 | | | 11 | | 267 | 267 | | | |
| 100120759 | ANNA | TX | | 08/25/2023 | | 1,494 | | (13) | | | (13) | | 1,481 | 1,481 | | | |
| 100065379 | CAPE CORAL | FL | | 07/28/2021 | | 1,410 | | (42) | | | (42) | | 1,368 | 1,368 | | | |
| 100156524 | NEW ORLEANS | LA | | 06/24/2024 | | 415 | | (4) | | | (4) | | 411 | 411 | | | |
| 100126331 | WESTFIELD | MA | | 08/30/2023 | | 616 | | (17) | | | (17) | | 599 | 599 | | | |
| 100071652 | AUSTIN | TX | | 10/14/2021 | | 1,469 | | (51) | | | (51) | | 1,418 | 1,418 | | | |
| 100148863 | BUCKEYE | AZ | | 04/17/2024 | | 966 | | 54 | | | 54 | | 1,020 | 1,020 | | | |
| 100129699 | KANSAS CITY | KS | | 09/29/2023 | | 1,328 | | (15) | | | (15) | | 1,313 | 1,313 | | | |
| 100152275 | DENTON | TX | | 05/17/2024 | | 695 | | 3 | | | 3 | | 698 | 698 | | | |
| 100018416 | VACAVILLE | CA | | 06/27/2018 | | 1,475 | | (19) | | | (19) | | 1,456 | 1,456 | | | |
| 100013961 | WILMINGTON | CA | | 05/25/2017 | | 1,290 | | 135 | | | 135 | | 1,425 | 1,425 | | | |
| 100154618 | FISHING CREEK | MD | | 06/14/2024 | | 284 | | (13) | | | (13) | | 271 | 271 | | | |
| 100065094 | MESA | AZ | | 07/14/2021 | | 1,446 | | (40) | | | (40) | | 1,406 | 1,406 | | | |
| 100019759 | LAKEWOOD | CO | | 07/26/2018 | | 1,519 | | (13) | | | (13) | | 1,506 | 1,506 | | | |
| 100076421 | MIAMI | FL | | 12/23/2021 | | 1,461 | | (49) | | | (49) | | 1,412 | 1,412 | | | |
| 100151834 | SAN ANTONIO | TX | | 05/10/2024 | | 587 | | (30) | | | (30) | | 557 | 557 | | | |
| 100116141 | MONTEREY PARK | CA | | 07/20/2023 | | 2,547 | | 142 | | | 142 | | 2,689 | 2,689 | | | |
| 100113870 | SARASOTA | FL | | 06/29/2023 | | 5,181 | | 332 | | | 332 | | 5,513 | 5,513 | | | |
| 100142826 | GLENDALE | AZ | | 02/08/2024 | | 2,079 | | (129) | | | (129) | | 1,950 | 1,950 | | | |
| 100127006 | SAN JOSE | CA | | 08/30/2023 | | 2,214 | | 477 | | | 477 | | 2,691 | 2,691 | | | |
| 100151476 | HIGHLAND | UT | | 05/10/2024 | | 977 | | 68 | | | 68 | | 1,045 | 1,045 | | | |
| 100057726 | CHICAGO | IL | | 06/30/2021 | | 2,030 | | (30) | | | (30) | | 2,000 | 2,000 | | | |
| 100119248 | PARRISH | FL | | 07/31/2023 | | 2,488 | | 69 | | | 69 | | 2,557 | 2,557 | | | |
| 100141303 | KISSIMMEE | FL | | 01/30/2024 | | 553 | | (10) | | | (10) | | 543 | 543 | | | |
| 100091453 | CATAWBA | NC | | 01/20/2023 | | 554 | | (7) | | | (7) | | 547 | 547 | | | |
| 100141439 | GARLAND | TX | | 01/30/2024 | | 470 | | (20) | | | (20) | | 450 | 450 | | | |
| 100139265 | LAS VEGAS | NV | | 12/28/2023 | | 570 | | (8) | | | (8) | | 562 | 562 | | | |
| 100160930 | CLEARWATER | FL | | 07/24/2024 | | 191 | | (3) | | | (3) | | 188 | 188 | | | |
| 100089393 | SPRING | TX | | 11/17/2022 | | 13,512 | | (712) | | | (712) | | 12,800 | 12,800 | | | |
| 100147983 | CHESAPEAKE | VA | | 04/10/2024 | | 572 | | (1) | | | (1) | | 571 | 571 | | | |
| 100103717 | BLUFFTON | SC | | 05/08/2023 | | 578 | | (14) | | | (14) | | 564 | 564 | | | |
| 100140543 | BUTLER | NJ | | 01/19/2024 | | 601 | | (15) | | | (15) | | 586 | 586 | | | |
| 100141189 | SHIRLEY | NY | | 01/30/2024 | | 531 | | (11) | | | (11) | | 520 | 520 | | | |
| 100078273 | MELBOURNE | FL | | 02/10/2022 | | 1,127 | | (69) | | | (69) | | 1,058 | 1,058 | | | |
| 100088178 | DENVER | CO | | 10/25/2022 | | 865 | | 26 | | | 26 | | 891 | 891 | | | |
| 100012442 | HAWTHORNE | CA | | 04/28/2017 | | 659 | | 112 | | | 112 | | 771 | 771 | | | |
| 100165525 | KNOXVILLE | TN | | 08/29/2024 | | 316 | | (10) | | | (10) | | 306 | 306 | | | |
| 100148464 | LAS VEGAS | NV | | 04/12/2024 | | 953 | | 32 | | | 32 | | 985 | 985 | | | |
| 100156564 | FORT PIERCE | FL | | 06/24/2024 | | 347 | | (11) | | | (11) | | 336 | 336 | | | |
| 100156593 | ALBUQUERQUE | NM | | 06/24/2024 | | 385 | | (11) | | | (11) | | 374 | 374 | | | |
| 100128049 | LA VERGNE | TN | | 09/08/2023 | | 737 | | 12 | | | 12 | | 749 | 749 | | | |
| 100130376 | DENVER | CO | | 09/28/2023 | | 431 | | (22) | | | (22) | | 409 | 409 | | | |
| 100079953 | COMMERCE CITY | CO | | 04/25/2022 | | 1,430 | | 19 | | | 19 | | 1,449 | 1,449 | | | |
| 100116612 | APOPKA | FL | | 07/20/2023 | | 958 | | 151 | | | 151 | | 1,109 | 1,109 | | | |
| 100151246 | SALT LAKE CITY | UT | | 05/10/2024 | | 1,021 | | (17) | | | (17) | | 1,004 | 1,004 | | | |
| 100142781 | POOLER | GA | | 02/08/2024 | | 663 | | (13) | | | (13) | | 650 | 650 | | | |
| 100065418 | CLIFTON | NJ | | 07/28/2021 | | 1,606 | | (26) | | | (26) | | 1,580 | 1,580 | | | |
| 100020228 | PROSPECT | CT | | 07/17/2018 | | 1,067 | | (19) | | | (19) | | 1,048 | 1,048 | | | |
| 100160405 | PASADENA | CA | | 07/19/2024 | | 239 | | | | | | | 239 | 239 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118654 | CHESTER | MD | | 07/25/2023 | | 696 | | (20) | | | (20) | | 676 | 676 | | | |
| 100151516 | CLERMONT | FL | | 05/10/2024 | | 2,120 | | (48) | | | (48) | | 2,072 | 2,072 | | | |
| 100055289 | ANAHEIM | CA | | 03/23/2021 | | 1,341 | | (54) | | | (54) | | 1,287 | 1,287 | | | |
| 100117993 | KISSIMMEE | FL | | 07/20/2023 | | 1,236 | | (44) | | | (44) | | 1,192 | 1,192 | | | |
| 100149392 | KILLEEN | TX | | 04/24/2024 | | 765 | | (2) | | | (2) | | 763 | 763 | | | |
| 100138251 | GARDEN GROVE | CA | | 12/15/2023 | | 9,948 | | (66) | | | (66) | | 9,882 | 9,882 | | | |
| 100160919 | EASLEY | SC | | 07/24/2024 | | 217 | | (3) | | | (3) | | 214 | 214 | | | |
| 100143161 | DAVENPORT | FL | | 02/16/2024 | | 926 | | 22 | | | 22 | | 948 | 948 | | | |
| 100013346 | WEST COVINA | CA | | 05/25/2017 | | 620 | | 149 | | | 149 | | 769 | 769 | | | |
| 100132522 | RANCHO CUCAMONGA | CA | | 11/03/2023 | | 703 | | 15 | | | 15 | | 718 | 718 | | | |
| 100148113 | PENDERGRASS | GA | | 04/10/2024 | | 693 | | (6) | | | (6) | | 687 | 687 | | | |
| 100147018 | AUSTIN | TX | | 03/27/2024 | | 635 | | (15) | | | (15) | | 620 | 620 | | | |
| 100012472 | SONOMA | CA | | 04/28/2017 | | 1,912 | | 229 | | | 229 | | 2,141 | 2,141 | | | |
| 100132132 | SARATOGA SPRINGS | UT | | 10/13/2023 | | 782 | | 7 | | | 7 | | 789 | 789 | | | |
| 100137138 | LAKELAND | FL | | 11/28/2023 | | 569 | | (37) | | | (37) | | 532 | 532 | | | |
| 100150583 | MECHANICSBURG | PA | | 05/03/2024 | | 737 | | (3) | | | (3) | | 734 | 734 | | | |
| 100045373 | WEST COVINA | CA | | 11/25/2020 | | 1,327 | | (8) | | | (8) | | 1,319 | 1,319 | | | |
| 100141696 | LAS VEGAS | NV | | 01/30/2024 | | 641 | | 9 | | | 9 | | 650 | 650 | | | |
| 100152785 | LOMBARD | IL | | 05/22/2024 | | 910 | | (13) | | | (13) | | 897 | 897 | | | |
| 100117883 | TAMARAC | FL | | 07/20/2023 | | 571 | | (3) | | | (3) | | 568 | 568 | | | |
| 100161047 | BENTONVILLE | AR | | 07/24/2024 | | 636 | | (18) | | | (18) | | 618 | 618 | | | |
| 100153350 | WILMINGTON | NC | | 05/30/2024 | | 1,395 | | (23) | | | (23) | | 1,372 | 1,372 | | | |
| 100013104 | CLARKSBURG | MD | | 05/25/2017 | | 755 | | 122 | | | 122 | | 877 | 877 | | | |
| 100150567 | LINWOOD | NJ | | 05/03/2024 | | 669 | | (16) | | | (16) | | 653 | 653 | | | |
| 100128404 | SUN CITY | AZ | | 09/15/2023 | | 1,105 | | (53) | | | (53) | | 1,052 | 1,052 | | | |
| 100141025 | ORLANDO | FL | | 02/20/2024 | | 495 | | (29) | | | (29) | | 466 | 466 | | | |
| 100148468 | RIVERVIEW | FL | | 04/12/2024 | | 716 | | (11) | | | (11) | | 705 | 705 | | | |
| 100151799 | NEW ORLEANS | LA | | 05/10/2024 | | 472 | | 24 | | | 24 | | 496 | 496 | | | |
| 100065587 | KYLE | TX | | 07/28/2021 | | 1,502 | | (50) | | | (50) | | 1,452 | 1,452 | | | |
| 100078884 | BRIDGEPORT | CT | | 02/24/2022 | | 1,532 | | 9 | | | 9 | | 1,541 | 1,541 | | | |
| 100155125 | EDMOND | OK | | 07/19/2024 | | 372 | | (25) | | | (25) | | 347 | 347 | | | |
| 100109933 | WATERBURY | CT | | 06/22/2023 | | 603 | | (13) | | | (13) | | 590 | 590 | | | |
| 100140389 | SOUTH ELGIN | IL | | 01/18/2024 | | 1,202 | | 38 | | | 38 | | 1,240 | 1,240 | | | |
| 100115717 | PHILADELPHIA | PA | | 07/20/2023 | | 754 | | (7) | | | (7) | | 747 | 747 | | | |
| 100137208 | HOUSTON | TX | | 11/28/2023 | | 403 | | (9) | | | (9) | | 394 | 394 | | | |
| 100151367 | LEANDER | TX | | 05/10/2024 | | 704 | | (12) | | | (12) | | 692 | 692 | | | |
| 100140126 | MERCED | CA | | 01/09/2024 | | 803 | | 1 | | | 1 | | 804 | 804 | | | |
| 100049614 | ROSEDALE | NY | | 11/20/2020 | | 908 | | 22 | | | 22 | | 930 | 930 | | | |
| 100049418 | BARTLETT | IL | | 11/20/2020 | | 851 | | 160 | | | 160 | | 1,011 | 1,011 | | | |
| 100129569 | AVON | OH | | 09/29/2023 | | 659 | | (9) | | | (9) | | 650 | 650 | | | |
| 100117440 | LANCASTER | CA | | 07/20/2023 | | 957 | | 83 | | | 83 | | 1,040 | 1,040 | | | |
| 100108014 | KENNESAW | GA | | 05/25/2023 | | 683 | | (16) | | | (16) | | 667 | 667 | | | |
| 100155919 | PRINCETON | TX | | 06/17/2024 | | 472 | | (6) | | | (6) | | 466 | 466 | | | |
| 100134734 | ROCKLEDGE | FL | | 10/30/2023 | | 583 | | (13) | | | (13) | | 570 | 570 | | | |
| 100132411 | HOUSTON | TX | | 11/03/2023 | | 632 | | 13 | | | 13 | | 645 | 645 | | | |
| 100117101 | GARDEN GROVE | CA | | 07/20/2023 | | 1,340 | | 427 | | | 427 | | 1,767 | 1,767 | | | |
| 100057577 | ATLANTA | GA | | 06/30/2021 | | 1,517 | | (48) | | | (48) | | 1,469 | 1,469 | | | |
| 100149307 | CHICO | CA | | 04/24/2024 | | 628 | | (19) | | | (19) | | 609 | 609 | | | |
| 100139205 | FORT MYERS | FL | | 12/28/2023 | | 599 | | (4) | | | (4) | | 595 | 595 | | | |
| 100138267 | TUCSON | AZ | | 12/15/2023 | | 330 | | 3 | | | 3 | | 333 | 333 | | | |
| 100079809 | RICHMOND | TX | | 04/25/2022 | | 1,205 | | (43) | | | (43) | | 1,162 | 1,162 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151268 | CHARLOTTE | NC | | 05/10/2024 | | 692 | | (11) | | | (11) | | 681 | 681 | | | |
| 100128516 | MIAMI | FL | | 09/15/2023 | | 573 | | (13) | | | (13) | | 560 | 560 | | | |
| 100148885 | CHARLOTTE | NC | | 04/17/2024 | | 603 | | (12) | | | (12) | | 591 | 591 | | | |
| 100137822 | MARCUS HOOK | PA | | 12/08/2023 | | 502 | | (8) | | | (8) | | 494 | 494 | | | |
| 100139513 | WOOD DALE | IL | | 12/28/2023 | | 13,235 | | (140) | | | (140) | | 13,095 | 13,095 | | | |
| 100133635 | MADERA | CA | | 10/23/2023 | | 940 | | 62 | | | 62 | | 1,002 | 1,002 | | | |
| 100102416 | TUCSON | AZ | | 06/07/2023 | | 713 | | (13) | | | (13) | | 700 | 700 | | | |
| 100161558 | PORT SAINT LUCIE | FL | | 07/30/2024 | | 2,369 | | (31) | | | (31) | | 2,338 | 2,338 | | | |
| 100091373 | CHAMPLIN | MN | | 02/22/2023 | | 875 | | (2) | | | (2) | | 873 | 873 | | | |
| 100130288 | MIAMI | FL | | 09/28/2023 | | 719 | | (20) | | | (20) | | 699 | 699 | | | |
| 100157946 | MARICOPA | AZ | | 07/09/2024 | | 178 | | (4) | | | (4) | | 174 | 174 | | | |
| 100156067 | TAMPA | FL | | 06/18/2024 | | 499 | | (24) | | | (24) | | 475 | 475 | | | |
| 100144206 | WASHINGTON | UT | | 03/07/2024 | | 792 | | 21 | | | 21 | | 813 | 813 | | | |
| 100138146 | FORT MYERS | FL | | 12/14/2023 | | 603 | | (4) | | | (4) | | 599 | 599 | | | |
| 100142796 | AUSTIN | TX | | 02/08/2024 | | 673 | | (4) | | | (4) | | 669 | 669 | | | |
| 100135547 | GILBERT | AZ | | 11/13/2023 | | 1,146 | | 119 | | | 119 | | 1,265 | 1,265 | | | |
| 100144474 | KISSIMMEE | FL | | 04/26/2024 | | 442 | | (16) | | | (16) | | 426 | 426 | | | |
| 100078276 | HALLANDALE | FL | | 02/10/2022 | | 2,612 | | (176) | | | (176) | | 2,436 | 2,436 | | | |
| 100120708 | BROOKINGS | OR | | 08/25/2023 | | 679 | | (4) | | | (4) | | 675 | 675 | | | |
| 100144616 | NEW HAVEN | CT | | 03/13/2024 | | 768 | | 9 | | | 9 | | 777 | 777 | | | |
| 100151836 | CALIFORNIA | MD | | 05/10/2024 | | 448 | | 10 | | | 10 | | 458 | 458 | | | |
| 100143072 | GALLOWAY | NJ | | 02/14/2024 | | 355 | | (22) | | | (22) | | 333 | 333 | | | |
| 100127497 | NORTH MYRTLE BEACH | SC | | 09/08/2023 | | 644 | | (6) | | | (6) | | 638 | 638 | | | |
| 100133733 | LAS VEGAS | NV | | 10/23/2023 | | 919 | | 52 | | | 52 | | 971 | 971 | | | |
| 100101681 | RAHWAY | NJ | | 04/26/2023 | | 685 | | (16) | | | (16) | | 669 | 669 | | | |
| 100138144 | FORT MYERS | FL | | 12/14/2023 | | 603 | | (4) | | | (4) | | 599 | 599 | | | |
| 100151625 | RILEYVILLE | VA | | 05/10/2024 | | 627 | | (11) | | | (11) | | 616 | 616 | | | |
| 100160157 | LONGS | SC | | 07/17/2024 | | 427 | | (11) | | | (11) | | 416 | 416 | | | |
| 100146315 | BENNINGTON | NE | | 03/19/2024 | | 1,323 | | (60) | | | (60) | | 1,263 | 1,263 | | | |
| 100133709 | MADERA | CA | | 10/23/2023 | | 628 | | 39 | | | 39 | | 667 | 667 | | | |
| 100103285 | FREDERICK | MD | | 04/27/2023 | | 1,595 | | (25) | | | (25) | | 1,570 | 1,570 | | | |
| 100103204 | CHICAGO | IL | | 04/21/2023 | | 557 | | (18) | | | (18) | | 539 | 539 | | | |
| 100012325 | CARSON | CA | | 04/28/2017 | | 1,067 | | 299 | | | 299 | | 1,366 | 1,366 | | | |
| 100120982 | NASHVILLE | TN | | 08/30/2023 | | 668 | | 5 | | | 5 | | 673 | 673 | | | |
| 100119187 | SAINT CLOUD | FL | | 07/31/2023 | | 1,013 | | 60 | | | 60 | | 1,073 | 1,073 | | | |
| 100062294 | LAKE ELSINORE | CA | | 07/01/2021 | | 2,082 | | (33) | | | (33) | | 2,049 | 2,049 | | | |
| 100110326 | STUART | FL | | 06/30/2023 | | 728 | | (10) | | | (10) | | 718 | 718 | | | |
| 100137677 | HUTTO | TX | | 12/08/2023 | | 869 | | (12) | | | (12) | | 857 | 857 | | | |
| 100115852 | BIG BEAR LAKE | CA | | 07/20/2023 | | 495 | | (5) | | | (5) | | 490 | 490 | | | |
| 100065456 | PORTLAND | OR | | 07/28/2021 | | 1,585 | | (53) | | | (53) | | 1,532 | 1,532 | | | |
| 100049213 | POMONA | CA | | 11/20/2020 | | 853 | | 57 | | | 57 | | 910 | 910 | | | |
| 100108975 | COLORADO SPRINGS | CO | | 05/31/2023 | | 677 | | (15) | | | (15) | | 662 | 662 | | | |
| 100119539 | TOBYHANNA | PA | | 07/28/2023 | | 684 | | 3 | | | 3 | | 687 | 687 | | | |
| 100139627 | LAS VEGAS | NV | | 12/28/2023 | | 374 | | (10) | | | (10) | | 364 | 364 | | | |
| 100155043 | CAPE CORAL | FL | | 07/19/2024 | | 426 | | (9) | | | (9) | | 417 | 417 | | | |
| 100149114 | TOLLESON | AZ | | 04/22/2024 | | 613 | | (15) | | | (15) | | 598 | 598 | | | |
| 100128009 | APPLE VALLEY | CA | | 09/08/2023 | | 899 | | 52 | | | 52 | | 951 | 951 | | | |
| 100127638 | EUGENE | OR | | 09/08/2023 | | 1,436 | | (12) | | | (12) | | 1,424 | 1,424 | | | |
| 100144183 | VANCOUVER | WA | | 03/07/2024 | | 772 | | (1) | | | (1) | | 771 | 771 | | | |
| 100101859 | HALLANDALE BEACH | FL | | 04/06/2023 | | 765 | | 9 | | | 9 | | 774 | 774 | | | |
| 100028129 | BROOKLYN | NY | | 10/26/2018 | | 1,580 | | 177 | | | 177 | | 1,757 | 1,757 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143102 | ATLANTA | GA | | 02/16/2024 | | 736 | | 2 | | | 2 | | 738 | 738 | | | |
| 100150640 | TUCSON | AZ | | 05/06/2024 | | 640 | | (15) | | | (15) | | 625 | 625 | | | |
| 100137987 | FUQUAY VARINA | NC | | 12/13/2023 | | 906 | | 94 | | | 94 | | 1,000 | 1,000 | | | |
| 100156532 | TROUTMAN | NC | | 06/24/2024 | | 572 | | 22 | | | 22 | | 594 | 594 | | | |
| 100142778 | CHARLOTTE | NC | | 02/08/2024 | | 594 | | (8) | | | (8) | | 586 | 586 | | | |
| 100151693 | BUDA | TX | | 05/10/2024 | | 762 | | 13 | | | 13 | | 775 | 775 | | | |
| 100054883 | PITTSBURG | CA | | 03/23/2021 | | 3,649 | | (119) | | | (119) | | 3,530 | 3,530 | | | |
| 100083261 | NORTH HIGHLANDS | CA | | 05/10/2022 | | 843 | | (14) | | | (14) | | 829 | 829 | | | |
| 100157904 | GOODYEAR | AZ | | 07/09/2024 | | 429 | | (1) | | | (1) | | 428 | 428 | | | |
| 100119414 | APOLLO BEACH | FL | | 07/31/2023 | | 740 | | (6) | | | (6) | | 734 | 734 | | | |
| 100100703 | NEWARK | NJ | | 04/28/2023 | | 1,028 | | 33 | | | 33 | | 1,061 | 1,061 | | | |
| 100109194 | FAIRBURN | GA | | 07/21/2023 | | 988 | | (44) | | | (44) | | 944 | 944 | | | |
| 100150638 | SOLIDARIDAD | MEX | | 05/03/2024 | | 586 | | | | | | | 586 | 586 | | | |
| 100150529 | MABLETON | GA | | 05/03/2024 | | 850 | | 32 | | | 32 | | 882 | 882 | | | |
| 100161369 | WENDELL | NC | | 07/25/2024 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100079432 | CATHEDRAL CITY | CA | | 03/17/2022 | | 2,992 | | (83) | | | (83) | | 2,909 | 2,909 | | | |
| 100152243 | SACRAMENTO | CA | | 05/17/2024 | | 658 | | (11) | | | (11) | | 647 | 647 | | | |
| 100120932 | PENSACOLA | FL | | 08/30/2023 | | 771 | | 19 | | | 19 | | 790 | 790 | | | |
| 100137848 | SAGINAW | MI | | 12/08/2023 | | 653 | | 4 | | | 4 | | 657 | 657 | | | |
| 100012990 | MIAMI | FL | | 05/25/2017 | | 819 | | 115 | | | 115 | | 934 | 934 | | | |
| 100117446 | BUCHANAN | NY | | 07/20/2023 | | 1,612 | | 57 | | | 57 | | 1,669 | 1,669 | | | |
| 100149444 | HAMPTON | VA | | 04/24/2024 | | 679 | | (12) | | | (12) | | 667 | 667 | | | |
| 100144268 | STOCKTON | CA | | 03/07/2024 | | 367 | | (19) | | | (19) | | 348 | 348 | | | |
| 100159357 | NORTH LAS VEGAS | NV | | 07/15/2024 | | 827 | | 14 | | | 14 | | 841 | 841 | | | |
| 100151365 | SURPRISE | AZ | | 05/10/2024 | | 475 | | (6) | | | (6) | | 469 | 469 | | | |
| 100159343 | FERNLEY | NV | | 07/15/2024 | | 1,433 | | 24 | | | 24 | | 1,457 | 1,457 | | | |
| 100029709 | OAKLAND | CA | | 10/26/2018 | | 1,250 | | 157 | | | 157 | | 1,407 | 1,407 | | | |
| 100025998 | VALLEY STREAM | NY | | 09/20/2018 | | 967 | | 226 | | | 226 | | 1,193 | 1,193 | | | |
| 100055565 | DORCHESTER | MA | | 03/23/2021 | | 1,962 | | (97) | | | (97) | | 1,865 | 1,865 | | | |
| 100065481 | GILBERT | AZ | | 07/28/2021 | | 1,491 | | (36) | | | (36) | | 1,455 | 1,455 | | | |
| 100150506 | NAPLES | FL | | 05/03/2024 | | 905 | | 13 | | | 13 | | 918 | 918 | | | |
| 100116961 | DAVENPORT | FL | | 07/20/2023 | | 1,429 | | 465 | | | 465 | | 1,894 | 1,894 | | | |
| 100148515 | SANTA CLARITA | CA | | 04/12/2024 | | 651 | | (23) | | | (23) | | 628 | 628 | | | |
| 100132241 | ANNA | TX | | 10/13/2023 | | 691 | | (5) | | | (5) | | 686 | 686 | | | |
| 100030791 | WEST COVINA | CA | | 04/09/2019 | | 2,427 | | 224 | | | 224 | | 2,651 | 2,651 | | | |
| 100120104 | LITTLE ELM | TX | | 08/11/2023 | | 752 | | (5) | | | (5) | | 747 | 747 | | | |
| 100158141 | HILO | HI | | 07/09/2024 | | 192 | | (4) | | | (4) | | 188 | 188 | | | |
| 100127489 | FRANKLIN | TN | | 09/08/2023 | | 742 | | (3) | | | (3) | | 739 | 739 | | | |
| 100142729 | NASHVILLE | TN | | 02/08/2024 | | 8,768 | | (282) | | | (282) | | 8,486 | 8,486 | | | |
| 100140592 | RALEIGH | NC | | 01/19/2024 | | 639 | | (9) | | | (9) | | 630 | 630 | | | |
| 100143296 | CAMERON | NC | | 02/16/2024 | | 1,368 | | (25) | | | (25) | | 1,343 | 1,343 | | | |
| 100127926 | OAK RIDGE | TN | | 09/08/2023 | | 745 | | 13 | | | 13 | | 758 | 758 | | | |
| 100150951 | SALEM | OR | | 05/08/2024 | | 1,355 | | 35 | | | 35 | | 1,390 | 1,390 | | | |
| 100120016 | MCKINNEY | TX | | 08/11/2023 | | 848 | | (10) | | | (10) | | 838 | 838 | | | |
| 100152435 | STAFFORD | VA | | 05/17/2024 | | 657 | | (1) | | | (1) | | 656 | 656 | | | |
| 100115856 | RIO RANCHO | NM | | 07/20/2023 | | 930 | | (19) | | | (19) | | 911 | 911 | | | |
| 100151746 | LOS ANGELES | CA | | 05/10/2024 | | 576 | | (8) | | | (8) | | 568 | 568 | | | |
| 100120472 | CHARLESTON | SC | | 08/18/2023 | | 492 | | (12) | | | (12) | | 480 | 480 | | | |
| 100100702 | EATONTOWN | NJ | | 04/28/2023 | | 1,039 | | 29 | | | 29 | | 1,068 | 1,068 | | | |
| 100042963 | OAKLAND | CA | | 05/28/2020 | | 1,268 | | 101 | | | 101 | | 1,369 | 1,369 | | | |
| 100129668 | LANDERS | CA | | 09/29/2023 | | 658 | | (11) | | | (11) | | 647 | 647 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115572 | STERLING | MA | | 07/19/2023 | | 1,019 | | (25) | | | (25) | | 994 | 994 | | | |
| 100127615 | JAMAICA BEACH | TX | | 09/08/2023 | | 5,512 | | (91) | | | (91) | | 5,421 | 5,421 | | | |
| 100148699 | NAPERVILLE | IL | | 04/17/2024 | | 587 | | (11) | | | (11) | | 576 | 576 | | | |
| 100115085 | ROXBORO | NC | | 07/14/2023 | | 713 | | 2 | | | 2 | | 715 | 715 | | | |
| 100118967 | ANNAPOLIS | MD | | 07/27/2023 | | 483 | | (23) | | | (23) | | 460 | 460 | | | |
| 100131904 | ARGYLE | TX | | 10/13/2023 | | 747 | | (14) | | | (14) | | 733 | 733 | | | |
| 100129888 | FONTANA | CA | | 09/27/2023 | | 666 | | (13) | | | (13) | | 653 | 653 | | | |
| 100148223 | DALLAS | TX | | 04/12/2024 | | 1,080 | | (31) | | | (31) | | 1,049 | 1,049 | | | |
| 100165503 | BENSALEM | PA | | 08/29/2024 | | 207 | | (6) | | | (6) | | 201 | 201 | | | |
| 100161746 | VISALIA | CA | | 07/30/2024 | | 1,013 | | (30) | | | (30) | | 983 | 983 | | | |
| 100140253 | SALEM | OR | | 01/18/2024 | | 2,242 | | (58) | | | (58) | | 2,184 | 2,184 | | | |
| 100143183 | GLEN ALLEN | VA | | 02/16/2024 | | 705 | | (14) | | | (14) | | 691 | 691 | | | |
| 100057858 | PENSACOLA | FL | | 06/30/2021 | | 1,446 | | (35) | | | (35) | | 1,411 | 1,411 | | | |
| 100026724 | CASTAIC | CA | | 09/26/2018 | | 1,162 | | 336 | | | 336 | | 1,498 | 1,498 | | | |
| 100147886 | TROUTMAN | NC | | 04/08/2024 | | 790 | | | | | | | 790 | 790 | | | |
| 100120951 | GOULDSBORO | PA | | 08/30/2023 | | 758 | | 16 | | | 16 | | 774 | 774 | | | |
| 100150056 | DELTONA | FL | | 06/14/2024 | | 392 | | (11) | | | (11) | | 381 | 381 | | | |
| 100129436 | RICHLAND | WA | | 09/29/2023 | | 745 | | (3) | | | (3) | | 742 | 742 | | | |
| 100158854 | GREENVILLE | SC | | 07/12/2024 | | 320 | | (9) | | | (9) | | 311 | 311 | | | |
| 100115611 | CASTALIAN SPRINGS | TN | | 07/19/2023 | | 870 | | (18) | | | (18) | | 852 | 852 | | | |
| 100156114 | MCALLEN | TX | | 06/18/2024 | | 436 | | (4) | | | (4) | | 432 | 432 | | | |
| 100143142 | PHOENIX | AZ | | 02/16/2024 | | 906 | | 30 | | | 30 | | 936 | 936 | | | |
| 100137943 | COLUMBUS | OH | | 12/13/2023 | | 809 | | (13) | | | (13) | | 796 | 796 | | | |
| 100081250 | LAKE ELSINORE | CA | | 03/18/2022 | | 968 | | 32 | | | 32 | | 1,000 | 1,000 | | | |
| 100139501 | MIDLAND | TX | | 12/28/2023 | | 1,015 | | (48) | | | (48) | | 967 | 967 | | | |
| 100136883 | ANNA | TX | | 11/27/2023 | | 2,690 | | 24 | | | 24 | | 2,714 | 2,714 | | | |
| 100091284 | SAN DIEGO | CA | | 01/31/2023 | | 479 | | (27) | | | (27) | | 452 | 452 | | | |
| 100135703 | AVE MARIA | FL | | 11/10/2023 | | 673 | | (6) | | | (6) | | 667 | 667 | | | |
| 100109303 | LIBERTY | NY | | 06/12/2023 | | 836 | | (7) | | | (7) | | 829 | 829 | | | |
| 100117889 | WOODLAND PARK | NJ | | 07/20/2023 | | 560 | | (14) | | | (14) | | 546 | 546 | | | |
| 100109726 | NAPLES | FL | | 06/16/2023 | | 552 | | (19) | | | (19) | | 533 | 533 | | | |
| 100158494 | CARROLLTON | TX | | 07/10/2024 | | 339 | | (14) | | | (14) | | 325 | 325 | | | |
| 100084007 | MIAMI | FL | | 06/27/2022 | | 799 | | (27) | | | (27) | | 772 | 772 | | | |
| 100156764 | NORTH LAS VEGAS | NV | | 06/26/2024 | | 244 | | 2 | | | 2 | | 246 | 246 | | | |
| 100135466 | FAIRHOPE | AL | | 11/13/2023 | | 1,887 | | 184 | | | 184 | | 2,071 | 2,071 | | | |
| 100159398 | LAS VEGAS | NV | | 07/15/2024 | | 213 | | (13) | | | (13) | | 200 | 200 | | | |
| 100090924 | PORTLAND | OR | | 01/31/2023 | | 459 | | (9) | | | (9) | | 450 | 450 | | | |
| 100161382 | PINEVILLE | NC | | 07/25/2024 | | 228 | | (3) | | | (3) | | 225 | 225 | | | |
| 100099699 | HESPERIA | CA | | 02/28/2023 | | 579 | | (13) | | | (13) | | 566 | 566 | | | |
| 100133629 | MADERA | CA | | 10/23/2023 | | 939 | | 58 | | | 58 | | 997 | 997 | | | |
| 100131922 | ROCKWALL | TX | | 10/13/2023 | | 657 | | (10) | | | (10) | | 647 | 647 | | | |
| 100119227 | NASHVILLE | TN | | 07/31/2023 | | 810 | | 4 | | | 4 | | 814 | 814 | | | |
| 100120099 | HARRISBURG | NC | | 08/11/2023 | | 734 | | (10) | | | (10) | | 724 | 724 | | | |
| 100146623 | VALLEJO | CA | | 03/20/2024 | | 555 | | (8) | | | (8) | | 547 | 547 | | | |
| 100119515 | MONCKS CORNER | SC | | 07/28/2023 | | 683 | | 4 | | | 4 | | 687 | 687 | | | |
| 100109719 | HOUSTON | TX | | 06/16/2023 | | 676 | | (21) | | | (21) | | 655 | 655 | | | |
| 100129595 | WEST CHESTER | PA | | 09/29/2023 | | 747 | | 3 | | | 3 | | 750 | 750 | | | |
| 100137655 | WESTON | FL | | 12/08/2023 | | 2,281 | | (6) | | | (6) | | 2,275 | 2,275 | | | |
| 100119234 | MINNEAPOLIS | MN | | 07/31/2023 | | 682 | | (7) | | | (7) | | 675 | 675 | | | |
| 100158671 | WHITE HOUSE | TN | | 07/10/2024 | | 575 | | 16 | | | 16 | | 591 | 591 | | | |
| 100135504 | MERCED | CA | | 11/13/2023 | | 932 | | 74 | | | 74 | | 1,006 | 1,006 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100049569 | SEATTLE | WA | | 11/20/2020 | | 2,360 | | (79) | | | (79) | | 2,281 | 2,281 | | | |
| 100138843 | JEFFERSON | NC | | 12/21/2023 | | 805 | | (15) | | | (15) | | 790 | 790 | | | |
| 100117311 | CHINO | CA | | 07/20/2023 | | 1,383 | | 438 | | | 438 | | 1,821 | 1,821 | | | |
| 100132002 | KATY | TX | | 10/13/2023 | | 656 | | (9) | | | (9) | | 647 | 647 | | | |
| 100025101 | TEMECULA | CA | | 09/20/2018 | | 1,129 | | 186 | | | 186 | | 1,315 | 1,315 | | | |
| 100150956 | DORAL | FL | | 05/08/2024 | | 6,762 | | (76) | | | (76) | | 6,686 | 6,686 | | | |
| 100081022 | CORVALLIS | OR | | 03/18/2022 | | 2,663 | | 106 | | | 106 | | 2,769 | 2,769 | | | |
| 100110076 | BUDA | TX | | 06/23/2023 | | 624 | | (13) | | | (13) | | 611 | 611 | | | |
| 100149791 | FRESNO | CA | | 04/26/2024 | | 408 | | (12) | | | (12) | | 396 | 396 | | | |
| 100152802 | KEIZER | OR | | 05/22/2024 | | 382 | | (3) | | | (3) | | 379 | 379 | | | |
| 100151313 | NAPLES | FL | | 05/10/2024 | | 899 | | 34 | | | 34 | | 933 | 933 | | | |
| 100156578 | WHITESTOWN | IN | | 06/24/2024 | | 375 | | (9) | | | (9) | | 366 | 366 | | | |
| 100133632 | ARGYLE | TX | | 10/23/2023 | | 2,711 | | 158 | | | 158 | | 2,869 | 2,869 | | | |
| 100147881 | TROUTMAN | NC | | 04/08/2024 | | 794 | | | | | | | 794 | 794 | | | |
| 100055366 | MASTIC BEACH | NY | | 03/23/2021 | | 962 | | (89) | | | (89) | | 873 | 873 | | | |
| 100150598 | FULSHEAR | TX | | 05/03/2024 | | 771 | | 6 | | | 6 | | 777 | 777 | | | |
| 100136704 | MORENO VALLEY | CA | | 01/25/2024 | | 488 | | (25) | | | (25) | | 463 | 463 | | | |
| 100079968 | KISSIMMEE | FL | | 04/25/2022 | | 1,225 | | (34) | | | (34) | | 1,191 | 1,191 | | | |
| 100128219 | RED BANK | NJ | | 09/14/2023 | | 704 | | (2) | | | (2) | | 702 | 702 | | | |
| 100142509 | WARNER SPRINGS | CA | | 02/08/2024 | | 946 | | (13) | | | (13) | | 933 | 933 | | | |
| 100138340 | CHICAGO | IL | | 12/18/2023 | | 602 | | (8) | | | (8) | | 594 | 594 | | | |
| 100153300 | CULLMAN | AL | | 05/30/2024 | | 706 | | (1) | | | (1) | | 705 | 705 | | | |
| 100067860 | LEAGUE CITY | TX | | 09/23/2021 | | 1,487 | | (20) | | | (20) | | 1,467 | 1,467 | | | |
| 100027976 | SOUTH GATE | CA | | 10/26/2018 | | 3,067 | | 18 | | | 18 | | 3,085 | 3,085 | | | |
| 100044751 | LINDEN | NJ | | 11/19/2020 | | 508 | | 64 | | | 64 | | 572 | 572 | | | |
| 100159206 | CEDAR PARK | TX | | 07/15/2024 | | 251 | | 1 | | | 1 | | 252 | 252 | | | |
| 100028881 | SANTA ANA | CA | | 10/26/2018 | | 1,582 | | 140 | | | 140 | | 1,722 | 1,722 | | | |
| 100028230 | MERCED | CA | | 10/26/2018 | | 846 | | 97 | | | 97 | | 943 | 943 | | | |
| 100065608 | LAS VEGAS | NV | | 07/28/2021 | | 2,872 | | (89) | | | (89) | | 2,783 | 2,783 | | | |
| 100143219 | LAWRENCEVILLE | GA | | 02/16/2024 | | 721 | | 1 | | | 1 | | 722 | 722 | | | |
| 100108179 | ATHENS | GA | | 05/24/2023 | | 659 | | | | | | | 659 | 659 | | | |
| 100014525 | BLAUVELT | NY | | 09/27/2017 | | 1,010 | | (3) | | | (3) | | 1,007 | 1,007 | | | |
| 100157649 | ORLANDO | FL | | 06/28/2024 | | 401 | | (19) | | | (19) | | 382 | 382 | | | |
| 100081129 | PHOENIX | AZ | | 03/18/2022 | | 3,198 | | 81 | | | 81 | | 3,279 | 3,279 | | | |
| 100156224 | DAVENPORT | FL | | 06/20/2024 | | 656 | | (9) | | | (9) | | 647 | 647 | | | |
| 100140293 | LOGANVILLE | GA | | 01/18/2024 | | 843 | | 5 | | | 5 | | 848 | 848 | | | |
| 100029684 | FRANKLIN SQUARE | NY | | 10/26/2018 | | 1,415 | | 123 | | | 123 | | 1,538 | 1,538 | | | |
| 100136682 | ONTARIO | CA | | 01/25/2024 | | 488 | | (25) | | | (25) | | 463 | 463 | | | |
| 100156624 | HUTTO | TX | | 06/24/2024 | | 1,147 | | (21) | | | (21) | | 1,126 | 1,126 | | | |
| 100150541 | ROCKVILLE | MD | | 05/03/2024 | | 1,182 | | (19) | | | (19) | | 1,163 | 1,163 | | | |
| 100087518 | BOHEMIA | NY | | 10/25/2022 | | 976 | | 31 | | | 31 | | 1,007 | 1,007 | | | |
| 100137841 | CHULA VISTA | CA | | 12/08/2023 | | 543 | | 1 | | | 1 | | 544 | 544 | | | |
| 100031191 | LOS ANGELES | CA | | 03/29/2019 | | 861 | | 45 | | | 45 | | 906 | 906 | | | |
| 100129382 | MCKINNEY | TX | | 09/26/2023 | | 746 | | 8 | | | 8 | | 754 | 754 | | | |
| 100017973 | JURUPA VALLEY | CA | | 05/22/2018 | | 1,722 | | (16) | | | (16) | | 1,706 | 1,706 | | | |
| 100088067 | VIRGINIA BEACH | VA | | 10/25/2022 | | 577 | | (19) | | | (19) | | 558 | 558 | | | |
| 100116813 | BUFORD | GA | | 07/20/2023 | | 1,286 | | 353 | | | 353 | | 1,639 | 1,639 | | | |
| 100025794 | NORTH BERGEN | NJ | | 09/20/2018 | | 813 | | 160 | | | 160 | | 973 | 973 | | | |
| 100084635 | HIALEAH | FL | | 08/02/2022 | | 589 | | 27 | | | 27 | | 616 | 616 | | | |
| 100026671 | BALDWIN PARK | CA | | 09/26/2018 | | 1,644 | | 60 | | | 60 | | 1,704 | 1,704 | | | |
| 100135075 | MADERA | CA | | 11/01/2023 | | 935 | | 72 | | | 72 | | 1,007 | 1,007 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142752 | OAKWOOD | GA | | 02/08/2024 | | 832 | | 3 | | | 3 | | 835 | 835 | | | |
| 100160026 | CHICAGO | IL | | 07/17/2024 | | 230 | | (2) | | | (2) | | 228 | 228 | | | |
| 100138663 | FRESNO | CA | | 02/02/2024 | | 683 | | (30) | | | (30) | | 653 | 653 | | | |
| 100127624 | DELRAY BEACH | FL | | 09/08/2023 | | 661 | | (13) | | | (13) | | 648 | 648 | | | |
| 100151155 | ORLANDO | FL | | 05/09/2024 | | 532 | | (25) | | | (25) | | 507 | 507 | | | |
| 100084641 | WHARTON | NJ | | 08/02/2022 | | 747 | | (20) | | | (20) | | 727 | 727 | | | |
| 100070417 | WESTMINSTER | CO | | 09/23/2021 | | 1,926 | | (36) | | | (36) | | 1,890 | 1,890 | | | |
| 100120880 | TULARE | CA | | 08/28/2023 | | 1,110 | | (24) | | | (24) | | 1,086 | 1,086 | | | |
| 100159388 | MANSFIELD | TX | | 07/15/2024 | | 375 | | (13) | | | (13) | | 362 | 362 | | | |
| 100031488 | SOUTH GATE | CA | | 03/29/2019 | | 1,620 | | 63 | | | 63 | | 1,683 | 1,683 | | | |
| 100135491 | MILLVILLE | DE | | 11/13/2023 | | 1,190 | | 79 | | | 79 | | 1,269 | 1,269 | | | |
| 100133704 | HENDERSON | NV | | 10/23/2023 | | 895 | | 43 | | | 43 | | 938 | 938 | | | |
| 100100234 | WALDEN | NY | | 03/17/2023 | | 554 | | (9) | | | (9) | | 545 | 545 | | | |
| 100160045 | KATY | TX | | 07/17/2024 | | 239 | | 1 | | | 1 | | 240 | 240 | | | |
| 100120558 | VISALIA | CA | | 08/18/2023 | | 421 | | (25) | | | (25) | | 396 | 396 | | | |
| 100164753 | LAKE HARMONY | PA | | 08/26/2024 | | 206 | | (7) | | | (7) | | 199 | 199 | | | |
| 100103736 | TROPHY CLUB | TX | | 05/08/2023 | | 1,292 | | (17) | | | (17) | | 1,275 | 1,275 | | | |
| 100158118 | ARLINGTON | TX | | 07/09/2024 | | 207 | | (4) | | | (4) | | 203 | 203 | | | |
| 100117891 | BAKERSFIELD | CA | | 07/20/2023 | | 682 | | (9) | | | (9) | | 673 | 673 | | | |
| 100103606 | TEMPLE HILLS | MD | | 05/08/2023 | | 415 | | (13) | | | (13) | | 402 | 402 | | | |
| 100129302 | DUMFRIES | VA | | 09/25/2023 | | 746 | | 13 | | | 13 | | 759 | 759 | | | |
| 100084840 | HARMONY | FL | | 08/02/2022 | | 1,001 | | 31 | | | 31 | | 1,032 | 1,032 | | | |
| 100146987 | SALEM | UT | | 03/26/2024 | | 648 | | (6) | | | (6) | | 642 | 642 | | | |
| 100159363 | DALLAS | GA | | 07/15/2024 | | 284 | | 3 | | | 3 | | 287 | 287 | | | |
| 100148912 | BEAUFORT | SC | | 04/17/2024 | | 11,161 | | (247) | | | (247) | | 10,914 | 10,914 | | | |
| 100065722 | LONGWOOD | FL | | 07/28/2021 | | 1,435 | | (38) | | | (38) | | 1,397 | 1,397 | | | |
| 100129586 | NORFOLK | VA | | 09/29/2023 | | 665 | | (10) | | | (10) | | 655 | 655 | | | |
| 100139996 | COLLIERVILLE | TN | | 01/09/2024 | | 626 | | (14) | | | (14) | | 612 | 612 | | | |
| 100074229 | TWENTYNINE PALMS | CA | | 12/09/2021 | | 1,391 | | (42) | | | (42) | | 1,349 | 1,349 | | | |
| 100148562 | MELISSA | TX | | 04/12/2024 | | 764 | | 1 | | | 1 | | 765 | 765 | | | |
| 100148198 | AUBREY | TX | | 04/12/2024 | | 873 | | (8) | | | (8) | | 865 | 865 | | | |
| 100154143 | TUCSON | AZ | | 07/11/2024 | | 167 | | (12) | | | (12) | | 155 | 155 | | | |
| 100116376 | LUTZ | FL | | 07/20/2023 | | 1,065 | | 95 | | | 95 | | 1,160 | 1,160 | | | |
| 100118655 | CAPE CORAL | FL | | 07/25/2023 | | 533 | | (8) | | | (8) | | 525 | 525 | | | |
| 100117834 | CLEARWATER | FL | | 07/20/2023 | | 385 | | 4 | | | 4 | | 389 | 389 | | | |
| 100151470 | CYPRESS | TX | | 05/10/2024 | | 712 | | (3) | | | (3) | | 709 | 709 | | | |
| 100103648 | CALIFORNIA CITY | CA | | 05/08/2023 | | 470 | | (13) | | | (13) | | 457 | 457 | | | |
| 100119671 | PORT ORANGE | FL | | 08/08/2023 | | 414 | | (8) | | | (8) | | 406 | 406 | | | |
| 100143185 | SAVANNAH | GA | | 02/16/2024 | | 652 | | (13) | | | (13) | | 639 | 639 | | | |
| 100128127 | LEWISBURG | TN | | 09/08/2023 | | 1,419 | | 17 | | | 17 | | 1,436 | 1,436 | | | |
| 100109394 | CATHEDRAL CITY | CA | | 06/13/2023 | | 405 | | (6) | | | (6) | | 399 | 399 | | | |
| 100149211 | BUFFALO | MN | | 04/22/2024 | | 237 | | (3) | | | (3) | | 234 | 234 | | | |
| 100150550 | RED LODGE | MT | | 05/03/2024 | | 1,221 | | (17) | | | (17) | | 1,204 | 1,204 | | | |
| 100110372 | AUSTIN | TX | | 06/30/2023 | | 828 | | 6 | | | 6 | | 834 | 834 | | | |
| 100133662 | CHARLOTTE | NC | | 10/23/2023 | | 655 | | (1) | | | (1) | | 654 | 654 | | | |
| 4010044997 | Baltimore | MD | | 03/22/2023 | | 721 | | (48) | | | (48) | | 673 | 673 | | | |
| 100011618 | RANCHO CORDOVA | CA | | 03/08/2017 | | 996 | | 381 | | | 381 | | 1,377 | 1,377 | | | |
| 100152381 | MOUNT JULIET | TN | | 05/17/2024 | | 688 | | | | | | | 688 | 688 | | | |
| 100149628 | SWEET HOME | OR | | 04/26/2024 | | 719 | | (17) | | | (17) | | 702 | 702 | | | |
| 100031224 | CORONA | CA | | 03/29/2019 | | 1,289 | | 134 | | | 134 | | 1,423 | 1,423 | | | |
| 100139301 | SAN FRANCISCO | CA | | 12/28/2023 | | 512 | | (7) | | | (7) | | 505 | 505 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150965 | AUBREY | TX | | 05/08/2024 | | 624 | | (15) | | | (15) | | 609 | 609 | | | |
| 100134620 | NORTH HALEDON | NJ | | 10/30/2023 | | 618 | | 2 | | | 2 | | 620 | 620 | | | |
| 100143535 | FLOSSMOOR | IL | | 02/21/2024 | | 566 | | (12) | | | (12) | | 554 | 554 | | | |
| 100137592 | PORTSMOUTH | VA | | 12/08/2023 | | 585 | | (14) | | | (14) | | 571 | 571 | | | |
| 100119476 | WILMINGTON | NC | | 07/31/2023 | | 714 | | (5) | | | (5) | | 709 | 709 | | | |
| 100136444 | NORTH FORT MYERS | FL | | 11/20/2023 | | 934 | | 112 | | | 112 | | 1,046 | 1,046 | | | |
| 100045621 | FONTANA | CA | | 11/25/2020 | | 955 | | 113 | | | 113 | | 1,068 | 1,068 | | | |
| 100150943 | VANCOUVER | WA | | 05/08/2024 | | 821 | | 18 | | | 18 | | 839 | 839 | | | |
| 100150938 | VANCOUVER | WA | | 05/08/2024 | | 821 | | 18 | | | 18 | | 839 | 839 | | | |
| 100111978 | SEATTLE | WA | | 06/29/2023 | | 1,489 | | 530 | | | 530 | | 2,019 | 2,019 | | | |
| 100087347 | SAINT GEORGE | UT | | 10/25/2022 | | 1,063 | | 32 | | | 32 | | 1,095 | 1,095 | | | |
| 100027774 | WEST COVINA | CA | | 10/26/2018 | | 1,111 | | 254 | | | 254 | | 1,365 | 1,365 | | | |
| 100143062 | HOLLY HILL | FL | | 02/14/2024 | | 1,178 | | (15) | | | (15) | | 1,163 | 1,163 | | | |
| 100150502 | GREEN COVE SPRINGS | FL | | 05/03/2024 | | 792 | | 10 | | | 10 | | 802 | 802 | | | |
| 100144367 | TOMS RIVER | NJ | | 03/07/2024 | | 636 | | (20) | | | (20) | | 616 | 616 | | | |
| 100154738 | LONG POND | PA | | 07/19/2024 | | 326 | | (15) | | | (15) | | 311 | 311 | | | |
| 100138296 | CHATTANOOGA | TN | | 12/18/2023 | | 615 | | (10) | | | (10) | | 605 | 605 | | | |
| 100151541 | LAS VEGAS | NV | | 05/10/2024 | | 1,528 | | 102 | | | 102 | | 1,630 | 1,630 | | | |
| 100100843 | ROSELLE PARK | NJ | | 04/28/2023 | | 566 | | 26 | | | 26 | | 592 | 592 | | | |
| 100044246 | FREEDOM | CA | | 08/19/2020 | | 1,616 | | 432 | | | 432 | | 2,048 | 2,048 | | | |
| 100161089 | HUNTERSVILLE | NC | | 07/24/2024 | | 206 | | (7) | | | (7) | | 199 | 199 | | | |
| 100087291 | BEND | OR | | 10/25/2022 | | 1,439 | | 84 | | | 84 | | 1,523 | 1,523 | | | |
| 100131969 | LAS VEGAS | NV | | 10/13/2023 | | 776 | | 7 | | | 7 | | 783 | 783 | | | |
| 100119901 | KISSIMMEE | FL | | 08/10/2023 | | 652 | | (12) | | | (12) | | 640 | 640 | | | |
| 100142690 | NORTH LAS VEGAS | NV | | 02/08/2024 | | 824 | | | | | | | 824 | 824 | | | |
| 100130277 | DURHAM | NC | | 09/28/2023 | | 598 | | (15) | | | (15) | | 583 | 583 | | | |
| 100146919 | WINSTON | OR | | 03/26/2024 | | 571 | | (18) | | | (18) | | 553 | 553 | | | |
| 100012653 | HOLLYWOOD | FL | | 05/25/2017 | | 2,011 | | 425 | | | 425 | | 2,436 | 2,436 | | | |
| 100071944 | UNIVERSAL CITY | TX | | 11/19/2021 | | 1,044 | | (119) | | | (119) | | 925 | 925 | | | |
| 100060242 | LAS VEGAS | NV | | 06/25/2021 | | 1,476 | | (24) | | | (24) | | 1,452 | 1,452 | | | |
| 100148568 | INDIANAPOLIS | IN | | 04/12/2024 | | 660 | | (10) | | | (10) | | 650 | 650 | | | |
| 100107850 | TAMPA | FL | | 05/23/2023 | | 853 | | (25) | | | (25) | | 828 | 828 | | | |
| 100132110 | PEACHTREE CITY | GA | | 10/13/2023 | | 670 | | 8 | | | 8 | | 678 | 678 | | | |
| 100087483 | PARK RIDGE | IL | | 10/25/2022 | | 1,215 | | 144 | | | 144 | | 1,359 | 1,359 | | | |
| 100144351 | BIXBY | OK | | 03/07/2024 | | 1,843 | | (16) | | | (16) | | 1,827 | 1,827 | | | |
| 100109011 | GRAND PRAIRIE | TX | | 05/31/2023 | | 657 | | (27) | | | (27) | | 630 | 630 | | | |
| 100142837 | ORLANDO | FL | | 02/09/2024 | | 538 | | (1) | | | (1) | | 537 | 537 | | | |
| 100156370 | GLENDALE | AZ | | 07/25/2024 | | 204 | | (8) | | | (8) | | 196 | 196 | | | |
| 100135916 | IRVINGTON | NJ | | 11/13/2023 | | 383 | | (11) | | | (11) | | 372 | 372 | | | |
| 100014071 | CANYON COUNTRY | CA | | 05/25/2017 | | 1,074 | | 108 | | | 108 | | 1,182 | 1,182 | | | |
| 100115273 | NEW ORLEANS | LA | | 07/17/2023 | | 604 | | (16) | | | (16) | | 588 | 588 | | | |
| 100142487 | KISSIMMEE | FL | | 03/08/2024 | | 647 | | (24) | | | (24) | | 623 | 623 | | | |
| 100078903 | LARGO | FL | | 02/24/2022 | | 1,663 | | 19 | | | 19 | | 1,682 | 1,682 | | | |
| 100137667 | PENNSAUKEN | NJ | | 12/08/2023 | | 600 | | (6) | | | (6) | | 594 | 594 | | | |
| 100142076 | KATY | TX | | 02/29/2024 | | 631 | | (8) | | | (8) | | 623 | 623 | | | |
| 100151107 | VAN ALSTYNE | TX | | 05/08/2024 | | 687 | | (12) | | | (12) | | 675 | 675 | | | |
| 100091392 | ORMOND BEACH | FL | | 02/22/2023 | | 650 | | 1 | | | 1 | | 651 | 651 | | | |
| 100000555 | PACIFICA | CA | | 09/27/2016 | | 4,021 | | 590 | | | 590 | | 4,611 | 4,611 | | | |
| 100090196 | DELTONA | FL | | 01/13/2023 | | 676 | | (4) | | | (4) | | 672 | 672 | | | |
| 100128817 | BERKELEY | NJ | | 09/21/2023 | | 659 | | (11) | | | (11) | | 648 | 648 | | | |
| 100143154 | PHOENIX | AZ | | 02/16/2024 | | 652 | | (7) | | | (7) | | 645 | 645 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135799 | MELISSA | TX | | 11/10/2023 | | 721 | | 5 | | | 5 | | 726 | 726 | | | |
| 100109252 | FORT WORTH | TX | | 07/21/2023 | | 696 | | 3 | | | 3 | | 699 | 699 | | | |
| 100100266 | HOMESTEAD | FL | | 03/17/2023 | | 637 | | (13) | | | (13) | | 624 | 624 | | | |
| 100149564 | CHARLOTTE | NC | | 04/26/2024 | | 753 | | 1 | | | 1 | | 754 | 754 | | | |
| 100156641 | OWASSO | OK | | 06/24/2024 | | 639 | | (13) | | | (13) | | 626 | 626 | | | |
| 100156643 | OWASSO | OK | | 06/24/2024 | | 639 | | (13) | | | (13) | | 626 | 626 | | | |
| 100091291 | MCDONOUGH | GA | | 01/31/2023 | | 518 | | (24) | | | (24) | | 494 | 494 | | | |
| 100159335 | VANCOUVER | WA | | 07/15/2024 | | 283 | | 5 | | | 5 | | 288 | 288 | | | |
| 100159291 | MEREDITH | NH | | 07/15/2024 | | 196 | | (6) | | | (6) | | 190 | 190 | | | |
| 100111042 | LA PUENTE | CA | | 06/29/2023 | | 1,153 | | 51 | | | 51 | | 1,204 | 1,204 | | | |
| 100151112 | LAWRENCEVILLE | GA | | 05/08/2024 | | 658 | | (9) | | | (9) | | 649 | 649 | | | |
| 100134914 | ENFIELD | CT | | 10/30/2023 | | 647 | | (12) | | | (12) | | 635 | 635 | | | |
| 100148085 | MELISSA | TX | | 04/10/2024 | | 8,937 | | (148) | | | (148) | | 8,789 | 8,789 | | | |
| 100140365 | LOGANVILLE | GA | | 01/18/2024 | | 846 | | 26 | | | 26 | | 872 | 872 | | | |
| 100000569 | SAINT LOUIS | MO | | 09/27/2016 | | 3,265 | | 186 | | | 186 | | 3,451 | 3,451 | | | |
| 100109336 | MIDLAND | TX | | 06/12/2023 | | 746 | | (16) | | | (16) | | 730 | 730 | | | |
| 100086702 | MESA | AZ | | 09/30/2022 | | 4,251 | | (71) | | | (71) | | 4,180 | 4,180 | | | |
| 100063305 | BEL ALTON | MD | | 07/01/2021 | | 1,040 | | (10) | | | (10) | | 1,030 | 1,030 | | | |
| 100143364 | CHICAGO | IL | | 02/16/2024 | | 398 | | 6 | | | 6 | | 404 | 404 | | | |
| 100086242 | PHILADELPHIA | PA | | 09/29/2022 | | 991 | | (12) | | | (12) | | 979 | 979 | | | |
| 100054544 | EL MONTE | CA | | 03/23/2021 | | 593 | | (59) | | | (59) | | 534 | 534 | | | |
| 100165545 | SHERMAN | TX | | 08/29/2024 | | 204 | | (4) | | | (4) | | 200 | 200 | | | |
| 100136959 | MERIDIAN | ID | | 11/28/2023 | | 665 | | 2 | | | 2 | | 667 | 667 | | | |
| 100152507 | MELISSA | TX | | 05/17/2024 | | 711 | | (1) | | | (1) | | 710 | 710 | | | |
| 100135301 | ALBUQUERQUE | NM | | 11/13/2023 | | 649 | | 2 | | | 2 | | 651 | 651 | | | |
| 100159303 | MOUNT DORA | FL | | 07/15/2024 | | 413 | | (13) | | | (13) | | 400 | 400 | | | |
| 100137101 | HENDERSONVILLE | NC | | 11/28/2023 | | 645 | | 2 | | | 2 | | 647 | 647 | | | |
| 100119936 | CREAM RIDGE | NJ | | 08/10/2023 | | 663 | | (8) | | | (8) | | 655 | 655 | | | |
| 100161904 | BLUE SPRINGS | MO | | 07/31/2024 | | 243 | | 6 | | | 6 | | 249 | 249 | | | |
| 100151010 | PAWLEYS ISLAND | SC | | 05/08/2024 | | 596 | | (13) | | | (13) | | 583 | 583 | | | |
| 100135807 | NOKOMIS | FL | | 11/10/2023 | | 604 | | 7 | | | 7 | | 611 | 611 | | | |
| 100158867 | TOMAHAWK | WI | | 07/12/2024 | | 186 | | (8) | | | (8) | | 178 | 178 | | | |
| 100149562 | CHARLOTTE | NC | | 04/26/2024 | | 757 | | 1 | | | 1 | | 758 | 758 | | | |
| 100144641 | CHARLOTTE | NC | | 03/13/2024 | | 762 | | 5 | | | 5 | | 767 | 767 | | | |
| 100080950 | ROYSE CITY | TX | | 03/17/2022 | | 1,109 | | (62) | | | (62) | | 1,047 | 1,047 | | | |
| 100159346 | FORT WORTH | TX | | 07/15/2024 | | 283 | | 6 | | | 6 | | 289 | 289 | | | |
| 100148879 | CONCORD | NC | | 04/17/2024 | | 584 | | (15) | | | (15) | | 569 | 569 | | | |
| 100140343 | FORT WORTH | TX | | 01/18/2024 | | 801 | | 4 | | | 4 | | 805 | 805 | | | |
| 100109966 | PHOENIX | AZ | | 06/22/2023 | | 614 | | (16) | | | (16) | | 598 | 598 | | | |
| 100112133 | JACKSONVILLE | FL | | 06/29/2023 | | 881 | | 631 | | | 631 | | 1,512 | 1,512 | | | |
| 100087979 | CAPE CORAL | FL | | 10/25/2022 | | 5,369 | | 143 | | | 143 | | 5,512 | 5,512 | | | |
| 100088037 | BLACKWOOD | NJ | | 10/25/2022 | | 855 | | (9) | | | (9) | | 846 | 846 | | | |
| 100149685 | SUGAR LAND | TX | | 04/26/2024 | | 705 | | (12) | | | (12) | | 693 | 693 | | | |
| 100119334 | SOMERS POINT | NJ | | 07/31/2023 | | 752 | | 7 | | | 7 | | 759 | 759 | | | |
| 100029117 | KEARNY | NJ | | 10/26/2018 | | 1,032 | | 237 | | | 237 | | 1,269 | 1,269 | | | |
| 100150808 | GLEN MILLS | PA | | 05/08/2024 | | 1,720 | | (55) | | | (55) | | 1,665 | 1,665 | | | |
| 100135079 | MADERA | CA | | 11/01/2023 | | 932 | | 80 | | | 80 | | 1,012 | 1,012 | | | |
| 100155108 | KELLER | TX | | 07/19/2024 | | 451 | | (13) | | | (13) | | 438 | 438 | | | |
| 100139124 | TRAVELERS REST | SC | | 12/28/2023 | | 587 | | (4) | | | (4) | | 583 | 583 | | | |
| 100132297 | OVERLAND PARK | KS | | 10/13/2023 | | 720 | | 1 | | | 1 | | 721 | 721 | | | |
| 100148193 | MIDLOTHIAN | VA | | 04/12/2024 | | 626 | | (15) | | | (15) | | 611 | 611 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158744 | DOWNINGTOWN | PA | | 07/10/2024 | | 181 | | (5) | | | (5) | | 176 | 176 | | | |
| 100158128 | PEACHTREE CITY | GA | | 07/09/2024 | | 235 | | (2) | | | (2) | | 233 | 233 | | | |
| 100159470 | WEST DES MOINES | IA | | 07/15/2024 | | 234 | | (5) | | | (5) | | 229 | 229 | | | |
| 100100649 | ANNAPOLIS | MD | | 04/28/2023 | | 1,071 | | (2) | | | (2) | | 1,069 | 1,069 | | | |
| 100152215 | SPANISH FORK | UT | | 05/17/2024 | | 898 | | 77 | | | 77 | | 975 | 975 | | | |
| 100134297 | MADISON | AL | | 10/27/2023 | | 691 | | (4) | | | (4) | | 687 | 687 | | | |
| 100112026 | CHERRY HILL | NJ | | 06/29/2023 | | 1,597 | | 1,173 | | | 1,173 | | 2,770 | 2,770 | | | |
| 100025740 | LAND O LAKES | FL | | 09/20/2018 | | 1,604 | | 180 | | | 180 | | 1,784 | 1,784 | | | |
| 100100294 | LOS BANOS | CA | | 03/24/2023 | | 3,929 | | (102) | | | (102) | | 3,827 | 3,827 | | | |
| 100110450 | FLOWERMOUND | TX | | 06/30/2023 | | 976 | | 26 | | | 26 | | 1,002 | 1,002 | | | |
| 100148176 | CHARLOTTE | NC | | 04/12/2024 | | 704 | | (13) | | | (13) | | 691 | 691 | | | |
| 100100387 | ISLIP TERRACE | NY | | 04/27/2023 | | 1,309 | | 207 | | | 207 | | 1,516 | 1,516 | | | |
| 100149470 | POINT HARBOR | NC | | 04/24/2024 | | 3,412 | | (117) | | | (117) | | 3,295 | 3,295 | | | |
| 100155949 | HUTTO | TX | | 06/17/2024 | | 479 | | (4) | | | (4) | | 475 | 475 | | | |
| 100029576 | SOUTH GATE | CA | | 10/26/2018 | | 1,133 | | 82 | | | 82 | | 1,215 | 1,215 | | | |
| 100161074 | CLOVIS | CA | | 07/24/2024 | | 518 | | (9) | | | (9) | | 509 | 509 | | | |
| 100114887 | ODESSA | TX | | 07/13/2023 | | 2,354 | | (9) | | | (9) | | 2,345 | 2,345 | | | |
| 100151639 | CHESTER | VA | | 05/10/2024 | | 622 | | (16) | | | (16) | | 606 | 606 | | | |
| 100130221 | SAINT AUGUSTINE | FL | | 11/15/2023 | | 493 | | (14) | | | (14) | | 479 | 479 | | | |
| 100144337 | LAWRENCEVILLE | GA | | 03/07/2024 | | 1,634 | | (25) | | | (25) | | 1,609 | 1,609 | | | |
| 100155918 | TAMPA | FL | | 06/17/2024 | | 426 | | (8) | | | (8) | | 418 | 418 | | | |
| 100087512 | RICHMOND | TX | | 10/25/2022 | | 2,358 | | 143 | | | 143 | | 2,501 | 2,501 | | | |
| 100103673 | BROOKFIELD | CT | | 05/08/2023 | | 531 | | (16) | | | (16) | | 515 | 515 | | | |
| 100119486 | SUN CITY | AZ | | 07/31/2023 | | 978 | | 8 | | | 8 | | 986 | 986 | | | |
| 100100706 | SHELTON | CT | | 04/28/2023 | | 3,166 | | 239 | | | 239 | | 3,405 | 3,405 | | | |
| 100148288 | APACHE JUNCTION | AZ | | 04/12/2024 | | 1,421 | | (34) | | | (34) | | 1,387 | 1,387 | | | |
| 100153069 | CLEVELAND | TN | | 06/27/2024 | | 371 | | (9) | | | (9) | | 362 | 362 | | | |
| 100135985 | NEPTUNE | NJ | | 11/16/2023 | | 673 | | 2 | | | 2 | | 675 | 675 | | | |
| 100156837 | MONTICELLO | NY | | 06/27/2024 | | 592 | | (10) | | | (10) | | 582 | 582 | | | |
| 100065618 | MODESTO | CA | | 07/28/2021 | | 1,400 | | (45) | | | (45) | | 1,355 | 1,355 | | | |
| 100063444 | MCDONOUGH | GA | | 07/01/2021 | | 1,393 | | (35) | | | (35) | | 1,358 | 1,358 | | | |
| 100151801 | MORGANTON | NC | | 05/10/2024 | | 309 | | (24) | | | (24) | | 285 | 285 | | | |
| 100156712 | CHOCOWINITY | NC | | 06/26/2024 | | 225 | | (2) | | | (2) | | 223 | 223 | | | |
| 100067417 | ORLANDO | FL | | 09/23/2021 | | 1,443 | | (47) | | | (47) | | 1,396 | 1,396 | | | |
| 100140182 | LINCOLNTON | NC | | 01/11/2024 | | 436 | | (4) | | | (4) | | 432 | 432 | | | |
| 100135335 | LAKE HARMONY | PA | | 11/13/2023 | | 617 | | (6) | | | (6) | | 611 | 611 | | | |
| 100089418 | AHWAHNEE | CA | | 11/18/2022 | | 623 | | (18) | | | (18) | | 605 | 605 | | | |
| 100054764 | LEAGUE CITY | TX | | 03/23/2021 | | 755 | | (55) | | | (55) | | 700 | 700 | | | |
| 100017745 | ESCONDIDO | CA | | 04/26/2018 | | 281 | | (7) | | | (7) | | 274 | 274 | | | |
| 100115468 | DISTRICT HEIGHTS | MD | | 07/17/2023 | | 3,127 | | (79) | | | (79) | | 3,048 | 3,048 | | | |
| 100127606 | DETROIT | MI | | 09/08/2023 | | 657 | | | | | | | 657 | 657 | | | |
| 100101746 | NEWBURGH | NY | | 03/31/2023 | | 549 | | 32 | | | 32 | | 581 | 581 | | | |
| 100151942 | BRISTOL | CT | | 06/14/2024 | | 328 | | (23) | | | (23) | | 305 | 305 | | | |
| 100148545 | WEST CHESTER | PA | | 04/12/2024 | | 626 | | (17) | | | (17) | | 609 | 609 | | | |
| 100136852 | ANNA | TX | | 11/27/2023 | | 612 | | (3) | | | (3) | | 609 | 609 | | | |
| 100157983 | OCEAN CITY | NJ | | 07/09/2024 | | 233 | | (2) | | | (2) | | 231 | 231 | | | |
| 100151672 | DALLAS | TX | | 05/10/2024 | | 3,729 | | (78) | | | (78) | | 3,651 | 3,651 | | | |
| 100151043 | FORT WORTH | TX | | 05/08/2024 | | 894 | | 31 | | | 31 | | 925 | 925 | | | |
| 100128173 | RICHARDSON | TX | | 09/18/2023 | | 1,336 | | (5) | | | (5) | | 1,331 | 1,331 | | | |
| 100158439 | HONOLULU | HI | | 07/10/2024 | | 433 | | (3) | | | (3) | | 430 | 430 | | | |
| 100142548 | SACRAMENTO | CA | | 02/08/2024 | | 1,601 | | (6) | | | (6) | | 1,595 | 1,595 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137772 | LAS VEGAS | NV | | 12/08/2023 | | 602 | | (13) | | | (13) | | 589 | 589 | | | |
| 100144306 | QUITMAN | AR | | 03/07/2024 | | 419 | | (15) | | | (15) | | 404 | 404 | | | |
| 100148263 | AUSTIN | TX | | 04/12/2024 | | 780 | | (8) | | | (8) | | 772 | 772 | | | |
| 100149651 | LARAMIE | WY | | 04/26/2024 | | 470 | | (5) | | | (5) | | 465 | 465 | | | |
| 100120578 | ROUND LAKE BEACH | IL | | 08/18/2023 | | 408 | | 1 | | | 1 | | 409 | 409 | | | |
| 100120734 | RALEIGH | NC | | 08/25/2023 | | 1,752 | | 1 | | | 1 | | 1,753 | 1,753 | | | |
| 100132432 | WINTER HAVEN | FL | | 11/03/2023 | | 857 | | (23) | | | (23) | | 834 | 834 | | | |
| 100138724 | HAYWARD | CA | | 02/02/2024 | | 588 | | (16) | | | (16) | | 572 | 572 | | | |
| 100139248 | RICHMOND | TX | | 12/28/2023 | | 2,049 | | (8) | | | (8) | | 2,041 | 2,041 | | | |
| 100110242 | NOBLESVILLE | IN | | 06/30/2023 | | 700 | | (8) | | | (8) | | 692 | 692 | | | |
| 100129456 | PITTSBURGH | PA | | 09/29/2023 | | 1,357 | | (9) | | | (9) | | 1,348 | 1,348 | | | |
| 100120345 | ROCKLEDGE | FL | | 08/18/2023 | | 646 | | (12) | | | (12) | | 634 | 634 | | | |
| 100144614 | FORT WORTH | TX | | 03/13/2024 | | 515 | | (5) | | | (5) | | 510 | 510 | | | |
| 100160183 | SIMPSONVILLE | SC | | 07/18/2024 | | 187 | | (5) | | | (5) | | 182 | 182 | | | |
| 100091609 | PAWTUCKET | RI | | 03/07/2023 | | 512 | | (22) | | | (22) | | 490 | 490 | | | |
| 100031056 | LAUDERHILL | FL | | 03/29/2019 | | 1,626 | | 117 | | | 117 | | 1,743 | 1,743 | | | |
| 100120502 | STEPHENS CITY | VA | | 08/18/2023 | | 2,780 | | (89) | | | (89) | | 2,691 | 2,691 | | | |
| 100158015 | SAND SPRINGS | OK | | 07/09/2024 | | 231 | | (1) | | | (1) | | 230 | 230 | | | |
| 100147910 | POOLER | GA | | 04/08/2024 | | 765 | | 14 | | | 14 | | 779 | 779 | | | |
| 100031460 | DUMONT | NJ | | 03/29/2019 | | 1,034 | | 58 | | | 58 | | 1,092 | 1,092 | | | |
| 100156438 | LEHIGH ACRES | FL | | 06/24/2024 | | 866 | | (3) | | | (3) | | 863 | 863 | | | |
| 100151949 | FORT WHITE | FL | | 06/14/2024 | | 279 | | (18) | | | (18) | | 261 | 261 | | | |
| 100101743 | VERNON | NJ | | 03/31/2023 | | (46,212) | | (23) | | | (23) | | (46,235) | (22,596) | | 23,639 | 23,639 |
| 100153962 | BLUE SPRINGS | MO | | 06/05/2024 | | 487 | | 12 | | | 12 | | 499 | 499 | | | |
| 100090789 | NOLANVILLE | TX | | 02/28/2023 | | 551 | | (24) | | | (24) | | 527 | 527 | | | |
| 100133701 | ROCKLEDGE | FL | | 10/23/2023 | | 1,534 | | 137 | | | 137 | | 1,671 | 1,671 | | | |
| 100081151 | MATTHEWS | NC | | 03/18/2022 | | 1,405 | | 23 | | | 23 | | 1,428 | 1,428 | | | |
| 100081408 | MATTHEWS | NC | | 03/18/2022 | | 1,405 | | 23 | | | 23 | | 1,428 | 1,428 | | | |
| 100150827 | WINTER HAVEN | FL | | 05/08/2024 | | 425 | | (7) | | | (7) | | 418 | 418 | | | |
| 100055157 | MANCHESTER | NH | | 03/23/2021 | | 552 | | (43) | | | (43) | | 509 | 509 | | | |
| 100142485 | BOCA RATON | FL | | 03/08/2024 | | 657 | | (17) | | | (17) | | 640 | 640 | | | |
| 100011605 | LAUREL | MD | | 03/08/2017 | | 712 | | 295 | | | 295 | | 1,007 | 1,007 | | | |
| 100055536 | WINSTED | MN | | 03/23/2021 | | 846 | | (42) | | | (42) | | 804 | 804 | | | |
| 100151711 | PHOENIX | AZ | | 05/10/2024 | | 697 | | 11 | | | 11 | | 708 | 708 | | | |
| 100091526 | HARTFORD | CT | | 01/20/2023 | | 554 | | (21) | | | (21) | | 533 | 533 | | | |
| 100147772 | MURFREESBORO | TN | | 04/08/2024 | | 782 | | (22) | | | (22) | | 760 | 760 | | | |
| 100136257 | PUNTA GORDA | FL | | 11/20/2023 | | 651 | | 9 | | | 9 | | 660 | 660 | | | |
| 100133772 | BLUE ISLAND | IL | | 10/20/2023 | | 558 | | (6) | | | (6) | | 552 | 552 | | | |
| 100115079 | PARRISH | FL | | 07/14/2023 | | 678 | | | | | | | 678 | 678 | | | |
| 100133816 | BAKERSFIELD | CA | | 10/20/2023 | | 433 | | (4) | | | (4) | | 429 | 429 | | | |
| 100143756 | GARLAND | TX | | 04/05/2024 | | 105 | | (2) | | | (2) | | 103 | 103 | | | |
| 100114189 | LOS ANGELES | CA | | 06/29/2023 | | 480 | | 10 | | | 10 | | 490 | 490 | | | |
| 100080377 | VICTORIA | TX | | 04/14/2022 | | 1,122 | | (43) | | | (43) | | 1,079 | 1,079 | | | |
| 100137357 | HILTON HEAD ISLAND | SC | | 12/01/2023 | | 441 | | (8) | | | (8) | | 433 | 433 | | | |
| 100160153 | AUSTIN | TX | | 07/17/2024 | | 730 | | (2) | | | (2) | | 728 | 728 | | | |
| 100136235 | STERLING | VA | | 11/20/2023 | | 587 | | 5 | | | 5 | | 592 | 592 | | | |
| 100048077 | LAS VEGAS | NV | | 11/20/2020 | | 1,326 | | (76) | | | (76) | | 1,250 | 1,250 | | | |
| 100031058 | WEST BABYLON | NY | | 03/29/2019 | | 1,351 | | 241 | | | 241 | | 1,592 | 1,592 | | | |
| 100133975 | NAUGATUCK | CT | | 10/25/2023 | | 539 | | (15) | | | (15) | | 524 | 524 | | | |
| 100115790 | MIDLOTHIAN | VA | | 07/20/2023 | | 1,007 | | (12) | | | (12) | | 995 | 995 | | | |
| 100152370 | DURHAM | NC | | 05/17/2024 | | 888 | | 47 | | | 47 | | 935 | 935 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100076469 | ORLANDO | FL | | 12/21/2021 | | 1,356 | | (46) | | | (46) | | 1,310 | 1,310 | | | |
| 100135353 | CELINA | TX | | 11/13/2023 | | 6,528 | | (4) | | | (4) | | 6,524 | 6,524 | | | |
| 100132258 | LEBANON | TN | | 10/13/2023 | | 737 | | 3 | | | 3 | | 740 | 740 | | | |
| 100129246 | MOUNTAIN VIEW | HI | | 11/03/2023 | | 1,669 | | (38) | | | (38) | | 1,631 | 1,631 | | | |
| 100053430 | ASHLAND | OR | | 03/23/2021 | | 2,116 | | (24) | | | (24) | | 2,092 | 2,092 | | | |
| 100161465 | TEMPLE | TX | | 07/30/2024 | | 425 | | (14) | | | (14) | | 411 | 411 | | | |
| 100161507 | FAYETTEVILLE | NC | | 07/30/2024 | | 2,110 | | 27 | | | 27 | | 2,137 | 2,137 | | | |
| 100151991 | LANCASTER | CA | | 06/14/2024 | | 4,594 | | (172) | | | (172) | | 4,422 | 4,422 | | | |
| 100121037 | SAN ANTONIO | TX | | 08/30/2023 | | 453 | | 7 | | | 7 | | 460 | 460 | | | |
| 100143256 | WEST PALM BEACH | FL | | 02/16/2024 | | 2,839 | | (39) | | | (39) | | 2,800 | 2,800 | | | |
| 100138437 | HIGHTSTOWN | NJ | | 12/18/2023 | | 536 | | (5) | | | (5) | | 531 | 531 | | | |
| 100101630 | LAS VEGAS | NV | | 04/26/2023 | | 1,081 | | (27) | | | (27) | | 1,054 | 1,054 | | | |
| 100128040 | NASHVILLE | TN | | 09/08/2023 | | 830 | | 26 | | | 26 | | 856 | 856 | | | |
| 100137044 | RIO RANCHO | NM | | 11/28/2023 | | 611 | | (6) | | | (6) | | 605 | 605 | | | |
| 100159271 | DURHAM | NC | | 07/15/2024 | | 251 | | (1) | | | (1) | | 250 | 250 | | | |
| 100115686 | BROOMFIELD | CO | | 07/20/2023 | | 1,074 | | (8) | | | (8) | | 1,066 | 1,066 | | | |
| 100143379 | LUTZ | FL | | 02/16/2024 | | 1,244 | | (13) | | | (13) | | 1,231 | 1,231 | | | |
| 100063086 | UNION | KY | | 07/01/2021 | | 2,100 | | (35) | | | (35) | | 2,065 | 2,065 | | | |
| 100148553 | MARIETTA | GA | | 04/12/2024 | | 693 | | (4) | | | (4) | | 689 | 689 | | | |
| 100159408 | ZEPHYRHILLS | FL | | 07/15/2024 | | 275 | | 4 | | | 4 | | 279 | 279 | | | |
| 100027812 | MENIFEE | CA | | 10/26/2018 | | 1,201 | | 166 | | | 166 | | 1,367 | 1,367 | | | |
| 100119446 | CYPRESS | TX | | 07/31/2023 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100110309 | NASHVILLE | TN | | 06/30/2023 | | 773 | | 3 | | | 3 | | 776 | 776 | | | |
| 100044226 | ONTARIO | CA | | 08/19/2020 | | 878 | | 87 | | | 87 | | 965 | 965 | | | |
| 100127607 | SAN ANGELO | TX | | 09/08/2023 | | 921 | | 14 | | | 14 | | 935 | 935 | | | |
| 100156015 | CHAPARRAL | NM | | 06/18/2024 | | 489 | | (13) | | | (13) | | 476 | 476 | | | |
| 100149849 | CHICAGO | IL | | 04/29/2024 | | 571 | | 5 | | | 5 | | 576 | 576 | | | |
| 100142118 | WEST CHESTER | OH | | 02/29/2024 | | 568 | | (14) | | | (14) | | 554 | 554 | | | |
| 100150695 | ACWORTH | GA | | 05/06/2024 | | 414 | | (12) | | | (12) | | 402 | 402 | | | |
| 100055179 | GARDENA | CA | | 03/23/2021 | | 1,820 | | (84) | | | (84) | | 1,736 | 1,736 | | | |
| 100137753 | FORT WORTH | TX | | 12/08/2023 | | 798 | | 36 | | | 36 | | 834 | 834 | | | |
| 100148006 | CHARLOTTE | NC | | 04/10/2024 | | 723 | | | | | | | 723 | 723 | | | |
| 100144254 | CORPUS CHRISTI | TX | | 03/08/2024 | | 550 | | (17) | | | (17) | | 533 | 533 | | | |
| 100149425 | TUCSON | AZ | | 04/24/2024 | | 939 | | 46 | | | 46 | | 985 | 985 | | | |
| 100150819 | HUNTERSVILLE | NC | | 05/08/2024 | | 702 | | (11) | | | (11) | | 691 | 691 | | | |
| 100120684 | ANNA | TX | | 08/25/2023 | | 611 | | (13) | | | (13) | | 598 | 598 | | | |
| 100114998 | AUBURN | CA | | 07/14/2023 | | 757 | | (1) | | | (1) | | 756 | 756 | | | |
| 100049331 | CERES | CA | | 11/20/2020 | | 257 | | 63 | | | 63 | | 320 | 320 | | | |
| 100100857 | GLEN BURNIE | MD | | 04/28/2023 | | 3,527 | | 59 | | | 59 | | 3,586 | 3,586 | | | |
| 100161983 | MIRAMAR BEACH | FL | | 07/31/2024 | | 175 | | (8) | | | (8) | | 167 | 167 | | | |
| 100162338 | LIVERMORE | CA | | 08/06/2024 | | 441 | | (11) | | | (11) | | 430 | 430 | | | |
| 100101191 | HOLLYWOOD | FL | | 04/28/2023 | | 1,096 | | 112 | | | 112 | | 1,208 | 1,208 | | | |
| 100065697 | VAIL | AZ | | 07/28/2021 | | 1,369 | | (42) | | | (42) | | 1,327 | 1,327 | | | |
| 100133706 | POOLER | GA | | 10/23/2023 | | 928 | | 60 | | | 60 | | 988 | 988 | | | |
| 100115841 | FORT WORTH | TX | | 07/20/2023 | | 908 | | 33 | | | 33 | | 941 | 941 | | | |
| 100133657 | CHARLOTTE | NC | | 10/23/2023 | | 651 | | (4) | | | (4) | | 647 | 647 | | | |
| 100135454 | MADERA | CA | | 11/13/2023 | | 928 | | 74 | | | 74 | | 1,002 | 1,002 | | | |
| 100043969 | MESA | AZ | | 08/19/2020 | | 1,173 | | (88) | | | (88) | | 1,085 | 1,085 | | | |
| 100149588 | YOUNGSVILLE | NC | | 04/26/2024 | | 683 | | (8) | | | (8) | | 675 | 675 | | | |
| 100148354 | MYRTLE BEACH | SC | | 04/12/2024 | | 777 | | (5) | | | (5) | | 772 | 772 | | | |
| 100139572 | FRONT ROYAL | VA | | 12/28/2023 | | 439 | | (9) | | | (9) | | 430 | 430 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071510 | KALISPELL | MT | | 10/19/2021 | | 1,320 | | (21) | | | (21) | | 1,299 | 1,299 | | | |
| 100150019 | WEBSTER | MA | | 06/07/2024 | | 409 | | (5) | | | (5) | | 404 | 404 | | | |
| 100140334 | LAS VEGAS | NV | | 01/18/2024 | | 792 | | 7 | | | 7 | | 799 | 799 | | | |
| 100148948 | DAVENPORT | FL | | 04/17/2024 | | 797 | | 16 | | | 16 | | 813 | 813 | | | |
| 100134264 | MARGATE | FL | | 10/27/2023 | | 576 | | (14) | | | (14) | | 562 | 562 | | | |
| 100135082 | RICHMOND | TX | | 11/01/2023 | | 682 | | 5 | | | 5 | | 687 | 687 | | | |
| 100045669 | LONG BEACH | CA | | 11/25/2020 | | 942 | | (45) | | | (45) | | 897 | 897 | | | |
| 100101647 | KISSIMMEE | FL | | 04/26/2023 | | 893 | | 19 | | | 19 | | 912 | 912 | | | |
| 100142546 | WILMINGTON | DE | | 02/08/2024 | | 650 | | (11) | | | (11) | | 639 | 639 | | | |
| 100148278 | SANFORD | FL | | 04/12/2024 | | 655 | | (15) | | | (15) | | 640 | 640 | | | |
| 100141374 | ARLINGTON | TX | | 01/30/2024 | | 504 | | (21) | | | (21) | | 483 | 483 | | | |
| 100157971 | ALEXANDRIA | VA | | 07/09/2024 | | 1,552 | | (18) | | | (18) | | 1,534 | 1,534 | | | |
| 100154655 | MESA | AZ | | 07/19/2024 | | 562 | | (4) | | | (4) | | 558 | 558 | | | |
| 100152670 | EAGLEVILLE | PA | | 05/17/2024 | | 26,370 | | 28 | | | 28 | | 26,398 | 26,398 | | | |
| 100103823 | CHICAGO | IL | | 05/10/2023 | | 553 | | (20) | | | (20) | | 533 | 533 | | | |
| 100014133 | ONTARIO | CA | | 05/25/2017 | | 598 | | 82 | | | 82 | | 680 | 680 | | | |
| 100132352 | SCOTTSDALE | AZ | | 11/03/2023 | | 863 | | 82 | | | 82 | | 945 | 945 | | | |
| 100028350 | SAN MARCOS | CA | | 10/26/2018 | | 1,263 | | 10 | | | 10 | | 1,273 | 1,273 | | | |
| 100031062 | SACRAMENTO | CA | | 03/29/2019 | | 1,620 | | 193 | | | 193 | | 1,813 | 1,813 | | | |
| 100150865 | UNION | NJ | | 05/08/2024 | | 753 | | (4) | | | (4) | | 749 | 749 | | | |
| 100165750 | THE COLONY | TX | | 08/29/2024 | | 198 | | (9) | | | (9) | | 189 | 189 | | | |
| 100120055 | PORT ST LUCIE | FL | | 08/11/2023 | | 876 | | 37 | | | 37 | | 913 | 913 | | | |
| 100129410 | ELK GROVE | CA | | 09/26/2023 | | 541 | | (7) | | | (7) | | 534 | 534 | | | |
| 100065298 | EAST BOSTON | MA | | 07/28/2021 | | 1,496 | | (34) | | | (34) | | 1,462 | 1,462 | | | |
| 100142644 | FORT WORTH | TX | | 02/08/2024 | | 21,064 | | (331) | | | (331) | | 20,733 | 20,733 | | | |
| 100048500 | ANTIOCH | CA | | 11/20/2020 | | 2,129 | | (67) | | | (67) | | 2,062 | 2,062 | | | |
| 100063847 | ALPHARETTA | GA | | 07/01/2021 | | 1,504 | | 10 | | | 10 | | 1,514 | 1,514 | | | |
| 100143920 | CHARLOTTE | NC | | 02/29/2024 | | 526 | | (20) | | | (20) | | 506 | 506 | | | |
| 100069016 | BAKERSFIELD | CA | | 09/01/2021 | | 1,214 | | | | | | | 1,214 | 1,214 | | | |
| 100080939 | SNELLVILLE | GA | | 03/17/2022 | | 1,063 | | (74) | | | (74) | | 989 | 989 | | | |
| 100119595 | VISALIA | CA | | 07/31/2023 | | 643 | | (16) | | | (16) | | 627 | 627 | | | |
| 100160158 | MIDLOTHIAN | VA | | 07/17/2024 | | 2,499 | | 41 | | | 41 | | 2,540 | 2,540 | | | |
| 100142866 | DELTON | MI | | 02/09/2024 | | 530 | | (15) | | | (15) | | 515 | 515 | | | |
| 100119289 | INDIAN TRAIL | NC | | 07/31/2023 | | 1,526 | | 26 | | | 26 | | 1,552 | 1,552 | | | |
| 100109117 | WINDERMERE | FL | | 06/05/2023 | | 4,031 | | (136) | | | (136) | | 3,895 | 3,895 | | | |
| 100115854 | GRAFTON | OH | | 07/20/2023 | | 664 | | (8) | | | (8) | | 656 | 656 | | | |
| 100131697 | HUNTINGTON PARK | CA | | 10/06/2023 | | 905 | | 66 | | | 66 | | 971 | 971 | | | |
| 100117562 | ALTAMONTE SPRINGS | FL | | 07/20/2023 | | 483 | | (6) | | | (6) | | 477 | 477 | | | |
| 100140454 | SARATOGA SPRINGS | UT | | 01/18/2024 | | 714 | | (13) | | | (13) | | 701 | 701 | | | |
| 100031208 | LOS ANGELES | CA | | 03/29/2019 | | 1,015 | | 138 | | | 138 | | 1,153 | 1,153 | | | |
| 100115566 | GAITHERSBURG | MD | | 07/19/2023 | | 4,144 | | (93) | | | (93) | | 4,051 | 4,051 | | | |
| 100118066 | ORLANDO | FL | | 07/20/2023 | | 801 | | 23 | | | 23 | | 824 | 824 | | | |
| 100119217 | DUGSPUR | VA | | 07/31/2023 | | 766 | | 3 | | | 3 | | 769 | 769 | | | |
| 100147069 | BELFAIR | WA | | 03/27/2024 | | 659 | | (5) | | | (5) | | 654 | 654 | | | |
| 100081071 | MATTAPAN | MA | | 03/18/2022 | | 1,377 | | (6) | | | (6) | | 1,371 | 1,371 | | | |
| 100119533 | SNELLVILLE | GA | | 07/28/2023 | | 796 | | 2 | | | 2 | | 798 | 798 | | | |
| 100044191 | SAN DIEGO | CA | | 08/19/2020 | | 1,152 | | 206 | | | 206 | | 1,358 | 1,358 | | | |
| 100148594 | FRISCO | TX | | 04/12/2024 | | 623 | | (25) | | | (25) | | 598 | 598 | | | |
| 100135710 | SURPRISE | AZ | | 11/10/2023 | | 600 | | (11) | | | (11) | | 589 | 589 | | | |
| 100149495 | COLUMBUS | OH | | 04/24/2024 | | 634 | | (21) | | | (21) | | 613 | 613 | | | |
| 100165553 | BAKERSFIELD | CA | | 08/29/2024 | | 213 | | (5) | | | (5) | | 208 | 208 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150944 | ORANGE BEACH | AL | | 05/08/2024 | | 623 | | (17) | | | (17) | | 606 | 606 | | | |
| 100081210 | NEW BRAUNFELS | TX | | 03/18/2022 | | 1,480 | | 28 | | | 28 | | 1,508 | 1,508 | | | |
| 100100833 | EDGWATER PARK | NJ | | 04/28/2023 | | 943 | | 34 | | | 34 | | 977 | 977 | | | |
| 100151312 | DALLAS | GA | | 05/10/2024 | | 2,010 | | 84 | | | 84 | | 2,094 | 2,094 | | | |
| 100028611 | YONKERS | NY | | 10/26/2018 | | 1,016 | | 322 | | | 322 | | 1,338 | 1,338 | | | |
| 100014500 | NORWALK | CA | | 09/27/2017 | | 2,286 | | 154 | | | 154 | | 2,440 | 2,440 | | | |
| 100060230 | NORTH LAS VEGAS | NV | | 06/25/2021 | | 1,465 | | (43) | | | (43) | | 1,422 | 1,422 | | | |
| 100142026 | GRAND PRAIRIE | TX | | 02/29/2024 | | 487 | | (26) | | | (26) | | 461 | 461 | | | |
| 100019995 | SAN DIEGO | CA | | 07/30/2018 | | 1,432 | | (30) | | | (30) | | 1,402 | 1,402 | | | |
| 100115089 | DAWSONVILLE | GA | | 07/14/2023 | | 749 | | 10 | | | 10 | | 759 | 759 | | | |
| 100101525 | WAKE FOREST | NC | | 04/26/2023 | | 1,339 | | 46 | | | 46 | | 1,385 | 1,385 | | | |
| 100148871 | EDGEWATER | MD | | 04/17/2024 | | 539 | | (19) | | | (19) | | 520 | 520 | | | |
| 100101907 | STOCKTON | CA | | 04/06/2023 | | 500 | | 4 | | | 4 | | 504 | 504 | | | |
| 100139263 | OVIEDO | FL | | 12/28/2023 | | 547 | | (3) | | | (3) | | 544 | 544 | | | |
| 100140666 | TAMPA | FL | | 02/08/2024 | | 596 | | (16) | | | (16) | | 580 | 580 | | | |
| 100109331 | TUCSON | AZ | | 06/12/2023 | | 3,141 | | (77) | | | (77) | | 3,064 | 3,064 | | | |
| 100088378 | ANNAPOLIS | MD | | 01/06/2023 | | 1,646 | | (16) | | | (16) | | 1,630 | 1,630 | | | |
| 100070415 | TYBEE ISLAND | GA | | 09/23/2021 | | 1,622 | | (29) | | | (29) | | 1,593 | 1,593 | | | |
| 100062625 | SUMMERFIELD | FL | | 07/01/2021 | | 2,317 | | (5) | | | (5) | | 2,312 | 2,312 | | | |
| 100151431 | CORNELIUS | NC | | 05/10/2024 | | 649 | | (11) | | | (11) | | 638 | 638 | | | |
| 100116158 | TOTOWA | NJ | | 07/20/2023 | | 1,133 | | 97 | | | 97 | | 1,230 | 1,230 | | | |
| 100157953 | NASHVILLE | TN | | 07/09/2024 | | 220 | | (4) | | | (4) | | 216 | 216 | | | |
| 100026657 | AZUSA | CA | | 09/26/2018 | | 715 | | 87 | | | 87 | | 802 | 802 | | | |
| 100028397 | PHOENIX | AZ | | 10/26/2018 | | 1,112 | | 64 | | | 64 | | 1,176 | 1,176 | | | |
| 100148474 | LEES SUMMIT | MO | | 04/12/2024 | | 567 | | (22) | | | (22) | | 545 | 545 | | | |
| 100156292 | PANAMA CITY | FL | | 07/25/2024 | | 198 | | (13) | | | (13) | | 185 | 185 | | | |
| 100149653 | GALLATIN | TN | | 04/26/2024 | | 618 | | (2) | | | (2) | | 616 | 616 | | | |
| 100149654 | GALLATIN | TN | | 04/26/2024 | | 618 | | (2) | | | (2) | | 616 | 616 | | | |
| 100103108 | PHILADELPHIA | PA | | 04/21/2023 | | 653 | | (25) | | | (25) | | 628 | 628 | | | |
| 100028202 | LAS VEGAS | NV | | 10/26/2018 | | 1,398 | | 34 | | | 34 | | 1,432 | 1,432 | | | |
| 100108261 | KENNESAW | GA | | 05/24/2023 | | 621 | | (24) | | | (24) | | 597 | 597 | | | |
| 100130326 | LEHIGH ACRES | FL | | 09/28/2023 | | 506 | | (19) | | | (19) | | 487 | 487 | | | |
| 100117847 | KATY | TX | | 07/20/2023 | | 466 | | (5) | | | (5) | | 461 | 461 | | | |
| 100102489 | MONTVERDE | FL | | 06/07/2023 | | 604 | | (16) | | | (16) | | 588 | 588 | | | |
| 100119599 | WEST COLUMBIA | SC | | 07/31/2023 | | 2,720 | | (25) | | | (25) | | 2,695 | 2,695 | | | |
| 100084781 | THORNTON | CO | | 08/02/2022 | | 653 | | (14) | | | (14) | | 639 | 639 | | | |
| 100134289 | MIAMI | FL | | 10/27/2023 | | 363 | | (18) | | | (18) | | 345 | 345 | | | |
| 100148482 | VENTURA | CA | | 04/12/2024 | | 757 | | (8) | | | (8) | | 749 | 749 | | | |
| 100144191 | FAYETTEVILLE | AR | | 03/07/2024 | | 785 | | 15 | | | 15 | | 800 | 800 | | | |
| 100148352 | BAKERSFIELD | CA | | 04/12/2024 | | 987 | | 50 | | | 50 | | 1,037 | 1,037 | | | |
| 100163141 | SANFORD | FL | | 08/13/2024 | | 373 | | (8) | | | (8) | | 365 | 365 | | | |
| 100107992 | CHOWCHILLA | CA | | 05/25/2023 | | 809 | | (16) | | | (16) | | 793 | 793 | | | |
| 100138434 | GIBSONTON | FL | | 12/18/2023 | | 512 | | (12) | | | (12) | | 500 | 500 | | | |
| 100147961 | GULF SHORES | AL | | 04/08/2024 | | 627 | | (18) | | | (18) | | 609 | 609 | | | |
| 100148728 | NEW ORLEANS | LA | | 04/17/2024 | | 1,288 | | (29) | | | (29) | | 1,259 | 1,259 | | | |
| 100101171 | MONTGOMERY | TX | | 04/28/2023 | | 1,614 | | 46 | | | 46 | | 1,660 | 1,660 | | | |
| 100101085 | JACKSON | NJ | | 04/28/2023 | | 1,116 | | 102 | | | 102 | | 1,218 | 1,218 | | | |
| 100137612 | SALEM | OR | | 12/08/2023 | | 1,486 | | 80 | | | 80 | | 1,566 | 1,566 | | | |
| 100143772 | OREGON CITY | OR | | 02/27/2024 | | 596 | | (13) | | | (13) | | 583 | 583 | | | |
| 100081347 | HOUSTON | TX | | 03/18/2022 | | 1,420 | | 31 | | | 31 | | 1,451 | 1,451 | | | |
| 100147432 | WEST WARWICK | RI | | 04/03/2024 | | 553 | | (22) | | | (22) | | 531 | 531 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143277 | LEANDER | TX | | 02/16/2024 | | 631 | | (16) | | | (16) | | 615 | 615 | | | |
| 100065552 | SALT LAKE CITY | UT | | 07/28/2021 | | 1,544 | | (26) | | | (26) | | 1,518 | 1,518 | | | |
| 100140087 | YUBA CITY | CA | | 01/09/2024 | | 848 | | (14) | | | (14) | | 834 | 834 | | | |
| 100060094 | BIG BEAR CITY | CA | | 06/25/2021 | | 1,465 | | (21) | | | (21) | | 1,444 | 1,444 | | | |
| 100136165 | CHELAN | WA | | 12/18/2023 | | 620 | | (9) | | | (9) | | 611 | 611 | | | |
| 100075920 | FORT WORTH | TX | | 01/07/2022 | | 1,492 | | (13) | | | (13) | | 1,479 | 1,479 | | | |
| 100065025 | CITRUS HEIGHTS | CA | | 07/14/2021 | | 1,526 | | (49) | | | (49) | | 1,477 | 1,477 | | | |
| 100143713 | ORTING | WA | | 02/26/2024 | | 503 | | (14) | | | (14) | | 489 | 489 | | | |
| 100109717 | DAVENPORT | FL | | 06/16/2023 | | 545 | | (20) | | | (20) | | 525 | 525 | | | |
| 100143430 | LOS ANGELES | CA | | 02/16/2024 | | 2,937 | | (35) | | | (35) | | 2,902 | 2,902 | | | |
| 100148599 | NAPLES | FL | | 04/12/2024 | | 705 | | (5) | | | (5) | | 700 | 700 | | | |
| 100043457 | WOODBRIDGE | VA | | 08/13/2020 | | 1,093 | | (27) | | | (27) | | 1,066 | 1,066 | | | |
| 100164181 | RANCHO CUCAMONGA | CA | | 08/21/2024 | | 229 | | (4) | | | (4) | | 225 | 225 | | | |
| 100152579 | GLENSIDE | PA | | 05/17/2024 | | 1,651 | | (16) | | | (16) | | 1,635 | 1,635 | | | |
| 100149466 | MIDDLEBURG | VA | | 04/24/2024 | | 775 | | | | | | | 775 | 775 | | | |
| 100129389 | KNOXVILLE | TN | | 09/26/2023 | | 686 | | 6 | | | 6 | | 692 | 692 | | | |
| 100143678 | DOVER | DE | | 02/22/2024 | | 742 | | (19) | | | (19) | | 723 | 723 | | | |
| 100110532 | DAVENPORT | FL | | 06/30/2023 | | 747 | | (5) | | | (5) | | 742 | 742 | | | |
| 100029522 | LA CENTER | WA | | 10/26/2018 | | 878 | | 158 | | | 158 | | 1,036 | 1,036 | | | |
| 100150607 | VAN ALSTYNE | TX | | 05/03/2024 | | 622 | | (22) | | | (22) | | 600 | 600 | | | |
| 100079593 | MIAMI BEACH | FL | | 04/25/2022 | | 1,369 | | 9 | | | 9 | | 1,378 | 1,378 | | | |
| 100141008 | KATY | TX | | 02/20/2024 | | 626 | | (20) | | | (20) | | 606 | 606 | | | |
| 100159515 | ANDERSON | SC | | 07/15/2024 | | 230 | | (5) | | | (5) | | 225 | 225 | | | |
| 100110151 | COTTONWOOD | AZ | | 06/29/2023 | | 627 | | (28) | | | (28) | | 599 | 599 | | | |
| 100158736 | DURHAM | NC | | 07/10/2024 | | 231 | | (2) | | | (2) | | 229 | 229 | | | |
| 100141326 | BARTLETT | IL | | 01/30/2024 | | 739 | | (15) | | | (15) | | 724 | 724 | | | |
| 100114833 | CRESTVIEW | FL | | 07/10/2023 | | 728 | | 3 | | | 3 | | 731 | 731 | | | |
| 100087133 | ROSAMOND | CA | | 10/25/2022 | | 1,194 | | 54 | | | 54 | | 1,248 | 1,248 | | | |
| 100156159 | GLASSBORO | NJ | | 07/25/2024 | | 208 | | | | | | | 208 | 208 | | | |
| 100165023 | RIVERBANK | CA | | 08/28/2024 | | 311 | | (9) | | | (9) | | 302 | 302 | | | |
| 100078330 | SUGAR LAND | TX | | 02/10/2022 | | 1,372 | | (125) | | | (125) | | 1,247 | 1,247 | | | |
| 100110043 | TEMPLE HILLS | MD | | 06/23/2023 | | 794 | | (8) | | | (8) | | 786 | 786 | | | |
| 100120729 | PRINCETON | TX | | 08/25/2023 | | 447 | | (4) | | | (4) | | 443 | 443 | | | |
| 100145955 | ALPHARETTA | GA | | 03/19/2024 | | 1,438 | | (45) | | | (45) | | 1,393 | 1,393 | | | |
| 100083957 | POOLER | GA | | 07/12/2022 | | 1,660 | | (30) | | | (30) | | 1,630 | 1,630 | | | |
| 100081502 | HOUSTON | TX | | 03/18/2022 | | 1,307 | | 17 | | | 17 | | 1,324 | 1,324 | | | |
| 100119076 | BURBANK | IL | | 07/27/2023 | | 502 | | (13) | | | (13) | | 489 | 489 | | | |
| 100160201 | CASSELBERRY | FL | | 07/18/2024 | | 343 | | (7) | | | (7) | | 336 | 336 | | | |
| 100138768 | PALM BAY | FL | | 12/21/2023 | | 265 | | | | | | | 265 | 265 | | | |
| 100120992 | VERO BEACH | FL | | 08/30/2023 | | 58,111 | | 103 | | | 103 | | 58,214 | 58,214 | | | |
| 100114297 | ROCKAWAY | NJ | | 06/29/2023 | | 715 | | 650 | | | 650 | | 1,365 | 1,365 | | | |
| 100139198 | HOUSTON | TX | | 12/28/2023 | | 1,209 | | (6) | | | (6) | | 1,203 | 1,203 | | | |
| 100081254 | HENDERSON | NV | | 03/18/2022 | | 1,525 | | 39 | | | 39 | | 1,564 | 1,564 | | | |
| 100076144 | HOUSTON | TX | | 01/07/2022 | | 1,528 | | (13) | | | (13) | | 1,515 | 1,515 | | | |
| 100079250 | VICTORVILLE | CA | | 02/25/2022 | | 1,571 | | (112) | | | (112) | | 1,459 | 1,459 | | | |
| 100129674 | KISSIMMEE | FL | | 09/29/2023 | | 664 | | (11) | | | (11) | | 653 | 653 | | | |
| 100135093 | DESTIN | FL | | 11/01/2023 | | 664 | | 7 | | | 7 | | 671 | 671 | | | |
| 100140060 | OCEAN VIEW | DE | | 01/09/2024 | | 644 | | (10) | | | (10) | | 634 | 634 | | | |
| 100140109 | FORT WORTH | TX | | 01/09/2024 | | 2,237 | | 96 | | | 96 | | 2,333 | 2,333 | | | |
| 100151020 | LILLINGTON | NC | | 05/08/2024 | | 633 | | (11) | | | (11) | | 622 | 622 | | | |
| 100134670 | TEMPLE | TX | | 10/30/2023 | | 515 | | (17) | | | (17) | | 498 | 498 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100048784 | GYPSUM | CO | | 11/20/2020 | | 861 | | 72 | | | 72 | | 933 | 933 | | | |
| 100131962 | HENDERSONVILLE | NC | | 10/13/2023 | | 648 | | (10) | | | (10) | | 638 | 638 | | | |
| 100117273 | BIG BEAR CITY | CA | | 07/20/2023 | | 612 | | (19) | | | (19) | | 593 | 593 | | | |
| 100134510 | ROWLETT | TX | | 10/30/2023 | | 3,705 | | (136) | | | (136) | | 3,569 | 3,569 | | | |
| 100120159 | CINCINNATI | OH | | 08/14/2023 | | 405 | | (13) | | | (13) | | 392 | 392 | | | |
| 100157602 | BELTSVILLE | MD | | 06/28/2024 | | 474 | | (4) | | | (4) | | 470 | 470 | | | |
| 100060475 | SAN DIEGO | CA | | 06/01/2021 | | 1,055 | | 5 | | | 5 | | 1,060 | 1,060 | | | |
| 100091167 | DEDHAM | MA | | 01/31/2023 | | 800 | | 15 | | | 15 | | 815 | 815 | | | |
| 100145783 | LIVINGSTON | CA | | 05/08/2024 | | 540 | | 3 | | | 3 | | 543 | 543 | | | |
| 100142801 | SARASOTA | FL | | 02/08/2024 | | 574 | | (2) | | | (2) | | 572 | 572 | | | |
| 100091684 | HAMMONTON | NJ | | 03/24/2023 | | 614 | | (15) | | | (15) | | 599 | 599 | | | |
| 100049035 | CARSON | CA | | 11/20/2020 | | 1,003 | | 18 | | | 18 | | 1,021 | 1,021 | | | |
| 100155229 | SANTA MARIA | CA | | 07/19/2024 | | 336 | | (25) | | | (25) | | 311 | 311 | | | |
| 100140051 | SEAGOVILLE | TX | | 01/09/2024 | | 407 | | (2) | | | (2) | | 405 | 405 | | | |
| 100081135 | ELKRIDGE | MD | | 03/18/2022 | | 2,998 | | 126 | | | 126 | | 3,124 | 3,124 | | | |
| 100027020 | OXNARD | CA | | 09/26/2018 | | 1,718 | | 14 | | | 14 | | 1,732 | 1,732 | | | |
| 100089435 | PORTLAND | OR | | 11/18/2022 | | 1,648 | | (38) | | | (38) | | 1,610 | 1,610 | | | |
| 100060999 | FRISCO | TX | | 06/01/2021 | | 2,145 | | 9 | | | 9 | | 2,154 | 2,154 | | | |
| 100134305 | FRANKLIN | TN | | 10/27/2023 | | 617 | | (16) | | | (16) | | 601 | 601 | | | |
| 100137780 | APEX | NC | | 12/08/2023 | | 2,364 | | (20) | | | (20) | | 2,344 | 2,344 | | | |
| 100160980 | DELAWARE | OH | | 07/24/2024 | | 618 | | 26 | | | 26 | | 644 | 644 | | | |
| 100140340 | RIO RANCHO | NM | | 01/18/2024 | | 908 | | 37 | | | 37 | | 945 | 945 | | | |
| 100137055 | CHELMSFORD | MA | | 11/28/2023 | | 639 | | 1 | | | 1 | | 640 | 640 | | | |
| 100114799 | HEBER | UT | | 07/10/2023 | | 904 | | 13 | | | 13 | | 917 | 917 | | | |
| 100161471 | LEHIGH ACRES | FL | | 07/30/2024 | | 390 | | (15) | | | (15) | | 375 | 375 | | | |
| 100083979 | WEEKI WACHEE | FL | | 07/12/2022 | | 188 | | 1 | | | 1 | | 189 | 189 | | | |
| 100117693 | SANTA CLARITA | CA | | 07/20/2023 | | 879 | | 30 | | | 30 | | 909 | 909 | | | |
| 100130444 | ARTESIA | CA | | 09/28/2023 | | 518 | | (25) | | | (25) | | 493 | 493 | | | |
| 100118718 | DECATUR | GA | | 07/25/2023 | | 716 | | (16) | | | (16) | | 700 | 700 | | | |
| 100152617 | HOUSTON | TX | | 05/17/2024 | | 681 | | 2 | | | 2 | | 683 | 683 | | | |
| 100135519 | RANCHO CORDOVA | CA | | 11/13/2023 | | 648 | | (6) | | | (6) | | 642 | 642 | | | |
| 100136321 | THE WOODLANDS | TX | | 11/20/2023 | | 659 | | 8 | | | 8 | | 667 | 667 | | | |
| 100079923 | OCALA | FL | | 04/08/2022 | | 1,104 | | (68) | | | (68) | | 1,036 | 1,036 | | | |
| 100116179 | ELK GROVE | CA | | 07/20/2023 | | 1,824 | | 498 | | | 498 | | 2,322 | 2,322 | | | |
| 100152706 | DURHAM | NC | | 05/17/2024 | | 867 | | 55 | | | 55 | | 922 | 922 | | | |
| 100120456 | FORT WASHINGTON | MD | | 08/18/2023 | | 563 | | (20) | | | (20) | | 543 | 543 | | | |
| 100158767 | DURHAM | NC | | 07/10/2024 | | 409 | | (10) | | | (10) | | 399 | 399 | | | |
| 100135915 | PHILADELPHIA | PA | | 11/13/2023 | | 504 | | (20) | | | (20) | | 484 | 484 | | | |
| 100081277 | PHOENIX | AZ | | 03/18/2022 | | 1,423 | | 24 | | | 24 | | 1,447 | 1,447 | | | |
| 100138285 | MOSELEY | VA | | 12/18/2023 | | 604 | | (5) | | | (5) | | 599 | 599 | | | |
| 100152302 | GRANVILLE | OH | | 05/17/2024 | | 650 | | 56 | | | 56 | | 706 | 706 | | | |
| 100142880 | WINTER HAVEN | FL | | 02/09/2024 | | 885 | | (20) | | | (20) | | 865 | 865 | | | |
| 100114977 | ANNA | TX | | 07/14/2023 | | 728 | | 5 | | | 5 | | 733 | 733 | | | |
| 100074429 | TREASURE ISLAND | FL | | 12/02/2021 | | 1,158 | | (65) | | | (65) | | 1,093 | 1,093 | | | |
| 100140514 | SNELLVILLE | GA | | 01/19/2024 | | 634 | | (10) | | | (10) | | 624 | 624 | | | |
| 100161078 | FISHERS | IN | | 07/24/2024 | | 249 | | 2 | | | 2 | | 251 | 251 | | | |
| 100148221 | MARANA | AZ | | 04/12/2024 | | 993 | | (12) | | | (12) | | 981 | 981 | | | |
| 100107806 | DAVENPORT | FL | | 05/19/2023 | | 918 | | 30 | | | 30 | | 948 | 948 | | | |
| 100148535 | CLAYTON | NC | | 04/12/2024 | | 719 | | (3) | | | (3) | | 716 | 716 | | | |
| 100103009 | SEVIERVILLE | TN | | 06/22/2023 | | 644 | | (30) | | | (30) | | 614 | 614 | | | |
| 100090651 | HACKETTSTOWN | NJ | | 12/29/2022 | | 696 | | (9) | | | (9) | | 687 | 687 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153303 | RED ROCK | AZ | | 05/30/2024 | | 866 | | 61 | | | 61 | | 927 | 927 | | | |
| 100014142 | KAMUELA | HI | | 05/25/2017 | | 694 | | 85 | | | 85 | | 779 | 779 | | | |
| 100146870 | PETERSBURG | AK | | 03/26/2024 | | 2,201 | | (29) | | | (29) | | 2,172 | 2,172 | | | |
| 100150946 | INDIAN TRAIL | NC | | 05/08/2024 | | 27,979 | | (232) | | | (232) | | 27,747 | 27,747 | | | |
| 100025208 | BRONX | NY | | 09/20/2018 | | 889 | | 127 | | | 127 | | 1,016 | 1,016 | | | |
| 100120701 | PRINCETON | TX | | 08/25/2023 | | 668 | | (5) | | | (5) | | 663 | 663 | | | |
| 100139981 | PAHOA | HI | | 01/09/2024 | | 593 | | (15) | | | (15) | | 578 | 578 | | | |
| 100112924 | GAINESVILLE | FL | | 06/29/2023 | | 2,463 | | 228 | | | 228 | | 2,691 | 2,691 | | | |
| 100135069 | EDMOND | OK | | 11/01/2023 | | 2,125 | | 81 | | | 81 | | 2,206 | 2,206 | | | |
| 100117250 | SUNRISE | FL | | 07/20/2023 | | 556 | | (7) | | | (7) | | 549 | 549 | | | |
| 100128881 | PALMER | MA | | 09/21/2023 | | 562 | | (8) | | | (8) | | 554 | 554 | | | |
| 100110150 | SCHAUMBURG | IL | | 06/29/2023 | | 2,696 | | (6) | | | (6) | | 2,690 | 2,690 | | | |
| 100150987 | TIMNATH | CO | | 05/08/2024 | | 959 | | 66 | | | 66 | | 1,025 | 1,025 | | | |
| 100134643 | DEARBORN | MI | | 10/30/2023 | | 601 | | (1) | | | (1) | | 600 | 600 | | | |
| 100135168 | GWYNN OAK | MD | | 12/15/2023 | | 438 | | (11) | | | (11) | | 427 | 427 | | | |
| 100159394 | IOWA CITY | IA | | 07/15/2024 | | 209 | | (4) | | | (4) | | 205 | 205 | | | |
| 100133934 | WEBSTER | MA | | 10/25/2023 | | 610 | | (14) | | | (14) | | 596 | 596 | | | |
| 100024798 | OZONE PARK | NY | | 09/20/2018 | | 868 | | 188 | | | 188 | | 1,056 | 1,056 | | | |
| 100151665 | KNOXVILLE | TN | | 05/10/2024 | | 1,634 | | (25) | | | (25) | | 1,609 | 1,609 | | | |
| 100060144 | LAKE WORTH | FL | | 06/25/2021 | | 1,517 | | (32) | | | (32) | | 1,485 | 1,485 | | | |
| 100140583 | BAKERSFIELD | CA | | 01/19/2024 | | 699 | | (9) | | | (9) | | 690 | 690 | | | |
| 100080504 | ONTARIO | CA | | 03/10/2022 | | 1,452 | | 32 | | | 32 | | 1,484 | 1,484 | | | |
| 100110429 | PHILADELPHIA | PA | | 06/30/2023 | | 1,436 | | 20 | | | 20 | | 1,456 | 1,456 | | | |
| 100137324 | SALEM | OR | | 12/01/2023 | | 1,581 | | 23 | | | 23 | | 1,604 | 1,604 | | | |
| 100131649 | DAGSBORO | DE | | 10/06/2023 | | 651 | | (4) | | | (4) | | 647 | 647 | | | |
| 100119400 | MORENO VALLEY | CA | | 07/31/2023 | | 995 | | 34 | | | 34 | | 1,029 | 1,029 | | | |
| 100118006 | STUARTS DRAFT | VA | | 07/20/2023 | | 922 | | 36 | | | 36 | | 958 | 958 | | | |
| 100144067 | RICHMOND HILL | GA | | 03/07/2024 | | 708 | | (8) | | | (8) | | 700 | 700 | | | |
| 100027021 | DOVER TWP | NJ | | 09/26/2018 | | 1,800 | | 161 | | | 161 | | 1,961 | 1,961 | | | |
| 100133118 | VIRGINIA BEACH | VA | | 11/29/2023 | | 638 | | 7 | | | 7 | | 645 | 645 | | | |
| 100158622 | MANASSAS | VA | | 07/10/2024 | | 203 | | (1) | | | (1) | | 202 | 202 | | | |
| 100071977 | FRIENDSWOOD | TX | | 10/29/2021 | | 335 | | (25) | | | (25) | | 310 | 310 | | | |
| 100161110 | HOMOSASSA | FL | | 07/24/2024 | | 204 | | (7) | | | (7) | | 197 | 197 | | | |
| 100151492 | VANCOUVER | WA | | 05/10/2024 | | 631 | | (12) | | | (12) | | 619 | 619 | | | |
| 100110203 | LEESBURG | FL | | 06/30/2023 | | 755 | | (3) | | | (3) | | 752 | 752 | | | |
| 100147766 | MCKINNEY | TX | | 04/08/2024 | | 755 | | (4) | | | (4) | | 751 | 751 | | | |
| 100154197 | ISELIN | NJ | | 07/11/2024 | | 212 | | (4) | | | (4) | | 208 | 208 | | | |
| 100127944 | JEFFERSONTOWN | KY | | 09/08/2023 | | 1,043 | | (8) | | | (8) | | 1,035 | 1,035 | | | |
| 100162006 | COLTON | CA | | 07/31/2024 | | 223 | | (6) | | | (6) | | 217 | 217 | | | |
| 100148148 | HOUSTON | TX | | 05/15/2024 | | 474 | | (20) | | | (20) | | 454 | 454 | | | |
| 100103720 | TAMPA | FL | | 05/08/2023 | | 699 | | 7 | | | 7 | | 706 | 706 | | | |
| 100012898 | HOLLISTER | CA | | 05/25/2017 | | 830 | | 151 | | | 151 | | 981 | 981 | | | |
| 100049439 | SHELTON | CT | | 11/20/2020 | | 1,268 | | (58) | | | (58) | | 1,210 | 1,210 | | | |
| 100132428 | WEST PALM BEACH | FL | | 11/03/2023 | | 625 | | 5 | | | 5 | | 630 | 630 | | | |
| 100151989 | KINGSPORT | TN | | 06/14/2024 | | 386 | | (13) | | | (13) | | 373 | 373 | | | |
| 100112716 | TOMBALL | TX | | 06/29/2023 | | 961 | | 303 | | | 303 | | 1,264 | 1,264 | | | |
| 100138791 | WEST DEPTFORD | NJ | | 12/21/2023 | | 607 | | (13) | | | (13) | | 594 | 594 | | | |
| 100155455 | LONGWOOD | FL | | 06/18/2024 | | 345 | | | | | | | 345 | 345 | | | |
| 100152422 | SHERMAN | TX | | 05/17/2024 | | 651 | | (13) | | | (13) | | 638 | 638 | | | |
| 100139405 | MONROE | NY | | 12/28/2023 | | 511 | | (8) | | | (8) | | 503 | 503 | | | |
| 100131870 | PUNTA GORDA | FL | | 10/06/2023 | | 541 | | (14) | | | (14) | | 527 | 527 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158849 | FORT MYERS | FL | | 07/12/2024 | | 451 | | (7) | | | (7) | | 444 | 444 | | | |
| 100100181 | OVIEDO | FL | | 03/17/2023 | | 672 | | 46 | | | 46 | | 718 | 718 | | | |
| 100101631 | MENOMONEE FALLS | WI | | 04/26/2023 | | 670 | | (6) | | | (6) | | 664 | 664 | | | |
| 100137751 | LAS VEGAS | NV | | 12/08/2023 | | 1,601 | | 77 | | | 77 | | 1,678 | 1,678 | | | |
| 100140300 | CHARLOTTE | NC | | 01/18/2024 | | 629 | | (17) | | | (17) | | 612 | 612 | | | |
| 100135234 | DACULA | GA | | 11/08/2023 | | 2,332 | | 157 | | | 157 | | 2,489 | 2,489 | | | |
| 100119474 | MADISON | WI | | 07/31/2023 | | 5,917 | | 27 | | | 27 | | 5,944 | 5,944 | | | |
| 100143463 | MOUNT HOLLY | NC | | 02/16/2024 | | 15,896 | | (111) | | | (111) | | 15,785 | 15,785 | | | |
| 100131751 | MURFREESBORO | TN | | 10/06/2023 | | 1,386 | | 42 | | | 42 | | 1,428 | 1,428 | | | |
| 100151282 | LA QUINTA | CA | | 05/10/2024 | | 1,203 | | (29) | | | (29) | | 1,174 | 1,174 | | | |
| 100017232 | MAPLE VALLEY | WA | | 04/26/2018 | | 1,252 | | 142 | | | 142 | | 1,394 | 1,394 | | | |
| 100013682 | JEFFERSON TOWNSHIP | NJ | | 05/25/2017 | | 1,649 | | 96 | | | 96 | | 1,745 | 1,745 | | | |
| 100031330 | OAKLEY | CA | | 03/29/2019 | | 1,253 | | 140 | | | 140 | | 1,393 | 1,393 | | | |
| 100146896 | REDDING | CA | | 03/26/2024 | | 801 | | (17) | | | (17) | | 784 | 784 | | | |
| 100044734 | MOHNTON | PA | | 11/19/2020 | | 819 | | 1 | | | 1 | | 820 | 820 | | | |
| 100129567 | COVENTRY TOWNSHIP | OH | | 09/29/2023 | | 841 | | (3) | | | (3) | | 838 | 838 | | | |
| 100060241 | LAS VEGAS | NV | | 06/25/2021 | | 1,460 | | (23) | | | (23) | | 1,437 | 1,437 | | | |
| 100144615 | LAS VEGAS | NV | | 03/13/2024 | | 635 | | | | | | | 635 | 635 | | | |
| 100143887 | SANFORD | FL | | 03/06/2024 | | 523 | | (19) | | | (19) | | 504 | 504 | | | |
| 100151087 | SAN ANTONIO | TX | | 05/08/2024 | | 957 | | | | | | | 957 | 957 | | | |
| 100147057 | ALLENTOWN | PA | | 03/27/2024 | | 655 | | (8) | | | (8) | | 647 | 647 | | | |
| 100158454 | MOXEE | WA | | 07/10/2024 | | 743 | | (23) | | | (23) | | 720 | 720 | | | |
| 100148755 | LOGAN | UT | | 04/17/2024 | | 962 | | (15) | | | (15) | | 947 | 947 | | | |
| 100161424 | SUMMERVILLE | SC | | 07/29/2024 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100165417 | NEWNAN | GA | | 08/29/2024 | | 215 | | (6) | | | (6) | | 209 | 209 | | | |
| 100135901 | ARLINGTON | WA | | 11/13/2023 | | 13,639 | | (188) | | | (188) | | 13,451 | 13,451 | | | |
| 100018328 | SAN DIEGO | CA | | 06/27/2018 | | 4,621 | | (49) | | | (49) | | 4,572 | 4,572 | | | |
| 4010065555 | Rochester | NY | | 01/10/2024 | | 483 | | (51) | | | (51) | | 432 | 432 | | | |
| 100140375 | SAN ANTONIO | TX | | 01/18/2024 | | 867 | | (21) | | | (21) | | 846 | 846 | | | |
| 100129983 | EAST ORANGE | NJ | | 09/27/2023 | | 580 | | (21) | | | (21) | | 559 | 559 | | | |
| 100140001 | ACWORTH | GA | | 01/09/2024 | | 572 | | (13) | | | (13) | | 559 | 559 | | | |
| 100079646 | COMPTON | CA | | 04/08/2022 | | 1,309 | | (7) | | | (7) | | 1,302 | 1,302 | | | |
| 100119878 | SARTELL | MN | | 08/10/2023 | | 363 | | (14) | | | (14) | | 349 | 349 | | | |
| 100142704 | LAS VEGAS | NV | | 02/08/2024 | | 787 | | (3) | | | (3) | | 784 | 784 | | | |
| 100136540 | MYRTLE BEACH | SC | | 11/20/2023 | | 615 | | (2) | | | (2) | | 613 | 613 | | | |
| 100142656 | NAPLES | FL | | 02/08/2024 | | 680 | | (1) | | | (1) | | 679 | 679 | | | |
| 100084625 | TAMPA | FL | | 08/02/2022 | | 596 | | (22) | | | (22) | | 574 | 574 | | | |
| 100117474 | SAVANNAH | GA | | 07/20/2023 | | 709 | | (7) | | | (7) | | 702 | 702 | | | |
| 100135506 | OWINGS MILLS | MD | | 11/13/2023 | | 988 | | (14) | | | (14) | | 974 | 974 | | | |
| 100025632 | MOORPARK | CA | | 09/20/2018 | | 852 | | 154 | | | 154 | | 1,006 | 1,006 | | | |
| 100117571 | SUNRISE | FL | | 07/20/2023 | | 992 | | 136 | | | 136 | | 1,128 | 1,128 | | | |
| 100065173 | TACOMA | WA | | 07/14/2021 | | 1,386 | | (29) | | | (29) | | 1,357 | 1,357 | | | |
| 100158782 | SILT | CO | | 07/10/2024 | | 209 | | (5) | | | (5) | | 204 | 204 | | | |
| 100143733 | PERRIS | CA | | 02/26/2024 | | 564 | | (16) | | | (16) | | 548 | 548 | | | |
| 100135264 | PARRISH | FL | | 11/08/2023 | | 906 | | 74 | | | 74 | | 980 | 980 | | | |
| 100084859 | MARIETTA | GA | | 08/02/2022 | | 1,106 | | (2) | | | (2) | | 1,104 | 1,104 | | | |
| 100068501 | COTTAGE GROVE | OR | | 08/25/2021 | | 1,434 | | (21) | | | (21) | | 1,413 | 1,413 | | | |
| 100144284 | LEHIGH ACRES | FL | | 03/07/2024 | | 493 | | (18) | | | (18) | | 475 | 475 | | | |
| 100141088 | WATERBURY | CT | | 01/30/2024 | | 673 | | (17) | | | (17) | | 656 | 656 | | | |
| 100048382 | SUCCASUNNA | NJ | | 11/20/2020 | | 876 | | 18 | | | 18 | | 894 | 894 | | | |
| 100150663 | PRINCENTON | TX | | 05/06/2024 | | 1,105 | | (15) | | | (15) | | 1,090 | 1,090 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148504 | FORT MYERS | FL | | 04/12/2024 | | 619 | | (19) | | | (19) | | 600 | 600 | | | |
| 100151452 | DULUTH | GA | | 05/10/2024 | | 630 | | (11) | | | (11) | | 619 | 619 | | | |
| 100153007 | PROVO | UT | | 06/27/2024 | | 518 | | (7) | | | (7) | | 511 | 511 | | | |
| 100108396 | BAYVILLE | NJ | | 05/25/2023 | | 718 | | (14) | | | (14) | | 704 | 704 | | | |
| 100150931 | DAWSONVILLE | GA | | 05/08/2024 | | 933 | | 46 | | | 46 | | 979 | 979 | | | |
| 100101990 | STOCKTON | CA | | 04/14/2023 | | 516 | | (25) | | | (25) | | 491 | 491 | | | |
| 100135041 | KISSIMMEE | FL | | 10/30/2023 | | 512 | | (16) | | | (16) | | 496 | 496 | | | |
| 100151621 | GEORGETOWN | TX | | 05/10/2024 | | 841 | | | | | | | 841 | 841 | | | |
| 100150576 | NORTH LAS VEGAS | NV | | 05/03/2024 | | 834 | | (24) | | | (24) | | 810 | 810 | | | |
| 100144142 | MYRTLE BEACH | SC | | 03/07/2024 | | 654 | | (14) | | | (14) | | 640 | 640 | | | |
| 100144022 | GAITHERSBURG | MD | | 03/07/2024 | | 688 | | | | | | | 688 | 688 | | | |
| 100138242 | KISSIMMEE | FL | | 12/14/2023 | | 500 | | (14) | | | (14) | | 486 | 486 | | | |
| 100163599 | POTTSTOWN | PA | | 08/15/2024 | | 196 | | (11) | | | (11) | | 185 | 185 | | | |
| 100147085 | PHOENIX | AZ | | 03/28/2024 | | 376 | | (20) | | | (20) | | 356 | 356 | | | |
| 100048839 | KINGS PARK | NY | | 11/20/2020 | | 718 | | (37) | | | (37) | | 681 | 681 | | | |
| 100135746 | ANNA | TX | | 11/10/2023 | | 706 | | 9 | | | 9 | | 715 | 715 | | | |
| 100136452 | VISALIA | CA | | 11/20/2023 | | 1,010 | | 143 | | | 143 | | 1,153 | 1,153 | | | |
| 100081069 | SARASOTA | FL | | 03/18/2022 | | 1,624 | | 81 | | | 81 | | 1,705 | 1,705 | | | |
| 100148614 | ACWORTH | GA | | 04/12/2024 | | 790 | | 6 | | | 6 | | 796 | 796 | | | |
| 100031299 | CHULA VISTA | CA | | 03/29/2019 | | 1,774 | | 107 | | | 107 | | 1,881 | 1,881 | | | |
| 100043189 | CORONA | CA | | 05/28/2020 | | 1,626 | | 59 | | | 59 | | 1,685 | 1,685 | | | |
| 100151499 | GLASSBORO | NJ | | 05/10/2024 | | 614 | | (15) | | | (15) | | 599 | 599 | | | |
| 100154174 | LITTLE ELM | TX | | 07/11/2024 | | 448 | | (12) | | | (12) | | 436 | 436 | | | |
| 100158690 | SAINT AUGUSTINE | FL | | 07/10/2024 | | 866 | | 26 | | | 26 | | 892 | 892 | | | |
| 100135362 | HOLLY LAKE RANCH | TX | | 11/13/2023 | | 603 | | (1) | | | (1) | | 602 | 602 | | | |
| 100049351 | MIAMI | FL | | 11/20/2020 | | 860 | | 29 | | | 29 | | 889 | 889 | | | |
| 100049643 | RIALTO | CA | | 11/20/2020 | | 985 | | 29 | | | 29 | | 1,014 | 1,014 | | | |
| 100159304 | LAS VEGAS | NV | | 07/15/2024 | | 473 | | (3) | | | (3) | | 470 | 470 | | | |
| 100138650 | BRADENTON | FL | | 02/02/2024 | | 711 | | (48) | | | (48) | | 663 | 663 | | | |
| 100138811 | INDIANAPOLIS | IN | | 12/21/2023 | | 606 | | (14) | | | (14) | | 592 | 592 | | | |
| 100114548 | LAS VEGAS | NV | | 06/29/2023 | | 390 | | (35) | | | (35) | | 355 | 355 | | | |
| 100152677 | MCKINNEY | TX | | 05/17/2024 | | 678 | | 3 | | | 3 | | 681 | 681 | | | |
| 100111983 | JAMAICA | NY | | 06/29/2023 | | 536 | | 765 | | | 765 | | 1,301 | 1,301 | | | |
| 100142022 | NAPLES | FL | | 02/29/2024 | | 592 | | (17) | | | (17) | | 575 | 575 | | | |
| 100161442 | PRAIRIE GROVE | AR | | 07/29/2024 | | 237 | | | | | | | 237 | 237 | | | |
| 100144384 | LEANDER | TX | | 03/07/2024 | | 639 | | (11) | | | (11) | | 628 | 628 | | | |
| 100054366 | NOTTINGHAM | MD | | 03/23/2021 | | 960 | | (27) | | | (27) | | 933 | 933 | | | |
| 100147921 | ACWORTH | GA | | 04/08/2024 | | 779 | | | | | | | 779 | 779 | | | |
| 100142701 | SAN ANTONIO | TX | | 02/08/2024 | | 870 | | 13 | | | 13 | | 883 | 883 | | | |
| 100136365 | FRESNO | CA | | 11/20/2023 | | 576 | | | | | | | 576 | 576 | | | |
| 100127513 | GRAND JUNCTION | CO | | 09/08/2023 | | 434 | | (1) | | | (1) | | 433 | 433 | | | |
| 100146590 | HOUSTON | TX | | 03/20/2024 | | 774 | | 3 | | | 3 | | 777 | 777 | | | |
| 100153149 | CHICAGO | IL | | 05/28/2024 | | 3,375 | | 786 | | | 786 | | 4,161 | 4,161 | | | |
| 100148158 | DISCOVERY BAY | CA | | 05/15/2024 | | 439 | | (6) | | | (6) | | 433 | 433 | | | |
| 100029075 | GERMANTOWN | MD | | 10/26/2018 | | 1,127 | | 112 | | | 112 | | 1,239 | 1,239 | | | |
| 100090073 | PLANO | TX | | 01/13/2023 | | 587 | | (13) | | | (13) | | 574 | 574 | | | |
| 100149606 | MABLETON | GA | | 04/26/2024 | | 678 | | (9) | | | (9) | | 669 | 669 | | | |
| 100155901 | ROYSE CITY | TX | | 06/17/2024 | | 439 | | (8) | | | (8) | | 431 | 431 | | | |
| 100079986 | PARK CITY | UT | | 04/25/2022 | | 1,229 | | (27) | | | (27) | | 1,202 | 1,202 | | | |
| 100054272 | GAINESVILLE | FL | | 03/23/2021 | | 4,780 | | (199) | | | (199) | | 4,581 | 4,581 | | | |
| 100129281 | PRINCETON | TX | | 09/25/2023 | | 652 | | (7) | | | (7) | | 645 | 645 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100000198 | FLOWER MOUND | TX | | 09/27/2016 | | 2,381 | | 102 | | | 102 | | 2,483 | 2,483 | | | |
| 100160029 | COLUMBIA HEIGHTS | MN | | 07/17/2024 | | 247 | | 1 | | | 1 | | 248 | 248 | | | |
| 100129792 | BAKERSFIELD | CA | | 09/27/2023 | | 599 | | (16) | | | (16) | | 583 | 583 | | | |
| 100137172 | MIDDLESEX | VT | | 11/28/2023 | | 651 | | 1 | | | 1 | | 652 | 652 | | | |
| 100144095 | EDEN PRAIRIE | MN | | 03/07/2024 | | 705 | | (5) | | | (5) | | 700 | 700 | | | |
| 100147758 | MANCHESTER | NH | | 04/08/2024 | | 634 | | (4) | | | (4) | | 630 | 630 | | | |
| 100090053 | BLACKSTONE | MA | | 01/13/2023 | | 386 | | (28) | | | (28) | | 358 | 358 | | | |
| 100109587 | LA FAYETTE | GA | | 06/14/2023 | | 466 | | (27) | | | (27) | | 439 | 439 | | | |
| 100152524 | CAPE CORAL | FL | | 05/17/2024 | | 696 | | 5 | | | 5 | | 701 | 701 | | | |
| 100148505 | CUMMING | GA | | 04/12/2024 | | 717 | | (5) | | | (5) | | 712 | 712 | | | |
| 100151228 | FORT WORTH | TX | | 05/10/2024 | | 883 | | 48 | | | 48 | | 931 | 931 | | | |
| 100000543 | HOWARD BEACH | NY | | 09/27/2016 | | 1,458 | | 123 | | | 123 | | 1,581 | 1,581 | | | |
| 100135747 | ANNA | TX | | 11/10/2023 | | 705 | | 12 | | | 12 | | 717 | 717 | | | |
| 100120691 | TEMECULA | CA | | 08/25/2023 | | 786 | | 1 | | | 1 | | 787 | 787 | | | |
| 100135359 | CHARLOTTE | NC | | 11/13/2023 | | 644 | | 12 | | | 12 | | 656 | 656 | | | |
| 100155216 | IRVINGTON | NJ | | 07/19/2024 | | 379 | | (24) | | | (24) | | 355 | 355 | | | |
| 100140332 | WOLFFORTH | TX | | 01/18/2024 | | 887 | | (15) | | | (15) | | 872 | 872 | | | |
| 100132067 | GEORGETOWN | TX | | 10/13/2023 | | 959 | | (2) | | | (2) | | 957 | 957 | | | |
| 100160140 | KENNEWICK | WA | | 07/17/2024 | | 204 | | (6) | | | (6) | | 198 | 198 | | | |
| 100088912 | HOMESTEAD | FL | | 11/15/2022 | | 53,615 | | (2,623) | | | (2,623) | | 50,992 | 50,992 | | | |
| 100067642 | LANCASTER | CA | | 09/23/2021 | | 1,512 | | (34) | | | (34) | | 1,478 | 1,478 | | | |
| 100160418 | FORT WORTH | TX | | 07/19/2024 | | 168 | | (12) | | | (12) | | 156 | 156 | | | |
| 100148782 | WESTAMPTON | NJ | | 04/17/2024 | | 651 | | (12) | | | (12) | | 639 | 639 | | | |
| 100161372 | MYRTLE BEACH | SC | | 07/25/2024 | | 224 | | (3) | | | (3) | | 221 | 221 | | | |
| 100147016 | LEHIGH | OK | | 03/27/2024 | | 920 | | (3) | | | (3) | | 917 | 917 | | | |
| 100120326 | DEERFIELD BEACH | FL | | 08/18/2023 | | 565 | | (8) | | | (8) | | 557 | 557 | | | |
| 100079551 | WINTER GARDEN | FL | | 04/08/2022 | | 1,153 | | (53) | | | (53) | | 1,100 | 1,100 | | | |
| 100071645 | RENO | NV | | 10/14/2021 | | 1,431 | | (52) | | | (52) | | 1,379 | 1,379 | | | |
| 100101528 | KATY | TX | | 04/26/2023 | | 2,384 | | 66 | | | 66 | | 2,450 | 2,450 | | | |
| 100133838 | BAKERSFIELD | CA | | 10/20/2023 | | 888 | | 3 | | | 3 | | 891 | 891 | | | |
| 100114526 | BAYVILLE | NJ | | 06/29/2023 | | 925 | | 7 | | | 7 | | 932 | 932 | | | |
| 100150673 | KALAMAZOO | MI | | 05/06/2024 | | 2,939 | | (63) | | | (63) | | 2,876 | 2,876 | | | |
| 100146597 | CHICAGO | IL | | 03/20/2024 | | 1,383 | | (11) | | | (11) | | 1,372 | 1,372 | | | |
| 100100837 | NEW CARROLLTON | MD | | 04/28/2023 | | 980 | | 28 | | | 28 | | 1,008 | 1,008 | | | |
| 100132549 | ANGIER | NC | | 11/03/2023 | | 745 | | 6 | | | 6 | | 751 | 751 | | | |
| 100133697 | BUDA | TX | | 10/23/2023 | | 660 | | (2) | | | (2) | | 658 | 658 | | | |
| 100119358 | BOCA RATON | FL | | 07/31/2023 | | 815 | | 14 | | | 14 | | 829 | 829 | | | |
| 100161151 | OFALLON | MO | | 07/24/2024 | | 202 | | (3) | | | (3) | | 199 | 199 | | | |
| 100120953 | PARRISH | FL | | 08/30/2023 | | 909 | | 46 | | | 46 | | 955 | 955 | | | |
| 100131849 | BALTIMORE | MD | | 10/06/2023 | | 524 | | 1 | | | 1 | | 525 | 525 | | | |
| 100132244 | ANNA | TX | | 10/13/2023 | | 2,484 | | (18) | | | (18) | | 2,466 | 2,466 | | | |
| 100142035 | RIVERVIEW | FL | | 02/29/2024 | | 562 | | (14) | | | (14) | | 548 | 548 | | | |
| 100127362 | DURANGO | CO | | 08/30/2023 | | 626 | | 133 | | | 133 | | 759 | 759 | | | |
| 100099581 | SALINAS | CA | | 04/06/2023 | | 444 | | (26) | | | (26) | | 418 | 418 | | | |
| 100116352 | WINTER GARDEN | FL | | 07/20/2023 | | 1,385 | | 218 | | | 218 | | 1,603 | 1,603 | | | |
| 100158880 | MELBOURNE | FL | | 07/12/2024 | | 449 | | (4) | | | (4) | | 445 | 445 | | | |
| 100117663 | ORLANDO | FL | | 07/20/2023 | | 686 | | (13) | | | (13) | | 673 | 673 | | | |
| 100137736 | ANTIOCH | TN | | 12/08/2023 | | 813 | | 28 | | | 28 | | 841 | 841 | | | |
| 100102907 | FORT WALTON BEACH | FL | | 06/22/2023 | | 514 | | (16) | | | (16) | | 498 | 498 | | | |
| 100115695 | OMAHA | NE | | 07/20/2023 | | 795 | | | | | | | 795 | 795 | | | |
| 100054000 | WOODLAND | CA | | 03/23/2021 | | 672 | | (55) | | | (55) | | 617 | 617 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140348 | PORT SAINT LUCIE | FL | | 01/18/2024 | | 575 | | (7) | | | (7) | | 568 | 568 | | | |
| 100025207 | SANTA MARIA | CA | | 09/20/2018 | | 911 | | 120 | | | 120 | | 1,031 | 1,031 | | | |
| 100152248 | OAKWOOD | GA | | 05/17/2024 | | 628 | | (15) | | | (15) | | 613 | 613 | | | |
| 100137784 | NORTH LAS VEGAS | NV | | 12/08/2023 | | 9,267 | | 410 | | | 410 | | 9,677 | 9,677 | | | |
| 100090003 | SANTA ROSA | CA | | 01/13/2023 | | 1,268 | | 139 | | | 139 | | 1,407 | 1,407 | | | |
| 100129360 | CHARLOTTE | NC | | 09/25/2023 | | 681 | | 18 | | | 18 | | 699 | 699 | | | |
| 100110509 | TOMS RIVER | NJ | | 06/30/2023 | | 723 | | 1 | | | 1 | | 724 | 724 | | | |
| 100144590 | MELISSA | TX | | 03/13/2024 | | 5,703 | | (149) | | | (149) | | 5,554 | 5,554 | | | |
| 100108057 | GRAND PRAIRIE | TX | | 05/24/2023 | | 522 | | (12) | | | (12) | | 510 | 510 | | | |
| 100025434 | SAN FERNANDO | CA | | 09/20/2018 | | 1,290 | | 189 | | | 189 | | 1,479 | 1,479 | | | |
| 100100657 | NORTH LAS VEGAS | NV | | 04/28/2023 | | 1,190 | | 23 | | | 23 | | 1,213 | 1,213 | | | |
| 100067651 | TAMPA | FL | | 09/23/2021 | | 1,013 | | (23) | | | (23) | | 990 | 990 | | | |
| 100159361 | WASHINGTON | UT | | 07/15/2024 | | 268 | | 6 | | | 6 | | 274 | 274 | | | |
| 100156585 | RALEIGH | NC | | 06/24/2024 | | 427 | | (3) | | | (3) | | 424 | 424 | | | |
| 100164402 | TAMPA | FL | | 08/21/2024 | | 224 | | (4) | | | (4) | | 220 | 220 | | | |
| 100140282 | SURFSIDE BEACH | SC | | 01/18/2024 | | 595 | | (9) | | | (9) | | 586 | 586 | | | |
| 100142958 | JONESBOROUGH | TN | | 02/09/2024 | | 1,337 | | (36) | | | (36) | | 1,301 | 1,301 | | | |
| 100132027 | NAMPA | ID | | 10/13/2023 | | 1,295 | | (2) | | | (2) | | 1,293 | 1,293 | | | |
| 100140393 | WHITEFISH | MT | | 01/18/2024 | | 428 | | (9) | | | (9) | | 419 | 419 | | | |
| 100141224 | ALLENTOWN | PA | | 01/30/2024 | | 499 | | (12) | | | (12) | | 487 | 487 | | | |
| 100161142 | INDIANAPOLIS | IN | | 07/24/2024 | | 404 | | (9) | | | (9) | | 395 | 395 | | | |
| 100144363 | CLEMSON | SC | | 03/07/2024 | | 832 | | (5) | | | (5) | | 827 | 827 | | | |
| 100149421 | SPRINGFIELD | MA | | 04/24/2024 | | 685 | | (13) | | | (13) | | 672 | 672 | | | |
| 100044322 | COLUMBUS | MI | | 08/04/2020 | | 1,075 | | (20) | | | (20) | | 1,055 | 1,055 | | | |
| 100091956 | SAN BERNARDINO | CA | | 02/07/2023 | | 630 | | (22) | | | (22) | | 608 | 608 | | | |
| 100025847 | STATEN ISLAND | NY | | 09/20/2018 | | 1,028 | | 217 | | | 217 | | 1,245 | 1,245 | | | |
| 100110766 | LITHONIA | GA | | 08/11/2023 | | 607 | | (22) | | | (22) | | 585 | 585 | | | |
| 100140887 | JACKSONVILLE | FL | | 01/25/2024 | | 560 | | 2 | | | 2 | | 562 | 562 | | | |
| 100067638 | CHARLOTTE | NC | | 09/23/2021 | | 1,661 | | (37) | | | (37) | | 1,624 | 1,624 | | | |
| 100155975 | CORVALLIS | OR | | 06/18/2024 | | 324 | | (12) | | | (12) | | 312 | 312 | | | |
| 100162913 | AZLE | TX | | 08/12/2024 | | 194 | | (6) | | | (6) | | 188 | 188 | | | |
| 100140891 | CAMP HILL | PA | | 02/26/2024 | | 409 | | (16) | | | (16) | | 393 | 393 | | | |
| 100027006 | AZUSA | CA | | 09/26/2018 | | 1,163 | | 22 | | | 22 | | 1,185 | 1,185 | | | |
| 100154138 | DALHART | TX | | 07/11/2024 | | 471 | | (29) | | | (29) | | 442 | 442 | | | |
| 100160867 | AZLE | TX | | 07/24/2024 | | 386 | | (11) | | | (11) | | 375 | 375 | | | |
| 100160868 | AZLE | TX | | 07/24/2024 | | 386 | | (11) | | | (11) | | 375 | 375 | | | |
| 100160869 | AZLE | TX | | 07/24/2024 | | 386 | | (11) | | | (11) | | 375 | 375 | | | |
| 100076215 | CHATTANOOGA | TN | | 01/07/2022 | | 1,311 | | (28) | | | (28) | | 1,283 | 1,283 | | | |
| 100120260 | CLARKSVILLE | TN | | 08/18/2023 | | 195 | | (4) | | | (4) | | 191 | 191 | | | |
| 100147745 | RIVERVIEW | FL | | 04/08/2024 | | 681 | | 3 | | | 3 | | 684 | 684 | | | |
| 100153634 | CLERMONT | FL | | 05/31/2024 | | 424 | | 4 | | | 4 | | 428 | 428 | | | |
| 100043471 | PARSIPPANYTROY HILLS | NJ | | 08/13/2020 | | 1,181 | | 146 | | | 146 | | 1,327 | 1,327 | | | |
| 100100470 | COPIAGUE | NY | | 04/27/2023 | | 1,041 | | 76 | | | 76 | | 1,117 | 1,117 | | | |
| 100116614 | PROSPER | TX | | 07/20/2023 | | 1,404 | | 226 | | | 226 | | 1,630 | 1,630 | | | |
| 100055823 | KATY | TX | | 03/23/2021 | | 1,129 | | 15 | | | 15 | | 1,144 | 1,144 | | | |
| 100079849 | FRANKLIN | TN | | 04/25/2022 | | 1,215 | | (40) | | | (40) | | 1,175 | 1,175 | | | |
| 100116651 | FONTANA | CA | | 07/20/2023 | | 1,753 | | 194 | | | 194 | | 1,947 | 1,947 | | | |
| 100143119 | NORMAN | OK | | 02/16/2024 | | 645 | | (8) | | | (8) | | 637 | 637 | | | |
| 100160832 | BARTLETT | TN | | 07/24/2024 | | 186 | | (5) | | | (5) | | 181 | 181 | | | |
| 100128384 | MCKINNEY | TX | | 09/15/2023 | | 3,862 | | 62 | | | 62 | | 3,924 | 3,924 | | | |
| 100115980 | ORLANDO | FL | | 07/20/2023 | | 1,850 | | (40) | | | (40) | | 1,810 | 1,810 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100129582 | OCONOMOWOC | WI | | 09/29/2023 | | 926 | | (4) | | | (4) | | 922 | 922 | | | |
| 100017060 | AVON | NC | | 04/26/2018 | | 1,634 | | 71 | | | 71 | | 1,705 | 1,705 | | | |
| 100136490 | CHARLOTTE | NC | | 11/20/2023 | | 3,171 | | 62 | | | 62 | | 3,233 | 3,233 | | | |
| 100147909 | FORT WORTH | TX | | 04/08/2024 | | 891 | | 31 | | | 31 | | 922 | 922 | | | |
| 100011511 | SARASOTA | FL | | 03/08/2017 | | 2,195 | | 501 | | | 501 | | 2,696 | 2,696 | | | |
| 100114991 | HORSHAM | PA | | 07/14/2023 | | 955 | | (5) | | | (5) | | 950 | 950 | | | |
| 100024998 | BRONX | NY | | 09/20/2018 | | 1,630 | | 229 | | | 229 | | 1,859 | 1,859 | | | |
| 100078001 | GARLAND | TX | | 02/18/2022 | | 1,079 | | (67) | | | (67) | | 1,012 | 1,012 | | | |
| 100119514 | ANNA | TX | | 07/28/2023 | | 10,715 | | (114) | | | (114) | | 10,601 | 10,601 | | | |
| 100159666 | GRAND PRAIRIE | TX | | 08/23/2024 | | 177 | | (11) | | | (11) | | 166 | 166 | | | |
| 100114642 | KILLEEN | TX | | 06/29/2023 | | 1,496 | | (14) | | | (14) | | 1,482 | 1,482 | | | |
| 100130317 | WESLEY CHAPEL | FL | | 09/28/2023 | | 681 | | (30) | | | (30) | | 651 | 651 | | | |
| 100145815 | MOUNT PROSPECT | IL | | 05/08/2024 | | 612 | | 3 | | | 3 | | 615 | 615 | | | |
| 100110466 | JOHNS ISLAND | SC | | 06/30/2023 | | 799 | | (6) | | | (6) | | 793 | 793 | | | |
| 100114815 | NIANTIC | CT | | 07/10/2023 | | 2,094 | | (28) | | | (28) | | 2,066 | 2,066 | | | |
| 100043594 | TALALA | OK | | 08/13/2020 | | 721 | | (46) | | | (46) | | 675 | 675 | | | |
| 100049932 | HILLSIDE | NJ | | 11/20/2020 | | 801 | | 70 | | | 70 | | 871 | 871 | | | |
| 100012455 | GRAND TERRACE | CA | | 04/28/2017 | | 898 | | 165 | | | 165 | | 1,063 | 1,063 | | | |
| 100131592 | AURORA | CO | | 10/06/2023 | | 643 | | 4 | | | 4 | | 647 | 647 | | | |
| 100149985 | NETCONG | NJ | | 06/07/2024 | | 608 | | (11) | | | (11) | | 597 | 597 | | | |
| 100108469 | PHILADELPHIA | PA | | 05/25/2023 | | 677 | | (7) | | | (7) | | 670 | 670 | | | |
| 100137015 | STEPHENS CITY | VA | | 11/28/2023 | | 654 | | 1 | | | 1 | | 655 | 655 | | | |
| 100141420 | LAWRENCEVILLE | GA | | 01/30/2024 | | 353 | | (13) | | | (13) | | 340 | 340 | | | |
| 100132030 | PHILADELPHIA | PA | | 10/13/2023 | | 872 | | 2 | | | 2 | | 874 | 874 | | | |
| 100053356 | ARLETA | CA | | 03/23/2021 | | 4,750 | | (55) | | | (55) | | 4,695 | 4,695 | | | |
| 100139410 | WEST HARTFORD | CT | | 12/28/2023 | | 726 | | (14) | | | (14) | | 712 | 712 | | | |
| 100099574 | CONROE | TX | | 04/06/2023 | | 553 | | (28) | | | (28) | | 525 | 525 | | | |
| 100128252 | KATY | TX | | 09/14/2023 | | 529 | | (17) | | | (17) | | 512 | 512 | | | |
| 100084839 | OCALA | FL | | 08/02/2022 | | 627 | | (10) | | | (10) | | 617 | 617 | | | |
| 100137327 | MIAMI | FL | | 12/01/2023 | | 489 | | (20) | | | (20) | | 469 | 469 | | | |
| 100060864 | WOODBRIDGE | VA | | 06/01/2021 | | 2,172 | | 9 | | | 9 | | 2,181 | 2,181 | | | |
| 100099604 | BOCA RATON | FL | | 04/06/2023 | | 650 | | (1) | | | (1) | | 649 | 649 | | | |
| 100069572 | STUART | FL | | 09/01/2021 | | 1,759 | | | | | | | 1,759 | 1,759 | | | |
| 100081268 | TRACY | CA | | 03/18/2022 | | 1,503 | | 40 | | | 40 | | 1,543 | 1,543 | | | |
| 100128454 | LITTLETON | CO | | 09/15/2023 | | 545 | | (24) | | | (24) | | 521 | 521 | | | |
| 100103692 | ANSONIA | CT | | 05/08/2023 | | 1,325 | | 37 | | | 37 | | 1,362 | 1,362 | | | |
| 100108004 | CHICAGO | IL | | 05/25/2023 | | 823 | | | | | | | 823 | 823 | | | |
| 100153275 | AVERY | CA | | 05/30/2024 | | 612 | | (7) | | | (7) | | 605 | 605 | | | |
| 100083881 | TAMPA | FL | | 07/12/2022 | | 234 | | (1) | | | (1) | | 233 | 233 | | | |
| 100156317 | DORAL | FL | | 07/25/2024 | | 414 | | (6) | | | (6) | | 408 | 408 | | | |
| 100150643 | LEHIGH ACRES | FL | | 05/06/2024 | | 611 | | (4) | | | (4) | | 607 | 607 | | | |
| 100135286 | LAVON | TX | | 11/13/2023 | | 653 | | 1 | | | 1 | | 654 | 654 | | | |
| 100078026 | MANSFIELD | TX | | 01/12/2022 | | 868 | | (12) | | | (12) | | 856 | 856 | | | |
| 100148398 | BRYAN | TX | | 04/12/2024 | | 616 | | (14) | | | (14) | | 602 | 602 | | | |
| 100142536 | MANOR | TX | | 02/08/2024 | | 777 | | (3) | | | (3) | | 774 | 774 | | | |
| 100082377 | HAINES CITY | FL | | 04/14/2022 | | 2,299 | | (87) | | | (87) | | 2,212 | 2,212 | | | |
| 100147761 | GILBERT | AZ | | 04/08/2024 | | 1,098 | | 3 | | | 3 | | 1,101 | 1,101 | | | |
| 100118689 | FORT WORTH | TX | | 07/25/2023 | | 3,942 | | (129) | | | (129) | | 3,813 | 3,813 | | | |
| 100112881 | BOCA RATON | FL | | 06/29/2023 | | 453 | | 1,031 | | | 1,031 | | 1,484 | 1,484 | | | |
| 100136190 | FRESNO | CA | | 11/20/2023 | | 2,212 | | (30) | | | (30) | | 2,182 | 2,182 | | | |
| 100116308 | FLUSHING | NY | | 07/20/2023 | | 1,259 | | 288 | | | 288 | | 1,547 | 1,547 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128031 | ANTIOCH | TN | | 09/08/2023 | | 550 | | 23 | | | 23 | | 573 | 573 | | | |
| 100148890 | HOUSTON | TX | | 04/17/2024 | | 633 | | (20) | | | (20) | | 613 | 613 | | | |
| 100135404 | TOWNSEND | TN | | 11/13/2023 | | 592 | | 3 | | | 3 | | 595 | 595 | | | |
| 100140002 | ACWORTH | GA | | 01/09/2024 | | 600 | | (17) | | | (17) | | 583 | 583 | | | |
| 100154752 | ORONOGO | MO | | 07/19/2024 | | 501 | | 9 | | | 9 | | 510 | 510 | | | |
| 100131774 | VALLEJO | CA | | 10/06/2023 | | 1,013 | | 20 | | | 20 | | 1,033 | 1,033 | | | |
| 100148012 | FULSHEAR | TX | | 04/10/2024 | | 767 | | 6 | | | 6 | | 773 | 773 | | | |
| 100115754 | CAROLINA BEACH | NC | | 07/20/2023 | | 789 | | (3) | | | (3) | | 786 | 786 | | | |
| 100152217 | ATLANTA | GA | | 05/17/2024 | | 627 | | (13) | | | (13) | | 614 | 614 | | | |
| 100140606 | BREMERTON | WA | | 01/19/2024 | | 542 | | (2) | | | (2) | | 540 | 540 | | | |
| 100149624 | RALEIGH | NC | | 04/26/2024 | | 706 | | (13) | | | (13) | | 693 | 693 | | | |
| 100143221 | MONTGOMERY | AL | | 02/16/2024 | | 759 | | (4) | | | (4) | | 755 | 755 | | | |
| 100144211 | BAKERSFIELD | CA | | 03/07/2024 | | 6,810 | | 26 | | | 26 | | 6,836 | 6,836 | | | |
| 100145786 | LAKE HAVASU CITY | AZ | | 05/08/2024 | | 1,155 | | 43 | | | 43 | | 1,198 | 1,198 | | | |
| 100088980 | TREASURE ISLAND | FL | | 11/15/2022 | | 693 | | (7) | | | (7) | | 686 | 686 | | | |
| 100081692 | SAN DIMAS | CA | | 03/21/2022 | | 1,024 | | (18) | | | (18) | | 1,006 | 1,006 | | | |
| 100165488 | SURFSIDE BEACH | TX | | 08/29/2024 | | 188 | | (5) | | | (5) | | 183 | 183 | | | |
| 100148127 | EDISON | NJ | | 04/10/2024 | | 647 | | (12) | | | (12) | | 635 | 635 | | | |
| 100087426 | AUSTIN | TX | | 10/25/2022 | | 980 | | 31 | | | 31 | | 1,011 | 1,011 | | | |
| 100080864 | PEORIA | AZ | | 03/10/2022 | | 1,377 | | (11) | | | (11) | | 1,366 | 1,366 | | | |
| 100155643 | BRADENTON | FL | | 06/18/2024 | | 340 | | (15) | | | (15) | | 325 | 325 | | | |
| 100147754 | MATTHEWS | NC | | 04/08/2024 | | 680 | | (13) | | | (13) | | 667 | 667 | | | |
| 100138875 | CONCORD | NC | | 12/21/2023 | | 1,502 | | (37) | | | (37) | | 1,465 | 1,465 | | | |
| 100162962 | BEAVERTON | OR | | 08/12/2024 | | 103 | | (3) | | | (3) | | 100 | 100 | | | |
| 100115874 | DURHAM | NC | | 07/20/2023 | | 3,011 | | 9 | | | 9 | | 3,020 | 3,020 | | | |
| 100148318 | FORT WORTH | TX | | 04/12/2024 | | 21,493 | | (745) | | | (745) | | 20,748 | 20,748 | | | |
| 100153313 | CYPRESS | TX | | 05/30/2024 | | 6,795 | | (95) | | | (95) | | 6,700 | 6,700 | | | |
| 100076111 | LITTLE ELM | TX | | 01/07/2022 | | 1,658 | | (54) | | | (54) | | 1,604 | 1,604 | | | |
| 100136961 | ALVA | FL | | 11/28/2023 | | 1,093 | | 96 | | | 96 | | 1,189 | 1,189 | | | |
| 100027780 | SAN LEANDRO | CA | | 10/26/2018 | | 910 | | 83 | | | 83 | | 993 | 993 | | | |
| 100028386 | EAGLE LAKE | FL | | 10/26/2018 | | 484 | | 46 | | | 46 | | 530 | 530 | | | |
| 100148609 | CLEBURNE | TX | | 04/12/2024 | | 696 | | (20) | | | (20) | | 676 | 676 | | | |
| 100149384 | FAYETTEVILLE | AR | | 04/24/2024 | | 884 | | 34 | | | 34 | | 918 | 918 | | | |
| 100126272 | METHUEN | MA | | 08/30/2023 | | 501 | | (12) | | | (12) | | 489 | 489 | | | |
| 100161999 | TUCSON | AZ | | 07/31/2024 | | 149 | | (11) | | | (11) | | 138 | 138 | | | |
| 100156787 | PHARR | TX | | 06/26/2024 | | 201 | | 3 | | | 3 | | 204 | 204 | | | |
| 100076494 | ST CLOUD | FL | | 12/21/2021 | | 1,391 | | (45) | | | (45) | | 1,346 | 1,346 | | | |
| 100151211 | IDAHO FALLS | ID | | 05/10/2024 | | 693 | | (3) | | | (3) | | 690 | 690 | | | |
| 100156543 | FISHERS | IN | | 06/24/2024 | | 445 | | (6) | | | (6) | | 439 | 439 | | | |
| 100151698 | SALT LAKE CITY | UT | | 05/10/2024 | | 748 | | 5 | | | 5 | | 753 | 753 | | | |
| 100151033 | MONROE | NC | | 05/08/2024 | | 885 | | 33 | | | 33 | | 918 | 918 | | | |
| 100149463 | PHOENIX | AZ | | 04/24/2024 | | 408 | | (11) | | | (11) | | 397 | 397 | | | |
| 100156559 | DENTON | TX | | 06/24/2024 | | 445 | | (6) | | | (6) | | 439 | 439 | | | |
| 100142067 | BOCA RATON | FL | | 02/29/2024 | | 590 | | (16) | | | (16) | | 574 | 574 | | | |
| 100057553 | MINNEAPOLIS | MN | | 06/30/2021 | | 1,705 | | (3) | | | (3) | | 1,702 | 1,702 | | | |
| 100133384 | WARNER ROBINS | GA | | 11/21/2023 | | 449 | | | | | | | 449 | 449 | | | |
| 100158890 | SAN ANTONIO | FL | | 07/12/2024 | | 223 | | (1) | | | (1) | | 222 | 222 | | | |
| 100151248 | STAMFORD | CT | | 05/10/2024 | | 611 | | (17) | | | (17) | | 594 | 594 | | | |
| 100132122 | HUGER | SC | | 10/13/2023 | | 1,003 | | 71 | | | 71 | | 1,074 | 1,074 | | | |
| 100126382 | ABSECON | NJ | | 08/30/2023 | | 413 | | (14) | | | (14) | | 399 | 399 | | | |
| 100101978 | ALBUQUERQUE | NM | | 04/14/2023 | | 575 | | (12) | | | (12) | | 563 | 563 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100049129 | SUISUN CITY | CA | | 11/20/2020 | | 797 | | 8 | | | 8 | | 805 | 805 | | | |
| 100140273 | KILL DEVIL HILLS | NC | | 01/18/2024 | | 598 | | (19) | | | (19) | | 579 | 579 | | | |
| 100129324 | DAWSONVILLE | GA | | 09/25/2023 | | 679 | | 1 | | | 1 | | 680 | 680 | | | |
| 100161462 | FORT PIERCE | FL | | 07/30/2024 | | 233 | | (2) | | | (2) | | 231 | 231 | | | |
| 100079688 | MIAMI | FL | | 04/08/2022 | | 983 | | (90) | | | (90) | | 893 | 893 | | | |
| 100161441 | CEDAR PARK | TX | | 07/29/2024 | | 236 | | (1) | | | (1) | | 235 | 235 | | | |
| 100148244 | NORFOLK | VA | | 04/12/2024 | | 766 | | (21) | | | (21) | | 745 | 745 | | | |
| 100031070 | FONTANA | CA | | 03/29/2019 | | 2,114 | | 372 | | | 372 | | 2,486 | 2,486 | | | |
| 100148477 | HOLLY SPRINGS | NC | | 04/12/2024 | | 623 | | (18) | | | (18) | | 605 | 605 | | | |
| 100159875 | SANFORD | FL | | 08/16/2024 | | 172 | | (11) | | | (11) | | 161 | 161 | | | |
| 100112304 | CENTRAL ISLIP | NY | | 06/29/2023 | | 1,752 | | 497 | | | 497 | | 2,249 | 2,249 | | | |
| 100140284 | LAKE ALFRED | FL | | 01/18/2024 | | 514 | | (5) | | | (5) | | 509 | 509 | | | |
| 100103066 | MIAMI GARDENS | FL | | 06/22/2023 | | 659 | | (19) | | | (19) | | 640 | 640 | | | |
| 100153203 | CHARLOTTE | NC | | 05/30/2024 | | 4,195 | | (89) | | | (89) | | 4,106 | 4,106 | | | |
| 100138874 | BIRMINGHAM | AL | | 12/21/2023 | | 6,334 | | (185) | | | (185) | | 6,149 | 6,149 | | | |
| 100000250 | JERSEY CITY | NJ | | 09/27/2016 | | 1,942 | | 115 | | | 115 | | 2,057 | 2,057 | | | |
| 100148710 | CUMMING | GA | | 04/17/2024 | | 598 | | (18) | | | (18) | | 580 | 580 | | | |
| 100148425 | WEST RICHLAND | WA | | 04/12/2024 | | 925 | | 36 | | | 36 | | 961 | 961 | | | |
| 100000189 | AURORA | CO | | 09/27/2016 | | 3,275 | | (123) | | | (123) | | 3,152 | 3,152 | | | |
| 100140264 | CLOVIS | CA | | 01/18/2024 | | 930 | | 26 | | | 26 | | 956 | 956 | | | |
| 100117497 | SANFORD | FL | | 07/20/2023 | | 666 | | 25 | | | 25 | | 691 | 691 | | | |
| 100149611 | LEANDER | TX | | 04/26/2024 | | 2,278 | | (19) | | | (19) | | 2,259 | 2,259 | | | |
| 100159209 | LEEHIGH | FL | | 07/15/2024 | | 201 | | (3) | | | (3) | | 198 | 198 | | | |
| 100140214 | HAINES CITY | FL | | 01/11/2024 | | 377 | | (13) | | | (13) | | 364 | 364 | | | |
| 100136438 | MARICOPA | AZ | | 11/20/2023 | | 707 | | 25 | | | 25 | | 732 | 732 | | | |
| 100150516 | NAVARRE | FL | | 05/03/2024 | | 687 | | (16) | | | (16) | | 671 | 671 | | | |
| 100146959 | ANNA | TX | | 03/26/2024 | | 767 | | 10 | | | 10 | | 777 | 777 | | | |
| 100163026 | RAEFORD | NC | | 08/13/2024 | | 205 | | (4) | | | (4) | | 201 | 201 | | | |
| 100151123 | PISCATAWAY | NJ | | 05/08/2024 | | 703 | | (13) | | | (13) | | 690 | 690 | | | |
| 100071554 | SEGUIN | TX | | 10/14/2021 | | 1,459 | | (45) | | | (45) | | 1,414 | 1,414 | | | |
| 100119152 | PINEDALE | AZ | | 07/31/2023 | | 720 | | 13 | | | 13 | | 733 | 733 | | | |
| 100111491 | JAMAICA | NY | | 06/29/2023 | | 1,015 | | 726 | | | 726 | | 1,741 | 1,741 | | | |
| 100127546 | FRESNO | CA | | 09/08/2023 | | 1,032 | | 41 | | | 41 | | 1,073 | 1,073 | | | |
| 100115739 | SCHWENKSVILLE | PA | | 07/20/2023 | | 792 | | (2) | | | (2) | | 790 | 790 | | | |
| 100089406 | ABILENE | TX | | 11/17/2022 | | 511 | | (6) | | | (6) | | 505 | 505 | | | |
| 100161348 | HOUSTON | TX | | 07/25/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100063459 | LEHI | UT | | 07/01/2021 | | 1,610 | | (16) | | | (16) | | 1,594 | 1,594 | | | |
| 100138708 | LOS ANGELES (VAN NUYS AREA) | CA | | 02/02/2024 | | 658 | | (19) | | | (19) | | 639 | 639 | | | |
| 100141512 | BAKERSFIELD | CA | | 01/30/2024 | | 627 | | (31) | | | (31) | | 596 | 596 | | | |
| 100146668 | LOS ANGELES | CA | | 03/20/2024 | | 929 | | (9) | | | (9) | | 920 | 920 | | | |
| 100129832 | ORLANDO | FL | | 09/27/2023 | | 521 | | (11) | | | (11) | | 510 | 510 | | | |
| 100043912 | PEMBROKE PINES | FL | | 08/19/2020 | | 2,301 | | (154) | | | (154) | | 2,147 | 2,147 | | | |
| 100161342 | HOUSTON | TX | | 07/25/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100129755 | DAVENPORT | FL | | 09/27/2023 | | 140 | | (5) | | | (5) | | 135 | 135 | | | |
| 100127616 | RALEIGH | NC | | 09/08/2023 | | 2,612 | | (2) | | | (2) | | 2,610 | 2,610 | | | |
| 100136480 | FORT WORTH | TX | | 11/20/2023 | | 833 | | 58 | | | 58 | | 891 | 891 | | | |
| 100138287 | CHARLOTTE | NC | | 12/18/2023 | | 539 | | 8 | | | 8 | | 547 | 547 | | | |
| 100137555 | ORLANDO | FL | | 12/08/2023 | | 675 | | 10 | | | 10 | | 685 | 685 | | | |
| 100103531 | WEST PALM BEACH | FL | | 05/08/2023 | | 386 | | 1 | | | 1 | | 387 | 387 | | | |
| 100086199 | CYPRESS | TX | | 10/07/2022 | | 830 | | (42) | | | (42) | | 788 | 788 | | | |
| 100149552 | KATY | TX | | 04/26/2024 | | 1,312 | | (3) | | | (3) | | 1,309 | 1,309 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136432 | MONROE | NC | | 11/20/2023 | | 920 | | 93 | | | 93 | | 1,013 | 1,013 | | | |
| 100140559 | KANNAPOLIS | NC | | 01/19/2024 | | 584 | | (13) | | | (13) | | 571 | 571 | | | |
| 100024735 | DEER PARK | NY | | 09/20/2018 | | 925 | | 91 | | | 91 | | 1,016 | 1,016 | | | |
| 100147793 | PLYMOUTH | MN | | 04/08/2024 | | 629 | | (17) | | | (17) | | 612 | 612 | | | |
| 100150685 | LITTLE ELM | TX | | 05/06/2024 | | 610 | | (16) | | | (16) | | 594 | 594 | | | |
| 100135081 | CEDAR CITY | UT | | 11/01/2023 | | 641 | | 3 | | | 3 | | 644 | 644 | | | |
| 100117218 | WINDERMERE | FL | | 07/20/2023 | | 790 | | 33 | | | 33 | | 823 | 823 | | | |
| 100146954 | TOOELE | UT | | 03/26/2024 | | 629 | | (17) | | | (17) | | 612 | 612 | | | |
| 100053666 | STONINGTON | CT | | 03/23/2021 | | 1,121 | | (70) | | | (70) | | 1,051 | 1,051 | | | |
| 100120034 | RICHMOND | VA | | 08/11/2023 | | 650 | | (17) | | | (17) | | 633 | 633 | | | |
| 100151645 | FORT WORTH | TX | | 05/10/2024 | | 691 | | (3) | | | (3) | | 688 | 688 | | | |
| 100128104 | ANTIOCH | TN | | 09/08/2023 | | 848 | | 26 | | | 26 | | 874 | 874 | | | |
| 100134969 | SACRAMENTO | CA | | 10/30/2023 | | 521 | | (15) | | | (15) | | 506 | 506 | | | |
| 100129632 | LAVON | TX | | 09/29/2023 | | 656 | | (11) | | | (11) | | 645 | 645 | | | |
| 100086914 | KISSIMMEE | FL | | 10/24/2022 | | 978 | | (32) | | | (32) | | 946 | 946 | | | |
| 100150817 | MESA | AZ | | 05/08/2024 | | 690 | | (3) | | | (3) | | 687 | 687 | | | |
| 100156868 | WOODRIDGE | NY | | 06/27/2024 | | 569 | | (14) | | | (14) | | 555 | 555 | | | |
| 100141734 | WOODSTOCK | GA | | 01/30/2024 | | 472 | | (23) | | | (23) | | 449 | 449 | | | |
| 100101659 | RICHARDSON | TX | | 04/26/2023 | | 821 | | (3) | | | (3) | | 818 | 818 | | | |
| 100132321 | HIRAM | GA | | 11/03/2023 | | 976 | | 111 | | | 111 | | 1,087 | 1,087 | | | |
| 100026670 | STERLING HEIGHTS | MI | | 09/26/2018 | | 1,888 | | 200 | | | 200 | | 2,088 | 2,088 | | | |
| 100129726 | GARNER | NC | | 09/29/2023 | | 640 | | (13) | | | (13) | | 627 | 627 | | | |
| 100087815 | COLORADO SPRINGS | CO | | 11/17/2022 | | 672 | | (14) | | | (14) | | 658 | 658 | | | |
| 100143894 | ANNAPOLIS | MD | | 03/06/2024 | | 519 | | (28) | | | (28) | | 491 | 491 | | | |
| 100025721 | FAIRFIELD | CT | | 09/20/2018 | | 764 | | 237 | | | 237 | | 1,001 | 1,001 | | | |
| 100141424 | LAS VEGAS | NV | | 01/30/2024 | | 563 | | (5) | | | (5) | | 558 | 558 | | | |
| 100112027 | FORT MILL | SC | | 06/29/2023 | | 538 | | 34 | | | 34 | | 572 | 572 | | | |
| 100070475 | CHISAGO CITY | MN | | 09/23/2021 | | 1,739 | | (41) | | | (41) | | 1,698 | 1,698 | | | |
| 100139140 | KISSIMMEE | FL | | 12/28/2023 | | 615 | | 5 | | | 5 | | 620 | 620 | | | |
| 100065181 | MCKINNEY | TX | | 07/14/2021 | | 1,516 | | (33) | | | (33) | | 1,483 | 1,483 | | | |
| 100131615 | WESTFIELD | IN | | 10/06/2023 | | 649 | | 16 | | | 16 | | 665 | 665 | | | |
| 100136360 | TAYLOR | TX | | 11/20/2023 | | 723 | | 36 | | | 36 | | 759 | 759 | | | |
| 100158499 | DETROIT | MI | | 07/10/2024 | | 339 | | (18) | | | (18) | | 321 | 321 | | | |
| 100159344 | MYRTLE BEACH | SC | | 07/15/2024 | | 271 | | 3 | | | 3 | | 274 | 274 | | | |
| 100149881 | HOLIDAY | FL | | 04/29/2024 | | 373 | | (19) | | | (19) | | 354 | 354 | | | |
| 100164531 | CHARLOTTE | NC | | 08/21/2024 | | 1,702 | | (34) | | | (34) | | 1,668 | 1,668 | | | |
| 100151055 | FAYETTEVILLE | AR | | 05/08/2024 | | 876 | | 38 | | | 38 | | 914 | 914 | | | |
| 100147469 | ORLANDO | FL | | 04/03/2024 | | 815 | | (39) | | | (39) | | 776 | 776 | | | |
| 100115864 | AUBREY | TX | | 07/20/2023 | | 915 | | (1) | | | (1) | | 914 | 914 | | | |
| 100134975 | WEATHERFORD | TX | | 10/30/2023 | | 432 | | 3 | | | 3 | | 435 | 435 | | | |
| 100114557 | WALLINGFORD | CT | | 06/29/2023 | | 459 | | (26) | | | (26) | | 433 | 433 | | | |
| 100087204 | MANHATTAN BEACH | CA | | 10/25/2022 | | 1,037 | | 50 | | | 50 | | 1,087 | 1,087 | | | |
| 100140632 | OCEAN CITY | MD | | 01/19/2024 | | 571 | | (3) | | | (3) | | 568 | 568 | | | |
| 100062251 | PORT MONMOUTH | NJ | | 07/01/2021 | | 526 | | 16 | | | 16 | | 542 | 542 | | | |
| 100119221 | BRASELTON | GA | | 07/31/2023 | | 994 | | 54 | | | 54 | | 1,048 | 1,048 | | | |
| 100119195 | HAMILTON | NJ | | 07/31/2023 | | 708 | | (3) | | | (3) | | 705 | 705 | | | |
| 100149016 | BOURG | LA | | 04/19/2024 | | 449 | | (5) | | | (5) | | 444 | 444 | | | |
| 100142551 | BURNSVILLE | MN | | 02/08/2024 | | 1,260 | | (22) | | | (22) | | 1,238 | 1,238 | | | |
| 100090856 | VENTURA | CA | | 01/06/2023 | | 1,396 | | (28) | | | (28) | | 1,368 | 1,368 | | | |
| 100115999 | TEMPE | AZ | | 07/20/2023 | | 654 | | (17) | | | (17) | | 637 | 637 | | | |
| 100159312 | BUFFALO GROVE | IL | | 07/15/2024 | | 434 | | (14) | | | (14) | | 420 | 420 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156056 | VERO BEACH | FL | | 06/18/2024 | | 950 | | (48) | | | (48) | | 902 | 902 | | | |
| 100149485 | AVON LAKE | OH | | 04/24/2024 | | 649 | | (17) | | | (17) | | 632 | 632 | | | |
| 100149418 | LANCASTER | PA | | 04/24/2024 | | 3,777 | | (113) | | | (113) | | 3,664 | 3,664 | | | |
| 100161457 | MARIETTA | GA | | 07/30/2024 | | 200 | | (5) | | | (5) | | 195 | 195 | | | |
| 100117466 | PHOENIX | AZ | | 07/20/2023 | | 849 | | 18 | | | 18 | | 867 | 867 | | | |
| 100147713 | BRADENTON | FL | | 04/05/2024 | | 613 | | (29) | | | (29) | | 584 | 584 | | | |
| 100135134 | PLACITAS | NM | | 11/03/2023 | | 586 | | (10) | | | (10) | | 576 | 576 | | | |
| 100055404 | AMERICAN CANYON | CA | | 03/23/2021 | | 1,546 | | (50) | | | (50) | | 1,496 | 1,496 | | | |
| 100116475 | MIAMI | FL | | 07/20/2023 | | 1,248 | | 271 | | | 271 | | 1,519 | 1,519 | | | |
| 100135623 | BAYVILLE | NJ | | 11/09/2023 | | 486 | | (15) | | | (15) | | 471 | 471 | | | |
| 100119547 | DAWSONVILLE | GA | | 07/28/2023 | | 761 | | 22 | | | 22 | | 783 | 783 | | | |
| 100158109 | GROVE CITY | OH | | 07/09/2024 | | 210 | | (4) | | | (4) | | 206 | 206 | | | |
| 100151297 | CORALVILLE | IA | | 05/10/2024 | | 1,224 | | (15) | | | (15) | | 1,209 | 1,209 | | | |
| 100155953 | SAINT LOUIS | MO | | 06/17/2024 | | 569 | | 12 | | | 12 | | 581 | 581 | | | |
| 100155161 | DETROIT | MI | | 07/19/2024 | | 364 | | (18) | | | (18) | | 346 | 346 | | | |
| 100129781 | WATAUGA | TX | | 09/27/2023 | | 447 | | (15) | | | (15) | | 432 | 432 | | | |
| 100149925 | PANAMA CITY BEACH | FL | | 06/07/2024 | | 7,896 | | (247) | | | (247) | | 7,649 | 7,649 | | | |
| 100159309 | CONYERS | GA | | 07/15/2024 | | 201 | | (5) | | | (5) | | 196 | 196 | | | |
| 100149364 | SAN ANTONIO | TX | | 04/24/2024 | | 1,357 | | 109 | | | 109 | | 1,466 | 1,466 | | | |
| 100152489 | SPRING | TX | | 05/16/2024 | | 371 | | (22) | | | (22) | | 349 | 349 | | | |
| 100140341 | RIO RANCHO | NM | | 01/18/2024 | | 897 | | 36 | | | 36 | | 933 | 933 | | | |
| 100109770 | RANCHO MISSION VIEJO | CA | | 08/04/2023 | | 1,620 | | (35) | | | (35) | | 1,585 | 1,585 | | | |
| 100157645 | DALLAS | TX | | 06/28/2024 | | 259 | | (25) | | | (25) | | 234 | 234 | | | |
| 100136019 | ROWLETT | TX | | 11/16/2023 | | 908 | | 10 | | | 10 | | 918 | 918 | | | |
| 100150544 | SEVERN | MD | | 05/03/2024 | | 613 | | (18) | | | (18) | | 595 | 595 | | | |
| 100103863 | PATERSON | NJ | | 05/10/2023 | | 652 | | (25) | | | (25) | | 627 | 627 | | | |
| 100086918 | BOERNE | TX | | 10/24/2022 | | 586 | | (36) | | | (36) | | 550 | 550 | | | |
| 100142071 | CYPRESS | TX | | 02/29/2024 | | 617 | | (9) | | | (9) | | 608 | 608 | | | |
| 100075723 | WOODBRIDGE | VA | | 12/01/2021 | | 1,608 | | (14) | | | (14) | | 1,594 | 1,594 | | | |
| 100141524 | SEVERANCE | CO | | 01/30/2024 | | 657 | | 13 | | | 13 | | 670 | 670 | | | |
| 100117657 | NASHVILLE | TN | | 07/20/2023 | | 609 | | | | | | | 609 | 609 | | | |
| 100150566 | SOMERSET | NJ | | 05/03/2024 | | 1,475 | | (25) | | | (25) | | 1,450 | 1,450 | | | |
| 100138654 | MADISON | TN | | 02/02/2024 | | 1,001 | | (51) | | | (51) | | 950 | 950 | | | |
| 100120389 | ANTIOCH | TN | | 08/18/2023 | | 555 | | (2) | | | (2) | | 553 | 553 | | | |
| 100132012 | LUTZ | FL | | 10/13/2023 | | 671 | | (6) | | | (6) | | 665 | 665 | | | |
| 4010065637 | Baltimore | MD | | 01/30/2024 | | 700 | | (54) | | | (54) | | 646 | 646 | | | |
| 100156589 | HAMPTON | GA | | 06/24/2024 | | 2,497 | | 87 | | | 87 | | 2,584 | 2,584 | | | |
| 100147856 | FORT WORTH | TX | | 04/08/2024 | | 2,369 | | 75 | | | 75 | | 2,444 | 2,444 | | | |
| 100147445 | ALPHA | NJ | | 04/03/2024 | | 513 | | (23) | | | (23) | | 490 | 490 | | | |
| 100071655 | NORTH KINGSTOWN | RI | | 10/14/2021 | | 1,267 | | (47) | | | (47) | | 1,220 | 1,220 | | | |
| 100114854 | FALLON | NV | | 07/10/2023 | | 929 | | 40 | | | 40 | | 969 | 969 | | | |
| 100120749 | DAVENPORT | FL | | 08/25/2023 | | 974 | | 10 | | | 10 | | 984 | 984 | | | |
| 100131714 | BELLINGHAM | MA | | 10/06/2023 | | 873 | | 50 | | | 50 | | 923 | 923 | | | |
| 100060082 | HEMET | CA | | 06/25/2021 | | 1,434 | | (52) | | | (52) | | 1,382 | 1,382 | | | |
| 100089952 | AUBURNDALE | FL | | 01/26/2023 | | 379 | | (19) | | | (19) | | 360 | 360 | | | |
| 100029768 | BUCKLEY | WA | | 10/26/2018 | | 955 | | 94 | | | 94 | | 1,049 | 1,049 | | | |
| 100080459 | NAPLES | FL | | 03/10/2022 | | 3,758 | | (122) | | | (122) | | 3,636 | 3,636 | | | |
| 100136984 | SMYRNA | GA | | 11/28/2023 | | 599 | | (7) | | | (7) | | 592 | 592 | | | |
| 100084856 | SNELLVILLE | GA | | 08/02/2022 | | 628 | | (19) | | | (19) | | 609 | 609 | | | |
| 100164537 | MABLETON | GA | | 08/21/2024 | | 25,514 | | (251) | | | (251) | | 25,263 | 25,263 | | | |
| 100087726 | MIDVALE | UT | | 10/07/2022 | | 1,846 | | 48 | | | 48 | | 1,894 | 1,894 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150522 | LOGANVILLE | GA | | 05/03/2024 | | 805 | | 23 | | | 23 | | 828 | 828 | | | |
| 100136029 | HAGERSTOWN | MD | | 11/16/2023 | | 504 | | (17) | | | (17) | | 487 | 487 | | | |
| 100099762 | SPRINGFIELD | MA | | 02/28/2023 | | 877 | | 5 | | | 5 | | 882 | 882 | | | |
| 100080797 | YUCCA VALLEY | CA | | 03/15/2022 | | 1,118 | | (23) | | | (23) | | 1,095 | 1,095 | | | |
| 100158911 | CUBA | MO | | 07/12/2024 | | 222 | | (4) | | | (4) | | 218 | 218 | | | |
| 100144341 | DALE | TX | | 03/07/2024 | | 1,305 | | (37) | | | (37) | | 1,268 | 1,268 | | | |
| 100142923 | OAKDALE | CA | | 02/09/2024 | | 773 | | (23) | | | (23) | | 750 | 750 | | | |
| 100132641 | LYNNWOOD | WA | | 11/03/2023 | | 541 | | (10) | | | (10) | | 531 | 531 | | | |
| 100119507 | WEEKI WACHEE | FL | | 07/28/2023 | | 603 | | (8) | | | (8) | | 595 | 595 | | | |
| 100140786 | PROVIDENCE | RI | | 01/22/2024 | | 440 | | (27) | | | (27) | | 413 | 413 | | | |
| 100140084 | FORT MYERS | FL | | 01/09/2024 | | 600 | | (16) | | | (16) | | 584 | 584 | | | |
| 100120511 | FORT WORTH | TX | | 08/18/2023 | | 725 | | 6 | | | 6 | | 731 | 731 | | | |
| 100133802 | TAMPA | FL | | 10/20/2023 | | 26 | | (1) | | | (1) | | 25 | 25 | | | |
| 100079116 | COEUR D ALENE | ID | | 02/24/2022 | | 1,294 | | (19) | | | (19) | | 1,275 | 1,275 | | | |
| 100154976 | VICTORVILLE | CA | | 07/19/2024 | | 331 | | (21) | | | (21) | | 310 | 310 | | | |
| 100136854 | ARDMORE | PA | | 11/27/2023 | | 630 | | (2) | | | (2) | | 628 | 628 | | | |
| 100071528 | LAKEWOOD | NJ | | 10/14/2021 | | 1,484 | | (39) | | | (39) | | 1,445 | 1,445 | | | |
| 100025827 | DORAL | FL | | 09/20/2018 | | 2,187 | | 189 | | | 189 | | 2,376 | 2,376 | | | |
| 100152675 | BROWNSBURG | IN | | 05/17/2024 | | 608 | | (6) | | | (6) | | 602 | 602 | | | |
| 100136331 | WESTAMPTON | NJ | | 11/20/2023 | | 603 | | | | | | | 603 | 603 | | | |
| 100137685 | PORTLAND | ME | | 12/08/2023 | | 62,780 | | (1,404) | | | (1,404) | | 61,376 | 61,376 | | | |
| 100048148 | UNION | KY | | 11/20/2020 | | 1,845 | | (176) | | | (176) | | 1,669 | 1,669 | | | |
| 100136385 | TYLER | TX | | 11/20/2023 | | 634 | | 4 | | | 4 | | 638 | 638 | | | |
| 100108363 | CENTRALIA | WA | | 05/25/2023 | | 555 | | (16) | | | (16) | | 539 | 539 | | | |
| 100079118 | MESA | AZ | | 02/24/2022 | | 1,376 | | (19) | | | (19) | | 1,357 | 1,357 | | | |
| 100150477 | BAKERSFIELD | CA | | 05/03/2024 | | 745 | | 6 | | | 6 | | 751 | 751 | | | |
| 100129813 | CHICAGO | IL | | 09/27/2023 | | 446 | | (2) | | | (2) | | 444 | 444 | | | |
| 100119397 | DOWNINGTOWN | PA | | 07/31/2023 | | 732 | | (3) | | | (3) | | 729 | 729 | | | |
| 100134569 | SAINT LOUIS | MO | | 10/30/2023 | | 7,815 | | (261) | | | (261) | | 7,554 | 7,554 | | | |
| 100111364 | BROOKFIELD | WI | | 06/29/2023 | | 1,188 | | (57) | | | (57) | | 1,131 | 1,131 | | | |
| 100141351 | AUBREY | TX | | 01/30/2024 | | 562 | | (8) | | | (8) | | 554 | 554 | | | |
| 100146985 | ORMOND BEACH | FL | | 03/26/2024 | | 693 | | (2) | | | (2) | | 691 | 691 | | | |
| 100045958 | HOLLYWOOD | FL | | 11/25/2020 | | 910 | | 86 | | | 86 | | 996 | 996 | | | |
| 100127232 | CLIFTON | NJ | | 08/30/2023 | | 1,849 | | 406 | | | 406 | | 2,255 | 2,255 | | | |
| 100164561 | DALLAS | TX | | 08/21/2024 | | 181 | | (4) | | | (4) | | 177 | 177 | | | |
| 100091665 | SARASOTA | FL | | 01/27/2023 | | 595 | | (11) | | | (11) | | 584 | 584 | | | |
| 100053627 | BLOOMFIELD | NJ | | 03/23/2021 | | 1,278 | | 146 | | | 146 | | 1,424 | 1,424 | | | |
| 100100789 | GAITHERSBURG | MD | | 04/28/2023 | | 1,101 | | 68 | | | 68 | | 1,169 | 1,169 | | | |
| 100155946 | YUMA | AZ | | 06/17/2024 | | 209 | | (5) | | | (5) | | 204 | 204 | | | |
| 100150572 | HENDERSON | NV | | 05/03/2024 | | 772 | | 10 | | | 10 | | 782 | 782 | | | |
| 100100684 | PAHRUMP | NV | | 04/28/2023 | | 1,017 | | 54 | | | 54 | | 1,071 | 1,071 | | | |
| 100120747 | PRINCETON | TX | | 08/25/2023 | | 659 | | (5) | | | (5) | | 654 | 654 | | | |
| 100153460 | HACKETTSTOWN | NJ | | 05/30/2024 | | 560 | | (15) | | | (15) | | 545 | 545 | | | |
| 100151366 | HUTTO | TX | | 05/10/2024 | | 449 | | (8) | | | (8) | | 441 | 441 | | | |
| 100134657 | HANFORD | CA | | 10/30/2023 | | 494 | | (20) | | | (20) | | 474 | 474 | | | |
| 100115745 | OLDSMAR | FL | | 07/20/2023 | | 901 | | 14 | | | 14 | | 915 | 915 | | | |
| 100115582 | GAFFNEY | SC | | 07/19/2023 | | 390 | | (13) | | | (13) | | 377 | 377 | | | |
| 100101520 | MONROE TOWNSHIP | NJ | | 04/26/2023 | | 1,032 | | 43 | | | 43 | | 1,075 | 1,075 | | | |
| 100146913 | ELLIJAY | GA | | 03/26/2024 | | 412 | | (10) | | | (10) | | 402 | 402 | | | |
| 100160841 | LUMBERTON | NC | | 07/24/2024 | | 211 | | (4) | | | (4) | | 207 | 207 | | | |
| 100102528 | WARRENTON | VA | | 06/07/2023 | | 696 | | (4) | | | (4) | | 692 | 692 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100107899 | CONROE | TX | | 06/29/2023 | | 1,745 | | (119) | | | (119) | | 1,626 | 1,626 | | | |
| 100135347 | POTTSTOWN | PA | | 11/13/2023 | | 869 | | | | | | | 869 | 869 | | | |
| 100110605 | KNOXVILLE | TN | | 06/30/2023 | | 2,100 | | (3) | | | (3) | | 2,097 | 2,097 | | | |
| 100148301 | HENDERSON | NV | | 04/12/2024 | | 674 | | (15) | | | (15) | | 659 | 659 | | | |
| 100110555 | TUCSON | AZ | | 06/30/2023 | | 717 | | (8) | | | (8) | | 709 | 709 | | | |
| 100161161 | SACRAMENTO | CA | | 07/24/2024 | | 211 | | (4) | | | (4) | | 207 | 207 | | | |
| 100149542 | CYPRESS | TX | | 04/26/2024 | | 627 | | (14) | | | (14) | | 613 | 613 | | | |
| 100130411 | TACOMA | WA | | 09/28/2023 | | 519 | | (27) | | | (27) | | 492 | 492 | | | |
| 100150531 | POOLER | GA | | 05/03/2024 | | 675 | | (12) | | | (12) | | 663 | 663 | | | |
| 100138793 | COLUMBUS | OH | | 12/21/2023 | | 1,680 | | (35) | | | (35) | | 1,645 | 1,645 | | | |
| 100149522 | TULARE | CA | | 04/26/2024 | | 413 | | (3) | | | (3) | | 410 | 410 | | | |
| 100134900 | BROOKSVILLE | FL | | 10/30/2023 | | 542 | | (9) | | | (9) | | 533 | 533 | | | |
| 100011733 | SOMERVILLE | MA | | 03/08/2017 | | 1,179 | | 261 | | | 261 | | 1,440 | 1,440 | | | |
| 100103838 | BALTIMORE | MD | | 05/10/2023 | | 356 | | (10) | | | (10) | | 346 | 346 | | | |
| 100115018 | NEW BRAUNFELS | TX | | 07/14/2023 | | 721 | | 4 | | | 4 | | 725 | 725 | | | |
| 100141986 | HAMDEN | CT | | 02/29/2024 | | 529 | | (19) | | | (19) | | 510 | 510 | | | |
| 100165539 | HUMBLE | TX | | 08/29/2024 | | 243 | | (1) | | | (1) | | 242 | 242 | | | |
| 100135307 | BEAVERTON | OR | | 11/13/2023 | | 628 | | (2) | | | (2) | | 626 | 626 | | | |
| 100156211 | FULSHEAR | TX | | 06/20/2024 | | 423 | | (1) | | | (1) | | 422 | 422 | | | |
| 100076088 | HIALEAH | FL | | 01/07/2022 | | 1,353 | | (18) | | | (18) | | 1,335 | 1,335 | | | |
| 100144263 | PHILADELPHIA | PA | | 03/08/2024 | | 461 | | | | | | | 461 | 461 | | | |
| 100054739 | STATEN ISLAND | NY | | 03/23/2021 | | 4,020 | | (184) | | | (184) | | 3,836 | 3,836 | | | |
| 100154583 | CHICAGO | IL | | 06/14/2024 | | 302 | | (2) | | | (2) | | 300 | 300 | | | |
| 100108154 | ATLANTA | GA | | 05/24/2023 | | 610 | | (13) | | | (13) | | 597 | 597 | | | |
| 100140093 | LEVITTOWN | PA | | 01/09/2024 | | 624 | | (15) | | | (15) | | 609 | 609 | | | |
| 100071725 | ATLANTA | GA | | 10/14/2021 | | 1,488 | | (34) | | | (34) | | 1,454 | 1,454 | | | |
| 100137089 | WOLFFORTH | TX | | 11/28/2023 | | 763 | | 42 | | | 42 | | 805 | 805 | | | |
| 100144433 | LAKELAND | FL | | 03/07/2024 | | 766 | | 1 | | | 1 | | 767 | 767 | | | |
| 100158933 | MOUTH OF WILSON | VA | | 07/12/2024 | | 602 | | (18) | | | (18) | | 584 | 584 | | | |
| 100130242 | MARIETTA | GA | | 09/28/2023 | | 524 | | (49) | | | (49) | | 475 | 475 | | | |
| 100107799 | PALM BAY | FL | | 05/19/2023 | | 999 | | 35 | | | 35 | | 1,034 | 1,034 | | | |
| 100155332 | LORAIN | OH | | 07/19/2024 | | 132 | | (6) | | | (6) | | 126 | 126 | | | |
| 100137710 | YAKIMA | WA | | 12/08/2023 | | 597 | | 2 | | | 2 | | 599 | 599 | | | |
| 100109253 | PHOENIX | AZ | | 07/21/2023 | | 631 | | (8) | | | (8) | | 623 | 623 | | | |
| 100160070 | GROVELAND | FL | | 07/17/2024 | | 579 | | 36 | | | 36 | | 615 | 615 | | | |
| 100135838 | NEWNAN | GA | | 11/10/2023 | | 499 | | 15 | | | 15 | | 514 | 514 | | | |
| 100131816 | APPLE VALLEY | CA | | 10/06/2023 | | 1,085 | | (38) | | | (38) | | 1,047 | 1,047 | | | |
| 100151522 | NORRIDGE | IL | | 05/10/2024 | | 612 | | (13) | | | (13) | | 599 | 599 | | | |
| 100152017 | NORTH CHARLESTON | SC | | 06/14/2024 | | 409 | | (13) | | | (13) | | 396 | 396 | | | |
| 100132313 | PORT ORCHARD | WA | | 10/13/2023 | | 888 | | 26 | | | 26 | | 914 | 914 | | | |
| 100079203 | SEBASTIAN | FL | | 02/24/2022 | | 1,183 | | (25) | | | (25) | | 1,158 | 1,158 | | | |
| 100143215 | FORT WORTH | TX | | 02/16/2024 | | 2,439 | | (6) | | | (6) | | 2,433 | 2,433 | | | |
| 100132287 | TUJUNGA | CA | | 10/13/2023 | | 795 | | 9 | | | 9 | | 804 | 804 | | | |
| 100154639 | REGO PARK | NY | | 07/19/2024 | | 440 | | (16) | | | (16) | | 424 | 424 | | | |
| 100026954 | SAN DIEGO | CA | | 09/26/2018 | | 1,243 | | 154 | | | 154 | | 1,397 | 1,397 | | | |
| 100128850 | CASPER | WY | | 09/21/2023 | | 593 | | (8) | | | (8) | | 585 | 585 | | | |
| 100100092 | SWANNANOA | NC | | 03/28/2023 | | 552 | | (14) | | | (14) | | 538 | 538 | | | |
| 100137527 | LEBANON | NH | | 12/08/2023 | | 573 | | (6) | | | (6) | | 567 | 567 | | | |
| 100160204 | OCALA | FL | | 07/18/2024 | | 2,478 | | (71) | | | (71) | | 2,407 | 2,407 | | | |
| 100065597 | SEGUIN | TX | | 07/28/2021 | | 1,450 | | (36) | | | (36) | | 1,414 | 1,414 | | | |
| 100103608 | REISTERSTOWN | MD | | 05/08/2023 | | 594 | | (8) | | | (8) | | 586 | 586 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150696 | CHARLOTTE | NC | | 05/06/2024 | | 1,168 | | (23) | | | (23) | | 1,145 | 1,145 | | | |
| 100065626 | GRAND JUNCTION | CO | | 07/28/2021 | | 1,360 | | (44) | | | (44) | | 1,316 | 1,316 | | | |
| 100153934 | LANCASTER | CA | | 06/05/2024 | | 371 | | (8) | | | (8) | | 363 | 363 | | | |
| 100031383 | KISSIMMEE | FL | | 03/29/2019 | | 961 | | 120 | | | 120 | | 1,081 | 1,081 | | | |
| 100060079 | CHANDLER | AZ | | 06/25/2021 | | 1,518 | | (26) | | | (26) | | 1,492 | 1,492 | | | |
| 100115779 | CAPTAIN COOK | HI | | 07/20/2023 | | 650 | | | | | | | 650 | 650 | | | |
| 100134894 | MEDINA | TN | | 10/30/2023 | | 12,065 | | (96) | | | (96) | | 11,969 | 11,969 | | | |
| 100140102 | OAKLAND | TN | | 01/09/2024 | | 780 | | 5 | | | 5 | | 785 | 785 | | | |
| 100161339 | CHARLOTTE | NC | | 07/25/2024 | | 205 | | (4) | | | (4) | | 201 | 201 | | | |
| 100114975 | KISSIMMEE | FL | | 07/14/2023 | | 671 | | (10) | | | (10) | | 661 | 661 | | | |
| 100144389 | SAN TAN VALLEY | AZ | | 03/07/2024 | | 6,898 | | (177) | | | (177) | | 6,721 | 6,721 | | | |
| 100131654 | HOT SPRINGS | AR | | 10/06/2023 | | 593 | | (7) | | | (7) | | 586 | 586 | | | |
| 100116180 | SPRING VALLEY | CA | | 07/20/2023 | | 930 | | 82 | | | 82 | | 1,012 | 1,012 | | | |
| 100031171 | MIAMI | FL | | 03/29/2019 | | 963 | | 112 | | | 112 | | 1,075 | 1,075 | | | |
| 100165556 | ST GEORGE | UT | | 08/29/2024 | | 226 | | (4) | | | (4) | | 222 | 222 | | | |
| 100148347 | DENTON | TX | | 04/12/2024 | | 838 | | 12 | | | 12 | | 850 | 850 | | | |
| 100066975 | SAUGUS | MA | | 08/02/2021 | | 2,693 | | 55 | | | 55 | | 2,748 | 2,748 | | | |
| 100030709 | SPRINGFIELD | VA | | 04/09/2019 | | 838 | | 174 | | | 174 | | 1,012 | 1,012 | | | |
| 100150710 | PORT SAINT LUCIE | FL | | 05/06/2024 | | 626 | | (16) | | | (16) | | 610 | 610 | | | |
| 100049492 | OAKLAND | CA | | 11/20/2020 | | 1,447 | | (100) | | | (100) | | 1,347 | 1,347 | | | |
| 100138904 | KNIGHTDALE | NC | | 12/21/2023 | | 537 | | (13) | | | (13) | | 524 | 524 | | | |
| 100150051 | GLENDALE | AZ | | 06/14/2024 | | 402 | | (7) | | | (7) | | 395 | 395 | | | |
| 100136037 | SAN PABLO | CA | | 11/16/2023 | | 597 | | (3) | | | (3) | | 594 | 594 | | | |
| 100029784 | AROMAS | CA | | 10/26/2018 | | 1,930 | | 331 | | | 331 | | 2,261 | 2,261 | | | |
| 100152336 | OOLTEWAH | TN | | 05/17/2024 | | 621 | | (12) | | | (12) | | 609 | 609 | | | |
| 100159226 | GARNER | NC | | 07/15/2024 | | 456 | | (9) | | | (9) | | 447 | 447 | | | |
| 100109639 | LAUREL | MD | | 06/14/2023 | | 1,836 | | (12) | | | (12) | | 1,824 | 1,824 | | | |
| 100138862 | ANNA | TX | | 12/21/2023 | | 584 | | (9) | | | (9) | | 575 | 575 | | | |
| 100151261 | ARLINGTON | VA | | 05/10/2024 | | 686 | | (4) | | | (4) | | 682 | 682 | | | |
| 100153184 | DAWSONVILLE | GA | | 05/30/2024 | | 601 | | (12) | | | (12) | | 589 | 589 | | | |
| 100140565 | CHARLOTTE | NC | | 01/19/2024 | | 510 | | (11) | | | (11) | | 499 | 499 | | | |
| 100140526 | DAWSONVILLE | GA | | 01/19/2024 | | 575 | | (6) | | | (6) | | 569 | 569 | | | |
| 100115882 | DECATUR | GA | | 07/20/2023 | | 1,967 | | (5) | | | (5) | | 1,962 | 1,962 | | | |
| 100115805 | SOCIAL CIRCLE | GA | | 07/20/2023 | | 1,832 | | (26) | | | (26) | | 1,806 | 1,806 | | | |
| 100023220 | AUSTIN | TX | | 08/16/2018 | | 1,403 | | (13) | | | (13) | | 1,390 | 1,390 | | | |
| 100158048 | VANCOUVER | WA | | 07/09/2024 | | 447 | | (5) | | | (5) | | 442 | 442 | | | |
| 100161436 | HOUSTON | TX | | 07/29/2024 | | 203 | | 6 | | | 6 | | 209 | 209 | | | |
| 100161520 | DAVENPORT | FL | | 07/30/2024 | | 205 | | (5) | | | (5) | | 200 | 200 | | | |
| 100136437 | DAWSONVILLE | GA | | 11/20/2023 | | 935 | | 91 | | | 91 | | 1,026 | 1,026 | | | |
| 100147407 | HARWOOD HEIGHTS | IL | | 05/08/2024 | | 558 | | (26) | | | (26) | | 532 | 532 | | | |
| 100134748 | GARLAND | TX | | 10/30/2023 | | 1,395 | | (47) | | | (47) | | 1,348 | 1,348 | | | |
| 100144144 | MURRAY | UT | | 03/07/2024 | | 696 | | (8) | | | (8) | | 688 | 688 | | | |
| 100146681 | SAN DIEGO | CA | | 03/20/2024 | | 1,591 | | (37) | | | (37) | | 1,554 | 1,554 | | | |
| 100130422 | RANDALLSTOWN | MD | | 09/28/2023 | | 481 | | (24) | | | (24) | | 457 | 457 | | | |
| 100088821 | MORRISTOWN | VT | | 11/15/2022 | | 907 | | 15 | | | 15 | | 922 | 922 | | | |
| 100110583 | STILLWATER | OK | | 06/30/2023 | | 1,287 | | 2 | | | 2 | | 1,289 | 1,289 | | | |
| 100057929 | WEST ORANGE | NJ | | 06/30/2021 | | 1,962 | | (46) | | | (46) | | 1,916 | 1,916 | | | |
| 100108962 | MIAMI | FL | | 05/31/2023 | | 624 | | (26) | | | (26) | | 598 | 598 | | | |
| 100160872 | PITTSBURGH | PA | | 07/24/2024 | | 488 | | (12) | | | (12) | | 476 | 476 | | | |
| 100152261 | DICKINSON | TX | | 05/17/2024 | | 415 | | (8) | | | (8) | | 407 | 407 | | | |
| 100087304 | PUYALLUP | WA | | 10/25/2022 | | 1,710 | | 168 | | | 168 | | 1,878 | 1,878 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156784 | MEDFORD | OR | | 06/26/2024 | | 430 | | (15) | | | (15) | | 415 | 415 | | | |
| 100084784 | SPRINGFIELD | OR | | 08/02/2022 | | 831 | | | | | | | 831 | 831 | | | |
| 4010055886 | Waterloo | NY | | 11/29/2023 | | 594 | | | | | | | 594 | 594 | | | |
| 100132809 | BRADENTON | FL | | 11/03/2023 | | 5,875 | | 125 | | | 125 | | 6,000 | 6,000 | | | |
| 100100718 | MILLINGTON | NJ | | 04/28/2023 | | 1,109 | | 69 | | | 69 | | 1,178 | 1,178 | | | |
| 100065484 | LAS VEGAS | NV | | 07/28/2021 | | 1,311 | | (45) | | | (45) | | 1,266 | 1,266 | | | |
| 100155934 | PFLUGERVILLE | TX | | 06/17/2024 | | 553 | | 12 | | | 12 | | 565 | 565 | | | |
| 100160966 | SACRAMENTO | CA | | 07/24/2024 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |
| 100159238 | FORT WORTH | TX | | 07/15/2024 | | 199 | | (6) | | | (6) | | 193 | 193 | | | |
| 100150921 | HERMITAGE | TN | | 05/08/2024 | | 605 | | (12) | | | (12) | | 593 | 593 | | | |
| 100048859 | HEMPSTEAD | NY | | 11/20/2020 | | 1,215 | | 88 | | | 88 | | 1,303 | 1,303 | | | |
| 100138294 | GEORGETOWN | TX | | 12/18/2023 | | 1,840 | | (15) | | | (15) | | 1,825 | 1,825 | | | |
| 100133677 | SPRING | TX | | 10/23/2023 | | 1,416 | | 72 | | | 72 | | 1,488 | 1,488 | | | |
| 100147849 | CASA GRANDE | AZ | | 04/08/2024 | | 946 | | 46 | | | 46 | | 992 | 992 | | | |
| 100119935 | GERMANTOWN | MD | | 08/10/2023 | | 651 | | (12) | | | (12) | | 639 | 639 | | | |
| 100075184 | FREDERICKSBURG | VA | | 12/01/2021 | | 1,462 | | (15) | | | (15) | | 1,447 | 1,447 | | | |
| 100134636 | MANSFIELD | TX | | 10/30/2023 | | 599 | | (1) | | | (1) | | 598 | 598 | | | |
| 100155048 | LA MARQUE | TX | | 07/19/2024 | | 625 | | (29) | | | (29) | | 596 | 596 | | | |
| 100135252 | LITTLE RIVER | SC | | 11/08/2023 | | 668 | | 8 | | | 8 | | 676 | 676 | | | |
| 100030754 | BILLERICA | MA | | 04/09/2019 | | 761 | | 109 | | | 109 | | 870 | 870 | | | |
| 100120541 | GROTON | CT | | 08/18/2023 | | 655 | | (40) | | | (40) | | 615 | 615 | | | |
| 100133651 | MEMPHIS | TN | | 10/23/2023 | | 652 | | (4) | | | (4) | | 648 | 648 | | | |
| 100150495 | LITTLETON | CO | | 05/03/2024 | | 746 | | 5 | | | 5 | | 751 | 751 | | | |
| 100158575 | MERCED | CA | | 07/11/2024 | | 149 | | (2) | | | (2) | | 147 | 147 | | | |
| 100057707 | OLYMPIA | WA | | 06/30/2021 | | 1,337 | | (50) | | | (50) | | 1,287 | 1,287 | | | |
| 100080885 | MANALAPAN | NJ | | 03/10/2022 | | 1,174 | | (79) | | | (79) | | 1,095 | 1,095 | | | |
| 100151473 | LAGRANGE | GA | | 05/10/2024 | | 426 | | (7) | | | (7) | | 419 | 419 | | | |
| 100147509 | CHARLOTTE | NC | | 04/03/2024 | | 845 | | (17) | | | (17) | | 828 | 828 | | | |
| 100053974 | MIAMI | FL | | 03/23/2021 | | 505 | | (21) | | | (21) | | 484 | 484 | | | |
| 100130405 | TAMARAC | FL | | 09/28/2023 | | 657 | | (10) | | | (10) | | 647 | 647 | | | |
| 100119999 | LAS VEGAS | NV | | 08/11/2023 | | 710 | | 5 | | | 5 | | 715 | 715 | | | |
| 100137656 | FRESNO | CA | | 12/08/2023 | | 389 | | (8) | | | (8) | | 381 | 381 | | | |
| 4010056932 | Troy | NY | | 08/24/2023 | | 617 | | (32) | | | (32) | | 585 | 585 | | | |
| 100120693 | MEBANE | NC | | 08/25/2023 | | 1,044 | | 48 | | | 48 | | 1,092 | 1,092 | | | |
| 100100849 | DANBURY | CT | | 04/28/2023 | | 936 | | 20 | | | 20 | | 956 | 956 | | | |
| 100135913 | INDIO | CA | | 11/13/2023 | | 464 | | (22) | | | (22) | | 442 | 442 | | | |
| 100158783 | EDMOND | OK | | 07/10/2024 | | 536 | | (17) | | | (17) | | 519 | 519 | | | |
| 100084783 | WAUKESHA | WI | | 08/02/2022 | | 625 | | (12) | | | (12) | | 613 | 613 | | | |
| 100055535 | LITTLE EGG HARBOR TWP | NJ | | 03/23/2021 | | 1,221 | | (106) | | | (106) | | 1,115 | 1,115 | | | |
| 100148364 | GLASSBORO | NJ | | 04/12/2024 | | 609 | | (18) | | | (18) | | 591 | 591 | | | |
| 100144267 | EAST STROUDSBURG | PA | | 03/07/2024 | | 485 | | (5) | | | (5) | | 480 | 480 | | | |
| 100068891 | YORKTOWN HEIGHTS | NY | | 09/01/2021 | | 1,361 | | | | | | | 1,361 | 1,361 | | | |
| 100109211 | MOUNT PROSPECT | IL | | 07/21/2023 | | 456 | | (10) | | | (10) | | 446 | 446 | | | |
| 100065148 | SAN DIEGO | CA | | 07/14/2021 | | 1,505 | | (37) | | | (37) | | 1,468 | 1,468 | | | |
| 100140170 | BALL GROUND | GA | | 01/09/2024 | | 811 | | 13 | | | 13 | | 824 | 824 | | | |
| 100135533 | CANYON LAKE | TX | | 11/13/2023 | | 650 | | 13 | | | 13 | | 663 | 663 | | | |
| 100152394 | PHILADELPHIA | PA | | 05/17/2024 | | 667 | | (6) | | | (6) | | 661 | 661 | | | |
| 100101674 | WEST PARK | FL | | 04/26/2023 | | 796 | | 5 | | | 5 | | 801 | 801 | | | |
| 100134350 | TYLER | TX | | 10/27/2023 | | 327 | | (14) | | | (14) | | 313 | 313 | | | |
| 100121020 | SOUTHPORT | NC | | 08/30/2023 | | 671 | | (4) | | | (4) | | 667 | 667 | | | |
| 100102961 | TAMPA | FL | | 06/22/2023 | | 539 | | (29) | | | (29) | | 510 | 510 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117353 | HONOLULU | HI | | 07/20/2023 | | 1,787 | | 565 | | | 565 | | 2,352 | 2,352 | | | |
| 100071958 | FRIENDSWOOD | TX | | 11/19/2021 | | 1,104 | | (144) | | | (144) | | 960 | 960 | | | |
| 100129822 | VICTORVILLE | CA | | 09/27/2023 | | 586 | | (17) | | | (17) | | 569 | 569 | | | |
| 100165077 | ROSWELL | GA | | 08/28/2024 | | 162 | | (11) | | | (11) | | 151 | 151 | | | |
| 100132733 | FREDERICKSBURG | VA | | 11/03/2023 | | 496 | | (18) | | | (18) | | 478 | 478 | | | |
| 100156250 | SARASOTA | FL | | 06/20/2024 | | 680 | | (12) | | | (12) | | 668 | 668 | | | |
| 100151030 | CASA GRANDE | AZ | | 05/08/2024 | | 2,833 | | (80) | | | (80) | | 2,753 | 2,753 | | | |
| 100128184 | FORESTVILLE | CA | | 09/18/2023 | | 656 | | 9 | | | 9 | | 665 | 665 | | | |
| 100076130 | RNCHO CORDOVA | CA | | 01/07/2022 | | 1,328 | | (37) | | | (37) | | 1,291 | 1,291 | | | |
| 100127398 | SILVER SPRING | MD | | 08/30/2023 | | 973 | | 677 | | | 677 | | 1,650 | 1,650 | | | |
| 100119518 | HOUSTON | TX | | 07/28/2023 | | 660 | | 5 | | | 5 | | 665 | 665 | | | |
| 100137092 | HOUSTON | TX | | 11/28/2023 | | 567 | | (4) | | | (4) | | 563 | 563 | | | |
| 100142511 | ACWORTH | GA | | 02/08/2024 | | 617 | | (15) | | | (15) | | 602 | 602 | | | |
| 100091364 | WINTER HAVEN | FL | | 02/22/2023 | | 916 | | 13 | | | 13 | | 929 | 929 | | | |
| 100140383 | NEWARK | DE | | 01/18/2024 | | 709 | | (6) | | | (6) | | 703 | 703 | | | |
| 100011459 | OAKLAND | CA | | 12/23/2016 | | 1,599 | | 215 | | | 215 | | 1,814 | 1,814 | | | |
| 100157939 | PLAINFIELD | IL | | 07/09/2024 | | 229 | | (1) | | | (1) | | 228 | 228 | | | |
| 100140151 | RALEIGH | NC | | 01/09/2024 | | 579 | | (15) | | | (15) | | 564 | 564 | | | |
| 100152770 | PALMETTO | FL | | 05/22/2024 | | 10,524 | | (569) | | | (569) | | 9,955 | 9,955 | | | |
| 100146631 | YORK | SC | | 03/20/2024 | | 604 | | (7) | | | (7) | | 597 | 597 | | | |
| 100126420 | HAMILTON | NJ | | 08/30/2023 | | 607 | | (20) | | | (20) | | 587 | 587 | | | |
| 100159557 | HINESVILLE | GA | | 07/15/2024 | | 204 | | (10) | | | (10) | | 194 | 194 | | | |
| 100131750 | SMYRNA | TN | | 10/06/2023 | | 858 | | 48 | | | 48 | | 906 | 906 | | | |
| 100161812 | MONTICELLO | NY | | 07/31/2024 | | 594 | | (8) | | | (8) | | 586 | 586 | | | |
| 100137659 | PHOENIX | AZ | | 12/08/2023 | | 567 | | (12) | | | (12) | | 555 | 555 | | | |
| 100133581 | DENTON | TX | | 10/23/2023 | | 764 | | 15 | | | 15 | | 779 | 779 | | | |
| 100150769 | AUSTIN | TX | | 05/07/2024 | | 9,171 | | 89 | | | 89 | | 9,260 | 9,260 | | | |
| 100134077 | PHOENIX | AZ | | 10/27/2023 | | 395 | | (11) | | | (11) | | 384 | 384 | | | |
| 100148915 | DURHAM | NC | | 04/17/2024 | | 921 | | 61 | | | 61 | | 982 | 982 | | | |
| 100089430 | ATLANTA | GA | | 11/18/2022 | | 523 | | (9) | | | (9) | | 514 | 514 | | | |
| 100128301 | MIRAMAR BEACH | FL | | 09/14/2023 | | 382 | | (18) | | | (18) | | 364 | 364 | | | |
| 100132128 | KENNEWICK | WA | | 10/13/2023 | | 953 | | 42 | | | 42 | | 995 | 995 | | | |
| 100026071 | WEST PALM BEACH | FL | | 09/20/2018 | | 1,194 | | 202 | | | 202 | | 1,396 | 1,396 | | | |
| 100149030 | MAINEVILLE | OH | | 04/19/2024 | | 624 | | (12) | | | (12) | | 612 | 612 | | | |
| 100103691 | HALETHORPE | MD | | 05/08/2023 | | 433 | | (13) | | | (13) | | 420 | 420 | | | |
| 100120702 | PRINCETON | TX | | 08/25/2023 | | 922 | | (5) | | | (5) | | 917 | 917 | | | |
| 100110453 | PORT ORANGE | FL | | 06/30/2023 | | 958 | | (5) | | | (5) | | 953 | 953 | | | |
| 100100892 | COLUMBIA | MD | | 04/28/2023 | | 944 | | 19 | | | 19 | | 963 | 963 | | | |
| 100147868 | WOODBURY | MN | | 04/08/2024 | | 587 | | 19 | | | 19 | | 606 | 606 | | | |
| 100149559 | CHARLOTTE | NC | | 04/26/2024 | | 1,274 | | (19) | | | (19) | | 1,255 | 1,255 | | | |
| 100117617 | CHARLOTTE | NC | | 07/20/2023 | | 605 | | (11) | | | (11) | | 594 | 594 | | | |
| 100151662 | HUTTO | TX | | 05/10/2024 | | 740 | | 7 | | | 7 | | 747 | 747 | | | |
| 100044172 | STATEN ISLAND | NY | | 08/19/2020 | | 2,732 | | 35 | | | 35 | | 2,767 | 2,767 | | | |
| 100120540 | LUTZ | FL | | 08/18/2023 | | 3,446 | | (123) | | | (123) | | 3,323 | 3,323 | | | |
| 100161075 | RALEIGH | NC | | 07/24/2024 | | 422 | | (3) | | | (3) | | 419 | 419 | | | |
| 100149069 | SAINT CLOUD | FL | | 04/19/2024 | | 383 | | (23) | | | (23) | | 360 | 360 | | | |
| 100129604 | DAVENPORT | FL | | 09/29/2023 | | 1,515 | | 64 | | | 64 | | 1,579 | 1,579 | | | |
| 100108968 | PISCATAWAY | NJ | | 05/31/2023 | | 511 | | (30) | | | (30) | | 481 | 481 | | | |
| 100137733 | HAMPTON | GA | | 12/08/2023 | | 834 | | 50 | | | 50 | | 884 | 884 | | | |
| 100137510 | YUBA CITY | CA | | 01/11/2024 | | 505 | | (23) | | | (23) | | 482 | 482 | | | |
| 100149052 | EUGENE | OR | | 04/19/2024 | | 998 | | (37) | | | (37) | | 961 | 961 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129440 | FREDERICK | MD | | 09/29/2023 | | 2,225 | | (22) | | | (22) | | 2,203 | 2,203 | | | |
| 100152787 | PALMETTO | FL | | 05/22/2024 | | 615 | | (21) | | | (21) | | 594 | 594 | | | |
| 100141172 | PATERSON | NJ | | 01/30/2024 | | 627 | | (13) | | | (13) | | 614 | 614 | | | |
| 100161158 | HENDERSON | NV | | 07/24/2024 | | 316 | | 20 | | | 20 | | 336 | 336 | | | |
| 100023403 | IMPERIAL BEACH | CA | | 08/16/2018 | | 1,533 | | (12) | | | (12) | | 1,521 | 1,521 | | | |
| 100083932 | PELZER | SC | | 07/12/2022 | | 848 | | (2) | | | (2) | | 846 | 846 | | | |
| 100152413 | HOLLY SPRINGS | NC | | 05/17/2024 | | 696 | | | | | | | 696 | 696 | | | |
| 100065371 | ATLANTA | GA | | 07/28/2021 | | 1,444 | | (48) | | | (48) | | 1,396 | 1,396 | | | |
| 100137797 | WESTERVILLE | OH | | 12/08/2023 | | 672 | | (1) | | | (1) | | 671 | 671 | | | |
| 100158107 | CINCINNATI | OH | | 07/09/2024 | | 201 | | (4) | | | (4) | | 197 | 197 | | | |
| 100099656 | HESPERIA | CA | | 04/06/2023 | | 572 | | (9) | | | (9) | | 563 | 563 | | | |
| 100151012 | LAS VEGAS | NV | | 05/08/2024 | | 2,235 | | (46) | | | (46) | | 2,189 | 2,189 | | | |
| 100140005 | READING | PA | | 01/09/2024 | | 508 | | 3 | | | 3 | | 511 | 511 | | | |
| 100088052 | KISSIMMEE | FL | | 10/25/2022 | | 644 | | (19) | | | (19) | | 625 | 625 | | | |
| 100149584 | KANNAPOLIS | NC | | 04/26/2024 | | 446 | | (7) | | | (7) | | 439 | 439 | | | |
| 100140119 | FORT WORTH | TX | | 01/09/2024 | | 1,380 | | 13 | | | 13 | | 1,393 | 1,393 | | | |
| 100153937 | RIVERDALE | MD | | 06/05/2024 | | 369 | | 1 | | | 1 | | 370 | 370 | | | |
| 100133659 | ORLANDO | FL | | 10/23/2023 | | 670 | | (2) | | | (2) | | 668 | 668 | | | |
| 100065738 | IRVINE | CA | | 07/28/2021 | | 1,534 | | (46) | | | (46) | | 1,488 | 1,488 | | | |
| 100055826 | METHUEN | MA | | 03/23/2021 | | 1,103 | | (77) | | | (77) | | 1,026 | 1,026 | | | |
| 100143396 | APACHE JUNCTION | AZ | | 02/16/2024 | | 1,187 | | (59) | | | (59) | | 1,128 | 1,128 | | | |
| 100151015 | BALTIMORE | MD | | 05/08/2024 | | 666 | | (11) | | | (11) | | 655 | 655 | | | |
| 100151667 | LYNCHBURG | VA | | 05/10/2024 | | 603 | | (5) | | | (5) | | 598 | 598 | | | |
| 100091119 | DENVER | CO | | 01/31/2023 | | 2,366 | | (190) | | | (190) | | 2,176 | 2,176 | | | |
| 100140277 | ACWORTH | GA | | 01/18/2024 | | 508 | | (18) | | | (18) | | 490 | 490 | | | |
| 100140299 | LOGANVILLE | GA | | 01/18/2024 | | 819 | | 10 | | | 10 | | 829 | 829 | | | |
| 100025963 | PHOENIX | AZ | | 09/20/2018 | | 842 | | 115 | | | 115 | | 957 | 957 | | | |
| 100147719 | CONROE | TX | | 04/05/2024 | | 622 | | (12) | | | (12) | | 610 | 610 | | | |
| 100135360 | ORLANDO | FL | | 11/13/2023 | | 654 | | 5 | | | 5 | | 659 | 659 | | | |
| 100114522 | CHICAGO | IL | | 06/29/2023 | | 555 | | (16) | | | (16) | | 539 | 539 | | | |
| 100135276 | VERNON | AZ | | 11/08/2023 | | 571 | | (3) | | | (3) | | 568 | 568 | | | |
| 100140994 | COSTA MESA | CA | | 02/20/2024 | | 2,193 | | (58) | | | (58) | | 2,135 | 2,135 | | | |
| 100151533 | LAKEVILLE | MN | | 05/10/2024 | | 910 | | 57 | | | 57 | | 967 | 967 | | | |
| 100158662 | HUDSON | FL | | 07/10/2024 | | 205 | | (4) | | | (4) | | 201 | 201 | | | |
| 100119440 | HACKETTSTOWN | NJ | | 07/31/2023 | | 1,653 | | (3) | | | (3) | | 1,650 | 1,650 | | | |
| 100151386 | MESQUITE | TX | | 05/10/2024 | | 634 | | (15) | | | (15) | | 619 | 619 | | | |
| 100136006 | BIG BEAR CITY | CA | | 11/16/2023 | | 385 | | (3) | | | (3) | | 382 | 382 | | | |
| 100148243 | SPRING HILL | FL | | 04/12/2024 | | 671 | | 4 | | | 4 | | 675 | 675 | | | |
| 100066815 | AMHERST | NY | | 08/02/2021 | | 2,247 | | 6 | | | 6 | | 2,253 | 2,253 | | | |
| 100148446 | RIVERSIDE | NJ | | 04/12/2024 | | 638 | | (10) | | | (10) | | 628 | 628 | | | |
| 100071101 | APPLE VALLEY | CA | | 10/01/2021 | | 1,639 | | (2) | | | (2) | | 1,637 | 1,637 | | | |
| 100119176 | PALM COAST | FL | | 07/31/2023 | | 860 | | | | | | | 860 | 860 | | | |
| 100142594 | AYNOR | SC | | 02/08/2024 | | 562 | | (4) | | | (4) | | 558 | 558 | | | |
| 100044233 | VISTA | CA | | 08/19/2020 | | 1,409 | | 44 | | | 44 | | 1,453 | 1,453 | | | |
| 100159385 | SAN ANTONIO | TX | | 07/15/2024 | | 275 | | 6 | | | 6 | | 281 | 281 | | | |
| 100134615 | LAKELAND | FL | | 10/30/2023 | | 11,607 | | 58 | | | 58 | | 11,665 | 11,665 | | | |
| 100084757 | ELK GROVE | CA | | 08/02/2022 | | 851 | | (1) | | | (1) | | 850 | 850 | | | |
| 100155027 | SMYRNA | GA | | 07/19/2024 | | 463 | | (10) | | | (10) | | 453 | 453 | | | |
| 100060080 | PERRIS | CA | | 06/25/2021 | | 1,422 | | (47) | | | (47) | | 1,375 | 1,375 | | | |
| 100109875 | CLINTON TOWNSHIP | MI | | 06/22/2023 | | 656 | | (15) | | | (15) | | 641 | 641 | | | |
| 100079187 | NEW CITY | NY | | 02/24/2022 | | 1,304 | | (19) | | | (19) | | 1,285 | 1,285 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100131766 | CHICAGO | IL | | 10/06/2023 | | 643 | | 6 | | | 6 | | 649 | 649 | | | |
| 100110037 | PARKVILLE | MD | | 06/23/2023 | | 573 | | (16) | | | (16) | | 557 | 557 | | | |
| 100020368 | MONTEREY | CA | | 07/27/2018 | | 1,470 | | (25) | | | (25) | | 1,445 | 1,445 | | | |
| 100080450 | HOMEDALE | ID | | 03/10/2022 | | 1,713 | | (65) | | | (65) | | 1,648 | 1,648 | | | |
| 100159308 | PRINCETON | TX | | 07/15/2024 | | 231 | | (3) | | | (3) | | 228 | 228 | | | |
| 100136108 | WACO | TX | | 12/18/2023 | | 499 | | (24) | | | (24) | | 475 | 475 | | | |
| 100134319 | HOUSTON | TX | | 10/27/2023 | | 494 | | (25) | | | (25) | | 469 | 469 | | | |
| 100119984 | WAKE FOREST | NC | | 08/11/2023 | | 820 | | 13 | | | 13 | | 833 | 833 | | | |
| 100111780 | HIALEAH | FL | | 06/29/2023 | | 706 | | 867 | | | 867 | | 1,573 | 1,573 | | | |
| 100000301 | FAIRFAX | VA | | 09/27/2016 | | 30,725 | | 2,481 | | | 2,481 | | 33,206 | 33,206 | | | |
| 100146929 | CHARLOTTE | NC | | 03/26/2024 | | 921 | | (22) | | | (22) | | 899 | 899 | | | |
| 4010057058 | Trenton | NJ | | 08/24/2023 | | 648 | | (35) | | | (35) | | 613 | 613 | | | |
| 100159437 | CLOVIS | CA | | 07/15/2024 | | 5,390 | | (181) | | | (181) | | 5,209 | 5,209 | | | |
| 100165686 | CAPE CORAL | FL | | 08/29/2024 | | 214 | | (1) | | | (1) | | 213 | 213 | | | |
| 100136945 | LAKE HARMONY | PA | | 11/28/2023 | | 565 | | (2) | | | (2) | | 563 | 563 | | | |
| 100146898 | MCKINNEY | TX | | 03/26/2024 | | 611 | | (19) | | | (19) | | 592 | 592 | | | |
| 100146899 | MCKINNEY | TX | | 03/26/2024 | | 611 | | (19) | | | (19) | | 592 | 592 | | | |
| 100133743 | KISSIMMEE | FL | | 10/23/2023 | | 633 | | (4) | | | (4) | | 629 | 629 | | | |
| 100026674 | PACOIMA | CA | | 09/26/2018 | | 2,073 | | 272 | | | 272 | | 2,345 | 2,345 | | | |
| 100065193 | COLLEGE PLACE | WA | | 07/14/2021 | | 1,537 | | (30) | | | (30) | | 1,507 | 1,507 | | | |
| 100159339 | BLOOMINGDALE | GA | | 07/15/2024 | | 210 | | (5) | | | (5) | | 205 | 205 | | | |
| 100134722 | BUFORD | GA | | 10/30/2023 | | 643 | | 1 | | | 1 | | 644 | 644 | | | |
| 100149434 | CENTERTON | AR | | 04/24/2024 | | 734 | | (7) | | | (7) | | 727 | 727 | | | |
| 100064604 | LAKELAND | FL | | 07/01/2021 | | 4,253 | | 161 | | | 161 | | 4,414 | 4,414 | | | |
| 100136479 | FORT WORTH | TX | | 11/20/2023 | | 780 | | 44 | | | 44 | | 824 | 824 | | | |
| 100160217 | CONWAY | SC | | 07/18/2024 | | 466 | | 3 | | | 3 | | 469 | 469 | | | |
| 100151059 | SPRING HILL | TN | | 05/08/2024 | | 687 | | (11) | | | (11) | | 676 | 676 | | | |
| 100115823 | BENTONVILLE | AR | | 07/20/2023 | | 1,338 | | (23) | | | (23) | | 1,315 | 1,315 | | | |
| 100147954 | ANKENY | IA | | 04/08/2024 | | 669 | | (10) | | | (10) | | 659 | 659 | | | |
| 100091584 | CAPITOL HEIGHTS | MD | | 03/07/2023 | | 1,561 | | (66) | | | (66) | | 1,495 | 1,495 | | | |
| 100155014 | WORCESTER | MA | | 07/19/2024 | | 357 | | (3) | | | (3) | | 354 | 354 | | | |
| 100146984 | NAPLES | FL | | 03/26/2024 | | 903 | | (20) | | | (20) | | 883 | 883 | | | |
| 100135699 | DECATUR | GA | | 11/09/2023 | | 529 | | (24) | | | (24) | | 505 | 505 | | | |
| 100067666 | HOUSTON | TX | | 09/23/2021 | | 1,515 | | (29) | | | (29) | | 1,486 | 1,486 | | | |
| 100140493 | LEHIGH ACRES | FL | | 01/19/2024 | | 520 | | (4) | | | (4) | | 516 | 516 | | | |
| 100140496 | LEHIGH ACRES | FL | | 01/19/2024 | | 520 | | (4) | | | (4) | | 516 | 516 | | | |
| 100101751 | WATERBURY | CT | | 03/31/2023 | | 621 | | (14) | | | (14) | | 607 | 607 | | | |
| 100133658 | ORLANDO | FL | | 10/23/2023 | | 868 | | (3) | | | (3) | | 865 | 865 | | | |
| 100135114 | PALM BAY | FL | | 11/01/2023 | | 945 | | 95 | | | 95 | | 1,040 | 1,040 | | | |
| 100065273 | TACOMA | WA | | 07/28/2021 | | 2,585 | | (41) | | | (41) | | 2,544 | 2,544 | | | |
| 100102504 | PACE | FL | | 06/07/2023 | | 522 | | (22) | | | (22) | | 500 | 500 | | | |
| 100081271 | MORRISVILLE | NC | | 03/18/2022 | | 1,471 | | 47 | | | 47 | | 1,518 | 1,518 | | | |
| 100118734 | LANTANA | FL | | 07/25/2023 | | 294 | | (8) | | | (8) | | 286 | 286 | | | |
| 100149058 | ONTARIO | CA | | 04/19/2024 | | 352 | | (12) | | | (12) | | 340 | 340 | | | |
| 100159294 | COLORADO SPRINGS | CO | | 07/15/2024 | | 185 | | (5) | | | (5) | | 180 | 180 | | | |
| 100142732 | OCEAN VIEW | DE | | 02/08/2024 | | 422 | | (7) | | | (7) | | 415 | 415 | | | |
| 100152760 | EDGEWOOD | MD | | 05/22/2024 | | 681 | | (28) | | | (28) | | 653 | 653 | | | |
| 100100647 | BAKERSFIELD | CA | | 04/28/2023 | | 692 | | (25) | | | (25) | | 667 | 667 | | | |
| 100110298 | RICHMOND | VA | | 06/30/2023 | | 729 | | (9) | | | (9) | | 720 | 720 | | | |
| 100160579 | PUNTA GORDA | FL | | 07/19/2024 | | 221 | | (3) | | | (3) | | 218 | 218 | | | |
| 100155882 | CUMMING | GA | | 06/17/2024 | | 617 | | (16) | | | (16) | | 601 | 601 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136195 | APOLLO BEACH | FL | | 11/20/2023 | | 624 | | 12 | | | 12 | | 636 | 636 | | | |
| 100116013 | SUGAR LAND | TX | | 07/20/2023 | | 824 | | 21 | | | 21 | | 845 | 845 | | | |
| 100057639 | SCOTTSDALE | AZ | | 06/30/2021 | | 1,506 | | (24) | | | (24) | | 1,482 | 1,482 | | | |
| 100156504 | MADISON | WI | | 06/24/2024 | | 428 | | (5) | | | (5) | | 423 | 423 | | | |
| 100154172 | DAYTON | TX | | 07/11/2024 | | 175 | | (2) | | | (2) | | 173 | 173 | | | |
| 100100656 | WOODBRIDGE | VA | | 04/28/2023 | | 1,061 | | 38 | | | 38 | | 1,099 | 1,099 | | | |
| 100084495 | LAWRENCEVILLE | GA | | 09/02/2022 | | 816 | | (12) | | | (12) | | 804 | 804 | | | |
| 100150556 | GARNER | NC | | 05/03/2024 | | 707 | | (3) | | | (3) | | 704 | 704 | | | |
| 100049487 | LOS ANGELES | CA | | 11/20/2020 | | 2,122 | | (102) | | | (102) | | 2,020 | 2,020 | | | |
| 100147865 | WOODBURY | MN | | 04/08/2024 | | 897 | | 34 | | | 34 | | 931 | 931 | | | |
| 100160116 | DALLAS | GA | | 07/17/2024 | | 400 | | (7) | | | (7) | | 393 | 393 | | | |
| 100156582 | RALEIGH | NC | | 06/24/2024 | | 698 | | (4) | | | (4) | | 694 | 694 | | | |
| 100137082 | APEX | NC | | 11/28/2023 | | 2,233 | | 26 | | | 26 | | 2,259 | 2,259 | | | |
| 100060205 | CHESTERFIELD | MO | | 06/25/2021 | | 1,512 | | (36) | | | (36) | | 1,476 | 1,476 | | | |
| 100130182 | OMAHA | NE | | 11/15/2023 | | 489 | | (21) | | | (21) | | 468 | 468 | | | |
| 100149459 | TIETON | WA | | 04/24/2024 | | 733 | | | | | | | 733 | 733 | | | |
| 100026316 | BELL GARDENS | CA | | 09/20/2018 | | 1,614 | | 388 | | | 388 | | 2,002 | 2,002 | | | |
| 100161330 | CHARLOTTE | NC | | 07/25/2024 | | 407 | | (9) | | | (9) | | 398 | 398 | | | |
| 100026929 | KISSIMMEE | FL | | 09/26/2018 | | 909 | | 93 | | | 93 | | 1,002 | 1,002 | | | |
| 100099553 | LAKELAND | FL | | 02/17/2023 | | 427 | | (11) | | | (11) | | 416 | 416 | | | |
| 100088046 | YUCCA VALLEY | CA | | 10/25/2022 | | 603 | | (8) | | | (8) | | 595 | 595 | | | |
| 100142504 | ACWORTH | GA | | 02/08/2024 | | 2,799 | | (78) | | | (78) | | 2,721 | 2,721 | | | |
| 100100677 | LA PLATA | MD | | 04/28/2023 | | 1,080 | | 60 | | | 60 | | 1,140 | 1,140 | | | |
| 100143273 | ZEPHYRHILLS | FL | | 02/16/2024 | | 803 | | 8 | | | 8 | | 811 | 811 | | | |
| 100132488 | SAINT PETERSBURG | FL | | 11/03/2023 | | 636 | | 10 | | | 10 | | 646 | 646 | | | |
| 100014355 | MIAMI | FL | | 09/27/2017 | | 4,605 | | 90 | | | 90 | | 4,695 | 4,695 | | | |
| 100071267 | CONROE | TX | | 10/01/2021 | | 1,055 | | (1) | | | (1) | | 1,054 | 1,054 | | | |
| 100054069 | WAIPAHU | HI | | 03/23/2021 | | 2,858 | | (203) | | | (203) | | 2,655 | 2,655 | | | |
| 100110362 | BLUE RIDGE | GA | | 06/30/2023 | | 651 | | | | | | | 651 | 651 | | | |
| 100154518 | NEW HAVEN | CT | | 06/14/2024 | | 368 | | (25) | | | (25) | | 343 | 343 | | | |
| 100141023 | ROSENBERG | TX | | 02/20/2024 | | 614 | | (10) | | | (10) | | 604 | 604 | | | |
| 100136296 | LAS VEGAS | NV | | 11/20/2023 | | 726 | | 22 | | | 22 | | 748 | 748 | | | |
| 100153944 | LONG BEACH | CA | | 06/05/2024 | | 408 | | (5) | | | (5) | | 403 | 403 | | | |
| 100140029 | MIDDLEFIELD | MA | | 01/09/2024 | | 1,120 | | (15) | | | (15) | | 1,105 | 1,105 | | | |
| 100137096 | LIBERTY | TN | | 11/28/2023 | | 753 | | (3) | | | (3) | | 750 | 750 | | | |
| 100099657 | PORT RICHEY | FL | | 04/06/2023 | | 644 | | 5 | | | 5 | | 649 | 649 | | | |
| 100114976 | DRIPPING SPRINGS | TX | | 07/14/2023 | | 6,314 | | 28 | | | 28 | | 6,342 | 6,342 | | | |
| 100079791 | SAN BERNARDINO | CA | | 04/08/2022 | | 1,389 | | 30 | | | 30 | | 1,419 | 1,419 | | | |
| 100137083 | CHARLOTTE | NC | | 11/28/2023 | | 774 | | 50 | | | 50 | | 824 | 824 | | | |
| 100153713 | BUFORD | GA | | 07/11/2024 | | 214 | | (2) | | | (2) | | 212 | 212 | | | |
| 100147867 | WOODBURY | MN | | 04/08/2024 | | 1,200 | | 45 | | | 45 | | 1,245 | 1,245 | | | |
| 100140597 | ANNA | TX | | 01/19/2024 | | 542 | | (11) | | | (11) | | 531 | 531 | | | |
| 100120962 | CHARLOTTE | NC | | 08/30/2023 | | 878 | | 49 | | | 49 | | 927 | 927 | | | |
| 100150015 | WEBSTER | MA | | 06/07/2024 | | 428 | | (5) | | | (5) | | 423 | 423 | | | |
| 100139611 | LONGVIEW | WA | | 12/28/2023 | | 359 | | (11) | | | (11) | | 348 | 348 | | | |
| 100146945 | ALBUQUERQUE | NM | | 03/26/2024 | | 640 | | (11) | | | (11) | | 629 | 629 | | | |
| 100142651 | HERMITAGE | TN | | 02/08/2024 | | 589 | | (10) | | | (10) | | 579 | 579 | | | |
| 100115143 | ANDOVER | NJ | | 07/17/2023 | | 629 | | (21) | | | (21) | | 608 | 608 | | | |
| 100100948 | WILLIS | TX | | 04/28/2023 | | 1,539 | | 151 | | | 151 | | 1,690 | 1,690 | | | |
| 100055356 | CHESTNUT RIDGE | NY | | 03/23/2021 | | 3,326 | | (52) | | | (52) | | 3,274 | 3,274 | | | |
| 100164804 | GULF SHORES | AL | | 08/26/2024 | | 274 | | 9 | | | 9 | | 283 | 283 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141860 | CHINO | CA | | 03/27/2024 | | 548 | | (21) | | | (21) | | 527 | 527 | | | |
| 100110650 | ATLANTA | GA | | 06/30/2023 | | 1,098 | | 3 | | | 3 | | 1,101 | 1,101 | | | |
| 100161106 | SAINT AUGUSTINE | FL | | 07/24/2024 | | 198 | | (5) | | | (5) | | 193 | 193 | | | |
| 100133888 | LAS VEGAS | NV | | 11/29/2023 | | 667 | | (1) | | | (1) | | 666 | 666 | | | |
| 100149957 | NORTH CHARLESTON | SC | | 06/07/2024 | | 526 | | (20) | | | (20) | | 506 | 506 | | | |
| 100142389 | SANDWICH | IL | | 03/15/2024 | | 582 | | (27) | | | (27) | | 555 | 555 | | | |
| 100143362 | LAS VEGAS | NV | | 02/16/2024 | | 127 | | (13) | | | (13) | | 114 | 114 | | | |
| 100054354 | HARRISBURG | PA | | 03/23/2021 | | 1,010 | | (39) | | | (39) | | 971 | 971 | | | |
| 100121009 | MIRAMAR | FL | | 08/30/2023 | | 724 | | 5 | | | 5 | | 729 | 729 | | | |
| 100062336 | CALVERT CITY | KY | | 07/01/2021 | | 1,663 | | (25) | | | (25) | | 1,638 | 1,638 | | | |
| 100082593 | LOVELAND | CO | | 04/14/2022 | | 1,036 | | (8) | | | (8) | | 1,028 | 1,028 | | | |
| 100142471 | CHARLESTON | SC | | 03/08/2024 | | 507 | | (43) | | | (43) | | 464 | 464 | | | |
| 100116009 | SACRAMENTO | CA | | 07/20/2023 | | 645 | | (8) | | | (8) | | 637 | 637 | | | |
| 100028383 | MEDFORD | NY | | 10/26/2018 | | 878 | | 301 | | | 301 | | 1,179 | 1,179 | | | |
| 100140613 | ANNA | TX | | 01/19/2024 | | 546 | | (11) | | | (11) | | 535 | 535 | | | |
| 100159341 | LAND O LAKES | FL | | 07/15/2024 | | 301 | | (5) | | | (5) | | 296 | 296 | | | |
| 100140008 | COLUMBIA | MD | | 01/09/2024 | | 603 | | (4) | | | (4) | | 599 | 599 | | | |
| 100131939 | NAMPA | ID | | 10/13/2023 | | 635 | | | | | | | 635 | 635 | | | |
| 100110244 | NORTH WILDWOOD | NJ | | 06/30/2023 | | 938 | | 29 | | | 29 | | 967 | 967 | | | |
| 100138276 | SHELTON | WA | | 12/18/2023 | | 371 | | (7) | | | (7) | | 364 | 364 | | | |
| 100025143 | SANTA MARIA | CA | | 09/20/2018 | | 1,248 | | 102 | | | 102 | | 1,350 | 1,350 | | | |
| 100061844 | PASO ROBLES | CA | | 07/01/2021 | | 1,490 | | (13) | | | (13) | | 1,477 | 1,477 | | | |
| 100149479 | COLUMBIA | SC | | 04/24/2024 | | 806 | | (16) | | | (16) | | 790 | 790 | | | |
| 100110060 | PIKESVILLE | MD | | 06/23/2023 | | 585 | | (12) | | | (12) | | 573 | 573 | | | |
| 4010053289 | Buffalo | NY | | 08/24/2023 | | 430 | | (56) | | | (56) | | 374 | 374 | | | |
| 100065367 | KEYPORT | NJ | | 07/28/2021 | | 1,409 | | (39) | | | (39) | | 1,370 | 1,370 | | | |
| 100160913 | PORT CHARLOTTE | FL | | 07/24/2024 | | 406 | | (7) | | | (7) | | 399 | 399 | | | |
| 100137838 | FORT MYERS | FL | | 12/08/2023 | | 874 | | 18 | | | 18 | | 892 | 892 | | | |
| 100151218 | FORT WASHINGTON | MD | | 05/10/2024 | | 601 | | (7) | | | (7) | | 594 | 594 | | | |
| 100132136 | DENTON | TX | | 10/13/2023 | | 1,205 | | 58 | | | 58 | | 1,263 | 1,263 | | | |
| 100133679 | HUTTO | TX | | 10/23/2023 | | 586 | | 8 | | | 8 | | 594 | 594 | | | |
| 100131675 | BEECHGROVE | TN | | 10/06/2023 | | 910 | | 20 | | | 20 | | 930 | 930 | | | |
| 100114674 | ANNAPOLIS | MD | | 06/29/2023 | | 571 | | (16) | | | (16) | | 555 | 555 | | | |
| 100162601 | SUWANEE | GA | | 08/12/2024 | | 204 | | (5) | | | (5) | | 199 | 199 | | | |
| 100152648 | MECHANICSBURG | PA | | 05/17/2024 | | 697 | | 7 | | | 7 | | 704 | 704 | | | |
| 100137826 | EDMOND | OK | | 12/08/2023 | | 553 | | (5) | | | (5) | | 548 | 548 | | | |
| 100142698 | FORT WORTH | TX | | 02/08/2024 | | 806 | | 7 | | | 7 | | 813 | 813 | | | |
| 100136404 | HERNANDO | FL | | 11/20/2023 | | 710 | | 12 | | | 12 | | 722 | 722 | | | |
| 100011494 | SAN DIEGO | CA | | 12/23/2016 | | 756 | | 65 | | | 65 | | 821 | 821 | | | |
| 100091600 | MURRAYVILLE | GA | | 03/07/2023 | | 827 | | (41) | | | (41) | | 786 | 786 | | | |
| 100143068 | MIDLOTHIAN | VA | | 02/14/2024 | | 601 | | (20) | | | (20) | | 581 | 581 | | | |
| 100024094 | MORRO BAY | CA | | 09/10/2018 | | 1,532 | | (23) | | | (23) | | 1,509 | 1,509 | | | |
| 100076148 | DAVENPORT | FL | | 01/07/2022 | | 1,256 | | (37) | | | (37) | | 1,219 | 1,219 | | | |
| 100132265 | DAYTONA BEACH | FL | | 10/13/2023 | | 764 | | 22 | | | 22 | | 786 | 786 | | | |
| 100129691 | AUBREY | TX | | 09/29/2023 | | 820 | | 15 | | | 15 | | 835 | 835 | | | |
| 100136505 | TUCSON | AZ | | 11/20/2023 | | 937 | | 120 | | | 120 | | 1,057 | 1,057 | | | |
| 100144209 | POOLER | GA | | 03/07/2024 | | 763 | | 13 | | | 13 | | 776 | 776 | | | |
| 100160128 | OOLTEWAH | TN | | 07/17/2024 | | 189 | | (7) | | | (7) | | 182 | 182 | | | |
| 100115507 | KENNEWICK | WA | | 07/17/2023 | | 703 | | | | | | | 703 | 703 | | | |
| 100149379 | MANOR | TX | | 04/24/2024 | | 749 | | (16) | | | (16) | | 733 | 733 | | | |
| 100132604 | WILMINGTON | DE | | 11/03/2023 | | 562 | | (5) | | | (5) | | 557 | 557 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117708 | PALMDALE | CA | | 07/20/2023 | | 951 | | 71 | | | 71 | | 1,022 | 1,022 | | | |
| 100136194 | PARKER | CO | | 11/20/2023 | | 577 | | 5 | | | 5 | | 582 | 582 | | | |
| 100159352 | SHERRILLS FORD | NC | | 07/15/2024 | | 266 | | 4 | | | 4 | | 270 | 270 | | | |
| 100091980 | KATY | TX | | 02/07/2023 | | 453 | | (38) | | | (38) | | 415 | 415 | | | |
| 100128044 | BALTIMORE | MD | | 09/08/2023 | | 777 | | 31 | | | 31 | | 808 | 808 | | | |
| 100159991 | NORTH MIAMI | FL | | 08/16/2024 | | 226 | | | | | | | 226 | 226 | | | |
| 100110384 | WEST ORANGE | NJ | | 06/30/2023 | | 3,002 | | 34 | | | 34 | | 3,036 | 3,036 | | | |
| 100014785 | WASHINGTON | DC | | 11/06/2017 | | 1,717 | | (17) | | | (17) | | 1,700 | 1,700 | | | |
| 100024572 | LYNWOOD | CA | | 09/20/2018 | | 1,406 | | 110 | | | 110 | | 1,516 | 1,516 | | | |
| 100109034 | LOGANVILLE | GA | | 06/02/2023 | | 720 | | (8) | | | (8) | | 712 | 712 | | | |
| 100133727 | TUCSON | AZ | | 10/23/2023 | | 986 | | 88 | | | 88 | | 1,074 | 1,074 | | | |
| 100088369 | DOUGLASVILLE | GA | | 01/06/2023 | | 529 | | (25) | | | (25) | | 504 | 504 | | | |
| 100136056 | CINCINNATI | OH | | 11/16/2023 | | 581 | | 11 | | | 11 | | 592 | 592 | | | |
| 100081768 | BUFORD | GA | | 03/25/2022 | | 1,383 | | (36) | | | (36) | | 1,347 | 1,347 | | | |
| 100013588 | PUYALLUP | WA | | 05/25/2017 | | 818 | | 122 | | | 122 | | 940 | 940 | | | |
| 100153177 | DURHAM | NC | | 05/30/2024 | | 658 | | (4) | | | (4) | | 654 | 654 | | | |
| 100135821 | CHARLOTTE | NC | | 11/10/2023 | | 626 | | (2) | | | (2) | | 624 | 624 | | | |
| 100135688 | TAMPA | FL | | 11/09/2023 | | 364 | | (11) | | | (11) | | 353 | 353 | | | |
| 100135510 | CHARLOTTE | NC | | 11/13/2023 | | 641 | | 12 | | | 12 | | 653 | 653 | | | |
| 100148621 | CLOVIS | CA | | 05/15/2024 | | 552 | | (20) | | | (20) | | 532 | 532 | | | |
| 100161978 | DALLAS | TX | | 07/31/2024 | | 156 | | (7) | | | (7) | | 149 | 149 | | | |
| 100147604 | OWASSO | OK | | 04/04/2024 | | 718 | | 10 | | | 10 | | 728 | 728 | | | |
| 100108113 | ASHLAND | VA | | 05/24/2023 | | 508 | | (19) | | | (19) | | 489 | 489 | | | |
| 100144154 | CLOVIS | CA | | 03/07/2024 | | 581 | | | | | | | 581 | 581 | | | |
| 100141872 | WEBSTER | TX | | 03/27/2024 | | 688 | | (1) | | | (1) | | 687 | 687 | | | |
| 100128162 | CAPE MAY | NJ | | 09/18/2023 | | 635 | | (3) | | | (3) | | 632 | 632 | | | |
| 100078345 | TEMPE | AZ | | 02/10/2022 | | 2,078 | | (123) | | | (123) | | 1,955 | 1,955 | | | |
| 100129627 | INDIANAPOLIS | IN | | 09/29/2023 | | 729 | | 2 | | | 2 | | 731 | 731 | | | |
| 100148119 | KATY | TX | | 04/10/2024 | | 632 | | (4) | | | (4) | | 628 | 628 | | | |
| 100132646 | YAKIMA | WA | | 11/03/2023 | | 605 | | 7 | | | 7 | | 612 | 612 | | | |
| 100115968 | SEASIDE HEIGHTS | NJ | | 07/20/2023 | | 675 | | (12) | | | (12) | | 663 | 663 | | | |
| 100109683 | VANCOUVER | WA | | 06/16/2023 | | 21,374 | | (436) | | | (436) | | 20,938 | 20,938 | | | |
| 100081361 | GILBERT | AZ | | 03/18/2022 | | 1,464 | | 34 | | | 34 | | 1,498 | 1,498 | | | |
| 100157658 | OCALA | FL | | 06/28/2024 | | 416 | | 3 | | | 3 | | 419 | 419 | | | |
| 100014592 | LYNNWOOD | WA | | 09/27/2017 | | 1,191 | | (19) | | | (19) | | 1,172 | 1,172 | | | |
| 100143281 | BEL AIRE | KS | | 02/16/2024 | | 628 | | (13) | | | (13) | | 615 | 615 | | | |
| 100163000 | MECHANICSBURG | PA | | 08/12/2024 | | 512 | | (12) | | | (12) | | 500 | 500 | | | |
| 100100824 | WOODBURN | OR | | 04/28/2023 | | 1,109 | | 70 | | | 70 | | 1,179 | 1,179 | | | |
| 100152827 | WORCESTER | MA | | 05/22/2024 | | 1,638 | | 25 | | | 25 | | 1,663 | 1,663 | | | |
| 100160931 | HARLEYSVILLE | PA | | 07/24/2024 | | 197 | | (6) | | | (6) | | 191 | 191 | | | |
| 100148313 | BIRMINGHAM | AL | | 04/12/2024 | | 619 | | (16) | | | (16) | | 603 | 603 | | | |
| 100078356 | PHOENIX | AZ | | 02/10/2022 | | 1,351 | | (11) | | | (11) | | 1,340 | 1,340 | | | |
| 100065183 | TEMPE | AZ | | 07/14/2021 | | 1,492 | | (32) | | | (32) | | 1,460 | 1,460 | | | |
| 100152408 | PORT RICHEY | FL | | 05/17/2024 | | 595 | | (14) | | | (14) | | 581 | 581 | | | |
| 100078972 | FALL RIVER | MA | | 02/24/2022 | | 1,270 | | (17) | | | (17) | | 1,253 | 1,253 | | | |
| 100023446 | SACRAMENTO | CA | | 08/16/2018 | | 2,813 | | (10) | | | (10) | | 2,803 | 2,803 | | | |
| 100111974 | SAN DIEGO | CA | | 06/29/2023 | | 3,282 | | 1,069 | | | 1,069 | | 4,351 | 4,351 | | | |
| 100133148 | LAWRENCEVILLE | GA | | 11/29/2023 | | 640 | | 7 | | | 7 | | 647 | 647 | | | |
| 100162888 | KATY | TX | | 08/12/2024 | | 230 | | (2) | | | (2) | | 228 | 228 | | | |
| 100158734 | ZEBULON | NC | | 07/10/2024 | | 627 | | 11 | | | 11 | | 638 | 638 | | | |
| 100116021 | BRASELTON | GA | | 07/20/2023 | | 793 | | (4) | | | (4) | | 789 | 789 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140457 | LEHI | UT | | 01/18/2024 | | 627 | | (3) | | | (3) | | 624 | 624 | | | |
| 100149847 | DURHAM | NC | | 04/29/2024 | | 560 | | (29) | | | (29) | | 531 | 531 | | | |
| 100137665 | DAYTON | NJ | | 12/08/2023 | | 797 | | (11) | | | (11) | | 786 | 786 | | | |
| 100103503 | BASTROP | TX | | 05/08/2023 | | 5,302 | | (114) | | | (114) | | 5,188 | 5,188 | | | |
| 100101582 | OCOEE | FL | | 04/26/2023 | | 722 | | 4 | | | 4 | | 726 | 726 | | | |
| 100128765 | PORTERVILLE | CA | | 09/21/2023 | | 730 | | (36) | | | (36) | | 694 | 694 | | | |
| 100150534 | WALESKA | GA | | 05/03/2024 | | 696 | | (4) | | | (4) | | 692 | 692 | | | |
| 100132482 | GREENVILLE | SC | | 11/03/2023 | | 619 | | 8 | | | 8 | | 627 | 627 | | | |
| 100150714 | FLOWERY BRANCH | GA | | 05/06/2024 | | 545 | | (21) | | | (21) | | 524 | 524 | | | |
| 100103568 | CLINTON | CT | | 05/08/2023 | | 578 | | (13) | | | (13) | | 565 | 565 | | | |
| 100130320 | AKRON | OH | | 09/28/2023 | | 7,032 | | (180) | | | (180) | | 6,852 | 6,852 | | | |
| 100043643 | AVON | MA | | 08/13/2020 | | 5,784 | | (358) | | | (358) | | 5,426 | 5,426 | | | |
| 100081150 | VANCOUVER | WA | | 03/18/2022 | | 1,476 | | 38 | | | 38 | | 1,514 | 1,514 | | | |
| 100155121 | SAN ANTONIO | TX | | 07/19/2024 | | 403 | | (14) | | | (14) | | 389 | 389 | | | |
| 100115543 | PROVIDENCE | RI | | 07/19/2023 | | 620 | | (9) | | | (9) | | 611 | 611 | | | |
| 100133537 | BLUE RIDGE | GA | | 10/19/2023 | | 513 | | (10) | | | (10) | | 503 | 503 | | | |
| 100148371 | FORT WORTH | TX | | 04/12/2024 | | 868 | | 26 | | | 26 | | 894 | 894 | | | |
| 100102807 | MIDDLETOWN | OH | | 06/22/2023 | | 537 | | (21) | | | (21) | | 516 | 516 | | | |
| 100142579 | MIRAMAR | FL | | 02/08/2024 | | 582 | | 2 | | | 2 | | 584 | 584 | | | |
| 100065216 | SALT LAKE CTY | UT | | 07/14/2021 | | 1,520 | | (26) | | | (26) | | 1,494 | 1,494 | | | |
| 100026006 | CARY | IL | | 09/20/2018 | | 911 | | 134 | | | 134 | | 1,045 | 1,045 | | | |
| 100115056 | DAVENPORT | FL | | 07/14/2023 | | 726 | | 11 | | | 11 | | 737 | 737 | | | |
| 100117146 | OCEANSIDE | NY | | 07/20/2023 | | 2,301 | | 328 | | | 328 | | 2,629 | 2,629 | | | |
| 100110152 | MANOR | TX | | 06/29/2023 | | 638 | | (6) | | | (6) | | 632 | 632 | | | |
| 100151534 | LAKEVILLE | MN | | 05/10/2024 | | 903 | | 57 | | | 57 | | 960 | 960 | | | |
| 100140522 | ANNA | TX | | 01/19/2024 | | 616 | | (14) | | | (14) | | 602 | 602 | | | |
| 100143401 | DAVENPORT | FL | | 02/16/2024 | | 522 | | (19) | | | (19) | | 503 | 503 | | | |
| 100115706 | HARTFORD | CT | | 07/20/2023 | | 691 | | (13) | | | (13) | | 678 | 678 | | | |
| 100119320 | PORT ORANGE | FL | | 07/31/2023 | | 720 | | 14 | | | 14 | | 734 | 734 | | | |
| 100100177 | LAKEHURST | NJ | | 03/17/2023 | | 588 | | (11) | | | (11) | | 577 | 577 | | | |
| 100110167 | HENDERSONVILLE | NC | | 06/30/2023 | | 485 | | 9 | | | 9 | | 494 | 494 | | | |
| 100156533 | CAPE CORAL | FL | | 06/24/2024 | | 450 | | (4) | | | (4) | | 446 | 446 | | | |
| 100155273 | CHELSEA | MA | | 07/19/2024 | | 1,194 | | (87) | | | (87) | | 1,107 | 1,107 | | | |
| 100155057 | SPRING HILL | FL | | 07/19/2024 | | 400 | | (9) | | | (9) | | 391 | 391 | | | |
| 100132541 | MOUNT PROSPECT | IL | | 11/03/2023 | | 41,290 | | 762 | | | 762 | | 42,052 | 42,052 | | | |
| 100119315 | PARRISH | FL | | 07/31/2023 | | 827 | | 4 | | | 4 | | 831 | 831 | | | |
| 100151655 | FRONT ROYAL | VA | | 05/10/2024 | | 679 | | (4) | | | (4) | | 675 | 675 | | | |
| 100015813 | PLYMOUTH | MA | | 02/27/2018 | | 1,590 | | 14 | | | 14 | | 1,604 | 1,604 | | | |
| 100067857 | ORLANDO | FL | | 09/23/2021 | | 1,384 | | (45) | | | (45) | | 1,339 | 1,339 | | | |
| 100087310 | WOOD VILLAGE | OR | | 10/25/2022 | | 822 | | 58 | | | 58 | | 880 | 880 | | | |
| 100012350 | STATEN ISLAND | NY | | 04/28/2017 | | 1,574 | | 236 | | | 236 | | 1,810 | 1,810 | | | |
| 100158166 | WOODSTOCK | GA | | 07/09/2024 | | 197 | | (4) | | | (4) | | 193 | 193 | | | |
| 100025888 | DOWNEY | CA | | 09/20/2018 | | 1,077 | | 66 | | | 66 | | 1,143 | 1,143 | | | |
| 100152981 | BETHEL | CT | | 06/27/2024 | | 415 | | (10) | | | (10) | | 405 | 405 | | | |
| 100132687 | MARYSVILLE | WA | | 11/03/2023 | | 357 | | (7) | | | (7) | | 350 | 350 | | | |
| 100129642 | OVIEDO | FL | | 09/29/2023 | | 668 | | (12) | | | (12) | | 656 | 656 | | | |
| 100157974 | SARASOTA | FL | | 07/09/2024 | | 230 | | 2 | | | 2 | | 232 | 232 | | | |
| 100116608 | HOUSTON | TX | | 07/20/2023 | | 1,099 | | 236 | | | 236 | | 1,335 | 1,335 | | | |
| 100133556 | DANBURY | CT | | 10/19/2023 | | 681 | | (21) | | | (21) | | 660 | 660 | | | |
| 100149487 | NORTHPORT | AL | | 04/24/2024 | | 618 | | (7) | | | (7) | | 611 | 611 | | | |
| 100099891 | HILLSBOROUGH | NJ | | 03/28/2023 | | 559 | | (17) | | | (17) | | 542 | 542 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135829 | MEBANE | NC | | 11/10/2023 | | 821 | | 38 | | | 38 | | 859 | 859 | | | |
| 100160963 | PORT ISABEL | TX | | 07/24/2024 | | 237 | | (8) | | | (8) | | 229 | 229 | | | |
| 100086765 | ROSELLE | NJ | | 10/04/2022 | | 728 | | 54 | | | 54 | | 782 | 782 | | | |
| 100080843 | PRESCOTT VALLEY | AZ | | 03/10/2022 | | 1,078 | | (73) | | | (73) | | 1,005 | 1,005 | | | |
| 100120010 | PENSACOLA | FL | | 08/11/2023 | | 2,986 | | (44) | | | (44) | | 2,942 | 2,942 | | | |
| 100012638 | ARLETA | CA | | 05/25/2017 | | 724 | | 139 | | | 139 | | 863 | 863 | | | |
| 100161147 | WILMINGTON | NC | | 07/24/2024 | | 357 | | (12) | | | (12) | | 345 | 345 | | | |
| 100137463 | FORT MYERS | FL | | 01/11/2024 | | 586 | | (17) | | | (17) | | 569 | 569 | | | |
| 100116258 | EAST ORANGE | NJ | | 07/20/2023 | | 1,043 | | 170 | | | 170 | | 1,213 | 1,213 | | | |
| 100131903 | DEL VALLE | TX | | 10/13/2023 | | 628 | | (3) | | | (3) | | 625 | 625 | | | |
| 100164598 | SACRAMENTO | CA | | 08/21/2024 | | 5,484 | | (74) | | | (74) | | 5,410 | 5,410 | | | |
| 100151658 | COLORADO SPRINGS | CO | | 05/10/2024 | | 665 | | (6) | | | (6) | | 659 | 659 | | | |
| 100100113 | ARCADIA | FL | | 03/28/2023 | | 693 | | 17 | | | 17 | | 710 | 710 | | | |
| 100128003 | MURFREESBORO | TN | | 09/08/2023 | | 5,903 | | 405 | | | 405 | | 6,308 | 6,308 | | | |
| 100148887 | HOUSTON | TX | | 04/17/2024 | | 705 | | (22) | | | (22) | | 683 | 683 | | | |
| 100080989 | CEDAR PARK | TX | | 03/18/2022 | | 1,461 | | 39 | | | 39 | | 1,500 | 1,500 | | | |
| 100120154 | ATTALLA | AL | | 08/14/2023 | | 533 | | (8) | | | (8) | | 525 | 525 | | | |
| 100136621 | WHITTIER | CA | | 11/22/2023 | | 534 | | (12) | | | (12) | | 522 | 522 | | | |
| 100116394 | FORT WASHINGTON | MD | | 07/20/2023 | | 950 | | 70 | | | 70 | | 1,020 | 1,020 | | | |
| 100158691 | CYPRESS | TX | | 07/10/2024 | | 235 | | 1 | | | 1 | | 236 | 236 | | | |
| 100110665 | WINSTON SALEM | NC | | 06/30/2023 | | 795 | | | | | | | 795 | 795 | | | |
| 100115966 | BILLINGS | MT | | 07/20/2023 | | 1,292 | | 1 | | | 1 | | 1,293 | 1,293 | | | |
| 100158760 | ROCKINGHAM | VA | | 07/10/2024 | | 179 | | (6) | | | (6) | | 173 | 173 | | | |
| 100141694 | ADELANTO | CA | | 01/30/2024 | | 338 | | (17) | | | (17) | | 321 | 321 | | | |
| 100115871 | BELTON | MO | | 07/20/2023 | | 892 | | 20 | | | 20 | | 912 | 912 | | | |
| 100054605 | LOS ANGELES | CA | | 03/23/2021 | | 1,525 | | (75) | | | (75) | | 1,450 | 1,450 | | | |
| 100115755 | WARWICK | RI | | 07/20/2023 | | 772 | | (2) | | | (2) | | 770 | 770 | | | |
| 100029073 | DOWNEY | CA | | 10/26/2018 | | 3,246 | | 670 | | | 670 | | 3,916 | 3,916 | | | |
| 100119974 | MAGNA | UT | | 08/11/2023 | | 640 | | (9) | | | (9) | | 631 | 631 | | | |
| 100148302 | HAPEVILLE | GA | | 04/12/2024 | | 703 | | (7) | | | (7) | | 696 | 696 | | | |
| 100138281 | OCOEE | FL | | 12/18/2023 | | 376 | | (7) | | | (7) | | 369 | 369 | | | |
| 100156547 | HOOVER | AL | | 06/24/2024 | | 398 | | (9) | | | (9) | | 389 | 389 | | | |
| 100119224 | NORTH CHESTERFIELD | VA | | 07/31/2023 | | 790 | | 9 | | | 9 | | 799 | 799 | | | |
| 100090383 | TEMPLE | TX | | 12/28/2022 | | 567 | | (17) | | | (17) | | 550 | 550 | | | |
| 100071628 | LAS VEGAS | NV | | 10/14/2021 | | 1,428 | | (45) | | | (45) | | 1,383 | 1,383 | | | |
| 100155276 | NEW BEDFORD | MA | | 07/19/2024 | | 410 | | (3) | | | (3) | | 407 | 407 | | | |
| 100053396 | CANYON COUNTRY | CA | | 03/23/2021 | | 3,905 | | (47) | | | (47) | | 3,858 | 3,858 | | | |
| 100152676 | SANFORD | FL | | 05/17/2024 | | 644 | | (4) | | | (4) | | 640 | 640 | | | |
| 100161012 | CALABASH | NC | | 07/24/2024 | | 224 | | (2) | | | (2) | | 222 | 222 | | | |
| 100164627 | FORNEY | TX | | 08/21/2024 | | 182 | | (6) | | | (6) | | 176 | 176 | | | |
| 100147769 | PHILADELPHIA | PA | | 04/08/2024 | | 806 | | (18) | | | (18) | | 788 | 788 | | | |
| 100158597 | MAPLE GROVE | MN | | 07/10/2024 | | 368 | | (10) | | | (10) | | 358 | 358 | | | |
| 100158600 | MAPLE GROVE | MN | | 07/10/2024 | | 368 | | (10) | | | (10) | | 358 | 358 | | | |
| 100138401 | FORT WORTH | TX | | 12/18/2023 | | 491 | | (18) | | | (18) | | 473 | 473 | | | |
| 100151231 | DENTON | TX | | 05/10/2024 | | 660 | | (11) | | | (11) | | 649 | 649 | | | |
| 100136146 | GRAND PRAIRIE | TX | | 12/18/2023 | | 410 | | (33) | | | (33) | | 377 | 377 | | | |
| 100100896 | SAN ANTONIO | TX | | 04/28/2023 | | (16,362) | | 3 | | | 3 | | (16,359) | (7,978) | | 8,381 | 8,381 |
| 100156214 | HARTFORD | CT | | 06/20/2024 | | 374 | | (8) | | | (8) | | 366 | 366 | | | |
| 100160530 | CASA GRANDE | AZ | | 07/19/2024 | | 983 | | (17) | | | (17) | | 966 | 966 | | | |
| 100151577 | MILFORD | DE | | 05/10/2024 | | 598 | | (9) | | | (9) | | 589 | 589 | | | |
| 100152005 | EAGAN | MN | | 06/14/2024 | | 394 | | (10) | | | (10) | | 384 | 384 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134062 | SANTA CLARITA | CA | | 10/27/2023 | | 608 | | (13) | | | (13) | | 595 | 595 | | | |
| 100129705 | HAVERSTRAW | NY | | 09/29/2023 | | 708 | | (1) | | | (1) | | 707 | 707 | | | |
| 100086952 | SAINT CLOUD | FL | | 10/24/2022 | | 822 | | 10 | | | 10 | | 832 | 832 | | | |
| 100139482 | JOHNSTON | RI | | 12/28/2023 | | 475 | | (18) | | | (18) | | 457 | 457 | | | |
| 100159481 | FARMINGTON | NM | | 07/15/2024 | | 417 | | (12) | | | (12) | | 405 | 405 | | | |
| 100151784 | LOS ANGELES | CA | | 05/10/2024 | | 537 | | (19) | | | (19) | | 518 | 518 | | | |
| 100066850 | MINNEOLA | FL | | 08/02/2021 | | 2,113 | | (7) | | | (7) | | 2,106 | 2,106 | | | |
| 100057735 | BOWIE | MD | | 06/30/2021 | | 1,391 | | (41) | | | (41) | | 1,350 | 1,350 | | | |
| 100136157 | SARASOTA | FL | | 12/18/2023 | | 399 | | (32) | | | (32) | | 367 | 367 | | | |
| 100159391 | KUNA | ID | | 07/15/2024 | | 214 | | (5) | | | (5) | | 209 | 209 | | | |
| 100157668 | LAS VEGAS | NV | | 06/28/2024 | | 374 | | (12) | | | (12) | | 362 | 362 | | | |
| 100138787 | TERRELL | NC | | 12/21/2023 | | 619 | | (15) | | | (15) | | 604 | 604 | | | |
| 100091397 | WINSTON | GA | | 02/22/2023 | | 669 | | (14) | | | (14) | | 655 | 655 | | | |
| 100071666 | N MYRTLE BEACH | SC | | 10/14/2021 | | 1,456 | | (32) | | | (32) | | 1,424 | 1,424 | | | |
| 100127963 | SMYRNA | TN | | 09/08/2023 | | 889 | | 48 | | | 48 | | 937 | 937 | | | |
| 100062977 | VIRGINIA BEACH | VA | | 07/01/2021 | | 2,100 | | (15) | | | (15) | | 2,085 | 2,085 | | | |
| 100133665 | MONROE | NC | | 10/23/2023 | | 644 | | 7 | | | 7 | | 651 | 651 | | | |
| 100090299 | HOUSTON | TX | | 01/13/2023 | | 664 | | (2) | | | (2) | | 662 | 662 | | | |
| 100128935 | LAWRENCEVILLE | GA | | 09/22/2023 | | 598 | | (11) | | | (11) | | 587 | 587 | | | |
| 100113881 | N. MIAMI | FL | | 06/29/2023 | | 4,595 | | 249 | | | 249 | | 4,844 | 4,844 | | | |
| 100131980 | GERMANTOWN | TN | | 10/13/2023 | | 680 | | 7 | | | 7 | | 687 | 687 | | | |
| 100158755 | RIGBY | ID | | 07/10/2024 | | 184 | | (5) | | | (5) | | 179 | 179 | | | |
| 100158546 | LIVINGSTON | CA | | 07/10/2024 | | 396 | | (14) | | | (14) | | 382 | 382 | | | |
| 100115499 | APPLE VALLEY | CA | | 07/17/2023 | | 1,626 | | (76) | | | (76) | | 1,550 | 1,550 | | | |
| 100134762 | CYPRESS | TX | | 10/30/2023 | | 592 | | 2 | | | 2 | | 594 | 594 | | | |
| 100161397 | FORNEY | TX | | 07/25/2024 | | 182 | | (4) | | | (4) | | 178 | 178 | | | |
| 100063472 | FERNANDINA BEACH | FL | | 07/01/2021 | | 526 | | (7) | | | (7) | | 519 | 519 | | | |
| 100109722 | FARMINGTON | NY | | 06/16/2023 | | 667 | | (22) | | | (22) | | 645 | 645 | | | |
| 100153094 | CHERRY HILL | NJ | | 06/27/2024 | | 414 | | (3) | | | (3) | | 411 | 411 | | | |
| 100134505 | FEEDING HILLS | MA | | 10/30/2023 | | 525 | | (24) | | | (24) | | 501 | 501 | | | |
| 100136270 | AUSTELL | GA | | 11/20/2023 | | 623 | | 2 | | | 2 | | 625 | 625 | | | |
| 100134885 | LAS VEGAS | NV | | 10/30/2023 | | 622 | | | | | | | 622 | 622 | | | |
| 100131584 | YOUNGSVILLE | NC | | 10/06/2023 | | 642 | | | | | | | 642 | 642 | | | |
| 100078804 | COLORADO SPRINGS | CO | | 02/24/2022 | | 1,265 | | (20) | | | (20) | | 1,245 | 1,245 | | | |
| 100134685 | OCALA | FL | | 10/30/2023 | | 564 | | (4) | | | (4) | | 560 | 560 | | | |
| 100081107 | CHARLOTTESVILLE | VA | | 03/18/2022 | | 1,272 | | 11 | | | 11 | | 1,283 | 1,283 | | | |
| 100066212 | PALATINE | IL | | 08/02/2021 | | 2,832 | | | | | | | 2,832 | 2,832 | | | |
| 100134909 | DURHAM | NC | | 10/30/2023 | | 577 | | (4) | | | (4) | | 573 | 573 | | | |
| 100019684 | BURLINGTON | VT | | 07/26/2018 | | 1,530 | | 9 | | | 9 | | 1,539 | 1,539 | | | |
| 100103549 | DESERT HOT SPRINGS | CA | | 05/08/2023 | | 666 | | 5 | | | 5 | | 671 | 671 | | | |
| 100137409 | BONAIRE | GA | | 01/11/2024 | | 528 | | (23) | | | (23) | | 505 | 505 | | | |
| 100135226 | CLARKSVILLE | TN | | 11/08/2023 | | 1,623 | | (1) | | | (1) | | 1,622 | 1,622 | | | |
| 100055385 | NEW ROCHELLE | NY | | 03/23/2021 | | 801 | | (76) | | | (76) | | 725 | 725 | | | |
| 100084981 | LEANDER | TX | | 09/29/2022 | | 612 | | (23) | | | (23) | | 589 | 589 | | | |
| 100133567 | MEDIA | PA | | 10/23/2023 | | 708 | | 5 | | | 5 | | 713 | 713 | | | |
| 100050274 | MIAMI | FL | | 11/20/2020 | | 1,412 | | (34) | | | (34) | | 1,378 | 1,378 | | | |
| 100128235 | ELKTON | MD | | 09/14/2023 | | 130 | | (8) | | | (8) | | 122 | 122 | | | |
| 100080427 | HOUSTON | TX | | 04/14/2022 | | 1,083 | | (41) | | | (41) | | 1,042 | 1,042 | | | |
| 100084595 | JIM THORPE | PA | | 08/02/2022 | | 698 | | 10 | | | 10 | | 708 | 708 | | | |
| 100143965 | HALETHORPE | MD | | 02/29/2024 | | 432 | | (26) | | | (26) | | 406 | 406 | | | |
| 100147084 | IRVINGTON | NJ | | 03/28/2024 | | 421 | | (24) | | | (24) | | 397 | 397 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152847 | WINTER HAVEN | FL | | 05/22/2024 | | 507 | | (28) | | | (28) | | 479 | 479 | | | |
| 100116061 | THE VILLAGES | FL | | 07/20/2023 | | 715 | | | | | | | 715 | 715 | | | |
| 100132797 | PORT ST. LUCIE | FL | | 11/03/2023 | | 805 | | 24 | | | 24 | | 829 | 829 | | | |
| 100146742 | WAREHAM | MA | | 03/20/2024 | | 554 | | (18) | | | (18) | | 536 | 536 | | | |
| 100152707 | WENDELL | NC | | 05/17/2024 | | 799 | | 38 | | | 38 | | 837 | 837 | | | |
| 100132280 | MIAMI | FL | | 10/13/2023 | | 760 | | 19 | | | 19 | | 779 | 779 | | | |
| 100013087 | NORWALK | CA | | 05/25/2017 | | 566 | | 142 | | | 142 | | 708 | 708 | | | |
| 100148126 | ANNA | TX | | 04/10/2024 | | 1,893 | | (18) | | | (18) | | 1,875 | 1,875 | | | |
| 100159395 | CANTON | GA | | 07/15/2024 | | 397 | | (13) | | | (13) | | 384 | 384 | | | |
| 100128160 | GULF SHORES | AL | | 09/18/2023 | | 90,507 | | 5,766 | | | 5,766 | | 96,273 | 96,273 | | | |
| 100113214 | SIMI VALLEY | CA | | 06/29/2023 | | 725 | | 279 | | | 279 | | 1,004 | 1,004 | | | |
| 100090055 | WETHERSFIELD | CT | | 01/13/2023 | | 3,080 | | (17) | | | (17) | | 3,063 | 3,063 | | | |
| 100161175 | MODESTO | CA | | 07/25/2024 | | 152 | | (8) | | | (8) | | 144 | 144 | | | |
| 100152544 | CORCORAN | MN | | 05/17/2024 | | 1,602 | | 96 | | | 96 | | 1,698 | 1,698 | | | |
| 100158798 | GARFIELD | AR | | 07/10/2024 | | 178 | | (5) | | | (5) | | 173 | 173 | | | |
| 100139989 | SMITHVILLE | TX | | 01/09/2024 | | 584 | | (13) | | | (13) | | 571 | 571 | | | |
| 100075977 | MIAMI | FL | | 01/07/2022 | | 1,189 | | (40) | | | (40) | | 1,149 | 1,149 | | | |
| 100133484 | ANTIOCH | TN | | 10/19/2023 | | 369 | | (16) | | | (16) | | 353 | 353 | | | |
| 100159434 | ZEBULON | NC | | 07/15/2024 | | 223 | | (4) | | | (4) | | 219 | 219 | | | |
| 100110381 | DICKINSON | TX | | 06/30/2023 | | 655 | | (3) | | | (3) | | 652 | 652 | | | |
| 100156234 | ROANOKE | VA | | 06/20/2024 | | 305 | | (17) | | | (17) | | 288 | 288 | | | |
| 100141026 | POMPANO BEACH | FL | | 02/20/2024 | | 575 | | (15) | | | (15) | | 560 | 560 | | | |
| 100100804 | STAFFORD | VA | | 04/28/2023 | | 907 | | (12) | | | (12) | | 895 | 895 | | | |
| 100137862 | KISSIMMEE | FL | | 12/08/2023 | | 550 | | 28 | | | 28 | | 578 | 578 | | | |
| 100147024 | BRADENTON | FL | | 03/27/2024 | | 4,336 | | (89) | | | (89) | | 4,247 | 4,247 | | | |
| 100080222 | SAVANNAH | GA | | 02/25/2022 | | 1,059 | | (27) | | | (27) | | 1,032 | 1,032 | | | |
| 100148705 | HIAWASSEE | GA | | 04/17/2024 | | 503 | | (19) | | | (19) | | 484 | 484 | | | |
| 100147196 | CITY OF ORANGE | NJ | | 03/28/2024 | | 185 | | (3) | | | (3) | | 182 | 182 | | | |
| 100071981 | SCHAUMBURG | IL | | 10/29/2021 | | 1,408 | | (84) | | | (84) | | 1,324 | 1,324 | | | |
| 100116349 | CHARLOTTE | NC | | 07/20/2023 | | 1,347 | | 211 | | | 211 | | 1,558 | 1,558 | | | |
| 100150564 | BRICK | NJ | | 05/03/2024 | | 616 | | (18) | | | (18) | | 598 | 598 | | | |
| 100063087 | DESOTO | TX | | 07/01/2021 | | 1,385 | | (19) | | | (19) | | 1,366 | 1,366 | | | |
| 100147930 | WOODBURY | MN | | 04/08/2024 | | 70,700 | | 2,101 | | | 2,101 | | 72,801 | 72,801 | | | |
| 100132237 | CHARLOTTE | NC | | 10/13/2023 | | 646 | | (5) | | | (5) | | 641 | 641 | | | |
| 100110538 | LANCASTER | CA | | 06/30/2023 | | 1,060 | | 4 | | | 4 | | 1,064 | 1,064 | | | |
| 100065623 | LAWRENCE | MA | | 07/28/2021 | | 1,492 | | (42) | | | (42) | | 1,450 | 1,450 | | | |
| 100142691 | MILLVILLE | DE | | 02/08/2024 | | 800 | | 4 | | | 4 | | 804 | 804 | | | |
| 100161437 | ROYSE CITY | TX | | 07/29/2024 | | 199 | | (5) | | | (5) | | 194 | 194 | | | |
| 100137674 | LOGANVILLE | GA | | 12/08/2023 | | 791 | | 31 | | | 31 | | 822 | 822 | | | |
| 100115747 | BAKERSFIELD | CA | | 07/20/2023 | | 790 | | (11) | | | (11) | | 779 | 779 | | | |
| 100114561 | CHICAGO | IL | | 06/29/2023 | | 442 | | (7) | | | (7) | | 435 | 435 | | | |
| 100137636 | ROCHESTER HILLS | MI | | 12/08/2023 | | 1,629 | | (46) | | | (46) | | 1,583 | 1,583 | | | |
| 100143067 | TUSCALOOSA | AL | | 02/14/2024 | | 376 | | (12) | | | (12) | | 364 | 364 | | | |
| 100128209 | HENDERSON | NV | | 09/18/2023 | | 2,593 | | 7 | | | 7 | | 2,600 | 2,600 | | | |
| 100102022 | HOUSTON | TX | | 04/14/2023 | | 601 | | (8) | | | (8) | | 593 | 593 | | | |
| 100157932 | BUFFALO | NY | | 07/09/2024 | | 208 | | (2) | | | (2) | | 206 | 206 | | | |
| 100079685 | PARK CITY | UT | | 04/25/2022 | | 1,051 | | (56) | | | (56) | | 995 | 995 | | | |
| 100100845 | HAGERSTOWN | MD | | 04/28/2023 | | 726 | | (19) | | | (19) | | 707 | 707 | | | |
| 100049385 | LYNWOOD | CA | | 11/20/2020 | | 1,240 | | (89) | | | (89) | | 1,151 | 1,151 | | | |
| 100150959 | NEW SMYRNA | FL | | 05/08/2024 | | 712 | | 4 | | | 4 | | 716 | 716 | | | |
| 100149591 | KANNAPOLIS | NC | | 04/26/2024 | | 1,061 | | 9 | | | 9 | | 1,070 | 1,070 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149410 | GARNER | NC | | 04/24/2024 | | 663 | | (15) | | | (15) | | 648 | 648 | | | |
| 100144087 | LAWRENCEVILLE | GA | | 03/07/2024 | | 4,462 | | (67) | | | (67) | | 4,395 | 4,395 | | | |
| 100147040 | LANSING | MI | | 03/27/2024 | | 1,725 | | (21) | | | (21) | | 1,704 | 1,704 | | | |
| 100138337 | PORT ORCHARD | WA | | 12/18/2023 | | 767 | | 19 | | | 19 | | 786 | 786 | | | |
| 100129404 | NASHVILLE | TN | | 09/26/2023 | | 713 | | 12 | | | 12 | | 725 | 725 | | | |
| 100151320 | RIVERTON | UT | | 05/10/2024 | | 1,550 | | (41) | | | (41) | | 1,509 | 1,509 | | | |
| 100115294 | STRATFORD | CT | | 07/17/2023 | | 643 | | (12) | | | (12) | | 631 | 631 | | | |
| 100030876 | BRIARWOOD | NY | | 04/09/2019 | | 1,079 | | 207 | | | 207 | | 1,286 | 1,286 | | | |
| 100049999 | HOFFMAN ESTATES | IL | | 11/20/2020 | | 1,209 | | (94) | | | (94) | | 1,115 | 1,115 | | | |
| 100142148 | SUMTER | SC | | 02/29/2024 | | 893 | | (18) | | | (18) | | 875 | 875 | | | |
| 100128015 | CLARKSVILLE | TN | | 09/08/2023 | | 1,635 | | 27 | | | 27 | | 1,662 | 1,662 | | | |
| 100110458 | KYLE | TX | | 06/30/2023 | | 854 | | 10 | | | 10 | | 864 | 864 | | | |
| 100142539 | WESLEY CHAPEL | FL | | 02/08/2024 | | 609 | | (9) | | | (9) | | 600 | 600 | | | |
| 100147945 | FRESNO | CA | | 04/08/2024 | | 2,879 | | 28 | | | 28 | | 2,907 | 2,907 | | | |
| 100013772 | LONDONDERRY | NH | | 05/25/2017 | | 1,039 | | 80 | | | 80 | | 1,119 | 1,119 | | | |
| 100127176 | BROOKLYN | NY | | 08/30/2023 | | 7,727 | | 566 | | | 566 | | 8,293 | 8,293 | | | |
| 100155296 | SAN DIEGO | CA | | 07/19/2024 | | 319 | | (26) | | | (26) | | 293 | 293 | | | |
| 100130280 | SMYRNA | TN | | 09/28/2023 | | 506 | | (15) | | | (15) | | 491 | 491 | | | |
| 100079225 | MERIDIAN | ID | | 02/14/2022 | | 1,613 | | (15) | | | (15) | | 1,598 | 1,598 | | | |
| 100109923 | GLASSBORO | NJ | | 06/22/2023 | | 606 | | (15) | | | (15) | | 591 | 591 | | | |
| 100158687 | FORT WORTH | TX | | 07/10/2024 | | 272 | | 9 | | | 9 | | 281 | 281 | | | |
| 100149301 | WASHINGTON | DC | | 04/24/2024 | | 596 | | (15) | | | (15) | | 581 | 581 | | | |
| 100110570 | HARRISBURG | NC | | 06/30/2023 | | 1,669 | | (10) | | | (10) | | 1,659 | 1,659 | | | |
| 100164765 | VENICE | FL | | 08/26/2024 | | 246 | | (1) | | | (1) | | 245 | 245 | | | |
| 100135729 | DORAL | FL | | 11/10/2023 | | 621 | | (2) | | | (2) | | 619 | 619 | | | |
| 100115547 | SACRAMENTO | CA | | 07/19/2023 | | 401 | | (6) | | | (6) | | 395 | 395 | | | |
| 100108049 | VERO BEACH | FL | | 05/25/2023 | | 643 | | (2) | | | (2) | | 641 | 641 | | | |
| 100159340 | CEDAR CITY | UT | | 07/15/2024 | | 260 | | 5 | | | 5 | | 265 | 265 | | | |
| 100110467 | HENDERSONVILLE | TN | | 06/30/2023 | | 854 | | 6 | | | 6 | | 860 | 860 | | | |
| 100101574 | SOUND BEACH | NY | | 04/26/2023 | | 783 | | (11) | | | (11) | | 772 | 772 | | | |
| 100148097 | FULSHEAR | TX | | 04/10/2024 | | 662 | | (13) | | | (13) | | 649 | 649 | | | |
| 100100308 | TRACY | CA | | 03/24/2023 | | 9,229 | | (163) | | | (163) | | 9,066 | 9,066 | | | |
| 100154842 | GRAND LEDGE | MI | | 07/19/2024 | | 406 | | (18) | | | (18) | | 388 | 388 | | | |
| 100065503 | FREDERICKSBURG | VA | | 07/28/2021 | | 1,445 | | (28) | | | (28) | | 1,417 | 1,417 | | | |
| 100109085 | DENVER | CO | | 06/05/2023 | | 399 | | (6) | | | (6) | | 393 | 393 | | | |
| 100114859 | FUQUAY VARINA | NC | | 07/10/2023 | | 1,335 | | 43 | | | 43 | | 1,378 | 1,378 | | | |
| 100109755 | COLUMBUS | OH | | 06/16/2023 | | 605 | | (19) | | | (19) | | 586 | 586 | | | |
| 100152701 | ACWORTH | GA | | 05/17/2024 | | 724 | | 18 | | | 18 | | 742 | 742 | | | |
| 100139120 | MIAMI | FL | | 12/28/2023 | | 16,411 | | (392) | | | (392) | | 16,019 | 16,019 | | | |
| 100114911 | ODESSA | TX | | 07/13/2023 | | 1,059 | | (3) | | | (3) | | 1,056 | 1,056 | | | |
| 100143124 | NAPLES | FL | | 02/16/2024 | | 748 | | 22 | | | 22 | | 770 | 770 | | | |
| 100156231 | PANAMA CITY BEACH | FL | | 06/20/2024 | | 2,247 | | 11 | | | 11 | | 2,258 | 2,258 | | | |
| 100155038 | ORLANDO | FL | | 07/19/2024 | | 322 | | (25) | | | (25) | | 297 | 297 | | | |
| 100159885 | MIAMI | FL | | 08/16/2024 | | 162 | | (10) | | | (10) | | 152 | 152 | | | |
| 100110173 | FLAGSTAFF | AZ | | 06/30/2023 | | 854 | | 6 | | | 6 | | 860 | 860 | | | |
| 100079403 | PHOENIX | AZ | | 03/17/2022 | | 1,255 | | (11) | | | (11) | | 1,244 | 1,244 | | | |
| 100141006 | HOUSTON | TX | | 02/20/2024 | | 7,561 | | (343) | | | (343) | | 7,218 | 7,218 | | | |
| 100110674 | TUCSON | AZ | | 06/30/2023 | | 703 | | (8) | | | (8) | | 695 | 695 | | | |
| 100140100 | MARBLE FALLS | TX | | 01/09/2024 | | 851 | | (12) | | | (12) | | 839 | 839 | | | |
| 100160147 | HUTTO | TX | | 07/17/2024 | | 406 | | (12) | | | (12) | | 394 | 394 | | | |
| 100135671 | AUBREY | TX | | 11/09/2023 | | 404 | | (12) | | | (12) | | 392 | 392 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062897 | DUMFRIES | VA | | 07/01/2021 | | 1,438 | | (17) | | | (17) | | 1,421 | 1,421 | | | |
| 100147262 | MIDDLETOWN | NY | | 03/28/2024 | | 483 | | (12) | | | (12) | | 471 | 471 | | | |
| 100151353 | GULFPORT | FL | | 05/10/2024 | | 538 | | (16) | | | (16) | | 522 | 522 | | | |
| 100128473 | NORTH MIAMI BEACH | FL | | 09/15/2023 | | 21,830 | | (273) | | | (273) | | 21,557 | 21,557 | | | |
| 100148150 | KODAK | TN | | 05/15/2024 | | 741 | | (30) | | | (30) | | 711 | 711 | | | |
| 100147895 | POOLER | GA | | 04/08/2024 | | 866 | | 28 | | | 28 | | 894 | 894 | | | |
| 100011619 | YORKVILLE | IL | | 03/08/2017 | | 1,600 | | 255 | | | 255 | | 1,855 | 1,855 | | | |
| 100140080 | BROOKHAVEN | GA | | 01/09/2024 | | 627 | | (9) | | | (9) | | 618 | 618 | | | |
| 100149465 | NAZARETH | PA | | 04/24/2024 | | 783 | | 10 | | | 10 | | 793 | 793 | | | |
| 100158793 | SUFFOLK | VA | | 07/10/2024 | | 197 | | (6) | | | (6) | | 191 | 191 | | | |
| 100142113 | DAVENPORT | FL | | 02/29/2024 | | 574 | | (16) | | | (16) | | 558 | 558 | | | |
| 100107982 | CHARLOTTE | NC | | 05/25/2023 | | 658 | | 7 | | | 7 | | 665 | 665 | | | |
| 100153050 | LADSON | SC | | 06/27/2024 | | 402 | | (11) | | | (11) | | 391 | 391 | | | |
| 100147773 | LAWRENCEVILLE | GA | | 04/08/2024 | | 1,060 | | (5) | | | (5) | | 1,055 | 1,055 | | | |
| 100128766 | GRAND RAPIDS | MI | | 09/21/2023 | | 441 | | (24) | | | (24) | | 417 | 417 | | | |
| 100152326 | FAYETTEVILLE | AR | | 05/17/2024 | | 856 | | 52 | | | 52 | | 908 | 908 | | | |
| 100156489 | WASILLA | AK | | 06/24/2024 | | 357 | | (10) | | | (10) | | 347 | 347 | | | |
| 100024669 | VAIL | AZ | | 09/20/2018 | | 1,399 | | 45 | | | 45 | | 1,444 | 1,444 | | | |
| 100115838 | GLASSBORO | NJ | | 07/20/2023 | | 654 | | (5) | | | (5) | | 649 | 649 | | | |
| 100149693 | BUDA | TX | | 04/26/2024 | | 661 | | 1 | | | 1 | | 662 | 662 | | | |
| 100109734 | MIAMI | FL | | 06/16/2023 | | 3,068 | | (81) | | | (81) | | 2,987 | 2,987 | | | |
| 100109745 | AUSTIN | TX | | 06/16/2023 | | 602 | | (14) | | | (14) | | 588 | 588 | | | |
| 100114830 | OCEAN PINES | MD | | 07/10/2023 | | 654 | | (6) | | | (6) | | 648 | 648 | | | |
| 100137671 | DALLAS | GA | | 12/08/2023 | | 802 | | 34 | | | 34 | | 836 | 836 | | | |
| 100060304 | SALT LAKE CITY | UT | | 06/25/2021 | | 1,437 | | (48) | | | (48) | | 1,389 | 1,389 | | | |
| 100161789 | HACKETTSTOWN | NJ | | 07/31/2024 | | 645 | | (16) | | | (16) | | 629 | 629 | | | |
| 100151188 | VICTORVILLE | CA | | 05/10/2024 | | 591 | | (17) | | | (17) | | 574 | 574 | | | |
| 100061647 | WHITMAN | MA | | 07/01/2021 | | 1,439 | | (20) | | | (20) | | 1,419 | 1,419 | | | |
| 100115003 | STOCKTON | CA | | 07/14/2023 | | 702 | | (7) | | | (7) | | 695 | 695 | | | |
| 100152667 | AUSTIN | TX | | 05/17/2024 | | 818 | | 7 | | | 7 | | 825 | 825 | | | |
| 100160947 | WORCESTER | MA | | 07/24/2024 | | 205 | | (4) | | | (4) | | 201 | 201 | | | |
| 100026028 | GILBERT | AZ | | 09/20/2018 | | 2,708 | | 59 | | | 59 | | 2,767 | 2,767 | | | |
| 100081374 | GATLINBURG | TN | | 03/18/2022 | | 1,367 | | 12 | | | 12 | | 1,379 | 1,379 | | | |
| 100110191 | TROY | MI | | 06/30/2023 | | 719 | | (7) | | | (7) | | 712 | 712 | | | |
| 100011150 | POTTSTOWN | PA | | 01/27/2017 | | 2,011 | | 9 | | | 9 | | 2,020 | 2,020 | | | |
| 100057621 | HUGO | MN | | 06/30/2021 | | 468 | | (14) | | | (14) | | 454 | 454 | | | |
| 100060236 | BAYONNE | NJ | | 06/25/2021 | | 1,430 | | (36) | | | (36) | | 1,394 | 1,394 | | | |
| 100100428 | KING OF PRUSSIA | PA | | 04/27/2023 | | 2,652 | | 241 | | | 241 | | 2,893 | 2,893 | | | |
| 100150925 | LAS VEGAS | NV | | 05/08/2024 | | 844 | | 26 | | | 26 | | 870 | 870 | | | |
| 100047457 | PLYMOUTH | MA | | 11/20/2020 | | 799 | | (84) | | | (84) | | 715 | 715 | | | |
| 100160509 | VISTA | CA | | 07/19/2024 | | 1,220 | | (90) | | | (90) | | 1,130 | 1,130 | | | |
| 100155329 | HOFFMAN EST | IL | | 07/19/2024 | | 698 | | (7) | | | (7) | | 691 | 691 | | | |
| 100132088 | MESQUITE | TX | | 10/13/2023 | | 638 | | (7) | | | (7) | | 631 | 631 | | | |
| 100151379 | TOOELE | UT | | 05/10/2024 | | 759 | | 9 | | | 9 | | 768 | 768 | | | |
| 100164016 | PEMBROKE PINES | FL | | 08/21/2024 | | 177 | | (8) | | | (8) | | 169 | 169 | | | |
| 100136381 | CHARLOTTE | NC | | 11/20/2023 | | 667 | | 14 | | | 14 | | 681 | 681 | | | |
| 100151090 | WARWICK | RI | | 05/08/2024 | | 657 | | (12) | | | (12) | | 645 | 645 | | | |
| 100044112 | FAIRFIELD | CA | | 08/19/2020 | | 1,521 | | (29) | | | (29) | | 1,492 | 1,492 | | | |
| 100156501 | STATESVILLE | NC | | 06/24/2024 | | 395 | | (7) | | | (7) | | 388 | 388 | | | |
| 100148408 | HENDERSON | NV | | 04/12/2024 | | 902 | | 41 | | | 41 | | 943 | 943 | | | |
| 100149433 | DURHAM | NC | | 04/24/2024 | | 677 | | (13) | | | (13) | | 664 | 664 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140154 | RALEIGH | NC | | 01/09/2024 | | 626 | | (12) | | | (12) | | 614 | 614 | | | |
| 100149788 | LAKE WORTH | FL | | 04/26/2024 | | 50,661 | | (129) | | | (129) | | 50,532 | 50,532 | | | |
| 100140761 | BENSALEM | PA | | 01/22/2024 | | 460 | | (18) | | | (18) | | 442 | 442 | | | |
| 100151242 | NAPERVILLE | IL | | 05/10/2024 | | 878 | | (17) | | | (17) | | 861 | 861 | | | |
| 100161555 | PLANO | TX | | 07/30/2024 | | 201 | | (6) | | | (6) | | 195 | 195 | | | |
| 100146944 | ROYSE CITY | TX | | 03/26/2024 | | 602 | | (19) | | | (19) | | 583 | 583 | | | |
| 100128113 | SPRING HILL | TN | | 09/08/2023 | | 835 | | 33 | | | 33 | | 868 | 868 | | | |
| 100134815 | DELTONA | FL | | 10/30/2023 | | 561 | | 6 | | | 6 | | 567 | 567 | | | |
| 100133818 | EUREKA | MT | | 10/20/2023 | | 394 | | (10) | | | (10) | | 384 | 384 | | | |
| 100138422 | CHESAPEAKE | VA | | 12/18/2023 | | 539 | | (11) | | | (11) | | 528 | 528 | | | |
| 100115455 | WEST PALM BEACH | FL | | 07/17/2023 | | 711 | | 17 | | | 17 | | 728 | 728 | | | |
| 100127479 | WEST GROVE | PA | | 09/08/2023 | | 710 | | (4) | | | (4) | | 706 | 706 | | | |
| 100148884 | LEANDER | TX | | 04/17/2024 | | 590 | | (24) | | | (24) | | 566 | 566 | | | |
| 100142996 | PHILADELPHIA | PA | | 02/12/2024 | | 575 | | (14) | | | (14) | | 561 | 561 | | | |
| 100150605 | PROVIDENCE VILLAGE | TX | | 05/03/2024 | | 681 | | (9) | | | (9) | | 672 | 672 | | | |
| 100013209 | ROCKVILLE | MD | | 05/25/2017 | | 977 | | 228 | | | 228 | | 1,205 | 1,205 | | | |
| 100132282 | MAHWAH | NJ | | 10/13/2023 | | 852 | | 24 | | | 24 | | 876 | 876 | | | |
| 100147959 | MERCED | CA | | 04/08/2024 | | 598 | | (17) | | | (17) | | 581 | 581 | | | |
| 100137806 | CARTERSVILLE | GA | | 12/08/2023 | | 697 | | 7 | | | 7 | | 704 | 704 | | | |
| 100136441 | SAINT JOHN | IN | | 11/20/2023 | | 809 | | 76 | | | 76 | | 885 | 885 | | | |
| 100132389 | AURORA | CO | | 11/03/2023 | | 622 | | 9 | | | 9 | | 631 | 631 | | | |
| 100119662 | FRESNO | TX | | 08/08/2023 | | 633 | | (9) | | | (9) | | 624 | 624 | | | |
| 100141229 | HOUSTON | TX | | 01/30/2024 | | 563 | | (12) | | | (12) | | 551 | 551 | | | |
| 100120740 | RANCHO MIRAGE | CA | | 08/25/2023 | | 431 | | (3) | | | (3) | | 428 | 428 | | | |
| 100116623 | WEST HILLS | CA | | 07/20/2023 | | 1,296 | | 262 | | | 262 | | 1,558 | 1,558 | | | |
| 100115094 | RICHMOND | TX | | 07/14/2023 | | 844 | | 21 | | | 21 | | 865 | 865 | | | |
| 100043872 | MARINA | CA | | 08/19/2020 | | 1,481 | | 11 | | | 11 | | 1,492 | 1,492 | | | |
| 100143656 | PHILADELPHIA | PA | | 02/22/2024 | | 573 | | (9) | | | (9) | | 564 | 564 | | | |
| 100129319 | DAWSONVILLE | GA | | 09/25/2023 | | 851 | | 43 | | | 43 | | 894 | 894 | | | |
| 100102181 | SAN DIEGO | CA | | 04/14/2023 | | 632 | | (7) | | | (7) | | 625 | 625 | | | |
| 100150684 | VAN ALSTYNE | TX | | 05/06/2024 | | 609 | | (11) | | | (11) | | 598 | 598 | | | |
| 100152259 | MCKINNEY | TX | | 05/17/2024 | | 655 | | (6) | | | (6) | | 649 | 649 | | | |
| 100161552 | FORT WORTH | TX | | 07/30/2024 | | 392 | | (11) | | | (11) | | 381 | 381 | | | |
| 100120415 | HOUSTON | TX | | 08/18/2023 | | 743 | | 22 | | | 22 | | 765 | 765 | | | |
| 100151269 | VAN ALSTYNE | TX | | 05/10/2024 | | 656 | | (11) | | | (11) | | 645 | 645 | | | |
| 100139971 | FRESNO | CA | | 01/09/2024 | | 611 | | (15) | | | (15) | | 596 | 596 | | | |
| 100156556 | MONTCLAIR | CA | | 06/24/2024 | | 372 | | (10) | | | (10) | | 362 | 362 | | | |
| 100044610 | NATIONAL CITY | CA | | 11/19/2020 | | 2,952 | | 76 | | | 76 | | 3,028 | 3,028 | | | |
| 100149432 | DURHAM | NC | | 04/24/2024 | | 833 | | (16) | | | (16) | | 817 | 817 | | | |
| 100158011 | CHERRY HILL | NJ | | 07/09/2024 | | 196 | | (1) | | | (1) | | 195 | 195 | | | |
| 100075943 | SANFORD | ME | | 01/07/2022 | | 1,279 | | (40) | | | (40) | | 1,239 | 1,239 | | | |
| 100065248 | WILMINGTON | NC | | 07/14/2021 | | 1,509 | | (14) | | | (14) | | 1,495 | 1,495 | | | |
| 100158689 | FORT WORTH | TX | | 07/10/2024 | | 271 | | 9 | | | 9 | | 280 | 280 | | | |
| 100116018 | TAMPA | FL | | 07/20/2023 | | 1,049 | | (15) | | | (15) | | 1,034 | 1,034 | | | |
| 100100268 | CHICAGO | IL | | 03/24/2023 | | 149 | | (5) | | | (5) | | 144 | 144 | | | |
| 100065808 | TAVARES | FL | | 07/28/2021 | | 1,331 | | (45) | | | (45) | | 1,286 | 1,286 | | | |
| 100156155 | LAS VEGAS | NV | | 07/25/2024 | | 205 | | | | | | | 205 | 205 | | | |
| 100057756 | FERNANDINA BEACH | FL | | 06/30/2021 | | 1,365 | | (20) | | | (20) | | 1,345 | 1,345 | | | |
| 100119709 | CHICAGO | IL | | 08/08/2023 | | 564 | | (19) | | | (19) | | 545 | 545 | | | |
| 100030714 | LAKEWOOD | CO | | 04/09/2019 | | 2,058 | | 69 | | | 69 | | 2,127 | 2,127 | | | |
| 100119136 | LITTLE RIVER | SC | | 07/31/2023 | | 633 | | 8 | | | 8 | | 641 | 641 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118775 | POINCIANA | FL | | 07/25/2023 | | 495 | | (7) | | | (7) | | 488 | 488 | | | |
| 100140166 | HUTTO | TX | | 01/09/2024 | | 796 | | 13 | | | 13 | | 809 | 809 | | | |
| 100116471 | KISSIMMEE | FL | | 07/20/2023 | | 1,375 | | 502 | | | 502 | | 1,877 | 1,877 | | | |
| 100137543 | DENVER | CO | | 12/08/2023 | | 567 | | (12) | | | (12) | | 555 | 555 | | | |
| 100128733 | DAYTONA BEACH | FL | | 09/21/2023 | | 529 | | (30) | | | (30) | | 499 | 499 | | | |
| 100140538 | CORINTH | TX | | 01/19/2024 | | 669 | | (12) | | | (12) | | 657 | 657 | | | |
| 100143584 | KANSAS CITY | MO | | 02/21/2024 | | 561 | | (14) | | | (14) | | 547 | 547 | | | |
| 100158910 | PORT SAINT LUCIE | FL | | 07/12/2024 | | 2,784 | | (98) | | | (98) | | 2,686 | 2,686 | | | |
| 100159455 | VANCOUVER | WA | | 07/15/2024 | | 1,227 | | (9) | | | (9) | | 1,218 | 1,218 | | | |
| 100120596 | HOUSTON | TX | | 08/18/2023 | | 659 | | (13) | | | (13) | | 646 | 646 | | | |
| 100161125 | LEXINGTON | KY | | 07/24/2024 | | 200 | | (5) | | | (5) | | 195 | 195 | | | |
| 100158571 | CLARENDON HILLS | IL | | 07/10/2024 | | 801 | | (18) | | | (18) | | 783 | 783 | | | |
| 100103731 | SALEM | OR | | 05/08/2023 | | 414 | | (17) | | | (17) | | 397 | 397 | | | |
| 100079285 | LARGO | FL | | 02/28/2022 | | 997 | | (57) | | | (57) | | 940 | 940 | | | |
| 100148271 | FORNEY | TX | | 04/12/2024 | | 698 | | (11) | | | (11) | | 687 | 687 | | | |
| 100099996 | LAS VEGAS | NV | | 03/28/2023 | | 845 | | (6) | | | (6) | | 839 | 839 | | | |
| 100147924 | LAKEMONT | GA | | 04/08/2024 | | 664 | | (1) | | | (1) | | 663 | 663 | | | |
| 100127507 | ST SIMONS ISLAND | GA | | 09/08/2023 | | 628 | | (11) | | | (11) | | 617 | 617 | | | |
| 100140588 | RALEIGH | NC | | 01/19/2024 | | 669 | | (9) | | | (9) | | 660 | 660 | | | |
| 100118137 | HONOLULU | HI | | 07/20/2023 | | 366 | | (22) | | | (22) | | 344 | 344 | | | |
| 100065305 | SEBASTIAN | FL | | 07/28/2021 | | 1,384 | | (39) | | | (39) | | 1,345 | 1,345 | | | |
| 100160531 | FORT WASHINGTON | MD | | 07/19/2024 | | 163 | | (3) | | | (3) | | 160 | 160 | | | |
| 100137811 | HOWELL | NJ | | 12/08/2023 | | 603 | | 3 | | | 3 | | 606 | 606 | | | |
| 100120458 | CHAPEL HILL | NC | | 08/18/2023 | | 470 | | (13) | | | (13) | | 457 | 457 | | | |
| 100044311 | BROOKLYN | NY | | 08/04/2020 | | 4,755 | | 91 | | | 91 | | 4,846 | 4,846 | | | |
| 100136328 | HENDERSON | NV | | 11/20/2023 | | 518 | | 19 | | | 19 | | 537 | 537 | | | |
| 100135731 | CONROE | TX | | 11/10/2023 | | 604 | | 5 | | | 5 | | 609 | 609 | | | |
| 100102381 | WEST PALM BEACH | FL | | 06/07/2023 | | 1,678 | | (74) | | | (74) | | 1,604 | 1,604 | | | |
| 100110594 | SURPRISE | AZ | | 06/30/2023 | | 2,678 | | 48 | | | 48 | | 2,726 | 2,726 | | | |
| 100146895 | CHICAGO | IL | | 03/26/2024 | | 601 | | (9) | | | (9) | | 592 | 592 | | | |
| 100143137 | SANTA ROSA BEACH | FL | | 02/16/2024 | | 636 | | (8) | | | (8) | | 628 | 628 | | | |
| 100150858 | CASTLE HAYNE | NC | | 05/08/2024 | | 673 | | (9) | | | (9) | | 664 | 664 | | | |
| 100075989 | TOTOWA | NJ | | 01/07/2022 | | 1,182 | | (40) | | | (40) | | 1,142 | 1,142 | | | |
| 100133207 | ARLINGTON | TX | | 11/29/2023 | | 516 | | (12) | | | (12) | | 504 | 504 | | | |
| 100151293 | CHARLOTTE | NC | | 05/10/2024 | | 660 | | (10) | | | (10) | | 650 | 650 | | | |
| 100153271 | DAHLONEGA | GA | | 05/30/2024 | | 588 | | (3) | | | (3) | | 585 | 585 | | | |
| 100078970 | NEPTUNE CITY | NJ | | 02/24/2022 | | 1,363 | | 8 | | | 8 | | 1,371 | 1,371 | | | |
| 100029711 | MONROE | WA | | 10/26/2018 | | 1,057 | | 57 | | | 57 | | 1,114 | 1,114 | | | |
| 100088942 | RIO RICO | AZ | | 11/15/2022 | | 1,740 | | (16) | | | (16) | | 1,724 | 1,724 | | | |
| 100140406 | AUBURNDALE | FL | | 01/18/2024 | | 837 | | (19) | | | (19) | | 818 | 818 | | | |
| 100149063 | ASHLEY | OH | | 04/19/2024 | | 472 | | (25) | | | (25) | | 447 | 447 | | | |
| 100160890 | PORT SAINT LUCIE | FL | | 07/24/2024 | | 239 | | (2) | | | (2) | | 237 | 237 | | | |
| 100120231 | NORTH HUNTINGDON | PA | | 08/18/2023 | | 669 | | (15) | | | (15) | | 654 | 654 | | | |
| 100151099 | CHARLOTTE | NC | | 05/08/2024 | | 550 | | (13) | | | (13) | | 537 | 537 | | | |
| 100025504 | AZUSA | CA | | 09/20/2018 | | 1,023 | | 161 | | | 161 | | 1,184 | 1,184 | | | |
| 100137750 | SMYRNA | TN | | 12/08/2023 | | 589 | | (2) | | | (2) | | 587 | 587 | | | |
| 100071587 | BROOKLYN PARK | MN | | 10/14/2021 | | 2,403 | | (74) | | | (74) | | 2,329 | 2,329 | | | |
| 100142457 | ALTON | TX | | 03/08/2024 | | 1,504 | | (32) | | | (32) | | 1,472 | 1,472 | | | |
| 100115391 | PALM COAST | FL | | 07/17/2023 | | 6,301 | | (358) | | | (358) | | 5,943 | 5,943 | | | |
| 100103605 | KATY | TX | | 05/08/2023 | | 10,535 | | (579) | | | (579) | | 9,956 | 9,956 | | | |
| 100158604 | CARY | NC | | 07/10/2024 | | 7,938 | | (171) | | | (171) | | 7,767 | 7,767 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140058 | SAINT PETERSBURG | FL | | 01/09/2024 | | 62,921 | | (2,040) | | | (2,040) | | 60,881 | 60,881 | | | |
| 100164608 | RICHMOND | TX | | 08/21/2024 | | 245 | | 3 | | | 3 | | 248 | 248 | | | |
| 100153726 | ROUND ROCK | TX | | 07/11/2024 | | 485 | | (17) | | | (17) | | 468 | 468 | | | |
| 100048976 | LODI | NJ | | 11/20/2020 | | 2,936 | | (216) | | | (216) | | 2,720 | 2,720 | | | |
| 100071264 | HAINES CITY | FL | | 10/01/2021 | | 520 | | 2 | | | 2 | | 522 | 522 | | | |
| 100143289 | MONROE | NC | | 02/16/2024 | | 658 | | (14) | | | (14) | | 644 | 644 | | | |
| 100150606 | PROVIDENCE VILLAGE | TX | | 05/03/2024 | | 663 | | (13) | | | (13) | | 650 | 650 | | | |
| 100149690 | RALEIGH | NC | | 04/26/2024 | | 654 | | (10) | | | (10) | | 644 | 644 | | | |
| 100115972 | SHOREWOOD | MN | | 07/20/2023 | | 770 | | (8) | | | (8) | | 762 | 762 | | | |
| 100025573 | WILTON MANORS | FL | | 09/20/2018 | | 1,084 | | 66 | | | 66 | | 1,150 | 1,150 | | | |
| 100136524 | OAKWOOD | GA | | 11/20/2023 | | 727 | | 29 | | | 29 | | 756 | 756 | | | |
| 100129353 | GARNER | NC | | 09/25/2023 | | 855 | | 43 | | | 43 | | 898 | 898 | | | |
| 100101512 | LAS VEGAS | NV | | 04/26/2023 | | 1,386 | | 95 | | | 95 | | 1,481 | 1,481 | | | |
| 100120106 | HOUSTON | TX | | 08/11/2023 | | 695 | | (4) | | | (4) | | 691 | 691 | | | |
| 100065589 | RIPON | CA | | 07/28/2021 | | 1,425 | | (51) | | | (51) | | 1,374 | 1,374 | | | |
| 100117150 | REGO PARK | NY | | 07/20/2023 | | 1,102 | | 153 | | | 153 | | 1,255 | 1,255 | | | |
| 100076798 | OAKLAND PARK | FL | | 12/27/2021 | | 2,708 | | (155) | | | (155) | | 2,553 | 2,553 | | | |
| 100016519 | KEY WEST | FL | | 04/10/2018 | | 1,601 | | 6 | | | 6 | | 1,607 | 1,607 | | | |
| 100110141 | MIAMI | FL | | 06/29/2023 | | 550 | | (42) | | | (42) | | 508 | 508 | | | |
| 100147413 | PHILADELPHIA | PA | | 05/08/2024 | | 877 | | (48) | | | (48) | | 829 | 829 | | | |
| 100150555 | MOUNT AIRY | NC | | 05/03/2024 | | 576 | | (16) | | | (16) | | 560 | 560 | | | |
| 100102794 | ODESSA | TX | | 06/22/2023 | | 729 | | (39) | | | (39) | | 690 | 690 | | | |
| 100137546 | WEST PALM BEACH | FL | | 12/08/2023 | | 1,643 | | (23) | | | (23) | | 1,620 | 1,620 | | | |
| 100155124 | VERO BEACH | FL | | 07/19/2024 | | 391 | | (9) | | | (9) | | 382 | 382 | | | |
| 100127989 | ANTIOCH | TN | | 09/08/2023 | | 1,149 | | 42 | | | 42 | | 1,191 | 1,191 | | | |
| 100160874 | EDMOND | OK | | 07/24/2024 | | 372 | | (7) | | | (7) | | 365 | 365 | | | |
| 100148208 | HILLSBOROUGH | NC | | 04/12/2024 | | 596 | | (12) | | | (12) | | 584 | 584 | | | |
| 100028599 | HOWARD BEACH | NY | | 10/26/2018 | | 1,026 | | 255 | | | 255 | | 1,281 | 1,281 | | | |
| 100135555 | CEDAR PARK | TX | | 11/13/2023 | | 1,126 | | (4) | | | (4) | | 1,122 | 1,122 | | | |
| 100138869 | PANAMA CITY BEACH | FL | | 12/21/2023 | | 556 | | (6) | | | (6) | | 550 | 550 | | | |
| 100126317 | EAST ORANGE | NJ | | 08/30/2023 | | 555 | | (14) | | | (14) | | 541 | 541 | | | |
| 100109067 | FRANKLIN PARK | IL | | 06/05/2023 | | 502 | | (19) | | | (19) | | 483 | 483 | | | |
| 100091990 | WATERBURY | CT | | 02/09/2023 | | 610 | | (18) | | | (18) | | 592 | 592 | | | |
| 100143259 | DENVER | CO | | 02/16/2024 | | 605 | | (11) | | | (11) | | 594 | 594 | | | |
| 100102426 | GULF SHORES | AL | | 06/07/2023 | | 759 | | (12) | | | (12) | | 747 | 747 | | | |
| 100100273 | KISSIMMEE | FL | | 03/24/2023 | | 539 | | (33) | | | (33) | | 506 | 506 | | | |
| 100087333 | PANAMA CITY BEACH | FL | | 10/25/2022 | | 3,373 | | 309 | | | 309 | | 3,682 | 3,682 | | | |
| 100088106 | JACKSON | CA | | 10/25/2022 | | 647 | | (19) | | | (19) | | 628 | 628 | | | |
| 100117539 | HIGHLAND | CA | | 07/20/2023 | | 807 | | 38 | | | 38 | | 845 | 845 | | | |
| 100164174 | PALM HARBOR | FL | | 08/21/2024 | | 210 | | (7) | | | (7) | | 203 | 203 | | | |
| 100053880 | LORTON | VA | | 03/23/2021 | | 917 | | (69) | | | (69) | | 848 | 848 | | | |
| 100109306 | NORTH RICHLAND HILLS | TX | | 06/12/2023 | | 654 | | 1 | | | 1 | | 655 | 655 | | | |
| 100031507 | SACRAMENTO | CA | | 03/29/2019 | | 2,594 | | 369 | | | 369 | | 2,963 | 2,963 | | | |
| 100101564 | OAK ISLAND | NC | | 04/26/2023 | | 779 | | (7) | | | (7) | | 772 | 772 | | | |
| 100100473 | CENTRAL ISLIP | NY | | 04/27/2023 | | 1,004 | | 110 | | | 110 | | 1,114 | 1,114 | | | |
| 100147948 | VAN ALSTYNE | TX | | 04/08/2024 | | 676 | | (10) | | | (10) | | 666 | 666 | | | |
| 100153639 | REISTERSTOWN | MD | | 05/31/2024 | | 876 | | (15) | | | (15) | | 861 | 861 | | | |
| 100087991 | LULING | TX | | 10/25/2022 | | 838 | | (40) | | | (40) | | 798 | 798 | | | |
| 100144478 | HARTFORD | CT | | 04/26/2024 | | 553 | | (22) | | | (22) | | 531 | 531 | | | |
| 100149099 | ELLENWOOD | GA | | 04/19/2024 | | 416 | | (14) | | | (14) | | 402 | 402 | | | |
| 100079914 | BOCA RATON | FL | | 04/08/2022 | | 1,260 | | (12) | | | (12) | | 1,248 | 1,248 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155947 | ACWORTH | GA | | 06/17/2024 | | 456 | | (5) | | | (5) | | 451 | 451 | | | |
| 100147787 | OMAHA | NE | | 04/08/2024 | | 596 | | (12) | | | (12) | | 584 | 584 | | | |
| 100017752 | NAPERVILLE | IL | | 04/26/2018 | | 1,233 | | 50 | | | 50 | | 1,283 | 1,283 | | | |
| 100127948 | SMYRNA | TN | | 09/08/2023 | | 707 | | 11 | | | 11 | | 718 | 718 | | | |
| 100049871 | ELGIN | IL | | 11/20/2020 | | 665 | | 188 | | | 188 | | 853 | 853 | | | |
| 100134570 | BRADENTON | FL | | 10/30/2023 | | 532 | | (13) | | | (13) | | 519 | 519 | | | |
| 100148358 | FORT WORTH | TX | | 04/12/2024 | | 856 | | 23 | | | 23 | | 879 | 879 | | | |
| 100151532 | WITTMANN | AZ | | 05/10/2024 | | 686 | | 2 | | | 2 | | 688 | 688 | | | |
| 100164808 | WHITE HOUSE | TN | | 08/26/2024 | | 239 | | 1 | | | 1 | | 240 | 240 | | | |
| 100065102 | PITTSBURG | CA | | 07/14/2021 | | 1,416 | | (39) | | | (39) | | 1,377 | 1,377 | | | |
| 100158026 | CEDAR PARK | TX | | 07/09/2024 | | 224 | | (2) | | | (2) | | 222 | 222 | | | |
| 100155894 | RALEIGH | NC | | 06/17/2024 | | 518 | | 6 | | | 6 | | 524 | 524 | | | |
| 100068328 | STOCKTON | CA | | 08/25/2021 | | 1,327 | | (17) | | | (17) | | 1,310 | 1,310 | | | |
| 100091861 | PANAMA CITY | FL | | 01/30/2023 | | 1,824 | | (33) | | | (33) | | 1,791 | 1,791 | | | |
| 100081008 | RICHMOND | TX | | 03/18/2022 | | 1,333 | | 26 | | | 26 | | 1,359 | 1,359 | | | |
| 100129715 | BEAUFORT | SC | | 09/29/2023 | | 622 | | (2) | | | (2) | | 620 | 620 | | | |
| 100129414 | ROLLING MEADOWS | IL | | 09/29/2023 | | 637 | | (9) | | | (9) | | 628 | 628 | | | |
| 100079042 | CLOVIS | CA | | 02/24/2022 | | 1,367 | | (2) | | | (2) | | 1,365 | 1,365 | | | |
| 100136199 | TOMS RIVER | NJ | | 11/20/2023 | | 612 | | 4 | | | 4 | | 616 | 616 | | | |
| 100137749 | LAS VEGAS | NV | | 12/08/2023 | | 882 | | 78 | | | 78 | | 960 | 960 | | | |
| 100164824 | PLANT CITY | FL | | 08/26/2024 | | 177 | | (7) | | | (7) | | 170 | 170 | | | |
| 100088848 | WORTHINGTON | OH | | 11/15/2022 | | 773 | | 18 | | | 18 | | 791 | 791 | | | |
| 100152700 | LEANDER | TX | | 05/17/2024 | | 588 | | 1 | | | 1 | | 589 | 589 | | | |
| 100159420 | WEST DES MOINES | IA | | 07/15/2024 | | 177 | | (6) | | | (6) | | 171 | 171 | | | |
| 100143501 | ROSENBERG | TX | | 02/21/2024 | | 725 | | (27) | | | (27) | | 698 | 698 | | | |
| 100138149 | CLEARWATER | FL | | 12/14/2023 | | 546 | | 3 | | | 3 | | 549 | 549 | | | |
| 100127379 | BALDWIN | NY | | 08/30/2023 | | 1,009 | | 933 | | | 933 | | 1,942 | 1,942 | | | |
| 100143145 | DURHAM | NC | | 02/16/2024 | | 1,650 | | 61 | | | 61 | | 1,711 | 1,711 | | | |
| 100065147 | COLUMBUS | OH | | 07/14/2021 | | 2,876 | | (63) | | | (63) | | 2,813 | 2,813 | | | |
| 100146911 | VIRGINIA BEACH | VA | | 03/26/2024 | | 542 | | (13) | | | (13) | | 529 | 529 | | | |
| 100103649 | HOUSTON | TX | | 05/08/2023 | | 27,890 | | (1,159) | | | (1,159) | | 26,731 | 26,731 | | | |
| 100147795 | CAMP HILL | PA | | 04/08/2024 | | 724 | | (4) | | | (4) | | 720 | 720 | | | |
| 100084719 | ORLANDO | FL | | 08/02/2022 | | 625 | | (20) | | | (20) | | 605 | 605 | | | |
| 100140604 | LITITZ | PA | | 01/19/2024 | | 562 | | (3) | | | (3) | | 559 | 559 | | | |
| 100151050 | HENDERSON | NV | | 05/08/2024 | | 568 | | 32 | | | 32 | | 600 | 600 | | | |
| 100132248 | DAYTONA BEACH | FL | | 10/13/2023 | | 637 | | (4) | | | (4) | | 633 | 633 | | | |
| 100138879 | VICTORIA | TX | | 12/21/2023 | | 569 | | (12) | | | (12) | | 557 | 557 | | | |
| 100120943 | MYRTLE BEACH | SC | | 08/30/2023 | | 2,358 | | 109 | | | 109 | | 2,467 | 2,467 | | | |
| 100116357 | BIG BEAR LAKE | CA | | 07/20/2023 | | 1,241 | | 304 | | | 304 | | 1,545 | 1,545 | | | |
| 100030752 | HIALEAH | FL | | 04/09/2019 | | 1,348 | | 177 | | | 177 | | 1,525 | 1,525 | | | |
| 100129622 | LELAND | NC | | 09/29/2023 | | 946 | | (15) | | | (15) | | 931 | 931 | | | |
| 100086753 | SNELLVILLE | GA | | 09/30/2022 | | 1,793 | | (47) | | | (47) | | 1,746 | 1,746 | | | |
| 100119820 | ST. CLOUD | FL | | 08/08/2023 | | 555 | | (16) | | | (16) | | 539 | 539 | | | |
| 100133702 | WESTAMPTON | NJ | | 10/23/2023 | | 621 | | (4) | | | (4) | | 617 | 617 | | | |
| 100158714 | DOVER | DE | | 07/10/2024 | | 201 | | (4) | | | (4) | | 197 | 197 | | | |
| 100115446 | ESSEX | MD | | 07/17/2023 | | 493 | | (26) | | | (26) | | 467 | 467 | | | |
| 100134663 | LAKEVILLE | PA | | 10/30/2023 | | 566 | | (1) | | | (1) | | 565 | 565 | | | |
| 100079680 | PARK CITY | UT | | 04/08/2022 | | 1,233 | | (14) | | | (14) | | 1,219 | 1,219 | | | |
| 100142707 | LAS VEGAS | NV | | 02/08/2024 | | 4,493 | | (17) | | | (17) | | 4,476 | 4,476 | | | |
| 100024875 | MABLETON | GA | | 09/20/2018 | | 1,311 | | 333 | | | 333 | | 1,644 | 1,644 | | | |
| 100109731 | LANCASTER | SC | | 06/16/2023 | | 562 | | (20) | | | (20) | | 542 | 542 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133698 | COATESVILLE | PA | | 10/23/2023 | | 684 | | 5 | | | 5 | | 689 | 689 | | | |
| 100134718 | LAS VEGAS | NV | | 10/30/2023 | | 635 | | 1 | | | 1 | | 636 | 636 | | | |
| 100082180 | LEXINGTON | SC | | 04/14/2022 | | 809 | | (34) | | | (34) | | 775 | 775 | | | |
| 100149643 | FARMERSVILLE | TX | | 04/26/2024 | | 12,046 | | (345) | | | (345) | | 11,701 | 11,701 | | | |
| 100161805 | HACKETTSTOWN | NJ | | 07/31/2024 | | 586 | | (19) | | | (19) | | 567 | 567 | | | |
| 100144207 | MYRTLE BEACH | SC | | 03/07/2024 | | 746 | | | | | | | 746 | 746 | | | |
| 100152880 | DELANO | CA | | 05/22/2024 | | 154 | | 1 | | | 1 | | 155 | 155 | | | |
| 100153459 | HACKETTSTOWN | NJ | | 05/30/2024 | | 609 | | (16) | | | (16) | | 593 | 593 | | | |
| 100090978 | SMYRNA | GA | | 01/31/2023 | | (31,836) | | (54) | | | (54) | | (31,890) | (15,713) | | 16,177 | 16,177 |
| 100119990 | LANCASTER | MA | | 08/11/2023 | | 693 | | (7) | | | (7) | | 686 | 686 | | | |
| 100152897 | MODESTO | CA | | 05/22/2024 | | 420 | | (24) | | | (24) | | 396 | 396 | | | |
| 100011176 | EL CAJON | CA | | 12/23/2016 | | 1,608 | | (17) | | | (17) | | 1,591 | 1,591 | | | |
| 100161352 | CHARLOTTE | NC | | 07/25/2024 | | 201 | | (5) | | | (5) | | 196 | 196 | | | |
| 100049739 | TARZANA | CA | | 11/20/2020 | | 1,013 | | 32 | | | 32 | | 1,045 | 1,045 | | | |
| 100101522 | NEW CARLISLE | OH | | 04/26/2023 | | 16,379 | | 496 | | | 496 | | 16,875 | 16,875 | | | |
| 100151214 | RALEIGH | NC | | 05/10/2024 | | 720 | | 3 | | | 3 | | 723 | 723 | | | |
| 100159604 | STANWOOD | WA | | 07/15/2024 | | 15,440 | | (440) | | | (440) | | 15,000 | 15,000 | | | |
| 100148925 | LOGANVILLE | GA | | 04/17/2024 | | 837 | | 41 | | | 41 | | 878 | 878 | | | |
| 100143300 | MILFORD | MA | | 02/16/2024 | | 603 | | (15) | | | (15) | | 588 | 588 | | | |
| 100135290 | VIRGINIA BEACH | VA | | 11/13/2023 | | 691 | | 12 | | | 12 | | 703 | 703 | | | |
| 100151277 | SELBYVILLE | DE | | 05/10/2024 | | 609 | | (14) | | | (14) | | 595 | 595 | | | |
| 100063299 | PHILADELPHIA | PA | | 07/01/2021 | | 1,459 | | (22) | | | (22) | | 1,437 | 1,437 | | | |
| 322050242 | WILLARD | UT | | 06/21/2022 | | 598,125 | | | | | | | 598,125 | 598,125 | | | |
| 100102201 | KISSIMMEE | FL | | 04/14/2023 | | 574 | | (2) | | | (2) | | 572 | 572 | | | |
| 100138889 | CHICAGO | IL | | 12/21/2023 | | 380 | | (10) | | | (10) | | 370 | 370 | | | |
| 100147967 | LOMPOC | CA | | 04/08/2024 | | 594 | | (10) | | | (10) | | 584 | 584 | | | |
| 100150924 | WENATCHEE | WA | | 05/08/2024 | | 606 | | (19) | | | (19) | | 587 | 587 | | | |
| 100116615 | BRASELTON | GA | | 07/20/2023 | | 1,347 | | 196 | | | 196 | | 1,543 | 1,543 | | | |
| 100135169 | RANDALLSTOWN | MD | | 12/15/2023 | | 419 | | (10) | | | (10) | | 409 | 409 | | | |
| 100132279 | CYPRESS | TX | | 10/13/2023 | | 752 | | 20 | | | 20 | | 772 | 772 | | | |
| 100149157 | CLEBURNE | TX | | 04/22/2024 | | 580 | | (13) | | | (13) | | 567 | 567 | | | |
| 100164811 | HOT SPRINGS VILLAGE | AR | | 08/26/2024 | | 185 | | (6) | | | (6) | | 179 | 179 | | | |
| 100142793 | STAR | ID | | 02/08/2024 | | 715 | | (6) | | | (6) | | 709 | 709 | | | |
| 100157986 | BOISE | ID | | 07/09/2024 | | 235 | | (2) | | | (2) | | 233 | 233 | | | |
| 100144226 | DAHLONEGA | GA | | 03/07/2024 | | 1,720 | | (17) | | | (17) | | 1,703 | 1,703 | | | |
| 100129869 | SPRINGFIELD | MA | | 09/27/2023 | | 174 | | (3) | | | (3) | | 171 | 171 | | | |
| 100135460 | NORTH FORT MYERS | FL | | 11/13/2023 | | 879 | | 97 | | | 97 | | 976 | 976 | | | |
| 100151821 | ELKHORN | NE | | 05/10/2024 | | 1,040 | | 42 | | | 42 | | 1,082 | 1,082 | | | |
| 100147692 | MOORESTOWN | NJ | | 04/05/2024 | | 392 | | (12) | | | (12) | | 380 | 380 | | | |
| 100048322 | REDLANDS | CA | | 11/20/2020 | | 1,031 | | (21) | | | (21) | | 1,010 | 1,010 | | | |
| 100137587 | TULSA | OK | | 12/08/2023 | | 696 | | 20 | | | 20 | | 716 | 716 | | | |
| 100144358 | RAEFORD | NC | | 03/07/2024 | | 3,785 | | (100) | | | (100) | | 3,685 | 3,685 | | | |
| 100077951 | FRESNO | CA | | 01/13/2022 | | 1,232 | | (42) | | | (42) | | 1,190 | 1,190 | | | |
| 100075905 | CALEXICO | CA | | 01/07/2022 | | 4,099 | | (126) | | | (126) | | 3,973 | 3,973 | | | |
| 100133670 | GAINESVILLE | GA | | 10/23/2023 | | 666 | | 6 | | | 6 | | 672 | 672 | | | |
| 100135488 | CASA GRANDE | AZ | | 11/13/2023 | | 718 | | 20 | | | 20 | | 738 | 738 | | | |
| 100129505 | DAVIS | CA | | 09/29/2023 | | 110,217 | | (1,815) | | | (1,815) | | 108,402 | 108,402 | | | |
| 100025704 | BREMERTON | WA | | 09/20/2018 | | 1,128 | | 56 | | | 56 | | 1,184 | 1,184 | | | |
| 100141037 | FORT MYERS | FL | | 02/20/2024 | | 555 | | (26) | | | (26) | | 529 | 529 | | | |
| 100117336 | PATERSON | NJ | | 07/20/2023 | | 1,179 | | 329 | | | 329 | | 1,508 | 1,508 | | | |
| 100129555 | HENDERSON | NV | | 09/29/2023 | | 851 | | 47 | | | 47 | | 898 | 898 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100461 | HOLLYWOOD | FL | | 04/27/2023 | | 1,097 | | 6 | | | 6 | | 1,103 | 1,103 | | | |
| 100148933 | KING GEORGE | VA | | 04/17/2024 | | 596 | | (15) | | | (15) | | 581 | 581 | | | |
| 100000271 | SAN BRUNO | CA | | 09/27/2016 | | 5,067 | | (24) | | | (24) | | 5,043 | 5,043 | | | |
| 100161014 | BERRIEN SPRGS | MI | | 07/24/2024 | | 3,546 | | (117) | | | (117) | | 3,429 | 3,429 | | | |
| 100156261 | BALCH SPRINGS | TX | | 07/25/2024 | | 574 | | (137) | | | (137) | | 437 | 437 | | | |
| 100127633 | SAN TAN VALLEY | AZ | | 09/08/2023 | | 997 | | (18) | | | (18) | | 979 | 979 | | | |
| 100152401 | KATY | TX | | 05/17/2024 | | 3,138 | | 6 | | | 6 | | 3,144 | 3,144 | | | |
| 100148572 | LEANDER | TX | | 04/12/2024 | | 668 | | (17) | | | (17) | | 651 | 651 | | | |
| 100151008 | FORT MYERS | FL | | 05/08/2024 | | 684 | | 3 | | | 3 | | 687 | 687 | | | |
| 100148726 | KATY | TX | | 04/17/2024 | | 674 | | (8) | | | (8) | | 666 | 666 | | | |
| 100153470 | HILLCREST HEIGHTS | MD | | 05/30/2024 | | 589 | | | | | | | 589 | 589 | | | |
| 100140580 | CHARLOTTE | NC | | 01/19/2024 | | 607 | | (15) | | | (15) | | 592 | 592 | | | |
| 100026546 | PERRIS | CA | | 09/26/2018 | | 2,315 | | 310 | | | 310 | | 2,625 | 2,625 | | | |
| 100027001 | LOS ANGELES | CA | | 09/26/2018 | | 591 | | 97 | | | 97 | | 688 | 688 | | | |
| 100134051 | ABSECON | NJ | | 10/25/2023 | | 565 | | (16) | | | (16) | | 549 | 549 | | | |
| 100091149 | HOUSTON | TX | | 01/31/2023 | | 735 | | 14 | | | 14 | | 749 | 749 | | | |
| 100155434 | LAKE MARY | FL | | 06/18/2024 | | 293 | | (2) | | | (2) | | 291 | 291 | | | |
| 100013818 | CENTRAL ISLIP | NY | | 05/25/2017 | | 719 | | 100 | | | 100 | | 819 | 819 | | | |
| 100146907 | MURFREESBORO | TN | | 03/26/2024 | | 797 | | (19) | | | (19) | | 778 | 778 | | | |
| 100112069 | HACKETTSTOWN | NJ | | 06/29/2023 | | 956 | | 517 | | | 517 | | 1,473 | 1,473 | | | |
| 100055462 | EVANS | GA | | 03/23/2021 | | 942 | | (84) | | | (84) | | 858 | 858 | | | |
| 100129713 | GRAND RAPIDS | MI | | 09/29/2023 | | 655 | | (8) | | | (8) | | 647 | 647 | | | |
| 100142541 | WESLEY CHAPEL | FL | | 02/08/2024 | | 603 | | (5) | | | (5) | | 598 | 598 | | | |
| 100065651 | ANCHORAGE | AK | | 07/28/2021 | | 1,411 | | (34) | | | (34) | | 1,377 | 1,377 | | | |
| 100161491 | SAINT GEORGE | UT | | 07/30/2024 | | 200 | | (7) | | | (7) | | 193 | 193 | | | |
| 100143103 | ENID | OK | | 02/16/2024 | | 489 | | (2) | | | (2) | | 487 | 487 | | | |
| 100065263 | SANDY HOOK | CT | | 07/28/2021 | | 1,220 | | (41) | | | (41) | | 1,179 | 1,179 | | | |
| 100148266 | OAK RIDGE | TN | | 04/12/2024 | | 705 | | (4) | | | (4) | | 701 | 701 | | | |
| 100143848 | YORKVILLE | IL | | 02/29/2024 | | 598 | | 3 | | | 3 | | 601 | 601 | | | |
| 100157684 | MOBILE | AL | | 06/28/2024 | | 454 | | (24) | | | (24) | | 430 | 430 | | | |
| 100109650 | ENGLEWOOD | FL | | 06/14/2023 | | 613 | | (13) | | | (13) | | 600 | 600 | | | |
| 100161036 | SAINT GERMAIN | WI | | 07/24/2024 | | 404 | | (14) | | | (14) | | 390 | 390 | | | |
| 100117400 | GARDEN GROVE | CA | | 07/20/2023 | | 1,248 | | 111 | | | 111 | | 1,359 | 1,359 | | | |
| 100055863 | SILVER SPRING | MD | | 03/26/2021 | | 1,622 | | (50) | | | (50) | | 1,572 | 1,572 | | | |
| 100150732 | MADISON | AL | | 05/06/2024 | | 602 | | 36 | | | 36 | | 638 | 638 | | | |
| 100161095 | BLOOMINGDALE | GA | | 07/24/2024 | | 200 | | (6) | | | (6) | | 194 | 194 | | | |
| 100150194 | ELK GROVE | CA | | 04/30/2024 | | 683 | | (3) | | | (3) | | 680 | 680 | | | |
| 100078900 | LAS VEGAS | NV | | 02/24/2022 | | 1,439 | | (5) | | | (5) | | 1,434 | 1,434 | | | |
| 100154079 | FRESNO | CA | | 06/06/2024 | | 874 | | (13) | | | (13) | | 861 | 861 | | | |
| 100132105 | NAMPA | ID | | 10/13/2023 | | 752 | | (11) | | | (11) | | 741 | 741 | | | |
| 100128212 | ARGYLE | TX | | 09/18/2023 | | 624 | | (10) | | | (10) | | 614 | 614 | | | |
| 100113511 | SUFFOLK | VA | | 06/29/2023 | | 657 | | 480 | | | 480 | | 1,137 | 1,137 | | | |
| 100119831 | CEDARVILLE | NJ | | 08/08/2023 | | 497 | | (19) | | | (19) | | 478 | 478 | | | |
| 100151853 | NORTH LAS VEGAS | NV | | 05/10/2024 | | 663 | | 30 | | | 30 | | 693 | 693 | | | |
| 100102136 | ENGLEWOOD | FL | | 04/14/2023 | | 604 | | (10) | | | (10) | | 594 | 594 | | | |
| 100142119 | DAVENPORT | FL | | 02/29/2024 | | 464 | | (20) | | | (20) | | 444 | 444 | | | |
| 100057835 | OCEANSIDE | CA | | 06/30/2021 | | 1,423 | | (45) | | | (45) | | 1,378 | 1,378 | | | |
| 100159376 | NEWBERRY | FL | | 07/15/2024 | | 275 | | 5 | | | 5 | | 280 | 280 | | | |
| 100144121 | GARFIELD | AR | | 03/07/2024 | | 632 | | (18) | | | (18) | | 614 | 614 | | | |
| 100119481 | CHARLOTTE | NC | | 07/31/2023 | | 920 | | 34 | | | 34 | | 954 | 954 | | | |
| 100144054 | DURHAM | NC | | 03/07/2024 | | 894 | | 42 | | | 42 | | 936 | 936 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147742 | PITTSBURGH | PA | | 04/08/2024 | | 1,861 | | (28) | | | (28) | | 1,833 | 1,833 | | | |
| 100064251 | OCEAN | NJ | | 07/01/2021 | | 1,520 | | 76 | | | 76 | | 1,596 | 1,596 | | | |
| 100115065 | PRINCETON | TX | | 07/14/2023 | | 1,545 | | 6 | | | 6 | | 1,551 | 1,551 | | | |
| 100142886 | WOODSTOCK | GA | | 02/09/2024 | | 3,178 | | (67) | | | (67) | | 3,111 | 3,111 | | | |
| 100137187 | CEDAR SPRINGS | MI | | 11/28/2023 | | 479 | | (12) | | | (12) | | 467 | 467 | | | |
| 100055460 | TOWNSEND | DE | | 03/23/2021 | | 673 | | (37) | | | (37) | | 636 | 636 | | | |
| 100129346 | PRINCETON | TX | | 09/25/2023 | | 1,841 | | 1 | | | 1 | | 1,842 | 1,842 | | | |
| 100013666 | ROMOLAND | CA | | 05/25/2017 | | 859 | | 41 | | | 41 | | 900 | 900 | | | |
| 100136473 | LAKEVILLE | MN | | 11/20/2023 | | 1,844 | | 185 | | | 185 | | 2,029 | 2,029 | | | |
| 100142831 | INDIO | CA | | 02/09/2024 | | 548 | | (12) | | | (12) | | 536 | 536 | | | |
| 100108055 | MESA | AZ | | 05/25/2023 | | 1,063 | | 58 | | | 58 | | 1,121 | 1,121 | | | |
| 100136736 | SANTA FE | NM | | 11/27/2023 | | 501 | | (11) | | | (11) | | 490 | 490 | | | |
| 100077669 | COLORADO SPRINGS | CO | | 01/03/2022 | | 1,539 | | (23) | | | (23) | | 1,516 | 1,516 | | | |
| 100029450 | KENT | WA | | 10/26/2018 | | 1,027 | | 40 | | | 40 | | 1,067 | 1,067 | | | |
| 100156827 | HACKETTSTOWN | NJ | | 06/27/2024 | | 581 | | (21) | | | (21) | | 560 | 560 | | | |
| 100108938 | WOODWAY | TX | | 05/31/2023 | | 578 | | (40) | | | (40) | | 538 | 538 | | | |
| 100119243 | ELKTON | MD | | 07/31/2023 | | 760 | | 6 | | | 6 | | 766 | 766 | | | |
| 100115965 | LILBURN | GA | | 07/20/2023 | | 714 | | (10) | | | (10) | | 704 | 704 | | | |
| 100151546 | HENDERSON | NV | | 05/10/2024 | | 923 | | 59 | | | 59 | | 982 | 982 | | | |
| 100061444 | HIGHLAND | CA | | 06/01/2021 | | 1,635 | | 7 | | | 7 | | 1,642 | 1,642 | | | |
| 100161433 | RALEIGH | NC | | 07/29/2024 | | 196 | | (5) | | | (5) | | 191 | 191 | | | |
| 100150533 | BOGART | GA | | 05/03/2024 | | 655 | | (14) | | | (14) | | 641 | 641 | | | |
| 100160144 | ST GEORGE | UT | | 07/17/2024 | | 19,072 | | (471) | | | (471) | | 18,601 | 18,601 | | | |
| 100127707 | DAVENPORT | FL | | 09/08/2023 | | 751 | | (27) | | | (27) | | 724 | 724 | | | |
| 100150874 | LAS VEGAS | NV | | 05/08/2024 | | 655 | | (12) | | | (12) | | 643 | 643 | | | |
| 100108245 | DAVENPORT | FL | | 05/24/2023 | | 592 | | (36) | | | (36) | | 556 | 556 | | | |
| 100116116 | CYPRESS | CA | | 07/20/2023 | | 1,340 | | 323 | | | 323 | | 1,663 | 1,663 | | | |
| 100135130 | NORTHWOOD | NH | | 11/01/2023 | | 630 | | 2 | | | 2 | | 632 | 632 | | | |
| 100151158 | LAWRENCEVILLE | GA | | 05/09/2024 | | 288 | | (12) | | | (12) | | 276 | 276 | | | |
| 100111172 | OWINGS MILLS | MD | | 06/29/2023 | | 971 | | 324 | | | 324 | | 1,295 | 1,295 | | | |
| 100153960 | CAPE CORAL | FL | | 06/05/2024 | | 360 | | (10) | | | (10) | | 350 | 350 | | | |
| 100147749 | HUTTO | TX | | 04/08/2024 | | 6,881 | | (127) | | | (127) | | 6,754 | 6,754 | | | |
| 100138753 | CHARLOTTE | NC | | 12/21/2023 | | 322 | | (14) | | | (14) | | 308 | 308 | | | |
| 100077936 | SAN DIEGO | CA | | 01/10/2022 | | 1,250 | | (28) | | | (28) | | 1,222 | 1,222 | | | |
| 100084842 | PANAMA CITY BEACH | FL | | 08/02/2022 | | 436 | | (23) | | | (23) | | 413 | 413 | | | |
| 100116894 | LA CRESCENTA | CA | | 07/20/2023 | | 889 | | 51 | | | 51 | | 940 | 940 | | | |
| 100137812 | EDMOND | OK | | 12/08/2023 | | 566 | | 10 | | | 10 | | 576 | 576 | | | |
| 100148870 | GULF SHORES | AL | | 04/17/2024 | | 836 | | 32 | | | 32 | | 868 | 868 | | | |
| 100129453 | MURFREESBORO | TN | | 09/29/2023 | | 686 | | (9) | | | (9) | | 677 | 677 | | | |
| 100161538 | AUBREY | TX | | 07/30/2024 | | 194 | | (6) | | | (6) | | 188 | 188 | | | |
| 100151002 | SUGAR LAND | TX | | 05/08/2024 | | 781 | | (5) | | | (5) | | 776 | 776 | | | |
| 100147953 | HADDONFIELD | NJ | | 04/08/2024 | | 627 | | (13) | | | (13) | | 614 | 614 | | | |
| 100160112 | SAINT GEORGE | UT | | 07/17/2024 | | 200 | | (6) | | | (6) | | 194 | 194 | | | |
| 100048662 | BOWIE | MD | | 11/20/2020 | | 2,451 | | (120) | | | (120) | | 2,331 | 2,331 | | | |
| 100152681 | MECHANICSBURG | PA | | 05/17/2024 | | 1,109 | | 20 | | | 20 | | 1,129 | 1,129 | | | |
| 100108094 | TAMPA | FL | | 05/24/2023 | | 552 | | (7) | | | (7) | | 545 | 545 | | | |
| 100067432 | BELLFLOWER | CA | | 09/23/2021 | | 1,402 | | (41) | | | (41) | | 1,361 | 1,361 | | | |
| 100107794 | LONGS | SC | | 05/19/2023 | | 1,047 | | 106 | | | 106 | | 1,153 | 1,153 | | | |
| 100159436 | KYLE | TX | | 07/15/2024 | | 261 | | 3 | | | 3 | | 264 | 264 | | | |
| 100047142 | LAKE WORTH | FL | | 11/20/2020 | | 1,348 | | 48 | | | 48 | | 1,396 | 1,396 | | | |
| 100135342 | ADDISON | PA | | 11/13/2023 | | 857 | | 12 | | | 12 | | 869 | 869 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147996 | MORRISVILLE | NC | | 04/10/2024 | | 2,204 | | (28) | | | (28) | | 2,176 | 2,176 | | | |
| 100115638 | KATY | TX | | 07/19/2023 | | 1,043 | | (30) | | | (30) | | 1,013 | 1,013 | | | |
| 100119524 | GEORGETOWN | TX | | 07/28/2023 | | 742 | | 18 | | | 18 | | 760 | 760 | | | |
| 100115438 | FORT LAUDERDALE | FL | | 07/17/2023 | | 706 | | 15 | | | 15 | | 721 | 721 | | | |
| 100115677 | FOUNTAIN | CO | | 07/20/2023 | | 666 | | (8) | | | (8) | | 658 | 658 | | | |
| 100119201 | HATTERAS | NC | | 07/31/2023 | | 690 | | 1 | | | 1 | | 691 | 691 | | | |
| 100136844 | CAPE MAY COURT HOUSE | NJ | | 11/27/2023 | | 314 | | (8) | | | (8) | | 306 | 306 | | | |
| 100158742 | DURHAM | NC | | 07/10/2024 | | 3,976 | | 45 | | | 45 | | 4,021 | 4,021 | | | |
| 100138905 | FORT LAUDERDALE | FL | | 12/21/2023 | | 2,142 | | (48) | | | (48) | | 2,094 | 2,094 | | | |
| 100120976 | OCALA | FL | | 08/30/2023 | | 1,342 | | 79 | | | 79 | | 1,421 | 1,421 | | | |
| 100150977 | ST CHARLES | ID | | 05/08/2024 | | 434 | | (7) | | | (7) | | 427 | 427 | | | |
| 100110186 | TUCSON | AZ | | 06/30/2023 | | 647 | | (10) | | | (10) | | 637 | 637 | | | |
| 100110187 | TUCSON | AZ | | 06/30/2023 | | 647 | | (10) | | | (10) | | 637 | 637 | | | |
| 100110188 | TUCSON | AZ | | 06/30/2023 | | 647 | | (10) | | | (10) | | 637 | 637 | | | |
| 100110190 | TUCSON | AZ | | 06/30/2023 | | 647 | | (10) | | | (10) | | 637 | 637 | | | |
| 100150515 | GAINESVILLE | GA | | 05/03/2024 | | 1,714 | | 34 | | | 34 | | 1,748 | 1,748 | | | |
| 100119147 | PORT SAINT LUCIE | FL | | 07/31/2023 | | 432 | | 4 | | | 4 | | 436 | 436 | | | |
| 100135129 | MAUREPAS | LA | | 11/01/2023 | | 724 | | 8 | | | 8 | | 732 | 732 | | | |
| 100079684 | PARK CITY | UT | | 04/08/2022 | | 1,038 | | (57) | | | (57) | | 981 | 981 | | | |
| 100102065 | HIGHLAND | CA | | 04/14/2023 | | 739 | | 3 | | | 3 | | 742 | 742 | | | |
| 100081462 | BUDA | TX | | 03/18/2022 | | 1,464 | | 56 | | | 56 | | 1,520 | 1,520 | | | |
| 100134433 | PORT SAINT LUCIE | FL | | 10/30/2023 | | 503 | | (11) | | | (11) | | 492 | 492 | | | |
| 100090008 | ASTORIA | OR | | 01/13/2023 | | 301 | | (36) | | | (36) | | 265 | 265 | | | |
| 100030065 | BURTONSVILLE | MD | | 12/20/2018 | | 3,405 | | 46 | | | 46 | | 3,451 | 3,451 | | | |
| 100079883 | AVENTURA | FL | | 04/25/2022 | | 5,373 | | 38 | | | 38 | | 5,411 | 5,411 | | | |
| 100110768 | DEARBORN | MI | | 08/11/2023 | | 555 | | (27) | | | (27) | | 528 | 528 | | | |
| 100156118 | LAS VEGAS | NV | | 06/18/2024 | | 614 | | (5) | | | (5) | | 609 | 609 | | | |
| 100152454 | GAINESVILLE | FL | | 05/17/2024 | | 645 | | (2) | | | (2) | | 643 | 643 | | | |
| 100146878 | ROYAL OAK | MI | | 03/26/2024 | | 596 | | (4) | | | (4) | | 592 | 592 | | | |
| 100030115 | CHICAGO | IL | | 12/20/2018 | | 3,097 | | 131 | | | 131 | | 3,228 | 3,228 | | | |
| 100133944 | BALTIMORE | MD | | 10/25/2023 | | 494 | | (10) | | | (10) | | 484 | 484 | | | |
| 100133760 | NEW ORLEANS | LA | | 10/23/2023 | | 629 | | (4) | | | (4) | | 625 | 625 | | | |
| 100026611 | NANUET | NY | | 09/26/2018 | | 1,228 | | 328 | | | 328 | | 1,556 | 1,556 | | | |
| 100049729 | PLAINFIELD | NJ | | 11/20/2020 | | 676 | | 30 | | | 30 | | 706 | 706 | | | |
| 100121016 | KISSIMMEE | FL | | 08/30/2023 | | 792 | | 10 | | | 10 | | 802 | 802 | | | |
| 100142694 | CAPE CORAL | FL | | 02/08/2024 | | 789 | | 4 | | | 4 | | 793 | 793 | | | |
| 100109298 | MCKINNEY | TX | | 06/12/2023 | | 806 | | (3) | | | (3) | | 803 | 803 | | | |
| 100153932 | CYPRESS | TX | | 06/05/2024 | | 583 | | (17) | | | (17) | | 566 | 566 | | | |
| 100135188 | STONE MOUNTAIN | GA | | 11/07/2023 | | 482 | | (2) | | | (2) | | 480 | 480 | | | |
| 100065590 | LEHI | UT | | 07/28/2021 | | 1,435 | | (36) | | | (36) | | 1,399 | 1,399 | | | |
| 100140429 | RALEIGH | NC | | 01/18/2024 | | 636 | | (14) | | | (14) | | 622 | 622 | | | |
| 100140386 | CONCORD | NC | | 01/18/2024 | | 548 | | (17) | | | (17) | | 531 | 531 | | | |
| 100136174 | BAKERSFIELD | CA | | 12/18/2023 | | 383 | | (3) | | | (3) | | 380 | 380 | | | |
| 100137694 | LOGANVILLE | GA | | 12/08/2023 | | 757 | | 22 | | | 22 | | 779 | 779 | | | |
| 100134769 | PORTER | TX | | 10/30/2023 | | 617 | | (4) | | | (4) | | 613 | 613 | | | |
| 100066944 | SAN BERNARDINO | CA | | 08/02/2021 | | 1,366 | | 2 | | | 2 | | 1,368 | 1,368 | | | |
| 100054893 | PORTLAND | OR | | 03/23/2021 | | 733 | | (22) | | | (22) | | 711 | 711 | | | |
| 100110448 | DENTON | TX | | 06/30/2023 | | 1,046 | | 78 | | | 78 | | 1,124 | 1,124 | | | |
| 100117264 | CASSELBERRY | FL | | 07/20/2023 | | 749 | | (3) | | | (3) | | 746 | 746 | | | |
| 100081097 | CYPRESS | CA | | 03/18/2022 | | 1,414 | | 23 | | | 23 | | 1,437 | 1,437 | | | |
| 100081513 | FREDERICKSBURG | TX | | 03/18/2022 | | 2,546 | | 64 | | | 64 | | 2,610 | 2,610 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141050 | CALABASAS | CA | | 02/20/2024 | | 582 | | (17) | | | (17) | | 565 | 565 | | | |
| 100135479 | NORTH LAS VEGAS | NV | | 11/13/2023 | | 923 | | 83 | | | 83 | | 1,006 | 1,006 | | | |
| 100110495 | PITTSBURGH | PA | | 06/30/2023 | | 768 | | | | | | | 768 | 768 | | | |
| 100135702 | LIBERTY HILL | TX | | 11/10/2023 | | 743 | | 26 | | | 26 | | 769 | 769 | | | |
| 100140167 | PORTLAND | OR | | 01/09/2024 | | 567 | | (17) | | | (17) | | 550 | 550 | | | |
| 100129420 | PHOENIX | AZ | | 09/29/2023 | | 2,608 | | (13) | | | (13) | | 2,595 | 2,595 | | | |
| 100135560 | CORPUS CHRISTI | TX | | 11/13/2023 | | 666 | | (1) | | | (1) | | 665 | 665 | | | |
| 100150690 | KAPOLEI | HI | | 05/06/2024 | | 919 | | (23) | | | (23) | | 896 | 896 | | | |
| 100061162 | GLENDALE | AZ | | 06/01/2021 | | 1,735 | | 8 | | | 8 | | 1,743 | 1,743 | | | |
| 100153334 | KATY | TX | | 05/30/2024 | | 733 | | 19 | | | 19 | | 752 | 752 | | | |
| 100155763 | PURCELLVILLE | VA | | 06/18/2024 | | 4,409 | | 30 | | | 30 | | 4,439 | 4,439 | | | |
| 100149118 | POST FALLS | ID | | 04/22/2024 | | 315 | | (24) | | | (24) | | 291 | 291 | | | |
| 100150974 | MONT CLARE | PA | | 05/08/2024 | | 821 | | (10) | | | (10) | | 811 | 811 | | | |
| 100143282 | ORMOND BEACH | FL | | 02/16/2024 | | 662 | | (13) | | | (13) | | 649 | 649 | | | |
| 100060128 | FORT COLLINS | CO | | 06/25/2021 | | 1,448 | | (36) | | | (36) | | 1,412 | 1,412 | | | |
| 100107808 | PALM BAY | FL | | 05/19/2023 | | 1,469 | | 46 | | | 46 | | 1,515 | 1,515 | | | |
| 100151061 | TUCSON | AZ | | 05/08/2024 | | 850 | | 37 | | | 37 | | 887 | 887 | | | |
| 100030857 | SOUTH OZONE PARK | NY | | 04/09/2019 | | 2,200 | | 301 | | | 301 | | 2,501 | 2,501 | | | |
| 100148375 | FAYETTEVILLE | AR | | 04/12/2024 | | 737 | | (1) | | | (1) | | 736 | 736 | | | |
| 100076841 | TREASURE ISLAND | FL | | 12/27/2021 | | 1,317 | | (35) | | | (35) | | 1,282 | 1,282 | | | |
| 100119420 | SAINT GEORGE | UT | | 07/31/2023 | | 1,403 | | 10 | | | 10 | | 1,413 | 1,413 | | | |
| 100119190 | LAS VEGAS | NV | | 07/31/2023 | | 897 | | 45 | | | 45 | | 942 | 942 | | | |
| 100044630 | AVON | CT | | 11/19/2020 | | 1,418 | | (63) | | | (63) | | 1,355 | 1,355 | | | |
| 100133560 | MANOR | TX | | 10/23/2023 | | 699 | | 8 | | | 8 | | 707 | 707 | | | |
| 100088376 | MIAMI | FL | | 01/06/2023 | | 779 | | 7 | | | 7 | | 786 | 786 | | | |
| 100078499 | PANAMA CITY BEACH | FL | | 02/02/2022 | | 1,091 | | (57) | | | (57) | | 1,034 | 1,034 | | | |
| 100067846 | FT LAUDERDALE | FL | | 09/23/2021 | | 1,261 | | (50) | | | (50) | | 1,211 | 1,211 | | | |
| 100031148 | FOLSOM | CA | | 03/29/2019 | | 1,215 | | 150 | | | 150 | | 1,365 | 1,365 | | | |
| 100160030 | TOMS RIVER | NJ | | 07/17/2024 | | 390 | | (6) | | | (6) | | 384 | 384 | | | |
| 100099640 | CHANDLER | AZ | | 04/06/2023 | | 262 | | (3) | | | (3) | | 259 | 259 | | | |
| 100160891 | SUQUAMISH | WA | | 07/24/2024 | | 198 | | (6) | | | (6) | | 192 | 192 | | | |
| 100065335 | COVINGTON | WA | | 07/28/2021 | | 976 | | (32) | | | (32) | | 944 | 944 | | | |
| 100116626 | PEMBROKE PINES | FL | | 07/20/2023 | | 1,414 | | 458 | | | 458 | | 1,872 | 1,872 | | | |
| 100146951 | BENSON | NC | | 03/26/2024 | | 621 | | (11) | | | (11) | | 610 | 610 | | | |
| 100142702 | FORT WORTH | TX | | 02/08/2024 | | 751 | | (1) | | | (1) | | 750 | 750 | | | |
| 100110649 | ROUND ROCK | TX | | 06/30/2023 | | 694 | | (8) | | | (8) | | 686 | 686 | | | |
| 100078733 | LAKE ELSINORE | CA | | 02/25/2022 | | 1,484 | | (77) | | | (77) | | 1,407 | 1,407 | | | |
| 100084802 | MAGNA | UT | | 08/02/2022 | | 666 | | (18) | | | (18) | | 648 | 648 | | | |
| 100076663 | JACKSONVILLE | FL | | 12/16/2021 | | 1,257 | | (40) | | | (40) | | 1,217 | 1,217 | | | |
| 100026563 | CLOVIS | CA | | 09/26/2018 | | 913 | | 12 | | | 12 | | 925 | 925 | | | |
| 100090162 | ENGLEWOOD | FL | | 01/13/2023 | | 617 | | (3) | | | (3) | | 614 | 614 | | | |
| 100115820 | HOUSTON | TX | | 07/20/2023 | | 630 | | (15) | | | (15) | | 615 | 615 | | | |
| 100151811 | CHICAGO | IL | | 05/10/2024 | | 420 | | (11) | | | (11) | | 409 | 409 | | | |
| 100137559 | NORTH RICHLAND HILLS | TX | | 12/08/2023 | | 630 | | (5) | | | (5) | | 625 | 625 | | | |
| 100053663 | TAKOMA PARK | MD | | 03/23/2021 | | 1,809 | | (45) | | | (45) | | 1,764 | 1,764 | | | |
| 100155082 | OCEANSIDE | CA | | 07/19/2024 | | 410 | | (3) | | | (3) | | 407 | 407 | | | |
| 100117707 | ROSEMEAD | CA | | 07/20/2023 | | 980 | | 86 | | | 86 | | 1,066 | 1,066 | | | |
| 100150636 | EAST WENATCHEE | WA | | 05/03/2024 | | 790 | | 17 | | | 17 | | 807 | 807 | | | |
| 100118761 | MULBERRY | FL | | 07/25/2023 | | 689 | | (13) | | | (13) | | 676 | 676 | | | |
| 100144631 | FARMERSVILLE | TX | | 03/13/2024 | | 487 | | (6) | | | (6) | | 481 | 481 | | | |
| 100144062 | AMHERST | NY | | 03/07/2024 | | 194 | | | | | | | 194 | 194 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100099866 | STOCKTON | CA | | 03/28/2023 | | 1,205 | | (29) | | | (29) | | 1,176 | 1,176 | | | |
| 100144046 | MONROE | NC | | 03/07/2024 | | 673 | | 2 | | | 2 | | 675 | 675 | | | |
| 100119382 | CAPE CORAL | FL | | 07/31/2023 | | 640 | | (2) | | | (2) | | 638 | 638 | | | |
| 100135403 | ESTERO | FL | | 11/13/2023 | | 628 | | 9 | | | 9 | | 637 | 637 | | | |
| 100026968 | LOXAHATCHEE | FL | | 09/26/2018 | | 1,340 | | 60 | | | 60 | | 1,400 | 1,400 | | | |
| 100142473 | LAS VEGAS | NV | | 03/08/2024 | | 657 | | (12) | | | (12) | | 645 | 645 | | | |
| 100128402 | GALVESTON | TX | | 09/15/2023 | | 567 | | (20) | | | (20) | | 547 | 547 | | | |
| 100081272 | EL SOBRANTE | CA | | 03/18/2022 | | 1,509 | | 35 | | | 35 | | 1,544 | 1,544 | | | |
| 100143607 | BLOOMINGBURG | NY | | 02/21/2024 | | 569 | | (17) | | | (17) | | 552 | 552 | | | |
| 100129773 | SLATINGTON | PA | | 09/27/2023 | | 637 | | (11) | | | (11) | | 626 | 626 | | | |
| 100110163 | WILMINGTON | NC | | 06/30/2023 | | 939 | | (3) | | | (3) | | 936 | 936 | | | |
| 100131800 | IRVING | TX | | 10/06/2023 | | 745 | | (25) | | | (25) | | 720 | 720 | | | |
| 100115031 | PORT ARANSAS | TX | | 07/14/2023 | | 761 | | 2 | | | 2 | | 763 | 763 | | | |
| 100158052 | KATY | TX | | 07/09/2024 | | 199 | | (3) | | | (3) | | 196 | 196 | | | |
| 100100636 | LOS ANGELES | CA | | 04/27/2023 | | 2,105 | | 3 | | | 3 | | 2,108 | 2,108 | | | |
| 100152644 | MONCKS CORNER | SC | | 05/17/2024 | | 587 | | (2) | | | (2) | | 585 | 585 | | | |
| 100119200 | GERMANTOWN | TN | | 07/31/2023 | | 625 | | (7) | | | (7) | | 618 | 618 | | | |
| 100140510 | HUTTO | TX | | 01/19/2024 | | 567 | | (17) | | | (17) | | 550 | 550 | | | |
| 100091429 | HOUSTON | TX | | 02/22/2023 | | 612 | | 11 | | | 11 | | 623 | 623 | | | |
| 100147394 | HALLANDALE | FL | | 05/08/2024 | | 617 | | (16) | | | (16) | | 601 | 601 | | | |
| 100138834 | GRAND RAPIDS | MI | | 12/21/2023 | | 1,643 | | (22) | | | (22) | | 1,621 | 1,621 | | | |
| 100133751 | PORT SAINT LUCIE | FL | | 10/23/2023 | | 820 | | 51 | | | 51 | | 871 | 871 | | | |
| 100066923 | YUCCA VALLEY | CA | | 08/02/2021 | | 1,606 | | (1) | | | (1) | | 1,605 | 1,605 | | | |
| 100144107 | LOWELL | MA | | 03/07/2024 | | 9,404 | | (131) | | | (131) | | 9,273 | 9,273 | | | |
| 100083983 | WILMINGTON AREA LOS ANGELES | CA | | 07/12/2022 | | 2,016 | | 16 | | | 16 | | 2,032 | 2,032 | | | |
| 100077820 | HUNTINGTON BEACH | CA | | 01/14/2022 | | 1,362 | | (38) | | | (38) | | 1,324 | 1,324 | | | |
| 100134481 | KENNER | LA | | 10/30/2023 | | 622 | | 1 | | | 1 | | 623 | 623 | | | |
| 100076067 | CINCINNATI | OH | | 01/07/2022 | | 1,237 | | (39) | | | (39) | | 1,198 | 1,198 | | | |
| 100060967 | RIVERSIDE | CA | | 06/01/2021 | | 2,009 | | 9 | | | 9 | | 2,018 | 2,018 | | | |
| 100078874 | MERIDIAN | ID | | 02/24/2022 | | 1,457 | | (5) | | | (5) | | 1,452 | 1,452 | | | |
| 100119383 | MELISSA | TX | | 07/31/2023 | | 731 | | | | | | | 731 | 731 | | | |
| 100129785 | DULUTH | GA | | 09/27/2023 | | 432 | | (5) | | | (5) | | 427 | 427 | | | |
| 100013307 | DESERT HOT SPRINGS | CA | | 05/25/2017 | | 814 | | 139 | | | 139 | | 953 | 953 | | | |
| 100134579 | DUBLIN | OH | | 10/30/2023 | | 379 | | (11) | | | (11) | | 368 | 368 | | | |
| 100154540 | SACRAMENTO | CA | | 06/14/2024 | | 219 | | (3) | | | (3) | | 216 | 216 | | | |
| 100151150 | LANCASTER | TX | | 05/09/2024 | | 554 | | (28) | | | (28) | | 526 | 526 | | | |
| 100101927 | BEAR LAKE | MI | | 04/14/2023 | | 584 | | (15) | | | (15) | | 569 | 569 | | | |
| 100136170 | SIMPSONVILLE | SC | | 12/18/2023 | | 487 | | (10) | | | (10) | | 477 | 477 | | | |
| 100165380 | SOUTH PADRE ISLAND | TX | | 08/29/2024 | | 197 | | (5) | | | (5) | | 192 | 192 | | | |
| 100128410 | SEBASTIAN | FL | | 09/15/2023 | | 470 | | (31) | | | (31) | | 439 | 439 | | | |
| 100076696 | POMPANO BEACH | FL | | 12/30/2021 | | 1,105 | | (87) | | | (87) | | 1,018 | 1,018 | | | |
| 100119168 | KATY | TX | | 07/31/2023 | | 856 | | 38 | | | 38 | | 894 | 894 | | | |
| 100141609 | AURORA | IL | | 01/30/2024 | | 131 | | (1) | | | (1) | | 130 | 130 | | | |
| 100119471 | LOGANVILLE | GA | | 07/31/2023 | | 879 | | 26 | | | 26 | | 905 | 905 | | | |
| 100025427 | QUARTZ HILL | CA | | 09/20/2018 | | 835 | | 223 | | | 223 | | 1,058 | 1,058 | | | |
| 100156120 | STATEN ISLAND | NY | | 06/18/2024 | | 352 | | (22) | | | (22) | | 330 | 330 | | | |
| 100064185 | JAMAICA | NY | | 07/01/2021 | | 2,548 | | 61 | | | 61 | | 2,609 | 2,609 | | | |
| 100132118 | DAVENPORT | FL | | 10/13/2023 | | 651 | | (5) | | | (5) | | 646 | 646 | | | |
| 100149319 | PORT SAINT LUCIE | FL | | 04/24/2024 | | 395 | | (12) | | | (12) | | 383 | 383 | | | |
| 100150847 | CASTLE HAYNE | NC | | 05/08/2024 | | 669 | | (9) | | | (9) | | 660 | 660 | | | |
| 100144169 | ALBUQUERQUE | NM | | 03/07/2024 | | 598 | | (10) | | | (10) | | 588 | 588 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155912 | KATY | TX | | 06/17/2024 | | 441 | | (6) | | | (6) | | 435 | 435 | | | |
| 100154848 | MARYVILLE | TN | | 07/19/2024 | | 439 | | (13) | | | (13) | | 426 | 426 | | | |
| 100151200 | ANNA | TX | | 05/10/2024 | | 980 | | (23) | | | (23) | | 957 | 957 | | | |
| 100062805 | ANCHORAGE | AK | | 07/01/2021 | | 1,371 | | (12) | | | (12) | | 1,359 | 1,359 | | | |
| 100079163 | BLOOMINGBURG | NY | | 02/24/2022 | | 1,409 | | 9 | | | 9 | | 1,418 | 1,418 | | | |
| 100103372 | STEPHENVILLE | TX | | 06/16/2023 | | 634 | | (21) | | | (21) | | 613 | 613 | | | |
| 100128206 | SUWANEE | GA | | 09/18/2023 | | 701 | | 3 | | | 3 | | 704 | 704 | | | |
| 100137663 | SAINT LOUIS | MO | | 12/08/2023 | | 540 | | (11) | | | (11) | | 529 | 529 | | | |
| 100011713 | WANTAGH | NY | | 03/08/2017 | | 807 | | 413 | | | 413 | | 1,220 | 1,220 | | | |
| 100152633 | BALA CYNWYD | PA | | 05/17/2024 | | 784 | | (12) | | | (12) | | 772 | 772 | | | |
| 100155374 | CYPRESS | TX | | 06/18/2024 | | 274 | | (9) | | | (9) | | 265 | 265 | | | |
| 100103013 | BRIDGEPORT | CT | | 06/22/2023 | | 530 | | (33) | | | (33) | | 497 | 497 | | | |
| 100116119 | HERRIMAN | UT | | 07/20/2023 | | 1,097 | | 136 | | | 136 | | 1,233 | 1,233 | | | |
| 100102077 | STOCKTON | CA | | 04/14/2023 | | 530 | | (12) | | | (12) | | 518 | 518 | | | |
| 100151226 | WENDELL | NC | | 05/10/2024 | | 1,719 | | 72 | | | 72 | | 1,791 | 1,791 | | | |
| 100055620 | AVENEL | NJ | | 03/23/2021 | | 1,052 | | (11) | | | (11) | | 1,041 | 1,041 | | | |
| 100149199 | DICKINSON | TX | | 04/22/2024 | | 2,223 | | 22 | | | 22 | | 2,245 | 2,245 | | | |
| 100159355 | BLOOMINGDALE | GA | | 07/15/2024 | | 260 | | 3 | | | 3 | | 263 | 263 | | | |
| 100116649 | ORLANDO | FL | | 07/20/2023 | | 1,323 | | 429 | | | 429 | | 1,752 | 1,752 | | | |
| 100114540 | NIANTIC | CT | | 06/29/2023 | | 456 | | (13) | | | (13) | | 443 | 443 | | | |
| 100144462 | MCKINNEY | TX | | 04/26/2024 | | 423 | | (31) | | | (31) | | 392 | 392 | | | |
| 100013511 | RIXEYVILLE | VA | | 05/25/2017 | | 1,088 | | 106 | | | 106 | | 1,194 | 1,194 | | | |
| 100120542 | CHICAGO | IL | | 08/18/2023 | | 484 | | (15) | | | (15) | | 469 | 469 | | | |
| 100090971 | OCEAN ISLE BEACH | NC | | 01/31/2023 | | 816 | | (23) | | | (23) | | 793 | 793 | | | |
| 100133616 | NEW PORT RICHEY | FL | | 10/23/2023 | | 650 | | 7 | | | 7 | | 657 | 657 | | | |
| 100151563 | OAKHURST | CA | | 05/10/2024 | | 889 | | (1) | | | (1) | | 888 | 888 | | | |
| 100114936 | HOUSTON | TX | | 07/13/2023 | | 601 | | (13) | | | (13) | | 588 | 588 | | | |
| 100110545 | WESLEY CHAPEL | FL | | 06/30/2023 | | 633 | | (1) | | | (1) | | 632 | 632 | | | |
| 100140262 | CONYERS | GA | | 01/18/2024 | | 676 | | (11) | | | (11) | | 665 | 665 | | | |
| 100117164 | SACRAMENTO | CA | | 07/20/2023 | | 945 | | 43 | | | 43 | | 988 | 988 | | | |
| 100065541 | WASILLA | AK | | 07/28/2021 | | 1,288 | | (45) | | | (45) | | 1,243 | 1,243 | | | |
| 100151580 | FT WORTH | TX | | 05/10/2024 | | 1,425 | | (2) | | | (2) | | 1,423 | 1,423 | | | |
| 100013034 | PITTSBURG | CA | | 05/25/2017 | | 1,138 | | 315 | | | 315 | | 1,453 | 1,453 | | | |
| 100048960 | CATHEDRAL CITY | CA | | 11/20/2020 | | 1,239 | | 68 | | | 68 | | 1,307 | 1,307 | | | |
| 100047748 | EAST NORTHPORT | NY | | 11/20/2020 | | 983 | | (5) | | | (5) | | 978 | 978 | | | |
| 100159460 | ATHENS | GA | | 07/15/2024 | | 193 | | (4) | | | (4) | | 189 | 189 | | | |
| 100156536 | KENNESAW | GA | | 06/24/2024 | | 429 | | (3) | | | (3) | | 426 | 426 | | | |
| 100110124 | PLAYAS DE ROSARITO | MEX | | 06/27/2023 | | 664 | | | | | | | 664 | 664 | | | |
| 100158855 | PUNTA GORDA | FL | | 07/12/2024 | | 409 | | (11) | | | (11) | | 398 | 398 | | | |
| 100079286 | ROCK HILL | SC | | 02/28/2022 | | 1,165 | | (39) | | | (39) | | 1,126 | 1,126 | | | |
| 100064289 | ORLANDO | FL | | 07/01/2021 | | 1,552 | | 84 | | | 84 | | 1,636 | 1,636 | | | |
| 100142596 | PHILADELPHIA | PA | | 02/08/2024 | | 560 | | (9) | | | (9) | | 551 | 551 | | | |
| 100110241 | ARDEN | NC | | 06/30/2023 | | 1,098 | | 14 | | | 14 | | 1,112 | 1,112 | | | |
| 100025408 | OAKLEY | CA | | 09/20/2018 | | 676 | | 111 | | | 111 | | 787 | 787 | | | |
| 100071702 | MOLALLA | OR | | 10/14/2021 | | 1,819 | | (54) | | | (54) | | 1,765 | 1,765 | | | |
| 100117206 | SAVANNAH | GA | | 07/20/2023 | | 747 | | 18 | | | 18 | | 765 | 765 | | | |
| 100147838 | RINCON | GA | | 04/08/2024 | | 651 | | (12) | | | (12) | | 639 | 639 | | | |
| 100116291 | SIMI VALLEY | CA | | 07/20/2023 | | 1,024 | | 369 | | | 369 | | 1,393 | 1,393 | | | |
| 100101540 | KATY | TX | | 04/26/2023 | | 849 | | 20 | | | 20 | | 869 | 869 | | | |
| 100109611 | FORT WORTH | TX | | 06/14/2023 | | 1,463 | | (114) | | | (114) | | 1,349 | 1,349 | | | |
| 100129443 | ROTONDA WEST | FL | | 09/29/2023 | | 635 | | (13) | | | (13) | | 622 | 622 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103422 | SARASOTA | FL | | 06/16/2023 | | 570 | | (26) | | | (26) | | 544 | 544 | | | |
| 100134921 | DREXEL HILL | PA | | 10/30/2023 | | 1,406 | | (29) | | | (29) | | 1,377 | 1,377 | | | |
| 100100905 | COALINGA | CA | | 04/28/2023 | | 806 | | 36 | | | 36 | | 842 | 842 | | | |
| 100140509 | TOMBALL | TX | | 01/19/2024 | | 7,078 | | (163) | | | (163) | | 6,915 | 6,915 | | | |
| 100147734 | GOULDSBORO | PA | | 04/08/2024 | | 2,195 | | (58) | | | (58) | | 2,137 | 2,137 | | | |
| 100147272 | ALBUQUERQUE | NM | | 03/28/2024 | | 3,297 | | (16) | | | (16) | | 3,281 | 3,281 | | | |
| 100115583 | VENICE | FL | | 07/19/2023 | | 639 | | (13) | | | (13) | | 626 | 626 | | | |
| 100135143 | MARATHON | FL | | 11/03/2023 | | 510 | | (19) | | | (19) | | 491 | 491 | | | |
| 100148045 | RALEIGH | NC | | 04/10/2024 | | 667 | | | | | | | 667 | 667 | | | |
| 100136912 | ANNA | TX | | 11/27/2023 | | 606 | | 3 | | | 3 | | 609 | 609 | | | |
| 100101971 | DELRAY BEACH | FL | | 04/14/2023 | | 492 | | (26) | | | (26) | | 466 | 466 | | | |
| 100158426 | HOUSTON | TX | | 07/10/2024 | | 573 | | (26) | | | (26) | | 547 | 547 | | | |
| 100129416 | TOMBALL | TX | | 09/29/2023 | | 829 | | (17) | | | (17) | | 812 | 812 | | | |
| 100151657 | FORT WORTH | TX | | 05/10/2024 | | 712 | | 16 | | | 16 | | 728 | 728 | | | |
| 100101679 | CHULA VISTA | CA | | 04/26/2023 | | 653 | | (9) | | | (9) | | 644 | 644 | | | |
| 100156839 | HACKETTSTOWN | NJ | | 06/27/2024 | | 580 | | (20) | | | (20) | | 560 | 560 | | | |
| 100149355 | WILMINGTON | NC | | 04/24/2024 | | 457 | | (7) | | | (7) | | 450 | 450 | | | |
| 100078275 | HOMESTEAD | FL | | 02/10/2022 | | 1,117 | | (64) | | | (64) | | 1,053 | 1,053 | | | |
| 100144221 | CLAYTON | NC | | 03/07/2024 | | 593 | | (16) | | | (16) | | 577 | 577 | | | |
| 100083888 | RICHMOND | CA | | 07/12/2022 | | 930 | | (32) | | | (32) | | 898 | 898 | | | |
| 100160967 | CLERMONT | FL | | 07/24/2024 | | 2,529 | | (58) | | | (58) | | 2,471 | 2,471 | | | |
| 100140275 | LINCOLN | NE | | 01/18/2024 | | 730 | | (22) | | | (22) | | 708 | 708 | | | |
| 100065030 | PHOENIX | AZ | | 07/14/2021 | | 1,319 | | (42) | | | (42) | | 1,277 | 1,277 | | | |
| 100146924 | LIBERTY TWSP | OH | | 03/26/2024 | | 608 | | (13) | | | (13) | | 595 | 595 | | | |
| 100142584 | GOOCHLAND | VA | | 02/08/2024 | | 572 | | (14) | | | (14) | | 558 | 558 | | | |
| 100079901 | CAPE CORAL | FL | | 04/25/2022 | | 1,245 | | (6) | | | (6) | | 1,239 | 1,239 | | | |
| 100140385 | CONCORD | NC | | 01/18/2024 | | 869 | | (27) | | | (27) | | 842 | 842 | | | |
| 100153437 | CAMPBELL HALL | NY | | 05/30/2024 | | 595 | | (17) | | | (17) | | 578 | 578 | | | |
| 100079979 | SACHSE | TX | | 04/25/2022 | | 1,330 | | (11) | | | (11) | | 1,319 | 1,319 | | | |
| 100152688 | CLEARWATER | FL | | 05/17/2024 | | 391 | | (1) | | | (1) | | 390 | 390 | | | |
| 100151615 | BIRMINGHAM | AL | | 05/10/2024 | | 391 | | (8) | | | (8) | | 383 | 383 | | | |
| 100119694 | HARTFORD | CT | | 08/08/2023 | | 591 | | (20) | | | (20) | | 571 | 571 | | | |
| 100159831 | ATLANTA | GA | | 07/17/2024 | | 426 | | (10) | | | (10) | | 416 | 416 | | | |
| 100100813 | GLEN BURNIE | MD | | 04/28/2023 | | 1,666 | | 33 | | | 33 | | 1,699 | 1,699 | | | |
| 100150861 | APACHE JUNCTION | AZ | | 05/08/2024 | | 1,684 | | (3) | | | (3) | | 1,681 | 1,681 | | | |
| 100120434 | MONTGOMERY | TX | | 08/18/2023 | | 575 | | (24) | | | (24) | | 551 | 551 | | | |
| 100115232 | HAVERSTRAW | NY | | 07/17/2023 | | 604 | | (11) | | | (11) | | 593 | 593 | | | |
| 100079136 | SOUTH RIVER | NJ | | 02/24/2022 | | 1,220 | | (22) | | | (22) | | 1,198 | 1,198 | | | |
| 100129311 | DAWSONVILLE | GA | | 09/25/2023 | | 501 | | 12 | | | 12 | | 513 | 513 | | | |
| 100055094 | PLAINFIELD | NJ | | 03/23/2021 | | 140 | | (22) | | | (22) | | 118 | 118 | | | |
| 100153903 | HIRAM | GA | | 06/05/2024 | | 307 | | (20) | | | (20) | | 287 | 287 | | | |
| 100118962 | PANAMA CITY BEACH | FL | | 07/27/2023 | | 624 | | (32) | | | (32) | | 592 | 592 | | | |
| 100014170 | AUBURN | CA | | 05/25/2017 | | 1,028 | | 105 | | | 105 | | 1,133 | 1,133 | | | |
| 100148360 | FORT WORTH | TX | | 04/12/2024 | | 846 | | 20 | | | 20 | | 866 | 866 | | | |
| 100148320 | CONROE | TX | | 04/12/2024 | | 717 | | (10) | | | (10) | | 707 | 707 | | | |
| 100115788 | PAYSON | AZ | | 07/20/2023 | | 777 | | | | | | | 777 | 777 | | | |
| 100136508 | PRINCETON | TX | | 11/20/2023 | | 739 | | 48 | | | 48 | | 787 | 787 | | | |
| 100140105 | CONROE | TX | | 01/09/2024 | | 803 | | 28 | | | 28 | | 831 | 831 | | | |
| 100071973 | SPRINGFIELD | MO | | 10/29/2021 | | 1,364 | | (47) | | | (47) | | 1,317 | 1,317 | | | |
| 100148041 | LANCASTER | PA | | 04/10/2024 | | 716 | | (6) | | | (6) | | 710 | 710 | | | |
| 100160146 | KNOXVILLE | TN | | 07/17/2024 | | 198 | | (5) | | | (5) | | 193 | 193 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116521 | MIAMI | FL | | 07/20/2023 | | 2,666 | | 268 | | | 268 | | 2,934 | 2,934 | | | |
| 100127538 | WINDSOR MILL | MD | | 09/08/2023 | | 634 | | (12) | | | (12) | | 622 | 622 | | | |
| 100137573 | ROUND ROCK | TX | | 12/08/2023 | | 620 | | (5) | | | (5) | | 615 | 615 | | | |
| 100099916 | VIDOR | TX | | 03/28/2023 | | 418 | | (24) | | | (24) | | 394 | 394 | | | |
| 100156600 | DURHAM | NC | | 06/24/2024 | | 447 | | (2) | | | (2) | | 445 | 445 | | | |
| 100142528 | PHOENIXVILLE | PA | | 02/08/2024 | | 627 | | (9) | | | (9) | | 618 | 618 | | | |
| 100135416 | WAYNESVILLE | NC | | 11/13/2023 | | 750 | | (13) | | | (13) | | 737 | 737 | | | |
| 100153836 | JASPER | GA | | 07/10/2024 | | 280 | | (19) | | | (19) | | 261 | 261 | | | |
| 100135413 | PALM BEACH GARDENS | FL | | 11/13/2023 | | 33,299 | | (190) | | | (190) | | 33,109 | 33,109 | | | |
| 100160430 | LAS VEGAS | NV | | 07/19/2024 | | 187 | | (9) | | | (9) | | 178 | 178 | | | |
| 100133347 | WESTON | FL | | 11/21/2023 | | 645 | | 7 | | | 7 | | 652 | 652 | | | |
| 100079831 | RICHMOND | TX | | 04/25/2022 | | 1,146 | | (42) | | | (42) | | 1,104 | 1,104 | | | |
| 100136899 | MYRTLE BEACH | SC | | 11/27/2023 | | 640 | | 22 | | | 22 | | 662 | 662 | | | |
| 100148595 | FRISCO | TX | | 04/12/2024 | | 589 | | (24) | | | (24) | | 565 | 565 | | | |
| 100024290 | HEBRON | CT | | 09/20/2018 | | 1,302 | | (17) | | | (17) | | 1,285 | 1,285 | | | |
| 100120650 | PARRISH | FL | | 08/24/2023 | | 634 | | (13) | | | (13) | | 621 | 621 | | | |
| 100136481 | NEWBERRY | FL | | 11/20/2023 | | 407 | | 3 | | | 3 | | 410 | 410 | | | |
| 100099795 | LAS VEGAS | NV | | 02/28/2023 | | 617 | | (22) | | | (22) | | 595 | 595 | | | |
| 100127642 | EDGEWATER | MD | | 09/08/2023 | | 749 | | 6 | | | 6 | | 755 | 755 | | | |
| 100148862 | CARMEL | IN | | 04/17/2024 | | 621 | | (10) | | | (10) | | 611 | 611 | | | |
| 100148417 | HENDERSON | NV | | 04/12/2024 | | 565 | | 18 | | | 18 | | 583 | 583 | | | |
| 100159333 | PARRISH | FL | | 07/15/2024 | | 271 | | 2 | | | 2 | | 273 | 273 | | | |
| 100148883 | MONROE | NC | | 04/17/2024 | | 576 | | (12) | | | (12) | | 564 | 564 | | | |
| 100100211 | NEW BRITAIN | CT | | 03/17/2023 | | 637 | | (14) | | | (14) | | 623 | 623 | | | |
| 100129867 | WESTFIELD | MA | | 09/27/2023 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100153594 | REDMOND | OR | | 05/31/2024 | | 673 | | (6) | | | (6) | | 667 | 667 | | | |
| 100138336 | ANNA | TX | | 12/18/2023 | | 918 | | (3) | | | (3) | | 915 | 915 | | | |
| 100133059 | AMHERST | NY | | 11/29/2023 | | 559 | | 1 | | | 1 | | 560 | 560 | | | |
| 100115106 | WILMINGTON | NC | | 07/14/2023 | | 759 | | 5 | | | 5 | | 764 | 764 | | | |
| 100150603 | ROSENBERG | TX | | 05/03/2024 | | 1,092 | | (14) | | | (14) | | 1,078 | 1,078 | | | |
| 100131920 | LIBERTY HILL | TX | | 10/13/2023 | | 727 | | 7 | | | 7 | | 734 | 734 | | | |
| 100152664 | BREMERTON | WA | | 05/17/2024 | | 599 | | (7) | | | (7) | | 592 | 592 | | | |
| 100148836 | ODENTON | MD | | 04/17/2024 | | 591 | | (14) | | | (14) | | 577 | 577 | | | |
| 100158443 | PHOENIX | AZ | | 07/10/2024 | | 177 | | (7) | | | (7) | | 170 | 170 | | | |
| 100144236 | FOUR OAKS | NC | | 03/07/2024 | | 671 | | (9) | | | (9) | | 662 | 662 | | | |
| 100136867 | AUBURNDALE | FL | | 11/27/2023 | | 563 | | (4) | | | (4) | | 559 | 559 | | | |
| 100129665 | LEANDER | TX | | 09/29/2023 | | 697 | | (3) | | | (3) | | 694 | 694 | | | |
| 100148145 | YPSILANTI | MI | | 05/15/2024 | | 594 | | (6) | | | (6) | | 588 | 588 | | | |
| 100061447 | LOGANVILLE | GA | | 06/01/2021 | | 1,511 | | 7 | | | 7 | | 1,518 | 1,518 | | | |
| 100152186 | RALEIGH | NC | | 05/17/2024 | | 387 | | 2 | | | 2 | | 389 | 389 | | | |
| 100134963 | SAN DIEGO | CA | | 10/30/2023 | | 35,140 | | 223 | | | 223 | | 35,363 | 35,363 | | | |
| 100129320 | PRINCETON | TX | | 09/25/2023 | | 576 | | (7) | | | (7) | | 569 | 569 | | | |
| 100131881 | HERNANDO BEACH | FL | | 10/06/2023 | | 487 | | (21) | | | (21) | | 466 | 466 | | | |
| 100158074 | FORT WORTH | TX | | 07/09/2024 | | 181 | | (1) | | | (1) | | 180 | 180 | | | |
| 100081309 | PHOENIX | AZ | | 03/18/2022 | | 1,289 | | 12 | | | 12 | | 1,301 | 1,301 | | | |
| 100149488 | HOUSTON | TX | | 04/24/2024 | | 555 | | (14) | | | (14) | | 541 | 541 | | | |
| 100159904 | LAKE WORTH | FL | | 08/16/2024 | | 214 | | (4) | | | (4) | | 210 | 210 | | | |
| 100115835 | DAVENPORT | FL | | 07/20/2023 | | 728 | | (3) | | | (3) | | 725 | 725 | | | |
| 100142714 | DAPHNE | AL | | 02/08/2024 | | 783 | | 4 | | | 4 | | 787 | 787 | | | |
| 100142634 | DALLAS | TX | | 02/08/2024 | | 567 | | (14) | | | (14) | | 553 | 553 | | | |
| 100148457 | GEORGETOWN | TX | | 04/12/2024 | | 1,062 | | 57 | | | 57 | | 1,119 | 1,119 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119238 | PLAINFIELD | IL | | 07/31/2023 | | 642 | | (8) | | | (8) | | 634 | 634 | | | |
| 100142600 | NEW BRAUNFELS | TX | | 02/08/2024 | | 2,162 | | (66) | | | (66) | | 2,096 | 2,096 | | | |
| 100143778 | PHOENIX | AZ | | 02/27/2024 | | 331 | | (7) | | | (7) | | 324 | 324 | | | |
| 100140150 | LAWRENCEVILLE | GA | | 01/09/2024 | | 620 | | (9) | | | (9) | | 611 | 611 | | | |
| 100119950 | ST SIMONS ISLAND | GA | | 08/11/2023 | | 696 | | (3) | | | (3) | | 693 | 693 | | | |
| 100119954 | KIRKLAND | WA | | 08/11/2023 | | 770 | | 9 | | | 9 | | 779 | 779 | | | |
| 100133206 | ROCKVILLE | MD | | 11/29/2023 | | 534 | | (12) | | | (12) | | 522 | 522 | | | |
| 100150672 | MIDLOTHIAN | VA | | 05/06/2024 | | 583 | | (18) | | | (18) | | 565 | 565 | | | |
| 100119994 | PITTSBURGH | PA | | 08/11/2023 | | 753 | | 17 | | | 17 | | 770 | 770 | | | |
| 100151592 | TAMPA | FL | | 05/10/2024 | | 768 | | 23 | | | 23 | | 791 | 791 | | | |
| 100152791 | LANCASTER | CA | | 05/22/2024 | | 384 | | (24) | | | (24) | | 360 | 360 | | | |
| 100142768 | CEDAR CITY | UT | | 02/08/2024 | | 646 | | (9) | | | (9) | | 637 | 637 | | | |
| 100139288 | GRAND PRAIRIE | TX | | 12/28/2023 | | 21,081 | | (236) | | | (236) | | 20,845 | 20,845 | | | |
| 100142679 | OAKDALE | MN | | 02/08/2024 | | 783 | | 16 | | | 16 | | 799 | 799 | | | |
| 100026630 | ROMOLAND | CA | | 09/26/2018 | | 731 | | 8 | | | 8 | | 739 | 739 | | | |
| 100141292 | KATY | TX | | 01/30/2024 | | 513 | | (9) | | | (9) | | 504 | 504 | | | |
| 100065142 | COLORADO SPRINGS | CO | | 07/14/2021 | | 1,968 | | (48) | | | (48) | | 1,920 | 1,920 | | | |
| 100084710 | VALLEJO | CA | | 08/02/2022 | | 198 | | (11) | | | (11) | | 187 | 187 | | | |
| 100053889 | LAUREL | MD | | 03/23/2021 | | 1,284 | | (40) | | | (40) | | 1,244 | 1,244 | | | |
| 100149424 | MARICOPA | AZ | | 04/24/2024 | | 970 | | 70 | | | 70 | | 1,040 | 1,040 | | | |
| 100161478 | COLLINGSWOOD | NJ | | 07/30/2024 | | 368 | | (7) | | | (7) | | 361 | 361 | | | |
| 100117639 | MASTIC | NY | | 07/20/2023 | | 368 | | 17 | | | 17 | | 385 | 385 | | | |
| 100101812 | BROWNS MILLS, PEMBERTON TOWNSH | NJ | | 03/31/2023 | | 682 | | (11) | | | (11) | | 671 | 671 | | | |
| 100136343 | CEDAR CITY | UT | | 11/20/2023 | | 618 | | 12 | | | 12 | | 630 | 630 | | | |
| 100049748 | GARDEN GROVE | CA | | 11/20/2020 | | 1,156 | | (64) | | | (64) | | 1,092 | 1,092 | | | |
| 100140557 | WHITEFIELD | NH | | 01/19/2024 | | 595 | | (15) | | | (15) | | 580 | 580 | | | |
| 100144215 | KATY | TX | | 03/07/2024 | | 737 | | 16 | | | 16 | | 753 | 753 | | | |
| 100137983 | ZEPHYRHILLS | FL | | 12/13/2023 | | 905 | | 87 | | | 87 | | 992 | 992 | | | |
| 100129469 | CANTON | GA | | 09/29/2023 | | 644 | | (9) | | | (9) | | 635 | 635 | | | |
| 100152668 | SAINT PETERSBURG | FL | | 05/17/2024 | | 400 | | (4) | | | (4) | | 396 | 396 | | | |
| 100054503 | COLUMBUS | NJ | | 03/23/2021 | | 756 | | (60) | | | (60) | | 696 | 696 | | | |
| 100144074 | HOUSTON | TX | | 03/07/2024 | | 685 | | (8) | | | (8) | | 677 | 677 | | | |
| 100159432 | PALM COAST | FL | | 07/15/2024 | | 398 | | (9) | | | (9) | | 389 | 389 | | | |
| 100135513 | WAKE FOREST | NC | | 11/13/2023 | | 608 | | | | | | | 608 | 608 | | | |
| 100149744 | SCRANTON | PA | | 04/26/2024 | | 180 | | (3) | | | (3) | | 177 | 177 | | | |
| 100156013 | SHASTA LAKE | CA | | 06/18/2024 | | 1,511 | | (63) | | | (63) | | 1,448 | 1,448 | | | |
| 100138292 | ROUND ROCK | TX | | 12/18/2023 | | 6,662 | | (131) | | | (131) | | 6,531 | 6,531 | | | |
| 100152804 | HOUSTON | TX | | 05/22/2024 | | 632 | | (27) | | | (27) | | 605 | 605 | | | |
| 100160161 | BLOOMINGDALE | GA | | 07/17/2024 | | 213 | | (3) | | | (3) | | 210 | 210 | | | |
| 100148256 | LOMBARD | IL | | 04/12/2024 | | 707 | | (17) | | | (17) | | 690 | 690 | | | |
| 100142743 | BUFFALO GROVE | IL | | 02/08/2024 | | 670 | | (14) | | | (14) | | 656 | 656 | | | |
| 100060189 | LOWELL | MA | | 06/25/2021 | | 3,054 | | (95) | | | (95) | | 2,959 | 2,959 | | | |
| 100144597 | RALEIGH | NC | | 03/13/2024 | | 648 | | (5) | | | (5) | | 643 | 643 | | | |
| 100155243 | PINELLAS PARK | FL | | 07/19/2024 | | 402 | | (4) | | | (4) | | 398 | 398 | | | |
| 100144620 | RALEIGH | NC | | 03/13/2024 | | 648 | | (5) | | | (5) | | 643 | 643 | | | |
| 100128178 | MERIDIAN | ID | | 09/18/2023 | | 1,041 | | 30 | | | 30 | | 1,071 | 1,071 | | | |
| 100057876 | BOISE | ID | | 06/30/2021 | | 1,348 | | (44) | | | (44) | | 1,304 | 1,304 | | | |
| 100030848 | BENBROOK | TX | | 04/09/2019 | | 1,144 | | 205 | | | 205 | | 1,349 | 1,349 | | | |
| 100137457 | KISSIMMEE | FL | | 01/11/2024 | | 616 | | (16) | | | (16) | | 600 | 600 | | | |
| 100146960 | PHARR | TX | | 03/26/2024 | | 587 | | (13) | | | (13) | | 574 | 574 | | | |
| 100103854 | HAVERSTRAW | NY | | 05/10/2023 | | 689 | | (13) | | | (13) | | 676 | 676 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 4010067163 | Troy | NY | | 02/29/2024 | | 544 | | (55) | | | (55) | | 489 | 489 | | | |
| 100100720 | MAYWOOD | CA | | 04/28/2023 | | 2,243 | | 185 | | | 185 | | 2,428 | 2,428 | | | |
| 100113100 | SCOTTS VALLEY | CA | | 06/29/2023 | | 1,552 | | 839 | | | 839 | | 2,391 | 2,391 | | | |
| 100055901 | ARLINGTON | TX | | 03/26/2021 | | 1,552 | | (46) | | | (46) | | 1,506 | 1,506 | | | |
| 100144171 | MURRIETA | CA | | 03/07/2024 | | 736 | | 2 | | | 2 | | 738 | 738 | | | |
| 100055325 | WAKEFIELD | MA | | 03/23/2021 | | 992 | | (85) | | | (85) | | 907 | 907 | | | |
| 100025560 | HUNTINGTON PARK | CA | | 09/20/2018 | | 772 | | 96 | | | 96 | | 868 | 868 | | | |
| 100110496 | BEAUFORT | NC | | 06/30/2023 | | 860 | | 21 | | | 21 | | 881 | 881 | | | |
| 100074402 | BALTIMORE | MD | | 12/02/2021 | | 713 | | (44) | | | (44) | | 669 | 669 | | | |
| 100057640 | BARRINGTON | RI | | 06/30/2021 | | 1,401 | | (38) | | | (38) | | 1,363 | 1,363 | | | |
| 100031442 | FAIRFIELD | CA | | 03/29/2019 | | 919 | | (11) | | | (11) | | 908 | 908 | | | |
| 100140367 | SAN MARCOS | TX | | 01/18/2024 | | 879 | | 24 | | | 24 | | 903 | 903 | | | |
| 100151668 | SURPRISE | AZ | | 05/10/2024 | | 643 | | (6) | | | (6) | | 637 | 637 | | | |
| 100151670 | SURPRISE | AZ | | 05/10/2024 | | 643 | | (6) | | | (6) | | 637 | 637 | | | |
| 100132259 | CHARLOTTE | NC | | 10/13/2023 | | 628 | | 6 | | | 6 | | 634 | 634 | | | |
| 100107805 | MILLVILLE | DE | | 05/19/2023 | | 1,005 | | 40 | | | 40 | | 1,045 | 1,045 | | | |
| 100154614 | ALEXANDRIA | VA | | 06/14/2024 | | 448 | | (33) | | | (33) | | 415 | 415 | | | |
| 100075639 | MURFREESBORO | TN | | 12/01/2021 | | 1,326 | | (36) | | | (36) | | 1,290 | 1,290 | | | |
| 100129605 | LOGANVILLE | GA | | 09/29/2023 | | 859 | | 30 | | | 30 | | 889 | 889 | | | |
| 100143313 | FORT MILL | SC | | 02/16/2024 | | 672 | | 2 | | | 2 | | 674 | 674 | | | |
| 100119194 | BROOKLYN PARK | MN | | 07/31/2023 | | 667 | | 3 | | | 3 | | 670 | 670 | | | |
| 100137686 | RALEIGH | NC | | 12/08/2023 | | 702 | | 11 | | | 11 | | 713 | 713 | | | |
| 100150574 | LAS VEGAS | NV | | 05/03/2024 | | 625 | | (16) | | | (16) | | 609 | 609 | | | |
| 100150609 | ROYSE CITY | TX | | 05/03/2024 | | 669 | | (9) | | | (9) | | 660 | 660 | | | |
| 100147931 | RALEIGH | NC | | 04/08/2024 | | 753 | | 13 | | | 13 | | 766 | 766 | | | |
| 100100851 | JOLIET | IL | | 04/28/2023 | | 1,451 | | 38 | | | 38 | | 1,489 | 1,489 | | | |
| 100153447 | SACRAMENTO | CA | | 05/30/2024 | | 445 | | (11) | | | (11) | | 434 | 434 | | | |
| 100155917 | MATTHEWS | NC | | 06/17/2024 | | 389 | | (6) | | | (6) | | 383 | 383 | | | |
| 100143383 | PALM BAY | FL | | 02/16/2024 | | 548 | | (15) | | | (15) | | 533 | 533 | | | |
| 100126415 | FORT LAUDERDALE | FL | | 08/30/2023 | | 619 | | (9) | | | (9) | | 610 | 610 | | | |
| 100140327 | CHARLOTTESVILLE | VA | | 01/18/2024 | | 556 | | (7) | | | (7) | | 549 | 549 | | | |
| 100011841 | CHULA VISTA | CA | | 03/08/2017 | | 3,551 | | 121 | | | 121 | | 3,672 | 3,672 | | | |
| 100140797 | CHARLOTTE | NC | | 03/06/2024 | | 809 | | (18) | | | (18) | | 791 | 791 | | | |
| 100151768 | CROSBY | TX | | 05/10/2024 | | 10,747 | | (422) | | | (422) | | 10,325 | 10,325 | | | |
| 100136447 | NAPLES | FL | | 11/20/2023 | | 746 | | 35 | | | 35 | | 781 | 781 | | | |
| 100149460 | STILLWATER | OK | | 04/24/2024 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100132699 | COLUMBUS | OH | | 11/03/2023 | | 555 | | (6) | | | (6) | | 549 | 549 | | | |
| 100014059 | LANCASTER | CA | | 05/25/2017 | | 1,449 | | 112 | | | 112 | | 1,561 | 1,561 | | | |
| 100156253 | PALM BAY | FL | | 06/20/2024 | | 394 | | (3) | | | (3) | | 391 | 391 | | | |
| 100011803 | UNIONDALE | NY | | 03/08/2017 | | 794 | | 219 | | | 219 | | 1,013 | 1,013 | | | |
| 100161366 | NASHVILLE | TN | | 07/25/2024 | | 237 | | (3) | | | (3) | | 234 | 234 | | | |
| 100027878 | DISTRICT HEIGHTS | MD | | 10/26/2018 | | 1,185 | | 93 | | | 93 | | 1,278 | 1,278 | | | |
| 100140244 | CLEMENTON | NJ | | 01/18/2024 | | 610 | | (11) | | | (11) | | 599 | 599 | | | |
| 100115721 | COLUMBUS | OH | | 07/20/2023 | | 774 | | (4) | | | (4) | | 770 | 770 | | | |
| 100132316 | JOHNSTOWN | CO | | 10/13/2023 | | 673 | | 12 | | | 12 | | 685 | 685 | | | |
| 100079686 | GLENDALE | AZ | | 04/25/2022 | | 1,095 | | (51) | | | (51) | | 1,044 | 1,044 | | | |
| 100151960 | JACKSONVILLE | FL | | 06/14/2024 | | 344 | | (15) | | | (15) | | 329 | 329 | | | |
| 100147139 | BRADENTON | FL | | 05/08/2024 | | 2,754 | | (22) | | | (22) | | 2,732 | 2,732 | | | |
| 100139291 | DAYTONA BEACH | FL | | 12/28/2023 | | 529 | | (7) | | | (7) | | 522 | 522 | | | |
| 100060676 | GUYTON | GA | | 06/01/2021 | | 1,560 | | 7 | | | 7 | | 1,567 | 1,567 | | | |
| 100054530 | SUSSEX | NJ | | 03/23/2021 | | 3,370 | | (156) | | | (156) | | 3,214 | 3,214 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115081 | SAINT CLOUD | FL | | 07/14/2023 | | 830 | | 7 | | | 7 | | 837 | 837 | | | |
| 100142724 | HAINES CITY | FL | | 02/08/2024 | | 629 | | (12) | | | (12) | | 617 | 617 | | | |
| 100121046 | OXNARD | CA | | 08/30/2023 | | 390 | | (8) | | | (8) | | 382 | 382 | | | |
| 100029302 | WEST BABYLON | NY | | 10/26/2018 | | 867 | | 150 | | | 150 | | 1,017 | 1,017 | | | |
| 100161127 | JURUPA VALLEY | CA | | 07/24/2024 | | 212 | | (3) | | | (3) | | 209 | 209 | | | |
| 100133359 | CELINA | TX | | 11/21/2023 | | 407 | | (26) | | | (26) | | 381 | 381 | | | |
| 100152436 | MCKINNEY | TX | | 05/17/2024 | | 675 | | 3 | | | 3 | | 678 | 678 | | | |
| 100136250 | LIBERTY HILL | TX | | 11/20/2023 | | 607 | | 10 | | | 10 | | 617 | 617 | | | |
| 100151056 | SHERRILLS FORD | NC | | 05/08/2024 | | 838 | | 45 | | | 45 | | 883 | 883 | | | |
| 100165748 | DAHLONEGA | GA | | 08/29/2024 | | 178 | | (5) | | | (5) | | 173 | 173 | | | |
| 100140622 | ANNA | TX | | 01/19/2024 | | 700 | | (15) | | | (15) | | 685 | 685 | | | |
| 100148391 | NOKOMIS | FL | | 04/12/2024 | | 1,048 | | 3 | | | 3 | | 1,051 | 1,051 | | | |
| 100142502 | CYPRESS | TX | | 02/08/2024 | | 5,277 | | (124) | | | (124) | | 5,153 | 5,153 | | | |
| 100065583 | SAN TAN VALLEY | AZ | | 07/28/2021 | | 1,293 | | (45) | | | (45) | | 1,248 | 1,248 | | | |
| 100138106 | DAVENPORT | FL | | 12/14/2023 | | 506 | | 6 | | | 6 | | 512 | 512 | | | |
| 100077943 | PORT SAINT LUCIE | FL | | 01/10/2022 | | 1,939 | | 9 | | | 9 | | 1,948 | 1,948 | | | |
| 100135332 | NASHVILLE | TN | | 11/13/2023 | | 578 | | (7) | | | (7) | | 571 | 571 | | | |
| 100134061 | DERBY | CT | | 10/25/2023 | | 433 | | (13) | | | (13) | | 420 | 420 | | | |
| 100115935 | CAPE CORAL | FL | | 07/20/2023 | | 758 | | (3) | | | (3) | | 755 | 755 | | | |
| 100110534 | COLLINGSWOOD | NJ | | 06/30/2023 | | 634 | | 4 | | | 4 | | 638 | 638 | | | |
| 100114800 | LAKE FOREST | CA | | 07/10/2023 | | 16,919 | | 202 | | | 202 | | 17,121 | 17,121 | | | |
| 100128412 | GREENLEAF | WI | | 09/15/2023 | | 545 | | (12) | | | (12) | | 533 | 533 | | | |
| 100031114 | SACRAMENTO | CA | | 03/29/2019 | | 1,238 | | 107 | | | 107 | | 1,345 | 1,345 | | | |
| 100129292 | LOS ANGELES | CA | | 09/25/2023 | | 1,140 | | 31 | | | 31 | | 1,171 | 1,171 | | | |
| 100148432 | DENVER | CO | | 04/12/2024 | | 601 | | (14) | | | (14) | | 587 | 587 | | | |
| 100151025 | TAMPA | FL | | 05/08/2024 | | 1,013 | | (20) | | | (20) | | 993 | 993 | | | |
| 100135121 | GRAYSON | GA | | 11/01/2023 | | 873 | | 63 | | | 63 | | 936 | 936 | | | |
| 100089974 | WAUKESHA | WI | | 01/26/2023 | | 684 | | (23) | | | (23) | | 661 | 661 | | | |
| 100142688 | DENTON | TX | | 02/08/2024 | | 858 | | 19 | | | 19 | | 877 | 877 | | | |
| 100149834 | PHOENIX | AZ | | 04/29/2024 | | 387 | | (7) | | | (7) | | 380 | 380 | | | |
| 100081166 | MATTHEWS | NC | | 03/18/2022 | | 1,691 | | 50 | | | 50 | | 1,741 | 1,741 | | | |
| 100127986 | LAS VEGAS | NV | | 09/08/2023 | | 793 | | 53 | | | 53 | | 846 | 846 | | | |
| 100151238 | SPANISH FORK | UT | | 05/10/2024 | | 597 | | (10) | | | (10) | | 587 | 587 | | | |
| 100110459 | MAGNOLIA | TX | | 06/30/2023 | | 797 | | 30 | | | 30 | | 827 | 827 | | | |
| 100140356 | KILMARNOCK | VA | | 01/18/2024 | | 541 | | (2) | | | (2) | | 539 | 539 | | | |
| 100119054 | DESOTO | TX | | 07/27/2023 | | 636 | | 2 | | | 2 | | 638 | 638 | | | |
| 100076435 | SEBASTIAN | FL | | 12/23/2021 | | 1,513 | | (85) | | | (85) | | 1,428 | 1,428 | | | |
| 100143105 | ROCKFORD | IL | | 02/16/2024 | | 965 | | (34) | | | (34) | | 931 | 931 | | | |
| 100155769 | PALM CITY | FL | | 06/18/2024 | | 1,350 | | (28) | | | (28) | | 1,322 | 1,322 | | | |
| 100161464 | ANNA | TX | | 07/30/2024 | | 413 | | (8) | | | (8) | | 405 | 405 | | | |
| 100084845 | AVONDALE | AZ | | 08/02/2022 | | 630 | | (44) | | | (44) | | 586 | 586 | | | |
| 100114870 | SURPRISE | AZ | | 07/10/2023 | | 738 | | 3 | | | 3 | | 741 | 741 | | | |
| 100128261 | SAN ANTONIO | TX | | 09/14/2023 | | 827 | | (8) | | | (8) | | 819 | 819 | | | |
| 100142906 | WICHITA | KS | | 02/09/2024 | | 674 | | (11) | | | (11) | | 663 | 663 | | | |
| 100028970 | KAMUELA | HI | | 10/26/2018 | | 1,436 | | 94 | | | 94 | | 1,530 | 1,530 | | | |
| 100065610 | LONG BEACH | CA | | 07/28/2021 | | 1,436 | | (42) | | | (42) | | 1,394 | 1,394 | | | |
| 100134095 | LAS VEGAS | NV | | 12/08/2023 | | 577 | | 6 | | | 6 | | 583 | 583 | | | |
| 100147966 | PORT CHARLOTTE | FL | | 04/08/2024 | | 736 | | (1) | | | (1) | | 735 | 735 | | | |
| 100162683 | HOUSTON | TX | | 08/12/2024 | | 260 | | 6 | | | 6 | | 266 | 266 | | | |
| 100150893 | BUDA | TX | | 05/08/2024 | | 642 | | (15) | | | (15) | | 627 | 627 | | | |
| 100119130 | CLOVIS | CA | | 07/28/2023 | | 1,302 | | 82 | | | 82 | | 1,384 | 1,384 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129707 | SHERMAN | TX | | 09/29/2023 | | 615 | | (12) | | | (12) | | 603 | 603 | | | |
| 100028991 | GARDEN GROVE | CA | | 10/26/2018 | | 1,129 | | 37 | | | 37 | | 1,166 | 1,166 | | | |
| 100079418 | PHOENIX | AZ | | 03/17/2022 | | 1,059 | | (56) | | | (56) | | 1,003 | 1,003 | | | |
| 100141980 | DOWNEY | CA | | 02/29/2024 | | 2,504 | | (95) | | | (95) | | 2,409 | 2,409 | | | |
| 100151641 | CASA GRANDE | AZ | | 05/10/2024 | | 674 | | 3 | | | 3 | | 677 | 677 | | | |
| 100142920 | SAN ANTONIO | FL | | 02/09/2024 | | 490 | | (2) | | | (2) | | 488 | 488 | | | |
| 100152979 | CYPRESS | TX | | 06/27/2024 | | 459 | | (24) | | | (24) | | 435 | 435 | | | |
| 100142807 | NORTH FORT MYERS | FL | | 02/08/2024 | | 538 | | (20) | | | (20) | | 518 | 518 | | | |
| 100048731 | ROYAL PALM BEACH | FL | | 11/20/2020 | | 789 | | 70 | | | 70 | | 859 | 859 | | | |
| 100088029 | CAPE CORAL | FL | | 10/25/2022 | | 310 | | (27) | | | (27) | | 283 | 283 | | | |
| 100132024 | NEWARK | NJ | | 10/13/2023 | | 615 | | (8) | | | (8) | | 607 | 607 | | | |
| 100026650 | SANTA ANA | CA | | 09/26/2018 | | 1,516 | | 87 | | | 87 | | 1,603 | 1,603 | | | |
| 100162038 | PLANT CITY | FL | | 07/31/2024 | | 130 | | (10) | | | (10) | | 120 | 120 | | | |
| 100144262 | UNION CITY | GA | | 03/08/2024 | | 2,285 | | (145) | | | (145) | | 2,140 | 2,140 | | | |
| 100148044 | LAWRENCEVILLE | GA | | 04/10/2024 | | 818 | | 3 | | | 3 | | 821 | 821 | | | |
| 100020421 | SAN DIEGO | CA | | 07/27/2018 | | 1,422 | | (10) | | | (10) | | 1,412 | 1,412 | | | |
| 100079030 | VAN ALSTYNE | TX | | 02/24/2022 | | 1,244 | | (18) | | | (18) | | 1,226 | 1,226 | | | |
| 100147911 | INGRAM | TX | | 04/08/2024 | | 2,125 | | (30) | | | (30) | | 2,095 | 2,095 | | | |
| 100158775 | SPRING CITY | PA | | 07/10/2024 | | 240 | | 2 | | | 2 | | 242 | 242 | | | |
| 100151044 | ROUND ROCK | TX | | 05/08/2024 | | 582 | | (12) | | | (12) | | 570 | 570 | | | |
| 100151104 | CHELSEA | ME | | 05/08/2024 | | 195 | | (6) | | | (6) | | 189 | 189 | | | |
| 100087925 | CATHEDRAL CITY | CA | | 10/25/2022 | | 606 | | (11) | | | (11) | | 595 | 595 | | | |
| 100087377 | PHOENIX | AZ | | 10/25/2022 | | 1,023 | | 67 | | | 67 | | 1,090 | 1,090 | | | |
| 100154096 | POST FALLS | ID | | 07/11/2024 | | 283 | | (15) | | | (15) | | 268 | 268 | | | |
| 100080490 | UPPER CHICHESTER | PA | | 03/10/2022 | | 1,864 | | (121) | | | (121) | | 1,743 | 1,743 | | | |
| 100071720 | IDAHO FALLS | ID | | 10/14/2021 | | 1,323 | | (43) | | | (43) | | 1,280 | 1,280 | | | |
| 100144618 | PARRISH | FL | | 03/13/2024 | | 950 | | (4) | | | (4) | | 946 | 946 | | | |
| 100148277 | RADFORD | VA | | 04/12/2024 | | 530 | | (19) | | | (19) | | 511 | 511 | | | |
| 100000160 | KAHUKU | HI | | 09/27/2016 | | 1,102 | | 131 | | | 131 | | 1,233 | 1,233 | | | |
| 100147625 | MARIPOSA | CA | | 04/04/2024 | | 553 | | (27) | | | (27) | | 526 | 526 | | | |
| 100152405 | LAWRENCEVILLE | GA | | 05/17/2024 | | 15,017 | | (308) | | | (308) | | 14,709 | 14,709 | | | |
| 100080850 | AVENTURA | FL | | 03/10/2022 | | 1,133 | | (64) | | | (64) | | 1,069 | 1,069 | | | |
| 100146891 | FORT WORTH | TX | | 03/26/2024 | | 711 | | 5 | | | 5 | | 716 | 716 | | | |
| 100120934 | GOLDSBORO | NC | | 08/30/2023 | | 866 | | 32 | | | 32 | | 898 | 898 | | | |
| 100154835 | WESLEY CHAPEL | FL | | 07/19/2024 | | 465 | | (3) | | | (3) | | 462 | 462 | | | |
| 100149414 | VILAS | NC | | 04/24/2024 | | 661 | | (12) | | | (12) | | 649 | 649 | | | |
| 100131847 | LINCOLN | NE | | 10/06/2023 | | 138 | | (4) | | | (4) | | 134 | 134 | | | |
| 100159368 | BLOOMINGDALE | GA | | 07/15/2024 | | 258 | | 3 | | | 3 | | 261 | 261 | | | |
| 100090033 | RIVERVIEW | FL | | 01/13/2023 | | 596 | | (9) | | | (9) | | 587 | 587 | | | |
| 100065271 | HENDERSONVILLE | TN | | 07/28/2021 | | 1,309 | | (42) | | | (42) | | 1,267 | 1,267 | | | |
| 100015768 | SANTA CLARITA | CA | | 02/02/2018 | | 1,616 | | (3) | | | (3) | | 1,613 | 1,613 | | | |
| 100017473 | MATAWAN | NJ | | 04/26/2018 | | 797 | | 93 | | | 93 | | 890 | 890 | | | |
| 100156483 | DURHAM | NC | | 06/24/2024 | | 406 | | (9) | | | (9) | | 397 | 397 | | | |
| 100088174 | MIAMI | FL | | 10/25/2022 | | 863 | | (27) | | | (27) | | 836 | 836 | | | |
| 100136891 | HENDERSON | NV | | 11/27/2023 | | 560 | | (4) | | | (4) | | 556 | 556 | | | |
| 100118151 | MYRTLE BEACH | SC | | 07/20/2023 | | 568 | | (30) | | | (30) | | 538 | 538 | | | |
| 100119009 | LOWELL | MA | | 07/27/2023 | | 686 | | 21 | | | 21 | | 707 | 707 | | | |
| 100120863 | EDGECLIFF VILLAGE | TX | | 08/28/2023 | | 645 | | (4) | | | (4) | | 641 | 641 | | | |
| 100078233 | PALM CITY | FL | | 02/10/2022 | | 1,453 | | (57) | | | (57) | | 1,396 | 1,396 | | | |
| 100156644 | GRAND JUNCTION | MI | | 06/24/2024 | | 2,453 | | (72) | | | (72) | | 2,381 | 2,381 | | | |
| 100132665 | WALLA WALLA | WA | | 11/03/2023 | | 383 | | (11) | | | (11) | | 372 | 372 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157705 | ORLANDO | FL | | 06/28/2024 | | 329 | | (15) | | | (15) | | 314 | 314 | | | |
| 100165580 | JACKSONVILLE | FL | | 08/29/2024 | | 250 | | 1 | | | 1 | | 251 | 251 | | | |
| 100160964 | KENNESAW | GA | | 07/24/2024 | | 173 | | (6) | | | (6) | | 167 | 167 | | | |
| 100119641 | CONCORD | NC | | 08/04/2023 | | 416 | | (8) | | | (8) | | 408 | 408 | | | |
| 100119416 | SPRINGFIELD | MA | | 07/31/2023 | | 634 | | (8) | | | (8) | | 626 | 626 | | | |
| 100114808 | PALM BAY | FL | | 07/10/2023 | | 891 | | 43 | | | 43 | | 934 | 934 | | | |
| 100119367 | BRASELTON | GA | | 07/31/2023 | | 886 | | 24 | | | 24 | | 910 | 910 | | | |
| 100151292 | STALLINGS | NC | | 05/10/2024 | | 674 | | (6) | | | (6) | | 668 | 668 | | | |
| 100076209 | UNION CITY | NJ | | 01/07/2022 | | 1,330 | | (35) | | | (35) | | 1,295 | 1,295 | | | |
| 100091152 | VICTORVILLE | CA | | 01/31/2023 | | 794 | | 37 | | | 37 | | 831 | 831 | | | |
| 100117389 | REDONDO BEACH | CA | | 07/20/2023 | | 25,222 | | 4,827 | | | 4,827 | | 30,049 | 30,049 | | | |
| 100136948 | MASTIC BEACH | NY | | 11/28/2023 | | 720 | | 28 | | | 28 | | 748 | 748 | | | |
| 100115865 | MANCHESTER | MO | | 07/20/2023 | | 702 | | (10) | | | (10) | | 692 | 692 | | | |
| 100088907 | SAINT PETERSBURG | FL | | 11/15/2022 | | 427 | | (34) | | | (34) | | 393 | 393 | | | |
| 100148938 | DACULA | GA | | 04/17/2024 | | 582 | | (16) | | | (16) | | 566 | 566 | | | |
| 100029801 | CHARLESTON | SC | | 10/26/2018 | | 1,758 | | 214 | | | 214 | | 1,972 | 1,972 | | | |
| 100143606 | ORANGE CITY | FL | | 02/21/2024 | | 434 | | (2) | | | (2) | | 432 | 432 | | | |
| 100128126 | WALDORF | MD | | 09/08/2023 | | 751 | | 26 | | | 26 | | 777 | 777 | | | |
| 100149376 | SAN ANTONIO | TX | | 04/24/2024 | | 2,008 | | 91 | | | 91 | | 2,099 | 2,099 | | | |
| 100149631 | PLANTATION | FL | | 04/26/2024 | | 580 | | (11) | | | (11) | | 569 | 569 | | | |
| 100133562 | OTTAWA | OH | | 10/23/2023 | | 621 | | (1) | | | (1) | | 620 | 620 | | | |
| 100110525 | JUSTIN | TX | | 06/30/2023 | | 758 | | | | | | | 758 | 758 | | | |
| 100116317 | BELLMORE | NY | | 07/20/2023 | | 1,352 | | 314 | | | 314 | | 1,666 | 1,666 | | | |
| 100127554 | MONTGOMERY | TX | | 09/08/2023 | | 1,149 | | 21 | | | 21 | | 1,170 | 1,170 | | | |
| 100153242 | CLERMONT | FL | | 05/30/2024 | | 447 | | 1 | | | 1 | | 448 | 448 | | | |
| 100133660 | MONROE | NC | | 10/23/2023 | | 609 | | 6 | | | 6 | | 615 | 615 | | | |
| 100053795 | MATTAPONI | VA | | 03/23/2021 | | 530 | | (165) | | | (165) | | 365 | 365 | | | |
| 100148487 | AUBREY | TX | | 04/12/2024 | | 677 | | (4) | | | (4) | | 673 | 673 | | | |
| 100150932 | HENDERSON | NV | | 05/08/2024 | | 1,724 | | 55 | | | 55 | | 1,779 | 1,779 | | | |
| 100091650 | KYLE | TX | | 01/27/2023 | | 620 | | (11) | | | (11) | | 609 | 609 | | | |
| 100150508 | MIDDLETOWN | DE | | 05/03/2024 | | 885 | | 21 | | | 21 | | 906 | 906 | | | |
| 100150639 | TEGA CAY | SC | | 05/06/2024 | | 1,881 | | (47) | | | (47) | | 1,834 | 1,834 | | | |
| 100155185 | RENTON | WA | | 07/19/2024 | | 442 | | (7) | | | (7) | | 435 | 435 | | | |
| 100149407 | TUSKEGEE | AL | | 04/24/2024 | | 408 | | (7) | | | (7) | | 401 | 401 | | | |
| 100151023 | DIVIDE | CO | | 05/08/2024 | | 580 | | (14) | | | (14) | | 566 | 566 | | | |
| 100115062 | YOUNGSVILLE | NC | | 07/14/2023 | | 633 | | 6 | | | 6 | | 639 | 639 | | | |
| 100136118 | NORTHFIELD | IL | | 12/18/2023 | | 754 | | (41) | | | (41) | | 713 | 713 | | | |
| 100028240 | WEST PALM BEACH | FL | | 10/26/2018 | | 919 | | 121 | | | 121 | | 1,040 | 1,040 | | | |
| 100152247 | NORTH PORT | FL | | 05/17/2024 | | 640 | | (3) | | | (3) | | 637 | 637 | | | |
| 100143500 | CENTENNIAL | CO | | 02/21/2024 | | 7,886 | | (136) | | | (136) | | 7,750 | 7,750 | | | |
| 100140596 | YOUNGSVILLE | NC | | 01/19/2024 | | 627 | | (9) | | | (9) | | 618 | 618 | | | |
| 100079123 | PHILADELPHIA | PA | | 02/24/2022 | | 1,367 | | 18 | | | 18 | | 1,385 | 1,385 | | | |
| 100091281 | EAST PROVIDENCE | RI | | 01/31/2023 | | 448 | | (26) | | | (26) | | 422 | 422 | | | |
| 100087321 | WATERBURY | VT | | 10/25/2022 | | 1,020 | | 107 | | | 107 | | 1,127 | 1,127 | | | |
| 100142705 | WINCHESTER | VA | | 02/08/2024 | | 742 | | 4 | | | 4 | | 746 | 746 | | | |
| 100079873 | VALLEJO | CA | | 04/08/2022 | | 1,497 | | 87 | | | 87 | | 1,584 | 1,584 | | | |
| 100153209 | WENDELL | NC | | 05/30/2024 | | 797 | | 34 | | | 34 | | 831 | 831 | | | |
| 100079095 | BUDA | TX | | 02/24/2022 | | 1,339 | | (11) | | | (11) | | 1,328 | 1,328 | | | |
| 100147952 | TUCSON | AZ | | 04/08/2024 | | 599 | | (11) | | | (11) | | 588 | 588 | | | |
| 100143921 | REISTERSTOWN | MD | | 02/29/2024 | | 626 | | (4) | | | (4) | | 622 | 622 | | | |
| 100137023 | LEANDER | TX | | 11/28/2023 | | 699 | | 21 | | | 21 | | 720 | 720 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152237 | OFALLON | MO | | 05/17/2024 | | 600 | | (10) | | | (10) | | 590 | 590 | | | |
| 100080412 | MESA | AZ | | 04/14/2022 | | 1,005 | | (21) | | | (21) | | 984 | 984 | | | |
| 100128723 | ORLANDO | FL | | 09/21/2023 | | 1,170 | | (13) | | | (13) | | 1,157 | 1,157 | | | |
| 100110655 | LARGO | FL | | 06/30/2023 | | 669 | | (7) | | | (7) | | 662 | 662 | | | |
| 100151570 | LAKELAND | FL | | 05/10/2024 | | 594 | | (11) | | | (11) | | 583 | 583 | | | |
| 100047949 | VALLEJO | CA | | 11/20/2020 | | 615 | | (5) | | | (5) | | 610 | 610 | | | |
| 100128342 | SAVANNAH | GA | | 09/14/2023 | | 570 | | (19) | | | (19) | | 551 | 551 | | | |
| 100153366 | FORT MYERS | FL | | 05/30/2024 | | 640 | | (3) | | | (3) | | 637 | 637 | | | |
| 100062964 | MIDLOTHIAN | VA | | 07/01/2021 | | 1,909 | | (28) | | | (28) | | 1,881 | 1,881 | | | |
| 100140838 | DAVENPORT | FL | | 03/06/2024 | | 82 | | (8) | | | (8) | | 74 | 74 | | | |
| 100150040 | WESLEY CHAPEL | FL | | 06/07/2024 | | 590 | | (19) | | | (19) | | 571 | 571 | | | |
| 100135525 | LIVINGSTON | MT | | 11/13/2023 | | 548 | | (3) | | | (3) | | 545 | 545 | | | |
| 100143228 | FORT WORTH | TX | | 02/16/2024 | | 741 | | 8 | | | 8 | | 749 | 749 | | | |
| 100146652 | SEVERN | MD | | 03/20/2024 | | 398 | | (17) | | | (17) | | 381 | 381 | | | |
| 100120052 | PHOENIX | AZ | | 08/11/2023 | | 622 | | (7) | | | (7) | | 615 | 615 | | | |
| 100110736 | PIPE CREEK | TX | | 08/11/2023 | | 1,313 | | (92) | | | (92) | | 1,221 | 1,221 | | | |
| 100150554 | SAINT LOUIS | MO | | 05/03/2024 | | 644 | | (12) | | | (12) | | 632 | 632 | | | |
| 100141310 | KATY | TX | | 01/30/2024 | | 517 | | (11) | | | (11) | | 506 | 506 | | | |
| 100152874 | LAUDERHILL | FL | | 05/22/2024 | | 373 | | (19) | | | (19) | | 354 | 354 | | | |
| 100115025 | DAWSONVILLE | GA | | 07/14/2023 | | 740 | | (10) | | | (10) | | 730 | 730 | | | |
| 100076038 | LAKE HAVASU CITY | AZ | | 01/07/2022 | | 850 | | (18) | | | (18) | | 832 | 832 | | | |
| 100119343 | SAINT LOUIS | MO | | 07/31/2023 | | 617 | | (6) | | | (6) | | 611 | 611 | | | |
| 100147942 | ANNA | TX | | 04/08/2024 | | 645 | | (12) | | | (12) | | 633 | 633 | | | |
| 100126924 | VALLEJO | CA | | 08/30/2023 | | 1,553 | | 655 | | | 655 | | 2,208 | 2,208 | | | |
| 100153253 | PARRISH | FL | | 05/30/2024 | | 639 | | 4 | | | 4 | | 643 | 643 | | | |
| 100065269 | BASTROP | TX | | 07/28/2021 | | 1,276 | | (52) | | | (52) | | 1,224 | 1,224 | | | |
| 100164544 | OSBURN | ID | | 08/21/2024 | | 173 | | (1) | | | (1) | | 172 | 172 | | | |
| 100108913 | LINDENHURST | IL | | 05/31/2023 | | 9,221 | | (290) | | | (290) | | 8,931 | 8,931 | | | |
| 100090103 | LONG BEACH | WA | | 01/13/2023 | | 503 | | (21) | | | (21) | | 482 | 482 | | | |
| 100087023 | BELLINGHAM | WA | | 11/04/2022 | | 473 | | (17) | | | (17) | | 456 | 456 | | | |
| 100080796 | AVENTURA | FL | | 03/15/2022 | | 1,892 | | (61) | | | (61) | | 1,831 | 1,831 | | | |
| 100031292 | FREDERICK | MD | | 03/29/2019 | | 5,422 | | 113 | | | 113 | | 5,535 | 5,535 | | | |
| 100164341 | SAINT AUGUSTINE | FL | | 08/21/2024 | | 198 | | (5) | | | (5) | | 193 | 193 | | | |
| 100127649 | HUDSON | NY | | 09/08/2023 | | 509 | | (18) | | | (18) | | 491 | 491 | | | |
| 100083519 | FORNEY | TX | | 06/06/2022 | | 4,565 | | (294) | | | (294) | | 4,271 | 4,271 | | | |
| 100159406 | HICKORY | NC | | 07/15/2024 | | 192 | | (5) | | | (5) | | 187 | 187 | | | |
| 100159458 | PFLUGERVILLE | TX | | 07/15/2024 | | 66,732 | | (1,942) | | | (1,942) | | 64,790 | 64,790 | | | |
| 100129865 | WEST SPRINGFIELD | MA | | 09/27/2023 | | 171 | | (5) | | | (5) | | 166 | 166 | | | |
| 100102484 | SAN ANTONIO | TX | | 06/07/2023 | | 812 | | 2 | | | 2 | | 814 | 814 | | | |
| 100012443 | ORLANDO | FL | | 04/28/2017 | | 2,113 | | 94 | | | 94 | | 2,207 | 2,207 | | | |
| 100101850 | MESA | AZ | | 04/06/2023 | | 1,182 | | (42) | | | (42) | | 1,140 | 1,140 | | | |
| 100078793 | NAVARRE | FL | | 02/24/2022 | | 1,393 | | 33 | | | 33 | | 1,426 | 1,426 | | | |
| 100151664 | DECATUR | GA | | 05/10/2024 | | 387 | | (5) | | | (5) | | 382 | 382 | | | |
| 100100635 | RIVERSIDE | NJ | | 04/27/2023 | | 541 | | (32) | | | (32) | | 509 | 509 | | | |
| 100143141 | SAINT AUGUSTINE | FL | | 02/16/2024 | | 605 | | 22 | | | 22 | | 627 | 627 | | | |
| 100090054 | POMONA | CA | | 01/13/2023 | | 499 | | (13) | | | (13) | | 486 | 486 | | | |
| 100136521 | VENTNOR CITY | NJ | | 11/20/2023 | | 561 | | (4) | | | (4) | | 557 | 557 | | | |
| 3310054122 | JERSEY CITY | NJ | | 06/21/2023 | | 194,275 | | | | | | | 194,275 | 194,275 | | | |
| 100160976 | ARGYLE | TX | | 07/24/2024 | | 192 | | (4) | | | (4) | | 188 | 188 | | | |
| 100101508 | SAN MARCOS | TX | | 04/26/2023 | | 1,031 | | 56 | | | 56 | | 1,087 | 1,087 | | | |
| 100116877 | UPPER CHICHESTER | PA | | 07/20/2023 | | 607 | | 30 | | | 30 | | 637 | 637 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134256 | FORKED RIVER | NJ | | 10/27/2023 | | 409 | | (6) | | | (6) | | 403 | 403 | | | |
| 100117520 | HAINES CITY | FL | | 07/20/2023 | | 737 | | 22 | | | 22 | | 759 | 759 | | | |
| 100144204 | MUNDELEIN | IL | | 03/07/2024 | | 1,677 | | 27 | | | 27 | | 1,704 | 1,704 | | | |
| 100083945 | BRYAN | TX | | 07/12/2022 | | 1,192 | | (38) | | | (38) | | 1,154 | 1,154 | | | |
| 100079730 | CLINTON | CT | | 04/08/2022 | | 1,038 | | (32) | | | (32) | | 1,006 | 1,006 | | | |
| 100028797 | STATEN ISLAND | NY | | 10/26/2018 | | 701 | | 202 | | | 202 | | 903 | 903 | | | |
| 100091640 | MIDLAND | NC | | 03/07/2023 | | 354 | | (28) | | | (28) | | 326 | 326 | | | |
| 100135361 | GAINESVILLE | GA | | 11/13/2023 | | 639 | | 5 | | | 5 | | 644 | 644 | | | |
| 100109751 | NAUGATUCK | CT | | 06/16/2023 | | 611 | | (7) | | | (7) | | 604 | 604 | | | |
| 100060876 | HAMPTON | GA | | 06/01/2021 | | 2,016 | | 8 | | | 8 | | 2,024 | 2,024 | | | |
| 100086617 | BOYNTON BEACH | FL | | 09/30/2022 | | 444 | | (18) | | | (18) | | 426 | 426 | | | |
| 100143288 | GRAND JUNCTION | CO | | 02/16/2024 | | 669 | | (9) | | | (9) | | 660 | 660 | | | |
| 100156212 | CHICAGO | IL | | 06/20/2024 | | 402 | | (20) | | | (20) | | 382 | 382 | | | |
| 100149875 | BUCKEYE | AZ | | 04/29/2024 | | 561 | | (2) | | | (2) | | 559 | 559 | | | |
| 100138814 | NAVARRE | FL | | 12/21/2023 | | 3,488 | | (83) | | | (83) | | 3,405 | 3,405 | | | |
| 100078843 | KISSIMMEE | FL | | 02/24/2022 | | 1,252 | | (11) | | | (11) | | 1,241 | 1,241 | | | |
| 100084819 | GAITHERSBURG | MD | | 08/02/2022 | | 693 | | | | | | | 693 | 693 | | | |
| 100071654 | NAPLES | FL | | 10/14/2021 | | 1,378 | | (36) | | | (36) | | 1,342 | 1,342 | | | |
| 100064648 | HOUMA | LA | | 07/01/2021 | | 499 | | 17 | | | 17 | | 516 | 516 | | | |
| 100160968 | NORMAN | OK | | 07/24/2024 | | 962 | | (7) | | | (7) | | 955 | 955 | | | |
| 100136548 | BALCH SPRINGS | TX | | 11/20/2023 | | 610 | | 4 | | | 4 | | 614 | 614 | | | |
| 100136892 | GRAHAM | NC | | 11/27/2023 | | 877 | | 95 | | | 95 | | 972 | 972 | | | |
| 100159473 | SICKLERVILLE | NJ | | 07/15/2024 | | 192 | | (6) | | | (6) | | 186 | 186 | | | |
| 100136857 | ORLANDO | FL | | 11/27/2023 | | 600 | | 3 | | | 3 | | 603 | 603 | | | |
| 100136903 | GRAHAM | NC | | 11/27/2023 | | 859 | | 18 | | | 18 | | 877 | 877 | | | |
| 100150688 | AUBURN | GA | | 05/06/2024 | | 838 | | 38 | | | 38 | | 876 | 876 | | | |
| 100134656 | MONROE | NJ | | 10/30/2023 | | 375 | | (6) | | | (6) | | 369 | 369 | | | |
| 100107788 | PORT SAINT LUCIE | FL | | 05/19/2023 | | 1,201 | | 57 | | | 57 | | 1,258 | 1,258 | | | |
| 100109073 | MARICOPA | AZ | | 06/05/2023 | | 3,324 | | (72) | | | (72) | | 3,252 | 3,252 | | | |
| 100147814 | COLLINGSWOOD | NJ | | 04/08/2024 | | 643 | | (11) | | | (11) | | 632 | 632 | | | |
| 100060865 | FONTANA | CA | | 06/01/2021 | | 2,014 | | 9 | | | 9 | | 2,023 | 2,023 | | | |
| 100081274 | PINOLE | CA | | 03/18/2022 | | 1,490 | | 34 | | | 34 | | 1,524 | 1,524 | | | |
| 100117043 | FRESNO | CA | | 07/20/2023 | | 995 | | 178 | | | 178 | | 1,173 | 1,173 | | | |
| 100156770 | COLUMBIA FALLS | MT | | 06/26/2024 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100102071 | CLEARWATER | FL | | 04/14/2023 | | 498 | | (17) | | | (17) | | 481 | 481 | | | |
| 100144075 | CRESTVIEW | FL | | 03/07/2024 | | 487 | | (16) | | | (16) | | 471 | 471 | | | |
| 100031038 | FAIRFIELD | CA | | 03/29/2019 | | 885 | | 73 | | | 73 | | 958 | 958 | | | |
| 100138709 | SPRING | TX | | 02/02/2024 | | 436 | | (20) | | | (20) | | 416 | 416 | | | |
| 100085170 | LUBBOCK | TX | | 09/21/2022 | | 711 | | (41) | | | (41) | | 670 | 670 | | | |
| 100137037 | RESTON | VA | | 11/28/2023 | | 619 | | 5 | | | 5 | | 624 | 624 | | | |
| 100116683 | MESA | AZ | | 07/20/2023 | | 1,280 | | 425 | | | 425 | | 1,705 | 1,705 | | | |
| 100114988 | CHARLOTTE | NC | | 07/14/2023 | | 634 | | (10) | | | (10) | | 624 | 624 | | | |
| 100139959 | OCEAN CITY | MD | | 01/09/2024 | | 621 | | (11) | | | (11) | | 610 | 610 | | | |
| 100120638 | MURFREESBORO | TN | | 08/21/2023 | | 363 | | (7) | | | (7) | | 356 | 356 | | | |
| 100131606 | ROCKLEDGE | FL | | 10/06/2023 | | 615 | | (1) | | | (1) | | 614 | 614 | | | |
| 100139061 | FAIRFIELD | NJ | | 12/28/2023 | | 429 | | (22) | | | (22) | | 407 | 407 | | | |
| 100144141 | NEW HAVEN | CT | | 03/07/2024 | | 586 | | (7) | | | (7) | | 579 | 579 | | | |
| 100129433 | WICHITA | KS | | 09/29/2023 | | 615 | | (9) | | | (9) | | 606 | 606 | | | |
| 100160568 | RANCHO CORDOVA | CA | | 07/19/2024 | | 181 | | | | | | | 181 | 181 | | | |
| 100029747 | WHITTIER | CA | | 10/26/2018 | | 4,275 | | 75 | | | 75 | | 4,350 | 4,350 | | | |
| 100060892 | LOVELAND | CO | | 06/01/2021 | | 1,972 | | 8 | | | 8 | | 1,980 | 1,980 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079309 | ST CLOUD | FL | | 02/28/2022 | | 1,329 | | 16 | | | 16 | | 1,345 | 1,345 | | | |
| 100158856 | SANFORD | FL | | 07/12/2024 | | 222 | | (3) | | | (3) | | 219 | 219 | | | |
| 100150927 | KATY | TX | | 05/08/2024 | | 642 | | (4) | | | (4) | | 638 | 638 | | | |
| 100025502 | LOS ANGELES | CA | | 09/20/2018 | | 3,101 | | 35 | | | 35 | | 3,136 | 3,136 | | | |
| 100151251 | KISSIMMEE | FL | | 05/10/2024 | | 656 | | (10) | | | (10) | | 646 | 646 | | | |
| 100065534 | WESTERN SPRINGS | IL | | 07/28/2021 | | 1,383 | | (43) | | | (43) | | 1,340 | 1,340 | | | |
| 100134498 | KENNESAW | GA | | 10/30/2023 | | 13,718 | | (166) | | | (166) | | 13,552 | 13,552 | | | |
| 100088049 | LAS VEGAS | NV | | 10/25/2022 | | 807 | | 22 | | | 22 | | 829 | 829 | | | |
| 100149614 | MOORESVILLE | NC | | 04/26/2024 | | 852 | | 32 | | | 32 | | 884 | 884 | | | |
| 100137716 | TOMBALL | TX | | 12/08/2023 | | 660 | | 4 | | | 4 | | 664 | 664 | | | |
| 100146903 | CARROLLTON | TX | | 03/26/2024 | | 26,148 | | 424 | | | 424 | | 26,572 | 26,572 | | | |
| 100087445 | HEARTLAND | TX | | 10/25/2022 | | 695 | | 41 | | | 41 | | 736 | 736 | | | |
| 100110679 | POOLER | GA | | 06/30/2023 | | 795 | | (5) | | | (5) | | 790 | 790 | | | |
| 100155899 | CLEARWATER | FL | | 06/17/2024 | | 434 | | (5) | | | (5) | | 429 | 429 | | | |
| 100081169 | SAN ANTONIO | TX | | 03/18/2022 | | 2,068 | | 39 | | | 39 | | 2,107 | 2,107 | | | |
| 100054123 | MODESTO | CA | | 03/23/2021 | | 804 | | 14 | | | 14 | | 818 | 818 | | | |
| 100164591 | CHARLOTTE | NC | | 08/21/2024 | | 10,604 | | (269) | | | (269) | | 10,335 | 10,335 | | | |
| 100029608 | MIAMI | FL | | 10/26/2018 | | 1,646 | | 5 | | | 5 | | 1,651 | 1,651 | | | |
| 100148500 | HOUSTON | TX | | 04/12/2024 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100152205 | LOCUST | NC | | 05/17/2024 | | 832 | | 53 | | | 53 | | 885 | 885 | | | |
| 100158835 | PAGE | AZ | | 07/12/2024 | | 190 | | (5) | | | (5) | | 185 | 185 | | | |
| 100155092 | LAGO VISTA | TX | | 07/19/2024 | | 340 | | (15) | | | (15) | | 325 | 325 | | | |
| 100150955 | HAMPTON | GA | | 05/08/2024 | | 817 | | 30 | | | 30 | | 847 | 847 | | | |
| 100151906 | BLOOMINGDALE | GA | | 07/10/2024 | | 196 | | (2) | | | (2) | | 194 | 194 | | | |
| 100144642 | LAWRENCEVILLE | GA | | 03/13/2024 | | 800 | | 15 | | | 15 | | 815 | 815 | | | |
| 100030761 | LAMONT | FL | | 04/09/2019 | | 710 | | 221 | | | 221 | | 931 | 931 | | | |
| 100099835 | DALLAS | TX | | 02/28/2023 | | 612 | | (24) | | | (24) | | 588 | 588 | | | |
| 100144158 | NEWTOWN | PA | | 03/07/2024 | | 843 | | (4) | | | (4) | | 839 | 839 | | | |
| 100116087 | COMPTON | CA | | 07/20/2023 | | 2,957 | | 688 | | | 688 | | 3,645 | 3,645 | | | |
| 100133630 | DALLAS | GA | | 10/23/2023 | | 4,675 | | 309 | | | 309 | | 4,984 | 4,984 | | | |
| 100110049 | MCALLEN | TX | | 06/23/2023 | | 721 | | (14) | | | (14) | | 707 | 707 | | | |
| 100080880 | PHOENIX | AZ | | 03/10/2022 | | 1,303 | | (12) | | | (12) | | 1,291 | 1,291 | | | |
| 100065097 | MCKINNEY | TX | | 07/14/2021 | | 17,838 | | (487) | | | (487) | | 17,351 | 17,351 | | | |
| 100161782 | HACKETTSTOWN | NJ | | 07/31/2024 | | 618 | | (13) | | | (13) | | 605 | 605 | | | |
| 100147506 | ELK RIVER | MN | | 04/03/2024 | | 394 | | (18) | | | (18) | | 376 | 376 | | | |
| 100151581 | SHERMAN | TX | | 05/10/2024 | | 655 | | (1) | | | (1) | | 654 | 654 | | | |
| 100140437 | FLOWERY BRANCH | GA | | 01/18/2024 | | 609 | | (15) | | | (15) | | 594 | 594 | | | |
| 100152200 | MODESTO | CA | | 05/17/2024 | | 638 | | (1) | | | (1) | | 637 | 637 | | | |
| 100025804 | TUJUNGA | CA | | 09/20/2018 | | 910 | | 136 | | | 136 | | 1,046 | 1,046 | | | |
| 100025199 | FALLBROOK | CA | | 09/20/2018 | | 1,483 | | 144 | | | 144 | | 1,627 | 1,627 | | | |
| 100142042 | KATY | TX | | 02/29/2024 | | 492 | | (27) | | | (27) | | 465 | 465 | | | |
| 100153596 | CRANSTON | RI | | 05/31/2024 | | 468 | | (13) | | | (13) | | 455 | 455 | | | |
| 100091003 | FORT WASHINGTON | MD | | 01/31/2023 | | 347 | | (22) | | | (22) | | 325 | 325 | | | |
| 100153431 | MONTICELLO | NY | | 05/30/2024 | | 513 | | (14) | | | (14) | | 499 | 499 | | | |
| 100151281 | GARLAND | TX | | 05/10/2024 | | 670 | | (6) | | | (6) | | 664 | 664 | | | |
| 100151106 | MELBOURNE | FL | | 05/08/2024 | | 2,343 | | (39) | | | (39) | | 2,304 | 2,304 | | | |
| 100155969 | TOMS RIVER | NJ | | 06/18/2024 | | 362 | | (9) | | | (9) | | 353 | 353 | | | |
| 100079145 | CAPE CORAL | FL | | 02/24/2022 | | 873 | | (3) | | | (3) | | 870 | 870 | | | |
| 100142900 | ATLANTA | GA | | 02/09/2024 | | 486 | | (4) | | | (4) | | 482 | 482 | | | |
| 100086510 | RAHWAY | NJ | | 09/30/2022 | | 1,095 | | (12) | | | (12) | | 1,083 | 1,083 | | | |
| 100102473 | SAN TAN VALLEY | AZ | | 06/07/2023 | | 1,086 | | 3 | | | 3 | | 1,089 | 1,089 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100014101 | SPRINGFIELD | VA | | 05/25/2017 | | 1,024 | | 37 | | | 37 | | 1,061 | 1,061 | | | |
| 100065199 | FORT WORTH | TX | | 07/14/2021 | | 1,437 | | (26) | | | (26) | | 1,411 | 1,411 | | | |
| 100057746 | MANCHESTER | NH | | 06/30/2021 | | 1,362 | | (42) | | | (42) | | 1,320 | 1,320 | | | |
| 100091388 | ROUND ROCK | TX | | 02/22/2023 | | 643 | | (8) | | | (8) | | 635 | 635 | | | |
| 100143542 | EAST STROUDSBURG | PA | | 02/21/2024 | | 560 | | (16) | | | (16) | | 544 | 544 | | | |
| 100110308 | OLDSMAR | FL | | 06/30/2023 | | 887 | | 22 | | | 22 | | 909 | 909 | | | |
| 100151377 | WAKE FOREST | NC | | 05/10/2024 | | 674 | | (1) | | | (1) | | 673 | 673 | | | |
| 100128352 | ATLANTA | GA | | 09/14/2023 | | 684 | | 5 | | | 5 | | 689 | 689 | | | |
| 100013823 | NILES | IL | | 05/25/2017 | | 1,125 | | 117 | | | 117 | | 1,242 | 1,242 | | | |
| 100082586 | CONROE | TX | | 04/14/2022 | | 3,082 | | (75) | | | (75) | | 3,007 | 3,007 | | | |
| 100161023 | ROUND ROCK | TX | | 07/24/2024 | | 697 | | (15) | | | (15) | | 682 | 682 | | | |
| 100152284 | LANHAM | MD | | 05/17/2024 | | 720 | | 12 | | | 12 | | 732 | 732 | | | |
| 100151490 | SAN ANTONIO | TX | | 05/10/2024 | | 742 | | 31 | | | 31 | | 773 | 773 | | | |
| 100140857 | HENDERSON | NV | | 03/06/2024 | | 586 | | (18) | | | (18) | | 568 | 568 | | | |
| 100130216 | FORT MOHAVE | AZ | | 11/15/2023 | | 507 | | (9) | | | (9) | | 498 | 498 | | | |
| 100147656 | PARADISE VALLEY | AZ | | 04/04/2024 | | 666 | | (7) | | | (7) | | 659 | 659 | | | |
| 100119526 | GEORGETOWN | TX | | 07/28/2023 | | 817 | | 19 | | | 19 | | 836 | 836 | | | |
| 100081142 | TEMPE | AZ | | 03/18/2022 | | 2,731 | | 87 | | | 87 | | 2,818 | 2,818 | | | |
| 100139522 | OSWEGO | IL | | 12/28/2023 | | 441 | | (21) | | | (21) | | 420 | 420 | | | |
| 100054729 | BELFAIR | WA | | 03/23/2021 | | 924 | | (46) | | | (46) | | 878 | 878 | | | |
| 100147527 | MESA | AZ | | 04/03/2024 | | 596 | | (6) | | | (6) | | 590 | 590 | | | |
| 100137551 | SMITHFIELD | NC | | 12/08/2023 | | 660 | | 6 | | | 6 | | 666 | 666 | | | |
| 100109125 | NEPTUNE | NJ | | 06/05/2023 | | 540 | | (18) | | | (18) | | 522 | 522 | | | |
| 100117155 | CLERMONT | FL | | 07/20/2023 | | 712 | | 25 | | | 25 | | 737 | 737 | | | |
| 100100699 | MANASSAS | VA | | 04/28/2023 | | 932 | | 31 | | | 31 | | 963 | 963 | | | |
| 100135259 | BEAUFORT | NC | | 11/08/2023 | | 3,921 | | 10 | | | 10 | | 3,931 | 3,931 | | | |
| 100137297 | BROWNWOOD | TX | | 12/01/2023 | | 727 | | (24) | | | (24) | | 703 | 703 | | | |
| 100148058 | WESLEY CHAPEL | FL | | 04/10/2024 | | 474 | | (3) | | | (3) | | 471 | 471 | | | |
| 100151908 | PORT LAVACA | TX | | 07/10/2024 | | 177 | | (8) | | | (8) | | 169 | 169 | | | |
| 100110329 | GEORGETOWN | TX | | 06/30/2023 | | 767 | | 20 | | | 20 | | 787 | 787 | | | |
| 100090321 | DALLAS | TX | | 01/06/2023 | | 496 | | (24) | | | (24) | | 472 | 472 | | | |
| 100065309 | PORT ARANSAS | TX | | 07/28/2021 | | 1,303 | | (45) | | | (45) | | 1,258 | 1,258 | | | |
| 100067318 | JACKSONVILLE | FL | | 08/02/2021 | | 1,676 | | 45 | | | 45 | | 1,721 | 1,721 | | | |
| 100144240 | VAN ALSTYNE | TX | | 03/07/2024 | | 712 | | (4) | | | (4) | | 708 | 708 | | | |
| 100018202 | KANSAS CITY | MO | | 06/08/2018 | | 1,254 | | (10) | | | (10) | | 1,244 | 1,244 | | | |
| 100156594 | SCOTTSDALE | AZ | | 06/24/2024 | | 545 | | (15) | | | (15) | | 530 | 530 | | | |
| 100138324 | CHARLOTTE | NC | | 12/18/2023 | | 671 | | 23 | | | 23 | | 694 | 694 | | | |
| 100129697 | GRANBURY | TX | | 09/29/2023 | | 611 | | (12) | | | (12) | | 599 | 599 | | | |
| 100149518 | CHICAGO | IL | | 04/26/2024 | | 563 | | 12 | | | 12 | | 575 | 575 | | | |
| 100155143 | HURST | TX | | 07/19/2024 | | 457 | | (28) | | | (28) | | 429 | 429 | | | |
| 100087279 | SOUTHINGTON | CT | | 10/25/2022 | | 2,348 | | 209 | | | 209 | | 2,557 | 2,557 | | | |
| 100136470 | LOGANVILLE | GA | | 11/20/2023 | | 1,485 | | 110 | | | 110 | | 1,595 | 1,595 | | | |
| 100138220 | NEW BRUNSWICK | NJ | | 12/14/2023 | | 389 | | (16) | | | (16) | | 373 | 373 | | | |
| 100148880 | KNIGHTDALE | NC | | 04/17/2024 | | 555 | | (15) | | | (15) | | 540 | 540 | | | |
| 100147788 | AVONDALE | AZ | | 04/08/2024 | | 650 | | 6 | | | 6 | | 656 | 656 | | | |
| 100155317 | PUNTA GORDA | FL | | 07/19/2024 | | 434 | | (13) | | | (13) | | 421 | 421 | | | |
| 100027033 | VALLEJO | CA | | 09/26/2018 | | 854 | | 384 | | | 384 | | 1,238 | 1,238 | | | |
| 100013400 | TEMPE | AZ | | 05/25/2017 | | 1,317 | | 334 | | | 334 | | 1,651 | 1,651 | | | |
| 100151321 | DALLAS | GA | | 05/10/2024 | | 875 | | 57 | | | 57 | | 932 | 932 | | | |
| 100156842 | PHILADELPHIA | PA | | 06/27/2024 | | 515 | | (20) | | | (20) | | 495 | 495 | | | |
| 100107800 | SAINT JOHNS | FL | | 05/19/2023 | | 858 | | 28 | | | 28 | | 886 | 886 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140420 | OCALA | FL | | 01/18/2024 | | 654 | | (12) | | | (12) | | 642 | 642 | | | |
| 100067566 | ALBUQUERQUE | NM | | 09/23/2021 | | 1,262 | | (44) | | | (44) | | 1,218 | 1,218 | | | |
| 100031137 | ATLANTIC BEACH | FL | | 03/29/2019 | | 1,041 | | 252 | | | 252 | | 1,293 | 1,293 | | | |
| 100053667 | FORT LAUDERDALE | FL | | 03/23/2021 | | 706 | | 7 | | | 7 | | 713 | 713 | | | |
| 100132058 | GLASSBORO | NJ | | 10/13/2023 | | 3,732 | | 44 | | | 44 | | 3,776 | 3,776 | | | |
| 100054980 | LITHIA | FL | | 03/23/2021 | | 1,868 | | (64) | | | (64) | | 1,804 | 1,804 | | | |
| 100140440 | ATLANTA | GA | | 01/18/2024 | | 548 | | (16) | | | (16) | | 532 | 532 | | | |
| 100065230 | MORENO VALLEY | CA | | 07/14/2021 | | 894 | | (12) | | | (12) | | 882 | 882 | | | |
| 100153327 | ZEPHYRHILLS | FL | | 05/30/2024 | | 830 | | 47 | | | 47 | | 877 | 877 | | | |
| 100134307 | TUCSON | AZ | | 10/27/2023 | | 506 | | (25) | | | (25) | | 481 | 481 | | | |
| 100087265 | RIDGEFIELD | NJ | | 10/25/2022 | | 1,285 | | 47 | | | 47 | | 1,332 | 1,332 | | | |
| 100116687 | SUGAR LAND | TX | | 07/20/2023 | | 1,214 | | 267 | | | 267 | | 1,481 | 1,481 | | | |
| 100132054 | FORT LAUDERDALE | FL | | 10/13/2023 | | 621 | | (3) | | | (3) | | 618 | 618 | | | |
| 100141385 | EDMOND | OK | | 01/30/2024 | | 559 | | 1 | | | 1 | | 560 | 560 | | | |
| 100128338 | HAGERSTOWN | MD | | 09/14/2023 | | 2,693 | | (77) | | | (77) | | 2,616 | 2,616 | | | |
| 100140434 | STACY | MN | | 01/18/2024 | | 342 | | (10) | | | (10) | | 332 | 332 | | | |
| 100150532 | KENNESAW | GA | | 05/03/2024 | | 663 | | (8) | | | (8) | | 655 | 655 | | | |
| 100060289 | SOUTH PADRE ISLAND | TX | | 06/25/2021 | | 1,627 | | (24) | | | (24) | | 1,603 | 1,603 | | | |
| 100158710 | FORNEY | TX | | 07/10/2024 | | 191 | | (6) | | | (6) | | 185 | 185 | | | |
| 100076382 | OAKLAND PARK | FL | | 12/23/2021 | | 899 | | (61) | | | (61) | | 838 | 838 | | | |
| 100135305 | ARLINGTON | TX | | 11/13/2023 | | 820 | | 4 | | | 4 | | 824 | 824 | | | |
| 100101507 | CALDWELL | ID | | 04/26/2023 | | 1,214 | | 123 | | | 123 | | 1,337 | 1,337 | | | |
| 100062658 | VACHERIE | LA | | 07/01/2021 | | 1,414 | | (30) | | | (30) | | 1,384 | 1,384 | | | |
| 100140524 | ANGIER | NC | | 01/19/2024 | | 654 | | (4) | | | (4) | | 650 | 650 | | | |
| 100161389 | CONCORD | NC | | 07/25/2024 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100156828 | HACKETTSTOWN | NJ | | 06/27/2024 | | 588 | | (18) | | | (18) | | 570 | 570 | | | |
| 100115759 | TAMPA | FL | | 07/20/2023 | | 687 | | (13) | | | (13) | | 674 | 674 | | | |
| 100067524 | GARNER | NC | | 09/23/2021 | | 1,286 | | (41) | | | (41) | | 1,245 | 1,245 | | | |
| 100120045 | SURFSIDE BEACH | SC | | 08/11/2023 | | 614 | | (12) | | | (12) | | 602 | 602 | | | |
| 100151513 | CHANDLER | AZ | | 05/10/2024 | | 764 | | (1) | | | (1) | | 763 | 763 | | | |
| 100161755 | HACKETTSTOWN | NJ | | 07/31/2024 | | 610 | | (19) | | | (19) | | 591 | 591 | | | |
| 100148389 | PENDERGRASS | GA | | 04/12/2024 | | 1,259 | | 61 | | | 61 | | 1,320 | 1,320 | | | |
| 100162976 | SAINT PETERS | MO | | 08/12/2024 | | 195 | | (5) | | | (5) | | 190 | 190 | | | |
| 100139049 | REDWOOD CITY | CA | | 12/28/2023 | | 498 | | | | | | | 498 | 498 | | | |
| 100066239 | LEVITTOWN | NY | | 08/02/2021 | | 2,111 | | (6) | | | (6) | | 2,105 | 2,105 | | | |
| 100148265 | PLAINFIELD | IL | | 04/12/2024 | | 641 | | (14) | | | (14) | | 627 | 627 | | | |
| 100129285 | PHOENIX | AZ | | 09/25/2023 | | 620 | | 11 | | | 11 | | 631 | 631 | | | |
| 100131955 | RIGGINS | ID | | 10/13/2023 | | 621 | | (7) | | | (7) | | 614 | 614 | | | |
| 100118841 | LAKE ARROWHEAD | CA | | 08/30/2023 | | 501 | | (25) | | | (25) | | 476 | 476 | | | |
| 100150683 | GALVESTON | TX | | 05/06/2024 | | 580 | | (16) | | | (16) | | 564 | 564 | | | |
| 100147939 | GOOSE CREEK | SC | | 04/08/2024 | | 610 | | (8) | | | (8) | | 602 | 602 | | | |
| 100157942 | SANFORD | FL | | 07/09/2024 | | 233 | | 2 | | | 2 | | 235 | 235 | | | |
| 100151117 | HAUULA | HI | | 05/08/2024 | | 576 | | (15) | | | (15) | | 561 | 561 | | | |
| 100152486 | NASHVILLE | TN | | 05/16/2024 | | 588 | | (9) | | | (9) | | 579 | 579 | | | |
| 100115643 | KISSIMMEE | FL | | 07/19/2023 | | 544 | | (16) | | | (16) | | 528 | 528 | | | |
| 100102712 | YORKTOWN | VA | | 06/22/2023 | | 63,892 | | (1,790) | | | (1,790) | | 62,102 | 62,102 | | | |
| 100054843 | MINEOLA | NY | | 03/23/2021 | | 1,097 | | (50) | | | (50) | | 1,047 | 1,047 | | | |
| 100103319 | MANSFIELD | TX | | 04/28/2023 | | 480 | | (7) | | | (7) | | 473 | 473 | | | |
| 100142892 | MIDLOTHIAN | VA | | 02/09/2024 | | 715 | | (5) | | | (5) | | 710 | 710 | | | |
| 100115910 | HUTTO | TX | | 07/20/2023 | | 748 | | (3) | | | (3) | | 745 | 745 | | | |
| 100100420 | HOUSTON | TX | | 04/27/2023 | | 3,737 | | 257 | | | 257 | | 3,994 | 3,994 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131896 | BROCKTON | MA | | 10/06/2023 | | 559 | | (5) | | | (5) | | 554 | 554 | | | |
| 100057958 | ELIZABETH | NJ | | 06/30/2021 | | 1,433 | | (6) | | | (6) | | 1,427 | 1,427 | | | |
| 100065688 | JACKSON | CA | | 07/28/2021 | | 2,054 | | (74) | | | (74) | | 1,980 | 1,980 | | | |
| 100089101 | FORT WORTH | TX | | 01/06/2023 | | 574 | | (16) | | | (16) | | 558 | 558 | | | |
| 100142684 | HAMPTON | GA | | 02/08/2024 | | 812 | | 11 | | | 11 | | 823 | 823 | | | |
| 100100972 | WARWICK | MD | | 04/28/2023 | | 1,187 | | 160 | | | 160 | | 1,347 | 1,347 | | | |
| 100084669 | RAWLINS | WY | | 08/02/2022 | | 551 | | (28) | | | (28) | | 523 | 523 | | | |
| 100149411 | PEACHTREE CITY | GA | | 04/24/2024 | | 878 | | 37 | | | 37 | | 915 | 915 | | | |
| 100069972 | STATEN ISLAND | NY | | 09/01/2021 | | 1,428 | | 66 | | | 66 | | 1,494 | 1,494 | | | |
| 100151996 | ATLANTA | GA | | 06/14/2024 | | 370 | | (9) | | | (9) | | 361 | 361 | | | |
| 100161381 | LONGS | SC | | 07/25/2024 | | 238 | | | | | | | 238 | 238 | | | |
| 100152318 | FORT WORTH | TX | | 05/17/2024 | | 829 | | 54 | | | 54 | | 883 | 883 | | | |
| 100159462 | FORT WORTH | TX | | 07/15/2024 | | 3,621 | | (94) | | | (94) | | 3,527 | 3,527 | | | |
| 100140427 | ZEBULON | NC | | 01/18/2024 | | 594 | | (15) | | | (15) | | 579 | 579 | | | |
| 100149737 | MONROE | NY | | 04/26/2024 | | 191 | | (5) | | | (5) | | 186 | 186 | | | |
| 100066136 | ELK GROVE | CA | | 08/02/2021 | | 1,982 | | (2) | | | (2) | | 1,980 | 1,980 | | | |
| 100151145 | SEBASTIAN | FL | | 05/09/2024 | | 587 | | (13) | | | (13) | | 574 | 574 | | | |
| 100013987 | BRONX | NY | | 05/25/2017 | | 1,243 | | 104 | | | 104 | | 1,347 | 1,347 | | | |
| 100067917 | ALBANY | OR | | 09/23/2021 | | 1,420 | | (30) | | | (30) | | 1,390 | 1,390 | | | |
| 100031433 | LA QUINTA | CA | | 03/29/2019 | | 3,518 | | 67 | | | 67 | | 3,585 | 3,585 | | | |
| 100138866 | WILMINGTON | DE | | 12/21/2023 | | 541 | | (16) | | | (16) | | 525 | 525 | | | |
| 100026099 | SMYRNA | DE | | 09/20/2018 | | 1,189 | | 140 | | | 140 | | 1,329 | 1,329 | | | |
| 100159245 | OCEAN CITY | MD | | 07/15/2024 | | 263 | | (3) | | | (3) | | 260 | 260 | | | |
| 100159426 | HUDSON | FL | | 07/15/2024 | | 355 | | (12) | | | (12) | | 343 | 343 | | | |
| 100110543 | SAINT AUGUSTINE | FL | | 06/30/2023 | | 953 | | (6) | | | (6) | | 947 | 947 | | | |
| 100137649 | KISSIMMEE | FL | | 12/08/2023 | | 696 | | 7 | | | 7 | | 703 | 703 | | | |
| 100139950 | NEW BRAUNFELS | TX | | 01/09/2024 | | 563 | | (8) | | | (8) | | 555 | 555 | | | |
| 100162923 | OLD BRIDGE | NJ | | 08/12/2024 | | 10,171 | | (171) | | | (171) | | 10,000 | 10,000 | | | |
| 100087968 | BRIDGEVILLE | DE | | 10/25/2022 | | 1,086 | | (22) | | | (22) | | 1,064 | 1,064 | | | |
| 100128176 | CHARLOTTE | NC | | 09/18/2023 | | 605 | | 7 | | | 7 | | 612 | 612 | | | |
| 100129631 | RICHMOND | TX | | 09/29/2023 | | 635 | | (7) | | | (7) | | 628 | 628 | | | |
| 100140547 | CHARLOTTE | NC | | 01/19/2024 | | 603 | | | | | | | 603 | 603 | | | |
| 100120205 | BROCKTON | MA | | 08/18/2023 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100140141 | GARLAND | TX | | 01/09/2024 | | 592 | | (13) | | | (13) | | 579 | 579 | | | |
| 100000575 | WINDSOR | CA | | 09/27/2016 | | 2,175 | | 157 | | | 157 | | 2,332 | 2,332 | | | |
| 100159425 | CHATTANOOGA | TN | | 07/15/2024 | | 289 | | (7) | | | (7) | | 282 | 282 | | | |
| 100088839 | VICTORVILLE | CA | | 11/15/2022 | | 685 | | 1 | | | 1 | | 686 | 686 | | | |
| 100029520 | NEWARK | NJ | | 10/26/2018 | | 862 | | 221 | | | 221 | | 1,083 | 1,083 | | | |
| 100102446 | ESSEX | MD | | 06/07/2023 | | 776 | | (22) | | | (22) | | 754 | 754 | | | |
| 100150513 | PENSACOLA | FL | | 05/03/2024 | | 2,703 | | (89) | | | (89) | | 2,614 | 2,614 | | | |
| 100090958 | HUDSON | MA | | 01/31/2023 | | 562 | | (26) | | | (26) | | 536 | 536 | | | |
| 100140627 | HOUSTON | TX | | 01/19/2024 | | 2,220 | | (24) | | | (24) | | 2,196 | 2,196 | | | |
| 100103814 | CINCINNATI | OH | | 05/10/2023 | | 546 | | (16) | | | (16) | | 530 | 530 | | | |
| 100147750 | ROSEBURG | OR | | 04/08/2024 | | 582 | | (10) | | | (10) | | 572 | 572 | | | |
| 100119428 | INDIANAPOLIS | IN | | 07/31/2023 | | 628 | | (4) | | | (4) | | 624 | 624 | | | |
| 100150612 | LITTLE ELM | TX | | 05/03/2024 | | 580 | | (20) | | | (20) | | 560 | 560 | | | |
| 100029287 | STOCKTON | CA | | 10/26/2018 | | 996 | | 181 | | | 181 | | 1,177 | 1,177 | | | |
| 100151217 | SAINT AUGUSTINE | FL | | 05/10/2024 | | 653 | | (14) | | | (14) | | 639 | 639 | | | |
| 100119553 | PHOENIX | OR | | 07/28/2023 | | 644 | | (3) | | | (3) | | 641 | 641 | | | |
| 100090429 | CORONA | CA | | 12/28/2022 | | 633 | | (10) | | | (10) | | 623 | 623 | | | |
| 100135323 | GLENSIDE | PA | | 11/13/2023 | | 601 | | (1) | | | (1) | | 600 | 600 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100120467 | LOS ANGELES | CA | | 08/18/2023 | | 687 | | 4 | | | 4 | | 691 | 691 | | | |
| 100152249 | ATLANTA | GA | | 05/17/2024 | | 652 | | 2 | | | 2 | | 654 | 654 | | | |
| 100133584 | WESTAMPTON | NJ | | 10/23/2023 | | 609 | | (4) | | | (4) | | 605 | 605 | | | |
| 100134098 | SHASTA LAKE | CA | | 12/08/2023 | | 464 | | (19) | | | (19) | | 445 | 445 | | | |
| 100080878 | PHOENIX | AZ | | 03/10/2022 | | 1,297 | | (12) | | | (12) | | 1,285 | 1,285 | | | |
| 100160028 | PRINCETON | TX | | 07/17/2024 | | 217 | | (3) | | | (3) | | 214 | 214 | | | |
| 100091728 | WAIANAE | HI | | 03/24/2023 | | 437 | | (32) | | | (32) | | 405 | 405 | | | |
| 100114627 | OWINGS MILLS | MD | | 06/29/2023 | | 589 | | (11) | | | (11) | | 578 | 578 | | | |
| 100135467 | MADERA | CA | | 11/13/2023 | | 903 | | 87 | | | 87 | | 990 | 990 | | | |
| 100091727 | WAIANAE | HI | | 03/24/2023 | | 437 | | (32) | | | (32) | | 405 | 405 | | | |
| 100081084 | FONTANA | CA | | 03/18/2022 | | 1,578 | | 138 | | | 138 | | 1,716 | 1,716 | | | |
| 100138223 | KATY | TX | | 12/14/2023 | | 419 | | (11) | | | (11) | | 408 | 408 | | | |
| 100150540 | RATHDRUM | ID | | 05/03/2024 | | 648 | | (9) | | | (9) | | 639 | 639 | | | |
| 100109296 | MEDICAL LAKE | WA | | 06/12/2023 | | 751 | | (5) | | | (5) | | 746 | 746 | | | |
| 100099587 | EDGEWATER PARK | NJ | | 04/06/2023 | | 495 | | (16) | | | (16) | | 479 | 479 | | | |
| 100152642 | VAN ALSTYNE | TX | | 05/17/2024 | | 5,207 | | 52 | | | 52 | | 5,259 | 5,259 | | | |
| 100132090 | BORDENTOWN | NJ | | 10/13/2023 | | 605 | | (7) | | | (7) | | 598 | 598 | | | |
| 100026620 | ESCONDIDO | CA | | 09/26/2018 | | 764 | | 124 | | | 124 | | 888 | 888 | | | |
| 100145785 | CANFIELD | OH | | 05/08/2024 | | 494 | | (26) | | | (26) | | 468 | 468 | | | |
| 100138213 | RICHMOND | TX | | 12/14/2023 | | 409 | | (11) | | | (11) | | 398 | 398 | | | |
| 100131907 | PASSAIC | NJ | | 10/13/2023 | | 456 | | (1) | | | (1) | | 455 | 455 | | | |
| 100135781 | COLUMBIA FALLS | MT | | 11/10/2023 | | 663 | | 8 | | | 8 | | 671 | 671 | | | |
| 100143805 | WASHINGTON | DC | | 02/28/2024 | | 655 | | (39) | | | (39) | | 616 | 616 | | | |
| 100156475 | RIDGELAND | SC | | 06/24/2024 | | 312 | | (6) | | | (6) | | 306 | 306 | | | |
| 100115699 | LAKEWOOD | NJ | | 07/20/2023 | | 453 | | (2) | | | (2) | | 451 | 451 | | | |
| 100144157 | PFLUGERVILLE | TX | | 03/07/2024 | | 932 | | | | | | | 932 | 932 | | | |
| 100131770 | LAUREL | MD | | 10/06/2023 | | 2,159 | | 121 | | | 121 | | 2,280 | 2,280 | | | |
| 100139351 | WATERBURY | CT | | 12/28/2023 | | 494 | | (13) | | | (13) | | 481 | 481 | | | |
| 100120233 | FORT LAUDERDALE | FL | | 08/18/2023 | | 543 | | (16) | | | (16) | | 527 | 527 | | | |
| 100137202 | DULUTH | GA | | 11/28/2023 | | 500 | | (23) | | | (23) | | 477 | 477 | | | |
| 100135459 | MADERA | CA | | 11/13/2023 | | 1,188 | | 114 | | | 114 | | 1,302 | 1,302 | | | |
| 100159316 | CHARLOTTE | NC | | 07/15/2024 | | 180 | | (3) | | | (3) | | 177 | 177 | | | |
| 100136680 | NORTH CHESTERFIELD | VA | | 01/25/2024 | | 389 | | (16) | | | (16) | | 373 | 373 | | | |
| 100082900 | BIG BEAR CITY | CA | | 05/17/2022 | | 1,085 | | (25) | | | (25) | | 1,060 | 1,060 | | | |
| 100152197 | HAMPTON | GA | | 05/17/2024 | | 795 | | 55 | | | 55 | | 850 | 850 | | | |
| 100155346 | NEDERLAND | TX | | 07/19/2024 | | 253 | | (21) | | | (21) | | 232 | 232 | | | |
| 100142122 | EDMOND | OK | | 02/29/2024 | | 540 | | (8) | | | (8) | | 532 | 532 | | | |
| 100137499 | STATESVILLE | NC | | 01/11/2024 | | 321 | | (27) | | | (27) | | 294 | 294 | | | |
| 100101156 | NEW HAVEN | CT | | 04/28/2023 | | 1,214 | | 262 | | | 262 | | 1,476 | 1,476 | | | |
| 100158656 | WAXAHACHIE | TX | | 07/10/2024 | | 222 | | (1) | | | (1) | | 221 | 221 | | | |
| 100109246 | GREENVILLE | SC | | 07/21/2023 | | 560 | | (17) | | | (17) | | 543 | 543 | | | |
| 100149636 | FORNEY | TX | | 04/26/2024 | | 348 | | (6) | | | (6) | | 342 | 342 | | | |
| 100152901 | BRIDGEPORT | CT | | 05/22/2024 | | 372 | | (14) | | | (14) | | 358 | 358 | | | |
| 100024677 | DELRAY BEACH | FL | | 09/20/2018 | | 1,038 | | 220 | | | 220 | | 1,258 | 1,258 | | | |
| 100143583 | OLATHE | KS | | 02/21/2024 | | 544 | | (14) | | | (14) | | 530 | 530 | | | |
| 100148262 | MIDLOTHIAN | VA | | 04/12/2024 | | 1,056 | | (40) | | | (40) | | 1,016 | 1,016 | | | |
| 100113433 | CHICAGO | IL | | 06/29/2023 | | 831 | | 364 | | | 364 | | 1,195 | 1,195 | | | |
| 100118917 | MADERA | CA | | 07/27/2023 | | 1,172 | | 2 | | | 2 | | 1,174 | 1,174 | | | |
| 100147929 | HAMPTON | GA | | 04/08/2024 | | 800 | | 25 | | | 25 | | 825 | 825 | | | |
| 100129991 | POUGHKEEPSIE | NY | | 09/27/2023 | | 529 | | (15) | | | (15) | | 514 | 514 | | | |
| 100128048 | NASHVILLE | TN | | 09/08/2023 | | 1,167 | | 37 | | | 37 | | 1,204 | 1,204 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146908 | GUN BARREL CITY | TX | | 03/26/2024 | | 597 | | (15) | | | (15) | | 582 | 582 | | | |
| 100100126 | MIAMI | FL | | 03/28/2023 | | 577 | | (8) | | | (8) | | 569 | 569 | | | |
| 100138326 | MELISSA | TX | | 12/18/2023 | | 566 | | (7) | | | (7) | | 559 | 559 | | | |
| 100070586 | EASTON | PA | | 10/01/2021 | | 1,987 | | (3) | | | (3) | | 1,984 | 1,984 | | | |
| 100151156 | AUSTIN | TX | | 05/09/2024 | | 780 | | (8) | | | (8) | | 772 | 772 | | | |
| 100084731 | MYRTLE BEACH | SC | | 08/02/2022 | | 704 | | (19) | | | (19) | | 685 | 685 | | | |
| 100026984 | LA PUENTE | CA | | 09/26/2018 | | 1,353 | | 88 | | | 88 | | 1,441 | 1,441 | | | |
| 100147805 | VAN ALSTYNE | TX | | 04/08/2024 | | 671 | | (8) | | | (8) | | 663 | 663 | | | |
| 100091070 | HARTFORD | CT | | 01/31/2023 | | 729 | | (33) | | | (33) | | 696 | 696 | | | |
| 100020315 | LAKE WORTH | FL | | 07/17/2018 | | 1,340 | | (19) | | | (19) | | 1,321 | 1,321 | | | |
| 100049184 | COMPTON | CA | | 11/20/2020 | | 1,405 | | (17) | | | (17) | | 1,388 | 1,388 | | | |
| 100149203 | PERRIS | CA | | 04/22/2024 | | 473 | | (24) | | | (24) | | 449 | 449 | | | |
| 100146750 | SPRINGFIELD | MA | | 03/20/2024 | | 722 | | (46) | | | (46) | | 676 | 676 | | | |
| 100069804 | ITASCA | IL | | 09/01/2021 | | 839 | | 18 | | | 18 | | 857 | 857 | | | |
| 100135337 | ROCK HILL | SC | | 11/13/2023 | | 603 | | | | | | | 603 | 603 | | | |
| 100136998 | COLUMBUS | OH | | 11/28/2023 | | 513 | | (4) | | | (4) | | 509 | 509 | | | |
| 100150823 | HUNTSVILLE | AL | | 05/08/2024 | | 634 | | (7) | | | (7) | | 627 | 627 | | | |
| 100161488 | FLOWER MOUND | TX | | 07/30/2024 | | 991 | | (33) | | | (33) | | 958 | 958 | | | |
| 100067405 | TAUNTON | MA | | 09/23/2021 | | 3,933 | | (106) | | | (106) | | 3,827 | 3,827 | | | |
| 100133597 | LADSON | SC | | 10/23/2023 | | 861 | | 67 | | | 67 | | 928 | 928 | | | |
| 100156552 | MADISON | AL | | 06/24/2024 | | 432 | | (4) | | | (4) | | 428 | 428 | | | |
| 100137916 | STATESVILLE | NC | | 12/12/2023 | | 437 | | 2 | | | 2 | | 439 | 439 | | | |
| 100053568 | AYNOR | SC | | 03/23/2021 | | 1,363 | | (41) | | | (41) | | 1,322 | 1,322 | | | |
| 100080424 | HOLLY HILL | FL | | 04/14/2022 | | 924 | | (59) | | | (59) | | 865 | 865 | | | |
| 100152512 | THE VILLAGES | FL | | 05/17/2024 | | 10,432 | | 32 | | | 32 | | 10,464 | 10,464 | | | |
| 100156652 | COLUMBIA | MO | | 06/24/2024 | | 425 | | (12) | | | (12) | | 413 | 413 | | | |
| 100144027 | NORTH BERGEN | NJ | | 03/07/2024 | | 708 | | 2 | | | 2 | | 710 | 710 | | | |
| 100139092 | HOLLYWOOD | FL | | 12/28/2023 | | 2,072 | | (71) | | | (71) | | 2,001 | 2,001 | | | |
| 100129623 | FORT WORTH | TX | | 09/29/2023 | | 619 | | (11) | | | (11) | | 608 | 608 | | | |
| 100157911 | CHARLESTON | SC | | 07/09/2024 | | 347 | | (8) | | | (8) | | 339 | 339 | | | |
| 100161011 | EUREKA | CA | | 07/24/2024 | | 190 | | (3) | | | (3) | | 187 | 187 | | | |
| 100143150 | CHASKA | MN | | 02/16/2024 | | 546 | | (12) | | | (12) | | 534 | 534 | | | |
| 100109030 | HALLANDALE BEACH | FL | | 05/31/2023 | | 651 | | 4 | | | 4 | | 655 | 655 | | | |
| 100144230 | TUCSON | AZ | | 03/07/2024 | | 817 | | 19 | | | 19 | | 836 | 836 | | | |
| 100115641 | REUNION | FL | | 07/19/2023 | | 524 | | (16) | | | (16) | | 508 | 508 | | | |
| 100099665 | PHOENIX | AZ | | 04/06/2023 | | 437 | | (24) | | | (24) | | 413 | 413 | | | |
| 100152691 | POCATELLO | ID | | 05/17/2024 | | 574 | | 3 | | | 3 | | 577 | 577 | | | |
| 100138746 | FRESNO | CA | | 02/02/2024 | | 459 | | (31) | | | (31) | | 428 | 428 | | | |
| 100116229 | VERO BEACH | FL | | 07/20/2023 | | 859 | | 62 | | | 62 | | 921 | 921 | | | |
| 100087167 | MYRTLE BEACH | SC | | 10/25/2022 | | 1,067 | | 71 | | | 71 | | 1,138 | 1,138 | | | |
| 100133741 | HANOVER | MD | | 10/23/2023 | | 543 | | (7) | | | (7) | | 536 | 536 | | | |
| 100149627 | FARMERSVILLE | TX | | 04/26/2024 | | 384 | | (11) | | | (11) | | 373 | 373 | | | |
| 100150004 | CENTRAL POINT | OR | | 06/07/2024 | | 570 | | (16) | | | (16) | | 554 | 554 | | | |
| 100128387 | TALLAHASSEE | FL | | 09/15/2023 | | 498 | | (28) | | | (28) | | 470 | 470 | | | |
| 100137576 | POCATELLO | ID | | 12/08/2023 | | 838 | | (4) | | | (4) | | 834 | 834 | | | |
| 100031044 | DES PLAINES | IL | | 03/29/2019 | | 722 | | 33 | | | 33 | | 755 | 755 | | | |
| 100149890 | CENTERTON | AR | | 04/29/2024 | | 311 | | (25) | | | (25) | | 286 | 286 | | | |
| 100120713 | CAPE CORAL | FL | | 08/25/2023 | | 709 | | 8 | | | 8 | | 717 | 717 | | | |
| 100152281 | MERCED | CA | | 05/17/2024 | | 421 | | (1) | | | (1) | | 420 | 420 | | | |
| 100031042 | COCONUT CREEK | FL | | 03/29/2019 | | 3,791 | | 10 | | | 10 | | 3,801 | 3,801 | | | |
| 100128085 | SANTA ANA | CA | | 09/08/2023 | | 832 | | 52 | | | 52 | | 884 | 884 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091726 | WAIANAE | HI | | 03/24/2023 | | 436 | | (31) | | | (31) | | 405 | 405 | | | |
| 100084675 | MIAMI | FL | | 08/02/2022 | | 806 | | (2) | | | (2) | | 804 | 804 | | | |
| 100129310 | CHARLOTTE | NC | | 09/25/2023 | | 617 | | 6 | | | 6 | | 623 | 623 | | | |
| 100065563 | SPARKS | NV | | 07/28/2021 | | 1,447 | | (42) | | | (42) | | 1,405 | 1,405 | | | |
| 100147075 | COARSEGOLD | CA | | 03/28/2024 | | 324 | | (7) | | | (7) | | 317 | 317 | | | |
| 100044093 | CULVER CITY | CA | | 08/19/2020 | | 1,260 | | 72 | | | 72 | | 1,332 | 1,332 | | | |
| 100066190 | LA VERNIA | TX | | 08/02/2021 | | 2,618 | | (33) | | | (33) | | 2,585 | 2,585 | | | |
| 100087145 | STUART | FL | | 10/25/2022 | | 1,120 | | 116 | | | 116 | | 1,236 | 1,236 | | | |
| 100134355 | PANAMA CITY BEACH | FL | | 10/27/2023 | | 755 | | | | | | | 755 | 755 | | | |
| 100024580 | ELK GROVE | CA | | 09/20/2018 | | 967 | | 118 | | | 118 | | 1,085 | 1,085 | | | |
| 100152647 | PRINCETON | TX | | 05/17/2024 | | 840 | | 4 | | | 4 | | 844 | 844 | | | |
| 100149448 | PLANO | TX | | 04/24/2024 | | 787 | | (18) | | | (18) | | 769 | 769 | | | |
| 100117295 | MANSFIELD | NJ | | 07/20/2023 | | 291 | | 7 | | | 7 | | 298 | 298 | | | |
| 100100925 | VALLEJO | CA | | 04/28/2023 | | 1,006 | | 56 | | | 56 | | 1,062 | 1,062 | | | |
| 100156528 | BLOOMINGDALE | GA | | 06/24/2024 | | 657 | | | | | | | 657 | 657 | | | |
| 100153701 | SCHERTZ | TX | | 05/31/2024 | | 683 | | (35) | | | (35) | | 648 | 648 | | | |
| 100109121 | DEERFIELD BEACH | FL | | 06/05/2023 | | 1,221 | | (19) | | | (19) | | 1,202 | 1,202 | | | |
| 100153030 | SACHSE | TX | | 06/27/2024 | | 195 | | (8) | | | (8) | | 187 | 187 | | | |
| 100156222 | WASHINGTON | DC | | 06/20/2024 | | 379 | | (4) | | | (4) | | 375 | 375 | | | |
| 100148036 | KANNAPOLIS | NC | | 04/10/2024 | | 773 | | 15 | | | 15 | | 788 | 788 | | | |
| 100120051 | CASTLE ROCK | CO | | 08/11/2023 | | 757 | | 9 | | | 9 | | 766 | 766 | | | |
| 100133605 | DARLINGTON | MD | | 10/23/2023 | | 640 | | | | | | | 640 | 640 | | | |
| 100076454 | OCOEE | FL | | 12/23/2021 | | 1,041 | | (99) | | | (99) | | 942 | 942 | | | |
| 100153284 | MARYVILLE | TN | | 05/30/2024 | | 588 | | 2 | | | 2 | | 590 | 590 | | | |
| 100071235 | KISSIMMEE | FL | | 10/01/2021 | | 1,593 | | 11 | | | 11 | | 1,604 | 1,604 | | | |
| 100153301 | BRADENTON | FL | | 05/30/2024 | | 715 | | 15 | | | 15 | | 730 | 730 | | | |
| 100074393 | SALINAS | CA | | 12/02/2021 | | 1,389 | | (19) | | | (19) | | 1,370 | 1,370 | | | |
| 100116774 | BRASELTON | GA | | 07/20/2023 | | 1,214 | | 171 | | | 171 | | 1,385 | 1,385 | | | |
| 100107828 | JUPITER | FL | | 05/19/2023 | | 359 | | (8) | | | (8) | | 351 | 351 | | | |
| 100144228 | ZEBULON | NC | | 03/07/2024 | | 642 | | (9) | | | (9) | | 633 | 633 | | | |
| 100159523 | TULSA | OK | | 07/15/2024 | | 342 | | (11) | | | (11) | | 331 | 331 | | | |
| 100140138 | EDMOND | OK | | 01/09/2024 | | 547 | | (7) | | | (7) | | 540 | 540 | | | |
| 100142770 | DURHAM | NC | | 02/08/2024 | | 483 | | (12) | | | (12) | | 471 | 471 | | | |
| 100127976 | WINSTON | GA | | 09/08/2023 | | 565 | | (7) | | | (7) | | 558 | 558 | | | |
| 100060129 | CARLSBAD | CA | | 06/25/2021 | | 1,397 | | (41) | | | (41) | | 1,356 | 1,356 | | | |
| 100147958 | FORNEY | TX | | 04/08/2024 | | 653 | | (7) | | | (7) | | 646 | 646 | | | |
| 100115782 | WAUWATOSA | WI | | 07/20/2023 | | 824 | | (13) | | | (13) | | 811 | 811 | | | |
| 100131640 | WASHINGTON | DC | | 10/06/2023 | | 615 | | 8 | | | 8 | | 623 | 623 | | | |
| 100126917 | CORAM | NY | | 08/30/2023 | | 4,110 | | 1,024 | | | 1,024 | | 5,134 | 5,134 | | | |
| 100117262 | MONROE | NC | | 07/20/2023 | | 672 | | (9) | | | (9) | | 663 | 663 | | | |
| 100053730 | MARTHASVILLE | MO | | 03/23/2021 | | 954 | | (40) | | | (40) | | 914 | 914 | | | |
| 100132096 | JACKSONVILLE | FL | | 10/13/2023 | | 748 | | 27 | | | 27 | | 775 | 775 | | | |
| 100029332 | ONTARIO | CA | | 10/26/2018 | | 861 | | 58 | | | 58 | | 919 | 919 | | | |
| 100060294 | BRIGHAM CITY | UT | | 06/25/2021 | | 1,283 | | (17) | | | (17) | | 1,266 | 1,266 | | | |
| 100149669 | CHARLOTTE | NC | | 04/26/2024 | | 3,220 | | (86) | | | (86) | | 3,134 | 3,134 | | | |
| 100128890 | HANAHAN | SC | | 09/21/2023 | | 23,671 | | (469) | | | (469) | | 23,202 | 23,202 | | | |
| 100071822 | OCOEE | FL | | 10/14/2021 | | 1,385 | | (32) | | | (32) | | 1,353 | 1,353 | | | |
| 100027775 | WOODBINE | GA | | 10/26/2018 | | 795 | | 134 | | | 134 | | 929 | 929 | | | |
| 100088792 | BLUE RIDGE | GA | | 11/15/2022 | | 749 | | 17 | | | 17 | | 766 | 766 | | | |
| 100138713 | MAPLETON | UT | | 02/02/2024 | | 572 | | (14) | | | (14) | | 558 | 558 | | | |
| 100115993 | WESTAMPTON | NJ | | 07/20/2023 | | 615 | | (16) | | | (16) | | 599 | 599 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148914 | CHARLESTON | SC | | 04/17/2024 | | 574 | | (15) | | | (15) | | 559 | 559 | | | |
| 100128192 | ELIZABETH CITY | NC | | 09/18/2023 | | 623 | | 18 | | | 18 | | 641 | 641 | | | |
| 100078919 | FREDERICKSBURG. | VA | | 02/24/2022 | | 1,796 | | 3 | | | 3 | | 1,799 | 1,799 | | | |
| 100158452 | PALM DESERT | CA | | 07/10/2024 | | 413 | | (4) | | | (4) | | 409 | 409 | | | |
| 100159411 | ZEBULON | NC | | 07/15/2024 | | 215 | | (4) | | | (4) | | 211 | 211 | | | |
| 100153822 | HENRICO | VA | | 07/10/2024 | | 287 | | (22) | | | (22) | | 265 | 265 | | | |
| 100152858 | LIVONIA | MI | | 05/22/2024 | | 378 | | (12) | | | (12) | | 366 | 366 | | | |
| 100143468 | PHOENIX | AZ | | 02/16/2024 | | 540 | | (9) | | | (9) | | 531 | 531 | | | |
| 100158657 | CYPRESS | TX | | 07/10/2024 | | 191 | | (5) | | | (5) | | 186 | 186 | | | |
| 100156374 | GEORGETOWN | TX | | 07/25/2024 | | 188 | | (7) | | | (7) | | 181 | 181 | | | |
| 100158606 | OCALA | FL | | 07/10/2024 | | 588 | | (14) | | | (14) | | 574 | 574 | | | |
| 100155130 | CARTERSVILLE | GA | | 07/19/2024 | | 442 | | (13) | | | (13) | | 429 | 429 | | | |
| 100137615 | DESTIN | FL | | 12/08/2023 | | 628 | | (5) | | | (5) | | 623 | 623 | | | |
| 100130145 | CHICAGO | IL | | 11/15/2023 | | 459 | | (25) | | | (25) | | 434 | 434 | | | |
| 100158163 | NEWNAN | GA | | 07/09/2024 | | 194 | | (4) | | | (4) | | 190 | 190 | | | |
| 100145819 | FORT LAUDERDALE | FL | | 05/08/2024 | | 282 | | (10) | | | (10) | | 272 | 272 | | | |
| 100151442 | KISSIMMEE | FL | | 05/10/2024 | | 880 | | (20) | | | (20) | | 860 | 860 | | | |
| 100029360 | LONGWOOD | FL | | 10/26/2018 | | 1,123 | | 114 | | | 114 | | 1,237 | 1,237 | | | |
| 100119491 | PLYMOUTH | MN | | 07/28/2023 | | 739 | | 10 | | | 10 | | 749 | 749 | | | |
| 100160061 | LAKE OZARK | MO | | 07/17/2024 | | 431 | | (4) | | | (4) | | 427 | 427 | | | |
| 100116280 | KISSIMMEE | FL | | 07/20/2023 | | 579 | | (19) | | | (19) | | 560 | 560 | | | |
| 100139281 | NORTH RICHLAND HILLS | TX | | 12/28/2023 | | 663 | | (29) | | | (29) | | 634 | 634 | | | |
| 100131719 | MURFREESBORO | TN | | 10/06/2023 | | 9,643 | | 267 | | | 267 | | 9,910 | 9,910 | | | |
| 100146885 | OAKWOOD | GA | | 03/26/2024 | | 662 | | (3) | | | (3) | | 659 | 659 | | | |
| 100152178 | HENDERSON | NV | | 05/17/2024 | | 584 | | (10) | | | (10) | | 574 | 574 | | | |
| 100140624 | BAKERSFIELD | CA | | 01/19/2024 | | 561 | | (14) | | | (14) | | 547 | 547 | | | |
| 100100873 | GERMANTOWN | MD | | 04/28/2023 | | 1,314 | | 76 | | | 76 | | 1,390 | 1,390 | | | |
| 100132314 | WINTER GARDEN | FL | | 10/13/2023 | | 7,429 | | (78) | | | (78) | | 7,351 | 7,351 | | | |
| 100014606 | BURLINGTON | MA | | 09/27/2017 | | 1,261 | | 149 | | | 149 | | 1,410 | 1,410 | | | |
| 100160570 | HAMDEN | CT | | 07/19/2024 | | 175 | | (1) | | | (1) | | 174 | 174 | | | |
| 100129881 | MIAMI | FL | | 09/27/2023 | | 489 | | (17) | | | (17) | | 472 | 472 | | | |
| 100160855 | OKLAHOMA CITY | OK | | 07/24/2024 | | 142 | | (11) | | | (11) | | 131 | 131 | | | |
| 100158032 | SLIDELL | LA | | 07/09/2024 | | 440 | | 2 | | | 2 | | 442 | 442 | | | |
| 100114145 | PIPERSVILLE | PA | | 06/29/2023 | | 803 | | 110 | | | 110 | | 913 | 913 | | | |
| 100140146 | HAMPTON | GA | | 01/09/2024 | | 864 | | 53 | | | 53 | | 917 | 917 | | | |
| 100127946 | NASHVILLE | TN | | 09/08/2023 | | 1,038 | | 33 | | | 33 | | 1,071 | 1,071 | | | |
| 100116895 | GLENDALE | AZ | | 07/20/2023 | | 873 | | 33 | | | 33 | | 906 | 906 | | | |
| 100161823 | SCRANTON | PA | | 07/31/2024 | | 467 | | (16) | | | (16) | | 451 | 451 | | | |
| 100141706 | LINDEN | MI | | 01/30/2024 | | 20,952 | | (209) | | | (209) | | 20,743 | 20,743 | | | |
| 100152397 | PHOENIX | AZ | | 05/17/2024 | | 693 | | 10 | | | 10 | | 703 | 703 | | | |
| 100137079 | TAMPA | FL | | 11/28/2023 | | 593 | | 3 | | | 3 | | 596 | 596 | | | |
| 100049534 | ORANGE | CA | | 11/20/2020 | | 3,592 | | (128) | | | (128) | | 3,464 | 3,464 | | | |
| 100100409 | FLUSHING | NY | | 04/27/2023 | | 1,127 | | 126 | | | 126 | | 1,253 | 1,253 | | | |
| 100128307 | LEXINGTON | KY | | 09/14/2023 | | 336 | | (13) | | | (13) | | 323 | 323 | | | |
| 100112292 | WALDORF | MD | | 06/29/2023 | | 3,148 | | 118 | | | 118 | | 3,266 | 3,266 | | | |
| 100135871 | GILCHRIST | TX | | 11/13/2023 | | 428 | | (24) | | | (24) | | 404 | 404 | | | |
| 100012785 | SOUTH GATE | CA | | 05/25/2017 | | 457 | | 134 | | | 134 | | 591 | 591 | | | |
| 100147899 | NEW PALESTINE | IN | | 04/08/2024 | | 914 | | 66 | | | 66 | | 980 | 980 | | | |
| 100158429 | MC CORMICK | SC | | 07/10/2024 | | 1,633 | | (32) | | | (32) | | 1,601 | 1,601 | | | |
| 100078274 | HOMESTEAD | FL | | 02/10/2022 | | 1,213 | | (32) | | | (32) | | 1,181 | 1,181 | | | |
| 100136544 | CLOVIS | CA | | 11/20/2023 | | 742 | | 43 | | | 43 | | 785 | 785 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120066 | MIDDLETON | WI | | 08/11/2023 | | 739 | | 10 | | | 10 | | 749 | 749 | | | |
| 100029716 | EVERETT | MA | | 10/26/2018 | | 976 | | 96 | | | 96 | | 1,072 | 1,072 | | | |
| 100147760 | ST. PETERSBURG | FL | | 04/08/2024 | | 888 | | (3) | | | (3) | | 885 | 885 | | | |
| 100043103 | SALINAS | CA | | 05/28/2020 | | 1,359 | | (13) | | | (13) | | 1,346 | 1,346 | | | |
| 100158693 | CYPRESS | TX | | 07/10/2024 | | 209 | | (2) | | | (2) | | 207 | 207 | | | |
| 100135101 | CHARLOTTE | NC | | 11/01/2023 | | 1,148 | | 37 | | | 37 | | 1,185 | 1,185 | | | |
| 100099971 | BAKERSFIELD | CA | | 03/28/2023 | | 439 | | (18) | | | (18) | | 421 | 421 | | | |
| 100061295 | PFLUGERVILLE | TX | | 06/01/2021 | | 1,919 | | 8 | | | 8 | | 1,927 | 1,927 | | | |
| 100140535 | TOMS RIVER | NJ | | 01/19/2024 | | 394 | | (9) | | | (9) | | 385 | 385 | | | |
| 100081302 | BEDFORD | TX | | 03/18/2022 | | 1,322 | | 29 | | | 29 | | 1,351 | 1,351 | | | |
| 100141123 | QUEENS | NY | | 01/30/2024 | | 677 | | (2) | | | (2) | | 675 | 675 | | | |
| 100076440 | WEST SACRAMENTO | CA | | 12/23/2021 | | 4,154 | | (26) | | | (26) | | 4,128 | 4,128 | | | |
| 100080188 | COLUMBUS | OH | | 02/25/2022 | | 1,077 | | (34) | | | (34) | | 1,043 | 1,043 | | | |
| 100151695 | BREINIGSVILLE | PA | | 05/10/2024 | | 648 | | 9 | | | 9 | | 657 | 657 | | | |
| 100109859 | SOUTH FALLSBURG | NY | | 06/22/2023 | | 626 | | (12) | | | (12) | | 614 | 614 | | | |
| 100140044 | ARLINGTON | TX | | 01/09/2024 | | 950 | | (19) | | | (19) | | 931 | 931 | | | |
| 100132509 | NEW MARKET | AL | | 11/03/2023 | | 302 | | (10) | | | (10) | | 292 | 292 | | | |
| 100028441 | WEST NEW YORK | NJ | | 10/26/2018 | | 844 | | 111 | | | 111 | | 955 | 955 | | | |
| 100137843 | PRAIRIE VIEW | TX | | 12/08/2023 | | 450 | | (22) | | | (22) | | 428 | 428 | | | |
| 100162742 | WIND GAP | PA | | 08/12/2024 | | 194 | | (4) | | | (4) | | 190 | 190 | | | |
| 100116398 | WEST JORDAN | UT | | 07/20/2023 | | 991 | | 100 | | | 100 | | 1,091 | 1,091 | | | |
| 100148329 | KYLE | TX | | 04/12/2024 | | 888 | | 50 | | | 50 | | 938 | 938 | | | |
| 100026612 | LAKE FOREST | CA | | 09/26/2018 | | 1,028 | | 13 | | | 13 | | 1,041 | 1,041 | | | |
| 100117320 | POMPANO BEACH | FL | | 07/20/2023 | | 1,068 | | 196 | | | 196 | | 1,264 | 1,264 | | | |
| 100108032 | DURHAM | NC | | 05/25/2023 | | 826 | | 1 | | | 1 | | 827 | 827 | | | |
| 100163138 | HUTTO | TX | | 08/13/2024 | | 194 | | (7) | | | (7) | | 187 | 187 | | | |
| 100029329 | LOS ANGELES | CA | | 10/26/2018 | | 812 | | 130 | | | 130 | | 942 | 942 | | | |
| 100078718 | PALMDALE | CA | | 02/25/2022 | | 1,105 | | (64) | | | (64) | | 1,041 | 1,041 | | | |
| 100158448 | PITTSBURGH | PA | | 07/10/2024 | | 389 | | 4 | | | 4 | | 393 | 393 | | | |
| 100148046 | HUTTO | TX | | 04/10/2024 | | 593 | | (15) | | | (15) | | 578 | 578 | | | |
| 100117383 | SACRAMENTO | CA | | 07/20/2023 | | 1,338 | | 369 | | | 369 | | 1,707 | 1,707 | | | |
| 100110299 | WHITE HALL | MD | | 06/30/2023 | | 3,806 | | (51) | | | (51) | | 3,755 | 3,755 | | | |
| 100057628 | CAPE CORAL | FL | | 06/30/2021 | | 1,922 | | (34) | | | (34) | | 1,888 | 1,888 | | | |
| 100141316 | GRAND PRAIRIE | TX | | 01/30/2024 | | 494 | | (18) | | | (18) | | 476 | 476 | | | |
| 100161803 | HACKETTSTOWN | NJ | | 07/31/2024 | | 603 | | (16) | | | (16) | | 587 | 587 | | | |
| 100137981 | SUWANEE | GA | | 12/13/2023 | | 1,430 | | 121 | | | 121 | | 1,551 | 1,551 | | | |
| 100031244 | WHITTIER | CA | | 03/29/2019 | | 2,659 | | 172 | | | 172 | | 2,831 | 2,831 | | | |
| 100080798 | OAK HILLS | CA | | 03/15/2022 | | 887 | | (38) | | | (38) | | 849 | 849 | | | |
| 100081155 | JARRELL | TX | | 03/18/2022 | | 1,321 | | 29 | | | 29 | | 1,350 | 1,350 | | | |
| 100157674 | VENICE | FL | | 06/28/2024 | | 379 | | (11) | | | (11) | | 368 | 368 | | | |
| 100134288 | PINELLAS PARK | FL | | 10/27/2023 | | 431 | | (14) | | | (14) | | 417 | 417 | | | |
| 100079841 | ALIQUIPPA | PA | | 04/08/2022 | | 1,075 | | (14) | | | (14) | | 1,061 | 1,061 | | | |
| 100084736 | FEDERAL WAY | WA | | 08/02/2022 | | 542 | | (1) | | | (1) | | 541 | 541 | | | |
| 100031367 | OAKLAND PARK | FL | | 03/29/2019 | | 887 | | 75 | | | 75 | | 962 | 962 | | | |
| 100102674 | MIAMI | FL | | 06/22/2023 | | 617 | | (30) | | | (30) | | 587 | 587 | | | |
| 100126389 | CHESAPEAKE | VA | | 08/30/2023 | | 575 | | (14) | | | (14) | | 561 | 561 | | | |
| 100100295 | TEMPE | AZ | | 03/24/2023 | | 602 | | (4) | | | (4) | | 598 | 598 | | | |
| 100110635 | KEIZER | OR | | 06/30/2023 | | 629 | | (10) | | | (10) | | 619 | 619 | | | |
| 100140351 | LITTLE RIVER | SC | | 01/18/2024 | | 823 | | 44 | | | 44 | | 867 | 867 | | | |
| 100128920 | RICHMOND | TX | | 09/22/2023 | | 1,833 | | (44) | | | (44) | | 1,789 | 1,789 | | | |
| 100160906 | WARMINSTER | PA | | 07/24/2024 | | 386 | | (11) | | | (11) | | 375 | 375 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100053580 | PORT JEFFERSON STATION | NY | | 03/23/2021 | | 3,434 | | (46) | | | (46) | | 3,388 | 3,388 | | | |
| 100076409 | STILLWATER | OK | | 12/23/2021 | | 1,127 | | (40) | | | (40) | | 1,087 | 1,087 | | | |
| 100148539 | DENVER | CO | | 04/12/2024 | | 652 | | (12) | | | (12) | | 640 | 640 | | | |
| 100029364 | JAMAICA | NY | | 10/26/2018 | | 660 | | 308 | | | 308 | | 968 | 968 | | | |
| 100142839 | DALLAS | GA | | 02/09/2024 | | 644 | | (1) | | | (1) | | 643 | 643 | | | |
| 100065316 | WINTER GARDEN | FL | | 07/28/2021 | | 1,404 | | (41) | | | (41) | | 1,363 | 1,363 | | | |
| 100144223 | ELGIN | TX | | 03/07/2024 | | 800 | | 34 | | | 34 | | 834 | 834 | | | |
| 100024021 | MIAMI | FL | | 09/10/2018 | | 1,507 | | (18) | | | (18) | | 1,489 | 1,489 | | | |
| 100113465 | OCEANSIDE | CA | | 06/29/2023 | | 749 | | 65 | | | 65 | | 814 | 814 | | | |
| 100135774 | SPOKANE | WA | | 11/10/2023 | | 1,996 | | (18) | | | (18) | | 1,978 | 1,978 | | | |
| 100154878 | COLUMBUS | OH | | 07/19/2024 | | 345 | | (13) | | | (13) | | 332 | 332 | | | |
| 100061987 | ELKO NEW MARKET | MN | | 07/01/2021 | | 2,356 | | (45) | | | (45) | | 2,311 | 2,311 | | | |
| 100114588 | KISSIMMEE | FL | | 06/29/2023 | | 50 | | 1 | | | 1 | | 51 | 51 | | | |
| 100158902 | GRANT VALKARIA | FL | | 07/12/2024 | | 253 | | 7 | | | 7 | | 260 | 260 | | | |
| 100156523 | FORT WORTH | TX | | 06/24/2024 | | 522 | | 15 | | | 15 | | 537 | 537 | | | |
| 100140628 | CHARLOTTE | NC | | 01/19/2024 | | 569 | | (12) | | | (12) | | 557 | 557 | | | |
| 100156246 | WELLTON | AZ | | 06/20/2024 | | 277 | | (17) | | | (17) | | 260 | 260 | | | |
| 100148776 | MYRTLE BEACH | SC | | 04/17/2024 | | 568 | | (19) | | | (19) | | 549 | 549 | | | |
| 100143097 | BAKERSFIELD | CA | | 02/16/2024 | | 583 | | (10) | | | (10) | | 573 | 573 | | | |
| 100139376 | SCRANTON | PA | | 12/28/2023 | | 438 | | (9) | | | (9) | | 429 | 429 | | | |
| 100091094 | DELRAY BEACH | FL | | 01/31/2023 | | 650 | | (11) | | | (11) | | 639 | 639 | | | |
| 100074675 | SCOTCH PLAINS | NJ | | 12/01/2021 | | 2,589 | | (44) | | | (44) | | 2,545 | 2,545 | | | |
| 100101666 | ROCKY RIVER | OH | | 04/26/2023 | | 717 | | 1 | | | 1 | | 718 | 718 | | | |
| 100136262 | PLANT CITY | FL | | 11/20/2023 | | 626 | | 17 | | | 17 | | 643 | 643 | | | |
| 100151568 | SAINT CLOUD | FL | | 05/10/2024 | | 530 | | (8) | | | (8) | | 522 | 522 | | | |
| 100149570 | PORT JEFFERSON STATION | NY | | 04/26/2024 | | 590 | | (23) | | | (23) | | 567 | 567 | | | |
| 100147756 | DAHLONEGA | GA | | 04/08/2024 | | 790 | | (18) | | | (18) | | 772 | 772 | | | |
| 100102742 | BRANDON | FL | | 06/22/2023 | | 606 | | (15) | | | (15) | | 591 | 591 | | | |
| 100135689 | PLAINFIELD | NJ | | 11/09/2023 | | 830 | | (18) | | | (18) | | 812 | 812 | | | |
| 100119423 | LEXINGTON | KY | | 07/31/2023 | | 10,390 | | (38) | | | (38) | | 10,352 | 10,352 | | | |
| 100160977 | CHARLOTTE | NC | | 07/24/2024 | | 260 | | 5 | | | 5 | | 265 | 265 | | | |
| 100143297 | FLOWERY BRANCH | GA | | 02/16/2024 | | 660 | | (10) | | | (10) | | 650 | 650 | | | |
| 100133595 | SUMMERVILLE | SC | | 10/23/2023 | | 856 | | 67 | | | 67 | | 923 | 923 | | | |
| 100128278 | SOUTH SALT LAKE CITY | UT | | 09/14/2023 | | 350 | | (1) | | | (1) | | 349 | 349 | | | |
| 100150937 | CAPE CORAL | FL | | 05/08/2024 | | 1,421 | | 47 | | | 47 | | 1,468 | 1,468 | | | |
| 100109005 | MIDDLETOWN | CT | | 05/31/2023 | | 363 | | (29) | | | (29) | | 334 | 334 | | | |
| 100067894 | PASSAIC | NJ | | 09/23/2021 | | 1,249 | | (46) | | | (46) | | 1,203 | 1,203 | | | |
| 100149339 | SAINT AUGUSTINE | FL | | 04/24/2024 | | 866 | | 42 | | | 42 | | 908 | 908 | | | |
| 100148875 | EL CAJON | CA | | 04/17/2024 | | 592 | | (13) | | | (13) | | 579 | 579 | | | |
| 100137572 | SILVER SPRING | MD | | 12/08/2023 | | 687 | | (8) | | | (8) | | 679 | 679 | | | |
| 100136536 | MCKINNEY | TX | | 11/20/2023 | | 1,997 | | (12) | | | (12) | | 1,985 | 1,985 | | | |
| 100087432 | CLARKSTON | GA | | 10/25/2022 | | 897 | | 30 | | | 30 | | 927 | 927 | | | |
| 100157960 | RIVIERA BEACH | FL | | 07/09/2024 | | 200 | | (3) | | | (3) | | 197 | 197 | | | |
| 100116736 | DAVENPORT | FL | | 07/20/2023 | | 917 | | 69 | | | 69 | | 986 | 986 | | | |
| 100152871 | MEMPHIS | TN | | 05/22/2024 | | 350 | | (7) | | | (7) | | 343 | 343 | | | |
| 100031304 | PITTSBURG | CA | | 03/29/2019 | | 1,178 | | 126 | | | 126 | | 1,304 | 1,304 | | | |
| 100120755 | WESLEY CHAPEL | FL | | 08/25/2023 | | 619 | | 6 | | | 6 | | 625 | 625 | | | |
| 100136425 | JACKSONVILLE | FL | | 11/20/2023 | | 677 | | 38 | | | 38 | | 715 | 715 | | | |
| 100148739 | JOLIET | IL | | 04/17/2024 | | 531 | | (18) | | | (18) | | 513 | 513 | | | |
| 100100935 | KATY | TX | | 04/28/2023 | | 553 | | (20) | | | (20) | | 533 | 533 | | | |
| 100107815 | THE VILLAGES | FL | | 05/19/2023 | | 706 | | (5) | | | (5) | | 701 | 701 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150489 | PALM SPRINGS | CA | | 05/03/2024 | | 575 | | (17) | | | (17) | | 558 | 558 | | | |
| 100148881 | CONCORD | NC | | 04/17/2024 | | 563 | | (13) | | | (13) | | 550 | 550 | | | |
| 100128057 | SOUTHBRIDGE | MA | | 09/08/2023 | | 871 | | 64 | | | 64 | | 935 | 935 | | | |
| 100153405 | MIDDLETOWN | NY | | 05/30/2024 | | 531 | | (15) | | | (15) | | 516 | 516 | | | |
| 100110260 | HALTOM CITY | TX | | 06/30/2023 | | 679 | | 5 | | | 5 | | 684 | 684 | | | |
| 100160898 | JORDAN | MN | | 07/24/2024 | | 388 | | (12) | | | (12) | | 376 | 376 | | | |
| 100156779 | HOUSTON | TX | | 06/26/2024 | | 447 | | 12 | | | 12 | | 459 | 459 | | | |
| 100116019 | HILLSBORO | OR | | 07/20/2023 | | 741 | | (6) | | | (6) | | 735 | 735 | | | |
| 100081457 | RIVERSIDE | CA | | 03/18/2022 | | 2,733 | | 112 | | | 112 | | 2,845 | 2,845 | | | |
| 100158496 | PORT SAINT LUCIE | FL | | 07/10/2024 | | 399 | | (7) | | | (7) | | 392 | 392 | | | |
| 100161367 | CONCORD | NC | | 07/25/2024 | | 342 | | (4) | | | (4) | | 338 | 338 | | | |
| 100156806 | NEWBURGH | NY | | 06/27/2024 | | 376 | | (6) | | | (6) | | 370 | 370 | | | |
| 100146920 | BAKERSFIELD | CA | | 03/26/2024 | | 579 | | (5) | | | (5) | | 574 | 574 | | | |
| 100147962 | NATCHEZ | LA | | 04/08/2024 | | 712 | | (12) | | | (12) | | 700 | 700 | | | |
| 100026572 | BONITA SPRINGS | FL | | 09/26/2018 | | 814 | | 11 | | | 11 | | 825 | 825 | | | |
| 100152562 | ST AUGUSTINE | FL | | 05/17/2024 | | 585 | | (7) | | | (7) | | 578 | 578 | | | |
| 100151372 | IDAHO FALLS | ID | | 05/10/2024 | | 600 | | (11) | | | (11) | | 589 | 589 | | | |
| 100140194 | RICHARDSON | TX | | 01/11/2024 | | 429 | | (15) | | | (15) | | 414 | 414 | | | |
| 100151631 | TOWNSEND | GA | | 05/10/2024 | | 634 | | (2) | | | (2) | | 632 | 632 | | | |
| 100115241 | DANBURY | CT | | 07/17/2023 | | 596 | | (18) | | | (18) | | 578 | 578 | | | |
| 100115943 | PORT CHARLOTTE | FL | | 07/20/2023 | | 741 | | (3) | | | (3) | | 738 | 738 | | | |
| 100119859 | CLIFTON TOWNSHIP | PA | | 08/10/2023 | | 3,801 | | (107) | | | (107) | | 3,694 | 3,694 | | | |
| 100055607 | SAUGUS | MA | | 03/23/2021 | | 968 | | (40) | | | (40) | | 928 | 928 | | | |
| 100110494 | MARANA | AZ | | 06/30/2023 | | 846 | | 4 | | | 4 | | 850 | 850 | | | |
| 100091155 | RED OAK | TX | | 01/31/2023 | | 939 | | 36 | | | 36 | | 975 | 975 | | | |
| 100143159 | SURPRISE | AZ | | 02/16/2024 | | 1,787 | | (26) | | | (26) | | 1,761 | 1,761 | | | |
| 100074456 | SAN ANTONIO | TX | | 12/02/2021 | | 1,068 | | (90) | | | (90) | | 978 | 978 | | | |
| 100135077 | DENTON | TX | | 11/01/2023 | | 900 | | 88 | | | 88 | | 988 | 988 | | | |
| 100158152 | SEVERN | MD | | 07/09/2024 | | 190 | | (2) | | | (2) | | 188 | 188 | | | |
| 100137926 | AUGUSTA | GA | | 12/13/2023 | | 484 | | 3 | | | 3 | | 487 | 487 | | | |
| 100146894 | BOLINGBROOK | IL | | 03/26/2024 | | 604 | | (9) | | | (9) | | 595 | 595 | | | |
| 100137004 | LEANDER | TX | | 11/28/2023 | | 688 | | 24 | | | 24 | | 712 | 712 | | | |
| 100135773 | LAS VEGAS | NV | | 11/10/2023 | | 673 | | 11 | | | 11 | | 684 | 684 | | | |
| 100129486 | RALEIGH | NC | | 09/29/2023 | | 692 | | (4) | | | (4) | | 688 | 688 | | | |
| 100155035 | ROCKLIN | CA | | 07/19/2024 | | 276 | | (18) | | | (18) | | 258 | 258 | | | |
| 100138853 | LEHIGHTON | PA | | 12/21/2023 | | 606 | | (13) | | | (13) | | 593 | 593 | | | |
| 100107990 | NEW BEDFORD | MA | | 05/25/2023 | | 962 | | (3) | | | (3) | | 959 | 959 | | | |
| 100161387 | CONCORD | NC | | 07/25/2024 | | 1,111 | | (22) | | | (22) | | 1,089 | 1,089 | | | |
| 100119993 | YAKIMA | WA | | 08/11/2023 | | 736 | | 2 | | | 2 | | 738 | 738 | | | |
| 100078219 | CELINA | TX | | 02/10/2022 | | 917 | | (82) | | | (82) | | 835 | 835 | | | |
| 100137627 | LAND O LAKES | FL | | 12/08/2023 | | 1,300 | | 58 | | | 58 | | 1,358 | 1,358 | | | |
| 100060275 | FORTH WORTH | TX | | 06/25/2021 | | 2,168 | | (64) | | | (64) | | 2,104 | 2,104 | | | |
| 100155876 | COLUMBIA | MO | | 06/17/2024 | | 1,108 | | (36) | | | (36) | | 1,072 | 1,072 | | | |
| 100131929 | HUMBLE | TX | | 10/13/2023 | | 1,165 | | 5 | | | 5 | | 1,170 | 1,170 | | | |
| 100065410 | ATLANTA | GA | | 07/28/2021 | | 1,331 | | (38) | | | (38) | | 1,293 | 1,293 | | | |
| 100156485 | SARATOGA SPRINGS | UT | | 06/24/2024 | | 439 | | | | | | | 439 | 439 | | | |
| 100119963 | NASHVILLE | TN | | 08/11/2023 | | 681 | | 7 | | | 7 | | 688 | 688 | | | |
| 100117091 | ASHEVILLE | NC | | 07/20/2023 | | 855 | | 20 | | | 20 | | 875 | 875 | | | |
| 100074877 | FONTANA | CA | | 12/01/2021 | | 1,852 | | (24) | | | (24) | | 1,828 | 1,828 | | | |
| 100091359 | ARLINGTON | VA | | 02/22/2023 | | 586 | | 2 | | | 2 | | 588 | 588 | | | |
| 100113892 | NAPLES | FL | | 06/29/2023 | | 3,979 | | 221 | | | 221 | | 4,200 | 4,200 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100060186 | NEW ORLEANS | LA | | 06/25/2021 | | 1,509 | | (50) | | | (50) | | 1,459 | 1,459 | | | |
| 100140314 | SUWANEE | GA | | 01/18/2024 | | 849 | | 16 | | | 16 | | 865 | 865 | | | |
| 100110313 | ELIZABETH CITY | NC | | 06/30/2023 | | 758 | | 2 | | | 2 | | 760 | 760 | | | |
| 100156487 | O FALLON | MO | | 06/24/2024 | | 389 | | (8) | | | (8) | | 381 | 381 | | | |
| 100070842 | CORONA | CA | | 10/01/2021 | | 2,021 | | (11) | | | (11) | | 2,010 | 2,010 | | | |
| 100065797 | KYLE | TX | | 07/28/2021 | | 1,234 | | (41) | | | (41) | | 1,193 | 1,193 | | | |
| 100028295 | PAWLEYS ISLAND | SC | | 10/26/2018 | | 1,133 | | 102 | | | 102 | | 1,235 | 1,235 | | | |
| 100147956 | SNELLVILLE | GA | | 04/08/2024 | | 637 | | (11) | | | (11) | | 626 | 626 | | | |
| 100081200 | LEHI | UT | | 03/18/2022 | | 1,316 | | 29 | | | 29 | | 1,345 | 1,345 | | | |
| 100143285 | EL RENO | OK | | 02/16/2024 | | 707 | | (3) | | | (3) | | 704 | 704 | | | |
| 100148757 | SAINT AUGUSTINE | FL | | 04/17/2024 | | 931 | | 86 | | | 86 | | 1,017 | 1,017 | | | |
| 100101531 | EDGECLIFF VILLAGE | TX | | 04/26/2023 | | 832 | | 5 | | | 5 | | 837 | 837 | | | |
| 100063500 | CLERMONT | FL | | 07/01/2021 | | 352 | | (8) | | | (8) | | 344 | 344 | | | |
| 100131899 | SHAFTER | CA | | 10/06/2023 | | 2,072 | | (56) | | | (56) | | 2,016 | 2,016 | | | |
| 100133667 | CHARLOTTE | NC | | 10/23/2023 | | 3,293 | | 5 | | | 5 | | 3,298 | 3,298 | | | |
| 100142628 | HAMPTON | GA | | 02/08/2024 | | 1,699 | | 23 | | | 23 | | 1,722 | 1,722 | | | |
| 100148203 | NAPLES | FL | | 04/12/2024 | | 634 | | (11) | | | (11) | | 623 | 623 | | | |
| 100078732 | MIDWAY CITY | CA | | 02/25/2022 | | 1,452 | | 16 | | | 16 | | 1,468 | 1,468 | | | |
| 100151671 | ASHBURN | VA | | 05/10/2024 | | 694 | | 9 | | | 9 | | 703 | 703 | | | |
| 100148907 | RALEIGH | NC | | 04/17/2024 | | 635 | | (10) | | | (10) | | 625 | 625 | | | |
| 100129649 | WEST SPRINGFIELD | MA | | 09/29/2023 | | 609 | | (5) | | | (5) | | 604 | 604 | | | |
| 100140174 | ROWLETT | TX | | 01/11/2024 | | 10,696 | | 134 | | | 134 | | 10,830 | 10,830 | | | |
| 100130348 | TOBYHANNA | PA | | 09/28/2023 | | 504 | | (24) | | | (24) | | 480 | 480 | | | |
| 100029299 | PEAPACK | NJ | | 10/26/2018 | | 1,145 | | 61 | | | 61 | | 1,206 | 1,206 | | | |
| 100108215 | GARLAND | TX | | 05/24/2023 | | 555 | | (26) | | | (26) | | 529 | 529 | | | |
| 100158765 | CARVER | MN | | 07/10/2024 | | 193 | | (5) | | | (5) | | 188 | 188 | | | |
| 100081098 | HAYMARKET | VA | | 03/18/2022 | | 1,501 | | 51 | | | 51 | | 1,552 | 1,552 | | | |
| 100147901 | FORT WORTH | TX | | 04/08/2024 | | 1,640 | | (3) | | | (3) | | 1,637 | 1,637 | | | |
| 100153201 | NASHVILLE | TN | | 05/30/2024 | | 570 | | (9) | | | (9) | | 561 | 561 | | | |
| 100132131 | HENDERSONVLLE | NC | | 10/13/2023 | | 1,143 | | 80 | | | 80 | | 1,223 | 1,223 | | | |
| 100161477 | INDIAN TRAIL | NC | | 07/30/2024 | | 188 | | (1) | | | (1) | | 187 | 187 | | | |
| 100140517 | MELISSA | TX | | 01/19/2024 | | 545 | | (10) | | | (10) | | 535 | 535 | | | |
| 100149445 | MESA | AZ | | 04/24/2024 | | 8,806 | | (295) | | | (295) | | 8,511 | 8,511 | | | |
| 100142681 | PENDERGRASS | GA | | 02/08/2024 | | 802 | | 26 | | | 26 | | 828 | 828 | | | |
| 100150488 | LAKE ARROWHEAD | CA | | 05/03/2024 | | 1,426 | | (30) | | | (30) | | 1,396 | 1,396 | | | |
| 100100240 | SCOTT TOWNSHIP | PA | | 03/17/2023 | | 526 | | (13) | | | (13) | | 513 | 513 | | | |
| 100148030 | ROUND ROCK | TX | | 04/10/2024 | | 633 | | (1) | | | (1) | | 632 | 632 | | | |
| 100103860 | VERO BEACH | FL | | 05/10/2023 | | 630 | | (20) | | | (20) | | 610 | 610 | | | |
| 100128084 | CAMPOBELLO | SC | | 09/08/2023 | | 815 | | 44 | | | 44 | | 859 | 859 | | | |
| 100102177 | BATAVIA | IL | | 04/14/2023 | | 408 | | (3) | | | (3) | | 405 | 405 | | | |
| 100151095 | FORT WORTH | TX | | 05/08/2024 | | 569 | | (15) | | | (15) | | 554 | 554 | | | |
| 100150599 | FORT WORTH | TX | | 05/03/2024 | | 829 | | 51 | | | 51 | | 880 | 880 | | | |
| 100055633 | MIAMI GARDENS | FL | | 03/23/2021 | | 1,107 | | (128) | | | (128) | | 979 | 979 | | | |
| 100148882 | TUCSON | AZ | | 04/17/2024 | | 549 | | (12) | | | (12) | | 537 | 537 | | | |
| 100143378 | DAVENPORT | FL | | 02/16/2024 | | 497 | | (8) | | | (8) | | 489 | 489 | | | |
| 100140247 | FORNEY | TX | | 01/18/2024 | | 658 | | (10) | | | (10) | | 648 | 648 | | | |
| 100119065 | RIVERSIDE | CA | | 07/27/2023 | | 2,595 | | 9 | | | 9 | | 2,604 | 2,604 | | | |
| 100148743 | FRANKLIN PARK | NJ | | 04/17/2024 | | 3,574 | | (88) | | | (88) | | 3,486 | 3,486 | | | |
| 100118942 | OKLAHOMA CITY | OK | | 07/27/2023 | | 724 | | 4 | | | 4 | | 728 | 728 | | | |
| 100128163 | HAINES CITY | FL | | 09/18/2023 | | 648 | | 3 | | | 3 | | 651 | 651 | | | |
| 100137679 | NAPERVILLE | IL | | 12/08/2023 | | 548 | | (10) | | | (10) | | 538 | 538 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139647 | HEARTLAND | TX | | 12/28/2023 | | 154 | | (7) | | | (7) | | 147 | 147 | | | |
| 100065675 | COLORADO SPRINGS | CO | | 07/28/2021 | | 1,258 | | (48) | | | (48) | | 1,210 | 1,210 | | | |
| 100148930 | EAGLE RIVER | AK | | 04/17/2024 | | 1,653 | | (56) | | | (56) | | 1,597 | 1,597 | | | |
| 100153894 | ANGELS CAMP | CA | | 06/05/2024 | | 366 | | (9) | | | (9) | | 357 | 357 | | | |
| 100031115 | FAIRFIELD | CA | | 03/29/2019 | | 1,530 | | 112 | | | 112 | | 1,642 | 1,642 | | | |
| 100137611 | BEDMINSTER | NJ | | 12/08/2023 | | 594 | | (3) | | | (3) | | 591 | 591 | | | |
| 100161180 | COLUMBUS | OH | | 07/25/2024 | | 149 | | (6) | | | (6) | | 143 | 143 | | | |
| 100160974 | MISSOURI CITY | TX | | 07/24/2024 | | 188 | | (4) | | | (4) | | 184 | 184 | | | |
| 100154108 | AUSTINTOWN | OH | | 07/11/2024 | | 161 | | (9) | | | (9) | | 152 | 152 | | | |
| 100081126 | MORGANTON | NC | | 03/18/2022 | | 1,206 | | 2 | | | 2 | | 1,208 | 1,208 | | | |
| 100091249 | SAINT LOUIS | MO | | 01/31/2023 | | 977 | | (45) | | | (45) | | 932 | 932 | | | |
| 100071665 | OAKLAND | CA | | 10/14/2021 | | 1,375 | | (47) | | | (47) | | 1,328 | 1,328 | | | |
| 100160019 | SURPRISE | AZ | | 07/17/2024 | | 190 | | (7) | | | (7) | | 183 | 183 | | | |
| 100147238 | SCRANTON | PA | | 03/28/2024 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100102086 | MARANA | AZ | | 04/14/2023 | | 527 | | (20) | | | (20) | | 507 | 507 | | | |
| 100086867 | MESA | AZ | | 10/07/2022 | | 1,764 | | (41) | | | (41) | | 1,723 | 1,723 | | | |
| 100114813 | THE VILLAGES | FL | | 07/10/2023 | | 754 | | 2 | | | 2 | | 756 | 756 | | | |
| 100138841 | CORCORAN | CA | | 12/21/2023 | | 545 | | (16) | | | (16) | | 529 | 529 | | | |
| 100013465 | DUARTE | CA | | 05/25/2017 | | 658 | | 149 | | | 149 | | 807 | 807 | | | |
| 100107960 | ATLANTA | GA | | 06/29/2023 | | 315 | | (24) | | | (24) | | 291 | 291 | | | |
| 100029193 | AUBURN | WA | | 10/26/2018 | | 554 | | 87 | | | 87 | | 641 | 641 | | | |
| 100142735 | HOOVER | AL | | 02/08/2024 | | 53,513 | | (1,260) | | | (1,260) | | 52,253 | 52,253 | | | |
| 100061649 | NEWBURGH | NY | | 07/01/2021 | | 942 | | (3) | | | (3) | | 939 | 939 | | | |
| 100138111 | AURORA | CO | | 12/14/2023 | | 581 | | | | | | | 581 | 581 | | | |
| 100119381 | WESTAMPTON | NJ | | 07/31/2023 | | 606 | | (11) | | | (11) | | 595 | 595 | | | |
| 100119298 | RIVERBANK | CA | | 07/31/2023 | | 911 | | (6) | | | (6) | | 905 | 905 | | | |
| 100158930 | RICHMOND | VA | | 07/12/2024 | | 397 | | (13) | | | (13) | | 384 | 384 | | | |
| 100129512 | PAGOSA SPRINGS | CO | | 09/29/2023 | | 508 | | (8) | | | (8) | | 500 | 500 | | | |
| 100141157 | COLUMBUS | OH | | 01/30/2024 | | 473 | | | | | | | 473 | 473 | | | |
| 100153343 | SHARON | SC | | 05/30/2024 | | 397 | | (5) | | | (5) | | 392 | 392 | | | |
| 100116312 | STATEN ISLAND | NY | | 07/20/2023 | | 1,273 | | 280 | | | 280 | | 1,553 | 1,553 | | | |
| 100141780 | NORFOLK | VA | | 01/30/2024 | | 873 | | (14) | | | (14) | | 859 | 859 | | | |
| 100152188 | CAPE CORAL | FL | | 05/17/2024 | | 412 | | 9 | | | 9 | | 421 | 421 | | | |
| 100141547 | FRESNO | CA | | 01/30/2024 | | 487 | | (15) | | | (15) | | 472 | 472 | | | |
| 100163056 | FORT MYERS | FL | | 08/13/2024 | | 176 | | (6) | | | (6) | | 170 | 170 | | | |
| 100061904 | KATY | TX | | 07/01/2021 | | 1,666 | | (27) | | | (27) | | 1,639 | 1,639 | | | |
| 100053785 | GLOCESTER | RI | | 03/23/2021 | | 1,206 | | 15 | | | 15 | | 1,221 | 1,221 | | | |
| 100165573 | MCKENA | IL | | 08/29/2024 | | 192 | | (2) | | | (2) | | 190 | 190 | | | |
| 100055267 | ELIZABETH | NJ | | 03/23/2021 | | 1,363 | | (79) | | | (79) | | 1,284 | 1,284 | | | |
| 100133487 | JACKSONVILLE | FL | | 10/19/2023 | | 1,961 | | (56) | | | (56) | | 1,905 | 1,905 | | | |
| 100110385 | WOODSTOCK | GA | | 06/30/2023 | | 738 | | 4 | | | 4 | | 742 | 742 | | | |
| 100087156 | DORAL | FL | | 10/25/2022 | | 1,067 | | 70 | | | 70 | | 1,137 | 1,137 | | | |
| 100150487 | TURLOCK | CA | | 05/03/2024 | | 587 | | (17) | | | (17) | | 570 | 570 | | | |
| 100115071 | CHARLOTTE | NC | | 07/14/2023 | | 1,209 | | 6 | | | 6 | | 1,215 | 1,215 | | | |
| 100110392 | GULF SHORES | AL | | 06/30/2023 | | 645 | | (8) | | | (8) | | 637 | 637 | | | |
| 100134810 | ORLANDO | FL | | 10/30/2023 | | 608 | | 6 | | | 6 | | 614 | 614 | | | |
| 100075986 | KIRKLAND | WA | | 01/07/2022 | | 1,614 | | (67) | | | (67) | | 1,547 | 1,547 | | | |
| 100091623 | LAS VEGAS | NV | | 03/07/2023 | | 299 | | (25) | | | (25) | | 274 | 274 | | | |
| 100147098 | LAS VEGAS | NV | | 03/28/2024 | | 3,669 | | 120 | | | 120 | | 3,789 | 3,789 | | | |
| 100134982 | NEW LONDON | CT | | 10/30/2023 | | 451 | | (1) | | | (1) | | 450 | 450 | | | |
| 100078301 | MARICOPA | AZ | | 02/10/2022 | | 1,115 | | (42) | | | (42) | | 1,073 | 1,073 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100623 | ROCHESTER | WA | | 04/27/2023 | | 549 | | (20) | | | (20) | | 529 | 529 | | | |
| 100149338 | KENNEWICK | WA | | 04/24/2024 | | 944 | | 27 | | | 27 | | 971 | 971 | | | |
| 100060244 | PORTLAND | OR | | 06/25/2021 | | 3,873 | | (125) | | | (125) | | 3,748 | 3,748 | | | |
| 100149449 | WAKE FOREST | NC | | 04/24/2024 | | 1,380 | | 35 | | | 35 | | 1,415 | 1,415 | | | |
| 100148180 | BUDA | TX | | 04/12/2024 | | 4,560 | | (104) | | | (104) | | 4,456 | 4,456 | | | |
| 100137316 | ISLIP TERRACE | NY | | 12/01/2023 | | 549 | | (15) | | | (15) | | 534 | 534 | | | |
| 100152480 | LAKEWOOD RANCH | FL | | 05/16/2024 | | 427 | | (30) | | | (30) | | 397 | 397 | | | |
| 100144122 | EL RENO | OK | | 03/07/2024 | | 720 | | (2) | | | (2) | | 718 | 718 | | | |
| 100079868 | PHOENIX | AZ | | 04/25/2022 | | 572 | | (40) | | | (40) | | 532 | 532 | | | |
| 100091395 | RICHMOND | TX | | 02/22/2023 | | 816 | | | | | | | 816 | 816 | | | |
| 100156800 | LAS VEGAS | NV | | 06/26/2024 | | 330 | | (21) | | | (21) | | 309 | 309 | | | |
| 100031387 | LONG BEACH | CA | | 03/29/2019 | | 1,376 | | 2 | | | 2 | | 1,378 | 1,378 | | | |
| 100071952 | SALISBURY | MD | | 11/19/2021 | | 1,127 | | (81) | | | (81) | | 1,046 | 1,046 | | | |
| 100140880 | ASHEVILLE | NC | | 01/25/2024 | | 3,407 | | (73) | | | (73) | | 3,334 | 3,334 | | | |
| 100147887 | PROVO | UT | | 04/08/2024 | | 1,647 | | 82 | | | 82 | | 1,729 | 1,729 | | | |
| 100133464 | LAKE WORTH | FL | | 10/19/2023 | | 517 | | (6) | | | (6) | | 511 | 511 | | | |
| 100102432 | ORLANDO | FL | | 06/07/2023 | | 753 | | (12) | | | (12) | | 741 | 741 | | | |
| 100100343 | FRANKLIN | WI | | 04/27/2023 | | 1,033 | | 78 | | | 78 | | 1,111 | 1,111 | | | |
| 100156605 | AUBREY | TX | | 06/24/2024 | | 406 | | (5) | | | (5) | | 401 | 401 | | | |
| 100092013 | WATERBURY | CT | | 02/09/2023 | | 572 | | (13) | | | (13) | | 559 | 559 | | | |
| 100099988 | EDMONDS | WA | | 03/28/2023 | | 493 | | (25) | | | (25) | | 468 | 468 | | | |
| 100153458 | HACKETTSTOWN | NJ | | 05/30/2024 | | 586 | | (15) | | | (15) | | 571 | 571 | | | |
| 100090029 | PORT CHARLOTTE | FL | | 01/13/2023 | | 759 | | 9 | | | 9 | | 768 | 768 | | | |
| 100024923 | PAHRUMP | NV | | 09/20/2018 | | 775 | | 136 | | | 136 | | 911 | 911 | | | |
| 100152377 | RALEIGH | NC | | 05/17/2024 | | 627 | | 2 | | | 2 | | 629 | 629 | | | |
| 100113696 | OAKLAND | CA | | 06/29/2023 | | 1,319 | | 182 | | | 182 | | 1,501 | 1,501 | | | |
| 100132464 | WILMINGTON | NC | | 11/03/2023 | | 581 | | 5 | | | 5 | | 586 | 586 | | | |
| 100025340 | MANTECA | CA | | 09/20/2018 | | 3,943 | | 123 | | | 123 | | 4,066 | 4,066 | | | |
| 100119503 | LAVEEN | AZ | | 07/28/2023 | | 1,042 | | (23) | | | (23) | | 1,019 | 1,019 | | | |
| 100157991 | WYOMING | MI | | 07/09/2024 | | 174 | | (7) | | | (7) | | 167 | 167 | | | |
| 100030707 | CHICAGO | IL | | 04/09/2019 | | 634 | | 47 | | | 47 | | 681 | 681 | | | |
| 100135225 | NORTH MYRTLE BEACH | SC | | 11/08/2023 | | 1,159 | | 1 | | | 1 | | 1,160 | 1,160 | | | |
| 100116364 | SAN FRANCISCO | CA | | 07/20/2023 | | 1,351 | | 403 | | | 403 | | 1,754 | 1,754 | | | |
| 100108924 | PASADENA | TX | | 05/31/2023 | | 1,445 | | (48) | | | (48) | | 1,397 | 1,397 | | | |
| 100114811 | LEWES | DE | | 07/10/2023 | | 688 | | (3) | | | (3) | | 685 | 685 | | | |
| 100084638 | SAN BERNARDINO | CA | | 08/02/2022 | | 451 | | (47) | | | (47) | | 404 | 404 | | | |
| 100160956 | HOUSTON | TX | | 07/24/2024 | | 193 | | (5) | | | (5) | | 188 | 188 | | | |
| 100137093 | PANAMA CITY BEACH | FL | | 11/28/2023 | | 22,827 | | 200 | | | 200 | | 23,027 | 23,027 | | | |
| 100130164 | ALLENTOWN | PA | | 11/15/2023 | | 3,635 | | (86) | | | (86) | | 3,549 | 3,549 | | | |
| 100143377 | LAKELAND | FL | | 02/16/2024 | | 859 | | (19) | | | (19) | | 840 | 840 | | | |
| 100115164 | CICERO | IL | | 07/17/2023 | | 555 | | (18) | | | (18) | | 537 | 537 | | | |
| 100128207 | COLUMBIA | MD | | 09/18/2023 | | 2,927 | | 2 | | | 2 | | 2,929 | 2,929 | | | |
| 100091138 | BRADENTON | FL | | 01/31/2023 | | 702 | | 3 | | | 3 | | 705 | 705 | | | |
| 100046610 | TRACY | CA | | 11/25/2020 | | 791 | | 10 | | | 10 | | 801 | 801 | | | |
| 100060176 | BERWYN | IL | | 06/25/2021 | | 1,346 | | (19) | | | (19) | | 1,327 | 1,327 | | | |
| 100136201 | SACRAMENTO | CA | | 11/20/2023 | | 617 | | 8 | | | 8 | | 625 | 625 | | | |
| 100131958 | ALLEN | TX | | 10/13/2023 | | 627 | | (7) | | | (7) | | 620 | 620 | | | |
| 100128455 | MCALLEN | TX | | 09/15/2023 | | 559 | | (13) | | | (13) | | 546 | 546 | | | |
| 100079171 | TEXAS CITY | TX | | 02/24/2022 | | 4,327 | | (64) | | | (64) | | 4,263 | 4,263 | | | |
| 100071927 | NEW BRAUNFELS | TX | | 11/19/2021 | | 1,218 | | (87) | | | (87) | | 1,131 | 1,131 | | | |
| 100060165 | NORCROSS | GA | | 06/25/2021 | | 2,109 | | (63) | | | (63) | | 2,046 | 2,046 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148976 | NAPA | CA | | 04/17/2024 | | 291 | | (9) | | | (9) | | 282 | 282 | | | |
| 100025193 | PANORAMA CITY | CA | | 09/20/2018 | | 986 | | 196 | | | 196 | | 1,182 | 1,182 | | | |
| 100129669 | MERIDIAN | ID | | 09/29/2023 | | 596 | | (10) | | | (10) | | 586 | 586 | | | |
| 100149416 | HEBRON | KY | | 04/24/2024 | | 3,186 | | (107) | | | (107) | | 3,079 | 3,079 | | | |
| 100135203 | ATTLEBORO | MA | | 11/07/2023 | | 568 | | (5) | | | (5) | | 563 | 563 | | | |
| 100147950 | GREER | SC | | 04/08/2024 | | 1,430 | | (2) | | | (2) | | 1,428 | 1,428 | | | |
| 100144214 | BLOOMINGDALE | GA | | 03/07/2024 | | 717 | | | | | | | 717 | 717 | | | |
| 100140078 | ATLANTA | GA | | 01/09/2024 | | 599 | | (8) | | | (8) | | 591 | 591 | | | |
| 100160176 | INTERLACHEN | FL | | 07/18/2024 | | 239 | | (5) | | | (5) | | 234 | 234 | | | |
| 100144104 | SHERMAN | TX | | 03/07/2024 | | 717 | | | | | | | 717 | 717 | | | |
| 100142082 | BAKERSFIELD | CA | | 02/29/2024 | | 483 | | (12) | | | (12) | | 471 | 471 | | | |
| 100126374 | BAY SHORE | NY | | 08/30/2023 | | 553 | | (16) | | | (16) | | 537 | 537 | | | |
| 100116993 | KISSIMMEE | FL | | 07/20/2023 | | 1,004 | | 162 | | | 162 | | 1,166 | 1,166 | | | |
| 100048412 | FRESNO | CA | | 11/20/2020 | | 487 | | (70) | | | (70) | | 417 | 417 | | | |
| 100135060 | MECHANICSVILLE | VA | | 11/01/2023 | | 611 | | 7 | | | 7 | | 618 | 618 | | | |
| 100110285 | AUSTIN | TX | | 06/30/2023 | | 760 | | 4 | | | 4 | | 764 | 764 | | | |
| 100081132 | ANNA | TX | | 03/18/2022 | | 1,086 | | (17) | | | (17) | | 1,069 | 1,069 | | | |
| 100136483 | FORT WORTH | TX | | 11/20/2023 | | 770 | | 54 | | | 54 | | 824 | 824 | | | |
| 100135681 | MAGNOLIA | TX | | 11/09/2023 | | 343 | | (23) | | | (23) | | 320 | 320 | | | |
| 100150845 | CASTLE HAYNE | NC | | 05/08/2024 | | 647 | | (8) | | | (8) | | 639 | 639 | | | |
| 100135815 | GREENVILLE | TX | | 11/10/2023 | | 551 | | (7) | | | (7) | | 544 | 544 | | | |
| 100063875 | SURPRISE | AZ | | 07/01/2021 | | 1,470 | | 9 | | | 9 | | 1,479 | 1,479 | | | |
| 100115903 | HUTTO | TX | | 07/20/2023 | | 1,893 | | (44) | | | (44) | | 1,849 | 1,849 | | | |
| 100138852 | DULUTH | GA | | 12/21/2023 | | 1,213 | | (23) | | | (23) | | 1,190 | 1,190 | | | |
| 100158481 | PLEASANT HILL | CA | | 07/10/2024 | | 341 | | (13) | | | (13) | | 328 | 328 | | | |
| 100065155 | EAST WENATCHEE | WA | | 07/14/2021 | | 1,331 | | (30) | | | (30) | | 1,301 | 1,301 | | | |
| 100148678 | POMPANO BEACH | FL | | 04/16/2024 | | 873 | | (28) | | | (28) | | 845 | 845 | | | |
| 100120936 | OAK ISLAND | NC | | 08/30/2023 | | 1,108 | | 23 | | | 23 | | 1,131 | 1,131 | | | |
| 100129664 | GARNER | NC | | 09/29/2023 | | 630 | | (7) | | | (7) | | 623 | 623 | | | |
| 100158730 | NORTH LAS VEGAS | NV | | 07/10/2024 | | 1,587 | | (40) | | | (40) | | 1,547 | 1,547 | | | |
| 100161030 | MARYVILLE | TN | | 07/24/2024 | | 192 | | (4) | | | (4) | | 188 | 188 | | | |
| 100154597 | CHINO | CA | | 06/14/2024 | | 607 | | (18) | | | (18) | | 589 | 589 | | | |
| 100143121 | STILWELL | KS | | 02/16/2024 | | 608 | | (15) | | | (15) | | 593 | 593 | | | |
| 100110430 | SAN ANTONIO | TX | | 06/30/2023 | | 759 | | 5 | | | 5 | | 764 | 764 | | | |
| 100054430 | SANTA ANA | CA | | 03/23/2021 | | 1,581 | | (32) | | | (32) | | 1,549 | 1,549 | | | |
| 100151096 | WESTFIELD | IN | | 05/08/2024 | | 379 | | (8) | | | (8) | | 371 | 371 | | | |
| 100000547 | BROOKLYN | NY | | 09/27/2016 | | 5,208 | | 9 | | | 9 | | 5,217 | 5,217 | | | |
| 100028588 | MORENO VALLEY | CA | | 10/26/2018 | | 2,688 | | 35 | | | 35 | | 2,723 | 2,723 | | | |
| 100109374 | KISSIMMEE | FL | | 06/12/2023 | | 1,007 | | (14) | | | (14) | | 993 | 993 | | | |
| 100152321 | SHERRILLS FORD | NC | | 05/17/2024 | | 708 | | 22 | | | 22 | | 730 | 730 | | | |
| 100136495 | MYRTLE BEACH | SC | | 11/20/2023 | | 850 | | 101 | | | 101 | | 951 | 951 | | | |
| 100087511 | PALM BAY | FL | | 10/25/2022 | | 1,902 | | 45 | | | 45 | | 1,947 | 1,947 | | | |
| 100086261 | FRANKFORD | DE | | 09/29/2022 | | 186 | | (3) | | | (3) | | 183 | 183 | | | |
| 100136952 | SPRING | TX | | 11/28/2023 | | 1,562 | | 31 | | | 31 | | 1,593 | 1,593 | | | |
| 100120091 | VANCOUVER | WA | | 08/11/2023 | | 604 | | 1 | | | 1 | | 605 | 605 | | | |
| 100161796 | PHILADELPHIA | PA | | 07/31/2024 | | 481 | | (14) | | | (14) | | 467 | 467 | | | |
| 100134437 | MERIDEN | CT | | 10/30/2023 | | 243 | | (12) | | | (12) | | 231 | 231 | | | |
| 100053835 | BROOKLYN | NY | | 03/23/2021 | | 1,092 | | (82) | | | (82) | | 1,010 | 1,010 | | | |
| 100150538 | MOUNT PROSPECT | IL | | 05/03/2024 | | 1,879 | | (28) | | | (28) | | 1,851 | 1,851 | | | |
| 100159511 | HICKMAN | NE | | 07/15/2024 | | 187 | | (6) | | | (6) | | 181 | 181 | | | |
| 100127580 | WHITE BEAR TOWNSHIP | MN | | 09/08/2023 | | 630 | | (10) | | | (10) | | 620 | 620 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149380 | FORT WORTH | TX | | 04/24/2024 | | 1,327 | | 49 | | | 49 | | 1,376 | 1,376 | | | |
| 100158709 | CHARLES TOWN | WV | | 07/10/2024 | | 212 | | (2) | | | (2) | | 210 | 210 | | | |
| 100087465 | OLD BRIDGE | NJ | | 10/25/2022 | | 1,027 | | 116 | | | 116 | | 1,143 | 1,143 | | | |
| 100130190 | WILSON | WI | | 11/15/2023 | | 498 | | (17) | | | (17) | | 481 | 481 | | | |
| 100134705 | COLUMBIA | SC | | 10/30/2023 | | 782 | | (29) | | | (29) | | 753 | 753 | | | |
| 100146113 | DANVILLE | CA | | 03/19/2024 | | 1,276 | | (54) | | | (54) | | 1,222 | 1,222 | | | |
| 100129527 | DUMFRIES | VA | | 09/29/2023 | | 674 | | (5) | | | (5) | | 669 | 669 | | | |
| 100147458 | MIAMI GARDENS | FL | | 04/03/2024 | | 557 | | (18) | | | (18) | | 539 | 539 | | | |
| 100110562 | DUNWOODY | GA | | 06/30/2023 | | 866 | | (8) | | | (8) | | 858 | 858 | | | |
| 100151686 | DENVER | CO | | 05/10/2024 | | 28,737 | | 1,244 | | | 1,244 | | 29,981 | 29,981 | | | |
| 100152496 | DURHAM | NC | | 05/16/2024 | | 376 | | (14) | | | (14) | | 362 | 362 | | | |
| 100135329 | SAN MARCOS | TX | | 11/13/2023 | | 637 | | 8 | | | 8 | | 645 | 645 | | | |
| 100143193 | FITCHBURG | MA | | 02/16/2024 | | 551 | | (5) | | | (5) | | 546 | 546 | | | |
| 100156637 | CINNAMINSON | NJ | | 06/24/2024 | | 509 | | (15) | | | (15) | | 494 | 494 | | | |
| 100156069 | LEAGUE CITY | TX | | 06/18/2024 | | 633 | | (34) | | | (34) | | 599 | 599 | | | |
| 100161115 | FORT WORTH | TX | | 07/24/2024 | | 234 | | | | | | | 234 | 234 | | | |
| 100131633 | BATTLE GROUND | WA | | 10/06/2023 | | 610 | | (6) | | | (6) | | 604 | 604 | | | |
| 100137596 | CHICAGO | IL | | 12/08/2023 | | 748 | | (11) | | | (11) | | 737 | 737 | | | |
| 100116261 | SILVER SPRING | MD | | 07/20/2023 | | 1,407 | | 200 | | | 200 | | 1,607 | 1,607 | | | |
| 100112279 | RICHMOND | TX | | 06/29/2023 | | 946 | | 503 | | | 503 | | 1,449 | 1,449 | | | |
| 100155358 | ACWORTH | GA | | 06/18/2024 | | 764 | | (23) | | | (23) | | 741 | 741 | | | |
| 100068348 | VENICE | FL | | 08/25/2021 | | 1,271 | | (19) | | | (19) | | 1,252 | 1,252 | | | |
| 100143846 | LAKEWAY | TX | | 02/29/2024 | | 510 | | (8) | | | (8) | | 502 | 502 | | | |
| 100079898 | WINTER GARDEN | FL | | 04/08/2022 | | 629 | | (42) | | | (42) | | 587 | 587 | | | |
| 100164985 | NORTH LAS VEGAS | NV | | 08/28/2024 | | 206 | | (5) | | | (5) | | 201 | 201 | | | |
| 100142749 | EL CENTRO | CA | | 02/08/2024 | | 579 | | (7) | | | (7) | | 572 | 572 | | | |
| 100135470 | CHAPEL HILL | TN | | 11/13/2023 | | 886 | | 78 | | | 78 | | 964 | 964 | | | |
| 100109324 | KATY | TX | | 06/12/2023 | | 208 | | (4) | | | (4) | | 204 | 204 | | | |
| 100114582 | VICTORVILLE | CA | | 06/29/2023 | | 465 | | (15) | | | (15) | | 450 | 450 | | | |
| 100159852 | HIALEAH | FL | | 08/16/2024 | | 161 | | (10) | | | (10) | | 151 | 151 | | | |
| 100164581 | GEORGETOWN | TX | | 08/21/2024 | | 25,558 | | (558) | | | (558) | | 25,000 | 25,000 | | | |
| 100159268 | NORTH AURORA | IL | | 07/15/2024 | | 187 | | (5) | | | (5) | | 182 | 182 | | | |
| 100110443 | SHERMAN | TX | | 06/30/2023 | | 777 | | (1) | | | (1) | | 776 | 776 | | | |
| 100102609 | SAINT LOUIS | MO | | 06/22/2023 | | 603 | | (11) | | | (11) | | 592 | 592 | | | |
| 100143847 | LAKEWAY | TX | | 02/29/2024 | | 510 | | (8) | | | (8) | | 502 | 502 | | | |
| 100148483 | CLAYTON | NC | | 04/12/2024 | | 600 | | (12) | | | (12) | | 588 | 588 | | | |
| 100115791 | KODAK | TN | | 07/20/2023 | | 609 | | (12) | | | (12) | | 597 | 597 | | | |
| 100135243 | BOONE | NC | | 11/08/2023 | | 12,120 | | 146 | | | 146 | | 12,266 | 12,266 | | | |
| 100137964 | COLUMBUS | OH | | 12/13/2023 | | 1,008 | | 59 | | | 59 | | 1,067 | 1,067 | | | |
| 100129323 | ROSWELL | NM | | 09/25/2023 | | 600 | | (3) | | | (3) | | 597 | 597 | | | |
| 100159509 | WOODSTOCK | GA | | 07/15/2024 | | 169 | | (5) | | | (5) | | 164 | 164 | | | |
| 100128165 | VINELAND | NJ | | 09/18/2023 | | 614 | | 8 | | | 8 | | 622 | 622 | | | |
| 100148822 | MINNEAPOLIS | MN | | 04/17/2024 | | 558 | | (18) | | | (18) | | 540 | 540 | | | |
| 100151271 | WAKE FOREST | NC | | 05/10/2024 | | 708 | | 3 | | | 3 | | 711 | 711 | | | |
| 100110216 | FARMERS BRANCH | TX | | 06/30/2023 | | 735 | | 7 | | | 7 | | 742 | 742 | | | |
| 100090790 | SPRING | TX | | 02/28/2023 | | 1,228 | | (63) | | | (63) | | 1,165 | 1,165 | | | |
| 100099753 | WATERBURY | CT | | 02/28/2023 | | 1,061 | | (23) | | | (23) | | 1,038 | 1,038 | | | |
| 100149561 | MELISSA | TX | | 04/26/2024 | | 19,569 | | (500) | | | (500) | | 19,069 | 19,069 | | | |
| 100140519 | YOUNGSVILLE | NC | | 01/19/2024 | | 489 | | (13) | | | (13) | | 476 | 476 | | | |
| 100120331 | WARNER ROBINS | GA | | 08/18/2023 | | 357 | | (3) | | | (3) | | 354 | 354 | | | |
| 100012721 | ORLANDO | FL | | 05/25/2017 | | 1,055 | | 356 | | | 356 | | 1,411 | 1,411 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100144125 | EL RENO | OK | | 03/07/2024 | | 708 | | 1 | | | 1 | | 709 | 709 | | | |
| 100141116 | TALLAHASSEE | FL | | 01/30/2024 | | 579 | | (5) | | | (5) | | 574 | 574 | | | |
| 100149302 | BLAKESLEE | PA | | 04/24/2024 | | 596 | | (15) | | | (15) | | 581 | 581 | | | |
| 100135326 | GULF SHORES | AL | | 11/13/2023 | | 823 | | 15 | | | 15 | | 838 | 838 | | | |
| 100129976 | SPARROW BUSH | NY | | 09/27/2023 | | 593 | | (17) | | | (17) | | 576 | 576 | | | |
| 100144130 | TEMPE | AZ | | 03/07/2024 | | 626 | | (16) | | | (16) | | 610 | 610 | | | |
| 100136350 | DENTON | TX | | 11/20/2023 | | 811 | | 93 | | | 93 | | 904 | 904 | | | |
| 100031188 | MODESTO | CA | | 03/29/2019 | | 976 | | 123 | | | 123 | | 1,099 | 1,099 | | | |
| 100133612 | AUBREY | TX | | 10/23/2023 | | 831 | | 9 | | | 9 | | 840 | 840 | | | |
| 100151252 | ATLANTA | GA | | 05/10/2024 | | 642 | | (8) | | | (8) | | 634 | 634 | | | |
| 100025285 | CLOSTER | NJ | | 09/20/2018 | | 1,282 | | 142 | | | 142 | | 1,424 | 1,424 | | | |
| 100065138 | ALBANY | OR | | 07/14/2021 | | 1,409 | | (36) | | | (36) | | 1,373 | 1,373 | | | |
| 100016573 | ALMOND | NC | | 04/10/2018 | | 1,450 | | (21) | | | (21) | | 1,429 | 1,429 | | | |
| 100026012 | TEWKSBURY | MA | | 09/20/2018 | | 1,134 | | 93 | | | 93 | | 1,227 | 1,227 | | | |
| 100129646 | MCKINNEY | TX | | 09/29/2023 | | 596 | | (10) | | | (10) | | 586 | 586 | | | |
| 100136222 | NAPERVILLE | IL | | 11/20/2023 | | 591 | | 1 | | | 1 | | 592 | 592 | | | |
| 100141538 | HERMITAGE | TN | | 01/30/2024 | | 271 | | (6) | | | (6) | | 265 | 265 | | | |
| 100151705 | FRESNO | TX | | 05/10/2024 | | 842 | | (4) | | | (4) | | 838 | 838 | | | |
| 100158720 | PUNTA GORDA | FL | | 07/10/2024 | | 215 | | (2) | | | (2) | | 213 | 213 | | | |
| 100151593 | KYLE | TX | | 05/10/2024 | | 398 | | (2) | | | (2) | | 396 | 396 | | | |
| 100079410 | RALEIGH | NC | | 03/17/2022 | | 1,268 | | 8 | | | 8 | | 1,276 | 1,276 | | | |
| 100079565 | FOLSOM | CA | | 04/25/2022 | | 874 | | (49) | | | (49) | | 825 | 825 | | | |
| 100020137 | ATASCADERO | CA | | 07/17/2018 | | 1,311 | | (18) | | | (18) | | 1,293 | 1,293 | | | |
| 100136893 | MELISSA | TX | | 11/27/2023 | | 646 | | 15 | | | 15 | | 661 | 661 | | | |
| 100147579 | RIVERSIDE | CA | | 04/04/2024 | | 570 | | (8) | | | (8) | | 562 | 562 | | | |
| 100159959 | STARKE | FL | | 08/16/2024 | | 153 | | (10) | | | (10) | | 143 | 143 | | | |
| 100053882 | PISCATAWAY | NJ | | 03/23/2021 | | 723 | | 89 | | | 89 | | 812 | 812 | | | |
| 100158824 | ST PETERSBURG | FL | | 07/10/2024 | | 425 | | (2) | | | (2) | | 423 | 423 | | | |
| 100152442 | HYATTSVILLE | MD | | 05/17/2024 | | 884 | | 10 | | | 10 | | 894 | 894 | | | |
| 100115845 | BENTONVILLE | AR | | 07/20/2023 | | 735 | | (3) | | | (3) | | 732 | 732 | | | |
| 100116234 | RIVERSIDE | CA | | 07/20/2023 | | 1,190 | | 310 | | | 310 | | 1,500 | 1,500 | | | |
| 100107995 | CLERMONT | FL | | 05/25/2023 | | 815 | | (2) | | | (2) | | 813 | 813 | | | |
| 100150953 | TUCSON | AZ | | 05/08/2024 | | 838 | | 40 | | | 40 | | 878 | 878 | | | |
| 100132782 | MIAMI | FL | | 11/03/2023 | | 305 | | (4) | | | (4) | | 301 | 301 | | | |
| 100152417 | THE VILLAGES | FL | | 05/17/2024 | | 2,399 | | (44) | | | (44) | | 2,355 | 2,355 | | | |
| 100108320 | THONOTOSASSA | FL | | 05/24/2023 | | 2,007 | | (54) | | | (54) | | 1,953 | 1,953 | | | |
| 100146925 | MONROE | NC | | 03/26/2024 | | 574 | | (6) | | | (6) | | 568 | 568 | | | |
| 100161354 | FORNEY | TX | | 07/25/2024 | | 187 | | (5) | | | (5) | | 182 | 182 | | | |
| 100101542 | LAS VEGAS | NV | | 04/26/2023 | | 593 | | (2) | | | (2) | | 591 | 591 | | | |
| 100152216 | ANKENY | IA | | 05/17/2024 | | 814 | | 52 | | | 52 | | 866 | 866 | | | |
| 100142763 | PENDERGRASS | GA | | 02/08/2024 | | 724 | | 11 | | | 11 | | 735 | 735 | | | |
| 100150950 | NORTH CHESTERFIELD | VA | | 05/08/2024 | | 775 | | 6 | | | 6 | | 781 | 781 | | | |
| 100138429 | WINTER PARK | FL | | 12/18/2023 | | 489 | | (15) | | | (15) | | 474 | 474 | | | |
| 100127669 | GOOSE CREEK | SC | | 09/08/2023 | | 344 | | (8) | | | (8) | | 336 | 336 | | | |
| 100110107 | LAKELAND | FL | | 06/23/2023 | | 605 | | (8) | | | (8) | | 597 | 597 | | | |
| 100134617 | JENSEN BEACH | FL | | 10/30/2023 | | 520 | | (4) | | | (4) | | 516 | 516 | | | |
| 100131689 | MESA | AZ | | 10/06/2023 | | 602 | | (3) | | | (3) | | 599 | 599 | | | |
| 100143116 | AMHERST | NY | | 02/16/2024 | | 472 | | (11) | | | (11) | | 461 | 461 | | | |
| 100151053 | BRADENTON | FL | | 05/08/2024 | | 640 | | (10) | | | (10) | | 630 | 630 | | | |
| 100054752 | BRICK | NJ | | 03/23/2021 | | 935 | | (46) | | | (46) | | 889 | 889 | | | |
| 100127931 | MANASSAS | VA | | 09/08/2023 | | 658 | | 9 | | | 9 | | 667 | 667 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160973 | WINNABOW | NC | | 07/24/2024 | | 3,242 | | (17) | | | (17) | | 3,225 | 3,225 | | | |
| 100134760 | KISSIMMEE | FL | | 10/30/2023 | | 571 | | | | | | | 571 | 571 | | | |
| 100143574 | MONROE | NY | | 02/21/2024 | | 644 | | (16) | | | (16) | | 628 | 628 | | | |
| 100120709 | PONDER | TX | | 08/25/2023 | | 561 | | (10) | | | (10) | | 551 | 551 | | | |
| 100147862 | HENDERSON | NV | | 04/08/2024 | | 1,624 | | 17 | | | 17 | | 1,641 | 1,641 | | | |
| 100043907 | WHITEHALL | PA | | 08/19/2020 | | 3,245 | | (208) | | | (208) | | 3,037 | 3,037 | | | |
| 100146884 | LITTLE ELM | TX | | 03/26/2024 | | 660 | | | | | | | 660 | 660 | | | |
| 100147871 | LEHIGH ACRES | FL | | 04/08/2024 | | 664 | | (7) | | | (7) | | 657 | 657 | | | |
| 100143175 | WINFIELD | IN | | 02/16/2024 | | 853 | | 26 | | | 26 | | 879 | 879 | | | |
| 100064978 | DENVER | CO | | 07/14/2021 | | 1,374 | | (48) | | | (48) | | 1,326 | 1,326 | | | |
| 100149592 | HAW RIVER | NC | | 04/26/2024 | | 709 | | 4 | | | 4 | | 713 | 713 | | | |
| 100151486 | ROSENBERG | TX | | 05/10/2024 | | 830 | | (7) | | | (7) | | 823 | 823 | | | |
| 100115420 | ATLANTA | GA | | 07/17/2023 | | 617 | | | | | | | 617 | 617 | | | |
| 100071985 | SPRINGFIELD | MA | | 10/29/2021 | | 1,256 | | (58) | | | (58) | | 1,198 | 1,198 | | | |
| 100031128 | SILVER SPRING | MD | | 03/29/2019 | | 1,686 | | 48 | | | 48 | | 1,734 | 1,734 | | | |
| 100100146 | RIVERVIEW | FL | | 03/28/2023 | | 650 | | 16 | | | 16 | | 666 | 666 | | | |
| 100063730 | DOVER | DE | | 07/01/2021 | | 1,519 | | 39 | | | 39 | | 1,558 | 1,558 | | | |
| 100160225 | PENDERGRASS | GA | | 07/18/2024 | | 217 | | 1 | | | 1 | | 218 | 218 | | | |
| 100153393 | TWENTYNINE PALMS | CA | | 05/29/2024 | | 290 | | (15) | | | (15) | | 275 | 275 | | | |
| 100115985 | CHATTANOOGA | TN | | 07/20/2023 | | 607 | | (7) | | | (7) | | 600 | 600 | | | |
| 100151041 | CONWAY | SC | | 05/08/2024 | | 819 | | 29 | | | 29 | | 848 | 848 | | | |
| 100138121 | NEW SCOTLAND | NY | | 12/14/2023 | | 543 | | (1) | | | (1) | | 542 | 542 | | | |
| 100144558 | LAKEWAY | TX | | 04/26/2024 | | 635 | | (24) | | | (24) | | 611 | 611 | | | |
| 100083513 | MIAMI | FL | | 06/06/2022 | | 677 | | (56) | | | (56) | | 621 | 621 | | | |
| 100154601 | MIAMI | FL | | 06/14/2024 | | 466 | | 4 | | | 4 | | 470 | 470 | | | |
| 100157887 | DAVENPORT | FL | | 07/09/2024 | | 171 | | (3) | | | (3) | | 168 | 168 | | | |
| 100110294 | WINDERMERE | FL | | 06/30/2023 | | 831 | | 7 | | | 7 | | 838 | 838 | | | |
| 100120079 | ADEL | IA | | 08/11/2023 | | 696 | | (2) | | | (2) | | 694 | 694 | | | |
| 100115069 | CHARLOTTE | NC | | 07/14/2023 | | 957 | | (13) | | | (13) | | 944 | 944 | | | |
| 100089986 | PLEASANT PRAIRIE | WI | | 01/13/2023 | | 302 | | (13) | | | (13) | | 289 | 289 | | | |
| 100161517 | AUBURN | GA | | 07/30/2024 | | 395 | | (12) | | | (12) | | 383 | 383 | | | |
| 100152415 | CARROLLTON | TX | | 05/17/2024 | | 651 | | 5 | | | 5 | | 656 | 656 | | | |
| 100109631 | WRIGHT CITY | MO | | 06/14/2023 | | 444 | | (18) | | | (18) | | 426 | 426 | | | |
| 100120716 | CHARLOTTE | NC | | 08/25/2023 | | 612 | | (7) | | | (7) | | 605 | 605 | | | |
| 100140566 | MILLSBORO | DE | | 01/19/2024 | | 577 | | (17) | | | (17) | | 560 | 560 | | | |
| 100150853 | PEA RIDGE | AR | | 05/08/2024 | | 814 | | 21 | | | 21 | | 835 | 835 | | | |
| 100129637 | SOLDOTNA | AK | | 09/29/2023 | | 593 | | (3) | | | (3) | | 590 | 590 | | | |
| 100064651 | BRIDGEPORT | CT | | 07/01/2021 | | 415 | | 18 | | | 18 | | 433 | 433 | | | |
| 100028257 | BAYSIDE | NY | | 10/26/2018 | | 908 | | 135 | | | 135 | | 1,043 | 1,043 | | | |
| 100065350 | RENO | NV | | 07/28/2021 | | 1,629 | | (22) | | | (22) | | 1,607 | 1,607 | | | |
| 100158758 | NORTH CHESTERFIELD | VA | | 07/10/2024 | | 196 | | (3) | | | (3) | | 193 | 193 | | | |
| 100087256 | BARNEGAT | NJ | | 10/25/2022 | | 2,451 | | 549 | | | 549 | | 3,000 | 3,000 | | | |
| 100110102 | GULFPORT | FL | | 06/23/2023 | | 519 | | (8) | | | (8) | | 511 | 511 | | | |
| 100101736 | NEW BRITAIN | CT | | 03/31/2023 | | 481 | | 29 | | | 29 | | 510 | 510 | | | |
| 100080930 | DOWNEY | CA | | 04/01/2022 | | 1,349 | | 20 | | | 20 | | 1,369 | 1,369 | | | |
| 100159410 | WAKE FOREST | NC | | 07/15/2024 | | 428 | | (1) | | | (1) | | 427 | 427 | | | |
| 100088925 | PALM BEACH | FL | | 11/15/2022 | | 723 | | (27) | | | (27) | | 696 | 696 | | | |
| 100134939 | GLASSBORO | NJ | | 10/30/2023 | | 312 | | (1) | | | (1) | | 311 | 311 | | | |
| 100151038 | DALLAS | GA | | 05/08/2024 | | 817 | | 37 | | | 37 | | 854 | 854 | | | |
| 100151715 | KANSAS CITY | KS | | 05/10/2024 | | 291 | | (19) | | | (19) | | 272 | 272 | | | |
| 100071834 | RICHMOND | VA | | 10/14/2021 | | 1,229 | | (44) | | | (44) | | 1,185 | 1,185 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054892 | ACWORTH | GA | | 03/23/2021 | | 979 | | (6) | | | (6) | | 973 | 973 | | | |
| 100026683 | STOCKTON | CA | | 09/26/2018 | | 1,366 | | 234 | | | 234 | | 1,600 | 1,600 | | | |
| 100076028 | CUMMING | GA | | 01/07/2022 | | 1,209 | | (46) | | | (46) | | 1,163 | 1,163 | | | |
| 100025615 | CAMBRIA | WI | | 09/20/2018 | | 1,799 | | 371 | | | 371 | | 2,170 | 2,170 | | | |
| 100048109 | ADA | MI | | 11/20/2020 | | 813 | | 36 | | | 36 | | 849 | 849 | | | |
| 100150621 | VAN ALSTYNE | TX | | 05/03/2024 | | 648 | | (8) | | | (8) | | 640 | 640 | | | |
| 100071043 | EPHRATA | PA | | 10/01/2021 | | 2,125 | | (3) | | | (3) | | 2,122 | 2,122 | | | |
| 100144436 | LEANDER | TX | | 03/07/2024 | | 1,678 | | 11 | | | 11 | | 1,689 | 1,689 | | | |
| 100153211 | SHERMAN | TX | | 05/30/2024 | | 579 | | (7) | | | (7) | | 572 | 572 | | | |
| 100153208 | SHERMAN | TX | | 05/30/2024 | | 579 | | (7) | | | (7) | | 572 | 572 | | | |
| 100090043 | MIAMI GARDENS | FL | | 01/13/2023 | | 699 | | (25) | | | (25) | | 674 | 674 | | | |
| 100057964 | STOCKTON | CA | | 06/30/2021 | | 1,350 | | (17) | | | (17) | | 1,333 | 1,333 | | | |
| 100115683 | LAS VEGAS | NV | | 07/20/2023 | | 805 | | 9 | | | 9 | | 814 | 814 | | | |
| 100072009 | LAS VEGAS | NV | | 10/29/2021 | | 1,058 | | (90) | | | (90) | | 968 | 968 | | | |
| 100141702 | GEORGETOWN | TX | | 01/30/2024 | | 401 | | (20) | | | (20) | | 381 | 381 | | | |
| 100150151 | PHOENIX | AZ | | 06/14/2024 | | 393 | | (1) | | | (1) | | 392 | 392 | | | |
| 100044262 | CARSON | CA | | 08/19/2020 | | 1,773 | | 223 | | | 223 | | 1,996 | 1,996 | | | |
| 100133523 | HAVANA | FL | | 10/19/2023 | | 552 | | (13) | | | (13) | | 539 | 539 | | | |
| 100116747 | WOODBRIDGE | VA | | 07/20/2023 | | 916 | | 84 | | | 84 | | 1,000 | 1,000 | | | |
| 100120704 | ANNA | TX | | 08/25/2023 | | 616 | | (9) | | | (9) | | 607 | 607 | | | |
| 100137181 | MEBANE | NC | | 11/28/2023 | | 686 | | (15) | | | (15) | | 671 | 671 | | | |
| 100139965 | MONMOUTH JUNCTION | NJ | | 01/09/2024 | | 2,167 | | (49) | | | (49) | | 2,118 | 2,118 | | | |
| 100090913 | DENVER | CO | | 01/31/2023 | | 720 | | (2) | | | (2) | | 718 | 718 | | | |
| 100144111 | HOUSTON | TX | | 03/07/2024 | | 576 | | 3 | | | 3 | | 579 | 579 | | | |
| 100137626 | FORT WORTH | TX | | 12/08/2023 | | 842 | | 57 | | | 57 | | 899 | 899 | | | |
| 100149829 | ROCKPORT | TX | | 04/29/2024 | | 520 | | 7 | | | 7 | | 527 | 527 | | | |
| 100149825 | ROCKPORT | TX | | 04/29/2024 | | 520 | | 7 | | | 7 | | 527 | 527 | | | |
| 100118030 | MCDONOUGH | GA | | 07/20/2023 | | 847 | | 36 | | | 36 | | 883 | 883 | | | |
| 100078271 | HOMESTEAD | FL | | 02/10/2022 | | 1,196 | | (33) | | | (33) | | 1,163 | 1,163 | | | |
| 100100648 | ELIZABETH | NJ | | 04/28/2023 | | 1,132 | | 21 | | | 21 | | 1,153 | 1,153 | | | |
| 100029714 | EVERETT | WA | | 10/26/2018 | | 1,307 | | 37 | | | 37 | | 1,344 | 1,344 | | | |
| 100148847 | COLUMBUS | OH | | 04/17/2024 | | 544 | | (19) | | | (19) | | 525 | 525 | | | |
| 100011301 | ANN ARBOR | MI | | 12/23/2016 | | 4,526 | | 143 | | | 143 | | 4,669 | 4,669 | | | |
| 100148876 | MINT HILL | NC | | 04/17/2024 | | 529 | | (12) | | | (12) | | 517 | 517 | | | |
| 100152959 | HONOLULU | HI | | 06/27/2024 | | 401 | | (3) | | | (3) | | 398 | 398 | | | |
| 100119727 | ORLANDO | FL | | 08/08/2023 | | 610 | | (12) | | | (12) | | 598 | 598 | | | |
| 100151245 | EAGLE LAKE | FL | | 05/10/2024 | | 691 | | (1) | | | (1) | | 690 | 690 | | | |
| 100144092 | PROVIDENCE | UT | | 03/07/2024 | | 590 | | (13) | | | (13) | | 577 | 577 | | | |
| 100071651 | LAKE WORTH BEACH | FL | | 10/14/2021 | | 1,240 | | (49) | | | (49) | | 1,191 | 1,191 | | | |
| 100150619 | SAN ANTONIO | TX | | 05/03/2024 | | 576 | | (21) | | | (21) | | 555 | 555 | | | |
| 100054037 | FRESNO | CA | | 03/23/2021 | | 685 | | 30 | | | 30 | | 715 | 715 | | | |
| 100080835 | CLEARWATER | FL | | 04/22/2022 | | 604 | | (63) | | | (63) | | 541 | 541 | | | |
| 100091227 | NEW BEDFORD | MA | | 01/31/2023 | | 395 | | (22) | | | (22) | | 373 | 373 | | | |
| 100100680 | CHESTER | VA | | 04/28/2023 | | 724 | | 48 | | | 48 | | 772 | 772 | | | |
| 100140086 | PHILADELPHIA | PA | | 01/09/2024 | | 5,319 | | (142) | | | (142) | | 5,177 | 5,177 | | | |
| 100067636 | CLOVIS | CA | | 09/23/2021 | | 1,390 | | (31) | | | (31) | | 1,359 | 1,359 | | | |
| 100150012 | KINGWOOD | TX | | 06/07/2024 | | 1,500 | | (30) | | | (30) | | 1,470 | 1,470 | | | |
| 100130375 | OCALA | FL | | 09/28/2023 | | 578 | | (14) | | | (14) | | 564 | 564 | | | |
| 100030383 | GARDENA | CA | | 12/20/2018 | | 1,032 | | 45 | | | 45 | | 1,077 | 1,077 | | | |
| 100140331 | ANNA | TX | | 01/18/2024 | | 552 | | (13) | | | (13) | | 539 | 539 | | | |
| 100115373 | FREEDOM | NH | | 07/17/2023 | | 606 | | 1 | | | 1 | | 607 | 607 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151007 | POCATELLO | ID | | 05/08/2024 | | 627 | | (3) | | | (3) | | 624 | 624 | | | |
| 100135751 | PORT ORCHARD | WA | | 11/10/2023 | | 816 | | 51 | | | 51 | | 867 | 867 | | | |
| 100152704 | SHERMAN | TX | | 05/17/2024 | | 578 | | (6) | | | (6) | | 572 | 572 | | | |
| 100065425 | GEORGETOWN | TX | | 07/28/2021 | | 1,451 | | (14) | | | (14) | | 1,437 | 1,437 | | | |
| 100086929 | KISSIMMEE | FL | | 10/24/2022 | | 776 | | 2 | | | 2 | | 778 | 778 | | | |
| 100149572 | PRINCETON | TX | | 04/26/2024 | | 564 | | (15) | | | (15) | | 549 | 549 | | | |
| 100140055 | OCEAN CITY | MD | | 01/09/2024 | | 584 | | (14) | | | (14) | | 570 | 570 | | | |
| 100153280 | BUNNELL | FL | | 05/30/2024 | | 1,278 | | 37 | | | 37 | | 1,315 | 1,315 | | | |
| 100067425 | NORTH ARLINGTON | NJ | | 09/23/2021 | | 1,343 | | (44) | | | (44) | | 1,299 | 1,299 | | | |
| 100100426 | SOUTH PLAINFIELD | NJ | | 04/27/2023 | | 854 | | 19 | | | 19 | | 873 | 873 | | | |
| 100148722 | FORT SMITH | AR | | 04/17/2024 | | 472 | | (19) | | | (19) | | 453 | 453 | | | |
| 100151588 | GLENSHAW | PA | | 05/10/2024 | | 568 | | (10) | | | (10) | | 558 | 558 | | | |
| 100060626 | FEDERAL WAY | WA | | 06/01/2021 | | 2,270 | | 9 | | | 9 | | 2,279 | 2,279 | | | |
| 100140545 | ANNA | TX | | 01/19/2024 | | 580 | | (16) | | | (16) | | 564 | 564 | | | |
| 100150679 | STEVENS | PA | | 05/06/2024 | | 2,635 | | (34) | | | (34) | | 2,601 | 2,601 | | | |
| 100117570 | WINTER HAVEN | FL | | 07/20/2023 | | 141 | | (2) | | | (2) | | 139 | 139 | | | |
| 100013323 | DORAL | FL | | 05/25/2017 | | 535 | | 93 | | | 93 | | 628 | 628 | | | |
| 100110748 | MIDDLETOWN | CT | | 08/11/2023 | | 355 | | (19) | | | (19) | | 336 | 336 | | | |
| 100079987 | SAN ANTONIO | TX | | 04/25/2022 | | 1,128 | | (32) | | | (32) | | 1,096 | 1,096 | | | |
| 100132071 | LOGANVILLE | GA | | 10/13/2023 | | 746 | | 9 | | | 9 | | 755 | 755 | | | |
| 100156612 | AZLE | TX | | 06/24/2024 | | 384 | | (8) | | | (8) | | 376 | 376 | | | |
| 100135494 | WHITE HOUSE | TN | | 11/13/2023 | | 813 | | 68 | | | 68 | | 881 | 881 | | | |
| 100149531 | AUSTIN | TX | | 04/26/2024 | | 564 | | (14) | | | (14) | | 550 | 550 | | | |
| 100148381 | UNION CITY | GA | | 04/12/2024 | | 707 | | (3) | | | (3) | | 704 | 704 | | | |
| 100119377 | DEL VALLE | TX | | 07/31/2023 | | 1,093 | | (23) | | | (23) | | 1,070 | 1,070 | | | |
| 100148252 | BALTIMORE | MD | | 04/12/2024 | | 658 | | (4) | | | (4) | | 654 | 654 | | | |
| 100157923 | PENSACOLA | FL | | 07/09/2024 | | 188 | | (3) | | | (3) | | 185 | 185 | | | |
| 100055098 | NEWARK | NJ | | 03/23/2021 | | 1,159 | | (180) | | | (180) | | 979 | 979 | | | |
| 100101023 | BOISE | ID | | 04/28/2023 | | 847 | | 184 | | | 184 | | 1,031 | 1,031 | | | |
| 100100819 | DENVER | CO | | 04/28/2023 | | 1,156 | | 144 | | | 144 | | 1,300 | 1,300 | | | |
| 100119538 | LAS VEGAS | NV | | 07/28/2023 | | 661 | | (2) | | | (2) | | 659 | 659 | | | |
| 100136586 | NEWPORT NEWS | VA | | 11/22/2023 | | 463 | | (16) | | | (16) | | 447 | 447 | | | |
| 100030195 | FALLS CHURCH | VA | | 12/20/2018 | | 946 | | 125 | | | 125 | | 1,071 | 1,071 | | | |
| 100159433 | FORT MYERS | FL | | 07/15/2024 | | 413 | | (9) | | | (9) | | 404 | 404 | | | |
| 100109992 | LANCASTER | TX | | 06/22/2023 | | 584 | | (10) | | | (10) | | 574 | 574 | | | |
| 100160195 | FORT WAYNE | IN | | 07/18/2024 | | 174 | | (6) | | | (6) | | 168 | 168 | | | |
| 100160188 | SOUTH PADRE ISLAND | TX | | 07/18/2024 | | 177 | | (3) | | | (3) | | 174 | 174 | | | |
| 100138790 | SANGER | TX | | 12/21/2023 | | 548 | | (16) | | | (16) | | 532 | 532 | | | |
| 100155080 | LOGANVILLE | GA | | 07/19/2024 | | 7,344 | | (187) | | | (187) | | 7,157 | 7,157 | | | |
| 100142004 | WATERFORD | NY | | 02/29/2024 | | 3,114 | | (11) | | | (11) | | 3,103 | 3,103 | | | |
| 100147637 | DALLAS | TX | | 04/04/2024 | | 593 | | (10) | | | (10) | | 583 | 583 | | | |
| 100134813 | HIDEAWAY | TX | | 10/30/2023 | | 482 | | (17) | | | (17) | | 465 | 465 | | | |
| 100055906 | KEY LARGO | FL | | 03/26/2021 | | 1,430 | | (42) | | | (42) | | 1,388 | 1,388 | | | |
| 100143563 | MONTICELLO | NY | | 02/21/2024 | | 586 | | (15) | | | (15) | | 571 | 571 | | | |
| 100162653 | LAND O LAKES | FL | | 08/12/2024 | | 217 | | (1) | | | (1) | | 216 | 216 | | | |
| 100134576 | PANAMA CITY BEACH | FL | | 10/30/2023 | | 560 | | (7) | | | (7) | | 553 | 553 | | | |
| 100116780 | RICHMOND | CA | | 07/20/2023 | | 1,489 | | 351 | | | 351 | | 1,840 | 1,840 | | | |
| 100116445 | PLANO | TX | | 07/20/2023 | | 821 | | 59 | | | 59 | | 880 | 880 | | | |
| 100076402 | MIAMI | FL | | 12/23/2021 | | 1,206 | | (79) | | | (79) | | 1,127 | 1,127 | | | |
| 100128409 | GUYTON | GA | | 09/15/2023 | | 933 | | (9) | | | (9) | | 924 | 924 | | | |
| 100065501 | CARY | NC | | 07/28/2021 | | 1,374 | | (34) | | | (34) | | 1,340 | 1,340 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071629 | KEANSBURG | NJ | | 10/14/2021 | | 1,395 | | (32) | | | (32) | | 1,363 | 1,363 | | | |
| 100130282 | CHARLOTTE | NC | | 09/28/2023 | | 371 | | (13) | | | (13) | | 358 | 358 | | | |
| 100151114 | RIVERTON | UT | | 05/08/2024 | | 637 | | (4) | | | (4) | | 633 | 633 | | | |
| 100144119 | RIO RANCHO | NM | | 03/07/2024 | | 750 | | 19 | | | 19 | | 769 | 769 | | | |
| 100135786 | FORT WORTH | TX | | 11/10/2023 | | 729 | | 32 | | | 32 | | 761 | 761 | | | |
| 100156668 | MIAMI GARDENS | FL | | 06/24/2024 | | 344 | | (6) | | | (6) | | 338 | 338 | | | |
| 100129968 | GARFIELD | NJ | | 09/27/2023 | | 510 | | (21) | | | (21) | | 489 | 489 | | | |
| 100107785 | LOCUST | NC | | 05/19/2023 | | 957 | | 69 | | | 69 | | 1,026 | 1,026 | | | |
| 100117505 | OAK LAWN | IL | | 07/20/2023 | | 790 | | 48 | | | 48 | | 838 | 838 | | | |
| 100108019 | KISSIMMEE | FL | | 05/25/2023 | | 838 | | 4 | | | 4 | | 842 | 842 | | | |
| 100116704 | EASTVALE | CA | | 07/20/2023 | | 1,149 | | 140 | | | 140 | | 1,289 | 1,289 | | | |
| 100148350 | FORT WORTH | TX | | 04/12/2024 | | 4,124 | | 187 | | | 187 | | 4,311 | 4,311 | | | |
| 100149345 | FARMINGTON | AR | | 04/24/2024 | | 1,090 | | 31 | | | 31 | | 1,121 | 1,121 | | | |
| 100149612 | MELISSA | TX | | 04/26/2024 | | 469 | | (2) | | | (2) | | 467 | 467 | | | |
| 100148750 | COPPERAS COVE | TX | | 04/17/2024 | | 583 | | (21) | | | (21) | | 562 | 562 | | | |
| 100101627 | LIBERTY HILL | TX | | 04/26/2023 | | 618 | | (16) | | | (16) | | 602 | 602 | | | |
| 100079119 | KEYPORT | NJ | | 02/24/2022 | | 1,291 | | (17) | | | (17) | | 1,274 | 1,274 | | | |
| 100129817 | LONG BEACH | CA | | 09/27/2023 | | 470 | | (31) | | | (31) | | 439 | 439 | | | |
| 100147255 | COLLEGE PARK | MD | | 03/28/2024 | | 362 | | (12) | | | (12) | | 350 | 350 | | | |
| 100144194 | PRINCETON | TX | | 03/07/2024 | | 715 | | 2 | | | 2 | | 717 | 717 | | | |
| 100149400 | PALMETTO | FL | | 04/24/2024 | | 689 | | (3) | | | (3) | | 686 | 686 | | | |
| 100137473 | LONG BEACH | CA | | 01/11/2024 | | 769 | | (17) | | | (17) | | 752 | 752 | | | |
| 100152410 | VAN ALSTYNE | TX | | 05/17/2024 | | 3,188 | | 46 | | | 46 | | 3,234 | 3,234 | | | |
| 100143278 | LOGAN | UT | | 02/16/2024 | | 650 | | (4) | | | (4) | | 646 | 646 | | | |
| 100148117 | CORINTH | TX | | 04/10/2024 | | 521 | | 8 | | | 8 | | 529 | 529 | | | |
| 100158094 | KISSIMMEE | FL | | 07/09/2024 | | 174 | | (1) | | | (1) | | 173 | 173 | | | |
| 100159629 | WESLACO | TX | | 07/15/2024 | | 160 | | (10) | | | (10) | | 150 | 150 | | | |
| 100110073 | RANDALLSTOWN | MD | | 06/23/2023 | | 575 | | (14) | | | (14) | | 561 | 561 | | | |
| 100137045 | LAS VEGAS | NV | | 11/28/2023 | | 598 | | 1 | | | 1 | | 599 | 599 | | | |
| 100151232 | CINCINNATI | OH | | 05/10/2024 | | 416 | | (6) | | | (6) | | 410 | 410 | | | |
| 100126815 | SAN DIEGO | CA | | 08/30/2023 | | 863 | | 778 | | | 778 | | 1,641 | 1,641 | | | |
| 100149648 | FORNEY | TX | | 04/26/2024 | | 873 | | (19) | | | (19) | | 854 | 854 | | | |
| 100136451 | MYRTLE BEACH | SC | | 11/20/2023 | | 807 | | 73 | | | 73 | | 880 | 880 | | | |
| 100138868 | TAMPA | FL | | 12/21/2023 | | 1,481 | | (39) | | | (39) | | 1,442 | 1,442 | | | |
| 100112723 | LADERA RANCH | CA | | 06/29/2023 | | 845 | | 316 | | | 316 | | 1,161 | 1,161 | | | |
| 100136492 | CHARLOTTE | NC | | 11/20/2023 | | 2,179 | | 15 | | | 15 | | 2,194 | 2,194 | | | |
| 100141597 | DAVENPORT | FL | | 01/30/2024 | | 491 | | (9) | | | (9) | | 482 | 482 | | | |
| 100131676 | NASHVILLE | TN | | 10/06/2023 | | 6,368 | | 215 | | | 215 | | 6,583 | 6,583 | | | |
| 100043314 | MIDDLETOWN | NY | | 08/13/2020 | | 639 | | 50 | | | 50 | | 689 | 689 | | | |
| 100159252 | CLARKSVILLE | TN | | 07/15/2024 | | 210 | | (2) | | | (2) | | 208 | 208 | | | |
| 100109083 | KISSIMMEE | FL | | 06/05/2023 | | 561 | | (12) | | | (12) | | 549 | 549 | | | |
| 100115842 | DENTON | TX | | 07/20/2023 | | 1,013 | | 24 | | | 24 | | 1,037 | 1,037 | | | |
| 100148891 | LINCOLN | RI | | 04/17/2024 | | 532 | | (14) | | | (14) | | 518 | 518 | | | |
| 100062935 | PINE | CO | | 07/01/2021 | | 1,885 | | (26) | | | (26) | | 1,859 | 1,859 | | | |
| 100140574 | OAKTON | VA | | 01/19/2024 | | 579 | | (15) | | | (15) | | 564 | 564 | | | |
| 100048265 | NEW YORK | NY | | 11/20/2020 | | 1,040 | | (27) | | | (27) | | 1,013 | 1,013 | | | |
| 100119494 | KANNAPOLIS | NC | | 07/28/2023 | | 614 | | 4 | | | 4 | | 618 | 618 | | | |
| 100086688 | EUGENE | OR | | 09/30/2022 | | 827 | | (39) | | | (39) | | 788 | 788 | | | |
| 100113508 | PASO ROBLES | CA | | 06/29/2023 | | 644 | | 174 | | | 174 | | 818 | 818 | | | |
| 100147203 | MONTICELLO | NY | | 03/28/2024 | | 372 | | (6) | | | (6) | | 366 | 366 | | | |
| 100139282 | KISSIMMEE | FL | | 12/28/2023 | | 498 | | (11) | | | (11) | | 487 | 487 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135407 | FREEPORT | FL | | 11/13/2023 | | 662 | | 13 | | | 13 | | 675 | 675 | | | |
| 100065771 | LEXINGTON PARK | MD | | 07/28/2021 | | 1,396 | | (8) | | | (8) | | 1,388 | 1,388 | | | |
| 100071653 | MIDDLETOWN | RI | | 10/14/2021 | | 1,492 | | (56) | | | (56) | | 1,436 | 1,436 | | | |
| 100014320 | GUILFORD | CT | | 09/27/2017 | | 964 | | 117 | | | 117 | | 1,081 | 1,081 | | | |
| 100090168 | SUNRISE | FL | | 01/13/2023 | | 1,106 | | 235 | | | 235 | | 1,341 | 1,341 | | | |
| 100142716 | SAINT AUGUSTINE | FL | | 02/08/2024 | | 720 | | 11 | | | 11 | | 731 | 731 | | | |
| 100055886 | MANSFIELD | TX | | 03/26/2021 | | 1,455 | | (44) | | | (44) | | 1,411 | 1,411 | | | |
| 100158739 | KATY | TX | | 07/10/2024 | | 201 | | (3) | | | (3) | | 198 | 198 | | | |
| 100156488 | OWASSO | OK | | 06/24/2024 | | 338 | | (13) | | | (13) | | 325 | 325 | | | |
| 100060173 | LAKE ZURICH | IL | | 06/25/2021 | | 1,346 | | (35) | | | (35) | | 1,311 | 1,311 | | | |
| 100127556 | TULARE | CA | | 09/08/2023 | | 625 | | (10) | | | (10) | | 615 | 615 | | | |
| 100024629 | RIVERSIDE | CA | | 09/20/2018 | | 2,021 | | 326 | | | 326 | | 2,347 | 2,347 | | | |
| 100126712 | OAK CREEK | WI | | 08/30/2023 | | 839 | | 143 | | | 143 | | 982 | 982 | | | |
| 100134347 | MIAMI | FL | | 10/27/2023 | | 156 | | (5) | | | (5) | | 151 | 151 | | | |
| 100119192 | FORT WORTH | TX | | 07/31/2023 | | 858 | | 42 | | | 42 | | 900 | 900 | | | |
| 100101572 | DAVENPORT | FL | | 04/26/2023 | | 706 | | (11) | | | (11) | | 695 | 695 | | | |
| 100150988 | SAINT AUGUSTINE | FL | | 05/08/2024 | | 668 | | (4) | | | (4) | | 664 | 664 | | | |
| 100139206 | EDMOND | OK | | 12/28/2023 | | 510 | | (1) | | | (1) | | 509 | 509 | | | |
| 100147087 | LAWRENCEVILLE | GA | | 03/28/2024 | | 440 | | (20) | | | (20) | | 420 | 420 | | | |
| 100109574 | FRESNO | TX | | 06/14/2023 | | 525 | | (19) | | | (19) | | 506 | 506 | | | |
| 100140370 | KNIGHTDALE | NC | | 01/18/2024 | | 708 | | (9) | | | (9) | | 699 | 699 | | | |
| 100135357 | WOODBURY | MN | | 11/13/2023 | | 620 | | 8 | | | 8 | | 628 | 628 | | | |
| 100150558 | MOORESVILLE | NC | | 05/03/2024 | | 800 | | (13) | | | (13) | | 787 | 787 | | | |
| 100151255 | COLUMBIA | MD | | 05/10/2024 | | 621 | | (6) | | | (6) | | 615 | 615 | | | |
| 100108452 | CITY OF ORANGE | NJ | | 05/25/2023 | | 633 | | (12) | | | (12) | | 621 | 621 | | | |
| 100138719 | KISSIMMEE | FL | | 02/02/2024 | | 314 | | (19) | | | (19) | | 295 | 295 | | | |
| 100126351 | MONTICELLO | NY | | 08/30/2023 | | 684 | | (19) | | | (19) | | 665 | 665 | | | |
| 100135754 | ANNA | TX | | 11/10/2023 | | 597 | | 5 | | | 5 | | 602 | 602 | | | |
| 100048464 | MONTGOMERY VILLAGE | MD | | 11/20/2020 | | 2,364 | | (42) | | | (42) | | 2,322 | 2,322 | | | |
| 100114423 | SECAUCUS | NJ | | 06/29/2023 | | 837 | | 298 | | | 298 | | 1,135 | 1,135 | | | |
| 100137715 | HARKER HEIGHTS | TX | | 12/08/2023 | | 2,431 | | 4 | | | 4 | | 2,435 | 2,435 | | | |
| 100114624 | CHICAGO | IL | | 06/29/2023 | | 571 | | (9) | | | (9) | | 562 | 562 | | | |
| 100076281 | BAYONNE | NJ | | 01/07/2022 | | 1,267 | | (37) | | | (37) | | 1,230 | 1,230 | | | |
| 100062632 | SILVER SPRING | MD | | 07/01/2021 | | 2,017 | | 6 | | | 6 | | 2,023 | 2,023 | | | |
| 100147912 | HOUSTON | TX | | 04/08/2024 | | 693 | | 15 | | | 15 | | 708 | 708 | | | |
| 100050223 | LYNNWOOD | WA | | 11/20/2020 | | 1,256 | | (22) | | | (22) | | 1,234 | 1,234 | | | |
| 100158609 | CARTERSVILLE | GA | | 07/10/2024 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |
| 100149906 | SAN JOSE | CA | | 04/29/2024 | | 373 | | (8) | | | (8) | | 365 | 365 | | | |
| 100162716 | MADISON | AL | | 08/12/2024 | | 269 | | 11 | | | 11 | | 280 | 280 | | | |
| 100079783 | MIAMI | FL | | 04/08/2022 | | 1,028 | | (62) | | | (62) | | 966 | 966 | | | |
| 100127553 | BRASELTON | GA | | 09/08/2023 | | 828 | | 23 | | | 23 | | 851 | 851 | | | |
| 100100792 | LA PLATA | MD | | 04/28/2023 | | 1,020 | | 58 | | | 58 | | 1,078 | 1,078 | | | |
| 100100807 | MINT HILL | NC | | 04/28/2023 | | 4,443 | | (164) | | | (164) | | 4,279 | 4,279 | | | |
| 100147420 | HIGHLAND PARK | IL | | 04/03/2024 | | 1,683 | | (50) | | | (50) | | 1,633 | 1,633 | | | |
| 100164409 | SAN ANTONIO | TX | | 08/21/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100103679 | FAIRFIELD | CT | | 05/08/2023 | | 10,084 | | 134 | | | 134 | | 10,218 | 10,218 | | | |
| 100011528 | LITHIA | FL | | 03/08/2017 | | 478 | | 226 | | | 226 | | 704 | 704 | | | |
| 100114447 | HANOVER PARK | IL | | 06/29/2023 | | 208 | | 4 | | | 4 | | 212 | 212 | | | |
| 100141278 | PALMDALE | CA | | 01/30/2024 | | 349 | | (5) | | | (5) | | 344 | 344 | | | |
| 100161730 | NEW SMYRNA BEACH | FL | | 07/30/2024 | | 371 | | (16) | | | (16) | | 355 | 355 | | | |
| 100026139 | CENTREVILLE | VA | | 09/20/2018 | | 1,071 | | 28 | | | 28 | | 1,099 | 1,099 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160960 | FORNEY | TX | | 07/24/2024 | | 189 | | (3) | | | (3) | | 186 | 186 | | | |
| 100020440 | ASHBURN | VA | | 07/27/2018 | | 1,453 | | (14) | | | (14) | | 1,439 | 1,439 | | | |
| 100159283 | FORT WORTH | TX | | 07/15/2024 | | 258 | | 4 | | | 4 | | 262 | 262 | | | |
| 100013551 | UNIONDALE | NY | | 05/25/2017 | | 1,432 | | 96 | | | 96 | | 1,528 | 1,528 | | | |
| 100054746 | PLAINFIELD | NJ | | 03/23/2021 | | 990 | | (50) | | | (50) | | 940 | 940 | | | |
| 100147845 | PROVIDENCE VILLAGE | TX | | 04/08/2024 | | 644 | | (10) | | | (10) | | 634 | 634 | | | |
| 100141398 | FRESNO | CA | | 01/30/2024 | | 376 | | (24) | | | (24) | | 352 | 352 | | | |
| 100136150 | HIGHLAND HEIGHTS | KY | | 12/18/2023 | | 434 | | (13) | | | (13) | | 421 | 421 | | | |
| 100080050 | SAN ANTONIO | TX | | 04/08/2022 | | 1,055 | | (51) | | | (51) | | 1,004 | 1,004 | | | |
| 100115929 | PHOENIX | AZ | | 07/20/2023 | | 747 | | (2) | | | (2) | | 745 | 745 | | | |
| 100137688 | MYRTLE BEACH | SC | | 12/08/2023 | | 892 | | 80 | | | 80 | | 972 | 972 | | | |
| 100158424 | DUNELLEN | NJ | | 07/10/2024 | | 299 | | (18) | | | (18) | | 281 | 281 | | | |
| 100137914 | GASTONIA | NC | | 12/12/2023 | | 363 | | (5) | | | (5) | | 358 | 358 | | | |
| 100086875 | DE LEON SPRINGS | FL | | 10/07/2022 | | 663 | | (15) | | | (15) | | 648 | 648 | | | |
| 100151384 | STEPHENS CITY | VA | | 05/10/2024 | | 507 | | (14) | | | (14) | | 493 | 493 | | | |
| 100080183 | CHESTERBROOK | PA | | 02/25/2022 | | 1,063 | | (42) | | | (42) | | 1,021 | 1,021 | | | |
| 100080958 | MANOR | TX | | 03/18/2022 | | 1,399 | | 43 | | | 43 | | 1,442 | 1,442 | | | |
| 100053442 | HALIFAX | MA | | 03/23/2021 | | 849 | | (32) | | | (32) | | 817 | 817 | | | |
| 100080419 | BELLAIRE | TX | | 04/14/2022 | | 2,289 | | (98) | | | (98) | | 2,191 | 2,191 | | | |
| 100146914 | SPRINGFIELD | OR | | 03/26/2024 | | 898 | | (20) | | | (20) | | 878 | 878 | | | |
| 100138658 | SOUTH DAYTONA | FL | | 02/02/2024 | | 392 | | (31) | | | (31) | | 361 | 361 | | | |
| 100161099 | ROSHARON | TX | | 07/24/2024 | | 256 | | 6 | | | 6 | | 262 | 262 | | | |
| 100153268 | OCALA | FL | | 05/30/2024 | | 616 | | 2 | | | 2 | | 618 | 618 | | | |
| 100100307 | NATIONAL CITY | CA | | 03/24/2023 | | 792 | | (14) | | | (14) | | 778 | 778 | | | |
| 100026579 | VANCOUVER | WA | | 09/26/2018 | | 835 | | 62 | | | 62 | | 897 | 897 | | | |
| 100137088 | WAKE FOREST | NC | | 11/28/2023 | | 600 | | 6 | | | 6 | | 606 | 606 | | | |
| 100066271 | MARGATE | FL | | 08/02/2021 | | 3,526 | | (6) | | | (6) | | 3,520 | 3,520 | | | |
| 100130439 | NORWICH | CT | | 09/28/2023 | | 423 | | (24) | | | (24) | | 399 | 399 | | | |
| 100079098 | MURFREESBORO | TN | | 02/24/2022 | | 1,976 | | | | | | | 1,976 | 1,976 | | | |
| 100155943 | KATY | TX | | 06/17/2024 | | 433 | | (3) | | | (3) | | 430 | 430 | | | |
| 100140068 | LEWISVILLE | TX | | 01/09/2024 | | 473 | | (8) | | | (8) | | 465 | 465 | | | |
| 100014105 | MIAMI | FL | | 05/25/2017 | | 893 | | 84 | | | 84 | | 977 | 977 | | | |
| 100161518 | WATERBURY | CT | | 07/30/2024 | | 191 | | (4) | | | (4) | | 187 | 187 | | | |
| 100148973 | PRINCETON | TX | | 04/17/2024 | | 731 | | 21 | | | 21 | | 752 | 752 | | | |
| 100157630 | CONYERS | GA | | 06/28/2024 | | 310 | | (16) | | | (16) | | 294 | 294 | | | |
| 100055141 | COMPTON | CA | | 03/23/2021 | | 1,191 | | (67) | | | (67) | | 1,124 | 1,124 | | | |
| 100159471 | WILMINGTON | NC | | 07/15/2024 | | 504 | | (16) | | | (16) | | 488 | 488 | | | |
| 100150975 | SAN TAN VALLEY | AZ | | 05/08/2024 | | 636 | | (10) | | | (10) | | 626 | 626 | | | |
| 100136338 | BLOOMINGDALE | GA | | 11/20/2023 | | 1,084 | | 97 | | | 97 | | 1,181 | 1,181 | | | |
| 100086948 | BUCKEYE | AZ | | 10/24/2022 | | 691 | | (22) | | | (22) | | 669 | 669 | | | |
| 100140426 | WAKE FOREST | NC | | 01/18/2024 | | 575 | | (14) | | | (14) | | 561 | 561 | | | |
| 100103284 | HICKORY CREEK | TX | | 04/27/2023 | | 556 | | (16) | | | (16) | | 540 | 540 | | | |
| 100151039 | HENDERSON | NV | | 05/08/2024 | | 851 | | 41 | | | 41 | | 892 | 892 | | | |
| 100153370 | FORT MYERS | FL | | 05/30/2024 | | 647 | | 1 | | | 1 | | 648 | 648 | | | |
| 100152559 | ATLANTA | GA | | 05/17/2024 | | 521 | | (15) | | | (15) | | 506 | 506 | | | |
| 100077455 | COLLEGEVILLE | PA | | 01/03/2022 | | 1,711 | | (13) | | | (13) | | 1,698 | 1,698 | | | |
| 100159380 | ROSENBERG | TX | | 07/15/2024 | | 256 | | 6 | | | 6 | | 262 | 262 | | | |
| 100139284 | FORT WORTH | TX | | 12/28/2023 | | 1,474 | | (20) | | | (20) | | 1,454 | 1,454 | | | |
| 100120247 | MIAMI | FL | | 08/18/2023 | | 547 | | (8) | | | (8) | | 539 | 539 | | | |
| 100079113 | LAS VEGAS | NV | | 02/24/2022 | | 1,123 | | (12) | | | (12) | | 1,111 | 1,111 | | | |
| 100151338 | RALEIGH | NC | | 05/10/2024 | | 620 | | (5) | | | (5) | | 615 | 615 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101533 | DURHAM | NC | | 04/26/2023 | | 884 | | 10 | | | 10 | | 894 | 894 | | | |
| 100135558 | BIG BEAR CITY | CA | | 11/13/2023 | | 599 | | 9 | | | 9 | | 608 | 608 | | | |
| 100025541 | VERNON | NJ | | 09/20/2018 | | 1,084 | | 159 | | | 159 | | 1,243 | 1,243 | | | |
| 100161394 | CONCORD | NC | | 07/25/2024 | | 225 | | (1) | | | (1) | | 224 | 224 | | | |
| 100135444 | CASPER | WY | | 11/13/2023 | | 585 | | 1 | | | 1 | | 586 | 586 | | | |
| 100141607 | SOUTH YARMOUTH | MA | | 01/30/2024 | | 672 | | (13) | | | (13) | | 659 | 659 | | | |
| 100067623 | DENVER | CO | | 09/23/2021 | | 1,382 | | (31) | | | (31) | | 1,351 | 1,351 | | | |
| 100071639 | NAMPA | ID | | 10/14/2021 | | 1,311 | | (34) | | | (34) | | 1,277 | 1,277 | | | |
| 100133321 | KATY | TX | | 11/29/2023 | | 2,134 | | (2) | | | (2) | | 2,132 | 2,132 | | | |
| 100156557 | GRAND FORKS | ND | | 06/24/2024 | | 369 | | (10) | | | (10) | | 359 | 359 | | | |
| 100144589 | FARMERSVILLE | TX | | 03/13/2024 | | 465 | | (5) | | | (5) | | 460 | 460 | | | |
| 100129223 | OCALA | FL | | 11/03/2023 | | 557 | | (9) | | | (9) | | 548 | 548 | | | |
| 100148559 | BROOKLYN CENTER | MN | | 04/12/2024 | | 579 | | (7) | | | (7) | | 572 | 572 | | | |
| 100137108 | GARLAND | TX | | 11/28/2023 | | 979 | | (26) | | | (26) | | 953 | 953 | | | |
| 100142764 | HUNTSVILLE | AL | | 02/08/2024 | | 735 | | | | | | | 735 | 735 | | | |
| 100130185 | SAN DIEGO | CA | | 11/15/2023 | | 638 | | 8 | | | 8 | | 646 | 646 | | | |
| 100084843 | GLENDALE | AZ | | 08/02/2022 | | 449 | | (14) | | | (14) | | 435 | 435 | | | |
| 100043587 | NESCONSET | NY | | 08/13/2020 | | 1,396 | | (89) | | | (89) | | 1,307 | 1,307 | | | |
| 100044829 | LOS ANGELES | CA | | 11/19/2020 | | 1,219 | | 2 | | | 2 | | 1,221 | 1,221 | | | |
| 100060508 | LOS ANGELES | CA | | 06/01/2021 | | 4,779 | | 21 | | | 21 | | 4,800 | 4,800 | | | |
| 100140230 | GERMANTOWN | MD | | 01/11/2024 | | 442 | | (12) | | | (12) | | 430 | 430 | | | |
| 100157832 | LIBERTYVILLE | IL | | 08/01/2024 | | 154 | | (6) | | | (6) | | 148 | 148 | | | |
| 100149320 | BREINIGSVILLE | PA | | 04/24/2024 | | 635 | | (9) | | | (9) | | 626 | 626 | | | |
| 100160969 | ANNA | TX | | 07/24/2024 | | 200 | | (5) | | | (5) | | 195 | 195 | | | |
| 100134686 | COMPTON | CA | | 10/30/2023 | | 570 | | (4) | | | (4) | | 566 | 566 | | | |
| 100151067 | WENDELL | NC | | 05/08/2024 | | 756 | | 10 | | | 10 | | 766 | 766 | | | |
| 100081376 | PFLUGERVILLE | TX | | 03/18/2022 | | 1,396 | | 53 | | | 53 | | 1,449 | 1,449 | | | |
| 100079598 | ANSONIA | CT | | 04/08/2022 | | 1,558 | | (75) | | | (75) | | 1,483 | 1,483 | | | |
| 100109140 | MIDLAND | TX | | 06/09/2023 | | 532 | | (9) | | | (9) | | 523 | 523 | | | |
| 100133443 | CINCINNATI | OH | | 10/19/2023 | | 434 | | (20) | | | (20) | | 414 | 414 | | | |
| 100115859 | AUBURN | GA | | 07/20/2023 | | 631 | | (1) | | | (1) | | 630 | 630 | | | |
| 100108085 | PALM DESERT | CA | | 05/24/2023 | | 1,666 | | (51) | | | (51) | | 1,615 | 1,615 | | | |
| 100163309 | WHITE DEER | TX | | 08/13/2024 | | 162 | | (10) | | | (10) | | 152 | 152 | | | |
| 100154547 | SUITLAND | MD | | 06/14/2024 | | 326 | | (12) | | | (12) | | 314 | 314 | | | |
| 100087388 | INGLEWOOD | CA | | 10/25/2022 | | 1,036 | | 91 | | | 91 | | 1,127 | 1,127 | | | |
| 100113868 | SUDBURY | MA | | 06/29/2023 | | 3,242 | | 158 | | | 158 | | 3,400 | 3,400 | | | |
| 100065794 | FORT COLLINS | CO | | 07/28/2021 | | 1,295 | | (48) | | | (48) | | 1,247 | 1,247 | | | |
| 100088069 | KILLEEN | TX | | 10/25/2022 | | 584 | | (19) | | | (19) | | 565 | 565 | | | |
| 100135501 | FORT WORTH | TX | | 11/13/2023 | | 835 | | 67 | | | 67 | | 902 | 902 | | | |
| 100119959 | YUMA | AZ | | 08/11/2023 | | 678 | | (4) | | | (4) | | 674 | 674 | | | |
| 100160095 | ATLANTA | GA | | 07/17/2024 | | 210 | | (2) | | | (2) | | 208 | 208 | | | |
| 100151347 | DAVENPORT | FL | | 05/10/2024 | | 698 | | 11 | | | 11 | | 709 | 709 | | | |
| 100071182 | MIDLAND | TX | | 10/01/2021 | | 1,535 | | (2) | | | (2) | | 1,533 | 1,533 | | | |
| 100161336 | GEORGETOWN | TX | | 07/25/2024 | | 409 | | (6) | | | (6) | | 403 | 403 | | | |
| 100103544 | INGLEWOOD | CA | | 05/08/2023 | | 640 | | 7 | | | 7 | | 647 | 647 | | | |
| 100076105 | SAINT LOUIS PARK | MN | | 01/07/2022 | | 1,249 | | (24) | | | (24) | | 1,225 | 1,225 | | | |
| 100048359 | UNIONDALE | NY | | 11/20/2020 | | 911 | | 21 | | | 21 | | 932 | 932 | | | |
| 100110250 | WHITTIER | CA | | 06/30/2023 | | 836 | | 17 | | | 17 | | 853 | 853 | | | |
| 100140554 | ALBRIGHTSVILLE | PA | | 01/19/2024 | | 386 | | (11) | | | (11) | | 375 | 375 | | | |
| 100164622 | BUDA | TX | | 08/21/2024 | | 184 | | (6) | | | (6) | | 178 | 178 | | | |
| 100132304 | LAKE ARIEL | PA | | 10/13/2023 | | 751 | | (3) | | | (3) | | 748 | 748 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100164846 | CONCORD | CA | | 08/26/2024 | | 778 | | (13) | | | (13) | | 765 | 765 | | | |
| 100132307 | WOODSTOCK | GA | | 10/13/2023 | | 913 | | 39 | | | 39 | | 952 | 952 | | | |
| 100144109 | FRESNO | CA | | 03/07/2024 | | 658 | | 2 | | | 2 | | 660 | 660 | | | |
| 100147774 | CHAPEL HILL | NC | | 04/08/2024 | | 623 | | (9) | | | (9) | | 614 | 614 | | | |
| 100074118 | COACHELLA | CA | | 12/09/2021 | | 856 | | (74) | | | (74) | | 782 | 782 | | | |
| 100060127 | COLORADO SPRINGS | CO | | 06/25/2021 | | 1,349 | | (23) | | | (23) | | 1,326 | 1,326 | | | |
| 100018051 | (NORTHRIDGE AREA) LOS | CA | | 06/08/2018 | | 1,491 | | (6) | | | (6) | | 1,485 | 1,485 | | | |
| 100091448 | GREENSBORO | NC | | 02/22/2023 | | 4,527 | | (76) | | | (76) | | 4,451 | 4,451 | | | |
| 100065110 | MEDINA | MN | | 07/14/2021 | | 1,334 | | (35) | | | (35) | | 1,299 | 1,299 | | | |
| 100136851 | ANGIER | NC | | 11/27/2023 | | 639 | | 17 | | | 17 | | 656 | 656 | | | |
| 100129357 | PRINCETON | TX | | 09/25/2023 | | 622 | | | | | | | 622 | 622 | | | |
| 100144278 | SOMERS | NY | | 03/07/2024 | | 377 | | (4) | | | (4) | | 373 | 373 | | | |
| 100141078 | PHILADELPHIA | PA | | 01/30/2024 | | 532 | | (19) | | | (19) | | 513 | 513 | | | |
| 100150032 | DAYTONA BEACH | FL | | 06/07/2024 | | 571 | | 3 | | | 3 | | 574 | 574 | | | |
| 100135284 | NEW SMYRNA BEACH | FL | | 11/08/2023 | | 603 | | 6 | | | 6 | | 609 | 609 | | | |
| 100151718 | KANSAS CITY | KS | | 05/10/2024 | | 296 | | (17) | | | (17) | | 279 | 279 | | | |
| 100152399 | ZEBULON | NC | | 05/17/2024 | | 771 | | 34 | | | 34 | | 805 | 805 | | | |
| 100100841 | KEYPORT | NJ | | 04/28/2023 | | 1,031 | | 66 | | | 66 | | 1,097 | 1,097 | | | |
| 100115413 | BRAWLEY | CA | | 07/17/2023 | | 583 | | (14) | | | (14) | | 569 | 569 | | | |
| 100133687 | VERO BEACH | FL | | 10/23/2023 | | 603 | | (2) | | | (2) | | 601 | 601 | | | |
| 100131655 | MOHAVE VALLEY | AZ | | 10/06/2023 | | 664 | | 19 | | | 19 | | 683 | 683 | | | |
| 100103028 | NATIONAL CITY | CA | | 06/22/2023 | | 568 | | (21) | | | (21) | | 547 | 547 | | | |
| 100133405 | SACRAMENTO | CA | | 11/21/2023 | | 557 | | (10) | | | (10) | | 547 | 547 | | | |
| 100065851 | LOS ANGELES | CA | | 07/27/2021 | | 1,471 | | 4 | | | 4 | | 1,475 | 1,475 | | | |
| 100057875 | GERMANTOWN | TN | | 06/30/2021 | | 1,347 | | (21) | | | (21) | | 1,326 | 1,326 | | | |
| 100136463 | LOGANVILLE | GA | | 11/20/2023 | | 1,611 | | 89 | | | 89 | | 1,700 | 1,700 | | | |
| 100081251 | MYRTLE BEACH | SC | | 03/18/2022 | | 1,380 | | 35 | | | 35 | | 1,415 | 1,415 | | | |
| 100065283 | BROOKLYN PARK | MN | | 07/28/2021 | | 1,213 | | (35) | | | (35) | | 1,178 | 1,178 | | | |
| 100115950 | HILTON HEAD ISLAND | SC | | 07/20/2023 | | 679 | | (7) | | | (7) | | 672 | 672 | | | |
| 100133708 | NORTH PORT | FL | | 10/23/2023 | | 1,406 | | 92 | | | 92 | | 1,498 | 1,498 | | | |
| 100114927 | PHELAN | CA | | 07/13/2023 | | 435 | | (6) | | | (6) | | 429 | 429 | | | |
| 100036049 | HANFORD | CA | | 08/27/2019 | | 1,206 | | (29) | | | (29) | | 1,177 | 1,177 | | | |
| 100142728 | ARCADIA | FL | | 02/08/2024 | | 517 | | (15) | | | (15) | | 502 | 502 | | | |
| 100109059 | KISSIMMEE | FL | | 06/05/2023 | | 1,162 | | (29) | | | (29) | | 1,133 | 1,133 | | | |
| 100017437 | CLINTON | MD | | 04/26/2018 | | 2,314 | | (60) | | | (60) | | 2,254 | 2,254 | | | |
| 100140363 | RALEIGH | NC | | 01/18/2024 | | 576 | | (16) | | | (16) | | 560 | 560 | | | |
| 100143110 | MOREHEAD CITY | NC | | 02/16/2024 | | 1,924 | | (55) | | | (55) | | 1,869 | 1,869 | | | |
| 100119555 | CHARLOTTE | NC | | 07/28/2023 | | 641 | | (4) | | | (4) | | 637 | 637 | | | |
| 100114816 | WILLOW SPRING | NC | | 07/10/2023 | | 744 | | | | | | | 744 | 744 | | | |
| 100161388 | FORNEY | TX | | 07/25/2024 | | 183 | | (2) | | | (2) | | 181 | 181 | | | |
| 100107797 | SAINT AUGUSTINE | FL | | 05/19/2023 | | 875 | | 20 | | | 20 | | 895 | 895 | | | |
| 100065442 | VALRICO | FL | | 07/28/2021 | | 1,476 | | (2) | | | (2) | | 1,474 | 1,474 | | | |
| 100156088 | FLOWERY BRANCH | GA | | 06/18/2024 | | 2,975 | | (150) | | | (150) | | 2,825 | 2,825 | | | |
| 100158514 | SCAPPOOSE | OR | | 07/10/2024 | | 345 | | (14) | | | (14) | | 331 | 331 | | | |
| 100100855 | LEHIGH ACRES | FL | | 04/28/2023 | | 1,186 | | 23 | | | 23 | | 1,209 | 1,209 | | | |
| 100127592 | BRASELTON | GA | | 09/08/2023 | | 925 | | 57 | | | 57 | | 982 | 982 | | | |
| 100133156 | VIRGINIA BEACH | VA | | 11/29/2023 | | 499 | | (6) | | | (6) | | 493 | 493 | | | |
| 100140346 | SAINT LOUIS | MO | | 01/18/2024 | | 745 | | (23) | | | (23) | | 722 | 722 | | | |
| 100063541 | MILACA | MN | | 07/01/2021 | | 950 | | (2) | | | (2) | | 948 | 948 | | | |
| 100102655 | PALMDALE | CA | | 06/22/2023 | | 637 | | (5) | | | (5) | | 632 | 632 | | | |
| 100140120 | FORT WORTH | TX | | 01/09/2024 | | 720 | | 20 | | | 20 | | 740 | 740 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151233 | ROSEMOUNT | MN | | 05/10/2024 | | 1,708 | | 95 | | | 95 | | 1,803 | 1,803 | | | |
| 100110506 | SAN DIEGO | CA | | 06/30/2023 | | 9,660 | | (125) | | | (125) | | 9,535 | 9,535 | | | |
| 100142875 | SCOTTSDALE | AZ | | 02/09/2024 | | 479 | | 1 | | | 1 | | 480 | 480 | | | |
| 100062305 | WASHINGTON | DC | | 07/01/2021 | | 1,497 | | 8 | | | 8 | | 1,505 | 1,505 | | | |
| 100151660 | CHARLOTTE | NC | | 05/10/2024 | | 506 | | (14) | | | (14) | | 492 | 492 | | | |
| 100161072 | FAYETTEVILLE | AR | | 07/24/2024 | | 372 | | (11) | | | (11) | | 361 | 361 | | | |
| 100118898 | VANDALIA | OH | | 08/30/2023 | | 27,023 | | (1,198) | | | (1,198) | | 25,825 | 25,825 | | | |
| 100159488 | KUNA | ID | | 07/15/2024 | | 346 | | (8) | | | (8) | | 338 | 338 | | | |
| 100132294 | GRAYSLAKE | IL | | 10/13/2023 | | 661 | | 5 | | | 5 | | 666 | 666 | | | |
| 100133732 | HUTTO | TX | | 10/23/2023 | | 1,050 | | 74 | | | 74 | | 1,124 | 1,124 | | | |
| 100155895 | PORT WENTWORTH | GA | | 06/17/2024 | | 391 | | (1) | | | (1) | | 390 | 390 | | | |
| 100137744 | MIDLAND | TX | | 12/08/2023 | | 8,834 | | 33 | | | 33 | | 8,867 | 8,867 | | | |
| 100132023 | FORT WORTH | TX | | 10/13/2023 | | 587 | | (8) | | | (8) | | 579 | 579 | | | |
| 100110488 | KLAMATH FALLS | OR | | 06/30/2023 | | 619 | | (1) | | | (1) | | 618 | 618 | | | |
| 100160881 | MADISON | TN | | 07/24/2024 | | 190 | | (7) | | | (7) | | 183 | 183 | | | |
| 100149878 | FAIRVIEW | OR | | 04/29/2024 | | 516 | | (21) | | | (21) | | 495 | 495 | | | |
| 100101011 | LAS VEGAS | NV | | 04/28/2023 | | 1,285 | | 214 | | | 214 | | 1,499 | 1,499 | | | |
| 100087937 | SUFFOLK | VA | | 10/25/2022 | | 611 | | (6) | | | (6) | | 605 | 605 | | | |
| 100135600 | DAYT BCH SH | FL | | 11/09/2023 | | 479 | | (18) | | | (18) | | 461 | 461 | | | |
| 100137693 | TULSA | OK | | 12/08/2023 | | 1,255 | | 33 | | | 33 | | 1,288 | 1,288 | | | |
| 100120166 | FORT MYERS | FL | | 08/14/2023 | | 656 | | (25) | | | (25) | | 631 | 631 | | | |
| 100055730 | CHESTERTON | IN | | 03/23/2021 | | 1,034 | | (35) | | | (35) | | 999 | 999 | | | |
| 100147975 | FAIRFAX | VA | | 04/08/2024 | | 919 | | | | | | | 919 | 919 | | | |
| 100116992 | ESSINGTON | PA | | 07/20/2023 | | 1,221 | | 257 | | | 257 | | 1,478 | 1,478 | | | |
| 100150470 | SURPRISE | AZ | | 05/03/2024 | | 643 | | (7) | | | (7) | | 636 | 636 | | | |
| 100153273 | LOUDON | TN | | 05/30/2024 | | 555 | | (4) | | | (4) | | 551 | 551 | | | |
| 100135472 | FORT WORTH | TX | | 11/13/2023 | | 814 | | 74 | | | 74 | | 888 | 888 | | | |
| 100129317 | WILLITS | CA | | 09/25/2023 | | 712 | | 18 | | | 18 | | 730 | 730 | | | |
| 100110619 | CAMERON | NC | | 06/30/2023 | | 748 | | 5 | | | 5 | | 753 | 753 | | | |
| 100078921 | VICTORVILLE | CA | | 02/24/2022 | | 1,368 | | 19 | | | 19 | | 1,387 | 1,387 | | | |
| 100079774 | LOMITA | CA | | 04/08/2022 | | 1,566 | | 125 | | | 125 | | 1,691 | 1,691 | | | |
| 100150602 | PFLUGERVILLE | TX | | 05/03/2024 | | 689 | | 5 | | | 5 | | 694 | 694 | | | |
| 100129361 | ZEBULON | NC | | 09/25/2023 | | 664 | | 10 | | | 10 | | 674 | 674 | | | |
| 100132759 | LAS VEGAS | NV | | 11/03/2023 | | 531 | | (8) | | | (8) | | 523 | 523 | | | |
| 100114865 | VERO BEACH | FL | | 07/10/2023 | | 600 | | (14) | | | (14) | | 586 | 586 | | | |
| 100152652 | OVERLAND PARK | KS | | 05/17/2024 | | 1,107 | | 23 | | | 23 | | 1,130 | 1,130 | | | |
| 100159439 | ORMOND BEACH | FL | | 07/15/2024 | | 237 | | | | | | | 237 | 237 | | | |
| 100135386 | AUBREY | TX | | 11/13/2023 | | 583 | | (1) | | | (1) | | 582 | 582 | | | |
| 100082985 | FRANKFORD | DE | | 05/05/2022 | | 1,267 | | (20) | | | (20) | | 1,247 | 1,247 | | | |
| 100152650 | PORT CHARLOTTE | FL | | 05/17/2024 | | 648 | | 3 | | | 3 | | 651 | 651 | | | |
| 100141386 | HAVERTOWN | PA | | 01/30/2024 | | 455 | | (12) | | | (12) | | 443 | 443 | | | |
| 100099953 | RICHMOND HEIGHTS | OH | | 03/28/2023 | | 2,008 | | | | | | | 2,008 | 2,008 | | | |
| 100154754 | LITTLE EGG HARBOR TOWNSHIP | NJ | | 07/19/2024 | | 385 | | (3) | | | (3) | | 382 | 382 | | | |
| 100061989 | VALLEY STREAM | NY | | 07/01/2021 | | 1,839 | | 2 | | | 2 | | 1,841 | 1,841 | | | |
| 100140603 | PINEVILLE | NC | | 01/19/2024 | | 575 | | (1) | | | (1) | | 574 | 574 | | | |
| 100081385 | SARASOTA | FL | | 03/18/2022 | | 1,324 | | 13 | | | 13 | | 1,337 | 1,337 | | | |
| 100116833 | LAS VEGAS | NV | | 07/20/2023 | | 1,157 | | 350 | | | 350 | | 1,507 | 1,507 | | | |
| 100126561 | BROCKTON | MA | | 08/30/2023 | | 1,939 | | (89) | | | (89) | | 1,850 | 1,850 | | | |
| 100129377 | EL PASO | TX | | 09/26/2023 | | 614 | | 8 | | | 8 | | 622 | 622 | | | |
| 100147932 | CARVER | MN | | 04/08/2024 | | 1,763 | | 39 | | | 39 | | 1,802 | 1,802 | | | |
| 100135399 | ATLANTA | GA | | 11/13/2023 | | 546 | | 4 | | | 4 | | 550 | 550 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152411 | FERRIS | TX | | 05/17/2024 | | 633 | | | | | | | 633 | 633 | | | |
| 100159323 | MERCED | CA | | 07/15/2024 | | 8,713 | | 136 | | | 136 | | 8,849 | 8,849 | | | |
| 100136197 | NORTH CHESTERFIELD | VA | | 11/20/2023 | | 579 | | | | | | | 579 | 579 | | | |
| 100112864 | SAN JACINTO | CA | | 06/29/2023 | | 1,037 | | 47 | | | 47 | | 1,084 | 1,084 | | | |
| 100149838 | MILWAUKEE | WI | | 04/29/2024 | | 311 | | (12) | | | (12) | | 299 | 299 | | | |
| 100065037 | GILBERT | AZ | | 07/14/2021 | | 1,317 | | (41) | | | (41) | | 1,276 | 1,276 | | | |
| 100089242 | FINDLAY | OH | | 01/26/2023 | | 642 | | (19) | | | (19) | | 623 | 623 | | | |
| 100079765 | NORTH MYRTLE BEACH | SC | | 04/25/2022 | | 1,073 | | (45) | | | (45) | | 1,028 | 1,028 | | | |
| 100131656 | THE VILLAGES | FL | | 10/06/2023 | | 599 | | 17 | | | 17 | | 616 | 616 | | | |
| 100133332 | LAS VEGAS | NV | | 11/29/2023 | | 550 | | (5) | | | (5) | | 545 | 545 | | | |
| 100031131 | TAMPA | FL | | 03/29/2019 | | 3,157 | | 274 | | | 274 | | 3,431 | 3,431 | | | |
| 100142053 | NORTH FORT MYERS | FL | | 02/29/2024 | | 539 | | (11) | | | (11) | | 528 | 528 | | | |
| 100071676 | STOCKTON | CA | | 10/14/2021 | | 2,701 | | (47) | | | (47) | | 2,654 | 2,654 | | | |
| 100132283 | TOMBALL | TX | | 10/13/2023 | | 663 | | 12 | | | 12 | | 675 | 675 | | | |
| 100151161 | ROANOKE | VA | | 05/09/2024 | | 10,160 | | (455) | | | (455) | | 9,705 | 9,705 | | | |
| 100147918 | PALM COAST | FL | | 04/08/2024 | | 581 | | (4) | | | (4) | | 577 | 577 | | | |
| 100115567 | ARLINGTON | TX | | 07/19/2023 | | 10,772 | | (182) | | | (182) | | 10,590 | 10,590 | | | |
| 100024970 | VACAVILLE | CA | | 09/20/2018 | | 741 | | 92 | | | 92 | | 833 | 833 | | | |
| 100110486 | LIBERTY HILL | TX | | 06/30/2023 | | 839 | | 17 | | | 17 | | 856 | 856 | | | |
| 100055497 | REDMOND | OR | | 03/23/2021 | | 989 | | (25) | | | (25) | | 964 | 964 | | | |
| 100138916 | EDINA | MN | | 12/21/2023 | | 610 | | (18) | | | (18) | | 592 | 592 | | | |
| 100142942 | POCONO LAKE | PA | | 02/09/2024 | | 478 | | (4) | | | (4) | | 474 | 474 | | | |
| 100108040 | LOGANVILLE | GA | | 05/25/2023 | | 882 | | 19 | | | 19 | | 901 | 901 | | | |
| 100148640 | MC KENZIE | TN | | 05/15/2024 | | 554 | | (8) | | | (8) | | 546 | 546 | | | |
| 100030874 | COSTA MESA | CA | | 04/09/2019 | | 1,154 | | 145 | | | 145 | | 1,299 | 1,299 | | | |
| 100081053 | OCEANSIDE | CA | | 03/18/2022 | | 1,391 | | 45 | | | 45 | | 1,436 | 1,436 | | | |
| 100100981 | CORPUS CHRISTI | TX | | 04/28/2023 | | 3,256 | | 261 | | | 261 | | 3,517 | 3,517 | | | |
| 100026652 | SPRING VALLEY | CA | | 09/26/2018 | | 2,919 | | 7 | | | 7 | | 2,926 | 2,926 | | | |
| 100044168 | ENCINO | CA | | 08/19/2020 | | 1,007 | | 17 | | | 17 | | 1,024 | 1,024 | | | |
| 100135745 | RALEIGH | NC | | 11/10/2023 | | 668 | | 20 | | | 20 | | 688 | 688 | | | |
| 100024712 | ORO VALLEY | AZ | | 09/20/2018 | | 458 | | 102 | | | 102 | | 560 | 560 | | | |
| 100064905 | GAINESVILLE | FL | | 07/14/2021 | | 3,488 | | (140) | | | (140) | | 3,348 | 3,348 | | | |
| 100132671 | WESLEY CHAPEL | FL | | 11/03/2023 | | 373 | | 3 | | | 3 | | 376 | 376 | | | |
| 100101510 | MISSOURI CITY | TX | | 04/26/2023 | | 993 | | 71 | | | 71 | | 1,064 | 1,064 | | | |
| 100076410 | WILMINGTON | DE | | 12/23/2021 | | 929 | | (77) | | | (77) | | 852 | 852 | | | |
| 100144231 | HOUSTON | TX | | 03/07/2024 | | 641 | | 2 | | | 2 | | 643 | 643 | | | |
| 100155733 | BOCA RATON | FL | | 06/18/2024 | | 866 | | (16) | | | (16) | | 850 | 850 | | | |
| 100141388 | SAN ANTONIO | TX | | 01/30/2024 | | 490 | | 3 | | | 3 | | 493 | 493 | | | |
| 100110404 | SPRING CITY | PA | | 06/30/2023 | | 1,487 | | 26 | | | 26 | | 1,513 | 1,513 | | | |
| 100120037 | BRASELTON | GA | | 08/11/2023 | | 954 | | 57 | | | 57 | | 1,011 | 1,011 | | | |
| 100119337 | CHESTNUT HILL COVE | MD | | 07/31/2023 | | 675 | | 1 | | | 1 | | 676 | 676 | | | |
| 100153064 | MARTINSBURG | WV | | 06/27/2024 | | 333 | | (13) | | | (13) | | 320 | 320 | | | |
| 100159293 | WALTON | KY | | 07/15/2024 | | 194 | | (4) | | | (4) | | 190 | 190 | | | |
| 100102897 | FORT LAUDERDALE | FL | | 06/22/2023 | | 412 | | (12) | | | (12) | | 400 | 400 | | | |
| 100140049 | GLEN ALLEN | VA | | 01/09/2024 | | 2,491 | | (66) | | | (66) | | 2,425 | 2,425 | | | |
| 100142672 | PENDERGRASS | GA | | 02/08/2024 | | 5,004 | | 70 | | | 70 | | 5,074 | 5,074 | | | |
| 100136333 | CIBOLO | TX | | 11/20/2023 | | 831 | | 84 | | | 84 | | 915 | 915 | | | |
| 100140576 | BAKERSFIELD | CA | | 01/19/2024 | | 661 | | (12) | | | (12) | | 649 | 649 | | | |
| 100101509 | MISSOURI CITY | TX | | 04/26/2023 | | 993 | | 71 | | | 71 | | 1,064 | 1,064 | | | |
| 100070510 | STUART | FL | | 09/23/2021 | | 1,344 | | (28) | | | (28) | | 1,316 | 1,316 | | | |
| 100148821 | FRESNO | CA | | 04/17/2024 | | 50,472 | | (1,069) | | | (1,069) | | 49,403 | 49,403 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100162557 | CALDWELL | ID | | 08/12/2024 | | 183 | | (3) | | | (3) | | 180 | 180 | | | |
| 100086043 | MATTHEWS | NC | | 08/24/2022 | | 641 | | (6) | | | (6) | | 635 | 635 | | | |
| 100025656 | SILVER SPRING | MD | | 09/20/2018 | | 1,091 | | 131 | | | 131 | | 1,222 | 1,222 | | | |
| 100119268 | LEHI | UT | | 07/31/2023 | | 1,805 | | 20 | | | 20 | | 1,825 | 1,825 | | | |
| 100114586 | GLEN BURNIE | MD | | 06/29/2023 | | 756 | | (50) | | | (50) | | 706 | 706 | | | |
| 100100241 | NEWARK | NJ | | 03/17/2023 | | 603 | | 23 | | | 23 | | 626 | 626 | | | |
| 100143664 | BURLESON | TX | | 02/22/2024 | | 425 | | (23) | | | (23) | | 402 | 402 | | | |
| 100160993 | NEW MEADOWS | ID | | 07/24/2024 | | 739 | | (25) | | | (25) | | 714 | 714 | | | |
| 100158800 | WILMINGTON | NC | | 07/10/2024 | | 189 | | (5) | | | (5) | | 184 | 184 | | | |
| 100156466 | ORLANDO | FL | | 06/24/2024 | | 151 | | (6) | | | (6) | | 145 | 145 | | | |
| 100000293 | FORESTHILL | CA | | 09/27/2016 | | 726 | | 149 | | | 149 | | 875 | 875 | | | |
| 100154631 | SACRAMENTO | CA | | 07/19/2024 | | 299 | | (16) | | | (16) | | 283 | 283 | | | |
| 100157903 | LONGS | SC | | 07/09/2024 | | 268 | | 16 | | | 16 | | 284 | 284 | | | |
| 100161104 | SAINT AUGUSTINE | FL | | 07/24/2024 | | 335 | | (8) | | | (8) | | 327 | 327 | | | |
| 100091132 | BLUFFTON | SC | | 01/31/2023 | | 685 | | 4 | | | 4 | | 689 | 689 | | | |
| 100111047 | SADDLE BROOK | NJ | | 06/29/2023 | | 620 | | 101 | | | 101 | | 721 | 721 | | | |
| 100029152 | COLUMBIA | MD | | 10/26/2018 | | 2,036 | | 96 | | | 96 | | 2,132 | 2,132 | | | |
| 100060953 | NOLENSVILLE | TN | | 06/01/2021 | | 1,305 | | 6 | | | 6 | | 1,311 | 1,311 | | | |
| 100110311 | HAMDEN | CT | | 06/30/2023 | | 742 | | (6) | | | (6) | | 736 | 736 | | | |
| 100162921 | WATERVLIET | MI | | 08/12/2024 | | 30 | | (1) | | | (1) | | 29 | 29 | | | |
| 100153244 | LUTZ | FL | | 05/30/2024 | | 1,251 | | 22 | | | 22 | | 1,273 | 1,273 | | | |
| 100140498 | JOSHUA TREE | CA | | 01/19/2024 | | 880 | | 20 | | | 20 | | 900 | 900 | | | |
| 100025637 | TEMECULA | CA | | 09/20/2018 | | 1,231 | | 23 | | | 23 | | 1,254 | 1,254 | | | |
| 100089998 | HOLIDAY | FL | | 01/13/2023 | | 438 | | (27) | | | (27) | | 411 | 411 | | | |
| 100065497 | GRAND JUNCTION | CO | | 07/28/2021 | | 1,208 | | (42) | | | (42) | | 1,166 | 1,166 | | | |
| 100149695 | DENNIS PORT | MA | | 04/26/2024 | | 825 | | (13) | | | (13) | | 812 | 812 | | | |
| 100079115 | PLEASANT GRV | UT | | 02/24/2022 | | 1,232 | | (17) | | | (17) | | 1,215 | 1,215 | | | |
| 100109041 | SUGAR LAND | TX | | 06/05/2023 | | 3,401 | | (38) | | | (38) | | 3,363 | 3,363 | | | |
| 100109578 | CITRUS HEIGHTS | CA | | 06/14/2023 | | 1,249 | | (44) | | | (44) | | 1,205 | 1,205 | | | |
| 100129492 | MURRELLS INLET | SC | | 09/29/2023 | | 395 | | (6) | | | (6) | | 389 | 389 | | | |
| 100048027 | MURRIETA | CA | | 11/20/2020 | | 886 | | 119 | | | 119 | | 1,005 | 1,005 | | | |
| 100144249 | HOUSTON | TX | | 03/08/2024 | | 464 | | (30) | | | (30) | | 434 | 434 | | | |
| 100081490 | STOCKTON | CA | | 03/18/2022 | | 1,390 | | 47 | | | 47 | | 1,437 | 1,437 | | | |
| 100013931 | COMPTON | CA | | 05/25/2017 | | 1,352 | | 85 | | | 85 | | 1,437 | 1,437 | | | |
| 100157687 | HAVERHILL | MA | | 06/28/2024 | | 611 | | (1) | | | (1) | | 610 | 610 | | | |
| 100164284 | BELLINGHAM | WA | | 08/21/2024 | | 346 | | (5) | | | (5) | | 341 | 341 | | | |
| 100057569 | DUNEDIN | FL | | 06/30/2021 | | 4,147 | | (75) | | | (75) | | 4,072 | 4,072 | | | |
| 100156252 | WILMINGTON | DE | | 06/20/2024 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100152343 | FORT WORTH | TX | | 05/17/2024 | | 802 | | 62 | | | 62 | | 864 | 864 | | | |
| 100144241 | BIG BEAR LAKE | CA | | 03/07/2024 | | 715 | | (3) | | | (3) | | 712 | 712 | | | |
| 100164628 | WINONA | TX | | 08/21/2024 | | 187 | | (6) | | | (6) | | 181 | 181 | | | |
| 100147505 | CHARLOTTE | NC | | 04/03/2024 | | 781 | | (18) | | | (18) | | 763 | 763 | | | |
| 100071696 | BUFORD | GA | | 10/14/2021 | | 1,295 | | (40) | | | (40) | | 1,255 | 1,255 | | | |
| 100115691 | APPLE VALLEY | CA | | 07/20/2023 | | 608 | | (9) | | | (9) | | 599 | 599 | | | |
| 100148872 | NASHVILLE | TN | | 04/17/2024 | | 824 | | (22) | | | (22) | | 802 | 802 | | | |
| 100151315 | MYRTLE BEACH | SC | | 05/10/2024 | | 841 | | 44 | | | 44 | | 885 | 885 | | | |
| 100147738 | BRIGHTON | MI | | 04/08/2024 | | 4,662 | | (70) | | | (70) | | 4,592 | 4,592 | | | |
| 100118092 | CHAMPIONS GATE | FL | | 07/20/2023 | | 684 | | 13 | | | 13 | | 697 | 697 | | | |
| 100158438 | TAMPA | FL | | 07/10/2024 | | 334 | | (17) | | | (17) | | 317 | 317 | | | |
| 100158049 | LAREDO | TX | | 07/09/2024 | | 371 | | (9) | | | (9) | | 362 | 362 | | | |
| 100138332 | HOUSTON | TX | | 12/18/2023 | | 1,385 | | (1) | | | (1) | | 1,384 | 1,384 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159336 | BROOKSVILLE | FL | | 07/15/2024 | | 167 | | (6) | | | (6) | | 161 | 161 | | | |
| 100147776 | WALDEN | TX | | 04/08/2024 | | 855 | | 13 | | | 13 | | 868 | 868 | | | |
| 100110731 | EL PASO | TX | | 08/11/2023 | | 874 | | (49) | | | (49) | | 825 | 825 | | | |
| 100150121 | ELK RIVER | MN | | 06/14/2024 | | 794 | | (11) | | | (11) | | 783 | 783 | | | |
| 100137366 | BROOKLYN | NY | | 12/01/2023 | | 549 | | (9) | | | (9) | | 540 | 540 | | | |
| 100141304 | WACO | TX | | 01/30/2024 | | 498 | | (13) | | | (13) | | 485 | 485 | | | |
| 100070506 | NAMPA | ID | | 09/23/2021 | | 1,303 | | (26) | | | (26) | | 1,277 | 1,277 | | | |
| 100103413 | COLUMBUS | OH | | 06/16/2023 | | 492 | | (29) | | | (29) | | 463 | 463 | | | |
| 100067109 | LANSDALE | PA | | 08/02/2021 | | 1,479 | | 37 | | | 37 | | 1,516 | 1,516 | | | |
| 100091055 | SPRINGFIELD | OR | | 01/31/2023 | | 1,039 | | (32) | | | (32) | | 1,007 | 1,007 | | | |
| 100133199 | LOS ANGELES (WHITTIER AREA) | CA | | 11/29/2023 | | 510 | | (8) | | | (8) | | 502 | 502 | | | |
| 100147503 | CHARLOTTE | NC | | 04/03/2024 | | 781 | | (18) | | | (18) | | 763 | 763 | | | |
| 100047742 | TRACY | CA | | 11/20/2020 | | 1,252 | | (58) | | | (58) | | 1,194 | 1,194 | | | |
| 100067458 | AUSTIN | TX | | 09/23/2021 | | 1,224 | | (54) | | | (54) | | 1,170 | 1,170 | | | |
| 100044309 | SAG HARBOR | NY | | 08/04/2020 | | 49,986 | | 71 | | | 71 | | 50,057 | 50,057 | | | |
| 100161347 | CONCORD | NC | | 07/25/2024 | | 228 | | 2 | | | 2 | | 230 | 230 | | | |
| 100158848 | CALABASH | NC | | 07/12/2024 | | 453 | | (3) | | | (3) | | 450 | 450 | | | |
| 100136537 | GREENSBORO | NC | | 11/20/2023 | | 581 | | 8 | | | 8 | | 589 | 589 | | | |
| 100149626 | ANNA | TX | | 04/26/2024 | | 615 | | (15) | | | (15) | | 600 | 600 | | | |
| 100159936 | POMPANO BEACH | FL | | 08/16/2024 | | 181 | | (4) | | | (4) | | 177 | 177 | | | |
| 100137032 | LOGANVILLE | GA | | 11/28/2023 | | 1,589 | | 108 | | | 108 | | 1,697 | 1,697 | | | |
| 100134004 | TAMPA | FL | | 10/25/2023 | | 500 | | (14) | | | (14) | | 486 | 486 | | | |
| 100164587 | CONCORD | NC | | 08/21/2024 | | 208 | | (4) | | | (4) | | 204 | 204 | | | |
| 100127545 | ANTIOCH | TN | | 09/08/2023 | | 731 | | 5 | | | 5 | | 736 | 736 | | | |
| 100148033 | MELISSA | TX | | 04/10/2024 | | 636 | | (9) | | | (9) | | 627 | 627 | | | |
| 100054630 | KAPAA | HI | | 03/23/2021 | | 3,851 | | (34) | | | (34) | | 3,817 | 3,817 | | | |
| 100160472 | ONTARIO | CA | | 07/19/2024 | | 217 | | (2) | | | (2) | | 215 | 215 | | | |
| 100028443 | MURRIETTA | CA | | 10/26/2018 | | 946 | | 127 | | | 127 | | 1,073 | 1,073 | | | |
| 100116645 | AZUSA | CA | | 07/20/2023 | | 2,598 | | 412 | | | 412 | | 3,010 | 3,010 | | | |
| 100115371 | PARK RAPIDS | MN | | 07/17/2023 | | 638 | | (13) | | | (13) | | 625 | 625 | | | |
| 100080917 | MESA | AZ | | 03/17/2022 | | 2,679 | | (95) | | | (95) | | 2,584 | 2,584 | | | |
| 100115918 | GAINESVILLE | FL | | 07/20/2023 | | 1,004 | | 13 | | | 13 | | 1,017 | 1,017 | | | |
| 100140413 | GREENVILLE | NC | | 01/18/2024 | | 519 | | (12) | | | (12) | | 507 | 507 | | | |
| 100161544 | AUBURN | AL | | 07/30/2024 | | 716 | | (5) | | | (5) | | 711 | 711 | | | |
| 100120576 | PERRYSBURG | OH | | 08/18/2023 | | 548 | | (14) | | | (14) | | 534 | 534 | | | |
| 100114567 | BEACH PARK | IL | | 06/29/2023 | | 803 | | (4) | | | (4) | | 799 | 799 | | | |
| 100090048 | MERCED | CA | | 01/13/2023 | | 532 | | (11) | | | (11) | | 521 | 521 | | | |
| 100141871 | VALLEJO | CA | | 03/27/2024 | | 541 | | (14) | | | (14) | | 527 | 527 | | | |
| 100116012 | OWINGS MILLS | MD | | 07/20/2023 | | 1,142 | | (30) | | | (30) | | 1,112 | 1,112 | | | |
| 100147834 | LAS VEGAS | NV | | 04/08/2024 | | 2,945 | | (74) | | | (74) | | 2,871 | 2,871 | | | |
| 100128420 | OWINGS MILLS | MD | | 09/15/2023 | | 521 | | (13) | | | (13) | | 508 | 508 | | | |
| 100149361 | LEHI | UT | | 04/24/2024 | | 682 | | (6) | | | (6) | | 676 | 676 | | | |
| 100147885 | PRINCETON | TX | | 04/08/2024 | | 703 | | 4 | | | 4 | | 707 | 707 | | | |
| 100062160 | MARLTON | NJ | | 07/01/2021 | | 1,955 | | (5) | | | (5) | | 1,950 | 1,950 | | | |
| 100133592 | POINT VENTURE | TX | | 10/23/2023 | | 585 | | 8 | | | 8 | | 593 | 593 | | | |
| 100133593 | POINT VENTURE | TX | | 10/23/2023 | | 585 | | 8 | | | 8 | | 593 | 593 | | | |
| 100133606 | POINT VENTURE | TX | | 10/23/2023 | | 585 | | 8 | | | 8 | | 593 | 593 | | | |
| 100133607 | POINT VENTURE | TX | | 10/23/2023 | | 585 | | 8 | | | 8 | | 593 | 593 | | | |
| 100101511 | DENTON | TX | | 04/26/2023 | | 991 | | 54 | | | 54 | | 1,045 | 1,045 | | | |
| 100127555 | GRETNA | LA | | 09/08/2023 | | 589 | | (11) | | | (11) | | 578 | 578 | | | |
| 100163161 | SUGAR LAND | TX | | 08/13/2024 | | 185 | | (7) | | | (7) | | 178 | 178 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155812 | WESTBOROUGH | MA | | 06/18/2024 | | 891 | | (15) | | | (15) | | 876 | 876 | | | |
| 100137105 | PFLUGERVILLE | TX | | 11/28/2023 | | 577 | | 2 | | | 2 | | 579 | 579 | | | |
| 100147415 | KATY | TX | | 05/08/2024 | | 3,096 | | (285) | | | (285) | | 2,811 | 2,811 | | | |
| 100049891 | BONNEY LAKE | WA | | 11/20/2020 | | 820 | | 41 | | | 41 | | 861 | 861 | | | |
| 100031216 | HIALEAH | FL | | 03/29/2019 | | 1,836 | | 252 | | | 252 | | 2,088 | 2,088 | | | |
| 100028369 | SACRAMENTO | CA | | 10/26/2018 | | 784 | | 65 | | | 65 | | 849 | 849 | | | |
| 100156568 | MECHANICSVILLE | VA | | 06/24/2024 | | 499 | | (14) | | | (14) | | 485 | 485 | | | |
| 100143172 | SAINT AUGUSTINE | FL | | 02/16/2024 | | 900 | | 46 | | | 46 | | 946 | 946 | | | |
| 100152572 | HUMBLE | TX | | 05/17/2024 | | 1,631 | | (32) | | | (32) | | 1,599 | 1,599 | | | |
| 100129588 | LAS VEGAS | NV | | 09/29/2023 | | 633 | | (5) | | | (5) | | 628 | 628 | | | |
| 100110029 | PROSPECT PARK | PA | | 06/23/2023 | | 642 | | 1 | | | 1 | | 643 | 643 | | | |
| 100101794 | WOODBINE | NJ | | 03/31/2023 | | (40,422) | | (41) | | | (41) | | (40,463) | (19,705) | | 20,758 | 20,758 |
| 100135147 | MODESTO | CA | | 11/03/2023 | | 1,169 | | (26) | | | (26) | | 1,143 | 1,143 | | | |
| 100043083 | POWDER SPRINGS | GA | | 05/28/2020 | | 1,338 | | 27 | | | 27 | | 1,365 | 1,365 | | | |
| 100151388 | BELMONT | NC | | 05/10/2024 | | 899 | | (8) | | | (8) | | 891 | 891 | | | |
| 100081168 | SUN VALLEY | NV | | 03/18/2022 | | 1,345 | | 25 | | | 25 | | 1,370 | 1,370 | | | |
| 100135543 | NAMPA | ID | | 11/13/2023 | | 940 | | 97 | | | 97 | | 1,037 | 1,037 | | | |
| 100154964 | SACRAMENTO | CA | | 07/19/2024 | | 375 | | (12) | | | (12) | | 363 | 363 | | | |
| 100110386 | FAYETTEVILLE | AR | | 06/30/2023 | | 612 | | (17) | | | (17) | | 595 | 595 | | | |
| 100162714 | VENICE | FL | | 08/12/2024 | | 188 | | (3) | | | (3) | | 185 | 185 | | | |
| 100150721 | FORT WORTH | TX | | 05/06/2024 | | 561 | | (13) | | | (13) | | 548 | 548 | | | |
| 100081259 | ORLANDO | FL | | 03/18/2022 | | 1,372 | | 35 | | | 35 | | 1,407 | 1,407 | | | |
| 100152635 | NEWARK | DE | | 05/17/2024 | | 618 | | (3) | | | (3) | | 615 | 615 | | | |
| 100140132 | DURHAM | NC | | 01/09/2024 | | 1,415 | | 49 | | | 49 | | 1,464 | 1,464 | | | |
| 100133132 | CHANTILLY | VA | | 11/29/2023 | | 680 | | (16) | | | (16) | | 664 | 664 | | | |
| 100053570 | RIALTO | CA | | 03/23/2021 | | 762 | | 7 | | | 7 | | 769 | 769 | | | |
| 100048514 | LOS ANGELES | CA | | 11/20/2020 | | 1,118 | | 4 | | | 4 | | 1,122 | 1,122 | | | |
| 100110759 | CALDWELL | ID | | 08/11/2023 | | 873 | | (29) | | | (29) | | 844 | 844 | | | |
| 100109881 | BERWYN | IL | | 06/22/2023 | | 1,537 | | (37) | | | (37) | | 1,500 | 1,500 | | | |
| 100025776 | RIVERSIDE | CA | | 09/20/2018 | | 1,406 | | 452 | | | 452 | | 1,858 | 1,858 | | | |
| 100147752 | CROWLEY | TX | | 04/08/2024 | | 2,944 | | (74) | | | (74) | | 2,870 | 2,870 | | | |
| 100156718 | ANNISTON | AL | | 06/26/2024 | | 340 | | (11) | | | (11) | | 329 | 329 | | | |
| 100129911 | THE BRONX | NY | | 09/27/2023 | | 6,831 | | (276) | | | (276) | | 6,555 | 6,555 | | | |
| 100043806 | EVERETT | MA | | 08/13/2020 | | 1,111 | | (177) | | | (177) | | 934 | 934 | | | |
| 100025697 | GRASS VALLEY | CA | | 09/20/2018 | | 1,551 | | 8 | | | 8 | | 1,559 | 1,559 | | | |
| 100131590 | KALISPELL | MT | | 10/06/2023 | | 2,009 | | 44 | | | 44 | | 2,053 | 2,053 | | | |
| 100134798 | KISSIMMEE | FL | | 10/30/2023 | | 565 | | 16 | | | 16 | | 581 | 581 | | | |
| 100024757 | SUISUN CITY | CA | | 09/20/2018 | | 1,796 | | 68 | | | 68 | | 1,864 | 1,864 | | | |
| 100130261 | SHREVEPORT | LA | | 09/28/2023 | | 327 | | (11) | | | (11) | | 316 | 316 | | | |
| 100136918 | HAVERHILL | MA | | 11/28/2023 | | 48,590 | | (583) | | | (583) | | 48,007 | 48,007 | | | |
| 100149604 | RALEIGH | NC | | 04/26/2024 | | 654 | | (12) | | | (12) | | 642 | 642 | | | |
| 100087136 | RICHMOND | VA | | 10/25/2022 | | 2,281 | | 60 | | | 60 | | 2,341 | 2,341 | | | |
| 100119435 | COLLEYVILLE | TX | | 07/31/2023 | | 677 | | (1) | | | (1) | | 676 | 676 | | | |
| 100071684 | BURLINGTON | WA | | 10/14/2021 | | 1,404 | | (24) | | | (24) | | 1,380 | 1,380 | | | |
| 100150839 | EL MIRAGE | AZ | | 05/08/2024 | | 570 | | (10) | | | (10) | | 560 | 560 | | | |
| 100110363 | WATAUGA | TX | | 06/30/2023 | | 602 | | 2 | | | 2 | | 604 | 604 | | | |
| 100156796 | NEW BRITAIN | CT | | 06/26/2024 | | 178 | | (3) | | | (3) | | 175 | 175 | | | |
| 100126778 | SOUTH WINDSOR | CT | | 08/30/2023 | | 365 | | 59 | | | 59 | | 424 | 424 | | | |
| 100088989 | OXNARD | CA | | 11/15/2022 | | 589 | | (14) | | | (14) | | 575 | 575 | | | |
| 100102871 | WAPPINGERS FALLS | NY | | 06/22/2023 | | 267 | | 19 | | | 19 | | 286 | 286 | | | |
| 100090931 | SAN BERNARDINO | CA | | 01/31/2023 | | 494 | | (12) | | | (12) | | 482 | 482 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115575 | BALTIMORE | MD | | 07/19/2023 | | 1,184 | | (24) | | | (24) | | 1,160 | 1,160 | | | |
| 100158914 | WOODRUFF | SC | | 07/12/2024 | | 311 | | (5) | | | (5) | | 306 | 306 | | | |
| 100161098 | SAINT AUGUSTINE | FL | | 07/24/2024 | | 189 | | (5) | | | (5) | | 184 | 184 | | | |
| 100141664 | HOUSTON | TX | | 01/30/2024 | | 320 | | (23) | | | (23) | | 297 | 297 | | | |
| 100024056 | AUSTIN | TX | | 09/10/2018 | | 2,881 | | (60) | | | (60) | | 2,821 | 2,821 | | | |
| 100129342 | GARNER | NC | | 09/25/2023 | | 712 | | 24 | | | 24 | | 736 | 736 | | | |
| 100147188 | CHICAGO | IL | | 03/28/2024 | | 122 | | (6) | | | (6) | | 116 | 116 | | | |
| 100130010 | MONTGOMERY | NY | | 09/27/2023 | | 552 | | (15) | | | (15) | | 537 | 537 | | | |
| 100161046 | POINCIANA | FL | | 07/24/2024 | | 224 | | (2) | | | (2) | | 222 | 222 | | | |
| 100132317 | MIAMI | FL | | 10/13/2023 | | 585 | | (10) | | | (10) | | 575 | 575 | | | |
| 100029827 | SEATTLE | WA | | 10/26/2018 | | 951 | | 62 | | | 62 | | 1,013 | 1,013 | | | |
| 100146722 | IRVING | TX | | 03/20/2024 | | 533 | | (17) | | | (17) | | 516 | 516 | | | |
| 100112957 | LOS ANGELES | CA | | 06/29/2023 | | 539 | | 32 | | | 32 | | 571 | 571 | | | |
| 100150832 | PEMBROKE | GA | | 05/08/2024 | | 556 | | (10) | | | (10) | | 546 | 546 | | | |
| 100121033 | RALEIGH | NC | | 08/30/2023 | | 547 | | 7 | | | 7 | | 554 | 554 | | | |
| 100119894 | FALLS CHURCH | VA | | 08/10/2023 | | 434 | | (15) | | | (15) | | 419 | 419 | | | |
| 100140268 | ROGERS | AR | | 01/18/2024 | | 536 | | (18) | | | (18) | | 518 | 518 | | | |
| 100142667 | LAS VEGAS | NV | | 02/08/2024 | | 2,567 | | (55) | | | (55) | | 2,512 | 2,512 | | | |
| 100142719 | HOUSTON | TX | | 02/08/2024 | | 711 | | 8 | | | 8 | | 719 | 719 | | | |
| 100148928 | MELISSA | TX | | 04/17/2024 | | 1,015 | | (29) | | | (29) | | 986 | 986 | | | |
| 100158708 | LIBERTY HILL | TX | | 07/10/2024 | | 198 | | (4) | | | (4) | | 194 | 194 | | | |
| 100101686 | SPRING VALLEY | NY | | 04/26/2023 | | 623 | | (6) | | | (6) | | 617 | 617 | | | |
| 100147456 | ORLANDO | FL | | 04/03/2024 | | 469 | | (15) | | | (15) | | 454 | 454 | | | |
| 100126436 | CHICAGO HEIGHTS | IL | | 08/30/2023 | | 495 | | (12) | | | (12) | | 483 | 483 | | | |
| 100143757 | HOMEDALE | ID | | 04/05/2024 | | 494 | | (16) | | | (16) | | 478 | 478 | | | |
| 100158698 | HOUSTON | TX | | 07/10/2024 | | 317 | | (6) | | | (6) | | 311 | 311 | | | |
| 100087404 | TULARE | CA | | 10/25/2022 | | 983 | | 78 | | | 78 | | 1,061 | 1,061 | | | |
| 100120048 | HARTFORD | CT | | 08/11/2023 | | 592 | | (11) | | | (11) | | 581 | 581 | | | |
| 100143340 | RICHTON PARK | IL | | 02/16/2024 | | 286 | | (6) | | | (6) | | 280 | 280 | | | |
| 100046168 | DENTON | MD | | 11/25/2020 | | 600 | | (66) | | | (66) | | 534 | 534 | | | |
| 100109685 | EAST HARTFORD | CT | | 06/16/2023 | | 1,162 | | (33) | | | (33) | | 1,129 | 1,129 | | | |
| 100011204 | CHARLOTTESVILLE | VA | | 12/23/2016 | | 2,269 | | 431 | | | 431 | | 2,700 | 2,700 | | | |
| 100084733 | FEDERAL WAY | WA | | 08/02/2022 | | 527 | | (1) | | | (1) | | 526 | 526 | | | |
| 100017072 | FOSTER CITY | CA | | 04/26/2018 | | 2,618 | | 133 | | | 133 | | 2,751 | 2,751 | | | |
| 100150726 | PHILADELPHIA | PA | | 05/06/2024 | | 560 | | (9) | | | (9) | | 551 | 551 | | | |
| 100110520 | CHULA VISTA | CA | | 06/30/2023 | | 5,374 | | 62 | | | 62 | | 5,436 | 5,436 | | | |
| 100127471 | MECHANICSBURG | PA | | 09/08/2023 | | 617 | | (9) | | | (9) | | 608 | 608 | | | |
| 100156172 | ATHENS | GA | | 06/20/2024 | | 552 | | (19) | | | (19) | | 533 | 533 | | | |
| 100143209 | HOUSTON | TX | | 02/16/2024 | | 567 | | (7) | | | (7) | | 560 | 560 | | | |
| 100134920 | BIXBY | OK | | 10/30/2023 | | 578 | | 8 | | | 8 | | 586 | 586 | | | |
| 100137844 | PHILADELPHIA | PA | | 12/08/2023 | | 483 | | (14) | | | (14) | | 469 | 469 | | | |
| 100091199 | MEMPHIS | TN | | 01/31/2023 | | 475 | | (26) | | | (26) | | 449 | 449 | | | |
| 100135112 | DENTON | TX | | 11/01/2023 | | 1,131 | | 123 | | | 123 | | 1,254 | 1,254 | | | |
| 100117167 | MERCED | CA | | 07/20/2023 | | 803 | | 47 | | | 47 | | 850 | 850 | | | |
| 100062328 | MURFREESBORO | TN | | 07/01/2021 | | 2,243 | | (17) | | | (17) | | 2,226 | 2,226 | | | |
| 100129732 | ORANGE CITY | FL | | 09/29/2023 | | 906 | | 5 | | | 5 | | 911 | 911 | | | |
| 100140512 | RALEIGH | NC | | 01/19/2024 | | 635 | | (12) | | | (12) | | 623 | 623 | | | |
| 100129417 | KATY | TX | | 09/29/2023 | | 602 | | (10) | | | (10) | | 592 | 592 | | | |
| 100160184 | LAS VEGAS | NV | | 07/18/2024 | | 184 | | (3) | | | (3) | | 181 | 181 | | | |
| 100134334 | DAVENPORT | FL | | 10/27/2023 | | 388 | | (20) | | | (20) | | 368 | 368 | | | |
| 100151613 | WESTFIELD | IN | | 05/10/2024 | | 390 | | (8) | | | (8) | | 382 | 382 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100017053 | POMONA | CA | | 05/16/2018 | | 1,419 | | (11) | | | (11) | | 1,408 | 1,408 | | | |
| 100140902 | GREENSBORO | NC | | 02/26/2024 | | 484 | | (17) | | | (17) | | 467 | 467 | | | |
| 100135550 | RICHMOND | VA | | 11/13/2023 | | 594 | | (2) | | | (2) | | 592 | 592 | | | |
| 100082585 | CAPE CORAL | FL | | 04/14/2022 | | 813 | | (22) | | | (22) | | 791 | 791 | | | |
| 100150972 | PHILADELPHIA | PA | | 05/08/2024 | | 693 | | (1) | | | (1) | | 692 | 692 | | | |
| 100140009 | PHILADELPHIA | PA | | 01/09/2024 | | 30,028 | | (949) | | | (949) | | 29,079 | 29,079 | | | |
| 100115024 | KNOXVILLE | TN | | 07/14/2023 | | 610 | | | | | | | 610 | 610 | | | |
| 100159500 | LAS VEGAS | NV | | 07/15/2024 | | 202 | | (6) | | | (6) | | 196 | 196 | | | |
| 100137793 | PEARLAND | TX | | 12/08/2023 | | 2,642 | | (46) | | | (46) | | 2,596 | 2,596 | | | |
| 100024813 | OCEANSIDE | CA | | 09/20/2018 | | 1,377 | | 229 | | | 229 | | 1,606 | 1,606 | | | |
| 100137342 | PALMDALE | CA | | 12/01/2023 | | 472 | | (4) | | | (4) | | 468 | 468 | | | |
| 100150991 | MESQUITE | TX | | 05/08/2024 | | 1,479 | | (14) | | | (14) | | 1,465 | 1,465 | | | |
| 100083953 | PHOENIX | AZ | | 07/12/2022 | | 664 | | (18) | | | (18) | | 646 | 646 | | | |
| 100055888 | MILLEDGEVILLE | GA | | 03/26/2021 | | 1,437 | | (44) | | | (44) | | 1,393 | 1,393 | | | |
| 100133478 | CHICAGO | IL | | 10/19/2023 | | 1,485 | | (25) | | | (25) | | 1,460 | 1,460 | | | |
| 100117673 | HILTON HEAD ISLAND | SC | | 07/20/2023 | | 778 | | (18) | | | (18) | | 760 | 760 | | | |
| 100151820 | ROCKPORT | TX | | 05/10/2024 | | 650 | | (34) | | | (34) | | 616 | 616 | | | |
| 100150990 | CUMMING | GA | | 05/08/2024 | | 630 | | (4) | | | (4) | | 626 | 626 | | | |
| 100142617 | COLUMBIA | MO | | 02/08/2024 | | 177 | | (5) | | | (5) | | 172 | 172 | | | |
| 100099932 | FONTANA | CA | | 03/28/2023 | | 105,093 | | (2,951) | | | (2,951) | | 102,142 | 102,142 | | | |
| 100127578 | LAS VEGAS | NV | | 09/08/2023 | | 4,360 | | (74) | | | (74) | | 4,286 | 4,286 | | | |
| 100152311 | FELTON | DE | | 05/17/2024 | | 559 | | 52 | | | 52 | | 611 | 611 | | | |
| 100152369 | CAPE CORAL | FL | | 05/17/2024 | | 1,482 | | 97 | | | 97 | | 1,579 | 1,579 | | | |
| 100142531 | ST. GEORGE | UT | | 02/08/2024 | | 566 | | 1 | | | 1 | | 567 | 567 | | | |
| 100136485 | FORT WORTH | TX | | 11/20/2023 | | 719 | | 56 | | | 56 | | 775 | 775 | | | |
| 100165018 | CHARLOTTE | NC | | 08/28/2024 | | 180 | | (5) | | | (5) | | 175 | 175 | | | |
| 100150549 | WENTZVILLE | MO | | 05/03/2024 | | 1,037 | | 7 | | | 7 | | 1,044 | 1,044 | | | |
| 100133486 | CHICAGO | IL | | 10/19/2023 | | 668 | | (13) | | | (13) | | 655 | 655 | | | |
| 100060667 | GLADSTONE | OR | | 06/01/2021 | | 1,609 | | 7 | | | 7 | | 1,616 | 1,616 | | | |
| 100142171 | HELENDALE | CA | | 02/29/2024 | | 526 | | (27) | | | (27) | | 499 | 499 | | | |
| 100042992 | INGLEWOOD | CA | | 05/28/2020 | | 961 | | 4 | | | 4 | | 965 | 965 | | | |
| 100076480 | CRANSTON | RI | | 12/21/2021 | | 1,143 | | (55) | | | (55) | | 1,088 | 1,088 | | | |
| 100135439 | MECHANICSVILLE | VA | | 11/13/2023 | | 525 | | (6) | | | (6) | | 519 | 519 | | | |
| 100067972 | BREMERTON | WA | | 09/23/2021 | | 1,225 | | (45) | | | (45) | | 1,180 | 1,180 | | | |
| 100081127 | IDAHO FALLS | ID | | 03/18/2022 | | 1,334 | | 27 | | | 27 | | 1,361 | 1,361 | | | |
| 100043072 | LORTON | VA | | 05/28/2020 | | 1,936 | | 8 | | | 8 | | 1,944 | 1,944 | | | |
| 100138162 | SPRINGFIELD | PA | | 12/14/2023 | | 573 | | 2 | | | 2 | | 575 | 575 | | | |
| 100137628 | DURHAM | NC | | 12/08/2023 | | 740 | | 38 | | | 38 | | 778 | 778 | | | |
| 100115714 | CHICKASHA | OK | | 07/20/2023 | | 721 | | (8) | | | (8) | | 713 | 713 | | | |
| 100154152 | INMAN | SC | | 07/11/2024 | | 174 | | (7) | | | (7) | | 167 | 167 | | | |
| 100140281 | BIXBY | OK | | 01/18/2024 | | 1,490 | | (35) | | | (35) | | 1,455 | 1,455 | | | |
| 100153231 | CINCINNATI | OH | | 05/30/2024 | | 554 | | (10) | | | (10) | | 544 | 544 | | | |
| 100163015 | SLIDELL | LA | | 08/13/2024 | | 205 | | (6) | | | (6) | | 199 | 199 | | | |
| 100151382 | AUBREY | TX | | 05/10/2024 | | 627 | | (8) | | | (8) | | 619 | 619 | | | |
| 100140357 | BAYTOWN | TX | | 01/18/2024 | | 570 | | (9) | | | (9) | | 561 | 561 | | | |
| 100156776 | LANCASTER | CA | | 06/26/2024 | | 108 | | (6) | | | (6) | | 102 | 102 | | | |
| 100136004 | BRAWLEY | CA | | 11/16/2023 | | 534 | | (14) | | | (14) | | 520 | 520 | | | |
| 100151151 | GREENVILLE | SC | | 05/09/2024 | | 515 | | (24) | | | (24) | | 491 | 491 | | | |
| 100115825 | NORTH MYRTLE BEACH | SC | | 07/20/2023 | | 810 | | 12 | | | 12 | | 822 | 822 | | | |
| 100140354 | MESA | AZ | | 01/18/2024 | | 639 | | (14) | | | (14) | | 625 | 625 | | | |
| 100165692 | HOMESTEAD | FL | | 08/29/2024 | | 122 | | (7) | | | (7) | | 115 | 115 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152282 | VIRGINIA BEACH | VA | | 05/17/2024 | | 371 | | (3) | | | (3) | | 368 | 368 | | | |
| 100140460 | SOUTH PADRE ISLAND | TX | | 01/18/2024 | | 656 | | (6) | | | (6) | | 650 | 650 | | | |
| 100109798 | LAVEEN | AZ | | 08/04/2023 | | 620 | | (7) | | | (7) | | 613 | 613 | | | |
| 100054233 | SANTA MARIA | CA | | 03/23/2021 | | 1,009 | | 18 | | | 18 | | 1,027 | 1,027 | | | |
| 100150902 | LOVELAND | OH | | 05/08/2024 | | 617 | | (10) | | | (10) | | 607 | 607 | | | |
| 100109308 | MEMPHIS | TN | | 06/12/2023 | | 603 | | (16) | | | (16) | | 587 | 587 | | | |
| 100136728 | TRENTON | NJ | | 11/27/2023 | | 414 | | (8) | | | (8) | | 406 | 406 | | | |
| 100152218 | RICHMOND | TX | | 05/17/2024 | | 797 | | 73 | | | 73 | | 870 | 870 | | | |
| 100100437 | MEDFORD | OR | | 04/27/2023 | | 1,111 | | (48) | | | (48) | | 1,063 | 1,063 | | | |
| 100076416 | KYLE | TX | | 12/23/2021 | | 1,265 | | (32) | | | (32) | | 1,233 | 1,233 | | | |
| 100140071 | WINDSOR | WI | | 01/09/2024 | | 584 | | (10) | | | (10) | | 574 | 574 | | | |
| 100141532 | NORFOLK | VA | | 01/30/2024 | | 300 | | (16) | | | (16) | | 284 | 284 | | | |
| 100057638 | PHOENIX | AZ | | 06/30/2021 | | 1,546 | | (19) | | | (19) | | 1,527 | 1,527 | | | |
| 100140238 | VICTORIA | MN | | 01/18/2024 | | 625 | | (14) | | | (14) | | 611 | 611 | | | |
| 100077814 | GRIFFIN | GA | | 12/23/2021 | | 852 | | (41) | | | (41) | | 811 | 811 | | | |
| 100078479 | NORTH BAY VILLAGE | FL | | 02/02/2022 | | 1,055 | | (55) | | | (55) | | 1,000 | 1,000 | | | |
| 100156509 | CARTERSVILLE | GA | | 06/24/2024 | | 368 | | (6) | | | (6) | | 362 | 362 | | | |
| 100157866 | SACHSE | TX | | 07/09/2024 | | 193 | | (5) | | | (5) | | 188 | 188 | | | |
| 100114626 | WELLINGTON | CO | | 06/29/2023 | | 7,142 | | (11) | | | (11) | | 7,131 | 7,131 | | | |
| 100078484 | WESTPORT | WA | | 02/02/2022 | | 1,109 | | (50) | | | (50) | | 1,059 | 1,059 | | | |
| 100110563 | LAKELAND | FL | | 06/30/2023 | | 664 | | (9) | | | (9) | | 655 | 655 | | | |
| 100068309 | LAS VEGAS | NV | | 08/25/2021 | | 1,224 | | (15) | | | (15) | | 1,209 | 1,209 | | | |
| 100152634 | ARTESIA | NM | | 05/17/2024 | | 554 | | | | | | | 554 | 554 | | | |
| 100131971 | LAS VEGAS | NV | | 10/13/2023 | | 1,046 | | 14 | | | 14 | | 1,060 | 1,060 | | | |
| 100115830 | NORTH PORT | FL | | 07/20/2023 | | 807 | | 13 | | | 13 | | 820 | 820 | | | |
| 100091735 | CHICAGO | IL | | 03/24/2023 | | 497 | | (10) | | | (10) | | 487 | 487 | | | |
| 100148703 | KENNESAW | GA | | 04/17/2024 | | 517 | | (17) | | | (17) | | 500 | 500 | | | |
| 100161123 | JASPER | GA | | 07/24/2024 | | 378 | | (12) | | | (12) | | 366 | 366 | | | |
| 100110465 | CHARLOTTE | NC | | 06/30/2023 | | 724 | | 1 | | | 1 | | 725 | 725 | | | |
| 100155573 | CORAL SPRINGS | FL | | 06/18/2024 | | 288 | | (2) | | | (2) | | 286 | 286 | | | |
| 100117102 | ALBANY | NY | | 07/20/2023 | | 837 | | 87 | | | 87 | | 924 | 924 | | | |
| 100150627 | NEWPORT NEWS | VA | | 05/03/2024 | | 704 | | 9 | | | 9 | | 713 | 713 | | | |
| 100151263 | ABINGDON | VA | | 05/10/2024 | | 612 | | | | | | | 612 | 612 | | | |
| 100138080 | PHILADELPHIA | PA | | 12/13/2023 | | 232 | | (8) | | | (8) | | 224 | 328 | | 104 | 104 |
| 100055711 | HOMELAND | CA | | 03/23/2021 | | 923 | | 46 | | | 46 | | 969 | 969 | | | |
| 100062983 | BLOOMFIELD | NJ | | 07/01/2021 | | 1,917 | | (11) | | | (11) | | 1,906 | 1,906 | | | |
| 100054111 | DES PLAINES | IL | | 03/23/2021 | | 903 | | (28) | | | (28) | | 875 | 875 | | | |
| 100137091 | LOGANVILLE | GA | | 11/28/2023 | | 3,594 | | 255 | | | 255 | | 3,849 | 3,849 | | | |
| 100155942 | WHITESTOWN | IN | | 06/17/2024 | | 1,634 | | (11) | | | (11) | | 1,623 | 1,623 | | | |
| 100151673 | NEW ALBANY | IN | | 05/10/2024 | | 612 | | (2) | | | (2) | | 610 | 610 | | | |
| 100158847 | CHICAGO | IL | | 07/12/2024 | | 188 | | (5) | | | (5) | | 183 | 183 | | | |
| 100065312 | REDMOND | OR | | 07/28/2021 | | 1,513 | | (44) | | | (44) | | 1,469 | 1,469 | | | |
| 100153450 | WHEATON | IL | | 05/30/2024 | | 526 | | (14) | | | (14) | | 512 | 512 | | | |
| 100027827 | NEW CASTLE | CO | | 10/26/2018 | | 1,187 | | 104 | | | 104 | | 1,291 | 1,291 | | | |
| 100117873 | MISSOURI CITY | TX | | 07/20/2023 | | 596 | | (8) | | | (8) | | 588 | 588 | | | |
| 100048932 | BEAUMONT | CA | | 11/20/2020 | | 846 | | 38 | | | 38 | | 884 | 884 | | | |
| 100015787 | DENVER | CO | | 02/02/2018 | | 1,522 | | 9 | | | 9 | | 1,531 | 1,531 | | | |
| 100031178 | HESPERIA | CA | | 03/29/2019 | | 1,589 | | 44 | | | 44 | | 1,633 | 1,633 | | | |
| 100149859 | ST. AUGUSTINE | FL | | 04/29/2024 | | 510 | | (4) | | | (4) | | 506 | 506 | | | |
| 100150799 | SCRANTON | PA | | 05/08/2024 | | 553 | | (9) | | | (9) | | 544 | 544 | | | |
| 100076488 | KATY | TX | | 12/21/2021 | | 1,619 | | (68) | | | (68) | | 1,551 | 1,551 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100142655 | WAKE FOREST | NC | | 02/08/2024 | | 542 | | (11) | | | (11) | | 531 | 531 | | | |
| 100139316 | BEAVERCREEK | OH | | 12/28/2023 | | 1,544 | | 6 | | | 6 | | 1,550 | 1,550 | | | |
| 100160478 | DYER | IN | | 07/19/2024 | | 191 | | (5) | | | (5) | | 186 | 186 | | | |
| 100131996 | CROFTON | MD | | 10/13/2023 | | 596 | | (4) | | | (4) | | 592 | 592 | | | |
| 100158092 | AVENTURA | FL | | 07/09/2024 | | 189 | | (5) | | | (5) | | 184 | 184 | | | |
| 100164613 | ROUND ROCK | TX | | 08/21/2024 | | 202 | | (2) | | | (2) | | 200 | 200 | | | |
| 100159397 | MCCORDSVILLE | IN | | 07/15/2024 | | 166 | | (5) | | | (5) | | 161 | 161 | | | |
| 100103287 | WEST HARTFORD | CT | | 04/27/2023 | | 814 | | (19) | | | (19) | | 795 | 795 | | | |
| 100153309 | PORTLAND | OR | | 05/30/2024 | | 553 | | (8) | | | (8) | | 545 | 545 | | | |
| 100115368 | PALM COAST | FL | | 07/17/2023 | | 20,764 | | 430 | | | 430 | | 21,194 | 21,194 | | | |
| 100029610 | MIAMI | FL | | 10/26/2018 | | 2,763 | | 117 | | | 117 | | 2,880 | 2,880 | | | |
| 100069445 | PEMBROKE PINES | FL | | 09/01/2021 | | 1,361 | | (17) | | | (17) | | 1,344 | 1,344 | | | |
| 100133142 | DAVENPORT | FL | | 11/29/2023 | | 518 | | (4) | | | (4) | | 514 | 514 | | | |
| 100071488 | LEHIGH ACRES | FL | | 10/26/2021 | | 1,107 | | (13) | | | (13) | | 1,094 | 1,094 | | | |
| 100055865 | HERRIMAN | UT | | 03/26/2021 | | 1,545 | | (52) | | | (52) | | 1,493 | 1,493 | | | |
| 100132134 | ROGERS | AR | | 10/13/2023 | | 641 | | (3) | | | (3) | | 638 | 638 | | | |
| 100144382 | CLERMONT | FL | | 03/07/2024 | | 26,929 | | (636) | | | (636) | | 26,293 | 26,293 | | | |
| 100054407 | CINCINNATI | OH | | 03/23/2021 | | 1,625 | | (160) | | | (160) | | 1,465 | 1,465 | | | |
| 100115433 | TAMPA | FL | | 07/17/2023 | | 576 | | 7 | | | 7 | | 583 | 583 | | | |
| 100149950 | SAN DIEGO | CA | | 06/07/2024 | | 754 | | 1 | | | 1 | | 755 | 755 | | | |
| 100155670 | POTOMAC | MD | | 06/18/2024 | | 1,444 | | (39) | | | (39) | | 1,405 | 1,405 | | | |
| 100143165 | NORFOLK | VA | | 02/16/2024 | | 569 | | (11) | | | (11) | | 558 | 558 | | | |
| 100141658 | MESA | AZ | | 01/30/2024 | | 829 | | (14) | | | (14) | | 815 | 815 | | | |
| 100117814 | DESTIN | FL | | 07/20/2023 | | 629 | | 20 | | | 20 | | 649 | 649 | | | |
| 100115736 | LUTZ | FL | | 07/20/2023 | | 758 | | 2 | | | 2 | | 760 | 760 | | | |
| 100115862 | AURORA | IL | | 07/20/2023 | | 623 | | (4) | | | (4) | | 619 | 619 | | | |
| 100158631 | WEST HARTFORD | CT | | 07/10/2024 | | 183 | | (5) | | | (5) | | 178 | 178 | | | |
| 100159375 | FORT WORTH | TX | | 07/15/2024 | | 252 | | 4 | | | 4 | | 256 | 256 | | | |
| 100138973 | LOS ANGELES | CA | | 12/21/2023 | | 7,993 | | 191 | | | 191 | | 8,184 | 8,184 | | | |
| 100063894 | SURPRISE | AZ | | 07/01/2021 | | 1,461 | | 6 | | | 6 | | 1,467 | 1,467 | | | |
| 100139318 | FORT WORTH | TX | | 12/28/2023 | | 515 | | (4) | | | (4) | | 511 | 511 | | | |
| 100127573 | PINELLAS PARK | FL | | 09/08/2023 | | 3,747 | | 149 | | | 149 | | 3,896 | 3,896 | | | |
| 100013239 | LOS ANGELES | CA | | 05/25/2017 | | 661 | | 129 | | | 129 | | 790 | 790 | | | |
| 100091409 | LEHIGH ACRES | FL | | 02/22/2023 | | 824 | | 10 | | | 10 | | 834 | 834 | | | |
| 100115907 | CONROE | TX | | 07/20/2023 | | 770 | | 5 | | | 5 | | 775 | 775 | | | |
| 100129647 | CENTERTON | AR | | 09/29/2023 | | 603 | | (1) | | | (1) | | 602 | 602 | | | |
| 100161060 | LITTLE ROCK | AR | | 07/24/2024 | | 822 | | (21) | | | (21) | | 801 | 801 | | | |
| 100031246 | ANTELOPE | CA | | 03/29/2019 | | 1,411 | | 47 | | | 47 | | 1,458 | 1,458 | | | |
| 100048575 | BARTOW | FL | | 11/20/2020 | | 1,052 | | (18) | | | (18) | | 1,034 | 1,034 | | | |
| 100149566 | HAW RIVER | NC | | 04/26/2024 | | 711 | | 9 | | | 9 | | 720 | 720 | | | |
| 100142610 | ATLANTA | GA | | 02/08/2024 | | 466 | | (8) | | | (8) | | 458 | 458 | | | |
| 100155136 | OCEANSIDE | CA | | 07/19/2024 | | 387 | | (3) | | | (3) | | 384 | 384 | | | |
| 100120137 | DAWSONVILLE | GA | | 08/11/2023 | | 799 | | (16) | | | (16) | | 783 | 783 | | | |
| 100113282 | BELLMORE | NY | | 06/29/2023 | | 631 | | 410 | | | 410 | | 1,041 | 1,041 | | | |
| 100164606 | KANNAPOLIS | NC | | 08/21/2024 | | 228 | | | | | | | 228 | 228 | | | |
| 100100148 | TOMBALL | TX | | 03/28/2023 | | 566 | | (10) | | | (10) | | 556 | 556 | | | |
| 100091222 | SANFORD | FL | | 01/31/2023 | | 438 | | (23) | | | (23) | | 415 | 415 | | | |
| 100151330 | WEEKI WACHEE | FL | | 05/10/2024 | | 2,116 | | (53) | | | (53) | | 2,063 | 2,063 | | | |
| 100012597 | ROCHESTER HILLS | MI | | 05/25/2017 | | 1,757 | | 564 | | | 564 | | 2,321 | 2,321 | | | |
| 100080761 | WINTER GARDEN | FL | | 03/10/2022 | | 1,037 | | (23) | | | (23) | | 1,014 | 1,014 | | | |
| 100110218 | OWINGS MILLS | MD | | 06/30/2023 | | 739 | | 2 | | | 2 | | 741 | 741 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135497 | DENTON | TX | | 11/13/2023 | | 921 | | 68 | | | 68 | | 989 | 989 | | | |
| 100117436 | DESTIN | FL | | 07/20/2023 | | 754 | | 31 | | | 31 | | 785 | 785 | | | |
| 100063432 | WARSAW | IN | | 07/01/2021 | | 998 | | (14) | | | (14) | | 984 | 984 | | | |
| 100135313 | CLARKSVILLE | TN | | 11/13/2023 | | 647 | | 9 | | | 9 | | 656 | 656 | | | |
| 100160889 | BIG BEAR LAKE | CA | | 07/24/2024 | | 197 | | (5) | | | (5) | | 192 | 192 | | | |
| 100126334 | BALTIMORE | MD | | 08/30/2023 | | 549 | | (8) | | | (8) | | 541 | 541 | | | |
| 100150815 | VENUS | TX | | 05/08/2024 | | 1,631 | | (29) | | | (29) | | 1,602 | 1,602 | | | |
| 100153241 | CONROE | TX | | 05/30/2024 | | 702 | | 18 | | | 18 | | 720 | 720 | | | |
| 100141944 | KATY | TX | | 02/29/2024 | | 403 | | (28) | | | (28) | | 375 | 375 | | | |
| 100136859 | LEOMINSTER | MA | | 11/27/2023 | | 545 | | (5) | | | (5) | | 540 | 540 | | | |
| 100134699 | APPLE VALLEY | CA | | 10/30/2023 | | 567 | | (2) | | | (2) | | 565 | 565 | | | |
| 100054569 | WYNNEWOOD | PA | | 03/23/2021 | | 1,340 | | (97) | | | (97) | | 1,243 | 1,243 | | | |
| 100083969 | BELLA VISTA | AR | | 07/12/2022 | | 617 | | (15) | | | (15) | | 602 | 602 | | | |
| 100135518 | LARGO | FL | | 11/13/2023 | | 605 | | 6 | | | 6 | | 611 | 611 | | | |
| 100137915 | STATESVILLE | NC | | 12/12/2023 | | 410 | | | | | | | 410 | 410 | | | |
| 100026347 | BRENTWOOD | NY | | 09/20/2018 | | 926 | | 158 | | | 158 | | 1,084 | 1,084 | | | |
| 100116474 | MIAMI | FL | | 07/20/2023 | | 1,280 | | 475 | | | 475 | | 1,755 | 1,755 | | | |
| 100156525 | FAYETTEVILLE | AR | | 06/24/2024 | | 425 | | 2 | | | 2 | | 427 | 427 | | | |
| 100140024 | JEWETT | NY | | 01/09/2024 | | 478 | | (13) | | | (13) | | 465 | 465 | | | |
| 100110457 | WINNABOW | NC | | 06/30/2023 | | 631 | | (13) | | | (13) | | 618 | 618 | | | |
| 100087472 | MIDDLEBURG | FL | | 10/25/2022 | | 1,034 | | 72 | | | 72 | | 1,106 | 1,106 | | | |
| 100142002 | PROVIDENCE VILLAGE | TX | | 02/29/2024 | | 508 | | (14) | | | (14) | | 494 | 494 | | | |
| 100128039 | NASHVILLE | TN | | 09/08/2023 | | 1,540 | | 49 | | | 49 | | 1,589 | 1,589 | | | |
| 100133700 | WILMINGTON | NC | | 10/23/2023 | | 791 | | 38 | | | 38 | | 829 | 829 | | | |
| 100084652 | MIAMI GARDENS | FL | | 08/02/2022 | | 373 | | (12) | | | (12) | | 361 | 361 | | | |
| 100152254 | GREENVILLE | SC | | 05/17/2024 | | 369 | | (3) | | | (3) | | 366 | 366 | | | |
| 100111344 | CORAL GABLES | FL | | 06/29/2023 | | 5,072 | | 281 | | | 281 | | 5,353 | 5,353 | | | |
| 100116949 | LEWISVILLE | TX | | 07/20/2023 | | 1,945 | | 274 | | | 274 | | 2,219 | 2,219 | | | |
| 100149662 | FORNEY | TX | | 04/26/2024 | | 615 | | 1 | | | 1 | | 616 | 616 | | | |
| 100144219 | FORT WORTH | TX | | 03/07/2024 | | 843 | | 46 | | | 46 | | 889 | 889 | | | |
| 100068459 | BOISE | ID | | 08/25/2021 | | 6,322 | | (104) | | | (104) | | 6,218 | 6,218 | | | |
| 100028450 | JAMAICA PLAIN | MA | | 10/26/2018 | | 3,734 | | 38 | | | 38 | | 3,772 | 3,772 | | | |
| 100159301 | FORNEY | TX | | 07/15/2024 | | 193 | | (5) | | | (5) | | 188 | 188 | | | |
| 100146009 | PARK CITY | UT | | 03/19/2024 | | 1,184 | | (19) | | | (19) | | 1,165 | 1,165 | | | |
| 100116691 | BROOKSHIRE | TX | | 07/20/2023 | | 1,218 | | 196 | | | 196 | | 1,414 | 1,414 | | | |
| 100019874 | ROUND ROCK | TX | | 07/30/2018 | | 1,311 | | (18) | | | (18) | | 1,293 | 1,293 | | | |
| 100029671 | NORTH HILLS | CA | | 10/26/2018 | | 2,432 | | 51 | | | 51 | | 2,483 | 2,483 | | | |
| 100067564 | REDMOND | OR | | 09/23/2021 | | 1,323 | | (32) | | | (32) | | 1,291 | 1,291 | | | |
| 100161146 | ELKTON | MD | | 07/24/2024 | | 374 | | (11) | | | (11) | | 363 | 363 | | | |
| 100099751 | WOODBINE | NJ | | 02/28/2023 | | (53,429) | | (32) | | | (32) | | (53,461) | (26,295) | | 27,165 | 27,165 |
| 100081353 | WILLIAMSBURG | VA | | 03/18/2022 | | 905 | | 26 | | | 26 | | 931 | 931 | | | |
| 100048246 | MORENO VALLEY | CA | | 11/20/2020 | | 1,066 | | 7 | | | 7 | | 1,073 | 1,073 | | | |
| 100087977 | MONROE | CT | | 10/25/2022 | | 617 | | (3) | | | (3) | | 614 | 614 | | | |
| 100025384 | LA PUENTE | CA | | 09/20/2018 | | 1,235 | | 98 | | | 98 | | 1,333 | 1,333 | | | |
| 100091039 | DISTRICT HEIGHTS | MD | | 01/31/2023 | | 164 | | (4) | | | (4) | | 160 | 160 | | | |
| 100142631 | CYPRESS | TX | | 02/08/2024 | | 642 | | 1 | | | 1 | | 643 | 643 | | | |
| 100150910 | FARMINGTON | AR | | 05/08/2024 | | 581 | | (9) | | | (9) | | 572 | 572 | | | |
| 100141768 | DELRAN | NJ | | 01/30/2024 | | 284 | | (4) | | | (4) | | 280 | 280 | | | |
| 100146654 | SAN ANTONIO | TX | | 03/20/2024 | | 516 | | (21) | | | (21) | | 495 | 495 | | | |
| 100153360 | HEATHSVILLE | VA | | 05/30/2024 | | 605 | | (2) | | | (2) | | 603 | 603 | | | |
| 100142720 | DAPHNE | AL | | 02/08/2024 | | 520 | | 7 | | | 7 | | 527 | 527 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143050 | MANOR | TX | | 02/14/2024 | | 75,257 | | (4,266) | | | (4,266) | | 70,991 | 70,991 | | | |
| 100081282 | LEBANON | IL | | 03/18/2022 | | 1,445 | | (22) | | | (22) | | 1,423 | 1,423 | | | |
| 100029562 | MESA | AZ | | 10/26/2018 | | 836 | | 141 | | | 141 | | 977 | 977 | | | |
| 100131745 | CLARKSVILLE | TN | | 10/06/2023 | | 701 | | 23 | | | 23 | | 724 | 724 | | | |
| 100120947 | SOUTH KINGSTOWN | RI | | 08/30/2023 | | 400 | | (4) | | | (4) | | 396 | 396 | | | |
| 100143270 | FORT WORTH | TX | | 02/16/2024 | | 719 | | | | | | | 719 | 719 | | | |
| 100078742 | LONG BEACH | CA | | 02/25/2022 | | 2,720 | | (188) | | | (188) | | 2,532 | 2,532 | | | |
| 100079958 | PANAMA CITY BEACH | FL | | 04/25/2022 | | 1,201 | | (1) | | | (1) | | 1,200 | 1,200 | | | |
| 100128428 | MANHATTAN | MT | | 09/15/2023 | | 1,303 | | (23) | | | (23) | | 1,280 | 1,280 | | | |
| 100150751 | NORMAN | OK | | 05/06/2024 | | 609 | | (5) | | | (5) | | 604 | 604 | | | |
| 100115708 | TUCKER | GA | | 07/20/2023 | | 717 | | (4) | | | (4) | | 713 | 713 | | | |
| 100155168 | LAURENCE HARBOR | NJ | | 07/19/2024 | | 413 | | (13) | | | (13) | | 400 | 400 | | | |
| 100137557 | CONCORD | CA | | 12/08/2023 | | 586 | | (5) | | | (5) | | 581 | 581 | | | |
| 100025389 | MIAMI | FL | | 09/20/2018 | | 846 | | 295 | | | 295 | | 1,141 | 1,141 | | | |
| 100138769 | LOCKHART | TX | | 12/21/2023 | | 392 | | (28) | | | (28) | | 364 | 364 | | | |
| 100115839 | RIO RANCHO | NM | | 07/20/2023 | | 922 | | 66 | | | 66 | | 988 | 988 | | | |
| 100100330 | WEBSTER | NY | | 04/27/2023 | | 1,003 | | 100 | | | 100 | | 1,103 | 1,103 | | | |
| 100139031 | EVERETT | WA | | 12/22/2023 | | 472 | | (3) | | | (3) | | 469 | 469 | | | |
| 100100858 | YORKVILLE | IL | | 04/28/2023 | | 1,234 | | 101 | | | 101 | | 1,335 | 1,335 | | | |
| 100138797 | GLEN ALLEN | VA | | 12/21/2023 | | 576 | | (9) | | | (9) | | 567 | 567 | | | |
| 100089228 | EAGLE | ID | | 01/26/2023 | | 1,196 | | (63) | | | (63) | | 1,133 | 1,133 | | | |
| 100151857 | MENIFEE | CA | | 05/10/2024 | | 534,892 | | (13,540) | | | (13,540) | | 521,352 | 521,352 | | | |
| 100158728 | LAKE CHARLES | LA | | 07/10/2024 | | 175 | | (5) | | | (5) | | 170 | 170 | | | |
| 100115894 | CYPRESS | TX | | 07/20/2023 | | 703 | | (6) | | | (6) | | 697 | 697 | | | |
| 100138152 | JACKSONVILLE | FL | | 12/14/2023 | | 434 | | (16) | | | (16) | | 418 | 418 | | | |
| 100138827 | NEW ORLEANS | LA | | 12/21/2023 | | 1,381 | | (32) | | | (32) | | 1,349 | 1,349 | | | |
| 100107958 | LAKE GENEVA | WI | | 06/29/2023 | | 606 | | (1) | | | (1) | | 605 | 605 | | | |
| 100133711 | CEDAR CITY | UT | | 10/23/2023 | | 655 | | 6 | | | 6 | | 661 | 661 | | | |
| 100078887 | QUAIL VALLEY | CA | | 02/24/2022 | | 1,295 | | 2 | | | 2 | | 1,297 | 1,297 | | | |
| 100103624 | LAS VEGAS | NV | | 05/08/2023 | | 559 | | (9) | | | (9) | | 550 | 550 | | | |
| 100120692 | SACRAMENTO | CA | | 08/25/2023 | | 628 | | (7) | | | (7) | | 621 | 621 | | | |
| 100143299 | LUBBOCK | TX | | 02/16/2024 | | 1,672 | | (17) | | | (17) | | 1,655 | 1,655 | | | |
| 100110675 | MANOR | TX | | 06/30/2023 | | 717 | | 5 | | | 5 | | 722 | 722 | | | |
| 100043201 | ORLANDO | FL | | 08/13/2020 | | 1,450 | | 80 | | | 80 | | 1,530 | 1,530 | | | |
| 100084768 | MIAMI | FL | | 08/02/2022 | | 657 | | (27) | | | (27) | | 630 | 630 | | | |
| 100146955 | SANGER | TX | | 03/26/2024 | | 602 | | (7) | | | (7) | | 595 | 595 | | | |
| 100130024 | CITY OF ORANGE | NJ | | 09/27/2023 | | 594 | | (11) | | | (11) | | 583 | 583 | | | |
| 100150737 | SUFFOLK | VA | | 05/06/2024 | | 552 | | (16) | | | (16) | | 536 | 536 | | | |
| 100109762 | WESTLAKE | OH | | 06/16/2023 | | 1,359 | | (41) | | | (41) | | 1,318 | 1,318 | | | |
| 100158893 | PALM BAY | FL | | 07/12/2024 | | 290 | | 16 | | | 16 | | 306 | 306 | | | |
| 100119318 | CHARLOTTE | NC | | 07/31/2023 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100081341 | VIRGINIA BEACH | VA | | 03/18/2022 | | 21,124 | | 495 | | | 495 | | 21,619 | 21,619 | | | |
| 100161140 | GREENSBORO | NC | | 07/24/2024 | | 191 | | (5) | | | (5) | | 186 | 186 | | | |
| 100099790 | LANTANA | FL | | 02/28/2023 | | 808 | | 33 | | | 33 | | 841 | 841 | | | |
| 100116025 | KISSIMMEE | FL | | 07/20/2023 | | 528 | | (18) | | | (18) | | 510 | 510 | | | |
| 100080976 | SCOTTSDALE | AZ | | 03/18/2022 | | 1,300 | | 45 | | | 45 | | 1,345 | 1,345 | | | |
| 100029537 | YUMA | AZ | | 10/26/2018 | | 3,791 | | 165 | | | 165 | | 3,956 | 3,956 | | | |
| 100081141 | TEMPE | AZ | | 03/18/2022 | | 2,609 | | 83 | | | 83 | | 2,692 | 2,692 | | | |
| 100107813 | PERRIS | CA | | 05/19/2023 | | 971 | | 3 | | | 3 | | 974 | 974 | | | |
| 100137837 | WESLEY CHAPEL | FL | | 12/08/2023 | | 540 | | (3) | | | (3) | | 537 | 537 | | | |
| 100151082 | BURLESON | TX | | 05/08/2024 | | 1,653 | | (1) | | | (1) | | 1,652 | 1,652 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153230 | TROUTMAN | NC | | 05/30/2024 | | 621 | | 11 | | | 11 | | 632 | 632 | | | |
| 100156296 | WHEELING | IL | | 07/25/2024 | | 148 | | (7) | | | (7) | | 141 | 141 | | | |
| 100140223 | HAINES CITY | FL | | 01/11/2024 | | 399 | | (18) | | | (18) | | 381 | 381 | | | |
| 100028722 | BROOKLYN | NY | | 10/26/2018 | | 1,519 | | 90 | | | 90 | | 1,609 | 1,609 | | | |
| 100159373 | FORT WORTH | TX | | 07/15/2024 | | 275 | | 12 | | | 12 | | 287 | 287 | | | |
| 100147250 | CAPE MAY COURT HOUSE | NJ | | 03/28/2024 | | 185 | | (4) | | | (4) | | 181 | 181 | | | |
| 100131695 | PALMYRA | VA | | 10/06/2023 | | 579 | | 3 | | | 3 | | 582 | 582 | | | |
| 100135750 | MARICOPA | AZ | | 11/10/2023 | | 655 | | 26 | | | 26 | | 681 | 681 | | | |
| 100150873 | ZEPHYRHILLS | FL | | 05/08/2024 | | 18,450 | | 530 | | | 530 | | 18,980 | 18,980 | | | |
| 100110681 | SPRING CITY | TN | | 06/30/2023 | | 591 | | (6) | | | (6) | | 585 | 585 | | | |
| 100128738 | GREECE | NY | | 09/21/2023 | | 324 | | 3 | | | 3 | | 327 | 327 | | | |
| 100119873 | SUMMERTOWN | TN | | 08/10/2023 | | 453 | | (22) | | | (22) | | 431 | 431 | | | |
| 100158810 | COLLINGSWOOD | NJ | | 07/10/2024 | | 384 | | (10) | | | (10) | | 374 | 374 | | | |
| 100146842 | CHESAPEAKE | VA | | 03/21/2024 | | 516 | | (22) | | | (22) | | 494 | 494 | | | |
| 100140106 | JOLIET | IL | | 01/09/2024 | | 781 | | 43 | | | 43 | | 824 | 824 | | | |
| 100129685 | WARREN | OH | | 09/29/2023 | | 579 | | (10) | | | (10) | | 569 | 569 | | | |
| 100025608 | METHUEN | MA | | 09/20/2018 | | 785 | | 169 | | | 169 | | 954 | 954 | | | |
| 100135253 | FORT MOHAVE | AZ | | 11/08/2023 | | 654 | | 20 | | | 20 | | 674 | 674 | | | |
| 100164282 | CHARLOTTE | NC | | 08/21/2024 | | 181 | | (3) | | | (3) | | 178 | 178 | | | |
| 100136547 | GULF SHORES | AL | | 11/20/2023 | | 1,394 | | 111 | | | 111 | | 1,505 | 1,505 | | | |
| 100153826 | LAS VEGAS | NV | | 07/10/2024 | | 279 | | (19) | | | (19) | | 260 | 260 | | | |
| 100151556 | MIAMI LAKES | FL | | 05/10/2024 | | 551 | | (6) | | | (6) | | 545 | 545 | | | |
| 100142676 | PENDERGRASS | GA | | 02/08/2024 | | 793 | | 28 | | | 28 | | 821 | 821 | | | |
| 100152365 | KNOXVILLE | TN | | 05/17/2024 | | 609 | | (2) | | | (2) | | 607 | 607 | | | |
| 100081267 | GREENVILLE | SC | | 03/18/2022 | | 1,326 | | 25 | | | 25 | | 1,351 | 1,351 | | | |
| 100109358 | EUSTIS | FL | | 06/12/2023 | | 796 | | (3) | | | (3) | | 793 | 793 | | | |
| 100138305 | WILMINGTON | DE | | 12/18/2023 | | 531 | | 1 | | | 1 | | 532 | 532 | | | |
| 100116007 | FAIRHOPE | AL | | 07/20/2023 | | 621 | | (13) | | | (13) | | 608 | 608 | | | |
| 100151742 | ARLINGTON | TX | | 05/10/2024 | | 458 | | (19) | | | (19) | | 439 | 439 | | | |
| 100148073 | CONCORD | NC | | 04/10/2024 | | 613 | | (7) | | | (7) | | 606 | 606 | | | |
| 100140411 | ATLANTA | GA | | 01/18/2024 | | 513 | | (17) | | | (17) | | 496 | 496 | | | |
| 100136298 | TULARE | CA | | 11/20/2023 | | 869 | | 9 | | | 9 | | 878 | 878 | | | |
| 100099805 | SHAKER HEIGHTS | OH | | 02/28/2023 | | 592 | | (13) | | | (13) | | 579 | 579 | | | |
| 100057989 | COLLIERVILLE | TN | | 06/30/2021 | | 1,274 | | (39) | | | (39) | | 1,235 | 1,235 | | | |
| 100135382 | TWIN PEAKS | CA | | 11/13/2023 | | 571 | | (1) | | | (1) | | 570 | 570 | | | |
| 100100109 | MEDFORD | OR | | 03/28/2023 | | 1,061 | | 12 | | | 12 | | 1,073 | 1,073 | | | |
| 100119439 | ROUND ROCK | TX | | 07/31/2023 | | 1,349 | | (11) | | | (11) | | 1,338 | 1,338 | | | |
| 100029498 | LOS ANGELES (PACOIMA AREA) | CA | | 10/26/2018 | | 1,245 | | 55 | | | 55 | | 1,300 | 1,300 | | | |
| 100161440 | AUBREY | TX | | 07/29/2024 | | 202 | | (2) | | | (2) | | 200 | 200 | | | |
| 100048204 | RENO | NV | | 11/20/2020 | | 1,193 | | (93) | | | (93) | | 1,100 | 1,100 | | | |
| 100134658 | BRICK | NJ | | 10/30/2023 | | 1,779 | | (32) | | | (32) | | 1,747 | 1,747 | | | |
| 100045743 | SPOTSWOOD | NJ | | 11/25/2020 | | 802 | | (19) | | | (19) | | 783 | 783 | | | |
| 100114886 | HOUSTON | TX | | 07/13/2023 | | 571 | | (11) | | | (11) | | 560 | 560 | | | |
| 100135987 | OAK LAWN | IL | | 11/16/2023 | | 434 | | (7) | | | (7) | | 427 | 427 | | | |
| 100119389 | PALM BAY | FL | | 07/31/2023 | | 734 | | 5 | | | 5 | | 739 | 739 | | | |
| 100102178 | DENVER | CO | | 04/14/2023 | | 563 | | (18) | | | (18) | | 545 | 545 | | | |
| 100065543 | PFLUGERVILLE | TX | | 07/28/2021 | | 1,371 | | (32) | | | (32) | | 1,339 | 1,339 | | | |
| 100152666 | MAGNOLIA | TX | | 05/17/2024 | | 601 | | 3 | | | 3 | | 604 | 604 | | | |
| 100117240 | LEANDER | TX | | 07/20/2023 | | 1,106 | | 315 | | | 315 | | 1,421 | 1,421 | | | |
| 100057708 | SANTA ROSA BEACH | FL | | 06/30/2021 | | 1,176 | | (45) | | | (45) | | 1,131 | 1,131 | | | |
| 100116752 | ORLANDO | FL | | 07/20/2023 | | 1,153 | | 316 | | | 316 | | 1,469 | 1,469 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137777 | BEREA | KY | | 12/08/2023 | | 600 | | (1) | | | (1) | | 599 | 599 | | | |
| 100076501 | TAMPA | FL | | 12/21/2021 | | 937 | | (72) | | | (72) | | 865 | 865 | | | |
| 100115053 | LAGUNA BEACH | CA | | 07/14/2023 | | 667 | | (7) | | | (7) | | 660 | 660 | | | |
| 100150889 | HEBRON | IN | | 05/08/2024 | | 888 | | (12) | | | (12) | | 876 | 876 | | | |
| 100013235 | LOS ANGELES | CA | | 05/25/2017 | | 733 | | 151 | | | 151 | | 884 | 884 | | | |
| 100158737 | MESQUITE | TX | | 07/10/2024 | | 182 | | (4) | | | (4) | | 178 | 178 | | | |
| 100149084 | EASLEY | SC | | 04/19/2024 | | 236 | | (17) | | | (17) | | 219 | 219 | | | |
| 100114579 | BAKERSFIELD | CA | | 06/29/2023 | | 524 | | (17) | | | (17) | | 507 | 507 | | | |
| 100156508 | SPRINGFIELD | MA | | 06/24/2024 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 4010046212 | Columbus | OH | | 03/22/2023 | | 746 | | (29) | | | (29) | | 717 | 717 | | | |
| 100136464 | FORT WORTH | TX | | 11/20/2023 | | 524 | | 47 | | | 47 | | 571 | 571 | | | |
| 100101885 | HOUSTON | TX | | 04/06/2023 | | 648 | | 18 | | | 18 | | 666 | 666 | | | |
| 100148709 | FOREST LAKE | MN | | 04/17/2024 | | 8,038 | | (278) | | | (278) | | 7,760 | 7,760 | | | |
| 100132061 | DAWSONVILLE | GA | | 10/13/2023 | | 739 | | (1) | | | (1) | | 738 | 738 | | | |
| 100119307 | LAYTON | UT | | 07/31/2023 | | 587 | | (11) | | | (11) | | 576 | 576 | | | |
| 100114560 | WATERBURY | CT | | 06/29/2023 | | 36 | | (1) | | | (1) | | 35 | 35 | | | |
| 100148451 | LAND O LAKES | FL | | 04/12/2024 | | 766 | | 12 | | | 12 | | 778 | 778 | | | |
| 100031322 | ANTIOCH | CA | | 03/29/2019 | | 1,453 | | 123 | | | 123 | | 1,576 | 1,576 | | | |
| 100133696 | DACULA | GA | | 10/23/2023 | | 2,958 | | (1) | | | (1) | | 2,957 | 2,957 | | | |
| 100031393 | NORWALK | CA | | 03/29/2019 | | 1,181 | | 228 | | | 228 | | 1,409 | 1,409 | | | |
| 100110586 | VICTORVILLE | CA | | 06/30/2023 | | 639 | | (2) | | | (2) | | 637 | 637 | | | |
| 100146680 | GERMANTOWN | MD | | 03/20/2024 | | 627 | | (17) | | | (17) | | 610 | 610 | | | |
| 100071940 | SAINT PETERSBURG | FL | | 11/19/2021 | | 3,082 | | (276) | | | (276) | | 2,806 | 2,806 | | | |
| 100119059 | SCHILLER PARK | IL | | 07/27/2023 | | 553 | | (2) | | | (2) | | 551 | 551 | | | |
| 100156550 | MADISON | AL | | 06/24/2024 | | 414 | | (5) | | | (5) | | 409 | 409 | | | |
| 100148424 | WEST MELBOURNE | FL | | 04/12/2024 | | 12,149 | | (113) | | | (113) | | 12,036 | 12,036 | | | |
| 100156545 | FREDERICK | MD | | 06/24/2024 | | 414 | | (5) | | | (5) | | 409 | 409 | | | |
| 100139020 | FISHERS | IN | | 12/22/2023 | | 491 | | (2) | | | (2) | | 489 | 489 | | | |
| 100134714 | DORAL | FL | | 10/30/2023 | | 534 | | (3) | | | (3) | | 531 | 531 | | | |
| 100043188 | MASSAPEQUA | NY | | 05/28/2020 | | 2,013 | | 156 | | | 156 | | 2,169 | 2,169 | | | |
| 100143719 | KENT | WA | | 02/26/2024 | | 484 | | (15) | | | (15) | | 469 | 469 | | | |
| 100135165 | HAMDEN | CT | | 12/15/2023 | | 483 | | 2 | | | 2 | | 485 | 485 | | | |
| 100140779 | POMPANO BEACH | FL | | 01/22/2024 | | 452 | | (19) | | | (19) | | 433 | 433 | | | |
| 100099800 | NEW HAVEN | CT | | 02/28/2023 | | 581 | | (12) | | | (12) | | 569 | 569 | | | |
| 100138430 | EAST POINT | GA | | 12/18/2023 | | 444 | | (6) | | | (6) | | 438 | 438 | | | |
| 100137022 | DENTON | TX | | 11/28/2023 | | 785 | | 68 | | | 68 | | 853 | 853 | | | |
| 100053782 | DUNDALK | MD | | 03/23/2021 | | 544 | | 41 | | | 41 | | 585 | 585 | | | |
| 100159414 | PENDERGRASS | GA | | 07/15/2024 | | 244 | | 3 | | | 3 | | 247 | 247 | | | |
| 100116253 | DAVENPORT | FL | | 07/20/2023 | | 1,088 | | 256 | | | 256 | | 1,344 | 1,344 | | | |
| 100025402 | MORENO VALLEY | CA | | 09/20/2018 | | 2,251 | | 323 | | | 323 | | 2,574 | 2,574 | | | |
| 100065733 | NEWARK | NJ | | 07/28/2021 | | 1,138 | | (33) | | | (33) | | 1,105 | 1,105 | | | |
| 100135748 | RALEIGH | NC | | 11/10/2023 | | 660 | | 19 | | | 19 | | 679 | 679 | | | |
| 100110879 | POUGHKEEPSIE | NY | | 06/29/2023 | | 2,678 | | 31 | | | 31 | | 2,709 | 2,709 | | | |
| 100129651 | SUNNY ISLES BEACH | FL | | 09/29/2023 | | 592 | | (7) | | | (7) | | 585 | 585 | | | |
| 100048547 | RANCHO CUCAMONGA | CA | | 11/20/2020 | | 2,997 | | (170) | | | (170) | | 2,827 | 2,827 | | | |
| 100112856 | DOWNEY | CA | | 06/29/2023 | | 932 | | 54 | | | 54 | | 986 | 986 | | | |
| 100119050 | PHOENIX | AZ | | 07/27/2023 | | 506 | | (23) | | | (23) | | 483 | 483 | | | |
| 100088172 | FORT PIERCE | FL | | 10/25/2022 | | 630 | | (10) | | | (10) | | 620 | 620 | | | |
| 100140418 | KUNKLETOWN | PA | | 01/18/2024 | | 566 | | (16) | | | (16) | | 550 | 550 | | | |
| 100028384 | GRASS VALLEY | CA | | 10/26/2018 | | 1,386 | | 190 | | | 190 | | 1,576 | 1,576 | | | |
| 100115613 | HOLLYWOOD | FL | | 07/19/2023 | | 494 | | (8) | | | (8) | | 486 | 486 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100023877 | RICHMOND | VA | | 09/10/2018 | | 1,474 | | (23) | | | (23) | | 1,451 | 1,451 | | | |
| 100128053 | CLARKSVILLE | TN | | 09/08/2023 | | 726 | | 23 | | | 23 | | 749 | 749 | | | |
| 100079385 | LOS BANOS | CA | | 03/17/2022 | | 1,090 | | (40) | | | (40) | | 1,050 | 1,050 | | | |
| 100031108 | SACRAMENTO | CA | | 03/29/2019 | | 753 | | 116 | | | 116 | | 869 | 869 | | | |
| 100119904 | SAN TAN VALLEY | AZ | | 08/10/2023 | | 545 | | (30) | | | (30) | | 515 | 515 | | | |
| 100158756 | HARVEST | AL | | 07/10/2024 | | 564 | | (6) | | | (6) | | 558 | 558 | | | |
| 100109668 | ASHEVILLE | NC | | 06/16/2023 | | 444 | | (20) | | | (20) | | 424 | 424 | | | |
| 100162588 | ANCHORAGE | AK | | 08/12/2024 | | 184 | | (5) | | | (5) | | 179 | 179 | | | |
| 100065338 | JACKSONVILLE BEACH | FL | | 07/28/2021 | | 1,222 | | (38) | | | (38) | | 1,184 | 1,184 | | | |
| 100128066 | CLAYTON | NC | | 09/08/2023 | | 635 | | 5 | | | 5 | | 640 | 640 | | | |
| 100025393 | SELLERSBURG | IN | | 09/20/2018 | | 937 | | 121 | | | 121 | | 1,058 | 1,058 | | | |
| 100103713 | BELTON | MO | | 05/08/2023 | | 658 | | 16 | | | 16 | | 674 | 674 | | | |
| 100153185 | ELMHURST | IL | | 05/30/2024 | | 515 | | (13) | | | (13) | | 502 | 502 | | | |
| 100044194 | WILMINGTON | CA | | 08/19/2020 | | 853 | | 73 | | | 73 | | 926 | 926 | | | |
| 100131990 | SPOKANE | WA | | 10/13/2023 | | 524 | | (7) | | | (7) | | 517 | 517 | | | |
| 100159466 | PORTSMOUTH | VA | | 07/15/2024 | | 182 | | (4) | | | (4) | | 178 | 178 | | | |
| 100148082 | CLOVIS | CA | | 04/10/2024 | | 611 | | (13) | | | (13) | | 598 | 598 | | | |
| 100119348 | DENVER | CO | | 07/31/2023 | | 731 | | 7 | | | 7 | | 738 | 738 | | | |
| 100153344 | GREENVILLE | SC | | 05/30/2024 | | 532 | | (4) | | | (4) | | 528 | 528 | | | |
| 100151213 | NORTH CHARLESTON | SC | | 05/10/2024 | | 26,499 | | (542) | | | (542) | | 25,957 | 25,957 | | | |
| 100151358 | CHARLOTTE | NC | | 05/10/2024 | | 691 | | 2 | | | 2 | | 693 | 693 | | | |
| 100143596 | JACKSONVILLE | FL | | 02/21/2024 | | 470 | | (19) | | | (19) | | 451 | 451 | | | |
| 100071604 | METAIRIE | LA | | 10/14/2021 | | 1,307 | | (49) | | | (49) | | 1,258 | 1,258 | | | |
| 100140446 | MEMPHIS | TN | | 01/18/2024 | | 538 | | (15) | | | (15) | | 523 | 523 | | | |
| 100140099 | SANTAQUIN | UT | | 01/09/2024 | | 614 | | (10) | | | (10) | | 604 | 604 | | | |
| 100149551 | CORONA | CA | | 04/26/2024 | | 6,861 | | (222) | | | (222) | | 6,639 | 6,639 | | | |
| 100128196 | LURAY | VA | | 09/18/2023 | | 610 | | 12 | | | 12 | | 622 | 622 | | | |
| 100135713 | RICHBURG | SC | | 11/10/2023 | | 534 | | 2 | | | 2 | | 536 | 536 | | | |
| 100143258 | MADERA | CA | | 02/16/2024 | | 1,065 | | 1 | | | 1 | | 1,066 | 1,066 | | | |
| 100147971 | NORTH CHARLESTON | SC | | 04/08/2024 | | 796 | | 34 | | | 34 | | 830 | 830 | | | |
| 100100949 | CONROE | TX | | 04/28/2023 | | 541 | | 9 | | | 9 | | 550 | 550 | | | |
| 100115372 | LOS ANGELES | CA | | 07/17/2023 | | 876 | | (7) | | | (7) | | 869 | 869 | | | |
| 100119407 | NEW ORLEANS | LA | | 07/31/2023 | | 649 | | (2) | | | (2) | | 647 | 647 | | | |
| 100158718 | SEATTLE | WA | | 07/10/2024 | | 376 | | (9) | | | (9) | | 367 | 367 | | | |
| 100114989 | CHARLOTTE | NC | | 07/14/2023 | | 2,192 | | (28) | | | (28) | | 2,164 | 2,164 | | | |
| 100137698 | CARSON CITY | NV | | 12/08/2023 | | 467 | | (7) | | | (7) | | 460 | 460 | | | |
| 100140021 | WEST WILDWOOD | NJ | | 01/09/2024 | | 1,867 | | (47) | | | (47) | | 1,820 | 1,820 | | | |
| 100129819 | DACULA | GA | | 09/27/2023 | | 536 | | (17) | | | (17) | | 519 | 519 | | | |
| 100141662 | CASA GRANDE | AZ | | 01/30/2024 | | 400 | | (9) | | | (9) | | 391 | 391 | | | |
| 100160899 | BAKERSFIELD | CA | | 07/24/2024 | | 331 | | (8) | | | (8) | | 323 | 323 | | | |
| 100142016 | BROKEN ARROW | OK | | 02/29/2024 | | 558 | | (7) | | | (7) | | 551 | 551 | | | |
| 100153270 | CRESCENT CITY | CA | | 05/30/2024 | | 617 | | 1 | | | 1 | | 618 | 618 | | | |
| 100148368 | SPRING | TX | | 04/12/2024 | | 690 | | 5 | | | 5 | | 695 | 695 | | | |
| 100043041 | CHICAGO | IL | | 05/28/2020 | | 657 | | 38 | | | 38 | | 695 | 695 | | | |
| 100028349 | PHOENIX | AZ | | 10/26/2018 | | 1,278 | | 213 | | | 213 | | 1,491 | 1,491 | | | |
| 100134440 | LAKE PEEKSKILL | NY | | 10/30/2023 | | 421 | | (11) | | | (11) | | 410 | 410 | | | |
| 100127273 | BALDWIN | NY | | 08/30/2023 | | 1,096 | | 539 | | | 539 | | 1,635 | 1,635 | | | |
| 100115679 | ROCKWALL | TX | | 07/20/2023 | | 1,458 | | 16 | | | 16 | | 1,474 | 1,474 | | | |
| 100150045 | YOUNGTOWN | AZ | | 06/07/2024 | | 456 | | (19) | | | (19) | | 437 | 437 | | | |
| 100067778 | LITTLE ELM | TX | | 09/23/2021 | | 758 | | (29) | | | (29) | | 729 | 729 | | | |
| 100152723 | HAINES CITY | FL | | 05/17/2024 | | 511 | | (8) | | | (8) | | 503 | 503 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148061 | WYLIE | TX | | 04/10/2024 | | 754 | | (19) | | | (19) | | 735 | 735 | | | |
| 100149581 | THE VILLAGES | FL | | 04/26/2024 | | 874 | | (1) | | | (1) | | 873 | 873 | | | |
| 100135453 | MYRTLE BEACH | SC | | 11/13/2023 | | 818 | | 85 | | | 85 | | 903 | 903 | | | |
| 100115821 | ROSEMOUNT | MN | | 07/20/2023 | | 1,582 | | 27 | | | 27 | | 1,609 | 1,609 | | | |
| 100161092 | HOUSTON | TX | | 07/24/2024 | | 489 | | 10 | | | 10 | | 499 | 499 | | | |
| 100158640 | JACKSON | TN | | 07/10/2024 | | 183 | | (4) | | | (4) | | 179 | 179 | | | |
| 100028221 | WHITE LAKE | MI | | 10/26/2018 | | 1,087 | | 158 | | | 158 | | 1,245 | 1,245 | | | |
| 100115720 | NORTH MYRTLE BEACH | SC | | 07/20/2023 | | 4,278 | | (98) | | | (98) | | 4,180 | 4,180 | | | |
| 100109636 | VERNON | CT | | 06/14/2023 | | 451 | | (31) | | | (31) | | 420 | 420 | | | |
| 100081266 | AURORA | CO | | 03/18/2022 | | 1,321 | | 22 | | | 22 | | 1,343 | 1,343 | | | |
| 100158754 | COVINGTON | GA | | 07/10/2024 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100140122 | MIDDLE RIVER | MD | | 01/09/2024 | | 564 | | (5) | | | (5) | | 559 | 559 | | | |
| 100031294 | POMONA | CA | | 03/29/2019 | | 1,106 | | 104 | | | 104 | | 1,210 | 1,210 | | | |
| 100135083 | SPRING HILL | TN | | 11/01/2023 | | 862 | | 88 | | | 88 | | 950 | 950 | | | |
| 100135542 | GULF SHORES | AL | | 11/13/2023 | | 856 | | 97 | | | 97 | | 953 | 953 | | | |
| 100152342 | FORT WORTH | TX | | 05/17/2024 | | 833 | | 77 | | | 77 | | 910 | 910 | | | |
| 100146711 | NORTH LAS VEGAS | NV | | 03/20/2024 | | 540 | | (18) | | | (18) | | 522 | 522 | | | |
| 100143234 | FORT WORTH | TX | | 02/16/2024 | | 732 | | 11 | | | 11 | | 743 | 743 | | | |
| 100154817 | SUN CITY | AZ | | 07/19/2024 | | 352 | | (15) | | | (15) | | 337 | 337 | | | |
| 100026615 | SUISUN | CA | | 09/26/2018 | | 1,024 | | 47 | | | 47 | | 1,071 | 1,071 | | | |
| 100163100 | THE VILLAGES | FL | | 08/13/2024 | | 195 | | (4) | | | (4) | | 191 | 191 | | | |
| 100137571 | DECATUR | GA | | 12/08/2023 | | 583 | | (7) | | | (7) | | 576 | 576 | | | |
| 100131937 | BATAVIA | IL | | 10/13/2023 | | 3,527 | | 381 | | | 381 | | 3,908 | 3,908 | | | |
| 100060131 | VERO BEACH | FL | | 06/25/2021 | | 1,178 | | (44) | | | (44) | | 1,134 | 1,134 | | | |
| 100129307 | CHARLOTTE | NC | | 09/25/2023 | | 595 | | | | | | | 595 | 595 | | | |
| 100102922 | ATLANTA | GA | | 06/22/2023 | | 1,028 | | (71) | | | (71) | | 957 | 957 | | | |
| 100131894 | REDLANDS | CA | | 10/06/2023 | | 292 | | (16) | | | (16) | | 276 | 276 | | | |
| 100031239 | MARLBORO | NJ | | 03/29/2019 | | 1,319 | | 162 | | | 162 | | 1,481 | 1,481 | | | |
| 100142757 | BROOKLYN PARK | MN | | 02/08/2024 | | 1,438 | | (9) | | | (9) | | 1,429 | 1,429 | | | |
| 100076347 | KENNEWICK | WA | | 01/07/2022 | | 1,367 | | (22) | | | (22) | | 1,345 | 1,345 | | | |
| 100101648 | HAINES CITY | FL | | 04/26/2023 | | 795 | | 6 | | | 6 | | 801 | 801 | | | |
| 100153252 | HUTTO | TX | | 05/30/2024 | | 423 | | 3 | | | 3 | | 426 | 426 | | | |
| 100158970 | MAIDEN | NC | | 08/15/2024 | | 140 | | (6) | | | (6) | | 134 | 134 | | | |
| 100115976 | BEAUFORT | SC | | 07/20/2023 | | 604 | | (17) | | | (17) | | 587 | 587 | | | |
| 100148248 | WOLFFORTH | TX | | 04/12/2024 | | 629 | | (5) | | | (5) | | 624 | 624 | | | |
| 100081485 | ATLANTA | GA | | 03/18/2022 | | 1,423 | | 62 | | | 62 | | 1,485 | 1,485 | | | |
| 100148830 | CAPE CORAL | FL | | 04/17/2024 | | 1,152 | | (51) | | | (51) | | 1,101 | 1,101 | | | |
| 100135539 | GULF SHORES | AL | | 11/13/2023 | | 832 | | 43 | | | 43 | | 875 | 875 | | | |
| 100143027 | FREDERICK | MD | | 02/12/2024 | | 924 | | (3) | | | (3) | | 921 | 921 | | | |
| 100150961 | AUBREY | TX | | 05/08/2024 | | 688 | | 6 | | | 6 | | 694 | 694 | | | |
| 100067723 | ST LOUIS PARK | MN | | 09/23/2021 | | 1,274 | | (41) | | | (41) | | 1,233 | 1,233 | | | |
| 100152412 | NORFOLK | VA | | 05/17/2024 | | 3,242 | | (59) | | | (59) | | 3,183 | 3,183 | | | |
| 100156597 | LA VERGNE | TN | | 06/24/2024 | | 649 | | (15) | | | (15) | | 634 | 634 | | | |
| 100011948 | YOUNTVILLE | CA | | 03/08/2017 | | 1,056 | | 100 | | | 100 | | 1,156 | 1,156 | | | |
| 100013966 | WAILUKU | HI | | 05/25/2017 | | 704 | | 125 | | | 125 | | 829 | 829 | | | |
| 100083496 | NEWARK | NJ | | 06/06/2022 | | 727 | | 23 | | | 23 | | 750 | 750 | | | |
| 100144552 | WESLEY CHAPEL | FL | | 04/26/2024 | | 582 | | (14) | | | (14) | | 568 | 568 | | | |
| 100110698 | SAINT PETERSBURG | FL | | 08/11/2023 | | 763 | | (57) | | | (57) | | 706 | 706 | | | |
| 100149405 | GULF SHORES | AL | | 04/24/2024 | | 5,565 | | (103) | | | (103) | | 5,462 | 5,462 | | | |
| 100127193 | STPETE | FL | | 08/30/2023 | | 444 | | 6 | | | 6 | | 450 | 450 | | | |
| 100143327 | LOGANVILLE | GA | | 02/16/2024 | | 862 | | 46 | | | 46 | | 908 | 908 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100028986 | ROCKVILLE | MD | | 10/26/2018 | | 1,191 | | 106 | | | 106 | | 1,297 | 1,297 | | | |
| 100128789 | CONROE | TX | | 09/21/2023 | | 805 | | (3) | | | (3) | | 802 | 802 | | | |
| 100134475 | POUGHKEEPSIE | NY | | 10/30/2023 | | 391 | | (21) | | | (21) | | 370 | 370 | | | |
| 100023592 | ROUND ROCK | TX | | 09/04/2018 | | 1,371 | | (7) | | | (7) | | 1,364 | 1,364 | | | |
| 100115954 | YREKA | CA | | 07/20/2023 | | 602 | | (10) | | | (10) | | 592 | 592 | | | |
| 100160074 | FORT WORTH | TX | | 07/17/2024 | | 364 | | (12) | | | (12) | | 352 | 352 | | | |
| 100142693 | FAIRHOPE | AL | | 02/08/2024 | | 517 | | 7 | | | 7 | | 524 | 524 | | | |
| 100131995 | BOERNE | TX | | 10/13/2023 | | 605 | | (8) | | | (8) | | 597 | 597 | | | |
| 100044206 | CHULA VISTA | CA | | 08/19/2020 | | 4,854 | | 45 | | | 45 | | 4,899 | 4,899 | | | |
| 100136282 | CANTONMENT | FL | | 11/20/2023 | | 518 | | (6) | | | (6) | | 512 | 512 | | | |
| 100110575 | CHARLOTTE | NC | | 06/30/2023 | | 729 | | 2 | | | 2 | | 731 | 731 | | | |
| 100091428 | WHITTIER | NC | | 02/22/2023 | | 2,309 | | (36) | | | (36) | | 2,273 | 2,273 | | | |
| 100119956 | HENDERSON | NV | | 08/11/2023 | | 795 | | 21 | | | 21 | | 816 | 816 | | | |
| 100132595 | CAMDEN | AR | | 11/03/2023 | | 3,705 | | (28) | | | (28) | | 3,677 | 3,677 | | | |
| 100150740 | PALMETTO | FL | | 05/06/2024 | | 548 | | (12) | | | (12) | | 536 | 536 | | | |
| 100079068 | RENO | NV | | 02/24/2022 | | 797 | | (9) | | | (9) | | 788 | 788 | | | |
| 100099806 | KINGSTON | NY | | 02/28/2023 | | 519 | | (13) | | | (13) | | 506 | 506 | | | |
| 100117601 | SEVIERVILLE | TN | | 07/20/2023 | | 538 | | (19) | | | (19) | | 519 | 519 | | | |
| 100133690 | VIRGINIA BEACH | VA | | 10/23/2023 | | 586 | | (1) | | | (1) | | 585 | 585 | | | |
| 100060224 | MANCHESTER | NH | | 06/25/2021 | | 1,345 | | (21) | | | (21) | | 1,324 | 1,324 | | | |
| 100101657 | SAINT PETERSBURG | FL | | 04/26/2023 | | 811 | | 19 | | | 19 | | 830 | 830 | | | |
| 100160219 | HOUSTON | TX | | 07/18/2024 | | 488 | | 10 | | | 10 | | 498 | 498 | | | |
| 100151110 | LAWRENCEVILLE | GA | | 05/08/2024 | | 16,067 | | (279) | | | (279) | | 15,788 | 15,788 | | | |
| 100158028 | WAKE FOREST | NC | | 07/09/2024 | | 183 | | (4) | | | (4) | | 179 | 179 | | | |
| 100080437 | N LAS VEGAS | NV | | 03/10/2022 | | 884 | | (56) | | | (56) | | 828 | 828 | | | |
| 100140412 | KATY | TX | | 01/18/2024 | | 961 | | (11) | | | (11) | | 950 | 950 | | | |
| 100065783 | BAKERSFIELD | CA | | 07/28/2021 | | 1,492 | | (42) | | | (42) | | 1,450 | 1,450 | | | |
| 100137646 | RALEIGH | NC | | 12/08/2023 | | 540 | | (8) | | | (8) | | 532 | 532 | | | |
| 100164747 | HARTFIELD | VA | | 08/26/2024 | | 3,367 | | (94) | | | (94) | | 3,273 | 3,273 | | | |
| 100091599 | BRYAN | TX | | 03/07/2023 | | 463 | | (26) | | | (26) | | 437 | 437 | | | |
| 100130374 | MORONGO VALLEY | CA | | 09/28/2023 | | 386 | | (17) | | | (17) | | 369 | 369 | | | |
| 100153856 | ENNIS | TX | | 06/05/2024 | | 572 | | (55) | | | (55) | | 517 | 517 | | | |
| 100150650 | REYNOLDSBURG | OH | | 05/06/2024 | | 639 | | 1 | | | 1 | | 640 | 640 | | | |
| 100151359 | LIBERTY HILL | TX | | 05/10/2024 | | 620 | | 2 | | | 2 | | 622 | 622 | | | |
| 100135759 | CHARLOTTE | NC | | 11/10/2023 | | 646 | | 13 | | | 13 | | 659 | 659 | | | |
| 100131965 | CASA GRANDE | AZ | | 10/13/2023 | | 590 | | (7) | | | (7) | | 583 | 583 | | | |
| 100081435 | WENDELL | NC | | 03/18/2022 | | 1,260 | | 27 | | | 27 | | 1,287 | 1,287 | | | |
| 100134431 | ROWLETT | TX | | 10/30/2023 | | 887 | | (2) | | | (2) | | 885 | 885 | | | |
| 100137215 | LAKELAND | FL | | 11/28/2023 | | 324 | | (14) | | | (14) | | 310 | 310 | | | |
| 100135716 | ANNA | TX | | 11/10/2023 | | 1,333 | | 4 | | | 4 | | 1,337 | 1,337 | | | |
| 100108507 | LAKE HAVASU CITY | AZ | | 05/25/2023 | | 551 | | (6) | | | (6) | | 545 | 545 | | | |
| 100132553 | NEDERLAND | TX | | 11/03/2023 | | 382 | | (12) | | | (12) | | 370 | 370 | | | |
| 100149694 | KANNAPOLIS | NC | | 04/26/2024 | | 539 | | 21 | | | 21 | | 560 | 560 | | | |
| 100120307 | MOBILE | AL | | 08/18/2023 | | 504 | | (8) | | | (8) | | 496 | 496 | | | |
| 100159384 | RANSON | WV | | 07/15/2024 | | 206 | | (4) | | | (4) | | 202 | 202 | | | |
| 100120133 | CHESAPEAKE | VA | | 08/11/2023 | | 734 | | (10) | | | (10) | | 724 | 724 | | | |
| 100153216 | GUTHRIE | OK | | 05/30/2024 | | 1,626 | | 7 | | | 7 | | 1,633 | 1,633 | | | |
| 100138346 | BAKERSFIELD | CA | | 12/18/2023 | | 472 | | (12) | | | (12) | | 460 | 460 | | | |
| 100140360 | ROYSE CITY | TX | | 01/18/2024 | | 2,415 | | (26) | | | (26) | | 2,389 | 2,389 | | | |
| 100128150 | WINTER HAVEN | FL | | 09/18/2023 | | 821 | | 53 | | | 53 | | 874 | 874 | | | |
| 100078446 | RIALTO | CA | | 01/21/2022 | | 1,008 | | (24) | | | (24) | | 984 | 984 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100084799 | VANCOUVER | WA | | 08/02/2022 | | 804 | | 5 | | | 5 | | 809 | 809 | | | |
| 100159567 | DAVENPORT | FL | | 07/15/2024 | | 334 | | (4) | | | (4) | | 330 | 330 | | | |
| 100117121 | STATEN ISLAND | NY | | 07/20/2023 | | 1,324 | | 318 | | | 318 | | 1,642 | 1,642 | | | |
| 100100722 | GREELEY | CO | | 04/28/2023 | | 1,994 | | 55 | | | 55 | | 2,049 | 2,049 | | | |
| 100133561 | SANTA ROSA | CA | | 10/23/2023 | | 585 | | (3) | | | (3) | | 582 | 582 | | | |
| 100141306 | MISSION | TX | | 01/30/2024 | | 376 | | (18) | | | (18) | | 358 | 358 | | | |
| 100141781 | POINCIANA | FL | | 01/30/2024 | | 435 | | (16) | | | (16) | | 419 | 419 | | | |
| 100149784 | RANCHO CUCAMONGA | CA | | 04/26/2024 | | 770,381 | | (8,566) | | | (8,566) | | 761,815 | 761,815 | | | |
| 100116695 | ROCKVILLE | MD | | 07/20/2023 | | 5,314 | | 1,833 | | | 1,833 | | 7,147 | 7,147 | | | |
| 100126338 | DAVENPORT | FL | | 08/30/2023 | | 618 | | (13) | | | (13) | | 605 | 605 | | | |
| 100139638 | SAN ANTONIO | TX | | 12/28/2023 | | 534 | | (8) | | | (8) | | 526 | 526 | | | |
| 100025259 | WILMINGTON | CA | | 09/20/2018 | | 917 | | 36 | | | 36 | | 953 | 953 | | | |
| 100119244 | CALDWELL | ID | | 07/31/2023 | | 674 | | (1) | | | (1) | | 673 | 673 | | | |
| 100071580 | MIAMI | FL | | 10/14/2021 | | 2,682 | | (32) | | | (32) | | 2,650 | 2,650 | | | |
| 100114842 | MILLVILLE | DE | | 07/10/2023 | | 920 | | 39 | | | 39 | | 959 | 959 | | | |
| 100076776 | PORTLAND | OR | | 12/27/2021 | | 1,029 | | (61) | | | (61) | | 968 | 968 | | | |
| 100164821 | LEAGUE CITY | TX | | 08/26/2024 | | 389 | | 28 | | | 28 | | 417 | 417 | | | |
| 100164300 | BOWIE | MD | | 08/21/2024 | | 220 | | 1 | | | 1 | | 221 | 221 | | | |
| 100112710 | BERKELEY HEIGHTS | NJ | | 06/29/2023 | | 912 | | 567 | | | 567 | | 1,479 | 1,479 | | | |
| 100113879 | CHEVY CHASE | MD | | 06/29/2023 | | 5,915 | | 200 | | | 200 | | 6,115 | 6,115 | | | |
| 100064323 | MIDDLETOWN | DE | | 07/01/2021 | | 1,818 | | 80 | | | 80 | | 1,898 | 1,898 | | | |
| 100045796 | HENDERSON | NV | | 11/25/2020 | | 1,017 | | (8) | | | (8) | | 1,009 | 1,009 | | | |
| 100081197 | LITCHFIELD PARK | AZ | | 03/18/2022 | | 1,291 | | 16 | | | 16 | | 1,307 | 1,307 | | | |
| 100081062 | FAIRBURN | GA | | 03/18/2022 | | 1,359 | | 38 | | | 38 | | 1,397 | 1,397 | | | |
| 100013752 | DEALE | MD | | 05/25/2017 | | 884 | | 73 | | | 73 | | 957 | 957 | | | |
| 100135002 | MIAMI | FL | | 10/30/2023 | | 565 | | 2 | | | 2 | | 567 | 567 | | | |
| 100027885 | HARRISON | NJ | | 10/26/2018 | | 989 | | 247 | | | 247 | | 1,236 | 1,236 | | | |
| 100110290 | CHARLOTTE | NC | | 06/30/2023 | | 664 | | (2) | | | (2) | | 662 | 662 | | | |
| 100138921 | ST CHARLES | IL | | 12/21/2023 | | 816 | | (24) | | | (24) | | 792 | 792 | | | |
| 100065422 | LEADVILLE | CO | | 07/28/2021 | | 1,304 | | (27) | | | (27) | | 1,277 | 1,277 | | | |
| 100156437 | BALTIMORE | MD | | 06/24/2024 | | 361 | | (10) | | | (10) | | 351 | 351 | | | |
| 100129283 | PRINCETON | TX | | 09/25/2023 | | 633 | | 6 | | | 6 | | 639 | 639 | | | |
| 100152423 | KYLE | TX | | 05/17/2024 | | 947 | | (17) | | | (17) | | 930 | 930 | | | |
| 100111462 | LEAWOOD | KS | | 06/29/2023 | | 1,595 | | 458 | | | 458 | | 2,053 | 2,053 | | | |
| 100115887 | NORTH PORT | FL | | 07/20/2023 | | 711 | | (8) | | | (8) | | 703 | 703 | | | |
| 100149356 | PLANO | TX | | 04/24/2024 | | 632 | | (5) | | | (5) | | 627 | 627 | | | |
| 100091440 | NUTLEY | NJ | | 02/22/2023 | | 638 | | (6) | | | (6) | | 632 | 632 | | | |
| 100151225 | FORT WORTH | TX | | 05/10/2024 | | 1,452 | | 124 | | | 124 | | 1,576 | 1,576 | | | |
| 100137607 | CAPE CORAL | FL | | 12/08/2023 | | 780 | | 42 | | | 42 | | 822 | 822 | | | |
| 100133669 | MONROE | NC | | 10/23/2023 | | 575 | | 10 | | | 10 | | 585 | 585 | | | |
| 100126801 | TRACY | CA | | 08/30/2023 | | 1,215 | | 764 | | | 764 | | 1,979 | 1,979 | | | |
| 100135989 | POINCIANA | FL | | 11/16/2023 | | 274 | | (12) | | | (12) | | 262 | 262 | | | |
| 100152708 | ZEBULON | NC | | 05/17/2024 | | 699 | | 26 | | | 26 | | 725 | 725 | | | |
| 100101887 | FORT LAUDERDALE | FL | | 04/06/2023 | | 396 | | (23) | | | (23) | | 373 | 373 | | | |
| 100153617 | MERIDEN | CT | | 05/31/2024 | | 312 | | (9) | | | (9) | | 303 | 303 | | | |
| 100028426 | TEMPE | AZ | | 10/26/2018 | | 3,411 | | 126 | | | 126 | | 3,537 | 3,537 | | | |
| 100083838 | VICTORVILLE | CA | | 07/12/2022 | | 556 | | (12) | | | (12) | | 544 | 544 | | | |
| 100133652 | AUSTIN | TX | | 10/23/2023 | | 3,273 | | 46 | | | 46 | | 3,319 | 3,319 | | | |
| 100126391 | MARIETTA | GA | | 08/30/2023 | | 595 | | (6) | | | (6) | | 589 | 589 | | | |
| 100043651 | GILLETTE | WY | | 08/13/2020 | | 448 | | (33) | | | (33) | | 415 | 415 | | | |
| 100133336 | KISSIMMEE | FL | | 11/29/2023 | | 553 | | 11 | | | 11 | | 564 | 564 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100082652 | AVENTURA | FL | | 04/14/2022 | | 1,138 | | (1) | | | (1) | | 1,137 | 1,137 | | | |
| 100131744 | MANCHESTER | TN | | 10/06/2023 | | 901 | | 31 | | | 31 | | 932 | 932 | | | |
| 100158723 | CARTERSVILLE | GA | | 07/10/2024 | | 222 | | | | | | | 222 | 222 | | | |
| 100091174 | BRANSON WEST | MO | | 01/31/2023 | | 743 | | 45 | | | 45 | | 788 | 788 | | | |
| 100142595 | PHOENIX | AZ | | 02/08/2024 | | 134,867 | | 1,110 | | | 1,110 | | 135,977 | 135,977 | | | |
| 100054125 | MAPLE VALLEY | WA | | 03/23/2021 | | 849 | | (67) | | | (67) | | 782 | 782 | | | |
| 100083516 | MIAMI | FL | | 06/06/2022 | | 731 | | (40) | | | (40) | | 691 | 691 | | | |
| 100150652 | GLASSBORO | NJ | | 05/06/2024 | | 2,896 | | (37) | | | (37) | | 2,859 | 2,859 | | | |
| 100100302 | CHICAGO | IL | | 03/24/2023 | | 1,988 | | (11) | | | (11) | | 1,977 | 1,977 | | | |
| 100144281 | LEHIGH ACRES | FL | | 03/07/2024 | | 552 | | (2) | | | (2) | | 550 | 550 | | | |
| 100152515 | LANCASTER | PA | | 05/17/2024 | | 365 | | (7) | | | (7) | | 358 | 358 | | | |
| 100011718 | LYNNWOOD | WA | | 03/08/2017 | | 719 | | 165 | | | 165 | | 884 | 884 | | | |
| 100081128 | SAGINAW | TX | | 03/18/2022 | | 1,232 | | 21 | | | 21 | | 1,253 | 1,253 | | | |
| 100128016 | CLARKSVILLE | TN | | 09/08/2023 | | 753 | | 24 | | | 24 | | 777 | 777 | | | |
| 100103580 | HEATH | TX | | 05/08/2023 | | 2,372 | | (22) | | | (22) | | 2,350 | 2,350 | | | |
| 100134867 | APEX | NC | | 10/30/2023 | | 13,364 | | (44) | | | (44) | | 13,320 | 13,320 | | | |
| 100109349 | HAINES CITY | FL | | 06/12/2023 | | 1,081 | | 36 | | | 36 | | 1,117 | 1,117 | | | |
| 100025261 | CORONA | CA | | 09/20/2018 | | 717 | | 151 | | | 151 | | 868 | 868 | | | |
| 100152613 | PENSACOLA | FL | | 05/17/2024 | | 555 | | (9) | | | (9) | | 546 | 546 | | | |
| 100091181 | BRANSON WEST | MO | | 01/31/2023 | | 743 | | 45 | | | 45 | | 788 | 788 | | | |
| 100109322 | SOUTH OGDEN | UT | | 06/12/2023 | | 3,463 | | (77) | | | (77) | | 3,386 | 3,386 | | | |
| 100137188 | WINCHESTER | CA | | 11/28/2023 | | 10,806 | | 225 | | | 225 | | 11,031 | 11,031 | | | |
| 100115964 | LELAND | NC | | 07/20/2023 | | 595 | | (5) | | | (5) | | 590 | 590 | | | |
| 100151548 | KATY | TX | | 05/10/2024 | | 1,674 | | 67 | | | 67 | | 1,741 | 1,741 | | | |
| 100132102 | FORT MYERS | FL | | 10/13/2023 | | 574 | | (5) | | | (5) | | 569 | 569 | | | |
| 100107889 | DESERT HOT SPRINGS | CA | | 06/29/2023 | | 10,177 | | (56) | | | (56) | | 10,121 | 10,121 | | | |
| 100151049 | BOTHELL | WA | | 05/08/2024 | | 1,642 | | 101 | | | 101 | | 1,743 | 1,743 | | | |
| 100029846 | SAN FERNANDO | CA | | 10/26/2018 | | 1,020 | | 14 | | | 14 | | 1,034 | 1,034 | | | |
| 100120213 | SANDSTON | VA | | 08/18/2023 | | 445 | | (3) | | | (3) | | 442 | 442 | | | |
| 100148683 | CLINTON | CT | | 04/16/2024 | | 521 | | (15) | | | (15) | | 506 | 506 | | | |
| 100091117 | COLUMBIA | TN | | 01/31/2023 | | 680 | | (23) | | | (23) | | 657 | 657 | | | |
| 100141735 | COLTON | CA | | 01/30/2024 | | 548 | | | | | | | 548 | 548 | | | |
| 100108025 | GROVELAND | FL | | 05/25/2023 | | 793 | | 6 | | | 6 | | 799 | 799 | | | |
| 100109323 | SAINT LOUIS | MO | | 06/12/2023 | | 736 | | (10) | | | (10) | | 726 | 726 | | | |
| 100126279 | FORT MEADE | FL | | 08/30/2023 | | 463 | | (11) | | | (11) | | 452 | 452 | | | |
| 100156630 | NEW ORLEANS | LA | | 06/24/2024 | | 557 | | (14) | | | (14) | | 543 | 543 | | | |
| 100055815 | JEFFERSONVILLE | IN | | 03/23/2021 | | 1,947 | | (62) | | | (62) | | 1,885 | 1,885 | | | |
| 100129821 | DACULA | GA | | 09/27/2023 | | 534 | | (21) | | | (21) | | 513 | 513 | | | |
| 100100957 | NAVARRE | FL | | 04/28/2023 | | 884 | | 26 | | | 26 | | 910 | 910 | | | |
| 100154907 | JACKSONVILLE | FL | | 07/19/2024 | | 945 | | (62) | | | (62) | | 883 | 883 | | | |
| 100153349 | KISSIMMEE | FL | | 05/30/2024 | | 27,778 | | 1,385 | | | 1,385 | | 29,163 | 29,163 | | | |
| 100092026 | LINDEN | NJ | | 02/09/2023 | | 620 | | (19) | | | (19) | | 601 | 601 | | | |
| 100161371 | FORNEY | TX | | 07/25/2024 | | 226 | | 1 | | | 1 | | 227 | 227 | | | |
| 100143257 | TUCSON | AZ | | 02/16/2024 | | 635 | | (2) | | | (2) | | 633 | 633 | | | |
| 100158031 | APEX | NC | | 07/09/2024 | | 188 | | | | | | | 188 | 188 | | | |
| 100127063 | NEW CITY | NY | | 08/30/2023 | | 1,314 | | 13 | | | 13 | | 1,327 | 1,327 | | | |
| 100132075 | MONSEY | NY | | 10/13/2023 | | 679 | | 27 | | | 27 | | 706 | 706 | | | |
| 100143489 | DENVER | CO | | 02/21/2024 | | 602 | | (34) | | | (34) | | 568 | 568 | | | |
| 100064373 | WINDERMERE | FL | | 07/01/2021 | | 1,941 | | 21 | | | 21 | | 1,962 | 1,962 | | | |
| 100139406 | KILLINGLY | CT | | 12/28/2023 | | 443 | | (9) | | | (9) | | 434 | 434 | | | |
| 100162958 | SEFFNER | FL | | 08/12/2024 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111528 | BELLINGHAM | WA | | 06/29/2023 | | 630 | | 154 | | | 154 | | 784 | 784 | | | |
| 100065485 | JOSHUA TREE | CA | | 07/28/2021 | | 6,499 | | (197) | | | (197) | | 6,302 | 6,302 | | | |
| 100137644 | FORT WORTH | TX | | 12/08/2023 | | 513 | | (6) | | | (6) | | 507 | 507 | | | |
| 100156640 | PORT ORANGE | FL | | 06/24/2024 | | 334 | | (12) | | | (12) | | 322 | 322 | | | |
| 100153472 | ROTONDA WEST | FL | | 05/30/2024 | | 545 | | 4 | | | 4 | | 549 | 549 | | | |
| 100048790 | HAUPPAUGE | NY | | 11/20/2020 | | 1,195 | | 8 | | | 8 | | 1,203 | 1,203 | | | |
| 100025195 | INGLEWOOD | CA | | 09/20/2018 | | 3,894 | | 41 | | | 41 | | 3,935 | 3,935 | | | |
| 100065613 | CINCINNATI | OH | | 07/28/2021 | | 1,178 | | (46) | | | (46) | | 1,132 | 1,132 | | | |
| 100091611 | CLARKSTON | WA | | 03/07/2023 | | 138 | | (8) | | | (8) | | 130 | 130 | | | |
| 100088095 | OPA LOCKA | FL | | 10/25/2022 | | 459 | | (11) | | | (11) | | 448 | 448 | | | |
| 100142717 | SAN MARCOS | TX | | 02/08/2024 | | 470 | | 4 | | | 4 | | 474 | 474 | | | |
| 100156671 | NAUGATUCK | CT | | 06/24/2024 | | 309 | | (9) | | | (9) | | 300 | 300 | | | |
| 100149196 | TURLOCK | CA | | 04/22/2024 | | 769 | | (24) | | | (24) | | 745 | 745 | | | |
| 100119460 | DURHAM | NC | | 07/31/2023 | | 2,981 | | 38 | | | 38 | | 3,019 | 3,019 | | | |
| 100081114 | CARY | NC | | 03/18/2022 | | 1,622 | | 30 | | | 30 | | 1,652 | 1,652 | | | |
| 100149304 | SAINT PETERSBURG | FL | | 04/24/2024 | | 560 | | (2) | | | (2) | | 558 | 558 | | | |
| 100014523 | COMPTON | CA | | 09/27/2017 | | 747 | | 24 | | | 24 | | 771 | 771 | | | |
| 100028462 | CHICAGO | IL | | 10/26/2018 | | 689 | | 178 | | | 178 | | 867 | 867 | | | |
| 100158806 | BOLINGBROOK | IL | | 07/10/2024 | | 181 | | (6) | | | (6) | | 175 | 175 | | | |
| 100163044 | MODESTO | CA | | 08/13/2024 | | 191 | | (6) | | | (6) | | 185 | 185 | | | |
| 100127095 | WINDSOR | VA | | 08/30/2023 | | 390 | | (12) | | | (12) | | 378 | 378 | | | |
| 100140164 | CLARKSVILLE | TN | | 01/09/2024 | | 1,614 | | (45) | | | (45) | | 1,569 | 1,569 | | | |
| 100135847 | MATTHEWS | NC | | 11/10/2023 | | 583 | | 16 | | | 16 | | 599 | 599 | | | |
| 100119354 | MELISSA | TX | | 07/31/2023 | | 4,045 | | 20 | | | 20 | | 4,065 | 4,065 | | | |
| 100061903 | EAST BRUNSWICK | NJ | | 07/01/2021 | | 1,327 | | (29) | | | (29) | | 1,298 | 1,298 | | | |
| 100136176 | CAPE CORAL | FL | | 12/18/2023 | | 2,129 | | (93) | | | (93) | | 2,036 | 2,036 | | | |
| 100102951 | FULLERTON | CA | | 06/22/2023 | | 548 | | (20) | | | (20) | | 528 | 528 | | | |
| 100135105 | MARIETTA | GA | | 11/01/2023 | | 573 | | 15 | | | 15 | | 588 | 588 | | | |
| 100133072 | LA GRANGE | KY | | 11/29/2023 | | 516 | | | | | | | 516 | 516 | | | |
| 100154836 | APOLLO BEACH | FL | | 07/19/2024 | | 461 | | 2 | | | 2 | | 463 | 463 | | | |
| 100101806 | BRICK TOWNSHIP | NJ | | 03/31/2023 | | 531 | | (11) | | | (11) | | 520 | 520 | | | |
| 100090336 | MODESTO | CA | | 12/22/2022 | | 530 | | (7) | | | (7) | | 523 | 523 | | | |
| 100119198 | WINCHESTER | VA | | 07/31/2023 | | 581 | | (4) | | | (4) | | 577 | 577 | | | |
| 100043311 | BLYTHEWOOD | SC | | 08/13/2020 | | 2,146 | | (31) | | | (31) | | 2,115 | 2,115 | | | |
| 100055273 | BAYVILLE | NJ | | 03/23/2021 | | 1,087 | | (74) | | | (74) | | 1,013 | 1,013 | | | |
| 100114147 | AZUSA | CA | | 06/29/2023 | | 1,015 | | 418 | | | 418 | | 1,433 | 1,433 | | | |
| 100091259 | JOSHUA TREE | CA | | 01/31/2023 | | 477 | | (27) | | | (27) | | 450 | 450 | | | |
| 100138186 | KISSIMMEE | FL | | 12/14/2023 | | 488 | | (5) | | | (5) | | 483 | 483 | | | |
| 100143106 | MONTEAGLE | TN | | 02/16/2024 | | 508 | | (10) | | | (10) | | 498 | 498 | | | |
| 100116283 | CHAMPIONS GATE | FL | | 07/20/2023 | | 1,102 | | (29) | | | (29) | | 1,073 | 1,073 | | | |
| 100120933 | LELAND | NC | | 08/30/2023 | | 795 | | 42 | | | 42 | | 837 | 837 | | | |
| 100159231 | CONCORD | NC | | 07/15/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100153172 | FORNEY | TX | | 05/30/2024 | | 573 | | (7) | | | (7) | | 566 | 566 | | | |
| 100134534 | PALM COAST | FL | | 10/30/2023 | | 955 | | (12) | | | (12) | | 943 | 943 | | | |
| 100088909 | LUTZ | FL | | 11/15/2022 | | 463 | | (28) | | | (28) | | 435 | 435 | | | |
| 100140423 | WINCHESTER | VA | | 01/18/2024 | | 604 | | (13) | | | (13) | | 591 | 591 | | | |
| 100152418 | NORTH MYRTLE BEACH | SC | | 05/17/2024 | | 556 | | (9) | | | (9) | | 547 | 547 | | | |
| 100108149 | ARLINGTON | VA | | 05/24/2023 | | 450 | | (17) | | | (17) | | 433 | 433 | | | |
| 100060148 | FORT LAUDERDALE | FL | | 06/25/2021 | | 1,289 | | (44) | | | (44) | | 1,245 | 1,245 | | | |
| 100161002 | FORT MYERS | FL | | 07/24/2024 | | 373 | | (8) | | | (8) | | 365 | 365 | | | |
| 100160995 | KOKOMO | IN | | 07/24/2024 | | 194 | | (4) | | | (4) | | 190 | 190 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013266 | NAPLES | FL | | 05/25/2017 | | 3,782 | | 627 | | | 627 | | 4,409 | 4,409 | | | |
| 100160156 | STATESVILLE | NC | | 07/17/2024 | | 249 | | 7 | | | 7 | | 256 | 256 | | | |
| 100071938 | PACIFIC PALISADES | CA | | 11/19/2021 | | 3,576 | | (114) | | | (114) | | 3,462 | 3,462 | | | |
| 100127526 | WILMINGTON | DE | | 09/08/2023 | | 600 | | (6) | | | (6) | | 594 | 594 | | | |
| 100147823 | SAN ANTONIO | TX | | 04/08/2024 | | 557 | | (2) | | | (2) | | 555 | 555 | | | |
| 100141321 | KISSIMMEE | FL | | 01/30/2024 | | 445 | | (3) | | | (3) | | 442 | 442 | | | |
| 100073364 | LUBBOCK | TX | | 11/01/2021 | | 1,454 | | (12) | | | (12) | | 1,442 | 1,442 | | | |
| 100091141 | NORTH PORT | FL | | 01/31/2023 | | 501 | | 15 | | | 15 | | 516 | 516 | | | |
| 100136336 | CIBOLO | TX | | 11/20/2023 | | 782 | | 94 | | | 94 | | 876 | 876 | | | |
| 100024956 | OXNARD | CA | | 09/20/2018 | | 922 | | 123 | | | 123 | | 1,045 | 1,045 | | | |
| 100130335 | BAYTOWN | TX | | 09/28/2023 | | 239 | | (16) | | | (16) | | 223 | 223 | | | |
| 100146594 | NORTH CHARLESTON | SC | | 03/20/2024 | | 395 | | (13) | | | (13) | | 382 | 382 | | | |
| 100148289 | ITASCA | IL | | 04/12/2024 | | 1,448 | | (11) | | | (11) | | 1,437 | 1,437 | | | |
| 100162318 | SHAFTER | CA | | 08/05/2024 | | 171 | | (5) | | | (5) | | 166 | 166 | | | |
| 100140877 | MIRAMAR | FL | | 01/25/2024 | | 529 | | 2 | | | 2 | | 531 | 531 | | | |
| 100156836 | HACKETTSTOWN | NJ | | 06/27/2024 | | 566 | | (15) | | | (15) | | 551 | 551 | | | |
| 100135486 | RHOME | TX | | 11/13/2023 | | 818 | | 65 | | | 65 | | 883 | 883 | | | |
| 100110470 | ASHEVILLE | NC | | 06/30/2023 | | 649 | | (1) | | | (1) | | 648 | 648 | | | |
| 100143354 | BAY HARBOR ISLANDS | FL | | 02/16/2024 | | 513 | | (16) | | | (16) | | 497 | 497 | | | |
| 100152366 | CASA GRANDE | AZ | | 05/17/2024 | | 602 | | (1) | | | (1) | | 601 | 601 | | | |
| 100141689 | CHARLOTTE | NC | | 01/30/2024 | | 517 | | (23) | | | (23) | | 494 | 494 | | | |
| 100101551 | SUFFOLK | VA | | 04/26/2023 | | 923 | | (8) | | | (8) | | 915 | 915 | | | |
| 100142657 | WOODBURY | MN | | 02/08/2024 | | 1,801 | | (56) | | | (56) | | 1,745 | 1,745 | | | |
| 100068077 | NORTH YARMOUTH | ME | | 09/23/2021 | | 1,453 | | 5 | | | 5 | | 1,458 | 1,458 | | | |
| 100162959 | FOREST | VA | | 08/12/2024 | | 235 | | (6) | | | (6) | | 229 | 229 | | | |
| 100108323 | DOUGLASVILLE | GA | | 05/24/2023 | | 1,244 | | (68) | | | (68) | | 1,176 | 1,176 | | | |
| 100136633 | WEST JORDAN | UT | | 11/22/2023 | | 518 | | (10) | | | (10) | | 508 | 508 | | | |
| 100076779 | STAFFORD | VA | | 12/27/2021 | | 1,151 | | (45) | | | (45) | | 1,106 | 1,106 | | | |
| 100151651 | HASLET | TX | | 05/10/2024 | | 663 | | 9 | | | 9 | | 672 | 672 | | | |
| 100153063 | NEW ORLEANS | LA | | 06/27/2024 | | 265 | | (3) | | | (3) | | 262 | 262 | | | |
| 100152569 | VERNON | CT | | 05/17/2024 | | 164 | | | | | | | 164 | 164 | | | |
| 100135221 | MYRTLE BEACH | SC | | 11/08/2023 | | 855 | | 88 | | | 88 | | 943 | 943 | | | |
| 100128110 | SPRINGFIELD | TN | | 09/08/2023 | | 652 | | 11 | | | 11 | | 663 | 663 | | | |
| 100131947 | MANHATTAN | IL | | 10/13/2023 | | 4,421 | | (38) | | | (38) | | 4,383 | 4,383 | | | |
| 100135097 | HENDERSON | NV | | 11/01/2023 | | 4,404 | | 398 | | | 398 | | 4,802 | 4,802 | | | |
| 100139058 | NEW ROCHELLE | NY | | 12/28/2023 | | 534 | | 3 | | | 3 | | 537 | 537 | | | |
| 100139070 | PEMBROKE PINES | FL | | 12/28/2023 | | 672 | | 9 | | | 9 | | 681 | 681 | | | |
| 100120083 | POCONO LAKE | PA | | 08/11/2023 | | 595 | | (11) | | | (11) | | 584 | 584 | | | |
| 100163037 | READING | PA | | 08/13/2024 | | 185 | | (6) | | | (6) | | 179 | 179 | | | |
| 100149072 | VESTAL | NY | | 04/19/2024 | | 563 | | (13) | | | (13) | | 550 | 550 | | | |
| 100137024 | SAN ANTONIO | TX | | 11/28/2023 | | 2,401 | | 240 | | | 240 | | 2,641 | 2,641 | | | |
| 100115917 | SPRING HILL | FL | | 07/20/2023 | | 744 | | (3) | | | (3) | | 741 | 741 | | | |
| 100070418 | CANYON COUNTRY | CA | | 09/23/2021 | | 1,391 | | 7 | | | 7 | | 1,398 | 1,398 | | | |
| 100134782 | WINTER SPRINGS | FL | | 10/30/2023 | | 305 | | (11) | | | (11) | | 294 | 294 | | | |
| 100079676 | PARK CITY | UT | | 04/08/2022 | | 1,525 | | 6 | | | 6 | | 1,531 | 1,531 | | | |
| 100143325 | FRESNO | CA | | 02/16/2024 | | 620 | | (6) | | | (6) | | 614 | 614 | | | |
| 100120733 | LAS VEGAS | NV | | 08/25/2023 | | 600 | | (12) | | | (12) | | 588 | 588 | | | |
| 100139960 | OCALA | FL | | 01/09/2024 | | 649 | | 9 | | | 9 | | 658 | 658 | | | |
| 100136070 | (PACOIMA AREA) LOS ANGELES | CA | | 11/16/2023 | | 585 | | 3 | | | 3 | | 588 | 588 | | | |
| 100128221 | AMERICAN CANYON | CA | | 09/14/2023 | | 639 | | 10 | | | 10 | | 649 | 649 | | | |
| 100119462 | KINGSLAND | GA | | 07/31/2023 | | 595 | | (2) | | | (2) | | 593 | 593 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137931 | BRASELTON | GA | | 12/13/2023 | | 507 | | (2) | | | (2) | | 505 | 505 | | | |
| 100155489 | SEATTLE | WA | | 06/18/2024 | | 1,360 | | (14) | | | (14) | | 1,346 | 1,346 | | | |
| 100128105 | PETERSBURG | TN | | 09/08/2023 | | 768 | | 30 | | | 30 | | 798 | 798 | | | |
| 100109684 | MESA | AZ | | 06/16/2023 | | 726 | | (21) | | | (21) | | 705 | 705 | | | |
| 100136723 | MIAMI | FL | | 01/25/2024 | | 471 | | (6) | | | (6) | | 465 | 465 | | | |
| 100157915 | OSAGE BEACH | MO | | 07/09/2024 | | 191 | | (1) | | | (1) | | 190 | 190 | | | |
| 100158081 | GLENROCK | WY | | 07/09/2024 | | 191 | | (3) | | | (3) | | 188 | 188 | | | |
| 100101549 | RALEIGH | NC | | 04/26/2023 | | 733 | | (5) | | | (5) | | 728 | 728 | | | |
| 100149085 | POMPANO BEACH | FL | | 04/19/2024 | | 423 | | (18) | | | (18) | | 405 | 405 | | | |
| 100149498 | KANSAS CITY | MO | | 04/24/2024 | | 601 | | (4) | | | (4) | | 597 | 597 | | | |
| 100157916 | LITTLE RIVER | SC | | 07/09/2024 | | 178 | | (3) | | | (3) | | 175 | 175 | | | |
| 100102812 | OCALA | FL | | 06/22/2023 | | 411 | | (23) | | | (23) | | 388 | 388 | | | |
| 100014060 | ONTARIO | CA | | 05/25/2017 | | 1,006 | | 290 | | | 290 | | 1,296 | 1,296 | | | |
| 100078916 | OAKLAND | CA | | 02/24/2022 | | 1,254 | | (10) | | | (10) | | 1,244 | 1,244 | | | |
| 100156614 | FAYETTEVILLE | AR | | 06/24/2024 | | 515 | | (16) | | | (16) | | 499 | 499 | | | |
| 100146657 | JACKSONVILLE | FL | | 03/20/2024 | | 426 | | (24) | | | (24) | | 402 | 402 | | | |
| 100147597 | AURORA | IL | | 04/04/2024 | | 531 | | (11) | | | (11) | | 520 | 520 | | | |
| 100144596 | LEES SUMMIT | MO | | 03/13/2024 | | 672 | | 5 | | | 5 | | 677 | 677 | | | |
| 100079605 | PORT SAINT LUCIE | FL | | 04/25/2022 | | 739 | | (65) | | | (65) | | 674 | 674 | | | |
| 100114622 | GWYNN OAK | MD | | 06/29/2023 | | 1,262 | | (25) | | | (25) | | 1,237 | 1,237 | | | |
| 100126568 | COLUMBIA | SC | | 08/30/2023 | | 1,794 | | (123) | | | (123) | | 1,671 | 1,671 | | | |
| 100128122 | ALABASTER | AL | | 09/08/2023 | | 634 | | 12 | | | 12 | | 646 | 646 | | | |
| 100160150 | CHESTER | VA | | 07/17/2024 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100135734 | MIDLOTHIAN | VA | | 11/10/2023 | | 565 | | (4) | | | (4) | | 561 | 561 | | | |
| 100136370 | MANCHESTER | TN | | 11/20/2023 | | 514 | | (7) | | | (7) | | 507 | 507 | | | |
| 100151088 | BELLA VISTA | AR | | 05/08/2024 | | 29,004 | | 1,350 | | | 1,350 | | 30,354 | 30,354 | | | |
| 100119528 | NEW BRAUNFELS | TX | | 07/28/2023 | | 872 | | 4 | | | 4 | | 876 | 876 | | | |
| 100130347 | CARY | IL | | 09/28/2023 | | 362 | | (6) | | | (6) | | 356 | 356 | | | |
| 100137027 | FORT WORTH | TX | | 11/28/2023 | | 776 | | 67 | | | 67 | | 843 | 843 | | | |
| 100071099 | MIAMI | FL | | 10/01/2021 | | 1,459 | | 10 | | | 10 | | 1,469 | 1,469 | | | |
| 100134839 | RALEIGH | NC | | 10/30/2023 | | 578 | | 3 | | | 3 | | 581 | 581 | | | |
| 100091401 | BRADENTON | FL | | 02/22/2023 | | 606 | | 2 | | | 2 | | 608 | 608 | | | |
| 100063079 | DUNCAN | SC | | 07/01/2021 | | 1,635 | | (48) | | | (48) | | 1,587 | 1,587 | | | |
| 100119480 | MIDLAND | TX | | 07/31/2023 | | 808 | | 17 | | | 17 | | 825 | 825 | | | |
| 100120097 | WORCESTER | MA | | 08/11/2023 | | 613 | | (5) | | | (5) | | 608 | 608 | | | |
| 100133586 | EAST RIDGE | TN | | 10/23/2023 | | 3,629 | | 15 | | | 15 | | 3,644 | 3,644 | | | |
| 100110474 | ORLANDO | FL | | 06/30/2023 | | 711 | | 3 | | | 3 | | 714 | 714 | | | |
| 100140562 | YOUNGSVILLE | NC | | 01/19/2024 | | 1,025 | | (20) | | | (20) | | 1,005 | 1,005 | | | |
| 100070741 | CLINTON | MD | | 10/01/2021 | | 1,519 | | 1 | | | 1 | | 1,520 | 1,520 | | | |
| 100101588 | WASHINGTON | UT | | 04/26/2023 | | 656 | | (12) | | | (12) | | 644 | 644 | | | |
| 100161064 | MANHATTAN | KS | | 07/24/2024 | | 171 | | (5) | | | (5) | | 166 | 166 | | | |
| 100158596 | HOUSTON | TX | | 07/10/2024 | | 185 | | (3) | | | (3) | | 182 | 182 | | | |
| 100109615 | CHICAGO | IL | | 06/14/2023 | | 579 | | (13) | | | (13) | | 566 | 566 | | | |
| 100135464 | LELAND | NC | | 11/13/2023 | | 781 | | 65 | | | 65 | | 846 | 846 | | | |
| 100141488 | OSAWATOMIE | KS | | 01/30/2024 | | 512 | | (16) | | | (16) | | 496 | 496 | | | |
| 100138268 | DENVER | CO | | 12/15/2023 | | 407 | | (19) | | | (19) | | 388 | 388 | | | |
| 100025209 | QUAIL VALLEY | CA | | 09/20/2018 | | 848 | | 86 | | | 86 | | 934 | 934 | | | |
| 100151294 | BALTIMORE | MD | | 05/10/2024 | | 601 | | (6) | | | (6) | | 595 | 595 | | | |
| 100144025 | PROVIDENCE | RI | | 03/07/2024 | | 640 | | | | | | | 640 | 640 | | | |
| 100144060 | CLEAR SPRING | MD | | 03/07/2024 | | 500 | | (8) | | | (8) | | 492 | 492 | | | |
| 100161051 | COQUILLE | OR | | 07/24/2024 | | 198 | | (3) | | | (3) | | 195 | 195 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148452 | AVE MARIA | FL | | 04/12/2024 | | 1,014 | | 19 | | | 19 | | 1,033 | 1,033 | | | |
| 100132138 | FORT WORTH | TX | | 10/13/2023 | | 816 | | 38 | | | 38 | | 854 | 854 | | | |
| 100152535 | ESSEX | MD | | 05/17/2024 | | 509 | | (14) | | | (14) | | 495 | 495 | | | |
| 100128161 | ATLANTA | GA | | 09/18/2023 | | 661 | | 26 | | | 26 | | 687 | 687 | | | |
| 100117333 | RIALTO | CA | | 07/20/2023 | | 1,277 | | 328 | | | 328 | | 1,605 | 1,605 | | | |
| 100158025 | WAKE FOREST | NC | | 07/09/2024 | | 198 | | (3) | | | (3) | | 195 | 195 | | | |
| 100159278 | STATESVILLE | NC | | 07/15/2024 | | 206 | | (2) | | | (2) | | 204 | 204 | | | |
| 100141837 | SAN JOSE DEL CABO | MEX | | 02/01/2024 | | 1,884 | | | | | | | 1,884 | 1,884 | | | |
| 100136302 | POINCIANA | FL | | 11/20/2023 | | 568 | | 2 | | | 2 | | 570 | 570 | | | |
| 100101747 | WATERBURY | CT | | 03/31/2023 | | 372 | | (8) | | | (8) | | 364 | 364 | | | |
| 100075735 | TOLLESON | AZ | | 12/01/2021 | | 515 | | (2) | | | (2) | | 513 | 513 | | | |
| 100132143 | WILMINGTON | NC | | 10/13/2023 | | 572 | | (12) | | | (12) | | 560 | 560 | | | |
| 100157882 | BIRMINGHAM | AL | | 07/09/2024 | | 268 | | (5) | | | (5) | | 263 | 263 | | | |
| 100140416 | PACE | FL | | 01/18/2024 | | 511 | | (17) | | | (17) | | 494 | 494 | | | |
| 100028670 | STAMFORD | CT | | 10/26/2018 | | 994 | | 40 | | | 40 | | 1,034 | 1,034 | | | |
| 100067601 | BALTIMORE | MD | | 09/23/2021 | | 1,190 | | (38) | | | (38) | | 1,152 | 1,152 | | | |
| 100102576 | NORTH PORT | FL | | 06/07/2023 | | 405 | | (3) | | | (3) | | 402 | 402 | | | |
| 100148873 | DURHAM | NC | | 04/17/2024 | | 844 | | 62 | | | 62 | | 906 | 906 | | | |
| 100159429 | KATY | TX | | 07/15/2024 | | 180 | | (5) | | | (5) | | 175 | 175 | | | |
| 100148351 | FORT WORTH | TX | | 04/12/2024 | | 4,773 | | 217 | | | 217 | | 4,990 | 4,990 | | | |
| 100115898 | KYLE | TX | | 07/20/2023 | | 775 | | 8 | | | 8 | | 783 | 783 | | | |
| 100000288 | FAIRVIEW | NJ | | 09/27/2016 | | 2,348 | | 346 | | | 346 | | 2,694 | 2,694 | | | |
| 100161761 | PHILADELPHIA | PA | | 07/31/2024 | | 499 | | (13) | | | (13) | | 486 | 486 | | | |
| 100148362 | SAINT AUGUSTINE | FL | | 04/12/2024 | | 787 | | 26 | | | 26 | | 813 | 813 | | | |
| 100148941 | FORT PIERCE | FL | | 04/17/2024 | | 507 | | (21) | | | (21) | | 486 | 486 | | | |
| 100024773 | PLANTATION | FL | | 09/20/2018 | | 1,485 | | 89 | | | 89 | | 1,574 | 1,574 | | | |
| 100149862 | SNELLVILLE | GA | | 04/29/2024 | | 451 | | 3 | | | 3 | | 454 | 454 | | | |
| 100140082 | MANCHESTER | CT | | 01/09/2024 | | 560 | | (12) | | | (12) | | 548 | 548 | | | |
| 100071225 | COLORADO SPRINGS | CO | | 10/01/2021 | | 1,417 | | (2) | | | (2) | | 1,415 | 1,415 | | | |
| 100111384 | PROSPECT PARK | NJ | | 06/29/2023 | | 613 | | 121 | | | 121 | | 734 | 734 | | | |
| 100147965 | CYPRESS | TX | | 04/08/2024 | | 635 | | 4 | | | 4 | | 639 | 639 | | | |
| 100028175 | BRONX | NY | | 10/26/2018 | | 5,059 | | 171 | | | 171 | | 5,230 | 5,230 | | | |
| 100151308 | KYLE | TX | | 05/10/2024 | | 679 | | 2 | | | 2 | | 681 | 681 | | | |
| 100119953 | SANTA ROSA | CA | | 08/11/2023 | | 714 | | 5 | | | 5 | | 719 | 719 | | | |
| 100135755 | CHARLOTTE | NC | | 11/10/2023 | | 5,588 | | 144 | | | 144 | | 5,732 | 5,732 | | | |
| 100156540 | MYRTLE BEACH | SC | | 06/24/2024 | | 344 | | (10) | | | (10) | | 334 | 334 | | | |
| 100152255 | WOODSTOCK | GA | | 05/17/2024 | | 6,636 | | (4) | | | (4) | | 6,632 | 6,632 | | | |
| 100138317 | GRANBURY | TX | | 12/18/2023 | | 633 | | 8 | | | 8 | | 641 | 641 | | | |
| 100090021 | AGOURA HILLS | CA | | 01/13/2023 | | 599 | | (1) | | | (1) | | 598 | 598 | | | |
| 100155423 | HERNDON | VA | | 06/18/2024 | | 1,407 | | (19) | | | (19) | | 1,388 | 1,388 | | | |
| 100136216 | CITRUS HEIGHTS | CA | | 11/20/2023 | | 6,768 | | 47 | | | 47 | | 6,815 | 6,815 | | | |
| 100129299 | LIVERMORE | CA | | 09/25/2023 | | 633 | | 3 | | | 3 | | 636 | 636 | | | |
| 100047671 | ORLANDO | FL | | 11/20/2020 | | 994 | | 14 | | | 14 | | 1,008 | 1,008 | | | |
| 100160211 | LELAND | NC | | 07/18/2024 | | 241 | | 5 | | | 5 | | 246 | 246 | | | |
| 100108367 | HOLYOKE | MA | | 05/25/2023 | | 576 | | (13) | | | (13) | | 563 | 563 | | | |
| 100152420 | FERNLEY | NV | | 05/17/2024 | | 539 | | (4) | | | (4) | | 535 | 535 | | | |
| 100131635 | SHIRLEY | NY | | 10/06/2023 | | 586 | | 3 | | | 3 | | 589 | 589 | | | |
| 100135515 | SPOKANE | WA | | 11/13/2023 | | 518 | | (10) | | | (10) | | 508 | 508 | | | |
| 100025821 | PLANTATION | FL | | 09/20/2018 | | 1,047 | | 146 | | | 146 | | 1,193 | 1,193 | | | |
| 100144200 | HOUSTON | TX | | 03/07/2024 | | 696 | | 12 | | | 12 | | 708 | 708 | | | |
| 100165435 | AUSTIN | TX | | 08/29/2024 | | 285 | | (1) | | | (1) | | 284 | 284 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079160 | LEBANON | TN | | 02/24/2022 | | 1,207 | | (7) | | | (7) | | 1,200 | 1,200 | | | |
| 100140098 | CAPE CORAL | FL | | 01/09/2024 | | 3,156 | | 118 | | | 118 | | 3,274 | 3,274 | | | |
| 100080840 | BISBEE | AZ | | 03/10/2022 | | 1,170 | | (33) | | | (33) | | 1,137 | 1,137 | | | |
| 100143048 | BRIDGETON | NJ | | 02/14/2024 | | 310 | | (14) | | | (14) | | 296 | 296 | | | |
| 100079207 | SAN ANTONIO | TX | | 02/24/2022 | | 1,231 | | (17) | | | (17) | | 1,214 | 1,214 | | | |
| 100134342 | PHOENIX | AZ | | 10/27/2023 | | 514 | | (21) | | | (21) | | 493 | 493 | | | |
| 100118675 | JACKSONVILLE | FL | | 07/25/2023 | | 468 | | (16) | | | (16) | | 452 | 452 | | | |
| 100152511 | WALDORF | MD | | 05/17/2024 | | 676 | | 1 | | | 1 | | 677 | 677 | | | |
| 100065788 | GILBERT | AZ | | 07/28/2021 | | 1,202 | | (50) | | | (50) | | 1,152 | 1,152 | | | |
| 100114430 | SARASOTA | FL | | 06/29/2023 | | 989 | | 396 | | | 396 | | 1,385 | 1,385 | | | |
| 100151601 | LEANDER | TX | | 05/10/2024 | | 661 | | 6 | | | 6 | | 667 | 667 | | | |
| 100066054 | BROOMFIELD | CO | | 08/02/2021 | | 957 | | (6) | | | (6) | | 951 | 951 | | | |
| 100109131 | SPRINGFIELD | MA | | 06/05/2023 | | 427 | | (15) | | | (15) | | 412 | 412 | | | |
| 100133671 | PARLIN | NJ | | 10/23/2023 | | 585 | | (2) | | | (2) | | 583 | 583 | | | |
| 100161426 | DECATUR | AL | | 07/29/2024 | | 296 | | (4) | | | (4) | | 292 | 292 | | | |
| 100067428 | FORT MYERS | FL | | 09/23/2021 | | 1,177 | | (37) | | | (37) | | 1,140 | 1,140 | | | |
| 100134996 | ALLEN | TX | | 10/30/2023 | | 581 | | 4 | | | 4 | | 585 | 585 | | | |
| 100114649 | CHARLOTTE | NC | | 06/29/2023 | | 456 | | (30) | | | (30) | | 426 | 426 | | | |
| 100068075 | NEW ORLEANS | LA | | 09/23/2021 | | 1,767 | | (10) | | | (10) | | 1,757 | 1,757 | | | |
| 100135738 | TEANECK | NJ | | 11/10/2023 | | 625 | | 4 | | | 4 | | 629 | 629 | | | |
| 100162925 | GRANITEVILLE | SC | | 08/12/2024 | | 184 | | (5) | | | (5) | | 179 | 179 | | | |
| 100102369 | LITCHFIELD | NH | | 06/07/2023 | | 738 | | 9 | | | 9 | | 747 | 747 | | | |
| 100119393 | DAVENPORT | FL | | 07/31/2023 | | 2,550 | | 24 | | | 24 | | 2,574 | 2,574 | | | |
| 100061034 | MANTECA | CA | | 06/01/2021 | | 1,851 | | 8 | | | 8 | | 1,859 | 1,859 | | | |
| 100110641 | LAS VEGAS | NV | | 06/30/2023 | | 587 | | (9) | | | (9) | | 578 | 578 | | | |
| 100158877 | WILMINGTON | VT | | 07/12/2024 | | 167 | | (7) | | | (7) | | 160 | 160 | | | |
| 100152360 | WINFIELD | IN | | 05/17/2024 | | 968 | | 105 | | | 105 | | 1,073 | 1,073 | | | |
| 100110995 | WOODBRIDGE | VA | | 06/29/2023 | | 1,905 | | 130 | | | 130 | | 2,035 | 2,035 | | | |
| 100110546 | GLASSBORO | NJ | | 06/30/2023 | | 2,182 | | (22) | | | (22) | | 2,160 | 2,160 | | | |
| 100138373 | PHILADELPHIA | PA | | 12/18/2023 | | 3,009 | | (132) | | | (132) | | 2,877 | 2,877 | | | |
| 100120072 | ASTON | PA | | 08/11/2023 | | 654 | | (4) | | | (4) | | 650 | 650 | | | |
| 100159216 | TAMPA | FL | | 07/15/2024 | | 198 | | (3) | | | (3) | | 195 | 195 | | | |
| 100065532 | CENTREVILLE | VA | | 07/28/2021 | | 1,325 | | (21) | | | (21) | | 1,304 | 1,304 | | | |
| 100115868 | PORT RICHEY | FL | | 07/20/2023 | | 673 | | (5) | | | (5) | | 668 | 668 | | | |
| 100135532 | HOMESTEAD | FL | | 11/13/2023 | | 726 | | (3) | | | (3) | | 723 | 723 | | | |
| 100136269 | RICHMOND | VA | | 11/20/2023 | | 1,741 | | 6 | | | 6 | | 1,747 | 1,747 | | | |
| 100118707 | NEW LONDON | CT | | 07/25/2023 | | 606 | | (11) | | | (11) | | 595 | 595 | | | |
| 100156595 | CARTERSVILLE | GA | | 06/24/2024 | | 439 | | 1 | | | 1 | | 440 | 440 | | | |
| 100133491 | LEVITTOWN | PA | | 10/19/2023 | | 1,103 | | (26) | | | (26) | | 1,077 | 1,077 | | | |
| 100118757 | CAPE CANAVERAL | FL | | 07/25/2023 | | 718 | | (2) | | | (2) | | 716 | 716 | | | |
| 100071342 | MONTGOMERY VILLAGE | MD | | 10/01/2021 | | 1,898 | | 45 | | | 45 | | 1,943 | 1,943 | | | |
| 100129438 | NAPLES | FL | | 09/29/2023 | | 2,351 | | (27) | | | (27) | | 2,324 | 2,324 | | | |
| 100110680 | DUBLIN | OH | | 06/30/2023 | | 774 | | 12 | | | 12 | | 786 | 786 | | | |
| 100081131 | CARTERSVILLE | GA | | 03/18/2022 | | 1,249 | | 21 | | | 21 | | 1,270 | 1,270 | | | |
| 100081133 | CARTERSVILLE | GA | | 03/18/2022 | | 1,249 | | 21 | | | 21 | | 1,270 | 1,270 | | | |
| 100109340 | FONTANA | CA | | 06/12/2023 | | 1,046 | | (6) | | | (6) | | 1,040 | 1,040 | | | |
| 100140342 | HARDEEVILLE | SC | | 01/18/2024 | | 694 | | 7 | | | 7 | | 701 | 701 | | | |
| 100026589 | OXNARD | CA | | 09/26/2018 | | 729 | | 136 | | | 136 | | 865 | 865 | | | |
| 100110266 | RICHMOND | VA | | 06/30/2023 | | 588 | | (4) | | | (4) | | 584 | 584 | | | |
| 100147863 | DALLAS | GA | | 04/08/2024 | | 554 | | 23 | | | 23 | | 577 | 577 | | | |
| 100137934 | PORTERVILLE | CA | | 12/13/2023 | | 567 | | 9 | | | 9 | | 576 | 576 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091680 | ARIZONA CITY | AZ | | 01/27/2023 | | 494 | | 17 | | | 17 | | 511 | 511 | | | |
| 100159392 | MISSOURI CITY | TX | | 07/15/2024 | | 180 | | (5) | | | (5) | | 175 | 175 | | | |
| 100115844 | FORT WORTH | TX | | 07/20/2023 | | 2,051 | | 32 | | | 32 | | 2,083 | 2,083 | | | |
| 100137742 | LAS VEGAS | NV | | 12/08/2023 | | 902 | | 56 | | | 56 | | 958 | 958 | | | |
| 100151694 | CLEARWATER | FL | | 05/10/2024 | | 363 | | 5 | | | 5 | | 368 | 368 | | | |
| 100110547 | SAINT AUGUSTINE | FL | | 06/30/2023 | | 1,193 | | 59 | | | 59 | | 1,252 | 1,252 | | | |
| 100079647 | GWYNN OAK | MD | | 04/08/2022 | | 1,021 | | (45) | | | (45) | | 976 | 976 | | | |
| 100141623 | FREDERICK | MD | | 01/30/2024 | | 1,195 | | (15) | | | (15) | | 1,180 | 1,180 | | | |
| 100025141 | ARLINGTON | VA | | 09/20/2018 | | 1,144 | | 60 | | | 60 | | 1,204 | 1,204 | | | |
| 100115837 | FORT WORTH | TX | | 07/20/2023 | | 829 | | 20 | | | 20 | | 849 | 849 | | | |
| 100078913 | ORLANDO | FL | | 02/24/2022 | | 1,274 | | 2 | | | 2 | | 1,276 | 1,276 | | | |
| 100154914 | MINT HILL | NC | | 07/19/2024 | | 421 | | (6) | | | (6) | | 415 | 415 | | | |
| 100129290 | OCALA | FL | | 09/25/2023 | | 357 | | | | | | | 357 | 357 | | | |
| 100065421 | FRISCO | TX | | 07/28/2021 | | 1,293 | | (31) | | | (31) | | 1,262 | 1,262 | | | |
| 100152539 | HAMILTON TOWNSHIP | NJ | | 05/17/2024 | | 330 | | (9) | | | (9) | | 321 | 321 | | | |
| 100165554 | WOODRIDGE | IL | | 08/29/2024 | | 183 | | (6) | | | (6) | | 177 | 177 | | | |
| 100161329 | CHARLOTTE | NC | | 07/25/2024 | | 198 | | (3) | | | (3) | | 195 | 195 | | | |
| 100029327 | VISTA | CA | | 10/26/2018 | | 992 | | 118 | | | 118 | | 1,110 | 1,110 | | | |
| 100129437 | RICHMOND | TX | | 09/29/2023 | | 995 | | (20) | | | (20) | | 975 | 975 | | | |
| 100127927 | BARTLETT | TN | | 09/08/2023 | | 632 | | 10 | | | 10 | | 642 | 642 | | | |
| 100141587 | KISSIMMEE | FL | | 01/30/2024 | | 629 | | (8) | | | (8) | | 621 | 621 | | | |
| 100159235 | NEW BRUNSWICK | NJ | | 07/15/2024 | | 178 | | (2) | | | (2) | | 176 | 176 | | | |
| 100026595 | PITTSBURG | CA | | 09/26/2018 | | 3,435 | | 65 | | | 65 | | 3,500 | 3,500 | | | |
| 100135217 | PARIS | ID | | 11/08/2023 | | 568 | | (1) | | | (1) | | 567 | 567 | | | |
| 100143298 | KATY | TX | | 02/16/2024 | | 568 | | (8) | | | (8) | | 560 | 560 | | | |
| 100165467 | FORT WORTH | TX | | 08/29/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100000464 | STATEN ISLAND | NY | | 09/27/2016 | | 2,658 | | 522 | | | 522 | | 3,180 | 3,180 | | | |
| 100158791 | TIFFIN | IA | | 07/10/2024 | | 189 | | (5) | | | (5) | | 184 | 184 | | | |
| 100073374 | BALTIMORE | MD | | 11/01/2021 | | 830 | | (4) | | | (4) | | 826 | 826 | | | |
| 100126337 | BALTIMORE | MD | | 08/30/2023 | | 573 | | (3) | | | (3) | | 570 | 570 | | | |
| 100016402 | AUSTIN | TX | | 04/05/2018 | | 2,659 | | (18) | | | (18) | | 2,641 | 2,641 | | | |
| 100103708 | OKLAHOMA CITY | OK | | 05/08/2023 | | 906 | | (19) | | | (19) | | 887 | 887 | | | |
| 100028434 | WOODBRIDGE | VA | | 10/26/2018 | | 913 | | 111 | | | 111 | | 1,024 | 1,024 | | | |
| 100135814 | GREENVILLE | TX | | 11/10/2023 | | 527 | | (7) | | | (7) | | 520 | 520 | | | |
| 100133600 | LAS VEGAS | NV | | 10/23/2023 | | 778 | | 53 | | | 53 | | 831 | 831 | | | |
| 100127599 | GARNER | NC | | 09/08/2023 | | 607 | | (1) | | | (1) | | 606 | 606 | | | |
| 100071880 | YORBA LINDA | CA | | 11/05/2021 | | 1,608 | | (49) | | | (49) | | 1,559 | 1,559 | | | |
| 100013244 | MEDFORD | OR | | 05/25/2017 | | 2,148 | | 432 | | | 432 | | 2,580 | 2,580 | | | |
| 100129816 | PENDLETON | IN | | 09/27/2023 | | 846 | | (23) | | | (23) | | 823 | 823 | | | |
| 100110657 | SHERMAN | TX | | 06/30/2023 | | 1,647 | | (13) | | | (13) | | 1,634 | 1,634 | | | |
| 100000630 | WEST HEMPSTEAD | NY | | 09/27/2016 | | 580 | | 66 | | | 66 | | 646 | 646 | | | |
| 100062645 | TEHACHAPI | CA | | 07/01/2021 | | 893 | | (11) | | | (11) | | 882 | 882 | | | |
| 100149450 | WAKE FOREST | NC | | 04/24/2024 | | 751 | | 12 | | | 12 | | 763 | 763 | | | |
| 100081102 | NAPA | CA | | 03/18/2022 | | 1,396 | | 32 | | | 32 | | 1,428 | 1,428 | | | |
| 100161003 | MARQUETTE | MI | | 07/24/2024 | | 180 | | (5) | | | (5) | | 175 | 175 | | | |
| 100099651 | LANCASTER | CA | | 04/06/2023 | | 609 | | 7 | | | 7 | | 616 | 616 | | | |
| 100128033 | KNOXVILLE | TN | | 09/08/2023 | | 786 | | 25 | | | 25 | | 811 | 811 | | | |
| 100103190 | BRICK | NJ | | 04/21/2023 | | 520 | | (10) | | | (10) | | 510 | 510 | | | |
| 100151507 | CAPE CORAL | FL | | 05/10/2024 | | 818 | | 57 | | | 57 | | 875 | 875 | | | |
| 100080027 | RICHARDSON | TX | | 04/08/2022 | | 1,047 | | (52) | | | (52) | | 995 | 995 | | | |
| 100157599 | EAST HANOVER | NJ | | 06/28/2024 | | 63,021 | | (1,866) | | | (1,866) | | 61,155 | 61,155 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078480 | ANNA | TX | | 02/02/2022 | | 760 | | (74) | | | (74) | | 686 | 686 | | | |
| 100062042 | HINESVILLE | GA | | 07/01/2021 | | 1,802 | | (22) | | | (22) | | 1,780 | 1,780 | | | |
| 100053414 | TACOMA | WA | | 03/23/2021 | | 1,161 | | (61) | | | (61) | | 1,100 | 1,100 | | | |
| 100116292 | HOUSTON | TX | | 07/20/2023 | | 1,311 | | 260 | | | 260 | | 1,571 | 1,571 | | | |
| 100140112 | JOLIET | IL | | 01/09/2024 | | 769 | | 42 | | | 42 | | 811 | 811 | | | |
| 100024710 | FONTANA | CA | | 09/20/2018 | | 1,508 | | 26 | | | 26 | | 1,534 | 1,534 | | | |
| 100026588 | WEST COVINA | CA | | 09/26/2018 | | 1,106 | | 130 | | | 130 | | 1,236 | 1,236 | | | |
| 100080179 | BOCA RATON | FL | | 02/25/2022 | | 1,021 | | (39) | | | (39) | | 982 | 982 | | | |
| 100135402 | THE VILLAGES | FL | | 11/13/2023 | | 529 | | (1) | | | (1) | | 528 | 528 | | | |
| 100111626 | LEXINGTON PARK | MD | | 06/29/2023 | | 728 | | 186 | | | 186 | | 914 | 914 | | | |
| 100150588 | KNOXVILLE | TN | | 05/03/2024 | | 577 | | (14) | | | (14) | | 563 | 563 | | | |
| 100141247 | LAKE WALES | FL | | 01/30/2024 | | 392 | | (12) | | | (12) | | 380 | 380 | | | |
| 100030371 | FONTANA | CA | | 12/20/2018 | | 1,218 | | 90 | | | 90 | | 1,308 | 1,308 | | | |
| 100120736 | HERMITAGE | TN | | 08/25/2023 | | 636 | | (5) | | | (5) | | 631 | 631 | | | |
| 100156872 | MONROE | NY | | 06/27/2024 | | 593 | | (5) | | | (5) | | 588 | 588 | | | |
| 100080389 | GALVESTON | TX | | 04/14/2022 | | 2,404 | | 14 | | | 14 | | 2,418 | 2,418 | | | |
| 100127588 | LAWRENCEVILLE | GA | | 09/08/2023 | | 574 | | (10) | | | (10) | | 564 | 564 | | | |
| 100065091 | GRANTS PASS | OR | | 07/14/2021 | | 1,322 | | (37) | | | (37) | | 1,285 | 1,285 | | | |
| 100135298 | NEW PORT RICHEY | FL | | 11/13/2023 | | 2,680 | | 3 | | | 3 | | 2,683 | 2,683 | | | |
| 100100487 | PEMBROKE PINES | FL | | 04/27/2023 | | 856 | | 56 | | | 56 | | 912 | 912 | | | |
| 100000331 | WHITTIER | CA | | 09/27/2016 | | 3,470 | | 43 | | | 43 | | 3,513 | 3,513 | | | |
| 100134638 | BEDFORD | TX | | 10/30/2023 | | 551 | | 2 | | | 2 | | 553 | 553 | | | |
| 100101997 | NEWARK | NJ | | 04/14/2023 | | 490 | | (17) | | | (17) | | 473 | 473 | | | |
| 100131923 | BOISE | ID | | 10/13/2023 | | 584 | | (1) | | | (1) | | 583 | 583 | | | |
| 100079653 | SARASOTA | FL | | 04/08/2022 | | 2,318 | | 29 | | | 29 | | 2,347 | 2,347 | | | |
| 100134957 | MURRAY | UT | | 10/30/2023 | | 537 | | (2) | | | (2) | | 535 | 535 | | | |
| 100148060 | GRAHAM | NC | | 04/10/2024 | | 731 | | 13 | | | 13 | | 744 | 744 | | | |
| 100111985 | BRENTWOOD | TN | | 06/29/2023 | | 1,322 | | 429 | | | 429 | | 1,751 | 1,751 | | | |
| 100081253 | LEXINGTON PARK | MD | | 03/18/2022 | | 1,991 | | 88 | | | 88 | | 2,079 | 2,079 | | | |
| 100084702 | NAPA | CA | | 08/02/2022 | | 1,042 | | (12) | | | (12) | | 1,030 | 1,030 | | | |
| 100140688 | ALLEN | TX | | 02/08/2024 | | 12,298 | | (383) | | | (383) | | 11,915 | 11,915 | | | |
| 100102570 | VESTAVIA HILLS | AL | | 06/07/2023 | | 975 | | (16) | | | (16) | | 959 | 959 | | | |
| 100074119 | ASHLAND | OR | | 12/09/2021 | | 1,482 | | (98) | | | (98) | | 1,384 | 1,384 | | | |
| 100011695 | LOS ANGELES | CA | | 03/08/2017 | | 1,567 | | 444 | | | 444 | | 2,011 | 2,011 | | | |
| 100100348 | COOPERSTOWN | NY | | 04/27/2023 | | 1,140 | | 69 | | | 69 | | 1,209 | 1,209 | | | |
| 100151230 | GLASSBORO | NJ | | 05/10/2024 | | 9,972 | | (169) | | | (169) | | 9,803 | 9,803 | | | |
| 100109980 | MANAHAWKIN | NJ | | 06/22/2023 | | 620 | | (12) | | | (12) | | 608 | 608 | | | |
| 100081043 | GOLETA | CA | | 03/18/2022 | | 1,323 | | 45 | | | 45 | | 1,368 | 1,368 | | | |
| 100155326 | MONTGOMERY | IL | | 07/19/2024 | | 137 | | (5) | | | (5) | | 132 | 132 | | | |
| 100084593 | MCDONOUGH | GA | | 08/02/2022 | | 651 | | (15) | | | (15) | | 636 | 636 | | | |
| 100064616 | NORTH MIAMI | FL | | 07/01/2021 | | 1,403 | | 71 | | | 71 | | 1,474 | 1,474 | | | |
| 100025038 | JUPITER | FL | | 09/20/2018 | | 817 | | 93 | | | 93 | | 910 | 910 | | | |
| 100110272 | FORT MYERS | FL | | 06/30/2023 | | 2,367 | | (64) | | | (64) | | 2,303 | 2,303 | | | |
| 100162674 | SARATOGA SPRINGS | UT | | 08/12/2024 | | 544 | | 9 | | | 9 | | 553 | 553 | | | |
| 100135492 | LAS VEGAS | NV | | 11/13/2023 | | 812 | | 71 | | | 71 | | 883 | 883 | | | |
| 100158088 | SAN MARCOS | TX | | 07/09/2024 | | 185 | | (4) | | | (4) | | 181 | 181 | | | |
| 100019645 | RAMSEY | NJ | | 07/26/2018 | | 3,433 | | 28 | | | 28 | | 3,461 | 3,461 | | | |
| 100026619 | PATTERSON | CA | | 09/26/2018 | | 1,916 | | 41 | | | 41 | | 1,957 | 1,957 | | | |
| 100054990 | CARROLLTON | TX | | 03/23/2021 | | 1,828 | | (59) | | | (59) | | 1,769 | 1,769 | | | |
| 100070507 | MECHANICSVILLE | VA | | 09/23/2021 | | 1,221 | | (31) | | | (31) | | 1,190 | 1,190 | | | |
| 100043723 | FALL RIVER | MA | | 08/13/2020 | | 645 | | (27) | | | (27) | | 618 | 618 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110243 | LAS VEGAS | NV | | 06/30/2023 | | 739 | | 3 | | | 3 | | 742 | 742 | | | |
| 100119056 | NORTH GROSVENORDALE | CT | | 07/27/2023 | | 398 | | (18) | | | (18) | | 380 | 380 | | | |
| 100110588 | CANONSBURG | PA | | 06/30/2023 | | 724 | | 3 | | | 3 | | 727 | 727 | | | |
| 100135291 | HOUSTON | TX | | 11/13/2023 | | 1,251 | | 32 | | | 32 | | 1,283 | 1,283 | | | |
| 100115952 | BUDD LAKE | NJ | | 07/20/2023 | | 82,551 | | (756) | | | (756) | | 81,795 | 81,795 | | | |
| 100138366 | BREWSTER | NY | | 12/18/2023 | | 372 | | (13) | | | (13) | | 359 | 359 | | | |
| 100102375 | FLORENCE | KY | | 06/07/2023 | | 655 | | (10) | | | (10) | | 645 | 645 | | | |
| 100109372 | SEASIDE | OR | | 06/12/2023 | | 1,635 | | (48) | | | (48) | | 1,587 | 1,587 | | | |
| 100029573 | PAOLI | PA | | 10/26/2018 | | 3,559 | | 57 | | | 57 | | 3,616 | 3,616 | | | |
| 100143406 | CHICAGO | IL | | 02/16/2024 | | 461 | | (12) | | | (12) | | 449 | 449 | | | |
| 100115726 | WASHINGTON | DC | | 07/20/2023 | | 53,044 | | (766) | | | (766) | | 52,278 | 52,278 | | | |
| 100156439 | FARMINGTON | CT | | 06/24/2024 | | 358 | | (9) | | | (9) | | 349 | 349 | | | |
| 100081241 | WAYNESVILLE | NC | | 03/18/2022 | | 1,355 | | 43 | | | 43 | | 1,398 | 1,398 | | | |
| 100045993 | NASHPORT | OH | | 11/25/2020 | | 117 | | (7) | | | (7) | | 110 | 110 | | | |
| 100127962 | SPRINGFIELD | TN | | 09/08/2023 | | 828 | | 13 | | | 13 | | 841 | 841 | | | |
| 100152324 | LAS VEGAS | NV | | 05/17/2024 | | 520 | | 29 | | | 29 | | 549 | 549 | | | |
| 100165557 | ELKINS PARK | PA | | 08/29/2024 | | 199 | | (5) | | | (5) | | 194 | 194 | | | |
| 100142021 | CORONA | CA | | 02/29/2024 | | 535 | | (14) | | | (14) | | 521 | 521 | | | |
| 100153864 | NEW ORLEANS | LA | | 06/05/2024 | | 277 | | (11) | | | (11) | | 266 | 266 | | | |
| 100067956 | PORTLAND | OR | | 09/23/2021 | | 1,776 | | (39) | | | (39) | | 1,737 | 1,737 | | | |
| 100028251 | LODI | CA | | 10/26/2018 | | 1,051 | | 38 | | | 38 | | 1,089 | 1,089 | | | |
| 100135202 | OWATONNA | MN | | 11/07/2023 | | 455 | | 5 | | | 5 | | 460 | 460 | | | |
| 100120499 | VISALIA | CA | | 08/18/2023 | | 532 | | (16) | | | (16) | | 516 | 516 | | | |
| 100155354 | ALPHARETTA | GA | | 06/18/2024 | | 279 | | (9) | | | (9) | | 270 | 270 | | | |
| 100119391 | FORT WORTH | TX | | 07/31/2023 | | 821 | | 28 | | | 28 | | 849 | 849 | | | |
| 100128934 | CLEVELAND | OH | | 09/22/2023 | | 467 | | (11) | | | (11) | | 456 | 456 | | | |
| 100133610 | SUMMERVILLE | SC | | 10/23/2023 | | 1,133 | | 79 | | | 79 | | 1,212 | 1,212 | | | |
| 100164291 | HOUSTON | TX | | 08/21/2024 | | 178 | | (4) | | | (4) | | 174 | 174 | | | |
| 100065516 | ROUND ROCK | TX | | 07/28/2021 | | 1,341 | | (32) | | | (32) | | 1,309 | 1,309 | | | |
| 100031319 | NEWBURY PARK | CA | | 03/29/2019 | | 1,187 | | 42 | | | 42 | | 1,229 | 1,229 | | | |
| 100160136 | KALISPELL | MT | | 07/17/2024 | | 183 | | (4) | | | (4) | | 179 | 179 | | | |
| 100135618 | MIAMI | FL | | 11/09/2023 | | 814 | | 2 | | | 2 | | 816 | 816 | | | |
| 100147102 | FORT MOHAVE | AZ | | 03/28/2024 | | 412 | | (16) | | | (16) | | 396 | 396 | | | |
| 100077972 | SIMI VALLEY | CA | | 02/18/2022 | | 1,202 | | (32) | | | (32) | | 1,170 | 1,170 | | | |
| 100161423 | DAWSONVILLE | GA | | 07/29/2024 | | 204 | | (2) | | | (2) | | 202 | 202 | | | |
| 100114620 | SAINT PAUL | MN | | 06/29/2023 | | 466 | | (22) | | | (22) | | 444 | 444 | | | |
| 100108218 | EAST HAVEN | CT | | 05/24/2023 | | 387 | | (20) | | | (20) | | 367 | 367 | | | |
| 100137534 | HOUSTON | TX | | 12/08/2023 | | 1,245 | | 34 | | | 34 | | 1,279 | 1,279 | | | |
| 100161148 | TUCSON | AZ | | 07/24/2024 | | 166 | | (6) | | | (6) | | 160 | 160 | | | |
| 100149613 | DRIPPING SPRINGS | TX | | 04/26/2024 | | 555 | | (16) | | | (16) | | 539 | 539 | | | |
| 100053979 | ARLINGTON HEIGHTS | IL | | 03/23/2021 | | 974 | | (60) | | | (60) | | 914 | 914 | | | |
| 100152335 | SARATOGA SPRINGS | UT | | 05/17/2024 | | 838 | | 63 | | | 63 | | 901 | 901 | | | |
| 100148742 | HARPERS FERRY | WV | | 04/17/2024 | | 508 | | (14) | | | (14) | | 494 | 494 | | | |
| 100048938 | CHICAGO | IL | | 11/20/2020 | | 887 | | (8) | | | (8) | | 879 | 879 | | | |
| 100067978 | PINON HILLS | CA | | 09/23/2021 | | 1,353 | | (24) | | | (24) | | 1,329 | 1,329 | | | |
| 100151883 | LAKELAND | FL | | 05/10/2024 | | 511 | | (7) | | | (7) | | 504 | 504 | | | |
| 100152228 | STAR | ID | | 05/17/2024 | | 816 | | 59 | | | 59 | | 875 | 875 | | | |
| 100135536 | LEXINGTON | KY | | 11/13/2023 | | 579 | | (1) | | | (1) | | 578 | 578 | | | |
| 100109305 | NAPLES | FL | | 06/12/2023 | | 800 | | (1) | | | (1) | | 799 | 799 | | | |
| 100136272 | ARDEN | NC | | 11/20/2023 | | 512 | | (7) | | | (7) | | 505 | 505 | | | |
| 100131948 | CASA GRANDE | AZ | | 10/13/2023 | | 694 | | 9 | | | 9 | | 703 | 703 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080440 | CHESTERBROOK | PA | | 03/10/2022 | | 982 | | (47) | | | (47) | | 935 | 935 | | | |
| 100064092 | NEW EGYPT | NJ | | 07/01/2021 | | 1,738 | | 52 | | | 52 | | 1,790 | 1,790 | | | |
| 100141239 | HUMBLE | TX | | 01/30/2024 | | 452 | | (9) | | | (9) | | 443 | 443 | | | |
| 100120705 | CHARLOTTE | NC | | 08/25/2023 | | 4,640 | | (21) | | | (21) | | 4,619 | 4,619 | | | |
| 100148812 | ALVA | FL | | 04/17/2024 | | 802 | | 51 | | | 51 | | 853 | 853 | | | |
| 100151318 | FRESNO | TX | | 05/10/2024 | | 779 | | 41 | | | 41 | | 820 | 820 | | | |
| 100152244 | BRIDGEPORT | CT | | 05/17/2024 | | 582 | | (5) | | | (5) | | 577 | 577 | | | |
| 100117071 | SAYVILLE | NY | | 07/20/2023 | | 936 | | 162 | | | 162 | | 1,098 | 1,098 | | | |
| 100141437 | BELLEVILLE | NJ | | 01/30/2024 | | 452 | | (18) | | | (18) | | 434 | 434 | | | |
| 100153875 | SPRINGFIELD | MA | | 06/05/2024 | | 249 | | (3) | | | (3) | | 246 | 246 | | | |
| 100111740 | STATEN ISLAND | NY | | 06/29/2023 | | 3,215 | | 578 | | | 578 | | 3,793 | 3,793 | | | |
| 100120085 | TUCSON | AZ | | 08/11/2023 | | 590 | | 1 | | | 1 | | 591 | 591 | | | |
| 100120608 | ORLANDO | FL | | 08/18/2023 | | 737 | | 6 | | | 6 | | 743 | 743 | | | |
| 100081307 | LANCASTER | CA | | 03/18/2022 | | 882 | | 28 | | | 28 | | 910 | 910 | | | |
| 100151209 | CIBOLO | TX | | 05/10/2024 | | 721 | | 29 | | | 29 | | 750 | 750 | | | |
| 100126373 | SPRING VALLEY | NY | | 08/30/2023 | | 529 | | (12) | | | (12) | | 517 | 517 | | | |
| 100157918 | LONGS | SC | | 07/09/2024 | | 1,440 | | 63 | | | 63 | | 1,503 | 1,503 | | | |
| 100157954 | TOBYHANNA | PA | | 07/09/2024 | | 180 | | (2) | | | (2) | | 178 | 178 | | | |
| 100024504 | SCHAUMBURG | IL | | 09/20/2018 | | 995 | | 155 | | | 155 | | 1,150 | 1,150 | | | |
| 100086967 | ALLENTOWN | PA | | 10/24/2022 | | 615 | | (12) | | | (12) | | 603 | 603 | | | |
| 100079872 | GALVESTON | TX | | 04/25/2022 | | 1,112 | | (46) | | | (46) | | 1,066 | 1,066 | | | |
| 100149468 | PARKVILLE | MD | | 04/24/2024 | | 440 | | 2 | | | 2 | | 442 | 442 | | | |
| 100079946 | SNOHOMISH | WA | | 04/25/2022 | | 1,607 | | 37 | | | 37 | | 1,644 | 1,644 | | | |
| 100136392 | LEHI | UT | | 11/20/2023 | | 657 | | 23 | | | 23 | | 680 | 680 | | | |
| 100155998 | ORLANDO | FL | | 06/18/2024 | | 314 | | (12) | | | (12) | | 302 | 302 | | | |
| 100128323 | HOUSTON | TX | | 09/14/2023 | | 443 | | (30) | | | (30) | | 413 | 413 | | | |
| 100043173 | PLYMOUTH | MA | | 05/28/2020 | | 1,282 | | (21) | | | (21) | | 1,261 | 1,261 | | | |
| 100011826 | RIVERVIEW | FL | | 03/08/2017 | | 1,125 | | 99 | | | 99 | | 1,224 | 1,224 | | | |
| 100148216 | RALEIGH | NC | | 04/12/2024 | | 904 | | (9) | | | (9) | | 895 | 895 | | | |
| 100136237 | MIAMI BEACH | FL | | 11/20/2023 | | 574 | | 17 | | | 17 | | 591 | 591 | | | |
| 100014605 | CHULA VISTA | CA | | 09/27/2017 | | 720 | | (44) | | | (44) | | 676 | 676 | | | |
| 100138798 | BALTIMORE | MD | | 12/21/2023 | | 520 | | (11) | | | (11) | | 509 | 509 | | | |
| 100054144 | BUCKEYE | AZ | | 03/23/2021 | | 883 | | (28) | | | (28) | | 855 | 855 | | | |
| 100142080 | MIAMI LAKES | FL | | 02/29/2024 | | 385 | | (6) | | | (6) | | 379 | 379 | | | |
| 100060055 | SAN TAN VALLEY | AZ | | 06/25/2021 | | 1,300 | | (34) | | | (34) | | 1,266 | 1,266 | | | |
| 100152753 | PORT RICHEY | FL | | 05/22/2024 | | 333 | | (10) | | | (10) | | 323 | 323 | | | |
| 100161448 | BRANDON | FL | | 07/30/2024 | | 235 | | (1) | | | (1) | | 234 | 234 | | | |
| 100162625 | FAIRMOUNT HEIGHTS | MD | | 08/12/2024 | | 60 | | (1) | | | (1) | | 59 | 59 | | | |
| 100076058 | TAYLORSVILLE | UT | | 01/07/2022 | | 1,319 | | (22) | | | (22) | | 1,297 | 1,297 | | | |
| 100119230 | LITCHFIELD PARK | AZ | | 07/31/2023 | | 2,714 | | (3) | | | (3) | | 2,711 | 2,711 | | | |
| 100081243 | MECHANICSVILLE | VA | | 03/18/2022 | | 1,175 | | 16 | | | 16 | | 1,191 | 1,191 | | | |
| 100016497 | FORT LAUDERDALE | FL | | 04/10/2018 | | 1,378 | | (9) | | | (9) | | 1,369 | 1,369 | | | |
| 100140118 | ROSHARON | TX | | 01/09/2024 | | 729 | | 22 | | | 22 | | 751 | 751 | | | |
| 100109318 | LIBERTY HILL | TX | | 06/12/2023 | | 658 | | (16) | | | (16) | | 642 | 642 | | | |
| 100054460 | BALLSTON LAKE | NY | | 03/23/2021 | | 978 | | (74) | | | (74) | | 904 | 904 | | | |
| 100155041 | VICTORIA | TX | | 07/19/2024 | | 317 | | (8) | | | (8) | | 309 | 309 | | | |
| 100038040 | BOISE | ID | | 11/15/2019 | | 2,501 | | (66) | | | (66) | | 2,435 | 2,435 | | | |
| 100103416 | FRESNO | CA | | 06/16/2023 | | 213 | | (11) | | | (11) | | 202 | 202 | | | |
| 100159297 | LEHIGH ACRES | FL | | 07/15/2024 | | 462 | | 3 | | | 3 | | 465 | 465 | | | |
| 100055533 | GARDNER | MA | | 03/23/2021 | | 650 | | (54) | | | (54) | | 596 | 596 | | | |
| 100144640 | ELGIN | TX | | 03/13/2024 | | 904 | | (15) | | | (15) | | 889 | 889 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149333 | CEDAR PARK | TX | | 04/24/2024 | | 662 | | 2 | | | 2 | | 664 | 664 | | | |
| 100131970 | MURFREESBORO | TN | | 10/13/2023 | | 567 | | (7) | | | (7) | | 560 | 560 | | | |
| 100115997 | ROCKWALL | TX | | 07/20/2023 | | 576 | | (10) | | | (10) | | 566 | 566 | | | |
| 100076335 | WASHINGTON | DC | | 01/07/2022 | | 2,021 | | (42) | | | (42) | | 1,979 | 1,979 | | | |
| 100137658 | TUCSON | AZ | | 12/08/2023 | | 559 | | (6) | | | (6) | | 553 | 553 | | | |
| 100107991 | HENDERSON | NV | | 05/25/2023 | | 761 | | 4 | | | 4 | | 765 | 765 | | | |
| 100133965 | TRENTON | NJ | | 10/25/2023 | | 470 | | (11) | | | (11) | | 459 | 459 | | | |
| 100135237 | KNOXVILLE | TN | | 11/08/2023 | | 644 | | 35 | | | 35 | | 679 | 679 | | | |
| 100113671 | PEMBROKE PINES | FL | | 06/29/2023 | | 1,630 | | 100 | | | 100 | | 1,730 | 1,730 | | | |
| 100065452 | ARLINGTON | TN | | 07/28/2021 | | 1,305 | | (6) | | | (6) | | 1,299 | 1,299 | | | |
| 100158150 | SAINT LOUIS | MO | | 07/09/2024 | | 179 | | (4) | | | (4) | | 175 | 175 | | | |
| 100116066 | RAMSEY | NJ | | 07/20/2023 | | 401 | | (23) | | | (23) | | 378 | 378 | | | |
| 100119276 | HOSCHTON | GA | | 07/31/2023 | | 882 | | 44 | | | 44 | | 926 | 926 | | | |
| 100148753 | GULF SHORES | AL | | 04/17/2024 | | 770 | | 32 | | | 32 | | 802 | 802 | | | |
| 100137041 | FUQUAY VARINA | NC | | 11/28/2023 | | 563 | | 2 | | | 2 | | 565 | 565 | | | |
| 100088097 | BOYNTON BEACH | FL | | 10/25/2022 | | 576 | | (21) | | | (21) | | 555 | 555 | | | |
| 100119181 | WAUWATOSA | WI | | 07/31/2023 | | 576 | | (2) | | | (2) | | 574 | 574 | | | |
| 100091651 | NEW WINDSOR | NY | | 01/27/2023 | | 2,285 | | (38) | | | (38) | | 2,247 | 2,247 | | | |
| 100158683 | DAHLONEGA | GA | | 07/10/2024 | | 249 | | 8 | | | 8 | | 257 | 257 | | | |
| 100132115 | OOLTEWAH | TN | | 10/13/2023 | | 581 | | (6) | | | (6) | | 575 | 575 | | | |
| 100159427 | PETERSBURG | VA | | 07/15/2024 | | 324 | | (12) | | | (12) | | 312 | 312 | | | |
| 100120095 | ANCHORAGE | AK | | 08/11/2023 | | 589 | | (8) | | | (8) | | 581 | 581 | | | |
| 100081162 | AUSTIN | TX | | 03/18/2022 | | 1,299 | | 25 | | | 25 | | 1,324 | 1,324 | | | |
| 100110653 | THE COLONY | TX | | 06/30/2023 | | 803 | | (8) | | | (8) | | 795 | 795 | | | |
| 100087355 | GLENDALE | AZ | | 10/25/2022 | | 7,725 | | 430 | | | 430 | | 8,155 | 8,155 | | | |
| 100137625 | GULF SHORES | AL | | 12/08/2023 | | 770 | | 41 | | | 41 | | 811 | 811 | | | |
| 100090191 | HALLANDALE BEACH | FL | | 01/13/2023 | | 624 | | 3 | | | 3 | | 627 | 627 | | | |
| 100079814 | LIBERTY | MO | | 04/25/2022 | | 913 | | (49) | | | (49) | | 864 | 864 | | | |
| 100127602 | TUCSON | AZ | | 09/08/2023 | | 585 | | (1) | | | (1) | | 584 | 584 | | | |
| 100129618 | ALLENTOWN | PA | | 09/29/2023 | | 656 | | 1 | | | 1 | | 657 | 657 | | | |
| 100144283 | DALLAS | GA | | 03/07/2024 | | 11,135 | | (876) | | | (876) | | 10,259 | 10,259 | | | |
| 100115836 | RICHMOND HILL | GA | | 07/20/2023 | | 2,149 | | 134 | | | 134 | | 2,283 | 2,283 | | | |
| 100077817 | SAN LEANDRO | CA | | 01/14/2022 | | 1,247 | | (34) | | | (34) | | 1,213 | 1,213 | | | |
| 100134929 | LAWRENCEVILLE | GA | | 10/30/2023 | | 485 | | (9) | | | (9) | | 476 | 476 | | | |
| 100012158 | LOS ANGELES | CA | | 03/08/2017 | | 1,925 | | 276 | | | 276 | | 2,201 | 2,201 | | | |
| 100153281 | PAWLEYS ISLAND | SC | | 05/30/2024 | | 553 | | (9) | | | (9) | | 544 | 544 | | | |
| 100115719 | SCOTTSDALE | AZ | | 07/20/2023 | | 2,194 | | (20) | | | (20) | | 2,174 | 2,174 | | | |
| 100137956 | PHOENIX | AZ | | 12/13/2023 | | 755 | | 43 | | | 43 | | 798 | 798 | | | |
| 100043290 | LAS VEGAS | NV | | 08/13/2020 | | 1,478 | | (81) | | | (81) | | 1,397 | 1,397 | | | |
| 100140027 | PLANO | TX | | 01/09/2024 | | 1,117 | | (12) | | | (12) | | 1,105 | 1,105 | | | |
| 100140951 | DURHAM | NC | | 03/28/2024 | | 295 | | (11) | | | (11) | | 284 | 284 | | | |
| 100043553 | ORLANDO | FL | | 08/13/2020 | | 800 | | 56 | | | 56 | | 856 | 856 | | | |
| 100141774 | CARNESVILLE | GA | | 01/30/2024 | | 314 | | (26) | | | (26) | | 288 | 288 | | | |
| 100130255 | LOS BANOS | CA | | 09/28/2023 | | 2,080 | | (9) | | | (9) | | 2,071 | 2,071 | | | |
| 100091251 | LAKEWOOD | WA | | 01/31/2023 | | 563 | | (18) | | | (18) | | 545 | 545 | | | |
| 100129366 | RALEIGH | NC | | 09/25/2023 | | 645 | | 11 | | | 11 | | 656 | 656 | | | |
| 100136878 | CAPE CORAL | FL | | 11/27/2023 | | 520 | | (3) | | | (3) | | 517 | 517 | | | |
| 100148771 | ATLANTA | GA | | 04/17/2024 | | 502 | | (18) | | | (18) | | 484 | 484 | | | |
| 100149675 | YOUNGSVILLE | NC | | 04/26/2024 | | 596 | | (11) | | | (11) | | 585 | 585 | | | |
| 100000266 | SACRAMENTO | CA | | 09/27/2016 | | 2,320 | | 512 | | | 512 | | 2,832 | 2,832 | | | |
| 100160173 | TOBYHANNA | PA | | 07/18/2024 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152361 | SAN MARCOS | TX | | 05/17/2024 | | 833 | | 70 | | | 70 | | 903 | 903 | | | |
| 100079840 | RENTON | WA | | 04/25/2022 | | 1,167 | | (3) | | | (3) | | 1,164 | 1,164 | | | |
| 100143969 | ALLEN | TX | | 02/29/2024 | | 615 | | (5) | | | (5) | | 610 | 610 | | | |
| 100026558 | TRACY | CA | | 09/26/2018 | | 746 | | 75 | | | 75 | | 821 | 821 | | | |
| 100149324 | KATY | TX | | 04/24/2024 | | 694 | | 9 | | | 9 | | 703 | 703 | | | |
| 100153307 | TOMS RIVER | NJ | | 05/30/2024 | | 513 | | (11) | | | (11) | | 502 | 502 | | | |
| 100117153 | CENTEREACH | NY | | 07/20/2023 | | 794 | | 35 | | | 35 | | 829 | 829 | | | |
| 100135905 | KNOXVILLE | TN | | 11/13/2023 | | 351 | | (26) | | | (26) | | 325 | 325 | | | |
| 100054890 | ORANGE PARK | FL | | 03/23/2021 | | 862 | | 4 | | | 4 | | 866 | 866 | | | |
| 100138272 | MILLERTON | NY | | 12/15/2023 | | 316 | | 8 | | | 8 | | 324 | 324 | | | |
| 100139046 | DEERFIELD BEACH | FL | | 12/22/2023 | | 454 | | (1) | | | (1) | | 453 | 453 | | | |
| 100132475 | PALM HARBOR | FL | | 11/03/2023 | | 591 | | 12 | | | 12 | | 603 | 603 | | | |
| 100060197 | BALTIMORE | MD | | 06/25/2021 | | 1,322 | | (28) | | | (28) | | 1,294 | 1,294 | | | |
| 100109021 | CORONA | CA | | 05/31/2023 | | 383 | | (11) | | | (11) | | 372 | 372 | | | |
| 100144101 | FORNEY | TX | | 03/07/2024 | | 755 | | 24 | | | 24 | | 779 | 779 | | | |
| 100060540 | NASHVILLE | TN | | 06/01/2021 | | 2,989 | | 13 | | | 13 | | 3,002 | 3,002 | | | |
| 100148796 | SHERRILLS FORD | NC | | 04/17/2024 | | 764 | | 35 | | | 35 | | 799 | 799 | | | |
| 100065628 | WARWICK | RI | | 07/28/2021 | | 1,327 | | (54) | | | (54) | | 1,273 | 1,273 | | | |
| 100135782 | ANTIOCH | CA | | 11/10/2023 | | 698 | | 38 | | | 38 | | 736 | 736 | | | |
| 100117747 | KATY | TX | | 07/20/2023 | | 724 | | (26) | | | (26) | | 698 | 698 | | | |
| 100132074 | COVENTRY TOWNSHIP | OH | | 10/13/2023 | | 738 | | (1) | | | (1) | | 737 | 737 | | | |
| 100131938 | KYLE | TX | | 10/13/2023 | | 846 | | 52 | | | 52 | | 898 | 898 | | | |
| 100112887 | BAKERSFIELD | CA | | 06/29/2023 | | 3,473 | | 180 | | | 180 | | 3,653 | 3,653 | | | |
| 100149678 | JERSEY CITY | NJ | | 04/26/2024 | | 611 | | (13) | | | (13) | | 598 | 598 | | | |
| 100152529 | HUTTO | TX | | 05/17/2024 | | 652 | | 9 | | | 9 | | 661 | 661 | | | |
| 100060552 | SILVER SPRING | MD | | 06/01/2021 | | 1,397 | | 6 | | | 6 | | 1,403 | 1,403 | | | |
| 100148800 | SAN MARCOS | TX | | 04/17/2024 | | 798 | | 52 | | | 52 | | 850 | 850 | | | |
| 100148935 | STATESBORO | GA | | 04/17/2024 | | 510 | | (21) | | | (21) | | 489 | 489 | | | |
| 100120699 | CHARLOTTE | NC | | 08/25/2023 | | 584 | | (4) | | | (4) | | 580 | 580 | | | |
| 100161455 | INDIAN TRAIL | NC | | 07/30/2024 | | 202 | | (4) | | | (4) | | 198 | 198 | | | |
| 100140551 | CHARLOTTE | NC | | 01/19/2024 | | 607 | | 6 | | | 6 | | 613 | 613 | | | |
| 100072004 | SANDY | UT | | 10/29/2021 | | 2,889 | | (133) | | | (133) | | 2,756 | 2,756 | | | |
| 100091789 | LOCK HAVEN | PA | | 01/30/2023 | | 318 | | (18) | | | (18) | | 300 | 300 | | | |
| 100138200 | STAFFFORD | TX | | 12/14/2023 | | 489 | | (11) | | | (11) | | 478 | 478 | | | |
| 100091004 | LOS ANGELES | CA | | 01/31/2023 | | 471 | | (8) | | | (8) | | 463 | 463 | | | |
| 100115870 | READING | PA | | 07/20/2023 | | 582 | | (7) | | | (7) | | 575 | 575 | | | |
| 100136429 | RIDGELAND | SC | | 11/20/2023 | | 802 | | 101 | | | 101 | | 903 | 903 | | | |
| 100138788 | LAKE ARIEL | PA | | 12/21/2023 | | 572 | | (14) | | | (14) | | 558 | 558 | | | |
| 100136624 | HILLBORO | OR | | 11/22/2023 | | 568 | | 15 | | | 15 | | 583 | 583 | | | |
| 100149369 | ROSEMOUNT | MN | | 04/24/2024 | | 817 | | 32 | | | 32 | | 849 | 849 | | | |
| 100135387 | MADISON | WI | | 11/13/2023 | | 580 | | (3) | | | (3) | | 577 | 577 | | | |
| 100135110 | DURHAM | NC | | 11/01/2023 | | 670 | | 20 | | | 20 | | 690 | 690 | | | |
| 100154333 | JACKSONVILLE | FL | | 06/07/2024 | | 1,110 | | (24) | | | (24) | | 1,086 | 1,086 | | | |
| 100134940 | WINTER HAVEN | FL | | 10/30/2023 | | 672 | | (20) | | | (20) | | 652 | 652 | | | |
| 100024615 | SPRINGFIELD | VA | | 09/20/2018 | | 1,165 | | 9 | | | 9 | | 1,174 | 1,174 | | | |
| 100089292 | LONG BEACH | CA | | 01/26/2023 | | 523 | | (21) | | | (21) | | 502 | 502 | | | |
| 100119687 | SLOATSBURG | NY | | 08/08/2023 | | 181 | | (4) | | | (4) | | 177 | 177 | | | |
| 100161174 | MIDLOTHIAN | VA | | 07/25/2024 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100111347 | LAKEWOOD | WA | | 06/29/2023 | | 796 | | 189 | | | 189 | | 985 | 985 | | | |
| 100119216 | OWENS CROSS ROADS | AL | | 07/31/2023 | | 1,005 | | 96 | | | 96 | | 1,101 | 1,101 | | | |
| 100062562 | KINGWOOD | TX | | 07/01/2021 | | 2,012 | | (23) | | | (23) | | 1,989 | 1,989 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081191 | AMERICAN FORK | UT | | 03/18/2022 | | 1,251 | | 6 | | | 6 | | 1,257 | 1,257 | | | |
| 100115777 | MALVERN | PA | | 07/20/2023 | | 2,048 | | (22) | | | (22) | | 2,026 | 2,026 | | | |
| 100054099 | PORT SAINT LUCIE | FL | | 03/23/2021 | | 704 | | 21 | | | 21 | | 725 | 725 | | | |
| 100151633 | WESTFIELD | NJ | | 05/10/2024 | | 539 | | (11) | | | (11) | | 528 | 528 | | | |
| 100062167 | DAMASCUS | MD | | 07/01/2021 | | 1,657 | | (7) | | | (7) | | 1,650 | 1,650 | | | |
| 100150074 | ALBURTIS | PA | | 06/14/2024 | | 548 | | (2) | | | (2) | | 546 | 546 | | | |
| 100049176 | FRAZIER PARK | CA | | 11/20/2020 | | 1,263 | | (44) | | | (44) | | 1,219 | 1,219 | | | |
| 100100115 | BAYONNE | NJ | | 03/28/2023 | | 536 | | | | | | | 536 | 536 | | | |
| 100159393 | KOKOMO | IN | | 07/15/2024 | | 192 | | (4) | | | (4) | | 188 | 188 | | | |
| 100152220 | FORT WORTH | TX | | 05/17/2024 | | 775 | | 49 | | | 49 | | 824 | 824 | | | |
| 100079935 | OCALA | FL | | 04/25/2022 | | 1,170 | | (2) | | | (2) | | 1,168 | 1,168 | | | |
| 100136264 | KISSIMMEE | FL | | 11/20/2023 | | 561 | | 4 | | | 4 | | 565 | 565 | | | |
| 100071712 | ENCINITAS | CA | | 10/14/2021 | | 1,259 | | (43) | | | (43) | | 1,216 | 1,216 | | | |
| 100151360 | LUMBERTON | NJ | | 05/10/2024 | | 628 | | (5) | | | (5) | | 623 | 623 | | | |
| 100065680 | HYATTSVILLE | MD | | 07/28/2021 | | 1,810 | | (59) | | | (59) | | 1,751 | 1,751 | | | |
| 100026527 | NEW WINDSOR | MD | | 09/26/2018 | | 1,069 | | 17 | | | 17 | | 1,086 | 1,086 | | | |
| 100149861 | COLUMBIA | SC | | 04/29/2024 | | 357 | | (9) | | | (9) | | 348 | 348 | | | |
| 100100782 | WALDORF | MD | | 04/28/2023 | | 966 | | 53 | | | 53 | | 1,019 | 1,019 | | | |
| 100109760 | HOUSTON | TX | | 06/16/2023 | | 550 | | (14) | | | (14) | | 536 | 536 | | | |
| 100110510 | KYLE | TX | | 06/30/2023 | | 925 | | 52 | | | 52 | | 977 | 977 | | | |
| 100134819 | COLLEGE STATION | TX | | 10/30/2023 | | 560 | | (3) | | | (3) | | 557 | 557 | | | |
| 100159367 | CAMBRIDGE | MD | | 07/15/2024 | | 239 | | 4 | | | 4 | | 243 | 243 | | | |
| 100137932 | SPRING | TX | | 12/13/2023 | | 195 | | (1) | | | (1) | | 194 | 194 | | | |
| 100110368 | BESSEMER CITY | NC | | 06/30/2023 | | 592 | | (7) | | | (7) | | 585 | 585 | | | |
| 100089041 | INGLEWOOD | CA | | 11/04/2022 | | 698 | | 7 | | | 7 | | 705 | 705 | | | |
| 100044120 | GARDENA | CA | | 08/19/2020 | | 1,346 | | 37 | | | 37 | | 1,383 | 1,383 | | | |
| 100091617 | LAS VEGAS | NV | | 03/07/2023 | | 353 | | (29) | | | (29) | | 324 | 324 | | | |
| 100109369 | NEW ORLEANS | LA | | 06/12/2023 | | 703 | | (10) | | | (10) | | 693 | 693 | | | |
| 100103247 | LEHIGH ACRES | FL | | 04/27/2023 | | 1,333 | | (78) | | | (78) | | 1,255 | 1,255 | | | |
| 100160117 | PRINCETON | TX | | 07/17/2024 | | 212 | | (1) | | | (1) | | 211 | 211 | | | |
| 100117201 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 560 | | (15) | | | (15) | | 545 | 545 | | | |
| 100116964 | JUNO BEACH | FL | | 07/20/2023 | | 1,191 | | 205 | | | 205 | | 1,396 | 1,396 | | | |
| 100108136 | VENTURA | CA | | 05/24/2023 | | 7,966 | | (32) | | | (32) | | 7,934 | 7,934 | | | |
| 100107804 | MIMS | FL | | 05/19/2023 | | 1,311 | | 42 | | | 42 | | 1,353 | 1,353 | | | |
| 100161453 | PFLUGERVILLE | TX | | 07/30/2024 | | 369 | | (13) | | | (13) | | 356 | 356 | | | |
| 100013692 | LOS ANGELES | CA | | 05/25/2017 | | 1,115 | | 53 | | | 53 | | 1,168 | 1,168 | | | |
| 100076272 | STERLING | VA | | 01/07/2022 | | 1,200 | | (43) | | | (43) | | 1,157 | 1,157 | | | |
| 100140373 | MONUMENT | CO | | 01/18/2024 | | 553 | | (17) | | | (17) | | 536 | 536 | | | |
| 100129777 | CHARLOTTE | NC | | 09/27/2023 | | 561 | | (4) | | | (4) | | 557 | 557 | | | |
| 100149383 | FORT WORTH | TX | | 04/24/2024 | | 779 | | 22 | | | 22 | | 801 | 801 | | | |
| 100163072 | MATTHEWS | NC | | 08/13/2024 | | 198 | | (4) | | | (4) | | 194 | 194 | | | |
| 100137131 | PORT SAINT LUCIE | FL | | 11/28/2023 | | 799 | | (20) | | | (20) | | 779 | 779 | | | |
| 100144508 | DESERT HOT SPRINGS | CA | | 04/26/2024 | | 6,161 | | (51) | | | (51) | | 6,110 | 6,110 | | | |
| 100109319 | LEBANON | TN | | 06/12/2023 | | 660 | | (14) | | | (14) | | 646 | 646 | | | |
| 100054763 | MIRAMAR | FL | | 03/23/2021 | | 698 | | (2) | | | (2) | | 696 | 696 | | | |
| 100131682 | HOPKINS | SC | | 10/06/2023 | | 692 | | 24 | | | 24 | | 716 | 716 | | | |
| 100154615 | GARLAND | TX | | 06/14/2024 | | 148 | | (9) | | | (9) | | 139 | 139 | | | |
| 100128713 | PHILADELPHIA | PA | | 09/21/2023 | | 475 | | (20) | | | (20) | | 455 | 455 | | | |
| 100153364 | MASON | OH | | 05/30/2024 | | 323 | | (8) | | | (8) | | 315 | 315 | | | |
| 100141624 | ATLANTA | GA | | 01/30/2024 | | 519 | | (10) | | | (10) | | 509 | 509 | | | |
| 100136541 | LOGANVILLE | GA | | 11/20/2023 | | 676 | | 30 | | | 30 | | 706 | 706 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140339 | BOISE | ID | | 01/18/2024 | | 514 | | (11) | | | (11) | | 503 | 503 | | | |
| 100142159 | KATY | TX | | 02/29/2024 | | 761 | | (18) | | | (18) | | 743 | 743 | | | |
| 100102757 | CHARLOTTE | NC | | 06/22/2023 | | 358 | | (17) | | | (17) | | 341 | 341 | | | |
| 100133842 | OWINGS MILLS | MD | | 10/20/2023 | | 1,429 | | (22) | | | (22) | | 1,407 | 1,407 | | | |
| 100149426 | PENDERGRASS | GA | | 04/24/2024 | | 761 | | 24 | | | 24 | | 785 | 785 | | | |
| 100136024 | MAUGANSVILLE | MD | | 11/16/2023 | | 523 | | (1) | | | (1) | | 522 | 522 | | | |
| 100112524 | NEW BOSTON | NH | | 06/29/2023 | | 890 | | 203 | | | 203 | | 1,093 | 1,093 | | | |
| 100128194 | PENSACOLA | FL | | 09/18/2023 | | 830 | | 77 | | | 77 | | 907 | 907 | | | |
| 100076248 | CHANDLER | AZ | | 01/07/2022 | | 1,249 | | (32) | | | (32) | | 1,217 | 1,217 | | | |
| 100138750 | EL CAJON | CA | | 12/21/2023 | | 445 | | (9) | | | (9) | | 436 | 436 | | | |
| 100140313 | NORTH MYRTLE BEACH | SC | | 01/18/2024 | | 500 | | (10) | | | (10) | | 490 | 490 | | | |
| 100150590 | MURFREESBORO | TN | | 05/03/2024 | | 2,319 | | (63) | | | (63) | | 2,256 | 2,256 | | | |
| 100087948 | CHICAGO | IL | | 10/25/2022 | | 509 | | (5) | | | (5) | | 504 | 504 | | | |
| 100079667 | MIAMI | FL | | 04/08/2022 | | 1,076 | | (31) | | | (31) | | 1,045 | 1,045 | | | |
| 100150807 | PUNTA GORDA | FL | | 05/08/2024 | | 538 | | (2) | | | (2) | | 536 | 536 | | | |
| 100062847 | HAVERHILL | MA | | 07/01/2021 | | 606 | | (6) | | | (6) | | 600 | 600 | | | |
| 100133692 | GULFPORT | FL | | 10/23/2023 | | 561 | | (4) | | | (4) | | 557 | 557 | | | |
| 100136529 | SAFETY HARBOR | FL | | 11/20/2023 | | 543 | | 5 | | | 5 | | 548 | 548 | | | |
| 100112415 | OLD BRIDGE | NJ | | 06/29/2023 | | 691 | | 107 | | | 107 | | 798 | 798 | | | |
| 100130276 | WILLINGBORO | NJ | | 09/28/2023 | | 359 | | (7) | | | (7) | | 352 | 352 | | | |
| 100149768 | SAN BERNARDINO | CA | | 04/26/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100086673 | JACKSON | GA | | 09/30/2022 | | 616 | | (8) | | | (8) | | 608 | 608 | | | |
| 100132532 | PENNSAUKEN | NJ | | 11/03/2023 | | 375 | | 4 | | | 4 | | 379 | 379 | | | |
| 100152823 | CLACKAMAS | OR | | 05/22/2024 | | 404 | | (7) | | | (7) | | 397 | 397 | | | |
| 100140362 | BRIDGEPORT | CT | | 01/18/2024 | | 501 | | (10) | | | (10) | | 491 | 491 | | | |
| 100065295 | YUBA CITY | CA | | 07/28/2021 | | 1,255 | | (41) | | | (41) | | 1,214 | 1,214 | | | |
| 100148184 | FALLSTON | MD | | 04/12/2024 | | 574 | | 1 | | | 1 | | 575 | 575 | | | |
| 100156852 | PHILADELPHIA | PA | | 06/27/2024 | | 455 | | (15) | | | (15) | | 440 | 440 | | | |
| 100136526 | KISSIMMEE | FL | | 11/20/2023 | | 16,781 | | 692 | | | 692 | | 17,473 | 17,473 | | | |
| 100054656 | PAWLING | NY | | 03/23/2021 | | 825 | | (38) | | | (38) | | 787 | 787 | | | |
| 100165550 | REYNOLDSBURG | OH | | 08/29/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100143074 | ROYAL OAK | MI | | 02/14/2024 | | 460 | | (24) | | | (24) | | 436 | 436 | | | |
| 100118031 | HERNDON | VA | | 07/20/2023 | | 825 | | 40 | | | 40 | | 865 | 865 | | | |
| 100157893 | SUMMERVILLE | SC | | 07/09/2024 | | 207 | | 1 | | | 1 | | 208 | 208 | | | |
| 100055590 | EGG HARBOR TOWNSHIP | NJ | | 03/23/2021 | | 707 | | (72) | | | (72) | | 635 | 635 | | | |
| 100120640 | SAN BERNARDINO | CA | | 08/21/2023 | | 545 | | (5) | | | (5) | | 540 | 540 | | | |
| 100159412 | RIO RANCHO | NM | | 07/15/2024 | | 178 | | (5) | | | (5) | | 173 | 173 | | | |
| 100055867 | OCEAN CITY | NJ | | 03/26/2021 | | 1,478 | | (49) | | | (49) | | 1,429 | 1,429 | | | |
| 100090045 | WEST ORANGE | NJ | | 01/13/2023 | | 524 | | (7) | | | (7) | | 517 | 517 | | | |
| 100103305 | GAINESVILLE | GA | | 04/27/2023 | | 494 | | (9) | | | (9) | | 485 | 485 | | | |
| 100079870 | ORLANDO | FL | | 04/08/2022 | | 1,130 | | (41) | | | (41) | | 1,089 | 1,089 | | | |
| 100102106 | FREEHOLD | NJ | | 04/14/2023 | | 429 | | (10) | | | (10) | | 419 | 419 | | | |
| 100114805 | MINNEAPOLIS | MN | | 07/10/2023 | | 605 | | (6) | | | (6) | | 599 | 599 | | | |
| 100136871 | LONGS | SC | | 11/27/2023 | | 451 | | 25 | | | 25 | | 476 | 476 | | | |
| 100151589 | ATLANTIC CITY | NJ | | 05/10/2024 | | 537 | | (9) | | | (9) | | 528 | 528 | | | |
| 100110396 | MYRTLE BEACH | SC | | 06/30/2023 | | 2,554 | | (73) | | | (73) | | 2,481 | 2,481 | | | |
| 100159525 | EULESS | TX | | 07/15/2024 | | 366 | | (9) | | | (9) | | 357 | 357 | | | |
| 100153202 | VAN ALSTYNE | TX | | 05/30/2024 | | 541 | | (10) | | | (10) | | 531 | 531 | | | |
| 100162061 | AUGUSTA | GA | | 07/31/2024 | | 120 | | (10) | | | (10) | | 110 | 110 | | | |
| 100154545 | BALTIMORE | MD | | 06/14/2024 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100071969 | PANAMA CITY BEACH | FL | | 10/29/2021 | | 1,093 | | (78) | | | (78) | | 1,015 | 1,015 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154675 | BEL AIR | MD | | 07/19/2024 | | 413 | | (24) | | | (24) | | 389 | 389 | | | |
| 100088025 | CHICAGO | IL | | 10/25/2022 | | 2,335 | | (73) | | | (73) | | 2,262 | 2,262 | | | |
| 100129499 | SAN ANTONIO | TX | | 09/29/2023 | | 568 | | 4 | | | 4 | | 572 | 572 | | | |
| 100136997 | CAPE CORAL | FL | | 11/28/2023 | | 564 | | (1) | | | (1) | | 563 | 563 | | | |
| 100128228 | SANFORD | MI | | 09/14/2023 | | 512 | | (24) | | | (24) | | 488 | 488 | | | |
| 100152510 | COLUMBIA | MD | | 05/17/2024 | | 788 | | (4) | | | (4) | | 784 | 784 | | | |
| 100164762 | SAINT AUGUSTINE | FL | | 08/26/2024 | | 222 | | (1) | | | (1) | | 221 | 221 | | | |
| 100150551 | BLOOMINGTON | MN | | 05/03/2024 | | 629 | | (8) | | | (8) | | 621 | 621 | | | |
| 100136612 | HARTFORD | CT | | 11/22/2023 | | 1,028 | | (5) | | | (5) | | 1,023 | 1,023 | | | |
| 100151280 | TUCSON | AZ | | 05/10/2024 | | 485 | | (20) | | | (20) | | 465 | 465 | | | |
| 100116572 | SAN ANTONIO | TX | | 07/20/2023 | | 338 | | (8) | | | (8) | | 330 | 330 | | | |
| 100144163 | LAND O LAKES | FL | | 03/07/2024 | | 1,738 | | 34 | | | 34 | | 1,772 | 1,772 | | | |
| 100141231 | IRVING | TX | | 01/30/2024 | | 519 | | (35) | | | (35) | | 484 | 484 | | | |
| 100065459 | LOS ANGELES | CA | | 07/28/2021 | | 1,330 | | (20) | | | (20) | | 1,310 | 1,310 | | | |
| 100160159 | KELLER | TX | | 07/17/2024 | | 182 | | (6) | | | (6) | | 176 | 176 | | | |
| 100109364 | GEORGETOWN | TX | | 06/12/2023 | | 769 | | 2 | | | 2 | | 771 | 771 | | | |
| 100161097 | OCALA | FL | | 07/24/2024 | | 539 | | 11 | | | 11 | | 550 | 550 | | | |
| 100065508 | PRESCOTT VALLEY | AZ | | 07/28/2021 | | 1,694 | | (22) | | | (22) | | 1,672 | 1,672 | | | |
| 100150596 | PRINCETON | TX | | 05/03/2024 | | 818 | | 66 | | | 66 | | 884 | 884 | | | |
| 100140528 | BOLIVIA | NC | | 01/19/2024 | | 517 | | 7 | | | 7 | | 524 | 524 | | | |
| 100115738 | TULARE | CA | | 07/20/2023 | | 589 | | (20) | | | (20) | | 569 | 569 | | | |
| 100143203 | SAN ANTONIO | TX | | 02/16/2024 | | 411 | | (1) | | | (1) | | 410 | 410 | | | |
| 100014628 | OXNARD | CA | | 09/27/2017 | | 1,642 | | 39 | | | 39 | | 1,681 | 1,681 | | | |
| 100137141 | ANN ARBOR | MI | | 11/28/2023 | | 495 | | (10) | | | (10) | | 485 | 485 | | | |
| 100081048 | TEMECULA | CA | | 03/18/2022 | | 1,415 | | 45 | | | 45 | | 1,460 | 1,460 | | | |
| 100109320 | LIBERTY HILL | TX | | 06/12/2023 | | 653 | | (16) | | | (16) | | 637 | 637 | | | |
| 100026599 | SILVER SPRING | MD | | 09/26/2018 | | 1,341 | | 322 | | | 322 | | 1,663 | 1,663 | | | |
| 100157881 | BANNING | CA | | 07/09/2024 | | 163 | | (4) | | | (4) | | 159 | 159 | | | |
| 100099904 | CORNISH | ME | | 03/28/2023 | | 1,314 | | (43) | | | (43) | | 1,271 | 1,271 | | | |
| 100135891 | TANEYTOWN | MD | | 11/13/2023 | | 412 | | (29) | | | (29) | | 383 | 383 | | | |
| 100158879 | PORT O CONNOR | TX | | 07/12/2024 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100147542 | PALM COAST | FL | | 04/03/2024 | | 1,010 | | (36) | | | (36) | | 974 | 974 | | | |
| 100115645 | STANHOPE | NJ | | 07/19/2023 | | 14,821 | | (514) | | | (514) | | 14,307 | 14,307 | | | |
| 100087438 | NEW MILFORD | CT | | 10/25/2022 | | 885 | | 54 | | | 54 | | 939 | 939 | | | |
| 100152196 | ARLINGTON | TX | | 05/17/2024 | | 532 | | (8) | | | (8) | | 524 | 524 | | | |
| 100150899 | FORT WORTH | TX | | 05/08/2024 | | 718 | | (12) | | | (12) | | 706 | 706 | | | |
| 100155200 | PAHOA | HI | | 07/19/2024 | | 318 | | (22) | | | (22) | | 296 | 296 | | | |
| 100091460 | PHOENIX | AZ | | 01/20/2023 | | 678 | | 13 | | | 13 | | 691 | 691 | | | |
| 100156797 | DALLAS | TX | | 06/26/2024 | | 172 | | (7) | | | (7) | | 165 | 165 | | | |
| 100065390 | SPOKANE | WA | | 07/28/2021 | | 1,267 | | (37) | | | (37) | | 1,230 | 1,230 | | | |
| 100053873 | SANTA ROSA | CA | | 03/23/2021 | | 651 | | (23) | | | (23) | | 628 | 628 | | | |
| 100154796 | BEAVERCREEK | OH | | 07/19/2024 | | 399 | | (1) | | | (1) | | 398 | 398 | | | |
| 100023534 | LAFAYETTE HILL | PA | | 09/04/2018 | | 1,323 | | (15) | | | (15) | | 1,308 | 1,308 | | | |
| 100132001 | DURHAM | NC | | 10/13/2023 | | 651 | | 8 | | | 8 | | 659 | 659 | | | |
| 100141412 | SANGER | TX | | 01/30/2024 | | 448 | | (15) | | | (15) | | 433 | 433 | | | |
| 100156592 | PENDERGRASS | GA | | 06/24/2024 | | 513 | | 21 | | | 21 | | 534 | 534 | | | |
| 100156392 | CLEARWATER | FL | | 07/25/2024 | | 137 | | (8) | | | (8) | | 129 | 129 | | | |
| 100140453 | CLAYTON | NC | | 01/18/2024 | | 561 | | (11) | | | (11) | | 550 | 550 | | | |
| 100151303 | WESLEY CHAPEL | FL | | 05/10/2024 | | 668 | | 6 | | | 6 | | 674 | 674 | | | |
| 100112469 | EL DORADO | CA | | 06/29/2023 | | 1,064 | | 241 | | | 241 | | 1,305 | 1,305 | | | |
| 100081185 | AMERICAN FORK | UT | | 03/18/2022 | | 1,246 | | 6 | | | 6 | | 1,252 | 1,252 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137618 | MADISON | AL | | 12/08/2023 | | 2,230 | | 120 | | | 120 | | 2,350 | 2,350 | | | |
| 100152427 | CYPRESS | TX | | 05/17/2024 | | 532 | | 1 | | | 1 | | 533 | 533 | | | |
| 100129696 | ELMWOOD PARK | IL | | 09/29/2023 | | 579 | | (10) | | | (10) | | 569 | 569 | | | |
| 100119508 | PRINCETON | TX | | 07/28/2023 | | 629 | | (1) | | | (1) | | 628 | 628 | | | |
| 100049651 | LEESBURG | FL | | 11/20/2020 | | 459 | | 44 | | | 44 | | 503 | 503 | | | |
| 100140401 | WESLEY CHAPEL | FL | | 01/18/2024 | | 2,108 | | (65) | | | (65) | | 2,043 | 2,043 | | | |
| 100079147 | RAHWAY | NJ | | 02/24/2022 | | 1,559 | | (24) | | | (24) | | 1,535 | 1,535 | | | |
| 100135792 | GREENVILLE | SC | | 11/10/2023 | | 559 | | 7 | | | 7 | | 566 | 566 | | | |
| 100019621 | DEERFIELD | IL | | 07/26/2018 | | 1,281 | | (17) | | | (17) | | 1,264 | 1,264 | | | |
| 100140097 | SAN MARCOS | TX | | 01/09/2024 | | 813 | | 32 | | | 32 | | 845 | 845 | | | |
| 100120875 | SANTA ANA | CA | | 08/28/2023 | | 474 | | (9) | | | (9) | | 465 | 465 | | | |
| 100131613 | SCRANTON | PA | | 10/06/2023 | | 564 | | 1 | | | 1 | | 565 | 565 | | | |
| 100088319 | PROSPECT PARK | PA | | 11/10/2022 | | 564 | | (6) | | | (6) | | 558 | 558 | | | |
| 100160984 | NEW BRAUNFELS | TX | | 07/24/2024 | | 255 | | 9 | | | 9 | | 264 | 264 | | | |
| 100099935 | WEST PALM BEACH | FL | | 03/28/2023 | | 525 | | (13) | | | (13) | | 512 | 512 | | | |
| 100081407 | LEBANON | TN | | 03/18/2022 | | 1,239 | | 27 | | | 27 | | 1,266 | 1,266 | | | |
| 100140073 | NORRISTOWN | PA | | 01/09/2024 | | 570 | | (11) | | | (11) | | 559 | 559 | | | |
| 100049243 | FREEPORT | NY | | 11/20/2020 | | 1,054 | | 73 | | | 73 | | 1,127 | 1,127 | | | |
| 100159338 | FORT WORTH | TX | | 07/15/2024 | | 509 | | 21 | | | 21 | | 530 | 530 | | | |
| 100141313 | WESLEY CHAPEL | FL | | 01/30/2024 | | 482 | | (7) | | | (7) | | 475 | 475 | | | |
| 100121031 | HENDERSON | NV | | 08/30/2023 | | 932 | | 67 | | | 67 | | 999 | 999 | | | |
| 100079111 | HOLLYWOOD | FL | | 02/24/2022 | | 1,189 | | (16) | | | (16) | | 1,173 | 1,173 | | | |
| 100140007 | ATLANTA | GA | | 01/09/2024 | | 452 | | (15) | | | (15) | | 437 | 437 | | | |
| 100132491 | SOUTH PADRE ISLAND | TX | | 11/03/2023 | | 455 | | (16) | | | (16) | | 439 | 439 | | | |
| 100119759 | SCRANTON | PA | | 08/08/2023 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100142687 | TAMPA | FL | | 02/08/2024 | | 646 | | (18) | | | (18) | | 628 | 628 | | | |
| 100161750 | WILMINGTON | OH | | 07/30/2024 | | 276 | | (7) | | | (7) | | 269 | 269 | | | |
| 100120108 | TAKOMA PARK | MD | | 08/11/2023 | | 629 | | (9) | | | (9) | | 620 | 620 | | | |
| 100065100 | WILTON | NH | | 07/14/2021 | | 1,282 | | (35) | | | (35) | | 1,247 | 1,247 | | | |
| 100054327 | SACRAMENTO | CA | | 03/23/2021 | | 1,210 | | (20) | | | (20) | | 1,190 | 1,190 | | | |
| 100109120 | CAPE CORAL | FL | | 06/05/2023 | | 535 | | (12) | | | (12) | | 523 | 523 | | | |
| 100140057 | ROSHARON | TX | | 01/09/2024 | | 517 | | (8) | | | (8) | | 509 | 509 | | | |
| 100136858 | ANNA | TX | | 11/27/2023 | | 817 | | 17 | | | 17 | | 834 | 834 | | | |
| 100108234 | PALERMO | CA | | 05/24/2023 | | 1,044 | | (42) | | | (42) | | 1,002 | 1,002 | | | |
| 100081072 | LANHAM | MD | | 03/18/2022 | | 2,658 | | 165 | | | 165 | | 2,823 | 2,823 | | | |
| 100102537 | SAINT ALBANS | NY | | 06/07/2023 | | 733 | | 21 | | | 21 | | 754 | 754 | | | |
| 100154694 | LAS VEGAS | NV | | 07/19/2024 | | 355 | | (10) | | | (10) | | 345 | 345 | | | |
| 100144116 | CHARLOTTE | NC | | 03/07/2024 | | 547 | | (7) | | | (7) | | 540 | 540 | | | |
| 100151539 | FORT WORTH | TX | | 05/10/2024 | | 771 | | 48 | | | 48 | | 819 | 819 | | | |
| 100147712 | ROSENBERG | TX | | 04/05/2024 | | 665 | | (41) | | | (41) | | 624 | 624 | | | |
| 100142682 | STATESVILLE | NC | | 02/08/2024 | | 808 | | 23 | | | 23 | | 831 | 831 | | | |
| 100014353 | UNIONDALE | NY | | 09/27/2017 | | 1,148 | | 256 | | | 256 | | 1,404 | 1,404 | | | |
| 100140881 | ALBUQUERQUE | NM | | 01/25/2024 | | 429 | | (16) | | | (16) | | 413 | 413 | | | |
| 100143269 | FORT WORTH | TX | | 02/16/2024 | | 697 | | 5 | | | 5 | | 702 | 702 | | | |
| 100088844 | RICHMOND | CA | | 11/15/2022 | | 595 | | (5) | | | (5) | | 590 | 590 | | | |
| 100110602 | ENGLEWOOD | FL | | 06/30/2023 | | 781 | | 12 | | | 12 | | 793 | 793 | | | |
| 100025977 | COMPTON | CA | | 09/20/2018 | | 772 | | 108 | | | 108 | | 880 | 880 | | | |
| 100115403 | DAWSONVILLE | GA | | 07/17/2023 | | 469 | | (25) | | | (25) | | 444 | 444 | | | |
| 100089742 | COLUMBUS | OH | | 12/02/2022 | | 633 | | 2 | | | 2 | | 635 | 635 | | | |
| 100138910 | KNIGHTDALE | NC | | 12/21/2023 | | 463 | | (12) | | | (12) | | 451 | 451 | | | |
| 100143202 | SAN ANTONIO | TX | | 02/16/2024 | | 829 | | (2) | | | (2) | | 827 | 827 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159314 | STALLINGS | NC | | 07/15/2024 | | 206 | | (3) | | | (3) | | 203 | 203 | | | |
| 100110062 | HOUSTON | TX | | 06/23/2023 | | 847 | | (6) | | | (6) | | 841 | 841 | | | |
| 100100750 | THORNTON | CO | | 04/28/2023 | | 33,718 | | (1,340) | | | (1,340) | | 32,378 | 32,378 | | | |
| 100137761 | FRANKLIN | TN | | 12/08/2023 | | 405,292 | | (2,907) | | | (2,907) | | 402,385 | 402,385 | | | |
| 100152214 | FORT WORTH | TX | | 05/17/2024 | | 770 | | 49 | | | 49 | | 819 | 819 | | | |
| 100128334 | LAS VEGAS | NV | | 09/14/2023 | | 1,535 | | (29) | | | (29) | | 1,506 | 1,506 | | | |
| 100028197 | RANCHO CORDOVA | CA | | 10/26/2018 | | 885 | | 110 | | | 110 | | 995 | 995 | | | |
| 100115927 | AURORA | CO | | 07/20/2023 | | 575 | | (15) | | | (15) | | 560 | 560 | | | |
| 100140096 | ROCHESTER | NY | | 01/09/2024 | | 475 | | (12) | | | (12) | | 463 | 463 | | | |
| 100162578 | LOUISVILLE | KY | | 08/12/2024 | | 86 | | (2) | | | (2) | | 84 | 84 | | | |
| 100135760 | CHARLOTTE | NC | | 11/10/2023 | | 693 | | 26 | | | 26 | | 719 | 719 | | | |
| 100141362 | FLEMING ISLAND | FL | | 01/30/2024 | | 508 | | (5) | | | (5) | | 503 | 503 | | | |
| 100148257 | LAS CRUCES | NM | | 04/12/2024 | | 552 | | (8) | | | (8) | | 544 | 544 | | | |
| 100128453 | GRAND HAVEN | MI | | 09/15/2023 | | 514 | | (2) | | | (2) | | 512 | 512 | | | |
| 100017086 | SEATTLE | WA | | 04/26/2018 | | 1,043 | | 10 | | | 10 | | 1,053 | 1,053 | | | |
| 100160143 | ALBANY | OR | | 07/17/2024 | | 355 | | (10) | | | (10) | | 345 | 345 | | | |
| 100151957 | WEATHERFORD | TX | | 06/14/2024 | | 894 | | 11 | | | 11 | | 905 | 905 | | | |
| 100153318 | MURPHY | NC | | 05/30/2024 | | 539 | | (8) | | | (8) | | 531 | 531 | | | |
| 100127477 | SAVANNAH | GA | | 09/08/2023 | | 585 | | (3) | | | (3) | | 582 | 582 | | | |
| 100152554 | WEST BERLIN | NJ | | 05/17/2024 | | 356 | | 1 | | | 1 | | 357 | 357 | | | |
| 100084610 | SAINT CHARLES | MO | | 08/02/2022 | | 571 | | (12) | | | (12) | | 559 | 559 | | | |
| 100065782 | OXNARD | CA | | 07/28/2021 | | 1,439 | | (44) | | | (44) | | 1,395 | 1,395 | | | |
| 100115097 | VALENCIA | CA | | 07/14/2023 | | 817 | | 16 | | | 16 | | 833 | 833 | | | |
| 100159298 | PRINCETON | TX | | 07/15/2024 | | 202 | | (3) | | | (3) | | 199 | 199 | | | |
| 100129551 | MYRTLE BEACH | SC | | 09/29/2023 | | 807 | | 55 | | | 55 | | 862 | 862 | | | |
| 100126314 | TORRINGTON | CT | | 08/30/2023 | | 531 | | (12) | | | (12) | | 519 | 519 | | | |
| 100029548 | SAN FRANCISCO | CA | | 10/26/2018 | | 3,315 | | 119 | | | 119 | | 3,434 | 3,434 | | | |
| 100147906 | FARMINGTON | AR | | 04/08/2024 | | 936 | | 8 | | | 8 | | 944 | 944 | | | |
| 100129692 | GREENSBORO | NC | | 09/29/2023 | | 576 | | (11) | | | (11) | | 565 | 565 | | | |
| 100158073 | DALLAS | TX | | 07/09/2024 | | 202 | | (2) | | | (2) | | 200 | 200 | | | |
| 100159478 | BUDA | TX | | 07/15/2024 | | 406 | | (9) | | | (9) | | 397 | 397 | | | |
| 100025085 | ROSELLE | NJ | | 09/20/2018 | | 1,204 | | 246 | | | 246 | | 1,450 | 1,450 | | | |
| 100024943 | CORONA | CA | | 09/20/2018 | | 1,125 | | 40 | | | 40 | | 1,165 | 1,165 | | | |
| 100152536 | RINCON | GA | | 05/17/2024 | | 343 | | (8) | | | (8) | | 335 | 335 | | | |
| 100044211 | TAUTON | MA | | 08/19/2020 | | 1,281 | | 49 | | | 49 | | 1,330 | 1,330 | | | |
| 100090842 | DESTIN | FL | | 01/06/2023 | | 460 | | (24) | | | (24) | | 436 | 436 | | | |
| 100137069 | AURORA | CO | | 11/28/2023 | | 760 | | 44 | | | 44 | | 804 | 804 | | | |
| 100071623 | PURCELLVILLE | VA | | 10/14/2021 | | 1,994 | | (53) | | | (53) | | 1,941 | 1,941 | | | |
| 100151024 | MESQUITE | TX | | 05/08/2024 | | 587 | | (12) | | | (12) | | 575 | 575 | | | |
| 100161938 | SPOONER | WI | | 07/31/2024 | | 137 | | (3) | | | (3) | | 134 | 134 | | | |
| 100140239 | PLAINSBORO | NJ | | 01/18/2024 | | 874 | | (16) | | | (16) | | 858 | 858 | | | |
| 100149741 | MONROE | NY | | 04/26/2024 | | 189 | | (4) | | | (4) | | 185 | 185 | | | |
| 100031373 | RANCHO CUCAMONGA | CA | | 03/29/2019 | | 1,154 | | 150 | | | 150 | | 1,304 | 1,304 | | | |
| 100135735 | HENDERSON HARBOR | NY | | 11/10/2023 | | 554 | | (6) | | | (6) | | 548 | 548 | | | |
| 100141442 | PLYMOUTH | MA | | 01/30/2024 | | 681 | | (11) | | | (11) | | 670 | 670 | | | |
| 100079971 | WOODBRIDGE | VA | | 04/25/2022 | | 1,049 | | (37) | | | (37) | | 1,012 | 1,012 | | | |
| 100140048 | OWENSBORO | KY | | 01/09/2024 | | 499 | | (16) | | | (16) | | 483 | 483 | | | |
| 100127504 | HOUSTON | TX | | 09/08/2023 | | 567 | | (4) | | | (4) | | 563 | 563 | | | |
| 100134311 | CADDO MILLS | TX | | 10/27/2023 | | 461 | | (23) | | | (23) | | 438 | 438 | | | |
| 100142799 | DAVENPORT | FL | | 02/08/2024 | | 4,744 | | (96) | | | (96) | | 4,648 | 4,648 | | | |
| 100135333 | HALETHORPE | MD | | 11/13/2023 | | 558 | | (1) | | | (1) | | 557 | 557 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151535 | CHARLOTTE | NC | | 05/10/2024 | | 1,861 | | (38) | | | (38) | | 1,823 | 1,823 | | | |
| 100152555 | SPRING | TX | | 05/17/2024 | | 601 | | 2 | | | 2 | | 603 | 603 | | | |
| 100157978 | BULLHEAD CITY | AZ | | 07/09/2024 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100131933 | KATY | TX | | 10/13/2023 | | 681 | | 7 | | | 7 | | 688 | 688 | | | |
| 100144129 | CARMEL | IN | | 03/07/2024 | | 542 | | (8) | | | (8) | | 534 | 534 | | | |
| 100071710 | PITTSBURGH | PA | | 10/14/2021 | | 1,734 | | (53) | | | (53) | | 1,681 | 1,681 | | | |
| 100078791 | WASHINGTON | DC | | 02/24/2022 | | 1,299 | | 18 | | | 18 | | 1,317 | 1,317 | | | |
| 100139483 | FONTANA | CA | | 12/28/2023 | | 465 | | (7) | | | (7) | | 458 | 458 | | | |
| 100110598 | SOUTH PADRE ISLAND | TX | | 06/30/2023 | | 808 | | 18 | | | 18 | | 826 | 826 | | | |
| 100087389 | SPRING CREEK | NV | | 10/25/2022 | | 680 | | 38 | | | 38 | | 718 | 718 | | | |
| 100152914 | LAS VEGAS | NV | | 05/22/2024 | | 531 | | (15) | | | (15) | | 516 | 516 | | | |
| 100149545 | CHARLOTTE | NC | | 04/26/2024 | | 483 | | (13) | | | (13) | | 470 | 470 | | | |
| 100142838 | LAWRENCEVILLE | GA | | 02/09/2024 | | 512 | | | | | | | 512 | 512 | | | |
| 100150042 | WESLEY CHAPEL | FL | | 06/07/2024 | | 545 | | (7) | | | (7) | | 538 | 538 | | | |
| 100079574 | CANYON COUNTRY | CA | | 04/08/2022 | | 776 | | (48) | | | (48) | | 728 | 728 | | | |
| 100152325 | MYRTLE BEACH | SC | | 05/17/2024 | | 538 | | (9) | | | (9) | | 529 | 529 | | | |
| 100138048 | HOUSTON | TX | | 12/13/2023 | | 267 | | (7) | | | (7) | | 260 | 381 | | 121 | 121 |
| 100120394 | CLOVIS | CA | | 08/18/2023 | | 639 | | 12 | | | 12 | | 651 | 651 | | | |
| 100161006 | MYRTLE BEACH | SC | | 07/24/2024 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100135368 | ROCKINGHAM | VA | | 11/13/2023 | | 594 | | 7 | | | 7 | | 601 | 601 | | | |
| 100150913 | CENTENNIAL | CO | | 05/08/2024 | | 700 | | (9) | | | (9) | | 691 | 691 | | | |
| 100144202 | FORT WORTH | TX | | 03/07/2024 | | 783 | | 21 | | | 21 | | 804 | 804 | | | |
| 100161390 | FARMERSVILLE | TX | | 07/25/2024 | | 144 | | (3) | | | (3) | | 141 | 141 | | | |
| 100143200 | ROYSE CITY | TX | | 02/16/2024 | | 663 | | | | | | | 663 | 663 | | | |
| 100148766 | WENTZVILLE | MO | | 04/17/2024 | | 781 | | (28) | | | (28) | | 753 | 753 | | | |
| 100057607 | ANAHEIM | CA | | 06/30/2021 | | 1,312 | | (40) | | | (40) | | 1,272 | 1,272 | | | |
| 100152786 | EMPIRE | MI | | 05/22/2024 | | 343 | | (11) | | | (11) | | 332 | 332 | | | |
| 100158603 | NEWARK | DE | | 07/10/2024 | | 658 | | (16) | | | (16) | | 642 | 642 | | | |
| 100140156 | DAVENPORT | FL | | 01/09/2024 | | 4,721 | | (70) | | | (70) | | 4,651 | 4,651 | | | |
| 100128168 | NOVI | MI | | 09/18/2023 | | 619 | | 2 | | | 2 | | 621 | 621 | | | |
| 100110558 | UHLAND | TX | | 06/30/2023 | | 715 | | 2 | | | 2 | | 717 | 717 | | | |
| 100102017 | SKOKIE | IL | | 04/14/2023 | | 2,311 | | (22) | | | (22) | | 2,289 | 2,289 | | | |
| 100140172 | GRAND RAPIDS | MI | | 01/09/2024 | | 550 | | (13) | | | (13) | | 537 | 537 | | | |
| 100102103 | COTTAGE GROVE | OR | | 04/14/2023 | | 384 | | (17) | | | (17) | | 367 | 367 | | | |
| 100128234 | LAS VEGAS | NV | | 09/14/2023 | | 2,329 | | (75) | | | (75) | | 2,254 | 2,254 | | | |
| 100137621 | LEHIGH ACRES | FL | | 12/08/2023 | | 762 | | 56 | | | 56 | | 818 | 818 | | | |
| 100108374 | COVINGTON | KY | | 05/25/2023 | | 493 | | (17) | | | (17) | | 476 | 476 | | | |
| 100065374 | THOMPSONS STATION | TN | | 07/28/2021 | | 1,181 | | (41) | | | (41) | | 1,140 | 1,140 | | | |
| 100146747 | SACRAMENTO | CA | | 03/20/2024 | | 595 | | 10 | | | 10 | | 605 | 605 | | | |
| 100103795 | WALDEN | NY | | 05/10/2023 | | 493 | | (9) | | | (9) | | 484 | 484 | | | |
| 100135561 | PEORIA | AZ | | 11/13/2023 | | 21,165 | | 323 | | | 323 | | 21,488 | 21,488 | | | |
| 100159272 | LEANDER | TX | | 07/15/2024 | | 285 | | (4) | | | (4) | | 281 | 281 | | | |
| 100153473 | LAKEWOOD | NJ | | 05/30/2024 | | 503 | | (13) | | | (13) | | 490 | 490 | | | |
| 100160981 | LITTLE RIVER | SC | | 07/24/2024 | | 237 | | 3 | | | 3 | | 240 | 240 | | | |
| 100133521 | GREENVILLE | SC | | 10/19/2023 | | 354 | | (11) | | | (11) | | 343 | 343 | | | |
| 100127533 | FORT WORTH | TX | | 09/08/2023 | | 1,056 | | 43 | | | 43 | | 1,099 | 1,099 | | | |
| 100131698 | NASHVILLE | TN | | 10/06/2023 | | 650 | | 11 | | | 11 | | 661 | 661 | | | |
| 100119442 | HAMPTON | GA | | 07/31/2023 | | 5,847 | | (58) | | | (58) | | 5,789 | 5,789 | | | |
| 100153225 | BROOKSHIRE | TX | | 05/30/2024 | | 606 | | 2 | | | 2 | | 608 | 608 | | | |
| 100142647 | RICHMOND | TX | | 02/08/2024 | | 9,794 | | (240) | | | (240) | | 9,554 | 9,554 | | | |
| 100155231 | BURTON | MI | | 07/19/2024 | | 358 | | (18) | | | (18) | | 340 | 340 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153929 | ATLANTA | GA | | 06/05/2024 | | 335 | | (6) | | | (6) | | 329 | 329 | | | |
| 100115073 | MELROSE PARK | IL | | 07/14/2023 | | 631 | | (3) | | | (3) | | 628 | 628 | | | |
| 100057609 | HYATTSVILLE | MD | | 06/30/2021 | | 1,262 | | (38) | | | (38) | | 1,224 | 1,224 | | | |
| 100116995 | JACKSONVILLE | FL | | 07/20/2023 | | 847 | | 108 | | | 108 | | 955 | 955 | | | |
| 100147710 | DENVER | CO | | 04/05/2024 | | 506 | | (18) | | | (18) | | 488 | 488 | | | |
| 100152348 | SAN MARCOS | TX | | 05/17/2024 | | 734 | | 33 | | | 33 | | 767 | 767 | | | |
| 100100691 | GLENDALE | AZ | | 04/28/2023 | | 896 | | 38 | | | 38 | | 934 | 934 | | | |
| 100049690 | WILDOMAR | CA | | 11/20/2020 | | 893 | | (19) | | | (19) | | 874 | 874 | | | |
| 100115786 | ANNA | TX | | 07/20/2023 | | 4,449 | | (25) | | | (25) | | 4,424 | 4,424 | | | |
| 100150660 | FORT WORTH | TX | | 05/06/2024 | | 605 | | (7) | | | (7) | | 598 | 598 | | | |
| 100067681 | WINTER GARDEN | FL | | 09/23/2021 | | 1,316 | | (30) | | | (30) | | 1,286 | 1,286 | | | |
| 100102064 | SACRAMENTO | CA | | 04/14/2023 | | 471 | | (6) | | | (6) | | 465 | 465 | | | |
| 100156785 | LEHIGH ACRES | FL | | 06/26/2024 | | 408 | | 13 | | | 13 | | 421 | 421 | | | |
| 100158874 | HENRICO | VA | | 07/12/2024 | | 177 | | (5) | | | (5) | | 172 | 172 | | | |
| 100138829 | LAFAYETTE | LA | | 12/21/2023 | | 1,198 | | (28) | | | (28) | | 1,170 | 1,170 | | | |
| 100154728 | HARTFORD | CT | | 07/19/2024 | | 277 | | (20) | | | (20) | | 257 | 257 | | | |
| 100148462 | MAPLE GROVE | MN | | 04/12/2024 | | 849 | | 43 | | | 43 | | 892 | 892 | | | |
| 100129351 | EDEN PRAIRIE | MN | | 09/25/2023 | | 643 | | 14 | | | 14 | | 657 | 657 | | | |
| 100110170 | TOMS RIVER | NJ | | 06/30/2023 | | 709 | | 7 | | | 7 | | 716 | 716 | | | |
| 100128098 | BOWLING GREEN | KY | | 09/08/2023 | | 681 | | 23 | | | 23 | | 704 | 704 | | | |
| 100079093 | FRISCO | TX | | 02/24/2022 | | 1,131 | | (24) | | | (24) | | 1,107 | 1,107 | | | |
| 100138237 | PHILADELPHIA | PA | | 12/14/2023 | | 526 | | 1 | | | 1 | | 527 | 527 | | | |
| 100156093 | HIALEAH | FL | | 06/18/2024 | | 297 | | (10) | | | (10) | | 287 | 287 | | | |
| 100081224 | NORTH LAS VEGAS | NV | | 03/18/2022 | | 1,258 | | 13 | | | 13 | | 1,271 | 1,271 | | | |
| 100119802 | POUGHKEEPSIE | NY | | 08/08/2023 | | 521 | | (13) | | | (13) | | 508 | 508 | | | |
| 100115899 | ELLIJAY | GA | | 07/20/2023 | | 677 | | 13 | | | 13 | | 690 | 690 | | | |
| 100110607 | METAIRIE | LA | | 06/30/2023 | | 698 | | | | | | | 698 | 698 | | | |
| 100150645 | MANHEIM | PA | | 05/06/2024 | | 538 | | (15) | | | (15) | | 523 | 523 | | | |
| 100149427 | TIMNATH | CO | | 04/24/2024 | | 1,664 | | 123 | | | 123 | | 1,787 | 1,787 | | | |
| 100081054 | KATY | TX | | 03/18/2022 | | 1,304 | | 41 | | | 41 | | 1,345 | 1,345 | | | |
| 100144598 | GRAHAM | NC | | 03/13/2024 | | 1,707 | | 48 | | | 48 | | 1,755 | 1,755 | | | |
| 100151173 | KENNER | LA | | 05/09/2024 | | 290 | | (18) | | | (18) | | 272 | 272 | | | |
| 100151982 | ALEXANDRIA | VA | | 06/14/2024 | | 334 | | (30) | | | (30) | | 304 | 304 | | | |
| 100088237 | NEW HAVEN | CT | | 10/17/2022 | | 601 | | (15) | | | (15) | | 586 | 586 | | | |
| 100115716 | HALLANDALE BEACH | FL | | 07/20/2023 | | 577 | | (16) | | | (16) | | 561 | 561 | | | |
| 100132129 | SHERMAN | TX | | 10/13/2023 | | 561 | | | | | | | 561 | 561 | | | |
| 100135328 | RALEIGH | NC | | 11/13/2023 | | 836 | | 3 | | | 3 | | 839 | 839 | | | |
| 100109694 | TILLAMOOK | OR | | 06/15/2023 | | 420 | | (20) | | | (20) | | 400 | 400 | | | |
| 100128199 | ROANOKE RAPIDS | NC | | 09/18/2023 | | 638 | | 20 | | | 20 | | 658 | 658 | | | |
| 100150729 | MISSOURI CITY | TX | | 05/06/2024 | | 534 | | (16) | | | (16) | | 518 | 518 | | | |
| 100140525 | TUCSON | AZ | | 01/19/2024 | | 450 | | (15) | | | (15) | | 435 | 435 | | | |
| 100140544 | TUCSON | AZ | | 01/19/2024 | | 450 | | (15) | | | (15) | | 435 | 435 | | | |
| 100157905 | ROSHARON | TX | | 07/09/2024 | | 223 | | 7 | | | 7 | | 230 | 230 | | | |
| 100139497 | KISSIMMEE | FL | | 12/28/2023 | | 481 | | (7) | | | (7) | | 474 | 474 | | | |
| 100119716 | CHICAGO | IL | | 08/08/2023 | | 556 | | (14) | | | (14) | | 542 | 542 | | | |
| 100156425 | GILLSVILLE | GA | | 06/24/2024 | | 352 | | (9) | | | (9) | | 343 | 343 | | | |
| 100131622 | DALLAS | TX | | 10/06/2023 | | 634 | | 1 | | | 1 | | 635 | 635 | | | |
| 100148200 | CHARLOTTE | NC | | 04/12/2024 | | 533 | | | | | | | 533 | 533 | | | |
| 100127698 | BRIDGEPORT | CT | | 09/08/2023 | | 4,717 | | 58 | | | 58 | | 4,775 | 4,775 | | | |
| 100102081 | PORT SAINT LUCIE | FL | | 04/14/2023 | | 556 | | (12) | | | (12) | | 544 | 544 | | | |
| 100143311 | PRINCETON | TX | | 02/16/2024 | | 1,767 | | (28) | | | (28) | | 1,739 | 1,739 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117416 | BALDWIN PARK | CA | | 07/20/2023 | | 1,242 | | 483 | | | 483 | | 1,725 | 1,725 | | | |
| 100139604 | LAS VEGAS | NV | | 12/28/2023 | | 822 | | (14) | | | (14) | | 808 | 808 | | | |
| 100151392 | INDIANAPOLIS | IN | | 05/10/2024 | | 732 | | (20) | | | (20) | | 712 | 712 | | | |
| 100151391 | INDIANAPOLIS | IN | | 05/10/2024 | | 732 | | (20) | | | (20) | | 712 | 712 | | | |
| 100120970 | SICKLERVILLE | NJ | | 08/30/2023 | | 578 | | 8 | | | 8 | | 586 | 586 | | | |
| 100162996 | LAS VEGAS | NV | | 08/12/2024 | | 199 | | (3) | | | (3) | | 196 | 196 | | | |
| 100086534 | ROSEDALE | MD | | 09/30/2022 | | 2,793 | | (63) | | | (63) | | 2,730 | 2,730 | | | |
| 100117391 | KATY | TX | | 07/20/2023 | | 1,187 | | 418 | | | 418 | | 1,605 | 1,605 | | | |
| 100110338 | AUSTIN | TX | | 06/30/2023 | | 660 | | 1 | | | 1 | | 661 | 661 | | | |
| 100119520 | FORT WALTON BEACH | FL | | 07/28/2023 | | 582 | | (10) | | | (10) | | 572 | 572 | | | |
| 100160897 | POTTSTOWN | PA | | 07/24/2024 | | 379 | | (9) | | | (9) | | 370 | 370 | | | |
| 100131963 | MEDINA | OH | | 10/13/2023 | | 575 | | (4) | | | (4) | | 571 | 571 | | | |
| 100130203 | TAMPA | FL | | 11/15/2023 | | 492 | | (13) | | | (13) | | 479 | 479 | | | |
| 100119165 | ORLANDO | FL | | 07/31/2023 | | 630 | | 7 | | | 7 | | 637 | 637 | | | |
| 100114718 | SYLMAR | CA | | 06/29/2023 | | 24,386 | | (1,446) | | | (1,446) | | 22,940 | 22,940 | | | |
| 100129332 | INDIO | CA | | 09/25/2023 | | 564 | | 10 | | | 10 | | 574 | 574 | | | |
| 100080190 | PONTE VEDRA BEACH | FL | | 02/25/2022 | | 1,065 | | (19) | | | (19) | | 1,046 | 1,046 | | | |
| 100142573 | FARMINGTON | AR | | 02/08/2024 | | 518 | | (15) | | | (15) | | 503 | 503 | | | |
| 100065103 | ERIE | CO | | 07/14/2021 | | 1,276 | | (35) | | | (35) | | 1,241 | 1,241 | | | |
| 100150735 | LAWRENCEVILLE | GA | | 05/06/2024 | | 547 | | (14) | | | (14) | | 533 | 533 | | | |
| 100133655 | JACKSONVILLE | AR | | 10/23/2023 | | 636 | | 9 | | | 9 | | 645 | 645 | | | |
| 100156171 | ATHENS | GA | | 06/20/2024 | | 529 | | (18) | | | (18) | | 511 | 511 | | | |
| 100156531 | MANOR | TX | | 06/24/2024 | | 431 | | | | | | | 431 | 431 | | | |
| 100115971 | MARIETTA | GA | | 07/20/2023 | | 708 | | (3) | | | (3) | | 705 | 705 | | | |
| 100148806 | DELANO | MN | | 04/17/2024 | | 790 | | 47 | | | 47 | | 837 | 837 | | | |
| 100156458 | HOLLAND | PA | | 06/24/2024 | | 354 | | (9) | | | (9) | | 345 | 345 | | | |
| 100067440 | FERNLEY | NV | | 09/23/2021 | | 1,232 | | (40) | | | (40) | | 1,192 | 1,192 | | | |
| 100023916 | NEW BRAUNFELS | TX | | 09/10/2018 | | 1,198 | | (24) | | | (24) | | 1,174 | 1,174 | | | |
| 100109661 | EL PASO | TX | | 06/14/2023 | | 1,267 | | (80) | | | (80) | | 1,187 | 1,187 | | | |
| 100148315 | SUMMERVILLE | SC | | 04/12/2024 | | 592 | | (6) | | | (6) | | 586 | 586 | | | |
| 100158132 | TUCSON | AZ | | 07/09/2024 | | 182 | | (3) | | | (3) | | 179 | 179 | | | |
| 100013625 | HONOKAA | HI | | 05/25/2017 | | 760 | | 106 | | | 106 | | 866 | 866 | | | |
| 100149645 | FORNEY | TX | | 04/26/2024 | | 1,606 | | (22) | | | (22) | | 1,584 | 1,584 | | | |
| 100081467 | SACRAMENTO | CA | | 03/18/2022 | | 1,308 | | 41 | | | 41 | | 1,349 | 1,349 | | | |
| 100151298 | MOYOCK | NC | | 05/10/2024 | | 648 | | 4 | | | 4 | | 652 | 652 | | | |
| 100149733 | NEW HAVEN | CT | | 04/26/2024 | | 321 | | (4) | | | (4) | | 317 | 317 | | | |
| 100138845 | RICHMOND | VA | | 12/21/2023 | | 552 | | (14) | | | (14) | | 538 | 538 | | | |
| 100120915 | GULF SHORES | AL | | 08/30/2023 | | 571 | | 11 | | | 11 | | 582 | 582 | | | |
| 100137717 | STOCKTON | CA | | 12/08/2023 | | 556 | | (3) | | | (3) | | 553 | 553 | | | |
| 100100659 | LAKE VILLA | IL | | 04/28/2023 | | 814 | | 27 | | | 27 | | 841 | 841 | | | |
| 100151237 | FORT WORTH | TX | | 05/10/2024 | | 1,761 | | 78 | | | 78 | | 1,839 | 1,839 | | | |
| 100142075 | TRUSSVILLE | AL | | 02/29/2024 | | 9,201 | | (113) | | | (113) | | 9,088 | 9,088 | | | |
| 100152359 | DURHAM | NC | | 05/17/2024 | | 1,344 | | 82 | | | 82 | | 1,426 | 1,426 | | | |
| 100129653 | SALT LAKE CTY | UT | | 09/29/2023 | | 520 | | (7) | | | (7) | | 513 | 513 | | | |
| 100026961 | EAST QUOGUE | NY | | 09/26/2018 | | 1,322 | | 333 | | | 333 | | 1,655 | 1,655 | | | |
| 100110239 | LAS VEGAS | NV | | 06/30/2023 | | 694 | | 15 | | | 15 | | 709 | 709 | | | |
| 100088280 | DYER | IN | | 10/17/2022 | | 668 | | (12) | | | (12) | | 656 | 656 | | | |
| 100128018 | THOMPSONS STATION | TN | | 09/08/2023 | | 405 | | 5 | | | 5 | | 410 | 410 | | | |
| 100090031 | NEW SMYRNA BEACH | FL | | 01/13/2023 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100055283 | DOUBLE OAK | TX | | 03/23/2021 | | 686 | | (53) | | | (53) | | 633 | 633 | | | |
| 100103794 | WALDORF | MD | | 05/10/2023 | | 534 | | (15) | | | (15) | | 519 | 519 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116358 | LA PUENTE | CA | | 07/20/2023 | | 1,292 | | 342 | | | 342 | | 1,634 | 1,634 | | | |
| 100134489 | RIVERSIDE | NJ | | 10/30/2023 | | 419 | | (8) | | | (8) | | 411 | 411 | | | |
| 100138175 | LINCOLN | RI | | 12/14/2023 | | 455 | | (5) | | | (5) | | 450 | 450 | | | |
| 100136887 | LEESBURG | FL | | 11/27/2023 | | 555 | | 14 | | | 14 | | 569 | 569 | | | |
| 100116795 | DAVENPORT | FL | | 07/20/2023 | | 1,110 | | 152 | | | 152 | | 1,262 | 1,262 | | | |
| 100013826 | JUNCTION CITY | OR | | 05/25/2017 | | 1,120 | | 52 | | | 52 | | 1,172 | 1,172 | | | |
| 100029793 | BROOKLYN | NY | | 10/26/2018 | | 788 | | 354 | | | 354 | | 1,142 | 1,142 | | | |
| 100076056 | TAYLORSVILLE | UT | | 01/07/2022 | | 1,299 | | (21) | | | (21) | | 1,278 | 1,278 | | | |
| 100158000 | READING | PA | | 07/09/2024 | | 180 | | (5) | | | (5) | | 175 | 175 | | | |
| 100149596 | RALEIGH | NC | | 04/26/2024 | | 755 | | (15) | | | (15) | | 740 | 740 | | | |
| 100120897 | TUCSON | AZ | | 08/30/2023 | | 567 | | 1 | | | 1 | | 568 | 568 | | | |
| 100119067 | LAS VEGAS | NV | | 07/27/2023 | | 532 | | (21) | | | (21) | | 511 | 511 | | | |
| 100026328 | CLOSTER | NJ | | 09/20/2018 | | 740 | | 162 | | | 162 | | 902 | 902 | | | |
| 100137616 | FORT WORTH | TX | | 12/08/2023 | | 758 | | 54 | | | 54 | | 812 | 812 | | | |
| 100080478 | EVANS | CO | | 03/10/2022 | | 2,826 | | (102) | | | (102) | | 2,724 | 2,724 | | | |
| 100132274 | WATAUGA | TX | | 10/13/2023 | | 400 | | 18 | | | 18 | | 418 | 418 | | | |
| 100161093 | CAPE CORAL | FL | | 07/24/2024 | | 612 | | (5) | | | (5) | | 607 | 607 | | | |
| 100071763 | FERNANDINA BEACH | FL | | 10/14/2021 | | 1,158 | | (46) | | | (46) | | 1,112 | 1,112 | | | |
| 100078049 | DETROIT | MI | | 01/21/2022 | | 939 | | (11) | | | (11) | | 928 | 928 | | | |
| 100060143 | STUART | FL | | 06/25/2021 | | 1,280 | | (33) | | | (33) | | 1,247 | 1,247 | | | |
| 100079973 | MISSOURI CITY | TX | | 04/25/2022 | | 1,023 | | (47) | | | (47) | | 976 | 976 | | | |
| 100143226 | HENDERSON | NV | | 02/16/2024 | | 950 | | 14 | | | 14 | | 964 | 964 | | | |
| 100148038 | MELISSA | TX | | 04/10/2024 | | 1,354 | | (32) | | | (32) | | 1,322 | 1,322 | | | |
| 100140368 | ATLANTA | GA | | 01/18/2024 | | 509 | | (15) | | | (15) | | 494 | 494 | | | |
| 100136923 | EDGEWATER | FL | | 11/28/2023 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100015792 | CLOVERDALE | CA | | 02/02/2018 | | 1,859 | | (21) | | | (21) | | 1,838 | 1,838 | | | |
| 100156244 | WOODBRIDGE | VA | | 06/20/2024 | | 378 | | (6) | | | (6) | | 372 | 372 | | | |
| 100159332 | WOODRUFF | SC | | 07/15/2024 | | 159 | | (6) | | | (6) | | 153 | 153 | | | |
| 100115774 | COLUMBIA | SC | | 07/20/2023 | | 625 | | (10) | | | (10) | | 615 | 615 | | | |
| 100135820 | ELGIN | IL | | 11/10/2023 | | 921 | | (4) | | | (4) | | 917 | 917 | | | |
| 100158881 | PORT CHARLOTTE | FL | | 07/12/2024 | | 182 | | (3) | | | (3) | | 179 | 179 | | | |
| 100142124 | RICHMOND | TX | | 02/29/2024 | | 590 | | (19) | | | (19) | | 571 | 571 | | | |
| 100160207 | BOLIVIA | NC | | 07/18/2024 | | 242 | | 6 | | | 6 | | 248 | 248 | | | |
| 100146709 | CANON CITY | CO | | 03/20/2024 | | 549 | | (9) | | | (9) | | 540 | 540 | | | |
| 100143326 | CHARLOTTE | NC | | 02/16/2024 | | 1,178 | | (20) | | | (20) | | 1,158 | 1,158 | | | |
| 100069654 | SICKLERVILLE | NJ | | 09/01/2021 | | 1,512 | | 35 | | | 35 | | 1,547 | 1,547 | | | |
| 100129688 | ATOKA | TN | | 09/29/2023 | | 767 | | 22 | | | 22 | | 789 | 789 | | | |
| 100025568 | BALDWIN PARK | CA | | 09/20/2018 | | 868 | | 85 | | | 85 | | 953 | 953 | | | |
| 100132290 | KATY | TX | | 10/13/2023 | | 559 | | | | | | | 559 | 559 | | | |
| 100113548 | ENTERPRISE | AL | | 06/29/2023 | | 594 | | 135 | | | 135 | | 729 | 729 | | | |
| 100120715 | HENRICO | VA | | 08/25/2023 | | 3,676 | | (28) | | | (28) | | 3,648 | 3,648 | | | |
| 100049577 | CHICAGO | IL | | 11/20/2020 | | 742 | | 47 | | | 47 | | 789 | 789 | | | |
| 100152338 | HOUSTON | TX | | 05/17/2024 | | 712 | | 44 | | | 44 | | 756 | 756 | | | |
| 100117288 | CHEEKTOWAGA | NY | | 07/20/2023 | | 447 | | 8 | | | 8 | | 455 | 455 | | | |
| 100074484 | FRESNO | CA | | 12/14/2021 | | 1,162 | | (42) | | | (42) | | 1,120 | 1,120 | | | |
| 100115050 | MORGANTOWN | WV | | 07/14/2023 | | 2,085 | | 36 | | | 36 | | 2,121 | 2,121 | | | |
| 100017307 | MIAMI | FL | | 04/26/2018 | | 654 | | (13) | | | (13) | | 641 | 641 | | | |
| 100146917 | JACKSON | NJ | | 03/26/2024 | | 10,139 | | (146) | | | (146) | | 9,993 | 9,993 | | | |
| 100108069 | MANOR | TX | | 05/24/2023 | | 474 | | (43) | | | (43) | | 431 | 431 | | | |
| 100160167 | SHARPSBURG | MD | | 07/18/2024 | | 194 | | (5) | | | (5) | | 189 | 189 | | | |
| 100063651 | LAKEVIEW | NY | | 07/01/2021 | | 1,514 | | 33 | | | 33 | | 1,547 | 1,547 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136661 | PHILADELPHIA | PA | | 01/25/2024 | | 408 | | (11) | | | (11) | | 397 | 397 | | | |
| 100091446 | FRUITA | CO | | 02/22/2023 | | 729 | | (4) | | | (4) | | 725 | 725 | | | |
| 100150749 | MCKINNEY | TX | | 05/06/2024 | | 559 | | (13) | | | (13) | | 546 | 546 | | | |
| 100142633 | ATLANTA | GA | | 02/08/2024 | | 509 | | (15) | | | (15) | | 494 | 494 | | | |
| 100083596 | JACKSONVILLE | FL | | 07/25/2022 | | 649 | | (23) | | | (23) | | 626 | 626 | | | |
| 100044726 | SUMMERFIELD | NC | | 11/19/2020 | | 930 | | (47) | | | (47) | | 883 | 883 | | | |
| 100102608 | WOODSTOCK | GA | | 06/22/2023 | | 2,709 | | 1 | | | 1 | | 2,710 | 2,710 | | | |
| 100135428 | ROCKPORT | IN | | 11/13/2023 | | 910 | | 122 | | | 122 | | 1,032 | 1,032 | | | |
| 100154101 | AUSTIN | TX | | 07/11/2024 | | 166 | | (5) | | | (5) | | 161 | 161 | | | |
| 100103397 | TOMS RIVER | NJ | | 06/16/2023 | | 530 | | (7) | | | (7) | | 523 | 523 | | | |
| 100149453 | ZEBULON | NC | | 04/24/2024 | | 731 | | 26 | | | 26 | | 757 | 757 | | | |
| 100079912 | LUTHERVILLE TIMONIUM | MD | | 04/25/2022 | | 4,393 | | 165 | | | 165 | | 4,558 | 4,558 | | | |
| 100116399 | DORAL | FL | | 07/20/2023 | | 17,861 | | 2,340 | | | 2,340 | | 20,201 | 20,201 | | | |
| 100149674 | KENNEWICK | WA | | 04/26/2024 | | 434 | | (3) | | | (3) | | 431 | 431 | | | |
| 100160033 | MARIETTA | GA | | 07/17/2024 | | 1,149 | | (16) | | | (16) | | 1,133 | 1,133 | | | |
| 100161086 | FLOWERY BRANCH | GA | | 07/24/2024 | | 167 | | (5) | | | (5) | | 162 | 162 | | | |
| 100026351 | RIVERSIDE | CA | | 09/20/2018 | | 2,310 | | 371 | | | 371 | | 2,681 | 2,681 | | | |
| 100149115 | ROCKPORT | TX | | 04/22/2024 | | 326 | | (9) | | | (9) | | 317 | 317 | | | |
| 100101653 | SAINT PAUL | MN | | 04/26/2023 | | 769 | | 9 | | | 9 | | 778 | 778 | | | |
| 100087029 | MCKINNEY | TX | | 11/04/2022 | | 795 | | 7 | | | 7 | | 802 | 802 | | | |
| 100148799 | DURHAM | NC | | 04/17/2024 | | 753 | | 34 | | | 34 | | 787 | 787 | | | |
| 100143212 | FUQUAY VARINA | NC | | 02/16/2024 | | 595 | | (4) | | | (4) | | 591 | 591 | | | |
| 100025342 | RICHMOND HILL | NY | | 09/20/2018 | | 411 | | 198 | | | 198 | | 609 | 609 | | | |
| 100100224 | NEWBURGH | NY | | 03/17/2023 | | 593 | | 32 | | | 32 | | 625 | 625 | | | |
| 100143319 | ATHENS | AL | | 02/16/2024 | | 1,925 | | 38 | | | 38 | | 1,963 | 1,963 | | | |
| 100044175 | LAS VEGAS | NV | | 08/19/2020 | | 965 | | 3 | | | 3 | | 968 | 968 | | | |
| 100111490 | ENGLEWOOD | NJ | | 06/29/2023 | | 621 | | 288 | | | 288 | | 909 | 909 | | | |
| 100076109 | MIAMI | FL | | 01/07/2022 | | 1,185 | | (29) | | | (29) | | 1,156 | 1,156 | | | |
| 100164356 | BRANDYWINE | MD | | 08/21/2024 | | 3,724 | | 76 | | | 76 | | 3,800 | 3,800 | | | |
| 100079804 | TAMPA | FL | | 04/08/2022 | | 738 | | (58) | | | (58) | | 680 | 680 | | | |
| 100158840 | BIG BEAR CITY | CA | | 07/12/2024 | | 333 | | (7) | | | (7) | | 326 | 326 | | | |
| 100068038 | PLAINVILLE | CT | | 09/23/2021 | | 1,234 | | (36) | | | (36) | | 1,198 | 1,198 | | | |
| 100057714 | GREENVILLE | SC | | 06/30/2021 | | 1,204 | | (36) | | | (36) | | 1,168 | 1,168 | | | |
| 100159258 | RICHMOND | TX | | 07/15/2024 | | 202 | | (4) | | | (4) | | 198 | 198 | | | |
| 100137802 | HAMPTON | NH | | 12/08/2023 | | 512 | | (9) | | | (9) | | 503 | 503 | | | |
| 100013978 | SAN BERNARDINO (HIGHLAND AREA) | CA | | 05/25/2017 | | 2,265 | | 333 | | | 333 | | 2,598 | 2,598 | | | |
| 100149567 | MYRTLE BEACH | SC | | 04/26/2024 | | 978 | | 16 | | | 16 | | 994 | 994 | | | |
| 100131614 | TRENTON | OH | | 10/06/2023 | | 405 | | 27 | | | 27 | | 432 | 432 | | | |
| 100159329 | RICHMOND | TX | | 07/15/2024 | | 244 | | 3 | | | 3 | | 247 | 247 | | | |
| 100142168 | VICTORVILLE | CA | | 02/29/2024 | | 984 | | (18) | | | (18) | | 966 | 966 | | | |
| 100128348 | ATLANTA | GA | | 09/14/2023 | | 630 | | 5 | | | 5 | | 635 | 635 | | | |
| 100013624 | WEST NEW YORK | NJ | | 05/25/2017 | | 1,165 | | 148 | | | 148 | | 1,313 | 1,313 | | | |
| 100135232 | PALM COAST | FL | | 11/08/2023 | | 762 | | 67 | | | 67 | | 829 | 829 | | | |
| 100030718 | WHITE PLAINS | NY | | 04/09/2019 | | 484 | | 151 | | | 151 | | 635 | 635 | | | |
| 100120909 | CITRA | FL | | 08/30/2023 | | 2,193 | | 28 | | | 28 | | 2,221 | 2,221 | | | |
| 100054211 | WALDORF | MD | | 03/23/2021 | | 693 | | (7) | | | (7) | | 686 | 686 | | | |
| 100143491 | MOUNT DORA | FL | | 02/21/2024 | | 525 | | (7) | | | (7) | | 518 | 518 | | | |
| 100132470 | HANFORD | CA | | 11/03/2023 | | 370 | | 18 | | | 18 | | 388 | 388 | | | |
| 100049005 | SAINT GEORGE | UT | | 11/20/2020 | | 968 | | (45) | | | (45) | | 923 | 923 | | | |
| 100158143 | FORT WORTH | TX | | 07/09/2024 | | 194 | | (2) | | | (2) | | 192 | 192 | | | |
| 100148314 | HARKER HEIGHTS | TX | | 04/12/2024 | | 716 | | 17 | | | 17 | | 733 | 733 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065799 | LEICESTER | MA | | 07/28/2021 | | 1,887 | | (55) | | | (55) | | 1,832 | 1,832 | | | |
| 100147896 | FORT WORTH | TX | | 04/08/2024 | | 811 | | 43 | | | 43 | | 854 | 854 | | | |
| 100139104 | NEWBURGH | NY | | 12/28/2023 | | 415 | | (16) | | | (16) | | 399 | 399 | | | |
| 100156590 | MADISON | AL | | 06/24/2024 | | 482 | | 15 | | | 15 | | 497 | 497 | | | |
| 100156089 | LAWRENCEBURG | TN | | 06/18/2024 | | 308 | | (17) | | | (17) | | 291 | 291 | | | |
| 100136947 | OWENS CROSS ROADS | AL | | 11/28/2023 | | 516 | | (7) | | | (7) | | 509 | 509 | | | |
| 100142155 | EULESS | TX | | 02/29/2024 | | 552 | | (12) | | | (12) | | 540 | 540 | | | |
| 100114857 | OCEAN ISLE BEACH | NC | | 07/10/2023 | | 673 | | | | | | | 673 | 673 | | | |
| 100147786 | CHARLOTTE | NC | | 04/08/2024 | | 670 | | 6 | | | 6 | | 676 | 676 | | | |
| 100119064 | GLEN ALLEN | VA | | 07/27/2023 | | 400 | | (14) | | | (14) | | 386 | 386 | | | |
| 100151390 | HARRISBURG | PA | | 05/10/2024 | | 601 | | (6) | | | (6) | | 595 | 595 | | | |
| 100160179 | TAMPA | FL | | 07/18/2024 | | 333 | | (7) | | | (7) | | 326 | 326 | | | |
| 100148934 | KNIGHTDALE | NC | | 04/17/2024 | | 494 | | (15) | | | (15) | | 479 | 479 | | | |
| 100143642 | ROSEDALE | MD | | 02/22/2024 | | 565 | | (23) | | | (23) | | 542 | 542 | | | |
| 100151343 | MCDONOUGH | GA | | 05/10/2024 | | 602 | | (4) | | | (4) | | 598 | 598 | | | |
| 100103324 | SAINT PETERSBURG | FL | | 04/28/2023 | | 512 | | (7) | | | (7) | | 505 | 505 | | | |
| 100111772 | OPA LOCKA | FL | | 06/29/2023 | | 559 | | 440 | | | 440 | | 999 | 999 | | | |
| 100147928 | OCALA | FL | | 04/08/2024 | | 829 | | 40 | | | 40 | | 869 | 869 | | | |
| 100136428 | NORTH FORT MYERS | FL | | 11/20/2023 | | 619 | | 6 | | | 6 | | 625 | 625 | | | |
| 100140302 | FORT WORTH | TX | | 01/18/2024 | | 498 | | (16) | | | (16) | | 482 | 482 | | | |
| 100148102 | HASLET | TX | | 04/10/2024 | | 715 | | (19) | | | (19) | | 696 | 696 | | | |
| 100147995 | LAKE WYLIE | SC | | 04/10/2024 | | 734 | | 31 | | | 31 | | 765 | 765 | | | |
| 100109297 | FARMERS BRANCH | TX | | 06/12/2023 | | 710 | | (5) | | | (5) | | 705 | 705 | | | |
| 100126424 | FISHERVILLE | KY | | 08/30/2023 | | 546 | | (14) | | | (14) | | 532 | 532 | | | |
| 100151040 | SAN MARCOS | TX | | 05/08/2024 | | 801 | | 36 | | | 36 | | 837 | 837 | | | |
| 100048394 | SLEEPY HOLLOW | IL | | 11/20/2020 | | 507 | | (111) | | | (111) | | 396 | 396 | | | |
| 100108125 | COCOA | FL | | 05/24/2023 | | 501 | | (8) | | | (8) | | 493 | 493 | | | |
| 100141917 | DANVILLE | IN | | 03/27/2024 | | 552 | | (4) | | | (4) | | 548 | 548 | | | |
| 100151370 | KILLEEN | TX | | 05/10/2024 | | 544 | | (5) | | | (5) | | 539 | 539 | | | |
| 100137729 | DENVER | CO | | 12/08/2023 | | 10,783 | | (236) | | | (236) | | 10,547 | 10,547 | | | |
| 100158131 | MANCHESTER | CT | | 07/09/2024 | | 215 | | 2 | | | 2 | | 217 | 217 | | | |
| 100137132 | LUNENBURG | MA | | 11/28/2023 | | 1,075 | | (36) | | | (36) | | 1,039 | 1,039 | | | |
| 100112630 | IRVINE | CA | | 06/29/2023 | | 929 | | 403 | | | 403 | | 1,332 | 1,332 | | | |
| 100111091 | ROXBURY | CT | | 06/29/2023 | | 376 | | 112 | | | 112 | | 488 | 488 | | | |
| 100160970 | MESQUITE | TX | | 07/24/2024 | | 179 | | (4) | | | (4) | | 175 | 175 | | | |
| 100116442 | SAN DIEGO | CA | | 07/20/2023 | | 626 | | 9 | | | 9 | | 635 | 635 | | | |
| 100135779 | CHESTER | VA | | 11/10/2023 | | 636 | | 19 | | | 19 | | 655 | 655 | | | |
| 100158632 | LEANDER | TX | | 07/10/2024 | | 9,506 | | (63) | | | (63) | | 9,443 | 9,443 | | | |
| 100156601 | LONG BRANCH | NJ | | 06/24/2024 | | 370 | | (7) | | | (7) | | 363 | 363 | | | |
| 100079409 | STOCKTON | CA | | 03/17/2022 | | 1,059 | | (47) | | | (47) | | 1,012 | 1,012 | | | |
| 100061385 | HENDERSONVILLE | NC | | 06/01/2021 | | 1,996 | | 9 | | | 9 | | 2,005 | 2,005 | | | |
| 100113675 | FAIRFIELD | CA | | 06/29/2023 | | 620 | | 50 | | | 50 | | 670 | 670 | | | |
| 100138304 | MYRTLE BEACH | SC | | 12/18/2023 | | 1,196 | | 62 | | | 62 | | 1,258 | 1,258 | | | |
| 100149621 | MELISSA | TX | | 04/26/2024 | | 585 | | (12) | | | (12) | | 573 | 573 | | | |
| 100100951 | SANTA ROSA | CA | | 04/28/2023 | | 1,106 | | 128 | | | 128 | | 1,234 | 1,234 | | | |
| 100082813 | PALMDALE | CA | | 04/28/2022 | | 744 | | (22) | | | (22) | | 722 | 722 | | | |
| 100149574 | MCKINNEY | TX | | 04/26/2024 | | 544 | | (11) | | | (11) | | 533 | 533 | | | |
| 100116139 | FISHERS | IN | | 07/20/2023 | | 918 | | 82 | | | 82 | | 1,000 | 1,000 | | | |
| 100137824 | BUENA PARK | CA | | 12/08/2023 | | 607 | | (1) | | | (1) | | 606 | 606 | | | |
| 100150680 | PRINCETON | TX | | 05/06/2024 | | 543 | | (14) | | | (14) | | 529 | 529 | | | |
| 100138170 | PHILADELPHIA | PA | | 12/14/2023 | | 1,747 | | 22 | | | 22 | | 1,769 | 1,769 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128217 | VERO BEACH | FL | | 09/18/2023 | | 876 | | 79 | | | 79 | | 955 | 955 | | | |
| 100141965 | ELIZABETHTOWN | KY | | 02/29/2024 | | 439 | | (7) | | | (7) | | 432 | 432 | | | |
| 100158616 | LYNCHBURG | VA | | 07/10/2024 | | 194 | | (3) | | | (3) | | 191 | 191 | | | |
| 100044087 | LONG BEACH | CA | | 08/19/2020 | | 1,814 | | (25) | | | (25) | | 1,789 | 1,789 | | | |
| 100152870 | GRAFTON | WI | | 05/22/2024 | | 324 | | (14) | | | (14) | | 310 | 310 | | | |
| 100140732 | DELANO | CA | | 01/22/2024 | | 433 | | (2) | | | (2) | | 431 | 431 | | | |
| 100132018 | CHARLOTTE | NC | | 10/13/2023 | | 760 | | (2) | | | (2) | | 758 | 758 | | | |
| 100144592 | FORT WORTH | TX | | 03/13/2024 | | 1,170 | | (13) | | | (13) | | 1,157 | 1,157 | | | |
| 100158715 | WINTER HAVEN | FL | | 07/10/2024 | | 180 | | (4) | | | (4) | | 176 | 176 | | | |
| 100158707 | CLAYTON | NC | | 07/10/2024 | | 188 | | (3) | | | (3) | | 185 | 185 | | | |
| 100158625 | CROWLEY | TX | | 07/10/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100120703 | KERHONKSON | NY | | 08/25/2023 | | 603 | | 3 | | | 3 | | 606 | 606 | | | |
| 100129840 | LAWRENCEVILLE | GA | | 09/27/2023 | | 2,292 | | (31) | | | (31) | | 2,261 | 2,261 | | | |
| 100103051 | GLOUCESTER CITY | NJ | | 06/22/2023 | | 509 | | (21) | | | (21) | | 488 | 488 | | | |
| 100115960 | WESTFIELD | IN | | 07/20/2023 | | 688 | | 1 | | | 1 | | 689 | 689 | | | |
| 100057679 | LAS VEGAS | NV | | 06/30/2021 | | 1,207 | | (19) | | | (19) | | 1,188 | 1,188 | | | |
| 100149823 | WENDELL | ID | | 04/29/2024 | | 157 | | (7) | | | (7) | | 150 | 150 | | | |
| 100110502 | JACKSONVILLE | FL | | 06/30/2023 | | 1,182 | | 2 | | | 2 | | 1,184 | 1,184 | | | |
| 100154080 | POWDER SPRINGS | GA | | 06/06/2024 | | 234 | | (7) | | | (7) | | 227 | 227 | | | |
| 100149526 | THE VILLAGES | FL | | 04/26/2024 | | 534 | | (12) | | | (12) | | 522 | 522 | | | |
| 100067739 | CHESTER | VA | | 09/23/2021 | | 1,675 | | (32) | | | (32) | | 1,643 | 1,643 | | | |
| 100119600 | UNION | OH | | 07/31/2023 | | 306 | | (1) | | | (1) | | 305 | 305 | | | |
| 100152727 | SAN JACINTO | CA | | 05/22/2024 | | 295 | | (19) | | | (19) | | 276 | 276 | | | |
| 100139149 | WOODSTOCK | GA | | 12/28/2023 | | 458 | | (12) | | | (12) | | 446 | 446 | | | |
| 100153066 | SCOTTSDALE | AZ | | 06/27/2024 | | 316 | | (14) | | | (14) | | 302 | 302 | | | |
| 100140421 | COLUMBUS | OH | | 01/18/2024 | | 546 | | (16) | | | (16) | | 530 | 530 | | | |
| 100043399 | RALEIGH | NC | | 08/13/2020 | | 814 | | (10) | | | (10) | | 804 | 804 | | | |
| 100163061 | NORTH LAS VEGAS | NV | | 08/13/2024 | | 167 | | (2) | | | (2) | | 165 | 165 | | | |
| 100134255 | BEVERLY HILLS | FL | | 10/27/2023 | | 522 | | (7) | | | (7) | | 515 | 515 | | | |
| 100099779 | LAKEHURST | NJ | | 02/28/2023 | | 559 | | (12) | | | (12) | | 547 | 547 | | | |
| 100140464 | PENDERGRASS | GA | | 01/18/2024 | | 747 | | 25 | | | 25 | | 772 | 772 | | | |
| 100141771 | DELRAN | NJ | | 01/30/2024 | | 403 | | (11) | | | (11) | | 392 | 392 | | | |
| 100025239 | SYLMAR | CA | | 09/20/2018 | | 344 | | 84 | | | 84 | | 428 | 428 | | | |
| 100100825 | POOLESVILLE | MD | | 04/28/2023 | | 1,115 | | 129 | | | 129 | | 1,244 | 1,244 | | | |
| 100044070 | PITTSBURG | CA | | 08/19/2020 | | 2,135 | | (41) | | | (41) | | 2,094 | 2,094 | | | |
| 100075759 | TOLLESON | AZ | | 12/01/2021 | | 2,538 | | (8) | | | (8) | | 2,530 | 2,530 | | | |
| 100153861 | SPRINGFIELD | MA | | 06/05/2024 | | 324 | | (11) | | | (11) | | 313 | 313 | | | |
| 100079744 | FAYETTEVILLE | GA | | 04/25/2022 | | 1,017 | | (41) | | | (41) | | 976 | 976 | | | |
| 100092065 | TOMS RIVER | NJ | | 02/09/2023 | | 546 | | (16) | | | (16) | | 530 | 530 | | | |
| 100158759 | PLANO | TX | | 07/10/2024 | | 379 | | (7) | | | (7) | | 372 | 372 | | | |
| 100079976 | RICHMOND | TX | | 04/25/2022 | | 1,019 | | (31) | | | (31) | | 988 | 988 | | | |
| 100045800 | HAM LAKE | MN | | 11/25/2020 | | 621 | | (34) | | | (34) | | 587 | 587 | | | |
| 100140419 | ATLANTA | GA | | 01/18/2024 | | 507 | | (13) | | | (13) | | 494 | 494 | | | |
| 100043600 | CHICAGO HEIGHTS | IL | | 08/13/2020 | | 636 | | (46) | | | (46) | | 590 | 590 | | | |
| 100152246 | HARVEST | AL | | 05/17/2024 | | 478 | | (9) | | | (9) | | 469 | 469 | | | |
| 100128509 | MANVILLE | NJ | | 09/15/2023 | | 5,944 | | (284) | | | (284) | | 5,660 | 5,660 | | | |
| 100074475 | PHILADELPHIA | PA | | 12/02/2021 | | 959 | | (99) | | | (99) | | 860 | 860 | | | |
| 100140155 | LANDOVER HILLS | MD | | 01/09/2024 | | 507 | | (8) | | | (8) | | 499 | 499 | | | |
| 100129539 | SAINT GEORGE | UT | | 09/29/2023 | | 1,272 | | (18) | | | (18) | | 1,254 | 1,254 | | | |
| 100071814 | BRENTWOOD | MD | | 10/14/2021 | | 1,298 | | (32) | | | (32) | | 1,266 | 1,266 | | | |
| 100013002 | HENDERSON | NV | | 05/25/2017 | | 756 | | 147 | | | 147 | | 903 | 903 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100069231 | LOCKPORT | IL | | 09/01/2021 | | 1,731 | | (16) | | | (16) | | 1,715 | 1,715 | | | |
| 100115042 | SANGER | CA | | 07/14/2023 | | 582 | | (6) | | | (6) | | 576 | 576 | | | |
| 100068352 | BOISE | ID | | 08/25/2021 | | 1,695 | | (23) | | | (23) | | 1,672 | 1,672 | | | |
| 100140425 | RALEIGH | NC | | 01/18/2024 | | 532 | | (13) | | | (13) | | 519 | 519 | | | |
| 100160922 | BIRMINGHAM | AL | | 07/24/2024 | | 395 | | (7) | | | (7) | | 388 | 388 | | | |
| 100150691 | GARLAND | TX | | 05/06/2024 | | 750 | | (15) | | | (15) | | 735 | 735 | | | |
| 100140402 | SAINT CLOUD | FL | | 01/18/2024 | | 616 | | (2) | | | (2) | | 614 | 614 | | | |
| 100152463 | CLAYMONT | DE | | 05/16/2024 | | 512 | | (3) | | | (3) | | 509 | 509 | | | |
| 100134477 | PARKVILLE | MD | | 10/30/2023 | | 501 | | (12) | | | (12) | | 489 | 489 | | | |
| 100090009 | BURLINGTON | VT | | 01/13/2023 | | 1,119 | | 297 | | | 297 | | 1,416 | 1,416 | | | |
| 100140458 | PENDERGRASS | GA | | 01/18/2024 | | 727 | | 3 | | | 3 | | 730 | 730 | | | |
| 100141996 | WALDORF | MD | | 02/29/2024 | | 461 | | (7) | | | (7) | | 454 | 454 | | | |
| 100136835 | SPRING | TX | | 11/27/2023 | | 415 | | (12) | | | (12) | | 403 | 403 | | | |
| 100128218 | KISSIMMEE | FL | | 09/14/2023 | | 75,714 | | (4,136) | | | (4,136) | | 71,578 | 71,578 | | | |
| 100137796 | FLEMINGTON | NJ | | 12/08/2023 | | 1,657 | | (35) | | | (35) | | 1,622 | 1,622 | | | |
| 100067922 | TUSTIN | CA | | 09/23/2021 | | 1,489 | | (33) | | | (33) | | 1,456 | 1,456 | | | |
| 100156579 | TAYLORS | SC | | 06/24/2024 | | 318 | | (9) | | | (9) | | 309 | 309 | | | |
| 100164444 | GLEN ALLEN | VA | | 08/21/2024 | | 525 | | (19) | | | (19) | | 506 | 506 | | | |
| 100143287 | FRESNO | CA | | 02/16/2024 | | 630 | | (4) | | | (4) | | 626 | 626 | | | |
| 100133705 | FORT WORTH | TX | | 10/23/2023 | | 794 | | 52 | | | 52 | | 846 | 846 | | | |
| 100025135 | CORONA | CA | | 09/20/2018 | | 3,731 | | 12 | | | 12 | | 3,743 | 3,743 | | | |
| 100120631 | JACKSONVILLE | FL | | 08/18/2023 | | 521 | | (15) | | | (15) | | 506 | 506 | | | |
| 100081258 | MERCED | CA | | 03/18/2022 | | 1,299 | | 33 | | | 33 | | 1,332 | 1,332 | | | |
| 100119660 | LAS VEGAS | NV | | 08/08/2023 | | 537 | | (8) | | | (8) | | 529 | 529 | | | |
| 100076502 | SAN DIEGO | CA | | 12/21/2021 | | 2,265 | | (76) | | | (76) | | 2,189 | 2,189 | | | |
| 100131718 | MONTGOMERY VILLAGE | MD | | 10/06/2023 | | 712 | | 32 | | | 32 | | 744 | 744 | | | |
| 100117284 | HOUSTON | TX | | 07/20/2023 | | 681 | | 14 | | | 14 | | 695 | 695 | | | |
| 100158628 | PORT CHARLOTTE | FL | | 07/10/2024 | | 184 | | (2) | | | (2) | | 182 | 182 | | | |
| 100117654 | HOUSTON | TX | | 07/20/2023 | | 466 | | 1 | | | 1 | | 467 | 467 | | | |
| 100141112 | PHILADELPHIA | PA | | 01/30/2024 | | 344 | | (5) | | | (5) | | 339 | 339 | | | |
| 100134479 | CAPE CORAL | FL | | 10/30/2023 | | 488 | | (14) | | | (14) | | 474 | 474 | | | |
| 100026212 | CENTRAL ISLIP | NY | | 09/20/2018 | | 927 | | 69 | | | 69 | | 996 | 996 | | | |
| 100100055 | ATLANTA | GA | | 03/28/2023 | | 625 | | (22) | | | (22) | | 603 | 603 | | | |
| 100135803 | MESA | AZ | | 11/10/2023 | | 566 | | (4) | | | (4) | | 562 | 562 | | | |
| 100135810 | FRANKLIN PARK | NJ | | 11/10/2023 | | 512 | | (3) | | | (3) | | 509 | 509 | | | |
| 100090192 | AUGUSTA | GA | | 01/13/2023 | | 656 | | 21 | | | 21 | | 677 | 677 | | | |
| 100115559 | LAS VEGAS | NV | | 07/19/2023 | | 702 | | (12) | | | (12) | | 690 | 690 | | | |
| 100156495 | COMMERCE | GA | | 06/24/2024 | | 340 | | (8) | | | (8) | | 332 | 332 | | | |
| 100136758 | WATERBURY | CT | | 11/27/2023 | | 493 | | (3) | | | (3) | | 490 | 490 | | | |
| 100137028 | FORT WORTH | TX | | 11/28/2023 | | 789 | | 81 | | | 81 | | 870 | 870 | | | |
| 100137758 | HENDERSON | NV | | 12/08/2023 | | 714 | | 30 | | | 30 | | 744 | 744 | | | |
| 100152307 | DALLAS | NC | | 05/17/2024 | | 761 | | 45 | | | 45 | | 806 | 806 | | | |
| 100043867 | FLANDERS | NY | | 08/19/2020 | | 717 | | (35) | | | (35) | | 682 | 682 | | | |
| 100158120 | KYLE | TX | | 07/09/2024 | | 194 | | (2) | | | (2) | | 192 | 192 | | | |
| 100132795 | CHELTENHAM | PA | | 11/03/2023 | | 532 | | (3) | | | (3) | | 529 | 529 | | | |
| 100043467 | MIAMI | FL | | 08/13/2020 | | 994 | | (108) | | | (108) | | 886 | 886 | | | |
| 100153170 | HOUSTON | TX | | 05/30/2024 | | 543 | | (10) | | | (10) | | 533 | 533 | | | |
| 100162313 | MANASSAS | VA | | 08/05/2024 | | 145 | | (9) | | | (9) | | 136 | 136 | | | |
| 100129578 | SARGENT | TX | | 09/29/2023 | | 817 | | 1 | | | 1 | | 818 | 818 | | | |
| 100117189 | COLTON | CA | | 07/20/2023 | | 1,554 | | 68 | | | 68 | | 1,622 | 1,622 | | | |
| 100029589 | BRENTWOOD | NY | | 10/26/2018 | | 1,251 | | 436 | | | 436 | | 1,687 | 1,687 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159356 | WOODRUFF | SC | | 07/15/2024 | | 809 | | (17) | | | (17) | | 792 | 792 | | | |
| 100091378 | CLEVELAND HEIGHTS | OH | | 02/22/2023 | | 2,821 | | 97 | | | 97 | | 2,918 | 2,918 | | | |
| 100151508 | SAN MARCOS | TX | | 05/10/2024 | | 765 | | 45 | | | 45 | | 810 | 810 | | | |
| 100137727 | SALT LAKE CITY | UT | | 12/08/2023 | | 496 | | (10) | | | (10) | | 486 | 486 | | | |
| 100148195 | BEECH MOUNTAIN | NC | | 04/12/2024 | | 1,415 | | (1) | | | (1) | | 1,414 | 1,414 | | | |
| 100152505 | ROYSE CITY | TX | | 05/17/2024 | | 492 | | (6) | | | (6) | | 486 | 486 | | | |
| 100055727 | STREAMWOOD | IL | | 03/23/2021 | | 1,194 | | (253) | | | (253) | | 941 | 941 | | | |
| 100075909 | SCOTTSDALE | AZ | | 01/07/2022 | | 1,289 | | (12) | | | (12) | | 1,277 | 1,277 | | | |
| 100133980 | ATLANTIC CITY | NJ | | 10/25/2023 | | 427 | | (16) | | | (16) | | 411 | 411 | | | |
| 100157711 | HILLIARD | OH | | 06/28/2024 | | 2,153 | | (88) | | | (88) | | 2,065 | 2,065 | | | |
| 100159461 | CLAYTON | NC | | 07/15/2024 | | 1,326 | | (19) | | | (19) | | 1,307 | 1,307 | | | |
| 100161088 | MEMPHIS | TN | | 07/24/2024 | | 184 | | (5) | | | (5) | | 179 | 179 | | | |
| 100141307 | ST. PETERSBURG | FL | | 01/30/2024 | | 359 | | (17) | | | (17) | | 342 | 342 | | | |
| 100143222 | HENDERSON | NV | | 02/16/2024 | | 774 | | 26 | | | 26 | | 800 | 800 | | | |
| 100142034 | MADERA | CA | | 02/29/2024 | | 803 | | (30) | | | (30) | | 773 | 773 | | | |
| 100164640 | FORNEY | TX | | 08/21/2024 | | 175 | | (6) | | | (6) | | 169 | 169 | | | |
| 100140039 | LONGVIEW | WA | | 01/09/2024 | | 565 | | (12) | | | (12) | | 553 | 553 | | | |
| 100118867 | CAPITOLA | CA | | 08/30/2023 | | 2,400 | | 20 | | | 20 | | 2,420 | 2,420 | | | |
| 100158034 | PLAINFIELD | IL | | 07/09/2024 | | 4,490 | | (149) | | | (149) | | 4,341 | 4,341 | | | |
| 100063174 | NORTH CHESTERFIELD | VA | | 07/01/2021 | | 1,473 | | (28) | | | (28) | | 1,445 | 1,445 | | | |
| 100042969 | SAN DIEGO | CA | | 05/28/2020 | | 1,440 | | (60) | | | (60) | | 1,380 | 1,380 | | | |
| 100137589 | GREELEY | CO | | 12/08/2023 | | 496 | | (7) | | | (7) | | 489 | 489 | | | |
| 100148854 | FORNEY | TX | | 04/17/2024 | | 579 | | (13) | | | (13) | | 566 | 566 | | | |
| 100159417 | HOUSTON | TX | | 07/15/2024 | | 351 | | (11) | | | (11) | | 340 | 340 | | | |
| 100110550 | SAINT AUGUSTINE | FL | | 06/30/2023 | | 777 | | 18 | | | 18 | | 795 | 795 | | | |
| 100138313 | MIDLOTHIAN | VA | | 12/18/2023 | | 544 | | (9) | | | (9) | | 535 | 535 | | | |
| 100149673 | CONCORD | NC | | 04/26/2024 | | 664 | | 1 | | | 1 | | 665 | 665 | | | |
| 100115082 | SALEM | OR | | 07/14/2023 | | 789 | | 12 | | | 12 | | 801 | 801 | | | |
| 100071037 | DOWNINGTOWN | PA | | 10/01/2021 | | 985 | | 1 | | | 1 | | 986 | 986 | | | |
| 100151286 | TIETON | WA | | 05/10/2024 | | 587 | | (10) | | | (10) | | 577 | 577 | | | |
| 100100332 | PEMBROKE PINES | FL | | 04/27/2023 | | 960 | | 124 | | | 124 | | 1,084 | 1,084 | | | |
| 100142680 | ST AUGUSTINE | FL | | 02/08/2024 | | 853 | | 47 | | | 47 | | 900 | 900 | | | |
| 100081159 | MATTHEWS | NC | | 03/18/2022 | | 1,296 | | 33 | | | 33 | | 1,329 | 1,329 | | | |
| 100136011 | GRETNA | LA | | 11/16/2023 | | 460 | | (16) | | | (16) | | 444 | 444 | | | |
| 100119499 | LAWRENCEVILLE | GA | | 07/28/2023 | | 642 | | 1 | | | 1 | | 643 | 643 | | | |
| 100159517 | AUDUBON | NJ | | 07/15/2024 | | 351 | | (11) | | | (11) | | 340 | 340 | | | |
| 100128001 | MANOR | TX | | 09/08/2023 | | 560 | | (1) | | | (1) | | 559 | 559 | | | |
| 100143989 | LAGUNA NIGUEL | CA | | 02/29/2024 | | 825 | | (2) | | | (2) | | 823 | 823 | | | |
| 100120635 | WESLEY CHAPEL | FL | | 08/18/2023 | | 348 | | (23) | | | (23) | | 325 | 325 | | | |
| 100152686 | NORTH MYRTLE BEACH | SC | | 05/17/2024 | | 707 | | (3) | | | (3) | | 704 | 704 | | | |
| 100129638 | LYNCHBURG | VA | | 09/29/2023 | | 555 | | (12) | | | (12) | | 543 | 543 | | | |
| 100109325 | BONITA SPRINGS | FL | | 06/12/2023 | | 1,766 | | (70) | | | (70) | | 1,696 | 1,696 | | | |
| 100161013 | NEEDVILLE | TX | | 07/24/2024 | | 174 | | (5) | | | (5) | | 169 | 169 | | | |
| 100000379 | LA VERGNE | TN | | 09/27/2016 | | 525 | | (245) | | | (245) | | 280 | 280 | | | |
| 100142731 | EAGLE RIVER | AK | | 02/08/2024 | | 819 | | (17) | | | (17) | | 802 | 802 | | | |
| 100133653 | BLUE SPRINGS | MO | | 10/23/2023 | | 612 | | 5 | | | 5 | | 617 | 617 | | | |
| 100155081 | HAMPTON | VA | | 07/19/2024 | | 2,377 | | (72) | | | (72) | | 2,305 | 2,305 | | | |
| 100115989 | RICHMOND | VA | | 07/20/2023 | | 567 | | (5) | | | (5) | | 562 | 562 | | | |
| 100108444 | BERLIN | NJ | | 05/25/2023 | | 552 | | (13) | | | (13) | | 539 | 539 | | | |
| 100115463 | SAINT CLOUD | FL | | 07/17/2023 | | 698 | | 14 | | | 14 | | 712 | 712 | | | |
| 100134033 | LIBERTY | NY | | 10/25/2023 | | 443 | | (18) | | | (18) | | 425 | 425 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110565 | EAST POINT | GA | | 06/30/2023 | | 640 | | 5 | | | 5 | | 645 | 645 | | | |
| 100119219 | LAS VEGAS | NV | | 07/31/2023 | | 844 | | 41 | | | 41 | | 885 | 885 | | | |
| 100129363 | KAPOLEI | HI | | 09/25/2023 | | 555 | | (8) | | | (8) | | 547 | 547 | | | |
| 100081397 | LEBANON | TN | | 03/18/2022 | | 1,195 | | 20 | | | 20 | | 1,215 | 1,215 | | | |
| 100101589 | WAKE FOREST | NC | | 04/26/2023 | | 607 | | (14) | | | (14) | | 593 | 593 | | | |
| 100030054 | CHULA VISTA | CA | | 12/20/2018 | | 1,129 | | 77 | | | 77 | | 1,206 | 1,206 | | | |
| 100135496 | DURHAM | NC | | 11/13/2023 | | 752 | | 53 | | | 53 | | 805 | 805 | | | |
| 100158842 | ANN ARBOR | MI | | 07/12/2024 | | 317 | | (15) | | | (15) | | 302 | 302 | | | |
| 100152710 | WAKE FOREST | NC | | 05/17/2024 | | 726 | | 38 | | | 38 | | 764 | 764 | | | |
| 100065499 | GALVESTON | TX | | 07/28/2021 | | 1,132 | | (43) | | | (43) | | 1,089 | 1,089 | | | |
| 100144115 | WESTVILLE | NJ | | 03/07/2024 | | 535 | | (9) | | | (9) | | 526 | 526 | | | |
| 100129981 | NEW HAVEN | CT | | 09/27/2023 | | 1,603 | | (46) | | | (46) | | 1,557 | 1,557 | | | |
| 100115900 | GLASSBORO | NJ | | 07/20/2023 | | 718 | | 4 | | | 4 | | 722 | 722 | | | |
| 100120690 | GOODLETTSVILLE | TN | | 08/25/2023 | | 677 | | 11 | | | 11 | | 688 | 688 | | | |
| 100129540 | SAINT AUGUSTINE | FL | | 09/29/2023 | | 559 | | (12) | | | (12) | | 547 | 547 | | | |
| 100132009 | BIGELOW | AR | | 10/13/2023 | | 569 | | (1) | | | (1) | | 568 | 568 | | | |
| 100141772 | CINNAMINSON | NJ | | 01/30/2024 | | 286 | | (7) | | | (7) | | 279 | 279 | | | |
| 100148050 | JACKSON | MI | | 04/10/2024 | | 848 | | (1) | | | (1) | | 847 | 847 | | | |
| 100110541 | PRESCOTT | AZ | | 06/30/2023 | | 624 | | (12) | | | (12) | | 612 | 612 | | | |
| 100028436 | OROSI | CA | | 10/26/2018 | | 1,396 | | 124 | | | 124 | | 1,520 | 1,520 | | | |
| 100160415 | HOUSTON | TX | | 07/19/2024 | | 192 | | (3) | | | (3) | | 189 | 189 | | | |
| 100130270 | LITCHFIELD PARK | AZ | | 09/28/2023 | | 1,319 | | (39) | | | (39) | | 1,280 | 1,280 | | | |
| 100088336 | RIVERSIDE | CA | | 01/06/2023 | | 520 | | (21) | | | (21) | | 499 | 499 | | | |
| 100119426 | QUINTON | VA | | 07/31/2023 | | 649 | | 8 | | | 8 | | 657 | 657 | | | |
| 100135552 | WOODSTOCK | GA | | 11/13/2023 | | 524 | | (5) | | | (5) | | 519 | 519 | | | |
| 100115689 | RALEIGH | NC | | 07/20/2023 | | 2,805 | | (41) | | | (41) | | 2,764 | 2,764 | | | |
| 100060287 | HOUSTON | TX | | 06/25/2021 | | 1,626 | | (42) | | | (42) | | 1,584 | 1,584 | | | |
| 100043998 | WOONSOCKET | RI | | 08/19/2020 | | 539 | | (56) | | | (56) | | 483 | 483 | | | |
| 100134693 | REX | GA | | 10/30/2023 | | 567 | | 2 | | | 2 | | 569 | 569 | | | |
| 100054246 | STATEN ISLAND | NY | | 03/23/2021 | | 463 | | (68) | | | (68) | | 395 | 395 | | | |
| 100143101 | BLOOMINGDALE | GA | | 02/16/2024 | | 549 | | (2) | | | (2) | | 547 | 547 | | | |
| 100110511 | HERRIMAN | UT | | 06/30/2023 | | 6,978 | | 140 | | | 140 | | 7,118 | 7,118 | | | |
| 100044237 | PASADENA | CA | | 08/19/2020 | | 1,605 | | 133 | | | 133 | | 1,738 | 1,738 | | | |
| 100158595 | HOUSTON | TX | | 07/10/2024 | | 178 | | (2) | | | (2) | | 176 | 176 | | | |
| 100147974 | ARDEN HILLS | MN | | 04/08/2024 | | 532 | | (11) | | | (11) | | 521 | 521 | | | |
| 100109924 | WARETOWN | NJ | | 06/22/2023 | | 535 | | (17) | | | (17) | | 518 | 518 | | | |
| 100128353 | ATLANTA | GA | | 09/14/2023 | | 626 | | 4 | | | 4 | | 630 | 630 | | | |
| 100066017 | EAST MEADOW | NY | | 08/02/2021 | | 2,220 | | (3) | | | (3) | | 2,217 | 2,217 | | | |
| 100135119 | LAWRENCEVILLE | GA | | 11/01/2023 | | 976 | | 37 | | | 37 | | 1,013 | 1,013 | | | |
| 100119196 | LEESBURG | FL | | 07/31/2023 | | 681 | | 10 | | | 10 | | 691 | 691 | | | |
| 100136868 | KENAI | AK | | 11/27/2023 | | 841 | | 31 | | | 31 | | 872 | 872 | | | |
| 100131976 | LAS VEGAS | NV | | 10/13/2023 | | 555 | | (3) | | | (3) | | 552 | 552 | | | |
| 100100799 | DENVER | CO | | 04/28/2023 | | 7,822 | | 334 | | | 334 | | 8,156 | 8,156 | | | |
| 100128435 | NEWARK | NJ | | 09/15/2023 | | 889 | | 22 | | | 22 | | 911 | 911 | | | |
| 100156576 | SPRING HILL | FL | | 06/24/2024 | | 407 | | | | | | | 407 | 407 | | | |
| 100153341 | GREENVILLE | SC | | 05/30/2024 | | 756 | | (7) | | | (7) | | 749 | 749 | | | |
| 100164610 | GALLATIN | TN | | 08/21/2024 | | 217 | | | | | | | 217 | 217 | | | |
| 100067722 | DALLAS | TX | | 09/23/2021 | | 1,460 | | (43) | | | (43) | | 1,417 | 1,417 | | | |
| 100156634 | IDAHO FALLS | ID | | 06/24/2024 | | 375 | | (5) | | | (5) | | 370 | 370 | | | |
| 100115995 | KENNEWICK | WA | | 07/20/2023 | | 594 | | (14) | | | (14) | | 580 | 580 | | | |
| 100152419 | COLONIAL HEIGHTS | VA | | 05/17/2024 | | 350 | | 1 | | | 1 | | 351 | 351 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100770 | OWINGS MILLS | MD | | 04/28/2023 | | 679 | | (6) | | | (6) | | 673 | 673 | | | |
| 100158852 | CORNERSVILLE | TN | | 07/12/2024 | | 3,884 | | (77) | | | (77) | | 3,807 | 3,807 | | | |
| 100153609 | ALEXANDRIA | VA | | 05/31/2024 | | 431 | | (19) | | | (19) | | 412 | 412 | | | |
| 100135096 | NAVARRE | FL | | 11/01/2023 | | 567 | | 5 | | | 5 | | 572 | 572 | | | |
| 100151683 | PLANO | TX | | 05/10/2024 | | 582 | | (5) | | | (5) | | 577 | 577 | | | |
| 100162019 | CLEARWATER | FL | | 07/31/2024 | | 164 | | (1) | | | (1) | | 163 | 163 | | | |
| 100031392 | RIALTO | CA | | 03/29/2019 | | 1,642 | | 271 | | | 271 | | 1,913 | 1,913 | | | |
| 100088890 | RICHFIELD | UT | | 11/15/2022 | | 938 | | (19) | | | (19) | | 919 | 919 | | | |
| 100157935 | BREINIGSVILLE | PA | | 07/09/2024 | | 241 | | 10 | | | 10 | | 251 | 251 | | | |
| 100140810 | VIRGINIA BEACH | VA | | 03/06/2024 | | 338 | | (25) | | | (25) | | 313 | 313 | | | |
| 100146734 | MIAMI | FL | | 03/20/2024 | | 571 | | 10 | | | 10 | | 581 | 581 | | | |
| 100158868 | FREMONT | IN | | 07/12/2024 | | 325 | | (14) | | | (14) | | 311 | 311 | | | |
| 100079500 | GOWEN | MI | | 04/08/2022 | | 1,162 | | (41) | | | (41) | | 1,121 | 1,121 | | | |
| 100109337 | GALLATIN | TN | | 06/12/2023 | | 690 | | (7) | | | (7) | | 683 | 683 | | | |
| 100141867 | DANVILLE | IN | | 03/27/2024 | | 561 | | | | | | | 561 | 561 | | | |
| 100143571 | CAPE CORAL | FL | | 02/21/2024 | | 501 | | (12) | | | (12) | | 489 | 489 | | | |
| 100119042 | PINE MOUNTAIN CLUB | CA | | 07/27/2023 | | 522 | | 8 | | | 8 | | 530 | 530 | | | |
| 100150862 | COLUMBIA | MO | | 05/08/2024 | | 596 | | (4) | | | (4) | | 592 | 592 | | | |
| 100136872 | COEUR D ALENE | ID | | 11/27/2023 | | 512 | | (6) | | | (6) | | 506 | 506 | | | |
| 100043225 | SPRING VALLEY | NY | | 08/13/2020 | | 1,340 | | 34 | | | 34 | | 1,374 | 1,374 | | | |
| 100120026 | SAINT LOUIS | MO | | 08/11/2023 | | 562 | | (3) | | | (3) | | 559 | 559 | | | |
| 100157641 | ALPHARETTA | GA | | 06/28/2024 | | 331 | | (27) | | | (27) | | 304 | 304 | | | |
| 100146916 | OCEAN CITY | NJ | | 03/26/2024 | | 18,001 | | (121) | | | (121) | | 17,880 | 17,880 | | | |
| 100140599 | TALLAHASSEE | FL | | 01/19/2024 | | 11,697 | | (46) | | | (46) | | 11,651 | 11,651 | | | |
| 100138344 | CHESTERFIELD | VA | | 12/18/2023 | | 444 | | (14) | | | (14) | | 430 | 430 | | | |
| 100086920 | BEACH PARK | IL | | 10/24/2022 | | 647 | | 5 | | | 5 | | 652 | 652 | | | |
| 100136869 | DORAL | FL | | 11/27/2023 | | 546 | | 2 | | | 2 | | 548 | 548 | | | |
| 100148839 | FORNEY | TX | | 04/17/2024 | | 564 | | (16) | | | (16) | | 548 | 548 | | | |
| 100135373 | HENDERSON | NV | | 11/13/2023 | | 834 | | 56 | | | 56 | | 890 | 890 | | | |
| 100142685 | FORT MYERS | FL | | 02/08/2024 | | 667 | | (3) | | | (3) | | 664 | 664 | | | |
| 100115674 | JACKSONVILLE | FL | | 07/20/2023 | | 714 | | | | | | | 714 | 714 | | | |
| 100156518 | BENTONVILLE | AR | | 06/24/2024 | | 404 | | (3) | | | (3) | | 401 | 401 | | | |
| 100152899 | BAKERSFIELD | CA | | 05/22/2024 | | 358 | | | | | | | 358 | 358 | | | |
| 100161040 | PHILADELPHIA | PA | | 07/24/2024 | | 162 | | (5) | | | (5) | | 157 | 157 | | | |
| 100149354 | BRIDGEPORT | PA | | 04/24/2024 | | 941 | | 56 | | | 56 | | 997 | 997 | | | |
| 100024599 | HOWELL | NJ | | 09/20/2018 | | 782 | | 54 | | | 54 | | 836 | 836 | | | |
| 100145854 | ATLANTIC BEACH | NC | | 03/15/2024 | | 531 | | (22) | | | (22) | | 509 | 509 | | | |
| 100138183 | LOCUST GROVE | GA | | 12/14/2023 | | 1,284 | | (10) | | | (10) | | 1,274 | 1,274 | | | |
| 100113882 | NEW YORK | NY | | 06/29/2023 | | 4,678 | | 251 | | | 251 | | 4,929 | 4,929 | | | |
| 100138243 | DAVENPORT | FL | | 12/14/2023 | | 532 | | 23 | | | 23 | | 555 | 555 | | | |
| 100014088 | EL CAJON | CA | | 05/25/2017 | | 1,070 | | 170 | | | 170 | | 1,240 | 1,240 | | | |
| 100131924 | BARTLETT | IL | | 10/13/2023 | | 655 | | 7 | | | 7 | | 662 | 662 | | | |
| 100044512 | OAKLEY | CA | | 11/19/2020 | | 3,084 | | 42 | | | 42 | | 3,126 | 3,126 | | | |
| 100065416 | SAN JOSE | CA | | 07/28/2021 | | 1,337 | | (26) | | | (26) | | 1,311 | 1,311 | | | |
| 100158696 | KNOXVILLE | TN | | 07/10/2024 | | 166 | | (5) | | | (5) | | 161 | 161 | | | |
| 100135227 | MANILA | UT | | 11/08/2023 | | 550 | | 1 | | | 1 | | 551 | 551 | | | |
| 100158061 | MISSOURI CITY | TX | | 07/09/2024 | | 214 | | 2 | | | 2 | | 216 | 216 | | | |
| 100152208 | KATY | TX | | 05/17/2024 | | 540 | | (10) | | | (10) | | 530 | 530 | | | |
| 100024894 | ALEXANDRIA | VA | | 09/20/2018 | | 2,311 | | 11 | | | 11 | | 2,322 | 2,322 | | | |
| 100143033 | MYRTLE BEACH | SC | | 02/12/2024 | | 789 | | (18) | | | (18) | | 771 | 771 | | | |
| 100135238 | MYRTLE BEACH | SC | | 11/08/2023 | | 1,020 | | 84 | | | 84 | | 1,104 | 1,104 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091664 | HELLERTOWN | PA | | 01/27/2023 | | 407 | | (10) | | | (10) | | 397 | 397 | | | |
| 100120059 | PHOENIX | AZ | | 08/11/2023 | | 622 | | 2 | | | 2 | | 624 | 624 | | | |
| 100133224 | MOORE | OK | | 11/29/2023 | | 573 | | 23 | | | 23 | | 596 | 596 | | | |
| 100061008 | MONT BELVIEU | TX | | 06/01/2021 | | 1,841 | | 8 | | | 8 | | 1,849 | 1,849 | | | |
| 100120000 | ITHACA | NY | | 08/11/2023 | | 7,965 | | 76 | | | 76 | | 8,041 | 8,041 | | | |
| 100053769 | EASTON | PA | | 03/23/2021 | | 1,107 | | (13) | | | (13) | | 1,094 | 1,094 | | | |
| 100118934 | FONTANA | CA | | 07/27/2023 | | 591 | | (17) | | | (17) | | 574 | 574 | | | |
| 100131580 | SALEM | OR | | 10/05/2023 | | 443 | | (1) | | | (1) | | 442 | 442 | | | |
| 100114982 | HOUSTON | TX | | 07/14/2023 | | 786 | | 5 | | | 5 | | 791 | 791 | | | |
| 100129542 | SAINT AUGUSTINE | FL | | 09/29/2023 | | 557 | | (11) | | | (11) | | 546 | 546 | | | |
| 100088111 | POMPANO BEACH | FL | | 10/25/2022 | | 562 | | (11) | | | (11) | | 551 | 551 | | | |
| 100065086 | SURPRISE | AZ | | 07/14/2021 | | 1,236 | | (35) | | | (35) | | 1,201 | 1,201 | | | |
| 100119775 | ORLANDO | FL | | 08/08/2023 | | 458 | | (16) | | | (16) | | 442 | 442 | | | |
| 100137599 | MYRTLE BEACH | SC | | 12/08/2023 | | 546 | | (6) | | | (6) | | 540 | 540 | | | |
| 100150822 | BOISE | ID | | 05/08/2024 | | 713 | | (3) | | | (3) | | 710 | 710 | | | |
| 100139963 | YORK | SC | | 01/09/2024 | | 326 | | (10) | | | (10) | | 316 | 316 | | | |
| 100148235 | PHOENIX | AZ | | 04/12/2024 | | 799 | | (5) | | | (5) | | 794 | 794 | | | |
| 100065480 | ROCKWALL | TX | | 07/28/2021 | | 1,231 | | (46) | | | (46) | | 1,185 | 1,185 | | | |
| 100136993 | OCALA | FL | | 11/28/2023 | | 1,256 | | (25) | | | (25) | | 1,231 | 1,231 | | | |
| 100120476 | SAN ANTONIO | TX | | 08/18/2023 | | 326 | | (41) | | | (41) | | 285 | 285 | | | |
| 100127510 | FOX LAKE | IL | | 09/08/2023 | | 571 | | (11) | | | (11) | | 560 | 560 | | | |
| 100143677 | FLORESVILLE | TX | | 02/22/2024 | | 312 | | (21) | | | (21) | | 291 | 291 | | | |
| 100087292 | PALMER LAKE | CO | | 10/25/2022 | | 932 | | 69 | | | 69 | | 1,001 | 1,001 | | | |
| 100115675 | OCALA | FL | | 07/20/2023 | | 2,263 | | 41 | | | 41 | | 2,304 | 2,304 | | | |
| 100087425 | LAKE WORTH | FL | | 10/25/2022 | | 830 | | 15 | | | 15 | | 845 | 845 | | | |
| 100063321 | FORNEY | TX | | 07/01/2021 | | 1,414 | | (8) | | | (8) | | 1,406 | 1,406 | | | |
| 100148306 | DENVER | CO | | 04/12/2024 | | 431 | | 2 | | | 2 | | 433 | 433 | | | |
| 100029733 | SALINAS | CA | | 10/26/2018 | | 1,065 | | 33 | | | 33 | | 1,098 | 1,098 | | | |
| 100027962 | RIVERDALE | MD | | 10/26/2018 | | 721 | | 147 | | | 147 | | 868 | 868 | | | |
| 100156598 | POTTSTOWN | PA | | 06/24/2024 | | 383 | | (4) | | | (4) | | 379 | 379 | | | |
| 100144601 | NEW YORK | NY | | 03/13/2024 | | 3,172 | | (96) | | | (96) | | 3,076 | 3,076 | | | |
| 100127566 | JACKSONVILLE | FL | | 09/08/2023 | | 769 | | (4) | | | (4) | | 765 | 765 | | | |
| 100108214 | SILVER SPRING | MD | | 05/24/2023 | | 250 | | (9) | | | (9) | | 241 | 241 | | | |
| 100012976 | AREA OF CORONA | CA | | 05/25/2017 | | 843 | | 214 | | | 214 | | 1,057 | 1,057 | | | |
| 100118189 | HOUSTON | TX | | 07/20/2023 | | 356 | | (18) | | | (18) | | 338 | 338 | | | |
| 100140095 | KINGSPORT | TN | | 01/09/2024 | | 825 | | (17) | | | (17) | | 808 | 808 | | | |
| 100158674 | BANGOR | PA | | 07/10/2024 | | 184 | | (2) | | | (2) | | 182 | 182 | | | |
| 100155071 | DACULA | GA | | 07/19/2024 | | 376 | | (13) | | | (13) | | 363 | 363 | | | |
| 100161341 | CONROE | TX | | 07/25/2024 | | 192 | | (3) | | | (3) | | 189 | 189 | | | |
| 100129355 | POST FALLS | ID | | 09/25/2023 | | 825 | | 48 | | | 48 | | 873 | 873 | | | |
| 100146674 | LAKELAND | FL | | 03/20/2024 | | 497 | | (29) | | | (29) | | 468 | 468 | | | |
| 100110286 | LOS ANGELES | CA | | 06/30/2023 | | 759 | | 2 | | | 2 | | 761 | 761 | | | |
| 100115601 | FRESNO | TX | | 07/19/2023 | | 504 | | (5) | | | (5) | | 499 | 499 | | | |
| 100120089 | WELLINGTON | FL | | 08/11/2023 | | 699 | | 6 | | | 6 | | 705 | 705 | | | |
| 100014162 | LOS ANGELES | CA | | 05/25/2017 | | 864 | | 66 | | | 66 | | 930 | 930 | | | |
| 100144638 | STUART | FL | | 03/13/2024 | | 645 | | (3) | | | (3) | | 642 | 642 | | | |
| 100150697 | MONROE | NC | | 05/06/2024 | | 530 | | (12) | | | (12) | | 518 | 518 | | | |
| 100102598 | KEANSBURG | NJ | | 06/07/2023 | | 553 | | (11) | | | (11) | | 542 | 542 | | | |
| 100139985 | SAN ANTONIO | TX | | 01/09/2024 | | 666 | | (21) | | | (21) | | 645 | 645 | | | |
| 100159582 | CHERRY VALLEY | CA | | 07/15/2024 | | 364 | | (13) | | | (13) | | 351 | 351 | | | |
| 100148818 | NACOGDOCHES | TX | | 04/17/2024 | | 562 | | (18) | | | (18) | | 544 | 544 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100067658 | SACRAMENTO | CA | | 09/23/2021 | | 1,302 | | (29) | | | (29) | | 1,273 | 1,273 | | | |
| 100120894 | DEBARY | FL | | 08/30/2023 | | 742 | | 10 | | | 10 | | 752 | 752 | | | |
| 100131757 | BAKERSFIELD | CA | | 10/06/2023 | | 745 | | 49 | | | 49 | | 794 | 794 | | | |
| 100162993 | PACIFIC | MO | | 08/12/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100135379 | SCARBOROUGH | ME | | 11/13/2023 | | 566 | | (1) | | | (1) | | 565 | 565 | | | |
| 100132301 | ST AUGUSTINE | FL | | 10/13/2023 | | 685 | | 12 | | | 12 | | 697 | 697 | | | |
| 100045759 | DISTRICT HEIGHTS | MD | | 11/25/2020 | | 598 | | 41 | | | 41 | | 639 | 639 | | | |
| 100081057 | DALLAS | TX | | 03/18/2022 | | 1,280 | | 28 | | | 28 | | 1,308 | 1,308 | | | |
| 100161041 | MINNEAPOLIS | MN | | 07/24/2024 | | 157 | | (5) | | | (5) | | 152 | 152 | | | |
| 100071598 | TUCSON | AZ | | 10/14/2021 | | 1,388 | | (49) | | | (49) | | 1,339 | 1,339 | | | |
| 100028766 | STOCKTON | CA | | 10/26/2018 | | 722 | | 109 | | | 109 | | 831 | 831 | | | |
| 100084832 | YUKON | OK | | 08/02/2022 | | 820 | | 18 | | | 18 | | 838 | 838 | | | |
| 100152521 | BELVIDERE | IL | | 05/17/2024 | | 370 | | (4) | | | (4) | | 366 | 366 | | | |
| 100110321 | MESA | AZ | | 06/30/2023 | | 704 | | (1) | | | (1) | | 703 | 703 | | | |
| 100131661 | SHERMAN | TX | | 10/06/2023 | | 1,040 | | (15) | | | (15) | | 1,025 | 1,025 | | | |
| 100110535 | MONROE | WA | | 06/30/2023 | | 758 | | 10 | | | 10 | | 768 | 768 | | | |
| 100063535 | LANOKA HARBOR | NJ | | 07/01/2021 | | 754 | | 5 | | | 5 | | 759 | 759 | | | |
| 100149474 | IRMO | SC | | 04/24/2024 | | 16,632 | | (545) | | | (545) | | 16,087 | 16,087 | | | |
| 100135538 | DELTON | MI | | 11/13/2023 | | 1,222 | | (8) | | | (8) | | 1,214 | 1,214 | | | |
| 100160051 | KINGSTON | GA | | 07/17/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100135123 | NEW SMYRNA BEACH | FL | | 11/01/2023 | | 683 | | 8 | | | 8 | | 691 | 691 | | | |
| 100137721 | BAYTOWN | TX | | 12/08/2023 | | 615 | | 4 | | | 4 | | 619 | 619 | | | |
| 100137723 | BAYTOWN | TX | | 12/08/2023 | | 615 | | 4 | | | 4 | | 619 | 619 | | | |
| 100159289 | CHARLOTTE | NC | | 07/15/2024 | | 375 | | (10) | | | (10) | | 365 | 365 | | | |
| 100013612 | ANTIOCH | CA | | 05/25/2017 | | 711 | | 89 | | | 89 | | 800 | 800 | | | |
| 100119450 | ENGLEWOOD | CO | | 07/31/2023 | | 710 | | 8 | | | 8 | | 718 | 718 | | | |
| 100120821 | ELOY | AZ | | 08/25/2023 | | 547 | | (28) | | | (28) | | 519 | 519 | | | |
| 100133114 | HOUSTON | TX | | 11/29/2023 | | 666 | | 3 | | | 3 | | 669 | 669 | | | |
| 100156834 | MOUNT OLIVE TOWNSHIP | NJ | | 06/27/2024 | | 507 | | (19) | | | (19) | | 488 | 488 | | | |
| 100080001 | LAS VEGAS | NV | | 04/08/2022 | | 983 | | (45) | | | (45) | | 938 | 938 | | | |
| 100057973 | ALPHARETTA | GA | | 06/30/2021 | | 1,499 | | (41) | | | (41) | | 1,458 | 1,458 | | | |
| 100110364 | IRVINE | CA | | 06/30/2023 | | 699 | | (4) | | | (4) | | 695 | 695 | | | |
| 100076102 | HIALEAH | FL | | 01/07/2022 | | 1,172 | | (38) | | | (38) | | 1,134 | 1,134 | | | |
| 100128157 | OCALA | FL | | 09/18/2023 | | 623 | | 19 | | | 19 | | 642 | 642 | | | |
| 100135299 | PHILADELPHIA | PA | | 11/13/2023 | | 571 | | 4 | | | 4 | | 575 | 575 | | | |
| 100143324 | WILMINGTON | DE | | 02/16/2024 | | 607 | | (3) | | | (3) | | 604 | 604 | | | |
| 100120082 | MESQUITE | TX | | 08/11/2023 | | 675 | | (5) | | | (5) | | 670 | 670 | | | |
| 100084772 | MOSES LAKE | WA | | 08/02/2022 | | 872 | | 13 | | | 13 | | 885 | 885 | | | |
| 100089287 | SEQUIM | WA | | 01/26/2023 | | 526 | | (21) | | | (21) | | 505 | 505 | | | |
| 100156655 | HARTFORD | CT | | 06/24/2024 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |
| 100140594 | MONROE | NC | | 01/19/2024 | | 502 | | (12) | | | (12) | | 490 | 490 | | | |
| 100139306 | WESTFIELD | IN | | 12/28/2023 | | 443 | | (9) | | | (9) | | 434 | 434 | | | |
| 100101929 | FORT WORTH | TX | | 04/14/2023 | | 352 | | (29) | | | (29) | | 323 | 323 | | | |
| 100140384 | PENDERGRASS | GA | | 01/18/2024 | | 688 | | 7 | | | 7 | | 695 | 695 | | | |
| 100141665 | BROOKLYN PARK | MD | | 01/30/2024 | | 319 | | (18) | | | (18) | | 301 | 301 | | | |
| 100138312 | RALEIGH | NC | | 12/18/2023 | | 540 | | (7) | | | (7) | | 533 | 533 | | | |
| 100158692 | HUNTSVILLE | TX | | 07/10/2024 | | 348 | | (8) | | | (8) | | 340 | 340 | | | |
| 100055455 | GLEN MILLS | PA | | 03/23/2021 | | 725 | | (54) | | | (54) | | 671 | 671 | | | |
| 100099922 | VISTA | CA | | 03/28/2023 | | 13,965 | | 11 | | | 11 | | 13,976 | 13,976 | | | |
| 100156327 | NORTH FORT MYERS | FL | | 07/25/2024 | | 156 | | (11) | | | (11) | | 145 | 145 | | | |
| 100135230 | HENDERSON | NV | | 11/08/2023 | | 1,923 | | 211 | | | 211 | | 2,134 | 2,134 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100067883 | MIAMI | FL | | 09/23/2021 | | 1,602 | | (51) | | | (51) | | 1,551 | 1,551 | | | |
| 100120050 | PRIOR LAKE | MN | | 08/11/2023 | | 561 | | (10) | | | (10) | | 551 | 551 | | | |
| 100079135 | MANOR | TX | | 02/24/2022 | | 1,278 | | 22 | | | 22 | | 1,300 | 1,300 | | | |
| 100067142 | KENT | WA | | 08/02/2021 | | 2,738 | | 45 | | | 45 | | 2,783 | 2,783 | | | |
| 100133681 | BELMONT | NC | | 10/23/2023 | | 923 | | (4) | | | (4) | | 919 | 919 | | | |
| 100159213 | MORRISVILLE | NC | | 07/15/2024 | | 1,422 | | (27) | | | (27) | | 1,395 | 1,395 | | | |
| 100066941 | FORT WORTH | TX | | 08/02/2021 | | 1,499 | | | | | | | 1,499 | 1,499 | | | |
| 100110401 | DANVILLE | IN | | 06/30/2023 | | 1,758 | | (42) | | | (42) | | 1,716 | 1,716 | | | |
| 100140860 | CONROE | TX | | 03/06/2024 | | 4,895 | | (176) | | | (176) | | 4,719 | 4,719 | | | |
| 100120787 | WINFIELD | KS | | 08/25/2023 | | 472 | | (16) | | | (16) | | 456 | 456 | | | |
| 100133061 | CARMEL | ME | | 11/29/2023 | | 533 | | 2 | | | 2 | | 535 | 535 | | | |
| 100147585 | NIXA | MO | | 04/04/2024 | | 538 | | (7) | | | (7) | | 531 | 531 | | | |
| 100137619 | FORT WORTH | TX | | 12/08/2023 | | 748 | | 43 | | | 43 | | 791 | 791 | | | |
| 100152372 | MECHANICSBURG | PA | | 05/17/2024 | | 778 | | (11) | | | (11) | | 767 | 767 | | | |
| 100028147 | MIRAMAR | FL | | 10/26/2018 | | 883 | | 146 | | | 146 | | 1,029 | 1,029 | | | |
| 100147583 | NIXA | MO | | 04/04/2024 | | 538 | | (7) | | | (7) | | 531 | 531 | | | |
| 100117356 | OCOEE | FL | | 07/20/2023 | | 1,110 | | 133 | | | 133 | | 1,243 | 1,243 | | | |
| 100108045 | MANASSAS PARK | VA | | 05/25/2023 | | 690 | | (15) | | | (15) | | 675 | 675 | | | |
| 100128238 | MICANOPY | FL | | 09/14/2023 | | 525 | | (34) | | | (34) | | 491 | 491 | | | |
| 100119363 | PFLUGERVILLE | TX | | 07/31/2023 | | 677 | | (2) | | | (2) | | 675 | 675 | | | |
| 100120500 | ONTARIO | CA | | 08/18/2023 | | 255 | | (15) | | | (15) | | 240 | 240 | | | |
| 100151719 | KILLDEER | ND | | 05/10/2024 | | 525 | | (17) | | | (17) | | 508 | 508 | | | |
| 100156909 | DURHAM | NC | | 06/27/2024 | | 450 | | (11) | | | (11) | | 439 | 439 | | | |
| 100161395 | PRINCETON | TX | | 07/25/2024 | | 172 | | (5) | | | (5) | | 167 | 167 | | | |
| 100030168 | LOS ANGELES | CA | | 12/20/2018 | | 1,670 | | 84 | | | 84 | | 1,754 | 1,754 | | | |
| 100159318 | MILLEDGEVILLE | GA | | 07/15/2024 | | 173 | | (4) | | | (4) | | 169 | 169 | | | |
| 100150618 | KATY | TX | | 05/03/2024 | | 535 | | (19) | | | (19) | | 516 | 516 | | | |
| 100148281 | HUTTO | TX | | 04/12/2024 | | 643 | | (1) | | | (1) | | 642 | 642 | | | |
| 100044279 | SACRAMENTO | CA | | 08/19/2020 | | 618 | | 96 | | | 96 | | 714 | 714 | | | |
| 100011611 | METUCHEN | NJ | | 03/08/2017 | | 1,752 | | 380 | | | 380 | | 2,132 | 2,132 | | | |
| 100115833 | SAINT AUGUSTINE | FL | | 07/20/2023 | | 765 | | 10 | | | 10 | | 775 | 775 | | | |
| 100133134 | FORT MYERS | FL | | 11/29/2023 | | 7,448 | | 60 | | | 60 | | 7,508 | 7,508 | | | |
| 100112718 | SANTA ANA | CA | | 06/29/2023 | | 877 | | 489 | | | 489 | | 1,366 | 1,366 | | | |
| 100116333 | PACIFIC BEACH | WA | | 07/20/2023 | | 1,140 | | 390 | | | 390 | | 1,530 | 1,530 | | | |
| 100140563 | GASTONIA | NC | | 01/19/2024 | | 1,021 | | (22) | | | (22) | | 999 | 999 | | | |
| 100103277 | SAVANNAH | GA | | 04/27/2023 | | 456 | | (22) | | | (22) | | 434 | 434 | | | |
| 100043928 | MIAMI | FL | | 08/19/2020 | | 1,170 | | (87) | | | (87) | | 1,083 | 1,083 | | | |
| 100131839 | DUNDALK | MD | | 10/06/2023 | | 314 | | (7) | | | (7) | | 307 | 307 | | | |
| 100144106 | FRESNO | CA | | 03/07/2024 | | 549 | | | | | | | 549 | 549 | | | |
| 100114722 | HAYFORK | CA | | 06/29/2023 | | 463 | | (14) | | | (14) | | 449 | 449 | | | |
| 100111068 | LOS ANGELES | CA | | 06/29/2023 | | 1,157 | | 580 | | | 580 | | 1,737 | 1,737 | | | |
| 100115328 | HOLLY HILL | FL | | 07/17/2023 | | 767 | | (14) | | | (14) | | 753 | 753 | | | |
| 100142678 | PENDERGRASS | GA | | 02/08/2024 | | 809 | | 26 | | | 26 | | 835 | 835 | | | |
| 100128088 | COLUMBIA | TN | | 09/08/2023 | | 665 | | 21 | | | 21 | | 686 | 686 | | | |
| 100152570 | FATE | TX | | 05/17/2024 | | 808 | | 3 | | | 3 | | 811 | 811 | | | |
| 100159212 | CHARLOTTE | NC | | 07/15/2024 | | 190 | | (4) | | | (4) | | 186 | 186 | | | |
| 100136357 | PORT CHARLOTTE | FL | | 11/20/2023 | | 750 | | 12 | | | 12 | | 762 | 762 | | | |
| 100081414 | DALLAS | TX | | 03/18/2022 | | 1,256 | | 44 | | | 44 | | 1,300 | 1,300 | | | |
| 100163031 | KATY | TX | | 08/13/2024 | | 191 | | (4) | | | (4) | | 187 | 187 | | | |
| 100159284 | STEPHENS CITY | VA | | 07/15/2024 | | 201 | | (3) | | | (3) | | 198 | 198 | | | |
| 100114871 | ATLANTIC BEACH | NC | | 07/10/2023 | | 627 | | (13) | | | (13) | | 614 | 614 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118041 | ENGLEWOOD | OH | | 07/20/2023 | | 1,010 | | 227 | | | 227 | | 1,237 | 1,237 | | | |
| 100136001 | SEBRING | FL | | 11/16/2023 | | 402 | | (15) | | | (15) | | 387 | 387 | | | |
| 100135825 | ROSHARON | TX | | 11/10/2023 | | 663 | | 35 | | | 35 | | 698 | 698 | | | |
| 100153325 | PALM BAY | FL | | 05/30/2024 | | 809 | | 73 | | | 73 | | 882 | 882 | | | |
| 100114517 | ROWLETT | TX | | 06/29/2023 | | 431 | | (26) | | | (26) | | 405 | 405 | | | |
| 100031159 | FAIRFIELD | CA | | 03/29/2019 | | 581 | | 93 | | | 93 | | 674 | 674 | | | |
| 100025471 | ROCKVILLE CENTRE | NY | | 09/20/2018 | | 1,696 | | 140 | | | 140 | | 1,836 | 1,836 | | | |
| 100136227 | CRANSTON | RI | | 11/20/2023 | | 504 | | (2) | | | (2) | | 502 | 502 | | | |
| 100129714 | CAPE CORAL | FL | | 09/29/2023 | | 578 | | (3) | | | (3) | | 575 | 575 | | | |
| 100119521 | HOUSTON | TX | | 07/28/2023 | | 686 | | (6) | | | (6) | | 680 | 680 | | | |
| 100110517 | COMMERCE CITY | CO | | 06/30/2023 | | 770 | | 12 | | | 12 | | 782 | 782 | | | |
| 100131959 | RICHMOND HILL | GA | | 10/13/2023 | | 569 | | (8) | | | (8) | | 561 | 561 | | | |
| 100155138 | TUCSON | AZ | | 07/19/2024 | | 360 | | (4) | | | (4) | | 356 | 356 | | | |
| 100130142 | FREEHOLD | NJ | | 11/15/2023 | | 4,366 | | (257) | | | (257) | | 4,109 | 4,109 | | | |
| 100148789 | LOCKHART | TX | | 04/17/2024 | | 504 | | (20) | | | (20) | | 484 | 484 | | | |
| 100160985 | ATHENS | AL | | 07/24/2024 | | 466 | | 9 | | | 9 | | 475 | 475 | | | |
| 100114940 | JACKSONVILLE | FL | | 07/13/2023 | | 347 | | (10) | | | (10) | | 337 | 337 | | | |
| 100159493 | COLUMBIA | SC | | 07/15/2024 | | 164 | | (6) | | | (6) | | 158 | 158 | | | |
| 100129635 | PANAMA CITY BEACH | FL | | 09/29/2023 | | 11,187 | | (114) | | | (114) | | 11,073 | 11,073 | | | |
| 100119384 | MESQUITE | TX | | 07/31/2023 | | 558 | | (2) | | | (2) | | 556 | 556 | | | |
| 100131817 | VIRGINIA BEACH | VA | | 10/06/2023 | | 560 | | (8) | | | (8) | | 552 | 552 | | | |
| 100108183 | RICHMOND | VA | | 05/24/2023 | | 1,847 | | (45) | | | (45) | | 1,802 | 1,802 | | | |
| 100012050 | LOS ANGELES | CA | | 03/08/2017 | | 1,076 | | 83 | | | 83 | | 1,159 | 1,159 | | | |
| 100077696 | MIAMI | FL | | 01/03/2022 | | 844 | | (17) | | | (17) | | 827 | 827 | | | |
| 100159322 | SAINT AUGUSTINE | FL | | 07/15/2024 | | 240 | | 3 | | | 3 | | 243 | 243 | | | |
| 100135055 | WILMINGTON | DE | | 11/01/2023 | | 560 | | 11 | | | 11 | | 571 | 571 | | | |
| 100131957 | MORRISVILLE | NC | | 10/13/2023 | | 1,114 | | (7) | | | (7) | | 1,107 | 1,107 | | | |
| 100130435 | DAVENPORT | FL | | 09/28/2023 | | 560 | | | | | | | 560 | 560 | | | |
| 100157588 | FRANKLIN | NC | | 06/28/2024 | | 3,985 | | (272) | | | (272) | | 3,713 | 3,713 | | | |
| 100014062 | MIAMI | FL | | 05/25/2017 | | 941 | | 49 | | | 49 | | 990 | 990 | | | |
| 100161129 | RIVERBANK | CA | | 07/24/2024 | | 176 | | (4) | | | (4) | | 172 | 172 | | | |
| 100159442 | PENDERGRASS | GA | | 07/15/2024 | | 232 | | 2 | | | 2 | | 234 | 234 | | | |
| 100161438 | DELAWARE | OH | | 07/29/2024 | | 427 | | (5) | | | (5) | | 422 | 422 | | | |
| 100137782 | CHARLOTTE | NC | | 12/08/2023 | | 820 | | 1 | | | 1 | | 821 | 821 | | | |
| 100135374 | LAS VEGAS | NV | | 11/13/2023 | | 377 | | 11 | | | 11 | | 388 | 388 | | | |
| 100132119 | SAINT AUGUSTINE | FL | | 10/13/2023 | | 551 | | (11) | | | (11) | | 540 | 540 | | | |
| 100054141 | FRESNO | CA | | 03/23/2021 | | 568 | | 19 | | | 19 | | 587 | 587 | | | |
| 100120122 | MONROE | NC | | 08/11/2023 | | 571 | | (14) | | | (14) | | 557 | 557 | | | |
| 100131932 | ARVADA | CO | | 10/13/2023 | | 550 | | (10) | | | (10) | | 540 | 540 | | | |
| 100159277 | CARTERSVILLE | GA | | 07/15/2024 | | 357 | | (10) | | | (10) | | 347 | 347 | | | |
| 100024969 | MANTECA | CA | | 09/20/2018 | | 675 | | 68 | | | 68 | | 743 | 743 | | | |
| 100111594 | PRINCETON | NJ | | 06/29/2023 | | 504 | | 9 | | | 9 | | 513 | 513 | | | |
| 100128119 | FLORENCE | KY | | 09/08/2023 | | 682 | | 23 | | | 23 | | 705 | 705 | | | |
| 100152640 | HOUSTON | TX | | 05/17/2024 | | 578 | | (2) | | | (2) | | 576 | 576 | | | |
| 100084770 | APPLE VALLEY | CA | | 08/02/2022 | | 686 | | (2) | | | (2) | | 684 | 684 | | | |
| 100119976 | GULF BREEZE | FL | | 08/11/2023 | | 639 | | (1) | | | (1) | | 638 | 638 | | | |
| 100116489 | WALLINGFORD | PA | | 07/20/2023 | | 826 | | 64 | | | 64 | | 890 | 890 | | | |
| 100115761 | LAKE LURE | NC | | 07/20/2023 | | 566 | | (18) | | | (18) | | 548 | 548 | | | |
| 100108072 | NEW BEDFORD | MA | | 05/24/2023 | | 1,652 | | (56) | | | (56) | | 1,596 | 1,596 | | | |
| 100029806 | LADERA RANCH | CA | | 10/26/2018 | | 1,416 | | 26 | | | 26 | | 1,442 | 1,442 | | | |
| 100114840 | SAINT MARYS | GA | | 07/10/2023 | | 841 | | 30 | | | 30 | | 871 | 871 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161087 | VIAN | OK | | 07/24/2024 | | 177 | | (4) | | | (4) | | 173 | 173 | | | |
| 100151654 | GRAIN VALLEY | MO | | 05/10/2024 | | 529 | | (13) | | | (13) | | 516 | 516 | | | |
| 100120405 | CONROE | TX | | 08/18/2023 | | 408 | | (3) | | | (3) | | 405 | 405 | | | |
| 100079611 | AUBURN | WA | | 04/25/2022 | | 1,114 | | (5) | | | (5) | | 1,109 | 1,109 | | | |
| 100114324 | BELLFLOWER | CA | | 06/29/2023 | | 1,097 | | 299 | | | 299 | | 1,396 | 1,396 | | | |
| 100024544 | SPRING VALLEY | CA | | 09/20/2018 | | 10,245 | | 28 | | | 28 | | 10,273 | 10,273 | | | |
| 100151608 | ORLANDO | FL | | 05/10/2024 | | 550 | | (9) | | | (9) | | 541 | 541 | | | |
| 100141246 | HENDERSON | NV | | 01/30/2024 | | 507 | | (8) | | | (8) | | 499 | 499 | | | |
| 100131734 | DURHAM | NC | | 10/06/2023 | | 5,560 | | 255 | | | 255 | | 5,815 | 5,815 | | | |
| 100136003 | JERSEY CITY | NJ | | 11/16/2023 | | 479 | | (27) | | | (27) | | 452 | 452 | | | |
| 100101638 | DELAND | FL | | 04/26/2023 | | 574 | | (15) | | | (15) | | 559 | 559 | | | |
| 100047783 | LONG BEACH | CA | | 11/20/2020 | | 1,384 | | (91) | | | (91) | | 1,293 | 1,293 | | | |
| 100153190 | FORT WORTH | TX | | 05/30/2024 | | 519 | | (3) | | | (3) | | 516 | 516 | | | |
| 100091857 | BOISE | ID | | 01/30/2023 | | 496 | | (18) | | | (18) | | 478 | 478 | | | |
| 100151614 | ATLANTA | GA | | 05/10/2024 | | 592 | | (4) | | | (4) | | 588 | 588 | | | |
| 100070647 | WAPPINGERS FALLS | NY | | 10/01/2021 | | 502 | | (4) | | | (4) | | 498 | 498 | | | |
| 100152534 | ANGLER | NC | | 05/17/2024 | | 563 | | (3) | | | (3) | | 560 | 560 | | | |
| 100164504 | FORNEY | TX | | 08/21/2024 | | 191 | | (4) | | | (4) | | 187 | 187 | | | |
| 100133839 | ZAVALLA | TX | | 10/20/2023 | | 3,795 | | (396) | | | (396) | | 3,399 | 3,399 | | | |
| 100136742 | HAMILTON | NJ | | 11/27/2023 | | 450 | | (14) | | | (14) | | 436 | 436 | | | |
| 100161306 | GRANDVIEW | WA | | 07/25/2024 | | 322 | | (10) | | | (10) | | 312 | 312 | | | |
| 100150928 | THE COLONY | TX | | 05/08/2024 | | 723 | | 23 | | | 23 | | 746 | 746 | | | |
| 100091172 | NEW BRAUNFELS | TX | | 01/31/2023 | | 695 | | 20 | | | 20 | | 715 | 715 | | | |
| 100162689 | NORTH FORT MYERS | FL | | 08/12/2024 | | 240 | | 6 | | | 6 | | 246 | 246 | | | |
| 100065238 | PHILADELPHIA | PA | | 07/14/2021 | | 1,327 | | (18) | | | (18) | | 1,309 | 1,309 | | | |
| 100162575 | PHOENIX | AZ | | 08/12/2024 | | 101,227 | | (1,227) | | | (1,227) | | 100,000 | 100,000 | | | |
| 100144299 | PINE GROVE | CA | | 03/07/2024 | | 381 | | (22) | | | (22) | | 359 | 359 | | | |
| 100083659 | CERES | CA | | 06/23/2022 | | 635 | | (7) | | | (7) | | 628 | 628 | | | |
| 100102521 | FITCHBURG | MA | | 06/07/2023 | | 1,678 | | (44) | | | (44) | | 1,634 | 1,634 | | | |
| 100158738 | WHEELING | IL | | 07/10/2024 | | 366 | | (14) | | | (14) | | 352 | 352 | | | |
| 100062800 | WALDORF | MD | | 07/01/2021 | | 1,144 | | (20) | | | (20) | | 1,124 | 1,124 | | | |
| 100160588 | MAGNA | UT | | 07/19/2024 | | 167 | | (5) | | | (5) | | 162 | 162 | | | |
| 100133747 | RALEIGH | NC | | 10/23/2023 | | 549 | | (6) | | | (6) | | 543 | 543 | | | |
| 100150557 | CHARLOTTE | NC | | 05/03/2024 | | 644 | | 5 | | | 5 | | 649 | 649 | | | |
| 100159337 | HOUSTON | TX | | 07/15/2024 | | 297 | | (6) | | | (6) | | 291 | 291 | | | |
| 100127586 | CEDAR CITY | UT | | 09/08/2023 | | 639 | | (1) | | | (1) | | 638 | 638 | | | |
| 100140101 | SAN MARCOS | TX | | 01/09/2024 | | 785 | | 27 | | | 27 | | 812 | 812 | | | |
| 100026708 | LA PUENTE | CA | | 09/26/2018 | | 1,165 | | 288 | | | 288 | | 1,453 | 1,453 | | | |
| 100144047 | APEX | NC | | 03/07/2024 | | 51,883 | | (953) | | | (953) | | 50,930 | 50,930 | | | |
| 100129321 | MANOR | TX | | 09/25/2023 | | 609 | | (2) | | | (2) | | 607 | 607 | | | |
| 100071677 | YORKTOWN | VA | | 10/14/2021 | | 3,154 | | (87) | | | (87) | | 3,067 | 3,067 | | | |
| 100128421 | TAYLOR | TX | | 09/15/2023 | | 428 | | (25) | | | (25) | | 403 | 403 | | | |
| 100120987 | BRUNSWICK | ME | | 08/30/2023 | | 613 | | (4) | | | (4) | | 609 | 609 | | | |
| 100130006 | PHILADELPHIA | PA | | 09/27/2023 | | 297 | | (10) | | | (10) | | 287 | 287 | | | |
| 100031167 | STOCKTON | CA | | 03/29/2019 | | 778 | | 146 | | | 146 | | 924 | 924 | | | |
| 100024547 | MONTCLAIR | CA | | 09/20/2018 | | 983 | | 38 | | | 38 | | 1,021 | 1,021 | | | |
| 100149633 | JERSEY CITY | NJ | | 04/26/2024 | | 539 | | (12) | | | (12) | | 527 | 527 | | | |
| 100126322 | TORRINGTON | CT | | 08/30/2023 | | 503 | | (10) | | | (10) | | 493 | 493 | | | |
| 100164466 | GREENSBORO | NC | | 08/21/2024 | | 1,006 | | (27) | | | (27) | | 979 | 979 | | | |
| 100065129 | ROCKVILLE | MD | | 07/14/2021 | | 1,301 | | (34) | | | (34) | | 1,267 | 1,267 | | | |
| 100113888 | SUNNY ISLES | FL | | 06/29/2023 | | 2,289 | | 67 | | | 67 | | 2,356 | 2,356 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150181 | SAN ANTONIO | TX | | 04/30/2024 | | 736 | | (40) | | | (40) | | 696 | 696 | | | |
| 100054031 | PHOENIX | AZ | | 03/23/2021 | | 1,127 | | (13) | | | (13) | | 1,114 | 1,114 | | | |
| 100133582 | ROCKFORD | MI | | 10/23/2023 | | 838 | | 19 | | | 19 | | 857 | 857 | | | |
| 100114995 | RALEIGH | NC | | 07/14/2023 | | 744 | | 11 | | | 11 | | 755 | 755 | | | |
| 100133691 | BATON ROUGE | LA | | 10/23/2023 | | 1,326 | | (9) | | | (9) | | 1,317 | 1,317 | | | |
| 100078476 | MOUNT LAUREL | NJ | | 02/02/2022 | | 2,413 | | (61) | | | (61) | | 2,352 | 2,352 | | | |
| 100113611 | ROHNERT PARK | CA | | 06/29/2023 | | 790 | | 481 | | | 481 | | 1,271 | 1,271 | | | |
| 100065095 | SACRAMENTO | CA | | 07/14/2021 | | 1,234 | | (34) | | | (34) | | 1,200 | 1,200 | | | |
| 100110282 | CHALMETTE | LA | | 06/30/2023 | | 732 | | 14 | | | 14 | | 746 | 746 | | | |
| 100081047 | CLARKSVILLE | TN | | 03/18/2022 | | 1,376 | | 44 | | | 44 | | 1,420 | 1,420 | | | |
| 100117614 | BOCA RATON | FL | | 07/20/2023 | | 511 | | (11) | | | (11) | | 500 | 500 | | | |
| 100136322 | LOVELAND | CO | | 11/20/2023 | | 503 | | (5) | | | (5) | | 498 | 498 | | | |
| 100115963 | GARLAND | TX | | 07/20/2023 | | 2,957 | | (38) | | | (38) | | 2,919 | 2,919 | | | |
| 100160878 | WILLIAMSTOWN | NJ | | 07/24/2024 | | 347 | | (7) | | | (7) | | 340 | 340 | | | |
| 100157897 | ROUND ROCK | TX | | 07/09/2024 | | 161 | | (4) | | | (4) | | 157 | 157 | | | |
| 100160997 | LAND O LAKES | FL | | 07/24/2024 | | 284 | | (2) | | | (2) | | 282 | 282 | | | |
| 100110355 | LANSDALE | PA | | 06/30/2023 | | 835 | | (8) | | | (8) | | 827 | 827 | | | |
| 100129684 | POCATELLO | ID | | 09/29/2023 | | 549 | | (3) | | | (3) | | 546 | 546 | | | |
| 100159486 | LAUREL | MT | | 07/15/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100137759 | LENOIR CITY | TN | | 12/08/2023 | | 650 | | 4 | | | 4 | | 654 | 654 | | | |
| 100108365 | RIVERHEAD | NY | | 05/25/2023 | | 542 | | (21) | | | (21) | | 521 | 521 | | | |
| 100151712 | KILLDEER | ND | | 05/10/2024 | | 496 | | (13) | | | (13) | | 483 | 483 | | | |
| 100134890 | CHESAPEAKE | VA | | 10/30/2023 | | 569 | | (1) | | | (1) | | 568 | 568 | | | |
| 100152638 | AUBURN | GA | | 05/17/2024 | | 502 | | 31 | | | 31 | | 533 | 533 | | | |
| 100135115 | FORT WORTH | TX | | 11/01/2023 | | 1,276 | | 123 | | | 123 | | 1,399 | 1,399 | | | |
| 100151656 | SUMMERVILLE | SC | | 05/10/2024 | | 894 | | (6) | | | (6) | | 888 | 888 | | | |
| 100135084 | CHINCOTEAGUE ISLAND | VA | | 11/01/2023 | | 549 | | 12 | | | 12 | | 561 | 561 | | | |
| 100065423 | PLANO | TX | | 07/28/2021 | | 1,244 | | (30) | | | (30) | | 1,214 | 1,214 | | | |
| 100129608 | NEWBERRY | FL | | 09/29/2023 | | 427 | | 10 | | | 10 | | 437 | 437 | | | |
| 100054960 | LINDENHURST | NY | | 03/23/2021 | | 845 | | (39) | | | (39) | | 806 | 806 | | | |
| 100142153 | GARDENA | CA | | 02/29/2024 | | 691 | | (23) | | | (23) | | 668 | 668 | | | |
| 100117522 | GALVESTON | TX | | 07/20/2023 | | 593 | | 28 | | | 28 | | 621 | 621 | | | |
| 100150678 | SAINT AUGUSTINE | FL | | 05/06/2024 | | 624 | | 1 | | | 1 | | 625 | 625 | | | |
| 100159324 | SAINT AUGUSTINE | FL | | 07/15/2024 | | 240 | | 4 | | | 4 | | 244 | 244 | | | |
| 100147994 | EAGAN | MN | | 04/10/2024 | | 51,974 | | (682) | | | (682) | | 51,292 | 51,292 | | | |
| 100017186 | ASHEVILLE | NC | | 04/26/2018 | | 969 | | 92 | | | 92 | | 1,061 | 1,061 | | | |
| 100119364 | HASTINGS | MN | | 07/31/2023 | | 588 | | 6 | | | 6 | | 594 | 594 | | | |
| 100152560 | MESQUITE | TX | | 05/17/2024 | | 587 | | 3 | | | 3 | | 590 | 590 | | | |
| 100043059 | BRICK | NJ | | 05/28/2020 | | 1,106 | | 88 | | | 88 | | 1,194 | 1,194 | | | |
| 100148824 | SUWANEE | GA | | 04/17/2024 | | 504 | | (17) | | | (17) | | 487 | 487 | | | |
| 100143332 | ATLANTA | GA | | 02/16/2024 | | 504 | | (11) | | | (11) | | 493 | 493 | | | |
| 100120748 | SAN TAN VALLEY | AZ | | 08/25/2023 | | 689 | | 4 | | | 4 | | 693 | 693 | | | |
| 100061308 | COVINGTON | LA | | 06/01/2021 | | 450 | | 2 | | | 2 | | 452 | 452 | | | |
| 100140012 | WILLIAMSON | NY | | 01/09/2024 | | 451 | | (6) | | | (6) | | 445 | 445 | | | |
| 100119379 | PENINSULA | OH | | 07/31/2023 | | 606 | | (8) | | | (8) | | 598 | 598 | | | |
| 100110553 | PENNSBURG | PA | | 06/30/2023 | | 802 | | 23 | | | 23 | | 825 | 825 | | | |
| 100136640 | LEXINGTON | KY | | 11/22/2023 | | 790 | | (14) | | | (14) | | 776 | 776 | | | |
| 100139434 | JACKSONVILLE | FL | | 12/28/2023 | | 418 | | (19) | | | (19) | | 399 | 399 | | | |
| 100116198 | JACKSONVILLE BEACH | FL | | 07/20/2023 | | 1,261 | | 313 | | | 313 | | 1,574 | 1,574 | | | |
| 100128094 | SMYRNA | TN | | 09/08/2023 | | 1,298 | | 67 | | | 67 | | 1,365 | 1,365 | | | |
| 100140895 | BLOOMINGTON | MN | | 02/26/2024 | | 470 | | (11) | | | (11) | | 459 | 459 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161886 | BALTIMORE | MD | | 07/31/2024 | | 275 | | (18) | | | (18) | | 257 | 257 | | | |
| 100142816 | MCDONOUGH | GA | | 02/08/2024 | | 551 | | (32) | | | (32) | | 519 | 519 | | | |
| 100148400 | MOBILE | AL | | 04/12/2024 | | 659 | | 8 | | | 8 | | 667 | 667 | | | |
| 100055171 | WESTMINSTER | CA | | 03/23/2021 | | 2,178 | | (79) | | | (79) | | 2,099 | 2,099 | | | |
| 100153371 | WYLIE | TX | | 05/30/2024 | | 545 | | (3) | | | (3) | | 542 | 542 | | | |
| 100156482 | WHITESTOWN | IN | | 06/24/2024 | | 402 | | (2) | | | (2) | | 400 | 400 | | | |
| 100071817 | NEW BRITAIN | CT | | 10/14/2021 | | 1,304 | | (37) | | | (37) | | 1,267 | 1,267 | | | |
| 100151529 | PORTSMOUTH | VA | | 05/10/2024 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100127493 | ATLANTA | GA | | 09/08/2023 | | 552 | | (2) | | | (2) | | 550 | 550 | | | |
| 100110253 | NEW ORLEANS | LA | | 06/30/2023 | | 715 | | 4 | | | 4 | | 719 | 719 | | | |
| 100135950 | BAY POINT | CA | | 11/15/2023 | | 421 | | (14) | | | (14) | | 407 | 407 | | | |
| 100148224 | PHILADELPHIA | PA | | 04/12/2024 | | 535 | | (8) | | | (8) | | 527 | 527 | | | |
| 100143156 | KATY | TX | | 02/16/2024 | | 486 | | (4) | | | (4) | | 482 | 482 | | | |
| 100102105 | ORLANDO | FL | | 04/14/2023 | | 824 | | (5) | | | (5) | | 819 | 819 | | | |
| 100079297 | SPOTSWOOD | NJ | | 02/28/2022 | | 1,105 | | (10) | | | (10) | | 1,095 | 1,095 | | | |
| 100138739 | BOCA RATON | FL | | 02/02/2024 | | 470 | | (25) | | | (25) | | 445 | 445 | | | |
| 100114844 | FULSHEAR | TX | | 07/10/2023 | | 796 | | 25 | | | 25 | | 821 | 821 | | | |
| 100158615 | KYLE | TX | | 07/10/2024 | | 191 | | (3) | | | (3) | | 188 | 188 | | | |
| 100068274 | SHERMAN | TX | | 08/25/2021 | | 1,203 | | (17) | | | (17) | | 1,186 | 1,186 | | | |
| 100063383 | ROCK SPRING | GA | | 07/01/2021 | | 211 | | (2) | | | (2) | | 209 | 209 | | | |
| 100135417 | FRESNO | CA | | 11/13/2023 | | 590 | | 8 | | | 8 | | 598 | 598 | | | |
| 100099695 | KATY | TX | | 04/06/2023 | | 427 | | (28) | | | (28) | | 399 | 399 | | | |
| 100061455 | EAGLE MOUNTAIN | UT | | 06/01/2021 | | 1,440 | | 6 | | | 6 | | 1,446 | 1,446 | | | |
| 100129451 | BELTON | MO | | 09/29/2023 | | 638 | | (3) | | | (3) | | 635 | 635 | | | |
| 100135385 | CEDAR FALLS | IA | | 11/13/2023 | | 1,229 | | 23 | | | 23 | | 1,252 | 1,252 | | | |
| 100136467 | ST AUGUSTINE | FL | | 11/20/2023 | | 893 | | 140 | | | 140 | | 1,033 | 1,033 | | | |
| 100140246 | WEST PALM BEACH | FL | | 01/18/2024 | | 487 | | (4) | | | (4) | | 483 | 483 | | | |
| 100119099 | SUGAR LAND | TX | | 07/28/2023 | | 750 | | 26 | | | 26 | | 776 | 776 | | | |
| 100164490 | GALLATIN | TN | | 08/21/2024 | | 368 | | (9) | | | (9) | | 359 | 359 | | | |
| 100135390 | MARLTON | NJ | | 11/13/2023 | | 1,005 | | (7) | | | (7) | | 998 | 998 | | | |
| 100155318 | AUSTELL | GA | | 07/19/2024 | | 296 | | (25) | | | (25) | | 271 | 271 | | | |
| 100157938 | SAN MARCOS | TX | | 07/09/2024 | | 216 | | 4 | | | 4 | | 220 | 220 | | | |
| 100148756 | GULF SHORES | AL | | 04/17/2024 | | 953 | | 119 | | | 119 | | 1,072 | 1,072 | | | |
| 100018305 | COLORADO SPRINGS | CO | | 06/27/2018 | | 1,285 | | (11) | | | (11) | | 1,274 | 1,274 | | | |
| 100049223 | PASADENA | MD | | 11/20/2020 | | 524 | | (15) | | | (15) | | 509 | 509 | | | |
| 100156646 | CADDO MILLS | TX | | 06/24/2024 | | 380 | | (7) | | | (7) | | 373 | 373 | | | |
| 100148112 | RIO RICO | AZ | | 04/10/2024 | | 474 | | (13) | | | (13) | | 461 | 461 | | | |
| 100079604 | NEWARK | DE | | 04/25/2022 | | 940 | | (30) | | | (30) | | 910 | 910 | | | |
| 100151314 | COLLEGE STATION | TX | | 05/10/2024 | | 750 | | 29 | | | 29 | | 779 | 779 | | | |
| 100119997 | SUMMERVILLE | SC | | 08/11/2023 | | 569 | | (15) | | | (15) | | 554 | 554 | | | |
| 100153236 | FORT WORTH | TX | | 05/30/2024 | | 586 | | | | | | | 586 | 586 | | | |
| 100102160 | CROSBY | TX | | 04/14/2023 | | 331 | | (15) | | | (15) | | 316 | 316 | | | |
| 100057779 | PUEBLO | CO | | 06/30/2021 | | 1,229 | | (19) | | | (19) | | 1,210 | 1,210 | | | |
| 100101753 | KANSAS CITY | MO | | 03/31/2023 | | 527 | | (10) | | | (10) | | 517 | 517 | | | |
| 100144644 | FORT WORTH | TX | | 03/13/2024 | | 834 | | (7) | | | (7) | | 827 | 827 | | | |
| 100154685 | ABERDEEN | WA | | 07/19/2024 | | 371 | | (2) | | | (2) | | 369 | 369 | | | |
| 100157929 | BRANDON | FL | | 07/09/2024 | | 1,201 | | 20 | | | 20 | | 1,221 | 1,221 | | | |
| 100115054 | WENTZVILLE | MO | | 07/14/2023 | | 941 | | 16 | | | 16 | | 957 | 957 | | | |
| 100115828 | GLENDALE | AZ | | 07/20/2023 | | 616 | | (12) | | | (12) | | 604 | 604 | | | |
| 100044138 | SEATTLE | WA | | 08/19/2020 | | 1,328 | | (12) | | | (12) | | 1,316 | 1,316 | | | |
| 100112659 | ROCKVILLE | MD | | 06/29/2023 | | 480 | | 41 | | | 41 | | 521 | 521 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150904 | PALOS HILLS | IL | | 05/08/2024 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100079174 | YUCAIPA | CA | | 02/24/2022 | | 1,204 | | (3) | | | (3) | | 1,201 | 1,201 | | | |
| 100119763 | ARDMORE | PA | | 08/08/2023 | | 181 | | (3) | | | (3) | | 178 | 178 | | | |
| 100152328 | FORT WORTH | TX | | 05/17/2024 | | 501 | | 28 | | | 28 | | 529 | 529 | | | |
| 100139938 | SEVIERVILLE | TN | | 01/09/2024 | | 7,115 | | (54) | | | (54) | | 7,061 | 7,061 | | | |
| 100158892 | OCALA | FL | | 07/12/2024 | | 476 | | 26 | | | 26 | | 502 | 502 | | | |
| 100049436 | LAS VEGAS | NV | | 11/20/2020 | | 917 | | (47) | | | (47) | | 870 | 870 | | | |
| 100100058 | MIAMI | FL | | 03/28/2023 | | 420 | | (22) | | | (22) | | 398 | 398 | | | |
| 100153234 | FORT WORTH | TX | | 05/30/2024 | | 586 | | | | | | | 586 | 586 | | | |
| 100064902 | PRESCOTT VALLEY | AZ | | 07/14/2021 | | 34,597 | | (1,395) | | | (1,395) | | 33,202 | 33,202 | | | |
| 100024520 | MONTROSE | MN | | 09/20/2018 | | 674 | | 87 | | | 87 | | 761 | 761 | | | |
| 100024909 | REVERE | MA | | 09/20/2018 | | 1,982 | | 202 | | | 202 | | 2,184 | 2,184 | | | |
| 100115883 | HUTTO | TX | | 07/20/2023 | | 709 | | 2 | | | 2 | | 711 | 711 | | | |
| 100149649 | FORNEY | TX | | 04/26/2024 | | 521 | | (15) | | | (15) | | 506 | 506 | | | |
| 100013674 | MURRIETA | CA | | 05/25/2017 | | 1,120 | | 84 | | | 84 | | 1,204 | 1,204 | | | |
| 100137613 | CLIFTON | NJ | | 12/08/2023 | | 526 | | (3) | | | (3) | | 523 | 523 | | | |
| 100011746 | DORAL | FL | | 03/08/2017 | | 588 | | 80 | | | 80 | | 668 | 668 | | | |
| 100119406 | DENVER | CO | | 07/31/2023 | | 573 | | (6) | | | (6) | | 567 | 567 | | | |
| 100133240 | WAGGAMAN | LA | | 11/29/2023 | | 5,621 | | 23 | | | 23 | | 5,644 | 5,644 | | | |
| 100119308 | DELAWARE | OH | | 07/31/2023 | | 583 | | (6) | | | (6) | | 577 | 577 | | | |
| 100081088 | QUINCY | MA | | 03/18/2022 | | 1,399 | | 54 | | | 54 | | 1,453 | 1,453 | | | |
| 100065267 | GEORGETOWN | TX | | 07/28/2021 | | 1,222 | | (45) | | | (45) | | 1,177 | 1,177 | | | |
| 100050001 | CHESTER | VA | | 11/20/2020 | | 5,391 | | 345 | | | 345 | | 5,736 | 5,736 | | | |
| 100057566 | SURPRISE | AZ | | 06/30/2021 | | 1,222 | | (33) | | | (33) | | 1,189 | 1,189 | | | |
| 100148461 | BRIDGEPORT | PA | | 04/12/2024 | | 933 | | 53 | | | 53 | | 986 | 986 | | | |
| 100115768 | CAPE CORAL | FL | | 07/20/2023 | | 631 | | (7) | | | (7) | | 624 | 624 | | | |
| 100141964 | MISSOURI CITY | TX | | 02/29/2024 | | 528 | | (6) | | | (6) | | 522 | 522 | | | |
| 100143272 | EVERMAN | TX | | 02/16/2024 | | 545 | | (1) | | | (1) | | 544 | 544 | | | |
| 100141613 | CHICAGO | IL | | 01/30/2024 | | 373 | | (20) | | | (20) | | 353 | 353 | | | |
| 100129607 | FOLEY | AL | | 09/29/2023 | | 1,150 | | 24 | | | 24 | | 1,174 | 1,174 | | | |
| 100140177 | ORLANDO | FL | | 01/11/2024 | | 231 | | (4) | | | (4) | | 227 | 227 | | | |
| 100161521 | COVINGTON | GA | | 07/30/2024 | | 172 | | (6) | | | (6) | | 166 | 166 | | | |
| 100079817 | WINTER GARDEN | FL | | 04/25/2022 | | 933 | | (66) | | | (66) | | 867 | 867 | | | |
| 100140376 | FULSHEAR | TX | | 01/18/2024 | | 722 | | (22) | | | (22) | | 700 | 700 | | | |
| 100132108 | LAKELAND | FL | | 10/13/2023 | | 560 | | (4) | | | (4) | | 556 | 556 | | | |
| 100132107 | LAKELAND | FL | | 10/13/2023 | | 560 | | (4) | | | (4) | | 556 | 556 | | | |
| 100164340 | SCOTLAND | MD | | 08/21/2024 | | 1,455 | | (32) | | | (32) | | 1,423 | 1,423 | | | |
| 100147804 | ALVO | NE | | 04/08/2024 | | 525 | | (10) | | | (10) | | 515 | 515 | | | |
| 100158813 | BENSALEM | PA | | 07/10/2024 | | 20,868 | | (657) | | | (657) | | 20,211 | 20,211 | | | |
| 100078782 | PFLUGERVILLE | TX | | 02/24/2022 | | 1,248 | | 10 | | | 10 | | 1,258 | 1,258 | | | |
| 100065578 | FATE | TX | | 07/28/2021 | | 1,222 | | (18) | | | (18) | | 1,204 | 1,204 | | | |
| 100067745 | NORFOLK | VA | | 09/23/2021 | | 1,185 | | (31) | | | (31) | | 1,154 | 1,154 | | | |
| 100153317 | NORTH FORT MYERS | FL | | 05/30/2024 | | 521 | | (13) | | | (13) | | 508 | 508 | | | |
| 100031448 | BALDWIN PARK | CA | | 03/29/2019 | | 935 | | 62 | | | 62 | | 997 | 997 | | | |
| 100127204 | LAKE PARK | GA | | 08/30/2023 | | 438 | | 5 | | | 5 | | 443 | 443 | | | |
| 100065657 | FORT LAUDERDALE | FL | | 07/28/2021 | | 1,240 | | (30) | | | (30) | | 1,210 | 1,210 | | | |
| 100153378 | GULF SHORES | AL | | 05/29/2024 | | 782 | | (3) | | | (3) | | 779 | 779 | | | |
| 100120029 | LEHIGH ACRES | FL | | 08/11/2023 | | 676 | | 3 | | | 3 | | 679 | 679 | | | |
| 100120035 | LEHIGH ACRES | FL | | 08/11/2023 | | 676 | | 3 | | | 3 | | 679 | 679 | | | |
| 100135995 | PHOENIX | AZ | | 11/16/2023 | | 543 | | (11) | | | (11) | | 532 | 532 | | | |
| 100131812 | KNOXVILLE | TN | | 10/06/2023 | | 354 | | (18) | | | (18) | | 336 | 336 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117706 | RIVERTON | UT | | 07/20/2023 | | 747 | | 40 | | | 40 | | 787 | 787 | | | |
| 100158054 | CHARLOTTE | NC | | 07/09/2024 | | 201 | | | | | | | 201 | 201 | | | |
| 100148688 | ACWORTH | GA | | 04/16/2024 | | 404 | | (20) | | | (20) | | 384 | 384 | | | |
| 100117349 | GLENDALE | AZ | | 07/20/2023 | | 2,991 | | 650 | | | 650 | | 3,641 | 3,641 | | | |
| 100060278 | FORT WORTH | TX | | 06/25/2021 | | 1,235 | | (37) | | | (37) | | 1,198 | 1,198 | | | |
| 100114993 | RICHMOND | TX | | 07/14/2023 | | 624 | | 2 | | | 2 | | 626 | 626 | | | |
| 100087328 | ORLANDO | FL | | 10/25/2022 | | 1,412 | | 135 | | | 135 | | 1,547 | 1,547 | | | |
| 100090129 | LAS VEGAS | NV | | 01/13/2023 | | 16,599 | | (503) | | | (503) | | 16,096 | 16,096 | | | |
| 100152278 | BAKERSFIELD | CA | | 05/17/2024 | | 533 | | (9) | | | (9) | | 524 | 524 | | | |
| 100140032 | DEARBORN | MI | | 01/09/2024 | | 438 | | (9) | | | (9) | | 429 | 429 | | | |
| 100048300 | PALMDALE | CA | | 11/20/2020 | | 2,415 | | (108) | | | (108) | | 2,307 | 2,307 | | | |
| 100101114 | PENNS GROVE | NJ | | 04/28/2023 | | 667 | | 17 | | | 17 | | 684 | 684 | | | |
| 100161077 | MAGNOLIA | TX | | 07/24/2024 | | 382 | | (7) | | | (7) | | 375 | 375 | | | |
| 100127222 | WATKINSVILLE | GA | | 08/30/2023 | | 860 | | 619 | | | 619 | | 1,479 | 1,479 | | | |
| 100066475 | YAKIMA | WA | | 08/02/2021 | | 1,379 | | (9) | | | (9) | | 1,370 | 1,370 | | | |
| 100109126 | FRANKLIN | NC | | 06/05/2023 | | 366 | | (16) | | | (16) | | 350 | 350 | | | |
| 100103291 | WEST COLUMBIA | SC | | 04/27/2023 | | 1,215 | | (6) | | | (6) | | 1,209 | 1,209 | | | |
| 100115494 | TEMPE | AZ | | 07/17/2023 | | 19,149 | | 849 | | | 849 | | 19,998 | 19,998 | | | |
| 100031276 | DISTRICT HEIGHTS | MD | | 03/29/2019 | | 931 | | 61 | | | 61 | | 992 | 992 | | | |
| 100138920 | LITTLE ELM | TX | | 12/21/2023 | | 16,561 | | (513) | | | (513) | | 16,048 | 16,048 | | | |
| 100148081 | KANNAPOLIS | NC | | 04/10/2024 | | 697 | | 11 | | | 11 | | 708 | 708 | | | |
| 100156510 | PORTERVILLE | CA | | 06/24/2024 | | 560 | | (10) | | | (10) | | 550 | 550 | | | |
| 100030151 | PANORAMA CITY | CA | | 12/20/2018 | | 965 | | 54 | | | 54 | | 1,019 | 1,019 | | | |
| 100160103 | COCOA | FL | | 07/17/2024 | | 172 | | (5) | | | (5) | | 167 | 167 | | | |
| 100119252 | MANHATTAN | KS | | 07/31/2023 | | 631 | | 1 | | | 1 | | 632 | 632 | | | |
| 100117116 | BROOKLYN | NY | | 07/20/2023 | | 1,076 | | 161 | | | 161 | | 1,237 | 1,237 | | | |
| 100064921 | STOCKTON | CA | | 07/14/2021 | | 1,173 | | (46) | | | (46) | | 1,127 | 1,127 | | | |
| 100132041 | BIRMINGHAM | MI | | 10/13/2023 | | 31,203 | | (434) | | | (434) | | 30,769 | 30,769 | | | |
| 100079727 | PALM DESERT | CA | | 04/08/2022 | | 1,559 | | 21 | | | 21 | | 1,580 | 1,580 | | | |
| 100103565 | KISSIMMEE | FL | | 05/08/2023 | | 527 | | (5) | | | (5) | | 522 | 522 | | | |
| 100067561 | GLASTONBURY | CT | | 09/23/2021 | | 1,167 | | (44) | | | (44) | | 1,123 | 1,123 | | | |
| 100067076 | RIALTO | CA | | 08/02/2021 | | 1,625 | | 37 | | | 37 | | 1,662 | 1,662 | | | |
| 100138191 | PLAINFIELD | IL | | 12/14/2023 | | 417 | | (6) | | | (6) | | 411 | 411 | | | |
| 100137783 | FORNEY | TX | | 12/08/2023 | | 581 | | (5) | | | (5) | | 576 | 576 | | | |
| 100164619 | MOORE | SC | | 08/21/2024 | | 170 | | | | | | | 170 | 170 | | | |
| 100055236 | OAK GROVE | MN | | 03/23/2021 | | 4,680 | | (128) | | | (128) | | 4,552 | 4,552 | | | |
| 100135346 | ROYSE CITY | TX | | 11/13/2023 | | 542 | | (3) | | | (3) | | 539 | 539 | | | |
| 100151464 | THE VILLAGES | FL | | 05/10/2024 | | 345 | | (5) | | | (5) | | 340 | 340 | | | |
| 100137601 | LEHIGH ACRES | FL | | 12/08/2023 | | 501 | | (11) | | | (11) | | 490 | 490 | | | |
| 100131634 | LANDERS | CA | | 10/06/2023 | | 564 | | 10 | | | 10 | | 574 | 574 | | | |
| 100100232 | CHICAGO | IL | | 03/17/2023 | | 557 | | (11) | | | (11) | | 546 | 546 | | | |
| 100026605 | MANASSAS | VA | | 09/26/2018 | | 2,086 | | 73 | | | 73 | | 2,159 | 2,159 | | | |
| 100151466 | SPRINGFIELD | GA | | 05/10/2024 | | 937 | | 12 | | | 12 | | 949 | 949 | | | |
| 100152523 | BALTIMORE | MD | | 05/17/2024 | | 531 | | (10) | | | (10) | | 521 | 521 | | | |
| 100129412 | NORWOOD | NC | | 09/29/2023 | | 549 | | (12) | | | (12) | | 537 | 537 | | | |
| 100126352 | WATERBURY | CT | | 08/30/2023 | | 497 | | (14) | | | (14) | | 483 | 483 | | | |
| 100084617 | WEST DOVER | VT | | 08/02/2022 | | (8,286) | | (34) | | | (34) | | (8,320) | (3,817) | | 4,503 | 4,503 |
| 100110227 | BENTONVILLE | AR | | 06/30/2023 | | 675 | | (2) | | | (2) | | 673 | 673 | | | |
| 100128022 | ACCOKEEK | MD | | 09/08/2023 | | 2,687 | | 147 | | | 147 | | 2,834 | 2,834 | | | |
| 100151701 | POINCIANA | FL | | 05/10/2024 | | 466 | | 14 | | | 14 | | 480 | 480 | | | |
| 100024864 | RONKONKOMA | NY | | 09/20/2018 | | 1,353 | | 150 | | | 150 | | 1,503 | 1,503 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100075219 | INDIO | CA | | 12/01/2021 | | 1,693 | | (23) | | | (23) | | 1,670 | 1,670 | | | |
| 100135242 | SURPRISE | AZ | | 11/08/2023 | | 627 | | 16 | | | 16 | | 643 | 643 | | | |
| 100164279 | CHARLOTTE | NC | | 08/21/2024 | | 189 | | (4) | | | (4) | | 185 | 185 | | | |
| 100140911 | CHARLOTTE | NC | | 02/26/2024 | | 1,009 | | (41) | | | (41) | | 968 | 968 | | | |
| 100065522 | MARIETTA | GA | | 07/28/2021 | | 9,867 | | (269) | | | (269) | | 9,598 | 9,598 | | | |
| 100065276 | LOS ANGELES | CA | | 07/28/2021 | | 1,738 | | (31) | | | (31) | | 1,707 | 1,707 | | | |
| 100132137 | ANKENY | IA | | 10/13/2023 | | 915 | | 51 | | | 51 | | 966 | 966 | | | |
| 100024812 | DOYLESTOWN | PA | | 09/20/2018 | | 848 | | 109 | | | 109 | | 957 | 957 | | | |
| 100109301 | PUYALLUP | WA | | 06/12/2023 | | 684 | | (6) | | | (6) | | 678 | 678 | | | |
| 100137754 | KATY | TX | | 12/08/2023 | | 706 | | 31 | | | 31 | | 737 | 737 | | | |
| 100153316 | CANDLER | NC | | 05/30/2024 | | 852 | | 3 | | | 3 | | 855 | 855 | | | |
| 100000193 | FLAGSTAFF | AZ | | 09/27/2016 | | 2,660 | | (44) | | | (44) | | 2,616 | 2,616 | | | |
| 100108106 | LEAGUE CITY | TX | | 05/24/2023 | | 497 | | (16) | | | (16) | | 481 | 481 | | | |
| 100127015 | MOUNT VERNON | NY | | 08/30/2023 | | 810 | | 1,801 | | | 1,801 | | 2,611 | 2,611 | | | |
| 100018061 | LEMON GROVE | CA | | 06/08/2018 | | 1,256 | | (14) | | | (14) | | 1,242 | 1,242 | | | |
| 100115516 | STOCKTON | CA | | 07/17/2023 | | 628 | | 15 | | | 15 | | 643 | 643 | | | |
| 100060272 | SEVIERVILLE | TN | | 06/25/2021 | | 1,255 | | (19) | | | (19) | | 1,236 | 1,236 | | | |
| 100135120 | REDDICK | FL | | 11/01/2023 | | 546 | | 8 | | | 8 | | 554 | 554 | | | |
| 100100615 | SURFSIDE BEACH | SC | | 04/27/2023 | | 465 | | (20) | | | (20) | | 445 | 445 | | | |
| 100109982 | NEWBURGH | NY | | 06/22/2023 | | 509 | | (11) | | | (11) | | 498 | 498 | | | |
| 100013938 | RICHMOND | CA | | 05/25/2017 | | 709 | | 97 | | | 97 | | 806 | 806 | | | |
| 100135530 | GAYLORD | MI | | 11/13/2023 | | 1,523 | | (9) | | | (9) | | 1,514 | 1,514 | | | |
| 100161318 | DAVENPORT | FL | | 07/25/2024 | | 193 | | (1) | | | (1) | | 192 | 192 | | | |
| 100116667 | DORAL | FL | | 07/20/2023 | | 857 | | 129 | | | 129 | | 986 | 986 | | | |
| 100026035 | PALMDALE | CA | | 09/20/2018 | | 810 | | 111 | | | 111 | | 921 | 921 | | | |
| 100160425 | POOLESVILLE | MD | | 07/19/2024 | | 162 | | (8) | | | (8) | | 154 | 154 | | | |
| 100025692 | PALMDALE | CA | | 09/20/2018 | | 910 | | 134 | | | 134 | | 1,044 | 1,044 | | | |
| 100026616 | LACEY TOWNSHIP | NJ | | 09/26/2018 | | 714 | | 110 | | | 110 | | 824 | 824 | | | |
| 100143336 | PALMETTO | FL | | 02/16/2024 | | 599 | | (1) | | | (1) | | 598 | 598 | | | |
| 100161751 | BAKERSFIELD | CA | | 07/30/2024 | | 129 | | (6) | | | (6) | | 123 | 123 | | | |
| 100157970 | SAN ANTONIO | TX | | 07/09/2024 | | 171 | | (1) | | | (1) | | 170 | 170 | | | |
| 100120323 | HILTON HEAD ISLAND | SC | | 08/18/2023 | | 477 | | (18) | | | (18) | | 459 | 459 | | | |
| 100099874 | WILMINGTON | NC | | 03/28/2023 | | 2,805 | | (162) | | | (162) | | 2,643 | 2,643 | | | |
| 100141500 | CAPE CORAL | FL | | 01/30/2024 | | 448 | | (7) | | | (7) | | 441 | 441 | | | |
| 100139463 | SPRING HILL | FL | | 12/28/2023 | | 434 | | (7) | | | (7) | | 427 | 427 | | | |
| 100089785 | FLORAL CITY | FL | | 12/02/2022 | | 439 | | (12) | | | (12) | | 427 | 427 | | | |
| 100110120 | CHATTAHOOCHEE HILLS | GA | | 06/23/2023 | | 312 | | (2) | | | (2) | | 310 | 310 | | | |
| 100115975 | HUTTO | TX | | 07/20/2023 | | 669 | | (4) | | | (4) | | 665 | 665 | | | |
| 100121025 | NASHVILLE | TN | | 08/30/2023 | | 570 | | 7 | | | 7 | | 577 | 577 | | | |
| 100151361 | TROY | MI | | 05/10/2024 | | 519 | | (9) | | | (9) | | 510 | 510 | | | |
| 100129780 | HOLYOKE | MA | | 09/27/2023 | | 456 | | (23) | | | (23) | | 433 | 433 | | | |
| 100011556 | SPARKS GLENCOE | MD | | 03/08/2017 | | 549 | | 324 | | | 324 | | 873 | 873 | | | |
| 100133901 | DETROIT | MI | | 11/29/2023 | | 301 | | 15 | | | 15 | | 316 | 316 | | | |
| 100134072 | COHUTTA | GA | | 10/27/2023 | | 429 | | (5) | | | (5) | | 424 | 424 | | | |
| 100153884 | BAKERSFIELD | CA | | 06/05/2024 | | 317 | | (5) | | | (5) | | 312 | 312 | | | |
| 100119313 | ISLAND LAKE | IL | | 07/31/2023 | | 669 | | | | | | | 669 | 669 | | | |
| 100107861 | SIMONTON | TX | | 06/29/2023 | | 442 | | (34) | | | (34) | | 408 | 408 | | | |
| 100114307 | TORRINGTON | CT | | 06/29/2023 | | 936 | | 556 | | | 556 | | 1,492 | 1,492 | | | |
| 100157999 | DALLAS | TX | | 07/09/2024 | | 185 | | (4) | | | (4) | | 181 | 181 | | | |
| 100081306 | PUYALLUP | WA | | 03/18/2022 | | 1,176 | | 16 | | | 16 | | 1,192 | 1,192 | | | |
| 100065395 | CHARLOTTE | NC | | 07/28/2021 | | 1,291 | | (32) | | | (32) | | 1,259 | 1,259 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136962 | MARANA | AZ | | 11/28/2023 | | 541 | | 2 | | | 2 | | 543 | 543 | | | |
| 100110492 | ADELANTO | CA | | 06/30/2023 | | 381 | | (2) | | | (2) | | 379 | 379 | | | |
| 100141230 | VALRICO | FL | | 01/30/2024 | | 416 | | (10) | | | (10) | | 406 | 406 | | | |
| 100120030 | CAPE CORAL | FL | | 08/11/2023 | | 565 | | (13) | | | (13) | | 552 | 552 | | | |
| 100136306 | KATY | TX | | 11/20/2023 | | 1,745 | | 32 | | | 32 | | 1,777 | 1,777 | | | |
| 100116761 | FLUSHING | NY | | 07/20/2023 | | 10,697 | | 2,002 | | | 2,002 | | 12,699 | 12,699 | | | |
| 100157955 | GREENVILLE | NC | | 07/09/2024 | | 160 | | (4) | | | (4) | | 156 | 156 | | | |
| 100153385 | PORT CHARLOTTE | FL | | 05/29/2024 | | 359 | | (1) | | | (1) | | 358 | 358 | | | |
| 100119510 | CHARLOTTE | NC | | 07/28/2023 | | 567 | | (7) | | | (7) | | 560 | 560 | | | |
| 100119314 | FORT WORTH | TX | | 07/31/2023 | | 2,561 | | (20) | | | (20) | | 2,541 | 2,541 | | | |
| 100138347 | FORT PIERCE | FL | | 12/18/2023 | | 500 | | (4) | | | (4) | | 496 | 496 | | | |
| 100136862 | PONDER | TX | | 11/27/2023 | | 546 | | 5 | | | 5 | | 551 | 551 | | | |
| 100157930 | SEBASTIAN | FL | | 07/09/2024 | | 347 | | (5) | | | (5) | | 342 | 342 | | | |
| 100151538 | BATON ROUGE | LA | | 05/10/2024 | | 532 | | (9) | | | (9) | | 523 | 523 | | | |
| 100065557 | ANTIOCH | TN | | 07/28/2021 | | 888 | | (24) | | | (24) | | 864 | 864 | | | |
| 100135541 | RALEIGH | NC | | 11/13/2023 | | 568 | | 1 | | | 1 | | 569 | 569 | | | |
| 100148392 | PALMETTO | FL | | 04/12/2024 | | 666 | | 9 | | | 9 | | 675 | 675 | | | |
| 100160406 | POOLESVILLE | MD | | 07/19/2024 | | 162 | | (8) | | | (8) | | 154 | 154 | | | |
| 100137746 | FULSHEAR | TX | | 12/08/2023 | | 1,596 | | 64 | | | 64 | | 1,660 | 1,660 | | | |
| 100160933 | PRINCETON | TX | | 07/24/2024 | | 175 | | (5) | | | (5) | | 170 | 170 | | | |
| 100115415 | FORT WORTH | TX | | 07/17/2023 | | 435 | | (18) | | | (18) | | 417 | 417 | | | |
| 100153238 | KILLEEN | TX | | 05/30/2024 | | 691 | | 25 | | | 25 | | 716 | 716 | | | |
| 100116003 | CAPE CORAL | FL | | 07/20/2023 | | 584 | | (15) | | | (15) | | 569 | 569 | | | |
| 100065444 | TACOMA | WA | | 07/28/2021 | | 1,309 | | (18) | | | (18) | | 1,291 | 1,291 | | | |
| 100115466 | LAS VEGAS | NV | | 07/17/2023 | | 554 | | (21) | | | (21) | | 533 | 533 | | | |
| 100149665 | LONGS | SC | | 04/26/2024 | | 695 | | 12 | | | 12 | | 707 | 707 | | | |
| 100067782 | TUCSON | AZ | | 09/23/2021 | | 1,150 | | (39) | | | (39) | | 1,111 | 1,111 | | | |
| 100076493 | FORT LAUDERDALE | FL | | 12/21/2021 | | 1,001 | | (92) | | | (92) | | 909 | 909 | | | |
| 100148931 | SAINT PAUL | MN | | 04/17/2024 | | 500 | | (18) | | | (18) | | 482 | 482 | | | |
| 100151520 | LAS VEGAS | NV | | 05/10/2024 | | 588 | | (3) | | | (3) | | 585 | 585 | | | |
| 100135035 | DILLON | SC | | 10/30/2023 | | 6,831 | | 5 | | | 5 | | 6,836 | 6,836 | | | |
| 100154527 | CHICAGO | IL | | 06/14/2024 | | 293 | | (5) | | | (5) | | 288 | 288 | | | |
| 100101940 | NORFOLK | VA | | 04/14/2023 | | 596 | | 5 | | | 5 | | 601 | 601 | | | |
| 100133716 | DURHAM | NC | | 10/23/2023 | | 834 | | 42 | | | 42 | | 876 | 876 | | | |
| 100100084 | PORTER | TX | | 03/28/2023 | | 57 | | (1) | | | (1) | | 56 | 56 | | | |
| 100148922 | MARICOPA | AZ | | 04/17/2024 | | 733 | | 31 | | | 31 | | 764 | 764 | | | |
| 100137700 | MELISSA | TX | | 12/08/2023 | | 537 | | (8) | | | (8) | | 529 | 529 | | | |
| 100029285 | LODI | CA | | 10/26/2018 | | 917 | | 64 | | | 64 | | 981 | 981 | | | |
| 100029624 | CARY | NC | | 10/26/2018 | | 1,028 | | 87 | | | 87 | | 1,115 | 1,115 | | | |
| 100150610 | ARLINGTON | TX | | 05/03/2024 | | 643 | | 5 | | | 5 | | 648 | 648 | | | |
| 100162841 | WACONIA | MN | | 08/12/2024 | | 1,204 | | (12) | | | (12) | | 1,192 | 1,192 | | | |
| 100114925 | SAN ANTONIO | TX | | 07/13/2023 | | 781 | | (21) | | | (21) | | 760 | 760 | | | |
| 100130389 | THE VILLAGES | FL | | 09/28/2023 | | 459 | | (17) | | | (17) | | 442 | 442 | | | |
| 100160187 | JACKSONVILLE | FL | | 07/18/2024 | | 173 | | (4) | | | (4) | | 169 | 169 | | | |
| 100152986 | KNOXVILLE | TN | | 06/27/2024 | | 149 | | (6) | | | (6) | | 143 | 143 | | | |
| 100110440 | DENTON | TX | | 06/30/2023 | | 760 | | 14 | | | 14 | | 774 | 774 | | | |
| 100079287 | DAVENPORT | FL | | 02/28/2022 | | 852 | | (71) | | | (71) | | 781 | 781 | | | |
| 100100407 | NORWOOD | PA | | 04/27/2023 | | 967 | | 144 | | | 144 | | 1,111 | 1,111 | | | |
| 100158891 | MYRTLE BEACH | SC | | 07/12/2024 | | 399 | | 3 | | | 3 | | 402 | 402 | | | |
| 100127964 | HERMITAGE | TN | | 09/08/2023 | | 4,058 | | 128 | | | 128 | | 4,186 | 4,186 | | | |
| 100135744 | WESLEY CHAPEL | FL | | 11/10/2023 | | 554 | | | | | | | 554 | 554 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | | | | | | | | | |
| 100063098 | SEVEN VALLEYS | PA | | 07/01/2021 | | 1,442 | | (19) | | | (19) | | 1,423 | 1,423 | | | |
| 100131945 | FORT WORTH | TX | | 10/13/2023 | | 544 | | (2) | | | (2) | | 542 | 542 | | | |
| 100129286 | PRINCETON | TX | | 09/25/2023 | | 905 | | | | | | | 905 | 905 | | | |
| 100061868 | WILMINGTON | NC | | 07/01/2021 | | 768 | | (10) | | | (10) | | 758 | 758 | | | |
| 100020005 | SANTA ROSA | CA | | 07/30/2018 | | 1,157 | | (26) | | | (26) | | 1,131 | 1,131 | | | |
| 100150907 | FARMINGTON | AR | | 05/08/2024 | | 544 | | (7) | | | (7) | | 537 | 537 | | | |
| 100055369 | ELK GROVE | CA | | 03/23/2021 | | 888 | | 21 | | | 21 | | 909 | 909 | | | |
| 100055209 | MONTGOMERY VILLAGE | MD | | 03/23/2021 | | 1,273 | | (155) | | | (155) | | 1,118 | 1,118 | | | |
| 100152469 | BOCA RATON | FL | | 05/16/2024 | | 445 | | (20) | | | (20) | | 425 | 425 | | | |
| 100139474 | WETHERSFIELD | CT | | 12/28/2023 | | 516 | | 1 | | | 1 | | 517 | 517 | | | |
| 100156499 | FLEMINGTON | NJ | | 06/24/2024 | | 311 | | (9) | | | (9) | | 302 | 302 | | | |
| 100110171 | CORONA | NY | | 06/30/2023 | | 3,069 | | 46 | | | 46 | | 3,115 | 3,115 | | | |
| 100119498 | CHARLOTTE | NC | | 07/28/2023 | | 4,060 | | (41) | | | (41) | | 4,019 | 4,019 | | | |
| 100120110 | FORT WORTH | TX | | 08/11/2023 | | 860 | | 50 | | | 50 | | 910 | 910 | | | |
| 100148064 | WENDELL | NC | | 04/10/2024 | | 6,745 | | 77 | | | 77 | | 6,822 | 6,822 | | | |
| 100143321 | HOUSTON | TX | | 02/16/2024 | | 1,194 | | (24) | | | (24) | | 1,170 | 1,170 | | | |
| 100159233 | CARLISLE | PA | | 07/15/2024 | | 188 | | (4) | | | (4) | | 184 | 184 | | | |
| 100119903 | CONROE | TX | | 08/10/2023 | | 570 | | (54) | | | (54) | | 516 | 516 | | | |
| 100063820 | SICKLERVILLE | NJ | | 07/01/2021 | | 1,333 | | 7 | | | 7 | | 1,340 | 1,340 | | | |
| 100115067 | PRINCETON | TX | | 07/14/2023 | | 1,452 | | 6 | | | 6 | | 1,458 | 1,458 | | | |
| 100091606 | STILWELL | OK | | 03/07/2023 | | 527 | | (15) | | | (15) | | 512 | 512 | | | |
| 100119697 | MIAMI BEACH | FL | | 08/08/2023 | | 2,593 | | (49) | | | (49) | | 2,544 | 2,544 | | | |
| 100159362 | RIDGEFIELD | WA | | 07/15/2024 | | 473 | | 8 | | | 8 | | 481 | 481 | | | |
| 100117597 | LAKEWOOD | WA | | 07/20/2023 | | 609 | | 4 | | | 4 | | 613 | 613 | | | |
| 100142710 | OKLAHOMA CITY | OK | | 02/08/2024 | | 662 | | 5 | | | 5 | | 667 | 667 | | | |
| 100046214 | EAST BRIDGEWATER | MA | | 11/25/2020 | | 702 | | 17 | | | 17 | | 719 | 719 | | | |
| 100156520 | JACKSONVILLE | FL | | 06/24/2024 | | 472 | | 13 | | | 13 | | 485 | 485 | | | |
| 100018347 | DENVER | CO | | 06/27/2018 | | 1,236 | | (24) | | | (24) | | 1,212 | 1,212 | | | |
| 100131986 | CONWAY | AR | | 10/13/2023 | | 690 | | (13) | | | (13) | | 677 | 677 | | | |
| 100115680 | MINNEAPOLIS | MN | | 07/20/2023 | | 624 | | (7) | | | (7) | | 617 | 617 | | | |
| 100164194 | PORTAGE | MI | | 08/21/2024 | | 119 | | (4) | | | (4) | | 115 | 115 | | | |
| 100090849 | MORRO BAY | CA | | 01/06/2023 | | 21,754 | | (787) | | | (787) | | 20,967 | 20,967 | | | |
| 100132092 | MARIETTA | GA | | 10/13/2023 | | 620 | | 3 | | | 3 | | 623 | 623 | | | |
| 100025462 | SAN BERNARDINO | CA | | 09/20/2018 | | 1,051 | | 58 | | | 58 | | 1,109 | 1,109 | | | |
| 100120129 | DAWSONVILLE | GA | | 08/11/2023 | | 607 | | (8) | | | (8) | | 599 | 599 | | | |
| 100163077 | COLLEGE STATION | TX | | 08/13/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100152526 | FOXBOROUGH | MA | | 05/17/2024 | | 3,216 | | (28) | | | (28) | | 3,188 | 3,188 | | | |
| 100116811 | SPANAWAY | WA | | 07/20/2023 | | 1,116 | | 390 | | | 390 | | 1,506 | 1,506 | | | |
| 100135522 | DANVILLE | IN | | 11/13/2023 | | 489 | | (7) | | | (7) | | 482 | 482 | | | |
| 100136886 | PALM COAST | FL | | 11/27/2023 | | 333 | | 5 | | | 5 | | 338 | 338 | | | |
| 100110536 | KISSIMMEE | FL | | 06/30/2023 | | 1,227 | | (4) | | | (4) | | 1,223 | 1,223 | | | |
| 100135609 | HOUSTON | TX | | 11/09/2023 | | 4,386 | | (47) | | | (47) | | 4,339 | 4,339 | | | |
| 100029033 | LOS ANGELES | CA | | 10/26/2018 | | 1,319 | | (2) | | | (2) | | 1,317 | 1,317 | | | |
| 100060114 | MENIFEE | CA | | 06/25/2021 | | 2,318 | | (86) | | | (86) | | 2,232 | 2,232 | | | |
| 100136412 | JAMESTOWN | TN | | 11/20/2023 | | 468 | | | | | | | 468 | 468 | | | |
| 100160914 | KISSIMMEE | FL | | 07/24/2024 | | 350 | | (10) | | | (10) | | 340 | 340 | | | |
| 100135438 | PELL CITY | AL | | 11/13/2023 | | 502 | | | | | | | 502 | 502 | | | |
| 100143199 | TULSA | OK | | 02/16/2024 | | 1,206 | | | | | | | 1,206 | 1,206 | | | |
| 100158943 | POCONO LAKE | PA | | 07/12/2024 | | 305 | | (8) | | | (8) | | 297 | 297 | | | |
| 100152313 | CHARLOTTE | NC | | 05/17/2024 | | 744 | | 59 | | | 59 | | 803 | 803 | | | |
| 100148365 | STATESVILLE | NC | | 04/12/2024 | | 784 | | 37 | | | 37 | | 821 | 821 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139295 | ORLANDO | FL | | 12/28/2023 | | 465 | | (2) | | | (2) | | 463 | 463 | | | |
| 100110393 | AUBREY | TX | | 06/30/2023 | | 688 | | (1) | | | (1) | | 687 | 687 | | | |
| 100115492 | POOLER | GA | | 07/17/2023 | | 756 | | 4 | | | 4 | | 760 | 760 | | | |
| 100050064 | CROFTON | MD | | 11/20/2020 | | 1,014 | | (44) | | | (44) | | 970 | 970 | | | |
| 100134958 | FORT LEE | NJ | | 10/30/2023 | | 442 | | (7) | | | (7) | | 435 | 435 | | | |
| 100136497 | MCKINNEY | TX | | 11/20/2023 | | 686 | | 54 | | | 54 | | 740 | 740 | | | |
| 100069046 | ANCHORAGE | AK | | 09/01/2021 | | 1,244 | | (13) | | | (13) | | 1,231 | 1,231 | | | |
| 100117089 | CHARLOTTE | NC | | 07/20/2023 | | 935 | | 164 | | | 164 | | 1,099 | 1,099 | | | |
| 100087740 | ABILENE | TX | | 11/17/2022 | | 416 | | (22) | | | (22) | | 394 | 394 | | | |
| 100152522 | GREENSBORO | NC | | 05/17/2024 | | 589 | | 2 | | | 2 | | 591 | 591 | | | |
| 100108376 | MONTICELLO | NY | | 05/25/2023 | | 555 | | (10) | | | (10) | | 545 | 545 | | | |
| 100137631 | FORT WORTH | TX | | 12/08/2023 | | 670 | | 18 | | | 18 | | 688 | 688 | | | |
| 100029655 | LINCOLN CITY | OR | | 10/26/2018 | | 817 | | 63 | | | 63 | | 880 | 880 | | | |
| 100110422 | CENTERTON | AR | | 06/30/2023 | | 758 | | 19 | | | 19 | | 777 | 777 | | | |
| 100115905 | MESQUITE | TX | | 07/20/2023 | | 755 | | 22 | | | 22 | | 777 | 777 | | | |
| 100128197 | PLATTSBURG | MO | | 09/18/2023 | | 547 | | 5 | | | 5 | | 552 | 552 | | | |
| 100153682 | HOMESTEAD | FL | | 05/31/2024 | | 763 | | (13) | | | (13) | | 750 | 750 | | | |
| 100137547 | PFLUGERVILLE | TX | | 12/08/2023 | | 531 | | 1 | | | 1 | | 532 | 532 | | | |
| 100025089 | STONE MOUNTAIN | GA | | 09/20/2018 | | 696 | | 126 | | | 126 | | 822 | 822 | | | |
| 100153342 | VALPARAISO | FL | | 05/30/2024 | | 937 | | 19 | | | 19 | | 956 | 956 | | | |
| 100133542 | PEEKSKILL | NY | | 10/19/2023 | | 991 | | (13) | | | (13) | | 978 | 978 | | | |
| 100078239 | PUEBLO | CO | | 02/10/2022 | | 869 | | (90) | | | (90) | | 779 | 779 | | | |
| 100079651 | FORT WALTON BEACH | FL | | 04/08/2022 | | 1,013 | | (33) | | | (33) | | 980 | 980 | | | |
| 100151404 | NORWOOD | OH | | 05/10/2024 | | 543 | | (6) | | | (6) | | 537 | 537 | | | |
| 100114978 | HOUSTON | TX | | 07/14/2023 | | 773 | | 5 | | | 5 | | 778 | 778 | | | |
| 100162039 | LAS VEGAS | NV | | 07/31/2024 | | 178 | | (8) | | | (8) | | 170 | 170 | | | |
| 100152300 | DALLAS | GA | | 05/17/2024 | | 596 | | 42 | | | 42 | | 638 | 638 | | | |
| 100147364 | CHICAGO | IL | | 05/08/2024 | | 421 | | (8) | | | (8) | | 413 | 413 | | | |
| 100153306 | COLUMBUS | GA | | 05/30/2024 | | 3,635 | | (1) | | | (1) | | 3,634 | 3,634 | | | |
| 100060367 | WAYNESVILLE | OH | | 06/01/2021 | | 5,950 | | 25 | | | 25 | | 5,975 | 5,975 | | | |
| 100146738 | LAPEL | IN | | 03/20/2024 | | 737 | | (10) | | | (10) | | 727 | 727 | | | |
| 100153829 | MISSION | TX | | 07/10/2024 | | 248 | | (17) | | | (17) | | 231 | 231 | | | |
| 100116185 | TAYLORSVILLE | UT | | 07/20/2023 | | 2,311 | | 440 | | | 440 | | 2,751 | 2,751 | | | |
| 100120120 | FORT WORTH | TX | | 08/11/2023 | | 858 | | 57 | | | 57 | | 915 | 915 | | | |
| 100158699 | FAYETTEVILLE | NC | | 07/10/2024 | | 171 | | (2) | | | (2) | | 169 | 169 | | | |
| 100079649 | LAS VEGAS | NV | | 04/25/2022 | | 2,363 | | (192) | | | (192) | | 2,171 | 2,171 | | | |
| 100158681 | ARDEN | NC | | 07/10/2024 | | 463 | | 8 | | | 8 | | 471 | 471 | | | |
| 100128425 | SANFORD | FL | | 09/15/2023 | | 460 | | (9) | | | (9) | | 451 | 451 | | | |
| 100119500 | PRINCETON | TX | | 07/28/2023 | | 564 | | (6) | | | (6) | | 558 | 558 | | | |
| 100110556 | PORT SAINT JOE | FL | | 06/30/2023 | | 888 | | 43 | | | 43 | | 931 | 931 | | | |
| 100090128 | LONDON | KY | | 01/13/2023 | | 392 | | (10) | | | (10) | | 382 | 382 | | | |
| 100103735 | ROUND LAKE | IL | | 05/08/2023 | | 608 | | (2) | | | (2) | | 606 | 606 | | | |
| 100117701 | CIBOLO | TX | | 07/20/2023 | | 1,417 | | 124 | | | 124 | | 1,541 | 1,541 | | | |
| 100110202 | SPARKS | NV | | 06/30/2023 | | 675 | | (2) | | | (2) | | 673 | 673 | | | |
| 100140308 | BLOOMINGTON | MN | | 01/18/2024 | | 477 | | (16) | | | (16) | | 461 | 461 | | | |
| 100156563 | GULF BREEZE | FL | | 06/24/2024 | | 311 | | (9) | | | (9) | | 302 | 302 | | | |
| 100161126 | NORTH CHARLESTON | SC | | 07/24/2024 | | 283 | | (7) | | | (7) | | 276 | 276 | | | |
| 100143155 | KATY | TX | | 02/16/2024 | | 481 | | (4) | | | (4) | | 477 | 477 | | | |
| 100150713 | KILLEEN | TX | | 05/06/2024 | | 570 | | (9) | | | (9) | | 561 | 561 | | | |
| 100150709 | KILLEEN | TX | | 05/06/2024 | | 570 | | (9) | | | (9) | | 561 | 561 | | | |
| 100143254 | BEAUFORT | SC | | 02/16/2024 | | 542 | | 1 | | | 1 | | 543 | 543 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120717 | PRINCETON | TX | | 08/25/2023 | | 509 | | (8) | | | (8) | | 501 | 501 | | | |
| 100160118 | PLAINFIELD | IN | | 07/17/2024 | | 352 | | (9) | | | (9) | | 343 | 343 | | | |
| 100117685 | NAPERVILLE | IL | | 07/20/2023 | | 2,117 | | 120 | | | 120 | | 2,237 | 2,237 | | | |
| 100158065 | WENDELL | NC | | 07/09/2024 | | 825 | | 23 | | | 23 | | 848 | 848 | | | |
| 100162869 | GREEN COVE SPRINGS | FL | | 08/12/2024 | | 246 | | 8 | | | 8 | | 254 | 254 | | | |
| 100024948 | BRONX | NY | | 09/20/2018 | | 3,018 | | 119 | | | 119 | | 3,137 | 3,137 | | | |
| 100088256 | VINELAND | NJ | | 10/17/2022 | | 611 | | (10) | | | (10) | | 601 | 601 | | | |
| 100155140 | DUNCANVILLE | TX | | 07/19/2024 | | 967 | | (82) | | | (82) | | 885 | 885 | | | |
| 100151381 | KATY | TX | | 05/10/2024 | | 516 | | (6) | | | (6) | | 510 | 510 | | | |
| 100133973 | HARTFORD | CT | | 10/25/2023 | | 431 | | (14) | | | (14) | | 417 | 417 | | | |
| 100109395 | LITHONIA | GA | | 06/13/2023 | | 290 | | (5) | | | (5) | | 285 | 285 | | | |
| 100151530 | ROSENBERG | TX | | 05/10/2024 | | 743 | | 44 | | | 44 | | 787 | 787 | | | |
| 100154901 | PRESCOTT | AZ | | 07/19/2024 | | 316 | | (13) | | | (13) | | 303 | 303 | | | |
| 100077643 | CLEARFIELD | UT | | 01/03/2022 | | 421 | | (13) | | | (13) | | 408 | 408 | | | |
| 100060547 | HERNDON | VA | | 06/01/2021 | | 1,850 | | 8 | | | 8 | | 1,858 | 1,858 | | | |
| 100115728 | RENTON | WA | | 07/20/2023 | | 687 | | (3) | | | (3) | | 684 | 684 | | | |
| 100147937 | CENTER VALLEY | PA | | 04/08/2024 | | 3,188 | | 71 | | | 71 | | 3,259 | 3,259 | | | |
| 100071709 | SAINT PAUL | MN | | 10/14/2021 | | 1,223 | | (28) | | | (28) | | 1,195 | 1,195 | | | |
| 100161133 | PALM BAY | FL | | 07/24/2024 | | 449 | | 10 | | | 10 | | 459 | 459 | | | |
| 100127495 | DURHAM | NC | | 09/08/2023 | | 739 | | 26 | | | 26 | | 765 | 765 | | | |
| 100160948 | MULBERRY | FL | | 07/24/2024 | | 162 | | (4) | | | (4) | | 158 | 158 | | | |
| 100069851 | OWINGS MILLS | MD | | 09/01/2021 | | 1,262 | | 39 | | | 39 | | 1,301 | 1,301 | | | |
| 100158115 | PROVO | UT | | 07/09/2024 | | 174 | | (4) | | | (4) | | 170 | 170 | | | |
| 100028622 | MANTECA | CA | | 10/26/2018 | | 740 | | 212 | | | 212 | | 952 | 952 | | | |
| 100116020 | SAINT LOUIS | MO | | 07/20/2023 | | 551 | | (18) | | | (18) | | 533 | 533 | | | |
| 100011927 | RIVERSIDE | CA | | 03/08/2017 | | 505 | | 67 | | | 67 | | 572 | 572 | | | |
| 100117582 | DES PLAINES | IL | | 07/20/2023 | | 2,238 | | 45 | | | 45 | | 2,283 | 2,283 | | | |
| 100117737 | MAGNOLIA | TX | | 07/20/2023 | | 1,845 | | (64) | | | (64) | | 1,781 | 1,781 | | | |
| 100025109 | MARTINEZ | CA | | 09/20/2018 | | 714 | | 67 | | | 67 | | 781 | 781 | | | |
| 100119473 | ARLINGTON | TX | | 07/31/2023 | | 568 | | (10) | | | (10) | | 558 | 558 | | | |
| 100138782 | SANFORD | FL | | 12/21/2023 | | 363 | | (20) | | | (20) | | 343 | 343 | | | |
| 100132616 | TAMPA | FL | | 11/03/2023 | | 477 | | (15) | | | (15) | | 462 | 462 | | | |
| 100149065 | COCONUT CREEK | FL | | 04/19/2024 | | 529 | | (8) | | | (8) | | 521 | 521 | | | |
| 100161039 | HOUSTON | TX | | 07/24/2024 | | 194 | | (3) | | | (3) | | 191 | 191 | | | |
| 100149025 | NORFOLK | VA | | 04/19/2024 | | 328 | | (23) | | | (23) | | 305 | 305 | | | |
| 100135575 | SOMERSET | CO | | 11/13/2023 | | 512 | | (3) | | | (3) | | 509 | 509 | | | |
| 100054808 | NORTH BALDWIN | NY | | 03/23/2021 | | 3,498 | | (158) | | | (158) | | 3,340 | 3,340 | | | |
| 100110268 | RICHMOND HILL | GA | | 06/30/2023 | | 571 | | (10) | | | (10) | | 561 | 561 | | | |
| 100136433 | GULF SHORES | AL | | 11/20/2023 | | 736 | | 66 | | | 66 | | 802 | 802 | | | |
| 100076124 | FOUNTAIN | CO | | 01/07/2022 | | 1,583 | | (33) | | | (33) | | 1,550 | 1,550 | | | |
| 100077939 | LAKE HAVASU CITY | AZ | | 01/10/2022 | | 1,103 | | (33) | | | (33) | | 1,070 | 1,070 | | | |
| 100159563 | BEL AIR | MD | | 07/15/2024 | | 178 | | (3) | | | (3) | | 175 | 175 | | | |
| 100012923 | CONCORD | CA | | 05/25/2017 | | 452 | | 116 | | | 116 | | 568 | 568 | | | |
| 100128886 | CARY | NC | | 09/21/2023 | | 563 | | (3) | | | (3) | | 560 | 560 | | | |
| 100136454 | GREENVILLE | NC | | 11/20/2023 | | 735 | | 79 | | | 79 | | 814 | 814 | | | |
| 100081115 | ASHEVILLE | NC | | 03/18/2022 | | 1,157 | | 14 | | | 14 | | 1,171 | 1,171 | | | |
| 100144266 | PHOENIX | AZ | | 03/07/2024 | | 1,804 | | (10) | | | (10) | | 1,794 | 1,794 | | | |
| 100054582 | EMPIRE | CA | | 03/23/2021 | | 1,471 | | (38) | | | (38) | | 1,433 | 1,433 | | | |
| 100142709 | OKLAHOMA CITY | OK | | 02/08/2024 | | 660 | | 5 | | | 5 | | 665 | 665 | | | |
| 100065296 | AVON LAKE | OH | | 07/28/2021 | | 1,205 | | (25) | | | (25) | | 1,180 | 1,180 | | | |
| 100115986 | BENBROOK | TX | | 07/20/2023 | | 550 | | (17) | | | (17) | | 533 | 533 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100084682 | JACKSONVILLE | FL | | 08/02/2022 | | 586 | | (22) | | | (22) | | 564 | 564 | | | |
| 100118974 | NORFOLK | VA | | 07/27/2023 | | 463 | | (21) | | | (21) | | 442 | 442 | | | |
| 100014009 | COALINGA | CA | | 05/25/2017 | | 1,754 | | 183 | | | 183 | | 1,937 | 1,937 | | | |
| 100049163 | MOAPA | NV | | 11/20/2020 | | 599 | | (9) | | | (9) | | 590 | 590 | | | |
| 100024877 | LEVITTOWN | NY | | 09/20/2018 | | 1,127 | | 157 | | | 157 | | 1,284 | 1,284 | | | |
| 100137046 | BEAUFORT | SC | | 11/28/2023 | | 534 | | 2 | | | 2 | | 536 | 536 | | | |
| 100136898 | AVONDALE | AZ | | 11/27/2023 | | 648 | | 25 | | | 25 | | 673 | 673 | | | |
| 100081520 | MILFORD | MA | | 03/18/2022 | | 2,381 | | 60 | | | 60 | | 2,441 | 2,441 | | | |
| 100057650 | ORLANDO | FL | | 06/30/2021 | | 5,249 | | (43) | | | (43) | | 5,206 | 5,206 | | | |
| 100150939 | HENDERSON | NV | | 05/08/2024 | | 788 | | 44 | | | 44 | | 832 | 832 | | | |
| 100079290 | PANAMA CITY BEACH | FL | | 02/28/2022 | | 772 | | 5 | | | 5 | | 777 | 777 | | | |
| 100054200 | CHICAGO | IL | | 03/23/2021 | | 857 | | (8) | | | (8) | | 849 | 849 | | | |
| 100133634 | FAIRHOPE | AL | | 10/23/2023 | | 809 | | 60 | | | 60 | | 869 | 869 | | | |
| 100135310 | REEDLEY | CA | | 11/13/2023 | | 500 | | (6) | | | (6) | | 494 | 494 | | | |
| 100144069 | PENDERGRASS | GA | | 03/07/2024 | | 584 | | 6 | | | 6 | | 590 | 590 | | | |
| 100142578 | SUMMERVILLE | SC | | 02/08/2024 | | 527 | | (4) | | | (4) | | 523 | 523 | | | |
| 100065469 | LUTHERVILLE TIMONIUM | MD | | 07/28/2021 | | 1,140 | | (41) | | | (41) | | 1,099 | 1,099 | | | |
| 100128517 | MIAMI | FL | | 09/15/2023 | | 456 | | (30) | | | (30) | | 426 | 426 | | | |
| 100132680 | EWING | NJ | | 11/03/2023 | | 494 | | (1) | | | (1) | | 493 | 493 | | | |
| 100151221 | DURHAM | NC | | 05/10/2024 | | 815 | | 56 | | | 56 | | 871 | 871 | | | |
| 100135635 | MEMPHIS | TN | | 11/09/2023 | | 476 | | (16) | | | (16) | | 460 | 460 | | | |
| 100043508 | CLERMONT | FL | | 08/13/2020 | | 646 | | (33) | | | (33) | | 613 | 613 | | | |
| 100136928 | HUTTO | TX | | 11/28/2023 | | 1,504 | | 9 | | | 9 | | 1,513 | 1,513 | | | |
| 100110579 | VINELAND | NJ | | 06/30/2023 | | 709 | | 3 | | | 3 | | 712 | 712 | | | |
| 100054392 | BARTLETT | IL | | 03/23/2021 | | 796 | | 49 | | | 49 | | 845 | 845 | | | |
| 100029728 | VICTORVILLE | CA | | 10/26/2018 | | 702 | | 113 | | | 113 | | 815 | 815 | | | |
| 100138997 | CHULUOTA | FL | | 12/21/2023 | | 1,732 | | 336 | | | 336 | | 2,068 | 2,068 | | | |
| 100140333 | MORRISTOWN | TN | | 01/18/2024 | | 548 | | (15) | | | (15) | | 533 | 533 | | | |
| 100141002 | NORTH HOLLYWOOD AREA | CA | | 02/20/2024 | | 497 | | (10) | | | (10) | | 487 | 487 | | | |
| 100132007 | LOCKHART | TX | | 10/13/2023 | | 541 | | (7) | | | (7) | | 534 | 534 | | | |
| 100136518 | SURFSIDE BEACH | SC | | 11/20/2023 | | 616 | | 4 | | | 4 | | 620 | 620 | | | |
| 100144100 | ORLANDO | FL | | 03/07/2024 | | 526 | | (5) | | | (5) | | 521 | 521 | | | |
| 100142077 | SAN JOSE | CA | | 02/29/2024 | | 513 | | (10) | | | (10) | | 503 | 503 | | | |
| 100133745 | THE VILLAGES | FL | | 10/23/2023 | | 552 | | 2 | | | 2 | | 554 | 554 | | | |
| 100100468 | HAPPY VALLEY | OR | | 04/27/2023 | | 53,647 | | 1,174 | | | 1,174 | | 54,821 | 54,821 | | | |
| 100132443 | LAKE PLACID | NY | | 11/03/2023 | | 570 | | 47 | | | 47 | | 617 | 617 | | | |
| 100137996 | SANFORD | FL | | 12/13/2023 | | 3,740 | | 117 | | | 117 | | 3,857 | 3,857 | | | |
| 100071558 | WOODSTOCK | GA | | 10/14/2021 | | 1,314 | | (14) | | | (14) | | 1,300 | 1,300 | | | |
| 100091321 | SARASOTA | FL | | 01/13/2023 | | 119 | | 6 | | | 6 | | 125 | 125 | | | |
| 100066166 | DENVER | CO | | 08/02/2021 | | 1,677 | | (18) | | | (18) | | 1,659 | 1,659 | | | |
| 100110554 | SAINT AUGUSTINE | FL | | 06/30/2023 | | 1,170 | | 32 | | | 32 | | 1,202 | 1,202 | | | |
| 100131612 | SPRINGFIELD | MA | | 10/06/2023 | | 546 | | 1 | | | 1 | | 547 | 547 | | | |
| 100151649 | ORLANDO | FL | | 05/10/2024 | | 6,316 | | (109) | | | (109) | | 6,207 | 6,207 | | | |
| 100119513 | PRINCETON | TX | | 07/28/2023 | | 563 | | (5) | | | (5) | | 558 | 558 | | | |
| 100088886 | LAS VEGAS | NV | | 11/15/2022 | | 424 | | 3 | | | 3 | | 427 | 427 | | | |
| 100115767 | MAPLE SHADE | NJ | | 07/20/2023 | | 2,510 | | (60) | | | (60) | | 2,450 | 2,450 | | | |
| 100115713 | YARDLEY | PA | | 07/20/2023 | | 685 | | (6) | | | (6) | | 679 | 679 | | | |
| 100127298 | FALLS CHURCH | VA | | 08/30/2023 | | 860 | | 466 | | | 466 | | 1,326 | 1,326 | | | |
| 100117956 | REDMOND | WA | | 07/20/2023 | | 1,170 | | 80 | | | 80 | | 1,250 | 1,250 | | | |
| 100026634 | SUISUN CITY | CA | | 09/26/2018 | | 1,032 | | 155 | | | 155 | | 1,187 | 1,187 | | | |
| 100138187 | SANFORD | NC | | 12/14/2023 | | 23,501 | | (233) | | | (233) | | 23,268 | 23,268 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087473 | TOLLESON | AZ | | 10/25/2022 | | 1,671 | | 91 | | | 91 | | 1,762 | 1,762 | | | |
| 100013536 | RIALTO | CA | | 05/25/2017 | | 1,244 | | 230 | | | 230 | | 1,474 | 1,474 | | | |
| 100116885 | BAKERSFIELD | CA | | 07/20/2023 | | 744 | | 48 | | | 48 | | 792 | 792 | | | |
| 100136395 | ROYSE CITY | TX | | 11/20/2023 | | 541 | | 10 | | | 10 | | 551 | 551 | | | |
| 100132022 | YUMA | AZ | | 10/13/2023 | | 596 | | (4) | | | (4) | | 592 | 592 | | | |
| 100065661 | ALBUQUERQUE | NM | | 07/28/2021 | | 1,396 | | (47) | | | (47) | | 1,349 | 1,349 | | | |
| 100140439 | OTSEGO | MN | | 01/18/2024 | | 678 | | 9 | | | 9 | | 687 | 687 | | | |
| 100081415 | CENTERTON | AR | | 03/18/2022 | | 1,277 | | 42 | | | 42 | | 1,319 | 1,319 | | | |
| 100132315 | STOUGHTON | WI | | 10/13/2023 | | 541 | | (7) | | | (7) | | 534 | 534 | | | |
| 100013533 | RIVERSIDE | CA | | 05/25/2017 | | 724 | | 109 | | | 109 | | 833 | 833 | | | |
| 100102991 | ORLANDO | FL | | 06/22/2023 | | 481 | | (33) | | | (33) | | 448 | 448 | | | |
| 100135405 | CHARLOTTE | NC | | 11/13/2023 | | 550 | | 3 | | | 3 | | 553 | 553 | | | |
| 100156413 | MIDLAND | TX | | 06/24/2024 | | 511 | | (8) | | | (8) | | 503 | 503 | | | |
| 100120753 | HUTTO | TX | | 08/25/2023 | | 13,628 | | 111 | | | 111 | | 13,739 | 13,739 | | | |
| 100026110 | PARAMOUNT | CA | | 09/20/2018 | | 984 | | 209 | | | 209 | | 1,193 | 1,193 | | | |
| 100115363 | DESTREHAN | LA | | 07/17/2023 | | 522 | | (20) | | | (20) | | 502 | 502 | | | |
| 100055499 | LAWRENCEBURG | IN | | 03/23/2021 | | 199 | | (2) | | | (2) | | 197 | 197 | | | |
| 100109233 | PHOENIX | AZ | | 07/21/2023 | | 451 | | (27) | | | (27) | | 424 | 424 | | | |
| 100136400 | ROCK HILL | SC | | 11/20/2023 | | 2,598 | | 29 | | | 29 | | 2,627 | 2,627 | | | |
| 100140584 | ANNA | TX | | 01/19/2024 | | 41,626 | | (617) | | | (617) | | 41,009 | 41,009 | | | |
| 100010693 | NEWPORT NEWS | VA | | 01/27/2017 | | 1,219 | | 132 | | | 132 | | 1,351 | 1,351 | | | |
| 100076089 | PHILADELPHIA | PA | | 01/07/2022 | | 1,147 | | (23) | | | (23) | | 1,124 | 1,124 | | | |
| 100153298 | SEYMOUR | TN | | 05/30/2024 | | 708 | | 29 | | | 29 | | 737 | 737 | | | |
| 100142649 | CLAYTON | NC | | 02/08/2024 | | 479 | | (16) | | | (16) | | 463 | 463 | | | |
| 100150644 | SUGARLOAF | CA | | 05/06/2024 | | 3,094 | | (22) | | | (22) | | 3,072 | 3,072 | | | |
| 100110577 | LAS VEGAS | NV | | 06/30/2023 | | 594 | | (9) | | | (9) | | 585 | 585 | | | |
| 100114600 | HOUSTON | TX | | 06/29/2023 | | 514 | | (34) | | | (34) | | 480 | 480 | | | |
| 100139504 | HAZLET TOWNSHIP | NJ | | 12/28/2023 | | 433 | | (12) | | | (12) | | 421 | 421 | | | |
| 100081005 | STOCKTON | CA | | 03/18/2022 | | 1,262 | | 43 | | | 43 | | 1,305 | 1,305 | | | |
| 100026544 | YUCAIPA | CA | | 09/26/2018 | | 692 | | 127 | | | 127 | | 819 | 819 | | | |
| 100155037 | ROCK HILL | SC | | 07/19/2024 | | 458 | | (25) | | | (25) | | 433 | 433 | | | |
| 100138918 | GRAYSLAKE | IL | | 12/21/2023 | | 290 | | (9) | | | (9) | | 281 | 281 | | | |
| 100161050 | RESTON | VA | | 07/24/2024 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |
| 100152548 | HUTTO | TX | | 05/17/2024 | | 662 | | 20 | | | 20 | | 682 | 682 | | | |
| 100121038 | HOLLAND | MI | | 08/30/2023 | | 2,241 | | 24 | | | 24 | | 2,265 | 2,265 | | | |
| 100016552 | JACKSON | MI | | 04/10/2018 | | 1,236 | | (19) | | | (19) | | 1,217 | 1,217 | | | |
| 100057882 | KANAB | UT | | 06/30/2021 | | 1,189 | | (18) | | | (18) | | 1,171 | 1,171 | | | |
| 100119537 | HUMBLE | TX | | 07/28/2023 | | 18,937 | | 63 | | | 63 | | 19,000 | 19,000 | | | |
| 100112282 | SHREWSBURY | MA | | 06/29/2023 | | 940 | | 648 | | | 648 | | 1,588 | 1,588 | | | |
| 100057794 | RIVERBANK | CA | | 06/30/2021 | | 1,206 | | (32) | | | (32) | | 1,174 | 1,174 | | | |
| 100153397 | HACKETTSTOWN | NJ | | 05/30/2024 | | 536 | | (12) | | | (12) | | 524 | 524 | | | |
| 100134889 | COLUMBUS | OH | | 10/30/2023 | | 501 | | 2 | | | 2 | | 503 | 503 | | | |
| 100136976 | HAMPSTEAD | NC | | 11/28/2023 | | 505 | | | | | | | 505 | 505 | | | |
| 100151375 | JARRELL | TX | | 05/10/2024 | | 514 | | (13) | | | (13) | | 501 | 501 | | | |
| 100100698 | MESQUITE | TX | | 04/28/2023 | | 1,789 | | (78) | | | (78) | | 1,711 | 1,711 | | | |
| 100156477 | CENTERTON | AR | | 06/24/2024 | | 397 | | | | | | | 397 | 397 | | | |
| 100049694 | FAIRFIELD | CA | | 11/20/2020 | | 861 | | 1 | | | 1 | | 862 | 862 | | | |
| 100158700 | NEWARK | DE | | 07/10/2024 | | 179 | | (4) | | | (4) | | 175 | 175 | | | |
| 100132702 | LOS ANGELES | CA | | 11/03/2023 | | 527 | | 7 | | | 7 | | 534 | 534 | | | |
| 100147260 | MONTICELLO | NY | | 03/28/2024 | | 339 | | (10) | | | (10) | | 329 | 329 | | | |
| 100109064 | FORT WASHINGTON | MD | | 06/05/2023 | | 2,143 | | (12) | | | (12) | | 2,131 | 2,131 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108104 | HOUSTON | TX | | 05/24/2023 | | 367 | | (16) | | | (16) | | 351 | 351 | | | |
| 100135498 | SAINT AUGUSTINE | FL | | 11/13/2023 | | 733 | | 64 | | | 64 | | 797 | 797 | | | |
| 100148990 | OAK PARK | CA | | 04/17/2024 | | 498 | | (17) | | | (17) | | 481 | 481 | | | |
| 100013269 | APPLE VALLEY | CA | | 05/25/2017 | | 1,069 | | 256 | | | 256 | | 1,325 | 1,325 | | | |
| 100143688 | SUMMERFIELD | FL | | 02/22/2024 | | 245 | | (19) | | | (19) | | 226 | 226 | | | |
| 100015781 | WESTMINSTER | CA | | 02/02/2018 | | 1,478 | | (9) | | | (9) | | 1,469 | 1,469 | | | |
| 100077071 | WASHINGTON | DC | | 01/03/2022 | | 1,694 | | (17) | | | (17) | | 1,677 | 1,677 | | | |
| 100079186 | ARLINGTON HEIGHTS | IL | | 02/24/2022 | | 1,212 | | (5) | | | (5) | | 1,207 | 1,207 | | | |
| 100147528 | DAVIE | FL | | 04/03/2024 | | 2,092 | | (142) | | | (142) | | 1,950 | 1,950 | | | |
| 100078699 | TWENTYNINE PALMS | CA | | 02/02/2022 | | 1,871 | | (96) | | | (96) | | 1,775 | 1,775 | | | |
| 100079693 | DESERT HOT SPRINGS | CA | | 04/08/2022 | | 638 | | (78) | | | (78) | | 560 | 560 | | | |
| 100151617 | BATON ROUGE | LA | | 05/10/2024 | | 587 | | | | | | | 587 | 587 | | | |
| 100140379 | EVANSTON | WY | | 01/18/2024 | | 532 | | (10) | | | (10) | | 522 | 522 | | | |
| 100144621 | FORNEY | TX | | 03/13/2024 | | 481 | | (10) | | | (10) | | 471 | 471 | | | |
| 100091164 | DESERT HOT SPRINGS | CA | | 01/31/2023 | | 667 | | 21 | | | 21 | | 688 | 688 | | | |
| 100013656 | ROGERS | MN | | 05/25/2017 | | 697 | | 33 | | | 33 | | 730 | 730 | | | |
| 100110516 | TUCSON | AZ | | 06/30/2023 | | 786 | | 15 | | | 15 | | 801 | 801 | | | |
| 100135312 | KILLEEN | TX | | 11/13/2023 | | 2,246 | | (5) | | | (5) | | 2,241 | 2,241 | | | |
| 100060316 | CLE ELUM | WA | | 06/25/2021 | | 1,119 | | (34) | | | (34) | | 1,085 | 1,085 | | | |
| 100115866 | CHANDLER | AZ | | 07/20/2023 | | 637 | | | | | | | 637 | 637 | | | |
| 100140094 | PLANT CITY | FL | | 01/09/2024 | | 1,366 | | (43) | | | (43) | | 1,323 | 1,323 | | | |
| 100135235 | RAYMOND | NH | | 11/08/2023 | | 4,900 | | (30) | | | (30) | | 4,870 | 4,870 | | | |
| 100070682 | SPOKANE | WA | | 10/01/2021 | | 1,481 | | (8) | | | (8) | | 1,473 | 1,473 | | | |
| 100137752 | ROSHARON | TX | | 12/08/2023 | | 666 | | 18 | | | 18 | | 684 | 684 | | | |
| 100026643 | WAXHAW | NC | | 09/26/2018 | | 1,035 | | 90 | | | 90 | | 1,125 | 1,125 | | | |
| 100135973 | HENRICO | VA | | 11/16/2023 | | 1,665 | | (44) | | | (44) | | 1,621 | 1,621 | | | |
| 100142668 | RALEIGH | NC | | 02/08/2024 | | 492 | | (15) | | | (15) | | 477 | 477 | | | |
| 100155031 | FORT WASHINGTON | MD | | 07/19/2024 | | 254 | | (19) | | | (19) | | 235 | 235 | | | |
| 100025694 | PORT SAINT LUCIE | FL | | 09/20/2018 | | 713 | | 117 | | | 117 | | 830 | 830 | | | |
| 100140570 | HORACE | ND | | 01/19/2024 | | 488 | | (11) | | | (11) | | 477 | 477 | | | |
| 100084835 | HOLLYWOOD | FL | | 08/02/2022 | | 364 | | (13) | | | (13) | | 351 | 351 | | | |
| 100116010 | FORT WORTH | TX | | 07/20/2023 | | 667 | | 1 | | | 1 | | 668 | 668 | | | |
| 100139028 | SAN ANTONIO | TX | | 12/22/2023 | | 627 | | (8) | | | (8) | | 619 | 619 | | | |
| 100156468 | FORT WORTH | TX | | 06/24/2024 | | 706 | | 19 | | | 19 | | 725 | 725 | | | |
| 100065022 | NEW SMYRNA BEACH | FL | | 07/14/2021 | | 1,255 | | (41) | | | (41) | | 1,214 | 1,214 | | | |
| 100164317 | PENDERGRASS | GA | | 08/21/2024 | | 30 | | | | | | | 30 | 30 | | | |
| 100151172 | RALEIGH | NC | | 05/09/2024 | | 278 | | (11) | | | (11) | | 267 | 267 | | | |
| 100134805 | HOUSTON | TX | | 10/30/2023 | | 536 | | 3 | | | 3 | | 539 | 539 | | | |
| 100148299 | CENTERTON | AR | | 04/12/2024 | | 634 | | 1 | | | 1 | | 635 | 635 | | | |
| 100148317 | WESTWORTH VILLAGE | TX | | 04/12/2024 | | 21,143 | | (585) | | | (585) | | 20,558 | 20,558 | | | |
| 100028375 | BOYNTON BEACH | FL | | 10/26/2018 | | 688 | | 92 | | | 92 | | 780 | 780 | | | |
| 100142671 | PORT CHARLOTTE | FL | | 02/08/2024 | | 2,771 | | (67) | | | (67) | | 2,704 | 2,704 | | | |
| 100147411 | ANTELOPE | CA | | 05/08/2024 | | 510 | | (18) | | | (18) | | 492 | 492 | | | |
| 100028841 | LAS VEGAS | NV | | 10/26/2018 | | 816 | | 91 | | | 91 | | 907 | 907 | | | |
| 100107795 | FRANKLIN | VA | | 05/19/2023 | | 1,161 | | 90 | | | 90 | | 1,251 | 1,251 | | | |
| 100134923 | LAKELAND | FL | | 10/30/2023 | | 436 | | (11) | | | (11) | | 425 | 425 | | | |
| 100029118 | RESEDA | CA | | 10/26/2018 | | 801 | | 42 | | | 42 | | 843 | 843 | | | |
| 100043325 | RIVERDALE | MD | | 08/13/2020 | | 1,386 | | 47 | | | 47 | | 1,433 | 1,433 | | | |
| 100133433 | RIVERSIDE | CA | | 10/19/2023 | | 523 | | 1 | | | 1 | | 524 | 524 | | | |
| 100055214 | LYNWOOD | CA | | 03/23/2021 | | 880 | | (86) | | | (86) | | 794 | 794 | | | |
| 100115558 | NORTH LAS VEGAS | NV | | 07/19/2023 | | 681 | | (12) | | | (12) | | 669 | 669 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113849 | AFTON | VA | | 06/29/2023 | | 4,604 | | 149 | | | 149 | | 4,753 | 4,753 | | | |
| 100112173 | VICTORIA | TX | | 06/29/2023 | | 1,328 | | 265 | | | 265 | | 1,593 | 1,593 | | | |
| 100148923 | SPOKANE | WA | | 04/17/2024 | | 727 | | 31 | | | 31 | | 758 | 758 | | | |
| 100120724 | KATY | TX | | 08/25/2023 | | 561 | | 2 | | | 2 | | 563 | 563 | | | |
| 100119290 | AUSTIN | TX | | 07/31/2023 | | 727 | | 13 | | | 13 | | 740 | 740 | | | |
| 100142559 | NORTH CHARLESTON | SC | | 02/08/2024 | | 1,585 | | (24) | | | (24) | | 1,561 | 1,561 | | | |
| 100150750 | CHARLOTTE | NC | | 05/06/2024 | | 513 | | (16) | | | (16) | | 497 | 497 | | | |
| 100148172 | TUCSON | AZ | | 05/15/2024 | | 430 | | (25) | | | (25) | | 405 | 405 | | | |
| 100115858 | CHARLOTTE | NC | | 07/20/2023 | | 551 | | (5) | | | (5) | | 546 | 546 | | | |
| 100116106 | CANYON COUNTRY AREA SANTA CLA | CA | | 07/20/2023 | | 923 | | 125 | | | 125 | | 1,048 | 1,048 | | | |
| 100027004 | ROCKLIN | CA | | 09/26/2018 | | 4,071 | | 20 | | | 20 | | 4,091 | 4,091 | | | |
| 100054975 | SAINT PAUL | MN | | 03/23/2021 | | 873 | | (26) | | | (26) | | 847 | 847 | | | |
| 100065014 | IRVINE | CA | | 07/14/2021 | | 1,222 | | (40) | | | (40) | | 1,182 | 1,182 | | | |
| 100137708 | RED BANK | NJ | | 12/08/2023 | | 436 | | (10) | | | (10) | | 426 | 426 | | | |
| 100065777 | BELLE CHASSE | LA | | 07/28/2021 | | 1,541 | | (41) | | | (41) | | 1,500 | 1,500 | | | |
| 100028553 | RIVERSIDE | CA | | 10/26/2018 | | 1,531 | | 54 | | | 54 | | 1,585 | 1,585 | | | |
| 100088228 | HOUSTON | TX | | 10/17/2022 | | 617 | | (12) | | | (12) | | 605 | 605 | | | |
| 100131862 | JOLIET | IL | | 10/06/2023 | | 380 | | 3 | | | 3 | | 383 | 383 | | | |
| 100149389 | PUNTA GORDA | FL | | 04/24/2024 | | 497 | | 21 | | | 21 | | 518 | 518 | | | |
| 100152385 | MILWAUKEE | WI | | 05/17/2024 | | 523 | | (3) | | | (3) | | 520 | 520 | | | |
| 100150929 | TULARE | CA | | 05/08/2024 | | 726 | | 27 | | | 27 | | 753 | 753 | | | |
| 100012499 | BALDWIN | NY | | 04/28/2017 | | 1,196 | | 170 | | | 170 | | 1,366 | 1,366 | | | |
| 100128147 | COOLIDGE | AZ | | 09/18/2023 | | 613 | | 13 | | | 13 | | 626 | 626 | | | |
| 100014596 | CHELSEA | MA | | 09/27/2017 | | 1,090 | | 39 | | | 39 | | 1,129 | 1,129 | | | |
| 100120400 | HOUSTON | TX | | 08/18/2023 | | 692 | | (25) | | | (25) | | 667 | 667 | | | |
| 100011396 | WHITTIER | CA | | 12/23/2016 | | 1,058 | | 114 | | | 114 | | 1,172 | 1,172 | | | |
| 100135578 | JACKSONVILLE | FL | | 11/13/2023 | | 495 | | (9) | | | (9) | | 486 | 486 | | | |
| 100134348 | CHARLOTTE | NC | | 10/27/2023 | | 349 | | (28) | | | (28) | | 321 | 321 | | | |
| 100076099 | EAST HANOVER | NJ | | 01/07/2022 | | 1,114 | | (27) | | | (27) | | 1,087 | 1,087 | | | |
| 100043532 | FARMVILLE | NC | | 08/13/2020 | | 531 | | (39) | | | (39) | | 492 | 492 | | | |
| 100139131 | SPANISH FORK | UT | | 12/28/2023 | | 393 | | (15) | | | (15) | | 378 | 378 | | | |
| 100089265 | EL PASO | TX | | 01/26/2023 | | 558 | | (37) | | | (37) | | 521 | 521 | | | |
| 100136445 | MERCED | CA | | 11/20/2023 | | 1,589 | | 132 | | | 132 | | 1,721 | 1,721 | | | |
| 100111741 | PRAIRIEVILLE | LA | | 06/29/2023 | | 984 | | 528 | | | 528 | | 1,512 | 1,512 | | | |
| 100135462 | COATESVILLE | PA | | 11/13/2023 | | 732 | | 51 | | | 51 | | 783 | 783 | | | |
| 100084810 | FRESNO | CA | | 08/02/2022 | | 673 | | (5) | | | (5) | | 668 | 668 | | | |
| 100159544 | HOUSTON | TX | | 07/15/2024 | | 148 | | (8) | | | (8) | | 140 | 140 | | | |
| 100116304 | BROOKLYN | NY | | 07/20/2023 | | 1,196 | | 279 | | | 279 | | 1,475 | 1,475 | | | |
| 100110636 | PHOENIX | AZ | | 06/30/2023 | | 564 | | (12) | | | (12) | | 552 | 552 | | | |
| 100117735 | MELISSA | TX | | 07/20/2023 | | 694 | | 54 | | | 54 | | 748 | 748 | | | |
| 100110248 | NAPERVILLE | IL | | 06/30/2023 | | 738 | | (23) | | | (23) | | 715 | 715 | | | |
| 100079149 | OWINGS MILLS | MD | | 02/24/2022 | | 1,184 | | 6 | | | 6 | | 1,190 | 1,190 | | | |
| 100080815 | BYRON | GA | | 03/15/2022 | | 643 | | (14) | | | (14) | | 629 | 629 | | | |
| 100115235 | WEST PALM BEACH | FL | | 07/17/2023 | | 1,692 | | (63) | | | (63) | | 1,629 | 1,629 | | | |
| 100156636 | SPRINGDALE | AR | | 06/24/2024 | | 509 | | (11) | | | (11) | | 498 | 498 | | | |
| 100053885 | WAHIAWA | HI | | 03/23/2021 | | 3,127 | | (71) | | | (71) | | 3,056 | 3,056 | | | |
| 100133637 | CORPUS CHRISTI | TX | | 10/23/2023 | | 553 | | (4) | | | (4) | | 549 | 549 | | | |
| 100110303 | FUQUAY VARINA | NC | | 06/30/2023 | | 40,689 | | 511 | | | 511 | | 41,200 | 41,200 | | | |
| 100133720 | SANDIA PARK | NM | | 10/23/2023 | | 1,275 | | (12) | | | (12) | | 1,263 | 1,263 | | | |
| 100071586 | KISSIMMEE | FL | | 10/14/2021 | | 1,179 | | (31) | | | (31) | | 1,148 | 1,148 | | | |
| 100120706 | PRINCETON | TX | | 08/25/2023 | | 725 | | (3) | | | (3) | | 722 | 722 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137787 | VICTORVILLE | CA | | 12/08/2023 | | 481 | | (5) | | | (5) | | 476 | 476 | | | |
| 100140104 | WINTER HAVEN | FL | | 01/09/2024 | | 2,257 | | 40 | | | 40 | | 2,297 | 2,297 | | | |
| 100154863 | LAKEWOOD | OH | | 07/19/2024 | | 284 | | (19) | | | (19) | | 265 | 265 | | | |
| 100117271 | ROSENBERG | TX | | 07/20/2023 | | 964 | | 3 | | | 3 | | 967 | 967 | | | |
| 100060301 | OGDEN | UT | | 06/25/2021 | | 1,233 | | (19) | | | (19) | | 1,214 | 1,214 | | | |
| 100031087 | PHILADELPHIA | PA | | 03/29/2019 | | 1,715 | | 165 | | | 165 | | 1,880 | 1,880 | | | |
| 100156502 | PENDERGRASS | GA | | 06/24/2024 | | 425 | | 5 | | | 5 | | 430 | 430 | | | |
| 100141332 | EAGLE LAKE | FL | | 01/30/2024 | | 510 | | 2 | | | 2 | | 512 | 512 | | | |
| 100100749 | FRANKLIN PARK | IL | | 04/28/2023 | | 782 | | 24 | | | 24 | | 806 | 806 | | | |
| 100110168 | HYPOLUXO | FL | | 06/30/2023 | | 563 | | (9) | | | (9) | | 554 | 554 | | | |
| 100139494 | STORRS MANSFIELD | CT | | 12/28/2023 | | 403 | | (16) | | | (16) | | 387 | 387 | | | |
| 100099756 | TAMPA | FL | | 02/28/2023 | | 1,952 | | (54) | | | (54) | | 1,898 | 1,898 | | | |
| 100140899 | RIVERVIEW | FL | | 02/26/2024 | | 465 | | (15) | | | (15) | | 450 | 450 | | | |
| 100115922 | TEMPE | AZ | | 07/20/2023 | | 943 | | | | | | | 943 | 943 | | | |
| 100078399 | SCOTTSDALE | AZ | | 02/10/2022 | | 1,086 | | (30) | | | (30) | | 1,056 | 1,056 | | | |
| 100129476 | GRANITE SHLS | TX | | 09/29/2023 | | 552 | | (2) | | | (2) | | 550 | 550 | | | |
| 100057626 | PINETOP | AZ | | 06/30/2021 | | 1,139 | | (42) | | | (42) | | 1,097 | 1,097 | | | |
| 100074940 | PORT CHARLOTTE | FL | | 12/01/2021 | | 1,301 | | (13) | | | (13) | | 1,288 | 1,288 | | | |
| 100159520 | CADDO MILLS | TX | | 07/15/2024 | | 192 | | (3) | | | (3) | | 189 | 189 | | | |
| 100111827 | LEVITTOWN | NY | | 06/29/2023 | | 630 | | 80 | | | 80 | | 710 | 710 | | | |
| 100120033 | LEHIGH ACRES | FL | | 08/11/2023 | | 665 | | 3 | | | 3 | | 668 | 668 | | | |
| 100116483 | DORAL | FL | | 07/20/2023 | | 1,192 | | 320 | | | 320 | | 1,512 | 1,512 | | | |
| 100047842 | MINEOLA | NY | | 11/20/2020 | | 1,140 | | (84) | | | (84) | | 1,056 | 1,056 | | | |
| 100118156 | PANAMA CITY BEACH | FL | | 07/20/2023 | | 413 | | (19) | | | (19) | | 394 | 394 | | | |
| 100120109 | SAINT AUGUSTINE | FL | | 08/11/2023 | | 601 | | (8) | | | (8) | | 593 | 593 | | | |
| 100133833 | GLENBURN | ME | | 10/20/2023 | | 525 | | (2) | | | (2) | | 523 | 523 | | | |
| 100129683 | FORNEY | TX | | 09/29/2023 | | 579 | | (6) | | | (6) | | 573 | 573 | | | |
| 100100839 | MONTGOMERY VILLAGE | MD | | 04/28/2023 | | 878 | | 47 | | | 47 | | 925 | 925 | | | |
| 100148357 | ROSEMOUNT | MN | | 04/12/2024 | | 800 | | 41 | | | 41 | | 841 | 841 | | | |
| 100076265 | PATERSON | NJ | | 01/07/2022 | | 1,053 | | (39) | | | (39) | | 1,014 | 1,014 | | | |
| 100135279 | GLENDALE | AZ | | 11/08/2023 | | 2,390 | | 259 | | | 259 | | 2,649 | 2,649 | | | |
| 100135876 | FREEPORT | NY | | 11/13/2023 | | 612 | | (22) | | | (22) | | 590 | 590 | | | |
| 100116307 | SYOSSET | NY | | 07/20/2023 | | 1,218 | | 285 | | | 285 | | 1,503 | 1,503 | | | |
| 100141154 | TEXARKANA | TX | | 01/30/2024 | | 561 | | (18) | | | (18) | | 543 | 543 | | | |
| 100128203 | BUNNELL | FL | | 09/18/2023 | | 2,334 | | 126 | | | 126 | | 2,460 | 2,460 | | | |
| 100132264 | DAVENPORT | FL | | 10/13/2023 | | 360 | | 3 | | | 3 | | 363 | 363 | | | |
| 100156309 | CHICAGO | IL | | 07/25/2024 | | 108 | | (2) | | | (2) | | 106 | 106 | | | |
| 100011609 | CORONA | CA | | 03/08/2017 | | 1,038 | | 263 | | | 263 | | 1,301 | 1,301 | | | |
| 100161446 | POOLER | GA | | 07/30/2024 | | 5,564 | | (85) | | | (85) | | 5,479 | 5,479 | | | |
| 100134648 | MESQUITE | TX | | 10/30/2023 | | 522 | | | | | | | 522 | 522 | | | |
| 100081446 | SOUTH JORDAN | UT | | 03/18/2022 | | 1,762 | | 72 | | | 72 | | 1,834 | 1,834 | | | |
| 100136482 | GREENEVILLE | TN | | 11/20/2023 | | 942 | | 99 | | | 99 | | 1,041 | 1,041 | | | |
| 100151354 | LEES SUMMIT | MO | | 05/10/2024 | | 565 | | (10) | | | (10) | | 555 | 555 | | | |
| 100131628 | COLUMBIA | TN | | 10/06/2023 | | 6,879 | | 185 | | | 185 | | 7,064 | 7,064 | | | |
| 100119327 | CRESTONE | CO | | 07/31/2023 | | 549 | | 3 | | | 3 | | 552 | 552 | | | |
| 100031146 | FRANKFORT | IL | | 03/29/2019 | | 1,035 | | 171 | | | 171 | | 1,206 | 1,206 | | | |
| 100099905 | COCONUT CREEK | FL | | 03/28/2023 | | 527 | | (5) | | | (5) | | 522 | 522 | | | |
| 100149332 | TOMBALL | TX | | 04/24/2024 | | 3,643 | | (26) | | | (26) | | 3,617 | 3,617 | | | |
| 100082171 | KATY | TX | | 04/14/2022 | | 728 | | (50) | | | (50) | | 678 | 678 | | | |
| 100127584 | MESQUITE | TX | | 09/08/2023 | | 542 | | 4 | | | 4 | | 546 | 546 | | | |
| 100061926 | MIRAMAR | FL | | 07/01/2021 | | 1,753 | | 1 | | | 1 | | 1,754 | 1,754 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119505 | CHARLOTTE | NC | | 07/28/2023 | | 559 | | (8) | | | (8) | | 551 | 551 | | | |
| 100151357 | MISSOURI CITY | TX | | 05/10/2024 | | 579 | | (3) | | | (3) | | 576 | 576 | | | |
| 100154680 | SACRAMENTO | CA | | 07/19/2024 | | 406 | | 11 | | | 11 | | 417 | 417 | | | |
| 100138911 | WETHERSFIELD | CT | | 12/21/2023 | | 435 | | (9) | | | (9) | | 426 | 426 | | | |
| 100156659 | STOCKTON | CA | | 06/24/2024 | | 338 | | (11) | | | (11) | | 327 | 327 | | | |
| 100102524 | KISSIMMEE | FL | | 06/07/2023 | | 539 | | (9) | | | (9) | | 530 | 530 | | | |
| 100014564 | STAMFORD | CT | | 09/27/2017 | | 2,473 | | 499 | | | 499 | | 2,972 | 2,972 | | | |
| 100103586 | PALM COAST | FL | | 05/08/2023 | | 477 | | (18) | | | (18) | | 459 | 459 | | | |
| 100100847 | LOCKPORT | IL | | 04/28/2023 | | 18,353 | | 454 | | | 454 | | 18,807 | 18,807 | | | |
| 100132270 | MARICOPA | AZ | | 10/13/2023 | | 621 | | 10 | | | 10 | | 631 | 631 | | | |
| 100080214 | ROCKVILLE | MD | | 02/25/2022 | | 900 | | (48) | | | (48) | | 852 | 852 | | | |
| 100120956 | NATCHITOCHES | LA | | 08/30/2023 | | 546 | | (6) | | | (6) | | 540 | 540 | | | |
| 100149883 | RALEIGH | NC | | 04/29/2024 | | 541 | | (29) | | | (29) | | 512 | 512 | | | |
| 100115070 | DAVENPORT | FL | | 07/14/2023 | | 750 | | 15 | | | 15 | | 765 | 765 | | | |
| 100164296 | PHOENIX | AZ | | 08/21/2024 | | 191 | | (3) | | | (3) | | 188 | 188 | | | |
| 100114708 | NORTH PORT | FL | | 06/29/2023 | | 475 | | (21) | | | (21) | | 454 | 454 | | | |
| 100161500 | CANAL WINCHESTER | OH | | 07/30/2024 | | 169 | | (5) | | | (5) | | 164 | 164 | | | |
| 100019653 | HERNDON | VA | | 07/26/2018 | | 1,311 | | (2) | | | (2) | | 1,309 | 1,309 | | | |
| 100103719 | HUMBLE | TX | | 05/08/2023 | | 364 | | (21) | | | (21) | | 343 | 343 | | | |
| 100057896 | SOMERVILLE | NJ | | 06/30/2021 | | 1,234 | | (17) | | | (17) | | 1,217 | 1,217 | | | |
| 100090884 | WINDSOR | CT | | 01/31/2023 | | 562 | | 4 | | | 4 | | 566 | 566 | | | |
| 100129312 | BROOKFIELD | VT | | 09/25/2023 | | 2,441 | | 19 | | | 19 | | 2,460 | 2,460 | | | |
| 100029597 | UPPERCO | MD | | 10/26/2018 | | 1,029 | | 22 | | | 22 | | 1,051 | 1,051 | | | |
| 100065790 | BONITA SPRINGS | FL | | 07/28/2021 | | 1,166 | | (51) | | | (51) | | 1,115 | 1,115 | | | |
| 100164104 | BOISE | ID | | 08/21/2024 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |
| 100109375 | OREM | UT | | 06/12/2023 | | 608 | | (15) | | | (15) | | 593 | 593 | | | |
| 100159476 | SAINT LOUIS | MO | | 07/15/2024 | | 153 | | (5) | | | (5) | | 148 | 148 | | | |
| 100143157 | KISSIMMEE | FL | | 02/16/2024 | | 5,650 | | (104) | | | (104) | | 5,546 | 5,546 | | | |
| 100076162 | KISSIMMEE | FL | | 01/07/2022 | | 1,095 | | (9) | | | (9) | | 1,086 | 1,086 | | | |
| 100142228 | MADISON | TN | | 03/15/2024 | | 303 | | (21) | | | (21) | | 282 | 282 | | | |
| 100152358 | COLLEGE STATION | TX | | 05/17/2024 | | 736 | | 43 | | | 43 | | 779 | 779 | | | |
| 100120232 | NEW ORLEANS | LA | | 08/18/2023 | | 426 | | (4) | | | (4) | | 422 | 422 | | | |
| 100099986 | AVENTURA | FL | | 03/28/2023 | | 658 | | 1 | | | 1 | | 659 | 659 | | | |
| 100142093 | LAS VEGAS | NV | | 02/29/2024 | | 532 | | (7) | | | (7) | | 525 | 525 | | | |
| 100150676 | SWANNANOA | NC | | 05/06/2024 | | 568 | | (7) | | | (7) | | 561 | 561 | | | |
| 100160490 | KATY | TX | | 07/19/2024 | | 200 | | 1 | | | 1 | | 201 | 201 | | | |
| 100135389 | FAIR PLAY | SC | | 11/13/2023 | | 497 | | (7) | | | (7) | | 490 | 490 | | | |
| 100137990 | ROSEMOUNT | MN | | 12/13/2023 | | 1,014 | | 77 | | | 77 | | 1,091 | 1,091 | | | |
| 100129593 | AMARILLO | TX | | 09/29/2023 | | 592 | | (4) | | | (4) | | 588 | 588 | | | |
| 100116472 | DORAL | FL | | 07/20/2023 | | 1,161 | | 327 | | | 327 | | 1,488 | 1,488 | | | |
| 100133947 | ALLENTOWN | PA | | 10/25/2023 | | 273 | | (9) | | | (9) | | 264 | 264 | | | |
| 100143149 | ARLINGTON | TX | | 02/16/2024 | | 522 | | (2) | | | (2) | | 520 | 520 | | | |
| 100100449 | AVENTURA | FL | | 04/27/2023 | | 807 | | 56 | | | 56 | | 863 | 863 | | | |
| 100074445 | CRETE | IL | | 12/02/2021 | | 1,045 | | (32) | | | (32) | | 1,013 | 1,013 | | | |
| 100148411 | CHARLOTTE | NC | | 04/12/2024 | | 712 | | 24 | | | 24 | | 736 | 736 | | | |
| 100132123 | DAYTONA BEACH | FL | | 10/13/2023 | | 576 | | (11) | | | (11) | | 565 | 565 | | | |
| 100115165 | MONROE | NY | | 07/17/2023 | | 510 | | (14) | | | (14) | | 496 | 496 | | | |
| 100090420 | PARAMOUNT | CA | | 12/28/2022 | | 11,217 | | (518) | | | (518) | | 10,699 | 10,699 | | | |
| 100088063 | KAMUELA | HI | | 10/25/2022 | | 63,694 | | 633 | | | 633 | | 64,327 | 64,327 | | | |
| 100115058 | ANCHORAGE | AK | | 07/14/2023 | | 943 | | (13) | | | (13) | | 930 | 930 | | | |
| 100089229 | WEST SACRAMENTO | CA | | 01/26/2023 | | 1,215 | | (16) | | | (16) | | 1,199 | 1,199 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155119 | FLORIDA CITY | FL | | 07/19/2024 | | 323 | | (7) | | | (7) | | 316 | 316 | | | |
| 100139945 | NEW BRAUNFELS | TX | | 01/09/2024 | | 3,109 | | (83) | | | (83) | | 3,026 | 3,026 | | | |
| 100063613 | BARRE | MA | | 07/01/2021 | | 887 | | (15) | | | (15) | | 872 | 872 | | | |
| 100000282 | CAMPBELL HALL | NY | | 09/27/2016 | | 871 | | 97 | | | 97 | | 968 | 968 | | | |
| 100151345 | RALEIGH | NC | | 05/10/2024 | | 703 | | 17 | | | 17 | | 720 | 720 | | | |
| 100160235 | NEW BRAUNFELS | TX | | 07/18/2024 | | 152 | | (3) | | | (3) | | 149 | 149 | | | |
| 100090245 | SAN BERNARDINO | CA | | 01/13/2023 | | 379 | | (23) | | | (23) | | 356 | 356 | | | |
| 100100587 | ENGLEWOOD | FL | | 04/27/2023 | | 436 | | (26) | | | (26) | | 410 | 410 | | | |
| 100065493 | CARROLLTON | TX | | 07/28/2021 | | 1,229 | | (23) | | | (23) | | 1,206 | 1,206 | | | |
| 100134102 | ROEBUCK | SC | | 12/08/2023 | | 459 | | (2) | | | (2) | | 457 | 457 | | | |
| 100158537 | MERCED | CA | | 07/10/2024 | | 323 | | (15) | | | (15) | | 308 | 308 | | | |
| 100152818 | NORTH CHESTERFIELD | VA | | 05/22/2024 | | 225 | | (5) | | | (5) | | 220 | 220 | | | |
| 100101602 | FLORIDA CITY | FL | | 04/26/2023 | | 574 | | (15) | | | (15) | | 559 | 559 | | | |
| 100000498 | ARLETA | CA | | 09/27/2016 | | 3,034 | | 235 | | | 235 | | 3,269 | 3,269 | | | |
| 100140052 | HENRICO | VA | | 01/09/2024 | | 36,812 | | (1,063) | | | (1,063) | | 35,749 | 35,749 | | | |
| 100164148 | MERIDIAN | ID | | 08/21/2024 | | 185 | | (5) | | | (5) | | 180 | 180 | | | |
| 100165518 | LAWRENCEVILLE | GA | | 08/29/2024 | | 20,163 | | (163) | | | (163) | | 20,000 | 20,000 | | | |
| 100101500 | FAIRFAX | VA | | 04/26/2023 | | 4,782 | | (82) | | | (82) | | 4,700 | 4,700 | | | |
| 100164128 | MERIDIAN | ID | | 08/21/2024 | | 185 | | (5) | | | (5) | | 180 | 180 | | | |
| 100164125 | MERIDIAN | ID | | 08/21/2024 | | 185 | | (5) | | | (5) | | 180 | 180 | | | |
| 100055463 | MILWAUKEE | WI | | 03/23/2021 | | 679 | | (10) | | | (10) | | 669 | 669 | | | |
| 100120697 | LAS VEGAS | NV | | 08/25/2023 | | 595 | | 6 | | | 6 | | 601 | 601 | | | |
| 100101513 | ROSENBERG | TX | | 04/26/2023 | | 909 | | 51 | | | 51 | | 960 | 960 | | | |
| 100078719 | COOLIDGE | AZ | | 02/25/2022 | | 3,289 | | (126) | | | (126) | | 3,163 | 3,163 | | | |
| 100131608 | MURRELLS INLET | SC | | 10/06/2023 | | 719 | | 2 | | | 2 | | 721 | 721 | | | |
| 100065241 | CARY | NC | | 07/14/2021 | | 1,328 | | (16) | | | (16) | | 1,312 | 1,312 | | | |
| 100128911 | VISALIA | CA | | 09/21/2023 | | 513 | | 2 | | | 2 | | 515 | 515 | | | |
| 100161361 | CHARLOTTE | NC | | 07/25/2024 | | 196 | | | | | | | 196 | 196 | | | |
| 100149385 | KAUFMAN | TX | | 04/24/2024 | | 739 | | 38 | | | 38 | | 777 | 777 | | | |
| 100043056 | GRANADA HILLS | CA | | 05/28/2020 | | 4,228 | | 144 | | | 144 | | 4,372 | 4,372 | | | |
| 100026658 | VALLEY STREAM | NY | | 09/26/2018 | | 2,399 | | 531 | | | 531 | | 2,930 | 2,930 | | | |
| 100138212 | PLAINFIELD | IL | | 12/14/2023 | | 476 | | (6) | | | (6) | | 470 | 470 | | | |
| 100013048 | STOCKTON | CA | | 05/25/2017 | | 891 | | 138 | | | 138 | | 1,029 | 1,029 | | | |
| 100136435 | BULVERDE | TX | | 11/20/2023 | | 797 | | 95 | | | 95 | | 892 | 892 | | | |
| 100061216 | BURNSVILLE | MN | | 06/01/2021 | | 2,175 | | 9 | | | 9 | | 2,184 | 2,184 | | | |
| 100158146 | NOKOMIS | FL | | 07/09/2024 | | 30,533 | | (111) | | | (111) | | 30,422 | 30,422 | | | |
| 100063599 | MIDDLEVILLE | MI | | 07/01/2021 | | 2,276 | | (34) | | | (34) | | 2,242 | 2,242 | | | |
| 100161799 | NORCROSS | GA | | 07/31/2024 | | 510 | | (10) | | | (10) | | 500 | 500 | | | |
| 100100172 | CHICAGO | IL | | 03/17/2023 | | 504 | | (15) | | | (15) | | 489 | 489 | | | |
| 100103058 | CLINTON | CT | | 06/22/2023 | | 563 | | (8) | | | (8) | | 555 | 555 | | | |
| 100151129 | CYPRESS | TX | | 05/08/2024 | | 579 | | (9) | | | (9) | | 570 | 570 | | | |
| 100025498 | PORTLAND | OR | | 09/20/2018 | | 832 | | 57 | | | 57 | | 889 | 889 | | | |
| 100127402 | WOODBRIDGE | VA | | 08/30/2023 | | 851 | | 517 | | | 517 | | 1,368 | 1,368 | | | |
| 100136362 | COLUMBIA | TN | | 11/20/2023 | | 693 | | 76 | | | 76 | | 769 | 769 | | | |
| 100120916 | PINETOP | AZ | | 08/30/2023 | | 618 | | 11 | | | 11 | | 629 | 629 | | | |
| 100156755 | BARSTOW | CA | | 06/26/2024 | | 137 | | (8) | | | (8) | | 129 | 129 | | | |
| 100161392 | KANNAPOLIS | NC | | 07/25/2024 | | 374 | | (8) | | | (8) | | 366 | 366 | | | |
| 100080862 | OTISVILLE | MI | | 03/10/2022 | | 840 | | (57) | | | (57) | | 783 | 783 | | | |
| 100043376 | OAK PARK | CA | | 08/13/2020 | | 1,018 | | (12) | | | (12) | | 1,006 | 1,006 | | | |
| 100162587 | HOUSTON | TX | | 08/12/2024 | | 100 | | | | | | | 100 | 100 | | | |
| 100153339 | HAGERSTOWN | MD | | 05/30/2024 | | 41,997 | | (590) | | | (590) | | 41,407 | 41,407 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100130194 | SAINT CLAIR SHORES | MI | | 11/15/2023 | | 587 | | (19) | | | (19) | | 568 | 568 | | | |
| 100067844 | SAFETY HARBOR | FL | | 09/23/2021 | | 1,301 | | (34) | | | (34) | | 1,267 | 1,267 | | | |
| 100076169 | NEWARK | NJ | | 01/07/2022 | | 1,164 | | (16) | | | (16) | | 1,148 | 1,148 | | | |
| 100135512 | CONWAY | SC | | 11/13/2023 | | 536 | | 5 | | | 5 | | 541 | 541 | | | |
| 100013905 | EL CAJON | CA | | 05/25/2017 | | 764 | | 83 | | | 83 | | 847 | 847 | | | |
| 100149907 | BATESVILLE | AR | | 04/29/2024 | | 324 | | (1) | | | (1) | | 323 | 323 | | | |
| 100026148 | ALVIN | TX | | 09/20/2018 | | 1,551 | | 99 | | | 99 | | 1,650 | 1,650 | | | |
| 100100800 | HAGERSTOWN | MD | | 04/28/2023 | | 793 | | 11 | | | 11 | | 804 | 804 | | | |
| 100101569 | PORTLAND | OR | | 04/26/2023 | | 626 | | (12) | | | (12) | | 614 | 614 | | | |
| 100129938 | KANSAS CITY | MO | | 09/27/2023 | | 491 | | (12) | | | (12) | | 479 | 479 | | | |
| 100108034 | KYLE | TX | | 05/25/2023 | | 1,684 | | (18) | | | (18) | | 1,666 | 1,666 | | | |
| 100151444 | MOORESVILLE | NC | | 05/10/2024 | | 559 | | 2 | | | 2 | | 561 | 561 | | | |
| 100100625 | WAYNESVILLE | NC | | 04/27/2023 | | 415 | | (22) | | | (22) | | 393 | 393 | | | |
| 100108176 | FITCHBURG | MA | | 05/24/2023 | | 354 | | (14) | | | (14) | | 340 | 340 | | | |
| 100133460 | HOUSTON | TX | | 10/19/2023 | | 429 | | (27) | | | (27) | | 402 | 402 | | | |
| 100079762 | OSWEGO | IL | | 04/25/2022 | | 525 | | (30) | | | (30) | | 495 | 495 | | | |
| 100100742 | BOCA RATON | FL | | 04/28/2023 | | 1,174 | | (19) | | | (19) | | 1,155 | 1,155 | | | |
| 100090416 | BROKEN ARROW | OK | | 12/28/2022 | | 1,212 | | (52) | | | (52) | | 1,160 | 1,160 | | | |
| 100065742 | ALBUQUERQUE | NM | | 07/28/2021 | | 1,291 | | (13) | | | (13) | | 1,278 | 1,278 | | | |
| 100158804 | IOWA COLONY | TX | | 07/10/2024 | | 1,587 | | (26) | | | (26) | | 1,561 | 1,561 | | | |
| 100102881 | LITHONIA | GA | | 06/22/2023 | | 647 | | | | | | | 647 | 647 | | | |
| 100064982 | BANGOR | PA | | 07/14/2021 | | 1,867 | | (65) | | | (65) | | 1,802 | 1,802 | | | |
| 100013777 | PHOENIX | AZ | | 05/25/2017 | | 912 | | 62 | | | 62 | | 974 | 974 | | | |
| 100119465 | ROSENBERG | TX | | 07/31/2023 | | 838 | | 28 | | | 28 | | 866 | 866 | | | |
| 100013200 | GULF SHORES | AL | | 05/25/2017 | | 764 | | 137 | | | 137 | | 901 | 901 | | | |
| 100136936 | STANARDSVILLE | VA | | 11/28/2023 | | 530 | | 7 | | | 7 | | 537 | 537 | | | |
| 100135118 | YORKVILLE | IL | | 11/01/2023 | | 2,284 | | 201 | | | 201 | | 2,485 | 2,485 | | | |
| 100148101 | FORNEY | TX | | 04/10/2024 | | 420 | | (15) | | | (15) | | 405 | 405 | | | |
| 100141252 | WATERBURY | CT | | 01/30/2024 | | 448 | | (3) | | | (3) | | 445 | 445 | | | |
| 100156588 | MADISON | WI | | 06/24/2024 | | 353 | | (6) | | | (6) | | 347 | 347 | | | |
| 100109310 | HILLSBORO | OR | | 06/12/2023 | | 682 | | (6) | | | (6) | | 676 | 676 | | | |
| 100136259 | PORTSMOUTH | VA | | 11/20/2023 | | 562 | | 8 | | | 8 | | 570 | 570 | | | |
| 100143307 | KISSIMMEE | FL | | 02/16/2024 | | 358 | | (6) | | | (6) | | 352 | 352 | | | |
| 100081370 | IVINS | UT | | 03/18/2022 | | 1,250 | | 34 | | | 34 | | 1,284 | 1,284 | | | |
| 100151679 | COLUMBUS | GA | | 05/10/2024 | | 509 | | (8) | | | (8) | | 501 | 501 | | | |
| 100156486 | MARIETTA | GA | | 06/24/2024 | | 338 | | (5) | | | (5) | | 333 | 333 | | | |
| 100135287 | CHICAGO | IL | | 11/13/2023 | | 528 | | | | | | | 528 | 528 | | | |
| 100136295 | TOWSON | MD | | 11/20/2023 | | 478 | | (1) | | | (1) | | 477 | 477 | | | |
| 100079664 | MIAMI | FL | | 04/08/2022 | | 1,020 | | (30) | | | (30) | | 990 | 990 | | | |
| 100163051 | ROYSE CITY | TX | | 08/13/2024 | | 224 | | (8) | | | (8) | | 216 | 216 | | | |
| 100031269 | RAMONA | CA | | 03/29/2019 | | 2,224 | | 314 | | | 314 | | 2,538 | 2,538 | | | |
| 100140295 | DOVER | DE | | 01/18/2024 | | 430 | | (11) | | | (11) | | 419 | 419 | | | |
| 100151333 | EASTON | MD | | 05/10/2024 | | 562 | | (7) | | | (7) | | 555 | 555 | | | |
| 100063949 | WILLIMANTIC | CT | | 07/01/2021 | | 1,120 | | (11) | | | (11) | | 1,109 | 1,109 | | | |
| 100079157 | LAS VEGAS | NV | | 02/24/2022 | | 1,131 | | (20) | | | (20) | | 1,111 | 1,111 | | | |
| 100075245 | SACRAMENTO | CA | | 12/01/2021 | | 1,719 | | (16) | | | (16) | | 1,703 | 1,703 | | | |
| 100115238 | MARGATE | FL | | 07/17/2023 | | 1,742 | | (50) | | | (50) | | 1,692 | 1,692 | | | |
| 100150703 | MOBILE | AL | | 05/06/2024 | | 526 | | (16) | | | (16) | | 510 | 510 | | | |
| 100151542 | LAND O LAKES | FL | | 05/10/2024 | | 717 | | (12) | | | (12) | | 705 | 705 | | | |
| 100139587 | WINTER HAVEN | FL | | 12/28/2023 | | 429 | | (15) | | | (15) | | 414 | 414 | | | |
| 100152229 | VICTORVILLE | CA | | 05/17/2024 | | 28,853 | | 1,876 | | | 1,876 | | 30,729 | 30,729 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157798 | FRESNO | TX | | 08/01/2024 | | 117 | | (7) | | | (7) | | 110 | 110 | | | |
| 100013066 | BELL GARDENS | CA | | 05/25/2017 | | 585 | | 129 | | | 129 | | 714 | 714 | | | |
| 100043222 | PHOENIXVILLE | PA | | 08/13/2020 | | 728 | | 2 | | | 2 | | 730 | 730 | | | |
| 100150741 | SPRING | TX | | 05/06/2024 | | 509 | | (18) | | | (18) | | 491 | 491 | | | |
| 100013214 | BEALETON | VA | | 05/25/2017 | | 1,007 | | 82 | | | 82 | | 1,089 | 1,089 | | | |
| 100119184 | PORT ISABEL | TX | | 07/31/2023 | | 2,410 | | 2 | | | 2 | | 2,412 | 2,412 | | | |
| 100076006 | STAFFORD | VA | | 01/07/2022 | | 1,083 | | (34) | | | (34) | | 1,049 | 1,049 | | | |
| 100088055 | PULASKI | NY | | 10/25/2022 | | 449 | | (6) | | | (6) | | 443 | 443 | | | |
| 100083909 | ORMOND BEACH | FL | | 07/12/2022 | | 639 | | (16) | | | (16) | | 623 | 623 | | | |
| 100119405 | DAVENPORT | FL | | 07/31/2023 | | 2,891 | | 4 | | | 4 | | 2,895 | 2,895 | | | |
| 100019957 | NASHVILLE | TN | | 07/30/2018 | | 1,188 | | (30) | | | (30) | | 1,158 | 1,158 | | | |
| 100152912 | ISELIN | NJ | | 05/22/2024 | | 694 | | (26) | | | (26) | | 668 | 668 | | | |
| 100060077 | CHANDLER | AZ | | 06/25/2021 | | 1,865 | | (34) | | | (34) | | 1,831 | 1,831 | | | |
| 100139360 | CHATTANOOGA | TN | | 12/28/2023 | | 451 | | (12) | | | (12) | | 439 | 439 | | | |
| 100026746 | RIVERSIDE | CA | | 09/26/2018 | | 1,595 | | 702 | | | 702 | | 2,297 | 2,297 | | | |
| 100138385 | HOUSTON | TX | | 12/18/2023 | | 4,798 | | (98) | | | (98) | | 4,700 | 4,700 | | | |
| 100090114 | AVONDALE | AZ | | 01/13/2023 | | 207 | | (7) | | | (7) | | 200 | 200 | | | |
| 100091035 | VISALIA | CA | | 01/31/2023 | | 429 | | (16) | | | (16) | | 413 | 413 | | | |
| 100127711 | FULSHEAR | TX | | 09/08/2023 | | 594 | | 7 | | | 7 | | 601 | 601 | | | |
| 100153186 | PLEASANT HILL | IA | | 05/30/2024 | | 1,756 | | (14) | | | (14) | | 1,742 | 1,742 | | | |
| 100101744 | PHILADELPHIA | PA | | 03/31/2023 | | 1,736 | | (54) | | | (54) | | 1,682 | 1,682 | | | |
| 100065377 | PHILADELPHIA | PA | | 07/28/2021 | | 1,586 | | (39) | | | (39) | | 1,547 | 1,547 | | | |
| 100118701 | MCKINLEYVILLE | CA | | 07/25/2023 | | 500 | | (16) | | | (16) | | 484 | 484 | | | |
| 100049883 | MOUNT VERNON | WA | | 11/20/2020 | | 860 | | 14 | | | 14 | | 874 | 874 | | | |
| 100084711 | APACHE JUNCTION | AZ | | 08/02/2022 | | 710 | | (4) | | | (4) | | 706 | 706 | | | |
| 100116969 | PHOENIX | AZ | | 07/20/2023 | | 637 | | 46 | | | 46 | | 683 | 683 | | | |
| 100158493 | KISSIMMEE | FL | | 07/10/2024 | | 330 | | (11) | | | (11) | | 319 | 319 | | | |
| 100110088 | NORTH MIDDLETOWN | NJ | | 06/23/2023 | | 240 | | (5) | | | (5) | | 235 | 235 | | | |
| 100081012 | LAS VEGAS | NV | | 03/18/2022 | | 1,499 | | 15 | | | 15 | | 1,514 | 1,514 | | | |
| 100076122 | CLEARWATER | FL | | 01/07/2022 | | 1,097 | | (29) | | | (29) | | 1,068 | 1,068 | | | |
| 100159600 | HAMPSHIRE | IL | | 07/15/2024 | | 118 | | (6) | | | (6) | | 112 | 112 | | | |
| 100158091 | MANOR | TX | | 07/09/2024 | | 189 | | (2) | | | (2) | | 187 | 187 | | | |
| 100151479 | BRUNSWICK | GA | | 05/10/2024 | | 558 | | 3 | | | 3 | | 561 | 561 | | | |
| 100150669 | LITHONIA | GA | | 05/06/2024 | | 513 | | (7) | | | (7) | | 506 | 506 | | | |
| 100048307 | SUN VALLEY | CA | | 11/20/2020 | | 898 | | (43) | | | (43) | | 855 | 855 | | | |
| 100081195 | DUNNELLON | FL | | 03/18/2022 | | 1,225 | | 41 | | | 41 | | 1,266 | 1,266 | | | |
| 100157888 | SAINT AUGUSTINE | FL | | 07/09/2024 | | 1,178 | | 26 | | | 26 | | 1,204 | 1,204 | | | |
| 100120064 | PHOENIX | AZ | | 08/11/2023 | | 597 | | 2 | | | 2 | | 599 | 599 | | | |
| 100141103 | MILWAUKEE | WI | | 01/30/2024 | | 471 | | (9) | | | (9) | | 462 | 462 | | | |
| 100031466 | BALDWIN PARK | CA | | 03/29/2019 | | 1,427 | | 71 | | | 71 | | 1,498 | 1,498 | | | |
| 100137609 | TEMPLE | TX | | 12/08/2023 | | 491 | | (7) | | | (7) | | 484 | 484 | | | |
| 100163178 | KINGSTON | GA | | 08/13/2024 | | 173 | | (6) | | | (6) | | 167 | 167 | | | |
| 100150622 | SARATOGA SPRINGS | UT | | 05/03/2024 | | 527 | | 7 | | | 7 | | 534 | 534 | | | |
| 100120473 | RACINE | WI | | 08/18/2023 | | 410 | | (13) | | | (13) | | 397 | 397 | | | |
| 100116681 | SARASOTA | FL | | 07/20/2023 | | 997 | | 190 | | | 190 | | 1,187 | 1,187 | | | |
| 100136831 | MERIDEN | CT | | 11/27/2023 | | 408 | | (12) | | | (12) | | 396 | 396 | | | |
| 100055099 | HOPATCONG | NJ | | 03/23/2021 | | 1,234 | | (146) | | | (146) | | 1,088 | 1,088 | | | |
| 100152306 | JACKSONVILLE | FL | | 05/17/2024 | | 635 | | 23 | | | 23 | | 658 | 658 | | | |
| 100026942 | NORTH WILDWOOD | NJ | | 09/26/2018 | | 578 | | 192 | | | 192 | | 770 | 770 | | | |
| 100153909 | WARREN | MI | | 06/05/2024 | | 1,138 | | (57) | | | (57) | | 1,081 | 1,081 | | | |
| 100116915 | BLUE RIDGE | GA | | 07/20/2023 | | 1,049 | | 264 | | | 264 | | 1,313 | 1,313 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132120 | SAINT AUGUSTINE | FL | | 10/13/2023 | | 358 | | (6) | | | (6) | | 352 | 352 | | | |
| 100088263 | SCHENECTADY | NY | | 10/17/2022 | | 570 | | (23) | | | (23) | | 547 | 547 | | | |
| 100109965 | DETROIT | MI | | 06/22/2023 | | (21,058) | | (43) | | | (43) | | (21,101) | (9,797) | | 11,305 | 11,305 |
| 100120084 | ROSEVILLE | MN | | 08/11/2023 | | 542 | | (7) | | | (7) | | 535 | 535 | | | |
| 100161076 | PALM BAY | FL | | 07/24/2024 | | 190 | | (3) | | | (3) | | 187 | 187 | | | |
| 100137314 | OCALA | FL | | 12/01/2023 | | 706 | | (7) | | | (7) | | 699 | 699 | | | |
| 100017478 | HENDERSON | NV | | 04/26/2018 | | 2,291 | | 72 | | | 72 | | 2,363 | 2,363 | | | |
| 100158046 | AURORA | IL | | 07/09/2024 | | 168 | | (5) | | | (5) | | 163 | 163 | | | |
| 100114878 | SUSSEX | NJ | | 07/10/2023 | | 1,292 | | (16) | | | (16) | | 1,276 | 1,276 | | | |
| 100084771 | FERNANDINA BEACH | FL | | 08/02/2022 | | 539 | | (35) | | | (35) | | 504 | 504 | | | |
| 100071573 | LAND O LAKES | FL | | 10/14/2021 | | 2,477 | | (43) | | | (43) | | 2,434 | 2,434 | | | |
| 100076261 | EAGLE MOUNTAIN | UT | | 01/07/2022 | | 1,210 | | (31) | | | (31) | | 1,179 | 1,179 | | | |
| 100143555 | EULESS | TX | | 02/21/2024 | | 581 | | (14) | | | (14) | | 567 | 567 | | | |
| 100156728 | SAINT AUGUSTINE | FL | | 06/26/2024 | | 517 | | 8 | | | 8 | | 525 | 525 | | | |
| 100112076 | KIRBYVILLE | MO | | 06/29/2023 | | 1,020 | | 509 | | | 509 | | 1,529 | 1,529 | | | |
| 100160023 | WOODBRIDGE | VA | | 07/17/2024 | | 346 | | (9) | | | (9) | | 337 | 337 | | | |
| 100147964 | SOMERVILLE | TN | | 04/08/2024 | | 584 | | (4) | | | (4) | | 580 | 580 | | | |
| 100071548 | GREENSBORO | NC | | 10/14/2021 | | 1,194 | | (36) | | | (36) | | 1,158 | 1,158 | | | |
| 100060179 | CHICAGO | IL | | 06/25/2021 | | 1,130 | | (37) | | | (37) | | 1,093 | 1,093 | | | |
| 100081453 | LAVEEN | AZ | | 03/18/2022 | | 1,300 | | 50 | | | 50 | | 1,350 | 1,350 | | | |
| 100110229 | JOHNS ISLAND | SC | | 06/30/2023 | | 661 | | 9 | | | 9 | | 670 | 670 | | | |
| 100161091 | NEW BRAUNFELS | TX | | 07/24/2024 | | 243 | | 8 | | | 8 | | 251 | 251 | | | |
| 100160493 | KATY | TX | | 07/19/2024 | | 199 | | 1 | | | 1 | | 200 | 200 | | | |
| 100161711 | CROWN POINT | IN | | 07/30/2024 | | 1,588 | | (56) | | | (56) | | 1,532 | 1,532 | | | |
| 100158139 | CHICOPEE | MA | | 07/09/2024 | | 192 | | 1 | | | 1 | | 193 | 193 | | | |
| 100133362 | TIMONIUM | MD | | 11/21/2023 | | 25,116 | | (76) | | | (76) | | 25,040 | 25,040 | | | |
| 100120134 | SMITHFIELD | NC | | 08/11/2023 | | 583 | | (11) | | | (11) | | 572 | 572 | | | |
| 100147799 | KELLOGG | ID | | 04/08/2024 | | 467 | | (8) | | | (8) | | 459 | 459 | | | |
| 100038117 | MAMMOTH LAKES | CA | | 11/15/2019 | | 1,168 | | (29) | | | (29) | | 1,139 | 1,139 | | | |
| 100137586 | CLEVELAND | OH | | 12/08/2023 | | 2,648 | | (35) | | | (35) | | 2,613 | 2,613 | | | |
| 3300004472 | SPRING VALLEY | NY | | 06/09/2023 | | 455,118 | | | | | | | 455,118 | 455,118 | | | |
| 100133623 | BLOOMINGDALE | GA | | 10/23/2023 | | 1,063 | | 63 | | | 63 | | 1,126 | 1,126 | | | |
| 100063191 | SAVANNAH | GA | | 07/01/2021 | | 532 | | (5) | | | (5) | | 527 | 527 | | | |
| 100091616 | LAS VEGAS | NV | | 03/07/2023 | | 348 | | 53 | | | 53 | | 401 | 401 | | | |
| 100108086 | TAMPA | FL | | 05/24/2023 | | 383 | | (14) | | | (14) | | 369 | 369 | | | |
| 100142772 | TUCSON | AZ | | 02/08/2024 | | 699 | | 4 | | | 4 | | 703 | 703 | | | |
| 100158938 | SANDUSKY | OH | | 07/12/2024 | | 169 | | (4) | | | (4) | | 165 | 165 | | | |
| 100090067 | HOMESTEAD | FL | | 01/13/2023 | | 18,149 | | (122) | | | (122) | | 18,027 | 18,027 | | | |
| 100144595 | PANAMA CITY BEACH | FL | | 03/13/2024 | | 1,534 | | (50) | | | (50) | | 1,484 | 1,484 | | | |
| 100119485 | WALTON | KY | | 07/31/2023 | | 587 | | (4) | | | (4) | | 583 | 583 | | | |
| 100137998 | PORT ORANGE | FL | | 12/13/2023 | | 481 | | | | | | | 481 | 481 | | | |
| 100115992 | KISSIMMEE | FL | | 07/20/2023 | | 801 | | 15 | | | 15 | | 816 | 816 | | | |
| 100120153 | WOODBURN | OR | | 08/11/2023 | | 476 | | (36) | | | (36) | | 440 | 440 | | | |
| 100135457 | SUMMERVILLE | SC | | 11/13/2023 | | 756 | | 63 | | | 63 | | 819 | 819 | | | |
| 100110274 | NOTTINGHAM | PA | | 06/30/2023 | | 566 | | (3) | | | (3) | | 563 | 563 | | | |
| 100136519 | SURFSIDE BEACH | SC | | 11/20/2023 | | 674 | | 4 | | | 4 | | 678 | 678 | | | |
| 100136520 | SURFSIDE BEACH | SC | | 11/20/2023 | | 674 | | 4 | | | 4 | | 678 | 678 | | | |
| 100137605 | NORFOLK | VA | | 12/08/2023 | | 517 | | 2 | | | 2 | | 519 | 519 | | | |
| 100147025 | ROCK HALL | MD | | 03/27/2024 | | 1,335 | | (8) | | | (8) | | 1,327 | 1,327 | | | |
| 100025346 | LINDENHURST | NY | | 09/20/2018 | | 280 | | 79 | | | 79 | | 359 | 359 | | | |
| 100136283 | HENDERSON | NV | | 11/20/2023 | | 729 | | 67 | | | 67 | | 796 | 796 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100060996 | RIALTO | CA | | 06/01/2021 | | 1,728 | | 7 | | | 7 | | 1,735 | 1,735 | | | |
| 100135092 | MYRTLE BEACH | SC | | 11/01/2023 | | 3,618 | | 244 | | | 244 | | 3,862 | 3,862 | | | |
| 100054667 | DENVILLE | NJ | | 03/23/2021 | | 1,031 | | (70) | | | (70) | | 961 | 961 | | | |
| 100130408 | MERIDIAN | ID | | 09/28/2023 | | 676 | | (36) | | | (36) | | 640 | 640 | | | |
| 100029183 | MIAMI SPRINGS | FL | | 10/26/2018 | | 806 | | 136 | | | 136 | | 942 | 942 | | | |
| 100119545 | MEBANE | NC | | 07/28/2023 | | 1,675 | | 65 | | | 65 | | 1,740 | 1,740 | | | |
| 100072538 | EVERETT | WA | | 11/01/2021 | | 1,756 | | (25) | | | (25) | | 1,731 | 1,731 | | | |
| 100133073 | NEWARK | DE | | 11/29/2023 | | 434 | | (2) | | | (2) | | 432 | 432 | | | |
| 100057613 | LANCASTER | CA | | 06/30/2021 | | 1,240 | | (27) | | | (27) | | 1,213 | 1,213 | | | |
| 100140374 | EVERGREEN PARK | IL | | 01/18/2024 | | 529 | | (13) | | | (13) | | 516 | 516 | | | |
| 100136005 | HARTVILLE | MO | | 11/16/2023 | | 539 | | (8) | | | (8) | | 531 | 531 | | | |
| 100143727 | CORONA | CA | | 02/26/2024 | | 425 | | (21) | | | (21) | | 404 | 404 | | | |
| 100110527 | CARROLLTON | TX | | 06/30/2023 | | 664 | | (2) | | | (2) | | 662 | 662 | | | |
| 100144195 | WESTFIELD | IN | | 03/07/2024 | | 597 | | 3 | | | 3 | | 600 | 600 | | | |
| 100115849 | FORT COLLINS | CO | | 07/20/2023 | | 600 | | (11) | | | (11) | | 589 | 589 | | | |
| 100150716 | JASPER | GA | | 05/06/2024 | | 348 | | (10) | | | (10) | | 338 | 338 | | | |
| 100089434 | MC MINNVILLE | TN | | 11/18/2022 | | 2,174 | | 7 | | | 7 | | 2,181 | 2,181 | | | |
| 100149721 | HARVEYS LAKE | PA | | 04/26/2024 | | 167 | | (4) | | | (4) | | 163 | 163 | | | |
| 100012587 | ANTIOCH | CA | | 05/25/2017 | | 740 | | 132 | | | 132 | | 872 | 872 | | | |
| 100152517 | LAS VEGAS | NV | | 05/17/2024 | | 575 | | | | | | | 575 | 575 | | | |
| 100024329 | WEST VALLEY CITY | UT | | 09/20/2018 | | 1,508 | | (2) | | | (2) | | 1,506 | 1,506 | | | |
| 100138842 | TAMPA | FL | | 12/21/2023 | | 489 | | (14) | | | (14) | | 475 | 475 | | | |
| 100131909 | CHENEY | WA | | 10/13/2023 | | 602 | | | | | | | 602 | 602 | | | |
| 100143224 | WINTER HAVEN | FL | | 02/16/2024 | | 646 | | 12 | | | 12 | | 658 | 658 | | | |
| 100151264 | TOMBALL | TX | | 05/10/2024 | | 757 | | (19) | | | (19) | | 738 | 738 | | | |
| 100116837 | BUFORD | GA | | 07/20/2023 | | 1,165 | | 195 | | | 195 | | 1,360 | 1,360 | | | |
| 100161324 | FORT WORTH | TX | | 07/25/2024 | | 275 | | (7) | | | (7) | | 268 | 268 | | | |
| 100158724 | PHILADELPHIA | PA | | 07/10/2024 | | 342 | | | | | | | 342 | 342 | | | |
| 100115846 | NEW MARKET | AL | | 07/20/2023 | | 775 | | 34 | | | 34 | | 809 | 809 | | | |
| 100083812 | GARLAND | UT | | 07/12/2022 | | 639 | | (12) | | | (12) | | 627 | 627 | | | |
| 100111069 | SANTA MARIA | CA | | 06/29/2023 | | 654 | | 193 | | | 193 | | 847 | 847 | | | |
| 100131619 | BILLINGS | MT | | 10/06/2023 | | 569 | | 13 | | | 13 | | 582 | 582 | | | |
| 100147779 | HAMPTON | VA | | 04/08/2024 | | 745 | | 4 | | | 4 | | 749 | 749 | | | |
| 100117405 | OAKLAND | CA | | 07/20/2023 | | 998 | | 257 | | | 257 | | 1,255 | 1,255 | | | |
| 100137567 | COLUMBUS | OH | | 12/08/2023 | | 566 | | 2 | | | 2 | | 568 | 568 | | | |
| 100103644 | HAMPTON | GA | | 05/08/2023 | | 759 | | (19) | | | (19) | | 740 | 740 | | | |
| 100158097 | NEW LONDON | CT | | 07/09/2024 | | 167 | | (3) | | | (3) | | 164 | 164 | | | |
| 100137988 | RIDGELAND | SC | | 12/13/2023 | | 719 | | 49 | | | 49 | | 768 | 768 | | | |
| 100075117 | KANSAS CITY | MO | | 12/01/2021 | | 1,784 | | (20) | | | (20) | | 1,764 | 1,764 | | | |
| 100156639 | COLUMBUS | OH | | 06/24/2024 | | 335 | | (7) | | | (7) | | 328 | 328 | | | |
| 100131673 | TUCSON | AZ | | 10/06/2023 | | 548 | | 1 | | | 1 | | 549 | 549 | | | |
| 100139172 | DEL VALLE | TX | | 12/28/2023 | | 424 | | (14) | | | (14) | | 410 | 410 | | | |
| 100151339 | RALEIGH | NC | | 05/10/2024 | | 680 | | 15 | | | 15 | | 695 | 695 | | | |
| 100140634 | HASLET | TX | | 01/19/2024 | | 458 | | (14) | | | (14) | | 444 | 444 | | | |
| 100060140 | FREEPORT | FL | | 06/25/2021 | | 1,301 | | (48) | | | (48) | | 1,253 | 1,253 | | | |
| 100078974 | PENSACOLA | FL | | 02/24/2022 | | 1,427 | | (18) | | | (18) | | 1,409 | 1,409 | | | |
| 100160126 | APACHE JUNCTION | AZ | | 07/17/2024 | | 200 | | | | | | | 200 | 200 | | | |
| 100156706 | DUNDALK | MD | | 06/26/2024 | | 125 | | (3) | | | (3) | | 122 | 122 | | | |
| 100116845 | AURORA | CO | | 07/20/2023 | | 4,507 | | 21 | | | 21 | | 4,528 | 4,528 | | | |
| 100134096 | SHASTA LAKE | CA | | 12/08/2023 | | 421 | | (12) | | | (12) | | 409 | 409 | | | |
| 100142117 | SIMPSONVILLE | SC | | 02/29/2024 | | 558 | | (3) | | | (3) | | 555 | 555 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159383 | BRANDYWINE | MD | | 07/15/2024 | | 231 | | 4 | | | 4 | | 235 | 235 | | | |
| 100135566 | CAMDENTON | MO | | 11/13/2023 | | 329 | | (4) | | | (4) | | 325 | 325 | | | |
| 100134058 | HUDSON | NY | | 10/25/2023 | | 459 | | (6) | | | (6) | | 453 | 453 | | | |
| 100119482 | LITHIA | FL | | 07/31/2023 | | 542 | | (1) | | | (1) | | 541 | 541 | | | |
| 100061204 | SPANAWAY | WA | | 06/01/2021 | | 1,526 | | 7 | | | 7 | | 1,533 | 1,533 | | | |
| 100135526 | DURHAM | NC | | 11/13/2023 | | 569 | | 2 | | | 2 | | 571 | 571 | | | |
| 100131983 | CLARKSVILLE | TN | | 10/13/2023 | | 602 | | 10 | | | 10 | | 612 | 612 | | | |
| 100060207 | BIDDEFORD | ME | | 06/25/2021 | | 1,603 | | (24) | | | (24) | | 1,579 | 1,579 | | | |
| 100144019 | SAVANNAH | GA | | 03/07/2024 | | 568 | | 2 | | | 2 | | 570 | 570 | | | |
| 100090202 | ANDERSON | SC | | 01/13/2023 | | 496 | | (11) | | | (11) | | 485 | 485 | | | |
| 100135570 | BUDA | TX | | 11/13/2023 | | 6,921 | | (113) | | | (113) | | 6,808 | 6,808 | | | |
| 100119911 | TEMPE | AZ | | 08/10/2023 | | 528 | | (27) | | | (27) | | 501 | 501 | | | |
| 100109952 | CHICAGO | IL | | 06/22/2023 | | 480 | | (16) | | | (16) | | 464 | 464 | | | |
| 100088285 | HOUSTON | TX | | 10/17/2022 | | 563 | | (12) | | | (12) | | 551 | 551 | | | |
| 100132112 | LANCASTER | PA | | 10/13/2023 | | 533 | | (7) | | | (7) | | 526 | 526 | | | |
| 100090792 | FULSHEAR | TX | | 02/28/2023 | | 714 | | (21) | | | (21) | | 693 | 693 | | | |
| 100114639 | LOS ANGELES | CA | | 06/29/2023 | | 422 | | (1) | | | (1) | | 421 | 421 | | | |
| 100160080 | ROWLETT | TX | | 07/17/2024 | | 179 | | (4) | | | (4) | | 175 | 175 | | | |
| 100118638 | CLARENCE | NY | | 07/25/2023 | | 531 | | (3) | | | (3) | | 528 | 528 | | | |
| 100084616 | TWENTYNINE PALMS | CA | | 08/02/2022 | | 480 | | 2 | | | 2 | | 482 | 482 | | | |
| 100152610 | HANFORD | CA | | 05/17/2024 | | 507 | | (12) | | | (12) | | 495 | 495 | | | |
| 100140129 | APEX | NC | | 01/09/2024 | | 67,004 | | (1,270) | | | (1,270) | | 65,734 | 65,734 | | | |
| 100142765 | CYPRESS | TX | | 02/08/2024 | | 522 | | (11) | | | (11) | | 511 | 511 | | | |
| 100127631 | WEST DES MOINES | IA | | 09/08/2023 | | 634 | | 3 | | | 3 | | 637 | 637 | | | |
| 100127292 | SANTA MARIA | CA | | 08/30/2023 | | 732 | | 445 | | | 445 | | 1,177 | 1,177 | | | |
| 100026665 | LA PUENTE | CA | | 09/26/2018 | | 1,189 | | 850 | | | 850 | | 2,039 | 2,039 | | | |
| 100103818 | BRIDGEVIEW | IL | | 05/10/2023 | | 652 | | (16) | | | (16) | | 636 | 636 | | | |
| 100150611 | KATY | TX | | 05/03/2024 | | 629 | | 4 | | | 4 | | 633 | 633 | | | |
| 100030704 | BRADENTON | FL | | 04/09/2019 | | 709 | | 147 | | | 147 | | 856 | 856 | | | |
| 100149708 | SOUTH FALLSBURG | NY | | 04/26/2024 | | 165 | | (2) | | | (2) | | 163 | 163 | | | |
| 100054516 | NEW ALBANY | IN | | 03/23/2021 | | 878 | | (41) | | | (41) | | 837 | 837 | | | |
| 100120121 | MINNEAPOLIS | MN | | 08/11/2023 | | 541 | | (13) | | | (13) | | 528 | 528 | | | |
| 100108490 | BRUNSWICK | GA | | 05/25/2023 | | 575 | | (1) | | | (1) | | 574 | 574 | | | |
| 100120198 | GUSTINE | CA | | 08/18/2023 | | 872 | | (22) | | | (22) | | 850 | 850 | | | |
| 100025834 | LITTLEROCK | CA | | 09/20/2018 | | 1,204 | | 158 | | | 158 | | 1,362 | 1,362 | | | |
| 100120218 | PORT SAINT LUCIE | FL | | 08/18/2023 | | 87 | | (2) | | | (2) | | 85 | 85 | | | |
| 100026597 | SANTA MARIA | CA | | 09/26/2018 | | 1,367 | | 55 | | | 55 | | 1,422 | 1,422 | | | |
| 100140615 | GRAHAM | NC | | 01/19/2024 | | 649 | | 1 | | | 1 | | 650 | 650 | | | |
| 100063760 | TOMS RIVER | NJ | | 07/01/2021 | | 1,249 | | 17 | | | 17 | | 1,266 | 1,266 | | | |
| 100127375 | PHILADELPHIA | PA | | 08/30/2023 | | 850 | | 529 | | | 529 | | 1,379 | 1,379 | | | |
| 100115425 | NEW BRAUNFELS | TX | | 07/17/2023 | | 728 | | (2) | | | (2) | | 726 | 726 | | | |
| 100151852 | HAMILTON | NJ | | 05/10/2024 | | 1,705 | | (53) | | | (53) | | 1,652 | 1,652 | | | |
| 100013142 | WILDWOOD | NJ | | 05/25/2017 | | 798 | | 170 | | | 170 | | 968 | 968 | | | |
| 100139404 | SOUTH FALLSBURG | NY | | 12/28/2023 | | 436 | | (13) | | | (13) | | 423 | 423 | | | |
| 100143007 | MIAMI | FL | | 02/12/2024 | | 477 | | (1) | | | (1) | | 476 | 476 | | | |
| 100086185 | DEER PARK | TX | | 10/07/2022 | | 554 | | (23) | | | (23) | | 531 | 531 | | | |
| 100137585 | LOGAN | OH | | 12/08/2023 | | 525 | | (6) | | | (6) | | 519 | 519 | | | |
| 100064928 | DEERFIELD BEACH | FL | | 07/14/2021 | | 1,189 | | (46) | | | (46) | | 1,143 | 1,143 | | | |
| 100090201 | ANDERSON | SC | | 01/13/2023 | | 496 | | (11) | | | (11) | | 485 | 485 | | | |
| 100133424 | MC KEES ROCKS | PA | | 10/19/2023 | | 1,067 | | (33) | | | (33) | | 1,034 | 1,034 | | | |
| 100154934 | TULARE | CA | | 07/19/2024 | | 324 | | (13) | | | (13) | | 311 | 311 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160458 | FOREST HILL | MD | | 07/19/2024 | | 257 | | (8) | | | (8) | | 249 | 249 | | | |
| 100151531 | TAMPA | FL | | 05/10/2024 | | 559 | | (4) | | | (4) | | 555 | 555 | | | |
| 100135586 | CROYDON | PA | | 11/09/2023 | | 336 | | (4) | | | (4) | | 332 | 332 | | | |
| 100127527 | GILBERT | AZ | | 09/08/2023 | | 606 | | (1) | | | (1) | | 605 | 605 | | | |
| 100133473 | SCHAUMBURG | IL | | 10/19/2023 | | 495 | | (7) | | | (7) | | 488 | 488 | | | |
| 100161528 | PRINCETON | TX | | 07/30/2024 | | 181 | | (4) | | | (4) | | 177 | 177 | | | |
| 100109866 | MARYSVILLE | CA | | 06/22/2023 | | 490 | | (9) | | | (9) | | 481 | 481 | | | |
| 100151316 | RICHMOND | TX | | 05/10/2024 | | 5,537 | | 281 | | | 281 | | 5,818 | 5,818 | | | |
| 100151505 | HENDERSON | NV | | 05/10/2024 | | 769 | | 55 | | | 55 | | 824 | 824 | | | |
| 100054540 | VISALIA | CA | | 03/23/2021 | | 671 | | (13) | | | (13) | | 658 | 658 | | | |
| 100079058 | CARROLLTON | TX | | 02/24/2022 | | 1,188 | | (5) | | | (5) | | 1,183 | 1,183 | | | |
| 100137629 | FORT WORTH | TX | | 12/08/2023 | | 755 | | 51 | | | 51 | | 806 | 806 | | | |
| 100132308 | MANKATO | MN | | 10/13/2023 | | 571 | | (3) | | | (3) | | 568 | 568 | | | |
| 100131594 | OCALA | FL | | 10/06/2023 | | 532 | | 5 | | | 5 | | 537 | 537 | | | |
| 100164805 | CORPUS CHRISTI | TX | | 08/26/2024 | | 209 | | 1 | | | 1 | | 210 | 210 | | | |
| 100159514 | PARKVILLE | MO | | 07/15/2024 | | 160 | | (4) | | | (4) | | 156 | 156 | | | |
| 100153438 | MONTICELLO | NY | | 05/30/2024 | | 485 | | (13) | | | (13) | | 472 | 472 | | | |
| 100135843 | CHATTANOOGA | TN | | 11/10/2023 | | 488 | | (5) | | | (5) | | 483 | 483 | | | |
| 100016427 | VENTURA | CA | | 04/05/2018 | | 1,291 | | (16) | | | (16) | | 1,275 | 1,275 | | | |
| 100057751 | HERNANDO BEACH | FL | | 06/30/2021 | | 1,266 | | (27) | | | (27) | | 1,239 | 1,239 | | | |
| 100118136 | WEST PALM BEACH | FL | | 07/20/2023 | | 349 | | (12) | | | (12) | | 337 | 337 | | | |
| 100065542 | FREDERICKSBURG | VA | | 07/28/2021 | | 3,191 | | (91) | | | (91) | | 3,100 | 3,100 | | | |
| 100142677 | PENDERGRASS | GA | | 02/08/2024 | | 632 | | | | | | | 632 | 632 | | | |
| 100121013 | WINSTON SALEM | NC | | 08/30/2023 | | 539 | | (7) | | | (7) | | 532 | 532 | | | |
| 100024042 | CHICO | CA | | 09/10/2018 | | 1,138 | | (25) | | | (25) | | 1,113 | 1,113 | | | |
| 100150752 | ATLANTA | GA | | 05/06/2024 | | 510 | | (12) | | | (12) | | 498 | 498 | | | |
| 100141417 | MASON | OH | | 01/30/2024 | | 423 | | (7) | | | (7) | | 416 | 416 | | | |
| 100100672 | LEHI | UT | | 04/28/2023 | | 995 | | 76 | | | 76 | | 1,071 | 1,071 | | | |
| 100135521 | KNOXVILLE | TN | | 11/13/2023 | | 482 | | (2) | | | (2) | | 480 | 480 | | | |
| 100028646 | ESSEX | MD | | 10/26/2018 | | 837 | | 60 | | | 60 | | 897 | 897 | | | |
| 100149750 | BRUNSWICK | GA | | 04/26/2024 | | 131 | | (5) | | | (5) | | 126 | 126 | | | |
| 100103106 | MEDFORD | NY | | 04/21/2023 | | 532 | | (17) | | | (17) | | 515 | 515 | | | |
| 100109044 | HARLINGEN | TX | | 06/05/2023 | | 595 | | (10) | | | (10) | | 585 | 585 | | | |
| 100029157 | NORWALK | CA | | 10/26/2018 | | 2,030 | | 215 | | | 215 | | 2,245 | 2,245 | | | |
| 100132062 | LOGANVILLE | GA | | 10/13/2023 | | 819 | | 10 | | | 10 | | 829 | 829 | | | |
| 100029479 | WHITTIER | CA | | 10/26/2018 | | 3,282 | | 140 | | | 140 | | 3,422 | 3,422 | | | |
| 100134662 | ATLANTA | GA | | 10/30/2023 | | 490 | | | | | | | 490 | 490 | | | |
| 100160988 | HOUSTON | TX | | 07/24/2024 | | 225 | | 2 | | | 2 | | 227 | 227 | | | |
| 100065227 | SPRING LAKE HEIGHTS | NJ | | 07/14/2021 | | 2,844 | | (39) | | | (39) | | 2,805 | 2,805 | | | |
| 100117766 | ARLINGTON | TX | | 07/20/2023 | | 534 | | 3 | | | 3 | | 537 | 537 | | | |
| 100060059 | CHANDLER | AZ | | 06/25/2021 | | 1,195 | | (39) | | | (39) | | 1,156 | 1,156 | | | |
| 100120727 | RALEIGH | NC | | 08/25/2023 | | 606 | | | | | | | 606 | 606 | | | |
| 100116932 | YUCCA VALLEY | CA | | 07/20/2023 | | 2,435 | | 214 | | | 214 | | 2,649 | 2,649 | | | |
| 100088080 | WINTER HAVEN | FL | | 10/25/2022 | | 621 | | 2 | | | 2 | | 623 | 623 | | | |
| 100078837 | FRESNO | CA | | 02/24/2022 | | 1,142 | | (2) | | | (2) | | 1,140 | 1,140 | | | |
| 100043078 | MIAMI | FL | | 05/28/2020 | | 189 | | 7 | | | 7 | | 196 | 196 | | | |
| 100100538 | MCDONOUGH | GA | | 04/27/2023 | | 354 | | (33) | | | (33) | | 321 | 321 | | | |
| 100065658 | MATTHEWS | NC | | 07/28/2021 | | 2,239 | | (75) | | | (75) | | 2,164 | 2,164 | | | |
| 100024912 | SACRAMENTO | CA | | 09/20/2018 | | 806 | | 65 | | | 65 | | 871 | 871 | | | |
| 100055326 | LEHIGH ACRES | FL | | 03/23/2021 | | 773 | | (37) | | | (37) | | 736 | 736 | | | |
| 100069560 | LENOIR CITY | TN | | 09/01/2021 | | 1,359 | | (8) | | | (8) | | 1,351 | 1,351 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026935 | FAIRFIELD | CA | | 09/26/2018 | | 659 | | 84 | | | 84 | | 743 | 743 | | | |
| 100154505 | LAS VEGAS | NV | | 06/14/2024 | | 369 | | (8) | | | (8) | | 361 | 361 | | | |
| 100120053 | BOISE | ID | | 08/11/2023 | | 580 | | (5) | | | (5) | | 575 | 575 | | | |
| 100115512 | STOCKTON | CA | | 07/17/2023 | | 612 | | 14 | | | 14 | | 626 | 626 | | | |
| 100078238 | EL CAJON | CA | | 02/10/2022 | | 1,140 | | (11) | | | (11) | | 1,129 | 1,129 | | | |
| 100134616 | BRADENTON | FL | | 10/30/2023 | | 433 | | (6) | | | (6) | | 427 | 427 | | | |
| 100137532 | DURHAM | NC | | 12/08/2023 | | 525 | | (7) | | | (7) | | 518 | 518 | | | |
| 100137029 | DENTON | TX | | 11/28/2023 | | 687 | | 47 | | | 47 | | 734 | 734 | | | |
| 100077154 | SCHODACK LANDING | NY | | 01/03/2022 | | 1,000 | | (1) | | | (1) | | 999 | 999 | | | |
| 100153215 | THE VILLAGES | FL | | 05/30/2024 | | 673 | | (15) | | | (15) | | 658 | 658 | | | |
| 100128327 | REISTERSTOWN | MD | | 09/14/2023 | | 425 | | (19) | | | (19) | | 406 | 406 | | | |
| 100133622 | MIAMI | FL | | 10/23/2023 | | 813 | | 65 | | | 65 | | 878 | 878 | | | |
| 100153456 | SCRANTON | PA | | 05/30/2024 | | 436 | | (11) | | | (11) | | 425 | 425 | | | |
| 100114981 | CHARLOTTE | NC | | 07/14/2023 | | 1,828 | | 31 | | | 31 | | 1,859 | 1,859 | | | |
| 100081082 | CHARLESTON | SC | | 03/18/2022 | | 1,385 | | 58 | | | 58 | | 1,443 | 1,443 | | | |
| 100115998 | ROSHARON | TX | | 07/20/2023 | | 850 | | 38 | | | 38 | | 888 | 888 | | | |
| 100114984 | PRINCETON | TX | | 07/14/2023 | | 556 | | (4) | | | (4) | | 552 | 552 | | | |
| 100161374 | MOORE | SC | | 07/25/2024 | | 172 | | (4) | | | (4) | | 168 | 168 | | | |
| 100137817 | WAUKEGAN | IL | | 12/08/2023 | | 365 | | 17 | | | 17 | | 382 | 382 | | | |
| 100055064 | CUMMING | GA | | 03/23/2021 | | 2,201 | | (51) | | | (51) | | 2,150 | 2,150 | | | |
| 100148128 | KANNAPOLIS | NC | | 04/10/2024 | | 563 | | (4) | | | (4) | | 559 | 559 | | | |
| 100154870 | PHILADELPHIA | PA | | 07/19/2024 | | 249 | | (20) | | | (20) | | 229 | 229 | | | |
| 100137634 | LAKE IN THE HILLS | IL | | 12/08/2023 | | 502 | | (14) | | | (14) | | 488 | 488 | | | |
| 100150701 | MANITOWOC | WI | | 05/06/2024 | | 509 | | (11) | | | (11) | | 498 | 498 | | | |
| 100091431 | COLORADO SPRINGS | CO | | 02/22/2023 | | 562 | | (3) | | | (3) | | 559 | 559 | | | |
| 100043118 | WINNETKA | CA | | 05/28/2020 | | 2,074 | | (17) | | | (17) | | 2,057 | 2,057 | | | |
| 100042996 | PICO RIVERA | CA | | 05/28/2020 | | 3,979 | | 35 | | | 35 | | 4,014 | 4,014 | | | |
| 100133140 | GRAYSON | GA | | 11/29/2023 | | 511 | | 8 | | | 8 | | 519 | 519 | | | |
| 100110529 | NEWINGTON | CT | | 06/30/2023 | | 559 | | (9) | | | (9) | | 550 | 550 | | | |
| 100149048 | OWATONNA | MN | | 04/19/2024 | | 310 | | (13) | | | (13) | | 297 | 297 | | | |
| 100111144 | CEDAR GROVE | NJ | | 06/29/2023 | | 1,451 | | 553 | | | 553 | | 2,004 | 2,004 | | | |
| 100129727 | QUINTON | VA | | 09/29/2023 | | 549 | | 2 | | | 2 | | 551 | 551 | | | |
| 100117327 | POMONA | CA | | 07/20/2023 | | 916 | | 152 | | | 152 | | 1,068 | 1,068 | | | |
| 100133977 | LOUISVILLE | KY | | 10/25/2023 | | 697 | | (13) | | | (13) | | 684 | 684 | | | |
| 100160035 | LEAGUE CITY | TX | | 07/17/2024 | | 190 | | (3) | | | (3) | | 187 | 187 | | | |
| 100050192 | BAY SHORE | NY | | 11/20/2020 | | 2,643 | | (140) | | | (140) | | 2,503 | 2,503 | | | |
| 100115057 | SPRING HILL | FL | | 07/14/2023 | | 1,128 | | 18 | | | 18 | | 1,146 | 1,146 | | | |
| 100148230 | FOUNTAIN | CO | | 04/12/2024 | | 572 | | (2) | | | (2) | | 570 | 570 | | | |
| 100128824 | LAKE WORTH BEACH | FL | | 09/21/2023 | | 193 | | | | | | | 193 | 193 | | | |
| 100115804 | RALEIGH | NC | | 07/20/2023 | | 794 | | 22 | | | 22 | | 816 | 816 | | | |
| 100071660 | REXBURG | ID | | 10/14/2021 | | 1,134 | | (30) | | | (30) | | 1,104 | 1,104 | | | |
| 100065341 | AUSTELL | GA | | 07/28/2021 | | 1,140 | | (32) | | | (32) | | 1,108 | 1,108 | | | |
| 100112228 | STATEN ISLAND | NY | | 06/29/2023 | | 1,247 | | 507 | | | 507 | | 1,754 | 1,754 | | | |
| 100049398 | CHICAGO | IL | | 11/20/2020 | | 1,094 | | (2) | | | (2) | | 1,092 | 1,092 | | | |
| 100140431 | WILLISTON | FL | | 01/18/2024 | | 762 | | 20 | | | 20 | | 782 | 782 | | | |
| 100126417 | LAUDERHILL | FL | | 08/30/2023 | | 554 | | (9) | | | (9) | | 545 | 545 | | | |
| 100137654 | LAWRENCEVILLE | NJ | | 12/08/2023 | | 2,127 | | (28) | | | (28) | | 2,099 | 2,099 | | | |
| 100137052 | MYRTLE BEACH | SC | | 11/28/2023 | | 2,677 | | 295 | | | 295 | | 2,972 | 2,972 | | | |
| 100133152 | ASTON | PA | | 11/29/2023 | | 462 | | (4) | | | (4) | | 458 | 458 | | | |
| 100154869 | CENTENNIAL | CO | | 07/19/2024 | | 2,136 | | (31) | | | (31) | | 2,105 | 2,105 | | | |
| 100148463 | MADISON | AL | | 04/12/2024 | | 766 | | 38 | | | 38 | | 804 | 804 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133685 | BOONE | NC | | 10/23/2023 | | 531 | | 2 | | | 2 | | 533 | 533 | | | |
| 100114987 | PUEBLO | CO | | 07/14/2023 | | 665 | | 11 | | | 11 | | 676 | 676 | | | |
| 100133603 | EUSTIS | FL | | 10/23/2023 | | 571 | | 7 | | | 7 | | 578 | 578 | | | |
| 100127717 | LAWRENCEVILLE | GA | | 09/08/2023 | | 408 | | (5) | | | (5) | | 403 | 403 | | | |
| 100081157 | JARRELL | TX | | 03/18/2022 | | 1,843 | | 50 | | | 50 | | 1,893 | 1,893 | | | |
| 100060215 | KILL DEVIL HILLS | NC | | 06/25/2021 | | 1,269 | | (26) | | | (26) | | 1,243 | 1,243 | | | |
| 100128201 | SLATYFORK | WV | | 09/18/2023 | | 364 | | 5 | | | 5 | | 369 | 369 | | | |
| 100066682 | KNOXVILLE | TN | | 08/02/2021 | | 1,374 | | (22) | | | (22) | | 1,352 | 1,352 | | | |
| 100140371 | CAPE CORAL | FL | | 01/18/2024 | | 483 | | (9) | | | (9) | | 474 | 474 | | | |
| 100138799 | FORT WORTH | TX | | 12/21/2023 | | 560 | | (14) | | | (14) | | 546 | 546 | | | |
| 100012966 | PALMDALE | CA | | 05/25/2017 | | 1,062 | | 193 | | | 193 | | 1,255 | 1,255 | | | |
| 100055115 | DANVILLE | NH | | 03/23/2021 | | 285 | | (13) | | | (13) | | 272 | 272 | | | |
| 100079165 | NEW SMYRNA BEACH | FL | | 02/24/2022 | | 1,215 | | 13 | | | 13 | | 1,228 | 1,228 | | | |
| 100024768 | GAITHERSBURG | MD | | 09/20/2018 | | 1,543 | | 11 | | | 11 | | 1,554 | 1,554 | | | |
| 100079045 | LAS VEGAS | NV | | 02/24/2022 | | 991 | | (26) | | | (26) | | 965 | 965 | | | |
| 100044254 | WATSONVILLE | CA | | 08/19/2020 | | 892 | | 213 | | | 213 | | 1,105 | 1,105 | | | |
| 100151635 | LUSBY | MD | | 05/10/2024 | | 518 | | (6) | | | (6) | | 512 | 512 | | | |
| 100026627 | CARSON | CA | | 09/26/2018 | | 658 | | 74 | | | 74 | | 732 | 732 | | | |
| 100127029 | HIALEAH | FL | | 08/30/2023 | | 724 | | 148 | | | 148 | | 872 | 872 | | | |
| 100079677 | TOMBALL | TX | | 04/08/2022 | | 2,194 | | 47 | | | 47 | | 2,241 | 2,241 | | | |
| 100147884 | FRESNO | TX | | 04/08/2024 | | 2,472 | | 134 | | | 134 | | 2,606 | 2,606 | | | |
| 100148899 | FORT WORTH | TX | | 04/17/2024 | | 512 | | (29) | | | (29) | | 483 | 483 | | | |
| 100066788 | LUSBY | MD | | 08/02/2021 | | 1,413 | | 1 | | | 1 | | 1,414 | 1,414 | | | |
| 100154762 | DAVENPORT | FL | | 07/19/2024 | | 371 | | (16) | | | (16) | | 355 | 355 | | | |
| 100115563 | CONCORD | NC | | 07/19/2023 | | 454 | | (6) | | | (6) | | 448 | 448 | | | |
| 100081269 | CLEVELAND | TN | | 03/18/2022 | | 1,143 | | 19 | | | 19 | | 1,162 | 1,162 | | | |
| 100152276 | LAWRENCEVILLE | GA | | 05/17/2024 | | 566 | | (3) | | | (3) | | 563 | 563 | | | |
| 100151351 | CARTERSVILLE | GA | | 05/10/2024 | | 645 | | 8 | | | 8 | | 653 | 653 | | | |
| 100133755 | STONE MOUNTAIN | GA | | 10/23/2023 | | 557 | | (2) | | | (2) | | 555 | 555 | | | |
| 100129857 | BUFORD | GA | | 09/27/2023 | | 454 | | (25) | | | (25) | | 429 | 429 | | | |
| 100136372 | AIKEN | SC | | 11/20/2023 | | 2,207 | | 41 | | | 41 | | 2,248 | 2,248 | | | |
| 100065073 | BRIGHTON | CO | | 07/14/2021 | | 1,184 | | (34) | | | (34) | | 1,150 | 1,150 | | | |
| 100143647 | STUART | FL | | 02/22/2024 | | 475 | | (20) | | | (20) | | 455 | 455 | | | |
| 100062450 | SAN ANTONIO | TX | | 07/01/2021 | | 1,882 | | (19) | | | (19) | | 1,863 | 1,863 | | | |
| 100151317 | HOUSTON | TX | | 05/10/2024 | | 765 | | 47 | | | 47 | | 812 | 812 | | | |
| 100147529 | HOMESTEAD | FL | | 04/03/2024 | | 349 | | (9) | | | (9) | | 340 | 340 | | | |
| 100143280 | SAINT CLOUD | FL | | 02/16/2024 | | 604 | | (6) | | | (6) | | 598 | 598 | | | |
| 100029746 | WEST MELBOURNE | FL | | 10/26/2018 | | 1,172 | | 55 | | | 55 | | 1,227 | 1,227 | | | |
| 100114656 | CLAYTON | NC | | 06/29/2023 | | 654 | | 15 | | | 15 | | 669 | 669 | | | |
| 100140004 | OLATHE | KS | | 01/09/2024 | | 4,697 | | (140) | | | (140) | | 4,557 | 4,557 | | | |
| 100133689 | CARTERSVILLE | GA | | 10/23/2023 | | 570 | | 10 | | | 10 | | 580 | 580 | | | |
| 100110464 | FREDERICK | CO | | 06/30/2023 | | 863 | | (6) | | | (6) | | 857 | 857 | | | |
| 100088098 | GREENVILLE | SC | | 10/25/2022 | | 606 | | (6) | | | (6) | | 600 | 600 | | | |
| 100065716 | CITRUS HEIGHTS | CA | | 07/28/2021 | | 3,858 | | (147) | | | (147) | | 3,711 | 3,711 | | | |
| 100139557 | TRAVELERS REST | SC | | 12/28/2023 | | 1,259 | | (94) | | | (94) | | 1,165 | 1,165 | | | |
| 100043231 | POUGHQUAG | NY | | 08/13/2020 | | 1,092 | | (42) | | | (42) | | 1,050 | 1,050 | | | |
| 100119412 | WATERFORD | NY | | 07/31/2023 | | 626 | | 4 | | | 4 | | 630 | 630 | | | |
| 100080184 | FRESNO | CA | | 02/25/2022 | | 971 | | (40) | | | (40) | | 931 | 931 | | | |
| 100134618 | CORPUS CHRISTI | TX | | 10/30/2023 | | 443 | | (6) | | | (6) | | 437 | 437 | | | |
| 100131623 | OCALA | FL | | 10/06/2023 | | 374 | | 8 | | | 8 | | 382 | 382 | | | |
| 100115068 | CHARLOTTE | NC | | 07/14/2023 | | 723 | | 13 | | | 13 | | 736 | 736 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118750 | PLANTATION | FL | | 07/25/2023 | | 542 | | (15) | | | (15) | | 527 | 527 | | | |
| 100103330 | COLORADO SPRINGS | CO | | 04/28/2023 | | 555 | | (7) | | | (7) | | 548 | 548 | | | |
| 100163046 | KYLE | TX | | 08/13/2024 | | 332 | | (15) | | | (15) | | 317 | 317 | | | |
| 100163039 | WOODRIDGE | IL | | 08/13/2024 | | 386 | | (15) | | | (15) | | 371 | 371 | | | |
| 100101550 | GALLATIN | TN | | 04/26/2023 | | 684 | | (7) | | | (7) | | 677 | 677 | | | |
| 100100775 | JACKSONVILLE | FL | | 04/28/2023 | | 725 | | 1 | | | 1 | | 726 | 726 | | | |
| 100119483 | GREENVILLE | TX | | 07/31/2023 | | 537 | | (10) | | | (10) | | 527 | 527 | | | |
| 100031112 | WESLEY CHAPEL | FL | | 03/29/2019 | | 1,034 | | 163 | | | 163 | | 1,197 | 1,197 | | | |
| 100118199 | INDIANAPOLIS | IN | | 07/21/2023 | | 454 | | (14) | | | (14) | | 440 | 440 | | | |
| 100141967 | ELIZABETHTOWN | KY | | 02/29/2024 | | 397 | | (8) | | | (8) | | 389 | 389 | | | |
| 100136416 | NORTHAMPTON | PA | | 11/20/2023 | | 496 | | 44 | | | 44 | | 540 | 540 | | | |
| 100143210 | GERMANTOWN | TN | | 02/16/2024 | | 901 | | (7) | | | (7) | | 894 | 894 | | | |
| 100065435 | FRANKLIN CENTER | PA | | 07/28/2021 | | 1,274 | | (19) | | | (19) | | 1,255 | 1,255 | | | |
| 100152538 | MIDLOTHIAN | VA | | 05/17/2024 | | 504 | | (8) | | | (8) | | 496 | 496 | | | |
| 100080865 | PHOENIX | AZ | | 03/10/2022 | | 861 | | (90) | | | (90) | | 771 | 771 | | | |
| 100161435 | PLANO | TX | | 07/29/2024 | | 185 | | (2) | | | (2) | | 183 | 183 | | | |
| 100102957 | WINTER GARDEN | FL | | 06/22/2023 | | 438 | | (34) | | | (34) | | 404 | 404 | | | |
| 100111469 | FAIRVIEW | OR | | 06/29/2023 | | 846 | | 517 | | | 517 | | 1,363 | 1,363 | | | |
| 100126878 | HIALEAH | FL | | 08/30/2023 | | 539 | | 409 | | | 409 | | 948 | 948 | | | |
| 100132312 | CLEVELAND | OH | | 10/13/2023 | | 656 | | (3) | | | (3) | | 653 | 653 | | | |
| 100143919 | PHOENIX | AZ | | 02/29/2024 | | 384 | | (9) | | | (9) | | 375 | 375 | | | |
| 100137319 | BAYONNE | NJ | | 12/01/2023 | | 317 | | | | | | | 317 | 317 | | | |
| 100152607 | SARGENT | TX | | 05/17/2024 | | 504 | | (9) | | | (9) | | 495 | 495 | | | |
| 100156790 | OKLAHOMA CITY | OK | | 06/26/2024 | | 153 | | (3) | | | (3) | | 150 | 150 | | | |
| 100065399 | LAKEWOOD | NJ | | 07/28/2021 | | 1,257 | | (20) | | | (20) | | 1,237 | 1,237 | | | |
| 100160446 | RIALTO | CA | | 07/19/2024 | | 179 | | (7) | | | (7) | | 172 | 172 | | | |
| 100099898 | AVENTURA | FL | | 03/28/2023 | | 518 | | (32) | | | (32) | | 486 | 486 | | | |
| 100119237 | GEORGETOWN | TX | | 07/31/2023 | | 655 | | 5 | | | 5 | | 660 | 660 | | | |
| 100028754 | FRAMINGHAM | MA | | 10/26/2018 | | 687 | | 157 | | | 157 | | 844 | 844 | | | |
| 100139652 | BAKERSFIELD | CA | | 12/28/2023 | | 992 | | (47) | | | (47) | | 945 | 945 | | | |
| 100160058 | CREWE | VA | | 07/17/2024 | | 622 | | (16) | | | (16) | | 606 | 606 | | | |
| 100112012 | JACKSON | NJ | | 06/29/2023 | | 820 | | 378 | | | 378 | | 1,198 | 1,198 | | | |
| 100114119 | MINOCQUA | WI | | 06/29/2023 | | 792 | | 92 | | | 92 | | 884 | 884 | | | |
| 100088086 | LAS VEGAS | NV | | 10/25/2022 | | 723 | | (38) | | | (38) | | 685 | 685 | | | |
| 100136895 | AUBURNDALE | FL | | 11/27/2023 | | 679 | | 48 | | | 48 | | 727 | 727 | | | |
| 100159502 | TUCSON | AZ | | 07/15/2024 | | 158 | | (3) | | | (3) | | 155 | 155 | | | |
| 100159549 | EAU CLAIRE | WI | | 07/15/2024 | | 142 | | (10) | | | (10) | | 132 | 132 | | | |
| 100163131 | HANFORD | CA | | 08/13/2024 | | 513 | | (13) | | | (13) | | 500 | 500 | | | |
| 100134487 | EWING | NJ | | 10/30/2023 | | 379 | | (14) | | | (14) | | 365 | 365 | | | |
| 100053577 | SOMERSET | NJ | | 03/23/2021 | | 811 | | (37) | | | (37) | | 774 | 774 | | | |
| 100108073 | YORBA LINDA | CA | | 05/24/2023 | | 666 | | (5) | | | (5) | | 661 | 661 | | | |
| 100156565 | LULA | GA | | 06/24/2024 | | 691 | | 30 | | | 30 | | 721 | 721 | | | |
| 100144102 | STREAMWOOD | IL | | 03/07/2024 | | 564 | | (2) | | | (2) | | 562 | 562 | | | |
| 100133579 | MIDVALE | UT | | 10/23/2023 | | 644 | | 12 | | | 12 | | 656 | 656 | | | |
| 100151638 | JARRELL | TX | | 05/10/2024 | | 2,544 | | (44) | | | (44) | | 2,500 | 2,500 | | | |
| 100092043 | HOUSTON | TX | | 02/09/2023 | | 507 | | (11) | | | (11) | | 496 | 496 | | | |
| 100119378 | ROYSE CITY | TX | | 07/31/2023 | | 2,050 | | | | | | | 2,050 | 2,050 | | | |
| 100160068 | PAHRUMP | NV | | 07/17/2024 | | 8,761 | | (273) | | | (273) | | 8,488 | 8,488 | | | |
| 100160135 | DALTON | GA | | 07/17/2024 | | 184 | | (3) | | | (3) | | 181 | 181 | | | |
| 100149210 | SIMI VALLEY | CA | | 04/22/2024 | | 424 | | (13) | | | (13) | | 411 | 411 | | | |
| 100029620 | ELKRIDGE | MD | | 10/26/2018 | | 2,095 | | 73 | | | 73 | | 2,168 | 2,168 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100074396 | INDIAN LAKE ESTATES | FL | | 12/02/2021 | | 962 | | (47) | | | (47) | | 915 | 915 | | | |
| 100152452 | WEST BLOOMFIELD | MI | | 05/17/2024 | | 504 | | (1) | | | (1) | | 503 | 503 | | | |
| 100101640 | HOLLY HILL | FL | | 04/26/2023 | | 552 | | (8) | | | (8) | | 544 | 544 | | | |
| 100136623 | ARLINGTON | TX | | 11/22/2023 | | 481 | | 3 | | | 3 | | 484 | 484 | | | |
| 100129733 | ALBUQUERQUE | NM | | 09/29/2023 | | 587 | | (8) | | | (8) | | 579 | 579 | | | |
| 100102578 | TOBYHANNA | PA | | 06/07/2023 | | 582 | | (3) | | | (3) | | 579 | 579 | | | |
| 100155900 | WYLIE | TX | | 06/17/2024 | | 520 | | (10) | | | (10) | | 510 | 510 | | | |
| 100084607 | HUMBLE | TX | | 08/02/2022 | | 171 | | (5) | | | (5) | | 166 | 166 | | | |
| 100091157 | REPUBLIC | MO | | 01/31/2023 | | 684 | | 26 | | | 26 | | 710 | 710 | | | |
| 100160072 | EULESS | TX | | 07/17/2024 | | 166 | | (5) | | | (5) | | 161 | 161 | | | |
| 100127645 | SAINT PAUL | MN | | 09/08/2023 | | 396 | | (14) | | | (14) | | 382 | 382 | | | |
| 100063252 | SANTA FE | TX | | 07/01/2021 | | 1,553 | | (20) | | | (20) | | 1,533 | 1,533 | | | |
| 100135884 | MADERA | CA | | 11/13/2023 | | 340 | | (26) | | | (26) | | 314 | 314 | | | |
| 100076063 | JACKSONVILLE | FL | | 01/07/2022 | | 1,693 | | (42) | | | (42) | | 1,651 | 1,651 | | | |
| 100024865 | STATEN ISLAND | NY | | 09/20/2018 | | 3,316 | | 723 | | | 723 | | 4,039 | 4,039 | | | |
| 100150681 | SPRING | TX | | 05/06/2024 | | 556 | | (10) | | | (10) | | 546 | 546 | | | |
| 100144328 | RICHMOND | TX | | 03/07/2024 | | 337 | | (13) | | | (13) | | 324 | 324 | | | |
| 100133911 | TAMPA | FL | | 11/29/2023 | | 487 | | 10 | | | 10 | | 497 | 497 | | | |
| 100110339 | ALLEN | TX | | 06/30/2023 | | 871 | | (6) | | | (6) | | 865 | 865 | | | |
| 100120450 | LAS VEGAS | NV | | 08/18/2023 | | 515 | | (19) | | | (19) | | 496 | 496 | | | |
| 100065741 | DENVER | CO | | 07/28/2021 | | 1,216 | | (16) | | | (16) | | 1,200 | 1,200 | | | |
| 100134766 | FLORESVILLE | TX | | 10/30/2023 | | 12,850 | | (81) | | | (81) | | 12,769 | 12,769 | | | |
| 100100457 | ADELANTO | CA | | 04/27/2023 | | 985 | | (14) | | | (14) | | 971 | 971 | | | |
| 100133201 | HOUSTON | TX | | 11/29/2023 | | 798 | | (8) | | | (8) | | 790 | 790 | | | |
| 100100730 | AUSTIN | TX | | 04/28/2023 | | 3,309 | | 163 | | | 163 | | 3,472 | 3,472 | | | |
| 100133050 | DORAL | FL | | 11/29/2023 | | 472 | | (7) | | | (7) | | 465 | 465 | | | |
| 100152609 | ZION | IL | | 05/17/2024 | | 596 | | (10) | | | (10) | | 586 | 586 | | | |
| 100159506 | ROEBLING | NJ | | 07/15/2024 | | 167 | | (3) | | | (3) | | 164 | 164 | | | |
| 100158055 | ASHEVILLE | NC | | 07/09/2024 | | 211 | | (4) | | | (4) | | 207 | 207 | | | |
| 100155627 | WASHINGTON | DC | | 06/18/2024 | | 700 | | (14) | | | (14) | | 686 | 686 | | | |
| 100129560 | NEW MARKET | AL | | 09/29/2023 | | 727 | | 34 | | | 34 | | 761 | 761 | | | |
| 100063835 | CAMBRIDGE | MN | | 07/01/2021 | | 2,640 | | 10 | | | 10 | | 2,650 | 2,650 | | | |
| 100150689 | PHOENIX | AZ | | 05/06/2024 | | 519 | | (14) | | | (14) | | 505 | 505 | | | |
| 100126345 | BRIDGETON | NJ | | 08/30/2023 | | 398 | | (17) | | | (17) | | 381 | 381 | | | |
| 100102450 | ALBRIGHTSVILLE | PA | | 06/07/2023 | | 568 | | (18) | | | (18) | | 550 | 550 | | | |
| 100155997 | WINDER | GA | | 06/18/2024 | | 323 | | (10) | | | (10) | | 313 | 313 | | | |
| 100133053 | DAVENPORT | FL | | 11/29/2023 | | 523 | | 6 | | | 6 | | 529 | 529 | | | |
| 100054188 | CLOVIS | CA | | 03/23/2021 | | 1,082 | | (34) | | | (34) | | 1,048 | 1,048 | | | |
| 100146038 | ATLANTIC BEACH | FL | | 03/19/2024 | | 496 | | (9) | | | (9) | | 487 | 487 | | | |
| 100014796 | SAN DIEGO | CA | | 11/06/2017 | | 1,440 | | (14) | | | (14) | | 1,426 | 1,426 | | | |
| 100075798 | CONVERSE | TX | | 12/01/2021 | | 1,194 | | (17) | | | (17) | | 1,177 | 1,177 | | | |
| 100152586 | KILLEEN | TX | | 05/17/2024 | | 584 | | 5 | | | 5 | | 589 | 589 | | | |
| 100143789 | VILLA RICA | GA | | 02/28/2024 | | 317 | | (19) | | | (19) | | 298 | 298 | | | |
| 100135294 | MADISON LAKE | MN | | 11/13/2023 | | 524 | | (2) | | | (2) | | 522 | 522 | | | |
| 100141165 | LAKEWOOD | NJ | | 01/30/2024 | | 563 | | (11) | | | (11) | | 552 | 552 | | | |
| 100135508 | MANCHESTER | CT | | 11/13/2023 | | 538 | | 1 | | | 1 | | 539 | 539 | | | |
| 100141146 | SOUTH FALLSBURG | NY | | 01/30/2024 | | 489 | | (9) | | | (9) | | 480 | 480 | | | |
| 100110592 | SAN ANTONIO | TX | | 06/30/2023 | | 614 | | (6) | | | (6) | | 608 | 608 | | | |
| 100148920 | FORT WORTH | TX | | 04/17/2024 | | 746 | | 46 | | | 46 | | 792 | 792 | | | |
| 100134874 | QUEENSBURY | NY | | 10/30/2023 | | 495 | | 7 | | | 7 | | 502 | 502 | | | |
| 100150608 | FORT WORTH | TX | | 05/03/2024 | | 733 | | 43 | | | 43 | | 776 | 776 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129367 | NORTH CHARLESTON | SC | | 09/25/2023 | | 1,458 | | 1 | | | 1 | | 1,459 | 1,459 | | | |
| 100147711 | LAWRENCEVILLE | GA | | 04/05/2024 | | 907 | | (6) | | | (6) | | 901 | 901 | | | |
| 100135528 | HAMDEN | CT | | 11/13/2023 | | 525 | | (2) | | | (2) | | 523 | 523 | | | |
| 100115404 | VIRGINIA BEACH | VA | | 07/17/2023 | | 980 | | (7) | | | (7) | | 973 | 973 | | | |
| 100137129 | MAULDIN | SC | | 11/28/2023 | | 314 | | (18) | | | (18) | | 296 | 296 | | | |
| 100129439 | VIRGINIA BEACH | VA | | 09/29/2023 | | 555 | | 5 | | | 5 | | 560 | 560 | | | |
| 100129557 | SAINT AUGUSTINE | FL | | 09/29/2023 | | 759 | | 31 | | | 31 | | 790 | 790 | | | |
| 100043327 | DUBLIN | OH | | 08/13/2020 | | 430 | | (63) | | | (63) | | 367 | 367 | | | |
| 100102008 | SPRINGFIELD | MA | | 04/14/2023 | | 422 | | (17) | | | (17) | | 405 | 405 | | | |
| 100151302 | MYRTLE BEACH | SC | | 05/10/2024 | | 724 | | 28 | | | 28 | | 752 | 752 | | | |
| 100114767 | HUNTINGTON BEACH | CA | | 07/07/2023 | | 2,224 | | (78) | | | (78) | | 2,146 | 2,146 | | | |
| 100024742 | HIGHLAND | CA | | 09/20/2018 | | 806 | | 47 | | | 47 | | 853 | 853 | | | |
| 100030426 | COLUMBIA | SC | | 12/20/2018 | | 1,066 | | 43 | | | 43 | | 1,109 | 1,109 | | | |
| 100092064 | WARETOWN | NJ | | 02/09/2023 | | 517 | | (13) | | | (13) | | 504 | 504 | | | |
| 100024745 | LANCASTER | CA | | 09/20/2018 | | 911 | | 169 | | | 169 | | 1,080 | 1,080 | | | |
| 100152678 | TAMPA | FL | | 05/17/2024 | | 336 | | (6) | | | (6) | | 330 | 330 | | | |
| 100090388 | TULSA | OK | | 12/28/2022 | | 422 | | (12) | | | (12) | | 410 | 410 | | | |
| 100099991 | LAKE PARK | FL | | 03/28/2023 | | 596 | | 7 | | | 7 | | 603 | 603 | | | |
| 100140404 | KYLE | TX | | 01/18/2024 | | 5,225 | | (70) | | | (70) | | 5,155 | 5,155 | | | |
| 100108388 | JACKSONVILLE | FL | | 05/25/2023 | | 549 | | (13) | | | (13) | | 536 | 536 | | | |
| 100161131 | PENDERGRASS | GA | | 07/24/2024 | | 229 | | 4 | | | 4 | | 233 | 233 | | | |
| 100026979 | FONTANA | CA | | 09/26/2018 | | 1,037 | | 65 | | | 65 | | 1,102 | 1,102 | | | |
| 100136063 | CRYSTAL LAKE | IL | | 11/16/2023 | | 438 | | (1) | | | (1) | | 437 | 437 | | | |
| 100139983 | MARTINSBURG | WV | | 01/09/2024 | | 1,096 | | (12) | | | (12) | | 1,084 | 1,084 | | | |
| 100160591 | SUSSEX | NJ | | 07/19/2024 | | 163 | | (6) | | | (6) | | 157 | 157 | | | |
| 100025395 | CHICAGO | IL | | 09/20/2018 | | 1,040 | | 170 | | | 170 | | 1,210 | 1,210 | | | |
| 100139348 | COLLINGSWOOD | NJ | | 12/28/2023 | | 494 | | (11) | | | (11) | | 483 | 483 | | | |
| 100136022 | FORT WORTH | TX | | 11/16/2023 | | 300 | | | | | | | 300 | 300 | | | |
| 100161706 | EDGEWATER | FL | | 07/30/2024 | | 375 | | (5) | | | (5) | | 370 | 370 | | | |
| 100027840 | LAKEVILLE | MN | | 10/26/2018 | | 875 | | 64 | | | 64 | | 939 | 939 | | | |
| 100128071 | SPRING HILL | TN | | 09/08/2023 | | 1,133 | | 35 | | | 35 | | 1,168 | 1,168 | | | |
| 100120920 | UPPER ARLINGTON | OH | | 08/30/2023 | | 584 | | (8) | | | (8) | | 576 | 576 | | | |
| 100135327 | TULARE | CA | | 11/13/2023 | | 654 | | 37 | | | 37 | | 691 | 691 | | | |
| 100013916 | CORAL SPRINGS | FL | | 05/25/2017 | | 1,889 | | 138 | | | 138 | | 2,027 | 2,027 | | | |
| 100130383 | LUBBOCK | TX | | 09/28/2023 | | 363 | | (21) | | | (21) | | 342 | 342 | | | |
| 100080466 | MIAMI BEACH | FL | | 03/10/2022 | | 834 | | (36) | | | (36) | | 798 | 798 | | | |
| 100148662 | KATY | TX | | 04/15/2024 | | 428 | | (12) | | | (12) | | 416 | 416 | | | |
| 100152433 | CAPE MAY COURT HOUSE | NJ | | 05/17/2024 | | 3,837 | | (14) | | | (14) | | 3,823 | 3,823 | | | |
| 100081147 | ARLINGTON | VA | | 03/18/2022 | | 1,365 | | 56 | | | 56 | | 1,421 | 1,421 | | | |
| 100152519 | PORTSMOUTH | VA | | 05/17/2024 | | 518 | | (8) | | | (8) | | 510 | 510 | | | |
| 100135511 | HOLLY SPRINGS | NC | | 11/13/2023 | | 378 | | (1) | | | (1) | | 377 | 377 | | | |
| 100101742 | BRIDGETON | NJ | | 03/31/2023 | | 437 | | (14) | | | (14) | | 423 | 423 | | | |
| 100115703 | GLASSBORO | NJ | | 07/20/2023 | | 1,957 | | 15 | | | 15 | | 1,972 | 1,972 | | | |
| 100102536 | SPRING | TX | | 06/07/2023 | | 671 | | 13 | | | 13 | | 684 | 684 | | | |
| 100136791 | KANSAS CITY | MO | | 11/27/2023 | | 405 | | (7) | | | (7) | | 398 | 398 | | | |
| 100120895 | OCEAN CITY | MD | | 08/30/2023 | | 536 | | 9 | | | 9 | | 545 | 545 | | | |
| 100158920 | CONWAY | SC | | 07/12/2024 | | 458 | | 10 | | | 10 | | 468 | 468 | | | |
| 100101633 | FORT WORTH | TX | | 04/26/2023 | | 2,578 | | (31) | | | (31) | | 2,547 | 2,547 | | | |
| 100134059 | RINGWOOD | NJ | | 10/25/2023 | | 455 | | (8) | | | (8) | | 447 | 447 | | | |
| 100088840 | BLUFFTON | SC | | 11/15/2022 | | 532 | | (5) | | | (5) | | 527 | 527 | | | |
| 100158043 | LAKELAND | FL | | 07/09/2024 | | 190 | | (1) | | | (1) | | 189 | 189 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100067977 | SILVER SPRING | MD | | 09/23/2021 | | 1,257 | | (23) | | | (23) | | 1,234 | 1,234 | | | |
| 100141170 | MONTICELLO | NY | | 01/30/2024 | | 504 | | (11) | | | (11) | | 493 | 493 | | | |
| 100062326 | NORTH LAS VEGAS | NV | | 07/01/2021 | | 1,391 | | (14) | | | (14) | | 1,377 | 1,377 | | | |
| 100116723 | HOMESTEAD | FL | | 07/20/2023 | | 814 | | 83 | | | 83 | | 897 | 897 | | | |
| 100115766 | PALMER | AK | | 07/20/2023 | | 593 | | (3) | | | (3) | | 590 | 590 | | | |
| 100132083 | TEMPLE | TX | | 10/13/2023 | | 597 | | (1) | | | (1) | | 596 | 596 | | | |
| 100129441 | YOUNGSTOWN | FL | | 09/29/2023 | | 595 | | (2) | | | (2) | | 593 | 593 | | | |
| 100103775 | KISSIMMEE | FL | | 05/10/2023 | | 819 | | (24) | | | (24) | | 795 | 795 | | | |
| 100158057 | DALLAS | TX | | 07/09/2024 | | 190 | | 1 | | | 1 | | 191 | 191 | | | |
| 100086527 | WENDELL | NC | | 09/30/2022 | | 395 | | (27) | | | (27) | | 368 | 368 | | | |
| 100087956 | PHOENIX | AZ | | 10/25/2022 | | 687 | | (9) | | | (9) | | 678 | 678 | | | |
| 100126323 | TORRINGTON | CT | | 08/30/2023 | | 483 | | (9) | | | (9) | | 474 | 474 | | | |
| 100080866 | PHOENIX | AZ | | 03/10/2022 | | 857 | | (86) | | | (86) | | 771 | 771 | | | |
| 100127978 | BURNSVILLE | MN | | 09/08/2023 | | 1,099 | | 20 | | | 20 | | 1,119 | 1,119 | | | |
| 100143065 | HOUSTON | TX | | 02/14/2024 | | 416 | | (30) | | | (30) | | 386 | 386 | | | |
| 100156193 | LAREDO | TX | | 06/20/2024 | | 340 | | (12) | | | (12) | | 328 | 328 | | | |
| 100115128 | CINCINNATI | OH | | 07/17/2023 | | 506 | | (12) | | | (12) | | 494 | 494 | | | |
| 100090101 | HOUSTON | TX | | 01/13/2023 | | 366 | | (20) | | | (20) | | 346 | 346 | | | |
| 100055541 | STATESBORO | GA | | 03/23/2021 | | 1,155 | | 1 | | | 1 | | 1,156 | 1,156 | | | |
| 100119436 | LITTLE ELM | TX | | 07/31/2023 | | 648 | | 2 | | | 2 | | 650 | 650 | | | |
| 100088205 | COLTON | CA | | 10/13/2022 | | 4,947 | | (105) | | | (105) | | 4,842 | 4,842 | | | |
| 100130271 | CHICAGO | IL | | 09/28/2023 | | 388 | | | | | | | 388 | 388 | | | |
| 100110419 | MAYWOOD | IL | | 06/30/2023 | | 541 | | (12) | | | (12) | | 529 | 529 | | | |
| 100134484 | WEST MILFORD | NJ | | 10/30/2023 | | 612 | | (25) | | | (25) | | 587 | 587 | | | |
| 100119197 | MOHAVE VALLEY | AZ | | 07/31/2023 | | 559 | | (2) | | | (2) | | 557 | 557 | | | |
| 100108186 | HARVEY | LA | | 05/24/2023 | | 1,221 | | (50) | | | (50) | | 1,171 | 1,171 | | | |
| 100148785 | LOCKHART | TX | | 04/17/2024 | | 2,450 | | (93) | | | (93) | | 2,357 | 2,357 | | | |
| 100017054 | PLANO | TX | | 05/16/2018 | | 1,206 | | (33) | | | (33) | | 1,173 | 1,173 | | | |
| 100039874 | LAS VEGAS | NV | | 10/28/2019 | | 1,001 | | (35) | | | (35) | | 966 | 966 | | | |
| 100025567 | ONTARIO | CA | | 09/20/2018 | | 992 | | 79 | | | 79 | | 1,071 | 1,071 | | | |
| 100137855 | APEX | NC | | 12/08/2023 | | 466 | | (4) | | | (4) | | 462 | 462 | | | |
| 100054117 | LAWRENCEVILLE | GA | | 03/23/2021 | | 1,296 | | (74) | | | (74) | | 1,222 | 1,222 | | | |
| 100120572 | FRESNO | CA | | 08/18/2023 | | 449 | | (10) | | | (10) | | 439 | 439 | | | |
| 100117953 | FORT WALTON BEACH | FL | | 07/20/2023 | | 971 | | 224 | | | 224 | | 1,195 | 1,195 | | | |
| 100156596 | CLAYTON | NC | | 06/24/2024 | | 1,413 | | 7 | | | 7 | | 1,420 | 1,420 | | | |
| 100160602 | LOS ANGELES | CA | | 07/19/2024 | | 1,182 | | 7 | | | 7 | | 1,189 | 1,189 | | | |
| 100119512 | ANNA | TX | | 07/28/2023 | | 764 | | (12) | | | (12) | | 752 | 752 | | | |
| 100070479 | GRANTS PASS | OR | | 09/23/2021 | | 1,097 | | (47) | | | (47) | | 1,050 | 1,050 | | | |
| 100087531 | ORCHARD PARK | NY | | 10/25/2022 | | 879 | | 88 | | | 88 | | 967 | 967 | | | |
| 100148409 | LOCKHART | TX | | 04/12/2024 | | 1,311 | | 60 | | | 60 | | 1,371 | 1,371 | | | |
| 100090979 | HENRICO | VA | | 01/31/2023 | | 351 | | (13) | | | (13) | | 338 | 338 | | | |
| 100120372 | LAS VEGAS | NV | | 08/18/2023 | | 544 | | 1 | | | 1 | | 545 | 545 | | | |
| 100148404 | COLLEGE STATION | TX | | 04/12/2024 | | 966 | | 39 | | | 39 | | 1,005 | 1,005 | | | |
| 100091269 | TAMPA | FL | | 01/31/2023 | | 891 | | (48) | | | (48) | | 843 | 843 | | | |
| 100028523 | MCDONOUGH | GA | | 10/26/2018 | | 664 | | 135 | | | 135 | | 799 | 799 | | | |
| 100078796 | HENDERSONVLLE | NC | | 02/24/2022 | | 1,085 | | (21) | | | (21) | | 1,064 | 1,064 | | | |
| 100024481 | ANTIOCH | CA | | 09/20/2018 | | 500 | | 120 | | | 120 | | 620 | 620 | | | |
| 100153693 | CORAL SPRINGS | FL | | 05/31/2024 | | 527 | | (7) | | | (7) | | 520 | 520 | | | |
| 100151031 | HARVEST | AL | | 05/08/2024 | | 761 | | 38 | | | 38 | | 799 | 799 | | | |
| 100100868 | MATTAWA | WA | | 04/28/2023 | | 1,149 | | 88 | | | 88 | | 1,237 | 1,237 | | | |
| 100133480 | KIRBYVILLE | TX | | 10/19/2023 | | 3,001 | | (93) | | | (93) | | 2,908 | 2,908 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160957 | FORT WORTH | TX | | 07/24/2024 | | 165 | | (2) | | | (2) | | 163 | 163 | | | |
| 100120115 | ROSHARON | TX | | 08/11/2023 | | 796 | | 53 | | | 53 | | 849 | 849 | | | |
| 100029697 | SILVER SPRING | MD | | 10/26/2018 | | 1,396 | | 24 | | | 24 | | 1,420 | 1,420 | | | |
| 100011697 | ORLANDO | FL | | 03/08/2017 | | 851 | | 215 | | | 215 | | 1,066 | 1,066 | | | |
| 100116011 | LEXINGTON PARK | MD | | 07/20/2023 | | 538 | | (4) | | | (4) | | 534 | 534 | | | |
| 100138749 | FRESNO | CA | | 02/02/2024 | | 441 | | (26) | | | (26) | | 415 | 415 | | | |
| 100157837 | COLONIA TULUM PUEBLO | MEX | | 07/08/2024 | | 151 | | | | | | | 151 | 151 | | | |
| 100048506 | SAN BERNARDINO | CA | | 11/20/2020 | | 695 | | 16 | | | 16 | | 711 | 711 | | | |
| 100133863 | PALMDALE | CA | | 10/20/2023 | | 418 | | (8) | | | (8) | | 410 | 410 | | | |
| 100162860 | LILLIAN | AL | | 08/12/2024 | | 220 | | 2 | | | 2 | | 222 | 222 | | | |
| 100071239 | BAYTOWN | TX | | 10/01/2021 | | 454 | | | | | | | 454 | 454 | | | |
| 100117694 | WEST HARTFORD | CT | | 07/20/2023 | | 826 | | 87 | | | 87 | | 913 | 913 | | | |
| 100112037 | PORT CHESTER | NY | | 06/29/2023 | | 833 | | 677 | | | 677 | | 1,510 | 1,510 | | | |
| 100152661 | KNOXVILLE | TN | | 05/17/2024 | | 691 | | (9) | | | (9) | | 682 | 682 | | | |
| 100127494 | ATLANTA | GA | | 09/08/2023 | | 2,048 | | (6) | | | (6) | | 2,042 | 2,042 | | | |
| 100071619 | PETERSBURG | VA | | 10/14/2021 | | 1,103 | | (33) | | | (33) | | 1,070 | 1,070 | | | |
| 100147883 | PRINCETON | TX | | 04/08/2024 | | 765 | | 38 | | | 38 | | 803 | 803 | | | |
| 100135369 | POINCIANA | FL | | 11/13/2023 | | 523 | | 11 | | | 11 | | 534 | 534 | | | |
| 100081013 | GRAND JUNCTION | CO | | 03/18/2022 | | 1,285 | | 24 | | | 24 | | 1,309 | 1,309 | | | |
| 100011686 | SANTA FE | NM | | 03/08/2017 | | 965 | | 351 | | | 351 | | 1,316 | 1,316 | | | |
| 100151787 | FORT MYERS | FL | | 05/10/2024 | | 450 | | (26) | | | (26) | | 424 | 424 | | | |
| 100152303 | PUNTA GORDA | FL | | 05/17/2024 | | 721 | | 44 | | | 44 | | 765 | 765 | | | |
| 100136631 | LAS VEGAS | NV | | 11/22/2023 | | 585 | | 41 | | | 41 | | 626 | 626 | | | |
| 100055917 | BALTIMORE | MD | | 03/26/2021 | | 1,277 | | (33) | | | (33) | | 1,244 | 1,244 | | | |
| 100150700 | ROYSE CITY | TX | | 05/06/2024 | | 517 | | (9) | | | (9) | | 508 | 508 | | | |
| 100159221 | GREENSBORO | NC | | 07/15/2024 | | 173 | | (2) | | | (2) | | 171 | 171 | | | |
| 100108157 | BRISTOL | CT | | 05/24/2023 | | 6,960 | | (229) | | | (229) | | 6,731 | 6,731 | | | |
| 100151100 | ARLINGTON | TX | | 05/08/2024 | | 26,728 | | (300) | | | (300) | | 26,428 | 26,428 | | | |
| 100137633 | ROSHARON | TX | | 12/08/2023 | | 653 | | 20 | | | 20 | | 673 | 673 | | | |
| 100029679 | EAGLE | ID | | 10/26/2018 | | 1,347 | | 68 | | | 68 | | 1,415 | 1,415 | | | |
| 100100978 | NORTH BRUNSWICK | NJ | | 04/28/2023 | | 1,156 | | 181 | | | 181 | | 1,337 | 1,337 | | | |
| 100023823 | AUSTIN | TX | | 09/04/2018 | | 1,203 | | (5) | | | (5) | | 1,198 | 1,198 | | | |
| 100119060 | LOUISVILLE | KY | | 07/27/2023 | | 332 | | (11) | | | (11) | | 321 | 321 | | | |
| 100103021 | WATERBURY | CT | | 06/22/2023 | | 503 | | (20) | | | (20) | | 483 | 483 | | | |
| 100013610 | SAN BUENAVENTURA | CA | | 05/25/2017 | | 849 | | 111 | | | 111 | | 960 | 960 | | | |
| 100067259 | LEESBURG | FL | | 08/02/2021 | | 1,646 | | 38 | | | 38 | | 1,684 | 1,684 | | | |
| 100102182 | ROMEOVILLE | IL | | 04/14/2023 | | 399 | | (6) | | | (6) | | 393 | 393 | | | |
| 100073405 | PRINCETON | MN | | 11/01/2021 | | 1,310 | | (7) | | | (7) | | 1,303 | 1,303 | | | |
| 100011585 | THONOTOSASSA | FL | | 03/08/2017 | | 612 | | 229 | | | 229 | | 841 | 841 | | | |
| 100153635 | PALM BAY | FL | | 05/31/2024 | | 558 | | (31) | | | (31) | | 527 | 527 | | | |
| 100101775 | LAKEHURST | NJ | | 03/31/2023 | | 454 | | (9) | | | (9) | | 445 | 445 | | | |
| 100117806 | KATY | TX | | 07/20/2023 | | 529 | | 1 | | | 1 | | 530 | 530 | | | |
| 100138794 | ALLENTOWN | PA | | 12/21/2023 | | 494 | | (6) | | | (6) | | 488 | 488 | | | |
| 100014367 | LAUREL | MD | | 09/27/2017 | | 1,054 | | 44 | | | 44 | | 1,098 | 1,098 | | | |
| 100071722 | LITTLE ELM | TX | | 10/14/2021 | | 1,112 | | (38) | | | (38) | | 1,074 | 1,074 | | | |
| 100138986 | JACKSON | NJ | | 12/21/2023 | | 665 | | 414 | | | 414 | | 1,079 | 1,079 | | | |
| 100151327 | NEW BRAUNFELS | TX | | 05/10/2024 | | 773 | | 49 | | | 49 | | 822 | 822 | | | |
| 100151815 | BAKERSFIELD | CA | | 05/10/2024 | | 591 | | | | | | | 591 | 591 | | | |
| 100139443 | SAN FRANCISCO | CA | | 12/28/2023 | | 317 | | (4) | | | (4) | | 313 | 313 | | | |
| 100109072 | METAIRIE | LA | | 06/05/2023 | | 625 | | (7) | | | (7) | | 618 | 618 | | | |
| 100148795 | ROSHARON | TX | | 04/17/2024 | | 703 | | 23 | | | 23 | | 726 | 726 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148321 | IDAHO FALLS | ID | | 04/12/2024 | | 516 | | (1) | | | (1) | | 515 | 515 | | | |
| 100143095 | GRAND RAPIDS | MI | | 02/16/2024 | | 508 | | (9) | | | (9) | | 499 | 499 | | | |
| 100152375 | MARICOPA | AZ | | 05/17/2024 | | 557 | | 2 | | | 2 | | 559 | 559 | | | |
| 100162922 | LEESBURG | FL | | 08/12/2024 | | 149 | | (2) | | | (2) | | 147 | 147 | | | |
| 100161384 | CONROE | TX | | 07/25/2024 | | 153 | | (5) | | | (5) | | 148 | 148 | | | |
| 100133822 | POINCIANA | FL | | 10/20/2023 | | 349 | | (2) | | | (2) | | 347 | 347 | | | |
| 100138878 | JACKSONVILLE | FL | | 12/21/2023 | | 544 | | (8) | | | (8) | | 536 | 536 | | | |
| 100136811 | WOODBOURNE | NY | | 11/27/2023 | | 391 | | (11) | | | (11) | | 380 | 380 | | | |
| 100136319 | APPLETON | WI | | 11/20/2023 | | 320 | | 12 | | | 12 | | 332 | 332 | | | |
| 100103135 | HOMEWOOD | IL | | 04/21/2023 | | 541 | | (13) | | | (13) | | 528 | 528 | | | |
| 100081365 | RALEIGH | NC | | 03/18/2022 | | 1,228 | | 28 | | | 28 | | 1,256 | 1,256 | | | |
| 100119387 | KIMBERLY | AL | | 07/31/2023 | | 541 | | (4) | | | (4) | | 537 | 537 | | | |
| 100047927 | VENTURA | CA | | 11/20/2020 | | 1,214 | | (56) | | | (56) | | 1,158 | 1,158 | | | |
| 100081085 | BELLINGHAM | WA | | 03/18/2022 | | 4,191 | | 112 | | | 112 | | 4,303 | 4,303 | | | |
| 100081270 | TOWNSEND | DE | | 03/18/2022 | | 1,220 | | 23 | | | 23 | | 1,243 | 1,243 | | | |
| 100158077 | BUSHKILL | PA | | 07/09/2024 | | 197 | | (5) | | | (5) | | 192 | 192 | | | |
| 100119461 | RALEIGH | NC | | 07/31/2023 | | 764 | | 22 | | | 22 | | 786 | 786 | | | |
| 100135345 | EVANS | GA | | 11/13/2023 | | 2,703 | | 27 | | | 27 | | 2,730 | 2,730 | | | |
| 100102743 | HEBER | CA | | 06/22/2023 | | 959 | | (69) | | | (69) | | 890 | 890 | | | |
| 100141719 | TAMPA | FL | | 01/30/2024 | | 378 | | (6) | | | (6) | | 372 | 372 | | | |
| 100142098 | SHAKOPEE | MN | | 02/29/2024 | | 470 | | (10) | | | (10) | | 460 | 460 | | | |
| 100164132 | ORLANDO | FL | | 08/21/2024 | | 141 | | (6) | | | (6) | | 135 | 135 | | | |
| 100115033 | BAKERSFIELD | CA | | 07/14/2023 | | 500 | | (9) | | | (9) | | 491 | 491 | | | |
| 100133654 | GEORGETOWN | TX | | 10/23/2023 | | 582 | | 4 | | | 4 | | 586 | 586 | | | |
| 100088270 | STANHOPE | NJ | | 10/17/2022 | | 606 | | (20) | | | (20) | | 586 | 586 | | | |
| 100133680 | PFLUGERVILLE | TX | | 10/23/2023 | | 785 | | 59 | | | 59 | | 844 | 844 | | | |
| 100046506 | SOUTH AMBOY | NJ | | 11/25/2020 | | 908 | | (56) | | | (56) | | 852 | 852 | | | |
| 100054379 | MURPHY | TX | | 03/23/2021 | | 1,031 | | (55) | | | (55) | | 976 | 976 | | | |
| 100028227 | FREDERICK | MD | | 10/26/2018 | | 1,038 | | 84 | | | 84 | | 1,122 | 1,122 | | | |
| 100079754 | ORLANDO | FL | | 04/08/2022 | | 981 | | (34) | | | (34) | | 947 | 947 | | | |
| 100029782 | NORTHAMPTON | PA | | 10/26/2018 | | 1,527 | | 106 | | | 106 | | 1,633 | 1,633 | | | |
| 100109312 | ROCKVALE | TN | | 06/12/2023 | | 659 | | (14) | | | (14) | | 645 | 645 | | | |
| 100101006 | MORENO VALLEY | CA | | 04/28/2023 | | 1,080 | | 198 | | | 198 | | 1,278 | 1,278 | | | |
| 100152734 | HEMET | CA | | 05/22/2024 | | 278 | | (18) | | | (18) | | 260 | 260 | | | |
| 100132305 | PRINCETON | TX | | 10/13/2023 | | 538 | | (5) | | | (5) | | 533 | 533 | | | |
| 100126702 | SCHERERVILLE | IN | | 08/30/2023 | | 657 | | 142 | | | 142 | | 799 | 799 | | | |
| 100113272 | LEMOORE | CA | | 06/29/2023 | | 342 | | (19) | | | (19) | | 323 | 323 | | | |
| 100131643 | KYLE | TX | | 10/06/2023 | | 607 | | 2 | | | 2 | | 609 | 609 | | | |
| 100152658 | HAMPTON | VA | | 05/17/2024 | | 513 | | (9) | | | (9) | | 504 | 504 | | | |
| 100116659 | NEWBURGH | NY | | 07/20/2023 | | 1,085 | | 335 | | | 335 | | 1,420 | 1,420 | | | |
| 100141991 | GARLAND | TX | | 02/29/2024 | | 415 | | (26) | | | (26) | | 389 | 389 | | | |
| 100148767 | OWENS CROSS ROADS | AL | | 04/17/2024 | | 679 | | 24 | | | 24 | | 703 | 703 | | | |
| 100136763 | KANSAS CITY | MO | | 11/27/2023 | | 405 | | (5) | | | (5) | | 400 | 400 | | | |
| 100112442 | HAM LAKE | MN | | 06/29/2023 | | 658 | | 202 | | | 202 | | 860 | 860 | | | |
| 100152738 | HEMET | CA | | 05/22/2024 | | 278 | | (18) | | | (18) | | 260 | 260 | | | |
| 100110951 | PALMDALE | CA | | 06/29/2023 | | 773 | | 89 | | | 89 | | 862 | 862 | | | |
| 100152736 | HEMET | CA | | 05/22/2024 | | 278 | | (18) | | | (18) | | 260 | 260 | | | |
| 100066470 | KINNELON | NJ | | 08/02/2021 | | 1,791 | | 6 | | | 6 | | 1,797 | 1,797 | | | |
| 100117065 | MASTIC | NY | | 07/20/2023 | | 954 | | 117 | | | 117 | | 1,071 | 1,071 | | | |
| 100126411 | COLUMBUS | OH | | 08/30/2023 | | 502 | | (9) | | | (9) | | 493 | 493 | | | |
| 100133726 | PEACHTREE CITY | GA | | 10/23/2023 | | 538 | | 1 | | | 1 | | 539 | 539 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113722 | OVERLAND PARK | KS | | 06/29/2023 | | 2,181 | | 319 | | | 319 | | 2,500 | 2,500 | | | |
| 100158042 | MIAMI | FL | | 07/09/2024 | | 170 | | (5) | | | (5) | | 165 | 165 | | | |
| 100071511 | KALISPELL | MT | | 10/19/2021 | | 1,065 | | (17) | | | (17) | | 1,048 | 1,048 | | | |
| 100103514 | SANGER | CA | | 05/08/2023 | | 879 | | (23) | | | (23) | | 856 | 856 | | | |
| 100129335 | OCALA | FL | | 09/25/2023 | | 542 | | 8 | | | 8 | | 550 | 550 | | | |
| 100156363 | LOS ANGELES | CA | | 07/25/2024 | | 1,020,779 | | (38,779) | | | (38,779) | | 982,000 | 982,000 | | | |
| 100101099 | CROYDON | PA | | 04/28/2023 | | 901 | | 136 | | | 136 | | 1,037 | 1,037 | | | |
| 100136849 | YOUNGSVILLE | NC | | 11/27/2023 | | 531 | | 3 | | | 3 | | 534 | 534 | | | |
| 100019746 | SAN DIEGO | CA | | 07/26/2018 | | 1,230 | | (14) | | | (14) | | 1,216 | 1,216 | | | |
| 100153326 | PLANT CITY | FL | | 05/30/2024 | | 598 | | 3 | | | 3 | | 601 | 601 | | | |
| 100071663 | MCKINNEY | TX | | 10/14/2021 | | 1,169 | | (36) | | | (36) | | 1,133 | 1,133 | | | |
| 100158020 | HUDSON | FL | | 07/09/2024 | | 166 | | (2) | | | (2) | | 164 | 164 | | | |
| 100152733 | HEMET | CA | | 05/22/2024 | | 278 | | (18) | | | (18) | | 260 | 260 | | | |
| 100110214 | POWELL | OH | | 06/30/2023 | | 1,219 | | (17) | | | (17) | | 1,202 | 1,202 | | | |
| 100114602 | MORROW | OH | | 06/29/2023 | | 2,551 | | 40 | | | 40 | | 2,591 | 2,591 | | | |
| 100081326 | JOSEPHINE | TX | | 03/18/2022 | | 1,201 | | 41 | | | 41 | | 1,242 | 1,242 | | | |
| 100129444 | BRUNSWICK | GA | | 09/29/2023 | | 593 | | (2) | | | (2) | | 591 | 591 | | | |
| 100143799 | MANCHESTER | CT | | 02/28/2024 | | 8,158 | | (347) | | | (347) | | 7,811 | 7,811 | | | |
| 100023261 | EDINBURG | TX | | 08/16/2018 | | 1,165 | | (17) | | | (17) | | 1,148 | 1,148 | | | |
| 100029599 | TURLOCK | CA | | 10/26/2018 | | 665 | | 95 | | | 95 | | 760 | 760 | | | |
| 100139171 | BRADENTON | FL | | 12/28/2023 | | 413 | | (5) | | | (5) | | 408 | 408 | | | |
| 100151907 | DULUTH | GA | | 07/10/2024 | | 331 | | 1 | | | 1 | | 332 | 332 | | | |
| 100148430 | RIO RANCHO | NM | | 04/12/2024 | | 507 | | 29 | | | 29 | | 536 | 536 | | | |
| 100102764 | RUNNING SPRINGS | CA | | 06/22/2023 | | 441 | | (22) | | | (22) | | 419 | 419 | | | |
| 100090895 | PALMDALE | CA | | 01/31/2023 | | 2,651 | | (23) | | | (23) | | 2,628 | 2,628 | | | |
| 100147552 | ORANGE PARK | FL | | 04/03/2024 | | 433 | | (14) | | | (14) | | 419 | 419 | | | |
| 100100586 | FRESNO | TX | | 04/27/2023 | | 437 | | (24) | | | (24) | | 413 | 413 | | | |
| 100091668 | SURPRISE | AZ | | 01/27/2023 | | 469 | | 2 | | | 2 | | 471 | 471 | | | |
| 100129552 | KYLE | TX | | 09/29/2023 | | 720 | | 19 | | | 19 | | 739 | 739 | | | |
| 100135458 | PENSACOLA | FL | | 11/13/2023 | | 632 | | 21 | | | 21 | | 653 | 653 | | | |
| 100146848 | CINCINNATI | OH | | 03/21/2024 | | 361 | | (21) | | | (21) | | 340 | 340 | | | |
| 100149033 | PLANTATION | FL | | 04/19/2024 | | 37,771 | | (1,366) | | | (1,366) | | 36,405 | 36,405 | | | |
| 100157943 | CAPE CORAL | FL | | 07/09/2024 | | 250 | | 18 | | | 18 | | 268 | 268 | | | |
| 100153628 | CASSELBERRY | FL | | 05/31/2024 | | 3,710 | | (110) | | | (110) | | 3,600 | 3,600 | | | |
| 100139240 | EASTON | PA | | 12/28/2023 | | 453 | | | | | | | 453 | 453 | | | |
| 100083872 | HURST | TX | | 07/12/2022 | | 3,604 | | (162) | | | (162) | | 3,442 | 3,442 | | | |
| 100138030 | NEW ORLEANS | LA | | 12/13/2023 | | 271 | | (27) | | | (27) | | 244 | 355 | | 111 | 111 |
| 100136475 | GARNER | NC | | 11/20/2023 | | 1,400 | | 50 | | | 50 | | 1,450 | 1,450 | | | |
| 100116318 | NEW HYDE PARK | NY | | 07/20/2023 | | 2,367 | | 557 | | | 557 | | 2,924 | 2,924 | | | |
| 100067738 | CHARLOTTE | NC | | 09/23/2021 | | 786 | | (23) | | | (23) | | 763 | 763 | | | |
| 100133133 | ORLANDO | FL | | 11/29/2023 | | 458 | | (6) | | | (6) | | 452 | 452 | | | |
| 100152027 | ATLANTA | GA | | 05/14/2024 | | 331 | | (6) | | | (6) | | 325 | 325 | | | |
| 100055599 | STOCKTON | CA | | 03/23/2021 | | 846 | | (43) | | | (43) | | 803 | 803 | | | |
| 100158053 | FORTUNA | CA | | 07/09/2024 | | 170 | | (1) | | | (1) | | 169 | 169 | | | |
| 100147824 | GLASSBORO | NJ | | 04/08/2024 | | 555 | | (6) | | | (6) | | 549 | 549 | | | |
| 100083015 | BAKERSFIELD | CA | | 05/11/2022 | | 1,252 | | (34) | | | (34) | | 1,218 | 1,218 | | | |
| 100143227 | BRENHAM | TX | | 02/16/2024 | | 634 | | 12 | | | 12 | | 646 | 646 | | | |
| 100112235 | SONOMA | CA | | 06/29/2023 | | 928 | | 258 | | | 258 | | 1,186 | 1,186 | | | |
| 100119375 | ACWORTH | GA | | 07/31/2023 | | 536 | | (4) | | | (4) | | 532 | 532 | | | |
| 100112689 | BOWIE | MD | | 06/29/2023 | | 951 | | 569 | | | 569 | | 1,520 | 1,520 | | | |
| 100148286 | ANTIOCH | IL | | 04/12/2024 | | 583 | | (6) | | | (6) | | 577 | 577 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158897 | BOLIVIA | NC | | 07/12/2024 | | 456 | | 18 | | | 18 | | 474 | 474 | | | |
| 100129644 | SAN ANTONIO | TX | | 09/29/2023 | | 395 | | 1 | | | 1 | | 396 | 396 | | | |
| 100152726 | HEMET | CA | | 05/22/2024 | | 278 | | (18) | | | (18) | | 260 | 260 | | | |
| 100111825 | HUNTINGTON | NY | | 06/29/2023 | | 728 | | 417 | | | 417 | | 1,145 | 1,145 | | | |
| 100049453 | COVINA | CA | | 11/20/2020 | | 1,098 | | (77) | | | (77) | | 1,021 | 1,021 | | | |
| 100160915 | GRAND PRAIRIE | TX | | 07/24/2024 | | 177 | | (1) | | | (1) | | 176 | 176 | | | |
| 100079274 | NEW BEDFORD | MA | | 02/28/2022 | | 973 | | (29) | | | (29) | | 944 | 944 | | | |
| 100132124 | SAINT AUGUSTINE | FL | | 10/13/2023 | | 3,718 | | (72) | | | (72) | | 3,646 | 3,646 | | | |
| 100099688 | PHOENIX | AZ | | 04/06/2023 | | 386 | | (26) | | | (26) | | 360 | 360 | | | |
| 100130425 | TULSA | OK | | 09/28/2023 | | 491 | | (8) | | | (8) | | 483 | 483 | | | |
| 100115732 | ARLINGTON | TX | | 07/20/2023 | | 1,485 | | 2 | | | 2 | | 1,487 | 1,487 | | | |
| 100148001 | LEXINGTON | KY | | 04/10/2024 | | 614 | | (7) | | | (7) | | 607 | 607 | | | |
| 100143089 | HUNTSVILLE | AL | | 02/16/2024 | | 558 | | 2 | | | 2 | | 560 | 560 | | | |
| 100132751 | GREENFIELD | WI | | 11/03/2023 | | 53 | | | | | | | 53 | 53 | | | |
| 100127524 | BLOOMINGDALE | GA | | 09/08/2023 | | 797 | | 38 | | | 38 | | 835 | 835 | | | |
| 100149620 | HOT SPRINGS | VA | | 04/26/2024 | | 531 | | (10) | | | (10) | | 521 | 521 | | | |
| 100080809 | DAVENPORT | FL | | 03/01/2022 | | 743 | | (62) | | | (62) | | 681 | 681 | | | |
| 100117869 | WEST PALM BEACH | FL | | 07/20/2023 | | 285 | | (5) | | | (5) | | 280 | 280 | | | |
| 100147891 | PRINCETON | TX | | 04/08/2024 | | 761 | | 38 | | | 38 | | 799 | 799 | | | |
| 100146643 | LOMBARD | IL | | 03/20/2024 | | 390 | | (19) | | | (19) | | 371 | 371 | | | |
| 100099684 | KNOXVILLE | TN | | 04/06/2023 | | 584 | | (25) | | | (25) | | 559 | 559 | | | |
| 100148039 | MABLETON | GA | | 04/10/2024 | | 673 | | 8 | | | 8 | | 681 | 681 | | | |
| 100064869 | LAS VEGAS | NV | | 07/14/2021 | | 1,093 | | (45) | | | (45) | | 1,048 | 1,048 | | | |
| 100147551 | NORTH MIAMI | FL | | 04/03/2024 | | 478 | | 4 | | | 4 | | 482 | 482 | | | |
| 100164837 | DAVENPORT | FL | | 08/26/2024 | | 237 | | 12 | | | 12 | | 249 | 249 | | | |
| 100131941 | KANSAS CITY | MO | | 10/13/2023 | | 874 | | (7) | | | (7) | | 867 | 867 | | | |
| 100101913 | ATWATER | CA | | 04/06/2023 | | 395 | | (9) | | | (9) | | 386 | 386 | | | |
| 100065556 | ELIZABETHTOWN | KY | | 07/28/2021 | | 1,252 | | (36) | | | (36) | | 1,216 | 1,216 | | | |
| 100055398 | AURORA | IL | | 03/23/2021 | | 695 | | 4 | | | 4 | | 699 | 699 | | | |
| 100100745 | BEL AIR | MD | | 04/28/2023 | | 13,818 | | 356 | | | 356 | | 14,174 | 14,174 | | | |
| 100031308 | CONCORD | CA | | 03/29/2019 | | 1,369 | | 93 | | | 93 | | 1,462 | 1,462 | | | |
| 100049334 | BELLINGHAM | MA | | 11/20/2020 | | 662 | | (12) | | | (12) | | 650 | 650 | | | |
| 100024585 | SUN CITY | CA | | 09/20/2018 | | 899 | | 56 | | | 56 | | 955 | 955 | | | |
| 100065028 | PHOENIX | AZ | | 07/14/2021 | | 1,125 | | (36) | | | (36) | | 1,089 | 1,089 | | | |
| 100140915 | SUNRISE | FL | | 02/26/2024 | | 291 | | (14) | | | (14) | | 277 | 277 | | | |
| 100081450 | WASHINGTON | DC | | 03/18/2022 | | 1,210 | | 22 | | | 22 | | 1,232 | 1,232 | | | |
| 100044674 | FREDERICK | MD | | 11/19/2020 | | 649 | | (22) | | | (22) | | 627 | 627 | | | |
| 100138777 | ELK GROVE | CA | | 12/21/2023 | | 341 | | (14) | | | (14) | | 327 | 327 | | | |
| 100152850 | ARLINGTON | TN | | 05/22/2024 | | 415 | | (12) | | | (12) | | 403 | 403 | | | |
| 100065039 | LOUISVILLE | CO | | 07/14/2021 | | 1,377 | | (43) | | | (43) | | 1,334 | 1,334 | | | |
| 100013224 | ASHBURN | VA | | 05/25/2017 | | 900 | | 61 | | | 61 | | 961 | 961 | | | |
| 100152679 | NEW MARKET | AL | | 05/17/2024 | | 1,221 | | (23) | | | (23) | | 1,198 | 1,198 | | | |
| 100064583 | SAINT CLOUD | FL | | 07/01/2021 | | 1,148 | | 46 | | | 46 | | 1,194 | 1,194 | | | |
| 100118726 | WARNER ROBINS | GA | | 07/25/2023 | | 416 | | (7) | | | (7) | | 409 | 409 | | | |
| 100141203 | BATON ROUGE | LA | | 01/30/2024 | | 431 | | (16) | | | (16) | | 415 | 415 | | | |
| 100156236 | PANAMA CITY | FL | | 06/20/2024 | | 4,001 | | (1) | | | (1) | | 4,000 | 4,000 | | | |
| 100143153 | LAS CRUCES | NM | | 02/16/2024 | | 473 | | (5) | | | (5) | | 468 | 468 | | | |
| 100110544 | HOSCHTON | GA | | 06/30/2023 | | 500 | | 14 | | | 14 | | 514 | 514 | | | |
| 100115942 | FORT WALTON BEACH | FL | | 07/20/2023 | | 2,775 | | 24 | | | 24 | | 2,799 | 2,799 | | | |
| 100151544 | TAMPA | FL | | 05/10/2024 | | 565 | | 3 | | | 3 | | 568 | 568 | | | |
| 100142788 | NORCROSS | GA | | 02/08/2024 | | 562 | | 2 | | | 2 | | 564 | 564 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127644 | SAINT GEORGE | UT | | 09/08/2023 | | 656 | | 7 | | | 7 | | 663 | 663 | | | |
| 100152583 | LOUISVILLE | KY | | 05/17/2024 | | 343 | | (3) | | | (3) | | 340 | 340 | | | |
| 100136058 | AZLE | TX | | 11/16/2023 | | 569 | | 7 | | | 7 | | 576 | 576 | | | |
| 100160198 | DODGE CITY | KS | | 07/18/2024 | | 157 | | (2) | | | (2) | | 155 | 155 | | | |
| 100127400 | DALLAS | TX | | 08/30/2023 | | 832 | | 603 | | | 603 | | 1,435 | 1,435 | | | |
| 100116729 | BRANDON | FL | | 07/20/2023 | | 1,001 | | 245 | | | 245 | | 1,246 | 1,246 | | | |
| 100121004 | LAKEVILLE | PA | | 08/30/2023 | | 6,832 | | (15) | | | (15) | | 6,817 | 6,817 | | | |
| 100149732 | SNELLVILLE | GA | | 04/26/2024 | | 150 | | (4) | | | (4) | | 146 | 146 | | | |
| 100137608 | ROCKPORT | IN | | 12/08/2023 | | 5,789 | | 728 | | | 728 | | 6,517 | 6,517 | | | |
| 100152674 | CHATTANOOGA | TN | | 05/17/2024 | | 565 | | (1) | | | (1) | | 564 | 564 | | | |
| 100100937 | PORT CHARLOTTE | FL | | 04/28/2023 | | 468 | | (17) | | | (17) | | 451 | 451 | | | |
| 100159351 | FRESNO | TX | | 07/15/2024 | | 221 | | 2 | | | 2 | | 223 | 223 | | | |
| 100141294 | DECATUR | GA | | 01/30/2024 | | 438 | | (11) | | | (11) | | 427 | 427 | | | |
| 100119180 | COLUMBUS | OH | | 07/31/2023 | | 574 | | 5 | | | 5 | | 579 | 579 | | | |
| 100148704 | APOLLO BEACH | FL | | 04/17/2024 | | 6,555 | | (235) | | | (235) | | 6,320 | 6,320 | | | |
| 100076302 | CLERMONT | FL | | 01/07/2022 | | 1,129 | | (23) | | | (23) | | 1,106 | 1,106 | | | |
| 100138192 | NEWNAN | GA | | 12/14/2023 | | 463 | | (7) | | | (7) | | 456 | 456 | | | |
| 100078977 | DOVER | NJ | | 02/24/2022 | | 1,100 | | 6 | | | 6 | | 1,106 | 1,106 | | | |
| 100100318 | MCHENRY | IL | | 04/27/2023 | | 911 | | 69 | | | 69 | | 980 | 980 | | | |
| 100120924 | SMITHVILLE | TN | | 08/30/2023 | | 543 | | 3 | | | 3 | | 546 | 546 | | | |
| 100081403 | GAINESVILLE | FL | | 03/18/2022 | | 1,191 | | 32 | | | 32 | | 1,223 | 1,223 | | | |
| 100134893 | WILMINGTON | DE | | 10/30/2023 | | 405 | | (4) | | | (4) | | 401 | 401 | | | |
| 100147916 | DEPOE BAY | OR | | 04/08/2024 | | 562 | | (6) | | | (6) | | 556 | 556 | | | |
| 100099631 | BISMARCK | ND | | 04/06/2023 | | 533 | | (3) | | | (3) | | 530 | 530 | | | |
| 100140083 | NORTH LAUDERDALE | FL | | 01/09/2024 | | 6,698 | | (192) | | | (192) | | 6,506 | 6,506 | | | |
| 100159530 | OVERLAND PARK | KS | | 07/15/2024 | | 8,374 | | (331) | | | (331) | | 8,043 | 8,043 | | | |
| 100116644 | AREA OF TORRANCE | CA | | 07/20/2023 | | 1,225 | | 372 | | | 372 | | 1,597 | 1,597 | | | |
| 100129479 | FAIRMOUNT HEIGHTS | MD | | 09/29/2023 | | 743 | | 8 | | | 8 | | 751 | 751 | | | |
| 100112251 | MOUNTLAKE TERRACE | WA | | 06/29/2023 | | 524 | | 122 | | | 122 | | 646 | 646 | | | |
| 100159409 | PENDERGRASS | GA | | 07/15/2024 | | 237 | | 7 | | | 7 | | 244 | 244 | | | |
| 100149047 | WELLINGTON | OH | | 04/19/2024 | | 376 | | (27) | | | (27) | | 349 | 349 | | | |
| 100136368 | FOLEY | AL | | 11/20/2023 | | 844 | | 58 | | | 58 | | 902 | 902 | | | |
| 100110475 | SAN ANTONIO | TX | | 06/30/2023 | | 593 | | 2 | | | 2 | | 595 | 595 | | | |
| 100150731 | NEWARK | DE | | 05/06/2024 | | 2,085 | | (67) | | | (67) | | 2,018 | 2,018 | | | |
| 100028408 | MONTCLAIR | CA | | 10/26/2018 | | 663 | | 92 | | | 92 | | 755 | 755 | | | |
| 100149363 | SAN ANTONIO | TX | | 04/24/2024 | | 742 | | (7) | | | (7) | | 735 | 735 | | | |
| 100088384 | READING | PA | | 01/06/2023 | | 408 | | (22) | | | (22) | | 386 | 386 | | | |
| 100164874 | SAN ANTONIO | TX | | 08/26/2024 | | 151 | | (8) | | | (8) | | 143 | 143 | | | |
| 100050210 | BISHOP | CA | | 11/20/2020 | | 909 | | (73) | | | (73) | | 836 | 836 | | | |
| 100045981 | MCALLEN | TX | | 11/25/2020 | | 1,479 | | (54) | | | (54) | | 1,425 | 1,425 | | | |
| 100140635 | ROSWELL | NM | | 01/19/2024 | | 477 | | (11) | | | (11) | | 466 | 466 | | | |
| 100155359 | LOS ANGELES | CA | | 06/18/2024 | | 6,156 | | (337) | | | (337) | | 5,819 | 5,819 | | | |
| 100100091 | CHICAGO | IL | | 03/28/2023 | | 488 | | (8) | | | (8) | | 480 | 480 | | | |
| 100163610 | SPRING | TX | | 08/15/2024 | | 182 | | (3) | | | (3) | | 179 | 179 | | | |
| 100110234 | HOUSTON | TX | | 06/30/2023 | | 696 | | 6 | | | 6 | | 702 | 702 | | | |
| 100063897 | GLENDALE | AZ | | 07/01/2021 | | 5,530 | | 50 | | | 50 | | 5,580 | 5,580 | | | |
| 100148083 | PORTERVILLE | CA | | 04/10/2024 | | 501 | | (2) | | | (2) | | 499 | 499 | | | |
| 100024613 | BENSALEM | PA | | 09/20/2018 | | 868 | | 29 | | | 29 | | 897 | 897 | | | |
| 100119809 | PORTSMOUTH | VA | | 08/08/2023 | | 505 | | (14) | | | (14) | | 491 | 491 | | | |
| 100120521 | MILWAUKEE | WI | | 08/18/2023 | | 514 | | (8) | | | (8) | | 506 | 506 | | | |
| 100142998 | OCALA | FL | | 02/12/2024 | | 523 | | (6) | | | (6) | | 517 | 517 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150876 | SWAINSBORO | GA | | 05/08/2024 | | 549 | | (3) | | | (3) | | 546 | 546 | | | |
| 100100124 | LAS VEGAS | NV | | 03/28/2023 | | 524 | | 3 | | | 3 | | 527 | 527 | | | |
| 100108164 | RENO | NV | | 05/24/2023 | | 404 | | (18) | | | (18) | | 386 | 386 | | | |
| 100152330 | NEW BRAUNFELS | TX | | 05/17/2024 | | 906 | | 53 | | | 53 | | 959 | 959 | | | |
| 100101504 | WESLEY CHAPEL | FL | | 04/26/2023 | | 2,645 | | (1) | | | (1) | | 2,644 | 2,644 | | | |
| 100161346 | ROSENBERG | TX | | 07/25/2024 | | 165 | | (5) | | | (5) | | 160 | 160 | | | |
| 100148337 | STILLWATER | OK | | 04/12/2024 | | 534 | | (4) | | | (4) | | 530 | 530 | | | |
| 100115076 | HUTTO | TX | | 07/14/2023 | | 543 | | 21 | | | 21 | | 564 | 564 | | | |
| 100152728 | HEMET | CA | | 05/22/2024 | | 277 | | (18) | | | (18) | | 259 | 259 | | | |
| 100152301 | COLUMBUS | OH | | 05/17/2024 | | 787 | | 66 | | | 66 | | 853 | 853 | | | |
| 100112632 | ALEXANDRIA | VA | | 06/29/2023 | | 832 | | 451 | | | 451 | | 1,283 | 1,283 | | | |
| 100076013 | RIO RANCHO | NM | | 01/07/2022 | | 1,050 | | (35) | | | (35) | | 1,015 | 1,015 | | | |
| 100103882 | IRVINGTON | NJ | | 05/10/2023 | | 487 | | (9) | | | (9) | | 478 | 478 | | | |
| 100025607 | BROCKTON | MA | | 09/20/2018 | | 908 | | 216 | | | 216 | | 1,124 | 1,124 | | | |
| 100112206 | SOUTH ELGIN | IL | | 06/29/2023 | | 481 | | 437 | | | 437 | | 918 | 918 | | | |
| 100136635 | CLEARWATER | FL | | 11/22/2023 | | 479 | | (17) | | | (17) | | 462 | 462 | | | |
| 100118072 | STRATFORD | CT | | 07/20/2023 | | 444 | | (2) | | | (2) | | 442 | 442 | | | |
| 100159349 | PORT WENTWORTH | GA | | 07/15/2024 | | 465 | | 12 | | | 12 | | 477 | 477 | | | |
| 100120584 | HEMET | CA | | 08/18/2023 | | 577 | | (2) | | | (2) | | 575 | 575 | | | |
| 100076180 | TAMPA | FL | | 01/07/2022 | | 1,051 | | (26) | | | (26) | | 1,025 | 1,025 | | | |
| 100136367 | SAN ANTONIO | TX | | 11/20/2023 | | 776 | | 95 | | | 95 | | 871 | 871 | | | |
| 100025852 | SEATTLE | WA | | 09/20/2018 | | 1,280 | | 141 | | | 141 | | 1,421 | 1,421 | | | |
| 100115707 | BUFORD | GA | | 07/20/2023 | | 2,339 | | (21) | | | (21) | | 2,318 | 2,318 | | | |
| 100138854 | DAVENPORT | FL | | 12/21/2023 | | 467 | | (12) | | | (12) | | 455 | 455 | | | |
| 100091868 | FLORENCE | KY | | 01/30/2023 | | 457 | | (16) | | | (16) | | 441 | 441 | | | |
| 100143749 | PHOENIX | AZ | | 04/05/2024 | | 476 | | (12) | | | (12) | | 464 | 464 | | | |
| 100091385 | WASHINGTON | DC | | 02/22/2023 | | 528 | | | | | | | 528 | 528 | | | |
| 100065489 | BELLA VISTA | AR | | 07/28/2021 | | 1,099 | | (22) | | | (22) | | 1,077 | 1,077 | | | |
| 100081521 | SAN JOSE | CA | | 03/18/2022 | | 11,203 | | 114 | | | 114 | | 11,317 | 11,317 | | | |
| 100129603 | NEWBERRY | FL | | 09/29/2023 | | 608 | | 14 | | | 14 | | 622 | 622 | | | |
| 100099677 | BIG BEAR CITY | CA | | 04/06/2023 | | 205 | | (6) | | | (6) | | 199 | 199 | | | |
| 100133375 | NORTH LAS VEGAS | NV | | 11/21/2023 | | 244 | | (8) | | | (8) | | 236 | 236 | | | |
| 100135340 | WEST PALM BEACH | FL | | 11/13/2023 | | 567 | | 6 | | | 6 | | 573 | 573 | | | |
| 100138058 | COLUMBIA | MD | | 12/13/2023 | | 158 | | (12) | | | (12) | | 146 | 279 | | 133 | 133 |
| 100156725 | KNOXVILLE | TN | | 06/26/2024 | | 155 | | (4) | | | (4) | | 151 | 151 | | | |
| 100147888 | PINGREE GROVE | IL | | 04/08/2024 | | 759 | | 38 | | | 38 | | 797 | 797 | | | |
| 100119370 | HARVEST | AL | | 07/31/2023 | | 650 | | | | | | | 650 | 650 | | | |
| 100151300 | OKLAHOMA CITY | OK | | 05/10/2024 | | 716 | | 34 | | | 34 | | 750 | 750 | | | |
| 100113580 | WHITTIER | CA | | 06/29/2023 | | 634 | | 245 | | | 245 | | 879 | 879 | | | |
| 100119449 | AURORA | IL | | 07/31/2023 | | 858 | | 2 | | | 2 | | 860 | 860 | | | |
| 100147259 | GROSSE POINTE PARK | MI | | 03/28/2024 | | 314 | | (8) | | | (8) | | 306 | 306 | | | |
| 100081284 | NORTH BRUNSWICK | NJ | | 03/18/2022 | | 1,154 | | 34 | | | 34 | | 1,188 | 1,188 | | | |
| 100144606 | CONCORD | NC | | 03/13/2024 | | 610 | | 4 | | | 4 | | 614 | 614 | | | |
| 100100757 | CINNAMINSON | NJ | | 04/28/2023 | | 612 | | (17) | | | (17) | | 595 | 595 | | | |
| 100000303 | LA PUENTE | CA | | 09/27/2016 | | 4,340 | | 41 | | | 41 | | 4,381 | 4,381 | | | |
| 100115052 | CHARLESTON | SC | | 07/14/2023 | | 765 | | (11) | | | (11) | | 754 | 754 | | | |
| 100154544 | JACKSONVILLE | FL | | 06/14/2024 | | 248 | | (2) | | | (2) | | 246 | 246 | | | |
| 100103593 | DALLAS | TX | | 05/08/2023 | | 435 | | (22) | | | (22) | | 413 | 413 | | | |
| 100080158 | PANAMA CITY BEACH | FL | | 02/25/2022 | | 1,040 | | (1) | | | (1) | | 1,039 | 1,039 | | | |
| 100109236 | DAVENPORT | FL | | 07/21/2023 | | 938 | | (11) | | | (11) | | 927 | 927 | | | |
| 100065681 | AUSTIN | TX | | 07/28/2021 | | 1,240 | | (28) | | | (28) | | 1,212 | 1,212 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026958 | OAKDALE | CA | | 09/26/2018 | | 1,230 | | 33 | | | 33 | | 1,263 | 1,263 | | | |
| 100049251 | MYRTLE BEACH | SC | | 11/20/2020 | | 993 | | (2) | | | (2) | | 991 | 991 | | | |
| 100081301 | TEHACHAPI | CA | | 03/18/2022 | | 1,195 | | 30 | | | 30 | | 1,225 | 1,225 | | | |
| 100152553 | SPRING HILL | TN | | 05/17/2024 | | 644 | | | | | | | 644 | 644 | | | |
| 100135391 | WARNER ROBINS | GA | | 11/13/2023 | | 1,806 | | (28) | | | (28) | | 1,778 | 1,778 | | | |
| 100102846 | MARIETTA | GA | | 06/22/2023 | | 503 | | (16) | | | (16) | | 487 | 487 | | | |
| 100071788 | OAKDALE | CA | | 10/14/2021 | | 1,149 | | (34) | | | (34) | | 1,115 | 1,115 | | | |
| 100160883 | STONE MOUNTAIN | GA | | 07/24/2024 | | 536 | | (11) | | | (11) | | 525 | 525 | | | |
| 100090301 | DAVENPORT | FL | | 01/13/2023 | | 363 | | (16) | | | (16) | | 347 | 347 | | | |
| 100150717 | LOCKHART | TX | | 05/06/2024 | | 552 | | (10) | | | (10) | | 542 | 542 | | | |
| 100010669 | HIALEAH | FL | | 12/23/2016 | | 1,542 | | 169 | | | 169 | | 1,711 | 1,711 | | | |
| 100127365 | NUTLEY | NJ | | 08/30/2023 | | 624 | | 389 | | | 389 | | 1,013 | 1,013 | | | |
| 100011075 | GAINESVILLE | TX | | 12/23/2016 | | 2,081 | | 357 | | | 357 | | 2,438 | 2,438 | | | |
| 100120990 | FAIR OAKS | CA | | 08/30/2023 | | 624 | | 6 | | | 6 | | 630 | 630 | | | |
| 100049472 | MIAMI | FL | | 11/20/2020 | | 536 | | 15 | | | 15 | | 551 | 551 | | | |
| 100070454 | TUCSON | AZ | | 09/23/2021 | | 1,126 | | (32) | | | (32) | | 1,094 | 1,094 | | | |
| 100048313 | MIAMI | FL | | 11/20/2020 | | 949 | | (46) | | | (46) | | 903 | 903 | | | |
| 100103842 | CHICAGO | IL | | 05/10/2023 | | 160 | | (5) | | | (5) | | 155 | 155 | | | |
| 100150733 | CADDO MILLS | TX | | 05/06/2024 | | 1,577 | | (29) | | | (29) | | 1,548 | 1,548 | | | |
| 100066905 | BROOKSVILLE | FL | | 08/02/2021 | | 883 | | 2 | | | 2 | | 885 | 885 | | | |
| 100110591 | SAN ANTONIO | TX | | 06/30/2023 | | 601 | | (2) | | | (2) | | 599 | 599 | | | |
| 100119879 | AVENTURA | FL | | 08/10/2023 | | 521 | | (12) | | | (12) | | 509 | 509 | | | |
| 100030160 | VANCOUVER | WA | | 12/20/2018 | | 4,019 | | 142 | | | 142 | | 4,161 | 4,161 | | | |
| 100135245 | WINTER HAVEN | FL | | 11/08/2023 | | 522 | | 6 | | | 6 | | 528 | 528 | | | |
| 100091184 | CARSON CITY | NV | | 01/31/2023 | | 519 | | (10) | | | (10) | | 509 | 509 | | | |
| 100081352 | SPANISH FORT | AL | | 03/18/2022 | | 1,195 | | 40 | | | 40 | | 1,235 | 1,235 | | | |
| 100043847 | ANAHEIM | CA | | 08/19/2020 | | 2,281 | | (17) | | | (17) | | 2,264 | 2,264 | | | |
| 100135780 | FRESNO | CA | | 11/10/2023 | | 1,163 | | 47 | | | 47 | | 1,210 | 1,210 | | | |
| 100158014 | KALAMAZOO | MI | | 07/09/2024 | | 170 | | (3) | | | (3) | | 167 | 167 | | | |
| 100031278 | MIAMI | FL | | 03/29/2019 | | 740 | | 181 | | | 181 | | 921 | 921 | | | |
| 100135762 | ATLANTA | GA | | 11/10/2023 | | 479 | | (11) | | | (11) | | 468 | 468 | | | |
| 100136985 | DENTON | TX | | 11/28/2023 | | 2,563 | | 277 | | | 277 | | 2,840 | 2,840 | | | |
| 100071585 | NEW BEDFORD | MA | | 10/14/2021 | | 1,091 | | (31) | | | (31) | | 1,060 | 1,060 | | | |
| 100115690 | ARROYO GRANDE | CA | | 07/20/2023 | | 649 | | 3 | | | 3 | | 652 | 652 | | | |
| 100080988 | ALLEN | TX | | 03/18/2022 | | 1,263 | | 44 | | | 44 | | 1,307 | 1,307 | | | |
| 100053524 | MIAMI | FL | | 03/23/2021 | | 2,447 | | (181) | | | (181) | | 2,266 | 2,266 | | | |
| 100133080 | PORTOLA | CA | | 11/29/2023 | | 603 | | (14) | | | (14) | | 589 | 589 | | | |
| 100140079 | PFLUGERVILLE | TX | | 01/09/2024 | | 15,558 | | (410) | | | (410) | | 15,148 | 15,148 | | | |
| 100162918 | MEMPHIS | TN | | 08/12/2024 | | 157 | | (3) | | | (3) | | 154 | 154 | | | |
| 100129882 | TORRINGTON | CT | | 09/27/2023 | | 178 | | (4) | | | (4) | | 174 | 174 | | | |
| 100152724 | FORNEY | TX | | 05/17/2024 | | 404 | | 8 | | | 8 | | 412 | 412 | | | |
| 100012729 | NORTH HILLS | CA | | 05/25/2017 | | 692 | | 100 | | | 100 | | 792 | 792 | | | |
| 100140091 | CAPE MAY | NJ | | 01/09/2024 | | 757 | | (7) | | | (7) | | 750 | 750 | | | |
| 100076211 | TUCSON | AZ | | 01/07/2022 | | 1,107 | | (20) | | | (20) | | 1,087 | 1,087 | | | |
| 100142658 | TUCSON | AZ | | 02/08/2024 | | 491 | | 11 | | | 11 | | 502 | 502 | | | |
| 100147228 | HAMILTON | NJ | | 03/28/2024 | | 173 | | (4) | | | (4) | | 169 | 169 | | | |
| 100129513 | RICHMOND | TX | | 09/29/2023 | | 4,820 | | (8) | | | (8) | | 4,812 | 4,812 | | | |
| 100111425 | MANHASSET | NY | | 06/29/2023 | | 1,558 | | 399 | | | 399 | | 1,957 | 1,957 | | | |
| 100111290 | CONCORD | CA | | 06/29/2023 | | 2,786 | | 49 | | | 49 | | 2,835 | 2,835 | | | |
| 100157660 | BOCA RATON | FL | | 06/28/2024 | | 289 | | (11) | | | (11) | | 278 | 278 | | | |
| 100103215 | NEW LONDON | CT | | 04/21/2023 | | (16,070) | | (20) | | | (20) | | (16,090) | (7,623) | | 8,467 | 8,467 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159890 | CUTLER BAY | FL | | 08/16/2024 | | 196 | | | | | | | 196 | 196 | | | |
| 100132133 | BATON ROUGE | LA | | 10/13/2023 | | 522 | | | | | | | 522 | 522 | | | |
| 100133619 | UHLAND | TX | | 10/23/2023 | | 1,653 | | (18) | | | (18) | | 1,635 | 1,635 | | | |
| 100078702 | FORT LAUDERDALE | FL | | 02/02/2022 | | 1,084 | | (15) | | | (15) | | 1,069 | 1,069 | | | |
| 100128449 | WALLINGFORD | CT | | 09/15/2023 | | 289 | | (11) | | | (11) | | 278 | 278 | | | |
| 100129496 | HALETHORPE | MD | | 09/29/2023 | | 589 | | (3) | | | (3) | | 586 | 586 | | | |
| 100065660 | LEANDER | TX | | 07/28/2021 | | 1,321 | | (49) | | | (49) | | 1,272 | 1,272 | | | |
| 100081279 | GRANTS PASS | OR | | 03/18/2022 | | 1,125 | | 19 | | | 19 | | 1,144 | 1,144 | | | |
| 100147677 | PASADENA | MD | | 04/04/2024 | | 96,853 | | (3,257) | | | (3,257) | | 93,596 | 93,596 | | | |
| 100049649 | DOUGLAS | MA | | 11/20/2020 | | 684 | | (27) | | | (27) | | 657 | 657 | | | |
| 100060276 | NASHVILLE | TN | | 06/25/2021 | | 1,171 | | (18) | | | (18) | | 1,153 | 1,153 | | | |
| 100112066 | ROCKAWAY PARK | NY | | 06/29/2023 | | 549 | | 347 | | | 347 | | 896 | 896 | | | |
| 100108346 | BARNEGAT TOWNSHIP | NJ | | 05/25/2023 | | 518 | | (16) | | | (16) | | 502 | 502 | | | |
| 100153376 | DAVENPORT | FL | | 05/29/2024 | | 505 | | (1) | | | (1) | | 504 | 504 | | | |
| 100149832 | CYPRESS | TX | | 04/29/2024 | | 457 | | (24) | | | (24) | | 433 | 433 | | | |
| 100142692 | OCALA | FL | | 02/08/2024 | | 4,558 | | (62) | | | (62) | | 4,496 | 4,496 | | | |
| 100102053 | AURORA | CO | | 04/14/2023 | | 964 | | 7 | | | 7 | | 971 | 971 | | | |
| 100066518 | SUNRISE | FL | | 08/02/2021 | | 975 | | (8) | | | (8) | | 967 | 967 | | | |
| 100064901 | SAN ANTONIO | FL | | 07/14/2021 | | 1,163 | | (47) | | | (47) | | 1,116 | 1,116 | | | |
| 100127476 | MURPHY | NC | | 09/08/2023 | | 14,329 | | (66) | | | (66) | | 14,263 | 14,263 | | | |
| 100153849 | AURORA | IL | | 06/05/2024 | | 303 | | (1) | | | (1) | | 302 | 302 | | | |
| 100100832 | BOLINGBROOK | IL | | 04/28/2023 | | 491 | | 13 | | | 13 | | 504 | 504 | | | |
| 100118751 | BLUE SPRINGS | MO | | 07/25/2023 | | 660 | | (11) | | | (11) | | 649 | 649 | | | |
| 100012777 | AZUSA | CA | | 05/25/2017 | | 742 | | 347 | | | 347 | | 1,089 | 1,089 | | | |
| 100100078 | DELRAY BEACH | FL | | 03/28/2023 | | 390 | | (15) | | | (15) | | 375 | 375 | | | |
| 100060267 | KNOXVILLE | TN | | 06/25/2021 | | 1,243 | | (26) | | | (26) | | 1,217 | 1,217 | | | |
| 100131840 | MAPLE GROVE | MN | | 10/06/2023 | | 414 | | (4) | | | (4) | | 410 | 410 | | | |
| 100154153 | SPRING | TX | | 07/11/2024 | | 126 | | (9) | | | (9) | | 117 | 117 | | | |
| 100120014 | BLOOMINGDALE | GA | | 08/11/2023 | | 532 | | 23 | | | 23 | | 555 | 555 | | | |
| 100113517 | SYOSSET | NY | | 06/29/2023 | | 855 | | 514 | | | 514 | | 1,369 | 1,369 | | | |
| 100137006 | WINSTON SALEM | NC | | 11/28/2023 | | 517 | | 2 | | | 2 | | 519 | 519 | | | |
| 100060283 | LIBERTY HILL | TX | | 06/25/2021 | | 1,288 | | (38) | | | (38) | | 1,250 | 1,250 | | | |
| 100158035 | KYLE | TX | | 07/09/2024 | | 168 | | (3) | | | (3) | | 165 | 165 | | | |
| 100130290 | PORT SAINT LUCIE | FL | | 09/28/2023 | | 473 | | (20) | | | (20) | | 453 | 453 | | | |
| 100153627 | KISSIMMEE | FL | | 05/31/2024 | | 505 | | 5 | | | 5 | | 510 | 510 | | | |
| 100077811 | MARSHALL | MI | | 12/23/2021 | | 548 | | (36) | | | (36) | | 512 | 512 | | | |
| 100091631 | RIVERDALE | GA | | 03/07/2023 | | 531 | | (33) | | | (33) | | 498 | 498 | | | |
| 100138103 | KISSIMMEE | FL | | 12/14/2023 | | 318 | | (1) | | | (1) | | 317 | 317 | | | |
| 100111809 | INDIO | CA | | 06/29/2023 | | 466 | | 30 | | | 30 | | 496 | 496 | | | |
| 100048257 | OXNARD | CA | | 11/20/2020 | | 1,385 | | 4 | | | 4 | | 1,389 | 1,389 | | | |
| 100060170 | POMPANO BEACH | FL | | 06/25/2021 | | 1,196 | | (39) | | | (39) | | 1,157 | 1,157 | | | |
| 100080959 | MISSOURI CITY | TX | | 03/18/2022 | | 1,235 | | 38 | | | 38 | | 1,273 | 1,273 | | | |
| 100025430 | RICHMOND | CA | | 09/20/2018 | | 1,080 | | 112 | | | 112 | | 1,192 | 1,192 | | | |
| 100129936 | KANSAS CITY | MO | | 09/27/2023 | | 484 | | (11) | | | (11) | | 473 | 473 | | | |
| 100070611 | MIDDLETOWN | NY | | 10/01/2021 | | 2,126 | | (16) | | | (16) | | 2,110 | 2,110 | | | |
| 100136307 | ALANSON | MI | | 11/20/2023 | | 468 | | (2) | | | (2) | | 466 | 466 | | | |
| 100099796 | BARNEGAT | NJ | | 02/28/2023 | | 484 | | (16) | | | (16) | | 468 | 468 | | | |
| 100060763 | CENTREVILLE | VA | | 06/01/2021 | | 2,015 | | 9 | | | 9 | | 2,024 | 2,024 | | | |
| 100067568 | INDIAN HEAD | MD | | 09/23/2021 | | 1,088 | | (33) | | | (33) | | 1,055 | 1,055 | | | |
| 100013918 | MORENO VALLEY | CA | | 05/25/2017 | | 1,009 | | 150 | | | 150 | | 1,159 | 1,159 | | | |
| 100157945 | LAKEVILLE | MN | | 07/09/2024 | | 1,040 | | 37 | | | 37 | | 1,077 | 1,077 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137741 | SAINT JOHN | IN | | 12/08/2023 | | 454 | | 26 | | | 26 | | 480 | 480 | | | |
| 100047253 | WEST PALM BEACH | FL | | 11/20/2020 | | 5,047 | | (215) | | | (215) | | 4,832 | 4,832 | | | |
| 100065391 | NEPTUNE | NJ | | 07/28/2021 | | 1,139 | | (15) | | | (15) | | 1,124 | 1,124 | | | |
| 100103786 | BARNEGAT | NJ | | 05/10/2023 | | 513 | | (15) | | | (15) | | 498 | 498 | | | |
| 100043908 | CENTEREACH | NY | | 08/19/2020 | | 383 | | (11) | | | (11) | | 372 | 372 | | | |
| 100108380 | BARNEGAT | NJ | | 05/25/2023 | | 513 | | (15) | | | (15) | | 498 | 498 | | | |
| 100135411 | MIDLAND | TX | | 11/13/2023 | | 2,123 | | 10 | | | 10 | | 2,133 | 2,133 | | | |
| 100016420 | SAN DIEGO | CA | | 04/05/2018 | | 1,252 | | (12) | | | (12) | | 1,240 | 1,240 | | | |
| 100079092 | CUMMING | GA | | 02/24/2022 | | 1,162 | | 2 | | | 2 | | 1,164 | 1,164 | | | |
| 100081515 | FREDERICKSBRG | VA | | 03/18/2022 | | 1,144 | | 32 | | | 32 | | 1,176 | 1,176 | | | |
| 100162937 | WASCO | CA | | 08/12/2024 | | 164 | | (3) | | | (3) | | 161 | 161 | | | |
| 100161454 | ROSENBERG | TX | | 07/30/2024 | | 455 | | 8 | | | 8 | | 463 | 463 | | | |
| 100147374 | MACHESNEY PARK | IL | | 05/08/2024 | | 226 | | (9) | | | (9) | | 217 | 217 | | | |
| 100160091 | JUSTIN | TX | | 07/17/2024 | | 185 | | (3) | | | (3) | | 182 | 182 | | | |
| 100144080 | HOUSTON | TX | | 03/07/2024 | | 764 | | 2 | | | 2 | | 766 | 766 | | | |
| 100135887 | EDGEWATER | FL | | 11/13/2023 | | 410 | | (14) | | | (14) | | 396 | 396 | | | |
| 100076229 | MERCED | CA | | 01/07/2022 | | 1,127 | | (17) | | | (17) | | 1,110 | 1,110 | | | |
| 100141364 | WILMINGTON | NC | | 01/30/2024 | | 496 | | 7 | | | 7 | | 503 | 503 | | | |
| 100090964 | WATERBURY | CT | | 01/31/2023 | | 300 | | (7) | | | (7) | | 293 | 293 | | | |
| 100148401 | KYLE | TX | | 04/12/2024 | | 1,198 | | (8) | | | (8) | | 1,190 | 1,190 | | | |
| 100108282 | WOODBURN | OR | | 05/24/2023 | | 1,073 | | (35) | | | (35) | | 1,038 | 1,038 | | | |
| 100127643 | SPRING | TX | | 09/08/2023 | | 616 | | 3 | | | 3 | | 619 | 619 | | | |
| 100135749 | DRIPPING SPRINGS | TX | | 11/10/2023 | | 622 | | 16 | | | 16 | | 638 | 638 | | | |
| 100163170 | FAIRVIEW HEIGHTS | IL | | 08/13/2024 | | 163 | | (5) | | | (5) | | 158 | 158 | | | |
| 100076247 | ROGERS | MN | | 01/07/2022 | | 1,156 | | (29) | | | (29) | | 1,127 | 1,127 | | | |
| 100139986 | SARASOTA | FL | | 01/09/2024 | | 465 | | (11) | | | (11) | | 454 | 454 | | | |
| 100060169 | MERIDIAN | ID | | 06/25/2021 | | 1,316 | | (38) | | | (38) | | 1,278 | 1,278 | | | |
| 100081387 | PLAYA DEL REY | CA | | 03/18/2022 | | 1,190 | | 20 | | | 20 | | 1,210 | 1,210 | | | |
| 100049560 | SEATTLE | WA | | 11/20/2020 | | 743 | | 64 | | | 64 | | 807 | 807 | | | |
| 100119470 | MADISON | AL | | 07/31/2023 | | 866 | | 58 | | | 58 | | 924 | 924 | | | |
| 100165709 | EAST STROUDSBURG | PA | | 08/29/2024 | | 151 | | (4) | | | (4) | | 147 | 147 | | | |
| 100076036 | COEUR D ALENE | ID | | 01/07/2022 | | 1,136 | | (10) | | | (10) | | 1,126 | 1,126 | | | |
| 100147943 | SOMERVILLE | TN | | 04/08/2024 | | 675 | | 15 | | | 15 | | 690 | 690 | | | |
| 100136973 | SUGAR LAND | TX | | 11/28/2023 | | 5,796 | | 57 | | | 57 | | 5,853 | 5,853 | | | |
| 100057703 | HOPKINTON | RI | | 06/30/2021 | | 1,126 | | (29) | | | (29) | | 1,097 | 1,097 | | | |
| 100138141 | ROCKWALL | TX | | 12/14/2023 | | 480 | | (4) | | | (4) | | 476 | 476 | | | |
| 100047804 | SANTA FE | NM | | 11/20/2020 | | 848 | | (15) | | | (15) | | 833 | 833 | | | |
| 100103843 | GLENDALE HEIGHTS | IL | | 05/10/2023 | | 694 | | (19) | | | (19) | | 675 | 675 | | | |
| 100137493 | VERO BEACH | FL | | 01/11/2024 | | 340 | | (30) | | | (30) | | 310 | 310 | | | |
| 100081263 | BRADENTON | FL | | 03/18/2022 | | 1,305 | | 41 | | | 41 | | 1,346 | 1,346 | | | |
| 100136023 | HIGHLAND | CA | | 11/16/2023 | | 747 | | 4 | | | 4 | | 751 | 751 | | | |
| 100025198 | LINDENHURST | NY | | 09/20/2018 | | 858 | | 204 | | | 204 | | 1,062 | 1,062 | | | |
| 100136808 | GIBBSTOWN | NJ | | 11/27/2023 | | 371 | | (13) | | | (13) | | 358 | 358 | | | |
| 100100836 | REISTERSTOWN | MD | | 04/28/2023 | | 2,621 | | 55 | | | 55 | | 2,676 | 2,676 | | | |
| 100061745 | CHICAGO | IL | | 07/01/2021 | | 2,035 | | (8) | | | (8) | | 2,027 | 2,027 | | | |
| 100128191 | BLAIRSVILLE | GA | | 09/18/2023 | | 540 | | 7 | | | 7 | | 547 | 547 | | | |
| 100151854 | SAINT CHARLES | MO | | 05/10/2024 | | 517 | | 7 | | | 7 | | 524 | 524 | | | |
| 100143252 | TARPON SPRINGS | FL | | 02/16/2024 | | 1,046 | | 9 | | | 9 | | 1,055 | 1,055 | | | |
| 100141382 | HOUSTON | TX | | 01/30/2024 | | 403 | | (23) | | | (23) | | 380 | 380 | | | |
| 100116643 | CHICAGO | IL | | 07/20/2023 | | 1,061 | | 214 | | | 214 | | 1,275 | 1,275 | | | |
| 100119523 | LAWRENCEVILLE | GA | | 07/28/2023 | | 639 | | 9 | | | 9 | | 648 | 648 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141715 | BARNEGAT | NJ | | 01/30/2024 | | 424 | | (10) | | | (10) | | 414 | 414 | | | |
| 100143947 | NEW BEDFORD | MA | | 02/29/2024 | | 474 | | | | | | | 474 | 474 | | | |
| 100119692 | POCONO SUMMIT | PA | | 08/08/2023 | | 457 | | (17) | | | (17) | | 440 | 440 | | | |
| 100133624 | BLOOMINGDALE | GA | | 10/23/2023 | | 519 | | 39 | | | 39 | | 558 | 558 | | | |
| 100119085 | CONYERS | GA | | 07/27/2023 | | 382 | | (21) | | | (21) | | 361 | 361 | | | |
| 100111370 | MIAMI | FL | | 06/29/2023 | | 2,167 | | 79 | | | 79 | | 2,246 | 2,246 | | | |
| 100153448 | ELMHURST | IL | | 05/30/2024 | | 469 | | (16) | | | (16) | | 453 | 453 | | | |
| 100155075 | ROCHESTER | MN | | 07/19/2024 | | 495 | | (12) | | | (12) | | 483 | 483 | | | |
| 100138219 | DARIEN | IL | | 12/14/2023 | | 267 | | (5) | | | (5) | | 262 | 262 | | | |
| 100151299 | SEGUIN | TX | | 05/10/2024 | | 712 | | 30 | | | 30 | | 742 | 742 | | | |
| 100088983 | DORAL | FL | | 11/15/2022 | | 536 | | (9) | | | (9) | | 527 | 527 | | | |
| 100060862 | HENRICO | VA | | 06/01/2021 | | 1,763 | | 7 | | | 7 | | 1,770 | 1,770 | | | |
| 100138291 | SAINT CLOUD | FL | | 12/18/2023 | | 565 | | (2) | | | (2) | | 563 | 563 | | | |
| 100158125 | CANYON | TX | | 07/09/2024 | | 366 | | (6) | | | (6) | | 360 | 360 | | | |
| 100115687 | DULUTH | MN | | 07/20/2023 | | 684 | | 15 | | | 15 | | 699 | 699 | | | |
| 100026548 | CHICAGO | IL | | 09/26/2018 | | 479 | | 60 | | | 60 | | 539 | 539 | | | |
| 100108336 | KINGSTON | PA | | 05/25/2023 | | 421 | | (16) | | | (16) | | 405 | 405 | | | |
| 100115490 | BAXTER | TN | | 07/17/2023 | | 960 | | (34) | | | (34) | | 926 | 926 | | | |
| 100100147 | MEMPHIS | TN | | 03/28/2023 | | 418 | | (12) | | | (12) | | 406 | 406 | | | |
| 100016535 | LAS VEGAS | NV | | 04/10/2018 | | 1,557 | | (37) | | | (37) | | 1,520 | 1,520 | | | |
| 100119223 | MONROE | NY | | 07/31/2023 | | 658 | | 8 | | | 8 | | 666 | 666 | | | |
| 100067721 | WILDWOOD | NJ | | 09/23/2021 | | 1,377 | | (54) | | | (54) | | 1,323 | 1,323 | | | |
| 100043112 | WARREN | NJ | | 05/28/2020 | | 2,865 | | 4 | | | 4 | | 2,869 | 2,869 | | | |
| 100120019 | HENDERSON | NV | | 08/11/2023 | | 754 | | 47 | | | 47 | | 801 | 801 | | | |
| 100132508 | PASCO | WA | | 11/03/2023 | | 444 | | (8) | | | (8) | | 436 | 436 | | | |
| 100127621 | LAUREL | MD | | 09/08/2023 | | 664 | | 11 | | | 11 | | 675 | 675 | | | |
| 100132069 | GAINESVILLE | GA | | 10/13/2023 | | 1,547 | | (3) | | | (3) | | 1,544 | 1,544 | | | |
| 100090032 | LAKE WALES | FL | | 01/13/2023 | | 585 | | 7 | | | 7 | | 592 | 592 | | | |
| 100136752 | BALTIMORE | MD | | 11/27/2023 | | 423 | | (9) | | | (9) | | 414 | 414 | | | |
| 100147611 | RUNNINGS SPRINGS | CA | | 04/04/2024 | | 533 | | (6) | | | (6) | | 527 | 527 | | | |
| 100127987 | HIXSON | TN | | 09/08/2023 | | 598 | | 15 | | | 15 | | 613 | 613 | | | |
| 100026636 | HIALEAH | FL | | 09/26/2018 | | 793 | | 344 | | | 344 | | 1,137 | 1,137 | | | |
| 100078842 | HOUSTON | TX | | 02/24/2022 | | 1,183 | | 11 | | | 11 | | 1,194 | 1,194 | | | |
| 100116024 | CELEBRATION | FL | | 07/20/2023 | | 881 | | (35) | | | (35) | | 846 | 846 | | | |
| 100140432 | PEACHTREE CITY | GA | | 01/18/2024 | | 7,040 | | (85) | | | (85) | | 6,955 | 6,955 | | | |
| 100061019 | PHOENIX | AZ | | 06/01/2021 | | 1,666 | | 7 | | | 7 | | 1,673 | 1,673 | | | |
| 100161485 | MAGNOLIA | TX | | 07/30/2024 | | 164 | | (3) | | | (3) | | 161 | 161 | | | |
| 100133453 | OCALA | FL | | 10/19/2023 | | 484 | | (10) | | | (10) | | 474 | 474 | | | |
| 100049666 | LANHAM | MD | | 11/20/2020 | | 2,242 | | (77) | | | (77) | | 2,165 | 2,165 | | | |
| 100137891 | PECULIAR | MO | | 12/08/2023 | | 325 | | (13) | | | (13) | | 312 | 312 | | | |
| 100144401 | LAKELAND | FL | | 03/07/2024 | | 37,117 | | (221) | | | (221) | | 36,896 | 36,896 | | | |
| 100127342 | BOONTON | NJ | | 08/30/2023 | | 811 | | 521 | | | 521 | | 1,332 | 1,332 | | | |
| 100159539 | NEW ROCHELLE | NY | | 07/15/2024 | | 168 | | (6) | | | (6) | | 162 | 162 | | | |
| 100143493 | LEESBURG | FL | | 02/21/2024 | | 489 | | (7) | | | (7) | | 482 | 482 | | | |
| 100081095 | LANCASTER | CA | | 03/18/2022 | | 1,237 | | 46 | | | 46 | | 1,283 | 1,283 | | | |
| 100160551 | FALLS CHURCH | VA | | 07/19/2024 | | 170 | | (6) | | | (6) | | 164 | 164 | | | |
| 100055761 | HIGHLAND MILLS | NY | | 03/23/2021 | | 753 | | (35) | | | (35) | | 718 | 718 | | | |
| 100090106 | MOSES LAKE | WA | | 01/13/2023 | | 370 | | (27) | | | (27) | | 343 | 343 | | | |
| 100030279 | HUDSON | NH | | 12/20/2018 | | 985 | | 43 | | | 43 | | 1,028 | 1,028 | | | |
| 100080995 | NEW BRAUNFELS | TX | | 03/18/2022 | | 1,206 | | 31 | | | 31 | | 1,237 | 1,237 | | | |
| 100113411 | CHICAGO | IL | | 06/29/2023 | | 2,137 | | 499 | | | 499 | | 2,636 | 2,636 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145831 | OCALA | FL | | 03/15/2024 | | 298 | | (5) | | | (5) | | 293 | 293 | | | |
| 100029638 | MIRAMAR | FL | | 10/26/2018 | | 1,052 | | 39 | | | 39 | | 1,091 | 1,091 | | | |
| 100142533 | LELAND | NC | | 02/08/2024 | | 505 | | (7) | | | (7) | | 498 | 498 | | | |
| 100100401 | GLEN COVE | NY | | 04/27/2023 | | 928 | | 69 | | | 69 | | 997 | 997 | | | |
| 100110383 | FAYETTEVILLE | AR | | 06/30/2023 | | 704 | | 3 | | | 3 | | 707 | 707 | | | |
| 100099811 | FORKED RIVER | NJ | | 02/28/2023 | | 527 | | (14) | | | (14) | | 513 | 513 | | | |
| 100018208 | KAPOLEI | HI | | 06/08/2018 | | 1,222 | | 9 | | | 9 | | 1,231 | 1,231 | | | |
| 100139586 | WAUCONDA | IL | | 12/28/2023 | | 935 | | (24) | | | (24) | | 911 | 911 | | | |
| 100159551 | VIRGINIA BEACH | VA | | 07/15/2024 | | 166 | | (2) | | | (2) | | 164 | 164 | | | |
| 100162659 | HOUSTON | TX | | 08/12/2024 | | 980 | | 20 | | | 20 | | 1,000 | 1,000 | | | |
| 100110249 | ELLENSBURG | WA | | 06/30/2023 | | 704 | | 6 | | | 6 | | 710 | 710 | | | |
| 100119373 | MONROE | NC | | 07/31/2023 | | 645 | | 2 | | | 2 | | 647 | 647 | | | |
| 100137735 | FORT WORTH | TX | | 12/08/2023 | | 731 | | 50 | | | 50 | | 781 | 781 | | | |
| 100149676 | DEERFIELD | IL | | 04/26/2024 | | 493 | | (15) | | | (15) | | 478 | 478 | | | |
| 100164761 | NEWBERRY | FL | | 08/26/2024 | | 96,761 | | 2,809 | | | 2,809 | | 99,570 | 99,570 | | | |
| 100088101 | NORTH RICHLAND HILLS | TX | | 10/25/2022 | | 592 | | (7) | | | (7) | | 585 | 585 | | | |
| 100150671 | FAYETTEVILLE | AR | | 05/06/2024 | | 506 | | (16) | | | (16) | | 490 | 490 | | | |
| 100141095 | LAKE ARIEL | PA | | 01/30/2024 | | 573 | | (4) | | | (4) | | 569 | 569 | | | |
| 100114595 | LUTZ | FL | | 06/29/2023 | | 800 | | (6) | | | (6) | | 794 | 794 | | | |
| 100112425 | LOS ANGELES | CA | | 06/29/2023 | | 608 | | 136 | | | 136 | | 744 | 744 | | | |
| 100116000 | SARATOGA SPRINGS | UT | | 07/20/2023 | | 770 | | 23 | | | 23 | | 793 | 793 | | | |
| 100081396 | LAS VEGAS | NV | | 03/18/2022 | | 1,169 | | 12 | | | 12 | | 1,181 | 1,181 | | | |
| 100147403 | BAKERSFIELD | CA | | 05/08/2024 | | 124 | | (8) | | | (8) | | 116 | 116 | | | |
| 100161469 | MISSOULA | MT | | 07/30/2024 | | 916 | | (4) | | | (4) | | 912 | 912 | | | |
| 100028448 | ANTELOPE | CA | | 10/26/2018 | | 473 | | 56 | | | 56 | | 529 | 529 | | | |
| 100057909 | LEHI | UT | | 06/30/2021 | | 1,897 | | (28) | | | (28) | | 1,869 | 1,869 | | | |
| 100028883 | MORENO VALLEY | CA | | 10/26/2018 | | 1,089 | | 71 | | | 71 | | 1,160 | 1,160 | | | |
| 100138861 | CLEVELAND HEIGHTS | OH | | 12/21/2023 | | 487 | | (12) | | | (12) | | 475 | 475 | | | |
| 100147876 | BLOOMINGDALE | GA | | 04/08/2024 | | 719 | | 26 | | | 26 | | 745 | 745 | | | |
| 100161842 | MORGANTOWN | WV | | 07/31/2024 | | 451 | | (9) | | | (9) | | 442 | 442 | | | |
| 100084849 | TITUSVILLE | FL | | 08/02/2022 | | 408 | | (14) | | | (14) | | 394 | 394 | | | |
| 100079858 | SAINT AUGUSTINE | FL | | 04/25/2022 | | 1,329 | | (12) | | | (12) | | 1,317 | 1,317 | | | |
| 100150930 | HENDERSON | NV | | 05/08/2024 | | 714 | | 31 | | | 31 | | 745 | 745 | | | |
| 100120710 | PRINCETON | TX | | 08/25/2023 | | 534 | | (5) | | | (5) | | 529 | 529 | | | |
| 100149122 | CAPE MAY COURT HOUSE | NJ | | 04/22/2024 | | 303 | | (11) | | | (11) | | 292 | 292 | | | |
| 100116443 | SAN DIEGO | CA | | 07/20/2023 | | 582 | | 8 | | | 8 | | 590 | 590 | | | |
| 100138856 | TOLEDO | OH | | 12/21/2023 | | 463 | | (10) | | | (10) | | 453 | 453 | | | |
| 100137941 | RALEIGH | NC | | 12/13/2023 | | 619 | | 4 | | | 4 | | 623 | 623 | | | |
| 100135085 | DAVENPORT | FL | | 11/01/2023 | | 533 | | | | | | | 533 | 533 | | | |
| 100157856 | DAVENPORT | FL | | 07/09/2024 | | 5,302 | | (95) | | | (95) | | 5,207 | 5,207 | | | |
| 100134292 | PHOENIX | AZ | | 10/27/2023 | | 480 | | (10) | | | (10) | | 470 | 470 | | | |
| 100161019 | MAGNOLIA | TX | | 07/24/2024 | | 1,471 | | 121 | | | 121 | | 1,592 | 1,592 | | | |
| 100152438 | ORLANDO | FL | | 05/17/2024 | | 824 | | 21 | | | 21 | | 845 | 845 | | | |
| 100132478 | DAPHNE | AL | | 11/03/2023 | | 465 | | (2) | | | (2) | | 463 | 463 | | | |
| 100120111 | AZLE | TX | | 08/11/2023 | | 819 | | 47 | | | 47 | | 866 | 866 | | | |
| 100141339 | LEWIS CENTER | OH | | 01/30/2024 | | 444 | | (1) | | | (1) | | 443 | 443 | | | |
| 100066801 | FORT MYERS | FL | | 08/02/2021 | | 408 | | (1) | | | (1) | | 407 | 407 | | | |
| 100160834 | MANOR | TX | | 07/24/2024 | | 139 | | (10) | | | (10) | | 129 | 129 | | | |
| 100080006 | ROSENBERG | TX | | 04/25/2022 | | 1,002 | | (24) | | | (24) | | 978 | 978 | | | |
| 100159619 | SUGAR LAND | TX | | 07/15/2024 | | 114 | | (7) | | | (7) | | 107 | 107 | | | |
| 100127529 | SAN MARCOS | TX | | 09/08/2023 | | 783 | | 34 | | | 34 | | 817 | 817 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100115692 | WALDORF | MD | | 07/20/2023 | | 899 | | 6 | | | 6 | | 905 | 905 | | | |
| 100086773 | ORLANDO | FL | | 10/04/2022 | | 567 | | (16) | | | (16) | | 551 | 551 | | | |
| 100119734 | CHICAGO | IL | | 08/08/2023 | | 463 | | (17) | | | (17) | | 446 | 446 | | | |
| 100028808 | LYNWOOD | CA | | 10/26/2018 | | 1,057 | | 72 | | | 72 | | 1,129 | 1,129 | | | |
| 100140572 | FINDLAY | OH | | 01/19/2024 | | 276 | | (2) | | | (2) | | 274 | 274 | | | |
| 100102625 | MIDDLEBURG HEIGHTS | OH | | 06/22/2023 | | 1,227 | | (64) | | | (64) | | 1,163 | 1,163 | | | |
| 100107780 | FOLEY | AL | | 05/19/2023 | | 838 | | 51 | | | 51 | | 889 | 889 | | | |
| 100013013 | PERRIS | CA | | 05/25/2017 | | 669 | | 98 | | | 98 | | 767 | 767 | | | |
| 100136818 | SOLDOTNA | AK | | 11/27/2023 | | 453 | | (8) | | | (8) | | 445 | 445 | | | |
| 100133674 | MONROE | NC | | 10/23/2023 | | 561 | | 9 | | | 9 | | 570 | 570 | | | |
| 100077151 | LAPEER | MI | | 01/03/2022 | | 1,310 | | (20) | | | (20) | | 1,290 | 1,290 | | | |
| 100163050 | WASHINGTON | DC | | 08/13/2024 | | 515 | | (16) | | | (16) | | 499 | 499 | | | |
| 100139944 | HERNDON | VA | | 01/09/2024 | | 415 | | (11) | | | (11) | | 404 | 404 | | | |
| 100157947 | MONCKS CORNER | SC | | 07/09/2024 | | 220 | | 15 | | | 15 | | 235 | 235 | | | |
| 100087071 | STERLING HEIGHTS | MI | | 11/04/2022 | | 506 | | (15) | | | (15) | | 491 | 491 | | | |
| 100063966 | SICKLERVILLE | NJ | | 07/01/2021 | | 1,310 | | (2) | | | (2) | | 1,308 | 1,308 | | | |
| 100148588 | SEMINOLE | FL | | 04/12/2024 | | 70,992 | | (1,925) | | | (1,925) | | 69,067 | 69,067 | | | |
| 100128450 | N CHARLESTON | SC | | 09/15/2023 | | 443 | | (13) | | | (13) | | 430 | 430 | | | |
| 100151295 | SAINT AUGUSTINE | FL | | 05/10/2024 | | 943 | | 39 | | | 39 | | 982 | 982 | | | |
| 100126413 | COLUMBUS | OH | | 08/30/2023 | | 524 | | (6) | | | (6) | | 518 | 518 | | | |
| 100136960 | REPUBLIC | MO | | 11/28/2023 | | 577 | | 19 | | | 19 | | 596 | 596 | | | |
| 100120078 | NEW BRAUNFELS | TX | | 08/11/2023 | | 636 | | 3 | | | 3 | | 639 | 639 | | | |
| 100079933 | HOUSTON | TX | | 04/25/2022 | | 1,071 | | (3) | | | (3) | | 1,068 | 1,068 | | | |
| 100131741 | WINDSOR MILL | MD | | 10/06/2023 | | 578 | | 11 | | | 11 | | 589 | 589 | | | |
| 100143437 | VALLEJO | CA | | 02/16/2024 | | 753 | | 1 | | | 1 | | 754 | 754 | | | |
| 100071706 | EL PASO | TX | | 10/14/2021 | | 2,640 | | (108) | | | (108) | | 2,532 | 2,532 | | | |
| 100081221 | MARS HILL | NC | | 03/18/2022 | | 1,507 | | 42 | | | 42 | | 1,549 | 1,549 | | | |
| 100135103 | DOUGLASVILLE | GA | | 11/01/2023 | | 550 | | 14 | | | 14 | | 564 | 564 | | | |
| 100100953 | WEDOWEE | AL | | 04/28/2023 | | 901 | | 79 | | | 79 | | 980 | 980 | | | |
| 100156904 | PHILADELPHIA | PA | | 06/27/2024 | | 393 | | (11) | | | (11) | | 382 | 382 | | | |
| 100048033 | PILLAGER | MN | | 11/20/2020 | | 1,200 | | (30) | | | (30) | | 1,170 | 1,170 | | | |
| 100081458 | FRIENDSWOOD | TX | | 03/18/2022 | | 1,203 | | 38 | | | 38 | | 1,241 | 1,241 | | | |
| 100146724 | PHOENIX | AZ | | 03/20/2024 | | 277 | | (16) | | | (16) | | 261 | 261 | | | |
| 100131993 | PALM BAY | FL | | 10/13/2023 | | 16,034 | | (146) | | | (146) | | 15,888 | 15,888 | | | |
| 100115223 | SPRING HILL | FL | | 07/17/2023 | | 457 | | (15) | | | (15) | | 442 | 442 | | | |
| 100053405 | YUMA | AZ | | 03/23/2021 | | 908 | | (55) | | | (55) | | 853 | 853 | | | |
| 100110209 | HARKER HEIGHTS | TX | | 06/30/2023 | | 1,483 | | (18) | | | (18) | | 1,465 | 1,465 | | | |
| 100142805 | PASADENA | TX | | 02/08/2024 | | 64,131 | | (3,040) | | | (3,040) | | 61,091 | 61,091 | | | |
| 100154538 | LAKEVILLE | MN | | 06/14/2024 | | 2,283 | | (41) | | | (41) | | 2,242 | 2,242 | | | |
| 100158062 | HAMDEN | CT | | 07/09/2024 | | 373 | | (3) | | | (3) | | 370 | 370 | | | |
| 100010815 | STOCKTON | CA | | 12/23/2016 | | 627 | | 63 | | | 63 | | 690 | 690 | | | |
| 100109004 | SAINT LOUIS | MO | | 05/31/2023 | | 316 | | (21) | | | (21) | | 295 | 295 | | | |
| 100044183 | WHITTIER | CA | | 08/19/2020 | | 856 | | 20 | | | 20 | | 876 | 876 | | | |
| 100028260 | READING | PA | | 10/26/2018 | | 815 | | 122 | | | 122 | | 937 | 937 | | | |
| 100099913 | SEATAC | WA | | 03/28/2023 | | 519 | | (3) | | | (3) | | 516 | 516 | | | |
| 100060254 | PORTLAND | OR | | 06/25/2021 | | 5,778 | | (208) | | | (208) | | 5,570 | 5,570 | | | |
| 100075950 | CAPE CORAL | FL | | 01/07/2022 | | 1,121 | | (28) | | | (28) | | 1,093 | 1,093 | | | |
| 100079644 | MYRTLE BEACH | SC | | 04/25/2022 | | 4,713 | | (106) | | | (106) | | 4,607 | 4,607 | | | |
| 100136819 | SOLDOTNA | AK | | 11/27/2023 | | 452 | | (7) | | | (7) | | 445 | 445 | | | |
| 100153620 | PALMETTO | FL | | 05/31/2024 | | 399 | | (18) | | | (18) | | 381 | 381 | | | |
| 100128369 | BUNKER HILL | WV | | 09/15/2023 | | 417 | | (16) | | | (16) | | 401 | 401 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136456 | PORT CHARLOTTE | FL | | 11/20/2023 | | 680 | | 79 | | | 79 | | 759 | 759 | | | |
| 100061756 | MCMURRAY | PA | | 07/01/2021 | | 2,363 | | (37) | | | (37) | | 2,326 | 2,326 | | | |
| 100053407 | STERLING | VA | | 03/23/2021 | | 2,921 | | (183) | | | (183) | | 2,738 | 2,738 | | | |
| 100150933 | OCALA | FL | | 05/08/2024 | | 782 | | 55 | | | 55 | | 837 | 837 | | | |
| 100153285 | TREASURE ISLAND | FL | | 05/30/2024 | | 505 | | 1 | | | 1 | | 506 | 506 | | | |
| 100114304 | WEST ORANGE | NJ | | 06/29/2023 | | 1,001 | | 419 | | | 419 | | 1,420 | 1,420 | | | |
| 100120370 | CHARLOTTE | NC | | 08/18/2023 | | 450 | | (26) | | | (26) | | 424 | 424 | | | |
| 100115722 | WINTER PARK | FL | | 07/20/2023 | | 22,128 | | (368) | | | (368) | | 21,760 | 21,760 | | | |
| 100135455 | BATON ROUGE | LA | | 11/13/2023 | | 706 | | 63 | | | 63 | | 769 | 769 | | | |
| 100081117 | RAPID CITY | SD | | 03/18/2022 | | 1,201 | | 28 | | | 28 | | 1,229 | 1,229 | | | |
| 100151675 | CASA GRANDE | AZ | | 05/10/2024 | | 543 | | 3 | | | 3 | | 546 | 546 | | | |
| 100135997 | NEW ORLEANS | LA | | 11/16/2023 | | 388 | | (25) | | | (25) | | 363 | 363 | | | |
| 100054805 | GEISMAR | LA | | 03/23/2021 | | 1,630 | | (68) | | | (68) | | 1,562 | 1,562 | | | |
| 100109593 | GREELEY | CO | | 06/14/2023 | | 491 | | (20) | | | (20) | | 471 | 471 | | | |
| 100149712 | MIDDLETOWN | NY | | 04/26/2024 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100115620 | GRANBY | CO | | 07/19/2023 | | 400 | | (14) | | | (14) | | 386 | 386 | | | |
| 100027015 | CHICAGO | IL | | 09/26/2018 | | 576 | | 595 | | | 595 | | 1,171 | 1,171 | | | |
| 100054719 | CHICAGO | IL | | 03/23/2021 | | 820 | | 107 | | | 107 | | 927 | 927 | | | |
| 100153296 | GULFPORT | FL | | 05/30/2024 | | 488 | | (5) | | | (5) | | 483 | 483 | | | |
| 100069614 | CAPE CORAL | FL | | 09/01/2021 | | 1,450 | | 31 | | | 31 | | 1,481 | 1,481 | | | |
| 100025167 | WESTON | FL | | 09/20/2018 | | 847 | | 53 | | | 53 | | 900 | 900 | | | |
| 100087498 | PASADENA | MD | | 10/25/2022 | | 856 | | 57 | | | 57 | | 913 | 913 | | | |
| 100132249 | CASA GRANDE | AZ | | 10/13/2023 | | 759 | | 38 | | | 38 | | 797 | 797 | | | |
| 100162316 | MESQUITE | TX | | 08/05/2024 | | 167 | | (2) | | | (2) | | 165 | 165 | | | |
| 100100861 | SILVER SPRING | MD | | 04/28/2023 | | 817 | | 24 | | | 24 | | 841 | 841 | | | |
| 100140614 | DAWSONVILLE | GA | | 01/19/2024 | | 778 | | (13) | | | (13) | | 765 | 765 | | | |
| 100117478 | OCEAN CITY | MD | | 07/20/2023 | | 622 | | 9 | | | 9 | | 631 | 631 | | | |
| 100117998 | MERIDEN | CT | | 07/20/2023 | | 600 | | 1 | | | 1 | | 601 | 601 | | | |
| 100137474 | WALNUT CREEK | CA | | 01/11/2024 | | 67,756 | | (2,501) | | | (2,501) | | 65,255 | 65,255 | | | |
| 100075074 | ACWORTH | GA | | 12/01/2021 | | 1,309 | | (5) | | | (5) | | 1,304 | 1,304 | | | |
| 100152550 | RALEIGH | NC | | 05/17/2024 | | 488 | | (9) | | | (9) | | 479 | 479 | | | |
| 100031144 | NORTH HIGHLANDS | CA | | 03/29/2019 | | 1,456 | | 139 | | | 139 | | 1,595 | 1,595 | | | |
| 100112835 | ANTELOPE | CA | | 06/29/2023 | | 1,234 | | 220 | | | 220 | | 1,454 | 1,454 | | | |
| 100127625 | MADISON | AL | | 09/08/2023 | | 1,854 | | 97 | | | 97 | | 1,951 | 1,951 | | | |
| 100141144 | WOODRIDGE | NY | | 01/30/2024 | | 432 | | (12) | | | (12) | | 420 | 420 | | | |
| 100046432 | RIVERSIDE | CA | | 11/25/2020 | | 1,339 | | (69) | | | (69) | | 1,270 | 1,270 | | | |
| 100143680 | COLUMBUS | OH | | 02/22/2024 | | 218 | | (23) | | | (23) | | 195 | 195 | | | |
| 100013982 | VENICE | FL | | 05/25/2017 | | 755 | | 105 | | | 105 | | 860 | 860 | | | |
| 100012211 | MONTVILLE | NJ | | 03/08/2017 | | 806 | | 179 | | | 179 | | 985 | 985 | | | |
| 100131748 | ORANGE BEACH | AL | | 10/06/2023 | | 741 | | 48 | | | 48 | | 789 | 789 | | | |
| 100154868 | BLUE ISLAND | IL | | 07/19/2024 | | 324 | | (21) | | | (21) | | 303 | 303 | | | |
| 100011322 | PLYMOUTH MTG | PA | | 01/27/2017 | | 511 | | 11 | | | 11 | | 522 | 522 | | | |
| 100162971 | GREENVILLE | SC | | 08/12/2024 | | 299 | | (3) | | | (3) | | 296 | 296 | | | |
| 100076282 | HENDERSON | NV | | 01/07/2022 | | 1,296 | | (54) | | | (54) | | 1,242 | 1,242 | | | |
| 100141581 | HOUSTON | TX | | 01/30/2024 | | 466 | | (21) | | | (21) | | 445 | 445 | | | |
| 100142114 | INDIANAPOLIS | IN | | 02/29/2024 | | 511 | | 1 | | | 1 | | 512 | 512 | | | |
| 100150191 | SEWELL | NJ | | 04/30/2024 | | 412 | | (14) | | | (14) | | 398 | 398 | | | |
| 100084725 | HUNTINGTON PARK | CA | | 08/02/2022 | | 630 | | (22) | | | (22) | | 608 | 608 | | | |
| 100063785 | ATLANTA | GA | | 07/01/2021 | | 2,146 | | 21 | | | 21 | | 2,167 | 2,167 | | | |
| 100143230 | BRENHAM | TX | | 02/16/2024 | | 628 | | 12 | | | 12 | | 640 | 640 | | | |
| 100161476 | MELBOURNE | FL | | 07/30/2024 | | 171 | | (4) | | | (4) | | 167 | 167 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138909 | FRESNO | CA | | 12/21/2023 | | 5,738 | | (77) | | | (77) | | 5,661 | 5,661 | | | |
| 100017360 | SAINT SIMONS ISLAND | GA | | 04/26/2018 | | 2,521 | | (31) | | | (31) | | 2,490 | 2,490 | | | |
| 100100620 | SUNRISE | FL | | 04/27/2023 | | 112 | | (7) | | | (7) | | 105 | 105 | | | |
| 100120101 | WELLFORD | SC | | 08/11/2023 | | 577 | | 1 | | | 1 | | 578 | 578 | | | |
| 100159348 | LONGS | SC | | 07/15/2024 | | 449 | | 6 | | | 6 | | 455 | 455 | | | |
| 100060288 | NORTH RICHLAND HILLS | TX | | 06/25/2021 | | 1,187 | | (28) | | | (28) | | 1,159 | 1,159 | | | |
| 100029847 | CHICAGO | IL | | 10/26/2018 | | 978 | | 26 | | | 26 | | 1,004 | 1,004 | | | |
| 100024606 | SILVER SPRING | MD | | 09/20/2018 | | 871 | | 82 | | | 82 | | 953 | 953 | | | |
| 100101821 | CHICAGO | IL | | 03/31/2023 | | 541 | | (18) | | | (18) | | 523 | 523 | | | |
| 100119468 | HARRISBURG | PA | | 07/31/2023 | | 763 | | 25 | | | 25 | | 788 | 788 | | | |
| 100150687 | AMERICUS | GA | | 05/06/2024 | | 491 | | (13) | | | (13) | | 478 | 478 | | | |
| 100061329 | KINGSLAND | GA | | 06/01/2021 | | 482 | | 4 | | | 4 | | 486 | 486 | | | |
| 100132374 | SPRING HILL | FL | | 11/03/2023 | | 791 | | 138 | | | 138 | | 929 | 929 | | | |
| 100130341 | OCALA | FL | | 09/28/2023 | | 481 | | (7) | | | (7) | | 474 | 474 | | | |
| 100081181 | PHOENIX | AZ | | 03/18/2022 | | 1,704 | | 43 | | | 43 | | 1,747 | 1,747 | | | |
| 100031213 | LOXAHATCHEE | FL | | 03/29/2019 | | 520 | | 24 | | | 24 | | 544 | 544 | | | |
| 100158095 | BATON ROUGE | LA | | 07/09/2024 | | 186 | | (2) | | | (2) | | 184 | 184 | | | |
| 100080879 | FROSTPROOF | FL | | 03/10/2022 | | 1,578 | | (86) | | | (86) | | 1,492 | 1,492 | | | |
| 100157584 | GULF SHORES | AL | | 06/28/2024 | | 430 | | (8) | | | (8) | | 422 | 422 | | | |
| 100153227 | DALTON | GA | | 05/30/2024 | | 378 | | 3 | | | 3 | | 381 | 381 | | | |
| 100109591 | MIAMI | FL | | 06/14/2023 | | 490 | | (17) | | | (17) | | 473 | 473 | | | |
| 100139296 | EGG HARBOR TOWNSHIP | NJ | | 12/28/2023 | | 373 | | (5) | | | (5) | | 368 | 368 | | | |
| 100065174 | MCKINNEY | TX | | 07/14/2021 | | 1,207 | | (26) | | | (26) | | 1,181 | 1,181 | | | |
| 100102920 | WATERBURY | CT | | 06/22/2023 | | 477 | | (34) | | | (34) | | 443 | 443 | | | |
| 100120042 | MADISON | AL | | 08/11/2023 | | 859 | | 65 | | | 65 | | 924 | 924 | | | |
| 100079059 | HOUSTON | TX | | 02/24/2022 | | 1,076 | | (18) | | | (18) | | 1,058 | 1,058 | | | |
| 100127967 | SPRINGFIELD | TN | | 09/08/2023 | | 716 | | 35 | | | 35 | | 751 | 751 | | | |
| 100026577 | COOPER CITY | FL | | 09/26/2018 | | 859 | | 12 | | | 12 | | 871 | 871 | | | |
| 100010786 | CHICAGO | IL | | 12/23/2016 | | 1,009 | | 236 | | | 236 | | 1,245 | 1,245 | | | |
| 100139442 | WATERBURY | CT | | 12/28/2023 | | 386 | | (12) | | | (12) | | 374 | 374 | | | |
| 100081226 | GALLATIN | TN | | 03/18/2022 | | 1,157 | | 21 | | | 21 | | 1,178 | 1,178 | | | |
| 100135090 | HOMOSASSA | FL | | 11/01/2023 | | 471 | | 2 | | | 2 | | 473 | 473 | | | |
| 100014227 | NORTH FALMOUTH | MA | | 09/22/2017 | | 1,472 | | (36) | | | (36) | | 1,436 | 1,436 | | | |
| 100119472 | OAKLAND | TN | | 07/31/2023 | | 649 | | 3 | | | 3 | | 652 | 652 | | | |
| 100153218 | OCALA | FL | | 05/30/2024 | | 657 | | (13) | | | (13) | | 644 | 644 | | | |
| 100117604 | ST. AUGUSTINE | FL | | 07/20/2023 | | 1,178 | | (35) | | | (35) | | 1,143 | 1,143 | | | |
| 100076483 | RIO RANCHO | NM | | 12/21/2021 | | 1,072 | | (35) | | | (35) | | 1,037 | 1,037 | | | |
| 100015804 | BALDWIN PARK | CA | | 02/02/2018 | | 1,752 | | (11) | | | (11) | | 1,741 | 1,741 | | | |
| 100071542 | LEESBURG | FL | | 10/14/2021 | | 1,209 | | (22) | | | (22) | | 1,187 | 1,187 | | | |
| 100152561 | HIALEAH | FL | | 05/17/2024 | | 2,621 | | (55) | | | (55) | | 2,566 | 2,566 | | | |
| 100163027 | FORNEY | TX | | 08/13/2024 | | 351 | | (9) | | | (9) | | 342 | 342 | | | |
| 100063385 | MASTIC BEACH | NY | | 07/01/2021 | | 1,349 | | (15) | | | (15) | | 1,334 | 1,334 | | | |
| 100113567 | LAS VEGAS | NV | | 06/29/2023 | | 552 | | 179 | | | 179 | | 731 | 731 | | | |
| 100140540 | FORNEY | TX | | 01/19/2024 | | 505 | | (14) | | | (14) | | 491 | 491 | | | |
| 100119207 | CEDAR CITY | UT | | 07/31/2023 | | 2,096 | | 95 | | | 95 | | 2,191 | 2,191 | | | |
| 100138855 | PENSACOLA | FL | | 12/21/2023 | | 509 | | (15) | | | (15) | | 494 | 494 | | | |
| 100100494 | BALTIMORE | MD | | 04/27/2023 | | 709 | | 23 | | | 23 | | 732 | 732 | | | |
| 100108289 | LINDALE | TX | | 05/24/2023 | | 574 | | (3) | | | (3) | | 571 | 571 | | | |
| 100065615 | LAS VEGAS | NV | | 07/28/2021 | | 1,122 | | (45) | | | (45) | | 1,077 | 1,077 | | | |
| 100138835 | MIDDLEVILLE | MI | | 12/21/2023 | | 479 | | (9) | | | (9) | | 470 | 470 | | | |
| 100076108 | LITTLE EGG HARBOR | NJ | | 01/07/2022 | | 1,128 | | (28) | | | (28) | | 1,100 | 1,100 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119926 | MIDDLE RIVER | MD | | 08/10/2023 | | 455 | | (5) | | | (5) | | 450 | 450 | | | |
| 100128749 | PRINCETON | TX | | 09/21/2023 | | 396 | | (30) | | | (30) | | 366 | 366 | | | |
| 100110629 | BOGART | GA | | 06/30/2023 | | 626 | | (1) | | | (1) | | 625 | 625 | | | |
| 100151948 | LAKE ODESSA | MI | | 06/14/2024 | | 308 | | (4) | | | (4) | | 304 | 304 | | | |
| 100152528 | EDGEWOOD | MD | | 05/17/2024 | | 501 | | (10) | | | (10) | | 491 | 491 | | | |
| 100055392 | PHILADELPHIA | PA | | 03/23/2021 | | 984 | | (57) | | | (57) | | 927 | 927 | | | |
| 100103296 | GARLAND | TX | | 04/27/2023 | | 415 | | (8) | | | (8) | | 407 | 407 | | | |
| 100110317 | FLAGSTAFF | AZ | | 06/30/2023 | | 598 | | 8 | | | 8 | | 606 | 606 | | | |
| 100045699 | SAINT PETERSBURG | FL | | 11/25/2020 | | 1,405 | | 148 | | | 148 | | 1,553 | 1,553 | | | |
| 100046634 | GRAND BLANC | MI | | 11/25/2020 | | 841 | | 30 | | | 30 | | 871 | 871 | | | |
| 100129553 | SHAFTER | CA | | 09/29/2023 | | 858 | | 43 | | | 43 | | 901 | 901 | | | |
| 100160934 | MACUNGIE | PA | | 07/24/2024 | | 34,909 | | (707) | | | (707) | | 34,202 | 34,202 | | | |
| 100057663 | VANCOUVER | WA | | 06/30/2021 | | 1,269 | | (45) | | | (45) | | 1,224 | 1,224 | | | |
| 100067029 | CHALFONT | PA | | 08/02/2021 | | 1,277 | | 34 | | | 34 | | 1,311 | 1,311 | | | |
| 100100217 | ORANGE | NJ | | 03/17/2023 | | 476 | | (15) | | | (15) | | 461 | 461 | | | |
| 100069466 | SHIRLEY | MA | | 09/01/2021 | | 867 | | (8) | | | (8) | | 859 | 859 | | | |
| 100109275 | CHICAGO | IL | | 07/21/2023 | | 325 | | (9) | | | (9) | | 316 | 316 | | | |
| 100135400 | OCEAN ISLE BEACH | NC | | 11/13/2023 | | 10,134 | | 663 | | | 663 | | 10,797 | 10,797 | | | |
| 100152594 | HOUSTON | TX | | 05/17/2024 | | 555 | | 3 | | | 3 | | 558 | 558 | | | |
| 100133625 | LOCKHART | TX | | 10/23/2023 | | 703 | | 48 | | | 48 | | 751 | 751 | | | |
| 100020418 | SACRAMENTO | CA | | 07/27/2018 | | 1,184 | | (23) | | | (23) | | 1,161 | 1,161 | | | |
| 100114475 | SAN FRANCISCO | CA | | 06/29/2023 | | 1,657 | | 583 | | | 583 | | 2,240 | 2,240 | | | |
| 100065253 | WARRENTON | VA | | 07/14/2021 | | 1,250 | | (9) | | | (9) | | 1,241 | 1,241 | | | |
| 100129908 | HAMILTON TOWNSHIP | NJ | | 09/27/2023 | | 454 | | (17) | | | (17) | | 437 | 437 | | | |
| 100065649 | DORCHESTER | MA | | 07/28/2021 | | 1,035 | | (41) | | | (41) | | 994 | 994 | | | |
| 100062908 | RAPID CITY | SD | | 07/01/2021 | | 1,687 | | (17) | | | (17) | | 1,670 | 1,670 | | | |
| 100087931 | DEERFIELD BEACH | FL | | 10/25/2022 | | 583 | | (19) | | | (19) | | 564 | 564 | | | |
| 100156799 | BALTIMORE | MD | | 06/26/2024 | | 138 | | (4) | | | (4) | | 134 | 134 | | | |
| 100115036 | FLORIDA CITY | FL | | 07/14/2023 | | 538 | | (1) | | | (1) | | 537 | 537 | | | |
| 100083918 | ORMOND BEACH | FL | | 07/12/2022 | | 614 | | (14) | | | (14) | | 600 | 600 | | | |
| 100158058 | RALEIGH | NC | | 07/09/2024 | | 190 | | (1) | | | (1) | | 189 | 189 | | | |
| 100117652 | NEW BRAUNFELS | TX | | 07/20/2023 | | 373 | | (15) | | | (15) | | 358 | 358 | | | |
| 100144178 | CHRISTIANSBURG | VA | | 03/07/2024 | | 77,652 | | (146) | | | (146) | | 77,506 | 77,506 | | | |
| 100119849 | MESA | AZ | | 08/10/2023 | | 7,529 | | (197) | | | (197) | | 7,332 | 7,332 | | | |
| 100137103 | ALBUQUERQUE | NM | | 11/28/2023 | | 3,875 | | 2 | | | 2 | | 3,877 | 3,877 | | | |
| 100152514 | GROVETOWN | GA | | 05/17/2024 | | 1,460 | | (26) | | | (26) | | 1,434 | 1,434 | | | |
| 100128293 | DENTON | TX | | 09/14/2023 | | 774 | | (20) | | | (20) | | 754 | 754 | | | |
| 100076287 | MILTON | WA | | 01/07/2022 | | 1,238 | | (36) | | | (36) | | 1,202 | 1,202 | | | |
| 100054198 | DETROIT LAKES | MN | | 03/23/2021 | | 737 | | (39) | | | (39) | | 698 | 698 | | | |
| 100140117 | WACO | TX | | 01/09/2024 | | 656 | | 11 | | | 11 | | 667 | 667 | | | |
| 100113453 | SAINT BONIFACIUS | MN | | 06/29/2023 | | 2,895 | | 362 | | | 362 | | 3,257 | 3,257 | | | |
| 100151528 | LORENA | TX | | 05/10/2024 | | 714 | | 40 | | | 40 | | 754 | 754 | | | |
| 100142407 | FRESNO | CA | | 02/02/2024 | | 537 | | (17) | | | (17) | | 520 | 520 | | | |
| 100138318 | KLAMATH FALLS | OR | | 12/18/2023 | | 434 | | (13) | | | (13) | | 421 | 421 | | | |
| 100043741 | HICKORY | NC | | 08/13/2020 | | 777 | | (56) | | | (56) | | 721 | 721 | | | |
| 100158704 | MONTGOMERY | AL | | 07/10/2024 | | 5,351 | | (109) | | | (109) | | 5,242 | 5,242 | | | |
| 100159824 | PROSPERITY | SC | | 07/17/2024 | | 384 | | (9) | | | (9) | | 375 | 375 | | | |
| 100152682 | NORFOLK | VA | | 05/17/2024 | | 580 | | (4) | | | (4) | | 576 | 576 | | | |
| 100030772 | BARTLETT | IL | | 04/09/2019 | | 769 | | 166 | | | 166 | | 935 | 935 | | | |
| 100076379 | SPRING | TX | | 12/23/2021 | | 964 | | (101) | | | (101) | | 863 | 863 | | | |
| 100151296 | FRESNO | TX | | 05/10/2024 | | 1,295 | | 50 | | | 50 | | 1,345 | 1,345 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136094 | PHILADELPHIA | PA | | 12/18/2023 | | 345 | | (36) | | | (36) | | 309 | 309 | | | |
| 100115078 | FORT WORTH | TX | | 07/14/2023 | | 478 | | 6 | | | 6 | | 484 | 484 | | | |
| 100161747 | COCONUT CREEK | FL | | 07/30/2024 | | 142 | | (9) | | | (9) | | 133 | 133 | | | |
| 100140169 | EAGLE LAKE | FL | | 01/09/2024 | | 673 | | 23 | | | 23 | | 696 | 696 | | | |
| 100152004 | ORLANDO | FL | | 06/14/2024 | | 3,088 | | (70) | | | (70) | | 3,018 | 3,018 | | | |
| 100134750 | GAINESVILLE | FL | | 10/30/2023 | | 486 | | (1) | | | (1) | | 485 | 485 | | | |
| 100108306 | AMELIA | OH | | 05/24/2023 | | 492 | | (18) | | | (18) | | 474 | 474 | | | |
| 100065720 | CINCINNATI | OH | | 07/28/2021 | | 992 | | (40) | | | (40) | | 952 | 952 | | | |
| 100143053 | N CHESTERFIELD | VA | | 02/14/2024 | | 206 | | (15) | | | (15) | | 191 | 191 | | | |
| 100101532 | CONROE | TX | | 04/26/2023 | | 1,070 | | 5 | | | 5 | | 1,075 | 1,075 | | | |
| 100161933 | HOUSTON | TX | | 07/31/2024 | | 149 | | (6) | | | (6) | | 143 | 143 | | | |
| 100160607 | ROSENBERG | TX | | 07/19/2024 | | 182 | | (1) | | | (1) | | 181 | 181 | | | |
| 100100673 | LANHAM | MD | | 04/28/2023 | | 1,431 | | 36 | | | 36 | | 1,467 | 1,467 | | | |
| 100088120 | CRANSTON | RI | | 10/25/2022 | | 442 | | (5) | | | (5) | | 437 | 437 | | | |
| 100109686 | CHICAGO | IL | | 06/16/2023 | | 401 | | (7) | | | (7) | | 394 | 394 | | | |
| 100135065 | SHERMAN | TX | | 11/01/2023 | | 517 | | 10 | | | 10 | | 527 | 527 | | | |
| 100141225 | ORLANDO | FL | | 01/30/2024 | | 894 | | (16) | | | (16) | | 878 | 878 | | | |
| 100158647 | PENDERGRASS | GA | | 07/10/2024 | | 234 | | 10 | | | 10 | | 244 | 244 | | | |
| 100116222 | WEST CHICAGO | IL | | 07/20/2023 | | 8,490 | | 1,289 | | | 1,289 | | 9,779 | 9,779 | | | |
| 100140069 | TUSTIN | CA | | 01/09/2024 | | 65,183 | | (1,906) | | | (1,906) | | 63,277 | 63,277 | | | |
| 100139197 | PHOENIX | AZ | | 12/28/2023 | | 445 | | (10) | | | (10) | | 435 | 435 | | | |
| 100081327 | SAN ANTONIO | TX | | 03/18/2022 | | 1,278 | | 29 | | | 29 | | 1,307 | 1,307 | | | |
| 100103095 | CHICAGO | IL | | 04/21/2023 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100054799 | WALDWICK | NJ | | 03/23/2021 | | 2,080 | | (114) | | | (114) | | 1,966 | 1,966 | | | |
| 100148450 | MCKINNEY | TX | | 04/12/2024 | | 725 | | 31 | | | 31 | | 756 | 756 | | | |
| 100152673 | BERKELEY | IL | | 05/17/2024 | | 489 | | (9) | | | (9) | | 480 | 480 | | | |
| 100014344 | WICHITA | KS | | 09/27/2017 | | 1,414 | | 189 | | | 189 | | 1,603 | 1,603 | | | |
| 100024874 | FONTANA | CA | | 09/20/2018 | | 996 | | 59 | | | 59 | | 1,055 | 1,055 | | | |
| 100066879 | SHELTON | WA | | 08/02/2021 | | 1,416 | | 3 | | | 3 | | 1,419 | 1,419 | | | |
| 100156175 | CHANDLER | TX | | 06/20/2024 | | 650 | | (26) | | | (26) | | 624 | 624 | | | |
| 100116971 | KISSIMMEE | FL | | 07/20/2023 | | 947 | | 238 | | | 238 | | 1,185 | 1,185 | | | |
| 100133580 | FORT MITCHELL | AL | | 10/23/2023 | | 590 | | 17 | | | 17 | | 607 | 607 | | | |
| 100158116 | NEW BRAUNFELS | TX | | 07/09/2024 | | 189 | | 2 | | | 2 | | 191 | 191 | | | |
| 100136413 | LARGO | FL | | 11/20/2023 | | 325 | | 2 | | | 2 | | 327 | 327 | | | |
| 100043472 | HOMESTEAD | FL | | 08/13/2020 | | 869 | | 6 | | | 6 | | 875 | 875 | | | |
| 100150693 | HOMESTEAD | FL | | 05/06/2024 | | 489 | | (5) | | | (5) | | 484 | 484 | | | |
| 100129810 | KANSAS CITY | MO | | 09/27/2023 | | 432 | | (18) | | | (18) | | 414 | 414 | | | |
| 100079715 | RIVERVIEW | FL | | 04/25/2022 | | 964 | | (28) | | | (28) | | 936 | 936 | | | |
| 100086690 | PORT ST. LUCIE | FL | | 09/30/2022 | | 698 | | 1 | | | 1 | | 699 | 699 | | | |
| 100135468 | KAUFMAN | TX | | 11/13/2023 | | 2,047 | | 63 | | | 63 | | 2,110 | 2,110 | | | |
| 100100725 | FREDERICKSBURG | VA | | 04/28/2023 | | 925 | | 28 | | | 28 | | 953 | 953 | | | |
| 100120522 | KYLE | TX | | 08/18/2023 | | 436 | | (22) | | | (22) | | 414 | 414 | | | |
| 100067556 | WOONSOCKET | RI | | 09/23/2021 | | 1,210 | | (49) | | | (49) | | 1,161 | 1,161 | | | |
| 100136645 | STOCKTON | CA | | 11/22/2023 | | 382 | | (2) | | | (2) | | 380 | 380 | | | |
| 100135540 | PHOENIX | AZ | | 11/13/2023 | | 750 | | 61 | | | 61 | | 811 | 811 | | | |
| 100136375 | GILBERT | AZ | | 11/20/2023 | | 474 | | 4 | | | 4 | | 478 | 478 | | | |
| 100135440 | STOCKTON | CA | | 11/13/2023 | | 96,186 | | 152 | | | 152 | | 96,338 | 96,338 | | | |
| 100129706 | MADISON | AL | | 09/29/2023 | | 1,027 | | 51 | | | 51 | | 1,078 | 1,078 | | | |
| 100148348 | LOCKHART | TX | | 04/12/2024 | | 746 | | 37 | | | 37 | | 783 | 783 | | | |
| 100117799 | GREENVILLE | TX | | 07/20/2023 | | 1,360 | | (18) | | | (18) | | 1,342 | 1,342 | | | |
| 100076084 | WALLA WALLA | WA | | 01/07/2022 | | 1,101 | | (39) | | | (39) | | 1,062 | 1,062 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100130009 | BLOOMINGBURG | NY | | 09/27/2023 | | 467 | | (13) | | | (13) | | 454 | 454 | | | |
| 100151301 | MYRTLE BEACH | SC | | 05/10/2024 | | 703 | | 27 | | | 27 | | 730 | 730 | | | |
| 100150736 | NEW LONDON | CT | | 05/06/2024 | | 553 | | (3) | | | (3) | | 550 | 550 | | | |
| 100154559 | OCALA | FL | | 06/14/2024 | | 322 | | (3) | | | (3) | | 319 | 319 | | | |
| 100029478 | LAS VEGAS | NV | | 10/26/2018 | | 1,225 | | 38 | | | 38 | | 1,263 | 1,263 | | | |
| 100162688 | ANKENY | IA | | 08/12/2024 | | 150 | | 2 | | | 2 | | 152 | 152 | | | |
| 100126425 | ALBANY | NY | | 08/30/2023 | | 458 | | (12) | | | (12) | | 446 | 446 | | | |
| 100128442 | NEW HAVEN | CT | | 09/15/2023 | | 365 | | (16) | | | (16) | | 349 | 349 | | | |
| 100065495 | CHOWCHILLA | CA | | 07/28/2021 | | 1,211 | | (17) | | | (17) | | 1,194 | 1,194 | | | |
| 100133342 | LIVE OAK | TX | | 11/29/2023 | | 470 | | (3) | | | (3) | | 467 | 467 | | | |
| 100081444 | LAS VEGAS | NV | | 03/18/2022 | | 1,195 | | 39 | | | 39 | | 1,234 | 1,234 | | | |
| 100142583 | ELIZABETH | NJ | | 02/08/2024 | | 534 | | (4) | | | (4) | | 530 | 530 | | | |
| 100109826 | CHICAGO | IL | | 06/22/2023 | | 429 | | (18) | | | (18) | | 411 | 411 | | | |
| 100063258 | LANHAM | MD | | 07/01/2021 | | 1,467 | | (2) | | | (2) | | 1,465 | 1,465 | | | |
| 100060220 | HACKETTSTOWN | NJ | | 06/25/2021 | | 729 | | (25) | | | (25) | | 704 | 704 | | | |
| 100060187 | SLIDELL | LA | | 06/25/2021 | | 1,175 | | (28) | | | (28) | | 1,147 | 1,147 | | | |
| 100091091 | LOS ANGELES | CA | | 01/31/2023 | | 378 | | (15) | | | (15) | | 363 | 363 | | | |
| 100011135 | SHIRLEY | NY | | 12/23/2016 | | 389 | | 130 | | | 130 | | 519 | 519 | | | |
| 100156616 | HARRISBURG | PA | | 06/24/2024 | | 365 | | (1) | | | (1) | | 364 | 364 | | | |
| 100116641 | LEAGUE CITY | TX | | 07/20/2023 | | 824 | | 87 | | | 87 | | 911 | 911 | | | |
| 100071611 | GEORGETOWN | TX | | 10/14/2021 | | 1,074 | | (27) | | | (27) | | 1,047 | 1,047 | | | |
| 100113106 | ALTA LOMA | CA | | 06/29/2023 | | 796 | | 478 | | | 478 | | 1,274 | 1,274 | | | |
| 100131645 | PRAIRIE VIEW | TX | | 10/06/2023 | | 513 | | 5 | | | 5 | | 518 | 518 | | | |
| 100067492 | WILMINGTON | DE | | 09/23/2021 | | 1,074 | | (41) | | | (41) | | 1,033 | 1,033 | | | |
| 100028815 | WHITE HALL | MD | | 10/26/2018 | | 675 | | 77 | | | 77 | | 752 | 752 | | | |
| 100069058 | TUSCOLA | TX | | 09/01/2021 | | 1,620 | | (14) | | | (14) | | 1,606 | 1,606 | | | |
| 100120315 | MORROW | GA | | 08/18/2023 | | 428 | | (1) | | | (1) | | 427 | 427 | | | |
| 100156911 | INDIANAPOLIS | IN | | 06/27/2024 | | 432 | | (11) | | | (11) | | 421 | 421 | | | |
| 100044208 | BOWIE | MD | | 08/19/2020 | | 645 | | 31 | | | 31 | | 676 | 676 | | | |
| 100136484 | KATY | TX | | 11/20/2023 | | 426 | | 31 | | | 31 | | 457 | 457 | | | |
| 100147607 | LAKE PARK | GA | | 04/04/2024 | | 920 | | (35) | | | (35) | | 885 | 885 | | | |
| 100137583 | NORMAN | OK | | 12/08/2023 | | 694 | | 6 | | | 6 | | 700 | 700 | | | |
| 100045101 | PALM HARBOR | FL | | 11/19/2020 | | 1,394 | | (78) | | | (78) | | 1,316 | 1,316 | | | |
| 100137164 | PORT CHARLOTTE | FL | | 11/28/2023 | | 313 | | (22) | | | (22) | | 291 | 291 | | | |
| 100028930 | LOS ANGELES | CA | | 10/26/2018 | | 1,439 | | 15 | | | 15 | | 1,454 | 1,454 | | | |
| 100101133 | KILLEEN | TX | | 04/28/2023 | | 458 | | (26) | | | (26) | | 432 | 432 | | | |
| 100150722 | PRINCETON | TX | | 05/06/2024 | | 372 | | 3 | | | 3 | | 375 | 375 | | | |
| 100147484 | PALATINE | IL | | 04/03/2024 | | 1,500 | | (39) | | | (39) | | 1,461 | 1,461 | | | |
| 100136634 | COLLINGSWOOD | NJ | | 11/22/2023 | | 401 | | (17) | | | (17) | | 384 | 384 | | | |
| 100120410 | SAINT LOUIS | MO | | 08/18/2023 | | 347 | | (23) | | | (23) | | 324 | 324 | | | |
| 100149375 | FRESNO | TX | | 04/24/2024 | | 707 | | 30 | | | 30 | | 737 | 737 | | | |
| 100115843 | AZLE | TX | | 07/20/2023 | | 1,891 | | 42 | | | 42 | | 1,933 | 1,933 | | | |
| 100119967 | LUTZ | FL | | 08/11/2023 | | 1,276 | | (5) | | | (5) | | 1,271 | 1,271 | | | |
| 100080800 | SOUTHINGTON | CT | | 03/15/2022 | | 1,209 | | (67) | | | (67) | | 1,142 | 1,142 | | | |
| 100158070 | SOUTH GLASTONBURY | CT | | 07/09/2024 | | 256 | | (6) | | | (6) | | 250 | 250 | | | |
| 100129610 | NEWBERRY | FL | | 09/29/2023 | | 399 | | 9 | | | 9 | | 408 | 408 | | | |
| 100011884 | DEERFIELD BEACH | FL | | 03/08/2017 | | 880 | | 158 | | | 158 | | 1,038 | 1,038 | | | |
| 100057975 | ANNAPOLIS | MD | | 06/30/2021 | | 1,078 | | (31) | | | (31) | | 1,047 | 1,047 | | | |
| 100161456 | OKLAHOMA CITY | OK | | 07/30/2024 | | 191 | | (4) | | | (4) | | 187 | 187 | | | |
| 100087278 | CHICAGO | IL | | 10/25/2022 | | 888 | | 56 | | | 56 | | 944 | 944 | | | |
| 100138682 | HOWELL | NJ | | 02/02/2024 | | 4,262 | | (301) | | | (301) | | 3,961 | 3,961 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100162690 | SURF CITY | NC | | 08/12/2024 | | 105,836 | | 1,164 | | | 1,164 | | 107,000 | 107,000 | | | |
| 100116108 | KATY | TX | | 07/20/2023 | | 672 | | 62 | | | 62 | | 734 | 734 | | | |
| 100113375 | OXNARD | CA | | 06/29/2023 | | 562 | | 153 | | | 153 | | 715 | 715 | | | |
| 100080819 | KISSIMMEE | FL | | 03/15/2022 | | 788 | | (64) | | | (64) | | 724 | 724 | | | |
| 100162931 | GERMANTOWN | TN | | 08/12/2024 | | 667 | | (9) | | | (9) | | 658 | 658 | | | |
| 100103148 | BARNEGAT | NJ | | 04/21/2023 | | 519 | | (15) | | | (15) | | 504 | 504 | | | |
| 100156194 | NORTH CHESTERFIELD | VA | | 06/20/2024 | | 461 | | (22) | | | (22) | | 439 | 439 | | | |
| 100153188 | HAMMOND | LA | | 05/30/2024 | | 484 | | (2) | | | (2) | | 482 | 482 | | | |
| 100090284 | MINNEOLA | FL | | 01/13/2023 | | 365 | | (22) | | | (22) | | 343 | 343 | | | |
| 100164188 | EL PASO | TX | | 08/21/2024 | | 98 | | (8) | | | (8) | | 90 | 90 | | | |
| 100065099 | PITTSBORO | NC | | 07/14/2021 | | 1,167 | | (32) | | | (32) | | 1,135 | 1,135 | | | |
| 100130436 | EVANS | CO | | 09/28/2023 | | 407 | | (23) | | | (23) | | 384 | 384 | | | |
| 100031450 | CHICAGO | IL | | 03/29/2019 | | 1,098 | | 140 | | | 140 | | 1,238 | 1,238 | | | |
| 100163091 | RACINE | WI | | 08/13/2024 | | 151 | | (5) | | | (5) | | 146 | 146 | | | |
| 100090063 | ORLANDO | FL | | 01/13/2023 | | 901 | | (25) | | | (25) | | 876 | 876 | | | |
| 100066889 | NEW PORT RICHEY | FL | | 08/02/2021 | | 1,263 | | | | | | | 1,263 | 1,263 | | | |
| 100067094 | WEST BOYLSTON | MA | | 08/02/2021 | | 1,224 | | 24 | | | 24 | | 1,248 | 1,248 | | | |
| 100081445 | FREDERICKSBURG | VA | | 03/18/2022 | | 1,285 | | 48 | | | 48 | | 1,333 | 1,333 | | | |
| 100084713 | BOYNTON BEACH | FL | | 08/02/2022 | | 635 | | (17) | | | (17) | | 618 | 618 | | | |
| 100091272 | BENBROOK | TX | | 01/31/2023 | | 569 | | (3) | | | (3) | | 566 | 566 | | | |
| 100028248 | WEST BROOKFIELD | MA | | 10/26/2018 | | 1,012 | | 137 | | | 137 | | 1,149 | 1,149 | | | |
| 100065478 | SCOTTSDALE | AZ | | 07/28/2021 | | 2,401 | | (93) | | | (93) | | 2,308 | 2,308 | | | |
| 100028078 | VILLA PARK | IL | | 10/26/2018 | | 641 | | 141 | | | 141 | | 782 | 782 | | | |
| 100013347 | SACRAMENTO | CA | | 05/25/2017 | | 680 | | 188 | | | 188 | | 868 | 868 | | | |
| 100064917 | DALLAS | TX | | 07/14/2021 | | 1,099 | | (43) | | | (43) | | 1,056 | 1,056 | | | |
| 100150548 | MINNEAPOLIS | MN | | 05/03/2024 | | 2,334 | | (40) | | | (40) | | 2,294 | 2,294 | | | |
| 100112768 | WENTZVILLE | MO | | 06/29/2023 | | 628 | | 229 | | | 229 | | 857 | 857 | | | |
| 100083645 | MIDLAND | TX | | 07/25/2022 | | 492 | | (29) | | | (29) | | 463 | 463 | | | |
| 100147517 | SUNNY ISLES BEACH | FL | | 04/03/2024 | | 479 | | (24) | | | (24) | | 455 | 455 | | | |
| 100116753 | ROUND ROCK | TX | | 07/20/2023 | | 1,556 | | 436 | | | 436 | | 1,992 | 1,992 | | | |
| 100110095 | DISTRICT HEIGHTS | MD | | 06/23/2023 | | 431 | | (6) | | | (6) | | 425 | 425 | | | |
| 100091447 | SEBRING | FL | | 02/22/2023 | | 735 | | (2) | | | (2) | | 733 | 733 | | | |
| 100135768 | PHOENIX | AZ | | 11/10/2023 | | 473 | | (1) | | | (1) | | 472 | 472 | | | |
| 100135113 | NEWPORT NEWS | VA | | 11/01/2023 | | 2,275 | | 150 | | | 150 | | 2,425 | 2,425 | | | |
| 100137954 | NEW ORLEANS | LA | | 12/13/2023 | | 472 | | (6) | | | (6) | | 466 | 466 | | | |
| 100065378 | RALEIGH | NC | | 07/28/2021 | | 1,147 | | (43) | | | (43) | | 1,104 | 1,104 | | | |
| 100061477 | COLUMBIA | TN | | 06/01/2021 | | 1,747 | | 7 | | | 7 | | 1,754 | 1,754 | | | |
| 100138858 | SPRINGFIELD | MA | | 12/21/2023 | | 2,142 | | (44) | | | (44) | | 2,098 | 2,098 | | | |
| 100140114 | COLUMBIA | TN | | 01/09/2024 | | 654 | | 26 | | | 26 | | 680 | 680 | | | |
| 100054424 | STATEN ISLAND | NY | | 03/23/2021 | | 1,200 | | (34) | | | (34) | | 1,166 | 1,166 | | | |
| 100043375 | FELTON | CA | | 08/13/2020 | | 2,840 | | (11) | | | (11) | | 2,829 | 2,829 | | | |
| 100055918 | BALTIMORE | MD | | 03/26/2021 | | 1,243 | | (33) | | | (33) | | 1,210 | 1,210 | | | |
| 100108093 | TAMPA | FL | | 05/24/2023 | | 458 | | (11) | | | (11) | | 447 | 447 | | | |
| 100136946 | KATY | TX | | 11/28/2023 | | 508 | | 7 | | | 7 | | 515 | 515 | | | |
| 100027934 | TUSTIN | CA | | 10/26/2018 | | 1,050 | | 53 | | | 53 | | 1,103 | 1,103 | | | |
| 100120113 | SHERMAN | TX | | 08/11/2023 | | 706 | | 19 | | | 19 | | 725 | 725 | | | |
| 100132563 | CLEARWATER | FL | | 11/03/2023 | | 532 | | 21 | | | 21 | | 553 | 553 | | | |
| 100055066 | GANSEVOORT | NY | | 03/23/2021 | | 2,090 | | (49) | | | (49) | | 2,041 | 2,041 | | | |
| 100061483 | BAYFIELD | CO | | 06/01/2021 | | 1,354 | | 6 | | | 6 | | 1,360 | 1,360 | | | |
| 100071605 | CASHION | OK | | 10/14/2021 | | 1,099 | | (43) | | | (43) | | 1,056 | 1,056 | | | |
| 100091156 | REPUBLIC | MO | | 01/31/2023 | | 662 | | 25 | | | 25 | | 687 | 687 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117850 | ORLANDO | FL | | 07/20/2023 | | 520 | | (11) | | | (11) | | 509 | 509 | | | |
| 100128092 | PORTLAND | TN | | 09/08/2023 | | 1,257 | | 64 | | | 64 | | 1,321 | 1,321 | | | |
| 100143052 | SMITHFIELD | NC | | 02/14/2024 | | 317 | | (14) | | | (14) | | 303 | 303 | | | |
| 100136501 | WAKE FOREST | NC | | 11/20/2023 | | 601 | | 25 | | | 25 | | 626 | 626 | | | |
| 100138176 | CARTERSVILLE | GA | | 12/14/2023 | | 393 | | (9) | | | (9) | | 384 | 384 | | | |
| 100119981 | NORTH WALES | PA | | 08/11/2023 | | 658 | | 7 | | | 7 | | 665 | 665 | | | |
| 100071533 | HUNTSVILLE | TX | | 10/14/2021 | | 1,125 | | (38) | | | (38) | | 1,087 | 1,087 | | | |
| 100158112 | PHILADELPHIA | PA | | 07/09/2024 | | 191 | | (3) | | | (3) | | 188 | 188 | | | |
| 100158033 | BANGOR | ME | | 07/09/2024 | | 334 | | (6) | | | (6) | | 328 | 328 | | | |
| 100133479 | FRIENDSWOOD | TX | | 10/19/2023 | | 1,989 | | 1 | | | 1 | | 1,990 | 1,990 | | | |
| 100159358 | OKLAHOMA CITY | OK | | 07/15/2024 | | 232 | | 6 | | | 6 | | 238 | 238 | | | |
| 100079909 | BOLINGBROOK | IL | | 04/25/2022 | | 860 | | (44) | | | (44) | | 816 | 816 | | | |
| 100111948 | WINTER GARDEN | FL | | 06/29/2023 | | 776 | | 386 | | | 386 | | 1,162 | 1,162 | | | |
| 100110255 | NEWARK | NJ | | 06/30/2023 | | 603 | | 5 | | | 5 | | 608 | 608 | | | |
| 100137003 | ROCKPORT | IN | | 11/28/2023 | | 3,697 | | 607 | | | 607 | | 4,304 | 4,304 | | | |
| 100110645 | AVONDALE | PA | | 06/30/2023 | | 3,840 | | (28) | | | (28) | | 3,812 | 3,812 | | | |
| 100088260 | BALTIMORE | MD | | 10/17/2022 | | 567 | | (12) | | | (12) | | 555 | 555 | | | |
| 100159390 | PENDERGRASS | GA | | 07/15/2024 | | 232 | | 6 | | | 6 | | 238 | 238 | | | |
| 100102934 | SUSSEX | NJ | | 06/22/2023 | | 386 | | (23) | | | (23) | | 363 | 363 | | | |
| 100150969 | TUSCALOOSA | AL | | 05/08/2024 | | 705 | | 22 | | | 22 | | 727 | 727 | | | |
| 100135378 | HOUSTON | TX | | 11/13/2023 | | 6,645 | | 56 | | | 56 | | 6,701 | 6,701 | | | |
| 100012939 | OAK HILLS | CA | | 05/25/2017 | | 561 | | 160 | | | 160 | | 721 | 721 | | | |
| 100160059 | MOUNT HOLLY | NC | | 07/17/2024 | | 329 | | (11) | | | (11) | | 318 | 318 | | | |
| 100147433 | PALM BAY | FL | | 04/03/2024 | | 467 | | (17) | | | (17) | | 450 | 450 | | | |
| 100067951 | OAKDALE | MN | | 09/23/2021 | | 1,193 | | (26) | | | (26) | | 1,167 | 1,167 | | | |
| 100086520 | CHICAGO | IL | | 09/30/2022 | | 511 | | (8) | | | (8) | | 503 | 503 | | | |
| 100071126 | BALTIMORE | MD | | 10/01/2021 | | 1,377 | | 1 | | | 1 | | 1,378 | 1,378 | | | |
| 100155454 | WOODSTOCK | GA | | 06/18/2024 | | 211 | | (11) | | | (11) | | 200 | 200 | | | |
| 100100871 | COLLEGE PARK | MD | | 04/28/2023 | | 1,871 | | 109 | | | 109 | | 1,980 | 1,980 | | | |
| 100117070 | STATEN ISLAND | NY | | 07/20/2023 | | 308 | | (12) | | | (12) | | 296 | 296 | | | |
| 100057704 | HENDERSON | NV | | 06/30/2021 | | 767 | | (12) | | | (12) | | 755 | 755 | | | |
| 100028521 | NORTH PORT | FL | | 10/26/2018 | | 599 | | 135 | | | 135 | | 734 | 734 | | | |
| 100013776 | APOLLO BEACH | FL | | 05/25/2017 | | 772 | | 117 | | | 117 | | 889 | 889 | | | |
| 100055890 | BIG BEAR LAKE | CA | | 03/26/2021 | | 1,265 | | (36) | | | (36) | | 1,229 | 1,229 | | | |
| 100065396 | MINNEAPOLIS | MN | | 07/28/2021 | | 1,234 | | (19) | | | (19) | | 1,215 | 1,215 | | | |
| 100091936 | SUGARLOAF | CA | | 02/03/2023 | | 5,154 | | (154) | | | (154) | | 5,000 | 5,000 | | | |
| 100109947 | BERLIN | NJ | | 06/22/2023 | | 506 | | (11) | | | (11) | | 495 | 495 | | | |
| 100120135 | DAWSONVILLE | GA | | 08/11/2023 | | 1,183 | | (26) | | | (26) | | 1,157 | 1,157 | | | |
| 100026547 | LANCASTER | CA | | 09/26/2018 | | 600 | | 38 | | | 38 | | 638 | 638 | | | |
| 100117666 | HESPERIA | CA | | 07/20/2023 | | 353 | | (21) | | | (21) | | 332 | 332 | | | |
| 100128052 | SPRINGFIELD | TN | | 09/08/2023 | | 655 | | 21 | | | 21 | | 676 | 676 | | | |
| 100134727 | JAMISON | PA | | 10/30/2023 | | 1,758 | | 2 | | | 2 | | 1,760 | 1,760 | | | |
| 100019835 | BELLFLOWER | CA | | 07/30/2018 | | 865 | | (10) | | | (10) | | 855 | 855 | | | |
| 100116708 | CELINA | TX | | 07/20/2023 | | 3,249 | | 1,011 | | | 1,011 | | 4,260 | 4,260 | | | |
| 100067747 | ROUND ROCK | TX | | 09/23/2021 | | 1,064 | | (44) | | | (44) | | 1,020 | 1,020 | | | |
| 100091866 | LAREDO | TX | | 01/30/2023 | | 340 | | (12) | | | (12) | | 328 | 328 | | | |
| 100160038 | TUCSON | AZ | | 07/17/2024 | | 165 | | (4) | | | (4) | | 161 | 161 | | | |
| 100113846 | PLAINVILLE | CT | | 06/29/2023 | | 1,070 | | 402 | | | 402 | | 1,472 | 1,472 | | | |
| 100160613 | AUSTIN | TX | | 07/19/2024 | | 181 | | (9) | | | (9) | | 172 | 172 | | | |
| 100120432 | GLENWOOD | NJ | | 08/18/2023 | | 551 | | (23) | | | (23) | | 528 | 528 | | | |
| 100136522 | DAYTONA BEACH SHORES | FL | | 11/20/2023 | | 516 | | 16 | | | 16 | | 532 | 532 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110507 | HENDERSON | NV | | 06/30/2023 | | 856 | | 56 | | | 56 | | 912 | 912 | | | |
| 100160491 | WILMINGTON | NC | | 07/19/2024 | | 622 | | (42) | | | (42) | | 580 | 580 | | | |
| 100154193 | POMPANO BEACH | FL | | 07/11/2024 | | 546 | | (24) | | | (24) | | 522 | 522 | | | |
| 100137755 | LAKEHURST | NJ | | 12/08/2023 | | 445 | | 5 | | | 5 | | 450 | 450 | | | |
| 100133821 | LAKELAND | FL | | 10/20/2023 | | 985 | | (14) | | | (14) | | 971 | 971 | | | |
| 100141030 | SAN ANTONIO | TX | | 02/20/2024 | | 322 | | (10) | | | (10) | | 312 | 312 | | | |
| 100129652 | CINCINNATI | OH | | 09/29/2023 | | 609 | | 14 | | | 14 | | 623 | 623 | | | |
| 100149841 | SAN ANTONIO | TX | | 04/29/2024 | | 272 | | 21 | | | 21 | | 293 | 293 | | | |
| 100071646 | SARASOTA | FL | | 10/14/2021 | | 1,652 | | (45) | | | (45) | | 1,607 | 1,607 | | | |
| 100057717 | LAWRENCEVILLE | GA | | 06/30/2021 | | 2,246 | | (81) | | | (81) | | 2,165 | 2,165 | | | |
| 100144549 | WICHITA | KS | | 04/26/2024 | | 524 | | (10) | | | (10) | | 514 | 514 | | | |
| 100139115 | FORNEY | TX | | 12/28/2023 | | 423 | | (12) | | | (12) | | 411 | 411 | | | |
| 100049622 | FLORISSANT | MO | | 11/20/2020 | | 837 | | (52) | | | (52) | | 785 | 785 | | | |
| 100126691 | HARTSDALE | NY | | 08/30/2023 | | 1,911 | | 393 | | | 393 | | 2,304 | 2,304 | | | |
| 100088129 | SWEET HOME | OR | | 10/25/2022 | | 450 | | (25) | | | (25) | | 425 | 425 | | | |
| 100148295 | MERCHANTVILLE | NJ | | 04/12/2024 | | 555 | | | | | | | 555 | 555 | | | |
| 100017876 | PASADENA | CA | | 05/30/2018 | | 1,246 | | 3 | | | 3 | | 1,249 | 1,249 | | | |
| 100141183 | STATESVILLE | NC | | 01/30/2024 | | 443 | | (8) | | | (8) | | 435 | 435 | | | |
| 100082926 | MESQUITE | TX | | 05/17/2022 | | 858 | | (86) | | | (86) | | 772 | 772 | | | |
| 100161484 | FORT WORTH | TX | | 07/30/2024 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100112492 | JAMAICA | NY | | 06/29/2023 | | 725 | | 193 | | | 193 | | 918 | 918 | | | |
| 100112302 | ODENTON | MD | | 06/29/2023 | | 814 | | 396 | | | 396 | | 1,210 | 1,210 | | | |
| 100148434 | FLORESVILLE | TX | | 04/12/2024 | | 737 | | 54 | | | 54 | | 791 | 791 | | | |
| 100028279 | LOS ANGELES | CA | | 10/26/2018 | | 780 | | 17 | | | 17 | | 797 | 797 | | | |
| 100091263 | BIG BEAR CITY | CA | | 01/31/2023 | | 1,349 | | (64) | | | (64) | | 1,285 | 1,285 | | | |
| 100139135 | UPPER MARLBORO | MD | | 12/28/2023 | | 379 | | (2) | | | (2) | | 377 | 377 | | | |
| 100091632 | LEVERETT | MA | | 03/07/2023 | | 499 | | (18) | | | (18) | | 481 | 481 | | | |
| 100156867 | GASTONIA | NC | | 06/27/2024 | | 458 | | (6) | | | (6) | | 452 | 452 | | | |
| 100159243 | CHARLOTTE | NC | | 07/15/2024 | | 579 | | (2) | | | (2) | | 577 | 577 | | | |
| 100140176 | POWDER SPRINGS | GA | | 01/11/2024 | | 268 | | (6) | | | (6) | | 262 | 262 | | | |
| 100158776 | ALEXANDRIA | VA | | 07/10/2024 | | 186 | | 1 | | | 1 | | 187 | 187 | | | |
| 100065560 | PFLUGERVILLE | TX | | 07/28/2021 | | 1,168 | | (39) | | | (39) | | 1,129 | 1,129 | | | |
| 100086525 | LAS VEGAS | NV | | 09/30/2022 | | 4,022 | | (117) | | | (117) | | 3,905 | 3,905 | | | |
| 100071810 | GREENVILLE | SC | | 10/14/2021 | | 2,056 | | (76) | | | (76) | | 1,980 | 1,980 | | | |
| 100067669 | WOODSTOCK | GA | | 09/23/2021 | | 1,926 | | (36) | | | (36) | | 1,890 | 1,890 | | | |
| 100153173 | NEWARK | DE | | 05/30/2024 | | 683 | | (12) | | | (12) | | 671 | 671 | | | |
| 100020361 | OAKLAND | CA | | 07/27/2018 | | 1,146 | | (28) | | | (28) | | 1,118 | 1,118 | | | |
| 100010885 | KISSIMMEE | FL | | 12/23/2016 | | 909 | | 74 | | | 74 | | 983 | 983 | | | |
| 100116843 | SPRINGVILLE | UT | | 07/20/2023 | | 1,081 | | 254 | | | 254 | | 1,335 | 1,335 | | | |
| 100030745 | CHULA VISTA | CA | | 04/09/2019 | | 617 | | 157 | | | 157 | | 774 | 774 | | | |
| 100025226 | PHOENIX | AZ | | 09/20/2018 | | 950 | | 158 | | | 158 | | 1,108 | 1,108 | | | |
| 100149161 | HYANNIS | MA | | 04/22/2024 | | 377 | | (8) | | | (8) | | 369 | 369 | | | |
| 100161452 | FORNEY | TX | | 07/30/2024 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100120649 | WESTMINSTER | MD | | 08/24/2023 | | 683 | | (20) | | | (20) | | 663 | 663 | | | |
| 100136847 | YOUNGSVILLE | NC | | 11/27/2023 | | 2,427 | | 79 | | | 79 | | 2,506 | 2,506 | | | |
| 100114846 | SAN ANTONIO | TX | | 07/10/2023 | | 746 | | 36 | | | 36 | | 782 | 782 | | | |
| 100031451 | FAIRFIELD | CA | | 03/29/2019 | | 1,314 | | 87 | | | 87 | | 1,401 | 1,401 | | | |
| 100161480 | BOWLING GREEN | KY | | 07/30/2024 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100120851 | FORT MYERS | FL | | 08/25/2023 | | 513 | | (12) | | | (12) | | 501 | 501 | | | |
| 100160941 | STOCKTON | CA | | 07/24/2024 | | 144 | | | | | | | 144 | 144 | | | |
| 100081094 | OAKLAND | MD | | 03/18/2022 | | 1,254 | | 29 | | | 29 | | 1,283 | 1,283 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100110621 | RIO RANCHO | NM | | 06/30/2023 | | 696 | | 27 | | | 27 | | 723 | 723 | | | |
| 100029316 | WOODSTOCK | GA | | 10/26/2018 | | 2,551 | | 4 | | | 4 | | 2,555 | 2,555 | | | |
| 100088071 | RIDGECREST | CA | | 10/25/2022 | | 518 | | (18) | | | (18) | | 500 | 500 | | | |
| 100064242 | GROVELAND | FL | | 07/01/2021 | | 1,406 | | 37 | | | 37 | | 1,443 | 1,443 | | | |
| 100115869 | MYRTLE BEACH | SC | | 07/20/2023 | | 3,787 | | (67) | | | (67) | | 3,720 | 3,720 | | | |
| 100029060 | CAPE CORAL | FL | | 10/26/2018 | | 1,550 | | 196 | | | 196 | | 1,746 | 1,746 | | | |
| 100076817 | CHEYENNE | WY | | 12/27/2021 | | 971 | | (67) | | | (67) | | 904 | 904 | | | |
| 100112373 | FISHKILL | NY | | 06/29/2023 | | 854 | | 620 | | | 620 | | 1,474 | 1,474 | | | |
| 100100962 | MESA | AZ | | 04/28/2023 | | 1,120 | | 200 | | | 200 | | 1,320 | 1,320 | | | |
| 100160093 | VERO BEACH | FL | | 07/17/2024 | | 432 | | 9 | | | 9 | | 441 | 441 | | | |
| 100151756 | ROSCOE | IL | | 05/10/2024 | | 364 | | (14) | | | (14) | | 350 | 350 | | | |
| 100128349 | DECATUR | GA | | 09/14/2023 | | 576 | | 5 | | | 5 | | 581 | 581 | | | |
| 100136486 | ABILENE | TX | | 11/20/2023 | | 1,132 | | 118 | | | 118 | | 1,250 | 1,250 | | | |
| 100145834 | FERNANDINA BEACH | FL | | 03/15/2024 | | 1,079 | | (9) | | | (9) | | 1,070 | 1,070 | | | |
| 100153422 | MOORESVILLE | IN | | 05/30/2024 | | 433 | | (11) | | | (11) | | 422 | 422 | | | |
| 100152564 | FRIDLEY | MN | | 05/17/2024 | | 20,594 | | (66) | | | (66) | | 20,528 | 20,528 | | | |
| 100071668 | HAMPTON | GA | | 10/14/2021 | | 1,133 | | (40) | | | (40) | | 1,093 | 1,093 | | | |
| 100100662 | EAST ORANGE | NJ | | 04/28/2023 | | 628 | | (5) | | | (5) | | 623 | 623 | | | |
| 100065645 | ASHLAND | VA | | 07/28/2021 | | 1,875 | | (30) | | | (30) | | 1,845 | 1,845 | | | |
| 100063034 | LAWRENCE | MA | | 07/01/2021 | | 1,097 | | 3 | | | 3 | | 1,100 | 1,100 | | | |
| 100136016 | HOUSTON | TX | | 11/16/2023 | | 327 | | (12) | | | (12) | | 315 | 315 | | | |
| 100119496 | LAWRENCEVILLE | GA | | 07/28/2023 | | 575 | | (12) | | | (12) | | 563 | 563 | | | |
| 100153924 | NORTH PORT | FL | | 06/05/2024 | | 328 | | | | | | | 328 | 328 | | | |
| 100147550 | JACKSONVILLE | FL | | 04/03/2024 | | 367 | | (29) | | | (29) | | 338 | 338 | | | |
| 100060279 | HOUSTON | TX | | 06/25/2021 | | 1,161 | | (35) | | | (35) | | 1,126 | 1,126 | | | |
| 100160148 | DETROIT | MI | | 07/17/2024 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100079266 | DECATUR | GA | | 02/28/2022 | | 926 | | (52) | | | (52) | | 874 | 874 | | | |
| 100135727 | FORT WORTH | TX | | 11/10/2023 | | 420 | | 15 | | | 15 | | 435 | 435 | | | |
| 100112720 | FOLSOM | CA | | 06/29/2023 | | 811 | | 516 | | | 516 | | 1,327 | 1,327 | | | |
| 100088272 | ORLANDO | FL | | 10/17/2022 | | 940 | | (32) | | | (32) | | 908 | 908 | | | |
| 100158422 | DECATUR | AL | | 07/10/2024 | | 327 | | (1) | | | (1) | | 326 | 326 | | | |
| 100117276 | ROSENBERG | TX | | 07/20/2023 | | 833 | | 6 | | | 6 | | 839 | 839 | | | |
| 100044141 | EL CENTRO | CA | | 08/19/2020 | | 892 | | 34 | | | 34 | | 926 | 926 | | | |
| 100065465 | AUSTIN | TX | | 07/28/2021 | | 1,160 | | (17) | | | (17) | | 1,143 | 1,143 | | | |
| 100148369 | NEW BRAUNFELS | TX | | 04/12/2024 | | 639 | | 12 | | | 12 | | 651 | 651 | | | |
| 100081066 | MIAMI | FL | | 03/18/2022 | | 2,242 | | 131 | | | 131 | | 2,373 | 2,373 | | | |
| 100101092 | TANNERSVILLE | PA | | 04/28/2023 | | 802 | | 76 | | | 76 | | 878 | 878 | | | |
| 100028843 | PORT ORANGE | FL | | 10/26/2018 | | 833 | | 72 | | | 72 | | 905 | 905 | | | |
| 100024634 | MIAMI | FL | | 09/20/2018 | | 849 | | 112 | | | 112 | | 961 | 961 | | | |
| 100115136 | PORT JERVIS | NY | | 07/17/2023 | | 325 | | (6) | | | (6) | | 319 | 319 | | | |
| 100071769 | NEPTUNE | NJ | | 10/14/2021 | | 1,098 | | (32) | | | (32) | | 1,066 | 1,066 | | | |
| 100088889 | HOUSTON | TX | | 11/15/2022 | | 478 | | (20) | | | (20) | | 458 | 458 | | | |
| 100054281 | ANSONIA | CT | | 03/23/2021 | | 465 | | (60) | | | (60) | | 405 | 405 | | | |
| 100025844 | SANTA MARIA | CA | | 09/20/2018 | | 1,100 | | 50 | | | 50 | | 1,150 | 1,150 | | | |
| 100141232 | HOUSTON | TX | | 01/30/2024 | | 348 | | (11) | | | (11) | | 337 | 337 | | | |
| 100109628 | WIMAUMA | FL | | 06/14/2023 | | 496 | | (2) | | | (2) | | 494 | 494 | | | |
| 100119390 | MESQUITE | TX | | 07/31/2023 | | 944 | | 9 | | | 9 | | 953 | 953 | | | |
| 100065669 | CICERO | IL | | 07/28/2021 | | 1,087 | | (35) | | | (35) | | 1,052 | 1,052 | | | |
| 100087975 | ROANOKE | VA | | 10/25/2022 | | 2,804 | | (47) | | | (47) | | 2,757 | 2,757 | | | |
| 100161090 | NEW BRAUNFELS | TX | | 07/24/2024 | | 242 | | 10 | | | 10 | | 252 | 252 | | | |
| 100047276 | JAMAICA | NY | | 11/20/2020 | | 622 | | (112) | | | (112) | | 510 | 510 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116120 | LAREDO | TX | | 07/20/2023 | | 1,147 | | 81 | | | 81 | | 1,228 | 1,228 | | | |
| 100074952 | NATIONAL CITY | CA | | 12/01/2021 | | 821 | | (7) | | | (7) | | 814 | 814 | | | |
| 100064965 | KISSIMMEE | FL | | 07/14/2021 | | 1,137 | | (41) | | | (41) | | 1,096 | 1,096 | | | |
| 100116079 | EDGARTOWN | MA | | 07/20/2023 | | 2,053 | | 364 | | | 364 | | 2,417 | 2,417 | | | |
| 100146664 | VILLAS | NJ | | 03/20/2024 | | 262 | | (14) | | | (14) | | 248 | 248 | | | |
| 100071650 | SACRAMENTO | CA | | 10/14/2021 | | 1,223 | | (21) | | | (21) | | 1,202 | 1,202 | | | |
| 100109735 | FAIRVIEW | NJ | | 06/16/2023 | | 524 | | (5) | | | (5) | | 519 | 519 | | | |
| 100141182 | STATESVILLE | NC | | 01/30/2024 | | 442 | | (8) | | | (8) | | 434 | 434 | | | |
| 100129427 | OCALA | FL | | 09/29/2023 | | 2,191 | | 20 | | | 20 | | 2,211 | 2,211 | | | |
| 100081393 | BROOKLYN CENTER | MN | | 03/18/2022 | | 1,099 | | 24 | | | 24 | | 1,123 | 1,123 | | | |
| 100067662 | NEWARK | NJ | | 09/23/2021 | | 1,125 | | (36) | | | (36) | | 1,089 | 1,089 | | | |
| 100139214 | DAVENPORT | FL | | 12/28/2023 | | 314 | | 2 | | | 2 | | 316 | 316 | | | |
| 100139589 | OCALA | FL | | 12/28/2023 | | 514 | | 7 | | | 7 | | 521 | 521 | | | |
| 100078905 | MADISON | AL | | 02/24/2022 | | 1,182 | | (11) | | | (11) | | 1,171 | 1,171 | | | |
| 100163149 | COLLEGE STATION | TX | | 08/13/2024 | | 2,477 | | (84) | | | (84) | | 2,393 | 2,393 | | | |
| 100138325 | TUCSON | AZ | | 12/18/2023 | | 885 | | 15 | | | 15 | | 900 | 900 | | | |
| 100114577 | AURORA | IL | | 06/29/2023 | | 7,834 | | (87) | | | (87) | | 7,747 | 7,747 | | | |
| 100147753 | LAS VEGAS | NV | | 04/08/2024 | | 490 | | (1) | | | (1) | | 489 | 489 | | | |
| 100012905 | WOODLAND | CA | | 05/25/2017 | | 1,524 | | 329 | | | 329 | | 1,853 | 1,853 | | | |
| 100139490 | TWIN FALLS | ID | | 12/28/2023 | | 315 | | (9) | | | (9) | | 306 | 306 | | | |
| 100023517 | BERWYN | PA | | 09/04/2018 | | 1,220 | | (7) | | | (7) | | 1,213 | 1,213 | | | |
| 100147393 | TRANQUILLITY | CA | | 05/08/2024 | | 319 | | (35) | | | (35) | | 284 | 284 | | | |
| 100141238 | VIRGINIA BEACH | VA | | 01/30/2024 | | 416 | | (13) | | | (13) | | 403 | 403 | | | |
| 100024177 | BRYN MAWR | PA | | 09/20/2018 | | 1,088 | | (14) | | | (14) | | 1,074 | 1,074 | | | |
| 100076848 | LOGANVILLE | GA | | 01/10/2022 | | 1,059 | | (29) | | | (29) | | 1,030 | 1,030 | | | |
| 100031354 | WYANDANCH | NY | | 03/29/2019 | | 972 | | 220 | | | 220 | | 1,192 | 1,192 | | | |
| 100115095 | GEORGETOWN | TX | | 07/14/2023 | | 587 | | (5) | | | (5) | | 582 | 582 | | | |
| 100071732 | SHREVEPORT | LA | | 10/14/2021 | | 1,130 | | (35) | | | (35) | | 1,095 | 1,095 | | | |
| 100141132 | CORRYTON | TN | | 01/30/2024 | | 512 | | (8) | | | (8) | | 504 | 504 | | | |
| 100155085 | SALEM | OR | | 07/19/2024 | | 2,713 | | (33) | | | (33) | | 2,680 | 2,680 | | | |
| 100147674 | JOLIET | IL | | 04/04/2024 | | 496 | | (6) | | | (6) | | 490 | 490 | | | |
| 100071252 | LEOMINSTER | MA | | 10/01/2021 | | 3,563 | | 25 | | | 25 | | 3,588 | 3,588 | | | |
| 100113452 | BAYSIDE | NY | | 06/29/2023 | | 974 | | 652 | | | 652 | | 1,626 | 1,626 | | | |
| 100131577 | MELROSE PARK | IL | | 10/05/2023 | | 396 | | (1) | | | (1) | | 395 | 395 | | | |
| 100135894 | DALLAS | TX | | 11/13/2023 | | 466 | | (2) | | | (2) | | 464 | 464 | | | |
| 100100968 | BALTIMORE | MD | | 04/28/2023 | | 1,626 | | 299 | | | 299 | | 1,925 | 1,925 | | | |
| 100136263 | TONEY | AL | | 11/20/2023 | | 612 | | 6 | | | 6 | | 618 | 618 | | | |
| 100092014 | CHICAGO | IL | | 02/09/2023 | | 521 | | (15) | | | (15) | | 506 | 506 | | | |
| 100109356 | FAIRFAX | VA | | 06/12/2023 | | 591 | | (14) | | | (14) | | 577 | 577 | | | |
| 100043332 | WASHINGTON | DC | | 08/13/2020 | | 763 | | (12) | | | (12) | | 751 | 751 | | | |
| 100065344 | BATON ROUGE | LA | | 07/28/2021 | | 1,063 | | (33) | | | (33) | | 1,030 | 1,030 | | | |
| 100000372 | BONNEY LAKE | WA | | 09/27/2016 | | 196 | | 5 | | | 5 | | 201 | 201 | | | |
| 100102902 | SUFFERN | NY | | 06/22/2023 | | 431 | | (25) | | | (25) | | 406 | 406 | | | |
| 100148240 | PENDERGRASS | GA | | 04/12/2024 | | 604 | | 13 | | | 13 | | 617 | 617 | | | |
| 100114669 | BALTIMORE | MD | | 06/29/2023 | | 481 | | (14) | | | (14) | | 467 | 467 | | | |
| 100135456 | SURF CITY | NC | | 11/13/2023 | | 693 | | 64 | | | 64 | | 757 | 757 | | | |
| 100119808 | EAST CHICAGO | IN | | 08/08/2023 | | 479 | | (9) | | | (9) | | 470 | 470 | | | |
| 100136305 | KATY | TX | | 11/20/2023 | | 1,216 | | 35 | | | 35 | | 1,251 | 1,251 | | | |
| 100088104 | LOWELL | MA | | 10/25/2022 | | 607 | | 4 | | | 4 | | 611 | 611 | | | |
| 100048411 | SOUTHFIELD | MI | | 11/20/2020 | | 673 | | 80 | | | 80 | | 753 | 753 | | | |
| 100158539 | AURORA | IL | | 07/10/2024 | | 276 | | (17) | | | (17) | | 259 | 259 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100027804 | TACOMA | WA | | 10/26/2018 | | 620 | | 122 | | | 122 | | 742 | 742 | | | |
| 100028648 | BARCLAY | MD | | 10/26/2018 | | 1,028 | | 207 | | | 207 | | 1,235 | 1,235 | | | |
| 100103515 | LITHIA SPRINGS | GA | | 05/08/2023 | | 679 | | (20) | | | (20) | | 659 | 659 | | | |
| 100137338 | MIAMI BEACH | FL | | 12/01/2023 | | 362 | | (11) | | | (11) | | 351 | 351 | | | |
| 100109015 | MADERA | CA | | 05/31/2023 | | 453 | | (7) | | | (7) | | 446 | 446 | | | |
| 100115101 | EAGLE MOUNTAIN | UT | | 07/14/2023 | | 487 | | (1) | | | (1) | | 486 | 486 | | | |
| 100011785 | JERSEY CITY | NJ | | 03/08/2017 | | 441 | | 234 | | | 234 | | 675 | 675 | | | |
| 100135880 | MARIETTA | GA | | 11/13/2023 | | 318 | | (12) | | | (12) | | 306 | 306 | | | |
| 100141615 | ARABI | LA | | 01/30/2024 | | 524 | | (29) | | | (29) | | 495 | 495 | | | |
| 100135655 | BAKERSFIELD | CA | | 11/09/2023 | | 321 | | (15) | | | (15) | | 306 | 306 | | | |
| 100071873 | SIGNAL HILL | CA | | 10/14/2021 | | 1,128 | | (41) | | | (41) | | 1,087 | 1,087 | | | |
| 100147866 | ROSENBERG | TX | | 04/08/2024 | | 704 | | 29 | | | 29 | | 733 | 733 | | | |
| 100128242 | CLERMONT | FL | | 09/14/2023 | | 270 | | (15) | | | (15) | | 255 | 255 | | | |
| 100100174 | BRIDGETON | NJ | | 03/17/2023 | | 383 | | (16) | | | (16) | | 367 | 367 | | | |
| 100089970 | KATY | TX | | 01/26/2023 | | 732 | | (36) | | | (36) | | 696 | 696 | | | |
| 100090249 | LAS VEGAS | NV | | 01/13/2023 | | 353 | | (21) | | | (21) | | 332 | 332 | | | |
| 100012674 | MIAMI | FL | | 05/25/2017 | | 1,047 | | 230 | | | 230 | | 1,277 | 1,277 | | | |
| 100060633 | ATLANTA | GA | | 06/01/2021 | | 2,702 | | 12 | | | 12 | | 2,714 | 2,714 | | | |
| 100108456 | NORTH CHARLESTON | SC | | 05/25/2023 | | 139 | | (3) | | | (3) | | 136 | 136 | | | |
| 100135268 | LA GRANDE | OR | | 11/08/2023 | | 1,646 | | 18 | | | 18 | | 1,664 | 1,664 | | | |
| 100119643 | WESTCHESTER | IL | | 08/04/2023 | | 865 | | (8) | | | (8) | | 857 | 857 | | | |
| 100081208 | EDMOND | OK | | 03/18/2022 | | 1,213 | | 23 | | | 23 | | 1,236 | 1,236 | | | |
| 100060058 | CHINO VALLEY | AZ | | 06/25/2021 | | 1,288 | | (33) | | | (33) | | 1,255 | 1,255 | | | |
| 100128427 | JOHNSON CITY | TN | | 09/15/2023 | | 442 | | (26) | | | (26) | | 416 | 416 | | | |
| 100100628 | COLORADO SPRINGS | CO | | 04/27/2023 | | 419 | | (22) | | | (22) | | 397 | 397 | | | |
| 100077483 | COLTON | CA | | 01/03/2022 | | 1,442 | | (17) | | | (17) | | 1,425 | 1,425 | | | |
| 100044289 | RICHMOND | CA | | 08/19/2020 | | 180 | | (12) | | | (12) | | 168 | 168 | | | |
| 100103316 | MCALLEN | TX | | 04/28/2023 | | 433 | | (12) | | | (12) | | 421 | 421 | | | |
| 100137560 | ROCK STREAM | NY | | 12/08/2023 | | 731 | | 10 | | | 10 | | 741 | 741 | | | |
| 100150844 | FAYETTEVILLE | NC | | 05/08/2024 | | 607 | | 8 | | | 8 | | 615 | 615 | | | |
| 100081220 | CANTON | NC | | 03/18/2022 | | 1,180 | | 30 | | | 30 | | 1,210 | 1,210 | | | |
| 100110160 | ACWORTH | GA | | 06/30/2023 | | 20,346 | | 462 | | | 462 | | 20,808 | 20,808 | | | |
| 100143046 | BRUNSWICK | GA | | 02/14/2024 | | 425 | | (16) | | | (16) | | 409 | 409 | | | |
| 100030819 | HAVERTOWN | PA | | 04/09/2019 | | 709 | | 3 | | | 3 | | 712 | 712 | | | |
| 100115084 | PRINCETON | TX | | 07/14/2023 | | 597 | | (3) | | | (3) | | 594 | 594 | | | |
| 100147349 | SAN ANTONIO | FL | | 05/08/2024 | | 1,299 | | (37) | | | (37) | | 1,262 | 1,262 | | | |
| 100065266 | JEFFERSON | GA | | 07/28/2021 | | 1,052 | | (36) | | | (36) | | 1,016 | 1,016 | | | |
| 100100458 | ANNANDALE | NJ | | 04/27/2023 | | 1,557 | | (17) | | | (17) | | 1,540 | 1,540 | | | |
| 100070483 | ELKINS PARK | PA | | 09/23/2021 | | 1,032 | | (42) | | | (42) | | 990 | 990 | | | |
| 100140212 | DURHAM | NC | | 01/11/2024 | | 604 | | (29) | | | (29) | | 575 | 575 | | | |
| 100158149 | RIVERVIEW | FL | | 07/09/2024 | | 363 | | (3) | | | (3) | | 360 | 360 | | | |
| 100148120 | ANNA | TX | | 04/10/2024 | | 613 | | (10) | | | (10) | | 603 | 603 | | | |
| 100110279 | RENTON | WA | | 06/30/2023 | | 693 | | 8 | | | 8 | | 701 | 701 | | | |
| 100081214 | PEOTONE | IL | | 03/18/2022 | | 1,203 | | 50 | | | 50 | | 1,253 | 1,253 | | | |
| 100133126 | HOUSTON | TX | | 11/29/2023 | | 980 | | (64) | | | (64) | | 916 | 916 | | | |
| 100151789 | SEWELL | NJ | | 05/10/2024 | | 255 | | (13) | | | (13) | | 242 | 242 | | | |
| 100142365 | NAPLES | FL | | 03/15/2024 | | 401 | | (18) | | | (18) | | 383 | 383 | | | |
| 100149659 | WESTMONT | IL | | 04/26/2024 | | 449 | | (15) | | | (15) | | 434 | 434 | | | |
| 100149687 | YOUNGSVILLE | NC | | 04/26/2024 | | 1,789 | | (27) | | | (27) | | 1,762 | 1,762 | | | |
| 100078899 | BALTIMORE | MD | | 02/24/2022 | | 1,045 | | (18) | | | (18) | | 1,027 | 1,027 | | | |
| 100133811 | STROUDSBURG | PA | | 10/20/2023 | | 383 | | (30) | | | (30) | | 353 | 353 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136812 | PAULSBORO | NJ | | 11/27/2023 | | 104 | | (5) | | | (5) | | 99 | 99 | | | |
| 100043582 | ROCKLAND | MA | | 08/13/2020 | | 1,614 | | (61) | | | (61) | | 1,553 | 1,553 | | | |
| 100134113 | NORTH CHESTERFIELD | VA | | 12/08/2023 | | 464 | | 10 | | | 10 | | 474 | 474 | | | |
| 100116637 | CLARKSVILLE | TN | | 07/20/2023 | | 773 | | 162 | | | 162 | | 935 | 935 | | | |
| 100048979 | MIAMI | FL | | 11/20/2020 | | 729 | | 62 | | | 62 | | 791 | 791 | | | |
| 100156422 | CLARKSVILLE | TN | | 06/24/2024 | | 327 | | (3) | | | (3) | | 324 | 324 | | | |
| 100115028 | LAKE HAVASU CITY | AZ | | 07/14/2023 | | 1,027 | | (17) | | | (17) | | 1,010 | 1,010 | | | |
| 100013581 | SALINAS | CA | | 05/25/2017 | | 3,558 | | 497 | | | 497 | | 4,055 | 4,055 | | | |
| 100155252 | MILLERSVILLE | MD | | 07/19/2024 | | 535 | | (4) | | | (4) | | 531 | 531 | | | |
| 100065239 | GUNNISON | CO | | 07/14/2021 | | 2,227 | | (28) | | | (28) | | 2,199 | 2,199 | | | |
| 100091477 | WESTBURY | NY | | 01/20/2023 | | 510 | | 23 | | | 23 | | 533 | 533 | | | |
| 100136786 | KINGSTON | NY | | 11/27/2023 | | 431 | | (13) | | | (13) | | 418 | 418 | | | |
| 100079268 | DORAL | FL | | 02/28/2022 | | 1,253 | | (36) | | | (36) | | 1,217 | 1,217 | | | |
| 100159328 | BAXTER | TN | | 07/15/2024 | | 231 | | 9 | | | 9 | | 240 | 240 | | | |
| 100112179 | FAYETTEVILLE | GA | | 06/29/2023 | | 294 | | 7 | | | 7 | | 301 | 301 | | | |
| 100152421 | LAND O LAKES | FL | | 05/17/2024 | | 1,294 | | 97 | | | 97 | | 1,391 | 1,391 | | | |
| 100026533 | RIALTO | CA | | 09/26/2018 | | 713 | | 56 | | | 56 | | 769 | 769 | | | |
| 100143595 | BROWNS MILLS | NJ | | 02/21/2024 | | 478 | | (10) | | | (10) | | 468 | 468 | | | |
| 100144629 | KANNAPOLIS | NC | | 03/13/2024 | | 976 | | 33 | | | 33 | | 1,009 | 1,009 | | | |
| 100087475 | LOS LUNAS | NM | | 10/25/2022 | | 1,263 | | 87 | | | 87 | | 1,350 | 1,350 | | | |
| 100118968 | DEARBORN | MI | | 07/27/2023 | | 383 | | (24) | | | (24) | | 359 | 359 | | | |
| 100160132 | LAKE WALES | FL | | 07/17/2024 | | 180 | | (1) | | | (1) | | 179 | 179 | | | |
| 100138365 | PATTERSON | NY | | 12/18/2023 | | 358 | | (16) | | | (16) | | 342 | 342 | | | |
| 100153412 | TINLEY PARK | IL | | 05/30/2024 | | 414 | | (14) | | | (14) | | 400 | 400 | | | |
| 100013287 | LEVITTOWN | PA | | 05/25/2017 | | 840 | | 169 | | | 169 | | 1,009 | 1,009 | | | |
| 100057552 | PORTLAND | OR | | 06/30/2021 | | 1,197 | | (34) | | | (34) | | 1,163 | 1,163 | | | |
| 100152683 | TAMPA | FL | | 05/17/2024 | | 533 | | 4 | | | 4 | | 537 | 537 | | | |
| 100121030 | MUSTANG | OK | | 08/30/2023 | | 604 | | 13 | | | 13 | | 617 | 617 | | | |
| 100078920 | HARPERS FERRY | WV | | 02/24/2022 | | 1,155 | | 16 | | | 16 | | 1,171 | 1,171 | | | |
| 100065351 | LAVEEN | AZ | | 07/28/2021 | | 1,279 | | (34) | | | (34) | | 1,245 | 1,245 | | | |
| 100079234 | FORT MYERS BEACH | FL | | 02/14/2022 | | 97,496 | | (1,778) | | | (1,778) | | 95,718 | 95,718 | | | |
| 100013389 | GLENDALE | AZ | | 05/25/2017 | | 17 | | 3 | | | 3 | | 20 | 20 | | | |
| 100158045 | BLACKWOOD | NJ | | 07/09/2024 | | 167 | | (1) | | | (1) | | 166 | 166 | | | |
| 100141296 | WESTERVILLE | OH | | 01/30/2024 | | 310 | | (5) | | | (5) | | 305 | 305 | | | |
| 100047515 | MCDONOUGH | GA | | 11/20/2020 | | 926 | | (49) | | | (49) | | 877 | 877 | | | |
| 100116260 | HONEOYE FALLS | NY | | 07/20/2023 | | 1,137 | | 332 | | | 332 | | 1,469 | 1,469 | | | |
| 100086791 | EL PASO | TX | | 10/04/2022 | | 592 | | (13) | | | (13) | | 579 | 579 | | | |
| 100162528 | VIRGINIA BEACH | VA | | 08/12/2024 | | 159 | | | | | | | 159 | 159 | | | |
| 100135475 | MYRTLE BEACH | SC | | 11/13/2023 | | 692 | | 57 | | | 57 | | 749 | 749 | | | |
| 100129298 | AURORA | IL | | 09/25/2023 | | 532 | | 2 | | | 2 | | 534 | 534 | | | |
| 100131787 | DALLASTOWN | PA | | 10/06/2023 | | 263 | | (16) | | | (16) | | 247 | 247 | | | |
| 100163108 | WEST CHESTER | PA | | 08/13/2024 | | 164 | | (7) | | | (7) | | 157 | 157 | | | |
| 100161451 | KYLE | TX | | 07/30/2024 | | 196 | | (2) | | | (2) | | 194 | 194 | | | |
| 100113341 | CENTREVILLE | VA | | 06/29/2023 | | 3,444 | | 280 | | | 280 | | 3,724 | 3,724 | | | |
| 100066385 | SPRINGVILLE | UT | | 08/02/2021 | | 1,252 | | (18) | | | (18) | | 1,234 | 1,234 | | | |
| 100100793 | MATTHEWS | NC | | 04/28/2023 | | 961 | | 7 | | | 7 | | 968 | 968 | | | |
| 100142081 | DORAL | FL | | 02/29/2024 | | 390 | | (27) | | | (27) | | 363 | 363 | | | |
| 100132382 | FORT MOHAVE | AZ | | 11/03/2023 | | 242 | | 4 | | | 4 | | 246 | 246 | | | |
| 100054150 | AMELIA COURT HOUSE | VA | | 03/23/2021 | | 515 | | (52) | | | (52) | | 463 | 463 | | | |
| 100081201 | DAYTONA BEACH | FL | | 03/18/2022 | | 1,451 | | 18 | | | 18 | | 1,469 | 1,469 | | | |
| 100136583 | CORPUS CHRISTI | TX | | 11/22/2023 | | 461 | | (5) | | | (5) | | 456 | 456 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113391 | DUNEDIN | FL | | 06/29/2023 | | 1,029 | | 703 | | | 703 | | 1,732 | 1,732 | | | |
| 100108119 | WOODSTOCK | GA | | 05/24/2023 | | 2,172 | | (41) | | | (41) | | 2,131 | 2,131 | | | |
| 100119388 | DAPHNE | AL | | 07/31/2023 | | 770 | | 45 | | | 45 | | 815 | 815 | | | |
| 100100408 | RIVERSIDE | CA | | 04/27/2023 | | 524 | | 16 | | | 16 | | 540 | 540 | | | |
| 100081173 | FALLS CHURCH | VA | | 03/18/2022 | | 1,185 | | 31 | | | 31 | | 1,216 | 1,216 | | | |
| 100070619 | UTICA | NY | | 10/01/2021 | | 3,461 | | (4) | | | (4) | | 3,457 | 3,457 | | | |
| 100133229 | GARLAND | TX | | 11/29/2023 | | 11,820 | | (67) | | | (67) | | 11,753 | 11,753 | | | |
| 100030793 | JAMAICA | NY | | 04/09/2019 | | 3,368 | | 963 | | | 963 | | 4,331 | 4,331 | | | |
| 100079743 | MESQUITE | TX | | 04/08/2022 | | 2,591 | | (103) | | | (103) | | 2,488 | 2,488 | | | |
| 100153879 | FRESNO | CA | | 06/05/2024 | | 246 | | (21) | | | (21) | | 225 | 225 | | | |
| 100049942 | PALOS HEIGHTS | IL | | 11/20/2020 | | 997 | | (77) | | | (77) | | 920 | 920 | | | |
| 100057902 | RENO | NV | | 06/30/2021 | | 1,159 | | (39) | | | (39) | | 1,120 | 1,120 | | | |
| 100030181 | RIVERSIDE | CA | | 12/20/2018 | | 1,185 | | 94 | | | 94 | | 1,279 | 1,279 | | | |
| 100139408 | WOODBOURNE | NY | | 12/28/2023 | | 415 | | (12) | | | (12) | | 403 | 403 | | | |
| 100046393 | LAS VEGAS | NV | | 11/25/2020 | | 834 | | (35) | | | (35) | | 799 | 799 | | | |
| 100138828 | PARKESBURG | PA | | 12/21/2023 | | 463 | | (8) | | | (8) | | 455 | 455 | | | |
| 100102573 | CONROE | TX | | 06/07/2023 | | 415 | | (28) | | | (28) | | 387 | 387 | | | |
| 100141343 | PEACHTREE CORNERS | GA | | 01/30/2024 | | 416 | | (13) | | | (13) | | 403 | 403 | | | |
| 100091336 | HARTFORD | CT | | 01/13/2023 | | 389 | | (23) | | | (23) | | 366 | 366 | | | |
| 100045887 | CORDOVA | TN | | 11/25/2020 | | 825 | | (56) | | | (56) | | 769 | 769 | | | |
| 100148353 | SPRING | TX | | 04/12/2024 | | 6,368 | | 389 | | | 389 | | 6,757 | 6,757 | | | |
| 100149381 | COLLEGE STATION | TX | | 04/24/2024 | | 871 | | 54 | | | 54 | | 925 | 925 | | | |
| 100111973 | GLENDALE | CA | | 06/29/2023 | | 865 | | 348 | | | 348 | | 1,213 | 1,213 | | | |
| 100100874 | TAMPA | FL | | 04/28/2023 | | 891 | | 58 | | | 58 | | 949 | 949 | | | |
| 100154723 | NORTHRIDGE | CA | | 07/19/2024 | | 350 | | (7) | | | (7) | | 343 | 343 | | | |
| 100133426 | NEWARK | DE | | 10/19/2023 | | 454 | | (15) | | | (15) | | 439 | 439 | | | |
| 100157721 | SUGAR LAND | TX | | 06/28/2024 | | 371 | | (20) | | | (20) | | 351 | 351 | | | |
| 100129942 | PHILADELPHIA | PA | | 09/27/2023 | | 488 | | (11) | | | (11) | | 477 | 477 | | | |
| 100152568 | HAGERSTOWN | MD | | 05/17/2024 | | 507 | | (4) | | | (4) | | 503 | 503 | | | |
| 100135229 | MIAMI BEACH | FL | | 11/08/2023 | | 1,688 | | 28 | | | 28 | | 1,716 | 1,716 | | | |
| 100153492 | PHILADELPHIA | PA | | 05/30/2024 | | 276 | | (7) | | | (7) | | 269 | 269 | | | |
| 100071678 | HOUSTON | TX | | 10/14/2021 | | 1,119 | | (35) | | | (35) | | 1,084 | 1,084 | | | |
| 100030188 | LIVINGSTON | CA | | 12/20/2018 | | 4,315 | | 59 | | | 59 | | 4,374 | 4,374 | | | |
| 100099924 | YUMA | AZ | | 03/28/2023 | | 1,105 | | (31) | | | (31) | | 1,074 | 1,074 | | | |
| 100161045 | HIGHLAND | IN | | 07/24/2024 | | 159 | | (1) | | | (1) | | 158 | 158 | | | |
| 100134917 | GREENSBORO | NC | | 10/30/2023 | | 434 | | (13) | | | (13) | | 421 | 421 | | | |
| 100115075 | PRINCETON | TX | | 07/14/2023 | | 580 | | (8) | | | (8) | | 572 | 572 | | | |
| 100113110 | LAWNDALE | CA | | 06/29/2023 | | 2,460 | | 205 | | | 205 | | 2,665 | 2,665 | | | |
| 100154809 | LIVONIA | MI | | 07/19/2024 | | 214 | | (11) | | | (11) | | 203 | 203 | | | |
| 100151487 | SPRING | TX | | 05/10/2024 | | 559 | | 5 | | | 5 | | 564 | 564 | | | |
| 100028143 | AURORA | CO | | 10/26/2018 | | 1,513 | | 51 | | | 51 | | 1,564 | 1,564 | | | |
| 100031438 | NORTH BERGEN | NJ | | 03/29/2019 | | 763 | | 165 | | | 165 | | 928 | 928 | | | |
| 100063631 | ROTTERDAM JUNCTION | NY | | 07/01/2021 | | 1,471 | | (5) | | | (5) | | 1,466 | 1,466 | | | |
| 100116629 | NORTH HIGHLANDS | CA | | 07/20/2023 | | 4,263 | | 696 | | | 696 | | 4,959 | 4,959 | | | |
| 100115470 | ELKRIDGE | MD | | 07/17/2023 | | 579 | | (2) | | | (2) | | 577 | 577 | | | |
| 100115737 | BALTIMORE | MD | | 07/20/2023 | | 1,918 | | (14) | | | (14) | | 1,904 | 1,904 | | | |
| 100100760 | CHARLOTTE | NC | | 04/28/2023 | | 2,276 | | (101) | | | (101) | | 2,175 | 2,175 | | | |
| 100128007 | SHELBYVILLE | TN | | 09/08/2023 | | 779 | | 39 | | | 39 | | 818 | 818 | | | |
| 100079521 | ABITA SPRINGS | LA | | 04/25/2022 | | 969 | | (13) | | | (13) | | 956 | 956 | | | |
| 100149516 | STOCKTON | CA | | 04/26/2024 | | 3,484 | | (39) | | | (39) | | 3,445 | 3,445 | | | |
| 100152896 | BAKERSFIELD | CA | | 05/22/2024 | | 443 | | (19) | | | (19) | | 424 | 424 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065565 | RED BLUFF | CA | | 07/28/2021 | | 2,475 | | (87) | | | (87) | | 2,388 | 2,388 | | | |
| 100084615 | YUKON | OK | | 08/02/2022 | | 1,897 | | (24) | | | (24) | | 1,873 | 1,873 | | | |
| 100143069 | CORNELIUS | NC | | 02/14/2024 | | 382 | | (9) | | | (9) | | 373 | 373 | | | |
| 100115077 | FORT WORTH | TX | | 07/14/2023 | | 470 | | 5 | | | 5 | | 475 | 475 | | | |
| 100054991 | MONROE | GA | | 03/23/2021 | | 2,283 | | (100) | | | (100) | | 2,183 | 2,183 | | | |
| 100046516 | ENFIELD | CT | | 11/25/2020 | | 543 | | 71 | | | 71 | | 614 | 614 | | | |
| 100115034 | FLORIDA CITY | FL | | 07/14/2023 | | 529 | | (1) | | | (1) | | 528 | 528 | | | |
| 100128086 | MOUNT JULIET | TN | | 09/08/2023 | | 2,623 | | 209 | | | 209 | | 2,832 | 2,832 | | | |
| 100025645 | PALMDALE | CA | | 09/20/2018 | | 582 | | 172 | | | 172 | | 754 | 754 | | | |
| 100111363 | HAYWARD | CA | | 06/29/2023 | | 3,751 | | 175 | | | 175 | | 3,926 | 3,926 | | | |
| 100127531 | DAVENPORT | FL | | 09/08/2023 | | 2,027 | | 52 | | | 52 | | 2,079 | 2,079 | | | |
| 100031333 | FONTANA | CA | | 03/29/2019 | | 1,230 | | 38 | | | 38 | | 1,268 | 1,268 | | | |
| 100088018 | WASHINGTON | DC | | 10/25/2022 | | 478 | | (27) | | | (27) | | 451 | 451 | | | |
| 100128392 | HOBART | IN | | 09/15/2023 | | 301 | | (13) | | | (13) | | 288 | 288 | | | |
| 100028806 | FAIRLESS HILLS | PA | | 10/26/2018 | | 968 | | 101 | | | 101 | | 1,069 | 1,069 | | | |
| 100057873 | HOWELL | NJ | | 06/30/2021 | | 1,157 | | (17) | | | (17) | | 1,140 | 1,140 | | | |
| 100103508 | PENSACOLA | FL | | 05/08/2023 | | 388 | | (11) | | | (11) | | 377 | 377 | | | |
| 100023628 | ORLANDO | FL | | 09/04/2018 | | 1,142 | | (7) | | | (7) | | 1,135 | 1,135 | | | |
| 100057810 | MARIETTA | GA | | 06/30/2021 | | 1,223 | | (10) | | | (10) | | 1,213 | 1,213 | | | |
| 100154646 | YORKTOWN | VA | | 07/19/2024 | | 4,612 | | (256) | | | (256) | | 4,356 | 4,356 | | | |
| 100054485 | WEST WARWICK | RI | | 03/23/2021 | | 891 | | (71) | | | (71) | | 820 | 820 | | | |
| 100011633 | BOWIE | MD | | 03/08/2017 | | 2,965 | | 273 | | | 273 | | 3,238 | 3,238 | | | |
| 100020406 | LACEY | WA | | 07/27/2018 | | 1,095 | | (34) | | | (34) | | 1,061 | 1,061 | | | |
| 100109944 | PHILLIPSBURG | NJ | | 06/22/2023 | | 454 | | (13) | | | (13) | | 441 | 441 | | | |
| 100067892 | CHATTANOOGA | TN | | 09/23/2021 | | 1,052 | | (40) | | | (40) | | 1,012 | 1,012 | | | |
| 100062268 | WATFORD CITY | ND | | 07/01/2021 | | 2,939 | | (33) | | | (33) | | 2,906 | 2,906 | | | |
| 100144626 | MONTGOMERY | IL | | 03/13/2024 | | 332 | | (7) | | | (7) | | 325 | 325 | | | |
| 100103209 | ORLANDO | FL | | 04/21/2023 | | 467 | | (13) | | | (13) | | 454 | 454 | | | |
| 100156032 | NORTH BAY VILLAGE | FL | | 06/18/2024 | | 341 | | (7) | | | (7) | | 334 | 334 | | | |
| 100084741 | HYATTSVILLE | MD | | 08/02/2022 | | 617 | | (5) | | | (5) | | 612 | 612 | | | |
| 100142835 | HUBBARD LAKE | MI | | 02/09/2024 | | 448 | | (11) | | | (11) | | 437 | 437 | | | |
| 100061921 | HOLBROOK | NY | | 07/01/2021 | | 1,089 | | (3) | | | (3) | | 1,086 | 1,086 | | | |
| 100063393 | GEORGETOWN | TX | | 07/01/2021 | | 1,018 | | (13) | | | (13) | | 1,005 | 1,005 | | | |
| 100013574 | BEAVERTON | OR | | 05/25/2017 | | 772 | | 67 | | | 67 | | 839 | 839 | | | |
| 100143755 | JACKSONVILLE | FL | | 04/05/2024 | | 406 | | (20) | | | (20) | | 386 | 386 | | | |
| 100155990 | DETROIT | MI | | 06/18/2024 | | 204 | | (13) | | | (13) | | 191 | 191 | | | |
| 100152729 | SAN JACINTO | CA | | 05/22/2024 | | 268 | | (18) | | | (18) | | 250 | 250 | | | |
| 100109584 | AURORA | IL | | 06/14/2023 | | 394 | | (16) | | | (16) | | 378 | 378 | | | |
| 100031101 | SALIDA | CA | | 03/29/2019 | | 729 | | 120 | | | 120 | | 849 | 849 | | | |
| 100134587 | GULF BREEZE | FL | | 10/30/2023 | | 309 | | (5) | | | (5) | | 304 | 304 | | | |
| 100150935 | HENDERSON | NV | | 05/08/2024 | | 735 | | 41 | | | 41 | | 776 | 776 | | | |
| 100028515 | MIAMI | FL | | 10/26/2018 | | 656 | | 94 | | | 94 | | 750 | 750 | | | |
| 100116478 | KISSIMMEE | FL | | 07/20/2023 | | 930 | | 75 | | | 75 | | 1,005 | 1,005 | | | |
| 100070108 | LANDING | NJ | | 09/01/2021 | | 1,809 | | 77 | | | 77 | | 1,886 | 1,886 | | | |
| 100081371 | WEST NEW YORK | NJ | | 03/18/2022 | | 2,410 | | 59 | | | 59 | | 2,469 | 2,469 | | | |
| 100161379 | AUBURNDALE | FL | | 07/25/2024 | | 4,661 | | (152) | | | (152) | | 4,509 | 4,509 | | | |
| 100135206 | BROKEN BOW | OK | | 11/07/2023 | | 403 | | (8) | | | (8) | | 395 | 395 | | | |
| 100130342 | OCALA | FL | | 09/28/2023 | | 471 | | (9) | | | (9) | | 462 | 462 | | | |
| 100134189 | GOODYEAR | AZ | | 12/08/2023 | | 465 | | 7 | | | 7 | | 472 | 472 | | | |
| 100026604 | DIAMOND BAR | CA | | 09/26/2018 | | 798 | | 96 | | | 96 | | 894 | 894 | | | |
| 100100013 | SHELTON | CT | | 03/28/2023 | | 495 | | (2) | | | (2) | | 493 | 493 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136026 | MAUMEE | OH | | 11/16/2023 | | 763 | | 1 | | | 1 | | 764 | 764 | | | |
| 100152615 | WILMINGTON | NC | | 05/17/2024 | | 481 | | (5) | | | (5) | | 476 | 476 | | | |
| 100158069 | SPRINGFIELD | MA | | 07/09/2024 | | 160 | | (3) | | | (3) | | 157 | 157 | | | |
| 100149589 | WEST NEW YORK | NJ | | 04/26/2024 | | 37,827 | | (905) | | | (905) | | 36,922 | 36,922 | | | |
| 100151426 | AURORA | IL | | 05/10/2024 | | 531 | | (1) | | | (1) | | 530 | 530 | | | |
| 100083911 | ORMOND BEACH | FL | | 07/12/2022 | | 602 | | (14) | | | (14) | | 588 | 588 | | | |
| 100088905 | ORLANDO | FL | | 11/15/2022 | | 593 | | 3 | | | 3 | | 596 | 596 | | | |
| 100026951 | CORONA | CA | | 09/26/2018 | | 2,043 | | 9 | | | 9 | | 2,052 | 2,052 | | | |
| 100071680 | CONROE | TX | | 10/14/2021 | | 1,036 | | (35) | | | (35) | | 1,001 | 1,001 | | | |
| 100103686 | FREDERICK | MD | | 05/08/2023 | | 1,540 | | (42) | | | (42) | | 1,498 | 1,498 | | | |
| 100138323 | AUBURNDALE | FL | | 12/18/2023 | | 1,191 | | 12 | | | 12 | | 1,203 | 1,203 | | | |
| 100133109 | BAKERSFIELD | CA | | 11/29/2023 | | 507 | | (8) | | | (8) | | 499 | 499 | | | |
| 100119839 | CHICAGO | IL | | 08/08/2023 | | 511 | | (12) | | | (12) | | 499 | 499 | | | |
| 100153017 | CORVALLIS | OR | | 06/27/2024 | | 287 | | (22) | | | (22) | | 265 | 265 | | | |
| 100155304 | ORMOND BEACH | FL | | 07/19/2024 | | 226 | | (12) | | | (12) | | 214 | 214 | | | |
| 100156086 | BENSON | NC | | 06/18/2024 | | 205 | | (2) | | | (2) | | 203 | 203 | | | |
| 100152565 | RICHMOND | TX | | 05/17/2024 | | 329 | | (6) | | | (6) | | 323 | 323 | | | |
| 100149814 | JURUPA VALLEY | CA | | 04/29/2024 | | 642 | | (10) | | | (10) | | 632 | 632 | | | |
| 100044117 | RESEDA | CA | | 08/19/2020 | | 1,302 | | (13) | | | (13) | | 1,289 | 1,289 | | | |
| 100079890 | STOCKTON | CA | | 04/08/2022 | | 1,405 | | (61) | | | (61) | | 1,344 | 1,344 | | | |
| 100156586 | PENDERGRASS | GA | | 06/24/2024 | | 12,025 | | 195 | | | 195 | | 12,220 | 12,220 | | | |
| 100144293 | SUGARLOAF | CA | | 03/07/2024 | | 1,210 | | (50) | | | (50) | | 1,160 | 1,160 | | | |
| 100161317 | FORT WORTH | TX | | 07/25/2024 | | 130 | | (3) | | | (3) | | 127 | 127 | | | |
| 100103645 | SAN ANTONIO | TX | | 05/08/2023 | | 490 | | (10) | | | (10) | | 480 | 480 | | | |
| 100150846 | GAINESVILLE | GA | | 05/08/2024 | | 480 | | 2 | | | 2 | | 482 | 482 | | | |
| 100153194 | BEAUFORT | SC | | 05/30/2024 | | 330 | | (7) | | | (7) | | 323 | 323 | | | |
| 100065069 | IRVING | TX | | 07/14/2021 | | 1,251 | | (37) | | | (37) | | 1,214 | 1,214 | | | |
| 100046525 | SACRAMENTO | CA | | 11/25/2020 | | 852 | | 44 | | | 44 | | 896 | 896 | | | |
| 100133982 | CHICAGO | IL | | 10/25/2023 | | 444 | | (8) | | | (8) | | 436 | 436 | | | |
| 100100686 | CULPEPER | VA | | 04/28/2023 | | 935 | | 27 | | | 27 | | 962 | 962 | | | |
| 100156877 | PHILADELPHIA | PA | | 06/27/2024 | | 444 | | (15) | | | (15) | | 429 | 429 | | | |
| 100012859 | ELK GROVE | CA | | 05/25/2017 | | 686 | | 58 | | | 58 | | 744 | 744 | | | |
| 100116804 | DAVENPORT | FL | | 07/20/2023 | | 989 | | 273 | | | 273 | | 1,262 | 1,262 | | | |
| 100141240 | NAPERVILLE | IL | | 01/30/2024 | | 16,174 | | (130) | | | (130) | | 16,044 | 16,044 | | | |
| 100128246 | HARRISONBURG | VA | | 09/14/2023 | | 270 | | (4) | | | (4) | | 266 | 266 | | | |
| 100074838 | HARVEST | AL | | 12/01/2021 | | 971 | | (11) | | | (11) | | 960 | 960 | | | |
| 100069894 | SAN ANTONIO | TX | | 09/01/2021 | | 3,632 | | (12) | | | (12) | | 3,620 | 3,620 | | | |
| 100126366 | MCLOUD | OK | | 08/30/2023 | | 502 | | (11) | | | (11) | | 491 | 491 | | | |
| 100028201 | LAS VEGAS | NV | | 10/26/2018 | | 656 | | 95 | | | 95 | | 751 | 751 | | | |
| 100102519 | MARCO ISLAND | FL | | 06/07/2023 | | 564 | | (9) | | | (9) | | 555 | 555 | | | |
| 100134938 | FORT OGLETHORPE | GA | | 10/30/2023 | | 12,405 | | 3 | | | 3 | | 12,408 | 12,408 | | | |
| 100138166 | EDENTON | NC | | 12/14/2023 | | 5,575 | | (59) | | | (59) | | 5,516 | 5,516 | | | |
| 100055891 | IDAHO FALLS | ID | | 03/26/2021 | | 1,248 | | (38) | | | (38) | | 1,210 | 1,210 | | | |
| 100024907 | ELIZABETH | NJ | | 09/20/2018 | | 959 | | 272 | | | 272 | | 1,231 | 1,231 | | | |
| 100102130 | PHOENIX | AZ | | 04/14/2023 | | 562 | | (16) | | | (16) | | 546 | 546 | | | |
| 100160465 | WILMINGTON | NC | | 07/19/2024 | | 150 | | (5) | | | (5) | | 145 | 145 | | | |
| 100061041 | DISTRICT HTS | MD | | 06/01/2021 | | 1,670 | | 7 | | | 7 | | 1,677 | 1,677 | | | |
| 100065445 | WORCESTER | MA | | 07/28/2021 | | 1,223 | | (22) | | | (22) | | 1,201 | 1,201 | | | |
| 100025569 | LOS ANGELES | CA | | 09/20/2018 | | 951 | | 176 | | | 176 | | 1,127 | 1,127 | | | |
| 100151749 | SAN ANTONIO | TX | | 05/10/2024 | | 268 | | 10 | | | 10 | | 278 | 278 | | | |
| 100013292 | LANCASTER | CA | | 05/25/2017 | | 653 | | 135 | | | 135 | | 788 | 788 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081378 | ZEBULON | NC | | 03/18/2022 | | 1,201 | | 38 | | | 38 | | 1,239 | 1,239 | | | |
| 100152556 | LEXINGTON | SC | | 05/17/2024 | | 480 | | (10) | | | (10) | | 470 | 470 | | | |
| 100158423 | HUMMELSTOWN | PA | | 07/10/2024 | | 327 | | (9) | | | (9) | | 318 | 318 | | | |
| 100152592 | OCALA | FL | | 05/17/2024 | | 432 | | 53 | | | 53 | | 485 | 485 | | | |
| 100117899 | MANASSAS | VA | | 07/20/2023 | | 646 | | 22 | | | 22 | | 668 | 668 | | | |
| 100108079 | NAPA | CA | | 05/24/2023 | | 519 | | | | | | | 519 | 519 | | | |
| 100068007 | CHESAPEAKE | VA | | 09/23/2021 | | 1,146 | | (39) | | | (39) | | 1,107 | 1,107 | | | |
| 100158838 | KITTY HAWK | NC | | 07/12/2024 | | 343 | | (4) | | | (4) | | 339 | 339 | | | |
| 100131838 | BAKERSFIELD | CA | | 10/06/2023 | | 784 | | (7) | | | (7) | | 777 | 777 | | | |
| 100148007 | SACRAMENTO | CA | | 04/10/2024 | | 332 | | (10) | | | (10) | | 322 | 322 | | | |
| 100101623 | SEMINOLE | FL | | 04/26/2023 | | 2,719 | | (67) | | | (67) | | 2,652 | 2,652 | | | |
| 100149390 | OKLAHOMA CITY | OK | | 04/24/2024 | | 1,559 | | 81 | | | 81 | | 1,640 | 1,640 | | | |
| 100026519 | CHICAGO | IL | | 09/26/2018 | | 136 | | 19 | | | 19 | | 155 | 155 | | | |
| 100082629 | WALNUT CREEK | CA | | 04/14/2022 | | 944 | | 5 | | | 5 | | 949 | 949 | | | |
| 100115810 | WESLEY CHAPEL | FL | | 07/20/2023 | | 749 | | 25 | | | 25 | | 774 | 774 | | | |
| 100065084 | LAS VEGAS | NV | | 07/14/2021 | | 1,329 | | (37) | | | (37) | | 1,292 | 1,292 | | | |
| 100119517 | DURHAM | NC | | 07/28/2023 | | 482 | | (15) | | | (15) | | 467 | 467 | | | |
| 100147988 | OKEECHOBEE | FL | | 04/10/2024 | | 544 | | (2) | | | (2) | | 542 | 542 | | | |
| 100102808 | FORT WORTH | TX | | 06/22/2023 | | 439 | | (40) | | | (40) | | 399 | 399 | | | |
| 100013715 | COLTON | CA | | 05/25/2017 | | 648 | | 67 | | | 67 | | 715 | 715 | | | |
| 100100704 | CHICAGO | IL | | 04/28/2023 | | 742 | | 23 | | | 23 | | 765 | 765 | | | |
| 100011838 | SPRINGBORO | OH | | 03/08/2017 | | 948 | | 148 | | | 148 | | 1,096 | 1,096 | | | |
| 100158484 | GULF BREEZE | FL | | 07/10/2024 | | 818 | | (18) | | | (18) | | 800 | 800 | | | |
| 100161708 | NEWARK | DE | | 07/30/2024 | | 169 | | (4) | | | (4) | | 165 | 165 | | | |
| 100118081 | ORLANDO | FL | | 07/20/2023 | | 403 | | (8) | | | (8) | | 395 | 395 | | | |
| 100152771 | CASTAIC | CA | | 05/22/2024 | | 426 | | (15) | | | (15) | | 411 | 411 | | | |
| 100158156 | CYPRESS | TX | | 07/09/2024 | | 40,240 | | 309 | | | 309 | | 40,549 | 40,549 | | | |
| 100144613 | LAS VEGAS | NV | | 03/13/2024 | | 554 | | (9) | | | (9) | | 545 | 545 | | | |
| 100138800 | DREXEL HILL | PA | | 12/21/2023 | | 742 | | (19) | | | (19) | | 723 | 723 | | | |
| 100148376 | COLUMBIA | TN | | 04/12/2024 | | 694 | | 39 | | | 39 | | 733 | 733 | | | |
| 100117513 | WINTER HAVEN | FL | | 07/20/2023 | | 511 | | 20 | | | 20 | | 531 | 531 | | | |
| 100014469 | HIGHLAND | IL | | 09/27/2017 | | 2,276 | | (13) | | | (13) | | 2,263 | 2,263 | | | |
| 100120757 | PHILADELPHIA | PA | | 08/25/2023 | | 536 | | (3) | | | (3) | | 533 | 533 | | | |
| 100133611 | SAINT PETERSBURG | FL | | 10/23/2023 | | 1,127 | | 20 | | | 20 | | 1,147 | 1,147 | | | |
| 100119175 | ROSHARON | TX | | 07/31/2023 | | 732 | | 39 | | | 39 | | 771 | 771 | | | |
| 100115430 | FORT LAUDERDALE | FL | | 07/17/2023 | | 562 | | 12 | | | 12 | | 574 | 574 | | | |
| 100135162 | JONESBORO | GA | | 12/15/2023 | | 465 | | 11 | | | 11 | | 476 | 476 | | | |
| 100147722 | POWDER SPRINGS | GA | | 04/05/2024 | | 726 | | (9) | | | (9) | | 717 | 717 | | | |
| 100138819 | LAREDO | TX | | 12/21/2023 | | 453 | | (6) | | | (6) | | 447 | 447 | | | |
| 100108354 | NORTH CHARLESTON | SC | | 05/25/2023 | | 512 | | (10) | | | (10) | | 502 | 502 | | | |
| 100151004 | GEORGETOWN | TX | | 05/08/2024 | | 507 | | (7) | | | (7) | | 500 | 500 | | | |
| 100126719 | CHESTER | PA | | 08/30/2023 | | 268 | | 2 | | | 2 | | 270 | 270 | | | |
| 100103206 | POUGHKEEPSIE | NY | | 04/21/2023 | | 447 | | (13) | | | (13) | | 434 | 434 | | | |
| 100126972 | PARKLAND | FL | | 08/30/2023 | | 453 | | 36 | | | 36 | | 489 | 489 | | | |
| 100138851 | MCALLEN | TX | | 12/21/2023 | | 496 | | (8) | | | (8) | | 488 | 488 | | | |
| 100133993 | SOUTH HOLLAND | IL | | 10/25/2023 | | 473 | | (11) | | | (11) | | 462 | 462 | | | |
| 100137984 | EAGLE LAKE | FL | | 12/13/2023 | | 679 | | 55 | | | 55 | | 734 | 734 | | | |
| 100143914 | FORT MYERS | FL | | 03/06/2024 | | 440 | | (27) | | | (27) | | 413 | 413 | | | |
| 100138706 | PAW PAW | IL | | 02/02/2024 | | 504 | | (19) | | | (19) | | 485 | 485 | | | |
| 100153168 | DES MOINES | IA | | 05/30/2024 | | 652 | | (9) | | | (9) | | 643 | 643 | | | |
| 100153192 | NEWBURGH | IN | | 05/30/2024 | | 475 | | | | | | | 475 | 475 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062901 | GRESHAM | OR | | 07/01/2021 | | 1,600 | | (18) | | | (18) | | 1,582 | 1,582 | | | |
| 100113562 | CHICAGO | IL | | 06/29/2023 | | 2,441 | | 748 | | | 748 | | 3,189 | 3,189 | | | |
| 100115909 | ROSHARON | TX | | 07/20/2023 | | 3,899 | | 199 | | | 199 | | 4,098 | 4,098 | | | |
| 100080199 | LAKE WORTH | FL | | 02/25/2022 | | 878 | | (46) | | | (46) | | 832 | 832 | | | |
| 100152705 | SOMERVILLE | NJ | | 05/17/2024 | | 492 | | (1) | | | (1) | | 491 | 491 | | | |
| 100026059 | CUMMING | GA | | 09/20/2018 | | 888 | | 17 | | | 17 | | 905 | 905 | | | |
| 100152582 | CHARLESTON | SC | | 05/17/2024 | | 621 | | (13) | | | (13) | | 608 | 608 | | | |
| 100141760 | VENICE | FL | | 01/30/2024 | | 437 | | (12) | | | (12) | | 425 | 425 | | | |
| 100043134 | GLASTONBURY | CT | | 05/28/2020 | | 3,333 | | 101 | | | 101 | | 3,434 | 3,434 | | | |
| 100030336 | CITRUS HEIGHTS | CA | | 12/20/2018 | | 725 | | 111 | | | 111 | | 836 | 836 | | | |
| 100132634 | LAWTEY | FL | | 11/03/2023 | | 517 | | (3) | | | (3) | | 514 | 514 | | | |
| 100140497 | DESOTO | TX | | 01/19/2024 | | 892 | | (17) | | | (17) | | 875 | 875 | | | |
| 100157722 | SUMMERVILLE | SC | | 06/28/2024 | | 332 | | (2) | | | (2) | | 330 | 330 | | | |
| 100043378 | LOMA LINDA | CA | | 08/13/2020 | | 1,690 | | 30 | | | 30 | | 1,720 | 1,720 | | | |
| 100057781 | NASHVILLE | TN | | 06/30/2021 | | 1,152 | | (19) | | | (19) | | 1,133 | 1,133 | | | |
| 100087177 | NORTH MYRTLE BEACH | SC | | 10/25/2022 | | 2,414 | | 101 | | | 101 | | 2,515 | 2,515 | | | |
| 100153395 | ATHENS | AL | | 05/29/2024 | | 227 | | (12) | | | (12) | | 215 | 215 | | | |
| 100013626 | AUBURN | WA | | 05/25/2017 | | 1,925 | | 159 | | | 159 | | 2,084 | 2,084 | | | |
| 100087210 | MIAMI | FL | | 10/25/2022 | | 1,004 | | 38 | | | 38 | | 1,042 | 1,042 | | | |
| 100026315 | MENIFEE | CA | | 09/20/2018 | | 670 | | 149 | | | 149 | | 819 | 819 | | | |
| 100120688 | COLORADO SPRINGS | CO | | 08/25/2023 | | 523 | | (10) | | | (10) | | 513 | 513 | | | |
| 100136317 | BOYNTON BEACH | FL | | 11/20/2023 | | 340 | | 7 | | | 7 | | 347 | 347 | | | |
| 100016462 | BRISTOL | CT | | 04/05/2018 | | 1,225 | | (7) | | | (7) | | 1,218 | 1,218 | | | |
| 100155133 | HAWLEY | PA | | 07/19/2024 | | 575 | | (19) | | | (19) | | 556 | 556 | | | |
| 100116149 | HOUSTON | TX | | 07/20/2023 | | 865 | | 130 | | | 130 | | 995 | 995 | | | |
| 100120793 | CONYERS | GA | | 08/25/2023 | | 430 | | (29) | | | (29) | | 401 | 401 | | | |
| 100135813 | DAYTONA BEACH | FL | | 11/10/2023 | | 1,167 | | 12 | | | 12 | | 1,179 | 1,179 | | | |
| 100102816 | BIRMINGHAM | AL | | 06/22/2023 | | 510 | | (3) | | | (3) | | 507 | 507 | | | |
| 100139610 | SAN ANTONIO | TX | | 12/28/2023 | | 1,024 | | (52) | | | (52) | | 972 | 972 | | | |
| 100029645 | ELKRIDGE | MD | | 10/26/2018 | | 746 | | 128 | | | 128 | | 874 | 874 | | | |
| 100131898 | KISSIMMEE | FL | | 10/06/2023 | | 5,688 | | (233) | | | (233) | | 5,455 | 5,455 | | | |
| 100089746 | SUMMERVILLE | SC | | 12/02/2022 | | 398 | | (30) | | | (30) | | 368 | 368 | | | |
| 100067682 | MARLTON | NJ | | 09/23/2021 | | 1,095 | | (40) | | | (40) | | 1,055 | 1,055 | | | |
| 100099761 | CAMERON | NC | | 02/28/2023 | | 550 | | (7) | | | (7) | | 543 | 543 | | | |
| 100043328 | MANSFIELD | TX | | 08/13/2020 | | 721 | | (52) | | | (52) | | 669 | 669 | | | |
| 100067815 | DURHAM | NC | | 09/23/2021 | | 1,179 | | (28) | | | (28) | | 1,151 | 1,151 | | | |
| 100142855 | DURHAM | NC | | 02/08/2024 | | 261 | | (6) | | | (6) | | 255 | 255 | | | |
| 100163128 | WINCHESTER | VA | | 08/13/2024 | | 162 | | (6) | | | (6) | | 156 | 156 | | | |
| 100156029 | DANVILLE | VA | | 06/18/2024 | | 251 | | (16) | | | (16) | | 235 | 235 | | | |
| 100160121 | GULF BREEZE | FL | | 07/17/2024 | | 180 | | (3) | | | (3) | | 177 | 177 | | | |
| 100164569 | MCKINNEY | TX | | 08/21/2024 | | 161 | | (6) | | | (6) | | 155 | 155 | | | |
| 100057996 | LAKE STEVENS | WA | | 06/30/2021 | | 1,190 | | (19) | | | (19) | | 1,171 | 1,171 | | | |
| 100141993 | EDMOND | OK | | 02/29/2024 | | 430 | | (7) | | | (7) | | 423 | 423 | | | |
| 100148336 | ROYSE CITY | TX | | 04/12/2024 | | 555 | | (6) | | | (6) | | 549 | 549 | | | |
| 100115453 | AURORA | CO | | 07/17/2023 | | 607 | | 22 | | | 22 | | 629 | 629 | | | |
| 100045985 | TEWKSBURY | MA | | 11/25/2020 | | 1,194 | | 164 | | | 164 | | 1,358 | 1,358 | | | |
| 100102998 | SAN ANTONIO | TX | | 06/22/2023 | | 4,087 | | (200) | | | (200) | | 3,887 | 3,887 | | | |
| 100102085 | FRANKLIN PARK | IL | | 04/14/2023 | | 1,033 | | (8) | | | (8) | | 1,025 | 1,025 | | | |
| 100071540 | EUGENE | OR | | 10/14/2021 | | 1,111 | | (44) | | | (44) | | 1,067 | 1,067 | | | |
| 100109848 | KINGSTON | PA | | 06/22/2023 | | 414 | | (16) | | | (16) | | 398 | 398 | | | |
| 100161177 | SUMMERVILLE | SC | | 07/25/2024 | | 1,812 | | (71) | | | (71) | | 1,741 | 1,741 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100160142 | CANUTILLO | TX | | 07/17/2024 | | 184 | | (2) | | | (2) | | 182 | 182 | | | |
| 100146640 | RICHMOND | VA | | 03/20/2024 | | 365 | | (16) | | | (16) | | 349 | 349 | | | |
| 100023645 | COLLEGE STATION | TX | | 09/04/2018 | | 1,119 | | (23) | | | (23) | | 1,096 | 1,096 | | | |
| 100029726 | WILMINGTON | NC | | 10/26/2018 | | 902 | | 182 | | | 182 | | 1,084 | 1,084 | | | |
| 100109596 | BALTIMORE | MD | | 06/14/2023 | | 466 | | (19) | | | (19) | | 447 | 447 | | | |
| 100163157 | KANSAS CITY | MO | | 08/13/2024 | | 143 | | (3) | | | (3) | | 140 | 140 | | | |
| 100064272 | ORLANDO | FL | | 07/01/2021 | | 1,255 | | 32 | | | 32 | | 1,287 | 1,287 | | | |
| 100079843 | OROVILLE | CA | | 04/08/2022 | | 765 | | (59) | | | (59) | | 706 | 706 | | | |
| 100054757 | MAHOPAC | NY | | 03/23/2021 | | 2,724 | | (159) | | | (159) | | 2,565 | 2,565 | | | |
| 100144610 | CAPE CORAL | FL | | 03/13/2024 | | 665 | | 22 | | | 22 | | 687 | 687 | | | |
| 100063843 | LANCASTER | PA | | 07/01/2021 | | 838 | | 17 | | | 17 | | 855 | 855 | | | |
| 100154622 | BRIDGEPORT | CT | | 06/14/2024 | | 477 | | (11) | | | (11) | | 466 | 466 | | | |
| 100152764 | OAKLAND PARK | FL | | 05/22/2024 | | 326 | | (11) | | | (11) | | 315 | 315 | | | |
| 100132324 | CAPE FAIR | MO | | 11/03/2023 | | 882 | | 213 | | | 213 | | 1,095 | 1,095 | | | |
| 100128867 | CHESHIRE | CT | | 09/21/2023 | | 519 | | (3) | | | (3) | | 516 | 516 | | | |
| 100060931 | BAYTOWN | TX | | 06/01/2021 | | 1,663 | | 7 | | | 7 | | 1,670 | 1,670 | | | |
| 100161094 | LEBANON | TN | | 07/24/2024 | | 197 | | 3 | | | 3 | | 200 | 200 | | | |
| 100043943 | LANCASTER | CA | | 08/19/2020 | | 852 | | (64) | | | (64) | | 788 | 788 | | | |
| 100066911 | ZEPHYRHILLS | FL | | 08/02/2021 | | 1,379 | | 7 | | | 7 | | 1,386 | 1,386 | | | |
| 100025578 | CUTLER BAY | FL | | 09/20/2018 | | 678 | | 157 | | | 157 | | 835 | 835 | | | |
| 100126722 | BOWIE | MD | | 08/30/2023 | | 628 | | 129 | | | 129 | | 757 | 757 | | | |
| 100135078 | VON ORMY | TX | | 11/01/2023 | | 716 | | 53 | | | 53 | | 769 | 769 | | | |
| 100136949 | PALM BAY | FL | | 11/28/2023 | | 499 | | (2) | | | (2) | | 497 | 497 | | | |
| 100088227 | POUGHKEEPSIE | NY | | 10/17/2022 | | 539 | | (8) | | | (8) | | 531 | 531 | | | |
| 100150746 | PENDERGRASS | GA | | 05/06/2024 | | 691 | | 28 | | | 28 | | 719 | 719 | | | |
| 100143293 | TAMPA | FL | | 02/16/2024 | | 539 | | 5 | | | 5 | | 544 | 544 | | | |
| 100152722 | NORTH LITTLE ROCK | AR | | 05/17/2024 | | 2,260 | | (44) | | | (44) | | 2,216 | 2,216 | | | |
| 100136225 | EDEN PRAIRIE | MN | | 11/20/2023 | | 508 | | 7 | | | 7 | | 515 | 515 | | | |
| 100152283 | SPRING | TX | | 05/17/2024 | | 528 | | (1) | | | (1) | | 527 | 527 | | | |
| 100128885 | LEXINGTON | KY | | 09/21/2023 | | 473 | | (13) | | | (13) | | 460 | 460 | | | |
| 100158126 | TYRONE | PA | | 07/09/2024 | | 185 | | (2) | | | (2) | | 183 | 183 | | | |
| 100154157 | RICHMOND | TX | | 07/11/2024 | | 22,579 | | (1,768) | | | (1,768) | | 20,811 | 20,811 | | | |
| 100107880 | MIAMI | FL | | 06/29/2023 | | 791 | | (72) | | | (72) | | 719 | 719 | | | |
| 100139359 | SANTA FE | NM | | 12/28/2023 | | 467 | | (2) | | | (2) | | 465 | 465 | | | |
| 100158072 | OAKLYN | NJ | | 07/09/2024 | | 214 | | (3) | | | (3) | | 211 | 211 | | | |
| 100116802 | MOORESVILLE | NC | | 07/20/2023 | | 668 | | 194 | | | 194 | | 862 | 862 | | | |
| 100117966 | NEW LONDON | CT | | 07/20/2023 | | 556 | | (9) | | | (9) | | 547 | 547 | | | |
| 100159444 | TEMPLE | TX | | 07/15/2024 | | 154 | | (1) | | | (1) | | 153 | 153 | | | |
| 100055033 | ROCKWALL | TX | | 03/23/2021 | | 2,338 | | (126) | | | (126) | | 2,212 | 2,212 | | | |
| 100025700 | WELLINGTON | FL | | 09/20/2018 | | 1,215 | | 47 | | | 47 | | 1,262 | 1,262 | | | |
| 100152557 | FORT WORTH | TX | | 05/17/2024 | | 656 | | (11) | | | (11) | | 645 | 645 | | | |
| 100078657 | FEASTERVILLE TREVOSE | PA | | 02/02/2022 | | 5,439 | | (31) | | | (31) | | 5,408 | 5,408 | | | |
| 100067436 | TAMPA | FL | | 09/23/2021 | | 1,183 | | (28) | | | (28) | | 1,155 | 1,155 | | | |
| 100161501 | BOWLING GREEN | KY | | 07/30/2024 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100133724 | MADISON | AL | | 10/23/2023 | | 503 | | 38 | | | 38 | | 541 | 541 | | | |
| 100025220 | KIRKLAND | WA | | 09/20/2018 | | 719 | | 94 | | | 94 | | 813 | 813 | | | |
| 100026730 | INGLEWOOD | CA | | 09/26/2018 | | 676 | | 509 | | | 509 | | 1,185 | 1,185 | | | |
| 100076137 | GRASS VALLEY | CA | | 01/07/2022 | | 1,070 | | (36) | | | (36) | | 1,034 | 1,034 | | | |
| 100076155 | GRASS VALLEY | CA | | 01/07/2022 | | 1,070 | | (36) | | | (36) | | 1,034 | 1,034 | | | |
| 100075510 | BURLESON | TX | | 12/01/2021 | | 1,243 | | (26) | | | (26) | | 1,217 | 1,217 | | | |
| 100140438 | OTSEGO | MN | | 01/18/2024 | | 641 | | 9 | | | 9 | | 650 | 650 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128758 | PORTLAND | OR | | 09/21/2023 | | 145 | | (11) | | | (11) | | 134 | 134 | | | |
| 100048239 | WESTBURY | NY | | 11/20/2020 | | 1,049 | | 12 | | | 12 | | 1,061 | 1,061 | | | |
| 100136474 | MOBILE | AL | | 11/20/2023 | | 745 | | 102 | | | 102 | | 847 | 847 | | | |
| 100110559 | FORT WORTH | TX | | 06/30/2023 | | 4,696 | | 117 | | | 117 | | 4,813 | 4,813 | | | |
| 100129943 | MONTICELLO | IN | | 09/27/2023 | | 438 | | (12) | | | (12) | | 426 | 426 | | | |
| 100158047 | COLUMBUS | OH | | 07/09/2024 | | 164 | | (4) | | | (4) | | 160 | 160 | | | |
| 100134942 | HENDERSON | NV | | 10/30/2023 | | 646 | | | | | | | 646 | 646 | | | |
| 100101764 | TRENTON | NJ | | 03/31/2023 | | 394 | | (15) | | | (15) | | 379 | 379 | | | |
| 100060964 | LEESBURG | VA | | 06/01/2021 | | 1,680 | | 7 | | | 7 | | 1,687 | 1,687 | | | |
| 100091983 | PLAINFIELD | NJ | | 02/07/2023 | | 407 | | (7) | | | (7) | | 400 | 400 | | | |
| 100029114 | PLAINFIELD | NJ | | 10/26/2018 | | 539 | | 210 | | | 210 | | 749 | 749 | | | |
| 100081045 | MERIDIAN | ID | | 03/18/2022 | | 2,284 | | 94 | | | 94 | | 2,378 | 2,378 | | | |
| 100078806 | MOORESVILLE | NC | | 02/24/2022 | | 1,076 | | (9) | | | (9) | | 1,067 | 1,067 | | | |
| 100110634 | CHINO HILLS | CA | | 06/30/2023 | | 25,214 | | (114) | | | (114) | | 25,100 | 25,100 | | | |
| 100028850 | ROCKAWAY | NJ | | 10/26/2018 | | 1,179 | | 221 | | | 221 | | 1,400 | 1,400 | | | |
| 100120642 | TUCSON | AZ | | 08/21/2023 | | 534 | | (3) | | | (3) | | 531 | 531 | | | |
| 100025186 | VICTORVILLE | CA | | 09/20/2018 | | 731 | | 111 | | | 111 | | 842 | 842 | | | |
| 100161297 | AUGUSTA | GA | | 07/25/2024 | | 311 | | (7) | | | (7) | | 304 | 304 | | | |
| 100082118 | PEARLAND | TX | | 04/14/2022 | | 747 | | (78) | | | (78) | | 669 | 669 | | | |
| 100069097 | MONROE | NY | | 09/01/2021 | | 2,070 | | (27) | | | (27) | | 2,043 | 2,043 | | | |
| 100087949 | CHICAGO | IL | | 10/25/2022 | | 497 | | (5) | | | (5) | | 492 | 492 | | | |
| 100114530 | PHILADELPHIA | PA | | 06/29/2023 | | 414 | | (16) | | | (16) | | 398 | 398 | | | |
| 100160911 | SAVANNAH | GA | | 07/24/2024 | | 322 | | (4) | | | (4) | | 318 | 318 | | | |
| 100147295 | SOUTH FALLSBURG | NY | | 03/28/2024 | | 467 | | (12) | | | (12) | | 455 | 455 | | | |
| 100110051 | NORTH LAUDERDALE | FL | | 06/23/2023 | | 500 | | (7) | | | (7) | | 493 | 493 | | | |
| 100115539 | BROWNSBURG | IN | | 07/19/2023 | | 584 | | 3 | | | 3 | | 587 | 587 | | | |
| 100137061 | PIGEON FORGE | TN | | 11/28/2023 | | 115,175 | | (606) | | | (606) | | 114,569 | 114,569 | | | |
| 100071682 | EL CENTRO | CA | | 10/14/2021 | | 1,097 | | (39) | | | (39) | | 1,058 | 1,058 | | | |
| 100147972 | BROWNSBURG | IN | | 04/08/2024 | | 83,054 | | (102) | | | (102) | | 82,952 | 82,952 | | | |
| 100103227 | LAS VEGAS | NV | | 04/26/2023 | | 540 | | (7) | | | (7) | | 533 | 533 | | | |
| 100079001 | PHILADELPHIA | PA | | 02/24/2022 | | 679 | | (4) | | | (4) | | 675 | 675 | | | |
| 100160163 | DISTRICT HEIGHTS | MD | | 07/17/2024 | | 158 | | | | | | | 158 | 158 | | | |
| 100020173 | SAN YSIDRO | CA | | 07/17/2018 | | 1,105 | | (20) | | | (20) | | 1,085 | 1,085 | | | |
| 100103812 | BROWNS MILLS | NJ | | 05/10/2023 | | 488 | | (14) | | | (14) | | 474 | 474 | | | |
| 100150178 | INDIAN TRAIL | NC | | 04/30/2024 | | 45,995 | | (2,181) | | | (2,181) | | 43,814 | 43,814 | | | |
| 100152181 | ENGLEWOOD | FL | | 05/17/2024 | | 491 | | (12) | | | (12) | | 479 | 479 | | | |
| 100054437 | WOODBURN | OR | | 03/23/2021 | | 847 | | (35) | | | (35) | | 812 | 812 | | | |
| 100158538 | SANTA CLARITA | CA | | 07/10/2024 | | 295 | | (10) | | | (10) | | 285 | 285 | | | |
| 100138039 | CHICAGO | IL | | 12/13/2023 | | 212 | | | | | | | 212 | 311 | | 99 | 99 |
| 100141314 | ORLANDO | FL | | 01/30/2024 | | 430 | | (9) | | | (9) | | 421 | 421 | | | |
| 100091180 | BRANSON | MO | | 01/31/2023 | | 648 | | 32 | | | 32 | | 680 | 680 | | | |
| 100055842 | GODDARD | KS | | 03/23/2021 | | 870 | | (30) | | | (30) | | 840 | 840 | | | |
| 100128757 | PORTLAND | OR | | 09/21/2023 | | 145 | | (11) | | | (11) | | 134 | 134 | | | |
| 100065609 | HILLSBORO | OR | | 07/28/2021 | | 2,226 | | (66) | | | (66) | | 2,160 | 2,160 | | | |
| 100149532 | AUSTIN | TX | | 04/26/2024 | | 487 | | (9) | | | (9) | | 478 | 478 | | | |
| 100015762 | SOUTH GATE | CA | | 02/02/2018 | | 1,262 | | (18) | | | (18) | | 1,244 | 1,244 | | | |
| 100076277 | WEST GARDINER | ME | | 01/07/2022 | | 1,016 | | (28) | | | (28) | | 988 | 988 | | | |
| 100153180 | GREENVILLE | NC | | 05/30/2024 | | 477 | | (7) | | | (7) | | 470 | 470 | | | |
| 100048699 | EVERETT | WA | | 11/20/2020 | | 827 | | 6 | | | 6 | | 833 | 833 | | | |
| 100088127 | HIALEAH | FL | | 10/25/2022 | | 1,212 | | (17) | | | (17) | | 1,195 | 1,195 | | | |
| 100013604 | FORT WASHINGTON | MD | | 05/25/2017 | | 558 | | 61 | | | 61 | | 619 | 619 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117933 | COLLEGE STATION | TX | | 07/20/2023 | | 7,243 | | 99 | | | 99 | | 7,342 | 7,342 | | | |
| 100120077 | GULF SHORES | AL | | 08/11/2023 | | 828 | | 54 | | | 54 | | 882 | 882 | | | |
| 100117392 | PHOENIX | AZ | | 07/20/2023 | | 1,023 | | 283 | | | 283 | | 1,306 | 1,306 | | | |
| 100025705 | RANCHO CORDOVA | CA | | 09/20/2018 | | 758 | | 69 | | | 69 | | 827 | 827 | | | |
| 100139130 | XENIA | OH | | 12/28/2023 | | 369 | | (9) | | | (9) | | 360 | 360 | | | |
| 100137564 | HOUSTON | TX | | 12/08/2023 | | 558 | | 10 | | | 10 | | 568 | 568 | | | |
| 100133627 | FORT WORTH | TX | | 10/23/2023 | | 4,273 | | 334 | | | 334 | | 4,607 | 4,607 | | | |
| 100109927 | WEISER | ID | | 06/22/2023 | | 631 | | (20) | | | (20) | | 611 | 611 | | | |
| 100047152 | RAMONA | CA | | 11/20/2020 | | 514 | | (80) | | | (80) | | 434 | 434 | | | |
| 100055542 | VANCOUVER | WA | | 03/23/2021 | | 849 | | (68) | | | (68) | | 781 | 781 | | | |
| 100111789 | TRUCKEE | CA | | 06/29/2023 | | 397 | | 52 | | | 52 | | 449 | 449 | | | |
| 100088303 | HUNTINGTON BEACH | CA | | 11/10/2022 | | 710 | | (9) | | | (9) | | 701 | 701 | | | |
| 100161322 | FORT WORTH | TX | | 07/25/2024 | | 161 | | (4) | | | (4) | | 157 | 157 | | | |
| 100119277 | ENGLEWOOD | FL | | 07/31/2023 | | 10,954 | | (188) | | | (188) | | 10,766 | 10,766 | | | |
| 100137850 | HAMPTON | VA | | 12/08/2023 | | 775 | | (14) | | | (14) | | 761 | 761 | | | |
| 100000340 | PEARLAND | TX | | 09/27/2016 | | 1,076 | | 8 | | | 8 | | 1,084 | 1,084 | | | |
| 100010696 | DUMONT | NJ | | 12/23/2016 | | 245 | | 53 | | | 53 | | 298 | 298 | | | |
| 100158789 | NORTH CHESTERFIELD | VA | | 07/10/2024 | | 158 | | | | | | | 158 | 158 | | | |
| 100135493 | ROSHARON | TX | | 11/13/2023 | | 714 | | 68 | | | 68 | | 782 | 782 | | | |
| 100120657 | HOT SPRINGS | AR | | 08/24/2023 | | 365 | | (9) | | | (9) | | 356 | 356 | | | |
| 100137368 | WESTAMPTON | NJ | | 12/01/2023 | | 502 | | (26) | | | (26) | | 476 | 476 | | | |
| 100110438 | ROSHARON | TX | | 06/30/2023 | | 843 | | 54 | | | 54 | | 897 | 897 | | | |
| 100067731 | PALMDALE | CA | | 09/23/2021 | | 1,174 | | (22) | | | (22) | | 1,152 | 1,152 | | | |
| 100018383 | FARMINGTON | CT | | 06/27/2018 | | 1,141 | | (3) | | | (3) | | 1,138 | 1,138 | | | |
| 100075917 | SAN ANTONIO | TX | | 01/07/2022 | | 1,100 | | (22) | | | (22) | | 1,078 | 1,078 | | | |
| 100075038 | PHILLIPSBURG | NJ | | 12/01/2021 | | 3,482 | | (38) | | | (38) | | 3,444 | 3,444 | | | |
| 100084791 | PORT CHARLOTTE | FL | | 08/02/2022 | | 459 | | (36) | | | (36) | | 423 | 423 | | | |
| 100110030 | NORTH LAUDERDALE | FL | | 06/23/2023 | | 499 | | (6) | | | (6) | | 493 | 493 | | | |
| 100146857 | PHOENIX | AZ | | 03/21/2024 | | 333 | | (5) | | | (5) | | 328 | 328 | | | |
| 100100362 | CHICAGO | IL | | 04/27/2023 | | 724 | | 19 | | | 19 | | 743 | 743 | | | |
| 100139377 | DALLAS | TX | | 12/28/2023 | | 696 | | (3) | | | (3) | | 693 | 693 | | | |
| 100055866 | GRAND JUNCTION | CO | | 03/26/2021 | | 2,351 | | (82) | | | (82) | | 2,269 | 2,269 | | | |
| 100079218 | YONKERS | NY | | 02/24/2022 | | 1,051 | | (4) | | | (4) | | 1,047 | 1,047 | | | |
| 100133721 | ROSHARON | TX | | 10/23/2023 | | 3,647 | | 191 | | | 191 | | 3,838 | 3,838 | | | |
| 100148072 | CORINTH | TX | | 04/10/2024 | | 51,625 | | (355) | | | (355) | | 51,270 | 51,270 | | | |
| 100161450 | WENDELL | NC | | 07/30/2024 | | 194 | | (2) | | | (2) | | 192 | 192 | | | |
| 100067925 | REHOBOTH BEACH | DE | | 09/23/2021 | | 1,106 | | (46) | | | (46) | | 1,060 | 1,060 | | | |
| 100062470 | DES PLAINES | IL | | 07/01/2021 | | 1,576 | | (18) | | | (18) | | 1,558 | 1,558 | | | |
| 100108135 | HOLIDAY | FL | | 05/24/2023 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100153175 | FISHERS | IN | | 05/30/2024 | | 488 | | (7) | | | (7) | | 481 | 481 | | | |
| 100065670 | MAITLAND | FL | | 07/28/2021 | | 1,055 | | (21) | | | (21) | | 1,034 | 1,034 | | | |
| 100150628 | CHESAPEAKE | VA | | 05/03/2024 | | 44,291 | | 628 | | | 628 | | 44,919 | 44,919 | | | |
| 100147810 | WOODRUFF | SC | | 04/08/2024 | | 561 | | (3) | | | (3) | | 558 | 558 | | | |
| 100026349 | DES PLAINES | IL | | 09/20/2018 | | 651 | | 123 | | | 123 | | 774 | 774 | | | |
| 100138689 | OAK RIDGE | TN | | 02/02/2024 | | 350 | | (20) | | | (20) | | 330 | 330 | | | |
| 100117710 | KATY | TX | | 07/20/2023 | | 6,575 | | 165 | | | 165 | | 6,740 | 6,740 | | | |
| 100028901 | LODI | NJ | | 10/26/2018 | | 854 | | 250 | | | 250 | | 1,104 | 1,104 | | | |
| 100128853 | TAMPA | FL | | 09/21/2023 | | 393 | | (13) | | | (13) | | 380 | 380 | | | |
| 100152975 | BRADENTON | FL | | 06/27/2024 | | 288 | | (27) | | | (27) | | 261 | 261 | | | |
| 100113060 | DOUGLASVILLE | GA | | 06/29/2023 | | 1,426 | | 201 | | | 201 | | 1,627 | 1,627 | | | |
| 100138822 | TAYLOR | PA | | 12/21/2023 | | 465 | | (15) | | | (15) | | 450 | 450 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143350 | GRIFFIN | GA | | 02/16/2024 | | 347 | | (23) | | | (23) | | 324 | 324 | | | |
| 100043396 | WASHINGTON | DC | | 08/13/2020 | | 851 | | 7 | | | 7 | | 858 | 858 | | | |
| 100116561 | WINTER GARDEN | FL | | 07/20/2023 | | 420 | | (11) | | | (11) | | 409 | 409 | | | |
| 100109853 | ORLANDO | FL | | 06/22/2023 | | 495 | | (12) | | | (12) | | 483 | 483 | | | |
| 100029459 | SALINAS | CA | | 10/26/2018 | | 3,270 | | 867 | | | 867 | | 4,137 | 4,137 | | | |
| 100102534 | COLORADO SPRINGS | CO | | 06/07/2023 | | 356 | | (11) | | | (11) | | 345 | 345 | | | |
| 100091389 | MONTAGUE | NJ | | 02/22/2023 | | 493 | | 9 | | | 9 | | 502 | 502 | | | |
| 100137879 | CHINA GROVE | NC | | 12/08/2023 | | 282 | | (25) | | | (25) | | 257 | 257 | | | |
| 100158018 | POMPANO BEACH | FL | | 07/09/2024 | | 161 | | (4) | | | (4) | | 157 | 157 | | | |
| 100113315 | SANDY | UT | | 06/29/2023 | | 636 | | 192 | | | 192 | | 828 | 828 | | | |
| 100088894 | WHITING | IN | | 11/15/2022 | | 386 | | (10) | | | (10) | | 376 | 376 | | | |
| 100113445 | CHANDLER | AZ | | 06/29/2023 | | 827 | | 81 | | | 81 | | 908 | 908 | | | |
| 100148788 | UNIONTOWN | OH | | 04/17/2024 | | 705 | | 48 | | | 48 | | 753 | 753 | | | |
| 100127534 | NEW BRAUNFELS | TX | | 09/08/2023 | | 1,054 | | 50 | | | 50 | | 1,104 | 1,104 | | | |
| 100118911 | MISSOURI CITY | TX | | 07/27/2023 | | 387 | | (25) | | | (25) | | 362 | 362 | | | |
| 100115162 | MONTICELLO | NY | | 07/17/2023 | | 26,533 | | (810) | | | (810) | | 25,723 | 25,723 | | | |
| 100118995 | DEERFIELD BEACH | FL | | 07/27/2023 | | 684 | | (36) | | | (36) | | 648 | 648 | | | |
| 100055434 | NORFOLK | VA | | 03/23/2021 | | 605 | | (74) | | | (74) | | 531 | 531 | | | |
| 100119522 | DAWSONVILLE | GA | | 07/28/2023 | | 677 | | 11 | | | 11 | | 688 | 688 | | | |
| 100141155 | BUFFALO | NY | | 01/30/2024 | | 1,115 | | (43) | | | (43) | | 1,072 | 1,072 | | | |
| 100013549 | SILVER SPRING | MD | | 05/25/2017 | | 705 | | 98 | | | 98 | | 803 | 803 | | | |
| 100150864 | GREENVILLE | SC | | 05/08/2024 | | 593 | | (2) | | | (2) | | 591 | 591 | | | |
| 100074435 | MIAMI | FL | | 12/02/2021 | | 799 | | (81) | | | (81) | | 718 | 718 | | | |
| 100136256 | RICHMOND | VA | | 11/20/2023 | | 6,742 | | 27 | | | 27 | | 6,769 | 6,769 | | | |
| 100074950 | LAS VEGAS | NV | | 12/01/2021 | | 2,775 | | (19) | | | (19) | | 2,756 | 2,756 | | | |
| 100060057 | PHOENIX | AZ | | 06/25/2021 | | 1,121 | | (26) | | | (26) | | 1,095 | 1,095 | | | |
| 100143475 | NORTH DINWIDDIE | VA | | 02/16/2024 | | 1,563 | | (12) | | | (12) | | 1,551 | 1,551 | | | |
| 100065186 | PRINEVILLE | OR | | 07/14/2021 | | 8,062 | | (165) | | | (165) | | 7,897 | 7,897 | | | |
| 100165437 | MIAMI | FL | | 08/29/2024 | | 161 | | (4) | | | (4) | | 157 | 157 | | | |
| 100127562 | ZEBULON | NC | | 09/08/2023 | | 1,029 | | 11 | | | 11 | | 1,040 | 1,040 | | | |
| 100160021 | ROCHESTER HILLS | MI | | 07/17/2024 | | 157 | | (3) | | | (3) | | 154 | 154 | | | |
| 100120393 | LARGO | FL | | 08/18/2023 | | 291 | | (18) | | | (18) | | 273 | 273 | | | |
| 100081399 | JACKSONVILLE | FL | | 03/18/2022 | | 1,143 | | 39 | | | 39 | | 1,182 | 1,182 | | | |
| 100031194 | ROSEVILLE | CA | | 03/29/2019 | | 608 | | (4) | | | (4) | | 604 | 604 | | | |
| 100100255 | NEPTUNE | NJ | | 03/17/2023 | | 538 | | (11) | | | (11) | | 527 | 527 | | | |
| 100083032 | BAYVILLE | NJ | | 05/11/2022 | | 845 | | 7 | | | 7 | | 852 | 852 | | | |
| 100081276 | WHITEFISH | MT | | 03/18/2022 | | 1,143 | | 19 | | | 19 | | 1,162 | 1,162 | | | |
| 100116655 | MIAMI BEACH | FL | | 07/20/2023 | | 873 | | 139 | | | 139 | | 1,012 | 1,012 | | | |
| 100078670 | HOUSTON | TX | | 02/25/2022 | | 1,833 | | (168) | | | (168) | | 1,665 | 1,665 | | | |
| 100011362 | AVENTURA | FL | | 12/23/2016 | | 2,469 | | 371 | | | 371 | | 2,840 | 2,840 | | | |
| 100149954 | PERRIS | CA | | 06/07/2024 | | 484 | | (12) | | | (12) | | 472 | 472 | | | |
| 100091159 | REPUBLIC | MO | | 01/31/2023 | | 646 | | 24 | | | 24 | | 670 | 670 | | | |
| 100046327 | NEPTUNE | NJ | | 11/25/2020 | | 318 | | 30 | | | 30 | | 348 | 348 | | | |
| 100102708 | CRESTLINE | CA | | 06/22/2023 | | 477 | | (22) | | | (22) | | 455 | 455 | | | |
| 100141218 | SMYRNA | TN | | 01/30/2024 | | 407 | | (12) | | | (12) | | 395 | 395 | | | |
| 100128299 | LAKE OZARK | MO | | 09/14/2023 | | 1,392 | | (40) | | | (40) | | 1,352 | 1,352 | | | |
| 100086522 | LAS VEGAS | NV | | 09/30/2022 | | 535 | | (8) | | | (8) | | 527 | 527 | | | |
| 100100697 | ELKRIDGE | MD | | 04/28/2023 | | 758 | | 20 | | | 20 | | 778 | 778 | | | |
| 100100321 | WYNNEWOOD | PA | | 04/27/2023 | | 874 | | 63 | | | 63 | | 937 | 937 | | | |
| 100026555 | STERLING | VA | | 09/26/2018 | | 1,266 | | 64 | | | 64 | | 1,330 | 1,330 | | | |
| 100065188 | LUBBOCK | TX | | 07/14/2021 | | 1,182 | | (24) | | | (24) | | 1,158 | 1,158 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146841 | VASSAR | MI | | 03/21/2024 | | 1,761 | | (83) | | | (83) | | 1,678 | 1,678 | | | |
| 100117524 | LAS VEGAS | NV | | 07/20/2023 | | 514 | | 13 | | | 13 | | 527 | 527 | | | |
| 100102149 | SAN ANTONIO | TX | | 04/14/2023 | | 587 | | 15 | | | 15 | | 602 | 602 | | | |
| 100152627 | RICHMOND HILL | GA | | 05/17/2024 | | 360 | | 1 | | | 1 | | 361 | 361 | | | |
| 100148397 | OPELIKA | AL | | 04/12/2024 | | 429 | | 8 | | | 8 | | 437 | 437 | | | |
| 100109223 | HOUSTON | TX | | 07/21/2023 | | 340 | | (26) | | | (26) | | 314 | 314 | | | |
| 100148349 | FRESNO | TX | | 04/12/2024 | | 690 | | 27 | | | 27 | | 717 | 717 | | | |
| 100065036 | SILVER SPRING | MD | | 07/14/2021 | | 988 | | (31) | | | (31) | | 957 | 957 | | | |
| 100159290 | MAGNOLIA | TX | | 07/15/2024 | | 218 | | 9 | | | 9 | | 227 | 227 | | | |
| 100159683 | PETOSKEY | MI | | 08/23/2024 | | 1,546 | | (121) | | | (121) | | 1,425 | 1,425 | | | |
| 100114529 | BAKERSFIELD | CA | | 06/29/2023 | | 425 | | (13) | | | (13) | | 412 | 412 | | | |
| 100068061 | GREENWOOD VILLAGE | CO | | 09/23/2021 | | 1,188 | | (14) | | | (14) | | 1,174 | 1,174 | | | |
| 100130387 | JACKSONVILLE | FL | | 09/28/2023 | | 232 | | (12) | | | (12) | | 220 | 220 | | | |
| 100133835 | DALLAS | TX | | 10/20/2023 | | 484 | | | | | | | 484 | 484 | | | |
| 100076020 | GONZALES | LA | | 01/07/2022 | | 1,075 | | (23) | | | (23) | | 1,052 | 1,052 | | | |
| 100135463 | BOLIVIA | NC | | 11/13/2023 | | 681 | | 62 | | | 62 | | 743 | 743 | | | |
| 100071621 | RENO | NV | | 10/14/2021 | | 1,087 | | (43) | | | (43) | | 1,044 | 1,044 | | | |
| 100030223 | RANDALLSTOWN | MD | | 12/20/2018 | | 3,271 | | 260 | | | 260 | | 3,531 | 3,531 | | | |
| 100153975 | GREAT MILLS | MD | | 06/05/2024 | | 321 | | (2) | | | (2) | | 319 | 319 | | | |
| 100153610 | REXFORD | NY | | 05/31/2024 | | 296 | | (15) | | | (15) | | 281 | 281 | | | |
| 100161940 | THERMAL | CA | | 07/31/2024 | | 156 | | (8) | | | (8) | | 148 | 148 | | | |
| 100156328 | BURLINGTON | NJ | | 07/25/2024 | | 120 | | (9) | | | (9) | | 111 | 111 | | | |
| 100160025 | PENDERGRASS | GA | | 07/17/2024 | | 227 | | 10 | | | 10 | | 237 | 237 | | | |
| 100137365 | DELTONA | FL | | 12/01/2023 | | 379 | | (12) | | | (12) | | 367 | 367 | | | |
| 100158882 | TILGHMAN | MD | | 07/12/2024 | | 157 | | | | | | | 157 | 157 | | | |
| 100137010 | NEW MARKET | AL | | 11/28/2023 | | 680 | | 58 | | | 58 | | 738 | 738 | | | |
| 100065156 | CLERMONT | FL | | 07/14/2021 | | 1,209 | | (29) | | | (29) | | 1,180 | 1,180 | | | |
| 100065511 | WASHINGTON | DC | | 07/28/2021 | | 823 | | (22) | | | (22) | | 801 | 801 | | | |
| 100025091 | LYNWOOD | CA | | 09/20/2018 | | 721 | | 75 | | | 75 | | 796 | 796 | | | |
| 100100682 | CHICAGO | IL | | 04/28/2023 | | 804 | | 36 | | | 36 | | 840 | 840 | | | |
| 100031326 | MURRIETA | CA | | 03/29/2019 | | 987 | | 104 | | | 104 | | 1,091 | 1,091 | | | |
| 100076035 | SEVIERVILLE | TN | | 01/07/2022 | | 1,035 | | (31) | | | (31) | | 1,004 | 1,004 | | | |
| 100065319 | WOODSTOCK | GA | | 07/28/2021 | | 1,070 | | (30) | | | (30) | | 1,040 | 1,040 | | | |
| 100030861 | LONG BEACH | CA | | 04/09/2019 | | 660 | | 67 | | | 67 | | 727 | 727 | | | |
| 100013286 | LOMPOC | CA | | 05/25/2017 | | 569 | | 82 | | | 82 | | 651 | 651 | | | |
| 100065284 | APEX | NC | | 07/28/2021 | | 1,517 | | (51) | | | (51) | | 1,466 | 1,466 | | | |
| 100119444 | HENDERSON | NV | | 07/31/2023 | | 811 | | 48 | | | 48 | | 859 | 859 | | | |
| 100088973 | KISSIMMEE | FL | | 11/15/2022 | | 480 | | (16) | | | (16) | | 464 | 464 | | | |
| 100135484 | HENDERSON | NV | | 11/13/2023 | | 1,373 | | 100 | | | 100 | | 1,473 | 1,473 | | | |
| 100150647 | UVALDE | TX | | 05/06/2024 | | 326 | | (6) | | | (6) | | 320 | 320 | | | |
| 100090883 | ADELANTO | CA | | 01/31/2023 | | 2,488 | | (5) | | | (5) | | 2,483 | 2,483 | | | |
| 100092023 | WURTSBORO | NY | | 02/09/2023 | | 468 | | (17) | | | (17) | | 451 | 451 | | | |
| 100020375 | LOMPOC | CA | | 07/27/2018 | | 1,041 | | (28) | | | (28) | | 1,013 | 1,013 | | | |
| 100138108 | ORLANDO | FL | | 12/14/2023 | | 1,689 | | (4) | | | (4) | | 1,685 | 1,685 | | | |
| 100152622 | BAY CITY | TX | | 05/17/2024 | | 527 | | 4 | | | 4 | | 531 | 531 | | | |
| 100109070 | KISSIMMEE | FL | | 06/05/2023 | | 462 | | (9) | | | (9) | | 453 | 453 | | | |
| 100120737 | WINSTON SALEM | NC | | 08/25/2023 | | 380 | | 1 | | | 1 | | 381 | 381 | | | |
| 100113480 | BOULDER | CO | | 06/29/2023 | | 801 | | 370 | | | 370 | | 1,171 | 1,171 | | | |
| 100150747 | FORT WORTH | TX | | 05/06/2024 | | 1,311 | | (19) | | | (19) | | 1,292 | 1,292 | | | |
| 100117371 | MELISSA | TX | | 07/20/2023 | | 1,089 | | 205 | | | 205 | | 1,294 | 1,294 | | | |
| 100132636 | PALM BAY | FL | | 11/03/2023 | | 2,019 | | 29 | | | 29 | | 2,048 | 2,048 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100060629 | TIGARD | OR | | 06/01/2021 | | 1,626 | | 7 | | | 7 | | 1,633 | 1,633 | | | |
| 100087932 | COVINGTON | GA | | 10/25/2022 | | 353 | | (9) | | | (9) | | 344 | 344 | | | |
| 100141985 | JACKSONVILLE | FL | | 02/29/2024 | | 447 | | (14) | | | (14) | | 433 | 433 | | | |
| 100150675 | PENDERGRASS | GA | | 05/06/2024 | | 656 | | 29 | | | 29 | | 685 | 685 | | | |
| 100141337 | CARROLLTON | TX | | 01/30/2024 | | 367 | | (11) | | | (11) | | 356 | 356 | | | |
| 100134025 | PHILADELPHIA | PA | | 10/25/2023 | | 465 | | (13) | | | (13) | | 452 | 452 | | | |
| 100152470 | GLENDALE | AZ | | 05/16/2024 | | 370 | | (27) | | | (27) | | 343 | 343 | | | |
| 100029529 | OAKLAND | CA | | 10/26/2018 | | 527 | | 101 | | | 101 | | 628 | 628 | | | |
| 100135753 | WADDELL | AZ | | 11/10/2023 | | 690 | | 44 | | | 44 | | 734 | 734 | | | |
| 100159487 | SAN ANTONIO | TX | | 07/15/2024 | | 182 | | (2) | | | (2) | | 180 | 180 | | | |
| 100113278 | CHICAGO | IL | | 06/29/2023 | | 1,073 | | 599 | | | 599 | | 1,672 | 1,672 | | | |
| 100152748 | NASHVILLE | TN | | 05/22/2024 | | 508 | | (18) | | | (18) | | 490 | 490 | | | |
| 100130168 | SCHILLER PARK | IL | | 11/15/2023 | | 552 | | 1 | | | 1 | | 553 | 553 | | | |
| 100148231 | ATLANTA | GA | | 04/12/2024 | | 5,206 | | (72) | | | (72) | | 5,134 | 5,134 | | | |
| 100102574 | TOWNSEND | MT | | 06/07/2023 | | 461 | | (24) | | | (24) | | 437 | 437 | | | |
| 100136489 | FOUNTAIN INN | SC | | 11/20/2023 | | 614 | | 34 | | | 34 | | 648 | 648 | | | |
| 100066823 | NORTH PLAINFIELD | NJ | | 08/02/2021 | | 1,237 | | (1) | | | (1) | | 1,236 | 1,236 | | | |
| 100132378 | SPRING HILL | FL | | 11/03/2023 | | 342 | | 3 | | | 3 | | 345 | 345 | | | |
| 100134691 | CARTERSVILLE | GA | | 10/30/2023 | | 451 | | (7) | | | (7) | | 444 | 444 | | | |
| 100062070 | EAST HAMPTON | CT | | 07/01/2021 | | 1,182 | | (25) | | | (25) | | 1,157 | 1,157 | | | |
| 100110523 | WAKE FOREST | NC | | 06/30/2023 | | 1,891 | | 29 | | | 29 | | 1,920 | 1,920 | | | |
| 100090975 | WEST ALLIS | WI | | 01/31/2023 | | 300 | | (12) | | | (12) | | 288 | 288 | | | |
| 100065467 | DENVER | CO | | 07/28/2021 | | 1,729 | | (41) | | | (41) | | 1,688 | 1,688 | | | |
| 100011880 | PAOLI | PA | | 03/08/2017 | | 694 | | 177 | | | 177 | | 871 | 871 | | | |
| 100067660 | COLUMBUS | OH | | 09/23/2021 | | 740 | | (24) | | | (24) | | 716 | 716 | | | |
| 100130329 | APPLE VALLEY | CA | | 09/28/2023 | | 500 | | (24) | | | (24) | | 476 | 476 | | | |
| 100101102 | DISTRICT HEIGHTS | MD | | 04/28/2023 | | 684 | | 25 | | | 25 | | 709 | 709 | | | |
| 100146695 | YERINGTON | NV | | 03/20/2024 | | 443 | | (28) | | | (28) | | 415 | 415 | | | |
| 100117540 | PALMDALE | CA | | 07/20/2023 | | 563 | | 15 | | | 15 | | 578 | 578 | | | |
| 100029255 | MIAMI | FL | | 10/26/2018 | | 4,843 | | 46 | | | 46 | | 4,889 | 4,889 | | | |
| 100154912 | TOMBALL | TX | | 07/19/2024 | | 8,739 | | (78) | | | (78) | | 8,661 | 8,661 | | | |
| 100030130 | HIGHLAND | CA | | 12/20/2018 | | 1,267 | | 38 | | | 38 | | 1,305 | 1,305 | | | |
| 100091567 | SLIDELL | LA | | 03/07/2023 | | 410 | | (36) | | | (36) | | 374 | 374 | | | |
| 100013711 | HYATTSVILLE | MD | | 05/25/2017 | | 725 | | 68 | | | 68 | | 793 | 793 | | | |
| 100128060 | SMYRNA | TN | | 09/08/2023 | | 1,652 | | 98 | | | 98 | | 1,750 | 1,750 | | | |
| 100144212 | SILOAM SPRINGS | AR | | 03/07/2024 | | 660 | | 14 | | | 14 | | 674 | 674 | | | |
| 100071994 | PORTSMOUTH | VA | | 10/29/2021 | | 105 | | (5) | | | (5) | | 100 | 100 | | | |
| 100110549 | SAINT AUGUSTINE | FL | | 06/30/2023 | | 2,235 | | 19 | | | 19 | | 2,254 | 2,254 | | | |
| 100044996 | FLOSSMOOR | IL | | 11/19/2020 | | 4,495 | | 166 | | | 166 | | 4,661 | 4,661 | | | |
| 100080774 | ORLANDO | FL | | 03/15/2022 | | 703 | | (54) | | | (54) | | 649 | 649 | | | |
| 100141527 | SALT LAKE CITY | UT | | 01/30/2024 | | 449 | | (12) | | | (12) | | 437 | 437 | | | |
| 100081193 | PHOENIX | AZ | | 03/18/2022 | | 1,009 | | (3) | | | (3) | | 1,006 | 1,006 | | | |
| 100101519 | ROSHARON | TX | | 04/26/2023 | | 2,907 | | 203 | | | 203 | | 3,110 | 3,110 | | | |
| 100151793 | KISSIMMEE | FL | | 05/10/2024 | | 545 | | 10 | | | 10 | | 555 | 555 | | | |
| 100099936 | CADDO MILLS | TX | | 03/28/2023 | | 111 | | (10) | | | (10) | | 101 | 101 | | | |
| 100138949 | MIRAMAR | FL | | 12/21/2023 | | 714 | | 344 | | | 344 | | 1,058 | 1,058 | | | |
| 100026259 | KEYES | CA | | 09/20/2018 | | 633 | | 104 | | | 104 | | 737 | 737 | | | |
| 100065140 | RIVERSIDE | CA | | 07/14/2021 | | 1,300 | | (34) | | | (34) | | 1,266 | 1,266 | | | |
| 100029323 | MODESTO | CA | | 10/26/2018 | | 4,175 | | 50 | | | 50 | | 4,225 | 4,225 | | | |
| 100060303 | PROVO | UT | | 06/25/2021 | | 1,095 | | (44) | | | (44) | | 1,051 | 1,051 | | | |
| 100144152 | IRVING | TX | | 03/07/2024 | | 2,402 | | 7 | | | 7 | | 2,409 | 2,409 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159326 | SAINT AUGUSTINE | FL | | 07/15/2024 | | 217 | | 6 | | | 6 | | 223 | 223 | | | |
| 100150744 | CANTON | GA | | 05/06/2024 | | 2,050 | | (69) | | | (69) | | 1,981 | 1,981 | | | |
| 100116236 | ROYAL PALM BEACH | FL | | 07/20/2023 | | 977 | | 271 | | | 271 | | 1,248 | 1,248 | | | |
| 100158468 | DEARBORN HEIGHTS | MI | | 07/10/2024 | | 1,956 | | (79) | | | (79) | | 1,877 | 1,877 | | | |
| 100136297 | ANGIER | NC | | 11/20/2023 | | 9,075 | | 51 | | | 51 | | 9,126 | 9,126 | | | |
| 100108190 | OVERLAND PARK | KS | | 05/24/2023 | | 465 | | (15) | | | (15) | | 450 | 450 | | | |
| 100133804 | WATERBURY | CT | | 10/20/2023 | | 405 | | (15) | | | (15) | | 390 | 390 | | | |
| 100160929 | JOHNSTOWN | NY | | 07/24/2024 | | 155 | | (2) | | | (2) | | 153 | 153 | | | |
| 100161482 | FORT WORTH | TX | | 07/30/2024 | | 177 | | (4) | | | (4) | | 173 | 173 | | | |
| 100144134 | GREENVILLE | NC | | 03/07/2024 | | 662 | | 39 | | | 39 | | 701 | 701 | | | |
| 100064976 | HAZLET | NJ | | 07/14/2021 | | 1,046 | | (37) | | | (37) | | 1,009 | 1,009 | | | |
| 100102997 | RIO RICO | AZ | | 06/22/2023 | | 369 | | (11) | | | (11) | | 358 | 358 | | | |
| 100149658 | LONGS | SC | | 04/26/2024 | | 635 | | 7 | | | 7 | | 642 | 642 | | | |
| 100128397 | SURFSIDE BEACH | TX | | 09/15/2023 | | 742 | | (26) | | | (26) | | 716 | 716 | | | |
| 100153323 | CONWAY | SC | | 05/30/2024 | | 650 | | 34 | | | 34 | | 684 | 684 | | | |
| 100149828 | ROCKPORT | TX | | 04/29/2024 | | 291 | | 4 | | | 4 | | 295 | 295 | | | |
| 100138795 | NEWPORT | NC | | 12/21/2023 | | 734 | | (69) | | | (69) | | 665 | 665 | | | |
| 100078640 | WHITE PLAINS | NY | | 02/02/2022 | | 1,895 | | (140) | | | (140) | | 1,755 | 1,755 | | | |
| 100153171 | WINTER HAVEN | FL | | 05/30/2024 | | 473 | | (6) | | | (6) | | 467 | 467 | | | |
| 100119698 | CHICAGO | IL | | 08/08/2023 | | 459 | | (13) | | | (13) | | 446 | 446 | | | |
| 100100719 | VISALIA | CA | | 04/28/2023 | | 862 | | 60 | | | 60 | | 922 | 922 | | | |
| 100141350 | CYPRESS | TX | | 01/30/2024 | | 4,334 | | (72) | | | (72) | | 4,262 | 4,262 | | | |
| 100108390 | PHILADELPHIA | PA | | 05/25/2023 | | 423 | | (19) | | | (19) | | 404 | 404 | | | |
| 100119020 | MILWAUKEE | WI | | 07/27/2023 | | 1,402 | | (82) | | | (82) | | 1,320 | 1,320 | | | |
| 100158100 | OMAHA | NE | | 07/09/2024 | | 157 | | (4) | | | (4) | | 153 | 153 | | | |
| 100108160 | PORT SAINT LUCIE | FL | | 05/24/2023 | | 2,552 | | (45) | | | (45) | | 2,507 | 2,507 | | | |
| 100136223 | HEDGESVILLE | WV | | 11/20/2023 | | 443 | | 4 | | | 4 | | 447 | 447 | | | |
| 100146641 | GOODLETTSVILLE | TN | | 03/20/2024 | | 410 | | (10) | | | (10) | | 400 | 400 | | | |
| 100149046 | CLEVELAND | GA | | 04/19/2024 | | 623 | | (17) | | | (17) | | 606 | 606 | | | |
| 100090154 | RIVERDALE | MD | | 01/13/2023 | | 223 | | (14) | | | (14) | | 209 | 209 | | | |
| 100027853 | GLEN BURNIE | MD | | 10/26/2018 | | 1,065 | | 148 | | | 148 | | 1,213 | 1,213 | | | |
| 100141062 | CONROE | TX | | 02/20/2024 | | 507 | | (5) | | | (5) | | 502 | 502 | | | |
| 100137078 | VASS | NC | | 11/28/2023 | | 490 | | | | | | | 490 | 490 | | | |
| 100148455 | PENDERGRASS | GA | | 04/12/2024 | | 734 | | 45 | | | 45 | | 779 | 779 | | | |
| 100136346 | SAINT AUGUSTINE | FL | | 11/20/2023 | | 5,695 | | 610 | | | 610 | | 6,305 | 6,305 | | | |
| 100155088 | DECATUR | GA | | 07/19/2024 | | 1,359 | | (39) | | | (39) | | 1,320 | 1,320 | | | |
| 100131709 | DECATUR | GA | | 10/06/2023 | | 560 | | 11 | | | 11 | | 571 | 571 | | | |
| 100115066 | PRINCETON | TX | | 07/14/2023 | | 614 | | (3) | | | (3) | | 611 | 611 | | | |
| 100091203 | PALM BAY | FL | | 01/31/2023 | | 5,881 | | (255) | | | (255) | | 5,626 | 5,626 | | | |
| 100128167 | MYRTLE BEACH | SC | | 09/18/2023 | | 1,100 | | 47 | | | 47 | | 1,147 | 1,147 | | | |
| 100054814 | MIDDLE RIVER | MD | | 03/23/2021 | | 756 | | (22) | | | (22) | | 734 | 734 | | | |
| 100131784 | SPLENDORA | TX | | 10/06/2023 | | 531 | | (1) | | | (1) | | 530 | 530 | | | |
| 100070444 | FREDERICK | MD | | 09/23/2021 | | 1,166 | | (27) | | | (27) | | 1,139 | 1,139 | | | |
| 100149350 | MAGNOLIA | TX | | 04/24/2024 | | 525 | | (3) | | | (3) | | 522 | 522 | | | |
| 100081460 | FULSHEAR | TX | | 03/18/2022 | | 1,154 | | 37 | | | 37 | | 1,191 | 1,191 | | | |
| 100013744 | RIALTO | CA | | 05/25/2017 | | 745 | | 76 | | | 76 | | 821 | 821 | | | |
| 100126393 | BATON ROUGE | LA | | 08/30/2023 | | 667 | | (14) | | | (14) | | 653 | 653 | | | |
| 100076741 | BULLHEAD CITY | AZ | | 12/30/2021 | | 877 | | (87) | | | (87) | | 790 | 790 | | | |
| 100137058 | SOUTH ELGIN | IL | | 11/28/2023 | | 5,044 | | 563 | | | 563 | | 5,607 | 5,607 | | | |
| 100148403 | FREEPORT | FL | | 04/12/2024 | | 717 | | 48 | | | 48 | | 765 | 765 | | | |
| 100065054 | RICHARDSON | TX | | 07/14/2021 | | 1,154 | | (35) | | | (35) | | 1,119 | 1,119 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100067491 | PUNTA GORDA | FL | | 09/23/2021 | | 1,033 | | (39) | | | (39) | | 994 | 994 | | | |
| 100067558 | PRESCOTT | AZ | | 09/23/2021 | | 1,061 | | (37) | | | (37) | | 1,024 | 1,024 | | | |
| 100147968 | PENDERGRASS | GA | | 04/08/2024 | | 658 | | 26 | | | 26 | | 684 | 684 | | | |
| 100148982 | SOUTH JORDAN | UT | | 04/17/2024 | | 628 | | (16) | | | (16) | | 612 | 612 | | | |
| 100120114 | DAPHNE | AL | | 08/11/2023 | | 717 | | 28 | | | 28 | | 745 | 745 | | | |
| 100100914 | SPRING | TX | | 04/28/2023 | | 1,407 | | (34) | | | (34) | | 1,373 | 1,373 | | | |
| 100128742 | BRYSON CITY | NC | | 09/21/2023 | | 419 | | (15) | | | (15) | | 404 | 404 | | | |
| 100013592 | PALMDALE | CA | | 05/25/2017 | | 454 | | 59 | | | 59 | | 513 | 513 | | | |
| 100087451 | ROELAND PARK | KS | | 10/25/2022 | | 1,168 | | 120 | | | 120 | | 1,288 | 1,288 | | | |
| 100156888 | TUNNEL HILL | GA | | 06/27/2024 | | 511 | | 2 | | | 2 | | 513 | 513 | | | |
| 100151750 | CLEARLAKE | CA | | 05/10/2024 | | 1,003 | | (35) | | | (35) | | 968 | 968 | | | |
| 100139182 | NORTH FORT MYERS | FL | | 12/28/2023 | | 398 | | (8) | | | (8) | | 390 | 390 | | | |
| 100148212 | PHOENIX | AZ | | 04/12/2024 | | 575 | | 17 | | | 17 | | 592 | 592 | | | |
| 100131857 | MENIFEE | CA | | 10/06/2023 | | 505 | | (5) | | | (5) | | 500 | 500 | | | |
| 100148372 | FORT WORTH | TX | | 04/12/2024 | | 6,345 | | 148 | | | 148 | | 6,493 | 6,493 | | | |
| 100138806 | HEPHZIBAH | GA | | 12/21/2023 | | 502 | | (14) | | | (14) | | 488 | 488 | | | |
| 100102878 | ROWLETT | TX | | 06/22/2023 | | 607 | | (7) | | | (7) | | 600 | 600 | | | |
| 100153198 | ORLANDO | FL | | 05/30/2024 | | 5,571 | | (111) | | | (111) | | 5,460 | 5,460 | | | |
| 100151128 | CRANDALL | TX | | 05/08/2024 | | 646 | | 9 | | | 9 | | 655 | 655 | | | |
| 100152552 | DURHAM | NC | | 05/17/2024 | | 522 | | 1 | | | 1 | | 523 | 523 | | | |
| 100100599 | ODENVILLE | AL | | 04/27/2023 | | 539 | | 2 | | | 2 | | 541 | 541 | | | |
| 100133956 | PHILADELPHIA | PA | | 10/25/2023 | | 450 | | (13) | | | (13) | | 437 | 437 | | | |
| 100153445 | HIGHLAND | IN | | 05/30/2024 | | 436 | | (5) | | | (5) | | 431 | 431 | | | |
| 100147397 | MERRITT ISLAND | FL | | 05/08/2024 | | 1,055 | | (25) | | | (25) | | 1,030 | 1,030 | | | |
| 100101969 | HOUSTON | TX | | 04/14/2023 | | 324 | | (24) | | | (24) | | 300 | 300 | | | |
| 100128179 | MCKINNEY | TX | | 09/18/2023 | | 680 | | 34 | | | 34 | | 714 | 714 | | | |
| 100136293 | CARTERSVILLE | GA | | 11/20/2023 | | 518 | | 10 | | | 10 | | 528 | 528 | | | |
| 100109054 | HEMET | CA | | 06/05/2023 | | 487 | | (10) | | | (10) | | 477 | 477 | | | |
| 100060209 | MINNEAPOLIS | MN | | 06/25/2021 | | 1,318 | | (38) | | | (38) | | 1,280 | 1,280 | | | |
| 100111548 | BOWIE | MD | | 06/29/2023 | | 672 | | 336 | | | 336 | | 1,008 | 1,008 | | | |
| 100153314 | SEGUIN | TX | | 05/30/2024 | | 475 | | 3 | | | 3 | | 478 | 478 | | | |
| 100154652 | BOSSIER CITY | LA | | 07/19/2024 | | 293 | | (18) | | | (18) | | 275 | 275 | | | |
| 100064584 | WINTON | CA | | 07/01/2021 | | 767 | | 30 | | | 30 | | 797 | 797 | | | |
| 100115361 | HARDEEVILLE | SC | | 07/17/2023 | | 456 | | (12) | | | (12) | | 444 | 444 | | | |
| 100017808 | SANTA ANA | CA | | 05/30/2018 | | 3,036 | | (30) | | | (30) | | 3,006 | 3,006 | | | |
| 100132708 | PALM COAST | FL | | 11/03/2023 | | 407 | | (9) | | | (9) | | 398 | 398 | | | |
| 100054306 | PIKESVILLE | MD | | 03/23/2021 | | 639 | | (23) | | | (23) | | 616 | 616 | | | |
| 100100159 | BUCKEYE | AZ | | 03/17/2023 | | 448 | | (3) | | | (3) | | 445 | 445 | | | |
| 100079197 | BREWSTER | NY | | 02/24/2022 | | 1,112 | | (6) | | | (6) | | 1,106 | 1,106 | | | |
| 100115012 | LAS VEGAS | NV | | 07/14/2023 | | 676 | | 9 | | | 9 | | 685 | 685 | | | |
| 100055257 | MIAMI | FL | | 03/23/2021 | | 616 | | (14) | | | (14) | | 602 | 602 | | | |
| 100091363 | MAGNOLIA | TX | | 02/22/2023 | | 884 | | 23 | | | 23 | | 907 | 907 | | | |
| 100010797 | SEATTLE | WA | | 12/23/2016 | | 6,729 | | 116 | | | 116 | | 6,845 | 6,845 | | | |
| 100153607 | WEST SENECA | NY | | 05/31/2024 | | 276 | | (10) | | | (10) | | 266 | 266 | | | |
| 100153197 | LILLINGTON | NC | | 05/30/2024 | | 324 | | (6) | | | (6) | | 318 | 318 | | | |
| 100026348 | NEW CITY | NY | | 09/20/2018 | | 1,081 | | 80 | | | 80 | | 1,161 | 1,161 | | | |
| 100101769 | CHICAGO | IL | | 03/31/2023 | | 463 | | (13) | | | (13) | | 450 | 450 | | | |
| 100060134 | DENVER | CO | | 06/25/2021 | | 1,156 | | (23) | | | (23) | | 1,133 | 1,133 | | | |
| 100063417 | DAPHNE | AL | | 07/01/2021 | | 1,357 | | (1) | | | (1) | | 1,356 | 1,356 | | | |
| 100154624 | EUSTIS | FL | | 06/14/2024 | | 234 | | (7) | | | (7) | | 227 | 227 | | | |
| 100148378 | LOCKHART | TX | | 04/12/2024 | | 719 | | 33 | | | 33 | | 752 | 752 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091188 | DENTON | TX | | 01/31/2023 | | 371 | | (23) | | | (23) | | 348 | 348 | | | |
| 100148399 | PRINCETON | TX | | 04/12/2024 | | 486 | | (10) | | | (10) | | 476 | 476 | | | |
| 100070214 | AUBURNDALE | FL | | 09/01/2021 | | 1,836 | | 65 | | | 65 | | 1,901 | 1,901 | | | |
| 100086526 | HARDEEVILLE | SC | | 09/30/2022 | | 519 | | (10) | | | (10) | | 509 | 509 | | | |
| 100155127 | ATLANTA | GA | | 07/19/2024 | | 349 | | (13) | | | (13) | | 336 | 336 | | | |
| 100071862 | DOVER | NH | | 10/14/2021 | | 1,516 | | (67) | | | (67) | | 1,449 | 1,449 | | | |
| 100120633 | OVERLAND PARK | KS | | 08/18/2023 | | 399 | | (16) | | | (16) | | 383 | 383 | | | |
| 100165393 | GREENVILLE | NC | | 08/29/2024 | | 163 | | (3) | | | (3) | | 160 | 160 | | | |
| 100028516 | SANTA MARIA | CA | | 10/26/2018 | | 655 | | 147 | | | 147 | | 802 | 802 | | | |
| 100148108 | PLACERVILLE | CA | | 04/10/2024 | | 539 | | (12) | | | (12) | | 527 | 527 | | | |
| 100054391 | LAS VEGAS | NV | | 03/23/2021 | | 872 | | (39) | | | (39) | | 833 | 833 | | | |
| 100071595 | CLOVIS | CA | | 10/14/2021 | | 1,173 | | (20) | | | (20) | | 1,153 | 1,153 | | | |
| 100157967 | SEASIDE HEIGHTS | NJ | | 07/09/2024 | | 430 | | (2) | | | (2) | | 428 | 428 | | | |
| 100143546 | HOMEWOOD | IL | | 02/21/2024 | | 457 | | (10) | | | (10) | | 447 | 447 | | | |
| 100152393 | BAKERSFIELD | CA | | 05/17/2024 | | 484 | | (10) | | | (10) | | 474 | 474 | | | |
| 100161802 | TUNNEL HILL | GA | | 07/31/2024 | | 537 | | | | | | | 537 | 537 | | | |
| 100115491 | LAKE SAINT LOUIS | MO | | 07/17/2023 | | 566 | | | | | | | 566 | 566 | | | |
| 100054299 | HOOVER | AL | | 03/23/2021 | | 2,304 | | (218) | | | (218) | | 2,086 | 2,086 | | | |
| 100043433 | CARTHAGE | TX | | 08/13/2020 | | 2,378 | | (121) | | | (121) | | 2,257 | 2,257 | | | |
| 100156112 | CHICAGO | IL | | 06/18/2024 | | 276 | | (10) | | | (10) | | 266 | 266 | | | |
| 100063141 | CONOWINGO | MD | | 07/01/2021 | | 1,038 | | (2) | | | (2) | | 1,036 | 1,036 | | | |
| 100136351 | CHARLOTTE | NC | | 11/20/2023 | | 543 | | 4 | | | 4 | | 547 | 547 | | | |
| 100055346 | WEST CHESTER | PA | | 03/23/2021 | | 708 | | 8 | | | 8 | | 716 | 716 | | | |
| 100141659 | LUDLOW | MA | | 01/30/2024 | | 118 | | (3) | | | (3) | | 115 | 115 | | | |
| 100154532 | LAWTON | OK | | 06/14/2024 | | 556 | | 18 | | | 18 | | 574 | 574 | | | |
| 100148367 | FORT WORTH | TX | | 04/12/2024 | | 957 | | 51 | | | 51 | | 1,008 | 1,008 | | | |
| 100031388 | LINCOLN | CA | | 03/29/2019 | | 837 | | 130 | | | 130 | | 967 | 967 | | | |
| 100065027 | MODESTO | CA | | 07/14/2021 | | 1,113 | | (36) | | | (36) | | 1,077 | 1,077 | | | |
| 100054840 | SPRING | TX | | 03/23/2021 | | 552 | | (40) | | | (40) | | 512 | 512 | | | |
| 100079280 | BRIDGEPORT | CT | | 02/28/2022 | | 901 | | (39) | | | (39) | | 862 | 862 | | | |
| 100029293 | BAKERSFIELD | CA | | 10/26/2018 | | 569 | | 135 | | | 135 | | 704 | 704 | | | |
| 100087209 | AVONDALE | AZ | | 10/25/2022 | | 1,020 | | 21 | | | 21 | | 1,041 | 1,041 | | | |
| 100165705 | FERNANDINA BEACH | FL | | 08/29/2024 | | 151 | | (3) | | | (3) | | 148 | 148 | | | |
| 100148721 | ROCKPORT | TX | | 04/17/2024 | | 548 | | (3) | | | (3) | | 545 | 545 | | | |
| 100053683 | LA GRANGE | IL | | 03/23/2021 | | 970 | | (71) | | | (71) | | 899 | 899 | | | |
| 100161529 | BRYAN | TX | | 07/30/2024 | | 167 | | (4) | | | (4) | | 163 | 163 | | | |
| 100141641 | OCALA | FL | | 01/30/2024 | | 450 | | (13) | | | (13) | | 437 | 437 | | | |
| 100138796 | WAYNESBORO | PA | | 12/21/2023 | | 310 | | (7) | | | (7) | | 303 | 303 | | | |
| 100150629 | ARLINGTON | TX | | 05/03/2024 | | 1,039 | | 9 | | | 9 | | 1,048 | 1,048 | | | |
| 100076466 | YUCCA VALLEY | CA | | 12/21/2021 | | 1,009 | | (53) | | | (53) | | 956 | 956 | | | |
| 100136253 | RICHMOND | TX | | 11/20/2023 | | 491 | | 21 | | | 21 | | 512 | 512 | | | |
| 100129511 | DESTIN | FL | | 09/29/2023 | | 6,832 | | 166 | | | 166 | | 6,998 | 6,998 | | | |
| 100131737 | ANTIOCH | TN | | 10/06/2023 | | 588 | | 17 | | | 17 | | 605 | 605 | | | |
| 100061481 | JASPER | GA | | 06/01/2021 | | 1,285 | | 6 | | | 6 | | 1,291 | 1,291 | | | |
| 100100546 | LODI | CA | | 04/27/2023 | | 2,589 | | (240) | | | (240) | | 2,349 | 2,349 | | | |
| 100119551 | ZIMMERMAN | MN | | 07/28/2023 | | 527 | | (5) | | | (5) | | 522 | 522 | | | |
| 100150139 | NOBLESVILLE | IN | | 06/14/2024 | | 2,687 | | (185) | | | (185) | | 2,502 | 2,502 | | | |
| 100048137 | CHICAGO | IL | | 11/20/2020 | | 933 | | (20) | | | (20) | | 913 | 913 | | | |
| 100154529 | RANCHO CUCAMONGA | CA | | 06/14/2024 | | 335 | | (6) | | | (6) | | 329 | 329 | | | |
| 100061206 | FULTONDALE | AL | | 06/01/2021 | | 1,495 | | 6 | | | 6 | | 1,501 | 1,501 | | | |
| 100126344 | HOLLYWOOD | FL | | 08/30/2023 | | 501 | | (12) | | | (12) | | 489 | 489 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115406 | DALY CITY | CA | | 07/17/2023 | | 1,309 | | (20) | | | (20) | | 1,289 | 1,289 | | | |
| 100079932 | ORMOND BEACH | FL | | 04/25/2022 | | 1,403 | | 15 | | | 15 | | 1,418 | 1,418 | | | |
| 100159504 | BAKERSFIELD | CA | | 07/15/2024 | | 283 | | (8) | | | (8) | | 275 | 275 | | | |
| 100116543 | KEYPORT | NJ | | 07/20/2023 | | 946 | | 233 | | | 233 | | 1,179 | 1,179 | | | |
| 100134710 | TAMPA | FL | | 10/30/2023 | | 304 | | 2 | | | 2 | | 306 | 306 | | | |
| 100071578 | WHEAT RIDGE | CO | | 10/14/2021 | | 752 | | (23) | | | (23) | | 729 | 729 | | | |
| 100136276 | PLANTATION | FL | | 11/20/2023 | | 491 | | 6 | | | 6 | | 497 | 497 | | | |
| 100065315 | RICHLAND | WA | | 07/28/2021 | | 2,138 | | (89) | | | (89) | | 2,049 | 2,049 | | | |
| 100137219 | FRANKLINTON | NC | | 11/28/2023 | | 302 | | (22) | | | (22) | | 280 | 280 | | | |
| 100025614 | CENTRAL ISLIP | NY | | 09/20/2018 | | 1,227 | | 205 | | | 205 | | 1,432 | 1,432 | | | |
| 100043739 | SAYREVILLE | NJ | | 08/13/2020 | | 856 | | (62) | | | (62) | | 794 | 794 | | | |
| 100100353 | PHILADELPHIA | PA | | 04/27/2023 | | 798 | | 42 | | | 42 | | 840 | 840 | | | |
| 100024950 | PALMDALE | CA | | 09/20/2018 | | 672 | | 84 | | | 84 | | 756 | 756 | | | |
| 100087326 | SAN FRANCISCO | CA | | 10/25/2022 | | 2,186 | | 178 | | | 178 | | 2,364 | 2,364 | | | |
| 100115359 | LAREDO | TX | | 07/17/2023 | | 10,145 | | (221) | | | (221) | | 9,924 | 9,924 | | | |
| 100155981 | REDDING | CA | | 06/18/2024 | | 249 | | (16) | | | (16) | | 233 | 233 | | | |
| 100140435 | OCALA | FL | | 01/18/2024 | | 1,776 | | 24 | | | 24 | | 1,800 | 1,800 | | | |
| 100155982 | REDDING | CA | | 06/18/2024 | | 249 | | (16) | | | (16) | | 233 | 233 | | | |
| 100015834 | ATLANTA | GA | | 02/27/2018 | | 1,199 | | (7) | | | (7) | | 1,192 | 1,192 | | | |
| 100060256 | PHILADELPHIA | PA | | 06/25/2021 | | 1,549 | | (22) | | | (22) | | 1,527 | 1,527 | | | |
| 100133937 | CINCINNATI | OH | | 10/25/2023 | | 374 | | (11) | | | (11) | | 363 | 363 | | | |
| 100061214 | PALMDALE | CA | | 06/01/2021 | | 1,482 | | 6 | | | 6 | | 1,488 | 1,488 | | | |
| 100149553 | TEWKSBURY | MA | | 04/26/2024 | | 478 | | (5) | | | (5) | | 473 | 473 | | | |
| 100149132 | PLEASANTON | TX | | 04/22/2024 | | 247 | | 5 | | | 5 | | 252 | 252 | | | |
| 100150589 | CENTRE HALL | PA | | 05/03/2024 | | 553 | | (12) | | | (12) | | 541 | 541 | | | |
| 100090275 | OCALA | FL | | 01/13/2023 | | 449 | | (17) | | | (17) | | 432 | 432 | | | |
| 100139040 | PORT ORCHARD | WA | | 12/22/2023 | | 352 | | (17) | | | (17) | | 335 | 335 | | | |
| 100026024 | NAPLES | FL | | 09/20/2018 | | 1,206 | | 59 | | | 59 | | 1,265 | 1,265 | | | |
| 100141614 | RIFLE | CO | | 01/30/2024 | | 143 | | (2) | | | (2) | | 141 | 141 | | | |
| 100045243 | ATLANTA | GA | | 11/25/2020 | | 979 | | (38) | | | (38) | | 941 | 941 | | | |
| 100154501 | SAINT PETERSBURG | FL | | 06/14/2024 | | 582 | | (21) | | | (21) | | 561 | 561 | | | |
| 100077510 | ASHLAND CITY | TN | | 01/03/2022 | | 896 | | (10) | | | (10) | | 886 | 886 | | | |
| 100140121 | OKLAHOMA CITY | OK | | 01/09/2024 | | 663 | | 21 | | | 21 | | 684 | 684 | | | |
| 100088258 | BALTIMORE | MD | | 10/17/2022 | | 615 | | (11) | | | (11) | | 604 | 604 | | | |
| 100065535 | HENRICO | VA | | 07/28/2021 | | 1,061 | | (33) | | | (33) | | 1,028 | 1,028 | | | |
| 100117373 | FORT WORTH | TX | | 07/20/2023 | | 989 | | 295 | | | 295 | | 1,284 | 1,284 | | | |
| 100112977 | PERTH AMBOY | NJ | | 06/29/2023 | | 782 | | 143 | | | 143 | | 925 | 925 | | | |
| 100079028 | VISALIA | CA | | 02/24/2022 | | 1,896 | | 1 | | | 1 | | 1,897 | 1,897 | | | |
| 100071569 | SPOKANE | WA | | 10/14/2021 | | 1,111 | | (39) | | | (39) | | 1,072 | 1,072 | | | |
| 100091683 | DALLAS | TX | | 03/24/2023 | | (6,619) | | (18) | | | (18) | | (6,637) | (3,163) | | 3,473 | 3,473 |
| 100087060 | PLANO | TX | | 11/04/2022 | | 181 | | (1) | | | (1) | | 180 | 180 | | | |
| 100140511 | HORACE | ND | | 01/19/2024 | | 447 | | (12) | | | (12) | | 435 | 435 | | | |
| 100148366 | SAINT AUGUSTINE | FL | | 04/12/2024 | | 1,875 | | 85 | | | 85 | | 1,960 | 1,960 | | | |
| 100000627 | ORANGE BEACH | AL | | 09/27/2016 | | 684 | | 64 | | | 64 | | 748 | 748 | | | |
| 100012183 | ANTIOCH | CA | | 03/08/2017 | | 1,409 | | 181 | | | 181 | | 1,590 | 1,590 | | | |
| 100155693 | KAHULUI | HI | | 06/18/2024 | | 628 | | (12) | | | (12) | | 616 | 616 | | | |
| 100148794 | SAN MARCOS | TX | | 04/17/2024 | | 734 | | 56 | | | 56 | | 790 | 790 | | | |
| 100081390 | BOZEMAN | MT | | 03/18/2022 | | 1,130 | | 19 | | | 19 | | 1,149 | 1,149 | | | |
| 100140620 | HORACE | ND | | 01/19/2024 | | 447 | | (12) | | | (12) | | 435 | 435 | | | |
| 100143346 | CHICAGO | IL | | 02/16/2024 | | 593 | | 25 | | | 25 | | 618 | 618 | | | |
| 100158786 | STILLWATER | OK | | 07/10/2024 | | 417 | | 4 | | | 4 | | 421 | 421 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150720 | YUKON | OK | | 05/06/2024 | | 523 | | (10) | | | (10) | | 513 | 513 | | | |
| 100064521 | MIDDLETOWN | NY | | 07/01/2021 | | 813 | | 11 | | | 11 | | 824 | 824 | | | |
| 100013773 | STOCKTON | CA | | 05/25/2017 | | 837 | | 133 | | | 133 | | 970 | 970 | | | |
| 100143058 | EDINBURG | TX | | 02/14/2024 | | 2,924 | | (139) | | | (139) | | 2,785 | 2,785 | | | |
| 100100130 | MIAMI | FL | | 03/28/2023 | | 516 | | 5 | | | 5 | | 521 | 521 | | | |
| 100153174 | GARNER | NC | | 05/30/2024 | | 586 | | 9 | | | 9 | | 595 | 595 | | | |
| 100081503 | SALT LAKE CITY | UT | | 03/18/2022 | | 1,125 | | 31 | | | 31 | | 1,156 | 1,156 | | | |
| 100153204 | FORT WORTH | TX | | 05/30/2024 | | 947 | | | | | | | 947 | 947 | | | |
| 100074399 | KISSIMMEE | FL | | 12/02/2021 | | 877 | | (78) | | | (78) | | 799 | 799 | | | |
| 100149533 | OAKLAND | CA | | 04/26/2024 | | 844 | | (17) | | | (17) | | 827 | 827 | | | |
| 100084691 | MIAMI | FL | | 08/02/2022 | | 160 | | (14) | | | (14) | | 146 | 146 | | | |
| 100141647 | CYPRESS | TX | | 01/30/2024 | | 644 | | | | | | | 644 | 644 | | | |
| 100107935 | DACULA | GA | | 06/29/2023 | | 19,406 | | (816) | | | (816) | | 18,590 | 18,590 | | | |
| 100081196 | BUDA | TX | | 03/18/2022 | | 2,236 | | 82 | | | 82 | | 2,318 | 2,318 | | | |
| 100129753 | WIMAUMA | FL | | 09/27/2023 | | 373 | | (9) | | | (9) | | 364 | 364 | | | |
| 100158038 | ROCKFORD | IL | | 07/09/2024 | | 165 | | (3) | | | (3) | | 162 | 162 | | | |
| 100140076 | OCALA | FL | | 01/09/2024 | | 546 | | | | | | | 546 | 546 | | | |
| 100113405 | AVENTURA | FL | | 06/29/2023 | | 717 | | 258 | | | 258 | | 975 | 975 | | | |
| 100028142 | VALLEJO | CA | | 10/26/2018 | | 687 | | 58 | | | 58 | | 745 | 745 | | | |
| 100129559 | TEMPLE | TX | | 09/29/2023 | | 785 | | 39 | | | 39 | | 824 | 824 | | | |
| 100131579 | WILDWOOD CREST | NJ | | 10/05/2023 | | 388 | | (8) | | | (8) | | 380 | 380 | | | |
| 100120739 | DENVER | CO | | 08/25/2023 | | 1,450 | | 11 | | | 11 | | 1,461 | 1,461 | | | |
| 100152630 | N MYRTLE BEACH | SC | | 05/17/2024 | | 482 | | (8) | | | (8) | | 474 | 474 | | | |
| 100053968 | ALEXANDRIA | VA | | 03/23/2021 | | 912 | | (72) | | | (72) | | 840 | 840 | | | |
| 100109595 | NORFOLK | VA | | 06/14/2023 | | 322 | | (22) | | | (22) | | 300 | 300 | | | |
| 100025047 | LAS VEGAS | NV | | 09/20/2018 | | 640 | | 95 | | | 95 | | 735 | 735 | | | |
| 100064980 | IRVINGTON | NJ | | 07/14/2021 | | 997 | | (35) | | | (35) | | 962 | 962 | | | |
| 100157931 | JACKSONVILLE | FL | | 07/09/2024 | | 210 | | 6 | | | 6 | | 216 | 216 | | | |
| 100028666 | BAKERSFIELD | CA | | 10/26/2018 | | 633 | | 96 | | | 96 | | 729 | 729 | | | |
| 100139515 | SAN ANTONIO | TX | | 12/28/2023 | | 389 | | (17) | | | (17) | | 372 | 372 | | | |
| 100088390 | FORT MITCHELL | AL | | 01/06/2023 | | 460 | | (5) | | | (5) | | 455 | 455 | | | |
| 100064537 | CLIFTON | NJ | | 07/01/2021 | | 1,871 | | 37 | | | 37 | | 1,908 | 1,908 | | | |
| 100068289 | GUTHRIE | OK | | 08/25/2021 | | 1,127 | | (17) | | | (17) | | 1,110 | 1,110 | | | |
| 100153426 | CHICAGO | IL | | 05/30/2024 | | 453 | | (11) | | | (11) | | 442 | 442 | | | |
| 100092044 | HOUSTON | TX | | 02/09/2023 | | 494 | | 28 | | | 28 | | 522 | 522 | | | |
| 100158108 | COCONUT CREEK | FL | | 07/09/2024 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100099943 | VIRGINIA BEACH | VA | | 03/28/2023 | | 500 | | (6) | | | (6) | | 494 | 494 | | | |
| 100044603 | COLFAX | CA | | 11/19/2020 | | 1,280 | | (32) | | | (32) | | 1,248 | 1,248 | | | |
| 100049646 | LAS VEGAS | NV | | 11/20/2020 | | 1,589 | | (20) | | | (20) | | 1,569 | 1,569 | | | |
| 100044238 | ATCHISON | KS | | 08/19/2020 | | 720 | | 135 | | | 135 | | 855 | 855 | | | |
| 100136767 | ATLANTA | GA | | 11/27/2023 | | 403 | | (8) | | | (8) | | 395 | 395 | | | |
| 100089996 | DETROIT | MI | | 01/13/2023 | | 266 | | (14) | | | (14) | | 252 | 252 | | | |
| 100063109 | MONTGOMERY | AL | | 07/01/2021 | | 1,302 | | (22) | | | (22) | | 1,280 | 1,280 | | | |
| 100100842 | LAS VEGAS | NV | | 04/28/2023 | | 13,046 | | 149 | | | 149 | | 13,195 | 13,195 | | | |
| 100071700 | AVON | CT | | 10/14/2021 | | 1,160 | | (26) | | | (26) | | 1,134 | 1,134 | | | |
| 100131900 | WILLIMANTIC | CT | | 10/06/2023 | | 354 | | (15) | | | (15) | | 339 | 339 | | | |
| 100065402 | EL PASO | TX | | 07/28/2021 | | 1,214 | | (13) | | | (13) | | 1,201 | 1,201 | | | |
| 100103272 | WILMINGTON | DE | | 04/27/2023 | | 397 | | (27) | | | (27) | | 370 | 370 | | | |
| 100061470 | JONESBORO | GA | | 06/01/2021 | | 1,309 | | 6 | | | 6 | | 1,315 | 1,315 | | | |
| 100150926 | MONCKS CORNER | SC | | 05/08/2024 | | 1,025 | | (19) | | | (19) | | 1,006 | 1,006 | | | |
| 100154557 | CALEXICO | CA | | 06/14/2024 | | 233 | | (14) | | | (14) | | 219 | 219 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100120460 | JACKSONVILLE | FL | | 08/18/2023 | | 1,449 | | (29) | | | (29) | | 1,420 | 1,420 | | | |
| 100144353 | LAS VEGAS | NV | | 03/07/2024 | | 62,099 | | (244) | | | (244) | | 61,855 | 61,855 | | | |
| 100116671 | WEST VALLEY | UT | | 07/20/2023 | | 978 | | 185 | | | 185 | | 1,163 | 1,163 | | | |
| 100103379 | SAN ANTONIO | TX | | 06/16/2023 | | 556 | | (19) | | | (19) | | 537 | 537 | | | |
| 100078946 | OMAHA | NE | | 02/24/2022 | | 1,063 | | (10) | | | (10) | | 1,053 | 1,053 | | | |
| 100078270 | LAWRENCEVILLE | GA | | 02/10/2022 | | 2,524 | | (174) | | | (174) | | 2,350 | 2,350 | | | |
| 100138342 | FORT PIERCE | FL | | 12/18/2023 | | 1,926 | | 22 | | | 22 | | 1,948 | 1,948 | | | |
| 100067108 | AURORA | CO | | 08/02/2021 | | 1,621 | | 45 | | | 45 | | 1,666 | 1,666 | | | |
| 100140116 | NEW MARKET | AL | | 01/09/2024 | | 600 | | 16 | | | 16 | | 616 | 616 | | | |
| 100135822 | PORT CLINTON | OH | | 11/10/2023 | | 489 | | 8 | | | 8 | | 497 | 497 | | | |
| 100067336 | MIAMI | FL | | 08/02/2021 | | 10,146 | | 262 | | | 262 | | 10,408 | 10,408 | | | |
| 100148864 | MERIDIANVILLE | AL | | 04/17/2024 | | 633 | | 20 | | | 20 | | 653 | 653 | | | |
| 100086719 | LITHIA | FL | | 09/30/2022 | | 481 | | (10) | | | (10) | | 471 | 471 | | | |
| 100161771 | TRENTON | NJ | | 07/31/2024 | | 453 | | (13) | | | (13) | | 440 | 440 | | | |
| 100029653 | AUBURN | WA | | 10/26/2018 | | 1,482 | | 66 | | | 66 | | 1,548 | 1,548 | | | |
| 100079195 | BUFFALO | NY | | 02/24/2022 | | 1,085 | | (3) | | | (3) | | 1,082 | 1,082 | | | |
| 100143911 | BAKERSFIELD | CA | | 03/06/2024 | | 351 | | (22) | | | (22) | | 329 | 329 | | | |
| 100071003 | HANOVER | PA | | 10/01/2021 | | 3,853 | | (1) | | | (1) | | 3,852 | 3,852 | | | |
| 100102725 | ROSSVILLE | GA | | 06/22/2023 | | 1,157 | | (29) | | | (29) | | 1,128 | 1,128 | | | |
| 100116658 | KISSIMMEE | FL | | 07/20/2023 | | 1,006 | | 68 | | | 68 | | 1,074 | 1,074 | | | |
| 100152656 | SHAWNEE | KS | | 05/17/2024 | | 518 | | 1 | | | 1 | | 519 | 519 | | | |
| 100070494 | THE COLONY | TX | | 09/23/2021 | | 1,232 | | (60) | | | (60) | | 1,172 | 1,172 | | | |
| 100017009 | CLERMONT | FL | | 05/16/2018 | | 1,600 | | (37) | | | (37) | | 1,563 | 1,563 | | | |
| 100161375 | DAVENPORT | FL | | 07/25/2024 | | 176 | | (4) | | | (4) | | 172 | 172 | | | |
| 100150838 | HOLLYWOOD | FL | | 05/08/2024 | | 469 | | (4) | | | (4) | | 465 | 465 | | | |
| 100140128 | BLOOMINGDALE | GA | | 01/09/2024 | | 629 | | 25 | | | 25 | | 654 | 654 | | | |
| 100158544 | JENSEN BEACH | FL | | 07/10/2024 | | 284 | | (7) | | | (7) | | 277 | 277 | | | |
| 100144006 | SANTA ANA | CA | | 02/29/2024 | | 496 | | (8) | | | (8) | | 488 | 488 | | | |
| 100158016 | STEPHENVILLE | TX | | 07/09/2024 | | 156 | | (2) | | | (2) | | 154 | 154 | | | |
| 100103588 | DALLAS | TX | | 05/08/2023 | | 411 | | (21) | | | (21) | | 390 | 390 | | | |
| 100134666 | PASADENA | TX | | 10/30/2023 | | 422 | | (15) | | | (15) | | 407 | 407 | | | |
| 100103709 | BOWIE | MD | | 05/08/2023 | | 817 | | (37) | | | (37) | | 780 | 780 | | | |
| 100064462 | RUSKIN | FL | | 07/01/2021 | | 1,538 | | 61 | | | 61 | | 1,599 | 1,599 | | | |
| 100076797 | IRVINGTON | NJ | | 12/27/2021 | | 552 | | (34) | | | (34) | | 518 | 518 | | | |
| 100149798 | CANTON | TX | | 04/26/2024 | | 263 | | (14) | | | (14) | | 249 | 249 | | | |
| 100144002 | MIDDLE RIVER | MD | | 02/29/2024 | | 267 | | (16) | | | (16) | | 251 | 251 | | | |
| 100160056 | WILMINGTON | NC | | 07/17/2024 | | 383 | | (12) | | | (12) | | 371 | 371 | | | |
| 100131716 | CONCORD | NC | | 10/06/2023 | | 545 | | 14 | | | 14 | | 559 | 559 | | | |
| 100110552 | ROSHARON | TX | | 06/30/2023 | | 825 | | 53 | | | 53 | | 878 | 878 | | | |
| 100135136 | VISALIA | CA | | 11/03/2023 | | 311 | | (8) | | | (8) | | 303 | 303 | | | |
| 100152680 | PALM HARBOR | FL | | 05/17/2024 | | 472 | | (3) | | | (3) | | 469 | 469 | | | |
| 100141179 | STATESVILLE | NC | | 01/30/2024 | | 427 | | (8) | | | (8) | | 419 | 419 | | | |
| 100141181 | STATESVILLE | NC | | 01/30/2024 | | 427 | | (8) | | | (8) | | 419 | 419 | | | |
| 100055107 | ROSEBURG | OR | | 03/23/2021 | | 584 | | (44) | | | (44) | | 540 | 540 | | | |
| 100011261 | SANTA ROSA | CA | | 12/23/2016 | | 560 | | 12 | | | 12 | | 572 | 572 | | | |
| 100137641 | HENDERSONVILLE | NC | | 12/08/2023 | | 398 | | (5) | | | (5) | | 393 | 393 | | | |
| 100108303 | KISSIMMEE | FL | | 05/24/2023 | | 384 | | (15) | | | (15) | | 369 | 369 | | | |
| 100161487 | LEWISVILLE | TX | | 07/30/2024 | | 415 | | (13) | | | (13) | | 402 | 402 | | | |
| 100012776 | MIAMI | FL | | 05/25/2017 | | 560 | | 122 | | | 122 | | 682 | 682 | | | |
| 100108067 | TAMPA | FL | | 05/24/2023 | | 435 | | (16) | | | (16) | | 419 | 419 | | | |
| 100153449 | JOLIET | IL | | 05/30/2024 | | 409 | | (12) | | | (12) | | 397 | 397 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100030672 | CLINTON | MD | | 04/09/2019 | | 1,014 | | 167 | | | 167 | | 1,181 | 1,181 | | | |
| 100118771 | OAK LAWN | IL | | 07/25/2023 | | 537 | | (13) | | | (13) | | 524 | 524 | | | |
| 100150692 | CHALMETTE | LA | | 05/06/2024 | | 475 | | (15) | | | (15) | | 460 | 460 | | | |
| 100111688 | MIAMI | FL | | 06/29/2023 | | 789 | | 256 | | | 256 | | 1,045 | 1,045 | | | |
| 100160871 | ALTAMONTE SPRINGS | FL | | 07/24/2024 | | 279 | | (3) | | | (3) | | 276 | 276 | | | |
| 100043777 | NATIONAL CITY | CA | | 08/13/2020 | | 1,824 | | (83) | | | (83) | | 1,741 | 1,741 | | | |
| 100139536 | MCALLEN | TX | | 12/28/2023 | | 336 | | (27) | | | (27) | | 309 | 309 | | | |
| 100079656 | MIAMI BEACH | FL | | 04/25/2022 | | 2,204 | | (113) | | | (113) | | 2,091 | 2,091 | | | |
| 100136310 | BALTIC | CT | | 11/20/2023 | | 453 | | 3 | | | 3 | | 456 | 456 | | | |
| 100150046 | NEW BRITAIN | CT | | 06/07/2024 | | 351 | | (21) | | | (21) | | 330 | 330 | | | |
| 100133058 | HOUSTON | TX | | 11/29/2023 | | 461 | | (1) | | | (1) | | 460 | 460 | | | |
| 100137336 | ORLANDO | FL | | 12/01/2023 | | 469 | | 4 | | | 4 | | 473 | 473 | | | |
| 100075790 | FORT MYERS | FL | | 12/01/2021 | | 1,300 | | | | | | | 1,300 | 1,300 | | | |
| 100142431 | HONOLULU | HI | | 03/08/2024 | | 460 | | (28) | | | (28) | | 432 | 432 | | | |
| 100103702 | MILWAUKEE | WI | | 05/08/2023 | | 353 | | (12) | | | (12) | | 341 | 341 | | | |
| 100136218 | RALEIGH | NC | | 11/20/2023 | | 609 | | 10 | | | 10 | | 619 | 619 | | | |
| 100101565 | HILLSBORO | MO | | 04/26/2023 | | 6,419 | | (106) | | | (106) | | 6,313 | 6,313 | | | |
| 100132413 | HOOVER | AL | | 11/03/2023 | | 18,609 | | 450 | | | 450 | | 19,059 | 19,059 | | | |
| 100152573 | DENTON | TX | | 05/17/2024 | | 2,816 | | 3 | | | 3 | | 2,819 | 2,819 | | | |
| 100148251 | COLLEGE STATION | TX | | 04/12/2024 | | 768 | | (11) | | | (11) | | 757 | 757 | | | |
| 100067069 | NORTH PLAINFIELD | NJ | | 08/02/2021 | | 1,392 | | 40 | | | 40 | | 1,432 | 1,432 | | | |
| 100102771 | SPICEWOOD | TX | | 06/22/2023 | | 525 | | (29) | | | (29) | | 496 | 496 | | | |
| 100140516 | CHARLOTTE | NC | | 01/19/2024 | | 558 | | (10) | | | (10) | | 548 | 548 | | | |
| 100148395 | HUMBLE | TX | | 04/12/2024 | | 998 | | (11) | | | (11) | | 987 | 987 | | | |
| 100050321 | TAMPA | FL | | 11/20/2020 | | 585 | | 138 | | | 138 | | 723 | 723 | | | |
| 100141943 | AVENTURA | FL | | 02/29/2024 | | 443 | | (17) | | | (17) | | 426 | 426 | | | |
| 100110627 | HOUSTON | TX | | 06/30/2023 | | 1,217 | | (6) | | | (6) | | 1,211 | 1,211 | | | |
| 100153928 | ATLANTA | GA | | 06/05/2024 | | 308 | | (2) | | | (2) | | 306 | 306 | | | |
| 100138130 | CARTERSVILLE | GA | | 12/14/2023 | | 390 | | (10) | | | (10) | | 380 | 380 | | | |
| 100152371 | VINELAND | NJ | | 05/17/2024 | | 532 | | (4) | | | (4) | | 528 | 528 | | | |
| 100078931 | VENICE | FL | | 02/24/2022 | | 1,237 | | 2 | | | 2 | | 1,239 | 1,239 | | | |
| 100149116 | ELLISVILLE | MO | | 04/22/2024 | | 536 | | 2 | | | 2 | | 538 | 538 | | | |
| 100138132 | CARTERSVILLE | GA | | 12/14/2023 | | 390 | | (10) | | | (10) | | 380 | 380 | | | |
| 100161294 | PETALUMA | CA | | 07/25/2024 | | 502 | | (11) | | | (11) | | 491 | 491 | | | |
| 100078939 | OMAHA | NE | | 02/24/2022 | | 1,060 | | (10) | | | (10) | | 1,050 | 1,050 | | | |
| 100135797 | PITTSBURGH | PA | | 11/10/2023 | | 372 | | (7) | | | (7) | | 365 | 365 | | | |
| 100138133 | CARTERSVILLE | GA | | 12/14/2023 | | 390 | | (10) | | | (10) | | 380 | 380 | | | |
| 100147356 | ATLANTIC CITY | NJ | | 05/08/2024 | | 362 | | (36) | | | (36) | | 326 | 326 | | | |
| 100137738 | SAN MARCOS | TX | | 12/08/2023 | | 1,729 | | 117 | | | 117 | | 1,846 | 1,846 | | | |
| 100063447 | BRIDGEPORT | CT | | 07/01/2021 | | 924 | | 5 | | | 5 | | 929 | 929 | | | |
| 100112355 | FALLBROOK | CA | | 06/29/2023 | | 2,027 | | 255 | | | 255 | | 2,282 | 2,282 | | | |
| 100138955 | UNION BRIDGE | MD | | 12/21/2023 | | 604 | | 392 | | | 392 | | 996 | 996 | | | |
| 100119540 | BOYNTON BEACH | FL | | 07/28/2023 | | 549 | | (8) | | | (8) | | 541 | 541 | | | |
| 100087305 | NEW ORLEANS | LA | | 10/25/2022 | | 860 | | 92 | | | 92 | | 952 | 952 | | | |
| 100030189 | YUCAIPA | CA | | 12/20/2018 | | 1,547 | | (10) | | | (10) | | 1,537 | 1,537 | | | |
| 100128525 | FORT WORTH | TX | | 09/15/2023 | | 520 | | (34) | | | (34) | | 486 | 486 | | | |
| 100112453 | BELLEROSE | NY | | 06/29/2023 | | 2,759 | | 450 | | | 450 | | 3,209 | 3,209 | | | |
| 100146731 | INDEPENDENCE | MO | | 03/20/2024 | | 533 | | | | | | | 533 | 533 | | | |
| 100129793 | SAN BERNARDINO | CA | | 09/27/2023 | | 446 | | (18) | | | (18) | | 428 | 428 | | | |
| 100133383 | GREENSBORO | NC | | 11/21/2023 | | 946 | | 23 | | | 23 | | 969 | 969 | | | |
| 100157843 | FALLING WATERS | WV | | 07/09/2024 | | 155 | | (3) | | | (3) | | 152 | 152 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100143390 | LOS ANGELES | CA | | 02/16/2024 | | 393 | | (5) | | | (5) | | 388 | 388 | | | |
| 100088310 | LANSING | MI | | 11/10/2022 | | 429 | | (12) | | | (12) | | 417 | 417 | | | |
| 100086539 | KEIZER | OR | | 09/30/2022 | | 612 | | (26) | | | (26) | | 586 | 586 | | | |
| 100115764 | ROSHARON | TX | | 07/20/2023 | | 822 | | 48 | | | 48 | | 870 | 870 | | | |
| 100048242 | POLLOCK PINES | CA | | 11/20/2020 | | 1,060 | | (103) | | | (103) | | 957 | 957 | | | |
| 100101795 | LAKEWOOD | OH | | 03/31/2023 | | 513 | | (10) | | | (10) | | 503 | 503 | | | |
| 100067439 | ASHEVILLE | NC | | 09/23/2021 | | 1,535 | | (30) | | | (30) | | 1,505 | 1,505 | | | |
| 100134337 | LA PORTE | IN | | 10/27/2023 | | 420 | | (20) | | | (20) | | 400 | 400 | | | |
| 100136509 | ATHENS | AL | | 11/20/2023 | | 649 | | 50 | | | 50 | | 699 | 699 | | | |
| 100147278 | PORT REPUBLIC | NJ | | 03/28/2024 | | 328 | | (8) | | | (8) | | 320 | 320 | | | |
| 100102038 | HAGERSTOWN | MD | | 04/14/2023 | | 346 | | (9) | | | (9) | | 337 | 337 | | | |
| 100136853 | FRAMINGHAM | MA | | 11/27/2023 | | 805 | | 3 | | | 3 | | 808 | 808 | | | |
| 100156908 | TUNNEL HILL | GA | | 06/27/2024 | | 505 | | 2 | | | 2 | | 507 | 507 | | | |
| 100156893 | TUNNEL HILL | GA | | 06/27/2024 | | 505 | | 2 | | | 2 | | 507 | 507 | | | |
| 100116630 | BUFORD | GA | | 07/20/2023 | | 1,078 | | 211 | | | 211 | | 1,289 | 1,289 | | | |
| 100129308 | NORTH PORT | FL | | 09/25/2023 | | 594 | | 12 | | | 12 | | 606 | 606 | | | |
| 100144466 | HOUSTON | TX | | 04/26/2024 | | 448 | | (37) | | | (37) | | 411 | 411 | | | |
| 100116411 | MARIETTA | GA | | 07/20/2023 | | 899 | | 208 | | | 208 | | 1,107 | 1,107 | | | |
| 100146241 | AURORA | OR | | 03/19/2024 | | 1,165 | | (28) | | | (28) | | 1,137 | 1,137 | | | |
| 100055748 | FORT LAUDERDALE | FL | | 03/23/2021 | | 1,829 | | (65) | | | (65) | | 1,764 | 1,764 | | | |
| 100136468 | MILTON | FL | | 11/20/2023 | | 994 | | 108 | | | 108 | | 1,102 | 1,102 | | | |
| 100063829 | CRESTON | OH | | 07/01/2021 | | 2,887 | | 49 | | | 49 | | 2,936 | 2,936 | | | |
| 100152476 | VISALIA | CA | | 05/16/2024 | | 351 | | (14) | | | (14) | | 337 | 337 | | | |
| 100062722 | MANASSAS | VA | | 07/01/2021 | | 1,579 | | (29) | | | (29) | | 1,550 | 1,550 | | | |
| 100155572 | ST. PETERSBURG | FL | | 06/18/2024 | | 665 | | (1) | | | (1) | | 664 | 664 | | | |
| 100147893 | RICHMOND | TX | | 04/08/2024 | | 680 | | 24 | | | 24 | | 704 | 704 | | | |
| 100100578 | SAN ANTONIO | TX | | 04/27/2023 | | 620 | | (54) | | | (54) | | 566 | 566 | | | |
| 100139179 | NORTH FORT MYERS | FL | | 12/28/2023 | | 393 | | (3) | | | (3) | | 390 | 390 | | | |
| 100065648 | NORTH RICHLAND HILLS | TX | | 07/28/2021 | | 946 | | (35) | | | (35) | | 911 | 911 | | | |
| 100153287 | LANDIS | NC | | 05/30/2024 | | 516 | | 3 | | | 3 | | 519 | 519 | | | |
| 100102627 | LOS ANGELES | CA | | 06/22/2023 | | 597 | | (26) | | | (26) | | 571 | 571 | | | |
| 100163073 | COLUMBIA | TN | | 08/13/2024 | | 251 | | 14 | | | 14 | | 265 | 265 | | | |
| 100028674 | CORAL SPRINGS | FL | | 10/26/2018 | | 1,127 | | 192 | | | 192 | | 1,319 | 1,319 | | | |
| 100153469 | TAYLOR | PA | | 05/30/2024 | | 426 | | (8) | | | (8) | | 418 | 418 | | | |
| 100017055 | POMONA | CA | | 05/16/2018 | | 1,191 | | (9) | | | (9) | | 1,182 | 1,182 | | | |
| 100147345 | PHOENIX | AZ | | 05/08/2024 | | 266 | | (20) | | | (20) | | 246 | 246 | | | |
| 100139239 | EASTON | PA | | 12/28/2023 | | 403 | | (2) | | | (2) | | 401 | 401 | | | |
| 100029813 | MOHAVE VALLEY | AZ | | 10/26/2018 | | 467 | | 55 | | | 55 | | 522 | 522 | | | |
| 100099573 | CAPITOL HEIGHTS | MD | | 04/06/2023 | | 236 | | (15) | | | (15) | | 221 | 221 | | | |
| 100134892 | MONTICELLO | NY | | 10/30/2023 | | 380 | | (5) | | | (5) | | 375 | 375 | | | |
| 100163145 | PIEDMONT | SC | | 08/13/2024 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100147109 | COVENTRY | CT | | 05/08/2024 | | 455 | | (14) | | | (14) | | 441 | 441 | | | |
| 100102468 | JACKSON | NJ | | 06/07/2023 | | 606 | | (8) | | | (8) | | 598 | 598 | | | |
| 100065064 | ELGIN | IL | | 07/14/2021 | | 1,052 | | (31) | | | (31) | | 1,021 | 1,021 | | | |
| 100157997 | BALTIMORE | MD | | 07/09/2024 | | 295 | | (8) | | | (8) | | 287 | 287 | | | |
| 100064897 | OCEAN RIDGE | FL | | 07/14/2021 | | 1,401 | | (57) | | | (57) | | 1,344 | 1,344 | | | |
| 100031441 | FONTANA | CA | | 03/29/2019 | | 739 | | 76 | | | 76 | | 815 | 815 | | | |
| 100067398 | ORLANDO | FL | | 09/23/2021 | | 3,207 | | (60) | | | (60) | | 3,147 | 3,147 | | | |
| 100099983 | LAKE HAVASU CITY | AZ | | 03/28/2023 | | 451 | | (13) | | | (13) | | 438 | 438 | | | |
| 100152696 | BRYAN | TX | | 05/17/2024 | | 568 | | 12 | | | 12 | | 580 | 580 | | | |
| 100120771 | AURORA | IL | | 08/25/2023 | | 541 | | (12) | | | (12) | | 529 | 529 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100099810 | NEW HAVEN | CT | | 02/28/2023 | | 504 | | (10) | | | (10) | | 494 | 494 | | | |
| 100064427 | LINCOLN | ND | | 07/01/2021 | | 2,420 | | 69 | | | 69 | | 2,489 | 2,489 | | | |
| 100161728 | MONTICELLO | NY | | 07/30/2024 | | 292 | | (7) | | | (7) | | 285 | 285 | | | |
| 100152296 | ROSHARON | TX | | 05/17/2024 | | 707 | | 65 | | | 65 | | 772 | 772 | | | |
| 100062350 | APACHE JUNCTION | AZ | | 07/01/2021 | | 841 | | (15) | | | (15) | | 826 | 826 | | | |
| 100149548 | STUART | FL | | 04/26/2024 | | 34,063 | | (180) | | | (180) | | 33,883 | 33,883 | | | |
| 100138101 | STOCKBRIDGE | GA | | 12/14/2023 | | 285 | | | | | | | 285 | 285 | | | |
| 100120735 | LIBERTY HILL | TX | | 08/25/2023 | | 602 | | 1 | | | 1 | | 603 | 603 | | | |
| 100044671 | WEST VALLEY CITY | UT | | 11/19/2020 | | 615 | | (5) | | | (5) | | 610 | 610 | | | |
| 100140477 | HOUSTON | TX | | 01/17/2024 | | 494 | | (6) | | | (6) | | 488 | 488 | | | |
| 100127693 | PANAMA CITY BEACH | FL | | 09/08/2023 | | 527 | | 3 | | | 3 | | 530 | 530 | | | |
| 100115009 | BARSTOW | CA | | 07/14/2023 | | 555 | | (1) | | | (1) | | 554 | 554 | | | |
| 100080825 | LINDENHURST | NY | | 03/15/2022 | | 1,955 | | 52 | | | 52 | | 2,007 | 2,007 | | | |
| 100161385 | ALBEMARLE | NC | | 07/25/2024 | | 197 | | 1 | | | 1 | | 198 | 198 | | | |
| 100142991 | HOUSTON | TX | | 02/09/2024 | | 1,696 | | (196) | | | (196) | | 1,500 | 1,500 | | | |
| 100103124 | AURORA | IL | | 04/21/2023 | | 453 | | (12) | | | (12) | | 441 | 441 | | | |
| 100073411 | GLEN BURNIE | MD | | 11/01/2021 | | 1,615 | | (12) | | | (12) | | 1,603 | 1,603 | | | |
| 100079167 | SEGUIN | TX | | 02/24/2022 | | 1,099 | | (5) | | | (5) | | 1,094 | 1,094 | | | |
| 100063297 | LONGWOOD | FL | | 07/01/2021 | | 1,901 | | (28) | | | (28) | | 1,873 | 1,873 | | | |
| 100136510 | ELGIN | IL | | 11/20/2023 | | 460 | | 2 | | | 2 | | 462 | 462 | | | |
| 100133909 | ROCKY HILL | CT | | 11/29/2023 | | 453 | | 10 | | | 10 | | 463 | 463 | | | |
| 100146768 | NORRISTOWN | PA | | 03/20/2024 | | 481 | | (5) | | | (5) | | 476 | 476 | | | |
| 100086987 | JACKSON | NJ | | 11/04/2022 | | 436 | | (20) | | | (20) | | 416 | 416 | | | |
| 100165050 | LANSING | MI | | 08/28/2024 | | 114 | | (6) | | | (6) | | 108 | 108 | | | |
| 100159829 | BOYNTON BEACH | FL | | 07/17/2024 | | 139 | | (4) | | | (4) | | 135 | 135 | | | |
| 100067661 | MENIFEE | CA | | 09/23/2021 | | 737 | | (26) | | | (26) | | 711 | 711 | | | |
| 100148291 | PLAINFIELD | IL | | 04/12/2024 | | 493 | | (10) | | | (10) | | 483 | 483 | | | |
| 100139386 | SANTA FE | NM | | 12/28/2023 | | 443 | | (5) | | | (5) | | 438 | 438 | | | |
| 100144167 | FORT WORTH | TX | | 03/07/2024 | | 496 | | | | | | | 496 | 496 | | | |
| 100048696 | SPRING VALLEY | NY | | 11/20/2020 | | 2,785 | | (383) | | | (383) | | 2,402 | 2,402 | | | |
| 100065428 | MODESTO | CA | | 07/28/2021 | | 2,415 | | (20) | | | (20) | | 2,395 | 2,395 | | | |
| 100079614 | CROSS HILL | SC | | 04/25/2022 | | 1,147 | | 29 | | | 29 | | 1,176 | 1,176 | | | |
| 100043485 | RIVERSIDE | CA | | 08/13/2020 | | 2,413 | | 36 | | | 36 | | 2,449 | 2,449 | | | |
| 100159430 | SAN ANTONIO | TX | | 07/15/2024 | | 301 | | (3) | | | (3) | | 298 | 298 | | | |
| 100028318 | LOS ANGELES | CA | | 10/26/2018 | | 665 | | 75 | | | 75 | | 740 | 740 | | | |
| 100067155 | GALT | CA | | 08/02/2021 | | 2,999 | | 51 | | | 51 | | 3,050 | 3,050 | | | |
| 100149840 | KATY | TX | | 04/29/2024 | | 287 | | (23) | | | (23) | | 264 | 264 | | | |
| 100163147 | PHILADELPHIA | PA | | 08/13/2024 | | 170 | | (4) | | | (4) | | 166 | 166 | | | |
| 100160996 | SAINT AUGUSTINE | FL | | 07/24/2024 | | 537 | | 13 | | | 13 | | 550 | 550 | | | |
| 100143712 | FORT WORTH | TX | | 02/23/2024 | | 298 | | (4) | | | (4) | | 294 | 294 | | | |
| 100103667 | ALBANY | OR | | 05/08/2023 | | 584 | | 24 | | | 24 | | 608 | 608 | | | |
| 100130352 | GREENVILLE | MI | | 09/28/2023 | | 354 | | (19) | | | (19) | | 335 | 335 | | | |
| 100100057 | GAINESVILLE | FL | | 03/28/2023 | | 277 | | (26) | | | (26) | | 251 | 251 | | | |
| 100142836 | FORNEY | TX | | 02/09/2024 | | 395 | | (13) | | | (13) | | 382 | 382 | | | |
| 100029407 | TEMPLE CITY | CA | | 10/26/2018 | | 750 | | 118 | | | 118 | | 868 | 868 | | | |
| 100048638 | STREET | MD | | 11/20/2020 | | 475 | | (68) | | | (68) | | 407 | 407 | | | |
| 100155341 | MILTON | FL | | 07/19/2024 | | 345 | | (10) | | | (10) | | 335 | 335 | | | |
| 100074669 | BURLINGTON | NJ | | 12/01/2021 | | 1,471 | | (27) | | | (27) | | 1,444 | 1,444 | | | |
| 100146751 | BALTIMORE | MD | | 03/20/2024 | | 355 | | 4 | | | 4 | | 359 | 359 | | | |
| 100135239 | CONWAY | SC | | 11/08/2023 | | 638 | | 47 | | | 47 | | 685 | 685 | | | |
| 100031349 | POMONA | CA | | 03/29/2019 | | 3,535 | | 80 | | | 80 | | 3,615 | 3,615 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153980 | HOUSTON | TX | | 06/05/2024 | | 323 | | (14) | | | (14) | | 309 | 309 | | | |
| 100152481 | BOCA RATON | FL | | 05/16/2024 | | 449 | | (19) | | | (19) | | 430 | 430 | | | |
| 100150743 | WEST COLUMBIA | SC | | 05/06/2024 | | 465 | | (8) | | | (8) | | 457 | 457 | | | |
| 100138807 | MINNEAPOLIS | MN | | 12/21/2023 | | 449 | | (8) | | | (8) | | 441 | 441 | | | |
| 100100923 | CREST HILL | IL | | 04/28/2023 | | 938 | | 35 | | | 35 | | 973 | 973 | | | |
| 100152541 | LOWA CITY | IA | | 05/17/2024 | | 462 | | (2) | | | (2) | | 460 | 460 | | | |
| 100115647 | PENNSAUKEN | NJ | | 07/19/2023 | | 3,455 | | (61) | | | (61) | | 3,394 | 3,394 | | | |
| 100031272 | PEMBROKE PINES | FL | | 03/29/2019 | | 1,261 | | 60 | | | 60 | | 1,321 | 1,321 | | | |
| 100071534 | PITTSBURGH | PA | | 10/14/2021 | | 1,136 | | (30) | | | (30) | | 1,106 | 1,106 | | | |
| 100082600 | WAREHAM | MA | | 04/14/2022 | | 880 | | 1 | | | 1 | | 881 | 881 | | | |
| 100103848 | PLEASANT VALLEY | NY | | 05/10/2023 | | 458 | | (13) | | | (13) | | 445 | 445 | | | |
| 100045030 | WINTER SPRINGS | FL | | 11/19/2020 | | 624 | | 70 | | | 70 | | 694 | 694 | | | |
| 100127537 | ROSHARON | TX | | 09/08/2023 | | 739 | | 51 | | | 51 | | 790 | 790 | | | |
| 100083680 | CHULUOTA | FL | | 06/21/2022 | | 630 | | (25) | | | (25) | | 605 | 605 | | | |
| 100080999 | BROOKSHIRE | TX | | 03/18/2022 | | 1,137 | | 29 | | | 29 | | 1,166 | 1,166 | | | |
| 100136324 | HOUSTON | TX | | 11/20/2023 | | 615 | | 10 | | | 10 | | 625 | 625 | | | |
| 100110473 | HENDERSON | NV | | 06/30/2023 | | 1,006 | | (7) | | | (7) | | 999 | 999 | | | |
| 100135977 | LAS VEGAS | NV | | 11/16/2023 | | 545 | | 5 | | | 5 | | 550 | 550 | | | |
| 100108470 | COCONUT CREEK | FL | | 05/25/2023 | | 503 | | (8) | | | (8) | | 495 | 495 | | | |
| 100076412 | BOCA RATON | FL | | 12/23/2021 | | 1,059 | | (29) | | | (29) | | 1,030 | 1,030 | | | |
| 100036269 | UPLAND | CA | | 08/27/2019 | | 1,907 | | (42) | | | (42) | | 1,865 | 1,865 | | | |
| 100111183 | HOLLYWOOD | FL | | 06/29/2023 | | 896 | | 510 | | | 510 | | 1,406 | 1,406 | | | |
| 100158044 | SPRINGFIELD | MA | | 07/09/2024 | | 164 | | 2 | | | 2 | | 166 | 166 | | | |
| 100131887 | CHOWCHILLA | CA | | 10/06/2023 | | 509 | | 11 | | | 11 | | 520 | 520 | | | |
| 100099893 | CARSON CITY | NV | | 03/28/2023 | | 442 | | (15) | | | (15) | | 427 | 427 | | | |
| 100081111 | CHATTANOOGA | TN | | 03/18/2022 | | 1,164 | | 37 | | | 37 | | 1,201 | 1,201 | | | |
| 100158779 | ROCKVILLE | MD | | 07/10/2024 | | 163 | | (1) | | | (1) | | 162 | 162 | | | |
| 100128298 | PHILADELPHIA | PA | | 09/14/2023 | | 280 | | (16) | | | (16) | | 264 | 264 | | | |
| 100090687 | HAMILTON | NJ | | 12/29/2022 | | 455 | | (14) | | | (14) | | 441 | 441 | | | |
| 100131889 | CHOWCHILLA | CA | | 10/06/2023 | | 509 | | 11 | | | 11 | | 520 | 520 | | | |
| 100065043 | LAKEWOOD | NJ | | 07/14/2021 | | 1,091 | | (34) | | | (34) | | 1,057 | 1,057 | | | |
| 100091705 | FRAZIER PARK | CA | | 03/24/2023 | | 316 | | (7) | | | (7) | | 309 | 309 | | | |
| 100029169 | LITHIA | FL | | 10/26/2018 | | 930 | | 99 | | | 99 | | 1,029 | 1,029 | | | |
| 100110551 | ROSHARON | TX | | 06/30/2023 | | 829 | | 56 | | | 56 | | 885 | 885 | | | |
| 100127583 | JACKSONVILLE | FL | | 09/08/2023 | | 52,791 | | (764) | | | (764) | | 52,027 | 52,027 | | | |
| 100014150 | NORTH PORT | FL | | 05/25/2017 | | 1,957 | | 144 | | | 144 | | 2,101 | 2,101 | | | |
| 100128400 | FORTSON | GA | | 09/15/2023 | | 191 | | (17) | | | (17) | | 174 | 174 | | | |
| 100152606 | HOUSTON | TX | | 05/17/2024 | | 465 | | (3) | | | (3) | | 462 | 462 | | | |
| 100161101 | HUNTERSVILLE | NC | | 07/24/2024 | | 5,366 | | (136) | | | (136) | | 5,230 | 5,230 | | | |
| 100099824 | ATLANTA | GA | | 02/28/2023 | | 489 | | (8) | | | (8) | | 481 | 481 | | | |
| 100152310 | SANTAQUIN | UT | | 05/17/2024 | | 722 | | 54 | | | 54 | | 776 | 776 | | | |
| 100067472 | ATLANTIC CITY | NJ | | 09/23/2021 | | 1,378 | | (49) | | | (49) | | 1,329 | 1,329 | | | |
| 100087940 | DALLAS | TX | | 10/25/2022 | | 388 | | 2 | | | 2 | | 390 | 390 | | | |
| 100060986 | CONCORD | NC | | 06/01/2021 | | 3,152 | | 13 | | | 13 | | 3,165 | 3,165 | | | |
| 100126839 | NEW FAIRFIELD | CT | | 08/30/2023 | | 948 | | 485 | | | 485 | | 1,433 | 1,433 | | | |
| 100118155 | ORLANDO | FL | | 07/20/2023 | | 365 | | (18) | | | (18) | | 347 | 347 | | | |
| 100147892 | ROSEVILLE | CA | | 04/08/2024 | | 82,442 | | 238 | | | 238 | | 82,680 | 82,680 | | | |
| 100111465 | VACAVILLE | CA | | 06/29/2023 | | 843 | | 579 | | | 579 | | 1,422 | 1,422 | | | |
| 100099789 | IRMO | SC | | 02/28/2023 | | 440 | | (14) | | | (14) | | 426 | 426 | | | |
| 100158794 | ROGERS | AR | | 07/10/2024 | | 146 | | (1) | | | (1) | | 145 | 145 | | | |
| 100100314 | SELDEN | NY | | 04/27/2023 | | 1,024 | | 72 | | | 72 | | 1,096 | 1,096 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100130334 | ASHEBORO | NC | | 09/28/2023 | | 356 | | (16) | | | (16) | | 340 | 340 | | | |
| 100084630 | MOUNT JOY | PA | | 08/02/2022 | | 480 | | (30) | | | (30) | | 450 | 450 | | | |
| 100136513 | WALLINGFORD | CT | | 11/20/2023 | | 435 | | (2) | | | (2) | | 433 | 433 | | | |
| 100028144 | HAMILTON | OH | | 10/26/2018 | | 2,126 | | 17 | | | 17 | | 2,143 | 2,143 | | | |
| 100113872 | BURR RIDGE | IL | | 06/29/2023 | | 3,385 | | 76 | | | 76 | | 3,461 | 3,461 | | | |
| 100126688 | PATTERSON | NY | | 08/30/2023 | | 2,411 | | 44 | | | 44 | | 2,455 | 2,455 | | | |
| 100031039 | CORONA | CA | | 03/29/2019 | | 777 | | 135 | | | 135 | | 912 | 912 | | | |
| 100075577 | CULPEPPER | VA | | 12/01/2021 | | 1,206 | | (26) | | | (26) | | 1,180 | 1,180 | | | |
| 100117022 | CALDWELL | ID | | 07/20/2023 | | 816 | | 161 | | | 161 | | 977 | 977 | | | |
| 100155338 | MENIFEE | CA | | 07/19/2024 | | 104 | | (10) | | | (10) | | 94 | 94 | | | |
| 100013006 | YPSILANTI | MI | | 05/25/2017 | | 661 | | 160 | | | 160 | | 821 | 821 | | | |
| 100115061 | DULUTH | MN | | 07/14/2023 | | 1,000 | | 19 | | | 19 | | 1,019 | 1,019 | | | |
| 100089261 | ALLONS | TN | | 01/26/2023 | | 393 | | (12) | | | (12) | | 381 | 381 | | | |
| 100081671 | BIG BEAR LAKE | CA | | 03/21/2022 | | 545 | | (18) | | | (18) | | 527 | 527 | | | |
| 100161108 | PALM COAST | FL | | 07/24/2024 | | 192 | | 5 | | | 5 | | 197 | 197 | | | |
| 100128407 | SURPRISE | AZ | | 09/15/2023 | | 480 | | (8) | | | (8) | | 472 | 472 | | | |
| 100146248 | TUCSON | AZ | | 03/19/2024 | | 1,125 | | (31) | | | (31) | | 1,094 | 1,094 | | | |
| 100136369 | TOWSON | MD | | 11/20/2023 | | 451 | | 4 | | | 4 | | 455 | 455 | | | |
| 100158685 | MOBILE | AL | | 07/10/2024 | | 427 | | 16 | | | 16 | | 443 | 443 | | | |
| 100140883 | TAMPA | FL | | 01/25/2024 | | 404 | | 24 | | | 24 | | 428 | 428 | | | |
| 100119542 | CHICAGO | IL | | 07/28/2023 | | 507 | | (6) | | | (6) | | 501 | 501 | | | |
| 100060762 | BALTIMORE | MD | | 06/01/2021 | | 801 | | 3 | | | 3 | | 804 | 804 | | | |
| 100150738 | WYLIE | TX | | 05/06/2024 | | 582 | | 11 | | | 11 | | 593 | 593 | | | |
| 100146469 | SAVANNAH | GA | | 03/19/2024 | | 1,440 | | (27) | | | (27) | | 1,413 | 1,413 | | | |
| 100131883 | CHARLESTON | SC | | 10/06/2023 | | 428 | | (24) | | | (24) | | 404 | 404 | | | |
| 100064989 | PITTSBURG | CA | | 07/14/2021 | | 7,082 | | (237) | | | (237) | | 6,845 | 6,845 | | | |
| 100090966 | CHINA | MI | | 01/31/2023 | | 829 | | (21) | | | (21) | | 808 | 808 | | | |
| 100119021 | GRETNA | LA | | 07/27/2023 | | 303 | | (6) | | | (6) | | 297 | 297 | | | |
| 100141850 | ARLINGTON | TX | | 03/27/2024 | | 413 | | (22) | | | (22) | | 391 | 391 | | | |
| 100076793 | CHEYENNE | WY | | 12/27/2021 | | 968 | | (69) | | | (69) | | 899 | 899 | | | |
| 100069517 | SELDEN | NY | | 09/01/2021 | | 1,226 | | (2) | | | (2) | | 1,224 | 1,224 | | | |
| 100100791 | MONROE | NC | | 04/28/2023 | | 2,342 | | 112 | | | 112 | | 2,454 | 2,454 | | | |
| 100011951 | MIAMI | FL | | 03/08/2017 | | 1,251 | | 123 | | | 123 | | 1,374 | 1,374 | | | |
| 100054207 | RENO | NV | | 03/23/2021 | | 782 | | (11) | | | (11) | | 771 | 771 | | | |
| 100137827 | BROWNSVILLE | TX | | 12/08/2023 | | 583 | | (16) | | | (16) | | 567 | 567 | | | |
| 100116547 | PINOLE | CA | | 07/20/2023 | | 1,033 | | 330 | | | 330 | | 1,363 | 1,363 | | | |
| 100157963 | NAPERVILLE | IL | | 07/09/2024 | | 2,199 | | (23) | | | (23) | | 2,176 | 2,176 | | | |
| 100025728 | PORTLAND | OR | | 09/20/2018 | | 961 | | 47 | | | 47 | | 1,008 | 1,008 | | | |
| 100088210 | LAHAINA | HI | | 10/19/2022 | | 4,349 | | (92) | | | (92) | | 4,257 | 4,257 | | | |
| 100150715 | FORT WORTH | TX | | 05/06/2024 | | 526 | | (6) | | | (6) | | 520 | 520 | | | |
| 100065376 | LAKE WORTH | FL | | 07/28/2021 | | 4,486 | | (132) | | | (132) | | 4,354 | 4,354 | | | |
| 100055855 | NORMAL | IL | | 03/23/2021 | | 1,315 | | 119 | | | 119 | | 1,434 | 1,434 | | | |
| 100141530 | CORPUS CHRISTI | TX | | 01/30/2024 | | 440 | | (3) | | | (3) | | 437 | 437 | | | |
| 100116769 | PATERSON | NJ | | 07/20/2023 | | 971 | | 148 | | | 148 | | 1,119 | 1,119 | | | |
| 100156163 | FORT MYERS | FL | | 06/20/2024 | | 35,092 | | (1,848) | | | (1,848) | | 33,244 | 33,244 | | | |
| 100087226 | FORT LAUDERDALE | FL | | 10/25/2022 | | 808 | | 68 | | | 68 | | 876 | 876 | | | |
| 100081080 | GEORGETOWN | TX | | 03/18/2022 | | 1,199 | | 31 | | | 31 | | 1,230 | 1,230 | | | |
| 100110442 | ROSHARON | TX | | 06/30/2023 | | 745 | | 43 | | | 43 | | 788 | 788 | | | |
| 100138228 | OCALA | FL | | 12/14/2023 | | 454 | | (2) | | | (2) | | 452 | 452 | | | |
| 100141105 | WOODRUFF | SC | | 01/30/2024 | | 444 | | (13) | | | (13) | | 431 | 431 | | | |
| 100141067 | ANAHEIM | CA | | 02/20/2024 | | 484 | | (5) | | | (5) | | 479 | 479 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138092 | HYATTSVILLE | MD | | 12/13/2023 | | 252 | | (17) | | | (17) | | 235 | 343 | | 108 | 108 |
| 100129946 | CHICAGO | IL | | 09/27/2023 | | 308 | | (6) | | | (6) | | 302 | 302 | | | |
| 100152690 | HIALEAH | FL | | 05/17/2024 | | 773 | | (17) | | | (17) | | 756 | 756 | | | |
| 100118888 | DELRAY BEACH | FL | | 08/30/2023 | | 297 | | (19) | | | (19) | | 278 | 278 | | | |
| 100143698 | MANCHESTER | CT | | 02/22/2024 | | 131 | | (7) | | | (7) | | 124 | 124 | | | |
| 100065856 | MIAMI | FL | | 07/27/2021 | | 975 | | (22) | | | (22) | | 953 | 953 | | | |
| 100147902 | SAN MARCOS | TX | | 04/08/2024 | | 473 | | 23 | | | 23 | | 496 | 496 | | | |
| 100018052 | LEHI | UT | | 06/08/2018 | | 1,944 | | 20 | | | 20 | | 1,964 | 1,964 | | | |
| 100135606 | SALINE | MI | | 11/09/2023 | | 607 | | (11) | | | (11) | | 596 | 596 | | | |
| 100156195 | RICHMOND | VA | | 06/20/2024 | | 449 | | (24) | | | (24) | | 425 | 425 | | | |
| 100103600 | BAKERSFIELD | CA | | 05/08/2023 | | 505 | | (7) | | | (7) | | 498 | 498 | | | |
| 100079183 | PUEBLO | CO | | 02/24/2022 | | 1,052 | | (10) | | | (10) | | 1,042 | 1,042 | | | |
| 100133633 | BRENHAM | TX | | 10/23/2023 | | 664 | | 44 | | | 44 | | 708 | 708 | | | |
| 100141318 | CLARKSVILLE | TN | | 01/30/2024 | | 381 | | (20) | | | (20) | | 361 | 361 | | | |
| 100027828 | TUKWILA | WA | | 10/26/2018 | | 717 | | 49 | | | 49 | | 766 | 766 | | | |
| 100060132 | ORLANDO | FL | | 06/25/2021 | | 994 | | (38) | | | (38) | | 956 | 956 | | | |
| 100100716 | LANDOVER | MD | | 04/28/2023 | | 781 | | 25 | | | 25 | | 806 | 806 | | | |
| 100129814 | THREE OAKS | MI | | 09/27/2023 | | 496 | | (27) | | | (27) | | 469 | 469 | | | |
| 100158098 | NORTH PORT | FL | | 07/09/2024 | | 171 | | (1) | | | (1) | | 170 | 170 | | | |
| 100161001 | AYNOR | SC | | 07/24/2024 | | 206 | | 9 | | | 9 | | 215 | 215 | | | |
| 100102087 | LAKE HAVASU CITY | AZ | | 04/14/2023 | | 1,941 | | (10) | | | (10) | | 1,931 | 1,931 | | | |
| 100112739 | GILBERT | AZ | | 06/29/2023 | | 398 | | 145 | | | 145 | | 543 | 543 | | | |
| 100152286 | MYRTLE BEACH | SC | | 05/17/2024 | | 667 | | 39 | | | 39 | | 706 | 706 | | | |
| 100138832 | DENISON | TX | | 12/21/2023 | | 446 | | (7) | | | (7) | | 439 | 439 | | | |
| 100102433 | MURFREESBORO | TN | | 06/07/2023 | | 845 | | 13 | | | 13 | | 858 | 858 | | | |
| 100100394 | MIDDLETOWN | NY | | 04/27/2023 | | 941 | | 182 | | | 182 | | 1,123 | 1,123 | | | |
| 100135806 | FORT WORTH | TX | | 11/10/2023 | | 401 | | 14 | | | 14 | | 415 | 415 | | | |
| 100119892 | DEARBORN HTS | MI | | 08/10/2023 | | 420 | | (17) | | | (17) | | 403 | 403 | | | |
| 100149671 | CAPE CORAL | FL | | 04/26/2024 | | 467 | | (16) | | | (16) | | 451 | 451 | | | |
| 100161910 | HIGH POINT | NC | | 07/31/2024 | | 164 | | | | | | | 164 | 164 | | | |
| 100103213 | SALISBURY | MD | | 04/21/2023 | | 463 | | (10) | | | (10) | | 453 | 453 | | | |
| 100029374 | LOS ANGELES | CA | | 10/26/2018 | | 969 | | 104 | | | 104 | | 1,073 | 1,073 | | | |
| 100028585 | PITTSBURG | CA | | 10/26/2018 | | 1,947 | | 27 | | | 27 | | 1,974 | 1,974 | | | |
| 100136450 | COLUMBIA | TN | | 11/20/2023 | | 644 | | 51 | | | 51 | | 695 | 695 | | | |
| 100120848 | NEW HAVEN | IN | | 08/25/2023 | | 416 | | (18) | | | (18) | | 398 | 398 | | | |
| 100076228 | MERCED | CA | | 01/07/2022 | | 1,055 | | (16) | | | (16) | | 1,039 | 1,039 | | | |
| 100023275 | NORTH MIDDLETOWN | NJ | | 08/16/2018 | | 1,035 | | (16) | | | (16) | | 1,019 | 1,019 | | | |
| 100138435 | STRATFORD | NJ | | 12/18/2023 | | 364 | | (19) | | | (19) | | 345 | 345 | | | |
| 100102561 | SAINT CLOUD | FL | | 06/07/2023 | | 2,742 | | (74) | | | (74) | | 2,668 | 2,668 | | | |
| 100148815 | WAXHAW | NC | | 04/17/2024 | | 405 | | (17) | | | (17) | | 388 | 388 | | | |
| 100081112 | PORTSMOUTH | VA | | 03/18/2022 | | 1,002 | | 7 | | | 7 | | 1,009 | 1,009 | | | |
| 100136340 | SOMERVILLE | TN | | 11/20/2023 | | 690 | | 69 | | | 69 | | 759 | 759 | | | |
| 100089273 | PHILADELPHIA | PA | | 01/26/2023 | | 402 | | (14) | | | (14) | | 388 | 388 | | | |
| 100012441 | SANTA MARIA | CA | | 04/28/2017 | | 1,317 | | 94 | | | 94 | | 1,411 | 1,411 | | | |
| 100055603 | GEISMAR | LA | | 03/23/2021 | | 1,271 | | (2) | | | (2) | | 1,269 | 1,269 | | | |
| 100139519 | ASHEBORO | NC | | 12/28/2023 | | 341 | | (18) | | | (18) | | 323 | 323 | | | |
| 100076092 | EDGEWATER PARK | NJ | | 01/07/2022 | | 1,060 | | (21) | | | (21) | | 1,039 | 1,039 | | | |
| 100163245 | FAIRFIELD | CA | | 08/13/2024 | | 156 | | (8) | | | (8) | | 148 | 148 | | | |
| 100142754 | ROCHESTER | NY | | 02/08/2024 | | 392 | | (7) | | | (7) | | 385 | 385 | | | |
| 100013781 | LIVINGSTON | CA | | 05/25/2017 | | 680 | | 62 | | | 62 | | 742 | 742 | | | |
| 100101516 | ROSENBERG | TX | | 04/26/2023 | | 983 | | 69 | | | 69 | | 1,052 | 1,052 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147803 | CORVALLIS | OR | | 04/08/2024 | | 196,974 | | (4,901) | | | (4,901) | | 192,073 | 192,073 | | | |
| 100013952 | FOLSOM | CA | | 05/25/2017 | | 759 | | 107 | | | 107 | | 866 | 866 | | | |
| 100060149 | TAMPA | FL | | 06/25/2021 | | 758 | | (11) | | | (11) | | 747 | 747 | | | |
| 100080182 | DUMONT | NJ | | 02/25/2022 | | 780 | | (52) | | | (52) | | 728 | 728 | | | |
| 100103639 | CALIFORNIA CITY | CA | | 05/08/2023 | | 349 | | (13) | | | (13) | | 336 | 336 | | | |
| 100116546 | PITTSBURGH | PA | | 07/20/2023 | | 915 | | 261 | | | 261 | | 1,176 | 1,176 | | | |
| 100137568 | OMAHA | NE | | 12/08/2023 | | 480 | | (3) | | | (3) | | 477 | 477 | | | |
| 100119097 | CINCINNATI | OH | | 07/28/2023 | | 784 | | 154 | | | 154 | | 938 | 938 | | | |
| 100080991 | HUTTO | TX | | 03/18/2022 | | 5,402 | | 185 | | | 185 | | 5,587 | 5,587 | | | |
| 100109738 | MARIETTA | GA | | 06/16/2023 | | 418 | | (9) | | | (9) | | 409 | 409 | | | |
| 100128467 | CORAL SPRINGS | FL | | 09/15/2023 | | 266 | | (19) | | | (19) | | 247 | 247 | | | |
| 100102976 | CORONA | CA | | 06/22/2023 | | 2,651 | | (37) | | | (37) | | 2,614 | 2,614 | | | |
| 100091115 | CICERO | IL | | 01/31/2023 | | 845 | | (36) | | | (36) | | 809 | 809 | | | |
| 100149073 | PHOENIX | AZ | | 04/19/2024 | | 440 | | (13) | | | (13) | | 427 | 427 | | | |
| 100141425 | PHOENIX | AZ | | 01/30/2024 | | 359 | | (4) | | | (4) | | 355 | 355 | | | |
| 100150665 | MOUNT LAUREL | NJ | | 05/06/2024 | | 465 | | (14) | | | (14) | | 451 | 451 | | | |
| 100152600 | SUMTER | SC | | 05/17/2024 | | 511 | | (1) | | | (1) | | 510 | 510 | | | |
| 100071866 | ROSEVILLE | CA | | 10/14/2021 | | 1,079 | | (43) | | | (43) | | 1,036 | 1,036 | | | |
| 100065310 | MARICOPA | AZ | | 07/28/2021 | | 1,043 | | (29) | | | (29) | | 1,014 | 1,014 | | | |
| 100113522 | ATLANTA | GA | | 06/29/2023 | | 1,182 | | 410 | | | 410 | | 1,592 | 1,592 | | | |
| 100150748 | MISSION | TX | | 05/06/2024 | | 463 | | (9) | | | (9) | | 454 | 454 | | | |
| 100135764 | CHESAPEAKE | VA | | 11/10/2023 | | 446 | | (2) | | | (2) | | 444 | 444 | | | |
| 100156879 | MALAGA | NJ | | 06/27/2024 | | 3,274 | | (69) | | | (69) | | 3,205 | 3,205 | | | |
| 100163337 | HERMITAGE | TN | | 08/13/2024 | | 148 | | (3) | | | (3) | | 145 | 145 | | | |
| 100077752 | CORCORAN | CA | | 01/03/2022 | | 1,122 | | (8) | | | (8) | | 1,114 | 1,114 | | | |
| 100161419 | MOUNT PROSPECT | IL | | 07/29/2024 | | 153 | | (3) | | | (3) | | 150 | 150 | | | |
| 100156312 | OCALA | FL | | 07/25/2024 | | 164 | | (4) | | | (4) | | 160 | 160 | | | |
| 100029380 | LEESBURG | VA | | 10/26/2018 | | 1,703 | | 43 | | | 43 | | 1,746 | 1,746 | | | |
| 100079079 | BURNSVILLE | NC | | 02/24/2022 | | 1,008 | | (27) | | | (27) | | 981 | 981 | | | |
| 100130403 | BELLMORE | NY | | 09/28/2023 | | 66,076 | | 160 | | | 160 | | 66,236 | 66,236 | | | |
| 100113379 | WINTER PARK | FL | | 06/29/2023 | | 526 | | 422 | | | 422 | | 948 | 948 | | | |
| 100078845 | EAST POINT | GA | | 02/24/2022 | | 1,085 | | (5) | | | (5) | | 1,080 | 1,080 | | | |
| 100134692 | CARTERSVILLE | GA | | 10/30/2023 | | 439 | | (6) | | | (6) | | 433 | 433 | | | |
| 100157865 | CARTERSVILLE | GA | | 07/09/2024 | | 154 | | (3) | | | (3) | | 151 | 151 | | | |
| 100147602 | PHELAN | CA | | 04/04/2024 | | 539 | | (1) | | | (1) | | 538 | 538 | | | |
| 100071984 | RIO RANCHO | NM | | 10/29/2021 | | 1,021 | | (42) | | | (42) | | 979 | 979 | | | |
| 100148433 | DAYTON | TX | | 04/12/2024 | | 1,817 | | 98 | | | 98 | | 1,915 | 1,915 | | | |
| 100138233 | CEMENT CITY | MI | | 12/14/2023 | | 444 | | (1) | | | (1) | | 443 | 443 | | | |
| 100062724 | LUTHERVILLE TIMONIUM | MD | | 07/01/2021 | | 1,606 | | (15) | | | (15) | | 1,591 | 1,591 | | | |
| 100119519 | WEST COVINA | CA | | 07/28/2023 | | 509 | | (12) | | | (12) | | 497 | 497 | | | |
| 100100265 | PHILADELPHIA | PA | | 03/17/2023 | | 438 | | (12) | | | (12) | | 426 | 426 | | | |
| 100027784 | OAKLAND | CA | | 10/26/2018 | | 628 | | 81 | | | 81 | | 709 | 709 | | | |
| 100116652 | CEDAR CITY | UT | | 07/20/2023 | | 982 | | 275 | | | 275 | | 1,257 | 1,257 | | | |
| 100129921 | SCRANTON | PA | | 09/27/2023 | | 458 | | (5) | | | (5) | | 453 | 453 | | | |
| 100071705 | ATHENS | GA | | 10/14/2021 | | 1,139 | | (26) | | | (26) | | 1,113 | 1,113 | | | |
| 100079737 | EVERETT | WA | | 04/25/2022 | | 2,349 | | (70) | | | (70) | | 2,279 | 2,279 | | | |
| 100024588 | WEWAHITCHKA | FL | | 09/20/2018 | | 703 | | 95 | | | 95 | | 798 | 798 | | | |
| 100011521 | LEXINGTON PARK | MD | | 03/08/2017 | | 1,853 | | 745 | | | 745 | | 2,598 | 2,598 | | | |
| 100071592 | CHARLOTTE | NC | | 10/14/2021 | | 1,080 | | (26) | | | (26) | | 1,054 | 1,054 | | | |
| 100129537 | VICTORVILLE | CA | | 09/29/2023 | | 10,326 | | (16) | | | (16) | | 10,310 | 10,310 | | | |
| 100112978 | PORT SAINT LUCIE | FL | | 06/29/2023 | | 567 | | 212 | | | 212 | | 779 | 779 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128811 | HALTOM CITY | TX | | 09/21/2023 | | 440 | | (20) | | | (20) | | 420 | 420 | | | |
| 100103207 | PHILADELPHIA | PA | | 04/21/2023 | | 499 | | (9) | | | (9) | | 490 | 490 | | | |
| 100157597 | TOLEDO | OH | | 06/28/2024 | | 202 | | (17) | | | (17) | | 185 | 185 | | | |
| 100158621 | STOCKBRIDGE | GA | | 07/10/2024 | | 145 | | (2) | | | (2) | | 143 | 143 | | | |
| 100160848 | CAPE CORAL | FL | | 07/24/2024 | | 119 | | (7) | | | (7) | | 112 | 112 | | | |
| 100070742 | HAMILTON | NJ | | 10/01/2021 | | 1,159 | | (1) | | | (1) | | 1,158 | 1,158 | | | |
| 100129306 | ZEPHYRHILLS | FL | | 09/25/2023 | | 869 | | 33 | | | 33 | | 902 | 902 | | | |
| 100128075 | HOPKINS | SC | | 09/08/2023 | | 601 | | 20 | | | 20 | | 621 | 621 | | | |
| 100140590 | MANCHESTER | CT | | 01/19/2024 | | 390 | | (5) | | | (5) | | 385 | 385 | | | |
| 100153199 | GASTONIA | NC | | 05/30/2024 | | 480 | | (11) | | | (11) | | 469 | 469 | | | |
| 100063007 | MEDFORD LAKES | NJ | | 07/01/2021 | | 1,797 | | 16 | | | 16 | | 1,813 | 1,813 | | | |
| 100037852 | TUCSON | AZ | | 09/16/2019 | | 1,040 | | (30) | | | (30) | | 1,010 | 1,010 | | | |
| 100118935 | HOUSTON | TX | | 07/27/2023 | | 404 | | (25) | | | (25) | | 379 | 379 | | | |
| 100070420 | SALEM | OR | | 09/23/2021 | | 1,411 | | (57) | | | (57) | | 1,354 | 1,354 | | | |
| 100161300 | HAMPSTEAD | NC | | 07/25/2024 | | 173 | | | | | | | 173 | 173 | | | |
| 100149547 | FORT WORTH | TX | | 04/26/2024 | | 584 | | | | | | | 584 | 584 | | | |
| 100080961 | NORCROSS | GA | | 03/18/2022 | | 1,197 | | 52 | | | 52 | | 1,249 | 1,249 | | | |
| 100149087 | WILLIS | TX | | 04/19/2024 | | 584 | | (25) | | | (25) | | 559 | 559 | | | |
| 100127712 | ROGERS | AR | | 09/08/2023 | | 6,852 | | (202) | | | (202) | | 6,650 | 6,650 | | | |
| 100110560 | ROSHARON | TX | | 06/30/2023 | | 822 | | 63 | | | 63 | | 885 | 885 | | | |
| 100060771 | CAPITOL HEIGHTS | MD | | 06/01/2021 | | 1,202 | | 5 | | | 5 | | 1,207 | 1,207 | | | |
| 100136247 | CALABASH | NC | | 11/20/2023 | | 1,482 | | 15 | | | 15 | | 1,497 | 1,497 | | | |
| 100161328 | FORT WORTH | TX | | 07/25/2024 | | 186 | | (1) | | | (1) | | 185 | 185 | | | |
| 100147680 | NORFOLK | VA | | 04/04/2024 | | 397 | | (11) | | | (11) | | 386 | 386 | | | |
| 100024498 | HENDERSON | NV | | 09/20/2018 | | 634 | | 85 | | | 85 | | 719 | 719 | | | |
| 100143730 | CANYON LAKE | CA | | 02/26/2024 | | 435 | | (11) | | | (11) | | 424 | 424 | | | |
| 100043865 | WINTERS | CA | | 08/19/2020 | | 667 | | (39) | | | (39) | | 628 | 628 | | | |
| 100103694 | DALLAS | TX | | 05/08/2023 | | 471 | | (8) | | | (8) | | 463 | 463 | | | |
| 100000406 | NORRIDGE | IL | | 09/27/2016 | | 770 | | 104 | | | 104 | | 874 | 874 | | | |
| 100063654 | ROCHESTER | NY | | 07/01/2021 | | 1,407 | | 13 | | | 13 | | 1,420 | 1,420 | | | |
| 100089283 | CHELTENHAM | PA | | 01/26/2023 | | 7,562 | | (126) | | | (126) | | 7,436 | 7,436 | | | |
| 100024716 | LOMPOC | CA | | 09/20/2018 | | 741 | | 149 | | | 149 | | 890 | 890 | | | |
| 100153224 | TEMPLE | TX | | 05/30/2024 | | 558 | | 8 | | | 8 | | 566 | 566 | | | |
| 100136994 | KNOXVILLE | TN | | 11/28/2023 | | 543 | | 17 | | | 17 | | 560 | 560 | | | |
| 100078781 | HENDERSONVILLE | NC | | 02/24/2022 | | 998 | | (21) | | | (21) | | 977 | 977 | | | |
| 100064920 | DALLAS | TX | | 07/14/2021 | | 1,041 | | (41) | | | (41) | | 1,000 | 1,000 | | | |
| 100100840 | SALEM | VA | | 04/28/2023 | | 797 | | 31 | | | 31 | | 828 | 828 | | | |
| 100133508 | POND EDDY | NY | | 10/19/2023 | | 405 | | (20) | | | (20) | | 385 | 385 | | | |
| 100134799 | HOUSTON | TX | | 10/30/2023 | | 483 | | (1) | | | (1) | | 482 | 482 | | | |
| 100091292 | NORTH LAS VEGAS | NV | | 01/31/2023 | | 434 | | (20) | | | (20) | | 414 | 414 | | | |
| 100128355 | ATLANTA | GA | | 09/14/2023 | | 548 | | 4 | | | 4 | | 552 | 552 | | | |
| 100108989 | TUCSON | AZ | | 05/31/2023 | | 442 | | (24) | | | (24) | | 418 | 418 | | | |
| 100148412 | MAGNOLIA | TX | | 04/12/2024 | | 668 | | 28 | | | 28 | | 696 | 696 | | | |
| 100057632 | LARAMIE | WY | | 06/30/2021 | | 1,060 | | (38) | | | (38) | | 1,022 | 1,022 | | | |
| 100128465 | KILLEEN | TX | | 09/15/2023 | | 391 | | (29) | | | (29) | | 362 | 362 | | | |
| 100117298 | GROTON | CT | | 07/20/2023 | | 303 | | (2) | | | (2) | | 301 | 301 | | | |
| 100014371 | FAIRBURN | GA | | 09/27/2017 | | 425 | | 21 | | | 21 | | 446 | 446 | | | |
| 100100721 | CHICAGO | IL | | 04/28/2023 | | 947 | | 47 | | | 47 | | 994 | 994 | | | |
| 100147658 | STOCKBRIDGE | GA | | 04/04/2024 | | 407 | | (8) | | | (8) | | 399 | 399 | | | |
| 100100187 | NAMPA | ID | | 03/17/2023 | | 519 | | (17) | | | (17) | | 502 | 502 | | | |
| 100057658 | MESA | AZ | | 06/30/2021 | | 1,507 | | (41) | | | (41) | | 1,466 | 1,466 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149154 | HENDERSON | NV | | 04/22/2024 | | 767 | | 37 | | | 37 | | 804 | 804 | | | |
| 100135604 | INVERNESS | FL | | 11/09/2023 | | 356 | | (9) | | | (9) | | 347 | 347 | | | |
| 100163024 | GOULDSBORO | PA | | 08/13/2024 | | 156 | | (5) | | | (5) | | 151 | 151 | | | |
| 100160065 | CHESAPEAKE | VA | | 07/17/2024 | | 152 | | (5) | | | (5) | | 147 | 147 | | | |
| 100055770 | DAVENPORT | FL | | 03/23/2021 | | 529 | | 9 | | | 9 | | 538 | 538 | | | |
| 100154160 | FULTONDALE | AL | | 07/11/2024 | | 155 | | (5) | | | (5) | | 150 | 150 | | | |
| 100134768 | BRADENTON | FL | | 10/30/2023 | | 481 | | (1) | | | (1) | | 480 | 480 | | | |
| 100152288 | OKLAHOMA CITY | OK | | 05/17/2024 | | 664 | | 40 | | | 40 | | 704 | 704 | | | |
| 100054600 | SAINT ROSE | LA | | 03/23/2021 | | 849 | | (57) | | | (57) | | 792 | 792 | | | |
| 100154844 | CANTON | GA | | 07/19/2024 | | 7,051 | | (355) | | | (355) | | 6,696 | 6,696 | | | |
| 100140054 | BROOKLINE | MA | | 01/09/2024 | | 12,871 | | (314) | | | (314) | | 12,557 | 12,557 | | | |
| 100055040 | CENTEREACH | NY | | 03/23/2021 | | 875 | | (48) | | | (48) | | 827 | 827 | | | |
| 100143073 | MARGATE | FL | | 02/14/2024 | | 1,127 | | (20) | | | (20) | | 1,107 | 1,107 | | | |
| 100060991 | WESTMINSTER | MD | | 06/01/2021 | | 1,503 | | 6 | | | 6 | | 1,509 | 1,509 | | | |
| 100024563 | MIAMI | FL | | 09/20/2018 | | 636 | | 111 | | | 111 | | 747 | 747 | | | |
| 100136766 | KANSAS CITY | MO | | 11/27/2023 | | 362 | | (5) | | | (5) | | 357 | 357 | | | |
| 100151468 | ATLANTA | GA | | 05/10/2024 | | 481 | | 1 | | | 1 | | 482 | 482 | | | |
| 100136966 | DURHAM | NC | | 11/28/2023 | | 435 | | (5) | | | (5) | | 430 | 430 | | | |
| 100107904 | EL PASO | TX | | 06/29/2023 | | 2,771 | | (49) | | | (49) | | 2,722 | 2,722 | | | |
| 100044513 | ACUSHNET | MA | | 11/19/2020 | | 1,039 | | 39 | | | 39 | | 1,078 | 1,078 | | | |
| 100161470 | POOLER | GA | | 07/30/2024 | | 177 | | (3) | | | (3) | | 174 | 174 | | | |
| 100161468 | POOLER | GA | | 07/30/2024 | | 177 | | (3) | | | (3) | | 174 | 174 | | | |
| 100081317 | RICHMOND | TX | | 03/18/2022 | | 977 | | (3) | | | (3) | | 974 | 974 | | | |
| 100165418 | PENDLETON | IN | | 08/29/2024 | | 155 | | (5) | | | (5) | | 150 | 150 | | | |
| 100158502 | BROOKSHIRE | TX | | 07/10/2024 | | 244 | | (24) | | | (24) | | 220 | 220 | | | |
| 100152740 | HEMET | CA | | 05/22/2024 | | 306 | | (14) | | | (14) | | 292 | 292 | | | |
| 100100054 | HONOLULU | HI | | 03/28/2023 | | 371 | | (14) | | | (14) | | 357 | 357 | | | |
| 100117483 | GOULDSBORO | PA | | 07/20/2023 | | 536 | | (2) | | | (2) | | 534 | 534 | | | |
| 100026921 | OLNEY | MD | | 09/26/2018 | | 699 | | 157 | | | 157 | | 856 | 856 | | | |
| 100149469 | ROSENBERG | TX | | 04/24/2024 | | 592 | | 5 | | | 5 | | 597 | 597 | | | |
| 100048752 | RANCHO CUCAMONGA | CA | | 11/20/2020 | | 3,529 | | (95) | | | (95) | | 3,434 | 3,434 | | | |
| 100116879 | KISSIMMEE | FL | | 07/20/2023 | | 7,317 | | 542 | | | 542 | | 7,859 | 7,859 | | | |
| 100013059 | ORANGEVALE | CA | | 05/25/2017 | | 780 | | 101 | | | 101 | | 881 | 881 | | | |
| 100160853 | KINGSLAND | GA | | 07/24/2024 | | 157 | | (7) | | | (7) | | 150 | 150 | | | |
| 100128531 | MIAMI | FL | | 09/15/2023 | | 397 | | (20) | | | (20) | | 377 | 377 | | | |
| 100061599 | HOLBROOK | NY | | 07/01/2021 | | 1,959 | | (25) | | | (25) | | 1,934 | 1,934 | | | |
| 100155189 | RIVERSIDE | CA | | 07/19/2024 | | 389 | | 8 | | | 8 | | 397 | 397 | | | |
| 100164576 | DACULA | GA | | 08/21/2024 | | 176 | | (4) | | | (4) | | 172 | 172 | | | |
| 100026097 | CEDAR HILL | TX | | 09/20/2018 | | 337 | | (10) | | | (10) | | 327 | 327 | | | |
| 100133789 | YUKON | OK | | 10/20/2023 | | 484 | | (6) | | | (6) | | 478 | 478 | | | |
| 100140489 | POOLER | GA | | 01/19/2024 | | 3,512 | | (64) | | | (64) | | 3,448 | 3,448 | | | |
| 100146633 | HOUSTON | TX | | 03/20/2024 | | 464 | | (21) | | | (21) | | 443 | 443 | | | |
| 100130266 | BAKERSFIELD | CA | | 09/28/2023 | | 250 | | (2) | | | (2) | | 248 | 248 | | | |
| 100101105 | ANZA | CA | | 04/28/2023 | | 948 | | 231 | | | 231 | | 1,179 | 1,179 | | | |
| 100151310 | LEBANON | TN | | 05/10/2024 | | 695 | | 51 | | | 51 | | 746 | 746 | | | |
| 100153917 | FORT WORTH | TX | | 06/05/2024 | | 257 | | (11) | | | (11) | | 246 | 246 | | | |
| 100164528 | FALLING WATERS | WV | | 08/21/2024 | | 155 | | (4) | | | (4) | | 151 | 151 | | | |
| 100078698 | SPIRIT LAKE | IA | | 02/02/2022 | | 840 | | (39) | | | (39) | | 801 | 801 | | | |
| 100087812 | GOLDEN | CO | | 11/17/2022 | | 8,298 | | (92) | | | (92) | | 8,206 | 8,206 | | | |
| 100028519 | VICTORVILLE | CA | | 10/26/2018 | | 675 | | 126 | | | 126 | | 801 | 801 | | | |
| 100118990 | HURST | TX | | 07/27/2023 | | 140,427 | | (4,673) | | | (4,673) | | 135,754 | 135,754 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155992 | MCMINNVILLE | TN | | 06/18/2024 | | 242 | | (11) | | | (11) | | 231 | 231 | | | |
| 100071576 | AUSTIN | TX | | 10/14/2021 | | 1,081 | | (33) | | | (33) | | 1,048 | 1,048 | | | |
| 100088119 | KELSEYVILLE | CA | | 10/25/2022 | | 458 | | (22) | | | (22) | | 436 | 436 | | | |
| 100137442 | MYRTLE BEACH | SC | | 01/11/2024 | | 508 | | (37) | | | (37) | | 471 | 471 | | | |
| 100065243 | FARMINGTON | UT | | 07/14/2021 | | 1,205 | | (15) | | | (15) | | 1,190 | 1,190 | | | |
| 100065074 | MELBOURNE | FL | | 07/14/2021 | | 1,139 | | (33) | | | (33) | | 1,106 | 1,106 | | | |
| 100147789 | NORTH CHESTERFIELD | VA | | 04/08/2024 | | 524 | | 5 | | | 5 | | 529 | 529 | | | |
| 100119887 | WAYNESVILLE | OH | | 08/10/2023 | | 414 | | (21) | | | (21) | | 393 | 393 | | | |
| 100149165 | LAREDO | TX | | 04/22/2024 | | 22,185 | | 123 | | | 123 | | 22,308 | 22,308 | | | |
| 100149143 | NORFOLK | VA | | 04/22/2024 | | 254 | | (21) | | | (21) | | 233 | 233 | | | |
| 100030396 | MIDDLETOWN | DE | | 12/20/2018 | | 947 | | 55 | | | 55 | | 1,002 | 1,002 | | | |
| 100087314 | ABERDEEN | WA | | 10/25/2022 | | 837 | | 79 | | | 79 | | 916 | 916 | | | |
| 100055464 | BAINBRIDGE | GA | | 03/23/2021 | | 624 | | (40) | | | (40) | | 584 | 584 | | | |
| 100031176 | MIAMI | FL | | 03/29/2019 | | 1,520 | | 40 | | | 40 | | 1,560 | 1,560 | | | |
| 100152616 | PLAINFIELD | IL | | 05/17/2024 | | 460 | | (1) | | | (1) | | 459 | 459 | | | |
| 100127980 | ANTIOCH | TN | | 09/08/2023 | | 602 | | 10 | | | 10 | | 612 | 612 | | | |
| 100156767 | EDMOND | OK | | 06/26/2024 | | 388 | | 10 | | | 10 | | 398 | 398 | | | |
| 100025503 | SANTA MARIA | CA | | 09/20/2018 | | 2,248 | | 12 | | | 12 | | 2,260 | 2,260 | | | |
| 100067619 | ORLANDO | FL | | 09/23/2021 | | 985 | | (13) | | | (13) | | 972 | 972 | | | |
| 100144174 | FORT WORTH | TX | | 03/07/2024 | | 2,316 | | 7 | | | 7 | | 2,323 | 2,323 | | | |
| 100111648 | MIAMI | FL | | 06/29/2023 | | 1,478 | | 868 | | | 868 | | 2,346 | 2,346 | | | |
| 100099915 | SALINAS | CA | | 03/28/2023 | | 462 | | (8) | | | (8) | | 454 | 454 | | | |
| 100133715 | ROSHARON | TX | | 10/23/2023 | | 690 | | 53 | | | 53 | | 743 | 743 | | | |
| 100153606 | KISSIMMEE | FL | | 05/31/2024 | | 243 | | (12) | | | (12) | | 231 | 231 | | | |
| 100138860 | MISSOURI CITY | TX | | 12/21/2023 | | 476 | | (11) | | | (11) | | 465 | 465 | | | |
| 100044029 | ANTIOCH | CA | | 08/19/2020 | | 1,149 | | (46) | | | (46) | | 1,103 | 1,103 | | | |
| 100136669 | LAS VEGAS | NV | | 01/25/2024 | | 258 | | (10) | | | (10) | | 248 | 248 | | | |
| 100065120 | NASHVILLE | TN | | 07/14/2021 | | 1,150 | | (31) | | | (31) | | 1,119 | 1,119 | | | |
| 100026502 | SAN JUAN CAPISTRANO | CA | | 09/26/2018 | | 1,150 | | 23 | | | 23 | | 1,173 | 1,173 | | | |
| 100160975 | SAINT AUGUSTINE | FL | | 07/24/2024 | | 427 | | 17 | | | 17 | | 444 | 444 | | | |
| 100066816 | ABERDEEN | MD | | 08/02/2021 | | 1,602 | | (1) | | | (1) | | 1,601 | 1,601 | | | |
| 100148981 | WHITE | GA | | 04/17/2024 | | 217 | | (9) | | | (9) | | 208 | 208 | | | |
| 100026344 | NYACK | NY | | 09/20/2018 | | 1,132 | | 133 | | | 133 | | 1,265 | 1,265 | | | |
| 100160486 | LOS ANGELES | CA | | 07/19/2024 | | 159 | | (7) | | | (7) | | 152 | 152 | | | |
| 100148202 | NORFOLK | VA | | 04/12/2024 | | 979 | | (9) | | | (9) | | 970 | 970 | | | |
| 100065729 | PORTLAND | OR | | 07/28/2021 | | 1,150 | | (29) | | | (29) | | 1,121 | 1,121 | | | |
| 100100471 | SAINT CLOUD | FL | | 04/27/2023 | | 924 | | 153 | | | 153 | | 1,077 | 1,077 | | | |
| 100156073 | FORT MYERS | FL | | 06/18/2024 | | 298 | | (15) | | | (15) | | 283 | 283 | | | |
| 100067351 | FRISCO | TX | | 08/02/2021 | | 408 | | 4 | | | 4 | | 412 | 412 | | | |
| 100163279 | WATERLOO | IA | | 08/13/2024 | | 159 | | (8) | | | (8) | | 151 | 151 | | | |
| 100120523 | BELLEFONTE | PA | | 08/18/2023 | | 476 | | (25) | | | (25) | | 451 | 451 | | | |
| 100070927 | FEASTERVILLE TREVOSE | PA | | 10/01/2021 | | 1,392 | | (17) | | | (17) | | 1,375 | 1,375 | | | |
| 100103625 | VALRICO | FL | | 05/08/2023 | | 10,847 | | (261) | | | (261) | | 10,586 | 10,586 | | | |
| 100141585 | LADY LAKE | FL | | 01/30/2024 | | 436 | | (13) | | | (13) | | 423 | 423 | | | |
| 100146662 | BAKERSFIELD | CA | | 03/20/2024 | | 511 | | 7 | | | 7 | | 518 | 518 | | | |
| 100071707 | LAS VEGAS | NV | | 10/14/2021 | | 1,006 | | (34) | | | (34) | | 972 | 972 | | | |
| 100120767 | BATON ROUGE | LA | | 08/25/2023 | | 505 | | 1 | | | 1 | | 506 | 506 | | | |
| 100114253 | SAVAGE | MN | | 06/29/2023 | | 946 | | 54 | | | 54 | | 1,000 | 1,000 | | | |
| 100025778 | PERRIS | CA | | 09/20/2018 | | 715 | | 120 | | | 120 | | 835 | 835 | | | |
| 100133777 | DUNDALK | MD | | 10/20/2023 | | 302 | | (8) | | | (8) | | 294 | 294 | | | |
| 100158050 | RICHMOND | TX | | 07/09/2024 | | 678 | | (14) | | | (14) | | 664 | 664 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158161 | KISSIMMEE | FL | | 07/09/2024 | | 224 | | 5 | | | 5 | | 229 | 229 | | | |
| 100120659 | KISSIMMEE | FL | | 08/24/2023 | | 829 | | (10) | | | (10) | | 819 | 819 | | | |
| 100134908 | DORAL | FL | | 10/30/2023 | | 479 | | 1 | | | 1 | | 480 | 480 | | | |
| 100103089 | DETROIT | MI | | 04/21/2023 | | 395 | | (15) | | | (15) | | 380 | 380 | | | |
| 100137703 | WINTER HAVEN | FL | | 12/08/2023 | | 681 | | 69 | | | 69 | | 750 | 750 | | | |
| 100101986 | CHANDLER | TX | | 04/14/2023 | | 2,736 | | (166) | | | (166) | | 2,570 | 2,570 | | | |
| 100057937 | PANAMA CITY BEACH | FL | | 06/30/2021 | | 1,030 | | (35) | | | (35) | | 995 | 995 | | | |
| 100115947 | BUFORD | GA | | 07/20/2023 | | 7,688 | | 308 | | | 308 | | 7,996 | 7,996 | | | |
| 100064996 | SAN ANTONIO | TX | | 07/14/2021 | | 1,057 | | (36) | | | (36) | | 1,021 | 1,021 | | | |
| 100140750 | SAINT PETERSBURG | FL | | 01/22/2024 | | 245 | | (11) | | | (11) | | 234 | 234 | | | |
| 100147652 | LITCHFIELD PARK | AZ | | 04/04/2024 | | 521 | | (3) | | | (3) | | 518 | 518 | | | |
| 100154628 | GARLAND | TX | | 06/14/2024 | | 201 | | (23) | | | (23) | | 178 | 178 | | | |
| 100079467 | SCOTTDALE | GA | | 03/17/2022 | | 456 | | (28) | | | (28) | | 428 | 428 | | | |
| 100152455 | HARRISON | TN | | 05/17/2024 | | 383 | | 9 | | | 9 | | 392 | 392 | | | |
| 100119710 | MOORESTOWN | NJ | | 08/08/2023 | | 536 | | (10) | | | (10) | | 526 | 526 | | | |
| 100065678 | RICHFIELD | UT | | 07/28/2021 | | 992 | | (33) | | | (33) | | 959 | 959 | | | |
| 100141895 | UPPER DARBY | PA | | 03/27/2024 | | 952 | | (27) | | | (27) | | 925 | 925 | | | |
| 100102041 | PARKVILLE | MD | | 04/14/2023 | | 473 | | (8) | | | (8) | | 465 | 465 | | | |
| 100137002 | EDEN PRAIRIE | MN | | 11/28/2023 | | 476 | | 1 | | | 1 | | 477 | 477 | | | |
| 100111451 | TEMPLE HILLS | MD | | 06/29/2023 | | 536 | | 166 | | | 166 | | 702 | 702 | | | |
| 100060812 | DAMASCUS | MD | | 06/01/2021 | | 1,053 | | 4 | | | 4 | | 1,057 | 1,057 | | | |
| 100117684 | RIVERHEAD | NY | | 07/20/2023 | | 504 | | (4) | | | (4) | | 500 | 500 | | | |
| 100063131 | GLENN HEIGHTS | TX | | 07/01/2021 | | 1,577 | | (19) | | | (19) | | 1,558 | 1,558 | | | |
| 100151817 | PASADENA | TX | | 05/10/2024 | | 392 | | (16) | | | (16) | | 376 | 376 | | | |
| 100029334 | CATONSVILLE | MD | | 10/26/2018 | | 801 | | 104 | | | 104 | | 905 | 905 | | | |
| 100031418 | HUNTINGTON STATION | NY | | 03/29/2019 | | 708 | | 105 | | | 105 | | 813 | 813 | | | |
| 100140162 | CYPRESS | TX | | 01/09/2024 | | 1,346 | | 41 | | | 41 | | 1,387 | 1,387 | | | |
| 100133358 | BRIDGEPORT | CT | | 11/21/2023 | | 460 | | (4) | | | (4) | | 456 | 456 | | | |
| 100071698 | CHARLOTTE | NC | | 10/14/2021 | | 1,004 | | (31) | | | (31) | | 973 | 973 | | | |
| 100060286 | PLANO | TX | | 06/25/2021 | | 1,105 | | (29) | | | (29) | | 1,076 | 1,076 | | | |
| 100134985 | MIAMI | FL | | 10/30/2023 | | 400 | | (18) | | | (18) | | 382 | 382 | | | |
| 100151874 | LAKESIDE | AZ | | 05/10/2024 | | 422 | | (18) | | | (18) | | 404 | 404 | | | |
| 100100870 | HARVARD | IL | | 04/28/2023 | | 685 | | 78 | | | 78 | | 763 | 763 | | | |
| 100140210 | WILMINGTON | NC | | 01/11/2024 | | 358 | | (11) | | | (11) | | 347 | 347 | | | |
| 100137640 | CLOVIS | CA | | 12/08/2023 | | 45,924 | | 223 | | | 223 | | 46,147 | 46,147 | | | |
| 100142105 | LABELLE | FL | | 02/29/2024 | | 443 | | (9) | | | (9) | | 434 | 434 | | | |
| 100067534 | COLUMBIA | MD | | 09/23/2021 | | 1,258 | | (29) | | | (29) | | 1,229 | 1,229 | | | |
| 100132652 | THERMAL | CA | | 11/03/2023 | | 116 | | (5) | | | (5) | | 111 | 111 | | | |
| 100153183 | NORTH VERNON | IN | | 05/30/2024 | | 486 | | (6) | | | (6) | | 480 | 480 | | | |
| 100126329 | NEW CANEY | TX | | 08/30/2023 | | 284 | | (8) | | | (8) | | 276 | 276 | | | |
| 100075997 | SPEEDWAY | IN | | 01/07/2022 | | 1,038 | | (27) | | | (27) | | 1,011 | 1,011 | | | |
| 100137600 | EL PASO | TX | | 12/08/2023 | | 758 | | 11 | | | 11 | | 769 | 769 | | | |
| 100103778 | PORT SAINT LUCIE | FL | | 05/10/2023 | | 422 | | (21) | | | (21) | | 401 | 401 | | | |
| 100137597 | BONAIRE | GA | | 12/08/2023 | | 785 | | (3) | | | (3) | | 782 | 782 | | | |
| 100158093 | WACO | TX | | 07/09/2024 | | 157 | | | | | | | 157 | 157 | | | |
| 100112901 | KINGSTON | MA | | 06/29/2023 | | 710 | | 256 | | | 256 | | 966 | 966 | | | |
| 100115495 | GAINESVILLE | GA | | 07/17/2023 | | 501 | | (11) | | | (11) | | 490 | 490 | | | |
| 100133953 | HARRIMAN | NY | | 10/25/2023 | | 454 | | (12) | | | (12) | | 442 | 442 | | | |
| 100134732 | DAVENPORT | FL | | 10/30/2023 | | 412 | | (6) | | | (6) | | 406 | 406 | | | |
| 100158036 | CHICAGO HEIGHTS | IL | | 07/09/2024 | | 161 | | (2) | | | (2) | | 159 | 159 | | | |
| 100152712 | COCONUT CREEK | FL | | 05/17/2024 | | 313 | | (7) | | | (7) | | 306 | 306 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079169 | CONROE | TX | | 02/24/2022 | | 1,082 | | (5) | | | (5) | | 1,077 | 1,077 | | | |
| 100079577 | CLINTON | MD | | 04/25/2022 | | 7,630 | | 454 | | | 454 | | 8,084 | 8,084 | | | |
| 100142572 | CHARLOTTE | NC | | 02/08/2024 | | 493 | | (7) | | | (7) | | 486 | 486 | | | |
| 100117690 | ALLEN | TX | | 07/20/2023 | | 751 | | 54 | | | 54 | | 805 | 805 | | | |
| 100115554 | LEOMINSTER | MA | | 07/19/2023 | | 489 | | (2) | | | (2) | | 487 | 487 | | | |
| 100135451 | CONOVER | NC | | 11/13/2023 | | 975 | | 77 | | | 77 | | 1,052 | 1,052 | | | |
| 100017998 | LOS ANGELES | CA | | 05/22/2018 | | 1,264 | | 6 | | | 6 | | 1,270 | 1,270 | | | |
| 100070704 | LAS VEGAS | NV | | 10/01/2021 | | 1,713 | | 5 | | | 5 | | 1,718 | 1,718 | | | |
| 100031408 | NORTH BRUNSWICK | NJ | | 03/29/2019 | | 1,145 | | 72 | | | 72 | | 1,217 | 1,217 | | | |
| 100029920 | WASHINGTON | DC | | 12/20/2018 | | 1,019 | | 165 | | | 165 | | 1,184 | 1,184 | | | |
| 100155287 | JUSTIN | TX | | 07/19/2024 | | 257 | | (31) | | | (31) | | 226 | 226 | | | |
| 100152339 | OKLAHOMA CITY | OK | | 05/17/2024 | | 660 | | 38 | | | 38 | | 698 | 698 | | | |
| 100148441 | OCALA | FL | | 04/12/2024 | | 633 | | 17 | | | 17 | | 650 | 650 | | | |
| 100081588 | KATY | TX | | 03/30/2022 | | 647 | | (30) | | | (30) | | 617 | 617 | | | |
| 100139249 | LAVEEN | AZ | | 12/28/2023 | | 31,631 | | (1,204) | | | (1,204) | | 30,427 | 30,427 | | | |
| 100153222 | QUINLAN | TX | | 05/30/2024 | | 468 | | (3) | | | (3) | | 465 | 465 | | | |
| 100134703 | BURBANK | IL | | 10/30/2023 | | 2,473 | | 12 | | | 12 | | 2,485 | 2,485 | | | |
| 100108268 | BALTIMORE | MD | | 05/24/2023 | | 408 | | (16) | | | (16) | | 392 | 392 | | | |
| 100129893 | CHICAGO | IL | | 09/27/2023 | | 426 | | (10) | | | (10) | | 416 | 416 | | | |
| 100155096 | SAN ANTONIO | TX | | 07/19/2024 | | 658 | | (30) | | | (30) | | 628 | 628 | | | |
| 100108293 | CINCINNATI | OH | | 05/24/2023 | | 579 | | (28) | | | (28) | | 551 | 551 | | | |
| 100152812 | LAKELAND | FL | | 05/22/2024 | | 455 | | (18) | | | (18) | | 437 | 437 | | | |
| 100043242 | BELLINGHAM | WA | | 08/13/2020 | | 559 | | (13) | | | (13) | | 546 | 546 | | | |
| 100010857 | FORT PIERCE | FL | | 12/23/2016 | | 2,717 | | 416 | | | 416 | | 3,133 | 3,133 | | | |
| 100126414 | FORT LAUDERDALE | FL | | 08/30/2023 | | 507 | | (12) | | | (12) | | 495 | 495 | | | |
| 100057917 | HESPERIA | CA | | 06/30/2021 | | 1,124 | | (29) | | | (29) | | 1,095 | 1,095 | | | |
| 100116733 | WINTER PARK | FL | | 07/20/2023 | | 1,063 | | 304 | | | 304 | | 1,367 | 1,367 | | | |
| 100103050 | STONE MOUNTAIN | GA | | 06/22/2023 | | 372 | | (32) | | | (32) | | 340 | 340 | | | |
| 100109078 | WINCHESTER | VA | | 06/05/2023 | | 379 | | (12) | | | (12) | | 367 | 367 | | | |
| 100112758 | MURRIETA | CA | | 06/29/2023 | | 4,725 | | 319 | | | 319 | | 5,044 | 5,044 | | | |
| 100152543 | PHILADELPHIA | PA | | 05/17/2024 | | 506 | | (1) | | | (1) | | 505 | 505 | | | |
| 100100048 | MIAMI | FL | | 03/28/2023 | | 408 | | (20) | | | (20) | | 388 | 388 | | | |
| 100152742 | ZEBULON | NC | | 05/22/2024 | | 230 | | (9) | | | (9) | | 221 | 221 | | | |
| 100139293 | EAST PATCHOGUE | NY | | 12/28/2023 | | 406 | | (4) | | | (4) | | 402 | 402 | | | |
| 100081316 | GILBERT | AZ | | 03/18/2022 | | 1,142 | | 33 | | | 33 | | 1,175 | 1,175 | | | |
| 100055792 | OSAWATOMIE | KS | | 03/23/2021 | | 239 | | (25) | | | (25) | | 214 | 214 | | | |
| 100116470 | MIAMI | FL | | 07/20/2023 | | 1,062 | | 317 | | | 317 | | 1,379 | 1,379 | | | |
| 100043107 | ELK GROVE | CA | | 05/28/2020 | | 1,201 | | (36) | | | (36) | | 1,165 | 1,165 | | | |
| 100074370 | PALM SPRINGS | CA | | 11/19/2021 | | 943 | | (19) | | | (19) | | 924 | 924 | | | |
| 100113690 | SAN DIEGO | CA | | 06/29/2023 | | 622 | | 182 | | | 182 | | 804 | 804 | | | |
| 100067482 | FORT MYERS | FL | | 09/23/2021 | | 1,011 | | (45) | | | (45) | | 966 | 966 | | | |
| 100028994 | SURPRISE | AZ | | 10/26/2018 | | 653 | | 102 | | | 102 | | 755 | 755 | | | |
| 100161362 | NASHVILLE | TN | | 07/25/2024 | | 152 | | (6) | | | (6) | | 146 | 146 | | | |
| 100081425 | ANNA | TX | | 03/18/2022 | | 1,491 | | 70 | | | 70 | | 1,561 | 1,561 | | | |
| 100078485 | SAN ANTONIO | TX | | 02/02/2022 | | 476 | | (26) | | | (26) | | 450 | 450 | | | |
| 100142525 | LEXINGTON | KY | | 02/08/2024 | | 569 | | 8 | | | 8 | | 577 | 577 | | | |
| 100149341 | NORTH MYRTLE BEACH | SC | | 04/24/2024 | | 522 | | 7 | | | 7 | | 529 | 529 | | | |
| 100127991 | PORTLAND | TN | | 09/08/2023 | | 1,923 | | 49 | | | 49 | | 1,972 | 1,972 | | | |
| 100138394 | PRAIRIE VILLAGE | KS | | 12/18/2023 | | 162 | | (2) | | | (2) | | 160 | 160 | | | |
| 100160115 | CLARKSVILLE | TN | | 07/17/2024 | | 152 | | (3) | | | (3) | | 149 | 149 | | | |
| 100152790 | BAKERSFIELD | CA | | 05/22/2024 | | 459 | | (18) | | | (18) | | 441 | 441 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100151480 | MINNEAPOLIS | MN | | 05/10/2024 | | 469 | | 1 | | | 1 | | 470 | 470 | | | |
| 100024975 | ALHAMBRA | CA | | 09/20/2018 | | 1,297 | | 215 | | | 215 | | 1,512 | 1,512 | | | |
| 100055251 | MONROE | WA | | 03/23/2021 | | 2,892 | | (82) | | | (82) | | 2,810 | 2,810 | | | |
| 100153210 | FORT MYERS | FL | | 05/30/2024 | | 677 | | (1) | | | (1) | | 676 | 676 | | | |
| 100055884 | LOS ANGELES | CA | | 03/26/2021 | | 1,191 | | (31) | | | (31) | | 1,160 | 1,160 | | | |
| 100135167 | BETHLEHEM | PA | | 12/15/2023 | | 402 | | (2) | | | (2) | | 400 | 400 | | | |
| 100071690 | BIG BEAR LAKE | CA | | 10/14/2021 | | 1,157 | | (46) | | | (46) | | 1,111 | 1,111 | | | |
| 100115565 | ATLANTA | GA | | 07/19/2023 | | 422 | | (9) | | | (9) | | 413 | 413 | | | |
| 100067481 | LINTHICUM | MD | | 09/23/2021 | | 1,202 | | (43) | | | (43) | | 1,159 | 1,159 | | | |
| 100155042 | MARIETTA | GA | | 07/19/2024 | | 387 | | (22) | | | (22) | | 365 | 365 | | | |
| 100109043 | WAYNESBORO | VA | | 06/05/2023 | | 707 | | (3) | | | (3) | | 704 | 704 | | | |
| 100100828 | HANFORD | CA | | 04/28/2023 | | 1,009 | | 74 | | | 74 | | 1,083 | 1,083 | | | |
| 100152241 | SARASOTA | FL | | 05/17/2024 | | 1,705 | | (26) | | | (26) | | 1,679 | 1,679 | | | |
| 100116698 | LAS VEGAS | NV | | 07/20/2023 | | 1,004 | | 327 | | | 327 | | 1,331 | 1,331 | | | |
| 100133448 | RICHMOND | VA | | 10/19/2023 | | 385 | | (23) | | | (23) | | 362 | 362 | | | |
| 100108967 | CAMERON | NC | | 05/31/2023 | | 439 | | (25) | | | (25) | | 414 | 414 | | | |
| 100153489 | PHILADELPHIA | PA | | 05/30/2024 | | 372 | | (10) | | | (10) | | 362 | 362 | | | |
| 100061382 | CLINTON | MA | | 06/01/2021 | | 1,210 | | 5 | | | 5 | | 1,215 | 1,215 | | | |
| 100115029 | MESA | AZ | | 07/14/2023 | | 368 | | (5) | | | (5) | | 363 | 363 | | | |
| 100081020 | STEAMBOAT SPRINGS | CO | | 03/18/2022 | | 1,510 | | 34 | | | 34 | | 1,544 | 1,544 | | | |
| 100148305 | KILLEEN | TX | | 04/12/2024 | | 534 | | (5) | | | (5) | | 529 | 529 | | | |
| 100078215 | BEECH MOUNTAIN | NC | | 02/10/2022 | | 838 | | (65) | | | (65) | | 773 | 773 | | | |
| 100127154 | SOMERSET | NJ | | 08/30/2023 | | 599 | | 112 | | | 112 | | 711 | 711 | | | |
| 100147933 | ATHENS | AL | | 04/08/2024 | | 876 | | 24 | | | 24 | | 900 | 900 | | | |
| 100140589 | HENDERSON | NV | | 01/19/2024 | | 801 | | (25) | | | (25) | | 776 | 776 | | | |
| 100154643 | HOUSTON | TX | | 07/19/2024 | | 482 | | (21) | | | (21) | | 461 | 461 | | | |
| 100065698 | CHICOPEE | MA | | 07/28/2021 | | 991 | | (33) | | | (33) | | 958 | 958 | | | |
| 100055530 | NEWTON | IA | | 03/23/2021 | | 525 | | (39) | | | (39) | | 486 | 486 | | | |
| 100011794 | GAITHERSBURG | MD | | 03/08/2017 | | 632 | | 176 | | | 176 | | 808 | 808 | | | |
| 100079832 | MANASSAS | VA | | 04/08/2022 | | 936 | | (14) | | | (14) | | 922 | 922 | | | |
| 100131785 | LAKE ELSINORE | CA | | 10/06/2023 | | 299 | | (13) | | | (13) | | 286 | 286 | | | |
| 100116083 | THORNTON | CO | | 07/20/2023 | | 529 | | 64 | | | 64 | | 593 | 593 | | | |
| 100116544 | PINOLE | CA | | 07/20/2023 | | 1,019 | | 329 | | | 329 | | 1,348 | 1,348 | | | |
| 100014566 | ROSWELL | GA | | 09/27/2017 | | 645 | | (2) | | | (2) | | 643 | 643 | | | |
| 100112525 | GILFORD | NH | | 06/29/2023 | | 844 | | 379 | | | 379 | | 1,223 | 1,223 | | | |
| 100158079 | FORNEY | TX | | 07/09/2024 | | 152 | | (4) | | | (4) | | 148 | 148 | | | |
| 100144605 | INDIAN TRAIL | NC | | 03/13/2024 | | 509 | | (5) | | | (5) | | 504 | 504 | | | |
| 100151618 | SMYRNA | GA | | 05/10/2024 | | 518 | | 5 | | | 5 | | 523 | 523 | | | |
| 100081410 | LAWRENCEVILLE | GA | | 03/18/2022 | | 1,167 | | 53 | | | 53 | | 1,220 | 1,220 | | | |
| 100152602 | PANAMA CITY BEACH | FL | | 05/17/2024 | | 530 | | 5 | | | 5 | | 535 | 535 | | | |
| 100055062 | PINE BROOK | NJ | | 03/23/2021 | | 740 | | (86) | | | (86) | | 654 | 654 | | | |
| 100152263 | PETERSBURG | VA | | 05/17/2024 | | 2,618 | | (25) | | | (25) | | 2,593 | 2,593 | | | |
| 100146754 | LAS VEGAS | NV | | 03/20/2024 | | 348 | | 3 | | | 3 | | 351 | 351 | | | |
| 100054744 | MINE HILL | NJ | | 03/23/2021 | | 4,008 | | (213) | | | (213) | | 3,795 | 3,795 | | | |
| 100065017 | SARTELL | MN | | 07/14/2021 | | 1,123 | | (36) | | | (36) | | 1,087 | 1,087 | | | |
| 100028785 | LANCASTER | CA | | 10/26/2018 | | 1,436 | | 11 | | | 11 | | 1,447 | 1,447 | | | |
| 100138319 | PETERBOROUGH | NH | | 12/18/2023 | | 711 | | (31) | | | (31) | | 680 | 680 | | | |
| 100137084 | LOCKHART | TX | | 11/28/2023 | | 662 | | 72 | | | 72 | | 734 | 734 | | | |
| 100160040 | BROKEN ARROW | OK | | 07/17/2024 | | 155 | | (5) | | | (5) | | 150 | 150 | | | |
| 100109203 | DENTON | TX | | 07/21/2023 | | 353 | | (35) | | | (35) | | 318 | 318 | | | |
| 100136804 | HONESDALE | PA | | 11/27/2023 | | 318 | | (9) | | | (9) | | 309 | 309 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100102828 | CHARLOTTE | NC | | 06/22/2023 | | 463 | | (28) | | | (28) | | 435 | 435 | | | |
| 100079037 | CLAYTON | NC | | 02/24/2022 | | 2,941 | | (55) | | | (55) | | 2,886 | 2,886 | | | |
| 100029042 | KEANSBURG | NJ | | 10/26/2018 | | 902 | | 138 | | | 138 | | 1,040 | 1,040 | | | |
| 100119804 | LOCUST GROVE | GA | | 08/08/2023 | | 487 | | (15) | | | (15) | | 472 | 472 | | | |
| 100143395 | ATLANTA | GA | | 02/16/2024 | | 351 | | (11) | | | (11) | | 340 | 340 | | | |
| 100146772 | GLENDALE | AZ | | 03/20/2024 | | 534 | | (3) | | | (3) | | 531 | 531 | | | |
| 100143368 | PIKESVILLE | MD | | 02/16/2024 | | 3,223 | | (86) | | | (86) | | 3,137 | 3,137 | | | |
| 100158889 | BROKEN ARROW | OK | | 07/12/2024 | | 209 | | 13 | | | 13 | | 222 | 222 | | | |
| 100088028 | SCOTTSDALE | AZ | | 10/25/2022 | | 324 | | (14) | | | (14) | | 310 | 310 | | | |
| 100144190 | FORT WORTH | TX | | 03/07/2024 | | 2,403 | | 58 | | | 58 | | 2,461 | 2,461 | | | |
| 100135664 | LAWRENCEVILLE | GA | | 11/09/2023 | | 385 | | (17) | | | (17) | | 368 | 368 | | | |
| 100157589 | THE VILLAGES | FL | | 06/28/2024 | | 1,313 | | (55) | | | (55) | | 1,258 | 1,258 | | | |
| 100139283 | RED OAK | TX | | 12/28/2023 | | 436 | | (9) | | | (9) | | 427 | 427 | | | |
| 100064249 | JACKSON | NJ | | 07/01/2021 | | 2,296 | | 66 | | | 66 | | 2,362 | 2,362 | | | |
| 100029453 | LITTLEROCK | CA | | 10/26/2018 | | 617 | | 61 | | | 61 | | 678 | 678 | | | |
| 100129338 | POMPANO BEACH | FL | | 09/25/2023 | | 353 | | 2 | | | 2 | | 355 | 355 | | | |
| 100126479 | PALMDALE | CA | | 08/30/2023 | | 516 | | (62) | | | (62) | | 454 | 454 | | | |
| 100028287 | VAN NUYS AREA | CA | | 10/26/2018 | | 653 | | 97 | | | 97 | | 750 | 750 | | | |
| 100091170 | POOLER | GA | | 01/31/2023 | | 536 | | (11) | | | (11) | | 525 | 525 | | | |
| 100081392 | KATY | TX | | 03/18/2022 | | 1,144 | | 46 | | | 46 | | 1,190 | 1,190 | | | |
| 100142683 | BASTROP | TX | | 02/08/2024 | | 570 | | 2 | | | 2 | | 572 | 572 | | | |
| 100115048 | RIO RANCHO | NM | | 07/14/2023 | | 456 | | (6) | | | (6) | | 450 | 450 | | | |
| 100148637 | JACKSONVILLE | FL | | 05/15/2024 | | 319 | | (4) | | | (4) | | 315 | 315 | | | |
| 100133428 | SNEADS FERRY | NC | | 10/19/2023 | | 428 | | (10) | | | (10) | | 418 | 418 | | | |
| 100062468 | FINCHVILLE | KY | | 07/01/2021 | | 2,347 | | (30) | | | (30) | | 2,317 | 2,317 | | | |
| 100014173 | CITRUS HEIGHTS | CA | | 05/25/2017 | | 662 | | 81 | | | 81 | | 743 | 743 | | | |
| 100119773 | CHICAGO | IL | | 08/08/2023 | | 465 | | (14) | | | (14) | | 451 | 451 | | | |
| 100116402 | LEESBURG | FL | | 07/20/2023 | | 758 | | 103 | | | 103 | | 861 | 861 | | | |
| 100053855 | BIG LAKE | MN | | 03/23/2021 | | 533 | | (45) | | | (45) | | 488 | 488 | | | |
| 100139027 | LAWRENCEVILLE | GA | | 12/22/2023 | | 378 | | (15) | | | (15) | | 363 | 363 | | | |
| 100141299 | BATON ROUGE | LA | | 01/30/2024 | | 366 | | (18) | | | (18) | | 348 | 348 | | | |
| 100090235 | NEW BRITAIN | CT | | 01/13/2023 | | 426 | | (15) | | | (15) | | 411 | 411 | | | |
| 100030341 | NORWALK | CA | | 12/20/2018 | | 1,506 | | 90 | | | 90 | | 1,596 | 1,596 | | | |
| 100139415 | TRENTON | NJ | | 12/28/2023 | | 392 | | (11) | | | (11) | | 381 | 381 | | | |
| 100138025 | SAN MARCOS | TX | | 12/13/2023 | | 184 | | (21) | | | (21) | | 163 | 239 | | 75 | 75 |
| 100044142 | BLUE SPRINGS | MO | | 08/19/2020 | | 2,971 | | 8 | | | 8 | | 2,979 | 2,979 | | | |
| 100138848 | ROME | GA | | 12/21/2023 | | 536 | | (8) | | | (8) | | 528 | 528 | | | |
| 100057745 | LEBANON | IN | | 06/30/2021 | | 1,009 | | (14) | | | (14) | | 995 | 995 | | | |
| 100146765 | DESERT HOT SPRINGS | CA | | 03/20/2024 | | 427 | | (20) | | | (20) | | 407 | 407 | | | |
| 100100838 | EASTON | MD | | 04/28/2023 | | 668 | | 7 | | | 7 | | 675 | 675 | | | |
| 100152599 | MAYFIELD | PA | | 05/17/2024 | | 457 | | 1 | | | 1 | | 458 | 458 | | | |
| 100148089 | MELLEN | WI | | 04/10/2024 | | 511 | | | | | | | 511 | 511 | | | |
| 100137159 | ATLANTA | GA | | 11/28/2023 | | 360 | | (28) | | | (28) | | 332 | 332 | | | |
| 100109590 | ADELANTO | CA | | 06/14/2023 | | 375 | | (25) | | | (25) | | 350 | 350 | | | |
| 100153249 | LEONARD | TX | | 05/30/2024 | | 523 | | 11 | | | 11 | | 534 | 534 | | | |
| 100063067 | SAN ANTONIO | TX | | 07/01/2021 | | 1,950 | | (21) | | | (21) | | 1,929 | 1,929 | | | |
| 100140892 | LEHIGH ACRES | FL | | 02/26/2024 | | 272 | | (14) | | | (14) | | 258 | 258 | | | |
| 100147936 | OCALA | FL | | 04/08/2024 | | 630 | | 14 | | | 14 | | 644 | 644 | | | |
| 100158090 | RANSON | WV | | 07/09/2024 | | 594 | | (17) | | | (17) | | 577 | 577 | | | |
| 100090418 | WINSLOW | AZ | | 12/28/2022 | | 426 | | (12) | | | (12) | | 414 | 414 | | | |
| 100140898 | WILLIS | TX | | 02/26/2024 | | 425 | | (11) | | | (11) | | 414 | 414 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153664 | DUNNELLON | FL | | 05/31/2024 | | 454 | | (8) | | | (8) | | 446 | 446 | | | |
| 100141249 | ARLINGTON HEIGHTS | IL | | 01/30/2024 | | 19,242 | | (429) | | | (429) | | 18,813 | 18,813 | | | |
| 100044755 | BOCA RATON | FL | | 11/19/2020 | | 888 | | (8) | | | (8) | | 880 | 880 | | | |
| 100137011 | DAPHNE | AL | | 11/28/2023 | | 1,601 | | 137 | | | 137 | | 1,738 | 1,738 | | | |
| 100132476 | FRESNO | CA | | 11/03/2023 | | 498 | | 11 | | | 11 | | 509 | 509 | | | |
| 100067470 | PORTSMOUTH | VA | | 09/23/2021 | | 1,003 | | (38) | | | (38) | | 965 | 965 | | | |
| 100066533 | INGLEWOOD | CA | | 08/02/2021 | | 1,066 | | (10) | | | (10) | | 1,056 | 1,056 | | | |
| 100113760 | HONOLULU | HI | | 06/29/2023 | | 763 | | 451 | | | 451 | | 1,214 | 1,214 | | | |
| 100136841 | CAPE MAY COURT HOUSE | NJ | | 11/27/2023 | | 208 | | (9) | | | (9) | | 199 | 199 | | | |
| 100101965 | WARWICK | RI | | 04/14/2023 | | 383 | | (9) | | | (9) | | 374 | 374 | | | |
| 100067516 | OCALA | FL | | 09/23/2021 | | 1,152 | | (47) | | | (47) | | 1,105 | 1,105 | | | |
| 100143784 | WATERFORD | MI | | 02/27/2024 | | 272 | | (17) | | | (17) | | 255 | 255 | | | |
| 100115248 | LONG BRANCH | NJ | | 07/17/2023 | | 450 | | (18) | | | (18) | | 432 | 432 | | | |
| 100087929 | KILLINGWORTH | CT | | 10/25/2022 | | 632 | | (1) | | | (1) | | 631 | 631 | | | |
| 100028822 | ST. AUGUSTINE | FL | | 10/26/2018 | | 999 | | 87 | | | 87 | | 1,086 | 1,086 | | | |
| 100152689 | CORAOPOLIS | PA | | 05/17/2024 | | 569 | | 13 | | | 13 | | 582 | 582 | | | |
| 100077796 | WEST PALM BEACH | FL | | 12/23/2021 | | 882 | | (75) | | | (75) | | 807 | 807 | | | |
| 100152578 | RIDLEY PARK | PA | | 05/17/2024 | | 469 | | (10) | | | (10) | | 459 | 459 | | | |
| 100143946 | COLTON | CA | | 02/29/2024 | | 430 | | (14) | | | (14) | | 416 | 416 | | | |
| 100102097 | CRYSTAL RIVER | FL | | 04/14/2023 | | 240 | | (23) | | | (23) | | 217 | 217 | | | |
| 100102656 | HALLANDALE BEACH | FL | | 06/22/2023 | | 2,038 | | (103) | | | (103) | | 1,935 | 1,935 | | | |
| 100148345 | HUNTSVILLE | AL | | 04/12/2024 | | 664 | | 25 | | | 25 | | 689 | 689 | | | |
| 100138808 | JOSHUA TREE | CA | | 12/21/2023 | | 442 | | (12) | | | (12) | | 430 | 430 | | | |
| 100065384 | NASHVILLE | TN | | 07/28/2021 | | 1,009 | | (32) | | | (32) | | 977 | 977 | | | |
| 100148226 | HOUSTON | TX | | 04/12/2024 | | 822 | | (5) | | | (5) | | 817 | 817 | | | |
| 100116850 | SELMA | CA | | 07/20/2023 | | 844 | | 53 | | | 53 | | 897 | 897 | | | |
| 100077791 | ATLANTA | GA | | 12/23/2021 | | 620 | | (48) | | | (48) | | 572 | 572 | | | |
| 100088391 | ROCK HILL | SC | | 01/06/2023 | | 675 | | (47) | | | (47) | | 628 | 628 | | | |
| 100103824 | CHICAGO | IL | | 05/10/2023 | | 149 | | (4) | | | (4) | | 145 | 145 | | | |
| 100150734 | SMYRNA | TN | | 05/06/2024 | | 459 | | (8) | | | (8) | | 451 | 451 | | | |
| 100138818 | SUMMERDALE | AL | | 12/21/2023 | | 432 | | (9) | | | (9) | | 423 | 423 | | | |
| 100158017 | GRAND RAPIDS | MI | | 07/09/2024 | | 151 | | (3) | | | (3) | | 148 | 148 | | | |
| 100071714 | ORMOND BEACH | FL | | 10/14/2021 | | 1,049 | | (35) | | | (35) | | 1,014 | 1,014 | | | |
| 100149681 | MOORE | SC | | 04/26/2024 | | 503 | | 2 | | | 2 | | 505 | 505 | | | |
| 100103816 | CHICAGO | IL | | 05/10/2023 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100160075 | TUCSON | AZ | | 07/17/2024 | | 167 | | (3) | | | (3) | | 164 | 164 | | | |
| 100055102 | TOBYHANNA | PA | | 03/23/2021 | | 1,016 | | (17) | | | (17) | | 999 | 999 | | | |
| 100129999 | PHILADELPHIA | PA | | 09/27/2023 | | 1,364 | | (49) | | | (49) | | 1,315 | 1,315 | | | |
| 100071827 | FRESNO | CA | | 10/14/2021 | | 973 | | (39) | | | (39) | | 934 | 934 | | | |
| 100065029 | CANDLER | NC | | 07/14/2021 | | 1,028 | | (33) | | | (33) | | 995 | 995 | | | |
| 100079691 | SAINT CLOUD | FL | | 04/25/2022 | | 4,184 | | (102) | | | (102) | | 4,082 | 4,082 | | | |
| 100148416 | FLORESVILLE | TX | | 04/12/2024 | | 725 | | 44 | | | 44 | | 769 | 769 | | | |
| 100115602 | CRESTLINE | CA | | 07/19/2023 | | 454 | | (7) | | | (7) | | 447 | 447 | | | |
| 100146366 | AUSTIN | TX | | 03/19/2024 | | 368 | | (14) | | | (14) | | 354 | 354 | | | |
| 100026570 | PATTERSON | CA | | 09/26/2018 | | 872 | | 69 | | | 69 | | 941 | 941 | | | |
| 100161112 | CAMBRIDGE | MD | | 07/24/2024 | | 202 | | 7 | | | 7 | | 209 | 209 | | | |
| 100099930 | HAYDEN | ID | | 03/28/2023 | | 1,223 | | (22) | | | (22) | | 1,201 | 1,201 | | | |
| 100011778 | WEST ORANGE | NJ | | 03/08/2017 | | 1,226 | | 346 | | | 346 | | 1,572 | 1,572 | | | |
| 100141275 | SPRINGFIELD | VA | | 01/30/2024 | | 321 | | (12) | | | (12) | | 309 | 309 | | | |
| 100119738 | CHICAGO | IL | | 08/08/2023 | | 488 | | (14) | | | (14) | | 474 | 474 | | | |
| 100148867 | RANDALLSTOWN | MD | | 04/17/2024 | | 427 | | (16) | | | (16) | | 411 | 411 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109705 | LILBURN | GA | | 06/16/2023 | | 291 | | (9) | | | (9) | | 282 | 282 | | | |
| 100159282 | AUSTIN | TX | | 07/15/2024 | | 154 | | (2) | | | (2) | | 152 | 152 | | | |
| 100141999 | FRESNO | CA | | 02/29/2024 | | 388 | | (14) | | | (14) | | 374 | 374 | | | |
| 100138844 | ABILENE | TX | | 12/21/2023 | | 643 | | (18) | | | (18) | | 625 | 625 | | | |
| 100119121 | SAN ANTONIO | TX | | 07/28/2023 | | 772 | | 111 | | | 111 | | 883 | 883 | | | |
| 100102879 | GATLINBURG | TN | | 06/22/2023 | | 562 | | (23) | | | (23) | | 539 | 539 | | | |
| 100117365 | CYPRESS | TX | | 07/20/2023 | | 907 | | 75 | | | 75 | | 982 | 982 | | | |
| 100141571 | RICHMOND | TX | | 01/30/2024 | | 435 | | (8) | | | (8) | | 427 | 427 | | | |
| 100103851 | SUMMERVILLE | SC | | 05/10/2023 | | 501 | | (10) | | | (10) | | 491 | 491 | | | |
| 100129349 | ZEBULON | NC | | 09/25/2023 | | 2,385 | | 22 | | | 22 | | 2,407 | 2,407 | | | |
| 100109868 | NEWTON | NJ | | 06/22/2023 | | 430 | | (12) | | | (12) | | 418 | 418 | | | |
| 100138801 | GRANITEVILLE | SC | | 12/21/2023 | | 486 | | 1 | | | 1 | | 487 | 487 | | | |
| 100138831 | SUMTERVILLE | FL | | 12/21/2023 | | 453 | | (7) | | | (7) | | 446 | 446 | | | |
| 100140107 | FLORESVILLE | TX | | 01/09/2024 | | 675 | | 37 | | | 37 | | 712 | 712 | | | |
| 100103015 | FRESNO | CA | | 06/22/2023 | | 373 | | (16) | | | (16) | | 357 | 357 | | | |
| 100067943 | WEST POINT | VA | | 09/23/2021 | | 1,031 | | (37) | | | (37) | | 994 | 994 | | | |
| 100117406 | FRESNO | CA | | 07/20/2023 | | 739 | | 78 | | | 78 | | 817 | 817 | | | |
| 100140586 | OXNARD | CA | | 01/19/2024 | | 421 | | (15) | | | (15) | | 406 | 406 | | | |
| 100028479 | MAITLAND | FL | | 10/26/2018 | | 1,194 | | 321 | | | 321 | | 1,515 | 1,515 | | | |
| 100162682 | GRETNA | NE | | 08/12/2024 | | 203 | | 7 | | | 7 | | 210 | 210 | | | |
| 100048537 | ORMOND BEACH | FL | | 11/20/2020 | | 987 | | 68 | | | 68 | | 1,055 | 1,055 | | | |
| 100019856 | SALEM | MA | | 07/30/2018 | | 1,157 | | (21) | | | (21) | | 1,136 | 1,136 | | | |
| 100128770 | FORT MOHAVE | AZ | | 09/21/2023 | | 403 | | (18) | | | (18) | | 385 | 385 | | | |
| 100011988 | PERTH AMBOY | NJ | | 03/08/2017 | | 1,499 | | 120 | | | 120 | | 1,619 | 1,619 | | | |
| 100136881 | AMHERST | MA | | 11/27/2023 | | 442 | | (3) | | | (3) | | 439 | 439 | | | |
| 100102730 | SPRING | TX | | 06/22/2023 | | 457 | | (18) | | | (18) | | 439 | 439 | | | |
| 100114992 | CHICAGO | IL | | 07/14/2023 | | 504 | | (6) | | | (6) | | 498 | 498 | | | |
| 100109268 | GREENVILLE | SC | | 07/21/2023 | | 410 | | (29) | | | (29) | | 381 | 381 | | | |
| 100020219 | CAROLINA BEACH | NC | | 07/17/2018 | | 1,037 | | (22) | | | (22) | | 1,015 | 1,015 | | | |
| 100147843 | CLEARWATER | FL | | 04/08/2024 | | 700 | | (4) | | | (4) | | 696 | 696 | | | |
| 100025292 | HYATTSVILLE | MD | | 09/20/2018 | | 636 | | 78 | | | 78 | | 714 | 714 | | | |
| 100135849 | LINCOLN | CA | | 11/10/2023 | | 1,149 | | 2 | | | 2 | | 1,151 | 1,151 | | | |
| 100152865 | WINDSOR MILL | MD | | 05/22/2024 | | 341 | | (11) | | | (11) | | 330 | 330 | | | |
| 100043240 | EXETER | NH | | 08/13/2020 | | 480 | | 27 | | | 27 | | 507 | 507 | | | |
| 100071922 | YUMA | AZ | | 11/19/2021 | | 921 | | (85) | | | (85) | | 836 | 836 | | | |
| 100108168 | RENO | NV | | 05/24/2023 | | 373 | | (19) | | | (19) | | 354 | 354 | | | |
| 100100952 | CASA GRANDE | AZ | | 04/28/2023 | | 929 | | 133 | | | 133 | | 1,062 | 1,062 | | | |
| 100137209 | WEST CHESTER | PA | | 11/28/2023 | | 187 | | (14) | | | (14) | | 173 | 173 | | | |
| 100028412 | SCITUATE | RI | | 10/26/2018 | | 829 | | 136 | | | 136 | | 965 | 965 | | | |
| 100024842 | SPARKS | NV | | 09/20/2018 | | 780 | | 124 | | | 124 | | 904 | 904 | | | |
| 100079571 | LAS VEGAS | NV | | 04/25/2022 | | 930 | | (23) | | | (23) | | 907 | 907 | | | |
| 100139419 | FORT MYERS | FL | | 12/28/2023 | | 372 | | (8) | | | (8) | | 364 | 364 | | | |
| 100151911 | NOVI | MI | | 07/10/2024 | | 120 | | (7) | | | (7) | | 113 | 113 | | | |
| 100019922 | SAN BERNARDINO | CA | | 07/30/2018 | | 5,905 | | (105) | | | (105) | | 5,800 | 5,800 | | | |
| 100116426 | RANGER | GA | | 07/20/2023 | | 546 | | (15) | | | (15) | | 531 | 531 | | | |
| 100089942 | WEST CALDWELL | NJ | | 01/26/2023 | | 398 | | (17) | | | (17) | | 381 | 381 | | | |
| 100152347 | PARRISH | FL | | 05/17/2024 | | 19,673 | | 1,127 | | | 1,127 | | 20,800 | 20,800 | | | |
| 100026215 | ENGLEWOOD | NJ | | 09/20/2018 | | 673 | | 104 | | | 104 | | 777 | 777 | | | |
| 100143034 | ASTOR | FL | | 02/12/2024 | | 272 | | (19) | | | (19) | | 253 | 253 | | | |
| 100135548 | CEDAR LAKE | IN | | 11/13/2023 | | 1,868 | | 255 | | | 255 | | 2,123 | 2,123 | | | |
| 100152527 | CADDO MILLS | TX | | 05/17/2024 | | 515 | | (1) | | | (1) | | 514 | 514 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065559 | SAVANNAH | GA | | 07/28/2021 | | 2,233 | | (91) | | | (91) | | 2,142 | 2,142 | | | |
| 100115096 | PHILADELPHIA | PA | | 07/14/2023 | | 568 | | (6) | | | (6) | | 562 | 562 | | | |
| 100120742 | AURORA | CO | | 08/25/2023 | | 493 | | 9 | | | 9 | | 502 | 502 | | | |
| 100130033 | EAGLE RIVER | AK | | 09/27/2023 | | 484 | | (11) | | | (11) | | 473 | 473 | | | |
| 100110132 | FORT VALLEY | GA | | 06/29/2023 | | 391 | | (39) | | | (39) | | 352 | 352 | | | |
| 100053670 | SALEM | OR | | 03/23/2021 | | 851 | | (52) | | | (52) | | 799 | 799 | | | |
| 100150860 | EVANS | GA | | 05/08/2024 | | 635 | | (1) | | | (1) | | 634 | 634 | | | |
| 100115632 | VENTNOR CITY | NJ | | 07/19/2023 | | 845 | | (13) | | | (13) | | 832 | 832 | | | |
| 100028168 | WANTAGH | NY | | 10/26/2018 | | 2,955 | | 24 | | | 24 | | 2,979 | 2,979 | | | |
| 100155056 | RICHMOND | VA | | 07/19/2024 | | 460 | | (17) | | | (17) | | 443 | 443 | | | |
| 100150649 | POINCIANA | FL | | 05/06/2024 | | 313 | | (4) | | | (4) | | 309 | 309 | | | |
| 100090316 | OAK RIDGE | TN | | 01/06/2023 | | 401 | | (30) | | | (30) | | 371 | 371 | | | |
| 100119492 | ATLANTA | GA | | 07/28/2023 | | 587 | | 4 | | | 4 | | 591 | 591 | | | |
| 100081075 | CORONA | CA | | 03/18/2022 | | 2,823 | | 95 | | | 95 | | 2,918 | 2,918 | | | |
| 100142453 | MONROE | NC | | 03/08/2024 | | 308 | | (10) | | | (10) | | 298 | 298 | | | |
| 100062712 | KATY | TX | | 07/01/2021 | | 1,195 | | (16) | | | (16) | | 1,179 | 1,179 | | | |
| 100078853 | RIVERVIEW | FL | | 02/24/2022 | | 1,088 | | 18 | | | 18 | | 1,106 | 1,106 | | | |
| 100149826 | ROCKPORT | TX | | 04/29/2024 | | 418 | | 6 | | | 6 | | 424 | 424 | | | |
| 100081364 | ZEBULON | NC | | 03/18/2022 | | 1,050 | | 22 | | | 22 | | 1,072 | 1,072 | | | |
| 100027938 | NEPTUNE | NJ | | 10/26/2018 | | 724 | | 195 | | | 195 | | 919 | 919 | | | |
| 100088244 | NEW HAVEN | CT | | 10/17/2022 | | 582 | | (11) | | | (11) | | 571 | 571 | | | |
| 100109115 | BLAKESLEE | PA | | 06/05/2023 | | 419 | | (8) | | | (8) | | 411 | 411 | | | |
| 100149348 | KAUFMAN | TX | | 04/24/2024 | | 658 | | 41 | | | 41 | | 699 | 699 | | | |
| 100140611 | MELISSA | TX | | 01/19/2024 | | 445 | | (15) | | | (15) | | 430 | 430 | | | |
| 100113042 | CORAL SPRINGS | FL | | 06/29/2023 | | 2,858 | | 548 | | | 548 | | 3,406 | 3,406 | | | |
| 100127943 | GOODLETTSVILLE | TN | | 09/08/2023 | | 4,883 | | 124 | | | 124 | | 5,007 | 5,007 | | | |
| 100081488 | WENATCHEE | WA | | 03/18/2022 | | 1,207 | | 42 | | | 42 | | 1,249 | 1,249 | | | |
| 100161965 | PALM DESERT | CA | | 07/31/2024 | | 142 | | (11) | | | (11) | | 131 | 131 | | | |
| 100148413 | OKLAHOMA CITY | OK | | 04/12/2024 | | 658 | | 24 | | | 24 | | 682 | 682 | | | |
| 100026054 | STRATFORD | CT | | 09/20/2018 | | 933 | | 138 | | | 138 | | 1,071 | 1,071 | | | |
| 100128507 | NORTH LAS VEGAS | NV | | 09/15/2023 | | 505 | | (7) | | | (7) | | 498 | 498 | | | |
| 100158063 | HAMMOND | LA | | 07/09/2024 | | 854 | | (12) | | | (12) | | 842 | 842 | | | |
| 100013391 | WINTON | CA | | 05/25/2017 | | 635 | | 147 | | | 147 | | 782 | 782 | | | |
| 100151554 | LAKE WALES | FL | | 05/10/2024 | | 567 | | 15 | | | 15 | | 582 | 582 | | | |
| 100067518 | MIAMI | FL | | 09/23/2021 | | 994 | | (41) | | | (41) | | 953 | 953 | | | |
| 100134037 | EAST CHICAGO | IN | | 10/25/2023 | | 388 | | (9) | | | (9) | | 379 | 379 | | | |
| 100136299 | LADY LAKE | FL | | 11/20/2023 | | 445 | | (3) | | | (3) | | 442 | 442 | | | |
| 100100009 | IOWA COLONY | TX | | 03/28/2023 | | 249 | | (12) | | | (12) | | 237 | 237 | | | |
| 100114589 | TOMBALL | TX | | 06/29/2023 | | 537 | | 4 | | | 4 | | 541 | 541 | | | |
| 100108963 | LEXINGTON | NC | | 05/31/2023 | | 401 | | (25) | | | (25) | | 376 | 376 | | | |
| 100129369 | STANWOOD | WA | | 09/25/2023 | | 1,766 | | 20 | | | 20 | | 1,786 | 1,786 | | | |
| 100126418 | BATON ROUGE | LA | | 08/30/2023 | | 405 | | (10) | | | (10) | | 395 | 395 | | | |
| 100053473 | CASTLETON | NY | | 03/23/2021 | | 1,030 | | (76) | | | (76) | | 954 | 954 | | | |
| 100136352 | JASPER | GA | | 11/20/2023 | | 552 | | 23 | | | 23 | | 575 | 575 | | | |
| 100076012 | LAKELAND | TN | | 01/07/2022 | | 939 | | (34) | | | (34) | | 905 | 905 | | | |
| 100054648 | MCHENRY | IL | | 03/23/2021 | | 1,107 | | (48) | | | (48) | | 1,059 | 1,059 | | | |
| 100024650 | RIVERSIDE | CA | | 09/20/2018 | | 667 | | 137 | | | 137 | | 804 | 804 | | | |
| 100138857 | HOLIDAY | FL | | 12/21/2023 | | 482 | | (11) | | | (11) | | 471 | 471 | | | |
| 100065999 | SAINT LEONARD | MD | | 08/02/2021 | | 2,833 | | (17) | | | (17) | | 2,816 | 2,816 | | | |
| 100157996 | AURORA | IL | | 07/09/2024 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100165425 | BRYAN | TX | | 08/29/2024 | | 151 | | (2) | | | (2) | | 149 | 149 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158037 | LUBBOCK | TX | | 07/09/2024 | | 150 | | (2) | | | (2) | | 148 | 148 | | | |
| 100115110 | GERMANTOWN | MD | | 07/14/2023 | | 1,357 | | 3 | | | 3 | | 1,360 | 1,360 | | | |
| 100100891 | LINDEN | VA | | 04/28/2023 | | 2,274 | | 42 | | | 42 | | 2,316 | 2,316 | | | |
| 100152593 | KATY | TX | | 05/17/2024 | | 3,521 | | 8 | | | 8 | | 3,529 | 3,529 | | | |
| 100135902 | LAS VEGAS | NV | | 11/13/2023 | | 395 | | (13) | | | (13) | | 382 | 382 | | | |
| 100138816 | DECATUR | TX | | 12/21/2023 | | 429 | | (12) | | | (12) | | 417 | 417 | | | |
| 100074896 | AUBURN | CA | | 12/01/2021 | | 1,166 | | (16) | | | (16) | | 1,150 | 1,150 | | | |
| 100057695 | BATON ROUGE | LA | | 06/30/2021 | | 1,158 | | (16) | | | (16) | | 1,142 | 1,142 | | | |
| 100119686 | HAMILTON TOWNSHIP | NJ | | 08/08/2023 | | 491 | | (11) | | | (11) | | 480 | 480 | | | |
| 100100047 | NEWPORT | OR | | 03/28/2023 | | 270 | | (36) | | | (36) | | 234 | 234 | | | |
| 100044147 | QUARTZ HILL | CA | | 08/19/2020 | | 4,038 | | (18) | | | (18) | | 4,020 | 4,020 | | | |
| 100067926 | RAYTOWN | MO | | 09/23/2021 | | 1,028 | | (34) | | | (34) | | 994 | 994 | | | |
| 100142444 | SUMMIT | IL | | 03/08/2024 | | 320 | | (22) | | | (22) | | 298 | 298 | | | |
| 100117927 | RIVERSIDE | CA | | 07/20/2023 | | 366 | | (14) | | | (14) | | 352 | 352 | | | |
| 100139544 | BROWNSVILLE | TX | | 12/28/2023 | | 326 | | (17) | | | (17) | | 309 | 309 | | | |
| 100079122 | SPOKANE | WA | | 02/24/2022 | | 967 | | (24) | | | (24) | | 943 | 943 | | | |
| 100120362 | ROCKFORD | MI | | 08/18/2023 | | 504 | | (9) | | | (9) | | 495 | 495 | | | |
| 100044186 | FONTANA | CA | | 08/19/2020 | | 4,212 | | 131 | | | 131 | | 4,343 | 4,343 | | | |
| 100162047 | STOCKBRIDGE | GA | | 07/31/2024 | | 246 | | (11) | | | (11) | | 235 | 235 | | | |
| 100062729 | HANFORD | CA | | 07/01/2021 | | 1,561 | | (14) | | | (14) | | 1,547 | 1,547 | | | |
| 100157791 | CLAXTON | GA | | 08/01/2024 | | 223 | | (15) | | | (15) | | 208 | 208 | | | |
| 100117489 | POCONO LAKE | PA | | 07/20/2023 | | 497 | | 6 | | | 6 | | 503 | 503 | | | |
| 100152745 | NAPLES | FL | | 05/22/2024 | | 302 | | (13) | | | (13) | | 289 | 289 | | | |
| 100153918 | HOT SPRINGS VILLAGE | AR | | 06/05/2024 | | 292 | | (4) | | | (4) | | 288 | 288 | | | |
| 100146629 | CLEARLAKE | CA | | 03/20/2024 | | 435 | | (15) | | | (15) | | 420 | 420 | | | |
| 100091931 | LAHAINA | HI | | 02/03/2023 | | 424 | | (17) | | | (17) | | 407 | 407 | | | |
| 100109682 | BROWNS MILLS | NJ | | 06/16/2023 | | 1,246 | | (40) | | | (40) | | 1,206 | 1,206 | | | |
| 100103614 | ORLANDO | FL | | 05/08/2023 | | 483 | | 3 | | | 3 | | 486 | 486 | | | |
| 100162052 | PALM BAY | FL | | 07/31/2024 | | 132 | | (13) | | | (13) | | 119 | 119 | | | |
| 100101134 | CHICAGO | IL | | 04/28/2023 | | 5,734 | | (85) | | | (85) | | 5,649 | 5,649 | | | |
| 100064963 | REDDING | CA | | 07/14/2021 | | 954 | | (34) | | | (34) | | 920 | 920 | | | |
| 100129858 | HARRISBURG | PA | | 09/27/2023 | | 556 | | (14) | | | (14) | | 542 | 542 | | | |
| 100025170 | NATIONAL CITY | CA | | 09/20/2018 | | 1,542 | | 406 | | | 406 | | 1,948 | 1,948 | | | |
| 100148374 | SANFORD | NC | | 04/12/2024 | | 570 | | 2 | | | 2 | | 572 | 572 | | | |
| 100054435 | AUBURN | MA | | 03/23/2021 | | 829 | | (41) | | | (41) | | 788 | 788 | | | |
| 100102726 | PALATINE | IL | | 06/22/2023 | | 611 | | (43) | | | (43) | | 568 | 568 | | | |
| 100112970 | EAST PATCHOGUE | NY | | 06/29/2023 | | 577 | | 210 | | | 210 | | 787 | 787 | | | |
| 100149642 | KANNAPOLIS | NC | | 04/26/2024 | | 668 | | 21 | | | 21 | | 689 | 689 | | | |
| 100148792 | ROSHARON | TX | | 04/17/2024 | | 2,608 | | 159 | | | 159 | | 2,767 | 2,767 | | | |
| 100153179 | BAYTOWN | TX | | 05/30/2024 | | 518 | | (3) | | | (3) | | 515 | 515 | | | |
| 100160598 | DESERT HOT SPRINGS | CA | | 07/19/2024 | | 142 | | (11) | | | (11) | | 131 | 131 | | | |
| 100062773 | VIRGINIA BEACH | VA | | 07/01/2021 | | 1,557 | | (18) | | | (18) | | 1,539 | 1,539 | | | |
| 100117377 | PLANO | TX | | 07/20/2023 | | 1,179 | | 367 | | | 367 | | 1,546 | 1,546 | | | |
| 100147857 | PINGREE GROVE | IL | | 04/08/2024 | | 463 | | 29 | | | 29 | | 492 | 492 | | | |
| 100152699 | CRANDALL | TX | | 05/17/2024 | | 513 | | 1 | | | 1 | | 514 | 514 | | | |
| 100130434 | FORT LAUDERDALE | FL | | 09/28/2023 | | 439 | | (14) | | | (14) | | 425 | 425 | | | |
| 100010725 | TAMPA | FL | | 12/23/2016 | | 2,583 | | (41) | | | (41) | | 2,542 | 2,542 | | | |
| 100161472 | TOMBALL | TX | | 07/30/2024 | | 171 | | (4) | | | (4) | | 167 | 167 | | | |
| 100108171 | GALVESTON | TX | | 05/24/2023 | | 424 | | (14) | | | (14) | | 410 | 410 | | | |
| 100087379 | MIAMI | FL | | 10/25/2022 | | 777 | | 54 | | | 54 | | 831 | 831 | | | |
| 100152549 | MOKENA | IL | | 05/17/2024 | | 469 | | 1 | | | 1 | | 470 | 470 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100138057 | ARLINGTON | TX | | 12/13/2023 | | 304 | | 10 | | | 10 | | 314 | 462 | | 148 | 148 |
| 100012656 | BELTSVILLE | MD | | 05/25/2017 | | 365 | | 84 | | | 84 | | 449 | 449 | | | |
| 100137552 | CHANDLER | AZ | | 12/08/2023 | | 5,118 | | 100 | | | 100 | | 5,218 | 5,218 | | | |
| 100136942 | BENTONVILLE | AR | | 11/28/2023 | | 10,508 | | 24 | | | 24 | | 10,532 | 10,532 | | | |
| 100157863 | LAS VEGAS | NV | | 07/09/2024 | | 211 | | 4 | | | 4 | | 215 | 215 | | | |
| 100074398 | RAEFORD | NC | | 12/02/2021 | | 1,360 | | (113) | | | (113) | | 1,247 | 1,247 | | | |
| 100077830 | ALBUQUERQUE | NM | | 01/14/2022 | | 1,098 | | (39) | | | (39) | | 1,059 | 1,059 | | | |
| 100113446 | JAMAICA | NY | | 06/29/2023 | | 984 | | 834 | | | 834 | | 1,818 | 1,818 | | | |
| 100088247 | GALLOWAY | NJ | | 10/17/2022 | | 570 | | (15) | | | (15) | | 555 | 555 | | | |
| 100054531 | SAINT PAUL | MN | | 03/23/2021 | | 849 | | (54) | | | (54) | | 795 | 795 | | | |
| 100090986 | ROCKFORD | IL | | 01/31/2023 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100031455 | FAIRFIELD | CA | | 03/29/2019 | | 793 | | 186 | | | 186 | | 979 | 979 | | | |
| 100116786 | KISSIMMEE | FL | | 07/20/2023 | | 633 | | 174 | | | 174 | | 807 | 807 | | | |
| 100087160 | DULUTH | GA | | 10/25/2022 | | 828 | | 68 | | | 68 | | 896 | 896 | | | |
| 100132590 | COLUMBUS | OH | | 11/03/2023 | | 414 | | (3) | | | (3) | | 411 | 411 | | | |
| 100131869 | CORPUS CHRISTI | TX | | 10/06/2023 | | 837 | | (42) | | | (42) | | 795 | 795 | | | |
| 100079856 | HOUSTON | TX | | 04/08/2022 | | 3,512 | | 46 | | | 46 | | 3,558 | 3,558 | | | |
| 100149622 | WESLEY CHAPEL | FL | | 04/26/2024 | | 28,895 | | (297) | | | (297) | | 28,598 | 28,598 | | | |
| 100029569 | DOWNEY | CA | | 10/26/2018 | | 1,891 | | 181 | | | 181 | | 2,072 | 2,072 | | | |
| 100028133 | ROSEVILLE | CA | | 10/26/2018 | | 1,421 | | 137 | | | 137 | | 1,558 | 1,558 | | | |
| 100148340 | DAPHNE | AL | | 04/12/2024 | | 694 | | 24 | | | 24 | | 718 | 718 | | | |
| 100065179 | COLORADO SPRINGS | CO | | 07/14/2021 | | 1,121 | | (24) | | | (24) | | 1,097 | 1,097 | | | |
| 100158080 | KING OF PRUSSIA | PA | | 07/09/2024 | | 318 | | (5) | | | (5) | | 313 | 313 | | | |
| 100081183 | WOODSTOCK | GA | | 03/18/2022 | | 1,047 | | 21 | | | 21 | | 1,068 | 1,068 | | | |
| 100149351 | SAN ANTONIO | FL | | 04/24/2024 | | 687 | | 39 | | | 39 | | 726 | 726 | | | |
| 100081051 | MANASSAS | VA | | 03/18/2022 | | 1,106 | | 28 | | | 28 | | 1,134 | 1,134 | | | |
| 100057854 | ODENTON | MD | | 06/30/2021 | | 947 | | (19) | | | (19) | | 928 | 928 | | | |
| 100116570 | BOKEELIA | FL | | 07/20/2023 | | 486 | | 11 | | | 11 | | 497 | 497 | | | |
| 100087163 | CANTON | OH | | 10/25/2022 | | 1,136 | | 78 | | | 78 | | 1,214 | 1,214 | | | |
| 100117062 | ALBERTSON | NY | | 07/20/2023 | | 836 | | 148 | | | 148 | | 984 | 984 | | | |
| 100161944 | WAUKEGAN | IL | | 07/31/2024 | | 104 | | (5) | | | (5) | | 99 | 99 | | | |
| 100065066 | ATLANTA | GA | | 07/14/2021 | | 1,496 | | (44) | | | (44) | | 1,452 | 1,452 | | | |
| 100143453 | GLEN BURNIE | MD | | 02/16/2024 | | 348 | | (3) | | | (3) | | 345 | 345 | | | |
| 100155967 | SURPRISE | AZ | | 06/18/2024 | | 299 | | (11) | | | (11) | | 288 | 288 | | | |
| 100115210 | TAMPA | FL | | 07/17/2023 | | 473 | | (9) | | | (9) | | 464 | 464 | | | |
| 100025795 | PITTSBURG | CA | | 09/20/2018 | | 824 | | 564 | | | 564 | | 1,388 | 1,388 | | | |
| 100057604 | LANCASTER | CA | | 06/30/2021 | | 1,105 | | (24) | | | (24) | | 1,081 | 1,081 | | | |
| 100099840 | PLEASANTVILLE | NJ | | 02/28/2023 | | 508 | | (14) | | | (14) | | 494 | 494 | | | |
| 100154742 | SPOKANE | WA | | 07/19/2024 | | 344 | | (7) | | | (7) | | 337 | 337 | | | |
| 100063759 | WESLEY CHAPEL | FL | | 07/01/2021 | | 1,218 | | (4) | | | (4) | | 1,214 | 1,214 | | | |
| 100161377 | FALLING WATERS | WV | | 07/25/2024 | | 165 | | (2) | | | (2) | | 163 | 163 | | | |
| 100103024 | MURFREESBORO | TN | | 06/22/2023 | | 389 | | (27) | | | (27) | | 362 | 362 | | | |
| 100031432 | STOCKTON | CA | | 03/29/2019 | | 1,301 | | 145 | | | 145 | | 1,446 | 1,446 | | | |
| 100079586 | WINTER GARDEN | FL | | 04/25/2022 | | 851 | | (54) | | | (54) | | 797 | 797 | | | |
| 100141683 | SCITUATE | RI | | 01/30/2024 | | 316 | | (17) | | | (17) | | 299 | 299 | | | |
| 100137150 | CLERMONT | FL | | 11/28/2023 | | 604 | | (20) | | | (20) | | 584 | 584 | | | |
| 100116829 | MISSION VIEJO | CA | | 07/20/2023 | | 928 | | 161 | | | 161 | | 1,089 | 1,089 | | | |
| 100114727 | KISSIMMEE | FL | | 06/29/2023 | | 556 | | 2 | | | 2 | | 558 | 558 | | | |
| 100043795 | SAINT PAUL | MN | | 08/13/2020 | | 685 | | 52 | | | 52 | | 737 | 737 | | | |
| 100078937 | OMAHA | NE | | 02/24/2022 | | 1,024 | | (9) | | | (9) | | 1,015 | 1,015 | | | |
| 100120339 | BRANDON | FL | | 08/18/2023 | | 406 | | (7) | | | (7) | | 399 | 399 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158160 | PAHOA | HI | | 07/09/2024 | | 165 | | (2) | | | (2) | | 163 | 163 | | | |
| 100028735 | SAN BERNARDINO | CA | | 10/26/2018 | | 609 | | 79 | | | 79 | | 688 | 688 | | | |
| 100137437 | FRESNO | CA | | 01/11/2024 | | 287 | | (24) | | | (24) | | 263 | 263 | | | |
| 100023873 | CATONSVILLE | MD | | 09/10/2018 | | 1,042 | | (12) | | | (12) | | 1,030 | 1,030 | | | |
| 100088333 | MOORE | TX | | 01/06/2023 | | 319 | | (24) | | | (24) | | 295 | 295 | | | |
| 100066511 | SUMMERVILLE | SC | | 08/02/2021 | | 1,172 | | (2) | | | (2) | | 1,170 | 1,170 | | | |
| 100012436 | CHINO | CA | | 04/28/2017 | | 4,102 | | 245 | | | 245 | | 4,347 | 4,347 | | | |
| 100115080 | ARLINGTON | TX | | 07/14/2023 | | 808 | | (9) | | | (9) | | 799 | 799 | | | |
| 100103551 | WASCO | CA | | 05/08/2023 | | 1,261 | | (47) | | | (47) | | 1,214 | 1,214 | | | |
| 100111752 | FREMONT | CA | | 06/29/2023 | | 761 | | 405 | | | 405 | | 1,166 | 1,166 | | | |
| 100067950 | MEMPHIS | TN | | 09/23/2021 | | 1,126 | | (22) | | | (22) | | 1,104 | 1,104 | | | |
| 100144312 | ROGERS | AR | | 03/07/2024 | | 338 | | (21) | | | (21) | | 317 | 317 | | | |
| 100158555 | ZEPHYRHILLS | FL | | 07/10/2024 | | 313 | | 2 | | | 2 | | 315 | 315 | | | |
| 100076460 | FORT LAUDERDALE | FL | | 12/21/2021 | | 1,616 | | (99) | | | (99) | | 1,517 | 1,517 | | | |
| 100101670 | LINCOLN | NE | | 04/26/2023 | | 555 | | (9) | | | (9) | | 546 | 546 | | | |
| 100064234 | ORLANDO | FL | | 07/01/2021 | | 1,573 | | 54 | | | 54 | | 1,627 | 1,627 | | | |
| 100135796 | PONDER | TX | | 11/10/2023 | | 1,475 | | 10 | | | 10 | | 1,485 | 1,485 | | | |
| 100144057 | WYLIE | TX | | 03/07/2024 | | 458 | | (7) | | | (7) | | 451 | 451 | | | |
| 100080759 | TAVARES | FL | | 03/10/2022 | | 1,138 | | (81) | | | (81) | | 1,057 | 1,057 | | | |
| 100150753 | CASA GRANDE | AZ | | 05/06/2024 | | 910 | | (9) | | | (9) | | 901 | 901 | | | |
| 100065753 | FRANKLINTON | NC | | 07/28/2021 | | 1,013 | | (31) | | | (31) | | 982 | 982 | | | |
| 100129790 | SACRAMENTO | CA | | 09/27/2023 | | 407 | | (22) | | | (22) | | 385 | 385 | | | |
| 100135043 | LITHONIA | GA | | 10/30/2023 | | 252 | | (8) | | | (8) | | 244 | 244 | | | |
| 100136358 | CENTERTON | AR | | 11/20/2023 | | 495 | | 12 | | | 12 | | 507 | 507 | | | |
| 100161762 | TRENTON | NJ | | 07/31/2024 | | 416 | | (12) | | | (12) | | 404 | 404 | | | |
| 100078211 | BEECH MOUNTAIN | NC | | 02/10/2022 | | 827 | | (69) | | | (69) | | 758 | 758 | | | |
| 100028367 | SCARSDALE | NY | | 10/26/2018 | | 1,023 | | 220 | | | 220 | | 1,243 | 1,243 | | | |
| 100153942 | MOSES LAKE | WA | | 06/05/2024 | | 283 | | (7) | | | (7) | | 276 | 276 | | | |
| 100091301 | OREM | UT | | 01/31/2023 | | 369 | | (27) | | | (27) | | 342 | 342 | | | |
| 100081125 | LEETON | MO | | 03/18/2022 | | 1,021 | | 10 | | | 10 | | 1,031 | 1,031 | | | |
| 100101182 | DELAVAN | WI | | 04/28/2023 | | 1,869 | | 267 | | | 267 | | 2,136 | 2,136 | | | |
| 100136649 | ANAHEIM | CA | | 01/25/2024 | | 380 | | (1) | | | (1) | | 379 | 379 | | | |
| 100116891 | FLOWER MOUND | TX | | 07/20/2023 | | 516 | | 25 | | | 25 | | 541 | 541 | | | |
| 100164620 | FALLING WATERS | WV | | 08/21/2024 | | 150 | | (5) | | | (5) | | 145 | 145 | | | |
| 100140063 | SAINT AUGUSTINE | FL | | 01/09/2024 | | 673 | | 31 | | | 31 | | 704 | 704 | | | |
| 100080399 | JACKSONVILLE | FL | | 04/14/2022 | | 699 | | (79) | | | (79) | | 620 | 620 | | | |
| 100061033 | MEMPHIS | TN | | 06/01/2021 | | 1,532 | | 6 | | | 6 | | 1,538 | 1,538 | | | |
| 100155073 | ALBRIGHTSVILLE | PA | | 07/19/2024 | | 293 | | (9) | | | (9) | | 284 | 284 | | | |
| 100061244 | NEW ORLEANS | LA | | 06/01/2021 | | 1,387 | | 6 | | | 6 | | 1,393 | 1,393 | | | |
| 100140607 | FALLING WATERS | WV | | 01/19/2024 | | 610 | | (5) | | | (5) | | 605 | 605 | | | |
| 100101665 | HOUSTON | TX | | 04/26/2023 | | 594 | | 4 | | | 4 | | 598 | 598 | | | |
| 100144053 | NEWBERRY | FL | | 03/07/2024 | | 468 | | 30 | | | 30 | | 498 | 498 | | | |
| 100057941 | DENVER | CO | | 06/30/2021 | | 1,103 | | (31) | | | (31) | | 1,072 | 1,072 | | | |
| 100043391 | CHICAGO | IL | | 08/13/2020 | | 817 | | 177 | | | 177 | | 994 | 994 | | | |
| 100116085 | (VAN NUYS AREA) LOS ANGELES | CA | | 07/20/2023 | | 884 | | 158 | | | 158 | | 1,042 | 1,042 | | | |
| 100110756 | CHARLOTTE | NC | | 08/11/2023 | | 1,492 | | (72) | | | (72) | | 1,420 | 1,420 | | | |
| 100140686 | DALLAS | TX | | 02/08/2024 | | 1,741 | | (131) | | | (131) | | 1,610 | 1,610 | | | |
| 100068068 | NAPLES | FL | | 09/23/2021 | | 3,370 | | (59) | | | (59) | | 3,311 | 3,311 | | | |
| 100133819 | WATERBURY | CT | | 10/20/2023 | | 272 | | (12) | | | (12) | | 260 | 260 | | | |
| 100116619 | ORLANDO | FL | | 07/20/2023 | | 952 | | 133 | | | 133 | | 1,085 | 1,085 | | | |
| 100071370 | PORT SAINT LUCIE | FL | | 10/01/2021 | | 1,178 | | (8) | | | (8) | | 1,170 | 1,170 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100014633 | WAILUKU | HI | | 09/27/2017 | | 887 | | 116 | | | 116 | | 1,003 | 1,003 | | | |
| 100031381 | MODESTO | CA | | 03/29/2019 | | 933 | | 105 | | | 105 | | 1,038 | 1,038 | | | |
| 100018116 | LOS ANGELES | CA | | 06/08/2018 | | 1,282 | | (20) | | | (20) | | 1,262 | 1,262 | | | |
| 100154561 | NORTH LAS VEGAS | NV | | 06/14/2024 | | 1,338 | | (39) | | | (39) | | 1,299 | 1,299 | | | |
| 100132053 | POMPANO BEACH | FL | | 10/13/2023 | | 4,090 | | 284 | | | 284 | | 4,374 | 4,374 | | | |
| 100156871 | COLUMBUS | OH | | 06/27/2024 | | 404 | | (10) | | | (10) | | 394 | 394 | | | |
| 100112966 | NEW MILFORD | CT | | 06/29/2023 | | 3,075 | | 147 | | | 147 | | 3,222 | 3,222 | | | |
| 100117482 | FORT WALTON BEACH | FL | | 07/20/2023 | | 469 | | (18) | | | (18) | | 451 | 451 | | | |
| 100063311 | SENECA | SC | | 07/01/2021 | | 1,453 | | (15) | | | (15) | | 1,438 | 1,438 | | | |
| 100148855 | WILDWOOD CREST | NJ | | 04/17/2024 | | 468 | | (7) | | | (7) | | 461 | 461 | | | |
| 100066867 | KINGWOOD | TX | | 08/02/2021 | | 418 | | (1) | | | (1) | | 417 | 417 | | | |
| 100112347 | CORAM | NY | | 06/29/2023 | | 760 | | 565 | | | 565 | | 1,325 | 1,325 | | | |
| 100164536 | GALLATIN | TN | | 08/21/2024 | | 164 | | (5) | | | (5) | | 159 | 159 | | | |
| 100165449 | COLLEGE STATION | TX | | 08/29/2024 | | 178 | | (2) | | | (2) | | 176 | 176 | | | |
| 100100715 | WEST VALLEY CITY | UT | | 04/28/2023 | | 940 | | 106 | | | 106 | | 1,046 | 1,046 | | | |
| 100116749 | FORT MYERS | FL | | 07/20/2023 | | 1,004 | | 339 | | | 339 | | 1,343 | 1,343 | | | |
| 100134069 | LEAGUE CITY | TX | | 10/27/2023 | | 315 | | (5) | | | (5) | | 310 | 310 | | | |
| 100134527 | FORT WORTH | TX | | 10/30/2023 | | 426 | | (12) | | | (12) | | 414 | 414 | | | |
| 100074103 | LAKELAND | FL | | 12/09/2021 | | 946 | | (46) | | | (46) | | 900 | 900 | | | |
| 323020442 | PORTLAND | OR | | 03/16/2023 | | 899,183 | | | | | | | 899,183 | 899,183 | | | |
| 100116997 | NEWARK | NJ | | 07/20/2023 | | 793 | | 160 | | | 160 | | 953 | 953 | | | |
| 100080941 | WESTMINSTER | SC | | 03/17/2022 | | 691 | | (62) | | | (62) | | 629 | 629 | | | |
| 100149377 | MANOR | TX | | 04/24/2024 | | 566 | | 13 | | | 13 | | 579 | 579 | | | |
| 100126738 | SPOKANE | WA | | 08/30/2023 | | 463 | | 456 | | | 456 | | 919 | 919 | | | |
| 100029362 | TURLOCK | CA | | 10/26/2018 | | 503 | | 118 | | | 118 | | 621 | 621 | | | |
| 100066532 | SOUTH AMBOY | NJ | | 08/02/2021 | | 1,902 | | (2) | | | (2) | | 1,900 | 1,900 | | | |
| 100155195 | SUMMERVILLE | SC | | 07/19/2024 | | 307 | | (9) | | | (9) | | 298 | 298 | | | |
| 100000513 | WALDORF | MD | | 09/27/2016 | | 996 | | 152 | | | 152 | | 1,148 | 1,148 | | | |
| 100089770 | ANTELOPE | CA | | 12/02/2022 | | 3,488 | | (125) | | | (125) | | 3,363 | 3,363 | | | |
| 100013373 | DELAND | FL | | 05/25/2017 | | 809 | | 105 | | | 105 | | 914 | 914 | | | |
| 100152295 | SPRING | TX | | 05/17/2024 | | 680 | | 64 | | | 64 | | 744 | 744 | | | |
| 100083257 | KATY | TX | | 05/10/2022 | | 760 | | (39) | | | (39) | | 721 | 721 | | | |
| 100135030 | SUGAR HILL | GA | | 10/30/2023 | | 455 | | 4 | | | 4 | | 459 | 459 | | | |
| 100065088 | NEWPORT NEWS | VA | | 07/14/2021 | | 1,272 | | (36) | | | (36) | | 1,236 | 1,236 | | | |
| 100111349 | EMERSON | NJ | | 06/29/2023 | | 2,313 | | 116 | | | 116 | | 2,429 | 2,429 | | | |
| 100116121 | ALHAMBRA | CA | | 07/20/2023 | | 828 | | 152 | | | 152 | | 980 | 980 | | | |
| 100074102 | LAKELAND | FL | | 12/09/2021 | | 946 | | (46) | | | (46) | | 900 | 900 | | | |
| 100136934 | BRIDGEVILLE | PA | | 11/28/2023 | | 770 | | 22 | | | 22 | | 792 | 792 | | | |
| 100120528 | JACKSONVILLE | FL | | 08/18/2023 | | 663 | | (36) | | | (36) | | 627 | 627 | | | |
| 100153193 | EDMOND | OK | | 05/30/2024 | | 459 | | (2) | | | (2) | | 457 | 457 | | | |
| 100128290 | BALTIMORE | MD | | 09/14/2023 | | 260 | | (5) | | | (5) | | 255 | 255 | | | |
| 100141779 | RINARD | IL | | 01/30/2024 | | 849 | | (45) | | | (45) | | 804 | 804 | | | |
| 100102063 | ALBUQUERQUE | NM | | 04/14/2023 | | 420 | | (19) | | | (19) | | 401 | 401 | | | |
| 100115107 | ROYSE CITY | TX | | 07/14/2023 | | 496 | | (8) | | | (8) | | 488 | 488 | | | |
| 100111393 | STREAMWOOD | IL | | 06/29/2023 | | 3,280 | | 73 | | | 73 | | 3,353 | 3,353 | | | |
| 100071624 | SCOTTSDALE | AZ | | 10/14/2021 | | 1,137 | | (4) | | | (4) | | 1,133 | 1,133 | | | |
| 100091247 | RICHFIELD | MN | | 01/31/2023 | | 348 | | (15) | | | (15) | | 333 | 333 | | | |
| 100136777 | DOVER | DE | | 11/27/2023 | | 394 | | (5) | | | (5) | | 389 | 389 | | | |
| 100144323 | MADERA | CA | | 03/07/2024 | | 435 | | (11) | | | (11) | | 424 | 424 | | | |
| 100118132 | ORLANDO | FL | | 07/20/2023 | | 192 | | (13) | | | (13) | | 179 | 179 | | | |
| 100068990 | ROY | UT | | 09/01/2021 | | 2,036 | | (26) | | | (26) | | 2,010 | 2,010 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100061013 | MIDLAND | TX | | 06/01/2021 | | 1,191 | | 5 | | | 5 | | 1,196 | 1,196 | | | |
| 100155674 | COLUMBUS | OH | | 06/18/2024 | | 228 | | (5) | | | (5) | | 223 | 223 | | | |
| 100080360 | SAN JOSE | CA | | 02/28/2022 | | 110,738 | | (4,523) | | | (4,523) | | 106,215 | 106,215 | | | |
| 100139632 | LAREDO | TX | | 12/28/2023 | | 413 | | (10) | | | (10) | | 403 | 403 | | | |
| 100139561 | GREENBELT | MD | | 12/28/2023 | | 269 | | (12) | | | (12) | | 257 | 257 | | | |
| 100081516 | VAN NUYS | CA | | 03/18/2022 | | 1,105 | | 25 | | | 25 | | 1,130 | 1,130 | | | |
| 100065807 | PACE | FL | | 07/28/2021 | | 1,020 | | (31) | | | (31) | | 989 | 989 | | | |
| 100157924 | JONESBORO | AR | | 07/09/2024 | | 174 | | 5 | | | 5 | | 179 | 179 | | | |
| 100055124 | TUCKER | GA | | 03/23/2021 | | 799 | | 1 | | | 1 | | 800 | 800 | | | |
| 100143777 | SANDY SPRINGS | GA | | 02/27/2024 | | 253 | | (22) | | | (22) | | 231 | 231 | | | |
| 100061988 | WASHINGTON | DC | | 07/01/2021 | | 1,095 | | 7 | | | 7 | | 1,102 | 1,102 | | | |
| 100144151 | PRINCETON | TX | | 03/07/2024 | | 600 | | 33 | | | 33 | | 633 | 633 | | | |
| 100017317 | HYATTSVILLE | MD | | 04/26/2018 | | 738 | | 60 | | | 60 | | 798 | 798 | | | |
| 100139313 | PEMBERTON | NJ | | 12/28/2023 | | 361 | | (9) | | | (9) | | 352 | 352 | | | |
| 100137635 | FORT WORTH | TX | | 12/08/2023 | | 804 | | 40 | | | 40 | | 844 | 844 | | | |
| 100067557 | YUMA | AZ | | 09/23/2021 | | 1,340 | | (57) | | | (57) | | 1,283 | 1,283 | | | |
| 100108121 | STONE MOUNTAIN | GA | | 05/24/2023 | | 453 | | (11) | | | (11) | | 442 | 442 | | | |
| 100031398 | VALLEJO | CA | | 03/29/2019 | | 1,433 | | 226 | | | 226 | | 1,659 | 1,659 | | | |
| 100050013 | CHICAGO | IL | | 11/20/2020 | | 657 | | (87) | | | (87) | | 570 | 570 | | | |
| 100152720 | SNELLVILLE | GA | | 05/17/2024 | | 451 | | (6) | | | (6) | | 445 | 445 | | | |
| 100117083 | BUFFALO | NY | | 07/20/2023 | | 741 | | 57 | | | 57 | | 798 | 798 | | | |
| 100088043 | HAINES CITY | FL | | 10/25/2022 | | 492 | | (18) | | | (18) | | 474 | 474 | | | |
| 100027807 | ROCKAWAY BEACH | NY | | 10/26/2018 | | 629 | | 133 | | | 133 | | 762 | 762 | | | |
| 100115604 | CRESTLINE | CA | | 07/19/2023 | | 446 | | (7) | | | (7) | | 439 | 439 | | | |
| 100062243 | GROVEPORT | OH | | 07/01/2021 | | 1,791 | | 14 | | | 14 | | 1,805 | 1,805 | | | |
| 100164511 | FALLING WATERS | WV | | 08/21/2024 | | 152 | | (4) | | | (4) | | 148 | 148 | | | |
| 100081052 | HOUSTON | TX | | 03/18/2022 | | 1,099 | | 34 | | | 34 | | 1,133 | 1,133 | | | |
| 100028981 | NAPLES | FL | | 10/26/2018 | | 662 | | 149 | | | 149 | | 811 | 811 | | | |
| 100060171 | POST FALLS | ID | | 06/25/2021 | | 3,310 | | (113) | | | (113) | | 3,197 | 3,197 | | | |
| 100091777 | ARLINGTON HEIGHTS | IL | | 01/30/2023 | | 393 | | (12) | | | (12) | | 381 | 381 | | | |
| 100067535 | POWHATAN | VA | | 09/23/2021 | | 984 | | (37) | | | (37) | | 947 | 947 | | | |
| 100151828 | OCALA | FL | | 05/10/2024 | | 506 | | 4 | | | 4 | | 510 | 510 | | | |
| 100067495 | AMARILLO | TX | | 09/23/2021 | | 964 | | (39) | | | (39) | | 925 | 925 | | | |
| 100140513 | POST FALLS | ID | | 01/19/2024 | | 494 | | (12) | | | (12) | | 482 | 482 | | | |
| 100065562 | MIAMI | FL | | 07/28/2021 | | 979 | | (32) | | | (32) | | 947 | 947 | | | |
| 100149637 | ALBEMARLE | NC | | 04/26/2024 | | 422 | | 10 | | | 10 | | 432 | 432 | | | |
| 100148005 | EDGEWOOD | KY | | 04/10/2024 | | 503 | | 1 | | | 1 | | 504 | 504 | | | |
| 100108460 | FAIRHOPE | AL | | 05/25/2023 | | 994 | | (45) | | | (45) | | 949 | 949 | | | |
| 100150816 | APPLE VALLEY | MN | | 05/08/2024 | | 506 | | (1) | | | (1) | | 505 | 505 | | | |
| 100103862 | ST. PETERSBURG | FL | | 05/10/2023 | | 461 | | (14) | | | (14) | | 447 | 447 | | | |
| 100079669 | WESTPORT | WA | | 04/08/2022 | | 828 | | (37) | | | (37) | | 791 | 791 | | | |
| 100120290 | LAKE WORTH | TX | | 08/18/2023 | | 439 | | (2) | | | (2) | | 437 | 437 | | | |
| 100116785 | HESPERIA | CA | | 07/20/2023 | | 981 | | 203 | | | 203 | | 1,184 | 1,184 | | | |
| 100141708 | VESTAL | NY | | 01/30/2024 | | 415 | | 11 | | | 11 | | 426 | 426 | | | |
| 100061095 | SPOKANE VALLEY | WA | | 06/01/2021 | | 1,539 | | 7 | | | 7 | | 1,546 | 1,546 | | | |
| 100151309 | BELLEVIEW | FL | | 05/10/2024 | | 678 | | 59 | | | 59 | | 737 | 737 | | | |
| 100137986 | BOLIVIA | NC | | 12/13/2023 | | 651 | | 45 | | | 45 | | 696 | 696 | | | |
| 100078963 | INDIANAPOLIS | IN | | 02/24/2022 | | 1,115 | | (14) | | | (14) | | 1,101 | 1,101 | | | |
| 100117220 | KATY | TX | | 07/20/2023 | | 785 | | 45 | | | 45 | | 830 | 830 | | | |
| 100137401 | LAWRENCEVILLE | GA | | 01/11/2024 | | 572 | | (57) | | | (57) | | 515 | 515 | | | |
| 100138660 | CHICAGO | IL | | 02/02/2024 | | 214 | | (10) | | | (10) | | 204 | 204 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141618 | OKLAHOMA CITY | OK | | 01/30/2024 | | 2,509 | | (118) | | | (118) | | 2,391 | 2,391 | | | |
| 100111304 | MARTINSBURG | WV | | 06/29/2023 | | 935 | | 382 | | | 382 | | 1,317 | 1,317 | | | |
| 100079956 | PANAMA CITY BEACH | FL | | 04/25/2022 | | 766 | | (56) | | | (56) | | 710 | 710 | | | |
| 100133983 | KINGSTON BOROUGH | PA | | 10/25/2023 | | 415 | | (10) | | | (10) | | 405 | 405 | | | |
| 100026515 | SCHERTZ | TX | | 09/26/2018 | | 830 | | 40 | | | 40 | | 870 | 870 | | | |
| 100100197 | ATLANTA | GA | | 03/17/2023 | | 475 | | (9) | | | (9) | | 466 | 466 | | | |
| 100161302 | NEW HAVEN | CT | | 07/25/2024 | | 181 | | (2) | | | (2) | | 179 | 179 | | | |
| 100151192 | WINTER SPRINGS | FL | | 05/10/2024 | | 458 | | (4) | | | (4) | | 454 | 454 | | | |
| 100128432 | SAN ANTONIO | TX | | 09/15/2023 | | 207 | | (18) | | | (18) | | 189 | 189 | | | |
| 100091533 | WEST BABYLON | NY | | 01/20/2023 | | 315 | | (10) | | | (10) | | 305 | 305 | | | |
| 100152439 | EDINBURG | TX | | 05/17/2024 | | 318 | | 3 | | | 3 | | 321 | 321 | | | |
| 100117797 | GREENVILLE | TX | | 07/20/2023 | | 1,525 | | (25) | | | (25) | | 1,500 | 1,500 | | | |
| 100128116 | CLARKSVILLE | TN | | 09/08/2023 | | 645 | | 25 | | | 25 | | 670 | 670 | | | |
| 100024930 | LAKE ELSINORE | CA | | 09/20/2018 | | 816 | | 90 | | | 90 | | 906 | 906 | | | |
| 100091376 | NORFOLK | VA | | 02/22/2023 | | 1,490 | | (2) | | | (2) | | 1,488 | 1,488 | | | |
| 100135026 | GREENSBORO | NC | | 10/30/2023 | | 1,798 | | (26) | | | (26) | | 1,772 | 1,772 | | | |
| 100148394 | SAN ANTONIO | FL | | 04/12/2024 | | 698 | | 43 | | | 43 | | 741 | 741 | | | |
| 100109797 | YUMA | AZ | | 08/04/2023 | | 356 | | (31) | | | (31) | | 325 | 325 | | | |
| 100135836 | VERO BEACH | FL | | 11/10/2023 | | 443 | | (5) | | | (5) | | 438 | 438 | | | |
| 100053474 | APPLING | GA | | 03/23/2021 | | 791 | | (46) | | | (46) | | 745 | 745 | | | |
| 100151843 | OCALA | FL | | 05/10/2024 | | 505 | | 5 | | | 5 | | 510 | 510 | | | |
| 100065434 | CHESTER SPRINGS | PA | | 07/28/2021 | | 1,135 | | (17) | | | (17) | | 1,118 | 1,118 | | | |
| 100158529 | LARGO | FL | | 07/10/2024 | | 134,885 | | (8,033) | | | (8,033) | | 126,852 | 126,852 | | | |
| 100012890 | PERRIS | CA | | 05/25/2017 | | 415 | | 108 | | | 108 | | 523 | 523 | | | |
| 100028715 | LA PUENTE | CA | | 10/26/2018 | | 2,748 | | 78 | | | 78 | | 2,826 | 2,826 | | | |
| 100149730 | SWAN LAKE | NY | | 04/26/2024 | | 144 | | (3) | | | (3) | | 141 | 141 | | | |
| 100136053 | GAINESVILLE | GA | | 11/16/2023 | | 477 | | 6 | | | 6 | | 483 | 483 | | | |
| 100116468 | KISSIMMEE | FL | | 07/20/2023 | | 1,041 | | 272 | | | 272 | | 1,313 | 1,313 | | | |
| 100053737 | STATEN ISLAND | NY | | 03/23/2021 | | 584 | | (55) | | | (55) | | 529 | 529 | | | |
| 100126347 | BRIDGETON | NJ | | 08/30/2023 | | 362 | | (16) | | | (16) | | 346 | 346 | | | |
| 100157968 | CEDAR CITY | UT | | 07/09/2024 | | 172 | | 1 | | | 1 | | 173 | 173 | | | |
| 100060684 | SPRINGFIELD | PA | | 06/01/2021 | | 1,286 | | 5 | | | 5 | | 1,291 | 1,291 | | | |
| 100029519 | BATON ROUGE | LA | | 10/26/2018 | | 741 | | 217 | | | 217 | | 958 | 958 | | | |
| 100143487 | ELK GROVE | CA | | 02/21/2024 | | 445 | | (10) | | | (10) | | 435 | 435 | | | |
| 100149900 | HOUSTON | TX | | 04/29/2024 | | 554 | | (13) | | | (13) | | 541 | 541 | | | |
| 100065672 | SAINT LOUIS | MO | | 07/28/2021 | | 929 | | (35) | | | (35) | | 894 | 894 | | | |
| 100161124 | DURHAM | NC | | 07/24/2024 | | 119,310 | | (2,785) | | | (2,785) | | 116,525 | 116,525 | | | |
| 100155830 | BOYNTON BEACH | FL | | 06/18/2024 | | 1,042 | | (25) | | | (25) | | 1,017 | 1,017 | | | |
| 100150514 | OCALA | FL | | 05/03/2024 | | 609 | | 23 | | | 23 | | 632 | 632 | | | |
| 100110441 | ROSHARON | TX | | 06/30/2023 | | 2,289 | | 131 | | | 131 | | 2,420 | 2,420 | | | |
| 100076361 | BAYVILLE | NJ | | 12/23/2021 | | 600 | | (44) | | | (44) | | 556 | 556 | | | |
| 100111767 | SILVER SPRING | MD | | 06/29/2023 | | 566 | | 187 | | | 187 | | 753 | 753 | | | |
| 100135583 | LANCASTER | TX | | 11/09/2023 | | 291 | | (12) | | | (12) | | 279 | 279 | | | |
| 100062733 | BELCAMP | MD | | 07/01/2021 | | 2,634 | | (45) | | | (45) | | 2,589 | 2,589 | | | |
| 100091712 | LOUISBURG | NC | | 03/24/2023 | | 428 | | (14) | | | (14) | | 414 | 414 | | | |
| 100147914 | GLASTONBURY | CT | | 04/08/2024 | | 502 | | (5) | | | (5) | | 497 | 497 | | | |
| 100070780 | ROCKLAND | MA | | 10/01/2021 | | 1,684 | | (19) | | | (19) | | 1,665 | 1,665 | | | |
| 100160216 | LURAY | VA | | 07/18/2024 | | 200 | | 8 | | | 8 | | 208 | 208 | | | |
| 100152319 | BRYAN | TX | | 05/17/2024 | | 646 | | 53 | | | 53 | | 699 | 699 | | | |
| 100018152 | BRISTOL | CT | | 06/08/2018 | | 962 | | (1) | | | (1) | | 961 | 961 | | | |
| 100138053 | SPEEDWAY | IN | | 12/13/2023 | | 20,478 | | (507) | | | (507) | | 19,971 | 20,107 | | 136 | 136 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132629 | RIO RICO | AZ | | 11/03/2023 | | 456 | | (3) | | | (3) | | 453 | 453 | | | |
| 100141565 | CLAYTON | NC | | 01/30/2024 | | 378 | | (12) | | | (12) | | 366 | 366 | | | |
| 100119316 | BROOKLYN PARK | MN | | 07/31/2023 | | 2,278 | | 44 | | | 44 | | 2,322 | 2,322 | | | |
| 100013886 | DORAL | FL | | 05/25/2017 | | 758 | | 63 | | | 63 | | 821 | 821 | | | |
| 100128835 | SPRINGFIELD | TN | | 09/21/2023 | | 416 | | 2 | | | 2 | | 418 | 418 | | | |
| 100028425 | RANCHO CORDOVA | CA | | 10/26/2018 | | 920 | | 103 | | | 103 | | 1,023 | 1,023 | | | |
| 100091304 | HOUSTON | TX | | 01/31/2023 | | 426 | | (22) | | | (22) | | 404 | 404 | | | |
| 100148047 | TRUCKEE | CA | | 04/10/2024 | | 190,622 | | (3,670) | | | (3,670) | | 186,952 | 186,952 | | | |
| 100120359 | CLEARLAKE | CA | | 08/18/2023 | | 452 | | (11) | | | (11) | | 441 | 441 | | | |
| 100062214 | MAITLAND | FL | | 07/01/2021 | | 1,636 | | (11) | | | (11) | | 1,625 | 1,625 | | | |
| 100136460 | MORRISTOWN | TN | | 11/20/2023 | | 640 | | 68 | | | 68 | | 708 | 708 | | | |
| 100135409 | POOLER | GA | | 11/13/2023 | | 1,776 | | (10) | | | (10) | | 1,766 | 1,766 | | | |
| 100107931 | SENECA | SC | | 06/29/2023 | | 437 | | (20) | | | (20) | | 417 | 417 | | | |
| 100014345 | NEW BEDFORD | MA | | 09/27/2017 | | 946 | | 198 | | | 198 | | 1,144 | 1,144 | | | |
| 100118074 | LAKE WORTH | FL | | 07/20/2023 | | 559 | | 8 | | | 8 | | 567 | 567 | | | |
| 100128255 | COLUMBUS | OH | | 09/14/2023 | | 272 | | (15) | | | (15) | | 257 | 257 | | | |
| 100128305 | WOODBRIDGE | VA | | 09/14/2023 | | 460 | | (15) | | | (15) | | 445 | 445 | | | |
| 100017531 | LOS ANGELES | CA | | 04/26/2018 | | 661 | | 101 | | | 101 | | 762 | 762 | | | |
| 100128042 | MC MINNVILLE | TN | | 09/08/2023 | | 761 | | 29 | | | 29 | | 790 | 790 | | | |
| 100138309 | GREAT CACAPON | WV | | 12/18/2023 | | 462 | | (5) | | | (5) | | 457 | 457 | | | |
| 100013238 | ROBERTSDALE | AL | | 05/25/2017 | | 819 | | 175 | | | 175 | | 994 | 994 | | | |
| 100055686 | NEW BOSTON | NH | | 03/23/2021 | | 888 | | (49) | | | (49) | | 839 | 839 | | | |
| 100134349 | RICHMOND | VA | | 10/27/2023 | | 329 | | (21) | | | (21) | | 308 | 308 | | | |
| 100120796 | WATERBURY | CT | | 08/25/2023 | | 352 | | (18) | | | (18) | | 334 | 334 | | | |
| 100082589 | MIDDLEBURG HEIGHTS | OH | | 04/14/2022 | | 598 | | (13) | | | (13) | | 585 | 585 | | | |
| 100043068 | CHICAGO | IL | | 05/28/2020 | | 603 | | (10) | | | (10) | | 593 | 593 | | | |
| 100117086 | ROBBINSVILLE | NJ | | 07/20/2023 | | 776 | | 100 | | | 100 | | 876 | 876 | | | |
| 100026136 | NILES | IL | | 09/20/2018 | | 1,315 | | 139 | | | 139 | | 1,454 | 1,454 | | | |
| 100129288 | CHAUMONT | NY | | 09/25/2023 | | 507 | | 7 | | | 7 | | 514 | 514 | | | |
| 100028612 | MIAMI | FL | | 10/26/2018 | | 4,179 | | 322 | | | 322 | | 4,501 | 4,501 | | | |
| 100060421 | UPPER MARLBORO | MD | | 06/01/2021 | | 404 | | 2 | | | 2 | | 406 | 406 | | | |
| 100080973 | MINNEAPOLIS | MN | | 03/18/2022 | | 1,073 | | 30 | | | 30 | | 1,103 | 1,103 | | | |
| 100139506 | GARLAND | TX | | 12/28/2023 | | 3,815 | | (279) | | | (279) | | 3,536 | 3,536 | | | |
| 100136951 | COLLEGE STATION | TX | | 11/28/2023 | | 11,950 | | 7 | | | 7 | | 11,957 | 11,957 | | | |
| 100109689 | APPLE VALLEY | CA | | 06/16/2023 | | 403 | | (10) | | | (10) | | 393 | 393 | | | |
| 100141462 | BRUNSWICK | MD | | 01/30/2024 | | 319 | | (22) | | | (22) | | 297 | 297 | | | |
| 100116827 | WINTER GARDEN | FL | | 07/20/2023 | | 919 | | 239 | | | 239 | | 1,158 | 1,158 | | | |
| 100160849 | HAMPTON | VA | | 07/24/2024 | | 137 | | (8) | | | (8) | | 129 | 129 | | | |
| 100138755 | WEST HARTFORD | CT | | 12/21/2023 | | 265 | | (5) | | | (5) | | 260 | 260 | | | |
| 100158886 | PONCHATOULA | LA | | 07/12/2024 | | 421 | | 24 | | | 24 | | 445 | 445 | | | |
| 100144628 | MELISSA | TX | | 03/13/2024 | | 1,964 | | (49) | | | (49) | | 1,915 | 1,915 | | | |
| 100136426 | CONOVER | NC | | 11/20/2023 | | 667 | | 67 | | | 67 | | 734 | 734 | | | |
| 100153407 | PHILADELPHIA | PA | | 05/30/2024 | | 391 | | (9) | | | (9) | | 382 | 382 | | | |
| 100066310 | COLORADO SPRINGS | CO | | 08/02/2021 | | 80 | | 1 | | | 1 | | 81 | 81 | | | |
| 100092019 | PHILADELPHIA | PA | | 02/09/2023 | | 456 | | (17) | | | (17) | | 439 | 439 | | | |
| 100115653 | DAVENPORT | FL | | 07/19/2023 | | 497 | | (15) | | | (15) | | 482 | 482 | | | |
| 100067435 | STOCKTON | CA | | 09/23/2021 | | 1,104 | | (29) | | | (29) | | 1,075 | 1,075 | | | |
| 100078780 | HENDERSONVLLE | NC | | 02/24/2022 | | 969 | | (20) | | | (20) | | 949 | 949 | | | |
| 100129314 | CHARLOTTE | NC | | 09/25/2023 | | 486 | | 3 | | | 3 | | 489 | 489 | | | |
| 100084811 | PINGREE GROVE | IL | | 08/02/2022 | | 1,153 | | (15) | | | (15) | | 1,138 | 1,138 | | | |
| 100116476 | DESTIN | FL | | 07/20/2023 | | 868 | | 209 | | | 209 | | 1,077 | 1,077 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135756 | CHARLOTTE | NC | | 11/10/2023 | | 381 | | 9 | | | 9 | | 390 | 390 | | | |
| 100128515 | MELBOURNE | FL | | 09/15/2023 | | 438 | | (11) | | | (11) | | 427 | 427 | | | |
| 100112383 | SKOKIE | IL | | 06/29/2023 | | 180 | | 271 | | | 271 | | 451 | 451 | | | |
| 100071860 | ASBURY PARK | NJ | | 10/14/2021 | | 979 | | (37) | | | (37) | | 942 | 942 | | | |
| 100159568 | NAPLES | FL | | 07/15/2024 | | 143 | | (8) | | | (8) | | 135 | 135 | | | |
| 100159320 | SAINT AUGUSTINE | FL | | 07/15/2024 | | 205 | | 6 | | | 6 | | 211 | 211 | | | |
| 100114980 | BAKERSFIELD | CA | | 07/14/2023 | | 484 | | (3) | | | (3) | | 481 | 481 | | | |
| 100147775 | SAVANNAH | GA | | 04/08/2024 | | 548 | | 7 | | | 7 | | 555 | 555 | | | |
| 100158834 | KNOXVILLE | TN | | 07/12/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100013727 | ROSEVILLE | CA | | 05/25/2017 | | 1,037 | | 129 | | | 129 | | 1,166 | 1,166 | | | |
| 100141518 | RICHMOND | VA | | 01/30/2024 | | 321 | | (14) | | | (14) | | 307 | 307 | | | |
| 100065184 | GERMANTOWN | MD | | 07/14/2021 | | 2,204 | | (43) | | | (43) | | 2,161 | 2,161 | | | |
| 100017264 | TAMPA | FL | | 04/26/2018 | | 1,176 | | 2 | | | 2 | | 1,178 | 1,178 | | | |
| 100141415 | LYMAN | SC | | 01/30/2024 | | 432 | | (4) | | | (4) | | 428 | 428 | | | |
| 100064924 | LAS VEGAS | NV | | 07/14/2021 | | 705 | | (27) | | | (27) | | 678 | 678 | | | |
| 100109989 | NORCROSS | GA | | 06/22/2023 | | 450 | | (14) | | | (14) | | 436 | 436 | | | |
| 100114688 | HENRICO | VA | | 06/29/2023 | | 841 | | (23) | | | (23) | | 818 | 818 | | | |
| 100081227 | MARIETTA | GA | | 03/18/2022 | | 1,071 | | 35 | | | 35 | | 1,106 | 1,106 | | | |
| 100057922 | KISSIMMEE | FL | | 06/30/2021 | | 1,050 | | (17) | | | (17) | | 1,033 | 1,033 | | | |
| 100147361 | PHOENIX | AZ | | 05/08/2024 | | 375 | | (29) | | | (29) | | 346 | 346 | | | |
| 100144285 | NORTH PORT | FL | | 03/07/2024 | | 454 | | (11) | | | (11) | | 443 | 443 | | | |
| 100138363 | KATY | TX | | 12/18/2023 | | 371 | | 7 | | | 7 | | 378 | 378 | | | |
| 100057850 | NEWARK | NJ | | 06/30/2021 | | 1,540 | | (31) | | | (31) | | 1,509 | 1,509 | | | |
| 100156085 | CANTONMENT | FL | | 06/18/2024 | | 1,477 | | (79) | | | (79) | | 1,398 | 1,398 | | | |
| 100019964 | LAS VEGAS | NV | | 07/30/2018 | | 1,043 | | (27) | | | (27) | | 1,016 | 1,016 | | | |
| 100133168 | ORLANDO | FL | | 11/29/2023 | | 441 | | 10 | | | 10 | | 451 | 451 | | | |
| 100118183 | KISSIMMEE | FL | | 07/20/2023 | | 288 | | (14) | | | (14) | | 274 | 274 | | | |
| 100013902 | GIG HARBOR | WA | | 05/25/2017 | | 872 | | 55 | | | 55 | | 927 | 927 | | | |
| 100128051 | COLUMBIA | TN | | 09/08/2023 | | 429 | | 13 | | | 13 | | 442 | 442 | | | |
| 100065690 | FORT COLLINS | CO | | 07/28/2021 | | 988 | | (30) | | | (30) | | 958 | 958 | | | |
| 100043038 | PLANTATION | FL | | 05/28/2020 | | 3,218 | | (27) | | | (27) | | 3,191 | 3,191 | | | |
| 100071562 | LAKE HAVASU CITY | AZ | | 10/14/2021 | | 969 | | (42) | | | (42) | | 927 | 927 | | | |
| 100107890 | MOUNT PLEASANT | SC | | 06/29/2023 | | 405 | | (14) | | | (14) | | 391 | 391 | | | |
| 100110376 | MURFREESBORO | TN | | 06/30/2023 | | 14,188 | | (276) | | | (276) | | 13,912 | 13,912 | | | |
| 100153214 | BOYNTON BEACH | FL | | 05/30/2024 | | 297 | | 1 | | | 1 | | 298 | 298 | | | |
| 100055330 | SUGAR LAND | TX | | 03/23/2021 | | 668 | | (33) | | | (33) | | 635 | 635 | | | |
| 100100866 | LOGAN | UT | | 04/28/2023 | | 673 | | 9 | | | 9 | | 682 | 682 | | | |
| 100023256 | DENVER | CO | | 08/16/2018 | | 1,006 | | (17) | | | (17) | | 989 | 989 | | | |
| 100152971 | GREENACRES | FL | | 06/27/2024 | | 268 | | (9) | | | (9) | | 259 | 259 | | | |
| 100016529 | CHARLOTTE | NC | | 04/10/2018 | | 1,120 | | (12) | | | (12) | | 1,108 | 1,108 | | | |
| 100088313 | HOUSTON | TX | | 11/10/2022 | | 2,497 | | (114) | | | (114) | | 2,383 | 2,383 | | | |
| 100069836 | WASHINGTON | DC | | 09/01/2021 | | 1,323 | | 38 | | | 38 | | 1,361 | 1,361 | | | |
| 100026622 | PICO RIVERA | CA | | 09/26/2018 | | 2,710 | | 47 | | | 47 | | 2,757 | 2,757 | | | |
| 100100916 | STATESVILLE | NC | | 04/28/2023 | | 915 | | 13 | | | 13 | | 928 | 928 | | | |
| 100071579 | COCOA | FL | | 10/14/2021 | | 1,080 | | (29) | | | (29) | | 1,051 | 1,051 | | | |
| 100134742 | ALTAMONTE SPRINGS | FL | | 10/30/2023 | | 433 | | 1 | | | 1 | | 434 | 434 | | | |
| 100080010 | OCALA | FL | | 04/25/2022 | | 740 | | (53) | | | (53) | | 687 | 687 | | | |
| 100149121 | PALM HARBOR | FL | | 04/22/2024 | | 415 | | (23) | | | (23) | | 392 | 392 | | | |
| 100115038 | NORTH BRANCH | MN | | 07/14/2023 | | 797 | | 3 | | | 3 | | 800 | 800 | | | |
| 100109936 | CONROE | TX | | 06/22/2023 | | 499 | | (16) | | | (16) | | 483 | 483 | | | |
| 100152721 | JASPER | AL | | 05/17/2024 | | 448 | | 38 | | | 38 | | 486 | 486 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | | | | | | | | | |
| 100031156 | FONTANA | CA | | 03/29/2019 | | 1,396 | | 105 | | | 105 | | 1,501 | 1,501 | | | |
| 100080031 | BUFORD | GA | | 04/08/2022 | | 963 | | (26) | | | (26) | | 937 | 937 | | | |
| 100130308 | SUMMERFIELD | FL | | 09/28/2023 | | 395 | | (22) | | | (22) | | 373 | 373 | | | |
| 100109890 | WATERBURY | CT | | 06/22/2023 | | 448 | | (13) | | | (13) | | 435 | 435 | | | |
| 100140861 | PIEDMONT | SC | | 03/06/2024 | | 335 | | (18) | | | (18) | | 317 | 317 | | | |
| 100155603 | LAKESIDE | CA | | 06/18/2024 | | 1,885 | | (49) | | | (49) | | 1,836 | 1,836 | | | |
| 100101889 | JACKSONVILLE | FL | | 04/06/2023 | | 431 | | (10) | | | (10) | | 421 | 421 | | | |
| 100156240 | BELLEVUE | KY | | 06/20/2024 | | 269 | | (11) | | | (11) | | 258 | 258 | | | |
| 100152717 | TALLAHASSEE | FL | | 05/17/2024 | | 11,041 | | 218 | | | 218 | | 11,259 | 11,259 | | | |
| 100065325 | SEVIERVILLE | TN | | 07/28/2021 | | 1,013 | | (41) | | | (41) | | 972 | 972 | | | |
| 100087161 | THE COLONY | TX | | 10/25/2022 | | 1,106 | | 78 | | | 78 | | 1,184 | 1,184 | | | |
| 100081025 | NAPA | CA | | 03/18/2022 | | 3,000 | | 108 | | | 108 | | 3,108 | 3,108 | | | |
| 100013803 | GRESHAM | OR | | 05/25/2017 | | 900 | | 60 | | | 60 | | 960 | 960 | | | |
| 100117808 | LOGANVILLE | GA | | 07/20/2023 | | 474 | | | | | | | 474 | 474 | | | |
| 100054024 | HAMDEN | CT | | 03/23/2021 | | 320 | | (30) | | | (30) | | 290 | 290 | | | |
| 100141568 | FORT WORTH | TX | | 01/30/2024 | | 619 | | (44) | | | (44) | | 575 | 575 | | | |
| 100137588 | SAN ANTONIO | TX | | 12/08/2023 | | 420 | | (3) | | | (3) | | 417 | 417 | | | |
| 100054801 | MOYOCK | NC | | 03/23/2021 | | 706 | | (54) | | | (54) | | 652 | 652 | | | |
| 100155667 | AUSTIN | TX | | 06/18/2024 | | 232 | | (2) | | | (2) | | 230 | 230 | | | |
| 100137066 | HAGERSTOWN | MD | | 11/28/2023 | | 470 | | 1 | | | 1 | | 471 | 471 | | | |
| 100154329 | AUBURNDALE | FL | | 06/07/2024 | | 381 | | (2) | | | (2) | | 379 | 379 | | | |
| 100044288 | SACRAMENTO | CA | | 08/19/2020 | | 712 | | 94 | | | 94 | | 806 | 806 | | | |
| 100110891 | OAK FOREST | IL | | 06/29/2023 | | 563 | | 96 | | | 96 | | 659 | 659 | | | |
| 100114996 | SAN ANTONIO | TX | | 07/14/2023 | | 1,533 | | (16) | | | (16) | | 1,517 | 1,517 | | | |
| 100029239 | SACRAMENTO | CA | | 10/26/2018 | | 592 | | 98 | | | 98 | | 690 | 690 | | | |
| 100061894 | KISSIMMEE | FL | | 07/01/2021 | | 1,637 | | (23) | | | (23) | | 1,614 | 1,614 | | | |
| 100117355 | OCOEE | FL | | 07/20/2023 | | 1,029 | | 103 | | | 103 | | 1,132 | 1,132 | | | |
| 100020280 | GILBERT | AZ | | 07/17/2018 | | 1,409 | | (36) | | | (36) | | 1,373 | 1,373 | | | |
| 100108997 | LEHIGH ACRES | FL | | 05/31/2023 | | 378 | | (24) | | | (24) | | 354 | 354 | | | |
| 100091382 | JEFFERSON | LA | | 02/22/2023 | | 755 | | 18 | | | 18 | | 773 | 773 | | | |
| 100134946 | COLUMBIA | SC | | 10/30/2023 | | 402 | | (10) | | | (10) | | 392 | 392 | | | |
| 100161320 | FORT WORTH | TX | | 07/25/2024 | | 133 | | (5) | | | (5) | | 128 | 128 | | | |
| 100079879 | HOUSTON | TX | | 04/08/2022 | | 6,059 | | (234) | | | (234) | | 5,825 | 5,825 | | | |
| 100103370 | EL CAJON | CA | | 06/16/2023 | | 177,480 | | (3,774) | | | (3,774) | | 173,706 | 173,706 | | | |
| 100101600 | COLUMBIA | SC | | 04/26/2023 | | 498 | | (6) | | | (6) | | 492 | 492 | | | |
| 100087142 | ALEXANDRIA | LA | | 10/25/2022 | | 830 | | 84 | | | 84 | | 914 | 914 | | | |
| 100156039 | BOYNTON BEACH | FL | | 06/18/2024 | | 203 | | (7) | | | (7) | | 196 | 196 | | | |
| 100157695 | CUMMING | GA | | 06/28/2024 | | 124 | | (8) | | | (8) | | 116 | 116 | | | |
| 100064899 | SUWANEE | GA | | 07/14/2021 | | 1,047 | | (42) | | | (42) | | 1,005 | 1,005 | | | |
| 100156151 | INDIO | CA | | 07/25/2024 | | 143 | | (5) | | | (5) | | 138 | 138 | | | |
| 100148643 | OGDEN | UT | | 05/15/2024 | | 1,115 | | (19) | | | (19) | | 1,096 | 1,096 | | | |
| 100154899 | WESLEY CHAPEL | FL | | 07/19/2024 | | 348 | | (3) | | | (3) | | 345 | 345 | | | |
| 100128783 | MARIETTA | GA | | 09/21/2023 | | 325 | | (26) | | | (26) | | 299 | 299 | | | |
| 100108964 | CHARLOTTE | NC | | 05/31/2023 | | 459 | | (21) | | | (21) | | 438 | 438 | | | |
| 100130431 | GAINESVILLE | FL | | 09/28/2023 | | 413 | | (19) | | | (19) | | 394 | 394 | | | |
| 100155744 | HEBER CITY | UT | | 06/18/2024 | | 661 | | (12) | | | (12) | | 649 | 649 | | | |
| 100139426 | HOUSTON | TX | | 12/28/2023 | | 1,555 | | (35) | | | (35) | | 1,520 | 1,520 | | | |
| 100144528 | ORLANDO | FL | | 04/26/2024 | | 364 | | (27) | | | (27) | | 337 | 337 | | | |
| 100076041 | OCEAN CITY | MD | | 01/07/2022 | | 1,000 | | (13) | | | (13) | | 987 | 987 | | | |
| 100135868 | MIAMI | FL | | 11/13/2023 | | 247 | | (16) | | | (16) | | 231 | 231 | | | |
| 100160857 | ALBURQUEQUE | NM | | 07/24/2024 | | 333 | | (4) | | | (4) | | 329 | 329 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116163 | RIVERSIDE | CA | | 07/20/2023 | | 1,321 | | 649 | | | 649 | | 1,970 | 1,970 | | | |
| 100101683 | SAVANNAH | GA | | 04/26/2023 | | 805 | | (20) | | | (20) | | 785 | 785 | | | |
| 100136380 | CHARLES TOWN | WV | | 11/20/2023 | | 421 | | (1) | | | (1) | | 420 | 420 | | | |
| 100090178 | PASADENA | TX | | 01/13/2023 | | 552 | | 23 | | | 23 | | 575 | 575 | | | |
| 100161340 | FALLING WATERS | WV | | 07/25/2024 | | 163 | | (3) | | | (3) | | 160 | 160 | | | |
| 100025431 | PERRIS | CA | | 09/20/2018 | | 907 | | 154 | | | 154 | | 1,061 | 1,061 | | | |
| 100031493 | TAMPA | FL | | 03/29/2019 | | 3,410 | | 28 | | | 28 | | 3,438 | 3,438 | | | |
| 100029640 | CREEDMOOR | NC | | 10/26/2018 | | 665 | | 119 | | | 119 | | 784 | 784 | | | |
| 100026987 | LOS ANGELES | CA | | 09/26/2018 | | 866 | | 224 | | | 224 | | 1,090 | 1,090 | | | |
| 100139241 | LAKE CHARLES | LA | | 12/28/2023 | | 388 | | (4) | | | (4) | | 384 | 384 | | | |
| 100141865 | ORLANDO | FL | | 03/27/2024 | | 1,941 | | (94) | | | (94) | | 1,847 | 1,847 | | | |
| 100061001 | ODESSA | TX | | 06/01/2021 | | 1,543 | | 6 | | | 6 | | 1,549 | 1,549 | | | |
| 100016557 | TACOMA | WA | | 04/10/2018 | | 1,467 | | 40 | | | 40 | | 1,507 | 1,507 | | | |
| 100100651 | LAS VEGAS | NV | | 04/28/2023 | | 827 | | 33 | | | 33 | | 860 | 860 | | | |
| 100152917 | LAS VEGAS | NV | | 05/22/2024 | | 480 | | (21) | | | (21) | | 459 | 459 | | | |
| 100103142 | BOLINGBROOK | IL | | 04/21/2023 | | 506 | | (21) | | | (21) | | 485 | 485 | | | |
| 100074460 | RONKONKOMA | NY | | 12/02/2021 | | 846 | | (75) | | | (75) | | 771 | 771 | | | |
| 100135778 | ANTIOCH | CA | | 11/10/2023 | | 564 | | 17 | | | 17 | | 581 | 581 | | | |
| 100141535 | CYPRESS | TX | | 01/30/2024 | | 402 | | (11) | | | (11) | | 391 | 391 | | | |
| 100139324 | MINNEOLA | FL | | 12/28/2023 | | 388 | | (6) | | | (6) | | 382 | 382 | | | |
| 100057887 | SAN ANTONIO | TX | | 06/30/2021 | | 1,709 | | (22) | | | (22) | | 1,687 | 1,687 | | | |
| 100101129 | HARTFORD | CT | | 04/28/2023 | | 507 | | (17) | | | (17) | | 490 | 490 | | | |
| 100071820 | PHILADELPHIA | PA | | 10/14/2021 | | 950 | | (38) | | | (38) | | 912 | 912 | | | |
| 100161102 | LURAY | VA | | 07/24/2024 | | 185 | | 5 | | | 5 | | 190 | 190 | | | |
| 100078792 | CHARLESTON | SC | | 02/24/2022 | | 1,088 | | 26 | | | 26 | | 1,114 | 1,114 | | | |
| 100065798 | ALLENTOWN | PA | | 07/28/2021 | | 1,600 | | (32) | | | (32) | | 1,568 | 1,568 | | | |
| 100140591 | MESA | AZ | | 01/19/2024 | | 372 | | (5) | | | (5) | | 367 | 367 | | | |
| 100127936 | CLARKSVILLE | TN | | 09/08/2023 | | 616 | | 24 | | | 24 | | 640 | 640 | | | |
| 100079533 | GRAYSON | GA | | 04/08/2022 | | 910 | | (21) | | | (21) | | 889 | 889 | | | |
| 100065653 | BELCAMP | MD | | 07/28/2021 | | 1,152 | | (11) | | | (11) | | 1,141 | 1,141 | | | |
| 100088016 | MIAMI | FL | | 10/25/2022 | | 622 | | (27) | | | (27) | | 595 | 595 | | | |
| 100129928 | CHERRY HILL | NJ | | 09/27/2023 | | 440 | | (9) | | | (9) | | 431 | 431 | | | |
| 100048621 | VICTORVILLE | CA | | 11/20/2020 | | 708 | | (4) | | | (4) | | 704 | 704 | | | |
| 100150604 | BASTROP | TX | | 05/03/2024 | | 712 | | 63 | | | 63 | | 775 | 775 | | | |
| 100070499 | FRESNO | TX | | 09/23/2021 | | 1,029 | | (34) | | | (34) | | 995 | 995 | | | |
| 100071694 | HAWTHORNE | CA | | 10/14/2021 | | 1,014 | | (40) | | | (40) | | 974 | 974 | | | |
| 100076284 | BROWNS MILLS | NJ | | 01/07/2022 | | 1,131 | | (11) | | | (11) | | 1,120 | 1,120 | | | |
| 100062353 | ROSELLE | NJ | | 07/01/2021 | | 1,233 | | 19 | | | 19 | | 1,252 | 1,252 | | | |
| 100120819 | LUBBOCK | TX | | 08/25/2023 | | 366 | | (21) | | | (21) | | 345 | 345 | | | |
| 100081225 | YORKTOWN | VA | | 03/18/2022 | | 1,114 | | 32 | | | 32 | | 1,146 | 1,146 | | | |
| 100023725 | HOLLYWOOD | FL | | 09/04/2018 | | 1,043 | | (31) | | | (31) | | 1,012 | 1,012 | | | |
| 100117948 | WESLEY CHAPEL | FL | | 07/20/2023 | | 880 | | 207 | | | 207 | | 1,087 | 1,087 | | | |
| 100138209 | RINGGOLD | GA | | 12/14/2023 | | 435 | | (6) | | | (6) | | 429 | 429 | | | |
| 100048562 | MINNEAPOLIS | MN | | 11/20/2020 | | 854 | | (89) | | | (89) | | 765 | 765 | | | |
| 100155070 | LOVELAND | CO | | 07/19/2024 | | 420 | | (6) | | | (6) | | 414 | 414 | | | |
| 100129782 | FRESNO | CA | | 09/27/2023 | | 242 | | (14) | | | (14) | | 228 | 228 | | | |
| 100120718 | SAN ANTONIO | TX | | 08/25/2023 | | 519 | | (4) | | | (4) | | 515 | 515 | | | |
| 100147913 | BENTONVILLE | AR | | 04/08/2024 | | 510 | | 3 | | | 3 | | 513 | 513 | | | |
| 100160428 | JACKSONVILLE | FL | | 07/19/2024 | | 136 | | (7) | | | (7) | | 129 | 129 | | | |
| 100164597 | FALLING WATERS | WV | | 08/21/2024 | | 151 | | (5) | | | (5) | | 146 | 146 | | | |
| 100118070 | ATLANTA | GA | | 07/20/2023 | | 18 | | | | | | | 18 | 18 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153219 | RICHARDSON | TX | | 05/30/2024 | | 303 | | (1) | | | (1) | | 302 | 302 | | | |
| 100112083 | BROOKLYN | NY | | 06/29/2023 | | 2,518 | | 107 | | | 107 | | 2,625 | 2,625 | | | |
| 100159379 | HOUSTON | TX | | 07/15/2024 | | 202 | | 6 | | | 6 | | 208 | 208 | | | |
| 100150104 | BROOKSHIRE | TX | | 06/14/2024 | | 235 | | (20) | | | (20) | | 215 | 215 | | | |
| 100115001 | ORO VALLEY | AZ | | 07/14/2023 | | 493 | | (12) | | | (12) | | 481 | 481 | | | |
| 100148181 | OVERLAND PARK | KS | | 04/12/2024 | | 506 | | (5) | | | (5) | | 501 | 501 | | | |
| 100103513 | LEMOORE | CA | | 05/08/2023 | | 9,885 | | (234) | | | (234) | | 9,651 | 9,651 | | | |
| 100047384 | SULTAN | WA | | 11/20/2020 | | 840 | | (55) | | | (55) | | 785 | 785 | | | |
| 100079706 | SUN VALLEY | NV | | 04/25/2022 | | 905 | | (49) | | | (49) | | 856 | 856 | | | |
| 100141072 | BATON ROUGE | LA | | 02/20/2024 | | 972 | | (16) | | | (16) | | 956 | 956 | | | |
| 100133874 | TAMPA | FL | | 10/24/2023 | | 434 | | (7) | | | (7) | | 427 | 427 | | | |
| 100065598 | MEMPHIS | TN | | 07/28/2021 | | 983 | | (13) | | | (13) | | 970 | 970 | | | |
| 100079441 | HOUSTON | TX | | 03/17/2022 | | 810 | | (48) | | | (48) | | 762 | 762 | | | |
| 100149640 | FORNEY | TX | | 04/26/2024 | | 403 | | (16) | | | (16) | | 387 | 387 | | | |
| 100049475 | STERLING HEIGHTS | MI | | 11/20/2020 | | 304 | | 116 | | | 116 | | 420 | 420 | | | |
| 100141322 | PELHAM | AL | | 01/30/2024 | | 249 | | (8) | | | (8) | | 241 | 241 | | | |
| 100047823 | INWOOD | NY | | 11/20/2020 | | 1,046 | | (16) | | | (16) | | 1,030 | 1,030 | | | |
| 100136944 | COLLINSVILLE | OK | | 11/28/2023 | | 466 | | (2) | | | (2) | | 464 | 464 | | | |
| 100153899 | HOOVER | AL | | 06/05/2024 | | 301 | | (5) | | | (5) | | 296 | 296 | | | |
| 100140757 | BALTIMORE | MD | | 01/22/2024 | | 1,124 | | (44) | | | (44) | | 1,080 | 1,080 | | | |
| 100149458 | MUNSTER | IN | | 04/24/2024 | | 1,261 | | 1 | | | 1 | | 1,262 | 1,262 | | | |
| 100148054 | DAWSONVILLE | GA | | 04/10/2024 | | 545 | | (7) | | | (7) | | 538 | 538 | | | |
| 100150651 | SAN ANTONIO | TX | | 05/06/2024 | | 491 | | (5) | | | (5) | | 486 | 486 | | | |
| 100161331 | FORT WORTH | TX | | 07/25/2024 | | 161 | | (3) | | | (3) | | 158 | 158 | | | |
| 100135730 | VOLCANO | HI | | 11/10/2023 | | 311 | | (5) | | | (5) | | 306 | 306 | | | |
| 100135912 | DAYTONA BEACH | FL | | 11/13/2023 | | 451 | | (24) | | | (24) | | 427 | 427 | | | |
| 100079153 | ROSENBERG | TX | | 02/24/2022 | | 1,027 | | 3 | | | 3 | | 1,030 | 1,030 | | | |
| 100060573 | HUMBLE | TX | | 06/01/2021 | | 1,310 | | 6 | | | 6 | | 1,316 | 1,316 | | | |
| 100011378 | LAKE WORTH | FL | | 01/27/2017 | | 1,473 | | 108 | | | 108 | | 1,581 | 1,581 | | | |
| 100100450 | GOULDSBORO | PA | | 04/27/2023 | | 600 | | (19) | | | (19) | | 581 | 581 | | | |
| 100066873 | ROSHARON | TX | | 08/02/2021 | | 793 | | 3 | | | 3 | | 796 | 796 | | | |
| 100103685 | TULSA | OK | | 05/08/2023 | | 370 | | (16) | | | (16) | | 354 | 354 | | | |
| 100138000 | BUNKER HILL | WV | | 12/13/2023 | | 417 | | 2 | | | 2 | | 419 | 419 | | | |
| 100139424 | SOUTHAVEN | MS | | 12/28/2023 | | 407 | | (3) | | | (3) | | 404 | 404 | | | |
| 100149321 | MOUNT PROSPECT | IL | | 04/24/2024 | | 445 | | (5) | | | (5) | | 440 | 440 | | | |
| 100047816 | CHURCHVILLE | MD | | 11/20/2020 | | 542 | | (70) | | | (70) | | 472 | 472 | | | |
| 100077103 | RIO LINDA | CA | | 01/03/2022 | | 393 | | (6) | | | (6) | | 387 | 387 | | | |
| 100081044 | PERKASIE | PA | | 03/18/2022 | | 2,014 | | 61 | | | 61 | | 2,075 | 2,075 | | | |
| 100149726 | WEST HARTFORD | CT | | 04/26/2024 | | 958 | | (13) | | | (13) | | 945 | 945 | | | |
| 100067955 | GAITHERSBURG | MD | | 09/23/2021 | | 1,039 | | (35) | | | (35) | | 1,004 | 1,004 | | | |
| 100110127 | HOWELL | NJ | | 06/29/2023 | | 3,727 | | (307) | | | (307) | | 3,420 | 3,420 | | | |
| 100053813 | PARKVILLE | MD | | 03/23/2021 | | 444 | | (22) | | | (22) | | 422 | 422 | | | |
| 100150704 | POCATELLO | ID | | 05/06/2024 | | 503 | | (5) | | | (5) | | 498 | 498 | | | |
| 100028866 | LAS VEGAS | NV | | 10/26/2018 | | 613 | | 98 | | | 98 | | 711 | 711 | | | |
| 100154734 | CORINTH | TX | | 07/19/2024 | | 371 | | 3 | | | 3 | | 374 | 374 | | | |
| 100025842 | CENTRAL ISLIP | NY | | 09/20/2018 | | 836 | | 136 | | | 136 | | 972 | 972 | | | |
| 100013586 | AVENTURA | FL | | 05/25/2017 | | 670 | | 99 | | | 99 | | 769 | 769 | | | |
| 100161319 | BELLEVUE | PA | | 07/25/2024 | | 163 | | 1 | | | 1 | | 164 | 164 | | | |
| 100091951 | PORT CHARLOTTE | FL | | 02/07/2023 | | 389 | | (22) | | | (22) | | 367 | 367 | | | |
| 100064740 | HOUSTON | TX | | 07/14/2021 | | 969 | | (49) | | | (49) | | 920 | 920 | | | |
| 100065108 | CENTRAL FALLS | RI | | 07/14/2021 | | 1,120 | | (30) | | | (30) | | 1,090 | 1,090 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100080967 | BLAINE | MN | | 03/18/2022 | | 1,109 | | 11 | | | 11 | | 1,120 | 1,120 | | | |
| 100141433 | BOCA RATON | FL | | 01/30/2024 | | 411 | | (6) | | | (6) | | 405 | 405 | | | |
| 100029475 | PORTLAND | OR | | 10/26/2018 | | 1,154 | | 73 | | | 73 | | 1,227 | 1,227 | | | |
| 100088891 | MYRTLE BEACH | SC | | 11/15/2022 | | 438 | | (20) | | | (20) | | 418 | 418 | | | |
| 100152298 | SAN ANTONIO | TX | | 05/17/2024 | | 427 | | 25 | | | 25 | | 452 | 452 | | | |
| 100115011 | PLAINSBORO | NJ | | 07/14/2023 | | 476 | | (2) | | | (2) | | 474 | 474 | | | |
| 100080160 | OLYMPIC VALLEY | CA | | 02/25/2022 | | 1,030 | | (10) | | | (10) | | 1,020 | 1,020 | | | |
| 100026926 | PALMDALE | CA | | 09/26/2018 | | 509 | | 66 | | | 66 | | 575 | 575 | | | |
| 100139262 | LOUISVILLE | KY | | 12/28/2023 | | 377 | | (9) | | | (9) | | 368 | 368 | | | |
| 100082306 | PINE | CO | | 04/14/2022 | | 804 | | (33) | | | (33) | | 771 | 771 | | | |
| 100011603 | MESA | AZ | | 03/08/2017 | | 892 | | 158 | | | 158 | | 1,050 | 1,050 | | | |
| 100071724 | CHANDLER | AZ | | 10/14/2021 | | 1,361 | | (16) | | | (16) | | 1,345 | 1,345 | | | |
| 100103410 | BOCA RATON | FL | | 06/16/2023 | | 415 | | (27) | | | (27) | | 388 | 388 | | | |
| 100109239 | JACKSONVILLE | FL | | 07/21/2023 | | 1,502 | | (2) | | | (2) | | 1,500 | 1,500 | | | |
| 100140693 | EVA | AL | | 02/08/2024 | | 295 | | (16) | | | (16) | | 279 | 279 | | | |
| 100101593 | BRIDGEPORT | PA | | 04/26/2023 | | 539 | | (10) | | | (10) | | 529 | 529 | | | |
| 100017963 | LAS VEGAS | NV | | 05/22/2018 | | 1,041 | | (16) | | | (16) | | 1,025 | 1,025 | | | |
| 100071699 | CHICAGO | IL | | 10/14/2021 | | 1,099 | | (25) | | | (25) | | 1,074 | 1,074 | | | |
| 100102706 | VIRGINIA BEACH | VA | | 06/22/2023 | | 676 | | (19) | | | (19) | | 657 | 657 | | | |
| 100152504 | WAUKEE | IA | | 05/17/2024 | | 503 | | 2 | | | 2 | | 505 | 505 | | | |
| 100143268 | DENTON | TX | | 02/16/2024 | | 477 | | (1) | | | (1) | | 476 | 476 | | | |
| 100144124 | LEXINGTON | KY | | 03/07/2024 | | 497 | | | | | | | 497 | 497 | | | |
| 100074471 | OKLAHOMA CITY | OK | | 12/02/2021 | | 812 | | (66) | | | (66) | | 746 | 746 | | | |
| 100154697 | HIALEAH | FL | | 07/19/2024 | | 322 | | (11) | | | (11) | | 311 | 311 | | | |
| 100057916 | VICTORVILLE | CA | | 06/30/2021 | | 1,088 | | (28) | | | (28) | | 1,060 | 1,060 | | | |
| 100117360 | MCKINNEY | TX | | 07/20/2023 | | 1,014 | | 167 | | | 167 | | 1,181 | 1,181 | | | |
| 100111166 | ADAMS | MN | | 06/29/2023 | | 453 | | 214 | | | 214 | | 667 | 667 | | | |
| 100116564 | WESLEY CHAPEL | FL | | 07/20/2023 | | 500 | | 29 | | | 29 | | 529 | 529 | | | |
| 100103641 | CALIFORNIA CITY | CA | | 05/08/2023 | | 224 | | (8) | | | (8) | | 216 | 216 | | | |
| 100117140 | ASTORIA | NY | | 07/20/2023 | | 14,798 | | 1,902 | | | 1,902 | | 16,700 | 16,700 | | | |
| 100063664 | POMPANO BEACH | FL | | 07/01/2021 | | 1,126 | | 2 | | | 2 | | 1,128 | 1,128 | | | |
| 100161766 | LUSBY | MD | | 07/31/2024 | | 425 | | (14) | | | (14) | | 411 | 411 | | | |
| 100101776 | NORTH CHARLESTON | SC | | 03/31/2023 | | 442 | | (8) | | | (8) | | 434 | 434 | | | |
| 100164549 | LADY LAKE | FL | | 08/21/2024 | | 294 | | (6) | | | (6) | | 288 | 288 | | | |
| 100153452 | FRESNO | CA | | 05/30/2024 | | 349 | | (8) | | | (8) | | 341 | 341 | | | |
| 100136953 | SINKING SPRING | PA | | 11/28/2023 | | 477 | | (2) | | | (2) | | 475 | 475 | | | |
| 100126996 | SAINT CLOUD | FL | | 08/30/2023 | | 1,508 | | 288 | | | 288 | | 1,796 | 1,796 | | | |
| 100029510 | CHICAGO | IL | | 10/26/2018 | | 4,251 | | 825 | | | 825 | | 5,076 | 5,076 | | | |
| 100120555 | WEST POINT | CA | | 08/18/2023 | | 334 | | (16) | | | (16) | | 318 | 318 | | | |
| 100153967 | EDMOND | OK | | 06/05/2024 | | 408 | | (20) | | | (20) | | 388 | 388 | | | |
| 100025690 | COOPER CITY | FL | | 09/20/2018 | | 731 | | 78 | | | 78 | | 809 | 809 | | | |
| 100143676 | ALBANY | NY | | 02/22/2024 | | 417 | | (14) | | | (14) | | 403 | 403 | | | |
| 100029230 | FREEPORT | NY | | 10/26/2018 | | 1,143 | | 160 | | | 160 | | 1,303 | 1,303 | | | |
| 100087151 | BETHANY | OK | | 10/25/2022 | | 798 | | 40 | | | 40 | | 838 | 838 | | | |
| 100062981 | ST CLOUD | FL | | 07/01/2021 | | 1,654 | | (18) | | | (18) | | 1,636 | 1,636 | | | |
| 100063362 | SAN ANTONIO | TX | | 07/01/2021 | | 1,077 | | (21) | | | (21) | | 1,056 | 1,056 | | | |
| 100152558 | COLUMBUS | NC | | 05/17/2024 | | 509 | | 1 | | | 1 | | 510 | 510 | | | |
| 100031336 | MESA | AZ | | 03/29/2019 | | 891 | | 171 | | | 171 | | 1,062 | 1,062 | | | |
| 100152337 | CORPUS CHRISTI | TX | | 05/17/2024 | | 428 | | 25 | | | 25 | | 453 | 453 | | | |
| 100065143 | NORFOLK | VA | | 07/14/2021 | | 1,098 | | (26) | | | (26) | | 1,072 | 1,072 | | | |
| 100084718 | DURHAM | NC | | 08/02/2022 | | 1,217 | | (22) | | | (22) | | 1,195 | 1,195 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013950 | OAKDALE | CA | | 05/25/2017 | | 322 | | 11 | | | 11 | | 333 | 333 | | | |
| 100132600 | PLAINS TOWNSHIP | PA | | 11/03/2023 | | 450 | | 8 | | | 8 | | 458 | 458 | | | |
| 100057608 | NASHVILLE | TN | | 06/30/2021 | | 2,961 | | (115) | | | (115) | | 2,846 | 2,846 | | | |
| 100160606 | CARSON | CA | | 07/19/2024 | | 142 | | (1) | | | (1) | | 141 | 141 | | | |
| 100128220 | GARLAND | TX | | 09/14/2023 | | 466 | | (10) | | | (10) | | 456 | 456 | | | |
| 100013361 | ROCKY POINT | NY | | 05/25/2017 | | 1,358 | | 428 | | | 428 | | 1,786 | 1,786 | | | |
| 100057839 | ENGLISHTOWN | NJ | | 06/30/2021 | | 2,484 | | (45) | | | (45) | | 2,439 | 2,439 | | | |
| 100140521 | MARICOPA | AZ | | 01/19/2024 | | 649 | | 11 | | | 11 | | 660 | 660 | | | |
| 100160152 | ARLINGTON | VA | | 07/17/2024 | | 20,461 | | 29 | | | 29 | | 20,490 | 20,490 | | | |
| 100128077 | FRANKLIN | KY | | 09/08/2023 | | 585 | | 19 | | | 19 | | 604 | 604 | | | |
| 100150850 | SPRING | TX | | 05/08/2024 | | 526 | | 1 | | | 1 | | 527 | 527 | | | |
| 100136870 | FALLING WATERS | WV | | 11/27/2023 | | 433 | | 3 | | | 3 | | 436 | 436 | | | |
| 100149382 | SAN ANTONIO | TX | | 04/24/2024 | | 431 | | 17 | | | 17 | | 448 | 448 | | | |
| 100027869 | PATERSON | NJ | | 10/26/2018 | | 671 | | 253 | | | 253 | | 924 | 924 | | | |
| 100118658 | CHARLOTTE | NC | | 07/25/2023 | | 381 | | (12) | | | (12) | | 369 | 369 | | | |
| 100081470 | FAIRVIEW | OR | | 03/18/2022 | | 1,325 | | 42 | | | 42 | | 1,367 | 1,367 | | | |
| 100152918 | FORT WORTH | TX | | 05/22/2024 | | 325 | | (4) | | | (4) | | 321 | 321 | | | |
| 100157975 | BALTIMORE | MD | | 07/09/2024 | | 317 | | (2) | | | (2) | | 315 | 315 | | | |
| 100152428 | ROMEOVILLE | IL | | 05/17/2024 | | 1,034 | | (12) | | | (12) | | 1,022 | 1,022 | | | |
| 100161304 | MERCED | CA | | 07/25/2024 | | 367 | | (2) | | | (2) | | 365 | 365 | | | |
| 100143892 | DALLAS | TX | | 03/06/2024 | | 285 | | (9) | | | (9) | | 276 | 276 | | | |
| 100079983 | VENICE | FL | | 04/25/2022 | | 851 | | (35) | | | (35) | | 816 | 816 | | | |
| 100119111 | KATY | TX | | 07/28/2023 | | 1,456 | | 111 | | | 111 | | 1,567 | 1,567 | | | |
| 100116092 | HARBOR CITY AREA LOS ANGELES | CA | | 07/20/2023 | | 885 | | 178 | | | 178 | | 1,063 | 1,063 | | | |
| 100070424 | SAN BERNARDINO | CA | | 09/23/2021 | | 1,044 | | (36) | | | (36) | | 1,008 | 1,008 | | | |
| 100115049 | WENTZVILLE | MO | | 07/14/2023 | | 524 | | (2) | | | (2) | | 522 | 522 | | | |
| 100133887 | NILES | IL | | 11/29/2023 | | 142,948 | | (239) | | | (239) | | 142,709 | 142,709 | | | |
| 100057931 | CHATTANOOGA | TN | | 06/30/2021 | | 1,059 | | (17) | | | (17) | | 1,042 | 1,042 | | | |
| 100026010 | HEREFORD | AZ | | 09/20/2018 | | 997 | | 59 | | | 59 | | 1,056 | 1,056 | | | |
| 100012855 | SARASOTA | FL | | 05/25/2017 | | 606 | | 136 | | | 136 | | 742 | 742 | | | |
| 100111637 | SEVERN | MD | | 06/29/2023 | | 676 | | 117 | | | 117 | | 793 | 793 | | | |
| 100144039 | PILOT POINT | TX | | 03/07/2024 | | 546 | | 1 | | | 1 | | 547 | 547 | | | |
| 100134682 | KISSIMMEE | FL | | 10/30/2023 | | 461 | | 4 | | | 4 | | 465 | 465 | | | |
| 100030755 | DALLAS | TX | | 04/09/2019 | | 698 | | 16 | | | 16 | | 714 | 714 | | | |
| 100141622 | MISSOURI CITY | TX | | 01/30/2024 | | 2,589 | | (157) | | | (157) | | 2,432 | 2,432 | | | |
| 100149378 | WILLIS | TX | | 04/24/2024 | | 6,345 | | 446 | | | 446 | | 6,791 | 6,791 | | | |
| 100061819 | CITRUS HEIGHTS | CA | | 07/01/2021 | | 716 | | (7) | | | (7) | | 709 | 709 | | | |
| 100132463 | ROSWELL | GA | | 11/03/2023 | | 315 | | 4 | | | 4 | | 319 | 319 | | | |
| 100079562 | ORLANDO | FL | | 04/25/2022 | | 1,135 | | (78) | | | (78) | | 1,057 | 1,057 | | | |
| 100111432 | MENIFEE | CA | | 06/29/2023 | | 532 | | 166 | | | 166 | | 698 | 698 | | | |
| 100114340 | NEWNAN | GA | | 06/29/2023 | | 1,247 | | 616 | | | 616 | | 1,863 | 1,863 | | | |
| 100158676 | SAINT AUGUSTINE | FL | | 07/10/2024 | | 180 | | 3 | | | 3 | | 183 | 183 | | | |
| 100061039 | CHANDLER | AZ | | 06/01/2021 | | 991 | | 4 | | | 4 | | 995 | 995 | | | |
| 100120407 | TAFT | CA | | 08/18/2023 | | 404 | | (7) | | | (7) | | 397 | 397 | | | |
| 100156143 | GALVESTON | TX | | 07/25/2024 | | 168 | | | | | | | 168 | 168 | | | |
| 100102078 | BAKERSFIELD | CA | | 04/14/2023 | | 713 | | (14) | | | (14) | | 699 | 699 | | | |
| 100137128 | BALTIMORE | MD | | 11/28/2023 | | 446 | | 2 | | | 2 | | 448 | 448 | | | |
| 100048486 | KERMAN | CA | | 11/20/2020 | | 2,095 | | (130) | | | (130) | | 1,965 | 1,965 | | | |
| 100081512 | ARDMORE | PA | | 03/18/2022 | | 1,112 | | 29 | | | 29 | | 1,141 | 1,141 | | | |
| 100100312 | KIMBOLTON | OH | | 04/27/2023 | | 775 | | 61 | | | 61 | | 836 | 836 | | | |
| 100078926 | BAYVILLE | NJ | | 02/24/2022 | | 1,059 | | 2 | | | 2 | | 1,061 | 1,061 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064246 | TAMARAC | FL | | 07/01/2021 | | 1,447 | | 52 | | | 52 | | 1,499 | 1,499 | | | |
| 100132716 | HAWORTH | NJ | | 11/03/2023 | | 414 | | (4) | | | (4) | | 410 | 410 | | | |
| 100065806 | TUCSON | AZ | | 07/28/2021 | | 973 | | (25) | | | (25) | | 948 | 948 | | | |
| 100114912 | BELLEVIEW | FL | | 07/13/2023 | | 371 | | (4) | | | (4) | | 367 | 367 | | | |
| 100141043 | KISSIMMEE | FL | | 02/20/2024 | | 416 | | (13) | | | (13) | | 403 | 403 | | | |
| 100152567 | LAKEWOOD | CO | | 05/17/2024 | | 1,347 | | | | | | | 1,347 | 1,347 | | | |
| 100134461 | HALLANDALE BEACH | FL | | 10/30/2023 | | 357 | | (18) | | | (18) | | 339 | 339 | | | |
| 100142846 | SAN BERNARDINO | CA | | 02/09/2024 | | 576 | | (12) | | | (12) | | 564 | 564 | | | |
| 100141082 | MONTICELLO | NY | | 01/30/2024 | | 1,252 | | (26) | | | (26) | | 1,226 | 1,226 | | | |
| 100049275 | MASTIC | NY | | 11/20/2020 | | 552 | | 31 | | | 31 | | 583 | 583 | | | |
| 100143652 | WILLINGBORO | NJ | | 02/22/2024 | | 323 | | (22) | | | (22) | | 301 | 301 | | | |
| 100127037 | GLEN BURNIE | MD | | 08/30/2023 | | 3,159 | | 292 | | | 292 | | 3,451 | 3,451 | | | |
| 100060145 | HOLLYWOOD | FL | | 06/25/2021 | | 1,064 | | (28) | | | (28) | | 1,036 | 1,036 | | | |
| 100101176 | NEWARK | NJ | | 04/28/2023 | | 984 | | 234 | | | 234 | | 1,218 | 1,218 | | | |
| 100076429 | BOCA RATON | FL | | 12/23/2021 | | 1,059 | | (39) | | | (39) | | 1,020 | 1,020 | | | |
| 100136049 | HIRAM | GA | | 11/16/2023 | | 314 | | (23) | | | (23) | | 291 | 291 | | | |
| 100070408 | CHARLOTTE | NC | | 09/23/2021 | | 962 | | (39) | | | (39) | | 923 | 923 | | | |
| 100100771 | PARK CITY | IL | | 04/28/2023 | | 544 | | (10) | | | (10) | | 534 | 534 | | | |
| 100064671 | MIAMI | FL | | 07/01/2021 | | 1,256 | | 50 | | | 50 | | 1,306 | 1,306 | | | |
| 100128399 | BALTIMORE | MD | | 09/15/2023 | | 309 | | (3) | | | (3) | | 306 | 306 | | | |
| 100055467 | CUTLER BAY | FL | | 03/23/2021 | | 1,512 | | (95) | | | (95) | | 1,417 | 1,417 | | | |
| 100049676 | LEXINGTON | SC | | 11/20/2020 | | 748 | | 25 | | | 25 | | 773 | 773 | | | |
| 100116746 | BAKERSFIELD | CA | | 07/20/2023 | | 948 | | 309 | | | 309 | | 1,257 | 1,257 | | | |
| 100138288 | ANNA | TX | | 12/18/2023 | | 2,078 | | 2 | | | 2 | | 2,080 | 2,080 | | | |
| 100108111 | PASADENA | TX | | 05/24/2023 | | 848 | | (45) | | | (45) | | 803 | 803 | | | |
| 100129315 | CENTRALIA | WA | | 09/25/2023 | | 528 | | 2 | | | 2 | | 530 | 530 | | | |
| 100028977 | WEST PALM BEACH | FL | | 10/26/2018 | | 877 | | 157 | | | 157 | | 1,034 | 1,034 | | | |
| 100020386 | POMPANO BEACH | FL | | 07/27/2018 | | 964 | | | | | | | 964 | 964 | | | |
| 100078795 | HENDERSONVILLE | NC | | 02/24/2022 | | 956 | | (20) | | | (20) | | 936 | 936 | | | |
| 100076268 | PHOENIX | AZ | | 01/07/2022 | | 2,744 | | (41) | | | (41) | | 2,703 | 2,703 | | | |
| 100050332 | HIALEAH | FL | | 11/20/2020 | | 627 | | (36) | | | (36) | | 591 | 591 | | | |
| 100060124 | LANCASTER | CA | | 06/25/2021 | | 1,298 | | (41) | | | (41) | | 1,257 | 1,257 | | | |
| 100103611 | RANDALLSTOWN | MD | | 05/08/2023 | | 7,492 | | 6 | | | 6 | | 7,498 | 7,498 | | | |
| 100148269 | HAMPTON | VA | | 04/12/2024 | | 456 | | (9) | | | (9) | | 447 | 447 | | | |
| 100067511 | ANOKA | MN | | 09/23/2021 | | 947 | | (38) | | | (38) | | 909 | 909 | | | |
| 100134168 | BOCA RATON | FL | | 12/08/2023 | | 205 | | (10) | | | (10) | | 195 | 195 | | | |
| 100016527 | CHARLOTTE | NC | | 04/10/2018 | | 1,151 | | (13) | | | (13) | | 1,138 | 1,138 | | | |
| 100070519 | ONTARIO | CA | | 09/23/2021 | | 4,218 | | (82) | | | (82) | | 4,136 | 4,136 | | | |
| 100148801 | SAN ANTONIO | TX | | 04/17/2024 | | 607 | | 19 | | | 19 | | 626 | 626 | | | |
| 100147209 | BRIDGETON | NJ | | 03/28/2024 | | 157 | | (4) | | | (4) | | 153 | 153 | | | |
| 100147707 | HOUSTON | TX | | 04/05/2024 | | 471 | | (23) | | | (23) | | 448 | 448 | | | |
| 100102751 | EVERETT | WA | | 06/22/2023 | | 526 | | (43) | | | (43) | | 483 | 483 | | | |
| 100161326 | FORT WORTH | TX | | 07/25/2024 | | 165 | | (3) | | | (3) | | 162 | 162 | | | |
| 100133103 | MANSFIELD | TX | | 11/29/2023 | | 1,182 | | 6 | | | 6 | | 1,188 | 1,188 | | | |
| 100114973 | MARANA | AZ | | 07/14/2023 | | 535 | | (7) | | | (7) | | 528 | 528 | | | |
| 100065450 | RIDGECREST | CA | | 07/28/2021 | | 1,203 | | (10) | | | (10) | | 1,193 | 1,193 | | | |
| 100161979 | CINCINNATI | OH | | 07/31/2024 | | 101 | | (8) | | | (8) | | 93 | 93 | | | |
| 100135040 | BATON ROUGE | LA | | 10/30/2023 | | 1,264 | | (17) | | | (17) | | 1,247 | 1,247 | | | |
| 100160436 | FORT LAUDERDALE | FL | | 07/19/2024 | | 145 | | (4) | | | (4) | | 141 | 141 | | | |
| 100080981 | WINTER HAVEN | FL | | 03/18/2022 | | 1,094 | | 34 | | | 34 | | 1,128 | 1,128 | | | |
| 100145829 | BIRMINGHAM | AL | | 03/15/2024 | | 363 | | (15) | | | (15) | | 348 | 348 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103158 | COLLEGE PARK | GA | | 04/21/2023 | | 394 | | (12) | | | (12) | | 382 | 382 | | | |
| 100071685 | VALDOSTA | GA | | 10/14/2021 | | 1,032 | | (34) | | | (34) | | 998 | 998 | | | |
| 100120463 | CLINTON TOWNSHIP | MI | | 08/18/2023 | | 283 | | (8) | | | (8) | | 275 | 275 | | | |
| 100153915 | PARADISE | CA | | 06/05/2024 | | 406 | | (5) | | | (5) | | 401 | 401 | | | |
| 100014447 | LANCASTER | OH | | 09/27/2017 | | 815 | | 113 | | | 113 | | 928 | 928 | | | |
| 100150648 | EDMOND | OK | | 05/06/2024 | | 591 | | (11) | | | (11) | | 580 | 580 | | | |
| 100138100 | WINTER GARDEN | FL | | 12/14/2023 | | 424 | | (2) | | | (2) | | 422 | 422 | | | |
| 100149160 | CENTERVILLE | UT | | 04/22/2024 | | 512 | | (2) | | | (2) | | 510 | 510 | | | |
| 100030741 | JAMAICA | NY | | 04/09/2019 | | 351 | | 259 | | | 259 | | 610 | 610 | | | |
| 100158558 | RICHMOND | VA | | 07/10/2024 | | 263 | | (10) | | | (10) | | 253 | 253 | | | |
| 100137361 | SUGARLOAF | CA | | 12/01/2023 | | 15,925 | | (71) | | | (71) | | 15,854 | 15,854 | | | |
| 100116703 | ATLANTA | GA | | 07/20/2023 | | 689 | | 37 | | | 37 | | 726 | 726 | | | |
| 100120824 | CAPE CORAL | FL | | 08/25/2023 | | 636 | | (26) | | | (26) | | 610 | 610 | | | |
| 100065684 | PHOENIX | AZ | | 07/28/2021 | | 1,314 | | (18) | | | (18) | | 1,296 | 1,296 | | | |
| 100069586 | MANOR | TX | | 09/01/2021 | | 1,291 | | (3) | | | (3) | | 1,288 | 1,288 | | | |
| 100111901 | NAPERVILLE | IL | | 06/29/2023 | | 696 | | 337 | | | 337 | | 1,033 | 1,033 | | | |
| 100147496 | ORLANDO | FL | | 04/03/2024 | | 412 | | (2) | | | (2) | | 410 | 410 | | | |
| 100153852 | GRANITEVILLE | SC | | 06/05/2024 | | 334 | | (14) | | | (14) | | 320 | 320 | | | |
| 100118913 | TEHACHAPI | CA | | 07/27/2023 | | 518 | | (11) | | | (11) | | 507 | 507 | | | |
| 100136415 | ALBUQUERQUE | NM | | 11/20/2023 | | 417 | | 6 | | | 6 | | 423 | 423 | | | |
| 100028582 | EL CAJON | CA | | 10/26/2018 | | 558 | | 83 | | | 83 | | 641 | 641 | | | |
| 100076156 | FAIRHOPE | AL | | 01/07/2022 | | 954 | | (28) | | | (28) | | 926 | 926 | | | |
| 100151881 | CLINTON | MD | | 05/10/2024 | | 1,932 | | (57) | | | (57) | | 1,875 | 1,875 | | | |
| 100132722 | RENO | NV | | 11/03/2023 | | 486 | | 8 | | | 8 | | 494 | 494 | | | |
| 100131768 | SUMMERTOWN | TN | | 10/06/2023 | | 790 | | 27 | | | 27 | | 817 | 817 | | | |
| 100091988 | DETROIT | MI | | 02/09/2023 | | 415 | | 15 | | | 15 | | 430 | 430 | | | |
| 100147258 | LAKE WALES | FL | | 03/28/2024 | | 260 | | (7) | | | (7) | | 253 | 253 | | | |
| 100030853 | CHICAGO | IL | | 04/09/2019 | | 971 | | 219 | | | 219 | | 1,190 | 1,190 | | | |
| 100071582 | LEESBURG | VA | | 10/14/2021 | | 992 | | (31) | | | (31) | | 961 | 961 | | | |
| 100025566 | HOFFMAN ESTATES | IL | | 09/20/2018 | | 761 | | 175 | | | 175 | | 936 | 936 | | | |
| 100108130 | GARLAND | TX | | 05/24/2023 | | 244 | | (10) | | | (10) | | 234 | 234 | | | |
| 100112893 | FLAGLER BEACH | FL | | 06/29/2023 | | 651 | | 227 | | | 227 | | 878 | 878 | | | |
| 100136499 | MYRTLE BEACH | SC | | 11/20/2023 | | 28,611 | | 2,591 | | | 2,591 | | 31,202 | 31,202 | | | |
| 100148104 | CONCORD | NC | | 04/10/2024 | | 1,499 | | (28) | | | (28) | | 1,471 | 1,471 | | | |
| 100054215 | LAFAYETTE | LA | | 03/23/2021 | | 559 | | (28) | | | (28) | | 531 | 531 | | | |
| 100000606 | BRADENTON | FL | | 09/27/2016 | | 617 | | 49 | | | 49 | | 666 | 666 | | | |
| 100064873 | MODESTO | CA | | 07/14/2021 | | 955 | | (40) | | | (40) | | 915 | 915 | | | |
| 100136735 | CHICAGO | IL | | 11/27/2023 | | 331 | | (10) | | | (10) | | 321 | 321 | | | |
| 100045380 | SYLMAR | CA | | 11/25/2020 | | 972 | | 25 | | | 25 | | 997 | 997 | | | |
| 100049023 | LAKELAND | FL | | 11/20/2020 | | 409 | | 7 | | | 7 | | 416 | 416 | | | |
| 100141599 | RAYTOWN | MO | | 01/30/2024 | | 3,971 | | (102) | | | (102) | | 3,869 | 3,869 | | | |
| 100136280 | GILBERT | AZ | | 11/20/2023 | | 460 | | 3 | | | 3 | | 463 | 463 | | | |
| 100064184 | BETHLEHEM | PA | | 07/01/2021 | | 1,147 | | 31 | | | 31 | | 1,178 | 1,178 | | | |
| 100147605 | BARNEGAT | NJ | | 04/04/2024 | | 251 | | (14) | | | (14) | | 237 | 237 | | | |
| 100158643 | BALTIMORE | MD | | 07/10/2024 | | 278 | | (7) | | | (7) | | 271 | 271 | | | |
| 100079200 | OVERLAND PARK | KS | | 02/24/2022 | | 704 | | 6 | | | 6 | | 710 | 710 | | | |
| 100102014 | LEWISTON | ME | | 04/14/2023 | | 379 | | (15) | | | (15) | | 364 | 364 | | | |
| 100102607 | FAIRBURN | GA | | 06/22/2023 | | 575 | | 4 | | | 4 | | 579 | 579 | | | |
| 100027806 | PALMDALE | CA | | 10/26/2018 | | 874 | | 58 | | | 58 | | 932 | 932 | | | |
| 100133357 | LOUISVILLE | KY | | 11/21/2023 | | 311 | | (22) | | | (22) | | 289 | 289 | | | |
| 100000291 | CARLSBAD | CA | | 09/27/2016 | | 552 | | 81 | | | 81 | | 633 | 633 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100102018 | DUNNELLON | FL | | 04/14/2023 | | 397 | | (15) | | | (15) | | 382 | 382 | | | |
| 100153383 | GRAND RAPIDS | MI | | 05/29/2024 | | 495 | | (13) | | | (13) | | 482 | 482 | | | |
| 100070548 | LEVITTOWN | PA | | 10/01/2021 | | 1,844 | | (28) | | | (28) | | 1,816 | 1,816 | | | |
| 100136359 | ODESSA | FL | | 11/20/2023 | | 511 | | 11 | | | 11 | | 522 | 522 | | | |
| 100101137 | ALLENTOWN | PA | | 04/28/2023 | | 944 | | 212 | | | 212 | | 1,156 | 1,156 | | | |
| 100159266 | FRESNO | CA | | 07/15/2024 | | 131 | | (3) | | | (3) | | 128 | 128 | | | |
| 100128533 | YOUNGSTOWN | OH | | 09/15/2023 | | 664 | | (16) | | | (16) | | 648 | 648 | | | |
| 100132577 | DES PLAINES | IL | | 11/03/2023 | | 899 | | 18 | | | 18 | | 917 | 917 | | | |
| 100081484 | ALBANY | OR | | 03/18/2022 | | 1,039 | | 20 | | | 20 | | 1,059 | 1,059 | | | |
| 100141703 | LEESBURG | GA | | 01/30/2024 | | 524 | | (24) | | | (24) | | 500 | 500 | | | |
| 100110874 | CHANDLER | AZ | | 06/29/2023 | | 334 | | 12 | | | 12 | | 346 | 346 | | | |
| 100116286 | LARGO | FL | | 07/20/2023 | | 1,771 | | 225 | | | 225 | | 1,996 | 1,996 | | | |
| 100115443 | NORTH CHESTERFIELD | VA | | 07/17/2023 | | 316 | | (9) | | | (9) | | 307 | 307 | | | |
| 100161449 | MERIDIANVILLE | AL | | 07/30/2024 | | 226 | | 11 | | | 11 | | 237 | 237 | | | |
| 100135637 | MIAMI | FL | | 11/09/2023 | | 358 | | (21) | | | (21) | | 337 | 337 | | | |
| 100117712 | LOS ANGELES | CA | | 07/20/2023 | | 652 | | 34 | | | 34 | | 686 | 686 | | | |
| 100075952 | NEW ORLEANS | LA | | 01/07/2022 | | 1,023 | | (14) | | | (14) | | 1,009 | 1,009 | | | |
| 100048400 | MIAMI | FL | | 11/20/2020 | | 449 | | (18) | | | (18) | | 431 | 431 | | | |
| 100091139 | TEMECULA | CA | | 01/31/2023 | | 276 | | 9 | | | 9 | | 285 | 285 | | | |
| 100109812 | LADSON | SC | | 06/22/2023 | | 450 | | (15) | | | (15) | | 435 | 435 | | | |
| 100133097 | SPRING VALLEY | NY | | 11/29/2023 | | 434 | | (2) | | | (2) | | 432 | 432 | | | |
| 100148008 | GROVETOWN | GA | | 04/10/2024 | | 536 | | 6 | | | 6 | | 542 | 542 | | | |
| 100080451 | BRICK | NJ | | 03/10/2022 | | 792 | | (26) | | | (26) | | 766 | 766 | | | |
| 100103563 | TAMPA | FL | | 05/08/2023 | | 467 | | | | | | | 467 | 467 | | | |
| 100139449 | SAINT LOUIS | MO | | 12/28/2023 | | 356 | | (17) | | | (17) | | 339 | 339 | | | |
| 100153641 | OAKDALE | PA | | 05/31/2024 | | 448 | | (14) | | | (14) | | 434 | 434 | | | |
| 100029693 | LYNNWOOD | WA | | 10/26/2018 | | 1,734 | | 216 | | | 216 | | 1,950 | 1,950 | | | |
| 100114615 | ORANGE PARK | FL | | 06/29/2023 | | 436 | | (13) | | | (13) | | 423 | 423 | | | |
| 100117658 | LAS VEGAS | NV | | 07/20/2023 | | 849 | | (20) | | | (20) | | 829 | 829 | | | |
| 100061029 | COLORADO SPRINGS | CO | | 06/01/2021 | | 1,140 | | 5 | | | 5 | | 1,145 | 1,145 | | | |
| 100132803 | PALM SPRINGS | CA | | 11/03/2023 | | 485 | | 9 | | | 9 | | 494 | 494 | | | |
| 100049229 | STAMFORD | CT | | 11/20/2020 | | 748 | | 10 | | | 10 | | 758 | 758 | | | |
| 100111192 | LYNBROOK | NY | | 06/29/2023 | | 816 | | 393 | | | 393 | | 1,209 | 1,209 | | | |
| 100153848 | GOLDSBORO | NC | | 06/05/2024 | | 499 | | (20) | | | (20) | | 479 | 479 | | | |
| 100071625 | BASTROP | TX | | 10/14/2021 | | 1,068 | | (29) | | | (29) | | 1,039 | 1,039 | | | |
| 100081139 | PLANO | TX | | 03/18/2022 | | 3,804 | | 189 | | | 189 | | 3,993 | 3,993 | | | |
| 100136839 | A-24 LINDEN | NJ | | 11/27/2023 | | 405 | | (8) | | | (8) | | 397 | 397 | | | |
| 100102080 | LOMBARD | IL | | 04/14/2023 | | 407 | | (4) | | | (4) | | 403 | 403 | | | |
| 100116168 | ST. GEORGE | UT | | 07/20/2023 | | 1,181 | | 295 | | | 295 | | 1,476 | 1,476 | | | |
| 100065031 | CONYERS | GA | | 07/14/2021 | | 952 | | (30) | | | (30) | | 922 | 922 | | | |
| 100078835 | HOUSTON | TX | | 02/24/2022 | | 1,036 | | 8 | | | 8 | | 1,044 | 1,044 | | | |
| 100139220 | ORLANDO | FL | | 12/28/2023 | | 440 | | | | | | | 440 | 440 | | | |
| 100148762 | APEX | NC | | 04/17/2024 | | 55,161 | | (643) | | | (643) | | 54,518 | 54,518 | | | |
| 100137075 | ATLANTA | GA | | 11/28/2023 | | 467 | | 3 | | | 3 | | 470 | 470 | | | |
| 100030658 | AUBURN | WA | | 04/09/2019 | | 379 | | 67 | | | 67 | | 446 | 446 | | | |
| 100145828 | KISSIMMEE | FL | | 03/15/2024 | | 374 | | (12) | | | (12) | | 362 | 362 | | | |
| 100117892 | MIAMI BEACH | FL | | 07/20/2023 | | 394 | | (21) | | | (21) | | 373 | 373 | | | |
| 100079980 | CHICAGO | IL | | 04/25/2022 | | 862 | | (12) | | | (12) | | 850 | 850 | | | |
| 100154940 | PORT CHARLOTTE | FL | | 07/19/2024 | | 302 | | (16) | | | (16) | | 286 | 286 | | | |
| 100158823 | BENTON | AR | | 07/10/2024 | | 138 | | (3) | | | (3) | | 135 | 135 | | | |
| 100070419 | NEW ORLEANS | LA | | 09/23/2021 | | 1,916 | | (43) | | | (43) | | 1,873 | 1,873 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100103147 | DETROIT | MI | | 04/21/2023 | | 517 | | (17) | | | (17) | | 500 | 500 | | | |
| 100134330 | GULF SHORES | AL | | 10/27/2023 | | 396 | | (16) | | | (16) | | 380 | 380 | | | |
| 100143211 | FREDERICK | MD | | 02/16/2024 | | 460 | | (11) | | | (11) | | 449 | 449 | | | |
| 100090287 | OXFORD | NC | | 01/13/2023 | | 283 | | (19) | | | (19) | | 264 | 264 | | | |
| 100120539 | PARKVILLE | MD | | 08/18/2023 | | 345 | | (23) | | | (23) | | 322 | 322 | | | |
| 100160603 | LAKEWOOD | CA | | 07/19/2024 | | 160 | | | | | | | 160 | 160 | | | |
| 100078896 | RALEIGH | NC | | 02/24/2022 | | 674 | | (2) | | | (2) | | 672 | 672 | | | |
| 100043088 | PERRIS | CA | | 05/28/2020 | | 451 | | (17) | | | (17) | | 434 | 434 | | | |
| 100128010 | SEQUATCHIE | TN | | 09/08/2023 | | 11,693 | | 994 | | | 994 | | 12,687 | 12,687 | | | |
| 100081406 | COLLIERVILLE | TN | | 03/18/2022 | | 1,062 | | 19 | | | 19 | | 1,081 | 1,081 | | | |
| 100133981 | CHICAGO | IL | | 10/25/2023 | | 385 | | (9) | | | (9) | | 376 | 376 | | | |
| 100016528 | CHARLOTTE | NC | | 04/10/2018 | | 1,164 | | (13) | | | (13) | | 1,151 | 1,151 | | | |
| 100084730 | KISSIMMEE | FL | | 08/02/2022 | | 436 | | (40) | | | (40) | | 396 | 396 | | | |
| 100150150 | CEDAR HILL | TX | | 06/14/2024 | | 256 | | (19) | | | (19) | | 237 | 237 | | | |
| 100026910 | SALIDA | CA | | 09/26/2018 | | 717 | | 41 | | | 41 | | 758 | 758 | | | |
| 100023634 | ORANGE BEACH | AL | | 09/04/2018 | | 1,018 | | (27) | | | (27) | | 991 | 991 | | | |
| 100057897 | BAYONNE | NJ | | 06/30/2021 | | 1,057 | | (16) | | | (16) | | 1,041 | 1,041 | | | |
| 100000443 | HESPERIA | CA | | 09/27/2016 | | 945 | | 109 | | | 109 | | 1,054 | 1,054 | | | |
| 100079528 | CHARLOTTE | NC | | 04/25/2022 | | 809 | | (28) | | | (28) | | 781 | 781 | | | |
| 100065401 | CARY | NC | | 07/28/2021 | | 1,136 | | (11) | | | (11) | | 1,125 | 1,125 | | | |
| 100147544 | SAINT PETERSBURG | FL | | 04/03/2024 | | 427 | | (12) | | | (12) | | 415 | 415 | | | |
| 100014574 | VALLEJO | CA | | 09/27/2017 | | 4,219 | | 132 | | | 132 | | 4,351 | 4,351 | | | |
| 100048788 | OPA LOCKA | FL | | 11/20/2020 | | 727 | | 16 | | | 16 | | 743 | 743 | | | |
| 100142434 | PHILADELPHIA | PA | | 03/08/2024 | | 374 | | (30) | | | (30) | | 344 | 344 | | | |
| 100154611 | AVENTURA | FL | | 06/14/2024 | | 307 | | (12) | | | (12) | | 295 | 295 | | | |
| 100160440 | MOSES LAKE | WA | | 07/19/2024 | | 144 | | (6) | | | (6) | | 138 | 138 | | | |
| 100135740 | ANGIER | NC | | 11/10/2023 | | 1,329 | | (3) | | | (3) | | 1,326 | 1,326 | | | |
| 100117874 | ORLANDO | FL | | 07/20/2023 | | 523 | | (4) | | | (4) | | 519 | 519 | | | |
| 100011219 | TAMPA | FL | | 01/27/2017 | | 94 | | 6 | | | 6 | | 100 | 100 | | | |
| 100089382 | NAPERVILLE | IL | | 11/17/2022 | | 217 | | (6) | | | (6) | | 211 | 211 | | | |
| 100071644 | MONTROSE | CO | | 10/14/2021 | | 1,113 | | (8) | | | (8) | | 1,105 | 1,105 | | | |
| 100137221 | HALLANDALE BEACH | FL | | 11/29/2023 | | 363 | | (5) | | | (5) | | 358 | 358 | | | |
| 100136125 | PLAINFIELD | IL | | 12/18/2023 | | 533 | | | | | | | 533 | 533 | | | |
| 100148387 | SAN ANTONIO | FL | | 04/12/2024 | | 665 | | 31 | | | 31 | | 696 | 696 | | | |
| 100071151 | TAMPA | FL | | 10/01/2021 | | 2,294 | | (5) | | | (5) | | 2,289 | 2,289 | | | |
| 100147709 | FAIRFIELD | CA | | 04/05/2024 | | 745 | | (33) | | | (33) | | 712 | 712 | | | |
| 100150205 | BOCA RATON | FL | | 04/30/2024 | | 19,950 | | (250) | | | (250) | | 19,700 | 19,700 | | | |
| 100115055 | WAIKOLOA | HI | | 07/14/2023 | | 605 | | (13) | | | (13) | | 592 | 592 | | | |
| 100110257 | PETALUMA | CA | | 06/30/2023 | | 5,069 | | (102) | | | (102) | | 4,967 | 4,967 | | | |
| 100155813 | FLAGLER BEACH | FL | | 06/18/2024 | | 188 | | (4) | | | (4) | | 184 | 184 | | | |
| 100133389 | JUPITER | FL | | 11/21/2023 | | 208,754 | | (4,976) | | | (4,976) | | 203,778 | 203,778 | | | |
| 100116575 | LEESBURG | FL | | 07/20/2023 | | 393 | | (4) | | | (4) | | 389 | 389 | | | |
| 100100714 | OREM | UT | | 04/28/2023 | | 892 | | 93 | | | 93 | | 985 | 985 | | | |
| 100077504 | DAVENPORT | FL | | 01/03/2022 | | 1,711 | | (13) | | | (13) | | 1,698 | 1,698 | | | |
| 100141375 | KATY | TX | | 01/30/2024 | | 376 | | (16) | | | (16) | | 360 | 360 | | | |
| 100128411 | STOCKBRIDGE | GA | | 09/15/2023 | | 937 | | (36) | | | (36) | | 901 | 901 | | | |
| 100060658 | ARNOLD | MD | | 06/01/2021 | | 664 | | 3 | | | 3 | | 667 | 667 | | | |
| 100065439 | CORDOVA | TN | | 07/28/2021 | | 1,129 | | (11) | | | (11) | | 1,118 | 1,118 | | | |
| 100067468 | ALBUQUERQUE | NM | | 09/23/2021 | | 940 | | (43) | | | (43) | | 897 | 897 | | | |
| 100112107 | SMYRNA | DE | | 06/29/2023 | | 517 | | 270 | | | 270 | | 787 | 787 | | | |
| 100157912 | ROSHARON | TX | | 07/09/2024 | | 220 | | 16 | | | 16 | | 236 | 236 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132546 | LAKE CITY | FL | | 11/03/2023 | | 296 | | 3 | | | 3 | | 299 | 299 | | | |
| 100063414 | KING GEORGE | VA | | 07/01/2021 | | 1,347 | | (17) | | | (17) | | 1,330 | 1,330 | | | |
| 100013598 | MANTECA | CA | | 05/25/2017 | | 663 | | 74 | | | 74 | | 737 | 737 | | | |
| 100029691 | CARSON | CA | | 10/26/2018 | | 2,824 | | 56 | | | 56 | | 2,880 | 2,880 | | | |
| 100060191 | NEW ORLEANS | LA | | 06/25/2021 | | 1,162 | | (17) | | | (17) | | 1,145 | 1,145 | | | |
| 100142513 | HINESVILLE | GA | | 02/08/2024 | | 494 | | | | | | | 494 | 494 | | | |
| 100141280 | PERRY | GA | | 01/30/2024 | | 306 | | (3) | | | (3) | | 303 | 303 | | | |
| 100108503 | YUCCA VALLEY | CA | | 05/25/2023 | | 383 | | (2) | | | (2) | | 381 | 381 | | | |
| 100065558 | ELIZABETH CITY | NC | | 07/28/2021 | | 1,149 | | (11) | | | (11) | | 1,138 | 1,138 | | | |
| 100100761 | HOMEWOOD | IL | | 04/28/2023 | | 1,339 | | (3) | | | (3) | | 1,336 | 1,336 | | | |
| 100152698 | BAY MINETTE | AL | | 05/17/2024 | | 885 | | 75 | | | 75 | | 960 | 960 | | | |
| 100087246 | OLYMPIA | WA | | 10/25/2022 | | 810 | | 61 | | | 61 | | 871 | 871 | | | |
| 100113796 | DOVER | NJ | | 06/29/2023 | | 726 | | 334 | | | 334 | | 1,060 | 1,060 | | | |
| 100077097 | ANTIOCH | CA | | 01/03/2022 | | 1,636 | | (28) | | | (28) | | 1,608 | 1,608 | | | |
| 100014057 | WARREN | RI | | 05/25/2017 | | 668 | | 67 | | | 67 | | 735 | 735 | | | |
| 100067973 | SAN DIEGO | CA | | 09/23/2021 | | 1,015 | | (34) | | | (34) | | 981 | 981 | | | |
| 100069486 | GASTON | SC | | 09/01/2021 | | 1,382 | | 4 | | | 4 | | 1,386 | 1,386 | | | |
| 100161883 | HOUSTON | TX | | 07/31/2024 | | 171 | | 1 | | | 1 | | 172 | 172 | | | |
| 100071786 | KISSIMMEE | FL | | 10/14/2021 | | 958 | | (36) | | | (36) | | 922 | 922 | | | |
| 100116096 | KATY | TX | | 07/20/2023 | | 2,683 | | 227 | | | 227 | | 2,910 | 2,910 | | | |
| 100140248 | WILMINGTON | DE | | 01/18/2024 | | 448 | | (8) | | | (8) | | 440 | 440 | | | |
| 100140249 | WILMINGTON | DE | | 01/18/2024 | | 448 | | (8) | | | (8) | | 440 | 440 | | | |
| 100067812 | BRIDGEPORT | CT | | 09/23/2021 | | 944 | | (32) | | | (32) | | 912 | 912 | | | |
| 100141496 | SPRING | TX | | 01/30/2024 | | 339 | | (20) | | | (20) | | 319 | 319 | | | |
| 100152207 | FRESNO | TX | | 05/17/2024 | | 1,229 | | 93 | | | 93 | | 1,322 | 1,322 | | | |
| 100144217 | LA BELLE | FL | | 03/07/2024 | | 581 | | 12 | | | 12 | | 593 | 593 | | | |
| 100131679 | SMYRNA | TN | | 10/06/2023 | | 1,325 | | 71 | | | 71 | | 1,396 | 1,396 | | | |
| 100142786 | KNOXVILLE | TN | | 02/08/2024 | | 489 | | (5) | | | (5) | | 484 | 484 | | | |
| 100152340 | SPRING | TX | | 05/17/2024 | | 651 | | 40 | | | 40 | | 691 | 691 | | | |
| 100142516 | WHITESBORO | TX | | 02/08/2024 | | 564 | | 1 | | | 1 | | 565 | 565 | | | |
| 100135976 | GARLAND | TX | | 11/16/2023 | | 363 | | (24) | | | (24) | | 339 | 339 | | | |
| 100114999 | KANSAS CITY | MO | | 07/14/2023 | | 941 | | | | | | | 941 | 941 | | | |
| 100148428 | SANFORD | NC | | 04/12/2024 | | 634 | | 23 | | | 23 | | 657 | 657 | | | |
| 100079975 | KATY | TX | | 04/25/2022 | | 991 | | 13 | | | 13 | | 1,004 | 1,004 | | | |
| 100113905 | KISSIMMEE | FL | | 06/29/2023 | | 1,437 | | 29 | | | 29 | | 1,466 | 1,466 | | | |
| 100090718 | MOUNT LAUREL TOWNSHIP | NJ | | 12/29/2022 | | 470 | | (11) | | | (11) | | 459 | 459 | | | |
| 100070831 | MIDLOTHIAN | VA | | 10/01/2021 | | 976 | | (5) | | | (5) | | 971 | 971 | | | |
| 100141147 | SOUTH FALLSBURG | NY | | 01/30/2024 | | 498 | | (11) | | | (11) | | 487 | 487 | | | |
| 100147387 | DALLAS | TX | | 05/08/2024 | | 435 | | 2 | | | 2 | | 437 | 437 | | | |
| 100030351 | COVINA | CA | | 12/20/2018 | | 1,373 | | 132 | | | 132 | | 1,505 | 1,505 | | | |
| 100108304 | SPRING | TX | | 05/24/2023 | | 501 | | (20) | | | (20) | | 481 | 481 | | | |
| 100132472 | FORT MYERS | FL | | 11/03/2023 | | 394 | | 2 | | | 2 | | 396 | 396 | | | |
| 100138334 | CHARLOTTE | NC | | 12/18/2023 | | 2,112 | | 17 | | | 17 | | 2,129 | 2,129 | | | |
| 100138224 | LEXINGTON | SC | | 12/14/2023 | | 371 | | (9) | | | (9) | | 362 | 362 | | | |
| 100084825 | KISSIMMEE | FL | | 08/02/2022 | | 448 | | (41) | | | (41) | | 407 | 407 | | | |
| 100148086 | EAGLE RIVER | AK | | 04/10/2024 | | 791 | | (8) | | | (8) | | 783 | 783 | | | |
| 100156101 | SAVANNAH | GA | | 06/18/2024 | | 277 | | (9) | | | (9) | | 268 | 268 | | | |
| 100084681 | HONOLULU | HI | | 08/02/2022 | | 501 | | (13) | | | (13) | | 488 | 488 | | | |
| 100142107 | MIAMI | FL | | 02/29/2024 | | 1,825 | | (20) | | | (20) | | 1,805 | 1,805 | | | |
| 100150857 | SPRING | TX | | 05/08/2024 | | 563 | | 9 | | | 9 | | 572 | 572 | | | |
| 100128761 | BALTIMORE | MD | | 09/21/2023 | | 353 | | (13) | | | (13) | | 340 | 340 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100057706 | GRESHAM | OR | | 06/30/2021 | | 1,227 | | (46) | | | (46) | | 1,181 | 1,181 | | | |
| 100140555 | GLENDALE | AZ | | 01/19/2024 | | 458 | | (10) | | | (10) | | 448 | 448 | | | |
| 100071616 | BIRMINGHAM | AL | | 10/14/2021 | | 987 | | (36) | | | (36) | | 951 | 951 | | | |
| 100136405 | MERRIAM | KS | | 11/20/2023 | | 438 | | 9 | | | 9 | | 447 | 447 | | | |
| 100081055 | AUSTIN | TX | | 03/18/2022 | | 1,154 | | 32 | | | 32 | | 1,186 | 1,186 | | | |
| 100128528 | PANAMA CITY | FL | | 09/15/2023 | | 7,122 | | (301) | | | (301) | | 6,821 | 6,821 | | | |
| 100129345 | DENTON | TX | | 09/25/2023 | | 47,316 | | 92 | | | 92 | | 47,408 | 47,408 | | | |
| 100128388 | SAN ANTONIO | TX | | 09/15/2023 | | 463 | | | | | | | 463 | 463 | | | |
| 100081350 | GEORGETOWN | TX | | 03/18/2022 | | 1,150 | | 10 | | | 10 | | 1,160 | 1,160 | | | |
| 100100223 | SCRANTON | PA | | 03/17/2023 | | 430 | | (4) | | | (4) | | 426 | 426 | | | |
| 100074461 | VICTORVILLE | CA | | 12/02/2021 | | 819 | | (87) | | | (87) | | 732 | 732 | | | |
| 100079212 | BALLSTON SPA | NY | | 02/24/2022 | | 965 | | (15) | | | (15) | | 950 | 950 | | | |
| 100119372 | LAS VEGAS | NV | | 07/31/2023 | | 1,377 | | 48 | | | 48 | | 1,425 | 1,425 | | | |
| 100110361 | SACRAMENTO | CA | | 06/30/2023 | | 52,220 | | (1,218) | | | (1,218) | | 51,002 | 51,002 | | | |
| 100057661 | MOUNT VERNON | WA | | 06/30/2021 | | 3,876 | | (69) | | | (69) | | 3,807 | 3,807 | | | |
| 100146997 | ATHENS | PA | | 03/27/2024 | | 9,238 | | (2) | | | (2) | | 9,236 | 9,236 | | | |
| 100087446 | WINTER PARK | FL | | 10/25/2022 | | 2,133 | | 130 | | | 130 | | 2,263 | 2,263 | | | |
| 100076490 | POMPANO BEACH | FL | | 12/21/2021 | | 844 | | (84) | | | (84) | | 760 | 760 | | | |
| 100156008 | CHARLOTTE | NC | | 06/18/2024 | | 575 | | (22) | | | (22) | | 553 | 553 | | | |
| 100013878 | FEDERAL WAY | WA | | 05/25/2017 | | 760 | | 87 | | | 87 | | 847 | 847 | | | |
| 100013933 | BAKERSFIELD | CA | | 05/25/2017 | | 1,249 | | 191 | | | 191 | | 1,440 | 1,440 | | | |
| 100158815 | AURORA | IL | | 07/10/2024 | | 145 | | (3) | | | (3) | | 142 | 142 | | | |
| 100067971 | HARKER HEIGHTS | TX | | 09/23/2021 | | 1,017 | | (31) | | | (31) | | 986 | 986 | | | |
| 100067822 | LEES SUMMIT | MO | | 09/23/2021 | | 975 | | (29) | | | (29) | | 946 | 946 | | | |
| 100155232 | MOORESVILLE | NC | | 07/19/2024 | | 491 | | (36) | | | (36) | | 455 | 455 | | | |
| 100054944 | MIDDLE ISLAND | NY | | 03/23/2021 | | 856 | | (79) | | | (79) | | 777 | 777 | | | |
| 100112750 | EL CAJON | CA | | 06/29/2023 | | 728 | | 392 | | | 392 | | 1,120 | 1,120 | | | |
| 100067912 | VERO BEACH | FL | | 09/23/2021 | | 953 | | (44) | | | (44) | | 909 | 909 | | | |
| 100120490 | NIPOMO | CA | | 08/18/2023 | | 455 | | | | | | | 455 | 455 | | | |
| 100112914 | WORCESTER | MA | | 06/29/2023 | | 548 | | 426 | | | 426 | | 974 | 974 | | | |
| 100142187 | DECATUR | GA | | 03/15/2024 | | 454 | | (9) | | | (9) | | 445 | 445 | | | |
| 100130305 | SALISBURY | NC | | 09/28/2023 | | 316 | | (21) | | | (21) | | 295 | 295 | | | |
| 100028030 | OAK PARK | CA | | 10/26/2018 | | 811 | | 92 | | | 92 | | 903 | 903 | | | |
| 100144040 | OCALA | FL | | 03/07/2024 | | 465 | | | | | | | 465 | 465 | | | |
| 100119769 | BLUE ISLAND | IL | | 08/08/2023 | | 420 | | (11) | | | (11) | | 409 | 409 | | | |
| 100149874 | VENETIA | PA | | 04/29/2024 | | 269 | | (17) | | | (17) | | 252 | 252 | | | |
| 100128026 | PORTLAND | TN | | 09/08/2023 | | 624 | | 24 | | | 24 | | 648 | 648 | | | |
| 100141235 | HAMPDEN | ME | | 01/30/2024 | | 428 | | (3) | | | (3) | | 425 | 425 | | | |
| 100115605 | CHICAGO | IL | | 07/19/2023 | | 619 | | | | | | | 619 | 619 | | | |
| 100057529 | CONVERSE | TX | | 06/30/2021 | | 1,274 | | (21) | | | (21) | | 1,253 | 1,253 | | | |
| 100055704 | RIVERSIDE | CA | | 03/23/2021 | | 486 | | (6) | | | (6) | | 480 | 480 | | | |
| 100115043 | GALVESTON | TX | | 07/14/2023 | | 995 | | (15) | | | (15) | | 980 | 980 | | | |
| 100079082 | OKLAHOMA CITY | OK | | 02/24/2022 | | 985 | | (6) | | | (6) | | 979 | 979 | | | |
| 100088252 | PHILADELPHIA | PA | | 10/17/2022 | | 528 | | (10) | | | (10) | | 518 | 518 | | | |
| 100109792 | SNOQUALMIE | WA | | 08/04/2023 | | 7,084 | | (259) | | | (259) | | 6,825 | 6,825 | | | |
| 100136255 | RICHLANDS | NC | | 11/20/2023 | | 456 | | 10 | | | 10 | | 466 | 466 | | | |
| 100075716 | WILMINGTON | NC | | 12/01/2021 | | 1,248 | | (7) | | | (7) | | 1,241 | 1,241 | | | |
| 100117593 | HAINES CITY | FL | | 07/20/2023 | | 1,588 | | (30) | | | (30) | | 1,558 | 1,558 | | | |
| 100102590 | BECHTELSVILLE | PA | | 06/07/2023 | | 697 | | 5 | | | 5 | | 702 | 702 | | | |
| 100147651 | MOJAVE | CA | | 04/04/2024 | | 339 | | (18) | | | (18) | | 321 | 321 | | | |
| 100013663 | FREMONT | NH | | 05/25/2017 | | 770 | | 58 | | | 58 | | 828 | 828 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136240 | TALLAHASSEE | FL | | 11/20/2023 | | 511 | | 28 | | | 28 | | 539 | 539 | | | |
| 100135216 | SUNSET BEACH | NC | | 11/08/2023 | | 455 | | | | | | | 455 | 455 | | | |
| 100144259 | ADDISON | IL | | 03/08/2024 | | 1,839 | | (51) | | | (51) | | 1,788 | 1,788 | | | |
| 100128331 | CAPITOL HEIGHTS | MD | | 09/14/2023 | | 436 | | (16) | | | (16) | | 420 | 420 | | | |
| 100026477 | KERMAN | CA | | 09/26/2018 | | 1,019 | | 9 | | | 9 | | 1,028 | 1,028 | | | |
| 100108220 | ATWATER | CA | | 05/24/2023 | | 370 | | (21) | | | (21) | | 349 | 349 | | | |
| 100061079 | BRIGHTWOOD | VA | | 06/01/2021 | | 1,512 | | 6 | | | 6 | | 1,518 | 1,518 | | | |
| 100135771 | MIDDLE ISLAND | NY | | 11/10/2023 | | 469 | | 1 | | | 1 | | 470 | 470 | | | |
| 100158785 | BROKEN ARROW | OK | | 07/10/2024 | | 148 | | (2) | | | (2) | | 146 | 146 | | | |
| 100139599 | TOMBALL | TX | | 12/28/2023 | | 342 | | (26) | | | (26) | | 316 | 316 | | | |
| 100103286 | BURLINGTON | NJ | | 04/27/2023 | | 385 | | (8) | | | (8) | | 377 | 377 | | | |
| 100143438 | MILWAUKEE | WI | | 02/16/2024 | | 287 | | (22) | | | (22) | | 265 | 265 | | | |
| 100060284 | BUDA | TX | | 06/25/2021 | | 1,055 | | (16) | | | (16) | | 1,039 | 1,039 | | | |
| 100101131 | SAINT CHARLES | MO | | 04/28/2023 | | 630 | | 10 | | | 10 | | 640 | 640 | | | |
| 100150005 | WARREN | MI | | 06/07/2024 | | 6,790 | | (425) | | | (425) | | 6,365 | 6,365 | | | |
| 100139440 | THE VILLAGES | FL | | 12/28/2023 | | 384 | | (11) | | | (11) | | 373 | 373 | | | |
| 100031263 | HESPERIA | CA | | 03/29/2019 | | 683 | | 91 | | | 91 | | 774 | 774 | | | |
| 100077211 | MUSCLE SHOALS | AL | | 01/03/2022 | | 1,710 | | (21) | | | (21) | | 1,689 | 1,689 | | | |
| 100164204 | CHICAGO | IL | | 08/21/2024 | | 129 | | (1) | | | (1) | | 128 | 128 | | | |
| 100152575 | KATY | TX | | 05/17/2024 | | 531 | | 10 | | | 10 | | 541 | 541 | | | |
| 100126300 | BATH | PA | | 08/30/2023 | | 675 | | (19) | | | (19) | | 656 | 656 | | | |
| 100152506 | HAMPTON | GA | | 05/17/2024 | | 363 | | 9 | | | 9 | | 372 | 372 | | | |
| 100044531 | RIVERSIDE | CA | | 11/19/2020 | | 766 | | (14) | | | (14) | | 752 | 752 | | | |
| 100146727 | BELL | CA | | 03/20/2024 | | 1,854 | | (8) | | | (8) | | 1,846 | 1,846 | | | |
| 100115060 | AUBURN | CA | | 07/14/2023 | | 580 | | (1) | | | (1) | | 579 | 579 | | | |
| 100066874 | RURAL HALL | NC | | 08/02/2021 | | 1,239 | | | | | | | 1,239 | 1,239 | | | |
| 100148355 | OKLAHOMA CITY | OK | | 04/12/2024 | | 2,108 | | 76 | | | 76 | | 2,184 | 2,184 | | | |
| 100111834 | VALLEY STREAM | NY | | 06/29/2023 | | 586 | | 26 | | | 26 | | 612 | 612 | | | |
| 100126888 | PALM BAY | FL | | 08/30/2023 | | 2,101 | | 53 | | | 53 | | 2,154 | 2,154 | | | |
| 100132573 | WILKES-BARRE | PA | | 11/03/2023 | | 382 | | 5 | | | 5 | | 387 | 387 | | | |
| 100161993 | MIAMI | FL | | 07/31/2024 | | 136 | | (11) | | | (11) | | 125 | 125 | | | |
| 100013047 | MIAMI | FL | | 05/25/2017 | | 647 | | 185 | | | 185 | | 832 | 832 | | | |
| 100152299 | SAN ANTONIO | TX | | 05/17/2024 | | 420 | | 24 | | | 24 | | 444 | 444 | | | |
| 100155652 | SANFORD | FL | | 06/18/2024 | | 227 | | (4) | | | (4) | | 223 | 223 | | | |
| 100154886 | BETHLEHEM | PA | | 07/19/2024 | | 322 | | 3 | | | 3 | | 325 | 325 | | | |
| 100137810 | MANASSAS | VA | | 12/08/2023 | | 429 | | 3 | | | 3 | | 432 | 432 | | | |
| 100100707 | NORTH CHARLESTON | SC | | 04/28/2023 | | 766 | | 30 | | | 30 | | 796 | 796 | | | |
| 100134054 | LAKE VILLA | IL | | 10/25/2023 | | 384 | | (9) | | | (9) | | 375 | 375 | | | |
| 100081286 | DUNEDIN | FL | | 03/18/2022 | | 1,070 | | 24 | | | 24 | | 1,094 | 1,094 | | | |
| 100091239 | ORLANDO | FL | | 01/31/2023 | | 329 | | (20) | | | (20) | | 309 | 309 | | | |
| 100083654 | AURORA | CO | | 06/23/2022 | | 604 | | (21) | | | (21) | | 583 | 583 | | | |
| 100081517 | FREDERICKSBURG | VA | | 03/18/2022 | | 1,284 | | 49 | | | 49 | | 1,333 | 1,333 | | | |
| 100062966 | WEST YARMOUTH | MA | | 07/01/2021 | | 1,136 | | (13) | | | (13) | | 1,123 | 1,123 | | | |
| 100100301 | BROOKSVILLE | FL | | 03/24/2023 | | 379 | | (19) | | | (19) | | 360 | 360 | | | |
| 100152182 | COALINGA | CA | | 05/17/2024 | | 4,162 | | (69) | | | (69) | | 4,093 | 4,093 | | | |
| 100067120 | MILFORD | PA | | 08/02/2021 | | 1,546 | | 41 | | | 41 | | 1,587 | 1,587 | | | |
| 100136744 | TRENTON | NJ | | 11/27/2023 | | 325 | | (7) | | | (7) | | 318 | 318 | | | |
| 100162010 | BALTIMORE | MD | | 07/31/2024 | | 117 | | (6) | | | (6) | | 111 | 111 | | | |
| 100103859 | PHILADELPHIA | PA | | 05/10/2023 | | 480 | | (12) | | | (12) | | 468 | 468 | | | |
| 100080975 | MEDFORD | OR | | 03/18/2022 | | 1,023 | | 13 | | | 13 | | 1,036 | 1,036 | | | |
| 100062170 | BRISTOL | PA | | 07/01/2021 | | 1,194 | | (21) | | | (21) | | 1,173 | 1,173 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091210 | OCALA | FL | | 01/31/2023 | | 20,556 | | (1,516) | | | (1,516) | | 19,040 | 19,040 | | | |
| 100084650 | HERMISTON | OR | | 08/02/2022 | | 589 | | (8) | | | (8) | | 581 | 581 | | | |
| 100045983 | PETERSBURG | VA | | 11/25/2020 | | (1,044) | | (81) | | | (81) | | (1,125) | (314) | | 811 | 811 |
| 100149098 | DEL VALLE | TX | | 04/19/2024 | | 313 | | (21) | | | (21) | | 292 | 292 | | | |
| 100153404 | SOUTH HOLLAND | IL | | 05/30/2024 | | 422 | | (6) | | | (6) | | 416 | 416 | | | |
| 100086650 | SAINT CLOUD | FL | | 09/30/2022 | | 318 | | | | | | | 318 | 318 | | | |
| 100012874 | ORLANDO | FL | | 05/25/2017 | | 705 | | 124 | | | 124 | | 829 | 829 | | | |
| 100103163 | TRUCKSVILLE | PA | | 04/21/2023 | | 478 | | (12) | | | (12) | | 466 | 466 | | | |
| 100147963 | BETHLEHEM | GA | | 04/08/2024 | | 846 | | 5 | | | 5 | | 851 | 851 | | | |
| 100126416 | FORT LAUDERDALE | FL | | 08/30/2023 | | 481 | | (11) | | | (11) | | 470 | 470 | | | |
| 100088795 | MUNCIE | IN | | 11/15/2022 | | 1,249 | | 14 | | | 14 | | 1,263 | 1,263 | | | |
| 100047187 | WANTAGH | NY | | 11/20/2020 | | 1,103 | | 3 | | | 3 | | 1,106 | 1,106 | | | |
| 100136876 | MESQUITE | TX | | 11/27/2023 | | 474 | | 3 | | | 3 | | 477 | 477 | | | |
| 100127973 | MEMPHIS | TN | | 09/08/2023 | | 679 | | 35 | | | 35 | | 714 | 714 | | | |
| 100141129 | CAPE MAY COURT HOUSE | NJ | | 01/30/2024 | | 262 | | (8) | | | (8) | | 254 | 254 | | | |
| 100081255 | LEBANON | TN | | 03/18/2022 | | 2,125 | | 87 | | | 87 | | 2,212 | 2,212 | | | |
| 100054742 | RIVERSIDE | IL | | 03/23/2021 | | 1,011 | | (58) | | | (58) | | 953 | 953 | | | |
| 100134007 | CLARKSVILLE | TN | | 10/25/2023 | | 375 | | (7) | | | (7) | | 368 | 368 | | | |
| 100100864 | WATERBURY | CT | | 04/28/2023 | | 505 | | (9) | | | (9) | | 496 | 496 | | | |
| 100159945 | KISSIMMEE | FL | | 08/16/2024 | | 133 | | (6) | | | (6) | | 127 | 127 | | | |
| 100049819 | ROSELLE | NJ | | 11/20/2020 | | 885 | | (27) | | | (27) | | 858 | 858 | | | |
| 100081465 | FAYETTEVILLE | AR | | 03/18/2022 | | 1,336 | | 49 | | | 49 | | 1,385 | 1,385 | | | |
| 100157749 | MONTEBELLO | CA | | 07/02/2024 | | 196 | | (3) | | | (3) | | 193 | 193 | | | |
| 100153675 | FORT MYERS | FL | | 05/31/2024 | | 391 | | (12) | | | (12) | | 379 | 379 | | | |
| 100068014 | SUN CITY WEST | AZ | | 09/23/2021 | | 1,068 | | (22) | | | (22) | | 1,046 | 1,046 | | | |
| 100156635 | NEW WILMINGTON | PA | | 06/24/2024 | | 1,476 | | 8 | | | 8 | | 1,484 | 1,484 | | | |
| 100055699 | SANTA ROSA BEACH | FL | | 03/23/2021 | | 856 | | (20) | | | (20) | | 836 | 836 | | | |
| 100127945 | MURFREESBORO | TN | | 09/08/2023 | | 671 | | 45 | | | 45 | | 716 | 716 | | | |
| 100164583 | CONCORD | NC | | 08/21/2024 | | 198 | | 1 | | | 1 | | 199 | 199 | | | |
| 100126898 | HOUSTON | TX | | 08/30/2023 | | 2,599 | | (12) | | | (12) | | 2,587 | 2,587 | | | |
| 100000601 | IRWIN | PA | | 09/27/2016 | | 1,592 | | 149 | | | 149 | | 1,741 | 1,741 | | | |
| 100115452 | CROWLEY | TX | | 07/17/2023 | | 14,871 | | (871) | | | (871) | | 14,000 | 14,000 | | | |
| 100054665 | HOLLYWOOD | SC | | 03/23/2021 | | 860 | | (84) | | | (84) | | 776 | 776 | | | |
| 100138217 | SAN ANTONIO | TX | | 12/14/2023 | | 458 | | 4 | | | 4 | | 462 | 462 | | | |
| 100053431 | NORMAL | IL | | 03/23/2021 | | 821 | | (2) | | | (2) | | 819 | 819 | | | |
| 100053912 | CHINO | CA | | 03/23/2021 | | 532 | | (6) | | | (6) | | 526 | 526 | | | |
| 100088337 | TAYLORS | SC | | 01/06/2023 | | 457 | | (25) | | | (25) | | 432 | 432 | | | |
| 100116707 | ANNA | TX | | 07/20/2023 | | 916 | | 271 | | | 271 | | 1,187 | 1,187 | | | |
| 100078952 | WILMINGTON | DE | | 02/24/2022 | | 1,001 | | (3) | | | (3) | | 998 | 998 | | | |
| 100099979 | HERNDON | VA | | 03/28/2023 | | 1,139 | | (19) | | | (19) | | 1,120 | 1,120 | | | |
| 100109018 | OLNEY | MD | | 05/31/2023 | | 7,142 | | (186) | | | (186) | | 6,956 | 6,956 | | | |
| 100133890 | SURPRISE | AZ | | 11/29/2023 | | 494 | | 13 | | | 13 | | 507 | 507 | | | |
| 100045193 | AVONDALE | AZ | | 11/25/2020 | | 588 | | 20 | | | 20 | | 608 | 608 | | | |
| 100100768 | SPRING | TX | | 04/28/2023 | | 540 | | (15) | | | (15) | | 525 | 525 | | | |
| 100013579 | RIVERSIDE | CA | | 05/25/2017 | | 670 | | 87 | | | 87 | | 757 | 757 | | | |
| 100028241 | BIRMINGHAM | AL | | 10/26/2018 | | 669 | | 84 | | | 84 | | 753 | 753 | | | |
| 100142272 | ATLANTA | GA | | 03/15/2024 | | 301 | | (19) | | | (19) | | 282 | 282 | | | |
| 100115393 | JACKSONVILLE | FL | | 07/17/2023 | | 475 | | (1) | | | (1) | | 474 | 474 | | | |
| 100054328 | CHICAGO | IL | | 03/23/2021 | | 762 | | (30) | | | (30) | | 732 | 732 | | | |
| 100156023 | NEWBURGH | NY | | 06/18/2024 | | 414 | | (22) | | | (22) | | 392 | 392 | | | |
| 100062319 | MOOSUP | CT | | 07/01/2021 | | 1,112 | | (20) | | | (20) | | 1,092 | 1,092 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147900 | COLLEGE STATION | TX | | 04/08/2024 | | 695 | | 43 | | | 43 | | 738 | 738 | | | |
| 100081360 | CAROLINA BEACH | NC | | 03/18/2022 | | 1,078 | | 27 | | | 27 | | 1,105 | 1,105 | | | |
| 100157873 | GREER | SC | | 07/09/2024 | | 177 | | 2 | | | 2 | | 179 | 179 | | | |
| 100013352 | LAUREL | DE | | 05/25/2017 | | 1,230 | | 311 | | | 311 | | 1,541 | 1,541 | | | |
| 100031165 | STOCKTON | CA | | 03/29/2019 | | 679 | | 89 | | | 89 | | 768 | 768 | | | |
| 100081833 | HAMDEN | CT | | 04/27/2022 | | 549 | | (27) | | | (27) | | 522 | 522 | | | |
| 100113321 | DALY CITY | CA | | 06/29/2023 | | 24,616 | | 212 | | | 212 | | 24,828 | 24,828 | | | |
| 100071567 | KNOXVILLE | TN | | 10/14/2021 | | 1,067 | | (19) | | | (19) | | 1,048 | 1,048 | | | |
| 100115500 | NORTH LAS VEGAS | NV | | 07/17/2023 | | 4,713 | | (162) | | | (162) | | 4,551 | 4,551 | | | |
| 100144486 | HOUSTON | TX | | 04/26/2024 | | 383 | | (27) | | | (27) | | 356 | 356 | | | |
| 100159342 | HOUSTON | TX | | 07/15/2024 | | 199 | | 6 | | | 6 | | 205 | 205 | | | |
| 100064182 | PFLUGERVILLE | TX | | 07/01/2021 | | 1,530 | | 51 | | | 51 | | 1,581 | 1,581 | | | |
| 100030739 | PLUMAS LAKE | CA | | 04/09/2019 | | 1,131 | | 89 | | | 89 | | 1,220 | 1,220 | | | |
| 100151540 | BRYAN | TX | | 05/10/2024 | | 542 | | 25 | | | 25 | | 567 | 567 | | | |
| 100127310 | HOUSTON | TX | | 08/30/2023 | | 724 | | 474 | | | 474 | | 1,198 | 1,198 | | | |
| 100152450 | CHARLESTON | SC | | 05/17/2024 | | 783 | | 41 | | | 41 | | 824 | 824 | | | |
| 100150565 | PAPILLION | NE | | 05/03/2024 | | 963 | | 17 | | | 17 | | 980 | 980 | | | |
| 100150855 | LIBBY | MT | | 05/08/2024 | | 480 | | (7) | | | (7) | | 473 | 473 | | | |
| 100100053 | HONOLULU | HI | | 03/28/2023 | | 368 | | (12) | | | (12) | | 356 | 356 | | | |
| 100153952 | HOUSTON | TX | | 06/05/2024 | | 113 | | (8) | | | (8) | | 105 | 105 | | | |
| 100065616 | PHOENIX | AZ | | 07/28/2021 | | 1,290 | | (50) | | | (50) | | 1,240 | 1,240 | | | |
| 100115414 | KNOXVILLE | TN | | 07/17/2023 | | 457 | | (23) | | | (23) | | 434 | 434 | | | |
| 100043171 | ORLANDO | FL | | 05/28/2020 | | 3,062 | | 53 | | | 53 | | 3,115 | 3,115 | | | |
| 100081050 | KATY | TX | | 03/18/2022 | | 1,062 | | 33 | | | 33 | | 1,095 | 1,095 | | | |
| 100147638 | BELTON | TX | | 04/04/2024 | | 32 | | (1) | | | (1) | | 31 | 31 | | | |
| 100060064 | BENTONVILLE | AR | | 06/25/2021 | | 1,249 | | (27) | | | (27) | | 1,222 | 1,222 | | | |
| 100067528 | LOCKHART | TX | | 09/23/2021 | | 940 | | (39) | | | (39) | | 901 | 901 | | | |
| 100017457 | PANAMA CITY | FL | | 04/26/2018 | | 486 | | (13) | | | (13) | | 473 | 473 | | | |
| 100088832 | CHARLOTTE | NC | | 11/15/2022 | | 450 | | (12) | | | (12) | | 438 | 438 | | | |
| 100070695 | PALM COAST | FL | | 10/01/2021 | | 1,255 | | (13) | | | (13) | | 1,242 | 1,242 | | | |
| 100081438 | ZEBULON | NC | | 03/18/2022 | | 1,045 | | 34 | | | 34 | | 1,079 | 1,079 | | | |
| 100143060 | HIALEAH | FL | | 02/14/2024 | | 317 | | (9) | | | (9) | | 308 | 308 | | | |
| 100081010 | LAS VEGAS | NV | | 03/18/2022 | | 2,017 | | 30 | | | 30 | | 2,047 | 2,047 | | | |
| 100100969 | GREENSBORO | NC | | 04/28/2023 | | 693 | | 14 | | | 14 | | 707 | 707 | | | |
| 100026576 | TEMECULA | CA | | 09/26/2018 | | 1,317 | | 474 | | | 474 | | 1,791 | 1,791 | | | |
| 100143310 | KNOXVILLE | TN | | 02/16/2024 | | 477 | | 5 | | | 5 | | 482 | 482 | | | |
| 100130014 | MIDDLE TOWNSHIP | NJ | | 09/27/2023 | | 223 | | (9) | | | (9) | | 214 | 214 | | | |
| 100134499 | SHELTON | CT | | 10/30/2023 | | 418 | | (7) | | | (7) | | 411 | 411 | | | |
| 100100072 | KATY | TX | | 03/28/2023 | | 427 | | (30) | | | (30) | | 397 | 397 | | | |
| 100138214 | HOUSTON | TX | | 12/14/2023 | | 357 | | (20) | | | (20) | | 337 | 337 | | | |
| 100071790 | AMELIA COURT HOUSE | VA | | 10/14/2021 | | 1,008 | | (39) | | | (39) | | 969 | 969 | | | |
| 100118000 | MONROEVILLE | PA | | 07/20/2023 | | 9,277 | | (188) | | | (188) | | 9,089 | 9,089 | | | |
| 100113208 | SALISBURY | MD | | 06/29/2023 | | 413 | | 43 | | | 43 | | 456 | 456 | | | |
| 100137541 | CHARLOTTE | NC | | 12/08/2023 | | 1,743 | | (44) | | | (44) | | 1,699 | 1,699 | | | |
| 100117376 | CORINTH | TX | | 07/20/2023 | | 1,134 | | 365 | | | 365 | | 1,499 | 1,499 | | | |
| 100113835 | GLENN DALE | MD | | 06/29/2023 | | 715 | | 319 | | | 319 | | 1,034 | 1,034 | | | |
| 100029428 | SAN DIEGO | CA | | 10/26/2018 | | 836 | | 88 | | | 88 | | 924 | 924 | | | |
| 100133192 | SUGAR HILL | GA | | 11/29/2023 | | 450 | | 4 | | | 4 | | 454 | 454 | | | |
| 100060780 | OWINGS MILLS | MD | | 06/01/2021 | | 1,502 | | 6 | | | 6 | | 1,508 | 1,508 | | | |
| 100119729 | RACINE | WI | | 08/08/2023 | | 414 | | (10) | | | (10) | | 404 | 404 | | | |
| 100157899 | OCALA | FL | | 07/09/2024 | | 199 | | 15 | | | 15 | | 214 | 214 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091235 | ORLANDO | FL | | 01/31/2023 | | 327 | | (18) | | | (18) | | 309 | 309 | | | |
| 100100769 | WILLINGBORO | NJ | | 04/28/2023 | | 511 | | (18) | | | (18) | | 493 | 493 | | | |
| 100147825 | NORTH LAS VEGAS | NV | | 04/08/2024 | | 510 | | (1) | | | (1) | | 509 | 509 | | | |
| 100134261 | PENNSAUKEN | NJ | | 10/27/2023 | | 645 | | 8 | | | 8 | | 653 | 653 | | | |
| 100135900 | DENVER | CO | | 11/13/2023 | | 1,146 | | (35) | | | (35) | | 1,111 | 1,111 | | | |
| 100102461 | DAVENPORT | FL | | 06/07/2023 | | 575 | | 8 | | | 8 | | 583 | 583 | | | |
| 100080998 | DENVER | CO | | 03/18/2022 | | 1,140 | | 16 | | | 16 | | 1,156 | 1,156 | | | |
| 100114478 | BETHEL | CT | | 06/29/2023 | | 579 | | 301 | | | 301 | | 880 | 880 | | | |
| 100107934 | LAKE HAVASU CITY | AZ | | 06/29/2023 | | 392 | | (29) | | | (29) | | 363 | 363 | | | |
| 100091169 | BRANSON WEST | MO | | 01/31/2023 | | 590 | | 33 | | | 33 | | 623 | 623 | | | |
| 100150654 | DECATUR | GA | | 05/06/2024 | | 479 | | (6) | | | (6) | | 473 | 473 | | | |
| 100132610 | WILLIAMSBURG | VA | | 11/03/2023 | | 470 | | 8 | | | 8 | | 478 | 478 | | | |
| 100067106 | JOLIET | IL | | 08/02/2021 | | 1,050 | | 31 | | | 31 | | 1,081 | 1,081 | | | |
| 100136238 | PADUCAH | KY | | 11/20/2023 | | 546 | | 42 | | | 42 | | 588 | 588 | | | |
| 100133826 | RACINE | WI | | 10/20/2023 | | 390 | | (16) | | | (16) | | 374 | 374 | | | |
| 100080382 | SAN DIEGO | CA | | 04/14/2022 | | 969 | | 12 | | | 12 | | 981 | 981 | | | |
| 100134978 | LEESBURG | FL | | 10/30/2023 | | 368 | | (5) | | | (5) | | 363 | 363 | | | |
| 100048996 | BALTIMORE | MD | | 11/20/2020 | | 951 | | (50) | | | (50) | | 901 | 901 | | | |
| 100158117 | MAPLEWOOD | MN | | 07/09/2024 | | 10,218 | | (289) | | | (289) | | 9,929 | 9,929 | | | |
| 100130034 | ARLINGTON | TX | | 09/27/2023 | | 485 | | (7) | | | (7) | | 478 | 478 | | | |
| 100057662 | WYLIE | TX | | 06/30/2021 | | 1,080 | | (18) | | | (18) | | 1,062 | 1,062 | | | |
| 100053914 | MENOMONEE FALLS | WI | | 03/23/2021 | | 645 | | | | | | | 645 | 645 | | | |
| 100128889 | NORTH CHARLESTON | SC | | 09/21/2023 | | 2,250 | | (9) | | | (9) | | 2,241 | 2,241 | | | |
| 100153041 | SEAGOVILLE | TX | | 06/27/2024 | | 265 | | (13) | | | (13) | | 252 | 252 | | | |
| 100151892 | HOUSTON | TX | | 05/10/2024 | | 194 | | (20) | | | (20) | | 174 | 174 | | | |
| 100100536 | BLAKESLEE | PA | | 04/27/2023 | | 115 | | (7) | | | (7) | | 108 | 108 | | | |
| 100044216 | RIVERSIDE | CA | | 08/19/2020 | | 898 | | 48 | | | 48 | | 946 | 946 | | | |
| 100079687 | HOLLYWOOD | FL | | 04/08/2022 | | 906 | | (14) | | | (14) | | 892 | 892 | | | |
| 100053714 | POESTENKILL | NY | | 03/23/2021 | | 34 | | (6) | | | (6) | | 28 | 28 | | | |
| 100079666 | HOLLYWOOD | FL | | 04/08/2022 | | 906 | | (14) | | | (14) | | 892 | 892 | | | |
| 100088978 | HALLANDALE BEACH | FL | | 11/15/2022 | | 470 | | (9) | | | (9) | | 461 | 461 | | | |
| 100151903 | REYNOLDSBURG | OH | | 07/10/2024 | | 75 | | (5) | | | (5) | | 70 | 70 | | | |
| 100062990 | ASHFORD | AL | | 07/01/2021 | | 1,472 | | (13) | | | (13) | | 1,459 | 1,459 | | | |
| 100044231 | CATHEDRAL CITY | CA | | 08/19/2020 | | 698 | | 178 | | | 178 | | 876 | 876 | | | |
| 100120836 | FORT MYERS | FL | | 08/25/2023 | | 2,153 | | (60) | | | (60) | | 2,093 | 2,093 | | | |
| 100067247 | LOS BANOS | CA | | 08/02/2021 | | 1,129 | | 21 | | | 21 | | 1,150 | 1,150 | | | |
| 100134562 | WOODBRIDGE | VA | | 10/30/2023 | | 487 | | 3 | | | 3 | | 490 | 490 | | | |
| 100086646 | DORAL | FL | | 09/30/2022 | | 466 | | (21) | | | (21) | | 445 | 445 | | | |
| 100141045 | DOUGLASVILLE | GA | | 02/20/2024 | | 429 | | (16) | | | (16) | | 413 | 413 | | | |
| 100087997 | CHESTER | NH | | 10/25/2022 | | 520 | | (1) | | | (1) | | 519 | 519 | | | |
| 100131597 | RALEIGH | NC | | 10/06/2023 | | 41,413 | | 524 | | | 524 | | 41,937 | 41,937 | | | |
| 100017877 | HILO | HI | | 05/30/2018 | | 1,118 | | (6) | | | (6) | | 1,112 | 1,112 | | | |
| 100143004 | NORTH CHARLESTON | SC | | 02/12/2024 | | 440 | | 3 | | | 3 | | 443 | 443 | | | |
| 100141312 | MISSION | TX | | 01/30/2024 | | 391 | | (5) | | | (5) | | 386 | 386 | | | |
| 100158489 | TERRYVILLE | CT | | 07/10/2024 | | 280 | | (13) | | | (13) | | 267 | 267 | | | |
| 100061923 | FISHERS | IN | | 07/01/2021 | | 1,980 | | (3) | | | (3) | | 1,977 | 1,977 | | | |
| 100144009 | LA PORTE | TX | | 02/29/2024 | | 405 | | (25) | | | (25) | | 380 | 380 | | | |
| 100128269 | COLORADO SPRINGS | CO | | 09/14/2023 | | 168 | | (11) | | | (11) | | 157 | 157 | | | |
| 100067964 | CRANSTON | RI | | 09/23/2021 | | 1,258 | | (41) | | | (41) | | 1,217 | 1,217 | | | |
| 100070622 | CLINTON | MS | | 10/01/2021 | | 1,523 | | (7) | | | (7) | | 1,516 | 1,516 | | | |
| 100101677 | MARQUETTE | MI | | 04/26/2023 | | 519 | | (4) | | | (4) | | 515 | 515 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112734 | COTATI | CA | | 06/29/2023 | | 2,299 | | 97 | | | 97 | | 2,396 | 2,396 | | | |
| 100154580 | BALTIMORE | MD | | 06/14/2024 | | 347 | | (10) | | | (10) | | 337 | 337 | | | |
| 100031447 | REDLANDS | CA | | 03/29/2019 | | 804 | | 71 | | | 71 | | 875 | 875 | | | |
| 100101694 | NORTH PORT | FL | | 03/31/2023 | | 326 | | (5) | | | (5) | | 321 | 321 | | | |
| 100102172 | FORT MYERS | FL | | 04/14/2023 | | 228 | | (11) | | | (11) | | 217 | 217 | | | |
| 100110262 | AUSTIN | TX | | 06/30/2023 | | 41,955 | | (899) | | | (899) | | 41,056 | 41,056 | | | |
| 100091255 | LEHIGH ACRES | FL | | 01/31/2023 | | 449 | | (21) | | | (21) | | 428 | 428 | | | |
| 100139447 | MIDDLEBORO | MA | | 12/28/2023 | | 1,109 | | (42) | | | (42) | | 1,067 | 1,067 | | | |
| 100089740 | AVENTURA | FL | | 12/02/2022 | | 1,342 | | (23) | | | (23) | | 1,319 | 1,319 | | | |
| 100130047 | RIO RANCHO | NM | | 09/27/2023 | | 395 | | (12) | | | (12) | | 383 | 383 | | | |
| 100155963 | MINNEAPOLIS | MN | | 06/18/2024 | | 241 | | (6) | | | (6) | | 235 | 235 | | | |
| 100112029 | ATCO | NJ | | 06/29/2023 | | 768 | | 279 | | | 279 | | 1,047 | 1,047 | | | |
| 100142466 | BOCA RATON | FL | | 03/08/2024 | | 1,095 | | (47) | | | (47) | | 1,048 | 1,048 | | | |
| 100044059 | RIALTO | CA | | 08/19/2020 | | 805 | | 361 | | | 361 | | 1,166 | 1,166 | | | |
| 100000279 | SEATTLE | WA | | 09/27/2016 | | 808 | | 124 | | | 124 | | 932 | 932 | | | |
| 100102694 | NORTHBROOK | IL | | 06/22/2023 | | 677 | | (43) | | | (43) | | 634 | 634 | | | |
| 100146702 | STOCKTON | CA | | 03/20/2024 | | 308 | | (11) | | | (11) | | 297 | 297 | | | |
| 100117037 | DALLAS | TX | | 07/20/2023 | | 668 | | 64 | | | 64 | | 732 | 732 | | | |
| 100045803 | NEWTON | NJ | | 11/25/2020 | | 519 | | (27) | | | (27) | | 492 | 492 | | | |
| 100100213 | WATERBURY | CT | | 03/17/2023 | | 453 | | (9) | | | (9) | | 444 | 444 | | | |
| 100120487 | SPRING | TX | | 08/18/2023 | | 481 | | (2) | | | (2) | | 479 | 479 | | | |
| 100152305 | SAINT AUGUSTINE | FL | | 05/17/2024 | | 653 | | 50 | | | 50 | | 703 | 703 | | | |
| 100161925 | CRANDALL | TX | | 07/31/2024 | | 132 | | (5) | | | (5) | | 127 | 127 | | | |
| 100066327 | REISTERSTOWN | MD | | 08/02/2021 | | 662 | | 1 | | | 1 | | 663 | 663 | | | |
| 100161308 | BRIDGEWATER | NJ | | 07/25/2024 | | 143 | | (5) | | | (5) | | 138 | 138 | | | |
| 100088138 | ELKO | NV | | 10/25/2022 | | 410 | | (21) | | | (21) | | 389 | 389 | | | |
| 100090051 | SANTA ROSA | CA | | 01/13/2023 | | 500 | | 1 | | | 1 | | 501 | 501 | | | |
| 100161860 | CEDARVILLE | NJ | | 07/31/2024 | | 423 | | (9) | | | (9) | | 414 | 414 | | | |
| 100029949 | VENTURA | CA | | 12/20/2018 | | 2,995 | | 81 | | | 81 | | 3,076 | 3,076 | | | |
| 100088262 | BALTIMORE | MD | | 10/17/2022 | | 532 | | (13) | | | (13) | | 519 | 519 | | | |
| 100064896 | HANAHAN | SC | | 07/14/2021 | | 1,001 | | (41) | | | (41) | | 960 | 960 | | | |
| 100142813 | FORNEY | TX | | 02/08/2024 | | 480 | | (23) | | | (23) | | 457 | 457 | | | |
| 100079957 | TOMBALL | TX | | 04/25/2022 | | 980 | | 13 | | | 13 | | 993 | 993 | | | |
| 100141244 | HAGERSTOWN | MD | | 01/30/2024 | | 280 | | (18) | | | (18) | | 262 | 262 | | | |
| 100120493 | CORINNA | ME | | 08/18/2023 | | 436 | | 4 | | | 4 | | 440 | 440 | | | |
| 100137982 | LEVITTOWN | PA | | 12/13/2023 | | 1,458 | | 25 | | | 25 | | 1,483 | 1,483 | | | |
| 100139173 | DAVENPORT | FL | | 12/28/2023 | | 402 | | (2) | | | (2) | | 400 | 400 | | | |
| 100158105 | MARTINEZ | GA | | 07/09/2024 | | 225 | | 4 | | | 4 | | 229 | 229 | | | |
| 100149021 | OXON HILL | MD | | 04/19/2024 | | 272 | | (16) | | | (16) | | 256 | 256 | | | |
| 100155207 | MCSHERRYSTOWN | PA | | 07/19/2024 | | 215 | | (19) | | | (19) | | 196 | 196 | | | |
| 100031328 | RIVERSIDE | CA | | 03/29/2019 | | 1,205 | | 80 | | | 80 | | 1,285 | 1,285 | | | |
| 100147239 | HAMILTON | NJ | | 03/28/2024 | | 288 | | (3) | | | (3) | | 285 | 285 | | | |
| 100136446 | ROSHARON | TX | | 11/20/2023 | | 6,167 | | 616 | | | 616 | | 6,783 | 6,783 | | | |
| 100065588 | AUSTIN | TX | | 07/28/2021 | | 2,288 | | (30) | | | (30) | | 2,258 | 2,258 | | | |
| 100151792 | CLEVELAND | OH | | 05/10/2024 | | 422 | | (13) | | | (13) | | 409 | 409 | | | |
| 100117590 | KATY | TX | | 07/20/2023 | | 566 | | 14 | | | 14 | | 580 | 580 | | | |
| 100028102 | MIRAMAR | FL | | 10/26/2018 | | 1,186 | | 193 | | | 193 | | 1,379 | 1,379 | | | |
| 100071572 | ANNA | TX | | 10/14/2021 | | 1,082 | | (20) | | | (20) | | 1,062 | 1,062 | | | |
| 100116480 | KISSIMMEE | FL | | 07/20/2023 | | 924 | | 250 | | | 250 | | 1,174 | 1,174 | | | |
| 100130246 | COLUMBIA | SC | | 09/28/2023 | | 401 | | (25) | | | (25) | | 376 | 376 | | | |
| 100090910 | ST AUGUSTINE | FL | | 01/31/2023 | | 851 | | 8 | | | 8 | | 859 | 859 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071965 | DES PLAINES | IL | | 10/29/2021 | | 1,132 | | (48) | | | (48) | | 1,084 | 1,084 | | | |
| 100076131 | MURFREESBORO | TN | | 01/07/2022 | | 2,705 | | (81) | | | (81) | | 2,624 | 2,624 | | | |
| 100158669 | SAN ANTONIO | TX | | 07/10/2024 | | 261 | | 8 | | | 8 | | 269 | 269 | | | |
| 100012838 | SALINAS | CA | | 05/25/2017 | | 647 | | 145 | | | 145 | | 792 | 792 | | | |
| 100071594 | NEW ORLEANS | LA | | 10/14/2021 | | 970 | | (46) | | | (46) | | 924 | 924 | | | |
| 100044286 | SYOSSET | NY | | 08/19/2020 | | 899 | | (36) | | | (36) | | 863 | 863 | | | |
| 100149644 | FERRIS | TX | | 04/26/2024 | | 29,574 | | (726) | | | (726) | | 28,848 | 28,848 | | | |
| 100112487 | HIGHLAND MILLS | NY | | 06/29/2023 | | 791 | | 123 | | | 123 | | 914 | 914 | | | |
| 100133813 | OCALA | FL | | 10/20/2023 | | 430 | | (12) | | | (12) | | 418 | 418 | | | |
| 100063410 | PORTSMOUTH | VA | | 07/01/2021 | | 662 | | (10) | | | (10) | | 652 | 652 | | | |
| 100076271 | BELMONT | NC | | 01/07/2022 | | 673 | | (8) | | | (8) | | 665 | 665 | | | |
| 100042927 | MIRAMAR | FL | | 05/28/2020 | | 2,969 | | 135 | | | 135 | | 3,104 | 3,104 | | | |
| 100135961 | CHICAGO | IL | | 11/16/2023 | | 715 | | 3 | | | 3 | | 718 | 718 | | | |
| 100116699 | KATY | TX | | 07/20/2023 | | 966 | | 311 | | | 311 | | 1,277 | 1,277 | | | |
| 100112995 | LACEY | WA | | 06/29/2023 | | 767 | | 228 | | | 228 | | 995 | 995 | | | |
| 100067931 | DALLAS | GA | | 09/23/2021 | | 1,412 | | (42) | | | (42) | | 1,370 | 1,370 | | | |
| 100116672 | PARADISE | CA | | 07/20/2023 | | 1,444 | | 429 | | | 429 | | 1,873 | 1,873 | | | |
| 100084841 | RICHMOND | CA | | 08/02/2022 | | 1,378 | | (3) | | | (3) | | 1,375 | 1,375 | | | |
| 100079211 | KNOXVILLE | TN | | 02/24/2022 | | 1,020 | | 10 | | | 10 | | 1,030 | 1,030 | | | |
| 100025351 | SACRAMENTO | CA | | 09/20/2018 | | 652 | | 133 | | | 133 | | 785 | 785 | | | |
| 100150809 | SAINT LOUIS | MO | | 05/08/2024 | | 1,096 | | (6) | | | (6) | | 1,090 | 1,090 | | | |
| 100089266 | MACHESNEY PARK | IL | | 01/26/2023 | | 340 | | (3) | | | (3) | | 337 | 337 | | | |
| 100113051 | BROOKLYN | NY | | 06/29/2023 | | 1,461 | | 433 | | | 433 | | 1,894 | 1,894 | | | |
| 100029816 | BEACHWOOD | NJ | | 10/26/2018 | | 801 | | 138 | | | 138 | | 939 | 939 | | | |
| 100091231 | ORLANDO | FL | | 01/31/2023 | | 359 | | (18) | | | (18) | | 341 | 341 | | | |
| 100077344 | ANDERSON | CA | | 01/03/2022 | | 1,948 | | (13) | | | (13) | | 1,935 | 1,935 | | | |
| 100087394 | ST PETERSBURG | FL | | 10/25/2022 | | 1,912 | | 93 | | | 93 | | 2,005 | 2,005 | | | |
| 100064617 | LILBURN | GA | | 07/01/2021 | | 726 | | 22 | | | 22 | | 748 | 748 | | | |
| 100142000 | SCHAUMBURG | IL | | 02/29/2024 | | 419 | | (8) | | | (8) | | 411 | 411 | | | |
| 100148324 | MORRISTOWN | AZ | | 04/12/2024 | | 449 | | (4) | | | (4) | | 445 | 445 | | | |
| 100060204 | PASADENA | MD | | 06/25/2021 | | 1,879 | | (43) | | | (43) | | 1,836 | 1,836 | | | |
| 100025642 | LOMPOC | CA | | 09/20/2018 | | 518 | | 133 | | | 133 | | 651 | 651 | | | |
| 100023280 | LAS VEGAS | NV | | 08/16/2018 | | 1,018 | | | | | | | 1,018 | 1,018 | | | |
| 100119880 | TAMPA | FL | | 08/10/2023 | | 2,871 | | (84) | | | (84) | | 2,787 | 2,787 | | | |
| 100139660 | AUBURN | CA | | 12/28/2023 | | 223 | | (8) | | | (8) | | 215 | 215 | | | |
| 100154720 | MESA | AZ | | 07/19/2024 | | 454 | | (34) | | | (34) | | 420 | 420 | | | |
| 100060874 | KNOXVILLE | TN | | 06/01/2021 | | 1,140 | | 5 | | | 5 | | 1,145 | 1,145 | | | |
| 100108436 | STATESVILLE | NC | | 05/25/2023 | | 438 | | (14) | | | (14) | | 424 | 424 | | | |
| 100152806 | LAS VEGAS | NV | | 05/22/2024 | | 266 | | (9) | | | (9) | | 257 | 257 | | | |
| 100081034 | PHOENIX | AZ | | 03/18/2022 | | 1,102 | | 45 | | | 45 | | 1,147 | 1,147 | | | |
| 100100781 | HYATTSVILLE | MD | | 04/28/2023 | | 903 | | 99 | | | 99 | | 1,002 | 1,002 | | | |
| 100053744 | WYOMING | MN | | 03/23/2021 | | 646 | | (47) | | | (47) | | 599 | 599 | | | |
| 100148379 | COLUMBIA | TN | | 04/12/2024 | | 629 | | 24 | | | 24 | | 653 | 653 | | | |
| 100102163 | LANHAM | MD | | 04/14/2023 | | 28,824 | | (76) | | | (76) | | 28,748 | 28,748 | | | |
| 100103146 | DETROIT | MI | | 04/21/2023 | | 379 | | (12) | | | (12) | | 367 | 367 | | | |
| 100140204 | IRVING | TX | | 01/11/2024 | | 184 | | (13) | | | (13) | | 171 | 171 | | | |
| 100139550 | WESTLAND | MI | | 12/28/2023 | | 326 | | (14) | | | (14) | | 312 | 312 | | | |
| 100132536 | MONTVILLE | NJ | | 11/03/2023 | | 449 | | 6 | | | 6 | | 455 | 455 | | | |
| 100139466 | PORTLAND | OR | | 12/28/2023 | | 16,298 | | (523) | | | (523) | | 15,775 | 15,775 | | | |
| 100141243 | CARTERSVILLE | GA | | 01/30/2024 | | 348 | | (15) | | | (15) | | 333 | 333 | | | |
| 100139391 | SCRANTON | PA | | 12/28/2023 | | 318 | | (8) | | | (8) | | 310 | 310 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100099744 | SOUTH FALLSBURG | NY | | 02/28/2023 | | 491 | | (6) | | | (6) | | 485 | 485 | | | |
| 100064757 | SEMINOLE | FL | | 07/14/2021 | | 959 | | (48) | | | (48) | | 911 | 911 | | | |
| 100140050 | LOCKHART | TX | | 01/09/2024 | | 669 | | 38 | | | 38 | | 707 | 707 | | | |
| 100054912 | LAS VEGAS | NV | | 03/23/2021 | | 999 | | (105) | | | (105) | | 894 | 894 | | | |
| 100100315 | BELGRADE | ME | | 04/27/2023 | | 693 | | 19 | | | 19 | | 712 | 712 | | | |
| 100144600 | FALLING WATERS | WV | | 03/13/2024 | | 554 | | (9) | | | (9) | | 545 | 545 | | | |
| 100112227 | GILBERT | AZ | | 06/29/2023 | | 749 | | 406 | | | 406 | | 1,155 | 1,155 | | | |
| 100013866 | FORT MYERS | FL | | 05/25/2017 | | 1,562 | | 704 | | | 704 | | 2,266 | 2,266 | | | |
| 100116750 | CEDAR PARK | TX | | 07/20/2023 | | 1,432 | | 422 | | | 422 | | 1,854 | 1,854 | | | |
| 100137971 | OMAHA | NE | | 12/13/2023 | | 3,440 | | (36) | | | (36) | | 3,404 | 3,404 | | | |
| 100067944 | CHARLOTTE | NC | | 09/23/2021 | | 1,057 | | (24) | | | (24) | | 1,033 | 1,033 | | | |
| 100141521 | TALLAHASSEE | FL | | 01/30/2024 | | 222 | | (15) | | | (15) | | 207 | 207 | | | |
| 100065717 | WEST MILTON | OH | | 07/28/2021 | | 1,577 | | (53) | | | (53) | | 1,524 | 1,524 | | | |
| 100149661 | FALLING WATERS | WV | | 04/26/2024 | | 1,135 | | (12) | | | (12) | | 1,123 | 1,123 | | | |
| 100043931 | NEPTUNE | NJ | | 08/19/2020 | | 784 | | (57) | | | (57) | | 727 | 727 | | | |
| 100134989 | FORT WORTH | TX | | 10/30/2023 | | 453 | | (1) | | | (1) | | 452 | 452 | | | |
| 100100928 | HOUSTON | TX | | 04/28/2023 | | 578 | | (16) | | | (16) | | 562 | 562 | | | |
| 100074907 | REDLANDS | CA | | 12/01/2021 | | 365 | | (8) | | | (8) | | 357 | 357 | | | |
| 100152801 | STONE MOUNTAIN | GA | | 05/22/2024 | | 194 | | (9) | | | (9) | | 185 | 185 | | | |
| 100154713 | ORLANDO | FL | | 07/19/2024 | | 13,199 | | (576) | | | (576) | | 12,623 | 12,623 | | | |
| 100102928 | MIAMI | FL | | 06/22/2023 | | 2,472 | | (175) | | | (175) | | 2,297 | 2,297 | | | |
| 100103793 | WATERBURY | CT | | 05/10/2023 | | 129 | | (7) | | | (7) | | 122 | 122 | | | |
| 100078909 | MIAMI | FL | | 02/24/2022 | | 933 | | (20) | | | (20) | | 913 | 913 | | | |
| 100116080 | ROYSE CITY | TX | | 07/20/2023 | | 876 | | 130 | | | 130 | | 1,006 | 1,006 | | | |
| 100091069 | CHICAGO | IL | | 01/31/2023 | | 399 | | (13) | | | (13) | | 386 | 386 | | | |
| 100100249 | BERKELEY TOWNSHIP | NJ | | 03/17/2023 | | 470 | | (11) | | | (11) | | 459 | 459 | | | |
| 100067875 | BUCKLEY | WA | | 09/23/2021 | | 1,016 | | (33) | | | (33) | | 983 | 983 | | | |
| 100119899 | LITTLE RIVER | SC | | 08/10/2023 | | 584 | | (6) | | | (6) | | 578 | 578 | | | |
| 100109244 | LOS ANGELES | CA | | 07/21/2023 | | 497 | | 6 | | | 6 | | 503 | 503 | | | |
| 100000395 | PICAYUNE | MS | | 09/27/2016 | | 2,565 | | (44) | | | (44) | | 2,521 | 2,521 | | | |
| 100108417 | NEW HAVEN | CT | | 05/25/2023 | | 418 | | (8) | | | (8) | | 410 | 410 | | | |
| 100152731 | SAN JACINTO | CA | | 05/22/2024 | | 286 | | (12) | | | (12) | | 274 | 274 | | | |
| 100147205 | ALLEN | TX | | 03/28/2024 | | 289 | | (8) | | | (8) | | 281 | 281 | | | |
| 100127368 | FARMINGDALE | NY | | 08/30/2023 | | 717 | | 551 | | | 551 | | 1,268 | 1,268 | | | |
| 100086716 | ROSENBERG | TX | | 09/30/2022 | | 2,329 | | (9) | | | (9) | | 2,320 | 2,320 | | | |
| 100113191 | KEY BISCAYNE | FL | | 06/29/2023 | | 5,437 | | 233 | | | 233 | | 5,670 | 5,670 | | | |
| 100149541 | SACRAMENTO | CA | | 04/26/2024 | | 577 | | 12 | | | 12 | | 589 | 589 | | | |
| 100133442 | BAKERSFIELD | CA | | 10/19/2023 | | 360 | | (14) | | | (14) | | 346 | 346 | | | |
| 100063122 | MONROE | GA | | 07/01/2021 | | 1,429 | | (12) | | | (12) | | 1,417 | 1,417 | | | |
| 100110977 | DOWNERS GROVE | IL | | 06/29/2023 | | 3,548 | | 210 | | | 210 | | 3,758 | 3,758 | | | |
| 100067915 | PALMDALE | CA | | 09/23/2021 | | 1,356 | | (55) | | | (55) | | 1,301 | 1,301 | | | |
| 100071588 | SAN ANTONIO | TX | | 10/14/2021 | | 1,072 | | (18) | | | (18) | | 1,054 | 1,054 | | | |
| 100076075 | FORT MYERS | FL | | 01/07/2022 | | 1,003 | | (33) | | | (33) | | 970 | 970 | | | |
| 100115157 | SCHENECTADY | NY | | 07/17/2023 | | 396 | | (11) | | | (11) | | 385 | 385 | | | |
| 100158064 | CHATTANOOGA | TN | | 07/09/2024 | | 186 | | 4 | | | 4 | | 190 | 190 | | | |
| 100155188 | MYRTLE BEACH | SC | | 07/19/2024 | | 287 | | (10) | | | (10) | | 277 | 277 | | | |
| 100013130 | LOCUST GROVE | VA | | 05/25/2017 | | 741 | | 133 | | | 133 | | 874 | 874 | | | |
| 100101599 | MEMPHIS | TN | | 04/26/2023 | | 483 | | (8) | | | (8) | | 475 | 475 | | | |
| 100157783 | DAYTON | OH | | 08/01/2024 | | 125 | | (8) | | | (8) | | 117 | 117 | | | |
| 100102648 | SHELBY TOWNSHIP | MI | | 06/22/2023 | | 376 | | (19) | | | (19) | | 357 | 357 | | | |
| 100013111 | ABERDEEN | MD | | 05/25/2017 | | 1,325 | | 67 | | | 67 | | 1,392 | 1,392 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117048 | ALEXANDRIA | VA | | 07/20/2023 | | 650 | | 67 | | | 67 | | 717 | 717 | | | |
| 100044852 | MINNEAPOLIS | MN | | 11/19/2020 | | 482 | | (29) | | | (29) | | 453 | 453 | | | |
| 100091550 | PHILADELPHIA | PA | | 01/20/2023 | | 244 | | (10) | | | (10) | | 234 | 234 | | | |
| 100079507 | CENTENNIAL | CO | | 04/25/2022 | | 1,121 | | 86 | | | 86 | | 1,207 | 1,207 | | | |
| 100115046 | FORT LAUDERDALE | FL | | 07/14/2023 | | 50,375 | | (685) | | | (685) | | 49,690 | 49,690 | | | |
| 100142103 | KENNER | LA | | 02/29/2024 | | 415 | | (7) | | | (7) | | 408 | 408 | | | |
| 100140664 | OKLAHOMA CITY | OK | | 02/08/2024 | | 466 | | (38) | | | (38) | | 428 | 428 | | | |
| 100016468 | FORNEY | TX | | 04/05/2018 | | 1,168 | | (3) | | | (3) | | 1,165 | 1,165 | | | |
| 100054644 | NORTH HALEDON | NJ | | 03/23/2021 | | 2,558 | | (105) | | | (105) | | 2,453 | 2,453 | | | |
| 100149660 | FALLING WATERS | WV | | 04/26/2024 | | 524 | | (2) | | | (2) | | 522 | 522 | | | |
| 100154112 | VERNON ROCKVILLE | CT | | 07/11/2024 | | 183 | | (12) | | | (12) | | 171 | 171 | | | |
| 100144216 | FUQUAY VARINA | NC | | 03/07/2024 | | 870 | | 23 | | | 23 | | 893 | 893 | | | |
| 100147256 | SILVER SPRING | MD | | 03/28/2024 | | 277 | | (10) | | | (10) | | 267 | 267 | | | |
| 100028688 | WALDORF | MD | | 10/26/2018 | | 931 | | 135 | | | 135 | | 1,066 | 1,066 | | | |
| 100117558 | INDIANAPOLIS | IN | | 07/20/2023 | | 407 | | (12) | | | (12) | | 395 | 395 | | | |
| 100090169 | HIALEAH | FL | | 01/13/2023 | | 299 | | (25) | | | (25) | | 274 | 274 | | | |
| 100065112 | SPANAWAY | WA | | 07/14/2021 | | 1,030 | | (27) | | | (27) | | 1,003 | 1,003 | | | |
| 100103732 | DOUGLASVILLE | GA | | 05/08/2023 | | 954 | | 24 | | | 24 | | 978 | 978 | | | |
| 100060164 | HOLLYWOOD | FL | | 06/25/2021 | | 975 | | (33) | | | (33) | | 942 | 942 | | | |
| 100081119 | MODESTO | CA | | 03/18/2022 | | 1,055 | | 24 | | | 24 | | 1,079 | 1,079 | | | |
| 100107783 | NORTH LAS VEGAS | NV | | 05/19/2023 | | 11,347 | | 581 | | | 581 | | 11,928 | 11,928 | | | |
| 100136042 | NORTH CHESTERFIELD | VA | | 11/16/2023 | | 321 | | (7) | | | (7) | | 314 | 314 | | | |
| 100142174 | POINCIANA | FL | | 02/29/2024 | | 369 | | (16) | | | (16) | | 353 | 353 | | | |
| 100025701 | SAINT CLOUD | FL | | 09/20/2018 | | 933 | | 53 | | | 53 | | 986 | 986 | | | |
| 100055879 | CHEYENNE | WY | | 03/26/2021 | | 1,208 | | (36) | | | (36) | | 1,172 | 1,172 | | | |
| 100141728 | NORTH MIDDLETOWN | NJ | | 01/30/2024 | | 952 | | (30) | | | (30) | | 922 | 922 | | | |
| 100119907 | ST PETE BEACH | FL | | 08/10/2023 | | 437 | | (10) | | | (10) | | 427 | 427 | | | |
| 100060076 | VACAVILLE | CA | | 06/25/2021 | | 1,415 | | (37) | | | (37) | | 1,378 | 1,378 | | | |
| 100120798 | UNIVERSAL CITY | TX | | 08/25/2023 | | 1,103 | | (26) | | | (26) | | 1,077 | 1,077 | | | |
| 100030688 | HONOLULU | HI | | 04/09/2019 | | 671 | | 16 | | | 16 | | 687 | 687 | | | |
| 100061443 | BAKERSFIELD | CA | | 06/01/2021 | | 684 | | 3 | | | 3 | | 687 | 687 | | | |
| 100127401 | ALEXANDRIA | VA | | 08/30/2023 | | 718 | | 496 | | | 496 | | 1,214 | 1,214 | | | |
| 100110042 | BALTIMORE | MD | | 06/23/2023 | | 1,050 | | 5 | | | 5 | | 1,055 | 1,055 | | | |
| 100062297 | HUNTSVILLE | AL | | 07/01/2021 | | 1,519 | | (9) | | | (9) | | 1,510 | 1,510 | | | |
| 100143977 | MERCED | CA | | 02/29/2024 | | 433 | | (17) | | | (17) | | 416 | 416 | | | |
| 100065047 | PHILADELPHIA | PA | | 07/14/2021 | | 950 | | (29) | | | (29) | | 921 | 921 | | | |
| 100160903 | JACKSONVILLE | AL | | 07/24/2024 | | 141 | | | | | | | 141 | 141 | | | |
| 100128358 | HARLINGEN | TX | | 09/14/2023 | | 362 | | (26) | | | (26) | | 336 | 336 | | | |
| 100156456 | BELLEVIEW | FL | | 06/24/2024 | | 2,264 | | 33 | | | 33 | | 2,297 | 2,297 | | | |
| 100128025 | LEMOORE | CA | | 09/08/2023 | | 549 | | 17 | | | 17 | | 566 | 566 | | | |
| 100134558 | BENNETTSVILLE | SC | | 10/30/2023 | | 316 | | (13) | | | (13) | | 303 | 303 | | | |
| 100135499 | NEW CANEY | TX | | 11/13/2023 | | 4,241 | | 334 | | | 334 | | 4,575 | 4,575 | | | |
| 100148156 | BAKERSFIELD | CA | | 05/15/2024 | | 406 | | (13) | | | (13) | | 393 | 393 | | | |
| 100071870 | TEQUESTA | FL | | 10/14/2021 | | 1,264 | | (51) | | | (51) | | 1,213 | 1,213 | | | |
| 100117965 | WARMINSTER | PA | | 07/20/2023 | | 557 | | 12 | | | 12 | | 569 | 569 | | | |
| 100100117 | CHICAGO | IL | | 03/28/2023 | | 353 | | 6 | | | 6 | | 359 | 359 | | | |
| 100151776 | HAGERSTOWN | MD | | 05/10/2024 | | 239 | | (8) | | | (8) | | 231 | 231 | | | |
| 100116728 | BELL | CA | | 07/20/2023 | | 667 | | 65 | | | 65 | | 732 | 732 | | | |
| 100141875 | CITRUS SPRINGS | FL | | 03/27/2024 | | 454 | | (1) | | | (1) | | 453 | 453 | | | |
| 100152473 | CHATTANOOGA | TN | | 05/16/2024 | | 4,685 | | (325) | | | (325) | | 4,360 | 4,360 | | | |
| 100153279 | SAVANNAH | GA | | 05/30/2024 | | 3,181 | | 23 | | | 23 | | 3,204 | 3,204 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100708 | CHICAGO | IL | | 04/28/2023 | | 651 | | 6 | | | 6 | | 657 | 657 | | | |
| 100131713 | EVANSVILLE | IN | | 10/06/2023 | | 510 | | 10 | | | 10 | | 520 | 520 | | | |
| 100147970 | FORT WORTH | TX | | 04/08/2024 | | 810 | | 65 | | | 65 | | 875 | 875 | | | |
| 100080990 | RICHMOND | TX | | 03/18/2022 | | 1,050 | | 27 | | | 27 | | 1,077 | 1,077 | | | |
| 100063590 | ALBUQUERQUE | NM | | 07/01/2021 | | 807 | | 16 | | | 16 | | 823 | 823 | | | |
| 100143550 | PHILADELPHIA | PA | | 02/21/2024 | | 402 | | (8) | | | (8) | | 394 | 394 | | | |
| 100031417 | STOCKTON | CA | | 03/29/2019 | | 548 | | 22 | | | 22 | | 570 | 570 | | | |
| 100149023 | HENDERSON | NV | | 04/19/2024 | | 118 | | (13) | | | (13) | | 105 | 105 | | | |
| 100144103 | NEWBERRY | FL | | 03/07/2024 | | 958 | | 45 | | | 45 | | 1,003 | 1,003 | | | |
| 100153896 | HOUSTON | TX | | 06/05/2024 | | 298 | | (9) | | | (9) | | 289 | 289 | | | |
| 100070436 | MIDLAND | TX | | 09/23/2021 | | 973 | | (39) | | | (39) | | 934 | 934 | | | |
| 100156660 | SAN ANTONIO | TX | | 06/24/2024 | | 406 | | (16) | | | (16) | | 390 | 390 | | | |
| 100129301 | HERCULES | CA | | 09/25/2023 | | 1,017 | | 15 | | | 15 | | 1,032 | 1,032 | | | |
| 100147225 | PHILADELPHIA | PA | | 03/28/2024 | | 240 | | (8) | | | (8) | | 232 | 232 | | | |
| 100087481 | TOMBALL | TX | | 10/25/2022 | | 10,066 | | 849 | | | 849 | | 10,915 | 10,915 | | | |
| 100110148 | LA QUINTA | CA | | 06/29/2023 | | 266 | | (22) | | | (22) | | 244 | 244 | | | |
| 100101996 | DALLAS | TX | | 04/14/2023 | | 777 | | (25) | | | (25) | | 752 | 752 | | | |
| 100026955 | MIRAMAR | FL | | 09/26/2018 | | 1,040 | | 150 | | | 150 | | 1,190 | 1,190 | | | |
| 100030790 | PASADENA | CA | | 04/09/2019 | | 5,330 | | 191 | | | 191 | | 5,521 | 5,521 | | | |
| 100117056 | SARASOTA | FL | | 07/20/2023 | | 737 | | 45 | | | 45 | | 782 | 782 | | | |
| 100061460 | COTTAGE GROVE | MN | | 06/01/2021 | | 1,198 | | 5 | | | 5 | | 1,203 | 1,203 | | | |
| 100136162 | PORT RICHEY | FL | | 12/18/2023 | | 275 | | (4) | | | (4) | | 271 | 271 | | | |
| 100091625 | JACKSONVILLE | FL | | 03/07/2023 | | 323 | | (24) | | | (24) | | 299 | 299 | | | |
| 100081039 | GREELEY | CO | | 03/18/2022 | | 1,362 | | 44 | | | 44 | | 1,406 | 1,406 | | | |
| 100080486 | NEWARK | NJ | | 03/10/2022 | | 739 | | (34) | | | (34) | | 705 | 705 | | | |
| 100076238 | LAS VEGAS | NV | | 01/07/2022 | | 5,701 | | (182) | | | (182) | | 5,519 | 5,519 | | | |
| 100111080 | RIVERSIDE | CA | | 06/29/2023 | | 938 | | 48 | | | 48 | | 986 | 986 | | | |
| 100091233 | ORLANDO | FL | | 01/31/2023 | | 385 | | (18) | | | (18) | | 367 | 367 | | | |
| 100065009 | LOS BANOS | CA | | 07/14/2021 | | 1,027 | | (34) | | | (34) | | 993 | 993 | | | |
| 100065010 | LOS BANOS | CA | | 07/14/2021 | | 1,027 | | (34) | | | (34) | | 993 | 993 | | | |
| 100155579 | CUMMING | GA | | 06/18/2024 | | 4,218 | | (59) | | | (59) | | 4,159 | 4,159 | | | |
| 100057961 | BANNING | CA | | 06/30/2021 | | 2,082 | | (71) | | | (71) | | 2,011 | 2,011 | | | |
| 100138715 | ORLANDO | FL | | 02/02/2024 | | 299 | | (9) | | | (9) | | 290 | 290 | | | |
| 100108351 | BENSENVILLE | IL | | 05/25/2023 | | 416 | | (11) | | | (11) | | 405 | 405 | | | |
| 100153595 | GLADSTONE | MO | | 05/31/2024 | | 366 | | (18) | | | (18) | | 348 | 348 | | | |
| 100108372 | PHILADELPHIA | PA | | 05/25/2023 | | 445 | | (17) | | | (17) | | 428 | 428 | | | |
| 100089990 | HOMER | IL | | 01/13/2023 | | 295 | | 3 | | | 3 | | 298 | 298 | | | |
| 100065021 | HANAHAN | SC | | 07/14/2021 | | 992 | | (32) | | | (32) | | 960 | 960 | | | |
| 100144311 | DAVENPORT | FL | | 03/07/2024 | | 341 | | (18) | | | (18) | | 323 | 323 | | | |
| 100120203 | SOUTHINGTON | CT | | 08/18/2023 | | 439 | | (9) | | | (9) | | 430 | 430 | | | |
| 100143335 | HARLEYSVILLE | PA | | 02/16/2024 | | 483 | | (1) | | | (1) | | 482 | 482 | | | |
| 100113075 | HUNTINGTON | NY | | 06/29/2023 | | 804 | | 398 | | | 398 | | 1,202 | 1,202 | | | |
| 100071634 | WASHINGTON | DC | | 10/14/2021 | | 1,041 | | (33) | | | (33) | | 1,008 | 1,008 | | | |
| 100081106 | RICHMOND | TX | | 03/18/2022 | | 1,133 | | 57 | | | 57 | | 1,190 | 1,190 | | | |
| 100131885 | CHOWCHILLA | CA | | 10/06/2023 | | 469 | | 10 | | | 10 | | 479 | 479 | | | |
| 100128030 | INDIANAPOLIS | IN | | 09/08/2023 | | 1,635 | | 53 | | | 53 | | 1,688 | 1,688 | | | |
| 100127576 | PFLUGERVILLE | TX | | 09/08/2023 | | 452 | | | | | | | 452 | 452 | | | |
| 100087295 | WOONSOCKET | RI | | 10/25/2022 | | 788 | | 71 | | | 71 | | 859 | 859 | | | |
| 100055893 | PHILADELPHIA | PA | | 03/26/2021 | | 1,109 | | (35) | | | (35) | | 1,074 | 1,074 | | | |
| 100077823 | MIAMI | FL | | 01/14/2022 | | 933 | | (51) | | | (51) | | 882 | 882 | | | |
| 100144609 | WORCESTER | MA | | 03/13/2024 | | 435 | | (9) | | | (9) | | 426 | 426 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153451 | MEMPHIS | TN | | 05/30/2024 | | 411 | | (5) | | | (5) | | 406 | 406 | | | |
| 100076408 | LAS VEGAS | NV | | 12/23/2021 | | 881 | | (27) | | | (27) | | 854 | 854 | | | |
| 100141778 | KANSAS CITY | MO | | 01/30/2024 | | 501 | | (8) | | | (8) | | 493 | 493 | | | |
| 100103805 | BALTIMORE | MD | | 05/10/2023 | | 145 | | (3) | | | (3) | | 142 | 142 | | | |
| 100133591 | CHARLOTTE | NC | | 10/23/2023 | | 11,441 | | (18) | | | (18) | | 11,423 | 11,423 | | | |
| 100131684 | CLARKSVILLE | TN | | 10/06/2023 | | 1,131 | | 50 | | | 50 | | 1,181 | 1,181 | | | |
| 100053763 | CANTON | GA | | 03/23/2021 | | 963 | | (17) | | | (17) | | 946 | 946 | | | |
| 100139437 | PASADENA | TX | | 12/28/2023 | | 501 | | 24 | | | 24 | | 525 | 525 | | | |
| 100088122 | PHOENIX | AZ | | 10/25/2022 | | 551 | | 5 | | | 5 | | 556 | 556 | | | |
| 100115510 | DALLAS | TX | | 07/17/2023 | | 522 | | (2) | | | (2) | | 520 | 520 | | | |
| 100067116 | KAPOLEI | HI | | 08/02/2021 | | 1,093 | | 30 | | | 30 | | 1,123 | 1,123 | | | |
| 100078861 | TOMBALL | TX | | 02/24/2022 | | 985 | | (9) | | | (9) | | 976 | 976 | | | |
| 100049568 | SACRAMENTO | CA | | 11/20/2020 | | 931 | | 7 | | | 7 | | 938 | 938 | | | |
| 100049870 | WHARTON | NJ | | 11/20/2020 | | 756 | | 12 | | | 12 | | 768 | 768 | | | |
| 100100439 | JACKSON HEIGHTS | NY | | 04/27/2023 | | 3,807 | | (17) | | | (17) | | 3,790 | 3,790 | | | |
| 100000497 | NORWALK | CT | | 09/27/2016 | | 2,645 | | 203 | | | 203 | | 2,848 | 2,848 | | | |
| 100064136 | CRANBERRY TOWNSHIP | PA | | 07/01/2021 | | 2,362 | | 87 | | | 87 | | 2,449 | 2,449 | | | |
| 100139242 | WESLEY CHAPEL | FL | | 12/28/2023 | | 402 | | (1) | | | (1) | | 401 | 401 | | | |
| 100030877 | KENT | WA | | 04/09/2019 | | 612 | | 45 | | | 45 | | 657 | 657 | | | |
| 100065162 | LAKEWOOD | OH | | 07/14/2021 | | 1,009 | | (22) | | | (22) | | 987 | 987 | | | |
| 100088851 | ELKTON | MD | | 11/15/2022 | | 534 | | 6 | | | 6 | | 540 | 540 | | | |
| 100017424 | MOULTONBOROUGH | NH | | 04/26/2018 | | 610 | | 24 | | | 24 | | 634 | 634 | | | |
| 100135986 | ATLANTA | GA | | 11/16/2023 | | 277 | | (15) | | | (15) | | 262 | 262 | | | |
| 100100862 | GAITHERSBURG | MD | | 04/28/2023 | | 11,180 | | 842 | | | 842 | | 12,022 | 12,022 | | | |
| 100065455 | BERWYN | PA | | 07/28/2021 | | 1,061 | | (29) | | | (29) | | 1,032 | 1,032 | | | |
| 100149884 | BETHLEHEM | PA | | 04/29/2024 | | 322 | | (4) | | | (4) | | 318 | 318 | | | |
| 100055763 | MIAMI | FL | | 03/23/2021 | | 1,125 | | (22) | | | (22) | | 1,103 | 1,103 | | | |
| 100024654 | WEST MELBOURNE | FL | | 09/20/2018 | | 660 | | 104 | | | 104 | | 764 | 764 | | | |
| 100141742 | LAS VEGAS | NV | | 01/30/2024 | | 548 | | (1) | | | (1) | | 547 | 547 | | | |
| 100090214 | HONOLULU | HI | | 01/13/2023 | | 442 | | (16) | | | (16) | | 426 | 426 | | | |
| 100048385 | JAMAICA | NY | | 11/20/2020 | | 2,407 | | (118) | | | (118) | | 2,289 | 2,289 | | | |
| 100091054 | PORTLAND | OR | | 01/31/2023 | | 436 | | (26) | | | (26) | | 410 | 410 | | | |
| 100029812 | WASILLA | AK | | 10/26/2018 | | 1,038 | | 109 | | | 109 | | 1,147 | 1,147 | | | |
| 100067307 | CANTONMENT | FL | | 08/02/2021 | | 426 | | 10 | | | 10 | | 436 | 436 | | | |
| 100065011 | LOS BANOS | CA | | 07/14/2021 | | 1,031 | | (34) | | | (34) | | 997 | 997 | | | |
| 100064966 | COVINGTON | WA | | 07/14/2021 | | 1,408 | | (49) | | | (49) | | 1,359 | 1,359 | | | |
| 100128096 | LOUISVILLE | KY | | 09/08/2023 | | 547 | | 17 | | | 17 | | 564 | 564 | | | |
| 100028812 | SADDLE BROOK | NJ | | 10/26/2018 | | 3,110 | | 136 | | | 136 | | 3,246 | 3,246 | | | |
| 100137743 | JACKSONVILLE | FL | | 12/08/2023 | | 606 | | 56 | | | 56 | | 662 | 662 | | | |
| 100011690 | HOPKINS | SC | | 03/08/2017 | | 490 | | 70 | | | 70 | | 560 | 560 | | | |
| 100062856 | PEARLAND | TX | | 07/01/2021 | | 473 | | (7) | | | (7) | | 466 | 466 | | | |
| 100114654 | TEHACHAPI | CA | | 06/29/2023 | | 399 | | 3 | | | 3 | | 402 | 402 | | | |
| 100048308 | BURNSVILLE | MN | | 11/20/2020 | | 239 | | 84 | | | 84 | | 323 | 323 | | | |
| 100153916 | ROCKVILLE | MD | | 06/05/2024 | | 481 | | 14 | | | 14 | | 495 | 495 | | | |
| 100043948 | PONTE VEDRA BEACH | FL | | 08/19/2020 | | 895 | | (57) | | | (57) | | 838 | 838 | | | |
| 100024235 | THORNTON | CO | | 09/20/2018 | | 962 | | (23) | | | (23) | | 939 | 939 | | | |
| 100103610 | HOUSTON | TX | | 05/08/2023 | | 709 | | (34) | | | (34) | | 675 | 675 | | | |
| 100068370 | CARTERSVILLE | GA | | 08/25/2021 | | 903 | | (12) | | | (12) | | 891 | 891 | | | |
| 100161767 | TRENTON | NJ | | 07/31/2024 | | 395 | | (13) | | | (13) | | 382 | 382 | | | |
| 100102551 | LAS CRUCES | NM | | 06/07/2023 | | 699 | | 24 | | | 24 | | 723 | 723 | | | |
| 100057928 | MARIPOSA | CA | | 06/30/2021 | | 1,248 | | (53) | | | (53) | | 1,195 | 1,195 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118121 | JOELTON | TN | | 07/20/2023 | | 514 | | (6) | | | (6) | | 508 | 508 | | | |
| 100149625 | FORNEY | TX | | 04/26/2024 | | 428 | | (16) | | | (16) | | 412 | 412 | | | |
| 100103750 | CRYSTAL | MN | | 05/08/2023 | | 754 | | 5 | | | 5 | | 759 | 759 | | | |
| 100090635 | WATERBURY | CT | | 12/29/2022 | | 319 | | (8) | | | (8) | | 311 | 311 | | | |
| 100031172 | STOCKTON | CA | | 03/29/2019 | | 922 | | (27) | | | (27) | | 895 | 895 | | | |
| 100155988 | FORT LAUDERDALE | FL | | 06/18/2024 | | 242 | | (16) | | | (16) | | 226 | 226 | | | |
| 100026554 | UPPER MARLBORO | MD | | 09/26/2018 | | 1,346 | | 55 | | | 55 | | 1,401 | 1,401 | | | |
| 100154115 | COLUMBUS | OH | | 07/11/2024 | | 330 | | (15) | | | (15) | | 315 | 315 | | | |
| 100103033 | WILLIAMSTOWN | NJ | | 06/22/2023 | | 223 | | (17) | | | (17) | | 206 | 206 | | | |
| 100116841 | PORTLAND | OR | | 07/20/2023 | | 736 | | 101 | | | 101 | | 837 | 837 | | | |
| 100076003 | PORT CHARLOTTE | FL | | 01/07/2022 | | 852 | | (36) | | | (36) | | 816 | 816 | | | |
| 100026522 | BLUE SPRINGS | MO | | 09/26/2018 | | 902 | | 57 | | | 57 | | 959 | 959 | | | |
| 100100108 | ORLANDO | FL | | 03/28/2023 | | 376 | | (10) | | | (10) | | 366 | 366 | | | |
| 100127628 | SACRAMENTO | CA | | 09/08/2023 | | 498 | | (4) | | | (4) | | 494 | 494 | | | |
| 100147249 | OAK LAWN | IL | | 03/28/2024 | | 267 | | (7) | | | (7) | | 260 | 260 | | | |
| 100149650 | UNION | NJ | | 04/26/2024 | | 387 | | (14) | | | (14) | | 373 | 373 | | | |
| 100109572 | KELSO | WA | | 06/14/2023 | | 412 | | (6) | | | (6) | | 406 | 406 | | | |
| 100055271 | TAUNTON | MA | | 03/23/2021 | | 1,044 | | (54) | | | (54) | | 990 | 990 | | | |
| 100025048 | RIVERSIDE | CA | | 09/20/2018 | | 1,216 | | 270 | | | 270 | | 1,486 | 1,486 | | | |
| 100099954 | MIAMI | FL | | 03/28/2023 | | 479 | | (3) | | | (3) | | 476 | 476 | | | |
| 100076257 | PANAMA CITY | FL | | 01/07/2022 | | 2,334 | | (43) | | | (43) | | 2,291 | 2,291 | | | |
| 100139558 | SPRING | TX | | 12/28/2023 | | 555 | | (11) | | | (11) | | 544 | 544 | | | |
| 100119743 | SCRANTON | PA | | 08/08/2023 | | 289 | | (5) | | | (5) | | 284 | 284 | | | |
| 100118161 | LONG BEACH | CA | | 07/20/2023 | | 449 | | 2 | | | 2 | | 451 | 451 | | | |
| 100140776 | BEVERLY | NJ | | 01/22/2024 | | 279 | | (11) | | | (11) | | 268 | 268 | | | |
| 100139112 | FORT WORTH | TX | | 12/28/2023 | | 408 | | (6) | | | (6) | | 402 | 402 | | | |
| 100147487 | HENDERSON | NV | | 04/03/2024 | | 444 | | (10) | | | (10) | | 434 | 434 | | | |
| 100081315 | COLUMBIA | MD | | 03/18/2022 | | 1,022 | | 16 | | | 16 | | 1,038 | 1,038 | | | |
| 100082641 | JACKSONVILLE | FL | | 04/14/2022 | | 842 | | (5) | | | (5) | | 837 | 837 | | | |
| 100164464 | WOODBINE | NJ | | 08/21/2024 | | 141 | | (2) | | | (2) | | 139 | 139 | | | |
| 100128036 | ZEBULON | NC | | 09/08/2023 | | 578 | | 23 | | | 23 | | 601 | 601 | | | |
| 100054356 | INDIO | CA | | 03/23/2021 | | 971 | | (47) | | | (47) | | 924 | 924 | | | |
| 100101154 | NEW HAVEN | CT | | 04/28/2023 | | 885 | | 190 | | | 190 | | 1,075 | 1,075 | | | |
| 100155173 | NAMPA | ID | | 07/19/2024 | | 272 | | (20) | | | (20) | | 252 | 252 | | | |
| 100135788 | EXETER | CA | | 11/10/2023 | | 540 | | 16 | | | 16 | | 556 | 556 | | | |
| 100115593 | SAN ANTONIO | TX | | 07/19/2023 | | 413 | | (7) | | | (7) | | 406 | 406 | | | |
| 100113497 | PICO RIVERA | CA | | 06/29/2023 | | 501 | | 197 | | | 197 | | 698 | 698 | | | |
| 100025527 | KISSIMMEE | FL | | 09/20/2018 | | 631 | | 141 | | | 141 | | 772 | 772 | | | |
| 100054490 | PLAINFIELD | CT | | 03/23/2021 | | 696 | | (113) | | | (113) | | 583 | 583 | | | |
| 100079100 | BARTLETT | TN | | 02/24/2022 | | 928 | | (12) | | | (12) | | 916 | 916 | | | |
| 100149212 | MESA | AZ | | 04/22/2024 | | 700 | | (15) | | | (15) | | 685 | 685 | | | |
| 100101924 | BEAR LAKE | MI | | 04/14/2023 | | 395 | | (16) | | | (16) | | 379 | 379 | | | |
| 100057585 | VENTURA | CA | | 06/30/2021 | | 1,304 | | (28) | | | (28) | | 1,276 | 1,276 | | | |
| 100113314 | SILVER SPRING | MD | | 06/29/2023 | | 2,132 | | 284 | | | 284 | | 2,416 | 2,416 | | | |
| 100079862 | FRIENDSWOOD | TX | | 04/08/2022 | | 1,047 | | 32 | | | 32 | | 1,079 | 1,079 | | | |
| 100139667 | NORWICH | CT | | 12/28/2023 | | 313 | | (2) | | | (2) | | 311 | 311 | | | |
| 100116122 | HAMPTON | VA | | 07/20/2023 | | 844 | | 143 | | | 143 | | 987 | 987 | | | |
| 100080786 | CALIFORNIA CITY | CA | | 03/15/2022 | | 926 | | (47) | | | (47) | | 879 | 879 | | | |
| 100055100 | EL CERRITO | CA | | 03/23/2021 | | 422 | | (31) | | | (31) | | 391 | 391 | | | |
| 100142019 | TOBYHANNA | PA | | 02/29/2024 | | 382 | | (13) | | | (13) | | 369 | 369 | | | |
| 100149897 | SAN ANTONIO | TX | | 04/29/2024 | | 64 | | (1) | | | (1) | | 63 | 63 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026252 | PORTERVILLE | CA | | 09/20/2018 | | 772 | | 170 | | | 170 | | 942 | 942 | | | |
| 100060181 | INDIANAPOLIS | IN | | 06/25/2021 | | 1,015 | | (32) | | | (32) | | 983 | 983 | | | |
| 100127988 | LEXINGTON | KY | | 09/08/2023 | | 404 | | (2) | | | (2) | | 402 | 402 | | | |
| 100152892 | JACKSONVILLE | FL | | 05/22/2024 | | 438 | | (28) | | | (28) | | 410 | 410 | | | |
| 100075389 | FORT MYERS | FL | | 12/01/2021 | | 1,746 | | (6) | | | (6) | | 1,740 | 1,740 | | | |
| 100030803 | QUNICY | MA | | 04/09/2019 | | 2,834 | | 333 | | | 333 | | 3,167 | 3,167 | | | |
| 100025341 | SAN DIEGO | CA | | 09/20/2018 | | 9,349 | | 516 | | | 516 | | 9,865 | 9,865 | | | |
| 100024413 | AUSTIN | TX | | 09/20/2018 | | 1,012 | | (11) | | | (11) | | 1,001 | 1,001 | | | |
| 100108126 | JACKSONVILLE | FL | | 05/24/2023 | | 455 | | 4 | | | 4 | | 459 | 459 | | | |
| 100012850 | PALMDALE | CA | | 05/25/2017 | | 912 | | 126 | | | 126 | | 1,038 | 1,038 | | | |
| 100144118 | HOUSTON | TX | | 03/07/2024 | | 1,707 | | 14 | | | 14 | | 1,721 | 1,721 | | | |
| 100091294 | GREAT MILLS | MD | | 01/31/2023 | | 87 | | (4) | | | (4) | | 83 | 83 | | | |
| 100083495 | CAPE CORAL | FL | | 06/06/2022 | | 478 | | (32) | | | (32) | | 446 | 446 | | | |
| 100145840 | HIALEAH | FL | | 03/15/2024 | | 372 | | (21) | | | (21) | | 351 | 351 | | | |
| 100138043 | NEW ORLEANS | LA | | 12/13/2023 | | 138 | | (12) | | | (12) | | 126 | 228 | | 102 | 102 |
| 100087120 | HOUSTON | TX | | 01/06/2023 | | 388 | | (24) | | | (24) | | 364 | 364 | | | |
| 100081003 | EVANS | GA | | 03/18/2022 | | 1,000 | | 26 | | | 26 | | 1,026 | 1,026 | | | |
| 100065785 | PEORIA | AZ | | 07/28/2021 | | 869 | | (32) | | | (32) | | 837 | 837 | | | |
| 100100658 | MARTINEZ | CA | | 04/28/2023 | | 774 | | 39 | | | 39 | | 813 | 813 | | | |
| 100065257 | FAIRBURN | GA | | 07/14/2021 | | 2,148 | | 16 | | | 16 | | 2,164 | 2,164 | | | |
| 100153978 | MELBOURNE | FL | | 06/05/2024 | | 281 | | (2) | | | (2) | | 279 | 279 | | | |
| 100030730 | SACRAMENTO | CA | | 04/09/2019 | | 643 | | 74 | | | 74 | | 717 | 717 | | | |
| 100079097 | OKLAHOMA CITY | OK | | 02/24/2022 | | 980 | | 2 | | | 2 | | 982 | 982 | | | |
| 100070688 | HELENA | AL | | 10/01/2021 | | 1,475 | | (22) | | | (22) | | 1,453 | 1,453 | | | |
| 100154750 | LAWRENCEVILLE | GA | | 07/19/2024 | | 151 | | (7) | | | (7) | | 144 | 144 | | | |
| 100054297 | AMERICUS | GA | | 03/23/2021 | | 451 | | (18) | | | (18) | | 433 | 433 | | | |
| 100088153 | DELTONA | FL | | 10/25/2022 | | 423 | | (12) | | | (12) | | 411 | 411 | | | |
| 100131738 | LEXINGTON | SC | | 10/06/2023 | | 585 | | 30 | | | 30 | | 615 | 615 | | | |
| 100148410 | OKLAHOMA CITY | OK | | 04/12/2024 | | 692 | | 37 | | | 37 | | 729 | 729 | | | |
| 100113410 | HIALEAH | FL | | 06/29/2023 | | 646 | | 52 | | | 52 | | 698 | 698 | | | |
| 100130369 | ARLINGTON | VA | | 09/28/2023 | | 287 | | (18) | | | (18) | | 269 | 269 | | | |
| 100114209 | OAKLAND | CA | | 06/29/2023 | | 845 | | 46 | | | 46 | | 891 | 891 | | | |
| 100126383 | PHILADELPHIA | PA | | 08/30/2023 | | 127 | | (4) | | | (4) | | 123 | 123 | | | |
| 100126430 | MISSOURI CITY | TX | | 08/30/2023 | | 408 | | (12) | | | (12) | | 396 | 396 | | | |
| 100137432 | HOOVER | AL | | 01/11/2024 | | 8,482 | | (170) | | | (170) | | 8,312 | 8,312 | | | |
| 100044431 | TARPON SPRINGS | FL | | 11/19/2020 | | 800 | | 34 | | | 34 | | 834 | 834 | | | |
| 100117934 | LOS ANGELES | CA | | 07/20/2023 | | 495 | | 9 | | | 9 | | 504 | 504 | | | |
| 100144193 | MAGNOLIA | DE | | 03/07/2024 | | 567 | | 20 | | | 20 | | 587 | 587 | | | |
| 100139268 | POCATELLO | ID | | 12/28/2023 | | 455 | | 5 | | | 5 | | 460 | 460 | | | |
| 100146402 | PONTE VEDRA BEACH | FL | | 03/19/2024 | | 820 | | (44) | | | (44) | | 776 | 776 | | | |
| 100060269 | NASHVILLE | TN | | 06/25/2021 | | 1,024 | | (16) | | | (16) | | 1,008 | 1,008 | | | |
| 100128441 | DAVENPORT | FL | | 09/15/2023 | | 192 | | (6) | | | (6) | | 186 | 186 | | | |
| 100108110 | BATTLE CREEK | MI | | 05/24/2023 | | 318 | | (15) | | | (15) | | 303 | 303 | | | |
| 100012146 | ORLANDO | FL | | 03/08/2017 | | 1,442 | | 118 | | | 118 | | 1,560 | 1,560 | | | |
| 100156798 | HOUSTON | TX | | 06/26/2024 | | 130 | | (7) | | | (7) | | 123 | 123 | | | |
| 100118685 | ROYAL PALM BEACH | FL | | 07/25/2023 | | 376 | | (13) | | | (13) | | 363 | 363 | | | |
| 100079690 | DAVENPORT | FL | | 04/25/2022 | | 4,142 | | (123) | | | (123) | | 4,019 | 4,019 | | | |
| 100081504 | DEERFIELD BCH | FL | | 03/18/2022 | | 1,148 | | 73 | | | 73 | | 1,221 | 1,221 | | | |
| 100161916 | EAST POINT | GA | | 07/31/2024 | | 159 | | 4 | | | 4 | | 163 | 163 | | | |
| 100060302 | LAYTON | UT | | 06/25/2021 | | 1,044 | | (17) | | | (17) | | 1,027 | 1,027 | | | |
| 100013262 | POQUOSON | VA | | 05/25/2017 | | 632 | | 124 | | | 124 | | 756 | 756 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079665 | HOLLYWOOD | FL | | 04/08/2022 | | 926 | | (3) | | | (3) | | 923 | 923 | | | |
| 100149896 | PONCHATOULA | LA | | 04/29/2024 | | 262 | | (18) | | | (18) | | 244 | 244 | | | |
| 100063696 | SICKLERVILLE | NJ | | 07/01/2021 | | 1,581 | | (4) | | | (4) | | 1,577 | 1,577 | | | |
| 100116822 | LAS VEGAS | NV | | 07/20/2023 | | 892 | | 115 | | | 115 | | 1,007 | 1,007 | | | |
| 100136747 | TRENTON | NJ | | 11/27/2023 | | 364 | | (9) | | | (9) | | 355 | 355 | | | |
| 100149872 | RICHMOND | VA | | 04/29/2024 | | 249 | | (6) | | | (6) | | 243 | 243 | | | |
| 100103199 | DELAND | FL | | 04/21/2023 | | 665 | | (13) | | | (13) | | 652 | 652 | | | |
| 100014228 | FREDERICA | DE | | 09/22/2017 | | 1,193 | | (29) | | | (29) | | 1,164 | 1,164 | | | |
| 100152444 | CADDO MILLS | TX | | 05/17/2024 | | 518 | | 8 | | | 8 | | 526 | 526 | | | |
| 100141274 | DAVENPORT | FL | | 01/30/2024 | | 377 | | (8) | | | (8) | | 369 | 369 | | | |
| 100142418 | PHILADELPHIA | PA | | 02/05/2024 | | 278 | | (3) | | | (3) | | 275 | 275 | | | |
| 100054613 | BLAKESLEE | PA | | 03/23/2021 | | 555 | | (12) | | | (12) | | 543 | 543 | | | |
| 100088971 | KISSIMMEE | FL | | 11/15/2022 | | 519 | | 9 | | | 9 | | 528 | 528 | | | |
| 100062299 | LAWRENCEVILLE | GA | | 07/01/2021 | | 918 | | (13) | | | (13) | | 905 | 905 | | | |
| 100140742 | WINDER | GA | | 01/22/2024 | | 289 | | (9) | | | (9) | | 280 | 280 | | | |
| 100080992 | ATLANTA | GA | | 03/18/2022 | | 1,286 | | 28 | | | 28 | | 1,314 | 1,314 | | | |
| 100077053 | NEWINGTON | CT | | 01/03/2022 | | 1,457 | | (9) | | | (9) | | 1,448 | 1,448 | | | |
| 100043028 | FRESNO | CA | | 05/28/2020 | | 766 | | 11 | | | 11 | | 777 | 777 | | | |
| 100013874 | JACKSONVILLE | FL | | 05/25/2017 | | 854 | | 76 | | | 76 | | 930 | 930 | | | |
| 100132306 | EUGENE | OR | | 10/13/2023 | | 623 | | 16 | | | 16 | | 639 | 639 | | | |
| 100055916 | HYATTSVILLE | MD | | 03/26/2021 | | 1,041 | | (24) | | | (24) | | 1,017 | 1,017 | | | |
| 100151886 | SILVER SPRING | MD | | 05/10/2024 | | 411 | | | | | | | 411 | 411 | | | |
| 100091464 | CEDARTOWN | GA | | 01/20/2023 | | 437 | | (14) | | | (14) | | 423 | 423 | | | |
| 100109022 | PACOIMA | CA | | 05/31/2023 | | 360 | | (6) | | | (6) | | 354 | 354 | | | |
| 100088987 | BOLINGBROOK | IL | | 11/15/2022 | | 439 | | (7) | | | (7) | | 432 | 432 | | | |
| 100066521 | NEW KENSINGTON | PA | | 08/02/2021 | | 1,433 | | (1) | | | (1) | | 1,432 | 1,432 | | | |
| 100070999 | CLARKSVILLE | TN | | 10/01/2021 | | 1,466 | | (8) | | | (8) | | 1,458 | 1,458 | | | |
| 100012620 | WASHINGTON | DC | | 05/25/2017 | | 714 | | 66 | | | 66 | | 780 | 780 | | | |
| 100060211 | VASS | NC | | 06/25/2021 | | 1,064 | | (22) | | | (22) | | 1,042 | 1,042 | | | |
| 100132526 | DAYTON | OH | | 11/03/2023 | | 723 | | (146) | | | (146) | | 577 | 577 | | | |
| 100108366 | THOMPSON | NY | | 05/25/2023 | | 464 | | (9) | | | (9) | | 455 | 455 | | | |
| 100053947 | LAUDERHILL | FL | | 03/23/2021 | | 827 | | (38) | | | (38) | | 789 | 789 | | | |
| 100103325 | STOCKBRIDGE | GA | | 04/28/2023 | | 384 | | (9) | | | (9) | | 375 | 375 | | | |
| 100162043 | BALTIMORE | MD | | 07/31/2024 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100149163 | BALTIMORE | MD | | 04/22/2024 | | 374 | | (18) | | | (18) | | 356 | 356 | | | |
| 100128125 | ROSSVILLE | GA | | 09/08/2023 | | 393 | | 15 | | | 15 | | 408 | 408 | | | |
| 100067014 | MIAMI GARDENS | FL | | 08/02/2021 | | 1,272 | | 31 | | | 31 | | 1,303 | 1,303 | | | |
| 100120514 | NORCROSS | GA | | 08/18/2023 | | 494 | | (26) | | | (26) | | 468 | 468 | | | |
| 100134870 | SLINGERLANDS | NY | | 10/30/2023 | | 564 | | 4 | | | 4 | | 568 | 568 | | | |
| 100155335 | GRANITEVILLE | SC | | 07/19/2024 | | 325 | | (3) | | | (3) | | 322 | 322 | | | |
| 100139974 | OVERGAARD | AZ | | 01/09/2024 | | 433 | | (3) | | | (3) | | 430 | 430 | | | |
| 100108416 | WACO | TX | | 05/25/2023 | | 428 | | (12) | | | (12) | | 416 | 416 | | | |
| 100138049 | DANBURY | CT | | 12/13/2023 | | 4,614 | | (73) | | | (73) | | 4,541 | 4,947 | | 406 | 406 |
| 100153619 | SAN ANTONIO | TX | | 05/31/2024 | | 353 | | (15) | | | (15) | | 338 | 338 | | | |
| 100026566 | EAST ISLIP | NY | | 09/26/2018 | | 1,776 | | 466 | | | 466 | | 2,242 | 2,242 | | | |
| 100117235 | SUGAR LAND | TX | | 07/20/2023 | | 979 | | 331 | | | 331 | | 1,310 | 1,310 | | | |
| 100048577 | WHITTIER | CA | | 11/20/2020 | | 2,804 | | (117) | | | (117) | | 2,687 | 2,687 | | | |
| 100088966 | OCALA | FL | | 11/15/2022 | | 864 | | 3 | | | 3 | | 867 | 867 | | | |
| 100065135 | SAN DIEGO | CA | | 07/14/2021 | | 1,056 | | (27) | | | (27) | | 1,029 | 1,029 | | | |
| 100131871 | KISSIMMEE | FL | | 10/06/2023 | | 382 | | (19) | | | (19) | | 363 | 363 | | | |
| 100026526 | BOLINGBROOK | IL | | 09/26/2018 | | 1,126 | | 186 | | | 186 | | 1,312 | 1,312 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154926 | ORLANDO | FL | | 07/19/2024 | | 312 | | 2 | | | 2 | | 314 | 314 | | | |
| 100013132 | E STROUDSBURG | PA | | 05/25/2017 | | 1,939 | | 252 | | | 252 | | 2,191 | 2,191 | | | |
| 100149366 | JARRELL | TX | | 04/24/2024 | | 659 | | 46 | | | 46 | | 705 | 705 | | | |
| 100067629 | FALL RIVER | MA | | 09/23/2021 | | 986 | | (35) | | | (35) | | 951 | 951 | | | |
| 100157753 | TRABUCO CANYON | CA | | 07/02/2024 | | 527 | | (22) | | | (22) | | 505 | 505 | | | |
| 100102727 | EDMOND | OK | | 06/22/2023 | | 450 | | (13) | | | (13) | | 437 | 437 | | | |
| 100109231 | CHICAGO | IL | | 07/21/2023 | | 381 | | (20) | | | (20) | | 361 | 361 | | | |
| 100157748 | ORCUTT | CA | | 07/02/2024 | | 279 | | (7) | | | (7) | | 272 | 272 | | | |
| 100103696 | AZLE | TX | | 05/08/2023 | | 511 | | 13 | | | 13 | | 524 | 524 | | | |
| 100149580 | MONTGOMERY | TX | | 04/26/2024 | | 529 | | 7 | | | 7 | | 536 | 536 | | | |
| 100018251 | BLOOMINGTON | MN | | 06/08/2018 | | 1,169 | | (10) | | | (10) | | 1,159 | 1,159 | | | |
| 100154945 | MILWAUKEE | WI | | 07/19/2024 | | 421 | | (35) | | | (35) | | 386 | 386 | | | |
| 100141864 | CORPUS CHRISTI | TX | | 03/27/2024 | | 438 | | (4) | | | (4) | | 434 | 434 | | | |
| 100065226 | RANDALLSTOWN | MD | | 07/14/2021 | | 1,120 | | (18) | | | (18) | | 1,102 | 1,102 | | | |
| 100061450 | GLENDALE | AZ | | 06/01/2021 | | 848 | | 4 | | | 4 | | 852 | 852 | | | |
| 100029592 | PEMBROKE PINES | FL | | 10/26/2018 | | 911 | | 180 | | | 180 | | 1,091 | 1,091 | | | |
| 100103693 | AZLE | TX | | 05/08/2023 | | 511 | | 13 | | | 13 | | 524 | 524 | | | |
| 100137508 | NEW ORLEANS | LA | | 01/11/2024 | | 228 | | (17) | | | (17) | | 211 | 211 | | | |
| 100024487 | CHICAGO | IL | | 09/20/2018 | | 634 | | 95 | | | 95 | | 729 | 729 | | | |
| 100103856 | GRAND RAPIDS | MI | | 05/10/2023 | | 424 | | (16) | | | (16) | | 408 | 408 | | | |
| 100017243 | ELKTON | MD | | 04/26/2018 | | 836 | | 62 | | | 62 | | 898 | 898 | | | |
| 100114543 | CHARLESTON | SC | | 06/29/2023 | | 2,783 | | (162) | | | (162) | | 2,621 | 2,621 | | | |
| 100029566 | BERWYN | IL | | 10/26/2018 | | 3,426 | | 36 | | | 36 | | 3,462 | 3,462 | | | |
| 100160828 | WICHITA | KS | | 07/24/2024 | | 82 | | (4) | | | (4) | | 78 | 78 | | | |
| 100154715 | TEXARKANA | TX | | 07/19/2024 | | 244 | | (26) | | | (26) | | 218 | 218 | | | |
| 100114729 | MINNEAPOLIS | MN | | 07/07/2023 | | 1,017 | | (28) | | | (28) | | 989 | 989 | | | |
| 100151865 | EASLEY | SC | | 05/10/2024 | | 303 | | (8) | | | (8) | | 295 | 295 | | | |
| 100078840 | PHOENIX | AZ | | 02/24/2022 | | 976 | | (7) | | | (7) | | 969 | 969 | | | |
| 100148162 | AVON LAKE | OH | | 05/15/2024 | | 401 | | (11) | | | (11) | | 390 | 390 | | | |
| 100076491 | PFLUGERVILLE | TX | | 12/21/2021 | | 820 | | (70) | | | (70) | | 750 | 750 | | | |
| 100013936 | SOLEDAD | CA | | 05/25/2017 | | 2,884 | | 299 | | | 299 | | 3,183 | 3,183 | | | |
| 100148749 | FORT WORTH | TX | | 04/17/2024 | | 433 | | (14) | | | (14) | | 419 | 419 | | | |
| 100064931 | KATY | TX | | 07/14/2021 | | 1,060 | | (40) | | | (40) | | 1,020 | 1,020 | | | |
| 100109652 | GLEN BURNIE | MD | | 06/14/2023 | | 444 | | (10) | | | (10) | | 434 | 434 | | | |
| 100078707 | SHELBY | NC | | 02/02/2022 | | 823 | | (35) | | | (35) | | 788 | 788 | | | |
| 100065114 | LOVELAND | CO | | 07/14/2021 | | 2,362 | | (63) | | | (63) | | 2,299 | 2,299 | | | |
| 100158937 | WEST MONROE | LA | | 07/12/2024 | | 141 | | (4) | | | (4) | | 137 | 137 | | | |
| 100054184 | HANCEVILLE | AL | | 03/23/2021 | | 447 | | (52) | | | (52) | | 395 | 395 | | | |
| 100028643 | ROGERS | MN | | 10/26/2018 | | 2,338 | | 127 | | | 127 | | 2,465 | 2,465 | | | |
| 100119842 | CHICAGO | IL | | 08/08/2023 | | 473 | | (12) | | | (12) | | 461 | 461 | | | |
| 100112246 | MARIETTA | GA | | 06/29/2023 | | 999 | | 137 | | | 137 | | 1,136 | 1,136 | | | |
| 100120557 | CANYON COUNTRY | CA | | 08/18/2023 | | 234 | | 2 | | | 2 | | 236 | 236 | | | |
| 100139469 | WAREHAM | MA | | 12/28/2023 | | 1,216 | | (50) | | | (50) | | 1,166 | 1,166 | | | |
| 100028244 | CHICAGO | IL | | 10/26/2018 | | 582 | | 70 | | | 70 | | 652 | 652 | | | |
| 100083914 | ORMOND BEACH | FL | | 07/12/2022 | | 531 | | (14) | | | (14) | | 517 | 517 | | | |
| 100155266 | VILLAS | NJ | | 07/19/2024 | | 274 | | (13) | | | (13) | | 261 | 261 | | | |
| 100136246 | RALEIGH | NC | | 11/20/2023 | | 74,854 | | 808 | | | 808 | | 75,662 | 75,662 | | | |
| 100118083 | FRESNO | CA | | 07/20/2023 | | 439 | | 5 | | | 5 | | 444 | 444 | | | |
| 100136032 | BURLINGTON | NC | | 11/16/2023 | | 505 | | (1) | | | (1) | | 504 | 504 | | | |
| 100087307 | RIVER GROVE | IL | | 10/25/2022 | | 720 | | 39 | | | 39 | | 759 | 759 | | | |
| 100048701 | GILBERT | AZ | | 11/20/2020 | | 3,230 | | (133) | | | (133) | | 3,097 | 3,097 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115268 | ALLENTOWN | PA | | 07/17/2023 | | 286 | | (3) | | | (3) | | 283 | 283 | | | |
| 100135802 | CHARLOTTE | NC | | 11/10/2023 | | 978 | | 14 | | | 14 | | 992 | 992 | | | |
| 100028247 | TURLOCK | CA | | 10/26/2018 | | 811 | | 136 | | | 136 | | 947 | 947 | | | |
| 100065635 | MAPLE SHADE | NJ | | 07/28/2021 | | 932 | | (13) | | | (13) | | 919 | 919 | | | |
| 100110699 | ORANGE CITY | FL | | 08/11/2023 | | 956 | | (59) | | | (59) | | 897 | 897 | | | |
| 100079830 | KISSIMMEE | FL | | 04/08/2022 | | 717 | | (51) | | | (51) | | 666 | 666 | | | |
| 100071584 | WINDERMERE | FL | | 10/14/2021 | | 1,002 | | (45) | | | (45) | | 957 | 957 | | | |
| 100078815 | RALEIGH | NC | | 02/24/2022 | | 975 | | (7) | | | (7) | | 968 | 968 | | | |
| 100078820 | RALEIGH | NC | | 02/24/2022 | | 975 | | (7) | | | (7) | | 968 | 968 | | | |
| 100024593 | MORENO VALLEY | CA | | 09/20/2018 | | 2,235 | | 228 | | | 228 | | 2,463 | 2,463 | | | |
| 100084383 | RICHMOND | TX | | 08/12/2022 | | 690 | | 9 | | | 9 | | 699 | 699 | | | |
| 100116310 | WOODHAVEN | NY | | 07/20/2023 | | 13,139 | | 3,618 | | | 3,618 | | 16,757 | 16,757 | | | |
| 100103705 | HOUSTON | TX | | 05/08/2023 | | 390 | | (20) | | | (20) | | 370 | 370 | | | |
| 100090959 | PASADENA | TX | | 01/31/2023 | | 307 | | (25) | | | (25) | | 282 | 282 | | | |
| 100054210 | STEWARTSVILLE | NJ | | 03/23/2021 | | 3,021 | | (202) | | | (202) | | 2,819 | 2,819 | | | |
| 100150197 | ATLANTA | GA | | 04/30/2024 | | 281 | | (16) | | | (16) | | 265 | 265 | | | |
| 100161851 | WOODRIDGE | NY | | 07/31/2024 | | 460 | | (3) | | | (3) | | 457 | 457 | | | |
| 100053955 | WEST ORANGE | NJ | | 03/23/2021 | | 1,367 | | (73) | | | (73) | | 1,294 | 1,294 | | | |
| 100075994 | RUSKIN | FL | | 01/07/2022 | | 969 | | (35) | | | (35) | | 934 | 934 | | | |
| 100081381 | EVANS | GA | | 03/18/2022 | | 954 | | 14 | | | 14 | | 968 | 968 | | | |
| 100143540 | PLYMOUTH | PA | | 02/21/2024 | | 327 | | (11) | | | (11) | | 316 | 316 | | | |
| 100111925 | HAVERTOWN | PA | | 06/29/2023 | | 1,419 | | 252 | | | 252 | | 1,671 | 1,671 | | | |
| 100100687 | WINGATE | NC | | 04/28/2023 | | 233 | | 6 | | | 6 | | 239 | 239 | | | |
| 100060729 | GROVETOWN | GA | | 06/01/2021 | | 1,622 | | 7 | | | 7 | | 1,629 | 1,629 | | | |
| 100100690 | HANOVER PARK | IL | | 04/28/2023 | | 670 | | 17 | | | 17 | | 687 | 687 | | | |
| 100076541 | UNION CITY | CA | | 01/04/2022 | | 945 | | (19) | | | (19) | | 926 | 926 | | | |
| 100158480 | ORANGE COVE | CA | | 07/10/2024 | | 288 | | (11) | | | (11) | | 277 | 277 | | | |
| 100030107 | FORT WORTH | TX | | 12/20/2018 | | 1,308 | | 137 | | | 137 | | 1,445 | 1,445 | | | |
| 100011730 | HERNDON | VA | | 03/08/2017 | | 1,316 | | 210 | | | 210 | | 1,526 | 1,526 | | | |
| 100014046 | SPRING | TX | | 05/25/2017 | | 513 | | 39 | | | 39 | | 552 | 552 | | | |
| 100116602 | WOODBRIDGE | VA | | 07/20/2023 | | 951 | | 221 | | | 221 | | 1,172 | 1,172 | | | |
| 100045753 | KINGSLAND | GA | | 11/25/2020 | | 672 | | (22) | | | (22) | | 650 | 650 | | | |
| 100028136 | HIALEAH | FL | | 10/26/2018 | | 532 | | 101 | | | 101 | | 633 | 633 | | | |
| 100078801 | HENDERSONVILLE | NC | | 02/24/2022 | | 916 | | (19) | | | (19) | | 897 | 897 | | | |
| 100135993 | CHICAGO | IL | | 11/16/2023 | | 407 | | (12) | | | (12) | | 395 | 395 | | | |
| 100011682 | BOCA RATON | FL | | 03/08/2017 | | 636 | | 113 | | | 113 | | 749 | 749 | | | |
| 100140981 | HOLIDAY | FL | | 03/28/2024 | | 406 | | | | | | | 406 | 406 | | | |
| 100130030 | PHILADELPHIA | PA | | 09/27/2023 | | 351 | | (10) | | | (10) | | 341 | 341 | | | |
| 100129931 | LOCKPORT | IL | | 09/27/2023 | | 429 | | (11) | | | (11) | | 418 | 418 | | | |
| 100053971 | WALPOLE | MA | | 03/23/2021 | | 3,638 | | (141) | | | (141) | | 3,497 | 3,497 | | | |
| 100030777 | LAS VEGAS | NV | | 04/09/2019 | | 557 | | 45 | | | 45 | | 602 | 602 | | | |
| 100136761 | CHICAGO | IL | | 11/27/2023 | | 315 | | (9) | | | (9) | | 306 | 306 | | | |
| 100011077 | WASHINGTON | DC | | 12/23/2016 | | 2,449 | | 96 | | | 96 | | 2,545 | 2,545 | | | |
| 100110055 | WILLINGBORO | NJ | | 06/23/2023 | | 355 | | (1) | | | (1) | | 354 | 354 | | | |
| 100109002 | KISSIMMEE | FL | | 05/31/2023 | | 729 | | (58) | | | (58) | | 671 | 671 | | | |
| 100112514 | BALDWIN | GA | | 06/29/2023 | | 524 | | 360 | | | 360 | | 884 | 884 | | | |
| 100067152 | WEST PALM BEACH | FL | | 08/02/2021 | | 822 | | 17 | | | 17 | | 839 | 839 | | | |
| 100069911 | ACTON | CA | | 09/01/2021 | | 1,905 | | 33 | | | 33 | | 1,938 | 1,938 | | | |
| 100115592 | FREDERICK | MD | | 07/19/2023 | | 419 | | (6) | | | (6) | | 413 | 413 | | | |
| 100139347 | TRENTON | NJ | | 12/28/2023 | | 368 | | (9) | | | (9) | | 359 | 359 | | | |
| 100156843 | TRENTON | NJ | | 06/27/2024 | | 410 | | (10) | | | (10) | | 400 | 400 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079289 | LAWRENCEVILLE | GA | | 02/28/2022 | | 1,236 | | (34) | | | (34) | | 1,202 | 1,202 | | | |
| 100012880 | CHICAGO | IL | | 05/25/2017 | | 1,105 | | 163 | | | 163 | | 1,268 | 1,268 | | | |
| 100011223 | DAMASCUS | OR | | 12/23/2016 | | 1,217 | | 166 | | | 166 | | 1,383 | 1,383 | | | |
| 100079624 | SUNNYVALE | TX | | 04/08/2022 | | 1,307 | | 30 | | | 30 | | 1,337 | 1,337 | | | |
| 100083490 | DALLAS | TX | | 06/06/2022 | | 587 | | (26) | | | (26) | | 561 | 561 | | | |
| 100101203 | HOLLYWOOD | FL | | 04/28/2023 | | 629 | | 27 | | | 27 | | 656 | 656 | | | |
| 100151946 | WATERBURY | CT | | 06/14/2024 | | 218 | | (14) | | | (14) | | 204 | 204 | | | |
| 100153897 | BALTIMORE | MD | | 06/05/2024 | | 246 | | (5) | | | (5) | | 241 | 241 | | | |
| 100090173 | GREENACRES | FL | | 01/13/2023 | | 309 | | 4 | | | 4 | | 313 | 313 | | | |
| 100081146 | LAS VEGAS | NV | | 03/18/2022 | | 2,126 | | 119 | | | 119 | | 2,245 | 2,245 | | | |
| 100053960 | ARLINGTON | VA | | 03/23/2021 | | 1,551 | | (74) | | | (74) | | 1,477 | 1,477 | | | |
| 100048330 | STAMFORD | CT | | 11/20/2020 | | 741 | | (59) | | | (59) | | 682 | 682 | | | |
| 100062816 | KNOXVILLE | MD | | 07/01/2021 | | 1,856 | | 7 | | | 7 | | 1,863 | 1,863 | | | |
| 100076018 | NAPLES | FL | | 01/07/2022 | | 892 | | (27) | | | (27) | | 865 | 865 | | | |
| 100109079 | TERRELL | TX | | 06/05/2023 | | 358 | | (39) | | | (39) | | 319 | 319 | | | |
| 100147220 | GRAND RAPIDS | MI | | 03/28/2024 | | 238 | | (6) | | | (6) | | 232 | 232 | | | |
| 100026920 | REDDING | CA | | 09/26/2018 | | 1,083 | | 76 | | | 76 | | 1,159 | 1,159 | | | |
| 100025200 | GILMANTON | NH | | 09/20/2018 | | 391 | | 116 | | | 116 | | 507 | 507 | | | |
| 100133979 | CHICAGO | IL | | 10/25/2023 | | 436 | | (9) | | | (9) | | 427 | 427 | | | |
| 100075910 | KATY | TX | | 01/07/2022 | | 4,097 | | (124) | | | (124) | | 3,973 | 3,973 | | | |
| 100117035 | VANCOUVER | WA | | 07/20/2023 | | 744 | | 121 | | | 121 | | 865 | 865 | | | |
| 100117954 | WINTER HAVEN | FL | | 07/20/2023 | | 814 | | 196 | | | 196 | | 1,010 | 1,010 | | | |
| 100086499 | WAUKEGAN | IL | | 09/30/2022 | | 444 | | (7) | | | (7) | | 437 | 437 | | | |
| 100087361 | SCOTTDALE | GA | | 10/25/2022 | | 1,072 | | 29 | | | 29 | | 1,101 | 1,101 | | | |
| 100079176 | BOULDER CITY | NV | | 02/24/2022 | | 972 | | (12) | | | (12) | | 960 | 960 | | | |
| 100071657 | CASA GRANDE | AZ | | 10/14/2021 | | 1,046 | | (14) | | | (14) | | 1,032 | 1,032 | | | |
| 100075753 | PALM COAST | FL | | 12/01/2021 | | 404 | | (2) | | | (2) | | 402 | 402 | | | |
| 100131886 | DELTONA | FL | | 10/06/2023 | | 1,347 | | (18) | | | (18) | | 1,329 | 1,329 | | | |
| 100079776 | DRAIN | OR | | 04/25/2022 | | 901 | | (6) | | | (6) | | 895 | 895 | | | |
| 100076116 | LAS VEGAS | NV | | 01/07/2022 | | 948 | | (31) | | | (31) | | 917 | 917 | | | |
| 100155367 | PRESCOTT | AZ | | 06/18/2024 | | 656 | | (17) | | | (17) | | 639 | 639 | | | |
| 100128047 | HYATTSVILLE | MD | | 09/08/2023 | | 810 | | 40 | | | 40 | | 850 | 850 | | | |
| 100135921 | STONE MOUNTAIN | GA | | 11/13/2023 | | 7,185 | | (521) | | | (521) | | 6,664 | 6,664 | | | |
| 100147559 | DALLAS | GA | | 04/03/2024 | | 405 | | (5) | | | (5) | | 400 | 400 | | | |
| 100043474 | CHICAGO | IL | | 08/13/2020 | | 906 | | 43 | | | 43 | | 949 | 949 | | | |
| 100043230 | KENNER | LA | | 08/13/2020 | | 677 | | 75 | | | 75 | | 752 | 752 | | | |
| 100115221 | HALETHORPE | MD | | 07/17/2023 | | 429 | | (6) | | | (6) | | 423 | 423 | | | |
| 100161985 | VIRGINIA BEACH | VA | | 07/31/2024 | | 146 | | (2) | | | (2) | | 144 | 144 | | | |
| 100031428 | VACAVILLE | CA | | 03/29/2019 | | 922 | | 336 | | | 336 | | 1,258 | 1,258 | | | |
| 100048749 | JOLIET | IL | | 11/20/2020 | | 922 | | (27) | | | (27) | | 895 | 895 | | | |
| 100116504 | CALABASAS | CA | | 07/20/2023 | | 570 | | 11 | | | 11 | | 581 | 581 | | | |
| 100145832 | FORT MYERS | FL | | 03/15/2024 | | 222 | | (20) | | | (20) | | 202 | 202 | | | |
| 100089277 | PLANT CITY | FL | | 01/26/2023 | | 349 | | (18) | | | (18) | | 331 | 331 | | | |
| 100109052 | MACON | GA | | 06/05/2023 | | 375 | | (6) | | | (6) | | 369 | 369 | | | |
| 100028203 | HOOD RIVER | OR | | 10/26/2018 | | 782 | | 105 | | | 105 | | 887 | 887 | | | |
| 100060157 | ORLANDO | FL | | 06/25/2021 | | 957 | | (12) | | | (12) | | 945 | 945 | | | |
| 100148087 | LANCASTER | PA | | 04/10/2024 | | 517 | | (6) | | | (6) | | 511 | 511 | | | |
| 100087302 | PORT CHARLOTTE | FL | | 10/25/2022 | | 804 | | 67 | | | 67 | | 871 | 871 | | | |
| 100057750 | MINNEAPOLIS | MN | | 06/30/2021 | | 933 | | (30) | | | (30) | | 903 | 903 | | | |
| 100134882 | EL MONTE | CA | | 10/30/2023 | | 409 | | (6) | | | (6) | | 403 | 403 | | | |
| 100150601 | BUDA | TX | | 05/03/2024 | | 62,852 | | 872 | | | 872 | | 63,724 | 63,724 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100135653 | MONROE TOWNSHIP | NJ | | 11/09/2023 | | 328 | | (5) | | | (5) | | 323 | 323 | | | |
| 100115144 | LOCH SHELDRAKE | NY | | 07/17/2023 | | 273 | | (8) | | | (8) | | 265 | 265 | | | |
| 100048677 | OLYMPIA | WA | | 11/20/2020 | | 794 | | (42) | | | (42) | | 752 | 752 | | | |
| 100044071 | FONTANA | CA | | 08/19/2020 | | 777 | | (33) | | | (33) | | 744 | 744 | | | |
| 100144470 | MACHESNEY PARK | IL | | 04/26/2024 | | 632 | | (35) | | | (35) | | 597 | 597 | | | |
| 100134542 | COLUMBUS | OH | | 10/30/2023 | | 282 | | (18) | | | (18) | | 264 | 264 | | | |
| 100143443 | APPLE VALLEY | CA | | 02/16/2024 | | 442 | | (5) | | | (5) | | 437 | 437 | | | |
| 100113593 | WATERFORD | WI | | 06/29/2023 | | 1,735 | | 400 | | | 400 | | 2,135 | 2,135 | | | |
| 100061066 | STERLING HEIGHTS | MI | | 06/01/2021 | | 1,438 | | 6 | | | 6 | | 1,444 | 1,444 | | | |
| 100127380 | AURORA | CO | | 08/30/2023 | | 705 | | 483 | | | 483 | | 1,188 | 1,188 | | | |
| 100158839 | MYRTLE BEACH | SC | | 07/12/2024 | | 140 | | (3) | | | (3) | | 137 | 137 | | | |
| 100116026 | NAPLES | FL | | 07/20/2023 | | 1,763 | | (84) | | | (84) | | 1,679 | 1,679 | | | |
| 100078928 | HUMBLE | TX | | 02/24/2022 | | 1,382 | | 12 | | | 12 | | 1,394 | 1,394 | | | |
| 100142303 | DAVENPORT | FL | | 03/15/2024 | | 417 | | (9) | | | (9) | | 408 | 408 | | | |
| 100109925 | ATLANTA | GA | | 06/22/2023 | | 235 | | (9) | | | (9) | | 226 | 226 | | | |
| 100138644 | GRAND RAPIDS | MI | | 02/02/2024 | | 310 | | (18) | | | (18) | | 292 | 292 | | | |
| 100043591 | SATELLITE BCH | FL | | 08/13/2020 | | 682 | | 40 | | | 40 | | 722 | 722 | | | |
| 100086236 | ORANGE BEACH | AL | | 09/29/2022 | | 683 | | (18) | | | (18) | | 665 | 665 | | | |
| 100139984 | NIXA | MO | | 01/09/2024 | | 393 | | (5) | | | (5) | | 388 | 388 | | | |
| 100158545 | BRIDGETON | NJ | | 07/10/2024 | | 294 | | (6) | | | (6) | | 288 | 288 | | | |
| 100079721 | PANAMA CITY BEACH | FL | | 04/08/2022 | | 898 | | (9) | | | (9) | | 889 | 889 | | | |
| 100160885 | ATLANTIC CITY | NJ | | 07/24/2024 | | 173 | | (4) | | | (4) | | 169 | 169 | | | |
| 100103875 | TRENTON | NJ | | 05/10/2023 | | 402 | | (12) | | | (12) | | 390 | 390 | | | |
| 100063666 | WIMAUMA | FL | | 07/01/2021 | | 4,390 | | (57) | | | (57) | | 4,333 | 4,333 | | | |
| 100065201 | AMBLER | PA | | 07/14/2021 | | 1,049 | | (19) | | | (19) | | 1,030 | 1,030 | | | |
| 100116872 | BECHTELSVILLE | PA | | 07/20/2023 | | 1,723 | | 119 | | | 119 | | 1,842 | 1,842 | | | |
| 100152309 | SEGUIN | TX | | 05/17/2024 | | 678 | | 49 | | | 49 | | 727 | 727 | | | |
| 100055880 | MESQUITE | TX | | 03/26/2021 | | 1,112 | | (34) | | | (34) | | 1,078 | 1,078 | | | |
| 100136967 | HAGERSTOWN | MD | | 11/28/2023 | | 440 | | 1 | | | 1 | | 441 | 441 | | | |
| 100081122 | MERCED | CA | | 03/18/2022 | | 1,034 | | 23 | | | 23 | | 1,057 | 1,057 | | | |
| 100078800 | HOUSTON | TX | | 02/24/2022 | | 969 | | (1) | | | (1) | | 968 | 968 | | | |
| 100115379 | CLUTE | TX | | 07/17/2023 | | 6,793 | | (31) | | | (31) | | 6,762 | 6,762 | | | |
| 100077178 | SPRING HILL | FL | | 01/03/2022 | | 1,447 | | (14) | | | (14) | | 1,433 | 1,433 | | | |
| 100153895 | ALABASTER | AL | | 06/05/2024 | | 350 | | (1) | | | (1) | | 349 | 349 | | | |
| 100110997 | DENVER | CO | | 06/29/2023 | | 554 | | 58 | | | 58 | | 612 | 612 | | | |
| 100127996 | CORDOVA | TN | | 09/08/2023 | | 1,310 | | 20 | | | 20 | | 1,330 | 1,330 | | | |
| 100140690 | CRYSTAL LAKE | IL | | 02/08/2024 | | 368 | | (21) | | | (21) | | 347 | 347 | | | |
| 100081037 | LA MESA | CA | | 03/18/2022 | | 2,005 | | 54 | | | 54 | | 2,059 | 2,059 | | | |
| 100140809 | AYNOR | SC | | 03/06/2024 | | 406 | | (9) | | | (9) | | 397 | 397 | | | |
| 100103144 | TRENTON | NJ | | 04/21/2023 | | 1,117 | | (37) | | | (37) | | 1,080 | 1,080 | | | |
| 100141458 | ORLANDO | FL | | 01/30/2024 | | 531 | | (5) | | | (5) | | 526 | 526 | | | |
| 100154962 | KANSAS CITY | KS | | 07/19/2024 | | 558 | | (35) | | | (35) | | 523 | 523 | | | |
| 100091655 | BELLAIRE | MI | | 01/27/2023 | | 350 | | (10) | | | (10) | | 340 | 340 | | | |
| 100141120 | ROCK HILL | NY | | 01/30/2024 | | 384 | | (16) | | | (16) | | 368 | 368 | | | |
| 100081480 | SACRAMENTO | CA | | 03/18/2022 | | 1,028 | | 23 | | | 23 | | 1,051 | 1,051 | | | |
| 100159622 | PLAINSBORO | NJ | | 07/15/2024 | | 129 | | (6) | | | (6) | | 123 | 123 | | | |
| 100026070 | ISELIN | NJ | | 09/20/2018 | | 1,529 | | 114 | | | 114 | | 1,643 | 1,643 | | | |
| 100079673 | GARLAND | TX | | 04/25/2022 | | 775 | | (59) | | | (59) | | 716 | 716 | | | |
| 100113209 | JAMAICA | NY | | 06/29/2023 | | 103 | | 96 | | | 96 | | 199 | 199 | | | |
| 100148669 | WEST BERLIN | NJ | | 04/16/2024 | | 411 | | (7) | | | (7) | | 404 | 404 | | | |
| 100087479 | CROSBY | TX | | 10/25/2022 | | 902 | | 83 | | | 83 | | 985 | 985 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100028128 | SHELTON | CT | | 10/26/2018 | | 3,067 | | 225 | | | 225 | | 3,292 | 3,292 | | | |
| 100028263 | COTTAGE GROVE | MN | | 10/26/2018 | | 1,799 | | 371 | | | 371 | | 2,170 | 2,170 | | | |
| 100116184 | WOODBRIDGE | NJ | | 07/20/2023 | | 921 | | 169 | | | 169 | | 1,090 | 1,090 | | | |
| 100147243 | HOMESTEAD | FL | | 03/28/2024 | | 270 | | (5) | | | (5) | | 265 | 265 | | | |
| 100119597 | GARDENA | CA | | 07/31/2023 | | 541 | | (5) | | | (5) | | 536 | 536 | | | |
| 100141309 | NEWARK | DE | | 01/30/2024 | | 336 | | (4) | | | (4) | | 332 | 332 | | | |
| 100137487 | LAKELAND | FL | | 01/11/2024 | | 403 | | (19) | | | (19) | | 384 | 384 | | | |
| 100147986 | PORT RICHEY | FL | | 04/10/2024 | | 434 | | (3) | | | (3) | | 431 | 431 | | | |
| 100067531 | MARIETTA | GA | | 09/23/2021 | | 1,033 | | (26) | | | (26) | | 1,007 | 1,007 | | | |
| 100138081 | MORRISVILLE | PA | | 12/13/2023 | | 269 | | (18) | | | (18) | | 251 | 369 | | 118 | 118 |
| 100117623 | MYRTLE BEACH | SC | | 07/20/2023 | | 428 | | (14) | | | (14) | | 414 | 414 | | | |
| 100043005 | INMAN | SC | | 05/28/2020 | | 1,313 | | 48 | | | 48 | | 1,361 | 1,361 | | | |
| 100134770 | SEMINOLE | FL | | 10/30/2023 | | 509 | | (1) | | | (1) | | 508 | 508 | | | |
| 100065012 | MIAMI | FL | | 07/14/2021 | | 1,954 | | (63) | | | (63) | | 1,891 | 1,891 | | | |
| 100145866 | ALBANY | OR | | 03/15/2024 | | 185 | | (11) | | | (11) | | 174 | 174 | | | |
| 100060306 | MECHANICSVILLE | VA | | 06/25/2021 | | 1,049 | | (24) | | | (24) | | 1,025 | 1,025 | | | |
| 100031459 | INDIO | CA | | 03/29/2019 | | 893 | | 54 | | | 54 | | 947 | 947 | | | |
| 100102584 | MARYVILLE | TN | | 06/07/2023 | | 471 | | (14) | | | (14) | | 457 | 457 | | | |
| 100054288 | FRESNO | CA | | 03/23/2021 | | 769 | | (43) | | | (43) | | 726 | 726 | | | |
| 100099843 | KANSAS CITY | MO | | 02/28/2023 | | 433 | | (12) | | | (12) | | 421 | 421 | | | |
| 100152290 | MUSTANG | OK | | 05/17/2024 | | 605 | | 35 | | | 35 | | 640 | 640 | | | |
| 100128862 | FRANKLIN | TN | | 09/21/2023 | | 586 | | (8) | | | (8) | | 578 | 578 | | | |
| 100011510 | LAS VEGAS | NV | | 03/08/2017 | | 808 | | 214 | | | 214 | | 1,022 | 1,022 | | | |
| 100127370 | MANASSAS | VA | | 08/30/2023 | | 708 | | 501 | | | 501 | | 1,209 | 1,209 | | | |
| 100053820 | LILBURN | GA | | 03/23/2021 | | 604 | | (57) | | | (57) | | 547 | 547 | | | |
| 100111742 | MIAMI | FL | | 06/29/2023 | | 338 | | 20 | | | 20 | | 358 | 358 | | | |
| 100139991 | GREENSBORO | NC | | 01/09/2024 | | 395 | | (9) | | | (9) | | 386 | 386 | | | |
| 100115617 | NORFOLK | VA | | 07/19/2023 | | 1,477 | | (28) | | | (28) | | 1,449 | 1,449 | | | |
| 100117989 | BOCA RATON | FL | | 07/20/2023 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100149131 | NEW ORLEANS | LA | | 04/22/2024 | | 343 | | (14) | | | (14) | | 329 | 329 | | | |
| 100046073 | CATAWBA | SC | | 11/25/2020 | | 89 | | (10) | | | (10) | | 79 | 79 | | | |
| 100084683 | JACKSONVILLE | FL | | 08/02/2022 | | 455 | | (21) | | | (21) | | 434 | 434 | | | |
| 100134959 | FRESNO | CA | | 10/30/2023 | | 375 | | (5) | | | (5) | | 370 | 370 | | | |
| 100049968 | TULSA | OK | | 11/20/2020 | | 1,770 | | (155) | | | (155) | | 1,615 | 1,615 | | | |
| 100080767 | LONGVIEW | TX | | 03/10/2022 | | 773 | | (22) | | | (22) | | 751 | 751 | | | |
| 100109930 | MERIDEN | CT | | 06/22/2023 | | 432 | | (16) | | | (16) | | 416 | 416 | | | |
| 100029683 | WOODBRIDGE | NJ | | 10/26/2018 | | 998 | | 143 | | | 143 | | 1,141 | 1,141 | | | |
| 100128457 | ROSELAND | VA | | 09/15/2023 | | 415 | | (6) | | | (6) | | 409 | 409 | | | |
| 100102471 | RICHMOND | TX | | 06/07/2023 | | 2,691 | | 14 | | | 14 | | 2,705 | 2,705 | | | |
| 100081669 | FORT WORTH | TX | | 03/21/2022 | | 764 | | (21) | | | (21) | | 743 | 743 | | | |
| 100055250 | URBANNA | VA | | 03/23/2021 | | 576 | | (39) | | | (39) | | 537 | 537 | | | |
| 100078872 | MABLETON | GA | | 02/24/2022 | | 909 | | (19) | | | (19) | | 890 | 890 | | | |
| 100055203 | CROMWELL | CT | | 03/23/2021 | | 998 | | (39) | | | (39) | | 959 | 959 | | | |
| 100119044 | SAFETY HARBOR | FL | | 07/27/2023 | | 778 | | (4) | | | (4) | | 774 | 774 | | | |
| 100079924 | ARLINGTON | TX | | 04/25/2022 | | 2,333 | | (47) | | | (47) | | 2,286 | 2,286 | | | |
| 100063217 | NORTH CHESTERFIELD | VA | | 07/01/2021 | | 1,223 | | (20) | | | (20) | | 1,203 | 1,203 | | | |
| 100141359 | MAGNOLIA | TX | | 01/30/2024 | | 350 | | (7) | | | (7) | | 343 | 343 | | | |
| 100138073 | ORANGE PARK | FL | | 12/13/2023 | | 275 | | (4) | | | (4) | | 271 | 398 | | 128 | 128 |
| 100079668 | SAN ANTONIO | TX | | 04/08/2022 | | 1,628 | | 37 | | | 37 | | 1,665 | 1,665 | | | |
| 100141096 | DETROIT | MI | | 01/30/2024 | | 388 | | (11) | | | (11) | | 377 | 377 | | | |
| 100101130 | HARTFORD | CT | | 04/28/2023 | | 468 | | (9) | | | (9) | | 459 | 459 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100031331 | FAIRFIELD | CA | | 03/29/2019 | | 870 | | 87 | | | 87 | | 957 | 957 | | | |
| 100134303 | KENNER | LA | | 10/27/2023 | | 453 | | (26) | | | (26) | | 427 | 427 | | | |
| 100152293 | OKLAHOMA CITY | OK | | 05/17/2024 | | 604 | | 38 | | | 38 | | 642 | 642 | | | |
| 100149125 | PHOENIX | AZ | | 04/22/2024 | | 475 | | 4 | | | 4 | | 479 | 479 | | | |
| 100053559 | POST FALLS | ID | | 03/23/2021 | | 958 | | (22) | | | (22) | | 936 | 936 | | | |
| 100100681 | HOUSTON | TX | | 04/28/2023 | | 427 | | 2 | | | 2 | | 429 | 429 | | | |
| 100078784 | BISMARCK | ND | | 02/24/2022 | | 956 | | (2) | | | (2) | | 954 | 954 | | | |
| 100151961 | PUEBLO | CO | | 06/14/2024 | | 319 | | (3) | | | (3) | | 316 | 316 | | | |
| 100116448 | PALMDALE | CA | | 07/20/2023 | | 622 | | 46 | | | 46 | | 668 | 668 | | | |
| 100126542 | FLORENCE | SC | | 08/30/2023 | | 389 | | 93 | | | 93 | | 482 | 482 | | | |
| 100154997 | GAINESVILLE | FL | | 07/19/2024 | | 326 | | (7) | | | (7) | | 319 | 319 | | | |
| 100083968 | CARMEL | IN | | 07/12/2022 | | 311 | | (10) | | | (10) | | 301 | 301 | | | |
| 100141097 | DETROIT | MI | | 01/30/2024 | | 389 | | (10) | | | (10) | | 379 | 379 | | | |
| 100120646 | WILDWOOD CREST | NJ | | 08/21/2023 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |
| 100065034 | ORLANDO | FL | | 07/14/2021 | | 1,030 | | (33) | | | (33) | | 997 | 997 | | | |
| 100087525 | WESTON | FL | | 10/25/2022 | | 665 | | 16 | | | 16 | | 681 | 681 | | | |
| 100116737 | JACKSONVILLE | FL | | 07/20/2023 | | 808 | | 98 | | | 98 | | 906 | 906 | | | |
| 100014531 | MCKINLEYVILLE | CA | | 09/27/2017 | | 1,533 | | (11) | | | (11) | | 1,522 | 1,522 | | | |
| 100117945 | KATY | TX | | 07/20/2023 | | 795 | | 18 | | | 18 | | 813 | 813 | | | |
| 100043800 | VANCOUVER | WA | | 08/13/2020 | | 796 | | (26) | | | (26) | | 770 | 770 | | | |
| 100102895 | ORANGE PARK | FL | | 06/22/2023 | | 475 | | (9) | | | (9) | | 466 | 466 | | | |
| 100141553 | SAINT PETERSBURG | FL | | 01/30/2024 | | 684 | | (26) | | | (26) | | 658 | 658 | | | |
| 100026452 | LAKE ELSINORE | CA | | 09/26/2018 | | 982 | | 9 | | | 9 | | 991 | 991 | | | |
| 100012473 | OLGA | WA | | 04/28/2017 | | 3,190 | | 71 | | | 71 | | 3,261 | 3,261 | | | |
| 100099794 | GREENWOOD | IN | | 02/28/2023 | | 462 | | (9) | | | (9) | | 453 | 453 | | | |
| 100066320 | RIVER FALLS | WI | | 08/02/2021 | | 1,116 | | 2 | | | 2 | | 1,118 | 1,118 | | | |
| 100060147 | SAINT PETERSBURG | FL | | 06/25/2021 | | 976 | | (36) | | | (36) | | 940 | 940 | | | |
| 100012727 | STOCKTON | CA | | 05/25/2017 | | 614 | | 126 | | | 126 | | 740 | 740 | | | |
| 100136843 | AURORA | IL | | 11/27/2023 | | 611 | | (9) | | | (9) | | 602 | 602 | | | |
| 100071545 | CHARLOTTE | NC | | 10/14/2021 | | 927 | | (40) | | | (40) | | 887 | 887 | | | |
| 100115285 | SARALAND | AL | | 07/17/2023 | | 379 | | (8) | | | (8) | | 371 | 371 | | | |
| 100049383 | LOS ANGELES | CA | | 11/20/2020 | | 3,000 | | (85) | | | (85) | | 2,915 | 2,915 | | | |
| 100116741 | FAIRLESS HILLS | PA | | 07/20/2023 | | 3,643 | | 682 | | | 682 | | 4,325 | 4,325 | | | |
| 100162948 | KEANSBURG | NJ | | 08/12/2024 | | 3,708 | | (84) | | | (84) | | 3,624 | 3,624 | | | |
| 100134933 | ORLAND PARK | IL | | 10/30/2023 | | 623 | | (23) | | | (23) | | 600 | 600 | | | |
| 100134772 | KISSIMMEE | FL | | 10/30/2023 | | 377 | | (7) | | | (7) | | 370 | 370 | | | |
| 100152754 | ORLANDO | FL | | 05/22/2024 | | 894 | | (52) | | | (52) | | 842 | 842 | | | |
| 100120475 | LOS ANGELES | CA | | 08/18/2023 | | 633 | | (24) | | | (24) | | 609 | 609 | | | |
| 100113922 | IRVINE | CA | | 06/29/2023 | | 362 | | 15 | | | 15 | | 377 | 377 | | | |
| 100139056 | BALTIMORE | MD | | 12/28/2023 | | 350 | | (13) | | | (13) | | 337 | 337 | | | |
| 100116298 | SALT LAKE CITY | UT | | 07/20/2023 | | 996 | | 294 | | | 294 | | 1,290 | 1,290 | | | |
| 100071967 | VENTURA | CA | | 10/29/2021 | | 19 | | (1) | | | (1) | | 18 | 18 | | | |
| 100112252 | WEST CHESTER | PA | | 06/29/2023 | | 698 | | 424 | | | 424 | | 1,122 | 1,122 | | | |
| 100145787 | SAN ANTONIO | FL | | 05/08/2024 | | 1,128 | | (45) | | | (45) | | 1,083 | 1,083 | | | |
| 100133525 | HOUSTON | TX | | 10/19/2023 | | 438 | | 2 | | | 2 | | 440 | 440 | | | |
| 100108370 | AURORA | IL | | 05/25/2023 | | 421 | | (10) | | | (10) | | 411 | 411 | | | |
| 100087225 | FORT LAUDERDALE | FL | | 10/25/2022 | | 730 | | 62 | | | 62 | | 792 | 792 | | | |
| 100140654 | OCEANSIDE | CA | | 02/08/2024 | | 385 | | (14) | | | (14) | | 371 | 371 | | | |
| 100100499 | SICKLERVILLE | NJ | | 04/27/2023 | | 579 | | 12 | | | 12 | | 591 | 591 | | | |
| 100158648 | COLUMBUS | OH | | 07/10/2024 | | 139 | | (2) | | | (2) | | 137 | 137 | | | |
| 100133100 | CARTERSVILLE | GA | | 11/29/2023 | | 383 | | (5) | | | (5) | | 378 | 378 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100060497 | LINCOLN | NE | | 06/01/2021 | | 1,051 | | 5 | | | 5 | | 1,056 | 1,056 | | | |
| 100011740 | HYDE PARK | NY | | 03/08/2017 | | 1,409 | | 262 | | | 262 | | 1,671 | 1,671 | | | |
| 100145996 | SAN MARCOS | CA | | 03/19/2024 | | 844 | | (24) | | | (24) | | 820 | 820 | | | |
| 100155003 | EDMOND | OK | | 07/19/2024 | | 275 | | (17) | | | (17) | | 258 | 258 | | | |
| 100026049 | HOMESTEAD | FL | | 09/20/2018 | | 842 | | 73 | | | 73 | | 915 | 915 | | | |
| 100086713 | GURNEE | IL | | 09/30/2022 | | 502 | | (4) | | | (4) | | 498 | 498 | | | |
| 100151844 | NORTH CHESTERFIELD | VA | | 05/10/2024 | | 307 | | | | | | | 307 | 307 | | | |
| 100109141 | MIDLAND | TX | | 06/09/2023 | | 310 | | (1) | | | (1) | | 309 | 309 | | | |
| 100148453 | PENDERGRASS | GA | | 04/12/2024 | | 1,815 | | 90 | | | 90 | | 1,905 | 1,905 | | | |
| 100091238 | ORLANDO | FL | | 01/31/2023 | | 433 | | (10) | | | (10) | | 423 | 423 | | | |
| 100080425 | ORLANDO | FL | | 04/14/2022 | | 552 | | (5) | | | (5) | | 547 | 547 | | | |
| 100060202 | MINNEAPOLIS | MN | | 06/25/2021 | | 1,917 | | (75) | | | (75) | | 1,842 | 1,842 | | | |
| 100091302 | HOUSTON | TX | | 01/31/2023 | | 466 | | (9) | | | (9) | | 457 | 457 | | | |
| 100109865 | OKLAHOMA CITY | OK | | 06/22/2023 | | 452 | | (14) | | | (14) | | 438 | 438 | | | |
| 100128300 | TWENTYNINE PALMS | CA | | 09/14/2023 | | 439 | | (5) | | | (5) | | 434 | 434 | | | |
| 100010798 | CHICAGO | IL | | 01/27/2017 | | 628 | | 91 | | | 91 | | 719 | 719 | | | |
| 100146572 | CASTLE ROCK | CO | | 03/19/2024 | | 611 | | (8) | | | (8) | | 603 | 603 | | | |
| 100031079 | ORANGEVALE | CA | | 03/29/2019 | | 2,119 | | 95 | | | 95 | | 2,214 | 2,214 | | | |
| 100023979 | PRESCOTT | AZ | | 09/10/2018 | | 22,017 | | (498) | | | (498) | | 21,519 | 21,519 | | | |
| 100071781 | CONVERSE | TX | | 10/14/2021 | | 947 | | (32) | | | (32) | | 915 | 915 | | | |
| 100138180 | OAK RIDGE | TN | | 12/14/2023 | | 332 | | (8) | | | (8) | | 324 | 324 | | | |
| 100064444 | BRIGHTON | NY | | 07/01/2021 | | 1,404 | | 37 | | | 37 | | 1,441 | 1,441 | | | |
| 100136592 | MESQUITE | TX | | 11/22/2023 | | 302 | | (10) | | | (10) | | 292 | 292 | | | |
| 100064972 | NEWMAN | CA | | 07/14/2021 | | 911 | | (32) | | | (32) | | 879 | 879 | | | |
| 100047543 | COOL | CA | | 11/20/2020 | | 1,658 | | (86) | | | (86) | | 1,572 | 1,572 | | | |
| 100142043 | DREXEL HILL | PA | | 02/29/2024 | | 434 | | (3) | | | (3) | | 431 | 431 | | | |
| 100132468 | PITTSBURGH | PA | | 11/03/2023 | | 351 | | (4) | | | (4) | | 347 | 347 | | | |
| 100139066 | DUDLEY | MA | | 12/28/2023 | | 215 | | (12) | | | (12) | | 203 | 203 | | | |
| 100161380 | GEORGETOWN | TX | | 07/25/2024 | | 165 | | (3) | | | (3) | | 162 | 162 | | | |
| 100128138 | RICHMOND | VA | | 09/11/2023 | | 410 | | (13) | | | (13) | | 397 | 397 | | | |
| 100119760 | WILLIAMSBURG | VA | | 08/08/2023 | | 449 | | (13) | | | (13) | | 436 | 436 | | | |
| 100164215 | BAKERSFIELD | CA | | 08/21/2024 | | 270 | | (4) | | | (4) | | 266 | 266 | | | |
| 100086750 | PITTSBURGH | PA | | 09/30/2022 | | 666 | | (8) | | | (8) | | 658 | 658 | | | |
| 100152980 | MARRERO | LA | | 06/27/2024 | | 776 | | (39) | | | (39) | | 737 | 737 | | | |
| 100013859 | ISSAQUAH | WA | | 05/25/2017 | | 959 | | 134 | | | 134 | | 1,093 | 1,093 | | | |
| 100102955 | OCOEE | FL | | 06/22/2023 | | 367 | | (31) | | | (31) | | 336 | 336 | | | |
| 100152755 | PHILADELPHIA | PA | | 05/22/2024 | | 1,054 | | (17) | | | (17) | | 1,037 | 1,037 | | | |
| 100154894 | MIAMI | FL | | 07/19/2024 | | 370 | | 9 | | | 9 | | 379 | 379 | | | |
| 100080372 | FORT WORTH | TX | | 04/14/2022 | | 871 | | (9) | | | (9) | | 862 | 862 | | | |
| 100147521 | SPARTANBURG | SC | | 04/03/2024 | | 353 | | (20) | | | (20) | | 333 | 333 | | | |
| 100047158 | HIALEAH | FL | | 11/20/2020 | | 1,549 | | (21) | | | (21) | | 1,528 | 1,528 | | | |
| 100043469 | FT LAUDERDALE | FL | | 08/13/2020 | | 841 | | 63 | | | 63 | | 904 | 904 | | | |
| 100076113 | BOWLING GREEN | KY | | 01/07/2022 | | 1,254 | | (23) | | | (23) | | 1,231 | 1,231 | | | |
| 100049042 | WINTER PARK | FL | | 11/20/2020 | | 839 | | (42) | | | (42) | | 797 | 797 | | | |
| 100031429 | STOCKTON | CA | | 03/29/2019 | | 731 | | (33) | | | (33) | | 698 | 698 | | | |
| 100070405 | REXBURG | ID | | 09/23/2021 | | 956 | | (30) | | | (30) | | 926 | 926 | | | |
| 100116945 | WILMINGTON | DE | | 07/20/2023 | | 1,027 | | 194 | | | 194 | | 1,221 | 1,221 | | | |
| 100067169 | SACRAMENTO | CA | | 08/02/2021 | | 1,921 | | 30 | | | 30 | | 1,951 | 1,951 | | | |
| 100080348 | FRESNO | CA | | 02/28/2022 | | 960 | | 7 | | | 7 | | 967 | 967 | | | |
| 100081009 | CORDOVA | TN | | 03/18/2022 | | 1,000 | | 18 | | | 18 | | 1,018 | 1,018 | | | |
| 100029814 | GREENBELT | MD | | 10/26/2018 | | 905 | | 134 | | | 134 | | 1,039 | 1,039 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101837 | CONROE | TX | | 04/06/2023 | | 354 | | 3 | | | 3 | | 357 | 357 | | | |
| 100081230 | ANKENY | IA | | 03/18/2022 | | 1,366 | | 43 | | | 43 | | 1,409 | 1,409 | | | |
| 100078829 | OMAHA | NE | | 02/24/2022 | | 654 | | 4 | | | 4 | | 658 | 658 | | | |
| 100143075 | BALTIMORE | MD | | 02/14/2024 | | 843 | | (64) | | | (64) | | 779 | 779 | | | |
| 100043548 | ORLANDO | FL | | 08/13/2020 | | 443 | | (32) | | | (32) | | 411 | 411 | | | |
| 100150934 | OKLAHOMA CITY | OK | | 05/08/2024 | | 2,060 | | 93 | | | 93 | | 2,153 | 2,153 | | | |
| 100084666 | ORLANDO | FL | | 08/02/2022 | | 560 | | (10) | | | (10) | | 550 | 550 | | | |
| 100102778 | (TARZANA AREA) LOS ANGELES | CA | | 06/22/2023 | | 390 | | (8) | | | (8) | | 382 | 382 | | | |
| 100140272 | WICHITA | KS | | 01/18/2024 | | 622 | | (11) | | | (11) | | 611 | 611 | | | |
| 100158740 | MISSION | TX | | 07/10/2024 | | 139 | | (2) | | | (2) | | 137 | 137 | | | |
| 100152287 | OKLAHOMA CITY | OK | | 05/17/2024 | | 601 | | 35 | | | 35 | | 636 | 636 | | | |
| 100024996 | CAPE CORAL | FL | | 09/20/2018 | | 1,383 | | 290 | | | 290 | | 1,673 | 1,673 | | | |
| 100100811 | SPRINGFIELD | VA | | 04/28/2023 | | 681 | | 4 | | | 4 | | 685 | 685 | | | |
| 100029401 | PERRIS | CA | | 10/26/2018 | | 377 | | 86 | | | 86 | | 463 | 463 | | | |
| 100084674 | GARDNERVILLE | NV | | 08/02/2022 | | 723 | | (13) | | | (13) | | 710 | 710 | | | |
| 100027901 | EAST NORTHPORT | NY | | 10/26/2018 | | 857 | | 96 | | | 96 | | 953 | 953 | | | |
| 100060627 | GOODYEAR | AZ | | 06/01/2021 | | 1,299 | | 6 | | | 6 | | 1,305 | 1,305 | | | |
| 100148238 | LITTLE ROCK | AR | | 04/12/2024 | | 3,513 | | 31 | | | 31 | | 3,544 | 3,544 | | | |
| 100087433 | SPRINGFIELD | OR | | 10/25/2022 | | 669 | | 19 | | | 19 | | 688 | 688 | | | |
| 100149095 | PARIS | TX | | 04/19/2024 | | 505 | | (26) | | | (26) | | 479 | 479 | | | |
| 100063693 | MOBILE | AL | | 07/01/2021 | | 1,312 | | (2) | | | (2) | | 1,310 | 1,310 | | | |
| 100117109 | ATLANTA | GA | | 07/20/2023 | | 728 | | 101 | | | 101 | | 829 | 829 | | | |
| 100137569 | HUTTO | TX | | 12/08/2023 | | 35,100 | | (539) | | | (539) | | 34,561 | 34,561 | | | |
| 100084734 | TILLAMOOK | OR | | 08/02/2022 | | 1,256 | | 21 | | | 21 | | 1,277 | 1,277 | | | |
| 100153480 | LEESPORT | PA | | 05/30/2024 | | 362 | | (11) | | | (11) | | 351 | 351 | | | |
| 100154773 | SMYRNA | GA | | 07/19/2024 | | 334 | | (3) | | | (3) | | 331 | 331 | | | |
| 100070438 | CHARLOTTE | NC | | 09/23/2021 | | 1,064 | | (12) | | | (12) | | 1,052 | 1,052 | | | |
| 100026969 | VALLEJO | CA | | 09/26/2018 | | 625 | | 161 | | | 161 | | 786 | 786 | | | |
| 100128108 | CINCINNATI | OH | | 09/08/2023 | | 268 | | (4) | | | (4) | | 264 | 264 | | | |
| 100013150 | MODESTO | CA | | 05/25/2017 | | 601 | | 94 | | | 94 | | 695 | 695 | | | |
| 100043794 | LOS BANOS | CA | | 08/13/2020 | | 503 | | 48 | | | 48 | | 551 | 551 | | | |
| 100156449 | SPRINGFIELD | MO | | 06/24/2024 | | 284 | | (3) | | | (3) | | 281 | 281 | | | |
| 100141101 | MILWAUKEE | WI | | 01/30/2024 | | 395 | | (8) | | | (8) | | 387 | 387 | | | |
| 100100700 | LAS VEGAS | NV | | 04/28/2023 | | 877 | | (30) | | | (30) | | 847 | 847 | | | |
| 100047827 | WARRENVILLE | IL | | 11/20/2020 | | 2,437 | | 4 | | | 4 | | 2,441 | 2,441 | | | |
| 100120580 | PIKESVILLE | MD | | 08/18/2023 | | 345 | | (19) | | | (19) | | 326 | 326 | | | |
| 100043058 | MIRAMAR | FL | | 05/28/2020 | | 1,556 | | 106 | | | 106 | | 1,662 | 1,662 | | | |
| 100148940 | BASTROP | TX | | 04/17/2024 | | 666 | | 41 | | | 41 | | 707 | 707 | | | |
| 100030845 | STATEN ISLAND | NY | | 04/09/2019 | | 1,073 | | 93 | | | 93 | | 1,166 | 1,166 | | | |
| 100135680 | WINTER HAVEN | FL | | 11/09/2023 | | 403 | | (11) | | | (11) | | 392 | 392 | | | |
| 100042932 | WHITTIER | CA | | 05/28/2020 | | 1,161 | | 56 | | | 56 | | 1,217 | 1,217 | | | |
| 100151814 | PASADENA | TX | | 05/10/2024 | | 254 | | (18) | | | (18) | | 236 | 236 | | | |
| 100079925 | BOWIE | MD | | 04/25/2022 | | 1,723 | | 108 | | | 108 | | 1,831 | 1,831 | | | |
| 100115614 | BULLHEAD CITY | AZ | | 07/19/2023 | | 402 | | 2 | | | 2 | | 404 | 404 | | | |
| 100163123 | MIAMI | FL | | 08/13/2024 | | 8,283 | | (308) | | | (308) | | 7,975 | 7,975 | | | |
| 100028155 | GREEN COVE SPRINGS | FL | | 10/26/2018 | | 567 | | 75 | | | 75 | | 642 | 642 | | | |
| 100031283 | GONZALES | CA | | 03/29/2019 | | 2,713 | | 101 | | | 101 | | 2,814 | 2,814 | | | |
| 100063153 | PUYALLUP | WA | | 07/01/2021 | | 2,883 | | 35 | | | 35 | | 2,918 | 2,918 | | | |
| 100130020 | COLUMBUS | OH | | 09/27/2023 | | 608 | | (16) | | | (16) | | 592 | 592 | | | |
| 100054692 | CITRUS SPRINGS | FL | | 03/23/2021 | | 824 | | 61 | | | 61 | | 885 | 885 | | | |
| 100062218 | SAINT CLOUD | FL | | 07/01/2021 | | 1,412 | | (17) | | | (17) | | 1,395 | 1,395 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153890 | NORTH CANTON | OH | | 06/05/2024 | | 268 | | (2) | | | (2) | | 266 | 266 | | | |
| 100081461 | MERIDIAN | ID | | 03/18/2022 | | 1,970 | | 60 | | | 60 | | 2,030 | 2,030 | | | |
| 100116662 | MIAMI | FL | | 07/20/2023 | | 960 | | 289 | | | 289 | | 1,249 | 1,249 | | | |
| 100120609 | SOUTHFIELD | MI | | 08/18/2023 | | 258 | | (8) | | | (8) | | 250 | 250 | | | |
| 100065001 | LEBANON | NJ | | 07/14/2021 | | 1,022 | | (35) | | | (35) | | 987 | 987 | | | |
| 100043605 | IDAHO FALLS | ID | | 08/13/2020 | | 539 | | (23) | | | (23) | | 516 | 516 | | | |
| 100063197 | WALLINGFORD | PA | | 07/01/2021 | | 1,092 | | | | | | | 1,092 | 1,092 | | | |
| 100130379 | MONROE | GA | | 09/28/2023 | | 324 | | (4) | | | (4) | | 320 | 320 | | | |
| 100091218 | FORT MYERS | FL | | 01/31/2023 | | 264 | | (20) | | | (20) | | 244 | 244 | | | |
| 100152332 | FULSHEAR | TX | | 05/17/2024 | | 1,759 | | 119 | | | 119 | | 1,878 | 1,878 | | | |
| 100100317 | FRANKLIN | IN | | 04/27/2023 | | 762 | | 47 | | | 47 | | 809 | 809 | | | |
| 100152322 | SPRING | TX | | 05/17/2024 | | 606 | | 43 | | | 43 | | 649 | 649 | | | |
| 100023201 | BEAR | DE | | 08/16/2018 | | 1,034 | | (9) | | | (9) | | 1,025 | 1,025 | | | |
| 100062889 | ABINGDON | MD | | 07/01/2021 | | 2,473 | | (21) | | | (21) | | 2,452 | 2,452 | | | |
| 100143003 | AMHERST | NY | | 02/12/2024 | | 1,156 | | (3) | | | (3) | | 1,153 | 1,153 | | | |
| 100117398 | FRESNO | CA | | 07/20/2023 | | 871 | | 168 | | | 168 | | 1,039 | 1,039 | | | |
| 100076129 | HUNTERSVILLE | NC | | 01/07/2022 | | 944 | | (33) | | | (33) | | 911 | 911 | | | |
| 100128067 | ANTIOCH | TN | | 09/08/2023 | | 695 | | 33 | | | 33 | | 728 | 728 | | | |
| 100055057 | MURFREESBORO | TN | | 03/23/2021 | | 1,641 | | (48) | | | (48) | | 1,593 | 1,593 | | | |
| 100099896 | CARSON CITY | NV | | 03/28/2023 | | 395 | | (15) | | | (15) | | 380 | 380 | | | |
| 100062825 | CLARKSVILLE | TN | | 07/01/2021 | | 1,408 | | (20) | | | (20) | | 1,388 | 1,388 | | | |
| 100141360 | PUNTA GORDA | FL | | 01/30/2024 | | 881 | | | | | | | 881 | 881 | | | |
| 100030713 | MAPLEWOOD | NJ | | 04/09/2019 | | 1,258 | | 53 | | | 53 | | 1,311 | 1,311 | | | |
| 100090625 | WESTBROOKVILLE | NY | | 12/29/2022 | | 422 | | 30 | | | 30 | | 452 | 452 | | | |
| 100078846 | SAINT PETERSBURG | FL | | 02/24/2022 | | 900 | | (8) | | | (8) | | 892 | 892 | | | |
| 100134677 | PLANTATION | FL | | 10/30/2023 | | 365 | | (14) | | | (14) | | 351 | 351 | | | |
| 100079731 | PALM DESERT | CA | | 04/08/2022 | | 2,466 | | 34 | | | 34 | | 2,500 | 2,500 | | | |
| 100149167 | CASSELBERRY | FL | | 04/22/2024 | | 475 | | (5) | | | (5) | | 470 | 470 | | | |
| 100101201 | DOVER | NJ | | 04/28/2023 | | 640 | | 17 | | | 17 | | 657 | 657 | | | |
| 100115347 | HUNTINGTON PARK | CA | | 07/17/2023 | | 7,609 | | (168) | | | (168) | | 7,441 | 7,441 | | | |
| 100135483 | MILLVILLE | DE | | 11/13/2023 | | 2,373 | | 160 | | | 160 | | 2,533 | 2,533 | | | |
| 100117229 | ALLEN | TX | | 07/20/2023 | | 6,193 | | 835 | | | 835 | | 7,028 | 7,028 | | | |
| 100026898 | CHICAGO | IL | | 09/26/2018 | | 1,894 | | 15 | | | 15 | | 1,909 | 1,909 | | | |
| 100080007 | WEST PALM BEACH | FL | | 04/25/2022 | | 1,239 | | (5) | | | (5) | | 1,234 | 1,234 | | | |
| 100088051 | SAN MARCOS | TX | | 10/25/2022 | | 576 | | 21 | | | 21 | | 597 | 597 | | | |
| 100154620 | HICKORY | NC | | 06/14/2024 | | 241 | | (18) | | | (18) | | 223 | 223 | | | |
| 100156189 | MURFREESBORO | TN | | 06/20/2024 | | 479 | | (8) | | | (8) | | 471 | 471 | | | |
| 100066010 | BROOKLYN | CT | | 08/02/2021 | | 360 | | (4) | | | (4) | | 356 | 356 | | | |
| 100071256 | MECHANICSBURG | PA | | 10/01/2021 | | 1,060 | | 4 | | | 4 | | 1,064 | 1,064 | | | |
| 100112348 | GILBERT | PA | | 06/29/2023 | | 2,505 | | 324 | | | 324 | | 2,829 | 2,829 | | | |
| 100028662 | RIALTO | CA | | 10/26/2018 | | 690 | | 135 | | | 135 | | 825 | 825 | | | |
| 100081493 | YPSILANTI | MI | | 03/18/2022 | | 1,195 | | 12 | | | 12 | | 1,207 | 1,207 | | | |
| 100117728 | WEST VALLEY CITY | UT | | 07/20/2023 | | 526 | | 17 | | | 17 | | 543 | 543 | | | |
| 100137878 | SAINT PETERSBURG | FL | | 12/08/2023 | | 390 | | 3 | | | 3 | | 393 | 393 | | | |
| 100070427 | SACRAMENTO | CA | | 09/23/2021 | | 1,024 | | (21) | | | (21) | | 1,003 | 1,003 | | | |
| 100139566 | DADE CITY | FL | | 12/28/2023 | | 248 | | (6) | | | (6) | | 242 | 242 | | | |
| 100158701 | NAVARRE | FL | | 07/10/2024 | | 5,563 | | (97) | | | (97) | | 5,466 | 5,466 | | | |
| 100134947 | WINTER HAVEN | FL | | 10/30/2023 | | 422 | | (1) | | | (1) | | 421 | 421 | | | |
| 100067993 | JACKSONVILLE | FL | | 09/23/2021 | | 965 | | (37) | | | (37) | | 928 | 928 | | | |
| 100153923 | KANSAS CITY | KS | | 06/05/2024 | | 328 | | (15) | | | (15) | | 313 | 313 | | | |
| 100029681 | LAS VEGAS | NV | | 10/26/2018 | | 748 | | 115 | | | 115 | | 863 | 863 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108978 | WINTER GARDEN | FL | | 05/31/2023 | | 439 | | (20) | | | (20) | | 419 | 419 | | | |
| 100139356 | CHARLOTTE | NC | | 12/28/2023 | | 381 | | (5) | | | (5) | | 376 | 376 | | | |
| 100064995 | CORDOVA | TN | | 07/14/2021 | | 999 | | (34) | | | (34) | | 965 | 965 | | | |
| 100076264 | LINCOLNTON | NC | | 01/07/2022 | | 859 | | (32) | | | (32) | | 827 | 827 | | | |
| 100139389 | BALTIMORE | MD | | 12/28/2023 | | 376 | | (9) | | | (9) | | 367 | 367 | | | |
| 100116301 | MISSOURI CITY | TX | | 07/20/2023 | | 983 | | 326 | | | 326 | | 1,309 | 1,309 | | | |
| 100055120 | ALBURTIS | PA | | 03/23/2021 | | 349 | | (60) | | | (60) | | 289 | 289 | | | |
| 100090365 | FRIENDSWOOD | TX | | 02/03/2023 | | 361 | | (23) | | | (23) | | 338 | 338 | | | |
| 100113471 | WEST PALM BEACH | FL | | 06/29/2023 | | 481 | | 129 | | | 129 | | 610 | 610 | | | |
| 100025348 | EXETER | NH | | 09/20/2018 | | 3,297 | | 166 | | | 166 | | 3,463 | 3,463 | | | |
| 100088802 | FLORIDA CITY | FL | | 11/15/2022 | | 1,141 | | (69) | | | (69) | | 1,072 | 1,072 | | | |
| 100114469 | SHELBY TWP | MI | | 06/29/2023 | | 1,133 | | 257 | | | 257 | | 1,390 | 1,390 | | | |
| 100011755 | TUCSON | AZ | | 03/08/2017 | | 983 | | 212 | | | 212 | | 1,195 | 1,195 | | | |
| 100139982 | HAMPTON | VA | | 01/09/2024 | | 409 | | (1) | | | (1) | | 408 | 408 | | | |
| 100139278 | HELOTES | TX | | 12/28/2023 | | 22,739 | | (419) | | | (419) | | 22,320 | 22,320 | | | |
| 100075154 | THOMASVILLE | GA | | 12/01/2021 | | 3,514 | | (52) | | | (52) | | 3,462 | 3,462 | | | |
| 100026906 | GREENFIELD | CA | | 09/26/2018 | | 1,057 | | 56 | | | 56 | | 1,113 | 1,113 | | | |
| 100157647 | HIALEAH | FL | | 06/28/2024 | | 235 | | (8) | | | (8) | | 227 | 227 | | | |
| 100066171 | BANDERA | TX | | 08/02/2021 | | 1,385 | | (17) | | | (17) | | 1,368 | 1,368 | | | |
| 100066817 | RUSKIN | FL | | 08/02/2021 | | 1,171 | | 4 | | | 4 | | 1,175 | 1,175 | | | |
| 100152921 | CLARKSVILLE | TN | | 05/22/2024 | | 609 | | 3 | | | 3 | | 612 | 612 | | | |
| 100054834 | BRONX | NY | | 03/23/2021 | | 379 | | (68) | | | (68) | | 311 | 311 | | | |
| 100055883 | SAINT LOUIS | MO | | 03/26/2021 | | 1,100 | | (34) | | | (34) | | 1,066 | 1,066 | | | |
| 100026286 | STATEN ISLAND | NY | | 09/20/2018 | | 3,719 | | 37 | | | 37 | | 3,756 | 3,756 | | | |
| 100152837 | MESQUITE | TX | | 05/22/2024 | | 1,603 | | (41) | | | (41) | | 1,562 | 1,562 | | | |
| 100116556 | ROSENBERG | TX | | 07/20/2023 | | 169 | | (6) | | | (6) | | 163 | 163 | | | |
| 100147441 | STATEN ISLAND | NY | | 04/03/2024 | | 308 | | (14) | | | (14) | | 294 | 294 | | | |
| 100109858 | CHICAGO | IL | | 06/22/2023 | | 429 | | (14) | | | (14) | | 415 | 415 | | | |
| 100084589 | YORKTOWN | VA | | 08/02/2022 | | 120 | | (5) | | | (5) | | 115 | 115 | | | |
| 100031181 | NAPLES | FL | | 03/29/2019 | | 1,475 | | 242 | | | 242 | | 1,717 | 1,717 | | | |
| 100157936 | LONGS | SC | | 07/09/2024 | | 255 | | 17 | | | 17 | | 272 | 272 | | | |
| 100149343 | CLAREMORE | OK | | 04/24/2024 | | 659 | | 47 | | | 47 | | 706 | 706 | | | |
| 100134986 | MOBILE | AL | | 10/30/2023 | | 355 | | (3) | | | (3) | | 352 | 352 | | | |
| 100043250 | CANTON | GA | | 08/13/2020 | | 253 | | 29 | | | 29 | | 282 | 282 | | | |
| 100153384 | GRAND RAPIDS | MI | | 05/29/2024 | | 490 | | (9) | | | (9) | | 481 | 481 | | | |
| 100133799 | MIDDLEBURG | FL | | 10/20/2023 | | 70 | | (2) | | | (2) | | 68 | 68 | | | |
| 100156887 | CEDAR HILL | TX | | 06/27/2024 | | 430 | | | | | | | 430 | 430 | | | |
| 100121032 | KISSIMMEE | FL | | 08/30/2023 | | 59,750 | | 1,011 | | | 1,011 | | 60,761 | 60,761 | | | |
| 100165008 | SAN ANTONIO | TX | | 08/28/2024 | | 136 | | (4) | | | (4) | | 132 | 132 | | | |
| 100115330 | BAKERSFIELD | CA | | 07/17/2023 | | 411 | | (12) | | | (12) | | 399 | 399 | | | |
| 100127956 | LAMPASAS | TX | | 09/08/2023 | | 4,060 | | (33) | | | (33) | | 4,027 | 4,027 | | | |
| 100156198 | IRVING | TX | | 06/20/2024 | | 466 | | (2) | | | (2) | | 464 | 464 | | | |
| 100084624 | CHICAGO | IL | | 08/02/2022 | | 278 | | (8) | | | (8) | | 270 | 270 | | | |
| 100156768 | CYPRESS | TX | | 06/26/2024 | | 120 | | (10) | | | (10) | | 110 | 110 | | | |
| 100139479 | ATLANTA | GA | | 12/28/2023 | | 374 | | (18) | | | (18) | | 356 | 356 | | | |
| 100044053 | CARSON | CA | | 08/19/2020 | | 3,334 | | (44) | | | (44) | | 3,290 | 3,290 | | | |
| 100071647 | PANAMA CITY | FL | | 10/14/2021 | | 992 | | (26) | | | (26) | | 966 | 966 | | | |
| 100132448 | MICCO | FL | | 11/03/2023 | | 431 | | 10 | | | 10 | | 441 | 441 | | | |
| 100128311 | WOODWARD | OK | | 09/14/2023 | | 521 | | | | | | | 521 | 521 | | | |
| 100151536 | NEW BRAUNFELS | TX | | 05/10/2024 | | 1,240 | | 98 | | | 98 | | 1,338 | 1,338 | | | |
| 100078885 | TUCSON | AZ | | 02/24/2022 | | 1,123 | | 2 | | | 2 | | 1,125 | 1,125 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154165 | CHARLOTTE | NC | | 07/11/2024 | | 318 | | (19) | | | (19) | | 299 | 299 | | | |
| 100102993 | ATLANTA | GA | | 06/22/2023 | | 433 | | (24) | | | (24) | | 409 | 409 | | | |
| 100024558 | PALMDALE | CA | | 09/20/2018 | | 922 | | 155 | | | 155 | | 1,077 | 1,077 | | | |
| 100158461 | NAPLES | FL | | 07/10/2024 | | 284 | | (13) | | | (13) | | 271 | 271 | | | |
| 100137139 | BULLHEAD CITY | AZ | | 11/28/2023 | | 330 | | (16) | | | (16) | | 314 | 314 | | | |
| 100134035 | ATLANTIC CITY | NJ | | 10/25/2023 | | 347 | | (8) | | | (8) | | 339 | 339 | | | |
| 100141007 | RICHMOND | TX | | 02/20/2024 | | 21,513 | | (1,014) | | | (1,014) | | 20,499 | 20,499 | | | |
| 100156861 | WESTVILLE | NJ | | 06/27/2024 | | 305 | | (13) | | | (13) | | 292 | 292 | | | |
| 100014478 | CENTEREACH | NY | | 09/27/2017 | | 4,740 | | 71 | | | 71 | | 4,811 | 4,811 | | | |
| 100118972 | COLORADO SPRINGS | CO | | 07/27/2023 | | 2,112 | | (83) | | | (83) | | 2,029 | 2,029 | | | |
| 100044990 | PATERSON | NJ | | 11/19/2020 | | 4,899 | | 343 | | | 343 | | 5,242 | 5,242 | | | |
| 100139492 | SOUTH YARMOUTH | MA | | 12/28/2023 | | 312 | | (14) | | | (14) | | 298 | 298 | | | |
| 100135171 | MIAMI | FL | | 12/15/2023 | | 409 | | 4 | | | 4 | | 413 | 413 | | | |
| 100103552 | HOUSTON | TX | | 05/08/2023 | | 3,488 | | (59) | | | (59) | | 3,429 | 3,429 | | | |
| 100049936 | BOTHELL | WA | | 11/20/2020 | | 587 | | (80) | | | (80) | | 507 | 507 | | | |
| 100149147 | HAZEL CREST | IL | | 04/22/2024 | | 419 | | (7) | | | (7) | | 412 | 412 | | | |
| 100152762 | BALTIMORE | MD | | 05/22/2024 | | 105 | | (5) | | | (5) | | 100 | 100 | | | |
| 100028223 | SAN DIEGO | CA | | 10/26/2018 | | 711 | | 105 | | | 105 | | 816 | 816 | | | |
| 100138020 | GAITHERSBURG | MD | | 12/13/2023 | | 171 | | (18) | | | (18) | | 153 | 223 | | 71 | 71 |
| 100023375 | MCKINLEYVILLE | CA | | 08/16/2018 | | 1,736 | | (31) | | | (31) | | 1,705 | 1,705 | | | |
| 100148454 | FORT WORTH | TX | | 04/12/2024 | | 643 | | 34 | | | 34 | | 677 | 677 | | | |
| 100135819 | MELISSA | TX | | 11/10/2023 | | 2,165 | | 1 | | | 1 | | 2,166 | 2,166 | | | |
| 100062138 | KEYPORT | NJ | | 07/01/2021 | | 346 | | (1) | | | (1) | | 345 | 345 | | | |
| 100115154 | MIAMI BEACH | FL | | 07/17/2023 | | 272 | | (6) | | | (6) | | 266 | 266 | | | |
| 100079043 | WORCESTER | MA | | 02/24/2022 | | 933 | | (8) | | | (8) | | 925 | 925 | | | |
| 100090729 | WILMINGTON | DE | | 12/29/2022 | | 361 | | (11) | | | (11) | | 350 | 350 | | | |
| 100156105 | PHILADELPHIA | PA | | 06/18/2024 | | 225 | | (10) | | | (10) | | 215 | 215 | | | |
| 100028152 | SANDOWN | NH | | 10/26/2018 | | 2,756 | | 494 | | | 494 | | 3,250 | 3,250 | | | |
| 100113822 | TOMS RIVER | NJ | | 06/29/2023 | | 523 | | 275 | | | 275 | | 798 | 798 | | | |
| 100151850 | RALEIGH | NC | | 05/10/2024 | | 381 | | (19) | | | (19) | | 362 | 362 | | | |
| 100060433 | GAITHERSBURG | MD | | 06/01/2021 | | 665 | | 3 | | | 3 | | 668 | 668 | | | |
| 100013174 | RIVERSIDE | CA | | 05/25/2017 | | 577 | | 143 | | | 143 | | 720 | 720 | | | |
| 100127949 | HERMITAGE | TN | | 09/08/2023 | | 10,649 | | 407 | | | 407 | | 11,056 | 11,056 | | | |
| 100013809 | KISSIMMEE | FL | | 05/25/2017 | | 1,108 | | 59 | | | 59 | | 1,167 | 1,167 | | | |
| 100156209 | EL PASO | TX | | 06/20/2024 | | 411 | | (18) | | | (18) | | 393 | 393 | | | |
| 100142028 | HUMBLE | TX | | 02/29/2024 | | 382 | | (17) | | | (17) | | 365 | 365 | | | |
| 100132516 | LOCUST GROVE | GA | | 11/03/2023 | | 442 | | 13 | | | 13 | | 455 | 455 | | | |
| 100161726 | EL PASO | TX | | 07/30/2024 | | 3,021 | | (106) | | | (106) | | 2,915 | 2,915 | | | |
| 100120586 | GREER | SC | | 08/18/2023 | | 360 | | (25) | | | (25) | | 335 | 335 | | | |
| 100055051 | LOVELAND | OH | | 03/23/2021 | | 717 | | (43) | | | (43) | | 674 | 674 | | | |
| 100138194 | ST. PETERSBURG | FL | | 12/14/2023 | | 351 | | (9) | | | (9) | | 342 | 342 | | | |
| 100071864 | CAPE CORAL | FL | | 10/14/2021 | | 919 | | (38) | | | (38) | | 881 | 881 | | | |
| 100062547 | NILES | IL | | 07/01/2021 | | 1,503 | | (2) | | | (2) | | 1,501 | 1,501 | | | |
| 100148250 | KANSAS CITY | MO | | 04/12/2024 | | 740 | | 25 | | | 25 | | 765 | 765 | | | |
| 100046186 | SEAMAN | OH | | 11/25/2020 | | 191 | | (35) | | | (35) | | 156 | 156 | | | |
| 100113535 | BERGENFIELD | NJ | | 06/29/2023 | | 691 | | 402 | | | 402 | | 1,093 | 1,093 | | | |
| 100154949 | BUFFALO | MN | | 07/19/2024 | | 309 | | (7) | | | (7) | | 302 | 302 | | | |
| 100147206 | SCRANTON | PA | | 03/28/2024 | | 117 | | (3) | | | (3) | | 114 | 114 | | | |
| 100067644 | ATLANTA | GA | | 09/23/2021 | | 1,074 | | (36) | | | (36) | | 1,038 | 1,038 | | | |
| 100074197 | BAINBRIDGE ISLAND | WA | | 12/09/2021 | | 1,972 | | (57) | | | (57) | | 1,915 | 1,915 | | | |
| 100141150 | CHICAGO | IL | | 01/30/2024 | | 119 | | (3) | | | (3) | | 116 | 116 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159639 | ROCKFORD | IL | | 08/23/2024 | | 87 | | (7) | | | (7) | | 80 | 80 | | | |
| 100055121 | KENNESAW | GA | | 03/23/2021 | | 750 | | (42) | | | (42) | | 708 | 708 | | | |
| 100165076 | FORT MYERS | FL | | 08/28/2024 | | 108 | | (5) | | | (5) | | 103 | 103 | | | |
| 100065004 | BATON ROUGE | LA | | 07/14/2021 | | 932 | | (31) | | | (31) | | 901 | 901 | | | |
| 100161832 | CORINTH | MS | | 07/31/2024 | | 372 | | (11) | | | (11) | | 361 | 361 | | | |
| 100057538 | CROWLEY | TX | | 06/30/2021 | | 1,054 | | (13) | | | (13) | | 1,041 | 1,041 | | | |
| 100043459 | MEMPHIS | TN | | 08/13/2020 | | 538 | | 49 | | | 49 | | 587 | 587 | | | |
| 100141391 | SAVANNAH | GA | | 01/30/2024 | | 382 | | (9) | | | (9) | | 373 | 373 | | | |
| 100114072 | AUBURN | MA | | 06/29/2023 | | 562 | | 66 | | | 66 | | 628 | 628 | | | |
| 100152891 | ALBUQUERQUE | NM | | 05/22/2024 | | 411 | | (9) | | | (9) | | 402 | 402 | | | |
| 100092035 | VINELAND | NJ | | 02/09/2023 | | 412 | | (9) | | | (9) | | 403 | 403 | | | |
| 100025096 | SACRAMENTO | CA | | 09/20/2018 | | 1,802 | | 207 | | | 207 | | 2,009 | 2,009 | | | |
| 100149652 | FORNEY | TX | | 04/26/2024 | | 424 | | (17) | | | (17) | | 407 | 407 | | | |
| 100013396 | SALINAS | CA | | 05/25/2017 | | 454 | | 105 | | | 105 | | 559 | 559 | | | |
| 100134116 | WESTON | FL | | 12/08/2023 | | 309 | | (22) | | | (22) | | 287 | 287 | | | |
| 100115254 | DAPHNE | AL | | 07/17/2023 | | 772 | | (31) | | | (31) | | 741 | 741 | | | |
| 100109739 | DETROIT | MI | | 06/16/2023 | | 425 | | (10) | | | (10) | | 415 | 415 | | | |
| 100147920 | DURHAM | NC | | 04/08/2024 | | 41,455 | | (523) | | | (523) | | 40,932 | 40,932 | | | |
| 100027926 | GARDENA | CA | | 10/26/2018 | | 1,350 | | 73 | | | 73 | | 1,423 | 1,423 | | | |
| 100026493 | MORENO VALLEY | CA | | 09/26/2018 | | 493 | | 87 | | | 87 | | 580 | 580 | | | |
| 100137137 | KENNESAW | GA | | 11/28/2023 | | 256 | | (25) | | | (25) | | 231 | 231 | | | |
| 100066982 | BALTIMORE | MD | | 08/02/2021 | | 1,790 | | 46 | | | 46 | | 1,836 | 1,836 | | | |
| 100017575 | FORT MYERS | FL | | 04/26/2018 | | 1,034 | | 47 | | | 47 | | 1,081 | 1,081 | | | |
| 100136147 | SOUTHFIELD | MI | | 12/18/2023 | | 430 | | (28) | | | (28) | | 402 | 402 | | | |
| 100112623 | WOODBRIDGE | VA | | 06/29/2023 | | 481 | | (6) | | | (6) | | 475 | 475 | | | |
| 100154932 | EDMOND | OK | | 07/19/2024 | | 271 | | (18) | | | (18) | | 253 | 253 | | | |
| 100151208 | KILLEEN | TX | | 05/10/2024 | | 431 | | 1 | | | 1 | | 432 | 432 | | | |
| 100142060 | PHILADELPHIA | PA | | 02/29/2024 | | 370 | | (22) | | | (22) | | 348 | 348 | | | |
| 100109655 | ORLANDO | FL | | 06/14/2023 | | 499 | | 15 | | | 15 | | 514 | 514 | | | |
| 100049519 | WINTHROP HARBOR | IL | | 11/20/2020 | | 2,902 | | (34) | | | (34) | | 2,868 | 2,868 | | | |
| 100083028 | SOUTH RIVER | NJ | | 05/11/2022 | | 966 | | 81 | | | 81 | | 1,047 | 1,047 | | | |
| 100134872 | PENDERGRASS | GA | | 10/30/2023 | | 13,057 | | 90 | | | 90 | | 13,147 | 13,147 | | | |
| 100060138 | CLEARWATER | FL | | 06/25/2021 | | 995 | | (27) | | | (27) | | 968 | 968 | | | |
| 100023886 | LINCOLN | CA | | 09/10/2018 | | 968 | | (22) | | | (22) | | 946 | 946 | | | |
| 100090300 | GLASSBORO | NJ | | 01/13/2023 | | 335 | | (6) | | | (6) | | 329 | 329 | | | |
| 100126372 | DOLTON | IL | | 08/30/2023 | | 400 | | (10) | | | (10) | | 390 | 390 | | | |
| 100115253 | DAPHNE | AL | | 07/17/2023 | | 770 | | (30) | | | (30) | | 740 | 740 | | | |
| 100065169 | DALLAS | TX | | 07/14/2021 | | 1,028 | | (23) | | | (23) | | 1,005 | 1,005 | | | |
| 100084664 | OCALA | FL | | 08/02/2022 | | 553 | | (7) | | | (7) | | 546 | 546 | | | |
| 100161312 | ANNA | TX | | 07/25/2024 | | 20,756 | | (605) | | | (605) | | 20,151 | 20,151 | | | |
| 100060506 | LANCASTER | CA | | 06/01/2021 | | 1,383 | | 6 | | | 6 | | 1,389 | 1,389 | | | |
| 100147231 | PUNTA GORDA | FL | | 03/28/2024 | | 250 | | (8) | | | (8) | | 242 | 242 | | | |
| 100029493 | ST CHARLES | MO | | 10/26/2018 | | 1,105 | | 73 | | | 73 | | 1,178 | 1,178 | | | |
| 100075078 | PEORIA | AZ | | 12/01/2021 | | 1,104 | | (16) | | | (16) | | 1,088 | 1,088 | | | |
| 100112676 | SPOTSYLVANIA | VA | | 06/29/2023 | | 751 | | 224 | | | 224 | | 975 | 975 | | | |
| 100078870 | SUNRISE | FL | | 02/24/2022 | | 1,140 | | 3 | | | 3 | | 1,143 | 1,143 | | | |
| 100044620 | AUBURN | CA | | 11/19/2020 | | 870 | | (62) | | | (62) | | 808 | 808 | | | |
| 100135974 | KANSAS CITY | MO | | 11/16/2023 | | 230 | | (16) | | | (16) | | 214 | 214 | | | |
| 100026115 | KIHEI | HI | | 09/20/2018 | | 1,026 | | 36 | | | 36 | | 1,062 | 1,062 | | | |
| 100091731 | SAN ANTONIO | TX | | 03/24/2023 | | 270 | | (34) | | | (34) | | 236 | 236 | | | |
| 100079623 | NASHVILLE | TN | | 04/08/2022 | | 809 | | (37) | | | (37) | | 772 | 772 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087240 | TEXARKANA | AR | | 10/25/2022 | | 1,020 | | 100 | | | 100 | | 1,120 | 1,120 | | | |
| 100135718 | ROSHARON | TX | | 11/10/2023 | | 50,232 | | 1,556 | | | 1,556 | | 51,788 | 51,788 | | | |
| 100044877 | DOUGLAS | MA | | 11/19/2020 | | 916 | | 25 | | | 25 | | 941 | 941 | | | |
| 100012796 | HIALEAH | FL | | 05/25/2017 | | 574 | | 193 | | | 193 | | 767 | 767 | | | |
| 100117603 | LOUISVILLE | KY | | 07/20/2023 | | 444 | | (11) | | | (11) | | 433 | 433 | | | |
| 100149372 | OCALA | FL | | 04/24/2024 | | 640 | | 45 | | | 45 | | 685 | 685 | | | |
| 100110666 | GARNER | NC | | 06/30/2023 | | 16,567 | | (256) | | | (256) | | 16,311 | 16,311 | | | |
| 100147586 | GOODYEAR | AZ | | 04/04/2024 | | 566 | | (8) | | | (8) | | 558 | 558 | | | |
| 100103653 | MISSION | TX | | 05/08/2023 | | 482 | | 11 | | | 11 | | 493 | 493 | | | |
| 100099750 | CHICAGO | IL | | 02/28/2023 | | 397 | | (15) | | | (15) | | 382 | 382 | | | |
| 100028001 | DESOTO | TX | | 10/26/2018 | | 792 | | 42 | | | 42 | | 834 | 834 | | | |
| 100141686 | SPRINGFIELD | MA | | 01/30/2024 | | 382 | | (25) | | | (25) | | 357 | 357 | | | |
| 100090217 | SPRING | TX | | 01/13/2023 | | 109 | | (5) | | | (5) | | 104 | 104 | | | |
| 100079016 | HERMISTON | OR | | 02/24/2022 | | 1,047 | | (11) | | | (11) | | 1,036 | 1,036 | | | |
| 100139342 | COVINGTON | KY | | 12/28/2023 | | 364 | | (11) | | | (11) | | 353 | 353 | | | |
| 100028854 | LAKE WORTH | FL | | 10/26/2018 | | 551 | | 100 | | | 100 | | 651 | 651 | | | |
| 100152425 | NEWPORT | NC | | 05/17/2024 | | 469 | | (9) | | | (9) | | 460 | 460 | | | |
| 100081130 | FRESNO | CA | | 03/18/2022 | | 991 | | 17 | | | 17 | | 1,008 | 1,008 | | | |
| 100130377 | ARIZONA CITY | AZ | | 09/28/2023 | | 313 | | (11) | | | (11) | | 302 | 302 | | | |
| 100075054 | LOS ANGELES | CA | | 12/01/2021 | | 986 | | (19) | | | (19) | | 967 | 967 | | | |
| 100153247 | DALLAS | TX | | 05/30/2024 | | 604 | | 41 | | | 41 | | 645 | 645 | | | |
| 100119055 | NORFOLK | VA | | 07/27/2023 | | 389 | | (9) | | | (9) | | 380 | 380 | | | |
| 100102873 | TAMPA | FL | | 06/22/2023 | | 487 | | (9) | | | (9) | | 478 | 478 | | | |
| 100074536 | PETERSBURG | VA | | 12/01/2021 | | 692 | | (23) | | | (23) | | 669 | 669 | | | |
| 100153904 | BREWER | ME | | 06/05/2024 | | 426 | | (17) | | | (17) | | 409 | 409 | | | |
| 100062756 | LEMOORE | CA | | 07/01/2021 | | 475 | | (5) | | | (5) | | 470 | 470 | | | |
| 100031290 | SACRAMENTO | CA | | 03/29/2019 | | 1,096 | | 62 | | | 62 | | 1,158 | 1,158 | | | |
| 100013860 | GREENACRES | FL | | 05/25/2017 | | 738 | | 100 | | | 100 | | 838 | 838 | | | |
| 100130286 | HOMESTEAD | FL | | 09/28/2023 | | 433 | | (17) | | | (17) | | 416 | 416 | | | |
| 100044066 | RIVERBANK | CA | | 08/19/2020 | | 1,244 | | (44) | | | (44) | | 1,200 | 1,200 | | | |
| 100148338 | WAUKEE | IA | | 04/12/2024 | | 521 | | 5 | | | 5 | | 526 | 526 | | | |
| 100060933 | LAKE ELSINORE | CA | | 06/01/2021 | | 1,463 | | 6 | | | 6 | | 1,469 | 1,469 | | | |
| 100081303 | BAKERSFIELD | CA | | 03/18/2022 | | 1,010 | | 23 | | | 23 | | 1,033 | 1,033 | | | |
| 100070874 | TORRINGTON | CT | | 10/01/2021 | | 1,075 | | (7) | | | (7) | | 1,068 | 1,068 | | | |
| 100020036 | DENVER | CO | | 07/30/2018 | | 4,423 | | (44) | | | (44) | | 4,379 | 4,379 | | | |
| 100088277 | MERRILLVILLE | IN | | 10/17/2022 | | 498 | | (12) | | | (12) | | 486 | 486 | | | |
| 100010803 | ISLIP | NY | | 12/23/2016 | | 1,855 | | 82 | | | 82 | | 1,937 | 1,937 | | | |
| 100028266 | BELLEROSE | NY | | 10/26/2018 | | 1,428 | | 103 | | | 103 | | 1,531 | 1,531 | | | |
| 100116800 | PALM COAST | FL | | 07/20/2023 | | 866 | | 247 | | | 247 | | 1,113 | 1,113 | | | |
| 100116834 | HOMESTEAD | FL | | 07/20/2023 | | 730 | | 112 | | | 112 | | 842 | 842 | | | |
| 100028517 | COMPTON | CA | | 10/26/2018 | | 720 | | 116 | | | 116 | | 836 | 836 | | | |
| 100014146 | BOWIE | MD | | 05/25/2017 | | 957 | | 89 | | | 89 | | 1,046 | 1,046 | | | |
| 100064207 | TUCKER | GA | | 07/01/2021 | | 1,062 | | 32 | | | 32 | | 1,094 | 1,094 | | | |
| 100066406 | SAINT ROBERT | MO | | 08/02/2021 | | 692 | | (11) | | | (11) | | 681 | 681 | | | |
| 100132761 | KATY | TX | | 11/03/2023 | | 380 | | (6) | | | (6) | | 374 | 374 | | | |
| 100139144 | FRANKLINVILLE | NJ | | 12/28/2023 | | 353 | | (10) | | | (10) | | 343 | 343 | | | |
| 100048717 | MABELVALE | AR | | 11/20/2020 | | 3,218 | | (102) | | | (102) | | 3,116 | 3,116 | | | |
| 100012720 | TAMPA | FL | | 05/25/2017 | | 570 | | 69 | | | 69 | | 639 | 639 | | | |
| 100139535 | LAWRENCEVILLE | GA | | 12/28/2023 | | 2,988 | | (220) | | | (220) | | 2,768 | 2,768 | | | |
| 100063145 | HAVERHILL | MA | | 07/01/2021 | | 1,416 | | (11) | | | (11) | | 1,405 | 1,405 | | | |
| 100057527 | FAIRFAX | VA | | 06/30/2021 | | 952 | | (34) | | | (34) | | 918 | 918 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090025 | SAINT CLOUD | MN | | 01/13/2023 | | 597 | | 7 | | | 7 | | 604 | 604 | | | |
| 100109845 | ORLANDO | FL | | 06/22/2023 | | 467 | | (9) | | | (9) | | 458 | 458 | | | |
| 100153392 | LAKE ARIEL | PA | | 05/29/2024 | | 491 | | (19) | | | (19) | | 472 | 472 | | | |
| 100023218 | AUSTIN | TX | | 08/16/2018 | | 953 | | (9) | | | (9) | | 944 | 944 | | | |
| 100151604 | GARLAND | TX | | 05/10/2024 | | 3,196 | | (11) | | | (11) | | 3,185 | 3,185 | | | |
| 100023807 | KATY | TX | | 09/04/2018 | | 953 | | (25) | | | (25) | | 928 | 928 | | | |
| 100100275 | NEW HAVEN | CT | | 03/24/2023 | | 590 | | (28) | | | (28) | | 562 | 562 | | | |
| 100117038 | ACWORTH | GA | | 07/20/2023 | | 607 | | 59 | | | 59 | | 666 | 666 | | | |
| 100126676 | MORTON GROVE | IL | | 08/30/2023 | | 427 | | 98 | | | 98 | | 525 | 525 | | | |
| 100126883 | MIAMI | FL | | 08/30/2023 | | 756 | | 268 | | | 268 | | 1,024 | 1,024 | | | |
| 100117535 | CHICAGO | IL | | 07/20/2023 | | 892 | | 30 | | | 30 | | 922 | 922 | | | |
| 100115243 | MILWAUKEE | WI | | 07/17/2023 | | 455 | | (13) | | | (13) | | 442 | 442 | | | |
| 100141899 | SAVANNAH | GA | | 03/27/2024 | | 404 | | (15) | | | (15) | | 389 | 389 | | | |
| 100077111 | HENDERSON | NV | | 01/03/2022 | | 1,316 | | (32) | | | (32) | | 1,284 | 1,284 | | | |
| 100101118 | NORTH CHARLESTON | SC | | 04/28/2023 | | 515 | | (2) | | | (2) | | 513 | 513 | | | |
| 100156098 | SAVANNAH | GA | | 06/18/2024 | | 259 | | (8) | | | (8) | | 251 | 251 | | | |
| 100025400 | MIRAMAR | FL | | 09/20/2018 | | 1,025 | | 129 | | | 129 | | 1,154 | 1,154 | | | |
| 100150885 | SEABROOK | TX | | 05/08/2024 | | 203,788 | | (2,865) | | | (2,865) | | 200,923 | 200,923 | | | |
| 100090100 | CONYERS | GA | | 01/13/2023 | | 633 | | (44) | | | (44) | | 589 | 589 | | | |
| 100160550 | SPRING | TX | | 07/19/2024 | | 169 | | 1 | | | 1 | | 170 | 170 | | | |
| 100153854 | HOUSTON | TX | | 06/05/2024 | | 322 | | 20 | | | 20 | | 342 | 342 | | | |
| 100140461 | GANSEVOORT | NY | | 01/18/2024 | | 383 | | (7) | | | (7) | | 376 | 376 | | | |
| 100132461 | KISSIMMEE | FL | | 11/03/2023 | | 459 | | 23 | | | 23 | | 482 | 482 | | | |
| 100030778 | LA PINE | OR | | 04/09/2019 | | 1,549 | | 113 | | | 113 | | 1,662 | 1,662 | | | |
| 100147284 | CICERO | IL | | 03/28/2024 | | 265 | | (7) | | | (7) | | 258 | 258 | | | |
| 100128401 | RIO RICO | AZ | | 09/15/2023 | | 315 | | (21) | | | (21) | | 294 | 294 | | | |
| 100137854 | MIAMI | FL | | 12/08/2023 | | 379 | | (5) | | | (5) | | 374 | 374 | | | |
| 100100709 | HOUSTON | TX | | 04/28/2023 | | 738 | | 18 | | | 18 | | 756 | 756 | | | |
| 100100812 | HOUSTON | TX | | 04/28/2023 | | 600 | | 4 | | | 4 | | 604 | 604 | | | |
| 100031479 | LANCASTER | CA | | 03/29/2019 | | 849 | | 99 | | | 99 | | 948 | 948 | | | |
| 100055109 | JESSUP | MD | | 03/23/2021 | | 586 | | (28) | | | (28) | | 558 | 558 | | | |
| 100158491 | CARTERSVILLE | GA | | 07/10/2024 | | 273 | | (13) | | | (13) | | 260 | 260 | | | |
| 100079978 | FRIENDSWOOD | TX | | 04/25/2022 | | 1,688 | | 52 | | | 52 | | 1,740 | 1,740 | | | |
| 100029415 | CORONA | CA | | 10/26/2018 | | 545 | | 64 | | | 64 | | 609 | 609 | | | |
| 100054082 | INDIANAPOLIS | IN | | 03/23/2021 | | 195 | | (24) | | | (24) | | 171 | 171 | | | |
| 100111317 | CAMDENTON | MO | | 06/29/2023 | | 419 | | (17) | | | (17) | | 402 | 402 | | | |
| 100142744 | CYPRESS | TX | | 02/08/2024 | | 2,032 | | (15) | | | (15) | | 2,017 | 2,017 | | | |
| 100156444 | TUCSON | AZ | | 06/24/2024 | | 497 | | 9 | | | 9 | | 506 | 506 | | | |
| 100061086 | HELENDALE | CA | | 06/01/2021 | | 1,391 | | 6 | | | 6 | | 1,397 | 1,397 | | | |
| 100066761 | HENRIETTA | NY | | 08/02/2021 | | 935 | | (16) | | | (16) | | 919 | 919 | | | |
| 100057932 | NOTTINGHAM | MD | | 06/30/2021 | | 1,022 | | (13) | | | (13) | | 1,009 | 1,009 | | | |
| 100153670 | CABOT | AR | | 05/31/2024 | | 219 | | (18) | | | (18) | | 201 | 201 | | | |
| 100100694 | LOCKPORT | IL | | 04/28/2023 | | 498 | | (10) | | | (10) | | 488 | 488 | | | |
| 100153328 | NORTH FORT MYERS | FL | | 05/30/2024 | | 823 | | 91 | | | 91 | | 914 | 914 | | | |
| 100126343 | EXETER | PA | | 08/30/2023 | | 373 | | (7) | | | (7) | | 366 | 366 | | | |
| 100109025 | RIVERSIDE | NJ | | 05/31/2023 | | 345 | | (10) | | | (10) | | 335 | 335 | | | |
| 100153072 | FRESNO | TX | | 06/27/2024 | | 107 | | (6) | | | (6) | | 101 | 101 | | | |
| 100081149 | MOREHEAD CITY | NC | | 03/18/2022 | | 963 | | 23 | | | 23 | | 986 | 986 | | | |
| 100142756 | DALLAS | TX | | 02/08/2024 | | 1,460 | | (24) | | | (24) | | 1,436 | 1,436 | | | |
| 100065052 | KATY | TX | | 07/14/2021 | | 1,111 | | (34) | | | (34) | | 1,077 | 1,077 | | | |
| 100079702 | WESTON | FL | | 04/25/2022 | | 756 | | (45) | | | (45) | | 711 | 711 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148406 | COLLEGE STATION | TX | | 04/12/2024 | | 652 | | 41 | | | 41 | | 693 | 693 | | | |
| 100050046 | WILMINGTON | NC | | 11/20/2020 | | 2,357 | | (107) | | | (107) | | 2,250 | 2,250 | | | |
| 100147566 | MELBOURNE | FL | | 04/03/2024 | | 367 | | (25) | | | (25) | | 342 | 342 | | | |
| 100152333 | FULSHEAR | TX | | 05/17/2024 | | 619 | | 41 | | | 41 | | 660 | 660 | | | |
| 100139375 | THROOP | PA | | 12/28/2023 | | 325 | | (8) | | | (8) | | 317 | 317 | | | |
| 100165243 | BAYTOWN | TX | | 08/29/2024 | | 161 | | (1) | | | (1) | | 160 | 160 | | | |
| 100081354 | BOTHELL | WA | | 03/18/2022 | | 1,022 | | 29 | | | 29 | | 1,051 | 1,051 | | | |
| 100076164 | PHOENIX | AZ | | 01/07/2022 | | 861 | | (27) | | | (27) | | 834 | 834 | | | |
| 100024631 | FARMINGTON | MN | | 09/20/2018 | | 896 | | 158 | | | 158 | | 1,054 | 1,054 | | | |
| 100079865 | SAINT CLOUD | FL | | 04/25/2022 | | 788 | | (36) | | | (36) | | 752 | 752 | | | |
| 100165066 | NORTH PORT | FL | | 08/28/2024 | | 84 | | (6) | | | (6) | | 78 | 78 | | | |
| 100136884 | AIEA | HI | | 11/27/2023 | | 1,214 | | 55 | | | 55 | | 1,269 | 1,269 | | | |
| 100158564 | PETERSBURG | VA | | 07/10/2024 | | 244 | | (10) | | | (10) | | 234 | 234 | | | |
| 100000541 | VOORHEES | NJ | | 09/27/2016 | | 6,430 | | 169 | | | 169 | | 6,599 | 6,599 | | | |
| 100084822 | ANGIER | NC | | 08/02/2022 | | 417 | | (29) | | | (29) | | 388 | 388 | | | |
| 100147046 | AUSTIN | TX | | 03/27/2024 | | 2,688 | | (17) | | | (17) | | 2,671 | 2,671 | | | |
| 100077408 | SAN ANTONIO | TX | | 01/03/2022 | | 517 | | (8) | | | (8) | | 509 | 509 | | | |
| 100083937 | GLENDALE HEIGHTS | IL | | 07/12/2022 | | 502 | | (5) | | | (5) | | 497 | 497 | | | |
| 100076060 | LINCOLN | NE | | 01/07/2022 | | 865 | | (31) | | | (31) | | 834 | 834 | | | |
| 100055673 | CLE ELUM | WA | | 03/23/2021 | | 593 | | (18) | | | (18) | | 575 | 575 | | | |
| 100067401 | ANNA | TX | | 09/23/2021 | | 1,992 | | (30) | | | (30) | | 1,962 | 1,962 | | | |
| 100079751 | KISSIMMEE | FL | | 04/25/2022 | | 1,602 | | (60) | | | (60) | | 1,542 | 1,542 | | | |
| 100100481 | PHILADELPHIA | PA | | 04/27/2023 | | 756 | | 108 | | | 108 | | 864 | 864 | | | |
| 100062284 | PICKERINGTON | OH | | 07/01/2021 | | 1,418 | | (17) | | | (17) | | 1,401 | 1,401 | | | |
| 100155516 | BILLINGS | MT | | 06/18/2024 | | 536 | | (20) | | | (20) | | 516 | 516 | | | |
| 100025289 | AVONDALE | AZ | | 09/20/2018 | | 539 | | 101 | | | 101 | | 640 | 640 | | | |
| 100139224 | WALNUT COVE | NC | | 12/28/2023 | | 348 | | (9) | | | (9) | | 339 | 339 | | | |
| 100137894 | SOUTHWICK | MA | | 12/08/2023 | | 243 | | (15) | | | (15) | | 228 | 228 | | | |
| 100064807 | KATY | TX | | 07/14/2021 | | 1,081 | | (50) | | | (50) | | 1,031 | 1,031 | | | |
| 100155279 | ALBANY | NY | | 07/19/2024 | | 216 | | (17) | | | (17) | | 199 | 199 | | | |
| 100114655 | KENNER | LA | | 06/29/2023 | | 344 | | (24) | | | (24) | | 320 | 320 | | | |
| 100081304 | SAN ANTONIO | TX | | 03/18/2022 | | 2,274 | | 85 | | | 85 | | 2,359 | 2,359 | | | |
| 100138400 | HOUSTON | TX | | 12/18/2023 | | 326 | | (9) | | | (9) | | 317 | 317 | | | |
| 100112034 | CITRUS HEIGHTS | CA | | 06/29/2023 | | 315 | | 309 | | | 309 | | 624 | 624 | | | |
| 100113087 | BALLWIN | MO | | 06/29/2023 | | 596 | | 353 | | | 353 | | 949 | 949 | | | |
| 100146526 | DENVER | CO | | 03/19/2024 | | 925 | | (23) | | | (23) | | 902 | 902 | | | |
| 100044930 | HIGHLAND MILLS | NY | | 11/19/2020 | | 817 | | 12 | | | 12 | | 829 | 829 | | | |
| 100143578 | CHICAGO | IL | | 02/21/2024 | | 378 | | (13) | | | (13) | | 365 | 365 | | | |
| 100143104 | EDEN PRAIRIE | MN | | 02/16/2024 | | 520 | | 2 | | | 2 | | 522 | 522 | | | |
| 100100755 | HOUSTON | TX | | 04/28/2023 | | 516 | | (18) | | | (18) | | 498 | 498 | | | |
| 100144612 | FARMINGTON | CT | | 03/13/2024 | | 505 | | (3) | | | (3) | | 502 | 502 | | | |
| 100128002 | SPRINGFIELD | TN | | 09/08/2023 | | 2,185 | | 103 | | | 103 | | 2,288 | 2,288 | | | |
| 100062920 | LAS CRUCES | NM | | 07/01/2021 | | 499 | | (3) | | | (3) | | 496 | 496 | | | |
| 100065157 | GRESHAM | OR | | 07/14/2021 | | 1,174 | | (27) | | | (27) | | 1,147 | 1,147 | | | |
| 100139266 | WOODLAND HILLS AREA LOS ANGEL | CA | | 12/28/2023 | | 274 | | 1 | | | 1 | | 275 | 275 | | | |
| 100151954 | ALIQUIPPA | PA | | 06/14/2024 | | 204 | | (21) | | | (21) | | 183 | 183 | | | |
| 100087332 | MOORESVILLE | IN | | 10/25/2022 | | 684 | | 45 | | | 45 | | 729 | 729 | | | |
| 100054096 | PORT ORANGE | FL | | 03/23/2021 | | 662 | | (51) | | | (51) | | 611 | 611 | | | |
| 100114584 | ELMWOOD PARK | IL | | 06/29/2023 | | 440 | | (2) | | | (2) | | 438 | 438 | | | |
| 100132627 | HEDGESVILLE | WV | | 11/03/2023 | | 436 | | 14 | | | 14 | | 450 | 450 | | | |
| 100150581 | MARYSVILLE | OH | | 05/03/2024 | | 461 | | (6) | | | (6) | | 455 | 455 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127262 | WEST BATH | ME | | 08/30/2023 | | 1,028 | | 44 | | | 44 | | 1,072 | 1,072 | | | |
| 100066868 | HURST | TX | | 08/02/2021 | | 1,208 | | 2 | | | 2 | | 1,210 | 1,210 | | | |
| 100048775 | BRANDON | FL | | 11/20/2020 | | 671 | | 52 | | | 52 | | 723 | 723 | | | |
| 100090281 | LA QUINTA | CA | | 01/13/2023 | | 361 | | (15) | | | (15) | | 346 | 346 | | | |
| 100153730 | HAMPTON | GA | | 07/11/2024 | | 97 | | (8) | | | (8) | | 89 | 89 | | | |
| 100149848 | SPRINGFIELD | OH | | 04/29/2024 | | 629 | | (33) | | | (33) | | 596 | 596 | | | |
| 100113855 | KEY BISCAYNE | FL | | 06/29/2023 | | 3,318 | | 263 | | | 263 | | 3,581 | 3,581 | | | |
| 100130395 | ORLANDO | FL | | 09/28/2023 | | 412 | | (12) | | | (12) | | 400 | 400 | | | |
| 100116140 | ORLANDO | FL | | 07/20/2023 | | 765 | | 78 | | | 78 | | 843 | 843 | | | |
| 100062223 | ADDISON | IL | | 07/01/2021 | | 1,437 | | (2) | | | (2) | | 1,435 | 1,435 | | | |
| 100139409 | VERNON | NJ | | 12/28/2023 | | 340 | | (7) | | | (7) | | 333 | 333 | | | |
| 100079076 | MESQUITE | TX | | 02/24/2022 | | 1,789 | | (14) | | | (14) | | 1,775 | 1,775 | | | |
| 100139004 | ACWORTH | GA | | 12/21/2023 | | 342 | | 165 | | | 165 | | 507 | 507 | | | |
| 100025232 | WHITEWATER | CA | | 09/20/2018 | | 1,091 | | 266 | | | 266 | | 1,357 | 1,357 | | | |
| 100099754 | CHICAGO | IL | | 02/28/2023 | | 443 | | (12) | | | (12) | | 431 | 431 | | | |
| 100161849 | SCRANTON | PA | | 07/31/2024 | | 322 | | (8) | | | (8) | | 314 | 314 | | | |
| 100135174 | FENTON | MO | | 11/07/2023 | | 95 | | 3 | | | 3 | | 98 | 98 | | | |
| 100133951 | DETROIT | MI | | 10/25/2023 | | 1,073 | | (32) | | | (32) | | 1,041 | 1,041 | | | |
| 100054647 | ELGIN | IL | | 03/23/2021 | | 488 | | (32) | | | (32) | | 456 | 456 | | | |
| 100088810 | POMPANO BEACH | FL | | 11/15/2022 | | 384 | | (20) | | | (20) | | 364 | 364 | | | |
| 100023929 | MONUMENT | CO | | 09/10/2018 | | 952 | | (22) | | | (22) | | 930 | 930 | | | |
| 100108243 | SAUGUS | MA | | 05/24/2023 | | 394 | | (15) | | | (15) | | 379 | 379 | | | |
| 100147672 | HOUSTON | TX | | 04/04/2024 | | 629 | | (34) | | | (34) | | 595 | 595 | | | |
| 100114559 | ATWATER | CA | | 06/29/2023 | | 1,064 | | (76) | | | (76) | | 988 | 988 | | | |
| 100079489 | FORT PIERCE | FL | | 04/25/2022 | | 784 | | (36) | | | (36) | | 748 | 748 | | | |
| 100113509 | POUGHKEEPSIE | NY | | 06/29/2023 | | 680 | | 397 | | | 397 | | 1,077 | 1,077 | | | |
| 100109610 | BALTIMORE | MD | | 06/14/2023 | | 395 | | (17) | | | (17) | | 378 | 378 | | | |
| 100075907 | BATON ROUGE | LA | | 01/07/2022 | | 977 | | (25) | | | (25) | | 952 | 952 | | | |
| 100140424 | LUBBOCK | TX | | 01/18/2024 | | 1,098 | | (5) | | | (5) | | 1,093 | 1,093 | | | |
| 100087138 | RICHMOND | RI | | 10/25/2022 | | 776 | | 68 | | | 68 | | 844 | 844 | | | |
| 100159251 | HALIFAX | VT | | 07/15/2024 | | 148 | | 2 | | | 2 | | 150 | 150 | | | |
| 100081369 | BOSSIER CITY | LA | | 03/18/2022 | | 2,411 | | 57 | | | 57 | | 2,468 | 2,468 | | | |
| 100079488 | FORT PIERCE | FL | | 04/25/2022 | | 784 | | (36) | | | (36) | | 748 | 748 | | | |
| 100130327 | DERBY | CT | | 09/28/2023 | | 402 | | (13) | | | (13) | | 389 | 389 | | | |
| 100110755 | SAINT PETERSBURG | FL | | 08/11/2023 | | 243 | | (15) | | | (15) | | 228 | 228 | | | |
| 100014176 | SACRAMENTO | CA | | 05/25/2017 | | 744 | | 115 | | | 115 | | 859 | 859 | | | |
| 100148356 | CLAREMORE | OK | | 04/12/2024 | | 591 | | 24 | | | 24 | | 615 | 615 | | | |
| 100043044 | HONOKAA | HI | | 05/28/2020 | | 964 | | 48 | | | 48 | | 1,012 | 1,012 | | | |
| 100103223 | PANAMA CITY | FL | | 04/26/2023 | | 303 | | (2) | | | (2) | | 301 | 301 | | | |
| 100157913 | SLINGERLANDS | NY | | 07/09/2024 | | 317 | | 3 | | | 3 | | 320 | 320 | | | |
| 100138395 | KNOXVILLE | TN | | 12/18/2023 | | 390 | | | | | | | 390 | 390 | | | |
| 100152212 | KATY | TX | | 05/17/2024 | | 619 | | 47 | | | 47 | | 666 | 666 | | | |
| 100062330 | TRENTON | NJ | | 07/01/2021 | | 1,150 | | 2 | | | 2 | | 1,152 | 1,152 | | | |
| 100119857 | MYRTLE BEACH | SC | | 08/10/2023 | | 340 | | (12) | | | (12) | | 328 | 328 | | | |
| 100026909 | SAN PABLO | CA | | 09/26/2018 | | 577 | | 131 | | | 131 | | 708 | 708 | | | |
| 100091467 | CHICAGO | IL | | 01/20/2023 | | 284 | | (6) | | | (6) | | 278 | 278 | | | |
| 100115098 | MILFORD | CT | | 07/14/2023 | | 70,674 | | (1,546) | | | (1,546) | | 69,128 | 69,128 | | | |
| 100065171 | WEST WILDWOOD | NJ | | 07/14/2021 | | 1,709 | | (39) | | | (39) | | 1,670 | 1,670 | | | |
| 100030733 | GAINESVILLE | VA | | 04/09/2019 | | 888 | | 143 | | | 143 | | 1,031 | 1,031 | | | |
| 100143428 | KISSIMMEE | FL | | 02/16/2024 | | 375 | | (12) | | | (12) | | 363 | 363 | | | |
| 100143411 | LAS VEGAS | NV | | 02/16/2024 | | 284 | | 4 | | | 4 | | 288 | 288 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100057945 | SAHUARITA | AZ | | 06/30/2021 | | 981 | | (25) | | | (25) | | 956 | 956 | | | |
| 100062721 | CORPUS CHRISTI | TX | | 07/01/2021 | | 1,426 | | (21) | | | (21) | | 1,405 | 1,405 | | | |
| 100147622 | PANAMA CITY | FL | | 04/04/2024 | | 462 | | 5 | | | 5 | | 467 | 467 | | | |
| 100012742 | CENTRAL ISLIP | NY | | 05/25/2017 | | 721 | | 152 | | | 152 | | 873 | 873 | | | |
| 100126336 | WATERBURY | CT | | 08/30/2023 | | 394 | | (8) | | | (8) | | 386 | 386 | | | |
| 100140407 | TUCSON | AZ | | 01/18/2024 | | 344 | | (7) | | | (7) | | 337 | 337 | | | |
| 100115353 | HENDERSON | NV | | 07/17/2023 | | 491 | | 1 | | | 1 | | 492 | 492 | | | |
| 100100731 | BALTIMORE | MD | | 04/28/2023 | | 1,201 | | 19 | | | 19 | | 1,220 | 1,220 | | | |
| 100159522 | SAN ANTONIO | TX | | 07/15/2024 | | 278 | | (2) | | | (2) | | 276 | 276 | | | |
| 100118073 | OGDEN | UT | | 07/20/2023 | | 464 | | (11) | | | (11) | | 453 | 453 | | | |
| 100079763 | KISSIMMEE | FL | | 04/25/2022 | | 720 | | (48) | | | (48) | | 672 | 672 | | | |
| 100156710 | MCHENRY | IL | | 06/26/2024 | | 138 | | (4) | | | (4) | | 134 | 134 | | | |
| 100087395 | MAYWOOD | IL | | 10/25/2022 | | 981 | | 145 | | | 145 | | 1,126 | 1,126 | | | |
| 100154574 | ZEPHYRHILLS | FL | | 06/14/2024 | | 231 | | (11) | | | (11) | | 220 | 220 | | | |
| 100062973 | VERNON | NJ | | 07/01/2021 | | 956 | | (4) | | | (4) | | 952 | 952 | | | |
| 100129957 | WILMINGTON | DE | | 09/27/2023 | | 343 | | (13) | | | (13) | | 330 | 330 | | | |
| 100090263 | ARROWBEAR | CA | | 01/13/2023 | | 288 | | (18) | | | (18) | | 270 | 270 | | | |
| 100129910 | BALTIMORE | MD | | 09/27/2023 | | 424 | | (13) | | | (13) | | 411 | 411 | | | |
| 100088045 | DORAL | FL | | 10/25/2022 | | 502 | | (5) | | | (5) | | 497 | 497 | | | |
| 100149879 | BAKERSFIELD | CA | | 04/29/2024 | | 308 | | 2 | | | 2 | | 310 | 310 | | | |
| 100152267 | KISSIMMEE | FL | | 05/17/2024 | | 572 | | 30 | | | 30 | | 602 | 602 | | | |
| 100057599 | BALTIMORE | MD | | 06/30/2021 | | 1,732 | | (26) | | | (26) | | 1,706 | 1,706 | | | |
| 100163316 | HERNANDO | FL | | 08/13/2024 | | 596 | | (1) | | | (1) | | 595 | 595 | | | |
| 100055252 | UNION | NJ | | 03/23/2021 | | 5,032 | | (128) | | | (128) | | 4,904 | 4,904 | | | |
| 100117776 | FORT WALTON BEACH | FL | | 07/20/2023 | | 478 | | (7) | | | (7) | | 471 | 471 | | | |
| 100043109 | LA HABRA | CA | | 05/28/2020 | | 547 | | 11 | | | 11 | | 558 | 558 | | | |
| 100112105 | SAINT MARYS | GA | | 06/29/2023 | | 1,385 | | 200 | | | 200 | | 1,585 | 1,585 | | | |
| 100013738 | TURLOCK | CA | | 05/25/2017 | | 592 | | 61 | | | 61 | | 653 | 653 | | | |
| 100126380 | HAMILTON | NJ | | 08/30/2023 | | 422 | | (14) | | | (14) | | 408 | 408 | | | |
| 100103767 | TAMPA | FL | | 05/10/2023 | | 304 | | (22) | | | (22) | | 282 | 282 | | | |
| 100101192 | OAKHURST | NJ | | 04/28/2023 | | 739 | | 31 | | | 31 | | 770 | 770 | | | |
| 100079487 | DENVER | CO | | 04/25/2022 | | 1,060 | | 81 | | | 81 | | 1,141 | 1,141 | | | |
| 100111178 | ELMWOOD PARK | IL | | 06/29/2023 | | 678 | | 295 | | | 295 | | 973 | 973 | | | |
| 100118735 | CONCORD | NC | | 07/25/2023 | | 75 | | (2) | | | (2) | | 73 | 73 | | | |
| 100071391 | HICKORY | NC | | 10/01/2021 | | 980 | | (4) | | | (4) | | 976 | 976 | | | |
| 100081313 | PRINCETON | TX | | 03/18/2022 | | 1,014 | | 29 | | | 29 | | 1,043 | 1,043 | | | |
| 100165734 | MIAMI BEACH | FL | | 08/29/2024 | | 297 | | (8) | | | (8) | | 289 | 289 | | | |
| 100150615 | SAN ANTONIO | TX | | 05/03/2024 | | 649 | | 28 | | | 28 | | 677 | 677 | | | |
| 100029066 | HUNTINGTON PARK | CA | | 10/26/2018 | | 1,092 | | 71 | | | 71 | | 1,163 | 1,163 | | | |
| 100119702 | PARKVILLE | MD | | 08/08/2023 | | 405 | | (8) | | | (8) | | 397 | 397 | | | |
| 100130052 | CHESTER | NY | | 09/27/2023 | | 123 | | (2) | | | (2) | | 121 | 121 | | | |
| 100091957 | NEW HAVEN | CT | | 02/07/2023 | | 356 | | (20) | | | (20) | | 336 | 336 | | | |
| 100150156 | TAMPA | FL | | 04/30/2024 | | 359 | | (10) | | | (10) | | 349 | 349 | | | |
| 100066027 | CENTENNIAL | CO | | 08/02/2021 | | 1,964 | | (13) | | | (13) | | 1,951 | 1,951 | | | |
| 100099783 | MONTICELLO | NY | | 02/28/2023 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100102568 | LAWRENCE | KS | | 06/07/2023 | | 368 | | (17) | | | (17) | | 351 | 351 | | | |
| 100150831 | RINCON | GA | | 05/08/2024 | | 417 | | (3) | | | (3) | | 414 | 414 | | | |
| 100028909 | HOWELL | NJ | | 10/26/2018 | | 3,742 | | 147 | | | 147 | | 3,889 | 3,889 | | | |
| 100088332 | SALISBURY | MD | | 01/06/2023 | | 3,956 | | (146) | | | (146) | | 3,810 | 3,810 | | | |
| 100067616 | ROSHARON | TX | | 09/23/2021 | | 950 | | (38) | | | (38) | | 912 | 912 | | | |
| 100090123 | MULBERRY | FL | | 01/13/2023 | | 329 | | (21) | | | (21) | | 308 | 308 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100000274 | WASHINGTON | DC | | 09/27/2016 | | 341 | | 40 | | | 40 | | 381 | 381 | | | |
| 100161806 | MILLVILLE | NJ | | 07/31/2024 | | 328 | | (8) | | | (8) | | 320 | 320 | | | |
| 100088064 | JUSTIN | TX | | 10/25/2022 | | 1,304 | | 48 | | | 48 | | 1,352 | 1,352 | | | |
| 100149781 | ST. LOUIS | MO | | 04/26/2024 | | 112 | | (3) | | | (3) | | 109 | 109 | | | |
| 100147591 | SHEPHERD | TX | | 04/04/2024 | | 444 | | (24) | | | (24) | | 420 | 420 | | | |
| 100026518 | MORENO VALLEY | CA | | 09/26/2018 | | 474 | | 35 | | | 35 | | 509 | 509 | | | |
| 100153085 | BUCKEYE | AZ | | 06/27/2024 | | 1,312 | | (23) | | | (23) | | 1,289 | 1,289 | | | |
| 100160910 | HAMILTON | NJ | | 07/24/2024 | | 30,912 | | (760) | | | (760) | | 30,152 | 30,152 | | | |
| 100081295 | SAINT PETERS | MO | | 03/18/2022 | | 1,162 | | 27 | | | 27 | | 1,189 | 1,189 | | | |
| 100060468 | COMMERCE CITY | CO | | 06/01/2021 | | 1,405 | | 6 | | | 6 | | 1,411 | 1,411 | | | |
| 100069523 | ELKHORN | WI | | 09/01/2021 | | 1,100 | | (1) | | | (1) | | 1,099 | 1,099 | | | |
| 100119685 | PORT JERVIS | NY | | 08/08/2023 | | 268 | | (5) | | | (5) | | 263 | 263 | | | |
| 100082818 | FORT WORTH | TX | | 04/28/2022 | | 1,957 | | (44) | | | (44) | | 1,913 | 1,913 | | | |
| 100081432 | MODESTO | CA | | 03/18/2022 | | 997 | | 21 | | | 21 | | 1,018 | 1,018 | | | |
| 100043247 | BOTHELL | WA | | 08/13/2020 | | 1,730 | | 12 | | | 12 | | 1,742 | 1,742 | | | |
| 100151887 | KYLE | TX | | 05/10/2024 | | 604 | | (23) | | | (23) | | 581 | 581 | | | |
| 100043906 | SAN PABLO | CA | | 08/19/2020 | | 752 | | (54) | | | (54) | | 698 | 698 | | | |
| 100091211 | NORTH LAS VEGAS | NV | | 01/31/2023 | | 351 | | (21) | | | (21) | | 330 | 330 | | | |
| 100076106 | RIO RANCHO | NM | | 01/07/2022 | | 861 | | (24) | | | (24) | | 837 | 837 | | | |
| 100153825 | CINCINNATI | OH | | 07/10/2024 | | 205 | | (5) | | | (5) | | 200 | 200 | | | |
| 100078924 | FRESNO | CA | | 02/24/2022 | | 1,032 | | 4 | | | 4 | | 1,036 | 1,036 | | | |
| 100156225 | CHESAPEAKE | VA | | 06/20/2024 | | 224 | | (10) | | | (10) | | 214 | 214 | | | |
| 100067517 | FREDERICKSBURG | VA | | 09/23/2021 | | 853 | | (39) | | | (39) | | 814 | 814 | | | |
| 100030304 | COOPER CITY | FL | | 12/20/2018 | | 1,912 | | 61 | | | 61 | | 1,973 | 1,973 | | | |
| 100130031 | BLOOMINGDALE | IL | | 09/27/2023 | | 905 | | (13) | | | (13) | | 892 | 892 | | | |
| 100065016 | GLEN BURNIE | MD | | 07/14/2021 | | 2,048 | | (67) | | | (67) | | 1,981 | 1,981 | | | |
| 100017916 | WEST PALM BEACH | FL | | 05/30/2018 | | 1,039 | | (15) | | | (15) | | 1,024 | 1,024 | | | |
| 100088977 | SCOTTSDALE | AZ | | 11/15/2022 | | 321 | | (1) | | | (1) | | 320 | 320 | | | |
| 100091237 | ORLANDO | FL | | 01/31/2023 | | 401 | | (14) | | | (14) | | 387 | 387 | | | |
| 100054038 | MARIETTA | GA | | 03/23/2021 | | 569 | | (53) | | | (53) | | 516 | 516 | | | |
| 100024721 | AGUANGA | CA | | 09/20/2018 | | 1,007 | | 70 | | | 70 | | 1,077 | 1,077 | | | |
| 100049477 | ELMONT | NY | | 11/20/2020 | | 681 | | 25 | | | 25 | | 706 | 706 | | | |
| 100029845 | CHICAGO | IL | | 10/26/2018 | | 519 | | 77 | | | 77 | | 596 | 596 | | | |
| 100071807 | PALM BAY | FL | | 10/14/2021 | | 957 | | (31) | | | (31) | | 926 | 926 | | | |
| 100139487 | EXETER | CA | | 12/28/2023 | | 360 | | (12) | | | (12) | | 348 | 348 | | | |
| 100011454 | HACKENSACK | NJ | | 12/23/2016 | | 621 | | 285 | | | 285 | | 906 | 906 | | | |
| 100150919 | ATHENS | AL | | 05/08/2024 | | 709 | | 45 | | | 45 | | 754 | 754 | | | |
| 100115598 | INDIAN LAND | SC | | 07/19/2023 | | 458 | | (6) | | | (6) | | 452 | 452 | | | |
| 100079219 | BUFFALO | NY | | 02/24/2022 | | 861 | | (22) | | | (22) | | 839 | 839 | | | |
| 100134449 | PLYMOUTH | PA | | 10/30/2023 | | 360 | | (14) | | | (14) | | 346 | 346 | | | |
| 100148422 | STATESVILLE | NC | | 04/12/2024 | | 10,065 | | 41 | | | 41 | | 10,106 | 10,106 | | | |
| 100153463 | GRAND RAPIDS | MI | | 05/30/2024 | | 394 | | (10) | | | (10) | | 384 | 384 | | | |
| 100050340 | BRIDGEPORT | CT | | 11/20/2020 | | 1,788 | | 23 | | | 23 | | 1,811 | 1,811 | | | |
| 100135809 | PRINCETON | TX | | 11/10/2023 | | 760 | | (9) | | | (9) | | 751 | 751 | | | |
| 100013793 | PLANTATION | FL | | 05/25/2017 | | 1,060 | | 162 | | | 162 | | 1,222 | 1,222 | | | |
| 100137799 | MANLIUS | NY | | 12/08/2023 | | 51,000 | | (10) | | | (10) | | 50,990 | 50,990 | | | |
| 100141117 | CHICAGO | IL | | 01/30/2024 | | 348 | | (9) | | | (9) | | 339 | 339 | | | |
| 100091290 | DALLAS | TX | | 01/31/2023 | | 421 | | (18) | | | (18) | | 403 | 403 | | | |
| 100026888 | BAKERSFIELD | CA | | 09/26/2018 | | 605 | | 94 | | | 94 | | 699 | 699 | | | |
| 100153455 | DECATUR | AL | | 05/30/2024 | | 387 | | (7) | | | (7) | | 380 | 380 | | | |
| 100114616 | GREAT FALLS | MT | | 06/29/2023 | | 613 | | (21) | | | (21) | | 592 | 592 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071105 | FLORIDA CITY | FL | | 10/01/2021 | | 1,441 | | (2) | | | (2) | | 1,439 | 1,439 | | | |
| 100119784 | VINELAND | NJ | | 08/08/2023 | | 378 | | (10) | | | (10) | | 368 | 368 | | | |
| 100135889 | ADELANTO | CA | | 11/13/2023 | | 320 | | (2) | | | (2) | | 318 | 318 | | | |
| 100066691 | DERBY | KS | | 08/02/2021 | | 621 | | (6) | | | (6) | | 615 | 615 | | | |
| 100066561 | BALTIMORE | MD | | 08/02/2021 | | 1,028 | | (7) | | | (7) | | 1,021 | 1,021 | | | |
| 100025082 | FONTANA | CA | | 09/20/2018 | | 602 | | 74 | | | 74 | | 676 | 676 | | | |
| 100110081 | ARVADA | CO | | 06/23/2023 | | 15,703 | | (152) | | | (152) | | 15,551 | 15,551 | | | |
| 100142615 | MUSTANG | OK | | 02/08/2024 | | 378 | | (9) | | | (9) | | 369 | 369 | | | |
| 100062071 | LOVELAND | CO | | 07/01/2021 | | 914 | | (7) | | | (7) | | 907 | 907 | | | |
| 100129815 | HOUSTON | TX | | 09/27/2023 | | 424 | | (9) | | | (9) | | 415 | 415 | | | |
| 100103884 | NORTH CHICAGO | IL | | 05/10/2023 | | 257 | | (8) | | | (8) | | 249 | 249 | | | |
| 100146718 | MESQUITE | TX | | 03/20/2024 | | 309 | | (21) | | | (21) | | 288 | 288 | | | |
| 100128271 | NORFOLK | VA | | 09/14/2023 | | 364 | | (18) | | | (18) | | 346 | 346 | | | |
| 100154106 | MEDFORD | OR | | 07/11/2024 | | 4,137 | | (177) | | | (177) | | 3,960 | 3,960 | | | |
| 100134300 | HEBER SPRINGS | AR | | 10/27/2023 | | 263 | | (21) | | | (21) | | 242 | 242 | | | |
| 100115450 | NEW CANEY | TX | | 07/17/2023 | | 355 | | (20) | | | (20) | | 335 | 335 | | | |
| 100102642 | SURFSIDE BEACH | TX | | 06/22/2023 | | 304 | | (39) | | | (39) | | 265 | 265 | | | |
| 100014570 | EAST AMHERST | NY | | 09/27/2017 | | 752 | | 165 | | | 165 | | 917 | 917 | | | |
| 100147594 | HOMEY IN THE HILLS | FL | | 04/04/2024 | | 385 | | (25) | | | (25) | | 360 | 360 | | | |
| 100023831 | FRESNO | CA | | 09/04/2018 | | 945 | | (24) | | | (24) | | 921 | 921 | | | |
| 100078828 | HOUSTON | TX | | 02/24/2022 | | 952 | | 1 | | | 1 | | 953 | 953 | | | |
| 100140441 | BAYTOWN | TX | | 01/18/2024 | | 6,543 | | 261 | | | 261 | | 6,804 | 6,804 | | | |
| 100120564 | MINNEAPOLIS | MN | | 08/18/2023 | | 716 | | (23) | | | (23) | | 693 | 693 | | | |
| 100084696 | HOLIDAY | FL | | 08/02/2022 | | 532 | | (13) | | | (13) | | 519 | 519 | | | |
| 100149105 | NEW CANEY | TX | | 04/19/2024 | | 408 | | 17 | | | 17 | | 425 | 425 | | | |
| 100139196 | LAUREL | MD | | 12/28/2023 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |
| 100091614 | CLARKSTON | WA | | 03/07/2023 | | 108 | | (7) | | | (7) | | 101 | 101 | | | |
| 100142993 | CULPEPPER | VA | | 02/12/2024 | | 259 | | (8) | | | (8) | | 251 | 251 | | | |
| 100025508 | LA PLACE | LA | | 09/20/2018 | | 505 | | 102 | | | 102 | | 607 | 607 | | | |
| 100162317 | ATLANTA | GA | | 08/05/2024 | | 140 | | (3) | | | (3) | | 137 | 137 | | | |
| 100133547 | SOUTH HOLLAND | IL | | 10/19/2023 | | 308 | | (10) | | | (10) | | 298 | 298 | | | |
| 100100018 | WEST PALM BEACH | FL | | 03/28/2023 | | 564 | | (10) | | | (10) | | 554 | 554 | | | |
| 100078992 | RICHMOND | VA | | 02/24/2022 | | 1,848 | | (23) | | | (23) | | 1,825 | 1,825 | | | |
| 100065178 | COLORADO SPGS | CO | | 07/14/2021 | | 1,004 | | (22) | | | (22) | | 982 | 982 | | | |
| 100152184 | WINSTON SALEM | NC | | 05/17/2024 | | 1,056 | | (6) | | | (6) | | 1,050 | 1,050 | | | |
| 100030169 | CONCORD | CA | | 12/20/2018 | | 3,159 | | 131 | | | 131 | | 3,290 | 3,290 | | | |
| 100139287 | PHILADELPHIA | PA | | 12/28/2023 | | 3,525 | | (22) | | | (22) | | 3,503 | 3,503 | | | |
| 100164987 | STERLING HEIGHTS | MI | | 08/28/2024 | | 106 | | (4) | | | (4) | | 102 | 102 | | | |
| 100067628 | AUSTIN | TX | | 09/23/2021 | | 641 | | (23) | | | (23) | | 618 | 618 | | | |
| 100071867 | SAN ANTONIO | TX | | 10/14/2021 | | 876 | | (35) | | | (35) | | 841 | 841 | | | |
| 100109774 | CORAL SPRINGS | FL | | 08/04/2023 | | 18,159 | | (159) | | | (159) | | 18,000 | 18,000 | | | |
| 100157989 | DECATUR | GA | | 07/09/2024 | | 148 | | | | | | | 148 | 148 | | | |
| 100101790 | PHILADELPHIA | PA | | 03/31/2023 | | 429 | | (9) | | | (9) | | 420 | 420 | | | |
| 100063132 | SACRAMENTO | CA | | 07/01/2021 | | 1,350 | | 3 | | | 3 | | 1,353 | 1,353 | | | |
| 100065571 | FRESNO | CA | | 07/28/2021 | | 3,072 | | (89) | | | (89) | | 2,983 | 2,983 | | | |
| 100076298 | FORT WORTH | TX | | 01/07/2022 | | 903 | | (22) | | | (22) | | 881 | 881 | | | |
| 100113258 | ROCKVILLE | MD | | 06/29/2023 | | 1,019 | | 302 | | | 302 | | 1,321 | 1,321 | | | |
| 100138177 | RIVERVIEW | FL | | 12/14/2023 | | 361 | | (1) | | | (1) | | 360 | 360 | | | |
| 100063898 | SARASOTA | FL | | 07/01/2021 | | 1,124 | | (3) | | | (3) | | 1,121 | 1,121 | | | |
| 100117334 | HOUSTON | TX | | 07/20/2023 | | 622 | | 73 | | | 73 | | 695 | 695 | | | |
| 100135010 | ORLANDO | FL | | 10/30/2023 | | 380 | | 6 | | | 6 | | 386 | 386 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115133 | CHICAGO | IL | | 07/17/2023 | | 381 | | (14) | | | (14) | | 367 | 367 | | | |
| 100103609 | BURBANK | IL | | 05/08/2023 | | 376 | | (5) | | | (5) | | 371 | 371 | | | |
| 100025904 | PEARLAND | TX | | 09/20/2018 | | 1,912 | | 138 | | | 138 | | 2,050 | 2,050 | | | |
| 100055628 | LOS ANGELES | CA | | 03/23/2021 | | 5,343 | | (67) | | | (67) | | 5,276 | 5,276 | | | |
| 100100049 | LAKESIDE | AZ | | 03/28/2023 | | 399 | | (24) | | | (24) | | 375 | 375 | | | |
| 100061665 | GLENVILLE | NY | | 07/01/2021 | | 2,388 | | (12) | | | (12) | | 2,376 | 2,376 | | | |
| 100091386 | HOFFMAN ESTATES | IL | | 02/22/2023 | | 436 | | 4 | | | 4 | | 440 | 440 | | | |
| 100134964 | KANNAPOLIS | NC | | 10/30/2023 | | 283 | | (20) | | | (20) | | 263 | 263 | | | |
| 100103049 | INDIANAPOLIS | IN | | 06/22/2023 | | 213 | | (13) | | | (13) | | 200 | 200 | | | |
| 100117027 | CONYERS | GA | | 07/20/2023 | | 667 | | 87 | | | 87 | | 754 | 754 | | | |
| 100091225 | SPARTA | TN | | 01/31/2023 | | 458 | | (15) | | | (15) | | 443 | 443 | | | |
| 100152294 | OKLAHOMA CITY | OK | | 05/17/2024 | | 586 | | 34 | | | 34 | | 620 | 620 | | | |
| 100152292 | OKLAHOMA CITY | OK | | 05/17/2024 | | 586 | | 34 | | | 34 | | 620 | 620 | | | |
| 100155270 | SAVANNAH | GA | | 07/19/2024 | | 389 | | (29) | | | (29) | | 360 | 360 | | | |
| 100110982 | PASO ROBLES | CA | | 06/29/2023 | | 366 | | 69 | | | 69 | | 435 | 435 | | | |
| 100153051 | CINCINNATI | OH | | 06/27/2024 | | 235 | | (12) | | | (12) | | 223 | 223 | | | |
| 100054371 | WEST PALM BEACH | FL | | 03/23/2021 | | 1,214 | | 27 | | | 27 | | 1,241 | 1,241 | | | |
| 100100485 | FORT MYERS | FL | | 04/27/2023 | | 686 | | 66 | | | 66 | | 752 | 752 | | | |
| 100147227 | VOORHEES TOWNSHIP | NJ | | 03/28/2024 | | 257 | | (6) | | | (6) | | 251 | 251 | | | |
| 100055887 | SPRINGFIELD | OR | | 03/26/2021 | | 1,051 | | (30) | | | (30) | | 1,021 | 1,021 | | | |
| 100148078 | CROSBY | TX | | 04/10/2024 | | 616 | | 11 | | | 11 | | 627 | 627 | | | |
| 100136277 | LOCKHART | TX | | 11/20/2023 | | 635 | | 84 | | | 84 | | 719 | 719 | | | |
| 100136278 | LOCKHART | TX | | 11/20/2023 | | 635 | | 84 | | | 84 | | 719 | 719 | | | |
| 100029140 | CONSHOHOCKEN | PA | | 10/26/2018 | | 2,869 | | 35 | | | 35 | | 2,904 | 2,904 | | | |
| 100026309 | MIAMI | FL | | 09/20/2018 | | 360 | | 71 | | | 71 | | 431 | 431 | | | |
| 100157941 | MANNFORD | OK | | 07/09/2024 | | 199 | | 19 | | | 19 | | 218 | 218 | | | |
| 100115189 | WATERBURY | CT | | 07/17/2023 | | 384 | | (13) | | | (13) | | 371 | 371 | | | |
| 100157709 | KENNER | LA | | 06/28/2024 | | 186 | | (15) | | | (15) | | 171 | 171 | | | |
| 100128027 | NASHVILLE | TN | | 09/08/2023 | | 581 | | 21 | | | 21 | | 602 | 602 | | | |
| 100061222 | BROOKLYN PARK | MN | | 06/01/2021 | | 1,286 | | 5 | | | 5 | | 1,291 | 1,291 | | | |
| 100156320 | GALVESTON | TX | | 07/25/2024 | | 133 | | (4) | | | (4) | | 129 | 129 | | | |
| 100088871 | HIALEAH | FL | | 11/15/2022 | | 909 | | 16 | | | 16 | | 925 | 925 | | | |
| 100119028 | OCALA | FL | | 07/27/2023 | | 372 | | (23) | | | (23) | | 349 | 349 | | | |
| 100151189 | SAVANNAH | GA | | 05/10/2024 | | 2,124 | | (63) | | | (63) | | 2,061 | 2,061 | | | |
| 100014776 | TARPON SPRINGS | FL | | 10/30/2017 | | 421 | | 25 | | | 25 | | 446 | 446 | | | |
| 100062662 | TEMPLETON | MA | | 07/01/2021 | | 934 | | (13) | | | (13) | | 921 | 921 | | | |
| 100113503 | SAINT LOUIS | MO | | 06/29/2023 | | 524 | | 192 | | | 192 | | 716 | 716 | | | |
| 100155210 | JOHNSTOWN | OH | | 07/19/2024 | | 266 | | (13) | | | (13) | | 253 | 253 | | | |
| 100025978 | LOS ANGELES | CA | | 09/20/2018 | | 686 | | 95 | | | 95 | | 781 | 781 | | | |
| 100081439 | APEX | NC | | 03/18/2022 | | 1,111 | | 49 | | | 49 | | 1,160 | 1,160 | | | |
| 100091046 | KISSIMMEE | FL | | 01/31/2023 | | 320 | | (19) | | | (19) | | 301 | 301 | | | |
| 100132672 | MORENO VALLEY | CA | | 11/03/2023 | | 340 | | (16) | | | (16) | | 324 | 324 | | | |
| 100103186 | WATERBURY | CT | | 04/21/2023 | | 511 | | (16) | | | (16) | | 495 | 495 | | | |
| 100155512 | RIVERBANK | CA | | 06/18/2024 | | 581 | | (14) | | | (14) | | 567 | 567 | | | |
| 100103240 | FLORENCE | AZ | | 04/27/2023 | | 132 | | (6) | | | (6) | | 126 | 126 | | | |
| 100110752 | DENTON | TX | | 08/11/2023 | | 379 | | (27) | | | (27) | | 352 | 352 | | | |
| 100064957 | GREENFIELD | WI | | 07/14/2021 | | 934 | | (34) | | | (34) | | 900 | 900 | | | |
| 100115591 | JACKSONVILLE | FL | | 07/19/2023 | | 400 | | (6) | | | (6) | | 394 | 394 | | | |
| 100153672 | SOUTH BOSTON | MA | | 05/31/2024 | | 537 | | (25) | | | (25) | | 512 | 512 | | | |
| 100116797 | PLANO | TX | | 07/20/2023 | | 850 | | 284 | | | 284 | | 1,134 | 1,134 | | | |
| 100159533 | PHOENIX | AZ | | 07/15/2024 | | 133 | | (2) | | | (2) | | 131 | 131 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115197 | POSEN | IL | | 07/17/2023 | | 404 | | (10) | | | (10) | | 394 | 394 | | | |
| 100143163 | MONTGOMERY | TX | | 02/16/2024 | | 477 | | 3 | | | 3 | | 480 | 480 | | | |
| 100055695 | BLUEFIELD | VA | | 03/23/2021 | | 6,040 | | (13) | | | (13) | | 6,027 | 6,027 | | | |
| 100077494 | CLAYTON | NC | | 01/03/2022 | | 756 | | (18) | | | (18) | | 738 | 738 | | | |
| 100079663 | PARMA | MI | | 04/08/2022 | | 825 | | (9) | | | (9) | | 816 | 816 | | | |
| 100099848 | BALTIMORE | MD | | 02/28/2023 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |
| 100011079 | MIDLAND PARK | NJ | | 12/23/2016 | | 1,235 | | 155 | | | 155 | | 1,390 | 1,390 | | | |
| 100109700 | SAINT CLOUD | FL | | 06/16/2023 | | 1,708 | | (51) | | | (51) | | 1,657 | 1,657 | | | |
| 100158492 | KANSAS CITY | MO | | 07/10/2024 | | 289 | | (2) | | | (2) | | 287 | 287 | | | |
| 100127148 | SCHAUMBURG | IL | | 08/30/2023 | | 493 | | 118 | | | 118 | | 611 | 611 | | | |
| 100043823 | OAKLAND | CA | | 08/13/2020 | | 203 | | 13 | | | 13 | | 216 | 216 | | | |
| 100063752 | SUMMERVILLE | SC | | 07/01/2021 | | 1,047 | | (12) | | | (12) | | 1,035 | 1,035 | | | |
| 100139603 | ATLANTA | GA | | 12/28/2023 | | 250 | | (16) | | | (16) | | 234 | 234 | | | |
| 100126379 | TAYLORS | SC | | 08/30/2023 | | 413 | | (6) | | | (6) | | 407 | 407 | | | |
| 100079040 | ANNAPOLIS | MD | | 02/24/2022 | | 890 | | (11) | | | (11) | | 879 | 879 | | | |
| 100043614 | CUMMING | GA | | 08/13/2020 | | 1,485 | | (64) | | | (64) | | 1,421 | 1,421 | | | |
| 100043027 | WINDSOR | CA | | 05/28/2020 | | 841 | | 35 | | | 35 | | 876 | 876 | | | |
| 100164290 | KILLEEN | TX | | 08/21/2024 | | 266 | | (2) | | | (2) | | 264 | 264 | | | |
| 100100826 | PHOENIX | AZ | | 04/28/2023 | | 700 | | 43 | | | 43 | | 743 | 743 | | | |
| 100151779 | ORLANDO | FL | | 05/10/2024 | | 353 | | (9) | | | (9) | | 344 | 344 | | | |
| 100138992 | FAIR LAWN | NJ | | 12/21/2023 | | 455 | | 406 | | | 406 | | 861 | 861 | | | |
| 100119782 | SCRANTON | PA | | 08/08/2023 | | 136 | | (3) | | | (3) | | 133 | 133 | | | |
| 100127317 | KEARNY | NJ | | 08/30/2023 | | 620 | | 474 | | | 474 | | 1,094 | 1,094 | | | |
| 100061174 | HEMET | CA | | 06/01/2021 | | 1,267 | | 5 | | | 5 | | 1,272 | 1,272 | | | |
| 100067444 | CAPE CORAL | FL | | 09/23/2021 | | 882 | | (39) | | | (39) | | 843 | 843 | | | |
| 100091423 | WESTMINSTER | CO | | 02/22/2023 | | 462 | | (14) | | | (14) | | 448 | 448 | | | |
| 100119757 | BETHANY | OK | | 08/08/2023 | | 380 | | (9) | | | (9) | | 371 | 371 | | | |
| 100141285 | TEXARKANA | TX | | 01/30/2024 | | 323 | | (14) | | | (14) | | 309 | 309 | | | |
| 100030698 | CARY | IL | | 04/09/2019 | | 698 | | 20 | | | 20 | | 718 | 718 | | | |
| 100143594 | EASTON | PA | | 02/21/2024 | | 376 | | (12) | | | (12) | | 364 | 364 | | | |
| 100159553 | MYRTLE BEACH | SC | | 07/15/2024 | | 240 | | (17) | | | (17) | | 223 | 223 | | | |
| 100129712 | BELLA VISTA | AR | | 09/29/2023 | | 732 | | (13) | | | (13) | | 719 | 719 | | | |
| 100131848 | CHICAGO | IL | | 10/06/2023 | | 320 | | (4) | | | (4) | | 316 | 316 | | | |
| 100088034 | ORLANDO | FL | | 10/25/2022 | | 522 | | (38) | | | (38) | | 484 | 484 | | | |
| 100139341 | FLORENCE | KY | | 12/28/2023 | | 362 | | (12) | | | (12) | | 350 | 350 | | | |
| 100062833 | DAVIE | FL | | 07/01/2021 | | 355 | | (4) | | | (4) | | 351 | 351 | | | |
| 100116857 | SUGAR LAND | TX | | 07/20/2023 | | 406 | | 27 | | | 27 | | 433 | 433 | | | |
| 100064932 | PEACHTREE CTY | GA | | 07/14/2021 | | 974 | | (37) | | | (37) | | 937 | 937 | | | |
| 100060450 | LOMPOC | CA | | 06/01/2021 | | 2,004 | | 9 | | | 9 | | 2,013 | 2,013 | | | |
| 100117034 | VISALIA | CA | | 07/20/2023 | | 569 | | 60 | | | 60 | | 629 | 629 | | | |
| 100136111 | CINCINNATI | OH | | 12/18/2023 | | 357 | | (12) | | | (12) | | 345 | 345 | | | |
| 100100015 | TEXAS CITY | TX | | 03/28/2023 | | 203 | | (11) | | | (11) | | 192 | 192 | | | |
| 100079588 | SAINT CLOUD | FL | | 04/25/2022 | | 903 | | (76) | | | (76) | | 827 | 827 | | | |
| 100111168 | GARDNERVILLE | NV | | 06/29/2023 | | 645 | | 227 | | | 227 | | 872 | 872 | | | |
| 100128083 | SHELBYVILLE | KY | | 09/08/2023 | | 1,101 | | 22 | | | 22 | | 1,123 | 1,123 | | | |
| 100143734 | CHATTANOOGA | TN | | 02/26/2024 | | 361 | | (14) | | | (14) | | 347 | 347 | | | |
| 100012193 | LOS ANGELES | CA | | 03/08/2017 | | 1,467 | | 3 | | | 3 | | 1,470 | 1,470 | | | |
| 100140152 | RALEIGH | NC | | 01/09/2024 | | 19,624 | | (226) | | | (226) | | 19,398 | 19,398 | | | |
| 100049746 | COVINA | CA | | 11/20/2020 | | 745 | | (104) | | | (104) | | 641 | 641 | | | |
| 100112364 | EGG HARBOR TOWNSHIP | NJ | | 06/29/2023 | | 644 | | 579 | | | 579 | | 1,223 | 1,223 | | | |
| 100101618 | LAS VEGAS | NV | | 04/26/2023 | | 438 | | (13) | | | (13) | | 425 | 425 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127284 | EAST ORANGE | NJ | | 08/30/2023 | | 479 | | 318 | | | 318 | | 797 | 797 | | | |
| 100156610 | PORT ROYAL | PA | | 06/24/2024 | | 380 | | (4) | | | (4) | | 376 | 376 | | | |
| 100079029 | GRAND PRAIRIE | TX | | 02/24/2022 | | 858 | | (16) | | | (16) | | 842 | 842 | | | |
| 100100676 | SEMINOLE | FL | | 04/28/2023 | | 722 | | 33 | | | 33 | | 755 | 755 | | | |
| 100000546 | BLUE BELL | PA | | 09/27/2016 | | 5,819 | | 21 | | | 21 | | 5,840 | 5,840 | | | |
| 100062313 | WEST PALM BEACH | FL | | 07/01/2021 | | 1,265 | | (16) | | | (16) | | 1,249 | 1,249 | | | |
| 100138122 | HOLLYWOOD | FL | | 12/14/2023 | | 701 | | (9) | | | (9) | | 692 | 692 | | | |
| 100113364 | STATEN ISLAND | NY | | 06/29/2023 | | 550 | | 169 | | | 169 | | 719 | 719 | | | |
| 100116712 | EDMOND | OK | | 07/20/2023 | | 842 | | 254 | | | 254 | | 1,096 | 1,096 | | | |
| 100116880 | PITTSBURGH | PA | | 07/20/2023 | | 516 | | 26 | | | 26 | | 542 | 542 | | | |
| 100053527 | RIDLEY PARK | PA | | 03/23/2021 | | 1,716 | | (102) | | | (102) | | 1,614 | 1,614 | | | |
| 100100243 | TOBYHANNA | PA | | 03/17/2023 | | 365 | | (9) | | | (9) | | 356 | 356 | | | |
| 100028774 | LAUDERHILL | FL | | 10/26/2018 | | 531 | | 89 | | | 89 | | 620 | 620 | | | |
| 100076792 | CHEYENNE | WY | | 12/27/2021 | | 805 | | (72) | | | (72) | | 733 | 733 | | | |
| 100136120 | KATY | TX | | 12/18/2023 | | 2,887 | | (244) | | | (244) | | 2,643 | 2,643 | | | |
| 100070098 | SEWELL | NJ | | 09/01/2021 | | 1,170 | | 34 | | | 34 | | 1,204 | 1,204 | | | |
| 100053853 | ROCHESTER | NY | | 03/23/2021 | | 2,273 | | (222) | | | (222) | | 2,051 | 2,051 | | | |
| 100119637 | YUMA | AZ | | 08/04/2023 | | 733 | | (42) | | | (42) | | 691 | 691 | | | |
| 100135579 | ZION | IL | | 11/09/2023 | | 279 | | (2) | | | (2) | | 277 | 277 | | | |
| 100120255 | NEW ORLEANS | LA | | 08/18/2023 | | 352 | | (7) | | | (7) | | 345 | 345 | | | |
| 100026504 | LAS VEGAS | NV | | 09/26/2018 | | 645 | | (2) | | | (2) | | 643 | 643 | | | |
| 100138431 | NORTH HAVEN | CT | | 12/18/2023 | | 284 | | (5) | | | (5) | | 279 | 279 | | | |
| 100141330 | CLEARWATER | FL | | 01/30/2024 | | 479 | | (9) | | | (9) | | 470 | 470 | | | |
| 100113439 | SAINT PETERS | MO | | 06/29/2023 | | 1,186 | | 173 | | | 173 | | 1,359 | 1,359 | | | |
| 100055192 | BRECKSVILLE | OH | | 03/23/2021 | | 2,538 | | (130) | | | (130) | | 2,408 | 2,408 | | | |
| 100133845 | GRAND PRAIRIE | TX | | 10/20/2023 | | 267 | | (2) | | | (2) | | 265 | 265 | | | |
| 100113256 | ATLANTA | GA | | 06/29/2023 | | 850 | | 521 | | | 521 | | 1,371 | 1,371 | | | |
| 100016547 | PACIFIC GROVE | CA | | 04/10/2018 | | 1,002 | | (21) | | | (21) | | 981 | 981 | | | |
| 100090223 | TAMPA | FL | | 01/13/2023 | | 349 | | (9) | | | (9) | | 340 | 340 | | | |
| 100081523 | MILLERSVILLE | MD | | 03/18/2022 | | 1,022 | | 38 | | | 38 | | 1,060 | 1,060 | | | |
| 100150784 | LAOTTO | IN | | 05/07/2024 | | 962 | | (19) | | | (19) | | 943 | 943 | | | |
| 100081014 | HAYWARD | CA | | 03/18/2022 | | 939 | | 10 | | | 10 | | 949 | 949 | | | |
| 100149718 | SCRANTON | PA | | 04/26/2024 | | 107 | | (2) | | | (2) | | 105 | 105 | | | |
| 100099832 | FORT WORTH | TX | | 02/28/2023 | | 437 | | (10) | | | (10) | | 427 | 427 | | | |
| 100139118 | SUMMERFIELD | FL | | 12/28/2023 | | 306 | | (14) | | | (14) | | 292 | 292 | | | |
| 100136007 | SPRINGFIELD | LA | | 11/16/2023 | | 350 | | (16) | | | (16) | | 334 | 334 | | | |
| 100064793 | SCOTTSDALE | AZ | | 07/14/2021 | | 871 | | (41) | | | (41) | | 830 | 830 | | | |
| 100159319 | SAINT AUGUSTINE | FL | | 07/15/2024 | | 609 | | (11) | | | (11) | | 598 | 598 | | | |
| 100100143 | DESTIN | FL | | 03/28/2023 | | 346 | | (17) | | | (17) | | 329 | 329 | | | |
| 100116192 | ANTIOCH | CA | | 07/20/2023 | | 932 | | 261 | | | 261 | | 1,193 | 1,193 | | | |
| 100119043 | LEES SUMMIT | MO | | 07/27/2023 | | 327 | | (23) | | | (23) | | 304 | 304 | | | |
| 100025046 | NORTH LAS VEGAS | NV | | 09/20/2018 | | 2,573 | | 201 | | | 201 | | 2,774 | 2,774 | | | |
| 100160938 | COLUMBUS | GA | | 07/24/2024 | | 119 | | | | | | | 119 | 119 | | | |
| 100132778 | ORLANDO | FL | | 11/03/2023 | | 356 | | (7) | | | (7) | | 349 | 349 | | | |
| 100066089 | BORDENTOWN | NJ | | 08/02/2021 | | 1,343 | | | | | | | 1,343 | 1,343 | | | |
| 100081213 | SAN ANTONIO | TX | | 03/18/2022 | | 981 | | 23 | | | 23 | | 1,004 | 1,004 | | | |
| 100119017 | ROSEDALE | MD | | 07/27/2023 | | 613 | | (23) | | | (23) | | 590 | 590 | | | |
| 100108335 | KANSAS CITY | MO | | 05/25/2023 | | 443 | | (10) | | | (10) | | 433 | 433 | | | |
| 100100728 | HOUSTON | TX | | 04/28/2023 | | 1,692 | | 67 | | | 67 | | 1,759 | 1,759 | | | |
| 100139387 | PHILADELPHIA | PA | | 12/28/2023 | | 322 | | (8) | | | (8) | | 314 | 314 | | | |
| 100090219 | NASHVILLE | TN | | 01/13/2023 | | 215 | | (11) | | | (11) | | 204 | 204 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133065 | ATHENS | GA | | 11/29/2023 | | 358 | | (2) | | | (2) | | 356 | 356 | | | |
| 100152304 | SPRING | TX | | 05/17/2024 | | 1,400 | | 22 | | | 22 | | 1,422 | 1,422 | | | |
| 100079542 | COMPTON | CA | | 04/08/2022 | | 3,631 | | 57 | | | 57 | | 3,688 | 3,688 | | | |
| 100142050 | DINGMANS FERRY | PA | | 02/29/2024 | | 317 | | (18) | | | (18) | | 299 | 299 | | | |
| 100011737 | FREDERICK | MD | | 03/08/2017 | | 765 | | 141 | | | 141 | | 906 | 906 | | | |
| 100076000 | MURRELLS INLET | SC | | 01/07/2022 | | 851 | | (33) | | | (33) | | 818 | 818 | | | |
| 100029026 | MANASSAS | VA | | 10/26/2018 | | 556 | | 104 | | | 104 | | 660 | 660 | | | |
| 100087427 | TUCSON | AZ | | 10/25/2022 | | 1,005 | | 26 | | | 26 | | 1,031 | 1,031 | | | |
| 100113487 | SEATTLE | WA | | 06/29/2023 | | 934 | | 334 | | | 334 | | 1,268 | 1,268 | | | |
| 100162058 | HOLLYWOOD | FL | | 07/31/2024 | | 99 | | (3) | | | (3) | | 96 | 96 | | | |
| 100111494 | LA JOLLA | CA | | 06/29/2023 | | 1,137 | | 590 | | | 590 | | 1,727 | 1,727 | | | |
| 100138407 | ALBUQUERQUE | NM | | 12/18/2023 | | 268 | | (17) | | | (17) | | 251 | 251 | | | |
| 100107829 | ZEPHYRHILLS | FL | | 05/19/2023 | | 360 | | (10) | | | (10) | | 350 | 350 | | | |
| 100060788 | WINCHESTER | VA | | 06/01/2021 | | 1,023 | | 4 | | | 4 | | 1,027 | 1,027 | | | |
| 100064949 | FORT WALTON BEACH | FL | | 07/14/2021 | | 888 | | (33) | | | (33) | | 855 | 855 | | | |
| 100065035 | FORT WORTH | TX | | 07/14/2021 | | 1,262 | | (40) | | | (40) | | 1,222 | 1,222 | | | |
| 100152907 | INDEPENDENCE | MO | | 05/22/2024 | | 379 | | (5) | | | (5) | | 374 | 374 | | | |
| 100064912 | JACKSONVILLE | FL | | 07/14/2021 | | 918 | | (37) | | | (37) | | 881 | 881 | | | |
| 100115410 | ORLANDO | FL | | 07/17/2023 | | 497 | | 2 | | | 2 | | 499 | 499 | | | |
| 100065078 | OXON HILL | MD | | 07/14/2021 | | 960 | | (27) | | | (27) | | 933 | 933 | | | |
| 100029565 | ANNAPOLIS | MD | | 10/26/2018 | | 724 | | 61 | | | 61 | | 785 | 785 | | | |
| 100109068 | UPPER CHICHESTER | PA | | 06/05/2023 | | 695 | | (20) | | | (20) | | 675 | 675 | | | |
| 100026556 | MIRAMAR | FL | | 09/26/2018 | | 1,184 | | 136 | | | 136 | | 1,320 | 1,320 | | | |
| 100043390 | PORT SAINT LUCIE | FL | | 08/13/2020 | | 400 | | 131 | | | 131 | | 531 | 531 | | | |
| 100079108 | SAN ANTONIO | TX | | 02/24/2022 | | 886 | | | | | | | 886 | 886 | | | |
| 100136040 | NORTH CHESTERFIELD | VA | | 11/16/2023 | | 1,487 | | (7) | | | (7) | | 1,480 | 1,480 | | | |
| 100146584 | MONROE | MA | | 03/20/2024 | | 195 | | (10) | | | (10) | | 185 | 185 | | | |
| 100144117 | YUKON | OK | | 03/07/2024 | | 498 | | 11 | | | 11 | | 509 | 509 | | | |
| 100027773 | DASSEL | MN | | 10/26/2018 | | 470 | | 58 | | | 58 | | 528 | 528 | | | |
| 100139503 | FORT WORTH | TX | | 12/28/2023 | | 319 | | (24) | | | (24) | | 295 | 295 | | | |
| 100113615 | MIAMI | FL | | 06/29/2023 | | 523 | | 226 | | | 226 | | 749 | 749 | | | |
| 100088990 | STOCKBRIDGE | GA | | 11/15/2022 | | 377 | | (19) | | | (19) | | 358 | 358 | | | |
| 100027872 | WEST CHESTER | PA | | 10/26/2018 | | 637 | | 169 | | | 169 | | 806 | 806 | | | |
| 100160175 | BARTLETT | TN | | 07/18/2024 | | 241 | | (5) | | | (5) | | 236 | 236 | | | |
| 100141135 | KINGSTON | NY | | 01/30/2024 | | 1,316 | | (38) | | | (38) | | 1,278 | 1,278 | | | |
| 100016586 | FOUNTAIN VALLEY | CA | | 04/10/2018 | | 1,017 | | (21) | | | (21) | | 996 | 996 | | | |
| 100043258 | ACWORTH | GA | | 08/13/2020 | | 1,198 | | 41 | | | 41 | | 1,239 | 1,239 | | | |
| 100026901 | MESA | AZ | | 09/26/2018 | | 1,368 | | 36 | | | 36 | | 1,404 | 1,404 | | | |
| 100088937 | KISSIMMEE | FL | | 11/15/2022 | | 435 | | (8) | | | (8) | | 427 | 427 | | | |
| 100128312 | RICHMOND | VA | | 09/14/2023 | | 392 | | (18) | | | (18) | | 374 | 374 | | | |
| 100148361 | OKLAHOMA CITY | OK | | 04/12/2024 | | 581 | | 32 | | | 32 | | 613 | 613 | | | |
| 100116936 | CLEARWATER | FL | | 07/20/2023 | | 826 | | 239 | | | 239 | | 1,065 | 1,065 | | | |
| 100023899 | SHORELINE | WA | | 09/10/2018 | | 987 | | (11) | | | (11) | | 976 | 976 | | | |
| 100111502 | CRYSTAL BEACH | FL | | 06/29/2023 | | 665 | | 224 | | | 224 | | 889 | 889 | | | |
| 100070113 | BOILING SPRINGS | PA | | 09/01/2021 | | 3,226 | | 109 | | | 109 | | 3,335 | 3,335 | | | |
| 100137509 | MYRTLE BEACH | SC | | 01/11/2024 | | 1,951 | | (41) | | | (41) | | 1,910 | 1,910 | | | |
| 100103109 | RACINE | WI | | 04/21/2023 | | 401 | | (8) | | | (8) | | 393 | 393 | | | |
| 100067924 | ALBUQUERQUE | NM | | 09/23/2021 | | 3,051 | | (120) | | | (120) | | 2,931 | 2,931 | | | |
| 100076500 | HOUSTON | TX | | 12/21/2021 | | 1,559 | | (137) | | | (137) | | 1,422 | 1,422 | | | |
| 100103129 | AURORA | IL | | 04/21/2023 | | 423 | | (9) | | | (9) | | 414 | 414 | | | |
| 100161828 | PITTSBURGH | PA | | 07/31/2024 | | 433 | | (5) | | | (5) | | 428 | 428 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117359 | CORDOVA | TN | | 07/20/2023 | | 897 | | 262 | | | 262 | | 1,159 | 1,159 | | | |
| 100025454 | RAYMOND | NH | | 09/20/2018 | | 796 | | 131 | | | 131 | | 927 | 927 | | | |
| 100088974 | PHOENIX | AZ | | 11/15/2022 | | 466 | | (2) | | | (2) | | 464 | 464 | | | |
| 100100881 | FREDERICK | MD | | 04/28/2023 | | 1,339 | | 84 | | | 84 | | 1,423 | 1,423 | | | |
| 100068052 | ELOY | AZ | | 09/23/2021 | | 2,950 | | (68) | | | (68) | | 2,882 | 2,882 | | | |
| 100103087 | WATERBURY | CT | | 04/21/2023 | | 278 | | (5) | | | (5) | | 273 | 273 | | | |
| 100139168 | CHARLOTTE | NC | | 12/28/2023 | | 988 | | (9) | | | (9) | | 979 | 979 | | | |
| 100117277 | WARRINGTON | PA | | 07/20/2023 | | 516 | | 20 | | | 20 | | 536 | 536 | | | |
| 100149586 | GEORGETOWN | TX | | 04/26/2024 | | 499 | | (6) | | | (6) | | 493 | 493 | | | |
| 100079283 | SACRAMENTO | CA | | 02/28/2022 | | 834 | | (36) | | | (36) | | 798 | 798 | | | |
| 100130287 | SAINT CLAIR SHORES | MI | | 09/28/2023 | | 399 | | (18) | | | (18) | | 381 | 381 | | | |
| 100024026 | WEST PALM BEACH | FL | | 09/10/2018 | | 985 | | (9) | | | (9) | | 976 | 976 | | | |
| 100084779 | MODESTO | CA | | 08/02/2022 | | 430 | | (19) | | | (19) | | 411 | 411 | | | |
| 100024643 | CULPEPER | VA | | 09/20/2018 | | 876 | | 128 | | | 128 | | 1,004 | 1,004 | | | |
| 100087258 | UNION CITY | NJ | | 10/25/2022 | | 1,079 | | 115 | | | 115 | | 1,194 | 1,194 | | | |
| 100092016 | RIVERDALE | GA | | 02/09/2023 | | 425 | | (9) | | | (9) | | 416 | 416 | | | |
| 100109250 | CINCINNATI | OH | | 07/21/2023 | | 345 | | (21) | | | (21) | | 324 | 324 | | | |
| 100147401 | ZEBULON | GA | | 05/08/2024 | | 319 | | (30) | | | (30) | | 289 | 289 | | | |
| 100155858 | SEATTLE | WA | | 06/18/2024 | | 318 | | 4 | | | 4 | | 322 | 322 | | | |
| 100131852 | CHICAGO | IL | | 10/06/2023 | | 317 | | (4) | | | (4) | | 313 | 313 | | | |
| 100020196 | CAROLINA BEACH | NC | | 07/17/2018 | | 1,003 | | (10) | | | (10) | | 993 | 993 | | | |
| 100091200 | LAKEWOOD | OH | | 01/31/2023 | | 395 | | (17) | | | (17) | | 378 | 378 | | | |
| 100159577 | MARIETTA | GA | | 07/15/2024 | | 251 | | (12) | | | (12) | | 239 | 239 | | | |
| 100153873 | MIAMI | FL | | 06/05/2024 | | 292 | | | | | | | 292 | 292 | | | |
| 100057737 | CUMMING | GA | | 06/30/2021 | | 926 | | (31) | | | (31) | | 895 | 895 | | | |
| 100116897 | ORLANDO | FL | | 07/20/2023 | | 592 | | (5) | | | (5) | | 587 | 587 | | | |
| 100115574 | BALTIMORE | MD | | 07/19/2023 | | 644 | | (6) | | | (6) | | 638 | 638 | | | |
| 100099596 | FORT WALTON BEACH | FL | | 04/06/2023 | | 304 | | (25) | | | (25) | | 279 | 279 | | | |
| 100132825 | BLOOMINGTON | MN | | 11/03/2023 | | 391 | | | | | | | 391 | 391 | | | |
| 100112719 | PIERMONT | NY | | 06/29/2023 | | 1,196 | | 501 | | | 501 | | 1,697 | 1,697 | | | |
| 100088132 | PORT WENTWORTH | GA | | 10/25/2022 | | 480 | | (3) | | | (3) | | 477 | 477 | | | |
| 100152813 | HOUSTON | TX | | 05/22/2024 | | 316 | | (31) | | | (31) | | 285 | 285 | | | |
| 100045250 | CORDOVA | TN | | 11/25/2020 | | 860 | | (22) | | | (22) | | 838 | 838 | | | |
| 100103861 | PHILADELPHIA | PA | | 05/10/2023 | | 395 | | (9) | | | (9) | | 386 | 386 | | | |
| 100120765 | NORTH CHESTERFIELD | VA | | 08/25/2023 | | 407 | | (10) | | | (10) | | 397 | 397 | | | |
| 100078645 | PALM BCH GDNS | FL | | 02/02/2022 | | 680 | | (48) | | | (48) | | 632 | 632 | | | |
| 100077649 | NEW WINDSOR | NY | | 01/03/2022 | | 1,042 | | (37) | | | (37) | | 1,005 | 1,005 | | | |
| 100102944 | TAMPA | FL | | 06/22/2023 | | 311 | | (23) | | | (23) | | 288 | 288 | | | |
| 100090878 | LYNWOOD | CA | | 01/31/2023 | | 560 | | 15 | | | 15 | | 575 | 575 | | | |
| 100000355 | BROOKHAVEN | NY | | 09/27/2016 | | 3,969 | | 17 | | | 17 | | 3,986 | 3,986 | | | |
| 100151855 | BRIDGEPORT | CT | | 05/10/2024 | | 407 | | (7) | | | (7) | | 400 | 400 | | | |
| 100116821 | FORT WAYNE | IN | | 07/20/2023 | | 8,829 | | 2,195 | | | 2,195 | | 11,024 | 11,024 | | | |
| 100061358 | HUBERT | NC | | 06/01/2021 | | 1,156 | | 5 | | | 5 | | 1,161 | 1,161 | | | |
| 100108192 | SEBRING | FL | | 05/24/2023 | | 453 | | (10) | | | (10) | | 443 | 443 | | | |
| 100088125 | LAS VEGAS | NV | | 10/25/2022 | | 457 | | (11) | | | (11) | | 446 | 446 | | | |
| 100150160 | TAMPA | FL | | 04/30/2024 | | 387 | | (25) | | | (25) | | 362 | 362 | | | |
| 100089209 | MUNDELEIN | IL | | 11/18/2022 | | 308 | | 3 | | | 3 | | 311 | 311 | | | |
| 100112604 | DEER PARK | NY | | 06/29/2023 | | 586 | | 384 | | | 384 | | 970 | 970 | | | |
| 100116796 | CARROLLTON | TX | | 07/20/2023 | | 841 | | 242 | | | 242 | | 1,083 | 1,083 | | | |
| 100100692 | RICHMOND | VA | | 04/28/2023 | | 758 | | 1 | | | 1 | | 759 | 759 | | | |
| 100158001 | ELGIN | TX | | 07/09/2024 | | 150 | | | | | | | 150 | 150 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064240 | WINTER GARDEN | FL | | 07/01/2021 | | 1,379 | | 61 | | | 61 | | 1,440 | 1,440 | | | |
| 100054270 | MIDDLETOWN | NY | | 03/23/2021 | | 1,333 | | 102 | | | 102 | | 1,435 | 1,435 | | | |
| 100128763 | BALTIMORE | MD | | 09/21/2023 | | 319 | | (12) | | | (12) | | 307 | 307 | | | |
| 100081124 | CYPRESS | TX | | 03/18/2022 | | 694 | | 32 | | | 32 | | 726 | 726 | | | |
| 100154943 | SPRING HILL | FL | | 07/19/2024 | | 371 | | 13 | | | 13 | | 384 | 384 | | | |
| 100079087 | TULSA | OK | | 02/24/2022 | | 939 | | (10) | | | (10) | | 929 | 929 | | | |
| 100151818 | FORT WORTH | TX | | 05/10/2024 | | 300 | | (21) | | | (21) | | 279 | 279 | | | |
| 100128341 | SPRING HILL | FL | | 09/14/2023 | | 319 | | (17) | | | (17) | | 302 | 302 | | | |
| 100112063 | HANSON | MA | | 06/29/2023 | | 661 | | 382 | | | 382 | | 1,043 | 1,043 | | | |
| 100078794 | TAMPA | FL | | 02/24/2022 | | 2,541 | | (1) | | | (1) | | 2,540 | 2,540 | | | |
| 100067355 | LEHIGH ACRES | FL | | 08/02/2021 | | 977 | | 25 | | | 25 | | 1,002 | 1,002 | | | |
| 100081231 | SANFORD | NC | | 03/18/2022 | | 1,004 | | 37 | | | 37 | | 1,041 | 1,041 | | | |
| 100026564 | BOWIE | MD | | 09/26/2018 | | 901 | | 278 | | | 278 | | 1,179 | 1,179 | | | |
| 100026902 | TURLOCK | CA | | 09/26/2018 | | 631 | | 1 | | | 1 | | 632 | 632 | | | |
| 100026959 | PATTERSON | CA | | 09/26/2018 | | 689 | | 435 | | | 435 | | 1,124 | 1,124 | | | |
| 100154757 | DETROIT | MI | | 07/19/2024 | | 242 | | (7) | | | (7) | | 235 | 235 | | | |
| 100025020 | CHICAGO | IL | | 09/20/2018 | | 774 | | 228 | | | 228 | | 1,002 | 1,002 | | | |
| 100078826 | CONROE | TX | | 02/24/2022 | | 1,111 | | (8) | | | (8) | | 1,103 | 1,103 | | | |
| 100114592 | BAKERSFIELD | CA | | 06/29/2023 | | 1,551 | | (76) | | | (76) | | 1,475 | 1,475 | | | |
| 100091143 | HURST | TX | | 01/31/2023 | | 524 | | 16 | | | 16 | | 540 | 540 | | | |
| 100117495 | CARSON | CA | | 07/20/2023 | | 587 | | 56 | | | 56 | | 643 | 643 | | | |
| 100130188 | COLUMBUS | OH | | 11/15/2023 | | 1,289 | | (66) | | | (66) | | 1,223 | 1,223 | | | |
| 100136361 | CALABASH | NC | | 11/20/2023 | | 10,068 | | 975 | | | 975 | | 11,043 | 11,043 | | | |
| 100083609 | GREEN VALLEY | AZ | | 07/25/2022 | | 6,366 | | (50) | | | (50) | | 6,316 | 6,316 | | | |
| 100158592 | MECHANICSBURG | PA | | 07/10/2024 | | 404 | | (3) | | | (3) | | 401 | 401 | | | |
| 100154693 | LAKE WORTH BEACH | FL | | 07/19/2024 | | 327 | | | | | | | 327 | 327 | | | |
| 100134049 | NEW WINDSOR | NY | | 10/25/2023 | | 397 | | (11) | | | (11) | | 386 | 386 | | | |
| 100088148 | BIG BEAR CITY | CA | | 10/25/2022 | | 633 | | (7) | | | (7) | | 626 | 626 | | | |
| 100030077 | HOLLYWOOD | FL | | 12/20/2018 | | 808 | | 79 | | | 79 | | 887 | 887 | | | |
| 100130299 | NORTH LAS VEGAS | NV | | 09/28/2023 | | 443 | | (6) | | | (6) | | 437 | 437 | | | |
| 100078790 | MANCHESTER | CT | | 02/24/2022 | | 978 | | 1 | | | 1 | | 979 | 979 | | | |
| 100152213 | OKLAHOMA CITY | OK | | 05/17/2024 | | 631 | | 56 | | | 56 | | 687 | 687 | | | |
| 100151450 | SAVANNAH | GA | | 05/10/2024 | | 1,286 | | (15) | | | (15) | | 1,271 | 1,271 | | | |
| 100099689 | CABOT | AR | | 04/06/2023 | | 424 | | (4) | | | (4) | | 420 | 420 | | | |
| 100128324 | HILTON HEAD ISLAND | SC | | 09/14/2023 | | 311 | | (24) | | | (24) | | 287 | 287 | | | |
| 100113230 | CHERRY HILL | NJ | | 06/29/2023 | | 536 | | 368 | | | 368 | | 904 | 904 | | | |
| 100053352 | ORO VALLEY | AZ | | 03/23/2021 | | 5,686 | | (79) | | | (79) | | 5,607 | 5,607 | | | |
| 100157858 | COLUMBIA | MD | | 07/09/2024 | | 345 | | (3) | | | (3) | | 342 | 342 | | | |
| 100024619 | ROXBURY | MA | | 09/20/2018 | | 554 | | 80 | | | 80 | | 634 | 634 | | | |
| 100116207 | KISSIMMEE | FL | | 07/20/2023 | | 822 | | 215 | | | 215 | | 1,037 | 1,037 | | | |
| 100024794 | MORTON | IL | | 09/20/2018 | | 1,428 | | 351 | | | 351 | | 1,779 | 1,779 | | | |
| 100071523 | ANKENY | IA | | 10/14/2021 | | 851 | | (37) | | | (37) | | 814 | 814 | | | |
| 100152808 | AURORA | IL | | 05/22/2024 | | 200 | | (3) | | | (3) | | 197 | 197 | | | |
| 100068069 | ARLINGTON | TX | | 09/23/2021 | | 1,001 | | (8) | | | (8) | | 993 | 993 | | | |
| 100161183 | HOLIDAY | FL | | 07/25/2024 | | 109 | | (10) | | | (10) | | 99 | 99 | | | |
| 100116713 | WINTER GARDEN | FL | | 07/20/2023 | | 4,030 | | 1,255 | | | 1,255 | | 5,285 | 5,285 | | | |
| 100103001 | NEW ORLEANS | LA | | 06/22/2023 | | 391 | | (35) | | | (35) | | 356 | 356 | | | |
| 100090038 | LAS VEGAS | NV | | 01/13/2023 | | 381 | | (10) | | | (10) | | 371 | 371 | | | |
| 100061977 | HOUSTON | TX | | 07/01/2021 | | 903 | | (18) | | | (18) | | 885 | 885 | | | |
| 100126880 | MIAMI | FL | | 08/30/2023 | | 589 | | 192 | | | 192 | | 781 | 781 | | | |
| 100149108 | CHICAGO | IL | | 04/22/2024 | | 309 | | (8) | | | (8) | | 301 | 301 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101772 | WILMINGTON | DE | | 03/31/2023 | | 322 | | (11) | | | (11) | | 311 | 311 | | | |
| 100090902 | SHAFTER | CA | | 01/31/2023 | | 1,686 | | 54 | | | 54 | | 1,740 | 1,740 | | | |
| 100086905 | CARPENTERSVILLE | IL | | 09/21/2022 | | 249 | | (6) | | | (6) | | 243 | 243 | | | |
| 100143115 | CHARLOTTE | NC | | 02/16/2024 | | 464 | | | | | | | 464 | 464 | | | |
| 100113769 | FORT LAUDERDALE | FL | | 06/29/2023 | | 377 | | 246 | | | 246 | | 623 | 623 | | | |
| 100141305 | DREXEL HILL | PA | | 01/30/2024 | | 227 | | (12) | | | (12) | | 215 | 215 | | | |
| 100149664 | TUSCALOOSA | AL | | 04/26/2024 | | 274 | | (8) | | | (8) | | 266 | 266 | | | |
| 100023854 | VALLEJO | CA | | 09/10/2018 | | 1,001 | | (11) | | | (11) | | 990 | 990 | | | |
| 100147992 | POMONA | NY | | 04/10/2024 | | 749 | | (8) | | | (8) | | 741 | 741 | | | |
| 100048319 | CLEARWATER | FL | | 11/20/2020 | | 768 | | 79 | | | 79 | | 847 | 847 | | | |
| 100135700 | PHILADELPHIA | PA | | 11/09/2023 | | 293 | | (22) | | | (22) | | 271 | 271 | | | |
| 100127957 | CLARKSVILLE | TN | | 09/08/2023 | | 601 | | 24 | | | 24 | | 625 | 625 | | | |
| 100137518 | AUSTIN | TX | | 01/11/2024 | | 288 | | (20) | | | (20) | | 268 | 268 | | | |
| 100055684 | ERIE | PA | | 03/23/2021 | | 821 | | (41) | | | (41) | | 780 | 780 | | | |
| 100112608 | YUCCA VALLEY | CA | | 06/29/2023 | | 746 | | 493 | | | 493 | | 1,239 | 1,239 | | | |
| 100054279 | NORTHFIELD | MN | | 03/23/2021 | | 371 | | (32) | | | (32) | | 339 | 339 | | | |
| 100139577 | JACKSONVILLE | FL | | 12/28/2023 | | 29,631 | | (656) | | | (656) | | 28,975 | 28,975 | | | |
| 100087250 | BOUNTIFUL | UT | | 10/25/2022 | | 1,065 | | 52 | | | 52 | | 1,117 | 1,117 | | | |
| 100026530 | INDIANAPOLIS | IN | | 09/26/2018 | | 933 | | 142 | | | 142 | | 1,075 | 1,075 | | | |
| 100162046 | TRACY | CA | | 07/31/2024 | | 232 | | (14) | | | (14) | | 218 | 218 | | | |
| 100132441 | FRIENDSHIP | WI | | 11/03/2023 | | 341 | | (4) | | | (4) | | 337 | 337 | | | |
| 100026287 | NEWPORT | MN | | 09/20/2018 | | 769 | | 73 | | | 73 | | 842 | 842 | | | |
| 100055528 | SAYLORSBURG | PA | | 03/23/2021 | | 494 | | (2) | | | (2) | | 492 | 492 | | | |
| 100057912 | COOLIDGE | AZ | | 06/30/2021 | | 1,039 | | (10) | | | (10) | | 1,029 | 1,029 | | | |
| 100133129 | LAWRENCEVILLE | GA | | 11/29/2023 | | 484 | | (18) | | | (18) | | 466 | 466 | | | |
| 100092048 | CHESAPEAKE | VA | | 02/09/2023 | | 415 | | (10) | | | (10) | | 405 | 405 | | | |
| 100129494 | MOUNT PLEASANT | SC | | 09/29/2023 | | 81,435 | | (439) | | | (439) | | 80,996 | 80,996 | | | |
| 100128500 | HAMPTON | VA | | 09/15/2023 | | 355 | | (17) | | | (17) | | 338 | 338 | | | |
| 100109154 | SAINT GEORGE | UT | | 07/21/2023 | | 432 | | (19) | | | (19) | | 413 | 413 | | | |
| 100144451 | HOUSTON | TX | | 04/26/2024 | | 317 | | (28) | | | (28) | | 289 | 289 | | | |
| 100118037 | HOUSTON | TX | | 07/20/2023 | | 1,093 | | 297 | | | 297 | | 1,390 | 1,390 | | | |
| 100145939 | STERLING | VA | | 03/19/2024 | | 789 | | (33) | | | (33) | | 756 | 756 | | | |
| 100157898 | EAU CLAIRE | WI | | 07/09/2024 | | 123 | | (3) | | | (3) | | 120 | 120 | | | |
| 100108279 | WILLIS | TX | | 05/24/2023 | | 329 | | (26) | | | (26) | | 303 | 303 | | | |
| 100081404 | HUFFMAN | TX | | 03/18/2022 | | 939 | | 22 | | | 22 | | 961 | 961 | | | |
| 100026505 | OLIVEHURST | CA | | 09/26/2018 | | 551 | | 65 | | | 65 | | 616 | 616 | | | |
| 100148146 | SAINT PAUL | MN | | 05/15/2024 | | 358 | | (12) | | | (12) | | 346 | 346 | | | |
| 100025330 | HIALEAH | FL | | 09/20/2018 | | 1,617 | | 109 | | | 109 | | 1,726 | 1,726 | | | |
| 100160943 | STOCKTON | CA | | 07/24/2024 | | 118 | | | | | | | 118 | 118 | | | |
| 100133122 | CLACKAMAS | OR | | 11/29/2023 | | 383 | | (3) | | | (3) | | 380 | 380 | | | |
| 100133154 | AURORA | IL | | 11/29/2023 | | 290 | | (10) | | | (10) | | 280 | 280 | | | |
| 100141020 | PHILADELPHIA | PA | | 02/20/2024 | | 339 | | (16) | | | (16) | | 323 | 323 | | | |
| 100130364 | LIBERTYVILLE | IL | | 09/28/2023 | | 338 | | (5) | | | (5) | | 333 | 333 | | | |
| 100063462 | COOKEVILLE | TN | | 07/01/2021 | | 336 | | (2) | | | (2) | | 334 | 334 | | | |
| 100153886 | CLARKSVILLE | TN | | 06/05/2024 | | 270 | | (19) | | | (19) | | 251 | 251 | | | |
| 100062191 | PENNSAUKEN | NJ | | 07/01/2021 | | 1,363 | | (1) | | | (1) | | 1,362 | 1,362 | | | |
| 100157900 | AVON | CT | | 07/09/2024 | | 247 | | (6) | | | (6) | | 241 | 241 | | | |
| 100138406 | KNOXVILLE | TN | | 12/18/2023 | | 319 | | (16) | | | (16) | | 303 | 303 | | | |
| 100057760 | FRESNO | CA | | 06/30/2021 | | 3,495 | | (136) | | | (136) | | 3,359 | 3,359 | | | |
| 100100817 | SAN ANTONIO | TX | | 04/28/2023 | | 648 | | 16 | | | 16 | | 664 | 664 | | | |
| 100100484 | NEW CASTLE | DE | | 04/27/2023 | | 646 | | 51 | | | 51 | | 697 | 697 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156289 | ELK GROVE VILLAGE | IL | | 07/25/2024 | | 112 | | (3) | | | (3) | | 109 | 109 | | | |
| 100154850 | EDMOND | OK | | 07/19/2024 | | 259 | | (17) | | | (17) | | 242 | 242 | | | |
| 100044251 | ROOSEVELT | NY | | 08/19/2020 | | 754 | | 117 | | | 117 | | 871 | 871 | | | |
| 100063050 | PROSPECT HEIGHTS | IL | | 07/01/2021 | | 1,748 | | (19) | | | (19) | | 1,729 | 1,729 | | | |
| 100133108 | ORLANDO | FL | | 11/29/2023 | | 260 | | (1) | | | (1) | | 259 | 259 | | | |
| 100091523 | LINDENWOLD | NJ | | 01/20/2023 | | 453 | | (7) | | | (7) | | 446 | 446 | | | |
| 100080968 | PAWTUCKET | RI | | 03/18/2022 | | 7,920 | | 110 | | | 110 | | 8,030 | 8,030 | | | |
| 100135963 | HOMESTEAD | FL | | 11/16/2023 | | 402 | | (12) | | | (12) | | 390 | 390 | | | |
| 100115206 | KANSAS CITY | MO | | 07/17/2023 | | 405 | | (8) | | | (8) | | 397 | 397 | | | |
| 100081091 | PECULIAR | MO | | 03/18/2022 | | 961 | | 30 | | | 30 | | 991 | 991 | | | |
| 100114652 | DAVENPORT | FL | | 06/29/2023 | | 360 | | (18) | | | (18) | | 342 | 342 | | | |
| 100000516 | LOS ANGELES | CA | | 09/27/2016 | | 2,243 | | (122) | | | (122) | | 2,121 | 2,121 | | | |
| 100075445 | LAWRENCEVILLE | GA | | 12/01/2021 | | 1,015 | | (17) | | | (17) | | 998 | 998 | | | |
| 100133862 | PALM BAY | FL | | 10/20/2023 | | 262 | | (2) | | | (2) | | 260 | 260 | | | |
| 100150800 | OCALA | FL | | 05/08/2024 | | 439 | | (4) | | | (4) | | 435 | 435 | | | |
| 100111858 | BRICK | NJ | | 06/29/2023 | | 510 | | 472 | | | 472 | | 982 | 982 | | | |
| 100159628 | UTICA | NY | | 07/15/2024 | | 221 | | (13) | | | (13) | | 208 | 208 | | | |
| 100146341 | CHICAGO | IL | | 03/19/2024 | | 879 | | (14) | | | (14) | | 865 | 865 | | | |
| 100137523 | SHAKOPEE | MN | | 12/08/2023 | | 12,679 | | (200) | | | (200) | | 12,479 | 12,479 | | | |
| 100011425 | LAKEWOOD | CA | | 01/27/2017 | | 838 | | 109 | | | 109 | | 947 | 947 | | | |
| 100079732 | CHERRY LOG | GA | | 04/08/2022 | | 1,037 | | (43) | | | (43) | | 994 | 994 | | | |
| 100138140 | MIAMI | FL | | 12/14/2023 | | 399 | | 2 | | | 2 | | 401 | 401 | | | |
| 100053350 | BROCKTON | MA | | 03/23/2021 | | 1,970 | | (194) | | | (194) | | 1,776 | 1,776 | | | |
| 100025687 | LOS ANGELES | CA | | 09/20/2018 | | 681 | | 211 | | | 211 | | 892 | 892 | | | |
| 100112175 | ORLANDO | FL | | 06/29/2023 | | 496 | | 149 | | | 149 | | 645 | 645 | | | |
| 100137833 | PHILADELPHIA | PA | | 12/08/2023 | | 326 | | (9) | | | (9) | | 317 | 317 | | | |
| 100017195 | NEWTOWN | CT | | 04/26/2018 | | 2,916 | | 111 | | | 111 | | 3,027 | 3,027 | | | |
| 100158566 | MARTINSBURG | WV | | 07/10/2024 | | 225 | | (5) | | | (5) | | 220 | 220 | | | |
| 100109712 | MIAMI | FL | | 06/16/2023 | | 330 | | (11) | | | (11) | | 319 | 319 | | | |
| 100048624 | SAN JUAN CAPISTRANO | CA | | 11/20/2020 | | 966 | | (5) | | | (5) | | 961 | 961 | | | |
| 100000447 | SPARKS | NV | | 09/27/2016 | | 694 | | 31 | | | 31 | | 725 | 725 | | | |
| 100131683 | GWYNN OAK | MD | | 10/06/2023 | | 719 | | 26 | | | 26 | | 745 | 745 | | | |
| 100155198 | COCOA | FL | | 07/19/2024 | | 235 | | (25) | | | (25) | | 210 | 210 | | | |
| 100079132 | HASTINGS | MN | | 02/24/2022 | | 932 | | (7) | | | (7) | | 925 | 925 | | | |
| 100142145 | SUGAR LAND | TX | | 02/29/2024 | | 338 | | (17) | | | (17) | | 321 | 321 | | | |
| 100029731 | MIAMI | FL | | 10/26/2018 | | 782 | | 67 | | | 67 | | 849 | 849 | | | |
| 100089405 | CROSBY | TX | | 11/17/2022 | | 291 | | (6) | | | (6) | | 285 | 285 | | | |
| 100064823 | LONG BEACH | CA | | 07/14/2021 | | 877 | | (39) | | | (39) | | 838 | 838 | | | |
| 100063006 | ORLANDO | FL | | 07/01/2021 | | 1,395 | | (12) | | | (12) | | 1,383 | 1,383 | | | |
| 4010044076 | St. Louis | MO | | 03/22/2023 | | 22 | | | | | | | 22 | 22 | | | |
| 100128506 | EASTLAKE | OH | | 09/15/2023 | | 372 | | (16) | | | (16) | | 356 | 356 | | | |
| 100149482 | OKLAHOMA CITY | OK | | 04/24/2024 | | 450 | | (1) | | | (1) | | 449 | 449 | | | |
| 100156284 | HOUSTON | TX | | 07/25/2024 | | 41 | | (3) | | | (3) | | 38 | 38 | | | |
| 100139655 | MYRTLE CREEK | OR | | 12/28/2023 | | 349 | | (18) | | | (18) | | 331 | 331 | | | |
| 100110056 | NAPLES | FL | | 06/23/2023 | | 461 | | (5) | | | (5) | | 456 | 456 | | | |
| 100147213 | MIDDLE RIVER | MD | | 03/28/2024 | | 240 | | (9) | | | (9) | | 231 | 231 | | | |
| 100076015 | AVONDALE | AZ | | 01/07/2022 | | 791 | | (35) | | | (35) | | 756 | 756 | | | |
| 100067465 | ELIZABETH | NJ | | 09/23/2021 | | 912 | | (46) | | | (46) | | 866 | 866 | | | |
| 100114565 | TILGHMAN | MD | | 06/29/2023 | | 371 | | (20) | | | (20) | | 351 | 351 | | | |
| 100114454 | MT LAUREL | NJ | | 06/29/2023 | | 1,601 | | 154 | | | 154 | | 1,755 | 1,755 | | | |
| 100100961 | BRISTOL | TN | | 04/28/2023 | | 827 | | 85 | | | 85 | | 912 | 912 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100154526 | BALTIMORE | MD | | 06/14/2024 | | 187 | | (7) | | | (7) | | 180 | 180 | | | |
| 100133530 | DREXEL HILL | PA | | 10/19/2023 | | 249 | | (3) | | | (3) | | 246 | 246 | | | |
| 100065213 | PHILADELPHIA | PA | | 07/14/2021 | | 1,001 | | (17) | | | (17) | | 984 | 984 | | | |
| 100091165 | ELY | NV | | 01/31/2023 | | 526 | | 27 | | | 27 | | 553 | 553 | | | |
| 100131699 | GREENSBORO | MD | | 10/06/2023 | | 537 | | 24 | | | 24 | | 561 | 561 | | | |
| 100133160 | LAS VEGAS | NV | | 11/29/2023 | | 393 | | (1) | | | (1) | | 392 | 392 | | | |
| 100029124 | MIRAMAR | FL | | 10/26/2018 | | 939 | | 316 | | | 316 | | 1,255 | 1,255 | | | |
| 100055769 | OVIEDO | FL | | 03/23/2021 | | 595 | | (21) | | | (21) | | 574 | 574 | | | |
| 100100900 | DELRAN | NJ | | 04/28/2023 | | 3,558 | | 59 | | | 59 | | 3,617 | 3,617 | | | |
| 100164147 | GRAND RAPIDS | MI | | 08/21/2024 | | 130 | | (2) | | | (2) | | 128 | 128 | | | |
| 100081296 | O FALLON | MO | | 03/18/2022 | | 1,136 | | 26 | | | 26 | | 1,162 | 1,162 | | | |
| 100083063 | CONCORD | CA | | 05/26/2022 | | 1,806 | | 241 | | | 241 | | 2,047 | 2,047 | | | |
| 100111846 | LOS BANOS | CA | | 06/29/2023 | | 665 | | 371 | | | 371 | | 1,036 | 1,036 | | | |
| 100147593 | SACRAMENTO | CA | | 04/04/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100151149 | HAZLETON | PA | | 05/09/2024 | | 374 | | (21) | | | (21) | | 353 | 353 | | | |
| 100147383 | PITTSBURGH | PA | | 05/08/2024 | | 349 | | (22) | | | (22) | | 327 | 327 | | | |
| 100120676 | DEERFIELD BEACH | FL | | 08/24/2023 | | 1,243 | | 7 | | | 7 | | 1,250 | 1,250 | | | |
| 100087182 | MURRELLS INLET | SC | | 10/25/2022 | | 886 | | 60 | | | 60 | | 946 | 946 | | | |
| 100064399 | DES PLAINES | IL | | 07/01/2021 | | 930 | | 39 | | | 39 | | 969 | 969 | | | |
| 100028859 | ATLANTA | GA | | 10/26/2018 | | 716 | | 53 | | | 53 | | 769 | 769 | | | |
| 100081100 | CEDAR PARK | TX | | 03/18/2022 | | 1,855 | | 27 | | | 27 | | 1,882 | 1,882 | | | |
| 100081447 | RICHMOND | TX | | 03/18/2022 | | 2,571 | | 133 | | | 133 | | 2,704 | 2,704 | | | |
| 100102009 | BROCKTON | MA | | 04/14/2023 | | 445 | | (9) | | | (9) | | 436 | 436 | | | |
| 100078892 | LAS VEGAS | NV | | 02/24/2022 | | 911 | | (6) | | | (6) | | 905 | 905 | | | |
| 100090888 | AURORA | IL | | 01/31/2023 | | 472 | | (1) | | | (1) | | 471 | 471 | | | |
| 100055896 | NEWARK | NJ | | 03/26/2021 | | 1,030 | | (30) | | | (30) | | 1,000 | 1,000 | | | |
| 100141525 | YPSILANTI | MI | | 01/30/2024 | | 346 | | (19) | | | (19) | | 327 | 327 | | | |
| 100118746 | BOYNTON BEACH | FL | | 07/25/2023 | | 405 | | (12) | | | (12) | | 393 | 393 | | | |
| 100118657 | OCALA | FL | | 07/25/2023 | | 422 | | (3) | | | (3) | | 419 | 419 | | | |
| 100025801 | GAITHERSBURG | MD | | 09/20/2018 | | 787 | | 80 | | | 80 | | 867 | 867 | | | |
| 100088157 | NEW CUYAMA | CA | | 10/25/2022 | | 338 | | (24) | | | (24) | | 314 | 314 | | | |
| 100013227 | STOCKTON | CA | | 05/25/2017 | | 552 | | 122 | | | 122 | | 674 | 674 | | | |
| 100108172 | COCOA | FL | | 05/24/2023 | | 399 | | (6) | | | (6) | | 393 | 393 | | | |
| 100055674 | BELFORD | NJ | | 03/23/2021 | | 630 | | (46) | | | (46) | | 584 | 584 | | | |
| 100076773 | LONGMONT | CO | | 12/27/2021 | | 890 | | (17) | | | (17) | | 873 | 873 | | | |
| 100115187 | NORMAN | OK | | 07/17/2023 | | 357 | | (16) | | | (16) | | 341 | 341 | | | |
| 100071010 | MARRERO | LA | | 10/01/2021 | | 664 | | (17) | | | (17) | | 647 | 647 | | | |
| 100117080 | FAYETTEVILLE | NC | | 07/20/2023 | | 755 | | 75 | | | 75 | | 830 | 830 | | | |
| 100047699 | MIAMI | FL | | 11/20/2020 | | 908 | | 47 | | | 47 | | 955 | 955 | | | |
| 100076072 | LAS VEGAS | NV | | 01/07/2022 | | 852 | | (38) | | | (38) | | 814 | 814 | | | |
| 100078862 | FAIRBANKS | AK | | 02/24/2022 | | 910 | | (3) | | | (3) | | 907 | 907 | | | |
| 100100194 | POUGHKEEPSIE | NY | | 03/17/2023 | | 378 | | (11) | | | (11) | | 367 | 367 | | | |
| 100063661 | SICKLERVILLE | NJ | | 07/01/2021 | | 1,101 | | (2) | | | (2) | | 1,099 | 1,099 | | | |
| 100126397 | HENRICO | VA | | 08/30/2023 | | 360 | | (12) | | | (12) | | 348 | 348 | | | |
| 100118144 | SARASOTA | FL | | 07/20/2023 | | 407 | | (17) | | | (17) | | 390 | 390 | | | |
| 100120264 | VIRGINIA BEACH | VA | | 08/18/2023 | | 661 | | (10) | | | (10) | | 651 | 651 | | | |
| 100133231 | KNOXVILLE | TN | | 11/29/2023 | | 319 | | (6) | | | (6) | | 313 | 313 | | | |
| 100138115 | PORTER | TX | | 12/14/2023 | | 389 | | | | | | | 389 | 389 | | | |
| 100156738 | BAKERSFIELD | CA | | 06/26/2024 | | 98 | | (4) | | | (4) | | 94 | 94 | | | |
| 100079818 | CYPRESS | TX | | 04/25/2022 | | 582 | | (43) | | | (43) | | 539 | 539 | | | |
| 100025313 | UPPER MARLBORO | MD | | 09/20/2018 | | 802 | | 129 | | | 129 | | 931 | 931 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081676 | HAINES CITY | FL | | 03/21/2022 | | 647 | | (11) | | | (11) | | 636 | 636 | | | |
| 100091489 | KANSAS CITY | MO | | 01/20/2023 | | 439 | | (8) | | | (8) | | 431 | 431 | | | |
| 100119806 | SUFFOLK | VA | | 08/08/2023 | | 372 | | (12) | | | (12) | | 360 | 360 | | | |
| 100159526 | WINTER HAVEN | FL | | 07/15/2024 | | 124 | | (2) | | | (2) | | 122 | 122 | | | |
| 100146554 | CATAWBA | SC | | 03/19/2024 | | 880 | | (32) | | | (32) | | 848 | 848 | | | |
| 100126302 | WATERBURY | CT | | 08/30/2023 | | 401 | | (6) | | | (6) | | 395 | 395 | | | |
| 100117173 | PALM BEACH GARDENS | FL | | 07/20/2023 | | 3,089 | | 78 | | | 78 | | 3,167 | 3,167 | | | |
| 100111358 | SAN JOSE | CA | | 06/29/2023 | | 721 | | 45 | | | 45 | | 766 | 766 | | | |
| 100047910 | RANDOLPH | MA | | 11/20/2020 | | 889 | | (22) | | | (22) | | 867 | 867 | | | |
| 100128106 | MARIETTA | PA | | 09/08/2023 | | 372 | | (3) | | | (3) | | 369 | 369 | | | |
| 100150801 | OCALA | FL | | 05/08/2024 | | 437 | | (4) | | | (4) | | 433 | 433 | | | |
| 100048548 | MONTGOMERY VILLAGE | MD | | 11/20/2020 | | 472 | | (20) | | | (20) | | 452 | 452 | | | |
| 100053440 | PLACERVILLE | CA | | 03/23/2021 | | 1,041 | | (23) | | | (23) | | 1,018 | 1,018 | | | |
| 100113860 | MIAMI | FL | | 06/29/2023 | | 4,445 | | 316 | | | 316 | | 4,761 | 4,761 | | | |
| 100011970 | MORENO VALLEY | CA | | 03/08/2017 | | 1,224 | | 102 | | | 102 | | 1,326 | 1,326 | | | |
| 100114415 | BATON ROUGE | LA | | 06/29/2023 | | 476 | | 105 | | | 105 | | 581 | 581 | | | |
| 100100901 | WEST PALM BCH | FL | | 04/28/2023 | | 458 | | (18) | | | (18) | | 440 | 440 | | | |
| 100043394 | VIRGINIA BEACH | VA | | 08/13/2020 | | 656 | | 46 | | | 46 | | 702 | 702 | | | |
| 100157928 | PARMA | OH | | 07/09/2024 | | 648 | | (11) | | | (11) | | 637 | 637 | | | |
| 100126384 | CAPE MAY COURT HOUSE | NJ | | 08/30/2023 | | 207 | | (9) | | | (9) | | 198 | 198 | | | |
| 100149865 | GARRISON | MN | | 04/29/2024 | | 243 | | (11) | | | (11) | | 232 | 232 | | | |
| 100116600 | DINUBA | CA | | 07/20/2023 | | 455 | | (12) | | | (12) | | 443 | 443 | | | |
| 100112156 | SAINT CLOUD | FL | | 06/29/2023 | | 475 | | 157 | | | 157 | | 632 | 632 | | | |
| 100137630 | CASA GRANDE | AZ | | 12/08/2023 | | 21,317 | | 237 | | | 237 | | 21,554 | 21,554 | | | |
| 100118093 | KNOXVILLE | TN | | 07/20/2023 | | 390 | | (20) | | | (20) | | 370 | 370 | | | |
| 100155421 | TRABUCO CANYON | CA | | 06/18/2024 | | 2,094 | | (87) | | | (87) | | 2,007 | 2,007 | | | |
| 100026501 | SACRAMENTO | CA | | 09/26/2018 | | 944 | | 17 | | | 17 | | 961 | 961 | | | |
| 100109130 | WILLIMANTIC | CT | | 06/05/2023 | | 343 | | (13) | | | (13) | | 330 | 330 | | | |
| 100152976 | COLUMBIA | PA | | 06/27/2024 | | 235 | | (14) | | | (14) | | 221 | 221 | | | |
| 100129784 | KATY | TX | | 09/27/2023 | | 402 | | (10) | | | (10) | | 392 | 392 | | | |
| 100026899 | SANTA MARIA | CA | | 09/26/2018 | | 1,653 | | 11 | | | 11 | | 1,664 | 1,664 | | | |
| 100112664 | HIGHLANDS | NJ | | 06/29/2023 | | 1,849 | | 239 | | | 239 | | 2,088 | 2,088 | | | |
| 100013184 | GURNEE | IL | | 05/25/2017 | | 799 | | 63 | | | 63 | | 862 | 862 | | | |
| 100151322 | SAN ANTONIO | TX | | 05/10/2024 | | 783 | | 56 | | | 56 | | 839 | 839 | | | |
| 100116625 | SUGAR LAND | TX | | 07/20/2023 | | 590 | | 81 | | | 81 | | 671 | 671 | | | |
| 100013858 | SAINT ROSE | LA | | 05/25/2017 | | 718 | | 78 | | | 78 | | 796 | 796 | | | |
| 100101988 | SAN ANTONIO | TX | | 04/14/2023 | | 128 | | (9) | | | (9) | | 119 | 119 | | | |
| 100102076 | LAUREL | MD | | 04/14/2023 | | 767 | | (14) | | | (14) | | 753 | 753 | | | |
| 100117518 | MIAMI | FL | | 07/20/2023 | | 597 | | 57 | | | 57 | | 654 | 654 | | | |
| 100012371 | JOLIET | IL | | 04/28/2017 | | 1,013 | | 57 | | | 57 | | 1,070 | 1,070 | | | |
| 100120259 | PEMBROKE PINES | FL | | 08/18/2023 | | 470 | | (8) | | | (8) | | 462 | 462 | | | |
| 100079772 | DAVENPORT | FL | | 04/08/2022 | | 652 | | (48) | | | (48) | | 604 | 604 | | | |
| 100154828 | WAKE FOREST | NC | | 07/19/2024 | | 252 | | (3) | | | (3) | | 249 | 249 | | | |
| 100151562 | MC KINNEY | TX | | 05/10/2024 | | 13,980 | | (352) | | | (352) | | 13,628 | 13,628 | | | |
| 100079109 | LAKEWOOD | OH | | 02/24/2022 | | 906 | | (3) | | | (3) | | 903 | 903 | | | |
| 100133961 | ERLANGER | KY | | 10/25/2023 | | 353 | | (10) | | | (10) | | 343 | 343 | | | |
| 100143541 | CORPUS CHRISTI | TX | | 02/21/2024 | | 343 | | (10) | | | (10) | | 333 | 333 | | | |
| 100061060 | PORT HUENEME | CA | | 06/01/2021 | | 1,369 | | 6 | | | 6 | | 1,375 | 1,375 | | | |
| 100026532 | HOLLYWOOD | FL | | 09/26/2018 | | 577 | | 55 | | | 55 | | 632 | 632 | | | |
| 100116498 | TWENTYNINE PALMS | CA | | 07/20/2023 | | 504 | | 13 | | | 13 | | 517 | 517 | | | |
| 100154747 | STAMFORD | CT | | 07/19/2024 | | 206 | | (14) | | | (14) | | 192 | 192 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131674 | INDIANAPOLIS | IN | | 10/06/2023 | | 380 | | (3) | | | (3) | | 377 | 377 | | | |
| 100137860 | CITRUS SPRINGS | FL | | 12/08/2023 | | 830 | | (29) | | | (29) | | 801 | 801 | | | |
| 100081024 | BEAVERSTON | OR | | 03/18/2022 | | 989 | | 22 | | | 22 | | 1,011 | 1,011 | | | |
| 100137112 | DICKINSON | TX | | 11/28/2023 | | 19,351 | | (887) | | | (887) | | 18,464 | 18,464 | | | |
| 100081459 | AUSTIN | TX | | 03/18/2022 | | 1,914 | | 62 | | | 62 | | 1,976 | 1,976 | | | |
| 100055116 | TOLLESON | AZ | | 03/23/2021 | | 587 | | (15) | | | (15) | | 572 | 572 | | | |
| 100087176 | MAYO | FL | | 10/25/2022 | | 18,034 | | 1,377 | | | 1,377 | | 19,411 | 19,411 | | | |
| 100116701 | CLERMONT | FL | | 07/20/2023 | | 808 | | 207 | | | 207 | | 1,015 | 1,015 | | | |
| 100088142 | MILTON | FL | | 10/25/2022 | | 430 | | (13) | | | (13) | | 417 | 417 | | | |
| 100090677 | DETROIT | MI | | 12/29/2022 | | 367 | | (12) | | | (12) | | 355 | 355 | | | |
| 100142686 | CARTHAGE | NC | | 02/08/2024 | | 611 | | 24 | | | 24 | | 635 | 635 | | | |
| 100062095 | ALTAMONT | NY | | 07/01/2021 | | 1,455 | | (28) | | | (28) | | 1,427 | 1,427 | | | |
| 100137353 | WESTBURY | NY | | 12/01/2023 | | 341 | | (9) | | | (9) | | 332 | 332 | | | |
| 100031399 | FONTANA | CA | | 03/29/2019 | | 946 | | 117 | | | 117 | | 1,063 | 1,063 | | | |
| 100116132 | HOUSTON | TX | | 07/20/2023 | | 2,046 | | 254 | | | 254 | | 2,300 | 2,300 | | | |
| 100064958 | DUNELLEN | NJ | | 07/14/2021 | | 2,414 | | (87) | | | (87) | | 2,327 | 2,327 | | | |
| 100064229 | ORLANDO | FL | | 07/01/2021 | | 1,406 | | 47 | | | 47 | | 1,453 | 1,453 | | | |
| 100067839 | BALTIMORE | MD | | 09/23/2021 | | 874 | | (12) | | | (12) | | 862 | 862 | | | |
| 100012133 | LYNN | MA | | 03/08/2017 | | 515 | | 100 | | | 100 | | 615 | 615 | | | |
| 100014475 | OPELIKA | AL | | 09/27/2017 | | 2,194 | | (49) | | | (49) | | 2,145 | 2,145 | | | |
| 100061386 | HUMBLE | TX | | 06/01/2021 | | 1,021 | | 4 | | | 4 | | 1,025 | 1,025 | | | |
| 100147459 | PENSACOLA | FL | | 04/03/2024 | | 316 | | (15) | | | (15) | | 301 | 301 | | | |
| 100070902 | WINTER HAVEN | FL | | 10/01/2021 | | 1,172 | | (13) | | | (13) | | 1,159 | 1,159 | | | |
| 100092060 | PHILADELPHIA | PA | | 02/09/2023 | | 393 | | (11) | | | (11) | | 382 | 382 | | | |
| 100150882 | VANCE | AL | | 05/08/2024 | | 689 | | (3) | | | (3) | | 686 | 686 | | | |
| 100047638 | CAPE CORAL | FL | | 11/20/2020 | | 620 | | 6 | | | 6 | | 626 | 626 | | | |
| 100143439 | SPRING | TX | | 02/16/2024 | | 383 | | (9) | | | (9) | | 374 | 374 | | | |
| 100155485 | COATESVILLE | PA | | 06/18/2024 | | 475 | | (25) | | | (25) | | 450 | 450 | | | |
| 100071640 | ALPHARETTA | GA | | 10/14/2021 | | 1,432 | | (36) | | | (36) | | 1,396 | 1,396 | | | |
| 100142607 | FORT SMITH | AR | | 02/08/2024 | | 5,460 | | (92) | | | (92) | | 5,368 | 5,368 | | | |
| 100130149 | BAYTOWN | TX | | 11/15/2023 | | 372 | | (11) | | | (11) | | 361 | 361 | | | |
| 100113127 | SOUTH RICHMOND HILL | NY | | 06/29/2023 | | 449 | | 833 | | | 833 | | 1,282 | 1,282 | | | |
| 100134268 | PETERSBURG | VA | | 10/27/2023 | | 331 | | (13) | | | (13) | | 318 | 318 | | | |
| 100149793 | CLEVELAND | OH | | 04/26/2024 | | 257 | | (4) | | | (4) | | 253 | 253 | | | |
| 100159472 | WILMINGTON | NC | | 07/15/2024 | | 144 | | (2) | | | (2) | | 142 | 142 | | | |
| 100071123 | BRICK | NJ | | 10/01/2021 | | 345 | | 1 | | | 1 | | 346 | 346 | | | |
| 100086514 | PALMDALE | CA | | 09/30/2022 | | 617 | | (6) | | | (6) | | 611 | 611 | | | |
| 100152312 | OCALA | FL | | 05/17/2024 | | 847 | | 75 | | | 75 | | 922 | 922 | | | |
| 100080512 | WEST PALM BEACH | FL | | 03/10/2022 | | 633 | | (40) | | | (40) | | 593 | 593 | | | |
| 100117346 | HAIKU | HI | | 07/20/2023 | | 798 | | 251 | | | 251 | | 1,049 | 1,049 | | | |
| 100025118 | NEW SMYRNA BEACH | FL | | 09/20/2018 | | 1,330 | | 274 | | | 274 | | 1,604 | 1,604 | | | |
| 100118706 | DUNCAN | SC | | 07/25/2023 | | 351 | | (12) | | | (12) | | 339 | 339 | | | |
| 100140697 | FOX LAKE | IL | | 02/08/2024 | | 335 | | (13) | | | (13) | | 322 | 322 | | | |
| 100152280 | LOCKHART | TX | | 05/17/2024 | | 541 | | 26 | | | 26 | | 567 | 567 | | | |
| 100062002 | OLD HICKORY | TN | | 07/01/2021 | | 1,634 | | (17) | | | (17) | | 1,617 | 1,617 | | | |
| 100067135 | MENIFEE | CA | | 08/02/2021 | | 1,025 | | 8 | | | 8 | | 1,033 | 1,033 | | | |
| 100029158 | RIVERSIDE | CA | | 10/26/2018 | | 522 | | 71 | | | 71 | | 593 | 593 | | | |
| 100116682 | LAS VEGAS | NV | | 07/20/2023 | | 2,774 | | 342 | | | 342 | | 3,116 | 3,116 | | | |
| 100077379 | WILMINGTON | DE | | 01/03/2022 | | 784 | | (13) | | | (13) | | 771 | 771 | | | |
| 100140700 | ARLINGTON | TX | | 02/08/2024 | | 361 | | (23) | | | (23) | | 338 | 338 | | | |
| 100133306 | KISSIMMEE | FL | | 11/29/2023 | | 317 | | (12) | | | (12) | | 305 | 305 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152973 | COLUMBIA | PA | | 06/27/2024 | | 235 | | (14) | | | (14) | | 221 | 221 | | | |
| 100143634 | TRENTON | NJ | | 02/21/2024 | | 257 | | (8) | | | (8) | | 249 | 249 | | | |
| 100053746 | O FALLON | MO | | 03/23/2021 | | 622 | | (44) | | | (44) | | 578 | 578 | | | |
| 100011314 | KENT | WA | | 12/23/2016 | | 1,689 | | (48) | | | (48) | | 1,641 | 1,641 | | | |
| 100075944 | YUKON | OK | | 01/07/2022 | | 988 | | (4) | | | (4) | | 984 | 984 | | | |
| 100156083 | LAUDERHILL | FL | | 06/18/2024 | | 247 | | (5) | | | (5) | | 242 | 242 | | | |
| 100064078 | FORT WASHINGTON | MD | | 07/01/2021 | | 1,460 | | 50 | | | 50 | | 1,510 | 1,510 | | | |
| 100115240 | GARLAND | TX | | 07/17/2023 | | 438 | | (15) | | | (15) | | 423 | 423 | | | |
| 100137820 | ATHENS | GA | | 12/08/2023 | | 390 | | (3) | | | (3) | | 387 | 387 | | | |
| 100100796 | RALEIGH | NC | | 04/28/2023 | | 812 | | 11 | | | 11 | | 823 | 823 | | | |
| 100012837 | ROYAL OAK | MI | | 05/25/2017 | | 603 | | 207 | | | 207 | | 810 | 810 | | | |
| 100120681 | SNELLVILLE | GA | | 08/24/2023 | | 38,704 | | (302) | | | (302) | | 38,402 | 38,402 | | | |
| 100091465 | CEDARTOWN | GA | | 01/20/2023 | | 404 | | (10) | | | (10) | | 394 | 394 | | | |
| 100064997 | AUBURN | AL | | 07/14/2021 | | 1,087 | | (37) | | | (37) | | 1,050 | 1,050 | | | |
| 100134470 | REEDLEY | CA | | 10/30/2023 | | 325 | | (7) | | | (7) | | 318 | 318 | | | |
| 100129757 | SPOKANE VALLEY | WA | | 09/27/2023 | | 403 | | (10) | | | (10) | | 393 | 393 | | | |
| 100128029 | ANTIOCH | TN | | 09/08/2023 | | 411 | | 26 | | | 26 | | 437 | 437 | | | |
| 100118905 | TAYLORS | SC | | 08/30/2023 | | 350 | | (26) | | | (26) | | 324 | 324 | | | |
| 100141741 | LAS VEGAS | NV | | 01/30/2024 | | 375 | | (2) | | | (2) | | 373 | 373 | | | |
| 100075966 | SCHERERVILLE | IN | | 01/07/2022 | | 841 | | (30) | | | (30) | | 811 | 811 | | | |
| 100142137 | SUGAR LAND | TX | | 02/29/2024 | | 352 | | (12) | | | (12) | | 340 | 340 | | | |
| 100153906 | WATERLOO | SC | | 06/05/2024 | | 158 | | (7) | | | (7) | | 151 | 151 | | | |
| 100067271 | ORLANDO | FL | | 08/02/2021 | | 955 | | 26 | | | 26 | | 981 | 981 | | | |
| 100153921 | RAYMORE | MO | | 06/05/2024 | | 362 | | (27) | | | (27) | | 335 | 335 | | | |
| 100134697 | LAWRENCEVILLE | GA | | 10/30/2023 | | 410 | | (1) | | | (1) | | 409 | 409 | | | |
| 100064827 | AUBURN | CA | | 07/14/2021 | | 867 | | (38) | | | (38) | | 829 | 829 | | | |
| 100139190 | SCHENECTADY | NY | | 12/28/2023 | | 325 | | (1) | | | (1) | | 324 | 324 | | | |
| 100154887 | VICTORIA | TX | | 07/19/2024 | | 271 | | (9) | | | (9) | | 262 | 262 | | | |
| 100115412 | PALM COAST | FL | | 07/17/2023 | | 408 | | (8) | | | (8) | | 400 | 400 | | | |
| 100146441 | RIVERSIDE | CA | | 03/19/2024 | | 881 | | (27) | | | (27) | | 854 | 854 | | | |
| 100076457 | MELBOURNE | FL | | 12/21/2021 | | 653 | | (38) | | | (38) | | 615 | 615 | | | |
| 100143334 | LARGO | FL | | 02/16/2024 | | 275 | | (4) | | | (4) | | 271 | 271 | | | |
| 100139559 | YOUNGSVILLE | NC | | 12/28/2023 | | 230 | | (24) | | | (24) | | 206 | 206 | | | |
| 100103069 | SAINT PETERSBURG | FL | | 06/22/2023 | | 384 | | (17) | | | (17) | | 367 | 367 | | | |
| 100078831 | BALTIMORE | MD | | 02/24/2022 | | 1,027 | | (4) | | | (4) | | 1,023 | 1,023 | | | |
| 100091221 | GRAND PRAIRIE | TX | | 01/31/2023 | | 303 | | (25) | | | (25) | | 278 | 278 | | | |
| 100075914 | ST PETERSBURG | FL | | 01/07/2022 | | 952 | | (9) | | | (9) | | 943 | 943 | | | |
| 100048498 | MIAMI | FL | | 11/20/2020 | | 534 | | (68) | | | (68) | | 466 | 466 | | | |
| 100012323 | LANGLOIS | OR | | 04/28/2017 | | 1,475 | | 52 | | | 52 | | 1,527 | 1,527 | | | |
| 100141973 | ALBANY | NY | | 02/29/2024 | | 333 | | (18) | | | (18) | | 315 | 315 | | | |
| 100116170 | MORENO VALLEY | CA | | 07/20/2023 | | 840 | | 170 | | | 170 | | 1,010 | 1,010 | | | |
| 100153324 | CONWAY | SC | | 05/30/2024 | | 460 | | 48 | | | 48 | | 508 | 508 | | | |
| 100134973 | FORT WALTON BEACH | FL | | 10/30/2023 | | 368 | | (2) | | | (2) | | 366 | 366 | | | |
| 100126757 | HESPERIA | CA | | 08/30/2023 | | 863 | | 276 | | | 276 | | 1,139 | 1,139 | | | |
| 100111388 | DELRAY BEACH | FL | | 06/29/2023 | | 798 | | 55 | | | 55 | | 853 | 853 | | | |
| 100120825 | MABELVALE | AR | | 08/25/2023 | | 8,440 | | (365) | | | (365) | | 8,075 | 8,075 | | | |
| 100115130 | LOCKLAND | OH | | 07/17/2023 | | 396 | | (10) | | | (10) | | 386 | 386 | | | |
| 100135025 | HAHIRA | GA | | 10/30/2023 | | 359 | | (6) | | | (6) | | 353 | 353 | | | |
| 100012358 | NORFOLK | VA | | 04/28/2017 | | 421 | | 65 | | | 65 | | 486 | 486 | | | |
| 100031306 | PALMDALE | CA | | 03/29/2019 | | 801 | | 85 | | | 85 | | 886 | 886 | | | |
| 100067547 | OKLAHOMA CITY | OK | | 09/23/2021 | | 862 | | (36) | | | (36) | | 826 | 826 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108097 | RIVERDALE | GA | | 05/24/2023 | | 442 | | (19) | | | (19) | | 423 | 423 | | | |
| 100081078 | LEHIGH ACRES | FL | | 03/18/2022 | | 1,826 | | 51 | | | 51 | | 1,877 | 1,877 | | | |
| 100111449 | SPARKS | NV | | 06/29/2023 | | 436 | | 93 | | | 93 | | 529 | 529 | | | |
| 100133368 | COLORADO SPRINGS | CO | | 11/21/2023 | | 236 | | (5) | | | (5) | | 231 | 231 | | | |
| 100139486 | LAS VEGAS | NV | | 12/28/2023 | | 322 | | (19) | | | (19) | | 303 | 303 | | | |
| 100020199 | LEHI | UT | | 07/17/2018 | | 981 | | (7) | | | (7) | | 974 | 974 | | | |
| 100109645 | TOMBALL | TX | | 06/14/2023 | | 560 | | 1 | | | 1 | | 561 | 561 | | | |
| 100132530 | SAINT LOUIS | MO | | 11/03/2023 | | 318 | | (1) | | | (1) | | 317 | 317 | | | |
| 100128260 | SPOKANE | WA | | 09/14/2023 | | 402 | | (9) | | | (9) | | 393 | 393 | | | |
| 100130303 | LAS VEGAS | NV | | 09/28/2023 | | 401 | | (6) | | | (6) | | 395 | 395 | | | |
| 100153429 | WOODRIDGE | NY | | 05/30/2024 | | 367 | | (11) | | | (11) | | 356 | 356 | | | |
| 100120342 | ELOY | AZ | | 08/18/2023 | | 428 | | (2) | | | (2) | | 426 | 426 | | | |
| 100025426 | MEDFORD | OR | | 09/20/2018 | | 851 | | 171 | | | 171 | | 1,022 | 1,022 | | | |
| 100091471 | ZEPHYRHILLS | FL | | 01/20/2023 | | 449 | | (15) | | | (15) | | 434 | 434 | | | |
| 100120598 | BAKERSFIELD | CA | | 08/18/2023 | | 349 | | (19) | | | (19) | | 330 | 330 | | | |
| 100136196 | MOUNT JACKSON | VA | | 11/20/2023 | | 2,086 | | 33 | | | 33 | | 2,119 | 2,119 | | | |
| 100028777 | RIVERSIDE | CA | | 10/26/2018 | | 3,217 | | 90 | | | 90 | | 3,307 | 3,307 | | | |
| 100023810 | CARROLLTON | TX | | 09/04/2018 | | 912 | | (23) | | | (23) | | 889 | 889 | | | |
| 100100762 | WINDSOR MILL | MD | | 04/28/2023 | | 606 | | 10 | | | 10 | | 616 | 616 | | | |
| 100148123 | AUBURN | ME | | 04/10/2024 | | 357 | | (8) | | | (8) | | 349 | 349 | | | |
| 100143613 | SCRANTON | PA | | 02/21/2024 | | 493 | | (9) | | | (9) | | 484 | 484 | | | |
| 100119033 | SAINT LOUIS | MO | | 07/27/2023 | | 352 | | (18) | | | (18) | | 334 | 334 | | | |
| 100029408 | MIRAMAR | FL | | 10/26/2018 | | 2,435 | | 460 | | | 460 | | 2,895 | 2,895 | | | |
| 100152471 | HOUSTON | TX | | 05/16/2024 | | 348 | | (26) | | | (26) | | 322 | 322 | | | |
| 100100142 | SAVANNAH | GA | | 03/28/2023 | | 384 | | (8) | | | (8) | | 376 | 376 | | | |
| 100030358 | WASHINGTON | DC | | 12/20/2018 | | 1,079 | | 163 | | | 163 | | 1,242 | 1,242 | | | |
| 100087922 | DAHLONEGA | GA | | 10/25/2022 | | 1,807 | | (10) | | | (10) | | 1,797 | 1,797 | | | |
| 100066176 | ALTUS | OK | | 08/02/2021 | | 999 | | (16) | | | (16) | | 983 | 983 | | | |
| 100088259 | WATERBURY | CT | | 10/17/2022 | | 409 | | (12) | | | (12) | | 397 | 397 | | | |
| 100099825 | PEMBERTON | NJ | | 02/28/2023 | | 431 | | (9) | | | (9) | | 422 | 422 | | | |
| 100116688 | RICHMOND | TX | | 07/20/2023 | | 779 | | 104 | | | 104 | | 883 | 883 | | | |
| 100067576 | ORLANDO | FL | | 09/23/2021 | | 1,140 | | (54) | | | (54) | | 1,086 | 1,086 | | | |
| 100117231 | FORT WORTH | TX | | 07/20/2023 | | 902 | | 317 | | | 317 | | 1,219 | 1,219 | | | |
| 100151990 | CHICAGO | IL | | 06/14/2024 | | 125 | | (5) | | | (5) | | 120 | 120 | | | |
| 100049490 | SAN BERNARDINO | CA | | 11/20/2020 | | 601 | | 28 | | | 28 | | 629 | 629 | | | |
| 100053859 | DENTON | MD | | 03/23/2021 | | 217 | | (20) | | | (20) | | 197 | 197 | | | |
| 100081528 | HONOLULU | HI | | 03/18/2022 | | 1,224 | | 39 | | | 39 | | 1,263 | 1,263 | | | |
| 100102695 | BUFFALO GROVE | IL | | 06/22/2023 | | 368 | | (25) | | | (25) | | 343 | 343 | | | |
| 100156667 | KILLEEN | TX | | 06/24/2024 | | 1,259 | | (20) | | | (20) | | 1,239 | 1,239 | | | |
| 100134835 | GARDEN GROVE | CA | | 10/30/2023 | | 418 | | 3 | | | 3 | | 421 | 421 | | | |
| 100152983 | CHICAGO | IL | | 06/27/2024 | | 211 | | (11) | | | (11) | | 200 | 200 | | | |
| 100136829 | PHILADELPHIA | PA | | 11/27/2023 | | 257 | | (8) | | | (8) | | 249 | 249 | | | |
| 100086925 | HANOVER PARK | IL | | 10/24/2022 | | 448 | | 10 | | | 10 | | 458 | 458 | | | |
| 100025623 | HIGHLAND | CA | | 09/20/2018 | | 478 | | 111 | | | 111 | | 589 | 589 | | | |
| 100116329 | LONGVIEW | WA | | 07/20/2023 | | 843 | | 291 | | | 291 | | 1,134 | 1,134 | | | |
| 100043466 | AURORA | CO | | 08/13/2020 | | 698 | | (9) | | | (9) | | 689 | 689 | | | |
| 100076367 | FORT LAUDERDALE | FL | | 12/23/2021 | | 1,754 | | (151) | | | (151) | | 1,603 | 1,603 | | | |
| 100116497 | WOFFORD HEIGHTS | CA | | 07/20/2023 | | 541 | | 30 | | | 30 | | 571 | 571 | | | |
| 100143109 | VISALIA | CA | | 02/16/2024 | | 618 | | (12) | | | (12) | | 606 | 606 | | | |
| 100099669 | SAN MARCOS | TX | | 04/06/2023 | | 337 | | (27) | | | (27) | | 310 | 310 | | | |
| 100155386 | ELLENTON | FL | | 06/18/2024 | | 1,553 | | (2) | | | (2) | | 1,551 | 1,551 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139560 | HILTON HEAD ISLAND | SC | | 12/28/2023 | | 308 | | (18) | | | (18) | | 290 | 290 | | | |
| 100161314 | SPRINGFIELD | OR | | 07/25/2024 | | 150 | | (2) | | | (2) | | 148 | 148 | | | |
| 100116535 | PHILADELPHIA | PA | | 07/20/2023 | | 694 | | 124 | | | 124 | | 818 | 818 | | | |
| 100135927 | DOWAGIAC | MI | | 11/13/2023 | | 232 | | (20) | | | (20) | | 212 | 212 | | | |
| 100044737 | WHITTIER | CA | | 11/19/2020 | | 1,588 | | 72 | | | 72 | | 1,660 | 1,660 | | | |
| 100042997 | DIAMOND BAR | CA | | 05/28/2020 | | 1,397 | | 8 | | | 8 | | 1,405 | 1,405 | | | |
| 100149184 | HENDERSON | NV | | 04/22/2024 | | 442 | | (7) | | | (7) | | 435 | 435 | | | |
| 100117234 | BRYAN | TX | | 07/20/2023 | | 850 | | 129 | | | 129 | | 979 | 979 | | | |
| 100158787 | DES MOINES | IA | | 07/10/2024 | | 234 | | (2) | | | (2) | | 232 | 232 | | | |
| 100132527 | SAINT LOUIS | MO | | 11/03/2023 | | 318 | | (1) | | | (1) | | 317 | 317 | | | |
| 100066954 | YOUNGSTOWN | OH | | 08/02/2021 | | 1,130 | | 27 | | | 27 | | 1,157 | 1,157 | | | |
| 100090160 | WAYNE | NJ | | 01/13/2023 | | 2,143 | | (187) | | | (187) | | 1,956 | 1,956 | | | |
| 100108066 | MEMPHIS | TN | | 05/24/2023 | | 400 | | (8) | | | (8) | | 392 | 392 | | | |
| 100117742 | YORKVILLE | IL | | 07/20/2023 | | 494 | | 10 | | | 10 | | 504 | 504 | | | |
| 100115282 | PITTSTON | PA | | 07/17/2023 | | 136 | | (2) | | | (2) | | 134 | 134 | | | |
| 100031305 | SUNRISE | FL | | 03/29/2019 | | 368 | | 71 | | | 71 | | 439 | 439 | | | |
| 100025448 | NORTH MIAMI | FL | | 09/20/2018 | | 510 | | 85 | | | 85 | | 595 | 595 | | | |
| 100062671 | NASHVILLE | IN | | 07/01/2021 | | 426 | | | | | | | 426 | 426 | | | |
| 100156019 | HOLLYWOD | FL | | 06/18/2024 | | 421 | | (2) | | | (2) | | 419 | 419 | | | |
| 100064994 | COLUMBIA | MD | | 07/14/2021 | | 940 | | (32) | | | (32) | | 908 | 908 | | | |
| 100141759 | TOLEDO | OH | | 01/30/2024 | | 770 | | (11) | | | (11) | | 759 | 759 | | | |
| 100071546 | WOODBURY | MN | | 10/14/2021 | | 943 | | (25) | | | (25) | | 918 | 918 | | | |
| 100090915 | CRESTVIEW | FL | | 01/31/2023 | | 790 | | (16) | | | (16) | | 774 | 774 | | | |
| 100116956 | DORAL | FL | | 07/20/2023 | | 772 | | 178 | | | 178 | | 950 | 950 | | | |
| 100153799 | RIVIERA BEACH | FL | | 07/10/2024 | | 393 | | (17) | | | (17) | | 376 | 376 | | | |
| 100054896 | COTTAGE GROVE | OR | | 03/23/2021 | | 850 | | (42) | | | (42) | | 808 | 808 | | | |
| 100152904 | ALIQUIPPA | PA | | 05/22/2024 | | 368 | | (12) | | | (12) | | 356 | 356 | | | |
| 100144464 | SHERMAN | TX | | 04/26/2024 | | 275 | | (23) | | | (23) | | 252 | 252 | | | |
| 100080249 | HOT SPRINGS NATIONAL P | AR | | 02/25/2022 | | 606 | | (49) | | | (49) | | 557 | 557 | | | |
| 100112045 | BROOKLYN | NY | | 06/29/2023 | | 650 | | 473 | | | 473 | | 1,123 | 1,123 | | | |
| 100061888 | WILLINGBORO | NJ | | 07/01/2021 | | 940 | | (22) | | | (22) | | 918 | 918 | | | |
| 100100752 | FRIENDSWOOD | TX | | 04/28/2023 | | 592 | | 2 | | | 2 | | 594 | 594 | | | |
| 100071570 | CHARLOTTESVILLE | VA | | 10/14/2021 | | 928 | | (38) | | | (38) | | 890 | 890 | | | |
| 100013882 | O FALLON | MO | | 05/25/2017 | | 506 | | 44 | | | 44 | | 550 | 550 | | | |
| 100143569 | CLEVELAND HEIGHTS | OH | | 02/21/2024 | | 356 | | (7) | | | (7) | | 349 | 349 | | | |
| 100099772 | CLEVELAND | OH | | 02/28/2023 | | 550 | | (10) | | | (10) | | 540 | 540 | | | |
| 100130396 | BRUNSWICK | GA | | 09/28/2023 | | 365 | | (13) | | | (13) | | 352 | 352 | | | |
| 100065433 | EDEN PRAIRIE | MN | | 07/28/2021 | | 2,463 | | (10) | | | (10) | | 2,453 | 2,453 | | | |
| 100154531 | SAN ANTONIO | TX | | 06/14/2024 | | 57 | | | | | | | 57 | 57 | | | |
| 100116404 | BRYAN | TX | | 07/20/2023 | | 768 | | 184 | | | 184 | | 952 | 952 | | | |
| 100070697 | COCOA | FL | | 10/01/2021 | | 762 | | (7) | | | (7) | | 755 | 755 | | | |
| 100069091 | AMHERST | VA | | 09/01/2021 | | 1,276 | | (10) | | | (10) | | 1,266 | 1,266 | | | |
| 100158928 | CHADBOURN | NC | | 07/12/2024 | | 130 | | (2) | | | (2) | | 128 | 128 | | | |
| 100147998 | SPARTANBURG | SC | | 04/10/2024 | | 434 | | (7) | | | (7) | | 427 | 427 | | | |
| 100139090 | DUNDALK | MD | | 12/28/2023 | | 326 | | (12) | | | (12) | | 314 | 314 | | | |
| 100103507 | MORGANTON | GA | | 05/08/2023 | | 330 | | (6) | | | (6) | | 324 | 324 | | | |
| 100065212 | PHILADELPHIA | PA | | 07/14/2021 | | 986 | | (17) | | | (17) | | 969 | 969 | | | |
| 100138126 | STURTEVANT | WI | | 12/14/2023 | | 323 | | (3) | | | (3) | | 320 | 320 | | | |
| 100070914 | HENDERSON | NV | | 10/01/2021 | | 1,220 | | (7) | | | (7) | | 1,213 | 1,213 | | | |
| 100156453 | CENTERTON | AR | | 06/24/2024 | | 274 | | (2) | | | (2) | | 272 | 272 | | | |
| 100102856 | TAMPA | FL | | 06/22/2023 | | 584 | | 1 | | | 1 | | 585 | 585 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100157673 | WORCESTER | MA | | 06/28/2024 | | 251 | | (10) | | | (10) | | 241 | 241 | | | |
| 100152345 | LURAY | VA | | 05/17/2024 | | 1,983 | | 70 | | | 70 | | 2,053 | 2,053 | | | |
| 100091257 | HARVEYS LAKE | PA | | 01/31/2023 | | 317 | | (15) | | | (15) | | 302 | 302 | | | |
| 100064114 | SOUTH HOLLAND | IL | | 07/01/2021 | | 975 | | 9 | | | 9 | | 984 | 984 | | | |
| 100159250 | DYER | IN | | 07/15/2024 | | 128 | | (1) | | | (1) | | 127 | 127 | | | |
| 100149609 | PARRISH | FL | | 04/26/2024 | | 487 | | (7) | | | (7) | | 480 | 480 | | | |
| 100139093 | TORRINGTON | CT | | 12/28/2023 | | 318 | | (7) | | | (7) | | 311 | 311 | | | |
| 100013646 | COACHELLA | CA | | 05/25/2017 | | 1,012 | | 85 | | | 85 | | 1,097 | 1,097 | | | |
| 100014224 | LA PUENTE AREA | CA | | 09/22/2017 | | 1,085 | | (15) | | | (15) | | 1,070 | 1,070 | | | |
| 100108238 | HOUMA | LA | | 05/24/2023 | | 276 | | (10) | | | (10) | | 266 | 266 | | | |
| 100149666 | TUCSON | AZ | | 04/26/2024 | | 390 | | (16) | | | (16) | | 374 | 374 | | | |
| 100158495 | MIAMI | FL | | 07/10/2024 | | 265 | | (3) | | | (3) | | 262 | 262 | | | |
| 100084820 | DAYTONA BEACH | FL | | 08/02/2022 | | 595 | | 13 | | | 13 | | 608 | 608 | | | |
| 100143513 | TRENTON | NJ | | 02/21/2024 | | 392 | | (12) | | | (12) | | 380 | 380 | | | |
| 100134911 | SHELBY | NC | | 10/30/2023 | | 16,673 | | (385) | | | (385) | | 16,288 | 16,288 | | | |
| 100115906 | FORTH WORTH | TX | | 07/20/2023 | | 1,663 | | 71 | | | 71 | | 1,734 | 1,734 | | | |
| 100116295 | TUCSON | AZ | | 07/20/2023 | | 964 | | 379 | | | 379 | | 1,343 | 1,343 | | | |
| 100133986 | SOUTH FALLSBURG | NY | | 10/25/2023 | | 383 | | (5) | | | (5) | | 378 | 378 | | | |
| 100029179 | NORTH SAINT PAUL | MN | | 10/26/2018 | | 672 | | 126 | | | 126 | | 798 | 798 | | | |
| 100111123 | LOXAHATCHEE | FL | | 06/29/2023 | | 800 | | 388 | | | 388 | | 1,188 | 1,188 | | | |
| 100150830 | VIRGINIA BEACH | VA | | 05/08/2024 | | 405 | | | | | | | 405 | 405 | | | |
| 100114868 | COVINGTON | GA | | 07/10/2023 | | 5,797 | | (15) | | | (15) | | 5,782 | 5,782 | | | |
| 100081089 | CLOVIS | CA | | 03/18/2022 | | 1,018 | | 40 | | | 40 | | 1,058 | 1,058 | | | |
| 100140821 | NORTH TONAWANDA | NY | | 03/06/2024 | | 235 | | (28) | | | (28) | | 207 | 207 | | | |
| 100139152 | EAST POINT | GA | | 12/28/2023 | | 415 | | (19) | | | (19) | | 396 | 396 | | | |
| 100128511 | LAS VEGAS | NV | | 09/15/2023 | | 433 | | (8) | | | (8) | | 425 | 425 | | | |
| 100099802 | TRENTON | NJ | | 02/28/2023 | | 896 | | (21) | | | (21) | | 875 | 875 | | | |
| 100117498 | BRADENTON | FL | | 07/20/2023 | | 520 | | 2 | | | 2 | | 522 | 522 | | | |
| 100126577 | HOUSTON | TX | | 08/30/2023 | | 1,436 | | (82) | | | (82) | | 1,354 | 1,354 | | | |
| 100141575 | PORTERVILLE | CA | | 01/30/2024 | | 302 | | (4) | | | (4) | | 298 | 298 | | | |
| 100053842 | GLENDALE HEIGHTS | IL | | 03/23/2021 | | 1,028 | | 8 | | | 8 | | 1,036 | 1,036 | | | |
| 100131704 | MURFREESBORO | TN | | 10/06/2023 | | 193 | | 12 | | | 12 | | 205 | 205 | | | |
| 100142048 | GREENVILLE | NC | | 02/29/2024 | | 357 | | (4) | | | (4) | | 353 | 353 | | | |
| 100118777 | MIAMI | FL | | 07/25/2023 | | 417 | | (10) | | | (10) | | 407 | 407 | | | |
| 100113350 | CORAM | NY | | 06/29/2023 | | 478 | | 369 | | | 369 | | 847 | 847 | | | |
| 100116846 | ST GEORGE | UT | | 07/20/2023 | | 34,002 | | 7,292 | | | 7,292 | | 41,294 | 41,294 | | | |
| 100024839 | CHANDLER | AZ | | 09/20/2018 | | 1,755 | | 693 | | | 693 | | 2,448 | 2,448 | | | |
| 100076047 | VALDOSTA | GA | | 01/07/2022 | | 1,236 | | (40) | | | (40) | | 1,196 | 1,196 | | | |
| 100141950 | GREENVILLE | NC | | 02/29/2024 | | 357 | | (4) | | | (4) | | 353 | 353 | | | |
| 100055712 | TOLLAND | CT | | 03/23/2021 | | 601 | | (32) | | | (32) | | 569 | 569 | | | |
| 100054820 | CLITHERALL | MN | | 03/23/2021 | | 576 | | (26) | | | (26) | | 550 | 550 | | | |
| 100090376 | GALVESTON | TX | | 12/28/2022 | | 341 | | (5) | | | (5) | | 336 | 336 | | | |
| 100075233 | ALLEN | TX | | 12/01/2021 | | 1,265 | | (10) | | | (10) | | 1,255 | 1,255 | | | |
| 100069194 | SULPHUR SPRINGS | TX | | 09/01/2021 | | 1,046 | | (10) | | | (10) | | 1,036 | 1,036 | | | |
| 100103032 | JONESBORO | GA | | 06/22/2023 | | 407 | | (26) | | | (26) | | 381 | 381 | | | |
| 100029777 | PLANT CITY | FL | | 10/26/2018 | | 578 | | 160 | | | 160 | | 738 | 738 | | | |
| 100064864 | CAPE CORAL | FL | | 07/14/2021 | | 920 | | (38) | | | (38) | | 882 | 882 | | | |
| 100028982 | OAKLAND | CA | | 10/26/2018 | | 371 | | 55 | | | 55 | | 426 | 426 | | | |
| 100147858 | ODESSA | TX | | 04/08/2024 | | 13,149 | | (11) | | | (11) | | 13,138 | 13,138 | | | |
| 100120324 | DELAND | FL | | 08/18/2023 | | 425 | | (8) | | | (8) | | 417 | 417 | | | |
| 100120288 | CONWAY | SC | | 08/18/2023 | | 4,439 | | (2) | | | (2) | | 4,437 | 4,437 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129794 | BAKERSFIELD | CA | | 09/27/2023 | | 102 | | (1) | | | (1) | | 101 | 101 | | | |
| 100149368 | PRINCETON | TX | | 04/24/2024 | | 590 | | 34 | | | 34 | | 624 | 624 | | | |
| 100149367 | PRINCETON | TX | | 04/24/2024 | | 590 | | 34 | | | 34 | | 624 | 624 | | | |
| 100028476 | LORTON | VA | | 10/26/2018 | | 462 | | 53 | | | 53 | | 515 | 515 | | | |
| 100111346 | CATONSVILLE | MD | | 06/29/2023 | | 910 | | 78 | | | 78 | | 988 | 988 | | | |
| 100141555 | CASA GRANDE | AZ | | 01/30/2024 | | 2,442 | | (18) | | | (18) | | 2,424 | 2,424 | | | |
| 100161323 | PHOENIX | AZ | | 07/25/2024 | | 628 | | (11) | | | (11) | | 617 | 617 | | | |
| 100030838 | STORMVILLE | NY | | 04/09/2019 | | 740 | | 11 | | | 11 | | 751 | 751 | | | |
| 100084762 | TUCSON | AZ | | 08/02/2022 | | 393 | | (33) | | | (33) | | 360 | 360 | | | |
| 100112992 | CHICAGO | IL | | 06/29/2023 | | 752 | | 38 | | | 38 | | 790 | 790 | | | |
| 100066877 | LEXINGTON | SC | | 08/02/2021 | | 1,068 | | | | | | | 1,068 | 1,068 | | | |
| 100149836 | OMAHA | NE | | 04/29/2024 | | 386 | | (9) | | | (9) | | 377 | 377 | | | |
| 100012032 | GEORGETOWN | SC | | 03/08/2017 | | 3,697 | | 366 | | | 366 | | 4,063 | 4,063 | | | |
| 100100128 | CONROE | TX | | 03/28/2023 | | 400 | | (4) | | | (4) | | 396 | 396 | | | |
| 100075921 | LEWISVILLE | TX | | 01/07/2022 | | 1,305 | | (14) | | | (14) | | 1,291 | 1,291 | | | |
| 100082598 | SEABROOK | TX | | 04/14/2022 | | 845 | | (25) | | | (25) | | 820 | 820 | | | |
| 100137489 | DUNNELLON | FL | | 01/11/2024 | | 328 | | (18) | | | (18) | | 310 | 310 | | | |
| 100088026 | TOMBALL | TX | | 10/25/2022 | | 485 | | 1 | | | 1 | | 486 | 486 | | | |
| 100062066 | CANTON | MS | | 07/01/2021 | | 1,188 | | (11) | | | (11) | | 1,177 | 1,177 | | | |
| 100102195 | PUEBLO | CO | | 04/14/2023 | | 1,760 | | 50 | | | 50 | | 1,810 | 1,810 | | | |
| 100081238 | PLANO | TX | | 03/18/2022 | | 1,919 | | 105 | | | 105 | | 2,024 | 2,024 | | | |
| 100084697 | BEAVERTON | OR | | 08/02/2022 | | 543 | | (2) | | | (2) | | 541 | 541 | | | |
| 100146007 | LOS ANGELES | CA | | 03/19/2024 | | 3,089 | | (75) | | | (75) | | 3,014 | 3,014 | | | |
| 100111236 | PATERSON | NJ | | 06/29/2023 | | 366 | | 66 | | | 66 | | 432 | 432 | | | |
| 100126399 | BALTIMORE | MD | | 08/30/2023 | | 415 | | (12) | | | (12) | | 403 | 403 | | | |
| 100043426 | LONG BEACH | CA | | 08/13/2020 | | 1,648 | | (43) | | | (43) | | 1,605 | 1,605 | | | |
| 100066832 | HARDYSTON | NJ | | 08/02/2021 | | 995 | | (2) | | | (2) | | 993 | 993 | | | |
| 100080942 | ELLWOOD CITY | PA | | 04/01/2022 | | 639 | | (50) | | | (50) | | 589 | 589 | | | |
| 100111716 | JACKSON | WI | | 06/29/2023 | | 314 | | (1) | | | (1) | | 313 | 313 | | | |
| 100136071 | ORLANDO | FL | | 11/16/2023 | | 341 | | (18) | | | (18) | | 323 | 323 | | | |
| 100064973 | GERMANTOWN | MD | | 07/14/2021 | | 911 | | (32) | | | (32) | | 879 | 879 | | | |
| 100060913 | GLENDALE | AZ | | 06/01/2021 | | 1,325 | | 6 | | | 6 | | 1,331 | 1,331 | | | |
| 100108324 | FRESNO | CA | | 05/24/2023 | | 343 | | (16) | | | (16) | | 327 | 327 | | | |
| 100159387 | OCALA | FL | | 07/15/2024 | | 408 | | 25 | | | 25 | | 433 | 433 | | | |
| 100152869 | COLUMBIA | SC | | 05/22/2024 | | 367 | | (1) | | | (1) | | 366 | 366 | | | |
| 100103214 | CHICAGO | IL | | 04/21/2023 | | 485 | | (17) | | | (17) | | 468 | 468 | | | |
| 100128087 | SEVIERVILLE | TN | | 09/08/2023 | | 458 | | (5) | | | (5) | | 453 | 453 | | | |
| 100161852 | ATLANTIC CITY | NJ | | 07/31/2024 | | 400 | | (9) | | | (9) | | 391 | 391 | | | |
| 100081362 | DENVER | CO | | 03/18/2022 | | 953 | | 23 | | | 23 | | 976 | 976 | | | |
| 100054895 | CANAL WINCHESTER | OH | | 03/23/2021 | | 554 | | (28) | | | (28) | | 526 | 526 | | | |
| 100073375 | LAKE CHARLES | LA | | 11/01/2021 | | 681 | | (1) | | | (1) | | 680 | 680 | | | |
| 100116346 | LEANDER | TX | | 07/20/2023 | | 810 | | 229 | | | 229 | | 1,039 | 1,039 | | | |
| 100079694 | FRIENDSWOOD | TX | | 04/25/2022 | | 351 | | (41) | | | (41) | | 310 | 310 | | | |
| 100063405 | HOUSTON | TX | | 07/01/2021 | | 1,166 | | (5) | | | (5) | | 1,161 | 1,161 | | | |
| 100139199 | HOUSTON | TX | | 12/28/2023 | | 364 | | (10) | | | (10) | | 354 | 354 | | | |
| 100055762 | VANCOUVER | WA | | 03/23/2021 | | 664 | | (33) | | | (33) | | 631 | 631 | | | |
| 100165061 | MILLVILLE | NJ | | 08/28/2024 | | 248 | | (15) | | | (15) | | 233 | 233 | | | |
| 100158547 | LAKELAND | FL | | 07/10/2024 | | 227 | | (11) | | | (11) | | 216 | 216 | | | |
| 100055597 | RIVERDALE | MD | | 03/23/2021 | | 941 | | (25) | | | (25) | | 916 | 916 | | | |
| 100049664 | NORFOLK | VA | | 11/20/2020 | | 1,068 | | (32) | | | (32) | | 1,036 | 1,036 | | | |
| 100081217 | HUNTSVILLE | AL | | 03/18/2022 | | 971 | | 30 | | | 30 | | 1,001 | 1,001 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100049257 | MELROSE PARK | IL | | 11/20/2020 | | 2,394 | | (176) | | | (176) | | 2,218 | 2,218 | | | |
| 100149697 | MANCHESTER | NH | | 04/26/2024 | | 476 | | | | | | | 476 | 476 | | | |
| 100116823 | LAS VEGAS | NV | | 07/20/2023 | | 830 | | 112 | | | 112 | | 942 | 942 | | | |
| 100031371 | MORENO VALLEY | CA | | 03/29/2019 | | 1,374 | | 100 | | | 100 | | 1,474 | 1,474 | | | |
| 100134977 | HUMBLE | TX | | 10/30/2023 | | 313 | | (8) | | | (8) | | 305 | 305 | | | |
| 100088938 | NEW SMYRNA BEACH | FL | | 11/15/2022 | | 421 | | (9) | | | (9) | | 412 | 412 | | | |
| 100078851 | BALTIMORE | MD | | 02/24/2022 | | 839 | | (7) | | | (7) | | 832 | 832 | | | |
| 100134749 | FRESNO | CA | | 10/30/2023 | | 360 | | (10) | | | (10) | | 350 | 350 | | | |
| 100043324 | WESTFORD | MA | | 08/13/2020 | | 590 | | (43) | | | (43) | | 547 | 547 | | | |
| 100135433 | HENRICO | VA | | 11/13/2023 | | 21,876 | | | | | | | 21,876 | 21,876 | | | |
| 100102144 | STAMFORD | CT | | 04/14/2023 | | 368 | | (14) | | | (14) | | 354 | 354 | | | |
| 100100137 | FORT LAUDERDALE | FL | | 03/28/2023 | | 380 | | (6) | | | (6) | | 374 | 374 | | | |
| 100130370 | CHICAGO | IL | | 09/28/2023 | | 1,625 | | (45) | | | (45) | | 1,580 | 1,580 | | | |
| 100063150 | CAPE MAY COURT HOUSE | NJ | | 07/01/2021 | | 981 | | (17) | | | (17) | | 964 | 964 | | | |
| 100131850 | SILVER SPRING | MD | | 10/06/2023 | | 341 | | (9) | | | (9) | | 332 | 332 | | | |
| 100117812 | WASHINGTON | NC | | 07/20/2023 | | 462 | | 8 | | | 8 | | 470 | 470 | | | |
| 100129914 | CHICAGO | IL | | 09/27/2023 | | 364 | | (9) | | | (9) | | 355 | 355 | | | |
| 100065045 | SUNRISE | FL | | 07/14/2021 | | 3,089 | | (93) | | | (93) | | 2,996 | 2,996 | | | |
| 100102069 | HIGH POINT | NC | | 04/14/2023 | | 415 | | (5) | | | (5) | | 410 | 410 | | | |
| 100161955 | KANSAS CITY | KS | | 07/31/2024 | | 96 | | (3) | | | (3) | | 93 | 93 | | | |
| 100154682 | TAMPA | FL | | 07/19/2024 | | 223 | | (16) | | | (16) | | 207 | 207 | | | |
| 100101995 | AURORA | CO | | 04/14/2023 | | 425 | | 3 | | | 3 | | 428 | 428 | | | |
| 100063579 | LAKE CHARLES | LA | | 07/01/2021 | | 962 | | (16) | | | (16) | | 946 | 946 | | | |
| 100066498 | LITTLE ELM | TX | | 08/02/2021 | | 863 | | (2) | | | (2) | | 861 | 861 | | | |
| 100069615 | FLUSHING | MI | | 09/01/2021 | | 1,000 | | (8) | | | (8) | | 992 | 992 | | | |
| 100132486 | DETROIT | MI | | 11/03/2023 | | 495 | | (1) | | | (1) | | 494 | 494 | | | |
| 100108317 | BALTIMORE | MD | | 05/24/2023 | | 396 | | (10) | | | (10) | | 386 | 386 | | | |
| 100144637 | INDIANAPOLIS | IN | | 03/13/2024 | | 443 | | (4) | | | (4) | | 439 | 439 | | | |
| 100109942 | MERIDEN | CT | | 06/22/2023 | | 388 | | (13) | | | (13) | | 375 | 375 | | | |
| 100111488 | WATERFORD | WI | | 06/29/2023 | | 798 | | 234 | | | 234 | | 1,032 | 1,032 | | | |
| 100117947 | KATY | TX | | 07/20/2023 | | 824 | | 189 | | | 189 | | 1,013 | 1,013 | | | |
| 100043114 | BELLINGHAM | WA | | 05/28/2020 | | 1,186 | | 46 | | | 46 | | 1,232 | 1,232 | | | |
| 100151206 | GAINESVILLE | FL | | 05/10/2024 | | 782 | | 16 | | | 16 | | 798 | 798 | | | |
| 100112074 | DICKINSON | TX | | 06/29/2023 | | 359 | | 27 | | | 27 | | 386 | 386 | | | |
| 100156703 | PITTSBURGH | PA | | 06/26/2024 | | 131 | | (3) | | | (3) | | 128 | 128 | | | |
| 100055723 | CHICAGO | IL | | 03/23/2021 | | 2,526 | | (176) | | | (176) | | 2,350 | 2,350 | | | |
| 100120610 | VICTORVILLE | CA | | 08/18/2023 | | 218 | | (13) | | | (13) | | 205 | 205 | | | |
| 100129935 | FLORENCE | KY | | 09/27/2023 | | 344 | | (11) | | | (11) | | 333 | 333 | | | |
| 100113635 | TRUMBULL | CT | | 06/29/2023 | | 624 | | 436 | | | 436 | | 1,060 | 1,060 | | | |
| 100153907 | FORT WORTH | TX | | 06/05/2024 | | 290 | | (18) | | | (18) | | 272 | 272 | | | |
| 100068966 | EDMOND | OK | | 09/01/2021 | | 890 | | (10) | | | (10) | | 880 | 880 | | | |
| 100103428 | LOS ANGELES | CA | | 06/16/2023 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100131726 | LEOMINSTER | MA | | 10/06/2023 | | 545 | | 15 | | | 15 | | 560 | 560 | | | |
| 100141673 | COLORADO SPRINGS | CO | | 01/30/2024 | | 377 | | (9) | | | (9) | | 368 | 368 | | | |
| 100071571 | YOUNGSVILLE | LA | | 10/14/2021 | | 983 | | (14) | | | (14) | | 969 | 969 | | | |
| 100146587 | HENRICO | VA | | 03/20/2024 | | 402 | | (8) | | | (8) | | 394 | 394 | | | |
| 100153420 | BALTIMORE | MD | | 05/30/2024 | | 355 | | (7) | | | (7) | | 348 | 348 | | | |
| 100120338 | NORTH CHARLESTON | SC | | 08/18/2023 | | 297 | | (9) | | | (9) | | 288 | 288 | | | |
| 100010966 | VICTORVILLE | CA | | 12/23/2016 | | 991 | | 53 | | | 53 | | 1,044 | 1,044 | | | |
| 100137317 | YONKERS | NY | | 12/01/2023 | | 1,601 | | (52) | | | (52) | | 1,549 | 1,549 | | | |
| 100025490 | GLENDALE | AZ | | 09/20/2018 | | 688 | | 105 | | | 105 | | 793 | 793 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115287 | NORTHFIELD | OH | | 07/17/2023 | | 407 | | (10) | | | (10) | | 397 | 397 | | | |
| 100063576 | BOWLING GREEN | KY | | 07/01/2021 | | 1,053 | | (6) | | | (6) | | 1,047 | 1,047 | | | |
| 100101526 | RALEIGH | NC | | 04/26/2023 | | 607 | | 9 | | | 9 | | 616 | 616 | | | |
| 100151755 | FORT MYERS | FL | | 05/10/2024 | | 424 | | 20 | | | 20 | | 444 | 444 | | | |
| 100029264 | MODESTO | CA | | 10/26/2018 | | 648 | | 143 | | | 143 | | 791 | 791 | | | |
| 100102547 | SARASOTA | FL | | 06/07/2023 | | 549 | | 18 | | | 18 | | 567 | 567 | | | |
| 100132483 | WILMINGTON | NC | | 11/03/2023 | | 393 | | 5 | | | 5 | | 398 | 398 | | | |
| 100133111 | HOUSTON | TX | | 11/29/2023 | | 6,074 | | 29 | | | 29 | | 6,103 | 6,103 | | | |
| 100112262 | BOLINGBROOK | IL | | 06/29/2023 | | 647 | | 505 | | | 505 | | 1,152 | 1,152 | | | |
| 100010876 | STOCKTON | CA | | 12/23/2016 | | 532 | | 15 | | | 15 | | 547 | 547 | | | |
| 100138277 | SAN ANTONIO | TX | | 12/18/2023 | | 4,663 | | (96) | | | (96) | | 4,567 | 4,567 | | | |
| 100108419 | PHILADELPHIA | PA | | 05/25/2023 | | 389 | | (12) | | | (12) | | 377 | 377 | | | |
| 100154910 | NORTH MYRTLE BEACH | SC | | 07/19/2024 | | 925 | | (63) | | | (63) | | 862 | 862 | | | |
| 100141758 | TOLEDO | OH | | 01/30/2024 | | 799 | | (12) | | | (12) | | 787 | 787 | | | |
| 100140476 | BALTIMORE | MD | | 01/17/2024 | | 328 | | (2) | | | (2) | | 326 | 326 | | | |
| 100067231 | TROY | VA | | 08/02/2021 | | 1,556 | | 26 | | | 26 | | 1,582 | 1,582 | | | |
| 100091462 | COLORADO SPRINGS | CO | | 01/20/2023 | | 293 | | (4) | | | (4) | | 289 | 289 | | | |
| 100150802 | WESTFIELD | MA | | 05/08/2024 | | 386 | | (7) | | | (7) | | 379 | 379 | | | |
| 100141139 | WEST BERLIN | NJ | | 01/30/2024 | | 367 | | (6) | | | (6) | | 361 | 361 | | | |
| 100025258 | PALMDALE | CA | | 09/20/2018 | | 869 | | 134 | | | 134 | | 1,003 | 1,003 | | | |
| 100000510 | LODI | CA | | 09/27/2016 | | 1,010 | | (13) | | | (13) | | 997 | 997 | | | |
| 100090952 | BAKERSFIELD | CA | | 01/31/2023 | | 646 | | (18) | | | (18) | | 628 | 628 | | | |
| 100013836 | PALMDALE | CA | | 05/25/2017 | | 530 | | 83 | | | 83 | | 613 | 613 | | | |
| 100065303 | APPLE VALLEY | CA | | 07/28/2021 | | 3,869 | | (82) | | | (82) | | 3,787 | 3,787 | | | |
| 100076057 | ROCK HILL | SC | | 01/07/2022 | | 867 | | (8) | | | (8) | | 859 | 859 | | | |
| 100060776 | SUFFOLK | VA | | 06/01/2021 | | 3,276 | | 14 | | | 14 | | 3,290 | 3,290 | | | |
| 100145838 | MISSOURI CITY | TX | | 03/15/2024 | | 772 | | (73) | | | (73) | | 699 | 699 | | | |
| 100127040 | MILFORD | CT | | 08/30/2023 | | 468 | | 269 | | | 269 | | 737 | 737 | | | |
| 100151436 | KISSIMMEE | FL | | 05/10/2024 | | 641 | | 15 | | | 15 | | 656 | 656 | | | |
| 100126724 | STEWARTSTOWN | PA | | 08/30/2023 | | 2,445 | | 87 | | | 87 | | 2,532 | 2,532 | | | |
| 100157657 | BOWDON | GA | | 06/28/2024 | | 255 | | (9) | | | (9) | | 246 | 246 | | | |
| 100065246 | FORT WORTH | TX | | 07/14/2021 | | 1,927 | | (17) | | | (17) | | 1,910 | 1,910 | | | |
| 100044083 | PERRIS | CA | | 08/19/2020 | | 1,151 | | (22) | | | (22) | | 1,129 | 1,129 | | | |
| 100067752 | TUCSON | AZ | | 09/23/2021 | | 863 | | (38) | | | (38) | | 825 | 825 | | | |
| 100086265 | BRUNSWICK | GA | | 09/29/2022 | | 417 | | (18) | | | (18) | | 399 | 399 | | | |
| 100025510 | NORTH LAS VEGAS | NV | | 09/20/2018 | | 715 | | 71 | | | 71 | | 786 | 786 | | | |
| 100029745 | HUNTERSVILLE | NC | | 10/26/2018 | | 3,021 | | 560 | | | 560 | | 3,581 | 3,581 | | | |
| 100142172 | CALERA | AL | | 02/29/2024 | | 373 | | (7) | | | (7) | | 366 | 366 | | | |
| 100014090 | EAGAN | MN | | 05/25/2017 | | 1,040 | | 101 | | | 101 | | 1,141 | 1,141 | | | |
| 100126388 | SALISBURY | NC | | 08/30/2023 | | 359 | | (10) | | | (10) | | 349 | 349 | | | |
| 100156010 | CHARLOTTE | NC | | 06/18/2024 | | 546 | | (22) | | | (22) | | 524 | 524 | | | |
| 100067148 | DESOTO | TX | | 08/02/2021 | | 1,783 | | 1 | | | 1 | | 1,784 | 1,784 | | | |
| 100100744 | MUNDELEIN | IL | | 04/28/2023 | | 645 | | 18 | | | 18 | | 663 | 663 | | | |
| 100132519 | HOLYOKE | MA | | 11/03/2023 | | 383 | | 8 | | | 8 | | 391 | 391 | | | |
| 100155333 | KINGMAN | AZ | | 07/19/2024 | | 223 | | (14) | | | (14) | | 209 | 209 | | | |
| 100136940 | AUBURN | GA | | 11/28/2023 | | 2,483 | | 6 | | | 6 | | 2,489 | 2,489 | | | |
| 100101012 | OCALA | FL | | 04/28/2023 | | 676 | | 70 | | | 70 | | 746 | 746 | | | |
| 100119711 | MONROE | GA | | 08/08/2023 | | 410 | | (4) | | | (4) | | 406 | 406 | | | |
| 100078911 | HOUSTON | TX | | 02/24/2022 | | 968 | | 1 | | | 1 | | 969 | 969 | | | |
| 100137302 | JACKSONVILLE | FL | | 12/01/2023 | | 275 | | (3) | | | (3) | | 272 | 272 | | | |
| 100120656 | GOLD BEACH | OR | | 08/24/2023 | | 442 | | (5) | | | (5) | | 437 | 437 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141035 | ORLANDO | FL | | 02/20/2024 | | 443 | | | | | | | 443 | 443 | | | |
| 100099769 | HOMEWOOD | IL | | 02/28/2023 | | 426 | | (14) | | | (14) | | 412 | 412 | | | |
| 100055560 | CALLAHAN | FL | | 03/23/2021 | | 515 | | 7 | | | 7 | | 522 | 522 | | | |
| 100079284 | PORT HUENEME | CA | | 02/28/2022 | | 1,167 | | 11 | | | 11 | | 1,178 | 1,178 | | | |
| 100127664 | NICEVILLE | FL | | 09/08/2023 | | 386 | | (15) | | | (15) | | 371 | 371 | | | |
| 100080009 | NORTHVILLE | MI | | 04/25/2022 | | 789 | | (12) | | | (12) | | 777 | 777 | | | |
| 100013685 | SUITLAND | MD | | 05/25/2017 | | 505 | | 71 | | | 71 | | 576 | 576 | | | |
| 100065024 | CEDAR CITY | UT | | 07/14/2021 | | 893 | | (29) | | | (29) | | 864 | 864 | | | |
| 100054416 | GLENDALE | AZ | | 03/23/2021 | | 803 | | (14) | | | (14) | | 789 | 789 | | | |
| 100102402 | TALLAHASSEE | FL | | 06/07/2023 | | 682 | | (46) | | | (46) | | 636 | 636 | | | |
| 100116892 | LOS ANGELES | CA | | 07/20/2023 | | 629 | | 50 | | | 50 | | 679 | 679 | | | |
| 100152291 | OKLAHOMA CITY | OK | | 05/17/2024 | | 371 | | 21 | | | 21 | | 392 | 392 | | | |
| 100079822 | GREEN COVE SPRINGS | FL | | 04/25/2022 | | 1,510 | | (12) | | | (12) | | 1,498 | 1,498 | | | |
| 100149429 | NORTH CHESTERFIELD | VA | | 04/24/2024 | | 104,196 | | (1,937) | | | (1,937) | | 102,259 | 102,259 | | | |
| 100155675 | SIMSBURY | CT | | 06/18/2024 | | 351 | | (15) | | | (15) | | 336 | 336 | | | |
| 100161301 | PEMBROKE PINES | FL | | 07/25/2024 | | 467 | | (10) | | | (10) | | 457 | 457 | | | |
| 100103627 | OCALA | FL | | 05/08/2023 | | 463 | | 11 | | | 11 | | 474 | 474 | | | |
| 100109093 | CAIRO | NY | | 06/05/2023 | | 448 | | (5) | | | (5) | | 443 | 443 | | | |
| 100120516 | MAXWELL | TX | | 08/18/2023 | | 461 | | (8) | | | (8) | | 453 | 453 | | | |
| 100134741 | STUART | FL | | 10/30/2023 | | 685 | | (19) | | | (19) | | 666 | 666 | | | |
| 100141004 | ALTAMONTE SPRINGS | FL | | 02/20/2024 | | 556 | | (35) | | | (35) | | 521 | 521 | | | |
| 100132319 | AUSTELL | GA | | 11/03/2023 | | 860 | | 225 | | | 225 | | 1,085 | 1,085 | | | |
| 100084726 | GALVESTON | TX | | 08/02/2022 | | 458 | | (17) | | | (17) | | 441 | 441 | | | |
| 100074421 | LAS VEGAS | NV | | 12/02/2021 | | 804 | | (57) | | | (57) | | 747 | 747 | | | |
| 100043622 | MIAMI | FL | | 08/13/2020 | | 715 | | (18) | | | (18) | | 697 | 697 | | | |
| 100024300 | COLORADO SPRINGS | CO | | 09/20/2018 | | 961 | | (14) | | | (14) | | 947 | 947 | | | |
| 100100886 | BALTIMORE | MD | | 04/28/2023 | | 7,365 | | 104 | | | 104 | | 7,469 | 7,469 | | | |
| 100149314 | BAKERSFIELD | CA | | 04/24/2024 | | 426 | | 2 | | | 2 | | 428 | 428 | | | |
| 100119554 | HOUSTON | TX | | 07/28/2023 | | 4,973 | | (41) | | | (41) | | 4,932 | 4,932 | | | |
| 100029667 | CHICAGO | IL | | 10/26/2018 | | 751 | | 88 | | | 88 | | 839 | 839 | | | |
| 100062969 | VICTORVILLE | CA | | 07/01/2021 | | 1,341 | | (16) | | | (16) | | 1,325 | 1,325 | | | |
| 100029350 | QUEEN CREEK | AZ | | 10/26/2018 | | 887 | | 134 | | | 134 | | 1,021 | 1,021 | | | |
| 100071776 | MIAMI | FL | | 10/14/2021 | | 773 | | (20) | | | (20) | | 753 | 753 | | | |
| 100026217 | HUNTINGTON PARK | CA | | 09/20/2018 | | 1,874 | | 211 | | | 211 | | 2,085 | 2,085 | | | |
| 100142808 | GREENFIELD | MA | | 02/08/2024 | | 764 | | (26) | | | (26) | | 738 | 738 | | | |
| 100081038 | MONTGOMERY VILLAGE | MD | | 03/18/2022 | | 1,016 | | 37 | | | 37 | | 1,053 | 1,053 | | | |
| 100079857 | PANAMA CITY BEACH | FL | | 04/08/2022 | | 818 | | (78) | | | (78) | | 740 | 740 | | | |
| 100126553 | DINGMANS FERRY | PA | | 08/30/2023 | | 705 | | 278 | | | 278 | | 983 | 983 | | | |
| 100014007 | BLOOMINGTON | CA | | 05/25/2017 | | 724 | | 105 | | | 105 | | 829 | 829 | | | |
| 100079505 | PARIS | TN | | 04/25/2022 | | 775 | | (18) | | | (18) | | 757 | 757 | | | |
| 100153475 | MEMPHIS | TN | | 05/30/2024 | | 329 | | (11) | | | (11) | | 318 | 318 | | | |
| 100079175 | BAKERSFIELD | CA | | 02/24/2022 | | 838 | | (10) | | | (10) | | 828 | 828 | | | |
| 100151474 | RADCLIFF | KY | | 05/10/2024 | | 383 | | 2 | | | 2 | | 385 | 385 | | | |
| 100148414 | SPRING | TX | | 04/12/2024 | | 584 | | 39 | | | 39 | | 623 | 623 | | | |
| 100029422 | LAS VEGAS | NV | | 10/26/2018 | | 517 | | 56 | | | 56 | | 573 | 573 | | | |
| 100139630 | HALETHORPE | MD | | 12/28/2023 | | 445 | | (1) | | | (1) | | 444 | 444 | | | |
| 100079826 | LAKE GENEVA | WI | | 04/08/2022 | | 740 | | (23) | | | (23) | | 717 | 717 | | | |
| 100145856 | TAMPA | FL | | 03/15/2024 | | 370 | | (4) | | | (4) | | 366 | 366 | | | |
| 100013885 | EUREKA | CA | | 05/25/2017 | | 1,093 | | 41 | | | 41 | | 1,134 | 1,134 | | | |
| 100114541 | BUFORD | GA | | 06/29/2023 | | 375 | | (16) | | | (16) | | 359 | 359 | | | |
| 100153647 | SAINT PETERSBURG | FL | | 05/31/2024 | | 512 | | (9) | | | (9) | | 503 | 503 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136383 | MAGGIE VALLEY | NC | | 11/20/2023 | | 2,228 | | 16 | | | 16 | | 2,244 | 2,244 | | | |
| 100134652 | FORT LAUDERDALE | FL | | 10/30/2023 | | 382 | | (1) | | | (1) | | 381 | 381 | | | |
| 100144131 | SAN ANTONIO | TX | | 03/07/2024 | | 637 | | 57 | | | 57 | | 694 | 694 | | | |
| 100090226 | ELWOOD | IL | | 01/13/2023 | | 21,549 | | (733) | | | (733) | | 20,816 | 20,816 | | | |
| 100115489 | WEST CHICAGO | IL | | 07/17/2023 | | 559 | | (9) | | | (9) | | 550 | 550 | | | |
| 100017926 | CRESSKILL | NJ | | 05/22/2018 | | 1,057 | | 8 | | | 8 | | 1,065 | 1,065 | | | |
| 100060606 | SAN BERNARDINO | CA | | 06/01/2021 | | 1,466 | | 6 | | | 6 | | 1,472 | 1,472 | | | |
| 100090715 | WARETOWN | NJ | | 12/29/2022 | | 264 | | (8) | | | (8) | | 256 | 256 | | | |
| 100064940 | POMPANO BEACH | FL | | 07/14/2021 | | 944 | | (36) | | | (36) | | 908 | 908 | | | |
| 100139422 | PAULSBORO | NJ | | 12/28/2023 | | 203 | | (8) | | | (8) | | 195 | 195 | | | |
| 100073120 | BELCAMP | MD | | 11/01/2021 | | 1,964 | | (31) | | | (31) | | 1,933 | 1,933 | | | |
| 100116901 | ROBERTSDALE | AL | | 07/20/2023 | | 1,123 | | 4 | | | 4 | | 1,127 | 1,127 | | | |
| 100135954 | KATY | TX | | 11/15/2023 | | 324 | | (35) | | | (35) | | 289 | 289 | | | |
| 100102096 | HOUSTON | TX | | 04/14/2023 | | 848 | | (39) | | | (39) | | 809 | 809 | | | |
| 100151952 | ALIQUIPPA | PA | | 06/14/2024 | | 197 | | (19) | | | (19) | | 178 | 178 | | | |
| 100025920 | MARTINSVILLE | IN | | 09/20/2018 | | 1,161 | | 21 | | | 21 | | 1,182 | 1,182 | | | |
| 100071530 | CITRUS SPGS | FL | | 10/14/2021 | | 940 | | (25) | | | (25) | | 915 | 915 | | | |
| 100112025 | SEATTLE | WA | | 06/29/2023 | | 644 | | 334 | | | 334 | | 978 | 978 | | | |
| 100146058 | MIAMI | FL | | 03/19/2024 | | 185 | | (11) | | | (11) | | 174 | 174 | | | |
| 100076406 | CORAL SPRINGS | FL | | 12/23/2021 | | 792 | | (46) | | | (46) | | 746 | 746 | | | |
| 100077758 | CEDAR PARK | TX | | 01/03/2022 | | 1,028 | | (2) | | | (2) | | 1,026 | 1,026 | | | |
| 100112285 | WASHINGTON | DC | | 06/29/2023 | | 755 | | 448 | | | 448 | | 1,203 | 1,203 | | | |
| 100126897 | BELLMAWR | NJ | | 08/30/2023 | | 195 | | 270 | | | 270 | | 465 | 465 | | | |
| 100013128 | LOMPOC | CA | | 05/25/2017 | | 820 | | 110 | | | 110 | | 930 | 930 | | | |
| 100120524 | GREENVILLE | NC | | 08/18/2023 | | 388 | | (8) | | | (8) | | 380 | 380 | | | |
| 100065041 | SAN BERNARDINO | CA | | 07/14/2021 | | 939 | | (29) | | | (29) | | 910 | 910 | | | |
| 100118692 | SAINT PAUL | MN | | 07/25/2023 | | 444 | | (9) | | | (9) | | 435 | 435 | | | |
| 100014477 | SANDOWN | NH | | 09/27/2017 | | 1,176 | | 109 | | | 109 | | 1,285 | 1,285 | | | |
| 100164632 | THREE LAKES | WI | | 08/21/2024 | | 159 | | (2) | | | (2) | | 157 | 157 | | | |
| 100071793 | LANCASTER | CA | | 10/14/2021 | | 824 | | (31) | | | (31) | | 793 | 793 | | | |
| 100117739 | PHILADELPHIA | PA | | 07/20/2023 | | 447 | | | | | | | 447 | 447 | | | |
| 100141974 | SUGAR LAND | TX | | 02/29/2024 | | 328 | | (25) | | | (25) | | 303 | 303 | | | |
| 100113015 | RIVERVIEW | FL | | 06/29/2023 | | 303 | | (4) | | | (4) | | 299 | 299 | | | |
| 100108347 | KANSAS CITY | MO | | 05/25/2023 | | 431 | | (10) | | | (10) | | 421 | 421 | | | |
| 100135697 | BRANSON | MO | | 11/09/2023 | | 378 | | (11) | | | (11) | | 367 | 367 | | | |
| 100136149 | CHULA VISTA | CA | | 12/18/2023 | | 205 | | (8) | | | (8) | | 197 | 197 | | | |
| 100078752 | BEL AIR | MD | | 02/25/2022 | | 413 | | (37) | | | (37) | | 376 | 376 | | | |
| 100113142 | BARTLETT | IL | | 06/29/2023 | | 1,196 | | 305 | | | 305 | | 1,501 | 1,501 | | | |
| 100079675 | SURFSIDE BEACH | SC | | 04/25/2022 | | 679 | | (46) | | | (46) | | 633 | 633 | | | |
| 100043461 | SHEPHERDSVILLE | KY | | 08/13/2020 | | 2,861 | | (123) | | | (123) | | 2,738 | 2,738 | | | |
| 100031480 | PALMDALE | CA | | 03/29/2019 | | 1,231 | | 138 | | | 138 | | 1,369 | 1,369 | | | |
| 100159495 | MADISON | OH | | 07/15/2024 | | 130 | | (3) | | | (3) | | 127 | 127 | | | |
| 100043775 | STOCKTON | CA | | 08/13/2020 | | 564 | | (35) | | | (35) | | 529 | 529 | | | |
| 100127074 | UPPER MARLBOR | MD | | 08/30/2023 | | 3,593 | | 636 | | | 636 | | 4,229 | 4,229 | | | |
| 100044064 | CONCORD | CA | | 08/19/2020 | | 920 | | 43 | | | 43 | | 963 | 963 | | | |
| 100060222 | OMAHA | NE | | 06/25/2021 | | 906 | | (26) | | | (26) | | 880 | 880 | | | |
| 100074944 | ROCKY HILL | CT | | 12/01/2021 | | 1,408 | | (23) | | | (23) | | 1,385 | 1,385 | | | |
| 100091422 | OLATHE | KS | | 02/22/2023 | | 512 | | (11) | | | (11) | | 501 | 501 | | | |
| 100149183 | MODESTO | CA | | 04/22/2024 | | 306 | | | | | | | 306 | 306 | | | |
| 100113108 | KINGS PARK | NY | | 06/29/2023 | | 753 | | 374 | | | 374 | | 1,127 | 1,127 | | | |
| 100064513 | FREEDOM | PA | | 07/01/2021 | | 726 | | 29 | | | 29 | | 755 | 755 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100738 | MCHENRY | IL | | 04/28/2023 | | 616 | | 22 | | | 22 | | 638 | 638 | | | |
| 100117987 | LEAGUE CITY | TX | | 07/20/2023 | | 249 | | (17) | | | (17) | | 232 | 232 | | | |
| 100029759 | BALTIMORE | MD | | 10/26/2018 | | 607 | | 81 | | | 81 | | 688 | 688 | | | |
| 100154806 | MILWAUKEE | WI | | 07/19/2024 | | 438 | | (37) | | | (37) | | 401 | 401 | | | |
| 100064927 | BOSTON | MA | | 07/14/2021 | | 832 | | (32) | | | (32) | | 800 | 800 | | | |
| 100143416 | LAUREL | MD | | 02/16/2024 | | 1,353 | | | | | | | 1,353 | 1,353 | | | |
| 100024646 | LAS VEGAS | NV | | 09/20/2018 | | 746 | | 399 | | | 399 | | 1,145 | 1,145 | | | |
| 100013631 | SANTA CLARITA | CA | | 05/25/2017 | | 611 | | 91 | | | 91 | | 702 | 702 | | | |
| 100084851 | MOUNT DORA | FL | | 08/02/2022 | | 564 | | 4 | | | 4 | | 568 | 568 | | | |
| 100146859 | URBANA | IL | | 03/21/2024 | | 270 | | (13) | | | (13) | | 257 | 257 | | | |
| 100054348 | ALLENTOWN | PA | | 03/23/2021 | | 615 | | (18) | | | (18) | | 597 | 597 | | | |
| 100081145 | MECHANICSVILLE | VA | | 03/18/2022 | | 1,927 | | 59 | | | 59 | | 1,986 | 1,986 | | | |
| 100063284 | HAMMONTON | NJ | | 07/01/2021 | | 1,195 | | 4 | | | 4 | | 1,199 | 1,199 | | | |
| 100160422 | SPRING | TX | | 07/19/2024 | | 117 | | (6) | | | (6) | | 111 | 111 | | | |
| 100024655 | LODI | CA | | 09/20/2018 | | 8,995 | | 1,302 | | | 1,302 | | 10,297 | 10,297 | | | |
| 100156881 | LAWTON | OK | | 06/27/2024 | | 354 | | (9) | | | (9) | | 345 | 345 | | | |
| 100142468 | HOLIDAY | FL | | 03/08/2024 | | 302 | | (32) | | | (32) | | 270 | 270 | | | |
| 100129922 | MILTON | FL | | 09/27/2023 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100141057 | BRANDON | FL | | 02/20/2024 | | 389 | | (17) | | | (17) | | 372 | 372 | | | |
| 100020222 | GALVESTON | TX | | 07/17/2018 | | 895 | | (25) | | | (25) | | 870 | 870 | | | |
| 100131742 | COLUMBIA | TN | | 10/06/2023 | | 532 | | 17 | | | 17 | | 549 | 549 | | | |
| 100066556 | KEANSBURG | NJ | | 08/02/2021 | | 1,195 | | 2 | | | 2 | | 1,197 | 1,197 | | | |
| 100134678 | ONTARIO | OR | | 10/30/2023 | | 354 | | (10) | | | (10) | | 344 | 344 | | | |
| 100140953 | NAVASOTA | TX | | 03/28/2024 | | 318 | | (16) | | | (16) | | 302 | 302 | | | |
| 100031362 | STOCKTON | CA | | 03/29/2019 | | 1,022 | | 21 | | | 21 | | 1,043 | 1,043 | | | |
| 100043090 | MIRAMAR | FL | | 05/28/2020 | | 247 | | 22 | | | 22 | | 269 | 269 | | | |
| 100143419 | OCALA | FL | | 02/16/2024 | | 51,213 | | (382) | | | (382) | | 50,831 | 50,831 | | | |
| 100139393 | SCRANTON | PA | | 12/28/2023 | | 300 | | (5) | | | (5) | | 295 | 295 | | | |
| 100114555 | LITHONIA | GA | | 06/29/2023 | | 347 | | (23) | | | (23) | | 324 | 324 | | | |
| 100110136 | LONG POND | PA | | 06/29/2023 | | 347 | | (25) | | | (25) | | 322 | 322 | | | |
| 100149688 | BLAKESLEE | PA | | 04/26/2024 | | 438 | | (10) | | | (10) | | 428 | 428 | | | |
| 100076370 | LAWRENCEVILLE | GA | | 12/23/2021 | | 1,281 | | (118) | | | (118) | | 1,163 | 1,163 | | | |
| 100031054 | BANNING | CA | | 03/29/2019 | | 775 | | 73 | | | 73 | | 848 | 848 | | | |
| 100019926 | CARROLLTON | TX | | 07/30/2018 | | 910 | | (23) | | | (23) | | 887 | 887 | | | |
| 100139478 | SPRING | TX | | 12/28/2023 | | 378 | | (4) | | | (4) | | 374 | 374 | | | |
| 100067821 | FRESNO | CA | | 09/23/2021 | | 868 | | (35) | | | (35) | | 833 | 833 | | | |
| 100081357 | WEST VALLEY CITY | UT | | 03/18/2022 | | 1,984 | | 75 | | | 75 | | 2,059 | 2,059 | | | |
| 100079032 | ROSEVILLE | MN | | 02/24/2022 | | 936 | | 5 | | | 5 | | 941 | 941 | | | |
| 100116109 | PHILADELPHIA | PA | | 07/20/2023 | | 1,225 | | 134 | | | 134 | | 1,359 | 1,359 | | | |
| 100081429 | CAYCE | SC | | 03/18/2022 | | 1,002 | | 24 | | | 24 | | 1,026 | 1,026 | | | |
| 100024973 | YUCAIPA | CA | | 09/20/2018 | | 499 | | 69 | | | 69 | | 568 | 568 | | | |
| 100156621 | GREENWOOD | AR | | 06/24/2024 | | 268 | | | | | | | 268 | 268 | | | |
| 100078958 | CRANBERRY TWP | PA | | 02/24/2022 | | 1,253 | | 7 | | | 7 | | 1,260 | 1,260 | | | |
| 100129926 | INDEPENDENCE | MO | | 09/27/2023 | | 385 | | (7) | | | (7) | | 378 | 378 | | | |
| 100044644 | RAMSEY | NJ | | 11/19/2020 | | 2,748 | | 75 | | | 75 | | 2,823 | 2,823 | | | |
| 100152029 | OAKHURST | CA | | 05/15/2024 | | 505 | | (12) | | | (12) | | 493 | 493 | | | |
| 100063066 | WALDORF | MD | | 07/01/2021 | | 1,253 | | (15) | | | (15) | | 1,238 | 1,238 | | | |
| 100115338 | HOLIDAY | FL | | 07/17/2023 | | 444 | | (23) | | | (23) | | 421 | 421 | | | |
| 100113534 | SAN DIEGO | CA | | 06/29/2023 | | 650 | | 315 | | | 315 | | 965 | 965 | | | |
| 100014440 | TRACY | CA | | 09/27/2017 | | 802 | | 73 | | | 73 | | 875 | 875 | | | |
| 100060120 | ARBUCKLE | CA | | 06/25/2021 | | 903 | | (23) | | | (23) | | 880 | 880 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065262 | CEDAR CITY | UT | | 07/28/2021 | | 9,577 | | (261) | | | (261) | | 9,316 | 9,316 | | | |
| 100054737 | REDLANDS | CA | | 03/23/2021 | | 693 | | (42) | | | (42) | | 651 | 651 | | | |
| 100053669 | HYDE PARK | MA | | 03/23/2021 | | 787 | | (19) | | | (19) | | 768 | 768 | | | |
| 100011477 | HYDE PARK | MA | | 12/23/2016 | | 732 | | 62 | | | 62 | | 794 | 794 | | | |
| 100013954 | PANORAMA CITY | CA | | 05/25/2017 | | 830 | | 129 | | | 129 | | 959 | 959 | | | |
| 100028976 | ORLANDO | FL | | 10/26/2018 | | 520 | | 59 | | | 59 | | 579 | 579 | | | |
| 100118859 | DECATUR | GA | | 08/30/2023 | | 173 | | (21) | | | (21) | | 152 | 152 | | | |
| 100153966 | HOUSTON | TX | | 06/05/2024 | | 234 | | (16) | | | (16) | | 218 | 218 | | | |
| 100030235 | UPPER MARLBORO | MD | | 12/20/2018 | | 3,338 | | 215 | | | 215 | | 3,553 | 3,553 | | | |
| 100101016 | MINNEAPOLIS | MN | | 04/28/2023 | | 606 | | 21 | | | 21 | | 627 | 627 | | | |
| 100067145 | OCEANSIDE | CA | | 08/02/2021 | | 1,805 | | 19 | | | 19 | | 1,824 | 1,824 | | | |
| 100063015 | SAPULPA | OK | | 07/01/2021 | | 934 | | (20) | | | (20) | | 914 | 914 | | | |
| 100067498 | HOPE | ME | | 09/23/2021 | | 837 | | (37) | | | (37) | | 800 | 800 | | | |
| 100129904 | KANSAS CITY | MO | | 09/27/2023 | | 384 | | (7) | | | (7) | | 377 | 377 | | | |
| 100147642 | MIDDLE RIVER | MD | | 04/04/2024 | | 235 | | (19) | | | (19) | | 216 | 216 | | | |
| 100128062 | FRESNO | CA | | 09/08/2023 | | 549 | | 31 | | | 31 | | 580 | 580 | | | |
| 100149185 | SAINT LOUIS | MO | | 04/22/2024 | | 364 | | (11) | | | (11) | | 353 | 353 | | | |
| 100081007 | NASHVILLE | TN | | 03/18/2022 | | 1,110 | | 28 | | | 28 | | 1,138 | 1,138 | | | |
| 100091516 | CHICAGO | IL | | 01/20/2023 | | 407 | | 32 | | | 32 | | 439 | 439 | | | |
| 100088089 | BALTIMORE | MD | | 10/25/2022 | | 123 | | (3) | | | (3) | | 120 | 120 | | | |
| 100067836 | WATERTOWN | CT | | 09/23/2021 | | 816 | | (45) | | | (45) | | 771 | 771 | | | |
| 100079509 | ROSCOE | IL | | 04/08/2022 | | 570 | | (6) | | | (6) | | 564 | 564 | | | |
| 100136750 | KANSAS CITY | KS | | 11/27/2023 | | 338 | | (9) | | | (9) | | 329 | 329 | | | |
| 100054218 | MCKINNEY | TX | | 03/23/2021 | | 7,045 | | (24) | | | (24) | | 7,021 | 7,021 | | | |
| 100067976 | VERO BEACH | FL | | 09/23/2021 | | 973 | | (39) | | | (39) | | 934 | 934 | | | |
| 100161775 | TRENTON | NJ | | 07/31/2024 | | 370 | | (10) | | | (10) | | 360 | 360 | | | |
| 100141783 | LAFAYETTE | LA | | 01/30/2024 | | 267 | | (13) | | | (13) | | 254 | 254 | | | |
| 100091059 | FRESNO | CA | | 01/31/2023 | | 351 | | (26) | | | (26) | | 325 | 325 | | | |
| 100148985 | LOS ALAMITOS | CA | | 04/17/2024 | | 195 | | (4) | | | (4) | | 191 | 191 | | | |
| 100151764 | WOODLAKE | CA | | 05/10/2024 | | 286 | | (9) | | | (9) | | 277 | 277 | | | |
| 100109248 | INDEPENDENCE | MO | | 07/21/2023 | | 273 | | (17) | | | (17) | | 256 | 256 | | | |
| 100108200 | BALTIMORE | MD | | 05/24/2023 | | 404 | | (3) | | | (3) | | 401 | 401 | | | |
| 100120242 | HOUSTON | TX | | 08/18/2023 | | 361 | | (7) | | | (7) | | 354 | 354 | | | |
| 100149170 | LAS VEGAS | NV | | 04/22/2024 | | 918 | | 10 | | | 10 | | 928 | 928 | | | |
| 100133509 | MIAMI GARDENS | FL | | 10/19/2023 | | 409 | | 1 | | | 1 | | 410 | 410 | | | |
| 100020236 | COLORADO SPRINGS | CO | | 07/17/2018 | | 930 | | (20) | | | (20) | | 910 | 910 | | | |
| 100028787 | SAINT PETERSBURG | FL | | 10/26/2018 | | 696 | | 89 | | | 89 | | 785 | 785 | | | |
| 100053961 | CHICAGO | IL | | 03/23/2021 | | 613 | | (31) | | | (31) | | 582 | 582 | | | |
| 100154725 | TOMBALL | TX | | 07/19/2024 | | 253 | | (13) | | | (13) | | 240 | 240 | | | |
| 100154763 | STEPHENS CITY | VA | | 07/19/2024 | | 204 | | (15) | | | (15) | | 189 | 189 | | | |
| 100088874 | TAMPA | FL | | 11/15/2022 | | 495 | | 2 | | | 2 | | 497 | 497 | | | |
| 100140753 | CHARLOTTE | NC | | 01/22/2024 | | 298 | | (20) | | | (20) | | 278 | 278 | | | |
| 100065118 | HUNTERSVILLE | NC | | 07/14/2021 | | 956 | | (26) | | | (26) | | 930 | 930 | | | |
| 100081136 | BUFFALO | NY | | 03/18/2022 | | 919 | | 29 | | | 29 | | 948 | 948 | | | |
| 100028360 | LAS CRUCES | NM | | 10/26/2018 | | 585 | | 116 | | | 116 | | 701 | 701 | | | |
| 100076427 | CHAPEL HILL | NC | | 12/23/2021 | | 1,072 | | (21) | | | (21) | | 1,051 | 1,051 | | | |
| 100077685 | FORT WORTH | TX | | 01/03/2022 | | 123 | | (2) | | | (2) | | 121 | 121 | | | |
| 100149635 | TIFFIN | OH | | 04/26/2024 | | 382 | | (11) | | | (11) | | 371 | 371 | | | |
| 100156708 | BALTIMORE | MD | | 06/26/2024 | | 195 | | (6) | | | (6) | | 189 | 189 | | | |
| 100067529 | BLUE SPRINGS | MO | | 09/23/2021 | | 955 | | (37) | | | (37) | | 918 | 918 | | | |
| 100159274 | SENECA | SC | | 07/15/2024 | | 115 | | (3) | | | (3) | | 112 | 112 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011592 | CENTRAL FALLS | RI | | 03/08/2017 | | 818 | | 351 | | | 351 | | 1,169 | 1,169 | | | |
| 100067530 | CYPRESS | TX | | 09/23/2021 | | 951 | | (24) | | | (24) | | 927 | 927 | | | |
| 100133074 | STONE MOUNTAIN | GA | | 11/29/2023 | | 445 | | (4) | | | (4) | | 441 | 441 | | | |
| 100079787 | DESTIN | FL | | 04/25/2022 | | 764 | | (18) | | | (18) | | 746 | 746 | | | |
| 100139280 | OCOEE | FL | | 12/28/2023 | | 347 | | (8) | | | (8) | | 339 | 339 | | | |
| 100151951 | MABANK | TX | | 06/14/2024 | | 195 | | (13) | | | (13) | | 182 | 182 | | | |
| 100136639 | ONTARIO | CA | | 11/22/2023 | | 432 | | 13 | | | 13 | | 445 | 445 | | | |
| 100127178 | BRADENTON | FL | | 08/30/2023 | | 3,706 | | 156 | | | 156 | | 3,862 | 3,862 | | | |
| 100147610 | PALMDALE | CA | | 04/04/2024 | | 421 | | 1 | | | 1 | | 422 | 422 | | | |
| 100126947 | SCHENECTADY | NY | | 08/30/2023 | | 1,369 | | (70) | | | (70) | | 1,299 | 1,299 | | | |
| 100109633 | PLANO | TX | | 06/14/2023 | | 1,886 | | (25) | | | (25) | | 1,861 | 1,861 | | | |
| 100026893 | SACRAMENTO | CA | | 09/26/2018 | | 839 | | 76 | | | 76 | | 915 | 915 | | | |
| 100139355 | TRENTON | NJ | | 12/28/2023 | | 331 | | (2) | | | (2) | | 329 | 329 | | | |
| 100146124 | SALEM | NH | | 03/19/2024 | | 964 | | (35) | | | (35) | | 929 | 929 | | | |
| 100136781 | KANSAS CITY | MO | | 11/27/2023 | | 380 | | (8) | | | (8) | | 372 | 372 | | | |
| 100025641 | LAS VEGAS | NV | | 09/20/2018 | | 536 | | 91 | | | 91 | | 627 | 627 | | | |
| 100014556 | SILVER SPRING | MD | | 09/27/2017 | | 1,453 | | 247 | | | 247 | | 1,700 | 1,700 | | | |
| 100152799 | GARDEN GROVE | CA | | 05/22/2024 | | 162 | | (3) | | | (3) | | 159 | 159 | | | |
| 100119031 | GOOSE CREEK | SC | | 07/27/2023 | | 397 | | (5) | | | (5) | | 392 | 392 | | | |
| 100079150 | PAHOA | HI | | 02/24/2022 | | 968 | | 11 | | | 11 | | 979 | 979 | | | |
| 100117586 | LA PORTE | TX | | 07/20/2023 | | 499 | | 1 | | | 1 | | 500 | 500 | | | |
| 100055742 | NASHVILLE | TN | | 03/23/2021 | | 282 | | (42) | | | (42) | | 240 | 240 | | | |
| 100100995 | MIAMI | FL | | 04/28/2023 | | 526 | | 55 | | | 55 | | 581 | 581 | | | |
| 100024946 | WORCESTER | MA | | 09/20/2018 | | 484 | | 183 | | | 183 | | 667 | 667 | | | |
| 100011260 | ARLETA | CA | | 12/23/2016 | | 1,823 | | 1,105 | | | 1,105 | | 2,928 | 2,928 | | | |
| 100060889 | CROSBY | TX | | 06/01/2021 | | 317 | | 1 | | | 1 | | 318 | 318 | | | |
| 100152919 | JANESVILLE | WI | | 05/22/2024 | | 286 | | 3 | | | 3 | | 289 | 289 | | | |
| 100078834 | HOUSTON | TX | | 02/24/2022 | | 825 | | (11) | | | (11) | | 814 | 814 | | | |
| 100111840 | LIVONIA | MI | | 06/29/2023 | | 2,183 | | 118 | | | 118 | | 2,301 | 2,301 | | | |
| 100100149 | WATERBURY | CT | | 03/28/2023 | | 1,227 | | (30) | | | (30) | | 1,197 | 1,197 | | | |
| 100156794 | ODESSA | TX | | 06/26/2024 | | 122 | | (6) | | | (6) | | 116 | 116 | | | |
| 100054887 | GEORGETOWN | TX | | 03/23/2021 | | 2,878 | | (159) | | | (159) | | 2,719 | 2,719 | | | |
| 100068374 | RIO RANCHO | NM | | 08/25/2021 | | 872 | | (12) | | | (12) | | 860 | 860 | | | |
| 100143666 | BEDFORD | TX | | 02/22/2024 | | 266 | | (6) | | | (6) | | 260 | 260 | | | |
| 100067631 | MADISON | AL | | 09/23/2021 | | 885 | | (32) | | | (32) | | 853 | 853 | | | |
| 100129933 | TRENTON | NJ | | 09/27/2023 | | 369 | | (12) | | | (12) | | 357 | 357 | | | |
| 100152389 | LYNCHBURG | VA | | 05/17/2024 | | 421 | | (2) | | | (2) | | 419 | 419 | | | |
| 100061365 | PANGUITCH | UT | | 06/01/2021 | | 1,233 | | 5 | | | 5 | | 1,238 | 1,238 | | | |
| 100053899 | FLUSHING | NY | | 03/23/2021 | | 3,482 | | (198) | | | (198) | | 3,284 | 3,284 | | | |
| 100126288 | HAMMONTON | NJ | | 08/30/2023 | | 364 | | (13) | | | (13) | | 351 | 351 | | | |
| 100108443 | WATERBURY | CT | | 05/25/2023 | | 125 | | (3) | | | (3) | | 122 | 122 | | | |
| 100055177 | BLAKESLEE | PA | | 03/23/2021 | | 478 | | (5) | | | (5) | | 473 | 473 | | | |
| 100157890 | COLUMBUS | OH | | 07/09/2024 | | 122 | | (3) | | | (3) | | 119 | 119 | | | |
| 100146620 | ANNAPOLIS | MD | | 03/20/2024 | | 346 | | (1) | | | (1) | | 345 | 345 | | | |
| 100090092 | CHICAGO | IL | | 01/13/2023 | | 394 | | (5) | | | (5) | | 389 | 389 | | | |
| 100011472 | AVONDALE | AZ | | 12/23/2016 | | 1,077 | | 135 | | | 135 | | 1,212 | 1,212 | | | |
| 100126305 | TRENTON | NJ | | 08/30/2023 | | 381 | | (12) | | | (12) | | 369 | 369 | | | |
| 100134012 | CROWN POINT | IN | | 10/25/2023 | | 313 | | (9) | | | (9) | | 304 | 304 | | | |
| 100091228 | SPRINGFIELD | MA | | 01/31/2023 | | 295 | | (11) | | | (11) | | 284 | 284 | | | |
| 100078852 | WINTER HAVEN | FL | | 02/24/2022 | | 912 | | 4 | | | 4 | | 916 | 916 | | | |
| 100108267 | MALDEN | MA | | 05/24/2023 | | 402 | | 1 | | | 1 | | 403 | 403 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079997 | HOLLYWOOD | FL | | 04/25/2022 | | 880 | | 18 | | | 18 | | 898 | 898 | | | |
| 100043335 | PHOENIX | AZ | | 08/13/2020 | | 1,589 | | 10 | | | 10 | | 1,599 | 1,599 | | | |
| 100138157 | JOPPA | MD | | 12/14/2023 | | 2,920 | | (45) | | | (45) | | 2,875 | 2,875 | | | |
| 100064333 | HAMPTON | GA | | 07/01/2021 | | 907 | | 27 | | | 27 | | 934 | 934 | | | |
| 100117328 | LAS VEGAS | NV | | 07/20/2023 | | 878 | | 193 | | | 193 | | 1,071 | 1,071 | | | |
| 100083923 | LAUREL | MD | | 07/12/2022 | | 1,126 | | (40) | | | (40) | | 1,086 | 1,086 | | | |
| 100031359 | MAITLAND | FL | | 03/29/2019 | | 960 | | 18 | | | 18 | | 978 | 978 | | | |
| 100067266 | MERRITT ISLAND | FL | | 08/02/2021 | | 1,440 | | 34 | | | 34 | | 1,474 | 1,474 | | | |
| 100012636 | PEMBROKE PINES | FL | | 05/25/2017 | | 689 | | 165 | | | 165 | | 854 | 854 | | | |
| 100111083 | HESPERIA | CA | | 06/29/2023 | | 716 | | 50 | | | 50 | | 766 | 766 | | | |
| 100070462 | VALPARAISO | FL | | 09/23/2021 | | 833 | | (42) | | | (42) | | 791 | 791 | | | |
| 100112644 | RINGWOOD | NJ | | 06/29/2023 | | 624 | | 486 | | | 486 | | 1,110 | 1,110 | | | |
| 100147715 | HOMETOWN | IL | | 04/05/2024 | | 383 | | (5) | | | (5) | | 378 | 378 | | | |
| 100116273 | DENISON | TX | | 07/20/2023 | | 777 | | 78 | | | 78 | | 855 | 855 | | | |
| 100135893 | BALTIMORE | MD | | 11/13/2023 | | 257 | | (24) | | | (24) | | 233 | 233 | | | |
| 100075408 | MARICOPA | AZ | | 12/01/2021 | | 1,132 | | (17) | | | (17) | | 1,115 | 1,115 | | | |
| 100151137 | PARMA | OH | | 05/09/2024 | | 130 | | (3) | | | (3) | | 127 | 127 | | | |
| 100090236 | CHICAGO | IL | | 01/13/2023 | | 372 | | (13) | | | (13) | | 359 | 359 | | | |
| 100043342 | WALKERSVILLE | MD | | 08/13/2020 | | 1,257 | | 14 | | | 14 | | 1,271 | 1,271 | | | |
| 100075304 | JOSHUA | TX | | 12/01/2021 | | 664 | | (11) | | | (11) | | 653 | 653 | | | |
| 100013257 | WILLINGBORO | NJ | | 05/25/2017 | | 348 | | 23 | | | 23 | | 371 | 371 | | | |
| 100148165 | CHARLOTTE | NC | | 05/15/2024 | | 319 | | (15) | | | (15) | | 304 | 304 | | | |
| 100114896 | ATLANTA | GA | | 07/13/2023 | | 396 | | (4) | | | (4) | | 392 | 392 | | | |
| 100054728 | BEAVERTON | OR | | 03/23/2021 | | 1,031 | | (58) | | | (58) | | 973 | 973 | | | |
| 100142032 | PHILADELPHIA | PA | | 02/29/2024 | | 405 | | 4 | | | 4 | | 409 | 409 | | | |
| 100057696 | BROOKHAVEN | PA | | 06/30/2021 | | 845 | | (13) | | | (13) | | 832 | 832 | | | |
| 100143059 | GRINNELL | IA | | 02/14/2024 | | 165 | | (10) | | | (10) | | 155 | 155 | | | |
| 100116431 | ANDERSON | CA | | 07/20/2023 | | 503 | | 24 | | | 24 | | 527 | 527 | | | |
| 100081215 | MEMPHIS | TN | | 03/18/2022 | | 1,126 | | 15 | | | 15 | | 1,141 | 1,141 | | | |
| 100156185 | HIALEAH | FL | | 06/20/2024 | | 245 | | (11) | | | (11) | | 234 | 234 | | | |
| 100081510 | ANTIOCH | CA | | 03/18/2022 | | 1,059 | | 22 | | | 22 | | 1,081 | 1,081 | | | |
| 100054923 | WESTMINSTER | CO | | 03/23/2021 | | 1,436 | | (14) | | | (14) | | 1,422 | 1,422 | | | |
| 100103048 | CLARKSVILLE | TN | | 06/22/2023 | | 395 | | (15) | | | (15) | | 380 | 380 | | | |
| 100086930 | PAWLEYS ISLAND | SC | | 10/24/2022 | | 691 | | (19) | | | (19) | | 672 | 672 | | | |
| 100092062 | TRENTON | NJ | | 02/09/2023 | | 1,889 | | (63) | | | (63) | | 1,826 | 1,826 | | | |
| 100132790 | YUCCA VALLEY | CA | | 11/03/2023 | | 52,649 | | (410) | | | (410) | | 52,239 | 52,239 | | | |
| 100061209 | ANGLETON | TX | | 06/01/2021 | | 704 | | 3 | | | 3 | | 707 | 707 | | | |
| 100113874 | BRADENTON BEACH | FL | | 06/29/2023 | | 4,929 | | 82 | | | 82 | | 5,011 | 5,011 | | | |
| 100112763 | SOUTHLAKE | TX | | 06/29/2023 | | 4,637 | | 165 | | | 165 | | 4,802 | 4,802 | | | |
| 100119052 | CHICAGO | IL | | 07/27/2023 | | 668 | | (20) | | | (20) | | 648 | 648 | | | |
| 100119774 | SCRANTON | PA | | 08/08/2023 | | 252 | | (6) | | | (6) | | 246 | 246 | | | |
| 100025489 | CAMBRIDGE | MN | | 09/20/2018 | | 539 | | 70 | | | 70 | | 609 | 609 | | | |
| 100113421 | NILES | IL | | 06/29/2023 | | 898 | | 386 | | | 386 | | 1,284 | 1,284 | | | |
| 100071026 | BETHLEHEM | PA | | 10/01/2021 | | 956 | | (13) | | | (13) | | 943 | 943 | | | |
| 100132373 | FRIDLEY | MN | | 11/03/2023 | | 388 | | 7 | | | 7 | | 395 | 395 | | | |
| 100055178 | MONROE | NC | | 03/23/2021 | | 670 | | 5 | | | 5 | | 675 | 675 | | | |
| 100128004 | FREDERICKSBURG | VA | | 09/08/2023 | | 860 | | 67 | | | 67 | | 927 | 927 | | | |
| 100136617 | MONAHANS | TX | | 11/22/2023 | | 297 | | (14) | | | (14) | | 283 | 283 | | | |
| 100091252 | BALTIMORE | MD | | 01/31/2023 | | 267 | | (13) | | | (13) | | 254 | 254 | | | |
| 100089055 | CICERO | IL | | 01/06/2023 | | 335 | | (5) | | | (5) | | 330 | 330 | | | |
| 100141207 | HUDSON | FL | | 01/30/2024 | | 307 | | (9) | | | (9) | | 298 | 298 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087021 | NOVATO | CA | | 11/04/2022 | | 14,201 | | (67) | | | (67) | | 14,134 | 14,134 | | | |
| 100071838 | FOREST | VA | | 10/14/2021 | | 2,419 | | (93) | | | (93) | | 2,326 | 2,326 | | | |
| 100081423 | YAKIMA | WA | | 03/18/2022 | | 2,660 | | 66 | | | 66 | | 2,726 | 2,726 | | | |
| 100130324 | WATERBURY | CT | | 09/28/2023 | | 450 | | (32) | | | (32) | | 418 | 418 | | | |
| 100062781 | FRESNO | CA | | 07/01/2021 | | 924 | | (16) | | | (16) | | 908 | 908 | | | |
| 100060495 | SLIDELL | LA | | 06/01/2021 | | 2,164 | | 9 | | | 9 | | 2,173 | 2,173 | | | |
| 100139345 | WILLINGBORO | NJ | | 12/28/2023 | | 314 | | (9) | | | (9) | | 305 | 305 | | | |
| 100117018 | MIAMI | FL | | 07/20/2023 | | 683 | | 123 | | | 123 | | 806 | 806 | | | |
| 100071691 | VIRGINIA BEACH | VA | | 10/14/2021 | | 887 | | (32) | | | (32) | | 855 | 855 | | | |
| 100129953 | MAYS LANDING | NJ | | 09/27/2023 | | 367 | | (12) | | | (12) | | 355 | 355 | | | |
| 100128321 | BALTIMORE | MD | | 09/14/2023 | | 229 | | (4) | | | (4) | | 225 | 225 | | | |
| 100115388 | TAYLOR | TX | | 07/17/2023 | | 395 | | (9) | | | (9) | | 386 | 386 | | | |
| 100062790 | MAYLENE | AL | | 07/01/2021 | | 1,274 | | (17) | | | (17) | | 1,257 | 1,257 | | | |
| 100091518 | DUNDALK | MD | | 01/20/2023 | | 275 | | (7) | | | (7) | | 268 | 268 | | | |
| 100117260 | MANASSAS | VA | | 07/20/2023 | | 489 | | 12 | | | 12 | | 501 | 501 | | | |
| 100081056 | PLANO | TX | | 03/18/2022 | | 1,603 | | 37 | | | 37 | | 1,640 | 1,640 | | | |
| 100025822 | PALMDALE | CA | | 09/20/2018 | | 1,844 | | 598 | | | 598 | | 2,442 | 2,442 | | | |
| 100108425 | SCHENECTADY | NY | | 05/25/2023 | | 382 | | (11) | | | (11) | | 371 | 371 | | | |
| 100084706 | CORNVILLE | AZ | | 08/02/2022 | | 506 | | (9) | | | (9) | | 497 | 497 | | | |
| 100157720 | TAMPA | FL | | 06/28/2024 | | 194 | | (13) | | | (13) | | 181 | 181 | | | |
| 100138046 | BAKERSFIELD | CA | | 12/13/2023 | | 207 | | (11) | | | (11) | | 196 | 288 | | 92 | 92 |
| 100067859 | NORFOLK | VA | | 09/23/2021 | | 830 | | (39) | | | (39) | | 791 | 791 | | | |
| 100133964 | TRENTON | NJ | | 10/25/2023 | | 367 | | (10) | | | (10) | | 357 | 357 | | | |
| 100155265 | BAKERSFIELD | CA | | 07/19/2024 | | 212 | | (22) | | | (22) | | 190 | 190 | | | |
| 100103518 | HARVEYS LAKE | PA | | 05/08/2023 | | 324 | | (11) | | | (11) | | 313 | 313 | | | |
| 100152587 | CUMMING | GA | | 05/17/2024 | | 247,489 | | 3,290 | | | 3,290 | | 250,779 | 252,345 | | 1,566 | 1,566 |
| 100018330 | DAVENPORT | IA | | 06/27/2018 | | 623 | | (2) | | | (2) | | 621 | 621 | | | |
| 100131732 | HARRISONBURG | VA | | 10/06/2023 | | 510 | | 25 | | | 25 | | 535 | 535 | | | |
| 100048833 | EFFORT | PA | | 11/20/2020 | | 557 | | 82 | | | 82 | | 639 | 639 | | | |
| 100127038 | ELKRIDGE | MD | | 08/30/2023 | | 756 | | 209 | | | 209 | | 965 | 965 | | | |
| 100029036 | MIAMI | FL | | 10/26/2018 | | 655 | | 249 | | | 249 | | 904 | 904 | | | |
| 100087998 | MADISONVILLE | LA | | 10/25/2022 | | 239 | | (7) | | | (7) | | 232 | 232 | | | |
| 100014037 | DAVIE | FL | | 05/25/2017 | | 934 | | 92 | | | 92 | | 1,026 | 1,026 | | | |
| 100135737 | LINCOLN | CA | | 11/10/2023 | | 1,524 | | 43 | | | 43 | | 1,567 | 1,567 | | | |
| 100129909 | BALTIMORE | MD | | 09/27/2023 | | 400 | | (9) | | | (9) | | 391 | 391 | | | |
| 100047345 | ELK GROVE | CA | | 11/20/2020 | | 787 | | (44) | | | (44) | | 743 | 743 | | | |
| 100161961 | FREELAND | PA | | 07/31/2024 | | 712 | | (50) | | | (50) | | 662 | 662 | | | |
| 100152867 | COLUMBUS | OH | | 05/22/2024 | | 171 | | (7) | | | (7) | | 164 | 164 | | | |
| 100153841 | HUMBLE | TX | | 07/10/2024 | | 192 | | (14) | | | (14) | | 178 | 178 | | | |
| 100061708 | LOUISVILLE | KY | | 07/01/2021 | | 1,388 | | (18) | | | (18) | | 1,370 | 1,370 | | | |
| 100079981 | OCALA | FL | | 04/25/2022 | | 698 | | (39) | | | (39) | | 659 | 659 | | | |
| 100149710 | SOUTH FALLSBURG | NY | | 04/26/2024 | | 123 | | (2) | | | (2) | | 121 | 121 | | | |
| 100075808 | DURHAM | NC | | 12/01/2021 | | 1,055 | | (6) | | | (6) | | 1,049 | 1,049 | | | |
| 100126311 | BETHLEHEM | PA | | 08/30/2023 | | 386 | | (12) | | | (12) | | 374 | 374 | | | |
| 100067015 | GRAND JUNCTION | CO | | 08/02/2021 | | 825 | | 18 | | | 18 | | 843 | 843 | | | |
| 100091407 | EL PASO | TX | | 02/22/2023 | | 415 | | 1 | | | 1 | | 416 | 416 | | | |
| 100062705 | KISSIMMEE | FL | | 07/01/2021 | | 1,122 | | (31) | | | (31) | | 1,091 | 1,091 | | | |
| 100081090 | NEWTOWN SQUARE | PA | | 03/18/2022 | | 2,629 | | 64 | | | 64 | | 2,693 | 2,693 | | | |
| 100054568 | COCOA | FL | | 03/23/2021 | | 386 | | 15 | | | 15 | | 401 | 401 | | | |
| 100111938 | MIDDLE RIVER | MD | | 06/29/2023 | | 590 | | 222 | | | 222 | | 812 | 812 | | | |
| 100159598 | MIAMI | FL | | 07/15/2024 | | 117 | | (3) | | | (3) | | 114 | 114 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103122 | KANSAS CITY | MO | | 04/21/2023 | | 382 | | (11) | | | (11) | | 371 | 371 | | | |
| 100043209 | DESERT HOT SPRINGS | CA | | 08/13/2020 | | 707 | | 34 | | | 34 | | 741 | 741 | | | |
| 100129901 | PORTAGE | IN | | 09/27/2023 | | 346 | | (10) | | | (10) | | 336 | 336 | | | |
| 100155368 | WASHINGTON | DC | | 06/18/2024 | | 1,391 | | (53) | | | (53) | | 1,338 | 1,338 | | | |
| 100102210 | CABO SAN LUCAS | MEX | | 04/17/2023 | | 448 | | | | | | | 448 | 448 | | | |
| 100127235 | SANTA FE | NM | | 08/30/2023 | | 1,745 | | 135 | | | 135 | | 1,880 | 1,880 | | | |
| 100159566 | BOYNTON BEACH | FL | | 07/15/2024 | | 244 | | (10) | | | (10) | | 234 | 234 | | | |
| 100126385 | EXETER | PA | | 08/30/2023 | | 368 | | (10) | | | (10) | | 358 | 358 | | | |
| 100055085 | NEW CASTLE | CO | | 03/23/2021 | | 2,450 | | (217) | | | (217) | | 2,233 | 2,233 | | | |
| 100149743 | BOLINGBROOK | IL | | 04/26/2024 | | 130 | | (3) | | | (3) | | 127 | 127 | | | |
| 100155964 | PHILADELPHIA | PA | | 06/18/2024 | | 385 | | (9) | | | (9) | | 376 | 376 | | | |
| 100138002 | SAN ANTONIO | TX | | 12/13/2023 | | 574 | | 52 | | | 52 | | 626 | 626 | | | |
| 100136798 | DALLAS | GA | | 11/27/2023 | | 216 | | (6) | | | (6) | | 210 | 210 | | | |
| 100132404 | TUCSON | AZ | | 11/03/2023 | | 369 | | (2) | | | (2) | | 367 | 367 | | | |
| 100101673 | HAMILTON TOWNSHIP | NJ | | 04/26/2023 | | 501 | | (5) | | | (5) | | 496 | 496 | | | |
| 100144635 | TORRINGTON | CT | | 03/13/2024 | | 1,074 | | 4 | | | 4 | | 1,078 | 1,078 | | | |
| 100084657 | MYRTLE BEACH | SC | | 08/02/2022 | | 414 | | (24) | | | (24) | | 390 | 390 | | | |
| 100118153 | CORDOVA | TN | | 07/20/2023 | | 424 | | (5) | | | (5) | | 419 | 419 | | | |
| 100110231 | AUBREY | TX | | 06/30/2023 | | 2,447 | | 7 | | | 7 | | 2,454 | 2,454 | | | |
| 100153871 | BALTIMORE | MD | | 06/05/2024 | | 220 | | (11) | | | (11) | | 209 | 209 | | | |
| 100063069 | BROWN DEER | WI | | 07/01/2021 | | 1,269 | | | | | | | 1,269 | 1,269 | | | |
| 100088284 | PORT NORRIS | NJ | | 10/17/2022 | | 428 | | (14) | | | (14) | | 414 | 414 | | | |
| 100087667 | ALBRIGHTSVILLE | PA | | 09/29/2022 | | 430 | | 3 | | | 3 | | 433 | 433 | | | |
| 100115275 | HICKORY | NC | | 07/17/2023 | | 410 | | (11) | | | (11) | | 399 | 399 | | | |
| 100116219 | WEST HARTFORD | CT | | 07/20/2023 | | 779 | | 226 | | | 226 | | 1,005 | 1,005 | | | |
| 100026937 | JUPITER | FL | | 09/26/2018 | | 964 | | 246 | | | 246 | | 1,210 | 1,210 | | | |
| 100082578 | PALATINE | IL | | 04/20/2022 | | 2,291 | | (4) | | | (4) | | 2,287 | 2,287 | | | |
| 100081511 | HARKER HEIGHTS | TX | | 03/18/2022 | | 1,117 | | 14 | | | 14 | | 1,131 | 1,131 | | | |
| 100026862 | CHICAGO | IL | | 09/26/2018 | | 1,259 | | 21 | | | 21 | | 1,280 | 1,280 | | | |
| 100062930 | COATESVILLE | PA | | 07/01/2021 | | 1,314 | | (15) | | | (15) | | 1,299 | 1,299 | | | |
| 100090370 | SEASIDE HEIGHTS | NJ | | 02/03/2023 | | 336 | | (16) | | | (16) | | 320 | 320 | | | |
| 100049899 | FEDERAL WAY | WA | | 11/20/2020 | | 2,302 | | (73) | | | (73) | | 2,229 | 2,229 | | | |
| 100129900 | BALTIMORE | MD | | 09/27/2023 | | 392 | | (10) | | | (10) | | 382 | 382 | | | |
| 100112564 | BOSTON | MA | | 06/29/2023 | | 1,701 | | 117 | | | 117 | | 1,818 | 1,818 | | | |
| 100064154 | HAMDEN | CT | | 07/01/2021 | | 1,384 | | 53 | | | 53 | | 1,437 | 1,437 | | | |
| 100075120 | APOPKA | FL | | 12/01/2021 | | 1,181 | | (11) | | | (11) | | 1,170 | 1,170 | | | |
| 100150187 | FORT WORTH | TX | | 04/30/2024 | | 264 | | (18) | | | (18) | | 246 | 246 | | | |
| 100102100 | HOUMA | LA | | 04/14/2023 | | 383 | | (12) | | | (12) | | 371 | 371 | | | |
| 100019950 | FREDERICK | MD | | 07/30/2018 | | 897 | | (14) | | | (14) | | 883 | 883 | | | |
| 100156709 | ROUND LAKE PARK | IL | | 06/26/2024 | | 85 | | (5) | | | (5) | | 80 | 80 | | | |
| 100069081 | MIDVALE | UT | | 09/01/2021 | | 1,572 | | (8) | | | (8) | | 1,564 | 1,564 | | | |
| 100117792 | EDMOND | OK | | 07/20/2023 | | 459 | | (1) | | | (1) | | 458 | 458 | | | |
| 100153853 | TULARE | CA | | 06/05/2024 | | 193 | | (12) | | | (12) | | 181 | 181 | | | |
| 100049142 | ADDISON | IL | | 11/20/2020 | | 2,061 | | (76) | | | (76) | | 1,985 | 1,985 | | | |
| 100027860 | LYMAN | WY | | 10/26/2018 | | 498 | | 130 | | | 130 | | 628 | 628 | | | |
| 100062484 | PORTSMOUTH | VA | | 07/01/2021 | | 910 | | (16) | | | (16) | | 894 | 894 | | | |
| 100081426 | AUBURN | AL | | 03/18/2022 | | 873 | | 16 | | | 16 | | 889 | 889 | | | |
| 100027803 | BOCA RATON | FL | | 10/26/2018 | | 2,003 | | 274 | | | 274 | | 2,277 | 2,277 | | | |
| 100016539 | GROTON | CT | | 04/10/2018 | | 1,011 | | (24) | | | (24) | | 987 | 987 | | | |
| 100140783 | ALBEMARLE | NC | | 01/22/2024 | | 257 | | (18) | | | (18) | | 239 | 239 | | | |
| 100141191 | BUFFALO | NY | | 01/30/2024 | | 103 | | (4) | | | (4) | | 99 | 99 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100131877 | DALLAS | TX | | 10/06/2023 | | 357 | | (11) | | | (11) | | 346 | 346 | | | |
| 100103076 | FORT WORTH | TX | | 06/22/2023 | | 596 | | (29) | | | (29) | | 567 | 567 | | | |
| 100081495 | MUSTANG | OK | | 03/18/2022 | | 941 | | 30 | | | 30 | | 971 | 971 | | | |
| 100012700 | SAN BERNARDINO | CA | | 05/25/2017 | | 447 | | 83 | | | 83 | | 530 | 530 | | | |
| 100154168 | KINGSBURG | CA | | 07/11/2024 | | 134 | | (5) | | | (5) | | 129 | 129 | | | |
| 100143315 | SAN ANTONIO | TX | | 02/16/2024 | | 1,002 | | (4) | | | (4) | | 998 | 998 | | | |
| 100137180 | PHILADELPHIA | PA | | 11/28/2023 | | 331 | | (14) | | | (14) | | 317 | 317 | | | |
| 100129871 | CLEVELAND HEIGHTS | OH | | 09/27/2023 | | 359 | | (9) | | | (9) | | 350 | 350 | | | |
| 100024881 | LAS VEGAS | NV | | 09/20/2018 | | 766 | | 71 | | | 71 | | 837 | 837 | | | |
| 100113245 | EASLEY | SC | | 06/29/2023 | | 311 | | 48 | | | 48 | | 359 | 359 | | | |
| 100132425 | NORTH EAST | MD | | 11/03/2023 | | 365 | | 5 | | | 5 | | 370 | 370 | | | |
| 100143842 | ATLANTA | GA | | 02/29/2024 | | 967 | | (50) | | | (50) | | 917 | 917 | | | |
| 100103127 | AURORA | IL | | 04/21/2023 | | 378 | | (12) | | | (12) | | 366 | 366 | | | |
| 100054427 | LAUREL | MD | | 03/23/2021 | | 647 | | (18) | | | (18) | | 629 | 629 | | | |
| 100152002 | PALMDALE | CA | | 06/14/2024 | | 9,245 | | (259) | | | (259) | | 8,986 | 8,986 | | | |
| 100062578 | HIALEAH | FL | | 07/01/2021 | | 1,286 | | (22) | | | (22) | | 1,264 | 1,264 | | | |
| 100162513 | BEAVER FALLS | PA | | 08/12/2024 | | 125 | | | | | | | 125 | 125 | | | |
| 100011820 | OLDSMAR | FL | | 03/08/2017 | | 479 | | 100 | | | 100 | | 579 | 579 | | | |
| 100050310 | ROOSEVELT | NY | | 11/20/2020 | | 1,543 | | (84) | | | (84) | | 1,459 | 1,459 | | | |
| 100130005 | ASHLAND | KY | | 09/27/2023 | | 343 | | (13) | | | (13) | | 330 | 330 | | | |
| 100043015 | EASTON | PA | | 05/28/2020 | | 2,470 | | (68) | | | (68) | | 2,402 | 2,402 | | | |
| 100014575 | OTSEGO | MI | | 09/27/2017 | | 2,363 | | 19 | | | 19 | | 2,382 | 2,382 | | | |
| 100047114 | HENDERSON | NV | | 11/20/2020 | | 477 | | (57) | | | (57) | | 420 | 420 | | | |
| 100116835 | LAWRENCEVILLE | GA | | 07/20/2023 | | 567 | | 182 | | | 182 | | 749 | 749 | | | |
| 100132712 | ORLANDO | FL | | 11/03/2023 | | 481 | | (1) | | | (1) | | 480 | 480 | | | |
| 100130146 | VILLA PARK | IL | | 11/15/2023 | | 703 | | (3) | | | (3) | | 700 | 700 | | | |
| 100026903 | MORENO VALLEY | CA | | 09/26/2018 | | 1,160 | | 5 | | | 5 | | 1,165 | 1,165 | | | |
| 100065333 | CLIFTON | VA | | 07/28/2021 | | 2,855 | | (92) | | | (92) | | 2,763 | 2,763 | | | |
| 100063232 | LEXINGTON | KY | | 07/01/2021 | | 1,189 | | (6) | | | (6) | | 1,183 | 1,183 | | | |
| 100114611 | BELDING | MI | | 06/29/2023 | | 256 | | (7) | | | (7) | | 249 | 249 | | | |
| 100134962 | BALTIMORE | MD | | 10/30/2023 | | 320 | | (7) | | | (7) | | 313 | 313 | | | |
| 100031192 | BAKERSFIELD | CA | | 03/29/2019 | | 1,375 | | (107) | | | (107) | | 1,268 | 1,268 | | | |
| 100132613 | SWARTZ CREEK | MI | | 11/03/2023 | | 81 | | (1) | | | (1) | | 80 | 80 | | | |
| 100128317 | JONESBORO | GA | | 09/14/2023 | | 368 | | (9) | | | (9) | | 359 | 359 | | | |
| 100083205 | MARBLETON | WY | | 05/26/2022 | | 1,076 | | | | | | | 1,076 | 1,076 | | | |
| 100088947 | LAS VEGAS | NV | | 11/15/2022 | | 415 | | (5) | | | (5) | | 410 | 410 | | | |
| 100076040 | ST AUGUSTINE | FL | | 01/07/2022 | | 829 | | (33) | | | (33) | | 796 | 796 | | | |
| 100117794 | UPPER DARBY | PA | | 07/20/2023 | | 9,164 | | 261 | | | 261 | | 9,425 | 9,425 | | | |
| 100154860 | PATTERSON | NY | | 07/19/2024 | | 224 | | (13) | | | (13) | | 211 | 211 | | | |
| 100064460 | TWINSBURG | OH | | 07/01/2021 | | 1,225 | | 38 | | | 38 | | 1,263 | 1,263 | | | |
| 100115208 | BEVERLY | NJ | | 07/17/2023 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100103043 | SHAKER HEIGHTS | OH | | 06/22/2023 | | 395 | | (23) | | | (23) | | 372 | 372 | | | |
| 100044080 | CORAL SPRINGS | FL | | 08/19/2020 | | 899 | | (17) | | | (17) | | 882 | 882 | | | |
| 100024609 | LINDENHURST | NY | | 09/20/2018 | | 715 | | 490 | | | 490 | | 1,205 | 1,205 | | | |
| 100151767 | DURHAM | NC | | 05/10/2024 | | 306 | | (18) | | | (18) | | 288 | 288 | | | |
| 100141497 | MELBOURNE | FL | | 01/30/2024 | | 181 | | (7) | | | (7) | | 174 | 174 | | | |
| 100044198 | DELTONA | FL | | 08/19/2020 | | 335 | | (1) | | | (1) | | 334 | 334 | | | |
| 100049117 | BROCKTON | MA | | 11/20/2020 | | 509 | | 89 | | | 89 | | 598 | 598 | | | |
| 100042971 | BENICIA | CA | | 05/28/2020 | | 712 | | 27 | | | 27 | | 739 | 739 | | | |
| 100068239 | SAINT PAUL | MN | | 08/25/2021 | | 832 | | (10) | | | (10) | | 822 | 822 | | | |
| 100146055 | WASHINGTON | DC | | 03/19/2024 | | 832 | | (30) | | | (30) | | 802 | 802 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100075262 | FREDERICK | MD | | 12/01/2021 | | 3,097 | | (5) | | | (5) | | 3,092 | 3,092 | | | |
| 100049489 | UPPER MARLBORO | MD | | 11/20/2020 | | 2,301 | | (133) | | | (133) | | 2,168 | 2,168 | | | |
| 100120416 | BALTIMORE | MD | | 08/18/2023 | | 446 | | (22) | | | (22) | | 424 | 424 | | | |
| 100128501 | TITUSVILLE | FL | | 09/15/2023 | | 309 | | (23) | | | (23) | | 286 | 286 | | | |
| 100126659 | DOVER | NH | | 08/30/2023 | | 414 | | 139 | | | 139 | | 553 | 553 | | | |
| 100136420 | KATY | TX | | 11/20/2023 | | 1,749 | | 11 | | | 11 | | 1,760 | 1,760 | | | |
| 100081380 | GLENPOOL | OK | | 03/18/2022 | | 884 | | 14 | | | 14 | | 898 | 898 | | | |
| 100047704 | BARRE | MA | | 11/20/2020 | | 625 | | 2 | | | 2 | | 627 | 627 | | | |
| 100120403 | MILWAUKEE | WI | | 08/18/2023 | | 352 | | (14) | | | (14) | | 338 | 338 | | | |
| 100080497 | RYE | CO | | 03/10/2022 | | 679 | | (27) | | | (27) | | 652 | 652 | | | |
| 100147261 | SCRANTON | PA | | 03/28/2024 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100043180 | MCLEAN | VA | | 05/28/2020 | | 1,478 | | (51) | | | (51) | | 1,427 | 1,427 | | | |
| 100064918 | NORTH BEACH | MD | | 07/14/2021 | | 2,044 | | (80) | | | (80) | | 1,964 | 1,964 | | | |
| 100151148 | SAINT LOUIS | MO | | 05/09/2024 | | 282 | | (22) | | | (22) | | 260 | 260 | | | |
| 100013587 | PINSON | AL | | 05/25/2017 | | 761 | | 29 | | | 29 | | 790 | 790 | | | |
| 100116757 | CONROE | TX | | 07/20/2023 | | 805 | | 223 | | | 223 | | 1,028 | 1,028 | | | |
| 100141788 | PALMYRA | NJ | | 01/30/2024 | | 263 | | (15) | | | (15) | | 248 | 248 | | | |
| 100142129 | CLAYMONT | DE | | 02/29/2024 | | 346 | | (13) | | | (13) | | 333 | 333 | | | |
| 100060193 | METAIRIE | LA | | 06/25/2021 | | 888 | | (27) | | | (27) | | 861 | 861 | | | |
| 100046391 | RIALTO | CA | | 11/25/2020 | | 682 | | (20) | | | (20) | | 662 | 662 | | | |
| 100118087 | NORTH RIVERSIDE | IL | | 07/20/2023 | | 251 | | (3) | | | (3) | | 248 | 248 | | | |
| 100100670 | PENNSAUKEN | NJ | | 04/28/2023 | | 648 | | 24 | | | 24 | | 672 | 672 | | | |
| 100071547 | PORTLAND | OR | | 10/14/2021 | | 866 | | (38) | | | (38) | | 828 | 828 | | | |
| 100091262 | MILWAUKEE | WI | | 01/31/2023 | | 323 | | (16) | | | (16) | | 307 | 307 | | | |
| 100161004 | NORCROSS | GA | | 07/24/2024 | | 248 | | (1) | | | (1) | | 247 | 247 | | | |
| 100028924 | LAKE WORTH | FL | | 10/26/2018 | | 496 | | 78 | | | 78 | | 574 | 574 | | | |
| 100158825 | NEW CASTLE | DE | | 07/10/2024 | | 118 | | (2) | | | (2) | | 116 | 116 | | | |
| 100115199 | SCRANTON | PA | | 07/17/2023 | | 397 | | (11) | | | (11) | | 386 | 386 | | | |
| 100053603 | HENDERSON | NV | | 03/23/2021 | | 5,535 | | (163) | | | (163) | | 5,372 | 5,372 | | | |
| 100142134 | CLAYMONT | DE | | 02/29/2024 | | 346 | | (13) | | | (13) | | 333 | 333 | | | |
| 100115250 | TURNERSVILLE | NJ | | 07/17/2023 | | 380 | | (10) | | | (10) | | 370 | 370 | | | |
| 100161827 | PHILADELPHIA | PA | | 07/31/2024 | | 376 | | 3 | | | 3 | | 379 | 379 | | | |
| 100090058 | CAPE CORAL | FL | | 01/13/2023 | | 1,258 | | (18) | | | (18) | | 1,240 | 1,240 | | | |
| 100135139 | WESTMONT | IL | | 11/03/2023 | | 792 | | (5) | | | (5) | | 787 | 787 | | | |
| 100108254 | MERRILLVILLE | IN | | 05/24/2023 | | 623 | | (39) | | | (39) | | 584 | 584 | | | |
| 100141594 | TEXARKANA | TX | | 01/30/2024 | | 315 | | (21) | | | (21) | | 294 | 294 | | | |
| 100132402 | PINELLAS PARK | FL | | 11/03/2023 | | 404 | | 9 | | | 9 | | 413 | 413 | | | |
| 100142008 | CINCINNATI | OH | | 02/29/2024 | | 297 | | (18) | | | (18) | | 279 | 279 | | | |
| 100147647 | NORTH RIDGEVILLE | OH | | 04/04/2024 | | 243 | | (13) | | | (13) | | 230 | 230 | | | |
| 100103085 | TRENTON | NJ | | 04/21/2023 | | 424 | | (15) | | | (15) | | 409 | 409 | | | |
| 100065190 | WEST SACRAMENTO | CA | | 07/14/2021 | | 1,104 | | (22) | | | (22) | | 1,082 | 1,082 | | | |
| 100103419 | DOVER | DE | | 06/16/2023 | | 341 | | (26) | | | (26) | | 315 | 315 | | | |
| 100071593 | MAPLEWOOD | MN | | 10/14/2021 | | 1,614 | | (65) | | | (65) | | 1,549 | 1,549 | | | |
| 100011181 | EAST FALMOUTH | MA | | 12/23/2016 | | 2,591 | | 493 | | | 493 | | 3,084 | 3,084 | | | |
| 100148998 | ATLANTIC BEACH | NY | | 04/19/2024 | | 360 | | (13) | | | (13) | | 347 | 347 | | | |
| 100061229 | ROMEOVILLE | IL | | 06/01/2021 | | 1,180 | | 5 | | | 5 | | 1,185 | 1,185 | | | |
| 100116770 | SAYREVILLE | NJ | | 07/20/2023 | | 802 | | 192 | | | 192 | | 994 | 994 | | | |
| 100088033 | ROSHARON | TX | | 10/25/2022 | | 420 | | (13) | | | (13) | | 407 | 407 | | | |
| 100011788 | SIMPSONVILLE | SC | | 03/08/2017 | | 1,213 | | 47 | | | 47 | | 1,260 | 1,260 | | | |
| 100029172 | WATERBURY | CT | | 10/26/2018 | | 512 | | 264 | | | 264 | | 776 | 776 | | | |
| 100078253 | NOKOMIS | FL | | 02/10/2022 | | 2,523 | | (23) | | | (23) | | 2,500 | 2,500 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100137329 | BALTIMORE | MD | | 12/01/2023 | | 247 | | (14) | | | (14) | | 233 | 233 | | | |
| 100109086 | HIALEAH GARDENS | FL | | 06/05/2023 | | 1,285 | | (47) | | | (47) | | 1,238 | 1,238 | | | |
| 100118840 | BOLINGBROOK | IL | | 08/30/2023 | | 311 | | (19) | | | (19) | | 292 | 292 | | | |
| 100043703 | CAPITOL HEIGHTS | MD | | 08/13/2020 | | 453 | | (23) | | | (23) | | 430 | 430 | | | |
| 100117162 | HOUSTON | TX | | 07/20/2023 | | 571 | | 81 | | | 81 | | 652 | 652 | | | |
| 100141099 | TRENTON | NJ | | 01/30/2024 | | 362 | | (5) | | | (5) | | 357 | 357 | | | |
| 100055475 | ROCKY MOUNT | NC | | 03/23/2021 | | 420 | | (55) | | | (55) | | 365 | 365 | | | |
| 100142064 | FORT PIERCE | FL | | 02/29/2024 | | 342 | | (12) | | | (12) | | 330 | 330 | | | |
| 100019865 | FAIRFAX | VA | | 07/30/2018 | | 1,759 | | (22) | | | (22) | | 1,737 | 1,737 | | | |
| 100119803 | NEW ORLEANS | LA | | 08/08/2023 | | 410 | | | | | | | 410 | 410 | | | |
| 100044293 | MOKELUMNE HILL | CA | | 08/19/2020 | | 821 | | 158 | | | 158 | | 979 | 979 | | | |
| 100156711 | ELSMERE | KY | | 06/26/2024 | | 140 | | (9) | | | (9) | | 131 | 131 | | | |
| 100102963 | MIAMI GARDENS | FL | | 06/22/2023 | | 302 | | (28) | | | (28) | | 274 | 274 | | | |
| 100054827 | ORO VALLEY | AZ | | 03/23/2021 | | 2,644 | | (37) | | | (37) | | 2,607 | 2,607 | | | |
| 100134628 | PORT CHARLOTTE | FL | | 10/30/2023 | | 243 | | (2) | | | (2) | | 241 | 241 | | | |
| 100048746 | UNIONDALE | NY | | 11/20/2020 | | 739 | | 27 | | | 27 | | 766 | 766 | | | |
| 100156857 | MILWAUKEE | WI | | 06/27/2024 | | 351 | | (5) | | | (5) | | 346 | 346 | | | |
| 100103613 | HOUSTON | TX | | 05/08/2023 | | 379 | | (10) | | | (10) | | 369 | 369 | | | |
| 100065592 | PHILADELPHIA | PA | | 07/28/2021 | | 2,073 | | (80) | | | (80) | | 1,993 | 1,993 | | | |
| 100090039 | WAITSBURG | WA | | 01/13/2023 | | 394 | | (6) | | | (6) | | 388 | 388 | | | |
| 100130340 | YAKIMA | WA | | 09/28/2023 | | 334 | | (22) | | | (22) | | 312 | 312 | | | |
| 100070552 | WILLIAMSPORT | PA | | 10/01/2021 | | 881 | | (2) | | | (2) | | 879 | 879 | | | |
| 100110940 | MORENO VALLEY | CA | | 06/29/2023 | | 1,123 | | 72 | | | 72 | | 1,195 | 1,195 | | | |
| 100067454 | EPHRATA | PA | | 09/23/2021 | | 1,197 | | (63) | | | (63) | | 1,134 | 1,134 | | | |
| 100117403 | SAN MARCOS | TX | | 07/20/2023 | | 3,632 | | 566 | | | 566 | | 4,198 | 4,198 | | | |
| 100088031 | ATLANTA | GA | | 10/25/2022 | | 391 | | (18) | | | (18) | | 373 | 373 | | | |
| 100156858 | INVERNESS | FL | | 06/27/2024 | | 341 | | (13) | | | (13) | | 328 | 328 | | | |
| 100115688 | AUBREY | TX | | 07/20/2023 | | 2,369 | | 29 | | | 29 | | 2,398 | 2,398 | | | |
| 100054563 | GALLOWAY | NJ | | 03/23/2021 | | 768 | | (78) | | | (78) | | 690 | 690 | | | |
| 100111944 | PORTLAND | OR | | 06/29/2023 | | 492 | | 256 | | | 256 | | 748 | 748 | | | |
| 100154200 | BELLEVUE | NE | | 07/11/2024 | | 120 | | (5) | | | (5) | | 115 | 115 | | | |
| 100013807 | NEW BEDFORD | MA | | 05/25/2017 | | 1,533 | | 72 | | | 72 | | 1,605 | 1,605 | | | |
| 100151481 | YUKON | OK | | 05/10/2024 | | 674 | | 19 | | | 19 | | 693 | 693 | | | |
| 100115224 | KANSAS CITY | MO | | 07/17/2023 | | 449 | | (10) | | | (10) | | 439 | 439 | | | |
| 100130412 | ATLANTIC CITY | NJ | | 09/28/2023 | | 321 | | (11) | | | (11) | | 310 | 310 | | | |
| 100113863 | WASHINGTON | DC | | 06/29/2023 | | 3,911 | | 74 | | | 74 | | 3,985 | 3,985 | | | |
| 100043156 | LAKESIDE | CA | | 05/28/2020 | | 1,813 | | 62 | | | 62 | | 1,875 | 1,875 | | | |
| 100060264 | QUAKERTOWN | PA | | 06/25/2021 | | 889 | | (13) | | | (13) | | 876 | 876 | | | |
| 100153406 | ROCK HILL | NY | | 05/30/2024 | | 354 | | (11) | | | (11) | | 343 | 343 | | | |
| 100126400 | BALTIMORE | MD | | 08/30/2023 | | 366 | | (5) | | | (5) | | 361 | 361 | | | |
| 100062339 | HAMPTON | VA | | 07/01/2021 | | 841 | | (13) | | | (13) | | 828 | 828 | | | |
| 100127372 | WILMINGTON | VT | | 08/30/2023 | | 630 | | 456 | | | 456 | | 1,086 | 1,086 | | | |
| 100066745 | SPRING | TX | | 08/02/2021 | | 906 | | (10) | | | (10) | | 896 | 896 | | | |
| 100132739 | ROCKFORD | IL | | 11/03/2023 | | 326 | | (5) | | | (5) | | 321 | 321 | | | |
| 100025741 | IMPERIAL | CA | | 09/20/2018 | | 694 | | 48 | | | 48 | | 742 | 742 | | | |
| 100131610 | COCOA BEACH | FL | | 10/06/2023 | | 292 | | 3 | | | 3 | | 295 | 295 | | | |
| 100062054 | HAMDEN | CT | | 07/01/2021 | | 692 | | (17) | | | (17) | | 675 | 675 | | | |
| 100153870 | CHICAGO | IL | | 06/05/2024 | | 248 | | 3 | | | 3 | | 251 | 251 | | | |
| 100160408 | LEXINGTON | KY | | 07/19/2024 | | 203 | | (11) | | | (11) | | 192 | 192 | | | |
| 100057549 | WESTMINSTER | MD | | 06/30/2021 | | 995 | | (2) | | | (2) | | 993 | 993 | | | |
| 100103688 | GARLAND | TX | | 05/08/2023 | | 379 | | (8) | | | (8) | | 371 | 371 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150843 | ALBUQUERQUE | NM | | 05/08/2024 | | 456 | | 12 | | | 12 | | 468 | 468 | | | |
| 100137945 | JENSEN BEACH | FL | | 12/13/2023 | | 46,860 | | 2,787 | | | 2,787 | | 49,647 | 49,647 | | | |
| 100054988 | DES PLAINES | IL | | 03/23/2021 | | 663 | | (22) | | | (22) | | 641 | 641 | | | |
| 100063328 | LITTLE ELM | TX | | 07/01/2021 | | 661 | | (9) | | | (9) | | 652 | 652 | | | |
| 100100982 | CONROE | TX | | 04/28/2023 | | 9,759 | | 1,202 | | | 1,202 | | 10,961 | 10,961 | | | |
| 100089278 | LITTLE ELM | TX | | 01/26/2023 | | 441 | | (26) | | | (26) | | 415 | 415 | | | |
| 100155248 | GLASGOW | KY | | 07/19/2024 | | 391 | | (32) | | | (32) | | 359 | 359 | | | |
| 100011221 | CHICAGO | IL | | 12/23/2016 | | 646 | | 76 | | | 76 | | 722 | 722 | | | |
| 100102046 | PHILADELPHIA | PA | | 04/14/2023 | | 182 | | (13) | | | (13) | | 169 | 169 | | | |
| 100139388 | PHILADELPHIA | PA | | 12/28/2023 | | 319 | | (8) | | | (8) | | 311 | 311 | | | |
| 100071857 | SAN ANTONIO | TX | | 10/14/2021 | | 766 | | (32) | | | (32) | | 734 | 734 | | | |
| 100067756 | BOILING SPRINGS | SC | | 09/23/2021 | | 853 | | (35) | | | (35) | | 818 | 818 | | | |
| 100084636 | MIDDLEBURG | FL | | 08/02/2022 | | 508 | | (13) | | | (13) | | 495 | 495 | | | |
| 100069912 | BURIEN | WA | | 09/01/2021 | | 1,052 | | 26 | | | 26 | | 1,078 | 1,078 | | | |
| 100084658 | SPRINGFIELD | IL | | 08/02/2022 | | 502 | | (7) | | | (7) | | 495 | 495 | | | |
| 100090111 | ALEXANDRIA | VA | | 01/13/2023 | | 260 | | (19) | | | (19) | | 241 | 241 | | | |
| 100049561 | FRESNO | CA | | 11/20/2020 | | 744 | | 4 | | | 4 | | 748 | 748 | | | |
| 100062238 | DAHLONEGA | GA | | 07/01/2021 | | 746 | | 4 | | | 4 | | 750 | 750 | | | |
| 100111792 | TEMPLE HILLS | MD | | 06/29/2023 | | 329 | | 29 | | | 29 | | 358 | 358 | | | |
| 100100492 | PRAIRIE GROVE | AR | | 04/27/2023 | | 541 | | 14 | | | 14 | | 555 | 555 | | | |
| 100064870 | DENVER | PA | | 07/14/2021 | | 811 | | (34) | | | (34) | | 777 | 777 | | | |
| 100126962 | BOYNTON BEACH | FL | | 08/30/2023 | | 1,321 | | 184 | | | 184 | | 1,505 | 1,505 | | | |
| 100127385 | CHESAPEAKE | VA | | 08/30/2023 | | 644 | | 354 | | | 354 | | 998 | 998 | | | |
| 100155994 | NEWBURGH | NY | | 06/18/2024 | | 242 | | (8) | | | (8) | | 234 | 234 | | | |
| 100152915 | LAS VEGAS | NV | | 05/22/2024 | | 241 | | (10) | | | (10) | | 231 | 231 | | | |
| 100119910 | GREENVILLE | SC | | 08/10/2023 | | 887 | | (22) | | | (22) | | 865 | 865 | | | |
| 100084700 | CHICAGO | IL | | 08/02/2022 | | 399 | | (11) | | | (11) | | 388 | 388 | | | |
| 100028676 | RICHFIELD | MN | | 10/26/2018 | | 643 | | 51 | | | 51 | | 694 | 694 | | | |
| 100027995 | EATONVILLE | WA | | 10/26/2018 | | 310 | | 37 | | | 37 | | 347 | 347 | | | |
| 100043321 | CHICAGO | IL | | 08/13/2020 | | 586 | | 148 | | | 148 | | 734 | 734 | | | |
| 100026913 | CAMP SPRINGS | MD | | 09/26/2018 | | 717 | | 193 | | | 193 | | 910 | 910 | | | |
| 100134343 | MARTELLE | IA | | 10/27/2023 | | 209 | | (10) | | | (10) | | 199 | 199 | | | |
| 100153019 | WARNER ROBINS | GA | | 06/27/2024 | | 212 | | (11) | | | (11) | | 201 | 201 | | | |
| 100149005 | SEGUIN | TX | | 04/19/2024 | | 358 | | (18) | | | (18) | | 340 | 340 | | | |
| 100043057 | ANTIOCH | CA | | 05/28/2020 | | 809 | | 18 | | | 18 | | 827 | 827 | | | |
| 100079891 | ZEPHYRHILLS | FL | | 04/08/2022 | | 734 | | (22) | | | (22) | | 712 | 712 | | | |
| 100029591 | TACOMA | WA | | 10/26/2018 | | 1,409 | | 64 | | | 64 | | 1,473 | 1,473 | | | |
| 100150054 | ELYRIA | OH | | 06/14/2024 | | 236 | | (7) | | | (7) | | 229 | 229 | | | |
| 100116782 | PHILADELPHIA | PA | | 07/20/2023 | | 790 | | 171 | | | 171 | | 961 | 961 | | | |
| 100136017 | WACO | TX | | 11/16/2023 | | 296 | | (18) | | | (18) | | 278 | 278 | | | |
| 100128276 | BORON | CA | | 09/14/2023 | | 322 | | (12) | | | (12) | | 310 | 310 | | | |
| 100117054 | ARNOLD | MO | | 07/20/2023 | | 642 | | 63 | | | 63 | | 705 | 705 | | | |
| 100128035 | STEUBEN | ME | | 09/08/2023 | | 357 | | (2) | | | (2) | | 355 | 355 | | | |
| 100013433 | PALMDALE | CA | | 05/25/2017 | | 594 | | 131 | | | 131 | | 725 | 725 | | | |
| 100128024 | CINCINNATI | OH | | 09/08/2023 | | 360 | | (4) | | | (4) | | 356 | 356 | | | |
| 100010872 | LEILAND | NC | | 12/23/2016 | | 1,859 | | 189 | | | 189 | | 2,048 | 2,048 | | | |
| 100156925 | READING | PA | | 06/27/2024 | | 362 | | (12) | | | (12) | | 350 | 350 | | | |
| 100064895 | COVINGTON | GA | | 07/14/2021 | | 842 | | (34) | | | (34) | | 808 | 808 | | | |
| 100053406 | SAN DIEGO | CA | | 03/23/2021 | | 1,436 | | (49) | | | (49) | | 1,387 | 1,387 | | | |
| 100161043 | KISSIMMEE | FL | | 07/24/2024 | | 37,726 | | (158) | | | (158) | | 37,568 | 37,568 | | | |
| 100103166 | SCHENECTADY | NY | | 04/21/2023 | | 374 | | (12) | | | (12) | | 362 | 362 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064874 | SUMMERVILLE | SC | | 07/14/2021 | | 828 | | (34) | | | (34) | | 794 | 794 | | | |
| 100013862 | BROOKLYN PARK | MN | | 05/25/2017 | | 421 | | 69 | | | 69 | | 490 | 490 | | | |
| 100017035 | FORT LEE | NJ | | 05/16/2018 | | 984 | | (11) | | | (11) | | 973 | 973 | | | |
| 100120169 | CITRUS SPRINGS | FL | | 08/14/2023 | | 349 | | 2 | | | 2 | | 351 | 351 | | | |
| 100155322 | ALLENTOWN | PA | | 07/19/2024 | | 233 | | (12) | | | (12) | | 221 | 221 | | | |
| 100049696 | LANCASTER | CA | | 11/20/2020 | | 677 | | 12 | | | 12 | | 689 | 689 | | | |
| 100153074 | MARTINSBURG | WV | | 06/27/2024 | | 228 | | (8) | | | (8) | | 220 | 220 | | | |
| 100078821 | RALEIGH | NC | | 02/24/2022 | | 859 | | (6) | | | (6) | | 853 | 853 | | | |
| 100054104 | MAYBROOK | NY | | 03/23/2021 | | 639 | | (29) | | | (29) | | 610 | 610 | | | |
| 100151730 | PITTSBURGH | PA | | 05/10/2024 | | 638 | | (22) | | | (22) | | 616 | 616 | | | |
| 100128836 | ROCHESTER | MN | | 09/21/2023 | | 743 | | (2) | | | (2) | | 741 | 741 | | | |
| 100066797 | LOUISVILLE | KY | | 08/02/2021 | | 1,972 | | (19) | | | (19) | | 1,953 | 1,953 | | | |
| 100116254 | HICKORY | NC | | 07/20/2023 | | 687 | | 62 | | | 62 | | 749 | 749 | | | |
| 100139010 | MIAMI | FL | | 12/21/2023 | | 614 | | 352 | | | 352 | | 966 | 966 | | | |
| 100043117 | WARWICK | NY | | 05/28/2020 | | 3,239 | | 70 | | | 70 | | 3,309 | 3,309 | | | |
| 100159477 | SAINT LOUIS | MO | | 07/15/2024 | | 126 | | (3) | | | (3) | | 123 | 123 | | | |
| 100078848 | DAVENPORT | FL | | 02/24/2022 | | 911 | | 11 | | | 11 | | 922 | 922 | | | |
| 100060554 | MARIETTA | GA | | 06/01/2021 | | 844 | | 4 | | | 4 | | 848 | 848 | | | |
| 100143568 | SAVANNAH | GA | | 02/21/2024 | | 366 | | (8) | | | (8) | | 358 | 358 | | | |
| 100117011 | MELBOURNE | FL | | 07/20/2023 | | 671 | | 101 | | | 101 | | 772 | 772 | | | |
| 100087420 | VAN | TX | | 10/25/2022 | | 612 | | 17 | | | 17 | | 629 | 629 | | | |
| 100100618 | BRADENTON | FL | | 04/27/2023 | | 354 | | (24) | | | (24) | | 330 | 330 | | | |
| 100156199 | DUNEDIN | FL | | 06/20/2024 | | 676 | | (23) | | | (23) | | 653 | 653 | | | |
| 100143071 | BURGHILL | OH | | 02/14/2024 | | 225 | | (13) | | | (13) | | 212 | 212 | | | |
| 100057947 | BAKERSFIELD | CA | | 06/30/2021 | | 2,401 | | (86) | | | (86) | | 2,315 | 2,315 | | | |
| 100102075 | LOUISVILLE | KY | | 04/14/2023 | | 314 | | (13) | | | (13) | | 301 | 301 | | | |
| 100149959 | ASHEBORO | NC | | 06/07/2024 | | 164 | | (9) | | | (9) | | 155 | 155 | | | |
| 100120149 | GRAND PRAIRIE | TX | | 08/11/2023 | | 2,202 | | (168) | | | (168) | | 2,034 | 2,034 | | | |
| 100149773 | BALTIMORE | MD | | 04/26/2024 | | 113 | | (3) | | | (3) | | 110 | 110 | | | |
| 100117588 | KATY | TX | | 07/20/2023 | | 12,828 | | (63) | | | (63) | | 12,765 | 12,765 | | | |
| 100128273 | DALLAS | TX | | 09/14/2023 | | 104 | | (8) | | | (8) | | 96 | 96 | | | |
| 100154214 | MARANA | AZ | | 07/11/2024 | | 114 | | (10) | | | (10) | | 104 | 104 | | | |
| 100029087 | TEMPE | AZ | | 10/26/2018 | | 534 | | 83 | | | 83 | | 617 | 617 | | | |
| 100028438 | PINON HILLS | CA | | 10/26/2018 | | 795 | | 121 | | | 121 | | 916 | 916 | | | |
| 100112923 | MASTIC | NY | | 06/29/2023 | | 388 | | 459 | | | 459 | | 847 | 847 | | | |
| 100060857 | LAWSON | MO | | 06/01/2021 | | 866 | | 4 | | | 4 | | 870 | 870 | | | |
| 100116987 | NEW LONDON | CT | | 07/20/2023 | | 765 | | 215 | | | 215 | | 980 | 980 | | | |
| 100114956 | NASHVILLE | TN | | 07/14/2023 | | 378 | | | | | | | 378 | 378 | | | |
| 100151842 | GREENSBORO | GA | | 05/10/2024 | | 222 | | (35) | | | (35) | | 187 | 187 | | | |
| 100031317 | ELIZABETH | NJ | | 03/29/2019 | | 732 | | 105 | | | 105 | | 837 | 837 | | | |
| 100149716 | WILKES-BARRE | PA | | 04/26/2024 | | 105 | | (3) | | | (3) | | 102 | 102 | | | |
| 100049197 | MIAMI | FL | | 11/20/2020 | | 1,050 | | (88) | | | (88) | | 962 | 962 | | | |
| 100076133 | BIG BEAR LAKE | CA | | 01/07/2022 | | 798 | | (32) | | | (32) | | 766 | 766 | | | |
| 100076107 | SPRING | TX | | 01/07/2022 | | 819 | | (26) | | | (26) | | 793 | 793 | | | |
| 100116188 | LOS BANOS | CA | | 07/20/2023 | | 858 | | 212 | | | 212 | | 1,070 | 1,070 | | | |
| 100138387 | METAIRIE | LA | | 12/18/2023 | | 2,003 | | (45) | | | (45) | | 1,958 | 1,958 | | | |
| 100119776 | COVINGTON | KY | | 08/08/2023 | | 356 | | (11) | | | (11) | | 345 | 345 | | | |
| 100156924 | READING | PA | | 06/27/2024 | | 361 | | (11) | | | (11) | | 350 | 350 | | | |
| 100129947 | ROCKFORD | TN | | 09/27/2023 | | 396 | | (8) | | | (8) | | 388 | 388 | | | |
| 100117442 | LAS VEGAS | NV | | 07/20/2023 | | 520 | | 27 | | | 27 | | 547 | 547 | | | |
| 100110762 | ALABASTER | AL | | 08/11/2023 | | 417 | | (5) | | | (5) | | 412 | 412 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112464 | STANTON | CA | | 06/29/2023 | | 686 | | 272 | | | 272 | | 958 | 958 | | | |
| 100149994 | WARNER ROBINS | GA | | 06/07/2024 | | 152,656 | | (4,376) | | | (4,376) | | 148,280 | 148,280 | | | |
| 100071607 | MINNEAPOLIS | MN | | 10/14/2021 | | 927 | | (26) | | | (26) | | 901 | 901 | | | |
| 100134556 | VINELAND | NJ | | 10/30/2023 | | 500 | | (28) | | | (28) | | 472 | 472 | | | |
| 100156060 | OLDSMAR | FL | | 06/18/2024 | | 160 | | (18) | | | (18) | | 142 | 142 | | | |
| 100133196 | KISSIMMEE | FL | | 11/29/2023 | | 31,894 | | (331) | | | (331) | | 31,563 | 31,563 | | | |
| 100151428 | EGG HARBOR CITY | NJ | | 05/10/2024 | | 382 | | (3) | | | (3) | | 379 | 379 | | | |
| 100141881 | BRENTWOOD | TN | | 03/27/2024 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100131773 | GASTON | SC | | 10/06/2023 | | 486 | | 16 | | | 16 | | 502 | 502 | | | |
| 100075369 | ELK GROVE | CA | | 12/01/2021 | | 830 | | (13) | | | (13) | | 817 | 817 | | | |
| 100035949 | SAVAGE | MN | | 08/27/2019 | | 744 | | (32) | | | (32) | | 712 | 712 | | | |
| 100044240 | BARRINGTON | IL | | 08/19/2020 | | 1,797 | | 87 | | | 87 | | 1,884 | 1,884 | | | |
| 100136096 | SALT LAKE CITY | UT | | 12/18/2023 | | 308 | | (17) | | | (17) | | 291 | 291 | | | |
| 100024137 | KILLEEN | TX | | 09/10/2018 | | 1,123 | | (34) | | | (34) | | 1,089 | 1,089 | | | |
| 100141125 | BALTIMORE | MD | | 01/30/2024 | | 258 | | (7) | | | (7) | | 251 | 251 | | | |
| 100081209 | STOCKBRIDGE | GA | | 03/18/2022 | | 1,210 | | 37 | | | 37 | | 1,247 | 1,247 | | | |
| 100048759 | LAKEWOOD | WA | | 11/20/2020 | | 1,865 | | (77) | | | (77) | | 1,788 | 1,788 | | | |
| 100120543 | LIBERTY HILL | TX | | 08/18/2023 | | 423 | | (26) | | | (26) | | 397 | 397 | | | |
| 100109649 | KENNER | LA | | 06/14/2023 | | 1,520 | | (19) | | | (19) | | 1,501 | 1,501 | | | |
| 100165083 | PHILADELPHIA | PA | | 08/28/2024 | | 138 | | | | | | | 138 | 138 | | | |
| 100028852 | GREEN COVE SPRINGS | FL | | 10/26/2018 | | 572 | | 101 | | | 101 | | 673 | 673 | | | |
| 100103295 | OROSI | CA | | 04/27/2023 | | 1,560 | | (30) | | | (30) | | 1,530 | 1,530 | | | |
| 100103198 | PENNS GROVE | NJ | | 04/21/2023 | | 369 | | (12) | | | (12) | | 357 | 357 | | | |
| 100154626 | EL PASO | TX | | 06/14/2024 | | 163 | | (16) | | | (16) | | 147 | 147 | | | |
| 100112963 | SUN VALLEY | NV | | 06/29/2023 | | 2,040 | | (56) | | | (56) | | 1,984 | 1,984 | | | |
| 100149123 | SHELBY TOWNSHIP | MI | | 04/22/2024 | | 403 | | (18) | | | (18) | | 385 | 385 | | | |
| 100102971 | JACKSONVILLE | FL | | 06/22/2023 | | 389 | | (13) | | | (13) | | 376 | 376 | | | |
| 100102970 | JACKSONVILLE | FL | | 06/22/2023 | | 389 | | (13) | | | (13) | | 376 | 376 | | | |
| 100140175 | CHARLOTTE | NC | | 01/11/2024 | | 11,169 | | (295) | | | (295) | | 10,874 | 10,874 | | | |
| 100138035 | NEW ORLEANS | LA | | 12/13/2023 | | 211 | | (16) | | | (16) | | 195 | 286 | | 91 | 91 |
| 100127231 | FAYETTEVILLE | NC | | 08/30/2023 | | 2,907 | | 238 | | | 238 | | 3,145 | 3,145 | | | |
| 100053999 | PORTAGE DES SIOUX | MO | | 03/23/2021 | | 191 | | (18) | | | (18) | | 173 | 173 | | | |
| 100088133 | PORT WENTWORTH | GA | | 10/25/2022 | | 446 | | (1) | | | (1) | | 445 | 445 | | | |
| 100135865 | CORAL SPRINGS | FL | | 11/13/2023 | | 323 | | (20) | | | (20) | | 303 | 303 | | | |
| 100064458 | LITTLETON | CO | | 07/01/2021 | | 1,221 | | 54 | | | 54 | | 1,275 | 1,275 | | | |
| 100069535 | MEDINA | OH | | 09/01/2021 | | 566 | | (7) | | | (7) | | 559 | 559 | | | |
| 100119084 | ROGERS | AR | | 07/27/2023 | | 372 | | (12) | | | (12) | | 360 | 360 | | | |
| 100091579 | BATON ROUGE | LA | | 03/07/2023 | | 362 | | (25) | | | (25) | | 337 | 337 | | | |
| 100063269 | SAN ANTONIO | TX | | 07/01/2021 | | 706 | | (10) | | | (10) | | 696 | 696 | | | |
| 100028362 | COLUMBUS | GA | | 10/26/2018 | | 796 | | 22 | | | 22 | | 818 | 818 | | | |
| 100152826 | BAYTOWN | TX | | 05/22/2024 | | 455 | | (2) | | | (2) | | 453 | 453 | | | |
| 100138279 | SPRING | TX | | 12/18/2023 | | 2,145 | | (219) | | | (219) | | 1,926 | 1,926 | | | |
| 100119019 | SELMA | TX | | 07/27/2023 | | 447 | | 8 | | | 8 | | 455 | 455 | | | |
| 100133082 | HOUSTON | TX | | 11/29/2023 | | 360 | | | | | | | 360 | 360 | | | |
| 100113459 | YONKERS | NY | | 06/29/2023 | | 542 | | 377 | | | 377 | | 919 | 919 | | | |
| 100110130 | SHAKOPEE | MN | | 06/29/2023 | | 1,302 | | (91) | | | (91) | | 1,211 | 1,211 | | | |
| 100026066 | CHICAGO | IL | | 09/20/2018 | | 969 | | 92 | | | 92 | | 1,061 | 1,061 | | | |
| 100116767 | EAST BRUNSWICK | NJ | | 07/20/2023 | | 782 | | 126 | | | 126 | | 908 | 908 | | | |
| 100029586 | DACULA | GA | | 10/26/2018 | | 625 | | 69 | | | 69 | | 694 | 694 | | | |
| 100156926 | READING | PA | | 06/27/2024 | | 360 | | (10) | | | (10) | | 350 | 350 | | | |
| 100113273 | GREER | SC | | 06/29/2023 | | 716 | | (34) | | | (34) | | 682 | 682 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100091183 | YARMOUTH PORT | MA | | 01/31/2023 | | 7,531 | | (396) | | | (396) | | 7,135 | 7,135 | | | |
| 100100073 | MEMPHIS | TN | | 03/28/2023 | | 392 | | (1) | | | (1) | | 391 | 391 | | | |
| 100078809 | RALEIGH | NC | | 02/24/2022 | | 855 | | (8) | | | (8) | | 847 | 847 | | | |
| 100078823 | RALEIGH | NC | | 02/24/2022 | | 855 | | (8) | | | (8) | | 847 | 847 | | | |
| 100078825 | RALEIGH | NC | | 02/24/2022 | | 855 | | (8) | | | (8) | | 847 | 847 | | | |
| 100075425 | MAGNA | UT | | 12/01/2021 | | 1,045 | | (20) | | | (20) | | 1,025 | 1,025 | | | |
| 100135892 | BALTIMORE | MD | | 11/13/2023 | | 366 | | (3) | | | (3) | | 363 | 363 | | | |
| 100063192 | YUBA CITY | CA | | 07/01/2021 | | 1,163 | | (13) | | | (13) | | 1,150 | 1,150 | | | |
| 100029348 | WOODBRIDGE | VA | | 10/26/2018 | | 1,264 | | 330 | | | 330 | | 1,594 | 1,594 | | | |
| 100062971 | LITTLEROCK | CA | | 07/01/2021 | | 1,201 | | (18) | | | (18) | | 1,183 | 1,183 | | | |
| 100102554 | O FALLON | MO | | 06/07/2023 | | 1,243 | | (38) | | | (38) | | 1,205 | 1,205 | | | |
| 100078978 | SAINT LOUIS | MO | | 02/24/2022 | | 803 | | (16) | | | (16) | | 787 | 787 | | | |
| 100078986 | SAINT LOUIS | MO | | 02/24/2022 | | 803 | | (16) | | | (16) | | 787 | 787 | | | |
| 100027801 | HENRYVILLE | PA | | 10/26/2018 | | 526 | | 85 | | | 85 | | 611 | 611 | | | |
| 100119944 | MIAMI | FL | | 08/10/2023 | | 325 | | (9) | | | (9) | | 316 | 316 | | | |
| 100090060 | ATLANTA | GA | | 01/13/2023 | | 280 | | (21) | | | (21) | | 259 | 259 | | | |
| 100079707 | SPRING | TX | | 04/08/2022 | | 732 | | (33) | | | (33) | | 699 | 699 | | | |
| 100117269 | APOPKA | FL | | 07/20/2023 | | 368 | | (3) | | | (3) | | 365 | 365 | | | |
| 100000365 | DES MOINES | IA | | 09/27/2016 | | 810 | | 22 | | | 22 | | 832 | 832 | | | |
| 100119847 | ROCHESTER | NY | | 08/08/2023 | | 314 | | (11) | | | (11) | | 303 | 303 | | | |
| 100012637 | ORLANDO | FL | | 05/25/2017 | | 405 | | 127 | | | 127 | | 532 | 532 | | | |
| 100028940 | LAWRENCEVILLE | GA | | 10/26/2018 | | 564 | | 91 | | | 91 | | 655 | 655 | | | |
| 100100311 | CHEEKTOWAGA | NY | | 04/27/2023 | | 683 | | 55 | | | 55 | | 738 | 738 | | | |
| 100091246 | LAS VEGAS | NV | | 01/31/2023 | | 689 | | (49) | | | (49) | | 640 | 640 | | | |
| 100109873 | NEW ORLEANS | LA | | 06/22/2023 | | 353 | | (10) | | | (10) | | 343 | 343 | | | |
| 100099997 | KINGSVILLE | TX | | 03/28/2023 | | 372 | | (8) | | | (8) | | 364 | 364 | | | |
| 100078858 | SCOTT | LA | | 02/24/2022 | | 803 | | (11) | | | (11) | | 792 | 792 | | | |
| 100073441 | ROCK HILL | SC | | 11/01/2021 | | 1,021 | | 17 | | | 17 | | 1,038 | 1,038 | | | |
| 100139235 | TAMPA | FL | | 12/28/2023 | | 363 | | (3) | | | (3) | | 360 | 360 | | | |
| 100076002 | OLD HICKORY | TN | | 01/07/2022 | | 1,891 | | (21) | | | (21) | | 1,870 | 1,870 | | | |
| 100113702 | LINDSAY | CA | | 06/29/2023 | | 321 | | 17 | | | 17 | | 338 | 338 | | | |
| 100014011 | GLENDALE | AZ | | 05/25/2017 | | 689 | | 84 | | | 84 | | 773 | 773 | | | |
| 100148025 | LEWISTON | NY | | 04/10/2024 | | 1,455 | | (8) | | | (8) | | 1,447 | 1,447 | | | |
| 100049841 | MIAMI | FL | | 11/20/2020 | | 799 | | (24) | | | (24) | | 775 | 775 | | | |
| 100076472 | CAPE CORAL | FL | | 12/21/2021 | | 788 | | (49) | | | (49) | | 739 | 739 | | | |
| 100148143 | VENICE | FL | | 05/15/2024 | | 472 | | (14) | | | (14) | | 458 | 458 | | | |
| 100130039 | CHICAGO | IL | | 09/27/2023 | | 348 | | (10) | | | (10) | | 338 | 338 | | | |
| 100057910 | FAIRBORN | OH | | 06/30/2021 | | 2,171 | | (7) | | | (7) | | 2,164 | 2,164 | | | |
| 100013398 | MESA | AZ | | 05/25/2017 | | 556 | | 133 | | | 133 | | 689 | 689 | | | |
| 100049653 | SOLEDAD | CA | | 11/20/2020 | | 782 | | (11) | | | (11) | | 771 | 771 | | | |
| 100111776 | LEXINGTON | NY | | 06/29/2023 | | 2,685 | | 568 | | | 568 | | 3,253 | 3,253 | | | |
| 100054056 | MASTIC | NY | | 03/23/2021 | | 543 | | 6 | | | 6 | | 549 | 549 | | | |
| 100101796 | MILWAUKEE | WI | | 03/31/2023 | | 316 | | (10) | | | (10) | | 306 | 306 | | | |
| 100088946 | BOLTON | CT | | 11/15/2022 | | 1,055 | | 15 | | | 15 | | 1,070 | 1,070 | | | |
| 100117156 | PEMBROKE PINES | FL | | 07/20/2023 | | 396 | | 13 | | | 13 | | 409 | 409 | | | |
| 100117410 | RICHMOND | TX | | 07/20/2023 | | 796 | | 245 | | | 245 | | 1,041 | 1,041 | | | |
| 100162564 | SOUTHBURY | CT | | 08/12/2024 | | 135 | | (3) | | | (3) | | 132 | 132 | | | |
| 100109889 | KANSAS CITY | MO | | 06/22/2023 | | 436 | | (16) | | | (16) | | 420 | 420 | | | |
| 100068848 | ELGIN | IL | | 09/01/2021 | | 1,202 | | (18) | | | (18) | | 1,184 | 1,184 | | | |
| 100152864 | MISSOURI CITY | TX | | 05/22/2024 | | 163 | | (18) | | | (18) | | 145 | 145 | | | |
| 100062322 | SAGINAW | TX | | 07/01/2021 | | 1,117 | | (10) | | | (10) | | 1,107 | 1,107 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112493 | MANSFIELD | MA | | 06/29/2023 | | 278 | | 57 | | | 57 | | 335 | 335 | | | |
| 100025735 | CALEXICO | CA | | 09/20/2018 | | 477 | | 64 | | | 64 | | 541 | 541 | | | |
| 100142854 | CHICAGO | IL | | 02/08/2024 | | 240 | | (4) | | | (4) | | 236 | 236 | | | |
| 100138779 | MASCOTTE | FL | | 12/21/2023 | | 313 | | (14) | | | (14) | | 299 | 299 | | | |
| 100023600 | COLLEGE STATION | TX | | 09/04/2018 | | 968 | | 2 | | | 2 | | 970 | 970 | | | |
| 100078936 | RALEIGH | NC | | 02/24/2022 | | 820 | | (10) | | | (10) | | 810 | 810 | | | |
| 100159527 | MARTINEZ | GA | | 07/15/2024 | | 153 | | | | | | | 153 | 153 | | | |
| 100060615 | MAPLEWOOD | MN | | 06/01/2021 | | 1,327 | | 6 | | | 6 | | 1,333 | 1,333 | | | |
| 100143724 | EDMONDS | WA | | 02/26/2024 | | 292 | | (17) | | | (17) | | 275 | 275 | | | |
| 100157750 | CLEARWATER | FL | | 07/02/2024 | | 1,495 | | (38) | | | (38) | | 1,457 | 1,457 | | | |
| 100128522 | ORTONVILLE | MN | | 09/15/2023 | | 263 | | (8) | | | (8) | | 255 | 255 | | | |
| 100133763 | LEBANON | TN | | 10/20/2023 | | 272 | | (12) | | | (12) | | 260 | 260 | | | |
| 100109643 | MAGNOLIA | TX | | 06/14/2023 | | 286 | | (1) | | | (1) | | 285 | 285 | | | |
| 100143801 | HIALEAH | FL | | 02/28/2024 | | 397 | | (10) | | | (10) | | 387 | 387 | | | |
| 100120373 | NEW HAVEN | CT | | 08/18/2023 | | 250 | | (17) | | | (17) | | 233 | 233 | | | |
| 100128854 | SOUTH BEND | IN | | 09/21/2023 | | 364 | | (5) | | | (5) | | 359 | 359 | | | |
| 100127955 | BALTIMORE | MD | | 09/08/2023 | | 2,987 | | 153 | | | 153 | | 3,140 | 3,140 | | | |
| 100090721 | JACKSONVILLE | FL | | 12/29/2022 | | 381 | | (13) | | | (13) | | 368 | 368 | | | |
| 100112254 | CORVALLIS | OR | | 06/29/2023 | | 619 | | 317 | | | 317 | | 936 | 936 | | | |
| 100154892 | KINGMAN | AZ | | 07/19/2024 | | 256 | | (10) | | | (10) | | 246 | 246 | | | |
| 100065005 | BALTIMORE | MD | | 07/14/2021 | | 886 | | (30) | | | (30) | | 856 | 856 | | | |
| 100071856 | CHARLESTON | WV | | 10/14/2021 | | 774 | | (40) | | | (40) | | 734 | 734 | | | |
| 100141454 | CYPRESS | TX | | 01/30/2024 | | 348 | | (5) | | | (5) | | 343 | 343 | | | |
| 100139060 | BALTIMORE | MD | | 12/28/2023 | | 320 | | (9) | | | (9) | | 311 | 311 | | | |
| 100140903 | EAST POINT | GA | | 02/26/2024 | | 259 | | (17) | | | (17) | | 242 | 242 | | | |
| 100043717 | MOUNT PLEASANT | SC | | 08/13/2020 | | 465 | | (34) | | | (34) | | 431 | 431 | | | |
| 100144248 | RICHMOND | TX | | 03/08/2024 | | 292 | | (25) | | | (25) | | 267 | 267 | | | |
| 100060234 | RIO RANCHO | NM | | 06/25/2021 | | 855 | | (30) | | | (30) | | 825 | 825 | | | |
| 100149555 | VALENCIA | CA | | 04/26/2024 | | 104,797 | | (1,267) | | | (1,267) | | 103,530 | 103,530 | | | |
| 100047848 | SAN MARCOS | CA | | 11/20/2020 | | 2,543 | | (112) | | | (112) | | 2,431 | 2,431 | | | |
| 100139394 | BALTIMORE | MD | | 12/28/2023 | | 328 | | (8) | | | (8) | | 320 | 320 | | | |
| 100101153 | NEW HAVEN | CT | | 04/28/2023 | | 767 | | 154 | | | 154 | | 921 | 921 | | | |
| 100065080 | STOCKTON | CA | | 07/14/2021 | | 1,319 | | (37) | | | (37) | | 1,282 | 1,282 | | | |
| 100103763 | REISTERSTOWN | MD | | 05/10/2023 | | 33,688 | | (1,302) | | | (1,302) | | 32,386 | 32,386 | | | |
| 100091166 | MERRIAM WOODS VILLAGE | MO | | 01/31/2023 | | 503 | | 29 | | | 29 | | 532 | 532 | | | |
| 100112229 | SUWANEE | GA | | 06/29/2023 | | 903 | | 241 | | | 241 | | 1,144 | 1,144 | | | |
| 100047339 | WEYMOUTH | MA | | 11/20/2020 | | 2,050 | | (158) | | | (158) | | 1,892 | 1,892 | | | |
| 100139390 | BALTIMORE | MD | | 12/28/2023 | | 321 | | (8) | | | (8) | | 313 | 313 | | | |
| 100064490 | ANN ARBOR | MI | | 07/01/2021 | | 1,851 | | 56 | | | 56 | | 1,907 | 1,907 | | | |
| 100053543 | GREENSBORO | NC | | 03/23/2021 | | 917 | | (108) | | | (108) | | 809 | 809 | | | |
| 100087966 | TAYLORS | SC | | 10/25/2022 | | 443 | | (2) | | | (2) | | 441 | 441 | | | |
| 100133774 | LAS VEGAS | NV | | 10/20/2023 | | 207 | | (13) | | | (13) | | 194 | 194 | | | |
| 100120386 | DECATUR | GA | | 08/18/2023 | | 364 | | (20) | | | (20) | | 344 | 344 | | | |
| 100065003 | OMAHA | NE | | 07/14/2021 | | 2,085 | | (69) | | | (69) | | 2,016 | 2,016 | | | |
| 100078213 | SAN FRANCISCO | CA | | 02/10/2022 | | 635 | | (46) | | | (46) | | 589 | 589 | | | |
| 100060955 | MEMPHIS | TN | | 06/01/2021 | | 1,302 | | 5 | | | 5 | | 1,307 | 1,307 | | | |
| 100103212 | RIVERVIEW | FL | | 04/21/2023 | | 380 | | (11) | | | (11) | | 369 | 369 | | | |
| 100156560 | NORTH LAS VEGAS | NV | | 06/24/2024 | | 911 | | (4) | | | (4) | | 907 | 907 | | | |
| 100088921 | CAROLINA BEACH | NC | | 11/15/2022 | | 420 | | (4) | | | (4) | | 416 | 416 | | | |
| 100049209 | MIAMI | FL | | 11/20/2020 | | 566 | | 31 | | | 31 | | 597 | 597 | | | |
| 100126933 | ONTARIO | CA | | 08/30/2023 | | 1,013 | | 188 | | | 188 | | 1,201 | 1,201 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141106 | PHILADELPHIA | PA | | 01/30/2024 | | 346 | | (19) | | | (19) | | 327 | 327 | | | |
| 100099680 | FAYETTEVILLE | NC | | 04/06/2023 | | 326 | | (16) | | | (16) | | 310 | 310 | | | |
| 100079630 | LAS VEGAS | NV | | 04/08/2022 | | 867 | | 15 | | | 15 | | 882 | 882 | | | |
| 100062732 | BRIDGEPORT | CT | | 07/01/2021 | | 1,246 | | (20) | | | (20) | | 1,226 | 1,226 | | | |
| 100100856 | SEATTLE | WA | | 04/28/2023 | | 724 | | 60 | | | 60 | | 784 | 784 | | | |
| 100084789 | HOUSTON | TX | | 08/02/2022 | | 429 | | (25) | | | (25) | | 404 | 404 | | | |
| 100084787 | WHEELING | IL | | 08/02/2022 | | 1,046 | | 11 | | | 11 | | 1,057 | 1,057 | | | |
| 100154512 | MCFARLAND | CA | | 06/14/2024 | | 305 | | (11) | | | (11) | | 294 | 294 | | | |
| 100065233 | HOUSTON | TX | | 07/14/2021 | | 933 | | (13) | | | (13) | | 920 | 920 | | | |
| 100117992 | LAKE WYLIE | SC | | 07/20/2023 | | 748 | | (26) | | | (26) | | 722 | 722 | | | |
| 100067773 | LAS CRUCES | NM | | 09/23/2021 | | 824 | | (39) | | | (39) | | 785 | 785 | | | |
| 100101791 | PHILADELPHIA | PA | | 03/31/2023 | | 394 | | (9) | | | (9) | | 385 | 385 | | | |
| 100150152 | DECATUR | GA | | 06/14/2024 | | 87 | | (9) | | | (9) | | 78 | 78 | | | |
| 100079518 | ATHENS | AL | | 04/25/2022 | | 783 | | (6) | | | (6) | | 777 | 777 | | | |
| 754764 | PLUM BOROUGH | PA | | 12/31/2006 | | 29,995 | | | | | | | 29,995 | 29,995 | | | |
| 100131837 | SEABROOK | TX | | 10/06/2023 | | 989 | | (107) | | | (107) | | 882 | 882 | | | |
| 100112609 | WILLISTON | VT | | 06/29/2023 | | 1,082 | | 82 | | | 82 | | 1,164 | 1,164 | | | |
| 100065056 | BALTIMORE | MD | | 07/14/2021 | | 905 | | (27) | | | (27) | | 878 | 878 | | | |
| 100116838 | KATY | TX | | 07/20/2023 | | 822 | | 278 | | | 278 | | 1,100 | 1,100 | | | |
| 100081103 | MORRISTOWN | TN | | 03/18/2022 | | 888 | | 19 | | | 19 | | 907 | 907 | | | |
| 100146302 | ALPINE | CA | | 03/19/2024 | | 781 | | (22) | | | (22) | | 759 | 759 | | | |
| 100141100 | SCRANTON | PA | | 01/30/2024 | | 292 | | (7) | | | (7) | | 285 | 285 | | | |
| 100025580 | SACRAMENTO | CA | | 09/20/2018 | | 717 | | 111 | | | 111 | | 828 | 828 | | | |
| 100013648 | ROSELLE | NJ | | 05/25/2017 | | 576 | | 57 | | | 57 | | 633 | 633 | | | |
| 100065002 | CHARLOTTE | NC | | 07/14/2021 | | 889 | | (30) | | | (30) | | 859 | 859 | | | |
| 100110057 | YUMA | AZ | | 06/23/2023 | | 66 | | (4) | | | (4) | | 62 | 62 | | | |
| 100114311 | SACRAMENTO | CA | | 06/29/2023 | | 473 | | 105 | | | 105 | | 578 | 578 | | | |
| 100065159 | WEST NEW YORK | NJ | | 07/14/2021 | | 877 | | (20) | | | (20) | | 857 | 857 | | | |
| 100020349 | PLAINFIELD | NJ | | 07/27/2018 | | 840 | | (15) | | | (15) | | 825 | 825 | | | |
| 100139464 | GREEN BAY | WI | | 12/28/2023 | | 253 | | (10) | | | (10) | | 243 | 243 | | | |
| 100062171 | TULSA | OK | | 07/01/2021 | | 1,443 | | (20) | | | (20) | | 1,423 | 1,423 | | | |
| 100141115 | HAMBURG | NJ | | 01/30/2024 | | 398 | | (8) | | | (8) | | 390 | 390 | | | |
| 100028660 | MIAMI | FL | | 10/26/2018 | | 578 | | 90 | | | 90 | | 668 | 668 | | | |
| 100156084 | EAU CLAIRE | WI | | 06/18/2024 | | 198 | | (11) | | | (11) | | 187 | 187 | | | |
| 100080180 | ALBUQUERQUE | NM | | 02/25/2022 | | 765 | | (18) | | | (18) | | 747 | 747 | | | |
| 100126578 | LAKE WORTH | FL | | 08/30/2023 | | 3,154 | | (176) | | | (176) | | 2,978 | 2,978 | | | |
| 100055624 | SAN ANTONIO | TX | | 03/23/2021 | | 1,694 | | 67 | | | 67 | | 1,761 | 1,761 | | | |
| 100091743 | SACRAMENTO | CA | | 03/24/2023 | | 336 | | (17) | | | (17) | | 319 | 319 | | | |
| 100115293 | PERTH AMBOY | NJ | | 07/17/2023 | | 1,020 | | (35) | | | (35) | | 985 | 985 | | | |
| 100062327 | VERSAILLES | KY | | 07/01/2021 | | 615 | | (3) | | | (3) | | 612 | 612 | | | |
| 100099938 | CARPENTERSVILLE | IL | | 03/28/2023 | | 339 | | (9) | | | (9) | | 330 | 330 | | | |
| 100129944 | LANCASTER | PA | | 09/27/2023 | | 337 | | (6) | | | (6) | | 331 | 331 | | | |
| 100135783 | CHICO | CA | | 11/10/2023 | | 933 | | 305 | | | 305 | | 1,238 | 1,238 | | | |
| 100149809 | MOUNT AIRY | NC | | 04/26/2024 | | 394 | | 3 | | | 3 | | 397 | 397 | | | |
| 100061024 | GLENN HEIGHTS | TX | | 06/01/2021 | | 2,213 | | 9 | | | 9 | | 2,222 | 2,222 | | | |
| 100014842 | MONROVIA | CA | | 11/28/2017 | | 2,153 | | (25) | | | (25) | | 2,128 | 2,128 | | | |
| 100126346 | FORT LAUDERDALE | FL | | 08/30/2023 | | 142 | | (3) | | | (3) | | 139 | 139 | | | |
| 100018438 | GALLATIN | TN | | 06/27/2018 | | 1,589 | | (21) | | | (21) | | 1,568 | 1,568 | | | |
| 100131879 | LA CROSSE | WI | | 10/06/2023 | | 376 | | (8) | | | (8) | | 368 | 368 | | | |
| 100025886 | AVERY | CA | | 09/20/2018 | | 519 | | 107 | | | 107 | | 626 | 626 | | | |
| 100089638 | GILLETTE | WY | | 01/30/2023 | | 92 | | (5) | | | (5) | | 87 | 87 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113291 | WEST HAVEN | CT | | 06/29/2023 | | 1,211 | | 32 | | | 32 | | 1,243 | 1,243 | | | |
| 100060860 | DISTRICT HEIGHTS | MD | | 06/01/2021 | | 856 | | 4 | | | 4 | | 860 | 860 | | | |
| 100127129 | INGLEWOOD | CA | | 08/30/2023 | | 597 | | 43 | | | 43 | | 640 | 640 | | | |
| 100076691 | CULVER CITY | CA | | 12/30/2021 | | 728 | | (61) | | | (61) | | 667 | 667 | | | |
| 100119116 | ROUND ROCK | TX | | 07/28/2023 | | 618 | | 100 | | | 100 | | 718 | 718 | | | |
| 100163240 | MONTGOMERY VILLAGE | MD | | 08/13/2024 | | 109 | | (4) | | | (4) | | 105 | 105 | | | |
| 100161862 | LOCH SHELDRAKE | NY | | 07/31/2024 | | 324 | | (9) | | | (9) | | 315 | 315 | | | |
| 100136068 | SMITHFIELD | NC | | 11/16/2023 | | 437 | | (15) | | | (15) | | 422 | 422 | | | |
| 100146399 | EL DORADO HILLS | CA | | 03/19/2024 | | 239 | | (6) | | | (6) | | 233 | 233 | | | |
| 100013559 | LEMOORE | CA | | 05/25/2017 | | 910 | | 112 | | | 112 | | 1,022 | 1,022 | | | |
| 100128464 | LOUISVILLE | KY | | 09/15/2023 | | 7,940 | | (108) | | | (108) | | 7,832 | 7,832 | | | |
| 100000171 | EDGEFIELD | SC | | 09/27/2016 | | 1,612 | | (9) | | | (9) | | 1,603 | 1,603 | | | |
| 100043502 | RUTHERFORDTON | NC | | 08/13/2020 | | 553 | | (40) | | | (40) | | 513 | 513 | | | |
| 100028063 | SOMERSET | CA | | 10/26/2018 | | 541 | | 104 | | | 104 | | 645 | 645 | | | |
| 100141153 | BALTIMORE | MD | | 01/30/2024 | | 353 | | (11) | | | (11) | | 342 | 342 | | | |
| 100048526 | MACUNGIE | PA | | 11/20/2020 | | 168 | | 10 | | | 10 | | 178 | 178 | | | |
| 100139421 | BALTIMORE | MD | | 12/28/2023 | | 322 | | (5) | | | (5) | | 317 | 317 | | | |
| 100149851 | QUANTICO | MD | | 04/29/2024 | | 366 | | (9) | | | (9) | | 357 | 357 | | | |
| 100111765 | NOVI | MI | | 06/29/2023 | | 1,514 | | 55 | | | 55 | | 1,569 | 1,569 | | | |
| 100116866 | MIAMI | FL | | 07/20/2023 | | 441 | | (4) | | | (4) | | 437 | 437 | | | |
| 100062989 | HAMILTON | GA | | 07/01/2021 | | 950 | | (15) | | | (15) | | 935 | 935 | | | |
| 100115434 | VISALIA | CA | | 07/17/2023 | | 755 | | 16 | | | 16 | | 771 | 771 | | | |
| 100090005 | WAPATO | WA | | 01/13/2023 | | 218 | | (24) | | | (24) | | 194 | 194 | | | |
| 100158562 | WILMINGTON | DE | | 07/10/2024 | | 188 | | (14) | | | (14) | | 174 | 174 | | | |
| 100011712 | HUNTINGTON STATION | NY | | 03/08/2017 | | 1,173 | | 649 | | | 649 | | 1,822 | 1,822 | | | |
| 100147981 | SAINT ROBERT | MO | | 04/10/2024 | | 716 | | (14) | | | (14) | | 702 | 702 | | | |
| 100031083 | MARGATE | FL | | 03/29/2019 | | 3,344 | | 194 | | | 194 | | 3,538 | 3,538 | | | |
| 100023450 | SAN DIEGO | CA | | 08/16/2018 | | 901 | | (12) | | | (12) | | 889 | 889 | | | |
| 100109698 | HOUSTON | TX | | 06/16/2023 | | 8,718 | | (273) | | | (273) | | 8,445 | 8,445 | | | |
| 100025652 | CAPE ELIZABETH | ME | | 09/20/2018 | | 1,175 | | 234 | | | 234 | | 1,409 | 1,409 | | | |
| 100062785 | PITTSVIEW | AL | | 07/01/2021 | | 1,220 | | (19) | | | (19) | | 1,201 | 1,201 | | | |
| 100156876 | GAFFNEY | SC | | 06/27/2024 | | 357 | | (10) | | | (10) | | 347 | 347 | | | |
| 100116187 | FLORIDA CITY | FL | | 07/20/2023 | | 714 | | 133 | | | 133 | | 847 | 847 | | | |
| 100049450 | ONTARIO | CA | | 11/20/2020 | | 1,967 | | 58 | | | 58 | | 2,025 | 2,025 | | | |
| 100141501 | BALTIMORE | MD | | 01/30/2024 | | 251 | | (15) | | | (15) | | 236 | 236 | | | |
| 100062706 | COLORADO SPRINGS | CO | | 07/01/2021 | | 1,199 | | (15) | | | (15) | | 1,184 | 1,184 | | | |
| 100091959 | NEW HAVEN | CT | | 02/07/2023 | | 338 | | (19) | | | (19) | | 319 | 319 | | | |
| 100103157 | BALTIMORE | MD | | 04/21/2023 | | 381 | | (10) | | | (10) | | 371 | 371 | | | |
| 100153869 | TUCSON | AZ | | 06/05/2024 | | 275 | | 3 | | | 3 | | 278 | 278 | | | |
| 100112717 | SYLMAR | CA | | 06/29/2023 | | 617 | | 350 | | | 350 | | 967 | 967 | | | |
| 100153602 | WILMINGTON | DE | | 05/31/2024 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |
| 100134474 | FRESNO | CA | | 10/30/2023 | | 391 | | | | | | | 391 | 391 | | | |
| 100112820 | PALATINE | IL | | 06/29/2023 | | 866 | | 227 | | | 227 | | 1,093 | 1,093 | | | |
| 100011541 | RIVERVIEW | FL | | 03/08/2017 | | 421 | | 110 | | | 110 | | 531 | 531 | | | |
| 100064209 | SANFORD | FL | | 07/01/2021 | | 2,308 | | 89 | | | 89 | | 2,397 | 2,397 | | | |
| 100012411 | FRANKLIN | NC | | 04/28/2017 | | 2,129 | | 17 | | | 17 | | 2,146 | 2,146 | | | |
| 100116865 | LEAGUE CITY | TX | | 07/20/2023 | | 392 | | 5 | | | 5 | | 397 | 397 | | | |
| 100119881 | LAKE ZURICH | IL | | 08/10/2023 | | 341 | | (25) | | | (25) | | 316 | 316 | | | |
| 100117299 | HOMESTEAD | FL | | 07/20/2023 | | 597 | | (46) | | | (46) | | 551 | 551 | | | |
| 100055554 | OXFORD | MI | | 03/23/2021 | | 3,881 | | 53 | | | 53 | | 3,934 | 3,934 | | | |
| 100118130 | PASADENA | TX | | 07/20/2023 | | 179 | | (15) | | | (15) | | 164 | 164 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064998 | MIAMI BEACH | FL | | 07/14/2021 | | 1,322 | | (45) | | | (45) | | 1,277 | 1,277 | | | |
| 100075969 | MILFORD | OH | | 01/07/2022 | | 907 | | | | | | | 907 | 907 | | | |
| 100156364 | WARREN | MI | | 07/25/2024 | | 106 | | (8) | | | (8) | | 98 | 98 | | | |
| 100030842 | EVERETT | WA | | 04/09/2019 | | 1,582 | | 105 | | | 105 | | 1,687 | 1,687 | | | |
| 100064787 | TUCSON | AZ | | 07/14/2021 | | 796 | | (37) | | | (37) | | 759 | 759 | | | |
| 100065121 | FOUNTAIN INN | SC | | 07/14/2021 | | 924 | | (24) | | | (24) | | 900 | 900 | | | |
| 100024355 | LOS BANOS | CA | | 09/20/2018 | | 905 | | | | | | | 905 | 905 | | | |
| 100141185 | MEMPHIS | TN | | 01/30/2024 | | 316 | | (12) | | | (12) | | 304 | 304 | | | |
| 100084715 | OTTAWA | IL | | 08/02/2022 | | 465 | | 1 | | | 1 | | 466 | 466 | | | |
| 100023560 | OWINGS MILLS | MD | | 09/04/2018 | | 894 | | (15) | | | (15) | | 879 | 879 | | | |
| 100084766 | HOMESTEAD | FL | | 08/02/2022 | | 293 | | (16) | | | (16) | | 277 | 277 | | | |
| 100103598 | BURBANK | IL | | 05/08/2023 | | 398 | | (13) | | | (13) | | 385 | 385 | | | |
| 100029254 | SACRAMENTO | CA | | 10/26/2018 | | 330 | | 120 | | | 120 | | 450 | 450 | | | |
| 100112844 | LOS ANGELES | CA | | 06/29/2023 | | 2,194 | | 232 | | | 232 | | 2,426 | 2,426 | | | |
| 100150080 | DALLAS | TX | | 06/14/2024 | | 856 | | (31) | | | (31) | | 825 | 825 | | | |
| 100100777 | BERWYN | IL | | 04/28/2023 | | 711 | | 56 | | | 56 | | 767 | 767 | | | |
| 100079713 | PORT CHARLOTTE | FL | | 04/08/2022 | | 405 | | (35) | | | (35) | | 370 | 370 | | | |
| 100087224 | SAN ANTONIO | TX | | 10/25/2022 | | 672 | | 55 | | | 55 | | 727 | 727 | | | |
| 100066321 | MILFORD | CT | | 08/02/2021 | | 1,310 | | (11) | | | (11) | | 1,299 | 1,299 | | | |
| 100126335 | TOMS RIVER | NJ | | 08/30/2023 | | 358 | | (12) | | | (12) | | 346 | 346 | | | |
| 100109137 | PALM BAY | FL | | 06/09/2023 | | 690 | | (17) | | | (17) | | 673 | 673 | | | |
| 100113613 | RIVERSIDE | NJ | | 06/29/2023 | | 435 | | 443 | | | 443 | | 878 | 878 | | | |
| 100065126 | KALAMAZOO | MI | | 07/14/2021 | | 1,270 | | (32) | | | (32) | | 1,238 | 1,238 | | | |
| 100113417 | RANDALLSTOWN | MD | | 06/29/2023 | | 452 | | 348 | | | 348 | | 800 | 800 | | | |
| 100119233 | FRANKLIN | NC | | 07/31/2023 | | 2,674 | | (23) | | | (23) | | 2,651 | 2,651 | | | |
| 100076083 | MICHIGAN CITY | IN | | 01/07/2022 | | 775 | | (30) | | | (30) | | 745 | 745 | | | |
| 100149316 | NEW ORLEANS | LA | | 04/24/2024 | | 663 | | 15 | | | 15 | | 678 | 678 | | | |
| 100135994 | PHILADELPHIA | PA | | 11/16/2023 | | 289 | | (9) | | | (9) | | 280 | 280 | | | |
| 100103138 | LANSING | IL | | 04/21/2023 | | 401 | | (10) | | | (10) | | 391 | 391 | | | |
| 100025257 | HIALEAH | FL | | 09/20/2018 | | 606 | | 79 | | | 79 | | 685 | 685 | | | |
| 100070455 | MESA | AZ | | 09/23/2021 | | 1,114 | | (47) | | | (47) | | 1,067 | 1,067 | | | |
| 100055190 | PONTE VEDRA BEACH | FL | | 03/23/2021 | | 741 | | (28) | | | (28) | | 713 | 713 | | | |
| 100128729 | PITTSBURGH | PA | | 09/21/2023 | | 367 | | (6) | | | (6) | | 361 | 361 | | | |
| 100062915 | SPRING | TX | | 07/01/2021 | | 1,220 | | (15) | | | (15) | | 1,205 | 1,205 | | | |
| 100023949 | (ENCINO AREA) LOS ANGE | CA | | 09/10/2018 | | 3,561 | | (23) | | | (23) | | 3,538 | 3,538 | | | |
| 100134737 | MELISSA | TX | | 10/30/2023 | | 2,923 | | (13) | | | (13) | | 2,910 | 2,910 | | | |
| 100029318 | LEVITTOWN | PA | | 10/26/2018 | | 529 | | 119 | | | 119 | | 648 | 648 | | | |
| 100043095 | PARLIER | CA | | 05/28/2020 | | 951 | | 25 | | | 25 | | 976 | 976 | | | |
| 100110122 | BAYTOWN | TX | | 06/23/2023 | | 316 | | (6) | | | (6) | | 310 | 310 | | | |
| 100043516 | DANBURY | CT | | 08/13/2020 | | 601 | | 81 | | | 81 | | 682 | 682 | | | |
| 100155112 | ST PETERSBURG | FL | | 07/19/2024 | | 967 | | 6 | | | 6 | | 973 | 973 | | | |
| 100070728 | SATELLITE BEACH | FL | | 10/01/2021 | | 1,039 | | (1) | | | (1) | | 1,038 | 1,038 | | | |
| 100025583 | CHICAGO | IL | | 09/20/2018 | | 2,361 | | 112 | | | 112 | | 2,473 | 2,473 | | | |
| 100149779 | DARBY | PA | | 04/26/2024 | | 126 | | (1) | | | (1) | | 125 | 125 | | | |
| 100117001 | DEER PARK | TX | | 07/20/2023 | | 605 | | 72 | | | 72 | | 677 | 677 | | | |
| 100079073 | WILDWOOD | NJ | | 02/24/2022 | | 1,535 | | (10) | | | (10) | | 1,525 | 1,525 | | | |
| 100127384 | PARKER | CO | | 08/30/2023 | | 614 | | 353 | | | 353 | | 967 | 967 | | | |
| 100155339 | INDIANAPOLIS | IN | | 07/19/2024 | | 250 | | (11) | | | (11) | | 239 | 239 | | | |
| 100114756 | MOUNT HOLLY | NJ | | 07/07/2023 | | 2,117 | | (26) | | | (26) | | 2,091 | 2,091 | | | |
| 100079031 | PIKE ROAD | AL | | 02/24/2022 | | 861 | | (3) | | | (3) | | 858 | 858 | | | |
| 100077398 | DISTRICT HEIGHTS | MD | | 01/03/2022 | | 705 | | (13) | | | (13) | | 692 | 692 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100031320 | VENICE | FL | | 03/29/2019 | | 732 | | (30) | | | (30) | | 702 | 702 | | | |
| 100153910 | DYER | IN | | 06/05/2024 | | 275 | | 3 | | | 3 | | 278 | 278 | | | |
| 100087478 | SPRING HILL | FL | | 10/25/2022 | | 2,252 | | 156 | | | 156 | | 2,408 | 2,408 | | | |
| 100126342 | CARPENTERSVILLE | IL | | 08/30/2023 | | 367 | | (9) | | | (9) | | 358 | 358 | | | |
| 100024841 | LAS VEGAS | NV | | 09/20/2018 | | 754 | | 104 | | | 104 | | 858 | 858 | | | |
| 100103714 | PLUMAS LAKE | CA | | 05/08/2023 | | 4,193 | | 4 | | | 4 | | 4,197 | 4,197 | | | |
| 100120368 | PARKVILLE | MD | | 08/18/2023 | | 296 | | (24) | | | (24) | | 272 | 272 | | | |
| 100026471 | TRUMBULL | CT | | 09/26/2018 | | 1,274 | | 147 | | | 147 | | 1,421 | 1,421 | | | |
| 100134263 | SILVER SPRING | MD | | 10/27/2023 | | 246 | | (11) | | | (11) | | 235 | 235 | | | |
| 100029416 | LEVITTOWN | PA | | 10/26/2018 | | 609 | | 78 | | | 78 | | 687 | 687 | | | |
| 100148052 | ROCHESTER | MN | | 04/10/2024 | | 578 | | (11) | | | (11) | | 567 | 567 | | | |
| 100137462 | NORRIDGE | IL | | 01/11/2024 | | 1,370 | | (67) | | | (67) | | 1,303 | 1,303 | | | |
| 100061275 | METAIRIE | LA | | 06/01/2021 | | 315 | | 1 | | | 1 | | 316 | 316 | | | |
| 100103654 | COLLEGE STATION | TX | | 05/08/2023 | | 202 | | 6 | | | 6 | | 208 | 208 | | | |
| 100144509 | KATY | TX | | 04/26/2024 | | 330 | | (33) | | | (33) | | 297 | 297 | | | |
| 100090024 | TAMPA | FL | | 01/13/2023 | | 264 | | (1) | | | (1) | | 263 | 263 | | | |
| 100150806 | DOVER | DE | | 05/08/2024 | | 389 | | (5) | | | (5) | | 384 | 384 | | | |
| 100111784 | MIAMI | FL | | 06/29/2023 | | 2,167 | | 75 | | | 75 | | 2,242 | 2,242 | | | |
| 100046677 | BOISE | ID | | 11/25/2020 | | 977 | | (25) | | | (25) | | 952 | 952 | | | |
| 100010993 | RANCHO CUCAMONGA | CA | | 12/23/2016 | | 2,261 | | 171 | | | 171 | | 2,432 | 2,432 | | | |
| 100119127 | OWENSBORO | KY | | 07/28/2023 | | 906 | | 239 | | | 239 | | 1,145 | 1,145 | | | |
| 100028483 | RIVERSIDE | CA | | 10/26/2018 | | 467 | | 65 | | | 65 | | 532 | 532 | | | |
| 100117313 | CLERMONT | FL | | 07/20/2023 | | 841 | | 258 | | | 258 | | 1,099 | 1,099 | | | |
| 100147292 | MONTICELLO | NY | | 03/28/2024 | | 241 | | (8) | | | (8) | | 233 | 233 | | | |
| 100054963 | CHICAGO | IL | | 03/23/2021 | | 1,692 | | 133 | | | 133 | | 1,825 | 1,825 | | | |
| 100091670 | GARDNER | MA | | 01/27/2023 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |
| 100117783 | TORRANCE | CA | | 07/20/2023 | | 445 | | 4 | | | 4 | | 449 | 449 | | | |
| 100131573 | MACON | GA | | 10/05/2023 | | 303 | | (3) | | | (3) | | 300 | 300 | | | |
| 100152487 | BELTSVILLE | MD | | 05/16/2024 | | 277 | | (4) | | | (4) | | 273 | 273 | | | |
| 100025424 | LAUREL | MD | | 09/20/2018 | | 449 | | 103 | | | 103 | | 552 | 552 | | | |
| 100012069 | CORAL SPRINGS | FL | | 03/08/2017 | | 1,019 | | 39 | | | 39 | | 1,058 | 1,058 | | | |
| 100111673 | BIG SPRING | TX | | 06/29/2023 | | 2,552 | | 136 | | | 136 | | 2,688 | 2,688 | | | |
| 100079267 | SUN CITY CENTER | FL | | 02/28/2022 | | 761 | | (18) | | | (18) | | 743 | 743 | | | |
| 100081491 | PHOENIX | AZ | | 03/18/2022 | | 887 | | 22 | | | 22 | | 909 | 909 | | | |
| 100013969 | SPRINGFIELD | OR | | 05/25/2017 | | 708 | | 48 | | | 48 | | 756 | 756 | | | |
| 100087276 | LEAGUE CITY | TX | | 10/25/2022 | | 2,573 | | 217 | | | 217 | | 2,790 | 2,790 | | | |
| 100128232 | MEMPHIS | TN | | 09/14/2023 | | 358 | | (4) | | | (4) | | 354 | 354 | | | |
| 100133338 | AURORA | IL | | 11/29/2023 | | 340 | | (11) | | | (11) | | 329 | 329 | | | |
| 100066730 | MARGATE | FL | | 08/02/2021 | | 1,271 | | (12) | | | (12) | | 1,259 | 1,259 | | | |
| 100045873 | POWAY | CA | | 11/25/2020 | | 1,219 | | (23) | | | (23) | | 1,196 | 1,196 | | | |
| 100057812 | NORTH CHESTERFIELD | VA | | 06/30/2021 | | 876 | | (20) | | | (20) | | 856 | 856 | | | |
| 100154830 | BRICK | NJ | | 07/19/2024 | | 1,158 | | (53) | | | (53) | | 1,105 | 1,105 | | | |
| 100136629 | BAKERSFIELD | CA | | 11/22/2023 | | 575 | | (8) | | | (8) | | 567 | 567 | | | |
| 100053467 | SICKLERVILLE | NJ | | 03/23/2021 | | 219 | | (1) | | | (1) | | 218 | 218 | | | |
| 100153982 | GAINESVILLE | GA | | 06/05/2024 | | 227 | | (22) | | | (22) | | 205 | 205 | | | |
| 100013289 | FRANKFORD | DE | | 05/25/2017 | | 540 | | 137 | | | 137 | | 677 | 677 | | | |
| 100146063 | MORAGA | CA | | 03/19/2024 | | 861 | | (19) | | | (19) | | 842 | 842 | | | |
| 100065219 | GLENN HEIGHTS | TX | | 07/14/2021 | | 926 | | (16) | | | (16) | | 910 | 910 | | | |
| 100054903 | PHOENIX | AZ | | 03/23/2021 | | 367 | | (1) | | | (1) | | 366 | 366 | | | |
| 100128871 | BURLESON | TX | | 09/21/2023 | | 304 | | (7) | | | (7) | | 297 | 297 | | | |
| 100076258 | MARRERO | LA | | 01/07/2022 | | 817 | | (20) | | | (20) | | 797 | 797 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100149119 | SAINT PAUL | MN | | 04/22/2024 | | 213 | | (10) | | | (10) | | 203 | 203 | | | |
| 100112212 | CHICAGO | IL | | 06/29/2023 | | 683 | | 117 | | | 117 | | 800 | 800 | | | |
| 100055889 | LAKE HAVASU CITY | AZ | | 03/26/2021 | | 1,317 | | (37) | | | (37) | | 1,280 | 1,280 | | | |
| 100088177 | MOORE | OK | | 10/25/2022 | | 400 | | (10) | | | (10) | | 390 | 390 | | | |
| 100060597 | PEORIA | AZ | | 06/01/2021 | | 808 | | 3 | | | 3 | | 811 | 811 | | | |
| 100064235 | LAKE WORTH | FL | | 07/01/2021 | | 813 | | 23 | | | 23 | | 836 | 836 | | | |
| 100079138 | SOUTHFIELD | MI | | 02/24/2022 | | 841 | | (7) | | | (7) | | 834 | 834 | | | |
| 100061009 | INDIO | CA | | 06/01/2021 | | 958 | | 4 | | | 4 | | 962 | 962 | | | |
| 100087189 | GREENVILLE | TX | | 10/25/2022 | | 593 | | 16 | | | 16 | | 609 | 609 | | | |
| 100023654 | DORAL | FL | | 09/04/2018 | | 880 | | (2) | | | (2) | | 878 | 878 | | | |
| 100150102 | STONE MOUNTAIN | GA | | 06/14/2024 | | 328 | | (22) | | | (22) | | 306 | 306 | | | |
| 100142099 | KANNAPOLIS | NC | | 02/29/2024 | | 267 | | (17) | | | (17) | | 250 | 250 | | | |
| 100013801 | MIAMI SPRINGS | FL | | 05/25/2017 | | 819 | | 285 | | | 285 | | 1,104 | 1,104 | | | |
| 100088068 | RIVERDALE | GA | | 10/25/2022 | | 495 | | (22) | | | (22) | | 473 | 473 | | | |
| 100031250 | SACRAMENTO | CA | | 03/29/2019 | | 545 | | 108 | | | 108 | | 653 | 653 | | | |
| 100115229 | TOMS RIVER | NJ | | 07/17/2023 | | 364 | | (10) | | | (10) | | 354 | 354 | | | |
| 100114621 | DURHAM | NC | | 06/29/2023 | | 365 | | (16) | | | (16) | | 349 | 349 | | | |
| 100024760 | GLENDALE | AZ | | 09/20/2018 | | 486 | | 63 | | | 63 | | 549 | 549 | | | |
| 100048449 | SOMERSET | NJ | | 11/20/2020 | | 2,468 | | (197) | | | (197) | | 2,271 | 2,271 | | | |
| 100080982 | HINESVILLE | GA | | 03/18/2022 | | 933 | | 37 | | | 37 | | 970 | 970 | | | |
| 100139236 | EASTON | PA | | 12/28/2023 | | 331 | | | | | | | 331 | 331 | | | |
| 100155581 | FREDERICKSBURG | VA | | 06/18/2024 | | 158 | | (6) | | | (6) | | 152 | 152 | | | |
| 100139238 | EASTON | PA | | 12/28/2023 | | 331 | | | | | | | 331 | 331 | | | |
| 100071675 | LOS ANGELES | CA | | 10/14/2021 | | 590 | | (22) | | | (22) | | 568 | 568 | | | |
| 100049140 | RESTON | VA | | 11/20/2020 | | 1,973 | | (127) | | | (127) | | 1,846 | 1,846 | | | |
| 100111997 | ALLEN | TX | | 06/29/2023 | | 786 | | 205 | | | 205 | | 991 | 991 | | | |
| 100101563 | TOMS RIVER | NJ | | 04/26/2023 | | 484 | | (10) | | | (10) | | 474 | 474 | | | |
| 100088908 | JACKSONVILLE | FL | | 11/15/2022 | | 243 | | (45) | | | (45) | | 198 | 198 | | | |
| 100139230 | EASTON | PA | | 12/28/2023 | | 331 | | | | | | | 331 | 331 | | | |
| 100128795 | ORLANDO | FL | | 09/21/2023 | | 331 | | (6) | | | (6) | | 325 | 325 | | | |
| 100141630 | HOLIDAY | FL | | 01/30/2024 | | 823 | | (46) | | | (46) | | 777 | 777 | | | |
| 100113786 | FREDERICKSBURG | VA | | 06/29/2023 | | 4,198 | | 233 | | | 233 | | 4,431 | 4,431 | | | |
| 100108205 | SILVER SPRING | MD | | 05/24/2023 | | 273 | | (14) | | | (14) | | 259 | 259 | | | |
| 100139232 | EASTON | PA | | 12/28/2023 | | 331 | | | | | | | 331 | 331 | | | |
| 100083220 | NORTHPORT | AL | | 05/26/2022 | | 480 | | (27) | | | (27) | | 453 | 453 | | | |
| 100090161 | GREELEY | CO | | 01/13/2023 | | 5,067 | | (289) | | | (289) | | 4,778 | 4,778 | | | |
| 100159510 | COLUMBIA | MO | | 07/15/2024 | | 244 | | (7) | | | (7) | | 237 | 237 | | | |
| 100153493 | MONTICELLO | NY | | 05/30/2024 | | 320 | | (11) | | | (11) | | 309 | 309 | | | |
| 100153680 | FOREST HILLS | NY | | 05/31/2024 | | 102,403 | | (664) | | | (664) | | 101,739 | 101,739 | | | |
| 100158816 | STILLWATER | OK | | 07/10/2024 | | 118 | | (1) | | | (1) | | 117 | 117 | | | |
| 100100850 | BAKERSFIELD | CA | | 04/28/2023 | | 446 | | (3) | | | (3) | | 443 | 443 | | | |
| 100060974 | HORSHAM | PA | | 06/01/2021 | | 427 | | 2 | | | 2 | | 429 | 429 | | | |
| 100127979 | GREENBRIER | TN | | 09/08/2023 | | 434 | | 5 | | | 5 | | 439 | 439 | | | |
| 100086950 | RICHMOND | TX | | 10/24/2022 | | 42,214 | | (1,546) | | | (1,546) | | 40,668 | 40,668 | | | |
| 100099740 | PHILADELPHIA | PA | | 02/28/2023 | | 391 | | (7) | | | (7) | | 384 | 384 | | | |
| 100028351 | LAS VEGAS | NV | | 10/26/2018 | | 702 | | 85 | | | 85 | | 787 | 787 | | | |
| 100109899 | ATLANTIC CITY | NJ | | 06/22/2023 | | 365 | | (13) | | | (13) | | 352 | 352 | | | |
| 100117946 | SUN CITY CENTER | FL | | 07/20/2023 | | 711 | | 94 | | | 94 | | 805 | 805 | | | |
| 100143791 | KISSIMMEE | FL | | 02/28/2024 | | 1,248 | | (35) | | | (35) | | 1,213 | 1,213 | | | |
| 100083247 | HOUSTON | TX | | 05/10/2022 | | 1,939 | | (85) | | | (85) | | 1,854 | 1,854 | | | |
| 100120384 | SPRING | TX | | 08/18/2023 | | 164 | | (5) | | | (5) | | 159 | 159 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062766 | MARLTON | NJ | | 07/01/2021 | | 1,176 | | (3) | | | (3) | | 1,173 | 1,173 | | | |
| 100100218 | CLEVELAND HEIGHTS | OH | | 03/17/2023 | | 394 | | (7) | | | (7) | | 387 | 387 | | | |
| 100146578 | GASTONIA | NC | | 03/20/2024 | | 350 | | (10) | | | (10) | | 340 | 340 | | | |
| 100152931 | GLOUCESTER CITY | NJ | | 06/27/2024 | | 212 | | (12) | | | (12) | | 200 | 200 | | | |
| 100101543 | MESQUITE | TX | | 04/26/2023 | | 494 | | (9) | | | (9) | | 485 | 485 | | | |
| 100031235 | APOPKA | FL | | 03/29/2019 | | 776 | | 100 | | | 100 | | 876 | 876 | | | |
| 100070504 | ROANOKE | VA | | 09/23/2021 | | 830 | | (39) | | | (39) | | 791 | 791 | | | |
| 100013416 | HOLLYWOOD | FL | | 05/25/2017 | | 484 | | 125 | | | 125 | | 609 | 609 | | | |
| 100031186 | MORENO VALLEY | CA | | 03/29/2019 | | 677 | | 140 | | | 140 | | 817 | 817 | | | |
| 100062836 | LOVELAND | OH | | 07/01/2021 | | 1,272 | | (3) | | | (3) | | 1,269 | 1,269 | | | |
| 100011799 | DANBURY | CT | | 03/08/2017 | | 754 | | 85 | | | 85 | | 839 | 839 | | | |
| 100165706 | POMPANO BEACH | FL | | 08/29/2024 | | 206 | | (7) | | | (7) | | 199 | 199 | | | |
| 100138357 | NEWPORT NEWS | VA | | 12/18/2023 | | 331 | | (4) | | | (4) | | 327 | 327 | | | |
| 100024215 | LITTLE ELM | TX | | 09/20/2018 | | 1,276 | | (12) | | | (12) | | 1,264 | 1,264 | | | |
| 100158536 | NATRONA HEIGHTS | PA | | 07/10/2024 | | 1,836 | | (107) | | | (107) | | 1,729 | 1,729 | | | |
| 100145846 | STONE MOUNTAIN | GA | | 03/15/2024 | | 349 | | (12) | | | (12) | | 337 | 337 | | | |
| 100031423 | DAVIE | FL | | 03/29/2019 | | 1,036 | | 29 | | | 29 | | 1,065 | 1,065 | | | |
| 100076172 | HIXSON | TN | | 01/07/2022 | | 764 | | (29) | | | (29) | | 735 | 735 | | | |
| 100117058 | NAUGATUCK | CT | | 07/20/2023 | | 696 | | 75 | | | 75 | | 771 | 771 | | | |
| 100079999 | DURANT | OK | | 04/08/2022 | | 1,367 | | (33) | | | (33) | | 1,334 | 1,334 | | | |
| 100140992 | HOUSTON | TX | | 01/26/2024 | | 294 | | 11 | | | 11 | | 305 | 305 | | | |
| 100157639 | SUNRISE | FL | | 06/28/2024 | | 117 | | (3) | | | (3) | | 114 | 114 | | | |
| 100139227 | WOODBURY | MN | | 12/28/2023 | | 323 | | (7) | | | (7) | | 316 | 316 | | | |
| 100049887 | MELROSE PARK | IL | | 11/20/2020 | | 808 | | (35) | | | (35) | | 773 | 773 | | | |
| 100062829 | SAN ANTONIO | TX | | 07/01/2021 | | 948 | | (10) | | | (10) | | 938 | 938 | | | |
| 100159830 | MAGNOLIA | TX | | 07/17/2024 | | 154 | | (3) | | | (3) | | 151 | 151 | | | |
| 100100193 | PHILADELPHIA | PA | | 03/17/2023 | | 374 | | (12) | | | (12) | | 362 | 362 | | | |
| 100070459 | EXETER | CA | | 09/23/2021 | | 798 | | (43) | | | (43) | | 755 | 755 | | | |
| 100157979 | MONTGOMERY | IL | | 07/09/2024 | | 267 | | (1) | | | (1) | | 266 | 266 | | | |
| 100147293 | SAINT JOHNS | FL | | 03/28/2024 | | 263 | | (1) | | | (1) | | 262 | 262 | | | |
| 100136826 | LOUISVILLE | KY | | 11/27/2023 | | 354 | | (7) | | | (7) | | 347 | 347 | | | |
| 100147615 | SEAGOVILLE | TX | | 04/04/2024 | | 264 | | (19) | | | (19) | | 245 | 245 | | | |
| 100150162 | CLEARWATER | FL | | 04/30/2024 | | 393 | | (14) | | | (14) | | 379 | 379 | | | |
| 100114645 | LANCASTER | CA | | 06/29/2023 | | 243 | | (10) | | | (10) | | 233 | 233 | | | |
| 100076455 | LABELLE | FL | | 12/23/2021 | | 647 | | (67) | | | (67) | | 580 | 580 | | | |
| 100154564 | BALTIMORE | MD | | 06/14/2024 | | 90 | | (4) | | | (4) | | 86 | 86 | | | |
| 100071837 | ROSEVILLE | CA | | 10/14/2021 | | 797 | | (41) | | | (41) | | 756 | 756 | | | |
| 100101570 | AMES | IA | | 04/26/2023 | | 437 | | (7) | | | (7) | | 430 | 430 | | | |
| 100111455 | SAN DIEGO | CA | | 06/29/2023 | | 606 | | 290 | | | 290 | | 896 | 896 | | | |
| 100116551 | MIDLOTHIAN | VA | | 07/20/2023 | | 894 | | 170 | | | 170 | | 1,064 | 1,064 | | | |
| 100113494 | SANTA ANA | CA | | 06/29/2023 | | 620 | | 286 | | | 286 | | 906 | 906 | | | |
| 100071337 | FORT WORTH | TX | | 10/01/2021 | | 1,189 | | (3) | | | (3) | | 1,186 | 1,186 | | | |
| 100024625 | MODESTO | CA | | 09/20/2018 | | 865 | | 175 | | | 175 | | 1,040 | 1,040 | | | |
| 100116950 | ROSENBERG | TX | | 07/20/2023 | | 522 | | 153 | | | 153 | | 675 | 675 | | | |
| 100115257 | PEMBERTON TOWNSHIP | NJ | | 07/17/2023 | | 369 | | (9) | | | (9) | | 360 | 360 | | | |
| 100143732 | KISSIMMEE | FL | | 02/26/2024 | | 874 | | (47) | | | (47) | | 827 | 827 | | | |
| 100119495 | VALLEJO | CA | | 07/28/2023 | | 884 | | 187 | | | 187 | | 1,071 | 1,071 | | | |
| 100086623 | SUNNY ISLES BEACH | FL | | 09/30/2022 | | 482 | | (2) | | | (2) | | 480 | 480 | | | |
| 100079703 | CHICAGO | IL | | 04/25/2022 | | 715 | | (43) | | | (43) | | 672 | 672 | | | |
| 100080983 | HINESVILLE | GA | | 03/18/2022 | | 929 | | 38 | | | 38 | | 967 | 967 | | | |
| 100087242 | VERNON | NJ | | 10/25/2022 | | 615 | | 17 | | | 17 | | 632 | 632 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100024517 | MANTECA | CA | | 09/20/2018 | | 454 | | 48 | | | 48 | | 502 | 502 | | | |
| 100131712 | INDIANAPOLIS | IN | | 10/06/2023 | | 1,803 | | 53 | | | 53 | | 1,856 | 1,856 | | | |
| 100030740 | PORT ORANGE | FL | | 04/09/2019 | | 640 | | 101 | | | 101 | | 741 | 741 | | | |
| 100064770 | GULF BREEZE | FL | | 07/14/2021 | | 892 | | (43) | | | (43) | | 849 | 849 | | | |
| 100117092 | ASHEVILLE | NC | | 07/20/2023 | | 546 | | 25 | | | 25 | | 571 | 571 | | | |
| 100089276 | NEW BOSTON | MI | | 01/26/2023 | | 294 | | (20) | | | (20) | | 274 | 274 | | | |
| 100019763 | CLOVIS | CA | | 07/26/2018 | | 587 | | (12) | | | (12) | | 575 | 575 | | | |
| 100129945 | KNOXVILLE | TN | | 09/27/2023 | | 366 | | (8) | | | (8) | | 358 | 358 | | | |
| 100103822 | MEMPHIS | TN | | 05/10/2023 | | 384 | | (8) | | | (8) | | 376 | 376 | | | |
| 100141744 | MANHEIM | PA | | 01/30/2024 | | 1,545 | | (18) | | | (18) | | 1,527 | 1,527 | | | |
| 100088094 | DANIA BEACH | FL | | 10/25/2022 | | 404 | | (8) | | | (8) | | 396 | 396 | | | |
| 100109986 | PLYMOUTH | PA | | 06/22/2023 | | 392 | | (5) | | | (5) | | 387 | 387 | | | |
| 100080993 | FORT WORTH | TX | | 03/18/2022 | | 906 | | 34 | | | 34 | | 940 | 940 | | | |
| 100060180 | ITASCA | IL | | 06/25/2021 | | 1,734 | | (63) | | | (63) | | 1,671 | 1,671 | | | |
| 100063158 | HOUSTON | TX | | 07/01/2021 | | 1,095 | | (17) | | | (17) | | 1,078 | 1,078 | | | |
| 100100668 | STAFFORD | VA | | 04/28/2023 | | 534 | | (6) | | | (6) | | 528 | 528 | | | |
| 100147065 | OLYMPIA | WA | | 03/27/2024 | | 41,665 | | (334) | | | (334) | | 41,331 | 41,331 | | | |
| 100120374 | HORIZON CITY | TX | | 08/18/2023 | | 391 | | (16) | | | (16) | | 375 | 375 | | | |
| 100091976 | MOORE | OK | | 02/07/2023 | | 281 | | (8) | | | (8) | | 273 | 273 | | | |
| 100053998 | WARREN | MI | | 03/23/2021 | | 381 | | (46) | | | (46) | | 335 | 335 | | | |
| 100119755 | ST. CLAIR SHORES | MI | | 08/08/2023 | | 127 | | (3) | | | (3) | | 124 | 124 | | | |
| 100111411 | GARFIELD | NJ | | 06/29/2023 | | 625 | | 383 | | | 383 | | 1,008 | 1,008 | | | |
| 100023934 | WEST PALM BEACH | FL | | 09/10/2018 | | 2,950 | | (69) | | | (69) | | 2,881 | 2,881 | | | |
| 100119853 | DELRAY BEACH | FL | | 08/10/2023 | | 393 | | (7) | | | (7) | | 386 | 386 | | | |
| 100083852 | WEATHERFORD | TX | | 07/12/2022 | | 466 | | (11) | | | (11) | | 455 | 455 | | | |
| 100150206 | HUMBLE | TX | | 04/30/2024 | | 287 | | (16) | | | (16) | | 271 | 271 | | | |
| 100133974 | MCHENRY | IL | | 10/25/2023 | | 353 | | (6) | | | (6) | | 347 | 347 | | | |
| 100113376 | MIAMI | FL | | 06/29/2023 | | 726 | | 192 | | | 192 | | 918 | 918 | | | |
| 100031261 | YUBA CITY | CA | | 03/29/2019 | | 928 | | 74 | | | 74 | | 1,002 | 1,002 | | | |
| 100103784 | RUSKIN | FL | | 05/10/2023 | | 394 | | (15) | | | (15) | | 379 | 379 | | | |
| 100119713 | BALTIMORE | MD | | 08/08/2023 | | 393 | | (13) | | | (13) | | 380 | 380 | | | |
| 100026056 | UPLAND | CA | | 09/20/2018 | | 416 | | 31 | | | 31 | | 447 | 447 | | | |
| 100115629 | MIAMI | FL | | 07/19/2023 | | 343 | | (5) | | | (5) | | 338 | 338 | | | |
| 100134866 | IRONDEQUOIT | NY | | 10/30/2023 | | 2,865 | | (37) | | | (37) | | 2,828 | 2,828 | | | |
| 100047504 | WILMINGTON | MA | | 11/20/2020 | | 580 | | 15 | | | 15 | | 595 | 595 | | | |
| 100134642 | AUBURNDALE | FL | | 10/30/2023 | | 1,020 | | (29) | | | (29) | | 991 | 991 | | | |
| 100156830 | BOONE | NC | | 06/27/2024 | | 367 | | (11) | | | (11) | | 356 | 356 | | | |
| 100126371 | DETROIT | MI | | 08/30/2023 | | 294 | | (8) | | | (8) | | 286 | 286 | | | |
| 100112470 | FALL RIVER | MA | | 06/29/2023 | | 2,499 | | 248 | | | 248 | | 2,747 | 2,747 | | | |
| 100023341 | FORT MYERS BEACH | FL | | 08/16/2018 | | 1,859 | | (20) | | | (20) | | 1,839 | 1,839 | | | |
| 100154517 | NEW ORLEANS | LA | | 06/14/2024 | | 95 | | (4) | | | (4) | | 91 | 91 | | | |
| 100067202 | ABINGTON | PA | | 08/02/2021 | | 1,755 | | 52 | | | 52 | | 1,807 | 1,807 | | | |
| 100030859 | MIAMI | FL | | 04/09/2019 | | 669 | | 17 | | | 17 | | 686 | 686 | | | |
| 100055675 | GREEN LANE | PA | | 03/23/2021 | | 532 | | (38) | | | (38) | | 494 | 494 | | | |
| 100064879 | FRESNO | CA | | 07/14/2021 | | 693 | | (28) | | | (28) | | 665 | 665 | | | |
| 100075191 | KATY | TX | | 12/01/2021 | | 920 | | (27) | | | (27) | | 893 | 893 | | | |
| 100141357 | NORCROSS | GA | | 01/30/2024 | | 311 | | (10) | | | (10) | | 301 | 301 | | | |
| 100064975 | LOS ANGELES | CA | | 07/14/2021 | | 835 | | (29) | | | (29) | | 806 | 806 | | | |
| 100141213 | RICHMOND | TX | | 01/30/2024 | | 4,227 | | (141) | | | (141) | | 4,086 | 4,086 | | | |
| 100049570 | FAYETTEVILLE | GA | | 11/20/2020 | | 612 | | | | | | | 612 | 612 | | | |
| 100127968 | INDIANAPOLIS | IN | | 09/08/2023 | | 1,194 | | (18) | | | (18) | | 1,176 | 1,176 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158799 | JONESBORO | AR | | 07/10/2024 | | 114 | | (2) | | | (2) | | 112 | 112 | | | |
| 100029280 | LAS VEGAS | NV | | 10/26/2018 | | 735 | | 173 | | | 173 | | 908 | 908 | | | |
| 100116162 | LAWRENCEVILLE | GA | | 07/20/2023 | | 1,034 | | 145 | | | 145 | | 1,179 | 1,179 | | | |
| 100029729 | WEST VALLEY | UT | | 10/26/2018 | | 694 | | 37 | | | 37 | | 731 | 731 | | | |
| 100066519 | RIVERVIEW | FL | | 08/02/2021 | | 1,289 | | (11) | | | (11) | | 1,278 | 1,278 | | | |
| 100147645 | BALTIMORE | MD | | 04/04/2024 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100027829 | EVERETT | WA | | 10/26/2018 | | 659 | | 76 | | | 76 | | 735 | 735 | | | |
| 100152477 | ROUND ROCK | TX | | 05/16/2024 | | 3,700 | | (411) | | | (411) | | 3,289 | 3,289 | | | |
| 100055548 | WIMAUMA | FL | | 03/23/2021 | | 2,998 | | (186) | | | (186) | | 2,812 | 2,812 | | | |
| 100148010 | SIERRA VISTA | AZ | | 04/10/2024 | | 647 | | (2) | | | (2) | | 645 | 645 | | | |
| 100086541 | RICHMOND | KY | | 09/30/2022 | | 409 | | (6) | | | (6) | | 403 | 403 | | | |
| 100126433 | TAMPA | FL | | 08/30/2023 | | 326 | | (10) | | | (10) | | 316 | 316 | | | |
| 100148011 | CHICAGO | IL | | 04/10/2024 | | 366 | | (9) | | | (9) | | 357 | 357 | | | |
| 100011473 | COLUMBIA | MD | | 12/23/2016 | | 898 | | 260 | | | 260 | | 1,158 | 1,158 | | | |
| 100108383 | TUCKERTON | NJ | | 05/25/2023 | | 357 | | (11) | | | (11) | | 346 | 346 | | | |
| 100141858 | UPPER DARBY | PA | | 03/27/2024 | | 377 | | (5) | | | (5) | | 372 | 372 | | | |
| 100112975 | NEW MILFORD | CT | | 06/29/2023 | | 1,144 | | 73 | | | 73 | | 1,217 | 1,217 | | | |
| 100079746 | GREEN BAY | WI | | 04/25/2022 | | 726 | | (15) | | | (15) | | 711 | 711 | | | |
| 100087300 | MYRTLE BEACH | SC | | 10/25/2022 | | 685 | | 54 | | | 54 | | 739 | 739 | | | |
| 100132510 | MELBOURNE | FL | | 11/03/2023 | | 261 | | (8) | | | (8) | | 253 | 253 | | | |
| 100100727 | ALGONQUIN | IL | | 04/28/2023 | | 2,830 | | 80 | | | 80 | | 2,910 | 2,910 | | | |
| 100079918 | GREER | SC | | 04/08/2022 | | 1,156 | | 26 | | | 26 | | 1,182 | 1,182 | | | |
| 100068026 | MURFREESBORO | TN | | 09/23/2021 | | 855 | | (27) | | | (27) | | 828 | 828 | | | |
| 100128814 | CUMMING | GA | | 09/21/2023 | | 313 | | (9) | | | (9) | | 304 | 304 | | | |
| 100060142 | ORLANDO | FL | | 06/25/2021 | | 952 | | (26) | | | (26) | | 926 | 926 | | | |
| 100048233 | PERRIS | CA | | 11/20/2020 | | 3,115 | | 4 | | | 4 | | 3,119 | 3,119 | | | |
| 100133769 | BALTIMORE | MD | | 10/20/2023 | | 339 | | (12) | | | (12) | | 327 | 327 | | | |
| 100067805 | NAPLES | FL | | 09/23/2021 | | 795 | | (11) | | | (11) | | 784 | 784 | | | |
| 100144559 | BALTIMORE | MD | | 04/26/2024 | | 281 | | (25) | | | (25) | | 256 | 256 | | | |
| 100115091 | FARMINGTON | MN | | 07/14/2023 | | 1,933 | | (10) | | | (10) | | 1,923 | 1,923 | | | |
| 100160459 | FORT WORTH | TX | | 07/19/2024 | | 97 | | (9) | | | (9) | | 88 | 88 | | | |
| 100147223 | GARY | IN | | 03/28/2024 | | 238 | | (4) | | | (4) | | 234 | 234 | | | |
| 100114969 | SAN ANTONIO | TX | | 07/14/2023 | | 11 | | | | | | | 11 | 11 | | | |
| 100018304 | MONTGOMERY VILLAGE | MD | | 06/27/2018 | | 569 | | (13) | | | (13) | | 556 | 556 | | | |
| 100023702 | SHADY SIDE | MD | | 09/04/2018 | | 1,500 | | (14) | | | (14) | | 1,486 | 1,486 | | | |
| 100054313 | ATTLEBORO | MA | | 03/23/2021 | | 1,045 | | 87 | | | 87 | | 1,132 | 1,132 | | | |
| 100066626 | ALPENA | MI | | 08/02/2021 | | 1,086 | | (8) | | | (8) | | 1,078 | 1,078 | | | |
| 100088243 | BALTIMORE | MD | | 10/17/2022 | | 461 | | (10) | | | (10) | | 451 | 451 | | | |
| 100112568 | BOWIE | MD | | 06/29/2023 | | 551 | | 290 | | | 290 | | 841 | 841 | | | |
| 100065018 | FORT WORTH | TX | | 07/14/2021 | | 885 | | (29) | | | (29) | | 856 | 856 | | | |
| 100066264 | HAINES CITY | FL | | 08/02/2021 | | 289 | | (3) | | | (3) | | 286 | 286 | | | |
| 100074410 | BEAVERCREEK | OH | | 12/02/2021 | | 7,899 | | (342) | | | (342) | | 7,557 | 7,557 | | | |
| 100134052 | MILWAUKEE | WI | | 10/25/2023 | | 311 | | (10) | | | (10) | | 301 | 301 | | | |
| 100139244 | HAMPTON | VA | | 12/28/2023 | | 466 | | (15) | | | (15) | | 451 | 451 | | | |
| 100053709 | CARLISLE | OH | | 03/23/2021 | | 630 | | (65) | | | (65) | | 565 | 565 | | | |
| 100130021 | SHARON HILL | PA | | 09/27/2023 | | 2,280 | | (66) | | | (66) | | 2,214 | 2,214 | | | |
| 100147245 | SPRINGFIELD | MA | | 03/28/2024 | | 204 | | (6) | | | (6) | | 198 | 198 | | | |
| 100138131 | LAKELAND | FL | | 12/14/2023 | | 334 | | 1 | | | 1 | | 335 | 335 | | | |
| 100081028 | WESTMINSTER | CO | | 03/18/2022 | | 1,711 | | 39 | | | 39 | | 1,750 | 1,750 | | | |
| 100103070 | FORT WORTH | TX | | 06/22/2023 | | 333 | | (26) | | | (26) | | 307 | 307 | | | |
| 100127301 | TYLER | TX | | 08/30/2023 | | 533 | | 319 | | | 319 | | 852 | 852 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119718 | BALTIMORE | MD | | 08/08/2023 | | 404 | | (13) | | | (13) | | 391 | 391 | | | |
| 100103828 | LIVERPOOL | NY | | 05/10/2023 | | 371 | | (11) | | | (11) | | 360 | 360 | | | |
| 100139303 | WINTER HAVEN | FL | | 12/28/2023 | | 210 | | (8) | | | (8) | | 202 | 202 | | | |
| 100113504 | MIAMI | FL | | 06/29/2023 | | 513 | | 257 | | | 257 | | 770 | 770 | | | |
| 100054847 | DAVENPORT | IA | | 03/23/2021 | | 1,139 | | (135) | | | (135) | | 1,004 | 1,004 | | | |
| 100116744 | CLARKSVILLE | TN | | 07/20/2023 | | 810 | | 247 | | | 247 | | 1,057 | 1,057 | | | |
| 100101141 | DEARBORN HEIGHTS | MI | | 04/28/2023 | | 781 | | 196 | | | 196 | | 977 | 977 | | | |
| 100063012 | REDDING | CA | | 07/01/2021 | | 815 | | (6) | | | (6) | | 809 | 809 | | | |
| 100079491 | ORLANDO | FL | | 04/25/2022 | | 740 | | (15) | | | (15) | | 725 | 725 | | | |
| 100024680 | GLENDALE HEIGHTS | IL | | 09/20/2018 | | 815 | | 154 | | | 154 | | 969 | 969 | | | |
| 100090719 | BENSON | AZ | | 12/29/2022 | | 380 | | (11) | | | (11) | | 369 | 369 | | | |
| 100026499 | WOODBRIDGE | VA | | 09/26/2018 | | 2,535 | | 48 | | | 48 | | 2,583 | 2,583 | | | |
| 100157825 | MARIETTA | GA | | 08/01/2024 | | 103 | | (9) | | | (9) | | 94 | 94 | | | |
| 100143417 | SHABBONA | IL | | 02/16/2024 | | 278 | | (1) | | | (1) | | 277 | 277 | | | |
| 100063280 | HUFFMAN | TX | | 07/01/2021 | | 1,021 | | (16) | | | (16) | | 1,005 | 1,005 | | | |
| 100103172 | WATERBURY | CT | | 04/21/2023 | | 241 | | (7) | | | (7) | | 234 | 234 | | | |
| 100108129 | BARSTOW | CA | | 05/24/2023 | | 707 | | (30) | | | (30) | | 677 | 677 | | | |
| 100065969 | PHILLIPSBURG | NJ | | 08/02/2021 | | 1,568 | | (20) | | | (20) | | 1,548 | 1,548 | | | |
| 100139616 | GREENSBORO | MD | | 12/28/2023 | | 281 | | (5) | | | (5) | | 276 | 276 | | | |
| 100150727 | FORT WORTH | TX | | 05/06/2024 | | 43,793 | | (1,177) | | | (1,177) | | 42,616 | 42,616 | | | |
| 100025166 | BOYNTON BEACH | FL | | 09/20/2018 | | 478 | | 67 | | | 67 | | 545 | 545 | | | |
| 100142133 | CHOCTAW | OK | | 02/29/2024 | | 341 | | (10) | | | (10) | | 331 | 331 | | | |
| 100074909 | YAKIMA | WA | | 12/01/2021 | | 1,224 | | (10) | | | (10) | | 1,214 | 1,214 | | | |
| 100011329 | LAKEWOOD | CO | | 01/27/2017 | | 1,878 | | 166 | | | 166 | | 2,044 | 2,044 | | | |
| 100070711 | CLEARWATER | FL | | 10/01/2021 | | 819 | | | | | | | 819 | 819 | | | |
| 100081187 | LAREDO | TX | | 03/18/2022 | | 958 | | 48 | | | 48 | | 1,006 | 1,006 | | | |
| 100060650 | BAKERSFIELD | CA | | 06/01/2021 | | 857 | | 4 | | | 4 | | 861 | 861 | | | |
| 100054192 | CAPE CORAL | FL | | 03/23/2021 | | 979 | | (32) | | | (32) | | 947 | 947 | | | |
| 100053645 | SCOTT | AR | | 03/23/2021 | | 186 | | 1 | | | 1 | | 187 | 187 | | | |
| 100147448 | TRENTON | OH | | 04/03/2024 | | 3,136 | | (136) | | | (136) | | 3,000 | 3,000 | | | |
| 100119073 | BALTIMORE | MD | | 07/27/2023 | | 294 | | (9) | | | (9) | | 285 | 285 | | | |
| 100054315 | JENKS | OK | | 03/23/2021 | | 504 | | (14) | | | (14) | | 490 | 490 | | | |
| 100023984 | AUSTIN | TX | | 09/10/2018 | | 1,902 | | (34) | | | (34) | | 1,868 | 1,868 | | | |
| 100071396 | LIBERTY | MO | | 10/01/2021 | | 671 | | 19 | | | 19 | | 690 | 690 | | | |
| 100055489 | MERRIMACK | NH | | 03/23/2021 | | 636 | | (43) | | | (43) | | 593 | 593 | | | |
| 100143717 | PORTERVILLE | CA | | 02/26/2024 | | 318 | | (21) | | | (21) | | 297 | 297 | | | |
| 100074971 | LOGANVILLE | GA | | 12/01/2021 | | 306 | | (6) | | | (6) | | 300 | 300 | | | |
| 100153380 | BALTIMORE | MD | | 05/29/2024 | | 223 | | | | | | | 223 | 223 | | | |
| 100110695 | POMPANO BEACH | FL | | 08/11/2023 | | 914 | | (31) | | | (31) | | 883 | 883 | | | |
| 100081311 | PRINCETON | TX | | 03/18/2022 | | 902 | | 25 | | | 25 | | 927 | 927 | | | |
| 100156152 | TAMPA | FL | | 07/25/2024 | | 116 | | (5) | | | (5) | | 111 | 111 | | | |
| 100113640 | UPPER MARLBORO | MD | | 06/29/2023 | | 473 | | 273 | | | 273 | | 746 | 746 | | | |
| 100088922 | SANFORD | FL | | 11/15/2022 | | 383 | | (20) | | | (20) | | 363 | 363 | | | |
| 100153683 | PETERSBURG | VA | | 05/31/2024 | | 186 | | (17) | | | (17) | | 169 | 169 | | | |
| 100126396 | BALTIMORE | MD | | 08/30/2023 | | 387 | | (11) | | | (11) | | 376 | 376 | | | |
| 100138286 | ANNA | TX | | 12/18/2023 | | 2,017 | | (5) | | | (5) | | 2,012 | 2,012 | | | |
| 100090282 | CITRUS SPRINGS | FL | | 01/13/2023 | | 345 | | (15) | | | (15) | | 330 | 330 | | | |
| 100064919 | BALTIMORE | MD | | 07/14/2021 | | 882 | | (34) | | | (34) | | 848 | 848 | | | |
| 100119027 | AURORA | CO | | 07/27/2023 | | 309 | | (22) | | | (22) | | 287 | 287 | | | |
| 100136083 | CLEWISTON | FL | | 12/18/2023 | | 238 | | (4) | | | (4) | | 234 | 234 | | | |
| 100131758 | BOWLING GREEN | KY | | 10/06/2023 | | 959 | | 4 | | | 4 | | 963 | 963 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100029476 | STOCKTON | CA | | 10/26/2018 | | 466 | | 60 | | | 60 | | 526 | 526 | | | |
| 100116954 | MIAMI | FL | | 07/20/2023 | | 842 | | 264 | | | 264 | | 1,106 | 1,106 | | | |
| 100139525 | JACKSONVILLE | FL | | 12/28/2023 | | 246 | | (22) | | | (22) | | 224 | 224 | | | |
| 100011215 | SO BURLINGTON | VT | | 12/23/2016 | | 1,016 | | 179 | | | 179 | | 1,195 | 1,195 | | | |
| 100065229 | SAN ANTONIO | TX | | 07/14/2021 | | 939 | | (15) | | | (15) | | 924 | 924 | | | |
| 100110764 | RICHMOND HILL | GA | | 08/11/2023 | | 358 | | (19) | | | (19) | | 339 | 339 | | | |
| 100028271 | TAMPA | FL | | 10/26/2018 | | 682 | | 146 | | | 146 | | 828 | 828 | | | |
| 100156862 | GAFFNEY | SC | | 06/27/2024 | | 354 | | (7) | | | (7) | | 347 | 347 | | | |
| 100153958 | HOUSTON | TX | | 06/05/2024 | | 316 | | (12) | | | (12) | | 304 | 304 | | | |
| 100060957 | LONGVIEW | TX | | 06/01/2021 | | 424 | | 2 | | | 2 | | 426 | 426 | | | |
| 100140768 | KNOXVILLE | TN | | 01/22/2024 | | 312 | | (9) | | | (9) | | 303 | 303 | | | |
| 100109934 | PHILADELPHIA | PA | | 06/22/2023 | | 389 | | (10) | | | (10) | | 379 | 379 | | | |
| 100111873 | AMERICUS | GA | | 06/29/2023 | | 2,671 | | 482 | | | 482 | | 3,153 | 3,153 | | | |
| 100077434 | ATLANTA | GA | | 01/03/2022 | | 878 | | (13) | | | (13) | | 865 | 865 | | | |
| 100157751 | BEAVERTON | OR | | 07/02/2024 | | 220 | | (7) | | | (7) | | 213 | 213 | | | |
| 100055538 | JASPER | GA | | 03/23/2021 | | 662 | | 29 | | | 29 | | 691 | 691 | | | |
| 100019872 | FORNEY | TX | | 07/30/2018 | | 827 | | (28) | | | (28) | | 799 | 799 | | | |
| 100143950 | BRIDGEPORT | CT | | 02/29/2024 | | 284 | | (7) | | | (7) | | 277 | 277 | | | |
| 100128735 | LARGO | FL | | 09/21/2023 | | 289 | | (16) | | | (16) | | 273 | 273 | | | |
| 100161149 | COUNCIL GROVE | KS | | 07/24/2024 | | 1,493 | | (43) | | | (43) | | 1,450 | 1,450 | | | |
| 100065249 | MIDLAND | GA | | 07/14/2021 | | 917 | | (9) | | | (9) | | 908 | 908 | | | |
| 100101983 | CHICAGO | IL | | 04/14/2023 | | 310 | | (8) | | | (8) | | 302 | 302 | | | |
| 100108956 | CINCINNATI | OH | | 05/31/2023 | | 413 | | (12) | | | (12) | | 401 | 401 | | | |
| 100159548 | MISSION | TX | | 07/15/2024 | | 691 | | (63) | | | (63) | | 628 | 628 | | | |
| 100135811 | GALLATIN | TN | | 11/10/2023 | | 1,403 | | 46 | | | 46 | | 1,449 | 1,449 | | | |
| 100028532 | ATLANTA | GA | | 10/26/2018 | | 1,170 | | 241 | | | 241 | | 1,411 | 1,411 | | | |
| 100064850 | FORT WORTH | TX | | 07/14/2021 | | 855 | | (36) | | | (36) | | 819 | 819 | | | |
| 100020189 | CARROLLTON | TX | | 07/17/2018 | | 857 | | (22) | | | (22) | | 835 | 835 | | | |
| 100014383 | NEWARK | DE | | 09/27/2017 | | 761 | | | | | | | 761 | 761 | | | |
| 100111909 | SAINT PETERS | MO | | 06/29/2023 | | 439 | | 121 | | | 121 | | 560 | 560 | | | |
| 100077026 | CROWLEY | TX | | 01/03/2022 | | 607 | | (8) | | | (8) | | 599 | 599 | | | |
| 100061907 | ROSENBERG | TX | | 07/01/2021 | | 1,387 | | (12) | | | (12) | | 1,375 | 1,375 | | | |
| 100053518 | BIGGS | CA | | 03/23/2021 | | 5,035 | | (228) | | | (228) | | 4,807 | 4,807 | | | |
| 100157745 | QUEEN CREEK | AZ | | 07/02/2024 | | 733 | | (10) | | | (10) | | 723 | 723 | | | |
| 100100650 | LIMMOKALEE | FL | | 04/28/2023 | | 646 | | 25 | | | 25 | | 671 | 671 | | | |
| 100019755 | GREENBRIER | TN | | 07/26/2018 | | 857 | | (23) | | | (23) | | 834 | 834 | | | |
| 100049355 | SILVER SPRING | MD | | 11/20/2020 | | 1,146 | | 3 | | | 3 | | 1,149 | 1,149 | | | |
| 100065202 | MINNEAPOLIS | MN | | 07/14/2021 | | 947 | | (17) | | | (17) | | 930 | 930 | | | |
| 100135962 | TOBYHANNA | PA | | 11/16/2023 | | 304 | | (15) | | | (15) | | 289 | 289 | | | |
| 100154739 | HOMOSASSA | FL | | 07/19/2024 | | 178 | | (18) | | | (18) | | 160 | 160 | | | |
| 100146774 | BAYTOWN | TX | | 03/20/2024 | | 411 | | 4 | | | 4 | | 415 | 415 | | | |
| 100132661 | PHOENIX | AZ | | 11/03/2023 | | 319 | | (4) | | | (4) | | 315 | 315 | | | |
| 100111239 | WEST DES MOINES | IA | | 06/29/2023 | | 494 | | 166 | | | 166 | | 660 | 660 | | | |
| 100151204 | BROKEN ARROW | OK | | 05/10/2024 | | 79,953 | | (149) | | | (149) | | 79,804 | 79,804 | | | |
| 100067986 | GLOBE | AZ | | 09/23/2021 | | 822 | | (33) | | | (33) | | 789 | 789 | | | |
| 100152862 | DARLINGTON | MD | | 05/22/2024 | | 251 | | (5) | | | (5) | | 246 | 246 | | | |
| 100149216 | WILKES BARRE | PA | | 04/22/2024 | | 325 | | (28) | | | (28) | | 297 | 297 | | | |
| 100114583 | JACKSONVILLE | FL | | 06/29/2023 | | 413 | | 7 | | | 7 | | 420 | 420 | | | |
| 100163608 | CHARLOTTE | NC | | 08/15/2024 | | 1,112 | | (31) | | | (31) | | 1,081 | 1,081 | | | |
| 100151136 | KEANSBURG | NJ | | 05/09/2024 | | 206 | | (5) | | | (5) | | 201 | 201 | | | |
| 100063237 | WILMINGTON | NC | | 07/01/2021 | | 1,115 | | (11) | | | (11) | | 1,104 | 1,104 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100053615 | PAINESVILLE | OH | | 03/23/2021 | | 348 | | (45) | | | (45) | | 303 | 303 | | | |
| 100077528 | REX | GA | | 01/03/2022 | | 1,795 | | (32) | | | (32) | | 1,763 | 1,763 | | | |
| 100101823 | PATCHOGUE | NY | | 03/31/2023 | | 4,933 | | (159) | | | (159) | | 4,774 | 4,774 | | | |
| 100066724 | KIMBERLY | AL | | 08/02/2021 | | 612 | | (2) | | | (2) | | 610 | 610 | | | |
| 100089972 | OKEECHOBEE | FL | | 01/26/2023 | | 1,192 | | (27) | | | (27) | | 1,165 | 1,165 | | | |
| 100090206 | MYRTLE BEACH | SC | | 01/13/2023 | | 312 | | (15) | | | (15) | | 297 | 297 | | | |
| 100100726 | KATY | TX | | 04/28/2023 | | 1,249 | | 65 | | | 65 | | 1,314 | 1,314 | | | |
| 100109946 | TEMPLE | TX | | 06/22/2023 | | 417 | | (8) | | | (8) | | 409 | 409 | | | |
| 100013678 | NEW BEDFORD | MA | | 05/25/2017 | | 623 | | 41 | | | 41 | | 664 | 664 | | | |
| 100116281 | WALDORF | MD | | 07/20/2023 | | 499 | | 3 | | | 3 | | 502 | 502 | | | |
| 100151462 | INDEPENDENCE | OR | | 05/10/2024 | | 398 | | 4 | | | 4 | | 402 | 402 | | | |
| 100126408 | ATLANTA | GA | | 08/30/2023 | | 386 | | (10) | | | (10) | | 376 | 376 | | | |
| 100030334 | CENTERVILLE | MA | | 12/20/2018 | | 753 | | 68 | | | 68 | | 821 | 821 | | | |
| 100044667 | ELIZABETH | NJ | | 11/19/2020 | | 769 | | (75) | | | (75) | | 694 | 694 | | | |
| 100031386 | HIGHLAND | CA | | 03/29/2019 | | 866 | | 6 | | | 6 | | 872 | 872 | | | |
| 100064471 | TINLEY PARK | IL | | 07/01/2021 | | 1,905 | | 41 | | | 41 | | 1,946 | 1,946 | | | |
| 100014433 | FLORISSANT | MO | | 09/27/2017 | | 1,391 | | 77 | | | 77 | | 1,468 | 1,468 | | | |
| 100154663 | ATHENS | GA | | 07/19/2024 | | 261 | | (6) | | | (6) | | 255 | 255 | | | |
| 100146313 | CHULA VISTA | CA | | 03/19/2024 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100109886 | CHICAGO | IL | | 06/22/2023 | | 392 | | (10) | | | (10) | | 382 | 382 | | | |
| 100049805 | COTTAGE GROVE | OR | | 11/20/2020 | | 503 | | (8) | | | (8) | | 495 | 495 | | | |
| 100102651 | FAYETTEVILLE | NC | | 06/22/2023 | | 258 | | (21) | | | (21) | | 237 | 237 | | | |
| 100060928 | FREDERICK | MD | | 06/01/2021 | | 2,408 | | 10 | | | 10 | | 2,418 | 2,418 | | | |
| 100028923 | STOCKTON | CA | | 10/26/2018 | | 488 | | 97 | | | 97 | | 585 | 585 | | | |
| 100071575 | BOISE | ID | | 10/14/2021 | | 1,584 | | (60) | | | (60) | | 1,524 | 1,524 | | | |
| 100152743 | PELZER | SC | | 05/22/2024 | | 220 | | (5) | | | (5) | | 215 | 215 | | | |
| 100026875 | OCALA | FL | | 09/26/2018 | | 816 | | 39 | | | 39 | | 855 | 855 | | | |
| 100134515 | FORT PIERCE | FL | | 10/30/2023 | | 334 | | (10) | | | (10) | | 324 | 324 | | | |
| 100135675 | CONROE | TX | | 11/09/2023 | | 367 | | (7) | | | (7) | | 360 | 360 | | | |
| 100029466 | COMPTON | CA | | 10/26/2018 | | 2,510 | | 69 | | | 69 | | 2,579 | 2,579 | | | |
| 100113570 | BOWIE | MD | | 06/29/2023 | | 363 | | 178 | | | 178 | | 541 | 541 | | | |
| 100102526 | CHARDON | OH | | 06/07/2023 | | 317 | | (23) | | | (23) | | 294 | 294 | | | |
| 100157744 | COOL | CA | | 07/02/2024 | | 583 | | (13) | | | (13) | | 570 | 570 | | | |
| 100113866 | HIGHLAND PARK | IL | | 06/29/2023 | | 3,926 | | 190 | | | 190 | | 4,116 | 4,116 | | | |
| 100057814 | SHOREVIEW | MN | | 06/30/2021 | | 916 | | | | | | | 916 | 916 | | | |
| 100079110 | BOSSIER CITY | LA | | 02/24/2022 | | 844 | | 4 | | | 4 | | 848 | 848 | | | |
| 100023711 | EULESS | TX | | 09/04/2018 | | 1,336 | | (38) | | | (38) | | 1,298 | 1,298 | | | |
| 100131710 | DES MOINES | WA | | 10/06/2023 | | 543 | | 35 | | | 35 | | 578 | 578 | | | |
| 100139403 | LIBERTY | NY | | 12/28/2023 | | 306 | | (7) | | | (7) | | 299 | 299 | | | |
| 100064893 | GRAPEVINE | TX | | 07/14/2021 | | 811 | | (33) | | | (33) | | 778 | 778 | | | |
| 100128870 | MEMPHIS | TN | | 09/21/2023 | | 606 | | (6) | | | (6) | | 600 | 600 | | | |
| 100026900 | MORENO VALLEY | CA | | 09/26/2018 | | 811 | | 140 | | | 140 | | 951 | 951 | | | |
| 100091005 | MCALLEN | TX | | 01/31/2023 | | 233 | | (20) | | | (20) | | 213 | 213 | | | |
| 100126310 | TRENTON | NJ | | 08/30/2023 | | 359 | | (7) | | | (7) | | 352 | 352 | | | |
| 100100395 | CRESCO | PA | | 04/27/2023 | | 419 | | 27 | | | 27 | | 446 | 446 | | | |
| 100024314 | KEANSBURG | NJ | | 09/20/2018 | | 779 | | (19) | | | (19) | | 760 | 760 | | | |
| 100154946 | UPPER DARBY | PA | | 07/19/2024 | | 262 | | (7) | | | (7) | | 255 | 255 | | | |
| 100128241 | PHILADELPHIA | PA | | 09/14/2023 | | 287 | | (19) | | | (19) | | 268 | 268 | | | |
| 100150064 | MATTHEWS | NC | | 06/14/2024 | | 289 | | (20) | | | (20) | | 269 | 269 | | | |
| 100141399 | BARTLESVILLE | OK | | 01/30/2024 | | 1,070 | | (34) | | | (34) | | 1,036 | 1,036 | | | |
| 100154634 | WOODBRIDGE | VA | | 07/19/2024 | | 10,939 | | (62) | | | (62) | | 10,877 | 10,877 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100055552 | CLEMSON | SC | | 03/23/2021 | | 675 | | (26) | | | (26) | | 649 | 649 | | | |
| 100107927 | LINDEN | NJ | | 06/29/2023 | | 314 | | (27) | | | (27) | | 287 | 287 | | | |
| 100048768 | CHESAPEAKE | VA | | 11/20/2020 | | 1,433 | | (22) | | | (22) | | 1,411 | 1,411 | | | |
| 100062738 | MIDLAND | TX | | 07/01/2021 | | 1,217 | | (14) | | | (14) | | 1,203 | 1,203 | | | |
| 100109931 | PHILADELPHIA | PA | | 06/22/2023 | | 516 | | (16) | | | (16) | | 500 | 500 | | | |
| 100115350 | PUEBLO | CO | | 07/17/2023 | | 432 | | 11 | | | 11 | | 443 | 443 | | | |
| 100136733 | DORAVILLE | GA | | 11/27/2023 | | 315 | | (6) | | | (6) | | 309 | 309 | | | |
| 100138113 | ZEPHYRHILLS | FL | | 12/14/2023 | | 354 | | 2 | | | 2 | | 356 | 356 | | | |
| 100030462 | GARLAND | TX | | 12/20/2018 | | 1,891 | | 197 | | | 197 | | 2,088 | 2,088 | | | |
| 100120409 | LAKE FOREST | CA | | 08/18/2023 | | 429 | | 1 | | | 1 | | 430 | 430 | | | |
| 100061812 | MIRAMAR | FL | | 07/01/2021 | | 715 | | (4) | | | (4) | | 711 | 711 | | | |
| 100048227 | PORT SAINT LUCIE | FL | | 11/20/2020 | | 802 | | (74) | | | (74) | | 728 | 728 | | | |
| 100031161 | CLOVIS | CA | | 03/29/2019 | | 1,222 | | 100 | | | 100 | | 1,322 | 1,322 | | | |
| 100049526 | RONKONKOMA | NY | | 11/20/2020 | | 1,234 | | (97) | | | (97) | | 1,137 | 1,137 | | | |
| 100028188 | SAINT CLOUD | FL | | 10/26/2018 | | 626 | | 78 | | | 78 | | 704 | 704 | | | |
| 100146707 | VIENNA | MD | | 03/20/2024 | | 429 | | 14 | | | 14 | | 443 | 443 | | | |
| 100155401 | WINDER | GA | | 06/18/2024 | | 484 | | (26) | | | (26) | | 458 | 458 | | | |
| 100043197 | VANCOUVER | WA | | 05/28/2020 | | 663 | | 55 | | | 55 | | 718 | 718 | | | |
| 100081223 | O FALLON | MO | | 03/18/2022 | | 879 | | 20 | | | 20 | | 899 | 899 | | | |
| 100062060 | CARENCRO | LA | | 07/01/2021 | | 793 | | (7) | | | (7) | | 786 | 786 | | | |
| 100043830 | SANTA MARIA | CA | | 08/19/2020 | | 827 | | 37 | | | 37 | | 864 | 864 | | | |
| 100139429 | BLISSFIELD | MI | | 12/06/2023 | | 583 | | 18 | | | 18 | | 601 | 601 | | | |
| 100070854 | HAGERSTOWN | MD | | 10/01/2021 | | 634 | | (1) | | | (1) | | 633 | 633 | | | |
| 100028275 | LAS VEGAS | NV | | 10/26/2018 | | 503 | | 77 | | | 77 | | 580 | 580 | | | |
| 100117345 | DALLAS | TX | | 07/20/2023 | | 765 | | 182 | | | 182 | | 947 | 947 | | | |
| 100116980 | CINCINNATI | OH | | 07/20/2023 | | 608 | | 98 | | | 98 | | 706 | 706 | | | |
| 100026880 | TUCSON | AZ | | 09/26/2018 | | 999 | | 18 | | | 18 | | 1,017 | 1,017 | | | |
| 100118767 | LARGO | FL | | 07/25/2023 | | 446 | | (12) | | | (12) | | 434 | 434 | | | |
| 100143793 | DANIA BEACH | FL | | 02/28/2024 | | 357 | | (13) | | | (13) | | 344 | 344 | | | |
| 100053897 | CHARLOTTE | NC | | 03/23/2021 | | 365 | | (16) | | | (16) | | 349 | 349 | | | |
| 100102759 | CALEXICO | CA | | 06/22/2023 | | 358 | | (32) | | | (32) | | 326 | 326 | | | |
| 100155764 | CUMMING | GA | | 06/18/2024 | | 782 | | (18) | | | (18) | | 764 | 764 | | | |
| 100138127 | LANCASTER | PA | | 12/14/2023 | | 381 | | (2) | | | (2) | | 379 | 379 | | | |
| 100078971 | STOW | OH | | 02/24/2022 | | 812 | | (3) | | | (3) | | 809 | 809 | | | |
| 100126475 | TOMS RIVER | NJ | | 08/30/2023 | | 852 | | 241 | | | 241 | | 1,093 | 1,093 | | | |
| 100064775 | GEORGETOWN | SC | | 07/14/2021 | | 810 | | (39) | | | (39) | | 771 | 771 | | | |
| 100062590 | LEAGUE CITY | TX | | 07/01/2021 | | 1,364 | | (16) | | | (16) | | 1,348 | 1,348 | | | |
| 100120587 | BAKERSFIELD | CA | | 08/18/2023 | | 418 | | (11) | | | (11) | | 407 | 407 | | | |
| 100025307 | MILFORD | MA | | 09/20/2018 | | 859 | | 241 | | | 241 | | 1,100 | 1,100 | | | |
| 100020303 | JACKSON | CA | | 07/17/2018 | | 930 | | (10) | | | (10) | | 920 | 920 | | | |
| 100011128 | COLORADO SPRINGS | CO | | 12/23/2016 | | 340 | | 13 | | | 13 | | 353 | 353 | | | |
| 100141712 | SPENCER | IN | | 01/30/2024 | | 348 | | (16) | | | (16) | | 332 | 332 | | | |
| 100087935 | LEBANON | NJ | | 10/25/2022 | | 854 | | (7) | | | (7) | | 847 | 847 | | | |
| 100110050 | WATERBURY | CT | | 06/23/2023 | | 316 | | (5) | | | (5) | | 311 | 311 | | | |
| 100069867 | PHILADELPHIA | PA | | 09/01/2021 | | 1,090 | | 40 | | | 40 | | 1,130 | 1,130 | | | |
| 100128112 | WOODBURY | TN | | 09/08/2023 | | 2,252 | | 86 | | | 86 | | 2,338 | 2,338 | | | |
| 100137691 | RALEIGH | NC | | 12/08/2023 | | 53,917 | | 993 | | | 993 | | 54,910 | 54,910 | | | |
| 100143433 | SPRING | TX | | 02/16/2024 | | 338 | | (12) | | | (12) | | 326 | 326 | | | |
| 100154674 | MARIETTA | GA | | 07/19/2024 | | 244 | | (9) | | | (9) | | 235 | 235 | | | |
| 100101501 | SAN ANTONIO | TX | | 04/26/2023 | | 1,886 | | (14) | | | (14) | | 1,872 | 1,872 | | | |
| 100141971 | HOUSTON | TX | | 02/29/2024 | | 297 | | (24) | | | (24) | | 273 | 273 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156183 | LYNCHBURG | VA | | 06/20/2024 | | 431 | | (19) | | | (19) | | 412 | 412 | | | |
| 100149997 | FORT MYERS | FL | | 06/07/2024 | | 359 | | (7) | | | (7) | | 352 | 352 | | | |
| 100141226 | ESSEX | MD | | 01/30/2024 | | 246 | | (14) | | | (14) | | 232 | 232 | | | |
| 100078786 | SPRINGTOWN | TX | | 02/24/2022 | | 841 | | 5 | | | 5 | | 846 | 846 | | | |
| 100078803 | SPRINGTOWN | TX | | 02/24/2022 | | 841 | | 5 | | | 5 | | 846 | 846 | | | |
| 100043239 | MIRAMAR | FL | | 08/13/2020 | | 446 | | 56 | | | 56 | | 502 | 502 | | | |
| 100103128 | AURORA | IL | | 04/21/2023 | | 366 | | (10) | | | (10) | | 356 | 356 | | | |
| 100070422 | SCOTTSDALE | AZ | | 09/23/2021 | | 879 | | (18) | | | (18) | | 861 | 861 | | | |
| 100102044 | CHARLOTTE | NC | | 04/14/2023 | | 443 | | | | | | | 443 | 443 | | | |
| 100067522 | HOMESTEAD | FL | | 09/23/2021 | | 834 | | (34) | | | (34) | | 800 | 800 | | | |
| 100081237 | MYRTLE BEACH | SC | | 03/18/2022 | | 893 | | 27 | | | 27 | | 920 | 920 | | | |
| 100062136 | MILWAUKEE | WI | | 07/01/2021 | | 825 | | (13) | | | (13) | | 812 | 812 | | | |
| 100141693 | NORTH LAS VEGAS | NV | | 01/30/2024 | | 200 | | (16) | | | (16) | | 184 | 184 | | | |
| 100078819 | RALEIGH | NC | | 02/24/2022 | | 823 | | (7) | | | (7) | | 816 | 816 | | | |
| 100078824 | RALEIGH | NC | | 02/24/2022 | | 823 | | (7) | | | (7) | | 816 | 816 | | | |
| 100030407 | STATEN ISLAND | NY | | 12/20/2018 | | 564 | | 176 | | | 176 | | 740 | 740 | | | |
| 100135651 | PALM HARBOR | FL | | 11/09/2023 | | 703 | | 5 | | | 5 | | 708 | 708 | | | |
| 100054559 | BELLWOOD | IL | | 03/23/2021 | | 677 | | (152) | | | (152) | | 525 | 525 | | | |
| 100031365 | NEWBURY PARK | CA | | 03/29/2019 | | 945 | | 80 | | | 80 | | 1,025 | 1,025 | | | |
| 100013990 | COLUMBIA | MD | | 05/25/2017 | | 3,967 | | 344 | | | 344 | | 4,311 | 4,311 | | | |
| 100103271 | ERIE | PA | | 04/27/2023 | | 305 | | (23) | | | (23) | | 282 | 282 | | | |
| 100100060 | OCALA | FL | | 03/28/2023 | | 386 | | 2 | | | 2 | | 388 | 388 | | | |
| 100161841 | MOUNT ARLINGTON | NJ | | 07/31/2024 | | 378 | | (7) | | | (7) | | 371 | 371 | | | |
| 100075457 | PHOENIX | AZ | | 12/01/2021 | | 984 | | (16) | | | (16) | | 968 | 968 | | | |
| 100144455 | CANFIELD | OH | | 04/26/2024 | | 1,535 | | (57) | | | (57) | | 1,478 | 1,478 | | | |
| 100070461 | LEESBURG | FL | | 09/23/2021 | | 889 | | (40) | | | (40) | | 849 | 849 | | | |
| 100119689 | BALTIMORE | MD | | 08/08/2023 | | 405 | | (11) | | | (11) | | 394 | 394 | | | |
| 100081477 | BAKERSFIELD | CA | | 03/18/2022 | | 857 | | 23 | | | 23 | | 880 | 880 | | | |
| 100120246 | MOUNT PLEASANT | UT | | 08/18/2023 | | 382 | | (4) | | | (4) | | 378 | 378 | | | |
| 100114231 | DOUGLASVILLE | GA | | 06/29/2023 | | 575 | | 55 | | | 55 | | 630 | 630 | | | |
| 100065000 | LEXINGTON | KY | | 07/14/2021 | | 940 | | (32) | | | (32) | | 908 | 908 | | | |
| 100142456 | WICHITA | KS | | 03/08/2024 | | 338 | | (27) | | | (27) | | 311 | 311 | | | |
| 100067618 | RICHMOND | VA | | 09/23/2021 | | 783 | | (44) | | | (44) | | 739 | 739 | | | |
| 100139565 | CHICAGO | IL | | 12/28/2023 | | 239 | | (1) | | | (1) | | 238 | 238 | | | |
| 100102073 | CAPE MAY COURT HOUSE | NJ | | 04/14/2023 | | 321 | | (6) | | | (6) | | 315 | 315 | | | |
| 100103242 | CLEARWATER | FL | | 04/27/2023 | | 170 | | (14) | | | (14) | | 156 | 156 | | | |
| 100148093 | FRIENDSWOOD | TX | | 04/10/2024 | | 807 | | (11) | | | (11) | | 796 | 796 | | | |
| 100030662 | LAKELAND | FL | | 04/09/2019 | | 462 | | 98 | | | 98 | | 560 | 560 | | | |
| 100141041 | REX | GA | | 02/20/2024 | | 22,409 | | (670) | | | (670) | | 21,739 | 21,739 | | | |
| 100000560 | PLAINFIELD | IL | | 09/27/2016 | | 469 | | 5 | | | 5 | | 474 | 474 | | | |
| 100070477 | CHARLOTTE | NC | | 09/23/2021 | | 778 | | (31) | | | (31) | | 747 | 747 | | | |
| 100128520 | VALENCIA | CA | | 09/15/2023 | | 94,034 | | (532) | | | (532) | | 93,502 | 93,502 | | | |
| 100077206 | SQUAW VALLEY | CA | | 01/03/2022 | | 307 | | (4) | | | (4) | | 303 | 303 | | | |
| 100115256 | SCRANTON | PA | | 07/17/2023 | | 382 | | (10) | | | (10) | | 372 | 372 | | | |
| 100144623 | LAKEMOOR | IL | | 03/13/2024 | | 218 | | (4) | | | (4) | | 214 | 214 | | | |
| 100148134 | GURNEE | IL | | 04/10/2024 | | 594 | | (25) | | | (25) | | 569 | 569 | | | |
| 100139215 | ANDERSON | IN | | 12/28/2023 | | 208 | | (4) | | | (4) | | 204 | 204 | | | |
| 100076479 | CHICOPEE | MA | | 12/21/2021 | | 462 | | (37) | | | (37) | | 425 | 425 | | | |
| 100114739 | WAVERLY | GA | | 07/07/2023 | | 331 | | (7) | | | (7) | | 324 | 324 | | | |
| 100064891 | CLINTON TOWNSHIP | MI | | 07/14/2021 | | 1,079 | | (44) | | | (44) | | 1,035 | 1,035 | | | |
| 100155445 | QUINLAN | TX | | 06/18/2024 | | 505 | | (25) | | | (25) | | 480 | 480 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136779 | KANSAS CITY | MO | | 11/27/2023 | | 320 | | (7) | | | (7) | | 313 | 313 | | | |
| 100023834 | MIAMI | FL | | 09/04/2018 | | 1,060 | | (34) | | | (34) | | 1,026 | 1,026 | | | |
| 100140183 | JOLIET | IL | | 01/11/2024 | | 248 | | (2) | | | (2) | | 246 | 246 | | | |
| 100127961 | PORTLAND | TN | | 09/08/2023 | | 426 | | 6 | | | 6 | | 432 | 432 | | | |
| 100071044 | VINELAND | NJ | | 10/01/2021 | | 629 | | 1 | | | 1 | | 630 | 630 | | | |
| 100043729 | SEVIERVILLE | TN | | 08/13/2020 | | 611 | | (44) | | | (44) | | 567 | 567 | | | |
| 100140472 | POMPANO BEACH | FL | | 01/17/2024 | | 331 | | (4) | | | (4) | | 327 | 327 | | | |
| 100029420 | PARLIER | CA | | 10/26/2018 | | 775 | | 71 | | | 71 | | 846 | 846 | | | |
| 100077606 | EL MIRAGE | AZ | | 01/03/2022 | | 1,488 | | (27) | | | (27) | | 1,461 | 1,461 | | | |
| 100026168 | MIAMI GARDENS | FL | | 09/20/2018 | | 524 | | 73 | | | 73 | | 597 | 597 | | | |
| 100019789 | SAN DIEGO | CA | | 07/26/2018 | | 833 | | (23) | | | (23) | | 810 | 810 | | | |
| 100114110 | GALESVILLE | WI | | 06/29/2023 | | 767 | | 253 | | | 253 | | 1,020 | 1,020 | | | |
| 100023804 | MIDDLETOWN | PA | | 09/04/2018 | | 1,213 | | (41) | | | (41) | | 1,172 | 1,172 | | | |
| 100048959 | VENICE | FL | | 11/20/2020 | | 876 | | (81) | | | (81) | | 795 | 795 | | | |
| 100013829 | TACOMA | WA | | 05/25/2017 | | 618 | | 55 | | | 55 | | 673 | 673 | | | |
| 100139073 | CINCINNATI | OH | | 12/28/2023 | | 708 | | (18) | | | (18) | | 690 | 690 | | | |
| 100099816 | BROWNS MILLS | NJ | | 02/28/2023 | | 402 | | (7) | | | (7) | | 395 | 395 | | | |
| 100047930 | FORT LAUDERDALE | FL | | 11/20/2020 | | 884 | | (6) | | | (6) | | 878 | 878 | | | |
| 100128524 | PEACHTREE COR | GA | | 09/15/2023 | | 169 | | (11) | | | (11) | | 158 | 158 | | | |
| 100088975 | ORLANDO | FL | | 11/15/2022 | | 902 | | (31) | | | (31) | | 871 | 871 | | | |
| 100061028 | LAS VEGAS | NV | | 06/01/2021 | | 2,267 | | 9 | | | 9 | | 2,276 | 2,276 | | | |
| 100013548 | BAKERSFIELD | CA | | 05/25/2017 | | 706 | | 61 | | | 61 | | 767 | 767 | | | |
| 100061986 | NORTH LAUDERDALE | FL | | 07/01/2021 | | 572 | | (7) | | | (7) | | 565 | 565 | | | |
| 100035590 | PROVIDENCE VILLAGE | TX | | 08/21/2019 | | 814 | | (26) | | | (26) | | 788 | 788 | | | |
| 100067845 | DESERT HOT SPRINGS | CA | | 09/23/2021 | | 809 | | (37) | | | (37) | | 772 | 772 | | | |
| 100111075 | HAVERHILL | MA | | 06/29/2023 | | 706 | | 329 | | | 329 | | 1,035 | 1,035 | | | |
| 100139069 | SPRINGFIELD | MA | | 12/28/2023 | | 301 | | (7) | | | (7) | | 294 | 294 | | | |
| 100110763 | PHOENIX | AZ | | 08/11/2023 | | 362 | | (16) | | | (16) | | 346 | 346 | | | |
| 100133436 | LA MARQUE | TX | | 10/19/2023 | | 306 | | (18) | | | (18) | | 288 | 288 | | | |
| 100063422 | WESTLAKE | LA | | 07/01/2021 | | 975 | | 12 | | | 12 | | 987 | 987 | | | |
| 100102792 | WILLIAMSTOWN | NJ | | 06/22/2023 | | 191 | | (16) | | | (16) | | 175 | 175 | | | |
| 100013955 | ORLANDO | FL | | 05/25/2017 | | 782 | | 112 | | | 112 | | 894 | 894 | | | |
| 100028905 | JACKSONVILLE | FL | | 10/26/2018 | | 2,015 | | 96 | | | 96 | | 2,111 | 2,111 | | | |
| 100031436 | STOCKTON | CA | | 03/29/2019 | | 1,292 | | 103 | | | 103 | | 1,395 | 1,395 | | | |
| 100023333 | ASHEVILLE | NC | | 08/16/2018 | | 836 | | (19) | | | (19) | | 817 | 817 | | | |
| 100062274 | PARIS | KY | | 07/01/2021 | | 1,239 | | (16) | | | (16) | | 1,223 | 1,223 | | | |
| 100062344 | PAWTUCKET | RI | | 07/01/2021 | | 950 | | (10) | | | (10) | | 940 | 940 | | | |
| 100135183 | SAN ANTONIO | TX | | 11/07/2023 | | 324 | | (7) | | | (7) | | 317 | 317 | | | |
| 100065731 | NEW ORLEANS | LA | | 07/28/2021 | | 3,131 | | (19) | | | (19) | | 3,112 | 3,112 | | | |
| 100026174 | MOUNTAIN VIEW | HI | | 09/20/2018 | | 547 | | 128 | | | 128 | | 675 | 675 | | | |
| 100047161 | VILLA RICA | GA | | 11/20/2020 | | 1,242 | | (37) | | | (37) | | 1,205 | 1,205 | | | |
| 100057518 | CARTERSVILLE | GA | | 06/30/2021 | | 888 | | (15) | | | (15) | | 873 | 873 | | | |
| 100091067 | LEHIGHTON | PA | | 01/31/2023 | | 211 | | (17) | | | (17) | | 194 | 194 | | | |
| 100072005 | CAPE NEDDICK | ME | | 10/29/2021 | | 708 | | (46) | | | (46) | | 662 | 662 | | | |
| 100019635 | AUBURN | AL | | 07/26/2018 | | 847 | | (22) | | | (22) | | 825 | 825 | | | |
| 100100661 | NORTH LAS VEGAS | NV | | 04/28/2023 | | 26,632 | | 906 | | | 906 | | 27,538 | 27,538 | | | |
| 100069522 | WIMAUMA | FL | | 09/01/2021 | | 598 | | (6) | | | (6) | | 592 | 592 | | | |
| 100131772 | BALTIMORE | MD | | 10/06/2023 | | 343 | | (4) | | | (4) | | 339 | 339 | | | |
| 100055254 | PINECREST | FL | | 03/23/2021 | | 654 | | (23) | | | (23) | | 631 | 631 | | | |
| 100081525 | CITRUS SPGS | FL | | 03/18/2022 | | 902 | | 33 | | | 33 | | 935 | 935 | | | |
| 100142489 | OCALA | FL | | 03/08/2024 | | 316 | | (30) | | | (30) | | 286 | 286 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147989 | DELTONA | FL | | 04/10/2024 | | 481 | | 2 | | | 2 | | 483 | 483 | | | |
| 100043276 | CANTON | MI | | 08/13/2020 | | 354 | | (23) | | | (23) | | 331 | 331 | | | |
| 100088292 | MYRTLE BEACH | SC | | 10/24/2022 | | 446 | | (1) | | | (1) | | 445 | 445 | | | |
| 100071789 | BALTIMORE | MD | | 10/14/2021 | | 1,506 | | (70) | | | (70) | | 1,436 | 1,436 | | | |
| 100013149 | MIAMI | FL | | 05/25/2017 | | 501 | | 99 | | | 99 | | 600 | 600 | | | |
| 100054830 | COPAKE FALLS | NY | | 03/23/2021 | | 630 | | (38) | | | (38) | | 592 | 592 | | | |
| 100116359 | WESLEY CHAPEL | FL | | 07/20/2023 | | 5,053 | | 1,136 | | | 1,136 | | 6,189 | 6,189 | | | |
| 100117871 | HOLLYWOOD | FL | | 07/20/2023 | | 116 | | (4) | | | (4) | | 112 | 112 | | | |
| 100076011 | DENVER | CO | | 01/07/2022 | | 752 | | (24) | | | (24) | | 728 | 728 | | | |
| 100159249 | SAINT LOUIS | MO | | 07/15/2024 | | 267 | | (1) | | | (1) | | 266 | 266 | | | |
| 100000400 | STOCKTON | CA | | 09/27/2016 | | 361 | | (17) | | | (17) | | 344 | 344 | | | |
| 100153418 | MOOSIC | PA | | 05/30/2024 | | 313 | | (10) | | | (10) | | 303 | 303 | | | |
| 100116294 | ADELANTO | CA | | 07/20/2023 | | 885 | | 258 | | | 258 | | 1,143 | 1,143 | | | |
| 100141122 | DETROIT | MI | | 01/30/2024 | | 289 | | (11) | | | (11) | | 278 | 278 | | | |
| 100134359 | LA MARQUE | TX | | 10/27/2023 | | 313 | | (18) | | | (18) | | 295 | 295 | | | |
| 100161427 | PHENIX CITY | AL | | 07/29/2024 | | 152 | | 5 | | | 5 | | 157 | 157 | | | |
| 100099921 | FORT PIERCE | FL | | 03/28/2023 | | 251 | | (7) | | | (7) | | 244 | 244 | | | |
| 100024469 | EAST TAUNTON | MA | | 09/20/2018 | | 805 | | 167 | | | 167 | | 972 | 972 | | | |
| 100044868 | TOMBALL | TX | | 11/19/2020 | | 276 | | 62 | | | 62 | | 338 | 338 | | | |
| 100159299 | CARLISLE | PA | | 07/15/2024 | | 237 | | (3) | | | (3) | | 234 | 234 | | | |
| 100146347 | BOCA RATON | FL | | 03/19/2024 | | 663 | | (38) | | | (38) | | 625 | 625 | | | |
| 100103185 | WATERBURY | CT | | 04/21/2023 | | 331 | | (11) | | | (11) | | 320 | 320 | | | |
| 100013259 | ARNOLD | MO | | 05/25/2017 | | 535 | | 68 | | | 68 | | 603 | 603 | | | |
| 100111915 | BRONX | NY | | 06/29/2023 | | 533 | | 212 | | | 212 | | 745 | 745 | | | |
| 100089249 | CHICAGO | IL | | 01/26/2023 | | 337 | | 8 | | | 8 | | 345 | 345 | | | |
| 100088169 | PANAMA CITY BEACH | FL | | 10/25/2022 | | 345 | | (18) | | | (18) | | 327 | 327 | | | |
| 100066073 | WINDSOR | CT | | 08/02/2021 | | 1,167 | | (3) | | | (3) | | 1,164 | 1,164 | | | |
| 100142193 | DEARBORN HEIGHTS | MI | | 03/15/2024 | | 185 | | (18) | | | (18) | | 167 | 167 | | | |
| 100156789 | EDGEWOOD | MD | | 06/26/2024 | | 96 | | (5) | | | (5) | | 91 | 91 | | | |
| 100140501 | LONG BEACH | CA | | 01/19/2024 | | 379 | | (7) | | | (7) | | 372 | 372 | | | |
| 100060951 | LAWRENCEVILLE | GA | | 06/01/2021 | | 1,626 | | 7 | | | 7 | | 1,633 | 1,633 | | | |
| 100065261 | PEORIA | AZ | | 07/28/2021 | | 1,712 | | (18) | | | (18) | | 1,694 | 1,694 | | | |
| 100136303 | XENIA | OH | | 11/20/2023 | | 1,183 | | 19 | | | 19 | | 1,202 | 1,202 | | | |
| 100099768 | BALTIMORE | MD | | 02/28/2023 | | 420 | | 16 | | | 16 | | 436 | 436 | | | |
| 100071693 | BENBROOK | TX | | 10/14/2021 | | 873 | | (30) | | | (30) | | 843 | 843 | | | |
| 100077493 | WOODSTOCK | VA | | 01/03/2022 | | 1,162 | | (4) | | | (4) | | 1,158 | 1,158 | | | |
| 100112274 | SCARBOROUGH | ME | | 06/29/2023 | | 590 | | 327 | | | 327 | | 917 | 917 | | | |
| 100131880 | GRAND JUNCTION | CO | | 10/06/2023 | | 345 | | (5) | | | (5) | | 340 | 340 | | | |
| 100055266 | BAYVILLE | NJ | | 03/23/2021 | | 2,961 | | (184) | | | (184) | | 2,777 | 2,777 | | | |
| 100013762 | MONTGOMERY | IL | | 05/25/2017 | | 698 | | 76 | | | 76 | | 774 | 774 | | | |
| 100030841 | JUPITER | FL | | 04/09/2019 | | 353 | | 24 | | | 24 | | 377 | 377 | | | |
| 100088920 | EDGEWATER | FL | | 11/15/2022 | | 292 | | (24) | | | (24) | | 268 | 268 | | | |
| 100149175 | MENIFEE | CA | | 04/22/2024 | | 215 | | (3) | | | (3) | | 212 | 212 | | | |
| 100159236 | BRUNSWICK | GA | | 07/15/2024 | | 117 | | (3) | | | (3) | | 114 | 114 | | | |
| 100074985 | CLYDE | NC | | 12/01/2021 | | 1,036 | | (10) | | | (10) | | 1,026 | 1,026 | | | |
| 100088054 | CARSON CITY | NV | | 10/25/2022 | | 400 | | (10) | | | (10) | | 390 | 390 | | | |
| 100132737 | MADISON HEIGHTS | MI | | 11/03/2023 | | 237 | | (6) | | | (6) | | 231 | 231 | | | |
| 100121040 | MADERA | CA | | 08/30/2023 | | 299 | | (4) | | | (4) | | 295 | 295 | | | |
| 100112799 | WAIALUA | HI | | 06/29/2023 | | 1,177 | | 60 | | | 60 | | 1,237 | 1,237 | | | |
| 100043581 | RANDOLPH | MA | | 08/13/2020 | | 446 | | (18) | | | (18) | | 428 | 428 | | | |
| 100025546 | MAPLE VALLEY | WA | | 09/20/2018 | | 548 | | 41 | | | 41 | | 589 | 589 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126339 | COVINGTON | KY | | 08/30/2023 | | 329 | | (9) | | | (9) | | 320 | 320 | | | |
| 100063483 | HOPE MILLS | NC | | 07/01/2021 | | 863 | | (9) | | | (9) | | 854 | 854 | | | |
| 100029228 | NORTH FORK | CA | | 10/26/2018 | | 496 | | 164 | | | 164 | | 660 | 660 | | | |
| 100054686 | CHICAGO | IL | | 03/23/2021 | | 610 | | 112 | | | 112 | | 722 | 722 | | | |
| 100114684 | EAST HARTFORD | CT | | 06/29/2023 | | 381 | | (3) | | | (3) | | 378 | 378 | | | |
| 100119761 | CLEVELAND | OH | | 08/08/2023 | | 347 | | (5) | | | (5) | | 342 | 342 | | | |
| 100012809 | APPLE VALLEY | CA | | 05/25/2017 | | 790 | | 59 | | | 59 | | 849 | 849 | | | |
| 100113519 | WOODBRIDGE | VA | | 06/29/2023 | | 594 | | 282 | | | 282 | | 876 | 876 | | | |
| 100119070 | BROOKLYN | MD | | 07/27/2023 | | 255 | | (10) | | | (10) | | 245 | 245 | | | |
| 100078052 | ASBURY PARK | NJ | | 01/21/2022 | | 640 | | (28) | | | (28) | | 612 | 612 | | | |
| 100118184 | MYRTLE BEACH | SC | | 07/20/2023 | | 339 | | (18) | | | (18) | | 321 | 321 | | | |
| 100163353 | HARDEEVILLE | SC | | 08/13/2024 | | 79 | | (6) | | | (6) | | 73 | 73 | | | |
| 100101798 | MILWAUKEE | WI | | 03/31/2023 | | 302 | | (9) | | | (9) | | 293 | 293 | | | |
| 100092027 | TRENTON | NJ | | 02/09/2023 | | 366 | | 24 | | | 24 | | 390 | 390 | | | |
| 100138984 | APOLLO BEACH | FL | | 12/21/2023 | | 396 | | 311 | | | 311 | | 707 | 707 | | | |
| 100075965 | HUFFMAN | TX | | 01/07/2022 | | 889 | | (17) | | | (17) | | 872 | 872 | | | |
| 100063439 | STRATFORD | NJ | | 07/01/2021 | | 1,063 | | 4 | | | 4 | | 1,067 | 1,067 | | | |
| 100064954 | RED OAK | TX | | 07/14/2021 | | 926 | | (34) | | | (34) | | 892 | 892 | | | |
| 100143956 | LYNN HAVEN | FL | | 02/29/2024 | | 388 | | (1) | | | (1) | | 387 | 387 | | | |
| 100024816 | RANDALLSTOWN | MD | | 09/20/2018 | | 670 | | 61 | | | 61 | | 731 | 731 | | | |
| 100060982 | EAST BETHEL | MN | | 06/01/2021 | | 1,567 | | 7 | | | 7 | | 1,574 | 1,574 | | | |
| 100091578 | CHICAGO | IL | | 03/07/2023 | | 646 | | (33) | | | (33) | | 613 | 613 | | | |
| 100126478 | TIFTON | GA | | 08/30/2023 | | 2,106 | | 145 | | | 145 | | 2,251 | 2,251 | | | |
| 100111479 | SOMERSET | NJ | | 06/29/2023 | | 491 | | 376 | | | 376 | | 867 | 867 | | | |
| 100026204 | CHICAGO | IL | | 09/20/2018 | | 482 | | 76 | | | 76 | | 558 | 558 | | | |
| 100063169 | KATY | TX | | 07/01/2021 | | 1,103 | | (14) | | | (14) | | 1,089 | 1,089 | | | |
| 100141124 | WOODRIDGE | NY | | 01/30/2024 | | 320 | | (8) | | | (8) | | 312 | 312 | | | |
| 100023451 | PERRIS | CA | | 08/16/2018 | | 802 | | (22) | | | (22) | | 780 | 780 | | | |
| 100055496 | BALTIMORE | MD | | 03/23/2021 | | 506 | | (34) | | | (34) | | 472 | 472 | | | |
| 100113811 | NORWOOD | MA | | 06/29/2023 | | 575 | | 262 | | | 262 | | 837 | 837 | | | |
| 100013046 | ATWATER | CA | | 05/25/2017 | | 558 | | 125 | | | 125 | | 683 | 683 | | | |
| 100136816 | BUENA | NJ | | 11/27/2023 | | 286 | | (10) | | | (10) | | 276 | 276 | | | |
| 100013869 | RIVERVIEW | FL | | 05/25/2017 | | 1,150 | | 78 | | | 78 | | 1,228 | 1,228 | | | |
| 100100118 | KANSAS CITY | MO | | 03/28/2023 | | 356 | | (4) | | | (4) | | 352 | 352 | | | |
| 100120431 | PHOENIX | AZ | | 08/18/2023 | | 338 | | (25) | | | (25) | | 313 | 313 | | | |
| 100131730 | ALLENTOWN | PA | | 10/06/2023 | | 421 | | 7 | | | 7 | | 428 | 428 | | | |
| 100148996 | SPRING | TX | | 04/19/2024 | | 10,208 | | (390) | | | (390) | | 9,818 | 9,818 | | | |
| 100111631 | ATLANTA | GA | | 06/29/2023 | | 452 | | 224 | | | 224 | | 676 | 676 | | | |
| 100109069 | BAKERSFIELD | CA | | 06/05/2023 | | 1,296 | | (70) | | | (70) | | 1,226 | 1,226 | | | |
| 100028829 | RICHFIELD | MN | | 10/26/2018 | | 594 | | 50 | | | 50 | | 644 | 644 | | | |
| 100149534 | TAMPA | FL | | 04/26/2024 | | 364 | | (12) | | | (12) | | 352 | 352 | | | |
| 100017157 | MIAMI | FL | | 04/26/2018 | | 765 | | 29 | | | 29 | | 794 | 794 | | | |
| 100103039 | CLARKSVILLE | TN | | 06/22/2023 | | 367 | | (11) | | | (11) | | 356 | 356 | | | |
| 100016455 | NEW BRAUNFELS | TX | | 04/05/2018 | | 836 | | (22) | | | (22) | | 814 | 814 | | | |
| 100157984 | DUNDALK | MD | | 07/09/2024 | | 127 | | (1) | | | (1) | | 126 | 126 | | | |
| 100150661 | PORT SAINT LUCIE | FL | | 05/06/2024 | | 36,108 | | (709) | | | (709) | | 35,399 | 35,399 | | | |
| 100132742 | GREER | SC | | 11/03/2023 | | 284 | | (14) | | | (14) | | 270 | 270 | | | |
| 100147446 | MAYS LANDING | NJ | | 04/03/2024 | | 292 | | (13) | | | (13) | | 279 | 279 | | | |
| 100113220 | ATLANTA | GA | | 06/29/2023 | | 347 | | 62 | | | 62 | | 409 | 409 | | | |
| 100070726 | OAK FOREST | IL | | 10/01/2021 | | 1,286 | | (2) | | | (2) | | 1,284 | 1,284 | | | |
| 100115155 | JOHNSON CITY | TN | | 07/17/2023 | | 337 | | (10) | | | (10) | | 327 | 327 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100140251 | MERIDIAN | ID | | 01/18/2024 | | 32,367 | | (527) | | | (527) | | 31,840 | 31,840 | | | |
| 100127985 | SHELBYVILLE | TN | | 09/08/2023 | | 511 | | 25 | | | 25 | | 536 | 536 | | | |
| 100157987 | NORTHPORT | AL | | 07/09/2024 | | 237 | | 1 | | | 1 | | 238 | 238 | | | |
| 100115120 | PHILADELPHIA | PA | | 07/17/2023 | | 1,262 | | (9) | | | (9) | | 1,253 | 1,253 | | | |
| 100151165 | BALTIMORE | MD | | 05/09/2024 | | 512 | | (24) | | | (24) | | 488 | 488 | | | |
| 100030137 | CLERMONT | FL | | 12/20/2018 | | 1,404 | | 63 | | | 63 | | 1,467 | 1,467 | | | |
| 100158003 | MOBILE | AL | | 07/09/2024 | | 131 | | 1 | | | 1 | | 132 | 132 | | | |
| 100150217 | HANOVER | MD | | 04/30/2024 | | 335 | | (23) | | | (23) | | 312 | 312 | | | |
| 100134679 | BALTIMORE | MD | | 10/30/2023 | | 749 | | (32) | | | (32) | | 717 | 717 | | | |
| 100046541 | ORLANDO | FL | | 11/25/2020 | | 715 | | 1 | | | 1 | | 716 | 716 | | | |
| 100157879 | PERKINS | OK | | 07/09/2024 | | 235 | | (5) | | | (5) | | 230 | 230 | | | |
| 100016520 | COLLEGE STATION | TX | | 04/10/2018 | | 943 | | (13) | | | (13) | | 930 | 930 | | | |
| 100111515 | CHICAGO | IL | | 06/29/2023 | | 591 | | 444 | | | 444 | | 1,035 | 1,035 | | | |
| 100154653 | NORTH BAY VILLAGE | FL | | 07/19/2024 | | 615 | | 23 | | | 23 | | 638 | 638 | | | |
| 100050308 | HILLSBOROUGH | NJ | | 11/20/2020 | | 1,241 | | (35) | | | (35) | | 1,206 | 1,206 | | | |
| 100135138 | RIVIERA BEACH | FL | | 11/03/2023 | | 186 | | (13) | | | (13) | | 173 | 173 | | | |
| 100053895 | HALLANDALE BEACH | FL | | 03/23/2021 | | 1,799 | | (32) | | | (32) | | 1,767 | 1,767 | | | |
| 100064843 | SACRAMENTO | CA | | 07/14/2021 | | 1,428 | | (62) | | | (62) | | 1,366 | 1,366 | | | |
| 100103400 | ALVARADO | TX | | 06/16/2023 | | 413 | | (31) | | | (31) | | 382 | 382 | | | |
| 100100544 | AUSTIN | TX | | 04/27/2023 | | 18,247 | | (1,525) | | | (1,525) | | 16,722 | 16,722 | | | |
| 100121029 | BANDERA | TX | | 08/30/2023 | | 191,569 | | (168) | | | (168) | | 191,401 | 191,401 | | | |
| 100031307 | EDGEWATER | MD | | 03/29/2019 | | 983 | | 61 | | | 61 | | 1,044 | 1,044 | | | |
| 100067499 | LAS VEGAS | NV | | 09/23/2021 | | 800 | | (40) | | | (40) | | 760 | 760 | | | |
| 100055555 | NEW CUMBERLAND | PA | | 03/23/2021 | | 1,987 | | 70 | | | 70 | | 2,057 | 2,057 | | | |
| 100091881 | DALLAS | TX | | 01/30/2023 | | 277 | | (6) | | | (6) | | 271 | 271 | | | |
| 100153483 | CHICAGO | IL | | 05/30/2024 | | 335 | | (9) | | | (9) | | 326 | 326 | | | |
| 100050241 | CHICOPEE | MA | | 11/20/2020 | | 628 | | (68) | | | (68) | | 560 | 560 | | | |
| 100128439 | DERBY | CT | | 09/15/2023 | | 348 | | (12) | | | (12) | | 336 | 336 | | | |
| 100151823 | BROOKLYN | MD | | 05/10/2024 | | 259 | | (3) | | | (3) | | 256 | 256 | | | |
| 100103036 | MIAMI | FL | | 06/22/2023 | | 305 | | (23) | | | (23) | | 282 | 282 | | | |
| 100158501 | HALLANDALE BEACH | FL | | 07/10/2024 | | 221 | | (6) | | | (6) | | 215 | 215 | | | |
| 100138263 | PANAMA CITY | FL | | 12/15/2023 | | 355 | | 7 | | | 7 | | 362 | 362 | | | |
| 100117924 | EDINBURG | TX | | 07/20/2023 | | 159 | | (7) | | | (7) | | 152 | 152 | | | |
| 100018182 | BOZEMAN | MT | | 06/08/2018 | | 865 | | (21) | | | (21) | | 844 | 844 | | | |
| 100120809 | GRETNA | VA | | 08/25/2023 | | 334 | | (14) | | | (14) | | 320 | 320 | | | |
| 100154859 | DEERFIELD BEACH | FL | | 07/19/2024 | | 161 | | (19) | | | (19) | | 142 | 142 | | | |
| 100149313 | VALDOSTA | GA | | 04/24/2024 | | 756 | | (6) | | | (6) | | 750 | 750 | | | |
| 100126874 | TAMPA | FL | | 08/30/2023 | | 426 | | 257 | | | 257 | | 683 | 683 | | | |
| 100023729 | CHENEY | WA | | 09/04/2018 | | 795 | | (21) | | | (21) | | 774 | 774 | | | |
| 100031378 | SACRAMENTO | CA | | 03/29/2019 | | 1,193 | | 34 | | | 34 | | 1,227 | 1,227 | | | |
| 100024225 | NORTHLAKE | TX | | 09/20/2018 | | 809 | | (23) | | | (23) | | 786 | 786 | | | |
| 100141421 | ALTAMONTE SPRINGS | FL | | 01/30/2024 | | 467 | | 11 | | | 11 | | 478 | 478 | | | |
| 100054140 | TUCSON | AZ | | 03/23/2021 | | 553 | | 7 | | | 7 | | 560 | 560 | | | |
| 100092032 | NORRISTOWN | PA | | 02/09/2023 | | 524 | | 32 | | | 32 | | 556 | 556 | | | |
| 100143409 | MEMPHIS | TN | | 02/16/2024 | | 505 | | (35) | | | (35) | | 470 | 470 | | | |
| 100152183 | ELLENWOOD | GA | | 05/17/2024 | | 600 | | (3) | | | (3) | | 597 | 597 | | | |
| 100064749 | ORLANDO | FL | | 07/14/2021 | | 1,997 | | (100) | | | (100) | | 1,897 | 1,897 | | | |
| 100139322 | DETROIT | MI | | 12/28/2023 | | 243 | | (10) | | | (10) | | 233 | 233 | | | |
| 100135875 | MAGNOLIA | TX | | 11/13/2023 | | 251 | | | | | | | 251 | 251 | | | |
| 100024537 | LAS VEGAS | NV | | 09/20/2018 | | 487 | | 47 | | | 47 | | 534 | 534 | | | |
| 100138722 | PHILADELPHIA | PA | | 02/02/2024 | | 287 | | (19) | | | (19) | | 268 | 268 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100043884 | DILLON | SC | | 08/19/2020 | | 587 | | (43) | | | (43) | | 544 | 544 | | | |
| 100141175 | ALBANY | NY | | 01/30/2024 | | 270 | | (5) | | | (5) | | 265 | 265 | | | |
| 100114897 | HOUSTON | TX | | 07/13/2023 | | 294 | | (7) | | | (7) | | 287 | 287 | | | |
| 100141152 | BALTIMORE | MD | | 01/30/2024 | | 343 | | (9) | | | (9) | | 334 | 334 | | | |
| 100028929 | MIAMI | FL | | 10/26/2018 | | 539 | | 55 | | | 55 | | 594 | 594 | | | |
| 100113848 | KEY BISCAYNE | FL | | 06/29/2023 | | 3,427 | | 76 | | | 76 | | 3,503 | 3,503 | | | |
| 100131705 | JACKSON | TN | | 10/06/2023 | | 1,283 | | 72 | | | 72 | | 1,355 | 1,355 | | | |
| 100126341 | COVINGTON | KY | | 08/30/2023 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100116458 | LAKE PARK | FL | | 07/20/2023 | | 321 | | (4) | | | (4) | | 317 | 317 | | | |
| 100157608 | MIAMI | FL | | 06/28/2024 | | 221 | | (14) | | | (14) | | 207 | 207 | | | |
| 100070481 | RUNNEMEDE | NJ | | 09/23/2021 | | 788 | | (36) | | | (36) | | 752 | 752 | | | |
| 100139488 | WASHINGTON | DC | | 12/28/2023 | | 276 | | (19) | | | (19) | | 257 | 257 | | | |
| 100018053 | ALBUQUERQUE | NM | | 06/08/2018 | | 854 | | (23) | | | (23) | | 831 | 831 | | | |
| 100127059 | DUNN LORING | VA | | 08/30/2023 | | 2,396 | | 128 | | | 128 | | 2,524 | 2,524 | | | |
| 100030834 | LAS VEGAS | NV | | 04/09/2019 | | 2,865 | | 219 | | | 219 | | 3,084 | 3,084 | | | |
| 100108099 | HOUSTON | TX | | 05/24/2023 | | 294 | | (17) | | | (17) | | 277 | 277 | | | |
| 100102108 | WONDER LAKE | IL | | 04/14/2023 | | 304 | | (13) | | | (13) | | 291 | 291 | | | |
| 100026879 | STOCKTON | CA | | 09/26/2018 | | 1,079 | | 7 | | | 7 | | 1,086 | 1,086 | | | |
| 100087913 | BENBROOK | TX | | 10/18/2022 | | 446 | | (9) | | | (9) | | 437 | 437 | | | |
| 100115501 | LAKELAND | FL | | 07/17/2023 | | 585 | | (26) | | | (26) | | 559 | 559 | | | |
| 100144301 | KANSAS CITY | MO | | 03/07/2024 | | 264 | | (17) | | | (17) | | 247 | 247 | | | |
| 100025936 | LAKELAND | FL | | 09/20/2018 | | 541 | | 130 | | | 130 | | 671 | 671 | | | |
| 100031053 | HESPERIA | CA | | 03/29/2019 | | 138 | | 26 | | | 26 | | 164 | 164 | | | |
| 100130035 | BUFFALO | NY | | 09/27/2023 | | 317 | | (7) | | | (7) | | 310 | 310 | | | |
| 100155202 | CHARLES TOWN | WV | | 07/19/2024 | | 236 | | (9) | | | (9) | | 227 | 227 | | | |
| 100115266 | CHICAGO | IL | | 07/17/2023 | | 360 | | (9) | | | (9) | | 351 | 351 | | | |
| 100088179 | OKLAHOMA CITY | OK | | 10/25/2022 | | 303 | | (23) | | | (23) | | 280 | 280 | | | |
| 100081375 | SIOUX FALLS | SD | | 03/18/2022 | | 1,089 | | 42 | | | 42 | | 1,131 | 1,131 | | | |
| 100031202 | DAVIE | FL | | 03/29/2019 | | 2,376 | | 39 | | | 39 | | 2,415 | 2,415 | | | |
| 100029177 | JACKSONVILLE | FL | | 10/26/2018 | | 1,231 | | 56 | | | 56 | | 1,287 | 1,287 | | | |
| 100023718 | NIANTIC | CT | | 09/04/2018 | | 906 | | 5 | | | 5 | | 911 | 911 | | | |
| 100128483 | DANIA BEACH | FL | | 09/15/2023 | | 355 | | (5) | | | (5) | | 350 | 350 | | | |
| 100026244 | VALLEJO | CA | | 09/20/2018 | | 554 | | 105 | | | 105 | | 659 | 659 | | | |
| 100154636 | PANAMA CITY | FL | | 07/19/2024 | | 349 | | (13) | | | (13) | | 336 | 336 | | | |
| 100079916 | BROKEN ARROW | OK | | 04/08/2022 | | 815 | | 15 | | | 15 | | 830 | 830 | | | |
| 100154656 | WATERFORD | MI | | 07/19/2024 | | 186 | | (15) | | | (15) | | 171 | 171 | | | |
| 100026095 | LONG BEACH | CA | | 09/20/2018 | | 523 | | 88 | | | 88 | | 611 | 611 | | | |
| 100060631 | SAN ANTONIO | TX | | 06/01/2021 | | 860 | | 4 | | | 4 | | 864 | 864 | | | |
| 100136727 | BALTIMORE | MD | | 11/27/2023 | | 304 | | (6) | | | (6) | | 298 | 298 | | | |
| 100078918 | KILLEEN | TX | | 02/24/2022 | | 796 | | (22) | | | (22) | | 774 | 774 | | | |
| 100043081 | COMPTON | CA | | 05/28/2020 | | 548 | | 36 | | | 36 | | 584 | 584 | | | |
| 100062575 | AMHERST | OH | | 07/01/2021 | | 1,649 | | (24) | | | (24) | | 1,625 | 1,625 | | | |
| 100158520 | WILMINGTON | NC | | 07/10/2024 | | 246 | | (8) | | | (8) | | 238 | 238 | | | |
| 100114644 | EDMOND | OK | | 06/29/2023 | | 367 | | (20) | | | (20) | | 347 | 347 | | | |
| 100149705 | TRENTON | NJ | | 04/26/2024 | | 118 | | (2) | | | (2) | | 116 | 116 | | | |
| 100023374 | LANCASTER | TX | | 08/16/2018 | | 768 | | (22) | | | (22) | | 746 | 746 | | | |
| 100162011 | CARBONDALE | IL | | 07/31/2024 | | 81 | | (5) | | | (5) | | 76 | 76 | | | |
| 100055334 | DAVIE | FL | | 03/23/2021 | | 531 | | | | | | | 531 | 531 | | | |
| 100065252 | BALTIMORE | MD | | 07/14/2021 | | 906 | | (7) | | | (7) | | 899 | 899 | | | |
| 100060203 | PLEASANT HILL | MO | | 06/25/2021 | | 974 | | (39) | | | (39) | | 935 | 935 | | | |
| 100140908 | ATLANTA | GA | | 02/26/2024 | | 340 | | (9) | | | (9) | | 331 | 331 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155199 | CHARLES TOWN | WV | | 07/19/2024 | | 236 | | (9) | | | (9) | | 227 | 227 | | | |
| 100031361 | STOCKTON | CA | | 03/29/2019 | | 731 | | 105 | | | 105 | | 836 | 836 | | | |
| 100136184 | TREVOR | WI | | 12/18/2023 | | 248 | | (10) | | | (10) | | 238 | 238 | | | |
| 100091561 | OLIVET | MI | | 03/07/2023 | | 76 | | (6) | | | (6) | | 70 | 70 | | | |
| 100103237 | DALLAS | TX | | 04/27/2023 | | 512 | | (23) | | | (23) | | 489 | 489 | | | |
| 100149889 | OLD RIVER WINFREE | TX | | 04/29/2024 | | 271 | | (17) | | | (17) | | 254 | 254 | | | |
| 100128764 | DEER PARK | TX | | 09/21/2023 | | 1,520 | | (47) | | | (47) | | 1,473 | 1,473 | | | |
| 100099735 | KANSAS CITY | MO | | 02/28/2023 | | 376 | | (10) | | | (10) | | 366 | 366 | | | |
| 100028583 | SANTA ANA | CA | | 10/26/2018 | | 470 | | 46 | | | 46 | | 516 | 516 | | | |
| 100127386 | MARIETTA | GA | | 08/30/2023 | | 589 | | 407 | | | 407 | | 996 | 996 | | | |
| 100060523 | DENVER | CO | | 06/01/2021 | | 800 | | 3 | | | 3 | | 803 | 803 | | | |
| 100081464 | PHEONIX | AZ | | 03/18/2022 | | 895 | | 36 | | | 36 | | 931 | 931 | | | |
| 100114711 | WALDORF | MD | | 06/29/2023 | | 387 | | (3) | | | (3) | | 384 | 384 | | | |
| 100100764 | HOUSTON | TX | | 04/28/2023 | | 1,306 | | 18 | | | 18 | | 1,324 | 1,324 | | | |
| 100131779 | WESTWEGO | LA | | 10/06/2023 | | 459 | | 17 | | | 17 | | 476 | 476 | | | |
| 100049040 | ATHOL | MA | | 11/20/2020 | | 580 | | (31) | | | (31) | | 549 | 549 | | | |
| 100071832 | LEAGUE CITY | TX | | 10/14/2021 | | 794 | | (39) | | | (39) | | 755 | 755 | | | |
| 100111919 | WHEATON | IL | | 06/29/2023 | | 395 | | 80 | | | 80 | | 475 | 475 | | | |
| 100064210 | BETHLEHEM | GA | | 07/01/2021 | | 283 | | 11 | | | 11 | | 294 | 294 | | | |
| 100130060 | DUNMORE | PA | | 09/27/2023 | | 371 | | (7) | | | (7) | | 364 | 364 | | | |
| 100130415 | WICHITA | KS | | 09/28/2023 | | 234 | | (24) | | | (24) | | 210 | 210 | | | |
| 100109917 | HAMILTON | NJ | | 06/22/2023 | | 331 | | (10) | | | (10) | | 321 | 321 | | | |
| 100087437 | CHERRY HILL | NJ | | 10/25/2022 | | 1,726 | | 70 | | | 70 | | 1,796 | 1,796 | | | |
| 100067157 | ORLANDO | FL | | 08/02/2021 | | 1,984 | | 42 | | | 42 | | 2,026 | 2,026 | | | |
| 100075995 | PROVIDENCE | RI | | 01/07/2022 | | 727 | | (32) | | | (32) | | 695 | 695 | | | |
| 100031238 | DANIA | FL | | 03/29/2019 | | 416 | | 43 | | | 43 | | 459 | 459 | | | |
| 100025172 | HAGERSTOWN | MD | | 09/20/2018 | | 706 | | 160 | | | 160 | | 866 | 866 | | | |
| 100079674 | ZEPHYRHILLS | FL | | 04/08/2022 | | 690 | | (22) | | | (22) | | 668 | 668 | | | |
| 100080004 | MINNEAPOLIS | MN | | 04/08/2022 | | 595 | | (39) | | | (39) | | 556 | 556 | | | |
| 100062921 | NORTHPORT | AL | | 07/01/2021 | | 835 | | (8) | | | (8) | | 827 | 827 | | | |
| 100149198 | FOREST HILL | TX | | 04/22/2024 | | 266 | | (18) | | | (18) | | 248 | 248 | | | |
| 100154712 | PINELLAS PARK | FL | | 07/19/2024 | | 171 | | (13) | | | (13) | | 158 | 158 | | | |
| 100108144 | DENVER | CO | | 05/24/2023 | | 291 | | (20) | | | (20) | | 271 | 271 | | | |
| 100055108 | HIXSON | TN | | 03/23/2021 | | 556 | | (32) | | | (32) | | 524 | 524 | | | |
| 100086593 | MIAMI | FL | | 09/30/2022 | | 687 | | (9) | | | (9) | | 678 | 678 | | | |
| 100060528 | WOODBRIDGE | VA | | 06/01/2021 | | 923 | | 4 | | | 4 | | 927 | 927 | | | |
| 100114052 | HENDERSON | NV | | 06/29/2023 | | 275 | | 31 | | | 31 | | 306 | 306 | | | |
| 100134776 | ARLINGTON | TX | | 10/30/2023 | | 22,143 | | 57 | | | 57 | | 22,200 | 22,200 | | | |
| 100046475 | SAN TAN VALLEY | AZ | | 11/25/2020 | | 847 | | 11 | | | 11 | | 858 | 858 | | | |
| 100103053 | ROCHESTER HILLS | MI | | 06/22/2023 | | 305 | | (13) | | | (13) | | 292 | 292 | | | |
| 100043789 | CHICAGO | IL | | 08/13/2020 | | 3,056 | | 92 | | | 92 | | 3,148 | 3,148 | | | |
| 100128718 | NEW HAVEN | IN | | 09/21/2023 | | 253 | | (16) | | | (16) | | 237 | 237 | | | |
| 100028482 | OLYMPIA | WA | | 10/26/2018 | | 5,932 | | 1,534 | | | 1,534 | | 7,466 | 7,466 | | | |
| 100029290 | TULARE | CA | | 10/26/2018 | | 650 | | 81 | | | 81 | | 731 | 731 | | | |
| 100024790 | PIKESVILLE | MD | | 09/20/2018 | | 458 | | 98 | | | 98 | | 556 | 556 | | | |
| 100064877 | EVANS | GA | | 07/14/2021 | | 1,011 | | (42) | | | (42) | | 969 | 969 | | | |
| 100144307 | NORFOLK | VA | | 03/07/2024 | | 147 | | (17) | | | (17) | | 130 | 130 | | | |
| 100149706 | PHILADELPHIA | PA | | 04/26/2024 | | 812 | | (22) | | | (22) | | 790 | 790 | | | |
| 100060672 | NORTH CHESTERFIELD | VA | | 06/01/2021 | | 1,017 | | 4 | | | 4 | | 1,021 | 1,021 | | | |
| 100131754 | MEMPHIS | TN | | 10/06/2023 | | 454 | | 16 | | | 16 | | 470 | 470 | | | |
| 100086924 | GALVESTON | TX | | 10/24/2022 | | 355 | | (11) | | | (11) | | 344 | 344 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100020362 | ENGLEWOOD | FL | | 07/27/2018 | | 6,571 | | (118) | | | (118) | | 6,453 | 6,453 | | | |
| 100066276 | CALERA | AL | | 08/02/2021 | | 657 | | (8) | | | (8) | | 649 | 649 | | | |
| 100067911 | BRENHAM | TX | | 09/23/2021 | | 753 | | (40) | | | (40) | | 713 | 713 | | | |
| 100149699 | TEXAS CITY | TX | | 04/26/2024 | | 361 | | (8) | | | (8) | | 353 | 353 | | | |
| 100088817 | CRAWFORD | GA | | 11/15/2022 | | 381 | | (6) | | | (6) | | 375 | 375 | | | |
| 100084668 | MIAMI | FL | | 08/02/2022 | | 412 | | (26) | | | (26) | | 386 | 386 | | | |
| 100142848 | FORT MYERS | FL | | 02/09/2024 | | 334 | | (11) | | | (11) | | 323 | 323 | | | |
| 100023416 | HENDERSON | NV | | 08/16/2018 | | 780 | | (29) | | | (29) | | 751 | 751 | | | |
| 100010680 | HIALEAH | FL | | 12/23/2016 | | 619 | | 117 | | | 117 | | 736 | 736 | | | |
| 100000314 | WASHINGTON | DC | | 09/27/2016 | | 288 | | 35 | | | 35 | | 323 | 323 | | | |
| 100120440 | PORTSMOUTH | VA | | 08/18/2023 | | 334 | | (17) | | | (17) | | 317 | 317 | | | |
| 100057641 | GREENVILLE | SC | | 06/30/2021 | | 878 | | (8) | | | (8) | | 870 | 870 | | | |
| 100116186 | ELLENWOOD | GA | | 07/20/2023 | | 816 | | 154 | | | 154 | | 970 | 970 | | | |
| 100087914 | MIDDLETOWN | NY | | 10/18/2022 | | 11,760 | | (13) | | | (13) | | 11,747 | 11,747 | | | |
| 100128848 | OTHELLO | WA | | 09/21/2023 | | 352 | | 1 | | | 1 | | 353 | 353 | | | |
| 100077221 | CHEYENNE | WY | | 01/03/2022 | | 1,807 | | (32) | | | (32) | | 1,775 | 1,775 | | | |
| 100024565 | CAPE CORAL | FL | | 09/20/2018 | | 708 | | 108 | | | 108 | | 816 | 816 | | | |
| 100162026 | HAMPTON | VA | | 07/31/2024 | | 104 | | (5) | | | (5) | | 99 | 99 | | | |
| 100139264 | LOUISVILLE | KY | | 12/28/2023 | | 261 | | (13) | | | (13) | | 248 | 248 | | | |
| 100131575 | SALEM | OR | | 10/05/2023 | | 295 | | | | | | | 295 | 295 | | | |
| 100067578 | SAN BERNARDINO | CA | | 09/23/2021 | | 893 | | (35) | | | (35) | | 858 | 858 | | | |
| 100155437 | PURCELLVILLE | VA | | 06/18/2024 | | 107 | | (6) | | | (6) | | 101 | 101 | | | |
| 100028032 | WHEATON | IL | | 10/26/2018 | | 966 | | 118 | | | 118 | | 1,084 | 1,084 | | | |
| 100062923 | HUMMELSTOWN | PA | | 07/01/2021 | | 763 | | (9) | | | (9) | | 754 | 754 | | | |
| 100024093 | CARMICHAEL | CA | | 09/10/2018 | | 884 | | (8) | | | (8) | | 876 | 876 | | | |
| 100157976 | DISPUTANTA | VA | | 07/09/2024 | | 119 | | (1) | | | (1) | | 118 | 118 | | | |
| 100160876 | MILTON | FL | | 07/24/2024 | | 119 | | (3) | | | (3) | | 116 | 116 | | | |
| 100081335 | SCOTTSDALE | AZ | | 03/18/2022 | | 1,611 | | 11 | | | 11 | | 1,622 | 1,622 | | | |
| 100068080 | CANTON | GA | | 09/23/2021 | | 1,802 | | 26 | | | 26 | | 1,828 | 1,828 | | | |
| 100019727 | ANN ARBOR | MI | | 07/26/2018 | | 848 | | (20) | | | (20) | | 828 | 828 | | | |
| 100152872 | KANSAS CITY | MO | | 05/22/2024 | | 216 | | (14) | | | (14) | | 202 | 202 | | | |
| 100066491 | FREDERICK | MD | | 08/02/2021 | | 895 | | 3 | | | 3 | | 898 | 898 | | | |
| 100130028 | NEW ORLEANS | LA | | 09/27/2023 | | 352 | | (9) | | | (9) | | 343 | 343 | | | |
| 100117151 | SAVANNAH | GA | | 07/20/2023 | | 686 | | 149 | | | 149 | | 835 | 835 | | | |
| 100079033 | ARLINGTON | TX | | 02/24/2022 | | 1,970 | | (29) | | | (29) | | 1,941 | 1,941 | | | |
| 100128933 | BEREA | OH | | 09/22/2023 | | 295 | | (5) | | | (5) | | 290 | 290 | | | |
| 100141358 | DETROIT | MI | | 01/30/2024 | | 229 | | (1) | | | (1) | | 228 | 228 | | | |
| 100120171 | ROANOKE | VA | | 08/14/2023 | | 242 | | (8) | | | (8) | | 234 | 234 | | | |
| 100100780 | BALTIMORE | MD | | 04/28/2023 | | 576 | | 15 | | | 15 | | 591 | 591 | | | |
| 100149420 | LUTZ | FL | | 04/24/2024 | | 440 | | 4 | | | 4 | | 444 | 444 | | | |
| 100075461 | PORT ST LUCIE | FL | | 12/01/2021 | | 1,016 | | (15) | | | (15) | | 1,001 | 1,001 | | | |
| 100080953 | HOUSTON | TX | | 03/18/2022 | | 1,462 | | 32 | | | 32 | | 1,494 | 1,494 | | | |
| 100127174 | FAIRBURN | GA | | 08/30/2023 | | 573 | | 27 | | | 27 | | 600 | 600 | | | |
| 100063516 | PINSON | AL | | 07/01/2021 | | 302 | | (3) | | | (3) | | 299 | 299 | | | |
| 100145892 | WALANAE | HI | | 03/19/2024 | | 717 | | (18) | | | (18) | | 699 | 699 | | | |
| 100127668 | MYRTLE BEACH | SC | | 09/08/2023 | | 281 | | (9) | | | (9) | | 272 | 272 | | | |
| 100132003 | GLASSBORO | NJ | | 10/13/2023 | | 2,485 | | (9) | | | (9) | | 2,476 | 2,476 | | | |
| 100043246 | BRONX | NY | | 08/13/2020 | | 1,961 | | (84) | | | (84) | | 1,877 | 1,877 | | | |
| 100119780 | LAKE PARK | GA | | 08/08/2023 | | 214 | | (8) | | | (8) | | 206 | 206 | | | |
| 100134571 | DAVISON | MI | | 10/30/2023 | | 368 | | (5) | | | (5) | | 363 | 363 | | | |
| 100153034 | ALBUQUERQUE | NM | | 06/27/2024 | | 214 | | (12) | | | (12) | | 202 | 202 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100088048 | VISALIA | CA | | 10/25/2022 | | 484 | | 1 | | | 1 | | 485 | 485 | | | |
| 100143604 | SCRANTON | PA | | 02/21/2024 | | 289 | | (9) | | | (9) | | 280 | 280 | | | |
| 100102556 | CLIFTON | NJ | | 06/07/2023 | | 594 | | 6 | | | 6 | | 600 | 600 | | | |
| 100112968 | ATLANTA | GA | | 06/29/2023 | | 505 | | 118 | | | 118 | | 623 | 623 | | | |
| 100146732 | LAS VEGAS | NV | | 03/20/2024 | | 288 | | (17) | | | (17) | | 271 | 271 | | | |
| 100048462 | RENO | NV | | 11/20/2020 | | 515 | | (3) | | | (3) | | 512 | 512 | | | |
| 100141438 | NEWPORT NEWS | VA | | 01/30/2024 | | 261 | | (20) | | | (20) | | 241 | 241 | | | |
| 100078839 | MESA | AZ | | 02/24/2022 | | 789 | | (6) | | | (6) | | 783 | 783 | | | |
| 100063271 | LOUISVILLE | KY | | 07/01/2021 | | 1,128 | | (6) | | | (6) | | 1,122 | 1,122 | | | |
| 100054928 | MONTGOMERY | IL | | 03/23/2021 | | 516 | | 108 | | | 108 | | 624 | 624 | | | |
| 100153417 | CEDARTOWN | GA | | 05/30/2024 | | 299 | | (6) | | | (6) | | 293 | 293 | | | |
| 100147241 | LYNCHBURG | VA | | 03/28/2024 | | 249 | | (6) | | | (6) | | 243 | 243 | | | |
| 100055892 | NORTH LAUDERDALE | FL | | 03/26/2021 | | 2,247 | | (61) | | | (61) | | 2,186 | 2,186 | | | |
| 100024612 | WEST PALM BEACH | FL | | 09/20/2018 | | 643 | | 53 | | | 53 | | 696 | 696 | | | |
| 100147477 | MINNEAPOLIS | MN | | 04/03/2024 | | 296 | | (14) | | | (14) | | 282 | 282 | | | |
| 100060292 | SAN ANTONIO | TX | | 06/25/2021 | | 769 | | (11) | | | (11) | | 758 | 758 | | | |
| 100133970 | KANSAS CITY | MO | | 10/25/2023 | | 340 | | (9) | | | (9) | | 331 | 331 | | | |
| 100055331 | NEPTUNE | NJ | | 03/23/2021 | | 960 | | (53) | | | (53) | | 907 | 907 | | | |
| 100065015 | ABERDEEN | WA | | 07/14/2021 | | 773 | | (25) | | | (25) | | 748 | 748 | | | |
| 100155438 | GIG HARBOR | WA | | 06/18/2024 | | 533 | | (16) | | | (16) | | 517 | 517 | | | |
| 100153880 | MINERAL WELLS | TX | | 06/05/2024 | | 174 | | (11) | | | (11) | | 163 | 163 | | | |
| 100126350 | ELSMERE | KY | | 08/30/2023 | | 316 | | (10) | | | (10) | | 306 | 306 | | | |
| 100076001 | ORLANDO | FL | | 01/07/2022 | | 769 | | (15) | | | (15) | | 754 | 754 | | | |
| 100013225 | DEERFIELD BEACH | FL | | 05/25/2017 | | 653 | | 168 | | | 168 | | 821 | 821 | | | |
| 100055045 | TOTOWA | NJ | | 03/23/2021 | | 2,839 | | (75) | | | (75) | | 2,764 | 2,764 | | | |
| 100100765 | HUMBLE | TX | | 04/28/2023 | | 590 | | (16) | | | (16) | | 574 | 574 | | | |
| 100063177 | PHENIX CITY | AL | | 07/01/2021 | | 730 | | (9) | | | (9) | | 721 | 721 | | | |
| 100013765 | ORLANDO | FL | | 05/25/2017 | | 2,266 | | 338 | | | 338 | | 2,604 | 2,604 | | | |
| 100079069 | SAINT LOUIS | MO | | 02/24/2022 | | 772 | | (11) | | | (11) | | 761 | 761 | | | |
| 100143557 | TROY | NY | | 02/21/2024 | | 313 | | (9) | | | (9) | | 304 | 304 | | | |
| 100076079 | OCALA | FL | | 01/07/2022 | | 738 | | (28) | | | (28) | | 710 | 710 | | | |
| 100111312 | BLUFFTON | SC | | 06/29/2023 | | 2,000 | | 55 | | | 55 | | 2,055 | 2,055 | | | |
| 100141653 | ATLANTA | GA | | 01/30/2024 | | 444 | | (14) | | | (14) | | 430 | 430 | | | |
| 100113143 | ROCKPORT | MA | | 06/29/2023 | | 379 | | 79 | | | 79 | | 458 | 458 | | | |
| 100137305 | BARSTOW | CA | | 12/01/2023 | | 367 | | (4) | | | (4) | | 363 | 363 | | | |
| 100029632 | SMYRNA | GA | | 10/26/2018 | | 777 | | 77 | | | 77 | | 854 | 854 | | | |
| 100013162 | LODI | CA | | 05/25/2017 | | 489 | | 147 | | | 147 | | 636 | 636 | | | |
| 100011196 | MERRICK | NY | | 01/27/2017 | | 3,746 | | 94 | | | 94 | | 3,840 | 3,840 | | | |
| 100115193 | PHILADELPHIA | PA | | 07/17/2023 | | 335 | | (8) | | | (8) | | 327 | 327 | | | |
| 100063430 | HUMBLE | TX | | 07/01/2021 | | 1,823 | | (33) | | | (33) | | 1,790 | 1,790 | | | |
| 100118736 | VERO BEACH | FL | | 07/25/2023 | | 325 | | (10) | | | (10) | | 315 | 315 | | | |
| 100101976 | LA PORTE | TX | | 04/14/2023 | | 228 | | (14) | | | (14) | | 214 | 214 | | | |
| 100100291 | ROCKFORD | TN | | 03/24/2023 | | 853 | | (28) | | | (28) | | 825 | 825 | | | |
| 100142146 | WATAUGA | TX | | 02/29/2024 | | 403 | | (24) | | | (24) | | 379 | 379 | | | |
| 100155301 | BOCA RATON | FL | | 07/19/2024 | | 656 | | (24) | | | (24) | | 632 | 632 | | | |
| 100030773 | CLEARFIELD | UT | | 04/09/2019 | | 416 | | 65 | | | 65 | | 481 | 481 | | | |
| 100146669 | BAYTOWN | TX | | 03/20/2024 | | 398 | | (4) | | | (4) | | 394 | 394 | | | |
| 100108278 | HAGERSTOWN | MD | | 05/24/2023 | | 296 | | (18) | | | (18) | | 278 | 278 | | | |
| 100091942 | PHELAN | CA | | 02/03/2023 | | 1,524 | | (28) | | | (28) | | 1,496 | 1,496 | | | |
| 100050189 | BRISTOL | CT | | 11/20/2020 | | 2,377 | | (272) | | | (272) | | 2,105 | 2,105 | | | |
| 100077203 | VICTORVILLE | CA | | 01/03/2022 | | 764 | | (13) | | | (13) | | 751 | 751 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100161373 | STATESVILLE | NC | | 07/25/2024 | | 168 | | (3) | | | (3) | | 165 | 165 | | | |
| 100057998 | BATON ROUGE | LA | | 06/30/2021 | | 772 | | (28) | | | (28) | | 744 | 744 | | | |
| 100073382 | GROVETOWN | GA | | 11/01/2021 | | 1,504 | | (13) | | | (13) | | 1,491 | 1,491 | | | |
| 100025076 | BROOKFIELD | IL | | 09/20/2018 | | 620 | | 232 | | | 232 | | 852 | 852 | | | |
| 100120418 | TUCSON | AZ | | 08/18/2023 | | 224 | | (22) | | | (22) | | 202 | 202 | | | |
| 100023301 | PHELAN | CA | | 08/16/2018 | | 1,395 | | | | | | | 1,395 | 1,395 | | | |
| 100054342 | TUCKER | GA | | 03/23/2021 | | 169 | | (31) | | | (31) | | 138 | 138 | | | |
| 100155187 | LAKEWOOD | CO | | 07/19/2024 | | 262 | | (3) | | | (3) | | 259 | 259 | | | |
| 100146735 | PENSACOLA | FL | | 03/20/2024 | | 188 | | (12) | | | (12) | | 176 | 176 | | | |
| 100113461 | TURLOCK | CA | | 06/29/2023 | | 514 | | 195 | | | 195 | | 709 | 709 | | | |
| 100100231 | BALTIMORE | MD | | 03/17/2023 | | 353 | | (12) | | | (12) | | 341 | 341 | | | |
| 100101740 | TRENTON | NJ | | 03/31/2023 | | 311 | | (12) | | | (12) | | 299 | 299 | | | |
| 100138143 | SALEM | AL | | 12/14/2023 | | 405 | | 2 | | | 2 | | 407 | 407 | | | |
| 100071819 | NORMAN | OK | | 10/14/2021 | | 808 | | (31) | | | (31) | | 777 | 777 | | | |
| 100088948 | DAYTONA BEACH SHORES | FL | | 11/15/2022 | | 2,020 | | (104) | | | (104) | | 1,916 | 1,916 | | | |
| 100127371 | SACRAMENTO | CA | | 08/30/2023 | | 584 | | 310 | | | 310 | | 894 | 894 | | | |
| 100081105 | ORLANDO | FL | | 03/18/2022 | | 871 | | 24 | | | 24 | | 895 | 895 | | | |
| 100026407 | STOCKTON | CA | | 09/26/2018 | | 879 | | 38 | | | 38 | | 917 | 917 | | | |
| 100028570 | SUNRISE | FL | | 10/26/2018 | | 2,277 | | 534 | | | 534 | | 2,811 | 2,811 | | | |
| 100020399 | SYKESVILLE | MD | | 07/27/2018 | | 7,043 | | (124) | | | (124) | | 6,919 | 6,919 | | | |
| 100080970 | HAINES CITY | FL | | 03/18/2022 | | 852 | | 20 | | | 20 | | 872 | 872 | | | |
| 100019579 | JACKSONVILLE | FL | | 07/26/2018 | | 864 | | (7) | | | (7) | | 857 | 857 | | | |
| 100070463 | LA QUINTA | CA | | 09/23/2021 | | 876 | | (44) | | | (44) | | 832 | 832 | | | |
| 100114525 | DALLAS | TX | | 06/29/2023 | | 365 | | (15) | | | (15) | | 350 | 350 | | | |
| 100087507 | MIAMI | FL | | 10/25/2022 | | 607 | | 39 | | | 39 | | 646 | 646 | | | |
| 100139364 | ROCK SPRINGS | WY | | 12/28/2023 | | 303 | | (6) | | | (6) | | 297 | 297 | | | |
| 100111821 | GOSHEN | NY | | 06/29/2023 | | 408 | | 249 | | | 249 | | 657 | 657 | | | |
| 100099968 | FRISCO | TX | | 03/28/2023 | | 318 | | (16) | | | (16) | | 302 | 302 | | | |
| 100102964 | DESERT HOT SPRINGS | CA | | 06/22/2023 | | 350 | | (22) | | | (22) | | 328 | 328 | | | |
| 100127179 | PORT MURRAY | NJ | | 08/30/2023 | | 400 | | 38 | | | 38 | | 438 | 438 | | | |
| 100150848 | RIVERDALE | GA | | 05/08/2024 | | 386 | | (2) | | | (2) | | 384 | 384 | | | |
| 100017057 | ROSEVILLE | CA | | 05/16/2018 | | 905 | | (17) | | | (17) | | 888 | 888 | | | |
| 100068070 | LEWISVILLE | TX | | 09/23/2021 | | 2,122 | | (12) | | | (12) | | 2,110 | 2,110 | | | |
| 100025935 | PLAINFIELD | NJ | | 09/20/2018 | | 553 | | 97 | | | 97 | | 650 | 650 | | | |
| 100139436 | SALEM | OR | | 12/28/2023 | | 274 | | (15) | | | (15) | | 259 | 259 | | | |
| 100048515 | DELRAY BEACH | FL | | 11/20/2020 | | 1,156 | | (65) | | | (65) | | 1,091 | 1,091 | | | |
| 100075958 | OAKLAND | CA | | 01/07/2022 | | 827 | | (18) | | | (18) | | 809 | 809 | | | |
| 100012427 | CHARLOTTE | NC | | 04/28/2017 | | 675 | | 52 | | | 52 | | 727 | 727 | | | |
| 100143623 | BALTIMORE | MD | | 02/21/2024 | | 199 | | (6) | | | (6) | | 193 | 193 | | | |
| 100063022 | ABILENE | TX | | 07/01/2021 | | 890 | | (11) | | | (11) | | 879 | 879 | | | |
| 100066865 | SAN ANTONIO | TX | | 08/02/2021 | | 982 | | (1) | | | (1) | | 981 | 981 | | | |
| 100083904 | BAKERSFIELD | CA | | 07/12/2022 | | 441 | | (12) | | | (12) | | 429 | 429 | | | |
| 100012161 | NEPTUNE | NJ | | 03/08/2017 | | 982 | | 92 | | | 92 | | 1,074 | 1,074 | | | |
| 100117154 | FAIRFIELD | CA | | 07/20/2023 | | 258 | | (5) | | | (5) | | 253 | 253 | | | |
| 100091582 | APPLE VALLEY | CA | | 03/07/2023 | | 678 | | (11) | | | (11) | | 667 | 667 | | | |
| 100112041 | RICHARDSON | TX | | 06/29/2023 | | 167 | | 21 | | | 21 | | 188 | 188 | | | |
| 100073422 | MEMPHIS | TN | | 11/01/2021 | | 287 | | (3) | | | (3) | | 284 | 284 | | | |
| 100130275 | SEGUIN | TX | | 09/28/2023 | | 261 | | (6) | | | (6) | | 255 | 255 | | | |
| 100149090 | FLORENCE | SC | | 04/19/2024 | | 238 | | (13) | | | (13) | | 225 | 225 | | | |
| 100043241 | MACOMB | MI | | 08/13/2020 | | 1,592 | | 77 | | | 77 | | 1,669 | 1,669 | | | |
| 100126881 | MIAMI | FL | | 08/30/2023 | | 423 | | 408 | | | 408 | | 831 | 831 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081475 | MELISSA | TX | | 03/18/2022 | | 899 | | 32 | | | 32 | | 931 | 931 | | | |
| 100091276 | ATLANTA | GA | | 01/31/2023 | | 290 | | (18) | | | (18) | | 272 | 272 | | | |
| 100013759 | WHEELING | IL | | 05/25/2017 | | 535 | | 38 | | | 38 | | 573 | 573 | | | |
| 100091390 | ESSEX | MD | | 02/22/2023 | | 361 | | 2 | | | 2 | | 363 | 363 | | | |
| 100149543 | TORRINGTON | CT | | 04/26/2024 | | 385 | | 1 | | | 1 | | 386 | 386 | | | |
| 100013096 | FORT LAUDERDALE | FL | | 05/25/2017 | | 486 | | 71 | | | 71 | | 557 | 557 | | | |
| 100151969 | SEATTLE | WA | | 06/14/2024 | | 624 | | (32) | | | (32) | | 592 | 592 | | | |
| 100063308 | ENTERPRISE | AL | | 07/01/2021 | | 1,063 | | (4) | | | (4) | | 1,059 | 1,059 | | | |
| 100050325 | MIAMI | FL | | 11/20/2020 | | 1,303 | | (21) | | | (21) | | 1,282 | 1,282 | | | |
| 100090044 | POMPANO BEACH | FL | | 01/13/2023 | | 403 | | (2) | | | (2) | | 401 | 401 | | | |
| 100054359 | CLINTON | MD | | 03/23/2021 | | 2,001 | | (81) | | | (81) | | 1,920 | 1,920 | | | |
| 100024882 | PORT SAINT LUCIE | FL | | 09/20/2018 | | 792 | | 92 | | | 92 | | 884 | 884 | | | |
| 100112264 | EL MIRAGE | AZ | | 06/29/2023 | | 206 | | 33 | | | 33 | | 239 | 239 | | | |
| 100023267 | VIRGINIA BCH | VA | | 08/16/2018 | | 886 | | (21) | | | (21) | | 865 | 865 | | | |
| 100067587 | MARIETTA | GA | | 09/23/2021 | | 570 | | (13) | | | (13) | | 557 | 557 | | | |
| 100078762 | VAN NUYS | CA | | 01/31/2022 | | 727 | | (22) | | | (22) | | 705 | 705 | | | |
| 100143524 | HUDSON | NY | | 02/21/2024 | | 350 | | (10) | | | (10) | | 340 | 340 | | | |
| 100064941 | CHICOPEE | MA | | 07/14/2021 | | 801 | | (30) | | | (30) | | 771 | 771 | | | |
| 100076140 | PACIFICA | CA | | 01/07/2022 | | 731 | | (34) | | | (34) | | 697 | 697 | | | |
| 100057729 | LAFAYETTE | LA | | 06/30/2021 | | 789 | | (30) | | | (30) | | 759 | 759 | | | |
| 100154176 | DEERFIELD BEACH | FL | | 07/11/2024 | | 6,914 | | (413) | | | (413) | | 6,501 | 6,501 | | | |
| 100128118 | NASHVILLE | TN | | 09/08/2023 | | 561 | | 34 | | | 34 | | 595 | 595 | | | |
| 100071633 | BRAWLEY | CA | | 10/14/2021 | | 3,390 | | (81) | | | (81) | | 3,309 | 3,309 | | | |
| 100138432 | FOREST PARK | IL | | 12/18/2023 | | 284 | | (14) | | | (14) | | 270 | 270 | | | |
| 100048153 | RANCHO CUCAMONGA | CA | | 11/20/2020 | | 728 | | (63) | | | (63) | | 665 | 665 | | | |
| 100116176 | FORT PIERCE | FL | | 07/20/2023 | | 612 | | 74 | | | 74 | | 686 | 686 | | | |
| 100153430 | BRIDGEVILLE | PA | | 05/30/2024 | | 304 | | (8) | | | (8) | | 296 | 296 | | | |
| 100050005 | WATERVILLE | OH | | 11/20/2020 | | 1,498 | | (52) | | | (52) | | 1,446 | 1,446 | | | |
| 100091755 | WACO | TX | | 03/24/2023 | | 333 | | (20) | | | (20) | | 313 | 313 | | | |
| 100147465 | BALCH SPRINGS | TX | | 04/03/2024 | | 4,576 | | (56) | | | (56) | | 4,520 | 4,520 | | | |
| 100130152 | OXFORD | NJ | | 11/15/2023 | | 918 | | (62) | | | (62) | | 856 | 856 | | | |
| 100043468 | LITTLE EGG HARBO | NJ | | 08/13/2020 | | 530 | | 27 | | | 27 | | 557 | 557 | | | |
| 100031301 | CHICAGO | IL | | 03/29/2019 | | 290 | | 94 | | | 94 | | 384 | 384 | | | |
| 100113606 | LOS ANGELES | CA | | 06/29/2023 | | 588 | | 363 | | | 363 | | 951 | 951 | | | |
| 100103548 | PORTLAND | OR | | 05/08/2023 | | 440 | | (15) | | | (15) | | 425 | 425 | | | |
| 100133494 | MABLETON | GA | | 10/19/2023 | | 308 | | (17) | | | (17) | | 291 | 291 | | | |
| 100128070 | BELL BUCKLE | TN | | 09/08/2023 | | 408 | | 3 | | | 3 | | 411 | 411 | | | |
| 100139292 | BOYNTON BEACH | FL | | 12/28/2023 | | 206 | | (3) | | | (3) | | 203 | 203 | | | |
| 100026250 | FRANKLIN PARK | IL | | 09/20/2018 | | 525 | | 103 | | | 103 | | 628 | 628 | | | |
| 100127285 | SAINT PETERSBURG | FL | | 08/30/2023 | | 216 | | 134 | | | 134 | | 350 | 350 | | | |
| 100116287 | MIRAMAR | FL | | 07/20/2023 | | 570 | | 31 | | | 31 | | 601 | 601 | | | |
| 100152974 | LAS VEGAS | NV | | 06/27/2024 | | 1,173 | | (66) | | | (66) | | 1,107 | 1,107 | | | |
| 100115447 | SAINT GEORGE | UT | | 07/17/2023 | | 438 | | 15 | | | 15 | | 453 | 453 | | | |
| 100061849 | KENNESAW | GA | | 07/01/2021 | | 1,222 | | (3) | | | (3) | | 1,219 | 1,219 | | | |
| 100116423 | MARYSVILLE | CA | | 07/20/2023 | | 517 | | 63 | | | 63 | | 580 | 580 | | | |
| 100060175 | POCATELLO | ID | | 06/25/2021 | | 821 | | (32) | | | (32) | | 789 | 789 | | | |
| 100063091 | COCKEVILLE | TN | | 07/01/2021 | | 1,578 | | (10) | | | (10) | | 1,568 | 1,568 | | | |
| 100091568 | WEST COVINA | CA | | 03/07/2023 | | 146 | | (8) | | | (8) | | 138 | 138 | | | |
| 100063412 | SUMRALL | MS | | 07/01/2021 | | 935 | | (30) | | | (30) | | 905 | 905 | | | |
| 100088986 | LAS VEGAS | NV | | 11/15/2022 | | 386 | | (7) | | | (7) | | 379 | 379 | | | |
| 100069751 | KNOXVILLE | MD | | 09/01/2021 | | 952 | | 3 | | | 3 | | 955 | 955 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078849 | MELBOURNE | FL | | 02/24/2022 | | 800 | | 1 | | | 1 | | 801 | 801 | | | |
| 100080024 | HENDERSON | NV | | 04/08/2022 | | 1,533 | | 48 | | | 48 | | 1,581 | 1,581 | | | |
| 100112759 | FARMINGTON HILLS | MI | | 06/29/2023 | | 1,835 | | 468 | | | 468 | | 2,303 | 2,303 | | | |
| 100110897 | SALEM | NJ | | 06/29/2023 | | 497 | | (21) | | | (21) | | 476 | 476 | | | |
| 100048490 | JUPITER | FL | | 11/20/2020 | | 2,242 | | (62) | | | (62) | | 2,180 | 2,180 | | | |
| 100055073 | LEXINGTON | SC | | 03/23/2021 | | 259 | | (43) | | | (43) | | 216 | 216 | | | |
| 100109720 | WINDHAM | CT | | 06/16/2023 | | 238 | | (6) | | | (6) | | 232 | 232 | | | |
| 100100592 | JOSHUA TREE | CA | | 04/27/2023 | | 387 | | (24) | | | (24) | | 363 | 363 | | | |
| 100143909 | PHELAN | CA | | 03/06/2024 | | 304 | | (16) | | | (16) | | 288 | 288 | | | |
| 100119841 | JONESBORO | GA | | 08/08/2023 | | 357 | | (13) | | | (13) | | 344 | 344 | | | |
| 100155372 | FAYETTEVILLE | GA | | 06/18/2024 | | 685 | | (37) | | | (37) | | 648 | 648 | | | |
| 100109957 | FERNDALE | MI | | 06/22/2023 | | 346 | | (12) | | | (12) | | 334 | 334 | | | |
| 100120573 | STOW | OH | | 08/18/2023 | | 193 | | (11) | | | (11) | | 182 | 182 | | | |
| 100127675 | O FALLON | IL | | 09/08/2023 | | 326 | | (4) | | | (4) | | 322 | 322 | | | |
| 100150086 | TOMBALL | TX | | 06/14/2024 | | 231 | | (11) | | | (11) | | 220 | 220 | | | |
| 100146129 | LINCOLNTON | GA | | 03/19/2024 | | 804 | | (20) | | | (20) | | 784 | 784 | | | |
| 100088027 | TUCSON | AZ | | 10/25/2022 | | 252 | | (10) | | | (10) | | 242 | 242 | | | |
| 100143458 | ARLINGTON | TX | | 02/16/2024 | | 174 | | (14) | | | (14) | | 160 | 160 | | | |
| 100126550 | WINDSOR | CT | | 08/30/2023 | | 601 | | 182 | | | 182 | | 783 | 783 | | | |
| 100063751 | DECATUR | AL | | 07/01/2021 | | 918 | | 3 | | | 3 | | 921 | 921 | | | |
| 100013841 | LAS VEGAS | NV | | 05/25/2017 | | 525 | | 45 | | | 45 | | 570 | 570 | | | |
| 100119035 | FORT WORTH | TX | | 07/27/2023 | | 327 | | (18) | | | (18) | | 309 | 309 | | | |
| 100057508 | BALTIMORE | MD | | 06/30/2021 | | 831 | | (12) | | | (12) | | 819 | 819 | | | |
| 100143741 | BUSHKILL | PA | | 04/05/2024 | | 341 | | (6) | | | (6) | | 335 | 335 | | | |
| 100031151 | NAPLES | FL | | 03/29/2019 | | 2,003 | | 232 | | | 232 | | 2,235 | 2,235 | | | |
| 100061090 | BESSEMER | AL | | 06/01/2021 | | 1,086 | | 5 | | | 5 | | 1,091 | 1,091 | | | |
| 100012475 | HOUSTON | TX | | 04/28/2017 | | 820 | | 62 | | | 62 | | 882 | 882 | | | |
| 100113764 | MINNEAPOLIS | MN | | 06/29/2023 | | 454 | | 108 | | | 108 | | 562 | 562 | | | |
| 100152844 | NORTH RICHLAND HILLS | TX | | 05/22/2024 | | 411 | | 3 | | | 3 | | 414 | 414 | | | |
| 100080756 | VALRICO | FL | | 03/10/2022 | | 639 | | (17) | | | (17) | | 622 | 622 | | | |
| 100159543 | MCKINNEY | TX | | 07/15/2024 | | 106 | | (5) | | | (5) | | 101 | 101 | | | |
| 100061239 | CAMINO | CA | | 06/01/2021 | | 1,135 | | 5 | | | 5 | | 1,140 | 1,140 | | | |
| 100079753 | GUTTENBERG | NJ | | 04/08/2022 | | 740 | | (1) | | | (1) | | 739 | 739 | | | |
| 100119118 | ROUND LAKE | IL | | 07/28/2023 | | 419 | | (2) | | | (2) | | 417 | 417 | | | |
| 100048529 | MERRIMACK | NH | | 11/20/2020 | | 745 | | (53) | | | (53) | | 692 | 692 | | | |
| 100109850 | LANSING | IL | | 06/22/2023 | | 359 | | (11) | | | (11) | | 348 | 348 | | | |
| 100156221 | ALEXANDRIA | VA | | 06/20/2024 | | 259 | | 6 | | | 6 | | 265 | 265 | | | |
| 100144634 | LAKE BLUFF | IL | | 03/13/2024 | | 1,386 | | 19 | | | 19 | | 1,405 | 1,405 | | | |
| 100062652 | PROSPECT PARK | PA | | 07/01/2021 | | 1,010 | | (21) | | | (21) | | 989 | 989 | | | |
| 100102192 | LANCASTER | CA | | 04/14/2023 | | 381 | | (1) | | | (1) | | 380 | 380 | | | |
| 100141918 | SAINT CLOUD | FL | | 03/27/2024 | | 1,931 | | (67) | | | (67) | | 1,864 | 1,864 | | | |
| 100117777 | NEW CANEY | TX | | 07/20/2023 | | 444 | | 6 | | | 6 | | 450 | 450 | | | |
| 100119080 | SMYRNA | DE | | 07/27/2023 | | 304 | | (18) | | | (18) | | 286 | 286 | | | |
| 100136755 | BALTIMORE | MD | | 11/27/2023 | | 308 | | (7) | | | (7) | | 301 | 301 | | | |
| 100064237 | ORLANDO | FL | | 07/01/2021 | | 1,550 | | 53 | | | 53 | | 1,603 | 1,603 | | | |
| 100151809 | BALTIMORE | MD | | 05/10/2024 | | 281 | | (9) | | | (9) | | 272 | 272 | | | |
| 100114384 | BRENTWOOD | NY | | 06/29/2023 | | 580 | | 338 | | | 338 | | 918 | 918 | | | |
| 100155483 | PUYALLUP | WA | | 06/18/2024 | | 542 | | (29) | | | (29) | | 513 | 513 | | | |
| 100016471 | WETHERSFIELD | CT | | 04/05/2018 | | 880 | | (19) | | | (19) | | 861 | 861 | | | |
| 100091598 | RIDGECREST | CA | | 03/07/2023 | | 151 | | (8) | | | (8) | | 143 | 143 | | | |
| 100143425 | PHOENIX | AZ | | 02/16/2024 | | 327 | | (9) | | | (9) | | 318 | 318 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113013 | WORCESTER | MA | | 06/29/2023 | | 601 | | 135 | | | 135 | | 736 | 736 | | | |
| 100012614 | COCONUT CREEK | FL | | 05/25/2017 | | 506 | | 95 | | | 95 | | 601 | 601 | | | |
| 100136748 | DETROIT | MI | | 11/27/2023 | | 83 | | (2) | | | (2) | | 81 | 81 | | | |
| 100063673 | COLUMBUS | OH | | 07/01/2021 | | 894 | | (4) | | | (4) | | 890 | 890 | | | |
| 100024811 | HILMAR | CA | | 09/20/2018 | | 759 | | 168 | | | 168 | | 927 | 927 | | | |
| 100157874 | SCOTLAND NECK | NC | | 07/09/2024 | | 115 | | | | | | | 115 | 115 | | | |
| 100140755 | CAMDEN | NJ | | 01/22/2024 | | 254 | | (22) | | | (22) | | 232 | 232 | | | |
| 100139384 | SOUTH FALLSBURG | NY | | 12/28/2023 | | 287 | | (8) | | | (8) | | 279 | 279 | | | |
| 100159499 | COLLINSVILLE | OK | | 07/15/2024 | | 219 | | (4) | | | (4) | | 215 | 215 | | | |
| 100090877 | BOLINGBROOK | IL | | 01/31/2023 | | 467 | | 10 | | | 10 | | 477 | 477 | | | |
| 100110821 | WESLEY CHAPEL | FL | | 06/29/2023 | | 462 | | 131 | | | 131 | | 593 | 593 | | | |
| 100043707 | ANSONIA | CT | | 08/13/2020 | | 465 | | (17) | | | (17) | | 448 | 448 | | | |
| 100141723 | SAN RAFAEL | CA | | 01/30/2024 | | 180 | | (9) | | | (9) | | 171 | 171 | | | |
| 100145817 | HUNTINGTON | TX | | 05/08/2024 | | 409 | | (31) | | | (31) | | 378 | 378 | | | |
| 100120442 | HOUSTON | TX | | 08/18/2023 | | 335 | | (14) | | | (14) | | 321 | 321 | | | |
| 100020247 | PLANT CITY | FL | | 07/17/2018 | | 818 | | (19) | | | (19) | | 799 | 799 | | | |
| 100031183 | FRANKLIN TOWNSHIP | NJ | | 03/29/2019 | | 1,681 | | 221 | | | 221 | | 1,902 | 1,902 | | | |
| 100064697 | MULBERRY | FL | | 07/14/2021 | | 823 | | (48) | | | (48) | | 775 | 775 | | | |
| 100103171 | JACKSON | TN | | 04/21/2023 | | 369 | | (7) | | | (7) | | 362 | 362 | | | |
| 100119745 | HYATTSVILLE | MD | | 08/08/2023 | | 381 | | (7) | | | (7) | | 374 | 374 | | | |
| 100152833 | FORT MYERS | FL | | 05/22/2024 | | 2,154 | | (135) | | | (135) | | 2,019 | 2,019 | | | |
| 100067565 | FREDERICKSBURG | VA | | 09/23/2021 | | 743 | | (36) | | | (36) | | 707 | 707 | | | |
| 100047909 | LILBURN | GA | | 11/20/2020 | | 561 | | 45 | | | 45 | | 606 | 606 | | | |
| 100130003 | WINTER HAVEN | FL | | 09/27/2023 | | 333 | | (9) | | | (9) | | 324 | 324 | | | |
| 100116940 | GREENVILLE | TX | | 07/20/2023 | | 2,239 | | 278 | | | 278 | | 2,517 | 2,517 | | | |
| 100013101 | HIALEAH | FL | | 05/25/2017 | | 461 | | 122 | | | 122 | | 583 | 583 | | | |
| 100031102 | BOCA RATON | FL | | 03/29/2019 | | 993 | | 93 | | | 93 | | 1,086 | 1,086 | | | |
| 100141638 | NEW ORLEANS | LA | | 01/30/2024 | | 312 | | (13) | | | (13) | | 299 | 299 | | | |
| 100030783 | CATHEDRAL CITY | CA | | 04/09/2019 | | 371 | | 5 | | | 5 | | 376 | 376 | | | |
| 100109623 | MIDDLETOWN | OH | | 06/14/2023 | | 346 | | (15) | | | (15) | | 331 | 331 | | | |
| 100091634 | CHICAGO | IL | | 03/07/2023 | | 316 | | (18) | | | (18) | | 298 | 298 | | | |
| 100067453 | FORT WORTH | TX | | 09/23/2021 | | 1,171 | | (14) | | | (14) | | 1,157 | 1,157 | | | |
| 100012042 | FAIR LAWN | NJ | | 03/08/2017 | | 889 | | 206 | | | 206 | | 1,095 | 1,095 | | | |
| 100091557 | DUNDALK | MD | | 03/07/2023 | | 649 | | (44) | | | (44) | | 605 | 605 | | | |
| 100154644 | RIVERDALE | GA | | 07/19/2024 | | 204 | | (19) | | | (19) | | 185 | 185 | | | |
| 100164028 | BALTIMORE | MD | | 08/21/2024 | | 90 | | (7) | | | (7) | | 83 | 83 | | | |
| 100137498 | LAKEWAY | TX | | 01/11/2024 | | 278 | | (14) | | | (14) | | 264 | 264 | | | |
| 100103839 | TAMPA | FL | | 05/10/2023 | | 888 | | (18) | | | (18) | | 870 | 870 | | | |
| 100043458 | JUPITER | FL | | 08/13/2020 | | 840 | | (92) | | | (92) | | 748 | 748 | | | |
| 100011466 | PALM COAST | FL | | 12/23/2016 | | 1,888 | | 130 | | | 130 | | 2,018 | 2,018 | | | |
| 100149863 | MESQUITE | TX | | 04/29/2024 | | 387 | | (18) | | | (18) | | 369 | 369 | | | |
| 100067459 | POCATELLO | ID | | 09/23/2021 | | 773 | | (39) | | | (39) | | 734 | 734 | | | |
| 100037933 | TAMPA | FL | | 09/16/2019 | | 1,476 | | (29) | | | (29) | | 1,447 | 1,447 | | | |
| 100128249 | JACKSONVILLE | FL | | 09/14/2023 | | 298 | | (15) | | | (15) | | 283 | 283 | | | |
| 100089085 | MODESTO | CA | | 01/06/2023 | | 311 | | (18) | | | (18) | | 293 | 293 | | | |
| 100138655 | PALATINE | IL | | 02/02/2024 | | 218 | | (10) | | | (10) | | 208 | 208 | | | |
| 100070443 | CONYERS | GA | | 09/23/2021 | | 784 | | (12) | | | (12) | | 772 | 772 | | | |
| 100061256 | HIGH POINT | NC | | 06/01/2021 | | 624 | | 3 | | | 3 | | 627 | 627 | | | |
| 100055786 | LEHIGH ACRES | FL | | 03/23/2021 | | 267 | | 2 | | | 2 | | 269 | 269 | | | |
| 100080966 | CHARLOTTE | NC | | 03/18/2022 | | 812 | | 20 | | | 20 | | 832 | 832 | | | |
| 100048780 | WOODHAVEN | NY | | 11/20/2020 | | 5,452 | | 715 | | | 715 | | 6,167 | 6,167 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100017140 | MURPHY | NC | | 04/26/2018 | | 2,296 | | (33) | | | (33) | | 2,263 | 2,263 | | | |
| 100069004 | KAPOLEI | HI | | 09/01/2021 | | 1,550 | | (1) | | | (1) | | 1,549 | 1,549 | | | |
| 100156187 | SAN ANTONIO | TX | | 06/20/2024 | | 343 | | (6) | | | (6) | | 337 | 337 | | | |
| 100100637 | HUMBLE | TX | | 04/27/2023 | | 448 | | (25) | | | (25) | | 423 | 423 | | | |
| 100136757 | BALTIMORE | MD | | 11/27/2023 | | 291 | | (7) | | | (7) | | 284 | 284 | | | |
| 100108076 | HOUSTON | TX | | 05/24/2023 | | 169 | | (18) | | | (18) | | 151 | 151 | | | |
| 100102116 | TAMPA | FL | | 04/14/2023 | | 797 | | (14) | | | (14) | | 783 | 783 | | | |
| 100148071 | KETCHUM | ID | | 04/10/2024 | | 911 | | (21) | | | (21) | | 890 | 890 | | | |
| 100155283 | ALTAMONTE SPRINGS | FL | | 07/19/2024 | | 222 | | (10) | | | (10) | | 212 | 212 | | | |
| 100016430 | LOVELAND | CO | | 04/05/2018 | | 875 | | (15) | | | (15) | | 860 | 860 | | | |
| 100079130 | GREENWELL SPRINGS | LA | | 02/24/2022 | | 2,550 | | (29) | | | (29) | | 2,521 | 2,521 | | | |
| 100101930 | BRIDGEPORT | CT | | 04/14/2023 | | 256 | | (18) | | | (18) | | 238 | 238 | | | |
| 100117503 | KISSIMMEE | FL | | 07/20/2023 | | 253 | | (7) | | | (7) | | 246 | 246 | | | |
| 100139518 | ABILENE | TX | | 12/28/2023 | | 223 | | (20) | | | (20) | | 203 | 203 | | | |
| 100163307 | FORNEY | TX | | 08/13/2024 | | 120 | | (5) | | | (5) | | 115 | 115 | | | |
| 100025308 | OAKDALE | MN | | 09/20/2018 | | 2,425 | | 515 | | | 515 | | 2,940 | 2,940 | | | |
| 100078943 | CLARKSVILLE | TN | | 02/24/2022 | | 795 | | 3 | | | 3 | | 798 | 798 | | | |
| 100078950 | CLARKSVILLE | TN | | 02/24/2022 | | 795 | | 3 | | | 3 | | 798 | 798 | | | |
| 3310046664 | UNION CITY | NJ | | 04/19/2023 | | 103,269 | | | | | | | 103,269 | 103,269 | | | |
| 100160601 | HOT SPRINGS | AR | | 07/19/2024 | | 119 | | (5) | | | (5) | | 114 | 114 | | | |
| 100156896 | SCRANTON | PA | | 06/27/2024 | | 327 | | (6) | | | (6) | | 321 | 321 | | | |
| 100136620 | COLUMBUS | OH | | 11/22/2023 | | 330 | | | | | | | 330 | 330 | | | |
| 100024196 | BAKERSFIELD | CA | | 09/20/2018 | | 905 | | (20) | | | (20) | | 885 | 885 | | | |
| 100109160 | HILO | HI | | 07/21/2023 | | 526 | | (37) | | | (37) | | 489 | 489 | | | |
| 100101895 | OCALA | FL | | 04/06/2023 | | 152 | | (4) | | | (4) | | 148 | 148 | | | |
| 100111471 | SUTTER CREEK | CA | | 06/29/2023 | | 973 | | 529 | | | 529 | | 1,502 | 1,502 | | | |
| 100114319 | GLENDALE HEIGHTS | IL | | 06/29/2023 | | 310 | | 28 | | | 28 | | 338 | 338 | | | |
| 100126810 | POMONA | CA | | 08/30/2023 | | 442 | | 264 | | | 264 | | 706 | 706 | | | |
| 100148016 | MELISSA | TX | | 04/10/2024 | | 32,425 | | (1,029) | | | (1,029) | | 31,396 | 31,396 | | | |
| 100129762 | FORT PIERCE | FL | | 09/27/2023 | | 335 | | (4) | | | (4) | | 331 | 331 | | | |
| 100143446 | PROSPECT HEIGHTS | IL | | 02/16/2024 | | 277 | | (17) | | | (17) | | 260 | 260 | | | |
| 100155519 | BAKERSFIELD | CA | | 06/18/2024 | | 2,233 | | (58) | | | (58) | | 2,175 | 2,175 | | | |
| 100084803 | MYRTLE BEACH | SC | | 08/02/2022 | | 872 | | (72) | | | (72) | | 800 | 800 | | | |
| 100143510 | MELBOURNE | FL | | 02/22/2024 | | 3,281 | | (64) | | | (64) | | 3,217 | 3,217 | | | |
| 100030787 | SAN ANTONIO | TX | | 04/09/2019 | | 510 | | 5 | | | 5 | | 515 | 515 | | | |
| 100023897 | MONTGOMERY | TX | | 09/10/2018 | | 772 | | (21) | | | (21) | | 751 | 751 | | | |
| 100100705 | FREDERICKSBURG | VA | | 04/28/2023 | | 979 | | 89 | | | 89 | | 1,068 | 1,068 | | | |
| 100119717 | BALTIMORE | MD | | 08/08/2023 | | 381 | | (13) | | | (13) | | 368 | 368 | | | |
| 100146165 | SAN LEANDRO | CA | | 03/19/2024 | | 720 | | (41) | | | (41) | | 679 | 679 | | | |
| 100025988 | SAN ANTONIO | TX | | 09/20/2018 | | 1,789 | | (55) | | | (55) | | 1,734 | 1,734 | | | |
| 100028782 | PHOENIX | AZ | | 10/26/2018 | | 559 | | 50 | | | 50 | | 609 | 609 | | | |
| 100154777 | MOBILE | AL | | 07/19/2024 | | 155 | | (14) | | | (14) | | 141 | 141 | | | |
| 100114966 | DALLAS | TX | | 07/14/2023 | | 290 | | (9) | | | (9) | | 281 | 281 | | | |
| 100064871 | TULARE | CA | | 07/14/2021 | | 1,153 | | (48) | | | (48) | | 1,105 | 1,105 | | | |
| 100115585 | NEW CASTLE | DE | | 07/19/2023 | | 320 | | (1) | | | (1) | | 319 | 319 | | | |
| 100084778 | HONOLULU | HI | | 08/02/2022 | | 530 | | 14 | | | 14 | | 544 | 544 | | | |
| 100141489 | SALISBURY | MD | | 01/30/2024 | | 198 | | (10) | | | (10) | | 188 | 188 | | | |
| 100081076 | LOCUST GROVE | VA | | 03/18/2022 | | 927 | | 40 | | | 40 | | 967 | 967 | | | |
| 100064936 | KATY | TX | | 07/14/2021 | | 1,569 | | (59) | | | (59) | | 1,510 | 1,510 | | | |
| 100112203 | SAINT CHARLES | MO | | 06/29/2023 | | 1,469 | | 27 | | | 27 | | 1,496 | 1,496 | | | |
| 100067786 | TAMPA | FL | | 09/23/2021 | | 847 | | (18) | | | (18) | | 829 | 829 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100018076 | PEACHTREE CITY | GA | | 06/08/2018 | | 863 | | (15) | | | (15) | | 848 | 848 | | | |
| 100031198 | DEERFIELD BEACH | FL | | 03/29/2019 | | 633 | | 81 | | | 81 | | 714 | 714 | | | |
| 100063327 | DANVILLE | VA | | 07/01/2021 | | 906 | | (14) | | | (14) | | 892 | 892 | | | |
| 100011029 | WILLS POINT | TX | | 12/23/2016 | | 1,005 | | 81 | | | 81 | | 1,086 | 1,086 | | | |
| 100018188 | WALDPORT | OR | | 06/08/2018 | | 890 | | (5) | | | (5) | | 885 | 885 | | | |
| 100061025 | DEWEYVILLE | UT | | 06/01/2021 | | 1,522 | | 6 | | | 6 | | 1,528 | 1,528 | | | |
| 100029201 | LAS VEGAS | NV | | 10/26/2018 | | 554 | | 127 | | | 127 | | 681 | 681 | | | |
| 100061427 | MANCHESTER | TN | | 06/01/2021 | | 1,174 | | 5 | | | 5 | | 1,179 | 1,179 | | | |
| 100110099 | NEW CUYAMA | CA | | 06/23/2023 | | 1,971 | | (45) | | | (45) | | 1,926 | 1,926 | | | |
| 100088044 | BALTIMORE | MD | | 10/25/2022 | | 310 | | (19) | | | (19) | | 291 | 291 | | | |
| 100030832 | SALT LAKE CITY | UT | | 04/09/2019 | | 577 | | 42 | | | 42 | | 619 | 619 | | | |
| 100140494 | FAYETTEVILLE | NC | | 01/19/2024 | | 313 | | (3) | | | (3) | | 310 | 310 | | | |
| 100112082 | POUGHKEEPSIE | NY | | 06/29/2023 | | 491 | | 484 | | | 484 | | 975 | 975 | | | |
| 100091952 | NEW HAVEN | CT | | 02/07/2023 | | 280 | | (17) | | | (17) | | 263 | 263 | | | |
| 100134372 | BEAUMONT | TX | | 10/27/2023 | | 12,184 | | (288) | | | (288) | | 11,896 | 11,896 | | | |
| 100071005 | MAYS LANDING | NJ | | 10/01/2021 | | 834 | | (10) | | | (10) | | 824 | 824 | | | |
| 100090218 | EL CENTRO | CA | | 01/13/2023 | | 363 | | (9) | | | (9) | | 354 | 354 | | | |
| 100043555 | KISSIMMEE | FL | | 08/13/2020 | | 537 | | 73 | | | 73 | | 610 | 610 | | | |
| 100071774 | GOLDSBORO | NC | | 10/14/2021 | | 1,429 | | (51) | | | (51) | | 1,378 | 1,378 | | | |
| 100164516 | CHARLOTTE | NC | | 08/21/2024 | | 126 | | (5) | | | (5) | | 121 | 121 | | | |
| 100026131 | CHICAGO | IL | | 09/20/2018 | | 557 | | 564 | | | 564 | | 1,121 | 1,121 | | | |
| 100035896 | SURPRISE | AZ | | 08/21/2019 | | 974 | | (27) | | | (27) | | 947 | 947 | | | |
| 100148999 | READING | PA | | 04/19/2024 | | 263 | | (12) | | | (12) | | 251 | 251 | | | |
| 100111947 | UPPER MARLBORO | MD | | 06/29/2023 | | 325 | | 42 | | | 42 | | 367 | 367 | | | |
| 100066087 | JACKSONVILLE | FL | | 08/02/2021 | | 1,560 | | (15) | | | (15) | | 1,545 | 1,545 | | | |
| 100134836 | ROSSVILLE | GA | | 10/30/2023 | | 323 | | (4) | | | (4) | | 319 | 319 | | | |
| 100088933 | TUCSON | AZ | | 11/15/2022 | | 230 | | (29) | | | (29) | | 201 | 201 | | | |
| 100116669 | VICTORVILLE | CA | | 07/20/2023 | | 3,748 | | 571 | | | 571 | | 4,319 | 4,319 | | | |
| 100060219 | CHARLOTTE | NC | | 06/25/2021 | | 2,537 | | (30) | | | (30) | | 2,507 | 2,507 | | | |
| 100130183 | KLAMATH FALLS | OR | | 11/15/2023 | | 310 | | (13) | | | (13) | | 297 | 297 | | | |
| 100147613 | MERCED | CA | | 04/04/2024 | | 319 | | (3) | | | (3) | | 316 | 316 | | | |
| 100028421 | GLENDALE | AZ | | 10/26/2018 | | 487 | | 65 | | | 65 | | 552 | 552 | | | |
| 100069587 | ACWORTH | GA | | 09/01/2021 | | 894 | | 11 | | | 11 | | 905 | 905 | | | |
| 100028002 | SALINE | MI | | 10/26/2018 | | 482 | | 91 | | | 91 | | 573 | 573 | | | |
| 100012797 | SANTA ANA | CA | | 05/25/2017 | | 415 | | 92 | | | 92 | | 507 | 507 | | | |
| 100024328 | BIGFORK | MT | | 09/20/2018 | | 789 | | (17) | | | (17) | | 772 | 772 | | | |
| 100064947 | LAKEWOOD | NJ | | 07/14/2021 | | 814 | | (31) | | | (31) | | 783 | 783 | | | |
| 100137495 | SAINT CLOUD | MN | | 01/11/2024 | | 230 | | (20) | | | (20) | | 210 | 210 | | | |
| 100139365 | SWEDESBORO | NJ | | 12/28/2023 | | 102 | | (2) | | | (2) | | 100 | 100 | | | |
| 100013580 | SAN BERNARDINO | CA | | 05/25/2017 | | 497 | | 74 | | | 74 | | 571 | 571 | | | |
| 100064781 | ORLANDO | FL | | 07/14/2021 | | 751 | | (36) | | | (36) | | 715 | 715 | | | |
| 100103711 | NORTH CHARLESTON | SC | | 05/08/2023 | | 301 | | (11) | | | (11) | | 290 | 290 | | | |
| 100024387 | FEDERAL WAY | WA | | 09/20/2018 | | 824 | | (16) | | | (16) | | 808 | 808 | | | |
| 100118084 | MONTAGUE | CA | | 07/20/2023 | | 398 | | (15) | | | (15) | | 383 | 383 | | | |
| 100013827 | TACOMA | WA | | 05/25/2017 | | 636 | | 74 | | | 74 | | 710 | 710 | | | |
| 100013770 | HIALEAH GARDEN | FL | | 05/25/2017 | | 731 | | 81 | | | 81 | | 812 | 812 | | | |
| 100155251 | NAVASOTA | TX | | 07/19/2024 | | 225 | | (10) | | | (10) | | 215 | 215 | | | |
| 100146755 | SAN ANTONIO | TX | | 03/20/2024 | | 170 | | | | | | | 170 | 170 | | | |
| 100028705 | BRENTWOOD | MD | | 10/26/2018 | | 477 | | 81 | | | 81 | | 558 | 558 | | | |
| 100026302 | MIAMI GARDENS | FL | | 09/20/2018 | | 491 | | 46 | | | 46 | | 537 | 537 | | | |
| 100064831 | CLINTON | TN | | 07/14/2021 | | 731 | | (32) | | | (32) | | 699 | 699 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100061200 | COOKEVILLE | TN | | 06/01/2021 | | 1,394 | | 6 | | | 6 | | 1,400 | 1,400 | | | |
| 100143878 | RIO VISTA | CA | | 03/06/2024 | | 341 | | (15) | | | (15) | | 326 | 326 | | | |
| 100113556 | LEANDER | TX | | 06/29/2023 | | 1,489 | | 284 | | | 284 | | 1,773 | 1,773 | | | |
| 100142833 | SAN LORENZO | CA | | 02/09/2024 | | 213 | | (9) | | | (9) | | 204 | 204 | | | |
| 100024226 | LEWISVILLE | TX | | 09/20/2018 | | 764 | | (19) | | | (19) | | 745 | 745 | | | |
| 100088143 | MYRTLE BEACH | SC | | 10/25/2022 | | 377 | | (23) | | | (23) | | 354 | 354 | | | |
| 100103521 | HOUSTON | TX | | 05/08/2023 | | 2,282 | | (171) | | | (171) | | 2,111 | 2,111 | | | |
| 100054989 | GILBERT | AZ | | 03/23/2021 | | 1,172 | | (41) | | | (41) | | 1,131 | 1,131 | | | |
| 100128050 | INDIANAPOLIS | IN | | 09/08/2023 | | 354 | | (4) | | | (4) | | 350 | 350 | | | |
| 100063822 | SPRING | TX | | 07/01/2021 | | 644 | | (2) | | | (2) | | 642 | 642 | | | |
| 100025769 | YORK | SC | | 09/20/2018 | | 536 | | 25 | | | 25 | | 561 | 561 | | | |
| 100150914 | MARION | TX | | 05/08/2024 | | 547 | | 39 | | | 39 | | 586 | 586 | | | |
| 100016434 | NEW BRUNSWICK | NJ | | 04/05/2018 | | 934 | | (24) | | | (24) | | 910 | 910 | | | |
| 100025363 | EUGENE | OR | | 09/20/2018 | | 1,911 | | 296 | | | 296 | | 2,207 | 2,207 | | | |
| 100139460 | COLUMBUS | OH | | 12/28/2023 | | 365 | | 7 | | | 7 | | 372 | 372 | | | |
| 100158845 | COLDSPRING | TX | | 07/12/2024 | | 229 | | | | | | | 229 | 229 | | | |
| 100013617 | SURPRISE | AZ | | 05/25/2017 | | 508 | | 84 | | | 84 | | 592 | 592 | | | |
| 100140218 | PORT RICHEY | FL | | 01/11/2024 | | 289 | | (12) | | | (12) | | 277 | 277 | | | |
| 100064758 | HUMBLE | TX | | 07/14/2021 | | 507 | | (25) | | | (25) | | 482 | 482 | | | |
| 100118035 | FRESNO | CA | | 07/20/2023 | | 1,488 | | 75 | | | 75 | | 1,563 | 1,563 | | | |
| 100126822 | LAS VEGAS | NV | | 08/30/2023 | | 450 | | 173 | | | 173 | | 623 | 623 | | | |
| 100076276 | LA VISTA | NE | | 01/07/2022 | | 831 | | (8) | | | (8) | | 823 | 823 | | | |
| 100047410 | SALEM | MA | | 11/20/2020 | | 3,359 | | (211) | | | (211) | | 3,148 | 3,148 | | | |
| 100101982 | WASHINGTON | VA | | 04/14/2023 | | 303 | | (20) | | | (20) | | 283 | 283 | | | |
| 100128714 | LAS VEGAS | NV | | 09/21/2023 | | 336 | | (15) | | | (15) | | 321 | 321 | | | |
| 100055379 | DENHAM SPRINGS | LA | | 03/23/2021 | | 629 | | (26) | | | (26) | | 603 | 603 | | | |
| 100129883 | CEDARVILLE | NJ | | 09/27/2023 | | 293 | | (12) | | | (12) | | 281 | 281 | | | |
| 100086524 | WATERFORD | CT | | 09/30/2022 | | 376 | | (11) | | | (11) | | 365 | 365 | | | |
| 100070623 | RINGGOLD | GA | | 10/01/2021 | | 1,864 | | (28) | | | (28) | | 1,836 | 1,836 | | | |
| 100113546 | NORTH EASTON | MA | | 06/29/2023 | | 810 | | 262 | | | 262 | | 1,072 | 1,072 | | | |
| 100139251 | PHILADELPHIA | PA | | 12/28/2023 | | 278 | | (11) | | | (11) | | 267 | 267 | | | |
| 100146243 | CLARKSBURG | MD | | 03/19/2024 | | 675 | | (32) | | | (32) | | 643 | 643 | | | |
| 100113804 | MURRIETA | CA | | 06/29/2023 | | 756 | | 412 | | | 412 | | 1,168 | 1,168 | | | |
| 100081319 | IRVING | TX | | 03/18/2022 | | 856 | | 25 | | | 25 | | 881 | 881 | | | |
| 100083786 | LAKELAND | FL | | 07/12/2022 | | 509 | | | | | | | 509 | 509 | | | |
| 100102147 | FORT WORTH | TX | | 04/14/2023 | | 297 | | (18) | | | (18) | | 279 | 279 | | | |
| 100146246 | WEST BOUNTIFUL | UT | | 03/19/2024 | | 752 | | (27) | | | (27) | | 725 | 725 | | | |
| 100129751 | HOUSTON | TX | | 09/27/2023 | | 275 | | (23) | | | (23) | | 252 | 252 | | | |
| 100025116 | MELBOURNE | FL | | 09/20/2018 | | 484 | | 16 | | | 16 | | 500 | 500 | | | |
| 100141354 | PORT CHARLOTTE | FL | | 01/30/2024 | | 494 | | (21) | | | (21) | | 473 | 473 | | | |
| 100100822 | GURNEE | IL | | 04/28/2023 | | 1,612 | | 94 | | | 94 | | 1,706 | 1,706 | | | |
| 100065111 | BOULDER CITY | NV | | 07/14/2021 | | 1,057 | | (27) | | | (27) | | 1,030 | 1,030 | | | |
| 100057842 | BELMONT | NC | | 06/30/2021 | | 1,217 | | | | | | | 1,217 | 1,217 | | | |
| 100139074 | HUNTSVILLE | AL | | 12/28/2023 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100029808 | STOCKTON | CA | | 10/26/2018 | | 821 | | 315 | | | 315 | | 1,136 | 1,136 | | | |
| 100143600 | MILWAUKEE | WI | | 02/21/2024 | | 287 | | (9) | | | (9) | | 278 | 278 | | | |
| 100041193 | DURHAM | NC | | 03/02/2020 | | 625 | | (20) | | | (20) | | 605 | 605 | | | |
| 100139234 | ROSELLE | IL | | 12/28/2023 | | 322 | | (3) | | | (3) | | 319 | 319 | | | |
| 100049338 | MIDDLE RIVER | MD | | 11/20/2020 | | 638 | | 30 | | | 30 | | 668 | 668 | | | |
| 100109823 | CROWN POINT | IN | | 06/22/2023 | | 338 | | (9) | | | (9) | | 329 | 329 | | | |
| 100053416 | TURTLE LAKE | WI | | 03/23/2021 | | 1,315 | | (94) | | | (94) | | 1,221 | 1,221 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100017921 | LOMPOC | CA | | 05/30/2018 | | 577 | | (6) | | | (6) | | 571 | 571 | | | |
| 100128243 | KEYSTONE HEIGHTS | FL | | 09/14/2023 | | 311 | | (12) | | | (12) | | 299 | 299 | | | |
| 100141290 | PHILADELPHIA | PA | | 01/30/2024 | | 197 | | (8) | | | (8) | | 189 | 189 | | | |
| 100112570 | ORANGE PARK | FL | | 06/29/2023 | | 273 | | 11 | | | 11 | | 284 | 284 | | | |
| 100086739 | CONROE | TX | | 09/30/2022 | | 279 | | (13) | | | (13) | | 266 | 266 | | | |
| 100078788 | MCGREGOR | TX | | 02/24/2022 | | 822 | | 2 | | | 2 | | 824 | 824 | | | |
| 100079617 | MIAMI | FL | | 04/25/2022 | | 487 | | (51) | | | (51) | | 436 | 436 | | | |
| 100079590 | FORT LAUDERDALE | FL | | 04/08/2022 | | 1,048 | | (29) | | | (29) | | 1,019 | 1,019 | | | |
| 100029215 | FLORENCE | MA | | 10/26/2018 | | 730 | | 165 | | | 165 | | 895 | 895 | | | |
| 100161311 | FALLS CHURCH | VA | | 07/25/2024 | | 117 | | (4) | | | (4) | | 113 | 113 | | | |
| 100112363 | WOODBRIDGE | VA | | 06/29/2023 | | 293 | | 10 | | | 10 | | 303 | 303 | | | |
| 100078908 | BEND | OR | | 02/24/2022 | | 1,551 | | (24) | | | (24) | | 1,527 | 1,527 | | | |
| 100090167 | ARLINGTON | TX | | 01/13/2023 | | 346 | | (9) | | | (9) | | 337 | 337 | | | |
| 100079194 | ROCHESTER | NY | | 02/24/2022 | | 797 | | (15) | | | (15) | | 782 | 782 | | | |
| 100112177 | MIDLOTHIAN | VA | | 06/29/2023 | | 401 | | 93 | | | 93 | | 494 | 494 | | | |
| 100081379 | HOUSTON | TX | | 03/18/2022 | | 1,282 | | 36 | | | 36 | | 1,318 | 1,318 | | | |
| 100101758 | CHICAGO | IL | | 03/31/2023 | | 334 | | 12 | | | 12 | | 346 | 346 | | | |
| 100115464 | ROCK HILL | SC | | 07/17/2023 | | 258 | | (14) | | | (14) | | 244 | 244 | | | |
| 100075926 | HEMET | CA | | 01/07/2022 | | 519 | | (18) | | | (18) | | 501 | 501 | | | |
| 100119071 | EAST HARTFORD | CT | | 07/27/2023 | | 272 | | (10) | | | (10) | | 262 | 262 | | | |
| 100083994 | LAKELAND | FL | | 07/12/2022 | | 460 | | (7) | | | (7) | | 453 | 453 | | | |
| 100120421 | ROCK HILL | SC | | 08/18/2023 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100102428 | HOUSTON | TX | | 06/07/2023 | | 1,314 | | (62) | | | (62) | | 1,252 | 1,252 | | | |
| 100040098 | CLARKSTON | GA | | 01/28/2020 | | 988 | | (39) | | | (39) | | 949 | 949 | | | |
| 100086672 | COLUMBUS | GA | | 09/30/2022 | | 395 | | (8) | | | (8) | | 387 | 387 | | | |
| 100151810 | BALTIMORE | MD | | 05/10/2024 | | 293 | | (17) | | | (17) | | 276 | 276 | | | |
| 100157743 | CALABASAS | CA | | 07/02/2024 | | 484 | | (19) | | | (19) | | 465 | 465 | | | |
| 100090783 | LAGO VISTA | TX | | 02/28/2023 | | 3,165 | | (181) | | | (181) | | 2,984 | 2,984 | | | |
| 100042929 | NEW BEDFORD | MA | | 05/28/2020 | | 720 | | (26) | | | (26) | | 694 | 694 | | | |
| 100153098 | ATLANTA | GA | | 06/27/2024 | | 866 | | (35) | | | (35) | | 831 | 831 | | | |
| 100117963 | PALMDALE | CA | | 07/20/2023 | | 441 | | 10 | | | 10 | | 451 | 451 | | | |
| 100109843 | DETROIT | MI | | 06/22/2023 | | 308 | | (11) | | | (11) | | 297 | 297 | | | |
| 100013820 | DES MOINES | IA | | 05/25/2017 | | 692 | | 51 | | | 51 | | 743 | 743 | | | |
| 100147391 | TOLEDO | OH | | 05/08/2024 | | 318 | | (4) | | | (4) | | 314 | 314 | | | |
| 100078888 | LEESBURG | FL | | 02/24/2022 | | 741 | | (8) | | | (8) | | 733 | 733 | | | |
| 100116724 | ORLANDO | FL | | 07/20/2023 | | 786 | | 116 | | | 116 | | 902 | 902 | | | |
| 100103143 | BALTIMORE | MD | | 04/21/2023 | | 361 | | (11) | | | (11) | | 350 | 350 | | | |
| 100146866 | HUMBLE | TX | | 03/21/2024 | | 225 | | (7) | | | (7) | | 218 | 218 | | | |
| 100147501 | PEMBROKE PINES | FL | | 04/03/2024 | | 345 | | (4) | | | (4) | | 341 | 341 | | | |
| 100087162 | GLEN BURNIE | MD | | 10/25/2022 | | 691 | | 85 | | | 85 | | 776 | 776 | | | |
| 100141529 | HOMOSASSA | FL | | 01/30/2024 | | 286 | | (11) | | | (11) | | 275 | 275 | | | |
| 100012970 | HIALEAH | FL | | 05/25/2017 | | 209 | | 107 | | | 107 | | 316 | 316 | | | |
| 100026860 | PHILADELPHIA | PA | | 09/26/2018 | | 836 | | 26 | | | 26 | | 862 | 862 | | | |
| 100089983 | MANHATTAN | KS | | 01/13/2023 | | 1,609 | | (9) | | | (9) | | 1,600 | 1,600 | | | |
| 100143021 | SUMMERTOWN | TN | | 02/12/2024 | | 229 | | (14) | | | (14) | | 215 | 215 | | | |
| 100112678 | DESERT HOT SPRINGS | CA | | 06/29/2023 | | 346 | | 279 | | | 279 | | 625 | 625 | | | |
| 100047578 | CAVE CREEK | AZ | | 11/20/2020 | | 619 | | (19) | | | (19) | | 600 | 600 | | | |
| 100066107 | MYSTIC | CT | | 08/02/2021 | | 2,221 | | (16) | | | (16) | | 2,205 | 2,205 | | | |
| 100047994 | STAMFORD | CT | | 11/20/2020 | | 695 | | (22) | | | (22) | | 673 | 673 | | | |
| 100143566 | TULSA | OK | | 02/21/2024 | | 116 | | (2) | | | (2) | | 114 | 114 | | | |
| 100133432 | COLUMBUS | OH | | 10/19/2023 | | 310 | | (17) | | | (17) | | 293 | 293 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090999 | SEWICKLEY | PA | | 01/31/2023 | | 356 | | (15) | | | (15) | | 341 | 341 | | | |
| 100028480 | COCONUT CREEK | FL | | 10/26/2018 | | 595 | | 74 | | | 74 | | 669 | 669 | | | |
| 100028851 | LEHIGH ACRES | FL | | 10/26/2018 | | 480 | | 128 | | | 128 | | 608 | 608 | | | |
| 100136705 | PALM BAY | FL | | 01/25/2024 | | 275 | | (11) | | | (11) | | 264 | 264 | | | |
| 100135904 | LEHIGH ACRES | FL | | 11/13/2023 | | 314 | | (8) | | | (8) | | 306 | 306 | | | |
| 100029685 | ORANGE PARK | FL | | 10/26/2018 | | 606 | | 40 | | | 40 | | 646 | 646 | | | |
| 100136864 | PRINCETON | TX | | 11/27/2023 | | 355 | | (3) | | | (3) | | 352 | 352 | | | |
| 100087282 | TUCSON | AZ | | 10/25/2022 | | 636 | | 40 | | | 40 | | 676 | 676 | | | |
| 100000367 | EAGLE | ID | | 09/27/2016 | | 898 | | 47 | | | 47 | | 945 | 945 | | | |
| 100141227 | WINTER HAVEN | FL | | 01/30/2024 | | 295 | | (11) | | | (11) | | 284 | 284 | | | |
| 100026342 | GRANTSVILLE | UT | | 09/20/2018 | | 592 | | 64 | | | 64 | | 656 | 656 | | | |
| 100134739 | MILLVILLE | NJ | | 10/30/2023 | | 241 | | (5) | | | (5) | | 236 | 236 | | | |
| 100113436 | POMPTON LAKES | NJ | | 06/29/2023 | | 388 | | 60 | | | 60 | | 448 | 448 | | | |
| 100088903 | SCHENECTADY | NY | | 11/15/2022 | | 180 | | (7) | | | (7) | | 173 | 173 | | | |
| 100077454 | CAMDENTON | MO | | 01/03/2022 | | 915 | | (20) | | | (20) | | 895 | 895 | | | |
| 100133236 | AURORA | IL | | 11/29/2023 | | 290 | | (11) | | | (11) | | 279 | 279 | | | |
| 100079696 | AVENTURA | FL | | 04/08/2022 | | 617 | | (43) | | | (43) | | 574 | 574 | | | |
| 100138055 | ALLEN | TX | | 12/13/2023 | | 197 | | (20) | | | (20) | | 177 | 337 | | 160 | 160 |
| 100055083 | CHICAGO | IL | | 03/23/2021 | | 716 | | 5 | | | 5 | | 721 | 721 | | | |
| 100066242 | STOCKHOLM | NJ | | 08/02/2021 | | 3,588 | | (32) | | | (32) | | 3,556 | 3,556 | | | |
| 100057705 | BRIDGEPORT | CT | | 06/30/2021 | | 761 | | (30) | | | (30) | | 731 | 731 | | | |
| 100141335 | EDMOND | OK | | 01/30/2024 | | 12,848 | | (150) | | | (150) | | 12,698 | 12,698 | | | |
| 100128459 | GAINESVILLE | FL | | 09/15/2023 | | 300 | | (8) | | | (8) | | 292 | 292 | | | |
| 100100090 | CHICAGO | IL | | 03/28/2023 | | 327 | | (6) | | | (6) | | 321 | 321 | | | |
| 100151731 | DAVENPORT | FL | | 05/10/2024 | | 366 | | (13) | | | (13) | | 353 | 353 | | | |
| 100133437 | LA MARQUE | TX | | 10/19/2023 | | 286 | | (17) | | | (17) | | 269 | 269 | | | |
| 100031222 | APPLE VALLEY | CA | | 03/29/2019 | | 868 | | 51 | | | 51 | | 919 | 919 | | | |
| 100154590 | RAY CITY | GA | | 06/14/2024 | | 1,640 | | (134) | | | (134) | | 1,506 | 1,506 | | | |
| 100043129 | LOS ANGELES | CA | | 05/28/2020 | | 513 | | | | | | | 513 | 513 | | | |
| 100116100 | FORNEY | TX | | 07/20/2023 | | 655 | | 153 | | | 153 | | 808 | 808 | | | |
| 100089964 | MILWAUKEE | WI | | 01/26/2023 | | 325 | | (15) | | | (15) | | 310 | 310 | | | |
| 100112558 | MANTECA | CA | | 06/29/2023 | | 2,178 | | 21 | | | 21 | | 2,199 | 2,199 | | | |
| 100078651 | PIOCHE | NV | | 02/02/2022 | | 619 | | (30) | | | (30) | | 589 | 589 | | | |
| 100130140 | SAN ANTONIO | TX | | 11/15/2023 | | 1,268 | | (68) | | | (68) | | 1,200 | 1,200 | | | |
| 100064887 | PORT ORANGE | FL | | 07/14/2021 | | 849 | | (35) | | | (35) | | 814 | 814 | | | |
| 100070895 | INMAN | SC | | 10/01/2021 | | 1,126 | | (21) | | | (21) | | 1,105 | 1,105 | | | |
| 100126567 | WAUKESHA | WI | | 08/30/2023 | | 379 | | 26 | | | 26 | | 405 | 405 | | | |
| 100136300 | HARKER HEIGHTS | TX | | 11/20/2023 | | 30,129 | | 2,646 | | | 2,646 | | 32,775 | 32,775 | | | |
| 100116934 | LEWISVILLE | TX | | 07/20/2023 | | 705 | | 187 | | | 187 | | 892 | 892 | | | |
| 100120426 | DALLAS | TX | | 08/18/2023 | | 380 | | (1) | | | (1) | | 379 | 379 | | | |
| 100155708 | SPOKANE | WA | | 06/18/2024 | | 506 | | (19) | | | (19) | | 487 | 487 | | | |
| 100076448 | SUNNY ISLES BEACH | FL | | 12/23/2021 | | 674 | | (49) | | | (49) | | 625 | 625 | | | |
| 100126569 | DORCHESTER | NJ | | 08/30/2023 | | 356 | | (30) | | | (30) | | 326 | 326 | | | |
| 100078811 | RUTLEDGE | PA | | 02/24/2022 | | 1,106 | | 2 | | | 2 | | 1,108 | 1,108 | | | |
| 100089968 | KISSIMMEE | FL | | 01/26/2023 | | 273 | | (21) | | | (21) | | 252 | 252 | | | |
| 100062793 | GROVETOWN | GA | | 07/01/2021 | | 3,868 | | (46) | | | (46) | | 3,822 | 3,822 | | | |
| 100157985 | COVINGTON | GA | | 07/09/2024 | | 123 | | (1) | | | (1) | | 122 | 122 | | | |
| 100063288 | TUCSON | AZ | | 07/01/2021 | | 932 | | (6) | | | (6) | | 926 | 926 | | | |
| 100013424 | MIAMI | FL | | 05/25/2017 | | 723 | | 74 | | | 74 | | 797 | 797 | | | |
| 100117029 | GRAND RAPIDS | MI | | 07/20/2023 | | 515 | | 51 | | | 51 | | 566 | 566 | | | |
| 100018104 | FRESNO | CA | | 06/08/2018 | | 940 | | (26) | | | (26) | | 914 | 914 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088809 | POWDER SPRINGS | GA | | 11/15/2022 | | 298 | | (13) | | | (13) | | 285 | 285 | | | |
| 100064808 | WEST DEPTFORD | NJ | | 07/14/2021 | | 893 | | (41) | | | (41) | | 852 | 852 | | | |
| 100126776 | PALMDALE | CA | | 08/30/2023 | | 1,736 | | 196 | | | 196 | | 1,932 | 1,932 | | | |
| 100143526 | SCRANTON | PA | | 02/21/2024 | | 288 | | (7) | | | (7) | | 281 | 281 | | | |
| 100013746 | PORT ST LUCIE | FL | | 05/25/2017 | | 403 | | 64 | | | 64 | | 467 | 467 | | | |
| 100157763 | ORLANDO | FL | | 07/02/2024 | | 81 | | (3) | | | (3) | | 78 | 78 | | | |
| 100143609 | FARMINGTON | NM | | 02/21/2024 | | 352 | | (5) | | | (5) | | 347 | 347 | | | |
| 100054060 | ELLENWOOD | GA | | 03/23/2021 | | 527 | | 9 | | | 9 | | 536 | 536 | | | |
| 100062109 | KATY | TX | | 07/01/2021 | | 1,035 | | (21) | | | (21) | | 1,014 | 1,014 | | | |
| 100068403 | GALLUP | NM | | 08/25/2021 | | 828 | | (13) | | | (13) | | 815 | 815 | | | |
| 100154970 | LITTLETON | CO | | 07/19/2024 | | 2,324 | | (20) | | | (20) | | 2,304 | 2,304 | | | |
| 100060166 | HAMPTON | GA | | 06/25/2021 | | 805 | | (27) | | | (27) | | 778 | 778 | | | |
| 100064960 | BLUE RIVER | CO | | 07/14/2021 | | 810 | | (29) | | | (29) | | 781 | 781 | | | |
| 100065062 | PHILADELPHIA | PA | | 07/14/2021 | | 872 | | (26) | | | (26) | | 846 | 846 | | | |
| 100090020 | ENGLEWOOD | CO | | 01/13/2023 | | 4,041 | | (116) | | | (116) | | 3,925 | 3,925 | | | |
| 100100846 | NETCONG | NJ | | 04/28/2023 | | 646 | | 56 | | | 56 | | 702 | 702 | | | |
| 100102898 | MIAMI | FL | | 06/22/2023 | | 14,438 | | (438) | | | (438) | | 14,000 | 14,000 | | | |
| 100139299 | VIRGINIA BEACH | VA | | 12/28/2023 | | 1,389 | | (24) | | | (24) | | 1,365 | 1,365 | | | |
| 100111705 | WOODBRIDGE | VA | | 06/29/2023 | | 472 | | 134 | | | 134 | | 606 | 606 | | | |
| 100028975 | ORANGE CITY | FL | | 10/26/2018 | | 467 | | 60 | | | 60 | | 527 | 527 | | | |
| 100110820 | HAMPTON | VA | | 06/29/2023 | | 1,021 | | (74) | | | (74) | | 947 | 947 | | | |
| 100138197 | WILMINGTON | DE | | 12/14/2023 | | 295 | | (13) | | | (13) | | 282 | 282 | | | |
| 100127947 | ANTIOCH | TN | | 09/08/2023 | | 550 | | 42 | | | 42 | | 592 | 592 | | | |
| 100019754 | FORT WORTH | TX | | 07/26/2018 | | 782 | | (5) | | | (5) | | 777 | 777 | | | |
| 100107897 | LIVONIA | MI | | 06/29/2023 | | 332 | | (13) | | | (13) | | 319 | 319 | | | |
| 100049055 | NORTH AUGUSTA | SC | | 11/20/2020 | | 626 | | (20) | | | (20) | | 606 | 606 | | | |
| 100081522 | ALLEN | TX | | 03/18/2022 | | 872 | | 30 | | | 30 | | 902 | 902 | | | |
| 100109805 | NAUGATUCK | CT | | 08/04/2023 | | 649 | | (49) | | | (49) | | 600 | 600 | | | |
| 100016524 | NEVADA CITY | CA | | 04/10/2018 | | 911 | | (9) | | | (9) | | 902 | 902 | | | |
| 100131720 | HANOVER PARK | IL | | 10/06/2023 | | 559 | | 34 | | | 34 | | 593 | 593 | | | |
| 100112684 | FAIRVIEW | PA | | 06/29/2023 | | 1,506 | | 237 | | | 237 | | 1,743 | 1,743 | | | |
| 100113235 | HYDE PARK | MA | | 06/29/2023 | | 328 | | 5 | | | 5 | | 333 | 333 | | | |
| 100071850 | OCALA | FL | | 10/14/2021 | | 726 | | (29) | | | (29) | | 697 | 697 | | | |
| 100048718 | AUBURN | AL | | 11/20/2020 | | 680 | | (1) | | | (1) | | 679 | 679 | | | |
| 100068011 | SPRINGFIELD | MA | | 09/23/2021 | | 789 | | (30) | | | (30) | | 759 | 759 | | | |
| 100026042 | SPANAWAY | WA | | 09/20/2018 | | 708 | | 128 | | | 128 | | 836 | 836 | | | |
| 100100899 | SAN ANTONIO | TX | | 04/28/2023 | | 432 | | (11) | | | (11) | | 421 | 421 | | | |
| 100079516 | DECATUR | AL | | 04/08/2022 | | 683 | | (16) | | | (16) | | 667 | 667 | | | |
| 100043835 | BERKELEY TOWNSHIP | NJ | | 08/19/2020 | | 613 | | (46) | | | (46) | | 567 | 567 | | | |
| 100147609 | COLORADO SPRINGS | CO | | 04/04/2024 | | 168 | | (13) | | | (13) | | 155 | 155 | | | |
| 100156054 | SHERMAN | ME | | 06/18/2024 | | 205 | | (13) | | | (13) | | 192 | 192 | | | |
| 100091449 | HOUSTON | TX | | 02/22/2023 | | 548 | | 11 | | | 11 | | 559 | 559 | | | |
| 100149667 | JONESBORO | GA | | 04/26/2024 | | 308 | | (10) | | | (10) | | 298 | 298 | | | |
| 100143005 | WEST PALM BEACH | FL | | 02/12/2024 | | 1,107 | | (15) | | | (15) | | 1,092 | 1,092 | | | |
| 100111098 | OXNARD | CA | | 06/29/2023 | | 2,784 | | 339 | | | 339 | | 3,123 | 3,123 | | | |
| 100079276 | HIALEAH | FL | | 02/28/2022 | | 768 | | (13) | | | (13) | | 755 | 755 | | | |
| 100117331 | PALM SPRINGS | CA | | 07/20/2023 | | 774 | | 258 | | | 258 | | 1,032 | 1,032 | | | |
| 100154890 | SALEM | VA | | 07/19/2024 | | 256 | | (8) | | | (8) | | 248 | 248 | | | |
| 100028749 | LELAND | NC | | 10/26/2018 | | 589 | | 63 | | | 63 | | 652 | 652 | | | |
| 100065217 | RALEIGH | NC | | 07/14/2021 | | 864 | | (15) | | | (15) | | 849 | 849 | | | |
| 100012878 | WATERFORD | CA | | 05/25/2017 | | 597 | | 102 | | | 102 | | 699 | 699 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128330 | LAS VEGAS | NV | | 09/14/2023 | | 2,227 | | (134) | | | (134) | | 2,093 | 2,093 | | | |
| 100142792 | CLEARWATER | FL | | 02/08/2024 | | 3,207 | | (58) | | | (58) | | 3,149 | 3,149 | | | |
| 100077516 | AMANDA | OH | | 01/03/2022 | | 934 | | (14) | | | (14) | | 920 | 920 | | | |
| 100126313 | WATERBURY | CT | | 08/30/2023 | | 320 | | (11) | | | (11) | | 309 | 309 | | | |
| 100080176 | POMPANO BEACH | FL | | 02/25/2022 | | 680 | | (13) | | | (13) | | 667 | 667 | | | |
| 100136837 | BURLINGTON | NJ | | 11/27/2023 | | 214 | | (6) | | | (6) | | 208 | 208 | | | |
| 100030153 | ROCK HILL | SC | | 12/20/2018 | | 703 | | 149 | | | 149 | | 852 | 852 | | | |
| 100111512 | RIVERSIDE | CA | | 06/29/2023 | | 315 | | 142 | | | 142 | | 457 | 457 | | | |
| 100023935 | FARMINGTON HILLS | MI | | 09/10/2018 | | 737 | | (23) | | | (23) | | 714 | 714 | | | |
| 100103511 | OMAHA | NE | | 05/08/2023 | | 277 | | (11) | | | (11) | | 266 | 266 | | | |
| 100083041 | SCHERTZ | TX | | 05/11/2022 | | 2,434 | | (217) | | | (217) | | 2,217 | 2,217 | | | |
| 100017058 | BOWIE | MD | | 05/16/2018 | | 1,001 | | (3) | | | (3) | | 998 | 998 | | | |
| 100026175 | ARLINGTON | WA | | 09/20/2018 | | 2,012 | | 25 | | | 25 | | 2,037 | 2,037 | | | |
| 100103118 | GRAND RAPIDS | MI | | 04/21/2023 | | 336 | | (13) | | | (13) | | 323 | 323 | | | |
| 100028706 | PALM BAY | FL | | 10/26/2018 | | 456 | | 81 | | | 81 | | 537 | 537 | | | |
| 100157792 | FAYETTEVILLE | NC | | 08/01/2024 | | 119 | | (3) | | | (3) | | 116 | 116 | | | |
| 100045787 | KENT LAKES | NY | | 11/25/2020 | | 648 | | 102 | | | 102 | | 750 | 750 | | | |
| 100088036 | MIAMI BEACH | FL | | 10/25/2022 | | 330 | | (20) | | | (20) | | 310 | 310 | | | |
| 100161168 | DANBURY | CT | | 07/25/2024 | | 1,154 | | (63) | | | (63) | | 1,091 | 1,091 | | | |
| 100130049 | CLARKSVILLE | TN | | 09/27/2023 | | 385 | | (3) | | | (3) | | 382 | 382 | | | |
| 100103424 | CHARLOTTE | NC | | 06/16/2023 | | 695 | | (33) | | | (33) | | 662 | 662 | | | |
| 100081118 | HOUSTON | TX | | 03/18/2022 | | 882 | | 39 | | | 39 | | 921 | 921 | | | |
| 100139358 | TRENTON | NJ | | 12/28/2023 | | 301 | | (2) | | | (2) | | 299 | 299 | | | |
| 100161840 | PHILADELPHIA | PA | | 07/31/2024 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |
| 100071740 | ABERDEEN | MD | | 10/14/2021 | | 774 | | (32) | | | (32) | | 742 | 742 | | | |
| 100043031 | WEST TOWNSEND | MA | | 05/28/2020 | | 2,318 | | 111 | | | 111 | | 2,429 | 2,429 | | | |
| 100063072 | MIDDLETOWN | DE | | 07/01/2021 | | 1,169 | | 12 | | | 12 | | 1,181 | 1,181 | | | |
| 100055048 | LONSDALE | MN | | 03/23/2021 | | 3,034 | | (37) | | | (37) | | 2,997 | 2,997 | | | |
| 100046670 | MIAMI GARDENS | FL | | 11/25/2020 | | 373 | | (23) | | | (23) | | 350 | 350 | | | |
| 100100237 | READING | PA | | 03/17/2023 | | 333 | | (13) | | | (13) | | 320 | 320 | | | |
| 100030156 | GRAND RAPIDS | MI | | 12/20/2018 | | 1,535 | | (7) | | | (7) | | 1,528 | 1,528 | | | |
| 100117259 | MANASSAS | VA | | 07/20/2023 | | 438 | | 10 | | | 10 | | 448 | 448 | | | |
| 100060677 | AVONDALE | AZ | | 06/01/2021 | | 3,682 | | 15 | | | 15 | | 3,697 | 3,697 | | | |
| 100131876 | BALTIMORE | MD | | 10/06/2023 | | 161 | | (10) | | | (10) | | 151 | 151 | | | |
| 100143543 | WINSLOW TOWNSHIP | NJ | | 02/21/2024 | | 296 | | (9) | | | (9) | | 287 | 287 | | | |
| 100100041 | STEVENS POINT | WI | | 03/28/2023 | | 260 | | (9) | | | (9) | | 251 | 251 | | | |
| 100156304 | DAYTON | OH | | 07/25/2024 | | 442 | | (13) | | | (13) | | 429 | 429 | | | |
| 100119605 | HOUSTON | TX | | 07/31/2023 | | 311 | | (5) | | | (5) | | 306 | 306 | | | |
| 100054214 | DALLASTOWN | PA | | 03/23/2021 | | 315 | | 4 | | | 4 | | 319 | 319 | | | |
| 100103187 | OCEANSIDE | NY | | 04/21/2023 | | 345 | | (13) | | | (13) | | 332 | 332 | | | |
| 100061837 | ROCHESTER | NY | | 07/01/2021 | | 1,134 | | (17) | | | (17) | | 1,117 | 1,117 | | | |
| 100091527 | NEWPORT NEWS | VA | | 01/20/2023 | | 349 | | (9) | | | (9) | | 340 | 340 | | | |
| 100115182 | GLENWOOD | IL | | 07/17/2023 | | 368 | | (11) | | | (11) | | 357 | 357 | | | |
| 100014164 | PALMETTO | FL | | 05/25/2017 | | 512 | | 98 | | | 98 | | 610 | 610 | | | |
| 100112248 | SACRAMENTO | CA | | 06/29/2023 | | 568 | | 315 | | | 315 | | 883 | 883 | | | |
| 100141499 | UPPER MARLBORO | MD | | 01/30/2024 | | 244 | | (17) | | | (17) | | 227 | 227 | | | |
| 100088082 | LUTZ | FL | | 10/25/2022 | | 345 | | (32) | | | (32) | | 313 | 313 | | | |
| 100071830 | LANDOVER | MD | | 10/14/2021 | | 739 | | (26) | | | (26) | | 713 | 713 | | | |
| 100075678 | BESSEMER CITY | NC | | 12/01/2021 | | 834 | | (17) | | | (17) | | 817 | 817 | | | |
| 100146853 | WANAQUE | NJ | | 03/21/2024 | | 353 | | (11) | | | (11) | | 342 | 342 | | | |
| 100088950 | AVON PARK | FL | | 11/15/2022 | | 609 | | (9) | | | (9) | | 600 | 600 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112974 | HYATTSVILLE | MD | | 06/29/2023 | | 235 | | 200 | | | 200 | | 435 | 435 | | | |
| 100078789 | WINTER HAVEN | FL | | 02/24/2022 | | 830 | | 8 | | | 8 | | 838 | 838 | | | |
| 100149909 | HOUSTON | TX | | 04/29/2024 | | 877 | | (30) | | | (30) | | 847 | 847 | | | |
| 100120850 | SAINT PETERSBURG | FL | | 08/25/2023 | | 360 | | (1) | | | (1) | | 359 | 359 | | | |
| 100053355 | INMAN | SC | | 03/23/2021 | | 669 | | (29) | | | (29) | | 640 | 640 | | | |
| 100091554 | BAKERSFIELD | CA | | 03/07/2023 | | 292 | | (11) | | | (11) | | 281 | 281 | | | |
| 100100561 | HAZEL PARK | MI | | 04/27/2023 | | 1,828 | | (124) | | | (124) | | 1,704 | 1,704 | | | |
| 100010701 | NEW PORT RICHEY | FL | | 12/23/2016 | | 612 | | 314 | | | 314 | | 926 | 926 | | | |
| 100149331 | YUKON | OK | | 04/24/2024 | | 416 | | 3 | | | 3 | | 419 | 419 | | | |
| 100141010 | PHILADELPHIA | PA | | 02/20/2024 | | 202 | | (10) | | | (10) | | 192 | 192 | | | |
| 100080019 | PORTSMOUTH | VA | | 04/08/2022 | | 805 | | (97) | | | (97) | | 708 | 708 | | | |
| 100025658 | LAKE ARROWHEAD | CA | | 09/20/2018 | | 440 | | 68 | | | 68 | | 508 | 508 | | | |
| 100126979 | DORCHESTER | MA | | 08/30/2023 | | 454 | | 90 | | | 90 | | 544 | 544 | | | |
| 100150161 | FLORENCE | SC | | 04/30/2024 | | 1,550 | | (96) | | | (96) | | 1,454 | 1,454 | | | |
| 100079724 | MINNEAPOLIS | MN | | 04/25/2022 | | 562 | | (20) | | | (20) | | 542 | 542 | | | |
| 100077713 | WILLINGBORO | NJ | | 01/03/2022 | | 567 | | (19) | | | (19) | | 548 | 548 | | | |
| 100026535 | WOODBRIDGE | VA | | 09/26/2018 | | 1,258 | | 135 | | | 135 | | 1,393 | 1,393 | | | |
| 100108375 | CALUMET CITY | IL | | 05/25/2023 | | 327 | | (10) | | | (10) | | 317 | 317 | | | |
| 100100671 | EGG HARBOR TOWNSHIP | NJ | | 04/28/2023 | | 477 | | 17 | | | 17 | | 494 | 494 | | | |
| 100103844 | MIAMI BEACH | FL | | 05/10/2023 | | 393 | | (7) | | | (7) | | 386 | 386 | | | |
| 100060462 | HOLLY | MI | | 06/01/2021 | | 1,150 | | 5 | | | 5 | | 1,155 | 1,155 | | | |
| 100126356 | KANSAS CITY | MO | | 08/30/2023 | | 379 | | (7) | | | (7) | | 372 | 372 | | | |
| 100154654 | LOCUST GROVE | GA | | 07/19/2024 | | 267 | | (6) | | | (6) | | 261 | 261 | | | |
| 100119609 | LAWRENCEVILLE | GA | | 07/31/2023 | | 48,877 | | (1,166) | | | (1,166) | | 47,711 | 47,711 | | | |
| 100127324 | ROCKY RIVER | OH | | 08/30/2023 | | 564 | | 384 | | | 384 | | 948 | 948 | | | |
| 100064938 | BENTONVILLE | AR | | 07/14/2021 | | 765 | | (29) | | | (29) | | 736 | 736 | | | |
| 100087391 | COATESVILLE | PA | | 10/25/2022 | | 613 | | 50 | | | 50 | | 663 | 663 | | | |
| 100143682 | FORSYTH | MO | | 02/22/2024 | | 327 | | (8) | | | (8) | | 319 | 319 | | | |
| 100137896 | LAS VEGAS | NV | | 12/08/2023 | | 180 | | (7) | | | (7) | | 173 | 173 | | | |
| 100165067 | MIAMI | FL | | 08/28/2024 | | 119 | | (6) | | | (6) | | 113 | 113 | | | |
| 100152003 | PHILADELPHIA | PA | | 06/14/2024 | | 218 | | (11) | | | (11) | | 207 | 207 | | | |
| 100115252 | TRENTON | NJ | | 07/17/2023 | | 335 | | (10) | | | (10) | | 325 | 325 | | | |
| 100164013 | DELAVAN | WI | | 08/21/2024 | | 99 | | (3) | | | (3) | | 96 | 96 | | | |
| 100103188 | WATERBURY | CT | | 04/21/2023 | | 303 | | (10) | | | (10) | | 293 | 293 | | | |
| 100057952 | MEMPHIS | TN | | 06/30/2021 | | 750 | | (31) | | | (31) | | 719 | 719 | | | |
| 100149317 | GUTHRIE | OK | | 04/24/2024 | | 460 | | 10 | | | 10 | | 470 | 470 | | | |
| 100053995 | SMITHVILLE | MO | | 03/23/2021 | | 118 | | (23) | | | (23) | | 95 | 95 | | | |
| 100149698 | FORT LAUDERDALE | FL | | 04/26/2024 | | 347 | | (8) | | | (8) | | 339 | 339 | | | |
| 100103075 | FORT WORTH | TX | | 06/22/2023 | | 344 | | (19) | | | (19) | | 325 | 325 | | | |
| 100012035 | VICTORVILLE | CA | | 03/08/2017 | | 639 | | 103 | | | 103 | | 742 | 742 | | | |
| 100118745 | DAVENPORT | FL | | 07/25/2023 | | 1,309 | | (27) | | | (27) | | 1,282 | 1,282 | | | |
| 100048011 | GRASS VALLEY | CA | | 11/20/2020 | | 3,390 | | (150) | | | (150) | | 3,240 | 3,240 | | | |
| 100043008 | PLACENTIA | CA | | 05/28/2020 | | 1,117 | | 87 | | | 87 | | 1,204 | 1,204 | | | |
| 100100898 | BALTIMORE | MD | | 04/28/2023 | | 495 | | (4) | | | (4) | | 491 | 491 | | | |
| 100127950 | FORT WAYNE | IN | | 09/08/2023 | | 445 | | 14 | | | 14 | | 459 | 459 | | | |
| 100023274 | BALTIMORE | MD | | 08/16/2018 | | 844 | | 3 | | | 3 | | 847 | 847 | | | |
| 100043184 | ISSAQUAH | WA | | 05/28/2020 | | 1,107 | | 65 | | | 65 | | 1,172 | 1,172 | | | |
| 100115237 | TRENTON | NJ | | 07/17/2023 | | 341 | | (10) | | | (10) | | 331 | 331 | | | |
| 100078996 | PITTSBURGH | PA | | 02/24/2022 | | 763 | | (4) | | | (4) | | 759 | 759 | | | |
| 100155586 | ALVA | FL | | 06/18/2024 | | 641 | | (26) | | | (26) | | 615 | 615 | | | |
| 100019914 | AUSTIN | TX | | 07/30/2018 | | 800 | | (21) | | | (21) | | 779 | 779 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159832 | LA MARQUE | TX | | 07/17/2024 | | 510 | | (12) | | | (12) | | 498 | 498 | | | |
| 100101784 | THOMASVILLE | GA | | 03/31/2023 | | 400 | | (13) | | | (13) | | 387 | 387 | | | |
| 100137312 | NORTH WILDWOOD | NJ | | 12/01/2023 | | 388 | | 1 | | | 1 | | 389 | 389 | | | |
| 100120254 | BALTIMORE | MD | | 08/18/2023 | | 290 | | (7) | | | (7) | | 283 | 283 | | | |
| 100000520 | VANCOUVER | WA | | 09/27/2016 | | 712 | | (17) | | | (17) | | 695 | 695 | | | |
| 100029810 | KENOSHA | WI | | 10/26/2018 | | 699 | | 132 | | | 132 | | 831 | 831 | | | |
| 100129804 | MOHAVE VALLEY | AZ | | 09/27/2023 | | 348 | | (11) | | | (11) | | 337 | 337 | | | |
| 100099819 | ENFIELD | CT | | 02/28/2023 | | 373 | | (13) | | | (13) | | 360 | 360 | | | |
| 100151761 | LAKE CHARLES | LA | | 05/10/2024 | | 345 | | 5 | | | 5 | | 350 | 350 | | | |
| 100011722 | VINCENT | OH | | 03/08/2017 | | 641 | | 78 | | | 78 | | 719 | 719 | | | |
| 100136730 | TRENTON | NJ | | 11/27/2023 | | 261 | | (7) | | | (7) | | 254 | 254 | | | |
| 100128782 | VIRGINIA BEACH | VA | | 09/21/2023 | | 365 | | 6 | | | 6 | | 371 | 371 | | | |
| 100146666 | BERRY CREEK | CA | | 03/20/2024 | | 468 | | (13) | | | (13) | | 455 | 455 | | | |
| 100108070 | SEASIDE PARK | NJ | | 05/24/2023 | | 291 | | (14) | | | (14) | | 277 | 277 | | | |
| 100109920 | BALTIMORE | MD | | 06/22/2023 | | 323 | | (10) | | | (10) | | 313 | 313 | | | |
| 100119799 | TRENTON | NJ | | 08/08/2023 | | 351 | | (9) | | | (9) | | 342 | 342 | | | |
| 100027800 | MILWAUKEE | WI | | 10/26/2018 | | 417 | | 68 | | | 68 | | 485 | 485 | | | |
| 100158599 | COLORADO SPRINGS | CO | | 07/10/2024 | | 230 | | (3) | | | (3) | | 227 | 227 | | | |
| 100155477 | UMATILLA | FL | | 06/18/2024 | | 442 | | (12) | | | (12) | | 430 | 430 | | | |
| 100084722 | CALEXICO | CA | | 08/02/2022 | | 421 | | (7) | | | (7) | | 414 | 414 | | | |
| 100080186 | NOBLESVILLE | IN | | 02/25/2022 | | 648 | | (22) | | | (22) | | 626 | 626 | | | |
| 100030854 | MORENO VALLEY | CA | | 04/09/2019 | | 1,843 | | 154 | | | 154 | | 1,997 | 1,997 | | | |
| 100146073 | BILLINGS | MT | | 03/19/2024 | | 661 | | (23) | | | (23) | | 638 | 638 | | | |
| 100029141 | EPHRATA | PA | | 10/26/2018 | | 678 | | 36 | | | 36 | | 714 | 714 | | | |
| 100013679 | LAS VEGAS | NV | | 05/25/2017 | | 361 | | 43 | | | 43 | | 404 | 404 | | | |
| 100113432 | OCEAN PINES | MD | | 06/29/2023 | | 2,536 | | 197 | | | 197 | | 2,733 | 2,733 | | | |
| 100147097 | VIRGINIA BEACH | VA | | 03/28/2024 | | 343 | | (9) | | | (9) | | 334 | 334 | | | |
| 100077092 | VILONIA | AR | | 01/03/2022 | | 1,205 | | (12) | | | (12) | | 1,193 | 1,193 | | | |
| 100103060 | COS COB | CT | | 06/22/2023 | | 293 | | (9) | | | (9) | | 284 | 284 | | | |
| 100141049 | HOUSTON | TX | | 02/20/2024 | | 335 | | (9) | | | (9) | | 326 | 326 | | | |
| 100143544 | CALUMET CITY | IL | | 02/21/2024 | | 335 | | (9) | | | (9) | | 326 | 326 | | | |
| 100112419 | TRENTON | NJ | | 06/29/2023 | | 360 | | 25 | | | 25 | | 385 | 385 | | | |
| 100090349 | PEORIA | AZ | | 02/03/2023 | | 326 | | (11) | | | (11) | | 315 | 315 | | | |
| 100061062 | CARROLLTON | TX | | 06/01/2021 | | 591 | | 2 | | | 2 | | 593 | 593 | | | |
| 100115351 | PATERSON | NJ | | 07/17/2023 | | 462 | | (33) | | | (33) | | 429 | 429 | | | |
| 100090694 | UNIVERSITY HEIGHTS | OH | | 12/29/2022 | | 320 | | (10) | | | (10) | | 310 | 310 | | | |
| 100025203 | PALMDALE | CA | | 09/20/2018 | | 474 | | 99 | | | 99 | | 573 | 573 | | | |
| 100099994 | DUNCANVILLE | TX | | 03/28/2023 | | 466 | | (11) | | | (11) | | 455 | 455 | | | |
| 100109098 | TERRELL | TX | | 06/05/2023 | | 301 | | (8) | | | (8) | | 293 | 293 | | | |
| 100067591 | WILMINGTON | DE | | 09/23/2021 | | 739 | | (35) | | | (35) | | 704 | 704 | | | |
| 100079024 | SPRINGFIELD | MA | | 02/24/2022 | | 750 | | 2 | | | 2 | | 752 | 752 | | | |
| 100061668 | WEST HAVEN | CT | | 07/01/2021 | | 1,445 | | (24) | | | (24) | | 1,421 | 1,421 | | | |
| 100134730 | CARLISLE | PA | | 10/30/2023 | | 314 | | (9) | | | (9) | | 305 | 305 | | | |
| 100117509 | PALMDALE | CA | | 07/20/2023 | | 518 | | 45 | | | 45 | | 563 | 563 | | | |
| 100014070 | COLFAX | CA | | 05/25/2017 | | 723 | | 100 | | | 100 | | 823 | 823 | | | |
| 100115378 | MANCHESTER | PA | | 07/17/2023 | | 537 | | (17) | | | (17) | | 520 | 520 | | | |
| 100101152 | NEW HAVEN | CT | | 04/28/2023 | | 700 | | 129 | | | 129 | | 829 | 829 | | | |
| 100065136 | CROSBY | TX | | 07/14/2021 | | 825 | | (21) | | | (21) | | 804 | 804 | | | |
| 100126784 | MIAMI | FL | | 08/30/2023 | | 1,822 | | 232 | | | 232 | | 2,054 | 2,054 | | | |
| 100118094 | CHARLOTTE | NC | | 07/20/2023 | | 390 | | (6) | | | (6) | | 384 | 384 | | | |
| 100029506 | BOYNTON BEACH | FL | | 10/26/2018 | | 3,477 | | 603 | | | 603 | | 4,080 | 4,080 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088794 | SPOKANE | WA | | 11/15/2022 | | 227 | | (8) | | | (8) | | 219 | 219 | | | |
| 100100595 | HOUSTON | TX | | 04/27/2023 | | 360 | | (12) | | | (12) | | 348 | 348 | | | |
| 100134000 | POMPANO BEACH | FL | | 10/25/2023 | | 315 | | (6) | | | (6) | | 309 | 309 | | | |
| 100090204 | SOUTH EUCLID | OH | | 01/13/2023 | | 347 | | (4) | | | (4) | | 343 | 343 | | | |
| 100153150 | HUNTINGTON PARK | CA | | 05/28/2024 | | 2,779 | | 571 | | | 571 | | 3,350 | 3,350 | | | |
| 100103872 | MONTICELLO | NY | | 05/10/2023 | | 351 | | (11) | | | (11) | | 340 | 340 | | | |
| 100155585 | BENTONVILLE | AR | | 06/18/2024 | | 500 | | (13) | | | (13) | | 487 | 487 | | | |
| 100110020 | VERO BEACH | FL | | 06/23/2023 | | 354 | | (11) | | | (11) | | 343 | 343 | | | |
| 100146656 | GRAND RAPIDS | MI | | 03/20/2024 | | 208 | | (6) | | | (6) | | 202 | 202 | | | |
| 100079660 | CAPE CORAL | FL | | 04/08/2022 | | 690 | | (13) | | | (13) | | 677 | 677 | | | |
| 100141142 | BALTIMORE | MD | | 01/30/2024 | | 337 | | (9) | | | (9) | | 328 | 328 | | | |
| 100161325 | ALBANY | GA | | 07/25/2024 | | 127 | | (1) | | | (1) | | 126 | 126 | | | |
| 100067794 | RICHMOND | VA | | 09/23/2021 | | 804 | | (32) | | | (32) | | 772 | 772 | | | |
| 100067002 | CLINTON | WI | | 08/02/2021 | | 1,074 | | 23 | | | 23 | | 1,097 | 1,097 | | | |
| 100026483 | BAKERSFIELD | CA | | 09/26/2018 | | 726 | | 134 | | | 134 | | 860 | 860 | | | |
| 100065049 | JACKSONVILLE | FL | | 07/14/2021 | | 803 | | (24) | | | (24) | | 779 | 779 | | | |
| 100154542 | STRATFORD | CT | | 06/14/2024 | | 584 | | (14) | | | (14) | | 570 | 570 | | | |
| 100063071 | SUMTER | SC | | 07/01/2021 | | 1,501 | | (16) | | | (16) | | 1,485 | 1,485 | | | |
| 100141731 | SUGAR LAND | TX | | 01/30/2024 | | 354 | | (9) | | | (9) | | 345 | 345 | | | |
| 100112168 | KIRKLAND | WA | | 06/29/2023 | | 210 | | 97 | | | 97 | | 307 | 307 | | | |
| 100088010 | CANYON LAKE | TX | | 10/25/2022 | | 352 | | (12) | | | (12) | | 340 | 340 | | | |
| 100047657 | PARK RIDGE | IL | | 11/20/2020 | | 615 | | (51) | | | (51) | | 564 | 564 | | | |
| 100100201 | CLEVELAND HEIGHTS | OH | | 03/17/2023 | | 677 | | (10) | | | (10) | | 667 | 667 | | | |
| 100134852 | PICO RIVERA | CA | | 10/30/2023 | | 313 | | (8) | | | (8) | | 305 | 305 | | | |
| 100023373 | CALHOUN | GA | | 08/16/2018 | | 1,189 | | (28) | | | (28) | | 1,161 | 1,161 | | | |
| 100028232 | REMINDERVILLE | OH | | 10/26/2018 | | 1,789 | | 56 | | | 56 | | 1,845 | 1,845 | | | |
| 100028088 | CHICAGO | IL | | 10/26/2018 | | 980 | | 94 | | | 94 | | 1,074 | 1,074 | | | |
| 100081323 | YUKON | OK | | 03/18/2022 | | 1,920 | | 57 | | | 57 | | 1,977 | 1,977 | | | |
| 100159863 | HIALEAH | FL | | 08/16/2024 | | 101 | | (7) | | | (7) | | 94 | 94 | | | |
| 100108342 | EAST STROUDSBURG | PA | | 05/25/2023 | | 316 | | (11) | | | (11) | | 305 | 305 | | | |
| 100044883 | PLACERVILLE | CA | | 11/19/2020 | | 396 | | 38 | | | 38 | | 434 | 434 | | | |
| 100157777 | PHILADELPHIA | PA | | 08/01/2024 | | 85 | | (5) | | | (5) | | 80 | 80 | | | |
| 100162085 | SAN DIEGO | CA | | 07/31/2024 | | 108 | | (2) | | | (2) | | 106 | 106 | | | |
| 100136000 | HOUSTON | TX | | 11/16/2023 | | 516 | | (41) | | | (41) | | 475 | 475 | | | |
| 100078442 | QUITMAN | TX | | 01/21/2022 | | 799 | | (5) | | | (5) | | 794 | 794 | | | |
| 100153970 | HINESVILLE | GA | | 06/05/2024 | | 151 | | (13) | | | (13) | | 138 | 138 | | | |
| 100127959 | LA VERGNE | TN | | 09/08/2023 | | 3,755 | | 244 | | | 244 | | 3,999 | 3,999 | | | |
| 100134825 | LAKE WALES | FL | | 10/30/2023 | | 319 | | (8) | | | (8) | | 311 | 311 | | | |
| 100142853 | GLENDALE | AZ | | 02/09/2024 | | 253 | | (6) | | | (6) | | 247 | 247 | | | |
| 100071811 | BAKERSFIELD | CA | | 10/14/2021 | | 795 | | (32) | | | (32) | | 763 | 763 | | | |
| 100061326 | CALHOUN | GA | | 06/01/2021 | | 953 | | 4 | | | 4 | | 957 | 957 | | | |
| 100054539 | PHOENIX | AZ | | 03/23/2021 | | 2,099 | | (168) | | | (168) | | 1,931 | 1,931 | | | |
| 100141416 | NORTH POTOMAC | MD | | 01/30/2024 | | 268 | | (6) | | | (6) | | 262 | 262 | | | |
| 100137416 | JONESBORO | AR | | 01/11/2024 | | 198 | | (20) | | | (20) | | 178 | 178 | | | |
| 100113598 | MIAMI | FL | | 06/29/2023 | | 648 | | 356 | | | 356 | | 1,004 | 1,004 | | | |
| 100138029 | COLUMBUS | OH | | 12/13/2023 | | 215 | | (3) | | | (3) | | 212 | 312 | | 100 | 100 |
| 100111751 | WILDOMAR | CA | | 06/29/2023 | | 287 | | 20 | | | 20 | | 307 | 307 | | | |
| 100061087 | LAS VEGAS | NV | | 06/01/2021 | | 774 | | 3 | | | 3 | | 777 | 777 | | | |
| 100141773 | KANSAS CITY | MO | | 01/30/2024 | | 290 | | (18) | | | (18) | | 272 | 272 | | | |
| 100062282 | DENHAM SPRINGS | LA | | 07/01/2021 | | 458 | | (5) | | | (5) | | 453 | 453 | | | |
| 100026503 | WOODBRIDGE TOWNSHIP | NJ | | 09/26/2018 | | 1,166 | | 393 | | | 393 | | 1,559 | 1,559 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100133500 | RICHMOND | VA | | 10/19/2023 | | 254 | | (6) | | | (6) | | 248 | 248 | | | |
| 100102516 | LEXINGTON | KY | | 06/07/2023 | | 171 | | (10) | | | (10) | | 161 | 161 | | | |
| 100070934 | GLENDORA | NJ | | 10/01/2021 | | 648 | | (9) | | | (9) | | 639 | 639 | | | |
| 100031300 | NOGALES | AZ | | 03/29/2019 | | 795 | | 36 | | | 36 | | 831 | 831 | | | |
| 100156192 | PEMBROKE PINES | FL | | 06/20/2024 | | 4,956 | | (180) | | | (180) | | 4,776 | 4,776 | | | |
| 100146491 | PHOENIX | AZ | | 03/19/2024 | | 749 | | (23) | | | (23) | | 726 | 726 | | | |
| 100109269 | GREENVILLE | SC | | 07/21/2023 | | 287 | | (24) | | | (24) | | 263 | 263 | | | |
| 100019767 | CLOVIS | CA | | 07/26/2018 | | 800 | | (22) | | | (22) | | 778 | 778 | | | |
| 100109895 | TYLER | TX | | 06/22/2023 | | 377 | | (8) | | | (8) | | 369 | 369 | | | |
| 100029677 | INDIO | CA | | 10/26/2018 | | 547 | | 130 | | | 130 | | 677 | 677 | | | |
| 100139129 | TUCSON | AZ | | 12/28/2023 | | 212 | | (16) | | | (16) | | 196 | 196 | | | |
| 100062697 | LINCOLN | ND | | 07/01/2021 | | 1,166 | | (13) | | | (13) | | 1,153 | 1,153 | | | |
| 100029473 | CHICAGO | IL | | 10/26/2018 | | 931 | | 105 | | | 105 | | 1,036 | 1,036 | | | |
| 100010893 | DARLINGTON | MD | | 12/23/2016 | | 541 | | 72 | | | 72 | | 613 | 613 | | | |
| 100084807 | PLANO | TX | | 08/02/2022 | | 16,729 | | (186) | | | (186) | | 16,543 | 16,543 | | | |
| 100146678 | CARSON CITY | NV | | 03/20/2024 | | 323 | | (7) | | | (7) | | 316 | 316 | | | |
| 100090118 | NEW BRAUNFELS | TX | | 01/13/2023 | | 391 | | (12) | | | (12) | | 379 | 379 | | | |
| 100012399 | BOLINGBROOK | IL | | 04/28/2017 | | 633 | | 61 | | | 61 | | 694 | 694 | | | |
| 100148986 | CANOGA PARK | CA | | 04/17/2024 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100081229 | MADISON | SD | | 03/18/2022 | | 862 | | 20 | | | 20 | | 882 | 882 | | | |
| 100091491 | KANSAS CITY | MO | | 01/20/2023 | | 379 | | (7) | | | (7) | | 372 | 372 | | | |
| 100026884 | BAKERSFIELD | CA | | 09/26/2018 | | 996 | | 8 | | | 8 | | 1,004 | 1,004 | | | |
| 100100655 | CHARLOTTE | NC | | 04/28/2023 | | 379 | | (1) | | | (1) | | 378 | 378 | | | |
| 100078997 | ROANOKE | VA | | 02/24/2022 | | 479 | | (7) | | | (7) | | 472 | 472 | | | |
| 100042952 | RHINEBECK | NY | | 05/28/2020 | | 356 | | 12 | | | 12 | | 368 | 368 | | | |
| 100065205 | MINNEAPOLIIS | MN | | 07/14/2021 | | 884 | | (16) | | | (16) | | 868 | 868 | | | |
| 100071290 | BUSH | LA | | 10/01/2021 | | 538 | | (7) | | | (7) | | 531 | 531 | | | |
| 100109089 | CORPUS CHRISTI | TX | | 06/05/2023 | | 366 | | (7) | | | (7) | | 359 | 359 | | | |
| 100143735 | INDIANAPOLIS | IN | | 02/26/2024 | | 195 | | (5) | | | (5) | | 190 | 190 | | | |
| 100137417 | JONESBORO | AR | | 01/11/2024 | | 203 | | (20) | | | (20) | | 183 | 183 | | | |
| 100100140 | PENSACOLA | FL | | 03/28/2023 | | 264 | | (7) | | | (7) | | 257 | 257 | | | |
| 100065214 | FRESNO | CA | | 07/14/2021 | | 854 | | (15) | | | (15) | | 839 | 839 | | | |
| 100102142 | SANTA ANA | CA | | 04/14/2023 | | 2,722 | | (7) | | | (7) | | 2,715 | 2,715 | | | |
| 100138998 | HOLLYWOOD | FL | | 12/21/2023 | | 524 | | 365 | | | 365 | | 889 | 889 | | | |
| 100063106 | CONOWINGO | MD | | 07/01/2021 | | 1,161 | | 8 | | | 8 | | 1,169 | 1,169 | | | |
| 100128256 | SAN JACINTO | CA | | 09/14/2023 | | 328 | | (13) | | | (13) | | 315 | 315 | | | |
| 100103176 | HOFFMAN ESTATES | IL | | 04/21/2023 | | 336 | | (8) | | | (8) | | 328 | 328 | | | |
| 100116405 | PHILADELPHIA | PA | | 07/20/2023 | | 535 | | 73 | | | 73 | | 608 | 608 | | | |
| 100031421 | BAKERSFIELD | CA | | 03/29/2019 | | 1,005 | | 60 | | | 60 | | 1,065 | 1,065 | | | |
| 100019815 | BRADENTON | FL | | 07/26/2018 | | 784 | | (21) | | | (21) | | 763 | 763 | | | |
| 100048196 | FORT LAUDERDALE | FL | | 11/20/2020 | | 447 | | (27) | | | (27) | | 420 | 420 | | | |
| 100080219 | KILLEEN | TX | | 02/25/2022 | | 545 | | (61) | | | (61) | | 484 | 484 | | | |
| 100102839 | ROCHESTER | MI | | 06/22/2023 | | 396 | | (12) | | | (12) | | 384 | 384 | | | |
| 100091508 | WEST BEND | WI | | 01/20/2023 | | 314 | | (12) | | | (12) | | 302 | 302 | | | |
| 100103164 | CARLISLE | PA | | 04/21/2023 | | 309 | | (8) | | | (8) | | 301 | 301 | | | |
| 100024057 | TEMPE | AZ | | 09/10/2018 | | 1,350 | | (41) | | | (41) | | 1,309 | 1,309 | | | |
| 100091971 | COLUMBUS | OH | | 02/07/2023 | | 231 | | (12) | | | (12) | | 219 | 219 | | | |
| 100146862 | DREXEL HILL | PA | | 03/21/2024 | | 215 | | (18) | | | (18) | | 197 | 197 | | | |
| 100017976 | CARROLLTON | TX | | 05/22/2018 | | 946 | | (26) | | | (26) | | 920 | 920 | | | |
| 100075904 | ALEXANDRIA | VA | | 01/07/2022 | | 1,982 | | (19) | | | (19) | | 1,963 | 1,963 | | | |
| 100152922 | PHARR | TX | | 05/22/2024 | | 251 | | (1) | | | (1) | | 250 | 250 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100143532 | DOLTON | IL | | 02/21/2024 | | 420 | | (10) | | | (10) | | 410 | 410 | | | |
| 100148003 | LYNDONVILLE | VT | | 04/10/2024 | | 347 | | (7) | | | (7) | | 340 | 340 | | | |
| 100101178 | MASTIC BEACH | NY | | 04/28/2023 | | 753 | | 201 | | | 201 | | 954 | 954 | | | |
| 100147813 | PIPERSVILLE | PA | | 04/08/2024 | | 284,749 | | (3,769) | | | (3,769) | | 280,980 | 280,980 | | | |
| 100024060 | HARLINGEN | TX | | 09/10/2018 | | 728 | | (26) | | | (26) | | 702 | 702 | | | |
| 100012630 | CHICAGO | IL | | 05/25/2017 | | 599 | | 123 | | | 123 | | 722 | 722 | | | |
| 100138072 | BALTIMORE | MD | | 12/13/2023 | | 158 | | (2) | | | (2) | | 156 | 229 | | 73 | 73 |
| 100054797 | MIAMI | FL | | 03/23/2021 | | 490 | | (38) | | | (38) | | 452 | 452 | | | |
| 100158629 | HINESVILLE | GA | | 07/10/2024 | | 142 | | (2) | | | (2) | | 140 | 140 | | | |
| 100065067 | NORTH WALES | PA | | 07/14/2021 | | 808 | | (24) | | | (24) | | 784 | 784 | | | |
| 100153471 | KATY | TX | | 05/30/2024 | | 296 | | (10) | | | (10) | | 286 | 286 | | | |
| 100025005 | OCALA | FL | | 09/20/2018 | | 453 | | 120 | | | 120 | | 573 | 573 | | | |
| 100030021 | SACRAMENTO | CA | | 12/20/2018 | | 2,437 | | 109 | | | 109 | | 2,546 | 2,546 | | | |
| 100014158 | CATHEDRAL CITY | CA | | 05/25/2017 | | 1,069 | | 109 | | | 109 | | 1,178 | 1,178 | | | |
| 100141927 | SOUTH SALT LAKE | UT | | 03/27/2024 | | 308 | | (6) | | | (6) | | 302 | 302 | | | |
| 100134761 | HOLLY HILL | FL | | 10/30/2023 | | 325 | | (7) | | | (7) | | 318 | 318 | | | |
| 100116705 | TOMBALL | TX | | 07/20/2023 | | 721 | | 220 | | | 220 | | 941 | 941 | | | |
| 100134759 | PORT ORANGE | FL | | 10/30/2023 | | 325 | | (7) | | | (7) | | 318 | 318 | | | |
| 100155204 | CLEVELAND | OH | | 07/19/2024 | | 158 | | (15) | | | (15) | | 143 | 143 | | | |
| 100048173 | HOLBROOK | NY | | 11/20/2020 | | 1,534 | | (30) | | | (30) | | 1,504 | 1,504 | | | |
| 100149670 | KATY | TX | | 04/26/2024 | | 371 | | (2) | | | (2) | | 369 | 369 | | | |
| 100114703 | LAS VEGAS | NV | | 06/29/2023 | | 277 | | 12 | | | 12 | | 289 | 289 | | | |
| 100118098 | BROOKLYN | NY | | 07/20/2023 | | 610 | | (20) | | | (20) | | 590 | 590 | | | |
| 100044158 | RICHMOND HILLS | NY | | 08/19/2020 | | 428 | | 51 | | | 51 | | 479 | 479 | | | |
| 100026529 | STOCKTON | CA | | 09/26/2018 | | 666 | | 322 | | | 322 | | 988 | 988 | | | |
| 100061377 | KNOXVILLE | TN | | 06/01/2021 | | 842 | | 4 | | | 4 | | 846 | 846 | | | |
| 100139210 | KNOXVILLE | TN | | 12/28/2023 | | 271 | | (5) | | | (5) | | 266 | 266 | | | |
| 100154873 | LAKE CITY | FL | | 07/19/2024 | | 214 | | (6) | | | (6) | | 208 | 208 | | | |
| 100112430 | FARMINGTON | MI | | 06/29/2023 | | 992 | | 335 | | | 335 | | 1,327 | 1,327 | | | |
| 100088158 | LINCOLN | AL | | 10/25/2022 | | 384 | | (4) | | | (4) | | 380 | 380 | | | |
| 100116839 | CHESTERFIELD | VA | | 07/20/2023 | | 542 | | 63 | | | 63 | | 605 | 605 | | | |
| 100066910 | STATESBORO | GA | | 08/02/2021 | | 869 | | | | | | | 869 | 869 | | | |
| 100101128 | NEW ORLEANS | LA | | 04/28/2023 | | 364 | | (19) | | | (19) | | 345 | 345 | | | |
| 100100675 | LAS VEGAS | NV | | 04/28/2023 | | 593 | | 24 | | | 24 | | 617 | 617 | | | |
| 100012991 | CHICAGO | IL | | 05/25/2017 | | 522 | | 121 | | | 121 | | 643 | 643 | | | |
| 100147438 | ORLANDO | FL | | 04/03/2024 | | 322 | | (12) | | | (12) | | 310 | 310 | | | |
| 100158554 | WAVERLY | VA | | 07/10/2024 | | 294 | | (19) | | | (19) | | 275 | 275 | | | |
| 100139063 | HOUSTON | TX | | 12/28/2023 | | 265 | | (22) | | | (22) | | 243 | 243 | | | |
| 100111135 | CHICAGO | IL | | 06/29/2023 | | 392 | | 96 | | | 96 | | 488 | 488 | | | |
| 100030393 | BAKERSFIELD | CA | | 12/20/2018 | | 1,219 | | 42 | | | 42 | | 1,261 | 1,261 | | | |
| 100116145 | ALACHUA | FL | | 07/20/2023 | | 813 | | 40 | | | 40 | | 853 | 853 | | | |
| 100088156 | LINCOLN | AL | | 10/25/2022 | | 384 | | (4) | | | (4) | | 380 | 380 | | | |
| 100108355 | KANSAS CITY | MO | | 05/25/2023 | | 406 | | (8) | | | (8) | | 398 | 398 | | | |
| 100079549 | CHICAGO | IL | | 04/25/2022 | | 543 | | (25) | | | (25) | | 518 | 518 | | | |
| 100146388 | CHESAPEAKE | VA | | 03/19/2024 | | 742 | | (21) | | | (21) | | 721 | 721 | | | |
| 100079006 | OMAHA | NE | | 02/24/2022 | | 787 | | (3) | | | (3) | | 784 | 784 | | | |
| 100164149 | GUN BARREL CITY | TX | | 08/21/2024 | | 119 | | (2) | | | (2) | | 117 | 117 | | | |
| 100156864 | LAWTON | OK | | 06/27/2024 | | 311 | | (5) | | | (5) | | 306 | 306 | | | |
| 100043151 | WOODBURY | MN | | 05/28/2020 | | 2,724 | | 94 | | | 94 | | 2,818 | 2,818 | | | |
| 100109740 | PEMBROKE PINES | FL | | 06/16/2023 | | 368 | | (10) | | | (10) | | 358 | 358 | | | |
| 100118724 | HENDERSON | NV | | 07/25/2023 | | 374 | | (4) | | | (4) | | 370 | 370 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100158577 | STARTEX | SC | | 07/11/2024 | | 155 | | (8) | | | (8) | | 147 | 147 | | | |
| 100113854 | DELRAY | FL | | 06/29/2023 | | 10,537 | | 232 | | | 232 | | 10,769 | 10,769 | | | |
| 100131746 | INDIANAPOLIS | IN | | 10/06/2023 | | 393 | | 7 | | | 7 | | 400 | 400 | | | |
| 100013736 | DUNEDIN | FL | | 05/25/2017 | | 806 | | 106 | | | 106 | | 912 | 912 | | | |
| 100044271 | ENCINITAS | CA | | 08/19/2020 | | 1,020 | | (12) | | | (12) | | 1,008 | 1,008 | | | |
| 100136943 | BELMONT | NC | | 11/28/2023 | | 368 | | 5 | | | 5 | | 373 | 373 | | | |
| 100147128 | WEST PALM BEACH | FL | | 05/08/2024 | | 303 | | (18) | | | (18) | | 285 | 285 | | | |
| 100149938 | CARY | IL | | 06/07/2024 | | 333 | | (5) | | | (5) | | 328 | 328 | | | |
| 100134641 | LIVINGSTON | LA | | 10/30/2023 | | 3,456 | | (18) | | | (18) | | 3,438 | 3,438 | | | |
| 100146713 | VALPARAISO | IN | | 03/20/2024 | | 680 | | 8 | | | 8 | | 688 | 688 | | | |
| 100111360 | LYNWOOD | IL | | 06/29/2023 | | 372 | | 139 | | | 139 | | 511 | 511 | | | |
| 100054413 | FORT ASHBY | WV | | 03/23/2021 | | 718 | | (11) | | | (11) | | 707 | 707 | | | |
| 100147697 | AURORA | CO | | 04/05/2024 | | 234 | | (3) | | | (3) | | 231 | 231 | | | |
| 100090014 | MULBERRY | FL | | 01/13/2023 | | 251 | | (22) | | | (22) | | 229 | 229 | | | |
| 100109802 | SNELLVILLE | GA | | 08/04/2023 | | 366 | | (8) | | | (8) | | 358 | 358 | | | |
| 100119833 | KANSAS CITY | MO | | 08/08/2023 | | 393 | | (8) | | | (8) | | 385 | 385 | | | |
| 100130283 | DEKALB | IL | | 09/28/2023 | | 311 | | (5) | | | (5) | | 306 | 306 | | | |
| 100050031 | NORTH MIAMI BEACH | FL | | 11/20/2020 | | 1,391 | | (104) | | | (104) | | 1,287 | 1,287 | | | |
| 100144543 | DENVER | CO | | 04/26/2024 | | 393 | | (9) | | | (9) | | 384 | 384 | | | |
| 100030582 | LEAGUE CITY | TX | | 12/20/2018 | | 689 | | 55 | | | 55 | | 744 | 744 | | | |
| 100113852 | WESTON | FL | | 06/29/2023 | | 3,003 | | 84 | | | 84 | | 3,087 | 3,087 | | | |
| 100158623 | PORTSMOUTH | VA | | 07/10/2024 | | 111 | | | | | | | 111 | 111 | | | |
| 100043771 | OCEANSIDE | CA | | 08/13/2020 | | 2,257 | | (43) | | | (43) | | 2,214 | 2,214 | | | |
| 100023485 | KATY | TX | | 09/04/2018 | | 833 | | (10) | | | (10) | | 823 | 823 | | | |
| 100126398 | BALTIMORE | MD | | 08/30/2023 | | 374 | | (11) | | | (11) | | 363 | 363 | | | |
| 100083868 | HUNTINGTON | TX | | 07/12/2022 | | 84 | | (5) | | | (5) | | 79 | 79 | | | |
| 100117326 | NEWTON | NJ | | 07/20/2023 | | 654 | | 66 | | | 66 | | 720 | 720 | | | |
| 100057575 | RIVERSIDE | NJ | | 06/30/2021 | | 774 | | (11) | | | (11) | | 763 | 763 | | | |
| 100141192 | YORK | PA | | 01/30/2024 | | 331 | | (7) | | | (7) | | 324 | 324 | | | |
| 100146040 | SANTEE | CA | | 03/19/2024 | | 1,020 | | (28) | | | (28) | | 992 | 992 | | | |
| 100057615 | PORT ORANGE | FL | | 06/30/2021 | | 858 | | (6) | | | (6) | | 852 | 852 | | | |
| 100028317 | KEAAU | HI | | 10/26/2018 | | 474 | | 83 | | | 83 | | 557 | 557 | | | |
| 100133536 | LIVINGSTON MANOR | NY | | 10/19/2023 | | 344 | | (7) | | | (7) | | 337 | 337 | | | |
| 100065260 | PORT ORANGE | FL | | 07/14/2021 | | 858 | | (6) | | | (6) | | 852 | 852 | | | |
| 100043743 | SAYREVILLE | NJ | | 08/13/2020 | | 1,316 | | (10) | | | (10) | | 1,306 | 1,306 | | | |
| 100053676 | FORT LAUDERDALE | FL | | 03/23/2021 | | 2,264 | | (98) | | | (98) | | 2,166 | 2,166 | | | |
| 100118637 | ORTONVILLE | MI | | 07/25/2023 | | 1,303 | | (40) | | | (40) | | 1,263 | 1,263 | | | |
| 100091958 | MIDDLEBURG | FL | | 02/07/2023 | | 1,492 | | (82) | | | (82) | | 1,410 | 1,410 | | | |
| 100150852 | HOUSTON | TX | | 05/08/2024 | | 410 | | 4 | | | 4 | | 414 | 414 | | | |
| 100110015 | HYPOLUXO | FL | | 06/23/2023 | | 381 | | (9) | | | (9) | | 372 | 372 | | | |
| 100029265 | MIAMI | FL | | 10/26/2018 | | 504 | | 100 | | | 100 | | 604 | 604 | | | |
| 100156006 | SUNRISE | FL | | 06/18/2024 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100031073 | SACRAMENTO | CA | | 03/29/2019 | | 1,585 | | 92 | | | 92 | | 1,677 | 1,677 | | | |
| 100141972 | HOUSTON | TX | | 02/29/2024 | | 264 | | (21) | | | (21) | | 243 | 243 | | | |
| 100149632 | BELLEVUE | WA | | 04/26/2024 | | 51,186 | | (828) | | | (828) | | 50,358 | 50,358 | | | |
| 100140161 | RALEIGH | NC | | 01/09/2024 | | 8,062 | | (202) | | | (202) | | 7,860 | 7,860 | | | |
| 100136632 | NEWPORT NEWS | VA | | 11/22/2023 | | 464 | | 4 | | | 4 | | 468 | 468 | | | |
| 100099770 | CHICAGO | IL | | 02/28/2023 | | 363 | | (11) | | | (11) | | 352 | 352 | | | |
| 100103826 | PITTSTON | PA | | 05/10/2023 | | 326 | | (11) | | | (11) | | 315 | 315 | | | |
| 100023624 | ROYAL OAK | MI | | 09/04/2018 | | 771 | | (17) | | | (17) | | 754 | 754 | | | |
| 100132548 | EWA BEACH | HI | | 11/03/2023 | | 338 | | (5) | | | (5) | | 333 | 333 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100023231 | MURFREESBORO | TN | | 08/16/2018 | | 818 | | (12) | | | (12) | | 806 | 806 | | | |
| 100060503 | JEFFERSON CITY | MO | | 06/01/2021 | | 663 | | 3 | | | 3 | | 666 | 666 | | | |
| 100115148 | DETROIT | MI | | 07/17/2023 | | 210 | | (8) | | | (8) | | 202 | 202 | | | |
| 100135906 | LABELLE | FL | | 11/13/2023 | | 321 | | | | | | | 321 | 321 | | | |
| 100113329 | APPLE VALLEY | CA | | 06/29/2023 | | 2,022 | | 270 | | | 270 | | 2,292 | 2,292 | | | |
| 100108977 | APTOS | CA | | 05/31/2023 | | 362 | | (8) | | | (8) | | 354 | 354 | | | |
| 100091571 | BAYTOWN | TX | | 03/07/2023 | | 171 | | (24) | | | (24) | | 147 | 147 | | | |
| 100075707 | MUSKEGON | MI | | 12/01/2021 | | 884 | | (10) | | | (10) | | 874 | 874 | | | |
| 100054824 | TALLEYVILLE | DE | | 03/23/2021 | | 607 | | (30) | | | (30) | | 577 | 577 | | | |
| 100063721 | TAYLORVILLE | IL | | 07/01/2021 | | 921 | | (17) | | | (17) | | 904 | 904 | | | |
| 100113456 | FORT MILL | SC | | 06/29/2023 | | 495 | | 149 | | | 149 | | 644 | 644 | | | |
| 100136110 | WOODRIDGE | IL | | 12/18/2023 | | 403 | | (22) | | | (22) | | 381 | 381 | | | |
| 100141166 | EAST STROUDSBURG | PA | | 01/30/2024 | | 305 | | (6) | | | (6) | | 299 | 299 | | | |
| 100139304 | EL PASO | TX | | 12/28/2023 | | 208 | | (3) | | | (3) | | 205 | 205 | | | |
| 100031055 | BAKERSFIELD | CA | | 03/29/2019 | | 318 | | 27 | | | 27 | | 345 | 345 | | | |
| 100028357 | BAKERSFIELD | CA | | 10/26/2018 | | 538 | | 102 | | | 102 | | 640 | 640 | | | |
| 100153071 | COLUMBUS | OH | | 06/27/2024 | | 180 | | (13) | | | (13) | | 167 | 167 | | | |
| 100088385 | MIAMI | FL | | 01/06/2023 | | 302 | | (21) | | | (21) | | 281 | 281 | | | |
| 100018349 | WINTER SPRINGS | FL | | 06/27/2018 | | 798 | | (21) | | | (21) | | 777 | 777 | | | |
| 100131890 | COLUMBUS | OH | | 10/06/2023 | | 366 | | 8 | | | 8 | | 374 | 374 | | | |
| 100126808 | KENNEBUNK | ME | | 08/30/2023 | | 656 | | 433 | | | 433 | | 1,089 | 1,089 | | | |
| 100013497 | NORTH HIGHLANDS AREA | CA | | 05/25/2017 | | 472 | | 110 | | | 110 | | 582 | 582 | | | |
| 100132697 | CLEARWATER | FL | | 11/03/2023 | | 340 | | 2 | | | 2 | | 342 | 342 | | | |
| 100075379 | DOVER | DE | | 12/01/2021 | | 1,893 | | (38) | | | (38) | | 1,855 | 1,855 | | | |
| 100156675 | DETROIT | MI | | 06/24/2024 | | 184 | | (11) | | | (11) | | 173 | 173 | | | |
| 100012319 | RALEIGH | NC | | 04/28/2017 | | 803 | | 159 | | | 159 | | 962 | 962 | | | |
| 100054760 | JACKSONVILLE | FL | | 03/23/2021 | | 534 | | (14) | | | (14) | | 520 | 520 | | | |
| 100134830 | HOUSTON | TX | | 10/30/2023 | | 332 | | (6) | | | (6) | | 326 | 326 | | | |
| 100120566 | SAFFORD | AZ | | 08/18/2023 | | 320 | | (18) | | | (18) | | 302 | 302 | | | |
| 100014075 | WESTMINSTER | MD | | 05/25/2017 | | 728 | | 101 | | | 101 | | 829 | 829 | | | |
| 100092031 | WILMINGTON | DE | | 02/09/2023 | | 299 | | (10) | | | (10) | | 289 | 289 | | | |
| 100084619 | UPPER DARBY | PA | | 08/02/2022 | | 17,612 | | (86) | | | (86) | | 17,526 | 17,526 | | | |
| 100024011 | AUSTIN | TX | | 09/10/2018 | | 711 | | (27) | | | (27) | | 684 | 684 | | | |
| 100119012 | DEKALB | IL | | 07/27/2023 | | 245 | | (15) | | | (15) | | 230 | 230 | | | |
| 100155604 | HERNDON | VA | | 06/18/2024 | | 480 | | (8) | | | (8) | | 472 | 472 | | | |
| 100076024 | BALTIMORE | MD | | 01/07/2022 | | 691 | | (25) | | | (25) | | 666 | 666 | | | |
| 100139668 | ROBERT LEE | TX | | 12/28/2023 | | 210 | | (13) | | | (13) | | 197 | 197 | | | |
| 100129799 | LAS VEGAS | NV | | 09/27/2023 | | 11,048 | | (699) | | | (699) | | 10,349 | 10,349 | | | |
| 100139272 | BOWLING GREEN | FL | | 12/28/2023 | | 303 | | (1) | | | (1) | | 302 | 302 | | | |
| 100134042 | SOUTH MILWAUKEE | WI | | 10/25/2023 | | 281 | | (7) | | | (7) | | 274 | 274 | | | |
| 100067754 | LAKE WORTH BEACH | FL | | 09/23/2021 | | 772 | | (38) | | | (38) | | 734 | 734 | | | |
| 100114428 | MARTINSBURG | WV | | 06/29/2023 | | 437 | | 178 | | | 178 | | 615 | 615 | | | |
| 100030451 | PEARLAND | TX | | 12/20/2018 | | 1,883 | | (33) | | | (33) | | 1,850 | 1,850 | | | |
| 100099847 | BALTIMORE | MD | | 02/28/2023 | | 403 | | 15 | | | 15 | | 418 | 418 | | | |
| 100086911 | CRYSTAL LAKE | IL | | 10/24/2022 | | 392 | | (8) | | | (8) | | 384 | 384 | | | |
| 100112243 | EVERETT | WA | | 06/29/2023 | | 370 | | 198 | | | 198 | | 568 | 568 | | | |
| 100029336 | JACKSONVILLE | FL | | 10/26/2018 | | 668 | | 83 | | | 83 | | 751 | 751 | | | |
| 100012747 | LAVEEN | AZ | | 05/25/2017 | | 1,234 | | 226 | | | 226 | | 1,460 | 1,460 | | | |
| 100120239 | DECATUR | AL | | 08/18/2023 | | 395 | | (6) | | | (6) | | 389 | 389 | | | |
| 100151992 | FRUITLAND PARK | FL | | 06/14/2024 | | 189 | | (9) | | | (9) | | 180 | 180 | | | |
| 100019809 | BREINIGSVILLE | PA | | 07/26/2018 | | 836 | | (11) | | | (11) | | 825 | 825 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078847 | ERWIN | NC | | 02/24/2022 | | 771 | | (11) | | | (11) | | 760 | 760 | | | |
| 100061890 | PORTSMOUTH | VA | | 07/01/2021 | | 1,129 | | (19) | | | (19) | | 1,110 | 1,110 | | | |
| 100156191 | ORANGEVALE | CA | | 06/20/2024 | | 323 | | (3) | | | (3) | | 320 | 320 | | | |
| 100031271 | MANVILLE | NJ | | 03/29/2019 | | 657 | | 88 | | | 88 | | 745 | 745 | | | |
| 100026896 | SANTA MARIA | CA | | 09/26/2018 | | 2,304 | | 44 | | | 44 | | 2,348 | 2,348 | | | |
| 100037893 | PISCATAWAY | NJ | | 09/16/2019 | | 939 | | (33) | | | (33) | | 906 | 906 | | | |
| 100013108 | ORLANDO | FL | | 05/25/2017 | | 490 | | 153 | | | 153 | | 643 | 643 | | | |
| 100088943 | SCRANTON | PA | | 11/15/2022 | | 337 | | (8) | | | (8) | | 329 | 329 | | | |
| 100064057 | PLEASANT VALLEY | NY | | 07/01/2021 | | 583 | | 12 | | | 12 | | 595 | 595 | | | |
| 100050037 | BANNING | CA | | 11/20/2020 | | 395 | | (24) | | | (24) | | 371 | 371 | | | |
| 100100663 | PHOENIX | AZ | | 04/28/2023 | | 671 | | 57 | | | 57 | | 728 | 728 | | | |
| 100112860 | PHILADELPHIA | PA | | 06/29/2023 | | 1,555 | | 96 | | | 96 | | 1,651 | 1,651 | | | |
| 100138226 | PRINCETON | TX | | 12/14/2023 | | 313 | | (4) | | | (4) | | 309 | 309 | | | |
| 100126603 | HEBRON | CT | | 08/30/2023 | | 517 | | 108 | | | 108 | | 625 | 625 | | | |
| 100099880 | SEATTLE | WA | | 03/28/2023 | | 235 | | (11) | | | (11) | | 224 | 224 | | | |
| 100158983 | MENTONE | CA | | 08/15/2024 | | 115 | | (5) | | | (5) | | 110 | 110 | | | |
| 100113296 | NEWPORT NEWS | VA | | 06/29/2023 | | 907 | | 77 | | | 77 | | 984 | 984 | | | |
| 100025723 | STOCKBRIDGE | GA | | 09/20/2018 | | 481 | | 143 | | | 143 | | 624 | 624 | | | |
| 100141542 | PETERSBURG | VA | | 01/30/2024 | | 349 | | | | | | | 349 | 349 | | | |
| 100053991 | DENHAM SPRINGS | LA | | 03/23/2021 | | 767 | | (69) | | | (69) | | 698 | 698 | | | |
| 100091569 | MILWAUKEE | WI | | 03/07/2023 | | 311 | | (6) | | | (6) | | 305 | 305 | | | |
| 100147689 | LA PORTE | TX | | 04/04/2024 | | 338 | | (26) | | | (26) | | 312 | 312 | | | |
| 100057653 | WINDHAM | CT | | 06/30/2021 | | 801 | | (18) | | | (18) | | 783 | 783 | | | |
| 100055411 | LAND O LAKES | FL | | 03/23/2021 | | 1,047 | | (76) | | | (76) | | 971 | 971 | | | |
| 100101155 | NORCO | CA | | 04/28/2023 | | 601 | | 50 | | | 50 | | 651 | 651 | | | |
| 100156757 | COLTON | CA | | 06/26/2024 | | 124 | | (1) | | | (1) | | 123 | 123 | | | |
| 100132637 | RUSKIN | FL | | 11/03/2023 | | 312 | | (5) | | | (5) | | 307 | 307 | | | |
| 100116886 | HYATTSVILLE | MD | | 07/20/2023 | | 427 | | 4 | | | 4 | | 431 | 431 | | | |
| 100024560 | ROMEOVILLE | IL | | 09/20/2018 | | 690 | | 113 | | | 113 | | 803 | 803 | | | |
| 100060813 | MUNDELEIN | IL | | 06/01/2021 | | 1,185 | | 5 | | | 5 | | 1,190 | 1,190 | | | |
| 100099801 | MILLVILLE | NJ | | 02/28/2023 | | 395 | | (8) | | | (8) | | 387 | 387 | | | |
| 100071861 | DUNDALK | MD | | 10/14/2021 | | 721 | | (38) | | | (38) | | 683 | 683 | | | |
| 100142094 | SAN JOSE | CA | | 02/29/2024 | | 340 | | (4) | | | (4) | | 336 | 336 | | | |
| 100133936 | GOLDSBORO | NC | | 10/25/2023 | | 1,042 | | (20) | | | (20) | | 1,022 | 1,022 | | | |
| 100067580 | KISSIMMEE | FL | | 09/23/2021 | | 789 | | (31) | | | (31) | | 758 | 758 | | | |
| 100147984 | MIDDLETOWN | CT | | 04/10/2024 | | 230 | | (2) | | | (2) | | 228 | 228 | | | |
| 100135039 | COLUMBUS | OH | | 10/30/2023 | | 3,870 | | 19 | | | 19 | | 3,889 | 3,889 | | | |
| 100138369 | NEW HAVEN | CT | | 12/18/2023 | | 467 | | (8) | | | (8) | | 459 | 459 | | | |
| 100143497 | MESQUITE | TX | | 02/21/2024 | | 232 | | (3) | | | (3) | | 229 | 229 | | | |
| 100161951 | WALLINGFORD | CT | | 07/31/2024 | | 99 | | (4) | | | (4) | | 95 | 95 | | | |
| 100028669 | PALM COAST | FL | | 10/26/2018 | | 547 | | 63 | | | 63 | | 610 | 610 | | | |
| 100112475 | ALGONQUIN | IL | | 06/29/2023 | | 1,426 | | 611 | | | 611 | | 2,037 | 2,037 | | | |
| 100162982 | NORTH LIBERTY | IN | | 08/12/2024 | | 116 | | (1) | | | (1) | | 115 | 115 | | | |
| 100063203 | FLORENCE | SC | | 07/01/2021 | | 805 | | (18) | | | (18) | | 787 | 787 | | | |
| 100149539 | MAITLAND | FL | | 04/26/2024 | | 368 | | (4) | | | (4) | | 364 | 364 | | | |
| 100070489 | ALLENTOWN | PA | | 09/23/2021 | | 711 | | (40) | | | (40) | | 671 | 671 | | | |
| 100128101 | LOUISVILLE | KY | | 09/08/2023 | | 428 | | 14 | | | 14 | | 442 | 442 | | | |
| 100024003 | LAWRENCEVILLE | GA | | 09/10/2018 | | 776 | | (21) | | | (21) | | 755 | 755 | | | |
| 100147644 | OAK LAWN | IL | | 04/04/2024 | | 258 | | (13) | | | (13) | | 245 | 245 | | | |
| 100071071 | ORLANDO | FL | | 10/01/2021 | | 276 | | (3) | | | (3) | | 273 | 273 | | | |
| 100114477 | GLENSIDE | PA | | 06/29/2023 | | 775 | | 167 | | | 167 | | 942 | 942 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100063904 | CLEVELAND | TN | | 07/01/2021 | | 941 | | 9 | | | 9 | | 950 | 950 | | | |
| 100064848 | DAVIDSON | NC | | 07/14/2021 | | 854 | | (36) | | | (36) | | 818 | 818 | | | |
| 100117283 | ANTIOCH | TN | | 07/20/2023 | | 1,439 | | (23) | | | (23) | | 1,416 | 1,416 | | | |
| 100076074 | CHATTANOOGA | TN | | 01/07/2022 | | 717 | | (26) | | | (26) | | 691 | 691 | | | |
| 100071144 | VERO BEACH | FL | | 10/01/2021 | | 988 | | 25 | | | 25 | | 1,013 | 1,013 | | | |
| 100143589 | FORT MYERS | FL | | 02/21/2024 | | 361 | | (6) | | | (6) | | 355 | 355 | | | |
| 100133933 | RIVERSIDE | NJ | | 10/25/2023 | | 41 | | (1) | | | (1) | | 40 | 40 | | | |
| 100146558 | REDLANDS | CA | | 03/19/2024 | | 806 | | (32) | | | (32) | | 774 | 774 | | | |
| 100164200 | BUFFALO GROVE | IL | | 08/21/2024 | | 102 | | (1) | | | (1) | | 101 | 101 | | | |
| 100141054 | HOUSTON | TX | | 02/20/2024 | | 355 | | (5) | | | (5) | | 350 | 350 | | | |
| 100062502 | VIRGINIA BEACH | VA | | 07/01/2021 | | 988 | | (13) | | | (13) | | 975 | 975 | | | |
| 100103831 | SOUTH ABINGTON TOWNSHIP | PA | | 05/10/2023 | | 342 | | (7) | | | (7) | | 335 | 335 | | | |
| 100139633 | ROUND LAKE BEACH | IL | | 12/28/2023 | | 241 | | (2) | | | (2) | | 239 | 239 | | | |
| 100064878 | PHOENIX | AZ | | 07/14/2021 | | 875 | | (36) | | | (36) | | 839 | 839 | | | |
| 100070473 | BALTIMORE | MD | | 09/23/2021 | | 714 | | (40) | | | (40) | | 674 | 674 | | | |
| 100151726 | HOUSTON | TX | | 05/10/2024 | | 150 | | (23) | | | (23) | | 127 | 127 | | | |
| 100017835 | ONTARIO | CA | | 05/30/2018 | | 814 | | (17) | | | (17) | | 797 | 797 | | | |
| 100126395 | BALTIMORE | MD | | 08/30/2023 | | 337 | | (4) | | | (4) | | 333 | 333 | | | |
| 100126796 | HADDON TOWN | NJ | | 08/30/2023 | | 577 | | 206 | | | 206 | | 783 | 783 | | | |
| 100134452 | UPPER DARBY | PA | | 10/30/2023 | | 235 | | (11) | | | (11) | | 224 | 224 | | | |
| 100156927 | MONTICELLO | NY | | 06/27/2024 | | 324 | | (9) | | | (9) | | 315 | 315 | | | |
| 100088392 | COLLINSVILLE | IL | | 01/06/2023 | | 264 | | (10) | | | (10) | | 254 | 254 | | | |
| 100057698 | SAN ANTONIO | TX | | 06/30/2021 | | 746 | | (28) | | | (28) | | 718 | 718 | | | |
| 100117257 | ORLANDO | FL | | 07/20/2023 | | 331 | | (6) | | | (6) | | 325 | 325 | | | |
| 100090700 | UNIVERSITY HEIGHTS | OH | | 12/29/2022 | | 311 | | (9) | | | (9) | | 302 | 302 | | | |
| 100013115 | NORTH MIAMI BEACH | FL | | 05/25/2017 | | 373 | | 82 | | | 82 | | 455 | 455 | | | |
| 100160597 | SAINT CLOUD | MN | | 07/19/2024 | | 104 | | (2) | | | (2) | | 102 | 102 | | | |
| 100101815 | CHICAGO | IL | | 03/31/2023 | | 336 | | (6) | | | (6) | | 330 | 330 | | | |
| 100028824 | MOUNT DORA | FL | | 10/26/2018 | | 487 | | 60 | | | 60 | | 547 | 547 | | | |
| 100141110 | SCRANTON | PA | | 01/30/2024 | | 252 | | (5) | | | (5) | | 247 | 247 | | | |
| 100025661 | MIAMI | FL | | 09/20/2018 | | 522 | | 78 | | | 78 | | 600 | 600 | | | |
| 100128485 | SOUTHFIELD | MI | | 09/15/2023 | | 230 | | (11) | | | (11) | | 219 | 219 | | | |
| 100090757 | JACKSONVILLE | FL | | 02/28/2023 | | 618 | | (33) | | | (33) | | 585 | 585 | | | |
| 100135613 | SNEADS FERRY | NC | | 11/09/2023 | | 236 | | (5) | | | (5) | | 231 | 231 | | | |
| 100136729 | BALTIMORE | MD | | 11/27/2023 | | 291 | | (6) | | | (6) | | 285 | 285 | | | |
| 100141163 | DALLAS | TX | | 01/30/2024 | | 389 | | (2) | | | (2) | | 387 | 387 | | | |
| 100139399 | BALTIMORE | MD | | 12/28/2023 | | 312 | | (8) | | | (8) | | 304 | 304 | | | |
| 100103167 | COVINGTON | KY | | 04/21/2023 | | 305 | | (7) | | | (7) | | 298 | 298 | | | |
| 100079258 | WESTPORT | WA | | 02/25/2022 | | 974 | | (47) | | | (47) | | 927 | 927 | | | |
| 100147478 | BUFFALO | NY | | 04/03/2024 | | 241 | | (18) | | | (18) | | 223 | 223 | | | |
| 100064042 | PHILADELPHIA | PA | | 07/01/2021 | | 807 | | 10 | | | 10 | | 817 | 817 | | | |
| 100113311 | RALEIGH | NC | | 06/29/2023 | | 2,421 | | 184 | | | 184 | | 2,605 | 2,605 | | | |
| 100100758 | AURORA | IL | | 04/28/2023 | | 1,029 | | 4 | | | 4 | | 1,033 | 1,033 | | | |
| 100071366 | SOUTH CHESTERFIELD | VA | | 10/01/2021 | | 795 | | (8) | | | (8) | | 787 | 787 | | | |
| 100044498 | CRESTLINE | CA | | 11/19/2020 | | 1,759 | | (65) | | | (65) | | 1,694 | 1,694 | | | |
| 100115383 | SUNRISE | FL | | 07/17/2023 | | 399 | | (6) | | | (6) | | 393 | 393 | | | |
| 100136613 | DEVINE | TX | | 11/22/2023 | | 320 | | (3) | | | (3) | | 317 | 317 | | | |
| 100116243 | KEY LARGO | FL | | 07/20/2023 | | 630 | | 117 | | | 117 | | 747 | 747 | | | |
| 100113708 | RIESEL | TX | | 06/29/2023 | | 356 | | 50 | | | 50 | | 406 | 406 | | | |
| 100063276 | FORT WORTH | TX | | 07/01/2021 | | 740 | | (5) | | | (5) | | 735 | 735 | | | |
| 100116579 | APOLLO BEACH | FL | | 07/20/2023 | | 415 | | (8) | | | (8) | | 407 | 407 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133984 | BALTIMORE | MD | | 10/25/2023 | | 321 | | (7) | | | (7) | | 314 | 314 | | | |
| 100065206 | MINNEAPOLIS | MN | | 07/14/2021 | | 872 | | (16) | | | (16) | | 856 | 856 | | | |
| 100061379 | AMARILLO | TX | | 06/01/2021 | | 977 | | 4 | | | 4 | | 981 | 981 | | | |
| 100080996 | CITRUS SPRINGS | FL | | 03/18/2022 | | 823 | | 24 | | | 24 | | 847 | 847 | | | |
| 100102091 | CUYAHOGA FALLS | OH | | 04/14/2023 | | 291 | | (8) | | | (8) | | 283 | 283 | | | |
| 100128297 | BROKEN BOW | OK | | 09/14/2023 | | 279 | | (14) | | | (14) | | 265 | 265 | | | |
| 100030760 | BOYNTON BEACH | FL | | 04/09/2019 | | 879 | | 208 | | | 208 | | 1,087 | 1,087 | | | |
| 100100733 | RIVERSIDE | NJ | | 04/28/2023 | | 529 | | 13 | | | 13 | | 542 | 542 | | | |
| 100155193 | EL PASO | TX | | 07/19/2024 | | 503 | | 9 | | | 9 | | 512 | 512 | | | |
| 100092036 | BALTIMORE | MD | | 02/09/2023 | | 440 | | (8) | | | (8) | | 432 | 432 | | | |
| 100026395 | MECHANICSVILLE | MD | | 09/26/2018 | | 792 | | 42 | | | 42 | | 834 | 834 | | | |
| 100156355 | CENTER POINT | AL | | 07/25/2024 | | 97 | | (7) | | | (7) | | 90 | 90 | | | |
| 100120868 | MIAMI | FL | | 08/28/2023 | | 327 | | (4) | | | (4) | | 323 | 323 | | | |
| 100060944 | KING WILLIAM | VA | | 06/01/2021 | | 1,161 | | 5 | | | 5 | | 1,166 | 1,166 | | | |
| 100111045 | WEST BERLIN | NJ | | 06/29/2023 | | 454 | | 56 | | | 56 | | 510 | 510 | | | |
| 100101880 | STATESVILLE | NC | | 04/06/2023 | | 270 | | (21) | | | (21) | | 249 | 249 | | | |
| 100019661 | FALL RIVER | MA | | 07/26/2018 | | 795 | | (16) | | | (16) | | 779 | 779 | | | |
| 100155745 | VALLEJO | CA | | 06/18/2024 | | 427 | | (18) | | | (18) | | 409 | 409 | | | |
| 100148151 | CLEVELAND | OH | | 05/15/2024 | | 276 | | (2) | | | (2) | | 274 | 274 | | | |
| 100050329 | COMMERCE TOWNSHIP | MI | | 11/20/2020 | | 1,488 | | (80) | | | (80) | | 1,408 | 1,408 | | | |
| 100111435 | POMPANO BEACH | FL | | 06/29/2023 | | 400 | | 132 | | | 132 | | 532 | 532 | | | |
| 100011464 | VISALIA | CA | | 12/23/2016 | | 634 | | 63 | | | 63 | | 697 | 697 | | | |
| 100081222 | ASHBURN | VA | | 03/18/2022 | | 830 | | 22 | | | 22 | | 852 | 852 | | | |
| 100082897 | ORLANDO | FL | | 05/17/2022 | | 1,342 | | (146) | | | (146) | | 1,196 | 1,196 | | | |
| 100053917 | DELANO | CA | | 03/23/2021 | | 471 | | (17) | | | (17) | | 454 | 454 | | | |
| 100102592 | BALTIMORE | MD | | 06/07/2023 | | 292 | | (23) | | | (23) | | 269 | 269 | | | |
| 100102474 | JACKSONVILLE | FL | | 06/07/2023 | | 269 | | (15) | | | (15) | | 254 | 254 | | | |
| 100127673 | NORTH CHARLESTON | SC | | 09/08/2023 | | 334 | | (12) | | | (12) | | 322 | 322 | | | |
| 100091140 | SOUTH DAYTONA | FL | | 01/31/2023 | | 450 | | 7 | | | 7 | | 457 | 457 | | | |
| 100017870 | LAUREL | MD | | 05/30/2018 | | 811 | | (23) | | | (23) | | 788 | 788 | | | |
| 100117620 | GAINESVILLE | GA | | 07/20/2023 | | 426 | | 19 | | | 19 | | 445 | 445 | | | |
| 100010671 | CHICAGO | IL | | 12/23/2016 | | 749 | | (26) | | | (26) | | 723 | 723 | | | |
| 100100188 | TRENTON | NJ | | 03/17/2023 | | 6,941 | | (227) | | | (227) | | 6,714 | 6,714 | | | |
| 100023767 | OXFORD | NJ | | 09/04/2018 | | 741 | | (30) | | | (30) | | 711 | 711 | | | |
| 100065715 | MODESTO | CA | | 07/28/2021 | | 675 | | (35) | | | (35) | | 640 | 640 | | | |
| 100053901 | MILWAUKEE | WI | | 03/23/2021 | | 404 | | 12 | | | 12 | | 416 | 416 | | | |
| 100108438 | DETROIT | MI | | 05/25/2023 | | 218 | | (7) | | | (7) | | 211 | 211 | | | |
| 100067630 | NORCROSS | GA | | 09/23/2021 | | 682 | | (34) | | | (34) | | 648 | 648 | | | |
| 100127363 | WILLIAMSBURG | VA | | 08/30/2023 | | 563 | | 336 | | | 336 | | 899 | 899 | | | |
| 100070439 | GRAVOIS MILLS | MO | | 09/23/2021 | | 813 | | (23) | | | (23) | | 790 | 790 | | | |
| 100088176 | CHICAGO | IL | | 10/25/2022 | | 371 | | (7) | | | (7) | | 364 | 364 | | | |
| 100108309 | FLORISSANT | MO | | 05/24/2023 | | 16,489 | | (833) | | | (833) | | 15,656 | 15,656 | | | |
| 100047108 | GURNEE | IL | | 11/20/2020 | | 1,536 | | (175) | | | (175) | | 1,361 | 1,361 | | | |
| 100080971 | APPLE VALLEY | MN | | 03/18/2022 | | 1,295 | | 36 | | | 36 | | 1,331 | 1,331 | | | |
| 100013325 | SOMERTON | AZ | | 05/25/2017 | | 515 | | 79 | | | 79 | | 594 | 594 | | | |
| 100155736 | MCMINNVILLE | OR | | 06/18/2024 | | 436 | | (14) | | | (14) | | 422 | 422 | | | |
| 100087515 | MARLTON | NJ | | 10/25/2022 | | 517 | | 13 | | | 13 | | 530 | 530 | | | |
| 100030801 | RIDGE | NY | | 04/09/2019 | | 527 | | 66 | | | 66 | | 593 | 593 | | | |
| 100069256 | AURORA | CO | | 09/01/2021 | | 910 | | (12) | | | (12) | | 898 | 898 | | | |
| 100100809 | BEACH PARK | IL | | 04/28/2023 | | 2,789 | | 53 | | | 53 | | 2,842 | 2,842 | | | |
| 100154930 | ATLANTA | GA | | 07/19/2024 | | 214 | | (8) | | | (8) | | 206 | 206 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100120363 | FLORISSANT | MO | | 08/18/2023 | | 241 | | (15) | | | (15) | | 226 | 226 | | | |
| 100046226 | LEXINGTON | SC | | 11/25/2020 | | 1,411 | | (28) | | | (28) | | 1,383 | 1,383 | | | |
| 100065117 | PHOENIX | AZ | | 07/14/2021 | | 828 | | (22) | | | (22) | | 806 | 806 | | | |
| 100029581 | BONAIRE | GA | | 10/26/2018 | | 2,791 | | 66 | | | 66 | | 2,857 | 2,857 | | | |
| 100019976 | MARIETTA | GA | | 07/30/2018 | | 1,102 | | (27) | | | (27) | | 1,075 | 1,075 | | | |
| 100072549 | RIALTO | CA | | 11/01/2021 | | 1,483 | | (10) | | | (10) | | 1,473 | 1,473 | | | |
| 100134488 | HUMBLE | TX | | 10/30/2023 | | 2,315 | | (5) | | | (5) | | 2,310 | 2,310 | | | |
| 100139468 | PHOENIX | AZ | | 12/28/2023 | | 272 | | (15) | | | (15) | | 257 | 257 | | | |
| 100142819 | KISSIMMEE | FL | | 02/08/2024 | | 311 | | (9) | | | (9) | | 302 | 302 | | | |
| 100140549 | MOORESVILLE | NC | | 01/19/2024 | | 17,540 | | (91) | | | (91) | | 17,449 | 17,449 | | | |
| 100141409 | TALLAHASSEE | FL | | 01/30/2024 | | 338 | | 2 | | | 2 | | 340 | 340 | | | |
| 100138935 | NEWPORTNEWS | VA | | 12/21/2023 | | 1,712 | | (1) | | | (1) | | 1,711 | 1,711 | | | |
| 100136861 | GEORGETOWN | TX | | 11/27/2023 | | 42,057 | | 144 | | | 144 | | 42,201 | 42,201 | | | |
| 100141402 | TALLAHASSEE | FL | | 01/30/2024 | | 338 | | 2 | | | 2 | | 340 | 340 | | | |
| 100011958 | PROVIDENCE | RI | | 03/08/2017 | | 787 | | 173 | | | 173 | | 960 | 960 | | | |
| 100070492 | WEST WARWICK | RI | | 09/23/2021 | | 733 | | (41) | | | (41) | | 692 | 692 | | | |
| 100154971 | DETROIT | MI | | 07/19/2024 | | 207 | | (16) | | | (16) | | 191 | 191 | | | |
| 100141407 | TALLAHASSEE | FL | | 01/30/2024 | | 338 | | 2 | | | 2 | | 340 | 340 | | | |
| 100136353 | COTTAGE GROVE | MN | | 11/20/2023 | | 103,345 | | (1,581) | | | (1,581) | | 101,764 | 101,764 | | | |
| 100066721 | STUYVESANT | NY | | 08/02/2021 | | 2,340 | | (2) | | | (2) | | 2,338 | 2,338 | | | |
| 100109906 | NEW CASTLE | DE | | 06/22/2023 | | 323 | | (9) | | | (9) | | 314 | 314 | | | |
| 100054505 | ENTERPRISE | AL | | 03/23/2021 | | 1,203 | | (76) | | | (76) | | 1,127 | 1,127 | | | |
| 100028050 | RAMONA | CA | | 10/26/2018 | | 933 | | 86 | | | 86 | | 1,019 | 1,019 | | | |
| 100019766 | RENO | NV | | 07/26/2018 | | 1,871 | | (21) | | | (21) | | 1,850 | 1,850 | | | |
| 100129266 | BALTIMORE | MD | | 11/03/2023 | | 249 | | (20) | | | (20) | | 229 | 229 | | | |
| 100013743 | PALM COAST | FL | | 05/25/2017 | | 619 | | 166 | | | 166 | | 785 | 785 | | | |
| 100115203 | HENRICO | VA | | 07/17/2023 | | 369 | | (11) | | | (11) | | 358 | 358 | | | |
| 100055540 | WEST BURLINGTON | NY | | 03/23/2021 | | 456 | | (40) | | | (40) | | 416 | 416 | | | |
| 100155633 | DAVENPORT | FL | | 06/18/2024 | | 727 | | (5) | | | (5) | | 722 | 722 | | | |
| 100134026 | TRENTON | NJ | | 10/25/2023 | | 295 | | (8) | | | (8) | | 287 | 287 | | | |
| 100064418 | NORTH CHESTERFIELD | VA | | 07/01/2021 | | 744 | | 6 | | | 6 | | 750 | 750 | | | |
| 100079929 | TROUTMAN | NC | | 04/25/2022 | | 548 | | (40) | | | (40) | | 508 | 508 | | | |
| 100023503 | RICHLAND | WA | | 09/04/2018 | | 918 | | (29) | | | (29) | | 889 | 889 | | | |
| 100100134 | DORAL | FL | | 03/28/2023 | | 340 | | (4) | | | (4) | | 336 | 336 | | | |
| 100116563 | KISSIMMEE | FL | | 07/20/2023 | | 242 | | 1 | | | 1 | | 243 | 243 | | | |
| 100101877 | AMERICAN CANYON | CA | | 04/06/2023 | | 290 | | (3) | | | (3) | | 287 | 287 | | | |
| 100083879 | LAKELAND | FL | | 07/12/2022 | | 414 | | (14) | | | (14) | | 400 | 400 | | | |
| 100147240 | TRENTON | NJ | | 03/28/2024 | | 216 | | (6) | | | (6) | | 210 | 210 | | | |
| 100013638 | VAN BUREN | MI | | 05/25/2017 | | 1,158 | | 171 | | | 171 | | 1,329 | 1,329 | | | |
| 100144329 | PENSACOLA | FL | | 03/07/2024 | | 311 | | (12) | | | (12) | | 299 | 299 | | | |
| 100031212 | PATTERSON | CA | | 03/29/2019 | | 599 | | (30) | | | (30) | | 569 | 569 | | | |
| 100043004 | OSAGE BEACH | MO | | 05/28/2020 | | 1,257 | | 68 | | | 68 | | 1,325 | 1,325 | | | |
| 100127020 | GALT | CA | | 08/30/2023 | | 716 | | 201 | | | 201 | | 917 | 917 | | | |
| 100111467 | ASHLAND | OR | | 06/29/2023 | | 552 | | 294 | | | 294 | | 846 | 846 | | | |
| 100081070 | TAMPA | FL | | 03/18/2022 | | 1,196 | | 86 | | | 86 | | 1,282 | 1,282 | | | |
| 100063264 | NEWARK | DE | | 07/01/2021 | | 803 | | (18) | | | (18) | | 785 | 785 | | | |
| 100019916 | FLOWER MOUND | TX | | 07/30/2018 | | 822 | | (16) | | | (16) | | 806 | 806 | | | |
| 100064273 | DAVENPORT | FL | | 07/01/2021 | | 988 | | 38 | | | 38 | | 1,026 | 1,026 | | | |
| 100069833 | MERRILL | OR | | 09/01/2021 | | 826 | | 16 | | | 16 | | 842 | 842 | | | |
| 100066503 | LOUISVILLE | KY | | 08/02/2021 | | 368 | | (1) | | | (1) | | 367 | 367 | | | |
| 100063044 | HOOVER | AL | | 07/01/2021 | | 694 | | (10) | | | (10) | | 684 | 684 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100063837 | TAMPA | FL | | 07/01/2021 | | 957 | | 17 | | | 17 | | 974 | 974 | | | |
| 100081015 | HACKETTSTOWN | NJ | | 03/18/2022 | | 2,514 | | 45 | | | 45 | | 2,559 | 2,559 | | | |
| 100011224 | S GLENS FALL | NY | | 01/27/2017 | | 1,291 | | 284 | | | 284 | | 1,575 | 1,575 | | | |
| 100152274 | BONHAM | TX | | 05/17/2024 | | 380 | | 5 | | | 5 | | 385 | 385 | | | |
| 100046211 | LAWRENCEBURG | IN | | 11/25/2020 | | 887 | | (52) | | | (52) | | 835 | 835 | | | |
| 100065053 | OCEAN ISLE BEACH | NC | | 07/14/2021 | | 553 | | (17) | | | (17) | | 536 | 536 | | | |
| 100126842 | DUBLIN | OH | | 08/30/2023 | | 86 | | 4 | | | 4 | | 90 | 90 | | | |
| 100138028 | SAN ANTONIO | TX | | 12/13/2023 | | 215 | | (1) | | | (1) | | 214 | 314 | | 101 | 101 |
| 100131685 | LOUISVILLE | KY | | 10/06/2023 | | 611 | | 25 | | | 25 | | 636 | 636 | | | |
| 100063303 | SELMA | AL | | 07/01/2021 | | 988 | | (12) | | | (12) | | 976 | 976 | | | |
| 100013079 | LAS VEGAS | NV | | 05/25/2017 | | 993 | | 260 | | | 260 | | 1,253 | 1,253 | | | |
| 100062821 | BROOKLYN PARK | MN | | 07/01/2021 | | 1,106 | | 6 | | | 6 | | 1,112 | 1,112 | | | |
| 100078857 | WHITING | IN | | 02/24/2022 | | 829 | | 11 | | | 11 | | 840 | 840 | | | |
| 100115271 | BALTIMORE | MD | | 07/17/2023 | | 341 | | (10) | | | (10) | | 331 | 331 | | | |
| 100101882 | AURORA | CO | | 04/06/2023 | | 354 | | (4) | | | (4) | | 350 | 350 | | | |
| 100026293 | MIRAMAR | FL | | 09/20/2018 | | 450 | | 126 | | | 126 | | 576 | 576 | | | |
| 100119057 | BAKERSFIELD | CA | | 07/27/2023 | | 297 | | (12) | | | (12) | | 285 | 285 | | | |
| 100137310 | DELRAY BEACH | FL | | 12/01/2023 | | 211 | | | | | | | 211 | 211 | | | |
| 100140875 | BATON ROUGE | LA | | 01/25/2024 | | 460 | | (8) | | | (8) | | 452 | 452 | | | |
| 100153914 | WARSAW | IN | | 06/05/2024 | | 202 | | (6) | | | (6) | | 196 | 196 | | | |
| 100154158 | EL PASO | TX | | 07/11/2024 | | 242 | | (6) | | | (6) | | 236 | 236 | | | |
| 100087155 | SAN ANTONIO | TX | | 10/25/2022 | | 662 | | 58 | | | 58 | | 720 | 720 | | | |
| 100128100 | HOUSTON | TX | | 09/08/2023 | | 540 | | 35 | | | 35 | | 575 | 575 | | | |
| 100138156 | MENIFEE | CA | | 12/14/2023 | | 325 | | (1) | | | (1) | | 324 | 324 | | | |
| 100134015 | CLEVELAND | OH | | 10/25/2023 | | 312 | | (7) | | | (7) | | 305 | 305 | | | |
| 100116793 | BRANDON | FL | | 07/20/2023 | | 1,500 | | 210 | | | 210 | | 1,710 | 1,710 | | | |
| 100044504 | PAWTUCKET | RI | | 11/19/2020 | | 891 | | (70) | | | (70) | | 821 | 821 | | | |
| 100101932 | PLANO | IL | | 04/14/2023 | | 66 | | (3) | | | (3) | | 63 | 63 | | | |
| 100061924 | GLENVILLE | NY | | 07/01/2021 | | 1,154 | | 11 | | | 11 | | 1,165 | 1,165 | | | |
| 100000435 | PALMETTO | FL | | 09/27/2016 | | 893 | | 36 | | | 36 | | 929 | 929 | | | |
| 100076044 | TOMBALL | TX | | 01/07/2022 | | 724 | | (23) | | | (23) | | 701 | 701 | | | |
| 100154641 | GROSSE POINTE WOODS | MI | | 07/19/2024 | | 229 | | (3) | | | (3) | | 226 | 226 | | | |
| 100142175 | LOGAN | UT | | 02/29/2024 | | 318 | | (11) | | | (11) | | 307 | 307 | | | |
| 100065990 | FORT WORTH | TX | | 08/02/2021 | | 1,497 | | (9) | | | (9) | | 1,488 | 1,488 | | | |
| 100091627 | POCATELLO | ID | | 03/07/2023 | | 339 | | (16) | | | (16) | | 323 | 323 | | | |
| 100147659 | SAVANNAH | GA | | 04/04/2024 | | 361 | | (7) | | | (7) | | 354 | 354 | | | |
| 100133101 | LONGVIEW | TX | | 11/29/2023 | | 329 | | (1) | | | (1) | | 328 | 328 | | | |
| 100136745 | BALTIMORE | MD | | 11/27/2023 | | 285 | | (8) | | | (8) | | 277 | 277 | | | |
| 100079486 | SAINT CLOUD | MN | | 04/08/2022 | | 621 | | (31) | | | (31) | | 590 | 590 | | | |
| 100101797 | CARPENTERSVILLE | IL | | 03/31/2023 | | 349 | | 11 | | | 11 | | 360 | 360 | | | |
| 100030513 | NOBLESVILLE | IN | | 12/20/2018 | | 649 | | 33 | | | 33 | | 682 | 682 | | | |
| 100136749 | BALTIMORE | MD | | 11/27/2023 | | 286 | | (8) | | | (8) | | 278 | 278 | | | |
| 100116509 | TULSA | OK | | 07/20/2023 | | 524 | | 50 | | | 50 | | 574 | 574 | | | |
| 100129961 | DETROIT | MI | | 09/27/2023 | | 300 | | (7) | | | (7) | | 293 | 293 | | | |
| 100063484 | STATESVILLE | NC | | 07/01/2021 | | 885 | | (14) | | | (14) | | 871 | 871 | | | |
| 100067172 | LOS ANGELES | CA | | 08/02/2021 | | 2,299 | | 34 | | | 34 | | 2,333 | 2,333 | | | |
| 100117624 | ORLANDO | FL | | 07/20/2023 | | 352 | | (3) | | | (3) | | 349 | 349 | | | |
| 100156901 | JACKSONVILLE | FL | | 06/27/2024 | | 303 | | (8) | | | (8) | | 295 | 295 | | | |
| 100076833 | WINCHESTER | KY | | 12/27/2021 | | 711 | | (44) | | | (44) | | 667 | 667 | | | |
| 100126660 | MOUNTAIN VIEW | CA | | 08/30/2023 | | 2,184 | | 578 | | | 578 | | 2,762 | 2,762 | | | |
| 100156866 | MONTICELLO | NY | | 06/27/2024 | | 1,960 | | (56) | | | (56) | | 1,904 | 1,904 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100147252 | PHOENIX | NY | | 03/28/2024 | | 203 | | (4) | | | (4) | | 199 | 199 | | | |
| 100062525 | SPARTA | NY | | 07/01/2021 | | 1,301 | | (13) | | | (13) | | 1,288 | 1,288 | | | |
| 100078982 | PONCHATOULA | LA | | 02/24/2022 | | 731 | | (6) | | | (6) | | 725 | 725 | | | |
| 100067803 | BOZRAH | CT | | 09/23/2021 | | 751 | | (38) | | | (38) | | 713 | 713 | | | |
| 100070495 | LUFKIN | TX | | 09/23/2021 | | 708 | | (38) | | | (38) | | 670 | 670 | | | |
| 100080418 | SACRAMENTO | CA | | 04/14/2022 | | 587 | | (18) | | | (18) | | 569 | 569 | | | |
| 100063706 | ELLENWOOD | GA | | 07/01/2021 | | 1,461 | | 5 | | | 5 | | 1,466 | 1,466 | | | |
| 100128527 | HIALEAH | FL | | 09/15/2023 | | 373 | | (2) | | | (2) | | 371 | 371 | | | |
| 100064662 | RUSKIN | FL | | 07/01/2021 | | 586 | | 23 | | | 23 | | 609 | 609 | | | |
| 100000518 | HAYWARD | CA | | 09/27/2016 | | 1,716 | | 128 | | | 128 | | 1,844 | 1,844 | | | |
| 100136737 | BALTIMORE | MD | | 11/27/2023 | | 293 | | (8) | | | (8) | | 285 | 285 | | | |
| 100138399 | COLUMBUS | OH | | 12/18/2023 | | 45,605 | | (1,434) | | | (1,434) | | 44,171 | 44,171 | | | |
| 100044287 | SACRAMENTO | CA | | 08/19/2020 | | 1,117 | | (29) | | | (29) | | 1,088 | 1,088 | | | |
| 100109753 | MACON | GA | | 06/16/2023 | | 279 | | (7) | | | (7) | | 272 | 272 | | | |
| 100079536 | CLAYTON | GA | | 04/08/2022 | | 364 | | (27) | | | (27) | | 337 | 337 | | | |
| 100024616 | SURPRISE | AZ | | 09/20/2018 | | 593 | | 134 | | | 134 | | 727 | 727 | | | |
| 100028410 | MIAMI | FL | | 10/26/2018 | | 534 | | 53 | | | 53 | | 587 | 587 | | | |
| 100116436 | HIALEAH | FL | | 07/20/2023 | | 407 | | 14 | | | 14 | | 421 | 421 | | | |
| 100114173 | LONG BEACH | CA | | 06/29/2023 | | 2,510 | | 214 | | | 214 | | 2,724 | 2,724 | | | |
| 100012098 | SAN DIEGO | CA | | 03/08/2017 | | 2,168 | | 236 | | | 236 | | 2,404 | 2,404 | | | |
| 100136738 | BALTIMORE | MD | | 11/27/2023 | | 288 | | (8) | | | (8) | | 280 | 280 | | | |
| 100113484 | SAN CLEMENTE | CA | | 06/29/2023 | | 2,593 | | 140 | | | 140 | | 2,733 | 2,733 | | | |
| 100090927 | WATERFORD | CT | | 01/31/2023 | | 413 | | (5) | | | (5) | | 408 | 408 | | | |
| 100024849 | STOCKBRIDGE | GA | | 09/20/2018 | | 551 | | 71 | | | 71 | | 622 | 622 | | | |
| 100101968 | KATY | TX | | 04/14/2023 | | 814 | | (45) | | | (45) | | 769 | 769 | | | |
| 100024685 | PERRYSBURG | OH | | 09/20/2018 | | 436 | | 98 | | | 98 | | 534 | 534 | | | |
| 100086666 | STUART | FL | | 09/30/2022 | | 412 | | (6) | | | (6) | | 406 | 406 | | | |
| 100030668 | LAS VEGAS | NV | | 04/09/2019 | | 482 | | 174 | | | 174 | | 656 | 656 | | | |
| 100147124 | GAINESVILLE | FL | | 05/08/2024 | | 411 | | (27) | | | (27) | | 384 | 384 | | | |
| 100100751 | TRENTON | NJ | | 04/28/2023 | | 303 | | | | | | | 303 | 303 | | | |
| 100043497 | OREM | UT | | 08/13/2020 | | 538 | | (34) | | | (34) | | 504 | 504 | | | |
| 100057535 | CAROLINA BEACH | NC | | 06/30/2021 | | 2,253 | | (43) | | | (43) | | 2,210 | 2,210 | | | |
| 100126294 | WAUKEGAN | IL | | 08/30/2023 | | 319 | | (9) | | | (9) | | 310 | 310 | | | |
| 100116758 | OZONE PARK | NY | | 07/20/2023 | | 6,885 | | 834 | | | 834 | | 7,719 | 7,719 | | | |
| 100057711 | ATLANTA | GA | | 06/30/2021 | | 809 | | (33) | | | (33) | | 776 | 776 | | | |
| 100064875 | CLAWSON | MI | | 07/14/2021 | | 742 | | (31) | | | (31) | | 711 | 711 | | | |
| 100062317 | COSBY | TN | | 07/01/2021 | | 876 | | (7) | | | (7) | | 869 | 869 | | | |
| 100081202 | TULSA | OK | | 03/18/2022 | | 726 | | 4 | | | 4 | | 730 | 730 | | | |
| 100029291 | HOLLYWOOD | FL | | 10/26/2018 | | 538 | | 121 | | | 121 | | 659 | 659 | | | |
| 100103591 | OCALA | FL | | 05/08/2023 | | 1,207 | | | | | | | 1,207 | 1,207 | | | |
| 100063121 | BLAINE | MN | | 07/01/2021 | | 1,072 | | 6 | | | 6 | | 1,078 | 1,078 | | | |
| 100134388 | CLIFTON | NJ | | 10/27/2023 | | 376 | | (1) | | | (1) | | 375 | 375 | | | |
| 100127994 | COLUMBIA | TN | | 09/08/2023 | | 432 | | 13 | | | 13 | | 445 | 445 | | | |
| 100150520 | MABLETON | GA | | 05/03/2024 | | 124,689 | | 1,629 | | | 1,629 | | 126,318 | 126,318 | | | |
| 100116183 | CHICAGO | IL | | 07/20/2023 | | 1,048 | | 263 | | | 263 | | 1,311 | 1,311 | | | |
| 100043628 | WESTBURY | NY | | 08/13/2020 | | 1,854 | | (99) | | | (99) | | 1,755 | 1,755 | | | |
| 100128502 | MILWAUKEE | WI | | 09/15/2023 | | 200 | | (5) | | | (5) | | 195 | 195 | | | |
| 100087378 | FRESNO | CA | | 10/25/2022 | | 1,195 | | 47 | | | 47 | | 1,242 | 1,242 | | | |
| 100133764 | IRVING | TX | | 10/20/2023 | | 368 | | | | | | | 368 | 368 | | | |
| 100161307 | EAGAN | MN | | 07/25/2024 | | 224 | | 1 | | | 1 | | 225 | 225 | | | |
| 100138077 | GRASS VALLEY | CA | | 12/13/2023 | | 223 | | 1 | | | 1 | | 224 | 330 | | 106 | 106 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100119011 | NORTH ADAMS | MA | | 07/27/2023 | | 361 | | (1) | | | (1) | | 360 | 360 | | | |
| 100081405 | CHICAGO | IL | | 03/18/2022 | | 889 | | 19 | | | 19 | | 908 | 908 | | | |
| 100117009 | ALBUQUERQUE | NM | | 07/20/2023 | | 553 | | 82 | | | 82 | | 635 | 635 | | | |
| 100131873 | WOMELSDORF | PA | | 10/06/2023 | | 31 | | (1) | | | (1) | | 30 | 30 | | | |
| 100149917 | PORTLAND | OR | | 04/29/2024 | | 318 | | (18) | | | (18) | | 300 | 300 | | | |
| 100084720 | IMPERIAL | CA | | 08/02/2022 | | 356 | | (3) | | | (3) | | 353 | 353 | | | |
| 100069165 | LAKE CHARLES | LA | | 09/01/2021 | | 759 | | 12 | | | 12 | | 771 | 771 | | | |
| 100111397 | PHOENIX | AZ | | 06/29/2023 | | 680 | | 66 | | | 66 | | 746 | 746 | | | |
| 100136760 | SHARON HILL | PA | | 11/27/2023 | | 301 | | (6) | | | (6) | | 295 | 295 | | | |
| 100102095 | BROWNS MILLS | NJ | | 04/14/2023 | | 27,193 | | (500) | | | (500) | | 26,693 | 26,693 | | | |
| 100076195 | RIO RANCHO | NM | | 01/07/2022 | | 732 | | (20) | | | (20) | | 712 | 712 | | | |
| 100066594 | WANTAGE | NJ | | 08/02/2021 | | 922 | | (10) | | | (10) | | 912 | 912 | | | |
| 100128339 | KANSAS CITY | KS | | 09/14/2023 | | 276 | | (3) | | | (3) | | 273 | 273 | | | |
| 100126387 | BALTIMORE | MD | | 08/30/2023 | | 378 | | (6) | | | (6) | | 372 | 372 | | | |
| 100100736 | AURORA | IL | | 04/28/2023 | | 485 | | 10 | | | 10 | | 495 | 495 | | | |
| 100027782 | CHICAGO | IL | | 10/26/2018 | | 690 | | 296 | | | 296 | | 986 | 986 | | | |
| 100159880 | POMPANO BEACH | FL | | 08/16/2024 | | 1,163 | | (26) | | | (26) | | 1,137 | 1,137 | | | |
| 100146687 | CONROE | TX | | 03/20/2024 | | 178 | | (17) | | | (17) | | 161 | 161 | | | |
| 100063697 | LAWRENCEVILLE | GA | | 07/01/2021 | | 286 | | (5) | | | (5) | | 281 | 281 | | | |
| 100030557 | BOYNTON BEACH | FL | | 12/20/2018 | | 2,250 | | (11) | | | (11) | | 2,239 | 2,239 | | | |
| 100119721 | NORTH RIDGEVILLE | OH | | 08/08/2023 | | 346 | | (8) | | | (8) | | 338 | 338 | | | |
| 100099745 | TRENTON | NJ | | 02/28/2023 | | 324 | | (9) | | | (9) | | 315 | 315 | | | |
| 100040097 | CLARKSTON | GA | | 01/28/2020 | | 1,252 | | (50) | | | (50) | | 1,202 | 1,202 | | | |
| 100112080 | ELMER | NJ | | 06/29/2023 | | 1,714 | | 15 | | | 15 | | 1,729 | 1,729 | | | |
| 100129970 | IRVINGTON | NJ | | 09/27/2023 | | 278 | | (11) | | | (11) | | 267 | 267 | | | |
| 100133808 | OKLAHOMA CITY | OK | | 10/20/2023 | | 281 | | (18) | | | (18) | | 263 | 263 | | | |
| 100014398 | NORTH BRUNSWICK | NJ | | 09/27/2017 | | 1,260 | | 434 | | | 434 | | 1,694 | 1,694 | | | |
| 100110423 | BROOKSVILLE | FL | | 06/30/2023 | | 153,494 | | (2,697) | | | (2,697) | | 150,797 | 150,797 | | | |
| 100066512 | PERRYVILLE | KY | | 08/02/2021 | | 689 | | (8) | | | (8) | | 681 | 681 | | | |
| 100136739 | BALTIMORE | MD | | 11/27/2023 | | 298 | | (7) | | | (7) | | 291 | 291 | | | |
| 100136743 | BALTIMORE | MD | | 11/27/2023 | | 298 | | (7) | | | (7) | | 291 | 291 | | | |
| 100064959 | TAYLORS | SC | | 07/14/2021 | | 792 | | (29) | | | (29) | | 763 | 763 | | | |
| 100111019 | CATHEDRAL CITY | CA | | 06/29/2023 | | 228 | | 27 | | | 27 | | 255 | 255 | | | |
| 100113249 | MARGATE | FL | | 06/29/2023 | | 664 | | 972 | | | 972 | | 1,636 | 1,636 | | | |
| 100024119 | SAN JACINTO | CA | | 09/10/2018 | | 1,169 | | (16) | | | (16) | | 1,153 | 1,153 | | | |
| 100141666 | BROOKLYN | MD | | 01/30/2024 | | 259 | | (15) | | | (15) | | 244 | 244 | | | |
| 100045086 | PALM DESERT | CA | | 11/19/2020 | | 824 | | 24 | | | 24 | | 848 | 848 | | | |
| 100139477 | CARLISLE | IA | | 12/28/2023 | | 256 | | (16) | | | (16) | | 240 | 240 | | | |
| 100119066 | JOLIET | IL | | 07/27/2023 | | 251 | | (11) | | | (11) | | 240 | 240 | | | |
| 100057871 | ARIZONA CITY | AZ | | 06/30/2021 | | 708 | | (9) | | | (9) | | 699 | 699 | | | |
| 100076059 | PORT CHARLOTTE | FL | | 01/07/2022 | | 705 | | (25) | | | (25) | | 680 | 680 | | | |
| 100019748 | TEMPE | AZ | | 07/26/2018 | | 813 | | (12) | | | (12) | | 801 | 801 | | | |
| 100110064 | PORT ST LUCIE | FL | | 06/23/2023 | | 1,185 | | (17) | | | (17) | | 1,168 | 1,168 | | | |
| 100066610 | MECHANICSVILLE | VA | | 08/02/2021 | | 332 | | (1) | | | (1) | | 331 | 331 | | | |
| 100133945 | PLEASANTVILLE | NJ | | 10/25/2023 | | 236 | | (9) | | | (9) | | 227 | 227 | | | |
| 100114139 | ZEPHYRHILLS | FL | | 06/29/2023 | | 579 | | 299 | | | 299 | | 878 | 878 | | | |
| 100113657 | CARSON | CA | | 06/29/2023 | | 1,462 | | 493 | | | 493 | | 1,955 | 1,955 | | | |
| 100112162 | ROOSEVELT | NY | | 06/29/2023 | | 345 | | 68 | | | 68 | | 413 | 413 | | | |
| 100134851 | COLONIE | NY | | 10/30/2023 | | 228 | | 1 | | | 1 | | 229 | 229 | | | |
| 100128247 | KANSAS CITY | MO | | 09/14/2023 | | 292 | | (15) | | | (15) | | 277 | 277 | | | |
| 100101601 | ATHENS | TN | | 04/26/2023 | | 365 | | (8) | | | (8) | | 357 | 357 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064999 | OVIEDO | FL | | 07/14/2021 | | 6,934 | | (232) | | | (232) | | 6,702 | 6,702 | | | |
| 100134687 | NEW HARTFORD | NY | | 10/30/2023 | | 1,699 | | (41) | | | (41) | | 1,658 | 1,658 | | | |
| 100064792 | TULARE | CA | | 07/14/2021 | | 739 | | (35) | | | (35) | | 704 | 704 | | | |
| 100152012 | PROVO | UT | | 06/14/2024 | | 350 | | (9) | | | (9) | | 341 | 341 | | | |
| 100109903 | KANSAS CITY | MO | | 06/22/2023 | | 390 | | (8) | | | (8) | | 382 | 382 | | | |
| 100030694 | FORT WORTH | TX | | 04/09/2019 | | 241 | | 53 | | | 53 | | 294 | 294 | | | |
| 100128019 | LOUISVILLE | KY | | 09/08/2023 | | 421 | | 14 | | | 14 | | 435 | 435 | | | |
| 100116389 | LAKELAND | FL | | 07/20/2023 | | 440 | | 14 | | | 14 | | 454 | 454 | | | |
| 100136740 | BALTIMORE | MD | | 11/27/2023 | | 277 | | (6) | | | (6) | | 271 | 271 | | | |
| 100147449 | AUGUSTA | GA | | 04/03/2024 | | 105 | | (8) | | | (8) | | 97 | 97 | | | |
| 100117655 | MYRTLE BEACH | SC | | 07/20/2023 | | 250 | | (7) | | | (7) | | 243 | 243 | | | |
| 100152873 | BROKEN ARROW | OK | | 05/22/2024 | | 53 | | (4) | | | (4) | | 49 | 49 | | | |
| 100075779 | COOPERSVILLE | MI | | 12/01/2021 | | 607 | | (5) | | | (5) | | 602 | 602 | | | |
| 100099820 | MIAMI | FL | | 02/28/2023 | | 510 | | (17) | | | (17) | | 493 | 493 | | | |
| 100161905 | KANSAS CITY | MO | | 07/31/2024 | | 113 | | 1 | | | 1 | | 114 | 114 | | | |
| 100113862 | PALM HARBOR | FL | | 06/29/2023 | | 4,055 | | 150 | | | 150 | | 4,205 | 4,205 | | | |
| 100088233 | BRISTOL | CT | | 10/17/2022 | | 485 | | (15) | | | (15) | | 470 | 470 | | | |
| 100028637 | MORENO VALLEY | CA | | 10/26/2018 | | 1,549 | | 66 | | | 66 | | 1,615 | 1,615 | | | |
| 100049258 | LAND O LAKES | FL | | 11/20/2020 | | 529 | | (5) | | | (5) | | 524 | 524 | | | |
| 100064151 | MANDAN | ND | | 07/01/2021 | | 233 | | 5 | | | 5 | | 238 | 238 | | | |
| 100101800 | AURORA | IL | | 03/31/2023 | | 341 | | 11 | | | 11 | | 352 | 352 | | | |
| 100084611 | LIBBY | MT | | 08/02/2022 | | 317 | | (11) | | | (11) | | 306 | 306 | | | |
| 100100911 | HYATTSVILLE | MD | | 04/28/2023 | | 550 | | 23 | | | 23 | | 573 | 573 | | | |
| 100055601 | AUBURNDALE | FL | | 03/23/2021 | | 2,025 | | (69) | | | (69) | | 1,956 | 1,956 | | | |
| 100114333 | FLAGSTAFF | AZ | | 06/29/2023 | | 421 | | 19 | | | 19 | | 440 | 440 | | | |
| 100061093 | OAKLAND | MD | | 06/01/2021 | | 564 | | 2 | | | 2 | | 566 | 566 | | | |
| 100074883 | ISLIP | NY | | 12/01/2021 | | 563 | | (4) | | | (4) | | 559 | 559 | | | |
| 100116534 | CHICAGO | IL | | 07/20/2023 | | 661 | | 194 | | | 194 | | 855 | 855 | | | |
| 100070468 | ANTIOCH | IL | | 09/23/2021 | | 741 | | (31) | | | (31) | | 710 | 710 | | | |
| 100020249 | ATLANTA | GA | | 07/17/2018 | | 1,043 | | (22) | | | (22) | | 1,021 | 1,021 | | | |
| 100060929 | HAMILTON | GA | | 06/01/2021 | | 1,120 | | 5 | | | 5 | | 1,125 | 1,125 | | | |
| 100130433 | JACKSONVILLE | NC | | 09/28/2023 | | 3,384 | | (91) | | | (91) | | 3,293 | 3,293 | | | |
| 100154776 | FRESNO | CA | | 07/19/2024 | | 273 | | 2 | | | 2 | | 275 | 275 | | | |
| 100116230 | BAKERSFIELD | CA | | 07/20/2023 | | 748 | | 142 | | | 142 | | 890 | 890 | | | |
| 100108194 | PLANTATION | FL | | 05/24/2023 | | 543 | | (30) | | | (30) | | 513 | 513 | | | |
| 100014171 | LANCASTER | CA | | 05/25/2017 | | 1,899 | | 295 | | | 295 | | 2,194 | 2,194 | | | |
| 100061020 | OKLAHOMA CITY | OK | | 06/01/2021 | | 1,033 | | 4 | | | 4 | | 1,037 | 1,037 | | | |
| 100029483 | COACHELLA | CA | | 10/26/2018 | | 824 | | 98 | | | 98 | | 922 | 922 | | | |
| 100119811 | BALTIMORE | MD | | 08/08/2023 | | 341 | | (6) | | | (6) | | 335 | 335 | | | |
| 100062870 | CHICAGO | IL | | 07/01/2021 | | 1,391 | | 3 | | | 3 | | 1,394 | 1,394 | | | |
| 100120632 | SAN ANTONIO | TX | | 08/18/2023 | | 390 | | 1 | | | 1 | | 391 | 391 | | | |
| 100132719 | SALEM | NJ | | 11/03/2023 | | 227 | | (9) | | | (9) | | 218 | 218 | | | |
| 100112122 | FONDA | NY | | 06/29/2023 | | 241 | | 14 | | | 14 | | 255 | 255 | | | |
| 100134644 | WINTER HAVEN | FL | | 10/30/2023 | | 334 | | | | | | | 334 | 334 | | | |
| 100066269 | KISSIMMEE | FL | | 08/02/2021 | | 1,097 | | (13) | | | (13) | | 1,084 | 1,084 | | | |
| 100063059 | HAZARD | KY | | 07/01/2021 | | 1,101 | | (4) | | | (4) | | 1,097 | 1,097 | | | |
| 100156148 | HOUSTON | TX | | 07/25/2024 | | 71 | | (6) | | | (6) | | 65 | 65 | | | |
| 100158483 | NORTH MIAMI | FL | | 07/10/2024 | | 233 | | (5) | | | (5) | | 228 | 228 | | | |
| 100143622 | PLYMOUTH | PA | | 02/21/2024 | | 319 | | (10) | | | (10) | | 309 | 309 | | | |
| 100113856 | AVENTURA | FL | | 06/29/2023 | | 2,630 | | 105 | | | 105 | | 2,735 | 2,735 | | | |
| 100062003 | PHILADELPHIA | PA | | 07/01/2021 | | 794 | | (2) | | | (2) | | 792 | 792 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100164144 | PENSACOLA | FL | | 08/21/2024 | | 300 | | 4 | | | 4 | | 304 | 304 | | | |
| 100112513 | OLD ORCHARD BEACH | ME | | 06/29/2023 | | 1,380 | | 141 | | | 141 | | 1,521 | 1,521 | | | |
| 100115131 | TRENTON | NJ | | 07/17/2023 | | 355 | | (13) | | | (13) | | 342 | 342 | | | |
| 100091995 | EGG HARBOR CITY | NJ | | 02/09/2023 | | 287 | | (11) | | | (11) | | 276 | 276 | | | |
| 100131725 | DEMOSSVILLE | KY | | 10/06/2023 | | 1,452 | | 51 | | | 51 | | 1,503 | 1,503 | | | |
| 100149935 | DAYTONA BEACH | FL | | 06/07/2024 | | 316 | | (10) | | | (10) | | 306 | 306 | | | |
| 100064748 | CAPE CORAL | FL | | 07/14/2021 | | 921 | | (46) | | | (46) | | 875 | 875 | | | |
| 100064744 | CROSS JUNCTION | VA | | 07/14/2021 | | 1,637 | | (83) | | | (83) | | 1,554 | 1,554 | | | |
| 100111844 | BARRINGTON | IL | | 06/29/2023 | | 488 | | 71 | | | 71 | | 559 | 559 | | | |
| 100165012 | PRINCESS ANNE | MD | | 08/28/2024 | | 112 | | (1) | | | (1) | | 111 | 111 | | | |
| 100116875 | CONWAY | AR | | 07/20/2023 | | 431 | | 34 | | | 34 | | 465 | 465 | | | |
| 100064447 | HAMPSHIRE | IL | | 07/01/2021 | | 1,103 | | 40 | | | 40 | | 1,143 | 1,143 | | | |
| 100062940 | TOMS RIVER | NJ | | 07/01/2021 | | 1,084 | | (10) | | | (10) | | 1,074 | 1,074 | | | |
| 100060653 | NORFOLK | VA | | 06/01/2021 | | 2,050 | | 9 | | | 9 | | 2,059 | 2,059 | | | |
| 100143780 | PHILADELPHIA | PA | | 02/27/2024 | | 211 | | (2) | | | (2) | | 209 | 209 | | | |
| 100116102 | FORNEY | TX | | 07/20/2023 | | 625 | | 145 | | | 145 | | 770 | 770 | | | |
| 100074894 | BALTIMORE | MD | | 12/01/2021 | | 1,236 | | (5) | | | (5) | | 1,231 | 1,231 | | | |
| 100101777 | MEMPHIS | TN | | 03/31/2023 | | 317 | | (6) | | | (6) | | 311 | 311 | | | |
| 100028326 | LANSING | MI | | 10/26/2018 | | 574 | | 92 | | | 92 | | 666 | 666 | | | |
| 100126394 | BALTIMORE | MD | | 08/30/2023 | | 328 | | (6) | | | (6) | | 322 | 322 | | | |
| 100136609 | COLUMBUS | OH | | 11/22/2023 | | 337 | | 3 | | | 3 | | 340 | 340 | | | |
| 100030093 | CANYON | TX | | 12/20/2018 | | 1,075 | | 110 | | | 110 | | 1,185 | 1,185 | | | |
| 100135999 | PALMDALE | CA | | 11/16/2023 | | 481 | | (21) | | | (21) | | 460 | 460 | | | |
| 100111524 | ETHEL | LA | | 06/29/2023 | | 419 | | 163 | | | 163 | | 582 | 582 | | | |
| 100127930 | CLARKSVILLE | TN | | 09/08/2023 | | 454 | | 14 | | | 14 | | 468 | 468 | | | |
| 100045182 | MESA | AZ | | 11/25/2020 | | 1,041 | | (4) | | | (4) | | 1,037 | 1,037 | | | |
| 100000305 | BALTIMORE | MD | | 09/27/2016 | | 2,174 | | 49 | | | 49 | | 2,223 | 2,223 | | | |
| 100062303 | PALM COAST | FL | | 07/01/2021 | | 1,065 | | (19) | | | (19) | | 1,046 | 1,046 | | | |
| 100147280 | BETHLEHEM | PA | | 03/28/2024 | | 310 | | (9) | | | (9) | | 301 | 301 | | | |
| 100161748 | CLAREMORE | OK | | 07/30/2024 | | 200 | | (11) | | | (11) | | 189 | 189 | | | |
| 100119634 | CLEVELAND | OH | | 08/04/2023 | | 447 | | (17) | | | (17) | | 430 | 430 | | | |
| 100043539 | RALEIGH | NC | | 08/13/2020 | | 863 | | (49) | | | (49) | | 814 | 814 | | | |
| 100090019 | TAMPA | FL | | 01/13/2023 | | 374 | | (1) | | | (1) | | 373 | 373 | | | |
| 100113820 | ASHBURN | VA | | 06/29/2023 | | 556 | | 260 | | | 260 | | 816 | 816 | | | |
| 100091618 | COLUMBUS | OH | | 03/07/2023 | | 274 | | (13) | | | (13) | | 261 | 261 | | | |
| 100067838 | OCALA | FL | | 09/23/2021 | | 725 | | (34) | | | (34) | | 691 | 691 | | | |
| 100023998 | SAINT SIMONS ISLAND | GA | | 09/10/2018 | | 1,029 | | (23) | | | (23) | | 1,006 | 1,006 | | | |
| 100078799 | ZEPHYRHILLS | FL | | 02/24/2022 | | 734 | | (3) | | | (3) | | 731 | 731 | | | |
| 100024495 | LAS VEGAS | NV | | 09/20/2018 | | 461 | | 61 | | | 61 | | 522 | 522 | | | |
| 100079084 | WAUKESHA | WI | | 02/24/2022 | | 762 | | (18) | | | (18) | | 744 | 744 | | | |
| 100020332 | LANCASTER | CA | | 07/17/2018 | | 669 | | (19) | | | (19) | | 650 | 650 | | | |
| 100090267 | MOUNT DORA | FL | | 01/13/2023 | | 209 | | (14) | | | (14) | | 195 | 195 | | | |
| 100110033 | CUTLER BAY | FL | | 06/23/2023 | | 353 | | (7) | | | (7) | | 346 | 346 | | | |
| 100028158 | LAS VEGAS | NV | | 10/26/2018 | | 567 | | 75 | | | 75 | | 642 | 642 | | | |
| 100139305 | LAS VEGAS | NV | | 12/28/2023 | | 30,905 | | 122 | | | 122 | | 31,027 | 31,027 | | | |
| 100133999 | SOUTHBURY | CT | | 10/25/2023 | | 303 | | (9) | | | (9) | | 294 | 294 | | | |
| 100090087 | HOMESTEAD | FL | | 01/13/2023 | | 386 | | (13) | | | (13) | | 373 | 373 | | | |
| 100146714 | DALLAS | TX | | 03/20/2024 | | 496 | | 6 | | | 6 | | 502 | 502 | | | |
| 100140667 | LAS CRUCES | NM | | 02/08/2024 | | 231 | | (20) | | | (20) | | 211 | 211 | | | |
| 100060382 | BLACKLICK | OH | | 06/01/2021 | | 1,112 | | 5 | | | 5 | | 1,117 | 1,117 | | | |
| 100109978 | GARY | IN | | 06/22/2023 | | 343 | | (6) | | | (6) | | 337 | 337 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062055 | CLATSKANIE | OR | | 07/01/2021 | | 1,455 | | (14) | | | (14) | | 1,441 | 1,441 | | | |
| 100132734 | DELAND | FL | | 11/03/2023 | | 328 | | 3 | | | 3 | | 331 | 331 | | | |
| 100153971 | WASHINGTON | DC | | 06/05/2024 | | 180 | | (9) | | | (9) | | 171 | 171 | | | |
| 100079004 | OMAHA | NE | | 02/24/2022 | | 1,053 | | (6) | | | (6) | | 1,047 | 1,047 | | | |
| 100100075 | ST. CLOUD | FL | | 03/28/2023 | | 156 | | (18) | | | (18) | | 138 | 138 | | | |
| 100017899 | GREENVILLE | SC | | 05/30/2018 | | 720 | | (17) | | | (17) | | 703 | 703 | | | |
| 100067764 | NORTH FORT MYERS | FL | | 09/23/2021 | | 697 | | (41) | | | (41) | | 656 | 656 | | | |
| 100118787 | PANAMA CITY BEACH | FL | | 07/25/2023 | | 322 | | (7) | | | (7) | | 315 | 315 | | | |
| 100141301 | CLIFTON HEIGHT | PA | | 01/30/2024 | | 5,286 | | (178) | | | (178) | | 5,108 | 5,108 | | | |
| 100043182 | NORWALK | CA | | 05/28/2020 | | 1,351 | | (43) | | | (43) | | 1,308 | 1,308 | | | |
| 100134847 | MIAMI | FL | | 10/30/2023 | | 449 | | 5 | | | 5 | | 454 | 454 | | | |
| 100100712 | ZION | IL | | 04/28/2023 | | 546 | | 15 | | | 15 | | 561 | 561 | | | |
| 100155170 | ABILENE | TX | | 07/19/2024 | | 171 | | (19) | | | (19) | | 152 | 152 | | | |
| 100113823 | PUYALLUP | WA | | 06/29/2023 | | 1,556 | | 80 | | | 80 | | 1,636 | 1,636 | | | |
| 100057956 | PINE HILL | NJ | | 06/30/2021 | | 718 | | (10) | | | (10) | | 708 | 708 | | | |
| 100091161 | SEASIDE HEIGHTS | NJ | | 01/31/2023 | | 441 | | 17 | | | 17 | | 458 | 458 | | | |
| 100088367 | PALM SPRINGS | CA | | 01/06/2023 | | 348 | | (8) | | | (8) | | 340 | 340 | | | |
| 100132387 | JACKSONVILLE | FL | | 11/03/2023 | | 322 | | 3 | | | 3 | | 325 | 325 | | | |
| 100134623 | SCOTT TOWNSHIP | PA | | 10/30/2023 | | 266 | | (13) | | | (13) | | 253 | 253 | | | |
| 100075911 | PHILADELPHIA | PA | | 01/07/2022 | | 744 | | (25) | | | (25) | | 719 | 719 | | | |
| 100027794 | BOTHELL | WA | | 10/26/2018 | | 457 | | 53 | | | 53 | | 510 | 510 | | | |
| 100024357 | SACRAMENTO | CA | | 09/20/2018 | | 888 | | (21) | | | (21) | | 867 | 867 | | | |
| 100025119 | LAKELAND | FL | | 09/20/2018 | | 447 | | 134 | | | 134 | | 581 | 581 | | | |
| 100081452 | NORFOLK | VA | | 03/18/2022 | | 1,705 | | 60 | | | 60 | | 1,765 | 1,765 | | | |
| 100030294 | DANBURY | CT | | 12/20/2018 | | 3,466 | | 78 | | | 78 | | 3,544 | 3,544 | | | |
| 100026188 | SACRAMENTO | CA | | 09/20/2018 | | 566 | | 114 | | | 114 | | 680 | 680 | | | |
| 100045548 | SAINT ALBANS | VT | | 11/25/2020 | | 1,310 | | (96) | | | (96) | | 1,214 | 1,214 | | | |
| 100081531 | CHAMBERSBURG | PA | | 03/18/2022 | | 777 | | 23 | | | 23 | | 800 | 800 | | | |
| 100081538 | CHAMBERSBURG | PA | | 03/18/2022 | | 777 | | 23 | | | 23 | | 800 | 800 | | | |
| 100080000 | WOODBRIDGE | VA | | 04/08/2022 | | 490 | | (46) | | | (46) | | 444 | 444 | | | |
| 100029468 | MEDFORD | OR | | 10/26/2018 | | 610 | | 70 | | | 70 | | 680 | 680 | | | |
| 100155503 | PUEBLO | CO | | 06/18/2024 | | 1,693 | | (108) | | | (108) | | 1,585 | 1,585 | | | |
| 100136175 | ODESSA | TX | | 12/18/2023 | | 146 | | (15) | | | (15) | | 131 | 131 | | | |
| 100119801 | BALTIMORE | MD | | 08/08/2023 | | 332 | | (9) | | | (9) | | 323 | 323 | | | |
| 100043106 | NEWARK | NJ | | 05/28/2020 | | 1,510 | | 57 | | | 57 | | 1,567 | 1,567 | | | |
| 100019802 | LAKE HARMONY | PA | | 07/26/2018 | | 774 | | (18) | | | (18) | | 756 | 756 | | | |
| 100101186 | FLORIDA CITY | FL | | 04/28/2023 | | 621 | | 84 | | | 84 | | 705 | 705 | | | |
| 100138649 | SOUTH EUCLID | OH | | 02/02/2024 | | 271 | | (14) | | | (14) | | 257 | 257 | | | |
| 100141631 | FRESNO | CA | | 01/30/2024 | | 1,305 | | 2 | | | 2 | | 1,307 | 1,307 | | | |
| 100060981 | GILLSVILLE | GA | | 06/01/2021 | | 2,121 | | 9 | | | 9 | | 2,130 | 2,130 | | | |
| 100064846 | TOWSON | MD | | 07/14/2021 | | 732 | | (31) | | | (31) | | 701 | 701 | | | |
| 100157891 | JACKSONVILLE | FL | | 07/09/2024 | | 171 | | 14 | | | 14 | | 185 | 185 | | | |
| 100020371 | VIRGINIA BEACH | VA | | 07/27/2018 | | 761 | | (21) | | | (21) | | 740 | 740 | | | |
| 100044923 | SPARKS | NV | | 11/19/2020 | | 909 | | (35) | | | (35) | | 874 | 874 | | | |
| 100013442 | MINNEAPOLIS | MN | | 05/25/2017 | | 495 | | 58 | | | 58 | | 553 | 553 | | | |
| 100114083 | WATSONVILLE | CA | | 06/29/2023 | | 530 | | 78 | | | 78 | | 608 | 608 | | | |
| 100103063 | GASTONIA | NC | | 06/22/2023 | | 227 | | (19) | | | (19) | | 208 | 208 | | | |
| 100142455 | ROCKFORD | IL | | 03/08/2024 | | 231 | | (13) | | | (13) | | 218 | 218 | | | |
| 100152474 | AUGUSTA | GA | | 05/16/2024 | | 194 | | (23) | | | (23) | | 171 | 171 | | | |
| 100099690 | SAN ANTONIO | TX | | 04/06/2023 | | 339 | | (3) | | | (3) | | 336 | 336 | | | |
| 100066791 | BALDWIN | MI | | 08/02/2021 | | 901 | | (13) | | | (13) | | 888 | 888 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013432 | BOYNTON BEACH | FL | | 05/25/2017 | | 520 | | 78 | | | 78 | | 598 | 598 | | | |
| 100117008 | PHILADELPHIA | PA | | 07/20/2023 | | 801 | | 146 | | | 146 | | 947 | 947 | | | |
| 100075091 | FLINT | MI | | 12/01/2021 | | 1,511 | | (10) | | | (10) | | 1,501 | 1,501 | | | |
| 100080387 | DENISON | TX | | 04/14/2022 | | 708 | | (23) | | | (23) | | 685 | 685 | | | |
| 100013603 | FORT MYERS | FL | | 05/25/2017 | | 1,126 | | 192 | | | 192 | | 1,318 | 1,318 | | | |
| 100141190 | PHILADELPHIA | PA | | 01/30/2024 | | 308 | | (3) | | | (3) | | 305 | 305 | | | |
| 100154769 | NEWPORT NEWS | VA | | 07/19/2024 | | 249 | | (5) | | | (5) | | 244 | 244 | | | |
| 100099611 | DALLAS | NC | | 04/06/2023 | | 252 | | (14) | | | (14) | | 238 | 238 | | | |
| 100060192 | LAFAYETTE | LA | | 06/25/2021 | | 844 | | (19) | | | (19) | | 825 | 825 | | | |
| 100057533 | PRINEVILLE | OR | | 06/30/2021 | | 3,511 | | (50) | | | (50) | | 3,461 | 3,461 | | | |
| 100077558 | LEHIGH ACRES | FL | | 01/03/2022 | | 841 | | (28) | | | (28) | | 813 | 813 | | | |
| 100154951 | WINTER GARDEN | FL | | 07/19/2024 | | 247 | | (1) | | | (1) | | 246 | 246 | | | |
| 100017993 | MODESTO | CA | | 05/22/2018 | | 773 | | (21) | | | (21) | | 752 | 752 | | | |
| 100108432 | LAKE WALES | FL | | 05/25/2023 | | 331 | | (5) | | | (5) | | 326 | 326 | | | |
| 100054888 | WENTZVILLE | MO | | 03/23/2021 | | 2,986 | | (116) | | | (116) | | 2,870 | 2,870 | | | |
| 100088958 | HARTWELL | GA | | 11/15/2022 | | 512 | | 2 | | | 2 | | 514 | 514 | | | |
| 100129274 | PORT SAINT LUCIE | FL | | 09/25/2023 | | 121 | | (2) | | | (2) | | 119 | 119 | | | |
| 100060151 | HOMESTEAD | FL | | 06/25/2021 | | 1,487 | | (50) | | | (50) | | 1,437 | 1,437 | | | |
| 100029815 | LOWELL | MA | | 10/26/2018 | | 1,479 | | 460 | | | 460 | | 1,939 | 1,939 | | | |
| 100047385 | EVERETT | WA | | 11/20/2020 | | 623 | | (18) | | | (18) | | 605 | 605 | | | |
| 100054401 | HAMPTON | GA | | 03/23/2021 | | 900 | | (43) | | | (43) | | 857 | 857 | | | |
| 100076478 | CHICAGO | IL | | 12/21/2021 | | 693 | | (62) | | | (62) | | 631 | 631 | | | |
| 100062841 | SAN ANTONIO | TX | | 07/01/2021 | | 1,088 | | (17) | | | (17) | | 1,071 | 1,071 | | | |
| 100132779 | FAYETTEVILLE | NC | | 11/03/2023 | | 725 | | 1 | | | 1 | | 726 | 726 | | | |
| 100023835 | STEWARTSVILLE | NJ | | 09/04/2018 | | 821 | | (21) | | | (21) | | 800 | 800 | | | |
| 100152923 | SAN ANTONIO | TX | | 05/22/2024 | | 287 | | (15) | | | (15) | | 272 | 272 | | | |
| 100141699 | DAYTON | OH | | 01/30/2024 | | 307 | | (3) | | | (3) | | 304 | 304 | | | |
| 100017988 | SCARBOROUGH | ME | | 05/22/2018 | | 834 | | (23) | | | (23) | | 811 | 811 | | | |
| 100081104 | LITTLE ROCK | AR | | 03/18/2022 | | 850 | | 11 | | | 11 | | 861 | 861 | | | |
| 100079527 | LAFAYETTE | LA | | 04/25/2022 | | 662 | | (14) | | | (14) | | 648 | 648 | | | |
| 100081473 | SAINT PETERSBURG | FL | | 03/18/2022 | | 1,560 | | 56 | | | 56 | | 1,616 | 1,616 | | | |
| 100028823 | NAUGATUCK | CT | | 10/26/2018 | | 548 | | 109 | | | 109 | | 657 | 657 | | | |
| 100103659 | SPARTANBURG | SC | | 05/08/2023 | | 2,976 | | (103) | | | (103) | | 2,873 | 2,873 | | | |
| 100107964 | CORAL SPRINGS | FL | | 06/29/2023 | | 278 | | (24) | | | (24) | | 254 | 254 | | | |
| 100148641 | XENIA | OH | | 05/15/2024 | | 291 | | (6) | | | (6) | | 285 | 285 | | | |
| 100119765 | LANSING | IL | | 08/08/2023 | | 334 | | (8) | | | (8) | | 326 | 326 | | | |
| 100063392 | NORTH RICHLAND HILLS | TX | | 07/01/2021 | | 1,318 | | (17) | | | (17) | | 1,301 | 1,301 | | | |
| 100078722 | ORLANDO | FL | | 02/25/2022 | | 1,333 | | (77) | | | (77) | | 1,256 | 1,256 | | | |
| 100061884 | PORT SAINT LUCIE | FL | | 07/01/2021 | | 973 | | (16) | | | (16) | | 957 | 957 | | | |
| 100023282 | CORINTH | TX | | 08/16/2018 | | 755 | | (13) | | | (13) | | 742 | 742 | | | |
| 100155019 | STERLING | CO | | 07/19/2024 | | 234 | | (4) | | | (4) | | 230 | 230 | | | |
| 100045267 | FERNLEY | NV | | 11/25/2020 | | 1,334 | | (30) | | | (30) | | 1,304 | 1,304 | | | |
| 100132724 | DARBY | PA | | 11/03/2023 | | 213 | | (11) | | | (11) | | 202 | 202 | | | |
| 100057544 | OXNARD | CA | | 06/30/2021 | | 760 | | (28) | | | (28) | | 732 | 732 | | | |
| 100128102 | WEST CHESTER | OH | | 09/08/2023 | | 9,132 | | (23) | | | (23) | | 9,109 | 9,109 | | | |
| 100048644 | GEORGETOWN | KY | | 11/20/2020 | | 606 | | (24) | | | (24) | | 582 | 582 | | | |
| 100112067 | ATLANTA | GA | | 06/29/2023 | | 750 | | 354 | | | 354 | | 1,104 | 1,104 | | | |
| 100114599 | BAKERSFIELD | CA | | 06/29/2023 | | 382 | | 4 | | | 4 | | 386 | 386 | | | |
| 100065237 | HUMBLE | TX | | 07/14/2021 | | 884 | | (11) | | | (11) | | 873 | 873 | | | |
| 100064985 | SHARPSBURG | GA | | 07/14/2021 | | 774 | | (27) | | | (27) | | 747 | 747 | | | |
| 100133812 | TULSA | OK | | 10/20/2023 | | 270 | | (14) | | | (14) | | 256 | 256 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100024303 | DALLAS | TX | | 09/20/2018 | | 740 | | (19) | | | (19) | | 721 | 721 | | | |
| 100141040 | PITTSBURGH | PA | | 02/20/2024 | | 255 | | (17) | | | (17) | | 238 | 238 | | | |
| 100110949 | BETHEL PARK | PA | | 06/29/2023 | | 241 | | 63 | | | 63 | | 304 | 304 | | | |
| 100063060 | MANDEVILLE | LA | | 07/01/2021 | | 1,112 | | (9) | | | (9) | | 1,103 | 1,103 | | | |
| 100134313 | ST. CLOUD | FL | | 10/27/2023 | | 4,119 | | (117) | | | (117) | | 4,002 | 4,002 | | | |
| 100081489 | RALEIGH | NC | | 03/18/2022 | | 2,144 | | 51 | | | 51 | | 2,195 | 2,195 | | | |
| 100102398 | ENTERPRISE | OR | | 06/07/2023 | | 412 | | (14) | | | (14) | | 398 | 398 | | | |
| 100081101 | LITTLE ROCK | AR | | 03/18/2022 | | 838 | | 11 | | | 11 | | 849 | 849 | | | |
| 100143008 | NEWINGTON | CT | | 02/12/2024 | | 430 | | (36) | | | (36) | | 394 | 394 | | | |
| 100114114 | HAMMOND | WI | | 06/29/2023 | | 783 | | 251 | | | 251 | | 1,034 | 1,034 | | | |
| 100153446 | MAYFIELD | PA | | 05/30/2024 | | 288 | | (5) | | | (5) | | 283 | 283 | | | |
| 100103581 | JACKSONVILLE | FL | | 05/08/2023 | | 1,605 | | (26) | | | (26) | | 1,579 | 1,579 | | | |
| 100057877 | FRESNO | CA | | 06/30/2021 | | 703 | | (9) | | | (9) | | 694 | 694 | | | |
| 100130012 | CHESTER | PA | | 09/27/2023 | | 280 | | (8) | | | (8) | | 272 | 272 | | | |
| 100081471 | AUGUSTA | GA | | 03/18/2022 | | 821 | | 35 | | | 35 | | 856 | 856 | | | |
| 100026466 | MORENO VALLEY | CA | | 09/26/2018 | | 1,799 | | 241 | | | 241 | | 2,040 | 2,040 | | | |
| 100027915 | FRANKLIN SQUARE | NY | | 10/26/2018 | | 202 | | 44 | | | 44 | | 246 | 246 | | | |
| 100139472 | OCALA | FL | | 12/28/2023 | | 206 | | (13) | | | (13) | | 193 | 193 | | | |
| 100099844 | UNIVERSITY PARK | IL | | 02/28/2023 | | 336 | | (11) | | | (11) | | 325 | 325 | | | |
| 100060429 | BETHEL | MN | | 06/01/2021 | | 1,083 | | 5 | | | 5 | | 1,088 | 1,088 | | | |
| 100078876 | INMAN | SC | | 02/24/2022 | | 1,018 | | 18 | | | 18 | | 1,036 | 1,036 | | | |
| 100117569 | DAVENPORT | FL | | 07/20/2023 | | 584 | | 7 | | | 7 | | 591 | 591 | | | |
| 100055534 | COLD SPRING | MN | | 03/23/2021 | | 559 | | (38) | | | (38) | | 521 | 521 | | | |
| 100060437 | INDIANAPOLIS | IN | | 06/01/2021 | | 1,111 | | 5 | | | 5 | | 1,116 | 1,116 | | | |
| 100113791 | CHICAGO | IL | | 06/29/2023 | | 1,141 | | 717 | | | 717 | | 1,858 | 1,858 | | | |
| 100156264 | BISBEE | AZ | | 07/25/2024 | | 359 | | (20) | | | (20) | | 339 | 339 | | | |
| 100112289 | MIDDLE RIVER | MD | | 06/29/2023 | | 1,577 | | 111 | | | 111 | | 1,688 | 1,688 | | | |
| 100028951 | SARASOTA | FL | | 10/26/2018 | | 1,577 | | 299 | | | 299 | | 1,876 | 1,876 | | | |
| 100071829 | KEISER | AR | | 10/14/2021 | | 746 | | (35) | | | (35) | | 711 | 711 | | | |
| 100011358 | RENTON | WA | | 12/23/2016 | | 2,484 | | 110 | | | 110 | | 2,594 | 2,594 | | | |
| 100072003 | COLLEGE STATION | TX | | 10/29/2021 | | 644 | | (59) | | | (59) | | 585 | 585 | | | |
| 100057860 | PHILADELPHIA | PA | | 06/30/2021 | | 784 | | (15) | | | (15) | | 769 | 769 | | | |
| 100143895 | GLEN ALLEN | VA | | 03/06/2024 | | 336 | | (7) | | | (7) | | 329 | 329 | | | |
| 100079005 | OMAHA | NE | | 02/24/2022 | | 757 | | (3) | | | (3) | | 754 | 754 | | | |
| 100047799 | SEWAREN | NJ | | 11/20/2020 | | 934 | | (84) | | | (84) | | 850 | 850 | | | |
| 100110861 | PLANT CITY | FL | | 06/29/2023 | | 248 | | 45 | | | 45 | | 293 | 293 | | | |
| 100143638 | GARY | IN | | 02/21/2024 | | 300 | | (7) | | | (7) | | 293 | 293 | | | |
| 100101829 | GREENVILLE | SC | | 03/31/2023 | | 308 | | (9) | | | (9) | | 299 | 299 | | | |
| 100060432 | RANDALLSTOWN | MD | | 06/01/2021 | | 561 | | 2 | | | 2 | | 563 | 563 | | | |
| 100117787 | GARDENA | CA | | 07/20/2023 | | 392 | | 4 | | | 4 | | 396 | 396 | | | |
| 100110751 | HAMDEN | CT | | 08/11/2023 | | 243 | | (18) | | | (18) | | 225 | 225 | | | |
| 100129818 | GALLATIN | TN | | 09/27/2023 | | 320 | | (5) | | | (5) | | 315 | 315 | | | |
| 100043178 | MENOMONEE FALLS | WI | | 05/28/2020 | | 1,768 | | (27) | | | (27) | | 1,741 | 1,741 | | | |
| 100060715 | MANCHESTER | CT | | 06/01/2021 | | 1,167 | | 5 | | | 5 | | 1,172 | 1,172 | | | |
| 100061452 | SAINT CLAIR SHORES | MI | | 06/01/2021 | | 838 | | 4 | | | 4 | | 842 | 842 | | | |
| 100044108 | MESQUITE | TX | | 08/19/2020 | | 1,463 | | (13) | | | (13) | | 1,450 | 1,450 | | | |
| 100027767 | SUSANVILLE | CA | | 10/26/2018 | | 389 | | 66 | | | 66 | | 455 | 455 | | | |
| 100024445 | TAYLOR | MI | | 09/20/2018 | | 486 | | 130 | | | 130 | | 616 | 616 | | | |
| 100138227 | FORT WORTH | TX | | 12/14/2023 | | 20,944 | | (644) | | | (644) | | 20,300 | 20,300 | | | |
| 100100879 | PHOENIX | AZ | | 04/28/2023 | | 312 | | (1) | | | (1) | | 311 | 311 | | | |
| 100113325 | SUFFOLK | VA | | 06/29/2023 | | 1,856 | | 229 | | | 229 | | 2,085 | 2,085 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071995 | NAPERVILLE | IL | | 10/29/2021 | | 747 | | (48) | | | (48) | | 699 | 699 | | | |
| 100109996 | FRANKLIN TOWNSHIP | NJ | | 06/22/2023 | | 379 | | (6) | | | (6) | | 373 | 373 | | | |
| 100158573 | MACHESNEY PARK | IL | | 07/10/2024 | | 109 | | 1 | | | 1 | | 110 | 110 | | | |
| 100044866 | FREEPORT | NY | | 11/19/2020 | | 1,611 | | 6 | | | 6 | | 1,617 | 1,617 | | | |
| 100100248 | RALEIGH | NC | | 03/17/2023 | | 426 | | (11) | | | (11) | | 415 | 415 | | | |
| 100061328 | HASTINGS | MN | | 06/01/2021 | | 722 | | 3 | | | 3 | | 725 | 725 | | | |
| 100115664 | SOUTH PLAINFIELD | NJ | | 07/20/2023 | | 2,970 | | (40) | | | (40) | | 2,930 | 2,930 | | | |
| 100119648 | LINDENWOLD | NJ | | 08/04/2023 | | 581 | | (15) | | | (15) | | 566 | 566 | | | |
| 100014539 | EAST QUOGUE | NY | | 09/27/2017 | | 2,702 | | 449 | | | 449 | | 3,151 | 3,151 | | | |
| 100116677 | TITUSVILLE | FL | | 07/20/2023 | | 766 | | 261 | | | 261 | | 1,027 | 1,027 | | | |
| 100129967 | RIVIERA BEACH | FL | | 09/27/2023 | | 420 | | (9) | | | (9) | | 411 | 411 | | | |
| 100048674 | CHARLOTTE | NC | | 11/20/2020 | | 966 | | (79) | | | (79) | | 887 | 887 | | | |
| 100028845 | CLIFTON | NJ | | 10/26/2018 | | 1,009 | | 131 | | | 131 | | 1,140 | 1,140 | | | |
| 100126421 | BALTIMORE | MD | | 08/30/2023 | | 323 | | (9) | | | (9) | | 314 | 314 | | | |
| 100143627 | RENSSELAER | NY | | 02/21/2024 | | 321 | | (6) | | | (6) | | 315 | 315 | | | |
| 100079499 | PHILADELPHIA | PA | | 04/25/2022 | | 645 | | (23) | | | (23) | | 622 | 622 | | | |
| 100083794 | UMATILLA | FL | | 07/12/2022 | | 394 | | (15) | | | (15) | | 379 | 379 | | | |
| 100091012 | CLARENDON | TX | | 01/31/2023 | | 274 | | (14) | | | (14) | | 260 | 260 | | | |
| 100152289 | ROCKLEDGE | FL | | 05/17/2024 | | 3,430 | | (99) | | | (99) | | 3,331 | 3,331 | | | |
| 100068072 | SIOUX FALLS | SD | | 09/23/2021 | | 789 | | 4 | | | 4 | | 793 | 793 | | | |
| 100030162 | CORAL SPRINGS | FL | | 12/20/2018 | | 1,826 | | 42 | | | 42 | | 1,868 | 1,868 | | | |
| 100111696 | SACRAMENTO | CA | | 06/29/2023 | | 787 | | 225 | | | 225 | | 1,012 | 1,012 | | | |
| 100011925 | PLANT CITY | FL | | 03/08/2017 | | 1,249 | | 161 | | | 161 | | 1,410 | 1,410 | | | |
| 100141212 | NORCROSS | GA | | 01/30/2024 | | 1,318 | | (46) | | | (46) | | 1,272 | 1,272 | | | |
| 100113610 | BRUNSWICK | MD | | 06/29/2023 | | 264 | | 99 | | | 99 | | 363 | 363 | | | |
| 100129912 | HAZEL CREST | IL | | 09/27/2023 | | 315 | | (9) | | | (9) | | 306 | 306 | | | |
| 100156894 | AZLE | TX | | 06/27/2024 | | 303 | | (7) | | | (7) | | 296 | 296 | | | |
| 100091641 | ATLANTA | GA | | 03/07/2023 | | 347 | | (9) | | | (9) | | 338 | 338 | | | |
| 100116941 | HAMPTON | VA | | 07/20/2023 | | 676 | | 211 | | | 211 | | 887 | 887 | | | |
| 100143561 | DARBY | PA | | 02/21/2024 | | 328 | | (7) | | | (7) | | 321 | 321 | | | |
| 100139191 | ARLINGTON | TX | | 12/28/2023 | | 7,135 | | (83) | | | (83) | | 7,052 | 7,052 | | | |
| 100103520 | HOUSTON | TX | | 05/08/2023 | | 334 | | (3) | | | (3) | | 331 | 331 | | | |
| 100136807 | DOLTON | IL | | 11/27/2023 | | 272 | | (8) | | | (8) | | 264 | 264 | | | |
| 100134621 | PEMBROKE PINES | FL | | 10/30/2023 | | 289 | | (8) | | | (8) | | 281 | 281 | | | |
| 100064258 | KISSIMMEE | FL | | 07/01/2021 | | 1,086 | | 43 | | | 43 | | 1,129 | 1,129 | | | |
| 100161343 | MONTGOMERY | TX | | 07/25/2024 | | 545 | | | | | | | 545 | 545 | | | |
| 100050291 | SAN BERNARDINO | CA | | 11/20/2020 | | 1,903 | | (110) | | | (110) | | 1,793 | 1,793 | | | |
| 100025759 | MIAMI | FL | | 09/20/2018 | | 435 | | 82 | | | 82 | | 517 | 517 | | | |
| 100146858 | SEMINOLE | FL | | 03/21/2024 | | 379 | | (28) | | | (28) | | 351 | 351 | | | |
| 100084679 | QUINCY | FL | | 08/02/2022 | | 305 | | (30) | | | (30) | | 275 | 275 | | | |
| 100088126 | ORO VALLEY | AZ | | 10/25/2022 | | 414 | | 3 | | | 3 | | 417 | 417 | | | |
| 100018130 | CRANSTON | RI | | 06/08/2018 | | 750 | | (13) | | | (13) | | 737 | 737 | | | |
| 100133957 | CHICAGO | IL | | 10/25/2023 | | 258 | | (7) | | | (7) | | 251 | 251 | | | |
| 100143076 | JACKSONVILLE | FL | | 02/14/2024 | | 928 | | (47) | | | (47) | | 881 | 881 | | | |
| 100116580 | ROCKVILLE | MD | | 07/20/2023 | | 230 | | (8) | | | (8) | | 222 | 222 | | | |
| 100079594 | LAS VEGAS | NV | | 04/08/2022 | | 645 | | (9) | | | (9) | | 636 | 636 | | | |
| 100019713 | HANFORD | CA | | 07/26/2018 | | 1,040 | | (17) | | | (17) | | 1,023 | 1,023 | | | |
| 100119863 | HAMPTON | VA | | 08/10/2023 | | 319 | | (11) | | | (11) | | 308 | 308 | | | |
| 100136074 | ROYSE CITY | TX | | 11/16/2023 | | 287 | | (7) | | | (7) | | 280 | 280 | | | |
| 100026891 | JUPITER | FL | | 09/26/2018 | | 1,539 | | 206 | | | 206 | | 1,745 | 1,745 | | | |
| 100031098 | COLTON | CA | | 03/29/2019 | | 1,298 | | 34 | | | 34 | | 1,332 | 1,332 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062801 | KERNERSVILLE | NC | | 07/01/2021 | | 1,017 | | (13) | | | (13) | | 1,004 | 1,004 | | | |
| 100067250 | CLINTON | MD | | 08/02/2021 | | 747 | | 11 | | | 11 | | 758 | 758 | | | |
| 100156865 | BALTIMORE | MD | | 06/27/2024 | | 289 | | (7) | | | (7) | | 282 | 282 | | | |
| 100135990 | SIMPSONVILLE | SC | | 11/16/2023 | | 273 | | (12) | | | (12) | | 261 | 261 | | | |
| 100117721 | BROWNSVILLE | TX | | 07/20/2023 | | 516 | | 2 | | | 2 | | 518 | 518 | | | |
| 100013401 | LAKE MARY | FL | | 05/25/2017 | | 527 | | 130 | | | 130 | | 657 | 657 | | | |
| 100063210 | DECATUR | GA | | 07/01/2021 | | 1,352 | | | | | | | 1,352 | 1,352 | | | |
| 100047318 | LITTLE ELM | TX | | 11/20/2020 | | 738 | | (56) | | | (56) | | 682 | 682 | | | |
| 100154104 | ORANGE | TX | | 07/11/2024 | | 177 | | (13) | | | (13) | | 164 | 164 | | | |
| 100027913 | (NORTH HILLS AREA) LOS ANGELES | CA | | 10/26/2018 | | 1,438 | | 217 | | | 217 | | 1,655 | 1,655 | | | |
| 100031199 | PLAINFIELD | IL | | 03/29/2019 | | 786 | | 27 | | | 27 | | 813 | 813 | | | |
| 100157761 | OCALA | FL | | 07/02/2024 | | 447 | | (19) | | | (19) | | 428 | 428 | | | |
| 100078832 | HOUSTON | TX | | 02/24/2022 | | 739 | | (2) | | | (2) | | 737 | 737 | | | |
| 100054869 | MONROE | MI | | 03/23/2021 | | 165 | | (45) | | | (45) | | 120 | 120 | | | |
| 100030678 | WINTER PARK | FL | | 04/09/2019 | | 907 | | (20) | | | (20) | | 887 | 887 | | | |
| 100141201 | FORT WORTH | TX | | 01/30/2024 | | 263 | | (11) | | | (11) | | 252 | 252 | | | |
| 100120856 | MEMPHIS | TN | | 08/25/2023 | | 294 | | (14) | | | (14) | | 280 | 280 | | | |
| 100078830 | BALTIMORE | MD | | 02/24/2022 | | 785 | | 3 | | | 3 | | 788 | 788 | | | |
| 100080392 | DENISON | TX | | 04/14/2022 | | 925 | | (24) | | | (24) | | 901 | 901 | | | |
| 100046358 | WEST DOVER | VT | | 11/25/2020 | | 333 | | (38) | | | (38) | | 295 | 295 | | | |
| 100054542 | VALLEY CENTER | KS | | 03/23/2021 | | 540 | | (14) | | | (14) | | 526 | 526 | | | |
| 100078889 | WEST LAFAYETTE | IN | | 02/24/2022 | | 993 | | (13) | | | (13) | | 980 | 980 | | | |
| 100088993 | ALBEMARLE | NC | | 11/15/2022 | | 316 | | (25) | | | (25) | | 291 | 291 | | | |
| 100113450 | SANGER | CA | | 06/29/2023 | | 920 | | 166 | | | 166 | | 1,086 | 1,086 | | | |
| 100128371 | COLUMBUS | OH | | 09/15/2023 | | 339 | | (7) | | | (7) | | 332 | 332 | | | |
| 100103165 | SCRANTON | PA | | 04/21/2023 | | 324 | | (9) | | | (9) | | 315 | 315 | | | |
| 100057913 | CICERO | IL | | 06/30/2021 | | 815 | | (7) | | | (7) | | 808 | 808 | | | |
| 100114613 | DECATUR | GA | | 06/29/2023 | | 318 | | (15) | | | (15) | | 303 | 303 | | | |
| 100030161 | TAMARAC | FL | | 12/20/2018 | | 1,536 | | 51 | | | 51 | | 1,587 | 1,587 | | | |
| 100100783 | BAKERSFIELD | CA | | 04/28/2023 | | 620 | | 49 | | | 49 | | 669 | 669 | | | |
| 100028745 | FRESNO | CA | | 10/26/2018 | | 780 | | 249 | | | 249 | | 1,029 | 1,029 | | | |
| 100133958 | COVINGTON | KY | | 10/25/2023 | | 281 | | (8) | | | (8) | | 273 | 273 | | | |
| 100043695 | HOLLYWOOD | FL | | 08/13/2020 | | 399 | | (19) | | | (19) | | 380 | 380 | | | |
| 100079146 | HINESVILLE | GA | | 02/24/2022 | | 708 | | (10) | | | (10) | | 698 | 698 | | | |
| 100116103 | FORNEY | TX | | 07/20/2023 | | 614 | | 146 | | | 146 | | 760 | 760 | | | |
| 100138308 | FORT PIERCE | FL | | 12/18/2023 | | 6,828 | | (135) | | | (135) | | 6,693 | 6,693 | | | |
| 100031375 | MIRAMAR | FL | | 03/29/2019 | | 582 | | 70 | | | 70 | | 652 | 652 | | | |
| 100018080 | KANSAS CITY | MO | | 06/08/2018 | | 657 | | (16) | | | (16) | | 641 | 641 | | | |
| 100103084 | LAKE WORTH | FL | | 04/21/2023 | | 359 | | (12) | | | (12) | | 347 | 347 | | | |
| 100053552 | VASS | NC | | 03/23/2021 | | 393 | | (15) | | | (15) | | 378 | 378 | | | |
| 100141959 | ATLANTA | GA | | 02/29/2024 | | 310 | | (13) | | | (13) | | 297 | 297 | | | |
| 100055239 | GENEVA | IL | | 03/23/2021 | | 1,977 | | (74) | | | (74) | | 1,903 | 1,903 | | | |
| 100045176 | MILWAUKEE | WI | | 11/25/2020 | | 1,401 | | 23 | | | 23 | | 1,424 | 1,424 | | | |
| 100011946 | MIDLOTHIAN | TX | | 03/08/2017 | | 573 | | 12 | | | 12 | | 585 | 585 | | | |
| 100043307 | CEDAR HILL | MO | | 08/13/2020 | | 768 | | (31) | | | (31) | | 737 | 737 | | | |
| 100028406 | REDMOND | OR | | 10/26/2018 | | 587 | | 71 | | | 71 | | 658 | 658 | | | |
| 100112440 | HAVERTOWN | PA | | 06/29/2023 | | 526 | | 141 | | | 141 | | 667 | 667 | | | |
| 100055493 | MILWAUKEE | WI | | 03/23/2021 | | 1,378 | | (107) | | | (107) | | 1,271 | 1,271 | | | |
| 100111507 | AUSTIN | TX | | 06/29/2023 | | 534 | | 339 | | | 339 | | 873 | 873 | | | |
| 100132471 | WOLCOTT | CT | | 11/03/2023 | | 350 | | 8 | | | 8 | | 358 | 358 | | | |
| 100048116 | CITRUS HEIGHTS | CA | | 11/20/2020 | | 533 | | 30 | | | 30 | | 563 | 563 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100159536 | ROYERSFORD | PA | | 07/15/2024 | | 32 | | (2) | | | (2) | | 30 | 30 | | | |
| 100054282 | WASHINGTON | DC | | 03/23/2021 | | 483 | | 7 | | | 7 | | 490 | 490 | | | |
| 100142130 | PHILADELPHIA | PA | | 02/29/2024 | | 278 | | (11) | | | (11) | | 267 | 267 | | | |
| 100060725 | LEROY | AL | | 06/01/2021 | | 1,205 | | 5 | | | 5 | | 1,210 | 1,210 | | | |
| 100144297 | COLUMBUS | OH | | 03/07/2024 | | 259 | | (17) | | | (17) | | 242 | 242 | | | |
| 100101209 | BATTLE CREEK | MI | | 04/28/2023 | | 425 | | | | | | | 425 | 425 | | | |
| 100156037 | BELMONT | NC | | 06/18/2024 | | 554 | | (41) | | | (41) | | 513 | 513 | | | |
| 100048064 | NAPLES | FL | | 11/20/2020 | | 555 | | (24) | | | (24) | | 531 | 531 | | | |
| 100055373 | ROUND LAKE HEIGHTS | IL | | 03/23/2021 | | 432 | | (62) | | | (62) | | 370 | 370 | | | |
| 100129949 | CALUMET CITY | IL | | 09/27/2023 | | 286 | | (7) | | | (7) | | 279 | 279 | | | |
| 100112335 | FERNDALE | MI | | 06/29/2023 | | 242 | | 17 | | | 17 | | 259 | 259 | | | |
| 100128370 | NORTHFIELD | OH | | 09/15/2023 | | 321 | | (18) | | | (18) | | 303 | 303 | | | |
| 100028897 | CHICAGO | IL | | 10/26/2018 | | 444 | | 128 | | | 128 | | 572 | 572 | | | |
| 100012986 | SARASOTA | FL | | 05/25/2017 | | 2,228 | | 204 | | | 204 | | 2,432 | 2,432 | | | |
| 100012433 | CARTERET | NJ | | 04/28/2017 | | 2,898 | | 89 | | | 89 | | 2,987 | 2,987 | | | |
| 100119039 | HASLET | TX | | 07/27/2023 | | 254 | | (23) | | | (23) | | 231 | 231 | | | |
| 100131756 | WOODSTOCK | VA | | 10/06/2023 | | 412 | | 13 | | | 13 | | 425 | 425 | | | |
| 100158134 | PHILADELPHIA | PA | | 07/09/2024 | | 98,601 | | (200) | | | (200) | | 98,401 | 98,401 | | | |
| 100111546 | RIDGEWOOD | NY | | 06/29/2023 | | 722 | | 75 | | | 75 | | 797 | 797 | | | |
| 100017802 | LAKE WORTH | FL | | 05/30/2018 | | 841 | | (2) | | | (2) | | 839 | 839 | | | |
| 100138725 | SAINT CLOUD | MN | | 02/02/2024 | | 230 | | (11) | | | (11) | | 219 | 219 | | | |
| 100081123 | BROADVIEW HEIGHTS | OH | | 03/18/2022 | | 1,506 | | 36 | | | 36 | | 1,542 | 1,542 | | | |
| 100142015 | SAINT PETERSBURG | FL | | 02/29/2024 | | 259 | | (19) | | | (19) | | 240 | 240 | | | |
| 100077377 | BRUNSWICK | GA | | 01/03/2022 | | 1,104 | | (3) | | | (3) | | 1,101 | 1,101 | | | |
| 100120470 | BAKERSFIELD | CA | | 08/18/2023 | | 2,395 | | (51) | | | (51) | | 2,344 | 2,344 | | | |
| 100024539 | HARVARD | IL | | 09/20/2018 | | 441 | | 93 | | | 93 | | 534 | 534 | | | |
| 100061030 | ATLANTA | GA | | 06/01/2021 | | 1,118 | | 5 | | | 5 | | 1,123 | 1,123 | | | |
| 100017834 | GLENDALE | AZ | | 05/30/2018 | | 812 | | (15) | | | (15) | | 797 | 797 | | | |
| 100011242 | SIMPSONVILLE | SC | | 12/23/2016 | | 1,048 | | 145 | | | 145 | | 1,193 | 1,193 | | | |
| 100149719 | OLD FORGE | PA | | 04/26/2024 | | 108 | | (2) | | | (2) | | 106 | 106 | | | |
| 100148137 | PHILADELPHIA | PA | | 04/10/2024 | | 121 | | (2) | | | (2) | | 119 | 119 | | | |
| 100063859 | VINELAND | NJ | | 07/01/2021 | | 820 | | (1) | | | (1) | | 819 | 819 | | | |
| 100043731 | WINTER PARK | FL | | 08/13/2020 | | 537 | | (12) | | | (12) | | 525 | 525 | | | |
| 100155256 | GARDEN CITY | MI | | 07/19/2024 | | 171 | | (12) | | | (12) | | 159 | 159 | | | |
| 100063698 | RUSSELLVILLE | AL | | 07/01/2021 | | 1,232 | | (2) | | | (2) | | 1,230 | 1,230 | | | |
| 100114289 | AUBURN | GA | | 06/29/2023 | | 531 | | 193 | | | 193 | | 724 | 724 | | | |
| 100153440 | SCRANTON | PA | | 05/30/2024 | | 277 | | (9) | | | (9) | | 268 | 268 | | | |
| 100135531 | JEROME | ID | | 11/13/2023 | | 405 | | | | | | | 405 | 405 | | | |
| 100130267 | PEMBERTON | NJ | | 09/28/2023 | | 169 | | (2) | | | (2) | | 167 | 167 | | | |
| 100025537 | LAWRENCE | MA | | 09/20/2018 | | 59 | | 33 | | | 33 | | 92 | 92 | | | |
| 100019793 | THE COLONY | TX | | 07/26/2018 | | 759 | | (17) | | | (17) | | 742 | 742 | | | |
| 100062699 | COLUMBUS | GA | | 07/01/2021 | | 972 | | (12) | | | (12) | | 960 | 960 | | | |
| 100061080 | LA FOLLETTE | TN | | 06/01/2021 | | 1,466 | | 6 | | | 6 | | 1,472 | 1,472 | | | |
| 100028634 | SACRAMENTO | CA | | 10/26/2018 | | 656 | | 86 | | | 86 | | 742 | 742 | | | |
| 100153047 | KAUFMAN | TX | | 06/27/2024 | | 182 | | (8) | | | (8) | | 174 | 174 | | | |
| 100079788 | HOMESTEAD | FL | | 04/25/2022 | | 681 | | (5) | | | (5) | | 676 | 676 | | | |
| 18529 | ATLANTA | GA | | 09/22/2005 | | 32,301 | | | | | | | 32,301 | 32,301 | | | |
| 100078725 | OLIVEHURST | CA | | 02/25/2022 | | 721 | | (9) | | | (9) | | 712 | 712 | | | |
| 100062290 | NEWPORT | NC | | 07/01/2021 | | 1,127 | | (8) | | | (8) | | 1,119 | 1,119 | | | |
| 100161866 | CLEVELAND | OH | | 07/31/2024 | | 277 | | (4) | | | (4) | | 273 | 273 | | | |
| 100143582 | DOLTON | IL | | 02/21/2024 | | 317 | | (8) | | | (8) | | 309 | 309 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132786 | MODESTO | CA | | 11/03/2023 | | 315 | | | | | | | 315 | 315 | | | |
| 100030753 | ANTIOCH | TN | | 04/09/2019 | | 451 | | 83 | | | 83 | | 534 | 534 | | | |
| 100077555 | UNIONVILLE | VA | | 01/03/2022 | | 793 | | (13) | | | (13) | | 780 | 780 | | | |
| 100077513 | THOMASVILLE | AL | | 01/03/2022 | | 940 | | (9) | | | (9) | | 931 | 931 | | | |
| 100147266 | CHILDS | PA | | 03/28/2024 | | 99 | | (3) | | | (3) | | 96 | 96 | | | |
| 100154550 | INDEPENDENCE | MO | | 06/14/2024 | | 310 | | (11) | | | (11) | | 299 | 299 | | | |
| 100076909 | LAKE ELSINORE | CA | | 01/03/2022 | | 366 | | (15) | | | (15) | | 351 | 351 | | | |
| 100111017 | MESA | AZ | | 06/29/2023 | | 614 | | 37 | | | 37 | | 651 | 651 | | | |
| 100116302 | WOODBRIDGE | NJ | | 07/20/2023 | | 687 | | 132 | | | 132 | | 819 | 819 | | | |
| 100157736 | RESEDA | CA | | 07/02/2024 | | 649 | | (25) | | | (25) | | 624 | 624 | | | |
| 100145843 | SILVER BAY | MN | | 03/15/2024 | | 322 | | (7) | | | (7) | | 315 | 315 | | | |
| 100079007 | OMAHA | NE | | 02/24/2022 | | 750 | | (3) | | | (3) | | 747 | 747 | | | |
| 100025838 | OPA LOCKA | FL | | 09/20/2018 | | 330 | | 89 | | | 89 | | 419 | 419 | | | |
| 100116153 | FLORENCE | SC | | 07/20/2023 | | 4,244 | | 212 | | | 212 | | 4,456 | 4,456 | | | |
| 100049736 | CHICAGO | IL | | 11/20/2020 | | 2,108 | | (34) | | | (34) | | 2,074 | 2,074 | | | |
| 100115218 | CARPENTERSVILLE | IL | | 07/17/2023 | | 326 | | (8) | | | (8) | | 318 | 318 | | | |
| 100154521 | HARVEY | LA | | 06/14/2024 | | 196 | | (7) | | | (7) | | 189 | 189 | | | |
| 100066448 | CLARKSBURG | MD | | 08/02/2021 | | 1,059 | | (12) | | | (12) | | 1,047 | 1,047 | | | |
| 100050195 | MURFREESBORO | TN | | 11/20/2020 | | 137 | | (31) | | | (31) | | 106 | 106 | | | |
| 100079080 | MARLTON | NJ | | 02/24/2022 | | 738 | | | | | | | 738 | 738 | | | |
| 100156859 | ATLANTA | GA | | 06/27/2024 | | 295 | | (7) | | | (7) | | 288 | 288 | | | |
| 100134044 | TRENTON | NJ | | 10/25/2023 | | 590 | | (13) | | | (13) | | 577 | 577 | | | |
| 100031190 | ORLANDO | FL | | 03/29/2019 | | 487 | | 15 | | | 15 | | 502 | 502 | | | |
| 100046964 | LEWIS CENTER | OH | | 11/20/2020 | | 562 | | (76) | | | (76) | | 486 | 486 | | | |
| 100143525 | EASTPOINTE | MI | | 02/21/2024 | | 246 | | (10) | | | (10) | | 236 | 236 | | | |
| 100048463 | RIVERSIDE | CA | | 11/20/2020 | | 1,063 | | (68) | | | (68) | | 995 | 995 | | | |
| 100154506 | TOBYHANNA | PA | | 06/14/2024 | | 126 | | (4) | | | (4) | | 122 | 122 | | | |
| 100079261 | TAMARAC | FL | | 02/28/2022 | | 697 | | (8) | | | (8) | | 689 | 689 | | | |
| 100078854 | RICHMOND | TX | | 02/24/2022 | | 720 | | (2) | | | (2) | | 718 | 718 | | | |
| 100080955 | HOUSTON | TX | | 03/18/2022 | | 831 | | 37 | | | 37 | | 868 | 868 | | | |
| 100054101 | CHARLOTTE | NC | | 03/23/2021 | | 456 | | (31) | | | (31) | | 425 | 425 | | | |
| 100103682 | SCOTTSDALE | AZ | | 05/08/2023 | | 1,517 | | (17) | | | (17) | | 1,500 | 1,500 | | | |
| 100050363 | CHESTERFIELD | NH | | 11/20/2020 | | 1,320 | | (61) | | | (61) | | 1,259 | 1,259 | | | |
| 100153956 | COLUMBUS | GA | | 06/05/2024 | | 239 | | 2 | | | 2 | | 241 | 241 | | | |
| 100112191 | COTTAGE GROVE | MN | | 06/29/2023 | | 272 | | 95 | | | 95 | | 367 | 367 | | | |
| 100057598 | FRANKLIN | OH | | 06/30/2021 | | 709 | | (33) | | | (33) | | 676 | 676 | | | |
| 100063408 | WATERVILLE | NY | | 07/01/2021 | | 679 | | (9) | | | (9) | | 670 | 670 | | | |
| 100109266 | FRESNO | CA | | 07/21/2023 | | 334 | | (8) | | | (8) | | 326 | 326 | | | |
| 100083050 | OSWEGO | IL | | 05/11/2022 | | 4,224 | | (69) | | | (69) | | 4,155 | 4,155 | | | |
| 100091168 | CALDWELL | ID | | 01/31/2023 | | 417 | | 7 | | | 7 | | 424 | 424 | | | |
| 100102564 | DAVENPORT | FL | | 06/07/2023 | | 1,066 | | (6) | | | (6) | | 1,060 | 1,060 | | | |
| 100116719 | SAN DIEGO | CA | | 07/20/2023 | | 4,280 | | 679 | | | 679 | | 4,959 | 4,959 | | | |
| 100149767 | BEDFORD | OH | | 04/26/2024 | | 97 | | (2) | | | (2) | | 95 | 95 | | | |
| 100030666 | CLAYTON | NC | | 04/09/2019 | | 324 | | 45 | | | 45 | | 369 | 369 | | | |
| 100146456 | TAMPA | FL | | 03/19/2024 | | 674 | | (31) | | | (31) | | 643 | 643 | | | |
| 100023191 | CHARLOTTE | NC | | 08/16/2018 | | 789 | | (13) | | | (13) | | 776 | 776 | | | |
| 100025846 | LAKE WORTH | FL | | 09/20/2018 | | 472 | | 62 | | | 62 | | 534 | 534 | | | |
| 100081216 | MOREHEAD CITY | NC | | 03/18/2022 | | 763 | | 16 | | | 16 | | 779 | 779 | | | |
| 100076582 | SAINT CLAIR SHORES | MI | | 12/16/2021 | | 544 | | (47) | | | (47) | | 497 | 497 | | | |
| 100057699 | CRANBERRY TOWNSHIP | PA | | 06/30/2021 | | 732 | | (31) | | | (31) | | 701 | 701 | | | |
| 100130457 | DUNDALK | MD | | 09/28/2023 | | 2,670 | | (140) | | | (140) | | 2,530 | 2,530 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100024800 | WOODLAND | CA | | 09/20/2018 | | 591 | | 249 | | | 249 | | 840 | 840 | | | |
| 100100818 | HAMILTON | NJ | | 04/28/2023 | | 521 | | 11 | | | 11 | | 532 | 532 | | | |
| 100064842 | SOUTHGATE | KY | | 07/14/2021 | | 692 | | (30) | | | (30) | | 662 | 662 | | | |
| 100146686 | HOUSTON | TX | | 03/20/2024 | | 231 | | (32) | | | (32) | | 199 | 199 | | | |
| 100055388 | HERNANDO | FL | | 03/23/2021 | | 403 | | (5) | | | (5) | | 398 | 398 | | | |
| 100142500 | PHILADELPHIA | PA | | 03/08/2024 | | 262 | | (25) | | | (25) | | 237 | 237 | | | |
| 100152315 | TEMPLE | TX | | 05/17/2024 | | 481 | | 36 | | | 36 | | 517 | 517 | | | |
| 100091474 | WYLIE | TX | | 01/20/2023 | | 345 | | (8) | | | (8) | | 337 | 337 | | | |
| 100119816 | MIDLAND | TX | | 08/08/2023 | | 328 | | (6) | | | (6) | | 322 | 322 | | | |
| 100018351 | HERNDON | VA | | 06/27/2018 | | 790 | | (8) | | | (8) | | 782 | 782 | | | |
| 100141079 | COUNTRY CLUB HILLS | IL | | 01/30/2024 | | 312 | | (10) | | | (10) | | 302 | 302 | | | |
| 100079941 | ARROYO GRANDE | CA | | 04/08/2022 | | 711 | | 1 | | | 1 | | 712 | 712 | | | |
| 100103093 | KANSAS CITY | MO | | 04/21/2023 | | 396 | | (10) | | | (10) | | 386 | 386 | | | |
| 100086500 | JOHNSBURG | IL | | 09/30/2022 | | 2,119 | | (9) | | | (9) | | 2,110 | 2,110 | | | |
| 100062273 | MILWAUKEE | WI | | 07/01/2021 | | 1,159 | | (9) | | | (9) | | 1,150 | 1,150 | | | |
| 100077274 | PLANTATION | FL | | 01/03/2022 | | 1,227 | | (14) | | | (14) | | 1,213 | 1,213 | | | |
| 100035512 | MOUNT PLEASANT | SC | | 08/21/2019 | | 704 | | (33) | | | (33) | | 671 | 671 | | | |
| 100088187 | HOUSTON | TX | | 10/25/2022 | | 1,143 | | (22) | | | (22) | | 1,121 | 1,121 | | | |
| 100128488 | GASTONIA | NC | | 09/15/2023 | | 422 | | (26) | | | (26) | | 396 | 396 | | | |
| 100128495 | CORPUS CHRISTI | TX | | 09/15/2023 | | 78 | | (8) | | | (8) | | 70 | 70 | | | |
| 100141090 | AURORA | IL | | 01/30/2024 | | 337 | | (7) | | | (7) | | 330 | 330 | | | |
| 100100816 | BEACH PARK | IL | | 04/28/2023 | | 465 | | 20 | | | 20 | | 485 | 485 | | | |
| 100047967 | BENSENVILLE | IL | | 11/20/2020 | | 1,137 | | (23) | | | (23) | | 1,114 | 1,114 | | | |
| 100112340 | LEOMINSTER | MA | | 06/29/2023 | | 214 | | | | | | | 214 | 214 | | | |
| 100075646 | RUTLEDGE | TN | | 12/01/2021 | | 513 | | (12) | | | (12) | | 501 | 501 | | | |
| 100119864 | HAMPTON | VA | | 08/10/2023 | | 105 | | (4) | | | (4) | | 101 | 101 | | | |
| 100065781 | BRIDGEPORT | CT | | 07/28/2021 | | 2,441 | | (46) | | | (46) | | 2,395 | 2,395 | | | |
| 100075436 | ARNOLD | MO | | 12/01/2021 | | 457 | | (4) | | | (4) | | 453 | 453 | | | |
| 100116983 | PINEVILLE | NC | | 07/20/2023 | | 610 | | 125 | | | 125 | | 735 | 735 | | | |
| 100060885 | ABERDEEN | MD | | 06/01/2021 | | 257 | | 1 | | | 1 | | 258 | 258 | | | |
| 100045399 | ATLANTA | GA | | 11/25/2020 | | 2,343 | | 9 | | | 9 | | 2,352 | 2,352 | | | |
| 100028510 | WHITE WATER | CA | | 10/26/2018 | | 568 | | 200 | | | 200 | | 768 | 768 | | | |
| 100111893 | POTTSTOWN | PA | | 06/29/2023 | | 478 | | 149 | | | 149 | | 627 | 627 | | | |
| 100114646 | ATLANTA | GA | | 06/29/2023 | | 180 | | (13) | | | (13) | | 167 | 167 | | | |
| 100066374 | EUGENE | OR | | 08/02/2021 | | 794 | | (6) | | | (6) | | 788 | 788 | | | |
| 100064934 | HOLLYWOOD | FL | | 07/14/2021 | | 1,620 | | (61) | | | (61) | | 1,559 | 1,559 | | | |
| 100149778 | PHILADELPHIA | PA | | 04/26/2024 | | 86 | | (3) | | | (3) | | 83 | 83 | | | |
| 100091202 | COCOA | FL | | 01/31/2023 | | 306 | | (20) | | | (20) | | 286 | 286 | | | |
| 100101548 | SCRANTON | PA | | 04/26/2023 | | 431 | | (4) | | | (4) | | 427 | 427 | | | |
| 100117238 | HOUSTON | TX | | 07/20/2023 | | 605 | | 69 | | | 69 | | 674 | 674 | | | |
| 100128530 | TALLAHASSEE | FL | | 09/15/2023 | | 267 | | (13) | | | (13) | | 254 | 254 | | | |
| 100079926 | COALINGA | CA | | 04/25/2022 | | 661 | | (14) | | | (14) | | 647 | 647 | | | |
| 100069316 | LAKELAND | FL | | 09/01/2021 | | 1,081 | | (25) | | | (25) | | 1,056 | 1,056 | | | |
| 100091539 | SUFFOLK | VA | | 01/20/2023 | | 333 | | (8) | | | (8) | | 325 | 325 | | | |
| 100071703 | MYRTLE BEACH | SC | | 10/14/2021 | | 738 | | (24) | | | (24) | | 714 | 714 | | | |
| 100048620 | FARMINGTON | CT | | 11/20/2020 | | 536 | | 14 | | | 14 | | 550 | 550 | | | |
| 100057659 | PARMA HEIGHTS | OH | | 06/30/2021 | | 551 | | (4) | | | (4) | | 547 | 547 | | | |
| 100111419 | REEDSVILLE | WI | | 06/29/2023 | | 234 | | 124 | | | 124 | | 358 | 358 | | | |
| 100044148 | SUNLAND | CA | | 08/19/2020 | | 840 | | 104 | | | 104 | | 944 | 944 | | | |
| 100112760 | FAIRFIELD | CT | | 06/29/2023 | | 3,176 | | 252 | | | 252 | | 3,428 | 3,428 | | | |
| 100108315 | HENDERSON | NV | | 05/24/2023 | | 954 | | 37 | | | 37 | | 991 | 991 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101091 | PHILADELPHIA | PA | | 04/28/2023 | | 575 | | 76 | | | 76 | | 651 | 651 | | | |
| 100108385 | COVINGTON | KY | | 05/25/2023 | | 336 | | (8) | | | (8) | | 328 | 328 | | | |
| 100048882 | MENIFEE | CA | | 11/20/2020 | | 2,084 | | (76) | | | (76) | | 2,008 | 2,008 | | | |
| 100079893 | GAINESVILLE | FL | | 04/25/2022 | | 441 | | (44) | | | (44) | | 397 | 397 | | | |
| 100061995 | SAN ANTONIO | TX | | 07/01/2021 | | 1,010 | | (7) | | | (7) | | 1,003 | 1,003 | | | |
| 100065040 | SAN JACINTO | CA | | 07/14/2021 | | 686 | | (21) | | | (21) | | 665 | 665 | | | |
| 100100052 | POCONO SUMMIT | PA | | 03/28/2023 | | 399 | | (15) | | | (15) | | 384 | 384 | | | |
| 100071610 | EL PASO | TX | | 10/14/2021 | | 644 | | (27) | | | (27) | | 617 | 617 | | | |
| 100050295 | LEESBURG | FL | | 11/20/2020 | | 695 | | (20) | | | (20) | | 675 | 675 | | | |
| 100118080 | CAPE CORAL | FL | | 07/20/2023 | | 28 | | (1) | | | (1) | | 27 | 27 | | | |
| 100116981 | PINEVILLE | NC | | 07/20/2023 | | 608 | | 127 | | | 127 | | 735 | 735 | | | |
| 100111509 | STANDISH | ME | | 06/29/2023 | | 504 | | 189 | | | 189 | | 693 | 693 | | | |
| 100075496 | HOUSTON | TX | | 12/01/2021 | | 1,133 | | (32) | | | (32) | | 1,101 | 1,101 | | | |
| 100155760 | WESTMINSTER | CO | | 06/18/2024 | | 687 | | (24) | | | (24) | | 663 | 663 | | | |
| 100012018 | PEMBROKE PINES | FL | | 03/08/2017 | | 931 | | 249 | | | 249 | | 1,180 | 1,180 | | | |
| 100154541 | MCDONOUGH | GA | | 06/14/2024 | | 146 | | (13) | | | (13) | | 133 | 133 | | | |
| 100013782 | PUYALLUP | WA | | 05/25/2017 | | 1,432 | | 80 | | | 80 | | 1,512 | 1,512 | | | |
| 100146685 | FORT WORTH | TX | | 03/20/2024 | | 229 | | (13) | | | (13) | | 216 | 216 | | | |
| 100128069 | SHELBYVILLE | TN | | 09/08/2023 | | 561 | | 12 | | | 12 | | 573 | 573 | | | |
| 100140674 | PHILADELPHIA | PA | | 02/08/2024 | | 238 | | (14) | | | (14) | | 224 | 224 | | | |
| 100062278 | DUBLIN | VA | | 07/01/2021 | | 1,753 | | (25) | | | (25) | | 1,728 | 1,728 | | | |
| 100100604 | SACRAMENTO | CA | | 04/27/2023 | | 718 | | (36) | | | (36) | | 682 | 682 | | | |
| 100071635 | CLARKSVILLE | TN | | 10/14/2021 | | 801 | | (11) | | | (11) | | 790 | 790 | | | |
| 100079610 | IRRIGON | OR | | 04/08/2022 | | 584 | | (37) | | | (37) | | 547 | 547 | | | |
| 100024354 | SACRAMENTO | CA | | 09/20/2018 | | 1,167 | | (33) | | | (33) | | 1,134 | 1,134 | | | |
| 100115291 | NORTH CHARLESTON | SC | | 07/17/2023 | | 325 | | (9) | | | (9) | | 316 | 316 | | | |
| 100014053 | JACKSONVILLE | FL | | 05/25/2017 | | 586 | | 38 | | | 38 | | 624 | 624 | | | |
| 100117317 | MANASSAS | VA | | 07/20/2023 | | 727 | | 255 | | | 255 | | 982 | 982 | | | |
| 100031440 | MORENO VALLEY | CA | | 03/29/2019 | | 848 | | 46 | | | 46 | | 894 | 894 | | | |
| 100043977 | RANCHOS DE TAOS | NM | | 08/19/2020 | | 677 | | (44) | | | (44) | | 633 | 633 | | | |
| 100114070 | WERNERSVILLE | PA | | 06/29/2023 | | 626 | | 354 | | | 354 | | 980 | 980 | | | |
| 100013868 | FRESNO | CA | | 05/25/2017 | | 608 | | 45 | | | 45 | | 653 | 653 | | | |
| 100117239 | SUGAR LAND | TX | | 07/20/2023 | | 588 | | 108 | | | 108 | | 696 | 696 | | | |
| 100067659 | ALEXANDRIA | VA | | 09/23/2021 | | 793 | | (13) | | | (13) | | 780 | 780 | | | |
| 100082190 | ORLANDO | FL | | 04/14/2022 | | 5,162 | | (135) | | | (135) | | 5,027 | 5,027 | | | |
| 100075273 | CHICAGO | IL | | 12/01/2021 | | 314 | | (3) | | | (3) | | 311 | 311 | | | |
| 100111785 | LAS VEGAS | NV | | 06/29/2023 | | 376 | | 353 | | | 353 | | 729 | 729 | | | |
| 100090767 | GLENDALE | AZ | | 02/28/2023 | | 289 | | (16) | | | (16) | | 273 | 273 | | | |
| 100049071 | ORLANDO | FL | | 11/20/2020 | | 1,045 | | (65) | | | (65) | | 980 | 980 | | | |
| 100055831 | SUMMERDALE | AL | | 03/23/2021 | | 368 | | (13) | | | (13) | | 355 | 355 | | | |
| 100141253 | EDMOND | OK | | 01/30/2024 | | 9,028 | | (118) | | | (118) | | 8,910 | 8,910 | | | |
| 100149871 | SEGUIN | TX | | 04/29/2024 | | 243 | | (13) | | | (13) | | 230 | 230 | | | |
| 100048259 | VENICE | FL | | 11/20/2020 | | 617 | | 52 | | | 52 | | 669 | 669 | | | |
| 100115159 | SICKLERVILLE | NJ | | 07/17/2023 | | 320 | | (11) | | | (11) | | 309 | 309 | | | |
| 100066802 | JACKSONVILLE | NC | | 08/02/2021 | | 436 | | (5) | | | (5) | | 431 | 431 | | | |
| 100135000 | CORPUS CHRISTI | TX | | 10/30/2023 | | 263 | | (11) | | | (11) | | 252 | 252 | | | |
| 100117537 | CLARKSVILLE | TN | | 07/20/2023 | | 452 | | 32 | | | 32 | | 484 | 484 | | | |
| 100017323 | BROCKTON | MA | | 04/26/2018 | | 1,617 | | 1 | | | 1 | | 1,618 | 1,618 | | | |
| 100064898 | RIO RANCHO | NM | | 07/14/2021 | | 886 | | (36) | | | (36) | | 850 | 850 | | | |
| 100092018 | HOUSTON | TX | | 02/09/2023 | | 463 | | (10) | | | (10) | | 453 | 453 | | | |
| 100112038 | GLEN BURNIE | MD | | 06/29/2023 | | 496 | | 413 | | | 413 | | 909 | 909 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065051 | HIALEAH | FL | | 07/14/2021 | | 1,303 | | (40) | | | (40) | | 1,263 | 1,263 | | | |
| 100138364 | INDIANAPOLIS | IN | | 12/18/2023 | | 242 | | (7) | | | (7) | | 235 | 235 | | | |
| 100149894 | PHOENIX | AZ | | 04/29/2024 | | 318 | | 2 | | | 2 | | 320 | 320 | | | |
| 100030377 | OXON HILL | MD | | 12/20/2018 | | 622 | | 30 | | | 30 | | 652 | 652 | | | |
| 100011637 | NEWARK | DE | | 03/08/2017 | | 688 | | 218 | | | 218 | | 906 | 906 | | | |
| 100102104 | ABILENE | TX | | 04/14/2023 | | 1,521 | | (71) | | | (71) | | 1,450 | 1,450 | | | |
| 100113554 | MADISON | MO | | 06/29/2023 | | 954 | | 264 | | | 264 | | 1,218 | 1,218 | | | |
| 100061997 | VERO BEACH | FL | | 07/01/2021 | | 1,004 | | (16) | | | (16) | | 988 | 988 | | | |
| 100144484 | JOLIET | IL | | 04/26/2024 | | 294 | | (18) | | | (18) | | 276 | 276 | | | |
| 100156218 | SCHUYLKILL HAVEN | PA | | 06/20/2024 | | 198 | | (6) | | | (6) | | 192 | 192 | | | |
| 100024087 | NEWARK | DE | | 09/10/2018 | | 788 | | (11) | | | (11) | | 777 | 777 | | | |
| 100071304 | CORPUS CHRISTI | TX | | 10/01/2021 | | 511 | | (3) | | | (3) | | 508 | 508 | | | |
| 100024720 | HOLLY | MI | | 09/20/2018 | | 1,086 | | 477 | | | 477 | | 1,563 | 1,563 | | | |
| 100011892 | NEW BEDFORD | MA | | 03/08/2017 | | 961 | | 151 | | | 151 | | 1,112 | 1,112 | | | |
| 100012963 | PHOENIX | AZ | | 05/25/2017 | | 437 | | 72 | | | 72 | | 509 | 509 | | | |
| 100000175 | HILLSBOROUGH | NC | | 09/27/2016 | | 406 | | (9) | | | (9) | | 397 | 397 | | | |
| 100017962 | RICHMOND | VA | | 05/22/2018 | | 1,906 | | (43) | | | (43) | | 1,863 | 1,863 | | | |
| 100088182 | HOUSTON | TX | | 10/25/2022 | | 1,106 | | (18) | | | (18) | | 1,088 | 1,088 | | | |
| 100099737 | BALTIMORE | MD | | 02/28/2023 | | 364 | | 13 | | | 13 | | 377 | 377 | | | |
| 100100743 | AURORA | IL | | 04/28/2023 | | 507 | | 15 | | | 15 | | 522 | 522 | | | |
| 100027970 | VALRICO | FL | | 10/26/2018 | | 449 | | 119 | | | 119 | | 568 | 568 | | | |
| 100114576 | YUMA | AZ | | 06/29/2023 | | 2,132 | | (52) | | | (52) | | 2,080 | 2,080 | | | |
| 100112782 | SAUK VILLAGE | IL | | 06/29/2023 | | 289 | | 88 | | | 88 | | 377 | 377 | | | |
| 100130201 | HOUSTON | TX | | 11/15/2023 | | 570 | | (22) | | | (22) | | 548 | 548 | | | |
| 100039809 | HURST | TX | | 10/28/2019 | | 674 | | (31) | | | (31) | | 643 | 643 | | | |
| 100013563 | NORTH PORT | FL | | 05/25/2017 | | 552 | | 71 | | | 71 | | 623 | 623 | | | |
| 100023428 | JACKSONVILLE | FL | | 08/16/2018 | | 732 | | (12) | | | (12) | | 720 | 720 | | | |
| 100067694 | WINSTED | CT | | 09/23/2021 | | 779 | | (21) | | | (21) | | 758 | 758 | | | |
| 100055046 | LA PLATA | MD | | 03/23/2021 | | 2,432 | | (139) | | | (139) | | 2,293 | 2,293 | | | |
| 100063375 | SOUTH MILWAUKEE | WI | | 07/01/2021 | | 941 | | (12) | | | (12) | | 929 | 929 | | | |
| 100162077 | WILSON | NC | | 07/31/2024 | | 108 | | (3) | | | (3) | | 105 | 105 | | | |
| 100064403 | MILWAUKEE | WI | | 07/01/2021 | | 719 | | 30 | | | 30 | | 749 | 749 | | | |
| 100100729 | FREDERICKSBURG | VA | | 04/28/2023 | | 1,478 | | 106 | | | 106 | | 1,584 | 1,584 | | | |
| 100114208 | FORTSON | GA | | 06/29/2023 | | 2,453 | | (135) | | | (135) | | 2,318 | 2,318 | | | |
| 100010656 | SACRAMENTO | CA | | 12/23/2016 | | 257 | | 66 | | | 66 | | 323 | 323 | | | |
| 100091540 | GREENVILLE | SC | | 01/20/2023 | | 311 | | (3) | | | (3) | | 308 | 308 | | | |
| 100154798 | ATLANTA | GA | | 07/19/2024 | | 230 | | (8) | | | (8) | | 222 | 222 | | | |
| 100161863 | NAPLES | FL | | 07/31/2024 | | 279 | | (7) | | | (7) | | 272 | 272 | | | |
| 100049057 | RONKONKOMA | NY | | 11/20/2020 | | 2,512 | | (30) | | | (30) | | 2,482 | 2,482 | | | |
| 100103790 | LANSING | IL | | 05/10/2023 | | 315 | | (10) | | | (10) | | 305 | 305 | | | |
| 100078894 | SCHERERVILLE | IN | | 02/24/2022 | | 687 | | (9) | | | (9) | | 678 | 678 | | | |
| 100128716 | FRESNO | CA | | 09/21/2023 | | 1,311 | | (43) | | | (43) | | 1,268 | 1,268 | | | |
| 100064969 | COLUMBUS | OH | | 07/14/2021 | | 745 | | (26) | | | (26) | | 719 | 719 | | | |
| 100101175 | ORLANDO | FL | | 04/28/2023 | | 465 | | 5 | | | 5 | | 470 | 470 | | | |
| 100065218 | HOUSTON | TX | | 07/14/2021 | | 798 | | (14) | | | (14) | | 784 | 784 | | | |
| 100049728 | BOLINGBROOK | IL | | 11/20/2020 | | 436 | | 36 | | | 36 | | 472 | 472 | | | |
| 100150035 | COLUMBUS | OH | | 06/07/2024 | | 577 | | (21) | | | (21) | | 556 | 556 | | | |
| 100063104 | STOCKBRIDGE | GA | | 07/01/2021 | | 549 | | | | | | | 549 | 549 | | | |
| 100045768 | PLANT CITY | FL | | 11/25/2020 | | 249 | | (32) | | | (32) | | 217 | 217 | | | |
| 100089262 | TEMPLE TERRACE | FL | | 01/26/2023 | | 270 | | (8) | | | (8) | | 262 | 262 | | | |
| 100120343 | NORTH CHARLESTON | SC | | 08/18/2023 | | 268 | | (8) | | | (8) | | 260 | 260 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100076127 | BROOKLYN PARK | MN | | 01/07/2022 | | 962 | | (12) | | | (12) | | 950 | 950 | | | |
| 100012788 | W PALM BEACH | FL | | 05/25/2017 | | 603 | | 99 | | | 99 | | 702 | 702 | | | |
| 100102128 | MILWAUKEE | WI | | 04/14/2023 | | 27 | | (1) | | | (1) | | 26 | 26 | | | |
| 100139465 | MINNEAPOLIS | MN | | 12/28/2023 | | 209 | | (12) | | | (12) | | 197 | 197 | | | |
| 100019906 | UNIVERSITY CITY | MO | | 07/30/2018 | | 929 | | (19) | | | (19) | | 910 | 910 | | | |
| 100013258 | LONE PINE | CA | | 05/25/2017 | | 502 | | 43 | | | 43 | | 545 | 545 | | | |
| 100064904 | TWIN FALLS | ID | | 07/14/2021 | | 1,321 | | (53) | | | (53) | | 1,268 | 1,268 | | | |
| 100153933 | BALTIMORE | MD | | 06/05/2024 | | 145 | | (10) | | | (10) | | 135 | 135 | | | |
| 100156017 | HOMESTEAD | FL | | 06/18/2024 | | 179 | | (14) | | | (14) | | 165 | 165 | | | |
| 100136754 | BALTIMORE | MD | | 11/27/2023 | | 268 | | (7) | | | (7) | | 261 | 261 | | | |
| 100114329 | ATLANTA | GA | | 06/29/2023 | | 447 | | 226 | | | 226 | | 673 | 673 | | | |
| 100062879 | EPHRATA | PA | | 07/01/2021 | | 1,060 | | 3 | | | 3 | | 1,063 | 1,063 | | | |
| 100055494 | WINDSOR MILL | MD | | 03/23/2021 | | 1,067 | | 48 | | | 48 | | 1,115 | 1,115 | | | |
| 100083051 | DAVIE | FL | | 05/11/2022 | | 325 | | (15) | | | (15) | | 310 | 310 | | | |
| 100114724 | BAKERSFIELD | CA | | 06/29/2023 | | 473 | | (15) | | | (15) | | 458 | 458 | | | |
| 100113586 | TAMPA | FL | | 06/29/2023 | | 394 | | 122 | | | 122 | | 516 | 516 | | | |
| 100054388 | HUNTINGTOWN | MD | | 03/23/2021 | | 2,251 | | (145) | | | (145) | | 2,106 | 2,106 | | | |
| 100043331 | LITHONIA | GA | | 08/13/2020 | | 799 | | 36 | | | 36 | | 835 | 835 | | | |
| 100135574 | FORT WORTH | TX | | 11/13/2023 | | 2,518 | | (16) | | | (16) | | 2,502 | 2,502 | | | |
| 100101749 | KANSAS CITY | MO | | 03/31/2023 | | 326 | | (8) | | | (8) | | 318 | 318 | | | |
| 100057591 | WINDER | GA | | 06/30/2021 | | 785 | | (10) | | | (10) | | 775 | 775 | | | |
| 100057675 | WINDER | GA | | 06/30/2021 | | 785 | | (10) | | | (10) | | 775 | 775 | | | |
| 100054961 | LONG POND | PA | | 03/23/2021 | | 1,316 | | (20) | | | (20) | | 1,296 | 1,296 | | | |
| 100088183 | CHICAGO | IL | | 10/25/2022 | | 265 | | (11) | | | (11) | | 254 | 254 | | | |
| 100081440 | MURFREESBORO | TN | | 03/18/2022 | | 786 | | 21 | | | 21 | | 807 | 807 | | | |
| 100149783 | PITTSBURGH | PA | | 04/26/2024 | | 98 | | (2) | | | (2) | | 96 | 96 | | | |
| 100128032 | ANTIOCH | TN | | 09/08/2023 | | 16,107 | | 610 | | | 610 | | 16,717 | 16,717 | | | |
| 100128797 | MESQUITE | TX | | 09/21/2023 | | 308 | | (3) | | | (3) | | 305 | 305 | | | |
| 100071796 | MACON | GA | | 10/14/2021 | | 773 | | (23) | | | (23) | | 750 | 750 | | | |
| 100026144 | CHICAGO | IL | | 09/20/2018 | | 289 | | 61 | | | 61 | | 350 | 350 | | | |
| 100077464 | CANTON | GA | | 01/03/2022 | | 907 | | (15) | | | (15) | | 892 | 892 | | | |
| 100084667 | TOBYHANNA | PA | | 08/02/2022 | | 604 | | (9) | | | (9) | | 595 | 595 | | | |
| 100101637 | FORT WORTH | TX | | 04/26/2023 | | 1,294 | | (16) | | | (16) | | 1,278 | 1,278 | | | |
| 100131717 | WARSAW | IN | | 10/06/2023 | | 375 | | 7 | | | 7 | | 382 | 382 | | | |
| 100064620 | AMHERST | NY | | 07/01/2021 | | 766 | | 43 | | | 43 | | 809 | 809 | | | |
| 100139002 | MIAMI | FL | | 12/21/2023 | | 543 | | 169 | | | 169 | | 712 | 712 | | | |
| 100162055 | YOUNGSTOWN | OH | | 07/31/2024 | | 82 | | (7) | | | (7) | | 75 | 75 | | | |
| 100109256 | GRANBURY | TX | | 07/21/2023 | | 328 | | (10) | | | (10) | | 318 | 318 | | | |
| 100108423 | CLEVELAND | OH | | 05/25/2023 | | 320 | | (6) | | | (6) | | 314 | 314 | | | |
| 100064248 | ALTAMONTE SPRINGS | FL | | 07/01/2021 | | 743 | | 20 | | | 20 | | 763 | 763 | | | |
| 100113594 | WINDSOR MILL | MD | | 06/29/2023 | | 354 | | 271 | | | 271 | | 625 | 625 | | | |
| 100146726 | MEMPHIS | TN | | 03/20/2024 | | 240 | | (19) | | | (19) | | 221 | 221 | | | |
| 100063001 | MADISON | AL | | 07/01/2021 | | 1,128 | | (4) | | | (4) | | 1,124 | 1,124 | | | |
| 100011631 | EASTHAMPTON | MA | | 03/08/2017 | | 575 | | 124 | | | 124 | | 699 | 699 | | | |
| 100065242 | WINDER | GA | | 07/14/2021 | | 1,048 | | (13) | | | (13) | | 1,035 | 1,035 | | | |
| 100071797 | NEWTON | NC | | 10/14/2021 | | 830 | | (39) | | | (39) | | 791 | 791 | | | |
| 100138396 | ATLANTA | GA | | 12/18/2023 | | 301 | | (4) | | | (4) | | 297 | 297 | | | |
| 100130291 | ALBANY | NY | | 09/28/2023 | | 342 | | (23) | | | (23) | | 319 | 319 | | | |
| 100128091 | NASHVILLE | TN | | 09/08/2023 | | 427 | | 13 | | | 13 | | 440 | 440 | | | |
| 100129932 | ONEONTA | NY | | 09/27/2023 | | 295 | | (4) | | | (4) | | 291 | 291 | | | |
| 100079065 | WESTMONT | IL | | 02/24/2022 | | 1,140 | | (10) | | | (10) | | 1,130 | 1,130 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100130344 | PEORIA | IL | | 09/28/2023 | | 195 | | (10) | | | (10) | | 185 | 185 | | | |
| 100025618 | COACHELLA | CA | | 09/20/2018 | | 381 | | 81 | | | 81 | | 462 | 462 | | | |
| 100061076 | HOBBS | NM | | 06/01/2021 | | 1,051 | | 4 | | | 4 | | 1,055 | 1,055 | | | |
| 100016538 | NORTH LAS VEGAS | NV | | 04/10/2018 | | 784 | | (19) | | | (19) | | 765 | 765 | | | |
| 100118055 | DUNDALK | MD | | 07/20/2023 | | 310 | | (11) | | | (11) | | 299 | 299 | | | |
| 100078802 | SALISBURY | NC | | 02/24/2022 | | 768 | | 8 | | | 8 | | 776 | 776 | | | |
| 100023623 | LAFAYETTE | LA | | 09/04/2018 | | 685 | | (22) | | | (22) | | 663 | 663 | | | |
| 100156107 | ROCKY MOUNT | NC | | 06/18/2024 | | 244 | | 3 | | | 3 | | 247 | 247 | | | |
| 100064173 | MURFREESBORO | TN | | 07/01/2021 | | 2,436 | | 16 | | | 16 | | 2,452 | 2,452 | | | |
| 100062249 | WARREN | MI | | 07/01/2021 | | 865 | | (3) | | | (3) | | 862 | 862 | | | |
| 100026440 | PORT SAINT LUCIE | FL | | 09/26/2018 | | 922 | | 13 | | | 13 | | 935 | 935 | | | |
| 100013035 | MESA | AZ | | 05/25/2017 | | 475 | | 98 | | | 98 | | 573 | 573 | | | |
| 100149888 | RICHMOND | VA | | 04/29/2024 | | 312 | | (9) | | | (9) | | 303 | 303 | | | |
| 100061306 | ORANGE COVE | CA | | 06/01/2021 | | 930 | | 4 | | | 4 | | 934 | 934 | | | |
| 100030302 | HUDSON | OH | | 12/20/2018 | | 359 | | 24 | | | 24 | | 383 | 383 | | | |
| 100113559 | INDIANAPOLIS | IN | | 06/29/2023 | | 495 | | 260 | | | 260 | | 755 | 755 | | | |
| 100076317 | COLUMBIA | MO | | 01/07/2022 | | 745 | | (13) | | | (13) | | 732 | 732 | | | |
| 100101584 | ROCK HILL | SC | | 04/26/2023 | | 4,528 | | (47) | | | (47) | | 4,481 | 4,481 | | | |
| 100067227 | SPRINGFIELD | MA | | 08/02/2021 | | 580 | | 13 | | | 13 | | 593 | 593 | | | |
| 100117730 | LUBBOCK | TX | | 07/20/2023 | | 507 | | 52 | | | 52 | | 559 | 559 | | | |
| 100077549 | TUSCALOOSA | AL | | 01/03/2022 | | 1,046 | | (25) | | | (25) | | 1,021 | 1,021 | | | |
| 100028395 | RIVERVIEW | FL | | 10/26/2018 | | 619 | | 92 | | | 92 | | 711 | 711 | | | |
| 100160611 | DOWNEY | CA | | 07/19/2024 | | 8,374 | | (160) | | | (160) | | 8,214 | 8,214 | | | |
| 100070674 | GLASSBORO | NJ | | 10/01/2021 | | 1,146 | | (12) | | | (12) | | 1,134 | 1,134 | | | |
| 100128272 | MERIDEN | CT | | 09/14/2023 | | 252 | | (16) | | | (16) | | 236 | 236 | | | |
| 100103817 | LANSING | IL | | 05/10/2023 | | 339 | | (6) | | | (6) | | 333 | 333 | | | |
| 100057771 | TUCSON | AZ | | 06/30/2021 | | 748 | | (30) | | | (30) | | 718 | 718 | | | |
| 100012825 | SAN BERNARDINO | CA | | 05/25/2017 | | 363 | | 268 | | | 268 | | 631 | 631 | | | |
| 100088902 | OCALA | FL | | 11/15/2022 | | 383 | | (22) | | | (22) | | 361 | 361 | | | |
| 100045474 | CHICAGO | IL | | 11/25/2020 | | 2,307 | | (102) | | | (102) | | 2,205 | 2,205 | | | |
| 100086545 | CANTONMENT | FL | | 09/30/2022 | | 330 | | (11) | | | (11) | | 319 | 319 | | | |
| 100136379 | MELISSA | TX | | 11/20/2023 | | 22,242 | | 204 | | | 204 | | 22,446 | 22,446 | | | |
| 100017507 | GEORGETOWN | TX | | 04/26/2018 | | 1,385 | | 87 | | | 87 | | 1,472 | 1,472 | | | |
| 100144487 | CREST HILL | IL | | 04/26/2024 | | 277 | | (15) | | | (15) | | 262 | 262 | | | |
| 100079671 | MOSES LAKE | WA | | 04/25/2022 | | 1,451 | | (11) | | | (11) | | 1,440 | 1,440 | | | |
| 100086563 | FLORENCE | AZ | | 09/30/2022 | | 319 | | (8) | | | (8) | | 311 | 311 | | | |
| 100026851 | BAKERSFIELD | CA | | 09/26/2018 | | 635 | | 77 | | | 77 | | 712 | 712 | | | |
| 100112166 | TAVERNIER | FL | | 06/29/2023 | | 332 | | 32 | | | 32 | | 364 | 364 | | | |
| 100156232 | AVENTURA | FL | | 06/20/2024 | | 218 | | (6) | | | (6) | | 212 | 212 | | | |
| 100012491 | SHORELINE | WA | | 04/28/2017 | | 1,080 | | 3 | | | 3 | | 1,083 | 1,083 | | | |
| 100063356 | SEMMES | AL | | 07/01/2021 | | 815 | | 6 | | | 6 | | 821 | 821 | | | |
| 100117430 | CATHEDRAL CITY | CA | | 07/20/2023 | | 446 | | 12 | | | 12 | | 458 | 458 | | | |
| 100108960 | LEXINGTON | NC | | 05/31/2023 | | 270 | | (23) | | | (23) | | 247 | 247 | | | |
| 100077207 | GAINESVILLE | GA | | 01/03/2022 | | 782 | | (16) | | | (16) | | 766 | 766 | | | |
| 100060243 | HENDERSON | NV | | 06/25/2021 | | 853 | | (9) | | | (9) | | 844 | 844 | | | |
| 100025474 | ALEXANDRIA | VA | | 09/20/2018 | | 479 | | 100 | | | 100 | | 579 | 579 | | | |
| 100114568 | PHILADELPHIA | PA | | 06/29/2023 | | 238 | | (11) | | | (11) | | 227 | 227 | | | |
| 100067144 | STOCKTON | CA | | 08/02/2021 | | 824 | | 11 | | | 11 | | 835 | 835 | | | |
| 100062570 | BRIDGEPORT | CT | | 07/01/2021 | | 1,153 | | (17) | | | (17) | | 1,136 | 1,136 | | | |
| 100053597 | STANHOPE | NJ | | 03/23/2021 | | 1,913 | | (41) | | | (41) | | 1,872 | 1,872 | | | |
| 100012465 | MURRAY | UT | | 04/28/2017 | | 1,245 | | 92 | | | 92 | | 1,337 | 1,337 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101785 | HOUSTON | TX | | 03/31/2023 | | 218 | | (6) | | | (6) | | 212 | 212 | | | |
| 100029458 | JACKSONVILLE | FL | | 10/26/2018 | | 1,002 | | 101 | | | 101 | | 1,103 | 1,103 | | | |
| 100054139 | CORNELIUS | OR | | 03/23/2021 | | 2,323 | | (29) | | | (29) | | 2,294 | 2,294 | | | |
| 100155277 | AURORA | IL | | 07/19/2024 | | 148 | | (11) | | | (11) | | 137 | 137 | | | |
| 100155312 | WILMINGTON | NC | | 07/19/2024 | | 238 | | (8) | | | (8) | | 230 | 230 | | | |
| 100153001 | TIGARD | OR | | 06/27/2024 | | 1,561 | | (41) | | | (41) | | 1,520 | 1,520 | | | |
| 100116989 | BUSHKILL | PA | | 07/20/2023 | | 506 | | 64 | | | 64 | | 570 | 570 | | | |
| 100064281 | WINTER HAVEN | FL | | 07/01/2021 | | 1,231 | | 33 | | | 33 | | 1,264 | 1,264 | | | |
| 100063513 | WINSTON | GA | | 07/01/2021 | | 512 | | (17) | | | (17) | | 495 | 495 | | | |
| 100014111 | COON RAPIDS | MN | | 05/25/2017 | | 665 | | 57 | | | 57 | | 722 | 722 | | | |
| 100079035 | LINCOLN | NE | | 02/24/2022 | | 682 | | (11) | | | (11) | | 671 | 671 | | | |
| 100149775 | ENDICOTT | NY | | 04/26/2024 | | 207 | | (4) | | | (4) | | 203 | 203 | | | |
| 100070906 | WETUMPKA | AL | | 10/01/2021 | | 706 | | (7) | | | (7) | | 699 | 699 | | | |
| 100151959 | ALIQUIPPA | PA | | 06/14/2024 | | 160 | | (16) | | | (16) | | 144 | 144 | | | |
| 100137173 | MABLETON | GA | | 11/28/2023 | | 212 | | (19) | | | (19) | | 193 | 193 | | | |
| 100055772 | WEST PADUCAH | KY | | 03/23/2021 | | 339 | | (33) | | | (33) | | 306 | 306 | | | |
| 100114566 | TULSA | OK | | 06/29/2023 | | 313 | | (10) | | | (10) | | 303 | 303 | | | |
| 100103852 | JOLIET | IL | | 05/10/2023 | | 1,035 | | (28) | | | (28) | | 1,007 | 1,007 | | | |
| 100151765 | APPLE VALLEY | CA | | 05/10/2024 | | 261 | | (12) | | | (12) | | 249 | 249 | | | |
| 100025359 | NEW BEDFORD | MA | | 09/20/2018 | | 721 | | 204 | | | 204 | | 925 | 925 | | | |
| 100132300 | HUNTER | NY | | 10/13/2023 | | 11,672 | | 53 | | | 53 | | 11,725 | 11,725 | | | |
| 100067647 | HAMILTON | GA | | 09/23/2021 | | 904 | | (39) | | | (39) | | 865 | 865 | | | |
| 100161831 | RIDGEFIELD PARK | NJ | | 07/31/2024 | | 291 | | (9) | | | (9) | | 282 | 282 | | | |
| 100109849 | PHILADELPHIA | PA | | 06/22/2023 | | 321 | | (8) | | | (8) | | 313 | 313 | | | |
| 100043940 | RIVERDALE | CA | | 08/19/2020 | | 632 | | (46) | | | (46) | | 586 | 586 | | | |
| 100139396 | KIRKWOOD | MO | | 12/28/2023 | | 233 | | (6) | | | (6) | | 227 | 227 | | | |
| 100118059 | SAINT BERNARD | OH | | 07/20/2023 | | 497 | | 84 | | | 84 | | 581 | 581 | | | |
| 100115181 | RICHMOND | VA | | 07/17/2023 | | 303 | | (11) | | | (11) | | 292 | 292 | | | |
| 100140770 | EGG HARBOR TOWNSHIP | NJ | | 01/22/2024 | | 255 | | (11) | | | (11) | | 244 | 244 | | | |
| 100111193 | SPRINGFIELD | PA | | 06/29/2023 | | 532 | | 199 | | | 199 | | 731 | 731 | | | |
| 100029503 | BLUFFTON | SC | | 10/26/2018 | | 508 | | 86 | | | 86 | | 594 | 594 | | | |
| 100055222 | CUYAHOGA FALLS | OH | | 03/23/2021 | | 282 | | (20) | | | (20) | | 262 | 262 | | | |
| 100113668 | PHOENIX | AZ | | 06/29/2023 | | 491 | | 136 | | | 136 | | 627 | 627 | | | |
| 100054662 | CRUMPLER | NC | | 03/23/2021 | | 456 | | (33) | | | (33) | | 423 | 423 | | | |
| 100116854 | LOS ANGELES AREA | CA | | 07/20/2023 | | 483 | | 47 | | | 47 | | 530 | 530 | | | |
| 100133963 | INDIANAPOLIS | IN | | 10/25/2023 | | 263 | | (5) | | | (5) | | 258 | 258 | | | |
| 100036016 | BLOOMINGTON | IN | | 08/27/2019 | | 686 | | (32) | | | (32) | | 654 | 654 | | | |
| 100142108 | MILWAUKEE | WI | | 02/29/2024 | | 273 | | (14) | | | (14) | | 259 | 259 | | | |
| 100062818 | BALTIMORE | MD | | 07/01/2021 | | 1,062 | | (5) | | | (5) | | 1,057 | 1,057 | | | |
| 100029250 | PHOENIX | AZ | | 10/26/2018 | | 423 | | 109 | | | 109 | | 532 | 532 | | | |
| 100073391 | SYRACUSE | NY | | 11/01/2021 | | 817 | | 5 | | | 5 | | 822 | 822 | | | |
| 100053494 | ISELIN | NJ | | 03/23/2021 | | 533 | | (9) | | | (9) | | 524 | 524 | | | |
| 100062091 | LOUISBURG | NC | | 07/01/2021 | | 421 | | (8) | | | (8) | | 413 | 413 | | | |
| 100089955 | GALVESTON | TX | | 01/26/2023 | | 297 | | (20) | | | (20) | | 277 | 277 | | | |
| 100043634 | SELMA | CA | | 08/13/2020 | | 1,902 | | (22) | | | (22) | | 1,880 | 1,880 | | | |
| 100149943 | ABILENE | TX | | 06/07/2024 | | 241 | | (17) | | | (17) | | 224 | 224 | | | |
| 100112812 | HAYWARD | CA | | 06/29/2023 | | 4,394 | | 256 | | | 256 | | 4,650 | 4,650 | | | |
| 100019911 | WILMINGTON | DE | | 07/30/2018 | | 770 | | (11) | | | (11) | | 759 | 759 | | | |
| 100071848 | PROVIDENCE | RI | | 10/14/2021 | | 884 | | (53) | | | (53) | | 831 | 831 | | | |
| 100116953 | BAKERSFIELD | CA | | 07/20/2023 | | 1,009 | | 259 | | | 259 | | 1,268 | 1,268 | | | |
| 100043047 | DAVENPORT | FL | | 05/28/2020 | | 750 | | 18 | | | 18 | | 768 | 768 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100129 | BAYTOWN | TX | | 03/28/2023 | | 285 | | (11) | | | (11) | | 274 | 274 | | | |
| 100151728 | DEKALB | IL | | 05/10/2024 | | 156 | | (6) | | | (6) | | 150 | 150 | | | |
| 100117715 | ELK GROVE | CA | | 07/20/2023 | | 3,537 | | 206 | | | 206 | | 3,743 | 3,743 | | | |
| 100064872 | STOW | OH | | 07/14/2021 | | 650 | | (27) | | | (27) | | 623 | 623 | | | |
| 100142700 | GREEN COVE SPRINGS | FL | | 02/08/2024 | | 72,444 | | 210 | | | 210 | | 72,654 | 72,654 | | | |
| 100079620 | CLARKDALE | AZ | | 04/08/2022 | | 497 | | (2) | | | (2) | | 495 | 495 | | | |
| 100113244 | NEW BEDFORD | MA | | 06/29/2023 | | 390 | | 143 | | | 143 | | 533 | 533 | | | |
| 100019643 | WOODBRIDGE | VA | | 07/26/2018 | | 1,523 | | (39) | | | (39) | | 1,484 | 1,484 | | | |
| 100057629 | CLARKSVILLE | TN | | 06/30/2021 | | 928 | | (39) | | | (39) | | 889 | 889 | | | |
| 100111588 | HACKENSACK | NJ | | 06/29/2023 | | 2,585 | | 138 | | | 138 | | 2,723 | 2,723 | | | |
| 100129906 | KANSAS CITY | MO | | 09/27/2023 | | 314 | | (8) | | | (8) | | 306 | 306 | | | |
| 100019796 | THE COLONY | TX | | 07/26/2018 | | 741 | | (17) | | | (17) | | 724 | 724 | | | |
| 100110870 | LEESSUMMIT | MO | | 06/29/2023 | | 1,756 | | (41) | | | (41) | | 1,715 | 1,715 | | | |
| 100044236 | SAN BERNARDINO | CA | | 08/19/2020 | | 789 | | 77 | | | 77 | | 866 | 866 | | | |
| 100147608 | NUEVO | CA | | 04/04/2024 | | 431 | | (6) | | | (6) | | 425 | 425 | | | |
| 100062777 | YORK | PA | | 07/01/2021 | | 718 | | (8) | | | (8) | | 710 | 710 | | | |
| 100014434 | VIRGINIA BEACH | VA | | 09/27/2017 | | 1,069 | | 19 | | | 19 | | 1,088 | 1,088 | | | |
| 100046434 | MILWAUKEE | WI | | 11/25/2020 | | 413 | | (34) | | | (34) | | 379 | 379 | | | |
| 100079112 | HUNTSVILLE | TX | | 02/24/2022 | | 2,838 | | (51) | | | (51) | | 2,787 | 2,787 | | | |
| 100102541 | FRONT ROYAL | VA | | 06/07/2023 | | 954 | | (56) | | | (56) | | 898 | 898 | | | |
| 100028305 | LAKE VILLA | IL | | 10/26/2018 | | 1,717 | | 110 | | | 110 | | 1,827 | 1,827 | | | |
| 100016517 | VALLEJO | CA | | 04/10/2018 | | 686 | | (27) | | | (27) | | 659 | 659 | | | |
| 100045314 | CROYDON | PA | | 11/25/2020 | | 558 | | (14) | | | (14) | | 544 | 544 | | | |
| 100024991 | LOWELL | MA | | 09/20/2018 | | 421 | | 63 | | | 63 | | 484 | 484 | | | |
| 100030765 | STOCKBRIDGE | GA | | 04/09/2019 | | 1,450 | | 72 | | | 72 | | 1,522 | 1,522 | | | |
| 100031080 | PEMBROKE PINES | FL | | 03/29/2019 | | 785 | | 5 | | | 5 | | 790 | 790 | | | |
| 100138680 | LUBBOCK | TX | | 02/02/2024 | | 224 | | (18) | | | (18) | | 206 | 206 | | | |
| 100064943 | COLUMBIA | NJ | | 07/14/2021 | | 750 | | (28) | | | (28) | | 722 | 722 | | | |
| 100110980 | CEDAR HILL | TX | | 06/29/2023 | | 1,885 | | 98 | | | 98 | | 1,983 | 1,983 | | | |
| 100053560 | HATFIELD | PA | | 03/23/2021 | | 2,429 | | (85) | | | (85) | | 2,344 | 2,344 | | | |
| 100061463 | DES MOINES | IA | | 06/01/2021 | | 869 | | 4 | | | 4 | | 873 | 873 | | | |
| 100131609 | IRVING | TX | | 10/06/2023 | | 22,305 | | 514 | | | 514 | | 22,819 | 22,819 | | | |
| 100043404 | VISALIA | CA | | 08/13/2020 | | 634 | | 3 | | | 3 | | 637 | 637 | | | |
| 100031267 | FONTANA | CA | | 03/29/2019 | | 782 | | 129 | | | 129 | | 911 | 911 | | | |
| 100028218 | CARTERET | NJ | | 10/26/2018 | | 405 | | 139 | | | 139 | | 544 | 544 | | | |
| 100151891 | FRANKFORT | KY | | 05/10/2024 | | 233 | | (9) | | | (9) | | 224 | 224 | | | |
| 100088061 | SYRACUSE | NY | | 10/25/2022 | | 282 | | (15) | | | (15) | | 267 | 267 | | | |
| 100060930 | BALTIMORE | MD | | 06/01/2021 | | 1,046 | | 4 | | | 4 | | 1,050 | 1,050 | | | |
| 100064967 | KNOXVILLE | TN | | 07/14/2021 | | 747 | | (27) | | | (27) | | 720 | 720 | | | |
| 100029444 | CASA GRANDE | AZ | | 10/26/2018 | | 1,174 | | 77 | | | 77 | | 1,251 | 1,251 | | | |
| 100102583 | CLIFTON | NJ | | 06/07/2023 | | 592 | | 8 | | | 8 | | 600 | 600 | | | |
| 100101547 | WYLIE | TX | | 04/26/2023 | | 9,930 | | (98) | | | (98) | | 9,832 | 9,832 | | | |
| 100063125 | WINCHESTER | VA | | 07/01/2021 | | 1,073 | | (11) | | | (11) | | 1,062 | 1,062 | | | |
| 100067213 | EDWARDSVILLE | IL | | 08/02/2021 | | 575 | | 14 | | | 14 | | 589 | 589 | | | |
| 100083651 | HARRAH | OK | | 06/23/2022 | | 419 | | (9) | | | (9) | | 410 | 410 | | | |
| 100153912 | REDDING | CA | | 06/05/2024 | | 155 | | (7) | | | (7) | | 148 | 148 | | | |
| 100154975 | ITALY | TX | | 07/19/2024 | | 214 | | (7) | | | (7) | | 207 | 207 | | | |
| 100012315 | CHESAPEAKE | VA | | 04/28/2017 | | 469 | | 43 | | | 43 | | 512 | 512 | | | |
| 100120548 | JEFFERSONVILLE | IN | | 08/18/2023 | | 21,083 | | (435) | | | (435) | | 20,648 | 20,648 | | | |
| 100113970 | DENVER | CO | | 06/29/2023 | | 271 | | 13 | | | 13 | | 284 | 284 | | | |
| 100054754 | SAINT PETERS | MO | | 03/23/2021 | | 1,028 | | (59) | | | (59) | | 969 | 969 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147434 | KISSIMMEE | FL | | 04/03/2024 | | 238 | | (28) | | | (28) | | 210 | 210 | | | |
| 100028569 | HUDSON | FL | | 10/26/2018 | | 442 | | 133 | | | 133 | | 575 | 575 | | | |
| 100111117 | CRYSTAL LAKE | IL | | 06/29/2023 | | 504 | | 108 | | | 108 | | 612 | 612 | | | |
| 100114009 | BRIGHTON | UT | | 06/29/2023 | | 520 | | 289 | | | 289 | | 809 | 809 | | | |
| 100142104 | OKLAHOMA CITY | OK | | 02/29/2024 | | 191 | | (8) | | | (8) | | 183 | 183 | | | |
| 100079503 | WASHOUGAL | WA | | 04/25/2022 | | 705 | | 9 | | | 9 | | 714 | 714 | | | |
| 100063245 | MANOR | TX | | 07/01/2021 | | 925 | | (17) | | | (17) | | 908 | 908 | | | |
| 100079760 | LAKE CITY | FL | | 04/08/2022 | | 312 | | (24) | | | (24) | | 288 | 288 | | | |
| 100103425 | BAKERSFIELD | CA | | 06/16/2023 | | 1,715 | | (71) | | | (71) | | 1,644 | 1,644 | | | |
| 100079692 | DAVENPORT | FL | | 04/25/2022 | | 2,306 | | (164) | | | (164) | | 2,142 | 2,142 | | | |
| 100130041 | KANSAS CITY | MO | | 09/27/2023 | | 336 | | (9) | | | (9) | | 327 | 327 | | | |
| 100131701 | BALTIMORE | MD | | 10/06/2023 | | 477 | | 26 | | | 26 | | 503 | 503 | | | |
| 100063463 | NORTH LAUDERDALE | FL | | 07/01/2021 | | 469 | | (8) | | | (8) | | 461 | 461 | | | |
| 100103873 | THE BRONX | NY | | 05/10/2023 | | 331 | | (6) | | | (6) | | 325 | 325 | | | |
| 100153026 | SAINT PETERSBURG | FL | | 06/27/2024 | | 441 | | (36) | | | (36) | | 405 | 405 | | | |
| 100119704 | BALTIMORE | MD | | 08/08/2023 | | 347 | | (7) | | | (7) | | 340 | 340 | | | |
| 100054341 | WEST PARK | FL | | 03/23/2021 | | 240 | | (39) | | | (39) | | 201 | 201 | | | |
| 100112984 | JACKSONVILLE | FL | | 06/29/2023 | | 468 | | 124 | | | 124 | | 592 | 592 | | | |
| 100067262 | BAY MINETTE | AL | | 08/02/2021 | | 1,130 | | 7 | | | 7 | | 1,137 | 1,137 | | | |
| 100057830 | HAVRE DE GRACE | MD | | 06/30/2021 | | 2,358 | | (59) | | | (59) | | 2,299 | 2,299 | | | |
| 100135934 | JACKSONVILLE | FL | | 11/15/2023 | | 266 | | (16) | | | (16) | | 250 | 250 | | | |
| 100113156 | VANCOUVER | WA | | 06/29/2023 | | 421 | | 190 | | | 190 | | 611 | 611 | | | |
| 100084655 | MYRTLE BEACH | SC | | 08/02/2022 | | 356 | | (19) | | | (19) | | 337 | 337 | | | |
| 100062185 | SCHENECTADY | NY | | 07/01/2021 | | 897 | | (5) | | | (5) | | 892 | 892 | | | |
| 100048220 | COPAKE | NY | | 11/20/2020 | | 449 | | (72) | | | (72) | | 377 | 377 | | | |
| 100043198 | BELLE PLAINE | MN | | 05/28/2020 | | 739 | | 65 | | | 65 | | 804 | 804 | | | |
| 100063796 | LAWRENCEVILLE | GA | | 07/01/2021 | | 977 | | (3) | | | (3) | | 974 | 974 | | | |
| 100139397 | PITTSBURGH | PA | | 12/28/2023 | | 253 | | (5) | | | (5) | | 248 | 248 | | | |
| 100053815 | HESPERIA | CA | | 03/23/2021 | | 1,235 | | (34) | | | (34) | | 1,201 | 1,201 | | | |
| 100114536 | CHICAGO | IL | | 06/29/2023 | | 1,121 | | (24) | | | (24) | | 1,097 | 1,097 | | | |
| 100109635 | BALTIMORE | MD | | 06/14/2023 | | 341 | | (19) | | | (19) | | 322 | 322 | | | |
| 100079570 | DUNWOODY | GA | | 04/25/2022 | | 1,613 | | (35) | | | (35) | | 1,578 | 1,578 | | | |
| 100019674 | HENRICO | VA | | 07/26/2018 | | 721 | | (20) | | | (20) | | 701 | 701 | | | |
| 100031125 | TAMARAC | FL | | 03/29/2019 | | 439 | | 130 | | | 130 | | 569 | 569 | | | |
| 100017420 | HENRICO | VA | | 04/26/2018 | | 1,848 | | (137) | | | (137) | | 1,711 | 1,711 | | | |
| 100141754 | DAYTON | OH | | 01/30/2024 | | 198 | | (13) | | | (13) | | 185 | 185 | | | |
| 100064515 | HIGH RIDGE | MO | | 07/01/2021 | | 767 | | 17 | | | 17 | | 784 | 784 | | | |
| 100147214 | BLOOMINGBURG | NY | | 03/28/2024 | | 137 | | (4) | | | (4) | | 133 | 133 | | | |
| 100147675 | SEGUIN | TX | | 04/04/2024 | | 406 | | (14) | | | (14) | | 392 | 392 | | | |
| 100011891 | CHICAGO | IL | | 03/08/2017 | | 331 | | 135 | | | 135 | | 466 | 466 | | | |
| 100165693 | CAMDEN | NJ | | 08/29/2024 | | 84 | | (8) | | | (8) | | 76 | 76 | | | |
| 100110518 | HUTCHINSON ISLAND | FL | | 06/30/2023 | | 2,427 | | 21 | | | 21 | | 2,448 | 2,448 | | | |
| 100074976 | EL PASO | TX | | 12/01/2021 | | 444 | | (9) | | | (9) | | 435 | 435 | | | |
| 100064765 | SURFSIDE BEACH | SC | | 07/14/2021 | | 459 | | (23) | | | (23) | | 436 | 436 | | | |
| 100144282 | RENSSELAER | NY | | 03/07/2024 | | 262 | | (21) | | | (21) | | 241 | 241 | | | |
| 100114474 | GIBSONTON | FL | | 06/29/2023 | | 1,218 | | 197 | | | 197 | | 1,415 | 1,415 | | | |
| 100067622 | CONCORD | NC | | 09/23/2021 | | 672 | | (35) | | | (35) | | 637 | 637 | | | |
| 100088841 | DALTON | GA | | 11/15/2022 | | 192 | | (17) | | | (17) | | 175 | 175 | | | |
| 100030201 | BOLINGBROOK | IL | | 12/20/2018 | | 599 | | 20 | | | 20 | | 619 | 619 | | | |
| 100070788 | MILFORD | PA | | 10/01/2021 | | 878 | | | | | | | 878 | 878 | | | |
| 100018205 | WINDSOR MILL | MD | | 06/08/2018 | | 1,471 | | (34) | | | (34) | | 1,437 | 1,437 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100163260 | HAGERSTOWN | MD | | 08/13/2024 | | 107 | | (2) | | | (2) | | 105 | 105 | | | |
| 100119817 | HAZEL CREST | IL | | 08/08/2023 | | 356 | | (12) | | | (12) | | 344 | 344 | | | |
| 100129350 | LAWRENCEVILLE | GA | | 09/25/2023 | | 2,407 | | (33) | | | (33) | | 2,374 | 2,374 | | | |
| 100146217 | PALMDALE | CA | | 03/19/2024 | | 639 | | (20) | | | (20) | | 619 | 619 | | | |
| 100147290 | BIG SPRING | TX | | 03/28/2024 | | 286 | | (10) | | | (10) | | 276 | 276 | | | |
| 100144483 | GREER | SC | | 04/26/2024 | | 295 | | (13) | | | (13) | | 282 | 282 | | | |
| 100147490 | PLANTATION | FL | | 04/03/2024 | | 192 | | (22) | | | (22) | | 170 | 170 | | | |
| 100028685 | RIO RICO | AZ | | 10/26/2018 | | 500 | | 170 | | | 170 | | 670 | 670 | | | |
| 100072386 | SPRING HOPE | NC | | 11/01/2021 | | 1,499 | | (26) | | | (26) | | 1,473 | 1,473 | | | |
| 100057573 | RICHMOND HILL | GA | | 06/30/2021 | | 728 | | (24) | | | (24) | | 704 | 704 | | | |
| 100152875 | MERIDEN | CT | | 05/22/2024 | | 168 | | (7) | | | (7) | | 161 | 161 | | | |
| 100137402 | ANDERSON | IN | | 01/11/2024 | | 213 | | (20) | | | (20) | | 193 | 193 | | | |
| 100067209 | MODESTO | CA | | 08/02/2021 | | 1,098 | | 12 | | | 12 | | 1,110 | 1,110 | | | |
| 100100170 | SHAWNEE | KS | | 03/17/2023 | | 348 | | (7) | | | (7) | | 341 | 341 | | | |
| 100100185 | BALTIMORE | MD | | 03/17/2023 | | 470 | | (5) | | | (5) | | 465 | 465 | | | |
| 100113402 | HOFFMAN ESTATES | IL | | 06/29/2023 | | 299 | | 232 | | | 232 | | 531 | 531 | | | |
| 100080963 | SANTA ROSA | CA | | 03/18/2022 | | 728 | | 12 | | | 12 | | 740 | 740 | | | |
| 100075509 | LIBERTY | SC | | 12/01/2021 | | 823 | | (15) | | | (15) | | 808 | 808 | | | |
| 100091492 | KANSAS CITY | MO | | 01/20/2023 | | 350 | | (7) | | | (7) | | 343 | 343 | | | |
| 100156553 | FORT WORTH | TX | | 06/24/2024 | | 7,544 | | (162) | | | (162) | | 7,382 | 7,382 | | | |
| 100063172 | RAFFORD | NC | | 07/01/2021 | | 1,343 | | (18) | | | (18) | | 1,325 | 1,325 | | | |
| 100128072 | LA VERGNE | TN | | 09/08/2023 | | 500 | | 36 | | | 36 | | 536 | 536 | | | |
| 100081373 | ROCHESTER | NH | | 03/18/2022 | | 914 | | 12 | | | 12 | | 926 | 926 | | | |
| 100063567 | LITHONIA | GA | | 07/01/2021 | | 760 | | (14) | | | (14) | | 746 | 746 | | | |
| 100014384 | WEST DES MOINES | IA | | 09/27/2017 | | 1,647 | | (50) | | | (50) | | 1,597 | 1,597 | | | |
| 100049379 | PASADENA | MD | | 11/20/2020 | | 3,673 | | (65) | | | (65) | | 3,608 | 3,608 | | | |
| 100066611 | BRAIDWOOD | IL | | 08/02/2021 | | 2,725 | | 2 | | | 2 | | 2,727 | 2,727 | | | |
| 100133992 | BINGHAMTON | NY | | 10/25/2023 | | 674 | | (18) | | | (18) | | 656 | 656 | | | |
| 100054541 | HARLEM | GA | | 03/23/2021 | | 1,066 | | (164) | | | (164) | | 902 | 902 | | | |
| 100053982 | LINCOLNWOOD | IL | | 03/23/2021 | | 397 | | (51) | | | (51) | | 346 | 346 | | | |
| 100049011 | INVER GROVE HEIGHTS | MN | | 11/20/2020 | | 555 | | (43) | | | (43) | | 512 | 512 | | | |
| 100062152 | ISLIP TERRACE | NY | | 07/01/2021 | | 1,700 | | 6 | | | 6 | | 1,706 | 1,706 | | | |
| 100050220 | SPARKS | NV | | 11/20/2020 | | 506 | | 25 | | | 25 | | 531 | 531 | | | |
| 100116919 | SAN ANTONIO | TX | | 07/20/2023 | | 587 | | 119 | | | 119 | | 706 | 706 | | | |
| 100117081 | DELTONA | FL | | 07/20/2023 | | 559 | | 96 | | | 96 | | 655 | 655 | | | |
| 100155290 | HUMBLE | TX | | 07/19/2024 | | 220 | | (10) | | | (10) | | 210 | 210 | | | |
| 100064937 | DALLAS | GA | | 07/14/2021 | | 476 | | (18) | | | (18) | | 458 | 458 | | | |
| 100064468 | PACE | FL | | 07/01/2021 | | 1,071 | | 23 | | | 23 | | 1,094 | 1,094 | | | |
| 100031391 | GLENDALE HEIGHTS | IL | | 03/29/2019 | | 888 | | 33 | | | 33 | | 921 | 921 | | | |
| 100101581 | BALTIMORE | MD | | 04/26/2023 | | 371 | | (5) | | | (5) | | 366 | 366 | | | |
| 100044848 | MIAMI | FL | | 11/19/2020 | | 1,688 | | 106 | | | 106 | | 1,794 | 1,794 | | | |
| 100049310 | JOLIET | IL | | 11/20/2020 | | 1,110 | | (36) | | | (36) | | 1,074 | 1,074 | | | |
| 100151794 | DECATUR | TX | | 05/10/2024 | | 164 | | (10) | | | (10) | | 154 | 154 | | | |
| 100118665 | LAKE CITY | FL | | 07/25/2023 | | 287 | | (3) | | | (3) | | 284 | 284 | | | |
| 100067170 | SPANAWAY | WA | | 08/02/2021 | | 704 | | 15 | | | 15 | | 719 | 719 | | | |
| 100103803 | IRWIN | PA | | 05/10/2023 | | 1,244 | | (25) | | | (25) | | 1,219 | 1,219 | | | |
| 100151735 | FORT WORTH | TX | | 05/10/2024 | | 817 | | (55) | | | (55) | | 762 | 762 | | | |
| 100091986 | MOUNT HOLLY | NJ | | 02/09/2023 | | 426 | | (14) | | | (14) | | 412 | 412 | | | |
| 100060069 | AUBURN | AL | | 06/25/2021 | | 729 | | (23) | | | (23) | | 706 | 706 | | | |
| 100147475 | BOCA RATON | FL | | 04/03/2024 | | 304 | | (10) | | | (10) | | 294 | 294 | | | |
| 100154502 | LILLINGTON | NC | | 06/14/2024 | | 170 | | (10) | | | (10) | | 160 | 160 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013953 | TAUNTON | MA | | 05/25/2017 | | 729 | | 61 | | | 61 | | 790 | 790 | | | |
| 100076850 | WATERTOWN | WI | | 12/27/2021 | | 562 | | (37) | | | (37) | | 525 | 525 | | | |
| 100077153 | PFLUGERVILLE | TX | | 01/03/2022 | | 934 | | (15) | | | (15) | | 919 | 919 | | | |
| 100023529 | GLEN ROCK | PA | | 09/04/2018 | | 729 | | (21) | | | (21) | | 708 | 708 | | | |
| 100091522 | BALTIMORE | MD | | 01/20/2023 | | 344 | | (8) | | | (8) | | 336 | 336 | | | |
| 100092025 | GRAND RAPIDS | MI | | 02/09/2023 | | 303 | | (12) | | | (12) | | 291 | 291 | | | |
| 100070484 | SCRANTON | PA | | 09/23/2021 | | 650 | | (39) | | | (39) | | 611 | 611 | | | |
| 100023294 | LAKEWOOD | CO | | 08/16/2018 | | 779 | | (7) | | | (7) | | 772 | 772 | | | |
| 100067150 | TAYLORSVILLE | UT | | 08/02/2021 | | 259 | | 4 | | | 4 | | 263 | 263 | | | |
| 100019937 | NORFOLK | VA | | 07/30/2018 | | 1,052 | | (4) | | | (4) | | 1,048 | 1,048 | | | |
| 100119719 | BALTIMORE | MD | | 08/08/2023 | | 341 | | (12) | | | (12) | | 329 | 329 | | | |
| 100029025 | HANOVER PARK | IL | | 10/26/2018 | | 454 | | 80 | | | 80 | | 534 | 534 | | | |
| 100047500 | PRINCETON | MN | | 11/20/2020 | | 2,308 | | (38) | | | (38) | | 2,270 | 2,270 | | | |
| 100141376 | OKLAHOMA CITY | OK | | 01/30/2024 | | 311 | | 2 | | | 2 | | 313 | 313 | | | |
| 100014350 | RICHMOND | VA | | 09/27/2017 | | 838 | | (13) | | | (13) | | 825 | 825 | | | |
| 100078891 | COVINGTON | GA | | 02/24/2022 | | 697 | | (20) | | | (20) | | 677 | 677 | | | |
| 100111066 | STATEN ISLAND | NY | | 06/29/2023 | | 292 | | 122 | | | 122 | | 414 | 414 | | | |
| 100134824 | PENNSAUKEN | NJ | | 10/30/2023 | | 3,041 | | (35) | | | (35) | | 3,006 | 3,006 | | | |
| 100102520 | BALTIMORE | MD | | 06/07/2023 | | 330 | | (13) | | | (13) | | 317 | 317 | | | |
| 100011979 | MIAMI | FL | | 03/08/2017 | | 806 | | 177 | | | 177 | | 983 | 983 | | | |
| 100099664 | JACKSONVILLE | FL | | 04/06/2023 | | 251 | | (22) | | | (22) | | 229 | 229 | | | |
| 100013832 | ROSEVILLE | CA | | 05/25/2017 | | 858 | | 122 | | | 122 | | 980 | 980 | | | |
| 100057907 | BAKERSFIELD | CA | | 06/30/2021 | | 1,126 | | (17) | | | (17) | | 1,109 | 1,109 | | | |
| 100161781 | DETROIT | MI | | 07/31/2024 | | 249 | | (9) | | | (9) | | 240 | 240 | | | |
| 100147265 | HAMPTON | VA | | 03/28/2024 | | 181 | | (6) | | | (6) | | 175 | 175 | | | |
| 100063431 | ORRTANNA | PA | | 07/01/2021 | | 925 | | (11) | | | (11) | | 914 | 914 | | | |
| 100100165 | INDIANAPOLIS | IN | | 03/17/2023 | | 266 | | (5) | | | (5) | | 261 | 261 | | | |
| 100127073 | NASHVILLE | TN | | 08/30/2023 | | 922 | | (4) | | | (4) | | 918 | 918 | | | |
| 100088131 | WEST PALM BEACH | FL | | 10/25/2022 | | 18,985 | | 402 | | | 402 | | 19,387 | 19,387 | | | |
| 100136027 | HAGERSTOWN | MD | | 11/16/2023 | | 269 | | (10) | | | (10) | | 259 | 259 | | | |
| 100112843 | SOUTH CHICAGO HEIGHTS | IL | | 06/29/2023 | | 1,587 | | 235 | | | 235 | | 1,822 | 1,822 | | | |
| 100064661 | BLANDFORD | MA | | 07/01/2021 | | 1,570 | | 74 | | | 74 | | 1,644 | 1,644 | | | |
| 100134707 | DEARBORN | MI | | 10/30/2023 | | 260 | | (11) | | | (11) | | 249 | 249 | | | |
| 100119753 | MARQUETTE | MI | | 08/08/2023 | | 293 | | (8) | | | (8) | | 285 | 285 | | | |
| 100011994 | HIALEAH | FL | | 03/08/2017 | | 1,379 | | 173 | | | 173 | | 1,552 | 1,552 | | | |
| 100143631 | UPPER MARLBORO | MD | | 02/21/2024 | | 276 | | (9) | | | (9) | | 267 | 267 | | | |
| 100070460 | OCALA | FL | | 09/23/2021 | | 675 | | (35) | | | (35) | | 640 | 640 | | | |
| 100049498 | BURBANK | IL | | 11/20/2020 | | 514 | | 64 | | | 64 | | 578 | 578 | | | |
| 100136028 | HAGERSTOWN | MD | | 11/16/2023 | | 268 | | (9) | | | (9) | | 259 | 259 | | | |
| 100055451 | POMPTON PLAINS | NJ | | 03/23/2021 | | 433 | | (43) | | | (43) | | 390 | 390 | | | |
| 100025965 | WHEELER | WI | | 09/20/2018 | | 433 | | 88 | | | 88 | | 521 | 521 | | | |
| 100114550 | DEL RIO | TX | | 06/29/2023 | | 373 | | (4) | | | (4) | | 369 | 369 | | | |
| 100116921 | SAN ANTONIO | TX | | 07/20/2023 | | 648 | | 111 | | | 111 | | 759 | 759 | | | |
| 100025336 | BIDDEFORD | ME | | 09/20/2018 | | 534 | | 108 | | | 108 | | 642 | 642 | | | |
| 100139354 | HOUSTON | TX | | 12/28/2023 | | 297 | | (6) | | | (6) | | 291 | 291 | | | |
| 100141202 | LOUISVILLE | KY | | 01/30/2024 | | 258 | | (10) | | | (10) | | 248 | 248 | | | |
| 100100233 | SAVANNAH | GA | | 03/17/2023 | | 321 | | (9) | | | (9) | | 312 | 312 | | | |
| 100133419 | YPSILANTI | MI | | 10/19/2023 | | 1,857 | | (43) | | | (43) | | 1,814 | 1,814 | | | |
| 100070505 | KILLEEN | TX | | 09/23/2021 | | 673 | | (39) | | | (39) | | 634 | 634 | | | |
| 100136638 | SAINT AUGUSTINE | FL | | 11/22/2023 | | 155 | | 7 | | | 7 | | 162 | 162 | | | |
| 100149792 | HOUSTON | TX | | 04/26/2024 | | 22,658 | | (794) | | | (794) | | 21,864 | 21,864 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100012775 | ORLANDO | FL | | 05/25/2017 | | 565 | | 104 | | | 104 | | 669 | 669 | | | |
| 100026432 | SCOTTSDALE | AZ | | 09/26/2018 | | 629 | | 9 | | | 9 | | 638 | 638 | | | |
| 100060586 | HIGHLAND PARK | IL | | 06/01/2021 | | 749 | | 3 | | | 3 | | 752 | 752 | | | |
| 100113967 | CLEARWATER | FL | | 06/29/2023 | | 2,574 | | 183 | | | 183 | | 2,757 | 2,757 | | | |
| 100062229 | ATLANTA | GA | | 07/01/2021 | | 1,028 | | 8 | | | 8 | | 1,036 | 1,036 | | | |
| 100126401 | BALTIMORE | MD | | 08/30/2023 | | 316 | | (5) | | | (5) | | 311 | 311 | | | |
| 100143765 | FORT MYERS | FL | | 04/05/2024 | | 917 | | 12 | | | 12 | | 929 | 929 | | | |
| 100031248 | MADERA | CA | | 03/29/2019 | | 527 | | 27 | | | 27 | | 554 | 554 | | | |
| 100078661 | HAMILTON | NJ | | 02/02/2022 | | 1,060 | | (34) | | | (34) | | 1,026 | 1,026 | | | |
| 100071281 | ALBANY | NY | | 10/01/2021 | | 983 | | 25 | | | 25 | | 1,008 | 1,008 | | | |
| 100090231 | TAMPA | FL | | 01/13/2023 | | 308 | | (12) | | | (12) | | 296 | 296 | | | |
| 100108957 | KILLEEN | TX | | 05/31/2023 | | 281 | | (23) | | | (23) | | 258 | 258 | | | |
| 100088130 | SWEET HOME | OR | | 10/25/2022 | | 312 | | (22) | | | (22) | | 290 | 290 | | | |
| 100013039 | RIVERBANK | CA | | 05/25/2017 | | 507 | | 277 | | | 277 | | 784 | 784 | | | |
| 100129937 | CLAYTON | NJ | | 09/27/2023 | | 284 | | (9) | | | (9) | | 275 | 275 | | | |
| 100139012 | FLUSHING | NY | | 12/21/2023 | | 561 | | 253 | | | 253 | | 814 | 814 | | | |
| 100013099 | ORLANDO | FL | | 05/25/2017 | | 633 | | 145 | | | 145 | | 778 | 778 | | | |
| 100119715 | BALTIMORE | MD | | 08/08/2023 | | 343 | | (11) | | | (11) | | 332 | 332 | | | |
| 100128919 | GARLAND | TX | | 09/22/2023 | | 1,775 | | (34) | | | (34) | | 1,741 | 1,741 | | | |
| 100100064 | LAKELAND | FL | | 03/28/2023 | | 242 | | (12) | | | (12) | | 230 | 230 | | | |
| 100134532 | BINGHAMTON | NY | | 10/30/2023 | | 232 | | (15) | | | (15) | | 217 | 217 | | | |
| 100075334 | LITHONIA | GA | | 12/01/2021 | | 509 | | (11) | | | (11) | | 498 | 498 | | | |
| 100088186 | HOUSTON | TX | | 10/25/2022 | | 1,117 | | 5 | | | 5 | | 1,122 | 1,122 | | | |
| 100128830 | FOLEY | AL | | 09/21/2023 | | 415 | | (15) | | | (15) | | 400 | 400 | | | |
| 100143598 | PINE HILL | NJ | | 02/21/2024 | | 290 | | (11) | | | (11) | | 279 | 279 | | | |
| 100048540 | POMPANO BEACH | FL | | 11/20/2020 | | 327 | | 67 | | | 67 | | 394 | 394 | | | |
| 100137540 | LAFAYETTE | CO | | 12/08/2023 | | 2,788 | | (4) | | | (4) | | 2,784 | 2,784 | | | |
| 100152935 | FORT MEADE | FL | | 06/27/2024 | | 180 | | (11) | | | (11) | | 169 | 169 | | | |
| 100043089 | NATIONAL CITY | CA | | 05/28/2020 | | 599 | | 33 | | | 33 | | 632 | 632 | | | |
| 100020294 | RUSSELLVILLE | AR | | 07/17/2018 | | 700 | | (22) | | | (22) | | 678 | 678 | | | |
| 100067477 | ROCKVILLE | MD | | 09/23/2021 | | 465 | | (7) | | | (7) | | 458 | 458 | | | |
| 100088118 | CHICAGO | IL | | 10/25/2022 | | 199 | | (2) | | | (2) | | 197 | 197 | | | |
| 100102024 | BOILING SPRINGS | SC | | 04/14/2023 | | 259 | | (14) | | | (14) | | 245 | 245 | | | |
| 100028166 | WEST PALM BEACH | FL | | 10/26/2018 | | 495 | | 73 | | | 73 | | 568 | 568 | | | |
| 100119939 | LAKE BUTLER | FL | | 08/10/2023 | | 526 | | (15) | | | (15) | | 511 | 511 | | | |
| 100129929 | KANSAS CITY | MO | | 09/27/2023 | | 327 | | (6) | | | (6) | | 321 | 321 | | | |
| 100109972 | PHILADELPHIA | PA | | 06/22/2023 | | 334 | | (8) | | | (8) | | 326 | 326 | | | |
| 100153476 | BALTIMORE | MD | | 05/30/2024 | | 297 | | (5) | | | (5) | | 292 | 292 | | | |
| 100126918 | CONROE | TX | | 08/30/2023 | | 222 | | 1 | | | 1 | | 223 | 223 | | | |
| 100023646 | FORT WORTH | TX | | 09/04/2018 | | 734 | | (22) | | | (22) | | 712 | 712 | | | |
| 100042970 | CHICAGO | IL | | 05/28/2020 | | 1,659 | | 48 | | | 48 | | 1,707 | 1,707 | | | |
| 100138358 | BALTIMORE | MD | | 12/18/2023 | | 266 | | (6) | | | (6) | | 260 | 260 | | | |
| 100065254 | LAFAYETTE | LA | | 07/14/2021 | | 822 | | (5) | | | (5) | | 817 | 817 | | | |
| 100127251 | NORWICH | CT | | 08/30/2023 | | 694 | | 101 | | | 101 | | 795 | 795 | | | |
| 100136114 | CHICAGO | IL | | 12/18/2023 | | 304 | | (1) | | | (1) | | 303 | 303 | | | |
| 100024371 | DENVER | CO | | 09/20/2018 | | 708 | | (15) | | | (15) | | 693 | 693 | | | |
| 100117970 | LAS VEGAS | NV | | 07/20/2023 | | 326 | | (7) | | | (7) | | 319 | 319 | | | |
| 100112461 | DAYTONA BEACH | FL | | 06/29/2023 | | 713 | | 270 | | | 270 | | 983 | 983 | | | |
| 100047143 | AURORA | OH | | 11/20/2020 | | 374 | | (58) | | | (58) | | 316 | 316 | | | |
| 100048264 | FORT LAUDERDALE | FL | | 11/20/2020 | | 1,346 | | 90 | | | 90 | | 1,436 | 1,436 | | | |
| 100134646 | CARMEL | IN | | 10/30/2023 | | 7,511 | | 20 | | | 20 | | 7,531 | 7,531 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149962 | LANCASTER | CA | | 06/07/2024 | | 314 | | (22) | | | (22) | | 292 | 292 | | | |
| 100025967 | GLENFORD | NY | | 09/20/2018 | | 976 | | 226 | | | 226 | | 1,202 | 1,202 | | | |
| 100043486 | DELTONA | FL | | 08/13/2020 | | 409 | | 48 | | | 48 | | 457 | 457 | | | |
| 100065735 | MURFREESBORO | TN | | 07/28/2021 | | 1,539 | | (24) | | | (24) | | 1,515 | 1,515 | | | |
| 100018352 | TEMPE | AZ | | 06/27/2018 | | 725 | | (23) | | | (23) | | 702 | 702 | | | |
| 100063350 | SPRINGFIELD | MA | | 07/01/2021 | | 1,224 | | (18) | | | (18) | | 1,206 | 1,206 | | | |
| 100030128 | PEEKSKILL | NY | | 12/20/2018 | | 1,405 | | 95 | | | 95 | | 1,500 | 1,500 | | | |
| 100063114 | JACKSON | GA | | 07/01/2021 | | 1,059 | | (4) | | | (4) | | 1,055 | 1,055 | | | |
| 100152467 | LUSBY | MD | | 05/16/2024 | | 107 | | (6) | | | (6) | | 101 | 101 | | | |
| 100092059 | CLEVELAND | OH | | 02/09/2023 | | 376 | | (12) | | | (12) | | 364 | 364 | | | |
| 100155412 | MAYFLOWER | AR | | 06/18/2024 | | 410 | | (20) | | | (20) | | 390 | 390 | | | |
| 100147113 | ELKTON | MD | | 05/08/2024 | | 264 | | (18) | | | (18) | | 246 | 246 | | | |
| 100066820 | ABINGDON | MD | | 08/02/2021 | | 807 | | (2) | | | (2) | | 805 | 805 | | | |
| 100069550 | SALISBURY | MD | | 09/01/2021 | | 399 | | (5) | | | (5) | | 394 | 394 | | | |
| 100050276 | XENIA | OH | | 11/20/2020 | | 570 | | (20) | | | (20) | | 550 | 550 | | | |
| 100137453 | MIDDLETOWN | CT | | 01/11/2024 | | 205 | | (15) | | | (15) | | 190 | 190 | | | |
| 100153488 | DAVENPORT | IA | | 05/30/2024 | | 294 | | (1) | | | (1) | | 293 | 293 | | | |
| 100066488 | CAPE CORAL | FL | | 08/02/2021 | | 875 | | (8) | | | (8) | | 867 | 867 | | | |
| 100000514 | PHOENIX | AZ | | 09/27/2016 | | 4,885 | | 233 | | | 233 | | 5,118 | 5,118 | | | |
| 100111756 | CHICAGO | IL | | 06/29/2023 | | 217 | | (5) | | | (5) | | 212 | 212 | | | |
| 100064778 | OAK PARK | MI | | 07/14/2021 | | 696 | | (33) | | | (33) | | 663 | 663 | | | |
| 100148979 | MADERA | CA | | 04/17/2024 | | 159 | | (3) | | | (3) | | 156 | 156 | | | |
| 100049204 | CANTONMENT | FL | | 11/20/2020 | | 539 | | (8) | | | (8) | | 531 | 531 | | | |
| 100161791 | PHILADELPHIA | PA | | 07/31/2024 | | 303 | | (9) | | | (9) | | 294 | 294 | | | |
| 100111678 | REHOBOTH BEACH | DE | | 06/29/2023 | | 1,908 | | 106 | | | 106 | | 2,014 | 2,014 | | | |
| 100133162 | ARLINGTON | TX | | 11/29/2023 | | 855 | | (11) | | | (11) | | 844 | 844 | | | |
| 100087149 | HARTFORD | CT | | 10/25/2022 | | 559 | | 78 | | | 78 | | 637 | 637 | | | |
| 4010045878 | Lake Charles | LA | | 02/02/2023 | | 206 | | (35) | | | (35) | | 171 | 171 | | | |
| 100066744 | CLIMAX | MI | | 08/02/2021 | | 818 | | (5) | | | (5) | | 813 | 813 | | | |
| 100054555 | CHICAGO | IL | | 03/23/2021 | | 673 | | (20) | | | (20) | | 653 | 653 | | | |
| 100108450 | BRONX | NY | | 05/25/2023 | | 329 | | (6) | | | (6) | | 323 | 323 | | | |
| 100077463 | DUNCANVILLE | TX | | 01/03/2022 | | 830 | | (20) | | | (20) | | 810 | 810 | | | |
| 100156180 | LIGHTHOUSE POINT | FL | | 06/20/2024 | | 1,284 | | (70) | | | (70) | | 1,214 | 1,214 | | | |
| 100065674 | JOPLIN | MO | | 07/28/2021 | | 1,122 | | (42) | | | (42) | | 1,080 | 1,080 | | | |
| 100102925 | HAGERSTOWN | MD | | 06/22/2023 | | 222 | | (17) | | | (17) | | 205 | 205 | | | |
| 100154642 | PITTSBURGH | PA | | 07/19/2024 | | 192 | | (7) | | | (7) | | 185 | 185 | | | |
| 100116639 | ELK GROVE | CA | | 07/20/2023 | | 707 | | 264 | | | 264 | | 971 | 971 | | | |
| 100064470 | CONYERS | GA | | 07/01/2021 | | 1,045 | | 22 | | | 22 | | 1,067 | 1,067 | | | |
| 100111879 | SPRINGDALE | AR | | 06/29/2023 | | 1,161 | | 52 | | | 52 | | 1,213 | 1,213 | | | |
| 100074960 | CLAYTON | NJ | | 12/01/2021 | | 1,888 | | (27) | | | (27) | | 1,861 | 1,861 | | | |
| 100066767 | NEW PHILADELPHIA | OH | | 08/02/2021 | | 836 | | (1) | | | (1) | | 835 | 835 | | | |
| 100138370 | PANAMA CITY | FL | | 12/18/2023 | | 157 | | (8) | | | (8) | | 149 | 149 | | | |
| 100140338 | ROSHARON | TX | | 01/18/2024 | | 22,219 | | (63) | | | (63) | | 22,156 | 22,156 | | | |
| 100138940 | LEBANON | PA | | 12/21/2023 | | 151 | | (1) | | | (1) | | 150 | 150 | | | |
| 100116998 | JACKSONVILLE | FL | | 07/20/2023 | | 539 | | 81 | | | 81 | | 620 | 620 | | | |
| 100066452 | NEW ULM | MN | | 08/02/2021 | | 680 | | (8) | | | (8) | | 672 | 672 | | | |
| 100151807 | COLUMBUS | OH | | 05/10/2024 | | 290 | | (9) | | | (9) | | 281 | 281 | | | |
| 100126699 | CHICAGO HEIGHTS | IL | | 08/30/2023 | | 540 | | 149 | | | 149 | | 689 | 689 | | | |
| 100135951 | ODESSA | TX | | 11/15/2023 | | 154 | | (15) | | | (15) | | 139 | 139 | | | |
| 100141548 | MARRERO | LA | | 01/30/2024 | | 243 | | (14) | | | (14) | | 229 | 229 | | | |
| 100079695 | MINNEAPOLIS | MN | | 04/08/2022 | | 735 | | (31) | | | (31) | | 704 | 704 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100014595 | PALMDALE | CA | | 09/27/2017 | | 599 | | 117 | | | 117 | | 716 | 716 | | | |
| 100046204 | BEAVERTON | OR | | 11/25/2020 | | 525 | | (3) | | | (3) | | 522 | 522 | | | |
| 100091548 | CINCINNATI | OH | | 01/20/2023 | | 302 | | (9) | | | (9) | | 293 | 293 | | | |
| 100126377 | CHICAGO HEIGHTS | IL | | 08/30/2023 | | 302 | | (9) | | | (9) | | 293 | 293 | | | |
| 100129841 | TALLAHASSEE | FL | | 09/27/2023 | | 305 | | (10) | | | (10) | | 295 | 295 | | | |
| 100079036 | OMAHA | NE | | 02/24/2022 | | 677 | | (7) | | | (7) | | 670 | 670 | | | |
| 100050330 | DAVENPORT | FL | | 11/20/2020 | | 713 | | (48) | | | (48) | | 665 | 665 | | | |
| 100029411 | MIAMI | FL | | 10/26/2018 | | 2,636 | | 83 | | | 83 | | 2,719 | 2,719 | | | |
| 100113412 | MIAMI | FL | | 06/29/2023 | | 402 | | 49 | | | 49 | | 451 | 451 | | | |
| 100139372 | STEGER | IL | | 12/28/2023 | | 257 | | (7) | | | (7) | | 250 | 250 | | | |
| 100025716 | SALEM | OR | | 09/20/2018 | | 619 | | 119 | | | 119 | | 738 | 738 | | | |
| 100063716 | PINE HILL | NJ | | 07/01/2021 | | 824 | | (2) | | | (2) | | 822 | 822 | | | |
| 100147288 | NORTH CHESTERFIELD | VA | | 03/28/2024 | | 175 | | (6) | | | (6) | | 169 | 169 | | | |
| 100079493 | ATLANTA | GA | | 04/25/2022 | | 729 | | 19 | | | 19 | | 748 | 748 | | | |
| 100026077 | PRESCOTT | AZ | | 09/20/2018 | | 817 | | 83 | | | 83 | | 900 | 900 | | | |
| 100103130 | AURORA | IL | | 04/21/2023 | | 314 | | (10) | | | (10) | | 304 | 304 | | | |
| 100129862 | RICHMOND | TX | | 09/27/2023 | | 298 | | (9) | | | (9) | | 289 | 289 | | | |
| 100119699 | BALTIMORE | MD | | 08/08/2023 | | 295 | | (8) | | | (8) | | 287 | 287 | | | |
| 100138022 | KANKAKEE | IL | | 12/13/2023 | | 284 | | (20) | | | (20) | | 264 | 333 | | 69 | 69 |
| 100038055 | TUCSON | AZ | | 11/15/2019 | | 664 | | (28) | | | (28) | | 636 | 636 | | | |
| 100112771 | ROSEDALE | NY | | 06/29/2023 | | 2,922 | | 272 | | | 272 | | 3,194 | 3,194 | | | |
| 100134316 | OCALA | FL | | 10/27/2023 | | 314 | | (5) | | | (5) | | 309 | 309 | | | |
| 100012849 | YUBA CITY | CA | | 05/25/2017 | | 436 | | 93 | | | 93 | | 529 | 529 | | | |
| 100075429 | COLUMBIA | TN | | 12/01/2021 | | 793 | | (15) | | | (15) | | 778 | 778 | | | |
| 100079648 | WOODRIDGE | IL | | 04/08/2022 | | 529 | | (19) | | | (19) | | 510 | 510 | | | |
| 100112997 | HUDSON | FL | | 06/29/2023 | | 722 | | 133 | | | 133 | | 855 | 855 | | | |
| 100076447 | SPRING | TX | | 12/23/2021 | | 8,255 | | (356) | | | (356) | | 7,899 | 7,899 | | | |
| 100079802 | MELROSE PARK | IL | | 04/25/2022 | | 464 | | (22) | | | (22) | | 442 | 442 | | | |
| 100113557 | FLORENCE | SC | | 06/29/2023 | | 683 | | 450 | | | 450 | | 1,133 | 1,133 | | | |
| 100055642 | CENTENNIAL | CO | | 03/23/2021 | | 1,219 | | (173) | | | (173) | | 1,046 | 1,046 | | | |
| 100013163 | CENTER LINE | MI | | 05/25/2017 | | 471 | | 140 | | | 140 | | 611 | 611 | | | |
| 100157595 | DAVENPORT | FL | | 06/28/2024 | | 79 | | (8) | | | (8) | | 71 | 71 | | | |
| 100028072 | EL SORRANTE | CA | | 10/26/2018 | | 2,614 | | 72 | | | 72 | | 2,686 | 2,686 | | | |
| 100126303 | OCALA | FL | | 08/30/2023 | | 325 | | (10) | | | (10) | | 315 | 315 | | | |
| 100043187 | SANTA ROSA | CA | | 05/28/2020 | | 597 | | 43 | | | 43 | | 640 | 640 | | | |
| 100047618 | PITTSBURG | CA | | 11/20/2020 | | 616 | | 12 | | | 12 | | 628 | 628 | | | |
| 100117659 | DAYTONA BEACH SHORES | FL | | 07/20/2023 | | 350 | | (6) | | | (6) | | 344 | 344 | | | |
| 100113351 | UKIAH | CA | | 06/29/2023 | | 1,967 | | 88 | | | 88 | | 2,055 | 2,055 | | | |
| 100025325 | PUYALLUP | WA | | 09/20/2018 | | 428 | | 79 | | | 79 | | 507 | 507 | | | |
| 100024502 | HIALEAH | FL | | 09/20/2018 | | 782 | | 92 | | | 92 | | 874 | 874 | | | |
| 100087431 | TUCSON | AZ | | 10/25/2022 | | 1,765 | | 72 | | | 72 | | 1,837 | 1,837 | | | |
| 100011905 | ROSEBURG | OR | | 03/08/2017 | | 1,076 | | 107 | | | 107 | | 1,183 | 1,183 | | | |
| 100100150 | DURHAM | NC | | 03/28/2023 | | 168 | | (9) | | | (9) | | 159 | 159 | | | |
| 100165756 | CAMDEN | NJ | | 08/29/2024 | | 81 | | (7) | | | (7) | | 74 | 74 | | | |
| 100019902 | ASHEVILLE | NC | | 07/30/2018 | | 739 | | (20) | | | (20) | | 719 | 719 | | | |
| 100133938 | TRENTON | NJ | | 10/25/2023 | | 302 | | (7) | | | (7) | | 295 | 295 | | | |
| 100013479 | MIRAMAR | FL | | 05/25/2017 | | 415 | | 51 | | | 51 | | 466 | 466 | | | |
| 100100759 | GLEN ALLEN | VA | | 04/28/2023 | | 1,539 | | (74) | | | (74) | | 1,465 | 1,465 | | | |
| 100128841 | BELTSVILLE | MD | | 09/21/2023 | | 369 | | (7) | | | (7) | | 362 | 362 | | | |
| 100109114 | RICHMOND | VA | | 06/05/2023 | | 280 | | (28) | | | (28) | | 252 | 252 | | | |
| 100047871 | HENDERSON | NV | | 11/20/2020 | | 773 | | (49) | | | (49) | | 724 | 724 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146365 | ST AUGUSTINE | FL | | 03/19/2024 | | 216 | | (2) | | | (2) | | 214 | 214 | | | |
| 100018244 | AMERICAN FORK | UT | | 06/08/2018 | | 979 | | (18) | | | (18) | | 961 | 961 | | | |
| 100113551 | WALDORF | MD | | 06/29/2023 | | 465 | | 371 | | | 371 | | 836 | 836 | | | |
| 100150947 | TRUCKEE | CA | | 05/08/2024 | | 55,521 | | (485) | | | (485) | | 55,036 | 55,036 | | | |
| 100013898 | SAN DIEGO | CA | | 05/25/2017 | | 770 | | 113 | | | 113 | | 883 | 883 | | | |
| 100055612 | PEQUOT LAKES | MN | | 03/23/2021 | | 525 | | (32) | | | (32) | | 493 | 493 | | | |
| 100028423 | MIAMI | FL | | 10/26/2018 | | 417 | | 75 | | | 75 | | 492 | 492 | | | |
| 100064810 | EASLEY | SC | | 07/14/2021 | | 666 | | (31) | | | (31) | | 635 | 635 | | | |
| 100011708 | FORKED RIVER | NJ | | 03/08/2017 | | 420 | | 146 | | | 146 | | 566 | 566 | | | |
| 100134080 | HOUSTON | TX | | 12/08/2023 | | 301 | | 8 | | | 8 | | 309 | 309 | | | |
| 100103804 | GRAND RAPIDS | MI | | 05/10/2023 | | 313 | | (8) | | | (8) | | 305 | 305 | | | |
| 100149135 | HALETHORPE | MD | | 04/22/2024 | | 213 | | (10) | | | (10) | | 203 | 203 | | | |
| 100067228 | LEHIGH ACRES | FL | | 08/02/2021 | | 1,089 | | 28 | | | 28 | | 1,117 | 1,117 | | | |
| 100061968 | INDIAN LAND | SC | | 07/01/2021 | | 1,310 | | (6) | | | (6) | | 1,304 | 1,304 | | | |
| 100100103 | EVANSVILLE | IN | | 03/28/2023 | | 290 | | (6) | | | (6) | | 284 | 284 | | | |
| 100063342 | WAGENER | SC | | 07/01/2021 | | 967 | | (17) | | | (17) | | 950 | 950 | | | |
| 100049677 | HIALEAH | FL | | 11/20/2020 | | 367 | | 21 | | | 21 | | 388 | 388 | | | |
| 100157821 | KENT | WA | | 08/01/2024 | | 355 | | (22) | | | (22) | | 333 | 333 | | | |
| 100081366 | BURKE | VA | | 03/18/2022 | | 1,453 | | 41 | | | 41 | | 1,494 | 1,494 | | | |
| 100070628 | KISSIMMEE | FL | | 10/01/2021 | | 2,133 | | (18) | | | (18) | | 2,115 | 2,115 | | | |
| 100011629 | NEW PORT RICHEY | FL | | 03/08/2017 | | 578 | | 177 | | | 177 | | 755 | 755 | | | |
| 100024467 | OPA LOCKA | FL | | 09/20/2018 | | 422 | | 76 | | | 76 | | 498 | 498 | | | |
| 100017909 | WOODBRIDGE | CA | | 05/30/2018 | | 774 | | (12) | | | (12) | | 762 | 762 | | | |
| 100133125 | CHICAGO | IL | | 11/29/2023 | | 3,441 | | 36 | | | 36 | | 3,477 | 3,477 | | | |
| 100131882 | RAYTOWN | MO | | 10/06/2023 | | 242 | | (14) | | | (14) | | 228 | 228 | | | |
| 100078925 | PHILADELPHIA | PA | | 02/24/2022 | | 692 | | (6) | | | (6) | | 686 | 686 | | | |
| 100012822 | NORTHBRIDGE | MA | | 05/25/2017 | | 522 | | 81 | | | 81 | | 603 | 603 | | | |
| 100130155 | ANDERSON | IN | | 11/15/2023 | | 219 | | (14) | | | (14) | | 205 | 205 | | | |
| 100045482 | ALLENTOWN | PA | | 11/25/2020 | | 831 | | (12) | | | (12) | | 819 | 819 | | | |
| 100088241 | AMENIA | NY | | 10/17/2022 | | 325 | | (13) | | | (13) | | 312 | 312 | | | |
| 100114291 | EGG HARBOR TOWNSHIP | NJ | | 06/29/2023 | | 401 | | 327 | | | 327 | | 728 | 728 | | | |
| 100074450 | STOCKTON SPRINGS | ME | | 12/02/2021 | | 881 | | (31) | | | (31) | | 850 | 850 | | | |
| 100031411 | INDIO | CA | | 03/29/2019 | | 876 | | 87 | | | 87 | | 963 | 963 | | | |
| 100064623 | CLIFTON HEIGHTS | PA | | 07/01/2021 | | 2,228 | | 94 | | | 94 | | 2,322 | 2,322 | | | |
| 100065255 | SPRING | TX | | 07/14/2021 | | 804 | | (3) | | | (3) | | 801 | 801 | | | |
| 100064868 | CHOCTAW | OK | | 07/14/2021 | | 664 | | (28) | | | (28) | | 636 | 636 | | | |
| 100153981 | NEW ORLEANS | LA | | 06/05/2024 | | 140 | | (6) | | | (6) | | 134 | 134 | | | |
| 100026509 | WOODBRIDGE | VA | | 09/26/2018 | | 1,036 | | 448 | | | 448 | | 1,484 | 1,484 | | | |
| 100149700 | TRENTON | NJ | | 04/26/2024 | | 96 | | (2) | | | (2) | | 94 | 94 | | | |
| 100130158 | ANDERSON | IN | | 11/15/2023 | | 219 | | (14) | | | (14) | | 205 | 205 | | | |
| 100116214 | ORANGE PARK | FL | | 07/20/2023 | | 602 | | 162 | | | 162 | | 764 | 764 | | | |
| 100019722 | PHOENIX | AZ | | 07/26/2018 | | 711 | | (15) | | | (15) | | 696 | 696 | | | |
| 100086015 | SAINT PETERSBURG | FL | | 09/02/2022 | | 3,699 | | (103) | | | (103) | | 3,596 | 3,596 | | | |
| 100064849 | EDEN | ID | | 07/14/2021 | | 674 | | (29) | | | (29) | | 645 | 645 | | | |
| 100138653 | GOLDSBORO | NC | | 02/02/2024 | | 160 | | (16) | | | (16) | | 144 | 144 | | | |
| 100115137 | CHICAGO | IL | | 07/17/2023 | | 305 | | (10) | | | (10) | | 295 | 295 | | | |
| 100113475 | GLENSIDE | PA | | 06/29/2023 | | 265 | | 89 | | | 89 | | 354 | 354 | | | |
| 100150195 | MOUNDS VIEW | MN | | 04/30/2024 | | 239 | | (16) | | | (16) | | 223 | 223 | | | |
| 100080458 | HOMEDALE | ID | | 03/10/2022 | | 653 | | (20) | | | (20) | | 633 | 633 | | | |
| 100010804 | REDLANDS | CA | | 12/23/2016 | | 2,582 | | 60 | | | 60 | | 2,642 | 2,642 | | | |
| 100061276 | PITTSFIELD | NH | | 06/01/2021 | | 295 | | 1 | | | 1 | | 296 | 296 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013472 | TAMPA | FL | | 05/25/2017 | | 490 | | 116 | | | 116 | | 606 | 606 | | | |
| 100053977 | HOLLY SPRINGS | NC | | 03/23/2021 | | 945 | | (18) | | | (18) | | 927 | 927 | | | |
| 100130161 | ANDERSON | IN | | 11/15/2023 | | 219 | | (14) | | | (14) | | 205 | 205 | | | |
| 100024815 | UPPER MARLBORO | MD | | 09/20/2018 | | 2,463 | | 175 | | | 175 | | 2,638 | 2,638 | | | |
| 100136089 | HOUSTON | TX | | 12/18/2023 | | 287 | | (24) | | | (24) | | 263 | 263 | | | |
| 100024115 | RIVERSIDE | CA | | 09/10/2018 | | 4,197 | | (92) | | | (92) | | 4,105 | 4,105 | | | |
| 100011917 | NORTH BRUNSWICK | NJ | | 03/08/2017 | | 1,403 | | 317 | | | 317 | | 1,720 | 1,720 | | | |
| 100063256 | HAVELOCK | NC | | 07/01/2021 | | 952 | | (2) | | | (2) | | 950 | 950 | | | |
| 100117044 | VINELAND | NJ | | 07/20/2023 | | 491 | | 65 | | | 65 | | 556 | 556 | | | |
| 100013011 | SPRING HILL | FL | | 05/25/2017 | | 490 | | 197 | | | 197 | | 687 | 687 | | | |
| 100067717 | JACKSONVILLE | FL | | 09/23/2021 | | 871 | | (45) | | | (45) | | 826 | 826 | | | |
| 100043987 | SUTHERLIN | OR | | 08/19/2020 | | 700 | | (42) | | | (42) | | 658 | 658 | | | |
| 100061982 | SAN ANTONIO | TX | | 07/01/2021 | | 643 | | (10) | | | (10) | | 633 | 633 | | | |
| 100079204 | FAIRPORT | NY | | 02/24/2022 | | 422 | | (9) | | | (9) | | 413 | 413 | | | |
| 100065215 | CARY | NC | | 07/14/2021 | | 2,378 | | (40) | | | (40) | | 2,338 | 2,338 | | | |
| 100025425 | GLENDALE HEIGHTS | IL | | 09/20/2018 | | 279 | | 74 | | | 74 | | 353 | 353 | | | |
| 100103169 | BURLINGTON | NJ | | 04/21/2023 | | 303 | | (10) | | | (10) | | 293 | 293 | | | |
| 100133916 | BAYTOWN | TX | | 11/29/2023 | | 228 | | (10) | | | (10) | | 218 | 218 | | | |
| 100144459 | CHICAGO | IL | | 04/26/2024 | | 521 | | (14) | | | (14) | | 507 | 507 | | | |
| 100078467 | ANGOLA | NY | | 01/25/2022 | | 554 | | (31) | | | (31) | | 523 | 523 | | | |
| 100029196 | ATLANTIC BEACH | FL | | 10/26/2018 | | 610 | | 214 | | | 214 | | 824 | 824 | | | |
| 100025445 | WESTLAND | MI | | 09/20/2018 | | 537 | | 40 | | | 40 | | 577 | 577 | | | |
| 100140885 | WILDWOOD | MO | | 01/25/2024 | | 346 | | 3 | | | 3 | | 349 | 349 | | | |
| 100134518 | BRANSON | MO | | 10/30/2023 | | 262 | | (12) | | | (12) | | 250 | 250 | | | |
| 100136927 | PHILADELPHIA | PA | | 11/28/2023 | | 195 | | 2 | | | 2 | | 197 | 197 | | | |
| 100155712 | RIVERSIDE | CA | | 06/18/2024 | | 410 | | (17) | | | (17) | | 393 | 393 | | | |
| 100013490 | VERO BEACH | FL | | 05/25/2017 | | 277 | | 33 | | | 33 | | 310 | 310 | | | |
| 100029534 | HENDERSON | NV | | 10/26/2018 | | 595 | | 40 | | | 40 | | 635 | 635 | | | |
| 100132714 | MEMPHIS | TN | | 11/03/2023 | | 211 | | (17) | | | (17) | | 194 | 194 | | | |
| 100011269 | LEVITTOWN | PA | | 12/23/2016 | | 2,131 | | 289 | | | 289 | | 2,420 | 2,420 | | | |
| 100023376 | BRYAN | TX | | 08/16/2018 | | 718 | | (18) | | | (18) | | 700 | 700 | | | |
| 100117193 | LABELLE | FL | | 07/20/2023 | | 416 | | 5 | | | 5 | | 421 | 421 | | | |
| 100030759 | AVENTURA | FL | | 04/09/2019 | | 735 | | 247 | | | 247 | | 982 | 982 | | | |
| 100081549 | PELHAM | AL | | 03/18/2022 | | 724 | | 38 | | | 38 | | 762 | 762 | | | |
| 100113634 | FREDERICK | MD | | 06/29/2023 | | 410 | | 153 | | | 153 | | 563 | 563 | | | |
| 100078881 | SCHERERVILLE | IN | | 02/24/2022 | | 661 | | (9) | | | (9) | | 652 | 652 | | | |
| 100100037 | EDISON | NJ | | 03/28/2023 | | 222 | | (10) | | | (10) | | 212 | 212 | | | |
| 100065196 | ORLANDO | FL | | 07/14/2021 | | 1,195 | | (22) | | | (22) | | 1,173 | 1,173 | | | |
| 100139412 | KENOSHA | WI | | 12/28/2023 | | 269 | | | | | | | 269 | 269 | | | |
| 100114610 | WESTWEGO | LA | | 06/29/2023 | | 254 | | (21) | | | (21) | | 233 | 233 | | | |
| 100134514 | BRANSON | MO | | 10/30/2023 | | 262 | | (12) | | | (12) | | 250 | 250 | | | |
| 100077192 | ALEXANDER | AR | | 01/03/2022 | | 1,547 | | (6) | | | (6) | | 1,541 | 1,541 | | | |
| 100155175 | WEST CHESTER | PA | | 07/19/2024 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100023965 | CIBOLO | TX | | 09/10/2018 | | 850 | | (23) | | | (23) | | 827 | 827 | | | |
| 100155550 | LONGVIEW | WA | | 06/18/2024 | | 544 | | (15) | | | (15) | | 529 | 529 | | | |
| 100137107 | MANASSAS | VA | | 11/28/2023 | | 6,891 | | (90) | | | (90) | | 6,801 | 6,801 | | | |
| 100134023 | KANSAS CITY | MO | | 10/25/2023 | | 322 | | (5) | | | (5) | | 317 | 317 | | | |
| 100020131 | ACWORTH | GA | | 07/17/2018 | | 734 | | (20) | | | (20) | | 714 | 714 | | | |
| 100063107 | PITTSBURGH | PA | | 07/01/2021 | | 1,020 | | 2 | | | 2 | | 1,022 | 1,022 | | | |
| 100026886 | MIAMI | FL | | 09/26/2018 | | 664 | | 128 | | | 128 | | 792 | 792 | | | |
| 100026011 | OPA LOCKA | FL | | 09/20/2018 | | 468 | | 81 | | | 81 | | 549 | 549 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113048 | NORTH LAS VEGAS | NV | | 06/29/2023 | | 1,049 | | 265 | | | 265 | | 1,314 | 1,314 | | | |
| 100127395 | NEWPORT NEWS | VA | | 08/30/2023 | | 470 | | 328 | | | 328 | | 798 | 798 | | | |
| 100161821 | LINDENWOLD | NJ | | 07/31/2024 | | 309 | | (8) | | | (8) | | 301 | 301 | | | |
| 100156716 | WHITNEY | TX | | 06/26/2024 | | 177 | | (17) | | | (17) | | 160 | 160 | | | |
| 100115228 | SLIDELL | LA | | 07/17/2023 | | 295 | | (8) | | | (8) | | 287 | 287 | | | |
| 100060213 | MOYOCK | NC | | 06/25/2021 | | 688 | | (25) | | | (25) | | 663 | 663 | | | |
| 100011693 | TURNERSVILLE | NJ | | 03/08/2017 | | 825 | | 107 | | | 107 | | 932 | 932 | | | |
| 100024244 | ANTIOCH | TN | | 09/20/2018 | | 761 | | (24) | | | (24) | | 737 | 737 | | | |
| 100149973 | KISSIMMEE | FL | | 06/07/2024 | | 176 | | (10) | | | (10) | | 166 | 166 | | | |
| 100018060 | LACEY | WA | | 06/08/2018 | | 763 | | (20) | | | (20) | | 743 | 743 | | | |
| 100053469 | SOMERS POINT | NJ | | 03/23/2021 | | 2,233 | | (186) | | | (186) | | 2,047 | 2,047 | | | |
| 100071854 | CARLISLE | PA | | 10/14/2021 | | 862 | | (27) | | | (27) | | 835 | 835 | | | |
| 100112307 | MEMPHIS | TN | | 06/29/2023 | | 499 | | 19 | | | 19 | | 518 | 518 | | | |
| 100130165 | ANDERSON | IN | | 11/15/2023 | | 218 | | (13) | | | (13) | | 205 | 205 | | | |
| 100114449 | BEACH PARK | IL | | 06/29/2023 | | 1,458 | | 180 | | | 180 | | 1,638 | 1,638 | | | |
| 100117561 | STUART | FL | | 07/20/2023 | | 243 | | (8) | | | (8) | | 235 | 235 | | | |
| 100065124 | HAZEL CREST | IL | | 07/14/2021 | | 726 | | (19) | | | (19) | | 707 | 707 | | | |
| 100055400 | ROUND LAKE BEACH | IL | | 03/23/2021 | | 300 | | (24) | | | (24) | | 276 | 276 | | | |
| 100100794 | BARNEGAT | NJ | | 04/28/2023 | | 463 | | 8 | | | 8 | | 471 | 471 | | | |
| 100076775 | GALVESTON | TX | | 12/27/2021 | | 533 | | (43) | | | (43) | | 490 | 490 | | | |
| 100043124 | PUEBLO | CO | | 05/28/2020 | | 505 | | 11 | | | 11 | | 516 | 516 | | | |
| 100126562 | LANCASTER | CA | | 08/30/2023 | | 2,059 | | 133 | | | 133 | | 2,192 | 2,192 | | | |
| 100139455 | BALTIMORE | MD | | 12/28/2023 | | 169 | | (12) | | | (12) | | 157 | 157 | | | |
| 100066459 | GREENVILLE | SC | | 08/02/2021 | | 997 | | (13) | | | (13) | | 984 | 984 | | | |
| 100084716 | CALEXICO | CA | | 08/02/2022 | | 360 | | (12) | | | (12) | | 348 | 348 | | | |
| 100156890 | ALLENTOWN | PA | | 06/27/2024 | | 293 | | (3) | | | (3) | | 290 | 290 | | | |
| 100064913 | QUINLAN | TX | | 07/14/2021 | | 684 | | (27) | | | (27) | | 657 | 657 | | | |
| 100064408 | REYNOLDSBURG | OH | | 07/01/2021 | | 264 | | 9 | | | 9 | | 273 | 273 | | | |
| 100102475 | MIRAMAR BEACH | FL | | 06/07/2023 | | 388 | | (1) | | | (1) | | 387 | 387 | | | |
| 100061159 | ELK RIVER | MN | | 06/01/2021 | | 1,055 | | 5 | | | 5 | | 1,060 | 1,060 | | | |
| 100075569 | LEXINGTON | OH | | 12/01/2021 | | 511 | | (12) | | | (12) | | 499 | 499 | | | |
| 100060464 | CHAPEL HILL | NC | | 06/01/2021 | | 1,429 | | 6 | | | 6 | | 1,435 | 1,435 | | | |
| 100012800 | MINNEAPOLIS | MN | | 05/25/2017 | | 458 | | 101 | | | 101 | | 559 | 559 | | | |
| 100131729 | ESSEX | MD | | 10/06/2023 | | 446 | | 30 | | | 30 | | 476 | 476 | | | |
| 100103546 | ROANOKE | VA | | 05/08/2023 | | 339 | | (22) | | | (22) | | 317 | 317 | | | |
| 100063309 | LENEXA | KS | | 07/01/2021 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100060259 | PHILADELPHIA | PA | | 06/25/2021 | | 748 | | (15) | | | (15) | | 733 | 733 | | | |
| 100084804 | REDFORD | MI | | 08/02/2022 | | 272 | | (13) | | | (13) | | 259 | 259 | | | |
| 100062245 | LEHIGH ACRES | FL | | 07/01/2021 | | 796 | | 6 | | | 6 | | 802 | 802 | | | |
| 100013208 | COLTON | CA | | 05/25/2017 | | 1,095 | | 289 | | | 289 | | 1,384 | 1,384 | | | |
| 100061388 | OTTUMWA | IA | | 06/01/2021 | | 883 | | 4 | | | 4 | | 887 | 887 | | | |
| 100108459 | PIEDMONT | SC | | 05/25/2023 | | 1,179 | | (37) | | | (37) | | 1,142 | 1,142 | | | |
| 100139276 | ST. LOUIS | MO | | 12/28/2023 | | 5,583 | | (77) | | | (77) | | 5,506 | 5,506 | | | |
| 100049648 | GRESHAM | OR | | 11/20/2020 | | 1,020 | | (53) | | | (53) | | 967 | 967 | | | |
| 100078879 | TWENTYNINE PALMS | CA | | 02/24/2022 | | 697 | | (8) | | | (8) | | 689 | 689 | | | |
| 100024601 | FRAMINGHAM | MA | | 09/20/2018 | | 576 | | 84 | | | 84 | | 660 | 660 | | | |
| 100018192 | THE COLONY | TX | | 06/08/2018 | | 750 | | (14) | | | (14) | | 736 | 736 | | | |
| 100138164 | MACON | GA | | 12/14/2023 | | 23,988 | | 125 | | | 125 | | 24,113 | 24,113 | | | |
| 100141725 | RESTON | VA | | 01/30/2024 | | 257 | | (15) | | | (15) | | 242 | 242 | | | |
| 100025869 | NEW LONDON | CT | | 09/20/2018 | | 282 | | 145 | | | 145 | | 427 | 427 | | | |
| 100157656 | GALVESTON | TX | | 06/28/2024 | | 163 | | (11) | | | (11) | | 152 | 152 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062992 | ZION | IL | | 07/01/2021 | | 989 | | 1 | | | 1 | | 990 | 990 | | | |
| 100113750 | HARMONY | PA | | 06/29/2023 | | 2,140 | | 188 | | | 188 | | 2,328 | 2,328 | | | |
| 100084632 | BELVIDERE | IL | | 08/02/2022 | | 274 | | (21) | | | (21) | | 253 | 253 | | | |
| 100134323 | COLUMBUS | GA | | 10/27/2023 | | 241 | | (16) | | | (16) | | 225 | 225 | | | |
| 100110652 | CRYSTAL BEACH | TX | | 06/30/2023 | | 6,413 | | 23 | | | 23 | | 6,436 | 6,436 | | | |
| 100070948 | BATON ROUGE | LA | | 10/01/2021 | | 877 | | (12) | | | (12) | | 865 | 865 | | | |
| 100049513 | SAINT PETERSBURG | FL | | 11/20/2020 | | 685 | | (29) | | | (29) | | 656 | 656 | | | |
| 100054966 | SEAFORD | DE | | 03/23/2021 | | 710 | | (56) | | | (56) | | 654 | 654 | | | |
| 100119742 | EUCLID | OH | | 08/08/2023 | | 295 | | (6) | | | (6) | | 289 | 289 | | | |
| 100115126 | CINCINNATI | OH | | 07/17/2023 | | 305 | | (7) | | | (7) | | 298 | 298 | | | |
| 100079915 | MYRTLE BEACH | SC | | 04/25/2022 | | 686 | | 9 | | | 9 | | 695 | 695 | | | |
| 100115561 | MYRTLE BEACH | SC | | 07/19/2023 | | 285 | | (10) | | | (10) | | 275 | 275 | | | |
| 100016565 | MCGAHEYSVILLE | VA | | 04/10/2018 | | 767 | | (20) | | | (20) | | 747 | 747 | | | |
| 100112772 | HANFORD | CA | | 06/29/2023 | | 2,146 | | 212 | | | 212 | | 2,358 | 2,358 | | | |
| 100151141 | SARASOTA | FL | | 05/09/2024 | | 395 | | (8) | | | (8) | | 387 | 387 | | | |
| 100117679 | PHILADELPHIA | PA | | 07/20/2023 | | 290 | | (9) | | | (9) | | 281 | 281 | | | |
| 100135302 | MIAMI | FL | | 11/13/2023 | | 53,454 | | (1,091) | | | (1,091) | | 52,363 | 52,363 | | | |
| 100100239 | BALTIMORE | MD | | 03/17/2023 | | 328 | | (9) | | | (9) | | 319 | 319 | | | |
| 100086498 | WICHITA | KS | | 09/30/2022 | | 2,353 | | (49) | | | (49) | | 2,304 | 2,304 | | | |
| 100113383 | ALTAMONTE SPRINGS | FL | | 06/29/2023 | | 257 | | 241 | | | 241 | | 498 | 498 | | | |
| 100116365 | PLYMOUTH | PA | | 07/20/2023 | | 495 | | 45 | | | 45 | | 540 | 540 | | | |
| 100147219 | KIAMESHA LAKE | NY | | 03/28/2024 | | 90 | | (3) | | | (3) | | 87 | 87 | | | |
| 100116869 | TORRANCE | CA | | 07/20/2023 | | 518 | | 32 | | | 32 | | 550 | 550 | | | |
| 100060255 | LEBANON | PA | | 06/25/2021 | | 727 | | (22) | | | (22) | | 705 | 705 | | | |
| 100100823 | PASADENA | MD | | 04/28/2023 | | 537 | | 28 | | | 28 | | 565 | 565 | | | |
| 100071840 | VIRGINIA BEACH | VA | | 10/14/2021 | | 682 | | (29) | | | (29) | | 653 | 653 | | | |
| 100081505 | SCHERTZ | TX | | 03/18/2022 | | 483 | | 20 | | | 20 | | 503 | 503 | | | |
| 100132366 | PHILADELPHIA | PA | | 11/03/2023 | | 235 | | (6) | | | (6) | | 229 | 229 | | | |
| 100153386 | MYRTLE BEACH | SC | | 05/29/2024 | | 190 | | (10) | | | (10) | | 180 | 180 | | | |
| 100139344 | BURLINGTON | NJ | | 12/28/2023 | | 269 | | (9) | | | (9) | | 260 | 260 | | | |
| 100153396 | CINCINNATI | OH | | 05/29/2024 | | 644 | | (69) | | | (69) | | 575 | 575 | | | |
| 100128295 | PASADENA | TX | | 09/14/2023 | | 248 | | (18) | | | (18) | | 230 | 230 | | | |
| 100061870 | LANSING | IL | | 07/01/2021 | | 1,790 | | (22) | | | (22) | | 1,768 | 1,768 | | | |
| 100113692 | LOS ANGELES | CA | | 06/29/2023 | | 438 | | 73 | | | 73 | | 511 | 511 | | | |
| 100024911 | DELHI | CA | | 09/20/2018 | | 294 | | 64 | | | 64 | | 358 | 358 | | | |
| 100134283 | MEMPHIS | TN | | 10/27/2023 | | 252 | | (15) | | | (15) | | 237 | 237 | | | |
| 100111720 | CHICAGO | IL | | 06/29/2023 | | 165 | | 124 | | | 124 | | 289 | 289 | | | |
| 100078868 | SPRING | TX | | 02/24/2022 | | 738 | | (8) | | | (8) | | 730 | 730 | | | |
| 100128013 | ROANOKE | VA | | 09/08/2023 | | 418 | | 16 | | | 16 | | 434 | 434 | | | |
| 100134002 | BETHLEHEM | PA | | 10/25/2023 | | 265 | | (9) | | | (9) | | 256 | 256 | | | |
| 100111476 | ARLINGTON | TX | | 06/29/2023 | | 454 | | 262 | | | 262 | | 716 | 716 | | | |
| 100114438 | NAZARETH | PA | | 06/29/2023 | | 350 | | 42 | | | 42 | | 392 | 392 | | | |
| 100061107 | ST LOUIS | MO | | 06/01/2021 | | 1,107 | | 5 | | | 5 | | 1,112 | 1,112 | | | |
| 100117839 | HOUSTON | TX | | 07/20/2023 | | 196 | | (9) | | | (9) | | 187 | 187 | | | |
| 100145790 | CHICAGO | IL | | 05/08/2024 | | 221 | | (10) | | | (10) | | 211 | 211 | | | |
| 100020212 | JACKSONVILLE | FL | | 07/17/2018 | | 700 | | (25) | | | (25) | | 675 | 675 | | | |
| 100019642 | SEVIERVILLE | TN | | 07/26/2018 | | 995 | | (20) | | | (20) | | 975 | 975 | | | |
| 100113808 | UPPER MARLBORO | MD | | 06/29/2023 | | 1,879 | | 266 | | | 266 | | 2,145 | 2,145 | | | |
| 100047191 | GREENSBORO | NC | | 11/20/2020 | | 1,742 | | (208) | | | (208) | | 1,534 | 1,534 | | | |
| 100078231 | HURON | OH | | 02/10/2022 | | 541 | | (36) | | | (36) | | 505 | 505 | | | |
| 100138154 | CHALFONT | PA | | 12/14/2023 | | 5,770 | | (89) | | | (89) | | 5,681 | 5,681 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100063550 | INDIANAPOLIS | IN | | 07/01/2021 | | 853 | | (8) | | | (8) | | 845 | 845 | | | |
| 100102503 | GLOUCESTER CITY | NJ | | 06/07/2023 | | 502 | | (26) | | | (26) | | 476 | 476 | | | |
| 100065235 | LUBBOCK | TX | | 07/14/2021 | | 762 | | (10) | | | (10) | | 752 | 752 | | | |
| 100088803 | DECATUR | GA | | 11/15/2022 | | 217 | | (14) | | | (14) | | 203 | 203 | | | |
| 100024664 | JACKSONVILLE | FL | | 09/20/2018 | | 440 | | 95 | | | 95 | | 535 | 535 | | | |
| 100138086 | BALTIMORE | MD | | 12/13/2023 | | 7,377 | | 173 | | | 173 | | 7,550 | 7,785 | | 236 | 236 |
| 100127942 | MORRISTOWN | TN | | 09/08/2023 | | 2,261 | | 21 | | | 21 | | 2,282 | 2,282 | | | |
| 100011550 | CLERMONT | FL | | 03/08/2017 | | 732 | | 291 | | | 291 | | 1,023 | 1,023 | | | |
| 100112488 | RIVER EDGE | NJ | | 06/29/2023 | | 596 | | 114 | | | 114 | | 710 | 710 | | | |
| 100112039 | STAUNTON | VA | | 06/29/2023 | | 220 | | 25 | | | 25 | | 245 | 245 | | | |
| 100131859 | PURCELL | OK | | 10/06/2023 | | 245 | | (17) | | | (17) | | 228 | 228 | | | |
| 100132273 | KINGMAN | AZ | | 10/13/2023 | | 86,474 | | 1,139 | | | 1,139 | | 87,613 | 87,613 | | | |
| 100061265 | SAND LAKE | MI | | 06/01/2021 | | 918 | | 4 | | | 4 | | 922 | 922 | | | |
| 100077571 | JOHNSTOWN | PA | | 01/03/2022 | | 761 | | (19) | | | (19) | | 742 | 742 | | | |
| 100153593 | PHILADELPHIA | PA | | 05/31/2024 | | 285 | | (2) | | | (2) | | 283 | 283 | | | |
| 100078693 | DIAMOND BAR | CA | | 02/02/2022 | | 9,597 | | 120 | | | 120 | | 9,717 | 9,717 | | | |
| 100043183 | REDDING | CA | | 05/28/2020 | | 1,090 | | 22 | | | 22 | | 1,112 | 1,112 | | | |
| 100079526 | MARY ESTHER | FL | | 04/08/2022 | | 949 | | (100) | | | (100) | | 849 | 849 | | | |
| 100129863 | HOUSTON | TX | | 09/27/2023 | | 296 | | (10) | | | (10) | | 286 | 286 | | | |
| 100134967 | CHICAGO | IL | | 10/30/2023 | | 292 | | 1 | | | 1 | | 293 | 293 | | | |
| 100130045 | BALTIMORE | MD | | 09/27/2023 | | 248 | | (6) | | | (6) | | 242 | 242 | | | |
| 100112701 | BRANDYWINE | MD | | 06/29/2023 | | 550 | | 280 | | | 280 | | 830 | 830 | | | |
| 100064983 | JONESBORO | AR | | 07/14/2021 | | 694 | | (24) | | | (24) | | 670 | 670 | | | |
| 100023290 | LEXINGTON | KY | | 08/16/2018 | | 758 | | (13) | | | (13) | | 745 | 745 | | | |
| 100013754 | WALLA WALLA | WA | | 05/25/2017 | | 375 | | 25 | | | 25 | | 400 | 400 | | | |
| 100060534 | ANTIOCH | TN | | 06/01/2021 | | 1,030 | | 4 | | | 4 | | 1,034 | 1,034 | | | |
| 100043152 | SOUTH ELGIN | IL | | 05/28/2020 | | 1,325 | | 129 | | | 129 | | 1,454 | 1,454 | | | |
| 100141159 | CHATTANOOGA | TN | | 01/30/2024 | | 324 | | (10) | | | (10) | | 314 | 314 | | | |
| 100013397 | CHULA VISTA | CA | | 05/25/2017 | | 378 | | 308 | | | 308 | | 686 | 686 | | | |
| 100153081 | COLUMBUS | OH | | 06/27/2024 | | 812 | | (59) | | | (59) | | 753 | 753 | | | |
| 100127654 | OCALA | FL | | 09/08/2023 | | 254 | | (2) | | | (2) | | 252 | 252 | | | |
| 100131715 | AMELIA COURT HOUSE | VA | | 10/06/2023 | | 789 | | 5 | | | 5 | | 794 | 794 | | | |
| 100078838 | SUMMERFIELD | FL | | 02/24/2022 | | 693 | | (2) | | | (2) | | 691 | 691 | | | |
| 100127189 | WOODLAND HILLS | UT | | 08/30/2023 | | 1,147 | | 101 | | | 101 | | 1,248 | 1,248 | | | |
| 100158511 | DOTHAN | AL | | 07/10/2024 | | 280 | | (12) | | | (12) | | 268 | 268 | | | |
| 100109984 | JOHNSTON | RI | | 06/22/2023 | | 326 | | (7) | | | (7) | | 319 | 319 | | | |
| 100141491 | SULPHUR | LA | | 01/30/2024 | | 231 | | (15) | | | (15) | | 216 | 216 | | | |
| 100135870 | TRENTON | NJ | | 11/13/2023 | | 170 | | (9) | | | (9) | | 161 | 161 | | | |
| 100069243 | VAN BUREN | AR | | 09/01/2021 | | 1,374 | | (13) | | | (13) | | 1,361 | 1,361 | | | |
| 100069484 | CEDARVILLE | OH | | 09/01/2021 | | 788 | | (8) | | | (8) | | 780 | 780 | | | |
| 100103192 | WATERBURY | CT | | 04/21/2023 | | 301 | | (8) | | | (8) | | 293 | 293 | | | |
| 100018331 | BERLIN | CT | | 06/27/2018 | | 776 | | (16) | | | (16) | | 760 | 760 | | | |
| 100064851 | FOUNTAIN HILLS | AZ | | 07/14/2021 | | 680 | | (29) | | | (29) | | 651 | 651 | | | |
| 100066808 | LAWNSIDE | NJ | | 08/02/2021 | | 824 | | 1 | | | 1 | | 825 | 825 | | | |
| 100092070 | NIAGARA FALLS | NY | | 02/09/2023 | | 197 | | (6) | | | (6) | | 191 | 191 | | | |
| 100064836 | NAVARRE | FL | | 07/14/2021 | | 707 | | (31) | | | (31) | | 676 | 676 | | | |
| 100161861 | MELBOURNE | FL | | 07/31/2024 | | 405 | | (3) | | | (3) | | 402 | 402 | | | |
| 100115190 | KALAMAZOO | MI | | 07/17/2023 | | 308 | | (6) | | | (6) | | 302 | 302 | | | |
| 100062917 | HAMILTON | NJ | | 07/01/2021 | | 732 | | (3) | | | (3) | | 729 | 729 | | | |
| 100162083 | AUGUSTA | GA | | 07/31/2024 | | 104 | | (3) | | | (3) | | 101 | 101 | | | |
| 100151709 | TOMS RIVER | NJ | | 05/10/2024 | | 228 | | (13) | | | (13) | | 215 | 215 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153719 | KAUFMAN | TX | | 07/11/2024 | | 184 | | (10) | | | (10) | | 174 | 174 | | | |
| 100136838 | TRENTON | NJ | | 11/27/2023 | | 266 | | (8) | | | (8) | | 258 | 258 | | | |
| 100025820 | TUCSON | AZ | | 09/20/2018 | | 505 | | 63 | | | 63 | | 568 | 568 | | | |
| 100113270 | JAMAICA | NY | | 06/29/2023 | | 2,230 | | 236 | | | 236 | | 2,466 | 2,466 | | | |
| 100031072 | DINUBA | CA | | 03/29/2019 | | 555 | | 79 | | | 79 | | 634 | 634 | | | |
| 100028673 | NEW DURHAM | NH | | 10/26/2018 | | 572 | | 139 | | | 139 | | 711 | 711 | | | |
| 100116391 | PETOSKEY | MI | | 07/20/2023 | | 2,457 | | 55 | | | 55 | | 2,512 | 2,512 | | | |
| 100023214 | SALVO | NC | | 08/16/2018 | | 1,766 | | (23) | | | (23) | | 1,743 | 1,743 | | | |
| 100156795 | SAN ELIZARIO | TX | | 06/26/2024 | | 83 | | (5) | | | (5) | | 78 | 78 | | | |
| 100018143 | BLACKSBURG | VA | | 06/08/2018 | | 706 | | (17) | | | (17) | | 689 | 689 | | | |
| 100024505 | CHICAGO | IL | | 09/20/2018 | | 2,169 | | 832 | | | 832 | | 3,001 | 3,001 | | | |
| 100101018 | WESTWOOD | CA | | 04/28/2023 | | 705 | | 100 | | | 100 | | 805 | 805 | | | |
| 100128205 | WACO | TX | | 09/18/2023 | | 23,167 | | 118 | | | 118 | | 23,285 | 23,285 | | | |
| 100024351 | ALBUQUERQUE | NM | | 09/20/2018 | | 676 | | (21) | | | (21) | | 655 | 655 | | | |
| 100113382 | RANDALLSTOWN | MD | | 06/29/2023 | | 1,902 | | 123 | | | 123 | | 2,025 | 2,025 | | | |
| 100143022 | HOUSTON | TX | | 02/12/2024 | | 159 | | (11) | | | (11) | | 148 | 148 | | | |
| 100016432 | LOVELAND | CO | | 04/05/2018 | | 763 | | (13) | | | (13) | | 750 | 750 | | | |
| 100142478 | TAMARAC | FL | | 03/08/2024 | | 323 | | (34) | | | (34) | | 289 | 289 | | | |
| 100102171 | NEWPORT NEWS | VA | | 04/14/2023 | | 184 | | (8) | | | (8) | | 176 | 176 | | | |
| 100090930 | BALTIMORE | MD | | 01/31/2023 | | 397 | | (17) | | | (17) | | 380 | 380 | | | |
| 100139065 | KANSAS CITY | MO | | 12/28/2023 | | 206 | | (13) | | | (13) | | 193 | 193 | | | |
| 100030655 | VANCE | AL | | 04/09/2019 | | 1,204 | | 102 | | | 102 | | 1,306 | 1,306 | | | |
| 100147384 | KINGMAN | AZ | | 05/08/2024 | | 272 | | (18) | | | (18) | | 254 | 254 | | | |
| 100020388 | ANOKA | MN | | 07/27/2018 | | 691 | | (22) | | | (22) | | 669 | 669 | | | |
| 100090702 | SAN ANTONIO | TX | | 12/29/2022 | | 100 | | (7) | | | (7) | | 93 | 93 | | | |
| 100025417 | PLAINFIELD | NJ | | 09/20/2018 | | 406 | | 132 | | | 132 | | 538 | 538 | | | |
| 100126768 | STREETSBORO | OH | | 08/30/2023 | | 1,817 | | 313 | | | 313 | | 2,130 | 2,130 | | | |
| 100100491 | HANOVER | PA | | 04/27/2023 | | 436 | | 8 | | | 8 | | 444 | 444 | | | |
| 100107952 | CIBOLO | TX | | 06/29/2023 | | 458 | | (1) | | | (1) | | 457 | 457 | | | |
| 100138238 | WARNER ROBINS | GA | | 12/14/2023 | | 208 | | (15) | | | (15) | | 193 | 193 | | | |
| 100140185 | LAS VEGAS | NV | | 01/11/2024 | | 298 | | (4) | | | (4) | | 294 | 294 | | | |
| 100091537 | TRENTON | NJ | | 01/20/2023 | | 283 | | (10) | | | (10) | | 273 | 273 | | | |
| 100119821 | WINTER HAVEN | FL | | 08/08/2023 | | 294 | | (10) | | | (10) | | 284 | 284 | | | |
| 100057576 | MEMPHIS | TN | | 06/30/2021 | | 671 | | (10) | | | (10) | | 661 | 661 | | | |
| 100077447 | MADISON | TN | | 01/03/2022 | | 861 | | (15) | | | (15) | | 846 | 846 | | | |
| 100055760 | WINSTON SALEM | NC | | 03/23/2021 | | 627 | | (29) | | | (29) | | 598 | 598 | | | |
| 100064990 | RANSON | WV | | 07/14/2021 | | 868 | | (30) | | | (30) | | 838 | 838 | | | |
| 100044255 | SWEDESBORO | NJ | | 08/19/2020 | | 919 | | 70 | | | 70 | | 989 | 989 | | | |
| 100024283 | LEANDER | TX | | 09/20/2018 | | 766 | | (17) | | | (17) | | 749 | 749 | | | |
| 100024323 | LONG BEACH | CA | | 09/20/2018 | | 986 | | (15) | | | (15) | | 971 | 971 | | | |
| 100111268 | BRIDGETON | MO | | 06/29/2023 | | 1,731 | | 36 | | | 36 | | 1,767 | 1,767 | | | |
| 100054440 | ORLANDO | FL | | 03/23/2021 | | 625 | | (10) | | | (10) | | 615 | 615 | | | |
| 100030287 | SAYLORSBURG | PA | | 12/20/2018 | | 631 | | 67 | | | 67 | | 698 | 698 | | | |
| 100130225 | PANAMA CITY | FL | | 11/15/2023 | | 457 | | (39) | | | (39) | | 418 | 418 | | | |
| 100101615 | LAFAYETTE | IN | | 04/26/2023 | | 327 | | (8) | | | (8) | | 319 | 319 | | | |
| 100073387 | GOOSE CREEK | SC | | 11/01/2021 | | 1,354 | | (8) | | | (8) | | 1,346 | 1,346 | | | |
| 100079044 | NORFOLK | VA | | 02/24/2022 | | 644 | | (12) | | | (12) | | 632 | 632 | | | |
| 100030187 | OXON HILL | MD | | 12/20/2018 | | 484 | | 57 | | | 57 | | 541 | 541 | | | |
| 100017604 | KISSIMMEE | FL | | 04/26/2018 | | 537 | | 65 | | | 65 | | 602 | 602 | | | |
| 100069649 | TWENTYNINE PALMS | CA | | 09/01/2021 | | 576 | | (1) | | | (1) | | 575 | 575 | | | |
| 100113431 | SCOTTSDALE | AZ | | 06/29/2023 | | 2,288 | | 124 | | | 124 | | 2,412 | 2,412 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100141480 | ECORSE | MI | | 01/30/2024 | | 295 | | (12) | | | (12) | | 283 | 283 | | | |
| 100138135 | UPPER DARBY | PA | | 12/14/2023 | | 1,866 | | (36) | | | (36) | | 1,830 | 1,830 | | | |
| 100045312 | BONANZA | OR | | 11/25/2020 | | 377 | | (19) | | | (19) | | 358 | 358 | | | |
| 100133990 | BUFFALO | NY | | 10/25/2023 | | 374 | | (9) | | | (9) | | 365 | 365 | | | |
| 100137358 | NORTH TONAWANDA | NY | | 12/01/2023 | | 182 | | (11) | | | (11) | | 171 | 171 | | | |
| 100061899 | EASLEY | SC | | 07/01/2021 | | 787 | | (9) | | | (9) | | 778 | 778 | | | |
| 100143056 | COLUMBIA | SC | | 02/14/2024 | | 174 | | (13) | | | (13) | | 161 | 161 | | | |
| 100116979 | PINEVILLE | NC | | 07/20/2023 | | 574 | | 119 | | | 119 | | 693 | 693 | | | |
| 100061304 | VINELAND | NJ | | 06/01/2021 | | 865 | | 4 | | | 4 | | 869 | 869 | | | |
| 100077668 | MINDEN | LA | | 01/03/2022 | | 244 | | (4) | | | (4) | | 240 | 240 | | | |
| 100028938 | CHICAGO | IL | | 10/26/2018 | | 510 | | 89 | | | 89 | | 599 | 599 | | | |
| 100135980 | PERRY | IA | | 11/16/2023 | | 2,061 | | (56) | | | (56) | | 2,005 | 2,005 | | | |
| 100108082 | HOUSTON | TX | | 05/24/2023 | | 2,013 | | (135) | | | (135) | | 1,878 | 1,878 | | | |
| 100013934 | SCHAUMBURG | IL | | 05/25/2017 | | 3,505 | | 781 | | | 781 | | 4,286 | 4,286 | | | |
| 100139094 | SAN JUAN | TX | | 12/28/2023 | | 144 | | (12) | | | (12) | | 132 | 132 | | | |
| 100133182 | WINSTON SALEM | NC | | 11/29/2023 | | 303 | | 12 | | | 12 | | 315 | 315 | | | |
| 100079504 | REISTERSTOWN | MD | | 04/25/2022 | | 746 | | 37 | | | 37 | | 783 | 783 | | | |
| 100126579 | MORRILL | ME | | 08/30/2023 | | 1,035 | | (104) | | | (104) | | 931 | 931 | | | |
| 100024484 | LOWELL | MA | | 09/20/2018 | | 477 | | 46 | | | 46 | | 523 | 523 | | | |
| 100031477 | CHICAGO | IL | | 03/29/2019 | | 1,411 | | 124 | | | 124 | | 1,535 | 1,535 | | | |
| 100081030 | WASILLA | AK | | 03/18/2022 | | 746 | | 37 | | | 37 | | 783 | 783 | | | |
| 100062504 | MESQUITE | TX | | 07/01/2021 | | 481 | | (6) | | | (6) | | 475 | 475 | | | |
| 100112237 | WAUKESHA | WI | | 06/29/2023 | | 755 | | 176 | | | 176 | | 931 | 931 | | | |
| 100117020 | JACKSON | TN | | 07/20/2023 | | 527 | | 81 | | | 81 | | 608 | 608 | | | |
| 100149837 | AKRON | OH | | 04/29/2024 | | 185 | | (9) | | | (9) | | 176 | 176 | | | |
| 100112319 | POWER | MT | | 06/29/2023 | | 501 | | (16) | | | (16) | | 485 | 485 | | | |
| 100111251 | KENOSHA | WI | | 06/29/2023 | | 316 | | (19) | | | (19) | | 297 | 297 | | | |
| 100023558 | SARASOTA | FL | | 09/04/2018 | | 894 | | (8) | | | (8) | | 886 | 886 | | | |
| 100133935 | COLLINGDALE | PA | | 10/25/2023 | | 290 | | (9) | | | (9) | | 281 | 281 | | | |
| 100103555 | BALTIMORE | MD | | 05/08/2023 | | 175 | | (12) | | | (12) | | 163 | 163 | | | |
| 100090626 | MILLVILLE | NJ | | 12/29/2022 | | 318 | | 24 | | | 24 | | 342 | 342 | | | |
| 100081436 | KINGMAN | AZ | | 03/18/2022 | | 812 | | 24 | | | 24 | | 836 | 836 | | | |
| 100116299 | SUGAR LAND | TX | | 07/20/2023 | | 712 | | 245 | | | 245 | | 957 | 957 | | | |
| 100138070 | BAKERSFIELD | CA | | 12/13/2023 | | 161 | | (3) | | | (3) | | 158 | 231 | | 74 | 74 |
| 100134690 | DEARBORN HEIGHTS | MI | | 10/30/2023 | | 316 | | (7) | | | (7) | | 309 | 309 | | | |
| 100053765 | BUFORD | GA | | 03/23/2021 | | 709 | | 11 | | | 11 | | 720 | 720 | | | |
| 100158475 | ORLANDO | FL | | 07/10/2024 | | 756 | | (28) | | | (28) | | 728 | 728 | | | |
| 100111621 | PLANT CITY | FL | | 06/29/2023 | | 567 | | 68 | | | 68 | | 635 | 635 | | | |
| 100057939 | FORT WORTH | TX | | 06/30/2021 | | 895 | | (12) | | | (12) | | 883 | 883 | | | |
| 100020155 | FORNEY | TX | | 07/17/2018 | | 724 | | (20) | | | (20) | | 704 | 704 | | | |
| 100066766 | MOUNT LAUREL | NJ | | 08/02/2021 | | 682 | | (8) | | | (8) | | 674 | 674 | | | |
| 100145789 | HOUSTON | TX | | 05/08/2024 | | 292 | | (18) | | | (18) | | 274 | 274 | | | |
| 100146286 | COLORADO SPRINGS | CO | | 03/19/2024 | | 594 | | (24) | | | (24) | | 570 | 570 | | | |
| 100064984 | IDAHO FALLS | ID | | 07/14/2021 | | 3,975 | | (137) | | | (137) | | 3,838 | 3,838 | | | |
| 100067348 | CASTALIA | NC | | 08/02/2021 | | 1,920 | | 42 | | | 42 | | 1,962 | 1,962 | | | |
| 100081087 | OMAHA | NE | | 03/18/2022 | | 811 | | 44 | | | 44 | | 855 | 855 | | | |
| 100060970 | FRESNO | CA | | 06/01/2021 | | 1,052 | | 4 | | | 4 | | 1,056 | 1,056 | | | |
| 100112816 | CHICAGO | IL | | 06/29/2023 | | 1,762 | | 117 | | | 117 | | 1,879 | 1,879 | | | |
| 100054100 | BENNINGTON | VT | | 03/23/2021 | | 412 | | 13 | | | 13 | | 425 | 425 | | | |
| 100025100 | FRANKLIN PARK | IL | | 09/20/2018 | | 607 | | 85 | | | 85 | | 692 | 692 | | | |
| 100045459 | GRAND BAY | AL | | 11/25/2020 | | 661 | | 32 | | | 32 | | 693 | 693 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100129885 | OLD FORGE | PA | | 09/27/2023 | | 294 | | (4) | | | (4) | | 290 | 290 | | | |
| 100133354 | KISSIMMEE | FL | | 11/21/2023 | | 300 | | (4) | | | (4) | | 296 | 296 | | | |
| 100060091 | MERCED | CA | | 06/25/2021 | | 709 | | (17) | | | (17) | | 692 | 692 | | | |
| 100023622 | PHOENIX | AZ | | 09/04/2018 | | 580 | | (20) | | | (20) | | 560 | 560 | | | |
| 100043277 | MADISONVILLE | TN | | 08/13/2020 | | 272 | | (41) | | | (41) | | 231 | 231 | | | |
| 100118880 | MOORE | OK | | 08/30/2023 | | 247 | | (18) | | | (18) | | 229 | 229 | | | |
| 100061051 | BETHLEHEM | GA | | 06/01/2021 | | 322 | | 1 | | | 1 | | 323 | 323 | | | |
| 100133232 | LAS VEGAS | NV | | 11/29/2023 | | 275 | | 3 | | | 3 | | 278 | 278 | | | |
| 100054105 | HOLLYWOOD | SC | | 03/23/2021 | | 1,876 | | (32) | | | (32) | | 1,844 | 1,844 | | | |
| 100065057 | DURHAM | NC | | 07/14/2021 | | 730 | | (22) | | | (22) | | 708 | 708 | | | |
| 100055368 | DEKALB | IL | | 03/23/2021 | | 738 | | (37) | | | (37) | | 701 | 701 | | | |
| 100063416 | RAWLINS | WY | | 07/01/2021 | | 580 | | (9) | | | (9) | | 571 | 571 | | | |
| 100065222 | LAFAYETTE | LA | | 07/14/2021 | | 762 | | (13) | | | (13) | | 749 | 749 | | | |
| 100075591 | PARMA | OH | | 12/01/2021 | | 530 | | (13) | | | (13) | | 517 | 517 | | | |
| 100053864 | SAN ANTONIO | NM | | 03/23/2021 | | 923 | | (64) | | | (64) | | 859 | 859 | | | |
| 100028995 | SUSANVILLE | CA | | 10/26/2018 | | 399 | | 69 | | | 69 | | 468 | 468 | | | |
| 100043154 | MABLETOWN | GA | | 05/28/2020 | | 2,410 | | 37 | | | 37 | | 2,447 | 2,447 | | | |
| 100112458 | EAST AMHERST | NY | | 06/29/2023 | | 351 | | 94 | | | 94 | | 445 | 445 | | | |
| 100049557 | HYATTSVILLE | MD | | 11/20/2020 | | 2,278 | | (69) | | | (69) | | 2,209 | 2,209 | | | |
| 100109170 | COLUMBUS | OH | | 07/21/2023 | | 242 | | (20) | | | (20) | | 222 | 222 | | | |
| 100062702 | HOUSTON | TX | | 07/01/2021 | | 1,050 | | (13) | | | (13) | | 1,037 | 1,037 | | | |
| 100134796 | SAN JOAQUIN | CA | | 10/30/2023 | | 8,700 | | (128) | | | (128) | | 8,572 | 8,572 | | | |
| 100079821 | GREEN BAY | WI | | 04/08/2022 | | 453 | | (28) | | | (28) | | 425 | 425 | | | |
| 100044903 | PROVIDENCE | RI | | 11/19/2020 | | 729 | | 87 | | | 87 | | 816 | 816 | | | |
| 100070651 | UNION GROVE | WI | | 10/01/2021 | | 996 | | (10) | | | (10) | | 986 | 986 | | | |
| 100028396 | PAWTUCKET | RI | | 10/26/2018 | | 621 | | 234 | | | 234 | | 855 | 855 | | | |
| 100141958 | AMSTERDAM | NY | | 02/29/2024 | | 229 | | (20) | | | (20) | | 209 | 209 | | | |
| 100018160 | LEHIGH ACRES | FL | | 06/08/2018 | | 700 | | (19) | | | (19) | | 681 | 681 | | | |
| 100079626 | MYRTLE BEACH | SC | | 04/08/2022 | | 562 | | (14) | | | (14) | | 548 | 548 | | | |
| 100090250 | MISSOURI CITY | TX | | 01/13/2023 | | 2,411 | | (163) | | | (163) | | 2,248 | 2,248 | | | |
| 100079307 | APOPKA | FL | | 02/28/2022 | | 673 | | 2 | | | 2 | | 675 | 675 | | | |
| 100062727 | RIVERVIEW | FL | | 07/01/2021 | | 950 | | (13) | | | (13) | | 937 | 937 | | | |
| 100157755 | FONTANA | CA | | 07/02/2024 | | 568 | | (23) | | | (23) | | 545 | 545 | | | |
| 100141465 | BUFFALO GROVE | IL | | 01/30/2024 | | 193 | | (6) | | | (6) | | 187 | 187 | | | |
| 100116203 | MESA | AZ | | 07/20/2023 | | 550 | | 51 | | | 51 | | 601 | 601 | | | |
| 100038360 | FOUNTAIN | CO | | 11/15/2019 | | 728 | | (33) | | | (33) | | 695 | 695 | | | |
| 100076312 | SALEM | OR | | 01/07/2022 | | 797 | | (16) | | | (16) | | 781 | 781 | | | |
| 100024198 | FORT WORTH | TX | | 09/20/2018 | | 897 | | (22) | | | (22) | | 875 | 875 | | | |
| 100029074 | LAS VEGAS | NV | | 10/26/2018 | | 544 | | 105 | | | 105 | | 649 | 649 | | | |
| 100025833 | HIALEAH | FL | | 09/20/2018 | | 627 | | 101 | | | 101 | | 728 | 728 | | | |
| 100024683 | MONTGOMRY VLG | MD | | 09/20/2018 | | 1,097 | | 334 | | | 334 | | 1,431 | 1,431 | | | |
| 100060721 | NEENAH | WI | | 06/01/2021 | | 1,472 | | 6 | | | 6 | | 1,478 | 1,478 | | | |
| 100103114 | HAZEL CREST | IL | | 04/21/2023 | | 320 | | (10) | | | (10) | | 310 | 310 | | | |
| 100067147 | NORTH MIAMI | FL | | 08/02/2021 | | 1,408 | | 24 | | | 24 | | 1,432 | 1,432 | | | |
| 100115205 | KANSAS CITY | MO | | 07/17/2023 | | 309 | | (6) | | | (6) | | 303 | 303 | | | |
| 100112472 | LITTLESTOWN | PA | | 06/29/2023 | | 560 | | 157 | | | 157 | | 717 | 717 | | | |
| 100131901 | BALTIMORE | MD | | 10/06/2023 | | 255 | | (6) | | | (6) | | 249 | 249 | | | |
| 100116363 | SMITHFIELD | NC | | 07/20/2023 | | 487 | | 35 | | | 35 | | 522 | 522 | | | |
| 100154672 | WAYNESBORO | PA | | 07/19/2024 | | 237 | | (1) | | | (1) | | 236 | 236 | | | |
| 100076473 | ST PETERSBURG | FL | | 12/21/2021 | | 508 | | (57) | | | (57) | | 451 | 451 | | | |
| 100061976 | COXS CREEK | KY | | 07/01/2021 | | 665 | | (5) | | | (5) | | 660 | 660 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100030798 | DURHAM | NC | | 04/09/2019 | | 290 | | 40 | | | 40 | | 330 | 330 | | | |
| 100111294 | JACKSONVILLE | FL | | 06/29/2023 | | 802 | | 49 | | | 49 | | 851 | 851 | | | |
| 100063418 | HOUSTON | TX | | 07/01/2021 | | 275 | | (5) | | | (5) | | 270 | 270 | | | |
| 100069670 | HEMET | CA | | 09/01/2021 | | 840 | | 7 | | | 7 | | 847 | 847 | | | |
| 100062782 | NORTH BROOKFIELD | MA | | 07/01/2021 | | 717 | | (10) | | | (10) | | 707 | 707 | | | |
| 100013448 | PHOENIX | AZ | | 05/25/2017 | | 440 | | 53 | | | 53 | | 493 | 493 | | | |
| 100063010 | WARWICK | RI | | 07/01/2021 | | 1,360 | | (3) | | | (3) | | 1,357 | 1,357 | | | |
| 100116982 | PINEVILLE | NC | | 07/20/2023 | | 571 | | 122 | | | 122 | | 693 | 693 | | | |
| 100090093 | HASTINGS | FL | | 01/13/2023 | | 247 | | (14) | | | (14) | | 233 | 233 | | | |
| 100111807 | NEWBURGH | NY | | 06/29/2023 | | 541 | | 396 | | | 396 | | 937 | 937 | | | |
| 100128073 | LOUISVILLE | KY | | 09/08/2023 | | 351 | | 5 | | | 5 | | 356 | 356 | | | |
| 100154793 | BAKERSFIELD | CA | | 07/19/2024 | | 5,174 | | 38 | | | 38 | | 5,212 | 5,212 | | | |
| 100013815 | MIAMI | FL | | 05/25/2017 | | 436 | | 68 | | | 68 | | 504 | 504 | | | |
| 100071760 | JACKSONVILLE | FL | | 10/14/2021 | | 597 | | (24) | | | (24) | | 573 | 573 | | | |
| 100050228 | VENETA | OR | | 11/20/2020 | | 1,782 | | (233) | | | (233) | | 1,549 | 1,549 | | | |
| 100154751 | WAYNESBORO | PA | | 07/19/2024 | | 237 | | (1) | | | (1) | | 236 | 236 | | | |
| 100079655 | HOUSTON | TX | | 04/08/2022 | | 2,464 | | (179) | | | (179) | | 2,285 | 2,285 | | | |
| 100060451 | EL PASO | TX | | 06/01/2021 | | 705 | | 3 | | | 3 | | 708 | 708 | | | |
| 100065090 | STATESVILLE | NC | | 07/14/2021 | | 719 | | (20) | | | (20) | | 699 | 699 | | | |
| 100146682 | CHICAGO HEIGHTS | IL | | 03/20/2024 | | 188 | | (9) | | | (9) | | 179 | 179 | | | |
| 100113399 | CHICAGO | IL | | 06/29/2023 | | 475 | | 292 | | | 292 | | 767 | 767 | | | |
| 100013203 | FRESNO | CA | | 05/25/2017 | | 413 | | 74 | | | 74 | | 487 | 487 | | | |
| 100067000 | HARLINGEN | TX | | 08/02/2021 | | 1,033 | | 7 | | | 7 | | 1,040 | 1,040 | | | |
| 100102589 | RENO | NV | | 06/07/2023 | | 391 | | 10 | | | 10 | | 401 | 401 | | | |
| 100138352 | PAULSBORO | NJ | | 12/18/2023 | | 87 | | (5) | | | (5) | | 82 | 82 | | | |
| 100133431 | BALTIMORE | MD | | 10/19/2023 | | 204 | | (11) | | | (11) | | 193 | 193 | | | |
| 100084796 | HENDERSON | NV | | 08/02/2022 | | 424 | | (11) | | | (11) | | 413 | 413 | | | |
| 100064788 | PINEHURST | TX | | 07/14/2021 | | 734 | | (34) | | | (34) | | 700 | 700 | | | |
| 100079813 | CYPRESS | TX | | 04/25/2022 | | 703 | | (69) | | | (69) | | 634 | 634 | | | |
| 100071839 | ABILENE | TX | | 10/14/2021 | | 596 | | (26) | | | (26) | | 570 | 570 | | | |
| 100071723 | LUBBOCK | TX | | 10/14/2021 | | 610 | | (27) | | | (27) | | 583 | 583 | | | |
| 100133459 | INDIANAPOLIS | IN | | 10/19/2023 | | 244 | | (12) | | | (12) | | 232 | 232 | | | |
| 100135694 | EAST PROVIDENCE | RI | | 11/09/2023 | | 4,222 | | (33) | | | (33) | | 4,189 | 4,189 | | | |
| 100079561 | CHICAGO | IL | | 04/25/2022 | | 522 | | 6 | | | 6 | | 528 | 528 | | | |
| 100025378 | CHICAGO | IL | | 09/20/2018 | | 485 | | 18 | | | 18 | | 503 | 503 | | | |
| 100043937 | DINUBA | CA | | 08/19/2020 | | 542 | | (41) | | | (41) | | 501 | 501 | | | |
| 100044202 | OLIVEHURST | CA | | 08/19/2020 | | 562 | | 98 | | | 98 | | 660 | 660 | | | |
| 100119411 | GULF SHORES | AL | | 07/31/2023 | | 104,940 | | (1,296) | | | (1,296) | | 103,644 | 103,644 | | | |
| 100030583 | NEW BALTIMORE | MI | | 12/20/2018 | | 2,523 | | 16 | | | 16 | | 2,539 | 2,539 | | | |
| 100089995 | NUEVO | CA | | 01/13/2023 | | 2,002 | | 56 | | | 56 | | 2,058 | 2,058 | | | |
| 100076189 | LAKE CHARLES | LA | | 01/07/2022 | | 667 | | (14) | | | (14) | | 653 | 653 | | | |
| 100077985 | BOYNTON BEACH | FL | | 02/18/2022 | | 536 | | (58) | | | (58) | | 478 | 478 | | | |
| 100054886 | CRESTON | OH | | 03/23/2021 | | 520 | | (32) | | | (32) | | 488 | 488 | | | |
| 100153402 | HAMMOND | IN | | 05/30/2024 | | 260 | | (7) | | | (7) | | 253 | 253 | | | |
| 100028772 | OCALA | FL | | 10/26/2018 | | 429 | | 111 | | | 111 | | 540 | 540 | | | |
| 100043694 | TAFT | CA | | 08/13/2020 | | 397 | | (8) | | | (8) | | 389 | 389 | | | |
| 100118042 | HAMILTON | NJ | | 07/20/2023 | | 558 | | 112 | | | 112 | | 670 | 670 | | | |
| 100108350 | FLORENCE | NJ | | 05/25/2023 | | 283 | | (11) | | | (11) | | 272 | 272 | | | |
| 100101811 | SCRANTON | PA | | 03/31/2023 | | 273 | | (5) | | | (5) | | 268 | 268 | | | |
| 100024670 | MIAMI | FL | | 09/20/2018 | | 438 | | 72 | | | 72 | | 510 | 510 | | | |
| 100014374 | SACRAMENTO | CA | | 09/27/2017 | | 1,844 | | 199 | | | 199 | | 2,043 | 2,043 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100090010 | MAGNA | UT | | 01/13/2023 | | 372 | | (47) | | | (47) | | 325 | 325 | | | |
| 100116751 | HOOVER | AL | | 07/20/2023 | | 4,291 | | 589 | | | 589 | | 4,880 | 4,880 | | | |
| 100120852 | ROSEVILLE | MI | | 08/25/2023 | | 231 | | (1) | | | (1) | | 230 | 230 | | | |
| 100114176 | AUBURN | AL | | 06/29/2023 | | 1,546 | | (22) | | | (22) | | 1,524 | 1,524 | | | |
| 100110771 | MONROE | GA | | 08/11/2023 | | 236 | | (21) | | | (21) | | 215 | 215 | | | |
| 100155528 | STOCKTON | CA | | 06/18/2024 | | 321 | | (20) | | | (20) | | 301 | 301 | | | |
| 100013929 | MIRAMAR | FL | | 05/25/2017 | | 357 | | 41 | | | 41 | | 398 | 398 | | | |
| 100062965 | LAREDO | TX | | 07/01/2021 | | 509 | | (5) | | | (5) | | 504 | 504 | | | |
| 100013195 | PERRIS | CA | | 05/25/2017 | | 274 | | 74 | | | 74 | | 348 | 348 | | | |
| 100101792 | GRAND RAPIDS | MI | | 03/31/2023 | | 328 | | (8) | | | (8) | | 320 | 320 | | | |
| 100129966 | CHICAGO | IL | | 09/27/2023 | | 281 | | (8) | | | (8) | | 273 | 273 | | | |
| 100112153 | BRADFORD | NH | | 06/29/2023 | | 310 | | 44 | | | 44 | | 354 | 354 | | | |
| 100079009 | PHILADELPHIA | PA | | 02/24/2022 | | 645 | | (6) | | | (6) | | 639 | 639 | | | |
| 100146741 | AURORA | CO | | 03/20/2024 | | 304,142 | | 6,473 | | | 6,473 | | 310,615 | 310,615 | | | |
| 100141403 | MERIDIANVILLE | AL | | 01/30/2024 | | 3,923 | | (45) | | | (45) | | 3,878 | 3,878 | | | |
| 100126922 | TAMPA | FL | | 08/30/2023 | | 122 | | 64 | | | 64 | | 186 | 186 | | | |
| 100053660 | VANCEBORO | NC | | 03/23/2021 | | 510 | | (34) | | | (34) | | 476 | 476 | | | |
| 100112681 | MANASSAS | VA | | 06/29/2023 | | 1,425 | | 9 | | | 9 | | 1,434 | 1,434 | | | |
| 100066423 | PALMYRA | NY | | 08/02/2021 | | 748 | | (4) | | | (4) | | 744 | 744 | | | |
| 100113072 | HANOVER | PA | | 06/29/2023 | | 478 | | 232 | | | 232 | | 710 | 710 | | | |
| 100024185 | AZLE | TX | | 09/20/2018 | | 458 | | (11) | | | (11) | | 447 | 447 | | | |
| 100075804 | KNOXVILLE | TN | | 12/01/2021 | | 347 | | (4) | | | (4) | | 343 | 343 | | | |
| 100133840 | GREENWOOD | IN | | 10/20/2023 | | 187 | | (4) | | | (4) | | 183 | 183 | | | |
| 100120794 | NEWFIELD | NJ | | 08/25/2023 | | 286 | | (17) | | | (17) | | 269 | 269 | | | |
| 100014343 | NEW BRUNSWICK | NJ | | 09/27/2017 | | 801 | | 161 | | | 161 | | 962 | 962 | | | |
| 100110770 | MONROE | GA | | 08/11/2023 | | 235 | | (20) | | | (20) | | 215 | 215 | | | |
| 100149947 | SALEM | NJ | | 06/07/2024 | | 246 | | (11) | | | (11) | | 235 | 235 | | | |
| 100119696 | DOLTON | IL | | 08/08/2023 | | 320 | | (8) | | | (8) | | 312 | 312 | | | |
| 100151769 | TAMPA | FL | | 05/10/2024 | | 253 | | (12) | | | (12) | | 241 | 241 | | | |
| 100013844 | LAS VEGAS | NV | | 05/25/2017 | | 403 | | 41 | | | 41 | | 444 | 444 | | | |
| 100128011 | KNOXVILLE | TN | | 09/08/2023 | | 460 | | 14 | | | 14 | | 474 | 474 | | | |
| 100024220 | SAINT CLOUD | FL | | 09/20/2018 | | 706 | | (20) | | | (20) | | 686 | 686 | | | |
| 100028041 | ADDISON | IL | | 10/26/2018 | | 649 | | 40 | | | 40 | | 689 | 689 | | | |
| 100155537 | ROYAL PALM BEACH | FL | | 06/18/2024 | | 416 | | (16) | | | (16) | | 400 | 400 | | | |
| 100136166 | BAKERSFIELD | CA | | 12/18/2023 | | 605 | | (27) | | | (27) | | 578 | 578 | | | |
| 100126507 | MABELVALE | AR | | 08/30/2023 | | 376 | | 47 | | | 47 | | 423 | 423 | | | |
| 100147233 | ST. PETERSBURG | FL | | 03/28/2024 | | 304 | | (4) | | | (4) | | 300 | 300 | | | |
| 100128844 | HARMONY | PA | | 09/21/2023 | | 329 | | (3) | | | (3) | | 326 | 326 | | | |
| 100109247 | PITTSBURGH | PA | | 07/21/2023 | | 223 | | (19) | | | (19) | | 204 | 204 | | | |
| 100129897 | KANSAS CITY | MO | | 09/27/2023 | | 316 | | (6) | | | (6) | | 310 | 310 | | | |
| 100076745 | AUBURN | CA | | 12/30/2021 | | 802 | | (89) | | | (89) | | 713 | 713 | | | |
| 100060745 | CANAL WINCHESTER | OH | | 06/01/2021 | | 1,991 | | 9 | | | 9 | | 2,000 | 2,000 | | | |
| 100138064 | HOLLY | MI | | 12/13/2023 | | 318 | | (1) | | | (1) | | 317 | 407 | | 91 | 91 |
| 100139378 | BESSEMER CITY | NC | | 12/28/2023 | | 270 | | (4) | | | (4) | | 266 | 266 | | | |
| 100053742 | MADRID | IA | | 03/23/2021 | | 142 | | (10) | | | (10) | | 132 | 132 | | | |
| 100054128 | CROSBY | MN | | 03/23/2021 | | 466 | | (24) | | | (24) | | 442 | 442 | | | |
| 100061290 | SAUK RAPIDS | MN | | 06/01/2021 | | 2,387 | | 11 | | | 11 | | 2,398 | 2,398 | | | |
| 100115127 | CINCINNATI | OH | | 07/17/2023 | | 299 | | (7) | | | (7) | | 292 | 292 | | | |
| 100136802 | PHILADELPHIA | PA | | 11/27/2023 | | 244 | | (6) | | | (6) | | 238 | 238 | | | |
| 100028189 | FORT LAUDERDALE | FL | | 10/26/2018 | | 609 | | 47 | | | 47 | | 656 | 656 | | | |
| 100017787 | PEORIA | AZ | | 04/26/2018 | | 800 | | 95 | | | 95 | | 895 | 895 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103178 | CALUMET CITY | IL | | 04/21/2023 | | 274 | | (5) | | | (5) | | 269 | 269 | | | |
| 100117833 | HOUSTON | TX | | 07/20/2023 | | 219 | | (8) | | | (8) | | 211 | 211 | | | |
| 100131866 | NEW LONDON | CT | | 10/06/2023 | | 207 | | (11) | | | (11) | | 196 | 196 | | | |
| 100161820 | PHILADELPHIA | PA | | 07/31/2024 | | 271 | | (7) | | | (7) | | 264 | 264 | | | |
| 100064956 | CHICAGO | IL | | 07/14/2021 | | 3,855 | | (133) | | | (133) | | 3,722 | 3,722 | | | |
| 100014905 | ANDOVER | MN | | 11/21/2017 | | 1,293 | | 80 | | | 80 | | 1,373 | 1,373 | | | |
| 100036007 | TOMBALL | TX | | 08/27/2019 | | 438 | | (19) | | | (19) | | 419 | 419 | | | |
| 100159625 | TUCSON | AZ | | 07/15/2024 | | 86 | | (6) | | | (6) | | 80 | 80 | | | |
| 100156080 | PALM BAY | FL | | 06/18/2024 | | 165 | | (12) | | | (12) | | 153 | 153 | | | |
| 100067850 | MEMPHIS | TN | | 09/23/2021 | | 635 | | (37) | | | (37) | | 598 | 598 | | | |
| 100159559 | LUBBOCK | TX | | 07/15/2024 | | 82 | | (9) | | | (9) | | 73 | 73 | | | |
| 100116951 | PERRIS | CA | | 07/20/2023 | | 907 | | 206 | | | 206 | | 1,113 | 1,113 | | | |
| 100143445 | HILLIARD | FL | | 02/16/2024 | | 239 | | (17) | | | (17) | | 222 | 222 | | | |
| 100064908 | REYNOLDSBURG | OH | | 07/14/2021 | | 711 | | (29) | | | (29) | | 682 | 682 | | | |
| 100071758 | HOUSTON | TX | | 10/14/2021 | | 2,481 | | (128) | | | (128) | | 2,353 | 2,353 | | | |
| 100109948 | CINCINNATI | OH | | 06/22/2023 | | 275 | | (7) | | | (7) | | 268 | 268 | | | |
| 100130159 | LAKE MARY | FL | | 11/15/2023 | | 259 | | (15) | | | (15) | | 244 | 244 | | | |
| 100049303 | FRESNO | CA | | 11/20/2020 | | 790 | | 10 | | | 10 | | 800 | 800 | | | |
| 100031416 | SACRAMENTO | CA | | 03/29/2019 | | 330 | | 44 | | | 44 | | 374 | 374 | | | |
| 100075747 | OCALA | FL | | 12/01/2021 | | 724 | | (5) | | | (5) | | 719 | 719 | | | |
| 100146097 | MANSFIELD | TX | | 03/19/2024 | | 604 | | (32) | | | (32) | | 572 | 572 | | | |
| 100129765 | FORT PIERCE | FL | | 09/27/2023 | | 273 | | | | | | | 273 | 273 | | | |
| 100091416 | COSBY | TN | | 02/22/2023 | | 309 | | | | | | | 309 | 309 | | | |
| 100120344 | SAINT LOUIS | MO | | 08/18/2023 | | 257 | | (6) | | | (6) | | 251 | 251 | | | |
| 100101089 | PHILADELPHIA | PA | | 04/28/2023 | | 532 | | 67 | | | 67 | | 599 | 599 | | | |
| 100023553 | FORT WORTH | TX | | 09/04/2018 | | 650 | | (24) | | | (24) | | 626 | 626 | | | |
| 100149759 | LIBERTY | NY | | 04/26/2024 | | 95 | | (2) | | | (2) | | 93 | 93 | | | |
| 100149717 | SCRANTON | PA | | 04/26/2024 | | 96 | | (2) | | | (2) | | 94 | 94 | | | |
| 100062820 | DAWSONVILLE | GA | | 07/01/2021 | | 980 | | (3) | | | (3) | | 977 | 977 | | | |
| 100065176 | DEPTFORD | NJ | | 07/14/2021 | | 782 | | (17) | | | (17) | | 765 | 765 | | | |
| 100054167 | TOLEDO | OH | | 03/23/2021 | | 363 | | 39 | | | 39 | | 402 | 402 | | | |
| 100100257 | WOODRIDGE | NY | | 03/17/2023 | | 271 | | (7) | | | (7) | | 264 | 264 | | | |
| 100149892 | GEORGETOWN | TX | | 04/29/2024 | | 351 | | 8 | | | 8 | | 359 | 359 | | | |
| 100153484 | PHILADELPHIA | PA | | 05/30/2024 | | 320 | | (11) | | | (11) | | 309 | 309 | | | |
| 100127933 | LEXINGTON | KY | | 09/08/2023 | | 597 | | 19 | | | 19 | | 616 | 616 | | | |
| 100062289 | FAYETTEVILLE | NC | | 07/01/2021 | | 809 | | (7) | | | (7) | | 802 | 802 | | | |
| 100154507 | GOLDSBORO | NC | | 06/14/2024 | | 81 | | (5) | | | (5) | | 76 | 76 | | | |
| 100026165 | CAPITOL HEIGHTS | MD | | 09/20/2018 | | 402 | | 40 | | | 40 | | 442 | 442 | | | |
| 100117190 | DAVENPORT | FL | | 07/20/2023 | | 612 | | 131 | | | 131 | | 743 | 743 | | | |
| 100030833 | GRAND PRAIRIE | TX | | 04/09/2019 | | 533 | | 78 | | | 78 | | 611 | 611 | | | |
| 100111001 | OVIEDO | FL | | 06/29/2023 | | 451 | | 139 | | | 139 | | 590 | 590 | | | |
| 100079262 | JACKSONVILLE | FL | | 02/28/2022 | | 2,207 | | (53) | | | (53) | | 2,154 | 2,154 | | | |
| 100108064 | HOUSTON | TX | | 05/24/2023 | | 717 | | (14) | | | (14) | | 703 | 703 | | | |
| 100079773 | NORTH MYRTLE BEACH | SC | | 04/08/2022 | | 583 | | (21) | | | (21) | | 562 | 562 | | | |
| 100133497 | WEST DEPTFORD | NJ | | 10/19/2023 | | 1,447 | | (72) | | | (72) | | 1,375 | 1,375 | | | |
| 100062860 | ANTIOCH | TN | | 07/01/2021 | | 993 | | (10) | | | (10) | | 983 | 983 | | | |
| 100109999 | TRENTON | NJ | | 06/22/2023 | | 322 | | (9) | | | (9) | | 313 | 313 | | | |
| 100067600 | COLUMBUS | GA | | 09/23/2021 | | 633 | | (33) | | | (33) | | 600 | 600 | | | |
| 100011450 | HOMESTEAD | FL | | 12/23/2016 | | 394 | | 178 | | | 178 | | 572 | 572 | | | |
| 100024871 | OROVILLE | CA | | 09/20/2018 | | 413 | | 86 | | | 86 | | 499 | 499 | | | |
| 100063105 | FAIRBURN | GA | | 07/01/2021 | | 766 | | (11) | | | (11) | | 755 | 755 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114308 | DENVER | CO | | 06/29/2023 | | 324 | | 133 | | | 133 | | 457 | 457 | | | |
| 100078988 | WILMINGTON | NC | | 02/24/2022 | | 665 | | 2 | | | 2 | | 667 | 667 | | | |
| 100054448 | LONDONDERRY | NH | | 03/23/2021 | | 391 | | (36) | | | (36) | | 355 | 355 | | | |
| 100114502 | REMSEN | NY | | 06/29/2023 | | 254 | | 11 | | | 11 | | 265 | 265 | | | |
| 100136783 | KANSAS CITY | MO | | 11/27/2023 | | 292 | | (6) | | | (6) | | 286 | 286 | | | |
| 100118976 | HAGERSTOWN | MD | | 07/27/2023 | | 246 | | (13) | | | (13) | | 233 | 233 | | | |
| 100158565 | LIBERTY | SC | | 07/10/2024 | | 185 | | (11) | | | (11) | | 174 | 174 | | | |
| 100103787 | KANSAS CITY | MO | | 05/10/2023 | | 335 | | (6) | | | (6) | | 329 | 329 | | | |
| 100132400 | MEMPHIS | TN | | 11/03/2023 | | 322 | | 13 | | | 13 | | 335 | 335 | | | |
| 100067488 | GREENSBORO | NC | | 09/23/2021 | | 675 | | (32) | | | (32) | | 643 | 643 | | | |
| 100130026 | LUFKIN | TX | | 09/27/2023 | | 287 | | (8) | | | (8) | | 279 | 279 | | | |
| 100149777 | WATERLOO | NY | | 04/26/2024 | | 85 | | (1) | | | (1) | | 84 | 84 | | | |
| 100134011 | BALTIMORE | MD | | 10/25/2023 | | 282 | | (7) | | | (7) | | 275 | 275 | | | |
| 100146706 | LAREDO | TX | | 03/20/2024 | | 276 | | (13) | | | (13) | | 263 | 263 | | | |
| 100146198 | MILTON | FL | | 03/19/2024 | | 553 | | (22) | | | (22) | | 531 | 531 | | | |
| 100109919 | LANSING | IL | | 06/22/2023 | | 342 | | (6) | | | (6) | | 336 | 336 | | | |
| 100072000 | STOCKBRIDGE | GA | | 10/29/2021 | | 652 | | (33) | | | (33) | | 619 | 619 | | | |
| 100099878 | COLORADO SPRINGS | CO | | 03/28/2023 | | 341 | | (20) | | | (20) | | 321 | 321 | | | |
| 100113952 | BOSSIER CITY | LA | | 06/29/2023 | | 432 | | 38 | | | 38 | | 470 | 470 | | | |
| 100065607 | MORENO VALLEY | CA | | 07/28/2021 | | 607 | | (27) | | | (27) | | 580 | 580 | | | |
| 100103429 | GOSHEN | IN | | 06/16/2023 | | 233 | | (17) | | | (17) | | 216 | 216 | | | |
| 100137494 | SAINT CLOUD | MN | | 01/11/2024 | | 219 | | (17) | | | (17) | | 202 | 202 | | | |
| 100099807 | SCRANTON | PA | | 02/28/2023 | | 323 | | (6) | | | (6) | | 317 | 317 | | | |
| 100086581 | HOUSTON | TX | | 09/30/2022 | | 1,521 | | (91) | | | (91) | | 1,430 | 1,430 | | | |
| 100063287 | GRAND RAPIDS | MN | | 07/01/2021 | | 854 | | (13) | | | (13) | | 841 | 841 | | | |
| 100024074 | CORONA | CA | | 09/10/2018 | | 1,785 | | (50) | | | (50) | | 1,735 | 1,735 | | | |
| 100057672 | OMAHA | NE | | 06/30/2021 | | 723 | | (12) | | | (12) | | 711 | 711 | | | |
| 100143471 | BRADENTON | FL | | 02/16/2024 | | 156,304 | | 2,412 | | | 2,412 | | 158,716 | 158,716 | | | |
| 100030757 | NEW RICHMOND | WI | | 04/09/2019 | | 208 | | 56 | | | 56 | | 264 | 264 | | | |
| 100144534 | CORPUS CHRISTI | TX | | 04/26/2024 | | 235 | | (25) | | | (25) | | 210 | 210 | | | |
| 100128740 | BALTIMORE | MD | | 09/21/2023 | | 291 | | (12) | | | (12) | | 279 | 279 | | | |
| 100061865 | GREGORY | MI | | 07/01/2021 | | 1,035 | | (12) | | | (12) | | 1,023 | 1,023 | | | |
| 100029121 | LAS VEGAS | NV | | 10/26/2018 | | 403 | | 47 | | | 47 | | 450 | 450 | | | |
| 100075925 | CADDO MILLS | TX | | 01/07/2022 | | 1,048 | | (26) | | | (26) | | 1,022 | 1,022 | | | |
| 100064108 | LAWRENCE | KS | | 07/01/2021 | | 820 | | 12 | | | 12 | | 832 | 832 | | | |
| 100031093 | CHICAGO | IL | | 03/29/2019 | | 587 | | (29) | | | (29) | | 558 | 558 | | | |
| 100031249 | RANCHO SANTA MARGARI | CA | | 03/29/2019 | | 187 | | 85 | | | 85 | | 272 | 272 | | | |
| 100053439 | SAN DIEGO | CA | | 03/23/2021 | | 2,630 | | (23) | | | (23) | | 2,607 | 2,607 | | | |
| 100101944 | RIVERDALE | GA | | 04/14/2023 | | 254 | | (17) | | | (17) | | 237 | 237 | | | |
| 100138673 | TAMPA | FL | | 02/02/2024 | | 200 | | (17) | | | (17) | | 183 | 183 | | | |
| 100053511 | BENSALEM | PA | | 03/23/2021 | | 1,426 | | (114) | | | (114) | | 1,312 | 1,312 | | | |
| 100083233 | HOUSTON | TX | | 05/10/2022 | | 337 | | (33) | | | (33) | | 304 | 304 | | | |
| 100111949 | STUART | FL | | 06/29/2023 | | 319 | | 147 | | | 147 | | 466 | 466 | | | |
| 100064782 | MEMPHIS | TN | | 07/14/2021 | | 678 | | (32) | | | (32) | | 646 | 646 | | | |
| 100153959 | BELLEVIEW | FL | | 06/05/2024 | | 167 | | (7) | | | (7) | | 160 | 160 | | | |
| 100043064 | HYATTSVILLE | MD | | 05/28/2020 | | 988 | | 63 | | | 63 | | 1,051 | 1,051 | | | |
| 100055853 | BLUFFTON | SC | | 03/23/2021 | | 595 | | (36) | | | (36) | | 559 | 559 | | | |
| 100100711 | SACRAMENTO | CA | | 04/28/2023 | | 669 | | 21 | | | 21 | | 690 | 690 | | | |
| 100031303 | JUPITER | FL | | 03/29/2019 | | 1,269 | | 105 | | | 105 | | 1,374 | 1,374 | | | |
| 100109864 | CLEVELAND | OH | | 06/22/2023 | | 309 | | (8) | | | (8) | | 301 | 301 | | | |
| 100127289 | BIRMINGHAM | AL | | 08/30/2023 | | 495 | | 347 | | | 347 | | 842 | 842 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100132406 | LA PUENTE | CA | | 11/03/2023 | | 3,531 | | 37 | | | 37 | | 3,568 | 3,568 | | | |
| 100110964 | SOUTHAMPTON | PA | | 06/29/2023 | | 595 | | 104 | | | 104 | | 699 | 699 | | | |
| 100088805 | HOOD RIVER | OR | | 11/15/2022 | | 270 | | (11) | | | (11) | | 259 | 259 | | | |
| 100067546 | HOUSTON | TX | | 09/23/2021 | | 402 | | (24) | | | (24) | | 378 | 378 | | | |
| 100129978 | FAIRBORN | OH | | 09/27/2023 | | 248 | | (9) | | | (9) | | 239 | 239 | | | |
| 100117976 | MARIETTA | GA | | 07/20/2023 | | 245 | | (10) | | | (10) | | 235 | 235 | | | |
| 100136627 | LEXINGTON | NC | | 11/22/2023 | | 277 | | (15) | | | (15) | | 262 | 262 | | | |
| 100134317 | OCALA | FL | | 10/27/2023 | | 302 | | (5) | | | (5) | | 297 | 297 | | | |
| 100073439 | STROUDSBURG | PA | | 11/01/2021 | | 2,149 | | 16 | | | 16 | | 2,165 | 2,165 | | | |
| 100013110 | MINNEAPOLIS | MN | | 05/25/2017 | | 423 | | 49 | | | 49 | | 472 | 472 | | | |
| 100134018 | LA MARQUE | TX | | 10/25/2023 | | 86 | | (3) | | | (3) | | 83 | 83 | | | |
| 100067934 | FAYETTEVILLE | NC | | 09/23/2021 | | 830 | | (49) | | | (49) | | 781 | 781 | | | |
| 100013542 | SACRAMENTO | CA | | 05/25/2017 | | 413 | | 64 | | | 64 | | 477 | 477 | | | |
| 100114492 | FAIRFAX | VA | | 06/29/2023 | | 1,575 | | 68 | | | 68 | | 1,643 | 1,643 | | | |
| 100113462 | MORENO VALLEY | CA | | 06/29/2023 | | 538 | | 273 | | | 273 | | 811 | 811 | | | |
| 100064784 | CANTONMENT | FL | | 07/14/2021 | | 679 | | (32) | | | (32) | | 647 | 647 | | | |
| 100112155 | MIAMI | FL | | 06/29/2023 | | 590 | | 342 | | | 342 | | 932 | 932 | | | |
| 100061208 | INDEPENDENCE | MO | | 06/01/2021 | | 895 | | 4 | | | 4 | | 899 | 899 | | | |
| 100014464 | BOSCAWEN | NH | | 09/27/2017 | | 1,820 | | (12) | | | (12) | | 1,808 | 1,808 | | | |
| 100084673 | HALLANDALE BEACH | FL | | 08/02/2022 | | 291 | | (26) | | | (26) | | 265 | 265 | | | |
| 100156014 | SEMINOLE | FL | | 06/18/2024 | | 184 | | (14) | | | (14) | | 170 | 170 | | | |
| 100117950 | HOUSTON | TX | | 07/20/2023 | | 578 | | 139 | | | 139 | | 717 | 717 | | | |
| 100057718 | RICHMOND | TX | | 06/30/2021 | | 667 | | (26) | | | (26) | | 641 | 641 | | | |
| 100064915 | GARLAND | TX | | 07/14/2021 | | 666 | | (26) | | | (26) | | 640 | 640 | | | |
| 100155780 | SAN DIEGO | CA | | 06/18/2024 | | 222 | | (9) | | | (9) | | 213 | 213 | | | |
| 100060764 | BALTIMORE | MD | | 06/01/2021 | | 748 | | 3 | | | 3 | | 751 | 751 | | | |
| 100101865 | KNOXVILLE | TN | | 04/06/2023 | | 288 | | (4) | | | (4) | | 284 | 284 | | | |
| 100147653 | SHEBOYGAN | WI | | 04/04/2024 | | 205 | | (13) | | | (13) | | 192 | 192 | | | |
| 100119778 | STONE MOUNTAIN | GA | | 08/08/2023 | | 470 | | (18) | | | (18) | | 452 | 452 | | | |
| 100141687 | DECATUR | GA | | 01/30/2024 | | 196 | | (13) | | | (13) | | 183 | 183 | | | |
| 100066748 | MIDDLETOWN | PA | | 08/02/2021 | | 852 | | (13) | | | (13) | | 839 | 839 | | | |
| 100019685 | PHOENIX | AZ | | 07/26/2018 | | 906 | | (31) | | | (31) | | 875 | 875 | | | |
| 100043170 | RANCHO SANTA MARGARIT | CA | | 05/28/2020 | | 1,543 | | (1) | | | (1) | | 1,542 | 1,542 | | | |
| 100030734 | LOVELAND | OH | | 04/09/2019 | | 480 | | 119 | | | 119 | | 599 | 599 | | | |
| 100088964 | PHOENIX | AZ | | 11/15/2022 | | 239 | | (18) | | | (18) | | 221 | 221 | | | |
| 100053919 | NEW ORLEANS | LA | | 03/23/2021 | | 431 | | (58) | | | (58) | | 373 | 373 | | | |
| 100109600 | PETERSBURG | VA | | 06/14/2023 | | 170 | | (11) | | | (11) | | 159 | 159 | | | |
| 100102517 | HOLLYWOOD | FL | | 06/07/2023 | | 379 | | 4 | | | 4 | | 383 | 383 | | | |
| 100143636 | ARTESIA | NM | | 02/21/2024 | | 285 | | (7) | | | (7) | | 278 | 278 | | | |
| 100113358 | POINT PLEASANT BE | NJ | | 06/29/2023 | | 1,499 | | 205 | | | 205 | | 1,704 | 1,704 | | | |
| 100078716 | TRENTON | NJ | | 02/02/2022 | | 4,842 | | (418) | | | (418) | | 4,424 | 4,424 | | | |
| 100130042 | LAKE CITY | FL | | 09/27/2023 | | 1,466 | | (35) | | | (35) | | 1,431 | 1,431 | | | |
| 100060531 | TALKING ROCK | GA | | 06/01/2021 | | 672 | | 3 | | | 3 | | 675 | 675 | | | |
| 100043363 | WOODSTOCK VALLEY | CT | | 08/13/2020 | | 452 | | 6 | | | 6 | | 458 | 458 | | | |
| 100134901 | PHILADELPHIA | PA | | 10/30/2023 | | 214 | | (5) | | | (5) | | 209 | 209 | | | |
| 100128056 | MEMPHIS | TN | | 09/08/2023 | | 354 | | (5) | | | (5) | | 349 | 349 | | | |
| 100134039 | JACKSON | TN | | 10/25/2023 | | 248 | | (8) | | | (8) | | 240 | 240 | | | |
| 100084801 | DEERFIELD BEACH | FL | | 08/02/2022 | | 257 | | (12) | | | (12) | | 245 | 245 | | | |
| 100099742 | KANSAS CITY | MO | | 02/28/2023 | | 319 | | (10) | | | (10) | | 309 | 309 | | | |
| 100067448 | GARDINER | ME | | 09/23/2021 | | 655 | | (35) | | | (35) | | 620 | 620 | | | |
| 100127965 | UNIONVILLE | TN | | 09/08/2023 | | 15,895 | | 1,109 | | | 1,109 | | 17,004 | 17,004 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100150029 | DETROIT | MI | | 06/07/2024 | | 226 | | (9) | | | (9) | | 217 | 217 | | | |
| 100146780 | LAS VEGAS | NV | | 03/20/2024 | | 151 | | (16) | | | (16) | | 135 | 135 | | | |
| 100134767 | HOUSTON | TX | | 10/30/2023 | | 263 | | (4) | | | (4) | | 259 | 259 | | | |
| 100065530 | PORTLAND | OR | | 07/28/2021 | | 2,210 | | (64) | | | (64) | | 2,146 | 2,146 | | | |
| 100043719 | CHANDLER | AZ | | 08/13/2020 | | 378 | | (17) | | | (17) | | 361 | 361 | | | |
| 100060551 | LILBURN | GA | | 06/01/2021 | | 1,249 | | 5 | | | 5 | | 1,254 | 1,254 | | | |
| 100078866 | VIRGINIA BEACH | VA | | 02/24/2022 | | 416 | | (12) | | | (12) | | 404 | 404 | | | |
| 100016418 | ARLINGTON | TN | | 04/05/2018 | | 748 | | (17) | | | (17) | | 731 | 731 | | | |
| 100026282 | MESA | AZ | | 09/20/2018 | | 265 | | 58 | | | 58 | | 323 | 323 | | | |
| 100066185 | THEODORE | AL | | 08/02/2021 | | 265 | | (1) | | | (1) | | 264 | 264 | | | |
| 100134141 | CITRUS HEIGHTS | CA | | 12/08/2023 | | 262 | | (4) | | | (4) | | 258 | 258 | | | |
| 100109871 | MORROW | GA | | 06/22/2023 | | 312 | | (7) | | | (7) | | 305 | 305 | | | |
| 100143556 | NORMAN | OK | | 02/21/2024 | | 265 | | (8) | | | (8) | | 257 | 257 | | | |
| 100087311 | MYRTLE BEACH | SC | | 10/25/2022 | | 1,555 | | 63 | | | 63 | | 1,618 | 1,618 | | | |
| 100078993 | HOWELL | MI | | 02/24/2022 | | 706 | | | | | | | 706 | 706 | | | |
| 100144275 | TRENTON | NJ | | 03/07/2024 | | 213 | | (12) | | | (12) | | 201 | 201 | | | |
| 100011363 | OAKLAND | CA | | 12/23/2016 | | 2,294 | | 257 | | | 257 | | 2,551 | 2,551 | | | |
| 100111908 | SAINT MICHAELS | MD | | 06/29/2023 | | 339 | | 79 | | | 79 | | 418 | 418 | | | |
| 100108389 | TROY | NY | | 05/25/2023 | | 311 | | (4) | | | (4) | | 307 | 307 | | | |
| 100153462 | MEMPHIS | TN | | 05/30/2024 | | 271 | | (4) | | | (4) | | 267 | 267 | | | |
| 100145806 | PITTSBURGH | PA | | 05/08/2024 | | 2,054 | | (190) | | | (190) | | 1,864 | 1,864 | | | |
| 100146317 | STUART | FL | | 03/19/2024 | | 982 | | (42) | | | (42) | | 940 | 940 | | | |
| 100080187 | BALTIMORE | MD | | 02/25/2022 | | 591 | | (56) | | | (56) | | 535 | 535 | | | |
| 100055771 | ANN ARBOR | MI | | 03/23/2021 | | 730 | | (57) | | | (57) | | 673 | 673 | | | |
| 100012169 | THORNTON | CO | | 03/08/2017 | | 554 | | 14 | | | 14 | | 568 | 568 | | | |
| 100061902 | CHICAGO | IL | | 07/01/2021 | | 1,179 | | (17) | | | (17) | | 1,162 | 1,162 | | | |
| 100053890 | PINSON | AL | | 03/23/2021 | | 494 | | (39) | | | (39) | | 455 | 455 | | | |
| 100108141 | WINCHESTER | KY | | 05/24/2023 | | 161 | | (7) | | | (7) | | 154 | 154 | | | |
| 100101942 | RIVERDALE | GA | | 04/14/2023 | | 253 | | (16) | | | (16) | | 237 | 237 | | | |
| 100060628 | PHOENIX | AZ | | 06/01/2021 | | 1,123 | | 5 | | | 5 | | 1,128 | 1,128 | | | |
| 100155848 | PLANTATION | FL | | 06/18/2024 | | 591 | | (16) | | | (16) | | 575 | 575 | | | |
| 100143747 | GREENSBORO | NC | | 04/05/2024 | | 266 | | (17) | | | (17) | | 249 | 249 | | | |
| 100075912 | BROOKWOOD | AL | | 01/07/2022 | | 653 | | (16) | | | (16) | | 637 | 637 | | | |
| 100023332 | AMBLER | PA | | 08/16/2018 | | 5,658 | | (49) | | | (49) | | 5,609 | 5,609 | | | |
| 100114367 | LONGVILLE | LA | | 06/29/2023 | | 172 | | 19 | | | 19 | | 191 | 191 | | | |
| 100024916 | BALTIMORE | MD | | 09/20/2018 | | 521 | | 108 | | | 108 | | 629 | 629 | | | |
| 100066805 | PHILADELPHIA | PA | | 08/02/2021 | | 830 | | (1) | | | (1) | | 829 | 829 | | | |
| 100100660 | ATCO | NJ | | 04/28/2023 | | 1,263 | | (20) | | | (20) | | 1,243 | 1,243 | | | |
| 100158513 | DOTHAN | AL | | 07/10/2024 | | 272 | | (12) | | | (12) | | 260 | 260 | | | |
| 100126718 | BALTIMORE | MD | | 08/30/2023 | | 121 | | 1 | | | 1 | | 122 | 122 | | | |
| 100154957 | RICHMOND | VA | | 07/19/2024 | | 201 | | (7) | | | (7) | | 194 | 194 | | | |
| 100136550 | DALLAS | TX | | 11/20/2023 | | 2,085 | | 14 | | | 14 | | 2,099 | 2,099 | | | |
| 100145937 | HANFORD | CA | | 03/19/2024 | | 599 | | (20) | | | (20) | | 579 | 579 | | | |
| 100127394 | MIAMI | FL | | 08/30/2023 | | 157 | | 4 | | | 4 | | 161 | 161 | | | |
| 100126406 | BALTIMORE | MD | | 08/30/2023 | | 286 | | (4) | | | (4) | | 282 | 282 | | | |
| 100129918 | ROUND LAKE BEACH | IL | | 09/27/2023 | | 301 | | (5) | | | (5) | | 296 | 296 | | | |
| 100154898 | CHICAGO HEIGHTS | IL | | 07/19/2024 | | 154 | | (12) | | | (12) | | 142 | 142 | | | |
| 100119737 | TRENTON | NJ | | 08/08/2023 | | 301 | | (9) | | | (9) | | 292 | 292 | | | |
| 100099797 | SCRANTON | PA | | 02/28/2023 | | 352 | | (6) | | | (6) | | 346 | 346 | | | |
| 100101939 | RIVERDALE | GA | | 04/14/2023 | | 252 | | (15) | | | (15) | | 237 | 237 | | | |
| 100110008 | DETROIT | MI | | 06/22/2023 | | 630 | | (20) | | | (20) | | 610 | 610 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100019866 | ARLINGTON | VA | | 07/30/2018 | | 1,761 | | (33) | | | (33) | | 1,728 | 1,728 | | | |
| 100136765 | KANSAS CITY | KS | | 11/27/2023 | | 278 | | (7) | | | (7) | | 271 | 271 | | | |
| 100062863 | GREECE | NY | | 07/01/2021 | | 1,083 | | (14) | | | (14) | | 1,069 | 1,069 | | | |
| 100141143 | LATROBE | PA | | 01/30/2024 | | 258 | | (10) | | | (10) | | 248 | 248 | | | |
| 100133068 | HOUSTON | TX | | 11/29/2023 | | 311 | | (3) | | | (3) | | 308 | 308 | | | |
| 100154576 | JURUPA VALLEY | CA | | 06/14/2024 | | 250 | | (15) | | | (15) | | 235 | 235 | | | |
| 100118099 | LAS VEGAS | NV | | 07/20/2023 | | 307 | | 1 | | | 1 | | 308 | 308 | | | |
| 100114653 | PORT SAINT LUCIE | FL | | 06/29/2023 | | 6,508 | | (165) | | | (165) | | 6,343 | 6,343 | | | |
| 100065139 | BATON ROUGE | LA | | 07/14/2021 | | 2,255 | | (49) | | | (49) | | 2,206 | 2,206 | | | |
| 100135015 | BETHLEHEM | PA | | 10/30/2023 | | 219 | | (12) | | | (12) | | 207 | 207 | | | |
| 100135006 | TEXAS CITY | TX | | 10/30/2023 | | 864 | | (20) | | | (20) | | 844 | 844 | | | |
| 100111993 | RENO | NV | | 06/29/2023 | | 728 | | 259 | | | 259 | | 987 | 987 | | | |
| 100109659 | BALTIMORE | MD | | 06/14/2023 | | 201 | | (9) | | | (9) | | 192 | 192 | | | |
| 100099662 | LIVE OAK | TX | | 04/06/2023 | | 492 | | (19) | | | (19) | | 473 | 473 | | | |
| 100118154 | MISSOURI CITY | TX | | 07/20/2023 | | 267 | | (17) | | | (17) | | 250 | 250 | | | |
| 100066483 | BALTIMORE | MD | | 08/02/2021 | | 756 | | (4) | | | (4) | | 752 | 752 | | | |
| 100119026 | LAKE ISABELLA | CA | | 07/27/2023 | | 289 | | (10) | | | (10) | | 279 | 279 | | | |
| 100044020 | RIALTO | CA | | 08/19/2020 | | 2,330 | | (11) | | | (11) | | 2,319 | 2,319 | | | |
| 100164145 | INDIANAPOLIS | IN | | 08/21/2024 | | 109 | | (2) | | | (2) | | 107 | 107 | | | |
| 100136753 | BALTIMORE | MD | | 11/27/2023 | | 261 | | (4) | | | (4) | | 257 | 257 | | | |
| 100108949 | PILOT POINT | TX | | 05/31/2023 | | 251 | | (26) | | | (26) | | 225 | 225 | | | |
| 100062775 | WESTFIELD | MA | | 07/01/2021 | | 317 | | (5) | | | (5) | | 312 | 312 | | | |
| 100053997 | SANTA MARIA | CA | | 03/23/2021 | | 721 | | (63) | | | (63) | | 658 | 658 | | | |
| 100117876 | PHILADELPHIA | PA | | 07/20/2023 | | 662 | | (10) | | | (10) | | 652 | 652 | | | |
| 100111367 | LIVERPOOL | PA | | 06/29/2023 | | 386 | | 31 | | | 31 | | 417 | 417 | | | |
| 100083814 | COMPTON | CA | | 07/12/2022 | | 384 | | (2) | | | (2) | | 382 | 382 | | | |
| 100113818 | VERNON | NJ | | 06/29/2023 | | 375 | | 245 | | | 245 | | 620 | 620 | | | |
| 100112571 | MOUNT LAUREL | NJ | | 06/29/2023 | | 270 | | 198 | | | 198 | | 468 | 468 | | | |
| 100064298 | MINNEOLA | FL | | 07/01/2021 | | 1,082 | | 54 | | | 54 | | 1,136 | 1,136 | | | |
| 100161855 | ALBANY | NY | | 07/31/2024 | | 242 | | (8) | | | (8) | | 234 | 234 | | | |
| 100092037 | WILMINGTON | DE | | 02/09/2023 | | 298 | | (5) | | | (5) | | 293 | 293 | | | |
| 100054410 | HANOVER | VA | | 03/23/2021 | | 698 | | 56 | | | 56 | | 754 | 754 | | | |
| 100018132 | ORLANDO | FL | | 06/08/2018 | | 737 | | (4) | | | (4) | | 733 | 733 | | | |
| 100126412 | NEW ORLEANS | LA | | 08/30/2023 | | 382 | | (12) | | | (12) | | 370 | 370 | | | |
| 100117636 | WATERBURY | CT | | 07/20/2023 | | 264 | | (1) | | | (1) | | 263 | 263 | | | |
| 100130032 | BROOKLYN | MD | | 09/27/2023 | | 285 | | (3) | | | (3) | | 282 | 282 | | | |
| 100049302 | MOORESVILLE | NC | | 11/20/2020 | | 600 | | (34) | | | (34) | | 566 | 566 | | | |
| 100103850 | KANSAS CITY | MO | | 05/10/2023 | | 358 | | (7) | | | (7) | | 351 | 351 | | | |
| 100109981 | CHICAGO | IL | | 06/22/2023 | | 295 | | (9) | | | (9) | | 286 | 286 | | | |
| 100126286 | WILSON | NC | | 08/30/2023 | | 244 | | (10) | | | (10) | | 234 | 234 | | | |
| 100055740 | LAWRENCEVILLE | GA | | 03/23/2021 | | 963 | | (53) | | | (53) | | 910 | 910 | | | |
| 100030525 | SHERWOOD | AR | | 12/20/2018 | | 1,665 | | (42) | | | (42) | | 1,623 | 1,623 | | | |
| 100027936 | SANTA MARIA | CA | | 10/26/2018 | | 462 | | 71 | | | 71 | | 533 | 533 | | | |
| 100066840 | PENSACOLA | FL | | 08/02/2021 | | 744 | | (2) | | | (2) | | 742 | 742 | | | |
| 100154566 | SAN ANTONIO | TX | | 06/14/2024 | | 54 | | 2 | | | 2 | | 56 | 56 | | | |
| 100141441 | JEFFERSONVILLE | IN | | 01/30/2024 | | 270 | | (7) | | | (7) | | 263 | 263 | | | |
| 100140618 | HASLET | TX | | 01/19/2024 | | 20,523 | | (575) | | | (575) | | 19,948 | 19,948 | | | |
| 100074974 | TOLLESON | AZ | | 12/01/2021 | | 1,758 | | (21) | | | (21) | | 1,737 | 1,737 | | | |
| 100012941 | ARBUNDALE | FL | | 05/25/2017 | | 453 | | 84 | | | 84 | | 537 | 537 | | | |
| 100065529 | SKOKIE | IL | | 07/28/2021 | | 1,488 | | 7 | | | 7 | | 1,495 | 1,495 | | | |
| 100023608 | FLORIDA CITY | FL | | 09/04/2018 | | 676 | | (20) | | | (20) | | 656 | 656 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111190 | LAS VEGAS | NV | | 06/29/2023 | | 418 | | 229 | | | 229 | | 647 | 647 | | | |
| 100065092 | BLUE ISLAND | IL | | 07/14/2021 | | 738 | | (21) | | | (21) | | 717 | 717 | | | |
| 100101760 | MAYWOOD | IL | | 03/31/2023 | | 289 | | 10 | | | 10 | | 299 | 299 | | | |
| 100134469 | FORESTPORT | NY | | 10/30/2023 | | 218 | | (13) | | | (13) | | 205 | 205 | | | |
| 100029345 | WINDER | GA | | 10/26/2018 | | 543 | | 101 | | | 101 | | 644 | 644 | | | |
| 100046353 | TAMPA | FL | | 11/25/2020 | | 273 | | 21 | | | 21 | | 294 | 294 | | | |
| 100013539 | ANDERSON | IN | | 05/25/2017 | | 647 | | 49 | | | 49 | | 696 | 696 | | | |
| 100154637 | BURLEY | ID | | 07/19/2024 | | 213 | | (5) | | | (5) | | 208 | 208 | | | |
| 100103879 | ANDERSON | SC | | 05/10/2023 | | 302 | | (8) | | | (8) | | 294 | 294 | | | |
| 100064619 | REYNOLDSVILLE | PA | | 07/01/2021 | | 501 | | 22 | | | 22 | | 523 | 523 | | | |
| 100163292 | SAN LUIS | AZ | | 08/13/2024 | | 417 | | (24) | | | (24) | | 393 | 393 | | | |
| 100147204 | FORT WORTH | TX | | 03/28/2024 | | 199 | | (4) | | | (4) | | 195 | 195 | | | |
| 100115508 | COLUMBIA | SC | | 07/17/2023 | | 237 | | (14) | | | (14) | | 223 | 223 | | | |
| 100026981 | PITTSBURG | CA | | 09/26/2018 | | 6,547 | | 744 | | | 744 | | 7,291 | 7,291 | | | |
| 100067154 | DALLAS | TX | | 08/02/2021 | | 1,280 | | 17 | | | 17 | | 1,297 | 1,297 | | | |
| 100120815 | WATERBURY | CT | | 08/25/2023 | | 296 | | (8) | | | (8) | | 288 | 288 | | | |
| 100100827 | ROCKFORD | IL | | 04/28/2023 | | 2,447 | | 85 | | | 85 | | 2,532 | 2,532 | | | |
| 100155621 | SAN TAN VALLEY | AZ | | 06/18/2024 | | 682 | | (17) | | | (17) | | 665 | 665 | | | |
| 100028957 | HILLSBORO | OR | | 10/26/2018 | | 534 | | 42 | | | 42 | | 576 | 576 | | | |
| 100129809 | BAKERSFIELD | CA | | 09/27/2023 | | 177 | | (11) | | | (11) | | 166 | 166 | | | |
| 100103427 | WINSTON SALEM | NC | | 06/16/2023 | | 244 | | (17) | | | (17) | | 227 | 227 | | | |
| 100110009 | GREENVILLE | SC | | 06/23/2023 | | 280 | | (5) | | | (5) | | 275 | 275 | | | |
| 100099826 | SAVANNAH | GA | | 02/28/2023 | | 325 | | (5) | | | (5) | | 320 | 320 | | | |
| 100119706 | BALTIMORE | MD | | 08/08/2023 | | 324 | | (7) | | | (7) | | 317 | 317 | | | |
| 100028377 | BLUFFTON | SC | | 10/26/2018 | | 602 | | 64 | | | 64 | | 666 | 666 | | | |
| 100065818 | WALDORF | MD | | 07/23/2021 | | 13,097 | | (504) | | | (504) | | 12,593 | 12,593 | | | |
| 100109918 | TRENTON | NJ | | 06/22/2023 | | 280 | | (8) | | | (8) | | 272 | 272 | | | |
| 100076532 | FRESNO | CA | | 01/04/2022 | | 2,124 | | (15) | | | (15) | | 2,109 | 2,109 | | | |
| 100089268 | OAK PARK | MI | | 01/26/2023 | | 222 | | (12) | | | (12) | | 210 | 210 | | | |
| 100101832 | PORT JERVIS | NY | | 03/31/2023 | | 267 | | (7) | | | (7) | | 260 | 260 | | | |
| 100028109 | MIAMI | FL | | 10/26/2018 | | 553 | | 49 | | | 49 | | 602 | 602 | | | |
| 100088099 | ORLANDO | FL | | 10/25/2022 | | 3,138 | | 78 | | | 78 | | 3,216 | 3,216 | | | |
| 100026379 | MIAMI | FL | | 09/26/2018 | | 783 | | 50 | | | 50 | | 833 | 833 | | | |
| 100010988 | NORFOLK | VA | | 01/27/2017 | | 750 | | 227 | | | 227 | | 977 | 977 | | | |
| 100111112 | NEW HAVEN | CT | | 06/29/2023 | | 644 | | 356 | | | 356 | | 1,000 | 1,000 | | | |
| 100112648 | PALM SPRINGS | CA | | 06/29/2023 | | 1,509 | | (40) | | | (40) | | 1,469 | 1,469 | | | |
| 100089613 | FORT LAUDERDALE | FL | | 01/30/2023 | | 2,082 | | (99) | | | (99) | | 1,983 | 1,983 | | | |
| 100013050 | CHICAGO | IL | | 05/25/2017 | | 573 | | 164 | | | 164 | | 737 | 737 | | | |
| 100149970 | FORT WORTH | TX | | 06/07/2024 | | 236 | | (17) | | | (17) | | 219 | 219 | | | |
| 100156870 | INDIANAPOLIS | IN | | 06/27/2024 | | 289 | | (7) | | | (7) | | 282 | 282 | | | |
| 100067203 | HUMBLE | TX | | 08/02/2021 | | 818 | | 8 | | | 8 | | 826 | 826 | | | |
| 100024785 | MIAMI GARDENS | FL | | 09/20/2018 | | 2,158 | | 157 | | | 157 | | 2,315 | 2,315 | | | |
| 100155545 | HAZLET | NJ | | 06/18/2024 | | 120 | | (5) | | | (5) | | 115 | 115 | | | |
| 100026492 | SACRAMENTO | CA | | 09/26/2018 | | 393 | | 248 | | | 248 | | 641 | 641 | | | |
| 100083505 | FRISCO | TX | | 06/06/2022 | | 6,700 | | (118) | | | (118) | | 6,582 | 6,582 | | | |
| 100077190 | SAN ANTONIO | TX | | 01/03/2022 | | 1,024 | | (23) | | | (23) | | 1,001 | 1,001 | | | |
| 100100279 | CLEVELAND | OH | | 03/24/2023 | | 221 | | (11) | | | (11) | | 210 | 210 | | | |
| 100151826 | PHILADELPHIA | PA | | 05/10/2024 | | 268 | | (15) | | | (15) | | 253 | 253 | | | |
| 100155753 | PEACHTREE CITY | GA | | 06/18/2024 | | 131 | | (7) | | | (7) | | 124 | 124 | | | |
| 100133742 | QUEEN CREEK | AZ | | 10/23/2023 | | 3,311 | | (12) | | | (12) | | 3,299 | 3,299 | | | |
| 100139640 | PORT SAINT LUCIE | FL | | 12/28/2023 | | 276 | | (5) | | | (5) | | 271 | 271 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100139425 | PITTSBURGH | PA | | 12/28/2023 | | 239 | | (5) | | | (5) | | 234 | 234 | | | |
| 100078940 | RICHMOND | VA | | 02/24/2022 | | 950 | | (1) | | | (1) | | 949 | 949 | | | |
| 100100061 | LAKELAND | FL | | 03/28/2023 | | 228 | | (12) | | | (12) | | 216 | 216 | | | |
| 100013078 | HIALEAH | FL | | 05/25/2017 | | 896 | | 331 | | | 331 | | 1,227 | 1,227 | | | |
| 100113176 | MIAMI | FL | | 06/29/2023 | | 4,378 | | 193 | | | 193 | | 4,571 | 4,571 | | | |
| 100031286 | INDIALANTIC | FL | | 03/29/2019 | | 964 | | 12 | | | 12 | | 976 | 976 | | | |
| 100088075 | KISSIMMEE | FL | | 10/25/2022 | | 7,378 | | (121) | | | (121) | | 7,257 | 7,257 | | | |
| 100103699 | TALLAHASSEE | FL | | 05/08/2023 | | 225 | | (16) | | | (16) | | 209 | 209 | | | |
| 100109270 | OCALA | FL | | 07/21/2023 | | 742 | | (49) | | | (49) | | 693 | 693 | | | |
| 100017868 | RAPID CITY | SD | | 05/30/2018 | | 699 | | (22) | | | (22) | | 677 | 677 | | | |
| 100126570 | KANKAKEE | IL | | 08/30/2023 | | 1,160 | | (39) | | | (39) | | 1,121 | 1,121 | | | |
| 100028313 | LAS VEGAS | NV | | 10/26/2018 | | 355 | | 78 | | | 78 | | 433 | 433 | | | |
| 100063426 | APOPKA | FL | | 07/01/2021 | | 719 | | (7) | | | (7) | | 712 | 712 | | | |
| 100053398 | MOUNDSVILLE | WV | | 03/23/2021 | | 837 | | (15) | | | (15) | | 822 | 822 | | | |
| 100067598 | ALLIANCE | OH | | 09/23/2021 | | 720 | | (41) | | | (41) | | 679 | 679 | | | |
| 100043926 | NORFOLK | VA | | 08/19/2020 | | 1,639 | | (106) | | | (106) | | 1,533 | 1,533 | | | |
| 100053593 | CUMMING | GA | | 03/23/2021 | | 1,071 | | (34) | | | (34) | | 1,037 | 1,037 | | | |
| 100146562 | FORT MILL | SC | | 03/19/2024 | | 516 | | (32) | | | (32) | | 484 | 484 | | | |
| 100064968 | KNOXVILLE | TN | | 07/14/2021 | | 682 | | (24) | | | (24) | | 658 | 658 | | | |
| 100116977 | PINEVILLE | NC | | 07/20/2023 | | 557 | | 112 | | | 112 | | 669 | 669 | | | |
| 100060989 | WEST JEFFERSON | OH | | 06/01/2021 | | 635 | | 3 | | | 3 | | 638 | 638 | | | |
| 100090233 | GREER | SC | | 01/13/2023 | | 167 | | (7) | | | (7) | | 160 | 160 | | | |
| 100116181 | MORENO VALLEY | CA | | 07/20/2023 | | 665 | | 151 | | | 151 | | 816 | 816 | | | |
| 100100778 | FRESNO | CA | | 04/28/2023 | | 562 | | 52 | | | 52 | | 614 | 614 | | | |
| 100023367 | MEDFORD | OR | | 08/16/2018 | | 537 | | (13) | | | (13) | | 524 | 524 | | | |
| 100031424 | ORLANDO | FL | | 03/29/2019 | | 402 | | 81 | | | 81 | | 483 | 483 | | | |
| 100163040 | FORT WORTH | TX | | 08/13/2024 | | 28,850 | | (1,074) | | | (1,074) | | 27,776 | 27,776 | | | |
| 100075392 | NAPLES | FL | | 12/01/2021 | | 590 | | (2) | | | (2) | | 588 | 588 | | | |
| 100057843 | SMYRNA | DE | | 06/30/2021 | | 884 | | (37) | | | (37) | | 847 | 847 | | | |
| 100111041 | ROCK CITY | IL | | 06/29/2023 | | 343 | | 230 | | | 230 | | 573 | 573 | | | |
| 100102553 | PHILADELPHIA | PA | | 06/07/2023 | | 222 | | (19) | | | (19) | | 203 | 203 | | | |
| 100130208 | MIDDLETOWN | OH | | 11/15/2023 | | 191 | | (14) | | | (14) | | 177 | 177 | | | |
| 100115541 | ROCKWALL | TX | | 07/19/2023 | | 295 | | (7) | | | (7) | | 288 | 288 | | | |
| 100029435 | HAYDEN | ID | | 10/26/2018 | | 505 | | 61 | | | 61 | | 566 | 566 | | | |
| 100128120 | HOUSTON | TX | | 09/08/2023 | | 790 | | 30 | | | 30 | | 820 | 820 | | | |
| 100136809 | CLEMENTON | NJ | | 11/27/2023 | | 232 | | (8) | | | (8) | | 224 | 224 | | | |
| 100120195 | DORAL | FL | | 08/18/2023 | | 358 | | (8) | | | (8) | | 350 | 350 | | | |
| 100066001 | HEBRON | IN | | 08/02/2021 | | 1,913 | | | | | | | 1,913 | 1,913 | | | |
| 100134031 | MILWAUKEE | WI | | 10/25/2023 | | 269 | | (6) | | | (6) | | 263 | 263 | | | |
| 100149145 | WILLIAMSBURG | VA | | 04/22/2024 | | 188 | | (10) | | | (10) | | 178 | 178 | | | |
| 100153432 | EDWARDSVILLE | PA | | 05/30/2024 | | 250 | | (8) | | | (8) | | 242 | 242 | | | |
| 100154695 | PHILADELPHIA | PA | | 07/19/2024 | | 120 | | (10) | | | (10) | | 110 | 110 | | | |
| 100108348 | DETROIT | MI | | 05/25/2023 | | 272 | | (7) | | | (7) | | 265 | 265 | | | |
| 100159917 | DORAL | FL | | 08/16/2024 | | 107 | | (2) | | | (2) | | 105 | 105 | | | |
| 100134005 | KANSAS CITY | MO | | 10/25/2023 | | 461 | | (12) | | | (12) | | 449 | 449 | | | |
| 100116409 | KISSIMMEE | FL | | 07/20/2023 | | 471 | | 41 | | | 41 | | 512 | 512 | | | |
| 100136046 | TAMPA | FL | | 11/16/2023 | | 142 | | (9) | | | (9) | | 133 | 133 | | | |
| 100055242 | STATEN ISLAND | NY | | 03/23/2021 | | 2,417 | | (84) | | | (84) | | 2,333 | 2,333 | | | |
| 100137371 | CAMDEN | NJ | | 12/01/2023 | | 183 | | (9) | | | (9) | | 174 | 174 | | | |
| 100119785 | VALDOSTA | GA | | 08/08/2023 | | 255 | | (10) | | | (10) | | 245 | 245 | | | |
| 100026343 | BOLINGBROOK | IL | | 09/20/2018 | | 540 | | 98 | | | 98 | | 638 | 638 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100077579 | EL PASO | TX | | 01/03/2022 | | 707 | | (16) | | | (16) | | 691 | 691 | | | |
| 100110989 | DAVENPORT | FL | | 06/29/2023 | | 501 | | 41 | | | 41 | | 542 | 542 | | | |
| 100126358 | SYRACUSE | NY | | 08/30/2023 | | 268 | | (10) | | | (10) | | 258 | 258 | | | |
| 100149966 | FORT WORTH | TX | | 06/07/2024 | | 254 | | (13) | | | (13) | | 241 | 241 | | | |
| 100119768 | MARKHAM | IL | | 08/08/2023 | | 298 | | (8) | | | (8) | | 290 | 290 | | | |
| 100126739 | MELFA | VA | | 08/30/2023 | | 413 | | 53 | | | 53 | | 466 | 466 | | | |
| 100060742 | NORFOLK | VA | | 06/01/2021 | | 378 | | 2 | | | 2 | | 380 | 380 | | | |
| 100116256 | CLIFTON HEIGHTS | PA | | 07/20/2023 | | 505 | | 90 | | | 90 | | 595 | 595 | | | |
| 100043700 | TEMECULA | CA | | 08/13/2020 | | 2,396 | | (102) | | | (102) | | 2,294 | 2,294 | | | |
| 100062840 | CHRISTIANSBURG | VA | | 07/01/2021 | | 1,977 | | (21) | | | (21) | | 1,956 | 1,956 | | | |
| 100088969 | TOMBALL | TX | | 11/15/2022 | | 4,059 | | (183) | | | (183) | | 3,876 | 3,876 | | | |
| 100088105 | CONYERS | GA | | 10/25/2022 | | 288 | | (16) | | | (16) | | 272 | 272 | | | |
| 100127377 | OPA LOCKA | FL | | 08/30/2023 | | 358 | | 391 | | | 391 | | 749 | 749 | | | |
| 100099693 | CHICAGO | IL | | 04/06/2023 | | 220 | | (11) | | | (11) | | 209 | 209 | | | |
| 100120241 | ALBUQUERQUE | NM | | 08/18/2023 | | 272 | | (6) | | | (6) | | 266 | 266 | | | |
| 100013712 | SAVAGE | MN | | 05/25/2017 | | 944 | | 320 | | | 320 | | 1,264 | 1,264 | | | |
| 100078945 | NEW ORLEANS | LA | | 02/24/2022 | | 463 | | 7 | | | 7 | | 470 | 470 | | | |
| 100115176 | TRENTON | NJ | | 07/17/2023 | | 300 | | (14) | | | (14) | | 286 | 286 | | | |
| 100080912 | FORT MYERS | FL | | 03/10/2022 | | 677 | | (30) | | | (30) | | 647 | 647 | | | |
| 100070095 | WEST COLUMBIA | SC | | 09/01/2021 | | 1,061 | | (11) | | | (11) | | 1,050 | 1,050 | | | |
| 100101941 | RIVERDALE | GA | | 04/14/2023 | | 250 | | (13) | | | (13) | | 237 | 237 | | | |
| 100078863 | OSHKOSH | WI | | 02/24/2022 | | 617 | | (11) | | | (11) | | 606 | 606 | | | |
| 100119705 | AKRON | OH | | 08/08/2023 | | 269 | | (7) | | | (7) | | 262 | 262 | | | |
| 100100403 | COLD BROOK | NY | | 04/27/2023 | | 505 | | 44 | | | 44 | | 549 | 549 | | | |
| 100161809 | CARBONDALE | PA | | 07/31/2024 | | 231 | | (7) | | | (7) | | 224 | 224 | | | |
| 100053980 | CLAREMONT | NH | | 03/23/2021 | | 574 | | (47) | | | (47) | | 527 | 527 | | | |
| 100045941 | SALISBURY | MD | | 11/25/2020 | | 470 | | 12 | | | 12 | | 482 | 482 | | | |
| 100120652 | SPOTSWOOD | NJ | | 08/24/2023 | | 205 | | (6) | | | (6) | | 199 | 199 | | | |
| 100146291 | FAIRFAX | VA | | 03/19/2024 | | 667 | | (28) | | | (28) | | 639 | 639 | | | |
| 100100254 | PHILADELPHIA | PA | | 03/17/2023 | | 2,631 | | (49) | | | (49) | | 2,582 | 2,582 | | | |
| 100119061 | CHICAGO | IL | | 07/27/2023 | | 11,945 | | (110) | | | (110) | | 11,835 | 11,835 | | | |
| 100048600 | MIAMI | FL | | 11/20/2020 | | 2,112 | | (111) | | | (111) | | 2,001 | 2,001 | | | |
| 100066915 | PAW PAW | MI | | 08/02/2021 | | 1,754 | | (2) | | | (2) | | 1,752 | 1,752 | | | |
| 100048155 | DUDLEY | MA | | 11/20/2020 | | 1,066 | | (85) | | | (85) | | 981 | 981 | | | |
| 100113385 | VENTNOR CITY | NJ | | 06/29/2023 | | 496 | | 409 | | | 409 | | 905 | 905 | | | |
| 100055514 | GLASSBORO | NJ | | 03/23/2021 | | 591 | | 8 | | | 8 | | 599 | 599 | | | |
| 100079936 | TUCSON | AZ | | 04/08/2022 | | 519 | | (39) | | | (39) | | 480 | 480 | | | |
| 100143531 | MARKHAM | IL | | 02/21/2024 | | 351 | | (10) | | | (10) | | 341 | 341 | | | |
| 100077169 | PHOENIX | AZ | | 01/03/2022 | | 944 | | (14) | | | (14) | | 930 | 930 | | | |
| 100100032 | STATESBORO | GA | | 03/28/2023 | | 205 | | (14) | | | (14) | | 191 | 191 | | | |
| 100047291 | HUNTINGTON | MA | | 11/20/2020 | | 333 | | (62) | | | (62) | | 271 | 271 | | | |
| 100049789 | RIO RANCHO | NM | | 11/20/2020 | | 553 | | 23 | | | 23 | | 576 | 576 | | | |
| 100155755 | APPLE VALLEY | CA | | 06/18/2024 | | 425 | | 4 | | | 4 | | 429 | 429 | | | |
| 100088864 | TOMBALL | TX | | 11/15/2022 | | 843 | | (21) | | | (21) | | 822 | 822 | | | |
| 100103669 | NEWBERRY SPRINGS | CA | | 05/08/2023 | | 293 | | | | | | | 293 | 293 | | | |
| 100020148 | YOUNGSVILLE | LA | | 07/17/2018 | | 712 | | (15) | | | (15) | | 697 | 697 | | | |
| 100113859 | ROCKVILLE | MD | | 06/29/2023 | | 11,293 | | 475 | | | 475 | | 11,768 | 11,768 | | | |
| 100029301 | EAST BERLIN | PA | | 10/26/2018 | | 393 | | 59 | | | 59 | | 452 | 452 | | | |
| 100091752 | GRAND RAPIDS | MI | | 03/24/2023 | | 906 | | (77) | | | (77) | | 829 | 829 | | | |
| 100063045 | SUSSEX | NJ | | 07/01/2021 | | 2,278 | | 8 | | | 8 | | 2,286 | 2,286 | | | |
| 100031118 | PALM COAST | FL | | 03/29/2019 | | 487 | | 159 | | | 159 | | 646 | 646 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100061653 | EVELETH | MN | | 07/01/2021 | | 1,298 | | (18) | | | (18) | | 1,280 | 1,280 | | | |
| 100073527 | BALTIMORE | MD | | 11/01/2021 | | 718 | | 23 | | | 23 | | 741 | 741 | | | |
| 100065006 | TELFORD | PA | | 07/14/2021 | | 653 | | (22) | | | (22) | | 631 | 631 | | | |
| 100019771 | ROYSE CITY | TX | | 07/26/2018 | | 699 | | (10) | | | (10) | | 689 | 689 | | | |
| 100067249 | RIVERVIEW | FL | | 08/02/2021 | | 995 | | 28 | | | 28 | | 1,023 | 1,023 | | | |
| 100023193 | NEW ORLEANS | LA | | 08/16/2018 | | 5,678 | | (5) | | | (5) | | 5,673 | 5,673 | | | |
| 100067047 | IMPERIAL | PA | | 08/02/2021 | | 586 | | 16 | | | 16 | | 602 | 602 | | | |
| 100055731 | SCHENECTADY | NY | | 03/23/2021 | | 601 | | 3 | | | 3 | | 604 | 604 | | | |
| 100062041 | HINESVILLE | GA | | 07/01/2021 | | 652 | | (11) | | | (11) | | 641 | 641 | | | |
| 100155521 | CLAYTON | CA | | 06/18/2024 | | 824 | | (16) | | | (16) | | 808 | 808 | | | |
| 100109232 | SIERRA VISTA | AZ | | 07/21/2023 | | 287 | | (12) | | | (12) | | 275 | 275 | | | |
| 100155686 | SMYRNA | GA | | 06/18/2024 | | 804 | | (45) | | | (45) | | 759 | 759 | | | |
| 100060975 | KENNESAW | GA | | 06/01/2021 | | 675 | | 3 | | | 3 | | 678 | 678 | | | |
| 100063964 | HARVEST | AL | | 07/01/2021 | | 1,064 | | 4 | | | 4 | | 1,068 | 1,068 | | | |
| 100102207 | MONROE | GA | | 04/14/2023 | | 286 | | (6) | | | (6) | | 280 | 280 | | | |
| 100108068 | HOUSTON | TX | | 05/24/2023 | | 592 | | (38) | | | (38) | | 554 | 554 | | | |
| 100109601 | SAN ANTONIO | TX | | 06/14/2023 | | 289 | | (16) | | | (16) | | 273 | 273 | | | |
| 100115461 | PHILLIPSBURG | NJ | | 07/17/2023 | | 269 | | (15) | | | (15) | | 254 | 254 | | | |
| 100011532 | ORANGE CITY | FL | | 03/08/2017 | | 226 | | 79 | | | 79 | | 305 | 305 | | | |
| 100133968 | LIBERTY | NY | | 10/25/2023 | | 198 | | (5) | | | (5) | | 193 | 193 | | | |
| 100057676 | AUDUBON | NJ | | 06/30/2021 | | 951 | | (14) | | | (14) | | 937 | 937 | | | |
| 100135106 | ARLINGTON | TX | | 11/01/2023 | | 109,523 | | 2,205 | | | 2,205 | | 111,728 | 111,728 | | | |
| 100113902 | MIAMI | FL | | 06/29/2023 | | 303 | | 14 | | | 14 | | 317 | 317 | | | |
| 100048583 | BALTIMORE | MD | | 11/20/2020 | | 657 | | (20) | | | (20) | | 637 | 637 | | | |
| 100011447 | ELK GROVE | CA | | 12/23/2016 | | 3,441 | | 488 | | | 488 | | 3,929 | 3,929 | | | |
| 100062936 | ROBESONIA | PA | | 07/01/2021 | | 319 | | (2) | | | (2) | | 317 | 317 | | | |
| 100135701 | PHILADELPHIA | PA | | 11/09/2023 | | 202 | | (14) | | | (14) | | 188 | 188 | | | |
| 100147648 | PITTSBURGH | PA | | 04/04/2024 | | 261 | | (6) | | | (6) | | 255 | 255 | | | |
| 100062659 | LAWRENCEBURG | TN | | 07/01/2021 | | 939 | | (7) | | | (7) | | 932 | 932 | | | |
| 100091759 | GREEN BAY | WI | | 03/24/2023 | | 216 | | (18) | | | (18) | | 198 | 198 | | | |
| 100084844 | VILLA PARK | IL | | 08/02/2022 | | 9,419 | | 9 | | | 9 | | 9,428 | 9,428 | | | |
| 100072012 | ORLANDO | FL | | 10/29/2021 | | 668 | | (25) | | | (25) | | 643 | 643 | | | |
| 100150095 | STATESVILLE | NC | | 06/14/2024 | | 279 | | (13) | | | (13) | | 266 | 266 | | | |
| 100157759 | SIMI VALLEY | CA | | 07/02/2024 | | 206 | | (6) | | | (6) | | 200 | 200 | | | |
| 100075403 | CONSTANTIA | NY | | 12/01/2021 | | 581 | | 1 | | | 1 | | 582 | 582 | | | |
| 100067573 | NORTH LITTLE ROCK | AR | | 09/23/2021 | | 674 | | (29) | | | (29) | | 645 | 645 | | | |
| 100013133 | MANCHESTER | NH | | 05/25/2017 | | 745 | | 121 | | | 121 | | 866 | 866 | | | |
| 100089967 | BRIGHTON | MA | | 01/26/2023 | | 231 | | (13) | | | (13) | | 218 | 218 | | | |
| 100141440 | DALLAS | TX | | 01/30/2024 | | (1,829) | | (16) | | | (16) | | (1,845) | (822) | | 1,023 | 1,023 |
| 100060141 | NEW CASTLE | DE | | 06/25/2021 | | 681 | | (17) | | | (17) | | 664 | 664 | | | |
| 100065048 | MCCLOUD | CA | | 07/14/2021 | | 705 | | (22) | | | (22) | | 683 | 683 | | | |
| 100147201 | SOUTH EUCLID | OH | | 03/28/2024 | | 178 | | (3) | | | (3) | | 175 | 175 | | | |
| 100154722 | EDMOND | OK | | 07/19/2024 | | 183 | | (6) | | | (6) | | 177 | 177 | | | |
| 100023783 | DACULA | GA | | 09/04/2018 | | 678 | | (29) | | | (29) | | 649 | 649 | | | |
| 100099747 | PHILADELPHIA | PA | | 02/28/2023 | | 1,351 | | (32) | | | (32) | | 1,319 | 1,319 | | | |
| 100061157 | SHAWNEE | KS | | 06/01/2021 | | 901 | | 4 | | | 4 | | 905 | 905 | | | |
| 100075325 | JACKSON | TN | | 12/01/2021 | | 563 | | (11) | | | (11) | | 552 | 552 | | | |
| 100062065 | KENNER | LA | | 07/01/2021 | | 694 | | (8) | | | (8) | | 686 | 686 | | | |
| 100141379 | FLORENCE | SC | | 01/30/2024 | | 655 | | (26) | | | (26) | | 629 | 629 | | | |
| 100129880 | NORTH EAST | MD | | 09/27/2023 | | 260 | | (7) | | | (7) | | 253 | 253 | | | |
| 100054095 | CLIFFWOOD | NJ | | 03/23/2021 | | 1,166 | | (62) | | | (62) | | 1,104 | 1,104 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100153433 | SCRANTON | PA | | 05/30/2024 | | 275 | | (7) | | | (7) | | 268 | 268 | | | |
| 100150092 | STATESVILLE | NC | | 06/14/2024 | | 279 | | (13) | | | (13) | | 266 | 266 | | | |
| 100155291 | INDIANAPOLIS | IN | | 07/19/2024 | | 181 | | (12) | | | (12) | | 169 | 169 | | | |
| 100148690 | BALTIMORE | MD | | 04/16/2024 | | 1,028 | | (80) | | | (80) | | 948 | 948 | | | |
| 100077563 | WICHITA | KS | | 01/03/2022 | | 945 | | (20) | | | (20) | | 925 | 925 | | | |
| 100126404 | BALTIMORE | MD | | 08/30/2023 | | 290 | | (4) | | | (4) | | 286 | 286 | | | |
| 100029489 | GREENE | ME | | 10/26/2018 | | 491 | | 81 | | | 81 | | 572 | 572 | | | |
| 100109882 | KANSAS CITY | MO | | 06/22/2023 | | 289 | | (8) | | | (8) | | 281 | 281 | | | |
| 100028196 | LAS VEGAS | NV | | 10/26/2018 | | 615 | | 112 | | | 112 | | 727 | 727 | | | |
| 100101503 | HERRIN | IL | | 04/26/2023 | | 785 | | (20) | | | (20) | | 765 | 765 | | | |
| 100156778 | HOUSTON | TX | | 06/26/2024 | | 90 | | (4) | | | (4) | | 86 | 86 | | | |
| 100116772 | CORAL SPRINGS | FL | | 07/20/2023 | | 613 | | 87 | | | 87 | | 700 | 700 | | | |
| 100119501 | STOCKTON | CA | | 07/28/2023 | | 21,468 | | (47) | | | (47) | | 21,421 | 21,421 | | | |
| 100069308 | WESTWEGO | LA | | 09/01/2021 | | 317 | | (7) | | | (7) | | 310 | 310 | | | |
| 100102134 | EDGEWOOD | MD | | 04/14/2023 | | 222 | | (6) | | | (6) | | 216 | 216 | | | |
| 100060409 | SAN ANTONIO | TX | | 06/01/2021 | | 278 | | 1 | | | 1 | | 279 | 279 | | | |
| 100147385 | MOORESVILLE | NC | | 05/08/2024 | | 279 | | (17) | | | (17) | | 262 | 262 | | | |
| 100020156 | NAMPA | ID | | 07/17/2018 | | 1,113 | | (50) | | | (50) | | 1,063 | 1,063 | | | |
| 100111332 | LEVITTOWN | PA | | 06/29/2023 | | 1,739 | | 51 | | | 51 | | 1,790 | 1,790 | | | |
| 100067321 | LUTZ | FL | | 08/02/2021 | | 772 | | 18 | | | 18 | | 790 | 790 | | | |
| 100061146 | HOUSTON | TX | | 06/01/2021 | | 901 | | 4 | | | 4 | | 905 | 905 | | | |
| 100134362 | PHILADELPHIA | PA | | 10/27/2023 | | 201 | | (13) | | | (13) | | 188 | 188 | | | |
| 100127109 | MIRAMAR | FL | | 08/30/2023 | | 741 | | 37 | | | 37 | | 778 | 778 | | | |
| 100061014 | TUCSON | AZ | | 06/01/2021 | | 2,325 | | 10 | | | 10 | | 2,335 | 2,335 | | | |
| 100150123 | BRONSON | FL | | 06/14/2024 | | 195 | | (1) | | | (1) | | 194 | 194 | | | |
| 100037993 | TUCSON | AZ | | 09/16/2019 | | 628 | | (30) | | | (30) | | 598 | 598 | | | |
| 100115141 | TRENTON | NJ | | 07/17/2023 | | 281 | | (8) | | | (8) | | 273 | 273 | | | |
| 100064945 | LAKELAND | FL | | 07/14/2021 | | 637 | | (24) | | | (24) | | 613 | 613 | | | |
| 100077410 | RINGGOLD | GA | | 01/03/2022 | | 429 | | (5) | | | (5) | | 424 | 424 | | | |
| 100113767 | FAIRBURY | NE | | 06/29/2023 | | 294 | | 9 | | | 9 | | 303 | 303 | | | |
| 100080169 | ELKTON | MD | | 02/25/2022 | | 600 | | (8) | | | (8) | | 592 | 592 | | | |
| 100046118 | BERLIN | NJ | | 11/25/2020 | | 759 | | (55) | | | (55) | | 704 | 704 | | | |
| 100147641 | NORMAN | OK | | 04/04/2024 | | 242 | | (10) | | | (10) | | 232 | 232 | | | |
| 100149751 | ENDICOTT | NY | | 04/26/2024 | | 83 | | (2) | | | (2) | | 81 | 81 | | | |
| 100043365 | FARIBAULT | MN | | 08/13/2020 | | 1,256 | | (84) | | | (84) | | 1,172 | 1,172 | | | |
| 100080208 | SCHENECTADY | NY | | 02/25/2022 | | 487 | | (31) | | | (31) | | 456 | 456 | | | |
| 100111077 | JACKSONVILLE | FL | | 06/29/2023 | | 933 | | (44) | | | (44) | | 889 | 889 | | | |
| 100077065 | LEES SUMMIT | MO | | 01/03/2022 | | 595 | | (5) | | | (5) | | 590 | 590 | | | |
| 100134340 | PANAMA CITY | FL | | 10/27/2023 | | 253 | | (12) | | | (12) | | 241 | 241 | | | |
| 100064774 | GRAND PRAIRIE | TX | | 07/14/2021 | | 1,257 | | (61) | | | (61) | | 1,196 | 1,196 | | | |
| 100155668 | JAMISON | PA | | 06/18/2024 | | 397 | | (18) | | | (18) | | 379 | 379 | | | |
| 100141066 | HOUSTON | TX | | 02/20/2024 | | 185 | | (5) | | | (5) | | 180 | 180 | | | |
| 100060900 | HOUSTON | TX | | 06/01/2021 | | 762 | | 3 | | | 3 | | 765 | 765 | | | |
| 100011845 | PORT ORCHARD | WA | | 03/08/2017 | | 1,409 | | 53 | | | 53 | | 1,462 | 1,462 | | | |
| 100081482 | STERLING HTS | MI | | 03/18/2022 | | 606 | | | | | | | 606 | 606 | | | |
| 100103174 | CINCINNATI | OH | | 04/21/2023 | | 297 | | (16) | | | (16) | | 281 | 281 | | | |
| 100129750 | BALTIMORE | MD | | 09/27/2023 | | 281 | | (11) | | | (11) | | 270 | 270 | | | |
| 100030736 | MURFREESBORO | TN | | 04/09/2019 | | 1,146 | | 62 | | | 62 | | 1,208 | 1,208 | | | |
| 100103642 | TEMPE | AZ | | 05/08/2023 | | 267 | | (14) | | | (14) | | 253 | 253 | | | |
| 100079940 | LAFAYETTE | IN | | 04/25/2022 | | 667 | | (59) | | | (59) | | 608 | 608 | | | |
| 100054381 | NORMAL | IL | | 03/23/2021 | | 339 | | (9) | | | (9) | | 330 | 330 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100048778 | WINTER PARK | FL | | 11/20/2020 | | 1,109 | | (45) | | | (45) | | 1,064 | 1,064 | | | |
| 100130040 | PHILADELPHIA | PA | | 09/27/2023 | | 284 | | (7) | | | (7) | | 277 | 277 | | | |
| 100147207 | SCRANTON | PA | | 03/28/2024 | | 181 | | (4) | | | (4) | | 177 | 177 | | | |
| 100077597 | WARNER ROBINS | GA | | 01/03/2022 | | 710 | | (26) | | | (26) | | 684 | 684 | | | |
| 100134838 | AVENTURA | FL | | 10/30/2023 | | 265 | | | | | | | 265 | 265 | | | |
| 100135874 | WEST DEPTFORD | NJ | | 11/13/2023 | | 184 | | (7) | | | (7) | | 177 | 177 | | | |
| 100070487 | WEST READING | PA | | 09/23/2021 | | 626 | | (36) | | | (36) | | 590 | 590 | | | |
| 100154866 | SELMA | CA | | 07/19/2024 | | 2,346 | | (105) | | | (105) | | 2,241 | 2,241 | | | |
| 100062605 | PHILADELPHIA | PA | | 07/01/2021 | | 910 | | (5) | | | (5) | | 905 | 905 | | | |
| 100138259 | MIDDLEFIELD | OH | | 12/15/2023 | | 756 | | (1) | | | (1) | | 755 | 755 | | | |
| 100109860 | DOLTON | IL | | 06/22/2023 | | 280 | | (9) | | | (9) | | 271 | 271 | | | |
| 100146543 | PORTLAND | OR | | 03/19/2024 | | 464 | | (22) | | | (22) | | 442 | 442 | | | |
| 100144553 | PALM BEACH GARDENS | FL | | 04/26/2024 | | 614 | | (28) | | | (28) | | 586 | 586 | | | |
| 100063089 | DENHAM SPRINGS | LA | | 07/01/2021 | | 319 | | (1) | | | (1) | | 318 | 318 | | | |
| 100062222 | DELTONA | FL | | 07/01/2021 | | 978 | | (3) | | | (3) | | 975 | 975 | | | |
| 100160498 | MADERA | CA | | 07/19/2024 | | 88 | | (4) | | | (4) | | 84 | 84 | | | |
| 100012828 | PALMDALE | CA | | 05/25/2017 | | 291 | | 89 | | | 89 | | 380 | 380 | | | |
| 100146338 | BROOKSVILLE | FL | | 03/19/2024 | | 825 | | (33) | | | (33) | | 792 | 792 | | | |
| 100146553 | FREDERICK | MD | | 03/19/2024 | | 1,224 | | (49) | | | (49) | | 1,175 | 1,175 | | | |
| 100156720 | BALTIMORE | MD | | 06/26/2024 | | 143 | | (3) | | | (3) | | 140 | 140 | | | |
| 100013153 | LAKE ELSINORE | CA | | 05/25/2017 | | 405 | | 100 | | | 100 | | 505 | 505 | | | |
| 100152866 | CHICAGO | IL | | 05/22/2024 | | 162 | | (7) | | | (7) | | 155 | 155 | | | |
| 100030556 | SACRAMENTO | CA | | 12/20/2018 | | 2,197 | | 52 | | | 52 | | 2,249 | 2,249 | | | |
| 100143685 | BROOKLYN | MD | | 02/22/2024 | | 180 | | (16) | | | (16) | | 164 | 164 | | | |
| 100130209 | MIDDLETOWN | OH | | 11/15/2023 | | 189 | | (14) | | | (14) | | 175 | 175 | | | |
| 100117212 | PALM CITY | FL | | 07/20/2023 | | 339 | | 6 | | | 6 | | 345 | 345 | | | |
| 100079086 | BRIDGEPORT | PA | | 02/24/2022 | | 674 | | 1 | | | 1 | | 675 | 675 | | | |
| 100048456 | BERWYN | IL | | 11/20/2020 | | 1,694 | | 220 | | | 220 | | 1,914 | 1,914 | | | |
| 100117969 | OLIVEHURST | CA | | 07/20/2023 | | 304 | | (1) | | | (1) | | 303 | 303 | | | |
| 100028820 | JACKSONVILLE | FL | | 10/26/2018 | | 684 | | 189 | | | 189 | | 873 | 873 | | | |
| 100103801 | MIDLAND | MI | | 05/10/2023 | | 295 | | (7) | | | (7) | | 288 | 288 | | | |
| 100141198 | MIAMISBURG | OH | | 01/30/2024 | | 262 | | | | | | | 262 | 262 | | | |
| 100057710 | DAPHNE | AL | | 06/30/2021 | | 637 | | (27) | | | (27) | | 610 | 610 | | | |
| 100091739 | FORT WORTH | TX | | 03/24/2023 | | 220 | | (24) | | | (24) | | 196 | 196 | | | |
| 100026882 | ORLANDO | FL | | 09/26/2018 | | 1,013 | | 56 | | | 56 | | 1,069 | 1,069 | | | |
| 100111445 | KNOXVILLE | TN | | 06/29/2023 | | 417 | | 134 | | | 134 | | 551 | 551 | | | |
| 100012818 | GIBSONTON | FL | | 05/25/2017 | | 537 | | 41 | | | 41 | | 578 | 578 | | | |
| 100128805 | FALL RIVER | MA | | 09/21/2023 | | 971 | | (39) | | | (39) | | 932 | 932 | | | |
| 100084758 | KEY WEST | FL | | 08/02/2022 | | 7,644 | | (95) | | | (95) | | 7,549 | 7,549 | | | |
| 100026417 | ST. PAUL | MN | | 09/26/2018 | | 679 | | 3 | | | 3 | | 682 | 682 | | | |
| 100133787 | TITUSVILLE | FL | | 10/20/2023 | | 271 | | (14) | | | (14) | | 257 | 257 | | | |
| 100126998 | WAWARSING | NY | | 08/30/2023 | | 631 | | 588 | | | 588 | | 1,219 | 1,219 | | | |
| 100029129 | LAS VEGAS | NV | | 10/26/2018 | | 396 | | 79 | | | 79 | | 475 | 475 | | | |
| 100111933 | HUGO | MN | | 06/29/2023 | | 406 | | 153 | | | 153 | | 559 | 559 | | | |
| 100141174 | FORT WORTH | TX | | 01/30/2024 | | 306 | | (4) | | | (4) | | 302 | 302 | | | |
| 100019854 | PHOENIX | AZ | | 07/30/2018 | | 730 | | (8) | | | (8) | | 722 | 722 | | | |
| 100024315 | BURKE | VA | | 09/20/2018 | | 705 | | (7) | | | (7) | | 698 | 698 | | | |
| 100149988 | MILWAUKEE | WI | | 06/07/2024 | | 183 | | (5) | | | (5) | | 178 | 178 | | | |
| 100012309 | ORLANDO | FL | | 04/28/2017 | | 437 | | 50 | | | 50 | | 487 | 487 | | | |
| 100119016 | WASHINGTON | DC | | 07/27/2023 | | 313 | | (9) | | | (9) | | 304 | 304 | | | |
| 100149148 | HOUSTON | TX | | 04/22/2024 | | 246 | | (9) | | | (9) | | 237 | 237 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064809 | BENSENVILLE | IL | | 07/14/2021 | | 662 | | (30) | | | (30) | | 632 | 632 | | | |
| 100149112 | FORT WAYNE | IN | | 04/22/2024 | | 113 | | (6) | | | (6) | | 107 | 107 | | | |
| 100162016 | WALTERBORO | SC | | 07/31/2024 | | 79 | | (3) | | | (3) | | 76 | 76 | | | |
| 100108397 | CHICAGO | IL | | 05/25/2023 | | 296 | | (8) | | | (8) | | 288 | 288 | | | |
| 100055024 | COLUMBUS | OH | | 03/23/2021 | | 1,755 | | (42) | | | (42) | | 1,713 | 1,713 | | | |
| 100060482 | HOLT | MI | | 06/01/2021 | | 1,087 | | 5 | | | 5 | | 1,092 | 1,092 | | | |
| 100011412 | SAN DIEGO | CA | | 12/23/2016 | | 646 | | 1 | | | 1 | | 647 | 647 | | | |
| 100147216 | CINCINNATI | OH | | 03/28/2024 | | 174 | | (6) | | | (6) | | 168 | 168 | | | |
| 100136133 | GOODRICH | TX | | 12/18/2023 | | 191 | | (15) | | | (15) | | 176 | 176 | | | |
| 100020226 | SANTA CLARITA | CA | | 07/17/2018 | | 929 | | (30) | | | (30) | | 899 | 899 | | | |
| 100071638 | COLLEGE STATION | TX | | 10/14/2021 | | 723 | | (16) | | | (16) | | 707 | 707 | | | |
| 100055429 | LA PLACE | LA | | 03/23/2021 | | 1,132 | | (192) | | | (192) | | 940 | 940 | | | |
| 100065150 | LAKE VILLA | IL | | 07/14/2021 | | 702 | | (17) | | | (17) | | 685 | 685 | | | |
| 100064845 | SOUTHAMPTON | NJ | | 07/14/2021 | | 635 | | (27) | | | (27) | | 608 | 608 | | | |
| 100146521 | SPRINGFIELD | VA | | 03/19/2024 | | 551 | | (27) | | | (27) | | 524 | 524 | | | |
| 100025004 | PRESCOTT | AZ | | 09/20/2018 | | 554 | | 89 | | | 89 | | 643 | 643 | | | |
| 100081290 | SNEADS FERRY | NC | | 03/18/2022 | | 688 | | 18 | | | 18 | | 706 | 706 | | | |
| 100091875 | KISSIMMEE | FL | | 01/30/2023 | | 195 | | (5) | | | (5) | | 190 | 190 | | | |
| 100018124 | FUQUAY VARINA | NC | | 06/08/2018 | | 1,134 | | (22) | | | (22) | | 1,112 | 1,112 | | | |
| 100075153 | COVINGTON | GA | | 12/01/2021 | | 3,722 | | (76) | | | (76) | | 3,646 | 3,646 | | | |
| 100075931 | MOORHEAD | MN | | 01/07/2022 | | 678 | | (15) | | | (15) | | 663 | 663 | | | |
| 100114368 | MACOMB | MI | | 06/29/2023 | | 262 | | 36 | | | 36 | | 298 | 298 | | | |
| 100110823 | MIAMI GARDENS | FL | | 06/29/2023 | | 356 | | 287 | | | 287 | | 643 | 643 | | | |
| 100100107 | FAYETTEVILLE | NC | | 03/28/2023 | | 254 | | (9) | | | (9) | | 245 | 245 | | | |
| 100119800 | WOODRIDGE | NY | | 08/08/2023 | | 302 | | (10) | | | (10) | | 292 | 292 | | | |
| 100019791 | PROVIDENCE | RI | | 07/26/2018 | | 666 | | (17) | | | (17) | | 649 | 649 | | | |
| 100014540 | MIRAMAR | FL | | 09/27/2017 | | 528 | | 1 | | | 1 | | 529 | 529 | | | |
| 100149736 | PHILADELPHIA | PA | | 04/26/2024 | | 90 | | (2) | | | (2) | | 88 | 88 | | | |
| 100154903 | KINGMAN | AZ | | 07/19/2024 | | 228 | | 6 | | | 6 | | 234 | 234 | | | |
| 100101830 | PORT JERVIS | NY | | 03/31/2023 | | 160 | | (5) | | | (5) | | 155 | 155 | | | |
| 100103099 | DAYTON | OH | | 04/21/2023 | | 270 | | (10) | | | (10) | | 260 | 260 | | | |
| 100079609 | SUNNY ISLES BEACH | FL | | 04/25/2022 | | 483 | | (39) | | | (39) | | 444 | 444 | | | |
| 100064970 | NEW PRAGUE | MN | | 07/14/2021 | | 671 | | (24) | | | (24) | | 647 | 647 | | | |
| 100110630 | FORT WORTH | TX | | 06/30/2023 | | 3,873 | | 46 | | | 46 | | 3,919 | 3,919 | | | |
| 100054826 | MONROEVILLE | PA | | 03/23/2021 | | 441 | | (14) | | | (14) | | 427 | 427 | | | |
| 100060603 | MORGAN CITY | LA | | 06/01/2021 | | 1,021 | | 4 | | | 4 | | 1,025 | 1,025 | | | |
| 100028053 | RICHFIELD | MN | | 10/26/2018 | | 562 | | 82 | | | 82 | | 644 | 644 | | | |
| 100100689 | PASADENA | TX | | 04/28/2023 | | 1,634 | | 15 | | | 15 | | 1,649 | 1,649 | | | |
| 100113505 | IMPERIAL | MO | | 06/29/2023 | | 459 | | 205 | | | 205 | | 664 | 664 | | | |
| 100112836 | CAROL STREAM | IL | | 06/29/2023 | | 348 | | 214 | | | 214 | | 562 | 562 | | | |
| 100025962 | TUCSON | AZ | | 09/20/2018 | | 372 | | 60 | | | 60 | | 432 | 432 | | | |
| 100156658 | BEL AIR | MD | | 06/24/2024 | | 250 | | (12) | | | (12) | | 238 | 238 | | | |
| 100025707 | PROSPECT | OR | | 09/20/2018 | | 604 | | 103 | | | 103 | | 707 | 707 | | | |
| 100024251 | OAK GROVE | MO | | 09/20/2018 | | 653 | | (13) | | | (13) | | 640 | 640 | | | |
| 100120422 | WILKESBORO | NC | | 08/18/2023 | | 242 | | (10) | | | (10) | | 232 | 232 | | | |
| 100043862 | HACKETTSTOWN | NJ | | 08/19/2020 | | 385 | | 83 | | | 83 | | 468 | 468 | | | |
| 100129989 | OKLAHOMA CITY | OK | | 09/27/2023 | | 291 | | (5) | | | (5) | | 286 | 286 | | | |
| 100049092 | BETHLEHEM | PA | | 11/20/2020 | | 1,609 | | (199) | | | (199) | | 1,410 | 1,410 | | | |
| 100049658 | DEARBORN | MI | | 11/20/2020 | | 503 | | 45 | | | 45 | | 548 | 548 | | | |
| 100041680 | KATY | TX | | 03/02/2020 | | 2,795 | | (150) | | | (150) | | 2,645 | 2,645 | | | |
| 100029904 | PROVIDENCE | RI | | 12/20/2018 | | 1,197 | | 88 | | | 88 | | 1,285 | 1,285 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111930 | FEDERALSBURG | MD | | 06/29/2023 | | 502 | | 178 | | | 178 | | 680 | 680 | | | |
| 100129892 | WILMINGTON | DE | | 09/27/2023 | | 309 | | (9) | | | (9) | | 300 | 300 | | | |
| 100091930 | HOUSTON | TX | | 02/03/2023 | | 188 | | (15) | | | (15) | | 173 | 173 | | | |
| 100074619 | CORPUS CHRISTI | TX | | 12/01/2021 | | 818 | | (11) | | | (11) | | 807 | 807 | | | |
| 100079575 | MYRTLE BEACH | SC | | 04/25/2022 | | 415 | | (42) | | | (42) | | 373 | 373 | | | |
| 100115160 | PHILADELPHIA | PA | | 07/17/2023 | | 284 | | (8) | | | (8) | | 276 | 276 | | | |
| 100119788 | STONE MOUNTAIN | GA | | 08/08/2023 | | 196 | | (7) | | | (7) | | 189 | 189 | | | |
| 100049598 | LAWRENCEVILLE | GA | | 11/20/2020 | | 469 | | 11 | | | 11 | | 480 | 480 | | | |
| 100044123 | MINNEAPOLIS | MN | | 08/19/2020 | | 737 | | 86 | | | 86 | | 823 | 823 | | | |
| 100113132 | CICERO | IL | | 06/29/2023 | | 724 | | 609 | | | 609 | | 1,333 | 1,333 | | | |
| 100060375 | DUNDALK | MD | | 06/01/2021 | | 1,002 | | 4 | | | 4 | | 1,006 | 1,006 | | | |
| 100070734 | BERRIEN SPRINGS | MI | | 10/01/2021 | | 987 | | (8) | | | (8) | | 979 | 979 | | | |
| 3340075919 | MARIETTA | GA | | 05/17/2024 | | 293,040 | | | | | | | 293,040 | 293,040 | | | |
| 100063588 | BRISTOL | VA | | 07/01/2021 | | 588 | | (11) | | | (11) | | 577 | 577 | | | |
| 100145993 | WOODBRIDGE | VA | | 03/19/2024 | | 566 | | (26) | | | (26) | | 540 | 540 | | | |
| 100088124 | LAUDERDALE BY THE SEA | FL | | 10/25/2022 | | 1,477 | | (65) | | | (65) | | 1,412 | 1,412 | | | |
| 100109752 | WATERBURY | CT | | 06/16/2023 | | 271 | | (6) | | | (6) | | 265 | 265 | | | |
| 100057861 | LAS VEGAS | NV | | 06/30/2021 | | 633 | | (9) | | | (9) | | 624 | 624 | | | |
| 100027814 | STERLING | CT | | 10/26/2018 | | 630 | | 90 | | | 90 | | 720 | 720 | | | |
| 100155620 | LONGMONT | CO | | 06/18/2024 | | 844 | | (41) | | | (41) | | 803 | 803 | | | |
| 100112625 | COLUMBIA | SC | | 06/29/2023 | | 246 | | 32 | | | 32 | | 278 | 278 | | | |
| 100153964 | CINCINNATI | OH | | 06/05/2024 | | 231 | | (14) | | | (14) | | 217 | 217 | | | |
| 100141506 | CONVERSE | TX | | 01/30/2024 | | 139 | | (10) | | | (10) | | 129 | 129 | | | |
| 100026444 | CAPE CORAL | FL | | 09/26/2018 | | 397 | | 178 | | | 178 | | 575 | 575 | | | |
| 100147700 | ALVIN | TX | | 04/05/2024 | | 209 | | (2) | | | (2) | | 207 | 207 | | | |
| 100018237 | DACULA | GA | | 06/08/2018 | | 705 | | (6) | | | (6) | | 699 | 699 | | | |
| 100038071 | OCRACOKE | NC | | 11/15/2019 | | 741 | | (24) | | | (24) | | 717 | 717 | | | |
| 100044925 | HOUSTON | TX | | 11/19/2020 | | 477 | | (19) | | | (19) | | 458 | 458 | | | |
| 100043007 | TULARE | CA | | 05/28/2020 | | 647 | | 47 | | | 47 | | 694 | 694 | | | |
| 100012644 | MIAMI | FL | | 05/25/2017 | | 372 | | 90 | | | 90 | | 462 | 462 | | | |
| 100109851 | INDIANAPOLIS | IN | | 06/22/2023 | | 262 | | (7) | | | (7) | | 255 | 255 | | | |
| 100065496 | HOUSTON | TX | | 07/28/2021 | | 2,022 | | (59) | | | (59) | | 1,963 | 1,963 | | | |
| 100071808 | SACRAMENTO | CA | | 10/14/2021 | | 876 | | (41) | | | (41) | | 835 | 835 | | | |
| 100155732 | SANDY | UT | | 06/18/2024 | | 501 | | (19) | | | (19) | | 482 | 482 | | | |
| 100019681 | SAN ANTONIO | TX | | 07/26/2018 | | 740 | | (26) | | | (26) | | 714 | 714 | | | |
| 100063411 | BLUFF CITY | TN | | 07/01/2021 | | 778 | | (11) | | | (11) | | 767 | 767 | | | |
| 100026292 | RUTHER GLEN | VA | | 09/20/2018 | | 386 | | 70 | | | 70 | | 456 | 456 | | | |
| 100133889 | SAINT CHARLES | MO | | 11/29/2023 | | 222 | | (9) | | | (9) | | 213 | 213 | | | |
| 100030430 | JACKSONVILLE | FL | | 12/20/2018 | | 539 | | 31 | | | 31 | | 570 | 570 | | | |
| 100000596 | BROCKTON | MA | | 09/27/2016 | | 395 | | 9 | | | 9 | | 404 | 404 | | | |
| 100065055 | CLARKSVILLE | TN | | 07/14/2021 | | 681 | | (21) | | | (21) | | 660 | 660 | | | |
| 100019632 | PLEASANTON | TX | | 07/26/2018 | | 695 | | (19) | | | (19) | | 676 | 676 | | | |
| 100046956 | KENNESAW | GA | | 11/20/2020 | | 696 | | (56) | | | (56) | | 640 | 640 | | | |
| 100161834 | TYLER | TX | | 07/31/2024 | | 166 | | (4) | | | (4) | | 162 | 162 | | | |
| 100079181 | FAYETTEVILLE | NC | | 02/24/2022 | | 606 | | (3) | | | (3) | | 603 | 603 | | | |
| 100064724 | EGG HARBOR TOWNSHIP | NJ | | 07/14/2021 | | 1,011 | | (54) | | | (54) | | 957 | 957 | | | |
| 100145912 | MIAMI | FL | | 03/19/2024 | | 211 | | (7) | | | (7) | | 204 | 204 | | | |
| 100031275 | RENO | NV | | 03/29/2019 | | 413 | | 89 | | | 89 | | 502 | 502 | | | |
| 100079272 | HOQUIAM | WA | | 02/28/2022 | | 386 | | (23) | | | (23) | | 363 | 363 | | | |
| 100134653 | HOUSTON | TX | | 10/30/2023 | | 187 | | (1) | | | (1) | | 186 | 186 | | | |
| 100019590 | WELLS | ME | | 07/26/2018 | | 721 | | (11) | | | (11) | | 710 | 710 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118937 | NEW CARROLLTON | MD | | 07/27/2023 | | 203 | | (15) | | | (15) | | 188 | 188 | | | |
| 100120634 | COLUMBIA | SC | | 08/18/2023 | | 154 | | (12) | | | (12) | | 142 | 142 | | | |
| 100109829 | ROEBLING | NJ | | 06/22/2023 | | 270 | | (11) | | | (11) | | 259 | 259 | | | |
| 100055483 | SOUTHPORT | NC | | 03/23/2021 | | 594 | | (44) | | | (44) | | 550 | 550 | | | |
| 100113616 | BERKELEY | IL | | 06/29/2023 | | 351 | | 204 | | | 204 | | 555 | 555 | | | |
| 100149758 | HAMMOND | IN | | 04/26/2024 | | 72 | | (3) | | | (3) | | 69 | 69 | | | |
| 100155613 | NEWNAN | GA | | 06/18/2024 | | 532 | | (31) | | | (31) | | 501 | 501 | | | |
| 100026134 | CHICAGO | IL | | 09/20/2018 | | 951 | | 300 | | | 300 | | 1,251 | 1,251 | | | |
| 100060941 | HOLLY POND | AL | | 06/01/2021 | | 1,325 | | 6 | | | 6 | | 1,331 | 1,331 | | | |
| 100155640 | BUDA | TX | | 06/18/2024 | | 136 | | (4) | | | (4) | | 132 | 132 | | | |
| 100025250 | JEFFERSON | LA | | 09/20/2018 | | 676 | | 117 | | | 117 | | 793 | 793 | | | |
| 100138179 | ROGERS | MN | | 12/14/2023 | | 1,618 | | 9 | | | 9 | | 1,627 | 1,627 | | | |
| 100026631 | CERES | CA | | 09/26/2018 | | 5,251 | | 247 | | | 247 | | 5,498 | 5,498 | | | |
| 100132253 | GARNER | NC | | 10/13/2023 | | 4,600 | | 108 | | | 108 | | 4,708 | 4,708 | | | |
| 100013512 | FORT LAUDERDALE | FL | | 05/25/2017 | | 495 | | 73 | | | 73 | | 568 | 568 | | | |
| 100108407 | KILLEEN | TX | | 05/25/2023 | | 295 | | (10) | | | (10) | | 285 | 285 | | | |
| 100066833 | MOUNT WASHINGTON | KY | | 08/02/2021 | | 992 | | (2) | | | (2) | | 990 | 990 | | | |
| 100063332 | FORT WAYNE | IN | | 07/01/2021 | | 1,401 | | (28) | | | (28) | | 1,373 | 1,373 | | | |
| 100139458 | SPRING | TX | | 12/28/2023 | | 226 | | (10) | | | (10) | | 216 | 216 | | | |
| 100010992 | SPRINGFIELD | NJ | | 12/23/2016 | | 513 | | 259 | | | 259 | | 772 | 772 | | | |
| 100102191 | ORANGE | MA | | 04/14/2023 | | 275 | | (9) | | | (9) | | 266 | 266 | | | |
| 100130400 | BROWNSVILLE | TX | | 09/28/2023 | | 200 | | (17) | | | (17) | | 183 | 183 | | | |
| 100146053 | COLORADO SPRINGS | CO | | 03/19/2024 | | 171 | | (6) | | | (6) | | 165 | 165 | | | |
| 100057689 | CHESAPEAKE | VA | | 06/30/2021 | | 701 | | (27) | | | (27) | | 674 | 674 | | | |
| 100028973 | PHENIX CITY | AL | | 10/26/2018 | | 1,342 | | 219 | | | 219 | | 1,561 | 1,561 | | | |
| 100084695 | LAKE WORTH | FL | | 08/02/2022 | | 365 | | (23) | | | (23) | | 342 | 342 | | | |
| 100120677 | KISSIMMEE | FL | | 08/24/2023 | | 236 | | (3) | | | (3) | | 233 | 233 | | | |
| 100143731 | CHARLESTON | SC | | 02/26/2024 | | 364 | | (12) | | | (12) | | 352 | 352 | | | |
| 100071754 | PENSACOLA | FL | | 10/14/2021 | | 757 | | (27) | | | (27) | | 730 | 730 | | | |
| 100055614 | LITTLE ROCK | AR | | 03/23/2021 | | 647 | | (62) | | | (62) | | 585 | 585 | | | |
| 100099666 | VILLA RICA | GA | | 04/06/2023 | | 263 | | (13) | | | (13) | | 250 | 250 | | | |
| 100091803 | PHILADELPHIA | PA | | 01/30/2023 | | 203 | | (9) | | | (9) | | 194 | 194 | | | |
| 100138775 | COLUMBUS | OH | | 12/21/2023 | | 407 | | (29) | | | (29) | | 378 | 378 | | | |
| 100141128 | REISTERSTOWN | MD | | 01/30/2024 | | 269 | | (5) | | | (5) | | 264 | 264 | | | |
| 100109915 | TRENTON | NJ | | 06/22/2023 | | 272 | | (8) | | | (8) | | 264 | 264 | | | |
| 100136035 | HOUSTON | TX | | 11/16/2023 | | 196 | | (21) | | | (21) | | 175 | 175 | | | |
| 100067533 | LYNCHBURG | VA | | 09/23/2021 | | 645 | | (33) | | | (33) | | 612 | 612 | | | |
| 100026384 | PALM BAY | FL | | 09/26/2018 | | 355 | | 36 | | | 36 | | 391 | 391 | | | |
| 100146461 | ARGYLE | TX | | 03/19/2024 | | 563 | | (22) | | | (22) | | 541 | 541 | | | |
| 100067056 | BEAUMONT | TX | | 08/02/2021 | | 458 | | 10 | | | 10 | | 468 | 468 | | | |
| 100135625 | WEST PLAINS | MO | | 11/09/2023 | | 231 | | | | | | | 231 | 231 | | | |
| 100112476 | CHINO VALLEY | AZ | | 06/29/2023 | | 2,782 | | 226 | | | 226 | | 3,008 | 3,008 | | | |
| 100078669 | LA HABRA | CA | | 02/02/2022 | | 6,933 | | (322) | | | (322) | | 6,611 | 6,611 | | | |
| 100138951 | WOLCOTT | CT | | 12/21/2023 | | 598 | | 169 | | | 169 | | 767 | 767 | | | |
| 100120301 | VICTORVILLE | CA | | 08/18/2023 | | 1,419 | | (25) | | | (25) | | 1,394 | 1,394 | | | |
| 100117628 | WOODBRIDGE | VA | | 07/20/2023 | | 299 | | (9) | | | (9) | | 290 | 290 | | | |
| 100138376 | INDIAN TRAIL | NC | | 12/18/2023 | | 245 | | (8) | | | (8) | | 237 | 237 | | | |
| 100067585 | DALTON | GA | | 09/23/2021 | | 836 | | (45) | | | (45) | | 791 | 791 | | | |
| 100133135 | WOODLAND | CA | | 11/29/2023 | | 1,566 | | (88) | | | (88) | | 1,478 | 1,478 | | | |
| 100013616 | ORLANDO | FL | | 05/25/2017 | | 411 | | 60 | | | 60 | | 471 | 471 | | | |
| 100101183 | WESLEY CHAPEL | FL | | 04/28/2023 | | 1,148 | | 267 | | | 267 | | 1,415 | 1,415 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115524 | CAVE SPRINGS | AR | | 07/17/2023 | | 300 | | (11) | | | (11) | | 289 | 289 | | | |
| 100136142 | GLOUCESTER CITY | NJ | | 12/18/2023 | | 179 | | (12) | | | (12) | | 167 | 167 | | | |
| 100013851 | RIVERVIEW | FL | | 05/25/2017 | | 429 | | 57 | | | 57 | | 486 | 486 | | | |
| 100079566 | NORTH MYRTLE BEACH | SC | | 04/25/2022 | | 639 | | (63) | | | (63) | | 576 | 576 | | | |
| 100110815 | HOUSTON | TX | | 06/29/2023 | | 197 | | 3 | | | 3 | | 200 | 200 | | | |
| 100060385 | SUGAR HILL | GA | | 06/01/2021 | | 1,185 | | 5 | | | 5 | | 1,190 | 1,190 | | | |
| 100055208 | DARLINGTON | SC | | 03/23/2021 | | 1,661 | | (193) | | | (193) | | 1,468 | 1,468 | | | |
| 100071292 | RINCON | GA | | 10/01/2021 | | 413 | | (1) | | | (1) | | 412 | 412 | | | |
| 100130038 | SOUTH BEND | IN | | 09/27/2023 | | 328 | | (14) | | | (14) | | 314 | 314 | | | |
| 100129955 | COVINGTON | KY | | 09/27/2023 | | 260 | | (6) | | | (6) | | 254 | 254 | | | |
| 100080165 | DAYTONA BEACH | FL | | 02/25/2022 | | 1,837 | | (151) | | | (151) | | 1,686 | 1,686 | | | |
| 100025488 | DOUGLASVILLE | GA | | 09/20/2018 | | 1,003 | | 286 | | | 286 | | 1,289 | 1,289 | | | |
| 100143449 | ENGLEWOOD | OH | | 02/16/2024 | | 268 | | 2 | | | 2 | | 270 | 270 | | | |
| 100018057 | RICHMOND | VA | | 06/08/2018 | | 1,954 | | (44) | | | (44) | | 1,910 | 1,910 | | | |
| 100025681 | BALTIMORE | MD | | 09/20/2018 | | 571 | | 84 | | | 84 | | 655 | 655 | | | |
| 100054301 | SPRINGFIELD | MA | | 03/23/2021 | | 497 | | (26) | | | (26) | | 471 | 471 | | | |
| 100064926 | GLENVIEW | IL | | 07/14/2021 | | 571 | | (22) | | | (22) | | 549 | 549 | | | |
| 100155388 | MARANA | AZ | | 06/18/2024 | | 143 | | | | | | | 143 | 143 | | | |
| 100048689 | CHARLOTTESVILLE | VA | | 11/20/2020 | | 396 | | (80) | | | (80) | | 316 | 316 | | | |
| 100084723 | IMPERIAL | CA | | 08/02/2022 | | 329 | | (2) | | | (2) | | 327 | 327 | | | |
| 100112897 | LANSING | IL | | 06/29/2023 | | 1,178 | | 552 | | | 552 | | 1,730 | 1,730 | | | |
| 100017915 | RIALTO | CA | | 05/30/2018 | | 729 | | (11) | | | (11) | | 718 | 718 | | | |
| 100025754 | OPA LOCKA | FL | | 09/20/2018 | | 2,693 | | 839 | | | 839 | | 3,532 | 3,532 | | | |
| 100156268 | GARFIELD HEIGHTS | OH | | 07/25/2024 | | 82 | | (5) | | | (5) | | 77 | 77 | | | |
| 100134668 | UPPER DARBY | PA | | 10/30/2023 | | 274 | | (2) | | | (2) | | 272 | 272 | | | |
| 100012598 | SAINT PETERSBURG | FL | | 05/25/2017 | | 370 | | 77 | | | 77 | | 447 | 447 | | | |
| 100146219 | HIGHLANDS RANCH | CO | | 03/19/2024 | | 646 | | (27) | | | (27) | | 619 | 619 | | | |
| 100080375 | PARMA | OH | | 04/14/2022 | | 9,696 | | (25) | | | (25) | | 9,671 | 9,671 | | | |
| 100064044 | SATSUMA | AL | | 07/01/2021 | | 660 | | 1 | | | 1 | | 661 | 661 | | | |
| 100109116 | GREENVILLE | SC | | 06/05/2023 | | 271 | | (4) | | | (4) | | 267 | 267 | | | |
| 100071564 | CHESAPEAKE | VA | | 10/14/2021 | | 1,360 | | (52) | | | (52) | | 1,308 | 1,308 | | | |
| 100064568 | SOUTH HOLLAND | IL | | 07/01/2021 | | 919 | | 48 | | | 48 | | 967 | 967 | | | |
| 100112431 | FISKDALE | MA | | 06/29/2023 | | 837 | | 173 | | | 173 | | 1,010 | 1,010 | | | |
| 100116385 | SOMERDALE | NJ | | 07/20/2023 | | 476 | | 54 | | | 54 | | 530 | 530 | | | |
| 100118043 | BALTIMORE | MD | | 07/20/2023 | | 571 | | 152 | | | 152 | | 723 | 723 | | | |
| 100101759 | WATERBURY | CT | | 03/31/2023 | | 264 | | (4) | | | (4) | | 260 | 260 | | | |
| 100089988 | WARRIOR | AL | | 01/13/2023 | | 291 | | (5) | | | (5) | | 286 | 286 | | | |
| 100145804 | WICHITA | KS | | 05/08/2024 | | 249 | | (9) | | | (9) | | 240 | 240 | | | |
| 100019977 | CANTON | GA | | 07/30/2018 | | 683 | | (19) | | | (19) | | 664 | 664 | | | |
| 100062876 | MILWAUKEE | WI | | 07/01/2021 | | 1,717 | | (19) | | | (19) | | 1,698 | 1,698 | | | |
| 100029657 | GARDNER | KS | | 10/26/2018 | | 546 | | 71 | | | 71 | | 617 | 617 | | | |
| 100030858 | AUBURN | WA | | 04/09/2019 | | 3,914 | | 352 | | | 352 | | 4,266 | 4,266 | | | |
| 100112577 | GRAY | ME | | 06/29/2023 | | 517 | | 222 | | | 222 | | 739 | 739 | | | |
| 100084777 | PHOENIX | AZ | | 08/02/2022 | | 326 | | (18) | | | (18) | | 308 | 308 | | | |
| 100077193 | FORT WORTH | TX | | 01/03/2022 | | 433 | | (17) | | | (17) | | 416 | 416 | | | |
| 100100313 | GRANVILLE | NY | | 04/27/2023 | | 508 | | 41 | | | 41 | | 549 | 549 | | | |
| 100078907 | FAYETTEVILLE | NC | | 02/24/2022 | | 586 | | (14) | | | (14) | | 572 | 572 | | | |
| 100143580 | CLEVELAND | OH | | 02/21/2024 | | 264 | | (5) | | | (5) | | 259 | 259 | | | |
| 100055765 | BOZEMAN | MT | | 03/23/2021 | | 400 | | (20) | | | (20) | | 380 | 380 | | | |
| 100132754 | LITTLE ROCK | AR | | 11/03/2023 | | 43,122 | | (789) | | | (789) | | 42,333 | 42,333 | | | |
| 100062929 | ROCK ISLAND | IL | | 07/01/2021 | | 968 | | (5) | | | (5) | | 963 | 963 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100182 | BALTIMORE | MD | | 03/17/2023 | | 319 | | 12 | | | 12 | | 331 | 331 | | | |
| 100113138 | SAN YSIDRO | CA | | 06/29/2023 | | 540 | | 172 | | | 172 | | 712 | 712 | | | |
| 100079834 | PASCO | WA | | 04/25/2022 | | 2,569 | | 22 | | | 22 | | 2,591 | 2,591 | | | |
| 100028031 | WEST ST. PAUL | MN | | 10/26/2018 | | 719 | | 71 | | | 71 | | 790 | 790 | | | |
| 100115124 | CINCINNATI | OH | | 07/17/2023 | | 293 | | (7) | | | (7) | | 286 | 286 | | | |
| 100154889 | PLYMOUTH | MI | | 07/19/2024 | | 306 | | (8) | | | (8) | | 298 | 298 | | | |
| 100031347 | BAKERSFIELD | CA | | 03/29/2019 | | 466 | | 41 | | | 41 | | 507 | 507 | | | |
| 100114604 | RAEFORD | NC | | 06/29/2023 | | 231 | | (15) | | | (15) | | 216 | 216 | | | |
| 100081006 | LAFAYETTE | LA | | 03/18/2022 | | 716 | | 37 | | | 37 | | 753 | 753 | | | |
| 100120277 | COOPER CITY | FL | | 08/18/2023 | | 266 | | (8) | | | (8) | | 258 | 258 | | | |
| 100043204 | CLARKTON | NC | | 08/13/2020 | | 2,163 | | (141) | | | (141) | | 2,022 | 2,022 | | | |
| 100030671 | DANVILLE | IN | | 04/09/2019 | | 421 | | 171 | | | 171 | | 592 | 592 | | | |
| 100065441 | HANFORD | CA | | 07/28/2021 | | 2,137 | | (18) | | | (18) | | 2,119 | 2,119 | | | |
| 100017947 | PHILADELPHIA | PA | | 05/22/2018 | | 907 | | (26) | | | (26) | | 881 | 881 | | | |
| 100011414 | DENTON | MD | | 12/23/2016 | | 1,406 | | 137 | | | 137 | | 1,543 | 1,543 | | | |
| 100067611 | TALLAHASSEE | FL | | 09/23/2021 | | 670 | | (27) | | | (27) | | 643 | 643 | | | |
| 100114063 | CRANSTON | RI | | 06/29/2023 | | 173 | | 10 | | | 10 | | 183 | 183 | | | |
| 100012930 | HESPERIA | CA | | 05/25/2017 | | 487 | | 96 | | | 96 | | 583 | 583 | | | |
| 100028544 | LANSING | KS | | 10/26/2018 | | 2,171 | | 115 | | | 115 | | 2,286 | 2,286 | | | |
| 100029707 | SEATTLE | WA | | 10/26/2018 | | 835 | | 322 | | | 322 | | 1,157 | 1,157 | | | |
| 100013107 | OXON HILL | MD | | 05/25/2017 | | 554 | | 166 | | | 166 | | 720 | 720 | | | |
| 100090293 | LAS VEGAS | NV | | 01/13/2023 | | 151 | | (11) | | | (11) | | 140 | 140 | | | |
| 100060608 | BEDFORD | TX | | 06/01/2021 | | 999 | | 4 | | | 4 | | 1,003 | 1,003 | | | |
| 100109900 | CLEVELAND | OH | | 06/22/2023 | | 304 | | (7) | | | (7) | | 297 | 297 | | | |
| 100053623 | CLEVELAND | OK | | 03/23/2021 | | 232 | | (39) | | | (39) | | 193 | 193 | | | |
| 100018175 | LAFAYETTE | LA | | 06/08/2018 | | 685 | | (10) | | | (10) | | 675 | 675 | | | |
| 100143549 | CHARLEROI | PA | | 02/21/2024 | | 372 | | (7) | | | (7) | | 365 | 365 | | | |
| 100161798 | TRENTON | NJ | | 07/31/2024 | | 256 | | (8) | | | (8) | | 248 | 248 | | | |
| 100150200 | SAINT CLOUD | FL | | 04/30/2024 | | 311 | | (8) | | | (8) | | 303 | 303 | | | |
| 100146455 | THORNTON | CO | | 03/19/2024 | | 562 | | (27) | | | (27) | | 535 | 535 | | | |
| 100064835 | WICHITA | KS | | 07/14/2021 | | 635 | | (28) | | | (28) | | 607 | 607 | | | |
| 100116959 | MADISON | AL | | 07/20/2023 | | 656 | | 207 | | | 207 | | 863 | 863 | | | |
| 100029931 | CHESAPEAKE | VA | | 12/20/2018 | | 924 | | 146 | | | 146 | | 1,070 | 1,070 | | | |
| 100133849 | COLUMBIA | PA | | 10/20/2023 | | 269 | | (10) | | | (10) | | 259 | 259 | | | |
| 100146385 | LADERA RANCH | CA | | 03/19/2024 | | 628 | | (23) | | | (23) | | 605 | 605 | | | |
| 100103177 | CALUMET CITY | IL | | 04/21/2023 | | 270 | | (7) | | | (7) | | 263 | 263 | | | |
| 100135842 | SAN JUAN CAPISTRANO | CA | | 11/10/2023 | | 60,684 | | (94) | | | (94) | | 60,590 | 60,590 | | | |
| 100103855 | MACON | GA | | 05/10/2023 | | 270 | | (10) | | | (10) | | 260 | 260 | | | |
| 100154701 | PENSACOLA | FL | | 07/19/2024 | | 185 | | (12) | | | (12) | | 173 | 173 | | | |
| 100065059 | GLENDALE | AZ | | 07/14/2021 | | 640 | | (19) | | | (19) | | 621 | 621 | | | |
| 100111517 | BEDMINSTER | NJ | | 06/29/2023 | | 335 | | 169 | | | 169 | | 504 | 504 | | | |
| 100080755 | AVENTURA | FL | | 03/10/2022 | | 530 | | (10) | | | (10) | | 520 | 520 | | | |
| 100017180 | CAROL STREAM | IL | | 04/26/2018 | | 528 | | 46 | | | 46 | | 574 | 574 | | | |
| 100157605 | HIALEAH | FL | | 06/28/2024 | | 173 | | (11) | | | (11) | | 162 | 162 | | | |
| 100030539 | WALDORF | MD | | 12/20/2018 | | 2,157 | | 94 | | | 94 | | 2,251 | 2,251 | | | |
| 100154923 | PITTSBURGH | PA | | 07/19/2024 | | 162 | | (11) | | | (11) | | 151 | 151 | | | |
| 100025816 | SOUTHPORT | NC | | 09/20/2018 | | 435 | | 61 | | | 61 | | 496 | 496 | | | |
| 100067997 | HOLLY HILL | FL | | 09/23/2021 | | 623 | | (31) | | | (31) | | 592 | 592 | | | |
| 100048037 | ORLANDO | FL | | 11/20/2020 | | 1,880 | | (41) | | | (41) | | 1,839 | 1,839 | | | |
| 100127316 | VIRGINIA BEACH | VA | | 08/30/2023 | | 136 | | 8 | | | 8 | | 144 | 144 | | | |
| 100146314 | DAWSONVILLE | GA | | 03/19/2024 | | 624 | | (27) | | | (27) | | 597 | 597 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134036 | DANVILLE | VA | | 10/25/2023 | | 257 | | (6) | | | (6) | | 251 | 251 | | | |
| 100078787 | PLANO | IL | | 02/24/2022 | | 832 | | (3) | | | (3) | | 829 | 829 | | | |
| 100087329 | MYRTLE BEACH | SC | | 10/25/2022 | | 454 | | 13 | | | 13 | | 467 | 467 | | | |
| 100057616 | HAMBURG | PA | | 06/30/2021 | | 810 | | (11) | | | (11) | | 799 | 799 | | | |
| 100028904 | DELRAY BEACH | FL | | 10/26/2018 | | 491 | | 56 | | | 56 | | 547 | 547 | | | |
| 100013482 | STOCKTON | CA | | 05/25/2017 | | 321 | | 89 | | | 89 | | 410 | 410 | | | |
| 100060620 | CHATHAM | LA | | 06/01/2021 | | 573 | | 2 | | | 2 | | 575 | 575 | | | |
| 100066382 | BALTIMORE | MD | | 08/02/2021 | | 640 | | (8) | | | (8) | | 632 | 632 | | | |
| 100055291 | DECATUR | GA | | 03/23/2021 | | 1,655 | | (122) | | | (122) | | 1,533 | 1,533 | | | |
| 100100950 | SCOTTSDALE | AZ | | 04/28/2023 | | 586 | | 75 | | | 75 | | 661 | 661 | | | |
| 100043964 | PALM COAST | FL | | 08/19/2020 | | 506 | | (38) | | | (38) | | 468 | 468 | | | |
| 100061255 | JACKSONVILLE | FL | | 06/01/2021 | | 916 | | 4 | | | 4 | | 920 | 920 | | | |
| 100155666 | TAMPA | FL | | 06/18/2024 | | 373 | | (24) | | | (24) | | 349 | 349 | | | |
| 100146146 | WILDER | ID | | 03/19/2024 | | 640 | | (21) | | | (21) | | 619 | 619 | | | |
| 100101575 | LOUISVILLE | KY | | 04/26/2023 | | 344 | | (5) | | | (5) | | 339 | 339 | | | |
| 100024799 | OPA LOCKA | FL | | 09/20/2018 | | 695 | | 63 | | | 63 | | 758 | 758 | | | |
| 100151710 | TRENTON | NJ | | 05/10/2024 | | 346 | | (21) | | | (21) | | 325 | 325 | | | |
| 100055725 | CHICAGO | IL | | 03/23/2021 | | 461 | | 1 | | | 1 | | 462 | 462 | | | |
| 100146262 | MIAMI | FL | | 03/19/2024 | | 557 | | (17) | | | (17) | | 540 | 540 | | | |
| 100055844 | OZARK | MO | | 03/23/2021 | | 332 | | (45) | | | (45) | | 287 | 287 | | | |
| 100083657 | WILSON | NC | | 06/23/2022 | | 388 | | (9) | | | (9) | | 379 | 379 | | | |
| 100040106 | MARIETTA | GA | | 01/28/2020 | | 854 | | (38) | | | (38) | | 816 | 816 | | | |
| 100154130 | GLENDALE HEIGHTS | IL | | 07/11/2024 | | 206 | | (6) | | | (6) | | 200 | 200 | | | |
| 100020151 | FORT MILL | SC | | 07/17/2018 | | 687 | | (15) | | | (15) | | 672 | 672 | | | |
| 100109264 | SOAP LAKE | WA | | 07/21/2023 | | 412 | | (30) | | | (30) | | 382 | 382 | | | |
| 100078927 | TOMBALL | TX | | 02/24/2022 | | 1,084 | | 3 | | | 3 | | 1,087 | 1,087 | | | |
| 100134716 | ALTAMONTE SPRINGS | FL | | 10/30/2023 | | 986 | | (18) | | | (18) | | 968 | 968 | | | |
| 100145896 | ACCOKEEK | MD | | 03/19/2024 | | 596 | | (22) | | | (22) | | 574 | 574 | | | |
| 100149171 | COLUMBUS | GA | | 04/22/2024 | | 446 | | 12 | | | 12 | | 458 | 458 | | | |
| 100043123 | SALEM | UT | | 05/28/2020 | | 1,243 | | 32 | | | 32 | | 1,275 | 1,275 | | | |
| 100024934 | RICHMOND | VA | | 09/20/2018 | | 433 | | 93 | | | 93 | | 526 | 526 | | | |
| 100079205 | BUFFALO | NY | | 02/24/2022 | | 632 | | (9) | | | (9) | | 623 | 623 | | | |
| 100147287 | DAVENPORT | IA | | 03/28/2024 | | 101 | | | | | | | 101 | 101 | | | |
| 100054584 | DOWNSVILLE | LA | | 03/23/2021 | | 1,683 | | (75) | | | (75) | | 1,608 | 1,608 | | | |
| 100057558 | EATONTON | GA | | 06/30/2021 | | 2,265 | | (63) | | | (63) | | 2,202 | 2,202 | | | |
| 100066068 | OGDENSBURG | WI | | 08/02/2021 | | 858 | | (10) | | | (10) | | 848 | 848 | | | |
| 100114400 | WATERFORD | CT | | 06/29/2023 | | 417 | | 60 | | | 60 | | 477 | 477 | | | |
| 100113714 | HARTFORD | CT | | 06/29/2023 | | 688 | | 238 | | | 238 | | 926 | 926 | | | |
| 100018407 | MERIDIAN | ID | | 06/27/2018 | | 869 | | (19) | | | (19) | | 850 | 850 | | | |
| 100060514 | DULUTH | MN | | 06/01/2021 | | 897 | | 4 | | | 4 | | 901 | 901 | | | |
| 100023832 | VISALIA | CA | | 09/04/2018 | | 656 | | (26) | | | (26) | | 630 | 630 | | | |
| 100116592 | FORT PIERCE | FL | | 07/20/2023 | | 243 | | (17) | | | (17) | | 226 | 226 | | | |
| 100110840 | N LAUDERDALE | FL | | 06/29/2023 | | 402 | | 134 | | | 134 | | 536 | 536 | | | |
| 100078929 | SAINT LOUIS | MO | | 02/24/2022 | | 644 | | (1) | | | (1) | | 643 | 643 | | | |
| 100046356 | WASHINGTON | IL | | 11/25/2020 | | 1,795 | | (31) | | | (31) | | 1,764 | 1,764 | | | |
| 100087244 | LAS VEGAS | NV | | 10/25/2022 | | 518 | | 49 | | | 49 | | 567 | 567 | | | |
| 100030103 | HEBRON | NH | | 12/20/2018 | | 2,028 | | 87 | | | 87 | | 2,115 | 2,115 | | | |
| 100100877 | HOUSTON | TX | | 04/28/2023 | | 1,667 | | 34 | | | 34 | | 1,701 | 1,701 | | | |
| 100063508 | DEARBORN | MI | | 07/01/2021 | | 792 | | (13) | | | (13) | | 779 | 779 | | | |
| 100031143 | SHAFTER | CA | | 03/29/2019 | | 751 | | 87 | | | 87 | | 838 | 838 | | | |
| 100055632 | FLORISSANT | MO | | 03/23/2021 | | 1,367 | | (121) | | | (121) | | 1,246 | 1,246 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100153424 | JESSUP | PA | | 05/30/2024 | | 271 | | (6) | | | (6) | | 265 | 265 | | | |
| 100076561 | HESPERIA | CA | | 12/16/2021 | | 1,238 | | (36) | | | (36) | | 1,202 | 1,202 | | | |
| 100134528 | COLUMBUS | OH | | 10/30/2023 | | 223 | | (14) | | | (14) | | 209 | 209 | | | |
| 100109861 | WYOMING | MI | | 06/22/2023 | | 289 | | (11) | | | (11) | | 278 | 278 | | | |
| 100078966 | CENTER POINT | AL | | 02/24/2022 | | 320 | | (28) | | | (28) | | 292 | 292 | | | |
| 100110984 | DULUTH | GA | | 06/29/2023 | | 621 | | 44 | | | 44 | | 665 | 665 | | | |
| 100116922 | LITTLE ELM | TX | | 07/20/2023 | | 1,736 | | 262 | | | 262 | | 1,998 | 1,998 | | | |
| 100048903 | JACKSON | MI | | 11/20/2020 | | 447 | | (32) | | | (32) | | 415 | 415 | | | |
| 100014562 | ONTARIO | CA | | 09/27/2017 | | 2,337 | | 73 | | | 73 | | 2,410 | 2,410 | | | |
| 100031508 | NORTH HIGHLANDS | CA | | 03/29/2019 | | 542 | | 82 | | | 82 | | 624 | 624 | | | |
| 100108945 | CITRUS HEIGHTS | CA | | 05/31/2023 | | 262 | | (26) | | | (26) | | 236 | 236 | | | |
| 100155502 | HOSCHTON | GA | | 06/18/2024 | | 312 | | (21) | | | (21) | | 291 | 291 | | | |
| 100161858 | VERMILION | OH | | 07/31/2024 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100070829 | CARTERSVILLE | GA | | 10/01/2021 | | 1,261 | | (10) | | | (10) | | 1,251 | 1,251 | | | |
| 100013061 | WEST PALM BEACH | FL | | 05/25/2017 | | 378 | | 91 | | | 91 | | 469 | 469 | | | |
| 100088246 | NASHVILLE | NC | | 10/17/2022 | | 330 | | (8) | | | (8) | | 322 | 322 | | | |
| 100146479 | HIALEAH | FL | | 03/19/2024 | | 2,195 | | (79) | | | (79) | | 2,116 | 2,116 | | | |
| 100139395 | BALTIMORE | MD | | 12/28/2023 | | 250 | | (6) | | | (6) | | 244 | 244 | | | |
| 100117898 | BOCA RATON | FL | | 07/20/2023 | | 263 | | (10) | | | (10) | | 253 | 253 | | | |
| 100066257 | TRENTON | NJ | | 08/02/2021 | | 1,008 | | (5) | | | (5) | | 1,003 | 1,003 | | | |
| 100141044 | KISSIMMEE | FL | | 02/20/2024 | | 298 | | (6) | | | (6) | | 292 | 292 | | | |
| 100139401 | BALTIMORE | MD | | 12/28/2023 | | 248 | | (6) | | | (6) | | 242 | 242 | | | |
| 100019592 | MONTGOMERY | AL | | 07/26/2018 | | 1,230 | | (22) | | | (22) | | 1,208 | 1,208 | | | |
| 100018181 | ROUND ROCK | TX | | 06/08/2018 | | 705 | | (11) | | | (11) | | 694 | 694 | | | |
| 100080986 | BALTIMORE | MD | | 03/18/2022 | | 719 | | 30 | | | 30 | | 749 | 749 | | | |
| 100064815 | MERRILLVILLE | IN | | 07/14/2021 | | 606 | | (27) | | | (27) | | 579 | 579 | | | |
| 100141546 | MONTGOMERY | AL | | 01/30/2024 | | 264 | | | | | | | 264 | 264 | | | |
| 100054664 | FOLSOM | PA | | 03/23/2021 | | 1,638 | | (147) | | | (147) | | 1,491 | 1,491 | | | |
| 100155309 | BALTIMORE | MD | | 07/19/2024 | | 140 | | (12) | | | (12) | | 128 | 128 | | | |
| 100049989 | STONE MOUNTAIN | GA | | 11/20/2020 | | 241 | | (26) | | | (26) | | 215 | 215 | | | |
| 100013008 | NORTH LAUDERDALE | FL | | 05/25/2017 | | 457 | | 54 | | | 54 | | 511 | 511 | | | |
| 100153842 | CHICAGO | IL | | 06/05/2024 | | 122 | | (4) | | | (4) | | 118 | 118 | | | |
| 100141503 | LAS VEGAS | NV | | 01/30/2024 | | 228 | | (13) | | | (13) | | 215 | 215 | | | |
| 100013968 | PRATTVILLE | AL | | 05/25/2017 | | 1,919 | | 157 | | | 157 | | 2,076 | 2,076 | | | |
| 100055243 | FRESNO | CA | | 03/23/2021 | | 660 | | (46) | | | (46) | | 614 | 614 | | | |
| 100011903 | MOUNT AIRY | MD | | 03/08/2017 | | 2,641 | | 188 | | | 188 | | 2,829 | 2,829 | | | |
| 100149045 | LAKELAND | FL | | 04/19/2024 | | 301 | | (5) | | | (5) | | 296 | 296 | | | |
| 100103584 | CINCINNATI | OH | | 05/08/2023 | | 1,129 | | (55) | | | (55) | | 1,074 | 1,074 | | | |
| 100028833 | RIVERVIEW | FL | | 10/26/2018 | | 516 | | 60 | | | 60 | | 576 | 576 | | | |
| 100062916 | HOUSTON | TX | | 07/01/2021 | | 975 | | (13) | | | (13) | | 962 | 962 | | | |
| 100023785 | YOUNGSVILLE | LA | | 09/04/2018 | | 644 | | (17) | | | (17) | | 627 | 627 | | | |
| 100063206 | ABSECON | NJ | | 07/01/2021 | | 743 | | (2) | | | (2) | | 741 | 741 | | | |
| 100120846 | SOUTH BELOIT | IL | | 08/25/2023 | | 226 | | (3) | | | (3) | | 223 | 223 | | | |
| 100062255 | FISHERS | IN | | 07/01/2021 | | 1,630 | | (3) | | | (3) | | 1,627 | 1,627 | | | |
| 100141896 | BALTIMORE | MD | | 03/27/2024 | | 268 | | (7) | | | (7) | | 261 | 261 | | | |
| 100138415 | WESLEY CHAPEL | FL | | 12/18/2023 | | 3,373 | | (169) | | | (169) | | 3,204 | 3,204 | | | |
| 100071064 | SAN ANTONIO | TX | | 10/01/2021 | | 738 | | (5) | | | (5) | | 733 | 733 | | | |
| 100133378 | ARROYO GRANDE | CA | | 11/21/2023 | | 875 | | (21) | | | (21) | | 854 | 854 | | | |
| 100079026 | GRANDVIEW | MO | | 02/24/2022 | | 642 | | (7) | | | (7) | | 635 | 635 | | | |
| 100011156 | DOVER | FL | | 12/23/2016 | | 889 | | (10) | | | (10) | | 879 | 879 | | | |
| 100065659 | TAMPA | FL | | 07/28/2021 | | 1,199 | | (47) | | | (47) | | 1,152 | 1,152 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062203 | LEWISTON | ID | | 07/01/2021 | | 713 | | (9) | | | (9) | | 704 | 704 | | | |
| 100155514 | BELLA VISTA | AR | | 06/18/2024 | | 331 | | (14) | | | (14) | | 317 | 317 | | | |
| 100111209 | PLAINS | MT | | 06/29/2023 | | 361 | | 120 | | | 120 | | 481 | 481 | | | |
| 100126802 | PROVINCETOWN | MA | | 08/30/2023 | | 491 | | 361 | | | 361 | | 852 | 852 | | | |
| 100153948 | SAINT GEORGE | UT | | 06/05/2024 | | 104 | | 1 | | | 1 | | 105 | 105 | | | |
| 100099818 | PHILADELPHIA | PA | | 02/28/2023 | | 2,923 | | (57) | | | (57) | | 2,866 | 2,866 | | | |
| 100153946 | SAINT GEORGE | UT | | 06/05/2024 | | 104 | | 1 | | | 1 | | 105 | 105 | | | |
| 100146004 | CAMAS | WA | | 03/19/2024 | | 475 | | (30) | | | (30) | | 445 | 445 | | | |
| 100116963 | HOUSTON | TX | | 07/20/2023 | | 529 | | 106 | | | 106 | | 635 | 635 | | | |
| 100141311 | HOUSTON | TX | | 01/30/2024 | | 266 | | (3) | | | (3) | | 263 | 263 | | | |
| 100075942 | BAY CITY | TX | | 01/07/2022 | | 758 | | (4) | | | (4) | | 754 | 754 | | | |
| 100088250 | SOUTH EUCLID | OH | | 10/17/2022 | | 320 | | (7) | | | (7) | | 313 | 313 | | | |
| 100020016 | AUSTIN | TX | | 07/30/2018 | | 658 | | (21) | | | (21) | | 637 | 637 | | | |
| 100109883 | MORGANTOWN | WV | | 06/22/2023 | | 306 | | (10) | | | (10) | | 296 | 296 | | | |
| 100153413 | PARK FOREST | IL | | 05/30/2024 | | 236 | | (7) | | | (7) | | 229 | 229 | | | |
| 100077694 | GERMANTOWN | OH | | 01/03/2022 | | 657 | | (13) | | | (13) | | 644 | 644 | | | |
| 100091853 | WILMINGTON | DE | | 01/30/2023 | | 222 | | (6) | | | (6) | | 216 | 216 | | | |
| 100023698 | MORENO VALLEY | CA | | 09/04/2018 | | 690 | | (14) | | | (14) | | 676 | 676 | | | |
| 100114533 | HILLSBORO | IL | | 06/29/2023 | | 1,090 | | (40) | | | (40) | | 1,050 | 1,050 | | | |
| 100053477 | RUTLEDGE | GA | | 03/23/2021 | | 830 | | (39) | | | (39) | | 791 | 791 | | | |
| 100109640 | HOLIDAY | FL | | 06/14/2023 | | 530 | | (26) | | | (26) | | 504 | 504 | | | |
| 100141998 | DAYTON | OH | | 02/29/2024 | | 256 | | (9) | | | (9) | | 247 | 247 | | | |
| 100031160 | APPLE VALLEY | CA | | 03/29/2019 | | 694 | | 37 | | | 37 | | 731 | 731 | | | |
| 100067855 | SPARTANBURG | SC | | 09/23/2021 | | 632 | | (32) | | | (32) | | 600 | 600 | | | |
| 100074841 | SIMPSONVILLE | SC | | 12/01/2021 | | 869 | | (5) | | | (5) | | 864 | 864 | | | |
| 100038393 | ELK RIVER | MN | | 11/15/2019 | | 702 | | (20) | | | (20) | | 682 | 682 | | | |
| 100118783 | LAFAYETTE | IN | | 07/25/2023 | | 297 | | (6) | | | (6) | | 291 | 291 | | | |
| 100136169 | CHICAGO | IL | | 12/18/2023 | | 164 | | (4) | | | (4) | | 160 | 160 | | | |
| 100158570 | JURUPA VALLEY | CA | | 07/10/2024 | | 96 | | (1) | | | (1) | | 95 | 95 | | | |
| 100115286 | BRIDGETON | NJ | | 07/17/2023 | | 261 | | (7) | | | (7) | | 254 | 254 | | | |
| 100153892 | DALLAS | TX | | 06/05/2024 | | 682 | | (38) | | | (38) | | 644 | 644 | | | |
| 100136014 | MARRERO | LA | | 11/16/2023 | | 242 | | (13) | | | (13) | | 229 | 229 | | | |
| 100027851 | PHILADELPHIA | PA | | 10/26/2018 | | 670 | | 84 | | | 84 | | 754 | 754 | | | |
| 100156892 | WASHINGTON | PA | | 06/27/2024 | | 232 | | (5) | | | (5) | | 227 | 227 | | | |
| 100063368 | SICKLERVILLE | NJ | | 07/01/2021 | | 541 | | 2 | | | 2 | | 543 | 543 | | | |
| 100011381 | HIALEAH | FL | | 12/23/2016 | | 172 | | 28 | | | 28 | | 200 | 200 | | | |
| 100113829 | KANSAS CITY | KS | | 06/29/2023 | | 2,040 | | 122 | | | 122 | | 2,162 | 2,162 | | | |
| 100075479 | GRIFFITH | IN | | 12/01/2021 | | 718 | | (13) | | | (13) | | 705 | 705 | | | |
| 100043074 | WESTON | FL | | 05/28/2020 | | 1,243 | | 75 | | | 75 | | 1,318 | 1,318 | | | |
| 100063236 | ASHBURN | VA | | 07/01/2021 | | 1,004 | | (1) | | | (1) | | 1,003 | 1,003 | | | |
| 100065970 | WILLINGBORO | NJ | | 08/02/2021 | | 1,160 | | (17) | | | (17) | | 1,143 | 1,143 | | | |
| 100013092 | MIAMI | FL | | 05/25/2017 | | 471 | | 174 | | | 174 | | 645 | 645 | | | |
| 100100754 | ROSHARON | TX | | 04/28/2023 | | 3,158 | | (41) | | | (41) | | 3,117 | 3,117 | | | |
| 100112666 | WALDEN | NY | | 06/29/2023 | | 192 | | 211 | | | 211 | | 403 | 403 | | | |
| 100146111 | SALT LAKE CITY | UT | | 03/19/2024 | | 1,578 | | (53) | | | (53) | | 1,525 | 1,525 | | | |
| 100064933 | BAY VILLAGE | OH | | 07/14/2021 | | 429 | | (16) | | | (16) | | 413 | 413 | | | |
| 100161321 | RALEIGH | NC | | 07/25/2024 | | 283 | | (1) | | | (1) | | 282 | 282 | | | |
| 100117682 | WICHITA | KS | | 07/20/2023 | | 261 | | (15) | | | (15) | | 246 | 246 | | | |
| 100139516 | ALEXANDRIA | LA | | 12/28/2023 | | 22,640 | | (1,097) | | | (1,097) | | 21,543 | 21,543 | | | |
| 100149748 | HUNTSVILLE | AL | | 04/26/2024 | | 86 | | (2) | | | (2) | | 84 | 84 | | | |
| 100143632 | ARTESIA | NM | | 02/21/2024 | | 252 | | (4) | | | (4) | | 248 | 248 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100055680 | LANDING | NJ | | 03/23/2021 | | 2,445 | | (63) | | | (63) | | 2,382 | 2,382 | | | |
| 100057951 | ALEXANDRIA | VA | | 06/30/2021 | | 594 | | (24) | | | (24) | | 570 | 570 | | | |
| 100138747 | CONWAY | AR | | 02/02/2024 | | 251 | | (6) | | | (6) | | 245 | 245 | | | |
| 100090211 | SAN ANTONIO | TX | | 01/13/2023 | | 168 | | (9) | | | (9) | | 159 | 159 | | | |
| 100113529 | WEST MILFORD | NJ | | 06/29/2023 | | 280 | | 71 | | | 71 | | 351 | 351 | | | |
| 100065372 | HOUSTON | TX | | 07/28/2021 | | 567 | | (23) | | | (23) | | 544 | 544 | | | |
| 100031075 | BAKERSFIELD | CA | | 03/29/2019 | | 704 | | 31 | | | 31 | | 735 | 735 | | | |
| 100118048 | QUAKERTOWN | PA | | 07/20/2023 | | 603 | | 158 | | | 158 | | 761 | 761 | | | |
| 100139143 | ALLENTOWN | PA | | 12/28/2023 | | 196 | | (12) | | | (12) | | 184 | 184 | | | |
| 100071855 | TAMPA | FL | | 10/14/2021 | | 605 | | (35) | | | (35) | | 570 | 570 | | | |
| 100045626 | MARLBOROUGH | MA | | 11/25/2020 | | 396 | | (1) | | | (1) | | 395 | 395 | | | |
| 100100260 | CHICAGO | IL | | 03/17/2023 | | 296 | | (9) | | | (9) | | 287 | 287 | | | |
| 100055264 | NAUGATUCK | CT | | 03/23/2021 | | 877 | | (31) | | | (31) | | 846 | 846 | | | |
| 100158553 | CLEVELAND | OH | | 07/10/2024 | | 189 | | (4) | | | (4) | | 185 | 185 | | | |
| 100044264 | STERLING | VA | | 08/19/2020 | | 1,096 | | 137 | | | 137 | | 1,233 | 1,233 | | | |
| 100075636 | COVINGTON | GA | | 12/01/2021 | | 605 | | (23) | | | (23) | | 582 | 582 | | | |
| 100017935 | ACWORTH | GA | | 05/22/2018 | | 1,454 | | (42) | | | (42) | | 1,412 | 1,412 | | | |
| 100060515 | WARREN | MI | | 06/01/2021 | | 865 | | 4 | | | 4 | | 869 | 869 | | | |
| 100064790 | OCALA | FL | | 07/14/2021 | | 1,988 | | (93) | | | (93) | | 1,895 | 1,895 | | | |
| 100070785 | INDIANA | PA | | 10/01/2021 | | 984 | | (14) | | | (14) | | 970 | 970 | | | |
| 100113543 | TYRONE | GA | | 06/29/2023 | | 288 | | 105 | | | 105 | | 393 | 393 | | | |
| 100053905 | NEW HAVEN | CT | | 03/23/2021 | | 376 | | (56) | | | (56) | | 320 | 320 | | | |
| 100028290 | MIRAMAR | FL | | 10/26/2018 | | 3,460 | | 692 | | | 692 | | 4,152 | 4,152 | | | |
| 100066771 | POWELL | OH | | 08/02/2021 | | 2,587 | | (29) | | | (29) | | 2,558 | 2,558 | | | |
| 100011422 | SARASOTA | FL | | 12/23/2016 | | 2,846 | | 181 | | | 181 | | 3,027 | 3,027 | | | |
| 100155662 | ATLANTA | GA | | 06/18/2024 | | 102 | | (5) | | | (5) | | 97 | 97 | | | |
| 100013418 | POMONA | CA | | 05/25/2017 | | 477 | | 559 | | | 559 | | 1,036 | 1,036 | | | |
| 100134954 | YORK | PA | | 10/30/2023 | | 140 | | (7) | | | (7) | | 133 | 133 | | | |
| 100045427 | BINGHAMTON | NY | | 11/25/2020 | | 149 | | (18) | | | (18) | | 131 | 131 | | | |
| 100030486 | REDLANDS | CA | | 12/20/2018 | | 763 | | 174 | | | 174 | | 937 | 937 | | | |
| 100088936 | CHIPPEWA LAKE | OH | | 11/15/2022 | | 308 | | (1) | | | (1) | | 307 | 307 | | | |
| 100144276 | INVERNESS | FL | | 03/07/2024 | | 279 | | (7) | | | (7) | | 272 | 272 | | | |
| 100114458 | DECATUR | GA | | 06/29/2023 | | 383 | | 6 | | | 6 | | 389 | 389 | | | |
| 100116603 | ORANGE PARK | FL | | 07/20/2023 | | 571 | | 64 | | | 64 | | 635 | 635 | | | |
| 100078357 | CAPE CORAL | FL | | 02/10/2022 | | 382 | | (46) | | | (46) | | 336 | 336 | | | |
| 100043346 | COVENTRY | RI | | 08/13/2020 | | 516 | | 29 | | | 29 | | 545 | 545 | | | |
| 100066376 | SHASTA LAKE | CA | | 08/02/2021 | | 379 | | (3) | | | (3) | | 376 | 376 | | | |
| 100012716 | MIAMI GARDENS | FL | | 05/25/2017 | | 376 | | 92 | | | 92 | | 468 | 468 | | | |
| 100029257 | PITTSBURG | CA | | 10/26/2018 | | 427 | | 92 | | | 92 | | 519 | 519 | | | |
| 100158433 | BUSHKILL | PA | | 07/10/2024 | | 185 | | (9) | | | (9) | | 176 | 176 | | | |
| 100047754 | UPLAND | CA | | 11/20/2020 | | 1,602 | | (38) | | | (38) | | 1,564 | 1,564 | | | |
| 100066183 | HOUSTON | TX | | 08/02/2021 | | 986 | | (8) | | | (8) | | 978 | 978 | | | |
| 100117903 | WATERBURY | CT | | 07/20/2023 | | 230 | | (12) | | | (12) | | 218 | 218 | | | |
| 100099809 | SCRANTON | PA | | 02/28/2023 | | 313 | | (6) | | | (6) | | 307 | 307 | | | |
| 100100493 | KILLEEN | TX | | 04/27/2023 | | 407 | | 11 | | | 11 | | 418 | 418 | | | |
| 100155253 | FORTY FORT | PA | | 07/19/2024 | | 147 | | (11) | | | (11) | | 136 | 136 | | | |
| 100143581 | CLEVELAND | OH | | 02/21/2024 | | 260 | | (6) | | | (6) | | 254 | 254 | | | |
| 100139444 | ALBANY | GA | | 12/28/2023 | | 226 | | (13) | | | (13) | | 213 | 213 | | | |
| 100134751 | PHILADELPHIA | PA | | 10/30/2023 | | 151 | | (8) | | | (8) | | 143 | 143 | | | |
| 100025280 | PAHRUMP | NV | | 09/20/2018 | | 552 | | 121 | | | 121 | | 673 | 673 | | | |
| 100011410 | FONTANA | CA | | 12/23/2016 | | 518 | | 49 | | | 49 | | 567 | 567 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127304 | CREAM RIDGE | NJ | | 08/30/2023 | | 518 | | 177 | | | 177 | | 695 | 695 | | | |
| 100158458 | PEARLAND | TX | | 07/10/2024 | | 189 | | (9) | | | (9) | | 180 | 180 | | | |
| 100156695 | APPLE VALLEY | CA | | 06/26/2024 | | 101 | | (1) | | | (1) | | 100 | 100 | | | |
| 100141158 | KENOSHA | WI | | 01/30/2024 | | 265 | | (5) | | | (5) | | 260 | 260 | | | |
| 100026859 | FRESNO | CA | | 09/26/2018 | | 491 | | 83 | | | 83 | | 574 | 574 | | | |
| 100053640 | PHILADELPHIA | PA | | 03/23/2021 | | 362 | | (52) | | | (52) | | 310 | 310 | | | |
| 100000276 | CHIEFLAND | FL | | 09/27/2016 | | 385 | | (4) | | | (4) | | 381 | 381 | | | |
| 100062025 | PORT WENTWORTH | GA | | 07/01/2021 | | 1,206 | | (2) | | | (2) | | 1,204 | 1,204 | | | |
| 100086264 | RIVERDALE | GA | | 09/29/2022 | | 906 | | (51) | | | (51) | | 855 | 855 | | | |
| 100000467 | SPOKANE | WA | | 09/27/2016 | | 365 | | 31 | | | 31 | | 396 | 396 | | | |
| 100114486 | APPLE VALLEY | CA | | 06/29/2023 | | 511 | | 44 | | | 44 | | 555 | 555 | | | |
| 100075519 | JONESBORO | GA | | 12/01/2021 | | 246 | | (12) | | | (12) | | 234 | 234 | | | |
| 100057954 | BALTIMORE | MD | | 06/30/2021 | | 879 | | (2) | | | (2) | | 877 | 877 | | | |
| 100049100 | STOCKTON | CA | | 11/20/2020 | | 692 | | (31) | | | (31) | | 661 | 661 | | | |
| 100054832 | GETTYSBURG | PA | | 03/23/2021 | | 374 | | (58) | | | (58) | | 316 | 316 | | | |
| 100049576 | PHOENIX | AZ | | 11/20/2020 | | 367 | | 6 | | | 6 | | 373 | 373 | | | |
| 100087173 | MYRTLE BEACH | SC | | 10/25/2022 | | 492 | | 34 | | | 34 | | 526 | 526 | | | |
| 100078949 | CHATTANOOGA | TN | | 02/24/2022 | | 614 | | (7) | | | (7) | | 607 | 607 | | | |
| 100011488 | SARASOTA | FL | | 12/23/2016 | | 748 | | 109 | | | 109 | | 857 | 857 | | | |
| 100155768 | SIMI VALLEY | CA | | 06/18/2024 | | 119 | | (5) | | | (5) | | 114 | 114 | | | |
| 100154131 | GLEN ELLYN | IL | | 07/11/2024 | | 1,183 | | (61) | | | (61) | | 1,122 | 1,122 | | | |
| 100062051 | WATERFORD | MI | | 07/01/2021 | | 994 | | (13) | | | (13) | | 981 | 981 | | | |
| 100064625 | CANBRIA | NY | | 07/01/2021 | | 768 | | 43 | | | 43 | | 811 | 811 | | | |
| 100130398 | CORPUS CHRISTI | TX | | 09/28/2023 | | 199 | | (17) | | | (17) | | 182 | 182 | | | |
| 100127041 | KNOXVILLE | TN | | 08/30/2023 | | 725 | | 158 | | | 158 | | 883 | 883 | | | |
| 100076305 | FAIRVIEW HEIGHTS | IL | | 01/07/2022 | | 642 | | (14) | | | (14) | | 628 | 628 | | | |
| 100057869 | CAPE CORAL | FL | | 06/30/2021 | | 630 | | (25) | | | (25) | | 605 | 605 | | | |
| 100130048 | AMBRIDGE | PA | | 09/27/2023 | | 255 | | (7) | | | (7) | | 248 | 248 | | | |
| 100126564 | BRIDGEPORT | NJ | | 08/30/2023 | | 861 | | (88) | | | (88) | | 773 | 773 | | | |
| 100107833 | ROME | GA | | 05/19/2023 | | 189 | | (4) | | | (4) | | 185 | 185 | | | |
| 100047798 | WEST HAVEN | CT | | 11/20/2020 | | 749 | | (48) | | | (48) | | 701 | 701 | | | |
| 100031277 | SUNRISE | FL | | 03/29/2019 | | 479 | | (18) | | | (18) | | 461 | 461 | | | |
| 100027985 | MAYWOOD | IL | | 10/26/2018 | | 627 | | 67 | | | 67 | | 694 | 694 | | | |
| 100100152 | PHILADELPHIA | PA | | 03/28/2023 | | 54 | | (5) | | | (5) | | 49 | 49 | | | |
| 100011452 | CANTON | CT | | 12/23/2016 | | 709 | | 83 | | | 83 | | 792 | 792 | | | |
| 100049296 | HALIFAX | MA | | 11/20/2020 | | 1,290 | | (32) | | | (32) | | 1,258 | 1,258 | | | |
| 100115186 | TRENTON | NJ | | 07/17/2023 | | 296 | | (9) | | | (9) | | 287 | 287 | | | |
| 100026856 | KEYES | CA | | 09/26/2018 | | 787 | | 87 | | | 87 | | 874 | 874 | | | |
| 100062057 | DAYTON | OH | | 07/01/2021 | | 880 | | (16) | | | (16) | | 864 | 864 | | | |
| 100156882 | CHESTER | PA | | 06/27/2024 | | 225 | | (9) | | | (9) | | 216 | 216 | | | |
| 100114023 | FULLERTON | CA | | 06/29/2023 | | 758 | | 121 | | | 121 | | 879 | 879 | | | |
| 100109872 | WARREN | NJ | | 06/22/2023 | | 347 | | (14) | | | (14) | | 333 | 333 | | | |
| 100111775 | BENZONIA | MI | | 06/29/2023 | | 567 | | 15 | | | 15 | | 582 | 582 | | | |
| 100133496 | MIAMI | FL | | 10/19/2023 | | 281 | | (2) | | | (2) | | 279 | 279 | | | |
| 100158550 | ALLENTOWN | PA | | 07/10/2024 | | 158 | | (7) | | | (7) | | 151 | 151 | | | |
| 100146585 | RICHMOND | VA | | 03/20/2024 | | 265 | | (12) | | | (12) | | 253 | 253 | | | |
| 100081294 | SMYRNA | GA | | 03/18/2022 | | 1,355 | | 67 | | | 67 | | 1,422 | 1,422 | | | |
| 100078914 | PHILADELPHIA | PA | | 02/24/2022 | | 639 | | (5) | | | (5) | | 634 | 634 | | | |
| 100061881 | GROVETOWN | GA | | 07/01/2021 | | 975 | | (12) | | | (12) | | 963 | 963 | | | |
| 100053523 | CEDAR RAPIDS | IA | | 03/23/2021 | | 405 | | (51) | | | (51) | | 354 | 354 | | | |
| 100000608 | NAMPA | ID | | 09/27/2016 | | 788 | | 39 | | | 39 | | 827 | 827 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090237 | SIMPSONVILLE | SC | | 01/13/2023 | | 217 | | (19) | | | (19) | | 198 | 198 | | | |
| 100150153 | AUSTELL | GA | | 06/14/2024 | | 137 | | (14) | | | (14) | | 123 | 123 | | | |
| 100044707 | HOLBROOK | MA | | 11/19/2020 | | 2,001 | | 58 | | | 58 | | 2,059 | 2,059 | | | |
| 100018117 | SNOWFLAKE | AZ | | 06/08/2018 | | 1,440 | | (30) | | | (30) | | 1,410 | 1,410 | | | |
| 100087514 | SALEM | WV | | 10/25/2022 | | 536 | | 27 | | | 27 | | 563 | 563 | | | |
| 100023227 | PENSACOLA | FL | | 08/16/2018 | | 687 | | (4) | | | (4) | | 683 | 683 | | | |
| 100151848 | CONROE | TX | | 05/10/2024 | | 326 | | 18 | | | 18 | | 344 | 344 | | | |
| 100143639 | MEMPHIS | TN | | 02/21/2024 | | 244 | | (8) | | | (8) | | 236 | 236 | | | |
| 100129877 | PARK FOREST | IL | | 09/27/2023 | | 262 | | (7) | | | (7) | | 255 | 255 | | | |
| 100054498 | SAN ANTONIO | TX | | 03/23/2021 | | 383 | | (18) | | | (18) | | 365 | 365 | | | |
| 100115183 | KANSAS CITY | MO | | 07/17/2023 | | 274 | | (5) | | | (5) | | 269 | 269 | | | |
| 100019598 | SPRING | TX | | 07/26/2018 | | 716 | | (13) | | | (13) | | 703 | 703 | | | |
| 100075136 | JACKSONVILLE | FL | | 12/01/2021 | | 1,903 | | (28) | | | (28) | | 1,875 | 1,875 | | | |
| 100102908 | KANSAS CITY | MO | | 06/22/2023 | | 227 | | (18) | | | (18) | | 209 | 209 | | | |
| 100000414 | LA PINE | OR | | 09/27/2016 | | 733 | | 1 | | | 1 | | 734 | 734 | | | |
| 100111920 | AURORA | IL | | 06/29/2023 | | 293 | | 64 | | | 64 | | 357 | 357 | | | |
| 100143626 | BALTIMORE | MD | | 02/21/2024 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100147218 | PHILADELPHIA | PA | | 03/28/2024 | | 163 | | (5) | | | (5) | | 158 | 158 | | | |
| 100011818 | RIVERVIEW | FL | | 03/08/2017 | | 793 | | 65 | | | 65 | | 858 | 858 | | | |
| 100028610 | CHULA VISTA | CA | | 10/26/2018 | | 372 | | 40 | | | 40 | | 412 | 412 | | | |
| 100054936 | CHICAGO | IL | | 03/23/2021 | | 548 | | (38) | | | (38) | | 510 | 510 | | | |
| 100050036 | CINCINNATI | OH | | 11/20/2020 | | 473 | | 3 | | | 3 | | 476 | 476 | | | |
| 100061301 | MARRERO | LA | | 06/01/2021 | | 744 | | 3 | | | 3 | | 747 | 747 | | | |
| 100112296 | ALEXANDRIA | VA | | 06/29/2023 | | 449 | | 292 | | | 292 | | 741 | 741 | | | |
| 100119815 | BALTIMORE | MD | | 08/08/2023 | | 303 | | (6) | | | (6) | | 297 | 297 | | | |
| 100019849 | MIAMI | FL | | 07/30/2018 | | 654 | | (18) | | | (18) | | 636 | 636 | | | |
| 100141133 | WINSLOW | NJ | | 01/30/2024 | | 216 | | (7) | | | (7) | | 209 | 209 | | | |
| 100054367 | GRAVOIS MILLS | MO | | 03/23/2021 | | 465 | | (20) | | | (20) | | 445 | 445 | | | |
| 100145801 | MOBILE | AL | | 05/08/2024 | | 229 | | (11) | | | (11) | | 218 | 218 | | | |
| 100091253 | NEW RICHMOND | WI | | 01/31/2023 | | 190 | | (16) | | | (16) | | 174 | 174 | | | |
| 100130427 | LEXINGTON PARK | MD | | 09/28/2023 | | 178 | | (16) | | | (16) | | 162 | 162 | | | |
| 100090164 | HOFFMAN ESTATES | IL | | 01/13/2023 | | 853 | | (39) | | | (39) | | 814 | 814 | | | |
| 100026410 | RIVERVIEW | FL | | 09/26/2018 | | 1,423 | | 186 | | | 186 | | 1,609 | 1,609 | | | |
| 100129959 | STAFFORD | VA | | 09/27/2023 | | 274 | | (6) | | | (6) | | 268 | 268 | | | |
| 100061015 | BAYTOWN | TX | | 06/01/2021 | | 923 | | 4 | | | 4 | | 927 | 927 | | | |
| 100031402 | MORENO VALLEY | CA | | 03/29/2019 | | 1,711 | | 393 | | | 393 | | 2,104 | 2,104 | | | |
| 100048952 | FILLMORE | CA | | 11/20/2020 | | 10,027 | | (464) | | | (464) | | 9,563 | 9,563 | | | |
| 100019986 | SAINT PAUL | MN | | 07/30/2018 | | 653 | | (21) | | | (21) | | 632 | 632 | | | |
| 100141785 | TOMS RIVER | NJ | | 01/30/2024 | | 164 | | (13) | | | (13) | | 151 | 151 | | | |
| 100130212 | MIDDLETOWN | OH | | 11/15/2023 | | 216 | | (11) | | | (11) | | 205 | 205 | | | |
| 100142910 | PRINCETON | TX | | 02/09/2024 | | 100,676 | | (1,783) | | | (1,783) | | 98,893 | 98,893 | | | |
| 100114091 | MONTOURSVILLE | PA | | 06/29/2023 | | 244 | | 186 | | | 186 | | 430 | 430 | | | |
| 100138023 | SAINT JOSEPH | MO | | 12/13/2023 | | 162 | | (7) | | | (7) | | 155 | 228 | | 73 | 73 |
| 100152881 | FAYETTEVILLE | NC | | 05/22/2024 | | 153 | | (6) | | | (6) | | 147 | 147 | | | |
| 100116548 | CAMILLUS | NY | | 07/20/2023 | | 416 | | 46 | | | 46 | | 462 | 462 | | | |
| 100130315 | FORT LAUDERDALE | FL | | 09/28/2023 | | 283 | | (18) | | | (18) | | 265 | 265 | | | |
| 100086627 | COLUMBIA | SC | | 09/30/2022 | | 201 | | (10) | | | (10) | | 191 | 191 | | | |
| 100102558 | DALLAS | TX | | 06/07/2023 | | 364 | | 6 | | | 6 | | 370 | 370 | | | |
| 100130029 | MILWAUKEE | WI | | 09/27/2023 | | 480 | | (14) | | | (14) | | 466 | 466 | | | |
| 100030816 | KISSIMMEE | FL | | 04/09/2019 | | 345 | | 96 | | | 96 | | 441 | 441 | | | |
| 100101748 | MIDDLETOWN | NY | | 03/31/2023 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100109938 | LAKELAND | FL | | 06/22/2023 | | 280 | | (8) | | | (8) | | 272 | 272 | | | |
| 100090691 | LINWOOD | PA | | 12/29/2022 | | 175 | | (5) | | | (5) | | 170 | 170 | | | |
| 100077090 | PORTSMOUTH | VA | | 01/03/2022 | | 1,178 | | (9) | | | (9) | | 1,169 | 1,169 | | | |
| 100103233 | MACON | GA | | 04/27/2023 | | 155 | | (12) | | | (12) | | 143 | 143 | | | |
| 100116849 | LAKELAND | FL | | 07/20/2023 | | 347 | | 1 | | | 1 | | 348 | 348 | | | |
| 3300005016 | SEWELL | NJ | | 04/02/2024 | | 125 | | | | | | | 125 | 125 | | | |
| 100016409 | BRYAN | TX | | 04/05/2018 | | 661 | | (19) | | | (19) | | 642 | 642 | | | |
| 100025300 | BROWNSTOWN | MI | | 09/20/2018 | | 398 | | 54 | | | 54 | | 452 | 452 | | | |
| 100135001 | BUFFALO | NY | | 10/30/2023 | | 748 | | (36) | | | (36) | | 712 | 712 | | | |
| 100078258 | SPRING | TX | | 02/10/2022 | | 414 | | (58) | | | (58) | | 356 | 356 | | | |
| 100049918 | BALTIMORE | MD | | 11/20/2020 | | 586 | | 14 | | | 14 | | 600 | 600 | | | |
| 100023796 | DULUTH | GA | | 09/04/2018 | | 1,214 | | (42) | | | (42) | | 1,172 | 1,172 | | | |
| 100114293 | BROOKLYN | NY | | 06/29/2023 | | 464 | | 287 | | | 287 | | 751 | 751 | | | |
| 100062880 | ABERDEEN | MD | | 07/01/2021 | | 946 | | (15) | | | (15) | | 931 | 931 | | | |
| 100079003 | LEWISBURG | TN | | 02/24/2022 | | 594 | | (10) | | | (10) | | 584 | 584 | | | |
| 100155264 | NEW HAVEN | CT | | 07/19/2024 | | 143 | | (12) | | | (12) | | 131 | 131 | | | |
| 100108439 | SYRACUSE | NY | | 05/25/2023 | | 324 | | (9) | | | (9) | | 315 | 315 | | | |
| 100117215 | CALHOUN | GA | | 07/20/2023 | | 403 | | (1) | | | (1) | | 402 | 402 | | | |
| 100091384 | MARRERO | LA | | 02/22/2023 | | 752 | | 5 | | | 5 | | 757 | 757 | | | |
| 100079628 | WEST PALM BEACH | FL | | 04/25/2022 | | 323 | | (39) | | | (39) | | 284 | 284 | | | |
| 100054848 | BELLMAWR | NJ | | 03/23/2021 | | 370 | | 43 | | | 43 | | 413 | 413 | | | |
| 100141890 | SUGAR LAND | TX | | 03/27/2024 | | 265 | | (11) | | | (11) | | 254 | 254 | | | |
| 100100263 | CHICAGO | IL | | 03/17/2023 | | 258 | | (10) | | | (10) | | 248 | 248 | | | |
| 100055531 | COUNTRY CLUB HILLS | IL | | 03/23/2021 | | 891 | | (51) | | | (51) | | 840 | 840 | | | |
| 100081011 | GLENDALE | AZ | | 03/18/2022 | | 4,249 | | 212 | | | 212 | | 4,461 | 4,461 | | | |
| 100011900 | DILLSBURG | PA | | 03/08/2017 | | 1,178 | | 33 | | | 33 | | 1,211 | 1,211 | | | |
| 100070768 | FORT WAYNE | IN | | 10/01/2021 | | 1,024 | | (2) | | | (2) | | 1,022 | 1,022 | | | |
| 100110829 | LITHONIA | GA | | 06/29/2023 | | 364 | | 166 | | | 166 | | 530 | 530 | | | |
| 100029317 | OXON HILL | MD | | 10/26/2018 | | 354 | | 70 | | | 70 | | 424 | 424 | | | |
| 100079105 | WENDOVER | UT | | 02/24/2022 | | 1,535 | | (4) | | | (4) | | 1,531 | 1,531 | | | |
| 100055295 | MAPLE HEIGHTS | OH | | 03/23/2021 | | 834 | | (139) | | | (139) | | 695 | 695 | | | |
| 100103796 | WINSTON-SALEM | NC | | 05/10/2023 | | 294 | | (8) | | | (8) | | 286 | 286 | | | |
| 100058006 | OLD HICKORY | TN | | 06/30/2021 | | 622 | | (29) | | | (29) | | 593 | 593 | | | |
| 100048633 | WILDWOOD | NJ | | 11/20/2020 | | 2,771 | | (291) | | | (291) | | 2,480 | 2,480 | | | |
| 100161923 | COLUMBUS | GA | | 07/31/2024 | | 107 | | 1 | | | 1 | | 108 | 108 | | | |
| 100031318 | GOLD CANYON | AZ | | 03/29/2019 | | 619 | | 78 | | | 78 | | 697 | 697 | | | |
| 100061234 | COLLINSVILLE | IL | | 06/01/2021 | | 1,084 | | 5 | | | 5 | | 1,089 | 1,089 | | | |
| 100149172 | COLUMBUS | GA | | 04/22/2024 | | 436 | | 12 | | | 12 | | 448 | 448 | | | |
| 100117324 | PAWLEYS ISLAND | SC | | 07/20/2023 | | 481 | | 99 | | | 99 | | 580 | 580 | | | |
| 100119756 | KANSAS CITY | MO | | 08/08/2023 | | 308 | | (9) | | | (9) | | 299 | 299 | | | |
| 100024267 | BEND | OR | | 09/20/2018 | | 856 | | (23) | | | (23) | | 833 | 833 | | | |
| 100113387 | ORLANDO | FL | | 06/29/2023 | | 305 | | 132 | | | 132 | | 437 | 437 | | | |
| 100023786 | VISALIA | CA | | 09/04/2018 | | 594 | | (21) | | | (21) | | 573 | 573 | | | |
| 100100665 | BAKERSFIELD | CA | | 04/28/2023 | | 1,338 | | 41 | | | 41 | | 1,379 | 1,379 | | | |
| 100017936 | ATLANTA | GA | | 05/22/2018 | | 707 | | (13) | | | (13) | | 694 | 694 | | | |
| 100090017 | PAHRUMP | NV | | 01/13/2023 | | 3,142 | | 57 | | | 57 | | 3,199 | 3,199 | | | |
| 100018260 | LUBBOCK | TX | | 06/27/2018 | | 655 | | (11) | | | (11) | | 644 | 644 | | | |
| 100119726 | BELLMAWR | NJ | | 08/08/2023 | | 263 | | (6) | | | (6) | | 257 | 257 | | | |
| 100112389 | MORRISON | TN | | 06/29/2023 | | 444 | | 1 | | | 1 | | 445 | 445 | | | |
| 100044067 | RIALTO | CA | | 08/19/2020 | | 2,210 | | 4 | | | 4 | | 2,214 | 2,214 | | | |
| 100023339 | JACKSONVILLE | FL | | 08/16/2018 | | 643 | | (18) | | | (18) | | 625 | 625 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115180 | CLEVELAND | OH | | 07/17/2023 | | 251 | | (7) | | | (7) | | 244 | 244 | | | |
| 100111928 | VISALIA | CA | | 06/29/2023 | | 294 | | 34 | | | 34 | | 328 | 328 | | | |
| 100055087 | DURHAM | NC | | 03/23/2021 | | 406 | | 10 | | | 10 | | 416 | 416 | | | |
| 100114121 | WAUWATOSA | WI | | 06/29/2023 | | 588 | | 67 | | | 67 | | 655 | 655 | | | |
| 100062716 | GLENROCK | WY | | 07/01/2021 | | 659 | | (1) | | | (1) | | 658 | 658 | | | |
| 100126524 | FT LAUDERDALE | FL | | 08/30/2023 | | 169 | | 44 | | | 44 | | 213 | 213 | | | |
| 100088030 | UNION CITY | GA | | 10/25/2022 | | 253 | | (22) | | | (22) | | 231 | 231 | | | |
| 100111412 | PENSACOLA | FL | | 06/29/2023 | | 299 | | 96 | | | 96 | | 395 | 395 | | | |
| 100061048 | SAVANNAH | GA | | 06/01/2021 | | 885 | | 4 | | | 4 | | 889 | 889 | | | |
| 100090725 | LAUDERHILL | FL | | 12/29/2022 | | 389 | | (7) | | | (7) | | 382 | 382 | | | |
| 100132789 | LOS ANGELES | CA | | 11/03/2023 | | 274 | | | | | | | 274 | 274 | | | |
| 100062745 | CORAOPOLIS | PA | | 07/01/2021 | | 1,129 | | (4) | | | (4) | | 1,125 | 1,125 | | | |
| 100089424 | MIAMI | FL | | 11/18/2022 | | 1,595 | | (22) | | | (22) | | 1,573 | 1,573 | | | |
| 100146744 | PENNS GROVE | NJ | | 03/20/2024 | | 243 | | (12) | | | (12) | | 231 | 231 | | | |
| 100067539 | LUBBOCK | TX | | 09/23/2021 | | 605 | | (35) | | | (35) | | 570 | 570 | | | |
| 100077339 | NORTH CANTON | OH | | 01/03/2022 | | 631 | | (10) | | | (10) | | 621 | 621 | | | |
| 100155244 | WILKES BARRE | PA | | 07/19/2024 | | 157 | | (15) | | | (15) | | 142 | 142 | | | |
| 100065584 | HOUSTON | TX | | 07/28/2021 | | 2,896 | | (70) | | | (70) | | 2,826 | 2,826 | | | |
| 100119796 | NORTH LAUDERDALE | FL | | 08/08/2023 | | 273 | | (9) | | | (9) | | 264 | 264 | | | |
| 100067804 | SPRINGFIELD | MA | | 09/23/2021 | | 599 | | (33) | | | (33) | | 566 | 566 | | | |
| 100057754 | NAPLES | FL | | 06/30/2021 | | 592 | | (33) | | | (33) | | 559 | 559 | | | |
| 100160851 | CHICAGO | IL | | 07/24/2024 | | 75 | | (5) | | | (5) | | 70 | 70 | | | |
| 100153427 | SCRANTON | PA | | 05/30/2024 | | 241 | | (8) | | | (8) | | 233 | 233 | | | |
| 100023289 | MESA | AZ | | 08/16/2018 | | 527 | | (16) | | | (16) | | 511 | 511 | | | |
| 100112247 | LA MARQUE | TX | | 06/29/2023 | | 448 | | 254 | | | 254 | | 702 | 702 | | | |
| 100024638 | DEARBORN HEIGHTS | MI | | 09/20/2018 | | 304 | | 96 | | | 96 | | 400 | 400 | | | |
| 100137381 | HALLANDALE BEACH | FL | | 12/05/2023 | | 239 | | (2) | | | (2) | | 237 | 237 | | | |
| 100062967 | CORRYTON | TN | | 07/01/2021 | | 939 | | (9) | | | (9) | | 930 | 930 | | | |
| 100057682 | MURFREESBORO | TN | | 06/30/2021 | | 1,040 | | (14) | | | (14) | | 1,026 | 1,026 | | | |
| 100079394 | PHILADELPHIA | PA | | 03/17/2022 | | 428 | | (44) | | | (44) | | 384 | 384 | | | |
| 100066818 | NORTH HAVEN | CT | | 08/02/2021 | | 733 | | | | | | | 733 | 733 | | | |
| 100013405 | NAPLES | FL | | 05/25/2017 | | 530 | | 477 | | | 477 | | 1,007 | 1,007 | | | |
| 100043546 | PORT ST LUCIE | FL | | 08/13/2020 | | 259 | | (19) | | | (19) | | 240 | 240 | | | |
| 100138642 | MIAMI GARDENS | FL | | 02/02/2024 | | 169 | | (17) | | | (17) | | 152 | 152 | | | |
| 100061094 | CHARLOTTE | NC | | 06/01/2021 | | 912 | | 4 | | | 4 | | 916 | 916 | | | |
| 100081004 | BAKERSFIELD | CA | | 03/18/2022 | | 647 | | 9 | | | 9 | | 656 | 656 | | | |
| 100066090 | BROCKTON | MA | | 08/02/2021 | | 978 | | (5) | | | (5) | | 973 | 973 | | | |
| 100141098 | LAKE VILLA | IL | | 01/30/2024 | | 237 | | (9) | | | (9) | | 228 | 228 | | | |
| 100064751 | LAUREL | DE | | 07/14/2021 | | 620 | | (31) | | | (31) | | 589 | 589 | | | |
| 100064503 | WICHITA | KS | | 07/01/2021 | | 1,378 | | 24 | | | 24 | | 1,402 | 1,402 | | | |
| 100112103 | BESSEMER | AL | | 06/29/2023 | | 506 | | 181 | | | 181 | | 687 | 687 | | | |
| 100026119 | SPRINGFIELD | OR | | 09/20/2018 | | 451 | | 50 | | | 50 | | 501 | 501 | | | |
| 100077499 | ROCHESTER | IN | | 01/03/2022 | | 271 | | (2) | | | (2) | | 269 | 269 | | | |
| 100160479 | DENTON | TX | | 07/19/2024 | | 88 | | (4) | | | (4) | | 84 | 84 | | | |
| 100031403 | ANDERSON | CA | | 03/29/2019 | | 484 | | 37 | | | 37 | | 521 | 521 | | | |
| 100028534 | HOLLYWOOD | FL | | 10/26/2018 | | 415 | | 88 | | | 88 | | 503 | 503 | | | |
| 100111194 | SANFORD | FL | | 06/29/2023 | | 534 | | 444 | | | 444 | | 978 | 978 | | | |
| 100025521 | MARGATE | FL | | 09/20/2018 | | 1,342 | | 37 | | | 37 | | 1,379 | 1,379 | | | |
| 100144506 | PHILADELPHIA | PA | | 04/26/2024 | | 247 | | (14) | | | (14) | | 233 | 233 | | | |
| 100048117 | WINTER SPRINGS | FL | | 11/20/2020 | | 494 | | (43) | | | (43) | | 451 | 451 | | | |
| 100087785 | PHILADELPHIA | PA | | 11/17/2022 | | 63 | | (6) | | | (6) | | 57 | 57 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100108985 | MANALAPAN | NJ | | 05/31/2023 | | 832 | | (23) | | | (23) | | 809 | 809 | | | |
| 100066300 | BLACKWOOD | NJ | | 08/02/2021 | | 715 | | (8) | | | (8) | | 707 | 707 | | | |
| 100064745 | SAN ANTONIO | TX | | 07/14/2021 | | 622 | | (31) | | | (31) | | 591 | 591 | | | |
| 100070508 | PLYMOUTH | WI | | 09/23/2021 | | 594 | | (30) | | | (30) | | 564 | 564 | | | |
| 100081431 | FAYETTEVILLE | AR | | 03/18/2022 | | 714 | | 31 | | | 31 | | 745 | 745 | | | |
| 100112533 | PORTLAND | OR | | 06/29/2023 | | 1,827 | | 193 | | | 193 | | 2,020 | 2,020 | | | |
| 100138018 | GREENWOOD | SC | | 12/13/2023 | | 154 | | (17) | | | (17) | | 137 | 201 | | 64 | 64 |
| 100116322 | MOUNT LAUREL | NJ | | 07/20/2023 | | 540 | | 100 | | | 100 | | 640 | 640 | | | |
| 100112583 | BUSHKILL | PA | | 06/29/2023 | | 520 | | 492 | | | 492 | | 1,012 | 1,012 | | | |
| 100115174 | TRENTON | NJ | | 07/17/2023 | | 299 | | (10) | | | (10) | | 289 | 289 | | | |
| 100117692 | COLUMBIA | SC | | 07/20/2023 | | 1,813 | | 117 | | | 117 | | 1,930 | 1,930 | | | |
| 100138027 | CONVERSE | TX | | 12/13/2023 | | 177 | | (1) | | | (1) | | 176 | 260 | | 83 | 83 |
| 100137835 | UPPER DARBY | PA | | 12/08/2023 | | 213 | | (7) | | | (7) | | 206 | 206 | | | |
| 100136719 | MODESTO | CA | | 01/25/2024 | | 103,830 | | (839) | | | (839) | | 102,991 | 102,991 | | | |
| 100134314 | QUINTON | VA | | 10/27/2023 | | 315 | | (17) | | | (17) | | 298 | 298 | | | |
| 100101151 | NORTH MIAMI | FL | | 04/28/2023 | | 615 | | 124 | | | 124 | | 739 | 739 | | | |
| 100066918 | MAYS LANDING | NJ | | 08/02/2021 | | 244 | | 1 | | | 1 | | 245 | 245 | | | |
| 100116231 | SUFFOLK | VA | | 07/20/2023 | | 129 | | 9 | | | 9 | | 138 | 138 | | | |
| 100066798 | WICHITA | KS | | 08/02/2021 | | 719 | | | | | | | 719 | 719 | | | |
| 100054308 | LEBANON | PA | | 03/23/2021 | | 113 | | (26) | | | (26) | | 87 | 87 | | | |
| 100054573 | WHITEHALL | PA | | 03/23/2021 | | 353 | | 5 | | | 5 | | 358 | 358 | | | |
| 100076471 | COAL CITY | IL | | 12/21/2021 | | 436 | | (44) | | | (44) | | 392 | 392 | | | |
| 100101566 | GRETNA | LA | | 04/26/2023 | | 343 | | (11) | | | (11) | | 332 | 332 | | | |
| 100031293 | REDDING | CA | | 03/29/2019 | | 2,526 | | 359 | | | 359 | | 2,885 | 2,885 | | | |
| 100054479 | DAYTON | OH | | 03/23/2021 | | 126 | | (32) | | | (32) | | 94 | 94 | | | |
| 100113356 | READING | PA | | 06/29/2023 | | 1,240 | | 134 | | | 134 | | 1,374 | 1,374 | | | |
| 100067783 | JACKSONVILLE | FL | | 09/23/2021 | | 636 | | (33) | | | (33) | | 603 | 603 | | | |
| 100111593 | RICHMOND | VA | | 06/29/2023 | | 454 | | 263 | | | 263 | | 717 | 717 | | | |
| 100025989 | MESA | AZ | | 09/20/2018 | | 372 | | 50 | | | 50 | | 422 | 422 | | | |
| 100156769 | OKLAHOMA CITY | OK | | 06/26/2024 | | 252 | | (8) | | | (8) | | 244 | 244 | | | |
| 100023975 | WINCHESTER | CT | | 09/10/2018 | | 602 | | (19) | | | (19) | | 583 | 583 | | | |
| 100019714 | PHOENIX | AZ | | 07/26/2018 | | 927 | | (23) | | | (23) | | 904 | 904 | | | |
| 100078959 | MOBILE | AL | | 02/24/2022 | | 652 | | 1 | | | 1 | | 653 | 653 | | | |
| 100099609 | CRAIG | CO | | 04/06/2023 | | 192 | | (17) | | | (17) | | 175 | 175 | | | |
| 100062886 | BALTIMORE | MD | | 07/01/2021 | | 260 | | (7) | | | (7) | | 253 | 253 | | | |
| 100127226 | PORT ST LUCIE | FL | | 08/30/2023 | | 553 | | 178 | | | 178 | | 731 | 731 | | | |
| 100043427 | RANCHO CUCAMONGA | CA | | 08/13/2020 | | 1,216 | | (47) | | | (47) | | 1,169 | 1,169 | | | |
| 100081033 | INDIANA | PA | | 03/18/2022 | | 1,258 | | 41 | | | 41 | | 1,299 | 1,299 | | | |
| 100111458 | HALLANDALE | FL | | 06/29/2023 | | 455 | | 305 | | | 305 | | 760 | 760 | | | |
| 100061395 | CINCINNATI | OH | | 06/01/2021 | | 216 | | 1 | | | 1 | | 217 | 217 | | | |
| 100013984 | SPANAWAY | WA | | 05/25/2017 | | 405 | | 65 | | | 65 | | 470 | 470 | | | |
| 100045820 | LAS VEGAS | NV | | 11/25/2020 | | 336 | | 33 | | | 33 | | 369 | 369 | | | |
| 100060420 | WINTHROP | MN | | 06/01/2021 | | 474 | | 2 | | | 2 | | 476 | 476 | | | |
| 100023411 | RIO RANCHO | NM | | 08/16/2018 | | 641 | | (19) | | | (19) | | 622 | 622 | | | |
| 100115263 | LUTZ | FL | | 07/17/2023 | | 284 | | (9) | | | (9) | | 275 | 275 | | | |
| 100127650 | UPPER DARBY | PA | | 09/08/2023 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100060756 | KENT | OH | | 06/01/2021 | | 957 | | 4 | | | 4 | | 961 | 961 | | | |
| 100077407 | HOUMA | LA | | 01/03/2022 | | 672 | | (8) | | | (8) | | 664 | 664 | | | |
| 100018162 | CLOVIS | CA | | 06/08/2018 | | 674 | | (15) | | | (15) | | 659 | 659 | | | |
| 100029547 | PHOENIX | AZ | | 10/26/2018 | | 589 | | 109 | | | 109 | | 698 | 698 | | | |
| 100115239 | COLUMBUS | GA | | 07/17/2023 | | 167 | | (6) | | | (6) | | 161 | 161 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100053525 | CRESCO | PA | | 03/23/2021 | | 2,050 | | 56 | | | 56 | | 2,106 | 2,106 | | | |
| 100043437 | NORTH HUNTINGDON | PA | | 08/13/2020 | | 307 | | (3) | | | (3) | | 304 | 304 | | | |
| 100064254 | PITTSBURGH | PA | | 07/01/2021 | | 597 | | 22 | | | 22 | | 619 | 619 | | | |
| 100079085 | ELLISVILLE | MO | | 02/24/2022 | | 617 | | (10) | | | (10) | | 607 | 607 | | | |
| 100018393 | CELINA | TX | | 06/27/2018 | | 670 | | (14) | | | (14) | | 656 | 656 | | | |
| 100091234 | COLUMBUS | GA | | 01/31/2023 | | 301 | | (19) | | | (19) | | 282 | 282 | | | |
| 100091531 | HANCEVILLE | AL | | 01/20/2023 | | 309 | | (7) | | | (7) | | 302 | 302 | | | |
| 100018283 | FORT WORTH | TX | | 06/27/2018 | | 2,654 | | (9) | | | (9) | | 2,645 | 2,645 | | | |
| 100075362 | CORPUS CHRISTI | TX | | 12/01/2021 | | 775 | | (25) | | | (25) | | 750 | 750 | | | |
| 100118063 | CHATTANOOGA | TN | | 07/20/2023 | | 530 | | 118 | | | 118 | | 648 | 648 | | | |
| 100153710 | MINERAL | VA | | 07/11/2024 | | 93 | | (3) | | | (3) | | 90 | 90 | | | |
| 100120454 | GAINESVILLE | FL | | 08/18/2023 | | 220 | | (19) | | | (19) | | 201 | 201 | | | |
| 100136827 | BINGHAMTON | NY | | 11/27/2023 | | 2,128 | | (51) | | | (51) | | 2,077 | 2,077 | | | |
| 100143635 | ARTESIA | NM | | 02/21/2024 | | 257 | | (7) | | | (7) | | 250 | 250 | | | |
| 100055571 | CONROE | TX | | 03/23/2021 | | 160 | | (24) | | | (24) | | 136 | 136 | | | |
| 100080175 | MIAMI | FL | | 02/25/2022 | | 2,061 | | (78) | | | (78) | | 1,983 | 1,983 | | | |
| 100103313 | LONG BEACH | CA | | 04/28/2023 | | 238 | | (4) | | | (4) | | 234 | 234 | | | |
| 100029715 | VERNON HILLS | IL | | 10/26/2018 | | 551 | | 55 | | | 55 | | 606 | 606 | | | |
| 100065050 | LANCASTER | PA | | 07/14/2021 | | 640 | | (20) | | | (20) | | 620 | 620 | | | |
| 100075937 | WICHITA | KS | | 01/07/2022 | | 871 | | (31) | | | (31) | | 840 | 840 | | | |
| 100020255 | AULT | CO | | 07/17/2018 | | 1,236 | | (48) | | | (48) | | 1,188 | 1,188 | | | |
| 100053698 | PHILADELPHIA | PA | | 03/23/2021 | | 283 | | (27) | | | (27) | | 256 | 256 | | | |
| 100103846 | PHILADELPHIA | PA | | 05/10/2023 | | 269 | | (9) | | | (9) | | 260 | 260 | | | |
| 100150055 | DANVILLE | VA | | 06/14/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100091473 | DAYTON | OH | | 01/20/2023 | | 257 | | (9) | | | (9) | | 248 | 248 | | | |
| 100028548 | WOODBURY | MN | | 10/26/2018 | | 400 | | 82 | | | 82 | | 482 | 482 | | | |
| 100062482 | MONROE | LA | | 07/01/2021 | | 1,907 | | (19) | | | (19) | | 1,888 | 1,888 | | | |
| 100111646 | WASHINGTON | DC | | 06/29/2023 | | 364 | | 96 | | | 96 | | 460 | 460 | | | |
| 100112741 | DAWSONVILLE | GA | | 06/29/2023 | | 324 | | 93 | | | 93 | | 417 | 417 | | | |
| 100012057 | MIAMI | FL | | 03/08/2017 | | 621 | | 21 | | | 21 | | 642 | 642 | | | |
| 100118125 | MIAMI | FL | | 07/20/2023 | | 1,623 | | (55) | | | (55) | | 1,568 | 1,568 | | | |
| 100154954 | NORCROSS | GA | | 07/19/2024 | | 189 | | (6) | | | (6) | | 183 | 183 | | | |
| 100014174 | BANNING | CA | | 05/25/2017 | | 491 | | 23 | | | 23 | | 514 | 514 | | | |
| 100081437 | ASHEVILLE | NC | | 03/18/2022 | | 694 | | 26 | | | 26 | | 720 | 720 | | | |
| 100117078 | LANCASTER | TX | | 07/20/2023 | | 410 | | 37 | | | 37 | | 447 | 447 | | | |
| 100061078 | MORRISVILLE | PA | | 06/01/2021 | | 935 | | 4 | | | 4 | | 939 | 939 | | | |
| 100066695 | SARASOTA | FL | | 08/02/2021 | | 652 | | (11) | | | (11) | | 641 | 641 | | | |
| 100141396 | PHILADELPHIA | PA | | 01/30/2024 | | 246 | | (8) | | | (8) | | 238 | 238 | | | |
| 100126762 | MERRILLVILLE | IN | | 08/30/2023 | | 570 | | 115 | | | 115 | | 685 | 685 | | | |
| 100064769 | CHAMBERSBURG | PA | | 07/14/2021 | | 577 | | (28) | | | (28) | | 549 | 549 | | | |
| 100112444 | WEST COVINA | CA | | 06/29/2023 | | 471 | | 158 | | | 158 | | 629 | 629 | | | |
| 100130176 | CHICAGO | IL | | 11/15/2023 | | 17,807 | | (698) | | | (698) | | 17,109 | 17,109 | | | |
| 100140991 | AURORA | IL | | 01/26/2024 | | 214 | | 2 | | | 2 | | 216 | 216 | | | |
| 100134046 | SEMINOLE | OK | | 10/25/2023 | | 462 | | (13) | | | (13) | | 449 | 449 | | | |
| 100064828 | BELTON | SC | | 07/14/2021 | | 640 | | (28) | | | (28) | | 612 | 612 | | | |
| 100136833 | LUMBERTON | NJ | | 11/27/2023 | | 233 | | (4) | | | (4) | | 229 | 229 | | | |
| 100070470 | SAINT JOSEPH | MI | | 09/23/2021 | | 556 | | (24) | | | (24) | | 532 | 532 | | | |
| 100023211 | MIAMI | FL | | 08/16/2018 | | 634 | | (18) | | | (18) | | 616 | 616 | | | |
| 100147268 | MARIETTA | NY | | 03/28/2024 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100146493 | KILLEEN | TX | | 03/19/2024 | | 3,325 | | (180) | | | (180) | | 3,145 | 3,145 | | | |
| 100028657 | VISALIA | CA | | 10/26/2018 | | 410 | | 92 | | | 92 | | 502 | 502 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116905 | HAZLETON | PA | | 07/20/2023 | | 289 | | (1) | | | (1) | | 288 | 288 | | | |
| 100155459 | ROSEVILLE | CA | | 06/18/2024 | | 304 | | (16) | | | (16) | | 288 | 288 | | | |
| 100078877 | BELOIT | WI | | 02/24/2022 | | 940 | | (12) | | | (12) | | 928 | 928 | | | |
| 100153453 | WASHINGTON | PA | | 05/30/2024 | | 208 | | (6) | | | (6) | | 202 | 202 | | | |
| 100129979 | DAYTON | OH | | 09/27/2023 | | 230 | | (7) | | | (7) | | 223 | 223 | | | |
| 100043094 | ROME | OH | | 05/28/2020 | | 598 | | (18) | | | (18) | | 580 | 580 | | | |
| 100024221 | PITTSBURGH | PA | | 09/20/2018 | | 1,311 | | (17) | | | (17) | | 1,294 | 1,294 | | | |
| 100109869 | EAST SYRACUSE | NY | | 06/22/2023 | | 275 | | (9) | | | (9) | | 266 | 266 | | | |
| 100146494 | ST AUGUSTINE | FL | | 03/19/2024 | | 1,068 | | (67) | | | (67) | | 1,001 | 1,001 | | | |
| 100023691 | SAINT CLAIR SHORES | MI | | 09/04/2018 | | 619 | | (18) | | | (18) | | 601 | 601 | | | |
| 100133948 | CHICAGO | IL | | 10/25/2023 | | 229 | | (7) | | | (7) | | 222 | 222 | | | |
| 100017966 | LARGO | FL | | 05/22/2018 | | 727 | | (21) | | | (21) | | 706 | 706 | | | |
| 100149868 | COLUMBUS | OH | | 04/29/2024 | | 269 | | (7) | | | (7) | | 262 | 262 | | | |
| 100047576 | LOCKHART | TX | | 11/20/2020 | | 1,708 | | (196) | | | (196) | | 1,512 | 1,512 | | | |
| 100112915 | MODESTO | CA | | 06/29/2023 | | 610 | | 33 | | | 33 | | 643 | 643 | | | |
| 100065650 | JACKSONVILLE | FL | | 07/28/2021 | | 565 | | (18) | | | (18) | | 547 | 547 | | | |
| 100020374 | MILTON | FL | | 07/27/2018 | | 629 | | (23) | | | (23) | | 606 | 606 | | | |
| 100060697 | SYLACAUGA | AL | | 06/01/2021 | | 558 | | 2 | | | 2 | | 560 | 560 | | | |
| 100030390 | STOCKBRIDGE | GA | | 12/20/2018 | | 645 | | (52) | | | (52) | | 593 | 593 | | | |
| 100078951 | ARNOLD | MO | | 02/24/2022 | | 834 | | 3 | | | 3 | | 837 | 837 | | | |
| 100155201 | YORK | PA | | 07/19/2024 | | 157 | | (14) | | | (14) | | 143 | 143 | | | |
| 100024012 | WINTER HAVEN | FL | | 09/10/2018 | | 652 | | (19) | | | (19) | | 633 | 633 | | | |
| 100067158 | VENICE | FL | | 08/02/2021 | | 469 | | 10 | | | 10 | | 479 | 479 | | | |
| 100064355 | INDEPENDENCE | KY | | 07/01/2021 | | 1,197 | | 31 | | | 31 | | 1,228 | 1,228 | | | |
| 100114355 | CHICAGO | IL | | 06/29/2023 | | 1,842 | | 25 | | | 25 | | 1,867 | 1,867 | | | |
| 100155365 | GLENDORA | CA | | 06/18/2024 | | 141 | | (3) | | | (3) | | 138 | 138 | | | |
| 100083036 | CEDAR FALLS | IA | | 05/11/2022 | | 2,213 | | (90) | | | (90) | | 2,123 | 2,123 | | | |
| 100077415 | CAPE MAY COURT HOUSE | NJ | | 01/03/2022 | | 262 | | (3) | | | (3) | | 259 | 259 | | | |
| 100049190 | FOUNTAIN | CO | | 11/20/2020 | | 815 | | (48) | | | (48) | | 767 | 767 | | | |
| 100131874 | UPPER MARLBORO | MD | | 10/06/2023 | | 1,232 | | (90) | | | (90) | | 1,142 | 1,142 | | | |
| 100028948 | FRESNO | CA | | 10/26/2018 | | 421 | | 96 | | | 96 | | 517 | 517 | | | |
| 100063128 | BALTIMORE | MD | | 07/01/2021 | | 861 | | (11) | | | (11) | | 850 | 850 | | | |
| 100079529 | SAN LUCAS | CA | | 04/08/2022 | | 850 | | (51) | | | (51) | | 799 | 799 | | | |
| 100149703 | MELBOURNE | FL | | 04/26/2024 | | 84 | | (2) | | | (2) | | 82 | 82 | | | |
| 100139461 | LAREDO | TX | | 12/28/2023 | | 258 | | (3) | | | (3) | | 255 | 255 | | | |
| 100062162 | SAN ANTONIO | TX | | 07/01/2021 | | 948 | | (14) | | | (14) | | 934 | 934 | | | |
| 100090369 | SURPRISE | AZ | | 02/03/2023 | | 786 | | (36) | | | (36) | | 750 | 750 | | | |
| 100062147 | AMSTON | CT | | 07/01/2021 | | 957 | | 1 | | | 1 | | 958 | 958 | | | |
| 100047789 | USK | WA | | 11/20/2020 | | 605 | | (24) | | | (24) | | 581 | 581 | | | |
| 100024030 | PHOENIX | AZ | | 09/10/2018 | | 635 | | (19) | | | (19) | | 616 | 616 | | | |
| 100063783 | FREDERICKTOWN | OH | | 07/01/2021 | | 1,203 | | (12) | | | (12) | | 1,191 | 1,191 | | | |
| 100062998 | COLLEGE PARK | GA | | 07/01/2021 | | 908 | | (10) | | | (10) | | 898 | 898 | | | |
| 100011802 | EDINBURG | TX | | 03/08/2017 | | 441 | | 51 | | | 51 | | 492 | 492 | | | |
| 100131856 | HOUSTON | TX | | 10/06/2023 | | 396 | | (31) | | | (31) | | 365 | 365 | | | |
| 100077246 | BROCKTON | MA | | 01/03/2022 | | 970 | | (15) | | | (15) | | 955 | 955 | | | |
| 100143593 | LANSING | IL | | 02/21/2024 | | 275 | | (9) | | | (9) | | 266 | 266 | | | |
| 100055110 | LOWELL | MA | | 03/23/2021 | | 405 | | (28) | | | (28) | | 377 | 377 | | | |
| 100062528 | MILLSTADT | IL | | 07/01/2021 | | 969 | | (10) | | | (10) | | 959 | 959 | | | |
| 100088268 | TRENTON | NJ | | 10/17/2022 | | 308 | | (12) | | | (12) | | 296 | 296 | | | |
| 100136815 | PITTSBURGH | PA | | 11/27/2023 | | 214 | | (6) | | | (6) | | 208 | 208 | | | |
| 100117316 | LAS VEGAS | NV | | 07/20/2023 | | 584 | | 169 | | | 169 | | 753 | 753 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127112 | TAMPA | FL | | 08/30/2023 | | 1,081 | | 21 | | | 21 | | 1,102 | 1,102 | | | |
| 100054987 | LAVEEN | AZ | | 03/23/2021 | | 1,612 | | (55) | | | (55) | | 1,557 | 1,557 | | | |
| 100029012 | PALM BAY | FL | | 10/26/2018 | | 452 | | 48 | | | 48 | | 500 | 500 | | | |
| 100000272 | FLORENCE | AZ | | 09/27/2016 | | 326 | | 47 | | | 47 | | 373 | 373 | | | |
| 100014147 | KISSIMMEE | FL | | 05/25/2017 | | 483 | | 72 | | | 72 | | 555 | 555 | | | |
| 100081017 | OAKLAND | CA | | 03/18/2022 | | 936 | | 31 | | | 31 | | 967 | 967 | | | |
| 100137858 | TULSA | OK | | 12/08/2023 | | 319 | | (9) | | | (9) | | 310 | 310 | | | |
| 100076927 | ODESSA | TX | | 01/03/2022 | | 577 | | (6) | | | (6) | | 571 | 571 | | | |
| 100113900 | MIAMI GARDENS | FL | | 06/29/2023 | | 770 | | 10 | | | 10 | | 780 | 780 | | | |
| 100079785 | AVONDALE | AZ | | 04/08/2022 | | 564 | | (7) | | | (7) | | 557 | 557 | | | |
| 100153148 | KENNESAW | GA | | 05/28/2024 | | 7,019 | | 1,125 | | | 1,125 | | 8,144 | 8,144 | | | |
| 100068065 | OAKLAND | TN | | 09/23/2021 | | 1,274 | | (15) | | | (15) | | 1,259 | 1,259 | | | |
| 100109893 | EASTLAKE | OH | | 06/22/2023 | | 297 | | (6) | | | (6) | | 291 | 291 | | | |
| 100112713 | GAINESVILLE | GA | | 06/29/2023 | | 455 | | 228 | | | 228 | | 683 | 683 | | | |
| 100128005 | MEMPHIS | TN | | 09/08/2023 | | 378 | | 7 | | | 7 | | 385 | 385 | | | |
| 100133915 | BAYTOWN | TX | | 11/29/2023 | | 208 | | (8) | | | (8) | | 200 | 200 | | | |
| 100063722 | CLARKSVILLE | TN | | 07/01/2021 | | 1,014 | | (4) | | | (4) | | 1,010 | 1,010 | | | |
| 100113908 | ANNAPOLIS | MD | | 06/29/2023 | | 1,654 | | 103 | | | 103 | | 1,757 | 1,757 | | | |
| 100086897 | DEARBORN | MI | | 10/07/2022 | | 879 | | (35) | | | (35) | | 844 | 844 | | | |
| 100120509 | CLINTON | CT | | 08/18/2023 | | 272 | | (15) | | | (15) | | 257 | 257 | | | |
| 100111201 | DAVISON | MI | | 06/29/2023 | | 404 | | 169 | | | 169 | | 573 | 573 | | | |
| 100061261 | MARNE | MI | | 06/01/2021 | | 1,159 | | 5 | | | 5 | | 1,164 | 1,164 | | | |
| 100028228 | LAS VEGAS | NV | | 10/26/2018 | | 468 | | 54 | | | 54 | | 522 | 522 | | | |
| 100164165 | BALTIMORE | MD | | 08/21/2024 | | 76 | | (3) | | | (3) | | 73 | 73 | | | |
| 100114443 | LAWRENCEVILLE | GA | | 06/29/2023 | | 317 | | 117 | | | 117 | | 434 | 434 | | | |
| 100130215 | BALTIMORE | MD | | 11/15/2023 | | 252 | | (12) | | | (12) | | 240 | 240 | | | |
| 100031182 | LAS VEGAS | NV | | 03/29/2019 | | 663 | | | | | | | 663 | 663 | | | |
| 100111186 | HAINES CITY | FL | | 06/29/2023 | | 1,101 | | 182 | | | 182 | | 1,283 | 1,283 | | | |
| 100116676 | TUCSON | AZ | | 07/20/2023 | | 635 | | 211 | | | 211 | | 846 | 846 | | | |
| 100054777 | FOWLER | CA | | 03/23/2021 | | 478 | | (42) | | | (42) | | 436 | 436 | | | |
| 100028132 | ROANOKE | AL | | 10/26/2018 | | 1,068 | | 85 | | | 85 | | 1,153 | 1,153 | | | |
| 100023524 | HENDERSONVILLE | NC | | 09/04/2018 | | 637 | | (21) | | | (21) | | 616 | 616 | | | |
| 100029439 | PRICE | PA | | 10/26/2018 | | 1,979 | | 103 | | | 103 | | 2,082 | 2,082 | | | |
| 100147017 | SIMI VALLEY | CA | | 03/27/2024 | | 22,130 | | (468) | | | (468) | | 21,662 | 21,662 | | | |
| 100012386 | VIRGINIA BEACH | VA | | 04/28/2017 | | 587 | | 17 | | | 17 | | 604 | 604 | | | |
| 100043054 | MORENO VALLEY | CA | | 05/28/2020 | | 1,051 | | 31 | | | 31 | | 1,082 | 1,082 | | | |
| 100000579 | WEIKERT | PA | | 09/27/2016 | | 525 | | 97 | | | 97 | | 622 | 622 | | | |
| 100031193 | LIVINGSTON | CA | | 03/29/2019 | | 326 | | 39 | | | 39 | | 365 | 365 | | | |
| 100026037 | JOPPA | MD | | 09/20/2018 | | 1,208 | | 323 | | | 323 | | 1,531 | 1,531 | | | |
| 100068995 | NAMPA | ID | | 09/01/2021 | | 3,619 | | (26) | | | (26) | | 3,593 | 3,593 | | | |
| 100116270 | PITTSBURGH | PA | | 07/20/2023 | | 403 | | 15 | | | 15 | | 418 | 418 | | | |
| 100112454 | CHICAGO | IL | | 06/29/2023 | | 901 | | 103 | | | 103 | | 1,004 | 1,004 | | | |
| 100023427 | MIAMI | FL | | 08/16/2018 | | 641 | | (18) | | | (18) | | 623 | 623 | | | |
| 100055705 | WEST PALM BEACH | FL | | 03/23/2021 | | 534 | | (3) | | | (3) | | 531 | 531 | | | |
| 100108118 | SMYRNA | GA | | 05/24/2023 | | 200 | | 2 | | | 2 | | 202 | 202 | | | |
| 100081500 | VIRGINIA BCH | VA | | 03/18/2022 | | 1,448 | | 37 | | | 37 | | 1,485 | 1,485 | | | |
| 100017106 | SALEM | OR | | 04/26/2018 | | 695 | | 106 | | | 106 | | 801 | 801 | | | |
| 100016554 | ACWORTH | GA | | 04/10/2018 | | 636 | | (22) | | | (22) | | 614 | 614 | | | |
| 100064500 | OAKBORO | NC | | 07/01/2021 | | 673 | | 19 | | | 19 | | 692 | 692 | | | |
| 100143927 | PORT ARTHUR | TX | | 02/29/2024 | | 241 | | (5) | | | (5) | | 236 | 236 | | | |
| 100053500 | THOMASVILLE | GA | | 03/23/2021 | | 276 | | (32) | | | (32) | | 244 | 244 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062669 | LAS VEGAS | NV | | 07/01/2021 | | 4,395 | | (54) | | | (54) | | 4,341 | 4,341 | | | |
| 100067035 | FORT WORTH | TX | | 08/02/2021 | | 763 | | | | | | | 763 | 763 | | | |
| 100018420 | HIALEAH | FL | | 06/27/2018 | | 643 | | (18) | | | (18) | | 625 | 625 | | | |
| 100134577 | GALVESTON | TX | | 10/30/2023 | | 703 | | (21) | | | (21) | | 682 | 682 | | | |
| 100162666 | SALEM | OR | | 08/12/2024 | | 88,501 | | 1,499 | | | 1,499 | | 90,000 | 90,000 | | | |
| 100135674 | MIAMI | FL | | 11/09/2023 | | 10,907 | | (405) | | | (405) | | 10,502 | 10,502 | | | |
| 100018297 | HARTFORD | CT | | 06/27/2018 | | 620 | | (18) | | | (18) | | 602 | 602 | | | |
| 100075455 | SALEM | OR | | 12/01/2021 | | 517 | | (6) | | | (6) | | 511 | 511 | | | |
| 100067770 | ERLANGER | KY | | 09/23/2021 | | 625 | | (26) | | | (26) | | 599 | 599 | | | |
| 100061044 | BELCAMP | MD | | 06/01/2021 | | 598 | | 3 | | | 3 | | 601 | 601 | | | |
| 100065154 | PALMETTO | FL | | 07/14/2021 | | 660 | | (16) | | | (16) | | 644 | 644 | | | |
| 100129756 | BALTIMORE | MD | | 09/27/2023 | | 197 | | (11) | | | (11) | | 186 | 186 | | | |
| 100054965 | BRIDGEPORT | CT | | 03/23/2021 | | 474 | | (6) | | | (6) | | 468 | 468 | | | |
| 100070486 | COATESVILLE | PA | | 09/23/2021 | | 588 | | (35) | | | (35) | | 553 | 553 | | | |
| 100019816 | THE WOODLANDS | TX | | 07/26/2018 | | 662 | | (6) | | | (6) | | 656 | 656 | | | |
| 100079198 | LARGO | FL | | 02/24/2022 | | 570 | | (16) | | | (16) | | 554 | 554 | | | |
| 100157747 | CHESTER | NJ | | 07/02/2024 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |
| 100109932 | KANSAS CITY | MO | | 06/22/2023 | | 485 | | (13) | | | (13) | | 472 | 472 | | | |
| 100108424 | HAZEL CREST | IL | | 05/25/2023 | | 484 | | (14) | | | (14) | | 470 | 470 | | | |
| 100092061 | EXETER | PA | | 02/09/2023 | | 258 | | (7) | | | (7) | | 251 | 251 | | | |
| 100079179 | FAYETTEVILLE | NC | | 02/24/2022 | | 606 | | (8) | | | (8) | | 598 | 598 | | | |
| 100062404 | LANSDOWNE | PA | | 07/01/2021 | | 1,800 | | (10) | | | (10) | | 1,790 | 1,790 | | | |
| 100103131 | SCRANTON | PA | | 04/21/2023 | | 198 | | (5) | | | (5) | | 193 | 193 | | | |
| 100137355 | GLENDALE | AZ | | 12/01/2023 | | 217 | | (4) | | | (4) | | 213 | 213 | | | |
| 100064773 | CHATTANOOGA | TN | | 07/14/2021 | | 582 | | (28) | | | (28) | | 554 | 554 | | | |
| 100115230 | PHILADELPHIA | PA | | 07/17/2023 | | 174 | | (4) | | | (4) | | 170 | 170 | | | |
| 100100171 | KANSAS CITY | MO | | 03/17/2023 | | 265 | | (7) | | | (7) | | 258 | 258 | | | |
| 100057847 | OWENS CROSS ROADS | AL | | 06/30/2021 | | 3,267 | | (137) | | | (137) | | 3,130 | 3,130 | | | |
| 100117017 | JACKSON | TN | | 07/20/2023 | | 472 | | 70 | | | 70 | | 542 | 542 | | | |
| 100126743 | BONNERS FERRY | ID | | 08/30/2023 | | 1,243 | | 133 | | | 133 | | 1,376 | 1,376 | | | |
| 100109998 | BALTIMORE | MD | | 06/22/2023 | | 288 | | (7) | | | (7) | | 281 | 281 | | | |
| 100118702 | HOUSTON | TX | | 07/25/2023 | | 281 | | 4 | | | 4 | | 285 | 285 | | | |
| 100083803 | FORT MOHAVE | AZ | | 07/12/2022 | | 220 | | (15) | | | (15) | | 205 | 205 | | | |
| 100060555 | CHARLOTTE | NC | | 06/01/2021 | | 1,102 | | 5 | | | 5 | | 1,107 | 1,107 | | | |
| 100100483 | PISCATAWAY | NJ | | 04/27/2023 | | 5,860 | | 928 | | | 928 | | 6,788 | 6,788 | | | |
| 100126325 | SCRANTON | PA | | 08/30/2023 | | 187 | | (4) | | | (4) | | 183 | 183 | | | |
| 100156831 | DETROIT | MI | | 06/27/2024 | | 274 | | (4) | | | (4) | | 270 | 270 | | | |
| 100092030 | SCRANTON | PA | | 02/09/2023 | | 175 | | (6) | | | (6) | | 169 | 169 | | | |
| 100115265 | PARK FOREST | IL | | 07/17/2023 | | 275 | | (9) | | | (9) | | 266 | 266 | | | |
| 100057992 | LAS VEGAS | NV | | 06/30/2021 | | 2,193 | | (90) | | | (90) | | 2,103 | 2,103 | | | |
| 100113368 | NORTH BRUNSWICK | NJ | | 06/29/2023 | | 619 | | 313 | | | 313 | | 932 | 932 | | | |
| 100128144 | BALTIMORE | MD | | 09/11/2023 | | 136 | | (3) | | | (3) | | 133 | 133 | | | |
| 100029719 | OVIEDO | FL | | 10/26/2018 | | 516 | | 37 | | | 37 | | 553 | 553 | | | |
| 100155517 | LITHIA SPRINGS | GA | | 06/18/2024 | | 542 | | (33) | | | (33) | | 509 | 509 | | | |
| 100111571 | OLD LYME | CT | | 06/29/2023 | | 449 | | 255 | | | 255 | | 704 | 704 | | | |
| 100101803 | PHILADELPHIA | PA | | 03/31/2023 | | 298 | | (7) | | | (7) | | 291 | 291 | | | |
| 100012375 | CHESAPEAKE | VA | | 04/28/2017 | | 795 | | 94 | | | 94 | | 889 | 889 | | | |
| 100079306 | GRANBURY | TX | | 02/28/2022 | | 491 | | (37) | | | (37) | | 454 | 454 | | | |
| 100018020 | BAKERSFIELD | CA | | 05/22/2018 | | 630 | | (24) | | | (24) | | 606 | 606 | | | |
| 100063789 | FISHERTOWN | PA | | 07/01/2021 | | 496 | | 3 | | | 3 | | 499 | 499 | | | |
| 100011972 | SAINT PETERSBURG | FL | | 03/08/2017 | | 1,598 | | 323 | | | 323 | | 1,921 | 1,921 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100142437 | TEXAS CITY | TX | | 03/08/2024 | | 222 | | (24) | | | (24) | | 198 | 198 | | | |
| 100161857 | GARY | IN | | 07/31/2024 | | 271 | | (4) | | | (4) | | 267 | 267 | | | |
| 100143633 | ARTESIA | NM | | 02/21/2024 | | 253 | | (7) | | | (7) | | 246 | 246 | | | |
| 100112680 | DANIA BEACH | FL | | 06/29/2023 | | 390 | | 194 | | | 194 | | 584 | 584 | | | |
| 100083004 | EASTPOINT | FL | | 05/05/2022 | | 514 | | (4) | | | (4) | | 510 | 510 | | | |
| 100112971 | CALLAHAN | FL | | 06/29/2023 | | 1,549 | | 44 | | | 44 | | 1,593 | 1,593 | | | |
| 100155183 | HILTON HEAD ISLAND | SC | | 07/19/2024 | | 176 | | (7) | | | (7) | | 169 | 169 | | | |
| 100109985 | COLUMBIA | SC | | 06/22/2023 | | 264 | | (6) | | | (6) | | 258 | 258 | | | |
| 100162346 | BRADENTON | FL | | 08/06/2024 | | 182 | | (6) | | | (6) | | 176 | 176 | | | |
| 100100489 | EAST STROUDSBURG | PA | | 04/27/2023 | | 395 | | 14 | | | 14 | | 409 | 409 | | | |
| 100055777 | RIO RICO | AZ | | 03/23/2021 | | 109 | | (1) | | | (1) | | 108 | 108 | | | |
| 100115289 | GARY | IN | | 07/17/2023 | | 1,561 | | (29) | | | (29) | | 1,532 | 1,532 | | | |
| 100016577 | ATLANTA | GA | | 04/10/2018 | | 692 | | (9) | | | (9) | | 683 | 683 | | | |
| 100012074 | PERRIS | CA | | 03/08/2017 | | 671 | | 122 | | | 122 | | 793 | 793 | | | |
| 100153466 | JACKSONVILLE | FL | | 05/30/2024 | | 238 | | (5) | | | (5) | | 233 | 233 | | | |
| 100013246 | LISBON FALLS | ME | | 05/25/2017 | | 534 | | 24 | | | 24 | | 558 | 558 | | | |
| 100061458 | ARLINGTON | TX | | 06/01/2021 | | 651 | | 3 | | | 3 | | 654 | 654 | | | |
| 100092040 | PHILADELPHIA | PA | | 02/09/2023 | | 276 | | (7) | | | (7) | | 269 | 269 | | | |
| 100111409 | ANDOVER | MN | | 06/29/2023 | | 10,652 | | 3,789 | | | 3,789 | | 14,441 | 14,441 | | | |
| 100141131 | PITTSTON | PA | | 01/30/2024 | | 233 | | (4) | | | (4) | | 229 | 229 | | | |
| 100053834 | LAMBERTVILLE | MI | | 03/23/2021 | | 745 | | (60) | | | (60) | | 685 | 685 | | | |
| 100112563 | RANDALLSTOWN | MD | | 06/29/2023 | | 1,701 | | 123 | | | 123 | | 1,824 | 1,824 | | | |
| 100108387 | BALTIMORE | MD | | 05/25/2023 | | 289 | | (6) | | | (6) | | 283 | 283 | | | |
| 100143585 | VERNON | CT | | 02/21/2024 | | 688 | | (19) | | | (19) | | 669 | 669 | | | |
| 100025969 | LILBURN | GA | | 09/20/2018 | | 457 | | 108 | | | 108 | | 565 | 565 | | | |
| 100070458 | TUCSON | AZ | | 09/23/2021 | | 686 | | (33) | | | (33) | | 653 | 653 | | | |
| 100120253 | SCHENECTADY | NY | | 08/18/2023 | | 244 | | (3) | | | (3) | | 241 | 241 | | | |
| 100084831 | SHEBOYGAN | WI | | 08/02/2022 | | 368 | | (2) | | | (2) | | 366 | 366 | | | |
| 100075064 | ACWORTH | GA | | 12/01/2021 | | 999 | | (16) | | | (16) | | 983 | 983 | | | |
| 100063493 | PORT SAINT LUCIE | FL | | 07/01/2021 | | 679 | | (4) | | | (4) | | 675 | 675 | | | |
| 100013937 | LANCASTER | CA | | 05/25/2017 | | 597 | | 85 | | | 85 | | 682 | 682 | | | |
| 100036249 | MIAMI | FL | | 08/27/2019 | | 709 | | (37) | | | (37) | | 672 | 672 | | | |
| 100011638 | HUDSON | FL | | 03/08/2017 | | 431 | | 115 | | | 115 | | 546 | 546 | | | |
| 100019720 | DES MOINES | IA | | 07/26/2018 | | 692 | | (5) | | | (5) | | 687 | 687 | | | |
| 100078898 | OCALA | FL | | 02/24/2022 | | 651 | | 4 | | | 4 | | 655 | 655 | | | |
| 100141171 | MEMPHIS | TN | | 01/30/2024 | | 237 | | (7) | | | (7) | | 230 | 230 | | | |
| 100109891 | EXETER | PA | | 06/22/2023 | | 193 | | (4) | | | (4) | | 189 | 189 | | | |
| 100000521 | MIDDLETOWN | NJ | | 09/27/2016 | | 1,926 | | 263 | | | 263 | | 2,189 | 2,189 | | | |
| 100128043 | SPRINGFIELD | TN | | 09/08/2023 | | 1,011 | | 36 | | | 36 | | 1,047 | 1,047 | | | |
| 100053681 | HOLLYWOOD | FL | | 03/23/2021 | | 2,114 | | (27) | | | (27) | | 2,087 | 2,087 | | | |
| 100070500 | SAN ANTONIO | TX | | 09/23/2021 | | 570 | | (34) | | | (34) | | 536 | 536 | | | |
| 100116022 | NASHVILLE | GA | | 07/20/2023 | | 149,804 | | 1,698 | | | 1,698 | | 151,502 | 151,502 | | | |
| 100055069 | HOUSTON | TX | | 03/23/2021 | | 143 | | (32) | | | (32) | | 111 | 111 | | | |
| 100064798 | LOS BANOS | CA | | 07/14/2021 | | 592 | | (28) | | | (28) | | 564 | 564 | | | |
| 100136771 | LINDENWOLD | NJ | | 11/27/2023 | | 220 | | (5) | | | (5) | | 215 | 215 | | | |
| 100087367 | MYRTLE BEACH | SC | | 10/25/2022 | | 438 | | 16 | | | 16 | | 454 | 454 | | | |
| 100151785 | HOPE MILLS | NC | | 05/10/2024 | | 228 | | (7) | | | (7) | | 221 | 221 | | | |
| 100075915 | BRISTOL | CT | | 01/07/2022 | | 669 | | (15) | | | (15) | | 654 | 654 | | | |
| 100133972 | NORMAN | OK | | 10/25/2023 | | 242 | | (6) | | | (6) | | 236 | 236 | | | |
| 100111719 | BROCKTON | MA | | 06/29/2023 | | 1,822 | | 252 | | | 252 | | 2,074 | 2,074 | | | |
| 100132800 | CAYCE | SC | | 11/03/2023 | | 2,048 | | (67) | | | (67) | | 1,981 | 1,981 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064909 | HIALEAH | FL | | 07/14/2021 | | 823 | | (33) | | | (33) | | 790 | 790 | | | |
| 100101090 | PHILADELPHIA | PA | | 04/28/2023 | | 480 | | 63 | | | 63 | | 543 | 543 | | | |
| 100139400 | BALTIMORE | MD | | 12/28/2023 | | 239 | | (6) | | | (6) | | 233 | 233 | | | |
| 100061912 | CRETE | IL | | 07/01/2021 | | 897 | | (10) | | | (10) | | 887 | 887 | | | |
| 100066700 | MOUNTAIN TOP | PA | | 08/02/2021 | | 703 | | (21) | | | (21) | | 682 | 682 | | | |
| 100152868 | BALTIMORE | MD | | 05/22/2024 | | 237 | | (10) | | | (10) | | 227 | 227 | | | |
| 100128038 | FAIRDALE | KY | | 09/08/2023 | | 230 | | 7 | | | 7 | | 237 | 237 | | | |
| 100018354 | WEATHERFORD | TX | | 06/27/2018 | | 2,514 | | (70) | | | (70) | | 2,444 | 2,444 | | | |
| 100053986 | INDIANAPOLIS | IN | | 03/23/2021 | | 333 | | (25) | | | (25) | | 308 | 308 | | | |
| 100043146 | LIVERMORE | CA | | 05/28/2020 | | 3,147 | | 177 | | | 177 | | 3,324 | 3,324 | | | |
| 100020341 | LONGVIEW | TX | | 07/17/2018 | | 576 | | (22) | | | (22) | | 554 | 554 | | | |
| 100061410 | BETTENDORF | IA | | 06/01/2021 | | 606 | | 2 | | | 2 | | 608 | 608 | | | |
| 100114771 | TALLAHASSEE | FL | | 07/07/2023 | | 242 | | (6) | | | (6) | | 236 | 236 | | | |
| 100143565 | INDEPENDENCE | MO | | 02/21/2024 | | 242 | | (5) | | | (5) | | 237 | 237 | | | |
| 100065165 | SAINT PAUL | MN | | 07/14/2021 | | 668 | | (15) | | | (15) | | 653 | 653 | | | |
| 100062158 | GUSTON | KY | | 07/01/2021 | | 472 | | 3 | | | 3 | | 475 | 475 | | | |
| 100011479 | RAHWAY | NJ | | 12/23/2016 | | 513 | | 144 | | | 144 | | 657 | 657 | | | |
| 100063815 | ALBUQUERQUE | NM | | 07/01/2021 | | 711 | | 6 | | | 6 | | 717 | 717 | | | |
| 100115204 | JACKSONVILLE | AR | | 07/17/2023 | | 290 | | (5) | | | (5) | | 285 | 285 | | | |
| 100066177 | GRANDVIEW | MO | | 08/02/2021 | | 435 | | (6) | | | (6) | | 429 | 429 | | | |
| 100067766 | SANFORD | FL | | 09/23/2021 | | 572 | | (34) | | | (34) | | 538 | 538 | | | |
| 100060994 | KANSAS CITY | KS | | 06/01/2021 | | 2,357 | | 10 | | | 10 | | 2,367 | 2,367 | | | |
| 100017866 | ACWORTH | GA | | 05/30/2018 | | 684 | | (19) | | | (19) | | 665 | 665 | | | |
| 100045467 | COLLEGE PARK | GA | | 11/25/2020 | | 353 | | 103 | | | 103 | | 456 | 456 | | | |
| 100147200 | CHICAGO | IL | | 03/28/2024 | | 84 | | (2) | | | (2) | | 82 | 82 | | | |
| 100091486 | LOS ANGELES | CA | | 01/20/2023 | | 206 | | (5) | | | (5) | | 201 | 201 | | | |
| 100079041 | SAINT PETERS | MO | | 02/24/2022 | | 577 | | (11) | | | (11) | | 566 | 566 | | | |
| 100060679 | KATY | TX | | 06/01/2021 | | 1,188 | | 5 | | | 5 | | 1,193 | 1,193 | | | |
| 100139407 | TEXARKANA | TX | | 12/28/2023 | | 248 | | (7) | | | (7) | | 241 | 241 | | | |
| 100030518 | CHARLOTTE | NC | | 12/20/2018 | | 732 | | 261 | | | 261 | | 993 | 993 | | | |
| 100020267 | ODENVILLE | AL | | 07/17/2018 | | 607 | | (17) | | | (17) | | 590 | 590 | | | |
| 100090722 | BALDWIN CITY | KS | | 12/29/2022 | | 187 | | (6) | | | (6) | | 181 | 181 | | | |
| 100112559 | RED LION | PA | | 06/29/2023 | | 457 | | 282 | | | 282 | | 739 | 739 | | | |
| 100111391 | STOCKTON | CA | | 06/29/2023 | | 547 | | 42 | | | 42 | | 589 | 589 | | | |
| 100062960 | HAMILTON | NJ | | 07/01/2021 | | 1,124 | | (1) | | | (1) | | 1,123 | 1,123 | | | |
| 100117340 | HAMPTON | GA | | 07/20/2023 | | 625 | | 196 | | | 196 | | 821 | 821 | | | |
| 100068331 | NEW BRITAIN | CT | | 08/25/2021 | | 540 | | (6) | | | (6) | | 534 | 534 | | | |
| 100054373 | BLUFFTON | SC | | 03/23/2021 | | 737 | | (30) | | | (30) | | 707 | 707 | | | |
| 100023996 | OREM | UT | | 09/10/2018 | | 610 | | (22) | | | (22) | | 588 | 588 | | | |
| 100020215 | MINNEAPOLIS | MN | | 07/17/2018 | | 4,699 | | (73) | | | (73) | | 4,626 | 4,626 | | | |
| 100156891 | ROSE HILL | NC | | 06/27/2024 | | 289 | | (3) | | | (3) | | 286 | 286 | | | |
| 100013544 | LAKE HUGHES | CA | | 05/25/2017 | | 398 | | 78 | | | 78 | | 476 | 476 | | | |
| 100067898 | NEW YORK MILLS | NY | | 09/23/2021 | | 583 | | (34) | | | (34) | | 549 | 549 | | | |
| 100115630 | TULARE | CA | | 07/19/2023 | | 1,487 | | (55) | | | (55) | | 1,432 | 1,432 | | | |
| 100064291 | ORLANDO | FL | | 07/01/2021 | | 785 | | 37 | | | 37 | | 822 | 822 | | | |
| 100060262 | EAST PROVIDENCE | RI | | 06/25/2021 | | 1,988 | | (24) | | | (24) | | 1,964 | 1,964 | | | |
| 100130304 | TRENTON | NJ | | 09/28/2023 | | 187 | | (2) | | | (2) | | 185 | 185 | | | |
| 100119829 | INDEPENDENCE | MO | | 08/08/2023 | | 264 | | (4) | | | (4) | | 260 | 260 | | | |
| 100010928 | ANTIOCH | TN | | 12/23/2016 | | 1,261 | | 64 | | | 64 | | 1,325 | 1,325 | | | |
| 100060736 | BATON ROUGE | LA | | 06/01/2021 | | 654 | | 3 | | | 3 | | 657 | 657 | | | |
| 100108971 | UNIVERSITY HEIGHTS | OH | | 05/31/2023 | | 309 | | (21) | | | (21) | | 288 | 288 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100012823 | OCALA | FL | | 05/25/2017 | | 382 | | 67 | | | 67 | | 449 | 449 | | | |
| 100118201 | PHOENIX | AZ | | 07/21/2023 | | 270 | | (4) | | | (4) | | 266 | 266 | | | |
| 100013120 | ORLANDO | FL | | 05/25/2017 | | 3,607 | | 992 | | | 992 | | 4,599 | 4,599 | | | |
| 100023302 | MC KEES ROCKS | PA | | 08/16/2018 | | 685 | | (21) | | | (21) | | 664 | 664 | | | |
| 100030692 | RIO | WI | | 04/09/2019 | | 418 | | 91 | | | 91 | | 509 | 509 | | | |
| 100089975 | CHATTANOOGA | TN | | 01/26/2023 | | 253 | | (11) | | | (11) | | 242 | 242 | | | |
| 100014497 | TICKFAW | LA | | 09/27/2017 | | 540 | | 83 | | | 83 | | 623 | 623 | | | |
| 3340070046 | COLUMBIA | SC | | 03/21/2024 | | 121,722 | | | | | | | 121,722 | 121,722 | | | |
| 100031358 | SPRING HILL | FL | | 03/29/2019 | | 500 | | 130 | | | 130 | | 630 | 630 | | | |
| 100063514 | JONESBORO | GA | | 07/01/2021 | | 696 | | (14) | | | (14) | | 682 | 682 | | | |
| 100092053 | PHILADELPHIA | PA | | 02/09/2023 | | 299 | | (6) | | | (6) | | 293 | 293 | | | |
| 100020027 | OVERLAND PARK | KS | | 07/30/2018 | | 621 | | (19) | | | (19) | | 602 | 602 | | | |
| 100101773 | BALTIMORE | MD | | 03/31/2023 | | 298 | | 11 | | | 11 | | 309 | 309 | | | |
| 100025071 | PHOENIX | AZ | | 09/20/2018 | | 356 | | 50 | | | 50 | | 406 | 406 | | | |
| 100081049 | MCDONOUGH | GA | | 03/18/2022 | | 666 | | 20 | | | 20 | | 686 | 686 | | | |
| 100161899 | AKRON | OH | | 07/31/2024 | | 79 | | (3) | | | (3) | | 76 | 76 | | | |
| 100018150 | COVENTRY | RI | | 06/08/2018 | | 8,094 | | (186) | | | (186) | | 7,908 | 7,908 | | | |
| 100047845 | NORTH CHICAGO | IL | | 11/20/2020 | | 1,022 | | (33) | | | (33) | | 989 | 989 | | | |
| 100112088 | SUGAR LAND | TX | | 06/29/2023 | | 207 | | 22 | | | 22 | | 229 | 229 | | | |
| 100116735 | ORLANDO | FL | | 07/20/2023 | | 471 | | 97 | | | 97 | | 568 | 568 | | | |
| 100128431 | KINGSTON | PA | | 09/15/2023 | | 256 | | (11) | | | (11) | | 245 | 245 | | | |
| 100130144 | AURORA | IL | | 11/15/2023 | | 369 | | (18) | | | (18) | | 351 | 351 | | | |
| 100044366 | LAYTON | UT | | 11/19/2020 | | 592 | | (26) | | | (26) | | 566 | 566 | | | |
| 100136756 | KANSAS CITY | MO | | 11/27/2023 | | 244 | | (3) | | | (3) | | 241 | 241 | | | |
| 100100469 | LOS ANGELES | CA | | 04/27/2023 | | 521 | | 83 | | | 83 | | 604 | 604 | | | |
| 100091242 | BALTIMORE | MD | | 01/31/2023 | | 384 | | (23) | | | (23) | | 361 | 361 | | | |
| 100066485 | VINE GROVE | KY | | 08/02/2021 | | 918 | | | | | | | 918 | 918 | | | |
| 100151781 | HOLLYWOOD | FL | | 05/10/2024 | | 199 | | (1) | | | (1) | | 198 | 198 | | | |
| 100119723 | DETROIT | MI | | 08/08/2023 | | 364 | | (9) | | | (9) | | 355 | 355 | | | |
| 100064690 | LAS VEGAS | NV | | 07/14/2021 | | 580 | | (35) | | | (35) | | 545 | 545 | | | |
| 100154536 | GRAND RAPIDS | MI | | 06/14/2024 | | 185 | | (6) | | | (6) | | 179 | 179 | | | |
| 100111971 | VENTURA | CA | | 06/29/2023 | | 2,121 | | 418 | | | 418 | | 2,539 | 2,539 | | | |
| 100067480 | GREENCASTLE | PA | | 09/23/2021 | | 846 | | (38) | | | (38) | | 808 | 808 | | | |
| 100118901 | NAPA | CA | | 08/30/2023 | | 260 | | (14) | | | (14) | | 246 | 246 | | | |
| 100020363 | HAGERSTOWN | MD | | 07/27/2018 | | 997 | | (35) | | | (35) | | 962 | 962 | | | |
| 100067045 | BELLMAWR | NJ | | 08/02/2021 | | 883 | | 24 | | | 24 | | 907 | 907 | | | |
| 100100175 | MOUNT LAUREL | NJ | | 03/17/2023 | | 296 | | (6) | | | (6) | | 290 | 290 | | | |
| 100140788 | ALBANY | GA | | 01/22/2024 | | 5,483 | | (154) | | | (154) | | 5,329 | 5,329 | | | |
| 100055710 | EDMOND | OK | | 03/23/2021 | | 532 | | (42) | | | (42) | | 490 | 490 | | | |
| 100071836 | MILWAUKEE | WI | | 10/14/2021 | | 579 | | (30) | | | (30) | | 549 | 549 | | | |
| 100019804 | BAKERSFIELD | CA | | 07/26/2018 | | 642 | | (15) | | | (15) | | 627 | 627 | | | |
| 100013629 | OCEAN VIEW | HI | | 05/25/2017 | | 421 | | 44 | | | 44 | | 465 | 465 | | | |
| 100090682 | TRENTON | NJ | | 12/29/2022 | | 297 | | (8) | | | (8) | | 289 | 289 | | | |
| 100062627 | DANVILLE | VA | | 07/01/2021 | | 608 | | (10) | | | (10) | | 598 | 598 | | | |
| 100031226 | DELANO | CA | | 03/29/2019 | | 752 | | 58 | | | 58 | | 810 | 810 | | | |
| 100075961 | POCONO LAKE | PA | | 01/07/2022 | | 705 | | (15) | | | (15) | | 690 | 690 | | | |
| 100165722 | MORRISTOWN | IN | | 08/29/2024 | | 83 | | (6) | | | (6) | | 77 | 77 | | | |
| 100014463 | WINDER | GA | | 09/27/2017 | | 620 | | 21 | | | 21 | | 641 | 641 | | | |
| 100057775 | BATON ROUGE | LA | | 06/30/2021 | | 1,070 | | (15) | | | (15) | | 1,055 | 1,055 | | | |
| 100029313 | CUTLER BAY | FL | | 10/26/2018 | | 2,582 | | 421 | | | 421 | | 3,003 | 3,003 | | | |
| 100068013 | DALLAS | TX | | 09/23/2021 | | 601 | | (31) | | | (31) | | 570 | 570 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100065220 | INDIANAPOLIS | IN | | 07/14/2021 | | 670 | | (11) | | | (11) | | 659 | 659 | | | |
| 100057625 | GRAND RAPIDS | MI | | 06/30/2021 | | 932 | | (42) | | | (42) | | 890 | 890 | | | |
| 100012062 | GALLATIN | TN | | 03/08/2017 | | 539 | | 15 | | | 15 | | 554 | 554 | | | |
| 100069545 | MOUNT EPHRAIM | NJ | | 09/01/2021 | | 831 | | (1) | | | (1) | | 830 | 830 | | | |
| 100062873 | ATLANTA | GA | | 07/01/2021 | | 864 | | (14) | | | (14) | | 850 | 850 | | | |
| 100079632 | MOLALLA | OR | | 04/08/2022 | | 802 | | (28) | | | (28) | | 774 | 774 | | | |
| 100047908 | WEST PALM BEACH | FL | | 11/20/2020 | | 563 | | | | | | | 563 | 563 | | | |
| 100110749 | JACKSONVILLE | FL | | 08/11/2023 | | 184 | | (20) | | | (20) | | 164 | 164 | | | |
| 100060943 | ROUND ROCK | TX | | 06/01/2021 | | 2,163 | | 9 | | | 9 | | 2,172 | 2,172 | | | |
| 100019806 | CONROE | TX | | 07/26/2018 | | 629 | | (19) | | | (19) | | 610 | 610 | | | |
| 100077542 | CLIO | MI | | 01/03/2022 | | 637 | | (23) | | | (23) | | 614 | 614 | | | |
| 100023937 | FOX ISLAND | WA | | 09/10/2018 | | 638 | | (21) | | | (21) | | 617 | 617 | | | |
| 100076949 | HARRISBURG | PA | | 01/03/2022 | | 975 | | (9) | | | (9) | | 966 | 966 | | | |
| 100054780 | CHICAGO | IL | | 03/23/2021 | | 2,009 | | 17 | | | 17 | | 2,026 | 2,026 | | | |
| 100019740 | LITTLETON | CO | | 07/26/2018 | | 686 | | (20) | | | (20) | | 666 | 666 | | | |
| 100062419 | EL PASO | TX | | 07/01/2021 | | 1,136 | | (17) | | | (17) | | 1,119 | 1,119 | | | |
| 100141476 | IDALOU | TX | | 01/30/2024 | | 210 | | (14) | | | (14) | | 196 | 196 | | | |
| 100029155 | MIAMI | FL | | 10/26/2018 | | 1,569 | | 79 | | | 79 | | 1,648 | 1,648 | | | |
| 100064687 | CONVERSE | TX | | 07/14/2021 | | 1,245 | | (76) | | | (76) | | 1,169 | 1,169 | | | |
| 100060518 | HAMPTON | VA | | 06/01/2021 | | 2,262 | | 9 | | | 9 | | 2,271 | 2,271 | | | |
| 100030785 | OKLAHOMA CITY | OK | | 04/09/2019 | | 490 | | 79 | | | 79 | | 569 | 569 | | | |
| 100013072 | HIALEAH GARDENS | FL | | 05/25/2017 | | 437 | | 141 | | | 141 | | 578 | 578 | | | |
| 100029678 | SCHILLER PARK | IL | | 10/26/2018 | | 943 | | 386 | | | 386 | | 1,329 | 1,329 | | | |
| 100025603 | FAIRBANKS | AK | | 09/20/2018 | | 548 | | 68 | | | 68 | | 616 | 616 | | | |
| 100029990 | ATLANTA | GA | | 12/20/2018 | | 703 | | 32 | | | 32 | | 735 | 735 | | | |
| 100111508 | KAUNAKAKAI | HI | | 06/29/2023 | | 449 | | 230 | | | 230 | | 679 | 679 | | | |
| 100079038 | ROCK HILL | SC | | 02/24/2022 | | 561 | | (6) | | | (6) | | 555 | 555 | | | |
| 100077215 | MERCED | CA | | 01/03/2022 | | 1,280 | | (8) | | | (8) | | 1,272 | 1,272 | | | |
| 100054972 | HILLMAN | MN | | 03/23/2021 | | 837 | | (48) | | | (48) | | 789 | 789 | | | |
| 100055363 | DEARBORN | MI | | 03/23/2021 | | 263 | | (21) | | | (21) | | 242 | 242 | | | |
| 100064892 | PORTERVILLE | CA | | 07/14/2021 | | 621 | | (25) | | | (25) | | 596 | 596 | | | |
| 100111645 | RICHMOND | VA | | 06/29/2023 | | 927 | | 39 | | | 39 | | 966 | 966 | | | |
| 100019780 | WINTER PARK | FL | | 07/26/2018 | | 755 | | (16) | | | (16) | | 739 | 739 | | | |
| 100103800 | DETROIT | MI | | 05/10/2023 | | 267 | | (8) | | | (8) | | 259 | 259 | | | |
| 100014159 | VERO BEACH | FL | | 05/25/2017 | | 372 | | 58 | | | 58 | | 430 | 430 | | | |
| 100047477 | LAS VEGAS | NV | | 11/20/2020 | | 486 | | 1 | | | 1 | | 487 | 487 | | | |
| 100100776 | FORT LAUDERDALE | FL | | 04/28/2023 | | 1,176 | | 26 | | | 26 | | 1,202 | 1,202 | | | |
| 100055041 | GAFFNEY | SC | | 03/23/2021 | | 389 | | (5) | | | (5) | | 384 | 384 | | | |
| 100149769 | MEMPHIS | TN | | 04/26/2024 | | 81 | | (2) | | | (2) | | 79 | 79 | | | |
| 100087214 | DANIA BEACH | FL | | 10/25/2022 | | 515 | | 37 | | | 37 | | 552 | 552 | | | |
| 100101122 | JONESBOROUGH | TN | | 04/28/2023 | | 295 | | (16) | | | (16) | | 279 | 279 | | | |
| 100013899 | SHORELINE | WA | | 05/25/2017 | | 2,171 | | 451 | | | 451 | | 2,622 | 2,622 | | | |
| 100127322 | PHILLIPSBURG | NJ | | 08/30/2023 | | 482 | | 374 | | | 374 | | 856 | 856 | | | |
| 100078818 | SOUTH BRUNSWICK | NJ | | 02/24/2022 | | 996 | | (12) | | | (12) | | 984 | 984 | | | |
| 100031345 | SACRAMENTO | CA | | 03/29/2019 | | 656 | | 115 | | | 115 | | 771 | 771 | | | |
| 100126670 | PISCATWAY | NJ | | 08/30/2023 | | 804 | | 462 | | | 462 | | 1,266 | 1,266 | | | |
| 100026406 | MIAMI | FL | | 09/26/2018 | | 669 | | 129 | | | 129 | | 798 | 798 | | | |
| 100147688 | KANSAS CITY | MO | | 04/04/2024 | | 210 | | (19) | | | (19) | | 191 | 191 | | | |
| 100112547 | MOUNT VERNON | NY | | 06/29/2023 | | 3,889 | | 535 | | | 535 | | 4,424 | 4,424 | | | |
| 100062927 | ASHVILLE | OH | | 07/01/2021 | | 926 | | (13) | | | (13) | | 913 | 913 | | | |
| 100132611 | MELBOURNE | FL | | 11/03/2023 | | 255 | | (1) | | | (1) | | 254 | 254 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117188 | CLEARWATER | FL | | 07/20/2023 | | 358 | | 3 | | | 3 | | 361 | 361 | | | |
| 100141104 | MARCUS HOOK | PA | | 01/30/2024 | | 237 | | (7) | | | (7) | | 230 | 230 | | | |
| 100077021 | COVINGTON | GA | | 01/03/2022 | | 651 | | (22) | | | (22) | | 629 | 629 | | | |
| 100127941 | HENDERSONVILLE | TN | | 09/08/2023 | | 421 | | 31 | | | 31 | | 452 | 452 | | | |
| 100028941 | LAS VEGAS | NV | | 10/26/2018 | | 571 | | 116 | | | 116 | | 687 | 687 | | | |
| 100070971 | PLATTEVILLE | WI | | 10/01/2021 | | 747 | | (9) | | | (9) | | 738 | 738 | | | |
| 100064227 | OCOEE | FL | | 07/01/2021 | | 936 | | 39 | | | 39 | | 975 | 975 | | | |
| 100101173 | LAS VEGAS | NV | | 04/28/2023 | | 397 | | 78 | | | 78 | | 475 | 475 | | | |
| 100128107 | ANTIOCH | TN | | 09/08/2023 | | 5,165 | | 301 | | | 301 | | 5,466 | 5,466 | | | |
| 100113664 | TUCSON | AZ | | 06/29/2023 | | 385 | | 82 | | | 82 | | 467 | 467 | | | |
| 100062013 | MILWAUKEE | WI | | 07/01/2021 | | 787 | | (11) | | | (11) | | 776 | 776 | | | |
| 100126375 | COSHOCTON | OH | | 08/30/2023 | | 264 | | (9) | | | (9) | | 255 | 255 | | | |
| 100139067 | MYRTLE BEACH | SC | | 12/28/2023 | | 210 | | (8) | | | (8) | | 202 | 202 | | | |
| 100054351 | HUBERT | NC | | 03/23/2021 | | 382 | | (7) | | | (7) | | 375 | 375 | | | |
| 100134878 | VIDALIA | GA | | 10/30/2023 | | 221 | | (9) | | | (9) | | 212 | 212 | | | |
| 100116972 | DAWSONVILLE | GA | | 07/20/2023 | | 480 | | 99 | | | 99 | | 579 | 579 | | | |
| 100064906 | COLUMBIA | SC | | 07/14/2021 | | 583 | | (23) | | | (23) | | 560 | 560 | | | |
| 100112406 | SANFORD | FL | | 06/29/2023 | | 489 | | 299 | | | 299 | | 788 | 788 | | | |
| 100018258 | IRVING | TX | | 06/27/2018 | | 787 | | (25) | | | (25) | | 762 | 762 | | | |
| 100114081 | FALL CREEK | WI | | 06/29/2023 | | 578 | | 97 | | | 97 | | 675 | 675 | | | |
| 100113363 | LARGO | FL | | 06/29/2023 | | 2,250 | | 741 | | | 741 | | 2,991 | 2,991 | | | |
| 100027907 | MIRAMAR | FL | | 10/26/2018 | | 771 | | 56 | | | 56 | | 827 | 827 | | | |
| 100079101 | CHICAGO | IL | | 02/24/2022 | | 644 | | (12) | | | (12) | | 632 | 632 | | | |
| 100084862 | COLUMBUS | OH | | 08/02/2022 | | 379 | | (1) | | | (1) | | 378 | 378 | | | |
| 100063099 | BOURBONNAIS | IL | | 07/01/2021 | | 1,229 | | (2) | | | (2) | | 1,227 | 1,227 | | | |
| 100028407 | TACOMA | WA | | 10/26/2018 | | 422 | | 51 | | | 51 | | 473 | 473 | | | |
| 100154937 | LOMPOC | CA | | 07/19/2024 | | 207 | | | | | | | 207 | 207 | | | |
| 100112494 | ELGIN | IL | | 06/29/2023 | | 408 | | 249 | | | 249 | | 657 | 657 | | | |
| 100156869 | COLUMBIA | SC | | 06/27/2024 | | 261 | | (5) | | | (5) | | 256 | 256 | | | |
| 100109251 | JACKSONVILLE | FL | | 07/21/2023 | | 166 | | (8) | | | (8) | | 158 | 158 | | | |
| 100114662 | MISSION | TX | | 06/29/2023 | | 264 | | (8) | | | (8) | | 256 | 256 | | | |
| 100136100 | NEDERLAND | TX | | 12/18/2023 | | 313 | | (31) | | | (31) | | 282 | 282 | | | |
| 100025729 | NEEDLES | CA | | 09/20/2018 | | 324 | | 46 | | | 46 | | 370 | 370 | | | |
| 100078798 | LYNN | MA | | 02/24/2022 | | 573 | | 11 | | | 11 | | 584 | 584 | | | |
| 100129861 | HOUSTON | TX | | 09/27/2023 | | 252 | | (8) | | | (8) | | 244 | 244 | | | |
| 100043018 | DELRAY BEACH | FL | | 05/28/2020 | | 751 | | | | | | | 751 | 751 | | | |
| 100156254 | KENNER | LA | | 06/20/2024 | | 84 | | (11) | | | (11) | | 73 | 73 | | | |
| 100101682 | POTTSTOWN | PA | | 04/26/2023 | | 410 | | (6) | | | (6) | | 404 | 404 | | | |
| 100017224 | TAMPA | FL | | 04/26/2018 | | 1,756 | | 2 | | | 2 | | 1,758 | 1,758 | | | |
| 100081524 | EL PASO | TX | | 03/18/2022 | | 953 | | 26 | | | 26 | | 979 | 979 | | | |
| 100119797 | KANSAS CITY | MO | | 08/08/2023 | | 294 | | (9) | | | (9) | | 285 | 285 | | | |
| 100061642 | PORT NECHES | TX | | 07/01/2021 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100028691 | GOOSE CREEK | SC | | 10/26/2018 | | 741 | | 102 | | | 102 | | 843 | 843 | | | |
| 100061271 | SICKLERVILLE | NJ | | 06/01/2021 | | 1,845 | | 8 | | | 8 | | 1,853 | 1,853 | | | |
| 100030554 | WOONSOCKET | RI | | 12/20/2018 | | 1,159 | | 99 | | | 99 | | 1,258 | 1,258 | | | |
| 100117530 | FRESNO | CA | | 07/20/2023 | | 2,113 | | 37 | | | 37 | | 2,150 | 2,150 | | | |
| 100114041 | WINTER GARDEN | FL | | 06/29/2023 | | 249 | | 54 | | | 54 | | 303 | 303 | | | |
| 100153479 | MEMPHIS | TN | | 05/30/2024 | | 234 | | (5) | | | (5) | | 229 | 229 | | | |
| 100112402 | HESPERIA | CA | | 06/29/2023 | | 257 | | 9 | | | 9 | | 266 | 266 | | | |
| 100088315 | MCALESTER | OK | | 11/10/2022 | | 260 | | (5) | | | (5) | | 255 | 255 | | | |
| 100028089 | BUCKEYE | AZ | | 10/26/2018 | | 1,506 | | 54 | | | 54 | | 1,560 | 1,560 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103097 | DOLTON | IL | | 04/21/2023 | | 266 | | (8) | | | (8) | | 258 | 258 | | | |
| 100117233 | PASADENA | CA | | 07/20/2023 | | 944 | | 160 | | | 160 | | 1,104 | 1,104 | | | |
| 100109810 | LODI | CA | | 08/04/2023 | | 260 | | (10) | | | (10) | | 250 | 250 | | | |
| 100050026 | NEW ORLEANS | LA | | 11/20/2020 | | 491 | | (12) | | | (12) | | 479 | 479 | | | |
| 100019798 | FORT WORTH | TX | | 07/26/2018 | | 754 | | (18) | | | (18) | | 736 | 736 | | | |
| 100101515 | BAYTOWN | TX | | 04/26/2023 | | 447 | | 12 | | | 12 | | 459 | 459 | | | |
| 100028645 | BEAVERTON | OR | | 10/26/2018 | | 499 | | 47 | | | 47 | | 546 | 546 | | | |
| 100020134 | BENTON | AR | | 07/17/2018 | | 610 | | (22) | | | (22) | | 588 | 588 | | | |
| 100153491 | DOLTON | IL | | 05/30/2024 | | 223 | | (6) | | | (6) | | 217 | 217 | | | |
| 100136107 | NEDERLAND | TX | | 12/18/2023 | | 197 | | (16) | | | (16) | | 181 | 181 | | | |
| 100084780 | LILBURN | GA | | 08/02/2022 | | 457 | | (3) | | | (3) | | 454 | 454 | | | |
| 100029432 | ELK GROVE | CA | | 10/26/2018 | | 318 | | 52 | | | 52 | | 370 | 370 | | | |
| 100086869 | TARPON SPRINGS | FL | | 10/07/2022 | | 549 | | (13) | | | (13) | | 536 | 536 | | | |
| 100102430 | GARLAND | TX | | 06/07/2023 | | 281 | | (21) | | | (21) | | 260 | 260 | | | |
| 100026854 | BAKERSFIELD | CA | | 09/26/2018 | | 384 | | 146 | | | 146 | | 530 | 530 | | | |
| 100157742 | CHULA VISTA | CA | | 07/02/2024 | | 337 | | (13) | | | (13) | | 324 | 324 | | | |
| 100135012 | COLUMBUS | OH | | 10/30/2023 | | 645 | | (5) | | | (5) | | 640 | 640 | | | |
| 100161765 | BRIDGETON | NJ | | 07/31/2024 | | 270 | | (5) | | | (5) | | 265 | 265 | | | |
| 100064747 | REX | GA | | 07/14/2021 | | 593 | | (30) | | | (30) | | 563 | 563 | | | |
| 100111316 | CHICAGO | IL | | 06/29/2023 | | 628 | | 43 | | | 43 | | 671 | 671 | | | |
| 100027917 | DAVENPORT | FL | | 10/26/2018 | | 369 | | 76 | | | 76 | | 445 | 445 | | | |
| 100043086 | LAKEPORT | CA | | 05/28/2020 | | 839 | | 28 | | | 28 | | 867 | 867 | | | |
| 100077502 | ATLANTA | GA | | 01/03/2022 | | 514 | | (5) | | | (5) | | 509 | 509 | | | |
| 100075354 | HAMMOND | LA | | 12/01/2021 | | 1,914 | | (44) | | | (44) | | 1,870 | 1,870 | | | |
| 100018222 | WELLINGTON | FL | | 06/08/2018 | | 653 | | (19) | | | (19) | | 634 | 634 | | | |
| 100089956 | GALVESTON | TX | | 01/26/2023 | | 249 | | (17) | | | (17) | | 232 | 232 | | | |
| 100013170 | CHICAGO | IL | | 05/25/2017 | | 408 | | 89 | | | 89 | | 497 | 497 | | | |
| 100150107 | STONE MOUNTAIN | GA | | 06/14/2024 | | 263 | | (29) | | | (29) | | 234 | 234 | | | |
| 100101639 | LOMA LINDA | CA | | 04/26/2023 | | 1,323 | | (16) | | | (16) | | 1,307 | 1,307 | | | |
| 100154936 | SAINT LOUIS | MO | | 07/19/2024 | | 148 | | (12) | | | (12) | | 136 | 136 | | | |
| 100131893 | YUMA | AZ | | 10/06/2023 | | 2,452 | | (94) | | | (94) | | 2,358 | 2,358 | | | |
| 100023472 | KATY | TX | | 09/04/2018 | | 632 | | (17) | | | (17) | | 615 | 615 | | | |
| 100154872 | GARDEN CITY | MI | | 07/19/2024 | | 1,213 | | (31) | | | (31) | | 1,182 | 1,182 | | | |
| 100043135 | HENDERSON | NV | | 05/28/2020 | | 1,018 | | (23) | | | (23) | | 995 | 995 | | | |
| 100141667 | LINCOLN | AL | | 01/30/2024 | | 387 | | | | | | | 387 | 387 | | | |
| 100161722 | MOUNT STERLING | OH | | 07/30/2024 | | 199 | | (9) | | | (9) | | 190 | 190 | | | |
| 100130025 | LUFKIN | TX | | 09/27/2023 | | 258 | | (7) | | | (7) | | 251 | 251 | | | |
| 100030355 | NAPLES | FL | | 12/20/2018 | | 1,184 | | 207 | | | 207 | | 1,391 | 1,391 | | | |
| 100140089 | DENTON | TX | | 01/09/2024 | | 11,907 | | (260) | | | (260) | | 11,647 | 11,647 | | | |
| 100155788 | COLUMBUS | OH | | 06/18/2024 | | 3,161 | | (195) | | | (195) | | 2,966 | 2,966 | | | |
| 100147291 | LARKSVILLE | PA | | 03/28/2024 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100071282 | JOPLIN | MO | | 10/01/2021 | | 895 | | (6) | | | (6) | | 889 | 889 | | | |
| 100054039 | RIVERDALE | GA | | 03/23/2021 | | 287 | | 35 | | | 35 | | 322 | 322 | | | |
| 100156160 | KINGMAN | AZ | | 07/25/2024 | | 67 | | (4) | | | (4) | | 63 | 63 | | | |
| 100109885 | CHICAGO | IL | | 06/22/2023 | | 284 | | (3) | | | (3) | | 281 | 281 | | | |
| 100069557 | AUBURN | NY | | 09/01/2021 | | 678 | | | | | | | 678 | 678 | | | |
| 100064939 | KANSAS CITY | MO | | 07/14/2021 | | 624 | | (23) | | | (23) | | 601 | 601 | | | |
| 100062426 | PIEDMONT | OK | | 07/01/2021 | | 694 | | (8) | | | (8) | | 686 | 686 | | | |
| 100131891 | LUBBOCK | TX | | 10/06/2023 | | 287 | | (13) | | | (13) | | 274 | 274 | | | |
| 100026833 | FRESNO | CA | | 09/26/2018 | | 382 | | 98 | | | 98 | | 480 | 480 | | | |
| 100141869 | FORT EDWARD | NY | | 03/27/2024 | | 305 | | (18) | | | (18) | | 287 | 287 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117473 | COLUMBUS | OH | | 07/20/2023 | | 355 | | 14 | | | 14 | | 369 | 369 | | | |
| 100081041 | JACKSONVILLE | NC | | 03/18/2022 | | 641 | | 22 | | | 22 | | 663 | 663 | | | |
| 100100050 | DAYTONA BEACH | FL | | 03/28/2023 | | 200 | | (13) | | | (13) | | 187 | 187 | | | |
| 100112455 | OTIS ORCHARDS | WA | | 06/29/2023 | | 412 | | 82 | | | 82 | | 494 | 494 | | | |
| 100038197 | YPSILANTI | MI | | 11/15/2019 | | 559 | | (30) | | | (30) | | 529 | 529 | | | |
| 100082896 | FRESNO | CA | | 05/17/2022 | | 667 | | (26) | | | (26) | | 641 | 641 | | | |
| 100100121 | WAUPUN | WI | | 03/28/2023 | | 227 | | (6) | | | (6) | | 221 | 221 | | | |
| 100012400 | BEDFORD | PA | | 04/28/2017 | | 1,070 | | 115 | | | 115 | | 1,185 | 1,185 | | | |
| 100043235 | PHOENIX | AZ | | 08/13/2020 | | 288 | | 35 | | | 35 | | 323 | 323 | | | |
| 100060932 | ALBANY | GA | | 06/01/2021 | | 903 | | 4 | | | 4 | | 907 | 907 | | | |
| 100054244 | NORFOLK | VA | | 03/23/2021 | | 507 | | (28) | | | (28) | | 479 | 479 | | | |
| 100064801 | HOUSTON | TX | | 07/14/2021 | | 580 | | (27) | | | (27) | | 553 | 553 | | | |
| 100018274 | ATHENS | GA | | 06/27/2018 | | 732 | | (2) | | | (2) | | 730 | 730 | | | |
| 100062288 | BALTIMORE | MD | | 07/01/2021 | | 1,528 | | (21) | | | (21) | | 1,507 | 1,507 | | | |
| 100024905 | MANASSAS | VA | | 09/20/2018 | | 678 | | 185 | | | 185 | | 863 | 863 | | | |
| 100114431 | NORTH RIVERSIDE | IL | | 06/29/2023 | | 426 | | 392 | | | 392 | | 818 | 818 | | | |
| 100128012 | OAK RIDGE | TN | | 09/08/2023 | | 384 | | 18 | | | 18 | | 402 | 402 | | | |
| 100134324 | MIDDLETOWN | OH | | 10/27/2023 | | 210 | | (9) | | | (9) | | 201 | 201 | | | |
| 100113084 | SNELLVILLE | GA | | 06/29/2023 | | 442 | | 174 | | | 174 | | 616 | 616 | | | |
| 100017292 | JACKSONVILLE | FL | | 04/26/2018 | | 457 | | 66 | | | 66 | | 523 | 523 | | | |
| 100099850 | CHESTER | PA | | 02/28/2023 | | 229 | | (7) | | | (7) | | 222 | 222 | | | |
| 100099817 | AKRON | OH | | 02/28/2023 | | 104 | | (1) | | | (1) | | 103 | 103 | | | |
| 100064712 | HOUSTON | TX | | 07/14/2021 | | 674 | | (37) | | | (37) | | 637 | 637 | | | |
| 100028215 | COUNCIL BLUFFS | IA | | 10/26/2018 | | 786 | | 60 | | | 60 | | 846 | 846 | | | |
| 100065793 | SANFORD | FL | | 07/28/2021 | | 545 | | (7) | | | (7) | | 538 | 538 | | | |
| 100026403 | WEST BLOOMFIELD | MI | | 09/26/2018 | | 1,754 | | 143 | | | 143 | | 1,897 | 1,897 | | | |
| 100108391 | BRIDGETON | NJ | | 05/25/2023 | | 258 | | (7) | | | (7) | | 251 | 251 | | | |
| 100026424 | BRENTWOOD | MD | | 09/26/2018 | | 719 | | 156 | | | 156 | | 875 | 875 | | | |
| 100074594 | HELENA | AL | | 12/01/2021 | | 1,105 | | (25) | | | (25) | | 1,080 | 1,080 | | | |
| 100108174 | BORON | CA | | 05/24/2023 | | 182 | | (11) | | | (11) | | 171 | 171 | | | |
| 100023581 | GRAND RAPIDS | MI | | 09/04/2018 | | 592 | | (17) | | | (17) | | 575 | 575 | | | |
| 100029744 | NORTH PLAINFIELD | NJ | | 10/26/2018 | | 504 | | 90 | | | 90 | | 594 | 594 | | | |
| 100048965 | FORT WORTH | TX | | 11/20/2020 | | 906 | | (41) | | | (41) | | 865 | 865 | | | |
| 100119790 | ODESSA | TX | | 08/08/2023 | | 268 | | (6) | | | (6) | | 262 | 262 | | | |
| 100101096 | PHILADELPHIA | PA | | 04/28/2023 | | 470 | | 61 | | | 61 | | 531 | 531 | | | |
| 100136059 | SMITHFIELD | NC | | 11/16/2023 | | 272 | | (13) | | | (13) | | 259 | 259 | | | |
| 100043120 | AVENTURA | FL | | 05/28/2020 | | 1,641 | | 7 | | | 7 | | 1,648 | 1,648 | | | |
| 100140913 | ORLANDO | FL | | 02/26/2024 | | 227 | | (14) | | | (14) | | 213 | 213 | | | |
| 100133553 | SIERRA VISTA | AZ | | 10/19/2023 | | 1,913 | | (132) | | | (132) | | 1,781 | 1,781 | | | |
| 100053847 | TEMPLETON | MA | | 03/23/2021 | | 457 | | 6 | | | 6 | | 463 | 463 | | | |
| 100138944 | SANDPOINT | ID | | 12/21/2023 | | 428 | | 109 | | | 109 | | 537 | 537 | | | |
| 100127971 | JEFFERSONVILLE | IN | | 09/08/2023 | | 435 | | 29 | | | 29 | | 464 | 464 | | | |
| 100078984 | TULSA | OK | | 02/24/2022 | | 626 | | (4) | | | (4) | | 622 | 622 | | | |
| 100141149 | BUFFALO | NY | | 01/30/2024 | | 274 | | (7) | | | (7) | | 267 | 267 | | | |
| 100140523 | NASHVILLE | TN | | 01/19/2024 | | 482 | | (9) | | | (9) | | 473 | 473 | | | |
| 100067503 | LEES SUMMIT | MO | | 09/23/2021 | | 388 | | (19) | | | (19) | | 369 | 369 | | | |
| 100130437 | FALL RIVER | MA | | 09/28/2023 | | 550 | | (20) | | | (20) | | 530 | 530 | | | |
| 100100264 | TRENTON | NJ | | 03/17/2023 | | 278 | | 11 | | | 11 | | 289 | 289 | | | |
| 100126882 | MIAMI | FL | | 08/30/2023 | | 548 | | 210 | | | 210 | | 758 | 758 | | | |
| 100070442 | HENRICO | VA | | 09/23/2021 | | 853 | | (22) | | | (22) | | 831 | 831 | | | |
| 100155525 | ACWORTH | GA | | 06/18/2024 | | 303 | | (23) | | | (23) | | 280 | 280 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100014351 | VIRGINIA BEACH | VA | | 09/27/2017 | | 1,282 | | 27 | | | 27 | | 1,309 | 1,309 | | | |
| 100045906 | LITHONIA | GA | | 11/25/2020 | | 305 | | 37 | | | 37 | | 342 | 342 | | | |
| 100117848 | CEDAR RAPIDS | IA | | 07/20/2023 | | 150 | | (12) | | | (12) | | 138 | 138 | | | |
| 100143963 | CLEARLAKE | CA | | 02/29/2024 | | 234 | | (18) | | | (18) | | 216 | 216 | | | |
| 100079599 | OGDEN | UT | | 04/25/2022 | | 190 | | (2) | | | (2) | | 188 | 188 | | | |
| 100018290 | PORTSMOUTH | RI | | 06/27/2018 | | 635 | | (15) | | | (15) | | 620 | 620 | | | |
| 100054237 | PARMA | MI | | 03/23/2021 | | 330 | | (30) | | | (30) | | 300 | 300 | | | |
| 100115207 | BALTIMORE | MD | | 07/17/2023 | | 306 | | (7) | | | (7) | | 299 | 299 | | | |
| 100012684 | FORT MYERS | FL | | 05/25/2017 | | 341 | | 91 | | | 91 | | 432 | 432 | | | |
| 100062008 | SUNLAND PARK | NM | | 07/01/2021 | | 978 | | (15) | | | (15) | | 963 | 963 | | | |
| 100045634 | ROCHESTER | NY | | 11/25/2020 | | 228 | | (16) | | | (16) | | 212 | 212 | | | |
| 100126369 | BALTIMORE | MD | | 08/30/2023 | | 230 | | (9) | | | (9) | | 221 | 221 | | | |
| 100046323 | SUGARLOAF | PA | | 11/25/2020 | | 576 | | (64) | | | (64) | | 512 | 512 | | | |
| 100057530 | WILDER | ID | | 06/30/2021 | | 616 | | (10) | | | (10) | | 606 | 606 | | | |
| 100029818 | PROVO | UT | | 10/26/2018 | | 431 | | 40 | | | 40 | | 471 | 471 | | | |
| 100146630 | LAS VEGAS | NV | | 03/20/2024 | | 194 | | (18) | | | (18) | | 176 | 176 | | | |
| 100063314 | ELBERTON | GA | | 07/01/2021 | | 829 | | (1) | | | (1) | | 828 | 828 | | | |
| 100019757 | MURFREESBORO | TN | | 07/26/2018 | | 620 | | (19) | | | (19) | | 601 | 601 | | | |
| 100024189 | SAINT JOHNS | FL | | 09/20/2018 | | 569 | | (16) | | | (16) | | 553 | 553 | | | |
| 100064955 | RALEIGH | NC | | 07/14/2021 | | 1,429 | | (53) | | | (53) | | 1,376 | 1,376 | | | |
| 100066854 | NORTH ADAMS | MA | | 08/02/2021 | | 2,040 | | (2) | | | (2) | | 2,038 | 2,038 | | | |
| 100011687 | TORRINGTON | WY | | 03/08/2017 | | 327 | | 38 | | | 38 | | 365 | 365 | | | |
| 100153867 | COLUMBUS | GA | | 06/05/2024 | | 548 | | 12 | | | 12 | | 560 | 560 | | | |
| 100111892 | LAUREL | MD | | 06/29/2023 | | 305 | | 88 | | | 88 | | 393 | 393 | | | |
| 100066617 | MORRISTOWN | TN | | 08/02/2021 | | 727 | | (12) | | | (12) | | 715 | 715 | | | |
| 100151938 | DELAWARE | OH | | 06/14/2024 | | 174 | | (7) | | | (7) | | 167 | 167 | | | |
| 100035894 | SAN ANTONIO | TX | | 08/21/2019 | | 1,453 | | (59) | | | (59) | | 1,394 | 1,394 | | | |
| 100113730 | LOS BANOS | CA | | 06/29/2023 | | 281 | | 18 | | | 18 | | 299 | 299 | | | |
| 100023476 | ARLINGTON | TX | | 09/04/2018 | | 847 | | (30) | | | (30) | | 817 | 817 | | | |
| 100080011 | PITTSBURGH | PA | | 04/25/2022 | | 519 | | (13) | | | (13) | | 506 | 506 | | | |
| 100017930 | PHILADELPHIA | PA | | 05/22/2018 | | 664 | | (5) | | | (5) | | 659 | 659 | | | |
| 100024513 | YPSILANTI | MI | | 09/20/2018 | | 797 | | 155 | | | 155 | | 952 | 952 | | | |
| 100088121 | BALTIMORE | MD | | 10/25/2022 | | 270 | | (9) | | | (9) | | 261 | 261 | | | |
| 100062595 | UPPER MARLBORO | MD | | 07/01/2021 | | 1,020 | | (18) | | | (18) | | 1,002 | 1,002 | | | |
| 100109877 | DOLTON | IL | | 06/22/2023 | | 269 | | (7) | | | (7) | | 262 | 262 | | | |
| 100111670 | LAS VEGAS | NV | | 06/29/2023 | | 1,681 | | 79 | | | 79 | | 1,760 | 1,760 | | | |
| 100111734 | LANCASTER | CA | | 06/29/2023 | | 434 | | 266 | | | 266 | | 700 | 700 | | | |
| 100086044 | DETROIT | MI | | 08/24/2022 | | 268 | | (3) | | | (3) | | 265 | 265 | | | |
| 100013634 | WEST VALLEY CITY | UT | | 05/25/2017 | | 468 | | 31 | | | 31 | | 499 | 499 | | | |
| 100029820 | GORDON | GA | | 10/26/2018 | | 402 | | 62 | | | 62 | | 464 | 464 | | | |
| 100091514 | TRENTON | NJ | | 01/20/2023 | | 256 | | (9) | | | (9) | | 247 | 247 | | | |
| 100049829 | MIAMI | FL | | 11/20/2020 | | 450 | | (66) | | | (66) | | 384 | 384 | | | |
| 100061956 | SLIDELL | LA | | 07/01/2021 | | 916 | | (16) | | | (16) | | 900 | 900 | | | |
| 100018082 | EL PASO | TX | | 06/08/2018 | | 601 | | (18) | | | (18) | | 583 | 583 | | | |
| 100062980 | BALTIMORE | MD | | 07/01/2021 | | 595 | | (6) | | | (6) | | 589 | 589 | | | |
| 100060796 | DALLAS | NC | | 06/01/2021 | | 899 | | 4 | | | 4 | | 903 | 903 | | | |
| 100113104 | DOUGLASVILLE | GA | | 06/29/2023 | | 243 | | 193 | | | 193 | | 436 | 436 | | | |
| 100088093 | PHOENIX | AZ | | 10/25/2022 | | 278 | | (12) | | | (12) | | 266 | 266 | | | |
| 100126340 | PITTSTON | PA | | 08/30/2023 | | 160 | | (4) | | | (4) | | 156 | 156 | | | |
| 100111206 | CHICAGO | IL | | 06/29/2023 | | 632 | | 382 | | | 382 | | 1,014 | 1,014 | | | |
| 100067713 | KILLEEN | TX | | 09/23/2021 | | 831 | | (19) | | | (19) | | 812 | 812 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100070457 | ARKADELPHIA | AR | | 09/23/2021 | | 612 | | (27) | | | (27) | | 585 | 585 | | | |
| 100090143 | ORLANDO | FL | | 01/13/2023 | | 483 | | 61 | | | 61 | | 544 | 544 | | | |
| 100111991 | BUFFALO | NY | | 06/29/2023 | | 586 | | 176 | | | 176 | | 762 | 762 | | | |
| 100126427 | PITTSBURGH | PA | | 08/30/2023 | | 76 | | (2) | | | (2) | | 74 | 74 | | | |
| 100111339 | NORTH MIAMI | FL | | 06/29/2023 | | 448 | | 40 | | | 40 | | 488 | 488 | | | |
| 100064882 | NORTH LAS VEGAS | NV | | 07/14/2021 | | 587 | | (24) | | | (24) | | 563 | 563 | | | |
| 100111302 | MCALLEN | TX | | 06/29/2023 | | 1,005 | | (71) | | | (71) | | 934 | 934 | | | |
| 100101097 | PHILADELPHIA | PA | | 04/28/2023 | | 468 | | 60 | | | 60 | | 528 | 528 | | | |
| 100103820 | JOLIET | IL | | 05/10/2023 | | 602 | | (17) | | | (17) | | 585 | 585 | | | |
| 100147499 | DEL RIO | TX | | 04/03/2024 | | 312 | | (1) | | | (1) | | 311 | 311 | | | |
| 100064141 | COUNTRY CLUB | MO | | 07/01/2021 | | 805 | | 23 | | | 23 | | 828 | 828 | | | |
| 100028399 | FT. LAUDERDALE | FL | | 10/26/2018 | | 440 | | 76 | | | 76 | | 516 | 516 | | | |
| 100119669 | NEWNAN | GA | | 08/08/2023 | | 228 | | (5) | | | (5) | | 223 | 223 | | | |
| 100023730 | LEHIGH ACRES | FL | | 09/04/2018 | | 1,402 | | (47) | | | (47) | | 1,355 | 1,355 | | | |
| 100067962 | HOUSTON | TX | | 09/23/2021 | | 435 | | (25) | | | (25) | | 410 | 410 | | | |
| 100017459 | SUNNY ISLES BEACH | FL | | 04/26/2018 | | 1,552 | | 11 | | | 11 | | 1,563 | 1,563 | | | |
| 100011161 | VIRGINIA BEACH | VA | | 12/23/2016 | | 43 | | 6 | | | 6 | | 49 | 49 | | | |
| 100154838 | LULING | LA | | 07/19/2024 | | 207 | | 3 | | | 3 | | 210 | 210 | | | |
| 100038233 | WILLIAMSON | GA | | 11/15/2019 | | 644 | | (22) | | | (22) | | 622 | 622 | | | |
| 100110817 | LAS VEGAS | NV | | 06/29/2023 | | 352 | | 240 | | | 240 | | 592 | 592 | | | |
| 100154933 | PITTSBURGH | PA | | 07/19/2024 | | 150 | | (11) | | | (11) | | 139 | 139 | | | |
| 100140227 | DETROIT | MI | | 01/11/2024 | | 182 | | (9) | | | (9) | | 173 | 173 | | | |
| 100163607 | MODESTO | CA | | 08/15/2024 | | 65 | | (2) | | | (2) | | 63 | 63 | | | |
| 100046325 | PROVIDENCE | RI | | 11/25/2020 | | 418 | | (74) | | | (74) | | 344 | 344 | | | |
| 100025174 | RICHMOND | VA | | 09/20/2018 | | 387 | | 88 | | | 88 | | 475 | 475 | | | |
| 100044243 | LAS VEGAS | NV | | 08/19/2020 | | 301 | | 58 | | | 58 | | 359 | 359 | | | |
| 100062672 | LAREDO | TX | | 07/01/2021 | | 1,110 | | (16) | | | (16) | | 1,094 | 1,094 | | | |
| 100020262 | RALEIGH | NC | | 07/17/2018 | | 625 | | (17) | | | (17) | | 608 | 608 | | | |
| 100013388 | PHOENIX | AZ | | 05/25/2017 | | 446 | | 100 | | | 100 | | 546 | 546 | | | |
| 100129878 | PARK FOREST | IL | | 09/27/2023 | | 249 | | (7) | | | (7) | | 242 | 242 | | | |
| 100156130 | FOREST PARK | IL | | 07/25/2024 | | 80 | | (4) | | | (4) | | 76 | 76 | | | |
| 100053555 | SAN ANTONIO | TX | | 03/23/2021 | | 196 | | (35) | | | (35) | | 161 | 161 | | | |
| 100102559 | DALLAS | TX | | 06/07/2023 | | 344 | | 5 | | | 5 | | 349 | 349 | | | |
| 100112207 | MARIETTA | OH | | 06/29/2023 | | 419 | | 80 | | | 80 | | 499 | 499 | | | |
| 100127009 | ATLANTA | GA | | 08/30/2023 | | 830 | | 75 | | | 75 | | 905 | 905 | | | |
| 100070472 | GOODING | ID | | 09/23/2021 | | 667 | | (31) | | | (31) | | 636 | 636 | | | |
| 100112299 | SPRING | TX | | 06/29/2023 | | 175 | | 1 | | | 1 | | 176 | 176 | | | |
| 100024527 | STRATFORD | CT | | 09/20/2018 | | 728 | | 82 | | | 82 | | 810 | 810 | | | |
| 100055549 | FLORENCE | OR | | 03/23/2021 | | 509 | | (15) | | | (15) | | 494 | 494 | | | |
| 100060687 | SPRING | TX | | 06/01/2021 | | 788 | | 3 | | | 3 | | 791 | 791 | | | |
| 100143625 | BALTIMORE | MD | | 02/21/2024 | | 148 | | (5) | | | (5) | | 143 | 143 | | | |
| 100126365 | ELYRIA | OH | | 08/30/2023 | | 261 | | (5) | | | (5) | | 256 | 256 | | | |
| 100030705 | CLAYTON | NC | | 04/09/2019 | | 1,107 | | 137 | | | 137 | | 1,244 | 1,244 | | | |
| 100077655 | ANDERSON | SC | | 01/03/2022 | | 621 | | (15) | | | (15) | | 606 | 606 | | | |
| 100103205 | PHILADELPHIA | PA | | 04/21/2023 | | 288 | | (5) | | | (5) | | 283 | 283 | | | |
| 100115258 | KANSAS CITY | MO | | 07/17/2023 | | 285 | | (6) | | | (6) | | 279 | 279 | | | |
| 100024847 | STOCKTON | CA | | 09/20/2018 | | 367 | | 58 | | | 58 | | 425 | 425 | | | |
| 100064256 | WINTER HAVEN | FL | | 07/01/2021 | | 869 | | 33 | | | 33 | | 902 | 902 | | | |
| 100137496 | SAINT CLOUD | MN | | 01/11/2024 | | 174 | | (16) | | | (16) | | 158 | 158 | | | |
| 100134434 | BROADWAY | VA | | 10/30/2023 | | 205,279 | | (5,008) | | | (5,008) | | 200,271 | 200,271 | | | |
| 100161837 | KANSAS CITY | KS | | 07/31/2024 | | 247 | | (6) | | | (6) | | 241 | 241 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100023263 | JACKSONVILLE | FL | | 08/16/2018 | | 602 | | (20) | | | (20) | | 582 | 582 | | | |
| 100054682 | WESLEY CHAPEL | FL | | 03/23/2021 | | 262 | | (33) | | | (33) | | 229 | 229 | | | |
| 100112051 | CEDAR PARK | TX | | 06/29/2023 | | 247 | | 12 | | | 12 | | 259 | 259 | | | |
| 100070464 | EAST HARTFORD | CT | | 09/23/2021 | | 598 | | (27) | | | (27) | | 571 | 571 | | | |
| 100068844 | WEST VALLEY CITY | UT | | 09/01/2021 | | 447 | | (6) | | | (6) | | 441 | 441 | | | |
| 100011874 | MOUNT HOLLY | NJ | | 03/08/2017 | | 856 | | 228 | | | 228 | | 1,084 | 1,084 | | | |
| 100090268 | JACKSONVILLE | FL | | 01/13/2023 | | 185 | | (16) | | | (16) | | 169 | 169 | | | |
| 100134491 | LEBANON | PA | | 10/30/2023 | | 195 | | (13) | | | (13) | | 182 | 182 | | | |
| 100045229 | ARDMORE | OK | | 11/25/2020 | | 540 | | (18) | | | (18) | | 522 | 522 | | | |
| 100081206 | DURHAM | NC | | 03/18/2022 | | 673 | | 30 | | | 30 | | 703 | 703 | | | |
| 100061783 | NEW CASTLE | DE | | 07/01/2021 | | 130 | | (3) | | | (3) | | 127 | 127 | | | |
| 100146213 | SANTEE | CA | | 03/19/2024 | | 170 | | (4) | | | (4) | | 166 | 166 | | | |
| 100029689 | HOMESTEAD | FL | | 10/26/2018 | | 341 | | 39 | | | 39 | | 380 | 380 | | | |
| 100060604 | BURTON | MI | | 06/01/2021 | | 1,086 | | 5 | | | 5 | | 1,091 | 1,091 | | | |
| 100114177 | AURORA | IL | | 06/29/2023 | | 1,037 | | (80) | | | (80) | | 957 | 957 | | | |
| 100018424 | SPRINGVILLE | CA | | 06/27/2018 | | 826 | | (25) | | | (25) | | 801 | 801 | | | |
| 100054825 | NORTH VERSAILLES | PA | | 03/23/2021 | | 646 | | | | | | | 646 | 646 | | | |
| 100109876 | PHILADELPHIA | PA | | 06/22/2023 | | 282 | | (7) | | | (7) | | 275 | 275 | | | |
| 100064607 | NEWPORT | ME | | 07/01/2021 | | 658 | | 30 | | | 30 | | 688 | 688 | | | |
| 100128008 | PELHAM | AL | | 09/08/2023 | | 440 | | 21 | | | 21 | | 461 | 461 | | | |
| 100138969 | OPA LOCKA | FL | | 12/21/2023 | | 115 | | 206 | | | 206 | | 321 | 321 | | | |
| 100024492 | SACRAMENTO | CA | | 09/20/2018 | | 339 | | 46 | | | 46 | | 385 | 385 | | | |
| 100053607 | HENDERSON | NV | | 03/23/2021 | | 341 | | (2) | | | (2) | | 339 | 339 | | | |
| 100024557 | MODESTO | CA | | 09/20/2018 | | 452 | | 47 | | | 47 | | 499 | 499 | | | |
| 100044090 | GEORGETOWN | KY | | 08/19/2020 | | 308 | | (6) | | | (6) | | 302 | 302 | | | |
| 100128458 | MEMPHIS | TN | | 09/15/2023 | | 237 | | (12) | | | (12) | | 225 | 225 | | | |
| 100067496 | CANAAN | NH | | 09/23/2021 | | 556 | | (34) | | | (34) | | 522 | 522 | | | |
| 100048534 | BEVERLY HILLS | MI | | 11/20/2020 | | 696 | | (44) | | | (44) | | 652 | 652 | | | |
| 100108343 | KINGSTON | PA | | 05/25/2023 | | 322 | | (11) | | | (11) | | 311 | 311 | | | |
| 100000203 | HOLLAND | MI | | 09/27/2016 | | 936 | | 79 | | | 79 | | 1,015 | 1,015 | | | |
| 100084460 | LAS VEGAS | NV | | 07/14/2022 | | 245 | | (7) | | | (7) | | 238 | 238 | | | |
| 100061197 | COLLINSVILLE | AL | | 06/01/2021 | | 2,827 | | 12 | | | 12 | | 2,839 | 2,839 | | | |
| 100071768 | TULSA | OK | | 10/14/2021 | | 554 | | (27) | | | (27) | | 527 | 527 | | | |
| 100113632 | MOUNT PROSPECT | IL | | 06/29/2023 | | 221 | | 102 | | | 102 | | 323 | 323 | | | |
| 100146691 | POINCIANA | FL | | 03/20/2024 | | 316 | | (21) | | | (21) | | 295 | 295 | | | |
| 100019729 | TUCSON | AZ | | 07/26/2018 | | 839 | | (19) | | | (19) | | 820 | 820 | | | |
| 100153009 | SEBASTIAN | FL | | 06/27/2024 | | 162 | | (10) | | | (10) | | 152 | 152 | | | |
| 100029699 | CLARKSVILLE | TN | | 10/26/2018 | | 529 | | 11 | | | 11 | | 540 | 540 | | | |
| 100078969 | PARK FOREST | IL | | 02/24/2022 | | 574 | | (8) | | | (8) | | 566 | 566 | | | |
| 100023610 | ANSONIA | CT | | 09/04/2018 | | 2,561 | | (81) | | | (81) | | 2,480 | 2,480 | | | |
| 100013926 | OXFORD | MI | | 05/25/2017 | | 473 | | 42 | | | 42 | | 515 | 515 | | | |
| 100054908 | SPARTANSBURG | PA | | 03/23/2021 | | 481 | | (12) | | | (12) | | 469 | 469 | | | |
| 100088896 | KANSAS CITY | KS | | 11/15/2022 | | 191 | | (16) | | | (16) | | 175 | 175 | | | |
| 100014378 | TUCSON | AZ | | 09/27/2017 | | 658 | | (3) | | | (3) | | 655 | 655 | | | |
| 100134725 | LEXINGTON | SC | | 10/30/2023 | | 4,987 | | (24) | | | (24) | | 4,963 | 4,963 | | | |
| 100063390 | OPELIKA | AL | | 07/01/2021 | | 814 | | (3) | | | (3) | | 811 | 811 | | | |
| 100043951 | BROOKLYN PARK | MN | | 08/19/2020 | | 261 | | (19) | | | (19) | | 242 | 242 | | | |
| 100075540 | CENTER POINT | AL | | 12/01/2021 | | 392 | | (15) | | | (15) | | 377 | 377 | | | |
| 100048709 | SALT LAKE CITY | UT | | 11/20/2020 | | 582 | | (35) | | | (35) | | 547 | 547 | | | |
| 100017898 | SUNRIVER | OR | | 05/30/2018 | | 408 | | (15) | | | (15) | | 393 | 393 | | | |
| 100134328 | CHARLESTON | SC | | 10/27/2023 | | 832 | | (70) | | | (70) | | 762 | 762 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100079892 | PORT SAINT LUCIE | FL | | 04/08/2022 | | 585 | | (8) | | | (8) | | 577 | 577 | | | |
| 100054870 | SHEBOYGAN | WI | | 03/23/2021 | | 496 | | (69) | | | (69) | | 427 | 427 | | | |
| 100055550 | MONTGOMERY | IL | | 03/23/2021 | | 315 | | (33) | | | (33) | | 282 | 282 | | | |
| 100126817 | LEWISVILLE | NC | | 08/30/2023 | | 163 | | (1) | | | (1) | | 162 | 162 | | | |
| 100144261 | BOCA RATON | FL | | 03/08/2024 | | 453 | | (27) | | | (27) | | 426 | 426 | | | |
| 100100416 | PHILADELPHIA | PA | | 04/27/2023 | | 509 | | 47 | | | 47 | | 556 | 556 | | | |
| 100025770 | MAYWOOD | IL | | 09/20/2018 | | 738 | | 52 | | | 52 | | 790 | 790 | | | |
| 100054314 | WARRIOR | AL | | 03/23/2021 | | 188 | | (35) | | | (35) | | 153 | 153 | | | |
| 100147230 | HOUSTON | TX | | 03/28/2024 | | 174 | | (2) | | | (2) | | 172 | 172 | | | |
| 100137154 | PALM BAY | FL | | 11/28/2023 | | 550 | | (27) | | | (27) | | 523 | 523 | | | |
| 100024038 | DENVER | CO | | 09/10/2018 | | 616 | | (12) | | | (12) | | 604 | 604 | | | |
| 100062056 | FORT WORTH | TX | | 07/01/2021 | | 830 | | (19) | | | (19) | | 811 | 811 | | | |
| 100099952 | RIALTO | CA | | 03/28/2023 | | 9,934 | | (253) | | | (253) | | 9,681 | 9,681 | | | |
| 100055679 | LATROBE | PA | | 03/23/2021 | | 553 | | (12) | | | (12) | | 541 | 541 | | | |
| 100011812 | BETHESDA | MD | | 03/08/2017 | | 550 | | 145 | | | 145 | | 695 | 695 | | | |
| 100127361 | MIAMI | FL | | 08/30/2023 | | 806 | | 164 | | | 164 | | 970 | 970 | | | |
| 100153622 | PORT SAINT LUCIE | FL | | 05/31/2024 | | 244 | | (3) | | | (3) | | 241 | 241 | | | |
| 100023812 | OCALA | FL | | 09/04/2018 | | 2,536 | | (115) | | | (115) | | 2,421 | 2,421 | | | |
| 100029842 | DECATUR | GA | | 10/26/2018 | | 343 | | 58 | | | 58 | | 401 | 401 | | | |
| 100020334 | DALLAS | TX | | 07/17/2018 | | 1,898 | | (67) | | | (67) | | 1,831 | 1,831 | | | |
| 100114461 | LATROBE | PA | | 06/29/2023 | | 328 | | 17 | | | 17 | | 345 | 345 | | | |
| 100127391 | RIVER FOREST | IL | | 08/30/2023 | | 1,487 | | 76 | | | 76 | | 1,563 | 1,563 | | | |
| 100071986 | TALLAHASSEE | FL | | 10/29/2021 | | 525 | | (45) | | | (45) | | 480 | 480 | | | |
| 100130298 | COLUMBUS | OH | | 09/28/2023 | | 314 | | (19) | | | (19) | | 295 | 295 | | | |
| 100103115 | CLEVELAND | OH | | 04/21/2023 | | 268 | | (7) | | | (7) | | 261 | 261 | | | |
| 100054640 | MADISON | WI | | 03/23/2021 | | 523 | | (24) | | | (24) | | 499 | 499 | | | |
| 100027841 | PETERSBURG | VA | | 10/26/2018 | | 475 | | 99 | | | 99 | | 574 | 574 | | | |
| 100071279 | NORTH ATTLEBORO | MA | | 10/01/2021 | | 308 | | 1 | | | 1 | | 309 | 309 | | | |
| 100071377 | LAKELAND | FL | | 10/01/2021 | | 644 | | 6 | | | 6 | | 650 | 650 | | | |
| 100100151 | POLK CITY | FL | | 03/28/2023 | | 203 | | (12) | | | (12) | | 191 | 191 | | | |
| 100112014 | FOLEY | AL | | 06/29/2023 | | 247 | | 149 | | | 149 | | 396 | 396 | | | |
| 100061898 | GREENVILLE | SC | | 07/01/2021 | | 604 | | (7) | | | (7) | | 597 | 597 | | | |
| 100108987 | KILLEEN | TX | | 05/31/2023 | | 188 | | (23) | | | (23) | | 165 | 165 | | | |
| 100139381 | NEW CASTLE | PA | | 12/28/2023 | | 239 | | (6) | | | (6) | | 233 | 233 | | | |
| 100030401 | PORT ST LUCIE | FL | | 12/20/2018 | | 410 | | (18) | | | (18) | | 392 | 392 | | | |
| 100156215 | BOYNTON BEACH | FL | | 06/20/2024 | | 261 | | (20) | | | (20) | | 241 | 241 | | | |
| 100067282 | CRANE | TX | | 08/02/2021 | | 834 | | 18 | | | 18 | | 852 | 852 | | | |
| 100028118 | LAS VEGAS | NV | | 10/26/2018 | | 476 | | 45 | | | 45 | | 521 | 521 | | | |
| 100143629 | ARTESIA | NM | | 02/21/2024 | | 234 | | (6) | | | (6) | | 228 | 228 | | | |
| 100141732 | BALTIMORE | MD | | 01/30/2024 | | 239 | | (3) | | | (3) | | 236 | 236 | | | |
| 100072015 | CARLISLE | PA | | 10/29/2021 | | 732 | | (14) | | | (14) | | 718 | 718 | | | |
| 100114412 | WINDSOR MILL | MD | | 06/29/2023 | | 504 | | 216 | | | 216 | | 720 | 720 | | | |
| 100018340 | MIDDLETOWN | PA | | 06/27/2018 | | 840 | | (21) | | | (21) | | 819 | 819 | | | |
| 100029447 | HIALEAH | FL | | 10/26/2018 | | 508 | | 62 | | | 62 | | 570 | 570 | | | |
| 100116406 | CALERA | AL | | 07/20/2023 | | 512 | | 118 | | | 118 | | 630 | 630 | | | |
| 100134436 | PHILADELPHIA | PA | | 10/30/2023 | | 145 | | (13) | | | (13) | | 132 | 132 | | | |
| 100070890 | BALTIMORE | MD | | 10/01/2021 | | 643 | | (8) | | | (8) | | 635 | 635 | | | |
| 100129964 | MIAMI BEACH | FL | | 09/27/2023 | | 281 | | (8) | | | (8) | | 273 | 273 | | | |
| 100043164 | ZEPHYRHILLS | FL | | 05/28/2020 | | 312 | | 27 | | | 27 | | 339 | 339 | | | |
| 100019612 | TAYLORS | SC | | 07/26/2018 | | 650 | | (10) | | | (10) | | 640 | 640 | | | |
| 100048448 | STUART | FL | | 11/20/2020 | | 303 | | 8 | | | 8 | | 311 | 311 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100040099 | PENDLETON | IN | | 01/28/2020 | | 676 | | (30) | | | (30) | | 646 | 646 | | | |
| 100067476 | TALLAHASSEE | FL | | 09/23/2021 | | 970 | | (57) | | | (57) | | 913 | 913 | | | |
| 100070884 | BARTO | PA | | 10/01/2021 | | 1,438 | | (12) | | | (12) | | 1,426 | 1,426 | | | |
| 100139498 | NEW ALBANY | IN | | 12/28/2023 | | 235 | | (18) | | | (18) | | 217 | 217 | | | |
| 100126419 | MEMPHIS | TN | | 08/30/2023 | | 234 | | (7) | | | (7) | | 227 | 227 | | | |
| 100090104 | CHICAGO | IL | | 01/13/2023 | | 191 | | (10) | | | (10) | | 181 | 181 | | | |
| 100045097 | FORT WORTH | TX | | 11/19/2020 | | 846 | | 59 | | | 59 | | 905 | 905 | | | |
| 100043784 | DENVER | CO | | 08/13/2020 | | 565 | | (67) | | | (67) | | 498 | 498 | | | |
| 100133469 | OAK PARK | MI | | 10/19/2023 | | 196 | | (9) | | | (9) | | 187 | 187 | | | |
| 100101911 | PHILADELPHIA | PA | | 04/06/2023 | | 256 | | (15) | | | (15) | | 241 | 241 | | | |
| 100165010 | PORT ORANGE | FL | | 08/28/2024 | | 74 | | (5) | | | (5) | | 69 | 69 | | | |
| 100142072 | CINCINNATI | OH | | 02/29/2024 | | 219 | | (9) | | | (9) | | 210 | 210 | | | |
| 100031453 | LAUDERHILL | FL | | 03/29/2019 | | 479 | | 169 | | | 169 | | 648 | 648 | | | |
| 100061915 | ROCHESTER | NY | | 07/01/2021 | | 662 | | 2 | | | 2 | | 664 | 664 | | | |
| 100113605 | SAINT LOUIS | MO | | 06/29/2023 | | 253 | | 183 | | | 183 | | 436 | 436 | | | |
| 100077057 | OPA LOCKA | FL | | 01/03/2022 | | 417 | | (7) | | | (7) | | 410 | 410 | | | |
| 100138355 | INDEPENDENCE | MO | | 12/18/2023 | | 211 | | (7) | | | (7) | | 204 | 204 | | | |
| 100018346 | COLDWATER | MI | | 06/27/2018 | | 404 | | (9) | | | (9) | | 395 | 395 | | | |
| 100161413 | PORT RICHEY | FL | | 07/26/2024 | | 85 | | (2) | | | (2) | | 83 | 83 | | | |
| 100112937 | HOWARD | PA | | 06/29/2023 | | 649 | | 10 | | | 10 | | 659 | 659 | | | |
| 100043689 | DES MOINES | IA | | 08/13/2020 | | 202 | | (21) | | | (21) | | 181 | 181 | | | |
| 100111420 | KILLINGWORTH | CT | | 06/29/2023 | | 453 | | 361 | | | 361 | | 814 | 814 | | | |
| 100079072 | PORTSMOUTH | VA | | 02/24/2022 | | 546 | | (9) | | | (9) | | 537 | 537 | | | |
| 100065046 | BATON ROUGE | LA | | 07/14/2021 | | 2,201 | | (67) | | | (67) | | 2,134 | 2,134 | | | |
| 100011743 | OKLAHOMA CITY | OK | | 03/08/2017 | | 2,455 | | 648 | | | 648 | | 3,103 | 3,103 | | | |
| 100154677 | CAPE CANAVERAL | FL | | 07/19/2024 | | 198 | | (4) | | | (4) | | 194 | 194 | | | |
| 100067545 | FORT MYERS | FL | | 09/23/2021 | | 582 | | (21) | | | (21) | | 561 | 561 | | | |
| 100155009 | PROVIDENCE | RI | | 07/19/2024 | | 177 | | (7) | | | (7) | | 170 | 170 | | | |
| 100067521 | DECATUR | TX | | 09/23/2021 | | 2,720 | | (167) | | | (167) | | 2,553 | 2,553 | | | |
| 100150111 | CHICAGO | IL | | 06/14/2024 | | 132 | | (8) | | | (8) | | 124 | 124 | | | |
| 100057634 | GUTHRIE | OK | | 06/30/2021 | | 600 | | (29) | | | (29) | | 571 | 571 | | | |
| 100156150 | CLEVELAND | OH | | 07/25/2024 | | 75 | | (3) | | | (3) | | 72 | 72 | | | |
| 100111196 | MIAMI | FL | | 06/29/2023 | | 435 | | 182 | | | 182 | | 617 | 617 | | | |
| 100138196 | LANCASTER | CA | | 12/14/2023 | | 234 | | (5) | | | (5) | | 229 | 229 | | | |
| 100099786 | OKLAHOMA CITY | OK | | 02/28/2023 | | 293 | | (7) | | | (7) | | 286 | 286 | | | |
| 100020419 | PFLUGERVILLE | TX | | 07/27/2018 | | 607 | | (21) | | | (21) | | 586 | 586 | | | |
| 100043336 | CAMERON | NC | | 08/13/2020 | | 804 | | 16 | | | 16 | | 820 | 820 | | | |
| 100155635 | STONE RIDGE | VA | | 06/18/2024 | | 1,286 | | (79) | | | (79) | | 1,207 | 1,207 | | | |
| 100091229 | BALTIMORE | MD | | 01/31/2023 | | 178 | | (13) | | | (13) | | 165 | 165 | | | |
| 100117047 | GREELEY | CO | | 07/20/2023 | | 398 | | 33 | | | 33 | | 431 | 431 | | | |
| 100149004 | DECATUR | GA | | 04/19/2024 | | 159 | | (9) | | | (9) | | 150 | 150 | | | |
| 100053779 | BELPRE | OH | | 03/23/2021 | | 72 | | (15) | | | (15) | | 57 | 57 | | | |
| 100155259 | ROCKWOOD | TN | | 07/19/2024 | | 136 | | (14) | | | (14) | | 122 | 122 | | | |
| 100140749 | KNOXVILLE | TN | | 01/22/2024 | | 239 | | (4) | | | (4) | | 235 | 235 | | | |
| 100141711 | CLARKSBURG | WV | | 01/30/2024 | | 175 | | (9) | | | (9) | | 166 | 166 | | | |
| 100116380 | MOORE | OK | | 07/20/2023 | | 406 | | 41 | | | 41 | | 447 | 447 | | | |
| 100116656 | PLAINSBORO | NJ | | 07/20/2023 | | 389 | | 36 | | | 36 | | 425 | 425 | | | |
| 100063739 | CLAY | NY | | 07/01/2021 | | 676 | | | | | | | 676 | 676 | | | |
| 100044953 | SAINT CHARLES | MO | | 11/19/2020 | | 471 | | 3 | | | 3 | | 474 | 474 | | | |
| 100046234 | JACKSONVILLE | FL | | 11/25/2020 | | 1,740 | | (138) | | | (138) | | 1,602 | 1,602 | | | |
| 100084613 | LIBBY | MT | | 08/02/2022 | | 578 | | (18) | | | (18) | | 560 | 560 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100112057 | ORANGE PARK | FL | | 06/29/2023 | | 261 | | 30 | | | 30 | | 291 | 291 | | | |
| 100127249 | PLEASANT GROV | AL | | 08/30/2023 | | 746 | | (32) | | | (32) | | 714 | 714 | | | |
| 100154874 | BRIDGEVILLE | PA | | 07/19/2024 | | 147 | | (10) | | | (10) | | 137 | 137 | | | |
| 100155159 | STERLING HEIGHTS | MI | | 07/19/2024 | | 2,890 | | (264) | | | (264) | | 2,626 | 2,626 | | | |
| 100113576 | BETHEL | CT | | 06/29/2023 | | 5,296 | | 683 | | | 683 | | 5,979 | 5,979 | | | |
| 100111532 | FAIRHAVEN | MA | | 06/29/2023 | | 346 | | 149 | | | 149 | | 495 | 495 | | | |
| 100053975 | ABBOTTSTOWN | PA | | 03/23/2021 | | 360 | | (39) | | | (39) | | 321 | 321 | | | |
| 100111319 | BALTIMORE | MD | | 06/29/2023 | | 945 | | (65) | | | (65) | | 880 | 880 | | | |
| 100012802 | SEBRING | FL | | 05/25/2017 | | 352 | | 68 | | | 68 | | 420 | 420 | | | |
| 100154867 | JACKSONVILLE | FL | | 07/19/2024 | | 237 | | 13 | | | 13 | | 250 | 250 | | | |
| 100074401 | SEBRING | FL | | 12/02/2021 | | 550 | | (33) | | | (33) | | 517 | 517 | | | |
| 100134295 | SPRING | TX | | 10/27/2023 | | 166 | | (5) | | | (5) | | 161 | 161 | | | |
| 100156228 | ABSECON | NJ | | 06/20/2024 | | 161 | | (11) | | | (11) | | 150 | 150 | | | |
| 100158549 | PHILADELPHIA | PA | | 07/10/2024 | | 139 | | (7) | | | (7) | | 132 | 132 | | | |
| 100130051 | MEMPHIS | TN | | 09/27/2023 | | 205 | | (8) | | | (8) | | 197 | 197 | | | |
| 100109852 | KANSAS CITY | MO | | 06/22/2023 | | 299 | | (6) | | | (6) | | 293 | 293 | | | |
| 100068785 | WHITE PINE | TN | | 09/01/2021 | | 515 | | (6) | | | (6) | | 509 | 509 | | | |
| 100111478 | FORT WASHINGTON | MD | | 06/29/2023 | | 308 | | 81 | | | 81 | | 389 | 389 | | | |
| 100156895 | PHILADELPHIA | PA | | 06/27/2024 | | 199 | | (7) | | | (7) | | 192 | 192 | | | |
| 100028989 | NORTH CHARLESTON | SC | | 10/26/2018 | | 414 | | 41 | | | 41 | | 455 | 455 | | | |
| 100115194 | FORT VALLEY | GA | | 07/17/2023 | | 245 | | (5) | | | (5) | | 240 | 240 | | | |
| 100062446 | ALPHARETTA | GA | | 07/01/2021 | | 1,021 | | (2) | | | (2) | | 1,019 | 1,019 | | | |
| 100064715 | UNION CITY | GA | | 07/14/2021 | | 534 | | (29) | | | (29) | | 505 | 505 | | | |
| 100111797 | BRIERFIELD | AL | | 06/29/2023 | | 1,996 | | 111 | | | 111 | | 2,107 | 2,107 | | | |
| 100043179 | CHESAPEAKE | VA | | 05/28/2020 | | 233 | | (2) | | | (2) | | 231 | 231 | | | |
| 100067110 | MOUNTAIN VIEW | HI | | 08/02/2021 | | 1,104 | | 30 | | | 30 | | 1,134 | 1,134 | | | |
| 100153813 | BUSHKILL | PA | | 07/10/2024 | | 119 | | (6) | | | (6) | | 113 | 113 | | | |
| 100107953 | LAUDERHILL | FL | | 06/29/2023 | | 262 | | (11) | | | (11) | | 251 | 251 | | | |
| 100077218 | SAN BERNARDINO | CA | | 01/03/2022 | | 645 | | (15) | | | (15) | | 630 | 630 | | | |
| 100132802 | COLUMBIA | SC | | 11/03/2023 | | 2,164 | | 19 | | | 19 | | 2,183 | 2,183 | | | |
| 100134034 | ENTERPRISE | AL | | 10/25/2023 | | 210 | | (6) | | | (6) | | 204 | 204 | | | |
| 100155486 | TEMECULA | CA | | 06/18/2024 | | 162 | | (6) | | | (6) | | 156 | 156 | | | |
| 100018363 | DALLAS | TX | | 06/27/2018 | | 1,283 | | (32) | | | (32) | | 1,251 | 1,251 | | | |
| 100134676 | PHILADELPHIA | PA | | 10/30/2023 | | 193 | | (10) | | | (10) | | 183 | 183 | | | |
| 100112913 | VALRICO | FL | | 06/29/2023 | | 391 | | 320 | | | 320 | | 711 | 711 | | | |
| 100151329 | MILILANI | HI | | 05/10/2024 | | 230,887 | | (6,760) | | | (6,760) | | 224,127 | 224,127 | | | |
| 100154896 | LOUISVILLE | KY | | 07/19/2024 | | 169 | | (6) | | | (6) | | 163 | 163 | | | |
| 100084743 | DOLTON | IL | | 08/02/2022 | | 278 | | (15) | | | (15) | | 263 | 263 | | | |
| 100063741 | LUFKIN | TX | | 07/01/2021 | | 402 | | (9) | | | (9) | | 393 | 393 | | | |
| 100119823 | OAK RIDGE | TN | | 08/08/2023 | | 273 | | (8) | | | (8) | | 265 | 265 | | | |
| 100151985 | CLINTON TOWNSHIP | MI | | 06/14/2024 | | 149 | | (10) | | | (10) | | 139 | 139 | | | |
| 100111301 | BRIDGEPORT | CT | | 06/29/2023 | | 206 | | 3 | | | 3 | | 209 | 209 | | | |
| 100060280 | HUNTSVILLE | TX | | 06/25/2021 | | 607 | | (22) | | | (22) | | 585 | 585 | | | |
| 100114493 | OMAHA | NE | | 06/29/2023 | | 964 | | 16 | | | 16 | | 980 | 980 | | | |
| 100017865 | SEBASTIAN | FL | | 05/30/2018 | | 1,370 | | (51) | | | (51) | | 1,319 | 1,319 | | | |
| 100153409 | GARLAND | TX | | 05/30/2024 | | 237 | | (8) | | | (8) | | 229 | 229 | | | |
| 100053664 | ADDISON | IL | | 03/23/2021 | | 753 | | (38) | | | (38) | | 715 | 715 | | | |
| 100049854 | HIGHLAND | CA | | 11/20/2020 | | 1,127 | | (16) | | | (16) | | 1,111 | 1,111 | | | |
| 100061480 | CORPUS CHRISTI | TX | | 06/01/2021 | | 715 | | 3 | | | 3 | | 718 | 718 | | | |
| 100063163 | CARLOS | MN | | 07/01/2021 | | 800 | | (13) | | | (13) | | 787 | 787 | | | |
| 100054507 | STATESVILLE | NC | | 03/23/2021 | | 1,721 | | (71) | | | (71) | | 1,650 | 1,650 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100101594 | CLEONA | PA | | 04/26/2023 | | 515 | | (9) | | | (9) | | 506 | 506 | | | |
| 100011577 | LAS VEGAS | NM | | 03/08/2017 | | 359 | | 119 | | | 119 | | 478 | 478 | | | |
| 100061118 | WICHITA | KS | | 06/01/2021 | | 311 | | 1 | | | 1 | | 312 | 312 | | | |
| 100101088 | POTTSTOWN | PA | | 04/28/2023 | | 460 | | 56 | | | 56 | | 516 | 516 | | | |
| 100013924 | WESTLAND | MI | | 05/25/2017 | | 455 | | 39 | | | 39 | | 494 | 494 | | | |
| 100020227 | GREENWOOD | IN | | 07/17/2018 | | 791 | | (32) | | | (32) | | 759 | 759 | | | |
| 100065668 | ALBUQUERQUE | NM | | 07/28/2021 | | 538 | | (24) | | | (24) | | 514 | 514 | | | |
| 100136797 | INDIANAPOLIS | IN | | 11/27/2023 | | 228 | | (5) | | | (5) | | 223 | 223 | | | |
| 100088135 | BAREFOOT BAY | FL | | 10/25/2022 | | 261 | | (12) | | | (12) | | 249 | 249 | | | |
| 100141509 | COLUMBUS | OH | | 01/30/2024 | | 179 | | (5) | | | (5) | | 174 | 174 | | | |
| 100017014 | NORTH PORT | FL | | 05/16/2018 | | 675 | | (8) | | | (8) | | 667 | 667 | | | |
| 100061873 | DOVER | DE | | 07/01/2021 | | 921 | | (6) | | | (6) | | 915 | 915 | | | |
| 100100634 | CONYERS | GA | | 04/27/2023 | | 198 | | (17) | | | (17) | | 181 | 181 | | | |
| 100099682 | CINCINNATI | OH | | 04/06/2023 | | 105 | | (4) | | | (4) | | 101 | 101 | | | |
| 100071613 | BROKEN ARROW | OK | | 10/14/2021 | | 522 | | (23) | | | (23) | | 499 | 499 | | | |
| 100139511 | COLUMBUS | GA | | 12/28/2023 | | 281 | | 8 | | | 8 | | 289 | 289 | | | |
| 100031472 | SACRAMENTO | CA | | 03/29/2019 | | 274 | | 52 | | | 52 | | 326 | 326 | | | |
| 100077141 | PHOENIX | AZ | | 01/03/2022 | | 933 | | (11) | | | (11) | | 922 | 922 | | | |
| 100111167 | BOYNE CITY | MI | | 06/29/2023 | | 487 | | 127 | | | 127 | | 614 | 614 | | | |
| 100134019 | CAROL STREAM | IL | | 10/25/2023 | | 899 | | (17) | | | (17) | | 882 | 882 | | | |
| 100025268 | JERSEY CITY | NJ | | 09/20/2018 | | 1,111 | | 79 | | | 79 | | 1,190 | 1,190 | | | |
| 100054683 | LAKE WALES | FL | | 03/23/2021 | | 2,764 | | 21 | | | 21 | | 2,785 | 2,785 | | | |
| 100024066 | PACE | FL | | 09/10/2018 | | 585 | | (21) | | | (21) | | 564 | 564 | | | |
| 100147189 | CLINTON | SC | | 03/28/2024 | | 148 | | (4) | | | (4) | | 144 | 144 | | | |
| 100141560 | HARVEY | LA | | 01/30/2024 | | 225 | | (8) | | | (8) | | 217 | 217 | | | |
| 100023328 | OKLAHOMA CITY | OK | | 08/16/2018 | | 567 | | (16) | | | (16) | | 551 | 551 | | | |
| 100101671 | SAN ANTONIO | TX | | 04/26/2023 | | 419 | | (6) | | | (6) | | 413 | 413 | | | |
| 100055845 | LAS VEGAS | NV | | 03/23/2021 | | 470 | | (13) | | | (13) | | 457 | 457 | | | |
| 100135776 | MONTICELLO | FL | | 11/10/2023 | | 293 | | 9 | | | 9 | | 302 | 302 | | | |
| 100103887 | DETROIT | MI | | 05/10/2023 | | 279 | | (8) | | | (8) | | 271 | 271 | | | |
| 100108966 | LEXINGTON | NC | | 05/31/2023 | | 215 | | (17) | | | (17) | | 198 | 198 | | | |
| 100079034 | MADISON HEIGHTS | MI | | 02/24/2022 | | 587 | | (7) | | | (7) | | 580 | 580 | | | |
| 100024154 | OAKLAND | CA | | 09/20/2018 | | 828 | | (9) | | | (9) | | 819 | 819 | | | |
| 100018355 | SAN ANTONIO | TX | | 06/27/2018 | | 660 | | (11) | | | (11) | | 649 | 649 | | | |
| 100112007 | STATEN ISLAND | NY | | 06/29/2023 | | 407 | | 141 | | | 141 | | 548 | 548 | | | |
| 100080957 | CHICAGO | IL | | 03/18/2022 | | 1,267 | | 24 | | | 24 | | 1,291 | 1,291 | | | |
| 100064825 | PLEASANT GROVE | AL | | 07/14/2021 | | 565 | | (25) | | | (25) | | 540 | 540 | | | |
| 100024564 | PHOENIX | AZ | | 09/20/2018 | | 340 | | 54 | | | 54 | | 394 | 394 | | | |
| 100084614 | COPPERAS COVE | TX | | 08/02/2022 | | 310 | | (17) | | | (17) | | 293 | 293 | | | |
| 100031285 | CORNING | CA | | 03/29/2019 | | 1,325 | | 10 | | | 10 | | 1,335 | 1,335 | | | |
| 100115246 | GREENSBORO | NC | | 07/17/2023 | | 241 | | (9) | | | (9) | | 232 | 232 | | | |
| 100077078 | SOMERTON | AZ | | 01/03/2022 | | 874 | | (8) | | | (8) | | 866 | 866 | | | |
| 100029530 | WOODSTOCK | GA | | 10/26/2018 | | 477 | | 65 | | | 65 | | 542 | 542 | | | |
| 100090852 | DEERFIELD BEACH | FL | | 01/06/2023 | | 1,010 | | (71) | | | (71) | | 939 | 939 | | | |
| 100143608 | CHESTER | PA | | 02/21/2024 | | 222 | | (7) | | | (7) | | 215 | 215 | | | |
| 100043308 | TAYLORS FALLS | MN | | 08/13/2020 | | 616 | | (27) | | | (27) | | 589 | 589 | | | |
| 100100238 | CHICAGO | IL | | 03/17/2023 | | 251 | | (7) | | | (7) | | 244 | 244 | | | |
| 100112634 | GRAY | GA | | 06/29/2023 | | 593 | | 116 | | | 116 | | 709 | 709 | | | |
| 100103797 | CLEVELAND | OH | | 05/10/2023 | | 178 | | (3) | | | (3) | | 175 | 175 | | | |
| 100081235 | OKLAHOMA CITY | OK | | 03/18/2022 | | 614 | | 15 | | | 15 | | 629 | 629 | | | |
| 100100351 | STRONGSVILLE | OH | | 04/27/2023 | | 864 | | 28 | | | 28 | | 892 | 892 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100047764 | COLONIA | NJ | | 11/20/2020 | | 2,364 | | (171) | | | (171) | | 2,193 | 2,193 | | | |
| 100071842 | WILMINGTON | NC | | 10/14/2021 | | 512 | | (23) | | | (23) | | 489 | 489 | | | |
| 100057516 | FORT WORTH | TX | | 06/30/2021 | | 660 | | (12) | | | (12) | | 648 | 648 | | | |
| 100158440 | ALLEN PARK | MI | | 07/10/2024 | | 337 | | (15) | | | (15) | | 322 | 322 | | | |
| 100071806 | COLUMBIA | SC | | 10/14/2021 | | 894 | | (40) | | | (40) | | 854 | 854 | | | |
| 100146171 | SAVANNAH | GA | | 03/19/2024 | | 463 | | (21) | | | (21) | | 442 | 442 | | | |
| 100112362 | SPOKANE | WA | | 06/29/2023 | | 268 | | 225 | | | 225 | | 493 | 493 | | | |
| 100064839 | BRAWLEY | CA | | 07/14/2021 | | 831 | | (36) | | | (36) | | 795 | 795 | | | |
| 100028827 | PENSACOLA | FL | | 10/26/2018 | | 371 | | 82 | | | 82 | | 453 | 453 | | | |
| 100043136 | CATHEDRAL CITY | CA | | 05/28/2020 | | 193 | | 16 | | | 16 | | 209 | 209 | | | |
| 100113032 | PALM BAY | FL | | 06/29/2023 | | 400 | | 156 | | | 156 | | 556 | 556 | | | |
| 100126785 | PORT ANGELES | WA | | 08/30/2023 | | 1,455 | | 195 | | | 195 | | 1,650 | 1,650 | | | |
| 100013870 | GLENDALE | AZ | | 05/25/2017 | | 290 | | 37 | | | 37 | | 327 | 327 | | | |
| 100016544 | SACRAMENTO | CA | | 04/10/2018 | | 659 | | (27) | | | (27) | | 632 | 632 | | | |
| 100141681 | COLUMBUS | GA | | 01/30/2024 | | 126 | | 2 | | | 2 | | 128 | 128 | | | |
| 100054178 | DORAVILLE | GA | | 03/23/2021 | | 460 | | (24) | | | (24) | | 436 | 436 | | | |
| 100067871 | KANNAPOLIS | NC | | 09/23/2021 | | 1,052 | | (55) | | | (55) | | 997 | 997 | | | |
| 100024142 | LEWISVILLE | TX | | 09/10/2018 | | 600 | | (21) | | | (21) | | 579 | 579 | | | |
| 100116397 | ALTAMONTE SPRINGS | FL | | 07/20/2023 | | 672 | | 140 | | | 140 | | 812 | 812 | | | |
| 100136009 | COLUMBUS | OH | | 11/16/2023 | | 264 | | 2 | | | 2 | | 266 | 266 | | | |
| 100137876 | LINCOLNTON | NC | | 12/08/2023 | | 231 | | (15) | | | (15) | | 216 | 216 | | | |
| 100055136 | JACKSONVILLE | FL | | 03/23/2021 | | 386 | | (28) | | | (28) | | 358 | 358 | | | |
| 100043974 | NEWMARKET | NH | | 08/19/2020 | | 275 | | (21) | | | (21) | | 254 | 254 | | | |
| 100055032 | TOPEKA | KS | | 03/23/2021 | | 475 | | (55) | | | (55) | | 420 | 420 | | | |
| 100010747 | WASHINGTON | DC | | 12/23/2016 | | 648 | | 35 | | | 35 | | 683 | 683 | | | |
| 100078822 | FRESNO | CA | | 02/24/2022 | | 598 | | (4) | | | (4) | | 594 | 594 | | | |
| 100064746 | COVINGTON | GA | | 07/14/2021 | | 575 | | (29) | | | (29) | | 546 | 546 | | | |
| 100151866 | EASTLAKE | OH | | 05/10/2024 | | 212 | | (10) | | | (10) | | 202 | 202 | | | |
| 100155408 | WESLEY CHAPEL | FL | | 06/18/2024 | | 414 | | (31) | | | (31) | | 383 | 383 | | | |
| 100065633 | GREEN BAY | WI | | 07/28/2021 | | 516 | | (22) | | | (22) | | 494 | 494 | | | |
| 100018149 | SAN ANTONIO | TX | | 06/08/2018 | | 642 | | (10) | | | (10) | | 632 | 632 | | | |
| 100020369 | WILMINGTON | NC | | 07/27/2018 | | 553 | | (17) | | | (17) | | 536 | 536 | | | |
| 100134712 | HOUSTON | TX | | 10/30/2023 | | 662 | | | | | | | 662 | 662 | | | |
| 100143621 | ZION | IL | | 02/21/2024 | | 77 | | (1) | | | (1) | | 76 | 76 | | | |
| 100157737 | HEMET | CA | | 07/02/2024 | | 312 | | (16) | | | (16) | | 296 | 296 | | | |
| 100055639 | BLANDON | PA | | 03/23/2021 | | 464 | | (7) | | | (7) | | 457 | 457 | | | |
| 100149074 | MERIDEN | CT | | 04/19/2024 | | 244 | | (7) | | | (7) | | 237 | 237 | | | |
| 100126378 | KANSAS CITY | MO | | 08/30/2023 | | 253 | | (8) | | | (8) | | 245 | 245 | | | |
| 100064950 | MEBANE | NC | | 07/14/2021 | | 613 | | (23) | | | (23) | | 590 | 590 | | | |
| 100054533 | BATESBURG | SC | | 03/23/2021 | | 713 | | 7 | | | 7 | | 720 | 720 | | | |
| 100060490 | CORPUS CHRISTI | TX | | 06/01/2021 | | 1,143 | | 5 | | | 5 | | 1,148 | 1,148 | | | |
| 100112196 | CHICAGO | IL | | 06/29/2023 | | 753 | | 78 | | | 78 | | 831 | 831 | | | |
| 100074459 | NEWPORT | KY | | 12/02/2021 | | 492 | | (39) | | | (39) | | 453 | 453 | | | |
| 100148760 | TAVARES | FL | | 04/17/2024 | | 247 | | (7) | | | (7) | | 240 | 240 | | | |
| 100081029 | FORNEY | TX | | 03/18/2022 | | 713 | | 51 | | | 51 | | 764 | 764 | | | |
| 100128760 | BALTIMORE | MD | | 09/21/2023 | | 264 | | (2) | | | (2) | | 262 | 262 | | | |
| 100081496 | PIEDMONT | OK | | 03/18/2022 | | 1,270 | | 32 | | | 32 | | 1,302 | 1,302 | | | |
| 100115173 | EAST MOLINE | IL | | 07/17/2023 | | 232 | | (8) | | | (8) | | 224 | 224 | | | |
| 100061815 | HILTON | NY | | 07/01/2021 | | 597 | | (24) | | | (24) | | 573 | 573 | | | |
| 100102120 | HAMMOND | IN | | 04/14/2023 | | 225 | | (12) | | | (12) | | 213 | 213 | | | |
| 100060819 | PORTAGE | IN | | 06/01/2021 | | 1,645 | | 7 | | | 7 | | 1,652 | 1,652 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078976 | PORTSMOUTH | VA | | 02/24/2022 | | 556 | | (8) | | | (8) | | 548 | 548 | | | |
| 100101793 | PHILADELPHIA | PA | | 03/31/2023 | | 262 | | (7) | | | (7) | | 255 | 255 | | | |
| 100061227 | BRIGHAM CITY | UT | | 06/01/2021 | | 732 | | 3 | | | 3 | | 735 | 735 | | | |
| 100108965 | PHILADELPHIA | PA | | 05/31/2023 | | 206 | | (18) | | | (18) | | 188 | 188 | | | |
| 100019745 | TUCSON | AZ | | 07/26/2018 | | 1,591 | | (36) | | | (36) | | 1,555 | 1,555 | | | |
| 100145882 | MURRIETA | CA | | 03/19/2024 | | 459 | | (22) | | | (22) | | 437 | 437 | | | |
| 100028502 | LOGANVILLE | GA | | 10/26/2018 | | 1,042 | | 68 | | | 68 | | 1,110 | 1,110 | | | |
| 100099813 | BRIDGEPORT | CT | | 02/28/2023 | | 283 | | (5) | | | (5) | | 278 | 278 | | | |
| 100149731 | ELSMERE | KY | | 04/26/2024 | | 75 | | (1) | | | (1) | | 74 | 74 | | | |
| 100151790 | MYRTLE BEACH | SC | | 05/10/2024 | | 201 | | (10) | | | (10) | | 191 | 191 | | | |
| 100031180 | DELRAY BEACH | FL | | 03/29/2019 | | 678 | | 51 | | | 51 | | 729 | 729 | | | |
| 100139009 | ORLANDO | FL | | 12/21/2023 | | 377 | | 240 | | | 240 | | 617 | 617 | | | |
| 100151774 | COLUMBUS | GA | | 05/10/2024 | | 300 | | 6 | | | 6 | | 306 | 306 | | | |
| 100079013 | ROANOKE | VA | | 02/24/2022 | | 539 | | (13) | | | (13) | | 526 | 526 | | | |
| 100081067 | GREENSBORO | NC | | 03/18/2022 | | 657 | | 12 | | | 12 | | 669 | 669 | | | |
| 100010973 | HIALEAH | FL | | 12/23/2016 | | 552 | | 85 | | | 85 | | 637 | 637 | | | |
| 100023911 | RICEVILLE | TN | | 09/10/2018 | | 537 | | (19) | | | (19) | | 518 | 518 | | | |
| 100049485 | ORLANDO | FL | | 11/20/2020 | | 899 | | (62) | | | (62) | | 837 | 837 | | | |
| 100000599 | MIAMI | FL | | 09/27/2016 | | 616 | | 28 | | | 28 | | 644 | 644 | | | |
| 100049611 | SAN ANTONIO | TX | | 11/20/2020 | | 201 | | (33) | | | (33) | | 168 | 168 | | | |
| 100067603 | WEST WARWICK | RI | | 09/23/2021 | | 592 | | (28) | | | (28) | | 564 | 564 | | | |
| 100016505 | PHILADELPHIA | PA | | 04/10/2018 | | 636 | | (14) | | | (14) | | 622 | 622 | | | |
| 100134045 | SEMINOLE | OK | | 10/25/2023 | | 385 | | (11) | | | (11) | | 374 | 374 | | | |
| 100158498 | LORAIN | OH | | 07/10/2024 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100077741 | HAZLETON | PA | | 01/03/2022 | | 393 | | (6) | | | (6) | | 387 | 387 | | | |
| 100115322 | PHOENIX | AZ | | 07/17/2023 | | 230 | | (4) | | | (4) | | 226 | 226 | | | |
| 100013004 | PLANADA | CA | | 05/25/2017 | | 346 | | 58 | | | 58 | | 404 | 404 | | | |
| 100024626 | CHICAGO | IL | | 09/20/2018 | | 3,176 | | 659 | | | 659 | | 3,835 | 3,835 | | | |
| 100077664 | PHILADELPHIA | PA | | 01/03/2022 | | 193 | | (6) | | | (6) | | 187 | 187 | | | |
| 100099759 | KANSAS CITY | MO | | 02/28/2023 | | 268 | | (7) | | | (7) | | 261 | 261 | | | |
| 100049892 | VALPARAISO | IN | | 11/20/2020 | | 1,108 | | (45) | | | (45) | | 1,063 | 1,063 | | | |
| 100074999 | GIBBSTOWN | NJ | | 12/01/2021 | | 1,090 | | (13) | | | (13) | | 1,077 | 1,077 | | | |
| 100146095 | CARSON | CA | | 03/19/2024 | | 489 | | (19) | | | (19) | | 470 | 470 | | | |
| 100116400 | TITUSVILLE | FL | | 07/20/2023 | | 450 | | 68 | | | 68 | | 518 | 518 | | | |
| 100061269 | OAKDALE | MN | | 06/01/2021 | | 1,038 | | 5 | | | 5 | | 1,043 | 1,043 | | | |
| 100115225 | SYRACUSE | NY | | 07/17/2023 | | 266 | | (10) | | | (10) | | 256 | 256 | | | |
| 100088047 | HOLLYWOOD | FL | | 10/25/2022 | | 203 | | (14) | | | (14) | | 189 | 189 | | | |
| 100139500 | EVANSVILLE | IN | | 12/28/2023 | | 229 | | (6) | | | (6) | | 223 | 223 | | | |
| 100112483 | RANDALLSTOWN | MD | | 06/29/2023 | | 445 | | 131 | | | 131 | | 576 | 576 | | | |
| 100133969 | MIDDLETOWN | NY | | 10/25/2023 | | 252 | | (5) | | | (5) | | 247 | 247 | | | |
| 100024199 | DALLAS | TX | | 09/20/2018 | | 584 | | (16) | | | (16) | | 568 | 568 | | | |
| 100067872 | GARLAND | TX | | 09/23/2021 | | 555 | | (29) | | | (29) | | 526 | 526 | | | |
| 100031465 | VICTORVILLE | CA | | 03/29/2019 | | 681 | | 293 | | | 293 | | 974 | 974 | | | |
| 100028487 | PORT ST LUCIE | FL | | 10/26/2018 | | 223 | | 121 | | | 121 | | 344 | 344 | | | |
| 100025128 | MIAMI | FL | | 09/20/2018 | | 737 | | 402 | | | 402 | | 1,139 | 1,139 | | | |
| 100086697 | WARREN | MI | | 09/30/2022 | | 241 | | (10) | | | (10) | | 231 | 231 | | | |
| 100024532 | STOW | OH | | 09/20/2018 | | 610 | | 63 | | | 63 | | 673 | 673 | | | |
| 100114316 | CHESAPEAKE | VA | | 06/29/2023 | | 341 | | 16 | | | 16 | | 357 | 357 | | | |
| 100113204 | ATLANTA | GA | | 06/29/2023 | | 1,312 | | 56 | | | 56 | | 1,368 | 1,368 | | | |
| 100063458 | WHITAKERS | NC | | 07/01/2021 | | 412 | | (7) | | | (7) | | 405 | 405 | | | |
| 100061781 | LOUISVILLE | KY | | 07/01/2021 | | 617 | | (6) | | | (6) | | 611 | 611 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147033 | RACINE | WI | | 03/27/2024 | | 2,444 | | (42) | | | (42) | | 2,402 | 2,402 | | | |
| 100158526 | LORAIN | OH | | 07/10/2024 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100138659 | WAYNESVILLE | OH | | 02/02/2024 | | 212 | | (12) | | | (12) | | 200 | 200 | | | |
| 100047662 | SOUTHFIELD | MI | | 11/20/2020 | | 800 | | (105) | | | (105) | | 695 | 695 | | | |
| 100160477 | CLEVELAND | OH | | 07/19/2024 | | 74 | | (4) | | | (4) | | 70 | 70 | | | |
| 100026872 | MESA | AZ | | 09/26/2018 | | 980 | | 220 | | | 220 | | 1,200 | 1,200 | | | |
| 100055814 | CHICAGO | IL | | 03/23/2021 | | 1,015 | | (173) | | | (173) | | 842 | 842 | | | |
| 100069638 | SAN BENITO | TX | | 09/01/2021 | | 655 | | (7) | | | (7) | | 648 | 648 | | | |
| 100064853 | HARVEY | LA | | 07/14/2021 | | 681 | | (29) | | | (29) | | 652 | 652 | | | |
| 100023580 | GREENACRES | FL | | 09/04/2018 | | 725 | | (24) | | | (24) | | 701 | 701 | | | |
| 100071231 | ENDICOTT | NY | | 10/01/2021 | | 230 | | 1 | | | 1 | | 231 | 231 | | | |
| 100062180 | ANNISTON | AL | | 07/01/2021 | | 1,120 | | (17) | | | (17) | | 1,103 | 1,103 | | | |
| 100149960 | BARNESVILLE | GA | | 06/07/2024 | | 181 | | (16) | | | (16) | | 165 | 165 | | | |
| 100143026 | HARVEST | AL | | 02/12/2024 | | 265 | | (1) | | | (1) | | 264 | 264 | | | |
| 100053504 | ROCKY MOUNT | NC | | 03/23/2021 | | 390 | | (17) | | | (17) | | 373 | 373 | | | |
| 100047092 | ALEXANDRIA | LA | | 11/20/2020 | | 1,156 | | (56) | | | (56) | | 1,100 | 1,100 | | | |
| 100138315 | CAMBRIDGE | MA | | 12/18/2023 | | 255,176 | | (4,392) | | | (4,392) | | 250,784 | 250,784 | | | |
| 100112611 | GASTONIA | NC | | 06/29/2023 | | 1,485 | | 47 | | | 47 | | 1,532 | 1,532 | | | |
| 100053575 | EL PASO | TX | | 03/23/2021 | | 274 | | (45) | | | (45) | | 229 | 229 | | | |
| 100130061 | MILTON | FL | | 09/27/2023 | | 243 | | (6) | | | (6) | | 237 | 237 | | | |
| 100155785 | CLINTON | UT | | 06/18/2024 | | 336 | | (16) | | | (16) | | 320 | 320 | | | |
| 100019582 | SHERWOOD | AR | | 07/26/2018 | | 588 | | (17) | | | (17) | | 571 | 571 | | | |
| 100119783 | RACINE | WI | | 08/08/2023 | | 237 | | (8) | | | (8) | | 229 | 229 | | | |
| 100126984 | SPRINGBORO | OH | | 08/30/2023 | | 900 | | 6 | | | 6 | | 906 | 906 | | | |
| 100147106 | PHILADELPHIA | PA | | 03/28/2024 | | 242 | | | | | | | 242 | 242 | | | |
| 100143522 | VINELAND | NJ | | 02/21/2024 | | 223 | | (6) | | | (6) | | 217 | 217 | | | |
| 100126482 | SYLVANIA | OH | | 08/30/2023 | | 284 | | 25 | | | 25 | | 309 | 309 | | | |
| 100048256 | TAMPA | FL | | 11/20/2020 | | 652 | | 11 | | | 11 | | 663 | 663 | | | |
| 100013831 | BOYNTON BEACH | FL | | 05/25/2017 | | 425 | | 56 | | | 56 | | 481 | 481 | | | |
| 100133955 | BALTIMORE | MD | | 10/25/2023 | | 223 | | (6) | | | (6) | | 217 | 217 | | | |
| 100117014 | UPPER DARBY | PA | | 07/20/2023 | | 465 | | 105 | | | 105 | | 570 | 570 | | | |
| 100141720 | BALTIMORE | MD | | 01/30/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100081542 | OKLAHOMA CITY | OK | | 03/18/2022 | | 621 | | 20 | | | 20 | | 641 | 641 | | | |
| 100013659 | WESTLAND | MI | | 05/25/2017 | | 523 | | 56 | | | 56 | | 579 | 579 | | | |
| 100018019 | WATERBURY | CT | | 05/22/2018 | | 593 | | (17) | | | (17) | | 576 | 576 | | | |
| 100092007 | CLEVELAND | OH | | 02/09/2023 | | 270 | | (7) | | | (7) | | 263 | 263 | | | |
| 100156314 | DEKALB | IL | | 07/25/2024 | | 73 | | (4) | | | (4) | | 69 | 69 | | | |
| 100023788 | CORPUS CHRISTI | TX | | 09/04/2018 | | 2,336 | | (85) | | | (85) | | 2,251 | 2,251 | | | |
| 100064672 | HIALEAH | FL | | 07/14/2021 | | 733 | | (45) | | | (45) | | 688 | 688 | | | |
| 100112467 | PAHRUMP | NV | | 06/29/2023 | | 295 | | 204 | | | 204 | | 499 | 499 | | | |
| 100119862 | SAN ANTONIO | TX | | 08/10/2023 | | 220 | | (15) | | | (15) | | 205 | 205 | | | |
| 100060524 | POOLER | GA | | 06/01/2021 | | 877 | | 4 | | | 4 | | 881 | 881 | | | |
| 100055700 | SHELTON | CT | | 03/23/2021 | | 1,021 | | (48) | | | (48) | | 973 | 973 | | | |
| 100149727 | DETROIT | MI | | 04/26/2024 | | 88 | | (1) | | | (1) | | 87 | 87 | | | |
| 100053989 | ORLANDO | FL | | 03/23/2021 | | 307 | | (14) | | | (14) | | 293 | 293 | | | |
| 100088924 | HOLLYWOOD | FL | | 11/15/2022 | | 288 | | (3) | | | (3) | | 285 | 285 | | | |
| 100136741 | MONROE | NY | | 11/27/2023 | | 226 | | (4) | | | (4) | | 222 | 222 | | | |
| 100099641 | ALLENTOWN | PA | | 04/06/2023 | | 188 | | (12) | | | (12) | | 176 | 176 | | | |
| 100081433 | PFAFFTOWN | NC | | 03/18/2022 | | 646 | | 21 | | | 21 | | 667 | 667 | | | |
| 100080980 | BALTIMORE | MD | | 03/18/2022 | | 630 | | 26 | | | 26 | | 656 | 656 | | | |
| 100080984 | BALTIMORE | MD | | 03/18/2022 | | 630 | | 26 | | | 26 | | 656 | 656 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100029108 | HIALEAH | FL | | 10/26/2018 | | 297 | | 52 | | | 52 | | 349 | 349 | | | |
| 100023983 | SMYRNA | TN | | 09/10/2018 | | 682 | | (21) | | | (21) | | 661 | 661 | | | |
| 100113689 | CHICAGO | IL | | 06/29/2023 | | 771 | | 415 | | | 415 | | 1,186 | 1,186 | | | |
| 100089993 | BROOKLYN CENTER | MN | | 01/13/2023 | | 426 | | (4) | | | (4) | | 422 | 422 | | | |
| 100119927 | FRANKLIN SQUARE | NY | | 08/10/2023 | | 335 | | (2) | | | (2) | | 333 | 333 | | | |
| 100141204 | ORLANDO | FL | | 01/30/2024 | | 237 | | 1 | | | 1 | | 238 | 238 | | | |
| 100026112 | MIAMI | FL | | 09/20/2018 | | 392 | | 86 | | | 86 | | 478 | 478 | | | |
| 100155564 | MCDONOUGH | GA | | 06/18/2024 | | 3,284 | | (37) | | | (37) | | 3,247 | 3,247 | | | |
| 100067260 | HANOVER | PA | | 08/02/2021 | | 973 | | 22 | | | 22 | | 995 | 995 | | | |
| 100136732 | HAMMOND | IN | | 11/27/2023 | | 209 | | (6) | | | (6) | | 203 | 203 | | | |
| 100079018 | ROANOKE | VA | | 02/24/2022 | | 536 | | (13) | | | (13) | | 523 | 523 | | | |
| 100137748 | JACKSONVILLE | FL | | 12/08/2023 | | 4,197 | | 272 | | | 272 | | 4,469 | 4,469 | | | |
| 100063092 | CLAY | NY | | 07/01/2021 | | 1,003 | | 1 | | | 1 | | 1,004 | 1,004 | | | |
| 100120466 | TEXAS CITY | TX | | 08/18/2023 | | 204 | | (18) | | | (18) | | 186 | 186 | | | |
| 100066404 | FAYETTEVILLE | NY | | 08/02/2021 | | 874 | | (6) | | | (6) | | 868 | 868 | | | |
| 100062301 | COLUMBUS | GA | | 07/01/2021 | | 2,108 | | (31) | | | (31) | | 2,077 | 2,077 | | | |
| 100062993 | PITTSBURGH | PA | | 07/01/2021 | | 856 | | (6) | | | (6) | | 850 | 850 | | | |
| 100079017 | ROANOKE | VA | | 02/24/2022 | | 678 | | (16) | | | (16) | | 662 | 662 | | | |
| 100152860 | MENIFEE | CA | | 05/22/2024 | | 158 | | (4) | | | (4) | | 154 | 154 | | | |
| 100043786 | LEVITTOWN | PA | | 08/13/2020 | | 757 | | (37) | | | (37) | | 720 | 720 | | | |
| 100129998 | EASTPOINTE | MI | | 09/27/2023 | | 150 | | (4) | | | (4) | | 146 | 146 | | | |
| 100139001 | BALTIMORE | MD | | 12/21/2023 | | 1,249 | | (7) | | | (7) | | 1,242 | 1,242 | | | |
| 100012026 | CARSON CITY | MI | | 03/08/2017 | | 487 | | 52 | | | 52 | | 539 | 539 | | | |
| 100019705 | COLLEGE STATION | TX | | 07/26/2018 | | 787 | | (19) | | | (19) | | 768 | 768 | | | |
| 100091992 | PHILADELPHIA | PA | | 02/09/2023 | | 249 | | (8) | | | (8) | | 241 | 241 | | | |
| 100146436 | THORNTON | CO | | 03/19/2024 | | 189 | | (5) | | | (5) | | 184 | 184 | | | |
| 100016397 | AMERICAN CANYON | CA | | 04/05/2018 | | 621 | | (15) | | | (15) | | 606 | 606 | | | |
| 100026365 | STOCKTON | CA | | 09/26/2018 | | 759 | | 82 | | | 82 | | 841 | 841 | | | |
| 100063379 | SAINT LOUIS | MO | | 07/01/2021 | | 644 | | (7) | | | (7) | | 637 | 637 | | | |
| 100057865 | BLUE JAY | CA | | 06/30/2021 | | 831 | | (44) | | | (44) | | 787 | 787 | | | |
| 100043647 | LEONARDO | NJ | | 08/13/2020 | | 329 | | 5 | | | 5 | | 334 | 334 | | | |
| 100111996 | BISBEE | AZ | | 06/29/2023 | | 588 | | 147 | | | 147 | | 735 | 735 | | | |
| 100103196 | CLEVELAND | OH | | 04/21/2023 | | 244 | | (8) | | | (8) | | 236 | 236 | | | |
| 100134055 | ODESSA | TX | | 10/25/2023 | | 246 | | (2) | | | (2) | | 244 | 244 | | | |
| 100109901 | CLEVELAND | OH | | 06/22/2023 | | 279 | | (4) | | | (4) | | 275 | 275 | | | |
| 100079839 | NEW MILFORD | CT | | 04/08/2022 | | 544 | | (3) | | | (3) | | 541 | 541 | | | |
| 100067699 | EDINBURG | TX | | 09/23/2021 | | 609 | | (22) | | | (22) | | 587 | 587 | | | |
| 100116190 | INDIO | CA | | 07/20/2023 | | 57,828 | | 7,864 | | | 7,864 | | 65,692 | 65,692 | | | |
| 100126364 | WILKES-BARRE TOWNSHIP | PA | | 08/30/2023 | | 162 | | (4) | | | (4) | | 158 | 158 | | | |
| 100119712 | MATTESON | IL | | 08/08/2023 | | 259 | | (7) | | | (7) | | 252 | 252 | | | |
| 100063811 | PENSACOLA | FL | | 07/01/2021 | | 612 | | (8) | | | (8) | | 604 | 604 | | | |
| 100024213 | NASHVILLE | TN | | 09/20/2018 | | 588 | | (12) | | | (12) | | 576 | 576 | | | |
| 100061446 | GALENA | MO | | 06/01/2021 | | 703 | | 3 | | | 3 | | 706 | 706 | | | |
| 100134014 | LAWRENCE | PA | | 10/25/2023 | | 195 | | (8) | | | (8) | | 187 | 187 | | | |
| 100141478 | HAMPTON | VA | | 01/30/2024 | | 222 | | (8) | | | (8) | | 214 | 214 | | | |
| 100044807 | IRVINGTON | NJ | | 11/19/2020 | | 216 | | (13) | | | (13) | | 203 | 203 | | | |
| 100113392 | KISSIMMEE | FL | | 06/29/2023 | | 328 | | 554 | | | 554 | | 882 | 882 | | | |
| 100110003 | NEW ORLEANS | LA | | 06/22/2023 | | 252 | | (10) | | | (10) | | 242 | 242 | | | |
| 100138449 | MILWAUKEE | WI | | 12/19/2023 | | 160 | | (4) | | | (4) | | 156 | 156 | | | |
| 100053784 | SAINT LOUIS | MO | | 03/23/2021 | | 689 | | (159) | | | (159) | | 530 | 530 | | | |
| 100116517 | TULSA | OK | | 07/20/2023 | | 399 | | 46 | | | 46 | | 445 | 445 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013528 | ARLINGTON | TX | | 05/25/2017 | | 419 | | 38 | | | 38 | | 457 | 457 | | | |
| 100067114 | FRIDAY HARBOR | WA | | 08/02/2021 | | 970 | | 25 | | | 25 | | 995 | 995 | | | |
| 100061055 | CHICAGO | IL | | 06/01/2021 | | 818 | | 4 | | | 4 | | 822 | 822 | | | |
| 100090292 | GARLAND | TX | | 01/13/2023 | | 198 | | (18) | | | (18) | | 180 | 180 | | | |
| 100158500 | LORAIN | OH | | 07/10/2024 | | 159 | | (5) | | | (5) | | 154 | 154 | | | |
| 100079376 | BANNER ELK | NC | | 03/17/2022 | | 491 | | (23) | | | (23) | | 468 | 468 | | | |
| 100027850 | LONGVIEW | WA | | 10/26/2018 | | 382 | | 46 | | | 46 | | 428 | 428 | | | |
| 100024493 | ACWORTH | GA | | 09/20/2018 | | 447 | | 109 | | | 109 | | 556 | 556 | | | |
| 100126999 | SYRACUSE | NY | | 08/30/2023 | | 899 | | 54 | | | 54 | | 953 | 953 | | | |
| 100065463 | ATHENS | GA | | 07/28/2021 | | 527 | | (7) | | | (7) | | 520 | 520 | | | |
| 100016576 | INDIO | CA | | 04/10/2018 | | 2,120 | | (79) | | | (79) | | 2,041 | 2,041 | | | |
| 100063171 | PORT CHARLOTTE | FL | | 07/01/2021 | | 747 | | (6) | | | (6) | | 741 | 741 | | | |
| 100053816 | WYNNE | AR | | 03/23/2021 | | 1,758 | | (101) | | | (101) | | 1,657 | 1,657 | | | |
| 100026404 | BAKERSFIELD | CA | | 09/26/2018 | | 266 | | 91 | | | 91 | | 357 | 357 | | | |
| 100160470 | INDIANAPOLIS | IN | | 07/19/2024 | | 87 | | (3) | | | (3) | | 84 | 84 | | | |
| 100043925 | SWANNANOA | NC | | 08/19/2020 | | 677 | | (44) | | | (44) | | 633 | 633 | | | |
| 100028169 | NEW BERLIN | WI | | 10/26/2018 | | 601 | | 59 | | | 59 | | 660 | 660 | | | |
| 100017880 | WINCHESTER | VA | | 05/30/2018 | | 745 | | (15) | | | (15) | | 730 | 730 | | | |
| 100079597 | STARKE | FL | | 04/08/2022 | | 435 | | (31) | | | (31) | | 404 | 404 | | | |
| 100112671 | CHARLESTON | SC | | 06/29/2023 | | 335 | | 217 | | | 217 | | 552 | 552 | | | |
| 100073402 | AMARILLO | TX | | 11/01/2021 | | 658 | | (7) | | | (7) | | 651 | 651 | | | |
| 100060887 | BLUE SPRINGS | MO | | 06/01/2021 | | 887 | | 4 | | | 4 | | 891 | 891 | | | |
| 100027981 | LEWISVILLE | TX | | 10/26/2018 | | 320 | | 50 | | | 50 | | 370 | 370 | | | |
| 100155263 | FORT WORTH | TX | | 07/19/2024 | | 136 | | (17) | | | (17) | | 119 | 119 | | | |
| 100119725 | GLOUCESTER CITY | NJ | | 08/08/2023 | | 245 | | (7) | | | (7) | | 238 | 238 | | | |
| 100108440 | DEEPWATER | NJ | | 05/25/2023 | | 283 | | (7) | | | (7) | | 276 | 276 | | | |
| 100111887 | JEFFERSON | NC | | 06/29/2023 | | 318 | | 16 | | | 16 | | 334 | 334 | | | |
| 100111556 | NEW ORLEANS | LA | | 06/29/2023 | | 372 | | 186 | | | 186 | | 558 | 558 | | | |
| 100137845 | EL PASO | TX | | 12/08/2023 | | 211 | | (11) | | | (11) | | 200 | 200 | | | |
| 100088267 | GASTONIA | NC | | 10/17/2022 | | 344 | | (6) | | | (6) | | 338 | 338 | | | |
| 100111342 | TULARE | CA | | 06/29/2023 | | 458 | | 30 | | | 30 | | 488 | 488 | | | |
| 100017394 | SCHENECTADY | NY | | 04/26/2018 | | 1,985 | | (40) | | | (40) | | 1,945 | 1,945 | | | |
| 100142480 | SUNRISE | FL | | 03/08/2024 | | 2,397 | | 15 | | | 15 | | 2,412 | 2,412 | | | |
| 100016419 | SPRINGFIELD | VA | | 04/05/2018 | | 687 | | (2) | | | (2) | | 685 | 685 | | | |
| 100099791 | HARTFORD | CT | | 02/28/2023 | | 750 | | (16) | | | (16) | | 734 | 734 | | | |
| 100062741 | SAN ANTONIO | TX | | 07/01/2021 | | 622 | | (16) | | | (16) | | 606 | 606 | | | |
| 100024438 | NORTH CANTON | OH | | 09/20/2018 | | 637 | | 110 | | | 110 | | 747 | 747 | | | |
| 100024672 | HIALEAH | FL | | 09/20/2018 | | 667 | | 119 | | | 119 | | 786 | 786 | | | |
| 100088906 | HOUSTON | TX | | 11/15/2022 | | 1,430 | | (213) | | | (213) | | 1,217 | 1,217 | | | |
| 100128416 | COOKEVILLE | TN | | 09/15/2023 | | 482 | | (16) | | | (16) | | 466 | 466 | | | |
| 100011684 | HARTFORD | CT | | 03/08/2017 | | 1,514 | | 243 | | | 243 | | 1,757 | 1,757 | | | |
| 100064480 | ROUND LAKE BEACH | IL | | 07/01/2021 | | 787 | | 27 | | | 27 | | 814 | 814 | | | |
| 100066497 | BATH | ME | | 08/02/2021 | | 600 | | (1) | | | (1) | | 599 | 599 | | | |
| 100136817 | KANSAS CITY | MO | | 11/27/2023 | | 259 | | (6) | | | (6) | | 253 | 253 | | | |
| 100064894 | CASA GRANDE | AZ | | 07/14/2021 | | 571 | | (23) | | | (23) | | 548 | 548 | | | |
| 100134877 | PHILADELPHIA | PA | | 10/30/2023 | | 4,565 | | (90) | | | (90) | | 4,475 | 4,475 | | | |
| 100064417 | DOTHAN | AL | | 07/01/2021 | | 820 | | 6 | | | 6 | | 826 | 826 | | | |
| 100067160 | SAGINAW | TX | | 08/02/2021 | | 613 | | 10 | | | 10 | | 623 | 623 | | | |
| 100157741 | SAN MARCOS | CA | | 07/02/2024 | | 615 | | (19) | | | (19) | | 596 | 596 | | | |
| 100103865 | DAYTON | OH | | 05/10/2023 | | 235 | | (9) | | | (9) | | 226 | 226 | | | |
| 100156922 | MILWAUKEE | WI | | 06/27/2024 | | 234 | | (3) | | | (3) | | 231 | 231 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100090276 | MYRTLE BEACH | SC | | 01/13/2023 | | 151 | | (15) | | | (15) | | 136 | 136 | | | |
| 100039733 | MINNEAPOLIS | MN | | 10/28/2019 | | 610 | | (23) | | | (23) | | 587 | 587 | | | |
| 100030007 | CHARLOTTE | NC | | 12/20/2018 | | 781 | | 45 | | | 45 | | 826 | 826 | | | |
| 100134651 | PARK FOREST | IL | | 10/30/2023 | | 120 | | (2) | | | (2) | | 118 | 118 | | | |
| 100055424 | CHARLOTTE | NC | | 03/23/2021 | | 1,364 | | (27) | | | (27) | | 1,337 | 1,337 | | | |
| 100110079 | HAMLIN | NY | | 06/23/2023 | | 250 | | (5) | | | (5) | | 245 | 245 | | | |
| 100116923 | SOMERSET | PA | | 07/20/2023 | | 695 | | 187 | | | 187 | | 882 | 882 | | | |
| 100154522 | ALEXANDRIA | LA | | 06/14/2024 | | 115 | | (5) | | | (5) | | 110 | 110 | | | |
| 100012337 | LAKE WORTH | FL | | 04/28/2017 | | 2,357 | | 50 | | | 50 | | 2,407 | 2,407 | | | |
| 100081060 | MESA | AZ | | 03/18/2022 | | 853 | | 17 | | | 17 | | 870 | 870 | | | |
| 100113614 | OXFORD | GA | | 06/29/2023 | | 394 | | 170 | | | 170 | | 564 | 564 | | | |
| 100155172 | ALLENTOWN | PA | | 07/19/2024 | | 183 | | (3) | | | (3) | | 180 | 180 | | | |
| 100054785 | PHILADELPHIA | PA | | 03/23/2021 | | 280 | | (56) | | | (56) | | 224 | 224 | | | |
| 100088238 | NEWARK | NJ | | 10/17/2022 | | 663 | | (10) | | | (10) | | 653 | 653 | | | |
| 100016548 | BRYN MAWR | PA | | 04/10/2018 | | 646 | | (13) | | | (13) | | 633 | 633 | | | |
| 100129994 | OKLAHOMA CITY | OK | | 09/27/2023 | | 256 | | (5) | | | (5) | | 251 | 251 | | | |
| 100084834 | CHICAGO | IL | | 08/02/2022 | | 354 | | (22) | | | (22) | | 332 | 332 | | | |
| 100139392 | ST. LOUIS | MO | | 12/28/2023 | | 208 | | (4) | | | (4) | | 204 | 204 | | | |
| 100136636 | BAKERSFIELD | CA | | 11/22/2023 | | 464 | | (18) | | | (18) | | 446 | 446 | | | |
| 100139418 | WEST DEPTFORD | NJ | | 12/28/2023 | | 206 | | (7) | | | (7) | | 199 | 199 | | | |
| 100091628 | ATLANTA | GA | | 03/07/2023 | | 246 | | (14) | | | (14) | | 232 | 232 | | | |
| 100114183 | ATLANTA | GA | | 06/29/2023 | | 448 | | 58 | | | 58 | | 506 | 506 | | | |
| 100152916 | KANSAS CITY | MO | | 05/22/2024 | | 219 | | (10) | | | (10) | | 209 | 209 | | | |
| 100075720 | ROCKWELL | NC | | 12/01/2021 | | 807 | | (5) | | | (5) | | 802 | 802 | | | |
| 100043026 | SPRINGFIELD | MA | | 05/28/2020 | | 303 | | 15 | | | 15 | | 318 | 318 | | | |
| 100067881 | GRAND RAPIDS | MI | | 09/23/2021 | | 580 | | (24) | | | (24) | | 556 | 556 | | | |
| 100063445 | BELLEVUE | NE | | 07/01/2021 | | 690 | | (18) | | | (18) | | 672 | 672 | | | |
| 100024229 | RANCHO CUCAMONGA | CA | | 09/20/2018 | | 673 | | (22) | | | (22) | | 651 | 651 | | | |
| 100115262 | KINGSTON | NY | | 07/17/2023 | | 243 | | (10) | | | (10) | | 233 | 233 | | | |
| 100074873 | CLEVELAND | TN | | 12/01/2021 | | 827 | | (17) | | | (17) | | 810 | 810 | | | |
| 100116041 | PORTERVILLE | CA | | 07/20/2023 | | 149 | | (6) | | | (6) | | 143 | 143 | | | |
| 100062078 | OCEAN SPRINGS | MS | | 07/01/2021 | | 844 | | (16) | | | (16) | | 828 | 828 | | | |
| 100012992 | PHOENIX | AZ | | 05/25/2017 | | 392 | | 117 | | | 117 | | 509 | 509 | | | |
| 100103211 | CAMBRIDGE | OH | | 04/21/2023 | | 255 | | (8) | | | (8) | | 247 | 247 | | | |
| 100046062 | LAKE WORTH | FL | | 11/25/2020 | | 357 | | (11) | | | (11) | | 346 | 346 | | | |
| 100081443 | MORRISTOWN | TN | | 03/18/2022 | | 602 | | 16 | | | 16 | | 618 | 618 | | | |
| 100013166 | FT PIERCE | FL | | 05/25/2017 | | 1,528 | | 367 | | | 367 | | 1,895 | 1,895 | | | |
| 100152822 | BRAZORIA | TX | | 05/22/2024 | | 169 | | (7) | | | (7) | | 162 | 162 | | | |
| 100145970 | HUNTINGTON BEACH | CA | | 03/19/2024 | | 482 | | (21) | | | (21) | | 461 | 461 | | | |
| 100119720 | DETROIT | MI | | 08/08/2023 | | 228 | | (7) | | | (7) | | 221 | 221 | | | |
| 100054629 | SYLVANIA | GA | | 03/23/2021 | | 449 | | (52) | | | (52) | | 397 | 397 | | | |
| 100060457 | FRESNO | TX | | 06/01/2021 | | 508 | | 2 | | | 2 | | 510 | 510 | | | |
| 100026130 | SPRING HILL | FL | | 09/20/2018 | | 568 | | 55 | | | 55 | | 623 | 623 | | | |
| 100076198 | MEMPHIS | TN | | 01/07/2022 | | 560 | | (15) | | | (15) | | 545 | 545 | | | |
| 100083029 | HOUSTON | TX | | 05/11/2022 | | 242 | | (33) | | | (33) | | 209 | 209 | | | |
| 100103248 | DELRAY BEACH | FL | | 04/27/2023 | | 174 | | (16) | | | (16) | | 158 | 158 | | | |
| 100078652 | MANITOWOC | WI | | 02/02/2022 | | 501 | | (40) | | | (40) | | 461 | 461 | | | |
| 100028210 | GROVELAND | FL | | 10/26/2018 | | 1,708 | | 62 | | | 62 | | 1,770 | 1,770 | | | |
| 100102492 | PEMBROKE PINES | FL | | 06/07/2023 | | 13,822 | | (165) | | | (165) | | 13,657 | 13,657 | | | |
| 100112705 | UKIAH | CA | | 06/29/2023 | | 612 | | 115 | | | 115 | | 727 | 727 | | | |
| 100064469 | FINLEYVILLE | PA | | 07/01/2021 | | 733 | | 27 | | | 27 | | 760 | 760 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114691 | HOUSTON | TX | | 06/29/2023 | | 13,689 | | 152 | | | 152 | | 13,841 | 13,841 | | | |
| 100019998 | PHILADELPHIA | PA | | 07/30/2018 | | 685 | | (12) | | | (12) | | 673 | 673 | | | |
| 100100198 | BRADDOCK | PA | | 03/17/2023 | | 253 | | (5) | | | (5) | | 248 | 248 | | | |
| 100062872 | GRAND RAPIDS | MI | | 07/01/2021 | | 883 | | (11) | | | (11) | | 872 | 872 | | | |
| 100064952 | VERMILLION | SD | | 07/14/2021 | | 601 | | (22) | | | (22) | | 579 | 579 | | | |
| 100049256 | ARVIN | CA | | 11/20/2020 | | 534 | | 15 | | | 15 | | 549 | 549 | | | |
| 100110890 | ACWORTH | GA | | 06/29/2023 | | 787 | | (48) | | | (48) | | 739 | 739 | | | |
| 100090135 | PRYOR | OK | | 01/13/2023 | | 219 | | (7) | | | (7) | | 212 | 212 | | | |
| 100161867 | HURLEYVILLE | NY | | 07/31/2024 | | 254 | | (3) | | | (3) | | 251 | 251 | | | |
| 100146343 | FOLSOM | CA | | 03/19/2024 | | 500 | | (21) | | | (21) | | 479 | 479 | | | |
| 100146183 | LOS ANGELES | CA | | 03/19/2024 | | 454 | | (26) | | | (26) | | 428 | 428 | | | |
| 100013555 | ARROWBEAR PARK | CA | | 05/25/2017 | | 297 | | 36 | | | 36 | | 333 | 333 | | | |
| 100112698 | BRADENTON | FL | | 06/29/2023 | | 312 | | 221 | | | 221 | | 533 | 533 | | | |
| 100143803 | CHICAGO | IL | | 02/28/2024 | | 224 | | (10) | | | (10) | | 214 | 214 | | | |
| 100065019 | CLARKSVILLE | TN | | 07/14/2021 | | 880 | | (28) | | | (28) | | 852 | 852 | | | |
| 100026758 | RICHMOND | CA | | 09/26/2018 | | 371 | | 1,176 | | | 1,176 | | 1,547 | 1,547 | | | |
| 100065761 | KENNER | LA | | 07/28/2021 | | 2,049 | | (65) | | | (65) | | 1,984 | 1,984 | | | |
| 100031335 | ORLANDO | FL | | 03/29/2019 | | 496 | | 165 | | | 165 | | 661 | 661 | | | |
| 100127201 | SAINT PETERS | MO | | 08/30/2023 | | 1,339 | | (23) | | | (23) | | 1,316 | 1,316 | | | |
| 100110957 | DEARBORN HTS | MI | | 06/29/2023 | | 177 | | 57 | | | 57 | | 234 | 234 | | | |
| 100019709 | NOKOMIS | FL | | 07/26/2018 | | 687 | | (16) | | | (16) | | 671 | 671 | | | |
| 100054441 | CRAWFORDVILLE | FL | | 03/23/2021 | | 319 | | (8) | | | (8) | | 311 | 311 | | | |
| 100158449 | WEST PALM BEACH | FL | | 07/10/2024 | | 169 | | (1) | | | (1) | | 168 | 168 | | | |
| 100102548 | SILVER SPRING | MD | | 06/07/2023 | | 241 | | (15) | | | (15) | | 226 | 226 | | | |
| 100114284 | PIXLEY | CA | | 06/29/2023 | | 307 | | 259 | | | 259 | | 566 | 566 | | | |
| 100054442 | FLORENCE | SC | | 03/23/2021 | | 428 | | (40) | | | (40) | | 388 | 388 | | | |
| 100111711 | LEVITTOWN | PA | | 06/29/2023 | | 1,537 | | 47 | | | 47 | | 1,584 | 1,584 | | | |
| 100074848 | HOUSTON | TX | | 12/01/2021 | | 1,237 | | (18) | | | (18) | | 1,219 | 1,219 | | | |
| 100112390 | ITASCA | IL | | 06/29/2023 | | 426 | | 53 | | | 53 | | 479 | 479 | | | |
| 100088918 | HARRISBURG | PA | | 11/15/2022 | | 171 | | (10) | | | (10) | | 161 | 161 | | | |
| 100111430 | ALPHARETTA | GA | | 06/29/2023 | | 427 | | 159 | | | 159 | | 586 | 586 | | | |
| 100117010 | PHILADELPHIA | PA | | 07/20/2023 | | 429 | | 68 | | | 68 | | 497 | 497 | | | |
| 100018114 | LOS ANGELES | CA | | 06/08/2018 | | 1,635 | | (33) | | | (33) | | 1,602 | 1,602 | | | |
| 100134840 | HOUSTON | TX | | 10/30/2023 | | 467 | | (17) | | | (17) | | 450 | 450 | | | |
| 100101767 | BALTIMORE | MD | | 03/31/2023 | | 269 | | 10 | | | 10 | | 279 | 279 | | | |
| 100153485 | ZION | IL | | 05/30/2024 | | 202 | | (8) | | | (8) | | 194 | 194 | | | |
| 100020221 | BILLINGS | MT | | 07/17/2018 | | 605 | | (21) | | | (21) | | 584 | 584 | | | |
| 100130016 | LUFKIN | TX | | 09/27/2023 | | 245 | | (7) | | | (7) | | 238 | 238 | | | |
| 100062492 | MOUNT JULIET | TN | | 07/01/2021 | | 554 | | (5) | | | (5) | | 549 | 549 | | | |
| 100126958 | ATLANTA | GA | | 08/30/2023 | | 1,132 | | (25) | | | (25) | | 1,107 | 1,107 | | | |
| 100112327 | COTTAGE GROVE | MN | | 06/29/2023 | | 183 | | 13 | | | 13 | | 196 | 196 | | | |
| 100031119 | LAS VEGAS | NV | | 03/29/2019 | | 288 | | 83 | | | 83 | | 371 | 371 | | | |
| 100137237 | RIO RANCHO | NM | | 11/29/2023 | | 450 | | (8) | | | (8) | | 442 | 442 | | | |
| 100115627 | INDIO | CA | | 07/19/2023 | | 197 | | (7) | | | (7) | | 190 | 190 | | | |
| 100141776 | GALLOWAY | NJ | | 01/30/2024 | | 203 | | (11) | | | (11) | | 192 | 192 | | | |
| 100027894 | BISCOE | NC | | 10/26/2018 | | 402 | | 38 | | | 38 | | 440 | 440 | | | |
| 100117531 | STOCKTON | CA | | 07/20/2023 | | 5,809 | | 236 | | | 236 | | 6,045 | 6,045 | | | |
| 100146223 | PFLUGERVILLE | TX | | 03/19/2024 | | 520 | | (21) | | | (21) | | 499 | 499 | | | |
| 100088790 | MISHAWAKA | IN | | 11/15/2022 | | 925 | | (26) | | | (26) | | 899 | 899 | | | |
| 100155433 | CHURCH HILL | MD | | 06/18/2024 | | 432 | | (29) | | | (29) | | 403 | 403 | | | |
| 100109316 | SARASOTA | FL | | 06/12/2023 | | 9,071 | | (213) | | | (213) | | 8,858 | 8,858 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100074899 | DURHAM | NC | | 12/01/2021 | | 242 | | (4) | | | (4) | | 238 | 238 | | | |
| 100043709 | BOCA RATON | FL | | 08/13/2020 | | 244 | | (22) | | | (22) | | 222 | 222 | | | |
| 100149742 | BUFFALO | NY | | 04/26/2024 | | 70 | | (2) | | | (2) | | 68 | 68 | | | |
| 100134834 | UTICA | NY | | 10/30/2023 | | 208 | | (2) | | | (2) | | 206 | 206 | | | |
| 100147247 | CALUMET CITY | IL | | 03/28/2024 | | 71 | | (2) | | | (2) | | 69 | 69 | | | |
| 100127929 | KANSAS CITY | KS | | 09/08/2023 | | 555 | | 25 | | | 25 | | 580 | 580 | | | |
| 100063888 | LOUDON | TN | | 07/01/2021 | | 443 | | | | | | | 443 | 443 | | | |
| 100079057 | IMPERIAL | MO | | 02/24/2022 | | 572 | | (10) | | | (10) | | 562 | 562 | | | |
| 100111723 | WILMINGTON | DE | | 06/29/2023 | | 261 | | 202 | | | 202 | | 463 | 463 | | | |
| 100024843 | RIVERVIEW | FL | | 09/20/2018 | | 405 | | 51 | | | 51 | | 456 | 456 | | | |
| 100050214 | SLIDELL | LA | | 11/20/2020 | | 507 | | (46) | | | (46) | | 461 | 461 | | | |
| 100130017 | LUFKIN | TX | | 09/27/2023 | | 244 | | (6) | | | (6) | | 238 | 238 | | | |
| 100100123 | WEST HAVEN | CT | | 03/28/2023 | | 200 | | 3 | | | 3 | | 203 | 203 | | | |
| 100043513 | YUCCA VALLEY | CA | | 08/13/2020 | | 510 | | (32) | | | (32) | | 478 | 478 | | | |
| 100064412 | BALTIMORE | MD | | 07/01/2021 | | 289 | | 10 | | | 10 | | 299 | 299 | | | |
| 100137143 | HINESVILLE | GA | | 11/28/2023 | | 264 | | (4) | | | (4) | | 260 | 260 | | | |
| 100158521 | LORAIN | OH | | 07/10/2024 | | 157 | | (5) | | | (5) | | 152 | 152 | | | |
| 100013552 | HIALEAH | FL | | 05/25/2017 | | 342 | | 56 | | | 56 | | 398 | 398 | | | |
| 100121043 | CHANNELVIEW | TX | | 08/30/2023 | | 196 | | (3) | | | (3) | | 193 | 193 | | | |
| 100155838 | ATLANTA | GA | | 06/18/2024 | | 261 | | (21) | | | (21) | | 240 | 240 | | | |
| 100111545 | MEMPHIS | TN | | 06/29/2023 | | 233 | | 18 | | | 18 | | 251 | 251 | | | |
| 100068410 | CRUM LYNNE | PA | | 08/25/2021 | | 569 | | (8) | | | (8) | | 561 | 561 | | | |
| 100100906 | MILFORD | DE | | 04/28/2023 | | 6,784 | | 304 | | | 304 | | 7,088 | 7,088 | | | |
| 100099642 | FORT MYERS | FL | | 04/06/2023 | | 524 | | (14) | | | (14) | | 510 | 510 | | | |
| 100111680 | DISTRICT HEIGHTS | MD | | 06/29/2023 | | 1,501 | | 11 | | | 11 | | 1,512 | 1,512 | | | |
| 100027899 | HIALEAH | FL | | 10/26/2018 | | 426 | | 76 | | | 76 | | 502 | 502 | | | |
| 100147254 | MATHIS | TX | | 03/28/2024 | | 156 | | (4) | | | (4) | | 152 | 152 | | | |
| 100031260 | FRESNO | CA | | 03/29/2019 | | 459 | | 48 | | | 48 | | 507 | 507 | | | |
| 100048943 | HIALEAH | FL | | 11/20/2020 | | 2,067 | | (102) | | | (102) | | 1,965 | 1,965 | | | |
| 100046078 | RIVIERA BEACH | FL | | 11/25/2020 | | 1,479 | | (204) | | | (204) | | 1,275 | 1,275 | | | |
| 100100996 | KANKAKEE | IL | | 04/28/2023 | | 542 | | 53 | | | 53 | | 595 | 595 | | | |
| 100023945 | ALBUQUERQUE | NM | | 09/10/2018 | | 848 | | (22) | | | (22) | | 826 | 826 | | | |
| 100029802 | SOUTH HOLLAND | IL | | 10/26/2018 | | 313 | | 173 | | | 173 | | 486 | 486 | | | |
| 100011781 | HARVEY | LA | | 03/08/2017 | | 312 | | 115 | | | 115 | | 427 | 427 | | | |
| 100064423 | LEWIS | NY | | 07/01/2021 | | 597 | | 22 | | | 22 | | 619 | 619 | | | |
| 100020006 | TUCSON | AZ | | 07/30/2018 | | 587 | | (20) | | | (20) | | 567 | 567 | | | |
| 100147199 | CHICAGO | IL | | 03/28/2024 | | 78 | | (2) | | | (2) | | 76 | 76 | | | |
| 100063449 | HAMBURG | NY | | 07/01/2021 | | 727 | | 3 | | | 3 | | 730 | 730 | | | |
| 100109950 | ALLENTOWN | PA | | 06/22/2023 | | 242 | | (7) | | | (7) | | 235 | 235 | | | |
| 100075259 | MONROE | GA | | 12/01/2021 | | 536 | | (8) | | | (8) | | 528 | 528 | | | |
| 100020004 | HUMBLE | TX | | 07/30/2018 | | 642 | | (27) | | | (27) | | 615 | 615 | | | |
| 100043677 | PALOS HEIGHTS | IL | | 08/13/2020 | | 474 | | (24) | | | (24) | | 450 | 450 | | | |
| 100152879 | RUTHERFORD | NJ | | 05/22/2024 | | 272 | | (1) | | | (1) | | 271 | 271 | | | |
| 100061148 | TONEY | AL | | 06/01/2021 | | 764 | | 3 | | | 3 | | 767 | 767 | | | |
| 100155427 | LONG BEACH | CA | | 06/18/2024 | | 319 | | (20) | | | (20) | | 299 | 299 | | | |
| 100114140 | WALES | ME | | 06/29/2023 | | 1,410 | | 217 | | | 217 | | 1,627 | 1,627 | | | |
| 100112260 | BUSH | LA | | 06/29/2023 | | 252 | | 83 | | | 83 | | 335 | 335 | | | |
| 100054474 | PHILADELPHIA | PA | | 03/23/2021 | | 596 | | (44) | | | (44) | | 552 | 552 | | | |
| 100053587 | FINLAYSON | MN | | 03/23/2021 | | 398 | | (44) | | | (44) | | 354 | 354 | | | |
| 100054021 | SYRACUSE | NY | | 03/23/2021 | | 529 | | (43) | | | (43) | | 486 | 486 | | | |
| 100078859 | SOUTHBURY | CT | | 02/24/2022 | | 579 | | (4) | | | (4) | | 575 | 575 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100062997 | BRISTOL | PA | | 07/01/2021 | | 606 | | 4 | | | 4 | | 610 | 610 | | | |
| 100127218 | WAUKEGAN | IL | | 08/30/2023 | | 474 | | 266 | | | 266 | | 740 | 740 | | | |
| 100079519 | YUKON | OK | | 04/08/2022 | | (1,962) | | (32) | | | (32) | | (1,994) | (819) | | 1,175 | 1,175 |
| 100023500 | LAS VEGAS | NV | | 09/04/2018 | | 585 | | (25) | | | (25) | | 560 | 560 | | | |
| 100070471 | WINTERVILLE | GA | | 09/23/2021 | | 1,300 | | (70) | | | (70) | | 1,230 | 1,230 | | | |
| 100068006 | OCALA | FL | | 09/23/2021 | | 564 | | (30) | | | (30) | | 534 | 534 | | | |
| 100126919 | CHARLOTTE | NC | | 08/30/2023 | | 666 | | 269 | | | 269 | | 935 | 935 | | | |
| 100063532 | HAMPTON | GA | | 07/01/2021 | | 216 | | (2) | | | (2) | | 214 | 214 | | | |
| 100117748 | MIAMI | FL | | 07/20/2023 | | 309 | | 18 | | | 18 | | 327 | 327 | | | |
| 100100366 | ROCKFORD | IL | | 04/27/2023 | | 471 | | 23 | | | 23 | | 494 | 494 | | | |
| 100134276 | MYRTLE BEACH | SC | | 10/27/2023 | | 243 | | (14) | | | (14) | | 229 | 229 | | | |
| 100108361 | AKRON | OH | | 05/25/2023 | | 268 | | (6) | | | (6) | | 262 | 262 | | | |
| 100132260 | MELISSA | TX | | 10/13/2023 | | 48,624 | | 72 | | | 72 | | 48,696 | 48,696 | | | |
| 100130019 | LUFKIN | TX | | 09/27/2023 | | 243 | | (7) | | | (7) | | 236 | 236 | | | |
| 100086786 | EL PASO | TX | | 10/04/2022 | | 10,145 | | 471 | | | 471 | | 10,616 | 10,616 | | | |
| 100065989 | MACEDONIA | OH | | 08/02/2021 | | 375 | | | | | | | 375 | 375 | | | |
| 100128503 | COLUMBIA | SC | | 09/15/2023 | | 252 | | (18) | | | (18) | | 234 | 234 | | | |
| 100064520 | GRANDVIEW | MO | | 07/01/2021 | | 741 | | 12 | | | 12 | | 753 | 753 | | | |
| 100060973 | WAYNESBORO | VA | | 06/01/2021 | | 863 | | 4 | | | 4 | | 867 | 867 | | | |
| 100147294 | HARTFORD | CT | | 03/28/2024 | | 1,052 | | (24) | | | (24) | | 1,028 | 1,028 | | | |
| 100053918 | INGLESIDE | IL | | 03/23/2021 | | 1,384 | | (20) | | | (20) | | 1,364 | 1,364 | | | |
| 100154710 | ROCKY MOUNT | NC | | 07/19/2024 | | 158 | | (2) | | | (2) | | 156 | 156 | | | |
| 100043843 | BERWYN | IL | | 08/19/2020 | | 394 | | (26) | | | (26) | | 368 | 368 | | | |
| 100053588 | BROOKLYN | NY | | 03/23/2021 | | 2,915 | | (65) | | | (65) | | 2,850 | 2,850 | | | |
| 100158525 | LORAIN | OH | | 07/10/2024 | | 156 | | (6) | | | (6) | | 150 | 150 | | | |
| 100025991 | CRESCO | PA | | 09/20/2018 | | 455 | | 75 | | | 75 | | 530 | 530 | | | |
| 100043503 | LANCASTER | NY | | 08/13/2020 | | 294 | | (18) | | | (18) | | 276 | 276 | | | |
| 100147267 | HARRISBURG | PA | | 03/28/2024 | | 151 | | (3) | | | (3) | | 148 | 148 | | | |
| 100068962 | HOFFMAN ESTATES | IL | | 09/01/2021 | | 911 | | 1 | | | 1 | | 912 | 912 | | | |
| 100023518 | TUCSON | AZ | | 09/04/2018 | | 570 | | (22) | | | (22) | | 548 | 548 | | | |
| 100154839 | SOUTH BELOIT | IL | | 07/19/2024 | | 162 | | (6) | | | (6) | | 156 | 156 | | | |
| 100047471 | SPRINGFIELD | OR | | 11/20/2020 | | 726 | | (76) | | | (76) | | 650 | 650 | | | |
| 100138683 | PACIFIC PALISADES | CA | | 02/02/2024 | | 217 | | (5) | | | (5) | | 212 | 212 | | | |
| 100135634 | WINNSBORO | TX | | 11/09/2023 | | 207 | | (15) | | | (15) | | 192 | 192 | | | |
| 100114281 | VISALIA | CA | | 06/29/2023 | | 274 | | 18 | | | 18 | | 292 | 292 | | | |
| 100103251 | RIDGEVILLE | SC | | 04/27/2023 | | 5,191 | | (133) | | | (133) | | 5,058 | 5,058 | | | |
| 100023219 | JACKSONVILLE | FL | | 08/16/2018 | | 573 | | (19) | | | (19) | | 554 | 554 | | | |
| 100047712 | LAS VEGAS | NV | | 11/20/2020 | | 2,509 | | (16) | | | (16) | | 2,493 | 2,493 | | | |
| 100023994 | KNOXVILLE | TN | | 09/10/2018 | | 566 | | (17) | | | (17) | | 549 | 549 | | | |
| 100117943 | FAYETTEVILLE | NC | | 07/20/2023 | | 3,375 | | 35 | | | 35 | | 3,410 | 3,410 | | | |
| 100119818 | ODESSA | TX | | 08/08/2023 | | 258 | | (5) | | | (5) | | 253 | 253 | | | |
| 100114375 | SACO | ME | | 06/29/2023 | | 1,071 | | 177 | | | 177 | | 1,248 | 1,248 | | | |
| 100130018 | LUFKIN | TX | | 09/27/2023 | | 254 | | (7) | | | (7) | | 247 | 247 | | | |
| 100141612 | OKLAHOMA CITY | OK | | 01/30/2024 | | 182 | | (13) | | | (13) | | 169 | 169 | | | |
| 100019846 | VISALIA | CA | | 07/30/2018 | | 584 | | (21) | | | (21) | | 563 | 563 | | | |
| 100129265 | GREEN VALLEY | AZ | | 11/03/2023 | | 1,483 | | (141) | | | (141) | | 1,342 | 1,342 | | | |
| 100084606 | INDIANAPOLIS | IN | | 08/02/2022 | | 186 | | (10) | | | (10) | | 176 | 176 | | | |
| 100061274 | FARMINGTON HILLS | MI | | 06/01/2021 | | 716 | | 3 | | | 3 | | 719 | 719 | | | |
| 100114336 | MOUND | MN | | 06/29/2023 | | 199 | | 23 | | | 23 | | 222 | 222 | | | |
| 100114254 | RICHMOND | VA | | 06/29/2023 | | 4,639 | | 21 | | | 21 | | 4,660 | 4,660 | | | |
| 100113789 | PINE BUSH | NY | | 06/29/2023 | | 308 | | 26 | | | 26 | | 334 | 334 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111885 | MYRTLE BEACH | SC | | 06/29/2023 | | 412 | | 245 | | | 245 | | 657 | 657 | | | |
| 100081514 | PHILADELPHIA | PA | | 03/18/2022 | | 616 | | 16 | | | 16 | | 632 | 632 | | | |
| 100043496 | JACKSONVILLE | FL | | 08/13/2020 | | 299 | | (22) | | | (22) | | 277 | 277 | | | |
| 100044275 | FLORISSANT | MO | | 08/19/2020 | | 1,403 | | 122 | | | 122 | | 1,525 | 1,525 | | | |
| 100025314 | ORLANDO | FL | | 09/20/2018 | | 507 | | 85 | | | 85 | | 592 | 592 | | | |
| 100019984 | HOUSTON | TX | | 07/30/2018 | | 736 | | (21) | | | (21) | | 715 | 715 | | | |
| 100063046 | PHILADELPHIA | PA | | 07/01/2021 | | 809 | | (4) | | | (4) | | 805 | 805 | | | |
| 100030314 | STERLING HEIGHTS | MI | | 12/20/2018 | | 1,064 | | 1 | | | 1 | | 1,065 | 1,065 | | | |
| 100128034 | MONTGOMERY | AL | | 09/08/2023 | | 354 | | 14 | | | 14 | | 368 | 368 | | | |
| 100155385 | PUNTA GORDA | FL | | 06/18/2024 | | 341 | | (8) | | | (8) | | 333 | 333 | | | |
| 100109012 | BAKERSFIELD | CA | | 05/31/2023 | | 1,787 | | (88) | | | (88) | | 1,699 | 1,699 | | | |
| 100158516 | SPRING BRANCH | TX | | 07/10/2024 | | 1,140 | | (44) | | | (44) | | 1,096 | 1,096 | | | |
| 100146378 | TUCSON | AZ | | 03/19/2024 | | 434 | | (22) | | | (22) | | 412 | 412 | | | |
| 100049457 | DENVER | CO | | 11/20/2020 | | 1,614 | | (38) | | | (38) | | 1,576 | 1,576 | | | |
| 100012824 | BEAUMONT | CA | | 05/25/2017 | | 309 | | 111 | | | 111 | | 420 | 420 | | | |
| 100090136 | FRANKFORT | KY | | 01/13/2023 | | 183 | | (17) | | | (17) | | 166 | 166 | | | |
| 100065071 | MAPLETON | MN | | 07/14/2021 | | 610 | | (18) | | | (18) | | 592 | 592 | | | |
| 100147185 | CHARLOTTE | NC | | 03/28/2024 | | 78 | | (2) | | | (2) | | 76 | 76 | | | |
| 100063968 | GLOBE | AZ | | 07/01/2021 | | 653 | | 3 | | | 3 | | 656 | 656 | | | |
| 100113020 | WESLEY CHAPEL | FL | | 06/29/2023 | | 722 | | 250 | | | 250 | | 972 | 972 | | | |
| 100089387 | HOLLYWOOD | FL | | 11/17/2022 | | 829 | | (31) | | | (31) | | 798 | 798 | | | |
| 100038258 | RIVERVIEW | FL | | 11/15/2019 | | 728 | | (41) | | | (41) | | 687 | 687 | | | |
| 100062511 | RUSSELL SPRINGS | KY | | 07/01/2021 | | 922 | | 1 | | | 1 | | 923 | 923 | | | |
| 100043999 | OROVILLE | CA | | 08/19/2020 | | 561 | | (13) | | | (13) | | 548 | 548 | | | |
| 100159908 | BOYNTON BEACH | FL | | 08/16/2024 | | 64 | | (7) | | | (7) | | 57 | 57 | | | |
| 100075679 | MANTUA | NJ | | 12/01/2021 | | 629 | | (7) | | | (7) | | 622 | 622 | | | |
| 100128095 | MEMPHIS | TN | | 09/08/2023 | | 2,223 | | 107 | | | 107 | | 2,330 | 2,330 | | | |
| 100126292 | CHICAGO | IL | | 08/30/2023 | | 250 | | (7) | | | (7) | | 243 | 243 | | | |
| 100075941 | CHARLOTTE | NC | | 01/07/2022 | | 585 | | (4) | | | (4) | | 581 | 581 | | | |
| 100062250 | FINLEYVILLE | PA | | 07/01/2021 | | 464 | | 7 | | | 7 | | 471 | 471 | | | |
| 100077496 | KNOXVILLE | TN | | 01/03/2022 | | 813 | | (15) | | | (15) | | 798 | 798 | | | |
| 100016599 | MESA | AZ | | 04/10/2018 | | 593 | | (23) | | | (23) | | 570 | 570 | | | |
| 100091501 | MONTICELLO | NY | | 01/20/2023 | | 257 | | (6) | | | (6) | | 251 | 251 | | | |
| 100139414 | PHILLIPSBURG | NJ | | 12/28/2023 | | 200 | | (4) | | | (4) | | 196 | 196 | | | |
| 100020225 | CAPE CORAL | FL | | 07/17/2018 | | 582 | | (19) | | | (19) | | 563 | 563 | | | |
| 100011513 | JACKSONVILLE | FL | | 03/08/2017 | | 103 | | 46 | | | 46 | | 149 | 149 | | | |
| 100111230 | CALEXICO | CA | | 06/29/2023 | | 351 | | 167 | | | 167 | | 518 | 518 | | | |
| 100141151 | ALEXANDRIA | VA | | 01/30/2024 | | 274 | | (3) | | | (3) | | 271 | 271 | | | |
| 100149739 | BUFFALO | NY | | 04/26/2024 | | 68 | | (2) | | | (2) | | 66 | 66 | | | |
| 100019747 | DOWNINGTOWN | PA | | 07/26/2018 | | 618 | | (10) | | | (10) | | 608 | 608 | | | |
| 100010710 | YORK | SC | | 12/23/2016 | | 447 | | 44 | | | 44 | | 491 | 491 | | | |
| 100071748 | TIMBERVILLE | VA | | 10/14/2021 | | 548 | | (29) | | | (29) | | 519 | 519 | | | |
| 100061485 | BAKERSFIELD | CA | | 06/01/2021 | | 561 | | 2 | | | 2 | | 563 | 563 | | | |
| 100141178 | UNION | SC | | 01/30/2024 | | 251 | | (4) | | | (4) | | 247 | 247 | | | |
| 100129992 | OKLAHOMA CITY | OK | | 09/27/2023 | | 252 | | (5) | | | (5) | | 247 | 247 | | | |
| 100141363 | HOUSTON | TX | | 01/30/2024 | | 7,771 | | (403) | | | (403) | | 7,368 | 7,368 | | | |
| 100053736 | KEENE | NH | | 03/23/2021 | | 766 | | (57) | | | (57) | | 709 | 709 | | | |
| 100113266 | TAMPA | FL | | 06/29/2023 | | 1,128 | | 8 | | | 8 | | 1,136 | 1,136 | | | |
| 100075731 | CONYERS | GA | | 12/01/2021 | | 1,453 | | (21) | | | (21) | | 1,432 | 1,432 | | | |
| 100111912 | HENRICO | VA | | 06/29/2023 | | 255 | | 59 | | | 59 | | 314 | 314 | | | |
| 100079800 | ORLANDO | FL | | 04/25/2022 | | 425 | | (38) | | | (38) | | 387 | 387 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064119 | RICHMOND | TX | | 07/01/2021 | | 983 | | 10 | | | 10 | | 993 | 993 | | | |
| 100018345 | FORT COLLINS | CO | | 06/27/2018 | | 1,087 | | (26) | | | (26) | | 1,061 | 1,061 | | | |
| 100011191 | SUGAR LAND | TX | | 12/23/2016 | | 1,234 | | (140) | | | (140) | | 1,094 | 1,094 | | | |
| 100075398 | SPARTANBURG | SC | | 12/01/2021 | | 462 | | (9) | | | (9) | | 453 | 453 | | | |
| 100136625 | GASTONIA | NC | | 11/22/2023 | | 13,141 | | (692) | | | (692) | | 12,449 | 12,449 | | | |
| 100043432 | GRAND RAPIDS | MI | | 08/13/2020 | | 489 | | (35) | | | (35) | | 454 | 454 | | | |
| 100077321 | JACKSON | TN | | 01/03/2022 | | 643 | | (6) | | | (6) | | 637 | 637 | | | |
| 100103132 | MAYFIELD | PA | | 04/21/2023 | | 84 | | (2) | | | (2) | | 82 | 82 | | | |
| 100044967 | ELGIN | IL | | 11/19/2020 | | 492 | | (14) | | | (14) | | 478 | 478 | | | |
| 100061775 | FORT WORTH | TX | | 07/01/2021 | | 557 | | (9) | | | (9) | | 548 | 548 | | | |
| 100028113 | BURTCHVILLE | MI | | 10/26/2018 | | 509 | | 85 | | | 85 | | 594 | 594 | | | |
| 100154203 | PHILADELPHIA | PA | | 07/11/2024 | | 71 | | (3) | | | (3) | | 68 | 68 | | | |
| 100117408 | HOUSTON | TX | | 07/20/2023 | | 558 | | 192 | | | 192 | | 750 | 750 | | | |
| 100038232 | WILLIAMSON | GA | | 11/15/2019 | | 608 | | (21) | | | (21) | | 587 | 587 | | | |
| 100068263 | PHILADELPHIA | PA | | 08/25/2021 | | 899 | | (11) | | | (11) | | 888 | 888 | | | |
| 100138974 | NEWPORT NEWS | VA | | 12/21/2023 | | 1,145 | | 14 | | | 14 | | 1,159 | 1,159 | | | |
| 100018158 | CHARLOTTE | NC | | 06/08/2018 | | 1,406 | | (32) | | | (32) | | 1,374 | 1,374 | | | |
| 100087150 | TAMPA | FL | | 10/25/2022 | | 420 | | 10 | | | 10 | | 430 | 430 | | | |
| 100116266 | MIAMI | FL | | 07/20/2023 | | 478 | | 46 | | | 46 | | 524 | 524 | | | |
| 100099852 | CHESTER | PA | | 02/28/2023 | | 214 | | (7) | | | (7) | | 207 | 207 | | | |
| 100156851 | DARBY | PA | | 06/27/2024 | | 214 | | (5) | | | (5) | | 209 | 209 | | | |
| 100109874 | BRIDGETON | NJ | | 06/22/2023 | | 219 | | (8) | | | (8) | | 211 | 211 | | | |
| 100143605 | BALTIMORE | MD | | 02/21/2024 | | 257 | | (4) | | | (4) | | 253 | 253 | | | |
| 100017056 | MESA | AZ | | 05/16/2018 | | 594 | | (21) | | | (21) | | 573 | 573 | | | |
| 100018017 | CHESAPEAKE | VA | | 05/22/2018 | | 546 | | (20) | | | (20) | | 526 | 526 | | | |
| 100020302 | FRESNO | CA | | 07/17/2018 | | 738 | | (27) | | | (27) | | 711 | 711 | | | |
| 100000233 | BRANDON | FL | | 09/27/2016 | | 1,553 | | 39 | | | 39 | | 1,592 | 1,592 | | | |
| 100126877 | MIAMI | FL | | 08/30/2023 | | 262 | | 123 | | | 123 | | 385 | 385 | | | |
| 100060741 | THROOP | PA | | 06/01/2021 | | 593 | | 3 | | | 3 | | 596 | 596 | | | |
| 100126946 | MONROE | MI | | 08/30/2023 | | 961 | | 191 | | | 191 | | 1,152 | 1,152 | | | |
| 100139489 | MACON | GA | | 12/28/2023 | | 163 | | (13) | | | (13) | | 150 | 150 | | | |
| 100110882 | CHICAGO | IL | | 06/29/2023 | | 549 | | 124 | | | 124 | | 673 | 673 | | | |
| 100055212 | GARDNER | IL | | 03/23/2021 | | 442 | | (45) | | | (45) | | 397 | 397 | | | |
| 100151791 | LAS VEGAS | NV | | 05/10/2024 | | 204 | | (15) | | | (15) | | 189 | 189 | | | |
| 100064320 | BALTIMORE | MD | | 07/01/2021 | | 635 | | 2 | | | 2 | | 637 | 637 | | | |
| 100126963 | LAKE WALES | FL | | 08/30/2023 | | 1,014 | | 85 | | | 85 | | 1,099 | 1,099 | | | |
| 100057563 | BALTIMORE | MD | | 06/30/2021 | | 604 | | (14) | | | (14) | | 590 | 590 | | | |
| 100134008 | AMARILLO | TX | | 10/25/2023 | | 210 | | (6) | | | (6) | | 204 | 204 | | | |
| 100127319 | HENRYVILLE | PA | | 08/30/2023 | | 184 | | 18 | | | 18 | | 202 | 202 | | | |
| 100088954 | FORT WORTH | TX | | 11/15/2022 | | 1,281 | | (68) | | | (68) | | 1,213 | 1,213 | | | |
| 100112234 | NASHVILLE | TN | | 06/29/2023 | | 1,695 | | 184 | | | 184 | | 1,879 | 1,879 | | | |
| 100112627 | CONROE | TX | | 06/29/2023 | | 309 | | 15 | | | 15 | | 324 | 324 | | | |
| 100099780 | EAST SYRACUSE | NY | | 02/28/2023 | | 225 | | (6) | | | (6) | | 219 | 219 | | | |
| 100053650 | ASHEBORO | NC | | 03/23/2021 | | 430 | | (110) | | | (110) | | 320 | 320 | | | |
| 100064038 | HATTIESBURG | MS | | 07/01/2021 | | 673 | | 13 | | | 13 | | 686 | 686 | | | |
| 100070496 | CLOVER | SC | | 09/23/2021 | | 555 | | (30) | | | (30) | | 525 | 525 | | | |
| 100112190 | WOODSTOCK | GA | | 06/29/2023 | | 137 | | 29 | | | 29 | | 166 | 166 | | | |
| 100081533 | SHERWOOD | AR | | 03/18/2022 | | 1,730 | | 24 | | | 24 | | 1,754 | 1,754 | | | |
| 100024288 | SNELLVILLE | GA | | 09/20/2018 | | 372 | | (8) | | | (8) | | 364 | 364 | | | |
| 100119876 | ENTERPRISE | AL | | 08/10/2023 | | 234 | | (7) | | | (7) | | 227 | 227 | | | |
| 100062279 | WARREN | PA | | 07/01/2021 | | 870 | | (1) | | | (1) | | 869 | 869 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134028 | DETROIT | MI | | 10/25/2023 | | 210 | | (6) | | | (6) | | 204 | 204 | | | |
| 100114267 | WASHINGTON | DC | | 06/29/2023 | | 1,357 | | (29) | | | (29) | | 1,328 | 1,328 | | | |
| 100063366 | BESSEMER | AL | | 07/01/2021 | | 405 | | (6) | | | (6) | | 399 | 399 | | | |
| 100060579 | CALHOUN | GA | | 06/01/2021 | | 1,064 | | 4 | | | 4 | | 1,068 | 1,068 | | | |
| 100149713 | TOLEDO | OH | | 04/26/2024 | | 67 | | (2) | | | (2) | | 65 | 65 | | | |
| 100077160 | CRITTENDEN | KY | | 01/03/2022 | | 242 | | (3) | | | (3) | | 239 | 239 | | | |
| 100134492 | HARRISBURG | PA | | 10/30/2023 | | 212 | | (13) | | | (13) | | 199 | 199 | | | |
| 100137359 | BALTIMORE | MD | | 12/01/2023 | | 169 | | (10) | | | (10) | | 159 | 159 | | | |
| 100029996 | MYERSVILLE | MD | | 12/20/2018 | | 763 | | 62 | | | 62 | | 825 | 825 | | | |
| 100103139 | WEST ALLIS | WI | | 04/21/2023 | | 252 | | (8) | | | (8) | | 244 | 244 | | | |
| 100101598 | CORCORAN | CA | | 04/26/2023 | | 293 | | (8) | | | (8) | | 285 | 285 | | | |
| 100019667 | YARDLEY | PA | | 07/26/2018 | | 1,078 | | (28) | | | (28) | | 1,050 | 1,050 | | | |
| 100060695 | PLANO | TX | | 06/01/2021 | | 1,070 | | 5 | | | 5 | | 1,075 | 1,075 | | | |
| 100025370 | TULARE | CA | | 09/20/2018 | | 917 | | 126 | | | 126 | | 1,043 | 1,043 | | | |
| 100127093 | TULARE | CA | | 08/30/2023 | | 1,913 | | 195 | | | 195 | | 2,108 | 2,108 | | | |
| 100070465 | BONAIRE | GA | | 09/23/2021 | | 522 | | (28) | | | (28) | | 494 | 494 | | | |
| 100132396 | MEMPHIS | TN | | 11/03/2023 | | 267 | | 11 | | | 11 | | 278 | 278 | | | |
| 100042968 | NORTON | OH | | 05/28/2020 | | 1,654 | | 47 | | | 47 | | 1,701 | 1,701 | | | |
| 100011345 | COTTONTOWN | TN | | 01/27/2017 | | 1,893 | | (24) | | | (24) | | 1,869 | 1,869 | | | |
| 100066837 | DAYTON | OH | | 08/02/2021 | | 210 | | | | | | | 210 | 210 | | | |
| 100155684 | STOCKTON | CA | | 06/18/2024 | | 446 | | (23) | | | (23) | | 423 | 423 | | | |
| 100071622 | JACKSON | TN | | 10/14/2021 | | 499 | | (19) | | | (19) | | 480 | 480 | | | |
| 100061886 | WEIRTON | WV | | 07/01/2021 | | 204 | | (3) | | | (3) | | 201 | 201 | | | |
| 100126472 | LITCHFIELD PARK | AZ | | 08/30/2023 | | 269 | | 29 | | | 29 | | 298 | 298 | | | |
| 100116673 | HOUSTON | TX | | 07/20/2023 | | 459 | | 94 | | | 94 | | 553 | 553 | | | |
| 100023651 | KISSIMMEE | FL | | 09/04/2018 | | 772 | | (18) | | | (18) | | 754 | 754 | | | |
| 100150127 | BIRMINGHAM | AL | | 06/14/2024 | | 203 | | (11) | | | (11) | | 192 | 192 | | | |
| 100115147 | SCRANTON | PA | | 07/17/2023 | | 751 | | (24) | | | (24) | | 727 | 727 | | | |
| 100025255 | LILBURN | GA | | 09/20/2018 | | 412 | | 45 | | | 45 | | 457 | 457 | | | |
| 100026398 | PHOENIX | AZ | | 09/26/2018 | | 866 | | 21 | | | 21 | | 887 | 887 | | | |
| 100026852 | HANOVER PARK | IL | | 09/26/2018 | | 1,386 | | 151 | | | 151 | | 1,537 | 1,537 | | | |
| 100108429 | BALTIMORE | MD | | 05/25/2023 | | 231 | | (6) | | | (6) | | 225 | 225 | | | |
| 100064799 | PENSACOLA | FL | | 07/14/2021 | | 543 | | (25) | | | (25) | | 518 | 518 | | | |
| 100137340 | LAS VEGAS | NV | | 12/01/2023 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100017034 | COLUMBIA | TN | | 05/16/2018 | | 577 | | (19) | | | (19) | | 558 | 558 | | | |
| 100012154 | ORLANDO | FL | | 03/08/2017 | | 708 | | 8 | | | 8 | | 716 | 716 | | | |
| 100118122 | DALLAS | TX | | 07/20/2023 | | 223 | | (13) | | | (13) | | 210 | 210 | | | |
| 100049284 | DADE CITY | FL | | 11/20/2020 | | 397 | | 5 | | | 5 | | 402 | 402 | | | |
| 100012848 | HIALEAH | FL | | 05/25/2017 | | 789 | | 347 | | | 347 | | 1,136 | 1,136 | | | |
| 100092033 | TRENTON | NJ | | 02/09/2023 | | 256 | | (7) | | | (7) | | 249 | 249 | | | |
| 100117016 | JACKSON | TN | | 07/20/2023 | | 430 | | 64 | | | 64 | | 494 | 494 | | | |
| 100038249 | SOUTH HOLLAND | IL | | 11/15/2019 | | 503 | | (30) | | | (30) | | 473 | 473 | | | |
| 100011928 | WESTERVILLE | OH | | 03/08/2017 | | 388 | | 38 | | | 38 | | 426 | 426 | | | |
| 100114305 | PHILADELPHIA | PA | | 06/29/2023 | | 407 | | 264 | | | 264 | | 671 | 671 | | | |
| 100043163 | DOYLESTOWN | PA | | 05/28/2020 | | 1,651 | | 30 | | | 30 | | 1,681 | 1,681 | | | |
| 100044971 | ALBUQUERQUE | NM | | 11/19/2020 | | 678 | | (26) | | | (26) | | 652 | 652 | | | |
| 100112093 | OVERLAND PARK | KS | | 06/29/2023 | | 1,380 | | 61 | | | 61 | | 1,441 | 1,441 | | | |
| 100062226 | PALM BAY | FL | | 07/01/2021 | | 887 | | 1 | | | 1 | | 888 | 888 | | | |
| 100127305 | GOODELLS | MI | | 08/30/2023 | | 1,374 | | 84 | | | 84 | | 1,458 | 1,458 | | | |
| 100111940 | ORANGE CITY | FL | | 06/29/2023 | | 303 | | 99 | | | 99 | | 402 | 402 | | | |
| 100067929 | STANLEY | VA | | 09/23/2021 | | 545 | | (32) | | | (32) | | 513 | 513 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100148991 | MORENO VALLEY | CA | | 04/17/2024 | | 120 | | (3) | | | (3) | | 117 | 117 | | | |
| 100116377 | JACKSONVILLE | FL | | 07/20/2023 | | 396 | | 54 | | | 54 | | 450 | 450 | | | |
| 100127344 | EAST HAVEN | CT | | 08/30/2023 | | 308 | | 17 | | | 17 | | 325 | 325 | | | |
| 100091626 | HOUSTON | TX | | 03/07/2023 | | 427 | | (39) | | | (39) | | 388 | 388 | | | |
| 100134332 | CLEVELAND | OH | | 10/27/2023 | | 150 | | (8) | | | (8) | | 142 | 142 | | | |
| 100081545 | SOUTHPORT | NC | | 03/18/2022 | | 449 | | 12 | | | 12 | | 461 | 461 | | | |
| 100016516 | MARYLAND HEIGHTS | MO | | 04/10/2018 | | 632 | | (13) | | | (13) | | 619 | 619 | | | |
| 100025551 | LAS VEGAS | NV | | 09/20/2018 | | 401 | | 61 | | | 61 | | 462 | 462 | | | |
| 100112950 | MIDDLETOWN | NY | | 06/29/2023 | | 313 | | 268 | | | 268 | | 581 | 581 | | | |
| 100060369 | MAUMELLE | AR | | 06/01/2021 | | 1,007 | | 4 | | | 4 | | 1,011 | 1,011 | | | |
| 100024264 | CHICAGO | IL | | 09/20/2018 | | 568 | | (10) | | | (10) | | 558 | 558 | | | |
| 100062228 | FAYETTEVILLE | GA | | 07/01/2021 | | 841 | | (6) | | | (6) | | 835 | 835 | | | |
| 100140221 | HOLLYWOOD | FL | | 01/11/2024 | | 1,256 | | (21) | | | (21) | | 1,235 | 1,235 | | | |
| 100079511 | ALMA | MI | | 04/25/2022 | | 519 | | (17) | | | (17) | | 502 | 502 | | | |
| 100087174 | BROOKSHIRE | TX | | 10/25/2022 | | 528 | | 18 | | | 18 | | 546 | 546 | | | |
| 100099823 | CHICAGO | IL | | 02/28/2023 | | 270 | | (8) | | | (8) | | 262 | 262 | | | |
| 100053399 | SUFFOLK | VA | | 03/23/2021 | | 1,015 | | (164) | | | (164) | | 851 | 851 | | | |
| 100117033 | GREENVILLE | SC | | 07/20/2023 | | 447 | | 82 | | | 82 | | 529 | 529 | | | |
| 100101654 | DUPONT | WA | | 04/26/2023 | | 371 | | (7) | | | (7) | | 364 | 364 | | | |
| 100057545 | SARASOTA | FL | | 06/30/2021 | | 563 | | (23) | | | (23) | | 540 | 540 | | | |
| 100127321 | LAWRENCEVILLE | GA | | 08/30/2023 | | 559 | | 206 | | | 206 | | 765 | 765 | | | |
| 100117867 | CORAL SPRINGS | FL | | 07/20/2023 | | 234 | | (7) | | | (7) | | 227 | 227 | | | |
| 100029454 | CHICAGO | IL | | 10/26/2018 | | 386 | | 97 | | | 97 | | 483 | 483 | | | |
| 100024305 | EL PASO | TX | | 09/20/2018 | | 547 | | (14) | | | (14) | | 533 | 533 | | | |
| 100044931 | OLATHE | KS | | 11/19/2020 | | 626 | | 87 | | | 87 | | 713 | 713 | | | |
| 100024338 | SACRAMENTO | CA | | 09/20/2018 | | 2,603 | | (84) | | | (84) | | 2,519 | 2,519 | | | |
| 100067024 | GLENS FALLS | NY | | 08/02/2021 | | 701 | | 5 | | | 5 | | 706 | 706 | | | |
| 100023968 | SACRAMENTO | CA | | 09/10/2018 | | 2,946 | | (90) | | | (90) | | 2,856 | 2,856 | | | |
| 100048509 | KISSIMMEE | FL | | 11/20/2020 | | 316 | | 10 | | | 10 | | 326 | 326 | | | |
| 100060354 | SPRING | TX | | 06/01/2021 | | 672 | | 3 | | | 3 | | 675 | 675 | | | |
| 100055395 | SAINT LOUIS | MO | | 03/23/2021 | | 417 | | (10) | | | (10) | | 407 | 407 | | | |
| 100084612 | CANTON | OH | | 08/02/2022 | | 2,568 | | 27 | | | 27 | | 2,595 | 2,595 | | | |
| 100025139 | KISSIMMEE | FL | | 09/20/2018 | | 480 | | 46 | | | 46 | | 526 | 526 | | | |
| 100012155 | MORENO VALLEY | CA | | 03/08/2017 | | 551 | | 56 | | | 56 | | 607 | 607 | | | |
| 100147215 | FALLSBURG | NY | | 03/28/2024 | | 92 | | (3) | | | (3) | | 89 | 89 | | | |
| 100063497 | DES MOINES | IA | | 07/01/2021 | | 686 | | (8) | | | (8) | | 678 | 678 | | | |
| 100113222 | WAIANAE | HI | | 06/29/2023 | | 182 | | 20 | | | 20 | | 202 | 202 | | | |
| 100143615 | MACON | GA | | 02/21/2024 | | 246 | | (7) | | | (7) | | 239 | 239 | | | |
| 100023959 | MOUNT DORA | FL | | 09/10/2018 | | 537 | | (22) | | | (22) | | 515 | 515 | | | |
| 100057678 | HAW RIVER | NC | | 06/30/2021 | | 552 | | (24) | | | (24) | | 528 | 528 | | | |
| 100146396 | FAIRFIELD | CA | | 03/19/2024 | | 573 | | (32) | | | (32) | | 541 | 541 | | | |
| 100111828 | LINDEN | NJ | | 06/29/2023 | | 383 | | 157 | | | 157 | | 540 | 540 | | | |
| 100077392 | STEM | NC | | 01/03/2022 | | 1,177 | | (28) | | | (28) | | 1,149 | 1,149 | | | |
| 100024333 | WOODSTOCK | IL | | 09/20/2018 | | 573 | | (12) | | | (12) | | 561 | 561 | | | |
| 100146206 | TRUSSVILLE | AL | | 03/19/2024 | | 460 | | (21) | | | (21) | | 439 | 439 | | | |
| 100161793 | SAUK VILLAGE | IL | | 07/31/2024 | | 224 | | (3) | | | (3) | | 221 | 221 | | | |
| 100152637 | DENTON | TX | | 05/17/2024 | | 48,663 | | 213 | | | 213 | | 48,876 | 48,876 | | | |
| 100150163 | DETROIT | MI | | 04/30/2024 | | 104 | | (8) | | | (8) | | 96 | 96 | | | |
| 100083902 | MILFORD | NH | | 07/12/2022 | | 5,670 | | 37 | | | 37 | | 5,707 | 5,707 | | | |
| 100114247 | RAHWAY | NJ | | 06/29/2023 | | 1,866 | | 88 | | | 88 | | 1,954 | 1,954 | | | |
| 100013981 | PHOENIX | AZ | | 05/25/2017 | | 356 | | 67 | | | 67 | | 423 | 423 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100156291 | MARION | OH | | 07/25/2024 | | 71 | | (7) | | | (7) | | 64 | 64 | | | |
| 100103140 | TRENTON | NJ | | 04/21/2023 | | 370 | | (12) | | | (12) | | 358 | 358 | | | |
| 100131888 | INDEPENDENCE | MO | | 10/06/2023 | | 193 | | (12) | | | (12) | | 181 | 181 | | | |
| 100074893 | GREECE | NY | | 12/01/2021 | | 913 | | (11) | | | (11) | | 902 | 902 | | | |
| 100103264 | TRENTON | NJ | | 04/27/2023 | | 205 | | (13) | | | (13) | | 192 | 192 | | | |
| 100082193 | GREENVILLE | SC | | 04/14/2022 | | 113 | | (13) | | | (13) | | 100 | 100 | | | |
| 100080964 | THOMASTON | GA | | 03/18/2022 | | 561 | | 3 | | | 3 | | 564 | 564 | | | |
| 100045494 | MISSOURI CITY | TX | | 11/25/2020 | | 685 | | (30) | | | (30) | | 655 | 655 | | | |
| 100112518 | SHIRLEY | NY | | 06/29/2023 | | 3,257 | | 634 | | | 634 | | 3,891 | 3,891 | | | |
| 100161813 | BOONE | NC | | 07/31/2024 | | 287 | | (2) | | | (2) | | 285 | 285 | | | |
| 100162339 | KEAAU | HI | | 08/06/2024 | | 161 | | (8) | | | (8) | | 153 | 153 | | | |
| 100024832 | MADISON HEIGHTS | MI | | 09/20/2018 | | 362 | | 59 | | | 59 | | 421 | 421 | | | |
| 100063413 | MULLICA HILL | NJ | | 07/01/2021 | | 216 | | (2) | | | (2) | | 214 | 214 | | | |
| 100016585 | INDIALANTIC | FL | | 04/10/2018 | | 605 | | (19) | | | (19) | | 586 | 586 | | | |
| 100112449 | CHESHIRE | CT | | 06/29/2023 | | 442 | | 175 | | | 175 | | 617 | 617 | | | |
| 100113617 | DEFUNIAK SPRINGS | FL | | 06/29/2023 | | 341 | | 131 | | | 131 | | 472 | 472 | | | |
| 100060372 | TOMBALL | TX | | 06/01/2021 | | 805 | | 3 | | | 3 | | 808 | 808 | | | |
| 100062392 | TUSCALOOSA | AL | | 07/01/2021 | | 1,087 | | (8) | | | (8) | | 1,079 | 1,079 | | | |
| 100054174 | TRENTON | NJ | | 03/23/2021 | | 1,104 | | (63) | | | (63) | | 1,041 | 1,041 | | | |
| 100128259 | MIAMI | FL | | 09/14/2023 | | 213 | | (21) | | | (21) | | 192 | 192 | | | |
| 100111665 | JOHNSTON | RI | | 06/29/2023 | | 274 | | 201 | | | 201 | | 475 | 475 | | | |
| 100062683 | ROANOKE | VA | | 07/01/2021 | | 345 | | (3) | | | (3) | | 342 | 342 | | | |
| 100061475 | HOUSTON | TX | | 06/01/2021 | | 206 | | 1 | | | 1 | | 207 | 207 | | | |
| 100064743 | CHARLOTTE | NC | | 07/14/2021 | | 740 | | (38) | | | (38) | | 702 | 702 | | | |
| 100061180 | ELIZABETHTON | TN | | 06/01/2021 | | 469 | | 2 | | | 2 | | 471 | 471 | | | |
| 100154150 | NEW ORLEANS | LA | | 07/11/2024 | | 138 | | (8) | | | (8) | | 130 | 130 | | | |
| 100063747 | OMAHA | NE | | 07/01/2021 | | 641 | | (1) | | | (1) | | 640 | 640 | | | |
| 100018093 | CHAPEL HILL | NC | | 06/08/2018 | | 580 | | (12) | | | (12) | | 568 | 568 | | | |
| 100158479 | PHILADELPHIA | PA | | 07/10/2024 | | 225 | | (11) | | | (11) | | 214 | 214 | | | |
| 100143806 | LAS VEGAS | NV | | 02/28/2024 | | 135 | | (11) | | | (11) | | 124 | 124 | | | |
| 100055564 | CASA GRANDE | AZ | | 03/23/2021 | | 1,855 | | (88) | | | (88) | | 1,767 | 1,767 | | | |
| 100046351 | CUMMING | GA | | 11/25/2020 | | 2,337 | | (72) | | | (72) | | 2,265 | 2,265 | | | |
| 100134027 | MISHAWAKA | IN | | 10/25/2023 | | 240 | | (5) | | | (5) | | 235 | 235 | | | |
| 100147224 | WARREN | OH | | 03/28/2024 | | 164 | | (1) | | | (1) | | 163 | 163 | | | |
| 100138964 | MIAMI | FL | | 12/21/2023 | | 406 | | 208 | | | 208 | | 614 | 614 | | | |
| 100047609 | TRAFFORD | PA | | 11/20/2020 | | 536 | | (16) | | | (16) | | 520 | 520 | | | |
| 100064796 | JACKSONVILLE | NC | | 07/14/2021 | | 675 | | (31) | | | (31) | | 644 | 644 | | | |
| 100126438 | INDIANAPOLIS | IN | | 08/30/2023 | | 223 | | (5) | | | (5) | | 218 | 218 | | | |
| 100079099 | PASADENA | TX | | 02/24/2022 | | 551 | | (5) | | | (5) | | 546 | 546 | | | |
| 100147687 | CALUMET CITY | IL | | 04/04/2024 | | 208 | | (3) | | | (3) | | 205 | 205 | | | |
| 100011901 | ORLANDO | FL | | 03/08/2017 | | 740 | | 105 | | | 105 | | 845 | 845 | | | |
| 100146231 | ALBUQUERQUE | NM | | 03/19/2024 | | 485 | | (19) | | | (19) | | 466 | 466 | | | |
| 100031220 | CRANSTON | RI | | 03/29/2019 | | 647 | | 77 | | | 77 | | 724 | 724 | | | |
| 100113998 | COLORADO SPRINGS | CO | | 06/29/2023 | | 500 | | 19 | | | 19 | | 519 | 519 | | | |
| 100140556 | EAST STROUDSBURG | PA | | 01/19/2024 | | 238 | | (8) | | | (8) | | 230 | 230 | | | |
| 100100044 | TAMARAC | FL | | 03/28/2023 | | 159 | | (15) | | | (15) | | 144 | 144 | | | |
| 100111327 | RICHTON PARK | IL | | 06/29/2023 | | 601 | | 422 | | | 422 | | 1,023 | 1,023 | | | |
| 100145962 | HACIENDA HEIGHTS | CA | | 03/19/2024 | | 652 | | (28) | | | (28) | | 624 | 624 | | | |
| 100061434 | CHICAGO | IL | | 06/01/2021 | | 543 | | 2 | | | 2 | | 545 | 545 | | | |
| 100074902 | MARTINEZ | GA | | 12/01/2021 | | 393 | | (12) | | | (12) | | 381 | 381 | | | |
| 100109838 | MILLVILLE | NJ | | 06/22/2023 | | 198 | | (9) | | | (9) | | 189 | 189 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100087 | FAYETTEVILLE | NC | | 03/28/2023 | | 234 | | (12) | | | (12) | | 222 | 222 | | | |
| 100161810 | WASHINGTON | IN | | 07/31/2024 | | 205 | | (5) | | | (5) | | 200 | 200 | | | |
| 100018096 | GEORGETOWN | TX | | 06/08/2018 | | 599 | | (14) | | | (14) | | 585 | 585 | | | |
| 100127376 | MIAMI | FL | | 08/30/2023 | | 416 | | 302 | | | 302 | | 718 | 718 | | | |
| 100024618 | HOMESTEAD | FL | | 09/20/2018 | | 249 | | 48 | | | 48 | | 297 | 297 | | | |
| 100146034 | INDIO | CA | | 03/19/2024 | | 529 | | (27) | | | (27) | | 502 | 502 | | | |
| 100119693 | SOUTH FALLSBURG | NY | | 08/08/2023 | | 258 | | (9) | | | (9) | | 249 | 249 | | | |
| 100145788 | PETERSBURG | VA | | 05/08/2024 | | 244 | | (9) | | | (9) | | 235 | 235 | | | |
| 100029390 | SACRAMENTO | CA | | 10/26/2018 | | 300 | | 59 | | | 59 | | 359 | 359 | | | |
| 100020135 | JACKSONVILLE | FL | | 07/17/2018 | | 1,011 | | (32) | | | (32) | | 979 | 979 | | | |
| 100133141 | SAPULPA | OK | | 11/29/2023 | | 211 | | (5) | | | (5) | | 206 | 206 | | | |
| 100100080 | SILER CITY | NC | | 03/28/2023 | | 198 | | (10) | | | (10) | | 188 | 188 | | | |
| 100141109 | TRENTON | NJ | | 01/30/2024 | | 252 | | (9) | | | (9) | | 243 | 243 | | | |
| 100000170 | PITTSBORO | NC | | 09/27/2016 | | 2,787 | | (114) | | | (114) | | 2,673 | 2,673 | | | |
| 100079012 | CLEVELAND | OH | | 02/24/2022 | | 548 | | (12) | | | (12) | | 536 | 536 | | | |
| 100112284 | KING CITY | CA | | 06/29/2023 | | 399 | | 27 | | | 27 | | 426 | 426 | | | |
| 100068062 | CORPUS CHRISTI | TX | | 09/23/2021 | | 594 | | (12) | | | (12) | | 582 | 582 | | | |
| 100062846 | MANLEY | NE | | 07/01/2021 | | 808 | | (11) | | | (11) | | 797 | 797 | | | |
| 100035470 | SOUTHERN PINES | NC | | 08/21/2019 | | 1,084 | | (48) | | | (48) | | 1,036 | 1,036 | | | |
| 100026392 | PALM COAST | FL | | 09/26/2018 | | 2,073 | | 63 | | | 63 | | 2,136 | 2,136 | | | |
| 100116965 | SNELLVILLE | GA | | 07/20/2023 | | 563 | | 181 | | | 181 | | 744 | 744 | | | |
| 100078938 | COLUMBIA | MO | | 02/24/2022 | | 526 | | (8) | | | (8) | | 518 | 518 | | | |
| 100111745 | SEATTLE | WA | | 06/29/2023 | | 269 | | 137 | | | 137 | | 406 | 406 | | | |
| 100119830 | GARY | IN | | 08/08/2023 | | 233 | | (4) | | | (4) | | 229 | 229 | | | |
| 100018266 | GERMANTOWN | MD | | 06/27/2018 | | 724 | | (10) | | | (10) | | 714 | 714 | | | |
| 100055391 | PLANO | IL | | 03/23/2021 | | 749 | | (45) | | | (45) | | 704 | 704 | | | |
| 100054859 | MADISON HEIGHTS | VA | | 03/23/2021 | | 1,328 | | (297) | | | (297) | | 1,031 | 1,031 | | | |
| 100023551 | DES MOINES | IA | | 09/04/2018 | | 600 | | (13) | | | (13) | | 587 | 587 | | | |
| 100063147 | GARDENDALE | AL | | 07/01/2021 | | 1,121 | | (4) | | | (4) | | 1,117 | 1,117 | | | |
| 100102702 | PITTSBURGH | PA | | 06/22/2023 | | 2,231 | | (135) | | | (135) | | 2,096 | 2,096 | | | |
| 100048983 | LESTER PRAIRIE | MN | | 11/20/2020 | | 400 | | (4) | | | (4) | | 396 | 396 | | | |
| 100044252 | PALMDALE | CA | | 08/19/2020 | | 325 | | 30 | | | 30 | | 355 | 355 | | | |
| 100063346 | OMAHA | NE | | 07/01/2021 | | 238 | | (2) | | | (2) | | 236 | 236 | | | |
| 100113575 | NEWNAN | GA | | 06/29/2023 | | 206 | | 101 | | | 101 | | 307 | 307 | | | |
| 100161843 | PHILADELPHIA | PA | | 07/31/2024 | | 238 | | (3) | | | (3) | | 235 | 235 | | | |
| 100023349 | DENTON | TX | | 08/16/2018 | | 9,892 | | (285) | | | (285) | | 9,607 | 9,607 | | | |
| 100025595 | NASHVILLE | TN | | 09/20/2018 | | 365 | | 77 | | | 77 | | 442 | 442 | | | |
| 100013172 | BAKERSFIELD (AREA) | CA | | 05/25/2017 | | 361 | | 28 | | | 28 | | 389 | 389 | | | |
| 100136795 | MEMPHIS | TN | | 11/27/2023 | | 186 | | (6) | | | (6) | | 180 | 180 | | | |
| 100024058 | LAS VEGAS | NV | | 09/10/2018 | | 659 | | (27) | | | (27) | | 632 | 632 | | | |
| 100069444 | GOOSE CREEK | SC | | 09/01/2021 | | 659 | | | | | | | 659 | 659 | | | |
| 100142497 | ANDERSON | SC | | 03/08/2024 | | 221 | | (17) | | | (17) | | 204 | 204 | | | |
| 100024360 | EUREKA | CA | | 09/20/2018 | | 577 | | (7) | | | (7) | | 570 | 570 | | | |
| 100102593 | CLARKSVILLE | IN | | 06/07/2023 | | 271 | | (6) | | | (6) | | 265 | 265 | | | |
| 100048905 | LURAY | VA | | 11/20/2020 | | 301 | | 39 | | | 39 | | 340 | 340 | | | |
| 100134883 | TAYLOR | MI | | 10/30/2023 | | 2,384 | | (18) | | | (18) | | 2,366 | 2,366 | | | |
| 100076188 | WILLIAMSBURG | VA | | 01/07/2022 | | 2,039 | | (54) | | | (54) | | 1,985 | 1,985 | | | |
| 100139508 | TULSA | OK | | 12/28/2023 | | 168 | | (11) | | | (11) | | 157 | 157 | | | |
| 100100145 | MYRTLE BEACH | SC | | 03/28/2023 | | 857 | | (32) | | | (32) | | 825 | 825 | | | |
| 100024468 | BREWSTER | NY | | 09/20/2018 | | 274 | | 45 | | | 45 | | 319 | 319 | | | |
| 100044421 | BROWNSVILLE | OH | | 11/19/2020 | | 310 | | (52) | | | (52) | | 258 | 258 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100075474 | HILLSBORO | IN | | 12/01/2021 | | 655 | | (19) | | | (19) | | 636 | 636 | | | |
| 100126981 | STEVENSVILLE | MD | | 08/30/2023 | | 117 | | 34 | | | 34 | | 151 | 151 | | | |
| 100109961 | LINDENWOLD | NJ | | 06/22/2023 | | 224 | | (6) | | | (6) | | 218 | 218 | | | |
| 3310051388 | AMSTERDAM | NY | | 06/08/2023 | | 89 | | | | | | | 89 | 89 | | | |
| 100143612 | MEMPHIS | TN | | 02/21/2024 | | 230 | | (9) | | | (9) | | 221 | 221 | | | |
| 100100617 | CINCINNATI | OH | | 04/27/2023 | | 166 | | (8) | | | (8) | | 158 | 158 | | | |
| 100011691 | SIKESTON | MO | | 03/08/2017 | | 1,257 | | 121 | | | 121 | | 1,378 | 1,378 | | | |
| 100153621 | ROSEVILLE | MI | | 05/31/2024 | | 216 | | (9) | | | (9) | | 207 | 207 | | | |
| 100024858 | SMALLWOOD | NY | | 09/20/2018 | | 1,188 | | 261 | | | 261 | | 1,449 | 1,449 | | | |
| 100000377 | MANOR | TX | | 09/27/2016 | | 647 | | (34) | | | (34) | | 613 | 613 | | | |
| 100146467 | WENONAH | NJ | | 03/19/2024 | | 470 | | (24) | | | (24) | | 446 | 446 | | | |
| 100079180 | NEW FRANKLIN | OH | | 02/24/2022 | | 536 | | 1 | | | 1 | | 537 | 537 | | | |
| 100017688 | IMMOKALEE | FL | | 04/26/2018 | | 682 | | 155 | | | 155 | | 837 | 837 | | | |
| 100149725 | PHILADELPHIA | PA | | 04/26/2024 | | 65 | | (3) | | | (3) | | 62 | 62 | | | |
| 100077128 | CARTERSVILLE | GA | | 01/03/2022 | | 879 | | (13) | | | (13) | | 866 | 866 | | | |
| 100126586 | WINDHAM | ME | | 08/30/2023 | | 479 | | 176 | | | 176 | | 655 | 655 | | | |
| 100063094 | SPRINGFIELD | MA | | 07/01/2021 | | 823 | | (8) | | | (8) | | 815 | 815 | | | |
| 100136784 | UPPER MARLBORO | MD | | 11/27/2023 | | 206 | | (5) | | | (5) | | 201 | 201 | | | |
| 100146530 | ROUND ROCK | TX | | 03/19/2024 | | 487 | | (25) | | | (25) | | 462 | 462 | | | |
| 100143591 | GRAND BAY | AL | | 02/21/2024 | | 311 | | (12) | | | (12) | | 299 | 299 | | | |
| 100144274 | TRENTON | NJ | | 03/07/2024 | | 184 | | (16) | | | (16) | | 168 | 168 | | | |
| 100111674 | UTICA | MI | | 06/29/2023 | | 202 | | 6 | | | 6 | | 208 | 208 | | | |
| 100152495 | HOUSTON | TX | | 05/16/2024 | | 212 | | (18) | | | (18) | | 194 | 194 | | | |
| 100019945 | HAVERTOWN | PA | | 07/30/2018 | | 615 | | (9) | | | (9) | | 606 | 606 | | | |
| 100112987 | BURBANK | IL | | 06/29/2023 | | 618 | | 282 | | | 282 | | 900 | 900 | | | |
| 100043649 | CHILTON | WI | | 08/13/2020 | | 406 | | 42 | | | 42 | | 448 | 448 | | | |
| 100062108 | GRIFFITH | IN | | 07/01/2021 | | 725 | | | | | | | 725 | 725 | | | |
| 100153905 | PHILADELPHIA | PA | | 06/05/2024 | | 147 | | (3) | | | (3) | | 144 | 144 | | | |
| 100155866 | BELLEVUE | WA | | 06/18/2024 | | 378 | | (32) | | | (32) | | 346 | 346 | | | |
| 100011636 | N LAUDERDALE | FL | | 03/08/2017 | | 243 | | 77 | | | 77 | | 320 | 320 | | | |
| 100044039 | CHICAGO | IL | | 08/19/2020 | | 293 | | 2 | | | 2 | | 295 | 295 | | | |
| 100146556 | ELK RIDGE | UT | | 03/19/2024 | | 326 | | (13) | | | (13) | | 313 | 313 | | | |
| 100149891 | WARNER ROBINS | GA | | 04/29/2024 | | 143 | | (7) | | | (7) | | 136 | 136 | | | |
| 100111750 | WYNCOTE | PA | | 06/29/2023 | | 402 | | 226 | | | 226 | | 628 | 628 | | | |
| 100060498 | CLARKSVILLE | TN | | 06/01/2021 | | 292 | | 1 | | | 1 | | 293 | 293 | | | |
| 100153597 | BELLE VERNON | PA | | 05/31/2024 | | 448 | | (18) | | | (18) | | 430 | 430 | | | |
| 100062004 | MOBILE | AL | | 07/01/2021 | | 1,492 | | (16) | | | (16) | | 1,476 | 1,476 | | | |
| 100065693 | BRISTOL | CT | | 07/28/2021 | | 823 | | (11) | | | (11) | | 812 | 812 | | | |
| 100086376 | RANGELY | CO | | 09/23/2022 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100147520 | CLEVELAND | OH | | 04/03/2024 | | 208 | | (15) | | | (15) | | 193 | 193 | | | |
| 100136800 | ROLLING MEADOWS | IL | | 11/27/2023 | | 214 | | (2) | | | (2) | | 212 | 212 | | | |
| 100070639 | DENVER | CO | | 10/01/2021 | | 1,074 | | (10) | | | (10) | | 1,064 | 1,064 | | | |
| 100061621 | NORTH AUGUSTA | SC | | 07/01/2021 | | 1,368 | | (16) | | | (16) | | 1,352 | 1,352 | | | |
| 100030082 | CHICAGO | IL | | 12/20/2018 | | 839 | | (4) | | | (4) | | 835 | 835 | | | |
| 100158519 | LORAIN | OH | | 07/10/2024 | | 152 | | (6) | | | (6) | | 146 | 146 | | | |
| 100090859 | GRAND PRAIRIE | TX | | 01/06/2023 | | 24,824 | | (529) | | | (529) | | 24,295 | 24,295 | | | |
| 100013965 | SAINT PAUL | MN | | 05/25/2017 | | 394 | | 72 | | | 72 | | 466 | 466 | | | |
| 100146239 | DECATUR | TX | | 03/19/2024 | | 1,173 | | 13 | | | 13 | | 1,186 | 1,186 | | | |
| 100019811 | VILAS | NC | | 07/26/2018 | | 591 | | (12) | | | (12) | | 579 | 579 | | | |
| 100099634 | JACKSON | MI | | 04/06/2023 | | 157 | | (14) | | | (14) | | 143 | 143 | | | |
| 100060927 | HOGANSVILLE | GA | | 06/01/2021 | | 807 | | 4 | | | 4 | | 811 | 811 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146611 | FAYETTEVILLE | NC | | 03/20/2024 | | 156 | | (10) | | | (10) | | 146 | 146 | | | |
| 100152492 | COLUMBIA | SC | | 05/16/2024 | | 199 | | (9) | | | (9) | | 190 | 190 | | | |
| 100060601 | WATERFORD | MI | | 06/01/2021 | | 566 | | 2 | | | 2 | | 568 | 568 | | | |
| 100028689 | MIAMI | FL | | 10/26/2018 | | 311 | | 30 | | | 30 | | 341 | 341 | | | |
| 100064856 | RICHMOND HEIGHTS | MO | | 07/14/2021 | | 739 | | (31) | | | (31) | | 708 | 708 | | | |
| 100131686 | LOUISVILLE | KY | | 10/06/2023 | | 367 | | 23 | | | 23 | | 390 | 390 | | | |
| 100024266 | FLOWERY BRANCH | GA | | 09/20/2018 | | 966 | | (16) | | | (16) | | 950 | 950 | | | |
| 100019779 | EAST STROUDSBURG | PA | | 07/26/2018 | | 391 | | (7) | | | (7) | | 384 | 384 | | | |
| 100065072 | NORTH CHARLESTON | SC | | 07/14/2021 | | 586 | | (17) | | | (17) | | 569 | 569 | | | |
| 100012744 | SACRAMENTO | CA | | 05/25/2017 | | 1,148 | | 190 | | | 190 | | 1,338 | 1,338 | | | |
| 100020345 | BARNEGAT | NJ | | 07/17/2018 | | 536 | | (22) | | | (22) | | 514 | 514 | | | |
| 100120215 | LOS ANGELES | CA | | 08/18/2023 | | 244 | | (4) | | | (4) | | 240 | 240 | | | |
| 100062044 | CANTON | GA | | 07/01/2021 | | 734 | | (11) | | | (11) | | 723 | 723 | | | |
| 100076481 | GARY | IN | | 12/21/2021 | | 420 | | (42) | | | (42) | | 378 | 378 | | | |
| 100018462 | SAVANNAH | GA | | 06/27/2018 | | 562 | | (9) | | | (9) | | 553 | 553 | | | |
| 100139417 | MEMPHIS | TN | | 12/28/2023 | | 182 | | (5) | | | (5) | | 177 | 177 | | | |
| 100055486 | WOODSTOCK | IL | | 03/23/2021 | | 1,622 | | (149) | | | (149) | | 1,473 | 1,473 | | | |
| 100113600 | SHAWNEE | KS | | 06/29/2023 | | 215 | | 91 | | | 91 | | 306 | 306 | | | |
| 100062913 | TUSCALOOSA | AL | | 07/01/2021 | | 801 | | (9) | | | (9) | | 792 | 792 | | | |
| 100126444 | MONTROSE | GA | | 08/30/2023 | | 1,097 | | (126) | | | (126) | | 971 | 971 | | | |
| 100111005 | HAMPTON | VA | | 06/29/2023 | | 906 | | (48) | | | (48) | | 858 | 858 | | | |
| 100112808 | GARDEN CITY | MI | | 06/29/2023 | | 393 | | 262 | | | 262 | | 655 | 655 | | | |
| 100025267 | BOYNTON BEACH | FL | | 09/20/2018 | | 373 | | 142 | | | 142 | | 515 | 515 | | | |
| 100126563 | JACKSONVILLE | FL | | 08/30/2023 | | 521 | | (27) | | | (27) | | 494 | 494 | | | |
| 100043181 | KISSIMMEE | FL | | 05/28/2020 | | 2,273 | | 14 | | | 14 | | 2,287 | 2,287 | | | |
| 100145914 | LAS VEGAS | NV | | 03/19/2024 | | 538 | | (21) | | | (21) | | 517 | 517 | | | |
| 100030363 | GRANTS PASS | OR | | 12/20/2018 | | 456 | | 23 | | | 23 | | 479 | 479 | | | |
| 100137369 | PLEASANTVILLE | NJ | | 12/01/2023 | | 165 | | (7) | | | (7) | | 158 | 158 | | | |
| 100130394 | SPENCER | OK | | 09/28/2023 | | 168 | | (14) | | | (14) | | 154 | 154 | | | |
| 100136546 | CAPE CHARLES | VA | | 11/20/2023 | | 432,947 | | 5,464 | | | 5,464 | | 438,411 | 438,411 | | | |
| 100088860 | VOLO | IL | | 11/15/2022 | | 2,013 | | (4) | | | (4) | | 2,009 | 2,009 | | | |
| 100141222 | JEFFERSON CITY | MO | | 01/30/2024 | | 190 | | (9) | | | (9) | | 181 | 181 | | | |
| 100119845 | REDFORD | MI | | 08/08/2023 | | 309 | | (7) | | | (7) | | 302 | 302 | | | |
| 100030670 | MIDDLEVILLE | MI | | 04/09/2019 | | 2,584 | | 94 | | | 94 | | 2,678 | 2,678 | | | |
| 100083661 | LEBANON | PA | | 06/23/2022 | | 211 | | (3) | | | (3) | | 208 | 208 | | | |
| 100070482 | SOUTH EUCLID | OH | | 09/23/2021 | | 501 | | (27) | | | (27) | | 474 | 474 | | | |
| 100112584 | HESPERIA | CA | | 06/29/2023 | | 404 | | 248 | | | 248 | | 652 | 652 | | | |
| 100054201 | COSBY | TN | | 03/23/2021 | | 351 | | (25) | | | (25) | | 326 | 326 | | | |
| 100118159 | DECATUR | GA | | 07/20/2023 | | 162 | | (14) | | | (14) | | 148 | 148 | | | |
| 100120720 | RUSKIN | FL | | 08/25/2023 | | 149,257 | | 1,477 | | | 1,477 | | 150,734 | 150,734 | | | |
| 100155174 | SEAFORD | DE | | 07/19/2024 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100153419 | SALEM | NH | | 05/30/2024 | | 256 | | (9) | | | (9) | | 247 | 247 | | | |
| 100054699 | CROSSVILLE | TN | | 03/23/2021 | | 527 | | (34) | | | (34) | | 493 | 493 | | | |
| 100062835 | BALTIMORE | MD | | 07/01/2021 | | 846 | | (1) | | | (1) | | 845 | 845 | | | |
| 100151872 | HOUSTON | TX | | 05/10/2024 | | 194 | | (13) | | | (13) | | 181 | 181 | | | |
| 100079039 | CUYAHOGA FALLS | OH | | 02/24/2022 | | 531 | | (6) | | | (6) | | 525 | 525 | | | |
| 100055640 | OMAHA | NE | | 03/23/2021 | | (232) | | 2 | | | 2 | | (230) | 482 | | 712 | 712 |
| 100099955 | MYRTLE BEACH | SC | | 03/28/2023 | | 196 | | (8) | | | (8) | | 188 | 188 | | | |
| 100101804 | PHILADELPHIA | PA | | 03/31/2023 | | 260 | | (6) | | | (6) | | 254 | 254 | | | |
| 100029309 | PELHAM | AL | | 10/26/2018 | | 501 | | 20 | | | 20 | | 521 | 521 | | | |
| 100020160 | WILMINGTON | DE | | 07/17/2018 | | 555 | | (18) | | | (18) | | 537 | 537 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100099 | KISSIMMEE | FL | | 03/28/2023 | | 255 | | | | | | | 255 | 255 | | | |
| 100129934 | SOUTH BEND | IN | | 09/27/2023 | | 145 | | (4) | | | (4) | | 141 | 141 | | | |
| 100029795 | CHICAGO | IL | | 10/26/2018 | | 442 | | 198 | | | 198 | | 640 | 640 | | | |
| 100141093 | DETROIT | MI | | 01/30/2024 | | 224 | | (7) | | | (7) | | 217 | 217 | | | |
| 100010890 | CONSTANTINE | MI | | 12/23/2016 | | 1,079 | | 49 | | | 49 | | 1,128 | 1,128 | | | |
| 100026638 | WESTBURY | NY | | 09/26/2018 | | 1,403 | | 1,414 | | | 1,414 | | 2,817 | 2,817 | | | |
| 100023738 | SAN DIEGO | CA | | 09/04/2018 | | 1,699 | | (20) | | | (20) | | 1,679 | 1,679 | | | |
| 100066207 | ANDOVER | KS | | 08/02/2021 | | 890 | | (1) | | | (1) | | 889 | 889 | | | |
| 100031281 | BAKERSFIELD | CA | | 03/29/2019 | | 394 | | 54 | | | 54 | | 448 | 448 | | | |
| 100028107 | JACKSONVILLE | FL | | 10/26/2018 | | 355 | | 38 | | | 38 | | 393 | 393 | | | |
| 100064495 | CADIZ | KY | | 07/01/2021 | | 499 | | 17 | | | 17 | | 516 | 516 | | | |
| 100112999 | SAN BERNARDINO | CA | | 06/29/2023 | | 435 | | 190 | | | 190 | | 625 | 625 | | | |
| 100109971 | BRIDGETON | NJ | | 06/22/2023 | | 196 | | (8) | | | (8) | | 188 | 188 | | | |
| 100060694 | RICHMOND | VA | | 06/01/2021 | | 992 | | 4 | | | 4 | | 996 | 996 | | | |
| 100092009 | VERMILION | OH | | 02/09/2023 | | 257 | | (8) | | | (8) | | 249 | 249 | | | |
| 100020025 | MARANA | AZ | | 07/30/2018 | | 564 | | (20) | | | (20) | | 544 | 544 | | | |
| 100146086 | WOODBRIDGE | VA | | 03/19/2024 | | 441 | | (22) | | | (22) | | 419 | 419 | | | |
| 100062942 | NEENAH | WI | | 07/01/2021 | | 1,069 | | (14) | | | (14) | | 1,055 | 1,055 | | | |
| 100013037 | LAS VEGAS | NV | | 05/25/2017 | | 305 | | 80 | | | 80 | | 385 | 385 | | | |
| 100012089 | PROVIDENCE | RI | | 03/08/2017 | | 1,149 | | 62 | | | 62 | | 1,211 | 1,211 | | | |
| 100111295 | FALLBROOK | CA | | 06/29/2023 | | 1,344 | | 107 | | | 107 | | 1,451 | 1,451 | | | |
| 100126879 | MIAMI | FL | | 08/30/2023 | | 240 | | 176 | | | 176 | | 416 | 416 | | | |
| 100043828 | MERRITT ISLAND | FL | | 08/13/2020 | | 469 | | 82 | | | 82 | | 551 | 551 | | | |
| 100057788 | BLANCHARD | OK | | 06/30/2021 | | 993 | | (22) | | | (22) | | 971 | 971 | | | |
| 100031187 | LARGO | FL | | 03/29/2019 | | 1,725 | | 63 | | | 63 | | 1,788 | 1,788 | | | |
| 100130458 | HUNTINGBURG | IN | | 09/28/2023 | | 192 | | (14) | | | (14) | | 178 | 178 | | | |
| 100031139 | POSEN | IL | | 03/29/2019 | | 583 | | 34 | | | 34 | | 617 | 617 | | | |
| 100062464 | SAN ANTONIO | TX | | 07/01/2021 | | 606 | | (10) | | | (10) | | 596 | 596 | | | |
| 100050252 | FALL RIVER | MA | | 11/20/2020 | | 659 | | (1) | | | (1) | | 658 | 658 | | | |
| 100103134 | HARTFORD | CT | | 04/21/2023 | | 265 | | (11) | | | (11) | | 254 | 254 | | | |
| 100045432 | KINGSTREE | SC | | 11/25/2020 | | 1,208 | | (107) | | | (107) | | 1,101 | 1,101 | | | |
| 100092006 | NORFOLK | VA | | 02/09/2023 | | 249 | | (7) | | | (7) | | 242 | 242 | | | |
| 100060945 | TUCSON | AZ | | 06/01/2021 | | 831 | | 4 | | | 4 | | 835 | 835 | | | |
| 100090222 | HOUSTON | TX | | 01/13/2023 | | 549 | | (38) | | | (38) | | 511 | 511 | | | |
| 100048989 | RIO RANCHO | NM | | 11/20/2020 | | 640 | | (23) | | | (23) | | 617 | 617 | | | |
| 100161847 | SCOTRUN | PA | | 07/31/2024 | | 201 | | (8) | | | (8) | | 193 | 193 | | | |
| 100113295 | FLORISSANT | MO | | 06/29/2023 | | 218 | | 41 | | | 41 | | 259 | 259 | | | |
| 100146533 | SUN LAKES | AZ | | 03/19/2024 | | 466 | | (24) | | | (24) | | 442 | 442 | | | |
| 100028042 | LAND O LAKES | FL | | 10/26/2018 | | 413 | | 49 | | | 49 | | 462 | 462 | | | |
| 100155828 | PENNSBURG | PA | | 06/18/2024 | | 277 | | (22) | | | (22) | | 255 | 255 | | | |
| 100064137 | SAN ANTONIO | TX | | 07/01/2021 | | 1,263 | | 2 | | | 2 | | 1,265 | 1,265 | | | |
| 100048217 | OAKWOOD HILLS | IL | | 11/20/2020 | | 1,654 | | (3) | | | (3) | | 1,651 | 1,651 | | | |
| 100109676 | STOCKTON | CA | | 06/16/2023 | | 264 | | (22) | | | (22) | | 242 | 242 | | | |
| 100029509 | MOUNT JULIET | TN | | 10/26/2018 | | 1,136 | | 6 | | | 6 | | 1,142 | 1,142 | | | |
| 100113360 | PEMBROKE PINES | FL | | 06/29/2023 | | 665 | | 155 | | | 155 | | 820 | 820 | | | |
| 100138377 | MOBILE | AL | | 12/18/2023 | | 512 | | (21) | | | (21) | | 491 | 491 | | | |
| 100044143 | REMINGTON | VA | | 08/19/2020 | | 493 | | (5) | | | (5) | | 488 | 488 | | | |
| 100164982 | ST. LOUIS | MO | | 08/28/2024 | | 87 | | (2) | | | (2) | | 85 | 85 | | | |
| 100023297 | MANASSAS PARK | VA | | 08/16/2018 | | 2,869 | | (52) | | | (52) | | 2,817 | 2,817 | | | |
| 100060343 | SYLACAUGA | AL | | 06/01/2021 | | 841 | | 4 | | | 4 | | 845 | 845 | | | |
| 100068311 | LAFAYETTE | IN | | 08/25/2021 | | 486 | | (6) | | | (6) | | 480 | 480 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155868 | LEESBURG | VA | | 06/18/2024 | | 255 | | (20) | | | (20) | | 235 | 235 | | | |
| 100137451 | JACKSON | MI | | 01/11/2024 | | 171 | | (13) | | | (13) | | 158 | 158 | | | |
| 100031170 | PALM BAY | FL | | 03/29/2019 | | 1,620 | | (19) | | | (19) | | 1,601 | 1,601 | | | |
| 100010900 | BRICK | NJ | | 12/23/2016 | | 1,520 | | 356 | | | 356 | | 1,876 | 1,876 | | | |
| 100154514 | FARMVILLE | VA | | 06/14/2024 | | 143 | | (3) | | | (3) | | 140 | 140 | | | |
| 100141195 | OKLAHOMA CITY | OK | | 01/30/2024 | | 9,457 | | (98) | | | (98) | | 9,359 | 9,359 | | | |
| 100076870 | WEST ST PAUL | MN | | 01/03/2022 | | 768 | | (13) | | | (13) | | 755 | 755 | | | |
| 100113779 | ARNOLD | MO | | 06/29/2023 | | 2,257 | | 231 | | | 231 | | 2,488 | 2,488 | | | |
| 100068383 | PHILADELPHIA | PA | | 08/25/2021 | | 513 | | (7) | | | (7) | | 506 | 506 | | | |
| 100030146 | COLUMBIA | SC | | 12/20/2018 | | 1,641 | | 105 | | | 105 | | 1,746 | 1,746 | | | |
| 100028739 | POTTER | WI | | 10/26/2018 | | 334 | | 53 | | | 53 | | 387 | 387 | | | |
| 100126673 | PHOENIX | AZ | | 08/30/2023 | | 452 | | 25 | | | 25 | | 477 | 477 | | | |
| 100077486 | DOUGLASVILLE | GA | | 01/03/2022 | | 364 | | (13) | | | (13) | | 351 | 351 | | | |
| 100156255 | MEMPHIS | TN | | 06/20/2024 | | 135 | | (10) | | | (10) | | 125 | 125 | | | |
| 100064118 | BALTIMORE | MD | | 07/01/2021 | | 964 | | 16 | | | 16 | | 980 | 980 | | | |
| 100018111 | URBANDALE | IA | | 06/08/2018 | | 611 | | (7) | | | (7) | | 604 | 604 | | | |
| 100112617 | HOUMA | LA | | 06/29/2023 | | 452 | | 196 | | | 196 | | 648 | 648 | | | |
| 100147541 | MABLETON | GA | | 04/03/2024 | | 229 | | (18) | | | (18) | | 211 | 211 | | | |
| 100111896 | CHATTANOOGA | TN | | 06/29/2023 | | 321 | | 102 | | | 102 | | 423 | 423 | | | |
| 100063638 | LITHONIA | GA | | 07/01/2021 | | 553 | | (2) | | | (2) | | 551 | 551 | | | |
| 100078785 | DALLAS | TX | | 02/24/2022 | | 605 | | 13 | | | 13 | | 618 | 618 | | | |
| 100155431 | TEMPLE HILLS | MD | | 06/18/2024 | | 278 | | (22) | | | (22) | | 256 | 256 | | | |
| 100114457 | CAPE MAY COURT HOUSE | NJ | | 06/29/2023 | | 369 | | 110 | | | 110 | | 479 | 479 | | | |
| 100133971 | PAULSBORO | NJ | | 10/25/2023 | | 54 | | (2) | | | (2) | | 52 | 52 | | | |
| 100111984 | ABILENE | TX | | 06/29/2023 | | 558 | | 137 | | | 137 | | 695 | 695 | | | |
| 100018449 | BLUE SPRINGS | MO | | 06/27/2018 | | 582 | | (10) | | | (10) | | 572 | 572 | | | |
| 100112531 | LOUISVILLE | KY | | 06/29/2023 | | 585 | | 329 | | | 329 | | 914 | 914 | | | |
| 100155786 | SAN GABRIEL | CA | | 06/18/2024 | | 222 | | (17) | | | (17) | | 205 | 205 | | | |
| 100155737 | THE VILLAGES | FL | | 06/18/2024 | | 320 | | (10) | | | (10) | | 310 | 310 | | | |
| 100147545 | MABLETON | GA | | 04/03/2024 | | 228 | | (17) | | | (17) | | 211 | 211 | | | |
| 100025168 | COON RAPIDS | MN | | 09/20/2018 | | 1,031 | | 72 | | | 72 | | 1,103 | 1,103 | | | |
| 100055656 | PLAINFIELD | IL | | 03/23/2021 | | 2,792 | | (44) | | | (44) | | 2,748 | 2,748 | | | |
| 100112267 | CASPER | WY | | 06/29/2023 | | 393 | | 137 | | | 137 | | 530 | 530 | | | |
| 100064726 | BROWNSVILLE | TX | | 07/14/2021 | | 526 | | (28) | | | (28) | | 498 | 498 | | | |
| 100133090 | DORA | AL | | 11/29/2023 | | 229 | | 2 | | | 2 | | 231 | 231 | | | |
| 100108338 | BRIDGETON | NJ | | 05/25/2023 | | 256 | | (11) | | | (11) | | 245 | 245 | | | |
| 100131706 | PINSON | AL | | 10/06/2023 | | 2,022 | | 138 | | | 138 | | 2,160 | 2,160 | | | |
| 100062849 | MARIETTA | OH | | 07/01/2021 | | 656 | | (14) | | | (14) | | 642 | 642 | | | |
| 100154909 | TALLAHASSEE | FL | | 07/19/2024 | | 132 | | (10) | | | (10) | | 122 | 122 | | | |
| 100151943 | HEMPSTEAD | TX | | 06/14/2024 | | 1,213 | | (100) | | | (100) | | 1,113 | 1,113 | | | |
| 100077693 | BELLEVUE | NE | | 01/03/2022 | | 732 | | (9) | | | (9) | | 723 | 723 | | | |
| 100099926 | TUCSON | AZ | | 03/28/2023 | | 177 | | (14) | | | (14) | | 163 | 163 | | | |
| 100147195 | HAMILTON | OH | | 03/28/2024 | | 150 | | (4) | | | (4) | | 146 | 146 | | | |
| 100130056 | WARREN | MI | | 09/27/2023 | | 208 | | (6) | | | (6) | | 202 | 202 | | | |
| 100146363 | PLUMSTED | NJ | | 03/19/2024 | | 476 | | (23) | | | (23) | | 453 | 453 | | | |
| 100065082 | HIXSON | TN | | 07/14/2021 | | 568 | | (16) | | | (16) | | 552 | 552 | | | |
| 100117619 | CONROE | TX | | 07/20/2023 | | 268 | | 2 | | | 2 | | 270 | 270 | | | |
| 100013657 | AVONDALE | AZ | | 05/25/2017 | | 488 | | 46 | | | 46 | | 534 | 534 | | | |
| 100053449 | HOWELL | MI | | 03/23/2021 | | 1,944 | | (153) | | | (153) | | 1,791 | 1,791 | | | |
| 100155551 | ELLICOTT CITY | MD | | 06/18/2024 | | 327 | | (19) | | | (19) | | 308 | 308 | | | |
| 100074808 | LAREDO | TX | | 12/01/2021 | | 1,011 | | (28) | | | (28) | | 983 | 983 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100061143 | NEWPORT | NC | | 06/01/2021 | | 609 | | 3 | | | 3 | | 612 | 612 | | | |
| 100149141 | GAINESVILLE | FL | | 04/22/2024 | | 231 | | (17) | | | (17) | | 214 | 214 | | | |
| 100108339 | BRIDGETON | NJ | | 05/25/2023 | | 256 | | (11) | | | (11) | | 245 | 245 | | | |
| 100116678 | LAS VEGAS | NV | | 07/20/2023 | | 515 | | 141 | | | 141 | | 656 | 656 | | | |
| 100131897 | FAYETTEVILLE | NC | | 10/06/2023 | | 809 | | (62) | | | (62) | | 747 | 747 | | | |
| 100163110 | LEXINGTON | KY | | 08/13/2024 | | 104,573 | | (3,658) | | | (3,658) | | 100,915 | 100,915 | | | |
| 100091195 | BALTIMORE | MD | | 01/31/2023 | | 193 | | (11) | | | (11) | | 182 | 182 | | | |
| 100026834 | BAKERSFIELD | CA | | 09/26/2018 | | 879 | | 21 | | | 21 | | 900 | 900 | | | |
| 100030073 | TUTTLE | OK | | 12/20/2018 | | 561 | | (3) | | | (3) | | 558 | 558 | | | |
| 100134863 | GRAND SALINE | TX | | 10/30/2023 | | 206 | | (10) | | | (10) | | 196 | 196 | | | |
| 100115281 | HENRYETTA | OK | | 07/17/2023 | | 240 | | (8) | | | (8) | | 232 | 232 | | | |
| 100099883 | FORT WORTH | TX | | 03/28/2023 | | 186 | | (8) | | | (8) | | 178 | 178 | | | |
| 100071826 | DETROIT | MI | | 10/14/2021 | | 548 | | (25) | | | (25) | | 523 | 523 | | | |
| 100069438 | SPRINGVILLE | PA | | 09/01/2021 | | 374 | | (5) | | | (5) | | 369 | 369 | | | |
| 100031068 | LAKELAND | FL | | 03/29/2019 | | 335 | | 8 | | | 8 | | 343 | 343 | | | |
| 100043403 | ARLINGTON | TX | | 08/13/2020 | | 1,626 | | (9) | | | (9) | | 1,617 | 1,617 | | | |
| 100012917 | OCALA | FL | | 05/25/2017 | | 874 | | 40 | | | 40 | | 914 | 914 | | | |
| 100077526 | WOOSTER | OH | | 01/03/2022 | | 567 | | (14) | | | (14) | | 553 | 553 | | | |
| 100100089 | RIO GRANDE CITY | TX | | 03/28/2023 | | 211 | | (9) | | | (9) | | 202 | 202 | | | |
| 100158515 | LEESBURG | FL | | 07/10/2024 | | 150 | | (8) | | | (8) | | 142 | 142 | | | |
| 100011689 | MASTIC BEACH | NY | | 03/08/2017 | | 618 | | 126 | | | 126 | | 744 | 744 | | | |
| 100108406 | GARY | IN | | 05/25/2023 | | 218 | | (7) | | | (7) | | 211 | 211 | | | |
| 100067865 | SOPHIA | NC | | 09/23/2021 | | 683 | | (40) | | | (40) | | 643 | 643 | | | |
| 100036022 | DETROIT | MI | | 08/27/2019 | | 541 | | (22) | | | (22) | | 519 | 519 | | | |
| 100030750 | SIMPSONVILLE | SC | | 04/09/2019 | | 881 | | 115 | | | 115 | | 996 | 996 | | | |
| 100156310 | PHILADELPHIA | PA | | 07/25/2024 | | 65 | | (3) | | | (3) | | 62 | 62 | | | |
| 100075208 | ORANGE | TX | | 12/01/2021 | | 462 | | (15) | | | (15) | | 447 | 447 | | | |
| 100074813 | LEXINGTON | SC | | 12/01/2021 | | 426 | | (3) | | | (3) | | 423 | 423 | | | |
| 100156833 | AKRON | OH | | 06/27/2024 | | 216 | | (5) | | | (5) | | 211 | 211 | | | |
| 100101138 | ALLENTOWN | PA | | 04/28/2023 | | 506 | | 103 | | | 103 | | 609 | 609 | | | |
| 100029488 | LAWRENCEVILLE | GA | | 10/26/2018 | | 1,251 | | 254 | | | 254 | | 1,505 | 1,505 | | | |
| 100111448 | BALTIMORE | MD | | 06/29/2023 | | 385 | | 214 | | | 214 | | 599 | 599 | | | |
| 100031120 | PEORIA | AZ | | 03/29/2019 | | 715 | | 48 | | | 48 | | 763 | 763 | | | |
| 100076118 | SAINT LOUIS | MO | | 01/07/2022 | | 511 | | (13) | | | (13) | | 498 | 498 | | | |
| 100155714 | LATHROP | CA | | 06/18/2024 | | 413 | | (23) | | | (23) | | 390 | 390 | | | |
| 100043470 | MILWAUKEE | WI | | 08/13/2020 | | 295 | | 30 | | | 30 | | 325 | 325 | | | |
| 100017969 | PORT ORANGE | FL | | 05/22/2018 | | 566 | | (13) | | | (13) | | 553 | 553 | | | |
| 100079103 | ABSECON | NJ | | 02/24/2022 | | 558 | | (2) | | | (2) | | 556 | 556 | | | |
| 100113396 | NORTH BERGEN | NJ | | 06/29/2023 | | 376 | | 157 | | | 157 | | 533 | 533 | | | |
| 100137852 | TAYLOR | MI | | 12/08/2023 | | 185 | | (7) | | | (7) | | 178 | 178 | | | |
| 100114425 | DANIELSON | CT | | 06/29/2023 | | 434 | | 231 | | | 231 | | 665 | 665 | | | |
| 100146413 | VANCOUVER | WA | | 03/19/2024 | | 433 | | (27) | | | (27) | | 406 | 406 | | | |
| 100064514 | FOLCROFT | PA | | 07/01/2021 | | 741 | | 27 | | | 27 | | 768 | 768 | | | |
| 100111470 | MESA | AZ | | 06/29/2023 | | 296 | | 100 | | | 100 | | 396 | 396 | | | |
| 100101801 | MILWAUKEE | WI | | 03/31/2023 | | 201 | | (6) | | | (6) | | 195 | 195 | | | |
| 100115247 | CHARLEROI | PA | | 07/17/2023 | | 227 | | (7) | | | (7) | | 220 | 220 | | | |
| 100113680 | MINERAL RIDGE | OH | | 06/29/2023 | | 381 | | 81 | | | 81 | | 462 | 462 | | | |
| 100057866 | MEMPHIS | TN | | 06/30/2021 | | 526 | | (27) | | | (27) | | 499 | 499 | | | |
| 100080174 | LONG BRANCH | NJ | | 02/25/2022 | | 851 | | (18) | | | (18) | | 833 | 833 | | | |
| 100048043 | DEKALB | IL | | 11/20/2020 | | 1,082 | | (19) | | | (19) | | 1,063 | 1,063 | | | |
| 100110930 | SAN BERNARDINO | CA | | 06/29/2023 | | 408 | | 122 | | | 122 | | 530 | 530 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100029797 | HIALEAH | FL | | 10/26/2018 | | 1,590 | | 42 | | | 42 | | 1,632 | 1,632 | | | |
| 100103175 | TEXARKANA | TX | | 04/21/2023 | | 159 | | (4) | | | (4) | | 155 | 155 | | | |
| 100112690 | MILWAUKEE | WI | | 06/29/2023 | | 557 | | 143 | | | 143 | | 700 | 700 | | | |
| 100024857 | MINNEAPOLIS | MN | | 09/20/2018 | | 384 | | 120 | | | 120 | | 504 | 504 | | | |
| 100146224 | MORGANTOWN | WV | | 03/19/2024 | | 734 | | (33) | | | (33) | | 701 | 701 | | | |
| 100131895 | CLINTON TOWNSHIP | MI | | 10/06/2023 | | 180 | | (12) | | | (12) | | 168 | 168 | | | |
| 100143637 | PHILADELPHIA | PA | | 02/21/2024 | | 346 | | (9) | | | (9) | | 337 | 337 | | | |
| 100155590 | TEANECK | NJ | | 06/18/2024 | | 267 | | (19) | | | (19) | | 248 | 248 | | | |
| 100039759 | SCHAUMBURG | IL | | 10/28/2019 | | 1,579 | | (55) | | | (55) | | 1,524 | 1,524 | | | |
| 100016406 | TUCSON | AZ | | 04/05/2018 | | 603 | | (14) | | | (14) | | 589 | 589 | | | |
| 100146275 | SAN ANTONIO | TX | | 03/19/2024 | | 485 | | (16) | | | (16) | | 469 | 469 | | | |
| 100103094 | ZEPHYRHILLS | FL | | 04/21/2023 | | 259 | | (8) | | | (8) | | 251 | 251 | | | |
| 100079075 | HAMMOND | LA | | 02/24/2022 | | 2,233 | | (39) | | | (39) | | 2,194 | 2,194 | | | |
| 100061469 | RED WING | MN | | 06/01/2021 | | 8,585 | | 38 | | | 38 | | 8,623 | 8,623 | | | |
| 100111778 | BATON ROUGE | LA | | 06/29/2023 | | 376 | | 173 | | | 173 | | 549 | 549 | | | |
| 100135643 | PITTSBURGH | PA | | 11/09/2023 | | 160 | | (11) | | | (11) | | 149 | 149 | | | |
| 100114460 | CARROLLTON | GA | | 06/29/2023 | | 158 | | 82 | | | 82 | | 240 | 240 | | | |
| 100126800 | SANFORD | FL | | 08/30/2023 | | 469 | | 285 | | | 285 | | 754 | 754 | | | |
| 100025084 | CHARLOTTE | NC | | 09/20/2018 | | 255 | | 31 | | | 31 | | 286 | 286 | | | |
| 100139476 | LAS VEGAS | NV | | 12/28/2023 | | 226 | | (3) | | | (3) | | 223 | 223 | | | |
| 100017137 | HALETHORPE | MD | | 04/26/2018 | | 1,292 | | (26) | | | (26) | | 1,266 | 1,266 | | | |
| 100024452 | HAMILTON | OH | | 09/20/2018 | | 400 | | 78 | | | 78 | | 478 | 478 | | | |
| 100078279 | COLUMBIA | SC | | 02/10/2022 | | 360 | | (32) | | | (32) | | 328 | 328 | | | |
| 100136060 | MILWAUKEE | WI | | 11/16/2023 | | 104 | | (7) | | | (7) | | 97 | 97 | | | |
| 100031364 | PHOENIX | AZ | | 03/29/2019 | | 230 | | 35 | | | 35 | | 265 | 265 | | | |
| 100047553 | SAINT CLAIR SHORES | MI | | 11/20/2020 | | 412 | | (28) | | | (28) | | 384 | 384 | | | |
| 100138066 | COLUMBUS | OH | | 12/13/2023 | | 150 | | (1) | | | (1) | | 149 | 219 | | 70 | 70 |
| 100079050 | ZION | IL | | 02/24/2022 | | 901 | | 1 | | | 1 | | 902 | 902 | | | |
| 100013683 | MIAMI | FL | | 05/25/2017 | | 1,129 | | 738 | | | 738 | | 1,867 | 1,867 | | | |
| 100068055 | OCALA | FL | | 09/23/2021 | | 500 | | (29) | | | (29) | | 471 | 471 | | | |
| 100060758 | SOUTHFIELD | MI | | 06/01/2021 | | 1,965 | | 8 | | | 8 | | 1,973 | 1,973 | | | |
| 100113012 | FOREST PARK | IL | | 06/29/2023 | | 393 | | 474 | | | 474 | | 867 | 867 | | | |
| 100103112 | MARKHAM | IL | | 04/21/2023 | | 253 | | (8) | | | (8) | | 245 | 245 | | | |
| 100047118 | ANDERSON | IN | | 11/20/2020 | | 2,778 | | (180) | | | (180) | | 2,598 | 2,598 | | | |
| 100112480 | WATERVILLE | OH | | 06/29/2023 | | 708 | | 170 | | | 170 | | 878 | 878 | | | |
| 100019904 | MERCED | CA | | 07/30/2018 | | 611 | | (23) | | | (23) | | 588 | 588 | | | |
| 100153436 | CLEVELAND | OH | | 05/30/2024 | | 187 | | (5) | | | (5) | | 182 | 182 | | | |
| 100067703 | BALTIMORE | MD | | 09/23/2021 | | 581 | | (13) | | | (13) | | 568 | 568 | | | |
| 100138960 | MILLEVILLE | NJ | | 12/21/2023 | | 253 | | 26 | | | 26 | | 279 | 279 | | | |
| 100071852 | ABILENE | TX | | 10/14/2021 | | 473 | | (21) | | | (21) | | 452 | 452 | | | |
| 100067485 | WHITE HOUSE | TN | | 09/23/2021 | | 2,084 | | (109) | | | (109) | | 1,975 | 1,975 | | | |
| 100156249 | LAWRENCE TOWNSHIP | NJ | | 06/20/2024 | | 123 | | (8) | | | (8) | | 115 | 115 | | | |
| 100138993 | AUSTIN | TX | | 12/21/2023 | | 2,356 | | 132 | | | 132 | | 2,488 | 2,488 | | | |
| 100030843 | COLORADO SPRINGS | CO | | 04/09/2019 | | 1,176 | | 203 | | | 203 | | 1,379 | 1,379 | | | |
| 100108409 | BALTIMORE | MD | | 05/25/2023 | | 230 | | (8) | | | (8) | | 222 | 222 | | | |
| 100108410 | BALTIMORE | MD | | 05/25/2023 | | 230 | | (8) | | | (8) | | 222 | 222 | | | |
| 100108414 | BALTIMORE | MD | | 05/25/2023 | | 230 | | (8) | | | (8) | | 222 | 222 | | | |
| 100135908 | DEKALB | IL | | 11/13/2023 | | 106 | | (6) | | | (6) | | 100 | 100 | | | |
| 100108413 | BALTIMORE | MD | | 05/25/2023 | | 228 | | (8) | | | (8) | | 220 | 220 | | | |
| 100066567 | CROOKSVILLE | OH | | 08/02/2021 | | 234 | | (2) | | | (2) | | 232 | 232 | | | |
| 100062982 | CLARKSVILLE | TN | | 07/01/2021 | | 1,079 | | (9) | | | (9) | | 1,070 | 1,070 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071743 | PALATKA | FL | | 10/14/2021 | | 822 | | (50) | | | (50) | | 772 | 772 | | | |
| 100060740 | HAHIRA | GA | | 06/01/2021 | | 1,155 | | 5 | | | 5 | | 1,160 | 1,160 | | | |
| 100108405 | BALTIMORE | MD | | 05/25/2023 | | 225 | | (7) | | | (7) | | 218 | 218 | | | |
| 100108412 | BALTIMORE | MD | | 05/25/2023 | | 225 | | (7) | | | (7) | | 218 | 218 | | | |
| 100078890 | CHARLOTTE | NC | | 02/24/2022 | | 530 | | 1 | | | 1 | | 531 | 531 | | | |
| 100016415 | BEREA | KY | | 04/05/2018 | | 614 | | (6) | | | (6) | | 608 | 608 | | | |
| 100116330 | INDIANAPOLIS | IN | | 07/20/2023 | | 469 | | 118 | | | 118 | | 587 | 587 | | | |
| 100061464 | FLORENCE | AL | | 06/01/2021 | | 613 | | 3 | | | 3 | | 616 | 616 | | | |
| 100148980 | DUARTE | CA | | 04/17/2024 | | 116 | | (4) | | | (4) | | 112 | 112 | | | |
| 100119789 | GARY | IN | | 08/08/2023 | | 246 | | (7) | | | (7) | | 239 | 239 | | | |
| 100146492 | BEL AIR | MD | | 03/19/2024 | | 490 | | (14) | | | (14) | | 476 | 476 | | | |
| 100013556 | PHOENIX | AZ | | 05/25/2017 | | 371 | | 50 | | | 50 | | 421 | 421 | | | |
| 100129974 | CEDARTOWN | GA | | 09/27/2023 | | 243 | | (5) | | | (5) | | 238 | 238 | | | |
| 100111681 | JEWETT CITY | CT | | 06/29/2023 | | 1,915 | | 49 | | | 49 | | 1,964 | 1,964 | | | |
| 100018332 | COSTA MESA | CA | | 06/27/2018 | | 1,155 | | (22) | | | (22) | | 1,133 | 1,133 | | | |
| 100146752 | YOUNGSTOWN | OH | | 03/20/2024 | | 178 | | (13) | | | (13) | | 165 | 165 | | | |
| 100145963 | BOYNTON BEACH | FL | | 03/19/2024 | | 137 | | (4) | | | (4) | | 133 | 133 | | | |
| 100077441 | CANTON | GA | | 01/03/2022 | | 488 | | (4) | | | (4) | | 484 | 484 | | | |
| 100066694 | VINELAND | NJ | | 08/02/2021 | | 1,274 | | (19) | | | (19) | | 1,255 | 1,255 | | | |
| 100029452 | SPENCER | IA | | 10/26/2018 | | 470 | | 24 | | | 24 | | 494 | 494 | | | |
| 100153599 | WARREN | MI | | 05/31/2024 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100030098 | HOOKSETT | NH | | 12/20/2018 | | 1,411 | | 22 | | | 22 | | 1,433 | 1,433 | | | |
| 100126630 | WEST CHESTER | PA | | 08/30/2023 | | 1,837 | | 199 | | | 199 | | 2,036 | 2,036 | | | |
| 100017932 | CHATTANOOGA | TN | | 05/22/2018 | | 607 | | (2) | | | (2) | | 605 | 605 | | | |
| 100107959 | ZACHARY | LA | | 06/29/2023 | | 236 | | (16) | | | (16) | | 220 | 220 | | | |
| 100011860 | CHICAGO | IL | | 03/08/2017 | | 822 | | 94 | | | 94 | | 916 | 916 | | | |
| 100054344 | JAY PEAK | VT | | 03/23/2021 | | 404 | | (18) | | | (18) | | 386 | 386 | | | |
| 100127659 | LINDEN | NJ | | 09/08/2023 | | 512 | | (14) | | | (14) | | 498 | 498 | | | |
| 100130419 | ROBBINSVILLE | NJ | | 09/28/2023 | | 466 | | (33) | | | (33) | | 433 | 433 | | | |
| 100071320 | THORNTON | CO | | 10/01/2021 | | 960 | | 17 | | | 17 | | 977 | 977 | | | |
| 100155758 | FRONT ROYAL | VA | | 06/18/2024 | | 1,967 | | (84) | | | (84) | | 1,883 | 1,883 | | | |
| 100048238 | FORT LAUDERDALE | FL | | 11/20/2020 | | 1,580 | | (47) | | | (47) | | 1,533 | 1,533 | | | |
| 100054044 | CAMDENTON | MO | | 03/23/2021 | | 492 | | (31) | | | (31) | | 461 | 461 | | | |
| 100053612 | BUFFALO | NY | | 03/23/2021 | | 439 | | (18) | | | (18) | | 421 | 421 | | | |
| 100145915 | NEW RIVER | AZ | | 03/19/2024 | | 499 | | (18) | | | (18) | | 481 | 481 | | | |
| 100011542 | FITCHBURG | MA | | 03/08/2017 | | 419 | | 237 | | | 237 | | 656 | 656 | | | |
| 100155748 | RENO | NV | | 06/18/2024 | | 365 | | (8) | | | (8) | | 357 | 357 | | | |
| 100017304 | KISSIMMEE | FL | | 04/26/2018 | | 743 | | 11 | | | 11 | | 754 | 754 | | | |
| 100145850 | NAPLES | FL | | 03/15/2024 | | 355 | | (23) | | | (23) | | 332 | 332 | | | |
| 100148983 | MESA | AZ | | 04/17/2024 | | 129 | | (1) | | | (1) | | 128 | 128 | | | |
| 100142068 | EL PASO | TX | | 02/29/2024 | | 599 | | (36) | | | (36) | | 563 | 563 | | | |
| 100013426 | BRADENTON | FL | | 05/25/2017 | | 529 | | 153 | | | 153 | | 682 | 682 | | | |
| 100077426 | HORIZON CITY | TX | | 01/03/2022 | | 709 | | (8) | | | (8) | | 701 | 701 | | | |
| 100143601 | JACKSON | MS | | 02/21/2024 | | 215 | | (6) | | | (6) | | 209 | 209 | | | |
| 100136093 | MOORESVILLE | NC | | 12/18/2023 | | 925 | | (85) | | | (85) | | 840 | 840 | | | |
| 100130268 | SAN ANTONIO | TX | | 09/28/2023 | | 351 | | (8) | | | (8) | | 343 | 343 | | | |
| 100099655 | TALLAHASSEE | FL | | 04/06/2023 | | 137 | | (8) | | | (8) | | 129 | 129 | | | |
| 100060526 | ZACHARY | LA | | 06/01/2021 | | 496 | | 2 | | | 2 | | 498 | 498 | | | |
| 100159599 | MARTINSVILLE | IN | | 07/15/2024 | | 124 | | (8) | | | (8) | | 116 | 116 | | | |
| 100063890 | PENNS GROVE | NJ | | 07/01/2021 | | 1,478 | | 2 | | | 2 | | 1,480 | 1,480 | | | |
| 100074521 | BOONEVILLE | AR | | 12/01/2021 | | 737 | | (4) | | | (4) | | 733 | 733 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100044072 | LANTANA | FL | | 08/19/2020 | | 1,091 | | (37) | | | (37) | | 1,054 | 1,054 | | | |
| 100146507 | BENTONVILLE | AR | | 03/19/2024 | | 122 | | (8) | | | (8) | | 114 | 114 | | | |
| 100053558 | CANUTILLO | TX | | 03/23/2021 | | 1,808 | | (13) | | | (13) | | 1,795 | 1,795 | | | |
| 100011517 | ALBUQUERQUE | NM | | 03/08/2017 | | 249 | | 113 | | | 113 | | 362 | 362 | | | |
| 100018028 | LEWISVILLE | TX | | 05/22/2018 | | 826 | | (30) | | | (30) | | 796 | 796 | | | |
| 100024180 | LEAGUE CITY | TX | | 09/20/2018 | | 518 | | (16) | | | (16) | | 502 | 502 | | | |
| 100077399 | ROUND ROCK | TX | | 01/03/2022 | | 1,070 | | (17) | | | (17) | | 1,053 | 1,053 | | | |
| 100076043 | FAYETTEVILLE | NC | | 01/07/2022 | | 495 | | (24) | | | (24) | | 471 | 471 | | | |
| 100108344 | JACKSONVILLE | FL | | 05/25/2023 | | 252 | | (7) | | | (7) | | 245 | 245 | | | |
| 100130013 | MILLVILLE | NJ | | 09/27/2023 | | 248 | | (5) | | | (5) | | 243 | 243 | | | |
| 100112064 | MIAMI | FL | | 06/29/2023 | | 1,085 | | 40 | | | 40 | | 1,125 | 1,125 | | | |
| 100028023 | .EATON RAPIDS | MI | | 10/26/2018 | | 542 | | 107 | | | 107 | | 649 | 649 | | | |
| 100028281 | TOLLESON | AZ | | 10/26/2018 | | 1,233 | | 218 | | | 218 | | 1,451 | 1,451 | | | |
| 100025064 | RIVERDALE | CA | | 09/20/2018 | | 957 | | 150 | | | 150 | | 1,107 | 1,107 | | | |
| 100077280 | CHATSWORTH | GA | | 01/03/2022 | | 624 | | (16) | | | (16) | | 608 | 608 | | | |
| 100020132 | HARRISVILLE | UT | | 07/17/2018 | | 582 | | (20) | | | (20) | | 562 | 562 | | | |
| 100103162 | MILWAUKEE | WI | | 04/21/2023 | | 153 | | (4) | | | (4) | | 149 | 149 | | | |
| 100134922 | SOUTH BEND | IN | | 10/30/2023 | | 211 | | (4) | | | (4) | | 207 | 207 | | | |
| 100066965 | SUMTER | SC | | 08/02/2021 | | 830 | | 12 | | | 12 | | 842 | 842 | | | |
| 100138941 | HOMESTEAD | FL | | 12/21/2023 | | 283 | | 31 | | | 31 | | 314 | 314 | | | |
| 100065637 | MONTGOMERY | TX | | 07/28/2021 | | 639 | | (24) | | | (24) | | 615 | 615 | | | |
| 100114151 | STILLWATER | MN | | 06/29/2023 | | 684 | | 50 | | | 50 | | 734 | 734 | | | |
| 100115249 | OKLAHOMA CITY | OK | | 07/17/2023 | | 289 | | (10) | | | (10) | | 279 | 279 | | | |
| 100101571 | FAYETTEVILLE | NC | | 04/26/2023 | | 502 | | (9) | | | (9) | | 493 | 493 | | | |
| 100079501 | PONCA CITY | OK | | 04/25/2022 | | 340 | | (25) | | | (25) | | 315 | 315 | | | |
| 100048314 | CHESTERFIELD | VA | | 11/20/2020 | | 294 | | (48) | | | (48) | | 246 | 246 | | | |
| 100079615 | MIDWAY | UT | | 04/08/2022 | | 450 | | (23) | | | (23) | | 427 | 427 | | | |
| 100120647 | HALLANDALE BEACH | FL | | 08/21/2023 | | 521 | | 10 | | | 10 | | 531 | 531 | | | |
| 100141660 | CLEVELAND | OH | | 01/30/2024 | | 280 | | (8) | | | (8) | | 272 | 272 | | | |
| 100131771 | OLYMPIA | WA | | 10/06/2023 | | 3,019 | | 183 | | | 183 | | 3,202 | 3,202 | | | |
| 100143597 | CLEVELAND | OH | | 02/21/2024 | | 224 | | (5) | | | (5) | | 219 | 219 | | | |
| 100143617 | TROY | NY | | 02/21/2024 | | 237 | | (4) | | | (4) | | 233 | 233 | | | |
| 100066668 | GREECE | NY | | 08/02/2021 | | 678 | | (2) | | | (2) | | 676 | 676 | | | |
| 100060430 | NICE | CA | | 06/01/2021 | | 800 | | 3 | | | 3 | | 803 | 803 | | | |
| 100070445 | FORT PIERCE | FL | | 09/23/2021 | | 586 | | (12) | | | (12) | | 574 | 574 | | | |
| 100075205 | TUCSON | AZ | | 12/01/2021 | | 523 | | (7) | | | (7) | | 516 | 516 | | | |
| 100128537 | RICHMOND | VA | | 09/18/2023 | | 285 | | 6 | | | 6 | | 291 | 291 | | | |
| 100064889 | LAS VEGAS | NV | | 07/14/2021 | | 2,452 | | (85) | | | (85) | | 2,367 | 2,367 | | | |
| 100092010 | MOORE | SC | | 02/09/2023 | | 251 | | (6) | | | (6) | | 245 | 245 | | | |
| 100070429 | HOUSTON | TX | | 09/23/2021 | | 1,298 | | (48) | | | (48) | | 1,250 | 1,250 | | | |
| 100078999 | BARBERTON | OH | | 02/24/2022 | | 879 | | (6) | | | (6) | | 873 | 873 | | | |
| 100147514 | GARFIELD HEIGHTS | OH | | 04/03/2024 | | 229 | | (6) | | | (6) | | 223 | 223 | | | |
| 100055335 | DEERFIELD BEACH | FL | | 03/23/2021 | | 1,178 | | (51) | | | (51) | | 1,127 | 1,127 | | | |
| 100112459 | ELBERTON | GA | | 06/29/2023 | | 327 | | 196 | | | 196 | | 523 | 523 | | | |
| 100081236 | OKLAHOMA CITY | OK | | 03/18/2022 | | 560 | | 14 | | | 14 | | 574 | 574 | | | |
| 100014388 | MORTON | PA | | 09/27/2017 | | 466 | | 39 | | | 39 | | 505 | 505 | | | |
| 100108420 | INDIANAPOLIS | IN | | 05/25/2023 | | 357 | | (10) | | | (10) | | 347 | 347 | | | |
| 100064948 | FORT WORTH | TX | | 07/14/2021 | | 571 | | (21) | | | (21) | | 550 | 550 | | | |
| 100103141 | TRENTON | NJ | | 04/21/2023 | | 397 | | (13) | | | (13) | | 384 | 384 | | | |
| 100064832 | CHICAGO | IL | | 07/14/2021 | | 535 | | (24) | | | (24) | | 511 | 511 | | | |
| 100101568 | HUNTSVILLE | AL | | 04/26/2023 | | 637 | | (10) | | | (10) | | 627 | 627 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100078810 | HAMPTON | VA | | 02/24/2022 | | 1,118 | | 19 | | | 19 | | 1,137 | 1,137 | | | |
| 100075338 | MORRISTOWN | TN | | 12/01/2021 | | 729 | | (10) | | | (10) | | 719 | 719 | | | |
| 100133404 | ANDERSON | IN | | 11/21/2023 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100066429 | COLUMBIA | KY | | 08/02/2021 | | 861 | | (1) | | | (1) | | 860 | 860 | | | |
| 100044043 | ROHNERT PARK | CA | | 08/19/2020 | | 1,218 | | 187 | | | 187 | | 1,405 | 1,405 | | | |
| 100060681 | DEQUINCY | LA | | 06/01/2021 | | 681 | | 3 | | | 3 | | 684 | 684 | | | |
| 100075331 | GAINESBORO | TN | | 12/01/2021 | | 1,660 | | (39) | | | (39) | | 1,621 | 1,621 | | | |
| 100071076 | BERKELEY SPGS | WV | | 10/01/2021 | | 3,152 | | (17) | | | (17) | | 3,135 | 3,135 | | | |
| 100109905 | GARY | IN | | 06/22/2023 | | 243 | | (7) | | | (7) | | 236 | 236 | | | |
| 100063160 | CINCINNATI | OH | | 07/01/2021 | | 804 | | (2) | | | (2) | | 802 | 802 | | | |
| 100154113 | HAMPTON | VA | | 07/11/2024 | | 35 | | (2) | | | (2) | | 33 | 33 | | | |
| 100026291 | AURORA | IL | | 09/20/2018 | | 348 | | 69 | | | 69 | | 417 | 417 | | | |
| 100141188 | MEMPHIS | TN | | 01/30/2024 | | 208 | | (3) | | | (3) | | 205 | 205 | | | |
| 100134454 | SYLVANIA | OH | | 10/30/2023 | | 1,041 | | (69) | | | (69) | | 972 | 972 | | | |
| 100117350 | SAN DIEGO | CA | | 07/20/2023 | | 525 | | 191 | | | 191 | | 716 | 716 | | | |
| 100137412 | HAMPTON | VA | | 01/11/2024 | | 232 | | (11) | | | (11) | | 221 | 221 | | | |
| 100132392 | MEMPHIS | TN | | 11/03/2023 | | 256 | | 10 | | | 10 | | 266 | 266 | | | |
| 100130441 | AKRON | OH | | 09/28/2023 | | 3,549 | | (204) | | | (204) | | 3,345 | 3,345 | | | |
| 100149912 | CALIFORNIA CITY | CA | | 04/29/2024 | | 232 | | (13) | | | (13) | | 219 | 219 | | | |
| 100120786 | DELRAY BEACH | FL | | 08/25/2023 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100134287 | HARPER WOODS | MI | | 10/27/2023 | | 192 | | (12) | | | (12) | | 180 | 180 | | | |
| 100143804 | ST. LOUIS | MO | | 02/28/2024 | | 214 | | (10) | | | (10) | | 204 | 204 | | | |
| 100013893 | WESLEY CHAPEL | FL | | 05/25/2017 | | 344 | | 43 | | | 43 | | 387 | 387 | | | |
| 100112028 | RACINE | WI | | 06/29/2023 | | 1,105 | | 173 | | | 173 | | 1,278 | 1,278 | | | |
| 100047469 | MOUNT PLEASANT | SC | | 11/20/2020 | | 539 | | 27 | | | 27 | | 566 | 566 | | | |
| 100050067 | DELAND | FL | | 11/20/2020 | | 329 | | (28) | | | (28) | | 301 | 301 | | | |
| 100113232 | MOUNT POCONO | PA | | 06/29/2023 | | 108 | | 95 | | | 95 | | 203 | 203 | | | |
| 100133994 | AMBRIDGE | PA | | 10/25/2023 | | 220 | | (3) | | | (3) | | 217 | 217 | | | |
| 100101761 | KANSAS CITY | MO | | 03/31/2023 | | 244 | | (5) | | | (5) | | 239 | 239 | | | |
| 100142399 | CHICAGO | IL | | 02/02/2024 | | 1,100 | | (17) | | | (17) | | 1,083 | 1,083 | | | |
| 100047422 | SACRAMENTO | CA | | 11/20/2020 | | 2,485 | | (118) | | | (118) | | 2,367 | 2,367 | | | |
| 100149102 | LAS VEGAS | NV | | 04/19/2024 | | 227 | | (13) | | | (13) | | 214 | 214 | | | |
| 100113483 | DOUGLASSVILLE | PA | | 06/29/2023 | | 314 | | 199 | | | 199 | | 513 | 513 | | | |
| 100024208 | NASHVILLE | TN | | 09/20/2018 | | 544 | | (7) | | | (7) | | 537 | 537 | | | |
| 100109259 | TERRE HAUTE | IN | | 07/21/2023 | | 190 | | (12) | | | (12) | | 178 | 178 | | | |
| 100025885 | MADERA | CA | | 09/20/2018 | | 421 | | 125 | | | 125 | | 546 | 546 | | | |
| 100061203 | TONGANOXIE | KS | | 06/01/2021 | | 550 | | 2 | | | 2 | | 552 | 552 | | | |
| 100063144 | GARLAND | TX | | 07/01/2021 | | 245 | | (3) | | | (3) | | 242 | 242 | | | |
| 100042933 | ROSEVILLE | CA | | 05/28/2020 | | 1,878 | | 47 | | | 47 | | 1,925 | 1,925 | | | |
| 100092000 | ROCHESTER | NY | | 02/09/2023 | | 257 | | (5) | | | (5) | | 252 | 252 | | | |
| 100017843 | MORENO VALLEY | CA | | 05/30/2018 | | 4,428 | | (11) | | | (11) | | 4,417 | 4,417 | | | |
| 100054773 | CHARLES CITY | VA | | 03/23/2021 | | 119 | | (34) | | | (34) | | 85 | 85 | | | |
| 100091756 | GREENSBORO | NC | | 03/24/2023 | | 199 | | (11) | | | (11) | | 188 | 188 | | | |
| 100142178 | RICHARDSON | TX | | 02/29/2024 | | 153 | | (7) | | | (7) | | 146 | 146 | | | |
| 100089614 | OGDEN | IL | | 01/30/2023 | | 118 | | (7) | | | (7) | | 111 | 111 | | | |
| 100141472 | SILVER SPRING | MD | | 01/30/2024 | | 341 | | (20) | | | (20) | | 321 | 321 | | | |
| 100090205 | MYRTLE BEACH | SC | | 01/13/2023 | | 194 | | (10) | | | (10) | | 184 | 184 | | | |
| 100075634 | RIPLEY | TN | | 12/01/2021 | | 927 | | (22) | | | (22) | | 905 | 905 | | | |
| 100101621 | TERRE HAUTE | IN | | 04/26/2023 | | 256 | | (8) | | | (8) | | 248 | 248 | | | |
| 100024308 | CLARKSVILLE | TN | | 09/20/2018 | | 543 | | (14) | | | (14) | | 529 | 529 | | | |
| 100135957 | CHICAGO | IL | | 11/16/2023 | | 427 | | (7) | | | (7) | | 420 | 420 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100133400 | BALTIMORE | MD | | 11/21/2023 | | 173 | | (8) | | | (8) | | 165 | 165 | | | |
| 100129797 | THORNTON | CO | | 09/27/2023 | | 228 | | (9) | | | (9) | | 219 | 219 | | | |
| 100011059 | STUARTS DRAFT | VA | | 12/23/2016 | | 1,954 | | 137 | | | 137 | | 2,091 | 2,091 | | | |
| 100116435 | ROME | GA | | 07/20/2023 | | 227 | | (3) | | | (3) | | 224 | 224 | | | |
| 100064493 | DENTON | TX | | 07/01/2021 | | 748 | | 13 | | | 13 | | 761 | 761 | | | |
| 100155360 | LA HABRA | CA | | 06/18/2024 | | 121 | | (1) | | | (1) | | 120 | 120 | | | |
| 100117643 | ORLANDO | FL | | 07/20/2023 | | 181 | | (3) | | | (3) | | 178 | 178 | | | |
| 100018267 | GAITHERSBURG | MD | | 06/27/2018 | | 700 | | (10) | | | (10) | | 690 | 690 | | | |
| 100013421 | ANDERSON | CA | | 05/25/2017 | | 454 | | 108 | | | 108 | | 562 | 562 | | | |
| 100112250 | KANSAS CITY | MO | | 06/29/2023 | | 641 | | 199 | | | 199 | | 840 | 840 | | | |
| 100083855 | PLANTATION | FL | | 07/12/2022 | | 640 | | (15) | | | (15) | | 625 | 625 | | | |
| 100079264 | TAMPA | FL | | 02/28/2022 | | 514 | | (2) | | | (2) | | 512 | 512 | | | |
| 100061054 | LAWRENCEVILLE | GA | | 06/01/2021 | | 1,020 | | 4 | | | 4 | | 1,024 | 1,024 | | | |
| 100088960 | PLANTATION | FL | | 11/15/2022 | | 271 | | (1) | | | (1) | | 270 | 270 | | | |
| 100119767 | KOKOMO | IN | | 08/08/2023 | | 229 | | (3) | | | (3) | | 226 | 226 | | | |
| 100136774 | BROOKHAVEN | PA | | 11/27/2023 | | 205 | | (3) | | | (3) | | 202 | 202 | | | |
| 100023781 | ALBUQUERQUE | NM | | 09/04/2018 | | 939 | | (35) | | | (35) | | 904 | 904 | | | |
| 100020275 | MURFREESBORO | TN | | 07/17/2018 | | 552 | | (15) | | | (15) | | 537 | 537 | | | |
| 100126304 | CLEVELAND | OH | | 08/30/2023 | | 255 | | (5) | | | (5) | | 250 | 250 | | | |
| 100155601 | ALLENTOWN | PA | | 06/18/2024 | | 374 | | (21) | | | (21) | | 353 | 353 | | | |
| 100061084 | BURLINGTON | NC | | 06/01/2021 | | 621 | | 3 | | | 3 | | 624 | 624 | | | |
| 100011418 | LONGMONT | CO | | 12/23/2016 | | 1,077 | | 49 | | | 49 | | 1,126 | 1,126 | | | |
| 100113699 | LAURINBURG | NC | | 06/29/2023 | | 1,053 | | (40) | | | (40) | | 1,013 | 1,013 | | | |
| 100136825 | LUBBOCK | TX | | 11/27/2023 | | 224 | | (6) | | | (6) | | 218 | 218 | | | |
| 100155728 | BOWIE | MD | | 06/18/2024 | | 314 | | (18) | | | (18) | | 296 | 296 | | | |
| 100076032 | LUBBOCK | TX | | 01/07/2022 | | 481 | | (22) | | | (22) | | 459 | 459 | | | |
| 100134543 | ROCHESTER | MN | | 10/30/2023 | | 1,889 | | (118) | | | (118) | | 1,771 | 1,771 | | | |
| 100153443 | FERRELVIEW | MO | | 05/30/2024 | | 185 | | (4) | | | (4) | | 181 | 181 | | | |
| 100063775 | KANSAS CITY | KS | | 07/01/2021 | | 623 | | (1) | | | (1) | | 622 | 622 | | | |
| 100112679 | THOROFARE | NJ | | 06/29/2023 | | 351 | | 202 | | | 202 | | 553 | 553 | | | |
| 100075025 | SHARPSVILLE | IN | | 12/01/2021 | | 1,221 | | (23) | | | (23) | | 1,198 | 1,198 | | | |
| 100133880 | LEAGUE CITY | TX | | 10/24/2023 | | 120 | | (2) | | | (2) | | 118 | 118 | | | |
| 100112119 | KINGWOOD | TX | | 06/29/2023 | | 1,080 | | 20 | | | 20 | | 1,100 | 1,100 | | | |
| 100088979 | TRENTON | NJ | | 11/15/2022 | | 229 | | (4) | | | (4) | | 225 | 225 | | | |
| 100030154 | ORLANDO | FL | | 12/20/2018 | | 878 | | 174 | | | 174 | | 1,052 | 1,052 | | | |
| 100061916 | NORTH EAST | PA | | 07/01/2021 | | 267 | | (1) | | | (1) | | 266 | 266 | | | |
| 100116525 | MENTONE | CA | | 07/20/2023 | | 367 | | 33 | | | 33 | | 400 | 400 | | | |
| 100010676 | FARMINGTON HILLS | MI | | 12/23/2016 | | 1,655 | | 160 | | | 160 | | 1,815 | 1,815 | | | |
| 100023342 | BURNET | TX | | 08/16/2018 | | 535 | | (18) | | | (18) | | 517 | 517 | | | |
| 100012461 | PARKVILLE | MO | | 04/28/2017 | | 459 | | 23 | | | 23 | | 482 | 482 | | | |
| 100063267 | CARROLLTON | GA | | 07/01/2021 | | 1,414 | | (20) | | | (20) | | 1,394 | 1,394 | | | |
| 100155681 | RIVERSIDE | CA | | 06/18/2024 | | 109 | | (6) | | | (6) | | 103 | 103 | | | |
| 100046618 | JONESBORO | GA | | 11/25/2020 | | 285 | | (8) | | | (8) | | 277 | 277 | | | |
| 100137356 | YPSILANTI | MI | | 12/01/2023 | | 201 | | (11) | | | (11) | | 190 | 190 | | | |
| 100099908 | KANSAS CITY | KS | | 03/28/2023 | | 157 | | (9) | | | (9) | | 148 | 148 | | | |
| 100112841 | CARPENTERSVILLE | IL | | 06/29/2023 | | 422 | | 72 | | | 72 | | 494 | 494 | | | |
| 100113080 | COVINGTON | GA | | 06/29/2023 | | 410 | | 133 | | | 133 | | 543 | 543 | | | |
| 100128389 | STUART | FL | | 09/15/2023 | | 252 | | (1) | | | (1) | | 251 | 251 | | | |
| 100060992 | BROWN DEER | WI | | 06/01/2021 | | 311 | | 1 | | | 1 | | 312 | 312 | | | |
| 100100045 | EDINBURG | TX | | 03/28/2023 | | 1,488 | | (146) | | | (146) | | 1,342 | 1,342 | | | |
| 100149854 | SAINT LOUIS | MO | | 04/29/2024 | | 144 | | (2) | | | (2) | | 142 | 142 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146167 | CALIFORNIA | MD | | 03/19/2024 | | 432 | | (27) | | | (27) | | 405 | 405 | | | |
| 100000267 | OVIEDO | FL | | 09/27/2016 | | 304 | | 71 | | | 71 | | 375 | 375 | | | |
| 100053776 | CARLISLE | PA | | 03/23/2021 | | 372 | | (38) | | | (38) | | 334 | 334 | | | |
| 100155470 | RUTHERFORD | NJ | | 06/18/2024 | | 314 | | (19) | | | (19) | | 295 | 295 | | | |
| 100108972 | MEMPHIS | TN | | 05/31/2023 | | 233 | | (11) | | | (11) | | 222 | 222 | | | |
| 100013880 | MEDFORD | OR | | 05/25/2017 | | 342 | | 53 | | | 53 | | 395 | 395 | | | |
| 100028116 | LAWRENCEVILLE | GA | | 10/26/2018 | | 632 | | 10 | | | 10 | | 642 | 642 | | | |
| 100063154 | LANSING | IL | | 07/01/2021 | | 266 | | | | | | | 266 | 266 | | | |
| 100141414 | SANFORD | NC | | 01/30/2024 | | 422 | | (30) | | | (30) | | 392 | 392 | | | |
| 100155690 | WEYMOUTH | MA | | 06/18/2024 | | 386 | | (21) | | | (21) | | 365 | 365 | | | |
| 100137142 | SALEM | NJ | | 11/28/2023 | | 163 | | (7) | | | (7) | | 156 | 156 | | | |
| 100147425 | ARLINGTON | TX | | 04/03/2024 | | 87,049 | | (1,868) | | | (1,868) | | 85,181 | 85,181 | | | |
| 100136823 | LUBBOCK | TX | | 11/27/2023 | | 223 | | (6) | | | (6) | | 217 | 217 | | | |
| 100017519 | MARYSVILLE | WA | | 04/26/2018 | | 1,534 | | 1 | | | 1 | | 1,535 | 1,535 | | | |
| 100146300 | FORT LAUDERDALE | FL | | 03/19/2024 | | 386 | | (24) | | | (24) | | 362 | 362 | | | |
| 100109646 | COLLEGE PARK | MD | | 06/14/2023 | | 834 | | (25) | | | (25) | | 809 | 809 | | | |
| 100064816 | DES MOINES | IA | | 07/14/2021 | | 512 | | (23) | | | (23) | | 489 | 489 | | | |
| 100016464 | OKLAHOMA CITY | OK | | 04/05/2018 | | 588 | | (13) | | | (13) | | 575 | 575 | | | |
| 100155500 | WEST PALM BEACH | FL | | 06/18/2024 | | 308 | | (17) | | | (17) | | 291 | 291 | | | |
| 100127300 | MONTGOMERY | AL | | 08/30/2023 | | 1,040 | | 345 | | | 345 | | 1,385 | 1,385 | | | |
| 100012030 | BRADENTON | FL | | 03/08/2017 | | 449 | | 98 | | | 98 | | 547 | 547 | | | |
| 100130410 | NORRISTOWN | PA | | 09/28/2023 | | 539 | | (34) | | | (34) | | 505 | 505 | | | |
| 100141656 | MEMPHIS | TN | | 01/30/2024 | | 278 | | (12) | | | (12) | | 266 | 266 | | | |
| 100155593 | FRISCO | TX | | 06/18/2024 | | 560 | | (33) | | | (33) | | 527 | 527 | | | |
| 100023542 | BLACKLICK | OH | | 09/04/2018 | | 524 | | (13) | | | (13) | | 511 | 511 | | | |
| 100017934 | CORPUS CHRISTI | TX | | 05/22/2018 | | 829 | | (19) | | | (19) | | 810 | 810 | | | |
| 100018075 | TUCSON | AZ | | 06/08/2018 | | 659 | | (13) | | | (13) | | 646 | 646 | | | |
| 100134356 | PHILADELPHIA | PA | | 10/27/2023 | | 171 | | (9) | | | (9) | | 162 | 162 | | | |
| 100043251 | DES MOINES | IA | | 08/13/2020 | | 1,265 | | 39 | | | 39 | | 1,304 | 1,304 | | | |
| 100077702 | WHITEHALL | MI | | 01/03/2022 | | 166 | | (3) | | | (3) | | 163 | 163 | | | |
| 100127297 | BROAD BROOK | CT | | 08/30/2023 | | 387 | | 333 | | | 333 | | 720 | 720 | | | |
| 100045052 | BLAINE | MN | | 11/19/2020 | | 697 | | 4 | | | 4 | | 701 | 701 | | | |
| 100062115 | DU BOIS | PA | | 07/01/2021 | | 859 | | 4 | | | 4 | | 863 | 863 | | | |
| 100044918 | ELDORADO | WI | | 11/19/2020 | | 578 | | (16) | | | (16) | | 562 | 562 | | | |
| 100074671 | WOODBURY | TN | | 12/01/2021 | | 754 | | (27) | | | (27) | | 727 | 727 | | | |
| 100062931 | NORTH AUGUSTA | SC | | 07/01/2021 | | 789 | | | | | | | 789 | 789 | | | |
| 100114424 | COHOES | NY | | 06/29/2023 | | 652 | | 254 | | | 254 | | 906 | 906 | | | |
| 100055246 | COMETA | OK | | 03/23/2021 | | 252 | | (23) | | | (23) | | 229 | 229 | | | |
| 100137127 | OCALA | FL | | 11/28/2023 | | 184 | | (10) | | | (10) | | 174 | 174 | | | |
| 100011877 | CAPE CORAL | FL | | 03/08/2017 | | 588 | | 43 | | | 43 | | 631 | 631 | | | |
| 100055836 | GEORGETOWN | SC | | 03/23/2021 | | 1,438 | | (55) | | | (55) | | 1,383 | 1,383 | | | |
| 100065087 | MILWAUKEE | WI | | 07/14/2021 | | 576 | | (16) | | | (16) | | 560 | 560 | | | |
| 100064730 | SANTA ANA | CA | | 07/14/2021 | | 356 | | (19) | | | (19) | | 337 | 337 | | | |
| 100075924 | AUGUSTA | GA | | 01/07/2022 | | 526 | | (19) | | | (19) | | 507 | 507 | | | |
| 100146278 | PONTE VEDRA | FL | | 03/19/2024 | | 447 | | (27) | | | (27) | | 420 | 420 | | | |
| 100100583 | WEST PALM BEACH | FL | | 04/27/2023 | | 218 | | (12) | | | (12) | | 206 | 206 | | | |
| 100023845 | MEMPHIS | TN | | 09/04/2018 | | 514 | | (17) | | | (17) | | 497 | 497 | | | |
| 100141141 | SCRANTON | PA | | 01/30/2024 | | 68 | | (2) | | | (2) | | 66 | 66 | | | |
| 100064964 | ONALASKA | WI | | 07/14/2021 | | 598 | | (22) | | | (22) | | 576 | 576 | | | |
| 100074966 | SHAWSVILLE | VA | | 12/01/2021 | | 646 | | (4) | | | (4) | | 642 | 642 | | | |
| 100119766 | MILLVILLE | NJ | | 08/08/2023 | | 253 | | (6) | | | (6) | | 247 | 247 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100081472 | SOUTH JORDAN | UT | | 03/18/2022 | | 483 | | 6 | | | 6 | | 489 | 489 | | | |
| 100091396 | BATON ROUGE | LA | | 02/22/2023 | | 240 | | | | | | | 240 | 240 | | | |
| 100047628 | MAULDIN | SC | | 11/20/2020 | | 436 | | (42) | | | (42) | | 394 | 394 | | | |
| 100028145 | COLUMBIA HEIGHTS | MN | | 10/26/2018 | | 557 | | 70 | | | 70 | | 627 | 627 | | | |
| 100013196 | PHOENIX | AZ | | 05/25/2017 | | 1,217 | | 64 | | | 64 | | 1,281 | 1,281 | | | |
| 100088154 | FORT WORTH | TX | | 10/25/2022 | | 219 | | (14) | | | (14) | | 205 | 205 | | | |
| 100159892 | HIALEAH | FL | | 08/16/2024 | | 80 | | (4) | | | (4) | | 76 | 76 | | | |
| 100099798 | SCRANTON | PA | | 02/28/2023 | | 85 | | (2) | | | (2) | | 83 | 83 | | | |
| 100155568 | KENT | WA | | 06/18/2024 | | 513 | | (28) | | | (28) | | 485 | 485 | | | |
| 100143795 | COLUMBUS | OH | | 02/28/2024 | | 188 | | (16) | | | (16) | | 172 | 172 | | | |
| 100127981 | EVANSVILLE | IN | | 09/08/2023 | | 302 | | 9 | | | 9 | | 311 | 311 | | | |
| 100029532 | CHICAGO | IL | | 10/26/2018 | | 321 | | 70 | | | 70 | | 391 | 391 | | | |
| 100069620 | PORT HURON | MI | | 09/01/2021 | | 603 | | | | | | | 603 | 603 | | | |
| 100134704 | SOUTH BEND | IN | | 10/30/2023 | | 198 | | (8) | | | (8) | | 190 | 190 | | | |
| 100146331 | GARDNER | MA | | 03/19/2024 | | 460 | | (24) | | | (24) | | 436 | 436 | | | |
| 100129988 | HOUSTON | TX | | 09/27/2023 | | 194 | | (5) | | | (5) | | 189 | 189 | | | |
| 100139315 | FAIRFAX | VA | | 12/28/2023 | | 99,677 | | (2,003) | | | (2,003) | | 97,674 | 97,674 | | | |
| 100155615 | BLOOMINGTON | IN | | 06/18/2024 | | 279 | | (14) | | | (14) | | 265 | 265 | | | |
| 100119754 | VALDOSTA | GA | | 08/08/2023 | | 211 | | (8) | | | (8) | | 203 | 203 | | | |
| 100028193 | SARASOTA | FL | | 10/26/2018 | | 1,368 | | 210 | | | 210 | | 1,578 | 1,578 | | | |
| 100117059 | BRICK | NJ | | 07/20/2023 | | 400 | | 53 | | | 53 | | 453 | 453 | | | |
| 100111668 | HARTVILLE | OH | | 06/29/2023 | | 1,390 | | 20 | | | 20 | | 1,410 | 1,410 | | | |
| 100016411 | ATHENS | GA | | 04/05/2018 | | 643 | | 2 | | | 2 | | 645 | 645 | | | |
| 100132327 | LUTZ | FL | | 11/03/2023 | | 445 | | 103 | | | 103 | | 548 | 548 | | | |
| 100112410 | WYANDANCH | NY | | 06/29/2023 | | 409 | | 21 | | | 21 | | 430 | 430 | | | |
| 100154560 | WEST MONROE | LA | | 06/14/2024 | | 141 | | (4) | | | (4) | | 137 | 137 | | | |
| 100088934 | JACKSONVILLE | FL | | 11/15/2022 | | 335 | | (26) | | | (26) | | 309 | 309 | | | |
| 100018384 | FERNLEY | NV | | 06/27/2018 | | 555 | | (18) | | | (18) | | 537 | 537 | | | |
| 100136637 | PONTIAC | MI | | 11/22/2023 | | 151 | | (6) | | | (6) | | 145 | 145 | | | |
| 100153951 | FARMVILLE | VA | | 06/05/2024 | | 139 | | (3) | | | (3) | | 136 | 136 | | | |
| 100101126 | SPRINGFIELD | OH | | 04/28/2023 | | 212 | | (13) | | | (13) | | 199 | 199 | | | |
| 100141436 | LAS VEGAS | NV | | 01/30/2024 | | 198 | | (10) | | | (10) | | 188 | 188 | | | |
| 100028074 | JACKSONVILLE | FL | | 10/26/2018 | | 746 | | 63 | | | 63 | | 809 | 809 | | | |
| 100141119 | HARLINGEN | TX | | 01/30/2024 | | 217 | | (6) | | | (6) | | 211 | 211 | | | |
| 100064158 | CHILI | NY | | 07/01/2021 | | 1,139 | | 14 | | | 14 | | 1,153 | 1,153 | | | |
| 100112865 | MELBOURNE | FL | | 06/29/2023 | | 435 | | 181 | | | 181 | | 616 | 616 | | | |
| 100060582 | MCDONOUGH | GA | | 06/01/2021 | | 603 | | 3 | | | 3 | | 606 | 606 | | | |
| 100099834 | MILWAUKEE | WI | | 02/28/2023 | | 235 | | (7) | | | (7) | | 228 | 228 | | | |
| 100063146 | BLOOMSBURG | PA | | 07/01/2021 | | 811 | | | | | | | 811 | 811 | | | |
| 100146253 | SAYREVILLE | NJ | | 03/19/2024 | | 460 | | (26) | | | (26) | | 434 | 434 | | | |
| 100017732 | SUNRISE | FL | | 04/26/2018 | | 1,011 | | 29 | | | 29 | | 1,040 | 1,040 | | | |
| 100043588 | ORLANDO | FL | | 08/13/2020 | | 302 | | (11) | | | (11) | | 291 | 291 | | | |
| 100013665 | COMSTOCK PARK | MI | | 05/25/2017 | | 605 | | 59 | | | 59 | | 664 | 664 | | | |
| 100011943 | CHICAGO | IL | | 03/08/2017 | | 364 | | 18 | | | 18 | | 382 | 382 | | | |
| 100139411 | PHILLIPSBURG | NJ | | 12/28/2023 | | 168 | | (5) | | | (5) | | 163 | 163 | | | |
| 100019585 | SHERWOOD | AR | | 07/26/2018 | | 534 | | (15) | | | (15) | | 519 | 519 | | | |
| 100146437 | PAYSON | AZ | | 03/19/2024 | | 423 | | (23) | | | (23) | | 400 | 400 | | | |
| 100018004 | COLORADO SPRINGS | CO | | 05/22/2018 | | 745 | | (23) | | | (23) | | 722 | 722 | | | |
| 100060335 | SNEADS FERRY | NC | | 06/01/2021 | | 583 | | 2 | | | 2 | | 585 | 585 | | | |
| 100068060 | ENNIS | TX | | 09/23/2021 | | 722 | | (24) | | | (24) | | 698 | 698 | | | |
| 100019988 | LITTLE ELM | TX | | 07/30/2018 | | 1,043 | | (10) | | | (10) | | 1,033 | 1,033 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113816 | KENOSHA | WI | | 06/29/2023 | | 901 | | 266 | | | 266 | | 1,167 | 1,167 | | | |
| 100077366 | DANVILLE | VA | | 01/03/2022 | | 615 | | (15) | | | (15) | | 600 | 600 | | | |
| 100133987 | BUFFALO | NY | | 10/25/2023 | | 270 | | (7) | | | (7) | | 263 | 263 | | | |
| 100043603 | BURNSVILLE | MN | | 08/13/2020 | | 1,836 | | (71) | | | (71) | | 1,765 | 1,765 | | | |
| 100127293 | VIRGINIA BEACH | VA | | 08/30/2023 | | 403 | | 382 | | | 382 | | 785 | 785 | | | |
| 100063013 | NEW CASTLE | DE | | 07/01/2021 | | 726 | | (7) | | | (7) | | 719 | 719 | | | |
| 100110086 | SACRAMENTO | CA | | 06/23/2023 | | 247 | | (1) | | | (1) | | 246 | 246 | | | |
| 100146336 | LAWRENCEVILLE | GA | | 03/19/2024 | | 418 | | (23) | | | (23) | | 395 | 395 | | | |
| 100020138 | PHOENIX | AZ | | 07/17/2018 | | 364 | | (8) | | | (8) | | 356 | 356 | | | |
| 100139423 | PLYMOUTH | PA | | 12/28/2023 | | 163 | | (7) | | | (7) | | 156 | 156 | | | |
| 100115179 | BALTIMORE | MD | | 07/17/2023 | | 223 | | (6) | | | (6) | | 217 | 217 | | | |
| 100078955 | OKLAHOMA CITY | OK | | 02/24/2022 | | 554 | | 5 | | | 5 | | 559 | 559 | | | |
| 100146131 | OVERLAND PARK | KS | | 03/19/2024 | | 392 | | (24) | | | (24) | | 368 | 368 | | | |
| 100155691 | FAIRFIELD | CA | | 06/18/2024 | | 807 | | (43) | | | (43) | | 764 | 764 | | | |
| 100091254 | DETROIT | MI | | 01/31/2023 | | 253 | | (15) | | | (15) | | 238 | 238 | | | |
| 100115276 | HENRYETTA | OK | | 07/17/2023 | | 667 | | (21) | | | (21) | | 646 | 646 | | | |
| 100164150 | BALTIMORE | MD | | 08/21/2024 | | 79 | | | | | | | 79 | 79 | | | |
| 100115222 | HAZEL PARK | MI | | 07/17/2023 | | 228 | | (4) | | | (4) | | 224 | 224 | | | |
| 100024591 | SURPRISE | AZ | | 09/20/2018 | | 439 | | 47 | | | 47 | | 486 | 486 | | | |
| 100134006 | CHICAGO | IL | | 10/25/2023 | | 203 | | (7) | | | (7) | | 196 | 196 | | | |
| 100043190 | PAROWAN | UT | | 05/28/2020 | | 915 | | 84 | | | 84 | | 999 | 999 | | | |
| 100079025 | OMAHA | NE | | 02/24/2022 | | 370 | | (5) | | | (5) | | 365 | 365 | | | |
| 100116195 | SEABROOK | TX | | 07/20/2023 | | 474 | | 129 | | | 129 | | 603 | 603 | | | |
| 100067301 | MUSKEGO | WI | | 08/02/2021 | | 810 | | 15 | | | 15 | | 825 | 825 | | | |
| 100043371 | GRAND PRAIRIE | TX | | 08/13/2020 | | 670 | | (14) | | | (14) | | 656 | 656 | | | |
| 100100277 | DES PLAINES | IL | | 03/24/2023 | | 442 | | (25) | | | (25) | | 417 | 417 | | | |
| 100114027 | ORLAND PARK | IL | | 06/29/2023 | | 178 | | 28 | | | 28 | | 206 | 206 | | | |
| 100147621 | SHADYSIDE | OH | | 04/04/2024 | | 213 | | (6) | | | (6) | | 207 | 207 | | | |
| 100155857 | EVERETT | WA | | 06/18/2024 | | 96 | | (4) | | | (4) | | 92 | 92 | | | |
| 100146516 | TRACY | CA | | 03/19/2024 | | 617 | | (33) | | | (33) | | 584 | 584 | | | |
| 100053374 | LAKELAND | FL | | 03/23/2021 | | 1,005 | | (41) | | | (41) | | 964 | 964 | | | |
| 100146035 | ORLANDO | FL | | 03/19/2024 | | 417 | | (21) | | | (21) | | 396 | 396 | | | |
| 100134545 | MISHAWAKA | IN | | 10/30/2023 | | 182 | | (8) | | | (8) | | 174 | 174 | | | |
| 100146561 | TOWNSEND | MA | | 03/19/2024 | | 223 | | (10) | | | (10) | | 213 | 213 | | | |
| 100076045 | CORPUS CHRISTI | TX | | 01/07/2022 | | 485 | | (24) | | | (24) | | 461 | 461 | | | |
| 100047512 | SMYRNA | GA | | 11/20/2020 | | 532 | | (68) | | | (68) | | 464 | 464 | | | |
| 100054451 | BROKEN ARROW | OK | | 03/23/2021 | | 404 | | (28) | | | (28) | | 376 | 376 | | | |
| 100076142 | DULUTH | MN | | 01/07/2022 | | 518 | | (20) | | | (20) | | 498 | 498 | | | |
| 100126402 | BALTIMORE | MD | | 08/30/2023 | | 235 | | (3) | | | (3) | | 232 | 232 | | | |
| 100012677 | JACKSONVILLE | FL | | 05/25/2017 | | 322 | | 64 | | | 64 | | 386 | 386 | | | |
| 100084744 | HAWTHORNE | CA | | 08/02/2022 | | 259 | | (4) | | | (4) | | 255 | 255 | | | |
| 100067901 | LITTLE ROCK | AR | | 09/23/2021 | | 532 | | (25) | | | (25) | | 507 | 507 | | | |
| 100129807 | CARSON CITY | NV | | 09/27/2023 | | 215 | | (10) | | | (10) | | 205 | 205 | | | |
| 100024957 | LUCERNE | CA | | 09/20/2018 | | 487 | | 77 | | | 77 | | 564 | 564 | | | |
| 100086604 | HALLANDALE BEACH | FL | | 09/30/2022 | | 247 | | (8) | | | (8) | | 239 | 239 | | | |
| 100043353 | MIAMI | FL | | 08/13/2020 | | 1,098 | | 36 | | | 36 | | 1,134 | 1,134 | | | |
| 100139084 | LAS VEGAS | NV | | 12/28/2023 | | 203 | | (5) | | | (5) | | 198 | 198 | | | |
| 100155510 | FLORENCE | SC | | 06/18/2024 | | 240 | | (18) | | | (18) | | 222 | 222 | | | |
| 100136127 | PHOENIX | AZ | | 12/18/2023 | | 205 | | (9) | | | (9) | | 196 | 196 | | | |
| 100146356 | BONNE TERRE | MO | | 03/19/2024 | | 455 | | (19) | | | (19) | | 436 | 436 | | | |
| 100014451 | DURHAM | ME | | 09/27/2017 | | 456 | | 7 | | | 7 | | 463 | 463 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100070 | MYRTLE BEACH | SC | | 03/28/2023 | | 176 | | (10) | | | (10) | | 166 | 166 | | | |
| 100017871 | ANNAPOLIS | MD | | 05/30/2018 | | 1,976 | | (58) | | | (58) | | 1,918 | 1,918 | | | |
| 100146071 | PONTE VEDRA BEACH | FL | | 03/19/2024 | | 436 | | (23) | | | (23) | | 413 | 413 | | | |
| 100000587 | GLENDALE | AZ | | 09/27/2016 | | 1,479 | | 28 | | | 28 | | 1,507 | 1,507 | | | |
| 100071771 | TORRINGTON | CT | | 10/14/2021 | | 510 | | (27) | | | (27) | | 483 | 483 | | | |
| 100100132 | HOUSTON | TX | | 03/28/2023 | | 266 | | 7 | | | 7 | | 273 | 273 | | | |
| 100026145 | BLUFFTON | SC | | 09/20/2018 | | 409 | | 44 | | | 44 | | 453 | 453 | | | |
| 100061721 | CENTRAL CITY | KY | | 07/01/2021 | | 533 | | | | | | | 533 | 533 | | | |
| 100062038 | LEXINGTON | KY | | 07/01/2021 | | 462 | | (4) | | | (4) | | 458 | 458 | | | |
| 100077042 | CHARLOTTE | NC | | 01/03/2022 | | 581 | | (8) | | | (8) | | 573 | 573 | | | |
| 100101576 | CHICAGO HEIGHTS | IL | | 04/26/2023 | | 276 | | (7) | | | (7) | | 269 | 269 | | | |
| 100146449 | EUGENE | OR | | 03/19/2024 | | 155 | | (7) | | | (7) | | 148 | 148 | | | |
| 100029773 | SPARKS | NV | | 10/26/2018 | | 592 | | 41 | | | 41 | | 633 | 633 | | | |
| 100079546 | HOLLYWOOD | SC | | 04/08/2022 | | 261 | | (31) | | | (31) | | 230 | 230 | | | |
| 100132738 | DAYTONA BEACH | FL | | 11/03/2023 | | 194 | | (5) | | | (5) | | 189 | 189 | | | |
| 100078983 | MEMPHIS | TN | | 02/24/2022 | | 502 | | (5) | | | (5) | | 497 | 497 | | | |
| 100155546 | FORT WORTH | TX | | 06/18/2024 | | 1,356 | | (77) | | | (77) | | 1,279 | 1,279 | | | |
| 100128721 | LAKE WORTH | FL | | 09/21/2023 | | 214 | | (10) | | | (10) | | 204 | 204 | | | |
| 100024270 | BEECHER | IL | | 09/20/2018 | | 518 | | (15) | | | (15) | | 503 | 503 | | | |
| 100067248 | ALLENTOWN | PA | | 08/02/2021 | | 557 | | 14 | | | 14 | | 571 | 571 | | | |
| 100145917 | CHESTERFIELD | MO | | 03/19/2024 | | 666 | | (38) | | | (38) | | 628 | 628 | | | |
| 100017938 | GREENVILLE | TX | | 05/22/2018 | | 711 | | (21) | | | (21) | | 690 | 690 | | | |
| 100146497 | CHULA VISTA | CA | | 03/19/2024 | | 463 | | (24) | | | (24) | | 439 | 439 | | | |
| 100150091 | HOUSTON | TX | | 06/14/2024 | | 228 | | (9) | | | (9) | | 219 | 219 | | | |
| 100081018 | BAKERSFIELD | CA | | 03/18/2022 | | 572 | | 11 | | | 11 | | 583 | 583 | | | |
| 100103149 | WEST ALLIS | WI | | 04/21/2023 | | 274 | | (9) | | | (9) | | 265 | 265 | | | |
| 100030538 | ACWORTH | GA | | 12/20/2018 | | 1,194 | | (39) | | | (39) | | 1,155 | 1,155 | | | |
| 100075640 | CINCINNATI | OH | | 12/01/2021 | | 505 | | (21) | | | (21) | | 484 | 484 | | | |
| 100067188 | HUNTSVILLE | AL | | 08/02/2021 | | 638 | | 5 | | | 5 | | 643 | 643 | | | |
| 100147112 | MEMPHIS | TN | | 05/08/2024 | | 294 | | (12) | | | (12) | | 282 | 282 | | | |
| 100109003 | ALPINE | CA | | 05/31/2023 | | 219 | | (10) | | | (10) | | 209 | 209 | | | |
| 100126326 | TRENTON | NJ | | 08/30/2023 | | 227 | | (7) | | | (7) | | 220 | 220 | | | |
| 100136832 | BINGHAMTON | NY | | 11/27/2023 | | 191 | | (5) | | | (5) | | 186 | 186 | | | |
| 100077295 | KANSAS CITY | KS | | 01/03/2022 | | 791 | | (9) | | | (9) | | 782 | 782 | | | |
| 100057712 | BLACKWOOD | NJ | | 06/30/2021 | | 520 | | (19) | | | (19) | | 501 | 501 | | | |
| 100014490 | MINNEAPOLIS | MN | | 09/27/2017 | | 1,873 | | 64 | | | 64 | | 1,937 | 1,937 | | | |
| 100060801 | UNION POINT | GA | | 06/01/2021 | | 1,071 | | 5 | | | 5 | | 1,076 | 1,076 | | | |
| 100102591 | MEMPHIS | TN | | 06/07/2023 | | 202 | | (21) | | | (21) | | 181 | 181 | | | |
| 100026053 | ORLANDO | FL | | 09/20/2018 | | 499 | | 189 | | | 189 | | 688 | 688 | | | |
| 100115274 | GALLOWAY | NJ | | 07/17/2023 | | 204 | | (8) | | | (8) | | 196 | 196 | | | |
| 100042965 | SACRAMENTO | CA | | 05/28/2020 | | 1,715 | | (5) | | | (5) | | 1,710 | 1,710 | | | |
| 100080170 | JACKSONVILLE | FL | | 02/25/2022 | | 483 | | (35) | | | (35) | | 448 | 448 | | | |
| 100112137 | MINERAL | VA | | 06/29/2023 | | 1,392 | | 169 | | | 169 | | 1,561 | 1,561 | | | |
| 100090707 | MONTICELLO | NY | | 12/29/2022 | | 259 | | 16 | | | 16 | | 275 | 275 | | | |
| 100129996 | WELLSTON | OK | | 09/27/2023 | | 234 | | (4) | | | (4) | | 230 | 230 | | | |
| 100023961 | REDLANDS | CA | | 09/10/2018 | | 1,114 | | (31) | | | (31) | | 1,083 | 1,083 | | | |
| 100062668 | SAVANNAH | TN | | 07/01/2021 | | 398 | | (5) | | | (5) | | 393 | 393 | | | |
| 100064735 | IONE | WA | | 07/14/2021 | | 496 | | (26) | | | (26) | | 470 | 470 | | | |
| 100129997 | OKLAHOMA CITY | OK | | 09/27/2023 | | 233 | | (4) | | | (4) | | 229 | 229 | | | |
| 100101583 | SYRACUSE | NY | | 04/26/2023 | | 289 | | (7) | | | (7) | | 282 | 282 | | | |
| 100100144 | XENIA | OH | | 03/28/2023 | | 185 | | (8) | | | (8) | | 177 | 177 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100061111 | STOCKTON | CA | | 06/01/2021 | | 708 | | 3 | | | 3 | | 711 | 711 | | | |
| 100023741 | GREENSBORO | NC | | 09/04/2018 | | 537 | | (18) | | | (18) | | 519 | 519 | | | |
| 100078979 | MEMPHIS | TN | | 02/24/2022 | | 543 | | (5) | | | (5) | | 538 | 538 | | | |
| 100019690 | SPRINGVILLE | UT | | 07/26/2018 | | 1,332 | | (24) | | | (24) | | 1,308 | 1,308 | | | |
| 100138976 | EWING | NJ | | 12/21/2023 | | 379 | | 179 | | | 179 | | 558 | 558 | | | |
| 100063771 | KENDALL | NY | | 07/01/2021 | | 406 | | 9 | | | 9 | | 415 | 415 | | | |
| 100070801 | LEHIGH ACRES | FL | | 10/01/2021 | | 779 | | (9) | | | (9) | | 770 | 770 | | | |
| 100141551 | HIGHLAND | CA | | 01/30/2024 | | 308 | | (6) | | | (6) | | 302 | 302 | | | |
| 100064721 | MIAMI | FL | | 07/14/2021 | | 542 | | (29) | | | (29) | | 513 | 513 | | | |
| 100017013 | SAN ANTONIO | TX | | 05/16/2018 | | 559 | | (16) | | | (16) | | 543 | 543 | | | |
| 100079182 | GRAND RAPIDS | MI | | 02/24/2022 | | 484 | | (9) | | | (9) | | 475 | 475 | | | |
| 100014495 | VICTORIA | TX | | 09/27/2017 | | 576 | | 4 | | | 4 | | 580 | 580 | | | |
| 100155378 | HAWAIIAN PARADISE PARK | HI | | 06/18/2024 | | 300 | | (18) | | | (18) | | 282 | 282 | | | |
| 100146728 | COLUMBUS | GA | | 03/20/2024 | | 261 | | 2 | | | 2 | | 263 | 263 | | | |
| 100127007 | MILLVILLE | NJ | | 08/30/2023 | | 482 | | 28 | | | 28 | | 510 | 510 | | | |
| 100026321 | DAVENPORT | FL | | 09/20/2018 | | 755 | | 201 | | | 201 | | 956 | 956 | | | |
| 100162345 | PALM CITY | FL | | 08/06/2024 | | 417 | | (16) | | | (16) | | 401 | 401 | | | |
| 100088251 | TRENTON | NJ | | 10/17/2022 | | 250 | | (10) | | | (10) | | 240 | 240 | | | |
| 100055044 | SPRINGFIELD | MA | | 03/23/2021 | | 409 | | (22) | | | (22) | | 387 | 387 | | | |
| 100072221 | PHOENIX | AZ | | 11/01/2021 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100155405 | DENVER | CO | | 06/18/2024 | | 572 | | (40) | | | (40) | | 532 | 532 | | | |
| 100067345 | MOBILE | AL | | 08/02/2021 | | 553 | | 14 | | | 14 | | 567 | 567 | | | |
| 100117270 | PHILADELPHIA | PA | | 07/20/2023 | | 273 | | 1 | | | 1 | | 274 | 274 | | | |
| 100155817 | SNOHOMISH | WA | | 06/18/2024 | | 305 | | (12) | | | (12) | | 293 | 293 | | | |
| 100062179 | SAVANNAH | GA | | 07/01/2021 | | 770 | | (2) | | | (2) | | 768 | 768 | | | |
| 100013568 | RIO RANCHO | NM | | 05/25/2017 | | 483 | | 50 | | | 50 | | 533 | 533 | | | |
| 100109955 | LANSING | IL | | 06/22/2023 | | 238 | | (7) | | | (7) | | 231 | 231 | | | |
| 100066722 | BEVERLY | NJ | | 08/02/2021 | | 1,044 | | (16) | | | (16) | | 1,028 | 1,028 | | | |
| 100061340 | BATON ROUGE | LA | | 06/01/2021 | | 1,556 | | 7 | | | 7 | | 1,563 | 1,563 | | | |
| 100116271 | BRONX | NY | | 07/20/2023 | | 3,703 | | 23 | | | 23 | | 3,726 | 3,726 | | | |
| 100076989 | EL DORADO | AR | | 01/03/2022 | | 358 | | (9) | | | (9) | | 349 | 349 | | | |
| 100117005 | PHOENIX | AZ | | 07/20/2023 | | 384 | | 64 | | | 64 | | 448 | 448 | | | |
| 100135926 | KISSIMMEE | FL | | 11/13/2023 | | 194 | | (8) | | | (8) | | 186 | 186 | | | |
| 100013154 | LAKE WORTH | FL | | 05/25/2017 | | 981 | | 217 | | | 217 | | 1,198 | 1,198 | | | |
| 100127343 | ORLANDO | FL | | 08/30/2023 | | 1,016 | | 33 | | | 33 | | 1,049 | 1,049 | | | |
| 100063055 | BEEVILLE | TX | | 07/01/2021 | | 487 | | (5) | | | (5) | | 482 | 482 | | | |
| 100109988 | CEDAR RAPIDS | IA | | 06/22/2023 | | 197 | | (8) | | | (8) | | 189 | 189 | | | |
| 100113672 | CAPON BRIDGE | WV | | 06/29/2023 | | 1,322 | | 294 | | | 294 | | 1,616 | 1,616 | | | |
| 100109888 | EASTPOINTE | MI | | 06/22/2023 | | 75 | | (3) | | | (3) | | 72 | 72 | | | |
| 100065492 | COPPERAS COVE | TX | | 07/28/2021 | | 509 | | (13) | | | (13) | | 496 | 496 | | | |
| 100013368 | NORTH LAS VEGAS | NV | | 05/25/2017 | | 549 | | 66 | | | 66 | | 615 | 615 | | | |
| 100043898 | JACKSONVILLE | FL | | 08/19/2020 | | 222 | | 27 | | | 27 | | 249 | 249 | | | |
| 100112596 | MIAMI | FL | | 06/29/2023 | | 304 | | 231 | | | 231 | | 535 | 535 | | | |
| 100057848 | HOUSTON | TX | | 06/30/2021 | | 558 | | (23) | | | (23) | | 535 | 535 | | | |
| 100137347 | CANTON | OH | | 12/01/2023 | | 165 | | (4) | | | (4) | | 161 | 161 | | | |
| 100063185 | JEFFERSON CITY | TN | | 07/01/2021 | | 707 | | (12) | | | (12) | | 695 | 695 | | | |
| 100155383 | ROYAL OAKS | CA | | 06/18/2024 | | 333 | | (13) | | | (13) | | 320 | 320 | | | |
| 100019828 | EL PASO | TX | | 07/26/2018 | | 1,201 | | (31) | | | (31) | | 1,170 | 1,170 | | | |
| 100100422 | BLACKWOOD | NJ | | 04/27/2023 | | 2,256 | | 52 | | | 52 | | 2,308 | 2,308 | | | |
| 100064699 | SAN ANTONIO | TX | | 07/14/2021 | | 647 | | (37) | | | (37) | | 610 | 610 | | | |
| 100047029 | CLEMSON | SC | | 11/20/2020 | | 715 | | (25) | | | (25) | | 690 | 690 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146307 | BOISE | ID | | 03/19/2024 | | 480 | | (19) | | | (19) | | 461 | 461 | | | |
| 100064332 | ALLENTOWN | PA | | 07/01/2021 | | 202 | | 6 | | | 6 | | 208 | 208 | | | |
| 100043706 | CLARKSBURG | MD | | 08/13/2020 | | 451 | | (33) | | | (33) | | 418 | 418 | | | |
| 100024002 | NEW PORT RICHEY | FL | | 09/10/2018 | | 531 | | (16) | | | (16) | | 515 | 515 | | | |
| 100026273 | POSEN | IL | | 09/20/2018 | | 315 | | 167 | | | 167 | | 482 | 482 | | | |
| 100061864 | CLOVER | SC | | 07/01/2021 | | 559 | | (9) | | | (9) | | 550 | 550 | | | |
| 100014512 | SILVER SPRING | MD | | 09/27/2017 | | 2,035 | | (24) | | | (24) | | 2,011 | 2,011 | | | |
| 100126911 | ST CLAIR SHORES | MI | | 08/30/2023 | | 880 | | 1 | | | 1 | | 881 | 881 | | | |
| 100146045 | LIVERMORE | CA | | 03/19/2024 | | 442 | | (20) | | | (20) | | 422 | 422 | | | |
| 100011997 | TUCSON | AZ | | 03/08/2017 | | 1,033 | | 61 | | | 61 | | 1,094 | 1,094 | | | |
| 100025512 | ELLENWOOD | GA | | 09/20/2018 | | 1,429 | | 13 | | | 13 | | 1,442 | 1,442 | | | |
| 100090050 | BALTIMORE | MD | | 01/13/2023 | | 223 | | (4) | | | (4) | | 219 | 219 | | | |
| 100120790 | NEZPERCE | ID | | 08/25/2023 | | 213 | | (8) | | | (8) | | 205 | 205 | | | |
| 100064888 | GREER | SC | | 07/14/2021 | | 528 | | (22) | | | (22) | | 506 | 506 | | | |
| 100047990 | ANKENY | IA | | 11/20/2020 | | 428 | | (20) | | | (20) | | 408 | 408 | | | |
| 100137871 | LA LUZ | NM | | 12/08/2023 | | 184 | | (7) | | | (7) | | 177 | 177 | | | |
| 100146504 | NORTH CHARLESTON | SC | | 03/19/2024 | | 424 | | (18) | | | (18) | | 406 | 406 | | | |
| 100069041 | THE COLONY | TX | | 09/01/2021 | | 1,011 | | (11) | | | (11) | | 1,000 | 1,000 | | | |
| 100012440 | VINCENT | AL | | 04/28/2017 | | 782 | | 105 | | | 105 | | 887 | 887 | | | |
| 100127212 | BETHEL | VT | | 08/30/2023 | | 994 | | (24) | | | (24) | | 970 | 970 | | | |
| 100162029 | KISSIMMEE | FL | | 07/31/2024 | | 84 | | (1) | | | (1) | | 83 | 83 | | | |
| 100064512 | SAVANNAH | GA | | 07/01/2021 | | 856 | | 10 | | | 10 | | 866 | 866 | | | |
| 100068088 | SIOUX FALLS | SD | | 09/23/2021 | | 526 | | (10) | | | (10) | | 516 | 516 | | | |
| 100117309 | MIAMI | FL | | 07/20/2023 | | 434 | | 82 | | | 82 | | 516 | 516 | | | |
| 100119670 | LANDIS | NC | | 08/08/2023 | | 238 | | 2 | | | 2 | | 240 | 240 | | | |
| 100048842 | MATTHEWS | NC | | 11/20/2020 | | 1,946 | | (95) | | | (95) | | 1,851 | 1,851 | | | |
| 100101172 | WINCHESTER | VA | | 04/28/2023 | | 487 | | 110 | | | 110 | | 597 | 597 | | | |
| 100112343 | HOUSTON | TX | | 06/29/2023 | | 46 | | 2 | | | 2 | | 48 | 48 | | | |
| 100162354 | KILLEEN | TX | | 08/06/2024 | | 1,150 | | (47) | | | (47) | | 1,103 | 1,103 | | | |
| 100151780 | BROWNSVILLE | TX | | 05/10/2024 | | 236 | | (13) | | | (13) | | 223 | 223 | | | |
| 100111499 | LADERA RANCH | CA | | 06/29/2023 | | 381 | | 193 | | | 193 | | 574 | 574 | | | |
| 100018229 | HACKENSACK | NJ | | 06/08/2018 | | 534 | | (10) | | | (10) | | 524 | 524 | | | |
| 100066720 | SEWELL | NJ | | 08/02/2021 | | 564 | | (3) | | | (3) | | 561 | 561 | | | |
| 100146272 | LOVELAND | CO | | 03/19/2024 | | 459 | | (20) | | | (20) | | 439 | 439 | | | |
| 100031498 | PORTERVILLE | CA | | 03/29/2019 | | 189 | | 20 | | | 20 | | 209 | 209 | | | |
| 100045325 | BELVIDERE | IL | | 11/25/2020 | | 1,483 | | (10) | | | (10) | | 1,473 | 1,473 | | | |
| 100148992 | SPRING BRANCH | TX | | 04/17/2024 | | 114 | | (4) | | | (4) | | 110 | 110 | | | |
| 100080204 | SCHENECTADY | NY | | 02/25/2022 | | 404 | | (26) | | | (26) | | 378 | 378 | | | |
| 100141740 | BALTIMORE | MD | | 01/30/2024 | | 219 | | (7) | | | (7) | | 212 | 212 | | | |
| 100136822 | LUBBOCK | TX | | 11/27/2023 | | 219 | | (6) | | | (6) | | 213 | 213 | | | |
| 100155697 | LEMOORE | CA | | 06/18/2024 | | 697 | | (29) | | | (29) | | 668 | 668 | | | |
| 100074762 | WILLCOX | AZ | | 12/01/2021 | | 885 | | (13) | | | (13) | | 872 | 872 | | | |
| 100146381 | ALBUQUERQUE | NM | | 03/19/2024 | | 485 | | (21) | | | (21) | | 464 | 464 | | | |
| 100109824 | CHICAGO | IL | | 06/22/2023 | | (6,743) | | (18) | | | (18) | | (6,761) | (3,163) | | 3,599 | 3,599 |
| 100127234 | ALEXANDRIA | VA | | 08/30/2023 | | 2,645 | | 507 | | | 507 | | 3,152 | 3,152 | | | |
| 100153866 | DELMONT | PA | | 06/05/2024 | | 126 | | (4) | | | (4) | | 122 | 122 | | | |
| 100054811 | WHITESTONE | NY | | 03/23/2021 | | 1,968 | | (95) | | | (95) | | 1,873 | 1,873 | | | |
| 100156900 | MEMPHIS | TN | | 06/27/2024 | | 211 | | (4) | | | (4) | | 207 | 207 | | | |
| 100062217 | EL PASO | TX | | 07/01/2021 | | 780 | | (15) | | | (15) | | 765 | 765 | | | |
| 100161779 | CHICAGO HEIGHTS | IL | | 07/31/2024 | | 219 | | (4) | | | (4) | | 215 | 215 | | | |
| 100148989 | REDMOND | OR | | 04/17/2024 | | 164 | | (5) | | | (5) | | 159 | 159 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100016396 | AMBLER | PA | | 04/05/2018 | | 868 | | (9) | | | (9) | | 859 | 859 | | | |
| 100054873 | ULYSSES | KS | | 03/23/2021 | | 126 | | (36) | | | (36) | | 90 | 90 | | | |
| 100081312 | FULLERTON | CA | | 03/18/2022 | | 557 | | 8 | | | 8 | | 565 | 565 | | | |
| 100049178 | ROUND LAKE BEACH | IL | | 11/20/2020 | | 484 | | 61 | | | 61 | | 545 | 545 | | | |
| 100064349 | WILMER | AL | | 07/01/2021 | | 1,020 | | 27 | | | 27 | | 1,047 | 1,047 | | | |
| 100031096 | ALTAMONTE SPRINGS | FL | | 03/29/2019 | | 478 | | 35 | | | 35 | | 513 | 513 | | | |
| 100000459 | SELMA | CA | | 09/27/2016 | | 342 | | 59 | | | 59 | | 401 | 401 | | | |
| 100099920 | LAKE ARIEL | PA | | 03/28/2023 | | 1,341 | | (100) | | | (100) | | 1,241 | 1,241 | | | |
| 100061774 | ABINGDON | VA | | 07/01/2021 | | 751 | | (14) | | | (14) | | 737 | 737 | | | |
| 100117039 | MEMPHIS | TN | | 07/20/2023 | | 335 | | 31 | | | 31 | | 366 | 366 | | | |
| 100070414 | TUCSON | AZ | | 09/23/2021 | | 504 | | (21) | | | (21) | | 483 | 483 | | | |
| 100066058 | RUTHER GLEN | VA | | 08/02/2021 | | 509 | | (4) | | | (4) | | 505 | 505 | | | |
| 100146311 | BROOKS | GA | | 03/19/2024 | | 429 | | (17) | | | (17) | | 412 | 412 | | | |
| 100120439 | ASHLAND | KY | | 08/18/2023 | | 268 | | (7) | | | (7) | | 261 | 261 | | | |
| 100155416 | ELK GROVE | CA | | 06/18/2024 | | 436 | | (17) | | | (17) | | 419 | 419 | | | |
| 100139350 | WILMINGTON | DE | | 12/28/2023 | | 306 | | (6) | | | (6) | | 300 | 300 | | | |
| 100064812 | JACKSON | TN | | 07/14/2021 | | 511 | | (23) | | | (23) | | 488 | 488 | | | |
| 100111140 | DOVER | DE | | 06/29/2023 | | 332 | | 115 | | | 115 | | 447 | 447 | | | |
| 100147246 | TOLEDO | OH | | 03/28/2024 | | 148 | | (3) | | | (3) | | 145 | 145 | | | |
| 100090690 | RALEIGH | NC | | 12/29/2022 | | 213 | | (5) | | | (5) | | 208 | 208 | | | |
| 100061119 | CHATTANOOGA | TN | | 06/01/2021 | | 1,212 | | 5 | | | 5 | | 1,217 | 1,217 | | | |
| 100026853 | PHOENIX | AZ | | 09/26/2018 | | 466 | | 56 | | | 56 | | 522 | 522 | | | |
| 100155795 | LAS VEGAS | NV | | 06/18/2024 | | 518 | | (19) | | | (19) | | 499 | 499 | | | |
| 100078964 | LINCOLN | NE | | 02/24/2022 | | 658 | | (10) | | | (10) | | 648 | 648 | | | |
| 100092050 | BUFFALO | NY | | 02/09/2023 | | 217 | | (8) | | | (8) | | 209 | 209 | | | |
| 100028470 | MIAMI | FL | | 10/26/2018 | | 415 | | 83 | | | 83 | | 498 | 498 | | | |
| 100078814 | ROCHESTER | NH | | 02/24/2022 | | 685 | | (12) | | | (12) | | 673 | 673 | | | |
| 100157740 | HUGHSON | CA | | 07/02/2024 | | 315 | | (10) | | | (10) | | 305 | 305 | | | |
| 100030392 | ALTURAS | CA | | 12/20/2018 | | 212 | | (14) | | | (14) | | 198 | 198 | | | |
| 100139367 | WOODRIDGE | IL | | 12/28/2023 | | 131 | | (2) | | | (2) | | 129 | 129 | | | |
| 100116129 | MADERA | CA | | 07/20/2023 | | 897 | | 95 | | | 95 | | 992 | 992 | | | |
| 100112800 | MASTIC BEACH | NY | | 06/29/2023 | | 1,643 | | 150 | | | 150 | | 1,793 | 1,793 | | | |
| 100020301 | MARTINSBURG | WV | | 07/17/2018 | | 556 | | (14) | | | (14) | | 542 | 542 | | | |
| 100055003 | LEXINGTON | NC | | 03/23/2021 | | 625 | | (113) | | | (113) | | 512 | 512 | | | |
| 100112117 | RHOME | TX | | 06/29/2023 | | 149 | | | | | | | 149 | 149 | | | |
| 100081389 | SPRING LAKE | NC | | 03/18/2022 | | 1,569 | | 151 | | | 151 | | 1,720 | 1,720 | | | |
| 100090368 | KANNAPOLIS | NC | | 02/03/2023 | | 346 | | (21) | | | (21) | | 325 | 325 | | | |
| 100136726 | INDEPENDENCE | MO | | 11/27/2023 | | 189 | | (4) | | | (4) | | 185 | 185 | | | |
| 100066436 | SPRINGFIELD | MA | | 08/02/2021 | | 1,397 | | (18) | | | (18) | | 1,379 | 1,379 | | | |
| 100044017 | TUSCALOOSA | AL | | 08/19/2020 | | 257 | | 6 | | | 6 | | 263 | 263 | | | |
| 100100830 | CHICAGO | IL | | 04/28/2023 | | 2,696 | | (5) | | | (5) | | 2,691 | 2,691 | | | |
| 100054077 | SALEM | AL | | 03/23/2021 | | 122 | | (29) | | | (29) | | 93 | 93 | | | |
| 100154823 | BRANT | NY | | 07/19/2024 | | 149 | | (6) | | | (6) | | 143 | 143 | | | |
| 100050236 | NEWBURGH | NY | | 11/20/2020 | | 539 | | (18) | | | (18) | | 521 | 521 | | | |
| 100067541 | COUNCIL BLUFFS | IA | | 09/23/2021 | | 701 | | (40) | | | (40) | | 661 | 661 | | | |
| 100111255 | CHICAGO HEIGHTS | IL | | 06/29/2023 | | 877 | | (29) | | | (29) | | 848 | 848 | | | |
| 100062456 | MIDWEST CITY | OK | | 07/01/2021 | | 667 | | (21) | | | (21) | | 646 | 646 | | | |
| 100146404 | LA PLATA | MD | | 03/19/2024 | | 664 | | (26) | | | (26) | | 638 | 638 | | | |
| 100099648 | FONTANA | CA | | 04/06/2023 | | 215 | | (8) | | | (8) | | 207 | 207 | | | |
| 100111882 | MARCUS HOOK | PA | | 06/29/2023 | | 551 | | 226 | | | 226 | | 777 | 777 | | | |
| 100030373 | CIBOLA | TX | | 12/20/2018 | | 1,670 | | 17 | | | 17 | | 1,687 | 1,687 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100136776 | MEMPHIS | TN | | 11/27/2023 | | 169 | | (4) | | | (4) | | 165 | 165 | | | |
| 100026103 | ORLANDO | FL | | 09/20/2018 | | 346 | | 58 | | | 58 | | 404 | 404 | | | |
| 100070797 | JENKINS TOWNSHIP | PA | | 10/01/2021 | | 577 | | (15) | | | (15) | | 562 | 562 | | | |
| 100113728 | LA PUENTE | CA | | 06/29/2023 | | 509 | | 199 | | | 199 | | 708 | 708 | | | |
| 100113770 | DALLAS | TX | | 06/29/2023 | | 340 | | 11 | | | 11 | | 351 | 351 | | | |
| 100130023 | ALLENTOWN | PA | | 09/27/2023 | | 231 | | (4) | | | (4) | | 227 | 227 | | | |
| 100154854 | LAS VEGAS | NV | | 07/19/2024 | | 168 | | (5) | | | (5) | | 163 | 163 | | | |
| 100014177 | REDDING | CA | | 05/25/2017 | | 939 | | 105 | | | 105 | | 1,044 | 1,044 | | | |
| 100053678 | PITTSBURG | KS | | 03/23/2021 | | 374 | | (52) | | | (52) | | 322 | 322 | | | |
| 100023478 | VIRGINIA BEACH | VA | | 09/04/2018 | | 632 | | (21) | | | (21) | | 611 | 611 | | | |
| 100113776 | MACOMB | MI | | 06/29/2023 | | 372 | | 189 | | | 189 | | 561 | 561 | | | |
| 100050334 | TUCSON | AZ | | 11/20/2020 | | 317 | | (11) | | | (11) | | 306 | 306 | | | |
| 100067827 | SPRING HILL | FL | | 09/23/2021 | | 324 | | (18) | | | (18) | | 306 | 306 | | | |
| 100012338 | WAKE FOREST | NC | | 04/28/2017 | | 820 | | 91 | | | 91 | | 911 | 911 | | | |
| 100060651 | WESTLAND | MI | | 06/01/2021 | | 720 | | 3 | | | 3 | | 723 | 723 | | | |
| 100025244 | BOYERTOWN | PA | | 09/20/2018 | | 488 | | 139 | | | 139 | | 627 | 627 | | | |
| 100146123 | PHOENIX | AZ | | 03/19/2024 | | 854 | | (38) | | | (38) | | 816 | 816 | | | |
| 100143545 | PORT HURON | MI | | 02/21/2024 | | 214 | | (3) | | | (3) | | 211 | 211 | | | |
| 100141602 | MOAB | UT | | 01/30/2024 | | 999 | | (41) | | | (41) | | 958 | 958 | | | |
| 100055425 | CHICAGO | IL | | 03/23/2021 | | 1,279 | | (43) | | | (43) | | 1,236 | 1,236 | | | |
| 100047216 | COLUMBIA CITY | IN | | 11/20/2020 | | 187 | | (36) | | | (36) | | 151 | 151 | | | |
| 100130343 | HILLSBORO | OR | | 09/28/2023 | | 437 | | (7) | | | (7) | | 430 | 430 | | | |
| 100140762 | COLUMBIA | SC | | 01/22/2024 | | 200 | | (2) | | | (2) | | 198 | 198 | | | |
| 100155852 | RINCON | GA | | 06/18/2024 | | 222 | | (6) | | | (6) | | 216 | 216 | | | |
| 100134053 | LUFKIN | TX | | 10/25/2023 | | 226 | | (6) | | | (6) | | 220 | 220 | | | |
| 100134057 | LUFKIN | TX | | 10/25/2023 | | 226 | | (6) | | | (6) | | 220 | 220 | | | |
| 100114014 | FEDERAL WAY | WA | | 06/29/2023 | | 173 | | 18 | | | 18 | | 191 | 191 | | | |
| 100119764 | MILLVILLE | NJ | | 08/08/2023 | | 259 | | (5) | | | (5) | | 254 | 254 | | | |
| 100147211 | HARRISBURG | PA | | 03/28/2024 | | 146 | | (4) | | | (4) | | 142 | 142 | | | |
| 100061592 | HOBBS | NM | | 07/01/2021 | | 1,050 | | (8) | | | (8) | | 1,042 | 1,042 | | | |
| 100063054 | TRENTON | NJ | | 07/01/2021 | | 523 | | (1) | | | (1) | | 522 | 522 | | | |
| 100043764 | SALT LAKE CITY | UT | | 08/13/2020 | | 799 | | (33) | | | (33) | | 766 | 766 | | | |
| 100068942 | FARMVILLE | NC | | 09/01/2021 | | 762 | | (10) | | | (10) | | 752 | 752 | | | |
| 100064979 | RAVENNA | OH | | 07/14/2021 | | 521 | | (18) | | | (18) | | 503 | 503 | | | |
| 100099841 | BROOKSVILLE | FL | | 02/28/2023 | | 212 | | (7) | | | (7) | | 205 | 205 | | | |
| 100143006 | EGG HARBOR TOWNSHIP | NJ | | 02/12/2024 | | 165 | | (1) | | | (1) | | 164 | 164 | | | |
| 100129902 | EUCLID | OH | | 09/27/2023 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100117208 | NAPLES | FL | | 07/20/2023 | | 62,675 | | (1,910) | | | (1,910) | | 60,765 | 60,765 | | | |
| 100112846 | LIBERTY | NY | | 06/29/2023 | | 888 | | (52) | | | (52) | | 836 | 836 | | | |
| 100049294 | COSTA MESA | CA | | 11/20/2020 | | 3,371 | | (82) | | | (82) | | 3,289 | 3,289 | | | |
| 100101567 | TINLEY PARK | IL | | 04/26/2023 | | 280 | | (10) | | | (10) | | 270 | 270 | | | |
| 100060357 | PEARLAND | TX | | 06/01/2021 | | 592 | | 3 | | | 3 | | 595 | 595 | | | |
| 100024536 | NORTH LAS VEGAS | NV | | 09/20/2018 | | 541 | | 231 | | | 231 | | 772 | 772 | | | |
| 100092034 | MILLVILLE | NJ | | 02/09/2023 | | 235 | | (6) | | | (6) | | 229 | 229 | | | |
| 100110981 | PLYMOUTH MEETING | PA | | 06/29/2023 | | 247 | | 33 | | | 33 | | 280 | 280 | | | |
| 100088181 | ST. JOSEPH | MO | | 10/25/2022 | | 258 | | (1) | | | (1) | | 257 | 257 | | | |
| 100048655 | POMPANO BEACH | FL | | 11/20/2020 | | 310 | | 5 | | | 5 | | 315 | 315 | | | |
| 100070825 | PHILADELPHIA | PA | | 10/01/2021 | | 1,052 | | (4) | | | (4) | | 1,048 | 1,048 | | | |
| 100143483 | BRAWLEY | CA | | 02/16/2024 | | 218 | | (6) | | | (6) | | 212 | 212 | | | |
| 100155425 | FAIRFIELD TOWNSHIP | OH | | 06/18/2024 | | 361 | | (27) | | | (27) | | 334 | 334 | | | |
| 100100236 | HIGH POINT | NC | | 03/17/2023 | | 240 | | (5) | | | (5) | | 235 | 235 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100130332 | BALTIMORE | MD | | 09/28/2023 | | 192 | | (10) | | | (10) | | 182 | 182 | | | |
| 100145885 | LOXAHATCHEE | FL | | 03/19/2024 | | 1,437 | | (74) | | | (74) | | 1,363 | 1,363 | | | |
| 100149982 | TORRINGTON | CT | | 06/07/2024 | | 229 | | (5) | | | (5) | | 224 | 224 | | | |
| 100079877 | ORLANDO | FL | | 04/25/2022 | | 365 | | (35) | | | (35) | | 330 | 330 | | | |
| 100048652 | CHICAGO RIDGE | IL | | 11/20/2020 | | 374 | | 68 | | | 68 | | 442 | 442 | | | |
| 100030106 | NORTH PLAINFIELD | NJ | | 12/20/2018 | | 664 | | 108 | | | 108 | | 772 | 772 | | | |
| 100116202 | DELTONA | FL | | 07/20/2023 | | 445 | | 97 | | | 97 | | 542 | 542 | | | |
| 100014518 | SYKESVILLE | MD | | 09/27/2017 | | 1,336 | | (10) | | | (10) | | 1,326 | 1,326 | | | |
| 100030368 | ROSEVILLE | MN | | 12/20/2018 | | 1,544 | | 18 | | | 18 | | 1,562 | 1,562 | | | |
| 100113518 | YORKVILLE | IL | | 06/29/2023 | | 136 | | 8 | | | 8 | | 144 | 144 | | | |
| 100061839 | CHEEKTOWAGA | NY | | 07/01/2021 | | 771 | | (9) | | | (9) | | 762 | 762 | | | |
| 100046338 | VINELAND | NJ | | 11/25/2020 | | 519 | | 73 | | | 73 | | 592 | 592 | | | |
| 100060935 | HAMPTON | VA | | 06/01/2021 | | 492 | | 2 | | | 2 | | 494 | 494 | | | |
| 100146496 | SANTA CLARITA | CA | | 03/19/2024 | | 668 | | (29) | | | (29) | | 639 | 639 | | | |
| 100126727 | TEMPLE | GA | | 08/30/2023 | | 219 | | 23 | | | 23 | | 242 | 242 | | | |
| 100109238 | MEMPHIS | TN | | 07/21/2023 | | 225 | | (7) | | | (7) | | 218 | 218 | | | |
| 100079158 | TUSCALOOSA | AL | | 02/24/2022 | | 490 | | (19) | | | (19) | | 471 | 471 | | | |
| 100029487 | LAFAYETTE | TN | | 10/26/2018 | | 546 | | 6 | | | 6 | | 552 | 552 | | | |
| 100142044 | KATY | TX | | 02/29/2024 | | 222 | | (5) | | | (5) | | 217 | 217 | | | |
| 100152884 | BROWNSVILLE | TX | | 05/22/2024 | | 149 | | 2 | | | 2 | | 151 | 151 | | | |
| 100061331 | LEWISBURG | OH | | 06/01/2021 | | 590 | | 3 | | | 3 | | 593 | 593 | | | |
| 100090174 | BALTIMORE | MD | | 01/13/2023 | | 226 | | (5) | | | (5) | | 221 | 221 | | | |
| 100133962 | MINERSVILLE | PA | | 10/25/2023 | | 169 | | (5) | | | (5) | | 164 | 164 | | | |
| 100066052 | SEAGOVILLE | TX | | 08/02/2021 | | 683 | | (25) | | | (25) | | 658 | 658 | | | |
| 100066572 | WARR ACRES | OK | | 08/02/2021 | | 380 | | (5) | | | (5) | | 375 | 375 | | | |
| 100088910 | GALLOWAY | NJ | | 11/15/2022 | | 294 | | (20) | | | (20) | | 274 | 274 | | | |
| 100111008 | PALMETTO | FL | | 06/29/2023 | | 1,340 | | 117 | | | 117 | | 1,457 | 1,457 | | | |
| 100146044 | DENTON | TX | | 03/19/2024 | | 189 | | (7) | | | (7) | | 182 | 182 | | | |
| 100139086 | BUHL | ID | | 12/28/2023 | | 275 | | (22) | | | (22) | | 253 | 253 | | | |
| 100057789 | WACO | TX | | 06/30/2021 | | 512 | | (23) | | | (23) | | 489 | 489 | | | |
| 100014526 | LAKELAND | FL | | 09/27/2017 | | 939 | | 33 | | | 33 | | 972 | 972 | | | |
| 100013380 | PORT ST LUCIE | FL | | 05/25/2017 | | 311 | | 74 | | | 74 | | 385 | 385 | | | |
| 100134918 | DETROIT | MI | | 10/30/2023 | | 187 | | (4) | | | (4) | | 183 | 183 | | | |
| 100112702 | NEWPORT NEWS | VA | | 06/29/2023 | | 419 | | 125 | | | 125 | | 544 | 544 | | | |
| 100150066 | OMAHA | NE | | 06/14/2024 | | 139 | | (3) | | | (3) | | 136 | 136 | | | |
| 100062894 | WEST SENECA | NY | | 07/01/2021 | | 766 | | (4) | | | (4) | | 762 | 762 | | | |
| 100111015 | WAUKEGAN | IL | | 06/29/2023 | | 139 | | 129 | | | 129 | | 268 | 268 | | | |
| 100081232 | OKLAHOMA CITY | OK | | 03/18/2022 | | 551 | | 18 | | | 18 | | 569 | 569 | | | |
| 100112552 | GONZALES | LA | | 06/29/2023 | | 347 | | 16 | | | 16 | | 363 | 363 | | | |
| 100155451 | PHELAN | CA | | 06/18/2024 | | 73 | | (4) | | | (4) | | 69 | 69 | | | |
| 100018068 | TEMPE | AZ | | 06/08/2018 | | 1,271 | | (36) | | | (36) | | 1,235 | 1,235 | | | |
| 100146077 | STOCKTON | CA | | 03/19/2024 | | 492 | | (15) | | | (15) | | 477 | 477 | | | |
| 100111191 | WAPPINGERS FALLS | NY | | 06/29/2023 | | 862 | | 217 | | | 217 | | 1,079 | 1,079 | | | |
| 100114079 | MILWAUKEE | WI | | 06/29/2023 | | 563 | | 235 | | | 235 | | 798 | 798 | | | |
| 100010904 | LEMON GROVE | CA | | 12/23/2016 | | 1,314 | | 376 | | | 376 | | 1,690 | 1,690 | | | |
| 100017857 | FORT WORTH | TX | | 05/30/2018 | | 550 | | (19) | | | (19) | | 531 | 531 | | | |
| 100146013 | PHOENIX | AZ | | 03/19/2024 | | 402 | | (25) | | | (25) | | 377 | 377 | | | |
| 100154819 | BATON ROUGE | LA | | 07/19/2024 | | 156 | | (14) | | | (14) | | 142 | 142 | | | |
| 100146321 | STUART | FL | | 03/19/2024 | | 1,074 | | (52) | | | (52) | | 1,022 | 1,022 | | | |
| 100060777 | MORGANTOWN | WV | | 06/01/2021 | | 533 | | 2 | | | 2 | | 535 | 535 | | | |
| 100088965 | ORLANDO | FL | | 11/15/2022 | | 477 | | (17) | | | (17) | | 460 | 460 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011868 | RICHMOND | VA | | 03/08/2017 | | 386 | | 43 | | | 43 | | 429 | 429 | | | |
| 100136793 | COHOES | NY | | 11/27/2023 | | 167 | | (5) | | | (5) | | 162 | 162 | | | |
| 100117332 | PALMDALE | CA | | 07/20/2023 | | 536 | | 117 | | | 117 | | 653 | 653 | | | |
| 100113695 | HESPERIA | CA | | 06/29/2023 | | 1,214 | | 171 | | | 171 | | 1,385 | 1,385 | | | |
| 100154967 | RICHMOND | VA | | 07/19/2024 | | 155 | | (5) | | | (5) | | 150 | 150 | | | |
| 100112324 | HAWLEY | PA | | 06/29/2023 | | 2,156 | | 28 | | | 28 | | 2,184 | 2,184 | | | |
| 100026225 | COUNTRY CLUB HILLS | IL | | 09/20/2018 | | 402 | | 137 | | | 137 | | 539 | 539 | | | |
| 100113596 | RINGWOOD | NJ | | 06/29/2023 | | 250 | | 124 | | | 124 | | 374 | 374 | | | |
| 100029603 | PHOENIX | AZ | | 10/26/2018 | | 272 | | 56 | | | 56 | | 328 | 328 | | | |
| 100055665 | GLADE VALLEY | NC | | 03/23/2021 | | 1,256 | | (75) | | | (75) | | 1,181 | 1,181 | | | |
| 100023312 | EAST POINT | GA | | 08/16/2018 | | 677 | | (14) | | | (14) | | 663 | 663 | | | |
| 100076104 | COLUMBUS | OH | | 01/07/2022 | | 502 | | (21) | | | (21) | | 481 | 481 | | | |
| 100053574 | BRIDGEVILLE | PA | | 03/23/2021 | | 1,278 | | (36) | | | (36) | | 1,242 | 1,242 | | | |
| 100024846 | FESTUS | MO | | 09/20/2018 | | 470 | | 48 | | | 48 | | 518 | 518 | | | |
| 100100306 | FORT WORTH | TX | | 03/24/2023 | | 139 | | (3) | | | (3) | | 136 | 136 | | | |
| 100023857 | DALLAS | TX | | 09/10/2018 | | 532 | | (11) | | | (11) | | 521 | 521 | | | |
| 100070633 | TULSA | OK | | 10/01/2021 | | 1,656 | | (29) | | | (29) | | 1,627 | 1,627 | | | |
| 100141911 | UPPER DARBY | PA | | 03/27/2024 | | 1,237 | | (27) | | | (27) | | 1,210 | 1,210 | | | |
| 100111770 | TUCSON | AZ | | 06/29/2023 | | 374 | | 210 | | | 210 | | 584 | 584 | | | |
| 100114501 | NAMPA | ID | | 06/29/2023 | | 1,228 | | 26 | | | 26 | | 1,254 | 1,254 | | | |
| 100081035 | SAN BRUNO | CA | | 03/18/2022 | | 792 | | 37 | | | 37 | | 829 | 829 | | | |
| 100117650 | OCALA | FL | | 07/20/2023 | | 166 | | (1) | | | (1) | | 165 | 165 | | | |
| 100112909 | PHOENIX | AZ | | 06/29/2023 | | 406 | | 25 | | | 25 | | 431 | 431 | | | |
| 100061187 | LIMA | OH | | 06/01/2021 | | 455 | | 2 | | | 2 | | 457 | 457 | | | |
| 100112086 | HANOVER | PA | | 06/29/2023 | | 206 | | 2 | | | 2 | | 208 | 208 | | | |
| 100013345 | LANSING | MI | | 05/25/2017 | | 1,099 | | 215 | | | 215 | | 1,314 | 1,314 | | | |
| 100048773 | SAINT PAUL | MN | | 11/20/2020 | | 1,352 | | (5) | | | (5) | | 1,347 | 1,347 | | | |
| 100112407 | HIGHLAND | IL | | 06/29/2023 | | 1,082 | | 89 | | | 89 | | 1,171 | 1,171 | | | |
| 100070760 | NAMPA | ID | | 10/01/2021 | | 204 | | | | | | | 204 | 204 | | | |
| 100155205 | DALLAS | TX | | 07/19/2024 | | 143 | | (10) | | | (10) | | 133 | 133 | | | |
| 100155203 | MESQUITE | TX | | 07/19/2024 | | 143 | | (10) | | | (10) | | 133 | 133 | | | |
| 100148977 | JURAPA VALLEY (MIRA LOMA AREA | CA | | 04/17/2024 | | 820 | | (24) | | | (24) | | 796 | 796 | | | |
| 100107835 | SUNRISE | FL | | 05/19/2023 | | 144 | | (3) | | | (3) | | 141 | 141 | | | |
| 100049271 | WAYNE | MI | | 11/20/2020 | | 530 | | 20 | | | 20 | | 550 | 550 | | | |
| 100054254 | CHICAGO | IL | | 03/23/2021 | | 1,449 | | (10) | | | (10) | | 1,439 | 1,439 | | | |
| 100117370 | LOS ANGELES | CA | | 07/20/2023 | | 621 | | 84 | | | 84 | | 705 | 705 | | | |
| 100048097 | JONESBORO | GA | | 11/20/2020 | | 3,005 | | (209) | | | (209) | | 2,796 | 2,796 | | | |
| 100071876 | DAYTON | OH | | 10/14/2021 | | 514 | | (23) | | | (23) | | 491 | 491 | | | |
| 100013839 | QUEEN CREEK | AZ | | 05/25/2017 | | 374 | | 33 | | | 33 | | 407 | 407 | | | |
| 100062090 | TUSCALOOSA | AL | | 07/01/2021 | | 554 | | 2 | | | 2 | | 556 | 556 | | | |
| 100026167 | HOUSTON | TX | | 09/20/2018 | | 371 | | 89 | | | 89 | | 460 | 460 | | | |
| 100154744 | LANCASTER | NY | | 07/19/2024 | | 173 | | (3) | | | (3) | | 170 | 170 | | | |
| 100136785 | RACINE | WI | | 11/27/2023 | | 188 | | (4) | | | (4) | | 184 | 184 | | | |
| 100155196 | MESQUITE | TX | | 07/19/2024 | | 143 | | (10) | | | (10) | | 133 | 133 | | | |
| 100066024 | BAY SHORE | NY | | 08/02/2021 | | 856 | | (6) | | | (6) | | 850 | 850 | | | |
| 100064855 | CLINTON | IL | | 07/14/2021 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100064857 | CLINTON | IL | | 07/14/2021 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100064858 | CLINTON | IL | | 07/14/2021 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100064860 | CLINTON | IL | | 07/14/2021 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100064861 | CLINTON | IL | | 07/14/2021 | | 525 | | (22) | | | (22) | | 503 | 503 | | | |
| 100111333 | POMPANO BEACH | FL | | 06/29/2023 | | 278 | | 221 | | | 221 | | 499 | 499 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100061192 | DENHAM SPRINGS | LA | | 06/01/2021 | | 221 | | 1 | | | 1 | | 222 | 222 | | | |
| 100113073 | CHICAGO | IL | | 06/29/2023 | | 1,077 | | 464 | | | 464 | | 1,541 | 1,541 | | | |
| 100147105 | DURHAM | NC | | 03/28/2024 | | 175 | | (20) | | | (20) | | 155 | 155 | | | |
| 100055101 | PHILADELPHIA | PA | | 03/23/2021 | | 489 | | (46) | | | (46) | | 443 | 443 | | | |
| 100050323 | PHOENIX | AZ | | 11/20/2020 | | 730 | | (85) | | | (85) | | 645 | 645 | | | |
| 100065144 | WARNER ROBINS | GA | | 07/14/2021 | | 558 | | (13) | | | (13) | | 545 | 545 | | | |
| 100012091 | CLEARWATER | FL | | 03/08/2017 | | 699 | | 47 | | | 47 | | 746 | 746 | | | |
| 100135073 | CAPE CORAL | FL | | 11/01/2023 | | 7,629 | | 185 | | | 185 | | 7,814 | 7,814 | | | |
| 100023397 | CLOQUET | MN | | 08/16/2018 | | 2,463 | | (89) | | | (89) | | 2,374 | 2,374 | | | |
| 100115260 | DOLTON | IL | | 07/17/2023 | | 236 | | (5) | | | (5) | | 231 | 231 | | | |
| 100062950 | LAFAYETTE | GA | | 07/01/2021 | | 490 | | (7) | | | (7) | | 483 | 483 | | | |
| 100149956 | MILWAUKEE | WI | | 06/07/2024 | | 171 | | | | | | | 171 | 171 | | | |
| 100149039 | FORT MC COY | FL | | 04/19/2024 | | 741 | | | | | | | 741 | 741 | | | |
| 100127694 | LAS VEGAS | NV | | 09/08/2023 | | 410 | | (6) | | | (6) | | 404 | 404 | | | |
| 100065631 | MEMPHIS | TN | | 07/28/2021 | | 294 | | (10) | | | (10) | | 284 | 284 | | | |
| 100086658 | PORT SAINT LUCIE | FL | | 09/30/2022 | | 145 | | (4) | | | (4) | | 141 | 141 | | | |
| 100118077 | CHARLOTTE | NC | | 07/20/2023 | | 236 | | (6) | | | (6) | | 230 | 230 | | | |
| 100057579 | SAN ANTONIO | TX | | 06/30/2021 | | 503 | | (23) | | | (23) | | 480 | 480 | | | |
| 100117031 | LA PORTE | IN | | 07/20/2023 | | 360 | | 39 | | | 39 | | 399 | 399 | | | |
| 100018439 | DALLAS | OR | | 06/27/2018 | | 991 | | (26) | | | (26) | | 965 | 965 | | | |
| 100120170 | DAYTON | KY | | 08/14/2023 | | 167 | | (3) | | | (3) | | 164 | 164 | | | |
| 100062968 | PHILADELPHIA | PA | | 07/01/2021 | | 733 | | (9) | | | (9) | | 724 | 724 | | | |
| 100146762 | DALLAS | TX | | 03/20/2024 | | 350 | | (7) | | | (7) | | 343 | 343 | | | |
| 100150527 | SMYRNA | GA | | 05/03/2024 | | 1,438 | | (38) | | | (38) | | 1,400 | 1,400 | | | |
| 100127928 | LOUISVILLE | KY | | 09/08/2023 | | 492 | | 8 | | | 8 | | 500 | 500 | | | |
| 100064540 | CINCINNATI | OH | | 07/01/2021 | | 620 | | 31 | | | 31 | | 651 | 651 | | | |
| 100108353 | JOHNSON CITY | NY | | 05/25/2023 | | 181 | | (5) | | | (5) | | 176 | 176 | | | |
| 100117279 | TUSCALOOSA | AL | | 07/20/2023 | | 216 | | (5) | | | (5) | | 211 | 211 | | | |
| 100048854 | CHICAGO | IL | | 11/20/2020 | | 738 | | (66) | | | (66) | | 672 | 672 | | | |
| 100100288 | DELRAY BEACH | FL | | 03/24/2023 | | 224 | | (5) | | | (5) | | 219 | 219 | | | |
| 100112506 | CLEVELAND | OH | | 06/29/2023 | | 204 | | 140 | | | 140 | | 344 | 344 | | | |
| 100100287 | LINDENWOLD | NJ | | 03/24/2023 | | 2,523 | | (155) | | | (155) | | 2,368 | 2,368 | | | |
| 100108491 | BALTIMORE | MD | | 05/25/2023 | | 230 | | (5) | | | (5) | | 225 | 225 | | | |
| 100060568 | OMAHA | NE | | 06/01/2021 | | 801 | | 3 | | | 3 | | 804 | 804 | | | |
| 100113585 | FLORENCE | AZ | | 06/29/2023 | | 372 | | 193 | | | 193 | | 565 | 565 | | | |
| 100131691 | HERMITAGE | TN | | 10/06/2023 | | 4,005 | | 251 | | | 251 | | 4,256 | 4,256 | | | |
| 100100723 | HOUSTON | TX | | 04/28/2023 | | 11,499 | | 300 | | | 300 | | 11,799 | 11,799 | | | |
| 100114332 | NEWBURG | MO | | 06/29/2023 | | 192 | | 34 | | | 34 | | 226 | 226 | | | |
| 100101861 | WEST PALM BEACH | FL | | 04/06/2023 | | 207 | | (4) | | | (4) | | 203 | 203 | | | |
| 100128778 | BELLAIRE | MI | | 09/21/2023 | | 175 | | (18) | | | (18) | | 157 | 157 | | | |
| 100109841 | ST. LOUIS | MO | | 06/22/2023 | | 684 | | (24) | | | (24) | | 660 | 660 | | | |
| 100068310 | LAFAYETTE | IN | | 08/25/2021 | | 453 | | (5) | | | (5) | | 448 | 448 | | | |
| 100128497 | LAS VEGAS | NV | | 09/15/2023 | | 235 | | (4) | | | (4) | | 231 | 231 | | | |
| 100103202 | EVANSVILLE | IN | | 04/21/2023 | | 188 | | (5) | | | (5) | | 183 | 183 | | | |
| 100060948 | WESLACO | TX | | 06/01/2021 | | 728 | | 3 | | | 3 | | 731 | 731 | | | |
| 100139155 | PHILADELPHIA | PA | | 12/28/2023 | | 178 | | (2) | | | (2) | | 176 | 176 | | | |
| 100065601 | CHICAGO | IL | | 07/28/2021 | | 855 | | (37) | | | (37) | | 818 | 818 | | | |
| 100028150 | MONROE | NY | | 10/26/2018 | | 312 | | 61 | | | 61 | | 373 | 373 | | | |
| 100050176 | LAWRENCEVILLE | GA | | 11/20/2020 | | 2,021 | | (62) | | | (62) | | 1,959 | 1,959 | | | |
| 100072529 | REDFORD | MI | | 11/01/2021 | | 2,017 | | (41) | | | (41) | | 1,976 | 1,976 | | | |
| 100063636 | GATES | NY | | 07/01/2021 | | 747 | | (1) | | | (1) | | 746 | 746 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100088901 | GRIFFIN | GA | | 11/15/2022 | | 259 | | | | | | | 259 | 259 | | | |
| 100076157 | COLUMBIA | SC | | 01/07/2022 | | 496 | | (18) | | | (18) | | 478 | 478 | | | |
| 100060897 | NASHVILLE | TN | | 06/01/2021 | | 1,202 | | 5 | | | 5 | | 1,207 | 1,207 | | | |
| 100112108 | VINELAND | NJ | | 06/29/2023 | | 370 | | 266 | | | 266 | | 636 | 636 | | | |
| 100030080 | EL MIRAGE | AZ | | 12/20/2018 | | 672 | | 28 | | | 28 | | 700 | 700 | | | |
| 100116382 | DOLTON | IL | | 07/20/2023 | | 268 | | 15 | | | 15 | | 283 | 283 | | | |
| 100109968 | CLEVELAND | OH | | 06/22/2023 | | 212 | | (4) | | | (4) | | 208 | 208 | | | |
| 100076223 | GENOA | IL | | 01/07/2022 | | 955 | | (37) | | | (37) | | 918 | 918 | | | |
| 100084621 | CONWAY | SC | | 08/02/2022 | | 309 | | (9) | | | (9) | | 300 | 300 | | | |
| 100019593 | PENSACOLA | FL | | 07/26/2018 | | 559 | | (9) | | | (9) | | 550 | 550 | | | |
| 100084761 | MYRTLE BEACH | SC | | 08/02/2022 | | 235 | | (18) | | | (18) | | 217 | 217 | | | |
| 100061120 | INDIANAPOLIS | IN | | 06/01/2021 | | 439 | | 2 | | | 2 | | 441 | 441 | | | |
| 100076135 | WAYNE | MI | | 01/07/2022 | | 495 | | (23) | | | (23) | | 472 | 472 | | | |
| 100061089 | BAYTOWN | TX | | 06/01/2021 | | 749 | | 3 | | | 3 | | 752 | 752 | | | |
| 100103111 | GARFIELD HEIGHTS | OH | | 04/21/2023 | | 204 | | (4) | | | (4) | | 200 | 200 | | | |
| 100090667 | JACKSONVILLE | FL | | 12/29/2022 | | 211 | | (5) | | | (5) | | 206 | 206 | | | |
| 100155556 | LAKELAND | FL | | 06/18/2024 | | 256 | | (16) | | | (16) | | 240 | 240 | | | |
| 100135142 | PASADENA | TX | | 11/03/2023 | | 1,526 | | (16) | | | (16) | | 1,510 | 1,510 | | | |
| 100060314 | CHESAPEAKE | VA | | 06/25/2021 | | 523 | | (15) | | | (15) | | 508 | 508 | | | |
| 100084684 | LAKELAND | FL | | 08/02/2022 | | 295 | | (8) | | | (8) | | 287 | 287 | | | |
| 100071841 | TUCSON | AZ | | 10/14/2021 | | 502 | | (29) | | | (29) | | 473 | 473 | | | |
| 100155166 | CAPE CORAL | FL | | 07/19/2024 | | 173 | | (2) | | | (2) | | 171 | 171 | | | |
| 100153457 | SHARON HILL | PA | | 05/30/2024 | | 168 | | (5) | | | (5) | | 163 | 163 | | | |
| 100046246 | TALLAHASSEE | FL | | 11/25/2020 | | 504 | | (2) | | | (2) | | 502 | 502 | | | |
| 100090026 | CLEVELAND | OH | | 01/13/2023 | | 434 | | (11) | | | (11) | | 423 | 423 | | | |
| 100061249 | KANSAS CITY | MO | | 06/01/2021 | | 587 | | 3 | | | 3 | | 590 | 590 | | | |
| 100153425 | TUSKEGEE | AL | | 05/30/2024 | | 197 | | (4) | | | (4) | | 193 | 193 | | | |
| 100063052 | COATESVILLE | PA | | 07/01/2021 | | 344 | | (3) | | | (3) | | 341 | 341 | | | |
| 100060580 | ALLEN PARK | MI | | 06/01/2021 | | 381 | | 2 | | | 2 | | 383 | 383 | | | |
| 100060969 | CLARKSVILLE | TN | | 06/01/2021 | | 769 | | 3 | | | 3 | | 772 | 772 | | | |
| 100076125 | HARRISBURG | PA | | 01/07/2022 | | 497 | | (21) | | | (21) | | 476 | 476 | | | |
| 100061202 | LOUISVILLE | KY | | 06/01/2021 | | 769 | | 3 | | | 3 | | 772 | 772 | | | |
| 100012708 | NORTH LAS VEGAS | NV | | 05/25/2017 | | 410 | | 100 | | | 100 | | 510 | 510 | | | |
| 100111067 | WEST BEND | WI | | 06/29/2023 | | 903 | | (77) | | | (77) | | 826 | 826 | | | |
| 100048118 | LANHAM | MD | | 11/20/2020 | | 399 | | (19) | | | (19) | | 380 | 380 | | | |
| 100000224 | HOUSTON | TX | | 09/27/2016 | | 1,317 | | (66) | | | (66) | | 1,251 | 1,251 | | | |
| 100011996 | GREENSBORO | NC | | 03/08/2017 | | 674 | | 36 | | | 36 | | 710 | 710 | | | |
| 100112391 | CHICAGO | IL | | 06/29/2023 | | 232 | | 173 | | | 173 | | 405 | 405 | | | |
| 100028135 | PHOENIX | AZ | | 10/26/2018 | | 309 | | 52 | | | 52 | | 361 | 361 | | | |
| 100064750 | COLUMBIA | MO | | 07/14/2021 | | 502 | | (25) | | | (25) | | 477 | 477 | | | |
| 100072544 | PHOENIX | AZ | | 11/01/2021 | | 1,001 | | (14) | | | (14) | | 987 | 987 | | | |
| 100155960 | RIVERTON | UT | | 06/18/2024 | | 233 | | (2) | | | (2) | | 231 | 231 | | | |
| 100079568 | DEERFIELD BEACH | FL | | 04/25/2022 | | 1,921 | | (157) | | | (157) | | 1,764 | 1,764 | | | |
| 100109235 | CHICAGO | IL | | 07/21/2023 | | 517 | | (22) | | | (22) | | 495 | 495 | | | |
| 100114026 | ELMWOOD PARK | NJ | | 06/29/2023 | | 370 | | 233 | | | 233 | | 603 | 603 | | | |
| 100131864 | MYRTLE BEACH | SC | | 10/06/2023 | | 216 | | (8) | | | (8) | | 208 | 208 | | | |
| 100071648 | LOS ANGELES | CA | | 10/14/2021 | | 4,701 | | (119) | | | (119) | | 4,582 | 4,582 | | | |
| 100138215 | BUFORD | GA | | 12/14/2023 | | 198 | | (2) | | | (2) | | 196 | 196 | | | |
| 100074612 | CONVERSE | TX | | 12/01/2021 | | 915 | | (12) | | | (12) | | 903 | 903 | | | |
| 100025475 | PEARLAND | TX | | 09/20/2018 | | 1,287 | | 180 | | | 180 | | 1,467 | 1,467 | | | |
| 100029006 | CANTON | OH | | 10/26/2018 | | 244 | | 43 | | | 43 | | 287 | 287 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100118690 | PLANTATION | FL | | 07/25/2023 | | 37,777 | | (548) | | | (548) | | 37,229 | 37,229 | | | |
| 100101139 | ALLENTOWN | PA | | 04/28/2023 | | 472 | | 101 | | | 101 | | 573 | 573 | | | |
| 100023329 | PEORIA | AZ | | 08/16/2018 | | 1,276 | | (33) | | | (33) | | 1,243 | 1,243 | | | |
| 100099912 | SARCOXIE | MO | | 03/28/2023 | | 177 | | (10) | | | (10) | | 167 | 167 | | | |
| 100117042 | SPRINGFIELD | GA | | 07/20/2023 | | 406 | | 64 | | | 64 | | 470 | 470 | | | |
| 100078989 | SAINT LOUIS | MO | | 02/24/2022 | | 1,271 | | (18) | | | (18) | | 1,253 | 1,253 | | | |
| 100091488 | BROOKLYN | NY | | 01/20/2023 | | 257 | | 17 | | | 17 | | 274 | 274 | | | |
| 100060785 | DECATUR | AL | | 06/01/2021 | | 560 | | 2 | | | 2 | | 562 | 562 | | | |
| 100014078 | ODENVILLE | AL | | 05/25/2017 | | 586 | | 90 | | | 90 | | 676 | 676 | | | |
| 100161853 | INDIANAPOLIS | IN | | 07/31/2024 | | 229 | | (4) | | | (4) | | 225 | 225 | | | |
| 100136810 | DAYTON | OH | | 11/27/2023 | | 159 | | (4) | | | (4) | | 155 | 155 | | | |
| 100147104 | WALLINGFORD | PA | | 03/28/2024 | | 191 | | (19) | | | (19) | | 172 | 172 | | | |
| 100067184 | ORLANDO | FL | | 08/02/2021 | | 1,247 | | 29 | | | 29 | | 1,276 | 1,276 | | | |
| 100099554 | CHATTANOOGA | TN | | 02/17/2023 | | 193 | | | | | | | 193 | 193 | | | |
| 100161865 | BALTIMORE | MD | | 07/31/2024 | | 198 | | (3) | | | (3) | | 195 | 195 | | | |
| 100118075 | PFLUGERVILLE | TX | | 07/20/2023 | | 444 | | (10) | | | (10) | | 434 | 434 | | | |
| 100028724 | HOLIDAY | FL | | 10/26/2018 | | 353 | | 99 | | | 99 | | 452 | 452 | | | |
| 100027916 | DULUTH | GA | | 10/26/2018 | | 389 | | 67 | | | 67 | | 456 | 456 | | | |
| 100011710 | PETERSBURG | VA | | 03/08/2017 | | 743 | | 160 | | | 160 | | 903 | 903 | | | |
| 100127295 | LAWRENCEBURG | KY | | 08/30/2023 | | 368 | | 224 | | | 224 | | 592 | 592 | | | |
| 100030136 | JERSEY CITY | NJ | | 12/20/2018 | | 1,830 | | 71 | | | 71 | | 1,901 | 1,901 | | | |
| 100113264 | CLINTON TOWNSHIP | MI | | 06/29/2023 | | 368 | | 198 | | | 198 | | 566 | 566 | | | |
| 100146152 | OAK GROVE | MO | | 03/19/2024 | | 703 | | (36) | | | (36) | | 667 | 667 | | | |
| 100024778 | PARMA HEIGHTS | OH | | 09/20/2018 | | 337 | | 45 | | | 45 | | 382 | 382 | | | |
| 100067178 | PALM BAY | FL | | 08/02/2021 | | 573 | | 11 | | | 11 | | 584 | 584 | | | |
| 100136814 | PITTSBURGH | PA | | 11/27/2023 | | 153 | | (5) | | | (5) | | 148 | 148 | | | |
| 100132399 | MEMPHIS | TN | | 11/03/2023 | | 241 | | 9 | | | 9 | | 250 | 250 | | | |
| 100127308 | RIVERBANK | CA | | 08/30/2023 | | 368 | | 182 | | | 182 | | 550 | 550 | | | |
| 100136775 | CLEVELAND | OH | | 11/27/2023 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100128429 | NORTH MIAMI BEACH | FL | | 09/15/2023 | | 246 | | (3) | | | (3) | | 243 | 243 | | | |
| 100119835 | GARY | IN | | 08/08/2023 | | 202 | | (4) | | | (4) | | 198 | 198 | | | |
| 100013339 | FONTANA | CA | | 05/25/2017 | | 1,538 | | 1,412 | | | 1,412 | | 2,950 | 2,950 | | | |
| 100011007 | WASHINGTON | DC | | 12/23/2016 | | 1,081 | | (49) | | | (49) | | 1,032 | 1,032 | | | |
| 100117362 | KATY | TX | | 07/20/2023 | | 1,268 | | 357 | | | 357 | | 1,625 | 1,625 | | | |
| 100155616 | CHESTERFIELD | VA | | 06/18/2024 | | 454 | | (39) | | | (39) | | 415 | 415 | | | |
| 100012454 | APOPKA | FL | | 04/28/2017 | | 746 | | 83 | | | 83 | | 829 | 829 | | | |
| 100117003 | MEMPHIS | TN | | 07/20/2023 | | 388 | | 60 | | | 60 | | 448 | 448 | | | |
| 100060351 | GORDO | AL | | 06/01/2021 | | 672 | | 3 | | | 3 | | 675 | 675 | | | |
| 100030044 | GREENWOOD | MO | | 12/20/2018 | | 1,254 | | (15) | | | (15) | | 1,239 | 1,239 | | | |
| 100088996 | DAYTON | OH | | 11/15/2022 | | 239 | | (5) | | | (5) | | 234 | 234 | | | |
| 100062728 | ASHLAND | NE | | 07/01/2021 | | 775 | | (3) | | | (3) | | 772 | 772 | | | |
| 100027032 | OXNARD | CA | | 09/26/2018 | | 676 | | 1,359 | | | 1,359 | | 2,035 | 2,035 | | | |
| 100061182 | ROCKFORD | IL | | 06/01/2021 | | 1,062 | | 5 | | | 5 | | 1,067 | 1,067 | | | |
| 100077251 | PALM BAY | FL | | 01/03/2022 | | 547 | | (6) | | | (6) | | 541 | 541 | | | |
| 100016499 | GREER | SC | | 04/10/2018 | | 376 | | (5) | | | (5) | | 371 | 371 | | | |
| 100043203 | DUNCANVILLE | TX | | 08/13/2020 | | 239 | | (17) | | | (17) | | 222 | 222 | | | |
| 100064167 | GRANDVIEW | MO | | 07/01/2021 | | 1,832 | | 29 | | | 29 | | 1,861 | 1,861 | | | |
| 100027809 | CHARLOTTE | NC | | 10/26/2018 | | 266 | | 52 | | | 52 | | 318 | 318 | | | |
| 100119688 | TRENTON | NJ | | 08/08/2023 | | 196 | | (6) | | | (6) | | 190 | 190 | | | |
| 100016501 | COLORADO SPRINGS | CO | | 04/10/2018 | | 755 | | (19) | | | (19) | | 736 | 736 | | | |
| 100064732 | SEGUIN | TX | | 07/14/2021 | | 477 | | (25) | | | (25) | | 452 | 452 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087996 | SYRACUSE | IN | | 10/25/2022 | | 252 | | (4) | | | (4) | | 248 | 248 | | | |
| 100147532 | AKRON | OH | | 04/03/2024 | | 186 | | (12) | | | (12) | | 174 | 174 | | | |
| 100067830 | GREENVILLE | NC | | 09/23/2021 | | 316 | | (19) | | | (19) | | 297 | 297 | | | |
| 100055341 | NEW BRITAIN | CT | | 03/23/2021 | | 413 | | (30) | | | (30) | | 383 | 383 | | | |
| 100049149 | BEAVERTON | OR | | 11/20/2020 | | 2,631 | | (199) | | | (199) | | 2,432 | 2,432 | | | |
| 100112048 | SKOKIE | IL | | 06/29/2023 | | 547 | | 201 | | | 201 | | 748 | 748 | | | |
| 100126868 | SICKLERVILLE | NJ | | 08/30/2023 | | 304 | | 95 | | | 95 | | 399 | 399 | | | |
| 100065820 | GREENBELT | MD | | 07/23/2021 | | 392 | | (16) | | | (16) | | 376 | 376 | | | |
| 100115261 | DOLTON | IL | | 07/17/2023 | | 226 | | (4) | | | (4) | | 222 | 222 | | | |
| 100019958 | MENIFEE | CA | | 07/30/2018 | | 3,532 | | (115) | | | (115) | | 3,417 | 3,417 | | | |
| 100044207 | GLENPOOL | OK | | 08/19/2020 | | 210 | | 23 | | | 23 | | 233 | 233 | | | |
| 100000505 | NORTON | VA | | 09/27/2016 | | 1,414 | | (41) | | | (41) | | 1,373 | 1,373 | | | |
| 100054228 | LAS VEGAS | NV | | 03/23/2021 | | 304 | | 19 | | | 19 | | 323 | 323 | | | |
| 100091541 | BIG SPRING | TX | | 01/20/2023 | | 193 | | 12 | | | 12 | | 205 | 205 | | | |
| 100116189 | SACRAMENTO | CA | | 07/20/2023 | | 506 | | 116 | | | 116 | | 622 | 622 | | | |
| 100116862 | MORGAN | PA | | 07/20/2023 | | 168 | | 12 | | | 12 | | 180 | 180 | | | |
| 100064833 | HAZELWOOD | MO | | 07/14/2021 | | 496 | | (22) | | | (22) | | 474 | 474 | | | |
| 100103798 | ARCHDALE | NC | | 05/10/2023 | | 220 | | (6) | | | (6) | | 214 | 214 | | | |
| 100138118 | NORTH MIAMI BEACH | FL | | 12/14/2023 | | 202 | | (3) | | | (3) | | 199 | 199 | | | |
| 100011543 | BALTIMORE | MD | | 03/08/2017 | | 411 | | 177 | | | 177 | | 588 | 588 | | | |
| 100075732 | OCALA | FL | | 12/01/2021 | | 368 | | (1) | | | (1) | | 367 | 367 | | | |
| 100143788 | FAYETTEVILLE | NC | | 02/28/2024 | | 1,515 | | (22) | | | (22) | | 1,493 | 1,493 | | | |
| 100146119 | HOMESTEAD | FL | | 03/19/2024 | | 522 | | (2) | | | (2) | | 520 | 520 | | | |
| 100063330 | LOUISVILLE | KY | | 07/01/2021 | | 707 | | (8) | | | (8) | | 699 | 699 | | | |
| 100082595 | GUTHRIE | OK | | 04/14/2022 | | 354 | | (10) | | | (10) | | 344 | 344 | | | |
| 100062176 | DULUTH | MN | | 07/01/2021 | | 752 | | 1 | | | 1 | | 753 | 753 | | | |
| 100079215 | WASHINGTON | DC | | 02/24/2022 | | 319 | | (9) | | | (9) | | 310 | 310 | | | |
| 100108358 | AKRON | OH | | 05/25/2023 | | 211 | | (6) | | | (6) | | 205 | 205 | | | |
| 100061931 | PITTSBURGH | PA | | 07/01/2021 | | 678 | | (15) | | | (15) | | 663 | 663 | | | |
| 100071780 | IRMO | SC | | 10/14/2021 | | 497 | | (24) | | | (24) | | 473 | 473 | | | |
| 100026303 | PHOENIX | AZ | | 09/20/2018 | | 447 | | 90 | | | 90 | | 537 | 537 | | | |
| 100126907 | POUGHKEEPSIE | NY | | 08/30/2023 | | 2,213 | | 191 | | | 191 | | 2,404 | 2,404 | | | |
| 100084647 | INDIANAPOLIS | IN | | 08/02/2022 | | 207 | | (20) | | | (20) | | 187 | 187 | | | |
| 100149738 | SHARON HILL | PA | | 04/26/2024 | | 61 | | (1) | | | (1) | | 60 | 60 | | | |
| 100090207 | MYRTLE BEACH | SC | | 01/13/2023 | | 1,887 | | (123) | | | (123) | | 1,764 | 1,764 | | | |
| 100055778 | CENTER LINE | MI | | 03/23/2021 | | 599 | | (42) | | | (42) | | 557 | 557 | | | |
| 100114170 | HOWARD CITY | MI | | 06/29/2023 | | 356 | | 61 | | | 61 | | 417 | 417 | | | |
| 100126367 | ABSECON | NJ | | 08/30/2023 | | 202 | | (6) | | | (6) | | 196 | 196 | | | |
| 100070491 | WEST MIFFLIN | PA | | 09/23/2021 | | 468 | | (30) | | | (30) | | 438 | 438 | | | |
| 100117079 | LAKE PLACID | FL | | 07/20/2023 | | 380 | | 53 | | | 53 | | 433 | 433 | | | |
| 100126862 | MERRICK | NY | | 08/30/2023 | | 432 | | 406 | | | 406 | | 838 | 838 | | | |
| 100019777 | BOISE | ID | | 07/26/2018 | | 880 | | (34) | | | (34) | | 846 | 846 | | | |
| 100146560 | FLORISSANT | MO | | 03/19/2024 | | 316 | | (20) | | | (20) | | 296 | 296 | | | |
| 100061252 | CHICKASAW | AL | | 06/01/2021 | | 674 | | 3 | | | 3 | | 677 | 677 | | | |
| 100061768 | BELLA VISTA | AR | | 07/01/2021 | | 648 | | (7) | | | (7) | | 641 | 641 | | | |
| 100064111 | MONTGOMERY | AL | | 07/01/2021 | | 579 | | 1 | | | 1 | | 580 | 580 | | | |
| 100018031 | VISALIA | CA | | 05/22/2018 | | 2,096 | | (33) | | | (33) | | 2,063 | 2,063 | | | |
| 100017942 | WEST ALLIS | WI | | 05/22/2018 | | 726 | | (22) | | | (22) | | 704 | 704 | | | |
| 100064722 | BRADLEY | ME | | 07/14/2021 | | 494 | | (26) | | | (26) | | 468 | 468 | | | |
| 100063036 | INDIANAPOLIS | IN | | 07/01/2021 | | 751 | | (3) | | | (3) | | 748 | 748 | | | |
| 100129898 | CLEVELAND | OH | | 09/27/2023 | | 174 | | (4) | | | (4) | | 170 | 170 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100024966 | PORT SAINT LUCIE | FL | | 09/20/2018 | | 285 | | 56 | | | 56 | | 341 | 341 | | | |
| 100043092 | NASHVILLE | TN | | 05/28/2020 | | 1,233 | | (26) | | | (26) | | 1,207 | 1,207 | | | |
| 100027793 | PRESCOTT VALLEY | AZ | | 10/26/2018 | | 238 | | 32 | | | 32 | | 270 | 270 | | | |
| 100066922 | FLORISSANT | MO | | 08/02/2021 | | 1,328 | | | | | | | 1,328 | 1,328 | | | |
| 100088831 | NAPLES | FL | | 11/15/2022 | | 2,001 | | (54) | | | (54) | | 1,947 | 1,947 | | | |
| 100076052 | LUMBERTON | TX | | 01/07/2022 | | 448 | | (18) | | | (18) | | 430 | 430 | | | |
| 100064767 | ALBANY | NY | | 07/14/2021 | | 493 | | (24) | | | (24) | | 469 | 469 | | | |
| 100063108 | LEWISTON | NY | | 07/01/2021 | | 753 | | 6 | | | 6 | | 759 | 759 | | | |
| 100028540 | HIALEAH | FL | | 10/26/2018 | | 611 | | 142 | | | 142 | | 753 | 753 | | | |
| 100053790 | ABERDEEN | SD | | 03/23/2021 | | 183 | | (41) | | | (41) | | 142 | 142 | | | |
| 100116274 | HOPWOOD | PA | | 07/20/2023 | | 343 | | 20 | | | 20 | | 363 | 363 | | | |
| 100161818 | ZANESVILLE | OH | | 07/31/2024 | | 208 | | (5) | | | (5) | | 203 | 203 | | | |
| 100130384 | ARCADIA | FL | | 09/28/2023 | | 582 | | (45) | | | (45) | | 537 | 537 | | | |
| 100089097 | EASLEY | SC | | 01/06/2023 | | 523 | | (14) | | | (14) | | 509 | 509 | | | |
| 100018259 | KENNEDALE | TX | | 06/27/2018 | | 1,246 | | (28) | | | (28) | | 1,218 | 1,218 | | | |
| 100063200 | HUTCHINSON | MN | | 07/01/2021 | | 866 | | (1) | | | (1) | | 865 | 865 | | | |
| 100119758 | FLORISSANT | MO | | 08/08/2023 | | 203 | | (5) | | | (5) | | 198 | 198 | | | |
| 100023345 | HACKETTSTOWN | NJ | | 08/16/2018 | | 876 | | (19) | | | (19) | | 857 | 857 | | | |
| 100101100 | RICHMOND | VA | | 04/28/2023 | | 324 | | 10 | | | 10 | | 334 | 334 | | | |
| 100049340 | PLEASANTVILLE | NJ | | 11/20/2020 | | 403 | | 4 | | | 4 | | 407 | 407 | | | |
| 100020018 | BELTON | TX | | 07/30/2018 | | 1,299 | | (47) | | | (47) | | 1,252 | 1,252 | | | |
| 100069871 | MINNEAPOLIS | MN | | 09/01/2021 | | 627 | | 18 | | | 18 | | 645 | 645 | | | |
| 100064753 | VACAVILLE | CA | | 07/14/2021 | | 513 | | (26) | | | (26) | | 487 | 487 | | | |
| 100014466 | ATLANTA | GA | | 09/27/2017 | | 300 | | 29 | | | 29 | | 329 | 329 | | | |
| 100044144 | STAFFORD | VA | | 08/19/2020 | | 1,567 | | 31 | | | 31 | | 1,598 | 1,598 | | | |
| 100154748 | RIVERSIDE | CA | | 07/19/2024 | | 219 | | (11) | | | (11) | | 208 | 208 | | | |
| 100063274 | OCALA | FL | | 07/01/2021 | | 668 | | (7) | | | (7) | | 661 | 661 | | | |
| 100129895 | CLEVELAND | OH | | 09/27/2023 | | 172 | | (3) | | | (3) | | 169 | 169 | | | |
| 100111429 | VALLEY STREAM | NY | | 06/29/2023 | | 250 | | 77 | | | 77 | | 327 | 327 | | | |
| 100063283 | CONYERS | GA | | 07/01/2021 | | 639 | | (11) | | | (11) | | 628 | 628 | | | |
| 100075295 | HOUSTON | TX | | 12/01/2021 | | 661 | | (14) | | | (14) | | 647 | 647 | | | |
| 100055265 | ROCK HILL | SC | | 03/23/2021 | | 228 | | (28) | | | (28) | | 200 | 200 | | | |
| 100112775 | CONYERS | GA | | 06/29/2023 | | 920 | | (26) | | | (26) | | 894 | 894 | | | |
| 100088838 | BATTLE GROUND | WA | | 11/15/2022 | | 105,129 | | (427) | | | (427) | | 104,702 | 104,702 | | | |
| 100090360 | PAWLEYS ISLAND | SC | | 02/03/2023 | | 4,559 | | (159) | | | (159) | | 4,400 | 4,400 | | | |
| 100127104 | MILFORD | PA | | 08/30/2023 | | 1,264 | | | | | | | 1,264 | 1,264 | | | |
| 100083037 | CICERO | IL | | 05/11/2022 | | 317 | | (10) | | | (10) | | 307 | 307 | | | |
| 100012045 | CLEARWATER | FL | | 03/08/2017 | | 584 | | 14 | | | 14 | | 598 | 598 | | | |
| 100129950 | HOUMA | LA | | 09/27/2023 | | 514 | | (13) | | | (13) | | 501 | 501 | | | |
| 100026517 | LOMPOC | CA | | 09/26/2018 | | 327 | | 460 | | | 460 | | 787 | 787 | | | |
| 100063434 | ATHENS | GA | | 07/01/2021 | | 631 | | (2) | | | (2) | | 629 | 629 | | | |
| 100116068 | LAUDERHILL | FL | | 07/20/2023 | | 313 | | (7) | | | (7) | | 306 | 306 | | | |
| 100090248 | PENSACOLA | FL | | 01/13/2023 | | 151 | | (11) | | | (11) | | 140 | 140 | | | |
| 100079107 | CALHOUN | GA | | 02/24/2022 | | 2,903 | | (13) | | | (13) | | 2,890 | 2,890 | | | |
| 100118047 | SCRANTON | PA | | 07/20/2023 | | 322 | | 97 | | | 97 | | 419 | 419 | | | |
| 100117019 | JACKSON | TN | | 07/20/2023 | | 383 | | 59 | | | 59 | | 442 | 442 | | | |
| 100076804 | LAKE HOPATCONG | NJ | | 12/27/2021 | | 3,899 | | (105) | | | (105) | | 3,794 | 3,794 | | | |
| 100030472 | BRONX | NY | | 12/20/2018 | | 1,215 | | (14) | | | (14) | | 1,201 | 1,201 | | | |
| 100141422 | ROCKFORD | IL | | 01/30/2024 | | 156 | | (8) | | | (8) | | 148 | 148 | | | |
| 100112346 | CUMMING | GA | | 06/29/2023 | | 1,549 | | 280 | | | 280 | | 1,829 | 1,829 | | | |
| 100054043 | SAINT LOUIS | MO | | 03/23/2021 | | 395 | | (16) | | | (16) | | 379 | 379 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112691 | TROUTMAN | NC | | 06/29/2023 | | 202 | | 11 | | | 11 | | 213 | 213 | | | |
| 100060825 | CHATSWORTH | GA | | 06/01/2021 | | 704 | | 3 | | | 3 | | 707 | 707 | | | |
| 100063818 | RAYTOWN | MO | | 07/01/2021 | | 511 | | (12) | | | (12) | | 499 | 499 | | | |
| 100081318 | HINESVILLE | GA | | 03/18/2022 | | 545 | | 13 | | | 13 | | 558 | 558 | | | |
| 100060341 | PORTAGE | IN | | 06/01/2021 | | 493 | | 2 | | | 2 | | 495 | 495 | | | |
| 100030542 | SUGAR LAND | TX | | 12/20/2018 | | 1,424 | | (9) | | | (9) | | 1,415 | 1,415 | | | |
| 100013171 | TWENTYNINE PALMS | CA | | 05/25/2017 | | 359 | | 80 | | | 80 | | 439 | 439 | | | |
| 100118069 | ALTAMONTE SPRINGS | FL | | 07/20/2023 | | 1,962 | | (40) | | | (40) | | 1,922 | 1,922 | | | |
| 100013194 | CHICAGO | IL | | 05/25/2017 | | 596 | | 123 | | | 123 | | 719 | 719 | | | |
| 100089100 | EASLEY | SC | | 01/06/2023 | | 682 | | (27) | | | (27) | | 655 | 655 | | | |
| 100045305 | LADY LAKE | FL | | 11/25/2020 | | 306 | | 40 | | | 40 | | 346 | 346 | | | |
| 100078944 | CENTER POINT | AL | | 02/24/2022 | | 492 | | (5) | | | (5) | | 487 | 487 | | | |
| 100057991 | PETERSBURG | VA | | 06/30/2021 | | 856 | | (12) | | | (12) | | 844 | 844 | | | |
| 100067837 | FORT WAYNE | IN | | 09/23/2021 | | 475 | | (27) | | | (27) | | 448 | 448 | | | |
| 100127290 | LONG BRANCH | NJ | | 08/30/2023 | | 1,497 | | 194 | | | 194 | | 1,691 | 1,691 | | | |
| 100113359 | SPOKANE VALLEY | WA | | 06/29/2023 | | 1,333 | | 115 | | | 115 | | 1,448 | 1,448 | | | |
| 100132393 | MEMPHIS | TN | | 11/03/2023 | | 239 | | 9 | | | 9 | | 248 | 248 | | | |
| 100099965 | SUN CITY | AZ | | 03/28/2023 | | 240 | | | | | | | 240 | 240 | | | |
| 100114045 | NORTH HOLLYWOOD | CA | | 06/29/2023 | | 633 | | 95 | | | 95 | | 728 | 728 | | | |
| 100066106 | ORLANDO | FL | | 08/02/2021 | | 544 | | (6) | | | (6) | | 538 | 538 | | | |
| 100111999 | NORRISTOWN | PA | | 06/29/2023 | | 309 | | 70 | | | 70 | | 379 | 379 | | | |
| 100025926 | MESA | AZ | | 09/20/2018 | | 474 | | 69 | | | 69 | | 543 | 543 | | | |
| 100126750 | STONE MOUNTAIN | GA | | 08/30/2023 | | 780 | | 9 | | | 9 | | 789 | 789 | | | |
| 100076143 | NOGALES | AZ | | 01/07/2022 | | 490 | | (18) | | | (18) | | 472 | 472 | | | |
| 100016589 | SWEET HOME | OR | | 04/10/2018 | | 1,347 | | (10) | | | (10) | | 1,337 | 1,337 | | | |
| 100099785 | ENDICOTT | NY | | 02/28/2023 | | 195 | | (4) | | | (4) | | 191 | 191 | | | |
| 100047698 | ELMWOOD PARK | IL | | 11/20/2020 | | 786 | | 81 | | | 81 | | 867 | 867 | | | |
| 100062953 | MARRERO | LA | | 07/01/2021 | | 176 | | (4) | | | (4) | | 172 | 172 | | | |
| 100010844 | SHAKER HTS | OH | | 12/23/2016 | | 2,365 | | 112 | | | 112 | | 2,477 | 2,477 | | | |
| 100139181 | ANTIOCH | TN | | 12/28/2023 | | 104,406 | | (1,980) | | | (1,980) | | 102,426 | 102,426 | | | |
| 100086365 | VIRGINIA BEACH | VA | | 09/23/2022 | | 245 | | (1) | | | (1) | | 244 | 244 | | | |
| 100108411 | TRENTON | NJ | | 05/25/2023 | | 203 | | (4) | | | (4) | | 199 | 199 | | | |
| 100131694 | MARIETTA | GA | | 10/06/2023 | | 216 | | 1 | | | 1 | | 217 | 217 | | | |
| 100043946 | FARMINGDALE | NY | | 08/19/2020 | | 33,685 | | (384) | | | (384) | | 33,301 | 33,301 | | | |
| 100142734 | PUNTA GORDA | FL | | 02/08/2024 | | 1,286 | | (23) | | | (23) | | 1,263 | 1,263 | | | |
| 100071118 | EL DORADO | AR | | 10/01/2021 | | 472 | | (3) | | | (3) | | 469 | 469 | | | |
| 100114058 | GROSSE POINTE | MI | | 06/29/2023 | | 151 | | 10 | | | 10 | | 161 | 161 | | | |
| 100062113 | LEXINGTON | SC | | 07/01/2021 | | 479 | | (8) | | | (8) | | 471 | 471 | | | |
| 100065662 | SILVER CITY | NM | | 07/28/2021 | | 779 | | (28) | | | (28) | | 751 | 751 | | | |
| 100146616 | LACKAWAXEN | PA | | 03/20/2024 | | 250 | | 3 | | | 3 | | 253 | 253 | | | |
| 100045053 | MEMPHIS | TN | | 11/19/2020 | | 268 | | 36 | | | 36 | | 304 | 304 | | | |
| 100065655 | BIRDSBORO | PA | | 07/28/2021 | | 448 | | (15) | | | (15) | | 433 | 433 | | | |
| 100088261 | WILMINGTON | DE | | 10/17/2022 | | 218 | | (4) | | | (4) | | 214 | 214 | | | |
| 100078817 | TOLEDO | OH | | 02/24/2022 | | 498 | | (1) | | | (1) | | 497 | 497 | | | |
| 100055205 | COLUMBUS | IN | | 03/23/2021 | | 1,153 | | (109) | | | (109) | | 1,044 | 1,044 | | | |
| 100091989 | GARFIELD HEIGHTS | OH | | 02/09/2023 | | 224 | | 15 | | | 15 | | 239 | 239 | | | |
| 100111053 | COHOES | NY | | 06/29/2023 | | 177 | | 54 | | | 54 | | 231 | 231 | | | |
| 100110617 | SURPRISE | AZ | | 06/30/2023 | | 5,872 | | (102) | | | (102) | | 5,770 | 5,770 | | | |
| 100047663 | MUSKEGON | MI | | 11/20/2020 | | 538 | | (47) | | | (47) | | 491 | 491 | | | |
| 100109139 | GARLAND | TX | | 06/09/2023 | | 2,929 | | (65) | | | (65) | | 2,864 | 2,864 | | | |
| 100012955 | PRINCETON | MN | | 05/25/2017 | | 433 | | 129 | | | 129 | | 562 | 562 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100043159 | GUILFORD | IN | | 05/28/2020 | | 233 | | 4 | | | 4 | | 237 | 237 | | | |
| 100112273 | HOLLYWOOD | SC | | 06/29/2023 | | 454 | | 99 | | | 99 | | 553 | 553 | | | |
| 100132816 | LAKE ISABELLA | CA | | 11/03/2023 | | 417 | | 8 | | | 8 | | 425 | 425 | | | |
| 100013113 | ARNOLD | MO | | 05/25/2017 | | 306 | | 52 | | | 52 | | 358 | 358 | | | |
| 100054267 | EUCLID | OH | | 03/23/2021 | | 333 | | (30) | | | (30) | | 303 | 303 | | | |
| 100113992 | JOHNSON CITY | TN | | 06/29/2023 | | 42 | | 1 | | | 1 | | 43 | 43 | | | |
| 100081234 | OKLAHOMA CITY | OK | | 03/18/2022 | | 520 | | 12 | | | 12 | | 532 | 532 | | | |
| 100018056 | BATH | ME | | 06/08/2018 | | 1,151 | | (18) | | | (18) | | 1,133 | 1,133 | | | |
| 100054324 | ABBEVILLE | LA | | 03/23/2021 | | 149 | | (24) | | | (24) | | 125 | 125 | | | |
| 100079790 | SUNRISE | FL | | 04/25/2022 | | 350 | | (29) | | | (29) | | 321 | 321 | | | |
| 100011750 | COLUMBIA | SC | | 03/08/2017 | | 1,701 | | 266 | | | 266 | | 1,967 | 1,967 | | | |
| 100011142 | NEW WHITELAND | IN | | 12/23/2016 | | 351 | | 2 | | | 2 | | 353 | 353 | | | |
| 100114204 | BAKERSFIELD | CA | | 06/29/2023 | | 719 | | 46 | | | 46 | | 765 | 765 | | | |
| 100053519 | GARY | IN | | 03/23/2021 | | 125 | | (29) | | | (29) | | 96 | 96 | | | |
| 100043288 | CHINOVALLEY | AZ | | 08/13/2020 | | 1,586 | | (101) | | | (101) | | 1,485 | 1,485 | | | |
| 100151760 | JASPER | IN | | 05/10/2024 | | 180 | | (13) | | | (13) | | 167 | 167 | | | |
| 100029312 | DELANO | CA | | 10/26/2018 | | 320 | | 67 | | | 67 | | 387 | 387 | | | |
| 100071791 | PITTSBURGH | PA | | 10/14/2021 | | 700 | | (34) | | | (34) | | 666 | 666 | | | |
| 100103808 | CLEVELAND HEIGHTS | OH | | 05/10/2023 | | 243 | | (5) | | | (5) | | 238 | 238 | | | |
| 100043340 | HOUSTON | TX | | 08/13/2020 | | 502 | | 63 | | | 63 | | 565 | 565 | | | |
| 100114385 | LAFAYETTE | LA | | 06/29/2023 | | 310 | | 181 | | | 181 | | 491 | 491 | | | |
| 100054714 | MIAMI | FL | | 03/23/2021 | | 1,273 | | (127) | | | (127) | | 1,146 | 1,146 | | | |
| 100111700 | NEWMARKET | NH | | 06/29/2023 | | 439 | | 177 | | | 177 | | 616 | 616 | | | |
| 100012412 | ORLANDO | FL | | 04/28/2017 | | 360 | | 57 | | | 57 | | 417 | 417 | | | |
| 100064946 | SAINT PETERSBURG | FL | | 07/14/2021 | | 530 | | (20) | | | (20) | | 510 | 510 | | | |
| 100028525 | ANSONIA | CT | | 10/26/2018 | | 369 | | 78 | | | 78 | | 447 | 447 | | | |
| 100081424 | TEHACHAPI | CA | | 03/18/2022 | | 1,177 | | 38 | | | 38 | | 1,215 | 1,215 | | | |
| 100077695 | TULSA | OK | | 01/03/2022 | | 695 | | (12) | | | (12) | | 683 | 683 | | | |
| 100025033 | ELGIN | IL | | 09/20/2018 | | 295 | | 53 | | | 53 | | 348 | 348 | | | |
| 100116455 | MIAMI | FL | | 07/20/2023 | | 1,049 | | (14) | | | (14) | | 1,035 | 1,035 | | | |
| 100147286 | PLANTATION | FL | | 03/28/2024 | | 141 | | | | | | | 141 | 141 | | | |
| 100120592 | WASHINGTON | DC | | 08/18/2023 | | 20,837 | | (1,397) | | | (1,397) | | 19,440 | 19,440 | | | |
| 100060612 | RALEIGH | NC | | 06/01/2021 | | 498 | | 2 | | | 2 | | 500 | 500 | | | |
| 100064923 | DAYTON | OH | | 07/14/2021 | | 506 | | (20) | | | (20) | | 486 | 486 | | | |
| 100026135 | BAKERSFIELD | CA | | 09/20/2018 | | 391 | | 82 | | | 82 | | 473 | 473 | | | |
| 100062629 | COLUMBIA | MO | | 07/01/2021 | | 766 | | (10) | | | (10) | | 756 | 756 | | | |
| 100063193 | COPPERAS COVE | TX | | 07/01/2021 | | 501 | | (9) | | | (9) | | 492 | 492 | | | |
| 100111980 | SAN MARCOS | CA | | 06/29/2023 | | 986 | | 18 | | | 18 | | 1,004 | 1,004 | | | |
| 100028647 | DAYTON | NV | | 10/26/2018 | | 1,718 | | 65 | | | 65 | | 1,783 | 1,783 | | | |
| 100024690 | CLOVIS | CA | | 09/20/2018 | | 435 | | 37 | | | 37 | | 472 | 472 | | | |
| 100062296 | MONTGOMERY | AL | | 07/01/2021 | | 466 | | (7) | | | (7) | | 459 | 459 | | | |
| 100050197 | CORTLAND | OH | | 11/20/2020 | | 437 | | (34) | | | (34) | | 403 | 403 | | | |
| 100138069 | LAS VEGAS | NV | | 12/13/2023 | | 148 | | 8 | | | 8 | | 156 | 229 | | 73 | 73 |
| 100090094 | OPELIKA | AL | | 01/13/2023 | | 139 | | (9) | | | (9) | | 130 | 130 | | | |
| 100139013 | PLAINFIELD | IL | | 12/21/2023 | | 659 | | 217 | | | 217 | | 876 | 876 | | | |
| 100019707 | FORT WORTH | TX | | 07/26/2018 | | 974 | | (26) | | | (26) | | 948 | 948 | | | |
| 100011009 | DALLAS | TX | | 12/23/2016 | | 402 | | 54 | | | 54 | | 456 | 456 | | | |
| 100025016 | NORTH BERGEN | NJ | | 09/20/2018 | | 307 | | 59 | | | 59 | | 366 | 366 | | | |
| 100117439 | ELLENWOOD | GA | | 07/20/2023 | | 268 | | 12 | | | 12 | | 280 | 280 | | | |
| 100081244 | KNOXVILLE | TN | | 03/18/2022 | | 1,677 | | 61 | | | 61 | | 1,738 | 1,738 | | | |
| 100062398 | WILLIAMSTOWN | NJ | | 07/01/2021 | | 1,796 | | 4 | | | 4 | | 1,800 | 1,800 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100046196 | NAUGATUCK | CT | | 11/25/2020 | | 589 | | (2) | | | (2) | | 587 | 587 | | | |
| 100141233 | NEWARK | DE | | 01/30/2024 | | 61,938 | | (459) | | | (459) | | 61,479 | 61,479 | | | |
| 100050224 | MIAMI | FL | | 11/20/2020 | | 2,147 | | (159) | | | (159) | | 1,988 | 1,988 | | | |
| 100044823 | VALRICO | FL | | 11/19/2020 | | 131 | | 14 | | | 14 | | 145 | 145 | | | |
| 100062933 | HIXSON | TN | | 07/01/2021 | | 373 | | (5) | | | (5) | | 368 | 368 | | | |
| 100053950 | CLOVIS | CA | | 03/23/2021 | | 443 | | (89) | | | (89) | | 354 | 354 | | | |
| 100028392 | SARASOTA | FL | | 10/26/2018 | | 286 | | 38 | | | 38 | | 324 | 324 | | | |
| 100118823 | STATESVILLE | NC | | 08/30/2023 | | 30,292 | | (2,023) | | | (2,023) | | 28,269 | 28,269 | | | |
| 100155527 | RIVERSIDE | CA | | 06/18/2024 | | 374 | | (18) | | | (18) | | 356 | 356 | | | |
| 100126867 | CHICAGO | IL | | 08/30/2023 | | 167 | | 11 | | | 11 | | 178 | 178 | | | |
| 100013226 | MORENO VALLEY | CA | | 05/25/2017 | | 324 | | 50 | | | 50 | | 374 | 374 | | | |
| 100146230 | BENTON CITY | WA | | 03/19/2024 | | 253 | | (14) | | | (14) | | 239 | 239 | | | |
| 100092012 | TRENTON | NJ | | 02/09/2023 | | 204 | | (2) | | | (2) | | 202 | 202 | | | |
| 100053461 | MYRTLE BEACH | SC | | 03/23/2021 | | 707 | | (23) | | | (23) | | 684 | 684 | | | |
| 100043271 | INDIANAPOLIS | IN | | 08/13/2020 | | 1,102 | | 8 | | | 8 | | 1,110 | 1,110 | | | |
| 100025302 | GRAND JUNCTION | CO | | 09/20/2018 | | 461 | | 41 | | | 41 | | 502 | 502 | | | |
| 100100222 | ATLANTIC CITY | NJ | | 03/17/2023 | | 194 | | 6 | | | 6 | | 200 | 200 | | | |
| 100120817 | HUNTERSVILLE | NC | | 08/25/2023 | | 260 | | 4 | | | 4 | | 264 | 264 | | | |
| 100023999 | COOS BAY | OR | | 09/10/2018 | | 678 | | (20) | | | (20) | | 658 | 658 | | | |
| 100130002 | PORT ORANGE | FL | | 09/27/2023 | | 203 | | (6) | | | (6) | | 197 | 197 | | | |
| 100111453 | CENTREVILLE | VA | | 06/29/2023 | | 362 | | 175 | | | 175 | | 537 | 537 | | | |
| 100063315 | ABERDEEN | MD | | 07/01/2021 | | 647 | | (5) | | | (5) | | 642 | 642 | | | |
| 100047826 | OSWEGO | IL | | 11/20/2020 | | 1,990 | | (73) | | | (73) | | 1,917 | 1,917 | | | |
| 100062276 | LANSING | IL | | 07/01/2021 | | 2,002 | | 4 | | | 4 | | 2,006 | 2,006 | | | |
| 100139432 | ROCKY MOUNT | NC | | 12/28/2023 | | 134 | | (11) | | | (11) | | 123 | 123 | | | |
| 100045411 | CHICAGO | IL | | 11/25/2020 | | 376 | | 102 | | | 102 | | 478 | 478 | | | |
| 100112135 | PHILADELPHIA | PA | | 06/29/2023 | | 515 | | 310 | | | 310 | | 825 | 825 | | | |
| 100016572 | PEORIA | AZ | | 04/10/2018 | | 1,080 | | (17) | | | (17) | | 1,063 | 1,063 | | | |
| 100062100 | HARVARD | IL | | 07/01/2021 | | 968 | | (6) | | | (6) | | 962 | 962 | | | |
| 100113784 | ORCHARD PARK | NY | | 06/29/2023 | | 189 | | 27 | | | 27 | | 216 | 216 | | | |
| 100075364 | BLOOMFIELD | CT | | 12/01/2021 | | 472 | | (4) | | | (4) | | 468 | 468 | | | |
| 100011999 | MCALLEN | TX | | 03/08/2017 | | 427 | | 27 | | | 27 | | 454 | 454 | | | |
| 100112936 | CHICAGO | IL | | 06/29/2023 | | 829 | | (33) | | | (33) | | 796 | 796 | | | |
| 100114295 | GLENDALE | AZ | | 06/29/2023 | | 321 | | 146 | | | 146 | | 467 | 467 | | | |
| 100084775 | PEMBROKE PINES | FL | | 08/02/2022 | | 313 | | 1 | | | 1 | | 314 | 314 | | | |
| 100087280 | POCOMOKE CITY | MD | | 10/25/2022 | | 451 | | 21 | | | 21 | | 472 | 472 | | | |
| 100110907 | MAIDENROCK | WI | | 06/29/2023 | | 821 | | 33 | | | 33 | | 854 | 854 | | | |
| 100026354 | FRESNO | CA | | 09/26/2018 | | 734 | | 10 | | | 10 | | 744 | 744 | | | |
| 100031221 | WESTON | FL | | 03/29/2019 | | 720 | | 115 | | | 115 | | 835 | 835 | | | |
| 100101636 | HUNTSVILLE | AL | | 04/26/2023 | | 664 | | (21) | | | (21) | | 643 | 643 | | | |
| 100112996 | HOFFMAN ESTATES | IL | | 06/29/2023 | | 1,835 | | 514 | | | 514 | | 2,349 | 2,349 | | | |
| 100050201 | LAKE VILLA | IL | | 11/20/2020 | | 869 | | (7) | | | (7) | | 862 | 862 | | | |
| 100112637 | NEOSHO | MO | | 06/29/2023 | | 181 | | 10 | | | 10 | | 191 | 191 | | | |
| 100079625 | TEHACHAPI | CA | | 04/25/2022 | | 446 | | (6) | | | (6) | | 440 | 440 | | | |
| 100130008 | ASHLAND | KY | | 09/27/2023 | | 178 | | (5) | | | (5) | | 173 | 173 | | | |
| 100153486 | DETROIT | MI | | 05/30/2024 | | 163 | | (3) | | | (3) | | 160 | 160 | | | |
| 100142039 | DEARBORN HEIGHTS | MI | | 02/29/2024 | | 173 | | (10) | | | (10) | | 163 | 163 | | | |
| 100064719 | DAYTONA BEACH | FL | | 07/14/2021 | | 445 | | (24) | | | (24) | | 421 | 421 | | | |
| 100111330 | DECATUR | IL | | 06/29/2023 | | 378 | | 93 | | | 93 | | 471 | 471 | | | |
| 100030530 | COLUMBIA | SC | | 12/20/2018 | | 1,535 | | 99 | | | 99 | | 1,634 | 1,634 | | | |
| 100111584 | WHITESBORO | NJ | | 06/29/2023 | | 278 | | 23 | | | 23 | | 301 | 301 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117108 | LOS ANGELES | CA | | 07/20/2023 | | 387 | | 99 | | | 99 | | 486 | 486 | | | |
| 100061336 | NEW FRANKLIN | OH | | 06/01/2021 | | 204 | | 1 | | | 1 | | 205 | 205 | | | |
| 100023491 | FRANKLIN | NC | | 09/04/2018 | | 1,119 | | (31) | | | (31) | | 1,088 | 1,088 | | | |
| 100075470 | HAMPTON | VA | | 12/01/2021 | | 446 | | (20) | | | (20) | | 426 | 426 | | | |
| 100126515 | GREER | SC | | 08/30/2023 | | 1,229 | | 105 | | | 105 | | 1,334 | 1,334 | | | |
| 100030104 | CEDAR HILL | MO | | 12/20/2018 | | 1,257 | | 20 | | | 20 | | 1,277 | 1,277 | | | |
| 100084676 | GATLINBURG | TN | | 08/02/2022 | | 543 | | (51) | | | (51) | | 492 | 492 | | | |
| 100119739 | KANSAS CITY | MO | | 08/08/2023 | | 205 | | (3) | | | (3) | | 202 | 202 | | | |
| 100018026 | FAIRBORN | OH | | 05/22/2018 | | 1,686 | | (47) | | | (47) | | 1,639 | 1,639 | | | |
| 100048072 | SCHILLER PARK | IL | | 11/20/2020 | | 485 | | 2 | | | 2 | | 487 | 487 | | | |
| 100102349 | MINNEAPOLIS | MN | | 06/07/2023 | | 233 | | (3) | | | (3) | | 230 | 230 | | | |
| 100111114 | ORLANDO | FL | | 06/29/2023 | | 283 | | 223 | | | 223 | | 506 | 506 | | | |
| 100065061 | SAINT LOUIS | MO | | 07/14/2021 | | 522 | | (16) | | | (16) | | 506 | 506 | | | |
| 100023541 | GETTYSBURG | PA | | 09/04/2018 | | 2,012 | | (46) | | | (46) | | 1,966 | 1,966 | | | |
| 100027830 | ALEXANDRIA | MN | | 10/26/2018 | | 335 | | 59 | | | 59 | | 394 | 394 | | | |
| 100133967 | CLEVELAND | OH | | 10/25/2023 | | 168 | | (4) | | | (4) | | 164 | 164 | | | |
| 100114314 | MABLETON | GA | | 06/29/2023 | | 276 | | 107 | | | 107 | | 383 | 383 | | | |
| 100113944 | DURHAM | NC | | 06/29/2023 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100100219 | JACKSONVILLE | FL | | 03/17/2023 | | 45,789 | | (1,504) | | | (1,504) | | 44,285 | 44,285 | | | |
| 100112384 | MCDONOUGH | GA | | 06/29/2023 | | 332 | | 211 | | | 211 | | 543 | 543 | | | |
| 100127336 | WINDSOR | CA | | 08/30/2023 | | 358 | | 176 | | | 176 | | 534 | 534 | | | |
| 100153465 | PHILADELPHIA | PA | | 05/30/2024 | | 169 | | (4) | | | (4) | | 165 | 165 | | | |
| 100111141 | WINDSOR LOCKS | CT | | 06/29/2023 | | 1,267 | | 670 | | | 670 | | 1,937 | 1,937 | | | |
| 100060419 | HOUSTON | TX | | 06/01/2021 | | 405 | | 2 | | | 2 | | 407 | 407 | | | |
| 100099799 | TRENTON | NJ | | 02/28/2023 | | 231 | | 13 | | | 13 | | 244 | 244 | | | |
| 100064803 | FLORISSANT | MO | | 07/14/2021 | | 678 | | (31) | | | (31) | | 647 | 647 | | | |
| 100044182 | PALM HARBOR | FL | | 08/19/2020 | | 566 | | 12 | | | 12 | | 578 | 578 | | | |
| 100013585 | VISALIA | CA | | 05/25/2017 | | 1,802 | | 213 | | | 213 | | 2,015 | 2,015 | | | |
| 100025659 | CHICAGO HEIGHTS | IL | | 09/20/2018 | | 357 | | 97 | | | 97 | | 454 | 454 | | | |
| 100053906 | MANITOWOC | WI | | 03/23/2021 | | 241 | | (28) | | | (28) | | 213 | 213 | | | |
| 100100746 | CHARLOTTE | NC | | 04/28/2023 | | 1,142 | | (19) | | | (19) | | 1,123 | 1,123 | | | |
| 100048934 | PORTLAND | OR | | 11/20/2020 | | 2,050 | | (56) | | | (56) | | 1,994 | 1,994 | | | |
| 100112164 | CASSELBERRY | FL | | 06/29/2023 | | 203 | | 101 | | | 101 | | 304 | 304 | | | |
| 100064817 | INDIANAPOLIS | IN | | 07/14/2021 | | 852 | | (38) | | | (38) | | 814 | 814 | | | |
| 100114101 | WEST ALLIS | WI | | 06/29/2023 | | 312 | | 83 | | | 83 | | 395 | 395 | | | |
| 100101813 | MILWAUKEE | WI | | 03/31/2023 | | 167 | | (6) | | | (6) | | 161 | 161 | | | |
| 100117337 | ORLANDO | FL | | 07/20/2023 | | 423 | | 96 | | | 96 | | 519 | 519 | | | |
| 100063536 | ROCHESTER | NY | | 07/01/2021 | | 174 | | 2 | | | 2 | | 176 | 176 | | | |
| 100012414 | ADAMS | MA | | 04/28/2017 | | 483 | | 109 | | | 109 | | 592 | 592 | | | |
| 100026067 | BRANDON | FL | | 09/20/2018 | | 783 | | 28 | | | 28 | | 811 | 811 | | | |
| 100113025 | CASSVILLE | WI | | 06/29/2023 | | 100 | | (5) | | | (5) | | 95 | 95 | | | |
| 100029658 | LAKELAND | FL | | 10/26/2018 | | 496 | | 99 | | | 99 | | 595 | 595 | | | |
| 100043644 | CHICAGO | IL | | 08/13/2020 | | 386 | | 118 | | | 118 | | 504 | 504 | | | |
| 100013263 | MIAMI | FL | | 05/25/2017 | | 188 | | 52 | | | 52 | | 240 | 240 | | | |
| 100132395 | MEMPHIS | TN | | 11/03/2023 | | 231 | | 10 | | | 10 | | 241 | 241 | | | |
| 100010977 | PETERSBURG | VA | | 12/23/2016 | | 475 | | | | | | | 475 | 475 | | | |
| 100112188 | BROOKLYN | NY | | 06/29/2023 | | 263 | | 76 | | | 76 | | 339 | 339 | | | |
| 100055790 | OLATHE | KS | | 03/23/2021 | | 1,258 | | (143) | | | (143) | | 1,115 | 1,115 | | | |
| 100061115 | WAUKESHA | WI | | 06/01/2021 | | 657 | | 3 | | | 3 | | 660 | 660 | | | |
| 100112766 | NAPLES | FL | | 06/29/2023 | | 1,419 | | 78 | | | 78 | | 1,497 | 1,497 | | | |
| 100126818 | DAPHNE | AL | | 08/30/2023 | | 487 | | 109 | | | 109 | | 596 | 596 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100053828 | LONE JACK | MO | | 03/23/2021 | | 504 | | 12 | | | 12 | | 516 | 516 | | | |
| 100146353 | ANCHORAGE | AK | | 03/19/2024 | | 432 | | (17) | | | (17) | | 415 | 415 | | | |
| 100031352 | BAKERSFIELD | CA | | 03/29/2019 | | 691 | | (50) | | | (50) | | 641 | 641 | | | |
| 100071747 | TITUSVILLE | FL | | 10/14/2021 | | 480 | | (26) | | | (26) | | 454 | 454 | | | |
| 100027792 | CIRCLE PINES | MN | | 10/26/2018 | | 292 | | 59 | | | 59 | | 351 | 351 | | | |
| 100028000 | MONROE | OH | | 10/26/2018 | | 481 | | 60 | | | 60 | | 541 | 541 | | | |
| 100126353 | HAMMOND | IN | | 08/30/2023 | | 209 | | (4) | | | (4) | | 205 | 205 | | | |
| 100013873 | FRASER | MI | | 05/25/2017 | | 511 | | 44 | | | 44 | | 555 | 555 | | | |
| 100065634 | HOFFMAN ESTATES | IL | | 07/28/2021 | | 1,319 | | (65) | | | (65) | | 1,254 | 1,254 | | | |
| 100111492 | DENVER | CO | | 06/29/2023 | | 2,576 | | 444 | | | 444 | | 3,020 | 3,020 | | | |
| 100060541 | ARLINGTON | TX | | 06/01/2021 | | 772 | | 3 | | | 3 | | 775 | 775 | | | |
| 100026076 | LAS VEGAS | NV | | 09/20/2018 | | 700 | | 79 | | | 79 | | 779 | 779 | | | |
| 100045397 | BROOME | NY | | 11/25/2020 | | 826 | | (50) | | | (50) | | 776 | 776 | | | |
| 100011092 | SAINT AUGUSTINE | FL | | 12/23/2016 | | 1,831 | | 29 | | | 29 | | 1,860 | 1,860 | | | |
| 100139150 | LAUDERHILL | FL | | 12/28/2023 | | 91 | | (9) | | | (9) | | 82 | 82 | | | |
| 100076147 | ESSEX | IL | | 01/07/2022 | | 475 | | (17) | | | (17) | | 458 | 458 | | | |
| 100100345 | LITTLE ROCK | AR | | 04/27/2023 | | 1,179 | | 69 | | | 69 | | 1,248 | 1,248 | | | |
| 100068086 | SIOUX FALLS | SD | | 09/23/2021 | | 470 | | (12) | | | (12) | | 458 | 458 | | | |
| 100061961 | ALTOONA | PA | | 07/01/2021 | | 875 | | (18) | | | (18) | | 857 | 857 | | | |
| 100126432 | BIG SPRING | TX | | 08/30/2023 | | 183 | | (4) | | | (4) | | 179 | 179 | | | |
| 100000384 | MISSOURI CITY | TX | | 09/27/2016 | | 216 | | (12) | | | (12) | | 204 | 204 | | | |
| 100142052 | EL PASO | TX | | 02/29/2024 | | 115 | | (8) | | | (8) | | 107 | 107 | | | |
| 100053685 | DENHAM SPRINGS | LA | | 03/23/2021 | | 395 | | (1) | | | (1) | | 394 | 394 | | | |
| 100062224 | APOPKA | FL | | 07/01/2021 | | 740 | | | | | | | 740 | 740 | | | |
| 100055220 | NEW CASTLE | DE | | 03/23/2021 | | 255 | | (37) | | | (37) | | 218 | 218 | | | |
| 100045858 | ALLENTOWN | PA | | 11/25/2020 | | 496 | | 14 | | | 14 | | 510 | 510 | | | |
| 100113825 | BROOKLYN | NY | | 06/29/2023 | | 235 | | 89 | | | 89 | | 324 | 324 | | | |
| 100064685 | FORT WORTH | TX | | 07/14/2021 | | 822 | | (51) | | | (51) | | 771 | 771 | | | |
| 100043584 | ASHEVILLE | NC | | 08/13/2020 | | 228 | | (17) | | | (17) | | 211 | 211 | | | |
| 100084790 | DALLAS | GA | | 08/02/2022 | | 655 | | (13) | | | (13) | | 642 | 642 | | | |
| 100111254 | GRACEVILLE | FL | | 06/29/2023 | | 1,168 | | (48) | | | (48) | | 1,120 | 1,120 | | | |
| 100061823 | GALVESTON | IN | | 07/01/2021 | | 481 | | (4) | | | (4) | | 477 | 477 | | | |
| 100154935 | DAYTON | OH | | 07/19/2024 | | 196 | | 7 | | | 7 | | 203 | 203 | | | |
| 100045007 | HILLIARD | OH | | 11/19/2020 | | 702 | | 58 | | | 58 | | 760 | 760 | | | |
| 100116267 | MONROE | LA | | 07/20/2023 | | 380 | | 33 | | | 33 | | 413 | 413 | | | |
| 100077054 | FORT WORTH | TX | | 01/03/2022 | | 704 | | (13) | | | (13) | | 691 | 691 | | | |
| 100110849 | WARNER ROBINS | GA | | 06/29/2023 | | 680 | | (32) | | | (32) | | 648 | 648 | | | |
| 100146250 | SIMPSONVILLE | SC | | 03/19/2024 | | 470 | | (28) | | | (28) | | 442 | 442 | | | |
| 100043133 | JACKSONVILLE | FL | | 05/28/2020 | | 1,871 | | 105 | | | 105 | | 1,976 | 1,976 | | | |
| 100099828 | TRENTON | NJ | | 02/28/2023 | | 200 | | (7) | | | (7) | | 193 | 193 | | | |
| 100043224 | KATY | TX | | 08/13/2020 | | 321 | | (2) | | | (2) | | 319 | 319 | | | |
| 100055570 | IRWIN | PA | | 03/23/2021 | | 113 | | (18) | | | (18) | | 95 | 95 | | | |
| 100044015 | BAYTOWN | TX | | 08/19/2020 | | 1,399 | | (37) | | | (37) | | 1,362 | 1,362 | | | |
| 100100097 | MYRTLE BEACH | SC | | 03/28/2023 | | 2,115 | | (61) | | | (61) | | 2,054 | 2,054 | | | |
| 100108359 | AKRON | OH | | 05/25/2023 | | 204 | | (6) | | | (6) | | 198 | 198 | | | |
| 100115220 | HAMILTON | NJ | | 07/17/2023 | | 187 | | (5) | | | (5) | | 182 | 182 | | | |
| 100075575 | CHARLOTTE | NC | | 12/01/2021 | | 170 | | (4) | | | (4) | | 166 | 166 | | | |
| 100127121 | RICHMOND | VA | | 08/30/2023 | | 423 | | 43 | | | 43 | | 466 | 466 | | | |
| 100119746 | BALTIMORE | MD | | 08/08/2023 | | 216 | | (5) | | | (5) | | 211 | 211 | | | |
| 100130055 | KANSAS CITY | MO | | 09/27/2023 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100054534 | SAINT LOUIS | MO | | 03/23/2021 | | 391 | | (5) | | | (5) | | 386 | 386 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100063334 | SODUS | NY | | 07/01/2021 | | 521 | | 3 | | | 3 | | 524 | 524 | | | |
| 100113307 | REDFORD | MI | | 06/29/2023 | | 1,188 | | (34) | | | (34) | | 1,154 | 1,154 | | | |
| 100074760 | ROANOKE | VA | | 12/01/2021 | | 1,057 | | (31) | | | (31) | | 1,026 | 1,026 | | | |
| 100079055 | CENTER LINE | MI | | 02/24/2022 | | 485 | | (6) | | | (6) | | 479 | 479 | | | |
| 100155679 | CHESAPEAKE | VA | | 06/18/2024 | | 539 | | (31) | | | (31) | | 508 | 508 | | | |
| 100011554 | MERIDEN | CT | | 03/08/2017 | | 1,548 | | 163 | | | 163 | | 1,711 | 1,711 | | | |
| 100139380 | DICKSON CITY | PA | | 12/28/2023 | | 1,164 | | (28) | | | (28) | | 1,136 | 1,136 | | | |
| 100054394 | LEXINGTON | SC | | 03/23/2021 | | 895 | | (87) | | | (87) | | 808 | 808 | | | |
| 100143665 | TULSA | OK | | 02/22/2024 | | 194 | | (10) | | | (10) | | 184 | 184 | | | |
| 100111197 | JOLIET | IL | | 06/29/2023 | | 775 | | 842 | | | 842 | | 1,617 | 1,617 | | | |
| 100115959 | ARLINGTON | TX | | 07/20/2023 | | 101,136 | | 464 | | | 464 | | 101,600 | 101,600 | | | |
| 100060564 | CUMMING | GA | | 06/01/2021 | | 785 | | 3 | | | 3 | | 788 | 788 | | | |
| 100079063 | NORTH PLATTE | NE | | 02/24/2022 | | 466 | | (8) | | | (8) | | 458 | 458 | | | |
| 100055223 | HUNTSVILLE | AL | | 03/23/2021 | | 248 | | (52) | | | (52) | | 196 | 196 | | | |
| 100109669 | WINNSBORO | SC | | 06/16/2023 | | 801 | | (65) | | | (65) | | 736 | 736 | | | |
| 100067353 | PINE HILL | NJ | | 08/02/2021 | | 515 | | 12 | | | 12 | | 527 | 527 | | | |
| 100130000 | OKLAHOMA CITY | OK | | 09/27/2023 | | 199 | | (5) | | | (5) | | 194 | 194 | | | |
| 100114323 | EAST WALPOLE | MA | | 06/29/2023 | | 998 | | 293 | | | 293 | | 1,291 | 1,291 | | | |
| 100155655 | TAMARAC | FL | | 06/18/2024 | | 2,061 | | (120) | | | (120) | | 1,941 | 1,941 | | | |
| 100130011 | CREST HILL | IL | | 09/27/2023 | | 183 | | (5) | | | (5) | | 178 | 178 | | | |
| 100112021 | ALBUQUERQUE | NM | | 06/29/2023 | | 236 | | 144 | | | 144 | | 380 | 380 | | | |
| 100042972 | MAYODAN | NC | | 05/28/2020 | | 707 | | (23) | | | (23) | | 684 | 684 | | | |
| 100053497 | LANSDOWNE | PA | | 03/23/2021 | | 1,497 | | (42) | | | (42) | | 1,455 | 1,455 | | | |
| 100111095 | SAVANNAH | GA | | 06/29/2023 | | 744 | | 96 | | | 96 | | 840 | 840 | | | |
| 100114465 | LONGVIEW | TX | | 06/29/2023 | | 339 | | 120 | | | 120 | | 459 | 459 | | | |
| 100011277 | HIALEAH | FL | | 12/23/2016 | | 591 | | 79 | | | 79 | | 670 | 670 | | | |
| 3310075388 | BROOKLYN | NY | | 05/23/2024 | | 1,041,817 | | | | | | | 1,041,817 | 1,041,817 | | | |
| 100049495 | ALABASTER | AL | | 11/20/2020 | | 965 | | (52) | | | (52) | | 913 | 913 | | | |
| 100130353 | JEWETT | TX | | 09/28/2023 | | 654 | | (57) | | | (57) | | 597 | 597 | | | |
| 100030673 | CUMBERLAND | RI | | 04/09/2019 | | 1,410 | | 324 | | | 324 | | 1,734 | 1,734 | | | |
| 100117237 | HOUSTON | TX | | 07/20/2023 | | 431 | | 157 | | | 157 | | 588 | 588 | | | |
| 100047179 | FRISCO | TX | | 11/20/2020 | | 869 | | (66) | | | (66) | | 803 | 803 | | | |
| 100078783 | HOUSTON | TX | | 02/24/2022 | | 504 | | (1) | | | (1) | | 503 | 503 | | | |
| 100064689 | JACKSONVILLE | FL | | 07/14/2021 | | 438 | | (27) | | | (27) | | 411 | 411 | | | |
| 100031065 | TAMPA | FL | | 03/29/2019 | | 377 | | (17) | | | (17) | | 360 | 360 | | | |
| 100100098 | MYRTLE BEACH | SC | | 03/28/2023 | | 657 | | (26) | | | (26) | | 631 | 631 | | | |
| 100126426 | SYRACUSE | NY | | 08/30/2023 | | 197 | | (4) | | | (4) | | 193 | 193 | | | |
| 100063380 | BONIFAY | FL | | 07/01/2021 | | 640 | | (6) | | | (6) | | 634 | 634 | | | |
| 100053921 | PONTIAC | MI | | 03/23/2021 | | 149 | | (19) | | | (19) | | 130 | 130 | | | |
| 100119733 | HIGHLAND PARK | MI | | 08/08/2023 | | 191 | | (7) | | | (7) | | 184 | 184 | | | |
| 100112171 | ORLANDO | FL | | 06/29/2023 | | 279 | | 80 | | | 80 | | 359 | 359 | | | |
| 100079961 | SUNRISE | FL | | 04/25/2022 | | 602 | | (24) | | | (24) | | 578 | 578 | | | |
| 100043309 | SUMMERVILLE | SC | | 08/13/2020 | | 297 | | (18) | | | (18) | | 279 | 279 | | | |
| 100143173 | MANOR | TX | | 02/16/2024 | | 123,826 | | 587 | | | 587 | | 124,413 | 124,413 | | | |
| 100070849 | ALEX CITY | AL | | 10/01/2021 | | 909 | | (10) | | | (10) | | 899 | 899 | | | |
| 100081499 | EDMOND | OK | | 03/18/2022 | | 513 | | 7 | | | 7 | | 520 | 520 | | | |
| 100028046 | HALEDON | NJ | | 10/26/2018 | | 788 | | 204 | | | 204 | | 992 | 992 | | | |
| 100135553 | BUDA | TX | | 11/13/2023 | | 3,241 | | 16 | | | 16 | | 3,257 | 3,257 | | | |
| 100079000 | ZAPATA | TX | | 02/24/2022 | | 835 | | (20) | | | (20) | | 815 | 815 | | | |
| 100111483 | SUMTER | SC | | 06/29/2023 | | 351 | | 194 | | | 194 | | 545 | 545 | | | |
| 100088931 | CANTON | OH | | 11/15/2022 | | 258 | | (1) | | | (1) | | 257 | 257 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064925 | SHERWOOD | AR | | 07/14/2021 | | 464 | | (18) | | | (18) | | 446 | 446 | | | |
| 100111550 | VINELAND | NJ | | 06/29/2023 | | 178 | | 23 | | | 23 | | 201 | 201 | | | |
| 100113601 | PRESCOTT | AZ | | 06/29/2023 | | 287 | | 110 | | | 110 | | 397 | 397 | | | |
| 100054515 | ALLENTON | MI | | 03/23/2021 | | 1,289 | | (29) | | | (29) | | 1,260 | 1,260 | | | |
| 100110041 | LONGS | SC | | 06/23/2023 | | 155 | | (6) | | | (6) | | 149 | 149 | | | |
| 100028259 | NEWPORT NEWS | VA | | 10/26/2018 | | 2,011 | | 76 | | | 76 | | 2,087 | 2,087 | | | |
| 100080020 | VANCOUVER | WA | | 04/08/2022 | | 487 | | 4 | | | 4 | | 491 | 491 | | | |
| 100012387 | SLIDELL | LA | | 04/28/2017 | | 497 | | 100 | | | 100 | | 597 | 597 | | | |
| 100055132 | CLEARWATER | KS | | 03/23/2021 | | 256 | | (41) | | | (41) | | 215 | 215 | | | |
| 100116264 | MT. PLEASANT | MI | | 07/20/2023 | | 373 | | 36 | | | 36 | | 409 | 409 | | | |
| 100081293 | GROSSE POINTE PARK | MI | | 03/18/2022 | | 921 | | 12 | | | 12 | | 933 | 933 | | | |
| 100048396 | RIVERSIDE | CA | | 11/20/2020 | | 531 | | (32) | | | (32) | | 499 | 499 | | | |
| 100062178 | DULUTH | MN | | 07/01/2021 | | 739 | | 1 | | | 1 | | 740 | 740 | | | |
| 100055616 | GAFFNEY | SC | | 03/23/2021 | | 143 | | (27) | | | (27) | | 116 | 116 | | | |
| 100112180 | JACKSONVILLE | FL | | 06/29/2023 | | 180 | | 48 | | | 48 | | 228 | 228 | | | |
| 100119866 | BLYTHE | CA | | 08/10/2023 | | 220 | | (3) | | | (3) | | 217 | 217 | | | |
| 100112560 | LITHONIA | GA | | 06/29/2023 | | 453 | | 178 | | | 178 | | 631 | 631 | | | |
| 100112735 | BOISE | ID | | 06/29/2023 | | 1,170 | | 119 | | | 119 | | 1,289 | 1,289 | | | |
| 100155384 | OSWEGO | IL | | 06/18/2024 | | 88 | | (3) | | | (3) | | 85 | 85 | | | |
| 100143798 | TOLEDO | OH | | 02/28/2024 | | 183 | | (10) | | | (10) | | 173 | 173 | | | |
| 100111815 | FAYETTEVILLE | GA | | 06/29/2023 | | 303 | | 159 | | | 159 | | 462 | 462 | | | |
| 100103091 | KANSAS CITY | MO | | 04/21/2023 | | 484 | | (14) | | | (14) | | 470 | 470 | | | |
| 100030311 | BRANDON | FL | | 12/20/2018 | | 1,937 | | 249 | | | 249 | | 2,186 | 2,186 | | | |
| 100100477 | ROCHESTER | NY | | 04/27/2023 | | 387 | | 56 | | | 56 | | 443 | 443 | | | |
| 100113683 | ANTIOCH | TN | | 06/29/2023 | | 328 | | 109 | | | 109 | | 437 | 437 | | | |
| 100133954 | MILWAUKEE | WI | | 10/25/2023 | | 158 | | (4) | | | (4) | | 154 | 154 | | | |
| 100042947 | FAYETTEVILLE | GA | | 05/28/2020 | | 1,631 | | 23 | | | 23 | | 1,654 | 1,654 | | | |
| 100062772 | AUSTELL | GA | | 07/01/2021 | | 928 | | (3) | | | (3) | | 925 | 925 | | | |
| 100062082 | VALDOSTA | GA | | 07/01/2021 | | 522 | | (2) | | | (2) | | 520 | 520 | | | |
| 100024731 | DELANO | CA | | 09/20/2018 | | 1,794 | | 630 | | | 630 | | 2,424 | 2,424 | | | |
| 100062026 | MOUNT IDA | AR | | 07/01/2021 | | 1,006 | | (15) | | | (15) | | 991 | 991 | | | |
| 100065362 | ROUND LAKE BEACH | IL | | 07/28/2021 | | 1,367 | | (35) | | | (35) | | 1,332 | 1,332 | | | |
| 100126708 | RIVERDALE | GA | | 08/30/2023 | | 152 | | 4 | | | 4 | | 156 | 156 | | | |
| 100063367 | CONWAY | AR | | 07/01/2021 | | 508 | | (7) | | | (7) | | 501 | 501 | | | |
| 100012634 | ROMEOVILLE | IL | | 05/25/2017 | | 381 | | 96 | | | 96 | | 477 | 477 | | | |
| 100126679 | GALLOWAY | NJ | | 08/30/2023 | | 227 | | 32 | | | 32 | | 259 | 259 | | | |
| 100136780 | CLEVELAND | OH | | 11/27/2023 | | 154 | | (5) | | | (5) | | 149 | 149 | | | |
| 10002510 | HAMMOND | IN | | 09/20/2018 | | 337 | | 81 | | | 81 | | 418 | 418 | | | |
| 100078676 | COLUMBUS | OH | | 02/02/2022 | | 3,615 | | (142) | | | (142) | | 3,473 | 3,473 | | | |
| 100070132 | ATLANTA | GA | | 09/01/2021 | | 360 | | 5 | | | 5 | | 365 | 365 | | | |
| 100014537 | LENEXA | KS | | 09/27/2017 | | 1,302 | | (83) | | | (83) | | 1,219 | 1,219 | | | |
| 100019781 | SAN ANTONIO | TX | | 07/26/2018 | | 2,823 | | (99) | | | (99) | | 2,724 | 2,724 | | | |
| 100011607 | ARNOLD | MO | | 03/08/2017 | | 1,309 | | 232 | | | 232 | | 1,541 | 1,541 | | | |
| 100054671 | SAINT MATTHEWS | SC | | 03/23/2021 | | 1,587 | | (92) | | | (92) | | 1,495 | 1,495 | | | |
| 100146500 | BRIGHTWOOD | VA | | 03/19/2024 | | 71 | | (5) | | | (5) | | 66 | 66 | | | |
| 100155376 | WELLINGTON | FL | | 06/18/2024 | | 248 | | (15) | | | (15) | | 233 | 233 | | | |
| 100091534 | HARVEY | IL | | 01/20/2023 | | 180 | | (5) | | | (5) | | 175 | 175 | | | |
| 100024830 | HYDE PARK | MA | | 09/20/2018 | | 343 | | 31 | | | 31 | | 374 | 374 | | | |
| 100064734 | RITZVILLE | WA | | 07/14/2021 | | 453 | | (24) | | | (24) | | 429 | 429 | | | |
| 100043352 | FRESNO | CA | | 08/13/2020 | | 605 | | (41) | | | (41) | | 564 | 564 | | | |
| 100043742 | DEVILLE | LA | | 08/13/2020 | | 489 | | (3) | | | (3) | | 486 | 486 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100044979 | GREENWOOD LAKE | NY | | 11/19/2020 | | 242 | | 26 | | | 26 | | 268 | 268 | | | |
| 100127339 | OVIEDO | FL | | 08/30/2023 | | 1,303 | | 96 | | | 96 | | 1,399 | 1,399 | | | |
| 100047186 | VISALIA | CA | | 11/20/2020 | | 333 | | (58) | | | (58) | | 275 | 275 | | | |
| 100112536 | MENTOR | OH | | 06/29/2023 | | 238 | | 48 | | | 48 | | 286 | 286 | | | |
| 100060589 | SAVANNAH | GA | | 06/01/2021 | | 671 | | 3 | | | 3 | | 674 | 674 | | | |
| 100113945 | HOUSTON | TX | | 06/29/2023 | | 118 | | 78 | | | 78 | | 196 | 196 | | | |
| 100061600 | WILLSBORO | NY | | 07/01/2021 | | 839 | | (15) | | | (15) | | 824 | 824 | | | |
| 100031404 | FRESNO | CA | | 03/29/2019 | | 441 | | 132 | | | 132 | | 573 | 573 | | | |
| 100146322 | EDMOND | OK | | 03/19/2024 | | 599 | | (34) | | | (34) | | 565 | 565 | | | |
| 100062124 | SCHENECTADY | NY | | 07/01/2021 | | 465 | | (2) | | | (2) | | 463 | 463 | | | |
| 100061829 | BRIDGEPORT | NJ | | 07/01/2021 | | 1,308 | | 5 | | | 5 | | 1,313 | 1,313 | | | |
| 100111855 | MUNSTER | IN | | 06/29/2023 | | 329 | | 182 | | | 182 | | 511 | 511 | | | |
| 100114836 | MYRTLE BEACH | SC | | 07/10/2023 | | 346 | | 16 | | | 16 | | 362 | 362 | | | |
| 100113698 | SUFFOLK | VA | | 06/29/2023 | | 1,330 | | 35 | | | 35 | | 1,365 | 1,365 | | | |
| 100078962 | ARDMORE | OK | | 02/24/2022 | | 470 | | (5) | | | (5) | | 465 | 465 | | | |
| 100042943 | FREDERICKSBURG | VA | | 05/28/2020 | | 1,355 | | 28 | | | 28 | | 1,383 | 1,383 | | | |
| 100101789 | POTTSVILLE | PA | | 03/31/2023 | | 203 | | (4) | | | (4) | | 199 | 199 | | | |
| 100043871 | DELRAY BEACH | FL | | 08/19/2020 | | 269 | | 18 | | | 18 | | 287 | 287 | | | |
| 100031204 | FRESNO | CA | | 03/29/2019 | | 383 | | (21) | | | (21) | | 362 | 362 | | | |
| 100071608 | MEMPHIS | TN | | 10/14/2021 | | 431 | | (15) | | | (15) | | 416 | 416 | | | |
| 100026838 | HIALEAH | FL | | 09/26/2018 | | 248 | | 42 | | | 42 | | 290 | 290 | | | |
| 100062098 | NEWNAN | GA | | 07/01/2021 | | 959 | | (20) | | | (20) | | 939 | 939 | | | |
| 100155721 | BEL AIR | MD | | 06/18/2024 | | 899 | | (55) | | | (55) | | 844 | 844 | | | |
| 100100889 | ROCKTON | IL | | 04/28/2023 | | 4,170 | | 70 | | | 70 | | 4,240 | 4,240 | | | |
| 100135812 | AURORA | CO | | 11/10/2023 | | 5,292 | | (88) | | | (88) | | 5,204 | 5,204 | | | |
| 100113422 | CHICAGO | IL | | 06/29/2023 | | 1,538 | | 94 | | | 94 | | 1,632 | 1,632 | | | |
| 100101750 | CLEVELAND | OH | | 03/31/2023 | | 197 | | (6) | | | (6) | | 191 | 191 | | | |
| 100156919 | NAVASOTA | TX | | 06/27/2024 | | 160 | | (2) | | | (2) | | 158 | 158 | | | |
| 100017939 | GREENVILLE | TX | | 05/22/2018 | | 642 | | (19) | | | (19) | | 623 | 623 | | | |
| 100031341 | ELGIN | IL | | 03/29/2019 | | 266 | | 77 | | | 77 | | 343 | 343 | | | |
| 100055690 | HUDSON | IL | | 03/23/2021 | | 683 | | (9) | | | (9) | | 674 | 674 | | | |
| 100054102 | HANOVER | PA | | 03/23/2021 | | 247 | | (32) | | | (32) | | 215 | 215 | | | |
| 100111787 | RYDAL | GA | | 06/29/2023 | | 2,122 | | 55 | | | 55 | | 2,177 | 2,177 | | | |
| 100128045 | MEMPHIS | TN | | 09/08/2023 | | 349 | | 17 | | | 17 | | 366 | 366 | | | |
| 100044785 | ALBUQUERQUE | NM | | 11/19/2020 | | 204 | | (17) | | | (17) | | 187 | 187 | | | |
| 100112176 | SHELTON | CT | | 06/29/2023 | | 221 | | 36 | | | 36 | | 257 | 257 | | | |
| 100069360 | BERLIN HEIGHTS | OH | | 09/01/2021 | | 628 | | (1) | | | (1) | | 627 | 627 | | | |
| 100049491 | LITHONIA | GA | | 11/20/2020 | | 484 | | (48) | | | (48) | | 436 | 436 | | | |
| 100099758 | CLEVELAND | OH | | 02/28/2023 | | 220 | | (3) | | | (3) | | 217 | 217 | | | |
| 100113390 | CHICAGO | IL | | 06/29/2023 | | 327 | | 115 | | | 115 | | 442 | 442 | | | |
| 100155793 | VAIL | AZ | | 06/18/2024 | | 341 | | (20) | | | (20) | | 321 | 321 | | | |
| 100129278 | MARANA | AZ | | 09/25/2023 | | 3,631 | | 10 | | | 10 | | 3,641 | 3,641 | | | |
| 100053692 | AMELIA CT HSE | VA | | 03/23/2021 | | 37 | | | | | | | 37 | 37 | | | |
| 100057603 | CHATTANOOGA | TN | | 06/30/2021 | | 450 | | (26) | | | (26) | | 424 | 424 | | | |
| 100063077 | NUNDA | NY | | 07/01/2021 | | 688 | | (3) | | | (3) | | 685 | 685 | | | |
| 100044149 | FRESNO | CA | | 08/19/2020 | | 1,820 | | 12 | | | 12 | | 1,832 | 1,832 | | | |
| 100053913 | SHARPSVILLE | PA | | 03/23/2021 | | 638 | | (47) | | | (47) | | 591 | 591 | | | |
| 100028788 | NEW PORT RICHEY | FL | | 10/26/2018 | | 308 | | 58 | | | 58 | | 366 | 366 | | | |
| 100050008 | CULPEPER | VA | | 11/20/2020 | | 322 | | (50) | | | (50) | | 272 | 272 | | | |
| 100028324 | WEST PALM BEACH | FL | | 10/26/2018 | | 393 | | 139 | | | 139 | | 532 | 532 | | | |
| 100112874 | TOBYHANNA | PA | | 06/29/2023 | | 446 | | 186 | | | 186 | | 632 | 632 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103010 | COLUMBUS | OH | | 06/22/2023 | | 137 | | (15) | | | (15) | | 122 | 122 | | | |
| 100103834 | BUFFALO | NY | | 05/10/2023 | | 65 | | (2) | | | (2) | | 63 | 63 | | | |
| 100139379 | CARBONDALE | PA | | 12/28/2023 | | 178 | | (6) | | | (6) | | 172 | 172 | | | |
| 100064977 | RICHWOOD | OH | | 07/14/2021 | | 506 | | (18) | | | (18) | | 488 | 488 | | | |
| 100126665 | PHILADELPHIA | PA | | 08/30/2023 | | 252 | | 156 | | | 156 | | 408 | 408 | | | |
| 100088160 | HOFFMAN ESTATES | IL | | 10/25/2022 | | 596 | | 19 | | | 19 | | 615 | 615 | | | |
| 100055180 | WEST COLUMBIA | SC | | 03/23/2021 | | 91 | | (2) | | | (2) | | 89 | 89 | | | |
| 100043255 | ELGIN | TX | | 08/13/2020 | | 404 | | (28) | | | (28) | | 376 | 376 | | | |
| 100017314 | GARDENDALE | AL | | 04/26/2018 | | 1,011 | | (79) | | | (79) | | 932 | 932 | | | |
| 100147226 | CLEVELAND | OH | | 03/28/2024 | | 122 | | (3) | | | (3) | | 119 | 119 | | | |
| 100134021 | EUCLID | OH | | 10/25/2023 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100024707 | SEMINOLE | FL | | 09/20/2018 | | 292 | | 66 | | | 66 | | 358 | 358 | | | |
| 100111107 | MILLVILLE | NJ | | 06/29/2023 | | 342 | | 50 | | | 50 | | 392 | 392 | | | |
| 100111106 | NEW HAVEN | MI | | 06/29/2023 | | 130 | | 14 | | | 14 | | 144 | 144 | | | |
| 100064698 | WILMINGTON | DE | | 07/14/2021 | | 469 | | (27) | | | (27) | | 442 | 442 | | | |
| 100117458 | LOMPOC | CA | | 07/20/2023 | | 337 | | 5 | | | 5 | | 342 | 342 | | | |
| 100112959 | DETROIT | MI | | 06/29/2023 | | 737 | | (74) | | | (74) | | 663 | 663 | | | |
| 100043435 | COATESVILLE | PA | | 08/13/2020 | | 318 | | 55 | | | 55 | | 373 | 373 | | | |
| 100113827 | MAITLAND | FL | | 06/29/2023 | | 1,333 | | 348 | | | 348 | | 1,681 | 1,681 | | | |
| 100077347 | CHOCTAW | OK | | 01/03/2022 | | 1,120 | | (15) | | | (15) | | 1,105 | 1,105 | | | |
| 100066352 | PARSONS | KS | | 08/02/2021 | | 512 | | (10) | | | (10) | | 502 | 502 | | | |
| 100071726 | BARTOW | FL | | 10/14/2021 | | 479 | | (26) | | | (26) | | 453 | 453 | | | |
| 100113805 | MIAMI | FL | | 06/29/2023 | | 285 | | 116 | | | 116 | | 401 | 401 | | | |
| 100154832 | PALMERTON | PA | | 07/19/2024 | | 130 | | (4) | | | (4) | | 126 | 126 | | | |
| 100080783 | JACKSONVILLE | AR | | 03/15/2022 | | 3,774 | | (11) | | | (11) | | 3,763 | 3,763 | | | |
| 100111272 | SHAKOPEE | MN | | 06/29/2023 | | 1,872 | | 965 | | | 965 | | 2,837 | 2,837 | | | |
| 100062099 | ROANOKE | VA | | 07/01/2021 | | 416 | | (5) | | | (5) | | 411 | 411 | | | |
| 100064236 | CALUMET CITY | IL | | 07/01/2021 | | 680 | | 21 | | | 21 | | 701 | 701 | | | |
| 100053659 | GREENVILLE | SC | | 03/23/2021 | | 1,138 | | (118) | | | (118) | | 1,020 | 1,020 | | | |
| 100114509 | DECATUR | GA | | 06/29/2023 | | 263 | | 167 | | | 167 | | 430 | 430 | | | |
| 100115140 | HAMMOND | IN | | 07/17/2023 | | 181 | | (7) | | | (7) | | 174 | 174 | | | |
| 100141168 | MACON | GA | | 01/30/2024 | | 179 | | (4) | | | (4) | | 175 | 175 | | | |
| 100116820 | WILDWOOD | FL | | 07/20/2023 | | 764 | | 105 | | | 105 | | 869 | 869 | | | |
| 100116873 | OCALA | FL | | 07/20/2023 | | 289 | | 14 | | | 14 | | 303 | 303 | | | |
| 100060912 | CORDOVA | TN | | 06/01/2021 | | 676 | | 3 | | | 3 | | 679 | 679 | | | |
| 100100186 | MAPLE HEIGHTS | OH | | 03/17/2023 | | 197 | | (4) | | | (4) | | 193 | 193 | | | |
| 100048873 | REX | GA | | 11/20/2020 | | 303 | | (9) | | | (9) | | 294 | 294 | | | |
| 100013117 | BARSTOW | CA | | 05/25/2017 | | 290 | | 55 | | | 55 | | 345 | 345 | | | |
| 100139014 | BARTOW | FL | | 12/21/2023 | | 343 | | 241 | | | 241 | | 584 | 584 | | | |
| 100026150 | BOCA RATON | FL | | 09/20/2018 | | 244 | | 75 | | | 75 | | 319 | 319 | | | |
| 100113197 | GWYNN OAK | MD | | 06/29/2023 | | 21,234 | | 1,350 | | | 1,350 | | 22,584 | 22,584 | | | |
| 100055065 | CARROLLTON | TX | | 03/23/2021 | | 891 | | (18) | | | (18) | | 873 | 873 | | | |
| 100000409 | NORTH BRANCH | MI | | 09/27/2016 | | 350 | | 183 | | | 183 | | 533 | 533 | | | |
| 100099937 | COATESVILLE | PA | | 03/28/2023 | | 1,309 | | 20 | | | 20 | | 1,329 | 1,329 | | | |
| 100066981 | SYLVESTER | GA | | 08/02/2021 | | 713 | | 11 | | | 11 | | 724 | 724 | | | |
| 100000562 | IVINS | UT | | 09/27/2016 | | 472 | | 35 | | | 35 | | 507 | 507 | | | |
| 100126934 | PALM HARBOR | FL | | 08/30/2023 | | 1,394 | | 320 | | | 320 | | 1,714 | 1,714 | | | |
| 100043266 | SAINT CHARLES | MO | | 08/13/2020 | | 766 | | (53) | | | (53) | | 713 | 713 | | | |
| 100077277 | GASTONIA | NC | | 01/03/2022 | | 900 | | (23) | | | (23) | | 877 | 877 | | | |
| 100028081 | TAUNTON | MA | | 10/26/2018 | | 306 | | 57 | | | 57 | | 363 | 363 | | | |
| 100112656 | NEWPORT NEWS | VA | | 06/29/2023 | | 417 | | 258 | | | 258 | | 675 | 675 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100117323 | LAWRENCE | KS | | 07/20/2023 | | 250 | | 14 | | | 14 | | 264 | 264 | | | |
| 100109799 | TALLAHASSEE | FL | | 08/04/2023 | | 209 | | (9) | | | (9) | | 200 | 200 | | | |
| 100141140 | CAMDEN | NJ | | 01/30/2024 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100072257 | WAXAHACHIE | TX | | 11/01/2021 | | 508 | | (18) | | | (18) | | 490 | 490 | | | |
| 100155165 | MYRTLE BEACH | SC | | 07/19/2024 | | 211 | | (9) | | | (9) | | 202 | 202 | | | |
| 100000358 | GARNER | NC | | 09/27/2016 | | 446 | | 62 | | | 62 | | 508 | 508 | | | |
| 100075622 | FOND DU LAC | WI | | 12/01/2021 | | 620 | | (25) | | | (25) | | 595 | 595 | | | |
| 100027867 | HANOVER PARK | IL | | 10/26/2018 | | 341 | | 213 | | | 213 | | 554 | 554 | | | |
| 100146613 | DETROIT | MI | | 03/20/2024 | | 127 | | (11) | | | (11) | | 116 | 116 | | | |
| 100076119 | GALION | OH | | 01/07/2022 | | 442 | | (18) | | | (18) | | 424 | 424 | | | |
| 100060795 | HUNTSVILLE | AL | | 06/01/2021 | | 739 | | 3 | | | 3 | | 742 | 742 | | | |
| 100146442 | MOROCCO | IN | | 03/19/2024 | | 346 | | (22) | | | (22) | | 324 | 324 | | | |
| 100126588 | RIVERDALE | GA | | 08/30/2023 | | 597 | | 88 | | | 88 | | 685 | 685 | | | |
| 100064766 | CHATTANOOGA | TN | | 07/14/2021 | | 482 | | (24) | | | (24) | | 458 | 458 | | | |
| 100043894 | HARRISBURG | PA | | 08/19/2020 | | 907 | | (40) | | | (40) | | 867 | 867 | | | |
| 100055669 | GREEN RIVER | WY | | 03/23/2021 | | 1,056 | | (65) | | | (65) | | 991 | 991 | | | |
| 100112429 | LAS VEGAS | NV | | 06/29/2023 | | 893 | | 198 | | | 198 | | 1,091 | 1,091 | | | |
| 100111399 | MEMPHIS | TN | | 06/29/2023 | | 252 | | 83 | | | 83 | | 335 | 335 | | | |
| 100064804 | DES MOINES | IA | | 07/14/2021 | | 462 | | (21) | | | (21) | | 441 | 441 | | | |
| 100011924 | ALBUQUERQUE | NM | | 03/08/2017 | | 1,144 | | 78 | | | 78 | | 1,222 | 1,222 | | | |
| 100062515 | VICTORIA | TX | | 07/01/2021 | | 773 | | (12) | | | (12) | | 761 | 761 | | | |
| 100060886 | SCOTTSVILLE | KY | | 06/01/2021 | | 741 | | 3 | | | 3 | | 744 | 744 | | | |
| 100067350 | CRUM LYNNE | PA | | 08/02/2021 | | 543 | | 10 | | | 10 | | 553 | 553 | | | |
| 100130036 | LENOIR | NC | | 09/27/2023 | | 193 | | (4) | | | (4) | | 189 | 189 | | | |
| 100062383 | SEGUIN | TX | | 07/01/2021 | | 1,230 | | (13) | | | (13) | | 1,217 | 1,217 | | | |
| 100143628 | CARBONDALE | PA | | 02/21/2024 | | 235 | | (8) | | | (8) | | 227 | 227 | | | |
| 100076019 | PETERSBURG | VA | | 01/07/2022 | | 460 | | (19) | | | (19) | | 441 | 441 | | | |
| 100113553 | NEW ORLEANS | LA | | 06/29/2023 | | 313 | | 223 | | | 223 | | 536 | 536 | | | |
| 100076308 | GALLOWAY | NJ | | 01/07/2022 | | 480 | | (15) | | | (15) | | 465 | 465 | | | |
| 100136796 | MEMPHIS | TN | | 11/27/2023 | | 137 | | (5) | | | (5) | | 132 | 132 | | | |
| 100112350 | DESERT HOT SPRINGS | CA | | 06/29/2023 | | 342 | | 229 | | | 229 | | 571 | 571 | | | |
| 100078961 | MULBERRY | FL | | 02/24/2022 | | 505 | | (6) | | | (6) | | 499 | 499 | | | |
| 100116825 | JACKSONVILLE | IL | | 07/20/2023 | | 4,913 | | 1,167 | | | 1,167 | | 6,080 | 6,080 | | | |
| 100055630 | ALEXANDRIA | MN | | 03/23/2021 | | 312 | | (17) | | | (17) | | 295 | 295 | | | |
| 100014456 | LITTLE ROCK | AR | | 09/27/2017 | | 1,404 | | 36 | | | 36 | | 1,440 | 1,440 | | | |
| 100064829 | LAFAYETTE | LA | | 07/14/2021 | | 452 | | (20) | | | (20) | | 432 | 432 | | | |
| 100018402 | PASO ROBLES | CA | | 06/27/2018 | | 482 | | (9) | | | (9) | | 473 | 473 | | | |
| 100127155 | YUKON | OK | | 08/30/2023 | | 255 | | (18) | | | (18) | | 237 | 237 | | | |
| 100030410 | PHOENIX | AZ | | 12/20/2018 | | 451 | | 111 | | | 111 | | 562 | 562 | | | |
| 100076027 | FAYETTEVILLE | NC | | 01/07/2022 | | 452 | | (17) | | | (17) | | 435 | 435 | | | |
| 100081239 | GRAND BLANC | MI | | 03/18/2022 | | 330 | | 8 | | | 8 | | 338 | 338 | | | |
| 100081233 | GRAND BLANC | MI | | 03/18/2022 | | 494 | | 12 | | | 12 | | 506 | 506 | | | |
| 100112058 | HARVEY | LA | | 06/29/2023 | | 1,209 | | 27 | | | 27 | | 1,236 | 1,236 | | | |
| 100043550 | ST PETERSBURG | FL | | 08/13/2020 | | 257 | | (3) | | | (3) | | 254 | 254 | | | |
| 100113437 | LOS LUNAS | NM | | 06/29/2023 | | 316 | | 12 | | | 12 | | 328 | 328 | | | |
| 100054612 | FREDERICK | MD | | 03/23/2021 | | 742 | | (45) | | | (45) | | 697 | 697 | | | |
| 100031439 | FRESNO | CA | | 03/29/2019 | | 1,407 | | 83 | | | 83 | | 1,490 | 1,490 | | | |
| 100157756 | ESCONDIDO | CA | | 07/02/2024 | | 143 | | (5) | | | (5) | | 138 | 138 | | | |
| 100024733 | RESTON | VA | | 09/20/2018 | | 469 | | 230 | | | 230 | | 699 | 699 | | | |
| 100071293 | PHENIX CITY | AL | | 10/01/2021 | | 871 | | 11 | | | 11 | | 882 | 882 | | | |
| 100126363 | KANNAPOLIS | NC | | 08/30/2023 | | 200 | | (7) | | | (7) | | 193 | 193 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100149747 | PARMA | OH | | 04/26/2024 | | 53 | | (1) | | | (1) | | 52 | 52 | | | |
| 100126943 | BELLMAWR | NJ | | 08/30/2023 | | 2,582 | | (14) | | | (14) | | 2,568 | 2,568 | | | |
| 100113761 | CHICAGO HEIGHTS | IL | | 06/29/2023 | | 351 | | 208 | | | 208 | | 559 | 559 | | | |
| 100111418 | NEWPORT NEWS | VA | | 06/29/2023 | | 313 | | 202 | | | 202 | | 515 | 515 | | | |
| 100055736 | PARMA | OH | | 03/23/2021 | | 163 | | (49) | | | (49) | | 114 | 114 | | | |
| 100117831 | PEMBROKE PARK | FL | | 07/20/2023 | | 99 | | (4) | | | (4) | | 95 | 95 | | | |
| 100129887 | WARMINSTER | PA | | 09/27/2023 | | 172 | | (6) | | | (6) | | 166 | 166 | | | |
| 100099808 | BIG SPRING | TX | | 02/28/2023 | | 201 | | (6) | | | (6) | | 195 | 195 | | | |
| 100025883 | CHANDLER | AZ | | 09/20/2018 | | 986 | | 189 | | | 189 | | 1,175 | 1,175 | | | |
| 100043454 | NEW CASTLE | DE | | 08/13/2020 | | 316 | | 54 | | | 54 | | 370 | 370 | | | |
| 100054232 | WATERLOO | IL | | 03/23/2021 | | 359 | | (25) | | | (25) | | 334 | 334 | | | |
| 100064900 | WHITING | IN | | 07/14/2021 | | 488 | | (20) | | | (20) | | 468 | 468 | | | |
| 100157754 | TUSTIN | CA | | 07/02/2024 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100071987 | SCOTTSDALE | AZ | | 10/29/2021 | | 2,395 | | (270) | | | (270) | | 2,125 | 2,125 | | | |
| 100043386 | BEAVER CROSSING | NE | | 08/13/2020 | | 316 | | 25 | | | 25 | | 341 | 341 | | | |
| 100055516 | WARREN | OH | | 03/23/2021 | | 234 | | (28) | | | (28) | | 206 | 206 | | | |
| 100127587 | RALEIGH | NC | | 09/08/2023 | | 227 | | (3) | | | (3) | | 224 | 224 | | | |
| 100062165 | HUNTSVILLE | AR | | 07/01/2021 | | 722 | | (10) | | | (10) | | 712 | 712 | | | |
| 100128128 | LOUISVILLE | KY | | 09/08/2023 | | 243 | | 3 | | | 3 | | 246 | 246 | | | |
| 100048823 | TALLMADGE | OH | | 11/20/2020 | | 735 | | 66 | | | 66 | | 801 | 801 | | | |
| 100116679 | AUGUSTA | GA | | 07/20/2023 | | 710 | | 107 | | | 107 | | 817 | 817 | | | |
| 100145906 | COLUMBIA | SC | | 03/19/2024 | | 407 | | (15) | | | (15) | | 392 | 392 | | | |
| 100030212 | PIXLEY | CA | | 12/20/2018 | | 1,493 | | (13) | | | (13) | | 1,480 | 1,480 | | | |
| 100072543 | DANBURY | CT | | 11/01/2021 | | 539 | | (1) | | | (1) | | 538 | 538 | | | |
| 100111099 | BLOOMINGTON | CA | | 06/29/2023 | | 379 | | 38 | | | 38 | | 417 | 417 | | | |
| 100061101 | PARMA | OH | | 06/01/2021 | | 741 | | 3 | | | 3 | | 744 | 744 | | | |
| 100112433 | TUJUNGA | CA | | 06/29/2023 | | 904 | | 155 | | | 155 | | 1,059 | 1,059 | | | |
| 100067269 | EAST ALTON | IL | | 08/02/2021 | | 664 | | 18 | | | 18 | | 682 | 682 | | | |
| 100127320 | DES MOINES | IA | | 08/30/2023 | | 3,206 | | 729 | | | 729 | | 3,935 | 3,935 | | | |
| 100079071 | TULSA | OK | | 02/24/2022 | | 1,248 | | (16) | | | (16) | | 1,232 | 1,232 | | | |
| 100028285 | COCONUT CREEK | FL | | 10/26/2018 | | 1,641 | | 481 | | | 481 | | 2,122 | 2,122 | | | |
| 100026043 | LAKE WORTH | FL | | 09/20/2018 | | 242 | | 71 | | | 71 | | 313 | 313 | | | |
| 100013450 | HESPERIA | CA | | 05/25/2017 | | 1,210 | | 1,361 | | | 1,361 | | 2,571 | 2,571 | | | |
| 100108371 | BUFFALO | NY | | 05/25/2023 | | 125 | | (4) | | | (4) | | 121 | 121 | | | |
| 100111905 | TELFORD | PA | | 06/29/2023 | | 261 | | 85 | | | 85 | | 346 | 346 | | | |
| 100063772 | SYRACUSE | NY | | 07/01/2021 | | 708 | | 13 | | | 13 | | 721 | 721 | | | |
| 100116937 | BALTIMORE | MD | | 07/20/2023 | | 354 | | 50 | | | 50 | | 404 | 404 | | | |
| 100112926 | NORTH BRUNSWICK | NJ | | 06/29/2023 | | 1,007 | | 47 | | | 47 | | 1,054 | 1,054 | | | |
| 100053389 | BLUE ISLAND | IL | | 03/23/2021 | | 293 | | (31) | | | (31) | | 262 | 262 | | | |
| 100116674 | CALERA | AL | | 07/20/2023 | | 478 | | 131 | | | 131 | | 609 | 609 | | | |
| 100047264 | BRISTOL | CT | | 11/20/2020 | | 214 | | (34) | | | (34) | | 180 | 180 | | | |
| 100092011 | TRENTON | NJ | | 02/09/2023 | | 671 | | (21) | | | (21) | | 650 | 650 | | | |
| 100060496 | STERLING HEIGHTS | MI | | 06/01/2021 | | 469 | | 2 | | | 2 | | 471 | 471 | | | |
| 100111759 | FORT LAUDERDALE | FL | | 06/29/2023 | | 112 | | 3 | | | 3 | | 115 | 115 | | | |
| 100060356 | SAN ANTONIO | TX | | 06/01/2021 | | 827 | | 3 | | | 3 | | 830 | 830 | | | |
| 100029009 | TUCSON | AZ | | 10/26/2018 | | 314 | | 30 | | | 30 | | 344 | 344 | | | |
| 100135996 | PALATKA | FL | | 11/16/2023 | | 1,341 | | (69) | | | (69) | | 1,272 | 1,272 | | | |
| 100031389 | FRESNO | CA | | 03/29/2019 | | 391 | | 35 | | | 35 | | 426 | 426 | | | |
| 100060146 | LARGO | FL | | 06/25/2021 | | 1,003 | | (32) | | | (32) | | 971 | 971 | | | |
| 100112426 | COATESVILLE | PA | | 06/29/2023 | | 280 | | 74 | | | 74 | | 354 | 354 | | | |
| 100047589 | OTSEGO | MN | | 11/20/2020 | | 8,842 | | (399) | | | (399) | | 8,443 | 8,443 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054546 | LANCASTER | PA | | 03/23/2021 | | 1,045 | | (144) | | | (144) | | 901 | 901 | | | |
| 100100251 | CLEVELAND | OH | | 03/17/2023 | | 205 | | (5) | | | (5) | | 200 | 200 | | | |
| 100147244 | PHILADELPHIA | PA | | 03/28/2024 | | 120 | | (3) | | | (3) | | 117 | 117 | | | |
| 100061938 | JACKSONVILLE | FL | | 07/01/2021 | | 375 | | (8) | | | (8) | | 367 | 367 | | | |
| 100055446 | FRAZEYSBURG | OH | | 03/23/2021 | | 412 | | (111) | | | (111) | | 301 | 301 | | | |
| 100139003 | WEST PALM BEACH | FL | | 12/21/2023 | | 274 | | 219 | | | 219 | | 493 | 493 | | | |
| 100043597 | HENRICO | VA | | 08/13/2020 | | 276 | | 2 | | | 2 | | 278 | 278 | | | |
| 100129925 | WESTLAND | MI | | 09/27/2023 | | 169 | | (5) | | | (5) | | 164 | 164 | | | |
| 100065141 | WILLIAMSBURG | VA | | 07/14/2021 | | 525 | | (12) | | | (12) | | 513 | 513 | | | |
| 100064866 | BALTIMORE | MD | | 07/14/2021 | | 459 | | (19) | | | (19) | | 440 | 440 | | | |
| 100117025 | JACKSON | TN | | 07/20/2023 | | 357 | | 51 | | | 51 | | 408 | 408 | | | |
| 100142089 | LORAIN | OH | | 02/29/2024 | | 141 | | (11) | | | (11) | | 130 | 130 | | | |
| 100114450 | DENVILLE | NJ | | 06/29/2023 | | 175 | | 20 | | | 20 | | 195 | 195 | | | |
| 100054363 | CONCORD | VA | | 03/23/2021 | | 439 | | (16) | | | (16) | | 423 | 423 | | | |
| 100043668 | CHARLESTON | SC | | 08/13/2020 | | 261 | | 1 | | | 1 | | 262 | 262 | | | |
| 100061021 | EAST CHICAGO | IN | | 06/01/2021 | | 450 | | 2 | | | 2 | | 452 | 452 | | | |
| 100113793 | ATHOL | MA | | 06/29/2023 | | 693 | | 43 | | | 43 | | 736 | 736 | | | |
| 100147086 | DE SOTO | MO | | 03/28/2024 | | 197 | | (2) | | | (2) | | 195 | 195 | | | |
| 100108373 | BALTIMORE | MD | | 05/25/2023 | | 210 | | (7) | | | (7) | | 203 | 203 | | | |
| 100114504 | LEHIGHTON | PA | | 06/29/2023 | | 842 | | 59 | | | 59 | | 901 | 901 | | | |
| 100114393 | FAIRBURN | GA | | 06/29/2023 | | 982 | | 195 | | | 195 | | 1,177 | 1,177 | | | |
| 100111596 | BROWNS MILLS | NJ | | 06/29/2023 | | 205 | | 2 | | | 2 | | 207 | 207 | | | |
| 100126471 | ROME | GA | | 08/30/2023 | | 1,159 | | 22 | | | 22 | | 1,181 | 1,181 | | | |
| 100064738 | CLEVELAND | OH | | 07/14/2021 | | 439 | | (23) | | | (23) | | 416 | 416 | | | |
| 100048350 | MIDDLEVILLE | MI | | 11/20/2020 | | 608 | | (44) | | | (44) | | 564 | 564 | | | |
| 100057970 | HOCKLEY | TX | | 06/30/2021 | | 450 | | (6) | | | (6) | | 444 | 444 | | | |
| 100070751 | STONY BROOK | NY | | 10/01/2021 | | 7,701 | | (13) | | | (13) | | 7,688 | 7,688 | | | |
| 100133939 | ANDERSON | SC | | 10/25/2023 | | 150 | | (5) | | | (5) | | 145 | 145 | | | |
| 100028027 | MOUNT PROSPECT | IL | | 10/26/2018 | | 388 | | 88 | | | 88 | | 476 | 476 | | | |
| 100114161 | NEW OXFORD | PA | | 06/29/2023 | | 1,379 | | 36 | | | 36 | | 1,415 | 1,415 | | | |
| 100055117 | MARIETTA | GA | | 03/23/2021 | | 432 | | (14) | | | (14) | | 418 | 418 | | | |
| 100076051 | GRIFFIN | GA | | 01/07/2022 | | 453 | | (17) | | | (17) | | 436 | 436 | | | |
| 100054064 | BALTIMORE | MD | | 03/23/2021 | | 152 | | 15 | | | 15 | | 167 | 167 | | | |
| 100114104 | MILWAUKEE | WI | | 06/29/2023 | | 539 | | 130 | | | 130 | | 669 | 669 | | | |
| 100062043 | KILLEEN | TX | | 07/01/2021 | | 806 | | (18) | | | (18) | | 788 | 788 | | | |
| 100045704 | KOKOMO | IN | | 11/25/2020 | | 379 | | 5 | | | 5 | | 384 | 384 | | | |
| 100043520 | TAMPA | FL | | 08/13/2020 | | 354 | | 3 | | | 3 | | 357 | 357 | | | |
| 100108400 | LITTLE ROCK | AR | | 05/25/2023 | | 172 | | (7) | | | (7) | | 165 | 165 | | | |
| 100077343 | FRESNO | CA | | 01/03/2022 | | 470 | | (12) | | | (12) | | 458 | 458 | | | |
| 100153468 | BONHAM | TX | | 05/30/2024 | | 182 | | (4) | | | (4) | | 178 | 178 | | | |
| 100045159 | JEFFERSON CITY | TN | | 11/25/2020 | | 435 | | (20) | | | (20) | | 415 | 415 | | | |
| 100161079 | AUBREY | TX | | 07/24/2024 | | 183,972 | | (3,903) | | | (3,903) | | 180,069 | 180,069 | | | |
| 100030045 | FORT WORTH | TX | | 12/20/2018 | | 1,011 | | (53) | | | (53) | | 958 | 958 | | | |
| 100135367 | ARLINGTON | VA | | 11/13/2023 | | 107,905 | | (210) | | | (210) | | 107,695 | 107,695 | | | |
| 100054722 | MANSFIELD | OH | | 03/23/2021 | | 423 | | (14) | | | (14) | | 409 | 409 | | | |
| 100050235 | BURGAW | NC | | 11/20/2020 | | 377 | | (16) | | | (16) | | 361 | 361 | | | |
| 100138380 | CAMDEN | NJ | | 12/18/2023 | | 281 | | (14) | | | (14) | | 267 | 267 | | | |
| 100126759 | BELLE CENTER | OH | | 08/30/2023 | | 1,515 | | 12 | | | 12 | | 1,527 | 1,527 | | | |
| 100137722 | RALEIGH | NC | | 12/08/2023 | | 3,489 | | 33 | | | 33 | | 3,522 | 3,522 | | | |
| 100060680 | HUNTSVILLE | TX | | 06/01/2021 | | 295 | | 1 | | | 1 | | 296 | 296 | | | |
| 100112332 | DAYTONA BEACH | FL | | 06/29/2023 | | 1,446 | | 47 | | | 47 | | 1,493 | 1,493 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112542 | GAITHERSBURG | MD | | 06/29/2023 | | 1,467 | | 127 | | | 127 | | 1,594 | 1,594 | | | |
| 100045707 | LANSING | MI | | 11/25/2020 | | 1,536 | | (55) | | | (55) | | 1,481 | 1,481 | | | |
| 100013508 | TAMPA | FL | | 05/25/2017 | | 289 | | 58 | | | 58 | | 347 | 347 | | | |
| 100078994 | PIEDMONT | AL | | 02/24/2022 | | 646 | | (14) | | | (14) | | 632 | 632 | | | |
| 100054701 | PORTSMOUTH | VA | | 03/23/2021 | | 525 | | (87) | | | (87) | | 438 | 438 | | | |
| 100010667 | WILLIAMSTON | MI | | 12/23/2016 | | 742 | | (65) | | | (65) | | 677 | 677 | | | |
| 100103183 | EUCLID | OH | | 04/21/2023 | | 178 | | (5) | | | (5) | | 173 | 173 | | | |
| 100103182 | EUCLID | OH | | 04/21/2023 | | 178 | | (5) | | | (5) | | 173 | 173 | | | |
| 100129987 | MAYS LANDING | NJ | | 09/27/2023 | | 170 | | (4) | | | (4) | | 166 | 166 | | | |
| 100134925 | MEMPHIS | TN | | 10/30/2023 | | 141 | | (9) | | | (9) | | 132 | 132 | | | |
| 100012392 | HOMESTEAD | FL | | 04/28/2017 | | 330 | | 109 | | | 109 | | 439 | 439 | | | |
| 100112091 | INDIANAPOLIS | IN | | 06/29/2023 | | 739 | | 196 | | | 196 | | 935 | 935 | | | |
| 100112200 | MARYLAND HEIG | MO | | 06/29/2023 | | 223 | | 26 | | | 26 | | 249 | 249 | | | |
| 100152316 | SPRING | TX | | 05/17/2024 | | 1,190 | | 41 | | | 41 | | 1,231 | 1,231 | | | |
| 100000398 | KEESEVILLE | NY | | 09/27/2016 | | 331 | | 58 | | | 58 | | 389 | 389 | | | |
| 100044134 | WILLMAR | MN | | 08/19/2020 | | 419 | | 12 | | | 12 | | 431 | 431 | | | |
| 100011364 | BOARDMAN | OH | | 12/23/2016 | | 779 | | 159 | | | 159 | | 938 | 938 | | | |
| 100070916 | MARSHFIELD | WI | | 10/01/2021 | | 462 | | (1) | | | (1) | | 461 | 461 | | | |
| 100025036 | COTTONWOOD | CA | | 09/20/2018 | | 529 | | 208 | | | 208 | | 737 | 737 | | | |
| 100047367 | MUSKEGON | MI | | 11/20/2020 | | 927 | | (102) | | | (102) | | 825 | 825 | | | |
| 100010901 | NEWPORT NEWS | VA | | 12/23/2016 | | 1,614 | | 222 | | | 222 | | 1,836 | 1,836 | | | |
| 100111122 | THOMASTON | CT | | 06/29/2023 | | 1,693 | | 412 | | | 412 | | 2,105 | 2,105 | | | |
| 100127307 | ALTAMONTE SPRINGS | FL | | 08/30/2023 | | 199 | | 120 | | | 120 | | 319 | 319 | | | |
| 100132106 | NAMPA | ID | | 10/13/2023 | | 44,548 | | (623) | | | (623) | | 43,925 | 43,925 | | | |
| 100069875 | MCMINNVILLE | OR | | 09/01/2021 | | 587 | | 15 | | | 15 | | 602 | 602 | | | |
| 100155730 | STEVENSVILLE | MD | | 06/18/2024 | | 232 | | (11) | | | (11) | | 221 | 221 | | | |
| 100054937 | TYLER | TX | | 03/23/2021 | | 1,016 | | (162) | | | (162) | | 854 | 854 | | | |
| 100010823 | JAMESTOWN | SC | | 01/27/2017 | | 664 | | 158 | | | 158 | | 822 | 822 | | | |
| 100054604 | ROANOKE | VA | | 03/23/2021 | | 185 | | (20) | | | (20) | | 165 | 165 | | | |
| 100141094 | DETROIT | MI | | 01/30/2024 | | 274 | | (9) | | | (9) | | 265 | 265 | | | |
| 100011003 | PORT ST LUCIE | FL | | 12/23/2016 | | 1,753 | | 96 | | | 96 | | 1,849 | 1,849 | | | |
| 100042944 | MODESTO | CA | | 05/28/2020 | | 585 | | 66 | | | 66 | | 651 | 651 | | | |
| 100138116 | HENDERSON | NC | | 12/14/2023 | | 16,384 | | (242) | | | (242) | | 16,142 | 16,142 | | | |
| 100061972 | CHICAGO | IL | | 07/01/2021 | | 496 | | (3) | | | (3) | | 493 | 493 | | | |
| 100013090 | MIAMI | FL | | 05/25/2017 | | 298 | | 110 | | | 110 | | 408 | 408 | | | |
| 100090658 | HAMLET | NC | | 12/29/2022 | | 225 | | (7) | | | (7) | | 218 | 218 | | | |
| 100046056 | DUNDALK | MD | | 11/25/2020 | | 306 | | (1) | | | (1) | | 305 | 305 | | | |
| 100108360 | AKRON | OH | | 05/25/2023 | | 207 | | (5) | | | (5) | | 202 | 202 | | | |
| 100112920 | CLEARWATER | FL | | 06/29/2023 | | 296 | | 61 | | | 61 | | 357 | 357 | | | |
| 100060940 | RAYTOWN | MO | | 06/01/2021 | | 432 | | 2 | | | 2 | | 434 | 434 | | | |
| 100075649 | KINGSTON | PA | | 12/01/2021 | | 710 | | (16) | | | (16) | | 694 | 694 | | | |
| 100049405 | BRAINTREE | MA | | 11/20/2020 | | 1,080 | | 85 | | | 85 | | 1,165 | 1,165 | | | |
| 100053831 | MOLINE | IL | | 03/23/2021 | | 479 | | 15 | | | 15 | | 494 | 494 | | | |
| 100136183 | HERCULES | CA | | 12/18/2023 | | 56,558 | | (2,112) | | | (2,112) | | 54,446 | 54,446 | | | |
| 100078886 | DELRAY BEACH | FL | | 02/24/2022 | | 836 | | (19) | | | (19) | | 817 | 817 | | | |
| 100049624 | PADUCAH | KY | | 11/20/2020 | | 395 | | (43) | | | (43) | | 352 | 352 | | | |
| 100134020 | TRENTON | NJ | | 10/25/2023 | | 416 | | (4) | | | (4) | | 412 | 412 | | | |
| 100153477 | WILKES-BARRE | PA | | 05/30/2024 | | 169 | | (1) | | | (1) | | 168 | 168 | | | |
| 100100329 | GREENSBORO | NC | | 04/27/2023 | | 342 | | 15 | | | 15 | | 357 | 357 | | | |
| 100026276 | HUMBLE | TX | | 09/20/2018 | | 424 | | 23 | | | 23 | | 447 | 447 | | | |
| 100028348 | PHOENIX | AZ | | 10/26/2018 | | 290 | | 58 | | | 58 | | 348 | 348 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103193 | CLEVELAND | OH | | 04/21/2023 | | 349 | | (10) | | | (10) | | 339 | 339 | | | |
| 100116840 | LANSING | KS | | 07/20/2023 | | 303 | | 25 | | | 25 | | 328 | 328 | | | |
| 100075697 | SWEET HOME | OR | | 12/01/2021 | | 590 | | (3) | | | (3) | | 587 | 587 | | | |
| 100075065 | ALBANY | GA | | 12/01/2021 | | 472 | | (9) | | | (9) | | 463 | 463 | | | |
| 100077608 | TALLAPOOSA | GA | | 01/03/2022 | | 478 | | (11) | | | (11) | | 467 | 467 | | | |
| 100099781 | EAST SYRACUSE | NY | | 02/28/2023 | | 206 | | 5 | | | 5 | | 211 | 211 | | | |
| 100011632 | CHICAGO | IL | | 03/08/2017 | | 294 | | 77 | | | 77 | | 371 | 371 | | | |
| 100061166 | SAINT LOUIS | MO | | 06/01/2021 | | 350 | | 2 | | | 2 | | 352 | 352 | | | |
| 100113864 | KEY BISCAYNE | FL | | 06/29/2023 | | 2,320 | | 117 | | | 117 | | 2,437 | 2,437 | | | |
| 100019886 | ABILENE | TX | | 07/30/2018 | | 1,573 | | (32) | | | (32) | | 1,541 | 1,541 | | | |
| 100045651 | BYRON | MI | | 11/25/2020 | | 167 | | (17) | | | (17) | | 150 | 150 | | | |
| 100114489 | HAMILTON | MO | | 06/29/2023 | | 426 | | 13 | | | 13 | | 439 | 439 | | | |
| 100152767 | PITTSBURGH | PA | | 05/22/2024 | | 158 | | (11) | | | (11) | | 147 | 147 | | | |
| 100061699 | BELTON | TX | | 07/01/2021 | | 761 | | (13) | | | (13) | | 748 | 748 | | | |
| 100061151 | SODDY DAISY | TN | | 06/01/2021 | | 907 | | 4 | | | 4 | | 911 | 911 | | | |
| 100067808 | DAYTON | OH | | 09/23/2021 | | 425 | | (26) | | | (26) | | 399 | 399 | | | |
| 100100195 | MCKEESPORT | PA | | 03/17/2023 | | 190 | | (4) | | | (4) | | 186 | 186 | | | |
| 100062443 | KILLEN | AL | | 07/01/2021 | | 160 | | | | | | | 160 | 160 | | | |
| 100100192 | MILWAUKEE | WI | | 03/17/2023 | | 191 | | (4) | | | (4) | | 187 | 187 | | | |
| 100100191 | MILWAUKEE | WI | | 03/17/2023 | | 200 | | (5) | | | (5) | | 195 | 195 | | | |
| 100145999 | WEEKI WACHEE | FL | | 03/19/2024 | | 1,471 | | (93) | | | (93) | | 1,378 | 1,378 | | | |
| 100113284 | PHILADELPHIA | PA | | 06/29/2023 | | 395 | | 33 | | | 33 | | 428 | 428 | | | |
| 100078864 | AVON PARK | FL | | 02/24/2022 | | 417 | | (12) | | | (12) | | 405 | 405 | | | |
| 100062480 | APPLETON | WI | | 07/01/2021 | | 267 | | (4) | | | (4) | | 263 | 263 | | | |
| 100155411 | LA PINE | OR | | 06/18/2024 | | 459 | | (7) | | | (7) | | 452 | 452 | | | |
| 100116396 | JACKSONVILLE | FL | | 07/20/2023 | | 285 | | 20 | | | 20 | | 305 | 305 | | | |
| 100146428 | ALTAMONTE SPRINGS | FL | | 03/19/2024 | | 333 | | (21) | | | (21) | | 312 | 312 | | | |
| 100055795 | CINCINNATI | OH | | 03/23/2021 | | 458 | | (72) | | | (72) | | 386 | 386 | | | |
| 100011829 | MC DONALD | PA | | 03/08/2017 | | 973 | | 42 | | | 42 | | 1,015 | 1,015 | | | |
| 100054252 | MAYWOOD | IL | | 03/23/2021 | | 289 | | (2) | | | (2) | | 287 | 287 | | | |
| 100113538 | SALISBURY | MD | | 06/29/2023 | | 198 | | 49 | | | 49 | | 247 | 247 | | | |
| 100047660 | LAS VEGAS | NV | | 11/20/2020 | | 1,999 | | (60) | | | (60) | | 1,939 | 1,939 | | | |
| 100045416 | BARBOURSVILLE | WV | | 11/25/2020 | | 222 | | 17 | | | 17 | | 239 | 239 | | | |
| 100087470 | SPRING | TX | | 10/25/2022 | | 1,394 | | 92 | | | 92 | | 1,486 | 1,486 | | | |
| 100109690 | LITTLE ROCK | AR | | 06/16/2023 | | 4,027 | | (118) | | | (118) | | 3,909 | 3,909 | | | |
| 100013119 | ARCADIA | FL | | 05/25/2017 | | 286 | | 54 | | | 54 | | 340 | 340 | | | |
| 100061351 | SIDNEY | MT | | 06/01/2021 | | 354 | | 2 | | | 2 | | 356 | 356 | | | |
| 100126589 | COLLEGE PARK | GA | | 08/30/2023 | | 954 | | 47 | | | 47 | | 1,001 | 1,001 | | | |
| 100127387 | MYRTLE BEACH | SC | | 08/30/2023 | | 40 | | 3 | | | 3 | | 43 | 43 | | | |
| 100126428 | FORT WORTH | TX | | 08/30/2023 | | 176 | | (4) | | | (4) | | 172 | 172 | | | |
| 100013371 | KISSIMMEE | FL | | 05/25/2017 | | 282 | | 84 | | | 84 | | 366 | 366 | | | |
| 100111174 | ELKTON | MD | | 06/29/2023 | | 364 | | 99 | | | 99 | | 463 | 463 | | | |
| 100109835 | NORFOLK | VA | | 06/22/2023 | | 216 | | (7) | | | (7) | | 209 | 209 | | | |
| 100014136 | CRETE | IL | | 05/25/2017 | | 422 | | 53 | | | 53 | | 475 | 475 | | | |
| 100075366 | STANFORD | KY | | 12/01/2021 | | 321 | | (7) | | | (7) | | 314 | 314 | | | |
| 100014507 | KATY | TX | | 09/27/2017 | | 399 | | | | | | | 399 | 399 | | | |
| 100064859 | KENOSHA | WI | | 07/14/2021 | | 468 | | (20) | | | (20) | | 448 | 448 | | | |
| 100111811 | LONGWOOD | FL | | 06/29/2023 | | 966 | | 44 | | | 44 | | 1,010 | 1,010 | | | |
| 100070430 | SURFSIDE BEACH | SC | | 09/23/2021 | | 612 | | (23) | | | (23) | | 589 | 589 | | | |
| 100111459 | MEMPHIS | TN | | 06/29/2023 | | 332 | | 148 | | | 148 | | 480 | 480 | | | |
| 100061404 | HOMESTEAD | PA | | 06/01/2021 | | 447 | | 2 | | | 2 | | 449 | 449 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100028274 | STOCKTON | CA | | 10/26/2018 | | 267 | | 49 | | | 49 | | 316 | 316 | | | |
| 100057701 | PALATINE | IL | | 06/30/2021 | | 443 | | (6) | | | (6) | | 437 | 437 | | | |
| 100024746 | SAVANNAH | GA | | 09/20/2018 | | 465 | | 60 | | | 60 | | 525 | 525 | | | |
| 100129879 | ATLANTIC CITY | NJ | | 09/27/2023 | | 144 | | (5) | | | (5) | | 139 | 139 | | | |
| 100126717 | LAWNSIDE | NJ | | 08/30/2023 | | 688 | | (48) | | | (48) | | 640 | 640 | | | |
| 100045362 | LOGAN | OH | | 11/25/2020 | | 311 | | (37) | | | (37) | | 274 | 274 | | | |
| 100017729 | MIAMI | FL | | 04/26/2018 | | 2,554 | | (108) | | | (108) | | 2,446 | 2,446 | | | |
| 100010673 | STEUBEN | ME | | 12/23/2016 | | 1,600 | | 161 | | | 161 | | 1,761 | 1,761 | | | |
| 100013052 | ZIMMERMAN | MN | | 05/25/2017 | | 674 | | 176 | | | 176 | | 850 | 850 | | | |
| 100054472 | PHOENIX | AZ | | 03/23/2021 | | 344 | | (18) | | | (18) | | 326 | 326 | | | |
| 100028738 | SUNRISE | FL | | 10/26/2018 | | 1,083 | | 97 | | | 97 | | 1,180 | 1,180 | | | |
| 100076128 | WINSTON SALEM | NC | | 01/07/2022 | | 473 | | (16) | | | (16) | | 457 | 457 | | | |
| 100071865 | LAREDO | TX | | 10/14/2021 | | 2,753 | | (126) | | | (126) | | 2,627 | 2,627 | | | |
| 100017733 | APOPKA | FL | | 04/26/2018 | | 878 | | 77 | | | 77 | | 955 | 955 | | | |
| 100155802 | CULPEPER | VA | | 06/18/2024 | | 242 | | (10) | | | (10) | | 232 | 232 | | | |
| 100054535 | COVINGTON | GA | | 03/23/2021 | | 170 | | (33) | | | (33) | | 137 | 137 | | | |
| 100060571 | ALABASTER | AL | | 06/01/2021 | | 685 | | 3 | | | 3 | | 688 | 688 | | | |
| 100042931 | NORTH LAS VEGAS | NV | | 05/28/2020 | | 588 | | 45 | | | 45 | | 633 | 633 | | | |
| 100018039 | PRESCOTT VALLEY | AZ | | 05/22/2018 | | 2,711 | | (55) | | | (55) | | 2,656 | 2,656 | | | |
| 100113443 | MILWAUKEE | WI | | 06/29/2023 | | 253 | | 57 | | | 57 | | 310 | 310 | | | |
| 100048157 | MINNEAPOLIS | MN | | 11/20/2020 | | 1,422 | | (54) | | | (54) | | 1,368 | 1,368 | | | |
| 100010674 | TWIN FALLS | ID | | 12/23/2016 | | 414 | | 87 | | | 87 | | 501 | 501 | | | |
| 100128746 | MESA | AZ | | 09/21/2023 | | 67,019 | | (2,055) | | | (2,055) | | 64,964 | 64,964 | | | |
| 100087284 | ALLEN | TX | | 10/25/2022 | | 1,210 | | 62 | | | 62 | | 1,272 | 1,272 | | | |
| 100155475 | GUNNISON | CO | | 06/18/2024 | | 323 | | (27) | | | (27) | | 296 | 296 | | | |
| 100030399 | HONDO | TX | | 12/20/2018 | | 1,115 | | (11) | | | (11) | | 1,104 | 1,104 | | | |
| 100110955 | HAMPTON | VA | | 06/29/2023 | | 153 | | 5 | | | 5 | | 158 | 158 | | | |
| 7200594 | NEW YORK | NY | | 11/08/2022 | | 138,910 | | | | | | | 138,910 | 138,910 | | | |
| 100030239 | FLORENCE | KY | | 12/20/2018 | | 771 | | 62 | | | 62 | | 833 | 833 | | | |
| 100126728 | PALM BAY | FL | | 08/30/2023 | | 709 | | 112 | | | 112 | | 821 | 821 | | | |
| 100023884 | ALBUQUERQUE | NM | | 09/10/2018 | | 1,390 | | (40) | | | (40) | | 1,350 | 1,350 | | | |
| 100101799 | MILWAUKEE | WI | | 03/31/2023 | | 156 | | (6) | | | (6) | | 150 | 150 | | | |
| 100114159 | WEATHERBY | MO | | 06/29/2023 | | 1,024 | | 46 | | | 46 | | 1,070 | 1,070 | | | |
| 100062666 | OSAKIS | MN | | 07/01/2021 | | 681 | | (11) | | | (11) | | 670 | 670 | | | |
| 100112432 | MEMPHIS | TN | | 06/29/2023 | | 362 | | 90 | | | 90 | | 452 | 452 | | | |
| 100154708 | PITTSBURGH | PA | | 07/19/2024 | | 114 | | (8) | | | (8) | | 106 | 106 | | | |
| 100127227 | BROWN DEER | WI | | 08/30/2023 | | 1,313 | | 285 | | | 285 | | 1,598 | 1,598 | | | |
| 100136055 | BALTIMORE | MD | | 11/16/2023 | | 141 | | (9) | | | (9) | | 132 | 132 | | | |
| 100055551 | DECATUR | GA | | 03/23/2021 | | 235 | | | | | | | 235 | 235 | | | |
| 100141187 | CLEVELAND HEIGHTS | OH | | 01/30/2024 | | 154 | | (3) | | | (3) | | 151 | 151 | | | |
| 100043366 | GEISMAR | LA | | 08/13/2020 | | 1,354 | | (84) | | | (84) | | 1,270 | 1,270 | | | |
| 100103103 | MEMPHIS | TN | | 04/21/2023 | | 174 | | (6) | | | (6) | | 168 | 168 | | | |
| 100127028 | NIAGARA FALLS | NY | | 08/30/2023 | | 241 | | 55 | | | 55 | | 296 | 296 | | | |
| 100131801 | MIDWEST CITY | OK | | 10/06/2023 | | 2,517 | | (32) | | | (32) | | 2,485 | 2,485 | | | |
| 100057582 | PHILADELPHIA | PA | | 06/30/2021 | | 446 | | (6) | | | (6) | | 440 | 440 | | | |
| 100019832 | BLUE SPRINGS | MO | | 07/30/2018 | | 1,089 | | (31) | | | (31) | | 1,058 | 1,058 | | | |
| 100055173 | SOMERSET | PA | | 03/23/2021 | | 327 | | 4 | | | 4 | | 331 | 331 | | | |
| 100020214 | JACKSONVILLE | FL | | 07/17/2018 | | 757 | | (26) | | | (26) | | 731 | 731 | | | |
| 100000343 | SAINT MARYS | OH | | 09/27/2016 | | 1,648 | | 71 | | | 71 | | 1,719 | 1,719 | | | |
| 100069375 | PALMYRA | NJ | | 09/01/2021 | | 336 | | (2) | | | (2) | | 334 | 334 | | | |
| 100029680 | WINTER SPRINGS | FL | | 10/26/2018 | | 1,181 | | 299 | | | 299 | | 1,480 | 1,480 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100152490 | PHENIX CITY | AL | | 05/16/2024 | | 202 | | 1 | | | 1 | | 203 | 203 | | | |
| 100119786 | MEMPHIS | TN | | 08/08/2023 | | 171 | | (4) | | | (4) | | 167 | 167 | | | |
| 100064709 | PETERSBURG | VA | | 07/14/2021 | | 451 | | (26) | | | (26) | | 425 | 425 | | | |
| 100111531 | DECATUR | GA | | 06/29/2023 | | 365 | | 127 | | | 127 | | 492 | 492 | | | |
| 100025788 | GRAND PRAIRIE | TX | | 09/20/2018 | | 268 | | 22 | | | 22 | | 290 | 290 | | | |
| 100023393 | APOLLO BEACH | FL | | 08/16/2018 | | 470 | | (9) | | | (9) | | 461 | 461 | | | |
| 100060368 | AUSTIN | TX | | 06/01/2021 | | 899 | | 4 | | | 4 | | 903 | 903 | | | |
| 100029796 | TACOMA | WA | | 10/26/2018 | | 408 | | 49 | | | 49 | | 457 | 457 | | | |
| 100129975 | GARFIELD HEIGHTS | OH | | 09/27/2023 | | 173 | | (5) | | | (5) | | 168 | 168 | | | |
| 100025374 | HOUSTON | TX | | 09/20/2018 | | 517 | | 81 | | | 81 | | 598 | 598 | | | |
| 100142147 | ALIQUIPPA | PA | | 02/29/2024 | | 486 | | (29) | | | (29) | | 457 | 457 | | | |
| 100061042 | DALLAS | TX | | 06/01/2021 | | 635 | | 3 | | | 3 | | 638 | 638 | | | |
| 100000380 | HOUSTON | TX | | 09/27/2016 | | 301 | | (13) | | | (13) | | 288 | 288 | | | |
| 100113577 | PALM BAY | FL | | 06/29/2023 | | 83 | | 36 | | | 36 | | 119 | 119 | | | |
| 100142088 | KILLEEN | TX | | 02/29/2024 | | 160 | | (12) | | | (12) | | 148 | 148 | | | |
| 100043113 | PEARLAND | TX | | 05/28/2020 | | 692 | | 34 | | | 34 | | 726 | 726 | | | |
| 100146450 | CHESHIRE | CT | | 03/19/2024 | | 352 | | (22) | | | (22) | | 330 | 330 | | | |
| 100155468 | LAS VEGAS | NV | | 06/18/2024 | | 99 | | (5) | | | (5) | | 94 | 94 | | | |
| 100111324 | DREXEL HILL | PA | | 06/29/2023 | | 43 | | 115 | | | 115 | | 158 | 158 | | | |
| 100113074 | LOGANVILLE | GA | | 06/29/2023 | | 474 | | 205 | | | 205 | | 679 | 679 | | | |
| 100048001 | NORTH HOLLYWOOD | CA | | 11/20/2020 | | 1,418 | | (77) | | | (77) | | 1,341 | 1,341 | | | |
| 100053538 | WINSTON SALEM | NC | | 03/23/2021 | | 1,394 | | (118) | | | (118) | | 1,276 | 1,276 | | | |
| 100028288 | MIAMI | FL | | 10/26/2018 | | 947 | | 227 | | | 227 | | 1,174 | 1,174 | | | |
| 100042945 | FRANKLIN PARK | IL | | 05/28/2020 | | 699 | | 29 | | | 29 | | 728 | 728 | | | |
| 100155532 | HAMMONTON | NJ | | 06/18/2024 | | 242 | | (19) | | | (19) | | 223 | 223 | | | |
| 100064741 | MONTGOMERY | AL | | 07/14/2021 | | 453 | | (23) | | | (23) | | 430 | 430 | | | |
| 100064688 | CLARKSTON | GA | | 07/14/2021 | | 530 | | (32) | | | (32) | | 498 | 498 | | | |
| 100114029 | PENDLETON | IN | | 06/29/2023 | | 1,154 | | 183 | | | 183 | | 1,337 | 1,337 | | | |
| 100127030 | CHICAGO | IL | | 08/30/2023 | | 1,467 | | 888 | | | 888 | | 2,355 | 2,355 | | | |
| 100000289 | ANDERSON | SC | | 09/27/2016 | | 422 | | 11 | | | 11 | | 433 | 433 | | | |
| 100066861 | MARION | IN | | 08/02/2021 | | 350 | | (1) | | | (1) | | 349 | 349 | | | |
| 100064710 | MABLETON | GA | | 07/14/2021 | | 436 | | (25) | | | (25) | | 411 | 411 | | | |
| 100012927 | TAMPA | FL | | 05/25/2017 | | 939 | | 370 | | | 370 | | 1,309 | 1,309 | | | |
| 100045032 | OPA LOCKA | FL | | 11/19/2020 | | 249 | | 67 | | | 67 | | 316 | 316 | | | |
| 100062612 | KILLEEN | TX | | 07/01/2021 | | 845 | | (13) | | | (13) | | 832 | 832 | | | |
| 100071721 | WESTLAND | MI | | 10/14/2021 | | 400 | | (17) | | | (17) | | 383 | 383 | | | |
| 100061327 | STONE MOUNTAIN | GA | | 06/01/2021 | | 496 | | 2 | | | 2 | | 498 | 498 | | | |
| 100055545 | LANTANA | FL | | 03/23/2021 | | 509 | | (34) | | | (34) | | 475 | 475 | | | |
| 100139011 | SORRENTO | FL | | 12/21/2023 | | 355 | | 155 | | | 155 | | 510 | 510 | | | |
| 100061068 | OAK HILL | OH | | 06/01/2021 | | 676 | | 3 | | | 3 | | 679 | 679 | | | |
| 100061970 | HUBER HEIGHTS | OH | | 07/01/2021 | | 444 | | (6) | | | (6) | | 438 | 438 | | | |
| 100139008 | WILLIAMSTOWN | NJ | | 12/21/2023 | | 161 | | 121 | | | 121 | | 282 | 282 | | | |
| 100134032 | SOUTH BEND | IN | | 10/25/2023 | | 109 | | (2) | | | (2) | | 107 | 107 | | | |
| 100029750 | JOHNS ISLAND | SC | | 10/26/2018 | | 341 | | 62 | | | 62 | | 403 | 403 | | | |
| 100066143 | NEWARK | OH | | 08/02/2021 | | 585 | | (3) | | | (3) | | 582 | 582 | | | |
| 100067851 | MIDLAND | TX | | 09/23/2021 | | 795 | | (48) | | | (48) | | 747 | 747 | | | |
| 100075999 | VIRGINIA GARDENS | FL | | 01/07/2022 | | 2,211 | | (89) | | | (89) | | 2,122 | 2,122 | | | |
| 100146386 | CAMARILLO | CA | | 03/19/2024 | | 397 | | (24) | | | (24) | | 373 | 373 | | | |
| 100055568 | SAINT LOUIS | MO | | 03/23/2021 | | 82 | | (6) | | | (6) | | 76 | 76 | | | |
| 100025027 | MCKINNEY | TX | | 09/20/2018 | | 352 | | 80 | | | 80 | | 432 | 432 | | | |
| 100044372 | MONROE | LA | | 11/19/2020 | | 202 | | 6 | | | 6 | | 208 | 208 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100103100 | MEMPHIS | TN | | 04/21/2023 | | 168 | | (5) | | | (5) | | 163 | 163 | | | |
| 100139353 | WOODRIDGE | IL | | 12/28/2023 | | 152 | | (4) | | | (4) | | 148 | 148 | | | |
| 100044118 | MILLBURUY | OH | | 08/19/2020 | | 975 | | 17 | | | 17 | | 992 | 992 | | | |
| 100114259 | ROCK SPRING | GA | | 06/29/2023 | | 880 | | 164 | | | 164 | | 1,044 | 1,044 | | | |
| 100054361 | ROCK HILL | SC | | 03/23/2021 | | 194 | | (12) | | | (12) | | 182 | 182 | | | |
| 100061027 | LUMBERTON | NC | | 06/01/2021 | | 450 | | 2 | | | 2 | | 452 | 452 | | | |
| 100112457 | HAVRE | MT | | 06/29/2023 | | 401 | | 88 | | | 88 | | 489 | 489 | | | |
| 100060997 | CHATTANOOGA | TN | | 06/01/2021 | | 687 | | 3 | | | 3 | | 690 | 690 | | | |
| 100067602 | WYOMING | PA | | 09/23/2021 | | 421 | | (27) | | | (27) | | 394 | 394 | | | |
| 100079047 | MILWAUKEE | WI | | 02/24/2022 | | 461 | | (2) | | | (2) | | 459 | 459 | | | |
| 100113993 | CHESTERFIELD | MI | | 06/29/2023 | | 150 | | 29 | | | 29 | | 179 | 179 | | | |
| 100126480 | SAINT LOUIS | MO | | 08/30/2023 | | 390 | | 7 | | | 7 | | 397 | 397 | | | |
| 100055195 | SARALAND | AL | | 03/23/2021 | | 194 | | (3) | | | (3) | | 191 | 191 | | | |
| 100054999 | JONESBOROUGH | TN | | 03/23/2021 | | 156 | | (26) | | | (26) | | 130 | 130 | | | |
| 100045288 | SODDY DAISY | TN | | 11/25/2020 | | 1,115 | | (38) | | | (38) | | 1,077 | 1,077 | | | |
| 100054624 | FAYETTEVILLE | NC | | 03/23/2021 | | 30 | | (7) | | | (7) | | 23 | 23 | | | |
| 100110000 | ROCHESTER | NY | | 06/22/2023 | | (10,235) | | (16) | | | (16) | | (10,251) | (4,800) | | 5,451 | 5,451 |
| 100146043 | WOODINVILLE | WA | | 03/19/2024 | | 428 | | (27) | | | (27) | | 401 | 401 | | | |
| 100113181 | MIAMI | FL | | 06/29/2023 | | 1,495 | | 400 | | | 400 | | 1,895 | 1,895 | | | |
| 100154690 | JACKSONVILLE | FL | | 07/19/2024 | | 180 | | 10 | | | 10 | | 190 | 190 | | | |
| 100146852 | CONCORD | NC | | 03/21/2024 | | 167 | | (12) | | | (12) | | 155 | 155 | | | |
| 100063063 | BROWNSVILLE | TN | | 07/01/2021 | | 222 | | (1) | | | (1) | | 221 | 221 | | | |
| 100103116 | GARFIELD HEIGHTS | OH | | 04/21/2023 | | 127 | | (3) | | | (3) | | 124 | 124 | | | |
| 100067123 | VANCOUVER | WA | | 08/02/2021 | | 899 | | 17 | | | 17 | | 916 | 916 | | | |
| 100000308 | METAIRIE | LA | | 09/27/2016 | | 1,188 | | 63 | | | 63 | | 1,251 | 1,251 | | | |
| 100111277 | GREENWOOD | SC | | 06/29/2023 | | 215 | | 9 | | | 9 | | 224 | 224 | | | |
| 100111839 | JONESBORO | GA | | 06/29/2023 | | 218 | | 67 | | | 67 | | 285 | 285 | | | |
| 100113425 | MIAMI GARDENS | FL | | 06/29/2023 | | 394 | | 193 | | | 193 | | 587 | 587 | | | |
| 100026094 | SARASOTA | FL | | 09/20/2018 | | 208 | | 101 | | | 101 | | 309 | 309 | | | |
| 100045600 | AURORA | IL | | 11/25/2020 | | 1,057 | | 2 | | | 2 | | 1,059 | 1,059 | | | |
| 100138959 | HOLLYWOOD | FL | | 12/21/2023 | | 235 | | 64 | | | 64 | | 299 | 299 | | | |
| 100047391 | WIND GAP | PA | | 11/20/2020 | | 1,906 | | (75) | | | (75) | | 1,831 | 1,831 | | | |
| 100061962 | BUTLER | PA | | 07/01/2021 | | 1,348 | | (18) | | | (18) | | 1,330 | 1,330 | | | |
| 100047393 | SAINT PETERSBURG | FL | | 11/20/2020 | | 340 | | (57) | | | (57) | | 283 | 283 | | | |
| 100126987 | LAWRENCEVILLE | GA | | 08/30/2023 | | 453 | | 114 | | | 114 | | 567 | 567 | | | |
| 100110972 | TAYLOR | MI | | 06/29/2023 | | 1,303 | | 91 | | | 91 | | 1,394 | 1,394 | | | |
| 100054455 | GEISMAR | LA | | 03/23/2021 | | 1,584 | | (77) | | | (77) | | 1,507 | 1,507 | | | |
| 100055745 | MAPLE HEIGHTS | OH | | 03/23/2021 | | 273 | | 11 | | | 11 | | 284 | 284 | | | |
| 100161928 | JACKSON | MI | | 07/31/2024 | | 54 | | (4) | | | (4) | | 50 | 50 | | | |
| 100155347 | PORT ARTHUR | TX | | 07/19/2024 | | 101 | | (11) | | | (11) | | 90 | 90 | | | |
| 100043049 | MAITLAND | FL | | 05/28/2020 | | 1,124 | | (23) | | | (23) | | 1,101 | 1,101 | | | |
| 100107838 | SPRING HILL | TN | | 05/23/2023 | | 310,358 | | (9,924) | | | (9,924) | | 300,434 | 300,434 | | | |
| 100161795 | CANTON | OH | | 07/31/2024 | | 177 | | (1) | | | (1) | | 176 | 176 | | | |
| 100111457 | PORTSMOUTH | VA | | 06/29/2023 | | 133 | | 285 | | | 285 | | 418 | 418 | | | |
| 100066365 | HANOVER TWP | PA | | 08/02/2021 | | 710 | | (6) | | | (6) | | 704 | 704 | | | |
| 100146277 | RICHMOND | VA | | 03/19/2024 | | 390 | | (21) | | | (21) | | 369 | 369 | | | |
| 100110867 | CARSON | VA | | 06/29/2023 | | 906 | | 34 | | | 34 | | 940 | 940 | | | |
| 100062925 | SAINT LOUIS | MO | | 07/01/2021 | | 572 | | (7) | | | (7) | | 565 | 565 | | | |
| 100112753 | CHICAGO | IL | | 06/29/2023 | | 186 | | 130 | | | 130 | | 316 | 316 | | | |
| 100113735 | HOUSTON | TX | | 06/29/2023 | | 378 | | 88 | | | 88 | | 466 | 466 | | | |
| 100011140 | HACIENDA HEIGHTS | CA | | 12/23/2016 | | 1,979 | | (10) | | | (10) | | 1,969 | 1,969 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100074740 | BAKER | LA | | 12/01/2021 | | 1,106 | | (27) | | | (27) | | 1,079 | 1,079 | | | |
| 100074611 | WINSTON SALEM | NC | | 12/01/2021 | | 177 | | (1) | | | (1) | | 176 | 176 | | | |
| 100112322 | MIAMI | FL | | 06/29/2023 | | 349 | | 206 | | | 206 | | 555 | 555 | | | |
| 100054146 | LAFAYETTE | LA | | 03/23/2021 | | 211 | | (3) | | | (3) | | 208 | 208 | | | |
| 100112031 | BURLESON | TX | | 06/29/2023 | | 326 | | 153 | | | 153 | | 479 | 479 | | | |
| 100062826 | LAGRANGE | GA | | 07/01/2021 | | 208 | | (3) | | | (3) | | 205 | 205 | | | |
| 100030229 | SELAH | WA | | 12/20/2018 | | 393 | | 111 | | | 111 | | 504 | 504 | | | |
| 100053550 | GREENVILLE | NC | | 03/23/2021 | | 784 | | (90) | | | (90) | | 694 | 694 | | | |
| 100020433 | LAS VEGAS | NV | | 07/27/2018 | | 1,912 | | (70) | | | (70) | | 1,842 | 1,842 | | | |
| 100045207 | DINGMANS FERRY | PA | | 11/25/2020 | | 367 | | (9) | | | (9) | | 358 | 358 | | | |
| 100113532 | COURTLAND | VA | | 06/29/2023 | | 208 | | 50 | | | 50 | | 258 | 258 | | | |
| 100014369 | MUSCODA | WI | | 09/27/2017 | | 661 | | 39 | | | 39 | | 700 | 700 | | | |
| 100103827 | MAPLE HEIGHTS | OH | | 05/10/2023 | | 190 | | (6) | | | (6) | | 184 | 184 | | | |
| 100010896 | SUNRISE | FL | | 12/23/2016 | | 2,386 | | 311 | | | 311 | | 2,697 | 2,697 | | | |
| 100109908 | GALLOWAY | NJ | | 06/22/2023 | | 178 | | (6) | | | (6) | | 172 | 172 | | | |
| 100088282 | BALTIMORE | MD | | 10/17/2022 | | 220 | | (3) | | | (3) | | 217 | 217 | | | |
| 100156910 | EAST CHICAGO | IN | | 06/27/2024 | | 160 | | (4) | | | (4) | | 156 | 156 | | | |
| 100114350 | FLORISSANT | MO | | 06/29/2023 | | 326 | | 186 | | | 186 | | 512 | 512 | | | |
| 100081297 | GROSSE POINTE PARK | MI | | 03/18/2022 | | 973 | | 13 | | | 13 | | 986 | 986 | | | |
| 100017715 | NEWTON | NC | | 04/26/2018 | | 277 | | 13 | | | 13 | | 290 | 290 | | | |
| 100028960 | WEST MELBOURNE | FL | | 10/26/2018 | | 265 | | 45 | | | 45 | | 310 | 310 | | | |
| 100119678 | TRENTON | NJ | | 08/08/2023 | | 173 | | (5) | | | (5) | | 168 | 168 | | | |
| 100011679 | ELWOOD | IL | | 03/08/2017 | | 454 | | 228 | | | 228 | | 682 | 682 | | | |
| 100063115 | PLYMOUTH | MN | | 07/01/2021 | | 465 | | 2 | | | 2 | | 467 | 467 | | | |
| 100054291 | CYPRESS | TX | | 03/23/2021 | | 1,015 | | (31) | | | (31) | | 984 | 984 | | | |
| 100075174 | INDEPENDENCE | MO | | 12/01/2021 | | 884 | | (12) | | | (12) | | 872 | 872 | | | |
| 100043193 | OCEANSIDE | CA | | 05/28/2020 | | 678 | | 18 | | | 18 | | 696 | 696 | | | |
| 100028469 | DALTON | GA | | 10/26/2018 | | 286 | | 39 | | | 39 | | 325 | 325 | | | |
| 100060978 | AUBURN | GA | | 06/01/2021 | | 732 | | 3 | | | 3 | | 735 | 735 | | | |
| 100139142 | LAS VEGAS | NV | | 12/28/2023 | | 137 | | (12) | | | (12) | | 125 | 125 | | | |
| 100149780 | WILLIAMSTON | NC | | 04/26/2024 | | 65 | | 2 | | | 2 | | 67 | 67 | | | |
| 100055119 | EASTON | PA | | 03/23/2021 | | 134 | | (21) | | | (21) | | 113 | 113 | | | |
| 100071667 | SACHSE | TX | | 10/14/2021 | | 5,946 | | (134) | | | (134) | | 5,812 | 5,812 | | | |
| 100071799 | SPRINGVILLE | CA | | 10/14/2021 | | 441 | | (24) | | | (24) | | 417 | 417 | | | |
| 100054182 | BRIDGEPORT | CT | | 03/23/2021 | | 346 | | 26 | | | 26 | | 372 | 372 | | | |
| 100114144 | SOUTHGATE | MI | | 06/29/2023 | | 773 | | 219 | | | 219 | | 992 | 992 | | | |
| 100054585 | ADAMSVILLE | AL | | 03/23/2021 | | 437 | | 24 | | | 24 | | 461 | 461 | | | |
| 100130054 | LORAIN | OH | | 09/27/2023 | | 145 | | (5) | | | (5) | | 140 | 140 | | | |
| 100063085 | SWAINSBORO | GA | | 07/01/2021 | | 436 | | (5) | | | (5) | | 431 | 431 | | | |
| 100025959 | LAWRENCEVILLE | GA | | 09/20/2018 | | 474 | | 116 | | | 116 | | 590 | 590 | | | |
| 100026355 | MIAMI | FL | | 09/26/2018 | | 1,040 | | 39 | | | 39 | | 1,079 | 1,079 | | | |
| 100030316 | MENDON | MA | | 12/20/2018 | | 9,582 | | 783 | | | 783 | | 10,365 | 10,365 | | | |
| 100045547 | DULUTH | MN | | 11/25/2020 | | 259 | | 50 | | | 50 | | 309 | 309 | | | |
| 100048978 | CONYERS | GA | | 11/20/2020 | | 345 | | 3 | | | 3 | | 348 | 348 | | | |
| 100137809 | COLUMBIA | SC | | 12/08/2023 | | 4,044 | | (44) | | | (44) | | 4,000 | 4,000 | | | |
| 100113755 | FLORISSANT | MO | | 06/29/2023 | | 183 | | 44 | | | 44 | | 227 | 227 | | | |
| 100026366 | MIAMI | FL | | 09/26/2018 | | 478 | | 30 | | | 30 | | 508 | 508 | | | |
| 100071134 | JACKSON | MI | | 10/01/2021 | | 498 | | (1) | | | (1) | | 497 | 497 | | | |
| 323020307 | BAKERSFIELD | CA | | 06/30/2023 | | 1,462,420 | | | | | | | 1,462,420 | 1,462,420 | | | |
| 100054017 | LAWRENCEVILLE | GA | | 03/23/2021 | | 994 | | (36) | | | (36) | | 958 | 958 | | | |
| 100112460 | CLATSKANIE | OR | | 06/29/2023 | | 1,306 | | 203 | | | 203 | | 1,509 | 1,509 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126838 | PITTSTON | PA | | 08/30/2023 | | 343 | | 16 | | | 16 | | 359 | 359 | | | |
| 100054655 | BLOOMFIELD | CT | | 03/23/2021 | | 294 | | (37) | | | (37) | | 257 | 257 | | | |
| 100046228 | CHICAGO | IL | | 11/25/2020 | | 1,168 | | (109) | | | (109) | | 1,059 | 1,059 | | | |
| 100126403 | BAKER | LA | | 08/30/2023 | | 243 | | (7) | | | (7) | | 236 | 236 | | | |
| 100028361 | DEWITT | MI | | 10/26/2018 | | 2,361 | | 605 | | | 605 | | 2,966 | 2,966 | | | |
| 100043551 | MILWAUKEE | WI | | 08/13/2020 | | 230 | | (8) | | | (8) | | 222 | 222 | | | |
| 100055359 | BAKERSFIELD | CA | | 03/23/2021 | | 308 | | (41) | | | (41) | | 267 | 267 | | | |
| 100115631 | LUBBOCK | TX | | 07/19/2023 | | 148 | | (7) | | | (7) | | 141 | 141 | | | |
| 100119846 | SYRACUSE | NY | | 08/08/2023 | | 704 | | (20) | | | (20) | | 684 | 684 | | | |
| 100048455 | YUMA | AZ | | 11/20/2020 | | 658 | | (4) | | | (4) | | 654 | 654 | | | |
| 100043721 | RIVIERA BEACH | FL | | 08/13/2020 | | 210 | | (15) | | | (15) | | 195 | 195 | | | |
| 100090896 | RICHMOND HILL | GA | | 01/31/2023 | | 1,415 | | 8 | | | 8 | | 1,423 | 1,423 | | | |
| 100053972 | WEST PALM BEACH | FL | | 03/23/2021 | | 1,569 | | (81) | | | (81) | | 1,488 | 1,488 | | | |
| 100112441 | DUNDALK | MD | | 06/29/2023 | | 250 | | 35 | | | 35 | | 285 | 285 | | | |
| 100115152 | ST. LOUIS | MO | | 07/17/2023 | | 187 | | (5) | | | (5) | | 182 | 182 | | | |
| 100114279 | FREDERICK | MD | | 06/29/2023 | | 163 | | 104 | | | 104 | | 267 | 267 | | | |
| 100054921 | ROCK HILL | SC | | 03/23/2021 | | 954 | | (109) | | | (109) | | 845 | 845 | | | |
| 100111615 | SALISBURY | NC | | 06/29/2023 | | 955 | | (31) | | | (31) | | 924 | 924 | | | |
| 100071713 | HORSE CAVE | KY | | 10/14/2021 | | 413 | | (27) | | | (27) | | 386 | 386 | | | |
| 100066191 | ZACHARY | LA | | 08/02/2021 | | 499 | | (3) | | | (3) | | 496 | 496 | | | |
| 100113975 | MONROE TOWNSHIP | NJ | | 06/29/2023 | | 342 | | 211 | | | 211 | | 553 | 553 | | | |
| 100043042 | RICHMOND | VA | | 05/28/2020 | | 344 | | 31 | | | 31 | | 375 | 375 | | | |
| 100138953 | DADEVILLE | AL | | 12/21/2023 | | 736 | | 252 | | | 252 | | 988 | 988 | | | |
| 100012003 | TOLEDO | OH | | 03/08/2017 | | 327 | | 37 | | | 37 | | 364 | 364 | | | |
| 100024729 | TARPON SPRINGS | FL | | 09/20/2018 | | 313 | | 94 | | | 94 | | 407 | 407 | | | |
| 100111079 | COLUMBUA | OH | | 06/29/2023 | | 255 | | 87 | | | 87 | | 342 | 342 | | | |
| 100146433 | MECHANICSBURG | PA | | 03/19/2024 | | 317 | | (20) | | | (20) | | 297 | 297 | | | |
| 100113716 | WESTBROOK | ME | | 06/29/2023 | | 398 | | 93 | | | 93 | | 491 | 491 | | | |
| 100135036 | HOUSTON | TX | | 10/30/2023 | | 191 | | (1) | | | (1) | | 190 | 190 | | | |
| 100071632 | ATHENS | GA | | 10/14/2021 | | 256 | | (11) | | | (11) | | 245 | 245 | | | |
| 100062523 | STARKE | FL | | 07/01/2021 | | 620 | | (7) | | | (7) | | 613 | 613 | | | |
| 100112481 | GLENDALE HEIGHTS | IL | | 06/29/2023 | | 462 | | 157 | | | 157 | | 619 | 619 | | | |
| 100112509 | DOWNS | IL | | 06/29/2023 | | 706 | | 254 | | | 254 | | 960 | 960 | | | |
| 100000163 | APEX | NC | | 09/27/2016 | | 1,937 | | 78 | | | 78 | | 2,015 | 2,015 | | | |
| 100026380 | POMPANO BEACH | FL | | 09/26/2018 | | 630 | | 149 | | | 149 | | 779 | 779 | | | |
| 100111390 | FREEDOM | PA | | 06/29/2023 | | 696 | | 49 | | | 49 | | 745 | 745 | | | |
| 100043666 | APOPKA | FL | | 08/13/2020 | | 271 | | 10 | | | 10 | | 281 | 281 | | | |
| 100112918 | NORTH LAUDERDALE | FL | | 06/29/2023 | | 1,463 | | 41 | | | 41 | | 1,504 | 1,504 | | | |
| 100055189 | PHILADELPHIA | PA | | 03/23/2021 | | 214 | | 8 | | | 8 | | 222 | 222 | | | |
| 100060405 | FULTONDALE | AL | | 06/01/2021 | | 556 | | 2 | | | 2 | | 558 | 558 | | | |
| 100025238 | SLATINGTON | PA | | 09/20/2018 | | 867 | | 61 | | | 61 | | 928 | 928 | | | |
| 100153428 | DETROIT | MI | | 05/30/2024 | | 146 | | (5) | | | (5) | | 141 | 141 | | | |
| 100012584 | PEMBROKE PINES | FL | | 05/25/2017 | | 904 | | 653 | | | 653 | | 1,557 | 1,557 | | | |
| 100055191 | MAHOMET | IL | | 03/23/2021 | | 263 | | (38) | | | (38) | | 225 | 225 | | | |
| 100112005 | SAINT LOUIS | MO | | 06/29/2023 | | 415 | | 92 | | | 92 | | 507 | 507 | | | |
| 100126565 | ARLINGTON | TX | | 08/30/2023 | | 943 | | (27) | | | (27) | | 916 | 916 | | | |
| 100030057 | MOSES LAKE | WA | | 12/20/2018 | | 1,135 | | (38) | | | (38) | | 1,097 | 1,097 | | | |
| 100083875 | CHANDLER | AZ | | 07/12/2022 | | 33,123 | | 16 | | | 16 | | 33,139 | 33,139 | | | |
| 100108334 | INDIANAPOLIS | IN | | 05/25/2023 | | 218 | | (4) | | | (4) | | 214 | 214 | | | |
| 100114034 | LADERA RANCH | CA | | 06/29/2023 | | 322 | | 176 | | | 176 | | 498 | 498 | | | |
| 100129917 | LAKEMORE | OH | | 09/27/2023 | | 166 | | (3) | | | (3) | | 163 | 163 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100087220 | SKOKIE | IL | | 10/25/2022 | | 1,206 | | 69 | | | 69 | | 1,275 | 1,275 | | | |
| 100112160 | PALM BAY | FL | | 06/29/2023 | | 949 | | 166 | | | 166 | | 1,115 | 1,115 | | | |
| 100116973 | PORTERVILLE | CA | | 07/20/2023 | | 263 | | 31 | | | 31 | | 294 | 294 | | | |
| 100119838 | INDIANAPOLIS | IN | | 08/08/2023 | | 144 | | (5) | | | (5) | | 139 | 139 | | | |
| 100061141 | SWAINSBORO | GA | | 06/01/2021 | | 605 | | 3 | | | 3 | | 608 | 608 | | | |
| 100011327 | TWIN FALLS | ID | | 12/23/2016 | | 1,457 | | | | | | | 1,457 | 1,457 | | | |
| 100132444 | MONTAGUE | NJ | | 11/03/2023 | | 173 | | (2) | | | (2) | | 171 | 171 | | | |
| 100031502 | FRESNO | CA | | 03/29/2019 | | 420 | | 166 | | | 166 | | 586 | 586 | | | |
| 100055358 | TISHOMINGO | OK | | 03/23/2021 | | 1,385 | | (11) | | | (11) | | 1,374 | 1,374 | | | |
| 100154808 | PARKMAN | ME | | 07/19/2024 | | 115 | | (8) | | | (8) | | 107 | 107 | | | |
| 100060709 | EL PASO | TX | | 06/01/2021 | | 728 | | 3 | | | 3 | | 731 | 731 | | | |
| 100071508 | CORPUS CHRISTI | TX | | 10/19/2021 | | 746 | | (25) | | | (25) | | 721 | 721 | | | |
| 100126923 | CHICAGO | IL | | 08/30/2023 | | 563 | | 739 | | | 739 | | 1,302 | 1,302 | | | |
| 100013779 | NAMPA | ID | | 05/25/2017 | | 251 | | 37 | | | 37 | | 288 | 288 | | | |
| 100029137 | TAMPA | FL | | 10/26/2018 | | 650 | | 185 | | | 185 | | 835 | 835 | | | |
| 100088274 | CHARLOTTE | NC | | 10/17/2022 | | 228 | | (6) | | | (6) | | 222 | 222 | | | |
| 100060530 | TEXARKANA | TX | | 06/01/2021 | | 1,059 | | 4 | | | 4 | | 1,063 | 1,063 | | | |
| 100049328 | LANCASTER | CA | | 11/20/2020 | | 373 | | 22 | | | 22 | | 395 | 395 | | | |
| 100017693 | LEHIGH ACRES | FL | | 04/26/2018 | | 418 | | 12 | | | 12 | | 430 | 430 | | | |
| 100063607 | BARNESVILLE | GA | | 07/01/2021 | | 312 | | (3) | | | (3) | | 309 | 309 | | | |
| 100066827 | CUMBERLAND | MD | | 08/02/2021 | | 531 | | | | | | | 531 | 531 | | | |
| 100071785 | JACKSONVILLE | FL | | 10/14/2021 | | 410 | | (28) | | | (28) | | 382 | 382 | | | |
| 100030087 | WINCHENDON | MA | | 12/20/2018 | | 648 | | (1) | | | (1) | | 647 | 647 | | | |
| 100054057 | JASPER | TN | | 03/23/2021 | | 471 | | (27) | | | (27) | | 444 | 444 | | | |
| 100117380 | PHILADELPHIA | PA | | 07/20/2023 | | 629 | | 67 | | | 67 | | 696 | 696 | | | |
| 100116554 | CAMDEN | SC | | 07/20/2023 | | 369 | | 83 | | | 83 | | 452 | 452 | | | |
| 100126454 | SAINT LOUIS | MO | | 08/30/2023 | | 148 | | 5 | | | 5 | | 153 | 153 | | | |
| 100030532 | RAYTOWN | MO | | 12/20/2018 | | 1,047 | | (12) | | | (12) | | 1,035 | 1,035 | | | |
| 100062737 | SUNBURY | PA | | 07/01/2021 | | 502 | | 3 | | | 3 | | 505 | 505 | | | |
| 100113079 | CHICAGO | IL | | 06/29/2023 | | 244 | | 115 | | | 115 | | 359 | 359 | | | |
| 100057755 | MARTINSBURG | WV | | 06/30/2021 | | 424 | | (6) | | | (6) | | 418 | 418 | | | |
| 100111153 | JACKSONVILLE | NC | | 06/29/2023 | | 214 | | (1) | | | (1) | | 213 | 213 | | | |
| 100131703 | OWENSBORO | KY | | 10/06/2023 | | 181 | | (1) | | | (1) | | 180 | 180 | | | |
| 100071798 | BELLEVIEW | FL | | 10/14/2021 | | 400 | | (25) | | | (25) | | 375 | 375 | | | |
| 100043661 | ATLANTA | GA | | 08/13/2020 | | 320 | | 6 | | | 6 | | 326 | 326 | | | |
| 100111603 | BESSEMER | AL | | 06/29/2023 | | 347 | | 118 | | | 118 | | 465 | 465 | | | |
| 100064713 | NEW PORT RICHEY | FL | | 07/14/2021 | | 424 | | (24) | | | (24) | | 400 | 400 | | | |
| 100060452 | COON RAPIDS | MN | | 06/01/2021 | | 226 | | 1 | | | 1 | | 227 | 227 | | | |
| 100126440 | PHILADELPHIA | PA | | 08/30/2023 | | 254 | | 58 | | | 58 | | 312 | 312 | | | |
| 100063312 | UTICA | NY | | 07/01/2021 | | 768 | | (10) | | | (10) | | 758 | 758 | | | |
| 100046470 | DECATUR | GA | | 11/25/2020 | | 467 | | 21 | | | 21 | | 488 | 488 | | | |
| 100127358 | LA PLACE | LA | | 08/30/2023 | | 273 | | 122 | | | 122 | | 395 | 395 | | | |
| 100066278 | LAKE ARIEL | PA | | 08/02/2021 | | 692 | | (1) | | | (1) | | 691 | 691 | | | |
| 100126519 | STOKESDALE | NC | | 08/30/2023 | | 137 | | 5 | | | 5 | | 142 | 142 | | | |
| 100026367 | ELGIN | IL | | 09/26/2018 | | 225 | | 38 | | | 38 | | 263 | 263 | | | |
| 100079201 | BEAUMONT | TX | | 02/24/2022 | | 443 | | (6) | | | (6) | | 437 | 437 | | | |
| 100013597 | BRADENTON | FL | | 05/25/2017 | | 380 | | 63 | | | 63 | | 443 | 443 | | | |
| 100055210 | MANSFIELD | OH | | 03/23/2021 | | 1,686 | | (183) | | | (183) | | 1,503 | 1,503 | | | |
| 100055125 | MOORE | SC | | 03/23/2021 | | 1,756 | | (127) | | | (127) | | 1,629 | 1,629 | | | |
| 100000184 | CHESTERLAND | OH | | 09/27/2016 | | 1,282 | | (24) | | | (24) | | 1,258 | 1,258 | | | |
| 100126990 | NEW ORLEANS | LA | | 08/30/2023 | | 275 | | 97 | | | 97 | | 372 | 372 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100028207 | OAKDALE | CA | | 10/26/2018 | | 272 | | 34 | | | 34 | | 306 | 306 | | | |
| 100024430 | FORT MYERS | FL | | 09/20/2018 | | 2,012 | | (51) | | | (51) | | 1,961 | 1,961 | | | |
| 100028873 | MODESTO | CA | | 10/26/2018 | | 414 | | 91 | | | 91 | | 505 | 505 | | | |
| 100154921 | BATTLEBORO | NC | | 07/19/2024 | | 122 | | (2) | | | (2) | | 120 | 120 | | | |
| 100068029 | HERMITAGE | PA | | 09/23/2021 | | 155 | | (5) | | | (5) | | 150 | 150 | | | |
| 100076965 | FORT WORTH | TX | | 01/03/2022 | | 622 | | (28) | | | (28) | | 594 | 594 | | | |
| 100074621 | ANNISTON | AL | | 12/01/2021 | | 935 | | (12) | | | (12) | | 923 | 923 | | | |
| 100114191 | FRESNO | CA | | 06/29/2023 | | 45 | | (5) | | | (5) | | 40 | 40 | | | |
| 100000202 | BLOOMINGTON | IN | | 09/27/2016 | | 1,127 | | (10) | | | (10) | | 1,117 | 1,117 | | | |
| 100077406 | LEHIGH ACRES | FL | | 01/03/2022 | | 581 | | (10) | | | (10) | | 571 | 571 | | | |
| 100071746 | ALAMO | TX | | 10/14/2021 | | 416 | | (26) | | | (26) | | 390 | 390 | | | |
| 100155426 | ORLANDO | FL | | 06/18/2024 | | 212 | | (17) | | | (17) | | 195 | 195 | | | |
| 100062019 | LEXINGTON | KY | | 07/01/2021 | | 591 | | (8) | | | (8) | | 583 | 583 | | | |
| 100136782 | CONYERS | GA | | 11/27/2023 | | 165 | | (3) | | | (3) | | 162 | 162 | | | |
| 100000382 | HOUSTON | TX | | 09/27/2016 | | 243 | | 34 | | | 34 | | 277 | 277 | | | |
| 100013369 | CHARLESTON | SC | | 05/25/2017 | | 306 | | 76 | | | 76 | | 382 | 382 | | | |
| 100112528 | LA PORTE | IN | | 06/29/2023 | | 270 | | 163 | | | 163 | | 433 | 433 | | | |
| 100053642 | CLEVELAND | OH | | 03/23/2021 | | 579 | | (97) | | | (97) | | 482 | 482 | | | |
| 100153464 | PHILADELPHIA | PA | | 05/30/2024 | | 163 | | (4) | | | (4) | | 159 | 159 | | | |
| 100060920 | SAN BENITO | TX | | 06/01/2021 | | 627 | | 3 | | | 3 | | 630 | 630 | | | |
| 100111606 | ORLANDO | FL | | 06/29/2023 | | 190 | | 45 | | | 45 | | 235 | 235 | | | |
| 100074951 | FARMINGTON | AR | | 12/01/2021 | | 749 | | (8) | | | (8) | | 741 | 741 | | | |
| 100065591 | ALBUQUERQUE | NM | | 07/28/2021 | | 1,434 | | (40) | | | (40) | | 1,394 | 1,394 | | | |
| 100079010 | FREMONT | NE | | 02/24/2022 | | 448 | | (4) | | | (4) | | 444 | 444 | | | |
| 100029144 | DES MOINES | IA | | 10/26/2018 | | 609 | | 46 | | | 46 | | 655 | 655 | | | |
| 100111897 | HARRISBURG | PA | | 06/29/2023 | | 213 | | 57 | | | 57 | | 270 | 270 | | | |
| 100127272 | HAZEL CREST | IL | | 08/30/2023 | | 214 | | (15) | | | (15) | | 199 | 199 | | | |
| 100074910 | AIKEN | SC | | 12/01/2021 | | 655 | | (9) | | | (9) | | 646 | 646 | | | |
| 100043640 | GARLAND | TX | | 08/13/2020 | | 1,685 | | (47) | | | (47) | | 1,638 | 1,638 | | | |
| 100066178 | BEDFORD | OH | | 08/02/2021 | | 647 | | (5) | | | (5) | | 642 | 642 | | | |
| 100088219 | GARFIELD HEIGHTS | OH | | 10/17/2022 | | 361 | | 34 | | | 34 | | 395 | 395 | | | |
| 100028967 | CLEVELAND | OH | | 10/26/2018 | | 334 | | 76 | | | 76 | | 410 | 410 | | | |
| 100108341 | MASURY | OH | | 05/25/2023 | | 176 | | (6) | | | (6) | | 170 | 170 | | | |
| 100100184 | DAYTON | OH | | 03/17/2023 | | 170 | | (5) | | | (5) | | 165 | 165 | | | |
| 100143640 | WILLIAMSTON | SC | | 02/21/2024 | | 74 | | (2) | | | (2) | | 72 | 72 | | | |
| 100113731 | DECATUR | GA | | 06/29/2023 | | 322 | | 88 | | | 88 | | 410 | 410 | | | |
| 100048188 | HENRICO | VA | | 11/20/2020 | | 1,431 | | (72) | | | (72) | | 1,359 | 1,359 | | | |
| 100076977 | WOLCOTT | CT | | 01/03/2022 | | 151 | | (7) | | | (7) | | 144 | 144 | | | |
| 100136799 | KANSAS CITY | MO | | 11/27/2023 | | 170 | | (4) | | | (4) | | 166 | 166 | | | |
| 100028066 | KENNESAW | GA | | 10/26/2018 | | 418 | | 62 | | | 62 | | 480 | 480 | | | |
| 100028083 | FAIRBURN | GA | | 10/26/2018 | | 581 | | 59 | | | 59 | | 640 | 640 | | | |
| 100011913 | DALLAS | TX | | 03/08/2017 | | 445 | | 118 | | | 118 | | 563 | 563 | | | |
| 100045185 | CINCINNATI | OH | | 11/25/2020 | | 923 | | (98) | | | (98) | | 825 | 825 | | | |
| 100043062 | ASHEVILLE | NC | | 05/28/2020 | | 4,408 | | 362 | | | 362 | | 4,770 | 4,770 | | | |
| 100101579 | MILWAUKEE | WI | | 04/26/2023 | | 235 | | (3) | | | (3) | | 232 | 232 | | | |
| 100112169 | LIBERTY | MO | | 06/29/2023 | | 71 | | 32 | | | 32 | | 103 | 103 | | | |
| 100011873 | GASTONIA | NC | | 03/08/2017 | | 541 | | 19 | | | 19 | | 560 | 560 | | | |
| 100143380 | SIMI VALLEY | CA | | 02/16/2024 | | 52,285 | | 493 | | | 493 | | 52,778 | 52,778 | | | |
| 100147281 | BEVERLY | NJ | | 03/28/2024 | | 125 | | (3) | | | (3) | | 122 | 122 | | | |
| 100028184 | GREEN COVE SPRINGS | FL | | 10/26/2018 | | 567 | | 88 | | | 88 | | 655 | 655 | | | |
| 100146328 | WINDSOR | CT | | 03/19/2024 | | 342 | | (21) | | | (21) | | 321 | 321 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100155440 | CAPE CORAL | FL | | 06/18/2024 | | 185 | | (14) | | | (14) | | 171 | 171 | | | |
| 100012078 | MIAMI | FL | | 03/08/2017 | | 690 | | 67 | | | 67 | | 757 | 757 | | | |
| 100028080 | CHICAGO | IL | | 10/26/2018 | | 592 | | 184 | | | 184 | | 776 | 776 | | | |
| 100054562 | DARBY | PA | | 03/23/2021 | | 294 | | (19) | | | (19) | | 275 | 275 | | | |
| 100133949 | FAYETTEVILLE | NC | | 10/25/2023 | | 135 | | (6) | | | (6) | | 129 | 129 | | | |
| 100126853 | KIMBALL | MI | | 08/30/2023 | | 347 | | 88 | | | 88 | | 435 | 435 | | | |
| 100077631 | SAN ANTONIO | TX | | 01/03/2022 | | 420 | | (12) | | | (12) | | 408 | 408 | | | |
| 100066270 | OCALA | FL | | 08/02/2021 | | 545 | | (5) | | | (5) | | 540 | 540 | | | |
| 100054684 | BROOK PARK | OH | | 03/23/2021 | | 303 | | 1 | | | 1 | | 304 | 304 | | | |
| 100109833 | DETROIT | MI | | 06/22/2023 | | 102 | | (4) | | | (4) | | 98 | 98 | | | |
| 100043144 | SANDIA PARK | NM | | 05/28/2020 | | 701 | | 31 | | | 31 | | 732 | 732 | | | |
| 100067474 | BOWLING GREEN | KY | | 09/23/2021 | | 1,546 | | (87) | | | (87) | | 1,459 | 1,459 | | | |
| 100113869 | DEERFIELD | IL | | 06/29/2023 | | 1,243 | | 16 | | | 16 | | 1,259 | 1,259 | | | |
| 100064785 | WICHITA FALLS | TX | | 07/14/2021 | | 780 | | (37) | | | (37) | | 743 | 743 | | | |
| 100028394 | NORTH LAS VEGAS | NV | | 10/26/2018 | | 285 | | 57 | | | 57 | | 342 | 342 | | | |
| 100043953 | BELMONT | NC | | 08/19/2020 | | 757 | | (46) | | | (46) | | 711 | 711 | | | |
| 100126587 | CONLEY | GA | | 08/30/2023 | | 914 | | 130 | | | 130 | | 1,044 | 1,044 | | | |
| 100081068 | NEWPORT NEWS | VA | | 03/18/2022 | | 418 | | 1 | | | 1 | | 419 | 419 | | | |
| 100109825 | GARY | IN | | 06/22/2023 | | 1,195 | | (42) | | | (42) | | 1,153 | 1,153 | | | |
| 100114073 | STUYVESANT | NY | | 06/29/2023 | | 115 | | 61 | | | 61 | | 176 | 176 | | | |
| 100138956 | ROMEOVILLE | IL | | 12/21/2023 | | 747 | | 208 | | | 208 | | 955 | 955 | | | |
| 100043950 | ADVANCE | NC | | 08/19/2020 | | 1,013 | | (68) | | | (68) | | 945 | 945 | | | |
| 100061231 | PHILADELPHIA | PA | | 06/01/2021 | | 490 | | 2 | | | 2 | | 492 | 492 | | | |
| 100126782 | NEW ORLEANS | LA | | 08/30/2023 | | 428 | | 255 | | | 255 | | 683 | 683 | | | |
| 100054319 | SOPERTON | GA | | 03/23/2021 | | 68 | | (27) | | | (27) | | 41 | 41 | | | |
| 100027928 | FONTANA | CA | | 10/26/2018 | | 1,219 | | 158 | | | 158 | | 1,377 | 1,377 | | | |
| 100031462 | BAKERSFIELD | CA | | 03/29/2019 | | 1,669 | | 29 | | | 29 | | 1,698 | 1,698 | | | |
| 100112163 | HOUSTON | TX | | 06/29/2023 | | 183 | | 52 | | | 52 | | 235 | 235 | | | |
| 100148405 | MORRISTOWN | TN | | 04/12/2024 | | 78,964 | | 3,180 | | | 3,180 | | 82,144 | 82,144 | | | |
| 100031342 | FRESNO | CA | | 03/29/2019 | | 276 | | 90 | | | 90 | | 366 | 366 | | | |
| 100113171 | AVENTURA | FL | | 06/29/2023 | | 2,301 | | 59 | | | 59 | | 2,360 | 2,360 | | | |
| 100116249 | DECATUR | GA | | 07/20/2023 | | 330 | | 43 | | | 43 | | 373 | 373 | | | |
| 100046155 | IRVING | TX | | 11/25/2020 | | 1,359 | | (152) | | | (152) | | 1,207 | 1,207 | | | |
| 100053687 | MCALLEN | TX | | 03/23/2021 | | 76 | | (14) | | | (14) | | 62 | 62 | | | |
| 100055372 | GREENVILLE | NC | | 03/23/2021 | | 728 | | (87) | | | (87) | | 641 | 641 | | | |
| 100061196 | PORT ARTHUR | TX | | 06/01/2021 | | 492 | | 2 | | | 2 | | 494 | 494 | | | |
| 100057774 | METAIRIE | LA | | 06/30/2021 | | 387 | | (27) | | | (27) | | 360 | 360 | | | |
| 100048493 | DAVISON | MI | | 11/20/2020 | | 1,790 | | (93) | | | (93) | | 1,697 | 1,697 | | | |
| 100011012 | COLUMBUS | OH | | 12/23/2016 | | 340 | | 202 | | | 202 | | 542 | 542 | | | |
| 100024873 | DAHLONEGA | GA | | 09/20/2018 | | 434 | | 82 | | | 82 | | 516 | 516 | | | |
| 100064736 | PAW PAW | MI | | 07/14/2021 | | 434 | | (23) | | | (23) | | 411 | 411 | | | |
| 100047901 | PORT SAINT LUCIE | FL | | 11/20/2020 | | 442 | | (23) | | | (23) | | 419 | 419 | | | |
| 100029311 | ATLANTA | GA | | 10/26/2018 | | 850 | | 269 | | | 269 | | 1,119 | 1,119 | | | |
| 100031169 | MARKHAM | IL | | 03/29/2019 | | 265 | | 176 | | | 176 | | 441 | 441 | | | |
| 100043115 | EAU CLAIRE | WI | | 05/28/2020 | | 535 | | 64 | | | 64 | | 599 | 599 | | | |
| 100047537 | WINFIELD | MO | | 11/20/2020 | | 410 | | (25) | | | (25) | | 385 | 385 | | | |
| 100101586 | PALMYRA | NJ | | 04/26/2023 | | 602 | | (16) | | | (16) | | 586 | 586 | | | |
| 100043261 | BATTLE CREEK | MI | | 08/13/2020 | | 294 | | 7 | | | 7 | | 301 | 301 | | | |
| 100127180 | HIALEAH GARDENS | FL | | 08/30/2023 | | 586 | | 155 | | | 155 | | 741 | 741 | | | |
| 100130015 | GALLOWAY | NJ | | 09/27/2023 | | 164 | | (4) | | | (4) | | 160 | 160 | | | |
| 100067214 | BAYTOWN | TX | | 08/02/2021 | | 657 | | 1 | | | 1 | | 658 | 658 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155505 | SARASOTA | FL | | 06/18/2024 | | 202 | | (14) | | | (14) | | 188 | 188 | | | |
| 100117424 | WATERBURY | CT | | 07/20/2023 | | 311 | | 40 | | | 40 | | 351 | 351 | | | |
| 100062755 | ROANOKE | VA | | 07/01/2021 | | 641 | | (8) | | | (8) | | 633 | 633 | | | |
| 100119736 | HIGHLAND PARK | MI | | 08/08/2023 | | 176 | | (5) | | | (5) | | 171 | 171 | | | |
| 100135903 | CHESTER | PA | | 11/13/2023 | | 302 | | (18) | | | (18) | | 284 | 284 | | | |
| 100048368 | MAPLE SHADE | NJ | | 11/20/2020 | | 397 | | (15) | | | (15) | | 382 | 382 | | | |
| 100045447 | HAMPTON | GA | | 11/25/2020 | | 417 | | (28) | | | (28) | | 389 | 389 | | | |
| 100137372 | ONEONTA | NY | | 12/01/2023 | | 145 | | (8) | | | (8) | | 137 | 137 | | | |
| 100115227 | SOUTHFIELD | MI | | 07/17/2023 | | 192 | | (8) | | | (8) | | 184 | 184 | | | |
| 100130004 | CAMDEN | NJ | | 09/27/2023 | | 162 | | (6) | | | (6) | | 156 | 156 | | | |
| 100156679 | PHILADELPHIA | PA | | 06/24/2024 | | 99 | | (5) | | | (5) | | 94 | 94 | | | |
| 100126814 | NEWARK | NJ | | 08/30/2023 | | 538 | | 217 | | | 217 | | 755 | 755 | | | |
| 100099787 | GRAND RAPIDS | MI | | 02/28/2023 | | 258 | | (11) | | | (11) | | 247 | 247 | | | |
| 100099788 | GRAND RAPIDS | MI | | 02/28/2023 | | 258 | | (11) | | | (11) | | 247 | 247 | | | |
| 100117077 | PHILLIPSBURG | NJ | | 07/20/2023 | | 299 | | 34 | | | 34 | | 333 | 333 | | | |
| 100054390 | NISSWA | MN | | 03/23/2021 | | 1,274 | | (129) | | | (129) | | 1,145 | 1,145 | | | |
| 100067195 | RIVERDALE | GA | | 08/02/2021 | | 329 | | | | | | | 329 | 329 | | | |
| 100155618 | ST. PETERSBURG | FL | | 06/18/2024 | | 401 | | (12) | | | (12) | | 389 | 389 | | | |
| 100044177 | LONGWOOD | FL | | 08/19/2020 | | 295 | | | | | | | 295 | 295 | | | |
| 100148975 | HAYWARD | CA | | 04/17/2024 | | 264 | | (6) | | | (6) | | 258 | 258 | | | |
| 100113262 | STOCKTON | CA | | 06/29/2023 | | 157 | | 23 | | | 23 | | 180 | 180 | | | |
| 100141916 | HAMILTON | OH | | 03/27/2024 | | 171 | | (6) | | | (6) | | 165 | 165 | | | |
| 100025672 | CHICAGO | IL | | 09/20/2018 | | 245 | | 45 | | | 45 | | 290 | 290 | | | |
| 100024570 | MIAMI | FL | | 09/20/2018 | | 450 | | 59 | | | 59 | | 509 | 509 | | | |
| 100112132 | MIAMI | FL | | 06/29/2023 | | 547 | | 199 | | | 199 | | 746 | 746 | | | |
| 100064725 | BIRMINGHAM | AL | | 07/14/2021 | | 424 | | (23) | | | (23) | | 401 | 401 | | | |
| 100111554 | JAMAICA | NY | | 06/29/2023 | | 210 | | 186 | | | 186 | | 396 | 396 | | | |
| 100113674 | WOODSTOCK | CT | | 06/29/2023 | | 300 | | 135 | | | 135 | | 435 | 435 | | | |
| 100054633 | KATY | TX | | 03/23/2021 | | 430 | | (34) | | | (34) | | 396 | 396 | | | |
| 100079094 | OKLAHOMA CITY | OK | | 02/24/2022 | | 415 | | (6) | | | (6) | | 409 | 409 | | | |
| 100111538 | UNIONVILLE | NY | | 06/29/2023 | | 1,834 | | (8) | | | (8) | | 1,826 | 1,826 | | | |
| 100103117 | GARFIELD HEIGHTS | OH | | 04/21/2023 | | 128 | | (5) | | | (5) | | 123 | 123 | | | |
| 100128059 | EVANSVILLE | IN | | 09/08/2023 | | 1,134 | | 2 | | | 2 | | 1,136 | 1,136 | | | |
| 100111824 | CHATSWORTH | CA | | 06/29/2023 | | 314 | | 154 | | | 154 | | 468 | 468 | | | |
| 100029770 | BROKEN ARROW | OK | | 10/26/2018 | | 235 | | 60 | | | 60 | | 295 | 295 | | | |
| 100071729 | LEBANON | PA | | 10/14/2021 | | 447 | | (28) | | | (28) | | 419 | 419 | | | |
| 100103869 | MARION | OH | | 05/10/2023 | | 112 | | (4) | | | (4) | | 108 | 108 | | | |
| 100101781 | SOUTH BEND | IN | | 03/31/2023 | | 174 | | (4) | | | (4) | | 170 | 170 | | | |
| 100127047 | WILLIS | TX | | 08/30/2023 | | 885 | | (45) | | | (45) | | 840 | 840 | | | |
| 100146080 | HANOVER | PA | | 03/19/2024 | | 304 | | (19) | | | (19) | | 285 | 285 | | | |
| 100146220 | CEDAR GROVE | NJ | | 03/19/2024 | | 2,033 | | (129) | | | (129) | | 1,904 | 1,904 | | | |
| 100126651 | POWDER SPRINGS | GA | | 08/30/2023 | | 188 | | 107 | | | 107 | | 295 | 295 | | | |
| 100149707 | MANSFIELD | CT | | 04/26/2024 | | 52 | | (2) | | | (2) | | 50 | 50 | | | |
| 100112883 | CHICKASAW | AL | | 06/29/2023 | | 601 | | 8 | | | 8 | | 609 | 609 | | | |
| 100101591 | WARNER ROBINS | GA | | 04/26/2023 | | 226 | | (2) | | | (2) | | 224 | 224 | | | |
| 100055294 | APOLLO BEACH | FL | | 03/23/2021 | | 589 | | (25) | | | (25) | | 564 | 564 | | | |
| 100080956 | CARY | NC | | 03/18/2022 | | 720 | | 7 | | | 7 | | 727 | 727 | | | |
| 100043678 | MESA | AZ | | 08/13/2020 | | 299 | | (13) | | | (13) | | 286 | 286 | | | |
| 100115191 | CLEVELAND | OH | | 07/17/2023 | | 161 | | (3) | | | (3) | | 158 | 158 | | | |
| 100156860 | MANSFIELD | CT | | 06/27/2024 | | 156 | | (5) | | | (5) | | 151 | 151 | | | |
| 100011266 | HAW RIVER | NC | | 01/27/2017 | | 80 | | 10 | | | 10 | | 90 | 90 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100064733 | REYNOLDSBURG | OH | | 07/14/2021 | | 1,125 | | (59) | | | (59) | | 1,066 | 1,066 | | | |
| 100047168 | FLOWERY BRANCH | GA | | 11/20/2020 | | 420 | | (86) | | | (86) | | 334 | 334 | | | |
| 100146267 | RINCON | GA | | 03/19/2024 | | 320 | | (19) | | | (19) | | 301 | 301 | | | |
| 100116240 | MARKHAM | IL | | 07/20/2023 | | 376 | | 43 | | | 43 | | 419 | 419 | | | |
| 100029700 | HUMBLE | TX | | 10/26/2018 | | 552 | | 50 | | | 50 | | 602 | 602 | | | |
| 100025986 | ELGIN | SC | | 09/20/2018 | | 1,178 | | 7 | | | 7 | | 1,185 | 1,185 | | | |
| 100129868 | CLEVELAND | OH | | 09/27/2023 | | 143 | | (5) | | | (5) | | 138 | 138 | | | |
| 100060483 | YOUNGSTOWN | OH | | 06/01/2021 | | 485 | | 2 | | | 2 | | 487 | 487 | | | |
| 100141134 | CLEVELAND | OH | | 01/30/2024 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100053696 | SAINT LOUIS | MO | | 03/23/2021 | | 474 | | (19) | | | (19) | | 455 | 455 | | | |
| 100043421 | PHILADELPHIA | PA | | 08/13/2020 | | 272 | | 21 | | | 21 | | 293 | 293 | | | |
| 100049698 | INDIANAPOLIS | IN | | 11/20/2020 | | 152 | | (39) | | | (39) | | 113 | 113 | | | |
| 100115217 | HAMILTON | NJ | | 07/17/2023 | | 205 | | (6) | | | (6) | | 199 | 199 | | | |
| 100133966 | BALTIMORE | MD | | 10/25/2023 | | 162 | | (2) | | | (2) | | 160 | 160 | | | |
| 100063680 | WADENA | MN | | 07/01/2021 | | 332 | | | | | | | 332 | 332 | | | |
| 100157758 | OXNARD | CA | | 07/02/2024 | | 753 | | (31) | | | (31) | | 722 | 722 | | | |
| 100114441 | BLAINE | TN | | 06/29/2023 | | 228 | | 14 | | | 14 | | 242 | 242 | | | |
| 100064677 | LAS VEGAS | NV | | 07/14/2021 | | 413 | | (26) | | | (26) | | 387 | 387 | | | |
| 100111265 | PARK RIDGE | IL | | 06/29/2023 | | 279 | | 115 | | | 115 | | 394 | 394 | | | |
| 100155419 | LAKE IN THE HILLS | IL | | 06/18/2024 | | 205 | | (17) | | | (17) | | 188 | 188 | | | |
| 100092069 | LAKE CHARLES | LA | | 02/09/2023 | | 398 | | (10) | | | (10) | | 388 | 388 | | | |
| 100031089 | CHICAGO | IL | | 03/29/2019 | | 294 | | 323 | | | 323 | | 617 | 617 | | | |
| 100011337 | CRIDERSVILLE | OH | | 12/23/2016 | | 910 | | 18 | | | 18 | | 928 | 928 | | | |
| 100088234 | COLUMBUS | GA | | 10/17/2022 | | 261 | | (5) | | | (5) | | 256 | 256 | | | |
| 100043210 | MT PLEASANT | SC | | 08/13/2020 | | 464 | | (31) | | | (31) | | 433 | 433 | | | |
| 100099838 | ST. LOUIS | MO | | 02/28/2023 | | 175 | | (5) | | | (5) | | 170 | 170 | | | |
| 100012128 | TAMPA | FL | | 03/08/2017 | | 598 | | 31 | | | 31 | | 629 | 629 | | | |
| 100023706 | ALBUQUERQUE | NM | | 09/04/2018 | | 768 | | (24) | | | (24) | | 744 | 744 | | | |
| 100111013 | RINCHO CUCAMONGA | CA | | 06/29/2023 | | 2,039 | | 39 | | | 39 | | 2,078 | 2,078 | | | |
| 100113312 | COLUMBUS | OH | | 06/29/2023 | | 443 | | 108 | | | 108 | | 551 | 551 | | | |
| 100023525 | ROUND LAKE | IL | | 09/04/2018 | | 4,201 | | (131) | | | (131) | | 4,070 | 4,070 | | | |
| 100113582 | AZTEC | NM | | 06/29/2023 | | 276 | | 143 | | | 143 | | 419 | 419 | | | |
| 100026249 | CICERO | IL | | 09/20/2018 | | 240 | | 46 | | | 46 | | 286 | 286 | | | |
| 100112953 | MELBOURNE | FL | | 06/29/2023 | | 232 | | 135 | | | 135 | | 367 | 367 | | | |
| 100045489 | YORK | SC | | 11/25/2020 | | 188 | | (23) | | | (23) | | 165 | 165 | | | |
| 100077461 | OSCEOLA | AR | | 01/03/2022 | | 149 | | (4) | | | (4) | | 145 | 145 | | | |
| 100055631 | HIGHLAND SPRINGS | VA | | 03/23/2021 | | 1,031 | | (74) | | | (74) | | 957 | 957 | | | |
| 100061842 | SOUTH PARK | PA | | 07/01/2021 | | 630 | | (2) | | | (2) | | 628 | 628 | | | |
| 100099757 | CLEVELAND | OH | | 02/28/2023 | | 201 | | (4) | | | (4) | | 197 | 197 | | | |
| 100028736 | NORTH PORT | FL | | 10/26/2018 | | 278 | | 64 | | | 64 | | 342 | 342 | | | |
| 100065714 | JACKSONVILLE | FL | | 07/28/2021 | | 378 | | (21) | | | (21) | | 357 | 357 | | | |
| 100061023 | PHILADELPHIA | PA | | 06/01/2021 | | 997 | | 4 | | | 4 | | 1,001 | 1,001 | | | |
| 100158803 | SMITHVILLE | TN | | 07/10/2024 | | 155,632 | | (5,475) | | | (5,475) | | 150,157 | 150,157 | | | |
| 100047851 | GREEN BAY | WI | | 11/20/2020 | | 268 | | 6 | | | 6 | | 274 | 274 | | | |
| 100111557 | DOUGLASVILLE | GA | | 06/29/2023 | | 272 | | 111 | | | 111 | | 383 | 383 | | | |
| 100048619 | ROCK HILL | SC | | 11/20/2020 | | 1,141 | | (125) | | | (125) | | 1,016 | 1,016 | | | |
| 100064708 | PETERSBURG | VA | | 07/14/2021 | | 919 | | (52) | | | (52) | | 867 | 867 | | | |
| 100067007 | CINCINNATI | OH | | 08/02/2021 | | 487 | | 8 | | | 8 | | 495 | 495 | | | |
| 100055837 | NEWTON | NC | | 03/23/2021 | | 253 | | (7) | | | (7) | | 246 | 246 | | | |
| 100145918 | JACKSONVILLE | FL | | 03/19/2024 | | 318 | | (20) | | | (20) | | 298 | 298 | | | |
| 100057606 | BROWNSVILLE | TX | | 06/30/2021 | | 1,042 | | (52) | | | (52) | | 990 | 990 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126964 | SANDY | UT | | 08/30/2023 | | 2,555 | | (169) | | | (169) | | 2,386 | 2,386 | | | |
| 100013343 | MERIDIAN | CA | | 05/25/2017 | | 351 | | 142 | | | 142 | | 493 | 493 | | | |
| 100048517 | HIGHTSTOWN | NJ | | 11/20/2020 | | 369 | | 8 | | | 8 | | 377 | 377 | | | |
| 100147198 | CLEVELAND | OH | | 03/28/2024 | | 52 | | (1) | | | (1) | | 51 | 51 | | | |
| 100013979 | APOPKA | FL | | 05/25/2017 | | 304 | | 35 | | | 35 | | 339 | 339 | | | |
| 100047227 | PAWTUCKET | RI | | 11/20/2020 | | 226 | | (51) | | | (51) | | 175 | 175 | | | |
| 100146139 | SUCCASUNNA | NJ | | 03/19/2024 | | 343 | | (21) | | | (21) | | 322 | 322 | | | |
| 100057635 | JACKSONVILLE | FL | | 06/30/2021 | | 422 | | (20) | | | (20) | | 402 | 402 | | | |
| 100025843 | BARSTOW | CA | | 09/20/2018 | | 426 | | 52 | | | 52 | | 478 | 478 | | | |
| 100091997 | GARFIELD HEIGHTS | OH | | 02/09/2023 | | 181 | | (6) | | | (6) | | 175 | 175 | | | |
| 100113169 | MIAMI | FL | | 06/29/2023 | | 2,268 | | 67 | | | 67 | | 2,335 | 2,335 | | | |
| 100064714 | WICKLIFFE | OH | | 07/14/2021 | | 787 | | (44) | | | (44) | | 743 | 743 | | | |
| 100071649 | MELISSA | TX | | 10/14/2021 | | 3,397 | | (88) | | | (88) | | 3,309 | 3,309 | | | |
| 100045967 | OCALA | FL | | 11/25/2020 | | 448 | | (115) | | | (115) | | 333 | 333 | | | |
| 100053585 | LEAGUE CITY | TX | | 03/23/2021 | | 1,535 | | (16) | | | (16) | | 1,519 | 1,519 | | | |
| 100108401 | CLEVELAND | OH | | 05/25/2023 | | 153 | | (5) | | | (5) | | 148 | 148 | | | |
| 100054679 | COLUMBIA | SC | | 03/23/2021 | | 220 | | 15 | | | 15 | | 235 | 235 | | | |
| 100084749 | FORT MYERS | FL | | 08/02/2022 | | 10,594 | | (945) | | | (945) | | 9,649 | 9,649 | | | |
| 100011751 | CLEVELAND | NY | | 03/08/2017 | | 1,998 | | 127 | | | 127 | | 2,125 | 2,125 | | | |
| 100114249 | BRIDGEPORT | CT | | 06/29/2023 | | 1,460 | | 78 | | | 78 | | 1,538 | 1,538 | | | |
| 100143547 | ST. LOUIS | MO | | 02/21/2024 | | 170 | | (8) | | | (8) | | 162 | 162 | | | |
| 100138991 | UKIAH | CA | | 12/21/2023 | | 1,724 | | 65 | | | 65 | | 1,789 | 1,789 | | | |
| 100113775 | ADDISON | IL | | 06/29/2023 | | 411 | | 216 | | | 216 | | 627 | 627 | | | |
| 100053605 | RALEIGH | NC | | 03/23/2021 | | 364 | | (21) | | | (21) | | 343 | 343 | | | |
| 100103107 | MEMPHIS | TN | | 04/21/2023 | | 229 | | (6) | | | (6) | | 223 | 223 | | | |
| 100044902 | STONE MOUNTAIN | GA | | 11/19/2020 | | 3,295 | | (251) | | | (251) | | 3,044 | 3,044 | | | |
| 100155836 | FRONT ROYAL | VA | | 06/18/2024 | | 405 | | (17) | | | (17) | | 388 | 388 | | | |
| 100117046 | GREENSBORO | NC | | 07/20/2023 | | 320 | | 39 | | | 39 | | 359 | 359 | | | |
| 100112225 | WILLINGBORO | NJ | | 06/29/2023 | | 306 | | 136 | | | 136 | | 442 | 442 | | | |
| 100054340 | ABINGTON | PA | | 03/23/2021 | | 2,072 | | (47) | | | (47) | | 2,025 | 2,025 | | | |
| 100153435 | SCRANTON | PA | | 05/30/2024 | | 161 | | (3) | | | (3) | | 158 | 158 | | | |
| 100103799 | SAN ANTONIO | TX | | 05/10/2023 | | 193 | | (6) | | | (6) | | 187 | 187 | | | |
| 100134886 | INDIANAPOLIS | IN | | 10/30/2023 | | 6,021 | | (33) | | | (33) | | 5,988 | 5,988 | | | |
| 100010931 | PLANTATION | FL | | 12/23/2016 | | 918 | | 171 | | | 171 | | 1,089 | 1,089 | | | |
| 100071686 | FRANKLIN | VA | | 10/14/2021 | | 406 | | (29) | | | (29) | | 377 | 377 | | | |
| 100062024 | MOBILE | AL | | 07/01/2021 | | 1,033 | | (6) | | | (6) | | 1,027 | 1,027 | | | |
| 100075158 | COUNCIL BLUFFS | IA | | 12/01/2021 | | 637 | | (5) | | | (5) | | 632 | 632 | | | |
| 100048136 | LITTLE ELM | TX | | 11/20/2020 | | 333 | | (20) | | | (20) | | 313 | 313 | | | |
| 100063113 | LINCOLN | NE | | 07/01/2021 | | 638 | | 2 | | | 2 | | 640 | 640 | | | |
| 100126703 | OPA LOCKA | FL | | 08/30/2023 | | 887 | | 356 | | | 356 | | 1,243 | 1,243 | | | |
| 100024440 | ROMULUS | MI | | 09/20/2018 | | 544 | | 142 | | | 142 | | 686 | 686 | | | |
| 100155554 | PHOENIX | AZ | | 06/18/2024 | | 191 | | (14) | | | (14) | | 177 | 177 | | | |
| 100026525 | RIVERSIDE | CA | | 09/26/2018 | | 269 | | 476 | | | 476 | | 745 | 745 | | | |
| 100065357 | ARLINGTON | TX | | 07/28/2021 | | 74,298 | | (1,793) | | | (1,793) | | 72,505 | 72,505 | | | |
| 100146337 | HUMBLE | TX | | 03/19/2024 | | 250 | | (11) | | | (11) | | 239 | 239 | | | |
| 100028539 | COVINGTON | KY | | 10/26/2018 | | 251 | | 93 | | | 93 | | 344 | 344 | | | |
| 100012342 | WORCESTER | MA | | 04/28/2017 | | 586 | | 92 | | | 92 | | 678 | 678 | | | |
| 100103832 | ALBEMARLE | NC | | 05/10/2023 | | 176 | | (3) | | | (3) | | 173 | 173 | | | |
| 100055259 | MEMPHIS | TN | | 03/23/2021 | | 591 | | (38) | | | (38) | | 553 | 553 | | | |
| 100064067 | PASADENA | TX | | 07/01/2021 | | 1,582 | | 28 | | | 28 | | 1,610 | 1,610 | | | |
| 100045334 | CONVERSE | IN | | 11/25/2020 | | 439 | | 35 | | | 35 | | 474 | 474 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100155458 | LAS VEGAS | NV | | 06/18/2024 | | 95 | | (1) | | | (1) | | 94 | 94 | | | |
| 100064806 | TALLAHASSEE | FL | | 07/14/2021 | | 759 | | (34) | | | (34) | | 725 | 725 | | | |
| 100077419 | HASTINGS | NE | | 01/03/2022 | | 570 | | (7) | | | (7) | | 563 | 563 | | | |
| 100014883 | FLORISSANT | MO | | 11/21/2017 | | 1,564 | | 121 | | | 121 | | 1,685 | 1,685 | | | |
| 100146238 | BLAIRSTOWN | NJ | | 03/19/2024 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100103837 | SOUTH BEND | IN | | 05/10/2023 | | 175 | | (6) | | | (6) | | 169 | 169 | | | |
| 100060882 | MOBILE | AL | | 06/01/2021 | | 202 | | 1 | | | 1 | | 203 | 203 | | | |
| 100031164 | CORAL SPRINGS | FL | | 03/29/2019 | | 1,221 | | (23) | | | (23) | | 1,198 | 1,198 | | | |
| 100116947 | LAS VEGAS | NV | | 07/20/2023 | | 1,493 | | 507 | | | 507 | | 2,000 | 2,000 | | | |
| 100067053 | BUTLER | PA | | 08/02/2021 | | 405 | | 12 | | | 12 | | 417 | 417 | | | |
| 100012041 | WASHINGTON | IL | | 03/08/2017 | | 476 | | 67 | | | 67 | | 543 | 543 | | | |
| 100127096 | PRAIRIEVILLE | LA | | 08/30/2023 | | 516 | | 55 | | | 55 | | 571 | 571 | | | |
| 100064759 | CENTRAL CITY | SD | | 07/14/2021 | | 1,100 | | (54) | | | (54) | | 1,046 | 1,046 | | | |
| 100134634 | ERIE | PA | | 10/30/2023 | | 136 | | (4) | | | (4) | | 132 | 132 | | | |
| 100028734 | PALM BAY | FL | | 10/26/2018 | | 181 | | 72 | | | 72 | | 253 | 253 | | | |
| 100155658 | GONZALES | LA | | 06/18/2024 | | 202 | | (15) | | | (15) | | 187 | 187 | | | |
| 100064680 | STRONGSVILLE | OH | | 07/14/2021 | | 409 | | (26) | | | (26) | | 383 | 383 | | | |
| 100028093 | ORLAND HILLS | IL | | 10/26/2018 | | 317 | | 158 | | | 158 | | 475 | 475 | | | |
| 100017451 | HALLANDALE BEACH | FL | | 04/26/2018 | | 224 | | 9 | | | 9 | | 233 | 233 | | | |
| 100155336 | COLUMBUS | OH | | 07/19/2024 | | 121 | | (4) | | | (4) | | 117 | 117 | | | |
| 100155860 | FRESNO | CA | | 06/18/2024 | | 214 | | (15) | | | (15) | | 199 | 199 | | | |
| 100060730 | MUNCIE | IN | | 06/01/2021 | | 3,491 | | 16 | | | 16 | | 3,507 | 3,507 | | | |
| 100070818 | TROTWOOD | OH | | 10/01/2021 | | 311 | | (3) | | | (3) | | 308 | 308 | | | |
| 100145904 | WALDORF | MD | | 03/19/2024 | | 350 | | (20) | | | (20) | | 330 | 330 | | | |
| 100044256 | CLAYTON | NC | | 08/19/2020 | | 198 | | (4) | | | (4) | | 194 | 194 | | | |
| 100050165 | CINCINNATI | OH | | 11/20/2020 | | 1,268 | | (76) | | | (76) | | 1,192 | 1,192 | | | |
| 100155520 | CHESTERFIELD | VA | | 06/18/2024 | | 347 | | (24) | | | (24) | | 323 | 323 | | | |
| 100077194 | WARNER ROBINS | GA | | 01/03/2022 | | 646 | | (20) | | | (20) | | 626 | 626 | | | |
| 100127255 | OPA LOCKA | FL | | 08/30/2023 | | 899 | | 36 | | | 36 | | 935 | 935 | | | |
| 100064679 | HUDSON | FL | | 07/14/2021 | | 408 | | (27) | | | (27) | | 381 | 381 | | | |
| 100054770 | NEW BRIGHTON | PA | | 03/23/2021 | | 339 | | 7 | | | 7 | | 346 | 346 | | | |
| 100062105 | CONWAY | SC | | 07/01/2021 | | 451 | | (6) | | | (6) | | 445 | 445 | | | |
| 100013173 | BOYNTON BEACH | FL | | 05/25/2017 | | 241 | | 50 | | | 50 | | 291 | 291 | | | |
| 100060607 | MARRERO | LA | | 06/01/2021 | | 662 | | 3 | | | 3 | | 665 | 665 | | | |
| 100137650 | CROZET | VA | | 12/08/2023 | | 7,863 | | (156) | | | (156) | | 7,707 | 7,707 | | | |
| 100011433 | SAND LAKE | MI | | 01/27/2017 | | 418 | | 15 | | | 15 | | 433 | 433 | | | |
| 100062261 | NEW ORLEANS | LA | | 07/01/2021 | | 1,447 | | (26) | | | (26) | | 1,421 | 1,421 | | | |
| 100011160 | WEST OLIVE | MI | | 12/23/2016 | | 1,109 | | 118 | | | 118 | | 1,227 | 1,227 | | | |
| 100117041 | LEXINGTON | NC | | 07/20/2023 | | 948 | | 99 | | | 99 | | 1,047 | 1,047 | | | |
| 100155832 | LYNNWOOD | WA | | 06/18/2024 | | 201 | | (14) | | | (14) | | 187 | 187 | | | |
| 100063123 | ANDERSON | SC | | 07/01/2021 | | 580 | | (5) | | | (5) | | 575 | 575 | | | |
| 100079162 | CHICAGO | IL | | 02/24/2022 | | 391 | | (15) | | | (15) | | 376 | 376 | | | |
| 100091476 | CHICAGO | IL | | 01/20/2023 | | 173 | | (5) | | | (5) | | 168 | 168 | | | |
| 100049037 | HOPE MILLS | NC | | 11/20/2020 | | 474 | | (32) | | | (32) | | 442 | 442 | | | |
| 100155447 | FONTANA | CA | | 06/18/2024 | | 330 | | (24) | | | (24) | | 306 | 306 | | | |
| 100155494 | BOWIE | MD | | 06/18/2024 | | 327 | | (23) | | | (23) | | 304 | 304 | | | |
| 100113374 | HIALEAH | FL | | 06/29/2023 | | 250 | | (9) | | | (9) | | 241 | 241 | | | |
| 100069773 | ASHTABULA | OH | | 09/01/2021 | | 480 | | 13 | | | 13 | | 493 | 493 | | | |
| 100079053 | PHILADELPHIA | PA | | 02/24/2022 | | 390 | | (4) | | | (4) | | 386 | 386 | | | |
| 100017702 | DORCHESTER | MA | | 04/26/2018 | | 2,016 | | (110) | | | (110) | | 1,906 | 1,906 | | | |
| 100114370 | FLORENCE | NJ | | 06/29/2023 | | 130 | | 5 | | | 5 | | 135 | 135 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062941 | MONTICELLO | GA | | 07/01/2021 | | 631 | | (1) | | | (1) | | 630 | 630 | | | |
| 100061934 | BARTLESVILLE | OK | | 07/01/2021 | | 599 | | 3 | | | 3 | | 602 | 602 | | | |
| 100146125 | SURPRISE | AZ | | 03/19/2024 | | 309 | | (19) | | | (19) | | 290 | 290 | | | |
| 100067586 | ALAMO | TX | | 09/23/2021 | | 395 | | (25) | | | (25) | | 370 | 370 | | | |
| 100155731 | EVANS | GA | | 06/18/2024 | | 205 | | (14) | | | (14) | | 191 | 191 | | | |
| 100012039 | WILMINGTON | DE | | 03/08/2017 | | 1,143 | | 40 | | | 40 | | 1,183 | 1,183 | | | |
| 100155366 | SAVANNAH | GA | | 06/18/2024 | | 198 | | (14) | | | (14) | | 184 | 184 | | | |
| 100139357 | ROCHESTER | NY | | 12/28/2023 | | 144 | | (2) | | | (2) | | 142 | 142 | | | |
| 100115177 | CLEVELAND | OH | | 07/17/2023 | | 168 | | (3) | | | (3) | | 165 | 165 | | | |
| 100111861 | MANASSAS | VA | | 06/29/2023 | | 184 | | 15 | | | 15 | | 199 | 199 | | | |
| 100112149 | WESLEY CHAPEL | FL | | 06/29/2023 | | 188 | | 233 | | | 233 | | 421 | 421 | | | |
| 100113980 | ELLENWOOD | GA | | 06/29/2023 | | 1,961 | | (8) | | | (8) | | 1,953 | 1,953 | | | |
| 100063051 | LOUISVILLE | KY | | 07/01/2021 | | 601 | | | | | | | 601 | 601 | | | |
| 100028378 | TAMPA | FL | | 10/26/2018 | | 888 | | 173 | | | 173 | | 1,061 | 1,061 | | | |
| 100076185 | MEMPHIS | TN | | 01/07/2022 | | 420 | | (6) | | | (6) | | 414 | 414 | | | |
| 100012097 | AUBURN HILLS | MI | | 03/08/2017 | | 199 | | 35 | | | 35 | | 234 | 234 | | | |
| 100024640 | BAKERSFIELD | CA | | 09/20/2018 | | 587 | | 179 | | | 179 | | 766 | 766 | | | |
| 100046360 | ELDRED | NY | | 11/25/2020 | | 327 | | 18 | | | 18 | | 345 | 345 | | | |
| 100112371 | COLLEGE PLACE | WA | | 06/29/2023 | | 217 | | 15 | | | 15 | | 232 | 232 | | | |
| 100049538 | HOUSTON | TX | | 11/20/2020 | | 845 | | (150) | | | (150) | | 695 | 695 | | | |
| 100111684 | PLANT CITY | FL | | 06/29/2023 | | 992 | | 57 | | | 57 | | 1,049 | 1,049 | | | |
| 100028911 | JENSEN BEACH | FL | | 10/26/2018 | | 1,759 | | 397 | | | 397 | | 2,156 | 2,156 | | | |
| 100126664 | ELLENWOOD | GA | | 08/30/2023 | | 1,534 | | 49 | | | 49 | | 1,583 | 1,583 | | | |
| 100053475 | SMYRNA | DE | | 03/23/2021 | | 252 | | (40) | | | (40) | | 212 | 212 | | | |
| 100146439 | SALEM | OR | | 03/19/2024 | | 126 | | (4) | | | (4) | | 122 | 122 | | | |
| 100062325 | MILLBROOK | AL | | 07/01/2021 | | 1,261 | | (9) | | | (9) | | 1,252 | 1,252 | | | |
| 100114429 | KANNAPOLIS | NC | | 06/29/2023 | | 219 | | 105 | | | 105 | | 324 | 324 | | | |
| 100126942 | EAST SAINT LOUIS | IL | | 08/30/2023 | | 824 | | (35) | | | (35) | | 789 | 789 | | | |
| 100116984 | CHICAGO | IL | | 07/20/2023 | | 339 | | 60 | | | 60 | | 399 | 399 | | | |
| 100057981 | LITTLE ROCK | AR | | 06/30/2021 | | 413 | | (6) | | | (6) | | 407 | 407 | | | |
| 100063205 | MONTGOMERY | AL | | 07/01/2021 | | 379 | | 2 | | | 2 | | 381 | 381 | | | |
| 100023585 | CAPE CORAL | FL | | 09/04/2018 | | 1,108 | | (42) | | | (42) | | 1,066 | 1,066 | | | |
| 100077323 | GRANITE FALLS | NC | | 01/03/2022 | | 783 | | (18) | | | (18) | | 765 | 765 | | | |
| 100063064 | HAMILTON | OH | | 07/01/2021 | | 415 | | (3) | | | (3) | | 412 | 412 | | | |
| 100061022 | SAN ANTONIO | TX | | 06/01/2021 | | 621 | | 3 | | | 3 | | 624 | 624 | | | |
| 100157757 | NORTH BEND | OH | | 07/02/2024 | | 251 | | (10) | | | (10) | | 241 | 241 | | | |
| 100101778 | KANSAS CITY | MO | | 03/31/2023 | | 186 | | (3) | | | (3) | | 183 | 183 | | | |
| 100043693 | ARLINGTON | TX | | 08/13/2020 | | 1,206 | | (51) | | | (51) | | 1,155 | 1,155 | | | |
| 100112654 | SPRINGFIELD | VT | | 06/29/2023 | | 249 | | 134 | | | 134 | | 383 | 383 | | | |
| 100114217 | NORFOLK | VA | | 06/29/2023 | | 501 | | 110 | | | 110 | | 611 | 611 | | | |
| 100048113 | PALMDALE | CA | | 11/20/2020 | | 1,545 | | (38) | | | (38) | | 1,507 | 1,507 | | | |
| 100117306 | HOUSTON | TX | | 07/20/2023 | | 249 | | 17 | | | 17 | | 266 | 266 | | | |
| 100113200 | RICHMOND | VA | | 06/29/2023 | | 1,569 | | 89 | | | 89 | | 1,658 | 1,658 | | | |
| 100077565 | BATAVIA | NY | | 01/03/2022 | | 466 | | (6) | | | (6) | | 460 | 460 | | | |
| 100141173 | UNION CITY | GA | | 01/30/2024 | | 162 | | (2) | | | (2) | | 160 | 160 | | | |
| 100067057 | CHEEKTOWAGA | NY | | 08/02/2021 | | 680 | | 17 | | | 17 | | 697 | 697 | | | |
| 100155677 | GRAYSON | GA | | 06/18/2024 | | 299 | | (23) | | | (23) | | 276 | 276 | | | |
| 3340069299 | WELLFORD | SC | | 04/12/2024 | | 457,696 | | | | | | | 457,696 | 457,696 | | | |
| 100054543 | LAKELAND | GA | | 03/23/2021 | | 529 | | (78) | | | (78) | | 451 | 451 | | | |
| 100054090 | WATERVLIET | NY | | 03/23/2021 | | 1,433 | | 46 | | | 46 | | 1,479 | 1,479 | | | |
| 100011628 | POMPANO BEACH | FL | | 03/08/2017 | | 335 | | 111 | | | 111 | | 446 | 446 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011287 | MIAMI | FL | | 01/27/2017 | | 455 | | 57 | | | 57 | | 512 | 512 | | | |
| 100141130 | POTTSVILLE | PA | | 01/30/2024 | | 139 | | (4) | | | (4) | | 135 | 135 | | | |
| 100060561 | COVINGTON | KY | | 06/01/2021 | | 702 | | 3 | | | 3 | | 705 | 705 | | | |
| 100113995 | STROUDSBURG | PA | | 06/29/2023 | | 284 | | 14 | | | 14 | | 298 | 298 | | | |
| 100113067 | RIO RANCHO | NM | | 06/29/2023 | | 607 | | 218 | | | 218 | | 825 | 825 | | | |
| 100014568 | PROVIDENCE | RI | | 09/27/2017 | | 1,027 | | 51 | | | 51 | | 1,078 | 1,078 | | | |
| 100011013 | TEMPLE HILLS | MD | | 12/23/2016 | | 1,017 | | 6 | | | 6 | | 1,023 | 1,023 | | | |
| 100146047 | NAPLES | FL | | 03/19/2024 | | 968 | | (61) | | | (61) | | 907 | 907 | | | |
| 100028809 | KISSIMMEE | FL | | 10/26/2018 | | 772 | | 36 | | | 36 | | 808 | 808 | | | |
| 100064673 | LYNCHBURG | VA | | 07/14/2021 | | 398 | | (27) | | | (27) | | 371 | 371 | | | |
| 100000344 | BELLEVILLE | IL | | 09/27/2016 | | 627 | | 84 | | | 84 | | 711 | 711 | | | |
| 100062824 | EUFAULA | AL | | 07/01/2021 | | 568 | | (12) | | | (12) | | 556 | 556 | | | |
| 100155791 | FREDERICKSBURG | VA | | 06/18/2024 | | 775 | | (53) | | | (53) | | 722 | 722 | | | |
| 100055663 | HOUSTON | TX | | 03/23/2021 | | 1,059 | | (50) | | | (50) | | 1,009 | 1,009 | | | |
| 100045442 | DALTON | GA | | 11/25/2020 | | 1,188 | | 13 | | | 13 | | 1,201 | 1,201 | | | |
| 100066313 | INDIANAPOLIS | IN | | 08/02/2021 | | 580 | | (5) | | | (5) | | 575 | 575 | | | |
| 100055692 | NEW OXFORD | PA | | 03/23/2021 | | 205 | | (26) | | | (26) | | 179 | 179 | | | |
| 100000306 | HOUSTON | TX | | 09/27/2016 | | 774 | | 128 | | | 128 | | 902 | 902 | | | |
| 100057669 | HENRICO | VA | | 06/30/2021 | | 979 | | (17) | | | (17) | | 962 | 962 | | | |
| 100134857 | SAN ANTONIO | TX | | 10/30/2023 | | 167 | | (7) | | | (7) | | 160 | 160 | | | |
| 100146592 | BOCA RATON | FL | | 03/20/2024 | | 91 | | (9) | | | (9) | | 82 | 82 | | | |
| 100111485 | WINDSOR LOCKS | CT | | 06/29/2023 | | 217 | | 85 | | | 85 | | 302 | 302 | | | |
| 100063784 | MASSILLON | OH | | 07/01/2021 | | 479 | | 10 | | | 10 | | 489 | 489 | | | |
| 100014035 | CABOT | AR | | 05/25/2017 | | 860 | | 90 | | | 90 | | 950 | 950 | | | |
| 100110919 | ELKHART | IN | | 06/29/2023 | | 665 | | (42) | | | (42) | | 623 | 623 | | | |
| 100112126 | GREENSBORO | NC | | 06/29/2023 | | 887 | | 89 | | | 89 | | 976 | 976 | | | |
| 100062508 | MONTGOMERY | AL | | 07/01/2021 | | 425 | | (6) | | | (6) | | 419 | 419 | | | |
| 100119690 | YOUNGSTOWN | OH | | 08/08/2023 | | 159 | | (5) | | | (5) | | 154 | 154 | | | |
| 100049979 | OWOSSO | MI | | 11/20/2020 | | 333 | | (16) | | | (16) | | 317 | 317 | | | |
| 100146319 | BRAINTREE | MA | | 03/19/2024 | | 271 | | (17) | | | (17) | | 254 | 254 | | | |
| 100112801 | DANVILLE | IL | | 06/29/2023 | | 526 | | 235 | | | 235 | | 761 | 761 | | | |
| 100077481 | WESTLAND | MI | | 01/03/2022 | | 1,151 | | (12) | | | (12) | | 1,139 | 1,139 | | | |
| 100112434 | CEDAR RAPIDS | IA | | 06/29/2023 | | 354 | | 178 | | | 178 | | 532 | 532 | | | |
| 100099846 | CLEVELAND | OH | | 02/28/2023 | | 58 | | (2) | | | (2) | | 56 | 56 | | | |
| 100044042 | FRESNO | CA | | 08/19/2020 | | 678 | | 1 | | | 1 | | 679 | 679 | | | |
| 100111743 | SPOKANE | WA | | 06/29/2023 | | 298 | | 156 | | | 156 | | 454 | 454 | | | |
| 100161848 | CHESTER | PA | | 07/31/2024 | | 179 | | (3) | | | (3) | | 176 | 176 | | | |
| 100130059 | FORT WAYNE | IN | | 09/27/2023 | | 516 | | (13) | | | (13) | | 503 | 503 | | | |
| 100029730 | CUYAHOGA FALLS | OH | | 10/26/2018 | | 156 | | 21 | | | 21 | | 177 | 177 | | | |
| 100113491 | ATLANTA | GA | | 06/29/2023 | | 1,326 | | 22 | | | 22 | | 1,348 | 1,348 | | | |
| 100111952 | TOBYHANNA | PA | | 06/29/2023 | | 748 | | 172 | | | 172 | | 920 | 920 | | | |
| 100017078 | CHARLOTTE | NC | | 04/26/2018 | | 420 | | 22 | | | 22 | | 442 | 442 | | | |
| 100054766 | HASTINGS | MI | | 03/23/2021 | | 1,188 | | (72) | | | (72) | | 1,116 | 1,116 | | | |
| 100111443 | WASHINGTON | DC | | 06/29/2023 | | 336 | | 292 | | | 292 | | 628 | 628 | | | |
| 100053829 | SPRINGFIELD | OH | | 03/23/2021 | | 298 | | (34) | | | (34) | | 264 | 264 | | | |
| 100043453 | KALAMAZOO | MI | | 08/13/2020 | | 197 | | 9 | | | 9 | | 206 | 206 | | | |
| 100109910 | ROCKY MOUNT | NC | | 06/22/2023 | | 177 | | (4) | | | (4) | | 173 | 173 | | | |
| 100092068 | GARY | IN | | 02/09/2023 | | 168 | | (4) | | | (4) | | 164 | 164 | | | |
| 100114374 | POUGHKEEPSIE | NY | | 06/29/2023 | | 302 | | 207 | | | 207 | | 509 | 509 | | | |
| 100012839 | SUNRISE | FL | | 05/25/2017 | | 328 | | 106 | | | 106 | | 434 | 434 | | | |
| 100065209 | SAN ANTONIO | TX | | 07/14/2021 | | 460 | | (7) | | | (7) | | 453 | 453 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155710 | ELIZABETHTOWN | PA | | 06/18/2024 | | 215 | | (12) | | | (12) | | 203 | 203 | | | |
| 100101635 | MEMPHIS | TN | | 04/26/2023 | | 205 | | (9) | | | (9) | | 196 | 196 | | | |
| 100155654 | RIO RANCHO | NM | | 06/18/2024 | | 357 | | (20) | | | (20) | | 337 | 337 | | | |
| 100074717 | WATERVILLE | ME | | 12/01/2021 | | 860 | | (8) | | | (8) | | 852 | 852 | | | |
| 100061164 | SAINT PAUL | MN | | 06/01/2021 | | 710 | | 3 | | | 3 | | 713 | 713 | | | |
| 100031410 | PALM BAY | FL | | 03/29/2019 | | 1,748 | | 55 | | | 55 | | 1,803 | 1,803 | | | |
| 100054815 | TUCSON | AZ | | 03/23/2021 | | 222 | | 3 | | | 3 | | 225 | 225 | | | |
| 100146460 | TEXARKANA | TX | | 03/19/2024 | | 377 | | (15) | | | (15) | | 362 | 362 | | | |
| 100146570 | WILMINGTON | DE | | 03/19/2024 | | 324 | | (12) | | | (12) | | 312 | 312 | | | |
| 100075399 | SAN ANTONIO | TX | | 12/01/2021 | | 510 | | (13) | | | (13) | | 497 | 497 | | | |
| 100079618 | WAUKEGAN | IL | | 04/08/2022 | | 1,013 | | (12) | | | (12) | | 1,001 | 1,001 | | | |
| 100109913 | CLEVELAND | OH | | 06/22/2023 | | 182 | | (4) | | | (4) | | 178 | 178 | | | |
| 100127230 | TEMPE | AZ | | 08/30/2023 | | 1,007 | | 90 | | | 90 | | 1,097 | 1,097 | | | |
| 100060542 | CORPUS CHRISTI | TX | | 06/01/2021 | | 555 | | 2 | | | 2 | | 557 | 557 | | | |
| 100079023 | PAISLEY | FL | | 02/24/2022 | | 394 | | (9) | | | (9) | | 385 | 385 | | | |
| 100154785 | WARREN | MI | | 07/19/2024 | | 125 | | (4) | | | (4) | | 121 | 121 | | | |
| 100060880 | JACKSBORO | TN | | 06/01/2021 | | 648 | | 3 | | | 3 | | 651 | 651 | | | |
| 100126498 | MIAMI | FL | | 08/30/2023 | | 939 | | (64) | | | (64) | | 875 | 875 | | | |
| 100126601 | BILLINGS | MO | | 08/30/2023 | | 842 | | 103 | | | 103 | | 945 | 945 | | | |
| 100030549 | CHARLOTTE | NC | | 12/20/2018 | | 1,034 | | 2 | | | 2 | | 1,036 | 1,036 | | | |
| 100113332 | COATESVILLE | PA | | 06/29/2023 | | 406 | | 129 | | | 129 | | 535 | 535 | | | |
| 100113588 | NORFOLK | VA | | 06/29/2023 | | 237 | | 98 | | | 98 | | 335 | 335 | | | |
| 100012438 | MIAMI | FL | | 04/28/2017 | | 489 | | 108 | | | 108 | | 597 | 597 | | | |
| 100113063 | COVINGTON | GA | | 06/29/2023 | | 181 | | 76 | | | 76 | | 257 | 257 | | | |
| 100047439 | LAS VEGAS | NV | | 11/20/2020 | | 241 | | (36) | | | (36) | | 205 | 205 | | | |
| 100114490 | KING CITY | CA | | 06/29/2023 | | 1,520 | | (11) | | | (11) | | 1,509 | 1,509 | | | |
| 100064356 | LEAGUE CITY | TX | | 07/01/2021 | | 766 | | 7 | | | 7 | | 773 | 773 | | | |
| 100066412 | NEW IBERIA | LA | | 08/02/2021 | | 524 | | (6) | | | (6) | | 518 | 518 | | | |
| 100063156 | WESTLAKE | LA | | 07/01/2021 | | 835 | | 9 | | | 9 | | 844 | 844 | | | |
| 100112399 | RICHMOND | TX | | 06/29/2023 | | 1,108 | | (32) | | | (32) | | 1,076 | 1,076 | | | |
| 100065167 | INDEPENDENCE | MO | | 07/14/2021 | | 528 | | (11) | | | (11) | | 517 | 517 | | | |
| 100075226 | SAN ANGELO | TX | | 12/01/2021 | | 191 | | (3) | | | (3) | | 188 | 188 | | | |
| 100113140 | ORISKANY FALLS | NY | | 06/29/2023 | | 662 | | 2 | | | 2 | | 664 | 664 | | | |
| 100030214 | GLENDALE | AZ | | 12/20/2018 | | 1,291 | | 5 | | | 5 | | 1,296 | 1,296 | | | |
| 100114162 | WEST COLUMBIA | SC | | 06/29/2023 | | 1,078 | | 45 | | | 45 | | 1,123 | 1,123 | | | |
| 100065382 | COLTON | CA | | 07/28/2021 | | 1,360 | | (49) | | | (49) | | 1,311 | 1,311 | | | |
| 100043992 | FORT WORTH | TX | | 08/19/2020 | | 450 | | (30) | | | (30) | | 420 | 420 | | | |
| 100060755 | WICHITA | KS | | 06/01/2021 | | 438 | | 2 | | | 2 | | 440 | 440 | | | |
| 100068092 | KERNERSVILLE | NC | | 09/23/2021 | | 480 | | 31 | | | 31 | | 511 | 511 | | | |
| 100063805 | CRUM LYNNE | PA | | 07/01/2021 | | 160 | | | | | | | 160 | 160 | | | |
| 100043100 | CEDARBURG | WI | | 05/28/2020 | | 1,707 | | 90 | | | 90 | | 1,797 | 1,797 | | | |
| 100043825 | NEW BERLIN | WI | | 08/13/2020 | | 759 | | (3) | | | (3) | | 756 | 756 | | | |
| 100112677 | LAKE ARIEL | PA | | 06/29/2023 | | 1,222 | | 48 | | | 48 | | 1,270 | 1,270 | | | |
| 100043542 | LOUISBURG | NC | | 08/13/2020 | | 260 | | 1 | | | 1 | | 261 | 261 | | | |
| 100112127 | HAMPDEN | ME | | 06/29/2023 | | 450 | | 177 | | | 177 | | 627 | 627 | | | |
| 100053830 | PADEN | OK | | 03/23/2021 | | 195 | | (27) | | | (27) | | 168 | 168 | | | |
| 100043014 | ASHEBORO | NC | | 05/28/2020 | | 1,543 | | 38 | | | 38 | | 1,581 | 1,581 | | | |
| 100027843 | HARTFORD | CT | | 10/26/2018 | | 668 | | 126 | | | 126 | | 794 | 794 | | | |
| 100060895 | SAN BENITO | TX | | 06/01/2021 | | 438 | | 2 | | | 2 | | 440 | 440 | | | |
| 100049515 | BAKERSFIELD | CA | | 11/20/2020 | | 530 | | (40) | | | (40) | | 490 | 490 | | | |
| 100065502 | CUMBERLAND | MD | | 07/28/2021 | | 367 | | (15) | | | (15) | | 352 | 352 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155777 | UNION BEACH | NJ | | 06/18/2024 | | 407 | | (24) | | | (24) | | 383 | 383 | | | |
| 100155577 | BOTHELL | WA | | 06/18/2024 | | 49 | | (4) | | | (4) | | 45 | 45 | | | |
| 100072228 | MARIETTA | GA | | 11/01/2021 | | 667 | | (18) | | | (18) | | 649 | 649 | | | |
| 100062469 | PLATTE CITY | MO | | 07/01/2021 | | 586 | | (6) | | | (6) | | 580 | 580 | | | |
| 100012408 | RICHMOND | VA | | 04/28/2017 | | (456) | | 1,179 | | | 1,179 | | 723 | 723 | | | |
| 100029751 | WILMINGTON | DE | | 10/26/2018 | | 215 | | 68 | | | 68 | | 283 | 283 | | | |
| 100112641 | CALEDONIA | MO | | 06/29/2023 | | 167 | | 5 | | | 5 | | 172 | 172 | | | |
| 100127083 | DOUGLAS | GA | | 08/30/2023 | | 900 | | (28) | | | (28) | | 872 | 872 | | | |
| 100112288 | PHOENIX | AZ | | 06/29/2023 | | 985 | | 28 | | | 28 | | 1,013 | 1,013 | | | |
| 100011419 | CHAPMANSBORO | TN | | 12/23/2016 | | 449 | | 105 | | | 105 | | 554 | 554 | | | |
| 100152763 | COATESVILLE | PA | | 05/22/2024 | | 113 | | (5) | | | (5) | | 108 | 108 | | | |
| 100028312 | CUDAHY | WI | | 10/26/2018 | | 1,510 | | 77 | | | 77 | | 1,587 | 1,587 | | | |
| 100148070 | MCKINNEY | TX | | 04/10/2024 | | 7,765 | | (498) | | | (498) | | 7,267 | 7,267 | | | |
| 100029515 | NEWPORT NEWS | VA | | 10/26/2018 | | 127 | | 68 | | | 68 | | 195 | 195 | | | |
| 100108402 | INDIANAPOLIS | IN | | 05/25/2023 | | 172 | | (4) | | | (4) | | 168 | 168 | | | |
| 100156913 | PHILADELPHIA | PA | | 06/27/2024 | | 131 | | (6) | | | (6) | | 125 | 125 | | | |
| 100136865 | FORT WORTH | TX | | 11/27/2023 | | 77,226 | | 471 | | | 471 | | 77,697 | 77,697 | | | |
| 100101619 | TERRE HAUTE | IN | | 04/26/2023 | | 199 | | (7) | | | (7) | | 192 | 192 | | | |
| 100025779 | GREEN COVE SPRINGS | FL | | 09/20/2018 | | 1,973 | | 373 | | | 373 | | 2,346 | 2,346 | | | |
| 100013423 | CAPITOL HEIGHTS | MD | | 05/25/2017 | | 312 | | 550 | | | 550 | | 862 | 862 | | | |
| 100141145 | CAMDEN | NJ | | 01/30/2024 | | 165 | | (4) | | | (4) | | 161 | 161 | | | |
| 100055452 | HANOVER PARK | IL | | 03/23/2021 | | 853 | | (61) | | | (61) | | 792 | 792 | | | |
| 100126348 | PLYMOUTH | PA | | 08/30/2023 | | 157 | | (3) | | | (3) | | 154 | 154 | | | |
| 100138417 | NORTH CHARLESTON | SC | | 12/18/2023 | | 182 | | (17) | | | (17) | | 165 | 165 | | | |
| 100113224 | GREEN BAY | WI | | 06/29/2023 | | 421 | | 5 | | | 5 | | 426 | 426 | | | |
| 100135011 | CHICAGO | IL | | 10/30/2023 | | 7,733 | | 65 | | | 65 | | 7,798 | 7,798 | | | |
| 100012648 | SPRING HILL | FL | | 05/25/2017 | | 765 | | 287 | | | 287 | | 1,052 | 1,052 | | | |
| 100099839 | ST. LOUIS | MO | | 02/28/2023 | | 169 | | (4) | | | (4) | | 165 | 165 | | | |
| 100012830 | PHOENIX | AZ | | 05/25/2017 | | 214 | | 127 | | | 127 | | 341 | 341 | | | |
| 100155526 | CHULA VISTA | CA | | 06/18/2024 | | 181 | | (14) | | | (14) | | 167 | 167 | | | |
| 100114476 | BALTIMORE | MD | | 06/29/2023 | | 403 | | 171 | | | 171 | | 574 | 574 | | | |
| 100076274 | WHITEHALL | PA | | 01/07/2022 | | 1,449 | | (42) | | | (42) | | 1,407 | 1,407 | | | |
| 100155689 | SHADY SIDE | MD | | 06/18/2024 | | 296 | | (24) | | | (24) | | 272 | 272 | | | |
| 100108437 | MILWAUKEE | WI | | 05/25/2023 | | 146 | | (6) | | | (6) | | 140 | 140 | | | |
| 100078975 | SAINT LOUIS | MO | | 02/24/2022 | | 382 | | (11) | | | (11) | | 371 | 371 | | | |
| 100113170 | LEXINGTON | SC | | 06/29/2023 | | 1,863 | | 452 | | | 452 | | 2,315 | 2,315 | | | |
| 100137584 | GLASSBORO | NJ | | 12/08/2023 | | 14,682 | | (237) | | | (237) | | 14,445 | 14,445 | | | |
| 100012354 | BROOKSVILLE | FL | | 04/28/2017 | | 804 | | 58 | | | 58 | | 862 | 862 | | | |
| 100065472 | SAINT ROBERT | MO | | 07/28/2021 | | 363 | | (13) | | | (13) | | 350 | 350 | | | |
| 100081110 | FLORISSANT | MO | | 03/18/2022 | | 450 | | 11 | | | 11 | | 461 | 461 | | | |
| 100126362 | HAMMOND | IN | | 08/30/2023 | | 175 | | (4) | | | (4) | | 171 | 171 | | | |
| 100043670 | TAMPA | FL | | 08/13/2020 | | 881 | | (46) | | | (46) | | 835 | 835 | | | |
| 100048344 | FORT WORTH | TX | | 11/20/2020 | | 271 | | (20) | | | (20) | | 251 | 251 | | | |
| 100116931 | VERONA | PA | | 07/20/2023 | | 325 | | 64 | | | 64 | | 389 | 389 | | | |
| 100111573 | REX | GA | | 06/29/2023 | | 201 | | 150 | | | 150 | | 351 | 351 | | | |
| 100054806 | LOUISVILLE | KY | | 03/23/2021 | | 203 | | (21) | | | (21) | | 182 | 182 | | | |
| 100138954 | MIAMI | FL | | 12/21/2023 | | 252 | | 138 | | | 138 | | 390 | 390 | | | |
| 100060907 | EL PASO | TX | | 06/01/2021 | | 595 | | 2 | | | 2 | | 597 | 597 | | | |
| 100119832 | ISHPEMING | MI | | 08/08/2023 | | 147 | | (4) | | | (4) | | 143 | 143 | | | |
| 100126510 | WESTMINSTER | MD | | 08/30/2023 | | 904 | | (46) | | | (46) | | 858 | 858 | | | |
| 100026368 | MESA | AZ | | 09/26/2018 | | 840 | | 14 | | | 14 | | 854 | 854 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 3310053783 | WOODLAND PARK | CO | | 08/31/2023 | | 126,522 | | | | | | | 126,522 | 126,522 | | | |
| 100066026 | CARLYLE | IL | | 08/02/2021 | | 1,086 | | (5) | | | (5) | | 1,081 | 1,081 | | | |
| 100069499 | BRIGHTON | IL | | 09/01/2021 | | 146 | | (2) | | | (2) | | 144 | 144 | | | |
| 100050294 | MARYVILLE | TN | | 11/20/2020 | | 844 | | (187) | | | (187) | | 657 | 657 | | | |
| 100043337 | WISC RAPIDS | WI | | 08/13/2020 | | 1,734 | | (24) | | | (24) | | 1,710 | 1,710 | | | |
| 100025854 | TAMPA | FL | | 09/20/2018 | | 676 | | 60 | | | 60 | | 736 | 736 | | | |
| 100060572 | ALPINE | AL | | 06/01/2021 | | 439 | | 2 | | | 2 | | 441 | 441 | | | |
| 100112104 | ROLLING MEADOWS | IL | | 06/29/2023 | | 11,267 | | 618 | | | 618 | | 11,885 | 11,885 | | | |
| 100126359 | HAMMOND | IN | | 08/30/2023 | | 178 | | (3) | | | (3) | | 175 | 175 | | | |
| 100029922 | KATY | TX | | 12/20/2018 | | 1,717 | | (8) | | | (8) | | 1,709 | 1,709 | | | |
| 100077666 | MORRILL | NE | | 01/03/2022 | | 434 | | (8) | | | (8) | | 426 | 426 | | | |
| 100126961 | HUNTSVILLE | AL | | 08/30/2023 | | 985 | | (31) | | | (31) | | 954 | 954 | | | |
| 100137367 | MONTGOMERY | AL | | 12/01/2023 | | 117 | | (6) | | | (6) | | 111 | 111 | | | |
| 100126696 | HUTCHINSON | KS | | 08/30/2023 | | 230 | | 13 | | | 13 | | 243 | 243 | | | |
| 100017120 | JACKSONVILLE | NC | | 04/26/2018 | | 424 | | 30 | | | 30 | | 454 | 454 | | | |
| 100126807 | TAMPA | FL | | 08/30/2023 | | 198 | | 183 | | | 183 | | 381 | 381 | | | |
| 100053984 | ANDREWS | SC | | 03/23/2021 | | 231 | | (3) | | | (3) | | 228 | 228 | | | |
| 100069902 | DESOTO | TX | | 09/01/2021 | | 847 | | 13 | | | 13 | | 860 | 860 | | | |
| 100109837 | DETROIT | MI | | 06/22/2023 | | 95 | | (4) | | | (4) | | 91 | 91 | | | |
| 100147044 | DOVER | OH | | 03/27/2024 | | 518 | | (14) | | | (14) | | 504 | 504 | | | |
| 100126734 | BELLFLOWER | CA | | 08/30/2023 | | 478 | | 15 | | | 15 | | 493 | 493 | | | |
| 100028077 | SCHUYLERVILLE | NY | | 10/26/2018 | | 348 | | 257 | | | 257 | | 605 | 605 | | | |
| 100101755 | CHICAGO | IL | | 03/31/2023 | | 172 | | (6) | | | (6) | | 166 | 166 | | | |
| 100112114 | PORT JERVIS | NY | | 06/29/2023 | | 156 | | 148 | | | 148 | | 304 | 304 | | | |
| 100026397 | KISSIMMEE | FL | | 09/26/2018 | | 417 | | 224 | | | 224 | | 641 | 641 | | | |
| 100118045 | PARMA | OH | | 07/20/2023 | | 331 | | 62 | | | 62 | | 393 | 393 | | | |
| 100065013 | DEARBORN | MI | | 07/14/2021 | | 436 | | (14) | | | (14) | | 422 | 422 | | | |
| 100155843 | NORTH KINGSTOWN | RI | | 06/18/2024 | | 177 | | (13) | | | (13) | | 164 | 164 | | | |
| 100111484 | HOUSTON | TX | | 06/29/2023 | | 199 | | 118 | | | 118 | | 317 | 317 | | | |
| 100053702 | LOUISVILLE | KY | | 03/23/2021 | | 182 | | (10) | | | (10) | | 172 | 172 | | | |
| 100114053 | OPA LOCKA | FL | | 06/29/2023 | | 163 | | 8 | | | 8 | | 171 | 171 | | | |
| 100113430 | MIAMI | FL | | 06/29/2023 | | 269 | | 59 | | | 59 | | 328 | 328 | | | |
| 100155414 | TUCSON | AZ | | 06/18/2024 | | 67 | | (2) | | | (2) | | 65 | 65 | | | |
| 100155702 | JEFFERSON | GA | | 06/18/2024 | | 76 | | (5) | | | (5) | | 71 | 71 | | | |
| 100050104 | BIRMINGHAM | AL | | 11/20/2020 | | 278 | | (1) | | | (1) | | 277 | 277 | | | |
| 100047892 | SAINT CLAIR SHORES | MI | | 11/20/2020 | | 1,123 | | (64) | | | (64) | | 1,059 | 1,059 | | | |
| 100113597 | CAPITOL HEIGHTS | MD | | 06/29/2023 | | 3,531 | | 551 | | | 551 | | 4,082 | 4,082 | | | |
| 100011443 | CHICAGO | IL | | 12/23/2016 | | 1,468 | | 44 | | | 44 | | 1,512 | 1,512 | | | |
| 100140028 | NORTH RICHLAND HILLS | TX | | 01/09/2024 | | 4,441 | | (86) | | | (86) | | 4,355 | 4,355 | | | |
| 100143537 | GREENSBORO | NC | | 02/21/2024 | | 94 | | (3) | | | (3) | | 91 | 91 | | | |
| 100054985 | HENDERSON | KY | | 03/23/2021 | | 515 | | (58) | | | (58) | | 457 | 457 | | | |
| 100014884 | HAMILTON | NJ | | 11/21/2017 | | 536 | | 164 | | | 164 | | 700 | 700 | | | |
| 100049395 | STUART | FL | | 11/20/2020 | | 1,386 | | 156 | | | 156 | | 1,542 | 1,542 | | | |
| 100066587 | WARREN | MI | | 08/02/2021 | | 150 | | (2) | | | (2) | | 148 | 148 | | | |
| 100067361 | EDNA | TX | | 08/02/2021 | | 412 | | 2 | | | 2 | | 414 | 414 | | | |
| 100126830 | CHICAGO | IL | | 08/30/2023 | | 1,939 | | 128 | | | 128 | | 2,067 | 2,067 | | | |
| 100077217 | BARNHART | MO | | 01/03/2022 | | 484 | | (1) | | | (1) | | 483 | 483 | | | |
| 100126494 | WOODBURN | OR | | 08/30/2023 | | 1,041 | | (63) | | | (63) | | 978 | 978 | | | |
| 100064728 | YORK | PA | | 07/14/2021 | | 513 | | (27) | | | (27) | | 486 | 486 | | | |
| 100113469 | CHICAGO | IL | | 06/29/2023 | | 257 | | 97 | | | 97 | | 354 | 354 | | | |
| 100155867 | WARRENTON | VA | | 06/18/2024 | | 215 | | (15) | | | (15) | | 200 | 200 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100147283 | KANSAS CITY | MO | | 03/28/2024 | | 112 | | (3) | | | (3) | | 109 | 109 | | | |
| 100155726 | CLANCY | MT | | 06/18/2024 | | 555 | | (45) | | | (45) | | 510 | 510 | | | |
| 100014488 | KANSAS CITY | MO | | 09/27/2017 | | 991 | | 73 | | | 73 | | 1,064 | 1,064 | | | |
| 100076017 | HOUSTON | TX | | 01/07/2022 | | 799 | | (25) | | | (25) | | 774 | 774 | | | |
| 100053902 | HYATTSVILLE | MD | | 03/23/2021 | | 1,295 | | (37) | | | (37) | | 1,258 | 1,258 | | | |
| 100074676 | BROWNS MILLS | NJ | | 12/01/2021 | | 430 | | (10) | | | (10) | | 420 | 420 | | | |
| 100061575 | SAN ANTONIO | TX | | 07/01/2021 | | 307 | | (4) | | | (4) | | 303 | 303 | | | |
| 100114320 | RICHLAND | NJ | | 06/29/2023 | | 270 | | 220 | | | 220 | | 490 | 490 | | | |
| 100108356 | CHICAGO | IL | | 05/25/2023 | | 162 | | (3) | | | (3) | | 159 | 159 | | | |
| 100062736 | PACKWOOD | IA | | 07/01/2021 | | 605 | | (7) | | | (7) | | 598 | 598 | | | |
| 100126552 | BLUE ISLAND | IL | | 08/30/2023 | | 324 | | 273 | | | 273 | | 597 | 597 | | | |
| 100060458 | DELMONT | PA | | 06/01/2021 | | 520 | | 2 | | | 2 | | 522 | 522 | | | |
| 100011426 | LITTLE ELM | TX | | 12/23/2016 | | 1,149 | | 65 | | | 65 | | 1,214 | 1,214 | | | |
| 100138988 | BETHEL | OH | | 12/21/2023 | | 289 | | 146 | | | 146 | | 435 | 435 | | | |
| 100064686 | FLOWER MOUND | TX | | 07/14/2021 | | 944 | | (54) | | | (54) | | 890 | 890 | | | |
| 100062494 | MORROW | GA | | 07/01/2021 | | 286 | | (2) | | | (2) | | 284 | 284 | | | |
| 100155773 | FORT MILL | SC | | 06/18/2024 | | 69 | | (4) | | | (4) | | 65 | 65 | | | |
| 100047955 | LITTLE ROCK | AR | | 11/20/2020 | | 199 | | (32) | | | (32) | | 167 | 167 | | | |
| 100112131 | SAVANNAH | GA | | 06/29/2023 | | 1,095 | | (75) | | | (75) | | 1,020 | 1,020 | | | |
| 100011863 | ROCHESTER | NY | | 03/08/2017 | | 1,131 | | 184 | | | 184 | | 1,315 | 1,315 | | | |
| 100000376 | SHELBYVILLE | TN | | 09/27/2016 | | 345 | | (21) | | | (21) | | 324 | 324 | | | |
| 100054557 | FLINT | MI | | 03/23/2021 | | 123 | | (42) | | | (42) | | 81 | 81 | | | |
| 100155557 | NEW CASTLE | DE | | 06/18/2024 | | 364 | | (26) | | | (26) | | 338 | 338 | | | |
| 100126349 | PLYMOUTH | PA | | 08/30/2023 | | 154 | | (3) | | | (3) | | 151 | 151 | | | |
| 100111439 | MC LEANSVILLE | NC | | 06/29/2023 | | 618 | | 203 | | | 203 | | 821 | 821 | | | |
| 100155837 | HAMPTON | VA | | 06/18/2024 | | 165 | | (12) | | | (12) | | 153 | 153 | | | |
| 100153454 | WASHINGTON | PA | | 05/30/2024 | | 135 | | (5) | | | (5) | | 130 | 130 | | | |
| 100069008 | STAFFORD | TX | | 09/01/2021 | | 719 | | (11) | | | (11) | | 708 | 708 | | | |
| 100028549 | ANNA | TX | | 10/26/2018 | | 394 | | 1 | | | 1 | | 395 | 395 | | | |
| 100113093 | ALBUQUERQUE | NM | | 06/29/2023 | | 513 | | 156 | | | 156 | | 669 | 669 | | | |
| 100126876 | HIALEAH | FL | | 08/30/2023 | | 289 | | 169 | | | 169 | | 458 | 458 | | | |
| 100156677 | DETROIT | MI | | 06/24/2024 | | 129 | | (8) | | | (8) | | 121 | 121 | | | |
| 100069447 | HILLSVILLE | VA | | 09/01/2021 | | 472 | | (4) | | | (4) | | 468 | 468 | | | |
| 100064716 | MOORE | OH | | 07/14/2021 | | 577 | | (32) | | | (32) | | 545 | 545 | | | |
| 100072437 | UKIAH | CA | | 11/01/2021 | | 166 | | (3) | | | (3) | | 163 | 163 | | | |
| 100010979 | MAYVIEW | MO | | 12/23/2016 | | 294 | | 84 | | | 84 | | 378 | 378 | | | |
| 100129939 | CHICAGO | IL | | 09/27/2023 | | 154 | | (4) | | | (4) | | 150 | 150 | | | |
| 100113362 | FORT LAUDERDALE | FL | | 06/29/2023 | | 95 | | 36 | | | 36 | | 131 | 131 | | | |
| 100011304 | PROVIDENCE | RI | | 12/23/2016 | | 1,238 | | 148 | | | 148 | | 1,386 | 1,386 | | | |
| 100115280 | HENRYETTA | OK | | 07/17/2023 | | 545 | | (18) | | | (18) | | 527 | 527 | | | |
| 100101783 | CLEVELAND | OH | | 03/31/2023 | | 162 | | (5) | | | (5) | | 157 | 157 | | | |
| 100049530 | BREMEN | GA | | 11/20/2020 | | 3,058 | | (344) | | | (344) | | 2,714 | 2,714 | | | |
| 100076022 | WILKES BARRE | PA | | 01/07/2022 | | 411 | | (4) | | | (4) | | 407 | 407 | | | |
| 100127331 | GADSDEN | AL | | 08/30/2023 | | 302 | | 172 | | | 172 | | 474 | 474 | | | |
| 100060384 | HAMMOND | IN | | 06/01/2021 | | 467 | | 2 | | | 2 | | 469 | 469 | | | |
| 100061831 | VESTAL | NY | | 07/01/2021 | | 572 | | (8) | | | (8) | | 564 | 564 | | | |
| 100062010 | BARTLETT | TN | | 07/01/2021 | | 573 | | (10) | | | (10) | | 563 | 563 | | | |
| 100026362 | ORLANDO | FL | | 09/26/2018 | | 833 | | 57 | | | 57 | | 890 | 890 | | | |
| 100012020 | MIAMI | FL | | 03/08/2017 | | 1,037 | | 137 | | | 137 | | 1,174 | 1,174 | | | |
| 100063184 | STATESBORO | GA | | 07/01/2021 | | 463 | | (1) | | | (1) | | 462 | 462 | | | |
| 100064854 | PATERSON | NJ | | 07/14/2021 | | 388 | | (16) | | | (16) | | 372 | 372 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100047021 | GREENFIELD | OH | | 11/20/2020 | | 289 | | (7) | | | (7) | | 282 | 282 | | | |
| 100064156 | PEKIN | IL | | 07/01/2021 | | 1,002 | | 26 | | | 26 | | 1,028 | 1,028 | | | |
| 100127338 | ARCHIE | MO | | 08/30/2023 | | 1,182 | | 55 | | | 55 | | 1,237 | 1,237 | | | |
| 100155683 | LEXINGTON | SC | | 06/18/2024 | | 292 | | (21) | | | (21) | | 271 | 271 | | | |
| 100146373 | RICHMOND | TX | | 03/19/2024 | | 140 | | (2) | | | (2) | | 138 | 138 | | | |
| 100054231 | CHARLOTTE | NC | | 03/23/2021 | | 294 | | (18) | | | (18) | | 276 | 276 | | | |
| 100061171 | ENTERPRISE | AL | | 06/01/2021 | | 531 | | 2 | | | 2 | | 533 | 533 | | | |
| 100116686 | ORLANDO | FL | | 07/20/2023 | | 383 | | 109 | | | 109 | | 492 | 492 | | | |
| 100078960 | SAINT LOUIS | MO | | 02/24/2022 | | 405 | | (5) | | | (5) | | 400 | 400 | | | |
| 100069801 | REYNOLDSVILLE | PA | | 09/01/2021 | | 3,399 | | 104 | | | 104 | | 3,503 | 3,503 | | | |
| 100112891 | PLEASANT PLAI | OH | | 06/29/2023 | | 297 | | 75 | | | 75 | | 372 | 372 | | | |
| 100100350 | LOCH SHELDRAKE | NY | | 04/27/2023 | | 304 | | 20 | | | 20 | | 324 | 324 | | | |
| 100053484 | LAKELAND | FL | | 03/23/2021 | | 285 | | (17) | | | (17) | | 268 | 268 | | | |
| 100138440 | MONTGOMERY | AL | | 12/18/2023 | | 115 | | (6) | | | (6) | | 109 | 109 | | | |
| 100111707 | OSAGE BEACH | MO | | 06/29/2023 | | 294 | | 161 | | | 161 | | 455 | 455 | | | |
| 100155651 | PUYALLUP | WA | | 06/18/2024 | | 509 | | (37) | | | (37) | | 472 | 472 | | | |
| 100090705 | SYRACUSE | NY | | 12/29/2022 | | 155 | | 11 | | | 11 | | 166 | 166 | | | |
| 100077041 | HAMPTON | GA | | 01/03/2022 | | 146 | | (2) | | | (2) | | 144 | 144 | | | |
| 100112587 | TURBEVILLE | SC | | 06/29/2023 | | 291 | | 194 | | | 194 | | 485 | 485 | | | |
| 100112101 | HOUSTON | TX | | 06/29/2023 | | 1,249 | | 324 | | | 324 | | 1,573 | 1,573 | | | |
| 100062845 | OAK RIDGE | TN | | 07/01/2021 | | 477 | | (1) | | | (1) | | 476 | 476 | | | |
| 100023635 | SAN ANTONIO | TX | | 09/04/2018 | | 1,317 | | (32) | | | (32) | | 1,285 | 1,285 | | | |
| 100066562 | YORK | PA | | 08/02/2021 | | 548 | | (5) | | | (5) | | 543 | 543 | | | |
| 100011429 | BLACKWOOD | NJ | | 12/23/2016 | | 1,143 | | 219 | | | 219 | | 1,362 | 1,362 | | | |
| 100155449 | DOTHAN | AL | | 06/18/2024 | | 193 | | (12) | | | (12) | | 181 | 181 | | | |
| 100155846 | GILBERT | AZ | | 06/18/2024 | | 59 | | (4) | | | (4) | | 55 | 55 | | | |
| 100111305 | PORT HURON | MI | | 06/29/2023 | | 973 | | 48 | | | 48 | | 1,021 | 1,021 | | | |
| 100113240 | SEDONA | AZ | | 06/29/2023 | | 674 | | 51 | | | 51 | | 725 | 725 | | | |
| 100110072 | BALTIMORE | MD | | 06/23/2023 | | 184 | | (2) | | | (2) | | 182 | 182 | | | |
| 100078932 | NORTH MYRTLE BEACH | SC | | 02/24/2022 | | 413 | | 3 | | | 3 | | 416 | 416 | | | |
| 100043291 | DOWNEY | CA | | 08/13/2020 | | 1,052 | | (66) | | | (66) | | 986 | 986 | | | |
| 100128089 | ANTIOCH | TN | | 09/08/2023 | | 1,282 | | 86 | | | 86 | | 1,368 | 1,368 | | | |
| 100155792 | LAS VEGAS | NV | | 06/18/2024 | | 215 | | (14) | | | (14) | | 201 | 201 | | | |
| 100066117 | KOKOMO | IN | | 08/02/2021 | | 606 | | (1) | | | (1) | | 605 | 605 | | | |
| 100114290 | ELGIN | IL | | 06/29/2023 | | 1,234 | | 81 | | | 81 | | 1,315 | 1,315 | | | |
| 100115750 | FORT WORTH | TX | | 07/20/2023 | | 53,937 | | (904) | | | (904) | | 53,033 | 53,033 | | | |
| 100043141 | GALT | CA | | 05/28/2020 | | 1,218 | | 12 | | | 12 | | 1,230 | 1,230 | | | |
| 100053956 | PASADENA | TX | | 03/23/2021 | | 361 | | (12) | | | (12) | | 349 | 349 | | | |
| 100000610 | MIDDLETOWN | CT | | 09/27/2016 | | 1,231 | | 15 | | | 15 | | 1,246 | 1,246 | | | |
| 100055608 | COLUMBIA | PA | | 03/23/2021 | | 280 | | (41) | | | (41) | | 239 | 239 | | | |
| 100047172 | SARASOTA | FL | | 11/20/2020 | | 1,125 | | (76) | | | (76) | | 1,049 | 1,049 | | | |
| 100155827 | SMYRNA | GA | | 06/18/2024 | | 293 | | (20) | | | (20) | | 273 | 273 | | | |
| 100131727 | CHATTANOOGA | TN | | 10/06/2023 | | 161 | | | | | | | 161 | 161 | | | |
| 100061242 | HIRAM | GA | | 06/01/2021 | | 284 | | 1 | | | 1 | | 285 | 285 | | | |
| 100145959 | NAPERVILLE | IL | | 03/19/2024 | | 303 | | (19) | | | (19) | | 284 | 284 | | | |
| 100087293 | MYRTLE BEACH | SC | | 10/25/2022 | | 321 | | 29 | | | 29 | | 350 | 350 | | | |
| 100111766 | TEMPERANCE | MI | | 06/29/2023 | | 134 | | 6 | | | 6 | | 140 | 140 | | | |
| 100054055 | PINELLAS PARK | FL | | 03/23/2021 | | 274 | | (11) | | | (11) | | 263 | 263 | | | |
| 100077423 | CLAY | NY | | 01/03/2022 | | 379 | | (2) | | | (2) | | 377 | 377 | | | |
| 100076950 | DAVENPORT | FL | | 01/03/2022 | | 689 | | (9) | | | (9) | | 680 | 680 | | | |
| 100075263 | WYOMING | MI | | 12/01/2021 | | 380 | | (5) | | | (5) | | 375 | 375 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155488 | CYPRESS | CA | | 06/18/2024 | | 205 | | (12) | | | (12) | | 193 | 193 | | | |
| 100146068 | MIDDLEBURY | IN | | 03/19/2024 | | 370 | | (82) | | | (82) | | 288 | 288 | | | |
| 100155642 | NEWNAN | GA | | 06/18/2024 | | 567 | | (42) | | | (42) | | 525 | 525 | | | |
| 100064352 | PEORIA | IL | | 07/01/2021 | | 140 | | 5 | | | 5 | | 145 | 145 | | | |
| 100081099 | MEMPHIS | TN | | 03/18/2022 | | 446 | | 14 | | | 14 | | 460 | 460 | | | |
| 100146568 | KENT | WA | | 03/19/2024 | | 102 | | (6) | | | (6) | | 96 | 96 | | | |
| 100126576 | LAKELAND | FL | | 08/30/2023 | | 202 | | (12) | | | (12) | | 190 | 190 | | | |
| 100010799 | SAN ANTONIO | TX | | 12/23/2016 | | 517 | | (29) | | | (29) | | 488 | 488 | | | |
| 100029159 | CALDWELL | ID | | 10/26/2018 | | 146 | | 58 | | | 58 | | 204 | 204 | | | |
| 100112032 | MILWAUKEE | WI | | 06/29/2023 | | 288 | | 144 | | | 144 | | 432 | 432 | | | |
| 100077363 | NORRISTOWN | PA | | 01/03/2022 | | 497 | | (4) | | | (4) | | 493 | 493 | | | |
| 100024368 | REDDING | CA | | 09/20/2018 | | 1,521 | | (32) | | | (32) | | 1,489 | 1,489 | | | |
| 100136842 | BINGHAMTON | NY | | 11/27/2023 | | 119 | | (3) | | | (3) | | 116 | 116 | | | |
| 100060803 | BROWNSVILLE | TX | | 06/01/2021 | | 376 | | 2 | | | 2 | | 378 | 378 | | | |
| 100111625 | CHICAGO HEIGHTS | IL | | 06/29/2023 | | 265 | | 122 | | | 122 | | 387 | 387 | | | |
| 100070448 | PLEASANT HILL | MO | | 09/23/2021 | | 1,522 | | (58) | | | (58) | | 1,464 | 1,464 | | | |
| 100043869 | FORT WORTH | TX | | 08/19/2020 | | 172 | | (3) | | | (3) | | 169 | 169 | | | |
| 100079078 | WATERFORD | MI | | 02/24/2022 | | 405 | | (8) | | | (8) | | 397 | 397 | | | |
| 100047603 | OCONOMOWOC | WI | | 11/20/2020 | | 355 | | (55) | | | (55) | | 300 | 300 | | | |
| 100000612 | PHOENIX | AZ | | 09/27/2016 | | 461 | | 16 | | | 16 | | 477 | 477 | | | |
| 100100203 | EUCLID | OH | | 03/17/2023 | | 55 | | (1) | | | (1) | | 54 | 54 | | | |
| 100109894 | BALTIMORE | MD | | 06/22/2023 | | 158 | | (6) | | | (6) | | 152 | 152 | | | |
| 100114190 | LAWNDALE | NC | | 06/29/2023 | | 300 | | | | | | | 300 | 300 | | | |
| 100103195 | ATLANTIC CITY | NJ | | 04/21/2023 | | 167 | | (5) | | | (5) | | 162 | 162 | | | |
| 100047952 | FAIRBURN | GA | | 11/20/2020 | | 1,425 | | (57) | | | (57) | | 1,368 | 1,368 | | | |
| 100111574 | COVINGTON | GA | | 06/29/2023 | | 261 | | 139 | | | 139 | | 400 | 400 | | | |
| 100146418 | LOGANVILLE | GA | | 03/19/2024 | | 311 | | (18) | | | (18) | | 293 | 293 | | | |
| 100133997 | CLEVELAND | OH | | 10/25/2023 | | 148 | | (3) | | | (3) | | 145 | 145 | | | |
| 100112351 | JACKSONVILLE | FL | | 06/29/2023 | | 146 | | 10 | | | 10 | | 156 | 156 | | | |
| 100146324 | AUBURN | WA | | 03/19/2024 | | 274 | | (18) | | | (18) | | 256 | 256 | | | |
| 100146359 | BIRDSBORO | PA | | 03/19/2024 | | 277 | | (18) | | | (18) | | 259 | 259 | | | |
| 100146026 | SALEM | OR | | 03/19/2024 | | 273 | | (17) | | | (17) | | 256 | 256 | | | |
| 100126355 | HAMMOND | IN | | 08/30/2023 | | 188 | | (4) | | | (4) | | 184 | 184 | | | |
| 100101822 | MILWAUKEE | WI | | 03/31/2023 | | 136 | | (4) | | | (4) | | 132 | 132 | | | |
| 100025693 | CLEARWATER | FL | | 09/20/2018 | | 377 | | 134 | | | 134 | | 511 | 511 | | | |
| 100146515 | MELBOURNE | FL | | 03/19/2024 | | 273 | | (17) | | | (17) | | 256 | 256 | | | |
| 100113720 | BALTIMORE | MD | | 06/29/2023 | | 847 | | 13 | | | 13 | | 860 | 860 | | | |
| 100146233 | PRAIRIEVILLE | LA | | 03/19/2024 | | 284 | | (18) | | | (18) | | 266 | 266 | | | |
| 100146375 | OVERLAND PARK | KS | | 03/19/2024 | | 303 | | (19) | | | (19) | | 284 | 284 | | | |
| 100146194 | WATERBURY | CT | | 03/19/2024 | | 302 | | (19) | | | (19) | | 283 | 283 | | | |
| 100099853 | CHESTER | PA | | 02/28/2023 | | 153 | | (5) | | | (5) | | 148 | 148 | | | |
| 100115536 | SAINT ALBANS | WV | | 07/19/2023 | | 404 | | (4) | | | (4) | | 400 | 400 | | | |
| 100146535 | BATTLE GROUND | WA | | 03/19/2024 | | 310 | | (20) | | | (20) | | 290 | 290 | | | |
| 100146503 | MABLETON | GA | | 03/19/2024 | | 284 | | (18) | | | (18) | | 266 | 266 | | | |
| 100113123 | DESERT HOT SPRING | CA | | 06/29/2023 | | 841 | | 33 | | | 33 | | 874 | 874 | | | |
| 100076007 | NORTH LAS VEGAS | NV | | 01/07/2022 | | 422 | | (14) | | | (14) | | 408 | 408 | | | |
| 100146150 | HELENA | MT | | 03/19/2024 | | 295 | | (19) | | | (19) | | 276 | 276 | | | |
| 100146237 | LAFAYETTE | IN | | 03/19/2024 | | 280 | | (18) | | | (18) | | 262 | 262 | | | |
| 100054370 | MILWAUKEE | WI | | 03/23/2021 | | 243 | | 7 | | | 7 | | 250 | 250 | | | |
| 100043897 | WINTER PARK | FL | | 08/19/2020 | | 1,046 | | 11 | | | 11 | | 1,057 | 1,057 | | | |
| 100146304 | NORTH FORT MYERS | FL | | 03/19/2024 | | 306 | | (19) | | | (19) | | 287 | 287 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112043 | WEST SPRINGFIELD | MA | | 06/29/2023 | | 669 | | 20 | | | 20 | | 689 | 689 | | | |
| 100146276 | REISTERSTOWN | MD | | 03/19/2024 | | 372 | | (23) | | | (23) | | 349 | 349 | | | |
| 100113510 | ARNOLD | MO | | 06/29/2023 | | 1,344 | | 162 | | | 162 | | 1,506 | 1,506 | | | |
| 100050141 | DAYTON | OH | | 11/20/2020 | | 440 | | (90) | | | (90) | | 350 | 350 | | | |
| 100077011 | HOBART | IN | | 01/03/2022 | | 452 | | (17) | | | (17) | | 435 | 435 | | | |
| 100011907 | WELLINGTON | OH | | 03/08/2017 | | 912 | | 88 | | | 88 | | 1,000 | 1,000 | | | |
| 100146090 | ATLANTA | GA | | 03/19/2024 | | 299 | | (19) | | | (19) | | 280 | 280 | | | |
| 100146406 | TOUCHET | WA | | 03/19/2024 | | 283 | | (18) | | | (18) | | 265 | 265 | | | |
| 100025526 | PAINTER | VA | | 09/20/2018 | | 194 | | 40 | | | 40 | | 234 | 234 | | | |
| 100155442 | MCKINNEY | TX | | 06/18/2024 | | 241 | | (12) | | | (12) | | 229 | 229 | | | |
| 100046539 | ELDON | MO | | 11/25/2020 | | 330 | | (40) | | | (40) | | 290 | 290 | | | |
| 100130050 | SCRANTON | PA | | 09/27/2023 | | 168 | | (3) | | | (3) | | 165 | 165 | | | |
| 100071679 | BUFFALO | NY | | 10/14/2021 | | 1,502 | | (106) | | | (106) | | 1,396 | 1,396 | | | |
| 100072559 | SAINT LOUIS | MO | | 11/01/2021 | | 305 | | (3) | | | (3) | | 302 | 302 | | | |
| 100146540 | COLUMBIA | SC | | 03/19/2024 | | 273 | | (17) | | | (17) | | 256 | 256 | | | |
| 100129923 | BALTIMORE | MD | | 09/27/2023 | | 130 | | (5) | | | (5) | | 125 | 125 | | | |
| 100054607 | PINE BLUFF | AR | | 03/23/2021 | | 208 | | (20) | | | (20) | | 188 | 188 | | | |
| 100146371 | CULPEPPER | VA | | 03/19/2024 | | 277 | | (18) | | | (18) | | 259 | 259 | | | |
| 100028154 | DECATUR | GA | | 10/26/2018 | | 240 | | 71 | | | 71 | | 311 | 311 | | | |
| 100145997 | CLAIRTON | PA | | 03/19/2024 | | 270 | | (17) | | | (17) | | 253 | 253 | | | |
| 100062932 | REYNOLDSBURG | OH | | 07/01/2021 | | 1,155 | | (10) | | | (10) | | 1,145 | 1,145 | | | |
| 100045784 | RIPLEY | NY | | 11/25/2020 | | 491 | | (14) | | | (14) | | 477 | 477 | | | |
| 100146444 | SAVANNAH | GA | | 03/19/2024 | | 300 | | (19) | | | (19) | | 281 | 281 | | | |
| 100128028 | CINCINNATI | OH | | 09/08/2023 | | 596 | | 38 | | | 38 | | 634 | 634 | | | |
| 100076150 | SPRINGFIELD | OH | | 01/07/2022 | | 405 | | (13) | | | (13) | | 392 | 392 | | | |
| 100145973 | GLEN ALLEN | VA | | 03/19/2024 | | 320 | | (20) | | | (20) | | 300 | 300 | | | |
| 100000368 | SIX LAKES | MI | | 09/27/2016 | | 415 | | 56 | | | 56 | | 471 | 471 | | | |
| 100012495 | BROOKVILLE | OH | | 04/28/2017 | | 728 | | 11 | | | 11 | | 739 | 739 | | | |
| 100113003 | RAISIN CITY | CA | | 06/29/2023 | | 1,160 | | 152 | | | 152 | | 1,312 | 1,312 | | | |
| 100155570 | CALEXICO | CA | | 06/18/2024 | | 360 | | (23) | | | (23) | | 337 | 337 | | | |
| 100030004 | TAMPA | FL | | 12/20/2018 | | 1,343 | | 23 | | | 23 | | 1,366 | 1,366 | | | |
| 100054492 | SOUTH HOLLAND | IL | | 03/23/2021 | | 156 | | (28) | | | (28) | | 128 | 128 | | | |
| 100081428 | CITRUS HEIGHTS | CA | | 03/18/2022 | | 555 | | 14 | | | 14 | | 569 | 569 | | | |
| 100141282 | CHERRYVILLE | NC | | 01/30/2024 | | 141 | | (7) | | | (7) | | 134 | 134 | | | |
| 100114153 | BALTIMORE | MD | | 06/29/2023 | | 479 | | 136 | | | 136 | | 615 | 615 | | | |
| 100050254 | TUCSON | AZ | | 11/20/2020 | | 315 | | (17) | | | (17) | | 298 | 298 | | | |
| 100026840 | SHAFTER | CA | | 09/26/2018 | | 502 | | 46 | | | 46 | | 548 | 548 | | | |
| 100114086 | CLEMENTON | NJ | | 06/29/2023 | | 197 | | 171 | | | 171 | | 368 | 368 | | | |
| 100134661 | MARKHAM | IL | | 10/30/2023 | | 121 | | (2) | | | (2) | | 119 | 119 | | | |
| 100013330 | PALM BAY | FL | | 05/25/2017 | | 270 | | 35 | | | 35 | | 305 | 305 | | | |
| 100130367 | CLEVELAND | OH | | 09/28/2023 | | 116 | | (5) | | | (5) | | 111 | 111 | | | |
| 100115279 | HENRYETTA | OK | | 07/17/2023 | | 421 | | (16) | | | (16) | | 405 | 405 | | | |
| 100075298 | WILKES BARRE | PA | | 12/01/2021 | | 281 | | (8) | | | (8) | | 273 | 273 | | | |
| 100010677 | IDAHO FALLS | ID | | 12/23/2016 | | 327 | | 49 | | | 49 | | 376 | 376 | | | |
| 100064737 | FAYETTEVILLE | NC | | 07/14/2021 | | 484 | | (25) | | | (25) | | 459 | 459 | | | |
| 18487 | STAFFORD | TX | | 11/17/2004 | | 77,138 | | | | | | | 77,138 | 77,138 | | | |
| 100077353 | SUMMERVILLE | GA | | 01/03/2022 | | 445 | | (4) | | | (4) | | 441 | 441 | | | |
| 100145909 | CHERRY HILL | NJ | | 03/19/2024 | | 492 | | 12 | | | 12 | | 504 | 504 | | | |
| 100126633 | MADISON | TN | | 08/30/2023 | | 661 | | 10 | | | 10 | | 671 | 671 | | | |
| 100146357 | CHESTER | VA | | 03/19/2024 | | 300 | | (19) | | | (19) | | 281 | 281 | | | |
| 100128099 | CINCINNATI | OH | | 09/08/2023 | | 343 | | 22 | | | 22 | | 365 | 365 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100116235 | PORTSMOUTH | VA | | 07/20/2023 | | 355 | | 82 | | | 82 | | 437 | 437 | | | |
| 100146323 | PUNTA GORDA | FL | | 03/19/2024 | | 513 | | (32) | | | (32) | | 481 | 481 | | | |
| 100043547 | MIAMI | FL | | 08/13/2020 | | 1,371 | | (75) | | | (75) | | 1,296 | 1,296 | | | |
| 100061764 | GRAND BLANC | MI | | 07/01/2021 | | 1,009 | | (13) | | | (13) | | 996 | 996 | | | |
| 100062691 | EMPORIA | KS | | 07/01/2021 | | 562 | | (7) | | | (7) | | 555 | 555 | | | |
| 100146427 | TOMS RIVER | NJ | | 03/19/2024 | | 329 | | (21) | | | (21) | | 308 | 308 | | | |
| 100079002 | BEATRICE | NE | | 02/24/2022 | | 375 | | (9) | | | (9) | | 366 | 366 | | | |
| 100026568 | VIRGINIA BEACH | VA | | 09/26/2018 | | 343 | | 795 | | | 795 | | 1,138 | 1,138 | | | |
| 100010985 | COLLINSVILLE | IL | | 12/23/2016 | | 377 | | 59 | | | 59 | | 436 | 436 | | | |
| 100146179 | ROCKMART | GA | | 03/19/2024 | | 300 | | (19) | | | (19) | | 281 | 281 | | | |
| 100146236 | PUNTA GORDA | FL | | 03/19/2024 | | 283 | | (18) | | | (18) | | 265 | 265 | | | |
| 100063424 | DAYTON | KY | | 07/01/2021 | | 337 | | | | | | | 337 | 337 | | | |
| 100134859 | BALTIMORE | MD | | 10/30/2023 | | 141 | | (5) | | | (5) | | 136 | 136 | | | |
| 100054904 | PLEASANTVILLE | NJ | | 03/23/2021 | | 369 | | (35) | | | (35) | | 334 | 334 | | | |
| 100030349 | PINELLAS PARK | FL | | 12/20/2018 | | 1,269 | | 24 | | | 24 | | 1,293 | 1,293 | | | |
| 100067040 | ELIZABETH | PA | | 08/02/2021 | | 192 | | 4 | | | 4 | | 196 | 196 | | | |
| 100049836 | LEESVILLE | SC | | 11/20/2020 | | 630 | | (81) | | | (81) | | 549 | 549 | | | |
| 100157739 | PENSACOLA | FL | | 07/02/2024 | | 361 | | (16) | | | (16) | | 345 | 345 | | | |
| 100112991 | MILWAUKEE | WI | | 06/29/2023 | | 633 | | 91 | | | 91 | | 724 | 724 | | | |
| 100146443 | BELLA VISTA | AR | | 03/19/2024 | | 297 | | (19) | | | (19) | | 278 | 278 | | | |
| 100146143 | FAYETTEVILLE | AR | | 03/19/2024 | | 289 | | (18) | | | (18) | | 271 | 271 | | | |
| 100079148 | PITTSBURGH | PA | | 02/24/2022 | | 811 | | (9) | | | (9) | | 802 | 802 | | | |
| 100112682 | ALTAMONTE SPRINGS | FL | | 06/29/2023 | | 287 | | 179 | | | 179 | | 466 | 466 | | | |
| 100103807 | MUSKEGON | MI | | 05/10/2023 | | 160 | | (6) | | | (6) | | 154 | 154 | | | |
| 100112896 | SICKLERVILLE | NJ | | 06/29/2023 | | 240 | | 122 | | | 122 | | 362 | 362 | | | |
| 100113146 | LA PLACE | LA | | 06/29/2023 | | 880 | | 41 | | | 41 | | 921 | 921 | | | |
| 100053965 | FLORENCE | SC | | 03/23/2021 | | 277 | | (34) | | | (34) | | 243 | 243 | | | |
| 100145878 | GLEN BURNIE | MD | | 03/19/2024 | | 310 | | (19) | | | (19) | | 291 | 291 | | | |
| 100062924 | CRESTWOOD | KY | | 07/01/2021 | | 297 | | 1 | | | 1 | | 298 | 298 | | | |
| 100067039 | MEMPHIS | TN | | 08/02/2021 | | 498 | | 6 | | | 6 | | 504 | 504 | | | |
| 100145903 | FARMINGTON | MN | | 03/19/2024 | | 316 | | (20) | | | (20) | | 296 | 296 | | | |
| 100126597 | MONTGOMERY | AL | | 08/30/2023 | | 124 | | 4 | | | 4 | | 128 | 128 | | | |
| 100063384 | COVINGTON | GA | | 07/01/2021 | | 495 | | (5) | | | (5) | | 490 | 490 | | | |
| 100068316 | LAFAYETTE | IN | | 08/25/2021 | | 501 | | (6) | | | (6) | | 495 | 495 | | | |
| 100109832 | LUBBOCK | TX | | 06/22/2023 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100029947 | NORCROSS | GA | | 12/20/2018 | | 713 | | 38 | | | 38 | | 751 | 751 | | | |
| 100043563 | LYONS | NY | | 08/13/2020 | | 1,526 | | (39) | | | (39) | | 1,487 | 1,487 | | | |
| 100000591 | SCRANTON | PA | | 09/27/2016 | | 263 | | 24 | | | 24 | | 287 | 287 | | | |
| 100112033 | NAZARETH | PA | | 06/29/2023 | | 518 | | 44 | | | 44 | | 562 | 562 | | | |
| 100053771 | CHATTANOOGA | TN | | 03/23/2021 | | 1,051 | | (72) | | | (72) | | 979 | 979 | | | |
| 100101757 | AKRON | OH | | 03/31/2023 | | 155 | | (3) | | | (3) | | 152 | 152 | | | |
| 100162329 | SAN BERNARDINO | CA | | 08/06/2024 | | 243 | | (10) | | | (10) | | 233 | 233 | | | |
| 100161817 | ALLENTOWN | PA | | 07/31/2024 | | 158 | | (4) | | | (4) | | 154 | 154 | | | |
| 100055799 | HOBBS | NM | | 03/23/2021 | | 103 | | (29) | | | (29) | | 74 | 74 | | | |
| 100148984 | THOMPSONS STATION | TN | | 04/17/2024 | | 84 | | (3) | | | (3) | | 81 | 81 | | | |
| 100062828 | EL PASO | TX | | 07/01/2021 | | 542 | | (10) | | | (10) | | 532 | 532 | | | |
| 100030259 | GREENSBORO | NC | | 12/20/2018 | | 2,027 | | 15 | | | 15 | | 2,042 | 2,042 | | | |
| 100099774 | SPRING LAKE | MI | | 02/28/2023 | | 195 | | (4) | | | (4) | | 191 | 191 | | | |
| 100028022 | MIAMI | FL | | 10/26/2018 | | 363 | | 174 | | | 174 | | 537 | 537 | | | |
| 100030516 | LEAGUE CITY | TX | | 12/20/2018 | | 1,152 | | 2 | | | 2 | | 1,154 | 1,154 | | | |
| 100112380 | SHREVEPORT | LA | | 06/29/2023 | | 2,270 | | (15) | | | (15) | | 2,255 | 2,255 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127354 | PLEASANTVILLE | NJ | | 08/30/2023 | | 208 | | 189 | | | 189 | | 397 | 397 | | | |
| 100076260 | ANTIOCH | IL | | 01/07/2022 | | 483 | | (13) | | | (13) | | 470 | 470 | | | |
| 100054653 | WINDBER | PA | | 03/23/2021 | | 211 | | (18) | | | (18) | | 193 | 193 | | | |
| 100061805 | SAINT PETERSBURG | FL | | 07/01/2021 | | 328 | | (2) | | | (2) | | 326 | 326 | | | |
| 100113283 | WALLINGFORD | CT | | 06/29/2023 | | 398 | | 236 | | | 236 | | 634 | 634 | | | |
| 100044460 | CHARLOTTE | NC | | 11/19/2020 | | 246 | | (20) | | | (20) | | 226 | 226 | | | |
| 100054970 | CONWAY | SC | | 03/23/2021 | | 1,263 | | (31) | | | (31) | | 1,232 | 1,232 | | | |
| 100119942 | AKRON | OH | | 08/10/2023 | | 147 | | (2) | | | (2) | | 145 | 145 | | | |
| 100141107 | LEBANON | PA | | 01/30/2024 | | 157 | | (4) | | | (4) | | 153 | 153 | | | |
| 100146478 | CANTERBURY | CT | | 03/19/2024 | | 539 | | (35) | | | (35) | | 504 | 504 | | | |
| 100043313 | ROCK HILL | SC | | 08/13/2020 | | 183 | | (12) | | | (12) | | 171 | 171 | | | |
| 100028091 | MCDONOUGH | GA | | 10/26/2018 | | 231 | | 56 | | | 56 | | 287 | 287 | | | |
| 100114437 | COVINGTON | GA | | 06/29/2023 | | 885 | | 106 | | | 106 | | 991 | 991 | | | |
| 100113449 | HOLLYWOOD | FL | | 06/29/2023 | | 97 | | 20 | | | 20 | | 117 | 117 | | | |
| 100024962 | ALABASTER | AL | | 09/20/2018 | | 987 | | 10 | | | 10 | | 997 | 997 | | | |
| 100067217 | FORT WASHINGTON | MD | | 08/02/2021 | | 331 | | 8 | | | 8 | | 339 | 339 | | | |
| 100054698 | BREWTON | AL | | 03/23/2021 | | 179 | | (3) | | | (3) | | 176 | 176 | | | |
| 100114734 | TOPEKA | KS | | 07/07/2023 | | 173 | | (5) | | | (5) | | 168 | 168 | | | |
| 100139366 | YORK | PA | | 12/28/2023 | | 113 | | (4) | | | (4) | | 109 | 109 | | | |
| 100011030 | DETROIT | MI | | 12/23/2016 | | 1,617 | | 49 | | | 49 | | 1,666 | 1,666 | | | |
| 100141161 | WINDSOR | CT | | 01/30/2024 | | 169 | | (1) | | | (1) | | 168 | 168 | | | |
| 100064786 | HARTFORD | WI | | 07/14/2021 | | 425 | | (20) | | | (20) | | 405 | 405 | | | |
| 100112100 | COLUMBIANA | AL | | 06/29/2023 | | 245 | | 132 | | | 132 | | 377 | 377 | | | |
| 100145987 | NIXA | MO | | 03/19/2024 | | 313 | | (15) | | | (15) | | 298 | 298 | | | |
| 100044843 | CHARLOTTE | NC | | 11/19/2020 | | 370 | | 61 | | | 61 | | 431 | 431 | | | |
| 100000501 | BANNING | CA | | 09/27/2016 | | 992 | | 59 | | | 59 | | 1,051 | 1,051 | | | |
| 100000359 | SPARKS | NV | | 09/27/2016 | | 4,175 | | 388 | | | 388 | | 4,563 | 4,563 | | | |
| 100146495 | RIO RANCHO | NM | | 03/19/2024 | | 417 | | (26) | | | (26) | | 391 | 391 | | | |
| 100049824 | RICHTON PARK | IL | | 11/20/2020 | | 345 | | 37 | | | 37 | | 382 | 382 | | | |
| 100043642 | CLEVELAND | TN | | 08/13/2020 | | 679 | | (44) | | | (44) | | 635 | 635 | | | |
| 100026829 | SANTA TERESA | NM | | 09/26/2018 | | 307 | | 47 | | | 47 | | 354 | 354 | | | |
| 100020140 | PHILADELPHIA | PA | | 07/17/2018 | | 1,337 | | (16) | | | (16) | | 1,321 | 1,321 | | | |
| 100155402 | STONE MOUNTAIN | GA | | 06/18/2024 | | 305 | | (13) | | | (13) | | 292 | 292 | | | |
| 100127252 | CLEARWATER | FL | | 08/30/2023 | | 1,365 | | 31 | | | 31 | | 1,396 | 1,396 | | | |
| 100100208 | SOUTH BEND | IN | | 03/17/2023 | | 168 | | (6) | | | (6) | | 162 | 162 | | | |
| 100111505 | MIAMI | FL | | 06/29/2023 | | 640 | | 363 | | | 363 | | 1,003 | 1,003 | | | |
| 100111569 | AUSTELL | GA | | 06/29/2023 | | 200 | | 97 | | | 97 | | 297 | 297 | | | |
| 100136845 | MACON | GA | | 11/27/2023 | | 136 | | (5) | | | (5) | | 131 | 131 | | | |
| 100060807 | ELWOOD | IN | | 06/01/2021 | | 417 | | 2 | | | 2 | | 419 | 419 | | | |
| 100112853 | VEVAY | IN | | 06/29/2023 | | 166 | | (16) | | | (16) | | 150 | 150 | | | |
| 100115188 | CHARLEROI | PA | | 07/17/2023 | | 140 | | (5) | | | (5) | | 135 | 135 | | | |
| 100126769 | LAWRENCEVILLE | GA | | 08/30/2023 | | 2,375 | | 223 | | | 223 | | 2,598 | 2,598 | | | |
| 100138937 | RICEBORO | GA | | 12/21/2023 | | 1,089 | | 53 | | | 53 | | 1,142 | 1,142 | | | |
| 100068066 | STOCKBRIDGE | GA | | 09/23/2021 | | 1,259 | | (17) | | | (17) | | 1,242 | 1,242 | | | |
| 100011332 | BECKER | MN | | 12/23/2016 | | 1,259 | | (24) | | | (24) | | 1,235 | 1,235 | | | |
| 100067126 | HIGH POINT | NC | | 08/02/2021 | | 448 | | 2 | | | 2 | | 450 | 450 | | | |
| 100063425 | CANDOR | NY | | 07/01/2021 | | 168 | | (1) | | | (1) | | 167 | 167 | | | |
| 100070926 | COLLINSVILLE | IL | | 10/01/2021 | | 657 | | (9) | | | (9) | | 648 | 648 | | | |
| 100146006 | ROYAL PALM BEACH | FL | | 03/19/2024 | | 174 | | (11) | | | (11) | | 163 | 163 | | | |
| 100115283 | MARKHAM | IL | | 07/17/2023 | | 218 | | (8) | | | (8) | | 210 | 210 | | | |
| 100044249 | MOORHEAD | MN | | 08/19/2020 | | 242 | | 29 | | | 29 | | 271 | 271 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011529 | COLUMBIA | SC | | 03/08/2017 | | 456 | | 158 | | | 158 | | 614 | 614 | | | |
| 100129916 | CLEVELAND | OH | | 09/27/2023 | | 142 | | (5) | | | (5) | | 137 | 137 | | | |
| 100112814 | SOUTH HOLLAND | IL | | 06/29/2023 | | 1,368 | | 162 | | | 162 | | 1,530 | 1,530 | | | |
| 100063025 | YUMA | AZ | | 07/01/2021 | | 427 | | (6) | | | (6) | | 421 | 421 | | | |
| 100112532 | VIRGINIA BEACH | VA | | 06/29/2023 | | 295 | | 108 | | | 108 | | 403 | 403 | | | |
| 100111185 | WIXOM | MI | | 06/29/2023 | | 361 | | 111 | | | 111 | | 472 | 472 | | | |
| 100108394 | TROY | NY | | 05/25/2023 | | 161 | | (4) | | | (4) | | 157 | 157 | | | |
| 100146358 | ST CLOUD | FL | | 03/19/2024 | | 958 | | (60) | | | (60) | | 898 | 898 | | | |
| 100043254 | HOUSTON | TX | | 08/13/2020 | | 392 | | (11) | | | (11) | | 381 | 381 | | | |
| 100069792 | MACON | GA | | 09/01/2021 | | 698 | | 10 | | | 10 | | 708 | 708 | | | |
| 100114448 | BLY | OR | | 06/29/2023 | | 1,187 | | (55) | | | (55) | | 1,132 | 1,132 | | | |
| 100109902 | LYNWOOD | IL | | 06/22/2023 | | 251 | | (8) | | | (8) | | 243 | 243 | | | |
| 100129873 | MILWAUKEE | WI | | 09/27/2023 | | 133 | | (4) | | | (4) | | 129 | 129 | | | |
| 100117341 | GROVETOWN | GA | | 07/20/2023 | | 382 | | 114 | | | 114 | | 496 | 496 | | | |
| 100111976 | HOUSTON | TX | | 06/29/2023 | | 246 | | 76 | | | 76 | | 322 | 322 | | | |
| 100049830 | HOLLYWOOD | FL | | 11/20/2020 | | 1,209 | | (68) | | | (68) | | 1,141 | 1,141 | | | |
| 100077245 | NORCROSS | GA | | 01/03/2022 | | 692 | | (15) | | | (15) | | 677 | 677 | | | |
| 100078987 | WATERLOO | IA | | 02/24/2022 | | 398 | | | | | | | 398 | 398 | | | |
| 100136821 | WILMINGTON | DE | | 11/27/2023 | | 142 | | (4) | | | (4) | | 138 | 138 | | | |
| 100110850 | HOLLISTER | MO | | 06/29/2023 | | 603 | | (14) | | | (14) | | 589 | 589 | | | |
| 100153474 | COCOA BEACH | FL | | 05/30/2024 | | 142 | | (4) | | | (4) | | 138 | 138 | | | |
| 100154929 | HOUSTON | TX | | 07/19/2024 | | 106 | | (10) | | | (10) | | 96 | 96 | | | |
| 100146501 | WOODBURN | OR | | 03/19/2024 | | 821 | | (51) | | | (51) | | 770 | 770 | | | |
| 100162337 | SURPRISE | AZ | | 08/06/2024 | | 356 | | (11) | | | (11) | | 345 | 345 | | | |
| 100129962 | MILWAUKEE | WI | | 09/27/2023 | | 136 | | (4) | | | (4) | | 132 | 132 | | | |
| 100101787 | MEMPHIS | TN | | 03/31/2023 | | 215 | | (7) | | | (7) | | 208 | 208 | | | |
| 100077725 | SHREVEPORT | LA | | 01/03/2022 | | 944 | | (4) | | | (4) | | 940 | 940 | | | |
| 100146355 | TIGARD | OR | | 03/19/2024 | | 347 | | (15) | | | (15) | | 332 | 332 | | | |
| 100155355 | JENSEN BEACH | FL | | 06/18/2024 | | 63 | | (5) | | | (5) | | 58 | 58 | | | |
| 100043820 | DAYTONA BEACH | FL | | 08/13/2020 | | 480 | | 36 | | | 36 | | 516 | 516 | | | |
| 100060486 | HUNTINGTON | WV | | 06/01/2021 | | 389 | | 2 | | | 2 | | 391 | 391 | | | |
| 100045180 | SAINT CLOUD | FL | | 11/25/2020 | | 140 | | (6) | | | (6) | | 134 | 134 | | | |
| 100155466 | MOONACHIE | NJ | | 06/18/2024 | | 214 | | (6) | | | (6) | | 208 | 208 | | | |
| 100126575 | HAZEL CREST | IL | | 08/30/2023 | | 697 | | (51) | | | (51) | | 646 | 646 | | | |
| 100146215 | ROUND ROCK | TX | | 03/19/2024 | | 353 | | (13) | | | (13) | | 340 | 340 | | | |
| 100114106 | BAYFIELD | WI | | 06/29/2023 | | 134 | | 7 | | | 7 | | 141 | 141 | | | |
| 100048782 | SALT LAKE CITY | UT | | 11/20/2020 | | 1,841 | | (81) | | | (81) | | 1,760 | 1,760 | | | |
| 100126566 | CHICAGO | IL | | 08/30/2023 | | 670 | | (23) | | | (23) | | 647 | 647 | | | |
| 100043275 | EAST BERNARD | TX | | 08/13/2020 | | 89 | | (7) | | | (7) | | 82 | 82 | | | |
| 100064691 | BRIGANTINE | NJ | | 07/14/2021 | | 406 | | (24) | | | (24) | | 382 | 382 | | | |
| 100129984 | CLEVELAND | OH | | 09/27/2023 | | 139 | | (3) | | | (3) | | 136 | 136 | | | |
| 100111440 | TONGANOXIE | KS | | 06/29/2023 | | 1,891 | | 748 | | | 748 | | 2,639 | 2,639 | | | |
| 100091503 | EVANSVILLE | IN | | 01/20/2023 | | 159 | | (5) | | | (5) | | 154 | 154 | | | |
| 100054120 | MILLVILLE | NJ | | 03/23/2021 | | 504 | | (31) | | | (31) | | 473 | 473 | | | |
| 100146537 | STOCKTON | CA | | 03/19/2024 | | 569 | | (36) | | | (36) | | 533 | 533 | | | |
| 100068960 | NEW ORLEANS | LA | | 09/01/2021 | | 709 | | (8) | | | (8) | | 701 | 701 | | | |
| 100054528 | EDINBURG | TX | | 03/23/2021 | | 296 | | (34) | | | (34) | | 262 | 262 | | | |
| 100060917 | HARLINGEN | TX | | 06/01/2021 | | 558 | | 2 | | | 2 | | 560 | 560 | | | |
| 100031081 | HAMILTON TWP | NJ | | 03/29/2019 | | 203 | | 74 | | | 74 | | 277 | 277 | | | |
| 100063097 | MONTGOMERY | AL | | 07/01/2021 | | 816 | | (8) | | | (8) | | 808 | 808 | | | |
| 100157746 | PEORIA | AZ | | 07/02/2024 | | 426 | | (12) | | | (12) | | 414 | 414 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127031 | BUTLER | PA | | 08/30/2023 | | 689 | | 47 | | | 47 | | 736 | 736 | | | |
| 100134888 | HARRISBURG | PA | | 10/30/2023 | | 121 | | (1) | | | (1) | | 120 | 120 | | | |
| 100066855 | MIDDLEPOINT | NY | | 08/02/2021 | | 460 | | 1 | | | 1 | | 461 | 461 | | | |
| 100146022 | WAVERLY | MN | | 03/19/2024 | | 453 | | (22) | | | (22) | | 431 | 431 | | | |
| 100101597 | INDIANAPOLIS | IN | | 04/26/2023 | | 204 | | (7) | | | (7) | | 197 | 197 | | | |
| 100119735 | KILLEEN | TX | | 08/08/2023 | | 146 | | (4) | | | (4) | | 142 | 142 | | | |
| 100114160 | RENFREW | PA | | 06/29/2023 | | 623 | | 92 | | | 92 | | 715 | 715 | | | |
| 100011741 | LEWISTON | NY | | 03/08/2017 | | 759 | | 285 | | | 285 | | 1,044 | 1,044 | | | |
| 100155456 | MCDONOUGH | GA | | 06/18/2024 | | 46 | | (3) | | | (3) | | 43 | 43 | | | |
| 100023982 | PALM DESERT | CA | | 09/10/2018 | | 1,222 | | (40) | | | (40) | | 1,182 | 1,182 | | | |
| 100060558 | SAVANNAH | GA | | 06/01/2021 | | 1,166 | | 5 | | | 5 | | 1,171 | 1,171 | | | |
| 100143521 | HARRISBURG | PA | | 02/21/2024 | | 151 | | (4) | | | (4) | | 147 | 147 | | | |
| 100054444 | BENSALEM | PA | | 03/23/2021 | | 1,320 | | (81) | | | (81) | | 1,239 | 1,239 | | | |
| 100111050 | MINERVA | NY | | 06/29/2023 | | 287 | | 110 | | | 110 | | 397 | 397 | | | |
| 100147270 | HAMILTON | NJ | | 03/28/2024 | | 112 | | (1) | | | (1) | | 111 | 111 | | | |
| 100020241 | MINNEAPOLIS | MN | | 07/17/2018 | | 2,480 | | (74) | | | (74) | | 2,406 | 2,406 | | | |
| 100078816 | TOLEDO | OH | | 02/24/2022 | | 380 | | (1) | | | (1) | | 379 | 379 | | | |
| 100113380 | PINELLAS PARK | FL | | 06/29/2023 | | 377 | | 213 | | | 213 | | 590 | 590 | | | |
| 100111607 | FAYETTEVILLE | GA | | 06/29/2023 | | 565 | | 187 | | | 187 | | 752 | 752 | | | |
| 100099822 | CHESTER | PA | | 02/28/2023 | | 142 | | (4) | | | (4) | | 138 | 138 | | | |
| 100114372 | GATLINBURG | TN | | 06/29/2023 | | 1,171 | | 47 | | | 47 | | 1,218 | 1,218 | | | |
| 100103152 | TRENTON | NJ | | 04/21/2023 | | 150 | | (4) | | | (4) | | 146 | 146 | | | |
| 100129920 | ROUND LAKE BEACH | IL | | 09/27/2023 | | 172 | | (5) | | | (5) | | 167 | 167 | | | |
| 100146110 | ALBUQUERQUE | NM | | 03/19/2024 | | 506 | | (32) | | | (32) | | 474 | 474 | | | |
| 100141160 | JACKSONVILLE | FL | | 01/30/2024 | | 135 | | (3) | | | (3) | | 132 | 132 | | | |
| 100066031 | SPENCER | MA | | 08/02/2021 | | 677 | | (6) | | | (6) | | 671 | 671 | | | |
| 100103170 | GRAND RAPIDS | MI | | 04/21/2023 | | 241 | | (8) | | | (8) | | 233 | 233 | | | |
| 100127353 | EL PASO | TX | | 08/30/2023 | | 143 | | 23 | | | 23 | | 166 | 166 | | | |
| 100065817 | JACKSONVILLE | FL | | 07/23/2021 | | 1,136 | | (40) | | | (40) | | 1,096 | 1,096 | | | |
| 100060719 | BATON ROUGE | LA | | 06/01/2021 | | 610 | | 3 | | | 3 | | 613 | 613 | | | |
| 100091549 | PITTSBURGH | PA | | 01/20/2023 | | 143 | | (4) | | | (4) | | 139 | 139 | | | |
| 100042950 | DESERT HOT SPRINGS | CA | | 05/28/2020 | | 1,459 | | 15 | | | 15 | | 1,474 | 1,474 | | | |
| 100110894 | KENTON | DE | | 06/29/2023 | | 834 | | 2 | | | 2 | | 836 | 836 | | | |
| 100115138 | SAINT JOSEPH | MO | | 07/17/2023 | | 170 | | (3) | | | (3) | | 167 | 167 | | | |
| 100047069 | HOBOKEN | NJ | | 11/20/2020 | | 2,051 | | (173) | | | (173) | | 1,878 | 1,878 | | | |
| 100114156 | VACHERIE | LA | | 06/29/2023 | | 63 | | 1 | | | 1 | | 64 | 64 | | | |
| 100113061 | JONES | AL | | 06/29/2023 | | 581 | | 199 | | | 199 | | 780 | 780 | | | |
| 100054209 | CLINTON TOWNSHIP | MI | | 03/23/2021 | | 1,286 | | (54) | | | (54) | | 1,232 | 1,232 | | | |
| 100111361 | GREENWOOD | IN | | 06/29/2023 | | 1,008 | | (32) | | | (32) | | 976 | 976 | | | |
| 100043680 | CINCINNATI | OH | | 08/13/2020 | | 168 | | (7) | | | (7) | | 161 | 161 | | | |
| 100099746 | CLEVELAND | OH | | 02/28/2023 | | 158 | | (4) | | | (4) | | 154 | 154 | | | |
| 100054223 | NEWTON | NC | | 03/23/2021 | | 166 | | (13) | | | (13) | | 153 | 153 | | | |
| 100055422 | TOPEKA | KS | | 03/23/2021 | | 1,528 | | (1) | | | (1) | | 1,527 | 1,527 | | | |
| 100011933 | CINCINNATI | OH | | 03/08/2017 | | 256 | | 22 | | | 22 | | 278 | 278 | | | |
| 100024472 | DETROIT | MI | | 09/20/2018 | | 414 | | 153 | | | 153 | | 567 | 567 | | | |
| 100146085 | VANCOUVER | WA | | 03/19/2024 | | 235 | | (15) | | | (15) | | 220 | 220 | | | |
| 100043681 | CARROLLTON | TX | | 08/13/2020 | | 1,207 | | (74) | | | (74) | | 1,133 | 1,133 | | | |
| 100047762 | STERLING HEIGHTS | MI | | 11/20/2020 | | 1,182 | | 89 | | | 89 | | 1,271 | 1,271 | | | |
| 100053377 | WHITTIER | CA | | 03/23/2021 | | 1,148 | | | | | | | 1,148 | 1,148 | | | |
| 100054334 | BALTIMORE | MD | | 03/23/2021 | | 216 | | (48) | | | (48) | | 168 | 168 | | | |
| 100109976 | JACKSONVILLE | FL | | 06/22/2023 | | 172 | | (4) | | | (4) | | 168 | 168 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100100225 | BALTIMORE | MD | | 03/17/2023 | | 169 | | (5) | | | (5) | | 164 | 164 | | | |
| 100146049 | BALDWIN | WI | | 03/19/2024 | | 1,131 | | (72) | | | (72) | | 1,059 | 1,059 | | | |
| 100026381 | ST PETERSBURG | FL | | 09/26/2018 | | 2,198 | | 254 | | | 254 | | 2,452 | 2,452 | | | |
| 100066701 | COLLINSVILLE | AL | | 08/02/2021 | | 136 | | (3) | | | (3) | | 133 | 133 | | | |
| 100111577 | BRASELTON | GA | | 06/29/2023 | | 1,419 | | 230 | | | 230 | | 1,649 | 1,649 | | | |
| 100111656 | NEW MARKET | AL | | 06/29/2023 | | 857 | | 130 | | | 130 | | 987 | 987 | | | |
| 100031400 | LAUDERHILL | FL | | 03/29/2019 | | 341 | | (13) | | | (13) | | 328 | 328 | | | |
| 100076030 | TUCSON | AZ | | 01/07/2022 | | 392 | | (5) | | | (5) | | 387 | 387 | | | |
| 100090670 | DETROIT | MI | | 12/29/2022 | | 146 | | (3) | | | (3) | | 143 | 143 | | | |
| 100112326 | BOSSIER CITY | LA | | 06/29/2023 | | 225 | | 164 | | | 164 | | 389 | 389 | | | |
| 100042953 | NEW CASTLE | DE | | 05/28/2020 | | 1,210 | | 48 | | | 48 | | 1,258 | 1,258 | | | |
| 100029987 | HOUSTON | TX | | 12/20/2018 | | 963 | | (18) | | | (18) | | 945 | 945 | | | |
| 100156835 | AKRON | OH | | 06/27/2024 | | 161 | | (3) | | | (3) | | 158 | 158 | | | |
| 100061943 | ARLINGTON | TX | | 07/01/2021 | | 376 | | (6) | | | (6) | | 370 | 370 | | | |
| 100126913 | OLD FORGE | PA | | 08/30/2023 | | 132 | | 16 | | | 16 | | 148 | 148 | | | |
| 100029960 | HOUSTON | TX | | 12/20/2018 | | 737 | | (4) | | | (4) | | 733 | 733 | | | |
| 100113251 | PHILADELPHIA | PA | | 06/29/2023 | | 464 | | 164 | | | 164 | | 628 | 628 | | | |
| 100126732 | WESTMORELAND | TN | | 08/30/2023 | | 132 | | 2 | | | 2 | | 134 | 134 | | | |
| 100111570 | LANCASTER | TX | | 06/29/2023 | | 677 | | 168 | | | 168 | | 845 | 845 | | | |
| 100091502 | LYNCHBURG | VA | | 01/20/2023 | | 171 | | (5) | | | (5) | | 166 | 166 | | | |
| 100101780 | CAMDEN | NJ | | 03/31/2023 | | 137 | | (3) | | | (3) | | 134 | 134 | | | |
| 100077329 | HUNTINGTON | WV | | 01/03/2022 | | 719 | | (14) | | | (14) | | 705 | 705 | | | |
| 100024326 | KAILUA KONA | HI | | 09/20/2018 | | 3,916 | | (58) | | | (58) | | 3,858 | 3,858 | | | |
| 100014333 | NEWARK | DE | | 09/27/2017 | | 1,296 | | 76 | | | 76 | | 1,372 | 1,372 | | | |
| 100028603 | BUENA VISTA | VA | | 10/26/2018 | | 225 | | 105 | | | 105 | | 330 | 330 | | | |
| 100071851 | ROCKY MOUNT | NC | | 10/14/2021 | | 3,282 | | (191) | | | (191) | | 3,091 | 3,091 | | | |
| 100077044 | HUMBLE | TX | | 01/03/2022 | | 441 | | (9) | | | (9) | | 432 | 432 | | | |
| 100064771 | TEXARKANA | TX | | 07/14/2021 | | 370 | | (18) | | | (18) | | 352 | 352 | | | |
| 100112478 | COLUMBIA | TN | | 06/29/2023 | | 299 | | 71 | | | 71 | | 370 | 370 | | | |
| 100028216 | BROOKLYN CENTER | MN | | 10/26/2018 | | 1,415 | | 126 | | | 126 | | 1,541 | 1,541 | | | |
| 100101788 | MEMPHIS | TN | | 03/31/2023 | | 161 | | (5) | | | (5) | | 156 | 156 | | | |
| 100113540 | OMAHA | NE | | 06/29/2023 | | 181 | | 48 | | | 48 | | 229 | 229 | | | |
| 100064681 | GLOUCESTER CITY | NJ | | 07/14/2021 | | 356 | | (23) | | | (23) | | 333 | 333 | | | |
| 100031353 | SEMINOLE | FL | | 03/29/2019 | | 1,339 | | 34 | | | 34 | | 1,373 | 1,373 | | | |
| 100031454 | LAKE WORTH | FL | | 03/29/2019 | | 236 | | 54 | | | 54 | | 290 | 290 | | | |
| 100100227 | ELYRIA | OH | | 03/17/2023 | | 179 | | (3) | | | (3) | | 176 | 176 | | | |
| 100024451 | TROY | OH | | 09/20/2018 | | 483 | | 82 | | | 82 | | 565 | 565 | | | |
| 100044395 | PHILADELPHIA | PA | | 11/19/2020 | | 420 | | (33) | | | (33) | | 387 | 387 | | | |
| 100126926 | PADUCAH | KY | | 08/30/2023 | | 77 | | 9 | | | 9 | | 86 | 86 | | | |
| 100043029 | SHAKER HEIGHTS | OH | | 05/28/2020 | | 2,013 | | 91 | | | 91 | | 2,104 | 2,104 | | | |
| 100012352 | LARGO | FL | | 04/28/2017 | | 593 | | 126 | | | 126 | | 719 | 719 | | | |
| 100126555 | MACON | GA | | 08/30/2023 | | 165 | | 9 | | | 9 | | 174 | 174 | | | |
| 100155649 | LEBANON | OR | | 06/18/2024 | | 86 | | (6) | | | (6) | | 80 | 80 | | | |
| 100068859 | MILLPORT | NY | | 09/01/2021 | | 539 | | (5) | | | (5) | | 534 | 534 | | | |
| 100112732 | STRONGSVILLE | OH | | 06/29/2023 | | 3,504 | | 385 | | | 385 | | 3,889 | 3,889 | | | |
| 100030366 | SAINT PAUL | MN | | 12/20/2018 | | 1,223 | | 48 | | | 48 | | 1,271 | 1,271 | | | |
| 100155535 | VILLA RICA | GA | | 06/18/2024 | | 52 | | (4) | | | (4) | | 48 | 48 | | | |
| 100112502 | LAKE ORION | MI | | 06/29/2023 | | 1,299 | | 49 | | | 49 | | 1,348 | 1,348 | | | |
| 100064193 | FREDONIA | NY | | 07/01/2021 | | 193 | | 6 | | | 6 | | 199 | 199 | | | |
| 100047134 | OWASSO | OK | | 11/20/2020 | | 277 | | (64) | | | (64) | | 213 | 213 | | | |
| 100011458 | SAN ANTONIO | TX | | 12/23/2016 | | 1,136 | | 114 | | | 114 | | 1,250 | 1,250 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100115135 | SAINT JOSEPH | MO | | 07/17/2023 | | 160 | | (3) | | | (3) | | 157 | 157 | | | |
| 100117026 | JACKSON | TN | | 07/20/2023 | | 294 | | 43 | | | 43 | | 337 | 337 | | | |
| 100054439 | DECATUR | TN | | 03/23/2021 | | 991 | | (95) | | | (95) | | 896 | 896 | | | |
| 100060440 | SAVANNAH | MO | | 06/01/2021 | | 567 | | 2 | | | 2 | | 569 | 569 | | | |
| 100076031 | CLINTON | SC | | 01/07/2022 | | 360 | | (12) | | | (12) | | 348 | 348 | | | |
| 100055127 | COCHRANVILLE | PA | | 03/23/2021 | | 678 | | (32) | | | (32) | | 646 | 646 | | | |
| 100060720 | BALTIMORE | MD | | 06/01/2021 | | 204 | | 1 | | | 1 | | 205 | 205 | | | |
| 100088276 | CANTON | OH | | 10/17/2022 | | 178 | | (4) | | | (4) | | 174 | 174 | | | |
| 100043759 | DALLAS | TX | | 08/13/2020 | | 1,186 | | (72) | | | (72) | | 1,114 | 1,114 | | | |
| 100155413 | MONROE | GA | | 06/18/2024 | | 275 | | (22) | | | (22) | | 253 | 253 | | | |
| 100028437 | PORT RICHEY | FL | | 10/26/2018 | | 392 | | 181 | | | 181 | | 573 | 573 | | | |
| 100062512 | TUPELO | MS | | 07/01/2021 | | 578 | | (4) | | | (4) | | 574 | 574 | | | |
| 100127286 | RICHMOND | VA | | 08/30/2023 | | 279 | | 165 | | | 165 | | 444 | 444 | | | |
| 100127209 | HICKORY | NC | | 08/30/2023 | | 243 | | 7 | | | 7 | | 250 | 250 | | | |
| 100054978 | TAYLOR | MI | | 03/23/2021 | | 204 | | (13) | | | (13) | | 191 | 191 | | | |
| 100072112 | SUN VALLEY | NV | | 11/01/2021 | | 627 | | (18) | | | (18) | | 609 | 609 | | | |
| 100075005 | HOUSE SPRINGS | MO | | 12/01/2021 | | 687 | | (10) | | | (10) | | 677 | 677 | | | |
| 100155696 | BUCKHEAD | GA | | 06/18/2024 | | 251 | | (20) | | | (20) | | 231 | 231 | | | |
| 100145881 | SAVANNAH | GA | | 03/19/2024 | | 1,580 | | (99) | | | (99) | | 1,481 | 1,481 | | | |
| 100053951 | FAIRBURN | GA | | 03/23/2021 | | 308 | | (14) | | | (14) | | 294 | 294 | | | |
| 100112421 | ALEXANDRIA | OH | | 06/29/2023 | | 1,619 | | 156 | | | 156 | | 1,775 | 1,775 | | | |
| 100127701 | HILLIARD | OH | | 09/08/2023 | | 11,281 | | (300) | | | (300) | | 10,981 | 10,981 | | | |
| 100112822 | ROUND LAKE | IL | | 06/29/2023 | | 1,189 | | 37 | | | 37 | | 1,226 | 1,226 | | | |
| 100055103 | MIAMI | FL | | 03/23/2021 | | 1,162 | | (93) | | | (93) | | 1,069 | 1,069 | | | |
| 100111832 | RAVENNA | OH | | 06/29/2023 | | 821 | | 81 | | | 81 | | 902 | 902 | | | |
| 100111084 | EL PASO | TX | | 06/29/2023 | | 642 | | 13 | | | 13 | | 655 | 655 | | | |
| 100070453 | LOXLEY | AL | | 09/23/2021 | | 333 | | (13) | | | (13) | | 320 | 320 | | | |
| 100062802 | CONCHO | AZ | | 07/01/2021 | | 573 | | (6) | | | (6) | | 567 | 567 | | | |
| 100111951 | CALERA | AL | | 06/29/2023 | | 194 | | 57 | | | 57 | | 251 | 251 | | | |
| 100155422 | MIRAMAR | FL | | 06/18/2024 | | 696 | | (58) | | | (58) | | 638 | 638 | | | |
| 100055563 | HAMMOND | IN | | 03/23/2021 | | 311 | | (31) | | | (31) | | 280 | 280 | | | |
| 100054365 | CHICAGO | IL | | 03/23/2021 | | 1,472 | | (54) | | | (54) | | 1,418 | 1,418 | | | |
| 100011174 | EAST PROVIDENCE | RI | | 12/23/2016 | | 1,720 | | (11) | | | (11) | | 1,709 | 1,709 | | | |
| 100115214 | INDIANAPOLIS | IN | | 07/17/2023 | | 165 | | (2) | | | (2) | | 163 | 163 | | | |
| 100062837 | PORTSMOUTH | VA | | 07/01/2021 | | 573 | | (8) | | | (8) | | 565 | 565 | | | |
| 100114064 | DENTON | TX | | 06/29/2023 | | 381 | | 143 | | | 143 | | 524 | 524 | | | |
| 100046814 | MCHENRY | IL | | 11/20/2020 | | 576 | | (51) | | | (51) | | 525 | 525 | | | |
| 100028964 | MOHNTON | PA | | 10/26/2018 | | 1,053 | | 32 | | | 32 | | 1,085 | 1,085 | | | |
| 100114051 | ONTARIO | CA | | 06/29/2023 | | 623 | | 106 | | | 106 | | 729 | 729 | | | |
| 100064797 | JACKSONVILLE | FL | | 07/14/2021 | | 367 | | (17) | | | (17) | | 350 | 350 | | | |
| 100087137 | BEL AIR | MD | | 10/25/2022 | | 303 | | 22 | | | 22 | | 325 | 325 | | | |
| 100100200 | LANSING | MI | | 03/17/2023 | | 258 | | (6) | | | (6) | | 252 | 252 | | | |
| 100112238 | MARINGOUIN | LA | | 06/29/2023 | | 156 | | 57 | | | 57 | | 213 | 213 | | | |
| 100155706 | LAWRENCEVILLE | GA | | 06/18/2024 | | 859 | | (71) | | | (71) | | 788 | 788 | | | |
| 100060848 | PETERSBURG | VA | | 06/01/2021 | | 766 | | 3 | | | 3 | | 769 | 769 | | | |
| 100155606 | OVIEDO | FL | | 06/18/2024 | | 254 | | (19) | | | (19) | | 235 | 235 | | | |
| 100017775 | FOSTORIA | MI | | 04/26/2018 | | 1,701 | | (2) | | | (2) | | 1,699 | 1,699 | | | |
| 100117222 | PHILADELPHIA | PA | | 07/20/2023 | | 5,848 | | 458 | | | 458 | | 6,306 | 6,306 | | | |
| 100043609 | SUNNYSIDE | WA | | 08/13/2020 | | 140 | | (9) | | | (9) | | 131 | 131 | | | |
| 100043196 | HOWELL | MI | | 05/28/2020 | | 1,054 | | 25 | | | 25 | | 1,079 | 1,079 | | | |
| 100047747 | CLEVELAND | OH | | 11/20/2020 | | 340 | | (45) | | | (45) | | 295 | 295 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100053866 | WAUKEGAN | IL | | 03/23/2021 | | 35 | | 18 | | | 18 | | 53 | 53 | | | |
| 100060439 | MOBILE | AL | | 06/01/2021 | | 582 | | 3 | | | 3 | | 585 | 585 | | | |
| 100025917 | NORTH CHICAGO | IL | | 09/20/2018 | | 346 | | 130 | | | 130 | | 476 | 476 | | | |
| 100127008 | CLINTON | TN | | 08/30/2023 | | 186 | | 58 | | | 58 | | 244 | 244 | | | |
| 100064706 | BALTIMORE | MD | | 07/14/2021 | | 373 | | (21) | | | (21) | | 352 | 352 | | | |
| 100044010 | CORCORAN | CA | | 08/19/2020 | | 793 | | 4 | | | 4 | | 797 | 797 | | | |
| 100112345 | ORLANDO | FL | | 06/29/2023 | | 894 | | 62 | | | 62 | | 956 | 956 | | | |
| 100135426 | CARY | IL | | 11/13/2023 | | 253,088 | | (26) | | | (26) | | 253,062 | 253,062 | | | |
| 100064818 | DAVID CITY | NE | | 07/14/2021 | | 380 | | (17) | | | (17) | | 363 | 363 | | | |
| 100145874 | PERRIS | CA | | 03/19/2024 | | 276 | | (18) | | | (18) | | 258 | 258 | | | |
| 100066992 | KATY | TX | | 08/02/2021 | | 683 | | 13 | | | 13 | | 696 | 696 | | | |
| 100060585 | MUSKOGEE | OK | | 06/01/2021 | | 408 | | 2 | | | 2 | | 410 | 410 | | | |
| 100155822 | COLORADO SPRINGS | CO | | 06/18/2024 | | 58 | | (4) | | | (4) | | 54 | 54 | | | |
| 100012738 | TAMARAC | FL | | 05/25/2017 | | 240 | | 59 | | | 59 | | 299 | 299 | | | |
| 100062397 | EL PASO | TX | | 07/01/2021 | | 1,388 | | (13) | | | (13) | | 1,375 | 1,375 | | | |
| 100155766 | ANAHEIM | CA | | 06/18/2024 | | 193 | | (14) | | | (14) | | 179 | 179 | | | |
| 100030003 | ATLANTA | GA | | 12/20/2018 | | 1,044 | | 48 | | | 48 | | 1,092 | 1,092 | | | |
| 100070466 | PALATKA | FL | | 09/23/2021 | | 354 | | (20) | | | (20) | | 334 | 334 | | | |
| 100011348 | FRESNO | TX | | 12/23/2016 | | 2,051 | | 84 | | | 84 | | 2,135 | 2,135 | | | |
| 100155610 | WINDHAM | NH | | 06/18/2024 | | 241 | | (17) | | | (17) | | 224 | 224 | | | |
| 100114068 | HARWOOD HEIGHTS | IL | | 06/29/2023 | | 185 | | 127 | | | 127 | | 312 | 312 | | | |
| 100112392 | SUITLAND | MD | | 06/29/2023 | | 171 | | 22 | | | 22 | | 193 | 193 | | | |
| 100111179 | MCCOOLE | MD | | 06/29/2023 | | 197 | | 164 | | | 164 | | 361 | 361 | | | |
| 100155469 | BREA | CA | | 06/18/2024 | | 92 | | (2) | | | (2) | | 90 | 90 | | | |
| 100062514 | DOVER | DE | | 07/01/2021 | | 202 | | (2) | | | (2) | | 200 | 200 | | | |
| 100077267 | HAMILTON | AL | | 01/03/2022 | | 578 | | (8) | | | (8) | | 570 | 570 | | | |
| 100110965 | ROUND ROCK | TX | | 06/29/2023 | | 2,292 | | (51) | | | (51) | | 2,241 | 2,241 | | | |
| 100064398 | DES MOINES | IA | | 07/01/2021 | | 425 | | 14 | | | 14 | | 439 | 439 | | | |
| 100116239 | SPOTSWOOD | NJ | | 07/20/2023 | | 325 | | 78 | | | 78 | | 403 | 403 | | | |
| 100101684 | BATON ROUGE | LA | | 04/26/2023 | | 213 | | (3) | | | (3) | | 210 | 210 | | | |
| 100155626 | LEMOORE | CA | | 06/18/2024 | | 373 | | (19) | | | (19) | | 354 | 354 | | | |
| 100138989 | JACKSONVILLE | FL | | 12/21/2023 | | 1,604 | | 325 | | | 325 | | 1,929 | 1,929 | | | |
| 100064780 | HIXSON | TN | | 07/14/2021 | | 22,403 | | (1,049) | | | (1,049) | | 21,354 | 21,354 | | | |
| 100028036 | CAPE CORAL | FL | | 10/26/2018 | | 212 | | 78 | | | 78 | | 290 | 290 | | | |
| 100111331 | TUCSON | AZ | | 06/29/2023 | | 185 | | 97 | | | 97 | | 282 | 282 | | | |
| 100066336 | MISSION | TX | | 08/02/2021 | | 727 | | (4) | | | (4) | | 723 | 723 | | | |
| 100047327 | LIVONIA | MI | | 11/20/2020 | | 335 | | 17 | | | 17 | | 352 | 352 | | | |
| 100064435 | SARANAC | NY | | 07/01/2021 | | 569 | | 26 | | | 26 | | 595 | 595 | | | |
| 100075192 | HORN LAKE | MS | | 12/01/2021 | | 841 | | (18) | | | (18) | | 823 | 823 | | | |
| 100111056 | BRADENTON | FL | | 06/29/2023 | | 272 | | 131 | | | 131 | | 403 | 403 | | | |
| 100043976 | DALLAS | TX | | 08/19/2020 | | 1,147 | | (71) | | | (71) | | 1,076 | 1,076 | | | |
| 100155533 | BOZEMAN | MT | | 06/18/2024 | | 217 | | (14) | | | (14) | | 203 | 203 | | | |
| 100064705 | ELKHART | IN | | 07/14/2021 | | 555 | | (32) | | | (32) | | 523 | 523 | | | |
| 100111169 | CANTON | MI | | 06/29/2023 | | 369 | | 169 | | | 169 | | 538 | 538 | | | |
| 100113636 | MCDONOUGH | GA | | 06/29/2023 | | 411 | | 221 | | | 221 | | 632 | 632 | | | |
| 100155436 | GILROY | CA | | 06/18/2024 | | 169 | | (11) | | | (11) | | 158 | 158 | | | |
| 100076073 | WARREN | MI | | 01/07/2022 | | 383 | | (12) | | | (12) | | 371 | 371 | | | |
| 100050253 | FORT LAUDERDALE | FL | | 11/20/2020 | | 570 | | (53) | | | (53) | | 517 | 517 | | | |
| 100066471 | PEORIA | IL | | 08/02/2021 | | 533 | | (4) | | | (4) | | 529 | 529 | | | |
| 100112195 | LAWRENCE | KS | | 06/29/2023 | | 461 | | 112 | | | 112 | | 573 | 573 | | | |
| 100028052 | YPSILANTI | MI | | 10/26/2018 | | 1,207 | | 323 | | | 323 | | 1,530 | 1,530 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013922 | KISSIMMEE | FL | | 05/25/2017 | | 1,031 | | 86 | | | 86 | | 1,117 | 1,117 | | | |
| 100111640 | HAMBURG | NY | | 06/29/2023 | | 290 | | 47 | | | 47 | | 337 | 337 | | | |
| 100114362 | SOUTH GIBSON | PA | | 06/29/2023 | | 359 | | 227 | | | 227 | | 586 | 586 | | | |
| 100064942 | ABILENE | TX | | 07/14/2021 | | 392 | | (15) | | | (15) | | 377 | 377 | | | |
| 100054852 | BELMONT | NC | | 03/23/2021 | | 227 | | (30) | | | (30) | | 197 | 197 | | | |
| 100060512 | MOORE | OK | | 06/01/2021 | | 329 | | 1 | | | 1 | | 330 | 330 | | | |
| 100113054 | ALACHUA | FL | | 06/29/2023 | | 466 | | 180 | | | 180 | | 646 | 646 | | | |
| 100112985 | CHICAGO | IL | | 06/29/2023 | | 460 | | 134 | | | 134 | | 594 | 594 | | | |
| 100043724 | SAINT CLAIR SHORES | MI | | 08/13/2020 | | 1,764 | | (71) | | | (71) | | 1,693 | 1,693 | | | |
| 100114123 | OAK CREEK | WI | | 06/29/2023 | | 293 | | 74 | | | 74 | | 367 | 367 | | | |
| 100111911 | LINDALE | TX | | 06/29/2023 | | 220 | | 49 | | | 49 | | 269 | 269 | | | |
| 100111895 | MISSION | KS | | 06/29/2023 | | 249 | | 99 | | | 99 | | 348 | 348 | | | |
| 100054461 | LEBANON | IN | | 03/23/2021 | | 193 | | (36) | | | (36) | | 157 | 157 | | | |
| 100050249 | STONE MOUNTAIN | GA | | 11/20/2020 | | 1,455 | | (99) | | | (99) | | 1,356 | 1,356 | | | |
| 100155734 | DELTONA | FL | | 06/18/2024 | | 177 | | (10) | | | (10) | | 167 | 167 | | | |
| 100110848 | MILWAUKEE | WI | | 06/29/2023 | | 1,080 | | 148 | | | 148 | | 1,228 | 1,228 | | | |
| 100112422 | ORLANDO | FL | | 06/29/2023 | | 341 | | 57 | | | 57 | | 398 | 398 | | | |
| 100053501 | PAOLA | KS | | 03/23/2021 | | 1,555 | | (155) | | | (155) | | 1,400 | 1,400 | | | |
| 100060823 | LOUISVILLE | KY | | 06/01/2021 | | 566 | | 2 | | | 2 | | 568 | 568 | | | |
| 100146348 | MONROVIA | MD | | 03/19/2024 | | 247 | | (16) | | | (16) | | 231 | 231 | | | |
| 100064768 | READING | PA | | 07/14/2021 | | 535 | | (26) | | | (26) | | 509 | 509 | | | |
| 100145977 | VIRGINIA BEACH | VA | | 03/19/2024 | | 173 | | (10) | | | (10) | | 163 | 163 | | | |
| 100043517 | EATONVILLE | FL | | 08/13/2020 | | 217 | | (14) | | | (14) | | 203 | 203 | | | |
| 100061124 | JACKSON | MO | | 06/01/2021 | | 480 | | 2 | | | 2 | | 482 | 482 | | | |
| 100145961 | VIRGINIA BEACH | VA | | 03/19/2024 | | 264 | | (17) | | | (17) | | 247 | 247 | | | |
| 100127163 | HOPEWELL | VA | | 08/30/2023 | | 1,567 | | (56) | | | (56) | | 1,511 | 1,511 | | | |
| 100112602 | COLUMBIA | KY | | 06/29/2023 | | 328 | | 87 | | | 87 | | 415 | 415 | | | |
| 100064675 | PENSACOLA | FL | | 07/14/2021 | | 360 | | (24) | | | (24) | | 336 | 336 | | | |
| 100127205 | ELLENWOOD | GA | | 08/30/2023 | | 1,202 | | 29 | | | 29 | | 1,231 | 1,231 | | | |
| 100057589 | BAKERSFIELD | CA | | 06/30/2021 | | 1,375 | | (64) | | | (64) | | 1,311 | 1,311 | | | |
| 100146544 | TUCSON | AZ | | 03/19/2024 | | 276 | | (17) | | | (17) | | 259 | 259 | | | |
| 100026370 | LAMONT | CA | | 09/26/2018 | | 1,604 | | 153 | | | 153 | | 1,757 | 1,757 | | | |
| 100146513 | BAY POINT | CA | | 03/19/2024 | | 295 | | (18) | | | (18) | | 277 | 277 | | | |
| 100017649 | RANGER | GA | | 04/26/2018 | | 591 | | 93 | | | 93 | | 684 | 684 | | | |
| 100110200 | LAWRENCEVILLE | GA | | 06/30/2023 | | 240,349 | | 541 | | | 541 | | 240,890 | 240,890 | | | |
| 100075028 | FLORENCE | AL | | 12/01/2021 | | 592 | | (16) | | | (16) | | 576 | 576 | | | |
| 100011000 | BRUNSWICK | OH | | 12/23/2016 | | 1,353 | | 101 | | | 101 | | 1,454 | 1,454 | | | |
| 100146342 | PORTSMOUTH | VA | | 03/19/2024 | | 270 | | (17) | | | (17) | | 253 | 253 | | | |
| 100112628 | OKLAHOMA CITY | OK | | 06/29/2023 | | 5,402 | | (158) | | | (158) | | 5,244 | 5,244 | | | |
| 100045368 | GASTON | SC | | 11/25/2020 | | 87 | | 4 | | | 4 | | 91 | 91 | | | |
| 100062771 | PONCA CITY | OK | | 07/01/2021 | | 556 | | | | | | | 556 | 556 | | | |
| 100063713 | ATLANTIC CITY | NJ | | 07/01/2021 | | 453 | | 5 | | | 5 | | 458 | 458 | | | |
| 100127106 | ARLINGTON | TX | | 08/30/2023 | | 1,764 | | 19 | | | 19 | | 1,783 | 1,783 | | | |
| 100043522 | ORLANDO | FL | | 08/13/2020 | | 392 | | (28) | | | (28) | | 364 | 364 | | | |
| 100075222 | JACKSONVILLE | NC | | 12/01/2021 | | 397 | | (6) | | | (6) | | 391 | 391 | | | |
| 100146251 | MONSON | MA | | 03/19/2024 | | 266 | | (17) | | | (17) | | 249 | 249 | | | |
| 100017454 | MORENO VALLEY | CA | | 04/26/2018 | | 2,065 | | (7) | | | (7) | | 2,058 | 2,058 | | | |
| 100115588 | COLUMBUS | OH | | 07/19/2023 | | 2,236 | | (45) | | | (45) | | 2,191 | 2,191 | | | |
| 100028413 | COLUMBIA | SC | | 10/26/2018 | | 1,235 | | 64 | | | 64 | | 1,299 | 1,299 | | | |
| 100110827 | CINCINNATI | OH | | 06/29/2023 | | 221 | | 54 | | | 54 | | 275 | 275 | | | |
| 100111323 | SCRANTON | PA | | 06/29/2023 | | 545 | | (42) | | | (42) | | 503 | 503 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100026957 | PITTSBURG | CA | | 09/26/2018 | | 199 | | 546 | | | 546 | | 745 | 745 | | | |
| 100110906 | NEWARK | OH | | 06/29/2023 | | 114 | | (22) | | | (22) | | 92 | 92 | | | |
| 100136789 | BALTIMORE | MD | | 11/27/2023 | | 540 | | 6 | | | 6 | | 546 | 546 | | | |
| 100071065 | DARBY | PA | | 10/01/2021 | | 434 | | 2 | | | 2 | | 436 | 436 | | | |
| 100067027 | LOUISVILLE | KY | | 08/02/2021 | | 428 | | 8 | | | 8 | | 436 | 436 | | | |
| 100112785 | LUMBER BRIDGE | NC | | 06/29/2023 | | 155 | | 77 | | | 77 | | 232 | 232 | | | |
| 100064321 | CREVE COEUR | IL | | 07/01/2021 | | 431 | | 14 | | | 14 | | 445 | 445 | | | |
| 100127036 | PITTSBURGH | PA | | 08/30/2023 | | 2,588 | | 416 | | | 416 | | 3,004 | 3,004 | | | |
| 100042939 | ALBUQUERQUE | NM | | 05/28/2020 | | 1,305 | | (17) | | | (17) | | 1,288 | 1,288 | | | |
| 100077456 | CINCINNATI | OH | | 01/03/2022 | | 264 | | (9) | | | (9) | | 255 | 255 | | | |
| 100113348 | CLOVER | SC | | 06/29/2023 | | 1,202 | | 215 | | | 215 | | 1,417 | 1,417 | | | |
| 100118053 | BALTIMORE | MD | | 07/20/2023 | | 335 | | 136 | | | 136 | | 471 | 471 | | | |
| 100019726 | ELK GROVE | CA | | 07/26/2018 | | 8,127 | | (80) | | | (80) | | 8,047 | 8,047 | | | |
| 100113994 | ELYRIA | OH | | 06/29/2023 | | 105 | | 9 | | | 9 | | 114 | 114 | | | |
| 100112428 | POLK CITY | FL | | 06/29/2023 | | 235 | | 92 | | | 92 | | 327 | 327 | | | |
| 100116369 | EAST CLEVELAND | OH | | 07/20/2023 | | 197 | | 2 | | | 2 | | 199 | 199 | | | |
| 100065449 | BALTIMORE | MD | | 07/28/2021 | | 1,210 | | (36) | | | (36) | | 1,174 | 1,174 | | | |
| 100155400 | WEST PALM BEACH | FL | | 06/18/2024 | | 1,013 | | (67) | | | (67) | | 946 | 946 | | | |
| 100027877 | ELGIN | IL | | 10/26/2018 | | 270 | | 93 | | | 93 | | 363 | 363 | | | |
| 100114439 | TRINITY | FL | | 06/29/2023 | | 264 | | 118 | | | 118 | | 382 | 382 | | | |
| 100126489 | LOCKPORT | IL | | 08/30/2023 | | 944 | | (27) | | | (27) | | 917 | 917 | | | |
| 100055097 | NORTH CHARLESTON | SC | | 03/23/2021 | | 295 | | (18) | | | (18) | | 277 | 277 | | | |
| 100155492 | CUMMING | GA | | 06/18/2024 | | 281 | | (15) | | | (15) | | 266 | 266 | | | |
| 100043572 | HOUSTON | TX | | 08/13/2020 | | 200 | | (10) | | | (10) | | 190 | 190 | | | |
| 100111461 | KENOSHA | WI | | 06/29/2023 | | 270 | | 185 | | | 185 | | 455 | 455 | | | |
| 100111113 | DOLTON | IL | | 06/29/2023 | | 613 | | 97 | | | 97 | | 710 | 710 | | | |
| 100155540 | POOLER | GA | | 06/18/2024 | | 147 | | (11) | | | (11) | | 136 | 136 | | | |
| 100112271 | RESTON | VA | | 06/29/2023 | | 271 | | 135 | | | 135 | | 406 | 406 | | | |
| 100112124 | LEAVENWORTH | KS | | 06/29/2023 | | 98 | | 19 | | | 19 | | 117 | 117 | | | |
| 100146485 | VOLO | IL | | 03/19/2024 | | 1,363 | | (85) | | | (85) | | 1,278 | 1,278 | | | |
| 100053910 | SPRING HILL | FL | | 03/23/2021 | | 1,015 | | (59) | | | (59) | | 956 | 956 | | | |
| 100145974 | SEWELL | NJ | | 03/19/2024 | | 487 | | (31) | | | (31) | | 456 | 456 | | | |
| 100126741 | LAWRENCEVILLE | GA | | 08/30/2023 | | 1,217 | | 161 | | | 161 | | 1,378 | 1,378 | | | |
| 100076178 | HOT SPRINGS VILLAGE | AR | | 01/07/2022 | | 548 | | (19) | | | (19) | | 529 | 529 | | | |
| 100028786 | WINSTONSALEM | NC | | 10/26/2018 | | 285 | | 99 | | | 99 | | 384 | 384 | | | |
| 100017600 | PLAINVILLE | CT | | 04/26/2018 | | 339 | | 36 | | | 36 | | 375 | 375 | | | |
| 100112862 | ODENVILLE | AL | | 06/29/2023 | | 117 | | 3 | | | 3 | | 120 | 120 | | | |
| 100062103 | ELIZABETHTOWN | KY | | 07/01/2021 | | 346 | | (2) | | | (2) | | 344 | 344 | | | |
| 100100253 | INKSTER | MI | | 03/17/2023 | | 165 | | 10 | | | 10 | | 175 | 175 | | | |
| 100062854 | WYNNE | AR | | 07/01/2021 | | 562 | | (7) | | | (7) | | 555 | 555 | | | |
| 100154804 | DETROIT | MI | | 07/19/2024 | | 126 | | 5 | | | 5 | | 131 | 131 | | | |
| 100074707 | PHILADELPHIA | PA | | 12/01/2021 | | 589 | | (9) | | | (9) | | 580 | 580 | | | |
| 100044224 | ALBUQUERQUE | NM | | 08/19/2020 | | 333 | | 49 | | | 49 | | 382 | 382 | | | |
| 100129334 | DAWSONVILLE | GA | | 09/25/2023 | | 3,827 | | 15 | | | 15 | | 3,842 | 3,842 | | | |
| 100075062 | SAN ANTONIO | TX | | 12/01/2021 | | 556 | | (17) | | | (17) | | 539 | 539 | | | |
| 100043683 | PHOENIX | AZ | | 08/13/2020 | | 1,084 | | (55) | | | (55) | | 1,029 | 1,029 | | | |
| 100031287 | CLEARLAKE | CA | | 03/29/2019 | | 1,020 | | 21 | | | 21 | | 1,041 | 1,041 | | | |
| 100126736 | PHILADELPHIA | PA | | 08/30/2023 | | 421 | | 49 | | | 49 | | 470 | 470 | | | |
| 100043430 | MONCKS CORNER | SC | | 08/13/2020 | | 879 | | 17 | | | 17 | | 896 | 896 | | | |
| 100126668 | MIAMI BEACH | FL | | 08/30/2023 | | 2,544 | | 36 | | | 36 | | 2,580 | 2,580 | | | |
| 100078973 | LOUISVILLE | KY | | 02/24/2022 | | 370 | | (2) | | | (2) | | 368 | 368 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112090 | SOUTH BEND | IN | | 06/29/2023 | | 904 | | 38 | | | 38 | | 942 | 942 | | | |
| 100012439 | LOUISVILLE | KY | | 04/28/2017 | | 469 | | 43 | | | 43 | | 512 | 512 | | | |
| 100126760 | TOLEDO | OH | | 08/30/2023 | | 190 | | 109 | | | 109 | | 299 | 299 | | | |
| 100113058 | FORT LAUDERDALE | FL | | 06/29/2023 | | 226 | | 152 | | | 152 | | 378 | 378 | | | |
| 100054023 | FRUITLAND | ID | | 03/23/2021 | | 91 | | (19) | | | (19) | | 72 | 72 | | | |
| 100146234 | BENSALEM | PA | | 03/19/2024 | | 572 | | (36) | | | (36) | | 536 | 536 | | | |
| 100113809 | LILBURN | GA | | 06/29/2023 | | 174 | | 87 | | | 87 | | 261 | 261 | | | |
| 100155716 | RIDGELAND | SC | | 06/18/2024 | | 167 | | (14) | | | (14) | | 153 | 153 | | | |
| 100053839 | DALTON | GA | | 03/23/2021 | | 263 | | (4) | | | (4) | | 259 | 259 | | | |
| 100029837 | LAGRANGE | GA | | 10/26/2018 | | 412 | | 118 | | | 118 | | 530 | 530 | | | |
| 100064707 | COLUMBIA | SC | | 07/14/2021 | | 363 | | (21) | | | (21) | | 342 | 342 | | | |
| 100028025 | ROLLING MEADOWS | IL | | 10/26/2018 | | 265 | | 120 | | | 120 | | 385 | 385 | | | |
| 100029921 | CHARLOTTE | NC | | 12/20/2018 | | 1,111 | | 58 | | | 58 | | 1,169 | 1,169 | | | |
| 100146228 | NORTH LAS VEGAS | NV | | 03/19/2024 | | 289 | | (18) | | | (18) | | 271 | 271 | | | |
| 100146101 | EASLEY | SC | | 03/19/2024 | | 270 | | (17) | | | (17) | | 253 | 253 | | | |
| 100064153 | PITTSBURGH | PA | | 07/01/2021 | | 699 | | 7 | | | 7 | | 706 | 706 | | | |
| 100079066 | SAINT LOUIS | MO | | 02/24/2022 | | 340 | | (4) | | | (4) | | 336 | 336 | | | |
| 100067122 | KISSIMMEE | FL | | 08/02/2021 | | 558 | | 13 | | | 13 | | 571 | 571 | | | |
| 100113113 | DALTON | GA | | 06/29/2023 | | 405 | | 82 | | | 82 | | 487 | 487 | | | |
| 100028062 | NEW PORT RICHEY | FL | | 10/26/2018 | | 216 | | 43 | | | 43 | | 259 | 259 | | | |
| 100145952 | TACOMA | WA | | 03/19/2024 | | 291 | | (18) | | | (18) | | 273 | 273 | | | |
| 100054603 | LAS VEGAS | NV | | 03/23/2021 | | 419 | | (20) | | | (20) | | 399 | 399 | | | |
| 100112804 | PARK FOREST | IL | | 06/29/2023 | | 792 | | 164 | | | 164 | | 956 | 956 | | | |
| 100154824 | GRAND RAPIDS | MI | | 07/19/2024 | | 401 | | (8) | | | (8) | | 393 | 393 | | | |
| 100045615 | CONNELLY SPRINGS | NC | | 11/25/2020 | | 969 | | 91 | | | 91 | | 1,060 | 1,060 | | | |
| 100012550 | FORT GRATIOT | MI | | 04/28/2017 | | 851 | | 45 | | | 45 | | 896 | 896 | | | |
| 100145905 | SPOKANE | WA | | 03/19/2024 | | 318 | | (20) | | | (20) | | 298 | 298 | | | |
| 100043341 | VERO BEACH | FL | | 08/13/2020 | | 1,206 | | (77) | | | (77) | | 1,129 | 1,129 | | | |
| 100146475 | HARTLAND | CT | | 03/19/2024 | | 257 | | (16) | | | (16) | | 241 | 241 | | | |
| 100060661 | MARION | KY | | 06/01/2021 | | 617 | | 3 | | | 3 | | 620 | 620 | | | |
| 100055145 | MASSILLON | OH | | 03/23/2021 | | 915 | | (84) | | | (84) | | 831 | 831 | | | |
| 100045401 | EL PASO | TX | | 11/25/2020 | | 631 | | (13) | | | (13) | | 618 | 618 | | | |
| 100111182 | EASTON | PA | | 06/29/2023 | | 219 | | 119 | | | 119 | | 338 | 338 | | | |
| 100011253 | PAULSBORO | NJ | | 12/23/2016 | | 283 | | 28 | | | 28 | | 311 | 311 | | | |
| 100060993 | TUCSON | AZ | | 06/01/2021 | | 558 | | 2 | | | 2 | | 560 | 560 | | | |
| 100053465 | PHILADELPHIA | PA | | 03/23/2021 | | 251 | | (35) | | | (35) | | 216 | 216 | | | |
| 100014561 | HOUSTON | TX | | 09/27/2017 | | 1,412 | | (4) | | | (4) | | 1,408 | 1,408 | | | |
| 100111830 | NEWNAN | GA | | 06/29/2023 | | 822 | | 101 | | | 101 | | 923 | 923 | | | |
| 100023905 | LANCASTER | PA | | 09/10/2018 | | 2,932 | | (14) | | | (14) | | 2,918 | 2,918 | | | |
| 100127044 | MILWAUKEE | WI | | 08/30/2023 | | 786 | | (12) | | | (12) | | 774 | 774 | | | |
| 100112445 | COLLINSVILLE | IL | | 06/29/2023 | | 327 | | 155 | | | 155 | | 482 | 482 | | | |
| 100155375 | CHESAPEAKE | VA | | 06/18/2024 | | 354 | | (24) | | | (24) | | 330 | 330 | | | |
| 100030170 | FAIRVIEW HEIGHTS | IL | | 12/20/2018 | | 463 | | 18 | | | 18 | | 481 | 481 | | | |
| 100155362 | HIRAM | GA | | 06/18/2024 | | 91 | | (8) | | | (8) | | 83 | 83 | | | |
| 100111878 | EL PASO | TX | | 06/29/2023 | | 284 | | 56 | | | 56 | | 340 | 340 | | | |
| 100155348 | PITTSBURGH | PA | | 06/18/2024 | | 3,058 | | (165) | | | (165) | | 2,893 | 2,893 | | | |
| 100054577 | SPRING HILL | FL | | 03/23/2021 | | 166 | | (13) | | | (13) | | 153 | 153 | | | |
| 100155724 | DELTONA | FL | | 06/18/2024 | | 431 | | (17) | | | (17) | | 414 | 414 | | | |
| 100113261 | KANSAS CITY | MO | | 06/29/2023 | | 264 | | 73 | | | 73 | | 337 | 337 | | | |
| 100126573 | DALLAS | TX | | 08/30/2023 | | 800 | | (54) | | | (54) | | 746 | 746 | | | |
| 100127011 | ATHENS | AL | | 08/30/2023 | | 693 | | 205 | | | 205 | | 898 | 898 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146438 | LAWRENCEVILLE | GA | | 03/19/2024 | | 237 | | (15) | | | (15) | | 222 | 222 | | | |
| 100113276 | OVERLAND | MO | | 06/29/2023 | | 1,469 | | | | | | | 1,469 | 1,469 | | | |
| 100113406 | HIALEAH | FL | | 06/29/2023 | | 220 | | 136 | | | 136 | | 356 | 356 | | | |
| 100134845 | ALLENTOWN | PA | | 10/30/2023 | | 1,822 | | (86) | | | (86) | | 1,736 | 1,736 | | | |
| 100047109 | WOODRUFF | SC | | 11/20/2020 | | 1,152 | | (108) | | | (108) | | 1,044 | 1,044 | | | |
| 100090866 | CHILLICOTHE | IL | | 01/31/2023 | | 3,213 | | 22 | | | 22 | | 3,235 | 3,235 | | | |
| 100134949 | GREENSBORO | NC | | 10/30/2023 | | 164 | | 6 | | | 6 | | 170 | 170 | | | |
| 100013769 | COLUMBUS | OH | | 05/25/2017 | | 161 | | 17 | | | 17 | | 178 | 178 | | | |
| 100126485 | KATY | TX | | 08/30/2023 | | 371 | | (33) | | | (33) | | 338 | 338 | | | |
| 100060706 | CAMPBELLSVILLE | KY | | 06/01/2021 | | 238 | | 2 | | | 2 | | 240 | 240 | | | |
| 100111726 | RICHMOND HILL | GA | | 06/29/2023 | | 689 | | 63 | | | 63 | | 752 | 752 | | | |
| 100112825 | UPPER DARBY | PA | | 06/29/2023 | | 149 | | 52 | | | 52 | | 201 | 201 | | | |
| 100011967 | DUNCANVILLE | TX | | 03/08/2017 | | 246 | | 39 | | | 39 | | 285 | 285 | | | |
| 100017526 | HAUGHTON | LA | | 04/26/2018 | | 550 | | 27 | | | 27 | | 577 | 577 | | | |
| 100061144 | KNOXVILLE | TN | | 06/01/2021 | | 553 | | 2 | | | 2 | | 555 | 555 | | | |
| 100043284 | N HUNTINGDON | PA | | 08/13/2020 | | 147 | | (21) | | | (21) | | 126 | 126 | | | |
| 100127283 | ATCO | NJ | | 08/30/2023 | | 173 | | 81 | | | 81 | | 254 | 254 | | | |
| 100145930 | FRESNO | CA | | 03/19/2024 | | 250 | | (16) | | | (16) | | 234 | 234 | | | |
| 100054738 | RUTLEDGE | TN | | 03/23/2021 | | 735 | | (30) | | | (30) | | 705 | 705 | | | |
| 100126616 | DETROIT | MI | | 08/30/2023 | | 531 | | 142 | | | 142 | | 673 | 673 | | | |
| 100049300 | SAINT LOUIS | MO | | 11/20/2020 | | 1,517 | | (71) | | | (71) | | 1,446 | 1,446 | | | |
| 100060726 | MEMPHIS | TN | | 06/01/2021 | | 384 | | 2 | | | 2 | | 386 | 386 | | | |
| 100146380 | JANESVILLE | WI | | 03/19/2024 | | 1,236 | | (78) | | | (78) | | 1,158 | 1,158 | | | |
| 100070540 | MONTGOMERY | AL | | 10/01/2021 | | 593 | | (7) | | | (7) | | 586 | 586 | | | |
| 100074758 | COLUMBIA | MO | | 12/01/2021 | | 443 | | (2) | | | (2) | | 441 | 441 | | | |
| 100148913 | MADISON | AL | | 04/17/2024 | | 87,525 | | 3,393 | | | 3,393 | | 90,918 | 90,918 | | | |
| 100066509 | GODFREY | IL | | 08/02/2021 | | 700 | | (4) | | | (4) | | 696 | 696 | | | |
| 100117032 | BALTIMORE | MD | | 07/20/2023 | | 159 | | 2 | | | 2 | | 161 | 161 | | | |
| 100026835 | NORTH LAS VEGAS | NV | | 09/26/2018 | | 1,821 | | 6 | | | 6 | | 1,827 | 1,827 | | | |
| 100146471 | FORT LAUDERDALE | FL | | 03/19/2024 | | 252 | | (16) | | | (16) | | 236 | 236 | | | |
| 100077185 | DUNNVILLE | KY | | 01/03/2022 | | 229 | | (3) | | | (3) | | 226 | 226 | | | |
| 100112336 | MIAMI | FL | | 06/29/2023 | | 114 | | 11 | | | 11 | | 125 | 125 | | | |
| 100053453 | FRIES | VA | | 03/23/2021 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100062767 | LANCASTER | KY | | 07/01/2021 | | 556 | | (7) | | | (7) | | 549 | 549 | | | |
| 100146154 | PEMBERTON TOWNSHIP | NJ | | 03/19/2024 | | 235 | | (15) | | | (15) | | 220 | 220 | | | |
| 100146548 | LOCUST GROVE | GA | | 03/19/2024 | | 264 | | (17) | | | (17) | | 247 | 247 | | | |
| 100075042 | ORANGE | TX | | 12/01/2021 | | 373 | | (7) | | | (7) | | 366 | 366 | | | |
| 100064658 | SCHENECTADY | NY | | 07/01/2021 | | 438 | | 22 | | | 22 | | 460 | 460 | | | |
| 100053626 | CRESWELL | NC | | 03/23/2021 | | 384 | | (99) | | | (99) | | 285 | 285 | | | |
| 100138994 | CHICAGO | IL | | 12/21/2023 | | 255 | | 143 | | | 143 | | 398 | 398 | | | |
| 100000416 | ELGIN | IL | | 09/27/2016 | | 1,909 | | 148 | | | 148 | | 2,057 | 2,057 | | | |
| 100013491 | CLEARWATER | FL | | 05/25/2017 | | 282 | | 74 | | | 74 | | 356 | 356 | | | |
| 100112120 | WILLIAMSBURG | OH | | 06/29/2023 | | 184 | | 13 | | | 13 | | 197 | 197 | | | |
| 100146283 | PAGOSA SPRINGS | CO | | 03/19/2024 | | 287 | | (18) | | | (18) | | 269 | 269 | | | |
| 100112998 | GRIFFITH | IN | | 06/29/2023 | | 649 | | 23 | | | 23 | | 672 | 672 | | | |
| 100044173 | TINTON FALLS | NJ | | 08/19/2020 | | 1,344 | | 80 | | | 80 | | 1,424 | 1,424 | | | |
| 100012415 | PEKIN | IL | | 04/28/2017 | | 498 | | 88 | | | 88 | | 586 | 586 | | | |
| 100155632 | IRMO | SC | | 06/18/2024 | | 171 | | (10) | | | (10) | | 161 | 161 | | | |
| 100113512 | RACINE | WI | | 06/29/2023 | | 118 | | 12 | | | 12 | | 130 | 130 | | | |
| 100127299 | EAST HARTFORD | CT | | 08/30/2023 | | 273 | | 166 | | | 166 | | 439 | 439 | | | |
| 100146435 | STUART | FL | | 03/19/2024 | | 316 | | (20) | | | (20) | | 296 | 296 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100030779 | PORT ST LUCIE | FL | | 04/09/2019 | | 957 | | 111 | | | 111 | | 1,068 | 1,068 | | | |
| 100075127 | HUDSON FALLS | NY | | 12/01/2021 | | 413 | | (4) | | | (4) | | 409 | 409 | | | |
| 100126989 | BALTIMORE | MD | | 08/30/2023 | | 248 | | 76 | | | 76 | | 324 | 324 | | | |
| 100063757 | PENSACOLA | FL | | 07/01/2021 | | 420 | | (1) | | | (1) | | 419 | 419 | | | |
| 100046611 | LEXINGTON TOWNS | MI | | 11/25/2020 | | 364 | | (23) | | | (23) | | 341 | 341 | | | |
| 100018440 | PARK CITY | UT | | 06/27/2018 | | 395 | | | | | | | 395 | 395 | | | |
| 100111702 | HESPERIA | CA | | 06/29/2023 | | 1,278 | | 36 | | | 36 | | 1,314 | 1,314 | | | |
| 100101620 | LINCOLN | NE | | 04/26/2023 | | 501 | | (15) | | | (15) | | 486 | 486 | | | |
| 100155563 | REPUBLIC | MO | | 06/18/2024 | | 158 | | (14) | | | (14) | | 144 | 144 | | | |
| 100047214 | SANDY SPRINGS | GA | | 11/20/2020 | | 315 | | (13) | | | (13) | | 302 | 302 | | | |
| 100062926 | BELLEVILLE | IL | | 07/01/2021 | | 480 | | 2 | | | 2 | | 482 | 482 | | | |
| 100158503 | GRIFFIN | GA | | 07/10/2024 | | 87 | | (4) | | | (4) | | 83 | 83 | | | |
| 100113010 | FOREST PARK | IL | | 06/29/2023 | | 146 | | 104 | | | 104 | | 250 | 250 | | | |
| 100000242 | CORAL SPRINGS | FL | | 09/27/2016 | | 8,689 | | 450 | | | 450 | | 9,139 | 9,139 | | | |
| 100117352 | FRESNO | CA | | 07/20/2023 | | 9,982 | | 1,117 | | | 1,117 | | 11,099 | 11,099 | | | |
| 100054495 | SAGINAW | MI | | 03/23/2021 | | 316 | | (47) | | | (47) | | 269 | 269 | | | |
| 100111308 | FORT LAUDERDALE | FL | | 06/29/2023 | | 871 | | 135 | | | 135 | | 1,006 | 1,006 | | | |
| 100065586 | BIRMINGHAM | AL | | 07/28/2021 | | 135 | | (13) | | | (13) | | 122 | 122 | | | |
| 100064704 | UPPER MARLBORO | MD | | 07/14/2021 | | 238 | | (14) | | | (14) | | 224 | 224 | | | |
| 100060820 | FRANKFORT | KY | | 06/01/2021 | | 548 | | 2 | | | 2 | | 550 | 550 | | | |
| 100067263 | MONAHANS | TX | | 08/02/2021 | | 349 | | 5 | | | 5 | | 354 | 354 | | | |
| 100110922 | IRWIN | PA | | 06/29/2023 | | 1,377 | | 245 | | | 245 | | 1,622 | 1,622 | | | |
| 100012384 | BRIDGETON | MO | | 04/28/2017 | | 825 | | 87 | | | 87 | | 912 | 912 | | | |
| 100066987 | ROCKDALE | TX | | 08/02/2021 | | 1,295 | | 2 | | | 2 | | 1,297 | 1,297 | | | |
| 100027991 | GRAND RAPIDS | MI | | 10/26/2018 | | 282 | | 16 | | | 16 | | 298 | 298 | | | |
| 100111747 | FOUNTAIN INN | SC | | 06/29/2023 | | 159 | | 17 | | | 17 | | 176 | 176 | | | |
| 100055187 | LITTLE ROCK | AR | | 03/23/2021 | | 265 | | (13) | | | (13) | | 252 | 252 | | | |
| 100126574 | BASTROP | LA | | 08/30/2023 | | 679 | | (16) | | | (16) | | 663 | 663 | | | |
| 100053964 | JACKSONVILLE | FL | | 03/23/2021 | | 99 | | (14) | | | (14) | | 85 | 85 | | | |
| 100061184 | INDEPENDENCE | MO | | 06/01/2021 | | 461 | | 2 | | | 2 | | 463 | 463 | | | |
| 100054480 | OPA LOCKA | FL | | 03/23/2021 | | 1,495 | | (92) | | | (92) | | 1,403 | 1,403 | | | |
| 100111735 | RICHMOND | VA | | 06/29/2023 | | 936 | | 31 | | | 31 | | 967 | 967 | | | |
| 100126644 | BYRON | GA | | 08/30/2023 | | 150 | | 14 | | | 14 | | 164 | 164 | | | |
| 100126684 | BOYTON BEACH | FL | | 08/30/2023 | | 1,479 | | 94 | | | 94 | | 1,573 | 1,573 | | | |
| 100087358 | LUDLOW | KY | | 10/25/2022 | | 246 | | 10 | | | 10 | | 256 | 256 | | | |
| 100018338 | PHOENIX | AZ | | 06/27/2018 | | 3,227 | | (33) | | | (33) | | 3,194 | 3,194 | | | |
| 100017759 | GULFPORT | MS | | 04/26/2018 | | 762 | | (17) | | | (17) | | 745 | 745 | | | |
| 100012317 | NORFOLK CITY | VA | | 04/28/2017 | | 467 | | 80 | | | 80 | | 547 | 547 | | | |
| 100155607 | LAS VEGAS | NV | | 06/18/2024 | | 156 | | (11) | | | (11) | | 145 | 145 | | | |
| 100031122 | HAMPTON TWP | NJ | | 03/29/2019 | | 20,742 | | 1,354 | | | 1,354 | | 22,096 | 22,096 | | | |
| 100075443 | HIGGINSVILLE | MO | | 12/01/2021 | | 418 | | (5) | | | (5) | | 413 | 413 | | | |
| 100064830 | TEMPE | AZ | | 07/14/2021 | | 367 | | (15) | | | (15) | | 352 | 352 | | | |
| 100117322 | BAKERSFIELD | CA | | 07/20/2023 | | 345 | | 126 | | | 126 | | 471 | 471 | | | |
| 100053411 | ARNOLD | MO | | 03/23/2021 | | 1,099 | | (93) | | | (93) | | 1,006 | 1,006 | | | |
| 100060378 | KNOXVILLE | TN | | 06/01/2021 | | 1,337 | | 6 | | | 6 | | 1,343 | 1,343 | | | |
| 100111228 | SIMI VALLEY | CA | | 06/29/2023 | | 1,981 | | 114 | | | 114 | | 2,095 | 2,095 | | | |
| 100111310 | FRANKLIN | VA | | 06/29/2023 | | 786 | | (14) | | | (14) | | 772 | 772 | | | |
| 100113524 | LANSING | MI | | 06/29/2023 | | 667 | | 63 | | | 63 | | 730 | 730 | | | |
| 0S41073 | POCATELLO | ID | | 07/12/2005 | | 20,562 | | | | | | | 20,562 | 20,562 | | | |
| 100127003 | LISBON | ME | | 08/30/2023 | | 267 | | 113 | | | 113 | | 380 | 380 | | | |
| 100055219 | PITTSBURGH | PA | | 03/23/2021 | | 67 | | (9) | | | (9) | | 58 | 58 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100128074 | MC MINNVILLE | TN | | 09/08/2023 | | 1,012 | | 55 | | | 55 | | 1,067 | 1,067 | | | |
| 100054152 | ROSSFORD | OH | | 03/23/2021 | | 225 | | 28 | | | 28 | | 253 | 253 | | | |
| 100055691 | CLEVELAND | OH | | 03/23/2021 | | 225 | | (28) | | | (28) | | 197 | 197 | | | |
| 100155393 | LAKELAND | FL | | 06/18/2024 | | 147 | | (13) | | | (13) | | 134 | 134 | | | |
| 100061057 | WICHITA | KS | | 06/01/2021 | | 543 | | 2 | | | 2 | | 545 | 545 | | | |
| 100055851 | MUSTANG | OK | | 03/23/2021 | | 837 | | (120) | | | (120) | | 717 | 717 | | | |
| 100126806 | CHICAGO | IL | | 08/30/2023 | | 535 | | 378 | | | 378 | | 913 | 913 | | | |
| 100155428 | ORMOND BEACH | FL | | 06/18/2024 | | 180 | | (13) | | | (13) | | 167 | 167 | | | |
| 100114012 | MADERA | CA | | 06/29/2023 | | 170 | | 30 | | | 30 | | 200 | 200 | | | |
| 100113659 | BONITA SPRINGS | FL | | 06/29/2023 | | 191 | | 46 | | | 46 | | 237 | 237 | | | |
| 100076886 | HUNTSVILLE | AL | | 01/03/2022 | | 456 | | (22) | | | (22) | | 434 | 434 | | | |
| 100025860 | MEMPHIS | TN | | 09/20/2018 | | 473 | | 57 | | | 57 | | 530 | 530 | | | |
| 100155669 | SUFFOLK | VA | | 06/18/2024 | | 125 | | (5) | | | (5) | | 120 | 120 | | | |
| 100146465 | DENTON | MD | | 03/19/2024 | | 284 | | (18) | | | (18) | | 266 | 266 | | | |
| 100000432 | GRAND RAPIDS | MI | | 09/27/2016 | | 831 | | (11) | | | (11) | | 820 | 820 | | | |
| 100155555 | MIAMI | FL | | 06/18/2024 | | 990 | | (69) | | | (69) | | 921 | 921 | | | |
| 100116268 | ORLANDO | FL | | 07/20/2023 | | 212 | | 17 | | | 17 | | 229 | 229 | | | |
| 100031397 | BAKERSFIELD | CA | | 03/29/2019 | | 313 | | 51 | | | 51 | | 364 | 364 | | | |
| 100043499 | FORT WAYNE | IN | | 08/13/2020 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100112595 | MOUNT LAUREL | NJ | | 06/29/2023 | | 2,866 | | 1,694 | | | 1,694 | | 4,560 | 4,560 | | | |
| 100114346 | DUNDALK | MD | | 06/29/2023 | | 2,056 | | 51 | | | 51 | | 2,107 | 2,107 | | | |
| 100057809 | COPPERAS COVE | TX | | 06/30/2021 | | 683 | | (10) | | | (10) | | 673 | 673 | | | |
| 100077416 | FLORISSANT | MO | | 01/03/2022 | | 322 | | (4) | | | (4) | | 318 | 318 | | | |
| 100146345 | SEMINOLE | FL | | 03/19/2024 | | 240 | | (15) | | | (15) | | 225 | 225 | | | |
| 100064723 | BROKEN ARROW | OK | | 07/14/2021 | | 4,245 | | (222) | | | (222) | | 4,023 | 4,023 | | | |
| 100054116 | OWATONNA | MN | | 03/23/2021 | | 1,108 | | (88) | | | (88) | | 1,020 | 1,020 | | | |
| 100126843 | WILMINGTON | DE | | 08/30/2023 | | 1,229 | | 255 | | | 255 | | 1,484 | 1,484 | | | |
| 100014533 | DALLAS | TX | | 09/27/2017 | | 619 | | (28) | | | (28) | | 591 | 591 | | | |
| 100066386 | CUYAHOGA FALLS | OH | | 08/02/2021 | | 407 | | (2) | | | (2) | | 405 | 405 | | | |
| 100126763 | MILWAUKEE | WI | | 08/30/2023 | | 1,165 | | 166 | | | 166 | | 1,331 | 1,331 | | | |
| 100112184 | GREENCASTLE | PA | | 06/29/2023 | | 901 | | 25 | | | 25 | | 926 | 926 | | | |
| 100126870 | NEWMAN | CA | | 08/30/2023 | | 627 | | 156 | | | 156 | | 783 | 783 | | | |
| 100017748 | GREENSBORO | NC | | 04/26/2018 | | 154 | | 37 | | | 37 | | 191 | 191 | | | |
| 100060499 | MULVANE | KS | | 06/01/2021 | | 937 | | 4 | | | 4 | | 941 | 941 | | | |
| 100063225 | GREECE | NY | | 07/01/2021 | | 392 | | (3) | | | (3) | | 389 | 389 | | | |
| 100154879 | WATERFORD | MI | | 07/19/2024 | | 113 | | (1) | | | (1) | | 112 | 112 | | | |
| 100054631 | LISMAN | AL | | 03/23/2021 | | 888 | | (197) | | | (197) | | 691 | 691 | | | |
| 100155452 | BAKER CITY | OR | | 06/18/2024 | | 177 | | (14) | | | (14) | | 163 | 163 | | | |
| 100062607 | MACON | GA | | 07/01/2021 | | 550 | | (1) | | | (1) | | 549 | 549 | | | |
| 100075305 | ST LOUIS | MO | | 12/01/2021 | | 477 | | (6) | | | (6) | | 471 | 471 | | | |
| 100113088 | KNOXVILLE | TN | | 06/29/2023 | | 872 | | 240 | | | 240 | | 1,112 | 1,112 | | | |
| 100060767 | SNOW CAMP | NC | | 06/01/2021 | | 559 | | 2 | | | 2 | | 561 | 561 | | | |
| 100110855 | WILLOW SPRING | NC | | 06/29/2023 | | 258 | | 88 | | | 88 | | 346 | 346 | | | |
| 100155463 | ROCKWALL | TX | | 06/18/2024 | | 931 | | (15) | | | (15) | | 916 | 916 | | | |
| 100053996 | PRINCETON | NC | | 03/23/2021 | | 274 | | (14) | | | (14) | | 260 | 260 | | | |
| 100012891 | HOLLYWOOD | FL | | 05/25/2017 | | 232 | | 69 | | | 69 | | 301 | 301 | | | |
| 100101678 | LEHI | UT | | 04/26/2023 | | 5,057 | | (94) | | | (94) | | 4,963 | 4,963 | | | |
| 100010801 | CHARLOTTE | NC | | 12/23/2016 | | 276 | | 2 | | | 2 | | 278 | 278 | | | |
| 100057881 | HAGERSTOWN | MD | | 06/30/2021 | | 1,608 | | (21) | | | (21) | | 1,587 | 1,587 | | | |
| 100030531 | HOUSTON | TX | | 12/20/2018 | | 1,026 | | (10) | | | (10) | | 1,016 | 1,016 | | | |
| 100113928 | SAN ANTONIO | TX | | 06/29/2023 | | 1,787 | | 230 | | | 230 | | 2,017 | 2,017 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100028907 | ADRIAN | MI | | 10/26/2018 | | 216 | | 93 | | | 93 | | 309 | 309 | | | |
| 100112875 | NEWBERRY SPRINGS | CA | | 06/29/2023 | | 726 | | (5) | | | (5) | | 721 | 721 | | | |
| 100028026 | HARTVILLE | OH | | 10/26/2018 | | 238 | | 102 | | | 102 | | 340 | 340 | | | |
| 100011295 | ROCHESTER | NY | | 12/23/2016 | | 1,011 | | 201 | | | 201 | | 1,212 | 1,212 | | | |
| 100060567 | CINCINNATI | OH | | 06/01/2021 | | 384 | | 2 | | | 2 | | 386 | 386 | | | |
| 100112211 | CLOVER | SC | | 06/29/2023 | | 523 | | 161 | | | 161 | | 684 | 684 | | | |
| 100026243 | PLANT CITY | FL | | 09/20/2018 | | 539 | | 92 | | | 92 | | 631 | 631 | | | |
| 100112306 | AURORA | CO | | 06/29/2023 | | 260 | | 158 | | | 158 | | 418 | 418 | | | |
| 100111441 | ROME | GA | | 06/29/2023 | | 1,289 | | 179 | | | 179 | | 1,468 | 1,468 | | | |
| 100114487 | WHITESVILLE | KY | | 06/29/2023 | | 3,411 | | 70 | | | 70 | | 3,481 | 3,481 | | | |
| 100112303 | RIVERDALE | GA | | 06/29/2023 | | 259 | | 149 | | | 149 | | 408 | 408 | | | |
| 100114166 | SANTEE | SC | | 06/29/2023 | | 195 | | 125 | | | 125 | | 320 | 320 | | | |
| 100113038 | CANTON | GA | | 06/29/2023 | | 268 | | 64 | | | 64 | | 332 | 332 | | | |
| 100043673 | YPSILANTI | MI | | 08/13/2020 | | 183 | | (14) | | | (14) | | 169 | 169 | | | |
| 100026363 | OCALA | FL | | 09/26/2018 | | 1,034 | | 27 | | | 27 | | 1,061 | 1,061 | | | |
| 100014577 | TALLASSEE | AL | | 09/27/2017 | | 372 | | 54 | | | 54 | | 426 | 426 | | | |
| 100011793 | HIGHLAND SPRINGS | VA | | 03/08/2017 | | 258 | | 40 | | | 40 | | 298 | 298 | | | |
| 100029916 | CUMBERLAND FURNACE | TN | | 12/20/2018 | | 240 | | (4) | | | (4) | | 236 | 236 | | | |
| 100070042 | SAN ANTONIO | TX | | 09/01/2021 | | 464 | | (5) | | | (5) | | 459 | 459 | | | |
| 100112144 | COEUR DALENE | ID | | 06/29/2023 | | 198 | | 48 | | | 48 | | 246 | 246 | | | |
| 100060665 | BARDSTOWN | KY | | 06/01/2021 | | 349 | | 2 | | | 2 | | 351 | 351 | | | |
| 100127002 | HAZLETON | PA | | 08/30/2023 | | 141 | | 30 | | | 30 | | 171 | 171 | | | |
| 100111544 | LAWRENCEVILLE | GA | | 06/29/2023 | | 845 | | 302 | | | 302 | | 1,147 | 1,147 | | | |
| 100155595 | LANDENBERG | PA | | 06/18/2024 | | 58 | | (4) | | | (4) | | 54 | 54 | | | |
| 100012006 | KALAMAZOO | MI | | 03/08/2017 | | 1,038 | | 413 | | | 413 | | 1,451 | 1,451 | | | |
| 100025949 | CHICAGO RIDGE | IL | | 09/20/2018 | | 275 | | 148 | | | 148 | | 423 | 423 | | | |
| 100155587 | BELTON | TX | | 06/18/2024 | | 409 | | (12) | | | (12) | | 397 | 397 | | | |
| 100066180 | BUENA VISTA | VA | | 08/02/2021 | | 489 | | (7) | | | (7) | | 482 | 482 | | | |
| 100011339 | COLUMBUS | OH | | 12/23/2016 | | 1,750 | | 44 | | | 44 | | 1,794 | 1,794 | | | |
| 100113279 | PENDLETON | SC | | 06/29/2023 | | 405 | | 103 | | | 103 | | 508 | 508 | | | |
| 100112931 | KENOSHA | WI | | 06/29/2023 | | 1,004 | | 41 | | | 41 | | 1,045 | 1,045 | | | |
| 100148987 | KNOXVILLE | TN | | 04/17/2024 | | 1,870 | | (76) | | | (76) | | 1,794 | 1,794 | | | |
| 100155787 | NORTH BRUNSWICK TOWNSHIP | NJ | | 06/18/2024 | | 611 | | (50) | | | (50) | | 561 | 561 | | | |
| 100155379 | BROKEN ARROW | OK | | 06/18/2024 | | 158 | | (12) | | | (12) | | 146 | 146 | | | |
| 100043512 | SOUTH DAYTONA | FL | | 08/13/2020 | | 587 | | 19 | | | 19 | | 606 | 606 | | | |
| 100060408 | OTISVILLE | MI | | 06/01/2021 | | 407 | | 2 | | | 2 | | 409 | 409 | | | |
| 100155659 | HENDERSON | NV | | 06/18/2024 | | 143 | | (10) | | | (10) | | 133 | 133 | | | |
| 100076202 | LONGVIEW | TX | | 01/07/2022 | | 394 | | (8) | | | (8) | | 386 | 386 | | | |
| 100155762 | BERRYVILLE | VA | | 06/18/2024 | | 167 | | (12) | | | (12) | | 155 | 155 | | | |
| 100112311 | LAKE PANASOFFKEE | FL | | 06/29/2023 | | 768 | | 99 | | | 99 | | 867 | 867 | | | |
| 100139005 | WAYNE | WV | | 12/21/2023 | | 130 | | 3 | | | 3 | | 133 | 133 | | | |
| 100062900 | WARNER ROBINS | GA | | 07/01/2021 | | 720 | | (7) | | | (7) | | 713 | 713 | | | |
| 100028064 | NEW CASTLE | PA | | 10/26/2018 | | 191 | | 112 | | | 112 | | 303 | 303 | | | |
| 100155448 | LEONARDTOWN | MD | | 06/18/2024 | | 136 | | (12) | | | (12) | | 124 | 124 | | | |
| 100066457 | HAMPTON | VA | | 08/02/2021 | | 509 | | (7) | | | (7) | | 502 | 502 | | | |
| 100055444 | SAN MATEO | CA | | 03/23/2021 | | 1,632 | | (39) | | | (39) | | 1,593 | 1,593 | | | |
| 100155515 | YUCAIPA | CA | | 06/18/2024 | | 583 | | (47) | | | (47) | | 536 | 536 | | | |
| 100110971 | BALL GROUND | GA | | 06/29/2023 | | 649 | | 86 | | | 86 | | 735 | 735 | | | |
| 100113322 | GAINESVILLE | FL | | 06/29/2023 | | 766 | | 175 | | | 175 | | 941 | 941 | | | |
| 100054992 | JOLIET | IL | | 03/23/2021 | | 200 | | 37 | | | 37 | | 237 | 237 | | | |
| 100155594 | MANKATO | MN | | 06/18/2024 | | 176 | | (10) | | | (10) | | 166 | 166 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100044956 | BALLWIN | MO | | 11/19/2020 | | 781 | | (34) | | | (34) | | 747 | 747 | | | |
| 100062411 | JACKSON | TN | | 07/01/2021 | | 358 | | (5) | | | (5) | | 353 | 353 | | | |
| 100065324 | LITTLE ROCK | AR | | 07/28/2021 | | 307 | | (12) | | | (12) | | 295 | 295 | | | |
| 100111894 | DES MOINES | IA | | 06/29/2023 | | 204 | | 70 | | | 70 | | 274 | 274 | | | |
| 100048029 | EASLEY | SC | | 11/20/2020 | | 154 | | (23) | | | (23) | | 131 | 131 | | | |
| 100145920 | VANCOUVER | WA | | 03/19/2024 | | 262 | | (17) | | | (17) | | 245 | 245 | | | |
| 100030233 | MAYETTA | KS | | 12/20/2018 | | 1,392 | | 7 | | | 7 | | 1,399 | 1,399 | | | |
| 100114036 | SAFFORD | AZ | | 06/29/2023 | | 692 | | 57 | | | 57 | | 749 | 749 | | | |
| 100111749 | EAGLE SPRINGS | NC | | 06/29/2023 | | 144 | | 6 | | | 6 | | 150 | 150 | | | |
| 100113331 | CHICAGO | IL | | 06/29/2023 | | 186 | | 259 | | | 259 | | 445 | 445 | | | |
| 100113255 | CALUMET CITY | IL | | 06/29/2023 | | 182 | | 77 | | | 77 | | 259 | 259 | | | |
| 100155382 | VILONIA | AR | | 06/18/2024 | | 165 | | (9) | | | (9) | | 156 | 156 | | | |
| 100113426 | MIAMI | FL | | 06/29/2023 | | 241 | | 88 | | | 88 | | 329 | 329 | | | |
| 100054347 | COLUMBUS | IN | | 03/23/2021 | | 226 | | (14) | | | (14) | | 212 | 212 | | | |
| 100126527 | LEAVENWORTH | KS | | 08/30/2023 | | 1,188 | | 50 | | | 50 | | 1,238 | 1,238 | | | |
| 100054224 | WAUSAU | WI | | 03/23/2021 | | 187 | | (26) | | | (26) | | 161 | 161 | | | |
| 100014770 | PALM COAST | FL | | 10/30/2017 | | 512 | | 110 | | | 110 | | 622 | 622 | | | |
| 100077031 | SEDGWICK | KS | | 01/03/2022 | | 738 | | (30) | | | (30) | | 708 | 708 | | | |
| 100113271 | SIMPSONVILLE | SC | | 06/29/2023 | | 315 | | 145 | | | 145 | | 460 | 460 | | | |
| 100047834 | STOCKBRIDGE | GA | | 11/20/2020 | | 1,261 | | (90) | | | (90) | | 1,171 | 1,171 | | | |
| 100112139 | SCHENECTADY | NY | | 06/29/2023 | | 203 | | 74 | | | 74 | | 277 | 277 | | | |
| 100011749 | TOBACCOVILLE | NC | | 03/08/2017 | | 304 | | 61 | | | 61 | | 365 | 365 | | | |
| 100155803 | SALEM | VA | | 06/18/2024 | | 161 | | (11) | | | (11) | | 150 | 150 | | | |
| 100054668 | AURORA | IL | | 03/23/2021 | | 1,018 | | (42) | | | (42) | | 976 | 976 | | | |
| 100029968 | SPRINGFIELD | MA | | 12/20/2018 | | 939 | | 21 | | | 21 | | 960 | 960 | | | |
| 100023415 | LAWRENCEVILLE | GA | | 08/16/2018 | | 4,000 | | (77) | | | (77) | | 3,923 | 3,923 | | | |
| 100155619 | THORSBY | AL | | 06/18/2024 | | 150 | | (10) | | | (10) | | 140 | 140 | | | |
| 100044717 | GRETNA | FL | | 11/19/2020 | | 2,377 | | 5 | | | 5 | | 2,382 | 2,382 | | | |
| 100146333 | SORRENTO | FL | | 03/19/2024 | | 264 | | (17) | | | (17) | | 247 | 247 | | | |
| 100069082 | STOCKBRIDGE | GA | | 09/01/2021 | | 674 | | (8) | | | (8) | | 666 | 666 | | | |
| 100028033 | BUCKEYE | AZ | | 10/26/2018 | | 300 | | 84 | | | 84 | | 384 | 384 | | | |
| 100074591 | RICHMOND | KY | | 12/01/2021 | | 384 | | (10) | | | (10) | | 374 | 374 | | | |
| 100111565 | LITHONIA | GA | | 06/29/2023 | | 223 | | 146 | | | 146 | | 369 | 369 | | | |
| 100110910 | TUSCALOOSA | AL | | 06/29/2023 | | 1,981 | | 15 | | | 15 | | 1,996 | 1,996 | | | |
| 100053674 | ADRIAN | MI | | 03/23/2021 | | 301 | | (31) | | | (31) | | 270 | 270 | | | |
| 100155394 | JENKINSVILLE | SC | | 06/18/2024 | | 49 | | (4) | | | (4) | | 45 | 45 | | | |
| 100061012 | GAINESVILLE | GA | | 06/01/2021 | | 518 | | 2 | | | 2 | | 520 | 520 | | | |
| 100061833 | CHEEKTOWAGA | NY | | 07/01/2021 | | 605 | | (8) | | | (8) | | 597 | 597 | | | |
| 100049440 | UTICA | MI | | 11/20/2020 | | 976 | | (58) | | | (58) | | 918 | 918 | | | |
| 100043688 | PORT RICHEY | FL | | 08/13/2020 | | 70 | | 1 | | | 1 | | 71 | 71 | | | |
| 100127153 | FAYETTEVILLE | NC | | 08/30/2023 | | 74 | | 1 | | | 1 | | 75 | 75 | | | |
| 100054781 | NEWPORT | NH | | 03/23/2021 | | 327 | | (57) | | | (57) | | 270 | 270 | | | |
| 100114401 | TYLER | TX | | 06/29/2023 | | 85 | | 4 | | | 4 | | 89 | 89 | | | |
| 100053878 | MOBILE | AL | | 03/23/2021 | | 951 | | 128 | | | 128 | | 1,079 | 1,079 | | | |
| 100060476 | HARVARD | IL | | 06/01/2021 | | 500 | | 2 | | | 2 | | 502 | 502 | | | |
| 100111575 | UNION CITY | GA | | 06/29/2023 | | 223 | | 55 | | | 55 | | 278 | 278 | | | |
| 100114202 | NORFOLK | VA | | 06/29/2023 | | 728 | | (8) | | | (8) | | 720 | 720 | | | |
| 100030027 | PINE HALL | NC | | 12/20/2018 | | 774 | | (6) | | | (6) | | 768 | 768 | | | |
| 100113643 | LOS ANGELES | CA | | 06/29/2023 | | 3,012 | | (19) | | | (19) | | 2,993 | 2,993 | | | |
| 100113685 | KINGSTON | PA | | 06/29/2023 | | 661 | | 367 | | | 367 | | 1,028 | 1,028 | | | |
| 100012432 | CINCINNATI | OH | | 04/28/2017 | | 218 | | 27 | | | 27 | | 245 | 245 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100023809 | EULESS | TX | | 09/04/2018 | | 2,553 | | (46) | | | (46) | | 2,507 | 2,507 | | | |
| 100043211 | PASADENA | TX | | 08/13/2020 | | 312 | | (18) | | | (18) | | 294 | 294 | | | |
| 100012685 | HAZEL PARK | MI | | 05/25/2017 | | 157 | | 37 | | | 37 | | 194 | 194 | | | |
| 100028615 | SHARON HILL | PA | | 10/26/2018 | | 1,119 | | 94 | | | 94 | | 1,213 | 1,213 | | | |
| 100048767 | FIREBAUGH | CA | | 11/20/2020 | | 42 | | 15 | | | 15 | | 57 | 57 | | | |
| 100116269 | EUCLID | OH | | 07/20/2023 | | 227 | | 7 | | | 7 | | 234 | 234 | | | |
| 100101093 | WINTERSET | IA | | 04/28/2023 | | 200 | | | | | | | 200 | 200 | | | |
| 100047372 | AURORA | CO | | 11/20/2020 | | 535 | | 17 | | | 17 | | 552 | 552 | | | |
| 100054405 | KANSAS CITY | MO | | 03/23/2021 | | 670 | | (117) | | | (117) | | 553 | 553 | | | |
| 100057571 | HAGERSTOWN | MD | | 06/30/2021 | | 379 | | (6) | | | (6) | | 373 | 373 | | | |
| 100126680 | TWO RIVERS | WI | | 08/30/2023 | | 774 | | (28) | | | (28) | | 746 | 746 | | | |
| 100154938 | CINCINNATI | OH | | 07/19/2024 | | 102 | | (6) | | | (6) | | 96 | 96 | | | |
| 100064532 | REMSEN | NY | | 07/01/2021 | | 308 | | 14 | | | 14 | | 322 | 322 | | | |
| 100101585 | SYRACUSE | NY | | 04/26/2023 | | 186 | | (7) | | | (7) | | 179 | 179 | | | |
| 100114032 | PLACERVILLE | CO | | 06/29/2023 | | 254 | | 127 | | | 127 | | 381 | 381 | | | |
| 100146094 | SURPRISE | AZ | | 03/19/2024 | | 81 | | (5) | | | (5) | | 76 | 76 | | | |
| 100111712 | UPPER DARBY | PA | | 06/29/2023 | | 441 | | 26 | | | 26 | | 467 | 467 | | | |
| 100066137 | SAINT LOUIS | MO | | 08/02/2021 | | 397 | | (3) | | | (3) | | 394 | 394 | | | |
| 100050198 | BOSSIER CITY | LA | | 11/20/2020 | | 147 | | (34) | | | (34) | | 113 | 113 | | | |
| 100054858 | EL PASO | TX | | 03/23/2021 | | 1,061 | | 43 | | | 43 | | 1,104 | 1,104 | | | |
| 100070789 | GREER | SC | | 10/01/2021 | | 562 | | | | | | | 562 | 562 | | | |
| 100047534 | ELIZABETH | NJ | | 11/20/2020 | | 1,315 | | (15) | | | (15) | | 1,300 | 1,300 | | | |
| 100054499 | JACKSONVILLE | AR | | 03/23/2021 | | 88 | | (25) | | | (25) | | 63 | 63 | | | |
| 100155870 | CAPE CORAL | FL | | 06/18/2024 | | 1,241 | | (91) | | | (91) | | 1,150 | 1,150 | | | |
| 100155351 | PRINCETON | ID | | 06/18/2024 | | 652 | | (36) | | | (36) | | 616 | 616 | | | |
| 100063401 | SCOTIA | NY | | 07/01/2021 | | 295 | | (4) | | | (4) | | 291 | 291 | | | |
| 100011056 | BRISTOL | VT | | 01/27/2017 | | 1,768 | | 452 | | | 452 | | 2,220 | 2,220 | | | |
| 100027997 | JACKSONVILLE | FL | | 10/26/2018 | | 237 | | 91 | | | 91 | | 328 | 328 | | | |
| 100126811 | BANGOR | ME | | 08/30/2023 | | 366 | | 230 | | | 230 | | 596 | 596 | | | |
| 100068956 | ERIE | PA | | 09/01/2021 | | 395 | | (4) | | | (4) | | 391 | 391 | | | |
| 100126695 | MOLINO | FL | | 08/30/2023 | | 228 | | 2 | | | 2 | | 230 | 230 | | | |
| 100111104 | THE COLONY | TX | | 06/29/2023 | | 646 | | (65) | | | (65) | | 581 | 581 | | | |
| 100075266 | COOKEVILLE | TN | | 12/01/2021 | | 544 | | (3) | | | (3) | | 541 | 541 | | | |
| 100028070 | AUBURN HILLS | MI | | 10/26/2018 | | 192 | | 102 | | | 102 | | 294 | 294 | | | |
| 100146292 | KEARNEYSVILLE | WV | | 03/19/2024 | | 252 | | (16) | | | (16) | | 236 | 236 | | | |
| 100014074 | TUCSON | AZ | | 05/25/2017 | | 520 | | 51 | | | 51 | | 571 | 571 | | | |
| 100043286 | KELSO | WA | | 08/13/2020 | | 3,844 | | (244) | | | (244) | | 3,600 | 3,600 | | | |
| 100012053 | HARVEY | LA | | 03/08/2017 | | 1,167 | | 36 | | | 36 | | 1,203 | 1,203 | | | |
| 100146184 | MIDLOTHIAN | VA | | 03/19/2024 | | 252 | | (16) | | | (16) | | 236 | 236 | | | |
| 100146401 | SMITHFIELD | VA | | 03/19/2024 | | 247 | | (16) | | | (16) | | 231 | 231 | | | |
| 100114464 | WICHITA | KS | | 06/29/2023 | | 274 | | (8) | | | (8) | | 266 | 266 | | | |
| 100065208 | PHILADELPHIA | PA | | 07/14/2021 | | 388 | | (7) | | | (7) | | 381 | 381 | | | |
| 100126848 | LAWRENCEVILLE | GA | | 08/30/2023 | | 731 | | 41 | | | 41 | | 772 | 772 | | | |
| 100111633 | PHILADELPHIA | PA | | 06/29/2023 | | 258 | | 92 | | | 92 | | 350 | 350 | | | |
| 100047151 | HOUSTON | TX | | 11/20/2020 | | 773 | | (48) | | | (48) | | 725 | 725 | | | |
| 100113932 | LOGAN | OH | | 06/29/2023 | | 89 | | 13 | | | 13 | | 102 | 102 | | | |
| 100061224 | BALTIMORE | MD | | 06/01/2021 | | 452 | | 2 | | | 2 | | 454 | 454 | | | |
| 100140550 | HUTTO | TX | | 01/19/2024 | | 75,779 | | (2,321) | | | (2,321) | | 73,458 | 73,458 | | | |
| 100053970 | HAMMOND | IN | | 03/23/2021 | | 664 | | (23) | | | (23) | | 641 | 641 | | | |
| 100114117 | WAUNAKEE | WI | | 06/29/2023 | | 289 | | 251 | | | 251 | | 540 | 540 | | | |
| 100126536 | OKMULGEE | OK | | 08/30/2023 | | 948 | | 89 | | | 89 | | 1,037 | 1,037 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100071343 | RIVERVIEW | MI | | 10/01/2021 | | 496 | | (3) | | | (3) | | 493 | 493 | | | |
| 100111200 | TOLLESON | AZ | | 06/29/2023 | | 358 | | 54 | | | 54 | | 412 | 412 | | | |
| 100101656 | EAST STROUDSBURG | PA | | 04/26/2023 | | 555 | | (1) | | | (1) | | 554 | 554 | | | |
| 100011782 | ANTIOCH | IL | | 03/08/2017 | | 142 | | 22 | | | 22 | | 164 | 164 | | | |
| 100077232 | HEMET | CA | | 01/03/2022 | | 385 | | (4) | | | (4) | | 381 | 381 | | | |
| 100155722 | MARYSVILLE | WA | | 06/18/2024 | | 174 | | (10) | | | (10) | | 164 | 164 | | | |
| 100019853 | WAIPAHU | HI | | 07/30/2018 | | 1,602 | | (27) | | | (27) | | 1,575 | 1,575 | | | |
| 100050265 | CAPE CORAL | FL | | 11/20/2020 | | 1,358 | | 105 | | | 105 | | 1,463 | 1,463 | | | |
| 100053385 | TAYLORSVILLE | NC | | 03/23/2021 | | 824 | | (94) | | | (94) | | 730 | 730 | | | |
| 100113318 | TAMPA | FL | | 06/29/2023 | | 1,008 | | 34 | | | 34 | | 1,042 | 1,042 | | | |
| 100062452 | MOORHEAD | MN | | 07/01/2021 | | 555 | | (1) | | | (1) | | 554 | 554 | | | |
| 100045144 | GREENVILLE | SC | | 11/25/2020 | | 263 | | 20 | | | 20 | | 283 | 283 | | | |
| 100114075 | MONTGOMERY | AL | | 06/29/2023 | | 111 | | 13 | | | 13 | | 124 | 124 | | | |
| 100064420 | MOODY | AL | | 07/01/2021 | | 745 | | 15 | | | 15 | | 760 | 760 | | | |
| 100126685 | DELRAY BEACH | FL | | 08/30/2023 | | 1,600 | | 31 | | | 31 | | 1,631 | 1,631 | | | |
| 100128054 | LA VERGNE | TN | | 09/08/2023 | | 1,127 | | 62 | | | 62 | | 1,189 | 1,189 | | | |
| 100112522 | BALTIMORE | MD | | 06/29/2023 | | 664 | | 122 | | | 122 | | 786 | 786 | | | |
| 100043727 | TROY | MO | | 08/13/2020 | | 1,218 | | (77) | | | (77) | | 1,141 | 1,141 | | | |
| 100064910 | HUNTSVILLE | AL | | 07/14/2021 | | 332 | | (10) | | | (10) | | 322 | 322 | | | |
| 100000453 | BEECH CREEK | PA | | 09/27/2016 | | 571 | | 98 | | | 98 | | 669 | 669 | | | |
| 100112969 | PEMBROKE PINES | FL | | 06/29/2023 | | 147 | | 13 | | | 13 | | 160 | 160 | | | |
| 100075446 | HUDSON | FL | | 12/01/2021 | | 279 | | (5) | | | (5) | | 274 | 274 | | | |
| 100155507 | COLUMBUS | GA | | 06/18/2024 | | 244 | | (16) | | | (16) | | 228 | 228 | | | |
| 100060859 | ATLANTA | GA | | 06/01/2021 | | 489 | | 2 | | | 2 | | 491 | 491 | | | |
| 100155476 | OCALA | FL | | 06/18/2024 | | 950 | | (60) | | | (60) | | 890 | 890 | | | |
| 100042989 | CUTLER | CA | | 05/28/2020 | | 481 | | 45 | | | 45 | | 526 | 526 | | | |
| 100011853 | HOUSTON | TX | | 03/08/2017 | | 123 | | 56 | | | 56 | | 179 | 179 | | | |
| 100000566 | HATFIELD | PA | | 09/27/2016 | | 1,025 | | 284 | | | 284 | | 1,309 | 1,309 | | | |
| 100113748 | CARTERSVILLE | GA | | 06/29/2023 | | 92 | | 160 | | | 160 | | 252 | 252 | | | |
| 100028869 | GALLOWAY | NJ | | 10/26/2018 | | 189 | | 151 | | | 151 | | 340 | 340 | | | |
| 100028051 | STRONGSVILLE | OH | | 10/26/2018 | | 785 | | 411 | | | 411 | | 1,196 | 1,196 | | | |
| 100112839 | CHICAGO | IL | | 06/29/2023 | | 286 | | 109 | | | 109 | | 395 | 395 | | | |
| 100060641 | DADEVILLE | MO | | 06/01/2021 | | 421 | | 2 | | | 2 | | 423 | 423 | | | |
| 100024888 | MAYWOOD | IL | | 09/20/2018 | | 212 | | 94 | | | 94 | | 306 | 306 | | | |
| 100048321 | BATON ROUGE | LA | | 11/20/2020 | | 1,150 | | (61) | | | (61) | | 1,089 | 1,089 | | | |
| 100111810 | SAINT SIMONS ISLAND | GA | | 06/29/2023 | | 882 | | 74 | | | 74 | | 956 | 956 | | | |
| 100054755 | REDFORD | MI | | 03/23/2021 | | 204 | | (13) | | | (13) | | 191 | 191 | | | |
| 100010935 | AUBURN | IN | | 12/23/2016 | | 1,415 | | (51) | | | (51) | | 1,364 | 1,364 | | | |
| 100155361 | ACWORTH | GA | | 06/18/2024 | | 161 | | (14) | | | (14) | | 147 | 147 | | | |
| 100111635 | WEST EDMESTON | NY | | 06/29/2023 | | 712 | | 92 | | | 92 | | 804 | 804 | | | |
| 100126932 | ERIE | PA | | 08/30/2023 | | 239 | | 70 | | | 70 | | 309 | 309 | | | |
| 100113974 | MIAMI | FL | | 06/29/2023 | | 1,971 | | 49 | | | 49 | | 2,020 | 2,020 | | | |
| 100155567 | MAPLE VALLEY | WA | | 06/18/2024 | | 277 | | (21) | | | (21) | | 256 | 256 | | | |
| 100155800 | WOODBRIDGE | VA | | 06/18/2024 | | 176 | | (13) | | | (13) | | 163 | 163 | | | |
| 100053786 | KILLEEN | TX | | 03/23/2021 | | 55 | | (15) | | | (15) | | 40 | 40 | | | |
| 100029924 | KATY | TX | | 12/20/2018 | | 1,031 | | (12) | | | (12) | | 1,019 | 1,019 | | | |
| 100145893 | MCCORMICK | SC | | 03/19/2024 | | 317 | | (16) | | | (16) | | 301 | 301 | | | |
| 100155441 | MANHATTAN | IL | | 06/18/2024 | | 259 | | (17) | | | (17) | | 242 | 242 | | | |
| 100126950 | BUFORD | GA | | 08/30/2023 | | 11,201 | | 257 | | | 257 | | 11,458 | 11,458 | | | |
| 100145964 | COWPENS | SC | | 03/19/2024 | | 253 | | (16) | | | (16) | | 237 | 237 | | | |
| 100067168 | CALIFORNIA CITY | CA | | 08/02/2021 | | 648 | | 7 | | | 7 | | 655 | 655 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054861 | GARY | IN | | 03/23/2021 | | 736 | | (131) | | | (131) | | 605 | 605 | | | |
| 100155823 | COLORADO SPRINGS | CO | | 06/18/2024 | | 605 | | (43) | | | (43) | | 562 | 562 | | | |
| 100054245 | JACKSONVILLE | FL | | 03/23/2021 | | 1,143 | | (73) | | | (73) | | 1,070 | 1,070 | | | |
| 100145968 | CHINO | CA | | 03/19/2024 | | 178 | | (11) | | | (11) | | 167 | 167 | | | |
| 100044601 | BROOKHAVEN | PA | | 11/19/2020 | | 1,318 | | 19 | | | 19 | | 1,337 | 1,337 | | | |
| 100138952 | KANSAS CITY | KS | | 12/21/2023 | | 853 | | 204 | | | 204 | | 1,057 | 1,057 | | | |
| 100075087 | WEAVER | AL | | 12/01/2021 | | 542 | | (7) | | | (7) | | 535 | 535 | | | |
| 100055440 | PHILADELPHIA | PA | | 03/23/2021 | | 273 | | (22) | | | (22) | | 251 | 251 | | | |
| 100112636 | DALTON | GA | | 06/29/2023 | | 344 | | 151 | | | 151 | | 495 | 495 | | | |
| 100061126 | GARDENDALE | AL | | 06/01/2021 | | 316 | | 1 | | | 1 | | 317 | 317 | | | |
| 100043119 | CLAYTON | NC | | 05/28/2020 | | 1,443 | | 41 | | | 41 | | 1,484 | 1,484 | | | |
| 100132256 | ANNA | TX | | 10/13/2023 | | 4,575 | | (27) | | | (27) | | 4,548 | 4,548 | | | |
| 100014438 | CHICAGO | IL | | 09/27/2017 | | 4,404 | | 360 | | | 360 | | 4,764 | 4,764 | | | |
| 100012115 | PORTLAND | MI | | 03/08/2017 | | 675 | | 88 | | | 88 | | 763 | 763 | | | |
| 100012437 | PHILADELPHIA | PA | | 04/28/2017 | | 383 | | 31 | | | 31 | | 414 | 414 | | | |
| 100060619 | GREENSBORO | NC | | 06/01/2021 | | 579 | | 2 | | | 2 | | 581 | 581 | | | |
| 100060806 | FERGUSON | MO | | 06/01/2021 | | 173 | | 1 | | | 1 | | 174 | 174 | | | |
| 100026247 | MERRILLVILLE | IN | | 09/20/2018 | | 295 | | 12 | | | 12 | | 307 | 307 | | | |
| 100025534 | DUNCANVILLE | TX | | 09/20/2018 | | 256 | | 23 | | | 23 | | 279 | 279 | | | |
| 100113481 | WATERBURY | CT | | 06/29/2023 | | 233 | | 199 | | | 199 | | 432 | 432 | | | |
| 100111831 | CHARLOTTE | NC | | 06/29/2023 | | 1,019 | | 77 | | | 77 | | 1,096 | 1,096 | | | |
| 100113366 | LYNCHBURG | VA | | 06/29/2023 | | 405 | | 56 | | | 56 | | 461 | 461 | | | |
| 100011641 | SPOKANE VALLEY | WA | | 03/08/2017 | | 1,021 | | 202 | | | 202 | | 1,223 | 1,223 | | | |
| 100054234 | LAS VEGAS | NV | | 03/23/2021 | | 216 | | 9 | | | 9 | | 225 | 225 | | | |
| 100113587 | RIVERDALE | GA | | 06/29/2023 | | 206 | | 90 | | | 90 | | 296 | 296 | | | |
| 100043915 | SHREVE | OH | | 08/19/2020 | | 1,291 | | (80) | | | (80) | | 1,211 | 1,211 | | | |
| 100126993 | DALLAS | TX | | 08/30/2023 | | 579 | | 397 | | | 397 | | 976 | 976 | | | |
| 100075128 | ALBANY | GA | | 12/01/2021 | | 517 | | (7) | | | (7) | | 510 | 510 | | | |
| 100053949 | REPUBLIC | MO | | 03/23/2021 | | 793 | | (10) | | | (10) | | 783 | 783 | | | |
| 100075945 | BELOIT | WI | | 01/07/2022 | | 318 | | (12) | | | (12) | | 306 | 306 | | | |
| 100060779 | WYOMING | MI | | 06/01/2021 | | 515 | | 2 | | | 2 | | 517 | 517 | | | |
| 100078867 | STANLEY | WI | | 02/24/2022 | | 379 | | 2 | | | 2 | | 381 | 381 | | | |
| 100026111 | NORTH LAS VEGAS | NV | | 09/20/2018 | | 4,488 | | 275 | | | 275 | | 4,763 | 4,763 | | | |
| 100113254 | MOULTRIE | GA | | 06/29/2023 | | 105 | | 8 | | | 8 | | 113 | 113 | | | |
| 100146309 | TRINIDAD | CO | | 03/19/2024 | | 345 | | (22) | | | (22) | | 323 | 323 | | | |
| 100113603 | ATLANTA | GA | | 06/29/2023 | | 217 | | 96 | | | 96 | | 313 | 313 | | | |
| 100044125 | MERCED | CA | | 08/19/2020 | | 1,169 | | 20 | | | 20 | | 1,189 | 1,189 | | | |
| 100155396 | HERNDON | VA | | 06/18/2024 | | 600 | | (29) | | | (29) | | 571 | 571 | | | |
| 100054307 | SHEFFIELD | PA | | 03/23/2021 | | 386 | | (80) | | | (80) | | 306 | 306 | | | |
| 100046199 | MANCHESTER | TN | | 11/25/2020 | | 218 | | (10) | | | (10) | | 208 | 208 | | | |
| 100078942 | IOWA FALLS | IA | | 02/24/2022 | | 342 | | 3 | | | 3 | | 345 | 345 | | | |
| 100057505 | BARTLETT | TN | | 06/30/2021 | | 387 | | | | | | | 387 | 387 | | | |
| 100146105 | MIMS | FL | | 03/19/2024 | | 731 | | (46) | | | (46) | | 685 | 685 | | | |
| 100126798 | SARATOGA SPGS | NY | | 08/30/2023 | | 267 | | 186 | | | 186 | | 453 | 453 | | | |
| 100054283 | CHICOPEE | MA | | 03/23/2021 | | 1,746 | | (72) | | | (72) | | 1,674 | 1,674 | | | |
| 100146081 | NEPTUNE CITY | NJ | | 03/19/2024 | | 72 | | (5) | | | (5) | | 67 | 67 | | | |
| 100067060 | NEW PORT RICHEY | FL | | 08/02/2021 | | 491 | | 9 | | | 9 | | 500 | 500 | | | |
| 100146417 | WEST MILFORD | NJ | | 03/19/2024 | | 251 | | (16) | | | (16) | | 235 | 235 | | | |
| 100111796 | MILWAUKEE | WI | | 06/29/2023 | | 207 | | 148 | | | 148 | | 355 | 355 | | | |
| 100112239 | BROWNSVILLE | PA | | 06/29/2023 | | 303 | | 88 | | | 88 | | 391 | 391 | | | |
| 100066148 | WEST CHESTER | OH | | 08/02/2021 | | 179 | | (1) | | | (1) | | 178 | 178 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127306 | WHITING | NJ | | 08/30/2023 | | 81 | | 12 | | | 12 | | 93 | 93 | | | |
| 100043519 | INDIANAPOLIS | IN | | 08/13/2020 | | 80 | | 7 | | | 7 | | 87 | 87 | | | |
| 100127350 | GIG HARBOR | WA | | 08/30/2023 | | 728 | | 95 | | | 95 | | 823 | 823 | | | |
| 100011313 | ANACORTES | WA | | 12/23/2016 | | 690 | | 18 | | | 18 | | 708 | 708 | | | |
| 100155390 | HERRIMAN | UT | | 06/18/2024 | | 270 | | (15) | | | (15) | | 255 | 255 | | | |
| 100000572 | SAINT LOUIS | MO | | 09/27/2016 | | 1,209 | | 106 | | | 106 | | 1,315 | 1,315 | | | |
| 100064944 | OVIEDO | FL | | 07/14/2021 | | 462 | | (17) | | | (17) | | 445 | 445 | | | |
| 100053556 | ROANOKE | VA | | 03/23/2021 | | 403 | | (24) | | | (24) | | 379 | 379 | | | |
| 100064684 | READING | PA | | 07/14/2021 | | 313 | | (20) | | | (20) | | 293 | 293 | | | |
| 100112986 | JACKSONVILLE | FL | | 06/29/2023 | | 324 | | 105 | | | 105 | | 429 | 429 | | | |
| 100111184 | CHICAGO | IL | | 06/29/2023 | | 180 | | 8 | | | 8 | | 188 | 188 | | | |
| 100111257 | PETERSBURG | IN | | 06/29/2023 | | 672 | | (38) | | | (38) | | 634 | 634 | | | |
| 100060520 | HOT SPRINGS | AR | | 06/01/2021 | | 186 | | 1 | | | 1 | | 187 | 187 | | | |
| 100112130 | TAMPA | FL | | 06/29/2023 | | 172 | | 162 | | | 162 | | 334 | 334 | | | |
| 100111292 | LITTLE ROCK | AR | | 06/29/2023 | | 729 | | (16) | | | (16) | | 713 | 713 | | | |
| 100071772 | NORRISTOWN | PA | | 10/14/2021 | | 412 | | (25) | | | (25) | | 387 | 387 | | | |
| 100113780 | MESA | AZ | | 06/29/2023 | | 1,153 | | 30 | | | 30 | | 1,183 | 1,183 | | | |
| 100155864 | WARREN | RI | | 06/18/2024 | | 245 | | (19) | | | (19) | | 226 | 226 | | | |
| 100053647 | WESTWEGO | LA | | 03/23/2021 | | 2,711 | | (47) | | | (47) | | 2,664 | 2,664 | | | |
| 100077632 | TAYLORVILLE | IL | | 01/03/2022 | | 921 | | (17) | | | (17) | | 904 | 904 | | | |
| 100011398 | NAPLES | FL | | 12/23/2016 | | 1,077 | | 144 | | | 144 | | 1,221 | 1,221 | | | |
| 100062009 | FAYETTEVILLE | NC | | 07/01/2021 | | 517 | | (2) | | | (2) | | 515 | 515 | | | |
| 100054316 | CHARLOTTE | NC | | 03/23/2021 | | 1,858 | | (192) | | | (192) | | 1,666 | 1,666 | | | |
| 100050155 | OLD FORGE | PA | | 11/20/2020 | | 1,341 | | (118) | | | (118) | | 1,223 | 1,223 | | | |
| 100155660 | CUMMING | GA | | 06/18/2024 | | 167 | | (14) | | | (14) | | 153 | 153 | | | |
| 100155751 | TUCSON | AZ | | 06/18/2024 | | 163 | | (12) | | | (12) | | 151 | 151 | | | |
| 100154635 | CLEVELAND | OH | | 07/19/2024 | | 115 | | 1 | | | 1 | | 116 | 116 | | | |
| 100012452 | DESOTO | TX | | 04/28/2017 | | 907 | | (14) | | | (14) | | 893 | 893 | | | |
| 100028453 | KENOSHA | WI | | 10/26/2018 | | 233 | | 138 | | | 138 | | 371 | 371 | | | |
| 100145911 | READING | PA | | 03/19/2024 | | 246 | | (15) | | | (15) | | 231 | 231 | | | |
| 100050019 | ROCKVILLE | MD | | 11/20/2020 | | 723 | | 29 | | | 29 | | 752 | 752 | | | |
| 100141255 | ORLAND PARK | IL | | 01/30/2024 | | 2,070 | | (19) | | | (19) | | 2,051 | 2,051 | | | |
| 100113337 | AKRON | OH | | 06/29/2023 | | 509 | | 22 | | | 22 | | 531 | 531 | | | |
| 100112651 | INDIANA | PA | | 06/29/2023 | | 814 | | 22 | | | 22 | | 836 | 836 | | | |
| 100063249 | ASHLAND | KY | | 07/01/2021 | | 367 | | 4 | | | 4 | | 371 | 371 | | | |
| 100127393 | RICHMOND | VA | | 08/30/2023 | | 849 | | 26 | | | 26 | | 875 | 875 | | | |
| 100054791 | CAMDEN | NJ | | 03/23/2021 | | 159 | | 1 | | | 1 | | 160 | 160 | | | |
| 100055580 | COUNTRY CLUB HILLS | IL | | 03/23/2021 | | 267 | | 19 | | | 19 | | 286 | 286 | | | |
| 100046467 | JACKSONVILLE | FL | | 11/25/2020 | | 300 | | 33 | | | 33 | | 333 | 333 | | | |
| 100054625 | CONVERSE | TX | | 03/23/2021 | | 669 | | (146) | | | (146) | | 523 | 523 | | | |
| 100018193 | KINGWOOD | TX | | 06/08/2018 | | 1,343 | | (35) | | | (35) | | 1,308 | 1,308 | | | |
| 100111131 | STOCKTON | CA | | 06/29/2023 | | 2,470 | | (23) | | | (23) | | 2,447 | 2,447 | | | |
| 100111960 | SENOIA | GA | | 06/29/2023 | | 243 | | 90 | | | 90 | | 333 | 333 | | | |
| 100114163 | MARION | KY | | 06/29/2023 | | 646 | | 71 | | | 71 | | 717 | 717 | | | |
| 100055668 | PORT SAINT LUCIE | FL | | 03/23/2021 | | 308 | | (19) | | | (19) | | 289 | 289 | | | |
| 100030140 | WARNER ROBINS | GA | | 12/20/2018 | | 2,336 | | 193 | | | 193 | | 2,529 | 2,529 | | | |
| 100111002 | ANDERSON | IN | | 06/29/2023 | | 1,225 | | (65) | | | (65) | | 1,160 | 1,160 | | | |
| 100043952 | GRIFFIN | GA | | 08/19/2020 | | 232 | | (18) | | | (18) | | 214 | 214 | | | |
| 100063265 | ESPERANCE | NY | | 07/01/2021 | | 442 | | (1) | | | (1) | | 441 | 441 | | | |
| 100126700 | YUKON | OK | | 08/30/2023 | | 1,045 | | 27 | | | 27 | | 1,072 | 1,072 | | | |
| 100054193 | FREEPORT | TX | | 03/23/2021 | | 670 | | (30) | | | (30) | | 640 | 640 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100010819 | RED SPRINGS | NC | | 12/23/2016 | | 404 | | (26) | | | (26) | | 378 | 378 | | | |
| 100044229 | MABELVALE | AR | | 08/19/2020 | | 148 | | 34 | | | 34 | | 182 | 182 | | | |
| 100127397 | HOUMA | LA | | 08/30/2023 | | 1,917 | | 107 | | | 107 | | 2,024 | 2,024 | | | |
| 100112904 | FORT LAUDERDALE | FL | | 06/29/2023 | | 897 | | 66 | | | 66 | | 963 | 963 | | | |
| 100071751 | CHARLOTTE | NC | | 10/14/2021 | | 1,032 | | (46) | | | (46) | | 986 | 986 | | | |
| 100017716 | ROSSVILLE | IN | | 04/26/2018 | | 1,175 | | 174 | | | 174 | | 1,349 | 1,349 | | | |
| 100110944 | CLOVIS | NM | | 06/29/2023 | | 750 | | 12 | | | 12 | | 762 | 762 | | | |
| 100043580 | HIGH POINT | NC | | 08/13/2020 | | 249 | | (18) | | | (18) | | 231 | 231 | | | |
| 100112737 | BOISE | ID | | 06/29/2023 | | 730 | | 78 | | | 78 | | 808 | 808 | | | |
| 100111945 | NEWNAN | GA | | 06/29/2023 | | 450 | | 225 | | | 225 | | 675 | 675 | | | |
| 100111598 | MIAMI | FL | | 06/29/2023 | | 123 | | 30 | | | 30 | | 153 | 153 | | | |
| 100011787 | CLEVELAND | NY | | 03/08/2017 | | 325 | | 61 | | | 61 | | 386 | 386 | | | |
| 100113845 | MIAMI | FL | | 06/29/2023 | | 1,224 | | 28 | | | 28 | | 1,252 | 1,252 | | | |
| 100111475 | STAMFORD | CT | | 06/29/2023 | | 178 | | 66 | | | 66 | | 244 | 244 | | | |
| 100064477 | GARFIELD HEIGHTS | OH | | 07/01/2021 | | 471 | | 17 | | | 17 | | 488 | 488 | | | |
| 100114138 | FLORISSANT | MO | | 06/29/2023 | | 40 | | 73 | | | 73 | | 113 | 113 | | | |
| 100077121 | PACE | FL | | 01/03/2022 | | 637 | | (8) | | | (8) | | 629 | 629 | | | |
| 100010897 | BOAZ | AL | | 01/27/2017 | | 438 | | 84 | | | 84 | | 522 | 522 | | | |
| 100043194 | MURFREESBORO | TN | | 05/28/2020 | | 1,067 | | (19) | | | (19) | | 1,048 | 1,048 | | | |
| 100064756 | CEDAR BLUFF | AL | | 07/14/2021 | | 438 | | (22) | | | (22) | | 416 | 416 | | | |
| 100064438 | FOREST CITY | PA | | 07/01/2021 | | 337 | | 10 | | | 10 | | 347 | 347 | | | |
| 100063397 | GODDARD | KS | | 07/01/2021 | | 419 | | (1) | | | (1) | | 418 | 418 | | | |
| 100076173 | GONZALES | LA | | 01/07/2022 | | 346 | | (7) | | | (7) | | 339 | 339 | | | |
| 100054796 | DAVENPORT | FL | | 03/23/2021 | | 271 | | (8) | | | (8) | | 263 | 263 | | | |
| 100030011 | KATY | TX | | 12/20/2018 | | 1,222 | | (18) | | | (18) | | 1,204 | 1,204 | | | |
| 100074881 | MINNEAPOLIS | MN | | 12/01/2021 | | 354 | | (3) | | | (3) | | 351 | 351 | | | |
| 100012482 | SAINT LOUIS | MO | | 04/28/2017 | | 242 | | 42 | | | 42 | | 284 | 284 | | | |
| 100155756 | WALDORF | MD | | 06/18/2024 | | 275 | | (20) | | | (20) | | 255 | 255 | | | |
| 100061702 | MATTESON | IL | | 07/01/2021 | | 729 | | (9) | | | (9) | | 720 | 720 | | | |
| 100075394 | DELPHOS | OH | | 12/01/2021 | | 406 | | (8) | | | (8) | | 398 | 398 | | | |
| 100155381 | HOLLY HILL | FL | | 06/18/2024 | | 151 | | (9) | | | (9) | | 142 | 142 | | | |
| 100112940 | BATON ROUGE | LA | | 06/29/2023 | | 597 | | (66) | | | (66) | | 531 | 531 | | | |
| 100111043 | SACRAMENTO | CA | | 06/29/2023 | | 225 | | 94 | | | 94 | | 319 | 319 | | | |
| 100013321 | BARBERTON | OH | | 05/25/2017 | | 313 | | 23 | | | 23 | | 336 | 336 | | | |
| 100043901 | CHISHOLM | MN | | 08/19/2020 | | 1,171 | | (21) | | | (21) | | 1,150 | 1,150 | | | |
| 100048970 | DEERFIELD | IL | | 11/20/2020 | | 8,851 | | (59) | | | (59) | | 8,792 | 8,792 | | | |
| 100067041 | FLINT | MI | | 08/02/2021 | | 548 | | 8 | | | 8 | | 556 | 556 | | | |
| 100146546 | BAY VILLAGE | OH | | 03/19/2024 | | 219 | | (14) | | | (14) | | 205 | 205 | | | |
| 100127014 | STUART | FL | | 08/30/2023 | | 492 | | 112 | | | 112 | | 604 | 604 | | | |
| 100055367 | SAINT LOUIS | MO | | 03/23/2021 | | 240 | | (9) | | | (9) | | 231 | 231 | | | |
| 100155757 | MARSHALL | VA | | 06/18/2024 | | 43 | | (4) | | | (4) | | 39 | 39 | | | |
| 100045038 | HURON | OH | | 11/19/2020 | | 1,347 | | 85 | | | 85 | | 1,432 | 1,432 | | | |
| 100110924 | LAGRANGE | GA | | 06/29/2023 | | 158 | | 25 | | | 25 | | 183 | 183 | | | |
| 100113918 | CERES | CA | | 06/29/2023 | | 136 | | (3) | | | (3) | | 133 | 133 | | | |
| 100111791 | PHOENIX | AZ | | 06/29/2023 | | 877 | | 26 | | | 26 | | 903 | 903 | | | |
| 100111753 | MELVINDALE | MI | | 06/29/2023 | | 131 | | 12 | | | 12 | | 143 | 143 | | | |
| 100126462 | OWENSBORO | KY | | 08/30/2023 | | 91 | | 16 | | | 16 | | 107 | 107 | | | |
| 100112598 | BAKERSFIELD | CA | | 06/29/2023 | | 3,098 | | 227 | | | 227 | | 3,325 | 3,325 | | | |
| 100146255 | ROCK SPRINGS | WY | | 03/19/2024 | | 241 | | (16) | | | (16) | | 225 | 225 | | | |
| 100142020 | JOHNSTON | SC | | 02/29/2024 | | 212 | | (20) | | | (20) | | 192 | 192 | | | |
| 100126517 | KEARNEYSVILLE | WV | | 08/30/2023 | | 106 | | 8 | | | 8 | | 114 | 114 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100017670 | LITHONIA | GA | | 04/26/2018 | | 274 | | 19 | | | 19 | | 293 | 293 | | | |
| 100113194 | MIAMI | FL | | 06/29/2023 | | 1,737 | | 87 | | | 87 | | 1,824 | 1,824 | | | |
| 100063708 | DETROIT | MI | | 07/01/2021 | | 393 | | (5) | | | (5) | | 388 | 388 | | | |
| 100114421 | HILLSBORO | ND | | 06/29/2023 | | 414 | | 136 | | | 136 | | 550 | 550 | | | |
| 100113022 | CHICAGO | IL | | 06/29/2023 | | 342 | | 334 | | | 334 | | 676 | 676 | | | |
| 100113627 | BROOKLYN | NY | | 06/29/2023 | | 986 | | 8 | | | 8 | | 994 | 994 | | | |
| 100114388 | TRENTON | NJ | | 06/29/2023 | | 1,225 | | 65 | | | 65 | | 1,290 | 1,290 | | | |
| 100029998 | ALBUQUERQUE | NM | | 12/20/2018 | | 1,535 | | 17 | | | 17 | | 1,552 | 1,552 | | | |
| 100062144 | EAST SYRACUSE | NY | | 07/01/2021 | | 376 | | 3 | | | 3 | | 379 | 379 | | | |
| 100028374 | TUCKER | GA | | 10/26/2018 | | 213 | | 66 | | | 66 | | 279 | 279 | | | |
| 100126939 | LIVERPOOL | NY | | 08/30/2023 | | 764 | | 103 | | | 103 | | 867 | 867 | | | |
| 100076280 | EL RENO | OK | | 01/07/2022 | | 184 | | (8) | | | (8) | | 176 | 176 | | | |
| 100116852 | ROCKLEDGE | FL | | 07/20/2023 | | 827 | | 39 | | | 39 | | 866 | 866 | | | |
| 100129316 | SALINAS | CA | | 09/25/2023 | | 223,079 | | 4,552 | | | 4,552 | | 227,631 | 227,631 | | | |
| 100112837 | YORK | PA | | 06/29/2023 | | 249 | | 122 | | | 122 | | 371 | 371 | | | |
| 100066003 | PORT SAINT LUCIE | FL | | 08/02/2021 | | 579 | | (2) | | | (2) | | 577 | 577 | | | |
| 100155614 | EDGEWATER PARK | NJ | | 06/18/2024 | | 159 | | (13) | | | (13) | | 146 | 146 | | | |
| 100045080 | JOLIET | IL | | 11/19/2020 | | 1,272 | | (83) | | | (83) | | 1,189 | 1,189 | | | |
| 100017739 | ORLANDO | FL | | 04/26/2018 | | 535 | | (2) | | | (2) | | 533 | 533 | | | |
| 100031247 | WINTER GARDEN | FL | | 03/29/2019 | | 489 | | 61 | | | 61 | | 550 | 550 | | | |
| 100043358 | MINNEAPOLIS | MN | | 08/13/2020 | | 1,263 | | (74) | | | (74) | | 1,189 | 1,189 | | | |
| 100013213 | LAUDERHILL | FL | | 05/25/2017 | | 225 | | 49 | | | 49 | | 274 | 274 | | | |
| 100146099 | NORRISTOWN | PA | | 03/19/2024 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100155776 | VISALIA | CA | | 06/18/2024 | | 154 | | (13) | | | (13) | | 141 | 141 | | | |
| 100117024 | JACKSON | TN | | 07/20/2023 | | 242 | | 28 | | | 28 | | 270 | 270 | | | |
| 100155443 | ALDIE | VA | | 06/18/2024 | | 155 | | (13) | | | (13) | | 142 | 142 | | | |
| 100155783 | ELMWOOD PARK | NJ | | 06/18/2024 | | 143 | | (12) | | | (12) | | 131 | 131 | | | |
| 100075487 | ROCHESTER | NY | | 12/01/2021 | | 1,106 | | (25) | | | (25) | | 1,081 | 1,081 | | | |
| 100077252 | LYNDHURST | OH | | 01/03/2022 | | 501 | | (8) | | | (8) | | 493 | 493 | | | |
| 100155562 | VIRGINIA BEACH | VA | | 06/18/2024 | | 212 | | (17) | | | (17) | | 195 | 195 | | | |
| 100155474 | TALLAHASSEE | FL | | 06/18/2024 | | 209 | | (17) | | | (17) | | 192 | 192 | | | |
| 100112281 | WOODLAND PARK | CO | | 06/29/2023 | | 192 | | 66 | | | 66 | | 258 | 258 | | | |
| 100146088 | NEWFIELD | ME | | 03/19/2024 | | 62 | | (4) | | | (4) | | 58 | 58 | | | |
| 100155682 | HOSCHTON | GA | | 06/18/2024 | | 49 | | (4) | | | (4) | | 45 | 45 | | | |
| 100010980 | MILLSTADT | IL | | 12/23/2016 | | 988 | | 19 | | | 19 | | 1,007 | 1,007 | | | |
| 100012458 | REIDSVILLE | NC | | 04/28/2017 | | 1,229 | | (5) | | | (5) | | 1,224 | 1,224 | | | |
| 100011192 | MISSOURI CITY | TX | | 12/23/2016 | | 723 | | (9) | | | (9) | | 714 | 714 | | | |
| 100111801 | SAN ANTONIO | TX | | 06/29/2023 | | 107 | | 7 | | | 7 | | 114 | 114 | | | |
| 100155591 | LA GRANDE | OR | | 06/18/2024 | | 53 | | (4) | | | (4) | | 49 | 49 | | | |
| 100155715 | PARKVILLE | MD | | 06/18/2024 | | 140 | | (11) | | | (11) | | 129 | 129 | | | |
| 100055583 | SAINT LOUIS | MO | | 03/23/2021 | | 345 | | (16) | | | (16) | | 329 | 329 | | | |
| 100111052 | DALLAS | TX | | 06/29/2023 | | 164 | | 24 | | | 24 | | 188 | 188 | | | |
| 100146204 | MILTON | FL | | 03/19/2024 | | 218 | | (14) | | | (14) | | 204 | 204 | | | |
| 100025625 | DEARBORN HEIGHTS | MI | | 09/20/2018 | | 1,049 | | 333 | | | 333 | | 1,382 | 1,382 | | | |
| 100155531 | MASCOTTE | FL | | 06/18/2024 | | 248 | | (20) | | | (20) | | 228 | 228 | | | |
| 100017105 | NORMAN | OK | | 04/26/2018 | | 1,901 | | 45 | | | 45 | | 1,946 | 1,946 | | | |
| 100127024 | WOODBINE | NJ | | 08/30/2023 | | 1,525 | | 76 | | | 76 | | 1,601 | 1,601 | | | |
| 100067253 | COLLEGE PARK | GA | | 08/02/2021 | | 361 | | 7 | | | 7 | | 368 | 368 | | | |
| 100112339 | KANSAS CITY | MO | | 06/29/2023 | | 1,775 | | 1,008 | | | 1,008 | | 2,783 | 2,783 | | | |
| 100078915 | JOANNA | SC | | 02/24/2022 | | 298 | | (9) | | | (9) | | 289 | 289 | | | |
| 100030573 | PFLUGERVILLE | TX | | 12/20/2018 | | 1,167 | | 1 | | | 1 | | 1,168 | 1,168 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155538 | BLYTHEWOOD | SC | | 06/18/2024 | | 144 | | (11) | | | (11) | | 133 | 133 | | | |
| 100146379 | ST LOUIS | MO | | 03/19/2024 | | 285 | | (18) | | | (18) | | 267 | 267 | | | |
| 100114006 | MARTINSVILLE | VA | | 06/29/2023 | | 222 | | 113 | | | 113 | | 335 | 335 | | | |
| 100126689 | FORSYTH | GA | | 08/30/2023 | | 650 | | 74 | | | 74 | | 724 | 724 | | | |
| 100030515 | CHARLOTTE | NC | | 12/20/2018 | | 838 | | (13) | | | (13) | | 825 | 825 | | | |
| 100079192 | HALE | MI | | 02/24/2022 | | 314 | | (4) | | | (4) | | 310 | 310 | | | |
| 100028635 | BONNEY LAKE | WA | | 10/26/2018 | | 2,278 | | 780 | | | 780 | | 3,058 | 3,058 | | | |
| 100155552 | NORTH LAS VEGAS | NV | | 06/18/2024 | | 129 | | (10) | | | (10) | | 119 | 119 | | | |
| 100062110 | THOMASVILLE | NC | | 07/01/2021 | | 499 | | (4) | | | (4) | | 495 | 495 | | | |
| 100075380 | COUNCIL BLUFFS | IA | | 12/01/2021 | | 413 | | (6) | | | (6) | | 407 | 407 | | | |
| 100155498 | LAUREL | DE | | 06/18/2024 | | 143 | | (11) | | | (11) | | 132 | 132 | | | |
| 100127952 | ANTIOCH | TN | | 09/08/2023 | | 216 | | 11 | | | 11 | | 227 | 227 | | | |
| 100043611 | PHILADELPHIA | PA | | 08/13/2020 | | 100 | | 3 | | | 3 | | 103 | 103 | | | |
| 100061067 | HOBOKEN | GA | | 06/01/2021 | | 580 | | 2 | | | 2 | | 582 | 582 | | | |
| 100061587 | PINE BLUFF | AR | | 07/01/2021 | | 429 | | (11) | | | (11) | | 418 | 418 | | | |
| 100155467 | COLUMBUS | OH | | 06/18/2024 | | 132 | | (10) | | | (10) | | 122 | 122 | | | |
| 100075492 | CADWELL | GA | | 12/01/2021 | | 386 | | (17) | | | (17) | | 369 | 369 | | | |
| 100044881 | TULSA | OK | | 11/19/2020 | | 480 | | 67 | | | 67 | | 547 | 547 | | | |
| 100146310 | TROY | MO | | 03/19/2024 | | 107 | | (3) | | | (3) | | 104 | 104 | | | |
| 100028040 | DES PLAINES | IL | | 10/26/2018 | | 1,602 | | 91 | | | 91 | | 1,693 | 1,693 | | | |
| 100053521 | DEPAUW | IN | | 03/23/2021 | | 382 | | (67) | | | (67) | | 315 | 315 | | | |
| 100155700 | JACKSONVILLE | FL | | 06/18/2024 | | 197 | | (15) | | | (15) | | 182 | 182 | | | |
| 100012485 | LYNCHBURG | OH | | 04/28/2017 | | 668 | | 38 | | | 38 | | 706 | 706 | | | |
| 100140318 | ANNA | TX | | 01/18/2024 | | 242,503 | | (6,073) | | | (6,073) | | 236,430 | 236,430 | | | |
| 100011435 | OAKDALE | MN | | 12/23/2016 | | 226 | | 14 | | | 14 | | 240 | 240 | | | |
| 100114405 | SEYMOUR | CT | | 06/29/2023 | | 104 | | 15 | | | 15 | | 119 | 119 | | | |
| 100066677 | ALTON | IL | | 08/02/2021 | | 239 | | (5) | | | (5) | | 234 | 234 | | | |
| 100044045 | VILLA RICA | GA | | 08/19/2020 | | 326 | | (6) | | | (6) | | 320 | 320 | | | |
| 100113179 | WEST PALM BEACH | FL | | 06/29/2023 | | 1,123 | | 15 | | | 15 | | 1,138 | 1,138 | | | |
| 100043619 | SALISBURY | NC | | 08/13/2020 | | 698 | | (34) | | | (34) | | 664 | 664 | | | |
| 100000259 | FRESNO | TX | | 09/27/2016 | | 1,567 | | (22) | | | (22) | | 1,545 | 1,545 | | | |
| 100110908 | ELON COLLEGE | NC | | 06/29/2023 | | 116 | | 2 | | | 2 | | 118 | 118 | | | |
| 100126726 | FRANKLIN | OH | | 08/30/2023 | | 1,055 | | 92 | | | 92 | | 1,147 | 1,147 | | | |
| 100054687 | NORTH AUGUSTA | SC | | 03/23/2021 | | 909 | | (62) | | | (62) | | 847 | 847 | | | |
| 100114223 | HOLIDAY | FL | | 06/29/2023 | | 642 | | (42) | | | (42) | | 600 | 600 | | | |
| 100111527 | OPA LOCKA | FL | | 06/29/2023 | | 104 | | 1 | | | 1 | | 105 | 105 | | | |
| 100112297 | BALTIMORE | MD | | 06/29/2023 | | 789 | | 27 | | | 27 | | 816 | 816 | | | |
| 100062143 | NORTH VERSAILLES | PA | | 07/01/2021 | | 360 | | | | | | | 360 | 360 | | | |
| 100155530 | WHITINSVILLE | MA | | 06/18/2024 | | 155 | | (11) | | | (11) | | 144 | 144 | | | |
| 100155395 | SILVER SPRING | MD | | 06/18/2024 | | 159 | | (10) | | | (10) | | 149 | 149 | | | |
| 100030509 | ALBUQUERQUE | NM | | 12/20/2018 | | 1,093 | | 30 | | | 30 | | 1,123 | 1,123 | | | |
| 100055104 | FAIRBORN | OH | | 03/23/2021 | | 299 | | (7) | | | (7) | | 292 | 292 | | | |
| 100010981 | ALLIANCE | OH | | 12/23/2016 | | 829 | | 30 | | | 30 | | 859 | 859 | | | |
| 100017305 | WEST LINN | OR | | 04/26/2018 | | 3,203 | | (13) | | | (13) | | 3,190 | 3,190 | | | |
| 100146153 | SUNLAND PARK | NM | | 03/19/2024 | | 144 | | (9) | | | (9) | | 135 | 135 | | | |
| 100126721 | VALE | NC | | 08/30/2023 | | 251 | | 68 | | | 68 | | 319 | 319 | | | |
| 100112111 | BELLEVUE | NE | | 06/29/2023 | | 1,267 | | 13 | | | 13 | | 1,280 | 1,280 | | | |
| 100111496 | STONE MOUNTAIN | GA | | 06/29/2023 | | 170 | | 46 | | | 46 | | 216 | 216 | | | |
| 100043367 | LAREDO | TX | | 08/13/2020 | | 900 | | (38) | | | (38) | | 862 | 862 | | | |
| 100155629 | MIDLAND | GA | | 06/18/2024 | | 153 | | (11) | | | (11) | | 142 | 142 | | | |
| 100112199 | STANWOOD | WA | | 06/29/2023 | | 1,539 | | 149 | | | 149 | | 1,688 | 1,688 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111100 | FRAKES | KY | | 06/29/2023 | | 918 | | (55) | | | (55) | | 863 | 863 | | | |
| 100155461 | LOVELAND | CO | | 06/18/2024 | | 177 | | (13) | | | (13) | | 164 | 164 | | | |
| 100067238 | FORT SMITH | AR | | 08/02/2021 | | 371 | | 9 | | | 9 | | 380 | 380 | | | |
| 100013852 | DILLON | MT | | 05/25/2017 | | 1,058 | | 72 | | | 72 | | 1,130 | 1,130 | | | |
| 100112044 | MILWAUKEE | WI | | 06/29/2023 | | 425 | | 328 | | | 328 | | 753 | 753 | | | |
| 100076141 | AUGUSTA | GA | | 01/07/2022 | | 321 | | (14) | | | (14) | | 307 | 307 | | | |
| 100155811 | BUMPASS | VA | | 06/18/2024 | | 193 | | (14) | | | (14) | | 179 | 179 | | | |
| 100111630 | GOSHEN | IN | | 06/29/2023 | | 401 | | 117 | | | 117 | | 518 | 518 | | | |
| 100127019 | ALBUQUERQUE | NM | | 08/30/2023 | | 386 | | 73 | | | 73 | | 459 | 459 | | | |
| 100064702 | NORTH LITTLE ROCK | AR | | 07/14/2021 | | 106 | | (6) | | | (6) | | 100 | 100 | | | |
| 100055316 | GENEVA | NY | | 03/23/2021 | | 599 | | (39) | | | (39) | | 560 | 560 | | | |
| 100146207 | DOUGLASVILLE | GA | | 03/19/2024 | | 673 | | (42) | | | (42) | | 631 | 631 | | | |
| 100076037 | MEMPHIS | TN | | 01/07/2022 | | 330 | | (10) | | | (10) | | 320 | 320 | | | |
| 100065075 | WATERLOO | IA | | 07/14/2021 | | 345 | | (10) | | | (10) | | 335 | 335 | | | |
| 100010962 | BATTLE CREEK | MI | | 12/23/2016 | | 701 | | 8 | | | 8 | | 709 | 709 | | | |
| 100112894 | DELTONA | FL | | 06/29/2023 | | 706 | | 12 | | | 12 | | 718 | 718 | | | |
| 100030526 | HUMBLE | TX | | 12/20/2018 | | 283 | | | | | | | 283 | 283 | | | |
| 100047725 | SAN FERNANDO | CA | | 11/20/2020 | | 1,237 | | (68) | | | (68) | | 1,169 | 1,169 | | | |
| 100077004 | BUCHANAN | MI | | 01/03/2022 | | 528 | | (10) | | | (10) | | 518 | 518 | | | |
| 100062713 | BLYTHE | CA | | 07/01/2021 | | 638 | | (8) | | | (8) | | 630 | 630 | | | |
| 100029788 | PORTSMOUTH | VA | | 10/26/2018 | | 166 | | 86 | | | 86 | | 252 | 252 | | | |
| 100101116 | DETROIT | MI | | 04/28/2023 | | 269 | | 40 | | | 40 | | 309 | 309 | | | |
| 100045002 | AKRON | OH | | 11/19/2020 | | 1,132 | | (48) | | | (48) | | 1,084 | 1,084 | | | |
| 100155580 | BIRDSBORO | PA | | 06/18/2024 | | 126 | | (10) | | | (10) | | 116 | 116 | | | |
| 100044718 | FOX LAKE | IL | | 11/19/2020 | | 1,322 | | 43 | | | 43 | | 1,365 | 1,365 | | | |
| 100155647 | ALBUQUERQUE | NM | | 06/18/2024 | | 341 | | (24) | | | (24) | | 317 | 317 | | | |
| 100060884 | KANSAS CITY | MO | | 06/01/2021 | | 365 | | 2 | | | 2 | | 367 | 367 | | | |
| 100113589 | DELTONA | FL | | 06/29/2023 | | 191 | | 84 | | | 84 | | 275 | 275 | | | |
| 100013077 | FAIRFIELD | CA | | 05/25/2017 | | 926 | | 741 | | | 741 | | 1,667 | 1,667 | | | |
| 100127118 | LA PINE | OR | | 08/30/2023 | | 584 | | 43 | | | 43 | | 627 | 627 | | | |
| 100055305 | GLENFORD | OH | | 03/23/2021 | | 764 | | (43) | | | (43) | | 721 | 721 | | | |
| 100113561 | MCKEESPORT | PA | | 06/29/2023 | | 261 | | 128 | | | 128 | | 389 | 389 | | | |
| 100014593 | RUMFORD | RI | | 09/27/2017 | | 674 | | (15) | | | (15) | | 659 | 659 | | | |
| 100126886 | HUBBARD | OH | | 08/30/2023 | | 1,377 | | 30 | | | 30 | | 1,407 | 1,407 | | | |
| 100155740 | WELLINGTON | FL | | 06/18/2024 | | 167 | | (11) | | | (11) | | 156 | 156 | | | |
| 100146084 | MOUNT JACKSON | VA | | 03/19/2024 | | 263 | | (17) | | | (17) | | 246 | 246 | | | |
| 100114264 | INDIANAPOLIS | IN | | 06/29/2023 | | 843 | | 58 | | | 58 | | 901 | 901 | | | |
| 100112534 | ESTILL SPRINGS | TN | | 06/29/2023 | | 272 | | 127 | | | 127 | | 399 | 399 | | | |
| 100055159 | NORLINA | NC | | 03/23/2021 | | 59 | | (20) | | | (20) | | 39 | 39 | | | |
| 100127069 | PORT HURON | MI | | 08/30/2023 | | 612 | | (17) | | | (17) | | 595 | 595 | | | |
| 100112305 | BALTIMORE | MD | | 06/29/2023 | | 192 | | 14 | | | 14 | | 206 | 206 | | | |
| 100113533 | KENNEBUNKPORT | ME | | 06/29/2023 | | 1,425 | | 118 | | | 118 | | 1,543 | 1,543 | | | |
| 100112781 | BIRMINGHAM | AL | | 06/29/2023 | | 391 | | (41) | | | (41) | | 350 | 350 | | | |
| 100077588 | BIRMINGHAM | AL | | 01/03/2022 | | 217 | | (4) | | | (4) | | 213 | 213 | | | |
| 100000275 | ROCKWELL | NC | | 09/27/2016 | | 1,142 | | (40) | | | (40) | | 1,102 | 1,102 | | | |
| 100030020 | CORDOVA | TN | | 12/20/2018 | | 1,028 | | (15) | | | (15) | | 1,013 | 1,013 | | | |
| 100066852 | FLORENCE | AL | | 08/02/2021 | | 354 | | (3) | | | (3) | | 351 | 351 | | | |
| 100112622 | LANCASTER | PA | | 06/29/2023 | | 125 | | 11 | | | 11 | | 136 | 136 | | | |
| 100113574 | THOMASVILLE | NC | | 06/29/2023 | | 219 | | 118 | | | 118 | | 337 | 337 | | | |
| 100113673 | COLUMBUS | GA | | 06/29/2023 | | 285 | | 9 | | | 9 | | 294 | 294 | | | |
| 100047078 | EASTOVER | SC | | 11/20/2020 | | 339 | | 11 | | | 11 | | 350 | 350 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146118 | BERKELEY SPRINGS | WV | | 03/19/2024 | | 192 | | (12) | | | (12) | | 180 | 180 | | | |
| 100127159 | MIAMI | FL | | 08/30/2023 | | 807 | | 62 | | | 62 | | 869 | 869 | | | |
| 100029961 | THOMASVILLE | NC | | 12/20/2018 | | 1,739 | | 2 | | | 2 | | 1,741 | 1,741 | | | |
| 100064755 | BESSEMER | AL | | 07/14/2021 | | 317 | | (16) | | | (16) | | 301 | 301 | | | |
| 100030381 | HUMBLE | TX | | 12/20/2018 | | 3,896 | | 36 | | | 36 | | 3,932 | 3,932 | | | |
| 100155509 | KINGSTON | PA | | 06/18/2024 | | 142 | | (14) | | | (14) | | 128 | 128 | | | |
| 100146175 | CANTON | GA | | 03/19/2024 | | 220 | | (14) | | | (14) | | 206 | 206 | | | |
| 100113958 | MILWAUKEE | WI | | 06/29/2023 | | 36 | | 3 | | | 3 | | 39 | 39 | | | |
| 100145934 | FOUNTAIN INN | SC | | 03/19/2024 | | 217 | | (14) | | | (14) | | 203 | 203 | | | |
| 100155821 | PRAIRIE GROVE | AR | | 06/18/2024 | | 16,464 | | (1,258) | | | (1,258) | | 15,206 | 15,206 | | | |
| 100146064 | SACRAMENTO | CA | | 03/19/2024 | | 222 | | (14) | | | (14) | | 208 | 208 | | | |
| 100053509 | AKRON | OH | | 03/23/2021 | | 223 | | (25) | | | (25) | | 198 | 198 | | | |
| 100146050 | LOCKPORT | IL | | 03/19/2024 | | 211 | | (13) | | | (13) | | 198 | 198 | | | |
| 100071617 | LEWISTON | MI | | 10/14/2021 | | 289 | | (12) | | | (12) | | 277 | 277 | | | |
| 100127124 | JOLIET | MT | | 08/30/2023 | | 107 | | 2 | | | 2 | | 109 | 109 | | | |
| 100110842 | TAYLORSVILLE | NC | | 06/29/2023 | | 653 | | 32 | | | 32 | | 685 | 685 | | | |
| 100111658 | GOODYEAR | AZ | | 06/29/2023 | | 902 | | 45 | | | 45 | | 947 | 947 | | | |
| 100146100 | ALTON | IL | | 03/19/2024 | | 252 | | (16) | | | (16) | | 236 | 236 | | | |
| 100146476 | HACKETTSTOWN | NJ | | 03/19/2024 | | 222 | | (14) | | | (14) | | 208 | 208 | | | |
| 100146316 | SUMMIT POINT | WV | | 03/19/2024 | | 221 | | (14) | | | (14) | | 207 | 207 | | | |
| 100146065 | MOUNT AIRY | MD | | 03/19/2024 | | 237 | | (15) | | | (15) | | 222 | 222 | | | |
| 100146185 | HESPERIA | CA | | 03/19/2024 | | 222 | | (14) | | | (14) | | 208 | 208 | | | |
| 100111968 | DECATUR | GA | | 06/29/2023 | | 386 | | 235 | | | 235 | | 621 | 621 | | | |
| 100112387 | OAKLAND | CA | | 06/29/2023 | | 735 | | 93 | | | 93 | | 828 | 828 | | | |
| 100065523 | MEMPHIS | TN | | 07/28/2021 | | 308 | | (14) | | | (14) | | 294 | 294 | | | |
| 100145935 | SALT LAKE CITY | UT | | 03/19/2024 | | 170 | | (11) | | | (11) | | 159 | 159 | | | |
| 100043618 | DECATUR | GA | | 08/13/2020 | | 698 | | (22) | | | (22) | | 676 | 676 | | | |
| 100053928 | ALLENTOWN | PA | | 03/23/2021 | | 706 | | (167) | | | (167) | | 539 | 539 | | | |
| 100155754 | SARASOTA | FL | | 06/18/2024 | | 814 | | (62) | | | (62) | | 752 | 752 | | | |
| 100146571 | GLOUCESTER | VA | | 03/19/2024 | | 1,630 | | (103) | | | (103) | | 1,527 | 1,527 | | | |
| 100028639 | DAYTON | OH | | 10/26/2018 | | 210 | | 99 | | | 99 | | 309 | 309 | | | |
| 100113031 | DREXEL HILL | PA | | 06/29/2023 | | 233 | | 93 | | | 93 | | 326 | 326 | | | |
| 100155460 | DALLAS | TX | | 06/18/2024 | | 197 | | (5) | | | (5) | | 192 | 192 | | | |
| 100146020 | OMAHA | NE | | 03/19/2024 | | 287 | | (18) | | | (18) | | 269 | 269 | | | |
| 100011734 | INDIANAPOLIS | IN | | 03/08/2017 | | 228 | | 120 | | | 120 | | 348 | 348 | | | |
| 100146364 | CHESTERFIELD | VA | | 03/19/2024 | | 258 | | (16) | | | (16) | | 242 | 242 | | | |
| 100077247 | LAUDERDALE LAKES | FL | | 01/03/2022 | | 160 | | (3) | | | (3) | | 157 | 157 | | | |
| 100112982 | MIAMI | FL | | 06/29/2023 | | 355 | | 146 | | | 146 | | 501 | 501 | | | |
| 100024514 | ELGIN | IL | | 09/20/2018 | | 704 | | 297 | | | 297 | | 1,001 | 1,001 | | | |
| 100043515 | SANFORD | FL | | 08/13/2020 | | 310 | | 2 | | | 2 | | 312 | 312 | | | |
| 100028085 | SPRING | TX | | 10/26/2018 | | 257 | | 23 | | | 23 | | 280 | 280 | | | |
| 100113734 | BROOKLYN | MI | | 06/29/2023 | | 393 | | 124 | | | 124 | | 517 | 517 | | | |
| 100054862 | BIRMINGHAM | AL | | 03/23/2021 | | 409 | | (71) | | | (71) | | 338 | 338 | | | |
| 100146448 | MORGANTOWN | PA | | 03/19/2024 | | 247 | | (15) | | | (15) | | 232 | 232 | | | |
| 100112548 | HAVANA | FL | | 06/29/2023 | | 1,398 | | 112 | | | 112 | | 1,510 | 1,510 | | | |
| 100012745 | PALM HARBOR | FL | | 05/25/2017 | | 293 | | 48 | | | 48 | | 341 | 341 | | | |
| 100043070 | BROOKLYN PARK | MN | | 05/28/2020 | | 1,102 | | (12) | | | (12) | | 1,090 | 1,090 | | | |
| 100053851 | BIRMINGHAM | AL | | 03/23/2021 | | 115 | | (12) | | | (12) | | 103 | 103 | | | |
| 100126797 | BLOOMING PRAIRIE | MN | | 08/30/2023 | | 326 | | 109 | | | 109 | | 435 | 435 | | | |
| 100146297 | VINELAND | NJ | | 03/19/2024 | | 238 | | (15) | | | (15) | | 223 | 223 | | | |
| 100057627 | SAVANNAH | GA | | 06/30/2021 | | 303 | | (17) | | | (17) | | 286 | 286 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100055078 | BIRMINGHAM | AL | | 03/23/2021 | | 456 | | (95) | | | (95) | | 361 | 361 | | | |
| 100126470 | MORGANTOWN | KY | | 08/30/2023 | | 287 | | 14 | | | 14 | | 301 | 301 | | | |
| 100114102 | MADISON | WI | | 06/29/2023 | | 529 | | (22) | | | (22) | | 507 | 507 | | | |
| 100111738 | MOROCCO | IN | | 06/29/2023 | | 138 | | 3 | | | 3 | | 141 | 141 | | | |
| 100047242 | AMERICAN FALLS | ID | | 11/20/2020 | | 1,492 | | (116) | | | (116) | | 1,376 | 1,376 | | | |
| 100069161 | OCALA | FL | | 09/01/2021 | | 464 | | (3) | | | (3) | | 461 | 461 | | | |
| 100028445 | STUART | FL | | 10/26/2018 | | 578 | | 283 | | | 283 | | 861 | 861 | | | |
| 100060750 | CLEVELAND HEIGHTS | OH | | 06/01/2021 | | 487 | | 2 | | | 2 | | 489 | 489 | | | |
| 100114233 | CORPUS CHRISTI | TX | | 06/29/2023 | | 823 | | 49 | | | 49 | | 872 | 872 | | | |
| 100011448 | OZARK | MO | | 12/23/2016 | | 289 | | 31 | | | 31 | | 320 | 320 | | | |
| 100155807 | TONAWANDA | NY | | 06/18/2024 | | 394 | | (23) | | | (23) | | 371 | 371 | | | |
| 100146407 | MERRILLVILLE | IN | | 03/19/2024 | | 220 | | (14) | | | (14) | | 206 | 206 | | | |
| 100117040 | PETERSBURG | VA | | 07/20/2023 | | 294 | | 17 | | | 17 | | 311 | 311 | | | |
| 100078934 | CHECOTAH | OK | | 02/24/2022 | | 210 | | (3) | | | (3) | | 207 | 207 | | | |
| 100113565 | FLAGSTAFF | AZ | | 06/29/2023 | | 187 | | 73 | | | 73 | | 260 | 260 | | | |
| 100112544 | WEST FRANKFORT | IL | | 06/29/2023 | | 988 | | 27 | | | 27 | | 1,015 | 1,015 | | | |
| 100111613 | SAINT ALBANS | ME | | 06/29/2023 | | 308 | | 103 | | | 103 | | 411 | 411 | | | |
| 100126799 | MENTOR ON THE LAKE | OH | | 08/30/2023 | | 181 | | 140 | | | 140 | | 321 | 321 | | | |
| 100111325 | MUSKOGEE | OK | | 06/29/2023 | | 561 | | (29) | | | (29) | | 532 | 532 | | | |
| 100112817 | CHICAGO | IL | | 06/29/2023 | | 964 | | 120 | | | 120 | | 1,084 | 1,084 | | | |
| 100060760 | MUSCLE SHOALS | AL | | 06/01/2021 | | 491 | | 2 | | | 2 | | 493 | 493 | | | |
| 100146483 | ANDOVER | MN | | 03/19/2024 | | 558 | | (35) | | | (35) | | 523 | 523 | | | |
| 100043389 | PHILADELPHIA | PA | | 08/13/2020 | | 248 | | 19 | | | 19 | | 267 | 267 | | | |
| 100127381 | CASPER | WY | | 08/30/2023 | | 190 | | 82 | | | 82 | | 272 | 272 | | | |
| 100030055 | TUCSON | AZ | | 12/20/2018 | | 942 | | (28) | | | (28) | | 914 | 914 | | | |
| 100145929 | SIDNEY | IL | | 03/19/2024 | | 466 | | (29) | | | (29) | | 437 | 437 | | | |
| 100066500 | GRIMES | IA | | 08/02/2021 | | 1,923 | | (1) | | | (1) | | 1,922 | 1,922 | | | |
| 100155472 | EAST WENATCHEE | WA | | 06/18/2024 | | 45 | | (2) | | | (2) | | 43 | 43 | | | |
| 100112242 | LINDENWOLD | NJ | | 06/29/2023 | | 260 | | 71 | | | 71 | | 331 | 331 | | | |
| 100113034 | BESSEMER | AL | | 06/29/2023 | | 38 | | (5) | | | (5) | | 33 | 33 | | | |
| 100060909 | MOUNDVILLE | AL | | 06/01/2021 | | 469 | | 2 | | | 2 | | 471 | 471 | | | |
| 100017635 | ATLANTA | GA | | 04/26/2018 | | 120 | | 30 | | | 30 | | 150 | 150 | | | |
| 100110844 | TALLADEGA | AL | | 06/29/2023 | | 182 | | 3 | | | 3 | | 185 | 185 | | | |
| 100074500 | BELPRE | OH | | 12/01/2021 | | 358 | | (11) | | | (11) | | 347 | 347 | | | |
| 100116988 | SAINT LOUIS | MO | | 07/20/2023 | | 285 | | 66 | | | 66 | | 351 | 351 | | | |
| 100061631 | EVERSON | PA | | 07/01/2021 | | 33,312 | | (633) | | | (633) | | 32,679 | 32,679 | | | |
| 100061564 | MURDOCK | KS | | 07/01/2021 | | 242 | | | | | | | 242 | 242 | | | |
| 100138933 | EDINBURG | TX | | 12/21/2023 | | 669 | | (41) | | | (41) | | 628 | 628 | | | |
| 100026325 | RIVERDALE | GA | | 09/20/2018 | | 280 | | 130 | | | 130 | | 410 | 410 | | | |
| 100155424 | MISSOURI CITY | TX | | 06/18/2024 | | 402 | | (15) | | | (15) | | 387 | 387 | | | |
| 100155625 | LORENA | TX | | 06/18/2024 | | 342 | | (16) | | | (16) | | 326 | 326 | | | |
| 100066685 | YOUNGSTOWN | OH | | 08/02/2021 | | 353 | | (1) | | | (1) | | 352 | 352 | | | |
| 100064754 | LISLE | IL | | 07/14/2021 | | 597 | | (29) | | | (29) | | 568 | 568 | | | |
| 100113815 | CHICAGO HEIGHTS | IL | | 06/29/2023 | | 230 | | 163 | | | 163 | | 393 | 393 | | | |
| 100025556 | GOWEN | MI | | 09/20/2018 | | 191 | | 47 | | | 47 | | 238 | 238 | | | |
| 100062848 | BARBERTON | OH | | 07/01/2021 | | 992 | | 1 | | | 1 | | 993 | 993 | | | |
| 100065757 | WILKES BARRE | PA | | 07/28/2021 | | 469 | | (21) | | | (21) | | 448 | 448 | | | |
| 100026827 | LAMONT | CA | | 09/26/2018 | | 372 | | 14 | | | 14 | | 386 | 386 | | | |
| 100114108 | BEAVER DAM | WI | | 06/29/2023 | | 300 | | 23 | | | 23 | | 323 | 323 | | | |
| 100013575 | MERRILLVILLE | IN | | 05/25/2017 | | 340 | | 47 | | | 47 | | 387 | 387 | | | |
| 100060415 | ROSWELL | NM | | 06/01/2021 | | 130 | | 1 | | | 1 | | 131 | 131 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100012072 | TAMPA | FL | | 03/08/2017 | | 305 | | 104 | | | 104 | | 409 | 409 | | | |
| 100017796 | NASHVILLE | TN | | 04/26/2018 | | 106 | | 1 | | | 1 | | 107 | 107 | | | |
| 100069118 | ALBUQUERQUE | NM | | 09/01/2021 | | 495 | | (8) | | | (8) | | 487 | 487 | | | |
| 100113618 | RIVERDALE | GA | | 06/29/2023 | | 220 | | 92 | | | 92 | | 312 | 312 | | | |
| 100030289 | HOUSTON | TX | | 12/20/2018 | | 357 | | 69 | | | 69 | | 426 | 426 | | | |
| 100112511 | COLUMBIA | SC | | 06/29/2023 | | 160 | | 101 | | | 101 | | 261 | 261 | | | |
| 100053526 | NEWVILLE | PA | | 03/23/2021 | | 1,440 | | (16) | | | (16) | | 1,424 | 1,424 | | | |
| 100146211 | TAMPA | FL | | 03/19/2024 | | 252 | | (12) | | | (12) | | 240 | 240 | | | |
| 100045647 | HUDSON | NC | | 11/25/2020 | | 317 | | (5) | | | (5) | | 312 | 312 | | | |
| 100112361 | REDFORD | MI | | 06/29/2023 | | 942 | | 27 | | | 27 | | 969 | 969 | | | |
| 100111672 | HOUSTON | TX | | 06/29/2023 | | 288 | | 21 | | | 21 | | 309 | 309 | | | |
| 100145901 | BLOOMSBURY | NJ | | 03/19/2024 | | 235 | | (15) | | | (15) | | 220 | 220 | | | |
| 100043260 | HOUSTON | TX | | 08/13/2020 | | 419 | | (2) | | | (2) | | 417 | 417 | | | |
| 100061578 | SPARTA | WI | | 07/01/2021 | | 553 | | (12) | | | (12) | | 541 | 541 | | | |
| 100113666 | RIVERDALE | GA | | 06/29/2023 | | 459 | | 192 | | | 192 | | 651 | 651 | | | |
| 100054092 | CREST HILL | IL | | 03/23/2021 | | 290 | | 3 | | | 3 | | 293 | 293 | | | |
| 100114482 | COLUMBUS | OH | | 06/29/2023 | | 301 | | 62 | | | 62 | | 363 | 363 | | | |
| 100146534 | SILT | CO | | 03/19/2024 | | 235 | | (15) | | | (15) | | 220 | 220 | | | |
| 100076199 | MONONGAHELA | PA | | 01/07/2022 | | 331 | | (7) | | | (7) | | 324 | 324 | | | |
| 100075435 | MALDEN | MO | | 12/01/2021 | | 429 | | (11) | | | (11) | | 418 | 418 | | | |
| 100068741 | RANGER | GA | | 09/01/2021 | | 356 | | (16) | | | (16) | | 340 | 340 | | | |
| 100146393 | NOBLESVILLE | IN | | 03/19/2024 | | 263 | | (11) | | | (11) | | 252 | 252 | | | |
| 100113289 | TEMPE | AZ | | 06/29/2023 | | 599 | | 13 | | | 13 | | 612 | 612 | | | |
| 100155565 | ATLANTA | GA | | 06/18/2024 | | 212 | | (8) | | | (8) | | 204 | 204 | | | |
| 100054475 | N BROOKFIELD | NY | | 03/23/2021 | | 586 | | (33) | | | (33) | | 553 | 553 | | | |
| 100010848 | CARTHAGE | MO | | 01/27/2017 | | 805 | | (62) | | | (62) | | 743 | 743 | | | |
| 100043654 | FLEETWOOD | PA | | 08/13/2020 | | 127 | | (9) | | | (9) | | 118 | 118 | | | |
| 100043704 | GREENWOOD LAKE | NY | | 08/13/2020 | | 142 | | 7 | | | 7 | | 149 | 149 | | | |
| 100118057 | MARION | IN | | 07/20/2023 | | 267 | | 48 | | | 48 | | 315 | 315 | | | |
| 100131760 | LEXINGTON | KY | | 10/06/2023 | | 11,766 | | 353 | | | 353 | | 12,119 | 12,119 | | | |
| 100030528 | COLUMBIA | SC | | 12/20/2018 | | 846 | | 19 | | | 19 | | 865 | 865 | | | |
| 100057526 | SAINT ANN | MO | | 06/30/2021 | | 301 | | (4) | | | (4) | | 297 | 297 | | | |
| 100155650 | CASSELBERRY | FL | | 06/18/2024 | | 151 | | (10) | | | (10) | | 141 | 141 | | | |
| 100043361 | NEW ORLEANS | LA | | 08/13/2020 | | 632 | | (35) | | | (35) | | 597 | 597 | | | |
| 100028035 | CRESTVIEW | FL | | 10/26/2018 | | 206 | | 61 | | | 61 | | 267 | 267 | | | |
| 100155417 | FOREST LAKE | MN | | 06/18/2024 | | 225 | | (8) | | | (8) | | 217 | 217 | | | |
| 100076177 | PIQUA | OH | | 01/07/2022 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100017409 | DALLAS | TX | | 04/26/2018 | | 369 | | 29 | | | 29 | | 398 | 398 | | | |
| 100061568 | LAWTON | OK | | 07/01/2021 | | 456 | | (14) | | | (14) | | 442 | 442 | | | |
| 100146397 | MONTGOMERY | AL | | 03/19/2024 | | 244 | | (15) | | | (15) | | 229 | 229 | | | |
| 100110983 | HIALEAH | FL | | 06/29/2023 | | 377 | | 168 | | | 168 | | 545 | 545 | | | |
| 100065460 | MEMPHIS | TN | | 07/28/2021 | | 295 | | (12) | | | (12) | | 283 | 283 | | | |
| 100043296 | HAGERMAN | NM | | 08/13/2020 | | 453 | | (16) | | | (16) | | 437 | 437 | | | |
| 100114380 | MONCKS CORNER | SC | | 06/29/2023 | | 114 | | 4 | | | 4 | | 118 | 118 | | | |
| 100030186 | LONGWOOD | FL | | 12/20/2018 | | 431 | | 8 | | | 8 | | 439 | 439 | | | |
| 100070864 | OZARK | AL | | 10/01/2021 | | 456 | | (5) | | | (5) | | 451 | 451 | | | |
| 100060782 | MERRILLVILLE | IN | | 06/01/2021 | | 309 | | 1 | | | 1 | | 310 | 310 | | | |
| 100055176 | OKLAHOMA CITY | OK | | 03/23/2021 | | 575 | | (55) | | | (55) | | 520 | 520 | | | |
| 100014494 | RIO RANCHO | NM | | 09/27/2017 | | 1,066 | | 32 | | | 32 | | 1,098 | 1,098 | | | |
| 100135429 | MENIFEE | CA | | 11/13/2023 | | 244,141 | | (2,722) | | | (2,722) | | 241,419 | 241,419 | | | |
| 100054700 | DAYTON | OH | | 03/23/2021 | | 617 | | (58) | | | (58) | | 559 | 559 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100046066 | AUGUSTA | GA | | 11/25/2020 | | 212 | | 64 | | | 64 | | 276 | 276 | | | |
| 100060581 | LUBBOCK | TX | | 06/01/2021 | | 464 | | 2 | | | 2 | | 466 | 466 | | | |
| 100114003 | WEST PALM BEACH | FL | | 06/29/2023 | | 1,403 | | 156 | | | 156 | | 1,559 | 1,559 | | | |
| 100111866 | SAINT LOUIS | MO | | 06/29/2023 | | 213 | | 106 | | | 106 | | 319 | 319 | | | |
| 100077365 | CLIMAX | GA | | 01/03/2022 | | 353 | | (4) | | | (4) | | 349 | 349 | | | |
| 100112106 | CALDWELL | ID | | 06/29/2023 | | 736 | | 17 | | | 17 | | 753 | 753 | | | |
| 100062049 | RICHLAND | MO | | 07/01/2021 | | 325 | | (6) | | | (6) | | 319 | 319 | | | |
| 100146482 | NEW LONDON | CT | | 03/19/2024 | | 201 | | (13) | | | (13) | | 188 | 188 | | | |
| 100082631 | SHALLOTTE | NC | | 04/14/2022 | | 2,032 | | (38) | | | (38) | | 1,994 | 1,994 | | | |
| 100055707 | DETROIT | MI | | 03/23/2021 | | 164 | | (28) | | | (28) | | 136 | 136 | | | |
| 100155490 | GEORGETOWN | IN | | 06/18/2024 | | 127 | | (9) | | | (9) | | 118 | 118 | | | |
| 100046264 | CHICAGO | IL | | 11/25/2020 | | 635 | | (67) | | | (67) | | 568 | 568 | | | |
| 100113772 | ARDSLEY | NY | | 06/29/2023 | | 1,613 | | 106 | | | 106 | | 1,719 | 1,719 | | | |
| 100111923 | CONCORD | NC | | 06/29/2023 | | 172 | | 60 | | | 60 | | 232 | 232 | | | |
| 100146383 | TREMONTON | UT | | 03/19/2024 | | 230 | | (15) | | | (15) | | 215 | 215 | | | |
| 100077560 | MEMPHIS | TN | | 01/03/2022 | | 351 | | (7) | | | (7) | | 344 | 344 | | | |
| 100155480 | PORTSMOUTH | VA | | 06/18/2024 | | 129 | | (9) | | | (9) | | 120 | 120 | | | |
| 100061332 | DOVER | OH | | 06/01/2021 | | 309 | | 1 | | | 1 | | 310 | 310 | | | |
| 100146028 | SPOKANE VALLEY | WA | | 03/19/2024 | | 239 | | (15) | | | (15) | | 224 | 224 | | | |
| 100028018 | REX | GA | | 10/26/2018 | | 188 | | 68 | | | 68 | | 256 | 256 | | | |
| 100114285 | MONTGOMERY | AL | | 06/29/2023 | | 272 | | 58 | | | 58 | | 330 | 330 | | | |
| 100054721 | MAGNETIC SPRINGS | OH | | 03/23/2021 | | 411 | | (41) | | | (41) | | 370 | 370 | | | |
| 100112436 | EDGEWOOD | MD | | 06/29/2023 | | 156 | | 48 | | | 48 | | 204 | 204 | | | |
| 100047493 | GRIFFIN | GA | | 11/20/2020 | | 718 | | (9) | | | (9) | | 709 | 709 | | | |
| 100127332 | ORANGE PARK | FL | | 08/30/2023 | | 252 | | 28 | | | 28 | | 280 | 280 | | | |
| 100043758 | DALLAS | TX | | 08/13/2020 | | 320 | | (23) | | | (23) | | 297 | 297 | | | |
| 100043360 | SICKLERVILLE | NJ | | 08/13/2020 | | 857 | | (27) | | | (27) | | 830 | 830 | | | |
| 100127097 | STONEWOOD | WV | | 08/30/2023 | | 490 | | 21 | | | 21 | | 511 | 511 | | | |
| 100111959 | CHANDLER | AZ | | 06/29/2023 | | 228 | | 70 | | | 70 | | 298 | 298 | | | |
| 100055677 | SAYLORSBURG | PA | | 03/23/2021 | | 922 | | (80) | | | (80) | | 842 | 842 | | | |
| 100146374 | FITCHBURG | MA | | 03/19/2024 | | 145 | | (9) | | | (9) | | 136 | 136 | | | |
| 100111351 | CHICAGO | IL | | 06/29/2023 | | 348 | | 183 | | | 183 | | 531 | 531 | | | |
| 100027993 | HAMMONTON | NJ | | 10/26/2018 | | 2,185 | | 113 | | | 113 | | 2,298 | 2,298 | | | |
| 100047083 | SALISBURY | NC | | 11/20/2020 | | 439 | | (15) | | | (15) | | 424 | 424 | | | |
| 100062121 | BATON ROUGE | LA | | 07/01/2021 | | 371 | | (3) | | | (3) | | 368 | 368 | | | |
| 100155639 | SAINT LEONARD | MD | | 06/18/2024 | | 1,130 | | (45) | | | (45) | | 1,085 | 1,085 | | | |
| 100031166 | MIAMI | FL | | 03/29/2019 | | 257 | | 83 | | | 83 | | 340 | 340 | | | |
| 100043919 | CHARLOTTE | NC | | 08/19/2020 | | 703 | | (56) | | | (56) | | 647 | 647 | | | |
| 100065446 | MEMPHIS | TN | | 07/28/2021 | | 293 | | (12) | | | (12) | | 281 | 281 | | | |
| 100110999 | ALVIN | TX | | 06/29/2023 | | 2,247 | | 87 | | | 87 | | 2,334 | 2,334 | | | |
| 100114188 | LAWTON | OK | | 06/29/2023 | | 1,015 | | 115 | | | 115 | | 1,130 | 1,130 | | | |
| 100043185 | ALBUQUERQUE | NM | | 05/28/2020 | | 1,224 | | (25) | | | (25) | | 1,199 | 1,199 | | | |
| 100031201 | PALM SPRINGS | FL | | 03/29/2019 | | 2,644 | | 1,042 | | | 1,042 | | 3,686 | 3,686 | | | |
| 100054470 | WHITESBURG | TN | | 03/23/2021 | | 2,769 | | 5 | | | 5 | | 2,774 | 2,774 | | | |
| 100113196 | MIAMI | FL | | 06/29/2023 | | 1,612 | | 55 | | | 55 | | 1,667 | 1,667 | | | |
| 100060595 | SAN ANTONIO | TX | | 06/01/2021 | | 616 | | 3 | | | 3 | | 619 | 619 | | | |
| 100126779 | ATHOL | MA | | 08/30/2023 | | 134 | | 45 | | | 45 | | 179 | 179 | | | |
| 18486 | EL PASO | TX | | 11/29/2004 | | 59,824 | | | | | | | 59,824 | 59,824 | | | |
| 100042934 | SACRAMENTO | CA | | 05/28/2020 | | 120 | | (4) | | | (4) | | 116 | 116 | | | |
| 100047395 | SNELLVILLE | GA | | 11/20/2020 | | 2,257 | | (116) | | | (116) | | 2,141 | 2,141 | | | |
| 100044731 | APPLE CREEK | OH | | 11/19/2020 | | 979 | | (6) | | | (6) | | 973 | 973 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 100155363 | BEAVERTON | OR | | 06/18/2024 | | 38 | | (3) | | | (3) | | 35 | 35 | | | |
| 322120854 | PORTLAND | OR | | 03/16/2023 | | 690,800 | | | | | | | 690,800 | 690,800 | | | |
| 100146252 | FORT WASHINGTON | MD | | 03/19/2024 | | 1,428 | | (90) | | | (90) | | 1,338 | 1,338 | | | |
| 100112011 | GRAND JUNCTION | CO | | 06/29/2023 | | 1,254 | | 44 | | | 44 | | 1,298 | 1,298 | | | |
| 100012425 | NORTH LAS VEGAS | NV | | 04/28/2017 | | 509 | | 34 | | | 34 | | 543 | 543 | | | |
| 100012854 | ORLANDO | FL | | 05/25/2017 | | 444 | | 175 | | | 175 | | 619 | 619 | | | |
| 100077208 | NORTH HIGHLANDS | CA | | 01/03/2022 | | 583 | | (5) | | | (5) | | 578 | 578 | | | |
| 100060623 | MOUNT HOLLY | NC | | 06/01/2021 | | 275 | | 1 | | | 1 | | 276 | 276 | | | |
| 100155403 | FREDERICK | MD | | 06/18/2024 | | 142 | | (10) | | | (10) | | 132 | 132 | | | |
| 100029955 | ALBUQUERQUE | NM | | 12/20/2018 | | 1,147 | | 69 | | | 69 | | 1,216 | 1,216 | | | |
| 100012420 | ROMULUS | MI | | 04/28/2017 | | 685 | | 17 | | | 17 | | 702 | 702 | | | |
| 100012139 | DURHAM | NC | | 03/08/2017 | | 528 | | 25 | | | 25 | | 553 | 553 | | | |
| 100053821 | FLORENCE | AL | | 03/23/2021 | | 237 | | (15) | | | (15) | | 222 | 222 | | | |
| 100000402 | BIRMINGHAM | AL | | 09/27/2016 | | 78 | | 16 | | | 16 | | 94 | 94 | | | |
| 100146287 | OKLAHOMA CITY | OK | | 03/19/2024 | | 192 | | (12) | | | (12) | | 180 | 180 | | | |
| 100113259 | ELKTON | MD | | 06/29/2023 | | 164 | | 153 | | | 153 | | 317 | 317 | | | |
| 100114298 | BOLINGBROOK | IL | | 06/29/2023 | | 223 | | 138 | | | 138 | | 361 | 361 | | | |
| 100113217 | PRINCETON | IL | | 06/29/2023 | | 60 | | 6 | | | 6 | | 66 | 66 | | | |
| 100155543 | BERLIN | NJ | | 06/18/2024 | | 60 | | (4) | | | (4) | | 56 | 56 | | | |
| 100012713 | HOLIDAY | FL | | 05/25/2017 | | 189 | | 52 | | | 52 | | 241 | 241 | | | |
| 100113458 | LITHONIA | GA | | 06/29/2023 | | 169 | | 40 | | | 40 | | 209 | 209 | | | |
| 100114155 | FORT LAUDERDALE | FL | | 06/29/2023 | | 727 | | 19 | | | 19 | | 746 | 746 | | | |
| 100130241 | ROME | GA | | 09/28/2023 | | 1,407 | | (83) | | | (83) | | 1,324 | 1,324 | | | |
| 100053537 | ALBANY | GA | | 03/23/2021 | | 962 | | (123) | | | (123) | | 839 | 839 | | | |
| 100030009 | CHARLOTTE | NC | | 12/20/2018 | | 918 | | 34 | | | 34 | | 952 | 952 | | | |
| 100017124 | EFFINGHAM | SC | | 04/26/2018 | | 487 | | 41 | | | 41 | | 528 | 528 | | | |
| 100128111 | MADISON | TN | | 09/08/2023 | | 242 | | 15 | | | 15 | | 257 | 257 | | | |
| 100155695 | RANDALLSTOWN | MD | | 06/18/2024 | | 136 | | (8) | | | (8) | | 128 | 128 | | | |
| 100014771 | MIAMI GARDENS | FL | | 10/30/2017 | | 390 | | 127 | | | 127 | | 517 | 517 | | | |
| 100114471 | LAKELAND | FL | | 06/29/2023 | | 238 | | 18 | | | 18 | | 256 | 256 | | | |
| 100043650 | HUNTSVILLE | TX | | 08/13/2020 | | 444 | | (30) | | | (30) | | 414 | 414 | | | |
| 100012048 | BEAUMONT | TX | | 03/08/2017 | | 250 | | 45 | | | 45 | | 295 | 295 | | | |
| 100014335 | COLUMBIA | SC | | 09/27/2017 | | 316 | | 75 | | | 75 | | 391 | 391 | | | |
| 100111374 | ASTORIA | NY | | 06/29/2023 | | 2,515 | | 625 | | | 625 | | 3,140 | 3,140 | | | |
| 100087172 | MELBOURNE | FL | | 10/25/2022 | | 821 | | 77 | | | 77 | | 898 | 898 | | | |
| 100055653 | ELORA | TN | | 03/23/2021 | | 276 | | (19) | | | (19) | | 257 | 257 | | | |
| 100155853 | WEST JORDAN | UT | | 06/18/2024 | | 264 | | (20) | | | (20) | | 244 | 244 | | | |
| 100155835 | FREDERICKSBURG | VA | | 06/18/2024 | | 232 | | (19) | | | (19) | | 213 | 213 | | | |
| 100155663 | ADDISON | IL | | 06/18/2024 | | 475 | | (36) | | | (36) | | 439 | 439 | | | |
| 100126887 | LENOIR | NC | | 08/30/2023 | | 599 | | 31 | | | 31 | | 630 | 630 | | | |
| 100047135 | COCONUT CREEK | FL | | 11/20/2020 | | 177 | | (35) | | | (35) | | 142 | 142 | | | |
| 100113099 | DALLAS | GA | | 06/29/2023 | | 555 | | 246 | | | 246 | | 801 | 801 | | | |
| 100044927 | FINDLAY | OH | | 11/19/2020 | | 350 | | 9 | | | 9 | | 359 | 359 | | | |
| 100017386 | WEST HARTFORD | CT | | 04/26/2018 | | 797 | | 2 | | | 2 | | 799 | 799 | | | |
| 100055484 | KANSAS CITY | MO | | 03/23/2021 | | 147 | | (20) | | | (20) | | 127 | 127 | | | |
| 100076021 | KOKOMO | IN | | 01/07/2022 | | 280 | | (10) | | | (10) | | 270 | 270 | | | |
| 100113639 | VINELAND | NJ | | 06/29/2023 | | 233 | | 154 | | | 154 | | 387 | 387 | | | |
| 100134871 | BEAUMONT | TX | | 10/30/2023 | | 93 | | (7) | | | (7) | | 86 | 86 | | | |
| 100113149 | PINECREST | FL | | 06/29/2023 | | 2,603 | | 45 | | | 45 | | 2,648 | 2,648 | | | |
| 100066586 | PESHTIGO | WI | | 08/02/2021 | | 406 | | (3) | | | (3) | | 403 | 403 | | | |
| 100135233 | CANTON | GA | | 11/08/2023 | | 6,226 | | 262 | | | 262 | | 6,488 | 6,488 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100077326 | KANSAS CITY | MO | | 01/03/2022 | | 593 | | (7) | | | (7) | | 586 | 586 | | | |
| 100055081 | BESSEMER | AL | | 03/23/2021 | | 634 | | (79) | | | (79) | | 555 | 555 | | | |
| 100057879 | BROWNSVILLE | TX | | 06/30/2021 | | 288 | | (16) | | | (16) | | 272 | 272 | | | |
| 100043971 | DES PLAINES | IL | | 08/19/2020 | | 506 | | (34) | | | (34) | | 472 | 472 | | | |
| 100047533 | NILES | OH | | 11/20/2020 | | 340 | | 32 | | | 32 | | 372 | 372 | | | |
| 100054004 | WEST POINT | GA | | 03/23/2021 | | 224 | | (61) | | | (61) | | 163 | 163 | | | |
| 100055241 | SEBRING | FL | | 03/23/2021 | | 177 | | 2 | | | 2 | | 179 | 179 | | | |
| 100068017 | WINTER HAVEN | FL | | 09/23/2021 | | 2,303 | | (89) | | | (89) | | 2,214 | 2,214 | | | |
| 100155380 | LEXINGTON | KY | | 06/18/2024 | | 141 | | (12) | | | (12) | | 129 | 129 | | | |
| 100114136 | DES MOINES | IA | | 06/29/2023 | | 270 | | 106 | | | 106 | | 376 | 376 | | | |
| 100113019 | RIPLEY | TN | | 06/29/2023 | | 613 | | (38) | | | (38) | | 575 | 575 | | | |
| 100126895 | EAST SAINT LOUIS | IL | | 08/30/2023 | | 512 | | 172 | | | 172 | | 684 | 684 | | | |
| 100112685 | HAMPTON | VA | | 06/29/2023 | | 627 | | 9 | | | 9 | | 636 | 636 | | | |
| 100055759 | TAYLOR | PA | | 03/23/2021 | | 321 | | (42) | | | (42) | | 279 | 279 | | | |
| 100029853 | SPRINGFIELD | MA | | 12/20/2018 | | 309 | | 15 | | | 15 | | 324 | 324 | | | |
| 100114040 | CANTON | GA | | 06/29/2023 | | 1,267 | | 63 | | | 63 | | 1,330 | 1,330 | | | |
| 100126572 | EAST POINT | GA | | 08/30/2023 | | 738 | | 46 | | | 46 | | 784 | 784 | | | |
| 100062119 | SAVANNA | IL | | 07/01/2021 | | 455 | | (1) | | | (1) | | 454 | 454 | | | |
| 100111452 | LOWELL | MI | | 06/29/2023 | | 1,008 | | 547 | | | 547 | | 1,555 | 1,555 | | | |
| 100012633 | HIALEAH | FL | | 05/25/2017 | | 92 | | 139 | | | 139 | | 231 | 231 | | | |
| 100076917 | ALUM BRIDGE | WV | | 01/03/2022 | | 426 | | (6) | | | (6) | | 420 | 420 | | | |
| 100146142 | ANDOVER | MN | | 03/19/2024 | | 1,593 | | (100) | | | (100) | | 1,493 | 1,493 | | | |
| 100114055 | CINCINNATI | OH | | 06/29/2023 | | 901 | | 162 | | | 162 | | 1,063 | 1,063 | | | |
| 100029964 | GRAND PRAIRIE | TX | | 12/20/2018 | | 787 | | (18) | | | (18) | | 769 | 769 | | | |
| 100061268 | CAMILLA | GA | | 06/01/2021 | | 259 | | 1 | | | 1 | | 260 | 260 | | | |
| 100113115 | ST PAUL | MN | | 06/29/2023 | | 1,765 | | 127 | | | 127 | | 1,892 | 1,892 | | | |
| 100113303 | OMAHA | NE | | 06/29/2023 | | 137 | | (12) | | | (12) | | 125 | 125 | | | |
| 100100786 | FRESNO | CA | | 04/28/2023 | | 3,134 | | 128 | | | 128 | | 3,262 | 3,262 | | | |
| 100112601 | THE WOODLANDS | TX | | 06/29/2023 | | 999 | | 1 | | | 1 | | 1,000 | 1,000 | | | |
| 100047518 | ELGIN | IL | | 11/20/2020 | | 1,227 | | (111) | | | (111) | | 1,116 | 1,116 | | | |
| 100014514 | KENMORE | NY | | 09/27/2017 | | 928 | | 78 | | | 78 | | 1,006 | 1,006 | | | |
| 100112686 | HAMPTON | VA | | 06/29/2023 | | 527 | | (32) | | | (32) | | 495 | 495 | | | |
| 100118051 | MAPLE HEIGHTS | OH | | 07/20/2023 | | 301 | | 77 | | | 77 | | 378 | 378 | | | |
| 100045544 | LANSING | MI | | 11/25/2020 | | 255 | | 27 | | | 27 | | 282 | 282 | | | |
| 100155608 | NEW BRAUNFELS | TX | | 06/18/2024 | | 351 | | (12) | | | (12) | | 339 | 339 | | | |
| 100155738 | JEFFERSON | GA | | 06/18/2024 | | 126 | | (10) | | | (10) | | 116 | 116 | | | |
| 100155544 | HILLSBOROUGH TOWNSHIP | NJ | | 06/18/2024 | | 122 | | (10) | | | (10) | | 112 | 112 | | | |
| 100025177 | PALMYRA | VA | | 09/20/2018 | | 269 | | 346 | | | 346 | | 615 | 615 | | | |
| 100031494 | MODESTO | CA | | 03/29/2019 | | 1,626 | | 45 | | | 45 | | 1,671 | 1,671 | | | |
| 100077250 | PORTSMOUTH | VA | | 01/03/2022 | | 803 | | (8) | | | (8) | | 795 | 795 | | | |
| 100114238 | NORTH HUNTINGTON | PA | | 06/29/2023 | | 1,017 | | 27 | | | 27 | | 1,044 | 1,044 | | | |
| 100043116 | STREETSBORO | OH | | 05/28/2020 | | 1,746 | | 46 | | | 46 | | 1,792 | 1,792 | | | |
| 100043370 | OKLAHOMA CITY | OK | | 08/13/2020 | | 815 | | (41) | | | (41) | | 774 | 774 | | | |
| 100075056 | SELMA | NC | | 12/01/2021 | | 314 | | (4) | | | (4) | | 310 | 310 | | | |
| 100030484 | RAYTOWN | MO | | 12/20/2018 | | 984 | | 34 | | | 34 | | 1,018 | 1,018 | | | |
| 100112505 | TAMPA | FL | | 06/29/2023 | | 682 | | 173 | | | 173 | | 855 | 855 | | | |
| 100012029 | PHILADELPHIA | PA | | 03/08/2017 | | 2,461 | | 152 | | | 152 | | 2,613 | 2,613 | | | |
| 100014586 | CARMICHAEL | CA | | 09/27/2017 | | 999 | | 68 | | | 68 | | 1,067 | 1,067 | | | |
| 100110927 | DILLWYN | VA | | 06/29/2023 | | 140 | | (16) | | | (16) | | 124 | 124 | | | |
| 100155453 | SAINT ANTHONY | ID | | 06/18/2024 | | 7,045 | | (582) | | | (582) | | 6,463 | 6,463 | | | |
| 100113697 | PETERSBURG | VA | | 06/29/2023 | | 755 | | (67) | | | (67) | | 688 | 688 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011095 | BAKERSFIELD | CA | | 12/23/2016 | | 906 | | 74 | | | 74 | | 980 | 980 | | | |
| 100114275 | FREMONT | IN | | 06/29/2023 | | 917 | | 65 | | | 65 | | 982 | 982 | | | |
| 100146531 | WOODSTOWN | NJ | | 03/19/2024 | | 74,988 | | (3,412) | | | (3,412) | | 71,576 | 71,576 | | | |
| 100113161 | HOLIDAY | FL | | 06/29/2023 | | 288 | | 107 | | | 107 | | 395 | 395 | | | |
| 100076951 | WYANDOTTE | MI | | 01/03/2022 | | 114 | | (1) | | | (1) | | 113 | 113 | | | |
| 100030496 | REX | GA | | 12/20/2018 | | 1,127 | | 62 | | | 62 | | 1,189 | 1,189 | | | |
| 100112222 | LEXINGTON | GA | | 06/29/2023 | | 250 | | 70 | | | 70 | | 320 | 320 | | | |
| 100146524 | LEWISTON | ID | | 03/19/2024 | | 297 | | (19) | | | (19) | | 278 | 278 | | | |
| 100047394 | GREENSBORO | NC | | 11/20/2020 | | 1,350 | | (64) | | | (64) | | 1,286 | 1,286 | | | |
| 100050258 | CINCINNATI | OH | | 11/20/2020 | | 926 | | (53) | | | (53) | | 873 | 873 | | | |
| 100113502 | ASHEVILLE | NC | | 06/29/2023 | | 291 | | 9 | | | 9 | | 300 | 300 | | | |
| 100155692 | BRUNSWICK | GA | | 06/18/2024 | | 183 | | (14) | | | (14) | | 169 | 169 | | | |
| 100112649 | WARNER ROBINS | GA | | 06/29/2023 | | 1,639 | | 96 | | | 96 | | 1,735 | 1,735 | | | |
| 100155624 | PRAIRIE GROVE | AR | | 06/18/2024 | | 134 | | (10) | | | (10) | | 124 | 124 | | | |
| 100025458 | BOYNTON BEACH | FL | | 09/20/2018 | | 1,390 | | 1,160 | | | 1,160 | | 2,550 | 2,550 | | | |
| 100127085 | GREENCASTLE | IN | | 08/30/2023 | | 692 | | (26) | | | (26) | | 666 | 666 | | | |
| 100066353 | COUNCIL BLUFFS | IA | | 08/02/2021 | | 324 | | (4) | | | (4) | | 320 | 320 | | | |
| 100155680 | HOPEWELL | VA | | 06/18/2024 | | 135 | | (10) | | | (10) | | 125 | 125 | | | |
| 100054068 | VANDERGRIFT | PA | | 03/23/2021 | | 53 | | (7) | | | (7) | | 46 | 46 | | | |
| 100065605 | COLUMBIA | MO | | 07/28/2021 | | 769 | | (32) | | | (32) | | 737 | 737 | | | |
| 100065474 | COLUMBIA | MO | | 07/28/2021 | | 767 | | (32) | | | (32) | | 735 | 735 | | | |
| 100055433 | PHILADELPHIA | PA | | 03/23/2021 | | 399 | | 11 | | | 11 | | 410 | 410 | | | |
| 100112084 | LAKE ALFRED | FL | | 06/29/2023 | | 116 | | 6 | | | 6 | | 122 | 122 | | | |
| 100044815 | CHICAGO | IL | | 11/19/2020 | | 1,444 | | (63) | | | (63) | | 1,381 | 1,381 | | | |
| 100146121 | BROCKTON | MA | | 03/19/2024 | | 213 | | (14) | | | (14) | | 199 | 199 | | | |
| 100113136 | HAMILTON | OH | | 06/29/2023 | | 1,086 | | 146 | | | 146 | | 1,232 | 1,232 | | | |
| 100076132 | PHILADELPHIA | PA | | 01/07/2022 | | 314 | | (5) | | | (5) | | 309 | 309 | | | |
| 100146567 | NORFOLK | VA | | 03/19/2024 | | 199 | | (13) | | | (13) | | 186 | 186 | | | |
| 100146344 | MENIFEE | CA | | 03/19/2024 | | 239 | | (15) | | | (15) | | 224 | 224 | | | |
| 100011832 | ALTAMONTE SPRINGS | FL | | 03/08/2017 | | 210 | | 41 | | | 41 | | 251 | 251 | | | |
| 100113853 | MISHAWAKA | IN | | 06/29/2023 | | 142 | | 72 | | | 72 | | 214 | 214 | | | |
| 100114292 | ROMEOVILLE | IL | | 06/29/2023 | | 224 | | 136 | | | 136 | | 360 | 360 | | | |
| 100067255 | NORTH VERNON | IN | | 08/02/2021 | | 548 | | 11 | | | 11 | | 559 | 559 | | | |
| 100127256 | BELMONT | NC | | 08/30/2023 | | 254 | | (5) | | | (5) | | 249 | 249 | | | |
| 100146360 | BARSTOW | CA | | 03/19/2024 | | 221 | | (14) | | | (14) | | 207 | 207 | | | |
| 100113939 | POCATELLO | ID | | 06/29/2023 | | 1,126 | | 20 | | | 20 | | 1,146 | 1,146 | | | |
| 100000490 | FULTON | MO | | 09/27/2016 | | 727 | | (5) | | | (5) | | 722 | 722 | | | |
| 100076182 | BEAUMONT | TX | | 01/07/2022 | | 298 | | (10) | | | (10) | | 288 | 288 | | | |
| 100078965 | AKRON | OH | | 02/24/2022 | | 546 | | 7 | | | 7 | | 553 | 553 | | | |
| 100155713 | CHARLOTTESVILLE | VA | | 06/18/2024 | | 42 | | (3) | | | (3) | | 39 | 39 | | | |
| 100065974 | GREEN BAY | WI | | 08/02/2021 | | 425 | | (7) | | | (7) | | 418 | 418 | | | |
| 100112129 | FAYETTEVILLE | NC | | 06/29/2023 | | 97 | | 11 | | | 11 | | 108 | 108 | | | |
| 100155842 | NORFOLK | VA | | 06/18/2024 | | 124 | | (9) | | | (9) | | 115 | 115 | | | |
| 100029940 | PERALTA | NM | | 12/20/2018 | | 468 | | 74 | | | 74 | | 542 | 542 | | | |
| 100071697 | JOPLIN | MO | | 10/14/2021 | | 263 | | (10) | | | (10) | | 253 | 253 | | | |
| 100049582 | MINERVA | OH | | 11/20/2020 | | 866 | | (40) | | | (40) | | 826 | 826 | | | |
| 100064727 | BALTIMORE | MD | | 07/14/2021 | | 203 | | (11) | | | (11) | | 192 | 192 | | | |
| 100112633 | MIDLAND | TX | | 06/29/2023 | | 703 | | 25 | | | 25 | | 728 | 728 | | | |
| 100053503 | CEDAR HILL | MO | | 03/23/2021 | | 1,424 | | (89) | | | (89) | | 1,335 | 1,335 | | | |
| 100113926 | HOUMA | LA | | 06/29/2023 | | 192 | | 14 | | | 14 | | 206 | 206 | | | |
| 100111414 | JESUP | GA | | 06/29/2023 | | 476 | | 166 | | | 166 | | 642 | 642 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054553 | FLINT | MI | | 03/23/2021 | | 133 | | (35) | | | (35) | | 98 | 98 | | | |
| 100126675 | ST CHARLES | IL | | 08/30/2023 | | 1,569 | | 184 | | | 184 | | 1,753 | 1,753 | | | |
| 100155623 | MYRTLE BEACH | SC | | 06/18/2024 | | 950 | | (76) | | | (76) | | 874 | 874 | | | |
| 100110878 | SHELBY | AL | | 06/29/2023 | | 258 | | 55 | | | 55 | | 313 | 313 | | | |
| 100126805 | BLUE ISLAND | IL | | 08/30/2023 | | 188 | | 56 | | | 56 | | 244 | 244 | | | |
| 100047697 | SUMMERTOWN | TN | | 11/20/2020 | | 399 | | 37 | | | 37 | | 436 | 436 | | | |
| 100118049 | BALTIMORE | MD | | 07/20/2023 | | 256 | | 58 | | | 58 | | 314 | 314 | | | |
| 100111408 | REDFORD | MI | | 06/29/2023 | | 830 | | 714 | | | 714 | | 1,544 | 1,544 | | | |
| 100155599 | MIDDLETOWN | DE | | 06/18/2024 | | 573 | | (47) | | | (47) | | 526 | 526 | | | |
| 100113803 | NAMPA | ID | | 06/29/2023 | | 148 | | 79 | | | 79 | | 227 | 227 | | | |
| 100126758 | BELLEVILLE | MI | | 08/30/2023 | | 1,293 | | 156 | | | 156 | | 1,449 | 1,449 | | | |
| 100010921 | ESCANABA | MI | | 12/23/2016 | | 647 | | 1 | | | 1 | | 648 | 648 | | | |
| 100047284 | PORTAGE | IN | | 11/20/2020 | | 1,132 | | (55) | | | (55) | | 1,077 | 1,077 | | | |
| 100146509 | COVINGTON | GA | | 03/19/2024 | | 393 | | (25) | | | (25) | | 368 | 368 | | | |
| 100047569 | HAMMOND | IN | | 11/20/2020 | | 1,193 | | (91) | | | (91) | | 1,102 | 1,102 | | | |
| 100103329 | MANVEL | TX | | 04/28/2023 | | 5,028 | | (76) | | | (76) | | 4,952 | 4,952 | | | |
| 100155006 | CLEVELAND | OH | | 07/19/2024 | | 76 | | (4) | | | (4) | | 72 | 72 | | | |
| 100146008 | JACKSONVILLE | FL | | 03/19/2024 | | 80 | | (5) | | | (5) | | 75 | 75 | | | |
| 100075175 | PROPHETSTOWN | IL | | 12/01/2021 | | 280 | | (4) | | | (4) | | 276 | 276 | | | |
| 100062787 | GRAND RIDGE | IL | | 07/01/2021 | | 667 | | (14) | | | (14) | | 653 | 653 | | | |
| 100074584 | DAYTON | OH | | 12/01/2021 | | 298 | | (10) | | | (10) | | 288 | 288 | | | |
| 100112001 | FORT WORTH | TX | | 06/29/2023 | | 759 | | 91 | | | 91 | | 850 | 850 | | | |
| 100114257 | SLAUGHTER | LA | | 06/29/2023 | | 1,743 | | 15 | | | 15 | | 1,758 | 1,758 | | | |
| 100113400 | CHICAGO | IL | | 06/29/2023 | | 217 | | 349 | | | 349 | | 566 | 566 | | | |
| 100114024 | JACKSONVILLE | FL | | 06/29/2023 | | 1,726 | | 226 | | | 226 | | 1,952 | 1,952 | | | |
| 100112834 | CHICAGO | IL | | 06/29/2023 | | 146 | | 16 | | | 16 | | 162 | 162 | | | |
| 100013177 | SAINT PETERSBURG | FL | | 05/25/2017 | | 883 | | 276 | | | 276 | | 1,159 | 1,159 | | | |
| 100053760 | TURTLE LAKE | WI | | 03/23/2021 | | 230 | | 15 | | | 15 | | 245 | 245 | | | |
| 100061228 | SAINT LOUIS | MO | | 06/01/2021 | | 317 | | 1 | | | 1 | | 318 | 318 | | | |
| 100054523 | WEST LAFAYETTE | OH | | 03/23/2021 | | 177 | | 8 | | | 8 | | 185 | 185 | | | |
| 100063831 | PARSONS | KS | | 07/01/2021 | | 348 | | (2) | | | (2) | | 346 | 346 | | | |
| 100112142 | LA MARQUE | TX | | 06/29/2023 | | 224 | | 154 | | | 154 | | 378 | 378 | | | |
| 100077535 | AMERICUS | GA | | 01/03/2022 | | 111 | | (4) | | | (4) | | 107 | 107 | | | |
| 100155548 | ROANOKE | VA | | 06/18/2024 | | 38 | | (3) | | | (3) | | 35 | 35 | | | |
| 100054726 | CROSWELL | MI | | 03/23/2021 | | 165 | | (22) | | | (22) | | 143 | 143 | | | |
| 100030545 | HOUSTON | TX | | 12/20/2018 | | 761 | | (24) | | | (24) | | 737 | 737 | | | |
| 100043737 | COCOA | FL | | 08/13/2020 | | 579 | | (41) | | | (41) | | 538 | 538 | | | |
| 100155810 | VERO BEACH | FL | | 06/18/2024 | | 140 | | (12) | | | (12) | | 128 | 128 | | | |
| 100055789 | TARKIO | MO | | 03/23/2021 | | 167 | | (5) | | | (5) | | 162 | 162 | | | |
| 100145960 | BATESVILLE | AR | | 03/19/2024 | | 192 | | (12) | | | (12) | | 180 | 180 | | | |
| 100146032 | ALLENTON | WI | | 03/19/2024 | | 136 | | (9) | | | (9) | | 127 | 127 | | | |
| 100071222 | DARBY | PA | | 10/01/2021 | | 945 | | 4 | | | 4 | | 949 | 949 | | | |
| 100078912 | AUGUSTA | GA | | 02/24/2022 | | 295 | | 1 | | | 1 | | 296 | 296 | | | |
| 100054274 | BATON ROUGE | LA | | 03/23/2021 | | 167 | | (13) | | | (13) | | 154 | 154 | | | |
| 100145890 | HANOVER | IN | | 03/19/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100145898 | BEAUFORT | SC | | 03/19/2024 | | 211 | | (13) | | | (13) | | 198 | 198 | | | |
| 100155522 | MILTON | FL | | 06/18/2024 | | 148 | | (9) | | | (9) | | 139 | 139 | | | |
| 100146019 | STANSBURY PARK | UT | | 03/19/2024 | | 218 | | (14) | | | (14) | | 204 | 204 | | | |
| 100113641 | COLUMBIA | SC | | 06/29/2023 | | 1,258 | | 101 | | | 101 | | 1,359 | 1,359 | | | |
| 100145897 | MONTROSS | VA | | 03/19/2024 | | 197 | | (12) | | | (12) | | 185 | 185 | | | |
| 100155824 | ATASCADERO | CA | | 06/18/2024 | | 157 | | (12) | | | (12) | | 145 | 145 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100145988 | SUMMERVILLE | SC | | 03/19/2024 | | 226 | | (14) | | | (14) | | 212 | 212 | | | |
| 100146166 | HILLSBORO | OR | | 03/19/2024 | | 274 | | (17) | | | (17) | | 257 | 257 | | | |
| 100146181 | WINTER PARK | FL | | 03/19/2024 | | 154 | | (10) | | | (10) | | 144 | 144 | | | |
| 100111434 | YPSILANTI | MI | | 06/29/2023 | | 95 | | 28 | | | 28 | | 123 | 123 | | | |
| 18478 | ATLANTIC BEACH | FL | | 10/28/2004 | | 85,908 | | | | | | | 85,908 | 85,908 | | | |
| 100146429 | LEXINGTON PARK | MD | | 03/19/2024 | | 224 | | (14) | | | (14) | | 210 | 210 | | | |
| 100146557 | UNION | OR | | 03/19/2024 | | 241 | | (15) | | | (15) | | 226 | 226 | | | |
| 100126774 | DESOTO | TX | | 08/30/2023 | | 1,077 | | 118 | | | 118 | | 1,195 | 1,195 | | | |
| 100127278 | LAKEWOOD | WA | | 08/30/2023 | | 93 | | 11 | | | 11 | | 104 | 104 | | | |
| 100055543 | ROCKY MOUNT | MO | | 03/23/2021 | | 1,432 | | (139) | | | (139) | | 1,293 | 1,293 | | | |
| 100011338 | FRANKFORT | OH | | 12/23/2016 | | 1,320 | | 20 | | | 20 | | 1,340 | 1,340 | | | |
| 100047544 | PALATINE | IL | | 11/20/2020 | | 755 | | (40) | | | (40) | | 715 | 715 | | | |
| 100078897 | MONTGOMERY | AL | | 02/24/2022 | | 290 | | (3) | | | (3) | | 287 | 287 | | | |
| 100146340 | FOLCROFT | PA | | 03/19/2024 | | 255 | | (16) | | | (16) | | 239 | 239 | | | |
| 100141265 | LAWRENCEVILLE | GA | | 01/30/2024 | | 31,870 | | (586) | | | (586) | | 31,284 | 31,284 | | | |
| 100113669 | KNOXVILLE | TN | | 06/29/2023 | | 1,483 | | (16) | | | (16) | | 1,467 | 1,467 | | | |
| 100112819 | TAHLEQUAH | OK | | 06/29/2023 | | 231 | | 6 | | | 6 | | 237 | 237 | | | |
| 100029907 | LITHONIA | GA | | 12/20/2018 | | 1,443 | | 30 | | | 30 | | 1,473 | 1,473 | | | |
| 100029978 | KANSAS CITY | MO | | 12/20/2018 | | 1,537 | | 23 | | | 23 | | 1,560 | 1,560 | | | |
| 100011268 | ANTHONY | NM | | 12/23/2016 | | 775 | | 11 | | | 11 | | 786 | 786 | | | |
| 100100303 | DELANCO | NJ | | 03/24/2023 | | 9,584 | | (201) | | | (201) | | 9,383 | 9,383 | | | |
| 100155687 | CIBOLO | TX | | 06/18/2024 | | 249 | | (7) | | | (7) | | 242 | 242 | | | |
| 100114018 | BONNER SPRINGS | KS | | 06/29/2023 | | 1,379 | | 71 | | | 71 | | 1,450 | 1,450 | | | |
| 100155541 | CENTREVILLE | MD | | 06/18/2024 | | 159 | | (11) | | | (11) | | 148 | 148 | | | |
| 100127211 | SAINT LOUIS | MO | | 08/30/2023 | | 1,125 | | (23) | | | (23) | | 1,102 | 1,102 | | | |
| 100074544 | BALTIMORE | MD | | 12/01/2021 | | 345 | | (4) | | | (4) | | 341 | 341 | | | |
| 100055644 | ROCHESTER | NY | | 03/23/2021 | | 565 | | (75) | | | (75) | | 490 | 490 | | | |
| 100050212 | BROKEN ARROW | OK | | 11/20/2020 | | 376 | | 26 | | | 26 | | 402 | 402 | | | |
| 100146003 | LAS VEGAS | NV | | 03/19/2024 | | 213 | | (13) | | | (13) | | 200 | 200 | | | |
| 100126537 | CARBONDALE | PA | | 08/30/2023 | | 704 | | 121 | | | 121 | | 825 | 825 | | | |
| 100054352 | ENDICOTT | NY | | 03/23/2021 | | 196 | | (11) | | | (11) | | 185 | 185 | | | |
| 100112309 | LOCKPORT | NY | | 06/29/2023 | | 111 | | 24 | | | 24 | | 135 | 135 | | | |
| 100066421 | SYLACAUGA | AL | | 08/02/2021 | | 406 | | (4) | | | (4) | | 402 | 402 | | | |
| 100064981 | TRUTH OR CONSEQUENCES | NM | | 07/14/2021 | | 681 | | (24) | | | (24) | | 657 | 657 | | | |
| 100053708 | KEENE | TX | | 03/23/2021 | | 231 | | (56) | | | (56) | | 175 | 175 | | | |
| 100064375 | CHICKASAW | AL | | 07/01/2021 | | 467 | | 1 | | | 1 | | 468 | 468 | | | |
| 100111064 | WILDWOOD | NJ | | 06/29/2023 | | 195 | | 121 | | | 121 | | 316 | 316 | | | |
| 100061248 | VILLARD | MN | | 06/01/2021 | | 751 | | 3 | | | 3 | | 754 | 754 | | | |
| 100155790 | CAPE CORAL | FL | | 06/18/2024 | | 120 | | (9) | | | (9) | | 111 | 111 | | | |
| 100126754 | UPPER DARBY | PA | | 08/30/2023 | | 1,063 | | 6 | | | 6 | | 1,069 | 1,069 | | | |
| 100069315 | TULSA | OK | | 09/01/2021 | | 399 | | | | | | | 399 | 399 | | | |
| 100112491 | ROMEOVILLE | IL | | 06/29/2023 | | 180 | | 133 | | | 133 | | 313 | 313 | | | |
| 100112370 | ELK MOUND | WI | | 06/29/2023 | | 182 | | 23 | | | 23 | | 205 | 205 | | | |
| 100062583 | ALBUQUERQUE | NM | | 07/01/2021 | | 317 | | (4) | | | (4) | | 313 | 313 | | | |
| 100054708 | PLEASANTVILLE | NJ | | 03/23/2021 | | 558 | | (41) | | | (41) | | 517 | 517 | | | |
| 100079133 | WARNER ROBINS | GA | | 02/24/2022 | | 299 | | (3) | | | (3) | | 296 | 296 | | | |
| 100126737 | DALLAS | GA | | 08/30/2023 | | 397 | | 44 | | | 44 | | 441 | 441 | | | |
| 100116172 | MARSHFIELD | WI | | 07/20/2023 | | 198 | | 45 | | | 45 | | 243 | 243 | | | |
| 100046810 | HILLIARD | OH | | 11/20/2020 | | 314 | | (12) | | | (12) | | 302 | 302 | | | |
| 100155767 | CALIFORNIA | MD | | 06/18/2024 | | 207 | | (14) | | | (14) | | 193 | 193 | | | |
| 100145894 | LORAIN | OH | | 03/19/2024 | | 310 | | (20) | | | (20) | | 290 | 290 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155833 | WINTER GARDEN | FL | | 06/18/2024 | | 252 | | (21) | | | (21) | | 231 | 231 | | | |
| 100155536 | LAKEVILLE | MA | | 06/18/2024 | | 33 | | (2) | | | (2) | | 31 | 31 | | | |
| 100076183 | MONACA | PA | | 01/07/2022 | | 282 | | (8) | | | (8) | | 274 | 274 | | | |
| 100155399 | COATESVILLE | PA | | 06/18/2024 | | 118 | | (10) | | | (10) | | 108 | 108 | | | |
| 100043344 | LITHONIA | GA | | 08/13/2020 | | 2,683 | | (111) | | | (111) | | 2,572 | 2,572 | | | |
| 100111170 | UNIVERSITY PARK | IL | | 06/29/2023 | | 332 | | 499 | | | 499 | | 831 | 831 | | | |
| 100126856 | PLEASANTVILLE | NJ | | 08/30/2023 | | 861 | | 60 | | | 60 | | 921 | 921 | | | |
| 100026064 | PHARR | TX | | 09/20/2018 | | 405 | | 121 | | | 121 | | 526 | 526 | | | |
| 100155720 | BAKERSFIELD | CA | | 06/18/2024 | | 199 | | (16) | | | (16) | | 183 | 183 | | | |
| 100146155 | PIEDMONT | SC | | 03/19/2024 | | 206 | | (13) | | | (13) | | 193 | 193 | | | |
| 100113711 | CATHEDRAL CITY | CA | | 06/29/2023 | | 1,024 | | 55 | | | 55 | | 1,079 | 1,079 | | | |
| 100044981 | RIVERDALE | GA | | 11/19/2020 | | 1,044 | | 11 | | | 11 | | 1,055 | 1,055 | | | |
| 100113174 | SUNNY ISLES | FL | | 06/29/2023 | | 4,084 | | 194 | | | 194 | | 4,278 | 4,278 | | | |
| 100155630 | BAKERSFIELD | CA | | 06/18/2024 | | 147 | | (8) | | | (8) | | 139 | 139 | | | |
| 100043048 | DALLAS | TX | | 05/28/2020 | | 233 | | 3 | | | 3 | | 236 | 236 | | | |
| 100145954 | COTTONWOOD | AZ | | 03/19/2024 | | 281 | | (18) | | | (18) | | 263 | 263 | | | |
| 100127147 | ST. LOUIS | MO | | 08/30/2023 | | 221 | | 27 | | | 27 | | 248 | 248 | | | |
| 100111701 | MILWAUKEE | WI | | 06/29/2023 | | 630 | | 176 | | | 176 | | 806 | 806 | | | |
| 100044938 | LAKE WORTH | FL | | 11/19/2020 | | 1,305 | | 189 | | | 189 | | 1,494 | 1,494 | | | |
| 100048629 | WINSTON SALEM | NC | | 11/20/2020 | | 811 | | (48) | | | (48) | | 763 | 763 | | | |
| 100043667 | BROOKHAVEN | PA | | 08/13/2020 | | 241 | | (12) | | | (12) | | 229 | 229 | | | |
| 100155194 | YORK | PA | | 07/19/2024 | | 92 | | (2) | | | (2) | | 90 | 90 | | | |
| 100028156 | NEW PORT RICHEY | FL | | 10/26/2018 | | 214 | | 72 | | | 72 | | 286 | 286 | | | |
| 100146372 | DALLAS | PA | | 03/19/2024 | | 189 | | (12) | | | (12) | | 177 | 177 | | | |
| 100024249 | MEMPHIS | TN | | 09/20/2018 | | 1,815 | | (17) | | | (17) | | 1,798 | 1,798 | | | |
| 100127010 | HOUSTON | TX | | 08/30/2023 | | 227 | | 93 | | | 93 | | 320 | 320 | | | |
| 100146334 | TUCSON | AZ | | 03/19/2024 | | 214 | | (14) | | | (14) | | 200 | 200 | | | |
| 100146106 | BAKERSFIELD | CA | | 03/19/2024 | | 254 | | (16) | | | (16) | | 238 | 238 | | | |
| 100064191 | BOARDMAN | OH | | 07/01/2021 | | 459 | | 14 | | | 14 | | 473 | 473 | | | |
| 100062906 | FOUNTAIN | NC | | 07/01/2021 | | 428 | | (4) | | | (4) | | 424 | 424 | | | |
| 100112331 | GONZALES | TX | | 06/29/2023 | | 246 | | 14 | | | 14 | | 260 | 260 | | | |
| 100055090 | DETROIT | MI | | 03/23/2021 | | 210 | | (6) | | | (6) | | 204 | 204 | | | |
| 100155645 | LA QUINTA | CA | | 06/18/2024 | | 1,784 | | (130) | | | (130) | | 1,654 | 1,654 | | | |
| 100031348 | AURORA | IL | | 03/29/2019 | | 343 | | 48 | | | 48 | | 391 | 391 | | | |
| 100053372 | NORMAL | IL | | 03/23/2021 | | 1,022 | | (2) | | | (2) | | 1,020 | 1,020 | | | |
| 100055067 | SANDUSKY | OH | | 03/23/2021 | | 425 | | (53) | | | (53) | | 372 | 372 | | | |
| 100126704 | SPENCERPORT | NY | | 08/30/2023 | | 369 | | (20) | | | (20) | | 349 | 349 | | | |
| 100110852 | GREENSBORO | NC | | 06/29/2023 | | 257 | | 42 | | | 42 | | 299 | 299 | | | |
| 100111381 | SHELLMAN | GA | | 06/29/2023 | | 440 | | (8) | | | (8) | | 432 | 432 | | | |
| 100110876 | SAINT LOUIS | MO | | 06/29/2023 | | 388 | | 60 | | | 60 | | 448 | 448 | | | |
| 100054931 | AKRON | OH | | 03/23/2021 | | 274 | | (15) | | | (15) | | 259 | 259 | | | |
| 100146201 | SPRINGFIELD | MO | | 03/19/2024 | | 285 | | (18) | | | (18) | | 267 | 267 | | | |
| 100113133 | SILER CITY | NC | | 06/29/2023 | | 114 | | 18 | | | 18 | | 132 | 132 | | | |
| 100127287 | NEWPORT NEWS | VA | | 08/30/2023 | | 197 | | 167 | | | 167 | | 364 | 364 | | | |
| 100155464 | LIVERMORE | CO | | 06/18/2024 | | 132 | | (9) | | | (9) | | 123 | 123 | | | |
| 100113961 | PITTSBURGH | PA | | 06/29/2023 | | 96 | | 3 | | | 3 | | 99 | 99 | | | |
| 100146196 | SOLON | OH | | 03/19/2024 | | 190 | | (12) | | | (12) | | 178 | 178 | | | |
| 100069774 | WYOMING | MI | | 09/01/2021 | | 565 | | 14 | | | 14 | | 579 | 579 | | | |
| 100111101 | HOSTETTER | PA | | 06/29/2023 | | 676 | | 25 | | | 25 | | 701 | 701 | | | |
| 100061289 | MAPLE HEIGHTS | OH | | 06/01/2021 | | 108 | | | | | | | 108 | 108 | | | |
| 100112866 | STOCKTON | CA | | 06/29/2023 | | 1,317 | | 72 | | | 72 | | 1,389 | 1,389 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100055654 | CALHOUN FALLS | SC | | 03/23/2021 | | 504 | | (26) | | | (26) | | 478 | 478 | | | |
| 100126683 | ROYAL PALM BEACH | FL | | 08/30/2023 | | 330 | | 39 | | | 39 | | 369 | 369 | | | |
| 100113098 | VAN ETTEN | NY | | 06/29/2023 | | 307 | | 152 | | | 152 | | 459 | 459 | | | |
| 100064696 | LADSON | SC | | 07/14/2021 | | 270 | | (16) | | | (16) | | 254 | 254 | | | |
| 100011346 | KENT | WA | | 12/23/2016 | | 2,965 | | 1 | | | 1 | | 2,966 | 2,966 | | | |
| 100111159 | ERIE | PA | | 06/29/2023 | | 458 | | 97 | | | 97 | | 555 | 555 | | | |
| 100146487 | LUSBY | MD | | 03/19/2024 | | 209 | | (13) | | | (13) | | 196 | 196 | | | |
| 100114165 | LAKE HAVASU CITY | AZ | | 06/29/2023 | | 221 | | 149 | | | 149 | | 370 | 370 | | | |
| 100110843 | GRIFFIN | GA | | 06/29/2023 | | 525 | | (21) | | | (21) | | 504 | 504 | | | |
| 100048170 | LANGHORNE | PA | | 11/20/2020 | | 604 | | (25) | | | (25) | | 579 | 579 | | | |
| 100127265 | BLAIR | OK | | 08/30/2023 | | 485 | | (8) | | | (8) | | 477 | 477 | | | |
| 100111757 | BALTIMORE | MD | | 06/29/2023 | | 89 | | 84 | | | 84 | | 173 | 173 | | | |
| 100061286 | COUNCIL BLUFFS | IA | | 06/01/2021 | | 284 | | 1 | | | 1 | | 285 | 285 | | | |
| 100155539 | WOODBRIDGE | VA | | 06/18/2024 | | 583 | | (33) | | | (33) | | 550 | 550 | | | |
| 100126466 | SOUTH CHARLESTON | OH | | 08/30/2023 | | 1,631 | | (107) | | | (107) | | 1,524 | 1,524 | | | |
| 100011087 | FORT WORTH | TX | | 12/23/2016 | | 1,473 | | 73 | | | 73 | | 1,546 | 1,546 | | | |
| 100026878 | WEST HARTFORD | CT | | 09/26/2018 | | 502 | | 913 | | | 913 | | 1,415 | 1,415 | | | |
| 100114050 | MIAMI | FL | | 06/29/2023 | | 956 | | 64 | | | 64 | | 1,020 | 1,020 | | | |
| 100111591 | ATLANTA | GA | | 06/29/2023 | | 222 | | 118 | | | 118 | | 340 | 340 | | | |
| 100043233 | ARLINGTON | TX | | 08/13/2020 | | 4,401 | | (100) | | | (100) | | 4,301 | 4,301 | | | |
| 100154733 | LORAIN | OH | | 07/19/2024 | | 107 | | (8) | | | (8) | | 99 | 99 | | | |
| 100031211 | DEERFIELD BEACH | FL | | 03/29/2019 | | 756 | | (22) | | | (22) | | 734 | 734 | | | |
| 100145895 | RICHMOND | VA | | 03/19/2024 | | 186 | | (12) | | | (12) | | 174 | 174 | | | |
| 100146178 | SURPRISE | AZ | | 03/19/2024 | | 235 | | (15) | | | (15) | | 220 | 220 | | | |
| 100126486 | CLAYTON | IN | | 08/30/2023 | | 696 | | (37) | | | (37) | | 659 | 659 | | | |
| 100118101 | BOCA RATON | FL | | 07/20/2023 | | 8,955 | | (34) | | | (34) | | 8,921 | 8,921 | | | |
| 100063133 | ANDOVER | NY | | 07/01/2021 | | 420 | | 6 | | | 6 | | 426 | 426 | | | |
| 100066099 | WICHITA | KS | | 08/02/2021 | | 650 | | (4) | | | (4) | | 646 | 646 | | | |
| 100054048 | TEXARKANA | TX | | 03/23/2021 | | 1,309 | | (85) | | | (85) | | 1,224 | 1,224 | | | |
| 100012130 | SCOTTSBURG | IN | | 03/08/2017 | | 191 | | 24 | | | 24 | | 215 | 215 | | | |
| 100014161 | SORRENTO | FL | | 05/25/2017 | | 172 | | 20 | | | 20 | | 192 | 192 | | | |
| 100126595 | RALEIGH | NC | | 08/30/2023 | | 1,203 | | (98) | | | (98) | | 1,105 | 1,105 | | | |
| 100127167 | LOUISVILLE | KY | | 08/30/2023 | | 797 | | (53) | | | (53) | | 744 | 744 | | | |
| 100111028 | WHITE OAK | PA | | 06/29/2023 | | 997 | | 14 | | | 14 | | 1,011 | 1,011 | | | |
| 100127216 | HENDERSON | NC | | 08/30/2023 | | 617 | | 152 | | | 152 | | 769 | 769 | | | |
| 100155825 | WALDORF | MD | | 06/18/2024 | | 190 | | (12) | | | (12) | | 178 | 178 | | | |
| 100063358 | BUFFALO | NY | | 07/01/2021 | | 742 | | (2) | | | (2) | | 740 | 740 | | | |
| 100127123 | N CHARLESTON | SC | | 08/30/2023 | | 495 | | 94 | | | 94 | | 589 | 589 | | | |
| 100112019 | LEXINGTON | TN | | 06/29/2023 | | 96 | | 2 | | | 2 | | 98 | 98 | | | |
| 100155602 | ADELANTO | CA | | 06/18/2024 | | 195 | | (12) | | | (12) | | 183 | 183 | | | |
| 100112128 | SHAWNEE | OK | | 06/29/2023 | | 95 | | 1 | | | 1 | | 96 | 96 | | | |
| 100155391 | ALBUQUERQUE | NM | | 06/18/2024 | | 453 | | (31) | | | (31) | | 422 | 422 | | | |
| 100031132 | TUCSON | AZ | | 03/29/2019 | | 350 | | 93 | | | 93 | | 443 | 443 | | | |
| 100045939 | GRAND RAPIDS | MI | | 11/25/2020 | | 460 | | 7 | | | 7 | | 467 | 467 | | | |
| 100155596 | SANTA CLARITA | CA | | 06/18/2024 | | 139 | | (11) | | | (11) | | 128 | 128 | | | |
| 100049181 | NEW IBERIA | LA | | 11/20/2020 | | 1,279 | | (150) | | | (150) | | 1,129 | 1,129 | | | |
| 100126980 | CHARLESTON | WV | | 08/30/2023 | | 637 | | 83 | | | 83 | | 720 | 720 | | | |
| 100031485 | NORTH MIAMI BEACH | FL | | 03/29/2019 | | 788 | | 80 | | | 80 | | 868 | 868 | | | |
| 100146134 | PERRYSBURG | OH | | 03/19/2024 | | 901 | | (57) | | | (57) | | 844 | 844 | | | |
| 100067030 | ALVARADO | TX | | 08/02/2021 | | 323 | | 2 | | | 2 | | 325 | 325 | | | |
| 100154983 | DETROIT | MI | | 07/19/2024 | | 128 | | (3) | | | (3) | | 125 | 125 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011275 | FAYETTEVILLE | WV | | 12/23/2016 | | 183 | | (4) | | | (4) | | 179 | 179 | | | |
| 100044161 | HOUSTON | TX | | 08/19/2020 | | 280 | | 3 | | | 3 | | 283 | 283 | | | |
| 100155569 | GOTHA | FL | | 06/18/2024 | | 39 | | (3) | | | (3) | | 36 | 36 | | | |
| 100126992 | MABLETON | GA | | 08/30/2023 | | 820 | | 62 | | | 62 | | 882 | 882 | | | |
| 100114255 | PUEBLO | CO | | 06/29/2023 | | 828 | | 64 | | | 64 | | 892 | 892 | | | |
| 100029994 | BENTON | AR | | 12/20/2018 | | 774 | | (11) | | | (11) | | 763 | 763 | | | |
| 100044493 | HOUSTON | TX | | 11/19/2020 | | 1,222 | | (85) | | | (85) | | 1,137 | 1,137 | | | |
| 100113448 | EL PASO | TX | | 06/29/2023 | | 181 | | 83 | | | 83 | | 264 | 264 | | | |
| 100043566 | JACKSONVILLE | FL | | 08/13/2020 | | 164 | | 14 | | | 14 | | 178 | 178 | | | |
| 100154789 | SIKESTON | MO | | 07/19/2024 | | 125 | | (3) | | | (3) | | 122 | 122 | | | |
| 100044300 | OKLAHOMA CITY | OK | | 08/19/2020 | | 420 | | 136 | | | 136 | | 556 | 556 | | | |
| 100063037 | SYRACUSE | NY | | 07/01/2021 | | 528 | | 7 | | | 7 | | 535 | 535 | | | |
| 100127276 | SELMA | AL | | 08/30/2023 | | 75 | | 4 | | | 4 | | 79 | 79 | | | |
| 100111713 | FORT LAUDERDALE | FL | | 06/29/2023 | | 905 | | 3 | | | 3 | | 908 | 908 | | | |
| 100126744 | GUILFORD | CT | | 08/30/2023 | | 2,162 | | 258 | | | 258 | | 2,420 | 2,420 | | | |
| 100154794 | SPRINGFIELD | IL | | 07/19/2024 | | 88 | | | | | | | 88 | 88 | | | |
| 100141217 | MEMPHIS | TN | | 01/30/2024 | | 88 | | (6) | | | (6) | | 82 | 82 | | | |
| 100066211 | BLAIRSVILLE | PA | | 08/02/2021 | | 287 | | (2) | | | (2) | | 285 | 285 | | | |
| 100155781 | BLACKWOOD | NJ | | 06/18/2024 | | 175 | | (13) | | | (13) | | 162 | 162 | | | |
| 100153151 | NORRISTOWN | PA | | 05/28/2024 | | 796 | | 124 | | | 124 | | 920 | 920 | | | |
| 100113492 | WILMINGTON | DE | | 06/29/2023 | | 68 | | 9 | | | 9 | | 77 | 77 | | | |
| 100060655 | COUNCIL BLUFFS | IA | | 06/01/2021 | | 515 | | 2 | | | 2 | | 517 | 517 | | | |
| 100146144 | MEDINA | OH | | 03/19/2024 | | 394 | | (25) | | | (25) | | 369 | 369 | | | |
| 100113942 | MARSTONS MILLS | MA | | 06/29/2023 | | 101 | | 6 | | | 6 | | 107 | 107 | | | |
| 100113102 | JONESBORO | GA | | 06/29/2023 | | 100 | | 118 | | | 118 | | 218 | 218 | | | |
| 100113579 | COLORADO SPRINGS | CO | | 06/29/2023 | | 170 | | 65 | | | 65 | | 235 | 235 | | | |
| 100066613 | XENIA | OH | | 08/02/2021 | | 475 | | (4) | | | (4) | | 471 | 471 | | | |
| 100078865 | TOLEDO | OH | | 02/24/2022 | | 620 | | (17) | | | (17) | | 603 | 603 | | | |
| 100070617 | ADDISON | NY | | 10/01/2021 | | 256 | | (4) | | | (4) | | 252 | 252 | | | |
| 100087139 | LUFKIN | TX | | 10/25/2022 | | 219 | | 14 | | | 14 | | 233 | 233 | | | |
| 100113424 | MIAMI | FL | | 06/29/2023 | | 1,028 | | 121 | | | 121 | | 1,149 | 1,149 | | | |
| 100074522 | GLASGOW | KY | | 12/01/2021 | | 295 | | (10) | | | (10) | | 285 | 285 | | | |
| 100071778 | WALLA WALLA | WA | | 10/14/2021 | | 977 | | (58) | | | (58) | | 919 | 919 | | | |
| 100113001 | BALTIMORE | MD | | 06/29/2023 | | 315 | | 90 | | | 90 | | 405 | 405 | | | |
| 100071846 | BOSSIER CITY | LA | | 10/14/2021 | | 882 | | (59) | | | (59) | | 823 | 823 | | | |
| 100028160 | PORT ORANGE | FL | | 10/26/2018 | | 1,314 | | 643 | | | 643 | | 1,957 | 1,957 | | | |
| 100014902 | CHILI | NY | | 11/21/2017 | | 157 | | 90 | | | 90 | | 247 | 247 | | | |
| 100017777 | DELAND | FL | | 04/26/2018 | | 294 | | (1) | | | (1) | | 293 | 293 | | | |
| 100011890 | NEW ALBANY | IN | | 03/08/2017 | | 2,050 | | 163 | | | 163 | | 2,213 | 2,213 | | | |
| 100145877 | WEST NEWTON | PA | | 03/19/2024 | | 270 | | (17) | | | (17) | | 253 | 253 | | | |
| 100012819 | ORLANDO | FL | | 05/25/2017 | | 215 | | 357 | | | 357 | | 572 | 572 | | | |
| 100043285 | ROCKY MOUNT | NC | | 08/13/2020 | | 340 | | 62 | | | 62 | | 402 | 402 | | | |
| 100000173 | DALLAS | TX | | 09/27/2016 | | 4,908 | | (175) | | | (175) | | 4,733 | 4,733 | | | |
| 100011731 | ROCKFORD IL | IL | | 03/08/2017 | | 1,269 | | 183 | | | 183 | | 1,452 | 1,452 | | | |
| 100146001 | NORTHFIELD | NJ | | 03/19/2024 | | 54 | | (3) | | | (3) | | 51 | 51 | | | |
| 100079881 | GRESHAM | OR | | 04/08/2022 | | 3,012 | | (22) | | | (22) | | 2,990 | 2,990 | | | |
| 100067207 | BLANCHESTER | OH | | 08/02/2021 | | 316 | | 9 | | | 9 | | 325 | 325 | | | |
| 100077135 | TEXARKANA | TX | | 01/03/2022 | | 456 | | (8) | | | (8) | | 448 | 448 | | | |
| 100136846 | SAINT CLOUD | FL | | 11/27/2023 | | 406 | | (5) | | | (5) | | 401 | 401 | | | |
| 100114088 | GREENWOOD | SC | | 06/29/2023 | | 312 | | 30 | | | 30 | | 342 | 342 | | | |
| 100043359 | WATERLOO | SC | | 08/13/2020 | | 1,123 | | (46) | | | (46) | | 1,077 | 1,077 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127200 | BALTIMORE | MD | | 08/30/2023 | | 482 | | (24) | | | (24) | | 458 | 458 | | | |
| 100000489 | FULTON | MO | | 09/27/2016 | | 680 | | 42 | | | 42 | | 722 | 722 | | | |
| 100145986 | LANCASTER | OH | | 03/19/2024 | | 174 | | (11) | | | (11) | | 163 | 163 | | | |
| 100111910 | LOXAHATCHEE | FL | | 06/29/2023 | | 594 | | 98 | | | 98 | | 692 | 692 | | | |
| 100146400 | COVINGTON | GA | | 03/19/2024 | | 597 | | (27) | | | (27) | | 570 | 570 | | | |
| 100000354 | DENVER | CO | | 09/27/2016 | | 1,262 | | 10 | | | 10 | | 1,272 | 1,272 | | | |
| 100053369 | WEST DEPTFORD | NJ | | 03/23/2021 | | 814 | | 8 | | | 8 | | 822 | 822 | | | |
| 100146015 | VANCOUVER | WA | | 03/19/2024 | | 1,404 | | (88) | | | (88) | | 1,316 | 1,316 | | | |
| 100126771 | MARRERO | LA | | 08/30/2023 | | 660 | | 46 | | | 46 | | 706 | 706 | | | |
| 100043429 | WILKESBORO | NC | | 08/13/2020 | | 423 | | (26) | | | (26) | | 397 | 397 | | | |
| 100110935 | FORT LAUDERDALE | FL | | 06/29/2023 | | 4,117 | | 269 | | | 269 | | 4,386 | 4,386 | | | |
| 100043121 | BOILING SPRINGS | SC | | 05/28/2020 | | 751 | | 22 | | | 22 | | 773 | 773 | | | |
| 100029180 | ESTERO | FL | | 10/26/2018 | | 6,470 | | 1,093 | | | 1,093 | | 7,563 | 7,563 | | | |
| 100055280 | CHICAGO | IL | | 03/23/2021 | | 392 | | 38 | | | 38 | | 430 | 430 | | | |
| 100030491 | HOUSTON | TX | | 12/20/2018 | | 762 | | 12 | | | 12 | | 774 | 774 | | | |
| 100110994 | OKLAHOMA CITY | OK | | 06/29/2023 | | 653 | | (31) | | | (31) | | 622 | 622 | | | |
| 100044171 | GREENVILLE | SC | | 08/19/2020 | | 723 | | 27 | | | 27 | | 750 | 750 | | | |
| 100111173 | JACKSON | TN | | 06/29/2023 | | 450 | | 122 | | | 122 | | 572 | 572 | | | |
| 100043274 | NEW KENSINGTON | PA | | 08/13/2020 | | 890 | | (27) | | | (27) | | 863 | 863 | | | |
| 100014334 | LELAND | NC | | 09/27/2017 | | 280 | | 25 | | | 25 | | 305 | 305 | | | |
| 100044285 | DEFORD | MI | | 08/19/2020 | | 124 | | 44 | | | 44 | | 168 | 168 | | | |
| 100112148 | ATLANTA | GA | | 06/29/2023 | | 283 | | 123 | | | 123 | | 406 | 406 | | | |
| 100046464 | ELLERBE | NC | | 11/25/2020 | | 195 | | (21) | | | (21) | | 174 | 174 | | | |
| 100064729 | MAHNOMEN | MN | | 07/14/2021 | | 269 | | (14) | | | (14) | | 255 | 255 | | | |
| 100049391 | SAN ANTONIO | TX | | 11/20/2020 | | 1,359 | | (53) | | | (53) | | 1,306 | 1,306 | | | |
| 100127303 | STERLING | VA | | 08/30/2023 | | 87 | | 10 | | | 10 | | 97 | 97 | | | |
| 100126484 | LYNWOOD | CA | | 08/30/2023 | | 1,182 | | 58 | | | 58 | | 1,240 | 1,240 | | | |
| 100113193 | DEERFIELD BEACH | FL | | 06/29/2023 | | 700 | | 129 | | | 129 | | 829 | 829 | | | |
| 100025613 | WARREN | MI | | 09/20/2018 | | 185 | | 88 | | | 88 | | 273 | 273 | | | |
| 100114205 | GREENVILLE | PA | | 06/29/2023 | | 1,940 | | (55) | | | (55) | | 1,885 | 1,885 | | | |
| 100029067 | SAN ANTONIO | TX | | 10/26/2018 | | 461 | | 57 | | | 57 | | 518 | 518 | | | |
| 100111040 | LANSING | MI | | 06/29/2023 | | 225 | | 100 | | | 100 | | 325 | 325 | | | |
| 100126654 | CHICAGO | IL | | 08/30/2023 | | 1,138 | | 25 | | | 25 | | 1,163 | 1,163 | | | |
| 100050226 | NOTTINGHAM | PA | | 11/20/2020 | | 1,415 | | (164) | | | (164) | | 1,251 | 1,251 | | | |
| 100112561 | NEW KENT | VA | | 06/29/2023 | | 202 | | 131 | | | 131 | | 333 | 333 | | | |
| 100110902 | MIDVILLE | GA | | 06/29/2023 | | 247 | | (22) | | | (22) | | 225 | 225 | | | |
| 100063341 | WARNER ROBINS | GA | | 07/01/2021 | | 377 | | (1) | | | (1) | | 376 | 376 | | | |
| 100043995 | COLUMBUS | OH | | 08/19/2020 | | 1,059 | | (16) | | | (16) | | 1,043 | 1,043 | | | |
| 100127333 | VIRGINIA BEACH | VA | | 08/30/2023 | | 120 | | (3) | | | (3) | | 117 | 117 | | | |
| 100026877 | NORTH LAS VEGAS | NV | | 09/26/2018 | | 168 | | 300 | | | 300 | | 468 | 468 | | | |
| 100112700 | LEXINGTON | SC | | 06/29/2023 | | 630 | | 82 | | | 82 | | 712 | 712 | | | |
| 100078956 | INDIANAPOLIS | IN | | 02/24/2022 | | 271 | | (4) | | | (4) | | 267 | 267 | | | |
| 100000176 | AUDUBON | NJ | | 09/27/2016 | | 255 | | 68 | | | 68 | | 323 | 323 | | | |
| 100146011 | CHETEK | WI | | 03/19/2024 | | 741 | | (46) | | | (46) | | 695 | 695 | | | |
| 100114309 | HOUSTON | TX | | 06/29/2023 | | 134 | | 90 | | | 90 | | 224 | 224 | | | |
| 100146128 | DELAWARE | OH | | 03/19/2024 | | 835 | | (52) | | | (52) | | 783 | 783 | | | |
| 100155723 | CAVE SPRING | VA | | 06/18/2024 | | 33 | | (3) | | | (3) | | 30 | 30 | | | |
| 100146069 | BALTIMORE | MD | | 03/19/2024 | | 245 | | (15) | | | (15) | | 230 | 230 | | | |
| 100155471 | EVERETT | PA | | 06/18/2024 | | 184 | | (16) | | | (16) | | 168 | 168 | | | |
| 100011357 | SPRINGFIELD | MO | | 12/23/2016 | | 1,519 | | 56 | | | 56 | | 1,575 | 1,575 | | | |
| 100155749 | YORK | PA | | 06/18/2024 | | 106 | | (9) | | | (9) | | 97 | 97 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155774 | MASSILLON | OH | | 06/18/2024 | | 112 | | (9) | | | (9) | | 103 | 103 | | | |
| 100090119 | CINCINNATI | OH | | 01/13/2023 | | 1,740 | | (57) | | | (57) | | 1,683 | 1,683 | | | |
| 100111530 | FREDERICK | MD | | 06/29/2023 | | 474 | | 239 | | | 239 | | 713 | 713 | | | |
| 100155818 | TOLEDO | OH | | 06/18/2024 | | 195 | | (16) | | | (16) | | 179 | 179 | | | |
| 100111163 | MEMPHIS | TN | | 06/29/2023 | | 181 | | 93 | | | 93 | | 274 | 274 | | | |
| 100030460 | LAS CRUCES | NM | | 12/20/2018 | | 2,467 | | 59 | | | 59 | | 2,526 | 2,526 | | | |
| 100155446 | MIAMISBURG | OH | | 06/18/2024 | | 111 | | (9) | | | (9) | | 102 | 102 | | | |
| 100047726 | WINSTON SALEM | NC | | 11/20/2020 | | 470 | | (40) | | | (40) | | 430 | 430 | | | |
| 100155725 | HAMPTON | GA | | 06/18/2024 | | 115 | | (10) | | | (10) | | 105 | 105 | | | |
| 100155484 | ROCKY FORD | CO | | 06/18/2024 | | 202 | | (17) | | | (17) | | 185 | 185 | | | |
| 100155407 | YUKON | OK | | 06/18/2024 | | 120 | | (10) | | | (10) | | 110 | 110 | | | |
| 100155589 | PORTSMOUTH | VA | | 06/18/2024 | | 121 | | (10) | | | (10) | | 111 | 111 | | | |
| 100155644 | MANHATTAN | KS | | 06/18/2024 | | 123 | | (10) | | | (10) | | 113 | 113 | | | |
| 100114033 | NORFOLK | VA | | 06/29/2023 | | 86 | | 5 | | | 5 | | 91 | 91 | | | |
| 100155588 | ALBION | IN | | 06/18/2024 | | 115 | | (10) | | | (10) | | 105 | 105 | | | |
| 100155863 | BROOKHAVEN | PA | | 06/18/2024 | | 123 | | (10) | | | (10) | | 113 | 113 | | | |
| 100155782 | GALLOWAY | OH | | 06/18/2024 | | 169 | | (14) | | | (14) | | 155 | 155 | | | |
| 100011836 | MOUNT PLEASANT | PA | | 03/08/2017 | | 749 | | 232 | | | 232 | | 981 | 981 | | | |
| 100126847 | LAMONT | CA | | 08/30/2023 | | 969 | | 14 | | | 14 | | 983 | 983 | | | |
| 100155856 | WHITE CITY | OR | | 06/18/2024 | | 61 | | (5) | | | (5) | | 56 | 56 | | | |
| 100155851 | SUMMERVILLE | SC | | 06/18/2024 | | 120 | | (10) | | | (10) | | 110 | 110 | | | |
| 100155578 | TAMPA | FL | | 06/18/2024 | | 121 | | (10) | | | (10) | | 111 | 111 | | | |
| 100155641 | BESSEMER | PA | | 06/18/2024 | | 121 | | (10) | | | (10) | | 111 | 111 | | | |
| 100155746 | COLUMBUS | OH | | 06/18/2024 | | 108 | | (9) | | | (9) | | 99 | 99 | | | |
| 100155612 | CROFTON | KY | | 06/18/2024 | | 130 | | (11) | | | (11) | | 119 | 119 | | | |
| 100155865 | RINCON | GA | | 06/18/2024 | | 115 | | (9) | | | (9) | | 106 | 106 | | | |
| 100155784 | LITHIA SPRINGS | GA | | 06/18/2024 | | 130 | | (11) | | | (11) | | 119 | 119 | | | |
| 100047097 | WORTHVILLE | KY | | 11/20/2020 | | 1,523 | | (162) | | | (162) | | 1,361 | 1,361 | | | |
| 100112473 | PHILADELPHIA | PA | | 06/29/2023 | | 134 | | 94 | | | 94 | | 228 | 228 | | | |
| 100155727 | LAS VEGAS | NV | | 06/18/2024 | | 123 | | (10) | | | (10) | | 113 | 113 | | | |
| 100155869 | FREDERICKSBURG | VA | | 06/18/2024 | | 125 | | (10) | | | (10) | | 115 | 115 | | | |
| 100155678 | CASA GRANDE | AZ | | 06/18/2024 | | 160 | | (13) | | | (13) | | 147 | 147 | | | |
| 100155561 | MCMINNVILLE | OR | | 06/18/2024 | | 124 | | (10) | | | (10) | | 114 | 114 | | | |
| 100155622 | WINDER | GA | | 06/18/2024 | | 126 | | (10) | | | (10) | | 116 | 116 | | | |
| 100155481 | LOGAN TOWNSHIP | NJ | | 06/18/2024 | | 117 | | (10) | | | (10) | | 107 | 107 | | | |
| 100155404 | PEORIA | AZ | | 06/18/2024 | | 129 | | (11) | | | (11) | | 118 | 118 | | | |
| 100155462 | INDEPENDENCE | MO | | 06/18/2024 | | 168 | | (14) | | | (14) | | 154 | 154 | | | |
| 100155861 | NETHER PROVIDENCE TOWNSHIP | PA | | 06/18/2024 | | 195 | | (16) | | | (16) | | 179 | 179 | | | |
| 100155829 | CLARKESVILLE | GA | | 06/18/2024 | | 195 | | (16) | | | (16) | | 179 | 179 | | | |
| 100155406 | BURLEY | ID | | 06/18/2024 | | 131 | | (11) | | | (11) | | 120 | 120 | | | |
| 100155549 | HERNANDO | FL | | 06/18/2024 | | 131 | | (11) | | | (11) | | 120 | 120 | | | |
| 100027906 | CINCINNATI | OH | | 10/26/2018 | | 557 | | 80 | | | 80 | | 637 | 637 | | | |
| 100014780 | TAMPA | FL | | 10/30/2017 | | 246 | | (12) | | | (12) | | 234 | 234 | | | |
| 100155506 | MYRTLE BEACH | SC | | 06/18/2024 | | 131 | | (11) | | | (11) | | 120 | 120 | | | |
| 100012366 | PELL CITY | AL | | 04/28/2017 | | 586 | | 11 | | | 11 | | 597 | 597 | | | |
| 100011871 | HAMILTON | MO | | 03/08/2017 | | 333 | | 28 | | | 28 | | 361 | 361 | | | |
| 100155653 | LAS VEGAS | NV | | 06/18/2024 | | 134 | | (11) | | | (11) | | 123 | 123 | | | |
| 100055816 | COLUMBIA | CT | | 03/23/2021 | | 2,522 | | (30) | | | (30) | | 2,492 | 2,492 | | | |
| 100133570 | ATLANTA | GA | | 10/23/2023 | | 31,605 | | (218) | | | (218) | | 31,387 | 31,387 | | | |
| 100155794 | FREDERICK | MD | | 06/18/2024 | | 188 | | (16) | | | (16) | | 172 | 172 | | | |
| 100044299 | ANDALUSIA | AL | | 08/19/2020 | | 379 | | 154 | | | 154 | | 533 | 533 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155597 | GRAIN VALLEY | MO | | 06/18/2024 | | 125 | | (10) | | | (10) | | 115 | 115 | | | |
| 100155617 | MIAMI | FL | | 06/18/2024 | | 123 | | (10) | | | (10) | | 113 | 113 | | | |
| 100155646 | FONTANA | CA | | 06/18/2024 | | 135 | | (11) | | | (11) | | 124 | 124 | | | |
| 100155553 | CAPE CORAL | FL | | 06/18/2024 | | 43 | | (3) | | | (3) | | 40 | 40 | | | |
| 100112240 | STOUTSVILLE | OH | | 06/29/2023 | | 255 | | 198 | | | 198 | | 453 | 453 | | | |
| 100113347 | CHICAGO | IL | | 06/29/2023 | | 167 | | 97 | | | 97 | | 264 | 264 | | | |
| 100155809 | APPLE VALLEY | CA | | 06/18/2024 | | 124 | | (10) | | | (10) | | 114 | 114 | | | |
| 100155450 | WOODLAND | CA | | 06/18/2024 | | 234 | | (19) | | | (19) | | 215 | 215 | | | |
| 100155814 | ROCK HILL | SC | | 06/18/2024 | | 197 | | (16) | | | (16) | | 181 | 181 | | | |
| 100048083 | LYNNWOOD | WA | | 11/20/2020 | | 1,331 | | (11) | | | (11) | | 1,320 | 1,320 | | | |
| 100155770 | BLACKSHEAR | GA | | 06/18/2024 | | 158 | | (13) | | | (13) | | 145 | 145 | | | |
| 100076253 | NORTH CHESTERFIELD | VA | | 01/07/2022 | | 1,279 | | (46) | | | (46) | | 1,233 | 1,233 | | | |
| 100155631 | O'FALLON | IL | | 06/18/2024 | | 111 | | (9) | | | (9) | | 102 | 102 | | | |
| 100155855 | JOHNS ISLAND | SC | | 06/18/2024 | | 138 | | (11) | | | (11) | | 127 | 127 | | | |
| 100155592 | DAYTONA BEACH | FL | | 06/18/2024 | | 200 | | (16) | | | (16) | | 184 | 184 | | | |
| 100155508 | OAK CREEK | WI | | 06/18/2024 | | 201 | | (17) | | | (17) | | 184 | 184 | | | |
| 100155698 | BROOMALL | PA | | 06/18/2024 | | 204 | | (17) | | | (17) | | 187 | 187 | | | |
| 100155671 | SEDRO-WOOLLEY | WA | | 06/18/2024 | | 141 | | (11) | | | (11) | | 130 | 130 | | | |
| 100155513 | COVINGTON | GA | | 06/18/2024 | | 279 | | (23) | | | (23) | | 256 | 256 | | | |
| 100155350 | RACINE | WI | | 06/18/2024 | | 120 | | (8) | | | (8) | | 112 | 112 | | | |
| 100155524 | LOUISVILLE | KY | | 06/18/2024 | | 80 | | (6) | | | (6) | | 74 | 74 | | | |
| 100155719 | OSAGE BEACH | MO | | 06/18/2024 | | 135 | | (11) | | | (11) | | 124 | 124 | | | |
| 100133867 | LAS VEGAS | NV | | 10/20/2023 | | 148,119 | | (3,875) | | | (3,875) | | 144,244 | 144,244 | | | |
| 100053370 | PHILADELPHIA | PA | | 03/23/2021 | | 560 | | (44) | | | (44) | | 516 | 516 | | | |
| 100155582 | SAN BERNARDINO | CA | | 06/18/2024 | | 129 | | (10) | | | (10) | | 119 | 119 | | | |
| 100155559 | TAMPA | FL | | 06/18/2024 | | 194 | | (16) | | | (16) | | 178 | 178 | | | |
| 100155511 | HENDERSON | NV | | 06/18/2024 | | 34 | | (3) | | | (3) | | 31 | 31 | | | |
| 100155701 | BLUE SPRINGS | MO | | 06/18/2024 | | 116 | | (9) | | | (9) | | 107 | 107 | | | |
| 100155415 | BONNE TERRE | MO | | 06/18/2024 | | 354 | | (30) | | | (30) | | 324 | 324 | | | |
| 100155598 | MINERAL | VA | | 06/18/2024 | | 113 | | (9) | | | (9) | | 104 | 104 | | | |
| 100127001 | VERNON | CT | | 08/30/2023 | | 264 | | 63 | | | 63 | | 327 | 327 | | | |
| 100155478 | WOODBRIDGE TOWNSHIP | NJ | | 06/18/2024 | | 307 | | (25) | | | (25) | | 282 | 282 | | | |
| 100155493 | BOISE | ID | | 06/18/2024 | | 126 | | (10) | | | (10) | | 116 | 116 | | | |
| 100017369 | NORTH LITTLE ROCK | AR | | 04/26/2018 | | 618 | | 7 | | | 7 | | 625 | 625 | | | |
| 100155699 | AVONDALE | AZ | | 06/18/2024 | | 130 | | (10) | | | (10) | | 120 | 120 | | | |
| 100112709 | SAN LUIS | AZ | | 06/29/2023 | | 199 | | 126 | | | 126 | | 325 | 325 | | | |
| 100155849 | SPRINGFIELD | OH | | 06/18/2024 | | 179 | | (14) | | | (14) | | 165 | 165 | | | |
| 100155371 | NEW RIVER | AZ | | 06/18/2024 | | 266 | | (22) | | | (22) | | 244 | 244 | | | |
| 100155576 | KANSAS CITY | MO | | 06/18/2024 | | 141 | | (11) | | | (11) | | 130 | 130 | | | |
| 100155841 | HUNTINGTON BEACH | CA | | 06/18/2024 | | 142 | | (11) | | | (11) | | 131 | 131 | | | |
| 100155566 | STONE MOUNTAIN | GA | | 06/18/2024 | | 41 | | (3) | | | (3) | | 38 | 38 | | | |
| 100155429 | HUTTO | TX | | 06/18/2024 | | 166 | | (7) | | | (7) | | 159 | 159 | | | |
| 100155796 | VOORHEES TOWNSHIP | NJ | | 06/18/2024 | | 113 | | (9) | | | (9) | | 104 | 104 | | | |
| 100155779 | VIRGINIA BEACH | VA | | 06/18/2024 | | 113 | | (9) | | | (9) | | 104 | 104 | | | |
| 100155487 | STAFFORD | VA | | 06/18/2024 | | 141 | | (11) | | | (11) | | 130 | 130 | | | |
| 100126605 | TOLEDO | OH | | 08/30/2023 | | 391 | | 67 | | | 67 | | 458 | 458 | | | |
| 100113275 | NORTH CHARLESTON | SC | | 06/29/2023 | | 558 | | (50) | | | (50) | | 508 | 508 | | | |
| 100155482 | MINNEOLA | FL | | 06/18/2024 | | 132 | | (10) | | | (10) | | 122 | 122 | | | |
| 100054249 | RICHWOOD | WV | | 03/23/2021 | | 227 | | (41) | | | (41) | | 186 | 186 | | | |
| 100064703 | HAGERSTOWN | MD | | 07/14/2021 | | 264 | | (15) | | | (15) | | 249 | 249 | | | |
| 100155850 | TUSCALOOSA | AL | | 06/18/2024 | | 185 | | (14) | | | (14) | | 171 | 171 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100155854 | RIO RANCHO | NM | | 06/18/2024 | | 138 | | (11) | | | (11) | | 127 | 127 | | | |
| 100146174 | LEXINGTON | SC | | 03/19/2024 | | 193 | | (12) | | | (12) | | 181 | 181 | | | |
| 100113479 | WELLSVILLE | OH | | 06/29/2023 | | 487 | | 108 | | | 108 | | 595 | 595 | | | |
| 100155657 | TUCSON | AZ | | 06/18/2024 | | 426 | | (36) | | | (36) | | 390 | 390 | | | |
| 100155718 | LEE'S SUMMIT | MO | | 06/18/2024 | | 114 | | (9) | | | (9) | | 105 | 105 | | | |
| 100155435 | BROOMFIELD | CO | | 06/18/2024 | | 128 | | (10) | | | (10) | | 118 | 118 | | | |
| 100155711 | SPRINGFIELD | MO | | 06/18/2024 | | 120 | | (9) | | | (9) | | 111 | 111 | | | |
| 100110888 | OGEMA | WI | | 06/29/2023 | | 647 | | 52 | | | 52 | | 699 | 699 | | | |
| 100155808 | MIAMI SHORES | FL | | 06/18/2024 | | 37 | | (3) | | | (3) | | 34 | 34 | | | |
| 100155771 | GREEN BAY | WI | | 06/18/2024 | | 188 | | (14) | | | (14) | | 174 | 174 | | | |
| 100065304 | MONTGOMERY | AL | | 07/28/2021 | | 242 | | (3) | | | (3) | | 239 | 239 | | | |
| 100155418 | SEBASTIAN | FL | | 06/18/2024 | | 193 | | (15) | | | (15) | | 178 | 178 | | | |
| 100054030 | IRMO | SC | | 03/23/2021 | | 204 | | (8) | | | (8) | | 196 | 196 | | | |
| 100155707 | GEORGETOWN | IN | | 06/18/2024 | | 134 | | (10) | | | (10) | | 124 | 124 | | | |
| 100155491 | EDMOND | OK | | 06/18/2024 | | 172 | | (13) | | | (13) | | 159 | 159 | | | |
| 100155672 | LANHAM | MD | | 06/18/2024 | | 107 | | (8) | | | (8) | | 99 | 99 | | | |
| 100155575 | GRAFTON | ND | | 06/18/2024 | | 110 | | (8) | | | (8) | | 102 | 102 | | | |
| 100155583 | KANSAS CITY | MO | | 06/18/2024 | | 311 | | (26) | | | (26) | | 285 | 285 | | | |
| 100155765 | FREDERICKSBURG | VA | | 06/18/2024 | | 342 | | (27) | | | (27) | | 315 | 315 | | | |
| 100126694 | CATLETTSBURG | KY | | 08/30/2023 | | 792 | | 22 | | | 22 | | 814 | 814 | | | |
| 100065160 | BATON ROUGE | LA | | 07/14/2021 | | 1,829 | | (38) | | | (38) | | 1,791 | 1,791 | | | |
| 100114398 | WADENA | MN | | 06/29/2023 | | 106 | | 18 | | | 18 | | 124 | 124 | | | |
| 100155542 | MARGATE | FL | | 06/18/2024 | | 386 | | (31) | | | (31) | | 355 | 355 | | | |
| 100155834 | EUGENE | OR | | 06/18/2024 | | 201 | | (15) | | | (15) | | 186 | 186 | | | |
| 100155410 | HAINES CITY | FL | | 06/18/2024 | | 626 | | (51) | | | (51) | | 575 | 575 | | | |
| 100155704 | VIRGINIA BEACH | VA | | 06/18/2024 | | 110 | | (8) | | | (8) | | 102 | 102 | | | |
| 100054795 | MILWAUKEE | WI | | 03/23/2021 | | 439 | | (24) | | | (24) | | 415 | 415 | | | |
| 100155609 | ROCKY HILL | CT | | 06/18/2024 | | 110 | | (8) | | | (8) | | 102 | 102 | | | |
| 100111433 | ELIZABETHTOWN | NC | | 06/29/2023 | | 256 | | 101 | | | 101 | | 357 | 357 | | | |
| 100064045 | MARION | IN | | 07/01/2021 | | 531 | | 18 | | | 18 | | 549 | 549 | | | |
| 100079070 | MCKENNEY | VA | | 02/24/2022 | | 419 | | (8) | | | (8) | | 411 | 411 | | | |
| 100155703 | CASA GRANDE | AZ | | 06/18/2024 | | 180 | | (13) | | | (13) | | 167 | 167 | | | |
| 100155430 | GUYTON | GA | | 06/18/2024 | | 197 | | (15) | | | (15) | | 182 | 182 | | | |
| 100155420 | PINE BLUFF | AR | | 06/18/2024 | | 260 | | (22) | | | (22) | | 238 | 238 | | | |
| 100155797 | VIRGINIA BEACH | VA | | 06/18/2024 | | 147 | | (11) | | | (11) | | 136 | 136 | | | |
| 100155772 | DALLAS | GA | | 06/18/2024 | | 449 | | (36) | | | (36) | | 413 | 413 | | | |
| 100055734 | HARLINGEN | TX | | 03/23/2021 | | 884 | | (205) | | | (205) | | 679 | 679 | | | |
| 100112929 | ORLANDO | FL | | 06/29/2023 | | 280 | | 23 | | | 23 | | 303 | 303 | | | |
| 100155815 | BEATRICE | NE | | 06/18/2024 | | 186 | | (14) | | | (14) | | 172 | 172 | | | |
| 100155636 | RIVERVIEW | FL | | 06/18/2024 | | 338 | | (27) | | | (27) | | 311 | 311 | | | |
| 100155775 | COOLIDGE | AZ | | 06/18/2024 | | 380 | | (30) | | | (30) | | 350 | 350 | | | |
| 100155761 | ORANGE BEACH | AL | | 06/18/2024 | | 516 | | (40) | | | (40) | | 476 | 476 | | | |
| 100155664 | INDIANAPOLIS | IN | | 06/18/2024 | | 257 | | (20) | | | (20) | | 237 | 237 | | | |
| 100155688 | DUMFRIES | VA | | 06/18/2024 | | 113 | | (8) | | | (8) | | 105 | 105 | | | |
| 100050263 | PACIFIC JUNCTION | IA | | 11/20/2020 | | 1,542 | | (53) | | | (53) | | 1,489 | 1,489 | | | |
| 100111481 | KATY | TX | | 06/29/2023 | | 776 | | 299 | | | 299 | | 1,075 | 1,075 | | | |
| 100068747 | LAWRENCEVILLE | GA | | 09/01/2021 | | 531 | | (7) | | | (7) | | 524 | 524 | | | |
| 100155534 | NORMAN | OK | | 06/18/2024 | | 113 | | (8) | | | (8) | | 105 | 105 | | | |
| 100155637 | LAS CRUCES | NM | | 06/18/2024 | | 112 | | (8) | | | (8) | | 104 | 104 | | | |
| 100155845 | GLENSIDE | PA | | 06/18/2024 | | 303 | | (22) | | | (22) | | 281 | 281 | | | |
| 100010938 | GRAND SALINE | TX | | 12/23/2016 | | 556 | | (29) | | | (29) | | 527 | 527 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100155364 | LITTLE EGG HARBOR TOWNSHIP | NJ | | 06/18/2024 | | 214 | | (16) | | | (16) | | 198 | 198 | | | |
| 100086879 | FOUNTAIN HILLS | AZ | | 10/07/2022 | | 217 | | 1 | | | 1 | | 218 | 218 | | | |
| 100155495 | EAST PROVIDENCE | RI | | 06/18/2024 | | 159 | | (12) | | | (12) | | 147 | 147 | | | |
| 100030453 | BALTIMORE | MD | | 12/20/2018 | | 472 | | (9) | | | (9) | | 463 | 463 | | | |
| 100028065 | HARVEY | IL | | 10/26/2018 | | 163 | | 102 | | | 102 | | 265 | 265 | | | |
| 100146067 | LAUREL | DE | | 03/19/2024 | | 860 | | (54) | | | (54) | | 806 | 806 | | | |
| 100065106 | CLEVELAND | OH | | 07/14/2021 | | 359 | | (10) | | | (10) | | 349 | 349 | | | |
| 100112599 | PHILADELPHIA | PA | | 06/29/2023 | | 228 | | 127 | | | 127 | | 355 | 355 | | | |
| 100114360 | EUNICE | LA | | 06/29/2023 | | 93 | | 14 | | | 14 | | 107 | 107 | | | |
| 100045989 | SAN ANTONIO | TX | | 11/25/2020 | | 106 | | (4) | | | (4) | | 102 | 102 | | | |
| 100155499 | SPOKANE | WA | | 06/18/2024 | | 149 | | (10) | | | (10) | | 139 | 139 | | | |
| 100155839 | STEPHENSON | VA | | 06/18/2024 | | 123 | | (8) | | | (8) | | 115 | 115 | | | |
| 100155356 | LODI | CA | | 06/18/2024 | | 114 | | (8) | | | (8) | | 106 | 106 | | | |
| 100155804 | STAFFORD TOWNSHIP | NJ | | 06/18/2024 | | 503 | | (41) | | | (41) | | 462 | 462 | | | |
| 100138958 | BIRMINGHAM | AL | | 12/21/2023 | | 831 | | 90 | | | 90 | | 921 | 921 | | | |
| 100155847 | STREAMWOOD | IL | | 06/18/2024 | | 125 | | (8) | | | (8) | | 117 | 117 | | | |
| 100155605 | WINSTON | GA | | 06/18/2024 | | 210 | | (16) | | | (16) | | 194 | 194 | | | |
| 100155717 | BILLINGS | MT | | 06/18/2024 | | 185 | | (13) | | | (13) | | 172 | 172 | | | |
| 100046132 | INDEPENDENCE | MO | | 11/25/2020 | | 687 | | (63) | | | (63) | | 624 | 624 | | | |
| 100155648 | NICHOLASVILLE | KY | | 06/18/2024 | | 223 | | (16) | | | (16) | | 207 | 207 | | | |
| 100114129 | ABBEVILLE | LA | | 06/29/2023 | | 635 | | 84 | | | 84 | | 719 | 719 | | | |
| 100010982 | PHILADELPHIA | PA | | 12/23/2016 | | 1,227 | | 73 | | | 73 | | 1,300 | 1,300 | | | |
| 100155373 | SAN JACINTO | CA | | 06/18/2024 | | 38 | | (2) | | | (2) | | 36 | 36 | | | |
| 100155529 | WARREN | OH | | 06/18/2024 | | 605 | | (50) | | | (50) | | 555 | 555 | | | |
| 100054253 | MARKHAM | IL | | 03/23/2021 | | 2,154 | | (226) | | | (226) | | 1,928 | 1,928 | | | |
| 100146395 | PELZER | SC | | 03/19/2024 | | 53 | | (3) | | | (3) | | 50 | 50 | | | |
| 100146061 | MCDONOUGH | GA | | 03/19/2024 | | 53 | | (3) | | | (3) | | 50 | 50 | | | |
| 100112265 | ARLINGTON HEIGHTS | IL | | 06/29/2023 | | 196 | | 146 | | | 146 | | 342 | 342 | | | |
| 100155735 | ROME | GA | | 06/18/2024 | | 350 | | (25) | | | (25) | | 325 | 325 | | | |
| 100126753 | HUNTINGTON | IN | | 08/30/2023 | | 910 | | 45 | | | 45 | | 955 | 955 | | | |
| 100053441 | GRANGER | IN | | 03/23/2021 | | 1,077 | | (16) | | | (16) | | 1,061 | 1,061 | | | |
| 100110618 | MODESTO | CA | | 06/30/2023 | | 18,194 | | (399) | | | (399) | | 17,795 | 17,795 | | | |
| 100146271 | HEBRON | IN | | 03/19/2024 | | 50 | | (3) | | | (3) | | 47 | 47 | | | |
| 100060425 | GREENFIELD | IN | | 06/01/2021 | | 269 | | 1 | | | 1 | | 270 | 270 | | | |
| 100155465 | EWING TOWNSHIP | NJ | | 06/18/2024 | | 119 | | (8) | | | (8) | | 111 | 111 | | | |
| 100027979 | PERRY | IA | | 10/26/2018 | | 450 | | 2 | | | 2 | | 452 | 452 | | | |
| 100155497 | INDIANAPOLIS | IN | | 06/18/2024 | | 28 | | (2) | | | (2) | | 26 | 26 | | | |
| 100155801 | SAVANNAH | GA | | 06/18/2024 | | 119 | | (8) | | | (8) | | 111 | 111 | | | |
| 100146164 | GARDNER | MA | | 03/19/2024 | | 49 | | (3) | | | (3) | | 46 | 46 | | | |
| 100155432 | CALIFORNIA | MO | | 06/18/2024 | | 126 | | (8) | | | (8) | | 118 | 118 | | | |
| 100146177 | ATLANTA | GA | | 03/19/2024 | | 52 | | (3) | | | (3) | | 49 | 49 | | | |
| 100155799 | MASSILLON | OH | | 06/18/2024 | | 333 | | (24) | | | (24) | | 309 | 309 | | | |
| 100077058 | ODESSA | TX | | 01/03/2022 | | 294 | | (11) | | | (11) | | 283 | 283 | | | |
| 100112499 | KANSAS CITY | KS | | 06/29/2023 | | 243 | | 72 | | | 72 | | 315 | 315 | | | |
| 100155600 | FORT WAYNE | IN | | 06/18/2024 | | 218 | | (14) | | | (14) | | 204 | 204 | | | |
| 100146176 | WALDORF | MD | | 03/19/2024 | | 52 | | (3) | | | (3) | | 49 | 49 | | | |
| 100072168 | NORWALK | CA | | 11/01/2021 | | 4,837 | | (32) | | | (32) | | 4,805 | 4,805 | | | |
| 100146075 | POCONO SUMMIT | PA | | 03/19/2024 | | 41 | | (3) | | | (3) | | 38 | 38 | | | |
| 100155628 | SOMERS POINT | NJ | | 06/18/2024 | | 155 | | (12) | | | (12) | | 143 | 143 | | | |
| 100113467 | SAVANNAH | GA | | 06/29/2023 | | 145 | | 23 | | | 23 | | 168 | 168 | | | |
| 100064682 | BALTIMORE | MD | | 07/14/2021 | | 249 | | (19) | | | (19) | | 230 | 230 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100030490 | FORT WORTH | TX | | 12/20/2018 | | 717 | | (7) | | | (7) | | 710 | 710 | | | |
| 100155656 | CHOWCHILLA | CA | | 06/18/2024 | | 515 | | (39) | | | (39) | | 476 | 476 | | | |
| 100155694 | ELK GROVE | CA | | 06/18/2024 | | 157 | | (12) | | | (12) | | 145 | 145 | | | |
| 100112697 | MONTGOMERY | AL | | 06/29/2023 | | 196 | | 104 | | | 104 | | 300 | 300 | | | |
| 100043105 | LAURENS | SC | | 05/28/2020 | | 66 | | (2) | | | (2) | | 64 | 64 | | | |
| 100127261 | FINLEYVILLE | PA | | 08/30/2023 | | 2,101 | | 184 | | | 184 | | 2,285 | 2,285 | | | |
| 100146296 | WOODSTOCK | VA | | 03/19/2024 | | 64 | | (4) | | | (4) | | 60 | 60 | | | |
| 100155729 | SALINAS | CA | | 06/18/2024 | | 137 | | (9) | | | (9) | | 128 | 128 | | | |
| 100155457 | MODESTO | CA | | 06/18/2024 | | 121 | | (8) | | | (8) | | 113 | 113 | | | |
| 100146325 | ORLANDO | FL | | 03/19/2024 | | 50 | | (3) | | | (3) | | 47 | 47 | | | |
| 100054902 | LAKE OZARK | MO | | 03/23/2021 | | 140 | | (17) | | | (17) | | 123 | 123 | | | |
| 100017544 | DES MOINES | IA | | 04/26/2018 | | 427 | | 7 | | | 7 | | 434 | 434 | | | |
| 100155392 | MYRTLE BEACH | SC | | 06/18/2024 | | 382 | | (27) | | | (27) | | 355 | 355 | | | |
| 100146279 | CARMEL | ME | | 03/19/2024 | | 65 | | (4) | | | (4) | | 61 | 61 | | | |
| 100112784 | EDGEMOOR | SC | | 06/29/2023 | | 128 | | 9 | | | 9 | | 137 | 137 | | | |
| 100067183 | PHILADELPHIA | PA | | 08/02/2021 | | 573 | | 10 | | | 10 | | 583 | 583 | | | |
| 100155862 | SURRY | VA | | 06/18/2024 | | 250 | | (16) | | | (16) | | 234 | 234 | | | |
| 100113388 | PLANT CITY | FL | | 06/29/2023 | | 136 | | 31 | | | 31 | | 167 | 167 | | | |
| 100155574 | SHELTON | WA | | 06/18/2024 | | 148 | | (9) | | | (9) | | 139 | 139 | | | |
| 100012362 | GREENWOOD | LA | | 04/28/2017 | | 1,671 | | 171 | | | 171 | | 1,842 | 1,842 | | | |
| 100155820 | BURLINGTON | KY | | 06/18/2024 | | 57 | | (3) | | | (3) | | 54 | 54 | | | |
| 100155638 | MIDWAY | GA | | 06/18/2024 | | 525 | | (38) | | | (38) | | 487 | 487 | | | |
| 100155518 | DAPHNE | AL | | 06/18/2024 | | 118 | | (7) | | | (7) | | 111 | 111 | | | |
| 100077315 | DAINGERFIELD | TX | | 01/03/2022 | | 377 | | (10) | | | (10) | | 367 | 367 | | | |
| 100155523 | SAN DIEGO | CA | | 06/18/2024 | | 120 | | (7) | | | (7) | | 113 | 113 | | | |
| 100079193 | MIDDLETOWN | PA | | 02/24/2022 | | 3,349 | | (40) | | | (40) | | 3,309 | 3,309 | | | |
| 100154906 | CLEVELAND | OH | | 07/19/2024 | | 81 | | (1) | | | (1) | | 80 | 80 | | | |
| 100155377 | HILLIARDS | PA | | 06/18/2024 | | 193 | | (10) | | | (10) | | 183 | 183 | | | |
| 100053598 | KANSAS CITY | KS | | 03/23/2021 | | 1,309 | | (149) | | | (149) | | 1,160 | 1,160 | | | |
| 100055504 | ATHENS | AL | | 03/23/2021 | | 821 | | (146) | | | (146) | | 675 | 675 | | | |
| 100055347 | AKRON | OH | | 03/23/2021 | | 153 | | (13) | | | (13) | | 140 | 140 | | | |
| 100155816 | VIRGINIA BEACH | VA | | 06/18/2024 | | 480 | | (33) | | | (33) | | 447 | 447 | | | |
| 100146023 | CRESTVIEW | FL | | 03/19/2024 | | 184 | | (1) | | | (1) | | 183 | 183 | | | |
| 100155789 | NEW PORT RICHEY | FL | | 06/18/2024 | | 762 | | (59) | | | (59) | | 703 | 703 | | | |
| 100155747 | FAIRFIELD | OH | | 06/18/2024 | | 34 | | (2) | | | (2) | | 32 | 32 | | | |
| 100111822 | PLANO | IL | | 06/29/2023 | | 119 | | 19 | | | 19 | | 138 | 138 | | | |
| 100146000 | STERRETT | AL | | 03/19/2024 | | 171 | | (11) | | | (11) | | 160 | 160 | | | |
| 100046013 | ALBEMARLE | NC | | 11/25/2020 | | 138 | | (15) | | | (15) | | 123 | 123 | | | |
| 100146547 | LAWRENCEVILLE | GA | | 03/19/2024 | | 181 | | (12) | | | (12) | | 169 | 169 | | | |
| 100145989 | COURTLAND | VA | | 03/19/2024 | | 174 | | (11) | | | (11) | | 163 | 163 | | | |
| 100146148 | ORLANDO | FL | | 03/19/2024 | | 177 | | (11) | | | (11) | | 166 | 166 | | | |
| 100111110 | SCRANTON | PA | | 06/29/2023 | | 78 | | 22 | | | 22 | | 100 | 100 | | | |
| 100145995 | STERLING | CT | | 03/19/2024 | | 180 | | (11) | | | (11) | | 169 | 169 | | | |
| 100146232 | LINCOLN | NE | | 03/19/2024 | | 180 | | (12) | | | (12) | | 168 | 168 | | | |
| 100146294 | EDGEWOOD | NM | | 03/19/2024 | | 180 | | (12) | | | (12) | | 168 | 168 | | | |
| 100112615 | LANCASTER | PA | | 06/29/2023 | | 153 | | 145 | | | 145 | | 298 | 298 | | | |
| 100113963 | TIVERTON | RI | | 06/29/2023 | | 151 | | (7) | | | (7) | | 144 | 144 | | | |
| 100146550 | RANGER | GA | | 03/19/2024 | | 177 | | (11) | | | (11) | | 166 | 166 | | | |
| 100146188 | ABERDEEN | MD | | 03/19/2024 | | 180 | | (11) | | | (11) | | 169 | 169 | | | |
| 100146126 | HESPERIA | CA | | 03/19/2024 | | 186 | | (12) | | | (12) | | 174 | 174 | | | |
| 100146091 | ROCK HILL | SC | | 03/19/2024 | | 186 | | (12) | | | (12) | | 174 | 174 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146293 | PORT ORANGE | FL | | 03/19/2024 | | 185 | | (12) | | | (12) | | 173 | 173 | | | |
| 100146074 | AUBURN | IN | | 03/19/2024 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100146096 | DALLAS | PA | | 03/19/2024 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100146260 | LITTLE RIVER | SC | | 03/19/2024 | | 176 | | (11) | | | (11) | | 165 | 165 | | | |
| 100146014 | PLANTATION | FL | | 03/19/2024 | | 121 | | (8) | | | (8) | | 113 | 113 | | | |
| 100146318 | MILFORD | NJ | | 03/19/2024 | | 173 | | (11) | | | (11) | | 162 | 162 | | | |
| 100146070 | HURT | VA | | 03/19/2024 | | 231 | | (15) | | | (15) | | 216 | 216 | | | |
| 100146082 | WEST MILFORD | NJ | | 03/19/2024 | | 171 | | (11) | | | (11) | | 160 | 160 | | | |
| 100146514 | POCOMOKE CITY | MD | | 03/19/2024 | | 223 | | (14) | | | (14) | | 209 | 209 | | | |
| 100146108 | PITTSBURGH | PA | | 03/19/2024 | | 176 | | (11) | | | (11) | | 165 | 165 | | | |
| 100146473 | ROCKFORD | IL | | 03/19/2024 | | 189 | | (12) | | | (12) | | 177 | 177 | | | |
| 100146502 | BELLEVUE | NE | | 03/19/2024 | | 189 | | (12) | | | (12) | | 177 | 177 | | | |
| 100146468 | MERCED | CA | | 03/19/2024 | | 173 | | (11) | | | (11) | | 162 | 162 | | | |
| 100146051 | NEWTON | AL | | 03/19/2024 | | 185 | | (12) | | | (12) | | 173 | 173 | | | |
| 100145910 | VISALIA | CA | | 03/19/2024 | | 189 | | (12) | | | (12) | | 177 | 177 | | | |
| 100054298 | COUNCIL BLUFFS | IA | | 03/23/2021 | | 187 | | (9) | | | (9) | | 178 | 178 | | | |
| 100146499 | PATTERSON | CA | | 03/19/2024 | | 183 | | (12) | | | (12) | | 171 | 171 | | | |
| 100146511 | FORT WAYNE | IN | | 03/19/2024 | | 186 | | (12) | | | (12) | | 174 | 174 | | | |
| 100155844 | HONOLULU | HI | | 06/18/2024 | | 182 | | (11) | | | (11) | | 171 | 171 | | | |
| 100146563 | BOSQUE FARMS | NM | | 03/19/2024 | | 183 | | (12) | | | (12) | | 171 | 171 | | | |
| 100146242 | CHAPIN | SC | | 03/19/2024 | | 250 | | (16) | | | (16) | | 234 | 234 | | | |
| 100146549 | LEXINGTON | KY | | 03/19/2024 | | 185 | | (12) | | | (12) | | 173 | 173 | | | |
| 100146394 | HACKETTSTOWN | NJ | | 03/19/2024 | | 191 | | (12) | | | (12) | | 179 | 179 | | | |
| 100146227 | EDISON | NJ | | 03/19/2024 | | 188 | | (12) | | | (12) | | 176 | 176 | | | |
| 100146398 | STATHAM | GA | | 03/19/2024 | | 185 | | (12) | | | (12) | | 173 | 173 | | | |
| 100145984 | CHESTERTOWN | MD | | 03/19/2024 | | 234 | | (15) | | | (15) | | 219 | 219 | | | |
| 100127244 | AXTON | VA | | 08/30/2023 | | 137 | | 3 | | | 3 | | 140 | 140 | | | |
| 100146301 | MARIETTA | GA | | 03/19/2024 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100145998 | ELLENWOOD | GA | | 03/19/2024 | | 191 | | (12) | | | (12) | | 179 | 179 | | | |
| 100065606 | MILWAUKEE | WI | | 07/28/2021 | | 236 | | (10) | | | (10) | | 226 | 226 | | | |
| 100146024 | MILWAUKEE | WI | | 03/19/2024 | | 131 | | (8) | | | (8) | | 123 | 123 | | | |
| 100146170 | AMERICAN FORK | UT | | 03/19/2024 | | 192 | | (12) | | | (12) | | 180 | 180 | | | |
| 100146264 | YORKTOWN | VA | | 03/19/2024 | | 198 | | (13) | | | (13) | | 185 | 185 | | | |
| 100146545 | SCOTTSDALE | AZ | | 03/19/2024 | | 132 | | (8) | | | (8) | | 124 | 124 | | | |
| 100145916 | GRAND JUNCTION | CO | | 03/19/2024 | | 195 | | (12) | | | (12) | | 183 | 183 | | | |
| 100054409 | MEMPHIS | TN | | 03/23/2021 | | 247 | | (11) | | | (11) | | 236 | 236 | | | |
| 100146190 | GREENVILLE | SC | | 03/19/2024 | | 195 | | (12) | | | (12) | | 183 | 183 | | | |
| 100146030 | BEAUFORT | SC | | 03/19/2024 | | 131 | | (8) | | | (8) | | 123 | 123 | | | |
| 100114366 | HOUSTON | TX | | 06/29/2023 | | 80 | | 22 | | | 22 | | 102 | 102 | | | |
| 100146392 | LAS VEGAS | NV | | 03/19/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100146416 | GAINESVILLE | GA | | 03/19/2024 | | 194 | | (12) | | | (12) | | 182 | 182 | | | |
| 100145975 | ST LOUIS | MO | | 03/19/2024 | | 191 | | (12) | | | (12) | | 179 | 179 | | | |
| 100145899 | ROHNERT PARK | CA | | 03/19/2024 | | 198 | | (12) | | | (12) | | 186 | 186 | | | |
| 100145949 | HEBRON | CT | | 03/19/2024 | | 178 | | (11) | | | (11) | | 167 | 167 | | | |
| 100146445 | FULTON | MO | | 03/19/2024 | | 178 | | (11) | | | (11) | | 167 | 167 | | | |
| 100146408 | PURCELL | OK | | 03/19/2024 | | 191 | | (12) | | | (12) | | 179 | 179 | | | |
| 100146130 | TUSCALOOSA | AL | | 03/19/2024 | | 250 | | (16) | | | (16) | | 234 | 234 | | | |
| 100146489 | GLEN CARBON | IL | | 03/19/2024 | | 182 | | (11) | | | (11) | | 171 | 171 | | | |
| 100146025 | SHERMAN | CT | | 03/19/2024 | | 191 | | (12) | | | (12) | | 179 | 179 | | | |
| 100112357 | EL PASO | TX | | 06/29/2023 | | 635 | | 1 | | | 1 | | 636 | 636 | | | |
| 100146525 | GLENDALE | AZ | | 03/19/2024 | | 191 | | (12) | | | (12) | | 179 | 179 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100146308 | SALEM | OR | | 03/19/2024 | | 205 | | (13) | | | (13) | | 192 | 192 | | | |
| 100146078 | NORTH CHARLESTON | SC | | 03/19/2024 | | 181 | | (11) | | | (11) | | 170 | 170 | | | |
| 100146120 | MASSILLON | OH | | 03/19/2024 | | 240 | | (15) | | | (15) | | 225 | 225 | | | |
| 100145944 | GLEN BURNIE | MD | | 03/19/2024 | | 205 | | (13) | | | (13) | | 192 | 192 | | | |
| 100146235 | BEAVER | PA | | 03/19/2024 | | 137 | | (9) | | | (9) | | 128 | 128 | | | |
| 100146093 | NEW MILFORD | CT | | 03/19/2024 | | 194 | | (12) | | | (12) | | 182 | 182 | | | |
| 100146076 | TUCSON | AZ | | 03/19/2024 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100145936 | GARDNER | KS | | 03/19/2024 | | 194 | | (12) | | | (12) | | 182 | 182 | | | |
| 100146103 | HUNTSVILLE | AL | | 03/19/2024 | | 197 | | (12) | | | (12) | | 185 | 185 | | | |
| 100146012 | RICHMOND | VA | | 03/19/2024 | | 176 | | (11) | | | (11) | | 165 | 165 | | | |
| 100043997 | PHOENIX | AZ | | 08/19/2020 | | 148 | | (11) | | | (11) | | 137 | 137 | | | |
| 100146459 | LEXINGTON | NE | | 03/19/2024 | | 193 | | (12) | | | (12) | | 181 | 181 | | | |
| 100145908 | DECATUR | AL | | 03/19/2024 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100146141 | GREENTOWN | PA | | 03/19/2024 | | 236 | | (15) | | | (15) | | 221 | 221 | | | |
| 100146387 | CALHOUN | GA | | 03/19/2024 | | 137 | | (9) | | | (9) | | 128 | 128 | | | |
| 100111482 | EUCLID | OH | | 06/29/2023 | | 255 | | 176 | | | 176 | | 431 | 431 | | | |
| 100146218 | BOONSBORO | MD | | 03/19/2024 | | 207 | | (13) | | | (13) | | 194 | 194 | | | |
| 100146326 | JEROME | ID | | 03/19/2024 | | 204 | | (13) | | | (13) | | 191 | 191 | | | |
| 100146010 | LAKE IN THE HILLS | IL | | 03/19/2024 | | 251 | | (16) | | | (16) | | 235 | 235 | | | |
| 100155571 | CARY | IL | | 06/18/2024 | | 125 | | (7) | | | (7) | | 118 | 118 | | | |
| 100061105 | ANDERSON | IN | | 06/01/2021 | | 457 | | 2 | | | 2 | | 459 | 459 | | | |
| 100146430 | ST LOUIS | MO | | 03/19/2024 | | 210 | | (13) | | | (13) | | 197 | 197 | | | |
| 100146048 | BLUE SPRINGS | MO | | 03/19/2024 | | 210 | | (13) | | | (13) | | 197 | 197 | | | |
| 100146351 | WHITE ROCK | NM | | 03/19/2024 | | 210 | | (13) | | | (13) | | 197 | 197 | | | |
| 100145958 | KINGSBURG | CA | | 03/19/2024 | | 211 | | (13) | | | (13) | | 198 | 198 | | | |
| 100146288 | RIO LINDA | CA | | 03/19/2024 | | 207 | | (13) | | | (13) | | 194 | 194 | | | |
| 100146285 | OLATHE | KS | | 03/19/2024 | | 193 | | (12) | | | (12) | | 181 | 181 | | | |
| 100146200 | SOMERSWORTH | NH | | 03/19/2024 | | 199 | | (13) | | | (13) | | 186 | 186 | | | |
| 100146420 | PLAINVILLE | CT | | 03/19/2024 | | 206 | | (13) | | | (13) | | 193 | 193 | | | |
| 100146367 | TUSCALOOSA | AL | | 03/19/2024 | | 248 | | (16) | | | (16) | | 232 | 232 | | | |
| 100145972 | CULPEPPER | VA | | 03/19/2024 | | 204 | | (13) | | | (13) | | 191 | 191 | | | |
| 100010953 | MONTGOMERY | AL | | 12/23/2016 | | 604 | | (43) | | | (43) | | 561 | 561 | | | |
| 100155496 | ABERDEEN | MD | | 06/18/2024 | | 680 | | (50) | | | (50) | | 630 | 630 | | | |
| 100146062 | BELLEVILLE | IL | | 03/19/2024 | | 194 | | (12) | | | (12) | | 182 | 182 | | | |
| 100145907 | TAMPA | FL | | 03/19/2024 | | 210 | | (13) | | | (13) | | 197 | 197 | | | |
| 100145994 | THATCHER | AZ | | 03/19/2024 | | 210 | | (13) | | | (13) | | 197 | 197 | | | |
| 100146212 | HENDERSON | NV | | 03/19/2024 | | 217 | | (14) | | | (14) | | 203 | 203 | | | |
| 100146305 | BLACKFOOT | ID | | 03/19/2024 | | 189 | | (12) | | | (12) | | 177 | 177 | | | |
| 100146056 | LAKEVILLE | CT | | 03/19/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100155479 | ALLENTOWN | PA | | 06/18/2024 | | 38 | | (2) | | | (2) | | 36 | 36 | | | |
| 100146265 | VINELAND | NJ | | 03/19/2024 | | 205 | | (13) | | | (13) | | 192 | 192 | | | |
| 100155826 | HOOVER | AL | | 06/18/2024 | | 769 | | (58) | | | (58) | | 711 | 711 | | | |
| 100146349 | PALMYRA | WI | | 03/19/2024 | | 272 | | (17) | | | (17) | | 255 | 255 | | | |
| 100146462 | FAIRBURN | GA | | 03/19/2024 | | 194 | | (12) | | | (12) | | 182 | 182 | | | |
| 100110872 | COLUMBIA | SC | | 06/29/2023 | | 581 | | (40) | | | (40) | | 541 | 541 | | | |
| 100146390 | SUN CITY CENTER | FL | | 03/19/2024 | | 268 | | (17) | | | (17) | | 251 | 251 | | | |
| 100146117 | LANCASTER | WI | | 03/19/2024 | | 208 | | (13) | | | (13) | | 195 | 195 | | | |
| 100014509 | ROSEDALE | MD | | 09/27/2017 | | 1,721 | | 105 | | | 105 | | 1,826 | 1,826 | | | |
| 100146151 | GLENDALE | AZ | | 03/19/2024 | | 273 | | (17) | | | (17) | | 256 | 256 | | | |
| 100127268 | WALKER | WV | | 08/30/2023 | | 301 | | 127 | | | 127 | | 428 | 428 | | | |
| 100126956 | PALMYRA | VA | | 08/30/2023 | | 618 | | 115 | | | 115 | | 733 | 733 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126581 | BALTIMORE | MD | | 08/30/2023 | | 499 | | (20) | | | (20) | | 479 | 479 | | | |
| 100155752 | TIFTON | GA | | 06/18/2024 | | 510 | | (36) | | | (36) | | 474 | 474 | | | |
| 100146160 | SUMMERVILLE | SC | | 03/19/2024 | | 257 | | (16) | | | (16) | | 241 | 241 | | | |
| 100146472 | CRESTWOOD | KY | | 03/19/2024 | | 207 | | (13) | | | (13) | | 194 | 194 | | | |
| 100146339 | CLANTON | AL | | 03/19/2024 | | 132 | | (8) | | | (8) | | 124 | 124 | | | |
| 100146517 | EASLEY | SC | | 03/19/2024 | | 256 | | (16) | | | (16) | | 240 | 240 | | | |
| 100146539 | PANAMA CITY | FL | | 03/19/2024 | | 185 | | (12) | | | (12) | | 173 | 173 | | | |
| 100146532 | BESSEMER | AL | | 03/19/2024 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100114352 | RUSHVILLE | MO | | 06/29/2023 | | 270 | | 93 | | | 93 | | 363 | 363 | | | |
| 100014548 | FORT WORTH | TX | | 09/27/2017 | | 1,063 | | 19 | | | 19 | | 1,082 | 1,082 | | | |
| 100146274 | AUSTELL | GA | | 03/19/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100145924 | GEORGETOWN | IN | | 03/19/2024 | | 214 | | (13) | | | (13) | | 201 | 201 | | | |
| 100146137 | WEST JORDAN | UT | | 03/19/2024 | | 187 | | (12) | | | (12) | | 175 | 175 | | | |
| 100060411 | DOLOMITE | AL | | 06/01/2021 | | 315 | | 1 | | | 1 | | 316 | 316 | | | |
| 100146506 | LAKELAND | FL | | 03/19/2024 | | 275 | | (17) | | | (17) | | 258 | 258 | | | |
| 100146510 | BAKERSFIELD | CA | | 03/19/2024 | | 353 | | (22) | | | (22) | | 331 | 331 | | | |
| 100155819 | TONGANOXIE | KS | | 06/18/2024 | | 500 | | (32) | | | (32) | | 468 | 468 | | | |
| 100111202 | MARSHALLTOWN | IA | | 06/29/2023 | | 163 | | 52 | | | 52 | | 215 | 215 | | | |
| 100146330 | GEORGETOWN | KY | | 03/19/2024 | | 217 | | (14) | | | (14) | | 203 | 203 | | | |
| 100155504 | PERRY | GA | | 06/18/2024 | | 39 | | (2) | | | (2) | | 37 | 37 | | | |
| 100146060 | AVONDALE | AZ | | 03/19/2024 | | 231 | | (15) | | | (15) | | 216 | 216 | | | |
| 100139006 | GLENWOOD | IL | | 12/21/2023 | | 100 | | 34 | | | 34 | | 134 | 134 | | | |
| 100146518 | FOLEY | AL | | 03/19/2024 | | 297 | | (19) | | | (19) | | 278 | 278 | | | |
| 100077585 | RUSHVILLE | IN | | 01/03/2022 | | 271 | | (9) | | | (9) | | 262 | 262 | | | |
| 100054240 | ALAMO | TX | | 03/23/2021 | | 1,060 | | (120) | | | (120) | | 940 | 940 | | | |
| 100019903 | STEPHENS CITY | VA | | 07/30/2018 | | 3,671 | | (19) | | | (19) | | 3,652 | 3,652 | | | |
| 100111708 | WILMINGTON | NC | | 06/29/2023 | | 729 | | 20 | | | 20 | | 749 | 749 | | | |
| 100076168 | HARTFORD | CT | | 01/07/2022 | | 804 | | (32) | | | (32) | | 772 | 772 | | | |
| 100145928 | EAST POINT | GA | | 03/19/2024 | | 74 | | (4) | | | (4) | | 70 | 70 | | | |
| 100145883 | TUCSON | AZ | | 03/19/2024 | | 341 | | (22) | | | (22) | | 319 | 319 | | | |
| 100043676 | RICH CREEK | VA | | 08/13/2020 | | 153 | | (11) | | | (11) | | 142 | 142 | | | |
| 100146565 | LAS VEGAS | NV | | 03/19/2024 | | 297 | | (19) | | | (19) | | 278 | 278 | | | |
| 100017788 | GOOCHLAND | VA | | 04/26/2018 | | 402 | | 25 | | | 25 | | 427 | 427 | | | |
| 100146508 | SCOTTSDALE | AZ | | 03/19/2024 | | 316 | | (20) | | | (20) | | 296 | 296 | | | |
| 100013322 | SAN ANTONIO | TX | | 05/25/2017 | | 185 | | 26 | | | 26 | | 211 | 211 | | | |
| 100145946 | FOND DU LAC | WI | | 03/19/2024 | | 213 | | (12) | | | (12) | | 201 | 201 | | | |
| 100126755 | MUNHALL | PA | | 08/30/2023 | | 461 | | (32) | | | (32) | | 429 | 429 | | | |
| 100018308 | SNELLVILLE | GA | | 06/27/2018 | | 1,601 | | (14) | | | (14) | | 1,587 | 1,587 | | | |
| 100011349 | CAMDEN | OH | | 12/23/2016 | | 689 | | (2) | | | (2) | | 687 | 687 | | | |
| 100146021 | DARIEN | IL | | 03/19/2024 | | 355 | | (22) | | | (22) | | 333 | 333 | | | |
| 100146245 | TAMPA | FL | | 03/19/2024 | | 219 | | (14) | | | (14) | | 205 | 205 | | | |
| 100146029 | ELGIN | IL | | 03/19/2024 | | 360 | | (23) | | | (23) | | 337 | 337 | | | |
| 100145981 | PORT ST LUCIE | FL | | 03/19/2024 | | 360 | | (23) | | | (23) | | 337 | 337 | | | |
| 100146403 | CINCINNATI | OH | | 03/19/2024 | | 253 | | (16) | | | (16) | | 237 | 237 | | | |
| 100146193 | SURPRISE | AZ | | 03/19/2024 | | 423 | | (27) | | | (27) | | 396 | 396 | | | |
| 100146466 | MERRILL | WI | | 03/19/2024 | | 376 | | (24) | | | (24) | | 352 | 352 | | | |
| 100146522 | FORSYTH | GA | | 03/19/2024 | | 363 | | (23) | | | (23) | | 340 | 340 | | | |
| 100146559 | BILLINGS | MO | | 03/19/2024 | | 211 | | (12) | | | (12) | | 199 | 199 | | | |
| 100146186 | MILLERSVILLE | PA | | 03/19/2024 | | 422 | | (26) | | | (26) | | 396 | 396 | | | |
| 100155798 | MIDDLETOWN | PA | | 06/18/2024 | | 1,521 | | (127) | | | (127) | | 1,394 | 1,394 | | | |
| 100026270 | MADISON HEIGHTS | MI | | 09/20/2018 | | 428 | | 50 | | | 50 | | 478 | 478 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146089 | WILLIAMSBURG | KY | | 03/19/2024 | | 410 | | (26) | | | (26) | | 384 | 384 | | | |
| 100028358 | MIAMI | FL | | 10/26/2018 | | 1,351 | | 535 | | | 535 | | 1,886 | 1,886 | | | |
| 100146016 | SURPRISE | AZ | | 03/19/2024 | | 146 | | (7) | | | (7) | | 139 | 139 | | | |
| 100053757 | SCOTTSVILLE | KY | | 03/23/2021 | | 296 | | (19) | | | (19) | | 277 | 277 | | | |
| 100146538 | CATOOSA | OK | | 03/19/2024 | | 184 | | (12) | | | (12) | | 172 | 172 | | | |
| 100146221 | CHEYENNE | WY | | 03/19/2024 | | 216 | | (14) | | | (14) | | 202 | 202 | | | |
| 100112053 | LANSING | MI | | 06/29/2023 | | 101 | | 40 | | | 40 | | 141 | 141 | | | |
| 100113473 | BETHLEHEM | PA | | 06/29/2023 | | 652 | | 93 | | | 93 | | 745 | 745 | | | |
| 100146107 | GRAND ISLAND | FL | | 03/19/2024 | | 267 | | (17) | | | (17) | | 250 | 250 | | | |
| 100127271 | BIRMINGHAM | AL | | 08/30/2023 | | 565 | | (46) | | | (46) | | 519 | 519 | | | |
| 100146335 | ROEBUCK | SC | | 03/19/2024 | | 396 | | (25) | | | (25) | | 371 | 371 | | | |
| 100146555 | FAIRHAVEN | MA | | 03/19/2024 | | 228 | | (15) | | | (15) | | 213 | 213 | | | |
| 100055774 | SAINT MATTHEWS | SC | | 03/23/2021 | | 530 | | (54) | | | (54) | | 476 | 476 | | | |
| 100146362 | ALVA | FL | | 03/19/2024 | | 770 | | (49) | | | (49) | | 721 | 721 | | | |
| 100043504 | SAINT CHARLES | MO | | 08/13/2020 | | 740 | | (33) | | | (33) | | 707 | 707 | | | |
| 100112911 | WAPATO | WA | | 06/29/2023 | | 1,506 | | | | | | | 1,506 | 1,506 | | | |
| 100155742 | BETHEL PARK | PA | | 06/18/2024 | | 1,682 | | (135) | | | (135) | | 1,547 | 1,547 | | | |
| 100146464 | ROGERSVILLE | AL | | 03/19/2024 | | 202 | | (13) | | | (13) | | 189 | 189 | | | |
| 100113564 | VIRGINIA BEACH | VA | | 06/29/2023 | | 157 | | 91 | | | 91 | | 248 | 248 | | | |
| 100146109 | PHOENIX | AZ | | 03/19/2024 | | 799 | | (50) | | | (50) | | 749 | 749 | | | |
| 100155805 | RENO | NV | | 06/18/2024 | | 460 | | (24) | | | (24) | | 436 | 436 | | | |
| 100010828 | CLOUTIERVILLE | LA | | 12/23/2016 | | 2,618 | | (12) | | | (12) | | 2,606 | 2,606 | | | |
| 100146457 | GREEN BAY | WI | | 03/19/2024 | | 62 | | (3) | | | (3) | | 59 | 59 | | | |
| 100025191 | SAN BERNARDINO | CA | | 09/20/2018 | | 347 | | 860 | | | 860 | | 1,207 | 1,207 | | | |
| 100113924 | HOUSTON | TX | | 06/29/2023 | | 22 | | (2) | | | (2) | | 20 | 20 | | | |
| 100113889 | RAEFORD | NC | | 06/29/2023 | | 68 | | 46 | | | 46 | | 114 | 114 | | | |
| 100146280 | GLEN ROCK | PA | | 03/19/2024 | | 538 | | (34) | | | (34) | | 504 | 504 | | | |
| 100146031 | ELGIN | SC | | 03/19/2024 | | 387 | | (24) | | | (24) | | 363 | 363 | | | |
| 100155685 | SAVANNAH | GA | | 06/18/2024 | | 1,254 | | (102) | | | (102) | | 1,152 | 1,152 | | | |
| 100113957 | CONYERS | GA | | 06/29/2023 | | 235 | | 30 | | | 30 | | 265 | 265 | | | |
| 100017321 | MILLBORO | VA | | 04/26/2018 | | 519 | | (34) | | | (34) | | 485 | 485 | | | |
| 100155741 | WALKER | LA | | 06/18/2024 | | 257 | | (11) | | | (11) | | 246 | 246 | | | |
| 100078922 | FORT WAYNE | IN | | 02/24/2022 | | 268 | | (4) | | | (4) | | 264 | 264 | | | |
| 100062902 | TOLEDO | OH | | 07/01/2021 | | 358 | | (5) | | | (5) | | 353 | 353 | | | |
| 100113250 | FELLSMERE | FL | | 06/29/2023 | | 1,725 | | 758 | | | 758 | | 2,483 | 2,483 | | | |
| 100113832 | HOUSTON | TX | | 06/29/2023 | | 1,176 | | 56 | | | 56 | | 1,232 | 1,232 | | | |
| 100030536 | GAINESVILLE | GA | | 12/20/2018 | | 905 | | 8 | | | 8 | | 913 | 913 | | | |
| 100113595 | CLARKSTON | WA | | 06/29/2023 | | 173 | | 70 | | | 70 | | 243 | 243 | | | |
| 100113164 | GRAND RAPIDS | MI | | 06/29/2023 | | 164 | | 55 | | | 55 | | 219 | 219 | | | |
| 100014491 | PECULIAR | MO | | 09/27/2017 | | 230 | | (7) | | | (7) | | 223 | 223 | | | |
| 100145992 | WINTER HAVEN | FL | | 03/19/2024 | | 486 | | (29) | | | (29) | | 457 | 457 | | | |
| 100110986 | JERSEY CITY | NJ | | 06/29/2023 | | 954 | | 54 | | | 54 | | 1,008 | 1,008 | | | |
| 100112933 | ABILENE | KS | | 06/29/2023 | | 1,671 | | (122) | | | (122) | | 1,549 | 1,549 | | | |
| 100064834 | SCRANTON | PA | | 07/14/2021 | | 269 | | (12) | | | (12) | | 257 | 257 | | | |
| 100155831 | COVINGTON | GA | | 06/18/2024 | | 1,894 | | (127) | | | (127) | | 1,767 | 1,767 | | | |
| 100061588 | JOLIET | IL | | 07/01/2021 | | 798 | | (23) | | | (23) | | 775 | 775 | | | |
| 100071671 | COPPERAS COVE | TX | | 10/14/2021 | | 255 | | (17) | | | (17) | | 238 | 238 | | | |
| 100017073 | MONTEZUMA | GA | | 04/26/2018 | | 228 | | 51 | | | 51 | | 279 | 279 | | | |
| 100110863 | MEMPHIS | TN | | 06/29/2023 | | 2,233 | | (182) | | | (182) | | 2,051 | 2,051 | | | |
| 100113620 | CLEARLAKE | CA | | 06/29/2023 | | 459 | | 114 | | | 114 | | 573 | 573 | | | |
| 100054242 | AKRON | OH | | 03/23/2021 | | 166 | | (15) | | | (15) | | 151 | 151 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112579 | PHILADELPHIA | PA | | 06/29/2023 | | 596 | | 34 | | | 34 | | 630 | 630 | | | |
| 100049929 | COLONIAL HEIGHTS | VA | | 11/20/2020 | | 295 | | (46) | | | (46) | | 249 | 249 | | | |
| 100054399 | CHESTER | PA | | 03/23/2021 | | 2,066 | | (22) | | | (22) | | 2,044 | 2,044 | | | |
| 100112204 | MONTGOMERY | AL | | 06/29/2023 | | 463 | | 84 | | | 84 | | 547 | 547 | | | |
| 100055080 | TIGRETT | TN | | 03/23/2021 | | 109 | | (3) | | | (3) | | 106 | 106 | | | |
| 100112219 | EL PASO | TX | | 06/29/2023 | | 121 | | 24 | | | 24 | | 145 | 145 | | | |
| 100127213 | LOGANVILLE | GA | | 08/30/2023 | | 2,333 | | 106 | | | 106 | | 2,439 | 2,439 | | | |
| 100053768 | POTTSVILLE | PA | | 03/23/2021 | | 158 | | (27) | | | (27) | | 131 | 131 | | | |
| 100112437 | TEMPLE | TX | | 06/29/2023 | | 122 | | 55 | | | 55 | | 177 | 177 | | | |
| 100155501 | FARMINGTON | NM | | 06/18/2024 | | 1,341 | | (111) | | | (111) | | 1,230 | 1,230 | | | |
| 100014454 | PORT SAINT LUCIE | FL | | 09/27/2017 | | 1,885 | | 107 | | | 107 | | 1,992 | 1,992 | | | |
| 100146199 | WHEELERSBURG | OH | | 03/19/2024 | | 163 | | (10) | | | (10) | | 153 | 153 | | | |
| 100077340 | CENTER POINT | AL | | 01/03/2022 | | 271 | | (7) | | | (7) | | 264 | 264 | | | |
| 100068523 | MACON | GA | | 08/25/2021 | | 608 | | (9) | | | (9) | | 599 | 599 | | | |
| 100146298 | SHEPHERDSVILLE | KY | | 03/19/2024 | | 370 | | (23) | | | (23) | | 347 | 347 | | | |
| 100114347 | NAMPA | ID | | 06/29/2023 | | 499 | | 21 | | | 21 | | 520 | 520 | | | |
| 100112672 | CLEVELAND | OH | | 06/29/2023 | | 219 | | 141 | | | 141 | | 360 | 360 | | | |
| 100146210 | SAVANNAH | GA | | 03/19/2024 | | 580 | | (36) | | | (36) | | 544 | 544 | | | |
| 100114113 | ROCKFORD | IL | | 06/29/2023 | | 324 | | 139 | | | 139 | | 463 | 463 | | | |
| 100028124 | SWINK | CO | | 10/26/2018 | | 153 | | 44 | | | 44 | | 197 | 197 | | | |
| 100146132 | WHITE | GA | | 03/19/2024 | | 503 | | (32) | | | (32) | | 471 | 471 | | | |
| 100064676 | REDDING | CA | | 07/14/2021 | | 1,251 | | (83) | | | (83) | | 1,168 | 1,168 | | | |
| 100111278 | KANSAS CITY | MO | | 06/29/2023 | | 1,129 | | 28 | | | 28 | | 1,157 | 1,157 | | | |
| 100145887 | ANTIOCH | IL | | 03/19/2024 | | 779 | | (48) | | | (48) | | 731 | 731 | | | |
| 100126647 | HAMMOND | LA | | 08/30/2023 | | 1,429 | | 26 | | | 26 | | 1,455 | 1,455 | | | |
| 100113774 | ROSCOMMON | MI | | 06/29/2023 | | 76 | | 6 | | | 6 | | 82 | 82 | | | |
| 100155444 | CORPUS CHRISTI | TX | | 06/18/2024 | | 158 | | (5) | | | (5) | | 153 | 153 | | | |
| 100113792 | DELTONA | FL | | 06/29/2023 | | 869 | | 32 | | | 32 | | 901 | 901 | | | |
| 100017372 | CAMDEN | NJ | | 04/26/2018 | | 520 | | (12) | | | (12) | | 508 | 508 | | | |
| 100126493 | HUMBLE | TX | | 08/30/2023 | | 580 | | (41) | | | (41) | | 539 | 539 | | | |
| 100114236 | HOUSTON | TX | | 06/29/2023 | | 256 | | 16 | | | 16 | | 272 | 272 | | | |
| 100126481 | DECATUR | GA | | 08/30/2023 | | 819 | | 16 | | | 16 | | 835 | 835 | | | |
| 100030035 | ELKHART | IN | | 12/20/2018 | | 674 | | 3 | | | 3 | | 677 | 677 | | | |
| 100011981 | PHILADELPHIA | PA | | 03/08/2017 | | 658 | | 31 | | | 31 | | 689 | 689 | | | |
| 100113762 | PHOENIX | AZ | | 06/29/2023 | | 63 | | 1 | | | 1 | | 64 | 64 | | | |
| 100112778 | CHICAGO | IL | | 06/29/2023 | | 356 | | 173 | | | 173 | | 529 | 529 | | | |
| 100042936 | SOMERS POINT | NJ | | 05/28/2020 | | 1,902 | | 78 | | | 78 | | 1,980 | 1,980 | | | |
| 100067949 | TWIN LAKE | MI | | 09/23/2021 | | 230 | | (12) | | | (12) | | 218 | 218 | | | |
| 100030468 | MABLETON | GA | | 12/20/2018 | | 602 | | (16) | | | (16) | | 586 | 586 | | | |
| 100145891 | SAINT PETERS | MO | | 03/19/2024 | | 677 | | (43) | | | (43) | | 634 | 634 | | | |
| 100030036 | FORT MADISON | IA | | 12/20/2018 | | 629 | | (12) | | | (12) | | 617 | 617 | | | |
| 100053876 | FLINT | MI | | 03/23/2021 | | 204 | | (15) | | | (15) | | 189 | 189 | | | |
| 100145985 | NORTH LAS VEGAS | NV | | 03/19/2024 | | 991 | | (62) | | | (62) | | 929 | 929 | | | |
| 100113101 | LITHONIA | GA | | 06/29/2023 | | 293 | | 162 | | | 162 | | 455 | 455 | | | |
| 100146102 | PALM BAY | FL | | 03/19/2024 | | 971 | | (61) | | | (61) | | 910 | 910 | | | |
| 100100903 | PLANO | IL | | 04/28/2023 | | 32,012 | | (136) | | | (136) | | 31,876 | 31,876 | | | |
| 100014897 | ROCKFORD | IL | | 11/21/2017 | | 1,272 | | 221 | | | 221 | | 1,493 | 1,493 | | | |
| 100102194 | JACKSONVILLE | FL | | 04/14/2023 | | 46,673 | | (131) | | | (131) | | 46,542 | 46,542 | | | |
| 100046612 | BOSSIER CITY | LA | | 11/25/2020 | | 95 | | 22 | | | 22 | | 117 | 117 | | | |
| 100155806 | TONEY | AL | | 06/18/2024 | | 1,313 | | (80) | | | (80) | | 1,233 | 1,233 | | | |
| 100026508 | MIAMI | FL | | 09/26/2018 | | 230 | | 754 | | | 754 | | 984 | 984 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112412 | TRENTON | NJ | | 06/29/2023 | | 828 | | 57 | | | 57 | | 885 | 885 | | | |
| 100126986 | HARTSVILLE | SC | | 08/30/2023 | | 387 | | 3 | | | 3 | | 390 | 390 | | | |
| 100146474 | HOLIDAY | FL | | 03/19/2024 | | 658 | | (42) | | | (42) | | 616 | 616 | | | |
| 100026473 | PATCHOGUE | NY | | 09/26/2018 | | 368 | | 1,404 | | | 1,404 | | 1,772 | 1,772 | | | |
| 100111396 | MONTGOMERY | AL | | 06/29/2023 | | 93 | | 7 | | | 7 | | 100 | 100 | | | |
| 100113094 | ADAIRSVILLE | GA | | 06/29/2023 | | 603 | | 59 | | | 59 | | 662 | 662 | | | |
| 100145888 | RIVIERA BEACH | FL | | 03/19/2024 | | 81 | | (1) | | | (1) | | 80 | 80 | | | |
| 100127025 | NORTH VERNON | IN | | 08/30/2023 | | 342 | | 16 | | | 16 | | 358 | 358 | | | |
| 100111014 | CORINTH | ME | | 06/29/2023 | | 828 | | 79 | | | 79 | | 907 | 907 | | | |
| 100146147 | JACKSONVILLE | FL | | 03/19/2024 | | 849 | | (54) | | | (54) | | 795 | 795 | | | |
| 100126551 | MILWAUKEE | WI | | 08/30/2023 | | 1,680 | | 1,476 | | | 1,476 | | 3,156 | 3,156 | | | |
| 100017165 | FLOWERY BRANCH | GA | | 04/26/2018 | | 231 | | 33 | | | 33 | | 264 | 264 | | | |
| 100111972 | KANNAPOLIS | NC | | 06/29/2023 | | 127 | | 30 | | | 30 | | 157 | 157 | | | |
| 100060338 | DUBUQUE | IA | | 06/01/2021 | | 359 | | 2 | | | 2 | | 361 | 361 | | | |
| 100155397 | VISALIA | CA | | 06/18/2024 | | 1,762 | | (107) | | | (107) | | 1,655 | 1,655 | | | |
| 100126781 | EL PASO | TX | | 08/30/2023 | | 720 | | 213 | | | 213 | | 933 | 933 | | | |
| 100126658 | BRADENTON | FL | | 08/30/2023 | | 631 | | 174 | | | 174 | | 805 | 805 | | | |
| 100112022 | COPPERAS COVE | TX | | 06/29/2023 | | 127 | | 7 | | | 7 | | 134 | 134 | | | |
| 100074559 | HAMMOND | IN | | 12/01/2021 | | 493 | | (15) | | | (15) | | 478 | 478 | | | |
| 100043702 | PULASKI | TN | | 08/13/2020 | | 463 | | (15) | | | (15) | | 448 | 448 | | | |
| 100065569 | NILES | OH | | 07/28/2021 | | 4,273 | | (110) | | | (110) | | 4,163 | 4,163 | | | |
| 100050035 | CALIFORNIA CITY | CA | | 11/20/2020 | | 473 | | (36) | | | (36) | | 437 | 437 | | | |
| 100043419 | JONESBORO | GA | | 08/13/2020 | | 1,089 | | (62) | | | (62) | | 1,027 | 1,027 | | | |
| 100146127 | MIDDLETOWN | DE | | 03/19/2024 | | 1,213 | | (76) | | | (76) | | 1,137 | 1,137 | | | |
| 100046297 | SAN ANTONIO | TX | | 11/25/2020 | | 222 | | (11) | | | (11) | | 211 | 211 | | | |
| 100017333 | LAKE ELSINORE | CA | | 04/26/2018 | | 792 | | (53) | | | (53) | | 739 | 739 | | | |
| 100066958 | ALBANY | GA | | 08/02/2021 | | 383 | | 4 | | | 4 | | 387 | 387 | | | |
| 100011130 | LEXINGTON | KY | | 12/23/2016 | | 851 | | (5) | | | (5) | | 846 | 846 | | | |
| 100064717 | MILWAUKEE | WI | | 07/14/2021 | | 250 | | (13) | | | (13) | | 237 | 237 | | | |
| 100111559 | MARLTON | NJ | | 06/29/2023 | | 542 | | 94 | | | 94 | | 636 | 636 | | | |
| 100074637 | VALENTINE | NE | | 12/01/2021 | | 307 | | (5) | | | (5) | | 302 | 302 | | | |
| 100127175 | MIAMI | FL | | 08/30/2023 | | 1,542 | | 287 | | | 287 | | 1,829 | 1,829 | | | |
| 100111271 | WEST LIBERTY | KY | | 06/29/2023 | | 145 | | 68 | | | 68 | | 213 | 213 | | | |
| 100061695 | CUDDY | PA | | 07/01/2021 | | 144 | | (1) | | | (1) | | 143 | 143 | | | |
| 100024848 | POTTSVILLE | PA | | 09/20/2018 | | 284 | | 45 | | | 45 | | 329 | 329 | | | |
| 100113737 | MOUNT CARMEL | PA | | 06/29/2023 | | 161 | | 126 | | | 126 | | 287 | 287 | | | |
| 100126539 | CONWAY | SC | | 08/30/2023 | | 2,328 | | 191 | | | 191 | | 2,519 | 2,519 | | | |
| 100010922 | WINTER HAVEN | FL | | 12/23/2016 | | 844 | | 150 | | | 150 | | 994 | 994 | | | |
| 100114377 | WINTER HAVEN | FL | | 06/29/2023 | | 91 | | 9 | | | 9 | | 100 | 100 | | | |
| 100053571 | GAFFNEY | SC | | 03/23/2021 | | 153 | | 6 | | | 6 | | 159 | 159 | | | |
| 100000563 | TOWN OF COLONIE | NY | | 09/27/2016 | | 757 | | 254 | | | 254 | | 1,011 | 1,011 | | | |
| 100074747 | ROME | NY | | 12/01/2021 | | 151 | | (1) | | | (1) | | 150 | 150 | | | |
| 100054853 | ALBUQUERQUE | NM | | 03/23/2021 | | 1,761 | | (304) | | | (304) | | 1,457 | 1,457 | | | |
| 100113408 | ALBANY | NY | | 06/29/2023 | | 155 | | 32 | | | 32 | | 187 | 187 | | | |
| 100112662 | PITTSBURGH | PA | | 06/29/2023 | | 96 | | 8 | | | 8 | | 104 | 104 | | | |
| 100113608 | MILWAUKEE | WI | | 06/29/2023 | | 149 | | 126 | | | 126 | | 275 | 275 | | | |
| 100111373 | KANSAS CITY | MO | | 06/29/2023 | | 571 | | 35 | | | 35 | | 606 | 606 | | | |
| 100053617 | WHITE OAK | PA | | 03/23/2021 | | 529 | | 23 | | | 23 | | 552 | 552 | | | |
| 100113026 | MUSKOGEE | OK | | 06/29/2023 | | 324 | | (25) | | | (25) | | 299 | 299 | | | |
| 100114056 | INVERNESS | FL | | 06/29/2023 | | 140 | | 15 | | | 15 | | 155 | 155 | | | |
| 100126747 | FILLMORE | NY | | 08/30/2023 | | 643 | | 129 | | | 129 | | 772 | 772 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054074 | STRUTHERS | OH | | 03/23/2021 | | 102 | | 15 | | | 15 | | 117 | 117 | | | |
| 100111157 | MEMPHIS | TN | | 06/29/2023 | | 800 | | 26 | | | 26 | | 826 | 826 | | | |
| 100110956 | WAXHAW | NC | | 06/29/2023 | | 217 | | 102 | | | 102 | | 319 | 319 | | | |
| 100043149 | NEBRASKA CITY | NE | | 05/28/2020 | | 430 | | | | | | | 430 | 430 | | | |
| 100054467 | N CHARLESTON | SC | | 03/23/2021 | | 2,143 | | 9 | | | 9 | | 2,152 | 2,152 | | | |
| 100012842 | HOUSTON | TX | | 05/25/2017 | | 1,022 | | 931 | | | 931 | | 1,953 | 1,953 | | | |
| 100114080 | SAN GABRIEL | CA | | 06/29/2023 | | 197 | | 64 | | | 64 | | 261 | 261 | | | |
| 100029111 | PINE BLUFF | AR | | 10/26/2018 | | 86 | | 122 | | | 122 | | 208 | 208 | | | |
| 100119312 | OCALA | FL | | 07/31/2023 | | 201,072 | | 1,942 | | | 1,942 | | 203,014 | 203,014 | | | |
| 100146329 | FAIRFAX | SC | | 03/19/2024 | | 1,298 | | (81) | | | (81) | | 1,217 | 1,217 | | | |
| 100111369 | DOYLESTOWN | PA | | 06/29/2023 | | 2,413 | | 12 | | | 12 | | 2,425 | 2,425 | | | |
| 100113121 | DALLAS | TX | | 06/29/2023 | | 766 | | 132 | | | 132 | | 898 | 898 | | | |
| 100126604 | MERRILLVILLE | IN | | 08/30/2023 | | 1,406 | | (16) | | | (16) | | 1,390 | 1,390 | | | |
| 100044880 | HOUSTON | TX | | 11/19/2020 | | 171 | | (9) | | | (9) | | 162 | 162 | | | |
| 100113116 | THE COLONY | TX | | 06/29/2023 | | 979 | | 85 | | | 85 | | 1,064 | 1,064 | | | |
| 100126508 | MONTGOMERY | AL | | 08/30/2023 | | 327 | | (33) | | | (33) | | 294 | 294 | | | |
| 100127203 | ELLIJAY | GA | | 08/30/2023 | | 315 | | 82 | | | 82 | | 397 | 397 | | | |
| 100010818 | INDIANAPOLIS | IN | | 12/23/2016 | | 669 | | 14 | | | 14 | | 683 | 683 | | | |
| 100112388 | LAFAYETTE | LA | | 06/29/2023 | | 184 | | 99 | | | 99 | | 283 | 283 | | | |
| 100066292 | ROCHESTER | IN | | 08/02/2021 | | 337 | | (7) | | | (7) | | 330 | 330 | | | |
| 100014622 | MIAMI | FL | | 09/27/2017 | | 856 | | 149 | | | 149 | | 1,005 | 1,005 | | | |
| 100062984 | ATHENS | TN | | 07/01/2021 | | 598 | | (9) | | | (9) | | 589 | 589 | | | |
| 100126742 | VICTORIA | TX | | 08/30/2023 | | 150 | | 60 | | | 60 | | 210 | 210 | | | |
| 100127017 | SPRINGFIELD | MA | | 08/30/2023 | | 902 | | 124 | | | 124 | | 1,026 | 1,026 | | | |
| 100146542 | MASCOTTE | FL | | 03/19/2024 | | 510 | | (32) | | | (32) | | 478 | 478 | | | |
| 100113229 | THORNVILLE | OH | | 06/29/2023 | | 97 | | 15 | | | 15 | | 112 | 112 | | | |
| 100053366 | SINKS GROVE | WV | | 03/23/2021 | | 823 | | 5 | | | 5 | | 828 | 828 | | | |
| 100054707 | PINEY VIEW | WV | | 03/23/2021 | | 27 | | (3) | | | (3) | | 24 | 24 | | | |
| 100045685 | KOKOMO | IN | | 11/25/2020 | | 188 | | 3 | | | 3 | | 191 | 191 | | | |
| 100155547 | RICHFIELD | OH | | 06/18/2024 | | 315 | | (26) | | | (26) | | 289 | 289 | | | |
| 100110950 | YELM | WA | | 06/29/2023 | | 2,095 | | 330 | | | 330 | | 2,425 | 2,425 | | | |
| 100113766 | WILLIAMSTOWN | NJ | | 06/29/2023 | | 87 | | 6 | | | 6 | | 93 | 93 | | | |
| 100062763 | LOUISVILLE | KY | | 07/01/2021 | | 348 | | (9) | | | (9) | | 339 | 339 | | | |
| 100110893 | GRIFTON | NC | | 06/29/2023 | | 862 | | (90) | | | (90) | | 772 | 772 | | | |
| 100000600 | MIAMI | FL | | 09/27/2016 | | 743 | | 6 | | | 6 | | 749 | 749 | | | |
| 100127296 | STOCKTON | CA | | 08/30/2023 | | 302 | | 183 | | | 183 | | 485 | 485 | | | |
| 100030081 | SYRACUSE | NY | | 12/20/2018 | | 749 | | (28) | | | (28) | | 721 | 721 | | | |
| 100110916 | MONTGOMERY | AL | | 06/29/2023 | | 1,777 | | 126 | | | 126 | | 1,903 | 1,903 | | | |
| 100054468 | PHILADELPHIA | PA | | 03/23/2021 | | 1,031 | | (334) | | | (334) | | 697 | 697 | | | |
| 100011405 | MEBANE | NC | | 12/23/2016 | | 1,827 | | 39 | | | 39 | | 1,866 | 1,866 | | | |
| 100111336 | KANNAPOLIS | NC | | 06/29/2023 | | 761 | | (11) | | | (11) | | 750 | 750 | | | |
| 100111768 | HOUSTON | TX | | 06/29/2023 | | 184 | | 108 | | | 108 | | 292 | 292 | | | |
| 100067192 | SAVANNAH | TN | | 08/02/2021 | | 132 | | 3 | | | 3 | | 135 | 135 | | | |
| 100126845 | FREEDOM | IN | | 08/30/2023 | | 425 | | 79 | | | 79 | | 504 | 504 | | | |
| 100155739 | PONTE VEDRA BEACH | FL | | 06/18/2024 | | 206,134 | | (4,456) | | | (4,456) | | 201,678 | 201,678 | | | |
| 100112650 | WINSTON SALEM | NC | | 06/29/2023 | | 87 | | 8 | | | 8 | | 95 | 95 | | | |
| 100114135 | MENOMINEE | MI | | 06/29/2023 | | 206 | | 6 | | | 6 | | 212 | 212 | | | |
| 100029737 | YOUNGSVILLE | PA | | 10/26/2018 | | 145 | | 52 | | | 52 | | 197 | 197 | | | |
| 100061123 | SAINT LOUIS | MO | | 06/01/2021 | | 762 | | 3 | | | 3 | | 765 | 765 | | | |
| 100112312 | LITTLE ROCK | AR | | 06/29/2023 | | 67 | | (1) | | | (1) | | 66 | 66 | | | |
| 100012423 | THOMASVILLE | NC | | 04/28/2017 | | 579 | | 102 | | | 102 | | 681 | 681 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100011039 | JACKSONVILLE | FL | | 12/23/2016 | | 808 | | 1 | | | 1 | | 809 | 809 | | | |
| 100113549 | STEGER | IL | | 06/29/2023 | | 100 | | 21 | | | 21 | | 121 | 121 | | | |
| 100113787 | STAFFORD | VA | | 06/29/2023 | | 179 | | 98 | | | 98 | | 277 | 277 | | | |
| 100114455 | HARTFORD CITY | IN | | 06/29/2023 | | 705 | | (19) | | | (19) | | 686 | 686 | | | |
| 100011445 | O FALLON | MO | | 12/23/2016 | | 472 | | 10 | | | 10 | | 482 | 482 | | | |
| 100114263 | MILANO | TX | | 06/29/2023 | | 1,033 | | 12 | | | 12 | | 1,045 | 1,045 | | | |
| 100112318 | BLOOMINGTON | IL | | 06/29/2023 | | 547 | | 35 | | | 35 | | 582 | 582 | | | |
| 100053704 | ROCHESTER | NY | | 03/23/2021 | | 68 | | (10) | | | (10) | | 58 | 58 | | | |
| 100113830 | KIRKLAND | WA | | 06/29/2023 | | 179 | | 81 | | | 81 | | 260 | 260 | | | |
| 100155676 | ST. PETERSBURG | FL | | 06/18/2024 | | 327 | | (27) | | | (27) | | 300 | 300 | | | |
| 100068767 | MUSKEGON | MI | | 09/01/2021 | | 490 | | (5) | | | (5) | | 485 | 485 | | | |
| 100055172 | MONTGOMERY | AL | | 03/23/2021 | | 93 | | (18) | | | (18) | | 75 | 75 | | | |
| 100111662 | BOGALUSA | LA | | 06/29/2023 | | 440 | | 82 | | | 82 | | 522 | 522 | | | |
| 100069766 | PHILADELPHIA | PA | | 09/01/2021 | | 273 | | 8 | | | 8 | | 281 | 281 | | | |
| 100055430 | DUBOIS | PA | | 03/23/2021 | | 645 | | (95) | | | (95) | | 550 | 550 | | | |
| 100136422 | SARASOTA | FL | | 11/20/2023 | | 4,932 | | 73 | | | 73 | | 5,005 | 5,005 | | | |
| 100126916 | BAKER | LA | | 08/30/2023 | | 47 | | 6 | | | 6 | | 53 | 53 | | | |
| 100114351 | WESTWEGO | LA | | 06/29/2023 | | 728 | | 38 | | | 38 | | 766 | 766 | | | |
| 100113647 | LAKE HAVASU CITY | AZ | | 06/29/2023 | | 507 | | 102 | | | 102 | | 609 | 609 | | | |
| 100112143 | JUSTIN | TX | | 06/29/2023 | | 265 | | 198 | | | 198 | | 463 | 463 | | | |
| 100113064 | STONE MOUNTAIN | GA | | 06/29/2023 | | 809 | | 128 | | | 128 | | 937 | 937 | | | |
| 100113488 | MC GEHEE | AR | | 06/29/2023 | | 51 | | | | | | | 51 | 51 | | | |
| 100113440 | MIAMI LAKES | FL | | 06/29/2023 | | 171 | | 68 | | | 68 | | 239 | 239 | | | |
| 100113738 | GRAND RAPIDS | MI | | 06/29/2023 | | 894 | | 70 | | | 70 | | 964 | 964 | | | |
| 100053942 | BROOKPORT | IL | | 03/23/2021 | | 373 | | (96) | | | (96) | | 277 | 277 | | | |
| 100111876 | SNEADS | FL | | 06/29/2023 | | 510 | | 12 | | | 12 | | 522 | 522 | | | |
| 100024439 | PONTIAC | MI | | 09/20/2018 | | 169 | | 33 | | | 33 | | 202 | 202 | | | |
| 100046075 | BEDFORD | IA | | 11/25/2020 | | 198 | | 38 | | | 38 | | 236 | 236 | | | |
| 100132568 | VALPARAISO | IN | | 11/03/2023 | | 117 | | 2 | | | 2 | | 119 | 119 | | | |
| 100113983 | FEDERAL WAY | WA | | 06/29/2023 | | 179 | | 104 | | | 104 | | 283 | 283 | | | |
| 100030002 | KATY | TX | | 12/20/2018 | | 948 | | 16 | | | 16 | | 964 | 964 | | | |
| 100054005 | GREENSBORO | PA | | 03/23/2021 | | 533 | | (113) | | | (113) | | 420 | 420 | | | |
| 100017178 | GREENVILLE | SC | | 04/26/2018 | | 154 | | 78 | | | 78 | | 232 | 232 | | | |
| 100114479 | BELLEFONTE | PA | | 06/29/2023 | | 1,600 | | (32) | | | (32) | | 1,568 | 1,568 | | | |
| 100111009 | WAPELLO | IA | | 06/29/2023 | | 603 | | (5) | | | (5) | | 598 | 598 | | | |
| 100112668 | MILWAUKEE | WI | | 06/29/2023 | | 53 | | 73 | | | 73 | | 126 | 126 | | | |
| 100112809 | FORT LAUDERDALE | FL | | 06/29/2023 | | 720 | | 31 | | | 31 | | 751 | 751 | | | |
| 100113987 | CHICAGO | IL | | 06/29/2023 | | 108 | | 109 | | | 109 | | 217 | 217 | | | |
| 100145976 | ORLANDO | FL | | 03/19/2024 | | 1,807 | | (115) | | | (115) | | 1,692 | 1,692 | | | |
| 100010773 | GENTRYVILLE | IN | | 12/23/2016 | | 770 | | (5) | | | (5) | | 765 | 765 | | | |
| 100111644 | WEST MEMPHIS | AR | | 06/29/2023 | | 653 | | 69 | | | 69 | | 722 | 722 | | | |
| 100111058 | MADISON | AL | | 06/29/2023 | | 632 | | 22 | | | 22 | | 654 | 654 | | | |
| 100054084 | ERIE | PA | | 03/23/2021 | | 281 | | (44) | | | (44) | | 237 | 237 | | | |
| 100146249 | BELLINGHAM | MA | | 03/19/2024 | | 1,122 | | (71) | | | (71) | | 1,051 | 1,051 | | | |
| 100111966 | MANDEVILLE | LA | | 06/29/2023 | | 2,540 | | 527 | | | 527 | | 3,067 | 3,067 | | | |
| 100060394 | NIXA | MO | | 06/01/2021 | | 278 | | 1 | | | 1 | | 279 | 279 | | | |
| 100111710 | READING | PA | | 06/29/2023 | | 109 | | 3 | | | 3 | | 112 | 112 | | | |
| 100012131 | CHARLOTTE | NC | | 03/08/2017 | | 552 | | 44 | | | 44 | | 596 | 596 | | | |
| 100113103 | FLORISSANT | MO | | 06/29/2023 | | 378 | | 179 | | | 179 | | 557 | 557 | | | |
| 100031316 | NORTH MIAMI BEACH | FL | | 03/29/2019 | | 128 | | 346 | | | 346 | | 474 | 474 | | | |
| 100076217 | FAYETTEVILLE | NC | | 01/07/2022 | | 4,453 | | (108) | | | (108) | | 4,345 | 4,345 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100030015 | DUNCANVILLE | TX | | 12/20/2018 | | 691 | | 33 | | | 33 | | 724 | 724 | | | |
| 100127277 | DAVENPORT | IA | | 08/30/2023 | | 152 | | 19 | | | 19 | | 171 | 171 | | | |
| 100126439 | ROCKY MOUNT | VA | | 08/30/2023 | | 78 | | 9 | | | 9 | | 87 | 87 | | | |
| 100055576 | NEWBERRY | MI | | 03/23/2021 | | 33 | | (9) | | | (9) | | 24 | 24 | | | |
| 100114392 | FORT WORTH | TX | | 06/29/2023 | | 65 | | 3 | | | 3 | | 68 | 68 | | | |
| 100126672 | IRVINGTON | NJ | | 08/30/2023 | | 1,495 | | (2) | | | (2) | | 1,493 | 1,493 | | | |
| 100043526 | BIRMINGHAM | AL | | 08/13/2020 | | 586 | | 12 | | | 12 | | 598 | 598 | | | |
| 100111728 | MEMPHIS | TN | | 06/29/2023 | | 622 | | 4 | | | 4 | | 626 | 626 | | | |
| 100126617 | GRAND RAPIDS | MI | | 08/30/2023 | | 720 | | 75 | | | 75 | | 795 | 795 | | | |
| 100046275 | ISHPEMING | MI | | 11/25/2020 | | 225 | | (4) | | | (4) | | 221 | 221 | | | |
| 100113619 | NORCROSS | GA | | 06/29/2023 | | 342 | | 192 | | | 192 | | 534 | 534 | | | |
| 100126535 | TOLEDO | OH | | 08/30/2023 | | 1,413 | | 206 | | | 206 | | 1,619 | 1,619 | | | |
| 100016600 | GLENARDEN | MD | | 04/10/2018 | | 4,848 | | 1 | | | 1 | | 4,849 | 4,849 | | | |
| 100126840 | BALTIMORE | MD | | 08/30/2023 | | 152 | | 131 | | | 131 | | 283 | 283 | | | |
| 100112081 | HAMMOND | IN | | 06/29/2023 | | 462 | | 143 | | | 143 | | 605 | 605 | | | |
| 100111207 | KATY | TX | | 06/29/2023 | | 1,251 | | 63 | | | 63 | | 1,314 | 1,314 | | | |
| 100114230 | WAPATO | WA | | 06/29/2023 | | 115 | | 13 | | | 13 | | 128 | 128 | | | |
| 100112456 | CINCINNATI | OH | | 06/29/2023 | | 142 | | 41 | | | 41 | | 183 | 183 | | | |
| 100112790 | EDGEWOOD | MD | | 06/29/2023 | | 648 | | 146 | | | 146 | | 794 | 794 | | | |
| 100049480 | LANSING | IL | | 11/20/2020 | | 954 | | 15 | | | 15 | | 969 | 969 | | | |
| 100062600 | ROCHESTER | NY | | 07/01/2021 | | 183 | | | | | | | 183 | 183 | | | |
| 100110973 | PITTSBURGH | PA | | 06/29/2023 | | 1,062 | | 10 | | | 10 | | 1,072 | 1,072 | | | |
| 100113663 | ROCHESTER | NY | | 06/29/2023 | | 516 | | 3 | | | 3 | | 519 | 519 | | | |
| 100112379 | PHILADELPHIA | PA | | 06/29/2023 | | 83 | | 10 | | | 10 | | 93 | 93 | | | |
| 100017158 | IRON STATION | NC | | 04/26/2018 | | 145 | | 43 | | | 43 | | 188 | 188 | | | |
| 100029496 | PORT RICHEY | FL | | 10/26/2018 | | 411 | | 126 | | | 126 | | 537 | 537 | | | |
| 100053614 | ELMORE | OH | | 03/23/2021 | | 1,844 | | 226 | | | 226 | | 2,070 | 2,070 | | | |
| 100114152 | KINSALE | VA | | 06/29/2023 | | 818 | | 22 | | | 22 | | 840 | 840 | | | |
| 100114444 | LAFAYETTE | LA | | 06/29/2023 | | 176 | | 8 | | | 8 | | 184 | 184 | | | |
| 100126611 | CHICAGO | IL | | 08/30/2023 | | 512 | | (12) | | | (12) | | 500 | 500 | | | |
| 100126710 | NORTH FORT MYERS | FL | | 08/30/2023 | | 219 | | 22 | | | 22 | | 241 | 241 | | | |
| 100076865 | WASHINGTON | DC | | 01/03/2022 | | 522 | | (7) | | | (7) | | 515 | 515 | | | |
| 100043431 | BALL | LA | | 08/13/2020 | | 928 | | (46) | | | (46) | | 882 | 882 | | | |
| 100055407 | LOUISVILLE | KY | | 03/23/2021 | | 288 | | (26) | | | (26) | | 262 | 262 | | | |
| 100043834 | HARLINGEN | TX | | 08/19/2020 | | 796 | | 43 | | | 43 | | 839 | 839 | | | |
| 100111273 | KALAMAZOO | MI | | 06/29/2023 | | 446 | | (23) | | | (23) | | 423 | 423 | | | |
| 100030504 | WICHITA | KS | | 12/20/2018 | | 676 | | 24 | | | 24 | | 700 | 700 | | | |
| 100111657 | SAINT LOUIS | MO | | 06/29/2023 | | 89 | | 15 | | | 15 | | 104 | 104 | | | |
| 100064046 | COVE CITY | NC | | 07/01/2021 | | 561 | | 1 | | | 1 | | 562 | 562 | | | |
| 100012876 | MIRAMAR | FL | | 05/25/2017 | | 491 | | 531 | | | 531 | | 1,022 | 1,022 | | | |
| 100046908 | DODGE CITY | KS | | 11/20/2020 | | 1,018 | | (140) | | | (140) | | 878 | 878 | | | |
| 100113290 | AURORA | IL | | 06/29/2023 | | 668 | | 46 | | | 46 | | 714 | 714 | | | |
| 100112096 | HOUSTON | TX | | 06/29/2023 | | 530 | | (3) | | | (3) | | 527 | 527 | | | |
| 100114010 | LOXAHATCHEE | FL | | 06/29/2023 | | 1,707 | | 322 | | | 322 | | 2,029 | 2,029 | | | |
| 100112695 | ST PETERS | MO | | 06/29/2023 | | 213 | | 63 | | | 63 | | 276 | 276 | | | |
| 100113923 | ATLANTA | GA | | 06/29/2023 | | 676 | | 145 | | | 145 | | 821 | 821 | | | |
| 100111580 | STRATFORD | CT | | 06/29/2023 | | 174 | | 108 | | | 108 | | 282 | 282 | | | |
| 100114274 | LOUISVILLE | KY | | 06/29/2023 | | 381 | | 12 | | | 12 | | 393 | 393 | | | |
| 100112551 | CLEVELAND | OH | | 06/29/2023 | | 730 | | 129 | | | 129 | | 859 | 859 | | | |
| 100112555 | TARBORO | NC | | 06/29/2023 | | 117 | | 70 | | | 70 | | 187 | 187 | | | |
| 100012406 | HOWELL | MI | | 04/28/2017 | | 2,864 | | 50 | | | 50 | | 2,914 | 2,914 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100146273 | NEWTON | KS | | 03/19/2024 | | 356 | | (22) | | | (22) | | 334 | 334 | | | |
| 100061428 | ANSONVILLE | NC | | 06/01/2021 | | 201 | | 1 | | | 1 | | 202 | 202 | | | |
| 100126614 | BALTIMORE | MD | | 08/30/2023 | | 1,024 | | (51) | | | (51) | | 973 | 973 | | | |
| 100112813 | PELL CITY | AL | | 06/29/2023 | | 115 | | 5 | | | 5 | | 120 | 120 | | | |
| 100126965 | SAINT LOUIS | MO | | 08/30/2023 | | 64 | | 3 | | | 3 | | 67 | 67 | | | |
| 100110357 | GARLAND | TX | | 06/30/2023 | | 4,076 | | (10) | | | (10) | | 4,066 | 4,066 | | | |
| 100127315 | DECATUR | GA | | 08/30/2023 | | 940 | | 79 | | | 79 | | 1,019 | 1,019 | | | |
| 100114001 | MOUNT MORRIS | MI | | 06/29/2023 | | 866 | | 144 | | | 144 | | 1,010 | 1,010 | | | |
| 100113521 | AIKEN | SC | | 06/29/2023 | | 72 | | 21 | | | 21 | | 93 | 93 | | | |
| 100091975 | STOCKTON | CA | | 02/07/2023 | | 6,460 | | (81) | | | (81) | | 6,379 | 6,379 | | | |
| 100111804 | LITHONIA | GA | | 06/29/2023 | | 241 | | 149 | | | 149 | | 390 | 390 | | | |
| 100070198 | CLEVELAND | OH | | 09/01/2021 | | 346 | | 15 | | | 15 | | 361 | 361 | | | |
| 100014390 | SMITHFIELD | NC | | 09/27/2017 | | 475 | | 68 | | | 68 | | 543 | 543 | | | |
| 100111038 | LITHONIA | GA | | 06/29/2023 | | 811 | | 38 | | | 38 | | 849 | 849 | | | |
| 100111653 | MACON | GA | | 06/29/2023 | | 73 | | 8 | | | 8 | | 81 | 81 | | | |
| 100012402 | SYCAMORE | IL | | 04/28/2017 | | 434 | | 64 | | | 64 | | 498 | 498 | | | |
| 100055478 | PHILADELPHIA | PA | | 03/23/2021 | | 182 | | (10) | | | (10) | | 172 | 172 | | | |
| 100043945 | CHINA GROVE | NC | | 08/19/2020 | | 596 | | (40) | | | (40) | | 556 | 556 | | | |
| 100055244 | CLYDE | KS | | 03/23/2021 | | 62 | | (10) | | | (10) | | 52 | 52 | | | |
| 100126816 | BREWERTON | NY | | 08/30/2023 | | 216 | | 275 | | | 275 | | 491 | 491 | | | |
| 100087323 | SAINT PETERSBURG | FL | | 10/25/2022 | | 6,707 | | 233 | | | 233 | | 6,940 | 6,940 | | | |
| 100077334 | NORFOLK | VA | | 01/03/2022 | | 240 | | (3) | | | (3) | | 237 | 237 | | | |
| 100113268 | BENTON | AR | | 06/29/2023 | | 728 | | 14 | | | 14 | | 742 | 742 | | | |
| 100110837 | MATTOON | IL | | 06/29/2023 | | 163 | | 94 | | | 94 | | 257 | 257 | | | |
| 100112049 | PHILADELPHIA | PA | | 06/29/2023 | | 439 | | 138 | | | 138 | | 577 | 577 | | | |
| 100126624 | BRUNSWICK | OH | | 08/30/2023 | | 2,116 | | 116 | | | 116 | | 2,232 | 2,232 | | | |
| 100111890 | SOLDIERS GROVE | WI | | 06/29/2023 | | 1,367 | | 190 | | | 190 | | 1,557 | 1,557 | | | |
| 100112590 | CUMBERLAND | MD | | 06/29/2023 | | 99 | | 5 | | | 5 | | 104 | 104 | | | |
| 100044223 | EAST CHICAGO | IN | | 08/19/2020 | | 1,617 | | 102 | | | 102 | | 1,719 | 1,719 | | | |
| 100127202 | DECATUR | GA | | 08/30/2023 | | 515 | | (11) | | | (11) | | 504 | 504 | | | |
| 100111864 | PHOENIX | AZ | | 06/29/2023 | | 2,343 | | 44 | | | 44 | | 2,387 | 2,387 | | | |
| 100113008 | EUCLID | OH | | 06/29/2023 | | 142 | | 96 | | | 96 | | 238 | 238 | | | |
| 100053541 | BUFFALO | NY | | 03/23/2021 | | 88 | | (14) | | | (14) | | 74 | 74 | | | |
| 100111138 | RIGBY | ID | | 06/29/2023 | | 660 | | 54 | | | 54 | | 714 | 714 | | | |
| 100112752 | CHARLESTON | SC | | 06/29/2023 | | 1,634 | | 106 | | | 106 | | 1,740 | 1,740 | | | |
| 100112960 | BLUE ISLAND | IL | | 06/29/2023 | | 799 | | 272 | | | 272 | | 1,071 | 1,071 | | | |
| 100025713 | PEMBROKE PINES | FL | | 09/20/2018 | | 3,692 | | 888 | | | 888 | | 4,580 | 4,580 | | | |
| 100055249 | SCOTTSBURG | IN | | 03/23/2021 | | 136 | | 8 | | | 8 | | 144 | 144 | | | |
| 100046859 | MCDONOUGH | GA | | 11/20/2020 | | 274 | | (19) | | | (19) | | 255 | 255 | | | |
| 100113281 | LIMERICK | PA | | 06/29/2023 | | 7,395 | | 399 | | | 399 | | 7,794 | 7,794 | | | |
| 100012110 | SELMA | IN | | 03/08/2017 | | 916 | | 61 | | | 61 | | 977 | 977 | | | |
| 100054695 | NEW IBERIA | LA | | 03/23/2021 | | 368 | | 88 | | | 88 | | 456 | 456 | | | |
| 100045725 | DILLON | SC | | 11/25/2020 | | 417 | | 83 | | | 83 | | 500 | 500 | | | |
| 100047365 | HENDERSON | NV | | 11/20/2020 | | 1,163 | | (64) | | | (64) | | 1,099 | 1,099 | | | |
| 100046809 | CLEVELAND | OH | | 11/20/2020 | | 185 | | (56) | | | (56) | | 129 | 129 | | | |
| 100113812 | LAKEWOOD | OH | | 06/29/2023 | | 342 | | 223 | | | 223 | | 565 | 565 | | | |
| 100113177 | ORLANDO | FL | | 06/29/2023 | | 1,304 | | (24) | | | (24) | | 1,280 | 1,280 | | | |
| 100126740 | SAINT STEPHEN | SC | | 08/30/2023 | | 384 | | 57 | | | 57 | | 441 | 441 | | | |
| 100030561 | GASTONIA | NC | | 12/20/2018 | | 1,981 | | 45 | | | 45 | | 2,026 | 2,026 | | | |
| 100031177 | BRADENTON | FL | | 03/29/2019 | | 801 | | 31 | | | 31 | | 832 | 832 | | | |
| 100017094 | COMMERCE CITY | CO | | 04/26/2018 | | 1,780 | | (5) | | | (5) | | 1,775 | 1,775 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111939 | JACKSONVILLE | FL | | 06/29/2023 | | 905 | | 111 | | | 111 | | 1,016 | 1,016 | | | |
| 100111171 | ELYRIA | OH | | 06/29/2023 | | 208 | | 102 | | | 102 | | 310 | 310 | | | |
| 100138943 | MONTICELLO | FL | | 12/21/2023 | | 640 | | 115 | | | 115 | | 755 | 755 | | | |
| 100111024 | TAYLOR | MI | | 06/29/2023 | | 1,447 | | (4) | | | (4) | | 1,443 | 1,443 | | | |
| 100053981 | BOONE | IA | | 03/23/2021 | | 665 | | (29) | | | (29) | | 636 | 636 | | | |
| 100126476 | THONOTOSASSA | FL | | 08/30/2023 | | 361 | | 103 | | | 103 | | 464 | 464 | | | |
| 100111566 | JACKSONVILLE | NC | | 06/29/2023 | | 912 | | 48 | | | 48 | | 960 | 960 | | | |
| 100112183 | QUINCY | FL | | 06/29/2023 | | 355 | | 118 | | | 118 | | 473 | 473 | | | |
| 100110845 | BOAZ | AL | | 06/29/2023 | | 843 | | (45) | | | (45) | | 798 | 798 | | | |
| 100055170 | MOBILE | AL | | 03/23/2021 | | 847 | | (75) | | | (75) | | 772 | 772 | | | |
| 100127173 | DELHI | CA | | 08/30/2023 | | 1,089 | | 29 | | | 29 | | 1,118 | 1,118 | | | |
| 100078904 | AUGUSTA | GA | | 02/24/2022 | | 314 | | 2 | | | 2 | | 316 | 316 | | | |
| 100054482 | MILWAUKEE | WI | | 03/23/2021 | | 711 | | 40 | | | 40 | | 751 | 751 | | | |
| 100030499 | HOUSTON | TX | | 12/20/2018 | | 756 | | 31 | | | 31 | | 787 | 787 | | | |
| 100028004 | WHITMAN | MA | | 10/26/2018 | | 1,211 | | 228 | | | 228 | | 1,439 | 1,439 | | | |
| 100000532 | TAMPA | FL | | 09/27/2016 | | 729 | | 329 | | | 329 | | 1,058 | 1,058 | | | |
| 100118056 | INDEPENDENCE | MO | | 07/20/2023 | | 191 | | 37 | | | 37 | | 228 | 228 | | | |
| 100044410 | TULSA | OK | | 11/19/2020 | | 236 | | 6 | | | 6 | | 242 | 242 | | | |
| 100126522 | VALLEY | AL | | 08/30/2023 | | 876 | | 59 | | | 59 | | 935 | 935 | | | |
| 100063502 | VIENNA | GA | | 07/01/2021 | | 258 | | (4) | | | (4) | | 254 | 254 | | | |
| 100147064 | VERSAILLES | KY | | 03/27/2024 | | 259 | | (3) | | | (3) | | 256 | 256 | | | |
| 100112983 | BALTIMORE | MD | | 06/29/2023 | | 977 | | 253 | | | 253 | | 1,230 | 1,230 | | | |
| 100111108 | CHERRY CREEK | NY | | 06/29/2023 | | 920 | | 27 | | | 27 | | 947 | 947 | | | |
| 100010861 | KERNERSVILLE | NC | | 12/23/2016 | | 962 | | 83 | | | 83 | | 1,045 | 1,045 | | | |
| 100070844 | JACKSONVILLE | FL | | 10/01/2021 | | 234 | | (3) | | | (3) | | 231 | 231 | | | |
| 100111851 | LINCOLN PARK | MI | | 06/29/2023 | | 55 | | 33 | | | 33 | | 88 | 88 | | | |
| 100053796 | TOPEKA | KS | | 03/23/2021 | | 277 | | (33) | | | (33) | | 244 | 244 | | | |
| 100113304 | MANNINGTON | WV | | 06/29/2023 | | 362 | | (13) | | | (13) | | 349 | 349 | | | |
| 100076930 | MIAMI | FL | | 01/03/2022 | | 4,424 | | (88) | | | (88) | | 4,336 | 4,336 | | | |
| 100113733 | MINNEAPOLIS | MN | | 06/29/2023 | | 805 | | 51 | | | 51 | | 856 | 856 | | | |
| 100061827 | CAMDEN | NY | | 07/01/2021 | | 302 | | (7) | | | (7) | | 295 | 295 | | | |
| 100011545 | EUSTIS | FL | | 03/08/2017 | | 656 | | 118 | | | 118 | | 774 | 774 | | | |
| 100063040 | MADERA | PA | | 07/01/2021 | | 320 | | (2) | | | (2) | | 318 | 318 | | | |
| 100049522 | GRAND RAPIDS | MI | | 11/20/2020 | | 599 | | (83) | | | (83) | | 516 | 516 | | | |
| 100054067 | BENNETTSVILLE | SC | | 03/23/2021 | | 1,157 | | (87) | | | (87) | | 1,070 | 1,070 | | | |
| 100025286 | PORT RICHEY | FL | | 09/20/2018 | | 282 | | 387 | | | 387 | | 669 | 669 | | | |
| 100126666 | CHICAGO | IL | | 08/30/2023 | | 1,545 | | (47) | | | (47) | | 1,498 | 1,498 | | | |
| 100118052 | BELOIT | WI | | 07/20/2023 | | 201 | | 44 | | | 44 | | 245 | 245 | | | |
| 100043051 | MONROE | NC | | 05/28/2020 | | 465 | | 24 | | | 24 | | 489 | 489 | | | |
| 100055413 | SAINT LOUIS | MO | | 03/23/2021 | | 116 | | 27 | | | 27 | | 143 | 143 | | | |
| 100028764 | WATERFORD TWP | MI | | 10/26/2018 | | 159 | | 53 | | | 53 | | 212 | 212 | | | |
| 100053429 | MUSKEGON | MI | | 03/23/2021 | | 870 | | (2) | | | (2) | | 868 | 868 | | | |
| 100113883 | ATLANTA | GA | | 06/29/2023 | | 164 | | 109 | | | 109 | | 273 | 273 | | | |
| 100045914 | ROGERS | AR | | 11/25/2020 | | 573 | | (25) | | | (25) | | 548 | 548 | | | |
| 100043102 | CARLISLE | PA | | 05/28/2020 | | 984 | | 21 | | | 21 | | 1,005 | 1,005 | | | |
| 100043713 | FORT WORTH | TX | | 08/13/2020 | | 412 | | (22) | | | (22) | | 390 | 390 | | | |
| 100084629 | LYONS | IL | | 08/02/2022 | | 7,385 | | 85 | | | 85 | | 7,470 | 7,470 | | | |
| 100112294 | MILWAUKEE | WI | | 06/29/2023 | | 535 | | 30 | | | 30 | | 565 | 565 | | | |
| 100146057 | MECHANICSBURG | PA | | 03/19/2024 | | 1,059 | | (67) | | | (67) | | 992 | 992 | | | |
| 100029938 | PEARLAND | TX | | 12/20/2018 | | 759 | | 12 | | | 12 | | 771 | 771 | | | |
| 100111018 | PHOENIX | AZ | | 06/29/2023 | | 864 | | 26 | | | 26 | | 890 | 890 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100024327 | KINGSBURG | CA | | 09/20/2018 | | 2,656 | | (29) | | | (29) | | 2,627 | 2,627 | | | |
| 100055670 | PARKS | AR | | 03/23/2021 | | 545 | | (33) | | | (33) | | 512 | 512 | | | |
| 100017208 | BENSON | AZ | | 04/26/2018 | | 736 | | 37 | | | 37 | | 773 | 773 | | | |
| 100127237 | MARIETTA | GA | | 08/30/2023 | | 399 | | 35 | | | 35 | | 434 | 434 | | | |
| 100127018 | SAN ANTONIO | TX | | 08/30/2023 | | 268 | | 121 | | | 121 | | 389 | 389 | | | |
| 100043002 | ORLANDO | FL | | 05/28/2020 | | 1,235 | | 1 | | | 1 | | 1,236 | 1,236 | | | |
| 100055293 | EL PASO | TX | | 03/23/2021 | | 1,042 | | (152) | | | (152) | | 890 | 890 | | | |
| 100126506 | CRAWFORDSVILLE | IN | | 08/30/2023 | | 558 | | (33) | | | (33) | | 525 | 525 | | | |
| 100054013 | COSHOCTON | OH | | 03/23/2021 | | 70 | | 8 | | | 8 | | 78 | 78 | | | |
| 100112626 | MONTROSE | MI | | 06/29/2023 | | 567 | | 24 | | | 24 | | 591 | 591 | | | |
| 100114105 | BONDUEL | WI | | 06/29/2023 | | 404 | | 14 | | | 14 | | 418 | 418 | | | |
| 100113984 | COUNCIL | ID | | 06/29/2023 | | 1,169 | | 38 | | | 38 | | 1,207 | 1,207 | | | |
| 100049644 | MIDLAND | TX | | 11/20/2020 | | 157 | | (31) | | | (31) | | 126 | 126 | | | |
| 100055453 | BOSSIER CITY | LA | | 03/23/2021 | | 939 | | (52) | | | (52) | | 887 | 887 | | | |
| 100113701 | BRADENTON | FL | | 06/29/2023 | | 259 | | 93 | | | 93 | | 352 | 352 | | | |
| 100112847 | WILKES BARRE | PA | | 06/29/2023 | | 457 | | (32) | | | (32) | | 425 | 425 | | | |
| 100017116 | EXETER | CA | | 04/26/2018 | | 1,188 | | 45 | | | 45 | | 1,233 | 1,233 | | | |
| 100126977 | KATY | TX | | 08/30/2023 | | 1,164 | | 84 | | | 84 | | 1,248 | 1,248 | | | |
| 100114410 | KAUKAUNA | WI | | 06/29/2023 | | 255 | | 19 | | | 19 | | 274 | 274 | | | |
| 100126625 | HUBER HEIGHTS | OH | | 08/30/2023 | | 1,657 | | 185 | | | 185 | | 1,842 | 1,842 | | | |
| 100011243 | HOUSTON | TX | | 12/23/2016 | | 1,171 | | 18 | | | 18 | | 1,189 | 1,189 | | | |
| 100111620 | COVINGTON | KY | | 06/29/2023 | | 151 | | 64 | | | 64 | | 215 | 215 | | | |
| 100112465 | MONTGOMERY | AL | | 06/29/2023 | | 670 | | 109 | | | 109 | | 779 | 779 | | | |
| 100109737 | DALLAS | TX | | 06/16/2023 | | 86,703 | | (1,232) | | | (1,232) | | 85,471 | 85,471 | | | |
| 100126991 | KANSAS CITY | KS | | 08/30/2023 | | 64 | | 15 | | | 15 | | 79 | 79 | | | |
| 100114059 | FAIRFIELD | ID | | 06/29/2023 | | 861 | | 37 | | | 37 | | 898 | 898 | | | |
| 100047329 | NORTH PORT | FL | | 11/20/2020 | | 1,085 | | (67) | | | (67) | | 1,018 | 1,018 | | | |
| 100127116 | DESMOINES | IA | | 08/30/2023 | | 519 | | 19 | | | 19 | | 538 | 538 | | | |
| 100114098 | MADISON | WI | | 06/29/2023 | | 638 | | 78 | | | 78 | | 716 | 716 | | | |
| 100112366 | MERCER | PA | | 06/29/2023 | | 274 | | 15 | | | 15 | | 289 | 289 | | | |
| 100017085 | NEWTONSVILLE | OH | | 04/26/2018 | | 626 | | (24) | | | (24) | | 602 | 602 | | | |
| 100061273 | READING | PA | | 06/01/2021 | | 394 | | 2 | | | 2 | | 396 | 396 | | | |
| 100047444 | TOLEDO | OH | | 11/20/2020 | | 888 | | (86) | | | (86) | | 802 | 802 | | | |
| 100114084 | TUCKER | GA | | 06/29/2023 | | 212 | | 126 | | | 126 | | 338 | 338 | | | |
| 100055226 | JACKSON | TN | | 03/23/2021 | | 386 | | (1) | | | (1) | | 385 | 385 | | | |
| 100154877 | DETROIT | MI | | 07/19/2024 | | 71 | | | | | | | 71 | 71 | | | |
| 100155634 | DELAND | FL | | 06/18/2024 | | 10,179 | | (788) | | | (788) | | 9,391 | 9,391 | | | |
| 100111619 | TRENTON | NJ | | 06/29/2023 | | 128 | | 137 | | | 137 | | 265 | 265 | | | |
| 100028003 | CHICAGO HEIGHTS | IL | | 10/26/2018 | | 196 | | 214 | | | 214 | | 410 | 410 | | | |
| 100113653 | PINE BLUFF | AR | | 06/29/2023 | | 419 | | 48 | | | 48 | | 467 | 467 | | | |
| 100111739 | ARGYLE | NY | | 06/29/2023 | | 1,091 | | 51 | | | 51 | | 1,142 | 1,142 | | | |
| 100126787 | LIGONIER | IN | | 08/30/2023 | | 433 | | 19 | | | 19 | | 452 | 452 | | | |
| 100017656 | CLEVELAND | OH | | 04/26/2018 | | 1,311 | | (62) | | | (62) | | 1,249 | 1,249 | | | |
| 100045965 | KEYSTONE HEIGHTS | FL | | 11/25/2020 | | 1,848 | | 383 | | | 383 | | 2,231 | 2,231 | | | |
| 100045579 | ROSEBUSH | MI | | 11/25/2020 | | 488 | | 27 | | | 27 | | 515 | 515 | | | |
| 100111891 | SULPHUR | LA | | 06/29/2023 | | 125 | | 31 | | | 31 | | 156 | 156 | | | |
| 100111994 | ATLANTA | GA | | 06/29/2023 | | 813 | | 145 | | | 145 | | 958 | 958 | | | |
| 100112930 | MIDWEST CITY | OK | | 06/29/2023 | | 610 | | (10) | | | (10) | | 600 | 600 | | | |
| 100111814 | WASHINGTON | IN | | 06/29/2023 | | 823 | | 6 | | | 6 | | 829 | 829 | | | |
| 100053794 | ROSWELL | NM | | 03/23/2021 | | 124 | | (33) | | | (33) | | 91 | 91 | | | |
| 100055636 | MONTGOMERY | AL | | 03/23/2021 | | 944 | | (117) | | | (117) | | 827 | 827 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112726 | MARIETTA | GA | | 06/29/2023 | | 1,460 | | 200 | | | 200 | | 1,660 | 1,660 | | | |
| 100047877 | GRAND RAPIDS | MI | | 11/20/2020 | | 1,051 | | (40) | | | (40) | | 1,011 | 1,011 | | | |
| 100111950 | LITHONIA | GA | | 06/29/2023 | | 739 | | 43 | | | 43 | | 782 | 782 | | | |
| 100127359 | SOMERSET | NJ | | 08/30/2023 | | 168 | | 98 | | | 98 | | 266 | 266 | | | |
| 100113158 | NORTH MIAMI BEACH | FL | | 06/29/2023 | | 1,680 | | 44 | | | 44 | | 1,724 | 1,724 | | | |
| 100114107 | POUND | WI | | 06/29/2023 | | 157 | | 46 | | | 46 | | 203 | 203 | | | |
| 100138930 | NEW CASTLE | PA | | 12/21/2023 | | 603 | | (35) | | | (35) | | 568 | 568 | | | |
| 100111955 | MARSHALL | MO | | 06/29/2023 | | 2,384 | | 94 | | | 94 | | 2,478 | 2,478 | | | |
| 100155673 | SARATOGA SPRINGS | UT | | 06/18/2024 | | 677 | | (54) | | | (54) | | 623 | 623 | | | |
| 100126667 | MADISON | OH | | 08/30/2023 | | 231 | | 65 | | | 65 | | 296 | 296 | | | |
| 100113468 | PORTAGE | PA | | 06/29/2023 | | 432 | | 99 | | | 99 | | 531 | 531 | | | |
| 100028106 | ASHTABULA | OH | | 10/26/2018 | | 1,026 | | 79 | | | 79 | | 1,105 | 1,105 | | | |
| 100027927 | MEMPHIS | TN | | 10/26/2018 | | 363 | | 222 | | | 222 | | 585 | 585 | | | |
| 100012651 | STERLING HEIGHTS | MI | | 05/25/2017 | | 683 | | 679 | | | 679 | | 1,362 | 1,362 | | | |
| 100111162 | HONESDALE | PA | | 06/29/2023 | | 199 | | 49 | | | 49 | | 248 | 248 | | | |
| 100061112 | WAYCROSS | GA | | 06/01/2021 | | 197 | | 1 | | | 1 | | 198 | 198 | | | |
| 100110929 | SANGER | CA | | 06/29/2023 | | 1,448 | | (3) | | | (3) | | 1,445 | 1,445 | | | |
| 100136376 | BELMONT | NC | | 11/20/2023 | | 4,580 | | 59 | | | 59 | | 4,639 | 4,639 | | | |
| 100126593 | BELLEVILLE | IL | | 08/30/2023 | | 217 | | 64 | | | 64 | | 281 | 281 | | | |
| 100012478 | BENSON | AZ | | 04/28/2017 | | 603 | | 45 | | | 45 | | 648 | 648 | | | |
| 100114373 | COUNTRY CLUB HILLS | IL | | 06/29/2023 | | 167 | | 192 | | | 192 | | 359 | 359 | | | |
| 100053801 | LAREDO | TX | | 03/23/2021 | | 102 | | (41) | | | (41) | | 61 | 61 | | | |
| 100111027 | DETROIT | MI | | 06/29/2023 | | 136 | | 11 | | | 11 | | 147 | 147 | | | |
| 100111276 | TROY | AL | | 06/29/2023 | | 1,090 | | (20) | | | (20) | | 1,070 | 1,070 | | | |
| 100054790 | TARBORO | NC | | 03/23/2021 | | 574 | | (52) | | | (52) | | 522 | 522 | | | |
| 100110880 | SAINTLOUIS | MO | | 06/29/2023 | | 408 | | (8) | | | (8) | | 400 | 400 | | | |
| 100126871 | HILLSBORO | OH | | 08/30/2023 | | 1,302 | | 30 | | | 30 | | 1,332 | 1,332 | | | |
| 100000246 | TIPP CITY | OH | | 09/27/2016 | | 1,304 | | 79 | | | 79 | | 1,383 | 1,383 | | | |
| 100111321 | OCALA | FL | | 06/29/2023 | | 574 | | 7 | | | 7 | | 581 | 581 | | | |
| 100010826 | WATERBURY | CT | | 12/23/2016 | | 645 | | 186 | | | 186 | | 831 | 831 | | | |
| 100126622 | ROCHESTER | NY | | 08/30/2023 | | 20 | | 4 | | | 4 | | 24 | 24 | | | |
| 100111962 | HANOVER | PA | | 06/29/2023 | | 1,064 | | 132 | | | 132 | | 1,196 | 1,196 | | | |
| 100113190 | WESTON | FL | | 06/29/2023 | | 1,068 | | 29 | | | 29 | | 1,097 | 1,097 | | | |
| 100014560 | HAINES CITY | FL | | 09/27/2017 | | 1,116 | | 186 | | | 186 | | 1,302 | 1,302 | | | |
| 100047485 | PEN ARGYL | PA | | 11/20/2020 | | 399 | | (50) | | | (50) | | 349 | 349 | | | |
| 100012206 | RIVERVIEW | FL | | 03/08/2017 | | 345 | | 37 | | | 37 | | 382 | 382 | | | |
| 100126930 | HARPER WOODS | MI | | 08/30/2023 | | 219 | | 73 | | | 73 | | 292 | 292 | | | |
| 100017449 | DEERFIELD BEACH | FL | | 04/26/2018 | | 287 | | 1 | | | 1 | | 288 | 288 | | | |
| 100112368 | WEST HELENA | AR | | 06/29/2023 | | 519 | | 32 | | | 32 | | 551 | 551 | | | |
| 100045656 | KANSAS CITY | MO | | 11/25/2020 | | 397 | | (42) | | | (42) | | 355 | 355 | | | |
| 100114225 | SAINT LOUIS | MO | | 06/29/2023 | | 124 | | 42 | | | 42 | | 166 | 166 | | | |
| 100110992 | FRANKLIN | KY | | 06/29/2023 | | 658 | | 43 | | | 43 | | 701 | 701 | | | |
| 100126908 | MABLETON | GA | | 08/30/2023 | | 185 | | 92 | | | 92 | | 277 | 277 | | | |
| 100112947 | CLEVELAND | OK | | 06/29/2023 | | 455 | | 15 | | | 15 | | 470 | 470 | | | |
| 100112530 | NORTH MIAMI BEACH | FL | | 06/29/2023 | | 1,555 | | 92 | | | 92 | | 1,647 | 1,647 | | | |
| 100138995 | ELYRIA | OH | | 12/21/2023 | | 162 | | 2 | | | 2 | | 164 | 164 | | | |
| 100011844 | BALTIMORE | MD | | 03/08/2017 | | 82 | | 36 | | | 36 | | 118 | 118 | | | |
| 100053445 | DETROIT | MI | | 03/23/2021 | | 1,154 | | 9 | | | 9 | | 1,163 | 1,163 | | | |
| 100114192 | KIRKWOOD | NY | | 06/29/2023 | | 236 | | 65 | | | 65 | | 301 | 301 | | | |
| 100014181 | DUNDEE | FL | | 05/25/2017 | | 802 | | 210 | | | 210 | | 1,012 | 1,012 | | | |
| 100112557 | FRANKFORT | IN | | 06/29/2023 | | 157 | | 65 | | | 65 | | 222 | 222 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100114020 | MEMPHIS | TN | | 06/29/2023 | | 63 | | 2 | | | 2 | | 65 | 65 | | | |
| 100000167 | PASCO | WA | | 09/27/2016 | | 1,408 | | (20) | | | (20) | | 1,388 | 1,388 | | | |
| 100112972 | PHILADELPHIA | PA | | 06/29/2023 | | 855 | | 1,027 | | | 1,027 | | 1,882 | 1,882 | | | |
| 100138957 | LAKE PANASOFFKEE | FL | | 12/21/2023 | | 445 | | 87 | | | 87 | | 532 | 532 | | | |
| 100126844 | PACIFIC | MO | | 08/30/2023 | | 70 | | 1 | | | 1 | | 71 | 71 | | | |
| 100127064 | CINCINNATI | OH | | 08/30/2023 | | 426 | | (59) | | | (59) | | 367 | 367 | | | |
| 100014516 | RIVERDALE | IL | | 09/27/2017 | | 381 | | 122 | | | 122 | | 503 | 503 | | | |
| 100127027 | LOS LUNAS | NM | | 08/30/2023 | | 1,015 | | 49 | | | 49 | | 1,064 | 1,064 | | | |
| 100127280 | CLOVERDALE | IN | | 08/30/2023 | | 67 | | 14 | | | 14 | | 81 | 81 | | | |
| 100155611 | SOUTH KINGSTOWN | RI | | 06/18/2024 | | 777 | | (64) | | | (64) | | 713 | 713 | | | |
| 100014052 | HALLS | TN | | 05/25/2017 | | 257 | | 17 | | | 17 | | 274 | 274 | | | |
| 100047056 | MAUMEE | OH | | 11/20/2020 | | 917 | | (13) | | | (13) | | 904 | 904 | | | |
| 100127355 | BARLING | AR | | 08/30/2023 | | 62 | | 1 | | | 1 | | 63 | 63 | | | |
| 100112517 | MISSOURI CITY | TX | | 06/29/2023 | | 1,101 | | 126 | | | 126 | | 1,227 | 1,227 | | | |
| 100014594 | GOSHEN | IN | | 09/27/2017 | | 936 | | (4) | | | (4) | | 932 | 932 | | | |
| 100017634 | ARMUCHEE | GA | | 04/26/2018 | | 1,294 | | (40) | | | (40) | | 1,254 | 1,254 | | | |
| 100126615 | DETROIT | MI | | 08/30/2023 | | 688 | | (8) | | | (8) | | 680 | 680 | | | |
| 100062445 | AKRON | OH | | 07/01/2021 | | 354 | | (7) | | | (7) | | 347 | 347 | | | |
| 100014455 | CHARLOTTE | NC | | 09/27/2017 | | 905 | | 52 | | | 52 | | 957 | 957 | | | |
| 100112052 | DADEVILLE | AL | | 06/29/2023 | | 546 | | (7) | | | (7) | | 539 | 539 | | | |
| 100127245 | LAKE CHARLES | LA | | 08/30/2023 | | 597 | | (40) | | | (40) | | 557 | 557 | | | |
| 100113917 | LOS ANGELES | CA | | 06/29/2023 | | 2,718 | | 58 | | | 58 | | 2,776 | 2,776 | | | |
| 100142616 | MADERA | CA | | 02/08/2024 | | 5,923 | | (132) | | | (132) | | 5,791 | 5,791 | | | |
| 100031091 | CHICAGO | IL | | 03/29/2019 | | 1,070 | | 245 | | | 245 | | 1,315 | 1,315 | | | |
| 100114414 | DES MOINES | IA | | 06/29/2023 | | 410 | | 74 | | | 74 | | 484 | 484 | | | |
| 100113712 | JOURDANTON | TX | | 06/29/2023 | | 709 | | (5) | | | (5) | | 704 | 704 | | | |
| 100028597 | CEDAR SPRINGS | MI | | 10/26/2018 | | 2,562 | | 109 | | | 109 | | 2,671 | 2,671 | | | |
| 100025380 | SHREVEPORT | LA | | 09/20/2018 | | 655 | | 71 | | | 71 | | 726 | 726 | | | |
| 100114278 | SUMMERHILL | PA | | 06/29/2023 | | 810 | | 247 | | | 247 | | 1,057 | 1,057 | | | |
| 100063611 | NEWPORT | TN | | 07/01/2021 | | 141 | | (3) | | | (3) | | 138 | 138 | | | |
| 100137056 | GLASSBORO | NJ | | 11/28/2023 | | 3,617 | | 102 | | | 102 | | 3,719 | 3,719 | | | |
| 100043263 | GREENVILLE | SC | | 08/13/2020 | | 1,116 | | (44) | | | (44) | | 1,072 | 1,072 | | | |
| 3310051737 | CAPE CORAL | FL | | 05/25/2023 | | 92,070 | | | | | | | 92,070 | 92,070 | | | |
| 100111617 | ROGERS | AR | | 06/29/2023 | | 679 | | 5 | | | 5 | | 684 | 684 | | | |
| 100111314 | CHAPMAN | NE | | 06/29/2023 | | 549 | | 66 | | | 66 | | 615 | 615 | | | |
| 100020042 | SAN DIEGO | CA | | 07/30/2018 | | 4,314 | | (108) | | | (108) | | 4,206 | 4,206 | | | |
| 100043037 | DEL REY | CA | | 05/28/2020 | | 197 | | 8 | | | 8 | | 205 | 205 | | | |
| 100154856 | DETROIT | MI | | 07/19/2024 | | 69 | | (1) | | | (1) | | 68 | 68 | | | |
| 100047617 | MILTON | WI | | 11/20/2020 | | 1,739 | | (109) | | | (109) | | 1,630 | 1,630 | | | |
| 100112905 | DETROIT | MI | | 06/29/2023 | | 149 | | 169 | | | 169 | | 318 | 318 | | | |
| 100012324 | NEW ALBANY | PA | | 04/28/2017 | | 598 | | 35 | | | 35 | | 633 | 633 | | | |
| 100114004 | CONCHO | AZ | | 06/29/2023 | | 85 | | 6 | | | 6 | | 91 | 91 | | | |
| 100127281 | SOMERSET | NJ | | 08/30/2023 | | 77 | | 15 | | | 15 | | 92 | 92 | | | |
| 100043032 | ALBUQUERQUE | NM | | 05/28/2020 | | 998 | | 3 | | | 3 | | 1,001 | 1,001 | | | |
| 100112490 | PHILADELPHIA | PA | | 06/29/2023 | | 655 | | 110 | | | 110 | | 765 | 765 | | | |
| 100054556 | ELSA | TX | | 03/23/2021 | | 1,086 | | 46 | | | 46 | | 1,132 | 1,132 | | | |
| 100114035 | THOMASTON | GA | | 06/29/2023 | | 171 | | 62 | | | 62 | | 233 | 233 | | | |
| 100055216 | MEMPHIS | TN | | 03/23/2021 | | 1,062 | | (40) | | | (40) | | 1,022 | 1,022 | | | |
| 100111161 | BIRMINGHAM | AL | | 06/29/2023 | | 530 | | 99 | | | 99 | | 629 | 629 | | | |
| 100111970 | HANSON | MA | | 06/29/2023 | | 91 | | 13 | | | 13 | | 104 | 104 | | | |
| 100114224 | KANSAS CITY | MO | | 06/29/2023 | | 691 | | 48 | | | 48 | | 739 | 739 | | | |

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111958 | SAYLORSBURG | PA | | 06/29/2023 | | 1,482 | | 73 | | | 73 | | 1,555 | 1,555 | | | |
| 100045782 | PENNINGTON GAP | VA | | 11/25/2020 | | 265 | | 24 | | | 24 | | 289 | 289 | | | |
| 100014386 | PORTSMOUTH | VA | | 09/27/2017 | | 574 | | 101 | | | 101 | | 675 | 675 | | | |
| 100114508 | CLAREMORE | OK | | 06/29/2023 | | 485 | | 113 | | | 113 | | 598 | 598 | | | |
| 100111697 | MIAMI | FL | | 06/29/2023 | | 550 | | 13 | | | 13 | | 563 | 563 | | | |
| 100112640 | DALLAS | TX | | 06/29/2023 | | 388 | | 60 | | | 60 | | 448 | 448 | | | |
| 100062618 | BANKSTON | AL | | 07/01/2021 | | 316 | | (3) | | | (3) | | 313 | 313 | | | |
| 100111155 | CHASE MILLS | NY | | 06/29/2023 | | 632 | | 287 | | | 287 | | 919 | 919 | | | |
| 100011394 | VICTORVILLE | CA | | 12/23/2016 | | 1,950 | | 154 | | | 154 | | 2,104 | 2,104 | | | |
| 100113247 | DETROIT | MI | | 06/29/2023 | | 115 | | 1 | | | 1 | | 116 | 116 | | | |
| 100126502 | SAN ANTONIO | TX | | 08/30/2023 | | 1,175 | | 64 | | | 64 | | 1,239 | 1,239 | | | |
| 100111262 | ANNISTON | AL | | 06/29/2023 | | 786 | | (37) | | | (37) | | 749 | 749 | | | |
| 100047144 | HAMPTONVILLE | NC | | 11/20/2020 | | 1,015 | | (117) | | | (117) | | 898 | 898 | | | |
| 100111297 | YOUNGSTOWN | OH | | 06/29/2023 | | 182 | | 24 | | | 24 | | 206 | 206 | | | |
| 100110961 | COLUMBUS | OH | | 06/29/2023 | | 292 | | 77 | | | 77 | | 369 | 369 | | | |
| 100112624 | MARION | VA | | 06/29/2023 | | 129 | | 94 | | | 94 | | 223 | 223 | | | |
| 100110966 | LAWRENCEVILLE | GA | | 06/29/2023 | | 1,200 | | 144 | | | 144 | | 1,344 | 1,344 | | | |
| 100126483 | SPRINGFIELD | MO | | 08/30/2023 | | 651 | | 18 | | | 18 | | 669 | 669 | | | |
| 100112174 | GERMANTOWN | TN | | 06/29/2023 | | 4,619 | | 434 | | | 434 | | 5,053 | 5,053 | | | |
| 100113934 | MINNEAPOLIS | MN | | 06/29/2023 | | 1,362 | | (5) | | | (5) | | 1,357 | 1,357 | | | |
| 100011208 | OLIVER SPRINGS | TN | | 12/23/2016 | | 119 | | 30 | | | 30 | | 149 | 149 | | | |
| 100112954 | OHATCHEE | AL | | 06/29/2023 | | 492 | | (3) | | | (3) | | 489 | 489 | | | |
| 100053752 | PASADENA | TX | | 03/23/2021 | | 890 | | (68) | | | (68) | | 822 | 822 | | | |
| 100112205 | HARTSELLE | AL | | 06/29/2023 | | 412 | | 62 | | | 62 | | 474 | 474 | | | |
| 100060643 | CHICAGO | IL | | 06/01/2021 | | 216 | | 1 | | | 1 | | 217 | 217 | | | |
| 100054550 | MILWAUKEE | WI | | 03/23/2021 | | 816 | | (12) | | | (12) | | 804 | 804 | | | |
| 100111880 | HIGH POINT | NC | | 06/29/2023 | | 88 | | 1 | | | 1 | | 89 | 89 | | | |
| 100055432 | FLINT | MI | | 03/23/2021 | | 178 | | 21 | | | 21 | | 199 | 199 | | | |
| 100127185 | MEMPHIS | TN | | 08/30/2023 | | 122 | | 48 | | | 48 | | 170 | 170 | | | |
| 100055075 | HUNTINGTON | WV | | 03/23/2021 | | 532 | | (113) | | | (113) | | 419 | 419 | | | |
| 100127206 | ST LOUIS | MO | | 08/30/2023 | | 626 | | 1 | | | 1 | | 627 | 627 | | | |
| 100043692 | UNIVERSITY HEIGHTS | OH | | 08/13/2020 | | 1,956 | | 38 | | | 38 | | 1,994 | 1,994 | | | |
| 100111039 | SALINEVILLE | OH | | 06/29/2023 | | 306 | | 50 | | | 50 | | 356 | 356 | | | |
| 100054508 | BATTLE CREEK | MI | | 03/23/2021 | | 286 | | 18 | | | 18 | | 304 | 304 | | | |
| 100055365 | SAINT LOUIS | MO | | 03/23/2021 | | 262 | | (39) | | | (39) | | 223 | 223 | | | |
| 100114089 | ARLINGTON | TX | | 06/29/2023 | | 151 | | 81 | | | 81 | | 232 | 232 | | | |
| 100062704 | COVINGTON | TN | | 07/01/2021 | | 379 | | (4) | | | (4) | | 375 | 375 | | | |
| 100071844 | GALLOWAY | NJ | | 10/14/2021 | | 6,710 | | (249) | | | (249) | | 6,461 | 6,461 | | | |
| 100126795 | INMAN | SC | | 08/30/2023 | | 827 | | 84 | | | 84 | | 911 | 911 | | | |
| 100110898 | MAXTON | NC | | 06/29/2023 | | 463 | | (57) | | | (57) | | 406 | 406 | | | |
| 100114017 | NORTH HIGHLANDS | CA | | 06/29/2023 | | 1,088 | | 99 | | | 99 | | 1,187 | 1,187 | | | |
| 100126761 | INDIANAPOLIS | IN | | 08/30/2023 | | 1,269 | | 15 | | | 15 | | 1,284 | 1,284 | | | |
| 100111256 | INDIANAPOLIS | IN | | 06/29/2023 | | 832 | | 52 | | | 52 | | 884 | 884 | | | |
| 100112581 | WARNER ROBINS | GA | | 06/29/2023 | | 77 | | 3 | | | 3 | | 80 | 80 | | | |
| 100101612 | ANGOLA | IN | | 04/26/2023 | | 97 | | (3) | | | (3) | | 94 | 94 | | | |
| 100112293 | SABINAL | TX | | 06/29/2023 | | 124 | | 89 | | | 89 | | 213 | 213 | | | |
| 100047122 | ROCHESTER | NY | | 11/20/2020 | | 129 | | (34) | | | (34) | | 95 | 95 | | | |
| 100043339 | FORT ATKINSON | WI | | 08/13/2020 | | 810 | | (27) | | | (27) | | 783 | 783 | | | |
| 100113948 | UPPER MARLBORO | MD | | 06/29/2023 | | 1,299 | | 21 | | | 21 | | 1,320 | 1,320 | | | |
| 100043994 | TYLER | TX | | 08/19/2020 | | 393 | | (5) | | | (5) | | 388 | 388 | | | |
| 100112484 | SAINT LOUIS | MO | | 06/29/2023 | | 156 | | 64 | | | 64 | | 220 | 220 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100114141 | NEWPORT NEWS | VA | | 06/29/2023 | | 975 | | 14 | | | 14 | | 989 | 989 | | | |
| 100110958 | NORTH AUGUSTA | SC | | 06/29/2023 | | 868 | | (23) | | | (23) | | 845 | 845 | | | |
| 100047153 | BUSHKILL | PA | | 11/20/2020 | | 1,040 | | (111) | | | (111) | | 929 | 929 | | | |
| 100054471 | ROBBINS | NC | | 03/23/2021 | | 656 | | (109) | | | (109) | | 547 | 547 | | | |
| 100010816 | JACKSONVILLE | FL | | 01/27/2017 | | 597 | | 8 | | | 8 | | 605 | 605 | | | |
| 100012792 | DEERFIELD BEACH | FL | | 05/25/2017 | | 127 | | 159 | | | 159 | | 286 | 286 | | | |
| 100055406 | OMAHA | NE | | 03/23/2021 | | 107 | | 15 | | | 15 | | 122 | 122 | | | |
| 100054935 | DETROIT | MI | | 03/23/2021 | | 573 | | (21) | | | (21) | | 552 | 552 | | | |
| 100111444 | CLEVELAND | OH | | 06/29/2023 | | 148 | | 96 | | | 96 | | 244 | 244 | | | |
| 100044001 | TYNER | NC | | 08/19/2020 | | 944 | | 106 | | | 106 | | 1,050 | 1,050 | | | |
| 100017289 | PATRICK SPRINGS | VA | | 04/26/2018 | | 699 | | 28 | | | 28 | | 727 | 727 | | | |
| 100127184 | PITTSBURGH | PA | | 08/30/2023 | | 104 | | 11 | | | 11 | | 115 | 115 | | | |
| 100066955 | JONESBORO | AR | | 08/02/2021 | | 610 | | 10 | | | 10 | | 620 | 620 | | | |
| 100046648 | HINSDALE | NY | | 11/25/2020 | | 319 | | 32 | | | 32 | | 351 | 351 | | | |
| 100112787 | MEMPHIS | TN | | 06/29/2023 | | 671 | | 33 | | | 33 | | 704 | 704 | | | |
| 100113188 | MIAMI LAKES | FL | | 06/29/2023 | | 1,172 | | 98 | | | 98 | | 1,270 | 1,270 | | | |
| 100114038 | AURORA | IL | | 06/29/2023 | | 81 | | 10 | | | 10 | | 91 | 91 | | | |
| 100126584 | CLINTON | ME | | 08/30/2023 | | 400 | | (25) | | | (25) | | 375 | 375 | | | |
| 100054774 | SAINT LOUIS | MO | | 03/23/2021 | | 64 | | (12) | | | (12) | | 52 | 52 | | | |
| 100113941 | STONE MOUNTAIN | GA | | 06/29/2023 | | 1,383 | | 27 | | | 27 | | 1,410 | 1,410 | | | |
| 100110830 | TAYLOR | MI | | 06/29/2023 | | 626 | | 87 | | | 87 | | 713 | 713 | | | |
| 100017415 | NEW MADRID | MO | | 04/26/2018 | | 658 | | (18) | | | (18) | | 640 | 640 | | | |
| 100155584 | SULPHUR | LA | | 06/18/2024 | | 997 | | (85) | | | (85) | | 912 | 912 | | | |
| 100012429 | CHIPLEY | FL | | 04/28/2017 | | 944 | | 43 | | | 43 | | 987 | 987 | | | |
| 100138979 | ALBANY | GA | | 12/21/2023 | | 2,165 | | (155) | | | (155) | | 2,010 | 2,010 | | | |
| 100061238 | DEXTER | MO | | 06/01/2021 | | 202 | | 1 | | | 1 | | 203 | 203 | | | |
| 100127337 | NORFOLK | VA | | 08/30/2023 | | 520 | | 25 | | | 25 | | 545 | 545 | | | |
| 100012027 | PLANTATION | FL | | 03/08/2017 | | 1,829 | | 299 | | | 299 | | 2,128 | 2,128 | | | |
| 100053390 | EVANSVILLE | IN | | 03/23/2021 | | 985 | | (192) | | | (192) | | 793 | 793 | | | |
| 100111783 | STERLING | IL | | 06/29/2023 | | 65 | | 15 | | | 15 | | 80 | 80 | | | |
| 100043441 | CENTRAL SQUARE | NY | | 08/13/2020 | | 369 | | 95 | | | 95 | | 464 | 464 | | | |
| 100114016 | SAINT LOUIS | MO | | 06/29/2023 | | 90 | | 27 | | | 27 | | 117 | 117 | | | |
| 100043949 | MIAMI | FL | | 08/19/2020 | | 1,022 | | (53) | | | (53) | | 969 | 969 | | | |
| 100126583 | COMPTON | CA | | 08/30/2023 | | 480 | | (23) | | | (23) | | 457 | 457 | | | |
| 100074680 | SHREVEPORT | LA | | 12/01/2021 | | 731 | | (19) | | | (19) | | 712 | 712 | | | |
| 100113323 | BOCA RATON | FL | | 06/29/2023 | | 1,155 | | 145 | | | 145 | | 1,300 | 1,300 | | | |
| 100075047 | BAY CITY | MI | | 12/01/2021 | | 103 | | (4) | | | (4) | | 99 | 99 | | | |
| 100029988 | PHILADELPHIA | PA | | 12/20/2018 | | 574 | | 2 | | | 2 | | 576 | 576 | | | |
| 100045670 | GREENSBURG | KY | | 11/25/2020 | | 49 | | | | | | | 49 | 49 | | | |
| 100113215 | EL PASO | TX | | 06/29/2023 | | 70 | | 2 | | | 2 | | 72 | 72 | | | |
| 100010642 | LAPORTE | IN | | 12/23/2016 | | 402 | | 22 | | | 22 | | 424 | 424 | | | |
| 100113707 | EUHARLEE | GA | | 06/29/2023 | | 934 | | 94 | | | 94 | | 1,028 | 1,028 | | | |
| 100112070 | LAFAYETTE | LA | | 06/29/2023 | | 73 | | 68 | | | 68 | | 141 | 141 | | | |
| 100043887 | CHEEKTOWAGA | NY | | 08/19/2020 | | 112 | | 5 | | | 5 | | 117 | 117 | | | |
| 100054596 | PINCONNING | MI | | 03/23/2021 | | 977 | | (77) | | | (77) | | 900 | 900 | | | |
| 100113021 | MONTICELLO | AR | | 06/29/2023 | | 472 | | 4 | | | 4 | | 476 | 476 | | | |
| 100017624 | BRADENTON | FL | | 04/26/2018 | | 409 | | (5) | | | (5) | | 404 | 404 | | | |
| 100043357 | SCOTTDALE | PA | | 08/13/2020 | | 960 | | (50) | | | (50) | | 910 | 910 | | | |
| 100111233 | BRYN MAWR | PA | | 06/29/2023 | | 1,223 | | 65 | | | 65 | | 1,288 | 1,288 | | | |
| 100025319 | SANTA MARIA | CA | | 09/20/2018 | | 91 | | 754 | | | 754 | | 845 | 845 | | | |
| 100113831 | SAINT LOUIS | MO | | 06/29/2023 | | 973 | | 292 | | | 292 | | 1,265 | 1,265 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111320 | MONTAGUE | NJ | | 06/29/2023 | | 397 | | (21) | | | (21) | | 376 | 376 | | | |
| 100131687 | TUSCALOOSA | AL | | 10/06/2023 | | 1,354 | | 61 | | | 61 | | 1,415 | 1,415 | | | |
| 100014520 | AVON PARK | FL | | 09/27/2017 | | 885 | | (21) | | | (21) | | 864 | 864 | | | |
| 100070756 | MESQUITE | TX | | 10/01/2021 | | 143 | | | | | | | 143 | 143 | | | |
| 100127347 | LAFAYETTE | LA | | 08/30/2023 | | 929 | | 51 | | | 51 | | 980 | 980 | | | |
| 100045172 | CLEVELAND | VA | | 11/25/2020 | | 213 | | (29) | | | (29) | | 184 | 184 | | | |
| 100029003 | PITTSBURGH | PA | | 10/26/2018 | | 572 | | 36 | | | 36 | | 608 | 608 | | | |
| 100110838 | RIVERDALE | IL | | 06/29/2023 | | 103 | | 122 | | | 122 | | 225 | 225 | | | |
| 100111156 | DESTREHAN | LA | | 06/29/2023 | | 871 | | 126 | | | 126 | | 997 | 997 | | | |
| 100126910 | MORRISTON | FL | | 08/30/2023 | | 106 | | 64 | | | 64 | | 170 | 170 | | | |
| 100113198 | MESQUITE | TX | | 06/29/2023 | | 623 | | 22 | | | 22 | | 645 | 645 | | | |
| 100111889 | LAS VEGAS | NV | | 06/29/2023 | | 134 | | 65 | | | 65 | | 199 | 199 | | | |
| 100113949 | CLAYTON | DE | | 06/29/2023 | | 52 | | 1 | | | 1 | | 53 | 53 | | | |
| 100114213 | ISLAND LAKE | IL | | 06/29/2023 | | 400 | | 3 | | | 3 | | 403 | 403 | | | |
| 100030033 | RICHMOND | VA | | 12/20/2018 | | 1,845 | | (7) | | | (7) | | 1,838 | 1,838 | | | |
| 100111275 | NEWBURGH HEIGHTS | OH | | 06/29/2023 | | 1,442 | | 30 | | | 30 | | 1,472 | 1,472 | | | |
| 100055286 | PITTSBURGH | PA | | 03/23/2021 | | 1,599 | | (171) | | | (171) | | 1,428 | 1,428 | | | |
| 100113253 | WARREN | MI | | 06/29/2023 | | 365 | | (37) | | | (37) | | 328 | 328 | | | |
| 100112900 | MIAMI | FL | | 06/29/2023 | | 1,358 | | 77 | | | 77 | | 1,435 | 1,435 | | | |
| 100047607 | OWEGO | NY | | 11/20/2020 | | 1,039 | | (120) | | | (120) | | 919 | 919 | | | |
| 100111270 | ATLANTA | GA | | 06/29/2023 | | 803 | | 33 | | | 33 | | 836 | 836 | | | |
| 100110824 | HOUSTON | TX | | 06/29/2023 | | 67 | | 18 | | | 18 | | 85 | 85 | | | |
| 100114318 | SAINT LOUIS | MO | | 06/29/2023 | | 585 | | 5 | | | 5 | | 590 | 590 | | | |
| 100065754 | MEMPHIS | TN | | 07/28/2021 | | 352 | | (19) | | | (19) | | 333 | 333 | | | |
| 100138981 | DETROIT | MI | | 12/21/2023 | | 1,004 | | (104) | | | (104) | | 900 | 900 | | | |
| 100113833 | WESTON | FL | | 06/29/2023 | | 956 | | 23 | | | 23 | | 979 | 979 | | | |
| 100126941 | MERKEL | TX | | 08/30/2023 | | 2,900 | | 103 | | | 103 | | 3,003 | 3,003 | | | |
| 100055801 | MEMPHIS | TN | | 03/23/2021 | | 599 | | (37) | | | (37) | | 562 | 562 | | | |
| 100028061 | KEYSTONE HEIGHTS | FL | | 10/26/2018 | | 328 | | 206 | | | 206 | | 534 | 534 | | | |
| 100112854 | ROCK RAPIDS | IA | | 06/29/2023 | | 556 | | 11 | | | 11 | | 567 | 567 | | | |
| 100127132 | SAN ANTONIO | TX | | 08/30/2023 | | 440 | | 20 | | | 20 | | 460 | 460 | | | |
| 100024801 | ROCKVILLE | MD | | 09/20/2018 | | 2,042 | | 2 | | | 2 | | 2,044 | 2,044 | | | |
| 100111446 | CLEVELAND | OH | | 06/29/2023 | | 147 | | 93 | | | 93 | | 240 | 240 | | | |
| 100011773 | CALHOUN | MO | | 03/08/2017 | | 185 | | 43 | | | 43 | | 228 | 228 | | | |
| 100043172 | FORT WORTH | TX | | 05/28/2020 | | 877 | | (17) | | | (17) | | 860 | 860 | | | |
| 100111375 | DETROIT | MI | | 06/29/2023 | | 961 | | (40) | | | (40) | | 921 | 921 | | | |
| 100126445 | SHELBY | NC | | 08/30/2023 | | 428 | | 34 | | | 34 | | 462 | 462 | | | |
| 100127254 | NAVARRE | FL | | 08/30/2023 | | 425 | | 52 | | | 52 | | 477 | 477 | | | |
| 100111016 | SAN ANGELO | TX | | 06/29/2023 | | 694 | | (16) | | | (16) | | 678 | 678 | | | |
| 100055803 | MEMPHIS | TN | | 03/23/2021 | | 439 | | (57) | | | (57) | | 382 | 382 | | | |
| 100126938 | CHAMPLAIN | NY | | 08/30/2023 | | 1,376 | | 126 | | | 126 | | 1,502 | 1,502 | | | |
| 100111549 | MEMPHIS | TN | | 06/29/2023 | | 143 | | 38 | | | 38 | | 181 | 181 | | | |
| 100014458 | OKLAHOMA CITY | OK | | 09/27/2017 | | 1,173 | | 112 | | | 112 | | 1,285 | 1,285 | | | |
| 100046974 | LAS VEGAS | NV | | 11/20/2020 | | 1,450 | | (75) | | | (75) | | 1,375 | 1,375 | | | |
| 100112035 | CYPRESS | TX | | 06/29/2023 | | 72 | | 11 | | | 11 | | 83 | 83 | | | |
| 100017696 | SAN ANTONIO | TX | | 04/26/2018 | | 950 | | (41) | | | (41) | | 909 | 909 | | | |
| 100127229 | MILWAUKEE | WI | | 08/30/2023 | | 125 | | 89 | | | 89 | | 214 | 214 | | | |
| 100111816 | EVANS CITY | PA | | 06/29/2023 | | 651 | | 37 | | | 37 | | 688 | 688 | | | |
| 100113966 | DUNCANVILLE | TX | | 06/29/2023 | | 144 | | 84 | | | 84 | | 228 | 228 | | | |
| 100126612 | CHICAGO | IL | | 08/30/2023 | | 5,122 | | 66 | | | 66 | | 5,188 | 5,188 | | | |
| 100113183 | AVENTURA | FL | | 06/29/2023 | | 875 | | 29 | | | 29 | | 904 | 904 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100055206 | BIG SPRING | TX | | 03/23/2021 | | 433 | | (69) | | | (69) | | 364 | 364 | | | |
| 100030590 | REMBERT | SC | | 12/20/2018 | | 535 | | 49 | | | 49 | | 584 | 584 | | | |
| 100114031 | WAUKEGAN | IL | | 06/29/2023 | | 142 | | 105 | | | 105 | | 247 | 247 | | | |
| 100113128 | ZEPHYRHILLS | FL | | 06/29/2023 | | 906 | | 120 | | | 120 | | 1,026 | 1,026 | | | |
| 100113938 | MESA | AZ | | 06/29/2023 | | 2,250 | | 26 | | | 26 | | 2,276 | 2,276 | | | |
| 100112588 | GUYTON | GA | | 06/29/2023 | | 144 | | 99 | | | 99 | | 243 | 243 | | | |
| 100112879 | DAYTON | OH | | 06/29/2023 | | 1,405 | | (24) | | | (24) | | 1,381 | 1,381 | | | |
| 100126491 | HAMPTONVILLE | NC | | 08/30/2023 | | 406 | | (42) | | | (42) | | 364 | 364 | | | |
| 100011331 | JEFFERSONVILLE | IN | | 12/23/2016 | | 1,273 | | 14 | | | 14 | | 1,287 | 1,287 | | | |
| 100054802 | PITTSBURGH | PA | | 03/23/2021 | | 1,371 | | (18) | | | (18) | | 1,353 | 1,353 | | | |
| 100154753 | HAMPTON | VA | | 07/19/2024 | | 1,033 | | (10) | | | (10) | | 1,023 | 1,023 | | | |
| 100112075 | TOPEKA | KS | | 06/29/2023 | | 488 | | 122 | | | 122 | | 610 | 610 | | | |
| 100114343 | PEEBLES | OH | | 06/29/2023 | | 614 | | 32 | | | 32 | | 646 | 646 | | | |
| 100014143 | OCALA | FL | | 05/25/2017 | | 10,146 | | 2,297 | | | 2,297 | | 12,443 | 12,443 | | | |
| 100010952 | BIRMINGHAM | AL | | 12/23/2016 | | 470 | | (35) | | | (35) | | 435 | 435 | | | |
| 100110912 | ALBANY | GA | | 06/29/2023 | | 985 | | 109 | | | 109 | | 1,094 | 1,094 | | | |
| 100113057 | WARNER ROBINS | GA | | 06/29/2023 | | 312 | | 163 | | | 163 | | 475 | 475 | | | |
| 100054321 | DANVILLE | IL | | 03/23/2021 | | 112 | | (17) | | | (17) | | 95 | 95 | | | |
| 100113802 | BLOOMINGDALE | IL | | 06/29/2023 | | 146 | | 97 | | | 97 | | 243 | 243 | | | |
| 100113043 | BALTIMORE | MD | | 06/29/2023 | | 107 | | 90 | | | 90 | | 197 | 197 | | | |
| 100114331 | ROCK HILL | SC | | 06/29/2023 | | 539 | | 40 | | | 40 | | 579 | 579 | | | |
| 100113629 | GREENWOOD | SC | | 06/29/2023 | | 712 | | (46) | | | (46) | | 666 | 666 | | | |
| 100048198 | WARRENSBURG | MO | | 11/20/2020 | | 213 | | 12 | | | 12 | | 225 | 225 | | | |
| 100055804 | CLEVELAND | OH | | 03/23/2021 | | 846 | | (7) | | | (7) | | 839 | 839 | | | |
| 100111746 | FAIRFIELD | AL | | 06/29/2023 | | 603 | | 134 | | | 134 | | 737 | 737 | | | |
| 100112447 | SPRINGFIELD | OH | | 06/29/2023 | | 348 | | 122 | | | 122 | | 470 | 470 | | | |
| 100046324 | ROCKY MOUNT | NC | | 11/25/2020 | | 219 | | (8) | | | (8) | | 211 | 211 | | | |
| 100030076 | CONROE | TX | | 12/20/2018 | | 498 | | 2 | | | 2 | | 500 | 500 | | | |
| 100053378 | KOKOMO | IN | | 03/23/2021 | | 572 | | (53) | | | (53) | | 519 | 519 | | | |
| 100055017 | ALBANY | GA | | 03/23/2021 | | 100 | | 108 | | | 108 | | 208 | 208 | | | |
| 100087221 | NAUGATUCK | CT | | 10/25/2022 | | 23,218 | | 1,354 | | | 1,354 | | 24,572 | 24,572 | | | |
| 100127221 | KALISPELL | MT | | 08/30/2023 | | 94 | | 42 | | | 42 | | 136 | 136 | | | |
| 100110819 | ASHLAND | OH | | 06/29/2023 | | 529 | | 237 | | | 237 | | 766 | 766 | | | |
| 100126468 | DUNCANVILLE | TX | | 08/30/2023 | | 634 | | 48 | | | 48 | | 682 | 682 | | | |
| 100111516 | MIAMI | FL | | 06/29/2023 | | 1,921 | | 19 | | | 19 | | 1,940 | 1,940 | | | |
| 100127146 | HARRISBURG | PA | | 08/30/2023 | | 1,120 | | 293 | | | 293 | | 1,413 | 1,413 | | | |
| 100042994 | LIBERTY | IN | | 05/28/2020 | | 1,391 | | 5 | | | 5 | | 1,396 | 1,396 | | | |
| 100055848 | HAMMOND | IN | | 03/23/2021 | | 500 | | (50) | | | (50) | | 450 | 450 | | | |
| 100011409 | SAINT LOUIS | MO | | 12/23/2016 | | 347 | | (5) | | | (5) | | 342 | 342 | | | |
| 100114256 | LENOIR | NC | | 06/29/2023 | | 467 | | 33 | | | 33 | | 500 | 500 | | | |
| 100111863 | GREENVILLE | AL | | 06/29/2023 | | 566 | | 110 | | | 110 | | 676 | 676 | | | |
| 100113416 | MIDLOTHIAN | IL | | 06/29/2023 | | 110 | | 34 | | | 34 | | 144 | 144 | | | |
| 100010742 | HOUSTON | TX | | 12/23/2016 | | 707 | | 66 | | | 66 | | 773 | 773 | | | |
| 100012426 | INDIANAPOLIS | IN | | 04/28/2017 | | 694 | | 38 | | | 38 | | 732 | 732 | | | |
| 100112365 | DAYTONA BEACH | FL | | 06/29/2023 | | 845 | | (9) | | | (9) | | 836 | 836 | | | |
| 100077759 | CLEVELAND | OH | | 01/03/2022 | | 236 | | (1) | | | (1) | | 235 | 235 | | | |
| 100054823 | MONROE | MI | | 03/23/2021 | | 679 | | (56) | | | (56) | | 623 | 623 | | | |
| 100113807 | OZARK | AL | | 06/29/2023 | | 96 | | 13 | | | 13 | | 109 | 109 | | | |
| 100028428 | STILLWATER | MN | | 10/26/2018 | | 886 | | 498 | | | 498 | | 1,384 | 1,384 | | | |
| 100112643 | BATON ROUGE | LA | | 06/29/2023 | | 460 | | 57 | | | 57 | | 517 | 517 | | | |
| 100053792 | CAMP HILL | AL | | 03/23/2021 | | 845 | | (49) | | | (49) | | 796 | 796 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054161 | HILLSBORO | TX | | 03/23/2021 | | 80 | | (16) | | | (16) | | 64 | 64 | | | |
| 100111034 | MOUNT MORRIS | MI | | 06/29/2023 | | 419 | | 13 | | | 13 | | 432 | 432 | | | |
| 100126459 | ALBANY | GA | | 08/30/2023 | | 734 | | (35) | | | (35) | | 699 | 699 | | | |
| 100053814 | HARRISBURG | PA | | 03/23/2021 | | 1,152 | | (23) | | | (23) | | 1,129 | 1,129 | | | |
| 100011053 | IDABEL | OK | | 12/23/2016 | | 541 | | 113 | | | 113 | | 654 | 654 | | | |
| 100111624 | GARY | IN | | 06/29/2023 | | 566 | | 25 | | | 25 | | 591 | 591 | | | |
| 100111073 | BUFFALO | NY | | 06/29/2023 | | 199 | | 50 | | | 50 | | 249 | 249 | | | |
| 100055001 | MEMPHIS | TN | | 03/23/2021 | | 415 | | (70) | | | (70) | | 345 | 345 | | | |
| 100111941 | UPPER DARBY | PA | | 06/29/2023 | | 179 | | 119 | | | 119 | | 298 | 298 | | | |
| 100126646 | HILLSBORO | KY | | 08/30/2023 | | 79 | | 14 | | | 14 | | 93 | 93 | | | |
| 100111585 | NEWTON | NJ | | 06/29/2023 | | 262 | | 138 | | | 138 | | 400 | 400 | | | |
| 100077037 | ALAMOGORDO | NM | | 01/03/2022 | | 372 | | (17) | | | (17) | | 355 | 355 | | | |
| 100030558 | ORANGEBURG | SC | | 12/20/2018 | | 1,884 | | (4) | | | (4) | | 1,880 | 1,880 | | | |
| 100110991 | JANESVILLE | WI | | 06/29/2023 | | 156 | | 13 | | | 13 | | 169 | 169 | | | |
| 100114369 | DETROIT | MI | | 06/29/2023 | | 787 | | 24 | | | 24 | | 811 | 811 | | | |
| 100054993 | BOGGSTOWN | IN | | 03/23/2021 | | 1,445 | | (81) | | | (81) | | 1,364 | 1,364 | | | |
| 100112342 | ANSON | ME | | 06/29/2023 | | 62 | | 11 | | | 11 | | 73 | 73 | | | |
| 100045220 | TRENTON | FL | | 11/25/2020 | | 113 | | 2 | | | 2 | | 115 | 115 | | | |
| 100113990 | PALMYRA | VA | | 06/29/2023 | | 1,400 | | 44 | | | 44 | | 1,444 | 1,444 | | | |
| 100064814 | JONESBOROUGH | TN | | 07/14/2021 | | 2,208 | | (80) | | | (80) | | 2,128 | 2,128 | | | |
| 100112880 | WAUKEGAN | IL | | 06/29/2023 | | 996 | | 67 | | | 67 | | 1,063 | 1,063 | | | |
| 100028012 | DES PLAINES | IL | | 10/26/2018 | | 98 | | 218 | | | 218 | | 316 | 316 | | | |
| 100047432 | CHESTER | SC | | 11/20/2020 | | 645 | | (42) | | | (42) | | 603 | 603 | | | |
| 100024859 | ROSEVILLE | MI | | 09/20/2018 | | 1,472 | | 103 | | | 103 | | 1,575 | 1,575 | | | |
| 100113799 | SNOW CAMP | NC | | 06/29/2023 | | 78 | | 4 | | | 4 | | 82 | 82 | | | |
| 100060698 | BARLOW | KY | | 06/01/2021 | | 506 | | 2 | | | 2 | | 508 | 508 | | | |
| 100114371 | DAYTON | OH | | 06/29/2023 | | 71 | | 5 | | | 5 | | 76 | 76 | | | |
| 100043252 | LACONIA | NH | | 08/13/2020 | | 2,768 | | 22 | | | 22 | | 2,790 | 2,790 | | | |
| 100113203 | JEFFERSON CITY | MO | | 06/29/2023 | | 418 | | 107 | | | 107 | | 525 | 525 | | | |
| 100012487 | RAYTOWN | MO | | 04/28/2017 | | 564 | | 48 | | | 48 | | 612 | 612 | | | |
| 100126725 | OLD TOWN | FL | | 08/30/2023 | | 84 | | 13 | | | 13 | | 97 | 97 | | | |
| 100112869 | DEARBORN HEIGHTS | MI | | 06/29/2023 | | 491 | | 29 | | | 29 | | 520 | 520 | | | |
| 100111518 | MONTGOMERY | AL | | 06/29/2023 | | 93 | | 50 | | | 50 | | 143 | 143 | | | |
| 100054225 | NORMAL | IL | | 03/23/2021 | | 292 | | 4 | | | 4 | | 296 | 296 | | | |
| 100111423 | NEWPORT NEWS | VA | | 06/29/2023 | | 178 | | 126 | | | 126 | | 304 | 304 | | | |
| 100111683 | DETROIT | MI | | 06/29/2023 | | 301 | | 18 | | | 18 | | 319 | 319 | | | |
| 100111563 | JACKSONVILLE | FL | | 06/29/2023 | | 757 | | 30 | | | 30 | | 787 | 787 | | | |
| 100138929 | LUDLOW | MO | | 12/21/2023 | | 1,156 | | (22) | | | (22) | | 1,134 | 1,134 | | | |
| 100047772 | DEARBORN HEIGHTS | MI | | 11/20/2020 | | 718 | | (5) | | | (5) | | 713 | 713 | | | |
| 100028231 | CAPE CORAL | FL | | 10/26/2018 | | 162 | | 412 | | | 412 | | 574 | 574 | | | |
| 100114044 | FORT WAYNE | IN | | 06/29/2023 | | 118 | | 54 | | | 54 | | 172 | 172 | | | |
| 100114134 | RALEIGH | NC | | 06/29/2023 | | 113 | | 26 | | | 26 | | 139 | 139 | | | |
| 100147049 | ERIE | PA | | 03/27/2024 | | 976 | | (13) | | | (13) | | 963 | 963 | | | |
| 100113951 | SICKLERVILLE | NJ | | 06/29/2023 | | 964 | | 20 | | | 20 | | 984 | 984 | | | |
| 100074775 | IUKA | IL | | 12/01/2021 | | 153 | | (3) | | | (3) | | 150 | 150 | | | |
| 100138971 | MIAMI | FL | | 12/21/2023 | | 131 | | 21 | | | 21 | | 152 | 152 | | | |
| 100113221 | FREMONT | MI | | 06/29/2023 | | 85 | | 3 | | | 3 | | 88 | 88 | | | |
| 100113201 | HOUSTON | TX | | 06/29/2023 | | 467 | | 22 | | | 22 | | 489 | 489 | | | |
| 100128082 | MEMPHIS | TN | | 09/08/2023 | | 10,379 | | 482 | | | 482 | | 10,861 | 10,861 | | | |
| 100068814 | GRAND BLANC | MI | | 09/01/2021 | | 848 | | 1 | | | 1 | | 849 | 849 | | | |
| 100112646 | FRANKLIN | OH | | 06/29/2023 | | 2,775 | | 256 | | | 256 | | 3,031 | 3,031 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100043273 | WARSAW | NC | | 08/13/2020 | | 1,815 | | 205 | | | 205 | | 2,020 | 2,020 | | | |
| 100010892 | ALTAMAHAW | NC | | 12/23/2016 | | 620 | | 48 | | | 48 | | 668 | 668 | | | |
| 100111510 | YOUNGSTOWN | OH | | 06/29/2023 | | 113 | | 81 | | | 81 | | 194 | 194 | | | |
| 100144340 | MIAMI GARDENS | FL | | 03/07/2024 | | 14,343 | | (433) | | | (433) | | 13,910 | 13,910 | | | |
| 100054168 | TOLEDO | OH | | 03/23/2021 | | 70 | | 1 | | | 1 | | 71 | 71 | | | |
| 100111560 | BROKEN ARROW | OK | | 06/29/2023 | | 814 | | 8 | | | 8 | | 822 | 822 | | | |
| 100112621 | BALTIMORE | MD | | 06/29/2023 | | 552 | | 36 | | | 36 | | 588 | 588 | | | |
| 100114094 | CRESSON | PA | | 06/29/2023 | | 56 | | 5 | | | 5 | | 61 | 61 | | | |
| 100127267 | ROCHESTER | PA | | 08/30/2023 | | 427 | | 26 | | | 26 | | 453 | 453 | | | |
| 100024471 | DOTHAN | AL | | 09/20/2018 | | 108 | | 57 | | | 57 | | 165 | 165 | | | |
| 100127141 | BOLIVAR | TN | | 08/30/2023 | | 557 | | 11 | | | 11 | | 568 | 568 | | | |
| 100126456 | HOMER | NY | | 08/30/2023 | | 409 | | 83 | | | 83 | | 492 | 492 | | | |
| 100113187 | MIAMI BEACH | FL | | 06/29/2023 | | 985 | | 7 | | | 7 | | 992 | 992 | | | |
| 100126600 | RIVERSIDE | CA | | 08/30/2023 | | 1,383 | | 6 | | | 6 | | 1,389 | 1,389 | | | |
| 100113185 | CLERMONT | FL | | 06/29/2023 | | 1,188 | | 48 | | | 48 | | 1,236 | 1,236 | | | |
| 100113192 | CLEVELAND | OH | | 06/29/2023 | | 422 | | 13 | | | 13 | | 435 | 435 | | | |
| 100139016 | PEORIA | IL | | 12/21/2023 | | 63 | | 14 | | | 14 | | 77 | 77 | | | |
| 100112665 | GREENVILLE | GA | | 06/29/2023 | | 362 | | (15) | | | (15) | | 347 | 347 | | | |
| 100114157 | STANLEY | NC | | 06/29/2023 | | 539 | | (24) | | | (24) | | 515 | 515 | | | |
| 100111269 | SAVANNAH | GA | | 06/29/2023 | | 1,140 | | 51 | | | 51 | | 1,191 | 1,191 | | | |
| 100114287 | SPRINGFIELD | MO | | 06/29/2023 | | 566 | | (9) | | | (9) | | 557 | 557 | | | |
| 100012106 | DAVENPORT | IA | | 03/08/2017 | | 208 | | 23 | | | 23 | | 231 | 231 | | | |
| 100114133 | SUMITON | AL | | 06/29/2023 | | 1,201 | | 49 | | | 49 | | 1,250 | 1,250 | | | |
| 100054236 | NORTH LAS VEGAS | NV | | 03/23/2021 | | 105 | | (9) | | | (9) | | 96 | 96 | | | |
| 100126620 | SAINT LOUIS | MO | | 08/30/2023 | | 1,013 | | 90 | | | 90 | | 1,103 | 1,103 | | | |
| 100113049 | TONEY | AL | | 06/29/2023 | | 714 | | 58 | | | 58 | | 772 | 772 | | | |
| 100054871 | ANDERSON | SC | | 03/23/2021 | | 197 | | (10) | | | (10) | | 187 | 187 | | | |
| 100055613 | BAY MINETTE | AL | | 03/23/2021 | | 80 | | (12) | | | (12) | | 68 | 68 | | | |
| 100153152 | CHICAGO | IL | | 05/28/2024 | | 350 | | 43 | | | 43 | | 393 | 393 | | | |
| 100111215 | NORTH PALM BEACH | FL | | 06/29/2023 | | 1,163 | | 47 | | | 47 | | 1,210 | 1,210 | | | |
| 100076963 | ADKINS | TX | | 01/03/2022 | | 618 | | (35) | | | (35) | | 583 | 583 | | | |
| 100111793 | CLEVELAND | OH | | 06/29/2023 | | 900 | | (1) | | | (1) | | 899 | 899 | | | |
| 100112573 | INDEPENDENCE | IA | | 06/29/2023 | | 65 | | 10 | | | 10 | | 75 | 75 | | | |
| 100113144 | MIAMI | FL | | 06/29/2023 | | 1,576 | | 16 | | | 16 | | 1,592 | 1,592 | | | |
| 100110851 | BOX SPRINGS | GA | | 06/29/2023 | | 41 | | 31 | | | 31 | | 72 | 72 | | | |
| 100110943 | STUARTS DRAFT | VA | | 06/29/2023 | | 1,834 | | 222 | | | 222 | | 2,056 | 2,056 | | | |
| 100126906 | MAYODAN | NC | | 08/30/2023 | | 1,074 | | 49 | | | 49 | | 1,123 | 1,123 | | | |
| 100112071 | HARDINSBURG | KY | | 06/29/2023 | | 45 | | 2 | | | 2 | | 47 | 47 | | | |
| 100031445 | MC FARLAND | CA | | 03/29/2019 | | 156 | | 227 | | | 227 | | 383 | 383 | | | |
| 100114118 | TULSA | OK | | 06/29/2023 | | 2,780 | | 88 | | | 88 | | 2,868 | 2,868 | | | |
| 100054255 | WILKES BARRE | PA | | 03/23/2021 | | 800 | | (96) | | | (96) | | 704 | 704 | | | |
| 100126514 | EL PASO | TX | | 08/30/2023 | | 500 | | (14) | | | (14) | | 486 | 486 | | | |
| 100111679 | ROCKFORD | IL | | 06/29/2023 | | 94 | | 8 | | | 8 | | 102 | 102 | | | |
| 100030569 | SURPRISE | AZ | | 12/20/2018 | | 696 | | (4) | | | (4) | | 692 | 692 | | | |
| 100114103 | PEORIA | IL | | 06/29/2023 | | 142 | | 58 | | | 58 | | 200 | 200 | | | |
| 100045940 | EAST STROUDSBURG | PA | | 11/25/2020 | | 448 | | 46 | | | 46 | | 494 | 494 | | | |
| 100126530 | BALTIMORE | MD | | 08/30/2023 | | 300 | | 51 | | | 51 | | 351 | 351 | | | |
| 100138946 | ORANGE PARK | FL | | 12/21/2023 | | 283 | | 52 | | | 52 | | 335 | 335 | | | |
| 100047007 | DETROIT | MI | | 11/20/2020 | | 1,854 | | (131) | | | (131) | | 1,723 | 1,723 | | | |
| 100111820 | DODGE CITY | KS | | 06/29/2023 | | 888 | | 32 | | | 32 | | 920 | 920 | | | |
| 100113354 | WHITEFIELD | ME | | 06/29/2023 | | 469 | | 144 | | | 144 | | 613 | 613 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127197 | HOPE MILLS | NC | | 08/30/2023 | | 1,188 | | (25) | | | (25) | | 1,163 | 1,163 | | | |
| 100017111 | ALBEMARLE | NC | | 04/26/2018 | | 695 | | 79 | | | 79 | | 774 | 774 | | | |
| 100126767 | SELMA | AL | | 08/30/2023 | | 1,288 | | (58) | | | (58) | | 1,230 | 1,230 | | | |
| 100161396 | DAYTONA BEACH | FL | | 07/25/2024 | | 204,031 | | (3,844) | | | (3,844) | | 200,187 | 200,187 | | | |
| 100113178 | DAVENPORT | FL | | 06/29/2023 | | 932 | | 25 | | | 25 | | 957 | 957 | | | |
| 100046326 | FLINT | MI | | 11/25/2020 | | 177 | | 28 | | | 28 | | 205 | 205 | | | |
| 100113946 | TUCSON | AZ | | 06/29/2023 | | 1,266 | | 24 | | | 24 | | 1,290 | 1,290 | | | |
| 100055309 | MOBILE | AL | | 03/23/2021 | | 37 | | (12) | | | (12) | | 25 | 25 | | | |
| 100029168 | KNIGHTSTOWN | IN | | 10/26/2018 | | 469 | | 220 | | | 220 | | 689 | 689 | | | |
| 100127134 | PHILIPSBURG | PA | | 08/30/2023 | | 1,911 | | 503 | | | 503 | | 2,414 | 2,414 | | | |
| 100111975 | PEARSON | GA | | 06/29/2023 | | 323 | | 140 | | | 140 | | 463 | 463 | | | |
| 100127274 | STONE MOUNTAIN | GA | | 08/30/2023 | | 573 | | 84 | | | 84 | | 657 | 657 | | | |
| 100127329 | HILLSBOROUGH | NH | | 08/30/2023 | | 101 | | 28 | | | 28 | | 129 | 129 | | | |
| 100055718 | AKRON | OH | | 03/23/2021 | | 1,385 | | (136) | | | (136) | | 1,249 | 1,249 | | | |
| 100028054 | SPICELAND | IN | | 10/26/2018 | | 85 | | 72 | | | 72 | | 157 | 157 | | | |
| 100114062 | WILMINGTON | NC | | 06/29/2023 | | 3,293 | | 76 | | | 76 | | 3,369 | 3,369 | | | |
| 100127081 | IMLER | PA | | 08/30/2023 | | 812 | | 14 | | | 14 | | 826 | 826 | | | |
| 100126863 | APOPKA | FL | | 08/30/2023 | | 441 | | 8 | | | 8 | | 449 | 449 | | | |
| 100113710 | SYRACUSE | NY | | 06/29/2023 | | 1,075 | | (66) | | | (66) | | 1,009 | 1,009 | | | |
| 100114383 | HYATTSVILLE | MD | | 06/29/2023 | | 199 | | 108 | | | 108 | | 307 | 307 | | | |
| 100113837 | ST PETERSBURG | FL | | 06/29/2023 | | 672 | | 25 | | | 25 | | 697 | 697 | | | |
| 100011194 | EVELETH | MN | | 12/23/2016 | | 331 | | 13 | | | 13 | | 344 | 344 | | | |
| 100010744 | MT MORRIS | MI | | 12/23/2016 | | 496 | | (22) | | | (22) | | 474 | 474 | | | |
| 100112554 | GASTONIA | NC | | 06/29/2023 | | 562 | | 15 | | | 15 | | 577 | 577 | | | |
| 100110937 | BENSON | AZ | | 06/29/2023 | | 91 | | 21 | | | 21 | | 112 | 112 | | | |
| 100030591 | SMITHS GROVE | KY | | 12/20/2018 | | 745 | | 8 | | | 8 | | 753 | 753 | | | |
| 100113968 | RALEIGH | NC | | 06/29/2023 | | 78 | | 47 | | | 47 | | 125 | 125 | | | |
| 100046566 | GREENTOWN | IN | | 11/25/2020 | | 103 | | 23 | | | 23 | | 126 | 126 | | | |
| 100014775 | HOUSTON | TX | | 10/30/2017 | | 846 | | 2 | | | 2 | | 848 | 848 | | | |
| 100017701 | FORT WAYNE | IN | | 04/26/2018 | | 807 | | (22) | | | (22) | | 785 | 785 | | | |
| 100055502 | SOUTH BEND | IN | | 03/23/2021 | | 158 | | (2) | | | (2) | | 156 | 156 | | | |
| 100112863 | FERNLEY | NV | | 06/29/2023 | | 709 | | (59) | | | (59) | | 650 | 650 | | | |
| 100111026 | ABERDEEN | WA | | 06/29/2023 | | 2,032 | | 10 | | | 10 | | 2,042 | 2,042 | | | |
| 100113211 | WINFIELD | KS | | 06/29/2023 | | 385 | | 28 | | | 28 | | 413 | 413 | | | |
| 100112669 | WINGATE | NC | | 06/29/2023 | | 611 | | (2) | | | (2) | | 609 | 609 | | | |
| 100126512 | MONTGOMERY | AL | | 08/30/2023 | | 523 | | (15) | | | (15) | | 508 | 508 | | | |
| 100054483 | GAINESVILLE | FL | | 03/23/2021 | | 913 | | (135) | | | (135) | | 778 | 778 | | | |
| 100112882 | REDFORD | MI | | 06/29/2023 | | 492 | | 29 | | | 29 | | 521 | 521 | | | |
| 100114407 | PITTSBURGH | PA | | 06/29/2023 | | 136 | | 63 | | | 63 | | 199 | 199 | | | |
| 100126669 | BELINGTON | WV | | 08/30/2023 | | 88 | | 23 | | | 23 | | 111 | 111 | | | |
| 100110914 | DOUGLASVILLE | GA | | 06/29/2023 | | 1,157 | | 15 | | | 15 | | 1,172 | 1,172 | | | |
| 100111553 | SPRINGFIELD | MA | | 06/29/2023 | | 705 | | 126 | | | 126 | | 831 | 831 | | | |
| 100127351 | KINGWOOD | TX | | 08/30/2023 | | 1,449 | | 136 | | | 136 | | 1,585 | 1,585 | | | |
| 100139007 | NILES | OH | | 12/21/2023 | | 439 | | 127 | | | 127 | | 566 | 566 | | | |
| 100126490 | BUFORD | GA | | 08/30/2023 | | 1,170 | | (16) | | | (16) | | 1,154 | 1,154 | | | |
| 100013457 | MIAMI | FL | | 05/25/2017 | | 186 | | 605 | | | 605 | | 791 | 791 | | | |
| 100113981 | CANONSBURG | PA | | 06/29/2023 | | 123 | | 80 | | | 80 | | 203 | 203 | | | |
| 100112241 | TUCSON | AZ | | 06/29/2023 | | 48 | | (4) | | | (4) | | 44 | 44 | | | |
| 100110933 | GREEN COVE SP | FL | | 06/29/2023 | | 530 | | 31 | | | 31 | | 561 | 561 | | | |
| 100127269 | CHICAGO | IL | | 08/30/2023 | | 825 | | 34 | | | 34 | | 859 | 859 | | | |
| 100113118 | MADISON | AL | | 06/29/2023 | | 746 | | 158 | | | 158 | | 904 | 904 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100013318 | CLAYTON | NC | | 05/25/2017 | | 559 | | 1,088 | | | 1,088 | | 1,647 | 1,647 | | | |
| 100126746 | FREDERICKSBRG | VA | | 08/30/2023 | | 616 | | 41 | | | 41 | | 657 | 657 | | | |
| 100113838 | MIAMI | FL | | 06/29/2023 | | 556 | | 2 | | | 2 | | 558 | 558 | | | |
| 100114181 | LAKELAND | FL | | 06/29/2023 | | 418 | | 46 | | | 46 | | 464 | 464 | | | |
| 100113172 | FT. MYERS | FL | | 06/29/2023 | | 1,431 | | 193 | | | 193 | | 1,624 | 1,624 | | | |
| 100112439 | WINSTON SALEM | NC | | 06/29/2023 | | 149 | | 81 | | | 81 | | 230 | 230 | | | |
| 100030053 | LAUDERDALE LAKES | FL | | 12/20/2018 | | 433 | | 12 | | | 12 | | 445 | 445 | | | |
| 100055274 | CHICAGO | IL | | 03/23/2021 | | 423 | | (1) | | | (1) | | 422 | 422 | | | |
| 100114349 | BALDWIN PARK | CA | | 06/29/2023 | | 59 | | 2 | | | 2 | | 61 | 61 | | | |
| 100111199 | CAMBY | IN | | 06/29/2023 | | 106 | | 22 | | | 22 | | 128 | 128 | | | |
| 100126687 | GADSDEN | SC | | 08/30/2023 | | 1,352 | | 45 | | | 45 | | 1,397 | 1,397 | | | |
| 100114077 | ELIZABETH | PA | | 06/29/2023 | | 107 | | 16 | | | 16 | | 123 | 123 | | | |
| 100027918 | GADSDEN | AL | | 10/26/2018 | | 125 | | 35 | | | 35 | | 160 | 160 | | | |
| 100112504 | RIVERTON | IA | | 06/29/2023 | | 216 | | 76 | | | 76 | | 292 | 292 | | | |
| 100117574 | SAN BERNARDINO | CA | | 07/20/2023 | | 10,050 | | 707 | | | 707 | | 10,757 | 10,757 | | | |
| 100114378 | BALTIMORE | MD | | 06/29/2023 | | 72 | | 16 | | | 16 | | 88 | 88 | | | |
| 100045716 | SOUTH BOSTON | VA | | 11/25/2020 | | 169 | | 39 | | | 39 | | 208 | 208 | | | |
| 100111242 | SOUTHBURY | CT | | 06/29/2023 | | 1,335 | | 65 | | | 65 | | 1,400 | 1,400 | | | |
| 100127152 | SARATOGA SPGS | NY | | 08/30/2023 | | 1,247 | | 161 | | | 161 | | 1,408 | 1,408 | | | |
| 100140408 | PHOENIX | AZ | | 01/18/2024 | | 42,850 | | (1,050) | | | (1,050) | | 41,800 | 41,800 | | | |
| 100055050 | WASHINGTON | MO | | 03/23/2021 | | 736 | | (46) | | | (46) | | 690 | 690 | | | |
| 100046508 | WAVERLY | IL | | 11/25/2020 | | 270 | | 25 | | | 25 | | 295 | 295 | | | |
| 100043278 | KINGSLEY | PA | | 08/13/2020 | | 2,205 | | 36 | | | 36 | | 2,241 | 2,241 | | | |
| 100029001 | BATON ROUGE | LA | | 10/26/2018 | | 88 | | 95 | | | 95 | | 183 | 183 | | | |
| 100114168 | OKLAHOMA CITY | OK | | 06/29/2023 | | 445 | | 4 | | | 4 | | 449 | 449 | | | |
| 100029976 | LA MESA | NM | | 12/20/2018 | | 990 | | 10 | | | 10 | | 1,000 | 1,000 | | | |
| 100127326 | READING | PA | | 08/30/2023 | | 549 | | 82 | | | 82 | | 631 | 631 | | | |
| 100011169 | HARRISVILLE | PA | | 01/27/2017 | | 786 | | 46 | | | 46 | | 832 | 832 | | | |
| 100127098 | GARY | IN | | 08/30/2023 | | 1,122 | | (132) | | | (132) | | 990 | 990 | | | |
| 100126745 | PORT HURON | MI | | 08/30/2023 | | 706 | | 36 | | | 36 | | 742 | 742 | | | |
| 100053456 | BECKLEY | WV | | 03/23/2021 | | 384 | | 21 | | | 21 | | 405 | 405 | | | |
| 100114327 | GREENVILLE | KY | | 06/29/2023 | | 58 | | 12 | | | 12 | | 70 | 70 | | | |
| 100153053 | OAKDALE | CA | | 06/27/2024 | | 70,609 | | (3,447) | | | (3,447) | | 67,162 | 67,162 | | | |
| 100113867 | AVENTURA | FL | | 06/29/2023 | | 381 | | 14 | | | 14 | | 395 | 395 | | | |
| 100111659 | DAYTON | OH | | 06/29/2023 | | 480 | | 15 | | | 15 | | 495 | 495 | | | |
| 100127258 | HIALEAH | FL | | 08/30/2023 | | 541 | | 21 | | | 21 | | 562 | 562 | | | |
| 100045817 | SALLEY | SC | | 11/25/2020 | | 291 | | 8 | | | 8 | | 299 | 299 | | | |
| 100017685 | FINDLAY | OH | | 04/26/2018 | | 147 | | 52 | | | 52 | | 199 | 199 | | | |
| 100074825 | YOUNGSTOWN | OH | | 12/01/2021 | | 179 | | (2) | | | (2) | | 177 | 177 | | | |
| 100111059 | SAN ANTONIO | TX | | 06/29/2023 | | 698 | | 5 | | | 5 | | 703 | 703 | | | |
| 100046655 | CONVOY | OH | | 11/25/2020 | | 117 | | (4) | | | (4) | | 113 | 113 | | | |
| 100138945 | FORT PIERCE | FL | | 12/21/2023 | | 192 | | 46 | | | 46 | | 238 | 238 | | | |
| 100126549 | JACKSONVILLE | FL | | 08/30/2023 | | 1,132 | | 42 | | | 42 | | 1,174 | 1,174 | | | |
| 100117592 | COLONIAL HEIGHTS | VA | | 07/20/2023 | | 20,435 | | (156) | | | (156) | | 20,279 | 20,279 | | | |
| 100112236 | MIDDLETOWN | OH | | 06/29/2023 | | 710 | | 108 | | | 108 | | 818 | 818 | | | |
| 100126452 | BOWLING GREEN | KY | | 08/30/2023 | | 1,544 | | 87 | | | 87 | | 1,631 | 1,631 | | | |
| 100111506 | STONE MOUNTAIN | GA | | 06/29/2023 | | 118 | | 74 | | | 74 | | 192 | 192 | | | |
| 100111315 | TUSCALOOSA | AL | | 06/29/2023 | | 935 | | (72) | | | (72) | | 863 | 863 | | | |
| 100113842 | HALLANDALE BEACH | FL | | 06/29/2023 | | 731 | | 26 | | | 26 | | 757 | 757 | | | |
| 100138999 | COLUMBUS | GA | | 12/21/2023 | | 608 | | 79 | | | 79 | | 687 | 687 | | | |
| 100113959 | HOUSTON | TX | | 06/29/2023 | | 613 | | 15 | | | 15 | | 628 | 628 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127313 | CONNERSVILLE | IN | | 08/30/2023 | | 1,017 | | 76 | | | 76 | | 1,093 | 1,093 | | | |
| 100017076 | CHARLOTTE | NC | | 04/26/2018 | | 118 | | 65 | | | 65 | | 183 | 183 | | | |
| 100127243 | BOAZ | AL | | 08/30/2023 | | 1,167 | | (40) | | | (40) | | 1,127 | 1,127 | | | |
| 100111638 | LAKE WALES | FL | | 06/29/2023 | | 105 | | 22 | | | 22 | | 127 | 127 | | | |
| 100155743 | PERRY | GA | | 06/18/2024 | | 4,812 | | (366) | | | (366) | | 4,446 | 4,446 | | | |
| 100113160 | MIAMI | FL | | 06/29/2023 | | 1,163 | | 6 | | | 6 | | 1,169 | 1,169 | | | |
| 100111012 | CLEVELAND | OH | | 06/29/2023 | | 311 | | | | | | | 311 | 311 | | | |
| 100111092 | LAURIUM | MI | | 06/29/2023 | | 1,040 | | 97 | | | 97 | | 1,137 | 1,137 | | | |
| 100127051 | CENTERLINE | MI | | 08/30/2023 | | 273 | | (10) | | | (10) | | 263 | 263 | | | |
| 100113206 | LA MARQUE | TX | | 06/29/2023 | | 170 | | 103 | | | 103 | | 273 | 273 | | | |
| 100127275 | SAN ANTONIO | TX | | 08/30/2023 | | 59 | | 4 | | | 4 | | 63 | 63 | | | |
| 100047765 | CARPENTERSVILLE | IL | | 11/20/2020 | | 6,939 | | (414) | | | (414) | | 6,525 | 6,525 | | | |
| 100111535 | CUMMING | GA | | 06/29/2023 | | 1,013 | | 39 | | | 39 | | 1,052 | 1,052 | | | |
| 100126985 | HAZEL CREST | IL | | 08/30/2023 | | 113 | | 42 | | | 42 | | 155 | 155 | | | |
| 100111232 | SUN CITY WEST | AZ | | 06/29/2023 | | 949 | | 61 | | | 61 | | 1,010 | 1,010 | | | |
| 100113267 | PHILADELPHIA | PA | | 06/29/2023 | | 50 | | (1) | | | (1) | | 49 | 49 | | | |
| 100045366 | DETROIT | MI | | 11/25/2020 | | 801 | | (52) | | | (52) | | 749 | 749 | | | |
| 100111547 | COLUMBUS | OH | | 06/29/2023 | | 88 | | 64 | | | 64 | | 152 | 152 | | | |
| 100112385 | RICHMOND | KY | | 06/29/2023 | | 50 | | 1 | | | 1 | | 51 | 51 | | | |
| 100110899 | FRIENDSHIP | TN | | 06/29/2023 | | 491 | | (12) | | | (12) | | 479 | 479 | | | |
| 100112118 | NEW KENSINGTON | PA | | 06/29/2023 | | 440 | | 16 | | | 16 | | 456 | 456 | | | |
| 100068831 | CLEVELAND | TX | | 09/01/2021 | | 208 | | (4) | | | (4) | | 204 | 204 | | | |
| 100060428 | SAINT LOUIS | MO | | 06/01/2021 | | 613 | | 3 | | | 3 | | 616 | 616 | | | |
| 100111799 | PINE PLAINS | NY | | 06/29/2023 | | 407 | | 16 | | | 16 | | 423 | 423 | | | |
| 100111218 | DRUMMONDS | TN | | 06/29/2023 | | 1,149 | | 72 | | | 72 | | 1,221 | 1,221 | | | |
| 100053993 | ROANOKE RAPIDS | NC | | 03/23/2021 | | 941 | | 106 | | | 106 | | 1,047 | 1,047 | | | |
| 100155840 | WASHINGTON | MO | | 06/18/2024 | | 615 | | (41) | | | (41) | | 574 | 574 | | | |
| 100114175 | CLARKSON | KY | | 06/29/2023 | | 2,312 | | 30 | | | 30 | | 2,342 | 2,342 | | | |
| 100113783 | ARKANSAS CITY | KS | | 06/29/2023 | | 654 | | 26 | | | 26 | | 680 | 680 | | | |
| 100111961 | PIQUA | OH | | 06/29/2023 | | 104 | | 81 | | | 81 | | 185 | 185 | | | |
| 100112485 | LILBURN | GA | | 06/29/2023 | | 888 | | 80 | | | 80 | | 968 | 968 | | | |
| 100114488 | SEATTLE | WA | | 06/29/2023 | | 1,334 | | 44 | | | 44 | | 1,378 | 1,378 | | | |
| 100111526 | LENOIR | NC | | 06/29/2023 | | 781 | | 12 | | | 12 | | 793 | 793 | | | |
| 100111088 | PHOENIX | AZ | | 06/29/2023 | | 134 | | 15 | | | 15 | | 149 | 149 | | | |
| 100113996 | FAIRBURN | GA | | 06/29/2023 | | 294 | | 75 | | | 75 | | 369 | 369 | | | |
| 100017536 | BREWTON | AL | | 04/26/2018 | | 589 | | 42 | | | 42 | | 631 | 631 | | | |
| 100048342 | LAS VEGAS | NV | | 11/20/2020 | | 11,491 | | 28 | | | 28 | | 11,519 | 11,519 | | | |
| 100053775 | CHICAGO | IL | | 03/23/2021 | | 572 | | 13 | | | 13 | | 585 | 585 | | | |
| 100113168 | DES MOINES | IA | | 06/29/2023 | | 57 | | 4 | | | 4 | | 61 | 61 | | | |
| 100043080 | JACKSON | MI | | 05/28/2020 | | 329 | | 4 | | | 4 | | 333 | 333 | | | |
| 100110873 | HOUSTON | TX | | 06/29/2023 | | 440 | | (20) | | | (20) | | 420 | 420 | | | |
| 100126598 | SOPHIA | NC | | 08/30/2023 | | 1,240 | | (58) | | | (58) | | 1,182 | 1,182 | | | |
| 100112565 | FORT LAUDERDALE | FL | | 06/29/2023 | | 240 | | 200 | | | 200 | | 440 | 440 | | | |
| 100113152 | HAINES CITY | FL | | 06/29/2023 | | 2,218 | | (3) | | | (3) | | 2,215 | 2,215 | | | |
| 100112521 | PHILADELPHIA | PA | | 06/29/2023 | | 102 | | 76 | | | 76 | | 178 | 178 | | | |
| 100055806 | DAYTON | OH | | 03/23/2021 | | 429 | | (10) | | | (10) | | 419 | 419 | | | |
| 100113758 | ALBUQUERQUE | NM | | 06/29/2023 | | 112 | | 65 | | | 65 | | 177 | 177 | | | |
| 100126828 | BIRMINGHAM | AL | | 08/30/2023 | | 918 | | 133 | | | 133 | | 1,051 | 1,051 | | | |
| 100111605 | GRANTS | NM | | 06/29/2023 | | 45 | | 7 | | | 7 | | 52 | 52 | | | |
| 100047642 | DETROIT | MI | | 11/20/2020 | | 112 | | 72 | | | 72 | | 184 | 184 | | | |
| 100114244 | GOLD CREEK | MT | | 06/29/2023 | | 928 | | 110 | | | 110 | | 1,038 | 1,038 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113841 | BRADY | TX | | 06/29/2023 | | 47 | | 10 | | | 10 | | 57 | 57 | | | |
| 100044176 | RICHLAND | IN | | 08/19/2020 | | 471 | | 80 | | | 80 | | 551 | 551 | | | |
| 100126487 | SAN ANTONIO | TX | | 08/30/2023 | | 450 | | (10) | | | (10) | | 440 | 440 | | | |
| 100055204 | MUSKEGON | MI | | 03/23/2021 | | 344 | | (47) | | | (47) | | 297 | 297 | | | |
| 100110904 | PALMDALE | CA | | 06/29/2023 | | 574 | | 83 | | | 83 | | 657 | 657 | | | |
| 100112652 | YUMA | AZ | | 06/29/2023 | | 1,124 | | 45 | | | 45 | | 1,169 | 1,169 | | | |
| 100145947 | WAYNESBORO | VA | | 03/19/2024 | | 1,032 | | (55) | | | (55) | | 977 | 977 | | | |
| 100113148 | MIAMI | FL | | 06/29/2023 | | 1,220 | | (18) | | | (18) | | 1,202 | 1,202 | | | |
| 100017601 | N MIAMI BEACH | FL | | 04/26/2018 | | 75 | | 3 | | | 3 | | 78 | 78 | | | |
| 100112858 | TRENTON | NJ | | 06/29/2023 | | 709 | | (15) | | | (15) | | 694 | 694 | | | |
| 100140433 | WAKE FOREST | NC | | 01/18/2024 | | 66,028 | | (1,557) | | | (1,557) | | 64,471 | 64,471 | | | |
| 100112217 | BALTIMORE | MD | | 06/29/2023 | | 737 | | 58 | | | 58 | | 795 | 795 | | | |
| 100126720 | ROSEVILLE | MI | | 08/30/2023 | | 574 | | (1) | | | (1) | | 573 | 573 | | | |
| 100017711 | INDIANAPOLIS | IN | | 04/26/2018 | | 124 | | 91 | | | 91 | | 215 | 215 | | | |
| 100046929 | MERIDEN | CT | | 11/20/2020 | | 35 | | (9) | | | (9) | | 26 | 26 | | | |
| 100111147 | BETHLEHEM | PA | | 06/29/2023 | | 468 | | 47 | | | 47 | | 515 | 515 | | | |
| 100054776 | FLINT | MI | | 03/23/2021 | | 475 | | (67) | | | (67) | | 408 | 408 | | | |
| 100155778 | LAS VEGAS | NV | | 06/18/2024 | | 729 | | (33) | | | (33) | | 696 | 696 | | | |
| 100110920 | ALTOONA | AL | | 06/29/2023 | | 579 | | (11) | | | (11) | | 568 | 568 | | | |
| 100113241 | MILWAUKEE | WI | | 06/29/2023 | | 114 | | 108 | | | 108 | | 222 | 222 | | | |
| 100112912 | MONTGOMERY | AL | | 06/29/2023 | | 739 | | (19) | | | (19) | | 720 | 720 | | | |
| 100155759 | FAIRFAX | VA | | 06/18/2024 | | 1,881 | | (152) | | | (152) | | 1,729 | 1,729 | | | |
| 100127026 | DALLAS | TX | | 08/30/2023 | | 183 | | 89 | | | 89 | | 272 | 272 | | | |
| 100126461 | PHILADELPHIA | PA | | 08/30/2023 | | 602 | | 15 | | | 15 | | 617 | 617 | | | |
| 100111555 | FORT LAUDERDALE | FL | | 06/29/2023 | | 596 | | 29 | | | 29 | | 625 | 625 | | | |
| 100010951 | MEMPHIS | TN | | 12/23/2016 | | 414 | | (9) | | | (9) | | 405 | 405 | | | |
| 100126653 | GREENVILLE | SC | | 08/30/2023 | | 1,023 | | (31) | | | (31) | | 992 | 992 | | | |
| 100113066 | OKLAHOMA CITY | OK | | 06/29/2023 | | 303 | | 90 | | | 90 | | 393 | 393 | | | |
| 3310074867 | BALTIMORE | MD | | 05/17/2024 | | 44,308 | | | | | | | 44,308 | 44,308 | | | |
| 100011293 | MARION | IN | | 12/23/2016 | | 2,739 | | 52 | | | 52 | | 2,791 | 2,791 | | | |
| 100127170 | MINNEAPOLIS | MN | | 08/30/2023 | | 2,798 | | 365 | | | 365 | | 3,163 | 3,163 | | | |
| 100092067 | CHEEKTOWAGA | NY | | 02/09/2023 | | 2,960 | | (72) | | | (72) | | 2,888 | 2,888 | | | |
| 100126994 | COLUMBIA | SC | | 08/30/2023 | | 97 | | 50 | | | 50 | | 147 | 147 | | | |
| 100113686 | TONAWANDA | NY | | 06/29/2023 | | 480 | | 18 | | | 18 | | 498 | 498 | | | |
| 100100820 | NORTH LAS VEGAS | NV | | 04/28/2023 | | 20,757 | | (756) | | | (756) | | 20,001 | 20,001 | | | |
| 100030245 | KANSAS CITY | KS | | 12/20/2018 | | 629 | | 10 | | | 10 | | 639 | 639 | | | |
| 100153801 | ORMOND BEACH | FL | | 07/10/2024 | | 82,149 | | (1,536) | | | (1,536) | | 80,613 | 80,613 | | | |
| 100113537 | AURORA | CO | | 06/29/2023 | | 282 | | 13 | | | 13 | | 295 | 295 | | | |
| 100112826 | LITTLE ROCK | AR | | 06/29/2023 | | 772 | | (70) | | | (70) | | 702 | 702 | | | |
| 100045278 | OMAHA | NE | | 11/25/2020 | | 285 | | 3 | | | 3 | | 288 | 288 | | | |
| 100126634 | CREWE | VA | | 08/30/2023 | | 2,243 | | 114 | | | 114 | | 2,357 | 2,357 | | | |
| 100012479 | CELINA | OH | | 04/28/2017 | | 175 | | 23 | | | 23 | | 198 | 198 | | | |
| 100111754 | DETROIT | MI | | 06/29/2023 | | 91 | | 28 | | | 28 | | 119 | 119 | | | |
| 100113962 | SPRINGFIELD | IL | | 06/29/2023 | | 748 | | 10 | | | 10 | | 758 | 758 | | | |
| 100030000 | LEANDER | TX | | 12/20/2018 | | 422 | | (12) | | | (12) | | 410 | 410 | | | |
| 100142747 | ASHBURN | VA | | 02/08/2024 | | 380,636 | | (4,582) | | | (4,582) | | 376,054 | 376,054 | | | |
| 100126775 | EL PASO | TX | | 08/30/2023 | | 488 | | 13 | | | 13 | | 501 | 501 | | | |
| 100055394 | TOPEKA | KS | | 03/23/2021 | | 669 | | (65) | | | (65) | | 604 | 604 | | | |
| 100012493 | ERIE | PA | | 04/28/2017 | | 603 | | (1) | | | (1) | | 602 | 602 | | | |
| 100114109 | ORONOCO | MN | | 06/29/2023 | | 1,329 | | 13 | | | 13 | | 1,342 | 1,342 | | | |
| 100011966 | CHARLOTTE | NC | | 03/08/2017 | | 907 | | 24 | | | 24 | | 931 | 931 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126951 | JUNEAU | AK | | 08/30/2023 | | 1,217 | | 76 | | | 76 | | 1,293 | 1,293 | | | |
| 100126556 | KANSAS CITY | MO | | 08/30/2023 | | 59 | | 22 | | | 22 | | 81 | 81 | | | |
| 100111790 | FRANKFORT | IL | | 06/29/2023 | | 1,681 | | 34 | | | 34 | | 1,715 | 1,715 | | | |
| 100111926 | RUPERT | ID | | 06/29/2023 | | 68 | | 15 | | | 15 | | 83 | 83 | | | |
| 100111071 | CROSS | SC | | 06/29/2023 | | 152 | | 54 | | | 54 | | 206 | 206 | | | |
| 100017661 | MORRIS | NY | | 04/26/2018 | | 506 | | 94 | | | 94 | | 600 | 600 | | | |
| 100045562 | TOLEDO | OH | | 11/25/2020 | | 44 | | (5) | | | (5) | | 39 | 39 | | | |
| 100126623 | ROCHESTER | NY | | 08/30/2023 | | 1,023 | | (69) | | | (69) | | 954 | 954 | | | |
| 100112369 | GRETNA | LA | | 06/29/2023 | | 44 | | 6 | | | 6 | | 50 | 50 | | | |
| 100127099 | EARLIMART | CA | | 08/30/2023 | | 1,322 | | 217 | | | 217 | | 1,539 | 1,539 | | | |
| 100126649 | PUEBLO | CO | | 08/30/2023 | | 866 | | 53 | | | 53 | | 919 | 919 | | | |
| 100017677 | NASHVILLE | TN | | 04/26/2018 | | 1,528 | | (14) | | | (14) | | 1,514 | 1,514 | | | |
| 100112831 | WESLACO | TX | | 06/29/2023 | | 719 | | (21) | | | (21) | | 698 | 698 | | | |
| 100114131 | MAPLE HEIGHTS | OH | | 06/29/2023 | | 1,659 | | (16) | | | (16) | | 1,643 | 1,643 | | | |
| 100112815 | TRENTON | NJ | | 06/29/2023 | | 80 | | 5 | | | 5 | | 85 | 85 | | | |
| 100113346 | VULCAN | MI | | 06/29/2023 | | 910 | | 42 | | | 42 | | 952 | 952 | | | |
| 100053772 | INDIANAPOLIS | IN | | 03/23/2021 | | 62 | | (15) | | | (15) | | 47 | 47 | | | |
| 100119602 | COLLIERVILLE | TN | | 07/31/2023 | | 19,545 | | (310) | | | (310) | | 19,235 | 19,235 | | | |
| 100111542 | VIRGINIA BEACH | VA | | 06/29/2023 | | 932 | | 30 | | | 30 | | 962 | 962 | | | |
| 100114097 | GREENSBORO | NC | | 06/29/2023 | | 53 | | 40 | | | 40 | | 93 | 93 | | | |
| 100029354 | FAIRFIELD | AL | | 10/26/2018 | | 76 | | 61 | | | 61 | | 137 | 137 | | | |
| 100112886 | MUNCIE | IN | | 06/29/2023 | | 1,232 | | 111 | | | 111 | | 1,343 | 1,343 | | | |
| 100045378 | KINGMAN | IN | | 11/25/2020 | | 99 | | 58 | | | 58 | | 157 | 157 | | | |
| 100113988 | LAKEWOOD | NJ | | 06/29/2023 | | 46 | | 1 | | | 1 | | 47 | 47 | | | |
| 100111886 | HAGERSTOWN | MD | | 06/29/2023 | | 1,793 | | 200 | | | 200 | | 1,993 | 1,993 | | | |
| 100047166 | LITHONIA | GA | | 11/20/2020 | | 757 | | (30) | | | (30) | | 727 | 727 | | | |
| 100110905 | GAINESVILLE | GA | | 06/29/2023 | | 1,445 | | (49) | | | (49) | | 1,396 | 1,396 | | | |
| 100028498 | TUCKER | GA | | 10/26/2018 | | 979 | | 784 | | | 784 | | 1,763 | 1,763 | | | |
| 100127091 | CAPE CORAL | FL | | 08/30/2023 | | 643 | | 25 | | | 25 | | 668 | 668 | | | |
| 100112907 | DES MOINES | IA | | 06/29/2023 | | 525 | | 31 | | | 31 | | 556 | 556 | | | |
| 100126621 | MIDDLETOWN | NY | | 08/30/2023 | | 5,574 | | 221 | | | 221 | | 5,795 | 5,795 | | | |
| 100113184 | BOCA RATON | FL | | 06/29/2023 | | 752 | | 1 | | | 1 | | 753 | 753 | | | |
| 100061725 | BREMEN | KY | | 07/01/2021 | | 202 | | (1) | | | (1) | | 201 | 201 | | | |
| 100017697 | SAN ANTONIO | TX | | 04/26/2018 | | 1,293 | | (66) | | | (66) | | 1,227 | 1,227 | | | |
| 100111226 | ANTIOCH | CA | | 06/29/2023 | | 1,173 | | 54 | | | 54 | | 1,227 | 1,227 | | | |
| 100043267 | COSHOCTON | OH | | 08/13/2020 | | 1,095 | | 290 | | | 290 | | 1,385 | 1,385 | | | |
| 100113929 | SEYMOUR | IN | | 06/29/2023 | | 1,229 | | 71 | | | 71 | | 1,300 | 1,300 | | | |
| 100114197 | STOCKTON | CA | | 06/29/2023 | | 957 | | 76 | | | 76 | | 1,033 | 1,033 | | | |
| 100127042 | LINCOLNVILLE | KS | | 08/30/2023 | | 474 | | 22 | | | 22 | | 496 | 496 | | | |
| 100126831 | COLUMBUS | OH | | 08/30/2023 | | 138 | | 114 | | | 114 | | 252 | 252 | | | |
| 100127105 | GRAND RAPIDS | MI | | 08/30/2023 | | 141 | | 30 | | | 30 | | 171 | 171 | | | |
| 100120903 | AVENTURA | FL | | 08/30/2023 | | 3,020 | | 47 | | | 47 | | 3,067 | 3,067 | | | |
| 100053715 | EAST SAINT LOUIS | IL | | 03/23/2021 | | 78 | | (2) | | | (2) | | 76 | 76 | | | |
| 100113305 | HUNLOCK CREEK | PA | | 06/29/2023 | | 97 | | 65 | | | 65 | | 162 | 162 | | | |
| 100024098 | PHILADELPHIA | PA | | 09/10/2018 | | 7,934 | | (128) | | | (128) | | 7,806 | 7,806 | | | |
| 100111612 | GRANTS | NM | | 06/29/2023 | | 41 | | 12 | | | 12 | | 53 | 53 | | | |
| 100113650 | MILWAUKEE | WI | | 06/29/2023 | | 541 | | (3) | | | (3) | | 538 | 538 | | | |
| 100111115 | CLEVELAND | NC | | 06/29/2023 | | 1,498 | | 116 | | | 116 | | 1,614 | 1,614 | | | |
| 100010717 | CLARINDA | IA | | 12/23/2016 | | 357 | | 51 | | | 51 | | 408 | 408 | | | |
| 100046742 | ROSWELL | NM | | 11/20/2020 | | 76 | | 32 | | | 32 | | 108 | 108 | | | |
| 100114280 | BISHOPVILLE | SC | | 06/29/2023 | | 102 | | 43 | | | 43 | | 145 | 145 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100054822 | MARION | IN | | 03/23/2021 | | 380 | | 21 | | | 21 | | 401 | 401 | | | |
| 100127263 | OWATONNA | MN | | 08/30/2023 | | 753 | | 3 | | | 3 | | 756 | 756 | | | |
| 100111241 | BOCA RATON | FL | | 06/29/2023 | | 580 | | 32 | | | 32 | | 612 | 612 | | | |
| 100053699 | CLEVELAND | OH | | 03/23/2021 | | 553 | | 14 | | | 14 | | 567 | 567 | | | |
| 100084809 | RIALTO | CA | | 08/02/2022 | | 6,072 | | 35 | | | 35 | | 6,107 | 6,107 | | | |
| 100048501 | RIALTO | CA | | 11/20/2020 | | 5,149 | | (28) | | | (28) | | 5,121 | 5,121 | | | |
| 100025299 | WHITAKERS | NC | | 09/20/2018 | | 307 | | 9 | | | 9 | | 316 | 316 | | | |
| 100046744 | LAKELAND | FL | | 11/20/2020 | | 379 | | 68 | | | 68 | | 447 | 447 | | | |
| 100053938 | DETROIT | MI | | 03/23/2021 | | 104 | | | | | | | 104 | 104 | | | |
| 100111240 | ASBURY PARK | NJ | | 06/29/2023 | | 947 | | 63 | | | 63 | | 1,010 | 1,010 | | | |
| 100017667 | QUINCY | FL | | 04/26/2018 | | 109 | | 46 | | | 46 | | 155 | 155 | | | |
| 100133190 | BRASELTON | GA | | 11/29/2023 | | 212,208 | | 941 | | | 941 | | 213,149 | 213,149 | | | |
| 100112754 | ROMULUS | MI | | 06/29/2023 | | 795 | | 219 | | | 219 | | 1,014 | 1,014 | | | |
| 100111264 | HEMET | CA | | 06/29/2023 | | 592 | | 1 | | | 1 | | 593 | 593 | | | |
| 100114146 | SAN ANTONIO | TX | | 06/29/2023 | | 603 | | (9) | | | (9) | | 594 | 594 | | | |
| 100045554 | MONTGOMERY | AL | | 11/25/2020 | | 300 | | 36 | | | 36 | | 336 | 336 | | | |
| 100127164 | CLEVELAND | OH | | 08/30/2023 | | 2,059 | | 250 | | | 250 | | 2,309 | 2,309 | | | |
| 100111063 | MEMPHIS | TN | | 06/29/2023 | | 771 | | (3) | | | (3) | | 768 | 768 | | | |
| 100012504 | SOUTHFIELD | MI | | 04/28/2017 | | 865 | | 100 | | | 100 | | 965 | 965 | | | |
| 100126681 | BRISTOL | FL | | 08/30/2023 | | 676 | | (27) | | | (27) | | 649 | 649 | | | |
| 100043888 | LITTLE ROCK | AR | | 08/19/2020 | | 65 | | 3 | | | 3 | | 68 | 68 | | | |
| 100113645 | EDENTON | NC | | 06/29/2023 | | 841 | | (4) | | | (4) | | 837 | 837 | | | |
| 100054705 | SEWARD | NE | | 03/23/2021 | | 58 | | (11) | | | (11) | | 47 | 47 | | | |
| 100111221 | PHOENIX | AZ | | 06/29/2023 | | 985 | | 63 | | | 63 | | 1,048 | 1,048 | | | |
| 100012140 | FRESNO | CA | | 03/08/2017 | | 544 | | 53 | | | 53 | | 597 | 597 | | | |
| 100017422 | BOSSIER CITY | LA | | 04/26/2018 | | 320 | | 42 | | | 42 | | 362 | 362 | | | |
| 100127138 | GIDEON | MO | | 08/30/2023 | | 536 | | (4) | | | (4) | | 532 | 532 | | | |
| 100064711 | JEFFERSON | GA | | 07/14/2021 | | 4,121 | | (211) | | | (211) | | 3,910 | 3,910 | | | |
| 100043442 | PIEDMONT | SC | | 08/13/2020 | | 14 | | 100 | | | 100 | | 114 | 114 | | | |
| 100110885 | CELORON | NY | | 06/29/2023 | | 521 | | (10) | | | (10) | | 511 | 511 | | | |
| 100111639 | SHREVEPORT | LA | | 06/29/2023 | | 452 | | (3) | | | (3) | | 449 | 449 | | | |
| 100055846 | BERKELEY | MO | | 03/23/2021 | | 1,804 | | (86) | | | (86) | | 1,718 | 1,718 | | | |
| 18468 | RANCHO DOMINQUEZ | CA | | 10/12/2004 | | 39,606 | | (8) | | | (8) | | 39,598 | 39,598 | | | |
| 100055581 | UTICA | NY | | 03/23/2021 | | 94 | | 76 | | | 76 | | 170 | 170 | | | |
| 100011167 | MCKEESPORT | PA | | 12/23/2016 | | 830 | | | | | | | 830 | 830 | | | |
| 100111086 | WOODRUFF | SC | | 06/29/2023 | | 1,600 | | (81) | | | (81) | | 1,519 | 1,519 | | | |
| 100042998 | SAN ANTONIO | FL | | 05/28/2020 | | 1,728 | | 56 | | | 56 | | 1,784 | 1,784 | | | |
| 100112683 | LITTLE FALLS | NY | | 06/29/2023 | | 58 | | 83 | | | 83 | | 141 | 141 | | | |
| 100111214 | KATY | TX | | 06/29/2023 | | 739 | | 37 | | | 37 | | 776 | 776 | | | |
| 100111205 | NEW ORLEANS | LA | | 06/29/2023 | | 695 | | 40 | | | 40 | | 735 | 735 | | | |
| 100111335 | PORT RICHEY | FL | | 06/29/2023 | | 283 | | (1) | | | (1) | | 282 | 282 | | | |
| 100112612 | YUMA | AZ | | 06/29/2023 | | 122 | | 8 | | | 8 | | 130 | 130 | | | |
| 100126912 | JACKSON | OH | | 08/30/2023 | | 398 | | 122 | | | 122 | | 520 | 520 | | | |
| 100011475 | SPENCERVILLE | IN | | 12/23/2016 | | 270 | | 14 | | | 14 | | 284 | 284 | | | |
| 100113971 | GRAY | LA | | 06/29/2023 | | 931 | | 22 | | | 22 | | 953 | 953 | | | |
| 100047483 | FORT LAUDERDALE | FL | | 11/20/2020 | | 201 | | 4 | | | 4 | | 205 | 205 | | | |
| 100114361 | CANTON | OH | | 06/29/2023 | | 416 | | 42 | | | 42 | | 458 | 458 | | | |
| 100010720 | FORT LAUDERDALE | FL | | 12/23/2016 | | 897 | | 36 | | | 36 | | 933 | 933 | | | |
| 100126697 | WOODSTOCK | GA | | 08/30/2023 | | 1,723 | | 49 | | | 49 | | 1,772 | 1,772 | | | |
| 100113117 | DALLAS | TX | | 06/29/2023 | | 1,086 | | 116 | | | 116 | | 1,202 | 1,202 | | | |
| 100046492 | LAREDO | TX | | 11/25/2020 | | 465 | | (44) | | | (44) | | 421 | 421 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100017128 | MEMPHIS | TN | | 04/26/2018 | | 258 | | 132 | | | 132 | | 390 | 390 | | | |
| 100050023 | ELKTON | MD | | 11/20/2020 | | 3,410 | | (25) | | | (25) | | 3,385 | 3,385 | | | |
| 100054641 | SCOTTSBORO | AL | | 03/23/2021 | | 33 | | (11) | | | (11) | | 22 | 22 | | | |
| 100113274 | ARLINGTON HEIGHTS | IL | | 06/29/2023 | | 247 | | 59 | | | 59 | | 306 | 306 | | | |
| 100053638 | SAINT LOUIS | MO | | 03/23/2021 | | 253 | | | | | | | 253 | 253 | | | |
| 100055694 | BLOOMINGTON | IL | | 03/23/2021 | | 312 | | (3) | | | (3) | | 309 | 309 | | | |
| 100114442 | NORTH LAUDERDALE | FL | | 06/29/2023 | | 98 | | 5 | | | 5 | | 103 | 103 | | | |
| 100112567 | KOKOMO | IN | | 06/29/2023 | | 377 | | 29 | | | 29 | | 406 | 406 | | | |
| 100011909 | LAS CRUCES | NM | | 03/08/2017 | | 1,133 | | 126 | | | 126 | | 1,259 | 1,259 | | | |
| 100117702 | RENTON | WA | | 07/20/2023 | | 8,239 | | 171 | | | 171 | | 8,410 | 8,410 | | | |
| 100127314 | TOMS RIVER | NJ | | 08/30/2023 | | 974 | | 31 | | | 31 | | 1,005 | 1,005 | | | |
| 100127198 | BALTIMORE | MD | | 08/30/2023 | | 1,475 | | 141 | | | 141 | | 1,616 | 1,616 | | | |
| 100111311 | RED SPRINGS | NC | | 06/29/2023 | | 122 | | (23) | | | (23) | | 99 | 99 | | | |
| 100126850 | CORDOVA | SC | | 08/30/2023 | | 389 | | 71 | | | 71 | | 460 | 460 | | | |
| 100127223 | PHILADELPHIA | PA | | 08/30/2023 | | 60 | | 86 | | | 86 | | 146 | 146 | | | |
| 100127057 | DETROIT | MI | | 08/30/2023 | | 356 | | 23 | | | 23 | | 379 | 379 | | | |
| 100113676 | SAN ANTONIO | TX | | 06/29/2023 | | 1,001 | | (21) | | | (21) | | 980 | 980 | | | |
| 100111601 | WICHITA FALLS | TX | | 06/29/2023 | | 510 | | 56 | | | 56 | | 566 | 566 | | | |
| 100111777 | LAS VEGAS | NV | | 06/29/2023 | | 213 | | 46 | | | 46 | | 259 | 259 | | | |
| 100011171 | IMMOKALEE | FL | | 12/23/2016 | | 1,451 | | 18 | | | 18 | | 1,469 | 1,469 | | | |
| 100112545 | ELKMONT | AL | | 06/29/2023 | | 498 | | 23 | | | 23 | | 521 | 521 | | | |
| 100113052 | ST PETERSBURG | FL | | 06/29/2023 | | 178 | | 42 | | | 42 | | 220 | 220 | | | |
| 100011111 | MANHEIM | PA | | 01/27/2017 | | 1,257 | | 71 | | | 71 | | 1,328 | 1,328 | | | |
| 100113965 | HYNDMAN | PA | | 06/29/2023 | | 662 | | 7 | | | 7 | | 669 | 669 | | | |
| 100113930 | DALLAS | GA | | 06/29/2023 | | 89 | | 35 | | | 35 | | 124 | 124 | | | |
| 100126460 | COCHRAN | GA | | 08/30/2023 | | 888 | | 16 | | | 16 | | 904 | 904 | | | |
| 100127220 | SHEBOYGAN | WI | | 08/30/2023 | | 167 | | 1 | | | 1 | | 168 | 168 | | | |
| 100111281 | PHILADELPHIA | PA | | 06/29/2023 | | 175 | | 96 | | | 96 | | 271 | 271 | | | |
| 100113163 | MIAMI | FL | | 06/29/2023 | | 1,231 | | (16) | | | (16) | | 1,215 | 1,215 | | | |
| 100114214 | KANNAPOLIS | NC | | 06/29/2023 | | 1,108 | | (37) | | | (37) | | 1,071 | 1,071 | | | |
| 100114021 | ACWORTH | GA | | 06/29/2023 | | 93 | | 64 | | | 64 | | 157 | 157 | | | |
| 100047087 | BANCROFT | MI | | 11/20/2020 | | 1,223 | | (76) | | | (76) | | 1,147 | 1,147 | | | |
| 100113320 | PHILADELPHIA | PA | | 06/29/2023 | | 130 | | 8 | | | 8 | | 138 | 138 | | | |
| 100045124 | BIRMINGHAM | AL | | 11/25/2020 | | 838 | | (60) | | | (60) | | 778 | 778 | | | |
| 100126469 | JEFFERSONVILLE | IN | | 08/30/2023 | | 1,193 | | 15 | | | 15 | | 1,208 | 1,208 | | | |
| 100047296 | SAGINAW | MI | | 11/20/2020 | | 625 | | (41) | | | (41) | | 584 | 584 | | | |
| 100126516 | RENOVO | PA | | 08/30/2023 | | 127 | | 36 | | | 36 | | 163 | 163 | | | |
| 100017647 | CORDELE | GA | | 04/26/2018 | | 1,199 | | (35) | | | (35) | | 1,164 | 1,164 | | | |
| 100126766 | EDWARDSVILLE | IL | | 08/30/2023 | | 961 | | (62) | | | (62) | | 899 | 899 | | | |
| 100111693 | LANCASTER | SC | | 06/29/2023 | | 678 | | 46 | | | 46 | | 724 | 724 | | | |
| 100113763 | CREST HILL | IL | | 06/29/2023 | | 94 | | 73 | | | 73 | | 167 | 167 | | | |
| 100026230 | CORDOVA | AL | | 09/20/2018 | | 143 | | 179 | | | 179 | | 322 | 322 | | | |
| 100111614 | PENSACOLA | FL | | 06/29/2023 | | 89 | | 40 | | | 40 | | 129 | 129 | | | |
| 100053707 | EAST PEORIA | IL | | 03/23/2021 | | 696 | | (7) | | | (7) | | 689 | 689 | | | |
| 100055408 | PITTSBURGH | PA | | 03/23/2021 | | 92 | | 2 | | | 2 | | 94 | 94 | | | |
| 100043959 | EAST CHICAGO | IN | | 08/19/2020 | | 1,331 | | (30) | | | (30) | | 1,301 | 1,301 | | | |
| 100126904 | CAHOKIA | IL | | 08/30/2023 | | 41 | | 33 | | | 33 | | 74 | 74 | | | |
| 100111685 | LIMA | OH | | 06/29/2023 | | 305 | | (2) | | | (2) | | 303 | 303 | | | |
| 100112876 | GREENFIELD | WI | | 06/29/2023 | | 377 | | (38) | | | (38) | | 339 | 339 | | | |
| 100055714 | MEMPHIS | TN | | 03/23/2021 | | 815 | | (82) | | | (82) | | 733 | 733 | | | |
| 100053448 | GALENA PARK | TX | | 03/23/2021 | | 2,765 | | 103 | | | 103 | | 2,868 | 2,868 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112218 | BINGHAMTON | NY | | 06/29/2023 | | 67 | | 18 | | | 18 | | 85 | 85 | | | |
| 100014323 | CALHOUN FALLS | SC | | 09/27/2017 | | 301 | | 3 | | | 3 | | 304 | 304 | | | |
| 100047089 | GADSDEN | AL | | 11/20/2020 | | 502 | | (45) | | | (45) | | 457 | 457 | | | |
| 100025102 | HOUSTON | TX | | 09/20/2018 | | 117 | | 442 | | | 442 | | 559 | 559 | | | |
| 100126901 | CHIPLEY | FL | | 08/30/2023 | | 5,050 | | 32 | | | 32 | | 5,082 | 5,082 | | | |
| 100112852 | KANSAS CITY | MO | | 06/29/2023 | | 902 | | 44 | | | 44 | | 946 | 946 | | | |
| 100111551 | LORAIN | OH | | 06/29/2023 | | 824 | | 49 | | | 49 | | 873 | 873 | | | |
| 100127157 | WEST PALM BEACH | FL | | 08/30/2023 | | 435 | | 16 | | | 16 | | 451 | 451 | | | |
| 100111287 | LAKE SUZY | FL | | 06/29/2023 | | 190 | | 38 | | | 38 | | 228 | 228 | | | |
| 100112639 | HARRISBURG | PA | | 06/29/2023 | | 59 | | 34 | | | 34 | | 93 | 93 | | | |
| 100017751 | GAFFNEY | SC | | 04/26/2018 | | 661 | | (27) | | | (27) | | 634 | 634 | | | |
| 100010963 | BAXTER | KY | | 12/23/2016 | | 307 | | (5) | | | (5) | | 302 | 302 | | | |
| 100112566 | HERINGTON | KS | | 06/29/2023 | | 334 | | 23 | | | 23 | | 357 | 357 | | | |
| 100114124 | ROSHOLT | WI | | 06/29/2023 | | 152 | | 10 | | | 10 | | 162 | 162 | | | |
| 100126488 | STRINGTOWN | OK | | 08/30/2023 | | 574 | | (17) | | | (17) | | 557 | 557 | | | |
| 100146880 | CANTON | GA | | 03/26/2024 | | 55,296 | | (1,242) | | | (1,242) | | 54,054 | 54,054 | | | |
| 100126534 | KNOWLESVILLE | NY | | 08/30/2023 | | 608 | | 26 | | | 26 | | 634 | 634 | | | |
| 100112500 | MIAMI | FL | | 06/29/2023 | | 1,100 | | 181 | | | 181 | | 1,281 | 1,281 | | | |
| 100126643 | HARTFORD | CT | | 08/30/2023 | | 586 | | 63 | | | 63 | | 649 | 649 | | | |
| 100114335 | LIMA | OH | | 06/29/2023 | | 319 | | (1) | | | (1) | | 318 | 318 | | | |
| 100046564 | CAPE GIRARDEAU | MO | | 11/25/2020 | | 1,131 | | (45) | | | (45) | | 1,086 | 1,086 | | | |
| 100113752 | GEORGETOWN | SC | | 06/29/2023 | | 87 | | 72 | | | 72 | | 159 | 159 | | | |
| 100110868 | WAYNESVILLE | GA | | 06/29/2023 | | 102 | | | | | | | 102 | 102 | | | |
| 100126642 | ST LOUIS | MO | | 08/30/2023 | | 362 | | 26 | | | 26 | | 388 | 388 | | | |
| 100127162 | JOHNSON CITY | NY | | 08/30/2023 | | 755 | | 148 | | | 148 | | 903 | 903 | | | |
| 100112009 | CHERRYVILLE | NC | | 06/29/2023 | | 412 | | 7 | | | 7 | | 419 | 419 | | | |
| 100111523 | HARTSFIELD | GA | | 06/29/2023 | | 685 | | 23 | | | 23 | | 708 | 708 | | | |
| 100045991 | TULSA | OK | | 11/25/2020 | | 667 | | (10) | | | (10) | | 657 | 657 | | | |
| 100146256 | HAZEL GREEN | AL | | 03/19/2024 | | 973 | | (59) | | | (59) | | 914 | 914 | | | |
| 100127247 | MUSKOGEE | OK | | 08/30/2023 | | 387 | | 54 | | | 54 | | 441 | 441 | | | |
| 100012215 | LYNN | MA | | 03/08/2017 | | 724 | | 262 | | | 262 | | 986 | 986 | | | |
| 100111543 | PHILADELPHIA | PA | | 06/29/2023 | | 596 | | 34 | | | 34 | | 630 | 630 | | | |
| 100029913 | SAGINAW | MI | | 12/20/2018 | | 2,652 | | 9 | | | 9 | | 2,661 | 2,661 | | | |
| 100112906 | OPA LOCKA | FL | | 06/29/2023 | | 794 | | 33 | | | 33 | | 827 | 827 | | | |
| 100113947 | WICHITA | KS | | 06/29/2023 | | 488 | | 7 | | | 7 | | 495 | 495 | | | |
| 100055556 | NORWICH | NY | | 03/23/2021 | | 878 | | (18) | | | (18) | | 860 | 860 | | | |
| 100111267 | CLINTON | SC | | 06/29/2023 | | 576 | | (22) | | | (22) | | 554 | 554 | | | |
| 100113195 | MIAMI BEACH | FL | | 06/29/2023 | | 605 | | 30 | | | 30 | | 635 | 635 | | | |
| 100127364 | NEW PORT RICHEY | FL | | 08/30/2023 | | 1,710 | | 52 | | | 52 | | 1,762 | 1,762 | | | |
| 100054586 | OMAHA | NE | | 03/23/2021 | | 203 | | 21 | | | 21 | | 224 | 224 | | | |
| 100017402 | PHILADELPHIA | PA | | 04/26/2018 | | 544 | | (21) | | | (21) | | 523 | 523 | | | |
| 100110871 | ATHENS | GA | | 06/29/2023 | | 184 | | 38 | | | 38 | | 222 | 222 | | | |
| 100112520 | BALTIMORE | MD | | 06/29/2023 | | 37 | | 39 | | | 39 | | 76 | 76 | | | |
| 100053458 | HENRYETTA | OK | | 03/23/2021 | | 510 | | (41) | | | (41) | | 469 | 469 | | | |
| 100055000 | MEMPHIS | TN | | 03/23/2021 | | 713 | | (95) | | | (95) | | 618 | 618 | | | |
| 100127215 | TRAFFORD | AL | | 08/30/2023 | | 836 | | 84 | | | 84 | | 920 | 920 | | | |
| 100111160 | ALLENTOWN | PA | | 06/29/2023 | | 187 | | 38 | | | 38 | | 225 | 225 | | | |
| 100029497 | MIRAMAR | FL | | 10/26/2018 | | 492 | | 2,483 | | | 2,483 | | 2,975 | 2,975 | | | |
| 100076196 | DAVENPORT | FL | | 01/07/2022 | | 2,440 | | (65) | | | (65) | | 2,375 | 2,375 | | | |
| 100111246 | COLUMBIA | MD | | 06/29/2023 | | 861 | | 36 | | | 36 | | 897 | 897 | | | |
| 100127070 | PHILADELPHIA | PA | | 08/30/2023 | | 81 | | (1) | | | (1) | | 80 | 80 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100017662 | COLUMBIA | SC | | 04/26/2018 | | 673 | | 87 | | | 87 | | 760 | 760 | | | |
| 100047446 | HOLLY | MI | | 11/20/2020 | | 3,764 | | (235) | | | (235) | | 3,529 | 3,529 | | | |
| 100090956 | LONG BEACH | CA | | 01/31/2023 | | 19,434 | | (404) | | | (404) | | 19,030 | 19,030 | | | |
| 100047085 | NIAGARA FALLS | NY | | 11/20/2020 | | 723 | | (78) | | | (78) | | 645 | 645 | | | |
| 100045903 | E SPENCER | NC | | 11/25/2020 | | 38 | | (4) | | | (4) | | 34 | 34 | | | |
| 100113147 | MIAMI | FL | | 06/29/2023 | | 969 | | 13 | | | 13 | | 982 | 982 | | | |
| 100126855 | LOVINGSTON | VA | | 08/30/2023 | | 2,622 | | 48 | | | 48 | | 2,670 | 2,670 | | | |
| 100114276 | CLEARWATER | KS | | 06/29/2023 | | 646 | | 8 | | | 8 | | 654 | 654 | | | |
| 100031426 | MARKHAM | IL | | 03/29/2019 | | 180 | | 202 | | | 202 | | 382 | 382 | | | |
| 100053934 | HIGH POINT | NC | | 03/23/2021 | | 251 | | (4) | | | (4) | | 247 | 247 | | | |
| 100113288 | HURRICANE | WV | | 06/29/2023 | | 4,506 | | 184 | | | 184 | | 4,690 | 4,690 | | | |
| 100055234 | DAYTON | OH | | 03/23/2021 | | 45 | | 16 | | | 16 | | 61 | 61 | | | |
| 100113175 | PEMBROKE PINES | FL | | 06/29/2023 | | 680 | | (6) | | | (6) | | 674 | 674 | | | |
| 100111087 | ALEXANDRIA | IN | | 06/29/2023 | | 945 | | 5 | | | 5 | | 950 | 950 | | | |
| 100054076 | GLADSTONE | VA | | 03/23/2021 | | 1,571 | | (81) | | | (81) | | 1,490 | 1,490 | | | |
| 100126639 | FRANKLIN | AL | | 08/30/2023 | | 918 | | 18 | | | 18 | | 936 | 936 | | | |
| 100113936 | BRAINERD | MN | | 06/29/2023 | | 911 | | (4) | | | (4) | | 907 | 907 | | | |
| 100111003 | NATHALIE | VA | | 06/29/2023 | | 579 | | (7) | | | (7) | | 572 | 572 | | | |
| 100113285 | ORANGEBURG | SC | | 06/29/2023 | | 696 | | 129 | | | 129 | | 825 | 825 | | | |
| 100112078 | CHICAGO | IL | | 06/29/2023 | | 2,997 | | 222 | | | 222 | | 3,219 | 3,219 | | | |
| 100111243 | HOUSTON | TX | | 06/29/2023 | | 571 | | 30 | | | 30 | | 601 | 601 | | | |
| 100114228 | LOUISVILLE | KY | | 06/29/2023 | | 832 | | (16) | | | (16) | | 816 | 816 | | | |
| 100111717 | FAIRVIEW | OK | | 06/29/2023 | | 48 | | 4 | | | 4 | | 52 | 52 | | | |
| 100113035 | RIDGECREST | CA | | 06/29/2023 | | 487 | | 15 | | | 15 | | 502 | 502 | | | |
| 100111407 | CHICAGO | IL | | 06/29/2023 | | 475 | | 282 | | | 282 | | 757 | 757 | | | |
| 100126656 | ROCKY MOUNT | NC | | 08/30/2023 | | 538 | | (47) | | | (47) | | 491 | 491 | | | |
| 100126677 | ALFORD | FL | | 08/30/2023 | | 987 | | 5 | | | 5 | | 992 | 992 | | | |
| 100047050 | WATKINSVILLE | GA | | 11/20/2020 | | 934 | | (61) | | | (61) | | 873 | 873 | | | |
| 100014602 | MURRAY | KY | | 09/27/2017 | | 909 | | 42 | | | 42 | | 951 | 951 | | | |
| 100112374 | EL PASO | TX | | 06/29/2023 | | 32 | | 4 | | | 4 | | 36 | 36 | | | |
| 100116193 | HEBER | UT | | 07/20/2023 | | 10,363 | | 1,747 | | | 1,747 | | 12,110 | 12,110 | | | |
| 100113342 | COLUMBUS | GA | | 06/29/2023 | | 727 | | (20) | | | (20) | | 707 | 707 | | | |
| 100044302 | GARY | IN | | 08/19/2020 | | 84 | | 134 | | | 134 | | 218 | 218 | | | |
| 100127033 | DAYTONA BEACH | FL | | 08/30/2023 | | 569 | | 20 | | | 20 | | 589 | 589 | | | |
| 100111541 | PHILADELPHIA | PA | | 06/29/2023 | | 525 | | 32 | | | 32 | | 557 | 557 | | | |
| 100111235 | BELLEVUE | WA | | 06/29/2023 | | 896 | | 48 | | | 48 | | 944 | 944 | | | |
| 100116831 | SANFORD | NC | | 07/20/2023 | | 3,715 | | 522 | | | 522 | | 4,237 | 4,237 | | | |
| 100113007 | OMAHA | NE | | 06/29/2023 | | 283 | | 3 | | | 3 | | 286 | 286 | | | |
| 100111582 | PEACHLAND | NC | | 06/29/2023 | | 350 | | 19 | | | 19 | | 369 | 369 | | | |
| 100050058 | ROCHESTER | NY | | 11/20/2020 | | 1,417 | | 7 | | | 7 | | 1,424 | 1,424 | | | |
| 100110889 | DEWITT | NE | | 06/29/2023 | | 160 | | (17) | | | (17) | | 143 | 143 | | | |
| 100011470 | WEST BABYLON | NY | | 12/23/2016 | | 2,606 | | 91 | | | 91 | | 2,697 | 2,697 | | | |
| 100113130 | FORT SMITH | AR | | 06/29/2023 | | 404 | | 18 | | | 18 | | 422 | 422 | | | |
| 100110853 | PHILADELPHIA | PA | | 06/29/2023 | | 145 | | 123 | | | 123 | | 268 | 268 | | | |
| 100126852 | PHOENIX | AZ | | 08/30/2023 | | 397 | | 98 | | | 98 | | 495 | 495 | | | |
| 100114268 | WINTERVILLE | NC | | 06/29/2023 | | 936 | | 55 | | | 55 | | 991 | 991 | | | |
| 100091654 | HACKENSACK | NJ | | 01/27/2023 | | 9,951 | | 48 | | | 48 | | 9,999 | 9,999 | | | |
| 100126641 | DAYTON | OH | | 08/30/2023 | | 466 | | (28) | | | (28) | | 438 | 438 | | | |
| 100138990 | JEFFERSONVILLE | IN | | 12/21/2023 | | 470 | | 19 | | | 19 | | 489 | 489 | | | |
| 100114071 | SAINT LOUIS | MO | | 06/29/2023 | | 229 | | 35 | | | 35 | | 264 | 264 | | | |
| 100110103 | PALATINE | IL | | 06/23/2023 | | 28,771 | | (825) | | | (825) | | 27,946 | 27,946 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100062385 | ARLINGTON | VA | | 07/01/2021 | | 16,572 | | (216) | | | (216) | | 16,356 | 16,356 | | | |
| 100053691 | CONNELLSVILLE | PA | | 03/23/2021 | | 1,382 | | 79 | | | 79 | | 1,461 | 1,461 | | | |
| 100128446 | ENFIELD | CT | | 09/15/2023 | | 172,404 | | (8,093) | | | (8,093) | | 164,311 | 164,311 | | | |
| 100114187 | BALTIMORE | MD | | 06/29/2023 | | 882 | | 46 | | | 46 | | 928 | 928 | | | |
| 100126543 | PHILADELPHIA | PA | | 08/30/2023 | | 56 | | 1 | | | 1 | | 57 | 57 | | | |
| 100114164 | CARTERVILLE | MO | | 06/29/2023 | | 258 | | 50 | | | 50 | | 308 | 308 | | | |
| 100113843 | SUNNY ISLES | FL | | 06/29/2023 | | 477 | | 18 | | | 18 | | 495 | 495 | | | |
| 100113139 | PEMBROKE PINES | FL | | 06/29/2023 | | 1,654 | | 68 | | | 68 | | 1,722 | 1,722 | | | |
| 100127056 | LEBANON JCT | KY | | 08/30/2023 | | 904 | | | | | | | 904 | 904 | | | |
| 100111357 | BENSON | AZ | | 06/29/2023 | | 1,557 | | (1) | | | (1) | | 1,556 | 1,556 | | | |
| 100114226 | COWETA | OK | | 06/29/2023 | | 679 | | (22) | | | (22) | | 657 | 657 | | | |
| 100111848 | ROCKWOOD | PA | | 06/29/2023 | | 71 | | 48 | | | 48 | | 119 | 119 | | | |
| 100111245 | TUCSON | AZ | | 06/29/2023 | | 748 | | 37 | | | 37 | | 785 | 785 | | | |
| 100126809 | BARTLESVILLE | OK | | 08/30/2023 | | 31 | | 4 | | | 4 | | 35 | 35 | | | |
| 100127270 | GADSDEN | AL | | 08/30/2023 | | 1,424 | | 35 | | | 35 | | 1,459 | 1,459 | | | |
| 100113694 | BALTIMORE | MD | | 06/29/2023 | | 150 | | 44 | | | 44 | | 194 | 194 | | | |
| 100126497 | LITHIA | FL | | 08/30/2023 | | 479 | | 4 | | | 4 | | 483 | 483 | | | |
| 100111691 | DEVON | PA | | 06/29/2023 | | 70 | | 51 | | | 51 | | 121 | 121 | | | |
| 100046736 | WAVERLY | OH | | 11/20/2020 | | 1,057 | | (103) | | | (103) | | 954 | 954 | | | |
| 100113937 | FORT LAUDERDALE | FL | | 06/29/2023 | | 563 | | (8) | | | (8) | | 555 | 555 | | | |
| 100126892 | KNOXVILLE | TN | | 08/30/2023 | | 1,230 | | (51) | | | (51) | | 1,179 | 1,179 | | | |
| 100111213 | AURORA | IN | | 06/29/2023 | | 368 | | 21 | | | 21 | | 389 | 389 | | | |
| 100045583 | PERU | IN | | 11/25/2020 | | 522 | | (35) | | | (35) | | 487 | 487 | | | |
| 100126608 | AUGUSTA | GA | | 08/30/2023 | | 479 | | (41) | | | (41) | | 438 | 438 | | | |
| 100127340 | WELLINGTON | KS | | 08/30/2023 | | 9,622 | | 202 | | | 202 | | 9,824 | 9,824 | | | |
| 100114074 | DETROIT | MI | | 06/29/2023 | | 352 | | 24 | | | 24 | | 376 | 376 | | | |
| 100113257 | PHILADELPHIA | PA | | 06/29/2023 | | 663 | | 52 | | | 52 | | 715 | 715 | | | |
| 100126701 | BIRMINGHAM | AL | | 08/30/2023 | | 283 | | 148 | | | 148 | | 431 | 431 | | | |
| 100112867 | WICHITA | KS | | 06/29/2023 | | 757 | | 6 | | | 6 | | 763 | 763 | | | |
| 100111850 | NEVADA | MO | | 06/29/2023 | | 39 | | 2 | | | 2 | | 41 | 41 | | | |
| 100127168 | GARY | IN | | 08/30/2023 | | 783 | | (32) | | | (32) | | 751 | 751 | | | |
| 100113749 | SHAMOKIN | PA | | 06/29/2023 | | 72 | | 16 | | | 16 | | 88 | 88 | | | |
| 100027978 | AKRON | OH | | 10/26/2018 | | 93 | | 101 | | | 101 | | 194 | 194 | | | |
| 100112510 | CROUSE | NC | | 06/29/2023 | | 1,523 | | 113 | | | 113 | | 1,636 | 1,636 | | | |
| 100127052 | MESA | AZ | | 08/30/2023 | | 980 | | 22 | | | 22 | | 1,002 | 1,002 | | | |
| 100127158 | PHILADELPHIA | PA | | 08/30/2023 | | 511 | | 12 | | | 12 | | 523 | 523 | | | |
| 100140578 | DAWSONVILLE | GA | | 01/19/2024 | | 6,484 | | (93) | | | (93) | | 6,391 | 6,391 | | | |
| 100126936 | MIAMI | FL | | 08/30/2023 | | 187 | | 172 | | | 172 | | 359 | 359 | | | |
| 100133531 | CROMWELL | CT | | 10/19/2023 | | 21,849 | | 211 | | | 211 | | 22,060 | 22,060 | | | |
| 100113813 | NEW CASTLE | DE | | 06/29/2023 | | 33 | | 6 | | | 6 | | 39 | 39 | | | |
| 100053419 | TUSKEGEE | AL | | 03/23/2021 | | 770 | | (67) | | | (67) | | 703 | 703 | | | |
| 100126606 | ORMOND BEACH | FL | | 08/30/2023 | | 725 | | 30 | | | 30 | | 755 | 755 | | | |
| 100011615 | BRANDON | FL | | 03/08/2017 | | 1,105 | | 90 | | | 90 | | 1,195 | 1,195 | | | |
| 100127135 | CLEVELAND | OH | | 08/30/2023 | | 852 | | (8) | | | (8) | | 844 | 844 | | | |
| 100113977 | AKRON | OH | | 06/29/2023 | | 455 | | 4 | | | 4 | | 459 | 459 | | | |
| 100113126 | PHILADELPHIA | PA | | 06/29/2023 | | 387 | | 149 | | | 149 | | 536 | 536 | | | |
| 100113237 | PENSACOLA | FL | | 06/29/2023 | | 535 | | 130 | | | 130 | | 665 | 665 | | | |
| 100111000 | EAST SAINT LOUIS | IL | | 06/29/2023 | | 579 | | 76 | | | 76 | | 655 | 655 | | | |
| 100126789 | MIDDLETOWN | RI | | 08/30/2023 | | 544 | | 33 | | | 33 | | 577 | 577 | | | |
| 100111229 | EVERETT | WA | | 06/29/2023 | | 1,587 | | 47 | | | 47 | | 1,634 | 1,634 | | | |
| 100127101 | RICHMOND | VA | | 08/30/2023 | | 570 | | 18 | | | 18 | | 588 | 588 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100012136 | SOUTH BEND | IN | | 03/08/2017 | | 593 | | 48 | | | 48 | | 641 | 641 | | | |
| 100113040 | WEST HAZLETON | PA | | 06/29/2023 | | 1,109 | | 96 | | | 96 | | 1,205 | 1,205 | | | |
| 100114219 | PINE TOP | KY | | 06/29/2023 | | 1,465 | | (17) | | | (17) | | 1,448 | 1,448 | | | |
| 100112821 | ROANOKE | VA | | 06/29/2023 | | 617 | | (40) | | | (40) | | 577 | 577 | | | |
| 100127046 | PORT HURON | MI | | 08/30/2023 | | 64 | | 13 | | | 13 | | 77 | 77 | | | |
| 100113839 | HOMESTEAD | FL | | 06/29/2023 | | 438 | | 10 | | | 10 | | 448 | 448 | | | |
| 100127108 | DES MOINES | IA | | 08/30/2023 | | 324 | | 19 | | | 19 | | 343 | 343 | | | |
| 100064731 | SOUTH DAYTONA | FL | | 07/14/2021 | | 29,867 | | (1,430) | | | (1,430) | | 28,437 | 28,437 | | | |
| 100028008 | GARY | IN | | 10/26/2018 | | 47 | | 52 | | | 52 | | 99 | 99 | | | |
| 100127110 | LAUDERHILL | FL | | 08/30/2023 | | 726 | | 74 | | | 74 | | 800 | 800 | | | |
| 100126813 | PARKVILLE | MD | | 08/30/2023 | | 38 | | 4 | | | 4 | | 42 | 42 | | | |
| 100043272 | VALPARAISO | IN | | 08/13/2020 | | 2,286 | | 1,341 | | | 1,341 | | 3,627 | 3,627 | | | |
| 100012877 | SAN DIEGO | CA | | 05/25/2017 | | 84 | | 807 | | | 807 | | 891 | 891 | | | |
| 100126885 | SOUTH BEND | IN | | 08/30/2023 | | 1,156 | | 30 | | | 30 | | 1,186 | 1,186 | | | |
| 100054778 | ALBERTVILLE | AL | | 03/23/2021 | | 999 | | (75) | | | (75) | | 924 | 924 | | | |
| 100113056 | MILWAUKEE | WI | | 06/29/2023 | | 1,754 | | (48) | | | (48) | | 1,706 | 1,706 | | | |
| 100030587 | DETROIT | MI | | 12/20/2018 | | 403 | | 22 | | | 22 | | 425 | 425 | | | |
| 100017126 | ALIQUIPPA | PA | | 04/26/2018 | | 339 | | 139 | | | 139 | | 478 | 478 | | | |
| 100127144 | BAKERSFIELD | CA | | 08/30/2023 | | 1,222 | | (14) | | | (14) | | 1,208 | 1,208 | | | |
| 100111158 | MACON | GA | | 06/29/2023 | | 441 | | 58 | | | 58 | | 499 | 499 | | | |
| 100126451 | CONYERS | GA | | 08/30/2023 | | 3,044 | | 236 | | | 236 | | 3,280 | 3,280 | | | |
| 100126995 | PLYMOUTH | NC | | 08/30/2023 | | 565 | | 8 | | | 8 | | 573 | 573 | | | |
| 100081536 | BUDA | TX | | 03/18/2022 | | 13,605 | | 173 | | | 173 | | 13,778 | 13,778 | | | |
| 100110938 | SAINT CLAIR | PA | | 06/29/2023 | | 765 | | 6 | | | 6 | | 771 | 771 | | | |
| 100110923 | ROCK HILL | SC | | 06/29/2023 | | 354 | | 19 | | | 19 | | 373 | 373 | | | |
| 100018361 | HOUSTON | TX | | 06/27/2018 | | 3,724 | | (42) | | | (42) | | 3,682 | 3,682 | | | |
| 100126826 | HARRISVILLE | NY | | 08/30/2023 | | 72 | | 24 | | | 24 | | 96 | 96 | | | |
| 100017177 | LITTLE ROCK | AR | | 04/26/2018 | | 574 | | (13) | | | (13) | | 561 | 561 | | | |
| 100114234 | SAN ANTONIO | TX | | 06/29/2023 | | 21 | | 1 | | | 1 | | 22 | 22 | | | |
| 100111036 | HOBART | IN | | 06/29/2023 | | 404 | | 34 | | | 34 | | 438 | 438 | | | |
| 100126940 | PHILADELPHIA | PA | | 08/30/2023 | | 148 | | 25 | | | 25 | | 173 | 173 | | | |
| 100112498 | VERONA | PA | | 06/29/2023 | | 500 | | 33 | | | 33 | | 533 | 533 | | | |
| 100111803 | TOLEDO | OH | | 06/29/2023 | | 394 | | 6 | | | 6 | | 400 | 400 | | | |
| 100114039 | ALPHARETTA | GA | | 06/29/2023 | | 60 | | 34 | | | 34 | | 94 | 94 | | | |
| 100113964 | LA SALLE | IL | | 06/29/2023 | | 385 | | 32 | | | 32 | | 417 | 417 | | | |
| 100126607 | SEBRING | FL | | 08/30/2023 | | 708 | | 15 | | | 15 | | 723 | 723 | | | |
| 100113933 | CALLAHAN | FL | | 06/29/2023 | | 639 | | (10) | | | (10) | | 629 | 629 | | | |
| 100111343 | SAINT LOUIS | MO | | 06/29/2023 | | 920 | | (16) | | | (16) | | 904 | 904 | | | |
| 100111642 | LEESBURG | FL | | 06/29/2023 | | 422 | | 64 | | | 64 | | 486 | 486 | | | |
| 100113162 | MIAMI | FL | | 06/29/2023 | | 648 | | 29 | | | 29 | | 677 | 677 | | | |
| 100111253 | COLUMBUS | OH | | 06/29/2023 | | 1,121 | | (21) | | | (21) | | 1,100 | 1,100 | | | |
| 100114494 | BIRMINGHAM | AL | | 06/29/2023 | | 202 | | 109 | | | 109 | | 311 | 311 | | | |
| 100127113 | TULSA | OK | | 08/30/2023 | | 1,427 | | 114 | | | 114 | | 1,541 | 1,541 | | | |
| 100045610 | NAPOLEONVILLE | LA | | 11/25/2020 | | 1,047 | | 4 | | | 4 | | 1,051 | 1,051 | | | |
| 100127282 | FORT LAUDERDALE | FL | | 08/30/2023 | | 63 | | 4 | | | 4 | | 67 | 67 | | | |
| 100112497 | KANSAS CITY | MO | | 06/29/2023 | | 401 | | 77 | | | 77 | | 478 | 478 | | | |
| 100113293 | PENSACOLA | FL | | 06/29/2023 | | 1,331 | | 111 | | | 111 | | 1,442 | 1,442 | | | |
| 100113338 | SANFORD | NC | | 06/29/2023 | | 654 | | 36 | | | 36 | | 690 | 690 | | | |
| 100126713 | EVANSVILLE | IN | | 08/30/2023 | | 174 | | | | | | | 174 | 174 | | | |
| 100030038 | DOLAN SPRINGS | AZ | | 12/20/2018 | | 317 | | 10 | | | 10 | | 327 | 327 | | | |
| 100126858 | PHOENIX | AZ | | 08/30/2023 | | 89 | | 23 | | | 23 | | 112 | 112 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100111675 | LA HABRA | CA | | 06/29/2023 | | 126 | | 10 | | | 10 | | 136 | 136 | | | |
| 100113186 | LAKE WORTH | FL | | 06/29/2023 | | 1,037 | | 16 | | | 16 | | 1,053 | 1,053 | | | |
| 100055156 | MANSFIELD | OH | | 03/23/2021 | | 928 | | (41) | | | (41) | | 887 | 887 | | | |
| 100111203 | SACRAMENTO | CA | | 06/29/2023 | | 2,673 | | 61 | | | 61 | | 2,734 | 2,734 | | | |
| 100138968 | QUINCY | MA | | 12/21/2023 | | 913 | | (16) | | | (16) | | 897 | 897 | | | |
| 100113991 | KANSAS CITY | MO | | 06/29/2023 | | 1,135 | | 11 | | | 11 | | 1,146 | 1,146 | | | |
| 100012023 | BOCA RATON | FL | | 03/08/2017 | | 4,728 | | 35 | | | 35 | | 4,763 | 4,763 | | | |
| 3340069215 | HACKENSACK | NJ | | 03/14/2024 | | 333,306 | | | | | | | 333,306 | 333,306 | | | |
| 100113969 | PITTSBURGH | PA | | 06/29/2023 | | 75 | | 43 | | | 43 | | 118 | 118 | | | |
| 100110360 | TROY | MI | | 06/30/2023 | | 4,801 | | (32) | | | (32) | | 4,769 | 4,769 | | | |
| 100112226 | PHOENIX | IL | | 06/29/2023 | | 58 | | 44 | | | 44 | | 102 | 102 | | | |
| 100023562 | LAKE JACKSON | TX | | 09/04/2018 | | 2,810 | | (25) | | | (25) | | 2,785 | 2,785 | | | |
| 100127137 | OKLAHOMA CITY | OK | | 08/30/2023 | | 993 | | (24) | | | (24) | | 969 | 969 | | | |
| 100090423 | MORENO VALLEY | CA | | 12/28/2022 | | 85,000 | | | | | | | 85,000 | 85,000 | | | |
| 100054874 | MEYERSDALE | PA | | 03/23/2021 | | 487 | | (83) | | | (83) | | 404 | 404 | | | |
| 100113166 | PEMBROKE PINES | FL | | 06/29/2023 | | 1,020 | | 32 | | | 32 | | 1,052 | 1,052 | | | |
| 100111353 | RANDOLPH | AL | | 06/29/2023 | | 469 | | (3) | | | (3) | | 466 | 466 | | | |
| 100112585 | KULPMONT | PA | | 06/29/2023 | | 209 | | (3) | | | (3) | | 206 | 206 | | | |
| 100111758 | REDFORD | MI | | 06/29/2023 | | 240 | | (1) | | | (1) | | 239 | 239 | | | |
| 100113454 | GALVA | IL | | 06/29/2023 | | 2,304 | | 55 | | | 55 | | 2,359 | 2,359 | | | |
| 100113336 | SYLVESTER | GA | | 06/29/2023 | | 797 | | (36) | | | (36) | | 761 | 761 | | | |
| 100113935 | TERRE HAUTE | IN | | 06/29/2023 | | 707 | | (1) | | | (1) | | 706 | 706 | | | |
| 100111244 | OCEANSIDE | CA | | 06/29/2023 | | 620 | | 27 | | | 27 | | 647 | 647 | | | |
| 100126540 | BEAUMONT | TX | | 08/30/2023 | | 420 | | (5) | | | (5) | | 415 | 415 | | | |
| 100138980 | SUNRISE | FL | | 12/21/2023 | | 1,331 | | (66) | | | (66) | | 1,265 | 1,265 | | | |
| 100112529 | ALLENTOWN | PA | | 06/29/2023 | | 239 | | 11 | | | 11 | | 250 | 250 | | | |
| 100114154 | ABINGDON | VA | | 06/29/2023 | | 3,490 | | (36) | | | (36) | | 3,454 | 3,454 | | | |
| 100111234 | DELRAY BEACH | FL | | 06/29/2023 | | 450 | | 24 | | | 24 | | 474 | 474 | | | |
| 100138947 | OKEECHOBEE | FL | | 12/21/2023 | | 285 | | 55 | | | 55 | | 340 | 340 | | | |
| 100110883 | TALLAHASSEE | FL | | 06/29/2023 | | 476 | | (18) | | | (18) | | 458 | 458 | | | |
| 100113030 | LOCUST FORK | AL | | 06/29/2023 | | 283 | | 28 | | | 28 | | 311 | 311 | | | |
| 100111802 | WICHITA | KS | | 06/29/2023 | | 165 | | (3) | | | (3) | | 162 | 162 | | | |
| 100138928 | TUSKEGEE | AL | | 12/21/2023 | | 2,858 | | 16 | | | 16 | | 2,874 | 2,874 | | | |
| 100114206 | PHARR | TX | | 06/29/2023 | | 3,478 | | (179) | | | (179) | | 3,299 | 3,299 | | | |
| 100127330 | EVANSVILLE | IN | | 08/30/2023 | | 447 | | 82 | | | 82 | | 529 | 529 | | | |
| 100113715 | COWPENS | SC | | 06/29/2023 | | 351 | | 114 | | | 114 | | 465 | 465 | | | |
| 100127013 | TAHUYA | WA | | 08/30/2023 | | 1,292 | | 137 | | | 137 | | 1,429 | 1,429 | | | |
| 100044051 | WYMORE | NE | | 08/19/2020 | | 138 | | 19 | | | 19 | | 157 | 157 | | | |
| 100114185 | GRAND JUNCTION | IA | | 06/29/2023 | | 886 | | (31) | | | (31) | | 855 | 855 | | | |
| 100014536 | WEST MEMPHIS | AR | | 09/27/2017 | | 457 | | 25 | | | 25 | | 482 | 482 | | | |
| 100114260 | PRIMGHAR | IA | | 06/29/2023 | | 958 | | 33 | | | 33 | | 991 | 991 | | | |
| 100065772 | POPLAR BLUFF | MO | | 07/28/2021 | | 1,720 | | (61) | | | (61) | | 1,659 | 1,659 | | | |
| 100112313 | HUTCHINSON | KS | | 06/29/2023 | | 189 | | 38 | | | 38 | | 227 | 227 | | | |
| 100026469 | DESERT HOT SPRINGS | CA | | 09/26/2018 | | 134 | | 1,342 | | | 1,342 | | 1,476 | 1,476 | | | |
| 100101590 | ARCADIA | OK | | 04/26/2023 | | 43,354 | | (1,435) | | | (1,435) | | 41,919 | 41,919 | | | |
| 100113725 | PHILADELPHIA | PA | | 06/29/2023 | | 547 | | 34 | | | 34 | | 581 | 581 | | | |
| 100114112 | ST PAUL | MN | | 06/29/2023 | | 2,296 | | 77 | | | 77 | | 2,373 | 2,373 | | | |
| 100112408 | OMAHA | NE | | 06/29/2023 | | 2,002 | | 28 | | | 28 | | 2,030 | 2,030 | | | |
| 100011018 | ROSEDALE | NY | | 12/23/2016 | | 1,245 | | 33 | | | 33 | | 1,278 | 1,278 | | | |
| 100126899 | FAYETTEVILLE | NC | | 08/30/2023 | | 597 | | 22 | | | 22 | | 619 | 619 | | | |
| 100126594 | SPEEDWELL | TN | | 08/30/2023 | | 135 | | 47 | | | 47 | | 182 | 182 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113651 | REYNOLDSVILLE | PA | | 06/29/2023 | | 761 | | 49 | | | 49 | | 810 | 810 | | | |
| 100053408 | WAYNESVILLE | GA | | 03/23/2021 | | 1,305 | | (23) | | | (23) | | 1,282 | 1,282 | | | |
| 100127119 | JACKSONVILLE | FL | | 08/30/2023 | | 787 | | 34 | | | 34 | | 821 | 821 | | | |
| 100028058 | LINDENWOLD | NJ | | 10/26/2018 | | 2,503 | | 223 | | | 223 | | 2,726 | 2,726 | | | |
| 100112927 | DAYTON | OH | | 06/29/2023 | | 627 | | 22 | | | 22 | | 649 | 649 | | | |
| 100113693 | DETROIT | MI | | 06/29/2023 | | 684 | | 47 | | | 47 | | 731 | 731 | | | |
| 100113700 | MILFORD | PA | | 06/29/2023 | | 2,287 | | 143 | | | 143 | | 2,430 | 2,430 | | | |
| 100126733 | UNION CITY | PA | | 08/30/2023 | | 534 | | 26 | | | 26 | | 560 | 560 | | | |
| 100126967 | GRANVILLE | NY | | 08/30/2023 | | 28 | | 7 | | | 7 | | 35 | 35 | | | |
| 100113976 | SUNRISE | FL | | 06/29/2023 | | 380 | | 33 | | | 33 | | 413 | 413 | | | |
| 100126442 | FRACKVILLE | PA | | 08/30/2023 | | 103 | | 26 | | | 26 | | 129 | 129 | | | |
| 100017675 | CLEVELAND | OH | | 04/26/2018 | | 58 | | 36 | | | 36 | | 94 | 94 | | | |
| 100112597 | RICHMOND | VA | | 06/29/2023 | | 3,168 | | 94 | | | 94 | | 3,262 | 3,262 | | | |
| 100126521 | TALLAHASSAEE | FL | | 08/30/2023 | | 1,557 | | 63 | | | 63 | | 1,620 | 1,620 | | | |
| 100111011 | RICHMOND | MO | | 06/29/2023 | | 482 | | 24 | | | 24 | | 506 | 506 | | | |
| 100127160 | ROCKY FORD | GA | | 08/30/2023 | | 894 | | | | | | | 894 | 894 | | | |
| 100120959 | RENO | NV | | 08/30/2023 | | 7,811 | | 58 | | | 58 | | 7,869 | 7,869 | | | |
| 100110987 | BROOKSVILLE | FL | | 06/29/2023 | | 238 | | 14 | | | 14 | | 252 | 252 | | | |
| 100127089 | CLEVELAND | OH | | 08/30/2023 | | 251 | | 7 | | | 7 | | 258 | 258 | | | |
| 100025896 | SILVER SPRING | MD | | 09/20/2018 | | 1,521 | | 13,043 | | | 13,043 | | 14,564 | 14,564 | | | |
| 100017606 | PELZER | SC | | 04/26/2018 | | 426 | | (1) | | | (1) | | 425 | 425 | | | |
| 100110939 | PORT HURON | MI | | 06/29/2023 | | 110 | | 10 | | | 10 | | 120 | 120 | | | |
| 100112955 | JAMESVILLE | NC | | 06/29/2023 | | 407 | | 14 | | | 14 | | 421 | 421 | | | |
| 100114120 | INDIANAPOLIS | IN | | 06/29/2023 | | 300 | | 21 | | | 21 | | 321 | 321 | | | |
| 100045003 | COLLEGE PARK | GA | | 11/19/2020 | | 5,064 | | (230) | | | (230) | | 4,834 | 4,834 | | | |
| 100110839 | ST. LOUIS | MO | | 06/29/2023 | | 704 | | (6) | | | (6) | | 698 | 698 | | | |
| 100127140 | MEMPHIS | TN | | 08/30/2023 | | 680 | | 45 | | | 45 | | 725 | 725 | | | |
| 100113743 | ROCKFORD | IL | | 06/29/2023 | | 228 | | 10 | | | 10 | | 238 | 238 | | | |
| 100126988 | CLEVELAND | OH | | 08/30/2023 | | 53 | | 48 | | | 48 | | 101 | 101 | | | |
| 100126441 | HUMBOLDT | TN | | 08/30/2023 | | 189 | | 2 | | | 2 | | 191 | 191 | | | |
| 100110857 | MUSKEGON | MI | | 06/29/2023 | | 411 | | 122 | | | 122 | | 533 | 533 | | | |
| 100017401 | GARRISON | TX | | 04/26/2018 | | 395 | | (1) | | | (1) | | 394 | 394 | | | |
| 100017695 | SAN ANTONIO | TX | | 04/26/2018 | | 1,665 | | (24) | | | (24) | | 1,641 | 1,641 | | | |
| 100126791 | CHERAW | SC | | 08/30/2023 | | 1,080 | | | | | | | 1,080 | 1,080 | | | |
| 100113151 | MIAMI | FL | | 06/29/2023 | | 616 | | 6 | | | 6 | | 622 | 622 | | | |
| 100113912 | WORCESTER | MA | | 06/29/2023 | | 1,924 | | 2 | | | 2 | | 1,926 | 1,926 | | | |
| 100127075 | CLEVELAND | OH | | 08/30/2023 | | 1,014 | | 57 | | | 57 | | 1,071 | 1,071 | | | |
| 100126523 | OXFORD | FL | | 08/30/2023 | | 192 | | 20 | | | 20 | | 212 | 212 | | | |
| 100111303 | WHEELING | WV | | 06/29/2023 | | 1,698 | | 159 | | | 159 | | 1,857 | 1,857 | | | |
| 100112134 | MEXICO | MO | | 06/29/2023 | | 76 | | 68 | | | 68 | | 144 | 144 | | | |
| 100113943 | SOUTH HOUSTON | TX | | 06/29/2023 | | 30 | | 17 | | | 17 | | 47 | 47 | | | |
| 100114215 | MESQUITE | TX | | 06/29/2023 | | 807 | | 83 | | | 83 | | 890 | 890 | | | |
| 100046248 | SOUTH BEND | IN | | 11/25/2020 | | 830 | | | | | | | 830 | 830 | | | |
| 100114111 | GRESHAM | WI | | 06/29/2023 | | 527 | | 35 | | | 35 | | 562 | 562 | | | |
| 100135720 | FORT WORTH | TX | | 11/10/2023 | | 87,260 | | 559 | | | 559 | | 87,819 | 87,819 | | | |
| 100114196 | DEARBORN | MI | | 06/29/2023 | | 598 | | 31 | | | 31 | | 629 | 629 | | | |
| 100111248 | CLEVELAND | OH | | 06/29/2023 | | 1,591 | | 29 | | | 29 | | 1,620 | 1,620 | | | |
| 100141894 | UPPER DARBY | PA | | 03/27/2024 | | 194,754 | | (4,068) | | | (4,068) | | 190,686 | 190,686 | | | |
| 100126631 | ST MATTHEWS | SC | | 08/30/2023 | | 52 | | 20 | | | 20 | | 72 | 72 | | | |
| 100113648 | MACON | GA | | 06/29/2023 | | 329 | | 59 | | | 59 | | 388 | 388 | | | |
| 100126599 | HOUSTON | TX | | 08/30/2023 | | 1,113 | | 111 | | | 111 | | 1,224 | 1,224 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100112208 | WETMORE | MI | | 06/29/2023 | | 830 | | 78 | | | 78 | | 908 | 908 | | | |
| 100113024 | MILL CITY | OR | | 06/29/2023 | | 814 | | (30) | | | (30) | | 784 | 784 | | | |
| 100043157 | PARIS | MO | | 05/28/2020 | | 773 | | 32 | | | 32 | | 805 | 805 | | | |
| 100127352 | PONCHATOULA | LA | | 08/30/2023 | | 1,129 | | 102 | | | 102 | | 1,231 | 1,231 | | | |
| 100126735 | MC CORMICK | SC | | 08/30/2023 | | 169 | | 9 | | | 9 | | 178 | 178 | | | |
| 100127183 | DORCHESTER | MA | | 08/30/2023 | | 963 | | 31 | | | 31 | | 994 | 994 | | | |
| 100111237 | NORTHRIDGE | CA | | 06/29/2023 | | 1,589 | | 46 | | | 46 | | 1,635 | 1,635 | | | |
| 100112145 | WATERBURY | CT | | 06/29/2023 | | 69 | | 73 | | | 73 | | 142 | 142 | | | |
| 100110918 | CONNEAUT | OH | | 06/29/2023 | | 651 | | 5 | | | 5 | | 656 | 656 | | | |
| 100114096 | RACINE | WI | | 06/29/2023 | | 957 | | 4 | | | 4 | | 961 | 961 | | | |
| 100110970 | SALISBURY | NC | | 06/29/2023 | | 1,338 | | (35) | | | (35) | | 1,303 | 1,303 | | | |
| 100127077 | RED SPRINGS | NC | | 08/30/2023 | | 283 | | (37) | | | (37) | | 246 | 246 | | | |
| 100113343 | LADSON | SC | | 06/29/2023 | | 1,136 | | 73 | | | 73 | | 1,209 | 1,209 | | | |
| 100126618 | MOUNT MORRIS | MI | | 08/30/2023 | | 10 | | 3 | | | 3 | | 13 | 13 | | | |
| 100114048 | TAMPA | FL | | 06/29/2023 | | 60 | | 17 | | | 17 | | 77 | 77 | | | |
| 100110834 | PHILADELPHIA | PA | | 06/29/2023 | | 693 | | 82 | | | 82 | | 775 | 775 | | | |
| 100113044 | DOTHAN | AL | | 06/29/2023 | | 166 | | 34 | | | 34 | | 200 | 200 | | | |
| 100111366 | ROCKY MOUNT | VA | | 06/29/2023 | | 884 | | 2 | | | 2 | | 886 | 886 | | | |
| 100112774 | SHREVEPORT | LA | | 06/29/2023 | | 465 | | (13) | | | (13) | | 452 | 452 | | | |
| 100113757 | HOPEWELL | VA | | 06/29/2023 | | 188 | | 38 | | | 38 | | 226 | 226 | | | |
| 100054789 | BLAKELY | GA | | 03/23/2021 | | 1,066 | | (52) | | | (52) | | 1,014 | 1,014 | | | |
| 100024939 | ISLAND LAKE | IL | | 09/20/2018 | | 84 | | 1,345 | | | 1,345 | | 1,429 | 1,429 | | | |
| 100111318 | SANDSTONE | WV | | 06/29/2023 | | 1,027 | | (45) | | | (45) | | 982 | 982 | | | |
| 100113925 | HOUMA | LA | | 06/29/2023 | | 791 | | 5 | | | 5 | | 796 | 796 | | | |
| 100126770 | PORT ORANGE | FL | | 08/30/2023 | | 1,538 | | 34 | | | 34 | | 1,572 | 1,572 | | | |
| 100077683 | GALLITZIN | PA | | 01/03/2022 | | 56,265 | | (792) | | | (792) | | 55,473 | 55,473 | | | |
| 100126635 | N CHESTERFLD | VA | | 08/30/2023 | | 2,090 | | 56 | | | 56 | | 2,146 | 2,146 | | | |
| 100127079 | GARY | IN | | 08/30/2023 | | 349 | | (24) | | | (24) | | 325 | 325 | | | |
| 100126520 | BUFFALO | NY | | 08/30/2023 | | 458 | | 21 | | | 21 | | 479 | 479 | | | |
| 100014524 | HANFORD | CA | | 09/27/2017 | | 485 | | 28 | | | 28 | | 513 | 513 | | | |
| 100126968 | SOUTH WEBSTER | OH | | 08/30/2023 | | 50 | | 2 | | | 2 | | 52 | 52 | | | |
| 100126443 | LAKELAND | FL | | 08/30/2023 | | 1,237 | | 65 | | | 65 | | 1,302 | 1,302 | | | |
| 100114115 | CICERO | NY | | 06/29/2023 | | 1,079 | | 30 | | | 30 | | 1,109 | 1,109 | | | |
| 100112140 | LANSING | MI | | 06/29/2023 | | 1,768 | | 46 | | | 46 | | 1,814 | 1,814 | | | |
| 100152655 | SPRING HILL | FL | | 05/17/2024 | | 252,729 | | (3,422) | | | (3,422) | | 249,307 | 249,307 | | | |
| 100155387 | COVINGTON | VA | | 06/18/2024 | | 54,281 | | (3,818) | | | (3,818) | | 50,463 | 50,463 | | | |
| 100111222 | FAIRFAX | VA | | 06/29/2023 | | 2,731 | | 49 | | | 49 | | 2,780 | 2,780 | | | |
| 100113154 | COCONUT CREEK | FL | | 06/29/2023 | | 446 | | 10 | | | 10 | | 456 | 456 | | | |
| 100111247 | THORNTON | CO | | 06/29/2023 | | 1,888 | | 82 | | | 82 | | 1,970 | 1,970 | | | |
| 100114093 | BELOIT | WI | | 06/29/2023 | | 146 | | 10 | | | 10 | | 156 | 156 | | | |
| 100112928 | AUGUSTA | GA | | 06/29/2023 | | 608 | | (18) | | | (18) | | 590 | 590 | | | |
| 100127136 | KAYSVILLE | UT | | 08/30/2023 | | 805 | | 26 | | | 26 | | 831 | 831 | | | |
| 100127260 | SAGINAW | MI | | 08/30/2023 | | 425 | | 8 | | | 8 | | 433 | 433 | | | |
| 100138936 | FRANKLIN | VA | | 12/21/2023 | | 886 | | 21 | | | 21 | | 907 | 907 | | | |
| 100111154 | GLOVERSVILLE | NY | | 06/29/2023 | | 5,915 | | 1,514 | | | 1,514 | | 7,429 | 7,429 | | | |
| 100128068 | MADISON | TN | | 09/08/2023 | | 2,133 | | 39 | | | 39 | | 2,172 | 2,172 | | | |
| 100119349 | LITTLE ROCK | AR | | 07/31/2023 | | 255,956 | | (4,821) | | | (4,821) | | 251,135 | 251,135 | | | |
| 100113419 | MIAMI | FL | | 06/29/2023 | | 1,385 | | (1) | | | (1) | | 1,384 | 1,384 | | | |
| 100126825 | WESTLAND | MI | | 08/30/2023 | | 47 | | 61 | | | 61 | | 108 | 108 | | | |
| 100113688 | TOWER | MN | | 06/29/2023 | | 407 | | (4) | | | (4) | | 403 | 403 | | | |
| 100127312 | WILMINGTON | DE | | 08/30/2023 | | 247 | | 6 | | | 6 | | 253 | 253 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100113159 | TENAFLY | NJ | | 06/29/2023 | | 360 | | 11 | | | 11 | | 371 | 371 | | | |
| 100111572 | CLARE | MI | | 06/29/2023 | | 19 | | 3 | | | 3 | | 22 | 22 | | | |
| 100127022 | MATTESON | IL | | 08/30/2023 | | 1,109 | | 12 | | | 12 | | 1,121 | 1,121 | | | |
| 100114149 | LATHROP | MO | | 06/29/2023 | | 1,422 | | 102 | | | 102 | | 1,524 | 1,524 | | | |
| 100114116 | FAYETTEVILLE | NC | | 06/29/2023 | | 851 | | (13) | | | (13) | | 838 | 838 | | | |
| 100114243 | WICHITA | KS | | 06/29/2023 | | 797 | | 47 | | | 47 | | 844 | 844 | | | |
| 100011197 | PHILADELPHIA | PA | | 12/23/2016 | | 344 | | 3 | | | 3 | | 347 | 347 | | | |
| 100112903 | TUCSON | AZ | | 06/29/2023 | | 1,463 | | 7 | | | 7 | | 1,470 | 1,470 | | | |
| 100135721 | HOUSTON | TX | | 11/10/2023 | | 13,689 | | (268) | | | (268) | | 13,421 | 13,421 | | | |
| 100127068 | PHILADELPHIA | PA | | 08/30/2023 | | 381 | | 79 | | | 79 | | 460 | 460 | | | |
| 100110866 | CORAL SPRINGS | FL | | 06/29/2023 | | 334 | | 20 | | | 20 | | 354 | 354 | | | |
| 100110962 | HOLLIDAYSBURG | PA | | 06/29/2023 | | 22 | | 2 | | | 2 | | 24 | 24 | | | |
| 100113298 | SCRANTON | PA | | 06/29/2023 | | 1,918 | | 28 | | | 28 | | 1,946 | 1,946 | | | |
| 100112952 | WESTON | FL | | 06/29/2023 | | 276 | | 35 | | | 35 | | 311 | 311 | | | |
| 100028250 | FORT LAUDERDALE | FL | | 10/26/2018 | | 159 | | 1,559 | | | 1,559 | | 1,718 | 1,718 | | | |
| 100017400 | SAYRE | PA | | 04/26/2018 | | 654 | | 4 | | | 4 | | 658 | 658 | | | |
| 100112553 | PINE BLUFF | AR | | 06/29/2023 | | 267 | | 8 | | | 8 | | 275 | 275 | | | |
| 100113248 | ANTRIM | NH | | 06/29/2023 | | 4,154 | | 14 | | | 14 | | 4,168 | 4,168 | | | |
| 100111341 | MOBILE | AL | | 06/29/2023 | | 775 | | 81 | | | 81 | | 856 | 856 | | | |
| 100114364 | MILACA | MN | | 06/29/2023 | | 1,750 | | 25 | | | 25 | | 1,775 | 1,775 | | | |
| 100110945 | LEBANON | VA | | 06/29/2023 | | 593 | | 42 | | | 42 | | 635 | 635 | | | |
| 100030469 | COLLINSVILLE | VA | | 12/20/2018 | | 295 | | 142 | | | 142 | | 437 | 437 | | | |
| 100111616 | MOUNT CARMEL | PA | | 06/29/2023 | | 15 | | 8 | | | 8 | | 23 | 23 | | | |
| 100112980 | COLUMBUS | OH | | 06/29/2023 | | 63 | | 19 | | | 19 | | 82 | 82 | | | |
| 100111520 | FREETOWN | IN | | 06/29/2023 | | 720 | | 9 | | | 9 | | 729 | 729 | | | |
| 100113349 | CINCINNATI | OH | | 06/29/2023 | | 426 | | 11 | | | 11 | | 437 | 437 | | | |
| 100127045 | NEWPORT | KY | | 08/30/2023 | | 716 | | 33 | | | 33 | | 749 | 749 | | | |
| 100126532 | KINSTON | NC | | 08/30/2023 | | 1,508 | | 82 | | | 82 | | 1,590 | 1,590 | | | |
| 100127086 | ATLANTA | GA | | 08/30/2023 | | 128 | | 65 | | | 65 | | 193 | 193 | | | |
| 100061810 | BERWICK | PA | | 07/01/2021 | | 37,335 | | (710) | | | (710) | | 36,625 | 36,625 | | | |
| 100126655 | MEMPHIS | TN | | 08/30/2023 | | 718 | | 28 | | | 28 | | 746 | 746 | | | |
| 100140436 | ELGIN | TX | | 01/18/2024 | | 6,120 | | 38 | | | 38 | | 6,158 | 6,158 | | | |
| 100126457 | ALTOONA | PA | | 08/30/2023 | | 616 | | 63 | | | 63 | | 679 | 679 | | | |
| 100126976 | MILWAUKEE | WI | | 08/30/2023 | | 1,135 | | (14) | | | (14) | | 1,121 | 1,121 | | | |
| 100127214 | CANADOHTA LAKE | PA | | 08/30/2023 | | 15 | | 1 | | | 1 | | 16 | 16 | | | |
| 100112030 | PORTAGE | PA | | 06/29/2023 | | 902 | | 93 | | | 93 | | 995 | 995 | | | |
| 100126496 | SANFORD | FL | | 08/30/2023 | | 474 | | 56 | | | 56 | | 530 | 530 | | | |
| 100113238 | PALM BAY | FL | | 06/29/2023 | | 8 | | 4 | | | 4 | | 12 | 12 | | | |
| 100045253 | RAYMONDVILLE | TX | | 11/25/2020 | | 736 | | (42) | | | (42) | | 694 | 694 | | | |
| 100126692 | FORTWORTH | TX | | 08/30/2023 | | 786 | | 5 | | | 5 | | 791 | 791 | | | |
| 100126894 | LAFAYETTE | LA | | 08/30/2023 | | 176 | | 8 | | | 8 | | 184 | 184 | | | |
| 100126969 | TOLEDO | OH | | 08/30/2023 | | 19 | | 3 | | | 3 | | 22 | 22 | | | |
| 100028316 | PALM BAY | FL | | 10/26/2018 | | 882 | | 776 | | | 776 | | 1,658 | 1,658 | | | |
| 3310039507 | MAHWAH | NJ | | 08/08/2022 | | 114,140 | | | | | | | 114,140 | 114,140 | | | |
| 100113526 | TRUSSVILLE | AL | | 06/29/2023 | | 3,048 | | 53 | | | 53 | | 3,101 | 3,101 | | | |
| 100113344 | DADE CITY | FL | | 06/29/2023 | | 1,196 | | 311 | | | 311 | | 1,507 | 1,507 | | | |
| 100114266 | REDWOOD | NY | | 06/29/2023 | | 1,259 | | 75 | | | 75 | | 1,334 | 1,334 | | | |
| 100114078 | PITTSBURGH | PA | | 06/29/2023 | | 44 | | 31 | | | 31 | | 75 | 75 | | | |
| 100111210 | ORANGE | CA | | 06/29/2023 | | 2,699 | | 28 | | | 28 | | 2,727 | 2,727 | | | |
| 100111377 | PITCAIRA | PA | | 06/29/2023 | | 838 | | (4) | | | (4) | | 834 | 834 | | | |
| 100113703 | MARION | IN | | 06/29/2023 | | 1,380 | | 92 | | | 92 | | 1,472 | 1,472 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100127156 | PHILADELPHIA | PA | | 08/30/2023 | | 752 | | (23) | | | (23) | | 729 | 729 | | | |
| 3320045585 | UNIVERSITY HEIGHTS | OH | | 02/27/2023 | | 141,746 | | | | | | | 141,746 | 141,746 | | | |
| 100126547 | PEORIA | IL | | 08/30/2023 | | 753 | | 103 | | | 103 | | 856 | 856 | | | |
| 100113150 | POMPANO BEACH | FL | | 06/29/2023 | | 1,402 | | 51 | | | 51 | | 1,453 | 1,453 | | | |
| 100110911 | TOLEDO | OH | | 06/29/2023 | | 672 | | 8 | | | 8 | | 680 | 680 | | | |
| 100114220 | PHILADELPHIA | PA | | 06/29/2023 | | 503 | | (8) | | | (8) | | 495 | 495 | | | |
| 100155297 | CLEARWATER | FL | | 07/19/2024 | | 6,180 | | 40 | | | 40 | | 6,220 | 6,220 | | | |
| 100050095 | COLUMBIANA | AL | | 11/20/2020 | | 1,018 | | (31) | | | (31) | | 987 | 987 | | | |
| 100112945 | SAINT LOUIS | MO | | 06/29/2023 | | 557 | | 50 | | | 50 | | 607 | 607 | | | |
| 100126627 | TULSA | OK | | 08/30/2023 | | 2,282 | | 24 | | | 24 | | 2,306 | 2,306 | | | |
| 100126900 | CHESAPEAKE | WV | | 08/30/2023 | | 380 | | 10 | | | 10 | | 390 | 390 | | | |
| 100126632 | WILLIAMSTON | SC | | 08/30/2023 | | 1,108 | | (13) | | | (13) | | 1,095 | 1,095 | | | |
| 100110936 | SAVANNAH | GA | | 06/29/2023 | | 1,311 | | (50) | | | (50) | | 1,261 | 1,261 | | | |
| 100114406 | COLUMBIA FALLS | MT | | 06/29/2023 | | 804 | | 74 | | | 74 | | 878 | 878 | | | |
| 100126619 | THOMPSONVIL | MI | | 08/30/2023 | | 287 | | 10 | | | 10 | | 297 | 297 | | | |
| 100111227 | CLEARWATER | FL | | 06/29/2023 | | 1,203 | | 32 | | | 32 | | 1,235 | 1,235 | | | |
| 100126686 | PHILAELPHIA | PA | | 08/30/2023 | | 1,813 | | (41) | | | (41) | | 1,772 | 1,772 | | | |
| 100126645 | CHICAGO | IL | | 08/30/2023 | | 13 | | 1 | | | 1 | | 14 | 14 | | | |
| 100127087 | MEMPHIS | TN | | 08/30/2023 | | 816 | | 26 | | | 26 | | 842 | 842 | | | |
| 100127264 | PRESCOTT | AZ | | 08/30/2023 | | 608 | | 38 | | | 38 | | 646 | 646 | | | |
| 100055152 | BIRD ISLAND | MN | | 03/23/2021 | | 1,741 | | (107) | | | (107) | | 1,634 | 1,634 | | | |
| 100126541 | JONESBORO | GA | | 08/30/2023 | | 2,508 | | 40 | | | 40 | | 2,548 | 2,548 | | | |
| 100113821 | HANOVER | PA | | 06/29/2023 | | 2,374 | | 18 | | | 18 | | 2,392 | 2,392 | | | |
| 100112878 | JACKSONVILLE | FL | | 06/29/2023 | | 1,398 | | 260 | | | 260 | | 1,658 | 1,658 | | | |
| 100112159 | NAPA | CA | | 06/29/2023 | | 47 | | 5 | | | 5 | | 52 | 52 | | | |
| 100114246 | MIAMI | FL | | 06/29/2023 | | 1,347 | | 11 | | | 11 | | 1,358 | 1,358 | | | |
| 100113717 | PAW PAW TWP | MI | | 06/29/2023 | | 471 | | 28 | | | 28 | | 499 | 499 | | | |
| 100111134 | TUSCALOOSA | AL | | 06/29/2023 | | 791 | | (9) | | | (9) | | 782 | 782 | | | |
| 100074455 | LAGUNA NIGUEL | CA | | 12/02/2021 | | 18,897 | | (897) | | | (897) | | 18,000 | 18,000 | | | |
| 100127150 | ELKHART | IN | | 08/30/2023 | | 811 | | 4 | | | 4 | | 815 | 815 | | | |
| 100126626 | YOUNGSTOWN | OH | | 08/30/2023 | | 221 | | 2 | | | 2 | | 223 | 223 | | | |
| 100126526 | GRAYSON | KY | | 08/30/2023 | | 348 | | 1 | | | 1 | | 349 | 349 | | | |
| 100110810 | EVANSTON | IL | | 06/29/2023 | | 96 | | 8 | | | 8 | | 104 | 104 | | | |
| 100111371 | AKRON | OH | | 06/29/2023 | | 1,436 | | 4 | | | 4 | | 1,440 | 1,440 | | | |
| 100111715 | NEWNAN | GA | | 06/29/2023 | | 1,556 | | 15 | | | 15 | | 1,571 | 1,571 | | | |
| 100111133 | MURPHYSBORO | IL | | 06/29/2023 | | 648 | | (6) | | | (6) | | 642 | 642 | | | |
| 100113023 | CONWAY SPRINGS | KS | | 06/29/2023 | | 1,228 | | (149) | | | (149) | | 1,079 | 1,079 | | | |
| 100112943 | PITTSBURGH | PA | | 06/29/2023 | | 513 | | 18 | | | 18 | | 531 | 531 | | | |
| 100113642 | RALEIGH | NC | | 06/29/2023 | | 102 | | (3) | | | (3) | | 99 | 99 | | | |
| 100112749 | EDNA | TX | | 06/29/2023 | | 1,002 | | (188) | | | (188) | | 814 | 814 | | | |
| 100113493 | DETROIT | MI | | 06/29/2023 | | 189 | | 27 | | | 27 | | 216 | 216 | | | |
| 100112840 | DANVILLE | VA | | 06/29/2023 | | 2,961 | | 67 | | | 67 | | 3,028 | 3,028 | | | |
| 100127210 | MOUNT CARMEL | PA | | 08/30/2023 | | 137 | | 40 | | | 40 | | 177 | 177 | | | |
| 100126446 | OSWEGO | NY | | 08/30/2023 | | 582 | | 442 | | | 442 | | 1,024 | 1,024 | | | |
| 100113911 | DALLAS | TX | | 06/29/2023 | | 1,359 | | 76 | | | 76 | | 1,435 | 1,435 | | | |
| 100014614 | OKLAHOMA CITY | OK | | 09/27/2017 | | 513 | | 5 | | | 5 | | 518 | 518 | | | |
| 3310031948 | ROOSEVELT | NY | | 02/07/2022 | | 80,340 | | | | | | | 80,340 | 80,340 | | | |
| 100112948 | MIAMI | FL | | 06/29/2023 | | 428 | | 14 | | | 14 | | 442 | 442 | | | |
| 100126872 | BELTON | SC | | 08/30/2023 | | 700 | | 22 | | | 22 | | 722 | 722 | | | |
| 100061880 | ROSWELL | NM | | 07/01/2021 | | 114,185 | | (1,558) | | | (1,558) | | 112,627 | 112,627 | | | |
| 100070406 | JACKSONVILLE | NC | | 09/23/2021 | | 13,162 | | (458) | | | (458) | | 12,704 | 12,704 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126851 | TOLEDO | OH | | 08/30/2023 | | 268 | | 2 | | | 2 | | 270 | 270 | | | |
| 100138975 | PARKER | PA | | 12/21/2023 | | 1,039 | | (17) | | | (17) | | 1,022 | 1,022 | | | |
| 100111152 | TIPTONVILLE | TN | | 06/29/2023 | | 636 | | 1 | | | 1 | | 637 | 637 | | | |
| 100126636 | RICHMOND | VA | | 08/30/2023 | | 763 | | (30) | | | (30) | | 733 | 733 | | | |
| 100043137 | SCHRIEVER | LA | | 05/28/2020 | | 1,889 | | (4) | | | (4) | | 1,885 | 1,885 | | | |
| 100054913 | OAKLAND | KY | | 03/23/2021 | | 1,673 | | (13) | | | (13) | | 1,660 | 1,660 | | | |
| 100126609 | DES MOINES | IA | | 08/30/2023 | | 2,153 | | 126 | | | 126 | | 2,279 | 2,279 | | | |
| 100112417 | HILLSBORO | MO | | 06/29/2023 | | 1,676 | | 33 | | | 33 | | 1,709 | 1,709 | | | |
| 100114200 | WINTER GARDENS | FL | | 06/29/2023 | | 88 | | 10 | | | 10 | | 98 | 98 | | | |
| 100127224 | CINCINNATI | OH | | 08/30/2023 | | 120 | | 139 | | | 139 | | 259 | 259 | | | |
| 100054674 | BRIDGEVIEW | IL | | 03/23/2021 | | 1,482 | | 6 | | | 6 | | 1,488 | 1,488 | | | |
| 100110828 | YOUNGSVILLE | LA | | 06/29/2023 | | 746 | | 4 | | | 4 | | 750 | 750 | | | |
| 100126650 | CLEVELAND | OH | | 08/30/2023 | | 658 | | 71 | | | 71 | | 729 | 729 | | | |
| 100127048 | KISSIMMEE | FL | | 08/30/2023 | | 2,087 | | 40 | | | 40 | | 2,127 | 2,127 | | | |
| 100111032 | TULSA | OK | | 06/29/2023 | | 1,244 | | (3) | | | (3) | | 1,241 | 1,241 | | | |
| 100126504 | CLEVELAND | OH | | 08/30/2023 | | 56 | | 12 | | | 12 | | 68 | 68 | | | |
| 100111022 | SAN FRANCISCO | CA | | 06/29/2023 | | 2,174 | | 75 | | | 75 | | 2,249 | 2,249 | | | |
| 100110976 | WARNER ROBINS | GA | | 06/29/2023 | | 1,570 | | 2 | | | 2 | | 1,572 | 1,572 | | | |
| 100127039 | JACKSONVILLE | FL | | 08/30/2023 | | 222 | | 52 | | | 52 | | 274 | 274 | | | |
| 100043055 | ARVADA | CO | | 05/28/2020 | | 13,551 | | 313 | | | 313 | | 13,864 | 13,864 | | | |
| 100126525 | DANA | IL | | 08/30/2023 | | 941 | | 34 | | | 34 | | 975 | 975 | | | |
| 100113455 | JOLIET | IL | | 06/29/2023 | | 1,022 | | 7 | | | 7 | | 1,029 | 1,029 | | | |
| 100110895 | ASHEVILLE | NC | | 06/29/2023 | | 1,042 | | 11 | | | 11 | | 1,053 | 1,053 | | | |
| 100012872 | DRYDEN | MI | | 05/25/2017 | | 44 | | 2,019 | | | 2,019 | | 2,063 | 2,063 | | | |
| 100017302 | RICHMOND | VA | | 04/26/2018 | | 427 | | | | | | | 427 | 427 | | | |
| 100112693 | SEAGROVE | NC | | 06/29/2023 | | 1,771 | | 30 | | | 30 | | 1,801 | 1,801 | | | |
| 100113287 | SUNBURY | PA | | 06/29/2023 | | 1,296 | | 3 | | | 3 | | 1,299 | 1,299 | | | |
| 100126970 | PHILADELPHIA | PA | | 08/30/2023 | | 649 | | (13) | | | (13) | | 636 | 636 | | | |
| 100126812 | SAINT MARYS | WV | | 08/30/2023 | | 222 | | 24 | | | 24 | | 246 | 246 | | | |
| 100148798 | MARANA | AZ | | 04/17/2024 | | 89,937 | | (921) | | | (921) | | 89,016 | 89,016 | | | |
| 100126723 | APOPKA | FL | | 08/30/2023 | | 468 | | (8) | | | (8) | | 460 | 460 | | | |
| 100111033 | BUXTON | ME | | 06/29/2023 | | 853 | | 12 | | | 12 | | 865 | 865 | | | |
| 100112181 | WARSAW | MO | | 06/29/2023 | | 1,631 | | 4 | | | 4 | | 1,635 | 1,635 | | | |
| 100126448 | TUSCALOOSA | AL | | 08/30/2023 | | 1,139 | | 8 | | | 8 | | 1,147 | 1,147 | | | |
| 100054241 | NEWPORT NEWS | VA | | 03/23/2021 | | 2,342 | | (2) | | | (2) | | 2,340 | 2,340 | | | |
| 100127143 | ATLANTA | GA | | 08/30/2023 | | 12,589 | | (450) | | | (450) | | 12,139 | 12,139 | | | |
| 100126500 | MEMPHIS | TN | | 08/30/2023 | | 98 | | 8 | | | 8 | | 106 | 106 | | | |
| 100126974 | ROCKFORD | IL | | 08/30/2023 | | 220 | | (3) | | | (3) | | 217 | 217 | | | |
| 100112729 | SAINT GEORGE | SC | | 06/29/2023 | | 609 | | (111) | | | (111) | | 498 | 498 | | | |
| 100127072 | PORT ARTHUR | TX | | 08/30/2023 | | 979 | | (20) | | | (20) | | 959 | 959 | | | |
| 100114207 | LAUDERDILL | FL | | 06/29/2023 | | 826 | | 10 | | | 10 | | 836 | 836 | | | |
| 100111730 | CHARLOTTE | NC | | 06/29/2023 | | 837 | | 243 | | | 243 | | 1,080 | 1,080 | | | |
| 100127066 | TOLEDO | OH | | 08/30/2023 | | 234 | | 5 | | | 5 | | 239 | 239 | | | |
| 100111220 | COMPTON | CA | | 06/29/2023 | | 1,451 | | 13 | | | 13 | | 1,464 | 1,464 | | | |
| 100113165 | MIAMI BEACH | FL | | 06/29/2023 | | 54 | | 2 | | | 2 | | 56 | 56 | | | |
| 100017012 | ENFIELD | CT | | 05/16/2018 | | 1,870 | | (2) | | | (2) | | 1,868 | 1,868 | | | |
| 100142858 | KEAAU | HI | | 02/08/2024 | | 9,826 | | (43) | | | (43) | | 9,783 | 9,783 | | | |
| 100126501 | ARLINGTON | TX | | 08/30/2023 | | 575 | | 21 | | | 21 | | 596 | 596 | | | |
| 100126896 | WILMINGTON | NC | | 08/30/2023 | | 449 | | 134 | | | 134 | | 583 | 583 | | | |
| 100017159 | HUDSON | FL | | 04/26/2018 | | 1,182 | | (4) | | | (4) | | 1,178 | 1,178 | | | |
| 100112832 | COLOGNE | NJ | | 06/29/2023 | | 1,027 | | 10 | | | 10 | | 1,037 | 1,037 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100126538 | PHILADELPHIA | PA | | 08/30/2023 | | 226 | | (226) | | | (226) | | | 408 | | 408 | 408 |
| 100127023 | SARASOTA | FL | | 08/30/2023 | | 552 | | 31 | | | 31 | | 583 | 583 | | | |
| 100114180 | GAINESVILLE | GA | | 06/29/2023 | | 12,090 | | 175 | | | 175 | | 12,265 | 12,265 | | | |
| 100114128 | ROSSVILLE | GA | | 06/29/2023 | | 804 | | 17 | | | 17 | | 821 | 821 | | | |
| 100110915 | AVERILL PARK | NY | | 06/29/2023 | | 15 | | 2,618 | | | 2,618 | | 2,633 | 2,633 | | | |
| 100140487 | EDINBURG | TX | | 01/19/2024 | | 336,656 | | (5,954) | | | (5,954) | | 330,702 | 330,702 | | | |
| 3340066971 | BALTIMORE | MD | | 04/12/2024 | | 96,153 | | | | | | | 96,153 | 96,153 | | | |
| 100089410 | MOKENA | IL | | 11/18/2022 | | 609,254 | | (6,631) | | | (6,631) | | 602,623 | 602,623 | | | |
| 100109571 | GLENDORA | CA | | 06/14/2023 | | 1,457,209 | | (46,584) | | | (46,584) | | 1,410,625 | 1,410,625 | | | |
| 100065834 | RICHMOND | TX | | 07/23/2021 | | 207,985 | | (8,288) | | | (8,288) | | 199,697 | 199,697 | | | |
| 100081686 | TOLLHOUSE | CA | | 03/21/2022 | | 301,405 | | (3,202) | | | (3,202) | | 298,203 | 298,203 | | | |
| 100076993 | MORGAN CITY | LA | | 01/03/2022 | | 113,282 | | (3,206) | | | (3,206) | | 110,076 | 110,076 | | | |
| 100109839 | TOMS RIVER | NJ | | 06/22/2023 | | 134,276 | | (6,980) | | | (6,980) | | 127,296 | 127,296 | | | |
| 100101888 | SACRAMENTO | CA | | 04/06/2023 | | 141,467 | | (4,012) | | | (4,012) | | 137,455 | 137,455 | | | |
| 100103729 | DOWNEY | CA | | 05/08/2023 | | 493,866 | | (15,253) | | | (15,253) | | 478,613 | 478,613 | | | |
| 100060463 | LUCERNE VALLEY | CA | | 06/01/2021 | | 89,581 | | 390 | | | 390 | | 89,971 | 89,971 | | | |
| 100091148 | SAN FERNANDO | CA | | 01/31/2023 | | 501,967 | | 17,767 | | | 17,767 | | 519,734 | 519,734 | | | |
| 100090769 | SAN DIEGO | CA | | 02/28/2023 | | 1,807,311 | | (53,311) | | | (53,311) | | 1,754,000 | 1,754,000 | | | |
| 100091757 | BAYONNE | NJ | | 03/24/2023 | | 448,268 | | (13,615) | | | (13,615) | | 434,653 | 434,653 | | | |
| 100103309 | KINGMAN | AZ | | 04/27/2023 | | 232,350 | | (2,821) | | | (2,821) | | 229,529 | 229,529 | | | |
| 100057236 | DUNDALK | MD | | 05/19/2021 | | 9,028 | | (250) | | | (250) | | 8,778 | 8,778 | | | |
| 100063080 | AVONDALE | LA | | 07/01/2021 | | 23,936 | | (305) | | | (305) | | 23,631 | 23,631 | | | |
| 100063310 | SIDNEY | OH | | 07/01/2021 | | 6,958 | | (79) | | | (79) | | 6,879 | 6,879 | | | |
| 100063874 | CHILLICOTHE | OH | | 07/01/2021 | | 86,591 | | 290 | | | 290 | | 86,881 | 86,881 | | | |
| 100064050 | DEPTFORD | NJ | | 07/01/2021 | | 210,371 | | 7,073 | | | 7,073 | | 217,444 | 217,444 | | | |
| 100064189 | WYOMING | DE | | 07/01/2021 | | 81,153 | | 3,889 | | | 3,889 | | 85,042 | 85,042 | | | |
| 100064628 | HAGERSTOWN | MD | | 07/01/2021 | | 37,408 | | 1,732 | | | 1,732 | | 39,140 | 39,140 | | | |
| 100067141 | TAMPA | FL | | 08/02/2021 | | 102,580 | | 1,829 | | | 1,829 | | 104,409 | 104,409 | | | |
| 100069051 | VICTORIA | VA | | 09/01/2021 | | 147,145 | | (2,253) | | | (2,253) | | 144,892 | 144,892 | | | |
| 100069662 | BERWICK | ME | | 09/01/2021 | | 2,435 | | 62 | | | 62 | | 2,497 | 2,497 | | | |
| 100070752 | REISTERSTOWN | MD | | 10/01/2021 | | 237,825 | | 350 | | | 350 | | 238,175 | 238,175 | | | |
| 100070925 | LEBANON | PA | | 10/01/2021 | | 98,450 | | (413) | | | (413) | | 98,037 | 98,037 | | | |
| 100071954 | REDWOOD CITY | CA | | 11/19/2021 | | 1,409,060 | | (47,098) | | | (47,098) | | 1,361,962 | 1,361,962 | | | |
| 100074240 | PENSACOLA | FL | | 12/09/2021 | | 530,215 | | (7,295) | | | (7,295) | | 522,920 | 522,920 | | | |
| 100076985 | SOUTH ST PAUL | MN | | 01/03/2022 | | 135,216 | | (3,328) | | | (3,328) | | 131,888 | 131,888 | | | |
| 100077630 | CLEVELAND | OH | | 01/03/2022 | | 99,389 | | (1,781) | | | (1,781) | | 97,608 | 97,608 | | | |
| 100078322 | NEWARK | NJ | | 02/10/2022 | | 215,632 | | (9,184) | | | (9,184) | | 206,448 | 206,448 | | | |
| 100078326 | NAPLES | FL | | 02/10/2022 | | 751,438 | | (35,708) | | | (35,708) | | 715,730 | 715,730 | | | |
| 100078714 | KILAUEA | HI | | 02/25/2022 | | 693,788 | | (53,788) | | | (53,788) | | 640,000 | 640,000 | | | |
| 100078715 | EAST HAMPTON | NY | | 02/02/2022 | | 1,659,776 | | 22,102 | | | 22,102 | | 1,681,878 | 1,681,878 | | | |
| 100080235 | FORT LAUDERDALE | FL | | 02/25/2022 | | 270,969 | | 1,031 | | | 1,031 | | 272,000 | 272,000 | | | |
| 100088330 | PERKASIE | PA | | 01/06/2023 | | 308,825 | | (2,809) | | | (2,809) | | 306,016 | 306,016 | | | |
| 100089951 | PLAINFIELD | IN | | 01/26/2023 | | 264,318 | | (6,757) | | | (6,757) | | 257,561 | 257,561 | | | |
| 100091308 | KISSIMMEE | FL | | 01/13/2023 | | 796,358 | | (23,572) | | | (23,572) | | 772,786 | 772,786 | | | |
| 100091322 | HOUSTON | TX | | 01/13/2023 | | 421,252 | | (7,556) | | | (7,556) | | 413,696 | 413,696 | | | |
| 100091778 | COTTONWOOD | AZ | | 01/30/2023 | | 305,817 | | (13,391) | | | (13,391) | | 292,426 | 292,426 | | | |
| 100103755 | LAKE WORTH | FL | | 05/08/2023 | | 390,865 | | (7,062) | | | (7,062) | | 383,803 | 383,803 | | | |
| 100108090 | LA PUENTE | CA | | 05/24/2023 | | 543,210 | | (18,818) | | | (18,818) | | 524,392 | 524,392 | | | |
| 100108976 | DANVILLE | KY | | 05/31/2023 | | 104,137 | | (4,972) | | | (4,972) | | 99,165 | 99,165 | | | |
| 100109111 | ORLANDO | FL | | 06/05/2023 | | 139,698 | | (11,698) | | | (11,698) | | 128,000 | 128,000 | | | |
| 100109728 | LOS ANGELES | CA | | 06/16/2023 | | 1,397,776 | | (36,738) | | | (36,738) | | 1,361,038 | 1,361,038 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100102628 | KINGSTON | WA | | 06/22/2023 | | 382,093 | | (9,896) | | | (9,896) | | 372,197 | 372,197 | | | |
| 100102673 | MILLBURN | NJ | | 06/22/2023 | | 1,246,581 | | (46,581) | | | (46,581) | | 1,200,000 | 1,200,000 | | | |
| 100102753 | HOLLISTER | CA | | 06/22/2023 | | 744,288 | | (30,705) | | | (30,705) | | 713,583 | 713,583 | | | |
| 100102811 | BOCA RATON | FL | | 06/22/2023 | | 565,553 | | 12,274 | | | 12,274 | | 577,827 | 577,827 | | | |
| 100102939 | AUSTIN | TX | | 06/22/2023 | | 415,602 | | (37,542) | | | (37,542) | | 378,060 | 378,060 | | | |
| 100102995 | BIG BEAR CITY | CA | | 06/22/2023 | | 155,775 | | | | | | | 155,775 | 155,775 | | | |
| 100109945 | RIVIERA BEACH | FL | | 06/22/2023 | | 261,929 | | (6,929) | | | (6,929) | | 255,000 | 255,000 | | | |
| 100107857 | ROUND ROCK | TX | | 06/29/2023 | | 311,440 | | (15,893) | | | (15,893) | | 295,547 | 295,547 | | | |
| 100107893 | GALVESTON | TX | | 06/29/2023 | | 65,358 | | (3,315) | | | (3,315) | | 62,043 | 62,043 | | | |
| 100114552 | FLORIDA CITY | FL | | 06/29/2023 | | 242,286 | | 547 | | | 547 | | 242,833 | 242,833 | | | |
| 100114685 | FRESNO | CA | | 06/29/2023 | | 215,175 | | (1,675) | | | (1,675) | | 213,500 | 213,500 | | | |
| 100112613 | BELGRADE | ME | | 06/29/2023 | | 21,940 | | (504) | | | (504) | | 21,436 | 21,436 | | | |
| 100113955 | SAVANNAH | GA | | 06/29/2023 | | 28,429 | | 895 | | | 895 | | 29,324 | 29,324 | | | |
| 100119089 | PARADISE VALLEY | AZ | | 07/31/2023 | | 4,612,319 | | (139,686) | | | (139,686) | | 4,472,633 | 4,472,633 | | | |
| 100119100 | MYRTLE BEACH | SC | | 07/28/2023 | | 227,500 | | | | | | | 227,500 | 227,500 | | | |
| 100120249 | SAN BERNARDINO | CA | | 08/18/2023 | | 330,581 | | (3,681) | | | (3,681) | | 326,900 | 326,900 | | | |
| 100120517 | INDIANAPOLIS | IN | | 08/18/2023 | | 188,000 | | (10,674) | | | (10,674) | | 177,326 | 177,326 | | | |
| 100118876 | PALM BEACH GARDENS | FL | | 08/30/2023 | | 1,346,609 | | 6,323 | | | 6,323 | | 1,352,932 | 1,352,932 | | | |
| 100133824 | PORT ISABEL | TX | | 10/20/2023 | | 176,508 | | (11,569) | | | (11,569) | | 164,939 | 164,939 | | | |
| 100134502 | SAN MARCOS | CA | | 10/30/2023 | | 1,394,431 | | (30,776) | | | (30,776) | | 1,363,655 | 1,363,655 | | | |
| 100129262 | PALM SPRINGS | CA | | 11/03/2023 | | 1,128,917 | | (42,962) | | | (42,962) | | 1,085,955 | 1,085,955 | | | |
| 100132416 | FAYETTEVILLE | GA | | 11/03/2023 | | 843,981 | | | | | | | 843,981 | 843,981 | | | |
| 100132434 | PRINCETON JUNCTION | NJ | | 11/03/2023 | | 929,284 | | 24,611 | | | 24,611 | | 953,895 | 953,895 | | | |
| 100132469 | EWA BEACH | HI | | 11/03/2023 | | 584,785 | | (4,140) | | | (4,140) | | 580,645 | 580,645 | | | |
| 100132521 | BURKE | VA | | 11/03/2023 | | 448,578 | | 1,955 | | | 1,955 | | 450,533 | 450,533 | | | |
| 100132550 | SEATTLE | WA | | 11/03/2023 | | 1,523,282 | | | | | | | 1,523,282 | 1,523,282 | | | |
| 100132608 | HARKER HEIGHTS | TX | | 11/03/2023 | | 206,137 | | (7,473) | | | (7,473) | | 198,664 | 198,664 | | | |
| 100132675 | WESTLAKE VILLAGE | CA | | 11/03/2023 | | 1,516,423 | | 13,784 | | | 13,784 | | 1,530,207 | 1,530,207 | | | |
| 100132762 | NASHVILLE | TN | | 11/03/2023 | | 1,165,355 | | 4,015 | | | 4,015 | | 1,169,370 | 1,169,370 | | | |
| 100132830 | CATHEDRAL CITY | CA | | 11/03/2023 | | 342,856 | | (2,823) | | | (2,823) | | 340,033 | 340,033 | | | |
| 100133369 | TEMECULA | CA | | 11/21/2023 | | 818,459 | | (18,459) | | | (18,459) | | 800,000 | 800,000 | | | |
| 100134079 | SAN FRANCISCO | CA | | 12/08/2023 | | 367,298 | | 1,225 | | | 1,225 | | 368,523 | 368,523 | | | |
| 100136077 | CHULA VISTA | CA | | 12/18/2023 | | 1,731,605 | | (36,828) | | | (36,828) | | 1,694,777 | 1,694,777 | | | |
| 100136113 | CHARLOTTE | NC | | 12/18/2023 | | 307,407 | | (15,320) | | | (15,320) | | 292,087 | 292,087 | | | |
| 100136138 | GREENWICH | CT | | 12/18/2023 | | 222,808 | | (3,467) | | | (3,467) | | 219,341 | 219,341 | | | |
| 100138052 | GREENWICH | CT | | 12/13/2023 | | 2,152,500 | | | | | | | 2,152,500 | 2,152,500 | | | |
| 100138054 | GREENWICH | CT | | 12/13/2023 | | 2,485,000 | | | | | | | 2,485,000 | 2,485,000 | | | |
| 100138271 | VALPARAISO | IN | | 12/15/2023 | | 213,744 | | | | | | | 213,744 | 213,744 | | | |
| 100139041 | CORONA | CA | | 12/22/2023 | | 502,000 | | | | | | | 502,000 | 502,000 | | | |
| 100136664 | VINELAND | NJ | | 01/25/2024 | | 327,308 | | (522) | | | (522) | | 326,786 | 326,786 | | | |
| 100136667 | LIGHTHOUSE POINT | FL | | 01/25/2024 | | 714,003 | | | | | | | 714,003 | 714,003 | | | |
| 100141566 | LAS VEGAS | NV | | 01/30/2024 | | 299,284 | | | | | | | 299,284 | 299,284 | | | |
| 100141579 | LAS CRUCES | NM | | 01/30/2024 | | 153,370 | | (3,756) | | | (3,756) | | 149,614 | 149,614 | | | |
| 100141592 | DAVISBURG | MI | | 01/30/2024 | | 264,497 | | (11,042) | | | (11,042) | | 253,455 | 253,455 | | | |
| 100142895 | WINTHROP | MA | | 02/09/2024 | | 374,885 | | (10,978) | | | (10,978) | | 363,907 | 363,907 | | | |
| 100147183 | HAMMOND | IN | | 03/28/2024 | | 125,260 | | 2,490 | | | 2,490 | | 127,750 | 127,750 | | | |
| 100150173 | BILLERICA | MA | | 04/30/2024 | | 405,078 | | | | | | | 405,078 | 405,078 | | | |
| 100151835 | OCALA | FL | | 05/10/2024 | | 200,773 | | 1,727 | | | 1,727 | | 202,500 | 202,500 | | | |
| 100155303 | LADERA RANCH | CA | | 07/19/2024 | | 2,848,011 | | (48,414) | | | (48,414) | | 2,799,597 | 2,799,597 | | | |
| 100155107 | ARGYLE | TX | | 07/19/2024 | | 282,837 | | (5,015) | | | (5,015) | | 277,822 | 277,822 | | | |
| 100154977 | ONAMIA | MN | | 07/19/2024 | | 152,688 | | (11,543) | | | (11,543) | | 141,145 | 141,145 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 19353 | LONDON | GBR | | 06/28/2022 | | (7,741,934) | | | | 2,379,104 | 2,379,104 | | (5,362,829) | (5,362,829) | | | |
| 7200445 | LONDON | GBR | | 05/19/2021 | | (1,205,177) | | | | 602,589 | 602,589 | | (602,589) | (602,589) | | | |
| 7200467 | BRISTOL | GBR | | 09/16/2021 | | (666,826) | | | | 333,413 | 333,413 | | (333,413) | (333,413) | | | |
| 7200561 | DUBLIN | IRL | | 05/31/2022 | | (1,012,427) | | | | 506,213 | 506,213 | | (506,213) | (506,213) | | | |
| 7200519 | LONDON | GBR | | 01/21/2022 | | (1,383,695) | | | | 691,847 | 691,847 | | (691,847) | (691,847) | | | |
| 7200462 | DUBLIN | IRL | | 07/12/2021 | | (1,021,944) | | | | 510,972 | 510,972 | | (510,972) | (510,972) | | | |
| 7410016 | HENDEINSTED | DNK | | 05/31/2024 | | (772,715) | | | | 386,358 | 386,358 | | (386,358) | (386,358) | | | |
| 7200289 | CHICAGO | IL | | 10/25/2018 | | 19,000,000 | | | | | | | 19,000,000 | 19,000,000 | | | |
| 7200610 | NAPLES | FL | | 01/31/2023 | | 105,000,000 | | | | | | | 105,000,000 | 105,000,000 | | | |
| 7200493 | CONCORD | NC | | 12/15/2021 | | 30,000,000 | | | | | | | 30,000,000 | 30,000,000 | | | |
| 2390901 | LOS ANGELES | CA | | 12/20/2019 | | 37,374,987 | | | | | | | 37,374,987 | 37,374,987 | | | |
| 7000006 | SAN ANTONIO | TX | | 07/10/2017 | | 10,000,700 | | (350) | | | (350) | | 10,000,350 | 10,000,350 | | | |
| 7200238 | LOS ANGELES | CA | | 03/28/2018 | | 10,252,028 | | (15,521) | | | (15,521) | | 10,236,507 | 10,236,507 | | | |
| 7100020 | VARIOUS | IL | | 04/08/2021 | | 43,582,867 | | (36,406) | | | (36,406) | | 43,546,461 | 43,546,461 | | | |
| 7200193 | LOS ANGELES | CA | | 05/15/2017 | | 57,500,000 | | | | | | | 57,500,000 | 57,500,000 | | | |
| 7200223 | NEW YORK | NY | | 12/15/2017 | | 25,000,000 | | | | | | | 25,000,000 | 25,000,000 | | | |
| 7200237 | WEST HOLLYWOOD | CA | | 02/22/2018 | | 40,800,000 | | | | | | | 40,800,000 | 40,800,000 | | | |
| 7200246 | NEW YORK | NY | | 04/06/2018 | | 60,000,000 | | | | | | | 60,000,000 | 60,000,000 | | | |
| 7200253 | CHARLOTTESVILLE | VA | | 05/21/2018 | | 26,388,956 | | | | | | | 26,388,956 | 26,388,956 | | | |
| 7200428 | BROOKLYN | NY | | 01/29/2021 | | 16,818,164 | | | | | | | 16,818,164 | 16,818,164 | | | |
| 7200449 | HILLSBORO | OR | | 06/24/2021 | | 68,000,000 | | | | | | | 68,000,000 | 68,000,000 | | | |
| 7200471 | DENVER | CO | | 09/30/2021 | | 40,000,000 | | | | | | | 40,000,000 | 40,000,000 | | | |
| 7200472 | MENIFEE | CA | | 10/27/2021 | | 60,000,000 | | | | | | | 60,000,000 | 60,000,000 | | | |
| 7200480 | CULVER CITY | CA | | 10/07/2021 | | 55,000,000 | | | | | | | 55,000,000 | 55,000,000 | | | |
| 7200500 | FLOWER MOUND | TX | | 12/15/2021 | | 63,800,000 | | | | | | | 63,800,000 | 63,800,000 | | | |
| 7200502 | AUSTIN | TX | | 11/22/2021 | | 29,500,000 | | | | | | | 29,500,000 | 29,500,000 | | | |
| 7200546 | DENVER | CO | | 04/12/2022 | | 102,500,000 | | | | | | | 102,500,000 | 102,500,000 | | | |
| 7200550 | KATY | TX | | 04/14/2022 | | 114,000,000 | | | | | | | 114,000,000 | 114,000,000 | | | |
| 750000017 | NEW YORK | NY | | 12/16/2022 | | 165,000,000 | | | | | | | 165,000,000 | 165,000,000 | | | |
| 7200621 | ARLINGTON | VA | | 05/12/2023 | | 114,000,000 | | | | | | | 114,000,000 | 114,000,000 | | | |
| 7100015 | MIAMI | FL | | 01/26/2021 | | 7,920,540 | | 52,171 | | | 52,171 | | 7,972,711 | 7,972,711 | | | |
| 7100016 | BELLINGHAM | WA | | 12/29/2020 | | 6,964,516 | | 44,192 | | | 44,192 | | 7,008,708 | 7,008,708 | | | |
| 7100017 | FERNDALE | WA | | 12/29/2020 | | 6,779,012 | | 39,790 | | | 39,790 | | 6,818,802 | 6,818,802 | | | |
| 7100019 | EDWARDSVILLE | IL | | 01/28/2021 | | 8,780,544 | | 53,215 | | | 53,215 | | 8,833,759 | 8,833,759 | | | |
| 7100022 | BAYTOWN | TX | | 12/01/2021 | | 7,024,856 | | 51,101 | | | 51,101 | | 7,075,957 | 7,075,957 | | | |
| 100159545 | SANTA MONICA | CA | | 07/15/2024 | | (2,006) | | | | | | | (2,006) | (1,003) | | 1,003 | 1,003 |
| 100092066 | RICHMOND HILL | NY | | 02/09/2023 | | (329,614) | | | | | | | (329,614) | (164,807) | | 164,807 | 164,807 |
| 100115264 | KINGSTON | NY | | 07/17/2023 | | (20,870) | | (23) | | | (23) | | (20,893) | (12,144) | | 8,750 | 8,750 |
| 100101828 | PHILADELPHIA | PA | | 03/31/2023 | | (11,820) | | | | | | | (11,820) | (5,910) | | 5,910 | 5,910 |
| 100053712 | FINDLAY | OH | | 03/23/2021 | | 54,553 | | | | | | | 54,553 | 54,553 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 2,406,319,886 | | 4,940,086 | | 4,589,569 | 9,529,655 | | 2,415,849,540 | 2,421,086,914 | 4,423,545 | 813,828 | 5,237,373 |
| 100110077 | WINDSOR | CA | | 06/23/2023 | 09/28/2024 | 819,759 | | (112) | | | (112) | | 819,647 | 819,883 | | 237 | 237 |
| 100120662 | LOXAHATCHEE | FL | | 08/24/2023 | 09/28/2024 | 1,143,367 | | (124) | | | (124) | | 1,143,243 | 1,143,615 | | 372 | 372 |
| 100133505 | SARASOTA | FL | | 10/19/2023 | 09/28/2024 | 3,475,645 | | (478) | | | (478) | | 3,475,167 | 3,476,869 | | 1,703 | 1,703 |
| 100108467 | ENNIS | TX | | 05/25/2023 | 09/28/2024 | 272,994 | | 19 | | | 19 | | 273,013 | 272,924 | | (89) | (89) |
| 100134478 | FRESNO | CA | | 10/30/2023 | 09/28/2024 | 491,324 | | (3) | | | (3) | | 491,321 | 491,329 | | 8 | 8 |
| 100128772 | SAN PEDRO | CA | | 09/21/2023 | 09/28/2024 | 1,075,561 | | (77) | | | (77) | | 1,075,485 | 1,075,778 | | 294 | 294 |
| 100128812 | INWOOD | NY | | 09/21/2023 | 09/28/2024 | 410,395 | | (3) | | | (3) | | 410,392 | 410,400 | | 9 | 9 |
| 100128779 | SOUTH SAN FRANCISCO | CA | | 09/21/2023 | 09/28/2024 | 1,015,292 | | (90) | | | (90) | | 1,015,202 | 1,015,506 | | 304 | 304 |
| 100128754 | TULARE | CA | | 09/21/2023 | 09/28/2024 | 184,030 | | (6) | | | (6) | | 184,024 | 184,043 | | 19 | 19 |
| 100063371 | LAKE PLACID | FL | | 07/01/2021 | 07/21/2024 | 403,020 | | 27 | | | 27 | | 403,046 | 402,480 | | (566) | (566) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 100134546 | RANCHO SANTA FE | CA | | 10/30/2023 | 09/28/2024 | 831,235 | | (115) | | | (115) | | 831,120 | 831,517 | | 397 | 397 |
| 100134561 | PHILADELPHIA | PA | | 10/30/2023 | 09/28/2024 | 108,808 | | (29) | | | (29) | | 108,779 | 108,884 | | 105 | 105 |
| 100128813 | KERMIT | TX | | 09/21/2023 | 09/28/2024 | 77,860 | | (129) | | | (129) | | 77,731 | 77,841 | | 110 | 110 |
| 100141180 | BLOOMINGBURG | NY | | 01/30/2024 | 09/09/2024 | 236,120 | | (65) | | | (65) | | 236,054 | 236,151 | | 97 | 97 |
| 100127161 | CARLISLE | SC | | 08/30/2023 | 08/05/2024 | 31,464 | | | | | | | 31,464 | 31,376 | | (87) | (87) |
| 100061954 | HOT SPRINGS | SD | | 07/01/2021 | 09/21/2024 | 92,086 | | 31 | | | 31 | | 92,117 | 91,759 | | (358) | (358) |
| 100066369 | LEHIGH ACRES | FL | | 08/02/2021 | 09/21/2024 | 126,162 | | (19) | | | (19) | | 126,143 | 123,873 | | (2,270) | (2,270) |
| 100066809 | SUNSET | UT | | 08/02/2021 | 09/21/2024 | 176,377 | | | | | | | 176,377 | 176,340 | | (37) | (37) |
| 100070739 | UPPER MARLBORO | MD | | 10/01/2021 | 07/21/2024 | 306,129 | | | | | | | 306,129 | 268,738 | | (37,391) | (37,391) |
| 100075264 | DRUMS | PA | | 12/01/2021 | 09/21/2024 | 269,010 | | (61) | | | (61) | | 268,949 | 261,427 | | (7,522) | (7,522) |
| 100075497 | LAFAYETTE | IN | | 12/01/2021 | 09/21/2024 | 167,345 | | (58) | | | (58) | | 167,287 | 162,548 | | (4,739) | (4,739) |
| 100075552 | WICHITA | KS | | 12/01/2021 | 09/21/2024 | 92,463 | | (33) | | | (33) | | 92,429 | 89,670 | | (2,759) | (2,759) |
| 100075606 | FLEETWOOD | PA | | 12/01/2021 | 09/21/2024 | 143,771 | | (44) | | | (44) | | 143,727 | 139,886 | | (3,841) | (3,841) |
| 100075633 | CANTON | GA | | 12/01/2021 | 09/21/2024 | 219,138 | | (73) | | | (73) | | 219,065 | 212,797 | | (6,268) | (6,268) |
| 100077548 | ORLANDO | FL | | 01/03/2022 | 07/21/2024 | 195,016 | | (162) | | | (162) | | 194,853 | 191,419 | | (3,435) | (3,435) |
| 100077599 | ERIE | PA | | 01/03/2022 | 09/21/2024 | 110,749 | | (53) | | | (53) | | 110,695 | 107,347 | | (3,348) | (3,348) |
| 100077731 | HATTIESBURG | MS | | 01/03/2022 | 08/21/2024 | 45,748 | | 11 | | | 11 | | 45,759 | 45,426 | | (333) | (333) |
| 100077739 | READING | PA | | 01/03/2022 | 09/21/2024 | 80,371 | | (19) | | | (19) | | 80,351 | 78,580 | | (1,771) | (1,771) |
| 100110859 | ECORSE | MI | | 06/29/2023 | 08/05/2024 | 22,633 | | 3 | | | 3 | | 22,637 | 22,557 | | (80) | (80) |
| 100112020 | OLATHE | KS | | 06/29/2023 | 07/31/2024 | 165,708 | | 47 | | | 47 | | 165,755 | 164,803 | | (952) | (952) |
| 100112201 | MIDDLETOWN | DE | | 06/29/2023 | 08/05/2024 | 193,379 | | (46) | | | (46) | | 193,333 | 191,668 | | (1,665) | (1,665) |
| 100112398 | SOUTH LYON | MI | | 06/29/2023 | 08/05/2024 | 17,325 | | 2 | | | 2 | | 17,328 | 17,225 | | (102) | (102) |
| 100112736 | MALDEN | MA | | 06/29/2023 | 08/05/2024 | 56,414 | | (17) | | | (17) | | 56,397 | 55,915 | | (482) | (482) |
| 100112742 | DORCHESTER | MA | | 06/29/2023 | 08/05/2024 | 33,100 | | (9) | | | (9) | | 33,091 | 32,846 | | (245) | (245) |
| 100112743 | DORCHESTER | MA | | 06/29/2023 | 08/05/2024 | 25,030 | | (6) | | | (6) | | 25,024 | 24,871 | | (153) | (153) |
| 100113499 | WILLIAMSTOWN | NJ | | 06/29/2023 | 08/05/2024 | 135,114 | | (50) | | | (50) | | 135,064 | 133,725 | | (1,339) | (1,339) |
| 100115595 | HOUSTON | TX | | 07/19/2023 | 09/28/2024 | 270,547 | | 2 | | | 2 | | 270,549 | 270,539 | | (10) | (10) |
| 100115626 | BROOKLYN | NY | | 07/19/2023 | 09/28/2024 | 1,750,823 | | (2,490) | | | (2,490) | | 1,748,332 | 1,749,039 | | 706 | 706 |
| 100115648 | HOWELL | NJ | | 07/19/2023 | 09/28/2024 | 293,871 | | (29) | | | (29) | | 293,841 | 293,968 | | 127 | 127 |
| 100116220 | BOCA RATON | FL | | 07/20/2023 | 07/31/2024 | 405,431 | | 1,379 | | | 1,379 | | 406,810 | 389,782 | | (17,028) | (17,028) |
| 100116284 | ORLANDO | FL | | 07/20/2023 | 07/31/2024 | 239,664 | | (59) | | | (59) | | 239,605 | 239,493 | | (112) | (112) |
| 100116388 | ALLENTOWN | PA | | 07/20/2023 | 07/31/2024 | 248,007 | | 517 | | | 517 | | 248,524 | 242,689 | | (5,835) | (5,835) |
| 100116605 | WELLINGTON | FL | | 07/20/2023 | 07/31/2024 | 372,272 | | (48) | | | (48) | | 372,224 | 372,061 | | (163) | (163) |
| 100116789 | GLENDALE | CA | | 07/20/2023 | 07/31/2024 | 948,247 | | 482 | | | 482 | | 948,729 | 944,074 | | (4,655) | (4,655) |
| 100117052 | WASHINGTON | DC | | 07/20/2023 | 07/31/2024 | 293,563 | | (4) | | | (4) | | 293,559 | 293,069 | | (490) | (490) |
| 100117152 | LITTLE NECK | NY | | 07/20/2023 | 07/31/2024 | 748,392 | | 474 | | | 474 | | 748,866 | 744,768 | | (4,099) | (4,099) |
| 100117305 | PHILADELPHIA | PA | | 07/20/2023 | 07/31/2024 | 106,858 | | | | | | | 106,858 | 106,282 | | (576) | (576) |
| 100117772 | NORTH BRUNSWICK | NJ | | 07/20/2023 | 07/31/2024 | 262,247 | | (187) | | | (187) | | 262,059 | 256,627 | | (5,432) | (5,432) |
| 100117832 | ORLANDO | FL | | 07/20/2023 | 07/31/2024 | 381,774 | | | | | | | 381,774 | 338,855 | | (42,919) | (42,919) |
| 100117853 | MAIDEN | NC | | 07/20/2023 | 07/31/2024 | 450,843 | | 39 | | | 39 | | 450,882 | 435,810 | | (15,072) | (15,072) |
| 100117863 | MIAMI SHORES | FL | | 07/20/2023 | 07/31/2024 | 1,408,966 | | (401) | | | (401) | | 1,408,565 | 1,408,766 | | 201 | 201 |
| 100117888 | SANTA ROSA BEACH | FL | | 07/20/2023 | 07/31/2024 | 1,507,611 | | | | | | | 1,507,611 | 1,483,244 | | (24,366) | (24,366) |
| 100117895 | ROCKPORT | MA | | 07/20/2023 | 07/31/2024 | 297,658 | | (63) | | | (63) | | 297,595 | 297,669 | | 74 | 74 |
| 100117912 | DAVENPORT | FL | | 07/20/2023 | 07/31/2024 | 304,857 | | (78) | | | (78) | | 304,779 | 304,813 | | 34 | 34 |
| 100117916 | LAKE ALFRED | FL | | 07/20/2023 | 07/31/2024 | 293,522 | | (95) | | | (95) | | 293,427 | 293,479 | | 53 | 53 |
| 100117917 | AUSTIN | TX | | 07/20/2023 | 07/31/2024 | 440,762 | | | | | | | 440,762 | 426,626 | | (14,136) | (14,136) |
| 100118036 | MIAMI | FL | | 07/20/2023 | 08/05/2024 | 307,360 | | (66) | | | (66) | | 307,294 | 305,301 | | (1,993) | (1,993) |
| 100119916 | CARMEL | IN | | 08/10/2023 | 09/28/2024 | 504,763 | | (5) | | | (5) | | 504,759 | 504,776 | | 17 | 17 |
| 100140988 | NORWALK | CT | | 01/26/2024 | 09/26/2024 | 403,598 | | (47) | | | (47) | | 403,551 | 403,641 | | 90 | 90 |
| 100141342 | AMERICAN CANYON | CA | | 01/30/2024 | 08/30/2024 | 708,823 | | (75) | | | (75) | | 708,748 | 708,910 | | 162 | 162 |
| 100142176 | CHICAGO | IL | | 02/29/2024 | 09/26/2024 | 160,767 | | 26 | | | 26 | | 160,793 | 160,847 | | 54 | 54 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization) /Accretion | 10 Current Year's Other-Than-Temporary Impairment Recognized | 11 Capitalized Deferred Interest and Other | 12 Total Change in Book Value (8+9-10+11) | 13 Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | | | | | | | | | | | |
| 100142265 | HARWICH | MA | | 03/15/2024 | 09/30/2024 | 530,883 | | (43) | | | (43) | 1,832 | 532,673 | 532,753 | | 80 | 80 |
| 7200510 | BOSTON | MA | | 03/14/2022 | 09/30/2024 | 257,072,363 | | 111,614 | | | 111,614 | | 257,183,978 | 162,473,212 | | (94,710,766) | (94,710,766) |
| 0399999. Mortgages disposed | | | | | | 283,964,410 | | 109,100 | | | 109,100 | 1,832 | 284,075,341 | 189,153,108 | | (94,922,234) | (94,922,234) |
| 3310048994 | ATLANTA | GA | | 04/27/2023 | | (13,254) | | | 716 | | (716) | | (13,970) | (35,073) | | (21,103) | (21,103) |
| 40014735 | PHILADELPHIA | PA | | 09/18/2020 | | 74,148 | | | | | | | 74,148 | 61,579 | | (12,569) | (12,569) |
| 3310040417 | SUPERIOR CHARTER TOW | MI | | 08/26/2022 | | (23,260) | | | 1,645 | | (1,645) | | (24,905) | (39,489) | | (14,584) | (14,584) |
| 3320048092 | DETROIT | MI | | 02/27/2023 | | 13,866 | | | (36,399) | | 36,399 | | 50,265 | 50,265 | | | |
| 3320049460 | PHILADELPHIA | PA | | 04/19/2023 | | 16,883 | | | (33,767) | | 33,767 | | 50,650 | 50,650 | | | |
| 3320045050 | NEW ORLEANS | LA | | 01/30/2023 | | 110,514 | | | (10,525) | | 10,525 | | 121,039 | 121,039 | | | |
| 3320044808 | DETROIT | MI | | 01/10/2023 | | (165,701) | | | (8,799) | | 8,799 | 206,761 | 49,859 | 49,859 | | | |
| 3320045474 | DETROIT | MI | | 01/30/2023 | | 40,890 | | | (8,742) | | 8,742 | (96) | 49,536 | 49,536 | | | |
| 3320048477 | GALESBURG | IL | | 04/04/2023 | | 2,974 | | | (395) | | 395 | | 3,370 | 3,370 | | | |
| 100082893 | BURBANK | CA | | 05/17/2022 | | 2,011,587 | | (54,068) | | | (54,068) | | 1,957,519 | 1,803,180 | | (154,339) | (154,339) |
| 100055166 | TENNILLE | GA | | 03/23/2021 | | 28,305 | | (5,053) | | | (5,053) | | 23,252 | 23,252 | | | |
| 100111578 | BIRMINGHAM | AL | | 06/29/2023 | | 43,738 | | 10,032 | | | 10,032 | | 53,771 | 53,771 | | | |
| 100054423 | CAMILLA | GA | | 03/23/2021 | | 94,332 | | (3,128) | | | (3,128) | | 91,203 | 91,203 | | | |
| 100082152 | SAN CLEMENTE | CA | | 04/14/2022 | | 2,070,877 | | (99,936) | | | (99,936) | | 1,970,941 | 1,804,820 | | (166,121) | (166,121) |
| 100054478 | MEMPHIS | TN | | 03/23/2021 | | 43,026 | | (7,206) | | | (7,206) | | 35,821 | 35,821 | | | |
| 100043012 | MORAVIA | NY | | 05/28/2020 | | 55,721 | | (1,240) | | | (1,240) | | 54,481 | 54,481 | | | |
| 100113989 | DOUGLAS | AZ | | 06/29/2023 | | 52,432 | | 253 | | | 253 | | 52,685 | 52,685 | | | |
| 100117865 | BOSTON | MA | | 07/20/2023 | | 593,748 | | 22,033 | | | 22,033 | | 615,780 | 615,780 | | | |
| 3310046811 | IRVINGTON | NJ | | 02/27/2023 | | 107,484 | | | (214,969) | | 214,969 | | 322,453 | 322,453 | | | |
| 3310030534 | BALTIMORE | MD | | 01/31/2022 | | 64,797 | | | (10,231) | | 10,231 | | 75,028 | 75,028 | | | |
| 40015068 | CHICAGO | IL | | 10/28/2020 | | 61,658 | | | (6,092) | | 6,092 | | 67,750 | 67,750 | | | |
| 3310024451 | DREXEL HILL | PA | | 09/28/2021 | | 88,073 | | | (5,582) | | 5,582 | | 93,655 | 93,655 | | | |
| 3310026529 | WASHINGTON | DC | | 10/22/2021 | | 150,297 | | | (46,059) | | 46,059 | | 196,356 | 196,356 | | | |
| 3310029957 | WASHINGTON | DC | | 12/28/2021 | | 79,164 | | | (103,056) | | 103,056 | | 182,220 | 182,220 | | | |
| 3310030417 | BALTIMORE | MD | | 02/25/2022 | | 46,385 | | | (3,775) | | 3,775 | | 50,160 | 50,160 | | | |
| 3310032063 | PHILADELPHIA | PA | | 02/18/2022 | | (26,530) | | | (39,796) | | 39,796 | | 13,265 | 13,265 | | | |
| 3310033612 | WASHINGTON | DC | | 03/17/2022 | | 112,190 | | | (85,025) | | 85,025 | | 197,215 | 197,215 | | | |
| 3310033917 | EAST ROCKAWAY | NY | | 04/29/2022 | | 720,864 | | | (90,108) | | 90,108 | | 810,972 | 810,972 | | | |
| 3310035079 | LOS ANGELES | CA | | 08/16/2022 | | 35,183 | | | (1,955) | | 1,955 | | 37,138 | 37,138 | | | |
| 3310035656 | WASHINGTON | DC | | 07/07/2022 | | 176,141 | | | (75,782) | | 75,782 | | 251,922 | 251,922 | | | |
| 3310036068 | ST. LOUIS | MO | | 06/23/2022 | | 29,990 | | | (6,503) | | 6,503 | | 36,493 | 36,493 | | | |
| 3310036394 | WASHINGTON | DC | | 06/07/2022 | | 212,379 | | | (70,793) | | 70,793 | | 283,173 | 283,173 | | | |
| 3310036955 | DETROIT | MI | | 06/15/2022 | | 32,501 | | | (2,216) | | 2,216 | | 34,717 | 34,717 | | | |
| 3310038077 | PETERSBURG | VA | | 07/14/2022 | | 14,035 | | | (1,142) | | 1,142 | | 15,177 | 15,177 | | | |
| 3310042347 | PALM SPRINGS | CA | | 10/12/2022 | | 122,162 | | | (26,490) | | 26,490 | | 148,653 | 148,653 | | | |
| 3310040801 | ATLANTA | GA | | 09/21/2022 | | 68,538 | | | (6,527) | | 6,527 | | 75,066 | 75,066 | | | |
| 3310034343 | CHICAGO | IL | | 04/20/2022 | | 25,901 | | | (1,439) | | 1,439 | | 27,340 | 27,340 | | | |
| 3310035186 | HACKENSACK | NJ | | 05/19/2022 | | 102,242 | | | (5,680) | | 5,680 | | 107,922 | 107,922 | | | |
| 0499999. Mortgages transferred | | | | | | 7,274,282 | | (138,313) | (899,486) | | 761,172 | 206,666 | 8,242,120 | 7,873,405 | | (368,715) | (368,715) |
| 0599999 - Totals | | | | | | 4,106,810,908 | | 3,219,692 | (5,673,958) | 4,589,569 | 13,483,219 | 173,086 | 4,143,687,655 | 4,046,997,771 | 2,175,630 | (98,865,515) | (96,689,885) |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| | Apollo Asset-Backed Finance Lending Company, L.P. 50227922 | WILMINGTON | DE | Purchase | | 06/28/2024 | | | 6,000,000 | | | 30.000 |
| | Apollo Asset-Backed Finance Lending Company, L.P. 50227923 | WILMINGTON | DE | Purchase | | 06/28/2024 | | | 4,000,000 | | | 20.000 |
| 1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | | | 10,000,000 | | | XXX |
| | NB Secondary Opportunities Offshore Fund IV LP 50139897 | WILMINGTON | DE | Contribution | | 12/27/2022 | 3 | | 81,251 | | 851,889 | 0.340 |
| | Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299 | LUXEMBOURG | LUX | Contribution | | 06/27/2023 | | | 52,896 | | 1,919,985 | 1.620 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 134,147 | | 2,771,874 | XXX |
| | Motive Capital Fund II-B, LP 50139890 | WILMINGTON | DE | Contribution | | 12/27/2022 | 1 | | 13,594 | | 2,451,882 | 1.330 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 13,594 | | 2,451,882 | XXX |
| 999999-99-6 | AAIA RML, LLC | West Des Moines | IA | Purchase | | 01/01/2023 | | | 4,560,537 | | | |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 4,560,537 | | | XXX |
| | Italian AIF 50131317 | LUXEMBOURG | LUX | Contribution | | 07/05/2022 | | | 37,864,987 | | | 31.100 |
| | Italian AIF 50131319 | LUXEMBOURG | LUX | Contribution | | 07/05/2022 | | | 5,209,358 | | | 30.430 |
| | Italian AIF 50194248 | LUXEMBOURG | LUX | Contribution | | 12/11/2023 | | | 22,465,000 | | | 36.620 |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | | | 65,539,345 | | | XXX |
| | Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901 | CAYMAN ISLANDS | CYM | Contribution | | 12/27/2022 | 3 | | 134,284 | | | 1.530 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 134,284 | | | XXX |
| | Citi - ESG LIHTC Partners I, LLC | WILMINGTON | DE | Contribution | | 02/08/2023 | | | 6,568,583 | | | 12.060 |
| 3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 6,568,583 | | | XXX |
| 6099999. Total - Unaffiliated | | | | | | | | | 6,702,730 | | 2,771,874 | XXX |
| 6199999. Total - Affiliated | | | | | | | | | 80,247,761 | | 2,451,882 | XXX |
| 6299999 - Totals | | | | | | | | | 86,950,491 | | 5,223,756 | XXX |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| | Cibus Fund L.P, 50139898 | ST PETER PORT | GGY | Correction | 12/27/2022 | 06/20/2024 | (21,168) | | | | | | | (21,168) | (21,168) | | | | |
| | L Catteron VIII Offshore, L.P. 50139895 | WILMINGTON | DE | Distribution | 12/27/2022 | 07/29/2024 | 9,257 | | | | | | | 9,257 | 9,257 | | | | 21 |
| | NB Secondary Opportunities Offshore Fund IV LP 50139897 | WILMINGTON | DE | Distribution | 12/27/2022 | 09/30/2024 | 206,317 | | | | | | | 206,317 | 206,317 | | | | (654) |
| | Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299 | LUXEMBOURG | LUX | Distribution | 06/27/2023 | 08/09/2024 | 110,825 | | | | | | | 110,825 | 110,825 | | | | 2,232 |
| | Warwick European Opportunities Fund III (USD) Limited 50139899 | CAYMAN ISLANDS | CYM | Distribution | 12/27/2022 | 08/16/2024 | 294,568 | | | | | | | 294,568 | 294,568 | | | | |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

| 1 | 2 | Location | | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | 8 | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase/ (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 599,799 | | | | | | | 599,799 | 599,799 | | | | 1,599 |
| 999999-99-6 | AATA RML, LLC | West Des Moines | IA | Sale | 01/01/2023 | 09/30/2024 | 212,951 | | | | | | | 212,951 | 212,951 | | | | |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 212,951 | | | | | | | 212,951 | 212,951 | | | | |
| | Italian AIF 50195469 | LUXEMBOURG | LUX | Correction | 12/11/2023 | | 47,369 | | | | | | | 47,369 | 47,369 | (295) | | (295) | |
| | Italian AIF 50131317 | LUXEMBOURG | LUX | Distribution+Correction | 07/05/2022 | 09/30/2024 | 983,230 | | | | | | | 983,230 | 983,230 | 110,147 | | 110,147 | 1 |
| | Italian AIF 50131319 | LUXEMBOURG | LUX | Distribution | 07/05/2022 | 09/17/2024 | 1,638,359 | | | | | | | 1,638,359 | 1,638,359 | 102,609 | | 102,609 | |
| | Italian AIF 50194248 | LUXEMBOURG | LUX | Distribution+Correction | 12/11/2023 | 09/30/2024 | 1,023,863 | | | | | | | 1,023,863 | 1,023,863 | 64,188 | | 64,188 | |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | 3,692,821 | | | | | | | 3,692,821 | 3,692,821 | 276,649 | | 276,649 | 1 |
| | Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901 | CAYMAN ISLANDS | CYM | Distribution | 12/27/2022 | 09/30/2024 | 594,608 | | | | | | | 594,608 | 594,608 | | | | 5,592 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | 594,608 | | | | | | | 594,608 | 594,608 | | | | 5,592 |
| | Secura Insurance Co 50200695 | Neenah | WI | Correction | 03/13/2024 | 04/15/2024 | | | | | | | | | (203,504) | | (203,504) | (203,504) | |
| 575767-AK-4 | Massachusetts Mutual Life Insu | Springfield | MA | Sale | 10/20/2016 | 07/08/2024 | 1,698,087 | | 283 | | | 283 | | 1,698,370 | 1,412,644 | | (285,726) | (285,726) | 18,198 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | 1,698,087 | | 283 | | | 283 | | 1,698,370 | 1,209,140 | | (489,230) | (489,230) | 18,198 |
| 37187A-AL-8 | Genesis Financial Gnfl 20 | WILMINGTON | DE | Sale | | | 426,186 | | | | | | | 426,186 | 426,186 | | | | |
| 4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated | | | | | | | 426,186 | | | | | | | 426,186 | 426,186 | | | | |
| 6099999. Total - Unaffiliated | | | | | | | 2,724,072 | | 283 | | | 283 | | 2,724,355 | 2,235,124 | | (489,230) | (489,230) | 19,797 |
| 6199999. Total - Affiliated | | | | | | | 4,500,379 | | | | | | | 4,500,379 | 4,500,379 | 276,649 | | 276,649 | 5,593 |
| 6299999 - Totals | | | | | | | 7,224,451 | | 283 | | | 283 | | 7,224,734 | 6,735,504 | 276,649 | (489,230) | (212,582) | 25,390 |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 38376G-W5-5 | Government National Mortgage A GNR 2011-86 Z 3.637% 04/16/53 | | 09/01/2024 | Interest Capitalization | | 12,552 | 12,552 | | 1.A |
| 38378B-AP-4 | Government National Mortgage A GNR 2011-164 Z 3.501% 07/16/53 | | 09/01/2024 | Interest Capitalization | | 8,884 | 8,884 | | 1.A |
| 38378B-SW-0 | Government National Mortgage A GNR 2012-46 Z 3.455% 09/16/53 | | 09/01/2024 | Interest Capitalization | | 4,669 | 4,669 | | 1.A |
| 38378X-SN-2 | Government National Mortgage A GNR 2014-134 Z 2.605% 11/16/55 | | 09/01/2024 | Interest Capitalization | | 12,295 | 12,295 | | 1.A |
| 38379K-3D-8 | Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55 | | 09/01/2024 | Interest Capitalization | | 17,503 | 17,503 | | 1.A |
| 38379K-5Y-0 | Government National Mortgage A GNR 2015-163 Z 3.002% 12/16/57 | | 09/01/2024 | Various | | 44,917 | 44,917 | | 1.A |
| 38379K-F8-6 | Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57 | | 09/01/2024 | Interest Capitalization | | 25,084 | 25,084 | | 1.A |
| 38379K-GQ-5 | Government National Mortgage A GNR 2015-58 Z 3.396% 01/16/55 | | 09/01/2024 | Interest Capitalization | | 25,462 | 25,462 | | 1.A |
| 38379K-J6-6 | Government National Mortgage A GNR 2015-130 Z 2.910% 07/16/57 | | 09/01/2024 | Interest Capitalization | | 32,902 | 32,902 | | 1.A |
| 38379K-KQ-0 | Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56 | | 09/01/2024 | Interest Capitalization | | 17,333 | 17,333 | | 1.A |
| 38379K-RH-3 | Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57 | | 09/01/2024 | Interest Capitalization | | 39,276 | 39,276 | | 1.A |
| 38379K-UF-3 | Government National Mortgage A GNR 2015-93 Z 3.079% 11/16/54 | | 09/01/2024 | Interest Capitalization | | 60,350 | 60,350 | | 1.A |
| 38379R-B6-9 | Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59 | | 09/01/2024 | Interest Capitalization | | 30,038 | 30,038 | | 1.A |
| 38379R-CB-7 | Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57 | | 09/01/2024 | Interest Capitalization | | 14,377 | 14,377 | | 1.A |
| 38379R-K5-1 | Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59 | | 09/01/2024 | Interest Capitalization | | 29,776 | 29,776 | | 1.A |
| 38379R-N3-3 | Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59 | | 09/01/2024 | Interest Capitalization | | 33,330 | 33,330 | | 1.A |
| 38379R-YD-9 | Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59 | | 09/01/2024 | Interest Capitalization | | 23,172 | 23,172 | | 1.A |
| 38379U-AH-9 | Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57 | | 09/01/2024 | Interest Capitalization | | 19,884 | 19,884 | | 1.A |
| 38379U-FK-7 | Government National Mortgage A GNR 2016-30 Z 3.740% 08/16/55 | | 09/01/2024 | Interest Capitalization | | 17,883 | 17,883 | | 1.A |
| 38379U-NX-0 | Government National Mortgage A GNR 2016-52 Z 2.999% 03/16/58 | | 09/01/2024 | Interest Capitalization | | 10,946 | 10,946 | | 1.A |
| 912810-UC-0 | United States Treasury Note/Bo US TREASURY N/B 4.250% 08/15/54 | | 09/30/2024 | Various | | 57,243,082 | 55,250,000 | 241,632 | 1.A |
| 912810-UD-8 | United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/44 | | 09/30/2024 | Various | | 20,553,324 | 20,500,000 | 87,936 | 1.A |
| 91282C-FB-2 | United States Treasury Note/Bo US TREASURY N/B 2.750% 07/31/27 | | 07/18/2024 | Citigroup | | 91,107,545 | 95,000,000 | 1,220,124 | 1.A |
| 91282C-LF-6 | United States Treasury Note/Bo US TREASURY N/B 3.875% 08/15/34 | | 09/30/2024 | Various | | 55,966,100 | 55,250,000 | 220,312 | 1.A |
| 91282C-LG-4 | United States Treasury Note/Bo US TREASURY N/B 3.750% 08/15/27 | | 09/16/2024 | Various | | 18,139,631 | 18,000,000 | 56,861 | 1.A |
| 91282C-LH-2 | United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/26 | | 09/30/2024 | Various | | 58,019,608 | 57,875,000 | 120,930 | 1.A |
| 91282C-LJ-8 | United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/31 | | 09/30/2024 | Various | | 152,884,864 | 151,625,000 | 372,527 | 1.A |
| 91282C-LK-5 | United States Treasury Note/Bo US TREASURY N/B 3.625% 08/31/29 | | 09/30/2024 | Various | | 102,204,422 | 101,625,000 | 229,930 | 1.A |
| 91282C-LL-3 | United States Treasury Note/Bo US TREASURY N/B 3.375% 09/15/27 | | 09/30/2024 | Various | | 39,734,108 | 39,875,000 | 27,900 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 596,333,317 | 595,480,633 | 2,578,152 | XXX |
| 168863-DS-4 | Chile Government International Senior Unsecured 3.100% 05/07/41 | D. | 09/11/2024 | STAR Non-Modco FWH | | 2,348,377 | 3,000,000 | 32,033 | 1.F FE |
| G2182G-AC-7 | CK Hutchison International 21 Senior Unsecured 3.125% 04/15/41 | D. | 09/11/2024 | STAR Non-Modco FWH | | 1,601,667 | 2,000,000 | 25,347 | 1.F FE |
| X93622-FY-3 | Hungary Government Internation Senior Unsecured 3.125% 09/21/51 | D. | 09/11/2024 | STAR Non-Modco FWH | | 4,363,074 | 6,500,000 | 97,049 | 2.C FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 8,313,118 | 11,500,000 | 154,429 | XXX |
| 3132DW-DZ-3 | Freddie Mac Pool FR SD8220 3.000% 06/01/52 | | 09/25/2024 | Citigroup | | 14,335,450 | 15,922,749 | 33,172 | 1.A |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 14,335,450 | 15,922,749 | 33,172 | XXX |
| 12510H-BA-7 | Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54 | | 09/27/2024 | Morgan Stanley | | 45,845,167 | 47,500,000 | | 1.E FE |
| 65163L-AR-0 | Newmont Corp / Newcrest Financ NEM FIN 5.35% 15 Mar 34 5.350% 03/15/34 | | 09/10/2024 | Tax Free Exchange | | 9,969,779 | 10,000,000 | 271,958 | 2.A FE |
| 000000-00-0 | Insight Partners XI NAV A 8.354% 08/28/25 | | 07/01/2024 | Tax Free Exchange | | 962,311 | 962,320 | 3,933 | 1.G Z |
| 000000-00-0 | HARBOURVEST GLOBAL PRIVATE EQU A 8.807% 06/05/29 | | 07/22/2024 | CROSSTRADE | | 32,000,000 | 32,000,000 | | 1.G Z |
| 000000-00-0 | Ardian Ardian NAV 6.029% 06/17/30 | | 09/27/2024 | PRIVATE | | 35,348,412 | 35,348,412 | | 1.G Z |
| 000000-00-0 | Ardian Ardian NAV - USD 7.342% 06/17/30 | | 09/27/2024 | PRIVATE | | 40,092,630 | 40,092,630 | | 1.G Z |
| 000000-00-0 | Monroe Capital Private Credit A 8.082% 04/22/32 | | 07/23/2024 | PRIVATE | | 1,332,000 | 1,332,000 | | 1.F Z |
| 000000-00-0 | TIB Diversified Payment Rights Isbank Senior Notes Secured by 8.102% 11/15/34 | | 09/18/2024 | PRIVATE | | 120,000,000 | 120,000,000 | | 2.C Z |
| 00105H-EE-2 | AFC Trust Series 1999-4 AFC 1999-4 2A 5.849% 12/26/29 | | 07/31/2024 | Apollo Internal | | 1,008,631 | 1,177,067 | 1,659 | 4.A FM |
| 00111W-AB-1 | ABPCI Direct Lending Fund CLO ABPCI 2024-18A A2 7.105% 07/30/36 | | 07/01/2024 | SG Americas Securities LLC | | 13,000,000 | 13,000,000 | | 1.A FE |
| 00111W-AC-9 | ABPCI Direct Lending Fund CLO ABPCI 2024-18A B 7.205% 07/30/36 | | 07/01/2024 | SG Americas Securities LLC | | 19,000,000 | 19,000,000 | | 1.C FE |
| 00111W-AF-2 | ABPCI Direct Lending Fund CLO ABPCI 2024-18A E 13.005% 07/30/36 | | 07/01/2024 | SG Americas Securities LLC | | 7,500,000 | 7,500,000 | | 3.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 001192-AK-9 | Southern Co Gas Capital Corp Senior Unsecured 4.400% 06/01/43 | | 09/06/2024 | JPM SECURITIES LLC | | 3,856,842 | 4,300,000 | 51,504 | 2.A FE |
| 00138C-AX-6 | Corebridge Global Funding Senior Secured 5.200% 01/12/29 | | 07/10/2024 | ALRE - DFL Trust AAM | | 5,008,145 | 5,000,000 | 128,556 | 1.F FE |
| 00191X-AC-0 | APS Resecuritization Trust 201 APS 2015-3 2A 6.021% 06/27/49 | | 07/31/2024 | Apollo Internal | | 121,739 | 124,454 | 21 | 1.A FM |
| 00206R-BK-7 | AT&T Inc Senior Unsecured 4.350% 06/15/45 | | 09/11/2024 | STAR Non-Modco FWH | | 1,779,140 | 2,000,000 | 20,783 | 2.B FE |
| 00206R-CP-5 | AT&T Inc Senior Unsecured 4.500% 05/15/35 | | 09/11/2024 | STAR Non-Modco FWH | | 2,916,936 | 3,000,000 | 43,500 | 2.B FE |
| 00206R-DH-2 | AT&T Inc Senior Unsecured 5.150% 03/15/42 | | 09/11/2024 | STAR Non-Modco FWH | | 3,988,505 | 4,000,000 | 100,711 | 2.B FE |
| 00206R-GN-6 | AT&T Inc Senior Unsecured 6.550% 01/15/28 | | 07/16/2024 | AADE Lincoln NonModco AAM | | 1,039,927 | 1,000,000 | 182 | 2.B FE |
| 00206R-JK-9 | AT&T Inc Senior Unsecured 4.650% 06/01/44 | | 09/11/2024 | Various | | 4,302,409 | 5,000,000 | 28,933 | 2.B FE |
| 00206R-JL-7 | AT&T Inc Senior Unsecured 4.850% 07/15/45 | | 09/11/2024 | STAR Non-Modco FWH | | 951,095 | 1,000,000 | 7,544 | 2.B FE |
| 00206R-JY-9 | AT&T Inc Senior Unsecured 2.750% 06/01/31 | | 07/24/2024 | AEL FWH AAM | | 865,220 | 1,000,000 | 4,049 | 2.B FE |
| 00253C-HZ-3 | Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33 | | 07/31/2024 | Apollo Internal | | 308,831 | 334,864 | 63 | 1.A FM |
| 002824-AV-2 | Abbott Laboratories Senior Unsecured 6.000% 04/01/39 | | 09/11/2024 | STAR Non-Modco FWH | | 5,701,140 | 4,900,000 | 130,667 | 1.D FE |
| 002824-BG-4 | Abbott Laboratories Senior Unsecured 4.750% 11/30/36 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,757,116 | 1,750,000 | 15,932 | 1.D FE |
| 00287Y-AS-8 | AbbVie Inc Senior Unsecured 4.700% 05/14/45 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,135,458 | 1,225,000 | 13,594 | 1.G FE |
| 00287Y-AW-9 | AbbVie Inc Senior Unsecured 4.450% 05/14/46 | | 08/09/2024 | AADE BLIC Modco AAM | | 2,049,136 | 2,300,000 | 24,166 | 1.G FE |
| 00287Y-BD-0 | AbbVie Inc Senior Unsecured 4.875% 11/14/48 | | 07/31/2024 | ALRE - DFL Trust AAM | | 1,400,709 | 1,500,000 | 15,641 | 1.G FE |
| 00287Y-CA-5 | AbbVie Inc Senior Unsecured 4.050% 11/21/39 | | 09/11/2024 | STAR Non-Modco FWH | | 931,486 | 1,000,000 | 12,375 | 1.G FE |
| 002939-AF-3 | A&D Mortgage Trust 2024-NQM4 ADMT 2024-NQM4 M1 5.929% 08/25/69 | | 08/27/2024 | Nomura Sec International | | 6,799,919 | 6,800,000 | 31,358 | 2.C FE |
| 00440E-AW-7 | Chubb INA Holdings LLC Senior Unsecured 4.350% 11/03/45 | | 09/11/2024 | STAR Non-Modco FWH | | 2,317,782 | 2,500,000 | 38,667 | 1.F FE |
| 00441T-AF-0 | ACE Securities Corp Home Equit ACE 2006-HE3 M1 5.404% 06/25/36 | | 08/26/2024 | Interest Capitalization | | 13,135 | 13,135 | | 1.A FM |
| 00501B-AA-7 | ACREC 2023-FL2 LLC ACREC 2023-FL2 A 7.195% 02/19/38 | | 07/24/2024 | Goldman Sachs | | 3,509,411 | 3,497,816 | 4,407 | 1.A FE |
| 007036-FB-7 | Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.282% 04/25/35 | | 07/31/2024 | Apollo Internal | | 86,146 | 103,628 | 15 | 1.A FM |
| 00912X-AV-6 | Air Lease Corp Senior Unsecured 3.625% 04/01/27 | | 08/06/2024 | Goldman Sachs | | 6,225,024 | 6,400,000 | 81,200 | 2.B FE |
| 00912X-AY-0 | Air Lease Corp Senior Unsecured 3.625% 12/01/27 | | 08/06/2024 | Goldman Sachs | | 6,161,344 | 6,400,000 | 42,533 | 2.B FE |
| 00914A-AM-4 | Air Lease Corp Senior Unsecured 1.875% 08/15/26 | | 08/06/2024 | Goldman Sachs | | 12,454,464 | 13,200,000 | 118,250 | 2.B FE |
| 00914A-AT-9 | Air Lease Corp Senior Unsecured 5.850% 12/15/27 | | 08/06/2024 | Goldman Sachs | | 6,193,800 | 6,000,000 | 50,700 | 2.B FE |
| 00914A-AU-6 | Air Lease Corp Senior Unsecured 5.300% 02/01/28 | | 08/06/2024 | Goldman Sachs | | 6,197,844 | 6,100,000 | 5,388 | 2.B FE |
| 009158-AZ-9 | Air Products and Chemicals Inc Senior Unsecured 2.700% 05/15/40 | | 07/31/2024 | ALRE - DFL Trust AAM | | 2,179,054 | 3,000,000 | 17,100 | 1.F FE |
| 009158-BC-9 | Air Products and Chemicals Inc Senior Unsecured 2.050% 05/15/30 | | 07/31/2024 | ALRE - DFL Trust AAM | | 5,223,805 | 6,000,000 | 25,967 | 1.F FE |
| 010392-EC-8 | Alabama Power Co Senior Unsecured 5.700% 02/15/33 | | 09/11/2024 | STAR Non-Modco FWH | | 2,143,267 | 2,000,000 | 8,233 | 1.F FE |
| 010392-FB-9 | Alabama Power Co Senior Unsecured 6.000% 03/01/39 | | 09/06/2024 | JPM SECURITIES LLC | | 4,787,233 | 4,300,000 | 5,733 | 1.F FE |
| 010392-FM-5 | Alabama Power Co Senior Unsecured 3.750% 03/01/45 | | 09/06/2024 | JPM SECURITIES LLC | | 3,585,383 | 4,300,000 | 3,583 | 1.F FE |
| 010392-FR-4 | Alabama Power Co Senior Unsecured 3.700% 12/01/47 | | 09/13/2024 | JPM SECURITIES LLC | | 6,151,500 | 7,500,000 | 80,938 | 1.E FE |
| 010392-FS-2 | Alabama Power Co Senior Unsecured 4.300% 07/15/48 | | 09/13/2024 | JPM SECURITIES LLC | | 9,994,625 | 11,200,000 | 78,009 | 1.F FE |
| 010392-FU-7 | Alabama Power Co Senior Unsecured 1.450% 09/15/30 | | 09/30/2024 | Bank of America | | 15,017,450 | 17,500,000 | 11,278 | 1.E FE |
| 010392-FY-9 | Alabama Power Co Senior Unsecured 3.750% 09/01/27 | | 09/23/2024 | Barclays | | 6,278,013 | 6,300,000 | 15,094 | 1.E FE |
| 012873-AK-1 | Ovintiv Inc Senior Unsecured 7.375% 11/01/31 | | 07/24/2024 | AEL FWH AAM | | 1,099,042 | 1,000,000 | 17,003 | 2.C FE |
| 01852T-AA-1 | Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 5.449% 07/25/37 | | 07/31/2024 | Apollo Internal | | 366,178 | 425,694 | 562 | 1.A FM |
| 02147G-AF-1 | Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36 | | 07/24/2024 | AEL FWH AAM | | 163,173 | | 8,994 | 6. FE |
| 02147P-AF-1 | Alternative Loan Trust 2006-29 CWALT 2006-29T1 1A6 35.500% 10/25/36 | | 07/31/2024 | Apollo Internal | | 138,647 | 168,653 | 1,164 | 4.C FM |
| 02147Q-AJ-1 | Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 5.669% 08/25/36 | | 07/31/2024 | Apollo Internal | | 114,209 | 245,974 | 287 | 1.A FM |
| 02147Q-AY-8 | Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 5.369% 08/25/36 | | 07/31/2024 | Apollo Internal | | 109,113 | 245,792 | 280 | 1.A FM |
| 02147V-AF-8 | Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36 | | 07/31/2024 | Apollo Internal | | 112,941 | 120,629 | 788 | 4.C FM |
| 02148J-AW-7 | Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 5.419% 01/25/37 | | 07/31/2024 | Apollo Internal | | 122,241 | 1,006,255 | 1,157 | 1.A FM |
| 02148L-AA-0 | Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.956% 03/25/47 | | 07/31/2024 | Apollo Internal | | 299,610 | 335,588 | 46 | 1.A FM |
| 02149C-AA-9 | Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 5.619% 01/25/37 | | 07/31/2024 | Apollo Internal | | 714,848 | 1,675,425 | 1,955 | 1.A FM |
| 02149F-AP-9 | Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37 | | 09/01/2024 | Interest Capitalization | | 675 | 675 | | 1.A FM |
| 02149M-AQ-2 | Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37 | | 07/24/2024 | AEL FWH AAM | | 59,210 | | 2,605 | 6. * |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 02149V-AJ-8 | Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37 | | 09/01/2024 | Interest Capitalization | | 24 | 24 | | 1.A FM |
| 02150E-AU-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 5.419% 04/25/37 | | 07/31/2024 | Apollo Internal | | 299,023 | 710,877 | 817 | 1.A FM |
| 02150E-CB-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4 5.480% 04/25/37 | | 07/31/2024 | Apollo Internal | | 104,236 | | 1,759 | 6. FE |
| 02150E-CC-5 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 5.489% 04/25/37 | | 07/31/2024 | Apollo Internal | | 291,227 | 825,408 | 960 | 1.A FM |
| 02150G-AF-5 | Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 5.569% 05/25/37 | | 07/31/2024 | Apollo Internal | | 370,924 | 1,087,729 | 1,269 | 1.A FM |
| 02150Q-AA-4 | Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.152% 06/25/37 | | 07/31/2024 | Apollo Internal | | 87,505 | 104,738 | 9 | 1.A FM |
| 02151F-AG-4 | Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 5.369% 09/25/37 | | 07/31/2024 | Apollo Internal | | 300,639 | 1,016,777 | 1,159 | 1.A FM |
| 02152A-AE-9 | Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 5.369% 08/25/37 | | 07/31/2024 | Apollo Internal | | 106,168 | 163,398 | 186 | 1.A FM |
| 02152L-AA-3 | Alternative Loan Trust Resecur CWALT 2008-1R 1A1 5.439% 08/25/37 | | 07/31/2024 | Apollo Internal | | 342,322 | 1,050,792 | 1,212 | 1.A FM |
| 023135-AQ-9 | Amazon.com Inc Senior Unsecured 4.950% 12/05/44 | | 07/02/2024 | AARE II Surplus ISG | | 1,001,319 | 1,045,000 | 3,880 | 1.E FE |
| 023135-BF-2 | Amazon.com Inc Senior Unsecured 3.875% 08/22/37 | | 07/24/2024 | AEL FWH AAM | | 1,790,616 | 2,000,000 | 32,722 | 1.E FE |
| 023135-BR-6 | Amazon.com Inc Senior Unsecured 1.200% 06/03/27 | | 09/13/2024 | JPM SECURITIES LLC | | 12,432,707 | 13,300,000 | 45,663 | 1.D FE |
| 025816-DP-1 | American Express Co Senior Unsecured 5.098% 02/16/28 | | 09/13/2024 | JPM SECURITIES LLC | | 12,351,559 | 12,100,000 | 51,405 | 1.F FE |
| 02660Y-AC-6 | American Home Mortgage Investm AHM 2006-2 4M1 5.569% 02/25/36 | | 09/25/2024 | Interest Capitalization | | 944 | 944 | | 6. * |
| 026874-AZ-0 | American International Group I Senior Unsecured 6.250% 05/01/36 | | 09/11/2024 | STAR Non-Modco FWH | | 5,042,107 | 4,500,000 | 101,563 | 2.B FE |
| 03040W-AV-7 | American Water Capital Corp Senior Unsecured 4.150% 06/01/49 | | 08/08/2024 | AADE - FABN | | 413,827 | 500,000 | 3,862 | 2.A FE |
| 031162-BE-9 | Amgen Inc Senior Unsecured 4.950% 10/01/41 | | 09/23/2024 | Various | | 10,513,943 | 10,700,000 | 245,658 | 2.A FE |
| 031162-CQ-1 | Amgen Inc Senior Unsecured 3.200% 11/02/27 | | 09/23/2024 | Barclays | | 6,238,720 | 6,400,000 | 80,782 | 2.A FE |
| 031162-DS-6 | Amgen Inc Senior Unsecured 5.600% 03/02/43 | | 09/06/2024 | JPM SECURITIES LLC | | 9,221,520 | 8,800,000 | 9,582 | 2.A FE |
| 031162-DU-1 | Amgen Inc Senior Unsecured 5.750% 03/02/63 | | 09/23/2024 | Various | | 24,999,304 | 23,900,000 | 343,147 | 2.A FE |
| 032654-AV-7 | Analog Devices Inc Senior Unsecured 2.100% 10/01/31 | | 07/31/2024 | ALRE - DFL Trust AAM | | 6,310,108 | 7,500,000 | 52,500 | 1.F FE |
| 03466C-AD-6 | Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1 6.155% 05/25/69 | | 08/07/2024 | J.P. Morgan Sec | | 3,378,959 | 3,379,000 | 21,953 | 2.C FE |
| 03522A-AJ-9 | Anheuser-Busch Cos LLC / Anheu Senior Unsecured 4.900% 02/01/46 | | 09/11/2024 | STAR Non-Modco FWH | | 994,554 | 1,000,000 | 5,444 | 1.G FE |
| 03523T-BU-1 | Anheuser-Busch InBev Worldwide Senior Unsecured 5.450% 01/23/39 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,040,248 | 1,000,000 | 2,422 | 1.G FE |
| 03523T-BV-9 | Anheuser-Busch InBev Worldwide Senior Unsecured 5.550% 01/23/49 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,754,376 | 1,700,000 | 4,193 | 1.G FE |
| 035240-AM-2 | Anheuser-Busch InBev Worldwide Senior Unsecured 4.375% 04/15/38 | | 08/09/2024 | AADE BLIC Modco AAM | | 3,267,656 | 3,500,000 | 48,490 | 1.G FE |
| 03665C-AG-8 | Antares CLO 2024-2 LLC ANTR 2024-2A B 7.232% 07/20/36 | | 07/01/2024 | Bank of America | | 31,993,000 | 31,993,000 | | 1.C FE |
| 03665C-AK-9 | Antares CLO 2024-2 LLC ANTR 2024-2A C 7.832% 07/20/36 | | 07/01/2024 | Various | | 13,520,000 | 13,520,000 | | 1.F FE |
| 03770D-AA-1 | Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29 | | 09/16/2024 | Bank of America | | 28,608,525 | 27,500,000 | 938,208 | 2.C FE |
| 03770D-AC-7 | Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31 | | 07/24/2024 | Various | | 159,990,400 | 160,000,000 | | 2.C FE |
| 038779-AB-0 | Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50 | | 08/29/2024 | ALRe Corporate AAM | | 3,632,353 | 3,840,000 | 10,013 | 2.C FE |
| 039936-AA-7 | Ares Finance Co IV LLC Senior Unsecured 3.650% 02/01/52 | | 09/23/2024 | Various | | 17,648,004 | 23,300,000 | 109,997 | 2.A FE |
| 04010L-BB-8 | Ares Capital Corp Senior Unsecured 2.875% 06/15/28 | | 07/24/2024 | Various | | 8,056,472 | 9,000,000 | 28,031 | 2.B FE |
| 04020E-AC-1 | Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30 | | 09/25/2024 | JPM SECURITIES LLC | | 158,182,002 | 160,100,000 | | 2.B Z |
| 04316J-AG-4 | Arthur J Gallagher & Co Senior Unsecured 6.750% 02/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 6,196,944 | 5,200,000 | 30,225 | 2.B FE |
| 045054-AL-7 | Ashtead Capital Inc Senior Unsecured 4.250% 11/01/29 | | 07/02/2024 | AARE II Surplus ISG | | 1,861,308 | 2,000,000 | 14,403 | 2.C FE |
| 05071G-AE-7 | AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C 8.394% 07/22/33 | | 08/29/2024 | ALRe Corporate AAM | | 8,058,776 | 8,000,000 | 70,879 | 1.F FE |
| 05071L-AC-0 | AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B 7.494% 10/20/33 | | 09/25/2024 | ALRe Corporate AAM | | 34,635,778 | 34,400,000 | 465,437 | 1.C FE |
| 05071L-AE-6 | AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A C 8.194% 10/20/33 | | 09/25/2024 | ALRe Corporate AAM | | 5,685,888 | 5,675,530 | 83,964 | 1.F FE |
| 05071L-AG-1 | AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D 9.394% 10/20/33 | | 08/28/2024 | Various | | 10,444,387 | 10,400,000 | 65,129 | 2.C FE |
| 050922-AA-1 | Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1 6.962% 07/22/36 | | 08/09/2024 | SG Americas Securities LLC | | 54,000,000 | 54,000,000 | | 1.A FE |
| 050922-AG-8 | Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A2 7.182% 07/22/36 | | 08/09/2024 | SG Americas Securities LLC | | 14,000,000 | 14,000,000 | | 1.A FE |
| 050922-AJ-2 | Audax Senior Debt CLO 11 LLC AUDAX 2024-11A B 7.332% 07/22/36 | | 08/09/2024 | SG Americas Securities LLC | | 16,000,000 | 16,000,000 | | 1.C FE |
| 050922-AL-7 | Audax Senior Debt CLO 11 LLC AUDAX 2024-11A C 7.832% 07/22/36 | | 08/09/2024 | SG Americas Securities LLC | | 19,800,000 | 19,800,000 | | 1.F FE |
| 050931-AA-2 | Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1 7.382% 04/20/36 | | 08/29/2024 | ALRe Corporate AAM | | 9,056,682 | 9,000,000 | 70,129 | 1.A FE |
| 052769-AG-1 | Autodesk Inc Senior Unsecured 2.850% 01/15/30 | | 08/08/2024 | AADE - FABN | | 915,249 | 1,000,000 | 1,821 | 2.A FE |
| 053332-AT-9 | AutoZone Inc Senior Unsecured 3.125% 04/21/26 | | 07/10/2024 | ALRE - DFL Trust AAM | | 1,929,071 | 2,000,000 | 13,715 | 2.B FE |
| 053332-AV-4 | AutoZone Inc Senior Unsecured 3.750% 06/01/27 | | 09/23/2024 | Barclays | | 6,231,708 | 6,300,000 | 74,156 | 2.B FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 053332-BH-4 | AutoZone Inc Senior Unsecured 6.550% 11/01/33 | | 09/23/2024 | Barclays | | 6,269,648 | 5,600,000 | 145,701 | 2.B FE |
| 053332-BK-7 | AutoZone Inc Senior Unsecured 5.400% 07/15/34 | | 09/13/2024 | JPM SECURITIES LLC | | 6,150,986 | 5,900,000 | 69,030 | 2.B FE |
| 054980-AE-7 | BDS 2022-FL11 LLC BDS 2022-FL11 B 7.433% 03/19/39 | | 07/18/2024 | Bank of America | | 5,208,125 | 5,200,000 | | 1.D FE |
| 05526D-BN-4 | BAT Capital Corp Senior Unsecured 4.906% 04/02/30 | | 07/24/2024 | AEL FWH AAM | | 3,943,624 | 4,000,000 | 61,052 | 2.A FE |
| 05532E-AY-1 | BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37 | | 07/31/2024 | Various | | 3,086,920 | 6,043,205 | 1,091 | 1.A FM |
| 05532E-AY-1 | BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37 | | 07/01/2024 | Interest Capitalization | | 285 | 285 | | 1.A FM |
| 05539B-AE-4 | BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 5.408% 12/26/37 | | 07/31/2024 | Apollo Internal | | 328,699 | 433,872 | 65 | 1.F FM |
| 05553R-AH-3 | BBCMS Mortgage Trust 2023-C19 BBCMS 2023-C19 B 6.545% 04/15/56 | | 07/11/2024 | Citigroup | | 6,025,469 | 6,000,000 | 11,272 | 1.D Z |
| 05554F-AG-0 | BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.622% 11/15/56 | | 08/01/2024 | Deutsche Bank | | 4,634,344 | | 2,528 | 1.A FE |
| 05555F-AG-9 | BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C 6.700% 07/15/57 | | 07/01/2024 | BARCLAYS CAPITAL SEC LIMITED | | 2,530,762 | 2,500,000 | 4,653 | 1.G FE |
| 05555M-AC-3 | BDS 2024-FL13 LLC BDS 2024-FL13 AS 6.953% 09/19/39 | | 09/05/2024 | Wells Fargo | | 30,224,250 | 30,300,000 | | 1.A Z |
| 05555M-AE-9 | BDS 2024-FL13 LLC BDS 2024-FL13 B 7.205% 09/19/39 | | 09/05/2024 | Wells Fargo | | 9,875,250 | 9,900,000 | | 1.D Z |
| 05555M-AG-4 | BDS 2024-FL13 LLC BDS 2024-FL13 C 7.555% 09/19/39 | | 09/05/2024 | Wells Fargo | | 7,980,000 | 8,000,000 | | 1.G Z |
| 05555M-AJ-8 | BDS 2024-FL13 LLC BDS 2024-FL13 D 8.653% 09/19/39 | | 09/05/2024 | Wells Fargo | | 4,987,500 | 5,000,000 | | 2.B Z |
| 05555P-AG-7 | BBCMS Trust BBCMS 2024-5C29 B 5.858% 09/15/57 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 8,497,284 | 8,250,000 | 34,904 | 1.D FE |
| 05555P-AH-5 | BBCMS Trust BBCMS 2024-5C29 C 5.512% 09/15/57 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 4,999,797 | 5,000,000 | 19,904 | 1.G FE |
| 05555P-AN-2 | BBCMS Trust BBCMS 2024-5C29 D 4.000% 09/15/57 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 2,115,615 | 2,400,000 | 6,933 | 2.B FE |
| 05565A-GF-4 | BNP Paribas SA Junior Subordinated 7.000% Perpet. | | 09/13/2024 | JPM SECURITIES LLC | | 6,120,900 | 6,000,000 | 35,000 | 2.C FE |
| 05565E-AH-8 | BMW US Capital LLC Senior Unsecured 2.800% 04/11/26 | | 07/31/2024 | ALRE - DFL Trust AAM | | 7,733,954 | 8,000,000 | 68,444 | 1.F FE |
| 05565E-AT-2 | BMW US Capital LLC Senior Unsecured 3.300% 04/06/27 | | 07/02/2024 | AARE II Surplus ISG | | 1,498,148 | 1,570,000 | 12,377 | 1.F FE |
| 05568Q-AF-2 | BNC Mortgage Loan Trust 2007-3 BNCMT 2007-3 M1 5.239% 07/25/37 | | 07/31/2024 | Apollo Internal | | 343,898 | 404,290 | 515 | 6. FM |
| 05569G-AF-3 | BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 5.209% 03/25/37 | | 08/26/2024 | Interest Capitalization | | 13,501 | 13,501 | | 6. * |
| 05581K-AG-6 | BNP Paribas SA Senior Preferred 5.894% 12/05/34 | | 07/17/2024 | Goldman Sachs | | 12,484,680 | 12,000,000 | 84,481 | 1.D FE |
| 05593M-AK-9 | BMO 2024-C9 Mortgage Trust BMO 2024-C9 C 6.601% 07/15/57 | | 07/12/2024 | Various | | 15,664,964 | 15,657,000 | 45,935 | 1.G FE |
| 05593Q-AG-9 | BMO 2024-5C6 Mortgage Trust BMO 2024-5C6 B 6.086% 09/15/57 | | 09/10/2024 | BMO Capital Markets | | 5,664,985 | 5,500,000 | 23,246 | 1.D Z |
| 05593R-AH-5 | BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C 7.111% 02/15/57 | | 09/04/2024 | Goldman Sachs | | 1,443,039 | 1,400,000 | 1,106 | 1.G FE |
| 05598R-AK-5 | BMO 2023-C5 Mortgage Trust BMO 2023-C5 C 6.847% 06/15/56 | | 09/11/2024 | BMO Capital Markets | | 10,556,008 | 9,886,000 | 20,683 | 1.G Z |
| 05602X-DJ-4 | BNP Paribas SA Junior Subordinated 8.000% Perpet. | | 09/13/2024 | JPM SECURITIES LLC | | 956,385 | 900,000 | 4,800 | 2.C FE |
| 05602X-JC-3 | BNP Paribas SA Junior Subordinated 7.375% Perpet. | | 09/03/2024 | BNP Paribas | | 19,320,000 | 19,320,000 | | 2.C FE |
| 05613R-AA-6 | BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 A 6.735% 07/15/39 | | 09/16/2024 | Barclays | | 211,963,438 | 212,500,000 | | 1.A Z |
| 05613R-AC-2 | BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 AS 7.192% 07/15/39 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 43,889,956 | 44,000,000 | | 1.A Z |
| 05613R-AE-8 | BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 B 7.391% 07/15/39 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 12,934,155 | 12,967,000 | | 1.D Z |
| 05613R-AG-3 | BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 C 7.741% 07/15/39 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 10,718,030 | 10,745,000 | | 1.G Z |
| 05613R-AJ-7 | BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 D 9.039% 07/15/39 | | 09/16/2024 | BARCLAYS CAPITAL SEC LIMITED | | 7,026,291 | 7,044,000 | | 2.B Z |
| 05644#-AA-5 | BTC Offshore Holdings Fund II- LN 7.983% 03/20/29 | | 08/12/2024 | Tax Free Exchange | | 159,424,779 | 159,424,779 | 742,435 | 1.C Z |
| 05724B-AA-7 | Baker Hughes Holdings LLC / Ba Senior Unsecured 4.486% 05/01/30 | | 08/09/2024 | Various | | 1,979,671 | 2,000,000 | 22,555 | 1.G FE |
| 059494-AG-9 | Banc of America Alternative Lo BOAA 2006-9 A2 5.369% 01/25/37 | | 07/31/2024 | Apollo Internal | | 185,981 | 250,451 | 286 | 1.A FM |
| 05951F-AF-1 | Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37 | | 07/31/2024 | Apollo Internal | | 367,925 | 414,720 | 76 | 1.A FM |
| 05990T-BE-6 | Banc of America Funding 2015-R BAFC 2015-R2 9A2 4.205% 03/27/36 | | 07/31/2024 | Apollo Internal | | 211,884 | 258,687 | 204 | 1.A FM |
| 06051G-DN-6 | Banc of America Funding 2005-D BAFC 2005-D A2 5.591% 05/25/35 | | 07/31/2024 | Apollo Internal | | 190,812 | 199,679 | 31 | 1.A FM |
| 06051G-FS-3 | Bank of America Corp Senior Unsecured 3.875% 08/01/25 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 1,772,511 | 1,800,000 | 29,256 | 1.G FE |
| 06051G-HQ-5 | Bank of America Corp Senior Unsecured 3.974% 02/07/30 | | 07/24/2024 | AEL Modco AAM | | 1,911,072 | 2,000,000 | 36,870 | 1.G FE |
| 06051G-LU-1 | Bank of America Corp Senior Unsecured 5.872% 09/15/34 | | 07/31/2024 | ALRE - DFL Trust AAM | | 12,517,696 | 12,000,000 | 266,197 | 1.E FE |
| 06406F-AC-7 | Bank of New York Mellon Corp/T Senior Unsecured 2.800% 05/04/26 | | 07/10/2024 | ALRE - DFL Trust AAM | | 8,904,590 | 9,250,000 | 47,483 | 1.F FE |
| 06406H-CQ-0 | Bank of New York Mellon Corp/T Senior Unsecured 3.950% 11/18/25 | | 07/31/2024 | AARE II Surplus ISG | | 3,556,619 | 3,600,000 | 28,835 | 1.F FE |
| 06406R-BQ-9 | Bank of New York Mellon Corp/T Senior Unsecured 4.947% 04/26/27 | | 07/31/2024 | ALRE - DFL Trust AAM | | 2,501,235 | 2,500,000 | 32,636 | 1.E FE |
| 06406R-BR-7 | Bank of New York Mellon Corp/T Senior Unsecured 4.967% 04/26/34 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 991,429 | 1,000,000 | 13,107 | 1.E FE |
| 06541J-BJ-9 | BANK 2021-BNK34 BANK 2021-BN34 X 0.886% 06/15/63 | | 08/08/2024 | AADE - FABN | | 735,076 | | 2,625 | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 06541L-AA-4 | BANK 2022-BNK40 BANK 2022-BNK40 XD 1.006% 03/15/64 | | 08/08/2024 | AADE - FABN | | 801,509 | | 2,662 | 2.C FE |
| 065923-BR-4 | BANK5 2024-5YR8 BANK5 2024-5YR8 C 6.999% 08/15/57 | | 09/17/2024 | Various | | 7,089,854 | 6,775,000 | 19,865 | 1.G FE |
| 06644V-BS-8 | BANK5 2024-5YR9 BANK5 2024-5YR9 B 6.483% 08/15/57 | | 08/19/2024 | J.P. Morgan Sec | | 20,062,291 | 19,478,000 | 101,727 | 1.D FE |
| 06644V-CC-2 | BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.249% 08/15/57 | | 08/19/2024 | J.P. Morgan Sec | | 12,219,177 | | 278,630 | 1.A FE |
| 06738E-BR-5 | Barclays PLC Senior Unsecured 2.667% 03/10/32 | | 08/06/2024 | Goldman Sachs | | 10,284,600 | 12,000,000 | 130,683 | 2.A FE |
| 06738E-CA-1 | Barclays PLC Senior Unsecured 5.746% 08/09/33 | | 08/06/2024 | Goldman Sachs | | 12,475,342 | 12,100,000 | 343,770 | 2.A FE |
| 06738E-CE-3 | Barclays PLC Senior Unsecured 7.437% 11/02/33 | | 08/06/2024 | Goldman Sachs | | 12,455,410 | 11,000,000 | 215,880 | 2.A FE |
| 06738E-CK-9 | Barclays PLC Senior Unsecured 6.490% 09/13/29 | | 09/23/2024 | Barclays | | 12,478,518 | 11,700,000 | 23,202 | 2.A FE |
| 06738E-CR-4 | Barclays PLC Senior Unsecured 5.690% 03/12/30 | | 08/29/2024 | ALRe Corporate AAM | | 12,509,286 | 12,100,000 | 319,383 | 2.A FE |
| 06738E-CU-7 | Barclays PLC Senior Unsecured 4.942% 09/10/30 | | 09/03/2024 | Barclays | | 12,300,000 | 12,300,000 | | 2.A FE |
| 06738E-CV-5 | Barclays PLC Senior Unsecured 5.335% 09/10/35 | | 09/03/2024 | Barclays | | 14,000,000 | 14,000,000 | | 2.A FE |
| 06849R-AG-7 | Barrick North America Finance Senior Unsecured 5.700% 05/30/41 | | 09/23/2024 | Various | | 10,759,936 | 10,200,000 | 173,898 | 2.A FE |
| 07274N-AN-3 | Bayer US Finance II LLC Senior Unsecured 4.625% 06/25/38 | | 07/24/2024 | AEL Modco AAM | | 1,704,861 | 2,000,000 | 7,451 | 2.B FE |
| 07274N-BA-0 | Bayer US Finance II LLC Senior Unsecured 5.500% 07/30/35 | | 09/11/2024 | STAR Non-Modco FWH | | 6,495,787 | 6,500,000 | 40,715 | 2.B FE |
| 07324F-AD-2 | Bayview Financial Mortgage Pas BAYV 2007-B 1A3 7.719% 08/28/47 | | 07/31/2024 | Apollo Internal | | 393,470 | 1,466,000 | 314 | 3.A FM |
| 07324S-CS-9 | Bayview Commercial Asset Trust BAYC 2005-4A A2 5.554% 01/25/36 | | 08/02/2024 | AADE - FABN | | 1,977,000 | 2,068,968 | 2,781 | 2.C FE |
| 07336W-BF-5 | BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C 6.287% 09/15/57 | | 08/08/2024 | Barclays | | 2,653,937 | 2,654,000 | 12,978 | 1.G FE |
| 07386H-C5-8 | Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.340% 02/25/36 | | 07/31/2024 | Apollo Internal | | 238,627 | 257,911 | 38 | 1.A FM |
| 07386H-H4-6 | Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 5.409% 04/25/36 | | 07/31/2024 | Apollo Internal | | 239,854 | 272,832 | 358 | 1.A FM |
| 07386H-RF-0 | Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.478% 04/25/35 | | 07/31/2024 | Apollo Internal | | 31,252 | 146,294 | 11 | 6. FM |
| 07386H-SE-2 | Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.910% 04/25/35 | | 07/31/2024 | Apollo Internal | | 179,585 | 301,860 | 42 | 1.A FM |
| 07386H-UL-3 | Bear Stearns ALT-A Trust 2005- BALTA 2005-5 24A1 4.722% 07/25/35 | | 07/31/2024 | Apollo Internal | | 196,017 | 256,162 | 34 | 1.A FM |
| 07386H-VW-8 | Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.716% 09/25/35 | | 07/31/2024 | Apollo Internal | | 141,050 | 359,275 | 57 | 1.A FM |
| 07386R-AE-9 | Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 5.189% 05/25/37 | | 07/31/2024 | Apollo Internal | | 108,207 | 115,314 | 146 | 1.A FM |
| 073879-2V-9 | Bear Stearns Asset Backed Secu BSABS 2005-AQ2 M1 5.704% 09/25/35 | | 07/31/2024 | Apollo Internal | | 123,331 | 124,369 | 171 | 1.A FM |
| 073879-6S-2 | Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 5.989% 12/25/35 | | 07/31/2024 | Apollo Internal | | 901,097 | 631,661 | 910 | 1.A FM |
| 073879-TW-8 | Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4 6.844% 04/25/35 | | 07/31/2024 | Apollo Internal | | 324,144 | 366,389 | 598 | 5.B FM |
| 073879-XF-0 | Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 5.644% 07/25/35 | | 07/31/2024 | Apollo Internal | | 146,545 | 304,328 | 415 | 1.A FM |
| 073879-YG-7 | Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35 | | 07/31/2024 | Apollo Internal | | 151,051 | 189,859 | 32 | 1.A FM |
| 07387U-BA-8 | Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.914% 12/25/35 | | 07/31/2024 | Apollo Internal | | 1,148,170 | 885,782 | 1,262 | 1.A FM |
| 07388J-AC-9 | Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 5.489% 10/25/36 | | 07/31/2024 | Apollo Internal | | 116,064 | 120,000 | 160 | 1.A FM |
| 07400H-AR-4 | Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 5.449% 11/25/36 | | 07/31/2024 | Apollo Internal | | 292,424 | 292,006 | 386 | 2.C FM |
| 07400N-AB-6 | Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 5.289% 06/25/47 | | 07/31/2024 | Apollo Internal | | 323,123 | 378,685 | 487 | 1.A FM |
| 07400N-AD-2 | Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 5.409% 06/25/47 | | 07/31/2024 | Apollo Internal | | 575,969 | 656,349 | 861 | 1.A FM |
| 07400N-AH-3 | Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 5.539% 06/25/47 | | 08/26/2024 | Interest Capitalization | | 104,026 | 104,026 | | 1.A FM |
| 07401L-AB-9 | Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 5.469% 07/25/36 | | 07/31/2024 | Apollo Internal | | 276,599 | 236,547 | 314 | 6. FE |
| 07401V-AB-7 | Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 5.149% 03/25/37 | | 07/31/2024 | Apollo Internal | | 522,485 | 521,743 | 654 | 6. FE |
| 07401W-AP-4 | Bear Stearns Second Lien Trust BSSLT 2007-1 2A 5.409% 08/25/37 | | 07/31/2024 | Apollo Internal | | 112,911 | 117,625 | 154 | 1.A FM |
| 07401W-BA-6 | Bear Stearns Second Lien Trust BSSLT 2007-1 3A 5.409% 08/25/37 | | 07/31/2024 | Apollo Internal | | 145,250 | 151,402 | 199 | 1.A FM |
| 075887-CJ-6 | Becton Dickinson & Co Senior Unsecured 2.823% 05/20/30 | | 07/24/2024 | AEL Modco AAM | | 895,361 | 1,000,000 | 5,019 | 2.B FE |
| 08161C-AG-6 | Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.585% 02/15/51 | | 07/30/2024 | AADE - Coins VIAC - AAM | | 191,702 | | 6,475 | 1.A FE |
| 08163G-AY-6 | Benchmark 2021-B28 Mortgage Tr BMARK 2021-B28 C 2.592% 08/15/54 | | 07/10/2024 | Citigroup | | 3,630,859 | 5,000,000 | 3,600 | 1.E |
| 08163U-AG-4 | Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 B 5.977% 09/15/57 | | 09/25/2024 | Various | | 12,970,158 | 12,581,500 | 60,574 | 1.D Z |
| 081919-AT-9 | Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 B 6.466% 08/15/57 | | 08/16/2024 | Goldman Sachs | | 8,234,608 | 8,000,000 | 40,231 | 1.D FE |
| 081919-AU-6 | Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C 6.453% 08/15/57 | | 08/13/2024 | Goldman Sachs | | 2,500,000 | 2,500,000 | 12,548 | 1.G FE |
| 092113-AL-3 | Black Hills Corp Senior Unsecured 3.950% 01/15/26 | | 07/10/2024 | ALRE - DFL Trust AAM | | 978,198 | 1,000,000 | 19,201 | 2.A FE |
| 09247X-AN-1 | Blackrock Finance Inc Senior Unsecured 3.200% 03/15/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 2,409,309 | 2,500,000 | 25,556 | 1.D FE |
| 09256B-AG-2 | Blackstone Holdings Finance Co Senior Unsecured 5.000% 06/15/44 | | 09/06/2024 | JPM SECURITIES LLC | | 4,212,409 | 4,300,000 | 50,167 | 1.E FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 09261B-AC-4 | Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 13,364,961 | 15,000,000 | 2,708 | 1.E FE |
| 09261B-AD-2 | Blackstone Holdings Finance Co Senior Unsecured 2.000% 01/30/32 | | 08/06/2024 | Goldman Sachs | | 6,161,850 | 7,500,000 | 2,917 | 1.E FE |
| 09261B-AH-3 | Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52 | | 09/13/2024 | JPM SECURITIES LLC | | 6,141,845 | 8,500,000 | 34,756 | 1.E FE |
| 09261B-AJ-9 | Blackstone Holdings Finance Co Senior Unsecured 5.900% 11/03/27 | | 09/23/2024 | Various | | 12,423,361 | 11,900,000 | 229,543 | 1.E FE |
| 09261B-AK-6 | Blackstone Holdings Finance Co Senior Unsecured 6.200% 04/22/33 | | 08/06/2024 | Goldman Sachs | | 10,859,400 | 10,000,000 | 180,833 | 1.E FE |
| 09261H-BF-3 | Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31 | | 09/25/2024 | ALRe Corporate AAM | | 10,303,833 | 10,000,000 | 104,167 | 2.B FE |
| 09261H-BQ-9 | Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30 | | 09/24/2024 | Citigroup | | 93,953,100 | 95,000,000 | | 2.B Z |
| 09581C-AC-5 | Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30 | | 09/10/2024 | Wells Fargo | | 108,869,200 | 110,000,000 | | 2.C FE |
| 09581J-AM-8 | Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34 | | 09/23/2024 | Various | | 12,483,120 | 11,900,000 | 311,007 | 2.B FE |
| 09581J-AM-8 | Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34 | | 07/18/2024 | AARE Surplus AAM | | 12,586,575 | 12,300,000 | 192,188 | 2.B FE |
| 09659W-2K-9 | BNP Paribas SA Senior Unsecured 3.050% 01/13/31 | | 08/06/2024 | Goldman Sachs | | 12,452,752 | 13,700,000 | 27,875 | 1.G FE |
| 09659W-2R-4 | BNP Paribas SA Senior Non Preferred 2.159% 09/15/29 | | 08/29/2024 | ALRe Corporate AAM | | 12,549,198 | 13,900,000 | 136,713 | 1.G FE |
| 09659W-2W-3 | BNP Paribas SA Senior Non Preferred 5.497% 05/20/30 | | 08/29/2024 | ALRe Corporate AAM | | 12,345,336 | 12,000,000 | 227,700 | 1.G FE |
| 09659W-2X-1 | BNP Paribas SA Senior Non Preferred 5.738% 02/20/35 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 3,047,135 | 3,000,000 | 76,507 | 1.G FE |
| 097023-CM-5 | Boeing Co/The Senior Unsecured 2.700% 02/01/27 | | 07/02/2024 | AARE II Surplus ISG | | 8,290,303 | 9,000,000 | 101,925 | 2.C FE |
| 097023-DA-0 | Boeing Co/The Senior Unsecured 2.750% 02/01/26 | | 07/18/2024 | AARE Surplus AAM | | 956,462 | 1,000,000 | 12,757 | 2.C FE |
| 09778P-AB-1 | Bon Secours Mercy Health Inc BDS SER 20-2 2.095% 06/01/31 | | 08/09/2024 | AADE BLIC Modco AAM | | 5,091,726 | 5,999,000 | 23,739 | 1.E FE |
| 10373Q-AE-0 | BP Capital Markets America Inc Senior Unsecured 4.234% 11/06/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 3,260,892 | 3,300,000 | 36,095 | 1.E FE |
| 10373Q-AZ-3 | BP Capital Markets America Inc Senior Unsecured 3.588% 04/14/27 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 972,298 | 1,000,000 | 10,664 | 1.E FE |
| 110122-CQ-9 | Bristol-Myers Squibb Co Senior Unsecured 4.125% 06/15/39 | | 08/09/2024 | AADE BLIC Modco AAM | | 2,465,557 | 2,750,000 | 17,016 | 1.F FE |
| 110122-CR-7 | Bristol-Myers Squibb Co Senior Unsecured 4.250% 10/26/49 | | 07/31/2024 | Various | | 7,918,538 | 9,500,000 | 99,639 | 1.F FE |
| 11135F-BP-5 | Broadcom Inc Senior Unsecured 3.137% 11/15/35 | | 07/02/2024 | AARE II Surplus ISG | | 3,409,546 | 4,275,000 | 17,508 | 2.B FE |
| 11135F-CD-1 | Broadcom Inc Senior Unsecured 4.800% 10/15/34 | | 09/26/2024 | JPM SECURITIES LLC | | 9,979,300 | 10,000,000 | | 2.B Z |
| 12433C-AA-3 | BX Commercial Mortgage Trust 2 BX 2024-AIRC A 6.788% 08/15/39 | | 07/23/2024 | WELLS FARGO SECURITIES | | 149,625,000 | 150,000,000 | | 1.A FE |
| 12489W-NB-6 | Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.659% 08/25/35 | | 07/31/2024 | Apollo Internal | | 218,665 | 220,346 | 301 | 1.A FM |
| 12489W-NB-6 | Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.659% 08/25/35 | | 09/25/2024 | Interest Capitalization | | 46 | 46 | | 1.A FM |
| 1248MP-AF-1 | Credit-Based Asset Servicing a CBASS 2007-MX1 M2 6.483% 12/25/36 | | 07/31/2024 | Apollo Internal | | 851,568 | 879,000 | 158 | 6. FE |
| 12506Y-CX-5 | CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 6.769% 07/25/34 | | 07/31/2024 | Apollo Internal | | 141,570 | 139,128 | 225 | 1.A FM |
| 12511T-AG-8 | CBAM 2021-15 LLC CBAM 2021-15A D 8.913% 01/15/36 | | 08/02/2024 | AADE - FABN | | 4,986,705 | 5,000,000 | 22,282 | 2.C FE |
| 12530J-AC-6 | Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52 | | 07/31/2024 | Apollo Internal | | 417,942 | 499,773 | 194 | 1.C FE |
| 12530J-AC-6 | Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52 | | 07/25/2024 | Interest Capitalization | | 5,321 | 5,321 | | 1.C FE |
| 12543D-AA-6 | CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36 | | 08/01/2024 | Interest Capitalization | | 330 | 330 | | 3.B FM |
| 125523-AJ-9 | Cigna Group/The Senior Unsecured 4.800% 08/15/38 | | 07/24/2024 | AEL FWH AAM | | 2,795,501 | 3,000,000 | 63,600 | 2.A FE |
| 12593A-BB-0 | COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.952% 05/10/48 | | 08/08/2024 | AADE - FABN | | 70,242 | | 3,981 | 1.B FE |
| 12593M-AY-5 | CSMC Series 2015-7R CSMC 2015-7R 4A2 6.762% 07/27/36 | | 07/31/2024 | Apollo Internal | | 430,415 | 1,505,274 | 286 | 1.A FM |
| 12593M-AY-5 | CSMC Series 2015-7R CSMC 2015-7R 4A2 6.762% 07/27/36 | | 09/01/2024 | Interest Capitalization | | 209,011 | 209,011 | | 1.A FM |
| 12597M-AA-3 | CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50 | | 07/09/2024 | J.P. Morgan Sec | | 3,341,763 | 3,570,259 | 2,892 | 1.A Z |
| 125970-AA-4 | COLT 2020-3 Mortgage Loan Trus COLT 2020-3 A1 1.506% 04/27/65 | | 07/31/2024 | Apollo Internal | | 147,758 | 155,218 | 6 | 1.A FE |
| 126117-AU-4 | CNA Financial Corp Senior Unsecured 3.450% 08/15/27 | | 08/06/2024 | Goldman Sachs | | 6,200,768 | 6,400,000 | 105,493 | 2.A FE |
| 126307-AS-6 | CSC Holdings LLC Senior Unsecured 5.375% 02/01/28 | | 09/25/2024 | ALRe Corporate AAM | | 4,205,139 | 5,000,000 | 40,313 | 5.A FE |
| 12638D-AB-2 | CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38 | | 09/02/2024 | Interest Capitalization | | 56 | 56 | | 6. * |
| 126401-AA-6 | CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 1.208% 05/25/65 | | 07/09/2024 | J.P. Morgan Sec | | 2,996,482 | 3,246,460 | 980 | 1.A FE |
| 126405-AM-1 | CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60 | | 07/31/2024 | Apollo Internal | | 498,895 | | 450 | 6. * |
| 126405-AN-9 | CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.570% 01/25/60 | | 07/31/2024 | Apollo Internal | | 640,813 | | 731 | 6. * |
| 126408-GY-3 | CSX Corp Senior Unsecured 4.100% 03/15/44 | | 09/23/2024 | Barclays | | 6,227,900 | 7,000,000 | 7,175 | 1.G FE |
| 126408-HF-3 | CSX Corp Senior Unsecured 3.800% 11/01/46 | | 09/11/2024 | STAR Non-Modco FWH | | 2,102,528 | 2,500,000 | 34,306 | 1.G FE |
| 126408-HG-1 | CSX Corp Senior Unsecured 4.250% 11/01/66 | | 09/11/2024 | STAR Non-Modco FWH | | 2,574,969 | 3,000,000 | 46,042 | 1.G FE |
| 126408-HK-2 | CSX Corp Senior Unsecured 4.300% 03/01/48 | | 09/11/2024 | Various | | 4,003,169 | 4,500,000 | 72,264 | 1.G FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 12648J-DS-7 | CSMC Series 2014-4R CSMC 2014-4R 16A4 5.160% 02/27/36 | | 07/31/2024 | Apollo Internal | | 233,451 | 222,899 | 140 | 1.A FM |
| 12649Q-CA-0 | CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30 | | 07/31/2024 | Apollo Internal | | 366,528 | | | 6. * |
| 12654P-AN-8 | CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57 | | 07/31/2024 | Apollo Internal | | 73,314 | 77,057 | | 1.A Z |
| 12657P-AA-3 | CSMC Series 2021-2R CSMC 2021-2R 1A1 7.065% 07/25/47 | | 07/31/2024 | Apollo Internal | | 8,282,721 | 8,196,109 | | 2.A Z |
| 12657P-AC-9 | CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47 | | 07/31/2024 | Apollo Internal | | 2,978,564 | 18,418,031 | | 2.A Z |
| 12657P-AC-9 | CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47 | | 08/05/2024 | Interest Capitalization | | 120,828 | 120,828 | | 2.A Z |
| 12661N-AG-9 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B1 4.265% 03/25/67 | | 07/31/2024 | Apollo Internal | | 3,480,001 | 5,204,000 | 617 | 3.B FE |
| 12661N-AH-7 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B2 4.265% 03/25/67 | | 07/31/2024 | Apollo Internal | | 2,912,068 | 5,395,000 | 639 | 4.C FE |
| 12661N-AJ-3 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3 4.242% 03/25/67 | | 07/31/2024 | Apollo Internal | | 1,044,049 | 3,935,000 | 465 | 6. * |
| 12661N-AL-8 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67 | | 07/31/2024 | Apollo Internal | | 1,012,614 | | | 6. * |
| 12662G-AD-0 | CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 6.559% 12/27/60 | | 09/02/2024 | Interest Capitalization | | 1,130 | 1,130 | | 6. * |
| 12662T-AC-4 | CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66 | | 07/31/2024 | Apollo Internal | | 2,829,817 | 13,704,498 | | 2.A Z |
| 126650-CD-0 | CVS Health Corp Senior Unsecured 5.300% 12/05/43 | | 09/11/2024 | STAR Non-Modco FWH | | 961,005 | 1,000,000 | 14,133 | 2.B FE |
| 126650-CM-0 | CVS Health Corp Senior Unsecured 4.875% 07/20/35 | | 07/24/2024 | AEL Modco AAM | | 1,334,536 | 1,415,000 | 766 | 2.B FE |
| 126650-CY-4 | CVS Health Corp Senior Unsecured 4.780% 03/25/38 | | 07/24/2024 | AEL Modco AAM | | 2,719,191 | 3,000,000 | 47,402 | 2.B FE |
| 12666C-AF-0 | CWABS Asset-Backed Certificate CWL 2006-23 M1 5.344% 05/25/37 | | 07/31/2024 | Apollo Internal | | 829,734 | 1,108,761 | 1,439 | 6. FM |
| 12666C-AF-0 | CWABS Asset-Backed Certificate CWL 2006-23 M1 5.344% 05/25/37 | | 08/26/2024 | Interest Capitalization | | 86,222 | 86,222 | | 6. FM |
| 12667D-YK-8 | CWABS Asset-Backed Certificate CWL 2006-5 M2 5.524% 08/25/36 | | 07/31/2024 | Apollo Internal | | 2,897,217 | 3,489,473 | 4,667 | 1.A FM |
| 12667J-4C-3 | CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.719% 11/25/35 | | 07/31/2024 | Apollo Internal | | 238,325 | 281,364 | 389 | 1.F FM |
| 12667J-XE-7 | CWABS Asset-Backed Certificate CWL 2005-1 MV8 7.069% 07/25/35 | | 07/31/2024 | Apollo Internal | | 188,678 | 238,000 | 400 | 4.C FM |
| 12667J-XV-9 | CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.869% 08/25/35 | | 07/31/2024 | Apollo Internal | | 379,028 | 537,501 | 760 | 5.B FM |
| 12667A-AE-6 | CWABS Asset-Backed Certificate CWL 2006-12 M1 5.419% 12/25/36 | | 07/31/2024 | Various | | 270,030 | 323,875 | 426 | 6. FM |
| 12667F-4Q-5 | Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 5.419% 03/01/38 | | 07/31/2024 | Apollo Internal | | 341,311 | 446,180 | 477 | 1.A FM |
| 12667F-4T-9 | Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 5.419% 03/01/38 | | 07/31/2024 | Apollo Internal | | 276,625 | 361,619 | 387 | 1.A FM |
| 12667F-FA-8 | Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.754% 04/25/34 | | 07/31/2024 | Apollo Internal | | 413,184 | 486,108 | 78 | 5.B FM |
| 12667F-TF-2 | Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 6.694% 10/25/34 | | 07/31/2024 | Apollo Internal | | 220,596 | 259,585 | 415 | 1.A FM |
| 12667G-EP-4 | Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 5.469% 05/25/35 | | 07/31/2024 | Apollo Internal | | 363,462 | 419,411 | 449 | 1.A FM |
| 12667G-JS-3 | Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 5.469% 06/25/35 | | 07/31/2024 | Apollo Internal | | 99,907 | 137,373 | 147 | 1.A FM |
| 12667G-XA-6 | Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 5.369% 08/25/35 | | 07/31/2024 | Apollo Internal | | 289,914 | 505,934 | 566 | 1.A FM |
| 12667G-XK-4 | Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.500% 08/25/35 | | 07/31/2024 | Apollo Internal | | 534,647 | 817,239 | 874 | 1.A FM |
| 12668A-Q2-4 | Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35 | | 08/08/2024 | AADE - FABN | | 328,080 | 545,111 | 583 | 1.A FM |
| 12668A-QH-1 | Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.715% 11/20/35 | | 08/29/2024 | ALRe Corporate AAM | | 3,861,001 | 4,198,882 | 6,393 | 1.A FM |
| 12668B-CH-4 | Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 5.369% 02/25/36 | | 07/31/2024 | Apollo Internal | | 410,779 | 1,121,488 | 1,279 | 1.A FM |
| 12668B-EK-5 | Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 6.069% 02/25/36 | | 07/31/2024 | Apollo Internal | | 407,352 | 526,595 | 672 | 1.A FM |
| 12668B-LD-3 | Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 5.369% 03/25/36 | | 07/31/2024 | Apollo Internal | | 246,305 | 687,207 | 784 | 1.A FM |
| 12668B-PP-2 | Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 5.669% 04/25/36 | | 07/31/2024 | Apollo Internal | | 193,232 | 484,189 | 565 | 1.A FM |
| 12668B-XF-5 | Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 5.319% 05/25/36 | | 07/31/2024 | Apollo Internal | | 298,918 | 707,196 | 799 | 1.A FM |
| 12669A-2A-5 | CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 5.469% 05/25/36 | | 07/31/2024 | Apollo Internal | | 183,117 | 512,849 | 595 | 1.A FM |
| 12669A-TQ-1 | CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 5.619% 01/25/36 | | 07/31/2024 | Apollo Internal | | 139,095 | 247,777 | 295 | 1.A FM |
| 12669A-WL-8 | CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.531% 03/20/36 | | 07/31/2024 | Apollo Internal | | 180,243 | 191,811 | 24 | 1.A FM |
| 12669G-N6-4 | Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 5.309% 06/25/35 | | 09/30/2024 | AADE BLIC Modco AAM | | 1,603,120 | 1,703,844 | 1,256 | 1.A FM |
| 12670F-AF-7 | CWABS Asset-Backed Certificate CWL 2007-9 M1 5.229% 06/25/47 | | 07/31/2024 | Apollo Internal | | 921,661 | 1,163,128 | 1,480 | 3.B FM |
| 144141-DB-1 | Duke Energy Progress LLC Secured 4.100% 05/15/42 | | 09/06/2024 | JPM SECURITIES LLC | | 3,798,061 | 4,300,000 | 55,828 | 1.F FE |
| 144141-DD-7 | Duke Energy Progress LLC Secured 4.100% 03/15/43 | | 09/06/2024 | JPM SECURITIES LLC | | 3,791,482 | 4,300,000 | 85,212 | 1.F FE |
| 14727Q-AC-9 | Cascade Funding Mortgage Trust CFMT 2018-RM2 C 4.000% 10/25/68 | | 09/25/2024 | Interest Capitalization | | 100,061 | 100,061 | | 1.F FE |
| 149837-AA-4 | CBA Commercial Small Balance C CBAC 2006-1A A 5.469% 06/25/38 | | 07/31/2024 | Apollo Internal | | 142,753 | 184,002 | 244 | 5.A FE |
| 15189T-BH-9 | CenterPoint Energy Inc Senior Unsecured 7.000% 02/15/55 | | 08/12/2024 | Morgan Stanley | | 17,999,000 | 17,999,000 | | 2.C FE |
| 15189T-BJ-5 | CenterPoint Energy Inc Senior Unsecured 6.850% 02/15/55 | | 08/12/2024 | Morgan Stanley | | 6,000,000 | 6,000,000 | | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 15189X-AM-0 | CenterPoint Energy Houston Ele Secured 3.550% 08/01/42 | | 09/11/2024 | STAR Non-Modco FWH | | 4,106,498 | 5,000,000 | 19,722 | 1.F FE |
| 152314-KA-7 | Centex Home Equity Loan Trust CXHE 2004-B M6 6.844% 03/25/34 | | 07/31/2024 | Apollo Internal | | 184,537 | 290,470 | 474 | 6. FM |
| 15675F-AA-6 | Cerberus Loan Funding XLV LLC CERB 2024-1A A 7.201% 04/15/36 | | 08/28/2024 | ALRe Corporate AAM | | 21,088,914 | 21,000,000 | 184,835 | 1.A FE |
| 161175-BM-5 | Charter Communications Operati Senior Secured 5.375% 04/01/38 | | 09/23/2024 | Barclays | | 1,843,360 | 2,000,000 | 51,660 | 2.C FE |
| 161175-BN-3 | Charter Communications Operati Senior Secured 5.750% 04/01/48 | | 09/06/2024 | JPM SECURITIES LLC | | 7,811,144 | 8,800,000 | 222,078 | 2.C FE |
| 161175-BS-2 | Charter Communications Operati Senior Secured 5.125% 07/01/49 | | 09/06/2024 | JPM SECURITIES LLC | | 7,106,616 | 8,800,000 | 85,189 | 2.C FE |
| 161175-BT-0 | Charter Communications Operati Senior Secured 4.800% 03/01/50 | | 09/09/2024 | Various | | 9,533,760 | 12,300,000 | 13,587 | 2.C FE |
| 161175-BV-5 | Charter Communications Operati Senior Secured 3.700% 04/01/51 | | 09/23/2024 | Barclays | | 12,340,310 | 19,000,000 | 337,831 | 2.C FE |
| 161175-BY-9 | Charter Communications Operati Senior Secured 3.850% 04/01/61 | | 09/23/2024 | Barclays | | 12,403,200 | 20,000,000 | 370,028 | 2.C FE |
| 161175-CG-7 | Charter Communications Operati Senior Secured 3.950% 06/30/62 | | 08/28/2024 | JANE STREET EXECUTION SERVICES | | 940,005 | 1,500,000 | 9,710 | 2.C FE |
| 161175-CL-6 | Charter Communications Operati Senior Secured 5.500% 04/01/63 | | 09/13/2024 | Various | | 23,387,693 | 28,600,000 | 716,360 | 2.C FE |
| 161175-CR-3 | Charter Communications Operati Senior Secured 6.550% 06/01/34 | | 09/06/2024 | JPM SECURITIES LLC | | 5,000,256 | 4,800,000 | 100,433 | 2.C FE |
| 16162X-AC-1 | Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36 | | 07/31/2024 | Apollo Internal | | 21,451 | 51,039 | 9 | 1.A FM |
| 16678R-ED-5 | Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 5.369% 06/25/36 | | 07/31/2024 | Apollo Internal | | 97,229 | 111,131 | 145 | 2.B FM |
| 169905-AH-9 | Choice Hotels International In Senior Unsecured 5.850% 08/01/34 | | 09/13/2024 | JPM SECURITIES LLC | | 6,108,270 | 5,900,000 | 70,948 | 2.C FE |
| 170257-AG-4 | CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3 6.500% 11/25/36 | | 09/01/2024 | Interest Capitalization | | 3 | 3 | | 1.A FM |
| 171232-AQ-4 | Chubb Corp/The Senior Unsecured 6.000% 05/11/37 | | 09/11/2024 | STAR Non-Modco FWH | | 11,275,579 | 10,000,000 | 200,000 | 1.F FE |
| 17151M-AC-6 | Churchill NCDLC CLO-III LLC CHMML 2024-1A A 7.282% 04/20/36 | | 09/17/2024 | Scotia Capital | | 9,057,150 | 9,000,000 | 105,589 | 1.A FE |
| 172967-KG-5 | Citigroup Inc Senior Unsecured 3.700% 01/12/26 | | 08/09/2024 | AADE BLIC Modco AAM | | 3,936,311 | 4,000,000 | 11,100 | 1.G FE |
| 173074-KZ-7 | Citigroup Global Markets Holdi Senior Unsecured 6.220% 06/20/27 | | 08/29/2024 | ALRe Corporate AAM | | 25,430,000 | 25,000,000 | 298,042 | 2.B PL |
| 17310R-AM-1 | Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.813% 11/25/36 | | 07/31/2024 | Apollo Internal | | 313,363 | 355,171 | 55 | 1.A FM |
| 17312V-AW-8 | Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 1.681% 05/25/37 | | 07/31/2024 | Apollo Internal | | 259,418 | | 2,449 | 6. * |
| 17319N-AR-0 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 8A2 4.531% 10/25/36 | | 08/08/2024 | AADE - FABN | | 446,297 | 508,638 | 428 | 1.A FM |
| 19424K-AD-5 | College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51 | | 08/14/2024 | Various | | 1,941,517 | 2,107,481 | 3,419 | 1.F FE |
| 19828T-AF-3 | Columbia Pipelines Operating C Senior Unsecured 5.695% 10/01/54 | | 09/03/2024 | MIZUHO | | 17,999,100 | 18,000,000 | | 2.A FE |
| 20030N-BH-3 | Comcast Corp Senior Unsecured 4.250% 01/15/33 | | 07/24/2024 | AEL Modco AAM | | 1,132,346 | 1,200,000 | 1,275 | 1.G FE |
| 20030N-CL-3 | Comcast Corp Senior Unsecured 4.600% 10/15/38 | | 07/24/2024 | AEL Modco AAM | | 1,846,225 | 2,000,000 | 25,300 | 1.G FE |
| 20030N-CU-3 | Comcast Corp Senior Unsecured 4.250% 10/15/30 | | 07/24/2024 | AEL FWH AAM | | 967,704 | 1,000,000 | 11,688 | 1.G FE |
| 202795-JY-7 | Commonwealth Edison Co Secured 5.300% 02/01/53 | | 09/13/2024 | JPM SECURITIES LLC | | 6,196,200 | 6,000,000 | 39,750 | 1.F FE |
| 20682A-AJ-9 | CONE Trust 2024-DFW1 CONE 2024-DFW1 C 7.787% 08/15/41 | | 07/11/2024 | Various | | 45,885,000 | 46,000,000 | | 1.G FE |
| 20825C-AQ-7 | ConocoPhillips Senior Unsecured 6.500% 02/01/39 | | 08/09/2024 | AADE BLIC Modco AAM | | 5,630,065 | 5,000,000 | 7,222 | 1.F FE |
| 20826F-BC-9 | ConocoPhillips Co Senior Unsecured 3.758% 03/15/42 | | 07/31/2024 | ALRE - DFL Trust AAM | | 3,235,365 | 4,000,000 | 56,788 | 1.F FE |
| 20826F-BG-0 | ConocoPhillips Co Senior Unsecured 5.550% 03/15/54 | | 09/23/2024 | Barclays | | 18,890,428 | 17,800,000 | 24,698 | 1.F FE |
| 20826F-BH-8 | ConocoPhillips Co Senior Unsecured 5.700% 09/15/63 | | 09/13/2024 | JPM SECURITIES LLC | | 6,104,244 | 5,700,000 | 903 | 1.F FE |
| 209111-ES-8 | Consolidated Edison Co of New Senior Unsecured 6.300% 08/15/37 | | 09/23/2024 | Barclays | | 6,256,305 | 5,500,000 | 37,538 | 1.G FE |
| 209111-EU-3 | Consolidated Edison Co of New Senior Unsecured 6.750% 04/01/38 | | 09/06/2024 | JPM SECURITIES LLC | | 5,061,530 | 4,300,000 | 127,388 | 1.G FE |
| 209111-EY-5 | Consolidated Edison Co of New Senior Unsecured 5.500% 12/01/39 | | 09/06/2024 | JPM SECURITIES LLC | | 4,538,693 | 4,300,000 | 64,381 | 1.G FE |
| 209111-FC-2 | Consolidated Edison Co of New Senior Unsecured 3.950% 03/01/43 | | 09/06/2024 | JPM SECURITIES LLC | | 3,692,324 | 4,300,000 | 3,774 | 1.G FE |
| 209111-FD-0 | Consolidated Edison Co of New Senior Unsecured 4.450% 03/15/44 | | 09/23/2024 | Various | | 14,033,998 | 15,300,000 | 192,425 | 1.G FE |
| 209111-FF-5 | Consolidated Edison Co of New Senior Unsecured 4.625% 12/01/54 | | 08/06/2024 | Goldman Sachs | | 6,116,436 | 6,900,000 | 58,506 | 1.G FE |
| 209111-FH-1 | Consolidated Edison Co of New Senior Unsecured 3.850% 06/15/46 | | 09/06/2024 | JPM SECURITIES LLC | | 3,573,171 | 4,300,000 | 38,628 | 1.G FE |
| 209111-FK-4 | Consolidated Edison Co of New Senior Unsecured 4.300% 12/01/56 | | 08/06/2024 | Goldman Sachs | | 6,194,984 | 7,400,000 | 58,337 | 1.G FE |
| 209111-FQ-1 | Consolidated Edison Co of New Senior Unsecured 4.500% 05/15/58 | | 08/06/2024 | Goldman Sachs | | 2,672,386 | 3,100,000 | 31,775 | 1.G FE |
| 209111-GF-4 | Consolidated Edison Co of New Senior Unsecured 5.500% 03/15/34 | | 09/30/2024 | Bank of America | | 15,014,440 | 14,000,000 | 34,222 | 1.G FE |
| 21036P-AQ-1 | Constellation Brands Inc Senior Unsecured 3.700% 12/06/26 | | 07/02/2024 | AARE II Surplus ISG | | 2,890,507 | 3,000,000 | 8,017 | 2.B FE |
| 210385-AD-2 | Constellation Energy Generatio Senior Unsecured 6.125% 01/15/34 | | 09/30/2024 | Bank of America | | 14,966,120 | 13,600,000 | 175,856 | 2.A FE |
| 210385-AE-0 | Constellation Energy Generatio Senior Unsecured 6.500% 10/01/53 | | 09/13/2024 | JPM SECURITIES LLC | | 22,422,064 | 19,600,000 | 572,794 | 2.A FE |
| 210518-DB-9 | Consumers Energy Co Secured 4.050% 05/15/48 | | 09/06/2024 | JPM SECURITIES LLC | | 3,161,808 | 3,600,000 | 46,170 | 1.E FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 210518-DU-7 | Consumers Energy Co Secured 4.625% 05/15/33 | | 08/06/2024 | Goldman Sachs | | 5,549,880 | 5,600,000 | 58,994 | 1.E FE |
| 21871X-AQ-2 | Corebridge Financial Inc Senior Unsecured 6.050% 09/15/33 | | 07/18/2024 | AARE Surplus AAM | | 10,442,960 | 10,000,000 | 206,708 | 2.A FE |
| 21871X-AR-0 | Corebridge Financial Inc Senior Unsecured 6.050% 09/15/33 | | 08/22/2024 | Tax Free Exchange | | 10,439,824 | 10,000,000 | 263,847 | 2.A FE |
| 21871X-AT-6 | Corebridge Financial Inc Junior Subordinated 6.375% 09/15/54 | | 09/05/2024 | Citigroup | | 20,000,000 | 20,000,000 | | 2.C FE |
| 22160K-AN-5 | Costco Wholesale Corp Senior Unsecured 1.375% 06/20/27 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 1,835,897 | 2,000,000 | 3,132 | 1.E FE |
| 22160K-AP-0 | Costco Wholesale Corp Senior Unsecured 1.600% 04/20/30 | | 08/09/2024 | AADE BLIC Modco AAM | | 2,348,106 | 2,720,000 | 13,177 | 1.E FE |
| 22160N-AA-7 | CoStar Group Inc SENIOR 2.800% 07/15/30 | | 07/17/2024 | Goldman Sachs | | 3,612,798 | 4,200,000 | 980 | 2.C FE |
| 224044-CF-2 | Cox Communications Inc Senior Unsecured 4.800% 02/01/35 | | 07/24/2024 | AEL FWH AAM | | 3,688,190 | 4,000,000 | 92,267 | 2.B FE |
| 22541L-AE-3 | Credit Suisse USA LLC Senior Unsecured 7.125% 07/15/32 | | 07/24/2024 | AEL FWH AAM | | 1,114,930 | 1,000,000 | 1,781 | 1.E FE |
| 225458-2F-4 | Credit Suisse First Boston Mor CSFB 2005-8 5A3 5.369% 09/25/35 | | 07/31/2024 | Apollo Internal | | 312,008 | 1,264,463 | 1,442 | 1.A FM |
| 225458-2F-4 | Credit Suisse First Boston Mor CSFB 2005-8 5A3 5.369% 09/25/35 | | 09/25/2024 | Interest Capitalization | | 651 | 651 | | 1.A FM |
| 225458-Y2-8 | Credit Suisse First Boston Mor CSFB 2005-8 3A5 6.000% 09/25/35 | | 09/25/2024 | Interest Capitalization | | 52 | 52 | | 3.B FM |
| 2254W0-NP-6 | Credit Suisse First Boston Mor CSFB 2005-11 4A1 7.000% 12/25/35 | | 09/01/2024 | Interest Capitalization | | 162 | 162 | | 1.A FM |
| 2254W0-PD-1 | Credit Suisse First Boston Mor CSFB 2005-11 7A2 6.000% 12/25/35 | | 09/02/2024 | Interest Capitalization | | 307 | 307 | | 6. * |
| 226373-AR-9 | Energy Transfer LP Senior Unsecured 6.000% 02/01/29 | | 08/06/2024 | Goldman Sachs | | 10,204,100 | 10,000,000 | 10,000 | 2.B FE |
| 226373-AT-5 | Energy Transfer LP Senior Unsecured 7.375% 02/01/31 | | 08/06/2024 | Goldman Sachs | | 6,122,770 | 5,800,000 | 7,129 | 2.B FE |
| 22822V-AH-4 | Crown Castle Inc Senior Unsecured 3.650% 09/01/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 1,909,645 | 2,000,000 | 26,158 | 2.B FE |
| 228925-AA-1 | CRSO Trust A 6.891% 07/10/40 | | 09/16/2024 | Morgan Stanley | | 129,470,241 | 121,457,000 | 296,770 | 1.A |
| 22945A-AE-9 | CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B1 2.976% 07/25/57 | | 07/31/2024 | Apollo Internal | | 245,930 | 355,000 | 29 | 1.E |
| 22945A-AG-4 | CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B3 2.976% 07/25/57 | | 07/31/2024 | Apollo Internal | | 159,769 | 346,000 | 29 | 6. |
| 22945D-AS-2 | CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 B 4.476% 03/15/52 | | 07/09/2024 | Citigroup | | 1,373,906 | 1,500,000 | 1,678 | 1.C |
| 23311V-AH-0 | DCP Midstream Operating LP Senior Unsecured 5.125% 05/15/29 | | 07/24/2024 | AEL Modco AAM | | 1,504,917 | 1,500,000 | 14,734 | 2.C FE |
| 23332U-EM-2 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.599% 08/19/45 | | 08/08/2024 | AADE - FABN | | 2,320,052 | 2,588,171 | 8,592 | 1.D FM |
| 23338V-AE-6 | DTE Electric Co Secured 3.700% 03/15/45 | | 09/13/2024 | JPM SECURITIES LLC | | 9,754,804 | 11,700,000 | 77,659 | 1.E FE |
| 23338V-AH-9 | DTE Electric Co Secured 4.050% 05/15/48 | | 09/13/2024 | JPM SECURITIES LLC | | 9,917,822 | 11,400,000 | 151,796 | 1.E FE |
| 23338V-AV-8 | DTE Electric Co Secured 5.200% 03/01/34 | | 09/30/2024 | Bank of America | | 15,005,848 | 14,300,000 | 61,967 | 1.E FE |
| 24023A-AA-8 | DC Commercial Mortgage Trust 2 DC 2023-DC A 6.314% 09/12/40 | | 09/12/2024 | Morgan Stanley | | 37,696,417 | 35,852,000 | 75,460 | 1.A Z |
| 25150X-AB-8 | Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 5.269% 08/25/47 | | 07/31/2024 | Apollo Internal | | 491,923 | 608,356 | 779 | 1.A FM |
| 251510-HW-6 | DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/25/35 | | 08/08/2024 | AADE - FABN | | 326,721 | 645,934 | 691 | 1.A FM |
| 25179M-AN-3 | Devon Energy Corp Senior Unsecured 4.750% 05/15/42 | | 09/12/2024 | STAR Non-Modco FWH | | 889,432 | 1,000,000 | 15,438 | 2.B FE |
| 25278X-AW-9 | Diamondback Energy Inc Senior Unsecured 6.250% 03/15/53 | | 09/06/2024 | Various | | 6,272,811 | 5,800,000 | 166,875 | 2.B FE |
| 25278X-BA-6 | Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54 | | 08/06/2024 | Goldman Sachs | | 12,528,750 | 12,500,000 | 217,622 | 2.B FE |
| 253393-AG-7 | Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52 | | 09/06/2024 | Various | | 9,417,962 | 12,700,000 | 47,492 | 2.B FE |
| 25389J-AR-7 | Digital Realty Trust LP Senior Unsecured 3.700% 08/15/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 1,918,746 | 2,000,000 | 29,806 | 2.B FE |
| 254687-EZ-5 | Walt Disney Co/The Senior Unsecured 7.750% 12/01/45 | | 07/18/2024 | AARE Surplus AAM | | 4,984,696 | 3,850,000 | 38,955 | 1.G FE |
| 254687-FB-7 | Walt Disney Co/The Senior Unsecured 4.750% 11/15/46 | | 07/31/2024 | ALRE - DFL Trust AAM | | 916,343 | 1,000,000 | 10,028 | 1.G FE |
| 25470D-AD-1 | Discovery Communications LLC Senior Unsecured 6.350% 06/01/40 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 947,069 | 1,000,000 | 5,468 | 2.C FE |
| 25470D-AG-4 | Discovery Communications LLC Senior Unsecured 4.950% 05/15/42 | | 09/11/2024 | STAR Non-Modco FWH | | 3,227,480 | 4,000,000 | 63,800 | 2.C FE |
| 26441C-BL-8 | Duke Energy Corp Senior Unsecured 2.550% 06/15/31 | | 07/24/2024 | AEL FWH AAM | | 1,696,324 | 2,000,000 | 5,525 | 2.B FE |
| 26441C-CG-8 | Duke Energy Corp Junior Subordinated 6.450% 09/01/54 | | 08/19/2024 | Various | | 21,700,000 | 21,700,000 | | 2.C Z |
| 26442R-AD-3 | Duke Energy Progress LLC Secured 4.150% 12/01/44 | | 09/06/2024 | JPM SECURITIES LLC | | 3,783,484 | 4,300,000 | 48,578 | 1.F FE |
| 26860F-AA-8 | ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A 7.847% 09/15/41 | | 08/21/2024 | Bank of America | | 140,000,000 | 140,000,000 | | 1.A FE |
| 26860F-AB-6 | ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B 8.597% 09/15/41 | | 08/21/2024 | Bank of America | | 32,900,000 | 32,900,000 | | 1.D FE |
| 26875P-AN-1 | EOG Resources Inc Senior Unsecured 3.900% 04/01/35 | | 08/09/2024 | Various | | 4,101,689 | 4,500,000 | 59,150 | 1.G FE |
| 26875P-AQ-4 | EOG Resources Inc Senior Unsecured 5.100% 01/15/36 | | 08/08/2024 | AADE - FABN | | 995,761 | 1,000,000 | 3,258 | 1.G FE |
| 26884A-BG-7 | ERP Operating LP Senior Unsecured 3.250% 08/01/27 | | 07/31/2024 | AARE II Surplus ISG | | 1,138,442 | 1,190,000 | 19,338 | 1.G FE |
| 27409L-AE-3 | East Ohio Gas Co/The SENIOR 3.000% 06/15/50 | | 09/06/2024 | JPM SECURITIES LLC | | 2,878,291 | 4,300,000 | 30,100 | 1.F FE |
| 281020-AN-7 | Edison International Senior Unsecured 5.750% 06/15/27 | | 08/06/2024 | Goldman Sachs | | 6,146,580 | 6,000,000 | 49,833 | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 281020-AX-5 | Edison International Junior Subordinated 8.125% 06/15/53 | | 08/28/2024 | Direct | | 36,259,875 | 34,481,000 | 575,881 | 3.A FE |
| 29248D-AK-6 | Energy Transfer LP Senior Unsecured 4.400% 03/15/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 7,339,949 | 7,500,000 | 105,417 | 2.B FE |
| 29250R-AX-4 | Enbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45 | | 09/13/2024 | JPM SECURITIES LLC | | 11,374,454 | 9,300,000 | 281,520 | 2.A FE |
| 29273R-AJ-8 | Energy Transfer LP Senior Unsecured 7.500% 07/01/38 | | 09/06/2024 | JPM SECURITIES LLC | | 5,165,934 | 4,300,000 | 60,917 | 2.B FE |
| 29273R-AR-0 | Energy Transfer LP Senior Unsecured 6.500% 02/01/42 | | 09/06/2024 | JPM SECURITIES LLC | | 9,681,760 | 8,800,000 | 60,378 | 2.B FE |
| 29273R-BF-5 | Energy Transfer LP Senior Unsecured 5.150% 03/15/45 | | 09/06/2024 | JPM SECURITIES LLC | | 4,033,314 | 4,300,000 | 107,034 | 2.B FE |
| 29273R-BJ-7 | Energy Transfer LP Senior Unsecured 6.125% 12/15/45 | | 07/17/2024 | Goldman Sachs | | 12,505,772 | 12,400,000 | 69,621 | 2.B FE |
| 29273R-BL-2 | Energy Transfer LP Senior Unsecured 5.300% 04/15/47 | | 09/06/2024 | Various | | 10,394,039 | 11,200,000 | 185,633 | 2.B FE |
| 29273V-AU-4 | Energy Transfer LP Senior Unsecured 6.550% 12/01/33 | | 08/06/2024 | Goldman Sachs | | 12,421,098 | 11,400,000 | 136,895 | 2.B FE |
| 29273V-AW-0 | Energy Transfer LP Senior Unsecured 5.950% 05/15/54 | | 08/06/2024 | Goldman Sachs | | 12,412,400 | 12,400,000 | 168,054 | 2.B FE |
| 29273V-AY-6 | Energy Transfer LP Senior Unsecured 5.550% 05/15/34 | | 09/06/2024 | JPM SECURITIES LLC | | 9,141,440 | 8,800,000 | 154,660 | 2.B FE |
| 29273V-BA-7 | Energy Transfer LP Senior Unsecured 5.600% 09/01/34 | | 09/06/2024 | JPM SECURITIES LLC | | 9,176,288 | 8,800,000 | 10,951 | 2.B FE |
| 29273V-BB-5 | Energy Transfer LP Senior Unsecured 6.050% 09/01/54 | | 09/13/2024 | Various | | 24,833,817 | 24,100,000 | 124,311 | 2.B FE |
| 29278N-AE-3 | Energy Transfer LP Senior Unsecured 6.000% 06/15/48 | | 09/13/2024 | JPM SECURITIES LLC | | 12,402,720 | 12,000,000 | 182,000 | 2.B FE |
| 29279F-AA-7 | Energy Transfer LP Senior Unsecured 6.250% 04/15/49 | | 09/06/2024 | JPM SECURITIES LLC | | 9,372,968 | 8,800,000 | 220,000 | 2.B FE |
| 29336T-AE-0 | EnLink Midstream LLC Senior Unsecured 5.650% 09/01/34 | | 08/30/2024 | Various | | 8,161,116 | 8,000,000 | 20,090 | 2.C FE |
| 29336U-AD-9 | EnLink Midstream Partners LP Senior Unsecured 5.050% 04/01/45 | | 09/06/2024 | JPM SECURITIES LLC | | 13,516,950 | 15,000,000 | 332,458 | 2.C FE |
| 29336U-AG-2 | EnLink Midstream Partners LP Senior Unsecured 5.450% 06/01/47 | | 09/06/2024 | JPM SECURITIES LLC | | 19,006,600 | 20,000,000 | 296,722 | 2.C FE |
| 29364G-AL-7 | Entergy Corp Senior Unsecured 2.800% 06/15/30 | | 07/24/2024 | AEL Modco AAM | | 884,475 | 1,000,000 | 3,033 | 2.B FE |
| 29364W-BB-3 | Entergy Louisiana LLC Secured 4.200% 09/01/48 | | 09/23/2024 | Barclays | | 6,287,928 | 7,300,000 | 19,588 | 1.F FE |
| 29365T-AD-6 | Entergy Texas Inc Secured 5.150% 06/01/45 | | 07/31/2024 | AARE II Surplus ISG | | 4,619,199 | 5,000,000 | 42,917 | 1.G FE |
| 29365T-AK-0 | Entergy Texas Inc Senior Secured 1.750% 03/15/31 | | 08/09/2024 | AADE BLIC Modco AAM | | 19,799,232 | 23,865,000 | 167,055 | 1.G FE |
| 29379V-BC-6 | Enterprise Products Operating Senior Unsecured 5.100% 02/15/45 | | 07/31/2024 | ALRE - DFL Trust AAM | | 1,889,919 | 2,000,000 | 47,033 | 1.G FE |
| 29379V-BJ-1 | Enterprise Products Operating Senior Unsecured 4.900% 05/15/46 | | 09/11/2024 | STAR Non-Modco FWH | | 1,928,096 | 2,000,000 | 31,578 | 1.G FE |
| 29444U-BL-9 | Equinix Inc Senior Unsecured 1.550% 03/15/28 | | 07/24/2024 | AEL FWH AAM | | 1,768,999 | 2,000,000 | 11,108 | 2.B FE |
| 30161M-AG-8 | Constellation Energy Generatio Senior Unsecured 6.250% 10/01/39 | | 09/06/2024 | JPM SECURITIES LLC | | 9,711,680 | 8,800,000 | 241,389 | 2.A FE |
| 30231G-AN-2 | Exxon Mobil Corp Senior Unsecured 3.567% 03/06/45 | | 09/23/2024 | Various | | 15,991,044 | 19,200,000 | 27,852 | 1.D FE |
| 30231G-AT-9 | Exxon Mobil Corp Senior Unsecured 3.043% 03/01/26 | | 08/09/2024 | AADE BLIC Modco AAM | | 2,202,335 | 2,250,000 | 30,050 | 1.D FE |
| 30231G-AW-2 | Exxon Mobil Corp Senior Unsecured 4.114% 03/01/46 | | 09/13/2024 | JPM SECURITIES LLC | | 22,777,096 | 25,500,000 | 36,672 | 1.D FE |
| 30231G-AZ-5 | Exxon Mobil Corp Senior Unsecured 3.095% 08/16/49 | | 09/13/2024 | JPM SECURITIES LLC | | 14,912,650 | 20,200,000 | 52,099 | 1.D FE |
| 30231G-BF-8 | Exxon Mobil Corp Senior Unsecured 4.227% 03/19/40 | | 09/06/2024 | JPM SECURITIES LLC | | 8,262,408 | 8,800,000 | 175,655 | 1.D FE |
| 30231G-BF-8 | Exxon Mobil Corp Senior Unsecured 4.227% 03/19/40 | | 07/31/2024 | ALRE - DFL Trust AAM | | 5,386,147 | 6,000,000 | 92,994 | 1.D FE |
| 30231G-BG-6 | Exxon Mobil Corp Senior Unsecured 4.327% 03/19/50 | | 09/06/2024 | JPM SECURITIES LLC | | 8,000,696 | 8,800,000 | 179,811 | 1.D FE |
| 30231G-BN-1 | Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30 | | 09/30/2024 | Various | | 19,382,716 | 21,200,000 | 226,142 | 1.D FE |
| 30303M-8R-6 | Meta Platforms Inc Senior Unsecured 5.750% 05/15/63 | | 09/13/2024 | JPM SECURITIES LLC | | 12,377,120 | 11,200,000 | 216,456 | 1.D FE |
| 30303M-8V-7 | Meta Platforms Inc Senior Unsecured 5.400% 08/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 12,418,146 | 11,700,000 | 64,935 | 1.D FE |
| 30303M-8W-5 | Meta Platforms Inc Senior Unsecured 5.550% 08/15/64 | | 09/13/2024 | JPM SECURITIES LLC | | 28,466,462 | 26,600,000 | 135,543 | 1.D FE |
| 30326M-AC-9 | FS Rialto 2022-FL4 Issuer LLC FSRIA 2022-FL4 AS 7.742% 01/19/39 | | 07/18/2024 | Bank of America | | 20,782,276 | 20,745,000 | | 1.A FE |
| 31428X-BA-3 | FedEx Corp Senior Unsecured 3.900% 02/01/35 | | 09/30/2024 | AADE BLIC Modco AAM | | 936,108 | 1,000,000 | 6,392 | 2.B FE |
| 314382-AA-0 | Fells Point Funding Trust Senior Unsecured 3.046% 01/31/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 945,473 | 1,000,000 | 13,538 | 2.A FE |
| 31659T-DF-9 | Fieldstone Mortgage Investment FMIC 2005-1 M6 6.139% 03/25/35 | | 07/31/2024 | Apollo Internal | | 267,611 | 328,877 | 485 | 1.A FM |
| 31659X-AA-4 | Fieldstone Mortgage Investment FMIC 2006-S1 A 5.409% 01/25/37 | | 07/31/2024 | Apollo Internal | | 128,384 | 11,102,076 | 14,566 | 1.A FM |
| 31739D-AA-2 | Finance of America Structured A1 4.500% 08/25/73 | | 09/25/2024 | ALRe Corporate AAM | | 48,349,184 | 50,102,781 | 181,623 | 1.A FE |
| 32027L-AF-2 | First Franklin Mortgage Loan T FFML 2006-FF14 A6 5.279% 10/25/36 | | 07/31/2024 | Apollo Internal | | 375,975 | 476,000 | 611 | 1.A FM |
| 32027N-VG-3 | First Franklin Mortgage Loan T FFML 2005-FFH3 M5 6.139% 09/25/35 | | 07/31/2024 | Apollo Internal | | 867,704 | 1,196,898 | 1,765 | 1.A FM |
| 32028P-AG-0 | First Franklin Mortgage Loan T FFML 2006-FF11 M1 5.344% 08/25/36 | | 07/31/2024 | Apollo Internal | | 703,325 | 1,067,832 | 1,386 | 1.A FM |
| 32029A-AE-7 | First Franklin Mortgage Loan T FFML 2006-FF18 A2D 5.389% 12/25/37 | | 07/31/2024 | Apollo Internal | | 192,624 | 210,595 | 275 | 1.A FM |
| 32052D-AC-5 | First Horizon Alternative Mort FHAMS 2006-FA8 1A3 5.469% 02/25/37 | | 07/31/2024 | Apollo Internal | | 154,510 | 504,804 | 585 | 1.A FM |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 341081-EY-9 | Florida Power & Light Co Secured 5.850% 05/01/37 | | 09/11/2024 | STAR Non-Modco FWH | | 3,259,910 | 3,000,000 | 63,375 | 1.E FE |
| 341081-FB-8 | Florida Power & Light Co Secured 5.960% 04/01/39 | | 09/06/2024 | JPM SECURITIES LLC | | 4,783,191 | 4,300,000 | 112,478 | 1.E FE |
| 341081-FC-6 | Florida Power & Light Co Secured 5.690% 03/01/40 | | 09/06/2024 | JPM SECURITIES LLC | | 4,667,435 | 4,300,000 | 5,437 | 1.E FE |
| 345397-C3-5 | Ford Motor Credit Co LLC Senior Unsecured 7.350% 11/04/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 1,671,920 | 1,600,000 | 21,560 | 3.A FE |
| 345397-D2-6 | Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26 | | 07/15/2024 | AARE II Surplus ISG | | 6,252,615 | 6,100,000 | 41,217 | 2.C FE |
| 345397-YT-4 | Ford Motor Credit Co LLC Senior Unsecured 3.815% 11/02/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 6,224,977 | 6,600,000 | 47,560 | 2.C FE |
| 34964R-AJ-2 | Fortress Credit Opportunities FCO 2022-19A D 12.101% 10/15/33 | | 08/29/2024 | ALRe Corporate AAM | | 4,010,308 | 4,000,000 | 60,507 | 2.C FE |
| 35729V-AA-5 | Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 5.109% 11/25/36 | | 07/31/2024 | Apollo Internal | | 158,818 | 281,254 | 350 | 1.A FM |
| 36143L-2D-6 | GA Global Funding Trust Secured 1.950% 09/15/28 | | 09/06/2024 | JPM SECURITIES LLC | | 3,910,162 | 4,300,000 | 40,528 | 1.F FE |
| 36143L-2G-9 | GA Global Funding Trust Secured 2.250% 01/06/27 | | 09/06/2024 | JPM SECURITIES LLC | | 4,091,020 | 4,300,000 | 16,931 | 1.F FE |
| 36143L-2L-8 | GA Global Funding Trust Senior Secured 5.500% 01/08/29 | | 09/06/2024 | JPM SECURITIES LLC | | 4,452,134 | 4,300,000 | 40,074 | 1.F FE |
| 36143L-2N-4 | GA Global Funding Trust Secured 4.400% 09/23/27 | | 09/23/2024 | Barclays | | 12,986,610 | 13,000,000 | 1,589 | 1.F FE |
| 3622NA-AF-7 | GSR Mortgage Loan Trust 2007-O GSR 2007-OA1 2A3B 5.299% 05/25/37 | | 07/31/2024 | Apollo Internal | | 134,208 | 496,000 | 639 | 1.A FM |
| 362334-CN-2 | GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36 | | 08/08/2024 | AADE - FABN | | 475,573 | 526,070 | 588 | 2.C FM |
| 362334-NB-6 | GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46 | | 08/08/2024 | AADE - FABN | | 335,639 | 876,130 | 1,021 | 1.A FM |
| 362341-FJ-3 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.645% 07/25/35 | | 08/08/2024 | AADE - FABN | | 455,426 | 659,036 | 724 | 1.A FM |
| 362341-FN-4 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.645% 07/25/35 | | 08/08/2024 | AADE - FABN | | 1,209,407 | 1,750,106 | 1,922 | 1.A FM |
| 362341-MC-0 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.352% 10/25/35 | | 08/08/2024 | AADE - FABN | | 558,514 | 1,014,030 | 1,060 | 1.A FM |
| 362341-WE-5 | GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35 | | 07/01/2024 | Interest Capitalization | | 133 | 133 | | 1.A FM |
| 36245R-AB-5 | GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 5.409% 05/25/47 | | 08/08/2024 | AADE - FABN | | 365,149 | 604,377 | 1,388 | 1.A FM |
| 36249B-AC-4 | GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 5.050% 07/25/37 | | 07/31/2024 | Apollo Internal | | 213,002 | 216,447 | 267 | 1.A FM |
| 36251E-AH-2 | GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.039% 01/26/36 | | 08/29/2024 | ALRe Corporate AAM | | 6,136,842 | 6,752,886 | 26,532 | 1.A FM |
| 36252S-BB-2 | GS Mortgage Securities Trust 2 GSMS 2019-GC38 C 4.761% 02/10/52 | | 08/08/2024 | AADE - FABN | | 930,220 | 1,000,000 | 926 | 1.D |
| 36270A-AB-0 | GS Mortgage-Backed Securities GSMBS 2024-HE1 M1 7.530% 08/25/54 | | 08/29/2024 | ALRe Corporate AAM | | 5,219,735 | 5,168,000 | 3,273 | 1.C FE |
| 362949-BP-3 | GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54 | | 08/08/2024 | Goldman Sachs | | 1,592,500 | 1,600,000 | 7,733 | 1.A FE |
| 36297N-AA-3 | GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36 | | 07/31/2024 | Apollo Internal | | 119,088 | 5,702,104 | 1,043 | 1.A FM |
| 36298N-BX-1 | GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36 | | 07/31/2024 | Apollo Internal | | 89,192 | | 2,722 | 6. FE |
| 36418X-AE-7 | Galton Funding Mortgage Trust GFMT 2019-H1 B1 3.891% 10/25/59 | | 08/19/2024 | BMO Capital Markets | | 1,769,375 | 2,000,000 | 4,107 | 2.C FE |
| 36474G-AA-3 | GANNETT HOLDINGS LLC Senior Secured 6.000% 11/01/26 | | 08/16/2024 | Citigroup | | 1,501,523 | 1,558,000 | 28,044 | 4.A FE |
| 367910-AW-6 | GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.629% 12/25/35 | | 07/31/2024 | Apollo Internal | | 3,903,219 | 5,240,171 | 7,131 | 1.A FM |
| 37045V-AN-0 | General Motors Co Senior Unsecured 4.200% 10/01/27 | | 08/06/2024 | Goldman Sachs | | 6,187,104 | 6,300,000 | 92,610 | 2.B FE |
| 37045V-AN-0 | General Motors Co Senior Unsecured 4.200% 10/01/27 | | 07/02/2024 | AARE II Surplus ISG | | 8,663,457 | 9,000,000 | 95,550 | 2.B FE |
| 37045V-AU-4 | General Motors Co Senior Unsecured 6.800% 10/01/27 | | 08/06/2024 | Goldman Sachs | | 12,446,286 | 11,800,000 | 280,840 | 2.B FE |
| 37045X-DA-1 | General Motors Financial Co In Senior Unsecured 2.700% 08/20/27 | | 08/06/2024 | Goldman Sachs | | 6,210,138 | 6,600,000 | 82,665 | 2.B FE |
| 37045X-DR-4 | General Motors Financial Co In Senior Unsecured 2.350% 02/26/27 | | 08/06/2024 | Goldman Sachs | | 6,217,530 | 6,600,000 | 69,364 | 2.B FE |
| 37045X-DW-3 | General Motors Financial Co In Senior Unsecured 5.000% 04/09/27 | | 08/06/2024 | Goldman Sachs | | 12,371,094 | 12,300,000 | 201,583 | 2.B FE |
| 37045X-EQ-5 | General Motors Financial Co In Senior Unsecured 5.400% 05/08/27 | | 08/06/2024 | Goldman Sachs | | 12,456,702 | 12,300,000 | 330,255 | 2.B FE |
| 37045X-ER-3 | General Motors Financial Co In Senior Unsecured 5.750% 02/08/31 | | 07/24/2024 | AEL FWH AAM | | 4,058,528 | 4,000,000 | 106,056 | 2.B FE |
| 37045X-EX-0 | General Motors Financial Co In Senior Unsecured 5.350% 07/15/27 | | 08/06/2024 | Goldman Sachs | | 12,501,474 | 12,300,000 | 89,568 | 2.B FE |
| 373334-JS-1 | Georgia Power Co Senior Unsecured 4.750% 09/01/40 | | 09/06/2024 | JPM SECURITIES LLC | | 4,168,334 | 4,300,000 | 4,539 | 1.G FE |
| 373334-JW-2 | Georgia Power Co Senior Unsecured 4.300% 03/15/42 | | 09/06/2024 | JPM SECURITIES LLC | | 3,906,034 | 4,300,000 | 89,368 | 1.G FE |
| 378272-AQ-1 | Glencore Funding LLC Senior Unsecured 3.875% 10/27/27 | | 08/06/2024 | Goldman Sachs | | 6,145,713 | 6,300,000 | 67,813 | 2.A FE |
| 37940X-AC-6 | Global Payments Inc Senior Unsecured 4.150% 08/15/49 | | 09/11/2024 | STAR Non-Modco FWH | | 1,631,283 | 2,000,000 | 5,994 | 2.C FE |
| 37940X-AQ-5 | Global Payments Inc Senior Unsecured 5.400% 08/15/32 | | 07/24/2024 | AEL FWH AAM | | 4,954,150 | 5,000,000 | 119,250 | 2.C FE |
| 37959G-AA-5 | Global Atlantic Fin Co SENIOR 4.400% 10/15/29 | | 08/29/2024 | ALRe Corporate AAM | | 28,843,497 | 30,000,000 | 491,333 | 2.B FE |
| 37959G-AB-3 | Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31 | | 09/13/2024 | JPM SECURITIES LLC | | 8,977,530 | 10,200,000 | 80,573 | 2.B FE |
| 37959G-AB-3 | Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31 | | 07/18/2024 | AARE Surplus AAM | | 6,218,907 | 7,400,000 | 21,198 | 2.B FE |
| 37959G-AD-9 | Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33 | | 09/23/2024 | Barclays | | 14,978,278 | 13,100,000 | 286,399 | 2.B FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 38011A-AD-6 | GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 7.471% 05/25/36 | | 07/31/2024 | Apollo Internal | | 259,282 | 261,254 | 54 | 1.A FM |
| 38141E-C3-1 | Goldman Sachs Group Inc/The Senior Unsecured 4.800% 07/08/44 | | 07/31/2024 | ALRE - DFL Trust AAM | | 6,861,521 | 7,500,000 | 23,000 | 2.A FE |
| 38141G-VS-0 | Goldman Sachs Group Inc/The Senior Unsecured 4.750% 10/21/45 | | 09/11/2024 | Various | | 3,098,555 | 3,250,000 | 53,438 | 2.A FE |
| 38172R-AE-2 | Golub Capital Partners Clo 56M GOCAP 2021-56A C 8.246% 10/25/33 | | 08/28/2024 | ALRe Corporate AAM | | 25,806,292 | 25,550,000 | 198,986 | 1.F FE |
| 38173B-AN-3 | Golub Capital Partners CLO 61M GOCAP 2022-61A C1 9.285% 07/25/35 | | 09/25/2024 | ALRe Corporate AAM | | 4,203,688 | 4,200,000 | 67,159 | 1.F FE |
| 38179G-AJ-8 | Golub Capital Partners CLO 59M GOCAP 2021-59A C 8.344% 01/20/34 | | 08/28/2024 | ALRe Corporate AAM | | 15,476,260 | 15,200,000 | 130,346 | 1.F FE |
| 38179N-AB-0 | Golub Capital Partners CLO 71 GOCAP 2024-71A A 7.054% 02/09/37 | | 09/09/2024 | SMBC Nikko Securities America | | 3,019,500 | 3,000,000 | 18,811 | 1.A FE |
| 38179R-AA-3 | Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29 | | 09/05/2024 | Sumitomo Mitsui Banking Corpor | | 77,978,134 | 78,804,000 | | 2.C FE |
| 38179W-AC-8 | Golub Capital Partners CLO 73M GOCAP 2024-73A A2 6.904% 06/12/65 | | 07/01/2024 | RBC CM, LLC | | 9,000,000 | 9,000,000 | | 1.A FE |
| 38179W-AE-4 | Golub Capital Partners CLO 73M GOCAP 2024-73A B 7.004% 08/09/37 | | 07/01/2024 | RBC CM, LLC | | 38,500,000 | 38,500,000 | | 1.C FE |
| 38179W-AG-9 | Golub Capital Partners CLO 73M GOCAP 2024-73A C 7.504% 08/09/37 | | 07/01/2024 | RBC CM, LLC | | 37,000,000 | 37,000,000 | | 1.F FE |
| 38179W-AJ-3 | Golub Capital Partners CLO 73M GOCAP 2024-73A D 9.204% 08/09/37 | | 07/01/2024 | RBC CM, LLC | | 10,500,000 | 10,500,000 | | 2.C FE |
| 38180A-AA-7 | Golub Capital Partners ABS Fun GCPAF 2024-2A A1 7.909% 07/25/34 | | 08/02/2024 | MUFG Securities Americas Inc | | 17,900,000 | 17,900,000 | | 1.F FE |
| 384802-AB-0 | WW Grainger Inc Senior Unsecured 4.600% 06/15/45 | | 07/31/2024 | ALRE - DFL Trust AAM | | 907,479 | 1,000,000 | 5,878 | 1.E FE |
| 39538W-GG-7 | GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 5.609% 03/25/36 | | 07/31/2024 | Apollo Internal | | 10,634 | 11,399 | 15 | 1.A FM |
| 40139L-BA-0 | Guardian Life Global Funding Secured 1.250% 11/19/27 | | 08/06/2024 | Goldman Sachs | | 6,149,104 | 6,800,000 | 18,417 | 1.B FE |
| 40171B-AD-6 | Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C 9.785% 01/25/36 | | 09/25/2024 | ALRe Corporate AAM | | 4,232,491 | 4,200,000 | 70,775 | 1.F FE |
| 40443G-AC-9 | HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 8.073% 09/19/38 | | 08/28/2024 | ALRe Corporate AAM | | 12,678,895 | 12,709,000 | 26,846 | 1.A FE |
| 40443Q-AA-1 | HPS Private Credit CLO 2024-2 HPSPR 2024-2A A 7.098% 05/15/36 | | 08/29/2024 | ALRe Corporate AAM | | 4,406,807 | 4,400,000 | 143,055 | 1.A FE |
| 406216-BK-6 | Halliburton Co Senior Unsecured 5.000% 11/15/45 | | 09/11/2024 | STAR Non-Modco FWH | | 720,870 | 750,000 | 12,083 | 2.A FE |
| 41161P-VJ-9 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 7.153% 10/19/35 | | 07/31/2024 | Apollo Internal | | 246,339 | 348,293 | 69 | 1.A FM |
| 413875-AW-5 | L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28 | | 07/30/2024 | AADE - Coins VIAC - AAM | | 982,144 | 1,000,000 | 5,500 | 2.B FE |
| 437076-AU-6 | Home Depot Inc/The Senior Unsecured 5.400% 09/15/40 | | 09/23/2024 | Barclays | | 6,186,106 | 5,800,000 | 7,830 | 1.F FE |
| 437076-AV-4 | Home Depot Inc/The Senior Unsecured 5.950% 04/01/41 | | 09/23/2024 | Barclays | | 12,432,970 | 11,000,000 | 314,524 | 1.F FE |
| 437076-BD-3 | Home Depot Inc/The Senior Unsecured 4.875% 02/15/44 | | 09/23/2024 | Barclays | | 12,493,125 | 12,500,000 | 66,016 | 1.F FE |
| 437076-BF-8 | Home Depot Inc/The Senior Unsecured 4.400% 03/15/45 | | 09/23/2024 | Barclays | | 6,173,970 | 6,600,000 | 7,260 | 1.F FE |
| 437076-BT-8 | Home Depot Inc/The Senior Unsecured 2.800% 09/14/27 | | 09/23/2024 | Barclays | | 12,443,008 | 12,800,000 | 9,956 | 1.F FE |
| 437076-DF-6 | Home Depot Inc/The Senior Unsecured 5.300% 06/25/54 | | 09/23/2024 | Barclays | | 12,307,932 | 11,700,000 | 153,303 | 1.F FE |
| 437076-DG-4 | Home Depot Inc/The Senior Unsecured 5.400% 06/25/64 | | 09/23/2024 | Barclays | | 18,593,225 | 17,500,000 | 233,625 | 1.F FE |
| 437084-LS-3 | Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.649% 10/25/35 | | 07/31/2024 | Apollo Internal | | 791,622 | 737,536 | 1,171 | 4.C FM |
| 437084-LS-3 | Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.649% 10/25/35 | | 09/25/2024 | Interest Capitalization | | 60 | 60 | | 1.A FM |
| 437084-LS-3 | Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.649% 10/25/35 | | 09/25/2024 | Interest Capitalization | | 19 | 19 | | 4.C FM |
| 437089-AD-7 | Home Equity Mortgage Loan Asse INDS 2006-1 A4 6.666% 05/25/36 | | 07/31/2024 | Apollo Internal | | 694,189 | 1,189,000 | 220 | 6. FM |
| 43789G-AA-9 | Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39 | | 08/20/2024 | WELLS FARGO SECURITIES | | 23,499,711 | 23,500,000 | | 1.G Z |
| 438516-BB-1 | Honeywell International Inc Senior Unsecured 5.375% 03/01/41 | | 09/11/2024 | STAR Non-Modco FWH | | 9,568,081 | 9,000,000 | 13,438 | 1.F FE |
| 438516-BL-9 | Honeywell International Inc Senior Unsecured 2.500% 11/01/26 | | 07/31/2024 | ALRE - DFL Trust AAM | | 2,860,929 | 3,000,000 | 18,750 | 1.F FE |
| 438516-CF-1 | Honeywell International Inc Senior Unsecured 1.750% 09/01/31 | | 07/31/2024 | ALRE - DFL Trust AAM | | 1,649,717 | 2,000,000 | 14,583 | 1.F FE |
| 44891A-AK-3 | Hyundai Capital America Senior Unsecured 2.750% 09/27/26 | | 08/06/2024 | Goldman Sachs | | 6,238,700 | 6,500,000 | 64,549 | 1.G FE |
| 44891A-BD-8 | Hyundai Capital America Senior Unsecured 3.500% 11/02/26 | | 08/06/2024 | Goldman Sachs | | 6,229,440 | 6,400,000 | 59,111 | 1.G FE |
| 44891A-BG-1 | Hyundai Capital America Senior Unsecured 3.000% 02/10/27 | | 08/06/2024 | Goldman Sachs | | 6,149,568 | 6,400,000 | 94,400 | 1.G FE |
| 44891A-BP-1 | Hyundai Capital America Senior Unsecured 2.375% 10/15/27 | | 08/06/2024 | Goldman Sachs | | 6,153,576 | 6,600,000 | 48,767 | 1.G FE |
| 44891A-BP-1 | Hyundai Capital America Senior Unsecured 2.375% 10/15/27 | | 07/02/2024 | AARE II Surplus ISG | | 3,641,368 | 4,000,000 | 20,319 | 1.G FE |
| 44891A-BT-3 | Hyundai Capital America Senior Unsecured 1.800% 01/10/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 6,131,255 | 6,800,000 | 9,860 | 1.G FE |
| 44891A-BW-6 | Hyundai Capital America Senior Unsecured 1.500% 06/15/26 | | 07/02/2024 | AARE II Surplus ISG | | 6,209,979 | 6,700,000 | 4,746 | 1.G FE |
| 44891A-BZ-9 | Hyundai Capital America Senior Unsecured 1.650% 09/17/26 | | 08/06/2024 | Goldman Sachs | | 6,195,222 | 6,600,000 | 42,350 | 1.G FE |
| 44891A-CA-3 | Hyundai Capital America Senior Unsecured 2.100% 09/15/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 6,101,095 | 6,800,000 | 57,120 | 1.G FE |
| 44891A-CH-8 | Hyundai Capital America Senior Unsecured 5.680% 06/26/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 12,402,816 | 12,100,000 | 82,092 | 1.G FE |
| 44891A-CM-7 | Hyundai Capital America Senior Unsecured 5.950% 09/21/26 | | 07/02/2024 | AARE II Surplus ISG | | 6,152,782 | 6,100,000 | 101,828 | 1.G FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 44891A-CX-3 | Hyundai Capital America Senior Unsecured 5.300% 03/19/27 | | 08/06/2024 | Goldman Sachs | | 6,189,243 | 6,100,000 | 123,932 | 1.G FE |
| 44891A-DB-0 | Hyundai Capital America Senior Unsecured 5.275% 06/24/27 | | 08/06/2024 | Goldman Sachs | | 6,186,925 | 6,100,000 | 38,434 | 1.G FE |
| 45660L-GD-5 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 5.449% 04/25/35 | | 07/31/2024 | Apollo Internal | | 123,066 | 158,785 | 210 | 1.A FM |
| 45660L-T2-5 | RESIDENTIAL ASSET SECURITIZATI RAST 2005-A14 A3 5.500% 12/25/35 | | 07/01/2024 | Interest Capitalization | | 61 | 61 | | 3.B FM |
| 45660N-2J-3 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.769% 11/25/34 | | 07/31/2024 | Apollo Internal | | 106,532 | 118,389 | 165 | 1.A FM |
| 45670R-AC-8 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.588% 10/25/37 | | 09/25/2024 | ALRe Corporate AAM | | 9,398,555 | 9,932,751 | 28,522 | 1.E FM |
| 458140-CB-4 | Intel Corp Senior Unsecured 4.900% 08/05/52 | | 09/11/2024 | STAR Non-Modco FWH | | 1,293,937 | 1,500,000 | 7,350 | 2.A FE |
| 45866F-AP-9 | Intercontinental Exchange Inc Senior Unsecured 2.650% 09/15/40 | | 07/31/2024 | ALRE - DFL Trust AAM | | 4,971,999 | 7,000,000 | 70,078 | 1.G FE |
| 461070-AK-0 | Interstate Power and Light Co Senior Unsecured 4.700% 10/15/43 | | 09/11/2024 | STAR Non-Modco FWH | | 1,469,456 | 1,600,000 | 30,498 | 2.A FE |
| 466247-RD-7 | JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.797% 06/25/35 | | 07/31/2024 | Apollo Internal | | 33,227 | 403,867 | 64 | 6. FE |
| 466247-WV-1 | JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.388% 10/25/35 | | 07/31/2024 | Apollo Internal | | 291,358 | 461,566 | 72 | 6. FE |
| 46625H-LL-2 | JPMorgan Chase & Co Subordinated 4.950% 06/01/45 | | 09/11/2024 | STAR Non-Modco FWH | | 3,015,906 | 3,000,000 | 41,250 | 1.G FE |
| 46625H-MN-7 | JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 8,863,041 | 9,000,000 | 162,825 | 1.F FE |
| 46626L-CE-8 | JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.644% 10/25/35 | | 07/31/2024 | Apollo Internal | | 252,370 | 397,135 | 542 | 6. FE |
| 46627M-ED-5 | JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36 | | 08/08/2024 | AADE - FABN | | 619,474 | 1,127,181 | 1,260 | 1.A FM |
| 46628B-BC-3 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 5.074% 10/25/36 | | 07/31/2024 | Apollo Internal | | 262,927 | 352,955 | 50 | 1.A FM |
| 46629A-AJ-0 | JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9 6.000% 08/25/36 | | 08/08/2024 | AADE - FABN | | 268,370 | 825,637 | 963 | 1.A FM |
| 46629C-AM-9 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 5.084% 08/25/36 | | 08/08/2024 | AADE - FABN | | 718,267 | 858,431 | 849 | 1.A FM |
| 46630L-AJ-3 | JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.545% 11/25/36 | | 07/31/2024 | Apollo Internal | | 640,968 | 546,935 | 69 | 6. FM |
| 46630W-AD-2 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.569% 06/25/37 | | 07/31/2024 | Apollo Internal | | 462,421 | 1,430,534 | 1,669 | 1.A FM |
| 46631N-AA-7 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37 | | 08/08/2024 | AADE - FABN | | 364,503 | 780,816 | 835 | 1.A FM |
| 46637J-BP-6 | JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.113% 03/26/35 | | 07/01/2024 | MMTL Modco AAM | | (2,689) | (2,985) | (1) | 1.A FM |
| 46647P-AR-7 | JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,946,640 | 2,000,000 | 23,585 | 1.F FE |
| 46647P-CZ-7 | JPMorgan Chase & Co Senior Unsecured 4.080% 04/26/26 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 9,870,690 | 10,000,000 | 74,800 | 1.F FE |
| 46647P-DR-4 | JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34 | | 07/31/2024 | Various | | 10,114,877 | 10,000,000 | 89,167 | 1.E FE |
| 47233W-EJ-4 | Jefferies Financial Group Inc Senior Unsecured 6.200% 04/14/34 | | 07/18/2024 | AARE Surplus AAM | | 12,701,734 | 12,300,000 | 194,887 | 2.B FE |
| 482480-AJ-9 | KLA Corp Senior Unsecured 3.300% 03/01/50 | | 09/11/2024 | STAR Non-Modco FWH | | 764,528 | 1,000,000 | 917 | 1.F FE |
| 482480-AL-4 | KLA Corp Senior Unsecured 4.650% 07/15/32 | | 08/09/2024 | AADE BLIC Modco AAM | | 4,382,926 | 4,400,000 | 13,640 | 1.F FE |
| 48249D-AA-9 | KKR Group Finance Co II LLC Senior Unsecured 5.500% 02/01/43 | | 08/09/2024 | AADE BLIC Modco AAM | | 6,115,687 | 6,300,000 | 7,700 | 1.F FE |
| 48250A-AA-1 | KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44 | | 09/06/2024 | JPM SECURITIES LLC | | 4,159,218 | 4,300,000 | 59,991 | 1.F FE |
| 48250A-AA-1 | KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44 | | 08/09/2024 | AADE BLIC Modco AAM | | 6,203,168 | 6,700,000 | 64,860 | 1.F FE |
| 48252A-AA-9 | KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29 | | 08/09/2024 | Various | | 12,358,679 | 13,000,000 | 46,771 | 1.F FE |
| 48252D-AA-3 | KKR Group Finance Co VII LLC Senior Unsecured 3.625% 02/25/50 | | 09/13/2024 | Various | | 15,650,748 | 20,600,000 | 158,372 | 1.F FE |
| 48252M-AA-3 | KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50 | | 09/06/2024 | JPM SECURITIES LLC | | 3,206,768 | 4,300,000 | 5,853 | 1.F FE |
| 48255B-AA-4 | KKR Group Finance Co X LLC Senior Unsecured 3.250% 12/15/51 | | 09/13/2024 | JPM SECURITIES LLC | | 12,481,431 | 17,300,000 | 142,124 | 1.F FE |
| 48255G-AA-3 | KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32 | | 08/06/2024 | Goldman Sachs | | 6,217,722 | 6,300,000 | 67,900 | 1.F FE |
| 485134-BS-8 | Evergy Metro Inc Secured 4.125% 04/01/49 | | 09/11/2024 | STAR Non-Modco FWH | | 637,031 | 750,000 | 13,750 | 1.F FE |
| 49177J-AM-4 | Kenvue Inc Senior Unsecured 5.100% 03/22/43 | | 07/31/2024 | Various | | 11,343,920 | 11,800,000 | 182,778 | 1.F FE |
| 49271V-AC-4 | Keurig Dr Pepper Inc Senior Unsecured 4.985% 05/25/38 | | 07/16/2024 | AADE Lincoln NonModco AAM | | 962,483 | 1,000,000 | 7,062 | 2.B FE |
| 494925-AA-8 | KIND Commercial Mortgage Trust KIND 2024-1 A 6.987% 08/15/41 | | 07/24/2024 | BARCLAYS CAPITAL INC. | | 40,895,983 | 41,000,000 | | 1.A FE |
| 494925-AB-6 | KIND Commercial Mortgage Trust KIND 2024-1 B 7.487% 08/15/41 | | 07/24/2024 | BARCLAYS CAPITAL INC. | | 13,565,909 | 13,600,000 | | 1.D FE |
| 494925-AC-4 | KIND Commercial Mortgage Trust KIND 2024-1 C 7.936% 08/15/41 | | 07/24/2024 | BARCLAYS CAPITAL INC. | | 2,493,697 | 2,500,000 | | 1.G FE |
| 50077L-AZ-9 | Kraft Heinz Foods Co Senior Unsecured 4.875% 10/01/49 | | 08/21/2024 | ALRe Corporate AAM | | 3,634,575 | 3,918,000 | 74,279 | 2.B FE |
| 501044-DF-5 | Kroger Co/The Senior Unsecured 3.875% 10/15/46 | | 09/11/2024 | STAR Non-Modco FWH | | 1,945,900 | 2,400,000 | 37,717 | 2.A FE |
| 501044-DW-8 | Kroger Co/The Senior Unsecured 5.500% 09/15/54 | | 08/20/2024 | Citigroup | | 28,880,520 | 29,000,000 | | 2.A FE |
| 501044-DX-6 | Kroger Co/The Senior Unsecured 5.650% 09/15/64 | | 08/20/2024 | Various | | 28,373,175 | 28,500,000 | | 2.A FE |
| 502431-AP-4 | L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27 | | 09/23/2024 | Barclays | | 12,544,894 | 12,200,000 | 126,270 | 2.B FE |
| 502431-AP-4 | L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 12,088,771 | 12,000,000 | 315,000 | 2.B FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 502431-AQ-2 | L3Harris Technologies Inc Senior Unsecured 5.400% 07/31/33 | | 07/02/2024 | ALRe Corporate AAM | | 8,926,895 | 9,000,000 | 205,200 | 2.B FE |
| 50249A-AD-5 | LYB International Finance III Senior Unsecured 4.200% 05/01/50 | | 09/23/2024 | Various | | 12,317,532 | 15,100,000 | 244,918 | 2.B FE |
| 50249A-AG-8 | LYB International Finance III Senior Unsecured 2.250% 10/01/30 | | 07/02/2024 | AARE II Surplus ISG | | 8,074,825 | 9,600,000 | 54,600 | 2.B FE |
| 50249A-AH-6 | LYB International Finance III Senior Unsecured 3.375% 10/01/40 | | 09/23/2024 | Various | | 9,599,209 | 12,100,000 | 190,200 | 2.B FE |
| 50249A-AJ-2 | LYB International Finance III Senior Unsecured 3.625% 04/01/51 | | 09/13/2024 | JPM SECURITIES LLC | | 6,159,347 | 8,300,000 | 137,901 | 2.B FE |
| 50249A-AK-9 | LYB International Finance III Senior Unsecured 3.800% 10/01/60 | | 08/06/2024 | Goldman Sachs | | 6,191,054 | 8,600,000 | 114,380 | 2.B FE |
| 50249A-AM-5 | LYB International Finance III Senior Unsecured 5.500% 03/01/34 | | 09/30/2024 | Bank of America | | 2,398,187 | 2,300,000 | 10,542 | 2.B FE |
| 52520M-BY-8 | Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.500% 12/25/35 | | 07/31/2024 | Apollo Internal | | 168,164 | 343,247 | 367 | 1.A FM |
| 52520Q-AB-0 | Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.619% 11/25/36 | | 07/31/2024 | Apollo Internal | | 151,552 | 318,451 | 372 | 1.A FM |
| 52520T-AA-6 | Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36 | | 08/01/2024 | Interest Capitalization | | 32 | 32 | | 6. FE |
| 52521H-BF-9 | Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37 | | 07/31/2024 | Apollo Internal | | 230,118 | | 2,989 | 6. FE |
| 52521Y-AC-0 | Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37 | | 07/31/2024 | Apollo Internal | | 726,436 | 2,198,659 | 397 | 1.A FM |
| 525221-GC-5 | Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.966% 01/25/36 | | 07/31/2024 | Apollo Internal | | 196,188 | 224,994 | 31 | 1.A FM |
| 52522Q-AU-6 | Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37 | | 07/31/2024 | Apollo Internal | | 721,404 | | 1,127 | 6. * |
| 525237-AR-4 | Lehman XS Trust 2007-10H LXS 2007-10H 2A1 5.289% 07/25/37 | | 07/31/2024 | Apollo Internal | | 717,935 | 874,987 | 1,125 | 1.A FM |
| 52524P-AK-8 | Lehman XS Trust 2007-6 LXS 2007-6 3A4 4.261% 05/25/37 | | 07/31/2024 | Apollo Internal | | 961,245 | 1,195,987 | 142 | 1.A FM |
| 52525D-AH-1 | Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.969% 10/25/37 | | 07/31/2024 | Apollo Internal | | 354,768 | 275,506 | 457 | 5.B FM |
| 52525L-AS-9 | Lehman XS Trust 2007-14H LXS 2007-14H A22 5.769% 07/25/47 | | 07/31/2024 | Apollo Internal | | 293,724 | 313,015 | 436 | 1.A FM |
| 52609Y-AC-5 | Lendbuzz Securitization Trust LBZZ 2024-3A B 5.030% 11/15/30 | | 09/10/2024 | Goldman Sachs | | 1,699,653 | 1,700,000 | | 1.F FE |
| 52609Y-AD-3 | Lendbuzz Securitization Trust LBZZ 2024-3A C 5.900% 11/15/31 | | 09/10/2024 | Goldman Sachs | | 1,999,647 | 2,000,000 | | 1.G FE |
| 532457-BV-9 | Eli Lilly & Co Senior Unsecured 3.375% 03/15/29 | | 07/10/2024 | MUFG Securities Americas Inc | | 4,748,250 | 5,000,000 | 54,375 | 1.E FE |
| 532457-CH-9 | Eli Lilly & Co Senior Unsecured 4.950% 02/27/63 | | 09/13/2024 | JPM SECURITIES LLC | | 12,350,792 | 12,200,000 | 31,873 | 1.E FE |
| 532457-CL-0 | Eli Lilly & Co Senior Unsecured 4.700% 02/09/34 | | 09/30/2024 | Bank of America | | 14,961,934 | 14,600,000 | 99,118 | 1.E Z |
| 532457-CN-6 | Eli Lilly & Co Senior Unsecured 5.100% 02/09/64 | | 09/13/2024 | JPM SECURITIES LLC | | 9,217,018 | 8,900,000 | 46,651 | 1.E FE |
| 532457-CP-1 | Eli Lilly & Co Senior Unsecured 4.150% 08/14/27 | | 09/13/2024 | JPM SECURITIES LLC | | 4,449,632 | 4,400,000 | 16,231 | 1.E FE |
| 532457-CS-5 | Eli Lilly & Co Senior Unsecured 5.050% 08/14/54 | | 09/13/2024 | JPM SECURITIES LLC | | 12,371,478 | 11,900,000 | 53,418 | 1.E FE |
| 532457-CT-3 | Eli Lilly & Co Senior Unsecured 5.200% 08/14/64 | | 09/23/2024 | Barclays | | 1,564,365 | 1,500,000 | 8,667 | 1.E FE |
| 539830-BK-4 | Lockheed Martin Corp Senior Unsecured 4.500% 05/15/36 | | 07/24/2024 | AEL FWH AAM | | 959,463 | 1,000,000 | 8,625 | 1.F FE |
| 539830-BU-2 | Lockheed Martin Corp Senior Unsecured 4.950% 10/15/25 | | 08/09/2024 | AADE BLIC Modco AAM | | 30,096,573 | 30,000,000 | 470,250 | 1.F FE |
| 539830-BX-6 | Lockheed Martin Corp Senior Unsecured 5.700% 11/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 12,382,810 | 11,000,000 | 210,742 | 1.F FE |
| 539830-BY-4 | Lockheed Martin Corp Senior Unsecured 5.900% 11/15/63 | | 09/13/2024 | JPM SECURITIES LLC | | 6,168,299 | 5,300,000 | 105,102 | 1.F FE |
| 539830-CA-5 | Lockheed Martin Corp Senior Unsecured 4.750% 02/15/34 | | 09/30/2024 | Bank of America | | 15,010,260 | 14,600,000 | 88,614 | 1.F FE |
| 539830-CB-3 | Lockheed Martin Corp Senior Unsecured 5.200% 02/15/55 | | 09/13/2024 | JPM SECURITIES LLC | | 6,194,233 | 5,900,000 | 26,419 | 1.F FE |
| 540424-AR-9 | Loews Corp Senior Unsecured 4.125% 05/15/43 | | 09/06/2024 | JPM SECURITIES LLC | | 3,791,869 | 4,300,000 | 56,169 | 1.G FE |
| 54042W-AA-4 | LOEWS 2024-MIA A LOEWS 2024-MIA A 5.370% 09/10/39 | | 08/13/2024 | WELLS FARGO SECURITIES | | 107,716,500 | 106,650,000 | 143,182 | 1.A FE |
| 548661-EF-0 | Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62 | | 07/17/2024 | Goldman Sachs | | 8,580,544 | 10,700,000 | 141,522 | 2.A FE |
| 548661-EN-3 | Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62 | | 09/23/2024 | Barclays | | 12,435,076 | 11,800,000 | 17,110 | 2.A FE |
| 54866N-BK-4 | Lowe's Cos Inc Senior Unsecured 7.610% 06/17/27 | | 09/17/2024 | STAR Modco AAM | | 3,244,012 | 3,000,000 | 10,147 | 2.A FE |
| 550279-AC-7 | Luminent Mortgage Trust 2005-1 LUM 2005-1 M1 5.704% 11/25/35 | | 07/31/2024 | Apollo Internal | | 520,970 | 559,883 | 771 | 1.A FM |
| 55027A-AV-2 | Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 5.489% 05/25/36 | | 07/31/2024 | Apollo Internal | | 128,765 | 134,652 | 179 | 1.A FM |
| 55027Y-AB-4 | Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 5.309% 10/25/46 | | 07/31/2024 | Apollo Internal | | 127,286 | 127,283 | 164 | 4.B FM |
| 55285H-AN-2 | MF1 2022-B1 LLC MF1 2022-B1 F 11.357% 11/19/37 | | 09/25/2024 | ALRe Corporate AAM | | 32,487,173 | 32,455,000 | 81,907 | 2.C FE |
| 55336V-AL-4 | MPLX LP Senior Unsecured 5.200% 03/01/47 | | 08/06/2024 | Goldman Sachs | | 6,164,598 | 6,600,000 | 148,720 | 2.B FE |
| 55336V-AM-2 | MPLX LP Senior Unsecured 4.500% 04/15/38 | | 09/06/2024 | JPM SECURITIES LLC | | 8,176,696 | 8,800,000 | 158,400 | 2.B FE |
| 55336V-AP-5 | MPLX LP Senior Unsecured 4.900% 04/15/58 | | 08/06/2024 | Goldman Sachs | | 6,265,872 | 7,200,000 | 109,760 | 2.B FE |
| 55336V-AR-1 | MPLX LP Senior Unsecured 4.000% 03/15/28 | | 07/09/2024 | Goldman Sachs | | 3,060,313 | 3,181,000 | 40,646 | 2.B FE |
| 55336V-BX-7 | MPLX LP Senior Unsecured 5.500% 06/01/34 | | 08/06/2024 | Goldman Sachs | | 12,507,870 | 12,300,000 | 144,696 | 2.B FE |
| 56848D-AD-1 | Mariner Finance Issuance Trust MFIT 2021-AA D 3.830% 03/20/36 | | 09/05/2024 | WELLS FARGO SECURITIES | | 3,046,378 | 3,205,000 | 5,456 | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 571748-BC-5 | Marsh & McLennan Cos Inc Senior Unsecured 4.350% 01/30/47 | | 09/13/2024 | JPM SECURITIES LLC | | 6,160,868 | 6,800,000 | 37,797 | 1.G FE |
| 571748-BJ-0 | Marsh & McLennan Cos Inc Senior Unsecured 4.900% 03/15/49 | | 09/13/2024 | JPM SECURITIES LLC | | 12,412,980 | 12,700,000 | 1,729 | 1.G FE |
| 571748-BS-0 | Marsh & McLennan Cos Inc Senior Unsecured 6.250% 11/01/52 | | 09/23/2024 | Barclays | | 6,172,645 | 5,300,000 | 131,580 | 1.G FE |
| 571903-BQ-5 | Marriott International Inc/MD Senior Unsecured 5.300% 05/15/34 | | 09/30/2024 | Bank of America | | 4,958,160 | 4,800,000 | 96,107 | 2.B FE |
| 57629W-3S-7 | MassMutual Global Funding II Senior Secured 4.350% 09/17/31 | | 09/13/2024 | JPM SECURITIES LLC | | 18,515,540 | 18,500,000 | 2,235 | 1.B FE |
| 57629W-DL-1 | MassMutual Global Funding II Senior Secured 5.050% 12/07/27 | | 09/23/2024 | Barclays | | 12,502,688 | 12,100,000 | 181,618 | 1.B FE |
| 576433-C5-3 | MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6 5A2 3.270% 07/25/35 | | 08/08/2024 | AADE - FABN | | 442,792 | 538,405 | 342 | 1.A FM |
| 576434-BT-0 | MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32 | | 07/31/2024 | Apollo Internal | | 345,195 | 369,586 | 62 | 3.A FM |
| 576434-Y4-0 | MASTR Alternative Loan Trust 2 MALT 2006-1 A2 5.669% 02/25/36 | | 07/31/2024 | Apollo Internal | | 259,558 | 757,660 | 884 | 1.A FM |
| 576438-AD-7 | MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.897% 01/25/36 | | 08/08/2024 | AADE - FABN | | 573,928 | 581,294 | 646 | 1.A FM |
| 57643L-LE-4 | Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35 | | 08/08/2024 | AADE - FABN | | 845,422 | 2,034,668 | 2,473 | 1.A FM |
| 57643L-NG-7 | Mastr Asset Backed Securities MABS 2006-NC1 M1 5.539% 01/25/36 | | 08/08/2024 | AADE - FABN | | 4,158,825 | 4,194,168 | 9,842 | 1.A FM |
| 579780-AP-2 | McCormick & Co Inc/MD Senior Unsecured 4.200% 08/15/47 | | 08/21/2024 | ALRe Corporate AAM | | 4,507,047 | 5,000,000 | 3,500 | 2.B FE |
| 58003M-AA-4 | MF1 Multifamily Housing Mortga MF1 2024-FL15 A 6.702% 08/18/41 | | 07/01/2024 | Morgan Stanley | | 43,890,000 | 44,000,000 | | 1.A FE |
| 58003M-AC-0 | MF1 Multifamily Housing Mortga MF1 2024-FL15 AS 7.054% 08/18/41 | | 07/01/2024 | Morgan Stanley | | 86,782,500 | 87,000,000 | | 1.A FE |
| 58003M-AE-6 | MF1 Multifamily Housing Mortga MF1 2024-FL15 B 7.505% 08/18/41 | | 07/01/2024 | Morgan Stanley | | 36,907,500 | 37,000,000 | | 1.D FE |
| 58003M-AG-1 | MF1 Multifamily Housing Mortga MF1 2024-FL15 C 7.954% 08/18/41 | | 07/01/2024 | Morgan Stanley | | 11,471,250 | 11,500,000 | | 1.G FE |
| 58013M-EC-4 | McDonald's Corp Senior Unsecured 6.300% 10/15/37 | | 07/24/2024 | AEL FWH AAM | | 5,492,117 | 5,000,000 | 86,625 | 2.A FE |
| 58933Y-BA-2 | Merck & Co Inc Senior Unsecured 2.350% 06/24/40 | | 07/31/2024 | ALRE - DFL Trust AAM | | 4,158,589 | 6,000,000 | 14,492 | 1.E FE |
| 58933Y-BE-4 | Merck & Co Inc Senior Unsecured 2.150% 12/10/31 | | 07/31/2024 | ALRE - DFL Trust AAM | | 3,800,810 | 4,500,000 | 13,706 | 1.E FE |
| 59020U-3Z-6 | Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.554% 01/25/37 | | 07/31/2024 | Apollo Internal | | 125,511 | 180,574 | 243 | 3.C FM |
| 59020U-NN-1 | Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34 | | 08/08/2024 | AADE - FABN | | 489,380 | 513,379 | 567 | 1.A FM |
| 590216-AF-4 | Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 5.469% 05/25/37 | | 07/31/2024 | Apollo Internal | | 261,931 | 2,382,543 | 3,158 | 1.A FM |
| 59022C-AJ-2 | Bank of America Corp Subordinated 6.110% 01/29/37 | | 08/19/2024 | STAR Modco AAM | | 2,175,886 | 2,000,000 | 6,789 | 2.A FE |
| 59024Q-AD-2 | Merrill Lynch First Franklin M FFMER 2007-2 A2C 5.449% 05/25/37 | | 07/31/2024 | Apollo Internal | | 1,088,925 | 1,471,212 | 1,943 | 5.C FM |
| 59025G-AA-9 | Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 7.590% 08/25/36 | | 08/08/2024 | AADE - FABN | | 595,444 | 674,544 | 996 | 1.A FM |
| 591894-CC-2 | FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29 | | 08/09/2024 | AADE BLIC Modco AAM | | 982,335 | 1,000,000 | 2,867 | 2.A FE |
| 599920-AA-3 | Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69 | | 09/17/2024 | Citigroup | | 65,670,981 | 71,000,000 | | 2.C Z |
| 61691R-AJ-5 | Morgan Stanley Capital I Trust MSC 2018-H4 B 4.923% 12/15/51 | | 08/08/2024 | AADE - FABN | | 943,011 | 1,000,000 | 957 | 1.F |
| 617446-8G-7 | Morgan Stanley Senior Unsecured 4.431% 01/23/30 | | 07/24/2024 | AEL FWH AAM | | 1,948,546 | 2,000,000 | 246 | 1.G FE |
| 617446-8L-6 | Morgan Stanley Senior Unsecured 2.699% 01/22/31 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,787,067 | 2,000,000 | 2,549 | 1.E FE |
| 61744C-TN-6 | Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 5.854% 07/25/35 | | 07/31/2024 | Apollo Internal | | 189,468 | 274,350 | 387 | 1.A FM |
| 61744Y-AP-3 | Morgan Stanley Senior Unsecured 3.772% 01/24/29 | | 08/09/2024 | Various | | 7,686,647 | 8,005,000 | 133,600 | 1.G FE |
| 61744Y-AR-9 | Morgan Stanley Senior Unsecured 4.457% 04/22/39 | | 07/24/2024 | AEL FWH AAM | | 1,821,087 | 2,000,000 | 22,780 | 1.E FE |
| 61747Y-FG-5 | Morgan Stanley Senior Unsecured 5.424% 07/21/34 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 5,042,335 | 5,000,000 | 7,533 | 1.E FE |
| 61748H-VS-7 | Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36 | | 08/08/2024 | AADE - FABN | | 700,479 | 1,200,847 | 1,284 | 1.A FM |
| 61748H-WT-4 | Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.787% 03/25/36 | | 09/01/2024 | Interest Capitalization | | 100 | 100 | | 1.A FM |
| 61748L-AF-9 | Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 5.389% 06/25/36 | | 08/26/2024 | Interest Capitalization | | 10,280 | 10,280 | | 1.A FM |
| 61750Y-AB-5 | Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36 | | 07/31/2024 | Apollo Internal | | 142,821 | 656,418 | 115 | 1.A FM |
| 61753E-AP-5 | Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 5.099% 01/25/37 | | 07/31/2024 | Apollo Internal | | 132,818 | 353,631 | 440 | 1.A FM |
| 61755F-AE-5 | Morgan Stanley Structured Trus MSST 2007-1 M1 5.249% 06/25/37 | | 07/25/2024 | Interest Capitalization | | 559 | 559 | | 5.C FM |
| 61762L-BJ-1 | Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.646% 04/26/53 | | 09/26/2024 | Interest Capitalization | | 169,138 | 169,138 | | 1.A FM |
| 61767Y-BD-1 | Morgan Stanley Capital I Trust MSC 2018-H3 B 4.620% 07/15/51 | | 07/10/2024 | Bank of America | | 2,357,113 | 2,533,004 | 3,251 | 1.D |
| 61767Y-BE-9 | Morgan Stanley Capital I Trust MSC 2018-H3 C 5.011% 07/15/51 | | 08/08/2024 | AADE - FABN | | 931,847 | 1,000,000 | 943 | 2.A |
| 61768H-AX-4 | Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.169% 03/15/52 | | 08/08/2024 | AADE - FABN | | 929,818 | | 4,833 | 1.A FE |
| 61774A-AE-3 | Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29 | | 09/06/2024 | Various | | 29,055,220 | 29,000,000 | 416,150 | 2.C FE |
| 61775L-AA-6 | Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53 | | 08/15/2024 | Morgan Stanley | | 6,088,185 | 6,009,313 | 16,275 | 1.A Z |
| 61915Y-AC-5 | MortgageIT Securities Corp Mor MHL 2007-1 2A12 5.269% 06/25/47 | | 07/31/2024 | Apollo Internal | | 424,272 | 532,833 | 683 | 1.A FM |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 61915Y-AE-1 | Mortgagelt Securities Corp Mor MHL 2007-1 2A14 5.529% 06/25/47 | | 07/31/2024 | Apollo Internal | | 513,234 | 652,853 | 874 | 1.A FM |
| 62829D-2D-1 | Mutual of Omaha Cos Global Fun Secured 5.350% 04/09/27 | | 08/06/2024 | Goldman Sachs | | 6,205,103 | 6,100,000 | 106,970 | 1.E FE |
| 62923J-AJ-1 | NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56 | | 07/31/2024 | Apollo Internal | | 145,429 | | 190 | 6. * |
| 62955R-AB-1 | NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61 | | 09/01/2024 | Interest Capitalization | | 1,574 | 1,574 | | 6. * |
| 636180-BN-0 | National Fuel Gas Co Senior Unsecured 3.950% 09/15/27 | | 09/11/2024 | STAR Non-Modco FWH | | 1,475,037 | 1,500,000 | 28,967 | 2.C FE |
| 636180-BP-5 | National Fuel Gas Co Senior Unsecured 4.750% 09/01/28 | | 08/29/2024 | AARE Surplus AAM | | 1,502,288 | 1,500,000 | 35,229 | 2.C FE |
| 637432-MS-1 | National Rural Utilities Coope Secured 4.023% 11/01/32 | | 09/11/2024 | STAR Non-Modco FWH | | 2,914,298 | 3,000,000 | 43,583 | 1.E FE |
| 638612-AL-5 | Nationwide Financial Services Senior Unsecured 5.300% 11/18/44 | | 09/11/2024 | STAR Non-Modco FWH | | 2,016,858 | 2,000,000 | 33,272 | 2.A FE |
| 641062-AL-8 | Nestle Holdings Inc Senior Unsecured 3.900% 09/24/38 | | 07/24/2024 | AEL Modco AAM | | 1,762,187 | 2,000,000 | 26,000 | 1.D FE |
| 641062-AN-4 | Nestle Holdings Inc Senior Unsecured 4.000% 09/24/48 | | 09/11/2024 | STAR Non-Modco FWH | | 441,239 | 500,000 | 9,278 | 1.D FE |
| 64352V-GA-3 | New Century Home Equity Loan T NCHET 2004-2 M1 5.854% 08/25/34 | | 07/31/2024 | Apollo Internal | | 135,838 | 131,722 | 186 | 1.A FM |
| 647551-AG-5 | New Mountain Finance Corp Senior Unsecured 6.200% 10/15/27 | | 09/23/2024 | Sumitomo Mitsui Banking Corpor | | 24,840,750 | 25,000,000 | | 2.C FE |
| 64830X-CJ-6 | New Residential Mortgage Loan NRZT 2020-2A B5D 7.072% 10/25/46 | | 07/10/2024 | WELLS FARGO SECURITIES | | 902,012 | 904,663 | 1,736 | 2.B FE |
| 64831W-AA-8 | New Residential Mortgage Loan NRMLT 2024-RTL2 A1 5.443% 09/25/39 | | 09/17/2024 | Goldman Sachs | | 89,997,714 | 90,000,000 | | 1.G FE |
| 64831W-AB-6 | New Residential Mortgage Loan NRMLT 2024-RTL2 A2 5.785% 09/25/39 | | 09/17/2024 | Goldman Sachs | | 20,699,520 | 20,700,000 | | 2.C FE |
| 64832B-AF-2 | New Residential Mortgage Loan NRZT 2024-NQM2 M1 5.622% 09/25/64 | | 09/09/2024 | Nomura Sec International | | 8,999,904 | 9,000,000 | 66,058 | 2.C FE |
| 64952W-DS-9 | New York Life Global Funding Secured 1.200% 08/07/30 | | 09/25/2024 | ALRe Corporate AAM | | 6,295,393 | 7,400,000 | 11,840 | 1.A FE |
| 64952W-DW-0 | New York Life Global Funding Secured 0.850% 01/15/26 | | 09/23/2024 | Barclays | | 11,999,625 | 12,500,000 | 20,365 | 1.A FE |
| 64952W-EZ-2 | New York Life Global Funding Secured 4.550% 01/28/33 | | 09/23/2024 | Barclays | | 15,662,556 | 15,600,000 | 110,413 | 1.A FE |
| 64952W-FE-8 | New York Life Global Funding Secured 5.000% 01/09/34 | | 09/30/2024 | Bank of America | | 15,007,065 | 14,500,000 | 165,139 | 1.A FE |
| 64953B-BM-9 | New York Life Global Funding Senior Secured 4.900% 04/02/27 | | 08/06/2024 | Goldman Sachs | | 6,194,977 | 6,100,000 | 102,124 | 1.A FE |
| 649840-CQ-6 | New York State Electric & Gas Senior Unsecured 3.250% 12/01/26 | | 08/06/2024 | Goldman Sachs | | 6,158,592 | 6,400,000 | 38,133 | 1.G FE |
| 65163L-AB-5 | Newmont Corp / Newcrest Financ NEM FIN 3.25% 13 May 30 3.250% 05/13/30 | | 09/10/2024 | Tax Free Exchange | | 10,526,579 | 10,182,000 | 107,547 | 2.A FE |
| 65339K-CW-8 | NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54 | | 09/23/2024 | Barclays | | 12,509,875 | 11,900,000 | 50,939 | 2.B FE |
| 65473P-AR-6 | NiSource Inc Junior Subordinated 6.950% 11/30/54 | | 09/13/2024 | JPM SECURITIES LLC | | 6,135,900 | 6,000,000 | 139,000 | 2.C FE |
| 65473P-AT-2 | NiSource Inc Junior Subordinated 6.375% 03/31/55 | | 09/03/2024 | Various | | 40,534,449 | 40,500,000 | | 3.A FE |
| 65473Q-BB-8 | NiSource Inc Senior Unsecured 5.250% 02/15/43 | | 09/06/2024 | JPM SECURITIES LLC | | 4,283,746 | 4,300,000 | 15,050 | 2.B FE |
| 65473Q-BC-6 | NiSource Inc Senior Unsecured 4.800% 02/15/44 | | 09/06/2024 | JPM SECURITIES LLC | | 4,044,451 | 4,300,000 | 13,760 | 2.B FE |
| 65473Q-BD-4 | NiSource Inc Senior Unsecured 5.650% 02/01/45 | | 09/06/2024 | JPM SECURITIES LLC | | 4,478,020 | 4,300,000 | 25,645 | 2.B FE |
| 65536X-AN-3 | Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 5.349% 08/25/36 | | 07/31/2024 | Apollo Internal | | 700,071 | 4,141,337 | 5,378 | 1.A FM |
| 65537B-AF-7 | Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36 | | 08/02/2024 | AADE - FABN | | 307,198 | 1,057,811 | 186 | 1.A FM |
| 65538D-AA-3 | Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 5.309% 12/25/36 | | 07/31/2024 | Apollo Internal | | 326,719 | 359,060 | 463 | 1.A FM |
| 65539*-AG-8 | North Haven Private Income Fun SR NTS 6.840% 08/05/27 | | 07/30/2024 | Direct | | 100,000,000 | 100,000,000 | | 2.B FE |
| 65539*-AH-6 | North Haven Private Income Fun SR NTS 6.910% 08/05/29 | | 07/30/2024 | Direct | | 200,000,000 | 200,000,000 | | 2.B FE |
| 65542E-AG-2 | Nomura Resecuritization Trust NMRR 2016-1R 4A2 7.095% 03/28/36 | | 07/31/2024 | Apollo Internal | | 408,449 | 1,283,447 | 179 | 1.A Z |
| 65542E-AG-2 | Nomura Resecuritization Trust NMRR 2016-1R 4A2 7.095% 03/28/36 | | 09/01/2024 | Interest Capitalization | | 14,295 | 14,295 | | 1.A Z |
| 655844-BY-3 | Norfolk Southern Corp Senior Unsecured 4.150% 02/28/48 | | 08/08/2024 | AADE - FABN | | 416,240 | 500,000 | 9,222 | 2.A FE |
| 65960N-AA-8 | North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30 | | 09/24/2024 | JPM SECURITIES LLC | | 125,352,645 | 126,500,000 | | 2.B FE |
| 665772-CC-1 | Northern States Power Co/MN Secured 6.200% 07/01/37 | | 09/11/2024 | STAR Non-Modco FWH | | 2,281,411 | 2,000,000 | 24,111 | 1.F FE |
| 665772-CJ-6 | Northern States Power Co/MN Secured 3.400% 08/15/42 | | 09/06/2024 | JPM SECURITIES LLC | | 3,519,034 | 4,300,000 | 9,747 | 1.F FE |
| 665772-CQ-0 | Northern States Power Co/MN Secured 3.600% 09/15/47 | | 09/13/2024 | JPM SECURITIES LLC | | 9,591,107 | 11,900,000 | 75,580 | 1.E FE |
| 665772-CV-9 | Northern States Power Co/MN Secured 4.500% 06/01/52 | | 09/06/2024 | JPM SECURITIES LLC | | 3,943,487 | 4,300,000 | 52,675 | 1.E FE |
| 666807-BJ-0 | Northrop Grumman Corp Senior Unsecured 3.850% 04/15/45 | | 09/11/2024 | STAR Non-Modco FWH | | 4,255,701 | 5,000,000 | 78,069 | 2.A FE |
| 667274-AC-8 | Northwell Healthcare Inc SECD BDS SER 2017A 4.260% 11/01/47 | | 08/08/2024 | AADE - FABN | | 420,583 | 500,000 | 5,739 | 1.G FE |
| 66989H-AJ-7 | Novartis Capital Corp Senior Unsecured 3.000% 11/20/25 | | 07/18/2024 | AARE Surplus AAM | | 977,505 | 1,000,000 | 4,833 | 1.D FE |
| 66989H-AR-9 | Novartis Capital Corp Senior Unsecured 2.200% 08/14/30 | | 07/31/2024 | ALRE - DFL Trust AAM | | 1,759,215 | 2,000,000 | 20,411 | 1.D FE |
| 67021C-AT-4 | NSTAR Electric Co Senior Unsecured 4.950% 09/15/52 | | 07/31/2024 | ALRE - DFL Trust AAM | | 7,367,536 | 8,000,000 | 149,600 | 1.F FE |
| 67080L-AD-7 | Nuveen LLC Senior Unsecured 5.850% 04/15/34 | | 09/06/2024 | JPM SECURITIES LLC | | 4,569,008 | 4,300,000 | 103,415 | 2.A FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 67403A-AD-1 | Oaktree Strategic Credit Fund Senior Unsecured 6.500% 07/23/29 | | 07/16/2024 | Various | | 81,494,678 | 81,980,000 | | 2.C FE |
| 674599-DJ-1 | Occidental Petroleum Corp Senior Unsecured 6.200% 03/15/40 | | 09/12/2024 | Barclays | | 4,217,544 | 4,000,000 | 119,179 | 2.C FE |
| 674599-DL-6 | Occidental Petroleum Corp Senior Unsecured 6.600% 03/15/46 | | 09/06/2024 | JPM SECURITIES LLC | | 26,429,280 | 24,000,000 | 765,600 | 2.C FE |
| 674599-EH-4 | Occidental Petroleum Corp Senior Unsecured 5.000% 08/01/27 | | 07/23/2024 | Various | | 9,994,400 | 10,000,000 | | 2.C FE |
| 674599-EJ-0 | Occidental Petroleum Corp Senior Unsecured 5.200% 08/01/29 | | 07/23/2024 | Various | | 8,568,914 | 8,572,000 | | 2.C FE |
| 674599-EL-5 | Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34 | | 07/23/2024 | Various | | 9,196,015 | 9,231,000 | | 2.C FE |
| 674599-EM-3 | Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54 | | 09/06/2024 | Various | | 42,743,307 | 42,571,000 | 66,096 | 2.C FE |
| 677050-AL-0 | Oglethorpe Power Corp Secured 4.250% 04/01/46 | | 09/11/2024 | STAR Non-Modco FWH | | 4,148,751 | 5,000,000 | 94,444 | 2.A FE |
| 677050-AN-6 | Oglethorpe Power Corp Secured 5.050% 10/01/48 | | 09/13/2024 | JPM SECURITIES LLC | | 6,188,845 | 6,500,000 | 150,448 | 2.A FE |
| 677050-AS-5 | Oglethorpe Power Corp Secured 4.500% 04/01/47 | | 08/06/2024 | Goldman Sachs | | 6,195,816 | 7,200,000 | 113,400 | 2.A FE |
| 677347-CH-7 | Ohio Edison Co Senior Unsecured 5.500% 01/15/33 | | 09/27/2024 | ALRe Corporate AAM | | 16,667,523 | 16,000,000 | 176,000 | 1.G FE |
| 678858-BM-2 | Oklahoma Gas and Electric Co Senior Unsecured 5.250% 05/15/41 | | 09/11/2024 | STAR Non-Modco FWH | | 10,460,348 | 10,500,000 | 177,625 | 1.G FE |
| 681919-BB-1 | Omnicom Group Inc / Omnicom Ca Senior Unsecured 2.450% 04/30/30 | | 07/24/2024 | Various | | 1,745,774 | 2,000,000 | 11,433 | 2.A FE |
| 681919-BG-0 | Omnicom Group Inc / Omnicom Ca Senior Unsecured 5.300% 11/01/34 | | 09/13/2024 | JPM SECURITIES LLC | | 6,110,158 | 5,900,000 | 38,219 | 2.A FE |
| 68233J-BB-9 | Oncor Electric Delivery Co LLC Senior Secured 3.750% 04/01/45 | | 09/13/2024 | JPM SECURITIES LLC | | 6,193,800 | 7,400,000 | 127,188 | 1.F FE |
| 68233J-CH-5 | Oncor Electric Delivery Co LLC Secured 4.600% 06/01/52 | | 07/31/2024 | ALRE - DFL Trust AAM | | 1,308,679 | 1,500,000 | 11,500 | 1.F FE |
| 68233J-CS-1 | Oncor Electric Delivery Co LLC Secured 5.650% 11/15/33 | | 08/06/2024 | Goldman Sachs | | 5,743,764 | 5,400,000 | 69,495 | 1.F FE |
| 682680-CE-1 | ONEOK Inc Senior Unsecured 5.050% 11/01/34 | | 09/10/2024 | Goldman Sachs | | 24,919,750 | 25,000,000 | | 2.B FE |
| 682680-CG-6 | ONEOK Inc Senior Unsecured 5.850% 11/01/64 | | 09/10/2024 | JPM SECURITIES LLC | | 3,489,430 | 3,500,000 | | 2.B FE |
| 68268N-AG-8 | ONEOK Partners LP Senior Unsecured 6.125% 02/01/41 | | 09/06/2024 | JPM SECURITIES LLC | | 4,525,062 | 4,300,000 | 27,801 | 2.B FE |
| 68389X-BF-1 | Oracle Corp Senior Unsecured 4.125% 05/15/45 | | 09/13/2024 | JPM SECURITIES LLC | | 12,462,072 | 14,700,000 | 203,809 | 2.B FE |
| 68389X-BG-9 | Oracle Corp Senior Unsecured 4.375% 05/15/55 | | 09/13/2024 | Various | | 24,825,041 | 29,700,000 | 364,693 | 2.B FE |
| 68389X-BH-7 | Oracle Corp Senior Unsecured 3.850% 07/15/36 | | 07/24/2024 | AEL FWH AAM | | 4,269,151 | 5,000,000 | 4,813 | 2.B FE |
| 68389X-CK-9 | Oracle Corp Senior Unsecured 6.900% 11/09/52 | | 09/13/2024 | JPM SECURITIES LLC | | 12,409,543 | 10,300,000 | 250,719 | 2.B FE |
| 68389X-CQ-6 | Oracle Corp Senior Unsecured 5.550% 02/06/53 | | 09/13/2024 | JPM SECURITIES LLC | | 11,287,100 | 11,000,000 | 67,833 | 2.B FE |
| 68389X-CT-0 | Oracle Corp Senior Unsecured 4.700% 09/27/34 | | 09/30/2024 | Various | | 14,984,600 | 15,000,000 | 5,222 | 2.B FE |
| 68389X-CV-5 | Oracle Corp Senior Unsecured 5.500% 09/27/64 | | 09/25/2024 | Various | | 6,468,215 | 6,500,000 | | 2.B Z |
| 68902V-AJ-6 | Otis Worldwide Corp Senior Unsecured 2.293% 04/05/27 | | 09/13/2024 | JPM SECURITIES LLC | | 6,124,416 | 6,400,000 | 65,631 | 2.B FE |
| 68902V-AM-9 | Otis Worldwide Corp Senior Unsecured 3.362% 02/15/50 | | 09/11/2024 | STAR Non-Modco FWH | | 761,775 | 1,000,000 | 2,428 | 2.B FE |
| 69120F-AE-6 | Owl Rock CLO XII LLC CR 2023-12A A2 8.382% 07/20/34 | | 09/13/2024 | ALRE - DFL Trust AAM | | 5,016,335 | 5,000,000 | 61,701 | 1.A FE |
| 69120G-AA-2 | Owl Rock CLO XIII LLC CR 2023-13A A 7.364% 09/20/35 | | 09/09/2024 | Scotia Capital | | 6,868,000 | 6,800,000 | 122,263 | 1.A FE |
| 69121B-AA-2 | Owl Rock CLO VII LLC CR 2022-7A A1 7.382% 07/20/33 | | 09/25/2024 | SMBC Nikko Securities America | | 900,180 | 900,000 | 12,251 | 1.A FE |
| 69121C-AA-0 | Owl Rock CLO VIII LLC CR 2022-8A AT 7.628% 11/20/34 | | 09/25/2024 | ALRe Corporate AAM | | 30,022,890 | 30,000,000 | 228,852 | 1.A FE |
| 69121C-AD-4 | Owl Rock CLO VIII LLC CR 2022-8A C 10.028% 11/20/34 | | 08/28/2024 | ALRe Corporate AAM | | 12,556,207 | 12,519,550 | 28,449 | 1.F FE |
| 69121K-AD-6 | Blue Owl Capital Corp Senior Unsecured 4.250% 01/15/26 | | 07/18/2024 | AARE Surplus AAM | | 7,927,957 | 8,100,000 | 2,869 | 2.C FE |
| 69121K-AH-7 | Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29 | | 07/10/2024 | ALRE - DFL Trust AAM | | 24,760,008 | 25,000,000 | 694,167 | 2.C FE |
| 69121R-AB-5 | Owl Rock CLO XVII LLC CR 2024-17A A2 7.151% 07/15/36 | | 07/01/2024 | NATIXIS SA | | 9,000,000 | 9,000,000 | | 1.A FE |
| 69121U-AF-9 | Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 5.344% 10/25/37 | | 07/31/2024 | Apollo Internal | | 452,305 | 969,113 | 1,257 | 1.A FM |
| 69291W-AA-0 | PFP 2024-11 Ltd PFP 2024-11 A 6.915% 09/17/39 | | 07/26/2024 | Wells Fargo | | 104,737,500 | 105,000,000 | | 1.A FE |
| 69291W-AC-6 | PFP 2024-11 Ltd PFP 2024-11 AS 7.272% 09/17/39 | | 07/26/2024 | Wells Fargo | | 44,887,500 | 45,000,000 | | 1.A FE |
| 69291W-AE-2 | PFP 2024-11 Ltd PFP 2024-11 B 7.573% 09/17/39 | | 07/26/2024 | Wells Fargo | | 25,935,000 | 26,000,000 | | 1.D FE |
| 69291W-AG-7 | PFP 2024-11 Ltd PFP 2024-11 C 8.072% 09/17/39 | | 07/26/2024 | Wells Fargo | | 23,940,000 | 24,000,000 | | 1.G FE |
| 693475-AZ-8 | PNC Financial Services Group I Senior Unsecured 2.550% 01/22/30 | | 07/31/2024 | ALRE - DFL Trust AAM | | 3,118,725 | 3,500,000 | 2,231 | 1.G FE |
| 693475-BU-8 | PNC Financial Services Group I Senior Unsecured 6.875% 10/20/34 | | 08/06/2024 | Goldman Sachs | | 12,431,223 | 11,100,000 | 226,818 | 1.G FE |
| 69351U-AH-6 | PPL Electric Utilities Corp Secured 6.450% 08/15/37 | | 09/11/2024 | STAR Non-Modco FWH | | 6,836,245 | 6,000,000 | 27,950 | 1.E FE |
| 69362G-AA-9 | PRET 2021-NPL6 LLC PRET 2021-NPL6 A1 2.487% 07/25/51 | | 07/31/2024 | Apollo Internal | | 108,552 | 110,126 | 53 | 6. * |
| 69381F-AD-2 | PRPM 2024-NQM3 PRPM 2024-NQM3 M1A 5.682% 08/25/69 | | 09/19/2024 | BARCLAYS CAPITAL INC. | | 7,238,914 | 7,239,000 | 27,421 | 2.A FE |
| 694308-JM-0 | Pacific Gas and Electric Co Secured 4.550% 07/01/30 | | 07/09/2024 | MIZUHO | | 4,770,850 | 5,000,000 | 5,688 | 2.B FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 694308-KH-9 | Pacific Gas and Electric Co Secured 6.750% 01/15/53 | | 09/06/2024 | JPM SECURITIES LLC | | 7,975,240 | 7,000,000 | 70,875 | 2.B FE |
| 694308-KT-3 | Pacific Gas and Electric Co Secured 5.900% 10/01/54 | | 09/03/2024 | Barclays | | 11,942,280 | 12,000,000 | | 2.B FE |
| 6944PL-2E-8 | Pacific Life Global Funding II Secured 1.375% 04/14/26 | | 07/18/2024 | AARE Surplus AAM | | 6,212,489 | 6,600,000 | 23,696 | 1.D FE |
| 695114-CG-1 | PacifiCorp Secured 6.250% 10/15/37 | | 09/06/2024 | JPM SECURITIES LLC | | 4,732,537 | 4,300,000 | 107,500 | 1.F FE |
| 695114-CZ-9 | PacifiCorp Secured 5.350% 12/01/53 | | 09/13/2024 | Various | | 24,878,000 | 25,900,000 | 289,509 | 1.F FE |
| 695114-DA-3 | PacifiCorp Secured 5.500% 05/15/54 | | 08/06/2024 | Goldman Sachs | | 12,448,256 | 12,800,000 | 160,356 | 1.F FE |
| 695114-DD-7 | PacifiCorp Secured 5.450% 02/15/34 | | 07/17/2024 | Goldman Sachs | | 12,480,848 | 12,400,000 | 362,304 | 1.F FE |
| 695114-DE-5 | PacifiCorp Secured 5.800% 01/15/55 | | 09/13/2024 | Various | | 24,895,639 | 24,100,000 | 159,564 | 1.F FE |
| 718172-BL-2 | Philip Morris International In Senior Unsecured 4.250% 11/10/44 | | 07/02/2024 | AARE II Surplus ISG | | 1,605,950 | 2,000,000 | 12,278 | 1.F FE |
| 718172-CE-7 | Philip Morris International In Senior Unsecured 3.125% 03/02/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 951,565 | 1,000,000 | 13,628 | 1.F FE |
| 718547-AF-9 | Phillips 66 Co Senior Unsecured 3.550% 10/01/26 | | 07/02/2024 | AARE II Surplus ISG | | 2,894,506 | 3,000,000 | 26,921 | 2.A FE |
| 731572-AB-9 | Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30 | | 08/09/2024 | AADE BLIC Modco AAM | | 913,338 | 1,000,000 | 4,425 | 1.G FE |
| 74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 07/01/2024 | Interest Capitalization | | (105,042) | (105,042) | | 1.A FM |
| 74256L-AU-3 | Principal Life Global Funding Senior Secured 3.000% 04/18/26 | | 07/18/2024 | AARE Surplus AAM | | 6,277,694 | 6,500,000 | 48,750 | 1.E FE |
| 74256L-EX-3 | Principal Life Global Funding Senior Secured 5.000% 01/16/27 | | 09/23/2024 | Barclays | | 6,221,939 | 6,100,000 | 57,611 | 1.E FE |
| 74340X-CK-5 | Prologis LP Senior Unsecured 5.250% 03/15/54 | | 08/06/2024 | Goldman Sachs | | 6,158,832 | 6,200,000 | 173,600 | 1.G FE |
| 744448-CG-4 | Public Service Co of Colorado Secured 3.600% 09/15/42 | | 09/06/2024 | JPM SECURITIES LLC | | 3,507,295 | 4,300,000 | 74,820 | 1.F FE |
| 744448-CS-8 | Public Service Co of Colorado Secured 3.200% 03/01/50 | | 09/13/2024 | Various | | 15,459,728 | 21,600,000 | 136,418 | 1.E FE |
| 744448-CV-1 | Public Service Co of Colorado Secured 1.875% 06/15/31 | | 09/30/2024 | Bank of America | | 15,023,712 | 17,600,000 | 97,167 | 1.E FE |
| 744448-CY-5 | Public Service Co of Colorado Secured 5.250% 04/01/53 | | 09/13/2024 | Various | | 16,609,632 | 16,800,000 | 363,460 | 1.E FE |
| 744448-DA-6 | Public Service Co of Colorado Secured 5.750% 05/15/54 | | 07/31/2024 | AARE II Surplus ISG | | 5,045,538 | 5,000,000 | 93,438 | 1.E FE |
| 74456Q-BR-6 | Public Service Electric and Ga Secured 2.250% 09/15/26 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,527,696 | 1,600,000 | 14,400 | 1.F FE |
| 74456Q-CS-3 | Public Service Electric and Ga Secured 4.850% 08/01/34 | | 09/30/2024 | Bank of America | | 14,447,565 | 14,100,000 | 106,377 | 1.F Z |
| 74762E-AL-6 | Quanta Services Inc Senior Unsecured 5.250% 08/09/34 | | 09/13/2024 | JPM SECURITIES LLC | | 4,507,756 | 4,400,000 | 23,742 | 2.C FE |
| 74923J-AB-3 | RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 5.489% 03/25/37 | | 07/31/2024 | Apollo Internal | | 403,367 | 540,710 | 629 | 1.A FM |
| 74924S-AF-3 | RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 5.374% 01/25/37 | | 08/26/2024 | Interest Capitalization | | 33,070 | 33,070 | | 6. FM |
| 74938K-AD-9 | ROCT Mortgage Trust 2024-CES5 ROCT 2024-CES5 A3 6.440% 08/25/44 | | 07/17/2024 | Citigroup | | 10,899,695 | 10,900,000 | 42,898 | 1.F FE |
| 74938K-AE-7 | ROCT Mortgage Trust 2024-CES5 ROCT 2024-CES5 M1 6.590% 08/25/44 | | 07/17/2024 | Citigroup | | 9,599,984 | 9,600,000 | 38,661 | 2.B FE |
| 74938Q-AA-2 | ROCT Mortgage Trust 2024-INV1 ROCT 2024-INV1 A1 6.500% 06/25/54 | | 09/12/2024 | BOFA SECURITIES, INC. | | 24,993,073 | 24,518,036 | 53,122 | 1.A FE |
| 749410-AC-0 | ROCT Mortgage Trust 2024-CES6 ROCT 2024-CES6 A2 5.592% 09/25/44 | | 08/14/2024 | BOFA SECURITIES, INC. | | 2,129,951 | 2,130,000 | 6,948 | 1.C FE |
| 749410-AE-6 | ROCT Mortgage Trust 2024-CES6 ROCT 2024-CES6 M1 6.141% 09/25/44 | | 08/14/2024 | BOFA SECURITIES, INC. | | 1,499,999 | 1,500,000 | 5,373 | 2.B FE |
| 749414-AD-0 | ROCT Mortgage Trust 2024-CES7 ROCT 2024-CES7 A2 5.371% 10/25/44 | | 09/20/2024 | Citigroup | | 12,331,861 | 12,332,000 | 45,997 | 1.B FE |
| 749414-AE-8 | ROCT Mortgage Trust 2024-CES7 ROCT 2024-CES7 A3 0.000% 10/25/44 | | 09/20/2024 | Citigroup | | 11,999,767 | 12,000,000 | 48,083 | 1.E FE |
| 749414-AJ-7 | ROCT Mortgage Trust 2024-CES7 ROCT 2024-CES7 M1 5.920% 10/25/44 | | 09/20/2024 | Citigroup | | 10,999,949 | 11,000,000 | 45,222 | 2.A FE |
| 75114P-AD-1 | RALI Series 2006-QO9 Trust RALI 2006-QO9 1A3B 5.569% 12/25/46 | | 08/26/2024 | Interest Capitalization | | 52,425 | 52,425 | | 1.A FM |
| 75116C-AM-8 | RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 5.369% 04/25/37 | | 07/31/2024 | Apollo Internal | | 401,263 | 549,122 | 626 | 1.A FM |
| 753917-AU-7 | RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54 | | 08/07/2024 | Various | | 10,312,144 | 10,377,000 | 74,368 | 1.B FE |
| 75406V-AF-0 | RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 5.269% 07/25/36 | | 07/31/2024 | Apollo Internal | | 1,395,482 | 1,696,689 | 2,173 | 4.C FM |
| 75513E-CJ-8 | RTX Corp Senior Unsecured 4.800% 12/15/43 | | 07/02/2024 | AARE II Surplus ISG | | 3,082,493 | 3,500,000 | 7,933 | 2.A FE |
| 75524M-BL-3 | RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36 | | 07/31/2024 | Apollo Internal | | 288,003 | 371,400 | 52 | 1.A FM |
| 759351-AS-8 | Reinsurance Group of America I Senior Unsecured 5.750% 09/15/34 | | 09/13/2024 | JPM SECURITIES LLC | | 15,081,541 | 14,300,000 | 81,267 | 2.A FE |
| 760985-D7-3 | RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 5.619% 11/25/33 | | 08/02/2024 | AADE - FABN | | 1,153,972 | 1,160,419 | 1,577 | 1.A FM |
| 761118-AC-2 | RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.500% 06/25/35 | | 07/31/2024 | Apollo Internal | | 269,883 | 346,109 | 370 | 1.A FM |
| 761118-DX-3 | RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 6.000% 08/25/35 | | 07/31/2024 | Apollo Internal | | 783,276 | 948,811 | 1,107 | 1.A FM |
| 761118-QM-3 | RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 6.123% 01/25/46 | | 08/09/2024 | AADE - FABN | | 3,707,107 | 4,738,638 | 6,489 | 1.A FM |
| 761118-WP-9 | RALI Series 2006-QO3 Trust RALI 2006-QO3 A1 5.389% 04/25/46 | | 09/25/2024 | Interest Capitalization | | 403 | 403 | | 1.A FM |
| 761118-WQ-7 | RALI Series 2006-QO3 Trust RALI 2006-QO3 A2 5.489% 04/25/46 | | 09/25/2024 | Interest Capitalization | | 206 | 206 | | 1.A FM |
| 761118-WR-5 | RALI Series 2006-QO3 Trust RALI 2006-QO3 A3 5.629% 04/25/46 | | 09/25/2024 | Interest Capitalization | | 641 | 641 | | 1.A FM |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 761118-XD-5 | RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 5.500% 03/25/36 | | 07/31/2024 | Apollo Internal | | 270,996 | 329,674 | 353 | 1.A FM |
| 761118-XL-7 | RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 5.369% 03/25/36 | | 07/31/2024 | Apollo Internal | | 249,108 | 306,806 | 350 | 1.A FM |
| 761128-BM-8 | Residential Asset Securitizati RAST 2007-A8 2A6 6.250% 08/25/37 | | 09/02/2024 | Interest Capitalization | | 8,654 | 8,654 | | 1.A FM |
| 76112B-3G-3 | RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.794% 09/25/45 | | 07/31/2024 | Apollo Internal | | 721,474 | 1,169,965 | 1,635 | 1.A FM |
| 76112B-3G-3 | RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.794% 09/25/45 | | 09/25/2024 | Interest Capitalization | | 70 | 70 | | 1.A FM |
| 76112B-YB-0 | GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.840% 09/19/35 | | 08/08/2024 | AADE - FABN | | 460,291 | 629,457 | 592 | 1.A FM |
| 76112H-AC-1 | Residential Asset Securitizati RAST 2006-A9CB A3 2.161% 09/25/36 | | 07/24/2024 | AEL FWH AAM | | 2,861,173 | | 26,938 | 6. FE |
| 76114T-AA-7 | Residential Asset Securitizati RAST 2007-R1 A1 5.750% 04/25/37 | | 09/01/2024 | Interest Capitalization | | 2 | 2 | | 1.A FM |
| 76114T-AB-5 | Residential Asset Securitizati RAST 2007-R1 A2 6.250% 04/25/37 | | 09/01/2024 | Interest Capitalization | | 2 | 2 | | 1.A FM |
| 76134K-AJ-3 | Retained Vantage Data Centers VDCR 2024-1A B 5.775% 09/15/49 | | 09/10/2024 | Guggenheim Capital | | 15,890,000 | 15,890,000 | | 2.C FE |
| 76209P-AA-1 | RGA Global Funding Senior Secured 2.000% 11/30/26 | | 08/06/2024 | Goldman Sachs | | 6,201,030 | 6,600,000 | 24,567 | 1.E FE |
| 76209P-AD-5 | RGA Global Funding Secured 5.500% 01/11/31 | | 08/06/2024 | Goldman Sachs | | 10,304,800 | 10,000,000 | 39,722 | 1.E FE |
| 771196-BV-3 | Roche Holdings Inc Senior Unsecured 2.314% 03/10/27 | | 09/13/2024 | JPM SECURITIES LLC | | 12,354,176 | 12,800,000 | 4,937 | 1.C FE |
| 773903-AH-2 | Rockwell Automation Inc Senior Unsecured 3.500% 03/01/29 | | 08/09/2024 | AADE BLIC Modco AAM | | 963,642 | 1,000,000 | 15,361 | 1.G FE |
| 778296-AG-8 | Ross Stores Inc Senior Unsecured 1.875% 04/15/31 | | 09/13/2024 | JPM SECURITIES LLC | | 6,178,752 | 7,200,000 | 56,625 | 2.A FE |
| 78396*-AT-5 | SCF Funding LLC SCF Funding LLC 6.500% 08/27/29 | | 08/01/2024 | Direct | | 75,000,000 | 75,000,000 | | 2.B FE |
| 78396*-AU-2 | SCF Funding LLC SCF Funding LLC 6.560% 08/27/30 | | 08/01/2024 | Direct | | 20,000,000 | 20,000,000 | | 2.B FE |
| 78436V-AA-9 | SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54 | | 08/21/2024 | J.P. Morgan Sec | | 4,999,904 | 5,000,000 | 23,197 | 1.A Z |
| 78436V-AB-7 | SAIF Securitization Trust 2024 SAIF 2024-CES1 A 6.083% 07/25/54 | | 08/21/2024 | J.P. Morgan Sec | | 7,499,784 | 7,500,000 | 35,484 | 1.C Z |
| 78436V-AC-5 | SAIF Securitization Trust 2024 SAIF 2024-CES1 A 6.332% 07/25/54 | | 08/21/2024 | J.P. Morgan Sec | | 4,999,855 | 5,000,000 | 24,624 | 1.F Z |
| 79466L-AJ-3 | Salesforce Inc Senior Unsecured 1.950% 07/15/31 | | 07/31/2024 | ALRE - DFL Trust AAM | | 6,275,392 | 7,500,000 | 6,500 | 1.E FE |
| 79588T-AF-7 | Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34 | | 09/30/2024 | Various | | 31,096,900 | 29,000,000 | 950,469 | 2.A FE |
| 806851-AK-7 | Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28 | | 08/09/2024 | Various | | 20,370,236 | 21,243,000 | 128,584 | 1.G FE |
| 816851-BG-3 | Sempra Senior Unsecured 3.400% 02/01/28 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 1,877,192 | 2,000,000 | 28,522 | 2.B FE |
| 816851-BT-5 | Sempra Junior Subordinated 0.000% 10/01/54 | | 09/04/2024 | Barclays | | 20,000,000 | 20,000,000 | | 2.C FE |
| 82618*-AA-0 | Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27 | | 09/19/2024 | Siebert Williams Shank & Co | | 20,000,000 | 20,000,000 | | 4.B Z |
| 828807-CZ-8 | Simon Property Group LP Senior Unsecured 4.250% 11/30/46 | | 08/06/2024 | Goldman Sachs | | 6,197,335 | 7,300,000 | 57,741 | 1.G FE |
| 828807-DV-6 | Simon Property Group LP Senior Unsecured 5.850% 03/08/53 | | 09/13/2024 | JPM SECURITIES LLC | | 6,144,942 | 5,700,000 | 7,410 | 1.G FE |
| 828807-DW-4 | Simon Property Group LP Senior Unsecured 6.250% 01/15/34 | | 09/30/2024 | Bank of America | | 12,411,392 | 11,200,000 | 147,778 | 1.G FE |
| 828807-DX-2 | Simon Property Group LP Senior Unsecured 6.650% 01/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 6,083,637 | 5,100,000 | 57,467 | 1.G FE |
| 828807-DY-0 | Simon Property Group LP Senior Unsecured 4.750% 09/26/34 | | 09/23/2024 | PNC | | 9,930,900 | 10,000,000 | | 1.G FE |
| 829932-AA-0 | Sixth Street Lending Partners Senior Unsecured 6.500% 03/11/29 | | 09/06/2024 | JPM SECURITIES LLC | | 10,318,000 | 10,000,000 | 321,389 | 2.C FE |
| 829932-AC-6 | Sixth Street Lending Partners Senior Unsecured 5.750% 01/15/30 | | 09/09/2024 | Bank of America | | 80,372,005 | 80,500,000 | | 2.C FE |
| 83613G-AA-7 | Soundview Home Loan Trust 2008 SVHE 2008-1 A1 6.469% 02/25/38 | | 07/31/2024 | Apollo Internal | | 129,617 | 150,343 | 233 | 1.A FM |
| 842400-FH-1 | Southern California Edison Co Secured 5.950% 02/01/38 | | 09/06/2024 | JPM SECURITIES LLC | | 4,695,084 | 4,300,000 | 27,006 | 1.G FE |
| 842400-FP-3 | Southern California Edison Co Secured 5.500% 03/15/40 | | 09/06/2024 | JPM SECURITIES LLC | | 4,499,778 | 4,300,000 | 114,308 | 1.G FE |
| 842400-FQ-1 | Southern California Edison Co Secured 4.500% 09/01/40 | | 09/06/2024 | JPM SECURITIES LLC | | 4,007,858 | 4,300,000 | 4,300 | 1.G FE |
| 842400-FZ-1 | Southern California Edison Co Secured 4.650% 10/01/43 | | 09/06/2024 | JPM SECURITIES LLC | | 4,014,996 | 4,300,000 | 87,756 | 1.G FE |
| 842400-HS-5 | Southern California Edison Co Secured 5.850% 11/01/27 | | 08/06/2024 | Goldman Sachs | | 6,136,708 | 5,900,000 | 92,040 | 1.G FE |
| 842587-CW-5 | Southern Co/The Senior Unsecured 4.250% 07/01/36 | | 07/24/2024 | AEL Modco AAM | | 898,230 | 1,000,000 | 2,715 | 2.A FE |
| 842587-DT-1 | Southern Co/The Senior Unsecured 5.700% 03/15/34 | | 08/06/2024 | Goldman Sachs | | 13,674,830 | 13,000,000 | 292,283 | 2.A FE |
| 8426EP-AB-4 | Southern Co Gas Capital Corp Senior Unsecured 3.950% 10/01/46 | | 08/06/2024 | Goldman Sachs | | 6,140,827 | 7,700,000 | 106,453 | 2.A FE |
| 843646-AH-3 | Southern Power Co Senior Unsecured 5.150% 09/15/41 | | 09/06/2024 | Various | | 10,494,828 | 10,700,000 | 237,043 | 2.A FE |
| 845743-BU-6 | Southwestern Public Service Co Secured 3.150% 05/01/50 | | 09/13/2024 | JPM SECURITIES LLC | | 6,193,088 | 8,800,000 | 103,950 | 1.G FE |
| 845743-BX-0 | Southwestern Public Service Co Secured 6.000% 06/01/54 | | 08/06/2024 | Goldman Sachs | | 6,171,046 | 5,900,000 | 59,983 | 1.G FE |
| 84751P-BZ-1 | Specialty Underwriting & Resid SURF 2004-BC1 M1 5.734% 02/25/35 | | 07/31/2024 | Apollo Internal | | 127,850 | 128,430 | 178 | 1.A FM |
| 84756N-AG-4 | Spectra Energy Partners LP Senior Unsecured 4.500% 03/15/45 | | 09/06/2024 | JPM SECURITIES LLC | | 3,787,526 | 4,300,000 | 93,525 | 2.B FE |
| 85573A-AC-9 | Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50 | | 07/09/2024 | J.P. Morgan Sec | | 2,490,980 | 2,658,463 | 1,703 | 1.C Z |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 857477-BZ-5 | State Street Corp Senior Unsecured 4.857% 01/26/26 | | 08/09/2024 | AADE BLIC Modco AAM | | 2,496,321 | 2,500,000 | 4,385 | 1.E FE |
| 858119-BK-5 | Steel Dynamics Inc Senior Unsecured 3.450% 04/15/30 | | 07/03/2024 | Morgan Stanley | | 3,190,950 | 3,500,000 | 26,833 | 2.B FE |
| 858119-BM-1 | Steel Dynamics Inc Senior Unsecured 3.250% 01/15/31 | | 09/30/2024 | Bank of America | | 4,261,118 | 4,600,000 | 31,561 | 2.B FE |
| 858119-BQ-2 | Steel Dynamics Inc Senior Unsecured 5.375% 08/15/34 | | 09/13/2024 | JPM SECURITIES LLC | | 6,097,827 | 5,900,000 | 64,306 | 2.B FE |
| 86172*-AB-7 | Stone Point Credit Corp SR NTS 6.700% 09/15/29 | | 08/23/2024 | Direct | | 82,500,000 | 82,500,000 | | 2.B FE |
| 863579-LB-2 | Structured Adjustable Rate Mor SARM 2005-1 3A 4.927% 02/25/35 | | 08/02/2024 | AADE - FABN | | 912,835 | 927,633 | 127 | 1.A FM |
| 86359B-RR-4 | Structured Asset Securities Co SASC 2004-9XS M3 4.119% 05/25/34 | | 07/31/2024 | Apollo Internal | | 135,831 | 159,385 | 25 | 1.A FM |
| 86359D-CU-9 | Structured Asset Securities Co SASC 2005-NC2 M8 6.769% 05/25/35 | | 07/31/2024 | Apollo Internal | | 207,639 | 265,567 | 429 | 1.A FM |
| 86359D-UQ-8 | Lehman XS Trust Series 2005-5N LXS 2005-5N 2A2 5.399% 11/25/35 | | 07/31/2024 | Apollo Internal | | 227,874 | 928,450 | 1,216 | 1.A FM |
| 86359L-SN-0 | Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.589% 02/25/36 | | 07/31/2024 | Apollo Internal | | 266,744 | 261,268 | 353 | 3.B FM |
| 86359L-TH-2 | Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.589% 02/25/36 | | 07/31/2024 | Apollo Internal | | 262,894 | 369,391 | 499 | 3.A FM |
| 86360J-AP-6 | Structured Asset Mortgage Inve SAMI 2006-AR5 4A2 5.509% 05/25/46 | | 07/31/2024 | Apollo Internal | | 97,622 | 267,656 | 357 | 1.A FM |
| 86361H-AH-7 | Structured Asset Mortgage Inve SAMI 2006-AR7 A5 5.429% 08/25/36 | | 07/31/2024 | Apollo Internal | | 474,723 | 572,430 | 754 | 1.A FM |
| 86765B-AP-4 | Energy Transfer LP Senior Unsecured 5.300% 04/01/44 | | 09/06/2024 | JPM SECURITIES LLC | | 4,118,626 | 4,300,000 | 100,023 | 2.B FE |
| 86765B-AQ-2 | Energy Transfer LP Senior Unsecured 5.350% 05/15/45 | | 07/17/2024 | Goldman Sachs | | 6,252,804 | 6,800,000 | 63,665 | 2.B FE |
| 86765B-AV-1 | Energy Transfer LP Senior Unsecured 5.400% 10/01/47 | | 07/22/2024 | AARE Surplus AAM | | 12,404,876 | 13,600,000 | 226,440 | 2.B FE |
| 871044-AE-3 | Switch ABS Issuer LLC SWTCH 2024-2A A2 5.436% 06/25/54 | | 08/28/2024 | ALRe Corporate AAM | | 12,913,313 | 13,000,000 | 5,889 | 1.G FE |
| 872540-AQ-2 | TJX Cos Inc/The Senior Unsecured 2.250% 09/15/26 | | 07/31/2024 | ALRE - DFL Trust AAM | | 951,142 | 1,000,000 | 8,500 | 1.F FE |
| 87264A-AX-3 | T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40 | | 09/12/2024 | STAR Non-Modco FWH | | 921,617 | 1,000,000 | 17,865 | 2.B FE |
| 87264A-BD-6 | T-Mobile USA Inc Senior Unsecured 3.750% 04/15/27 | | 09/13/2024 | JPM SECURITIES LLC | | 10,990,998 | 11,100,000 | 174,594 | 2.B FE |
| 87264A-BF-1 | T-Mobile USA Inc Senior Unsecured 3.875% 04/15/30 | | 07/24/2024 | AEL FWH AAM | | 945,646 | 1,000,000 | 10,656 | 2.B FE |
| 87264A-CX-1 | T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62 | | 09/13/2024 | JPM SECURITIES LLC | | 6,152,872 | 5,800,000 | 934 | 2.B FE |
| 87612E-BA-3 | Target Corp Senior Unsecured 4.000% 07/01/42 | | 09/11/2024 | STAR Non-Modco FWH | | 1,822,443 | 2,000,000 | 15,556 | 1.F FE |
| 881561-M4-3 | Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M2 5.704% 01/25/37 | | 07/31/2024 | Apollo Internal | | 1,680,258 | 1,854,080 | 2,554 | 1.A FM |
| 88156U-AV-2 | Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.357% 08/25/37 | | 07/31/2024 | Apollo Internal | | 219,634 | 2,347,386 | 23 | 1.A FM |
| 882508-BC-7 | Texas Instruments Inc Senior Unsecured 2.900% 11/03/27 | | 09/23/2024 | Barclays | | 6,225,536 | 6,400,000 | 72,693 | 1.E FE |
| 882508-BL-7 | Texas Instruments Inc Senior Unsecured 1.900% 09/15/31 | | 07/31/2024 | ALRE - DFL Trust AAM | | 1,264,573 | 1,500,000 | 10,767 | 1.E FE |
| 883556-CV-2 | Thermo Fisher Scientific Inc Senior Unsecured 4.953% 08/10/26 | | 07/10/2024 | ALRE - DFL Trust AAM | | 4,004,046 | 4,000,000 | 82,550 | 1.G FE |
| 883556-CZ-3 | Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26 | | 08/09/2024 | AADE BLIC Modco AAM | | 2,632,779 | 2,600,000 | 23,111 | 1.G FE |
| 89175T-AD-0 | Towd Point Mortgage Trust 2018 TPMT 2018-4 M2 3.000% 06/25/58 | | 08/08/2024 | AADE - FABN | | 763,053 | 1,000,000 | 583 | 1.A |
| 89176V-AD-4 | Towd Point Mortgage Trust 2018 TPMT 2018-5 M2 3.250% 07/25/58 | | 08/08/2024 | AADE - FABN | | 800,119 | 1,000,000 | 632 | 1.C |
| 89180L-AE-8 | Towd Point Mortgage Trust 2021 TPMT 2021-SJ2 M2 3.000% 12/25/61 | | 09/04/2024 | WELLS FARGO SECURITIES | | 7,317,644 | 8,369,000 | 6,277 | 2.B FE |
| 89182Q-AC-9 | Towd Point Mortgage Trust 2024 TPMT 2024-CES4 M1 5.573% 09/25/64 | | 09/12/2024 | J.P. Morgan Sec | | 6,999,982 | 7,000,000 | 28,175 | 1.G FE |
| 909318-AA-5 | United Airlines 2018-1 Class A Secured 3.500% 09/01/31 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 10,129,698 | 11,021,487 | 129,656 | 1.E FE |
| 90931C-AA-6 | United Airlines 2019-1 Class A Secured 4.150% 02/25/33 | | 08/08/2024 | AADE - FABN | | 1,327,711 | 1,407,667 | 26,450 | 1.E FE |
| 90931G-AA-7 | United Airlines 2020-1 Class A Secured 5.875% 10/15/27 | | 08/09/2024 | Various | | 17,306,665 | 17,100,158 | 65,252 | 1.E FE |
| 90932L-AJ-6 | United Airlines 2023-1 Class A Secured 5.800% 01/15/36 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 1,485,520 | 1,466,486 | 3,780 | 1.F FE |
| 913017-BS-7 | RTX Corp Senior Unsecured 5.700% 04/15/40 | | 09/11/2024 | Various | | 17,690,940 | 16,500,000 | 370,500 | 2.A FE |
| 913017-CW-7 | RTX Corp Senior Unsecured 4.450% 11/16/38 | | 07/24/2024 | AEL Modco AAM | | 2,700,945 | 3,000,000 | 25,217 | 2.A FE |
| 91324P-DK-5 | UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28 | | 08/09/2024 | AADE BLIC Modco AAM | | 1,568,068 | 1,600,000 | 9,240 | 1.F FE |
| 91324P-ET-5 | UnitedHealth Group Inc Senior Unsecured 6.050% 02/15/63 | | 09/13/2024 | JPM SECURITIES LLC | | 12,446,710 | 10,900,000 | 56,786 | 1.F FE |
| 91913Y-BB-5 | Valero Energy Corp Senior Unsecured 2.150% 09/15/27 | | 07/02/2024 | AARE II Surplus ISG | | 12,720,933 | 14,000,000 | 89,464 | 2.B FE |
| 92277G-AW-7 | Ventas Realty LP Senior Unsecured 2.500% 09/01/31 | | 09/13/2024 | JPM SECURITIES LLC | | 6,197,803 | 7,100,000 | 7,396 | 2.A FE |
| 92277G-AX-5 | Ventas Realty LP Senior Unsecured 5.625% 07/01/34 | | 09/13/2024 | JPM SECURITIES LLC | | 6,114,882 | 5,800,000 | 111,469 | 2.A FE |
| 92343V-CQ-5 | Verizon Communications Inc Senior Unsecured 4.400% 11/01/34 | | 09/11/2024 | STAR Non-Modco FWH | | 2,930,749 | 3,000,000 | 47,667 | 2.A FE |
| 924925-AF-7 | Verus Securitization Trust 202 VERUS 2024-7 M1 5.599% 09/25/69 | | 09/11/2024 | Morgan Stanley | | 15,075,828 | 15,076,000 | 39,861 | 2.C Z |
| 92564R-AB-1 | VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29 | | 07/02/2024 | ALRe Corporate AAM | | 1,889,396 | 2,000,000 | 7,965 | 2.C FE |
| 92778*-AA-5 | VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49 | | 09/16/2024 | Interest Capitalization | | 24,301 | 24,301 | | 1.A |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 927804-FA-7 | Virginia Electric and Power Co Senior Unsecured 6.000% 01/15/36 | | 09/11/2024 | STAR Non-Modco FWH | | 3,306,727 | 3,000,000 | 28,000 | 2.A FE |
| 92826C-AD-4 | Visa Inc Senior Unsecured 3.150% 12/14/25 | | 08/09/2024 | AADE BLIC Modco AAM | | 4,910,125 | 5,000,000 | 24,063 | 1.D FE |
| 928563-AC-9 | VMware LLC Senior Unsecured 3.900% 08/21/27 | | 09/13/2024 | JPM SECURITIES LLC | | 12,395,625 | 12,500,000 | 33,854 | 2.B FE |
| 928563-AE-5 | VMware LLC Senior Unsecured 4.650% 05/15/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 2,766,358 | 2,800,000 | 19,892 | 2.B FE |
| 928563-AL-9 | VMware LLC Senior Unsecured 2.200% 08/15/31 | | 07/02/2024 | AARE II Surplus ISG | | 1,942,839 | 2,400,000 | 20,093 | 2.B FE |
| 928668-BN-1 | Volkswagen Group of America Fi GTD NTS 1.625% 11/24/27 | | 08/06/2024 | Goldman Sachs | | 6,187,660 | 6,800,000 | 22,407 | 1.G FE |
| 929103-AA-7 | Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 34.672% 08/20/45 | | 07/31/2024 | Apollo Internal | | 427,222 | | 1,191 | 4.B FM |
| 92911F-AA-9 | Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 20.141% 02/25/38 | | 07/31/2024 | Apollo Internal | | 279,203 | 377,239 | 468 | 1.A Z |
| 92928Q-AE-8 | WEA Finance LLC Senior Unsecured 4.125% 09/20/28 | | 07/24/2024 | AEL FWH AAM | | 1,888,247 | 2,000,000 | 28,417 | 2.B FE |
| 931142-FC-2 | Walmart Inc Senior Unsecured 4.000% 04/15/30 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 1,969,260 | 2,000,000 | 23,556 | 1.C FE |
| 93363C-AB-5 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 6.142% 07/25/46 | | 08/08/2024 | AADE - FABN | | 597,362 | 640,305 | 766 | 1.A FM |
| 93364E-AE-4 | WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 5.259% 05/25/37 | | 07/31/2024 | Apollo Internal | | 151,353 | 167,505 | 214 | 1.A FM |
| 93934F-HC-9 | Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 5.489% 12/25/35 | | 08/08/2024 | AADE - FABN | | 474,774 | 547,605 | 1,274 | 1.A FM |
| 94108F-AA-8 | WAT 2021-A WAT 2021-A A 7.411% 02/18/31 | | 09/30/2024 | Various | | 20,882,885 | 20,882,885 | | 1.C PL |
| 94108F-AB-6 | WAT 2021-A WAT 2021-A B 8.261% 02/18/31 | | 09/30/2024 | Various | | 2,548,572 | 2,548,572 | | 1.F PL |
| 94108F-AC-4 | WAT 2021-A WAT 2021-A C 9.961% 02/18/31 | | 09/30/2024 | Various | | 4,923,498 | 4,923,498 | | 2.C PL |
| 94974B-GK-0 | Wells Fargo & Co Senior Unsecured 3.900% 05/01/45 | | 07/31/2024 | ALRE - DFL Trust AAM | | 12,181,095 | 15,000,000 | 146,250 | 2.A FE |
| 949850-AB-0 | Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.425% 03/25/38 | | 07/31/2024 | Apollo Internal | | 114,571 | 123,925 | 19 | 6. FM |
| 94988J-6B-8 | Wells Fargo Bank NA Senior Unsecured 5.550% 08/01/25 | | 07/02/2024 | AAIA Modco FHLB - AAM | | 10,014,951 | 10,000,000 | 232,792 | 1.D FE |
| 94990F-AK-7 | Wells Fargo Commercial Mortgag WFCM 2024-C63 C 6.116% 08/15/57 | | 08/16/2024 | Wells Fargo | | 1,799,969 | 1,800,000 | 8,562 | 1.G FE |
| 95000U-2H-5 | Wells Fargo & Co Senior Unsecured 2.406% 10/30/25 | | 07/18/2024 | AARE Surplus AAM | | 990,676 | 1,000,000 | 5,213 | 2.A FE |
| 95000U-3E-1 | Wells Fargo & Co Senior Unsecured 5.574% 07/25/29 | | 07/10/2024 | ALRE - DFL Trust AAM | | 4,058,568 | 4,000,000 | 102,190 | 1.E FE |
| 95000U-3F-8 | Wells Fargo & Co Senior Unsecured 5.557% 07/25/34 | | 07/31/2024 | Various | | 17,880,792 | 17,600,000 | 16,301 | 1.E FE |
| 95000U-3H-4 | Wells Fargo & Co Senior Unsecured 6.491% 10/23/34 | | 07/31/2024 | ALRE - DFL Trust AAM | | 12,556,716 | 11,600,000 | 204,971 | 1.E FE |
| 95000U-3K-7 | Wells Fargo & Co Senior Unsecured 5.499% 01/23/35 | | 07/31/2024 | ALRE - DFL Trust AAM | | 14,187,876 | 14,000,000 | 17,108 | 1.E FE |
| 95001A-BH-8 | Wells Fargo Commercial Mortgag WFCM 2017-C41 B 4.188% 11/15/50 | | 09/19/2024 | Performance Trust Capital | | 1,404,765 | 1,475,000 | 3,260 | 1.D Z |
| 95001N-BC-1 | Wells Fargo Commercial Mortgag WFCM 2018-C45 B 4.556% 06/16/51 | | 08/08/2024 | AADE - FABN | | 928,300 | 1,000,000 | 886 | 1.A |
| 95002E-BD-8 | Wells Fargo Commercial Mortgag WFCM 2020-C55 B 3.139% 02/15/53 | | 09/19/2024 | Bank of America | | 5,191,591 | 5,838,373 | 9,672 | 1.D Z |
| 958254-AJ-3 | Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48 | | 09/13/2024 | JPM SECURITIES LLC | | 6,159,980 | 6,700,000 | 14,796 | 2.C FE |
| 958254-AK-0 | Western Midstream Operating LP Senior Unsecured 4.750% 08/15/28 | | 09/11/2024 | Various | | 5,374,261 | 5,500,000 | 92,097 | 2.C FE |
| 958667-AA-5 | Western Midstream Operating LP Senior Unsecured 5.250% 02/01/50 | | 07/17/2024 | Goldman Sachs | | 6,300,327 | 7,100,000 | 172,915 | 2.C FE |
| 958667-AC-1 | Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30 | | 07/30/2024 | Various | | 2,615,986 | 2,800,000 | 50,400 | 2.C FE |
| 960413-AS-1 | Westlake Corp Senior Unsecured 5.000% 08/15/46 | | 09/13/2024 | JPM SECURITIES LLC | | 7,065,155 | 7,500,000 | 28,111 | 2.B FE |
| 960413-AZ-5 | Westlake Corp Senior Unsecured 3.125% 08/15/51 | | 09/13/2024 | JPM SECURITIES LLC | | 8,948,479 | 13,100,000 | 35,252 | 2.B FE |
| 969457-CN-8 | Williams Cos Inc/The Senior Unsecured 5.800% 11/15/54 | | 08/08/2024 | Bank of America | | 3,492,440 | 3,500,000 | | 2.B FE |
| 96949L-AD-7 | Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27 | | 07/10/2024 | ALRE - DFL Trust AAM | | 4,340,405 | 4,500,000 | 11,719 | 2.B FE |
| 976656-CT-3 | Wisconsin Electric Power Co Senior Unsecured 5.050% 10/01/54 | | 09/09/2024 | Citigroup | | 3,977,800 | 4,000,000 | | 1.F FE |
| 976826-BK-2 | Wisconsin Power and Light Co Senior Unsecured 4.100% 10/15/44 | | 09/11/2024 | STAR Non-Modco FWH | | 1,920,188 | 2,300,000 | 38,244 | 2.A FE |
| 983024-AN-0 | Wyeth LLC Senior Unsecured 5.950% 04/01/37 | | 09/11/2024 | STAR Non-Modco FWH | | 3,468,610 | 3,100,000 | 81,978 | 1.F FE |
| 98388M-AB-3 | Xcel Energy Inc Senior Unsecured 1.750% 03/15/27 | | 09/23/2024 | Various | | 12,372,558 | 13,200,000 | 48,446 | 2.A FE |
| 98389B-AV-2 | Xcel Energy Inc Senior Unsecured 4.000% 06/15/28 | | 07/09/2024 | Morgan Stanley | | 9,577,000 | 10,000,000 | 27,778 | 2.B FE |
| 98389B-AX-8 | Xcel Energy Inc Senior Unsecured 3.500% 12/01/49 | | 09/13/2024 | JPM SECURITIES LLC | | 6,153,454 | 8,300,000 | 84,729 | 2.A FE |
| 98389B-BA-7 | Xcel Energy Inc Senior Unsecured 5.450% 08/15/33 | | 09/23/2024 | Barclays | | 6,240,420 | 6,000,000 | 35,425 | 2.A FE |
| 98389B-BB-5 | Xcel Energy Inc Senior Unsecured 5.500% 03/15/34 | | 08/06/2024 | Goldman Sachs | | 6,155,520 | 6,000,000 | 144,833 | 2.A FE |
| G4800#-AA-1 | Insight Partners XI NAV A 8.095% 08/28/25 | | 07/01/2024 | Tax Free Exchange | | 77,452,849 | 77,452,849 | | 1.G Z |
| 01626P-AP-1 | Alimentation Couche-Tard Inc Senior Unsecured 3.439% 05/13/41 | A | 09/27/2024 | Various | | 2,710,328 | 3,400,000 | 40,676 | 2.A FE |
| 01626P-AU-0 | Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34 | A | 09/30/2024 | Various | | 15,023,088 | 14,700,000 | 104,945 | 2.A FE |
| 01626P-AV-8 | Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54 | A | 09/23/2024 | Barclays | | 6,149,880 | 6,000,000 | 39,319 | 2.A FE |
| 06368L-5Q-5 | Bank of Montreal Junior Subordinated 7.300% 11/26/84 | A | 07/09/2024 | BMO Capital Markets | | 15,000,000 | 15,000,000 | | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 06368L-NT-9 | Bank of Montreal Senior Unsecured 5.300% 06/05/26 | A | 07/31/2024 | Various | | 15,067,284 | 15,000,000 | 92,750 | 1.F FE |
| 06368L-Q5-8 | Bank of Montreal Unsecured 7.700% 05/26/84 | A | 08/29/2024 | ALRe Corporate AAM | | 38,748,805 | 37,000,000 | 23,742 | 2.C FE |
| 11271L-AB-8 | Brookfield Finance Inc Senior Unsecured 4.700% 09/20/47 | A | 09/06/2024 | JPM SECURITIES LLC | | 3,993,625 | 4,300,000 | 94,875 | 1.G FE |
| 11271L-AC-6 | Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28 | A | 08/06/2024 | Goldman Sachs | | 14,634,000 | 15,000,000 | 19,500 | 1.G FE |
| 11271L-AC-6 | Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28 | A | 08/09/2024 | AADE BLIC Modco AAM | | 4,861,794 | 5,000,000 | 7,583 | 1.G FE |
| 11271L-AK-8 | Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34 | A | 09/23/2024 | Barclays | | 6,191,808 | 5,600,000 | 78,034 | 1.G FE |
| 11271L-AK-8 | Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34 | A | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 6,293,857 | 5,900,000 | 27,058 | 1.G FE |
| 11271L-AL-6 | Brookfield Finance Inc Senior Unsecured 5.968% 03/04/54 | A | 09/13/2024 | Various | | 40,584,966 | 38,300,000 | 469,532 | 1.G FE |
| 13645R-AX-2 | Canadian Pacific Railway Co Senior Unsecured 6.125% 09/15/15 | A | 09/13/2024 | JPM SECURITIES LLC | | 6,105,000 | 5,500,000 | 936 | 2.B FE |
| 21037X-AD-2 | Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34 | A | 07/02/2024 | USAA - AAIA Modco AAM | | 4,233,477 | 4,260,000 | 87,886 | 2.B FE |
| 29250N-AJ-4 | Enbridge Inc Senior Unsecured 4.500% 06/10/44 | A | 09/06/2024 | JPM SECURITIES LLC | | 3,851,940 | 4,300,000 | 47,838 | 2.B FE |
| 29250N-AL-9 | Enbridge Inc Senior Unsecured 4.250% 12/01/26 | A | 07/18/2024 | Various | | 5,883,010 | 6,000,000 | 28,569 | 2.B FE |
| 29250N-AM-7 | Enbridge Inc Senior Unsecured 5.500% 12/01/46 | A | 09/06/2024 | JPM SECURITIES LLC | | 4,416,530 | 4,300,000 | 64,381 | 2.B FE |
| 29250N-AS-4 | Enbridge Inc Subordinated 5.500% 07/15/77 | A | 09/06/2024 | JPM SECURITIES LLC | | 4,150,145 | 4,300,000 | 35,475 | 2.C FE |
| 29250N-BZ-7 | Enbridge Inc Senior Unsecured 6.700% 11/15/53 | A | 09/06/2024 | Various | | 22,760,782 | 19,800,000 | 354,579 | 2.A FE |
| 29250N-CC-7 | Enbridge Inc Senior Unsecured 5.625% 04/05/34 | A | 09/30/2024 | Various | | 21,620,370 | 20,600,000 | 536,250 | 2.A FE |
| 29250N-CD-5 | Enbridge Inc Senior Unsecured 5.950% 04/05/54 | A | 09/06/2024 | Various | | 7,708,484 | 7,400,000 | 156,617 | 2.A FE |
| 56501R-AK-2 | Manulife Financial Corp Senior Unsecured 2.484% 05/19/27 | A | 08/29/2024 | ALRe Corporate AAM | | 6,199,625 | 6,500,000 | 44,850 | 1.F FE |
| 67077M-AF-5 | Nutrien Ltd Senior Unsecured 5.875% 12/01/36 | A | 07/02/2024 | ALRe Corporate AAM | | 2,033,162 | 2,000,000 | 10,118 | 2.B FE |
| 67077M-AU-2 | Nutrien Ltd Senior Unsecured 5.000% 04/01/49 | A | 09/13/2024 | JPM SECURITIES LLC | | 6,186,700 | 6,500,000 | 148,958 | 2.B FE |
| 67077M-BD-9 | Nutrien Ltd Senior Unsecured 5.400% 06/21/34 | A | 09/13/2024 | JPM SECURITIES LLC | | 6,141,605 | 5,900,000 | 75,225 | 2.B FE |
| 78016E-YH-4 | Royal Bank of Canada Senior Unsecured 2.300% 11/03/31 | A | 07/31/2024 | ALRE - DFL Trust AAM | | 6,780,645 | 8,000,000 | 44,978 | 1.E FE |
| 78016F-ZX-5 | Royal Bank of Canada Senior Unsecured 5.000% 02/01/33 | A | 08/09/2024 | AADE BLIC Modco AAM | | 9,094,244 | 9,000,000 | 10,000 | 1.E FE |
| 89115A-2Y-7 | Toronto-Dominion Bank/The Senior Unsecured 4.994% 04/05/29 | A | 08/09/2024 | AADE BLIC Modco AAM | | 20,996,908 | 20,750,000 | 356,932 | 1.E FE |
| 89117F-8Z-5 | Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82 | A | 09/13/2024 | JPM SECURITIES LLC | | 12,399,240 | 11,600,000 | 120,431 | 2.A FE |
| 89346D-AE-7 | TransAlta Corp Senior Unsecured 6.500% 03/15/40 | A | 07/10/2024 | AADE Lincoln NonModco AAM | | 1,983,975 | 2,000,000 | 41,528 | 3.A FE |
| 000000-00-0 | Aruba (Government) Aruba (Government) 5.014% 08/15/29 | C | 08/15/2024 | PRIVATE | | 10,000,000 | 10,000,000 | | 2.C FE |
| 000000-00-0 | Contego CLO IV DAC CONTE 4A DR 6.348% 01/23/30 | B | 09/16/2024 | STONEX GROUP INC | | 1,655,854 | 1,669,208 | 17,366 | 2.B Z |
| 000000-00-0 | Aruba (Government) Aruba (Government) 5.014% 08/15/30 | C | 08/15/2024 | PRIVATE | | 14,500,000 | 14,500,000 | | 2.C FE |
| 000000-00-0 | Stagecoach Group PLC Stagecoach Group Limited 7.310% 09/15/30 | B | 09/12/2024 | Direct | | 53,383,872 | 53,383,872 | | 2.B Z |
| 000000-00-0 | Milltown Park CLO DAC MILPK 1A B 5.485% 01/15/31 | B | 07/29/2024 | JEFFERIES LLC | | 899,128 | 898,229 | 2,190 | 1.D FE |
| 000000-00-0 | Aurium CLO IV DAC ACLO 4A D 5.964% 01/16/31 | B | 07/29/2024 | JEFFERIES LLC | | 1,879,498 | 1,888,943 | 5,320 | 2.B FE |
| 000000-00-0 | Avoca CLO XVI DAC AVOCA 16A C1R 5.935% 07/15/31 | B | 09/26/2024 | Deutsche Bank Securities Inc | | 4,625,306 | 4,616,857 | 60,130 | 1.B FE |
| 000000-00-0 | Tikehau CLO IV DAC TIKEH 4A B1 5.335% 10/15/31 | B | 08/05/2024 | Morgan Stanley | | 1,944,463 | 1,953,253 | 7,237 | 1.C Z |
| 000000-00-0 | Madison Park Euro Funding XII CADOG 12A CN 5.985% 10/15/31 | B | 08/08/2024 | Deutsche Bank Securities Inc | | 1,635,941 | 1,637,251 | 8,438 | 1.E FE |
| 000000-00-0 | Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B2R 5.424% 01/18/32 | B | 08/05/2024 | Morgan Stanley | | 5,459,317 | 5,478,492 | 18,929 | 1.C Z |
| 000000-00-0 | Bain Capital Euro Clo 2018-2 D BCCE 2018-2A D 6.888% 01/20/32 | B | 07/29/2024 | JEFFERIES LLC | | 668,763 | 668,429 | 1,407 | 2.B FE |
| 000000-00-0 | Harvest CLO XXIII DAC HARVT 23A C 5.738% 10/20/32 | B | 07/29/2024 | JEFFERIES LLC | | 616,856 | 616,856 | 1,082 | 1.F FE |
| 000000-00-0 | Palmer Square European Loan Fu PSTET 2023-2A CR 5.935% 01/15/33 | B | 08/07/2024 | JPM SECURITIES LLC | | 1,651,655 | 1,651,655 | 14,964 | 1.F Z |
| 000000-00-0 | Palmer Square European Loan Fu PSTET 2023-2A DR 6.935% 01/15/33 | B | 08/07/2024 | JPM SECURITIES LLC | | 5,505,517 | 5,505,517 | 60,401 | 2.C Z |
| 000000-00-0 | Capital Four CLO I DAC CFOUR 1A DE 7.662% 01/15/33 | B | 08/05/2024 | Robert W. Baird | | 2,368,360 | 2,362,454 | 11,599 | 2.C Z |
| 000000-00-0 | Penta CLO 7 DAC PENTA 2020-7A D 6.785% 01/25/33 | B | 07/29/2024 | JEFFERIES LLC | | 271,671 | 271,400 | 409 | 2.C FE |
| 000000-00-0 | Capital Four CLO II DAC CFOUR 2A C 6.385% 01/15/34 | B | 08/08/2024 | Morgan Stanley | | 2,739,384 | 2,730,510 | 14,529 | 1.F Z |
| 000000-00-0 | Bridgepoint CLO 1 DAC BRGPT 1A C 6.635% 01/15/34 | B | 08/08/2024 | Citigroup | | 2,734,878 | 2,730,510 | 14,594 | 1.F FE |
| 000000-00-0 | Dartry Park CLO DAC DARPK 1A BRR 5.986% 01/28/34 | B | 07/29/2024 | JEFFERIES LLC | | 334,736 | 334,401 | 222 | 1.F FE |
| 000000-00-0 | CVC Cordatus Loan Fund IV DAC CORDA 4A BR1 4.838% 02/22/34 | B | 08/06/2024 | Robert W. Baird | | 7,697,927 | 7,834,243 | 91,400 | 1.C FE |
| 000000-00-0 | AlbaCore EURO CLO II DAC ALBAC 2A B 5.131% 06/15/34 | B | 09/12/2024 | Barclays | | 2,595,765 | 2,600,967 | 776 | 1.C FE |
| 000000-00-0 | AlbaCore EURO CLO II DAC ALBAC 2A C 5.981% 06/15/34 | B | 07/11/2024 | Morgan Stanley | | 3,268,982 | 3,259,205 | 16,891 | 1.F FE |
| 000000-00-0 | BBAM European CLO I DAC BBAME 1A CR 5.688% 07/22/34 | B | 08/08/2024 | Various | | 3,237,090 | 3,274,502 | 10,994 | 1.F FE |
| 000000-00-0 | BBAM European CLO I DAC BBAME 1A DR 6.688% 07/22/34 | B | 09/10/2024 | JEFFERIES LLC | | 1,022,394 | 1,024,237 | 10,656 | 2.C Z |
| 000000-00-0 | Madison Park Euro Funding XVII MDPKE 17A D 6.786% 07/27/34 | B | 07/25/2024 | Robert W. Baird | | 2,852,919 | 2,849,699 | 1,074 | 2.C FE |
| 000000-00-0 | Stagecoach Group PLC Stagecoach Group Limited 6.400% 09/15/34 | B | 09/12/2024 | Direct | | 106,767,744 | 106,767,744 | | 2.B Z |
| 000000-00-0 | Fidelity Grand Harbour CLO 202 FIGLO 2021-1A B1 5.435% 10/15/34 | B | 08/06/2024 | Morgan Stanley | | 9,267,139 | 9,306,692 | 33,968 | 1.C Z |
| 000000-00-0 | CIFC European Funding CLO V DA CIFCE 5A D 6.835% 11/23/34 | B | 07/29/2024 | JEFFERIES LLC | | 728,079 | 727,352 | 2,486 | 2.C FE |
| 000000-00-0 | AlbaCore EURO CLO III DAC ALBAC 3A C 5.831% 12/15/34 | B | 07/12/2024 | Morgan Stanley | | 4,365,161 | 4,345,606 | 22,711 | 1.F FE |
| 000000-00-0 | Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A CR 6.074% 01/18/35 | B | 09/12/2024 | Various | | 8,528,961 | 8,529,606 | 82,960 | 1.F Z |
| 000000-00-0 | Bridgepoint CLO 2 DAC BRGPT 2A C 5.685% 04/15/35 | B | 07/29/2024 | JEFFERIES LLC | | 943,243 | 942,300 | 2,678 | 1.G FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | Palmer Square European CLO 202 PLMER 2021-2A C 5.755% 04/15/35 | B | 08/12/2024 | Morgan Stanley | | 2,935,238 | 2,948,342 | 14,663 | 1.G FE |
| 000000-00-0 | Penta CLO 5 DAC PENTA 2018-5A DR 7.388% 04/20/35 | B | 07/29/2024 | JEFFERIES LLC | | 600,141 | 599,541 | 1,353 | 2.C FE |
| 000000-00-0 | Sound Point Euro CLO VIII Fund SNDPE 8A B1 5.385% 04/25/35 | B | 09/26/2024 | Morgan Stanley | | 4,452,341 | 4,449,982 | 45,264 | 1.C Z |
| 000000-00-0 | AlbaCore Euro CLO IV DAC ALBAC 4A CR 6.085% 07/15/35 | B | 09/26/2024 | Morgan Stanley | | 5,570,822 | 5,562,478 | 57,824 | 1.F Z |
| 000000-00-0 | Sound Point Euro CLO V Funding SNDPE 5A D 6.985% 07/25/35 | B | 08/08/2024 | Bank of America | | 5,452,822 | 5,450,097 | 21,149 | 2.C Z |
| 000000-00-0 | Henley CLO III DAC HNLY 3A B1R 5.435% 12/25/35 | B | 08/07/2024 | Deutsche Bank Securities Inc | | 1,389,262 | 1,393,443 | 3,156 | 1.C Z |
| 000000-00-0 | Carlyle Euro CLO 2021-3 DAC CGMSE 2021-3A A2A 5.242% 02/15/36 | B | 08/06/2024 | BNP Paribas | | 4,317,051 | 4,382,793 | 60,570 | 1.C Z |
| 000000-00-0 | Bridgepoint Clo V DAC BRGPT 5A D 8.685% 04/15/36 | B | 08/05/2024 | Robert W. Baird | | 1,215,471 | 1,200,323 | 7,239 | 2.C Z |
| 000000-00-0 | CVC Cordatus Loan Fund XXIII D CORDA 23A B1R 5.685% 04/25/36 | B | 08/05/2024 | HSBC | | 36,029,347 | 36,029,347 | 149,882 | 1.C Z |
| 000000-00-0 | CVC Cordatus Loan Fund XXIII D CORDA 23A CR 5.835% 04/25/36 | B | 08/05/2024 | HSBC | | 8,734,387 | 8,734,387 | 41,488 | 1.F Z |
| 000000-00-0 | CVC Cordatus Loan Fund XXIII D CORDA 23A DR 6.785% 04/25/36 | B | 08/05/2024 | HSBC | | 23,692,025 | 23,692,025 | 128,885 | 2.C Z |
| 000000-00-0 | Ocp Euro Clo 2023-7 DAC OCPE 2023-7A D 8.785% 04/25/36 | B | 08/05/2024 | Robert W. Baird | | 2,210,777 | 2,182,405 | 7,989 | 2.C Z |
| 000000-00-0 | OCP Euro CLO 2017-2 DAC OCPE 2017-2A CR 6.085% 04/15/37 | B | 08/21/2024 | BNP Paribas | | 7,786,776 | 7,786,776 | | 1.F FE |
| 000000-00-0 | OCP Euro CLO 2017-2 DAC OCPE 2017-2A DR 7.235% 04/15/37 | B | 08/21/2024 | BNP Paribas | | 23,360,327 | 23,360,327 | | 2.C FE |
| 000000-00-0 | Sona Fios Clo III DAC FIOS 3A B 5.638% 04/20/37 | B | 08/02/2024 | Goldman Sachs | | 10,720,176 | 10,720,176 | | 1.C FE |
| 000000-00-0 | Carlyle Euro CLO 2021-2 DAC CGMSE 2022-5A BR 6.685% 04/25/37 | B | 09/12/2024 | JPM SECURITIES LLC | | 6,391,718 | 6,334,203 | 64,692 | 1.F Z |
| 000000-00-0 | Harvest Clo XXIX DAC HARVT 29A B2R 5.500% 07/15/37 | B | 07/01/2024 | Bank of America | | 9,107,761 | 9,107,761 | | 1.C FE |
| 000000-00-0 | Harvest Clo XXIX DAC HARVT 29A B1R 5.685% 07/15/37 | B | 07/30/2024 | Various | | 18,133,076 | 18,121,921 | 9,248 | 1.C FE |
| 000000-00-0 | Harvest Clo XXIX DAC HARVT 29A CR 6.185% 07/15/37 | B | 07/30/2024 | Various | | 18,300,131 | 18,286,025 | 7,020 | 1.F FE |
| 000000-00-0 | Penta CLO 11 DAC PENTA 2022-11A DR 6.985% 07/15/37 | B | 07/09/2024 | Morgan Stanley | | 18,111,829 | 18,111,829 | | 2.C FE |
| 000000-00-0 | Harvest Clo XXIX DAC HARVT 29A DR 7.185% 07/15/37 | B | 07/01/2024 | Bank of America | | 15,590,344 | 15,590,344 | | 2.C FE |
| 000000-00-0 | Goldentree Loan Management EUR GLME 6A BR 5.588% 07/20/37 | B | 07/03/2024 | Bank of America | | 21,515,516 | 21,515,516 | | 1.C FE |
| 000000-00-0 | Goldentree Loan Management EUR GLME 6A CR 5.988% 07/20/37 | B | 07/03/2024 | Bank of America | | 9,755,146 | 9,755,146 | | 1.F FE |
| 000000-00-0 | Goldentree Loan Management EUR GLME 6A DR 6.988% 07/20/37 | B | 07/03/2024 | Bank of America | | 16,908,920 | 16,908,920 | | 2.C FE |
| 000000-00-0 | Aqueduct European Clo 7-2022 D AQUE 2022-7A BR 5.431% 08/15/37 | B | 07/25/2024 | Bank of America | | 17,350,381 | 17,350,381 | | 1.C FE |
| 000000-00-0 | Aqueduct European Clo 7-2022 D AQUE 2022-7A CR 5.681% 08/15/37 | B | 07/25/2024 | Bank of America | | 14,400,816 | 14,400,816 | | 1.F FE |
| 000000-00-0 | Aqueduct European Clo 7-2022 D AQUE 2022-7A DR 6.681% 08/15/37 | B | 07/25/2024 | Bank of America | | 3,903,836 | 3,903,836 | | 2.C FE |
| 000000-00-0 | Sound Point Euro CLO XI Fundin SNDPE 11A B 5.635% 09/05/37 | B | 08/05/2024 | Bank of America | | 28,161,575 | 28,173,851 | | 1.C FE |
| 000000-00-0 | Sound Point Euro CLO XI Fundin SNDPE 11A C 5.885% 09/05/37 | B | 07/11/2024 | Bank of America | | 17,595,531 | 17,595,531 | | 1.F FE |
| 000000-00-0 | Palmer Square European Clo 202 PLMER 2024-2A B 5.585% 10/15/37 | B | 07/01/2024 | BNP Paribas | | 25,763,001 | 25,763,001 | | 1.C FE |
| 000000-00-0 | Clonkeen Park CLO DAC CLNKP 2024-1A B 5.635% 10/15/37 | B | 08/16/2024 | BNP Paribas | | 17,087,233 | 17,087,233 | | 1.C FE |
| 000000-00-0 | Clonkeen Park CLO DAC CLNKP 2024-1A C 5.935% 10/15/37 | B | 08/16/2024 | BNP Paribas | | 9,921,619 | 9,921,619 | | 1.F FE |
| 000000-00-0 | Clonkeen Park CLO DAC CLNKP 2024-1A D 7.085% 10/15/37 | B | 08/16/2024 | BNP Paribas | | 27,560,053 | 27,560,053 | | 2.C FE |
| 000000-00-0 | Aurium CLO XII DAC AQLO 12A B 5.612% 10/17/37 | B | 09/18/2024 | Barclays | | 35,887,348 | 35,922,988 | 2,831 | 1.C FE |
| 000000-00-0 | Aurium CLO XII DAC AQLO 12A C 5.862% 10/17/37 | B | 07/15/2024 | Barclays | | 16,718,468 | 16,739,951 | | 1.F FE |
| 000000-00-0 | OCP Euro Clo 2024-10 DAC OCPE 2024-10A B 5.588% 10/20/37 | B | 07/05/2024 | BNP Paribas | | 60,823,305 | 60,823,305 | | 1.C FE |
| 000000-00-0 | OCP Euro Clo 2024-10 DAC OCPE 2024-10A C 5.938% 10/20/37 | B | 07/05/2024 | BNP Paribas | | 31,087,467 | 31,087,467 | | 1.F FE |
| 000000-00-0 | Penta CLO 14 DAC PENTA 2023-14A CR 5.988% 10/20/37 | B | 09/11/2024 | JEFFERIES LLC | | 15,986,241 | 15,986,241 | | 1.F Z |
| 000000-00-0 | OCP Euro Clo 2024-10 DAC OCPE 2024-10A D 6.938% 10/20/37 | B | 07/05/2024 | BNP Paribas | | 16,219,548 | 16,219,548 | | 2.C FE |
| 000000-00-0 | Penta CLO 14 DAC PENTA 2023-14A DR 7.038% 10/20/37 | B | 09/11/2024 | JEFFERIES LLC | | 20,947,489 | 20,947,489 | | 2.C Z |
| 000000-00-0 | Avoca CLO XXXI DAC AVOCA 31A B1 5.535% 07/15/38 | B | 07/26/2024 | Citigroup | | 21,711,990 | 21,711,990 | | 1.C FE |
| 000000-00-0 | Avoca CLO XXXI DAC AVOCA 31A C 5.835% 07/15/38 | B | 07/26/2024 | Citigroup | | 15,198,393 | 15,198,393 | | 1.F FE |
| 000000-00-0 | Avoca CLO XXXI DAC AVOCA 31A D 6.785% 07/15/38 | B | 07/26/2024 | Citigroup | | 11,073,115 | 11,073,115 | | 2.C FE |
| 000000-00-0 | Arbour Clo XIII DAC ARBR 13A B 5.492% 08/15/38 | B | 07/05/2024 | Barclays | | 43,853,477 | 43,853,477 | | 1.C FE |
| 000000-00-0 | Arbour Clo XIII DAC ARBR 13A C 5.892% 08/15/38 | B | 07/05/2024 | Barclays | | 16,242,029 | 16,242,029 | | 1.F FE |
| 000000-00-0 | Arbour Clo XIII DAC ARBR 13A D 6.892% 08/15/38 | B | 07/05/2024 | Barclays | | 13,732,551 | 13,732,551 | | 2.C FE |
| 000000-00-0 | CVC Cordatus Loan Fund XXXII D CORDA 32A B2 5.200% 09/15/38 | B | 07/11/2024 | Citigroup | | 9,745,217 | 9,745,217 | | 1.C FE |
| 000000-00-0 | CVC Cordatus Loan Fund XXXII D CORDA 32A B1 5.331% 09/15/38 | B | 09/19/2024 | Various | | 36,926,034 | 36,926,034 | 17,793 | 1.C FE |
| 000000-00-0 | CVC Cordatus Loan Fund XXXII D CORDA 32A C 5.631% 09/15/38 | B | 07/11/2024 | Citigroup | | 22,197,439 | 22,197,439 | | 1.F FE |
| 000000-00-0 | CVC Cordatus Loan Fund XXXII D CORDA 32A D 6.631% 09/15/38 | B | 07/11/2024 | Citigroup | | 27,070,048 | 27,070,048 | | 2.C FE |
| 000000-00-0 | Ares European CLO ARESE 20A B 5.535% 10/15/38 | B | 07/24/2024 | Barclays | | 50,667,622 | 50,667,622 | | 1.C FE |
| 000000-00-0 | Ares European CLO ARESE 20A C 5.835% 10/15/38 | B | 07/24/2024 | Barclays | | 22,759,787 | 22,759,787 | | 1.F FE |
| 000000-00-0 | Ares European CLO XX DAC ARESE 20A D 6.835% 10/15/38 | B | 07/24/2024 | Barclays | | 26,824,035 | 26,824,035 | | 2.C FE |
| 000370-AE-9 | AB BSL CLO 3 Ltd ABBSL 2021-3A C 7.644% 10/20/34 | D | 09/30/2024 | AADE BLIC Modco AAM | | 2,340,581 | 2,340,595 | 34,787 | 1.F FE |
| 000807-AW-7 | ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1RR 7.482% 01/20/36 | D | 09/25/2024 | Scotia Capital | | 24,213,360 | 24,000,000 | 302,606 | 1.A FE |
| 000807-BE-6 | ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1Z 7.282% 01/20/36 | D | 09/19/2024 | Scotia Capital | | 5,031,250 | 5,000,000 | 60,683 | 1.A FE |
| 000823-AU-8 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1RR 6.932% 07/20/37 | D | 08/02/2024 | NATIXIS SA | | 23,850,000 | 23,850,000 | | 1.A FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 000823-AW-4 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A A2RR 7.132% 07/20/37 | D | 08/02/2024 | Various | | 5,850,000 | 5,850,000 | | 1.A FE |
| 000823-AY-0 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A BRR 7.232% 07/20/37 | D | 08/02/2024 | Various | | 2,700,000 | 2,700,000 | | 1.C FE |
| 000823-BA-1 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A CRR 7.682% 07/20/37 | D | 08/02/2024 | NATIXIS SA | | 2,500,000 | 2,500,000 | | 1.F FE |
| 000823-BC-7 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR 9.432% 07/20/37 | D | 08/02/2024 | NATIXIS SA | | 2,500,000 | 2,500,000 | | 2.C FE |
| 00111G-AA-8 | ABPCI Direct Lending Fund CLO ABPCI 2023-12A A 7.814% 04/29/35 | D | 09/25/2024 | BTIG | | 5,031,250 | 5,000,000 | 64,028 | 1.A FE |
| 00112A-AJ-1 | ABPCI Direct Lending Fund CLO ABPCI 2024-17A D 9.948% 08/01/36 | D | 07/18/2024 | AARE Surplus AAM | | 2,599,862 | 2,600,000 | 35,484 | 2.C FE |
| 00131L-AK-1 | AIA Group Ltd Subordinated 3.200% 09/16/40 | D | 09/11/2024 | STAR Non-Modco FWH | | 781,794 | 1,000,000 | 15,556 | 1.F FE |
| 00182E-BJ-7 | ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 01/21/28 | D | 08/09/2024 | AADE BLIC Modco AAM | | 1,923,394 | 2,000,000 | 3,450 | 1.E FE |
| 00182Y-AA-3 | ANZ Bank New Zealand Ltd Subordinated 5.548% 08/11/32 | D | 08/29/2024 | ALRe Corporate AAM | | 5,089,348 | 5,000,000 | 13,870 | 1.G FE |
| 00192R-AJ-7 | Ares XXXVR CLO Ltd ARES 2015-35RA C 7.463% 07/15/30 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,500,485 | 1,500,000 | 4,664 | 1.B FE |
| 00216L-AE-3 | ASB Bank Ltd Senior Unsecured 2.375% 10/22/31 | D | 09/13/2024 | JPM SECURITIES LLC | | 1,562,094 | 1,800,000 | 17,100 | 1.D FE |
| 00216L-AE-3 | ASB Bank Ltd Senior Unsecured 2.375% 10/22/31 | D | 07/31/2024 | ALRE - DFL Trust AAM | | 11,679,940 | 14,000,000 | 90,514 | 1.D FE |
| 00774M-AB-1 | AerCap Ireland Capital DAC / A Senior Unsecured 3.650% 07/21/27 | D | 08/06/2024 | Goldman Sachs | | 6,199,488 | 6,400,000 | 10,382 | 2.A FE |
| 00774M-AE-5 | AerCap Ireland Capital DAC / A Senior Unsecured 3.875% 01/23/28 | D | 08/06/2024 | Various | | 10,936,266 | 11,400,000 | 95,217 | 2.A FE |
| 00774M-AL-9 | AerCap Ireland Capital DAC / A Senior Unsecured 4.450% 04/03/26 | D | 09/25/2024 | ALRe Corporate AAM | | 6,198,273 | 6,200,000 | 131,819 | 2.A FE |
| 00774M-AR-6 | AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 10/15/27 | D | 08/06/2024 | Goldman Sachs | | 6,161,374 | 6,200,000 | 89,211 | 2.A FE |
| 00774M-AV-7 | AerCap Ireland Capital DAC / A Senior Unsecured 2.450% 10/29/26 | D | 08/06/2024 | Goldman Sachs | | 12,439,367 | 13,100,000 | 87,370 | 2.A FE |
| 00774M-AW-5 | AerCap Ireland Capital DAC / A Senior Unsecured 3.000% 10/29/28 | D | 08/06/2024 | Goldman Sachs | | 12,484,378 | 13,400,000 | 109,433 | 2.A FE |
| 00774M-BC-8 | AerCap Ireland Capital DAC / A Senior Unsecured 5.750% 06/06/28 | D | 08/06/2024 | Goldman Sachs | | 12,489,499 | 12,100,000 | 117,891 | 2.A FE |
| 00774M-BL-8 | AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 09/10/29 | D | 09/03/2024 | Royal Bank of Canada | | 7,953,120 | 8,000,000 | | 2.B FE |
| 00774M-BM-6 | AerCap Ireland Capital DAC / A Senior Unsecured 4.950% 09/10/34 | D | 09/03/2024 | Wells Fargo | | 11,320,255 | 11,500,000 | | 2.B FE |
| 00889J-AP-9 | AIMCO CLO 17 Ltd AIMCO 2022-17A D1R 8.182% 07/20/37 | D | 07/09/2024 | Bank of America | | 9,500,000 | 9,500,000 | | 2.A FE |
| 00913R-AD-8 | Air Liquide Finance SA Senior Unsecured 2.500% 09/27/26 | D | 07/31/2024 | Various | | 7,138,903 | 7,500,000 | 59,479 | 1.F FE |
| 009279-AA-8 | Airbus SE Senior Unsecured 3.150% 04/10/27 | D | 09/23/2024 | Barclays | | 6,272,896 | 6,400,000 | 91,840 | 1.F FE |
| 009279-AA-8 | Airbus SE Senior Unsecured 3.150% 04/10/27 | D | 07/02/2024 | AARE II Surplus ISG | | 1,268,019 | 1,330,000 | 9,543 | 1.F FE |
| 01450D-AB-0 | ALESCO Preferred Funding XII L ALESC 12A A1 5.883% 07/15/37 | D | 08/08/2024 | AADE - FABN | | 1,833,701 | 1,995,865 | 7,828 | 1.A FE |
| 01751A-AG-1 | Allegro CLO XIV Ltd ALLEG 2021-2A C 7.713% 10/15/34 | D | 09/30/2024 | AADE BLIC Modco AAM | | 1,312,139 | 1,312,152 | 21,647 | 1.F FE |
| 018820-AD-2 | Allianz SE Unsecured 5.600% 09/03/54 | D | 08/27/2024 | Citigroup | | 49,400,000 | 49,400,000 | | 1.E FE |
| 03330H-AA-5 | Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37 | D | 07/18/2024 | AARE Surplus AAM | | 962,558 | 1,000,000 | 8,745 | 1.A FE |
| 03330R-AE-5 | Anchorage Capital Clo 28 Ltd ANCHC 2024-28A C 7.982% 04/20/37 | D | 09/13/2024 | Citigroup | | 13,655,250 | 13,500,000 | 580,881 | 1.F FE |
| 03331K-AE-9 | Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C 7.944% 10/20/34 | D | 09/25/2024 | ALRe Corporate AAM | | 8,001,976 | 8,000,000 | 114,741 | 1.F FE |
| 03665A-AN-7 | Antares CLO 2017-2 Ltd ANTR 2017-2A CR 8.144% 10/20/33 | D | 09/25/2024 | ALRe Corporate AAM | | 23,556,353 | 23,500,000 | 345,538 | 1.F FE |
| 03665A-AQ-0 | Antares CLO 2017-2 Ltd ANTR 2017-2A DR 9.294% 10/20/33 | D | 08/28/2024 | ALRe Corporate AAM | | 7,414,298 | 7,412,000 | 70,798 | 2.C FE |
| 03665J-AL-2 | Antares CLO 2017-1 Ltd ANTR 2017-1A CR 8.244% 04/20/33 | D | 09/25/2024 | Various | | 30,421,250 | 30,000,000 | 431,073 | 1.F FE |
| 03665L-AN-3 | Antares CLO 2018-3 LTD ANTR 2018-3A A2R 7.082% 07/20/36 | D | 08/08/2024 | Citigroup | | 22,000,000 | 22,000,000 | | 1.A FE |
| 03665L-AQ-6 | Antares CLO 2018-3 LTD ANTR 2018-3A BR 7.182% 07/20/36 | D | 08/08/2024 | Citigroup | | 64,500,000 | 64,500,000 | | 1.C FE |
| 03665L-AS-2 | Antares CLO 2018-3 LTD ANTR 2018-3A CR 7.632% 07/20/36 | D | 08/08/2024 | Citigroup | | 47,700,000 | 47,700,000 | | 1.F FE |
| 03665L-AU-7 | Antares CLO 2018-3 LTD ANTR 2018-3A DR 9.132% 07/20/36 | D | 08/08/2024 | Citigroup | | 22,100,000 | 22,100,000 | | 2.C FE |
| 03665Y-AN-5 | Antares CLO 2019-2 LTD ANTR 2019-2A A1R 7.233% 01/23/36 | D | 08/06/2024 | Stifel Nicolaus | | 2,007,500 | 2,000,000 | 6,027 | 1.A FE |
| 03666J-AC-1 | Antares CLO 2024-3 LLC ANTR 2024-3A B 7.182% 07/20/36 | D | 07/01/2024 | SG Americas Securities LLC | | 116,750,000 | 116,750,000 | | 1.C FE |
| 03666J-AE-7 | Antares CLO 2024-3 LLC ANTR 2024-3A C 7.682% 07/20/36 | D | 07/01/2024 | SG Americas Securities LLC | | 9,520,000 | 9,520,000 | | 1.F FE |
| 03755H-AJ-2 | Apex Credit Clo 2018-I Ltd APEXC 2018-1A C 7.496% 04/25/31 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,000,294 | 1,000,000 | 1,041 | 1.E FE |
| 03771B-AG-1 | Apidos Clo XIix APID 2024-49A C 7.183% 10/24/37 | D | 08/02/2024 | BNP Paribas | | 10,500,000 | 10,500,000 | | 1.E FE |
| 03771B-AJ-5 | Apidos Clo XIix APID 2024-49A D1 8.133% 10/24/37 | D | 08/02/2024 | BNP Paribas | | 10,500,000 | 10,500,000 | | 2.C FE |
| 03990F-AE-2 | Ares LXXIV CLO Ltd ARES 2024-74A B 7.001% 10/15/36 | D | 08/08/2024 | Scotia Capital | | 21,000,000 | 21,000,000 | | 1.C FE |
| 03990F-AG-7 | Ares LXXIV CLO Ltd ARES 2024-74A C 7.201% 10/15/36 | D | 08/08/2024 | Scotia Capital | | 12,000,000 | 12,000,000 | | 1.F FE |
| 03990F-AJ-1 | Ares LXXIV CLO Ltd ARES 2024-74A D 8.251% 10/15/36 | D | 08/08/2024 | Scotia Capital | | 18,000,000 | 18,000,000 | | 2.C FE |
| 04002V-AC-5 | AREIT 2022-CRE6 Trust AREIT 2022-CRE6 AS 6.992% 01/20/37 | D | 07/09/2024 | Goldman Sachs | | 1,983,750 | 2,000,000 | 8,923 | 1.A FE |
| 04009B-AW-8 | ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 8.385% 07/25/36 | D | 07/31/2024 | JPM SECURITIES LLC | | 7,700,000 | 7,700,000 | | 2.C FE |
| 04017F-AG-4 | Ares XLVIII CLO Ltd ARES 2018-48A C 7.341% 07/20/30 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,000,340 | 1,000,000 | 1,631 | 1.F FE |
| 04019D-AU-6 | Ares LXI CLO Ltd ARES 2021-61A DR 9.182% 04/20/37 | D | 09/23/2024 | RBC CM, LLC | | 1,680,047 | 1,650,000 | 26,934 | 2.C FE |
| 04020F-AG-9 | Ares Loan Funding IV Ltd ARES 2023-ALF4A D 9.981% 10/15/36 | D | 08/05/2024 | Deutsche Bank Securities Inc | | 767,250 | 750,000 | 4,575 | 2.C FE |
| 04020T-AG-9 | Ares Loan Funding VI Ltd ARES 2024-ALF6A C 7.455% 07/10/37 | D | 07/01/2024 | Various | | 28,000,000 | 28,000,000 | | 1.F FE |
| 04020T-AJ-3 | Ares Loan Funding VI Ltd ARES 2024-ALF6A D 8.455% 07/10/37 | D | 07/01/2024 | Various | | 30,000,000 | 30,000,000 | | 2.C FE |
| 04020W-AE-7 | Ares LXXII CLO Ltd ARES 2024-72A B 7.001% 07/15/36 | D | 07/01/2024 | JPM SECURITIES LLC | | 31,000,000 | 31,000,000 | | 1.C FE |
| 04020W-AG-2 | Ares LXXII CLO Ltd ARES 2024-72A C 7.301% 07/15/36 | D | 07/01/2024 | JPM SECURITIES LLC | | 19,000,000 | 19,000,000 | | 1.F FE |
| 04020W-AJ-6 | Ares LXXII CLO Ltd ARES 2024-72A D 8.351% 07/15/36 | D | 07/01/2024 | JPM SECURITIES LLC | | 22,000,000 | 22,000,000 | | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 04342J-AA-5 | ASB Bank Ltd Subordinated 5.284% 06/17/32 | D. | 08/29/2024 | ALRe Corporate AAM | | 4,021,731 | 4,000,000 | 42,272 | 1.F FE |
| 046353-AV-0 | AstraZeneca PLC Senior Unsecured 0.700% 04/08/26 | D. | 07/31/2024 | ALRE - DFL Trust AAM | | 1,871,395 | 2,000,000 | 4,394 | 1.F FE |
| 054984-AC-3 | BBAM US CLO II Ltd BBAM 2023-2A B 8.301% 10/15/38 | D. | 07/18/2024 | AARE Surplus AAM | | 7,522,253 | 7,500,000 | 5,188 | 1.E FE |
| 05541V-AF-3 | BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41 | D. | 09/06/2024 | JPM SECURITIES LLC | | 4,273,168 | 4,300,000 | 88,150 | 1.E FE |
| 05541V-AF-3 | BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41 | D. | 08/09/2024 | AADE BLIC Modco AAM | | 13,910,433 | 14,632,000 | 237,465 | 1.E FE |
| 05553M-AE-1 | BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A C 7.694% 07/20/34 | D. | 09/25/2024 | ALRe Corporate AAM | | 3,195,802 | 3,191,720 | 44,337 | 1.F FE |
| 05553V-AG-6 | BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 8.694% 10/20/34 | D. | 09/30/2024 | BNP Paribas | | 2,508,750 | 2,500,000 | 42,864 | 2.C FE |
| 05555G-AB-8 | BCC Middle Market CLO 2024-1 L BCMM 2024-1A A2 7.236% 05/09/65 | D. | 07/01/2024 | NATIXIS SA | | 4,750,000 | 4,750,000 | | 1.A FE |
| 05555G-AC-6 | BCC Middle Market CLO 2024-1 L BCMM 2024-1A B 7.336% 05/09/65 | D. | 07/01/2024 | NATIXIS SA | | 6,000,000 | 6,000,000 | | 1.C FE |
| 05555G-AE-2 | BCC Middle Market CLO 2024-1 L BCMM 2024-1A C 8.036% 05/09/65 | D. | 07/01/2024 | NATIXIS SA | | 12,500,000 | 12,500,000 | | 1.F FE |
| 05555G-AF-9 | BCC Middle Market CLO 2024-1 L BCMM 2024-1A D 9.786% 05/09/65 | D. | 07/01/2024 | Various | | 8,500,000 | 8,500,000 | | 2.C FE |
| 05571A-AR-6 | BPCE SA BPCE SA 6.714% 10/19/29 | D. | 07/01/2024 | Citadel | | 10,351,000 | 10,000,000 | 136,145 | 2.A FE |
| 05571A-AY-1 | BPCE SA BPCE SA 5.936% 05/30/35 | D. | 09/30/2024 | Bank of America | | 14,997,268 | 14,300,000 | 285,307 | 2.A FE |
| 05583J-AJ-1 | BPCE SA Senior Non Preferred 2.277% 01/20/32 | D. | 09/06/2024 | JPM SECURITIES LLC | | 7,461,960 | 8,800,000 | 27,273 | 2.A FE |
| 05583J-AM-4 | BPCE SA BPCE SA 5.748% 07/19/33 | D. | 09/06/2024 | JPM SECURITIES LLC | | 9,113,632 | 8,800,000 | 70,253 | 2.A FE |
| 05583J-AM-4 | BPCE SA BPCE SA 5.748% 07/19/33 | D. | 09/27/2024 | ALRe Corporate AAM | | 37,801,199 | 36,500,000 | 396,293 | 2.A FE |
| 05602C-AG-9 | BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 C 7.511% 12/15/38 | D. | 09/10/2024 | Goldman Sachs | | 5,990,625 | 6,000,000 | 34,881 | 1.G FE |
| 05613B-AA-1 | BRSP 2024-FL2 Ltd BRSP 2024-FL2 A 6.910% 08/19/37 | D. | 08/02/2024 | Wells Fargo | | 112,218,750 | 112,500,000 | | 1.A FE |
| 05613B-AC-7 | BRSP 2024-FL2 Ltd BRSP 2024-FL2 AS 7.345% 08/19/37 | D. | 08/02/2024 | Wells Fargo | | 28,852,688 | 28,925,000 | | 1.A FE |
| 05613B-AE-3 | BRSP 2024-FL2 Ltd BRSP 2024-FL2 B 7.906% 08/19/37 | D. | 08/02/2024 | Wells Fargo | | 15,960,000 | 16,000,000 | | 1.D FE |
| 05613B-AG-8 | BRSP 2024-FL2 Ltd BRSP 2024-FL2 C 8.508% 08/19/37 | D. | 08/02/2024 | Wells Fargo | | 10,972,500 | 11,000,000 | | 1.G FE |
| 056162-AS-9 | Barings CLO Ltd 2015-I BABSN 2015-IA CR 7.294% 01/20/31 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,000,090 | 1,000,000 | 1,621 | 1.C FE |
| 05766G-AJ-6 | Balboa Bay Loan Funding 2021-2 BOBA 2021-2A D 8.794% 01/20/35 | D. | 09/30/2024 | BNP Paribas | | 2,006,000 | 2,000,000 | 34,686 | 2.C FE |
| 05946K-AR-2 | Banco Bilbao Vizcaya Argentari BANCO BILBAO VIZCAYA ARG 6.033% 03/13/35 | D. | 09/06/2024 | JPM SECURITIES LLC | | 9,309,960 | 8,800,000 | 259,553 | 2.A FE |
| 05964H-AV-7 | Banco Santander SA Unsecured 6.921% 08/08/33 | D. | 08/06/2024 | Goldman Sachs | | 12,361,424 | 11,600,000 | 399,188 | 2.B FE |
| 05964H-AZ-8 | Banco Santander SA Senior Preferred 6.938% 11/07/33 | D. | 07/17/2024 | Goldman Sachs | | 13,755,072 | 12,400,000 | 169,673 | 1.F FE |
| 05964H-BB-0 | Banco Santander SA BANCO SANTANDER SA 5.538% 03/14/30 | D. | 07/17/2024 | Goldman Sachs | | 4,022,320 | 4,000,000 | 76,301 | 1.G FE |
| 05964H-BD-6 | Banco Santander SA Unsecured 6.350% 03/14/34 | D. | 08/06/2024 | Various | | 28,043,610 | 27,200,000 | 645,195 | 2.B FE |
| 06763D-AC-9 | Barings CLO Ltd 2024-IV BABSN 2024-4A B 6.932% 10/20/37 | D. | 07/19/2024 | Bank of America | | 27,200,000 | 27,200,000 | | 1.C FE |
| 06763D-AE-5 | Barings CLO Ltd 2024-IV BABSN 2024-4A C 7.182% 10/20/37 | D. | 07/19/2024 | Bank of America | | 15,800,000 | 15,800,000 | | 1.F FE |
| 06763D-AF-2 | Barings CLO Ltd 2024-IV BABSN 2024-4A D1 8.182% 10/20/37 | D. | 07/19/2024 | Various | | 24,500,000 | 24,500,000 | | 2.C FE |
| 07586P-AA-9 | Becle SAB de CV Senior Unsecured 2.500% 10/14/31 | D. | 07/18/2024 | AARE Surplus AAM | | 4,633,208 | 5,800,000 | 37,861 | 2.C FE |
| 08186R-AW-9 | Benefit Street Partners CLO XX BSP 2020-21A DR 8.913% 10/15/34 | D. | 08/02/2024 | AADE - FABN | | 4,500,018 | 4,500,000 | 20,054 | 2.C FE |
| 09204W-AC-8 | Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 7.444% 11/22/34 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 3,027,471 | 3,000,000 | 4,962 | 1.C FE |
| 09204W-AE-4 | Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C 9.444% 11/22/34 | D. | 09/30/2024 | BNP Paribas | | 1,002,500 | 1,000,000 | 18,625 | 2.C FE |
| 09629C-AJ-4 | BlueMountain Fuji US Clo I Ltd BLUEM 2017-1A D 9.094% 07/20/29 | D. | 07/15/2024 | AARE II Surplus ISG | | 4,000,076 | 4,000,000 | 85,271 | 2.B FE |
| 09629V-AG-8 | BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C 7.580% 08/15/31 | D. | 07/10/2024 | AADE Lincoln NonModco AAM | | 2,000,238 | 2,000,000 | 24,217 | 1.F FE |
| 12481K-AW-8 | CBAM 2017-2 Ltd CBAM 2017-2A CR 7.847% 07/17/34 | D. | 08/02/2024 | AADE - FABN | | 5,004,010 | 5,000,000 | 17,439 | 1.F FE |
| 12550G-AN-3 | CIFC Funding 2018-V Ltd CIFC 2018-5A CR 7.351% 07/15/38 | D. | 07/12/2024 | Morgan Stanley | | 7,500,000 | 7,500,000 | | 1.F FE |
| 12550G-AQ-6 | CIFC Funding 2018-V Ltd CIFC 2018-5A D1R 8.401% 07/15/38 | D. | 07/12/2024 | Morgan Stanley | | 3,600,000 | 3,600,000 | | 2.C FE |
| 12550M-AN-0 | CIFC Funding 2015-III Ltd CIFC 2015-3A CR 7.191% 04/19/29 | D. | 07/30/2024 | AADE NonModco AAM | | 1,245,413 | 1,245,000 | 2,736 | 1.C FE |
| 12551R-AE-8 | CIFC Funding 2018-I Ltd CIFC 2018-1A C 7.291% 04/18/31 | D. | 07/10/2024 | AADE Lincoln NonModco AAM | | 999,975 | 1,000,000 | 16,919 | 1.E FE |
| 12567H-AJ-1 | CIFC Funding 2021-VII Ltd CIFC 2021-7A D 8.545% 01/23/35 | D. | 07/15/2024 | AARE II Surplus ISG | | 4,177,404 | 4,200,000 | 83,161 | 2.C FE |
| 12661P-AD-1 | CSL Finance PLC Senior Unsecured 4.625% 04/27/42 | D. | 07/02/2024 | AARE II Surplus ISG | | 4,430,384 | 5,000,000 | 41,753 | 1.G FE |
| 12803R-AA-2 | CaixaBank SA CAIXABANK SA 6.208% 01/18/29 | D. | 08/06/2024 | Goldman Sachs | | 12,461,880 | 12,000,000 | 39,317 | 2.B FE |
| 13876L-AN-7 | Canyon CLO 2020-1 Ltd CANYC 2020-1A CR 7.613% 07/15/34 | D. | 08/14/2024 | BNP Paribas | | 751,313 | 750,000 | 4,917 | 1.F FE |
| 13876N-AS-2 | Canyon CLO 2020-2 Ltd CANYC 2020-2A CR 7.613% 10/15/34 | D. | 08/02/2024 | AADE - FABN | | 4,788,773 | 4,787,581 | 18,224 | 1.F FE |
| 13876R-AS-3 | Canyon CLO 2020-3 Ltd CANYC 2020-3A BR 7.251% 10/15/37 | D. | 08/08/2024 | Barclays | | 7,200,000 | 7,200,000 | | 1.C FE |
| 13876R-AW-4 | Canyon CLO 2020-3 Ltd CANYC 2020-3A D1R 8.551% 10/15/37 | D. | 08/08/2024 | Barclays | | 2,700,000 | 2,700,000 | | 2.C FE |
| 13877E-AG-7 | Canyon Capital CLO 2021-2 Ltd CANYC 2021-1A C 7.513% 04/15/34 | D. | 08/05/2024 | Deutsche Bank Securities Inc | | 999,000 | 1,000,000 | 4,591 | 1.F FE |
| 142923-AE-1 | Carlyle US CLO 2024-1 Ltd CGMS 2024-1A C 7.751% 04/15/37 | D. | 09/13/2024 | JPM SECURITIES LLC | | 13,682,250 | 13,500,000 | 557,587 | 1.F FE |
| 14316K-AJ-4 | CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D 8.194% 04/20/34 | D. | 09/18/2024 | RBC CM, LLC | | 4,006,000 | 4,000,000 | 53,714 | 2.C FE |
| 14319C-AG-5 | CARLYLE US CLO 2023-4 LTD CGMS 2023-4A C 8.085% 10/25/36 | D. | 09/19/2024 | Goldman Sachs | | 9,126,000 | 9,000,000 | 111,612 | 1.F FE |
| 150323-BE-2 | Cedar Funding IV CLO Ltd CEDF 2014-4A CRR 7.545% 07/23/34 | D. | 09/18/2024 | Citigroup | | 3,255,525 | 3,250,000 | 39,504 | 1.F FE |
| 15032T-BL-9 | Cedar Funding II CLO Ltd CEDF 2013-1A D1RR 8.694% 04/20/34 | D. | 09/26/2024 | Bank of America | | 350,525 | 350,000 | 5,663 | 2.C FE |
| 15673E-AD-5 | Cerberus Loan Funding XXVIII L CERB 2020-1A D 10.863% 10/15/31 | D. | 08/02/2024 | AADE - FABN | | 2,509,350 | 2,500,000 | 13,579 | 1.E FE |
| 15674E-AG-7 | Cerberus Loan Funding XXXI LP CERB 2021-1A D 9.163% 04/15/32 | D. | 08/02/2024 | AADE - FABN | | 2,981,265 | 3,000,000 | 13,744 | 1.E FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 171519-AE-1 | Churchill MMSLF CLO-I LP CHMML 2021-2A C 8.180% 10/01/32 | D | 08/28/2024 | ALRe Corporate AAM | | 5,006,855 | 5,000,000 | 61,348 | 1.G FE |
| 17151P-AE-5 | Churchill NCPCIF CLO I CHMML 2024-2A C 7.832% 07/20/36 | D | 07/01/2024 | Bank of America | | 11,300,000 | 11,300,000 | | 1.F FE |
| 17181P-AG-4 | CIFC Funding 2017-I Ltd CIFC 2017-1A CRR 7.732% 04/21/37 | D | 09/19/2024 | Goldman Sachs | | 5,574,250 | 5,500,000 | 70,877 | 1.F FE |
| 21688A-BA-9 | Cooperatieve Rabobank UA/NY Senior Preferred 4.850% 01/09/26 | D | 07/18/2024 | AARE Surplus AAM | | 12,007,208 | 12,000,000 | 14,550 | 1.D FE |
| 224939-AA-6 | Credicorp Capital Sociedad Tit Secured 10.100% 12/15/43 | B | 09/12/2024 | MERRILL LYNCH INTERNATIONAL | | 63,586,242 | 61,782,802 | 1,594,683 | 2.B Z |
| 225313-AK-1 | Credit Agricole SA Subordinated 4.000% 01/10/33 | D | 08/08/2024 | AADE - FABN | | 1,721,824 | 1,811,000 | 5,634 | 2.A FE |
| 22534P-AK-9 | Credit Agricole SA CREDIT AGRICOLE SA 5.365% 03/11/34 | D | 09/13/2024 | JPM SECURITIES LLC | | 10,669,005 | 10,200,000 | 118,462 | 1.D FE |
| 225401-AC-2 | UBS Group AG Senior Unsecured 4.282% 01/09/28 | D | 08/09/2024 | AADE BLIC Modco AAM | | 5,859,135 | 6,000,000 | 21,410 | 1.G FE |
| 225401-AF-5 | UBS Group AG Senior Unsecured 3.869% 01/12/29 | D | 08/09/2024 | AADE BLIC Modco AAM | | 5,779,177 | 6,000,000 | 17,411 | 1.G FE |
| 225401-AZ-1 | UBS Group AG Senior Unsecured 6.537% 08/12/33 | D | 08/06/2024 | Goldman Sachs | | 12,354,565 | 11,500,000 | 365,436 | 1.G FE |
| 225401-BG-2 | UBS Group AG Senior Unsecured 6.301% 09/22/34 | D | 09/06/2024 | JPM SECURITIES LLC | | 9,621,392 | 8,800,000 | 257,221 | 1.G FE |
| 225401-BG-2 | UBS Group AG Senior Unsecured 6.301% 09/22/34 | D | 07/31/2024 | Various | | 36,706,423 | 34,700,000 | 777,403 | 1.G FE |
| 2515Z6-CD-9 | Deutsche Bank AG/New York NY DEUTSCHE BANK NY 3.547% 09/18/31 | D | 08/06/2024 | Goldman Sachs | | 12,451,108 | 13,700,000 | 187,626 | 2.A FE |
| 251526-CS-6 | Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29 | D | 08/06/2024 | Goldman Sachs | | 14,180,411 | 13,500,000 | 42,205 | 2.A FE |
| 251526-CU-1 | Deutsche Bank AG/New York NY DEUTSCHE BANK NY 6.819% 11/20/29 | D | 08/06/2024 | Goldman Sachs | | 25,000,819 | 23,600,000 | 301,381 | 2.A FE |
| 251526-CX-5 | Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30 | D | 09/04/2024 | Deutsche Bank | | 5,000,000 | 5,000,000 | | 2.A FE |
| 251526-CY-3 | Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35 | D | 09/04/2024 | Deutsche Bank | | 20,000,000 | 20,000,000 | | 2.A FE |
| 25253Y-AG-1 | Diameter Credit Funding II Ltd DCF 2019-2A D 5.450% 01/25/38 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 949,114 | 1,000,000 | 757 | 1.G FE |
| 25255C-AE-2 | Diameter Credit Funding III Lt DCF 2020-3A C 4.540% 10/25/38 | D | 07/30/2024 | Various | | 933,680 | 1,000,000 | 315 | 1.G FE |
| 25255D-AJ-9 | Diameter Capital Clo 1 Ltd DCLO 2021-1A C 8.863% 07/15/36 | D | 07/18/2024 | AARE Surplus AAM | | 4,935,190 | 5,000,000 | 3,693 | 2.C FE |
| 25255G-AE-3 | Diameter Credit Funding IV Ltd DCF 2021-4A C 3.490% 01/15/40 | D | 09/25/2024 | ALRe Corporate AAM | | 3,901,883 | 4,280,000 | 29,045 | 1.G FE |
| 25255L-AE-2 | Diameter Capital Clo 2 Ltd DCLO 2021-2A B 7.663% 10/15/36 | D | 09/30/2024 | AADE BLIC Modco AAM | | 17,999,838 | 18,000,000 | 295,025 | 1.G PL |
| 25256J-AE-6 | Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 7.082% 10/20/37 | D | 08/15/2024 | JPM SECURITIES LLC | | 23,000,000 | 23,000,000 | | 1.C FE |
| 25256J-AG-1 | Diameter Capital CLO 8 Ltd DCLO 2024-8A B 7.382% 10/20/37 | D | 08/15/2024 | JPM SECURITIES LLC | | 15,000,000 | 15,000,000 | | 1.F FE |
| 25256J-AJ-5 | Diameter Capital CLO 8 Ltd DCLO 2024-8A C 8.532% 10/20/37 | D | 08/15/2024 | JPM SECURITIES LLC | | 19,000,000 | 19,000,000 | | 2.C FE |
| 26245X-AU-1 | Dryden 86 CLO Ltd DRSLF 2020-86A DR 8.747% 07/17/34 | D | 07/18/2024 | AARE Surplus AAM | | 2,780,467 | 2,800,000 | 680 | 2.C FE |
| 26246B-AY-0 | Dryden 85 CLO Ltd DRSLF 2020-85A BR2 7.101% 07/15/37 | D | 07/01/2024 | JPM SECURITIES LLC | | 21,390,000 | 21,390,000 | | 1.C FE |
| 26246B-BC-7 | Dryden 85 CLO Ltd DRSLF 2020-85A D1R2 8.401% 07/15/37 | D | 07/01/2024 | JPM SECURITIES LLC | | 15,250,000 | 15,250,000 | | 2.B FE |
| 26251L-AG-9 | Dryden 64 CLO Ltd DRSLF 2018-64A C 7.291% 04/18/31 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,000,206 | 1,000,000 | 2,430 | 1.D FE |
| 26253M-AS-9 | Dryden 108 CLO Ltd DRSLF 2022-108A BR 7.079% 07/18/37 | D | 07/17/2024 | Nomura Sec International | | 22,500,000 | 22,500,000 | 55,975 | 1.C FE |
| 26253M-AU-4 | Dryden 108 CLO Ltd DRSLF 2022-108A CR 7.429% 07/18/37 | D | 07/17/2024 | Nomura Sec International | | 18,900,000 | 18,900,000 | 44,771 | 1.F FE |
| 26253M-AW-0 | Dryden 108 CLO Ltd DRSLF 2022-108A D1R 8.379% 07/18/37 | D | 07/17/2024 | Nomura Sec International | | 15,000,000 | 15,000,000 | 40,667 | 2.C FE |
| 28504D-AD-5 | Electricite de France SA Senior Unsecured 6.900% 05/23/53 | D | 09/23/2024 | Various | | 12,352,180 | 10,600,000 | 245,832 | 2.A FE |
| 28623C-AG-6 | Elevation CLO 2018-10 Ltd AMPT 2018-10A C 7.894% 10/20/31 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,002,048 | 1,000,000 | 1,754 | 1.E FE |
| 29001J-AE-6 | Elmwood CLO 30 Ltd ELM30 2024-6A C 7.386% 07/17/37 | D | 07/01/2024 | Goldman Sachs | | 12,000,000 | 12,000,000 | | 1.F FE |
| 29001J-AG-1 | Elmwood CLO 30 Ltd ELM30 2024-6A D1 8.386% 07/17/37 | D | 07/01/2024 | Various | | 20,500,000 | 20,500,000 | | 2.C FE |
| 29001L-AN-1 | Elmwood CLO II Ltd ELMW2 2019-2A BR 7.194% 04/20/34 | D | 08/05/2024 | Citigroup | | 1,250,625 | 1,250,000 | 3,747 | 1.C FE |
| 29003E-AW-5 | Elmwood CLO VIII Ltd ELMW8 2021-1A CR 7.782% 04/20/37 | D | 09/12/2024 | BTIG | | 4,039,700 | 3,980,000 | 45,598 | 1.F FE |
| 29246A-AG-5 | Empower CLO 2022-1 Ltd EMPWR 2022-1A C 9.082% 10/20/34 | D | 09/19/2024 | Goldman Sachs | | 25,062,500 | 25,000,000 | 378,417 | 1.G Z |
| 29446M-AG-7 | Equinor ASA Senior Unsecured 3.625% 04/06/40 | D | 08/09/2024 | AADE BLIC Modco AAM | | 12,391,476 | 15,000,000 | 185,781 | 1.D FE |
| 34955Y-AG-4 | Fortress Credit BSL VI Ltd FCBSL 2018-1A CR 7.995% 07/23/31 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 3,014,562 | 3,000,000 | 4,664 | 1.F FE |
| 34960J-BG-9 | Fortress Credit Opportunities FCO 2015-6A A1T2 7.005% 10/10/36 | D | 08/13/2024 | NATIXIS SA | | 35,400,000 | 35,400,000 | | 1.A FE |
| 34960J-BL-8 | Fortress Credit Opportunities FCO 2015-6A BR2 7.355% 10/10/36 | D | 08/13/2024 | NATIXIS SA | | 7,500,000 | 7,500,000 | | 1.C FE |
| 34960J-BN-4 | Fortress Credit Opportunities FCO 2015-6A CR2 7.955% 10/10/36 | D | 08/13/2024 | NATIXIS SA | | 18,800,000 | 18,800,000 | | 1.F FE |
| 34960J-BQ-7 | Fortress Credit Opportunities FCO 2015-6A DR2 9.955% 10/10/36 | D | 08/13/2024 | NATIXIS SA | | 21,000,000 | 21,000,000 | | 2.C FE |
| 34960K-AG-7 | Fortress Credit Opportunities FCO 2015-6A ER2 13.365% 10/10/36 | D | 08/13/2024 | NATIXIS SA | | 9,306,000 | 9,400,000 | | 3.C FE |
| 34961W-AL-9 | Fortress Credit Opportunities FCO 2018-11A C 8.063% 04/15/31 | D | 07/18/2024 | AARE Surplus AAM | | 15,056,625 | 15,000,000 | 10,079 | 1.G FE |
| 34963W-AG-8 | Fortress Credit BSL XIV Ltd FCBSL 2021-5A D 9.345% 10/23/34 | D | 09/30/2024 | BNP Paribas | | 1,000,000 | 1,000,000 | 18,170 | 2.C FE |
| 34963W-AG-8 | Fortress Credit BSL XIV Ltd FCBSL 2021-5A D 9.345% 10/23/34 | D | 09/30/2024 | AADE BLIC Modco AAM | | 2,999,928 | 3,000,000 | 53,731 | 2.C FE |
| 37148E-AJ-3 | Generate CLO 8 Ltd GNRT 8A DR 9.044% 10/20/34 | D | 08/02/2024 | AADE - FABN | | 5,002,040 | 5,000,000 | 13,817 | 2.C FE |
| 38137W-AU-9 | Goldentree Loan Management US GLM 2019-6A CR 7.382% 04/20/35 | D | 09/12/2024 | BTIG | | 1,253,125 | 1,250,000 | 13,585 | 1.E FE |
| 38138K-AE-0 | GoldentTree Loan Management US GLM 2021-11A B 7.144% 10/20/34 | D | 08/05/2024 | Citigroup | | 1,410,000 | 1,410,000 | 4,197 | 1.C FE |
| 38172U-AC-9 | Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 7.114% 07/28/36 | D | 07/01/2024 | BNP Paribas | | 23,000,000 | 23,000,000 | | 1.A FE |
| 38172U-AC-9 | Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 7.114% 07/28/36 | D | 09/13/2024 | ALRE - DFL Trust AAM | | 9,998,150 | 10,000,000 | 124,777 | 1.A FE |
| 38172U-AE-5 | Golub Capital Partners Clo 38M GOCAP 2018-38A BR 7.214% 07/28/36 | D | 07/01/2024 | BNP Paribas | | 28,000,000 | 28,000,000 | | 1.C FE |
| 38172U-AG-0 | Golub Capital Partners Clo 38M GOCAP 2018-38A CR 7.764% 07/28/36 | D | 07/01/2024 | BNP Paribas | | 5,100,000 | 5,100,000 | | 1.F FE |
| 38172U-AJ-4 | Golub Capital Partners Clo 38M GOCAP 2018-38A DR 9.464% 07/28/36 | D | 07/01/2024 | BNP Paribas | | 10,000,000 | 10,000,000 | | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 38174T-AE-6 | Golub Capital Partners CLO 33M GOCAP 2016-33A AR2 7.193% 08/25/33 | D. | 08/05/2024 | Deutsche Bank Securities Inc | | 1,449,275 | 1,450,000 | 21,026 | 1.E FE |
| 38174Y-AE-5 | Golub Capital Partners CLO 24M GOCAP 2015-24A CR 8.104% 11/05/29 | D. | 08/29/2024 | ALRe Corporate AAM | | 8,047,448 | 8,000,000 | 43,220 | 1.C FE |
| 38174Y-AG-0 | Golub Capital Partners CLO 24M GOCAP 2015-24A DR 9.404% 11/05/29 | D. | 09/27/2024 | ALRE - DFL Trust AAM | | 15,509,998 | 15,500,000 | 214,588 | 2.A FE |
| 38175C-AG-7 | Golub Capital Partners CLO 21M GOCAP 2014-21A DR 9.296% 01/25/31 | D. | 09/27/2024 | ALRE - DFL Trust AAM | | 15,238,302 | 15,187,500 | 250,998 | 2.C FE |
| 38175J-AC-1 | Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1 7.696% 10/25/30 | D. | 09/13/2024 | ALRE - DFL Trust AAM | | 4,518,945 | 4,500,000 | 48,101 | 1.A FE |
| 38175J-AJ-6 | Golub Capital Partners CLO 17 GOCAP 2013-17A CR 9.046% 10/25/30 | D. | 09/27/2024 | ALRE - DFL Trust AAM | | 7,533,480 | 7,496,000 | 120,552 | 2.B FE |
| 38177Y-AE-2 | Golub Capital Partners CLO 53B GCBSL 2021-53A C 7.594% 07/20/34 | D. | 08/02/2024 | AADE - FABN | | 9,223,237 | 9,220,526 | 21,394 | 1.F FE |
| 38178D-AJ-6 | Golub Capital Partners CLO 50B GCBSL 2020-50A DR 8.732% 04/20/35 | D. | 09/23/2024 | JPM SECURITIES LLC | | 4,017,280 | 4,000,000 | 62,094 | 2.B FE |
| 38180F-AJ-7 | Golub Capital Partners Clo 28m GOCAP 2015-28A D 9.192% 11/05/38 | D. | 08/09/2024 | WELLS FARGO SECURITIES | | 15,398,677 | 15,500,000 | | 2.C FE |
| 38180H-AE-4 | Golub Capital Partners CLO 62B GCBSL 2022-62A CR 7.351% 10/15/37 | D. | 09/05/2024 | SG Americas Securities LLC | | 16,750,000 | 16,750,000 | | 1.F Z |
| 38180H-AG-9 | Golub Capital Partners CLO 62B GCBSL 2022-62A D1R 8.401% 10/15/37 | D. | 09/05/2024 | SG Americas Securities LLC | | 17,500,000 | 17,500,000 | | 2.C Z |
| 381931-AE-4 | Golub Capital Partners Clo 45M GOCAP 2019-45A A2R 7.082% 07/20/37 | D. | 08/07/2024 | Morgan Stanley | | 24,300,000 | 24,300,000 | | 1.A FE |
| 381931-AG-9 | Golub Capital Partners Clo 45M GOCAP 2019-45A BR 7.182% 07/20/37 | D. | 08/07/2024 | Morgan Stanley | | 24,800,000 | 24,800,000 | | 1.C FE |
| 381931-AJ-3 | Golub Capital Partners Clo 45M GOCAP 2019-45A CR 7.682% 07/20/37 | D. | 08/07/2024 | Morgan Stanley | | 30,000,000 | 30,000,000 | | 1.F FE |
| 381931-AL-8 | Golub Capital Partners Clo 45M GOCAP 2019-45A DR 9.232% 07/20/37 | D. | 08/07/2024 | Morgan Stanley | | 16,800,000 | 16,800,000 | | 2.C FE |
| 381948-AA-6 | Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 6.862% 08/05/37 | D. | 09/25/2024 | Various | | 106,081,625 | 106,000,000 | 748,721 | 1.A FE |
| 381948-AC-2 | Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 7.042% 08/05/37 | D. | 07/01/2024 | Various | | 24,200,000 | 24,200,000 | | 1.A FE |
| 381948-AE-8 | Golub Capital Partners Clo 47M GOCAP 2020-47A BR 7.142% 08/05/37 | D. | 07/01/2024 | Canadian Imperial Bank Of Comm | | 19,800,000 | 19,800,000 | | 1.C FE |
| 381948-AG-3 | Golub Capital Partners Clo 47M GOCAP 2020-47A CR 7.642% 08/05/37 | D. | 07/01/2024 | Canadian Imperial Bank Of Comm | | 11,000,000 | 11,000,000 | | 1.F FE |
| 381948-AJ-7 | Golub Capital Partners Clo 47M GOCAP 2020-47A DR 9.292% 08/05/37 | D. | 07/01/2024 | Canadian Imperial Bank Of Comm | | 14,000,000 | 14,000,000 | | 2.C FE |
| 390556-AS-7 | Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 9.563% 10/15/29 | D. | 07/18/2024 | AARE Surplus AAM | | 580,241 | 580,000 | 462 | 1.E FE |
| 39809P-AG-0 | Greystone CRE Notes 2021-FL3 L GSTNE 2021-FL3 C 7.211% 07/15/39 | D. | 09/10/2024 | Goldman Sachs | | 3,505,180 | 3,530,000 | 19,728 | 1.G FE |
| 404280-BB-4 | HSBC Holdings PLC Senior Unsecured 3.900% 05/25/26 | D. | 07/31/2024 | ALRE - DFL Trust AAM | | 5,879,152 | 6,000,000 | 42,900 | 1.G FE |
| 404280-CF-4 | HSBC Holdings PLC Senior Unsecured 4.950% 03/31/30 | D. | 08/09/2024 | AADE BLIC Modco AAM | | 3,019,247 | 3,000,000 | 53,213 | 1.G FE |
| 43133Y-AA-3 | Hildene TruPS Securitization 2 HITR 4A A1A 7.733% 07/23/42 | D. | 09/27/2024 | ALRe Corporate AAM | | 22,651,934 | 22,651,934 | 321,140 | 1.A FE |
| 456837-BH-5 | ING Groep NV Senior Unsecured 6.114% 09/11/34 | D. | 08/06/2024 | Goldman Sachs | | 12,435,930 | 11,700,000 | 290,109 | 1.G FE |
| 456837-BM-4 | ING Groep NV Senior Unsecured 5.550% 03/19/35 | D. | 07/31/2024 | ALRE - DFL Trust AAM | | 10,097,179 | 10,000,000 | 201,958 | 1.G FE |
| 46115H-CD-7 | Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33 | D. | 09/23/2024 | Barclays | | 10,593,351 | 9,300,000 | 215,760 | 2.B FE |
| 46115H-CF-2 | Intesa Sanpaolo SpA INTESA SANPAOLO SPA 7.800% 11/28/53 | D. | 09/23/2024 | Various | | 57,654,356 | 48,900,000 | 1,071,395 | 2.B FE |
| 46603P-AJ-7 | Ivy Hill Middle Market Credit IVYH 18A D 9.594% 04/22/33 | D. | 08/29/2024 | ALRe Corporate AAM | | 5,569,883 | 5,500,000 | 55,696 | 2.C FE |
| 46604E-AJ-1 | Ivy Hill Middle Market Credit IVYH 9A BRR 7.333% 04/23/34 | D. | 07/12/2024 | Citigroup | | 2,004,000 | 2,000,000 | 34,013 | 1.C FE |
| 46604K-AG-3 | Ivy Hill Middle Market Credit IVYH 2024-22A D 10.332% 04/20/36 | D. | 08/06/2024 | SMBC Nikko Securities America | | 251,750 | 250,000 | 10,892 | 2.C FE |
| 48250G-AU-4 | KKR CLO 10 Ltd KKR 10 CR 7.408% 09/15/29 | D. | 08/29/2024 | AARE Surplus AAM | | 23,029,992 | 23,000,000 | 363,822 | 1.C FE |
| 48251M-BJ-4 | KKR CLO 15 Ltd KKR 15 DR2 8.279% 01/18/32 | D. | 08/01/2024 | RBC CM, LLC | | 6,500,000 | 6,500,000 | | 2.C FE |
| 48252K-AC-3 | KKR CLO 21 Ltd KKR 21 B 6.963% 04/15/31 | D. | 08/02/2024 | AADE - FABN | | 628,892 | 628,000 | 2,186 | 1.B FE |
| 48253U-AE-6 | KKR Clo 34 Ltd KKR 34A C 7.763% 07/15/34 | D. | 09/25/2024 | ALRe Corporate AAM | | 3,546,622 | 3,546,356 | 55,061 | 1.F FE |
| 48254L-AG-0 | KKR CLO 35 Ltd KKR 35A D 8.744% 10/20/34 | D. | 08/02/2024 | AADE - FABN | | 985,013 | 1,000,000 | 2,672 | 2.C FE |
| 48256N-AE-9 | KKR CLO Trust KKR 2024-51A B 7.132% 10/20/37 | D. | 09/19/2024 | Deutsche Bank Securities Inc | | 8,750,000 | 8,750,000 | | 1.C Z |
| 48256N-AJ-8 | KKR CLO Trust KKR 2024-51A D1 8.432% 10/20/37 | D. | 09/19/2024 | Deutsche Bank Securities Inc | | 15,500,000 | 15,500,000 | | 2.C Z |
| 48662L-AG-6 | Rad CLO 10 Ltd RAD 2021-10A D 8.295% 04/23/34 | D. | 09/10/2024 | RBC CM, LLC | | 2,503,325 | 2,500,000 | 28,801 | 2.C FE |
| 50200J-AJ-0 | LCM Loan Income Fund I Income LCM 27A C 7.498% 07/16/31 | D. | 07/10/2024 | AADE Lincoln NonModco AAM | | 3,599,946 | 3,600,000 | 64,084 | 1.F FE |
| 50247V-AB-5 | LYB International Finance BV Senior Unsecured 5.250% 07/15/43 | D. | 09/06/2024 | JPM SECURITIES LLC | | 4,182,395 | 4,300,000 | 33,863 | 2.B FE |
| 50247V-AC-3 | LYB International Finance BV Senior Unsecured 4.875% 03/15/44 | D. | 09/06/2024 | JPM SECURITIES LLC | | 4,010,524 | 4,300,000 | 101,319 | 2.B FE |
| 53944Y-AX-1 | Lloyds Banking Group PLC Senior Unsecured 5.679% 01/05/35 | D. | 09/06/2024 | JPM SECURITIES LLC | | 9,226,800 | 8,800,000 | 88,845 | 1.G FE |
| 539910-AA-7 | LMREC 2024-CRE5 LLC LMREC 2024-CRE5 A 6.763% 03/22/38 | D. | 07/03/2024 | Wells Fargo | | 95,760,000 | 96,000,000 | | 1.A FE |
| 552081-AM-3 | LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55 | D. | 09/13/2024 | Various | | 12,294,977 | 14,300,000 | 168,980 | 2.B FE |
| 55276V-AG-7 | MDGH GMTN RSC Ltd Senior Unsecured 4.500% 11/07/28 | D. | 08/29/2024 | AARE Surplus AAM | | 1,601,352 | 1,600,000 | 22,400 | 1.C FE |
| 55608J-AP-3 | Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30 | D. | 08/09/2024 | AADE BLIC Modco AAM | | 13,492,718 | 13,500,000 | 45,297 | 1.F FE |
| 55608J-BN-7 | Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34 | D. | 07/31/2024 | Various | | 6,473,900 | 6,300,000 | 46,360 | 1.F FE |
| 55820Y-AD-9 | Madison Park Funding XXVII Ltd MDPK 2018-27A B 7.344% 04/20/30 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,000,135 | 1,000,000 | 1,632 | 1.F FE |
| 55953U-AE-4 | Magnetite Xxx Ltd MAGNE 2021-30A C 7.496% 10/25/34 | D. | 08/02/2024 | AADE - FABN | | 7,008,031 | 7,004,053 | 11,668 | 1.F FE |
| 632525-AS-0 | National Australia Bank Ltd SUB 3.933% 08/02/34 | D. | 09/11/2024 | STAR Non-Modco FWH | | 3,838,794 | 4,000,000 | 17,043 | 1.G FE |
| 63254A-AS-7 | National Australia Bank Ltd/Ne Senior Unsecured 2.500% 07/12/26 | D. | 07/31/2024 | AARE II Surplus ISG | | 9,567,769 | 10,000,000 | 13,194 | 1.D FE |
| 63861V-AB-3 | Nationwide Building Society Senior Unsecured 4.302% 03/08/29 | D. | 08/06/2024 | Goldman Sachs | | 6,184,332 | 6,300,000 | 112,175 | 1.G FE |
| 63861V-AB-3 | Nationwide Building Society Senior Unsecured 4.302% 03/08/29 | D. | 08/09/2024 | Various | | 13,361,446 | 13,800,000 | 221,983 | 1.G FE |
| 63861V-AE-7 | Nationwide Building Society Sr Non Preferred 3.960% 07/18/30 | D. | 08/06/2024 | Goldman Sachs | | 6,222,710 | 6,500,000 | 13,585 | 1.G FE |
| 63861V-AE-7 | Nationwide Building Society Sr Non Preferred 3.960% 07/18/30 | D. | 08/29/2024 | ALRe Corporate AAM | | 6,260,881 | 6,500,000 | 29,315 | 1.G FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 64133R-AQ-9 | Neuberger Berman Loan Advisers NEUB 2020-38A DR 8.544% 10/20/35 | D. | 07/18/2024 | AARE Surplus AAM | | 3,941,944 | 3,925,000 | 81,443 | 2.C FE |
| 64134A-AE-2 | Neuberger Berman Loan Advisers NEUB 2021-43A C 7.497% 07/17/35 | D. | 07/25/2024 | NATIXIS SA | | 10,025,000 | 10,000,000 | 18,743 | 1.F FE |
| 65559C-AA-9 | Nordea Bank Abp Jr Subordinated 6.625% Perpet. | D. | 09/13/2024 | JPM SECURITIES LLC | | 12,424,845 | 12,300,000 | 384,802 | 2.B FE |
| 66859W-AC-6 | Northwoods Capital XVI Ltd WOODS 2017-16A C 7.530% 11/15/30 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,002,828 | 1,000,000 | 16,327 | 1.E FE |
| 66860C-AJ-2 | Northwoods Capital XIV-B Ltd WOODS 2018-14BA D 8.774% 11/13/31 | D. | 08/29/2024 | ALRe Corporate AAM | | 4,444,304 | 4,500,000 | 17,549 | 2.B FE |
| 66860P-AG-9 | Northwoods Capital XVII Ltd WOODS 2018-17A D 8.394% 04/22/31 | D. | 08/02/2024 | AADE - FABN | | 1,175,560 | 1,200,000 | 3,078 | 2.C FE |
| 67109K-AY-0 | OZLM IX Ltd OZLM 2014-9A CRR 8.794% 10/20/31 | D. | 08/02/2024 | AADE - FABN | | 1,002,137 | 1,000,000 | 2,687 | 2.A FE |
| 67112G-AG-3 | OZLM XVIII Ltd OZLM 2018-18A D 8.413% 04/15/31 | D. | 07/16/2024 | AADE Lincoln NonModco AAM | | 1,005,453 | 1,000,000 | 234 | 2.B FE |
| 67115L-AL-8 | OHA Credit Partners XVI OAKC 2021-16A B1R 6.979% 10/18/37 | D. | 08/30/2024 | Nomura Sec International | | 15,000,000 | 15,000,000 | | 1.C FE |
| 67115L-AQ-7 | OHA Credit Partners XVI OAKC 2021-16A CR 7.179% 10/18/37 | D. | 09/04/2024 | Nomura Sec International | | 20,000,000 | 20,000,000 | | 1.F FE |
| 67115L-AS-3 | OHA Credit Partners XVI OAKC 2021-16A D1R 8.279% 10/18/37 | D. | 08/30/2024 | Nomura Sec International | | 10,450,000 | 10,450,000 | | 2.C FE |
| 67570M-AG-5 | OCP CLO 2024-34 Ltd OCP 2024-34A C 7.181% 10/15/37 | D. | 09/24/2024 | BNP Paribas | | 1,500,000 | 1,500,000 | 10,249 | 1.F FE |
| 67578J-AG-4 | Octagon Investment Partners 51 OCT51 2021-1A D 8.594% 07/20/34 | D. | 09/30/2024 | BNP Paribas | | 1,503,750 | 1,500,000 | 25,423 | 2.C FE |
| 67578U-AE-4 | Octagon 69 Ltd OCT69 2024-3A B 7.083% 07/24/37 | D. | 07/01/2024 | Citigroup | | 18,395,000 | 18,395,000 | | 1.C FE |
| 67578U-AG-9 | Octagon 69 Ltd OCT69 2024-3A C 7.433% 07/24/37 | D. | 07/01/2024 | Citigroup | | 8,710,000 | 8,710,000 | | 1.F FE |
| 67578U-AJ-3 | Octagon 69 Ltd OCT69 2024-3A D 8.483% 07/24/37 | D. | 07/01/2024 | Citigroup | | 30,000,000 | 30,000,000 | | 2.C FE |
| 676924-AG-8 | OHA Credit Funding 16 Ltd OAKC 2023-16A C 7.932% 10/20/36 | D. | 08/06/2024 | BTIG | | 3,022,500 | 3,000,000 | 10,576 | 1.E FE |
| 67707G-AL-3 | OHA Credit Funding 8 Ltd OAKC 2021-8A D 8.391% 01/18/34 | D. | 09/25/2024 | ALRe Corporate AAM | | 3,164,984 | 3,165,000 | 50,901 | 2.C FE |
| 69120D-AA-9 | Owl Rock CLO III Ltd OR 2020-3A AR 7.133% 04/20/36 | D. | 08/29/2024 | ALRe Corporate AAM | | 10,039,390 | 10,000,000 | 278,021 | 1.A FE |
| 69291Q-AA-3 | PFP 2022-9 Ltd PFP 2022-9 A 7.371% 08/19/35 | D. | 07/24/2024 | Goldman Sachs | | 8,742,516 | 8,726,154 | 16,584 | 1.A FE |
| 69356A-AQ-5 | PPM CLO 4 Ltd PPMC 2020-4A CR 7.641% 10/18/34 | D. | 07/15/2024 | AARE II Surplus ISG | | 7,899,984 | 7,900,000 | 148,474 | 1.F FE |
| 69380C-AA-6 | PFP 2023-10 Ltd PFP 2023-10 A 7.448% 09/16/38 | D. | 07/25/2024 | Goldman Sachs | | 19,450,613 | 19,376,000 | 34,089 | 1.A FE |
| 69380C-AC-2 | PFP 2023-10 Ltd PFP 2023-10 AS 8.107% 09/16/38 | D. | 08/12/2024 | Various | | 39,563,159 | 39,266,000 | 116,549 | 1.A FE |
| 69380C-AE-8 | PFP 2023-10 Ltd PFP 2023-10 B 8.508% 09/16/38 | D. | 09/12/2024 | Banco Santander | | 25,766,606 | 25,448,500 | 173,528 | 1.D FE |
| 69688G-AC-2 | Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A B 6.882% 07/20/37 | D. | 07/17/2024 | Various | | 18,000,000 | 18,000,000 | | 1.C FE |
| 69688G-AE-8 | Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A C 7.182% 07/20/37 | D. | 07/17/2024 | Bank of America | | 18,000,000 | 18,000,000 | | 1.F FE |
| 69688G-AG-3 | Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1 8.082% 07/20/37 | D. | 07/17/2024 | Various | | 27,500,000 | 27,500,000 | | 2.C FE |
| 69688N-AQ-6 | Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR 7.232% 07/20/37 | D. | 07/02/2024 | WELLS FARGO SECURITIES | | 3,900,000 | 3,900,000 | | 1.F FE |
| 69688N-AS-2 | Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R 8.282% 07/20/37 | D. | 07/02/2024 | WELLS FARGO SECURITIES | | 18,500,000 | 18,500,000 | | 2.C FE |
| 69702B-AG-6 | Palmer Square Loan Funding 202 PSTAT 2021-3A C 8.044% 07/20/29 | D. | 08/05/2024 | MIZUHO | | 1,875,938 | 1,875,000 | 6,284 | 1.G FE |
| 69702H-AG-3 | Palmer Square Loan Funding 202 PSTAT 2021-4A C 8.163% 10/15/29 | D. | 08/05/2024 | MIZUHO | | 4,250,000 | 4,250,000 | 21,201 | 2.A FE |
| 700162-AN-0 | Park Avenue Institutional Advi PAIA 2016-1A BR 7.593% 08/23/31 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,001,893 | 1,000,000 | 14,773 | 1.E FE |
| 70017W-AJ-2 | Park Avenue Institutional Advi PAIA 2019-1A C 9.043% 05/15/32 | D. | 08/02/2024 | AADE - FABN | | 991,895 | 1,000,000 | 20,741 | 2.C FE |
| 70018C-AS-5 | Park Blue CLO 2022-II Ltd PKBLU 2022-2A BR 7.082% 07/20/37 | D. | 07/12/2024 | Morgan Stanley | | 5,520,000 | 5,520,000 | | 1.B FE |
| 70018C-AU-0 | Park Blue CLO 2022-II Ltd PKBLU 2022-2A CR 7.432% 07/20/37 | D. | 07/12/2024 | Morgan Stanley | | 7,370,000 | 7,370,000 | | 1.E FE |
| 70018C-AW-6 | Park Blue CLO 2022-II Ltd PKBLU 2022-2A DR 8.432% 07/20/37 | D. | 07/12/2024 | Morgan Stanley | | 2,660,000 | 2,660,000 | | 2.A FE |
| 71647N-BD-0 | Petrobras Global Finance BV Senior Unsecured 6.900% 03/19/49 | D. | 09/20/2024 | AHL Aegon IMR | | 1,003,643 | 1,000,000 | 192 | 3.B FE |
| 716973-AF-9 | Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43 | D. | 09/04/2024 | US Bancorp Investment | | 3,514,175 | 3,500,000 | 52,661 | 1.F FE |
| 716973-AH-5 | Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63 | D. | 08/02/2024 | AADE - FABN | | 8,774,091 | 9,000,000 | 97,455 | 1.F FE |
| 72132K-AQ-8 | Pikes Peak CLO 22-11 PIPK 2022-11A BR 7.064% 07/25/37 | D. | 07/11/2024 | Citigroup | | 31,500,000 | 31,500,000 | | 1.C FE |
| 72132K-AS-4 | Pikes Peak CLO 22-11 PIPK 2022-11A CR 7.364% 07/25/37 | D. | 07/11/2024 | Citigroup | | 9,000,000 | 9,000,000 | | 1.F FE |
| 72132K-AU-9 | Pikes Peak CLO 22-11 PIPK 2022-11A D1R 8.414% 07/25/37 | D. | 07/11/2024 | Citigroup | | 12,500,000 | 12,500,000 | | 2.B FE |
| 72133P-AE-3 | Pikes Peak CLO 5 PIPK 2020-5A C 7.794% 04/20/33 | D. | 09/30/2024 | Various | | 4,005,946 | 4,000,000 | 33,989 | 1.F FE |
| 72133P-AG-8 | Pikes Peak CLO 5 PIPK 2020-5A D 8.794% 04/20/33 | D. | 09/30/2024 | AADE BLIC Modco AAM | | 2,000,000 | 2,000,000 | 34,197 | 2.C FE |
| 74042E-AA-2 | Preferred Term Securities XVII A1 5.330% 06/23/35 | D. | 08/02/2024 | AADE - FABN | | 936,932 | 1,018,404 | 6,622 | 1.A FE |
| 74042F-AA-9 | Preferred Term Securities XXV A1 5.210% 06/22/37 | D. | 08/08/2024 | AADE - FABN | | 1,040,416 | 1,187,915 | 8,749 | 1.E FE |
| 74042M-AE-6 | Preferred Term Securities XXII PRETSL 22-B1 B1 5.645% 09/22/36 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 753,625 | 930,401 | 5,805 | 1.E FE |
| 74042M-AG-1 | Preferred Term Securities XXII PRETSL 22-B2 B2 5.645% 09/22/36 | D. | 07/30/2024 | AADE - Coins VIAC - AAM | | 602,900 | 744,321 | 4,644 | 1.E FE |
| 74042M-AQ-9 | Preferred Term Securities XXII PRETSL 22-B3 B3 5.645% 09/22/36 | D. | 08/08/2024 | Various | | 2,816,324 | 3,442,484 | 25,832 | 1.E FE |
| 749986-AJ-4 | Rad CLO 3 Ltd RAD 2019-3A CR2 7.451% 07/15/37 | D. | 07/01/2024 | JPM SECURITIES LLC | | 1,600,000 | 1,600,000 | | 1.F FE |
| 749986-AL-9 | Rad CLO 3 Ltd RAD 2019-3A D1R2 8.401% 07/15/37 | D. | 07/01/2024 | JPM SECURITIES LLC | | 1,500,000 | 1,500,000 | | 2.C FE |
| 75009L-AU-0 | Rad CLO 16 Ltd RAD 2022-16A D1R 8.751% 07/15/37 | D. | 07/18/2024 | AARE Surplus AAM | | 2,799,958 | 2,800,000 | 2,042 | 2.B FE |
| 75009V-AC-8 | RAD CLO 26 Ltd RAD 2024-26A B1 7.032% 10/20/37 | D. | 08/07/2024 | Bank of America | | 21,000,000 | 21,000,000 | | 1.C FE |
| 75009V-AG-9 | RAD CLO 26 Ltd RAD 2024-26A C 7.182% 10/20/37 | D. | 08/07/2024 | Bank of America | | 24,500,000 | 24,500,000 | | 1.F FE |
| 75009V-AJ-3 | RAD CLO 26 Ltd RAD 2024-26A D1 8.232% 10/20/37 | D. | 08/07/2024 | Bank of America | | 26,500,000 | 26,500,000 | | 2.C FE |
| 750103-AG-8 | Rad CLO 15 Ltd RAD 2021-15A D 8.594% 01/20/34 | D. | 08/02/2024 | AADE - FABN | | 5,020,940 | 5,000,000 | 13,129 | 2.C FE |
| 75884Y-AG-3 | Regatta XX Funding Ltd REG20 2021-2A D 8.663% 10/15/34 | D. | 08/07/2024 | Bank of America | | 1,002,800 | 1,000,000 | 5,775 | 2.C FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 76117E-AA-7 | Residential Mortgage Securitie RMSF 2008-7A A1 5.469% 06/25/37 | D | 07/31/2024 | Apollo Internal | | 525,527 | 1,395,447 | 1,618 | 1.A FM |
| 77341K-AJ-0 | Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D 8.544% 07/20/34 | D | 08/02/2024 | AADE - FABN | | 1,360,857 | 1,375,000 | 3,590 | 2.C FE |
| 77341X-AN-3 | Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A BR 7.082% 07/20/37 | D | 07/10/2024 | MIZUHO | | 20,000,000 | 20,000,000 | | 1.C FE |
| 77341X-AQ-6 | Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR 7.432% 07/20/37 | D | 07/10/2024 | MIZUHO | | 18,000,000 | 18,000,000 | | 1.F FE |
| 77341X-AS-2 | Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D1R 8.632% 07/20/37 | D | 07/10/2024 | Various | | 20,000,000 | 20,000,000 | | 2.B FE |
| 77342M-AU-0 | Rockford Tower CLO 2019-1 Ltd ROCKT 2019-1A CR 7.494% 04/20/34 | D | 07/18/2024 | AARE Surplus AAM | | 6,500,020 | 6,500,000 | 118,381 | 1.F FE |
| 773663-AE-9 | Rockland Park CLO Ltd ROCKP 2021-1A C 7.444% 04/20/34 | D | 08/05/2024 | Bank of America | | 1,950,000 | 1,950,000 | 6,048 | 1.F FE |
| 773663-AG-4 | Rockland Park CLO Ltd ROCKP 2021-1A D 8.494% 04/20/34 | D | 09/30/2024 | Various | | 3,005,000 | 3,000,000 | 37,042 | 2.C FE |
| 77587B-AA-2 | Romark Credit Funding III Ltd RCF 2024-3A A 5.539% 07/22/65 | D | 07/26/2024 | Barclays | | 100,000,000 | 100,000,000 | | 1.A FE |
| 77587B-AC-8 | Romark Credit Funding III Ltd RCF 2024-3A B 5.689% 09/15/42 | D | 07/26/2024 | Barclays | | 32,000,000 | 32,000,000 | | 1.D FE |
| 77587B-AE-4 | Romark Credit Funding III Ltd RCF 2024-3A C 6.139% 09/15/42 | D | 07/26/2024 | Barclays | | 7,500,000 | 7,500,000 | | 1.G FE |
| 77587B-AG-9 | Romark Credit Funding III Ltd RCF 2024-3A D 7.889% 09/15/42 | D | 07/26/2024 | Barclays | | 5,655,000 | 5,655,000 | | 2.C FE |
| 780097-BG-5 | NatWest Group PLC Senior Unsecured 4.892% 05/18/29 | D | 07/18/2024 | Various | | 1,980,122 | 2,000,000 | 15,491 | 1.G FE |
| 78448T-AH-5 | SMBC Aviation Capital Finance Senior Unsecured 5.450% 05/03/28 | D | 08/06/2024 | Goldman Sachs | | 6,230,418 | 6,100,000 | 86,806 | 2.A FE |
| 78448T-AK-8 | SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33 | D | 09/06/2024 | JPM SECURITIES LLC | | 9,222,312 | 8,800,000 | 61,307 | 2.A FE |
| 80281L-AG-0 | Santander UK Group Holdings PL Senior Unsecured 3.823% 11/03/28 | D | 08/06/2024 | Goldman Sachs | | 6,181,760 | 6,400,000 | 63,887 | 2.A FE |
| 80281L-AP-0 | Santander UK Group Holdings PL Senior Unsecured 2.896% 03/15/32 | D | 09/06/2024 | JPM SECURITIES LLC | | 3,802,060 | 4,300,000 | 60,189 | 2.A FE |
| 80281L-AT-2 | Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29 | D | 08/06/2024 | Goldman Sachs | | 12,445,496 | 11,900,000 | 58,316 | 2.A FE |
| 80382Q-BB-7 | Sail Net Interest Margin Notes SAILN 2004-BNCA B 6.750% 09/27/34 | D | 07/31/2024 | Apollo Internal | | 17 | 287,090 | 269 | 6. FE |
| 80414L-2D-6 | Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 468,842 | 500,000 | 5,056 | 1.E FE |
| 81124L-AG-9 | Sculptor CLO XXVIII Ltd SCUL 28A C 7.944% 01/20/35 | D | 08/02/2024 | AADE - FABN | | 1,000,640 | 1,000,000 | 2,427 | 1.F FE |
| 81883E-AE-1 | Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 6.470% 08/15/30 | D | 07/18/2024 | AARE Surplus AAM | | 940,865 | 940,284 | 11,156 | 1.A FE |
| 822582-AT-9 | Shell International Finance BV Senior Unsecured 3.625% 08/21/42 | D | 09/23/2024 | Barclays | | 19,916,276 | 23,600,000 | 78,421 | 1.D FE |
| 822582-BF-8 | Shell International Finance BV Senior Unsecured 4.375% 05/11/45 | D | 09/13/2024 | JPM SECURITIES LLC | | 12,466,041 | 13,700,000 | 208,116 | 1.D FE |
| 822582-BQ-4 | Shell International Finance BV Senior Unsecured 4.000% 05/10/46 | D | 09/13/2024 | JPM SECURITIES LLC | | 12,364,416 | 14,400,000 | 201,600 | 1.D FE |
| 822582-BT-8 | Shell International Finance BV Senior Unsecured 2.875% 05/10/26 | D | 07/18/2024 | AARE Surplus AAM | | 4,836,768 | 5,000,000 | 27,153 | 1.D FE |
| 82620K-AT-0 | Siemens Financieringsmaatschap GTD NTS 4.200% 03/16/47 | D | 09/23/2024 | Barclays | | 12,473,302 | 13,700,000 | 12,787 | 1.D FE |
| 82620K-AU-7 | Siemens Financieringsmaatschap GTD NTS 3.400% 03/16/27 | D | 09/13/2024 | JPM SECURITIES LLC | | 12,444,516 | 12,600,000 | | 1.D FE |
| 83368R-BC-5 | Societe Generale SA SOCIETE GENERALE 1.792% 06/09/27 | D | 09/13/2024 | JPM SECURITIES LLC | | 12,442,904 | 13,100,000 | 63,253 | 2.B FE |
| 83368R-BD-3 | Societe Generale SA SOCIETE GENERALE 2.889% 06/09/32 | D | 09/06/2024 | JPM SECURITIES LLC | | 7,605,488 | 8,800,000 | 63,558 | 2.B FE |
| 83368R-BH-4 | Societe Generale SA SOCIETE GENERALE 2.797% 01/19/28 | D | 09/13/2024 | JPM SECURITIES LLC | | 12,442,040 | 13,000,000 | 57,572 | 2.B FE |
| 83368R-BJ-0 | Societe Generale SA SOCIETE GENERALE 3.337% 01/21/33 | D | 09/23/2024 | Barclays | | 14,974,110 | 17,000,000 | 99,276 | 2.B FE |
| 83368R-BS-0 | Societe Generale SA Senior Non Preferred 6.691% 01/10/34 | D | 09/23/2024 | Various | | 21,977,054 | 20,200,000 | 253,292 | 2.B FE |
| 83368R-BW-1 | Societe Generale SA Senior Non Preferred 5.634% 01/19/30 | D | 09/06/2024 | JPM SECURITIES LLC | | 9,020,440 | 8,800,000 | 68,860 | 2.B FE |
| 83368R-BX-9 | Societe Generale SA Senior Non Preferred 6.066% 01/19/35 | D | 09/30/2024 | Various | | 19,270,472 | 18,400,000 | 190,607 | 2.B FE |
| 85771P-AC-6 | Equinor ASA Senior Unsecured 5.100% 08/17/40 | D | 09/23/2024 | Barclays | | 6,281,719 | 6,100,000 | 31,974 | 1.D FE |
| 85817E-AG-8 | Steele Creek CLO 2019-2 LTD STCR 2019-2A D 9.913% 07/15/32 | D | 08/02/2024 | AADE - FABN | | 2,001,876 | 2,000,000 | 9,913 | 2.C FE |
| 860444-AS-7 | Stewart Park CLO Ltd STWRT 2015-1A CR 7.363% 01/15/30 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 1,002,485 | 1,000,000 | 3,068 | 1.C FE |
| 87231B-AG-8 | TCI-Flatiron Clo 2017-1 Ltd TFLAT 2017-1A C 7.213% 11/18/30 | D | 09/13/2024 | ALIRE - DFL Trust AAM | | 1,000,174 | 1,000,000 | 5,009 | 1.A FE |
| 87249Q-AQ-3 | TICP CLO XI Ltd TICP 2018-11A CR 7.785% 04/25/37 | D | 09/19/2024 | Goldman Sachs | | 1,218,000 | 1,200,000 | 42,306 | 1.F FE |
| 87252G-AJ-5 | TCW CLO 2024-2 Ltd TCW 2024-2A C 7.436% 07/17/37 | D | 07/12/2024 | JEFFERIES LLC | | 12,000,000 | 12,000,000 | | 1.F FE |
| 87252G-AL-0 | TCW CLO 2024-2 Ltd TCW 2024-2A D1 8.586% 07/17/37 | D | 07/12/2024 | Various | | 23,000,000 | 23,000,000 | | 2.C FE |
| 87268R-AA-2 | TruPS Financials Note Securiti TFINS 2019-2A A1 7.623% 02/28/39 | D | 08/02/2024 | AADE - FABN | | 776,717 | 789,882 | 11,437 | 1.B FE |
| 87268R-AB-0 | TruPS Financials Note Securiti TFINS 2019-2A A2 8.173% 02/28/39 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 955,417 | 1,000,000 | 14,783 | 1.F FE |
| 874777-AE-5 | Tallman Park CLO Ltd TALPK 2021-1A C 7.494% 04/20/34 | D | 08/02/2024 | AADE - FABN | | 1,000,273 | 1,000,000 | 2,290 | 1.F FE |
| 88676P-AE-2 | Tikehau US Clo VI Ltd TKO 2024-1A B 7.129% 07/18/37 | D | 07/01/2024 | JEFFERIES LLC | | 27,000,000 | 27,000,000 | | 1.C FE |
| 88676P-AG-7 | Tikehau US Clo VI Ltd TKO 2024-1A C 7.479% 07/18/37 | D | 07/01/2024 | JEFFERIES LLC | | 1,000,000 | 1,000,000 | | 1.F FE |
| 88676P-AJ-1 | Tikehau US Clo VI Ltd TKO 2024-1A D1 8.579% 07/18/37 | D | 07/01/2024 | JEFFERIES LLC | | 15,000,000 | 15,000,000 | | 2.B FE |
| 89157X-AE-1 | TotalEnergies Capital SA Senior Unsecured 5.275% 09/10/54 | D | 09/23/2024 | Barclays | | 17,393,094 | 17,100,000 | 35,079 | 1.E FE |
| 89157X-AF-8 | TotalEnergies Capital SA Senior Unsecured 5.425% 09/10/64 | D | 09/23/2024 | Various | | 48,344,736 | 47,700,000 | 61,604 | 1.E FE |
| 89387Y-AC-5 | Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28 | D | 07/30/2024 | AADE NonModco AAM | | 983,024 | 1,000,000 | 13,721 | 2.C FE |
| 89532X-AL-1 | Trestles CLO VII Ltd TREST 2024-7A D1 8.385% 10/25/37 | D | 09/23/2024 | Citigroup | | 4,012,000 | 4,000,000 | 15,845 | 2.C FE |
| 89640Y-BL-7 | Trinitas CLO VI Ltd TRNTS 2017-6A DR4 9.796% 01/25/34 | D | 08/02/2024 | AADE - FABN | | 1,650,050 | 1,650,000 | 3,592 | 2.C FE |
| 89642J-AE-5 | Trinitas CLO XVII Ltd TRNTS 2021-17A C 7.844% 10/20/34 | D | 08/02/2024 | AADE - FABN | | 3,903,922 | 3,900,992 | 9,349 | 1.F FE |
| 89642J-AG-0 | Trinitas CLO XVII Ltd TRNTS 2021-17A D 9.044% 10/20/34 | D | 08/02/2024 | AADE - FABN | | 1,995,990 | 2,000,000 | 5,527 | 2.C FE |
| 89642R-AG-2 | Trinitas Clo VIII Ltd TRNTS 2018-8A D 8.644% 07/20/31 | D | 07/30/2024 | AADE NonModco AAM | | 3,972,188 | 4,000,000 | 7,683 | 2.C FE |
| 902613-AA-6 | UBS Group AG SENIOR 3.126% 08/13/30 | D | 09/11/2024 | STAR Non-Modco FWH | | 938,450 | 1,000,000 | 2,431 | 1.G FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 902613-AT-5 | UBS Group AG Senior Unsecured 4.988% 08/05/33 | D | 08/06/2024 | Goldman Sachs | | 12,385,926 | 12,600,000 | 3,492 | 1.G FE |
| 902613-AY-4 | UBS Group AG Senior Unsecured 4.875% 05/15/45 | D | 07/31/2024 | ALRE - DFL Trust AAM | | 4,633,621 | 5,000,000 | 51,458 | 1.G FE |
| 902613-BB-3 | UBS Group AG Senior Unsecured 4.550% 04/17/26 | D | 08/09/2024 | AADE BLIC Modco AAM | | 3,975,107 | 4,000,000 | 56,117 | 1.G FE |
| 902613-BH-0 | UBS Group AG Senior Unsecured 5.699% 02/08/35 | D | 07/31/2024 | ALRE - DFL Trust AAM | | 27,356,168 | 26,900,000 | 860,201 | 1.G FE |
| 902613-BJ-6 | UBS Group AG Senior Unsecured 5.428% 02/08/30 | D | 07/31/2024 | ALRE - DFL Trust AAM | | 4,649,729 | 4,600,000 | 140,103 | 1.G FE |
| 902613-BM-9 | UBS Group AG Senior Unsecured 5.379% 09/06/45 | D | 09/03/2024 | UBS | | 10,500,000 | 10,500,000 | | 1.G FE |
| 902613-BN-7 | UBS Group AG Junior Subordinated 6.850% Perpet. | D | 09/05/2024 | UBS | | 25,000,000 | 25,000,000 | | 2.C FE |
| 90351D-AF-4 | UBS Group AG Senior Unsecured 4.125% 04/15/26 | D | 08/09/2024 | AADE BLIC Modco AAM | | 6,172,419 | 6,250,000 | 81,641 | 1.G FE |
| 92558W-AY-8 | Vibrant CLO XII Ltd VIBR 2021-12A C1R 9.032% 04/20/34 | D | 07/11/2024 | JPM SECURITIES LLC | | 1,504,680 | 1,500,000 | 16,277 | 2.B FE |
| 92895F-AE-1 | Voya 2024-3 LTD VOYA 2024-3A B 6.982% 06/06/65 | D | 07/01/2024 | Bank of America | | 8,497,187 | 8,500,000 | | 1.C FE |
| 92895F-AG-6 | Voya 2024-3 LTD VOYA 2024-3A C 7.282% 07/20/37 | D | 07/01/2024 | Bank of America | | 999,611 | 1,000,000 | | 1.F FE |
| 92895F-AJ-0 | Voya 2024-3 LTD VOYA 2024-3A D 8.332% 07/20/37 | D | 07/01/2024 | Bank of America | | 999,407 | 1,000,000 | | 2.C FE |
| 92920F-AE-0 | Voya CLO 2023-1 Ltd VOYA 2023-1A C 8.132% 01/20/37 | D | 09/13/2024 | JPM SECURITIES LLC | | 1,292,377 | 1,270,000 | 16,065 | 1.F Z |
| 92920K-AE-9 | Voya CLO 2024-4 Ltd VOYA 2024-4A B 6.932% 07/20/37 | D | 07/12/2024 | Bank of America | | 17,994,222 | 18,000,000 | | 1.C FE |
| 92920K-AG-4 | Voya CLO 2024-4 Ltd VOYA 2024-4A C 7.182% 07/20/37 | D | 07/12/2024 | Bank of America | | 18,992,989 | 19,000,000 | | 1.F FE |
| 94950J-AE-1 | Wellfleet CLO 2018-1 Ltd WELF 2018-1A C 7.497% 07/17/31 | D | 07/30/2024 | AADE - Coins VIAC - AAM | | 3,005,889 | 3,000,000 | 8,122 | 1.F FE |
| 949575-AE-4 | Wellington Management Clo 3 Lt WELLI 2024-3A C 7.229% 07/18/37 | D | 07/15/2024 | Various | | 19,500,000 | 19,500,000 | | 1.F FE |
| 949575-AG-9 | Wellington Management Clo 3 Lt WELLI 2024-3A D1 8.279% 07/18/37 | D | 07/15/2024 | JPM SECURITIES LLC | | 8,100,000 | 8,100,000 | | 2.C FE |
| 961214-EL-3 | Westpac Banking Corp Senior Unsecured 2.650% 01/16/30 | D | 09/25/2024 | ALRe Corporate AAM | | 4,675,221 | 5,000,000 | 25,396 | 1.D FE |
| 961214-ET-6 | Westpac Banking Corp Senior Unsecured 2.150% 06/03/31 | D | 08/09/2024 | AADE BLIC Modco AAM | | 34,103,936 | 40,000,000 | 157,667 | 1.D FE |
| 98955R-AH-2 | Owl Rock CLO II Ltd OR 2019-2A BR 7.444% 04/20/33 | D | 09/25/2024 | ALRe Corporate AAM | | 9,016,785 | 9,000,000 | 120,959 | 1.C FE |
| BCC2ML-U1-0 | Harvest CLO XXIII DAC HARVT 23A CE 5.755% 10/20/32 | B | 07/29/2024 | JEFFERIES LLC | | 1,147,136 | 1,147,136 | 1,646 | 1.F FE |
| BCC2QX-6A-7 | CVC Cordatus Loan Fund VII DAC CORDA 7A DRR 6.381% 09/15/31 | B | 07/29/2024 | JEFFERIES LLC | | 270,822 | 270,551 | 2,288 | 2.B FE |
| BCC2R2-NQ-0 | Jubilee CLO 2018-XXI DAC JUBIL 2018-21A DR 6.985% 04/15/35 | B | 07/29/2024 | JEFFERIES LLC | | 1,120,372 | 1,119,253 | 3,909 | 2.C FE |
| BCC2RF-YM-8 | Madison Park Euro Funding XIII CADOG 13A CR 6.055% 01/15/32 | B | 07/29/2024 | JEFFERIES LLC | | 334,736 | 334,401 | 1,012 | 1.E FE |
| BCC304-HW-7 | Crosthwaite Park CLO DAC CRWPK 1A B1R 5.781% 03/15/34 | B | 09/12/2024 | Bank of America | | 6,557,000 | 6,540,129 | 48,183 | 1.F FE |
| BCC305-ZY-0 | Sculptor European Clo II DAC OZLME 2A BR 5.385% 04/15/34 | B | 09/12/2024 | Barclays | | 1,107,901 | 1,106,795 | 10,761 | 1.C FE |
| BCC30G-LQ-8 | Sound Point Euro CLO I Funding SNDPE 1A CR 5.735% 05/25/34 | B | 09/23/2024 | Citigroup | | 4,638,472 | 4,631,386 | 46,482 | 1.F FE |
| BCC30P-KZ-9 | Penta Clo 9 DAC PENTA 2021-9A D 6.785% 07/25/36 | B | 07/24/2024 | Morgan Stanley | | 2,396,280 | 2,384,359 | 2,247 | 2.B FE |
| BCC31D-85-5 | Voya Euro CLO II DAC VOYE 2A CR 5.835% 07/15/35 | B | 08/08/2024 | Deutsche Bank Securities Inc | | 3,214,131 | 3,219,926 | 16,179 | 1.F FE |
| BCC31Y-WW-3 | Avondale Park CLO DAC AVDPK 1A B1R 5.258% 09/20/34 | B | 09/26/2024 | Morgan Stanley | | 7,127,808 | 7,135,403 | 41,160 | 1.C FE |
| BCC31Y-WY-9 | Avondale Park CLO DAC AVDPK 1A DR 6.608% 09/20/34 | B | 07/25/2024 | Bank of America | | 2,829,995 | 2,817,878 | 20,945 | 2.C FE |
| BCC32F-XN-2 | Aqueduct European CLO 4-2019 D AQUE 2019-4A CR 5.685% 07/15/32 | B | 07/29/2024 | JEFFERIES LLC | | 273,708 | 273,571 | 778 | 1.F FE |
| BCC32H-KT-9 | Bridgepoint CLO 3 DAC BRGPT 3A D 7.085% 01/15/36 | B | 07/29/2024 | JEFFERIES LLC | | 677,054 | 676,378 | 2,396 | 2.C FE |
| BCC331-7N-1 | Blackrock European CLO X DAC BECLO 10A B1R 5.465% 10/15/34 | B | 07/29/2024 | JEFFERIES LLC | | 560,862 | 560,582 | 1,532 | 1.C FE |
| BCC33D-H7-9 | Jubilee CLO 2021-XXV DAC JUBIL 2021-25A C1 5.935% 10/15/35 | B | 07/29/2024 | JEFFERIES LLC | | 271,536 | 271,400 | 716 | 1.G FE |
| BCC33N-Q2-8 | Palmer Square European CLO PLMER 2022-1A B1 5.438% 01/21/35 | B | 07/25/2024 | Citigroup | | 1,085,722 | 1,084,399 | 1,310 | 1.C FE |
| BCC350-8B-6 | Blackrock European CLO VIII DA BECLO 8A CR 5.938% 01/20/36 | B | 09/12/2024 | Various | | 5,535,804 | 5,530,882 | 50,908 | 1.F FE |
| BCC3GC-NH-8 | Palmer Square European Clo 202 PLMER 2024-2A C 5.935% 10/15/37 | B | 07/01/2024 | BNP Paribas | | 24,587,097 | 24,587,097 | | 1.F FE |
| BCC3GC-NJ-4 | Palmer Square European Clo 202 PLMER 2024-2A D 6.935% 10/15/37 | B | 07/01/2024 | BNP Paribas | | 16,355,764 | 16,355,764 | | 2.C FE |
| BCC3GW-2G-9 | Sona Fios Clo III DAC FIOS 3A C 5.988% 04/20/37 | B | 09/25/2024 | Morgan Stanley | | 1,565,821 | 1,564,648 | 2,372 | 1.F Z |
| G9890#-AA-1 | Ziraat DPR Finance Company Ziraat DPR Finance Company 7.920% 06/15/34 | D | 07/12/2024 | Tax Free Exchange | | 95,000,000 | 95,000,000 | 557,041 | 2.C FE |
| 74938K-AC-1 | ROKT Mortgage Trust 2024-CES5 ROKT 2024-CES5 A2 6.042% 08/25/44 | | 07/17/2024 | Citigroup | | 11,699,805 | 11,700,000 | 43,200 | 1.C FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 14,843,678,874 | 15,061,637,795 | 78,970,795 | XXX |
| 29379V-BN-2 | Enterprise Products Operating Junior Subordinated 5.250% 08/16/77 | | 09/06/2024 | JPM SECURITIES LLC | | 4,214,645 | 4,300,000 | 14,423 | 2.B FE |
| 65339K-DB-3 | NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 6,127,120 | 5,800,000 | 107,663 | 2.B FE |
| 62878W-AA-6 | NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet. | D | 07/16/2024 | AADE Lincoln NonModco AAM | | 973,135 | 1,000,000 | 6,125 | 2.C FE |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 11,314,900 | 11,100,000 | 128,211 | XXX |
| 000000-00-0 | AP Moon II Holdings LLC AP Moon Holdings LLC 6.000% 12/15/49 | | 09/26/2024 | PRIVATE | | 284,935,000 | 284,935,000 | | 1.G Z |
| 000249-AA-0 | AA MMF 1 LTD AA 7.225% 10/08/51 | | 07/10/2024 | MMTL Modco AAM | | 32,046,444 | 31,830,000 | 483,185 | 1.G FE |
| 000249-AB-8 | AA MMF 1 LTD AA 9.525% 10/08/51 | | 07/10/2024 | MMTL Modco AAM | | 4,730,880 | 4,800,000 | 95,865 | 2.B FE |
| 000249-AC-6 | AA MMF 1 LTD AA 13.275% 10/08/51 | | 07/10/2024 | MMTL Modco AAM | | 2,558,583 | 2,525,000 | 70,155 | 3.B FE |
| 000249-AD-4 | AA MMF 1 LTD AA 14.525% 10/08/51 | | 07/10/2024 | MMTL Modco AAM | | 2,379,513 | 2,375,000 | 72,173 | 4.B FE |
| 00043*-AA-7 | AA Warehouse 21-A 6.914% 08/08/36 | | 08/29/2024 | Various | | 72,864,000 | 72,864,000 | | 1.G PL |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 00043*-AB-5 | AA Warehouse 21A 7.064% 08/08/36 | | 08/29/2024 | Various | | 10,557,000 | 10,557,000 | | 2.C Z |
| 03744@-AA-1 | AP Moon Holdings LLC A 6.000% 06/30/49 | | 07/18/2024 | Various | | 526,000,000 | 526,000,000 | 2,489,733 | 1.G PL |
| 03770*-AA-0 | Apollo Asset-Backed Finance Le A 6.492% 06/30/44 | | 09/19/2024 | Various | | 25,000,000 | 25,000,000 | | 2.A PL |
| 03770*-AA-0 | Apollo Asset-Backed Finance Le A 6.492% 06/30/44 | | 07/25/2024 | Tax Free Exchange | | 50,000,000 | 50,000,000 | 271,082 | 2.A PL |
| 03770*-AB-8 | Apollo Asset-Backed Finance Le C 7.692% 06/30/44 | | 09/19/2024 | Various | | 10,000,000 | 10,000,000 | | 2.C PL |
| 03770*-AB-8 | Apollo Asset-Backed Finance Le C 7.692% 06/30/44 | | 07/25/2024 | Tax Free Exchange | | 20,000,000 | 20,000,000 | 126,433 | 2.C PL |
| 03770*-AC-6 | Apollo Asset-Backed Finance Le B 7.042% 06/30/44 | | 09/19/2024 | Various | | 40,000,000 | 40,000,000 | | 2.B PL |
| 03770*-AC-6 | Apollo Asset-Backed Finance Le B 7.042% 06/30/44 | | 07/25/2024 | Tax Free Exchange | | 80,000,000 | 80,000,000 | 466,730 | 2.B PL |
| 04941*-AA-2 | Atlas Securitized Products Fun ATLAS Funding 1 A1A 6.465% 07/17/65 | | 09/27/2024 | Various | | 264,569,677 | 264,569,677 | | 1.D PL |
| 04941*-AA-2 | Atlas Securitized Products Fun ATLAS Funding 1 A1A 6.465% 07/17/65 | | 07/17/2024 | Tax Free Exchange | | 540,083,883 | 551,294,002 | | 1.D PL |
| 04941*-AB-0 | Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.965% 07/17/65 | | 09/27/2024 | Various | | 128,698,055 | 128,698,055 | | 1.D PL |
| 04941*-AB-0 | Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.965% 07/17/65 | | 09/07/2024 | Interest Capitalization | | 518,070 | 518,070 | | 1.D PL |
| 04941*-AB-0 | Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.965% 07/17/65 | | 07/17/2024 | Tax Free Exchange | | 269,131,389 | 269,782,171 | | 1.D PL |
| 04941*-AC-8 | Atlas Securitized Products Fun ATLAS Funding 1 A1B 6.465% 07/17/65 | | 09/27/2024 | Various | | 264,569,677 | 264,569,677 | | 1.G PL |
| 04941*-AC-8 | Atlas Securitized Products Fun ATLAS Funding 1 A1B 6.465% 07/17/65 | | 07/17/2024 | Tax Free Exchange | | 547,249,262 | 551,294,002 | | 1.G PL |
| 04941*-AD-6 | Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.965% 07/17/65 | | 09/27/2024 | Various | | 128,698,055 | 128,698,055 | | 1.G PL |
| 04941*-AD-6 | Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.965% 07/17/65 | | 09/07/2024 | Interest Capitalization | | 518,070 | 518,070 | | 1.G PL |
| 04941*-AD-6 | Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.965% 07/17/65 | | 07/17/2024 | Tax Free Exchange | | 267,909,110 | 269,782,171 | | 1.G PL |
| 28655*-AA-7 | Eliant Invest Holding LP B 7.674% 12/15/41 | | 09/05/2024 | Direct | | 15,545,199 | 15,545,199 | | 1.G PL |
| 28655*-AA-7 | Eliant Invest Holding LP B 7.674% 12/15/41 | | 08/02/2024 | Interest Capitalization | | 13,720 | 13,720 | | 1.G PL |
| 28655*-AA-7 | Eliant Invest Holding LP B 7.674% 12/15/41 | | 07/12/2024 | AMH - AmerUs Group Co. | | 191,833,777 | 191,833,777 | 445,375 | 1.G PL |
| 28655*-AB-5 | Eliant Invest Holding LP C 8.424% 12/15/41 | | 09/05/2024 | Direct | | 5,829,450 | 5,829,450 | | 2.C Z |
| 28655*-AB-5 | Eliant Invest Holding LP C 8.424% 12/15/41 | | 07/12/2024 | AMH - AmerUs Group Co. | | 71,937,668 | 71,937,668 | 183,005 | 2.C Z |
| 41164@-AA-2 | HarbourView Tune Royalty 1 LLC TLA 3.620% 11/30/81 | | 07/10/2024 | MMTL Modco AAM | | 26,466,353 | 30,000,000 | 120,667 | 1.G PL |
| 69291V-AA-2 | PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 6.797% 09/15/39 | | 07/01/2024 | BNP Paribas | | 21,700,000 | 21,700,000 | | 1.A FE |
| 69291V-AB-0 | PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39 | | 07/01/2024 | BNP Paribas | | 28,999,667 | 29,000,000 | | 1.A FE |
| 69291V-AC-8 | PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39 | | 07/01/2024 | BNP Paribas | | 24,359,467 | 24,360,000 | | 1.C FE |
| 69291V-AD-6 | PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39 | | 07/01/2024 | BNP Paribas | | 57,119,794 | 57,120,000 | | 1.F FE |
| 69291V-AE-4 | PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39 | | 07/01/2024 | BNP Paribas | | 26,259,554 | 26,260,000 | | 2.C FE |
| 71680@-BC-9 | Petros PACE Finance LLC A 3.642% 01/31/57 | | 07/10/2024 | MMTL Modco AAM | | 8,172,668 | 10,146,080 | 12,317 | 1.C PL |
| 71680@-BE-5 | Petros PACE Finance LLC A 3.642% 01/31/57 | | 07/10/2024 | MMTL Modco AAM | | 968,908 | 1,125,198 | 1,366 | 1.C PL |
| 71680@-DJ-2 | Petros PACE Finance LLC A 6.779% 01/31/57 | | 07/30/2024 | Petros | | 2,998,892 | 2,876,635 | | 1.C Z |
| 71680@-DK-9 | Petros PACE Finance LLC B 7.371% 01/31/57 | | 07/30/2024 | Petros | | 61,202 | 58,707 | | 2.B Z |
| 71680@-EJ-1 | Petros PACE Finance LLC A 7.056% 01/31/57 | | 08/21/2024 | Taxable Exchange | | 2,916,620 | 2,876,635 | 30,446 | 1.C Z |
| 71680@-EK-8 | Petros PACE Finance LLC A 8.087% 01/31/57 | | 09/05/2024 | Taxable Exchange | | 59,634 | 58,707 | 902 | 1.C Z |
| 92890C-AD-5 | WDL Fleet LLC D 8.095% 12/31/38 | | 09/04/2024 | Capital Call Revolver | | 1,709,908 | 1,709,908 | | 1.E FE |
| 92890C-AE-3 | WDL Fleet LLC E 9.095% 12/01/38 | | 09/04/2024 | Capital Call Revolver | | 527,301 | 527,301 | | 2.A FE |
| 96328G-AP-2 | Wheels Fleet Lease Funding 1 L D 7.725% 04/19/40 | | 09/25/2024 | Capital Call Revolver | | 4,064,794 | 4,064,794 | | 2.A FE |
| 96328G-AQ-0 | Wheels Fleet Lease Funding 1 L E 8.725% 04/19/40 | | 09/25/2024 | Capital Call Revolver | | 1,354,931 | 1,354,931 | | 2.B FE |
| 96328G-BX-4 | Wheels Fleet Lease Funding 1 L WFLF 2024-2A D 5.520% 06/21/39 | | 08/13/2024 | WELLS FARGO SECURITIES | | 7,798,467 | 7,800,000 | | 1.F FE |
| 97988P-BJ-4 | Woodmont 2017-1 Trust WDMNT 2017-1A DRR 9.391% 10/18/33 | | 08/16/2024 | AARE Surplus AAM | | 22,849,031 | 22,750,000 | 172,100 | 2.C FE |
| 97988Q-AQ-7 | Woodmont 2017-2 Trust WDMNT 2017-2A BR 7.694% 04/20/33 | | 07/30/2024 | Various | | 12,053,670 | 12,000,000 | 13,036 | 1.C FE |
| 97988R-BA-9 | Woodmont 2022-9 Trust WDMNT 2022-9A A1R 6.985% 10/25/36 | | 08/06/2024 | NATIXIS SA | | 117,500,000 | 117,500,000 | | 1.A FE |
| 97988R-BC-5 | Woodmont 2022-9 Trust WDMNT 2022-9A A2R 7.135% 10/25/36 | | 08/06/2024 | NATIXIS SA | | 5,750,000 | 5,750,000 | | 1.A FE |
| 97988R-BE-1 | Woodmont 2022-9 Trust WDMNT 2022-9A BR 7.235% 10/25/36 | | 08/06/2024 | NATIXIS SA | | 3,725,000 | 3,725,000 | | 1.C FE |
| 97988R-BG-6 | Woodmont 2022-9 Trust WDMNT 2022-9A CR 7.735% 10/25/36 | | 08/06/2024 | NATIXIS SA | | 38,700,000 | 38,700,000 | | 1.F FE |
| 97988R-BJ-0 | Woodmont 2022-9 Trust WDMNT 2022-9A DR 9.435% 10/25/36 | | 08/06/2024 | NATIXIS SA | | 12,625,000 | 12,625,000 | | 2.C FE |
| 97988T-AC-2 | Woodmont 2023-11 Trust WDMNT 2023-11A A2 8.383% 04/23/35 | | 08/20/2024 | AARE Surplus AAM | | 8,052,296 | 8,000,000 | 52,161 | 1.A FE |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 000000-00-0 | RRE 20 Loan Management DAC RRME 20A A2B 5.200% 10/15/37 | B | 07/12/2024 | NATIXIS SA | | 8,164,510 | 8,164,510 | | 1.C FE |
| 000000-00-0 | RRE 20 Loan Management DAC RRME 20A A2A 5.585% 10/15/37 | B | 07/12/2024 | NATIXIS SA | | 45,176,954 | 45,176,954 | | 1.C FE |
| 000000-00-0 | RRE 20 Loan Management DAC RRME 20A B 5.885% 10/15/37 | B | 07/12/2024 | NATIXIS SA | | 25,037,830 | 25,037,830 | | 1.F FE |
| 000000-00-0 | RRE 20 Loan Management DAC RRME 20A C1 6.685% 10/15/37 | B | 07/12/2024 | NATIXIS SA | | 26,126,431 | 26,126,431 | | 2.B FE |
| 000000-00-0 | RRE 21 Loan Management DAC RRME 21A A2A 5.635% 10/15/39 | B | 08/16/2024 | Bank of America | | 29,934,808 | 29,934,808 | | 1.C Z |
| 000000-00-0 | RRE 21 Loan Management DAC RRME 21A B 5.885% 10/15/39 | B | 08/16/2024 | Bank of America | | 24,668,499 | 24,668,499 | | 1.F Z |
| 000000-00-0 | RRE 21 Loan Management DAC RRME 21A C1 6.885% 10/15/39 | B | 08/16/2024 | Bank of America | | 7,317,398 | 7,317,398 | | 2.B Z |
| 000000-00-0 | RRE 21 Loan Management DAC RRME 21A C2 8.285% 10/15/39 | B | 08/16/2024 | Bank of America | | 3,326,090 | 3,326,090 | | 2.C Z |
| 00024D-AA-1 | AA Infrastructure Fund 2 LLC AAIF 2024-1A A1 7.151% 07/15/38 | D | 07/02/2024 | SMBC Nikko Securities America | | 378,250,000 | 378,250,000 | | 1.A PL |
| 00024D-AC-7 | AA Infrastructure Fund 2 LLC AAIF 2024-1A A2 7.451% 07/15/38 | D | 07/02/2024 | SMBC Nikko Securities America | | 62,475,000 | 62,475,000 | | 1.C PL |
| 00024D-AE-3 | AA Infrastructure Fund 2 LLC AAIF 2024-1A B 8.151% 07/15/38 | D | 07/02/2024 | SMBC Nikko Securities America | | 51,000,000 | 51,000,000 | | 1.F PL |
| 00024D-AG-8 | AA Infrastructure Fund 2 LLC AAIF 2024-1A C 10.151% 07/15/38 | D | 07/02/2024 | SMBC Nikko Securities America | | 26,775,000 | 26,775,000 | | 2.B PL |
| 35138C-AD-6 | Fox Hedge LP A 6.050% 11/28/64 | D | 09/30/2024 | PRIVATE | | 1,200,000,000 | 1,200,000,000 | | 1.D Z |
| 35138C-AE-4 | Fox Hedge LP B 8.057% 11/28/64 | D | 09/30/2024 | Various | | 552,750,000 | 552,750,000 | | 1.G Z |
| 35138C-AF-1 | Fox Hedge LP C 9.057% 11/28/64 | D | 09/30/2024 | Various | | 512,250,000 | 512,250,000 | | 2.B Z |
| 74980P-AE-3 | RR 14 Ltd RRAM 2021-14A B 7.463% 04/15/36 | D | 07/30/2024 | AADE - AAIA non-Modco - AAM | | 9,003,393 | 9,000,000 | 27,986 | 1.F FE |
| 74980X-AE-6 | RR15 Ltd RRAM 2021-15A B 7.463% 04/15/36 | D | 07/31/2024 | AADE - AAIA non-Modco - AAM | | 25,509,614 | 25,500,000 | 84,580 | 1.F FE |
| 74988A-AE-8 | RR 31 Ltd RRAM 2024-31A B 7.251% 10/15/39 | D | 08/15/2024 | RBC CM, LLC | | 29,500,000 | 29,500,000 | | 1.F Z |
| 74988A-AG-3 | RR 31 Ltd RRAM 2024-31A C1 8.101% 10/15/39 | D | 08/15/2024 | RBC CM, LLC | | 19,500,000 | 19,500,000 | | 2.B Z |
| 74988A-AJ-7 | RR 31 Ltd RRAM 2024-31A A2 7.051% 10/15/39 | D | 08/15/2024 | RBC CM, LLC | | 19,250,000 | 19,250,000 | | 1.C Z |
| 74988A-AL-2 | RR 31 Ltd RRAM 2024-31A C2 9.301% 10/15/39 | D | 08/15/2024 | RBC CM, LLC | | 2,500,000 | 2,500,000 | | 2.C Z |
| 74989H-AS-1 | RR 12 Ltd RRAM 2020-12A BR3 7.301% 01/15/36 | D | 07/05/2024 | SMBC Nikko Securities America | | 20,640,000 | 20,640,000 | | 1.F FE |
| 74989H-AU-6 | RR 12 Ltd RRAM 2020-12A CR3 8.301% 01/15/36 | D | 07/05/2024 | SMBC Nikko Securities America | | 21,965,000 | 21,965,000 | | 2.C FE |
| 74989V-AC-5 | RR 29 LTD RRAM 2024-29RA A 7.001% 07/15/39 | D | 07/01/2024 | Citigroup | | 34,000,000 | 34,000,000 | | 1.C FE |
| 74989V-AE-1 | RR 29 LTD RRAM 2024-29RA B 7.301% 07/15/39 | D | 07/01/2024 | Citigroup | | 25,000,000 | 25,000,000 | | 1.F FE |
| 74989V-AG-6 | RR 29 LTD RRAM 2024-29RA C1R 8.151% 07/15/39 | D | 07/01/2024 | Citigroup | | 20,000,000 | 20,000,000 | | 2.B FE |
| 74989V-AJ-0 | RR 29 LTD RRAM 2024-29RA C2R 9.051% 07/15/39 | D | 07/01/2024 | Citigroup | | 4,000,000 | 4,000,000 | | 2.C FE |
| 780932-AE-9 | RR 30 LTD RRAM 2024-30A A2 6.951% 07/15/36 | D | 07/02/2024 | BNP Paribas | | 16,000,000 | 16,000,000 | | 1.C FE |
| 780932-AG-4 | RR 30 LTD RRAM 2024-30A B 7.201% 07/15/36 | D | 07/02/2024 | BNP Paribas | | 21,000,000 | 21,000,000 | | 1.E FE |
| 780932-AJ-8 | RR 30 LTD RRAM 2024-30A C1 7.951% 07/15/36 | D | 07/02/2024 | BNP Paribas | | 20,000,000 | 20,000,000 | | 2.A FE |
| 780932-AN-9 | RR 30 LTD RRAM 2024-30A C2 8.851% 07/15/36 | D | 07/02/2024 | BNP Paribas | | 2,400,000 | 2,400,000 | | 2.C FE |
| 78110K-AN-8 | RR 6 Ltd RRAM 2019-6A BR 7.463% 04/15/36 | D | 07/25/2024 | AADE Lincoln NonModco AAM | | 16,031,568 | 16,000,000 | 33,169 | 1.F FE |
| 78110T-AU-3 | RR 21 Ltd RRAM 2022-21A A2R 7.001% 07/15/39 | D | 07/01/2024 | SMBC Nikko Securities America | | 3,425,000 | 3,425,000 | | 1.B FE |
| 78110T-AW-9 | RR 21 Ltd RRAM 2022-21A BR 7.301% 07/15/39 | D | 07/01/2024 | SMBC Nikko Securities America | | 25,000,000 | 25,000,000 | | 1.E FE |
| 78110T-AY-5 | RR 21 Ltd RRAM 2022-21A C1R 8.151% 07/15/39 | D | 07/01/2024 | SMBC Nikko Securities America | | 25,000,000 | 25,000,000 | | 2.A FE |
| 78110T-BA-6 | RR 21 Ltd RRAM 2022-21A C2R 9.051% 07/15/39 | D | 07/01/2024 | MBC Nikko Capital Markets Ltd. | | 5,000,000 | 5,000,000 | | 2.B FE |
| BCC30J-N5-6 | RRE 2 Loan Management DAC RRME 2A BR 5.735% 07/15/35 | B | 08/05/2024 | J.P. Morgan Sec | | 2,168,825 | 2,191,397 | 8,378 | 1.F FE |
| BCC32T-P8-4 | RRE 10 Loan Management DAC RRME 10A BN 5.735% 04/15/34 | B | 09/26/2024 | Citigroup | | 11,138,862 | 11,124,956 | 136,465 | 1.F FE |
| G2964#-AA-7 | AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45 | D | 09/20/2024 | Interest Capitalization | | 58,938,425 | 58,938,425 | | 1.G PL |
| G2964#-AB-5 | AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45 | D | 07/30/2024 | Direct | | 24,000,000 | 24,000,000 | | 2.A PL |
| 1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | 7,709,192,846 | 7,732,045,958 | 5,397,309 | XXX |
| 000000-00-0 | Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 9.570% 09/13/31 | | 09/12/2024 | PRIVATE | | 14,733,386 | 14,807,423 | | 4.C Z |
| 000000-00-0 | Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 9.570% 09/13/31 | | 09/12/2024 | PRIVATE | | 36,630,929 | 36,815,004 | | 4.C Z |
| 000000-00-0 | Tyson Foods Inc TSN TL GUAR USD 6.679% 03/31/27 | | 07/01/2024 | Various | | 57,327,500 | 57,500,000 | | 2.B Z |
| BL4729-73-9 | RR Donnelley & Sons Co RRD TL B 1L USD 7.788% 08/08/29 | | 08/12/2024 | PRIVATE | | 38,000,000 | 40,000,000 | | 4.B Z |
| 000000-00-0 | Advarra Holdings, Inc. ADVARRA DD 0.500% 08/24/29 | | 09/13/2024 | PRIVATE | | 3,360,685 | 3,377,573 | | 4.C Z |
| BL4673-19-2 | INEOS US FINANCE LLC INEGRP TL B 1L USD 8.214% 02/19/30 | | 07/01/2024 | Tax Free Exchange | | 1,912,701 | 1,914,361 | 1,930 | 3.B FE |
| 000000-00-0 | BGIF IV Fearless Utility Servi GridTek New Term Loan 6.866% 06/07/31 | | 07/01/2024 | PRIVATE | | (115,566) | | | 4.B Z |
| 000000-00-0 | Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 10.347% 07/10/31 | | 07/09/2024 | Direct | | 49,500,000 | 50,000,000 | | 4.C Z |
| 000000-00-0 | Jensen Hughes Inc Jensen Hughes - TL 9.846% 07/31/31 | | 08/29/2024 | Direct | | 16,860,360 | 17,117,117 | | 4.C FE |
| 000000-00-0 | Victors Purchaser, LLC. Victors Purchaser, LLC - TL 15.507% 08/15/31 | | 08/15/2024 | Direct | | 25,150,639 | 25,470,317 | | 4.B Z |
| 000000-00-0 | Vensure Employer Services Inc Vensure Employer Services, Inc 7.762% 09/27/31 | | 09/27/2024 | PRIVATE | | 19,277,027 | 19,471,744 | 21,322 | 4.B Z |
| 36473F-AD-0 | GANNETT HOLDINGS LLC GCI TL 1L USD 1.690% 10/15/26 | | 09/23/2024 | Citibank | | 247,813 | 250,000 | | 4.A Z |
| 411650-AM-9 | HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART 7.502% 04/22/30 | | 08/02/2024 | Tax Free Exchange | | 343,862 | 343,219 | 1,642 | 3.A Z |

# SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends | 10<br>NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol |
|---|---|---|---|---|---|---|---|---|---|
| 43289D-AK-9 | Hilton Domestic Operating Co I HLT TL B3 1L USD 1.391% 11/08/30 | | 07/01/2024 | Taxable Exchange | | 501,180 | 500,000 | 212 | 2.C FE |
| 74983M-AF-4 | RTX Corp RTX TL A UNSEC USD 6.545% 11/13/26 | | 07/01/2024 | Morgan Stanley | | 95,913,125 | 96,250,000 | (260,438) | 2.B Z |
| 000000-00-0 | Ardagh Metal Packaging Finance Ardagh Metal Packaging Finance 0.820% 07/25/29 | B | 09/23/2024 | PRIVATE | | 39,749,468 | 40,049,842 | 246,259 | 4.B Z |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 399,393,109 | 403,866,600 | 10,927 | XXX |
| 2509999997. Total - Bonds - Part 3 | | | | | | 23,582,561,614 | 23,831,553,735 | 87,272,995 | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 23,582,561,614 | 23,831,553,735 | 87,272,995 | XXX |
| 857477-CM-3 | State Street Corp Junior Subordinated 6.700% Perpet. | | 07/17/2024 | Goldman Sachs | 5,000,000.000 | 5,000,000 | 0.00 | | 2.A FE |
| 05565A-5R-0 | BNP Paribas SA Junior Subordinated 8.500% Perpet. | | 09/13/2024 | JPM SECURITIES LLC | 11,600,000.000 | 12,413,740 | 0.00 | 87,644 | 2.C FE |
| 05565A-S2-0 | BNP Paribas SA Junior Subordinated 9.250% Perpet. | | 09/23/2024 | Various | 17,100,000.000 | 18,711,960 | 0.00 | 534,573 | 2.C FE |
| 064058-AJ-9 | Bank of New York Mellon Corp/T Junior Subordinated 3.700% Perpet. | | 07/18/2024 | STAR Modco AAM | 500,000.000 | 479,168 | 0.00 | 1,439 | 2.A FE |
| 808513-AR-6 | Charles Schwab Corp/The Junior Subordinated 5.000% Perpet. | | 08/26/2024 | AARE Surplus AAM | 750,000.000 | 700,951 | 0.00 | 8,854 | 2.C FE |
| 000000-00-0 | Swedbank AB Junior Subordinated 7.750% Perpet. | D | 09/23/2024 | Various | 8,800,000.000 | 9,232,320 | 0.00 | 5,167 | 2.C Z |
| 000000-00-0 | ING Groep NV Junior Subordinated 8.000% Perpet. | D | 09/23/2024 | Barclays | 5,800,000.000 | 6,242,250 | 0.00 | 166,267 | 3.A Z |
| 000000-00-0 | Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet. | D | 09/23/2024 | Various | 9,000,000.000 | 9,348,570 | 0.00 | 207,542 | 2.A Z |
| 225313-AR-6 | Credit Agricole SA Junior Subordinated 0.000% Perpet. | D | 09/24/2024 | Credit Agricole | 40,000,000.000 | 40,000,000 | 0.00 | | 2.C Z |
| 456837-AR-4 | ING Groep NV Junior Subordinated 5.750% Perpet. | D | 09/13/2024 | JPM SECURITIES LLC | 12,600,000.000 | 12,444,390 | 0.00 | 241,500 | 3.A FE |
| 65558R-AK-5 | Nordea Bank Abp Junior Subordinated 6.300% Perpet. | D | 09/19/2024 | Bank of America | 30,000,000.000 | 30,000,000 | 0.00 | | 2.B Z |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 144,573,349 | XXX | 1,252,986 | XXX |
| 03770@-10-0 | Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet. | | 09/19/2024 | Various | 0.000 | 15,000,000 | 0.00 | | 3.A PL |
| 03770@-10-0 | Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet. | | 07/25/2024 | Tax Free Exchange | 0.000 | 30,000,000 | 0.00 | 68,859 | 3.A PL |
| 4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | 45,000,000 | XXX | 68,859 | XXX |
| 4509999997. Total - Preferred Stocks - Part 3 | | | | | | 189,573,349 | XXX | 1,321,845 | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 189,573,349 | XXX | 1,321,845 | XXX |
| 36472T-10-9 | Gannett Co Inc GANNETT CO INC | | 08/16/2024 | UBS | 43,000.000 | 201,027 | | | |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 201,027 | XXX | | XXX |
| 31340#-10-0 | FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA | | 08/20/2024 | Various | 630,000.000 | 63,000,000 | | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 63,000,000 | XXX | | XXX |
| 05383*-10-6 | Athene Re USA IV INC Common Stock | | 09/30/2024 | Capital Contribution | 0.000 | 4,479 | | | |
| 86359*-10-6 | Structured Annuity Reinsurance Company Comm Stock | | 09/30/2024 | Capital Contribution | 0.000 | 3,870 | | | |
| 000000-00-0 | Athene Annuity & Life Assurance Company of New York Common Stock | | 09/30/2024 | Capital Contribution | 0.000 | 52,371 | | | |
| 5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 60,721 | XXX | | XXX |
| 5989999997. Total - Common Stocks - Part 3 | | | | | | 63,261,748 | XXX | | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 63,261,748 | XXX | | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 252,835,097 | XXX | 1,321,845 | XXX |
| 6009999999 - Totals | | | | | | 23,835,396,711 | XXX | 88,594,840 | XXX |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..38375B-7Z-9 | Government National Mortgage A GNR 2013-H22 BI 1.538% 08/20/63 | | 09/01/2024 | Paydown | | | | 4,896 | | | (4,896) | | (4,896) | | | | | | 796 | 08/20/2063 | 1.A |
| ..38375B-GQ-9 | Government National Mortgage A GNR 2010-H24 FI 1.602% 10/20/60 | | 09/01/2024 | Paydown | | | | 25,848 | 16,417 | | (16,417) | | (16,417) | | | | | | 5,423 | 10/20/2060 | 1.A |
| ..38375B-JP-8 | Government National Mortgage A GNR 2011-H01 IF 1.284% 11/20/60 | | 09/01/2024 | Paydown | | | | 17,007 | | | (17,007) | | (17,007) | | | | | | 3,901 | 11/20/2060 | 1.A |
| ..38375B-KB-7 | Government National Mortgage A GNR 2011-H05 AI 1.638% 12/20/60 | | 09/01/2024 | Paydown | | | | 21,822 | 21,822 | | (21,822) | | (21,822) | | | | | | 9,078 | 12/20/2060 | 1.A |
| ..38375B-KT-8 | Government National Mortgage A GNR 2011-H08 CI 1.114% 02/20/61 | | 09/01/2024 | Paydown | | | | 11,362 | 8,803 | | (8,803) | | (8,803) | | | | | | 2,576 | 02/20/2061 | 1.A |
| ..38375B-KW-1 | Government National Mortgage A GNR 2011-H08 DI 1.698% 02/20/61 | | 09/01/2024 | Paydown | | | | 9,201 | 10,785 | | (5,646) | 5,139 | (10,785) | | | | | | 3,175 | 02/20/2061 | 1.A |
| ..38375B-LP-5 | Government National Mortgage A GNR 2011-H11 BI 1.367% 04/20/61 | | 09/01/2024 | Paydown | | | | 55,770 | 24,048 | | (24,048) | | (24,048) | | | | | | 16,797 | 04/20/2061 | 1.A |
| ..38375B-MA-7 | Government National Mortgage A GNR 2011-H14 CI 1.262% 05/20/61 | | 09/01/2024 | Paydown | | | | 8,397 | | | (8,397) | | (8,397) | | | | | | 1,558 | 05/20/2061 | 1.A |
| ..38375B-QQ-8 | Government National Mortgage A GNR 2012-H08 SI 1.164% 04/20/62 | | 09/01/2024 | Paydown | | | | 41,761 | 41,761 | | (41,761) | | (41,761) | | | | | | 13,295 | 04/20/2062 | 1.A |
| ..38375B-SB-9 | Government National Mortgage A GNR 2012-H12 FI 1.059% 05/20/62 | | 09/01/2024 | Paydown | | | | 18,461 | 15,625 | | (15,625) | | (15,625) | | | | | | 4,450 | 05/20/2062 | 1.A |
| ..38375B-TS-1 | Government National Mortgage A GNR 2012-H14 KI 0.948% 07/20/62 | | 09/01/2024 | Paydown | | | | 7,161 | 5,293 | | (5,293) | | (5,293) | | | | | | 1,357 | 07/20/2062 | 1.A |
| ..38375B-Y3-0 | Government National Mortgage A GNR 2013-H11 FI 1.824% 04/20/63 | | 09/01/2024 | Paydown | | | | 16,992 | 5,095 | | (5,095) | | (5,095) | | | | | | 2,987 | 04/20/2063 | 1.A |
| ..38375B-ZF-2 | Government National Mortgage A GNR 2012-H27 SI 1.839% 10/20/62 | | 08/01/2024 | Paydown | | | | 30,704 | 15,693 | | (15,693) | | (15,693) | | | | | | 8,079 | 10/20/2062 | 1.A |
| ..38375B-ZT-2 | Government National Mortgage A GNR 2012-H29 SI 1.724% 10/20/62 | | 09/01/2024 | Paydown | | | | 78,000 | 78,000 | | (78,000) | | (78,000) | | | | | | 22,107 | 10/20/2062 | 1.A |
| ..38375U-BG-4 | Government National Mortgage A GNR 2013-H25 SI 1.521% 10/20/63 | | 09/01/2024 | Paydown | | | | 56,723 | 56,723 | | (56,723) | | (56,723) | | | | | | 18,800 | 10/20/2063 | 1.A |
| ..38375U-EE-6 | Government National Mortgage A GNR 2014-H03 SI 1.593% 01/20/64 | | 09/01/2024 | Paydown | | | | 70,593 | 70,593 | | (70,593) | | (70,593) | | | | | | 17,995 | 01/20/2064 | 1.A |
| ..38375U-FN-5 | Government National Mortgage A GNR 2014-H10 BI 1.375% 04/20/64 | | 09/01/2024 | Paydown | | | | 71,622 | 66,708 | | (66,708) | | (66,708) | | | | | | 15,143 | 04/20/2064 | 1.A |
| ..38375U-FR-6 | Government National Mortgage A GNR 2014-H10 GI 1.641% 04/20/64 | | 09/01/2024 | Paydown | | | | 17,830 | 18,546 | | (16,411) | 2,135 | (18,546) | | | | | | 4,076 | 04/20/2064 | 1.A |
| ..38375U-KH-2 | Government National Mortgage A GNR 2014-H11 BI 1.496% 06/20/64 | | 09/01/2024 | Paydown | | | | 8,451 | | | (8,451) | | (8,451) | | | | | | 1,502 | 06/20/2064 | 1.A |
| ..38375U-PY-0 | Government National Mortgage A GNR 2014-H19 GI 1.740% 09/20/64 | | 09/01/2024 | Paydown | | | | 77,669 | 89,281 | | (86,727) | 2,554 | (89,281) | | | | | | 13,624 | 09/20/2064 | 1.A |
| ..38375U-QG-8 | Government National Mortgage A GNR 2014-H20 AI 1.505% 10/20/64 | | 09/01/2024 | Paydown | | | | 68,613 | 72,885 | | (70,747) | 2,138 | (72,885) | | | | | | 19,331 | 10/20/2064 | 1.A |
| ..38375U-QS-2 | Government National Mortgage A GNR 2014-H20 LI 1.412% 10/20/64 | | 09/01/2024 | Paydown | | | | 47,502 | 39,888 | | (39,888) | | (39,888) | | | | | | 18,344 | 10/20/2064 | 1.A |
| ..38375U-TL-4 | Government National Mortgage A GNR 2015-H03 AI 1.462% 12/20/64 | | 09/01/2024 | Paydown | | | | 6,076 | | | (6,076) | | (6,076) | | | | | | 1,001 | 12/20/2064 | 1.A |
| ..38375U-TN-0 | Government National Mortgage A GNR 2015-H03 BI 1.632% 01/20/65 | | 09/01/2024 | Paydown | | | | 54,048 | 58,560 | | (56,202) | 2,358 | (58,560) | | | | | | 15,378 | 01/20/2065 | 1.A |
| ..38375U-TY-6 | Government National Mortgage A GNR 2015-H02 BI 1.609% 12/20/64 | | 09/01/2024 | Paydown | | | | 1,959 | | | (1,959) | | (1,959) | | | | | | 384 | 12/20/2064 | 1.A |
| ..38375U-VC-1 | Government National Mortgage A GNR 2015-H08 DI 1.228% 03/20/65 | | 09/01/2024 | Paydown | | | | 27,887 | 26,355 | | (26,355) | | (26,355) | | | | | | 6,515 | 03/20/2065 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..38375U-VY-3 | Government National Mortgage A GNR 2015-H07 WI 1.606% 02/20/65 | | 09/01/2024 | Paydown | | | | 24,920 | | | (24,920) | | (24,920) | | | | | | 4,181 | 02/20/2065 | 1.A |
| ..38375U-VZ-0 | Government National Mortgage A GNR 2015-H09 BI 1.665% 03/20/65 | | 09/01/2024 | Paydown | | | | 9,559 | 8,831 | | (8,831) | | (8,831) | | | | | | 2,183 | 03/20/2065 | 1.A |
| ..38375U-WN-6 | Government National Mortgage A GNR 2016-H11 CI 1.734% 05/20/66 | | 09/01/2024 | Paydown | | | | 46,683 | 50,155 | | (48,834) | 1,322 | (50,156) | | | | | | 13,416 | 05/20/2066 | 1.A |
| ..38375U-ZG-8 | Government National Mortgage A GNR 2017-H09 GI 1.646% 03/20/67 | | 09/01/2024 | Paydown | | | | 41,360 | 45,829 | | (44,778) | 1,051 | (45,829) | | | | | | 13,302 | 03/20/2067 | 1.A |
| ..38375U-ZL-7 | Government National Mortgage A GNR 2017-H09 JI 1.544% 03/20/67 | | 09/01/2024 | Paydown | | | | 9,037 | | | (9,037) | | (9,037) | | | | | | 1,378 | 03/20/2067 | 1.A |
| ..38376E-TN-5 | Government National Mortgage A GNR 2009-H01 FI 1.890% 11/20/59 | | 09/01/2024 | Paydown | | | | 48,952 | 22,238 | | (22,238) | | (22,238) | | | | | | 11,063 | 11/20/2059 | 1.A |
| ..38376R-2Y-1 | Government National Mortgage A GNR 2017-H12 BI 1.868% 05/20/67 | | 09/01/2024 | Paydown | | | | 58,715 | 68,184 | | (64,639) | 3,546 | (68,185) | | | | | | 14,141 | 05/20/2067 | 1.A |
| ..38376R-5B-8 | Government National Mortgage A GNR 2017-H14 VI 1.682% 06/20/67 | | 09/01/2024 | Paydown | | | | 43,935 | 49,051 | | (45,246) | 3,806 | (49,052) | | | | | | 11,497 | 06/20/2067 | 1.A |
| ..38376R-AX-4 | Government National Mortgage A GNR 2015-H11 BI 1.822% 04/20/65 | | 09/01/2024 | Paydown | | | | 8,232 | | | (8,232) | | (8,232) | | | | | | 1,243 | 04/20/2065 | 1.A |
| ..38376R-DN-3 | Government National Mortgage A GNR 2015-H16 TI 1.814% 07/20/65 | | 09/01/2024 | Paydown | | | | 129,253 | 129,642 | | (122,177) | 7,465 | (129,642) | | | | | | 17,547 | 07/20/2065 | 1.A |
| ..38376R-DS-2 | Government National Mortgage A GNR 2015-H16 LI 2.014% 07/20/65 | | 09/01/2024 | Paydown | | | | 100,072 | 120,352 | | (117,024) | 3,328 | (120,352) | | | | | | 35,191 | 07/20/2065 | 1.A |
| ..38376R-FS-0 | Government National Mortgage A GNR 2015-H19 LI 1.962% 08/20/65 | | 09/01/2024 | Paydown | | | | 85,572 | 84,799 | | (82,978) | 1,821 | (84,799) | | | | | | 9,787 | 08/20/2065 | 1.A |
| ..38376R-FT-8 | Government National Mortgage A GNR 2015-H19 MI 1.936% 08/20/65 | | 09/01/2024 | Paydown | | | | 68,711 | 68,711 | | (68,711) | | (68,711) | | | | | | 10,818 | 08/20/2065 | 1.A |
| ..38376R-GS-9 | Government National Mortgage A GNR 2015-H22 BI 1.801% 09/20/65 | | 09/01/2024 | Paydown | | | | 14,974 | 10,153 | | (10,153) | | (10,153) | | | | | | 2,347 | 09/20/2065 | 1.A |
| ..38376R-HT-6 | Government National Mortgage A GNR 2015-H24 BI 1.598% 08/20/65 | | 09/01/2024 | Paydown | | | | 12,840 | 7,836 | | (7,836) | | (7,836) | | | | | | 2,021 | 08/20/2065 | 1.A |
| ..38376R-JD-9 | Government National Mortgage A GNR 2015-H25 AI 1.621% 09/20/65 | | 09/01/2024 | Paydown | | | | 9,856 | | | (9,856) | | (9,856) | | | | | | 1,890 | 09/20/2065 | 1.A |
| ..38376R-JQ-0 | Government National Mortgage A GNR 2015-H26 AI 1.858% 10/20/65 | | 09/01/2024 | Paydown | | | | 75,418 | 88,098 | | (84,797) | 3,301 | (88,098) | | | | | | 20,850 | 10/20/2065 | 1.A |
| ..38376R-KL-9 | Government National Mortgage A GNR 2015-H28 CI 1.238% 10/20/65 | | 09/01/2024 | Paydown | | | | 7,563 | 3,184 | | (3,184) | | (3,184) | | | | | | 1,079 | 10/20/2065 | 1.A |
| ..38376R-M5-2 | Government National Mortgage A GNR 2016-H26 BI 1.376% 10/20/66 | | 09/01/2024 | Paydown | | | | 41,243 | 41,243 | | (41,243) | | (41,243) | | | | | | 12,854 | 10/20/2066 | 1.A |
| ..38376R-N5-1 | Government National Mortgage A GNR 2016-H26 MI 1.786% 12/20/66 | | 09/01/2024 | Paydown | | | | 17,978 | 21,717 | | (19,582) | 2,135 | (21,717) | | | | | | 5,184 | 12/20/2066 | 1.A |
| ..38376R-NG-7 | Government National Mortgage A GNR 2015-H33 BI 1.625% 12/20/65 | | 09/01/2024 | Paydown | | | | 25,020 | | | (25,020) | | (25,020) | | | | | | 4,274 | 12/20/2065 | 1.A |
| ..38376R-NN-2 | Government National Mortgage A GNR 2016-H03 BI 1.699% 01/20/66 | | 09/01/2024 | Paydown | | | | 50,272 | 57,399 | | (55,578) | 1,821 | (57,399) | | | | | | 17,065 | 01/20/2066 | 1.A |
| ..38376R-NQ-5 | Government National Mortgage A GNR 2016-H03 CI 0.879% 11/20/65 | | 09/01/2024 | Paydown | | | | 20,197 | 19,064 | | (19,064) | | (19,064) | | | | | | 4,153 | 11/20/2065 | 1.A |
| ..38376R-NX-0 | Government National Mortgage A GNR 2016-H01 IO 1.419% 12/20/65 | | 09/01/2024 | Paydown | | | | 12,723 | 6,512 | | (6,512) | | (6,512) | | | | | | 2,792 | 12/20/2065 | 1.A |
| ..38376R-NY-8 | Government National Mortgage A GNR 2016-H01 BI 1.404% 11/20/65 | | 09/01/2024 | Paydown | | | | 117,393 | 127,471 | | (124,315) | 3,156 | (127,471) | | | | | | 35,587 | 11/20/2065 | 1.A |
| ..38376R-QH-2 | Government National Mortgage A GNR 2016-H04 AI 1.622% 02/20/66 | | 09/01/2024 | Paydown | | | | 50,730 | 54,472 | | (53,541) | 931 | (54,472) | | | | | | 15,214 | 02/20/2066 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 38376R-RC-2 | Government National Mortgage A GNR 2016-H07 CI 1.594% 03/20/66 | | 09/01/2024 | Paydown | | | | 70,669 | 82,101 | | (78,733) | 3,368 | (82,101) | | | | | | 22,242 | 03/20/2066 | 1.A |
| 38376R-RP-3 | Government National Mortgage A GNR 2016-H07 LI 1.486% 01/20/66 | | 09/01/2024 | Paydown | | | | 70,143 | 81,790 | | (80,837) | 953 | (81,790) | | | | | | 18,797 | 01/20/2066 | 1.A |
| 38376R-SA-5 | Government National Mortgage A GNR 2016-H06 MI 0.708% 02/20/66 | | 09/01/2024 | Paydown | | | | 51,225 | 59,123 | | (55,985) | 3,137 | (59,122) | | | | | | 9,869 | 02/20/2066 | 1.A |
| 38376R-SC-1 | Government National Mortgage A GNR 2016-H06 GI 1.306% 03/20/66 | | 09/01/2024 | Paydown | | | | 25,370 | 11,384 | | (11,384) | | (11,384) | | | | | | 4,128 | 03/20/2066 | 1.A |
| 38376R-SY-3 | Government National Mortgage A GNR 2016-H09 TI 1.649% 04/20/66 | | 09/01/2024 | Paydown | | | | 50,425 | 56,802 | | (55,198) | 1,604 | (56,802) | | | | | | 16,129 | 04/20/2066 | 1.A |
| 38376R-T5-5 | Government National Mortgage A GNR 2017-H04 KI 1.546% 01/20/67 | | 09/01/2024 | Paydown | | | | 10,879 | 12,330 | | (11,829) | 501 | (12,330) | | | | | | 3,247 | 01/20/2067 | 1.A |
| 38376R-TF-3 | Government National Mortgage A GNR 2016-H09 AI 1.501% 03/20/66 | | 09/01/2024 | Paydown | | | | 33,019 | 36,814 | | (35,469) | 1,346 | (36,815) | | | | | | 9,362 | 03/20/2066 | 1.A |
| 38376R-UM-6 | Government National Mortgage A GNR 2016-H10 CI 1.666% 05/20/66 | | 09/01/2024 | Paydown | | | | 137,302 | 161,130 | | (155,722) | 5,407 | (161,129) | | | | | | 43,945 | 05/20/2066 | 1.A |
| 38376R-VB-9 | Government National Mortgage A GNR 2016-H13 AI 1.495% 03/20/66 | | 09/01/2024 | Paydown | | | | 70,916 | 70,916 | | (70,916) | | (70,916) | | | | | | 21,257 | 03/20/2066 | 1.A |
| 38376R-WU-6 | Government National Mortgage A GNR 2016-H16 IO 1.567% 06/20/66 | | 09/01/2024 | Paydown | | | | 64,919 | 66,003 | | (64,735) | 1,267 | (66,002) | | | | | | 9,220 | 06/20/2066 | 1.A |
| 38376R-WW-2 | Government National Mortgage A GNR 2016-H15 IO 1.706% 07/20/66 | | 09/01/2024 | Paydown | | | | 120,608 | 131,801 | | (126,382) | 5,418 | (131,800) | | | | | | 35,915 | 07/20/2066 | 1.A |
| 38376R-YZ-3 | Government National Mortgage A GNR 2016-H21 BI 1.830% 09/20/66 | | 09/01/2024 | Paydown | | | | 58,860 | | | (58,860) | | (58,860) | | | | | | 12,274 | 09/20/2066 | 1.A |
| 38377E-X2-5 | Government National Mortgage A GNR 2010-H07 BI 2.035% 04/20/60 | | 08/01/2024 | Paydown | | | | 31,445 | 11,041 | | (11,041) | | (11,041) | | | | | | 11,052 | 04/20/2060 | 1.A |
| 38378B-A8-2 | Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51 | | 09/01/2024 | Paydown | | 440,219 | 440,219 | 440,075 | 439,901 | | 319 | | 319 | | 440,219 | | | | 6,057 | 11/16/2051 | 1.A |
| 38378B-AX-7 | Government National Mortgage A GNR 2011-161 Z 3.765% 04/16/53 | | 09/01/2024 | Paydown | | 3,718 | 3,718 | 3,909 | 3,907 | | (189) | | (189) | | 3,718 | | | | 93 | 04/16/2053 | 1.A |
| 38378B-CP-2 | Government National Mortgage A GNR 2012-2 Z 3.419% 12/16/51 | | 09/01/2024 | Paydown | | 5,264 | 5,264 | 5,492 | 5,482 | | (218) | | (218) | | 5,264 | | | | 118 | 12/16/2051 | 1.A |
| 38378B-DK-2 | Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52 | | 09/01/2024 | Paydown | | 4,499 | 4,499 | 4,686 | 4,713 | | (215) | | (215) | | 4,499 | | | | 105 | 08/16/2052 | 1.A |
| 38378B-EQ-8 | Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52 | | 09/01/2024 | Paydown | | 3,957 | 3,957 | 4,035 | 4,077 | | (121) | | (121) | | 3,957 | | | | 86 | 01/16/2052 | 1.A |
| 38378B-YH-6 | Government National Mortgage A GNR 2012-86 Z 3.064% 12/16/53 | | 09/01/2024 | Paydown | | 8,810 | 8,810 | 8,973 | 9,063 | | (253) | | (253) | | 8,810 | | | | 180 | 12/16/2053 | 1.A |
| 38378B-YW-3 | Government National Mortgage A GNR 2012-85 B 2.720% 09/16/52 | | 09/01/2024 | Paydown | | 17,036 | 17,036 | 17,115 | 17,073 | | (37) | | (37) | | 17,036 | | | | 309 | 09/16/2052 | 1.A |
| 38378K-SU-4 | Government National Mortgage A GNR 2013-74 AG 2.592% 12/16/53 | | 09/01/2024 | Paydown | | 16,175 | 16,175 | 16,060 | 16,092 | | 83 | | 83 | | 16,175 | | | | 309 | 12/16/2053 | 1.A |
| 38378N-6Q-1 | Government National Mortgage A GNR 2014-93 ZC 3.427% 11/16/55 | | 09/01/2024 | Paydown | | 63,623 | 63,623 | 65,326 | 65,980 | | (2,357) | | (2,357) | | 63,623 | | | | 1,456 | 11/16/2055 | 1.A |
| 38378U-8F-7 | Government National Mortgage A GNR 2015-H04 BI 1.657% 02/20/65 | | 09/01/2024 | Paydown | | | | 49,847 | 60,625 | | (57,865) | 2,760 | (60,625) | | | | | | 18,632 | 02/20/2065 | 1.A |
| 38378X-LE-9 | Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54 | | 09/01/2024 | Paydown | | 13,018 | 13,018 | 13,529 | 13,348 | | (330) | | (330) | | 13,018 | | | | 304 | 05/16/2054 | 1.A |
| 38379K-3R-7 | Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57 | | 09/01/2024 | Paydown | | 18,485 | 18,485 | 18,539 | 18,525 | | (40) | | (40) | | 18,485 | | | | 370 | 07/16/2057 | 1.A |
| 38379K-G3-6 | Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57 | | 09/01/2024 | Paydown | | 302,664 | 302,664 | 303,864 | 303,331 | | (666) | | (666) | | 302,664 | | | | 6,067 | 06/16/2057 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 38379K-GN-2 | Government National Mortgage A GNR 2015-58 B 2.900% 07/16/44 | | 09/01/2024 | Paydown | | 55,963 | 55,963 | 56,156 | 56,001 | | (38) | | (38) | | 55,963 | | | | 1,082 | 07/16/2044 | 1.A |
| 38379R-AH-6 | Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57 | | 09/01/2024 | Paydown | | 19,095 | 19,095 | 18,820 | 18,908 | | 188 | | 188 | | 19,095 | | | | 356 | 09/16/2057 | 1.A |
| 38379R-HB-2 | Government National Mortgage A GNR 2016-36 IO 0.657% 08/16/57 | | 09/01/2024 | Paydown | | | | 1,782 | 1,643 | | (1,643) | | (1,643) | | | | | | 146 | 08/16/2057 | 1.A |
| 38379R-WA-7 | Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56 | | 09/01/2024 | Paydown | | 13,023 | 13,023 | 12,571 | 12,661 | | 361 | | 361 | | 13,023 | | | | 226 | 12/16/2056 | 1.A |
| 38379U-FV-3 | Government National Mortgage A GNR 2016-24 IO 0.580% 09/16/57 | | 09/01/2024 | Paydown | | | | 3,008 | 1,357 | | (1,357) | | (1,357) | | | | | | 103 | 09/16/2057 | 1.A |
| 38379U-NE-2 | Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58 | | 09/01/2024 | Paydown | | 18,057 | 18,057 | 16,719 | 16,798 | | 1,259 | | 1,259 | | 18,057 | | | | 361 | 02/16/2058 | 1.A |
| 38380J-BY-3 | Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59 | | 09/01/2024 | Paydown | | 10,956 | 10,956 | 10,395 | 10,568 | | 389 | | 389 | | 10,956 | | | | 183 | 12/16/2059 | 1.A |
| 38380L-C9-2 | Government National Mortgage A GNR 2019-H15 IL 1.750% 08/20/69 | | 09/01/2024 | Paydown | | | | 15,747 | 17,810 | | (17,049) | 761 | (17,810) | | | | | | 3,616 | 08/20/2069 | 1.A |
| 912810-TT-5 | United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/53 | | 07/18/2024 | BMO Capital Markets | | 17,901,048 | 18,750,000 | 16,120,095 | 16,128,973 | | 21,605 | | 21,605 | | 16,150,578 | | 1,750,470 | 1,750,470 | 716,067 | 08/15/2053 | 1.A |
| 912810-TU-2 | United States Treasury Note/Bo US TREASURY N/B 4.375% 08/15/43 | | 07/18/2024 | Morgan Stanley | | 73,842,473 | 75,000,000 | 66,846,247 | 66,896,282 | | 132,497 | | 132,497 | | 67,028,780 | | 6,813,694 | 6,813,694 | 3,037,861 | 08/15/2043 | 1.A |
| 925387-AD-4 | VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27 | | 07/25/2024 | Call 100.2858 | | 688,963 | 687,000 | 687,000 | 920,011 | | (233,011) | | (233,011) | | 687,000 | | | | (131,991) | 11/15/2027 | 1.A |
| 0109999999. Subtotal - Bonds - U.S. Governments | | | | | | 93,447,046 | 95,451,562 | 87,523,333 | 87,652,186 | | (2,879,448) | 74,529 | (2,953,977) | | 84,880,920 | | 8,564,164 | 8,564,164 | 4,378,262 | XXX | XXX |
| 76721R-AA-6 | Rio Smart Lighting Sarl Secured 12.250% 09/20/32 | B | 09/20/2024 | Redemption 100.0000 | | 178,443 | 178,443 | 204,266 | 205,821 | | (2,918) | | (2,918) | (1,657) | 178,443 | (22,804) | | (22,804) | 23,179 | 09/20/2032 | 1.B FE |
| 80413T-AK-5 | Saudi Government International Senior Unsecured 4.375% 04/16/29 | D | 09/03/2024 | Goldman Sachs International | | 3,986,000 | 4,000,000 | 3,876,720 | | | 11,245 | | 11,245 | | 3,887,965 | | 98,035 | 98,035 | 154,583 | 04/16/2029 | 1.E FE |
| 0309999999. Subtotal - Bonds - All Other Governments | | | | | | 4,164,443 | 4,178,443 | 4,080,986 | 205,821 | | 8,327 | | 8,327 | (1,657) | 4,066,408 | (22,804) | 98,035 | 75,231 | 177,762 | XXX | XXX |
| 40467@-AA-8 | Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34 | | 09/01/2024 | Redemption 100.0000 | | 329,332 | 329,332 | 329,332 | 329,332 | | | | | | 329,332 | | | | 8,001 | 04/01/2034 | 1.C |
| 0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 329,332 | 329,332 | 329,332 | 329,332 | | | | | | 329,332 | | | | 8,001 | XXX | XXX |
| 718814-ZZ-2 | City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34 | | 07/01/2024 | Call 100.0000 | | 1,795,000 | 1,795,000 | 1,795,000 | 1,795,000 | | | | | | 1,795,000 | | | | 666,397 | 07/01/2034 | 1.B FE |
| 0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 1,795,000 | 1,795,000 | 1,795,000 | 1,795,000 | | | | | | 1,795,000 | | | | 666,397 | XXX | XXX |
| 3128MF-SR-0 | Freddie Mac Gold Pool FG G16628 3.000% 02/01/31 | | 09/01/2024 | Paydown | | 59,364 | 59,364 | 56,206 | | | 3,158 | | 3,158 | | 59,364 | | | | 453 | 02/01/2031 | 1.A |
| 31298G-PM-6 | Freddie Mac Gold Pool FG C47628 6.000% 02/01/31 | | 09/01/2024 | Paydown | | 29 | 29 | 33 | 32 | | (3) | | (3) | | 29 | | | | 1 | 02/01/2031 | 1.A |
| 3132DP-UJ-5 | Freddie Mac Pool FR SD2385 3.500% 07/01/52 | | 09/01/2024 | Paydown | | 265,632 | 265,632 | 245,150 | 245,601 | | 20,031 | | 20,031 | | 265,632 | | | | 6,672 | 07/01/2052 | 1.A |
| 3132DP-UN-6 | Freddie Mac Pool FR SD2389 3.500% 05/01/52 | | 09/01/2024 | Paydown | | 1,202,310 | 1,202,310 | 1,110,070 | 1,110,484 | | 91,825 | | 91,825 | | 1,202,310 | | | | 26,946 | 05/01/2052 | 1.A |
| 3132DQ-KZ-8 | Freddie Mac Pool FR SD3012 3.000% 05/01/52 | | 09/01/2024 | Paydown | | 337,346 | 337,346 | 295,652 | 296,325 | | 41,021 | | 41,021 | | 337,346 | | | | 6,363 | 05/01/2052 | 1.A |
| 3132DQ-NN-2 | Freddie Mac Pool FR SD3097 3.500% 06/01/52 | | 09/01/2024 | Paydown | | 2,980,881 | 2,980,881 | 2,546,404 | 2,550,125 | | 430,756 | | 430,756 | | 2,980,881 | | | | 70,429 | 06/01/2052 | 1.A |
| 3132DW-ES-8 | Freddie Mac Pool FR SD8245 4.500% 09/01/52 | | 09/01/2024 | Paydown | | 570,177 | 570,177 | 528,037 | | | 42,140 | | 42,140 | | 570,177 | | | | 8,607 | 09/01/2052 | 1.A |
| 3133BB-B7-3 | Freddie Mac Pool FR QE1862 3.500% 05/01/52 | | 09/01/2024 | Paydown | | 1,099,931 | 1,099,931 | 933,824 | 935,064 | | 164,867 | | 164,867 | | 1,099,931 | | | | 26,803 | 05/01/2052 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..31358S-4Z-1 | Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.031% 10/25/40 | | 09/01/2024 | Paydown | | 9,178 | 9,178 | 9,218 | 9,178 | | | | | | 9,178 | | | | 308 | 10/25/2040 | 1.A |
| ..31371H-F2-9 | Federal National Mortgage Asso FN 252285 7.000% 12/01/28 | | 09/01/2024 | Paydown | | 457 | 457 | 533 | 482 | | (25) | | (25) | | 457 | | | | 21 | 12/01/2028 | 1.A |
| ..31376Z-UY-7 | Federal National Mortgage Asso FN 370599 7.425% 04/01/27 | | 09/01/2024 | Paydown | | 119 | 119 | 119 | 119 | | | | | | 119 | | | | 4 | 04/01/2027 | 1.A |
| ..31379H-QZ-6 | Federal National Mortgage Asso FN 419972 6.500% 04/01/28 | | 09/01/2024 | Paydown | | 169 | 169 | 194 | 179 | | (10) | | (10) | | 169 | | | | 7 | 04/01/2028 | 1.A |
| ..31394D-JW-1 | Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35 | | 07/17/2024 | Call 100.0000 | | (678,967) | (678,967) | (665,812) | (671,876) | | (234) | | (234) | | (672,110) | | (6,857) | (6,857) | | 05/25/2035 | 1.A |
| ..31394D-JW-1 | Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35 | | 09/01/2024 | Paydown | | 28,880 | 28,880 | 28,320 | 28,578 | | 302 | | 302 | | 28,880 | | | | 970 | 05/25/2035 | 1.A |
| ..3140MG-MF-5 | Federal National Mortgage Asso FN BV3057 3.500% 02/01/52 | | 09/01/2024 | Paydown | | 332,238 | 332,238 | 307,424 | 307,822 | | 24,417 | | 24,417 | | 332,238 | | | | 7,754 | 02/01/2052 | 1.A |
| ..3140MP-6W-6 | Federal National Mortgage Asso FN BV9884 3.500% 06/01/52 | | 09/01/2024 | Paydown | | 1,065,959 | 1,065,959 | 890,575 | 891,768 | | 174,191 | | 174,191 | | 1,065,959 | | | | 24,923 | 06/01/2052 | 1.A |
| ..3140MQ-A8-2 | Federal National Mortgage Asso FN BV9930 3.500% 06/01/52 | | 09/01/2024 | Paydown | | 494,100 | 494,100 | 453,800 | 454,642 | | 39,458 | | 39,458 | | 494,100 | | | | 11,839 | 06/01/2052 | 1.A |
| ..3140QK-BN-7 | Federal National Mortgage Asso FN CB0044 3.000% 04/01/51 | | 09/01/2024 | Paydown | | 1,041,998 | 1,041,998 | 930,838 | 931,767 | | 110,232 | | 110,232 | | 1,041,998 | | | | 20,769 | 04/01/2051 | 1.A |
| ..3140QP-AA-5 | Federal National Mortgage Asso FN CB3600 3.500% 05/01/52 | | 09/01/2024 | Paydown | | 1,847,038 | 1,847,038 | 1,658,582 | 1,661,635 | | 185,403 | | 185,403 | | 1,847,038 | | | | 44,884 | 05/01/2052 | 1.A |
| ..3140QP-E3-7 | Federal National Mortgage Asso FN CB3753 4.000% 06/01/52 | | 09/01/2024 | Paydown | | 2,980,482 | 2,980,482 | 2,588,828 | 2,591,291 | | 389,191 | | 389,191 | | 2,980,482 | | | | 79,085 | 06/01/2052 | 1.A |
| ..3140XD-TN-6 | Federal National Mortgage Asso FN FM9556 3.000% 11/01/51 | | 09/01/2024 | Paydown | | 154,681 | 154,681 | 135,274 | 135,554 | | 19,127 | | 19,127 | | 154,681 | | | | 2,771 | 11/01/2051 | 1.A |
| ..3140XF-5F-4 | Federal National Mortgage Asso FN FS0845 3.000% 02/01/52 | | 09/01/2024 | Paydown | | 1,159,429 | 1,159,429 | 1,027,362 | 1,029,396 | | 130,032 | | 130,032 | | 1,159,429 | | | | 21,376 | 02/01/2052 | 1.A |
| ..3140XG-JS-9 | Federal National Mortgage Asso FN FS1172 3.000% 11/01/51 | | 09/01/2024 | Paydown | | 267,078 | 267,078 | 232,108 | 232,460 | | 34,618 | | 34,618 | | 267,078 | | | | 5,263 | 11/01/2051 | 1.A |
| ..3140XH-BG-1 | Federal National Mortgage Asso FN FS1838 3.000% 12/01/51 | | 09/01/2024 | Paydown | | 380,775 | 380,775 | 329,638 | 330,292 | | 50,483 | | 50,483 | | 380,775 | | | | 7,515 | 12/01/2051 | 1.A |
| ..3140XM-BW-5 | Federal National Mortgage Asso FN FS5452 3.500% 06/01/52 | | 09/01/2024 | Paydown | | 1,447,461 | 1,447,461 | 1,233,508 | 1,235,194 | | 212,266 | | 212,266 | | 1,447,461 | | | | 34,150 | 06/01/2052 | 1.A |
| ..3140XP-CP-2 | Federal National Mortgage Asso FN FS7277 5.000% 09/01/53 | | 09/01/2024 | Paydown | | 3,544,642 | 3,544,642 | 3,439,549 | | | 105,093 | | 105,093 | | 3,544,642 | | | | 58,589 | 09/01/2053 | 1.A |
| ..31418E-DE-7 | Federal National Mortgage Asso FN MA4600 3.500% 05/01/52 | | 09/01/2024 | Paydown | | 1,041,574 | 1,041,574 | 927,815 | 929,365 | | 112,209 | | 112,209 | | 1,041,574 | | | | 24,359 | 05/01/2052 | 1.A |
| ..47232X-AA-6 | JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55 | | 09/10/2024 | Redemption 100.0000 | | 33,758 | 33,758 | 34,161 | 34,089 | | (331) | | (331) | | 33,758 | | | | 1,515 | 06/10/2055 | 1.G FE |
| ..48503T-AA-5 | KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32 | | 09/10/2024 | Redemption 100.0000 | | 261,835 | 261,835 | 261,835 | 261,835 | | | | | | 261,835 | | | | 9,154 | 12/10/2032 | 1.A |
| ..575579-WW-3 | MASSACHUSETTS BAY TRANSPORTATI MASS BAY TRANS AUTH 5.869% 07/01/40 | | 07/02/2024 | Call 105.2070 | | 2,682,779 | 2,550,000 | 3,374,390 | 3,203,903 | | (20,792) | | (20,792) | | 3,183,110 | | (633,110) | (633,110) | 282,854 | 07/01/2040 | 1.B FE |
| ..686507-CW-2 | ORLANDO UTILITIES COMMISSION ORLANDO UTL BABS 5.662% 10/01/40 | | 09/27/2024 | Call 103.6200 | | 20,724,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,843,968 | 10/01/2040 | 1.C FE |
| ..866060-BB-3 | SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42 | | 09/15/2024 | Redemption 100.0000 | | 370,000 | 370,000 | 370,000 | 370,000 | | | | | | 370,000 | | | | 23,495 | 09/15/2042 | 1.D |
| ..91426*-AA-3 | University Faculty Office Buil SECD NTS 6.270% 11/10/33 | | 09/10/2024 | Redemption 100.0000 | | 177,124 | 177,124 | 177,124 | 177,124 | | | | | | 177,124 | | | | 7,407 | 11/10/2033 | 2.A |
| ..915137-5F-6 | Board of Regents of the Univer UNIV TX REVS-D-BABS 5.134% 08/15/42 | | 08/15/2024 | ALRe Corporate AAM | | 2,174,312 | 2,050,000 | 2,241,265 | 2,170,750 | | (4,317) | | (4,317) | | 2,166,434 | | 7,878 | 7,878 | 157,871 | 08/15/2042 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 48,056,769 | 47,075,678 | 45,702,024 | 41,453,178 | | 2,355,108 | | 2,355,108 | | 47,832,079 | | (632,089) | (632,089) | 2,817,125 | XXX | XXX |
| ..65163L-AR-0 | Newmont Corp / Newcrest Financ NEM FIN 5.35% 15 Mar 34 5.350% 03/15/34 | | 09/13/2024 | JPM SECURITIES LLC | | 10,462,100 | 10,000,000 | 9,969,779 | | | 146 | | 146 | | 9,969,925 | | 492,175 | 492,175 | 280,875 | 03/15/2034 | 2.A FE |
| ..88642N-AA-6 | Tidewater Auto Receivables Tru TMCAT 2019-A A 8.834% 10/15/25 | | 09/10/2024 | Redemption 100.0000 | | 2,724,396 | 2,724,396 | 2,724,396 | 2,724,396 | | | | | | 2,724,396 | | | | 686,212 | 10/15/2025 | 1.F Z |
| ..05644#-AA-5 | BTC Offshore Holdings Fund II- BTC Offshore Holdings Fund II- 7.983% 03/20/29 | | 08/12/2024 | Tax Free Exchange | | 159,424,779 | 159,424,779 | 159,424,779 | | | | | | | 159,424,779 | | | | 3,878,741 | 03/20/2029 | 1.C Z |
| . 000000-00-0 | SG Acquisition, Inc. Safe Guard New TL 31.781% 03/27/30 | | 08/09/2024 | Redemption 100.0000 | | 631,529 | 631,529 | 625,214 | | | 6,315 | | 6,315 | | 631,529 | | | | 13,604 | 03/27/2030 | 4.B Z |
| . 000000-00-0 | Monroe Capital Private Credit A 8.082% 04/22/32 | | 09/19/2024 | Paydown | | 27,483,600 | 27,483,600 | 27,483,600 | | | | | | | 27,483,600 | | | | 44,519 | 04/22/2032 | 1.F Z |
| ..00003#-AC-7 | A&E Television Networks LLC SR NTS SER C 3.780% 08/22/24 | | 08/22/2024 | Various | | 15,500,000 | 15,500,000 | 15,422,175 | 15,493,453 | | 6,547 | | 6,547 | | 15,500,000 | | | | 585,900 | 08/22/2024 | 1.G |
| ..00038P-AA-8 | Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41 | | 09/16/2024 | Paydown | | 45,079 | 45,079 | 44,616 | 44,732 | | 347 | | 347 | | 45,079 | | | | 882 | 11/16/2041 | 1.G FE |
| ..001055-AR-3 | Aflac Inc Senior Unsecured 4.000% 10/15/46 | | 08/21/2024 | ALRe Corporate AAM | | 10,107,764 | 12,000,000 | 11,658,950 | 11,706,495 | | 4,992 | | 4,992 | | 11,711,487 | | (1,603,723) | (1,603,723) | 408,000 | 10/15/2046 | 1.G FE |
| ..00105H-EE-2 | AFC Trust Series 1999-4 AFC 1999-4 2A 5.849% 12/26/29 | | 09/25/2024 | Paydown | | 64,285 | 64,285 | 40,499 | 39,978 | | 24,307 | | 24,307 | | 64,285 | | | | 611 | 12/26/2029 | 1.A FM |
| ..00105H-EE-2 | AFC Trust Series 1999-4 AFC 1999-4 2A 5.849% 12/26/29 | | 09/25/2024 | Paydown | | 3,719 | 3,719 | 3,186 | | | 532 | | 532 | | 3,719 | | | | 29 | 12/26/2029 | 4.A FM |
| ..00105H-EE-2 | AFC Trust Series 1999-4 AFC 1999-4 2A 5.849% 12/26/29 | | 08/26/2024 | Paydown | | 3,847 | 3,847 | 3,297 | | | 551 | | 551 | | 3,847 | | | | 15 | 12/26/2029 | 4.B FM |
| ..00109B-AA-3 | AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49 | | 09/20/2024 | Paydown | | 411,416 | 411,416 | 394,824 | 396,090 | | 15,326 | | 15,326 | | 411,416 | | | | 10,033 | 05/20/2049 | 1.A FE |
| ..00109B-AB-1 | AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49 | | 09/20/2024 | Paydown | | 5,050 | 5,050 | 5,047 | 5,048 | | 2 | | 2 | | 5,050 | | | | 150 | 05/20/2049 | 1.F FE |
| ..00191X-AC-0 | APS Resecuritization Trust 201 APS 2015-3 2A 6.021% 06/27/49 | | 09/01/2024 | Paydown | | 3,304 | 3,304 | 3,232 | | | 72 | | 72 | | 3,304 | | | | 17 | 06/27/2049 | 1.A FM |
| ..00192J-AE-6 | APS Resecuritization Trust 201 APS 2016-1 4A 3.914% 05/30/50 | | 09/25/2024 | Paydown | | 2,380 | (5,257) | (3,711) | (1,676) | | 5,028 | | 5,028 | | 2,380 | | | | 403 | 05/30/2050 | 1.A FM |
| ..00206R-DS-8 | AT&T Inc Senior Unsecured 5.450% 03/01/47 | | 09/11/2024 | STAR Non-Modco FWH | | 4,360,819 | 4,250,000 | 4,172,610 | | | 719 | | 719 | | 4,173,330 | | 187,489 | 187,489 | 64,340 | 03/01/2047 | 2.B FE |
| ..00206R-FS-6 | AT&T Inc Senior Unsecured 5.300% 08/15/58 | | 07/31/2024 | AARE II Surplus ISG | | 1,353,547 | 1,500,000 | 1,516,551 | 1,515,938 | | (101) | | (101) | | 1,515,837 | | (162,291) | (162,291) | 76,629 | 08/15/2058 | 2.B FE |
| ..00206R-GN-6 | AT&T Inc Senior Unsecured 6.550% 01/15/28 | | 09/13/2024 | JPM SECURITIES LLC | | 1,063,750 | 1,000,000 | 1,039,927 | | | (1,757) | | (1,757) | | 1,038,170 | | 25,580 | 25,580 | 11,099 | 01/15/2028 | 2.B FE |
| ..00206R-GQ-9 | AT&T Inc Senior Unsecured 4.300% 02/15/30 | | 09/13/2024 | JPM SECURITIES LLC | | 5,005,550 | 5,000,000 | 5,318,065 | 5,195,101 | | (21,424) | | (21,424) | | 5,173,677 | | (168,127) | (168,127) | 233,514 | 02/15/2030 | 2.B FE |
| ..00206R-JY-9 | AT&T Inc Senior Unsecured 2.750% 06/01/31 | | 08/06/2024 | Goldman Sachs | | 878,660 | 1,000,000 | 865,220 | | | 603 | | 603 | | 865,823 | | 12,837 | 12,837 | 5,042 | 06/01/2031 | 2.B FE |
| ..00206R-LV-2 | AT&T Inc Senior Unsecured 3.650% 09/15/59 | | 07/31/2024 | AARE II Surplus ISG | | 798,536 | 1,172,000 | 1,164,837 | 1,165,053 | | 56 | | 56 | | 1,165,109 | | (366,573) | (366,573) | 37,550 | 09/15/2059 | 2.B FE |
| ..00212F-BL-3 | ASG Resecuritization Trust 200 ASG 2009-2 M25 3.176% 05/24/36 | | 09/01/2024 | Paydown | | 89,364 | 88,911 | 65,890 | 81,585 | | 7,779 | | 7,779 | | 89,364 | | | | 1,883 | 05/24/2036 | 1.A FM |
| ..00212J-BN-1 | ASG Resecuritization Trust 200 ASG 2009-3 M35 3.818% 03/26/37 | | 09/01/2024 | Paydown | | 25,989 | 33,922 | 28,911 | 29,051 | | (3,061) | | (3,061) | | 25,989 | | | | 738 | 03/26/2037 | 1.G FM |
| ..00212J-BN-1 | ASG Resecuritization Trust 200 ASG 2009-3 M35 3.818% 03/26/37 | | 08/01/2024 | Paydown | | 155,766 | 129,401 | 110,286 | 110,819 | | 44,947 | | 44,947 | | 155,766 | | | | 3,404 | 03/26/2037 | 2.A FM |
| ..00213G-BL-0 | ASG Resecuritization Trust 201 ASG 2012-1 M36 4.801% 04/28/36 | | 09/01/2024 | Paydown | | 59,813 | 59,813 | 60,255 | 61,102 | | (1,289) | | (1,289) | | 59,813 | | | | 1,525 | 04/28/2036 | 4.C FM |
| ..00214W-AC-5 | APS Resecuritization Trust 201 APS 2016-3 2A 7.219% 11/27/46 | | 09/27/2024 | Paydown | | 187,928 | 187,928 | 277,011 | 283,070 | | (95,143) | | (95,143) | | 187,928 | | | | 3,165 | 11/27/2046 | 2.A FE |
| ..00221@-AA-9 | ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43 | | 09/20/2024 | Redemption 100.0000 | | 15,587 | 15,587 | 15,743 | 15,707 | | (120) | | (120) | | 15,587 | | | | 465 | 08/20/2043 | 1.E |
| ..00230@-AA-8 | AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46 | | 09/15/2024 | Redemption 100.0000 | | 67,438 | 67,438 | 68,113 | 68,054 | | (616) | | (616) | | 67,438 | | | | 1,800 | 05/15/2046 | 2.B |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..00253C-HZ-3 | Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33 | | 09/01/2024 | Paydown | | 5,525 | 5,525 | 3,506 | 3,282 | | 1,841 | | 1,841 | | 5,525 | | | | 229 | 03/25/2033 | 1.A FM |
| ..00255U-AA-3 | AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40 | | 07/15/2024 | Paydown | | 14,301 | 14,301 | 14,298 | 14,305 | | (4) | | (4) | | 14,301 | | | | 280 | 01/16/2040 | 2.A FE |
| ..00255U-AA-3 | AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40 | | 08/14/2024 | ALRe Corporate AAM | | 1,416,371 | 1,515,612 | 1,515,287 | 1,516,030 | | 1,200 | | 1,200 | | 1,517,230 | | (100,859) | (100,859) | 33,718 | 01/16/2040 | 2.A FE |
| ..00282A-BF-6 | Abbott Laboratories Senior Unsecured 3.750% 11/30/26 | | 08/06/2024 | Various | | 9,824,039 | 9,932,000 | 11,382,246 | 10,624,858 | | (154,852) | | (154,852) | | 10,470,006 | | (645,967) | (645,967) | 255,542 | 11/30/2026 | 1.D FE |
| ..00287Y-AV-1 | AbbVie Inc Senior Unsecured 4.300% 05/14/36 | | 07/17/2024 | Goldman Sachs | | 1,405,500 | 1,500,000 | 1,378,543 | 1,382,178 | | 3,794 | | 3,794 | | 1,385,972 | | 19,528 | 19,528 | 43,717 | 05/14/2036 | 1.G FE |
| ..00287Y-BF-5 | AbbVie Inc Senior Unsecured 4.250% 11/14/28 | | 09/13/2024 | JPM SECURITIES LLC | | 5,067,450 | 5,000,000 | 4,895,211 | | | 5,386 | | 5,386 | | 4,900,597 | | 166,853 | 166,853 | 72,014 | 11/14/2028 | 1.G FE |
| ..00287Y-DV-8 | AbbVie Inc Senior Unsecured 5.350% 03/15/44 | | 07/17/2024 | Goldman Sachs | | 10,091,200 | 10,000,000 | 10,070,555 | | | | | | | 10,070,555 | | 20,645 | 20,645 | 211,028 | 03/15/2044 | 1.G FE |
| ..00392#-AA-0 | Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39 | | 09/15/2024 | Paydown | | 53,998 | 53,998 | 53,998 | 53,998 | | | | | | 53,998 | | | | 1,417 | 08/15/2039 | 1.B PL |
| ..00432C-DK-4 | AccessLex Institute ACCSS 2007-A B 5.883% 02/25/37 | | 08/26/2024 | Paydown | | 442,968 | 442,968 | 425,784 | 427,742 | | 15,226 | | 15,226 | | 442,968 | | | | 20,685 | 02/25/2037 | 2.A FE |
| ..00436M-AA-3 | Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33 | | 08/02/2024 | Paydown | | 92,584 | 92,584 | 90,558 | 90,590 | | 1,993 | | 1,993 | | 92,584 | | | | 2,249 | 12/02/2033 | 1.F FE |
| ..00436M-AA-3 | Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33 | | 08/02/2024 | AADE - FABN | | 1,185,446 | 1,196,770 | 1,170,588 | 1,171,003 | | 3,134 | | 3,134 | | 1,174,136 | | 11,309 | 11,309 | 30,877 | 12/02/2033 | 1.F FE |
| ..00436M-AB-1 | Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33 | | 09/02/2024 | Paydown | | 39,519 | 39,519 | 38,075 | 38,286 | | 1,233 | | 1,233 | | 39,519 | | | | 1,191 | 12/02/2033 | 2.B FE |
| ..00440E-AH-0 | Chubb INA Holdings LLC Senior Unsecured 6.700% 05/15/36 | | 08/28/2024 | ALRe Corporate AAM | | 23,079,312 | 19,665,000 | 20,483,728 | 20,224,298 | | (25,040) | | (25,040) | | 20,199,258 | | 2,880,054 | 2,880,054 | 714,087 | 05/15/2036 | 1.F FE |
| ..00441T-AF-0 | ACE Securities Corp Home Equit ACE 2006-HE3 M1 5.404% 06/25/36 | | 09/25/2024 | Paydown | | | (8,428) | (577) | | (1,109) | 1,685 | | 576 | | | | | | 577 | 06/25/2036 | 1.A FM |
| ..00442I-CH-4 | ACE Securities Corp Home Equit ACE 2003-HS1 M3 8.719% 06/25/33 | | 09/25/2024 | Paydown | | 124,039 | 124,039 | 108,089 | 120,811 | | 3,229 | | 3,229 | | 124,039 | | | | 3,492 | 06/25/2033 | 1.A FM |
| ..00442I-KM-4 | ACE Securities Corp Home Equit ACE 2005-SD1 M3 10.219% 11/25/50 | | 09/25/2024 | Paydown | | 50,825 | 50,825 | 61,475 | | | (10,650) | | (10,650) | | 50,825 | | | | 1,421 | 11/25/2050 | 1.A FM |
| ..00442I-TS-2 | ACE Securities Corp Home Equit ACE 2005-SD3 M3 7.469% 08/25/45 | | 09/25/2024 | Paydown | | | (100,331) | (16) | (16) | | 16 | | 16 | | | | | | 1,874 | 08/25/2045 | 1.A FM |
| ..00442I-YB-3 | ACE Securities Corp Home Equit ACE 2006-SL2 A 5.309% 01/25/36 | | 09/25/2024 | Paydown | | 145,090 | 145,091 | 2,630 | 2,905 | | 142,185 | | 142,185 | | 145,090 | | | | 22 | 01/25/2036 | 1.A FM |
| ..00442B-AD-3 | ACE Securities Corp Home Equit ACE 2006-HE4 A2C 5.289% 10/25/36 | | 09/25/2024 | Paydown | | 16,402 | 16,402 | 6,590 | 6,482 | | 9,920 | | 9,920 | | 16,402 | | | | 72 | 10/25/2036 | 1.A FM |
| ..00442B-AE-1 | ACE Securities Corp Home Equit ACE 2006-HE4 A2D 5.469% 10/25/36 | | 09/25/2024 | Paydown | | 56,712 | 56,712 | 22,567 | 16,326 | | 34,318 | 342 | 33,976 | | 56,712 | | | | 539 | 10/25/2036 | 1.A FM |
| ..00442V-AE-7 | ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 5.449% 06/25/36 | | 07/25/2024 | Paydown | | 46,926 | 46,926 | 40,128 | 44,890 | | 2,036 | | 2,036 | | 46,926 | | | | 344 | 06/25/2036 | 1.A FM |
| ..00442V-AE-7 | ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 5.449% 06/25/36 | | 08/14/2024 | AADE BLIC Modco AAM | | 2,707,154 | 2,920,964 | 2,497,802 | 2,794,230 | | 8,408 | | 8,408 | | 2,802,638 | | (95,484) | (95,484) | 31,074 | 06/25/2036 | 1.A FM |
| ..00443K-AD-2 | ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 5.209% 12/25/36 | | 09/25/2024 | Paydown | | 103,987 | 103,987 | 35,270 | 34,779 | | 69,208 | | 69,208 | | 103,987 | | | | 598 | 12/25/2036 | 1.A FM |
| ..00443L-AA-6 | ACE Securities Corp Home Equit ACE 2007-HE1 A1 5.269% 01/25/37 | | 09/25/2024 | Paydown | | 28,135 | 28,135 | 15,582 | 15,488 | | 12,646 | | 12,646 | | 28,135 | | | | 182 | 01/25/2037 | 1.A FM |
| ..00443L-AB-4 | ACE Securities Corp Home Equit ACE 2007-HE1 A2A 5.149% 01/25/37 | | 09/25/2024 | Paydown | | 37,390 | 37,390 | 22,990 | 22,899 | | 14,491 | | 14,491 | | 37,390 | | | | 227 | 01/25/2037 | 1.A FM |
| ..00443L-AC-2 | ACE Securities Corp Home Equit ACE 2007-HE1 A2B 5.209% 01/25/37 | | 09/25/2024 | Paydown | | 32,330 | 32,330 | 19,831 | 19,755 | | 12,575 | | 12,575 | | 32,330 | | | | 197 | 01/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..00443L-AD-0 | ACE Securities Corp Home Equit ACE 2007-HE1 A2C 5.309% 01/25/37 | | 09/25/2024 | Paydown | | 34,976 | 34,976 | 21,437 | 21,355 | | 13,620 | | 13,620 | | 34,976 | | | | 213 | 01/25/2037 | 1.A FM |
| ..00443L-AE-8 | ACE Securities Corp Home Equit ACE 2007-HE1 A2D 5.469% 01/25/37 | | 09/25/2024 | Paydown | | 213 | 213 | 149 | 139 | | 74 | | 74 | | 213 | | | | 1 | 01/25/2037 | 1.A FM |
| ..007036-AW-6 | Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.000% 01/25/35 | | 09/02/2024 | Paydown | | | | 2 | 2 | | (2) | | (2) | | | | | | | 01/25/2035 | 6. * |
| ..007036-FB-7 | Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.282% 04/25/35 | | 09/01/2024 | Paydown | | 2,334 | 4,078 | 2,894 | 2,779 | | (697) | | (697) | | 2,334 | | | | 129 | 04/25/2035 | 1.A FM |
| ..007036-KC-9 | Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.471% 08/25/35 | | 09/01/2024 | Paydown | | 1,159 | 1,159 | 977 | 1,119 | | 41 | | 41 | | 1,159 | | | | 47 | 08/25/2035 | 1.A FM |
| ..007036-MQ-6 | Adjustable Rate Mortgage Trust ARMT 2005-7 1A1 5.421% 10/25/35 | | 08/01/2024 | Paydown | | 3,622 | 3,622 | 3,034 | 2,457 | | 1,165 | | 1,165 | | 3,622 | | | | 57 | 10/25/2035 | 1.A FM |
| ..007036-MQ-6 | Adjustable Rate Mortgage Trust ARMT 2005-7 1A1 5.421% 10/25/35 | | 08/09/2024 | ALRe Corporate AAM | | 796,712 | 1,049,102 | 878,715 | 711,581 | | (10,995) | | (10,995) | | 700,586 | | 96,126 | 96,126 | 20,241 | 10/25/2035 | 1.A FM |
| ..007036-PD-2 | Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 5.469% 11/25/35 | | 09/25/2024 | Paydown | | 52,110 | 52,110 | 49,935 | 50,456 | | 1,654 | | 1,654 | | 52,110 | | | | 1,208 | 11/25/2035 | 1.A FM |
| ..007037-AB-0 | Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 5.156% 03/25/37 | | 09/01/2024 | Paydown | | 60,413 | 60,413 | 58,593 | 59,120 | | 1,294 | | 1,294 | | 60,413 | | | | 1,773 | 03/25/2037 | 4.C FM |
| ..00703R-AA-8 | Adjustable Rate Mortgage Trust ARMT 2007-3 1A1 5.412% 11/25/37 | | 08/01/2024 | Paydown | | 380 | 380 | 385 | 413 | | (32) | | (32) | | 380 | | | | 7 | 11/25/2037 | 1.A FM |
| ..00764M-CF-2 | Aegis Asset Backed Securities AABST 2004-3 M1 5.869% 09/25/34 | | 09/25/2024 | Paydown | | 63,485 | 63,485 | 62,364 | 63,757 | | (272) | | (272) | | 63,485 | | | | 1,794 | 09/25/2034 | 1.A FM |
| ..00774C-AB-3 | AECOM Senior Unsecured 5.125% 03/15/27 | | 09/03/2024 | Wells Fargo | | 6,872,133 | 6,898,000 | 6,749,438 | 6,776,212 | | 23,612 | | 23,612 | | 6,799,824 | | 72,308 | 72,308 | 342,720 | 03/15/2027 | 3.B FE |
| ..01185*-AA-3 | Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33 | | 09/30/2024 | Redemption 100.0000 | | 320,975 | 320,975 | 320,975 | 320,975 | | | | | | 320,975 | | | | 11,242 | 06/30/2033 | 2.C PL |
| ..01185*-AB-1 | Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33 | | 09/30/2024 | Redemption 100.0000 | | 50,990 | 50,990 | 50,990 | 50,990 | | | | | | 50,990 | | | | 1,786 | 06/30/2033 | 2.C PL |
| ..01852T-AA-1 | Alliance Bancorp Trust 2007-0A ALBT 2007-0A1 A1 5.449% 07/25/37 | | 09/25/2024 | Paydown | | 85,896 | 85,896 | 61,952 | 48,795 | | 23,540 | | 23,540 | | 85,896 | | | | 1,735 | 07/25/2037 | 1.A FM |
| ..020002-AT-8 | Allstate Corp/The Senior Unsecured 5.950% 04/01/36 | | 08/12/2024 | ALRe Corporate AAM | | 538,996 | 500,000 | 508,500 | 505,289 | | (186) | | (186) | | 505,103 | | 33,893 | 33,893 | 25,701 | 04/01/2036 | 2.A FE |
| ..021345-AA-1 | Alta Wind Holdings LLC Secured 7.000% 06/30/35 | | 07/11/2024 | Redemption 100.0000 | | (133) | (133) | (145) | (145) | | 12 | | 12 | | (133) | | | | 590 | 06/30/2035 | 2.C FE |
| ..021460-AD-2 | Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36 | | 09/01/2024 | Paydown | | 419 | 231 | 183 | 130 | | 288 | | 288 | | 419 | | | | 8 | 06/25/2036 | 1.A FM |
| ..021468-AG-8 | Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36 | | 09/01/2024 | Paydown | | 5,636 | 12,659 | 7,435 | | | (1,799) | | (1,799) | | 5,636 | | | | 1,139 | 06/25/2036 | 1.A FM |
| ..021469-AA-9 | Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1 5.369% 05/25/36 | | 08/25/2024 | Paydown | | | (29) | (7) | (7) | | 7 | | 7 | | | | | | 1 | 05/25/2036 | 1.A FM |
| ..02146Q-AA-1 | Alternative Loan Trust 2006-0A CWALT 2006-0A10 1A1 6.083% 08/25/46 | | 09/01/2024 | Paydown | | 24,339 | 23,937 | 22,712 | 26,276 | | (1,938) | | (1,938) | | 24,339 | | | | 717 | 08/25/2046 | 4.C FM |
| ..02146T-AJ-6 | Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36 | | 09/01/2024 | Paydown | | 22,759 | 18,954 | 13,833 | 11,022 | | 11,737 | | 11,737 | | 22,759 | | | | 363 | 08/25/2036 | 1.A FM |
| ..02146T-AN-7 | Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 5.319% 08/25/36 | | 09/25/2024 | Paydown | | 6,065 | 5,051 | 2,021 | 1,942 | | 4,123 | | 4,123 | | 6,065 | | | | 261 | 08/25/2036 | 1.A FM |
| ..02147B-AH-8 | Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8 6.000% 04/25/37 | | 09/01/2024 | Paydown | | | 4,237 | 2,163 | 1,980 | | (1,980) | | (1,980) | | | | | | 24 | 04/25/2037 | 1.A FM |
| ..02147F-AV-8 | Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 5.469% 07/25/36 | | 09/25/2024 | Paydown | | 1,508 | 1,475 | 516 | 491 | | 1,017 | | 1,017 | | 1,508 | | | | 60 | 07/25/2036 | 1.A FM |
| ..02147G-AF-1 | Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36 | | 09/25/2024 | Paydown | | | | 1,292 | | | (1,292) | | (1,292) | | | | | | 7 | 07/25/2036 | 6. FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..02147M-AQ-4 | Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 5.679% 07/25/36 | | 09/25/2024 | Paydown | | 5,217 | 11,260 | 3,772 | 3,562 | | 1,655 | | 1,655 | | 5,217 | | | | 395 | 07/25/2036 | 1.A FM |
| ..02147Q-AH-5 | Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36 | | 09/01/2024 | Paydown | | 7,582 | 7,300 | 5,592 | 4,468 | | 3,114 | | 3,114 | | 7,582 | | | | 143 | 08/25/2036 | 1.A FM |
| ..02147Q-AJ-1 | Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 5.669% 08/25/36 | | 09/25/2024 | Paydown | | 6,902 | 6,635 | 2,670 | 2,072 | | 4,317 | | 4,317 | | 6,902 | | | | 240 | 08/25/2036 | 1.A FM |
| ..02147Q-AQ-5 | Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36 | | 09/01/2024 | Paydown | | 3,388 | 3,262 | 2,490 | 1,987 | | 1,401 | | 1,401 | | 3,388 | | | | 67 | 08/25/2036 | 1.A FM |
| ..02147Q-AY-8 | Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 5.369% 08/25/36 | | 09/25/2024 | Paydown | | 6,896 | 6,629 | 2,645 | 2,067 | | 4,338 | | 4,338 | | 6,896 | | | | 234 | 08/25/2036 | 1.A FM |
| ..02147R-AG-5 | Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36 | | 09/01/2024 | Paydown | | 22,882 | 22,881 | 22,382 | 23,186 | | (303) | | (303) | | 22,882 | | | | 462 | 08/25/2036 | 4.A FM |
| ..02147R-AJ-9 | Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36 | | 09/01/2024 | Paydown | | 51,975 | 51,972 | 46,726 | 48,370 | | 3,605 | | 3,605 | | 51,975 | | | | 1,530 | 08/25/2036 | 1.A FM |
| ..02147U-AA-1 | Alternative Loan Trust Resecur CWALT 2006-37R A1 5.569% 04/25/36 | | 09/25/2024 | Paydown | | 11,123 | 17,546 | 7,537 | | | 3,587 | | 3,587 | | 11,123 | | | | 1,602 | 04/25/2036 | 1.A FM |
| ..02147V-AD-3 | Alternative Loan Trust 2006-25 CWALT 2006-25CB A4 6.000% 10/25/36 | | 09/01/2024 | Paydown | | 13,720 | 14,184 | 10,345 | 8,045 | | 5,674 | | 5,674 | | 13,720 | | | | 287 | 10/25/2036 | 1.A FM |
| ..02147V-AF-8 | Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36 | | 09/25/2024 | Paydown | | 1,280 | 1,275 | 1,122 | 1,076 | | 204 | | 204 | | 1,280 | | | | 72 | 10/25/2036 | 2.A FM |
| ..02147V-AF-8 | Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36 | | 08/25/2024 | Paydown | | 1,842 | 1,952 | 1,717 | 1,647 | | 195 | | 195 | | 1,842 | | | | 92 | 10/25/2036 | 2.C FM |
| ..02147V-AF-8 | Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36 | | 09/25/2024 | Paydown | | 399 | 398 | 372 | | | 27 | | 27 | | 399 | | | | 5 | 10/25/2036 | 4.C FM |
| ..02147V-AF-8 | Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36 | | 08/25/2024 | Paydown | | 256 | 247 | 231 | | | 24 | | 24 | | 256 | | | | 2 | 10/25/2036 | 5.A FM |
| ..02147X-AM-9 | Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36 | | 09/01/2024 | Paydown | | 2,122 | 2,163 | 1,308 | 1,253 | | 868 | | 868 | | 2,122 | | | | 85 | 11/25/2036 | 1.A FM |
| ..02148D-AA-8 | Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 4.548% 03/25/47 | | 09/01/2024 | Paydown | | 6,661 | 6,599 | 5,068 | 5,607 | | 1,054 | | 1,054 | | 6,661 | | | | 60 | 03/25/2047 | 1.A FM |
| ..02148F-AF-2 | Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37 | | 09/01/2024 | Paydown | | 7,190 | 6,704 | 5,899 | 5,726 | | 1,465 | | 1,465 | | 7,190 | | | | 166 | 04/25/2037 | 1.A FM |
| ..02148F-AG-0 | Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37 | | 09/01/2024 | Paydown | | 10,872 | 9,821 | 9,091 | 8,851 | | 2,021 | | 2,021 | | 10,872 | | | | 508 | 04/25/2037 | 2.B FM |
| ..02148F-AG-0 | Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37 | | 08/01/2024 | Paydown | | 5,031 | 5,006 | 4,634 | 4,512 | | 519 | | 519 | | 5,031 | | | | 183 | 04/25/2037 | 2.C FM |
| ..02148J-AW-7 | Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 5.419% 01/25/37 | | 09/25/2024 | Paydown | | | 28,949 | 3,100 | 2,185 | | (3,033) | | (3,033) | | | | | | 718 | 01/25/2037 | 1.A FM |
| ..02148L-AA-0 | Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.956% 03/25/47 | | 09/01/2024 | Paydown | | 43,447 | 43,247 | 36,442 | 34,841 | | 6,662 | | 6,662 | | 43,447 | | | | 1,297 | 03/25/2047 | 1.A FM |
| ..02148L-AB-8 | Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.861% 03/25/47 | | 09/01/2024 | Paydown | | 41,631 | 41,631 | 37,086 | 39,206 | | 2,425 | | 2,425 | | 41,631 | | | | 1,329 | 03/25/2047 | 1.A FM |
| ..02149C-AA-9 | Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 5.619% 01/25/37 | | 09/25/2024 | Paydown | | 29,627 | 28,598 | 10,610 | 9,035 | | 19,402 | | 19,402 | | 29,627 | | | | 1,030 | 01/25/2037 | 1.A FM |
| ..02149F-AP-9 | Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37 | | 08/01/2024 | Paydown | | 17,889 | 72,447 | 51,004 | 39,806 | | (21,917) | | (21,917) | | 17,889 | | | | 1,425 | 02/25/2037 | 1.A FM |
| ..02149H-AD-2 | Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 6.315% 03/25/37 | | 08/01/2024 | Paydown | | | 42 | 29 | 24 | | (24) | | (24) | | | | | | 1 | 03/25/2037 | 1.A FM |
| ..02149H-BR-0 | Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37 | | 08/01/2024 | Paydown | | | 8 | 6 | 4 | | (4) | | (4) | | | | | | | 03/25/2037 | 1.A FM |
| ..02149L-AA-9 | Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 5.963% 03/25/47 | | 09/01/2024 | Paydown | | 4,666 | 4,366 | 2,782 | 3,635 | | 1,030 | | 1,030 | | 4,666 | | | | 58 | 03/25/2047 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..02149M-CH-0 | Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.188% 11/25/36 | | 09/01/2024 | Paydown | | 15,938 | 72,579 | 52,075 | 71,459 | | (55,521) | | (55,521) | | 15,938 | | | | 4,112 | 11/25/2036 | 5.B FM |
| ..02149M-CL-1 | Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.188% 11/25/36 | | 09/01/2024 | Paydown | | 3,744 | 5,217 | 7,147 | 7,779 | | (4,035) | | (4,035) | | 3,744 | | | | 1,316 | 11/25/2036 | 6. FM |
| ..02149V-AJ-8 | Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37 | | 08/01/2024 | Paydown | | | 17,183 | 11,201 | 8,812 | | (8,812) | | (8,812) | | | | | | 279 | 04/25/2037 | 1.A FM |
| ..02150E-AA-1 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37 | | 09/01/2024 | Paydown | | 22,330 | 21,170 | 12,596 | | | 9,734 | | 9,734 | | 22,330 | | | | 2,159 | 04/25/2037 | 1.A FM |
| ..02150E-AU-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 5.419% 04/25/37 | | 09/25/2024 | Paydown | | 21,075 | 19,861 | 7,503 | 6,004 | | 13,790 | | 13,790 | | 21,075 | | | | 805 | 04/25/2037 | 1.A FM |
| ..02150E-BG-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37 | | 09/01/2024 | Paydown | | 3,507 | 4,647 | 3,793 | 2,735 | | 772 | | 772 | | 3,507 | | | | 191 | 04/25/2037 | 1.G FM |
| ..02150E-BG-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37 | | 08/01/2024 | Paydown | | 9,624 | 7,335 | 5,987 | 4,317 | | 5,307 | | 5,307 | | 9,624 | | | | 426 | 04/25/2037 | 2.B FM |
| ..02150E-BG-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37 | | 07/01/2024 | Paydown | | 8,649 | 8,666 | 7,073 | 5,100 | | 3,549 | | 3,549 | | 8,649 | | | | 278 | 04/25/2037 | 2.C FM |
| ..02150E-CB-7 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4 5.480% 04/25/37 | | 08/25/2024 | Paydown | | | | 14 | 10 | | (14) | | (14) | | | | | | | 04/25/2037 | 6. FE |
| ..02150E-CC-5 | Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 5.489% 04/25/37 | | 08/25/2024 | Paydown | | | 133 | 40 | 27 | | (38) | | (38) | | | | | | 4 | 04/25/2037 | 1.A FM |
| ..02150G-AF-5 | Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 5.569% 05/25/37 | | 09/25/2024 | Paydown | | | (3,165) | (1,079) | | | 1,079 | | 1,079 | | | | | | | 05/25/2037 | 1.A FM |
| ..02150Q-AA-4 | Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.152% 06/25/37 | | 09/01/2024 | Paydown | | 724 | 824 | 688 | | | 36 | | 36 | | 724 | | | | 1 | 06/25/2037 | 1.A FM |
| ..02150V-AD-7 | Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 5.429% 08/25/37 | | 09/25/2024 | Paydown | | 40,500 | 40,158 | 36,274 | 39,231 | | 1,269 | | 1,269 | | 40,500 | | | | 520 | 08/25/2037 | 1.A FM |
| ..02151A-AG-5 | Alternative Loan Trust 2007-19 CWALT 2007-19 1A7 0.010% 08/25/37 | | 09/25/2024 | Paydown | | | | | 1 | | (1) | | (1) | | | | | | 3 | 08/25/2037 | 6. FE |
| ..02151A-BK-5 | Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37 | | 09/01/2024 | Paydown | | 3,470 | 2,652 | 1,619 | 1,491 | | 1,979 | | 1,979 | | 3,470 | | | | 111 | 08/25/2037 | 1.A FM |
| ..02151C-AC-0 | Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37 | | 09/01/2024 | Paydown | | 6,087 | 5,827 | 4,462 | 3,646 | | 2,441 | | 2,441 | | 6,087 | | | | 103 | 07/25/2037 | 1.A FM |
| ..02151C-AE-6 | Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37 | | 09/01/2024 | Paydown | | 35,123 | 33,621 | 25,748 | 21,357 | | 13,766 | | 13,766 | | 35,123 | | | | 942 | 07/25/2037 | 1.A FM |
| ..02151F-AG-4 | Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 5.369% 09/25/37 | | 08/25/2024 | Paydown | | | (41) | (12) | | | 12 | | 12 | | | | | | | 09/25/2037 | 1.A FM |
| ..02151H-AC-9 | Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37 | | 09/01/2024 | Paydown | | | (126) | (77) | (74) | | 74 | | 74 | | | | | | (3) | 08/25/2037 | 1.A FM |
| ..02152A-AE-9 | Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 5.369% 08/25/37 | | 09/25/2024 | Paydown | | 1,427 | 1,416 | 920 | | | 507 | | 507 | | 1,427 | | | | 10 | 08/25/2037 | 1.A FM |
| ..02152A-AY-5 | Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1 6.250% 08/25/37 | | 08/01/2024 | Paydown | | | (105) | (62) | (58) | | 58 | | 58 | | | | | | 4 | 08/25/2037 | 1.A FM |
| ..02152A-AZ-2 | Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2 6.250% 08/25/37 | | 08/01/2024 | Paydown | | | (28) | (23) | (15) | | 15 | | 15 | | | | | | 1 | 08/25/2037 | 1.A FM |
| ..02152A-BS-7 | Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37 | | 09/01/2024 | Paydown | | 16,711 | 21,261 | 18,535 | 16,968 | | (258) | | (258) | | 16,711 | | | | 408 | 08/25/2037 | 1.A FM |
| ..02152A-BS-7 | Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37 | | 09/01/2024 | Paydown | | 1,859 | 2,365 | 2,259 | 2,088 | | (229) | | (229) | | 1,859 | | | | 45 | 08/25/2037 | 4.A FM |
| ..02152L-AA-3 | Alternative Loan Trust Resecur CWALT 2008-1R 1A1 5.439% 08/25/37 | | 08/25/2024 | Paydown | | | (194) | (61) | (43) | | 58 | | 58 | | | | | | 5 | 08/25/2037 | 1.A FM |
| ..02209S-AR-4 | Altria Group Inc Senior Unsecured 5.375% 01/31/44 | | 09/11/2024 | STAR Non-Modco FWH | | 1,011,413 | 1,000,000 | 951,268 | | | 338 | | 338 | | 951,606 | | 59,807 | 59,807 | 32,997 | 01/31/2044 | 2.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 02209S-BC-6 | Altria Group Inc Senior Unsecured 4.400% 02/14/26 | | 08/06/2024 | Various | | 10,938,070 | 11,000,000 | 10,830,427 | 993,092 | | 15,070 | | 15,070 | | 10,847,533 | | 90,537 | 90,537 | 254,589 | 02/14/2026 | 2.B FE |
| 02209S-BD-4 | Altria Group Inc Senior Unsecured 4.800% 02/14/29 | | 08/06/2024 | Various | | 15,999,840 | 16,000,000 | 16,799,049 | 6,641,476 | | (59,799) | | (59,799) | | 16,392,715 | | (392,875) | (392,875) | 513,067 | 02/14/2029 | 2.B FE |
| 02209S-BE-2 | Altria Group Inc Senior Unsecured 5.800% 02/14/39 | | 09/11/2024 | STAR Non-Modco FWH | | 7,379,821 | 7,000,000 | 7,045,867 | | | (123) | | (123) | | 7,045,744 | | 334,076 | 334,076 | 233,450 | 02/14/2039 | 2.B FE |
| 02209S-BH-5 | Altria Group Inc Senior Unsecured 2.350% 05/06/25 | | 09/13/2024 | JPM SECURITIES LLC | | 4,918,400 | 5,000,000 | 5,083,909 | 5,033,296 | | (18,694) | | (18,694) | | 5,014,602 | | 96,202 | 96,202 | 101,181 | 05/06/2025 | 2.B FE |
| 02209S-BJ-1 | Altria Group Inc Senior Unsecured 3.400% 05/06/30 | | 09/13/2024 | Various | | 10,410,180 | 11,000,000 | 11,970,887 | 11,656,797 | | (72,096) | | (72,096) | | 11,584,702 | | (1,174,522) | (1,174,522) | 322,056 | 05/06/2030 | 2.B FE |
| 02311#-AA-4 | AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37 | | 09/30/2024 | Redemption 100.0000 | | 89,372 | 89,372 | 89,372 | 89,372 | | | | | | 89,372 | | | | 3,989 | 09/30/2037 | 2.C PL |
| 02311#-AD-8 | AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38 | | 09/30/2024 | Redemption 100.0000 | | 130,906 | 130,906 | 130,906 | 130,906 | | | | | | 130,906 | | | | 7,167 | 09/30/2038 | 2.C PL |
| 023135-BM-7 | Amazon.com Inc Senior Unsecured 4.250% 08/22/57 | | 07/31/2024 | ALRE - DFL Trust AAM | | 852,194 | 1,000,000 | 991,883 | 992,439 | | 60 | | 60 | | 992,499 | | (140,305) | (140,305) | 40,021 | 08/22/2057 | 1.E FE |
| 023135-BS-4 | Amazon.com Inc Senior Unsecured 1.500% 06/03/30 | | 09/04/2024 | UBS | | 3,048,045 | 3,500,000 | 2,949,135 | 2,951,217 | | 51,171 | | 51,171 | | 3,002,387 | | 45,658 | 45,658 | 39,667 | 06/03/2030 | 1.D FE |
| 023135-BU-9 | Amazon.com Inc Senior Unsecured 2.700% 06/03/60 | | 09/13/2024 | JPM SECURITIES LLC | | 5,173,760 | 8,000,000 | 4,815,280 | 4,839,919 | | 6,793 | | 6,793 | | 4,846,712 | | 327,048 | 327,048 | 61,800 | 06/03/2060 | 1.D FE |
| 023608-AK-8 | Ameren Corp Senior Unsecured 1.750% 03/15/28 | | 09/23/2024 | Barclays | | 9,654,120 | 10,500,000 | 10,458,252 | 10,474,270 | | 4,315 | | 4,315 | | 10,478,585 | | (824,465) | (824,465) | 188,344 | 03/15/2028 | 2.B FE |
| 02361D-BB-5 | Ameren Illinois Co Secured 5.550% 07/01/54 | | 07/31/2024 | ALRE - MSPL Trust AAM - AFS | | 5,776,904 | 5,800,000 | 5,789,850 | | | 22 | | 22 | | 5,789,872 | | (12,967) | (12,967) | 30,402 | 07/01/2054 | 1.F FE |
| 02660T-AN-3 | American Home Mortgage Investm AHM 2004-1 3A 6.262% 04/25/44 | | 09/01/2024 | Paydown | | 9,876 | 9,876 | 9,382 | 9,922 | | (46) | | (46) | | 9,876 | | | | 286 | 04/25/2044 | 1.A FM |
| 02660T-BU-6 | American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34 | | 09/01/2024 | Paydown | | 35,234 | 35,234 | 34,793 | 34,314 | | 920 | | 920 | | 35,234 | | | | 715 | 10/25/2034 | 1.A FM |
| 02660Y-AC-6 | American Home Mortgage Investm AHM 2006-2 4M1 5.569% 02/25/36 | | 08/26/2024 | Paydown | | | (2,677) | (744) | (744) | | 744 | | 744 | | | | | | (26) | 02/25/2036 | 6. * |
| 02665X-AC-3 | American Homes 4 Rent 2014-SFR AH4R 2014-SFR3 C 4.596% 12/17/36 | | 09/04/2024 | WELLS FARGO SECURITIES | | 7,962,500 | 8,000,000 | 7,999,501 | 7,985,391 | | (1,172) | | (1,172) | | 7,984,218 | | (21,718) | (21,718) | 249,205 | 12/17/2036 | 1.A FE |
| 02665X-AD-1 | American Homes 4 Rent 2014-SFR AH4R 2014-SFR3 D 5.040% 12/17/36 | | 09/04/2024 | WELLS FARGO SECURITIES | | 10,957,891 | 11,000,000 | 10,999,216 | 10,978,015 | | (1,791) | | (1,791) | | 10,976,224 | | (18,333) | (18,333) | 375,760 | 12/17/2036 | 1.A FE |
| 02666A-AC-2 | American Homes 4 Rent 2015-SFR AH4R 2015-SFR1 C 4.110% 04/17/52 | | 09/04/2024 | WELLS FARGO SECURITIES | | 5,203,242 | 5,250,000 | 5,249,765 | 5,241,765 | | (675) | | (675) | | 5,241,090 | | (37,848) | (37,848) | 146,248 | 04/17/2052 | 1.A FE |
| 02666T-AH-0 | American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34 | | 09/23/2024 | Barclays | | 20,643,600 | 20,000,000 | 19,891,000 | | | 2,063 | | 2,063 | | 19,893,063 | | 750,537 | 750,537 | 268,889 | 07/15/2034 | 2.B FE |
| 03027X-AM-2 | American Tower Corp Senior Unsecured 3.125% 01/15/27 | | 08/06/2024 | Goldman Sachs | | 4,815,500 | 5,000,000 | 4,996,650 | 4,998,849 | | 219 | | 219 | | 4,999,068 | | (183,568) | (183,568) | 165,799 | 01/15/2027 | 2.C FE |
| 03027X-AX-8 | American Tower Corp Senior Unsecured 2.750% 01/15/27 | | 09/24/2024 | Citigroup | | 4,566,789 | 4,720,000 | 4,420,752 | 4,446,528 | | 44,329 | | 44,329 | | 4,490,858 | | 75,931 | 75,931 | 90,139 | 01/15/2027 | 2.C FE |
| 03027X-CD-0 | American Tower Corp Senior Unsecured 5.550% 07/15/33 | | 09/24/2024 | Goldman Sachs | | 7,891,800 | 7,500,000 | 7,473,750 | 7,475,779 | | 1,538 | | 1,538 | | 7,477,316 | | 414,484 | 414,484 | 555,000 | 07/15/2033 | 2.C FE |
| 03040W-AS-4 | American Water Capital Corp Senior Unsecured 3.750% 09/01/28 | | 09/23/2024 | Barclays | | 4,930,650 | 5,000,000 | 4,999,050 | 4,999,575 | | 62 | | 62 | | 4,999,637 | | (68,987) | (68,987) | 152,604 | 09/01/2028 | 2.A FE |
| 03072S-LV-5 | Ameriquest Mortgage Securities AMSI 2003-11 M1 6.004% 11/25/33 | | 09/25/2024 | Paydown | | 32,429 | 32,429 | 31,378 | 31,343 | | 1,085 | | 1,085 | | 32,429 | | | | 896 | 11/25/2033 | 1.A FM |
| 03072S-SB-2 | Ameriquest Mortgage Securities AMSI 2004-R5 M5 8.644% 07/25/34 | | 09/25/2024 | Paydown | | | (248) | (248) | (248) | | 248 | | 248 | | | | | | 3 | 07/25/2034 | 6. * |
| 031162-DU-1 | Amgen Inc Senior Unsecured 5.750% 03/02/63 | | 08/28/2024 | ALRe Corporate AAM | | 12,707,536 | 12,200,000 | 12,539,038 | | | | | | | 12,539,038 | | 168,498 | 168,498 | 342,956 | 03/02/2063 | 2.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 035240-AN-0 | Anheuser-Busch InBev Worldwide Senior Unsecured 4.600% 04/15/48 | | 09/13/2024 | JPM SECURITIES LLC | | 1,340,654 | 1,400,000 | 1,261,984 | | | 764 | | 764 | | 1,262,748 | | 77,906 | 77,906 | 27,012 | 04/15/2048 | 1.G FE |
| 035240-AR-1 | Anheuser-Busch InBev Worldwide Senior Unsecured 4.900% 01/23/31 | | 09/23/2024 | Various | | 7,278,390 | 7,000,000 | 7,022,132 | 2,989,218 | | (64) | | (64) | | 7,022,871 | | 255,519 | 255,519 | 303,119 | 01/23/2031 | 1.G FE |
| 03665C-AK-9 | Antares CLO 2024-2 LLC ANTR 2024-2A C 7.832% 07/20/36 | | 08/29/2024 | AARE Surplus AAM | | 12,118,279 | 12,120,000 | 12,120,000 | | | | | | | 12,120,000 | | (1,721) | (1,721) | 150,769 | 07/20/2036 | 1.F FE |
| 03666H-AG-6 | Antares Holdings LP Senior Unsecured 6.500% 02/08/29 | | 07/29/2024 | Various | | 8,459,309 | 8,497,000 | 8,443,894 | | | 4,080 | | 4,080 | | 8,447,974 | | 11,334 | 11,334 | 246,911 | 02/08/2029 | 2.B FE |
| 036752-AB-9 | Elevance Health Inc Senior Unsecured 3.650% 12/01/27 | | 09/13/2024 | Various | | 18,297,240 | 18,500,000 | 19,925,015 | 19,309,454 | | (153,405) | | (153,405) | | 19,156,048 | | (858,808) | (858,808) | 534,573 | 12/01/2027 | 2.A FE |
| 036752-AD-5 | Elevance Health Inc Senior Unsecured 4.375% 12/01/47 | | 08/14/2024 | ALRe Corporate AAM | | 2,591,772 | 3,000,000 | 2,999,970 | 3,000,010 | | | | | | 3,000,009 | | (408,237) | (408,237) | 92,240 | 12/01/2047 | 2.A FE |
| 036935-AC-8 | Antares CLO 2024-1 LLC ANTR 2024-1A A2 7.332% 04/20/36 | | 08/29/2024 | Various | | 35,997,343 | 36,000,000 | 35,998,488 | | | | | | | 35,998,488 | | (1,145) | (1,145) | 970,273 | 04/20/2036 | 1.A FE |
| 036935-AE-4 | Antares CLO 2024-1 LLC ANTR 2024-1A B 7.582% 04/20/36 | | 08/12/2024 | ALRe Corporate AAM | | 20,768,693 | 20,600,000 | 20,765,253 | | | (4,747) | | (4,747) | | 20,760,506 | | 8,187 | 8,187 | 529,870 | 04/20/2036 | 1.C FE |
| 036935-AG-9 | Antares CLO 2024-1 LLC ANTR 2024-1A C 8.332% 04/20/36 | | 08/12/2024 | ALRe Corporate AAM | | 15,198,830 | 15,200,000 | 15,197,948 | | | 144 | | 144 | | 15,198,092 | | 738 | 738 | 429,606 | 04/20/2036 | 1.F FE |
| 03740M-AF-7 | Aon North America Inc Senior Unsecured 5.750% 03/01/54 | | 07/31/2024 | AARE II Surplus ISG | | 32,320,129 | 32,300,000 | 32,103,616 | | | 1,043 | | 1,043 | | 32,104,659 | | 215,471 | 215,471 | 773,854 | 03/01/2054 | 2.A FE |
| 03770D-AC-7 | Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31 | | 08/09/2024 | AADE BLIC Modco AAM | | 80,277,200 | 80,000,000 | 79,995,200 | | | 15 | | 15 | | 79,995,215 | | 281,985 | 281,985 | 148,889 | 07/29/2031 | 2.C FE |
| 037833-BX-7 | Apple Inc Senior Unsecured 4.650% 02/23/46 | | 08/14/2024 | AADE BLIC Modco AAM | | 96,942 | 100,000 | 137,867 | 134,462 | | (744) | | (744) | | 133,718 | | (36,776) | (36,776) | 4,534 | 02/23/2046 | 1.B FE |
| 037833-EC-0 | Apple Inc Senior Unsecured 1.200% 02/08/28 | | 08/06/2024 | Goldman Sachs | | 6,330,450 | 7,000,000 | 6,199,950 | | | 27,672 | | 27,672 | | 6,227,622 | | 102,828 | 102,828 | 41,767 | 02/08/2028 | 1.B FE |
| 038779-AB-0 | Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50 | | 07/30/2024 | Paydown | | 10,000 | 10,000 | 9,326 | 7,034 | | 669 | | 669 | | 10,000 | | | | 223 | 07/30/2050 | 2.C FE |
| 038779-AB-0 | Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50 | | 08/14/2024 | Various | | 3,635,018 | 3,840,000 | 3,581,260 | 2,700,937 | | 37,801 | | 37,801 | | 3,620,901 | | 14,117 | 14,117 | 90,291 | 07/30/2050 | 2.C FE |
| 03939C-AA-1 | Arch Capital Finance LLC Senior Unsecured 4.011% 12/15/26 | | 08/06/2024 | Goldman Sachs | | 1,473,660 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (26,340) | (26,340) | 38,773 | 12/15/2026 | 2.A FE |
| 039483-BL-5 | Archer-Daniels-Midland Co Senior Unsecured 2.500% 08/11/26 | | 07/17/2024 | Goldman Sachs | | 954,170 | 1,000,000 | 997,100 | 999,171 | | 169 | | 169 | | 999,340 | | (45,170) | (45,170) | 23,403 | 08/11/2026 | 1.F FE |
| 040104-BG-5 | Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 7.669% 09/25/33 | | 09/25/2024 | Paydown | | 192,783 | 192,783 | 185,261 | 190,000 | | 2,783 | | 2,783 | | 192,783 | | | | 1,794 | 09/25/2033 | 1.A FM |
| 04010L-BA-0 | Ares Capital Corp Senior Unsecured 2.150% 07/15/26 | | 08/06/2024 | Goldman Sachs | | 14,492,655 | 15,500,000 | 15,082,608 | 15,257,323 | | 55,835 | | 55,835 | | 15,313,158 | | (820,503) | (820,503) | 353,615 | 07/15/2026 | 2.C FE |
| 04010L-BB-8 | Ares Capital Corp Senior Unsecured 2.875% 06/15/28 | | 08/06/2024 | Various | | 19,855,000 | 22,000,000 | 21,143,458 | 13,056,566 | | 1,063 | | 1,063 | | 21,114,101 | | (1,259,101) | (1,259,101) | 278,236 | 06/15/2028 | 2.C FE |
| 04010L-BF-9 | Ares Capital Corp Senior Unsecured 5.875% 03/01/29 | | 07/11/2024 | Various | | 4,486,441 | 4,501,000 | 4,463,417 | | | 3,245 | | 3,245 | | 4,466,662 | | 19,779 | 19,779 | 124,505 | 03/01/2029 | 2.C FE |
| 04018V-AA-1 | Ares Finance Co III LLC Subordinated 4.125% 06/30/51 | | 08/06/2024 | Goldman Sachs | | 1,109,264 | 1,178,000 | 885,149 | 886,791 | | 2,596 | | 2,596 | | 889,387 | | 219,877 | 219,877 | 29,290 | 06/30/2051 | 2.C FE |
| 04316J-AE-9 | Arthur J Gallagher & Co Senior Unsecured 5.750% 03/02/53 | | 08/28/2024 | Various | | 25,671,682 | 25,000,000 | 24,749,500 | 24,752,168 | | 2,183 | | 2,183 | | 24,754,351 | | 917,331 | 917,331 | 1,415,139 | 03/02/2053 | 2.B FE |
| 04316J-AJ-8 | Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 4,208,240 | 4,000,000 | 3,951,520 | | | 127 | | 127 | | 3,951,647 | | 256,593 | 256,593 | 134,806 | 07/15/2054 | 2.B FE |
| 04316J-AJ-8 | Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 17,580,839 | 17,000,000 | 16,793,960 | | | 411 | | 411 | | 16,794,371 | | 786,468 | 786,468 | 524,049 | 07/15/2054 | 2.B FE |
| 04541G-NA-6 | ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 5.944% 12/25/34 | | 09/25/2024 | Paydown | | 9,669 | 9,669 | 8,628 | 9,144 | | 525 | | 525 | | 9,669 | | | | 225 | 12/25/2034 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..04542B-JY-9 | ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 5.669% 06/25/34 | | 09/25/2024 | Paydown | | 65,363 | 65,363 | 60,211 | 63,281 | | 2,082 | | 2,082 | | 65,363 | | | | 2,382 | 06/25/2034 | 1.A FM |
| ..04546K-AA-6 | AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38 | | 07/16/2024 | Paydown | | 41,048 | 41,048 | 41,046 | 41,047 | | | | | | 41,048 | | | | 1,066 | 11/18/2038 | 3.A FE |
| ..04546K-AA-6 | AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38 | | 08/02/2024 | AADE - FABN Redemption 100.0000 | | 529,440 | 560,254 | 560,237 | 560,250 | | (4) | | (4) | | 560,246 | | (30,805) | (30,805) | 15,665 | 11/18/2038 | 3.A FE |
| ..04560*-AD-6 | ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30 | | 09/20/2024 | Redemption 100.0000 | | 78,514 | 78,514 | 78,514 | 78,514 | | | | | | 78,514 | | | | 2,991 | 06/20/2030 | 1.D |
| ..04621W-AA-8 | Assured Guaranty US Holdings I Senior Unsecured 7.000% 06/01/34 | | 08/06/2024 | Goldman Sachs | | 2,795,575 | 2,500,000 | 2,851,125 | 2,731,681 | | (9,944) | | (9,944) | | 2,721,737 | | 73,838 | 73,838 | 119,583 | 06/01/2034 | 1.G FE |
| ..04621W-AD-2 | Assured Guaranty US Holdings I Senior Unsecured 3.150% 06/15/31 | | 08/06/2024 | Goldman Sachs | | 1,743,140 | 2,000,000 | 1,994,340 | 1,995,657 | | 313 | | 313 | | 1,995,970 | | (252,830) | (252,830) | 40,600 | 06/15/2031 | 2.A FE |
| ..04774#-AA-0 | Atlanta Falcons Stadium Co LLC SR SECD NTS SER A 3.590% 09/01/42 | | 09/01/2024 | Redemption 100.0000 | | 228,731 | 228,731 | 228,731 | 228,731 | | | | | | 228,731 | | | | 8,211 | 09/01/2042 | 2.B Z |
| ..04774#-AB-8 | Atlanta Falcons Stadium Co LLC SR SECD NTS SER B 3.590% 09/01/42 | | 09/01/2024 | Redemption 100.0000 | | 165,632 | 165,632 | 165,632 | 165,632 | | | | | | 165,632 | | | | 5,946 | 09/01/2042 | 2.B Z |
| ..05070W-AJ-2 | Audax Senior Debt Clo 8 LLC AUDAX 2023-8A C 9.482% 10/20/35 | | 08/29/2024 | AARE Surplus AAM | | 10,524,623 | 10,400,000 | 10,400,000 | 10,400,000 | | | | | | 10,400,000 | | 124,623 | 124,623 | 793,713 | 10/20/2035 | 1.F FE |
| ..05071G-AE-7 | AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C 8.394% 07/22/33 | | 08/13/2024 | ALRe Corporate AAM | | 8,059,360 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 59,360 | 59,360 | 554,460 | 07/22/2033 | 1.F FE |
| ..05071L-AC-0 | AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B 7.494% 10/20/33 | | 08/13/2024 | Various | | 34,639,967 | 34,400,000 | 32,944,992 | 32,955,773 | | 146,042 | | 146,042 | | 33,101,815 | | 1,538,152 | 1,538,152 | 2,146,023 | 10/20/2033 | 1.C FE |
| ..05071L-AG-1 | AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D 9.394% 10/20/33 | | 08/12/2024 | ALRe Corporate AAM | | 5,222,220 | 5,200,000 | 5,222,417 | | | (199) | | (199) | | 5,222,219 | | 1 | 1 | 28,494 | 10/20/2033 | 2.C FE |
| ..050931-AA-2 | Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1 7.382% 04/20/36 | | 08/08/2024 | ALRe Corporate AAM | | 9,057,375 | 9,000,000 | 9,000,000 | | | | | | | 9,000,000 | | 57,375 | 57,375 | 269,994 | 04/20/2036 | 1.A FE |
| ..050931-AC-8 | Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A2 7.682% 04/20/36 | | 08/08/2024 | ALRe Corporate AAM | | 1,487,110 | 1,480,000 | 1,480,000 | | | | | | | 1,480,000 | | 7,110 | 7,110 | 46,200 | 04/20/2036 | 1.A FE |
| ..053332-AV-4 | AutoZone Inc Senior Unsecured 3.750% 06/01/27 | | 09/13/2024 | JPM SECURITIES LLC | | 8,405,395 | 8,500,000 | 8,487,455 | 8,495,048 | | 976 | | 976 | | 8,496,023 | | (90,628) | (90,628) | 252,344 | 06/01/2027 | 2.B FE |
| ..053332-BF-8 | AutoZone Inc Senior Unsecured 5.200% 08/01/33 | | 08/13/2024 | ALRe Corporate AAM | | 10,117,550 | 10,000,000 | 9,918,802 | | | 1,414 | | 1,414 | | 9,920,216 | | 197,334 | 197,334 | 277,333 | 08/01/2033 | 2.B FE |
| ..053484-AE-1 | AvalonBay Communities Inc Senior Unsecured 5.300% 12/07/33 | | 09/13/2024 | JPM SECURITIES LLC | | 9,431,820 | 9,000,000 | 8,994,510 | 8,994,538 | | 303 | | 303 | | 8,994,841 | | 436,979 | 436,979 | 369,675 | 12/07/2033 | 1.G FE |
| ..05526D-AZ-8 | BAT Capital Corp Senior Unsecured 3.222% 08/15/24 | | 08/15/2024 | Various | | 11,000,000 | 11,000,000 | 10,857,078 | 10,970,526 | | 29,474 | | 29,474 | | 11,000,000 | | | | 354,420 | 08/15/2024 | 2.A FE |
| ..05529D-AA-0 | BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 5.269% 03/25/37 | | 09/25/2024 | Paydown | | 45,239 | 45,239 | 16,963 | 17,203 | | 28,149 | 113 | 28,036 | | 45,239 | | | | 498 | 03/25/2037 | 1.A FM |
| ..05530V-AA-7 | BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 5.389% 04/25/37 | | 09/25/2024 | Paydown | | 21,906 | 21,906 | 19,807 | 20,654 | | 1,252 | | 1,252 | | 21,906 | | | | 416 | 04/25/2037 | 1.A FM |
| ..05530V-AB-5 | BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 5.249% 04/25/37 | | 09/25/2024 | Paydown | | 24,238 | 24,238 | 21,850 | 22,779 | | 1,459 | | 1,459 | | 24,238 | | | | 523 | 04/25/2037 | 1.A FM |
| ..05531X-AG-9 | BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37 | | 09/01/2024 | Paydown | | 18,204 | 35,576 | 28,719 | 37,240 | | (19,036) | | (19,036) | | 18,204 | | | | 744 | 07/26/2037 | 5.B FM |
| ..05532B-AU-2 | BCC Middle Market CLO 2018-1 L BCMM 2018-1A CR 11.182% 04/20/36 | | 09/30/2024 | ACRA RE 2A Surplus AAM | | 18,260,154 | 18,000,000 | 18,000,000 | | | | | | | 18,000,000 | | 260,154 | 260,154 | 1,123,015 | 04/20/2036 | 2.C FE |
| ..05532E-AY-1 | BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37 | | 08/05/2024 | Paydown | | | (32) | (16) | (11) | | 15 | | 15 | | | | | | 1 | 07/26/2037 | 1.A FM |
| ..05532E-AY-1 | BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37 | | 08/09/2024 | AADE BLIC Modco AAM | | 12,967,345 | 25,417,879 | 12,290,040 | 8,983,541 | | (286,257) | | (286,257) | | 11,784,493 | | 1,182,852 | 1,182,852 | 960,909 | 07/26/2037 | 1.A FM |
| ..05532K-AB-7 | BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37 | | 09/01/2024 | Paydown | | 8,014 | 7,854 | 7,116 | 7,371 | | 643 | | 643 | | 8,014 | | | | 175 | 07/26/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 05532K-AS-0 | BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.815% 12/26/35 | | 09/01/2024 | Paydown | | 41,470 | 41,470 | 37,234 | | | 4,236 | | 4,236 | | 41,470 | | | | 2,606 | 12/26/2035 | 1.A FM |
| 05532M-AE-7 | BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.203% 02/26/36 | | 09/01/2024 | Paydown | | 39,889 | 39,889 | 33,700 | 30,085 | | 9,804 | | 9,804 | | 39,889 | | | | 996 | 02/26/2036 | 1.A FM |
| 05532T-BR-2 | BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.240% 12/26/36 | | 09/01/2024 | Paydown | | 43,810 | 48,559 | 40,800 | | | 3,010 | | 3,010 | | 43,810 | | | | 2,678 | 12/26/2036 | 1.A FM |
| 05532T-DE-9 | BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 6.478% 05/20/35 | | 09/01/2024 | Paydown | | 11,670 | 13,928 | 10,986 | 11,992 | | (322) | | (322) | | 11,670 | | | | 273 | 05/20/2035 | 1.A FM |
| 05532V-AV-9 | BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36 | | 09/01/2024 | Paydown | | 948 | 948 | 836 | 801 | | 147 | | 147 | | 948 | | | | 22 | 02/26/2036 | 3.B FM |
| 05532V-AV-9 | BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36 | | 08/01/2024 | Paydown | | 1,773 | 1,773 | 1,563 | 1,498 | | 275 | | 275 | | 1,773 | | | | 27 | 02/26/2036 | 3.C FM |
| 05532V-BB-2 | BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 5.569% 08/26/37 | | 09/25/2024 | Paydown | | 44,912 | 44,912 | 32,487 | 29,218 | 3,269 | 12,425 | | 15,694 | | 44,912 | | | | 1,950 | 08/26/2037 | 1.A FM |
| 05533C-QC-5 | BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.926% 02/28/36 | | 09/04/2024 | Paydown | | 10,042 | 15,808 | 11,369 | 11,226 | | (1,184) | | (1,184) | | 10,042 | | | | 615 | 02/28/2036 | 1.A FM |
| 05533H-AL-1 | BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.611% 09/27/36 | | 08/01/2024 | Paydown | | 14,581 | 15,306 | 14,409 | 15,385 | | (804) | | (804) | | 14,581 | | | | 322 | 09/27/2036 | 3.B FM |
| 05533H-AL-1 | BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.611% 09/27/36 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,110,117 | 1,158,652 | 1,090,764 | 1,164,677 | | 3,062 | | 3,062 | | 1,167,739 | | (57,622) | (57,622) | 29,580 | 09/27/2036 | 3.B FM |
| 05533H-AT-4 | BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 5.231% 12/27/34 | | 08/01/2024 | Paydown | | 18,820 | 18,820 | 16,585 | 17,324 | | 1,496 | | 1,496 | | 18,820 | | | | 471 | 12/27/2034 | 1.A FM |
| 05533H-AT-4 | BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 5.231% 12/27/34 | | 08/09/2024 | ALRe Corporate AAM | | 1,097,808 | 1,205,314 | 1,062,183 | 1,109,500 | | (4,705) | | (4,705) | | 1,104,796 | | (6,987) | (6,987) | 33,158 | 12/27/2034 | 1.A FM |
| 05533J-BZ-5 | BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 3.982% 11/27/36 | | 09/01/2024 | Paydown | | 203,454 | 263,654 | 242,563 | 279,861 | | (76,407) | | (76,407) | | 203,454 | | | | 7,155 | 11/27/2036 | 4.B FM |
| 05533T-AM-3 | BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 5.169% 11/26/36 | | 07/01/2024 | Paydown | | 4,160 | 4,881 | 3,417 | 3,871 | | 289 | | 289 | | 4,160 | | | | 137 | 11/26/2036 | 1.A FM |
| 05533T-AM-3 | BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 5.169% 11/26/36 | | 07/02/2024 | AARE II Surplus ISG | | 1,841,944 | 2,141,913 | 1,499,258 | 1,698,428 | | (25,289) | | (25,289) | | 1,673,139 | | 168,805 | 168,805 | 60,487 | 11/26/2036 | 1.A FM |
| 05533W-BF-0 | BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.492% 11/27/37 | | 09/01/2024 | Paydown | | 31,522 | 31,522 | 24,109 | 23,904 | | 7,617 | | 7,617 | | 31,522 | | | | 614 | 11/27/2037 | 1.A FM |
| 05534D-AR-6 | BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35 | | 09/01/2024 | Paydown | | 17,342 | 16,660 | 14,889 | 12,825 | | 4,517 | | 4,517 | | 17,342 | | | | 644 | 10/26/2035 | 4.A FM |
| 05534D-AR-6 | BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35 | | 09/01/2024 | Paydown | | 23,123 | 22,214 | 19,810 | 17,715 | | 5,408 | | 5,408 | | 23,123 | | | | 859 | 10/26/2035 | 4.B FM |
| 05535D-AM-6 | BlackRock Capital Finance LP BCF 1997-R1 WAC 2.107% 03/25/37 | | 07/01/2024 | Paydown | | 987 | 987 | 316 | 325 | | 661 | | 661 | | 987 | | | | 15 | 03/25/2037 | 1.A FM |
| 05535D-BL-7 | BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35 | | 09/01/2024 | Paydown | | | 535 | 1 | 1 | | (1) | | (1) | | | | | | 7 | 12/25/2035 | 1.A FM |
| 05535V-BB-9 | BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.994% 07/26/35 | | 09/01/2024 | Paydown | | 103,779 | 99,959 | 92,828 | 93,343 | | 10,436 | | 10,436 | | 103,779 | | | | 2,359 | 07/26/2035 | 2.B FM |
| 05539B-AE-4 | BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 5.408% 12/26/37 | | 09/01/2024 | Paydown | | | 938 | 710 | | | (710) | | (710) | | | | | | 4 | 12/26/2037 | 1.E FM |
| 05539B-CB-8 | BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 4.733% 11/26/34 | | 09/01/2024 | Paydown | | 39,157 | 39,157 | 35,975 | 38,379 | | 778 | | 778 | | 39,157 | | | | 1,110 | 11/26/2034 | 1.A FM |
| 05539B-DE-1 | BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.693% 04/26/35 | | 08/01/2024 | Paydown | | 16,436 | 16,436 | 14,936 | 16,096 | | 340 | | 340 | | 16,436 | | | | 262 | 04/26/2035 | 1.A FM |
| 05539B-DE-1 | BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.693% 04/26/35 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,153,024 | 1,199,761 | 1,090,283 | 1,174,907 | | (177) | | (177) | | 1,174,730 | | (21,705) | (21,705) | 24,898 | 04/26/2035 | 1.A FM |
| 05539D-BS-8 | BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 7.750% 10/26/36 | | 09/01/2024 | Paydown | | 118,386 | 2,681 | 2,411 | 2,833 | | 115,553 | | 115,553 | | 118,386 | | | | 1,924 | 10/26/2036 | 4.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..05539D-BZ-2 | BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 5.850% 07/26/36 | | 09/20/2024 | Paydown | | 21,780 | 21,780 | 18,950 | 20,069 | | 1,710 | | 1,710 | | 21,780 | | | | 429 | 07/26/2036 | 1.A FM |
| ..05540F-AQ-5 | BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.305% 12/26/36 | | 08/01/2024 | Paydown | | 207,769 | 169,079 | 149,010 | | | 58,759 | | 58,759 | | 207,769 | | | | 14,205 | 12/26/2036 | 1.A FM |
| ..05540F-AQ-5 | BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.305% 12/26/36 | | 08/09/2024 | Various | | 12,569,981 | 13,986,559 | 12,326,462 | | | 352,110 | | 352,110 | | 12,678,572 | | (108,592) | (108,592) | 811,039 | 12/26/2036 | 1.A FM |
| ..05541H-AP-2 | BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.671% 11/21/35 | | 09/01/2024 | Paydown | | 79,787 | 80,488 | 61,363 | 78,755 | | 1,032 | | 1,032 | | 79,787 | | | | 2,078 | 11/21/2035 | 3.A FM |
| ..05541H-BF-3 | BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.538% 10/26/35 | | 08/01/2024 | Paydown | | 136,020 | 136,020 | 126,668 | 135,985 | | 35 | | 35 | | 136,020 | | | | 4,726 | 10/26/2035 | 1.A FM |
| ..05541H-BF-3 | BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.538% 10/26/35 | | 08/14/2024 | AADE BLIC Modco AAM | | 3,477,579 | 3,759,468 | 3,501,004 | 3,758,510 | | (2,111) | | (2,111) | | 3,756,399 | | (278,820) | (278,820) | 158,954 | 10/26/2035 | 1.A FM |
| ..05541Y-BJ-8 | BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 7.455% 09/26/36 | | 09/01/2024 | Paydown | | 1,110,283 | 169,199 | 154,990 | 164,622 | | 945,660 | | 945,660 | | 1,110,283 | | | | 6,457 | 09/26/2036 | 1.A FM |
| ..05542J-AF-9 | BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 4.261% 05/26/36 | | 09/01/2024 | Paydown | | 84,377 | 84,377 | 67,961 | 63,333 | | 21,044 | | 21,044 | | 84,377 | | | | 1,750 | 05/26/2036 | 1.A FM |
| ..05543A-AF-7 | BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 5.043% 01/26/36 | | 09/01/2024 | Paydown | | 62,220 | 62,220 | 61,365 | 62,579 | | (359) | | (359) | | 62,220 | | | | 2,018 | 01/26/2036 | 3.B FM |
| ..05543D-AF-1 | BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36 | | 09/01/2024 | Paydown | | 18,450 | 17,583 | 14,325 | 13,796 | | 4,654 | | 4,654 | | 18,450 | | | | 790 | 02/26/2036 | 2.B FM |
| ..05543D-AF-1 | BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36 | | 08/01/2024 | Paydown | | 12,693 | 12,539 | 10,216 | 9,839 | | 2,855 | | 2,855 | | 12,693 | | | | 427 | 02/26/2036 | 2.C FM |
| ..05543D-BQ-6 | BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 1.080% 07/26/36 | | 09/01/2024 | Paydown | | 87,474 | 87,474 | 22,359 | 21,760 | | 65,714 | | 65,714 | | 87,474 | | | | 570 | 07/26/2036 | 1.A FM |
| ..05554F-AG-0 | BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.622% 11/15/56 | | 09/01/2024 | Paydown | | | | 192 | | | (192) | | (192) | | | | | | 3 | 11/15/2056 | 1.A FE |
| ..05554L-AA-0 | BCRED MML CLO 2021-1 LLC BXCMM 2021-1A B 7.463% 01/15/35 | | 08/13/2024 | ALRe Corporate AAM | | 2,805,662 | 2,800,000 | 2,713,760 | 2,716,348 | | 9,187 | | 9,187 | | 2,725,535 | | 80,127 | 80,127 | 176,240 | 01/15/2035 | 1.C FE |
| ..05554V-AC-4 | BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.431% 03/15/57 | | 09/01/2024 | Paydown | | | | 36 | | | (36) | | (36) | | | | | | 4 | 03/15/2057 | 1.A FE |
| ..05565E-AT-2 | BMW US Capital LLC Senior Unsecured 3.300% 04/06/27 | | 08/06/2024 | Various | | 3,564,855 | 3,670,000 | 3,586,808 | 2,095,877 | | 3,126 | | 3,126 | | 3,597,151 | | 32,296 | 32,296 | 75,356 | 04/06/2027 | 1.F FE |
| ..05565E-BU-8 | BMW US Capital LLC Senior Unsecured 0.750% 08/12/24 | | 08/12/2024 | Maturity | | 20,000,000 | 20,000,000 | 20,083,610 | 20,017,535 | | (17,535) | | (17,535) | | 20,000,000 | | | | 150,000 | 08/12/2024 | 1.F FE |
| ..05568Q-AF-2 | BNC Mortgage Loan Trust 2007-3 BNCMT 2007-3 M1 5.239% 07/25/37 | | 07/25/2024 | Paydown | | | (15,750) | (8,363) | (8,169) | | 8,169 | | 8,169 | | | | | | 223 | 07/25/2037 | 6. FM |
| ..05568Q-AF-2 | BNC Mortgage Loan Trust 2007-3 BNCMT 2007-3 M1 5.239% 07/25/37 | | 09/11/2024 | STAR Non-Modco FWH | | 1,540,285 | 1,700,601 | 1,032,227 | 672,336 | | 24,690 | | 24,690 | | 1,040,924 | | 499,361 | 499,361 | 22,198 | 07/25/2037 | 6. FM |
| ..05569G-AF-3 | BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 5.209% 03/25/37 | | 09/25/2024 | Paydown | | | (14,869) | (12,155) | (10,085) | | 12,155 | | 12,155 | | | | | | 2,069 | 03/25/2037 | 6. * |
| ..05598H-AA-6 | BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 7.393% 07/15/39 | | 09/16/2024 | Paydown | | 1,085,380 | 1,085,380 | 1,075,967 | 1,079,029 | | 6,351 | | 6,351 | | 1,085,380 | | | | 54,130 | 07/15/2039 | 1.A FE |
| ..05601*-AA-0 | BCBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45 | | 09/15/2024 | Redemption 100.0000 | | 201,419 | 201,419 | 201,419 | 201,419 | | | | | | 201,419 | | | | 4,875 | 12/31/2045 | 1.G |
| ..05608U-AN-8 | BX Trust 2022-GPA BX 2022-GPA D 9.158% 08/15/43 | | 07/15/2024 | Paydown | | 79,304 | 79,304 | 79,209 | 79,256 | | 48 | | 48 | | 79,304 | | | | 4,406 | 08/15/2043 | 1.D |
| ..05610H-AJ-2 | BX Commercial Mortgage Trust 2 BX 2022-LP2 E 7.706% 02/15/39 | | 07/15/2024 | Paydown | | 125,978 | 125,978 | 125,440 | 125,654 | | 324 | | 324 | | 125,978 | | | | 5,917 | 02/15/2039 | 1.A |
| ..05621#-AA-2 | Blue Torch Capital LP Blue Torch Capital LP II TL 7.982% 04/11/30 | | 09/13/2024 | Various | | 14,288,269 | 14,288,269 | 14,288,269 | 9,923,946 | | | | | | 14,288,269 | | | | 809,822 | 04/11/2030 | 1.C FE |
| ..05644#-AA-5 | BTC Offshore Holdings Fund II- LN 7.983% 03/20/29 | | 08/21/2024 | Paydown | | 26,107,486 | 26,107,486 | 26,107,486 | | | | | | | 26,107,486 | | | | 18,815 | 03/20/2029 | 1.C Z |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..05644#-AA-5 | BTC Offshore Holdings Fund II- LN 7.983% 03/20/29 | | 09/13/2024 | Paydown | | 2,323,009 | 2,323,009 | 2,323,009 | | | | | | | 2,323,009 | | | | 2,662 | 03/20/2029 | 1.C Z |
| ..05683H-AS-4 | BAIN CAPITAL CREDIT CLO LTD BC BCC 2017-2A CR2 7.646% 07/25/34 | | 07/12/2024 | Paydown | | 1,630,000 | 1,630,000 | 1,627,025 | | | 2,975 | | 2,975 | | 1,630,000 | | | | 58,811 | 07/25/2034 | 1.F FE |
| ..05683H-AU-9 | BAIN CAPITAL CREDIT CLO LTD BC BCC 2017-2A DR2 8.646% 07/25/34 | | 07/12/2024 | Paydown | | 3,000,000 | 3,000,000 | 2,955,000 | | | 45,000 | | 45,000 | | 3,000,000 | | | | 122,325 | 07/25/2034 | 2.C FE |
| ..059469-AB-2 | Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36 | | 09/01/2024 | Paydown | | 2,128 | 2,128 | 910 | 634 | | 1,494 | | 1,494 | | 2,128 | | | | 10 | 10/25/2036 | 1.A FM |
| ..05946X-JJ-3 | Banc of America Funding 2004-B BAFC 2004-B 4A1 5.563% 11/20/34 | | 09/01/2024 | Paydown | | 13,916 | 13,916 | 13,516 | 14,100 | | (184) | | (184) | | 13,916 | | | | 500 | 11/20/2034 | 1.A FM |
| ..05946X-Q9-7 | Banc of America Funding 2005-7 BAFC 2005-7 1A1 5.349% 11/25/35 | | 09/25/2024 | Paydown | | | 6,494 | 3,516 | 6,549 | | (6,549) | | (6,549) | | | | | | 137 | 11/25/2035 | 3.A FM |
| ..05946X-QS-5 | Banc of America Funding 2005-A BAFC 2005-A 2A1 5.626% 03/20/35 | | 09/01/2024 | Paydown | | 9,040 | 9,171 | 8,768 | 9,061 | | (20) | | (20) | | 9,040 | | | | 170 | 03/20/2035 | 4.B FM |
| ..05946X-XH-1 | Banc of America Funding 2005-E BAFC 2005-E 1A1 5.655% 05/20/35 | | 09/20/2024 | Paydown | | 7,875 | 8,543 | 7,729 | | | 145 | | 145 | | 7,875 | | | | 181 | 05/20/2035 | 1.A FM |
| ..05946X-XW-8 | Banc of America Funding 2005-E BAFC 2005-E 8A1 6.583% 06/20/35 | | 09/01/2024 | Paydown | | 6,196 | 20,593 | 11,970 | 17,465 | | (11,269) | | (11,269) | | 6,196 | | | | 185 | 06/20/2035 | 5.A FM |
| ..05946X-YT-4 | Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35 | | 09/01/2024 | Paydown | | | | 67 | 67 | | (67) | | (67) | | | | | | 123 | 09/20/2035 | 6. * |
| ..05948K-U6-4 | Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35 | | 09/01/2024 | Paydown | | 23,878 | 25,358 | 20,794 | 20,947 | | 2,931 | | 2,931 | | 23,878 | | | | 880 | 12/25/2035 | 1.A FM |
| ..05948X-TD-3 | BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H 1A1 2.621% 09/25/33 | | 09/01/2024 | Paydown | | 380 | 380 | 374 | 381 | | (1) | | (1) | | 380 | | | | 7 | 09/25/2033 | 1.A FM |
| ..059494-AG-9 | Banc of America Alternative Lo BOAA 2006-9 A2 5.369% 01/25/37 | | 09/25/2024 | Paydown | | 11,196 | 11,984 | 8,899 | | | 2,297 | | 2,297 | | 11,196 | | | | 96 | 01/25/2037 | 1.A FM |
| ..05949A-ZE-3 | Banc of America Mortgage 2004- BOAMS 2004-L 2A1 5.711% 01/25/35 | | 09/01/2024 | Paydown | | 3,470 | 3,470 | 3,376 | 3,430 | | 39 | | 39 | | 3,470 | | | | 66 | 01/25/2035 | 1.A FM |
| ..05949C-BZ-8 | Banc of America Mortgage 2005- BOAMS 2005-F 2A1 6.192% 07/25/35 | | 09/01/2024 | Paydown | | 27,186 | 26,212 | 24,328 | 25,448 | | 1,738 | | 1,738 | | 27,186 | | | | 658 | 07/25/2035 | 1.A FM |
| ..05949C-GA-8 | Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.993% 09/25/35 | | 09/01/2024 | Paydown | | 6,276 | 6,288 | 5,842 | 5,915 | | 361 | | 361 | | 6,276 | | | | 135 | 09/25/2035 | 1.A FM |
| ..05949C-KQ-8 | Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.064% 11/25/35 | | 09/01/2024 | Paydown | | 3,803 | 3,798 | 3,524 | 3,670 | | 133 | | 133 | | 3,803 | | | | 67 | 11/25/2035 | 1.A FM |
| ..05949C-PL-4 | Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.412% 01/25/36 | | 09/01/2024 | Paydown | | 1,384 | 1,413 | 1,244 | | | 140 | | 140 | | 1,384 | | | | 38 | 01/25/2036 | 1.A FM |
| ..05949C-RS-7 | Banc of America Mortgage 2006- BOAMS 2006-A 2A1 4.859% 02/25/36 | | 09/01/2024 | Paydown | | 6,306 | 6,418 | 5,825 | 5,894 | | 411 | | 411 | | 6,306 | | | | 183 | 02/25/2036 | 1.A FM |
| ..05950M-AH-3 | Banc of America Funding 2006-G BAFC 2006-G 3A2 6.330% 07/20/36 | | 09/01/2024 | Paydown | | 290,819 | 290,819 | 260,194 | 281,345 | | 9,474 | | 9,474 | | 290,819 | | | | 10,015 | 07/20/2036 | 1.A FM |
| ..05950P-AD-5 | Banc of America Funding 2006-H BAFC 2006-H 2A1 5.216% 09/20/46 | | 09/01/2024 | Paydown | | 1,730 | 1,869 | 1,600 | 1,806 | | (76) | | (76) | | 1,730 | | | | 30 | 09/20/2046 | 1.C FM |
| ..05951F-AB-0 | Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37 | | 09/01/2024 | Paydown | | 16,721 | 16,712 | 13,812 | 13,851 | | 2,870 | | 2,870 | | 16,721 | | | | 548 | 01/25/2037 | 1.A FM |
| ..05951F-AF-1 | Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37 | | 09/01/2024 | Paydown | | 52,050 | 52,030 | 45,272 | 43,182 | | 6,736 | | 6,736 | | 52,050 | | | | 1,638 | 01/25/2037 | 1.A FM |
| ..05951F-BC-7 | Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37 | | 08/01/2024 | Paydown | | 792 | 1,931 | 1,606 | 1,612 | | (821) | | (821) | | 792 | | | | 34 | 01/25/2037 | 1.A FM |
| ..05951F-BC-7 | Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37 | | 09/01/2024 | Paydown | | 415 | 949 | 789 | 792 | | (377) | | (377) | | 415 | | | | 24 | 01/25/2037 | 1.B FM |
| ..05951F-BD-5 | Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37 | | 08/01/2024 | Paydown | | 1,033 | 2,518 | 2,096 | 2,103 | | (1,071) | | (1,071) | | 1,033 | | | | 44 | 01/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..05951F-BD-5 | Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37 | | 09/01/2024 | Paydown | | 541 | 1,238 | 1,030 | 1,033 | | (492) | | (492) | | 541 | | | | 31 | 01/25/2037 | 1.B FM |
| ..05951G-AC-6 | Banc of America Funding 2007-2 BAFC 2007-2 TA2 5.099% 03/25/37 | | 09/25/2024 | Paydown | | 37,107 | 36,757 | 32,273 | 32,364 | | 4,743 | | 4,743 | | 37,107 | | | | 1,236 | 03/25/2037 | 1.A FM |
| ..05951G-AQ-5 | Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37 | | 09/01/2024 | Paydown | | 27,454 | 27,737 | 26,438 | 27,198 | | 256 | | 256 | | 27,454 | | | | 744 | 03/25/2037 | 5.B FM |
| ..05952D-AB-4 | Banc of America Funding 2007-A BAFC 2007-A 2A1 5.395% 02/20/47 | | 09/20/2024 | Paydown | | 10,213 | 10,213 | 9,082 | 9,320 | | 893 | | 893 | | 10,213 | | | | 156 | 02/20/2047 | 1.A FM |
| ..05952F-AG-8 | Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37 | | 07/01/2024 | Paydown | | 80 | 5,677 | 4,518 | 4,597 | | (4,516) | | (4,516) | | 80 | | | | 78 | 05/25/2037 | 1.E FM |
| ..05952F-AG-8 | Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37 | | 08/01/2024 | Paydown | | 345 | 5,574 | 4,436 | 4,513 | | (4,168) | | (4,168) | | 345 | | | | 102 | 05/25/2037 | 1.F FM |
| ..05952F-AG-8 | Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37 | | 09/01/2024 | Paydown | | 493 | 5,709 | 4,544 | 4,623 | | (4,129) | | (4,129) | | 493 | | | | 131 | 05/25/2037 | 2.A FM |
| ..05952F-AL-7 | Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37 | | 07/01/2024 | Paydown | | 36 | 2,569 | 1,948 | 2,088 | | (2,052) | | (2,052) | | 36 | | | | 39 | 05/25/2037 | 1.A FM |
| ..05952F-AL-7 | Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37 | | 08/01/2024 | Paydown | | 156 | 2,522 | 1,912 | 2,050 | | (1,894) | | (1,894) | | 156 | | | | 52 | 05/25/2037 | 1.B FM |
| ..05952F-AL-7 | Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37 | | 09/01/2024 | Paydown | | 223 | 2,583 | 1,959 | 2,100 | | (1,877) | | (1,877) | | 223 | | | | 66 | 05/25/2037 | 1.E FM |
| ..05952H-AD-1 | Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37 | | 07/01/2024 | Paydown | | 1,757 | 4,470 | 3,774 | | | (2,018) | | (2,018) | | 1,757 | | | | 89 | 03/25/2037 | 1.B FM |
| ..05952H-AD-1 | Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37 | | 09/01/2024 | Paydown | | 4,027 | 9,252 | 7,812 | | | (3,785) | | (3,785) | | 4,027 | | | | 254 | 03/25/2037 | 1.C FM |
| ..05954C-AA-6 | Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37 | | 09/01/2024 | Paydown | | 64,144 | 71,118 | 64,650 | 66,332 | | (2,188) | | (2,188) | | 64,144 | | | | 1,436 | 09/25/2037 | 3.B FM |
| ..05955C-AC-1 | Banc of America Funding 2009-R BAFC 2009-R1 A2 5.400% 05/20/36 | | 09/01/2024 | Paydown | | 3,661 | 4,145 | 3,585 | 3,880 | | (220) | | (220) | | 3,661 | | | | 138 | 05/20/2036 | 1.A FM |
| ..05955C-AD-9 | Banc of America Funding 2009-R BAFC 2009-R1 A4 5.400% 05/20/36 | | 09/01/2024 | Paydown | | 242 | 274 | 240 | 259 | | (17) | | (17) | | 242 | | | | 9 | 05/20/2036 | 1.A FM |
| ..05955G-AQ-1 | BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 5.408% 11/26/35 | | 09/01/2024 | Paydown | | 6,657 | 6,657 | 5,870 | 6,068 | | 589 | | 589 | | 6,657 | | | | 198 | 11/26/2035 | 1.D FM |
| ..05955G-AQ-1 | BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 5.408% 11/26/35 | | 08/01/2024 | Paydown | | 9,809 | 9,809 | 8,649 | 8,941 | | 868 | | 868 | | 9,809 | | | | 248 | 11/26/2035 | 1.F FM |
| ..05955G-AQ-1 | BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 5.408% 11/26/35 | | 07/01/2024 | Paydown | | 8,422 | 8,422 | 7,426 | 7,677 | | 745 | | 745 | | 8,422 | | | | 176 | 11/26/2035 | 1.G FM |
| ..05955Y-AB-5 | Banc of America Funding 2010-R BAFC 2010-R3 1A2 6.003% 12/26/35 | | 08/01/2024 | Paydown | | 2,874 | 2,874 | 1,893 | 1,528 | | 1,346 | | 1,346 | | 2,874 | | | | 47 | 12/26/2035 | 1.A FM |
| ..05955Y-AB-5 | Banc of America Funding 2010-R BAFC 2010-R3 1A2 6.003% 12/26/35 | | 08/09/2024 | ALRe Corporate AAM | | 905,818 | 1,818,079 | 1,197,299 | 966,550 | | (55,728) | | (55,728) | | 910,822 | | (5,005) | (5,005) | 37,872 | 12/26/2035 | 1.A FM |
| ..05955Y-AE-9 | Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.363% 05/26/35 | | 09/01/2024 | Paydown | | 13,234 | 13,234 | 12,258 | 12,625 | | 609 | | 609 | | 13,234 | | | | 193 | 05/26/2035 | 1.A FM |
| ..05956D-BC-7 | Banc of America Funding 2010-R BAFC 2010-R5 4A6 5.192% 08/26/36 | | 09/01/2024 | Paydown | | 36,137 | 36,790 | 33,562 | 34,873 | | 1,264 | | 1,264 | | 36,137 | | | | 719 | 08/26/2036 | 1.A FM |
| ..05956E-AC-6 | BANC OF AMERICA FUNDING CORP B BAFC 2010-R6 1A3 5.500% 02/26/35 | | 09/01/2024 | Paydown | | 24,791 | 24,791 | 22,064 | 23,563 | | 1,228 | | 1,228 | | 24,791 | | | | 684 | 02/26/2035 | 1.A FM |
| ..05956R-AD-5 | Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.544% 08/26/35 | | 09/01/2024 | Paydown | | 24,130 | 24,130 | 20,638 | 20,702 | | 3,428 | | 3,428 | | 24,130 | | | | 548 | 08/26/2035 | 1.A FM |
| ..05956Y-AD-0 | Banc of America Funding 2012-R BAFC 2012-R2 1A4 4.839% 08/26/46 | | 09/01/2024 | Paydown | | 78,112 | 80,295 | 64,049 | 76,989 | | 1,123 | | 1,123 | | 78,112 | | | | 1,867 | 08/26/2046 | 1.A FM |
| ..05956Y-AK-4 | Banc of America Funding 2012-R BAFC 2012-R2 2A3 4.552% 10/26/36 | | 09/01/2024 | Paydown | | 324,601 | 335,375 | 291,441 | 341,176 | | (16,575) | | (16,575) | | 324,601 | | | | 10,032 | 10/26/2036 | 4.B FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 05956Y-AR-9 | Banc of America Funding 2012-R BAFC 2012-R2 3A4 3.972% 11/26/36 | | 07/01/2024 | Paydown | | 17,602 | 17,608 | 13,757 | 17,491 | | 111 | | 111 | | 17,602 | | | | 294 | 11/26/2036 | 2.C FM |
| 05956Y-AR-9 | Banc of America Funding 2012-R BAFC 2012-R2 3A4 3.972% 11/26/36 | | 09/01/2024 | Paydown | | 36,673 | 52,726 | 41,192 | 52,373 | | (15,700) | | (15,700) | | 36,673 | | | | 1,147 | 11/26/2036 | 3.A FM |
| 05963S-AE-2 | BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 3.020% 09/26/36 | | 09/25/2024 | Paydown | | 33,971 | 49,239 | 37,525 | 43,745 | | (9,774) | | (9,774) | | 33,971 | | | | 888 | 09/26/2036 | 1.A FM |
| 05963S-AE-2 | BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 3.020% 09/26/36 | | 07/29/2024 | Paydown | | | 2,229 | 1,699 | 1,980 | | (1,980) | | (1,980) | | | | | | 24 | 09/26/2036 | 1.B FM |
| 05990R-AU-5 | Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.381% 08/27/36 | | 09/30/2024 | Paydown | | 397,631 | 397,631 | 373,439 | 376,387 | | 21,244 | | 21,244 | | 397,631 | | | | 8,567 | 08/27/2036 | 1.A FM |
| 05990T-BE-6 | Banc of America Funding 2015-R BAFC 2015-R2 9A2 4.205% 03/27/36 | | 09/27/2024 | Paydown | | 942 | 942 | 772 | | | 170 | | 170 | | 942 | | | | 7 | 03/27/2036 | 1.A FM |
| 05990T-BE-6 | Banc of America Funding 2015-R BAFC 2015-R2 9A2 4.205% 03/27/36 | | 08/27/2024 | Paydown | | 625 | 909 | 745 | | | (120) | | (120) | | 625 | | | | 3 | 03/27/2036 | 1.A FM |
| 060352-AG-6 | BANK 2017-BNK6 BANK 2017-BNK6 XA 0.903% 07/15/60 | | 09/01/2024 | Paydown | | | | 97,191 | 60,194 | | (60,194) | | (60,194) | | | | | | 16,716 | 07/15/2060 | 1.A FE |
| 06051G-DN-6 | Banc of America Funding 2005-D BAFC 2005-D A2 5.591% 05/25/35 | | 09/01/2024 | Paydown | | 57,021 | 57,021 | 47,515 | 46,420 | | 9,178 | | 9,178 | | 57,021 | | | | 1,837 | 05/25/2035 | 1.A FM |
| 06051G-FM-6 | Bank of America Corp Subordinated 4.000% 01/22/25 | | 08/02/2024 | AADE - FABN | | 447,499 | 450,000 | 447,287 | 449,659 | | 187 | | 187 | | 449,846 | | (2,347) | (2,347) | 18,500 | 01/22/2025 | 2.A FE |
| 06051G-FQ-7 | Bank of America Corp Subordinated 4.750% 04/21/45 | | 08/14/2024 | AADE BLIC Modco AAM | | 3,249,183 | 3,500,000 | 3,495,555 | 3,496,280 | | 64 | | 64 | | 3,496,343 | | (247,160) | (247,160) | 135,309 | 04/21/2045 | 1.G FE |
| 06051G-GA-1 | Bank of America Corp Senior Unsecured 3.248% 10/21/27 | | 09/23/2024 | Various | | 14,664,450 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (335,550) | (335,550) | 450,660 | 10/21/2027 | 1.G FE |
| 06051G-GF-0 | Bank of America Corp Senior Unsecured 3.824% 01/20/28 | | 09/13/2024 | JPM SECURITIES LLC | | 2,968,950 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (31,050) | (31,050) | 132,565 | 01/20/2028 | 1.G FE |
| 06051G-KC-2 | Bank of America Corp Subordinated 2.482% 09/21/36 | | 09/13/2024 | JPM SECURITIES LLC | | 1,849,192 | 2,190,000 | 1,795,095 | 1,824,341 | | 15,666 | | 15,666 | | 1,840,007 | | 9,185 | 9,185 | 53,601 | 09/21/2036 | 2.A FE |
| 06051G-KY-4 | Bank of America Corp Senior Unsecured 5.015% 07/22/33 | | 09/26/2024 | BNP Paribas | | 1,025,810 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 25,810 | 25,810 | 59,205 | 07/22/2033 | 1.G FE |
| 06051G-LA-5 | Bank of America Corp Senior Unsecured 4.827% 07/22/26 | | 08/28/2024 | Various | | 24,939,547 | 25,000,000 | 24,778,369 | 24,779,636 | | 53,701 | | 53,701 | | 24,833,337 | | 106,210 | 106,210 | 1,314,017 | 07/22/2026 | 1.G FE |
| 06279J-AB-5 | PMT Issuer Trust - FMSR Senior Unsecured 2.029% 09/30/27 | | 08/06/2024 | Goldman Sachs | | 6,291,233 | 6,700,000 | 6,171,973 | | | 16,865 | | 16,865 | | 6,188,838 | | 102,395 | 102,395 | 47,958 | 09/30/2027 | 2.A FE |
| 06406F-AC-7 | Bank of New York Mellon Corp/T Senior Unsecured 2.800% 05/04/26 | | 07/11/2024 | WELLS FARGO SECURITIES | | 8,914,225 | 9,250,000 | 8,904,590 | | | 1,023 | | 1,023 | | 8,905,613 | | 8,612 | 8,612 | 48,922 | 05/04/2026 | 1.F FE |
| 06406H-CX-5 | Bank of New York Mellon Corp/T Senior Unsecured 3.250% 09/11/24 | | 09/11/2024 | Maturity | | 19,000,000 | 19,000,000 | 19,919,629 | 19,221,515 | | (221,515) | | (221,515) | | 19,000,000 | | | | 617,500 | 09/11/2024 | 1.F FE |
| 06406R-AB-3 | Bank of New York Mellon Corp/T Senior Unsecured 3.442% 02/07/28 | | 09/23/2024 | Various | | 14,260,460 | 14,500,000 | 15,275,225 | 14,983,210 | | (111,409) | | (111,409) | | 14,871,801 | | (611,341) | (611,341) | 564,249 | 02/07/2028 | 1.F FE |
| 06644V-CC-2 | BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.249% 08/15/57 | | 09/01/2024 | Paydown | | | | 2,751 | | | (2,751) | | (2,751) | | | | | | 65 | 08/15/2057 | 1.A Z |
| 06738E-AU-9 | Barclays PLC Senior Unsecured 4.337% 01/10/28 | | 09/23/2024 | Barclays | | 1,988,320 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (11,680) | (11,680) | 104,570 | 01/10/2028 | 2.A FE |
| 06738E-AV-7 | Barclays PLC Senior Unsecured 4.950% 01/10/47 | | 08/06/2024 | Goldman Sachs | | 12,158,621 | 13,150,000 | 11,939,280 | | | 9,721 | | 9,721 | | 11,949,001 | | 209,621 | 209,621 | 374,282 | 01/10/2047 | 2.A FE |
| 06738E-BR-5 | Barclays PLC Senior Unsecured 2.667% 03/10/32 | | 08/15/2024 | ALRE - MSPL Trust AAM - AFS | | 10,402,244 | 12,000,000 | 10,284,600 | | | 4,227 | | 4,227 | | 10,288,827 | | 113,418 | 113,418 | 137,795 | 03/10/2032 | 2.A FE |
| 07177M-AB-9 | Baxalta Inc Senior Unsecured 4.000% 06/23/25 | | 09/13/2024 | Various | | 3,550,662 | 3,574,000 | 3,549,528 | 3,569,384 | | 2,182 | | 2,182 | | 3,571,565 | | (20,904) | (20,904) | 104,440 | 06/23/2025 | 2.A FE |
| 07177M-AB-9 | Baxalta Inc Senior Unsecured 4.000% 06/23/25 | | 08/08/2024 | AADE - FABN | | 592,952 | 596,000 | 579,645 | 583,671 | | 4,920 | | 4,920 | | 588,590 | | 4,362 | 4,362 | 14,900 | 06/23/2025 | 2.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| | Bayer US Finance II LLC Senior Unsecured | | | | | | | | | | | | | | | | | | | | |
| ..07274N-AN-3 | 4.625% 06/25/38 | | 09/23/2024 | Barclays | | 1,811,680 | 2,000,000 | 1,704,861 | | | 2,304 | | 2,304 | | 1,707,165 | | 104,515 | 104,515 | 22,868 | 06/25/2038 | 2.B FE |
| | Bayview Commercial Asset Trust BAYC 2006-3A | | | | | | | | | | | | | | | | | | | | |
| ..07324N-AB-9 | A2 5.419% 10/25/36 | | 09/25/2024 | Paydown | | 89,022 | 89,022 | 71,557 | 77,521 | | 11,501 | | 11,501 | | 89,022 | | | | 1,977 | 10/25/2036 | 3.B FE |
| | Bayview Commercial Asset Trust BAYC 2005-4A | | | | | | | | | | | | | | | | | | | | |
| ..07324S-CS-9 | A2 5.554% 01/25/36 | | 09/25/2024 | Paydown | | 53,416 | 53,416 | 51,042 | | | 2,374 | | 2,374 | | 53,416 | | | | 330 | 01/25/2036 | 2.C FE |
| | Bayview Commercial Asset Trust BAYC 2006-1A | | | | | | | | | | | | | | | | | | | | |
| ..07324S-DF-6 | A2 5.509% 04/25/36 | | 09/25/2024 | Paydown | | 29,634 | 29,634 | 28,390 | | | 1,243 | | 1,243 | | 29,634 | | | | 1,133 | 04/25/2036 | 3.B FE |
| | Bayview Commercial Asset Trust BAYC 2006-4A | | | | | | | | | | | | | | | | | | | | |
| ..07325B-AC-2 | A2 5.374% 12/25/36 | | 09/25/2024 | Paydown | | 375,309 | 375,309 | 306,645 | 313,611 | | 61,698 | | 61,698 | | 375,309 | | | | 12,102 | 12/25/2036 | 4.A FE |
| | Bear Stearns ARM Trust 2004-8 BSARM 2004-8 | | | | | | | | | | | | | | | | | | | | |
| ..07384M-2D-3 | 14A1 3.668% 11/25/34 | | 08/01/2024 | Paydown | | 2,009 | 2,009 | 1,884 | 1,994 | | 15 | | 15 | | 2,009 | | | | 47 | 11/25/2034 | 1.A FM |
| | Bear Stearns ARM Trust 2004-1 BSARM 2004-1 | | | | | | | | | | | | | | | | | | | | |
| ..07384M-G6-3 | 12A3 5.260% 04/25/34 | | 09/01/2024 | Paydown | | 10,447 | 10,447 | 8,875 | 8,903 | | 1,544 | | 1,544 | | 10,447 | | | | 350 | 04/25/2034 | 3.C FE |
| | Bear Stearns ARM Trust 2004-2 BSARM 2004-2 | | | | | | | | | | | | | | | | | | | | |
| ..07384M-N3-2 | 22A 6.997% 05/25/34 | | 09/01/2024 | Paydown | | 5,904 | 5,904 | 5,719 | 5,948 | | (44) | | (44) | | 5,904 | | | | 254 | 05/25/2034 | 1.A FM |
| | Bear Stearns ALT-A Trust 2006- BALTA 2006-1 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-C5-8 | 23A1 5.340% 02/25/36 | | 09/01/2024 | Paydown | | 9,548 | 9,492 | 6,068 | 4,142 | | 4,590 | | 4,590 | | 9,548 | | | | 309 | 02/25/2036 | 1.A FM |
| | Bear Stearns ALT-A Trust 2006- BALTA 2006-2 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-F7-1 | 23A1 4.227% 03/25/36 | | 09/01/2024 | Paydown | | 14,417 | 14,417 | 11,472 | 11,487 | | 2,930 | | 2,930 | | 14,417 | | | | 407 | 03/25/2036 | 1.A FM |
| | Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M | | | | | | | | | | | | | | | | | | | | |
| ..07386H-FM-8 | 5.675% 02/25/34 | | 09/01/2024 | Paydown | | 23,720 | 23,720 | 22,119 | 23,185 | | 535 | | 535 | | 23,720 | | | | 890 | 02/25/2034 | 2.B FM |
| | Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M | | | | | | | | | | | | | | | | | | | | |
| ..07386H-GW-5 | 5.545% 03/25/34 | | 09/01/2024 | Paydown | | 53,596 | 53,596 | 47,968 | 50,830 | | 2,766 | | 2,766 | | 53,596 | | | | 1,758 | 03/25/2034 | 1.A FM |
| | Bear Stearns ALT-A Trust 2006- BALTA 2006-2 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-H4-6 | 11A1 5.409% 04/25/36 | | 09/25/2024 | Paydown | | 30,858 | 30,795 | 19,283 | 14,355 | | 11,232 | | 11,232 | | 30,858 | | | | 761 | 04/25/2036 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-2 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-QW-4 | 2A1 5.101% 04/25/35 | | 09/01/2024 | Paydown | | 42,020 | 40,878 | 36,193 | 35,987 | | 6,033 | | 6,033 | | 42,020 | | | | 1,402 | 04/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-2 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-RF-0 | 2B1 2.478% 04/25/35 | | 09/01/2024 | Paydown | | | 5,166 | 207 | 222 | | (222) | | (222) | | | | | | 87 | 04/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-2 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-RF-0 | 2B1 2.478% 04/25/35 | | 09/01/2024 | Paydown | | | 102 | 22 | | | (22) | | (22) | | | | | | | 04/25/2035 | 6. FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-3 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-RU-7 | 1A1 4.409% 04/25/35 | | 07/01/2024 | Paydown | | 12,749 | 12,749 | 10,810 | 11,386 | | 1,364 | | 1,364 | | 12,749 | | | | 315 | 04/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-3 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-RU-7 | 1A1 4.409% 04/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 3,226,511 | 3,624,128 | 3,072,727 | 3,236,484 | | 4,061 | | 4,061 | | 3,240,546 | | (14,035) | (14,035) | 89,896 | 04/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-3 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-SA-0 | 3A3 5.351% 03/25/35 | | 09/01/2024 | Paydown | | 35,277 | 35,277 | 33,989 | 34,530 | | 746 | | 746 | | 35,277 | | | | 1,195 | 03/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-3 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-SE-2 | B1 4.910% 04/25/35 | | 09/01/2024 | Paydown | | | 7,430 | 957 | 793 | | (987) | | (987) | | | | | | 220 | 04/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-7 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-VW-8 | 25A1 5.716% 09/25/35 | | 08/01/2024 | Paydown | | 6,071 | 6,071 | 2,489 | 2,245 | | 3,827 | | 3,827 | | 6,071 | | | | 189 | 09/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-8 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-WR-8 | 11A1 5.509% 10/25/35 | | 09/25/2024 | Paydown | | 49,692 | 49,692 | 45,772 | 47,677 | | 2,015 | | 2,015 | | 49,692 | | | | 894 | 10/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-8 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-WT-4 | 12A1 5.509% 10/25/35 | | 07/25/2024 | Paydown | | 2,534 | 2,534 | 2,354 | 2,504 | | 30 | | 30 | | 2,534 | | | | 68 | 10/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-8 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-WT-4 | 12A1 5.509% 10/25/35 | | 08/02/2024 | AADE - FABN | | 56,772 | 57,466 | 53,372 | 56,786 | | 243 | | 243 | | 57,029 | | (257) | (257) | 1,628 | 10/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-9 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-XN-6 | 11A1 5.489% 11/25/35 | | 09/25/2024 | Paydown | | 74,349 | 74,349 | 93,784 | 63,509 | | 10,841 | | 10,841 | | 74,349 | | | | 2,350 | 11/25/2035 | 1.A FM |
| | Bear Stearns ALT-A Trust 2005- BALTA 2005-10 | | | | | | | | | | | | | | | | | | | | |
| ..07386H-YW-5 | 11A1 5.469% 01/25/36 | | 09/25/2024 | Paydown | | 67,056 | 63,747 | 55,444 | 54,287 | | 12,769 | | 12,769 | | 67,056 | | | | 2,399 | 01/25/2036 | 5.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..07386H-ZE-4 | Bear Stearns ALT-A Trust 2005- BALTA 2005-10 2A1 5.597% 01/25/36 | | 09/01/2024 | Paydown | | 45,567 | 45,331 | 42,835 | 21,876 | | 2,661 | | 2,661 | | 45,567 | | | | 1,363 | 01/25/2036 | 1.A FM |
| ..07386H-ZG-9 | Bear Stearns ALT-A Trust 2005- BALTA 2005-10 3A1 5.039% 01/25/36 | | 08/01/2024 | Paydown | | 436,494 | 431,923 | 393,777 | 385,322 | | 51,171 | | 51,171 | | 436,494 | | | | 12,998 | 01/25/2036 | 1.A FM |
| ..07386H-ZG-9 | Bear Stearns ALT-A Trust 2005- BALTA 2005-10 3A1 5.039% 01/25/36 | | 08/09/2024 | ALRe Corporate AAM | | 8,281,477 | 9,143,306 | 8,335,790 | 8,156,819 | | (31,270) | | (31,270) | | 8,125,549 | | 155,928 | 155,928 | 307,133 | 01/25/2036 | 1.A FM |
| ..07386R-AE-9 | Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 5.189% 05/25/37 | | 09/25/2024 | Paydown | | 11,635 | 11,635 | 9,756 | 8,395 | | 1,736 | | 1,736 | | 11,635 | | | | 209 | 05/25/2037 | 1.A FM |
| ..073871-BL-8 | Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.795% 07/25/36 | | 09/01/2024 | Paydown | | 102,156 | 102,155 | 87,343 | 76,834 | | 25,322 | | 25,322 | | 102,156 | | | | 1,998 | 07/25/2036 | 4.C FM |
| ..073871-BN-4 | Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1 4.545% 07/25/36 | | 09/01/2024 | Paydown | | 11,370 | 11,370 | 7,815 | 6,137 | | 5,233 | | 5,233 | | 11,370 | | | | 188 | 07/25/2036 | 1.A FM |
| ..073875-AA-4 | Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1 5.309% 12/25/46 | | 09/25/2024 | Paydown | | 12,141 | 12,141 | 9,455 | 9,700 | | 2,442 | | 2,442 | | 12,141 | | | | 139 | 12/25/2046 | 1.A FM |
| ..073877-DY-5 | Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35 | | 09/01/2024 | Paydown | | 52,889 | 52,889 | 52,615 | 52,596 | | 293 | | 293 | | 52,889 | | | | 1,141 | 09/25/2035 | 1.E FM |
| ..073879-2V-9 | Bear Stearns Asset Backed Secu BSABS 2005-AQ2 M1 5.704% 09/25/35 | | 09/25/2024 | Paydown | | 523,344 | 523,344 | 510,337 | 398,975 | | 1,038 | | 1,038 | | 523,344 | | | | 15,306 | 09/25/2035 | 1.A FM |
| ..073879-6S-2 | Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 5.989% 12/25/35 | | 09/25/2024 | Paydown | | 544,229 | (1,198,696) | (1,128,362) | (835,742) | | 1,786,483 | | 1,786,483 | | 544,229 | | | | 47,097 | 12/25/2035 | 1.A FM |
| ..073879-CD-8 | Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2 6.844% 07/25/34 | | 07/25/2024 | Paydown | | 98 | 98 | 93 | 98 | | | | | | 98 | | | | 3 | 07/25/2034 | 1.A FM |
| ..073879-PS-1 | Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 6.214% 01/25/35 | | 07/25/2024 | Paydown | | 13,643 | 13,643 | 13,573 | 13,592 | | 51 | | 51 | | 13,643 | | | | 446 | 01/25/2035 | 1.A FM |
| ..073879-PS-1 | Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 6.214% 01/25/35 | | 08/02/2024 | AADE - FABN | | 511,058 | 496,027 | 493,494 | 494,173 | | 429 | | 429 | | 494,602 | | 16,457 | 16,457 | 16,951 | 01/25/2035 | 1.A FM |
| ..073879-RC-4 | Bear Stearns Asset Backed Secu BSABS 2005-HE2 M4 6.769% 02/25/35 | | 08/26/2024 | Paydown | | | 1,312 | | | 13 | (13) | | | | | | | | 8 | 02/25/2035 | 6. * |
| ..073879-XF-0 | Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 5.644% 07/25/35 | | 09/25/2024 | Paydown | | 19,177 | 19,176 | 3,290 | 1,140 | | 15,841 | | 15,841 | | 19,177 | | | | 15 | 07/25/2035 | 1.A FM |
| ..073879-YG-7 | Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35 | | 09/01/2024 | Paydown | | 25,493 | 25,493 | 18,165 | 17,707 | | 7,188 | | 7,188 | | 25,493 | | | | 897 | 07/25/2035 | 1.A FM |
| ..07387A-AA-3 | Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.461% 03/25/35 | | 09/01/2024 | Paydown | | 48,351 | 48,351 | 44,492 | 45,373 | | 2,978 | | 2,978 | | 48,351 | | | | 872 | 03/25/2035 | 1.A FM |
| ..07387A-AW-5 | Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 5.145% 06/25/35 | | 09/01/2024 | Paydown | | 64,114 | 64,114 | 57,546 | 58,893 | | 5,221 | | 5,221 | | 64,114 | | | | 1,221 | 06/25/2035 | 1.A FM |
| ..07387A-BL-8 | Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1 5.857% 08/25/35 | | 09/01/2024 | Paydown | | 331,048 | 327,452 | 302,754 | 294,063 | | 36,985 | | 36,985 | | 331,048 | | | | 3,555 | 08/25/2035 | 1.A FM |
| ..07387A-BP-9 | Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3 6.199% 08/25/35 | | 09/01/2024 | Paydown | | 30,257 | 29,847 | 29,023 | 29,720 | | 537 | | 537 | | 30,257 | | | | 1,297 | 08/25/2035 | 1.A FM |
| ..07387A-BR-5 | Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1 5.628% 08/25/35 | | 09/01/2024 | Paydown | | 12,180 | 11,889 | 10,871 | 10,854 | | 1,326 | | 1,326 | | 12,180 | | | | 423 | 08/25/2035 | 1.A FM |
| ..07387A-DX-0 | Bear Stearns ARM Trust 2005-7 BSARM 2005-7 1A2 7.791% 08/25/35 | | 09/01/2024 | Paydown | | 9 | 312 | | | | 9 | | 9 | | 9 | | | | 2 | 08/25/2035 | 6. * |
| ..07387A-EG-6 | Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.080% 10/25/35 | | 09/01/2024 | Paydown | | 98,853 | 98,853 | 97,410 | 97,664 | | 1,189 | | 1,189 | | 98,853 | | | | 4,052 | 10/25/2035 | 1.A FM |
| ..07387A-GZ-2 | Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 7.660% 02/25/36 | | 09/01/2024 | Paydown | | 19,525 | 19,525 | 19,003 | 19,158 | | 367 | | 367 | | 19,525 | | | | 189 | 02/25/2036 | 1.A FM |
| ..07387A-HC-2 | Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4 7.660% 02/25/36 | | 09/01/2024 | Paydown | | 10,569 | 27,049 | 6,661 | 7,313 | | 3,256 | | 3,256 | | 10,569 | | | | 1,040 | 02/25/2036 | 1.A FM |
| ..07387U-BA-8 | Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.914% 12/25/35 | | 09/25/2024 | Paydown | | 688,829 | (1,082,093) | (766,606) | (527,000) | | 1,549,449 | | 1,549,449 | | 688,829 | | | | 41,622 | 12/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..07387U-CE-9 | Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36 | | 09/01/2024 | Paydown | | 143,004 | 143,004 | 75,423 | 75,290 | | 67,714 | | 67,714 | | 143,004 | | | | 2,395 | 02/25/2036 | 1.A FM |
| ..07387U-CG-4 | Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 5.644% 02/25/36 | | 09/25/2024 | Paydown | | 3,495 | 3,661 | | | | 3,495 | | 3,495 | | 3,495 | | | | | 02/25/2036 | 6. * |
| ..073881-AD-6 | Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 4.208% 05/25/47 | | 09/01/2024 | Paydown | | 30,524 | 30,627 | 28,069 | 28,083 | | 2,440 | | 2,440 | | 30,524 | | | | 629 | 05/25/2047 | 1.A FM |
| ..073882-AA-0 | Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 6.954% 10/25/36 | | 09/02/2024 | Paydown | | 607 | 532 | 449 | 415 | | 192 | | 192 | | 607 | | | | 15 | 10/25/2036 | 1.A FM |
| ..073882-AD-4 | Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.402% 10/25/36 | | 09/01/2024 | Paydown | | 44,036 | 42,878 | 36,045 | 36,526 | | 7,510 | | 7,510 | | 44,036 | | | | 1,433 | 10/25/2036 | 1.A FM |
| ..073888-AQ-2 | Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 6.173% 07/25/36 | | 09/01/2024 | Paydown | | 70,441 | 70,441 | 49,690 | 54,600 | | 15,841 | | 15,841 | | 70,441 | | | | 1,832 | 07/25/2036 | 1.A FM |
| ..07388C-AF-7 | Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2 5.449% 06/25/36 | | 09/25/2024 | Paydown | | | (6,019,349) | (5,387,338) | (7,245,217) | | 7,245,217 | | 7,245,217 | | | | | | 18,959 | 06/25/2036 | 1.A FM |
| ..07388D-AA-6 | Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 4.883% 07/25/36 | | 09/01/2024 | Paydown | | 1,683 | 2,012 | 1,604 | 1,635 | | 49 | | 49 | | 1,683 | | | | 33 | 07/25/2036 | 1.A FM |
| ..07388D-AS-7 | Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.900% 07/25/36 | | 08/01/2024 | Paydown | | 18,901 | 20,128 | 17,448 | 8,096 | | 978 | | 978 | | 18,901 | | | | 363 | 07/25/2036 | 1.A FM |
| ..07388D-AS-7 | Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.900% 07/25/36 | | 08/09/2024 | Various | | 1,701,533 | 1,895,694 | 1,643,259 | 762,487 | | (2,725) | | (2,725) | | 1,685,258 | | 16,275 | 16,275 | 40,007 | 07/25/2036 | 1.A FM |
| ..07388J-AC-9 | Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 5.489% 10/25/36 | | 09/25/2024 | Paydown | | 29,083 | 29,083 | 28,129 | | | 954 | | 954 | | 29,083 | | | | 123 | 10/25/2036 | 1.A FM |
| ..07389P-AE-0 | Bear Stearns Asset Backed Secu BSABS 2006-AQ1 1M1 5.239% 10/25/36 | | 08/26/2024 | Paydown | | | 1,312 | | | 10 | (10) | | | | | | | | 7 | 10/25/2036 | 6. * |
| ..07400H-AR-4 | Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 5.449% 11/25/36 | | 09/25/2024 | Paydown | | 37,149 | 27,633 | 15,544 | 16,299 | | 20,850 | | 20,850 | | 37,149 | | | | 1,078 | 11/25/2036 | 1.A FM |
| ..07400H-AR-4 | Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 5.449% 11/25/36 | | 08/26/2024 | Paydown | | 4,966 | 1,998 | 2,001 | | | 2,965 | | 2,965 | | 4,966 | | | | 16 | 11/25/2036 | 2.B FM |
| ..07400H-AR-4 | Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 5.449% 11/25/36 | | 09/25/2024 | Paydown | | 5,827 | 5,827 | 5,835 | | | (8) | | (8) | | 5,827 | | | | 37 | 11/25/2036 | 2.C FM |
| ..07400N-AB-6 | Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 5.289% 06/25/47 | | 09/25/2024 | Paydown | | 10,105 | 10,105 | 8,622 | | | 1,483 | | 1,483 | | 10,105 | | | | 40 | 06/25/2047 | 1.A FM |
| ..07400N-AD-2 | Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 5.409% 06/25/47 | | 09/25/2024 | Paydown | | 93,841 | 93,841 | 75,667 | 61,560 | | 16,911 | | 16,911 | | 93,841 | | | | 1,529 | 06/25/2047 | 1.A FM |
| ..07400N-AH-3 | Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 5.539% 06/25/47 | | 09/25/2024 | Paydown | | | (70,747) | (16,730) | (2,622) | (13,419) | 32,771 | | 19,352 | | | | | | 16,730 | 06/25/2047 | 1.A FM |
| ..07401A-AA-5 | Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 5.369% 09/25/46 | | 08/26/2024 | Paydown | | 15,644 | 15,644 | 13,401 | 14,247 | | 1,397 | | 1,397 | | 15,644 | | | | 255 | 09/25/2046 | 1.A FM |
| ..07401E-AA-7 | Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 7.527% 12/25/46 | | 09/01/2024 | Paydown | | 24,970 | 24,970 | 22,469 | 22,525 | | 2,444 | | 2,444 | | 24,970 | | | | 377 | 12/25/2046 | 1.A FM |
| ..07401J-AA-6 | BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1 5.389% 12/25/36 | | 08/26/2024 | Paydown | | 9,071 | 9,071 | 7,205 | 7,544 | | 1,527 | | 1,527 | | 9,071 | | | | 111 | 12/25/2036 | 1.A FM |
| ..07401L-AB-9 | Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 5.469% 07/25/36 | | 09/25/2024 | Paydown | | 30,325 | 18,916 | 8,023 | 3,238 | | 22,289 | | 22,289 | | 30,325 | | | | 753 | 07/25/2036 | 6. FE |
| ..07401M-AG-6 | Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3 5.369% 02/25/37 | | 09/25/2024 | Paydown | | 257,155 | 257,155 | 223,977 | 236,487 | | 20,669 | | 20,669 | | 257,155 | | | | 5,825 | 02/25/2037 | 1.A FM |
| ..07401V-AB-7 | Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 5.149% 03/25/37 | | 09/25/2024 | Paydown | | 31,545 | 31,545 | 11,574 | 4,906 | | 19,749 | | 19,749 | | 31,545 | | | | 651 | 03/25/2037 | 6. FE |
| ..07401W-AP-4 | Bear Stearns Second Lien Trust BSSLT 2007-1 2A 5.409% 08/25/37 | | 09/25/2024 | Paydown | | 18,919 | 18,919 | 14,742 | 13,101 | | 4,073 | | 4,073 | | 18,919 | | | | 662 | 08/25/2037 | 1.A FM |
| ..07401W-BA-6 | Bear Stearns Second Lien Trust BSSLT 2007-1 3A 5.409% 08/25/37 | | 09/25/2024 | Paydown | | 2,765 | 2,765 | 2,653 | | | 112 | | 112 | | 2,765 | | | | 24 | 08/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..07402F-AC-9 | Bear Stearns Structured Produc BSSP 2007-R6 2A1 4.213% 12/26/46 | | 09/01/2024 | Paydown | | 8,998 | 8,994 | 7,804 | 7,714 | | 1,285 | | 1,285 | | 8,998 | | | | 157 | 12/26/2046 | 2.C FM |
| ..07402F-AC-9 | Bear Stearns Structured Produc BSSP 2007-R6 2A1 4.213% 12/26/46 | | 08/01/2024 | Paydown | | 18,385 | 18,374 | 15,943 | 15,758 | | 2,627 | | 2,627 | | 18,385 | | | | 246 | 12/26/2046 | 3.A FM |
| ..075887-BW-8 | Becton Dickinson & Co Senior Unsecured 3.700% 06/06/27 | | 08/06/2024 | Goldman Sachs | | 2,228,784 | 2,282,000 | 2,282,000 | 2,282,000 | | | | | | 2,282,000 | | (53,216) | (53,216) | 56,524 | 06/06/2027 | 2.B FE |
| ..07820Q-BQ-7 | Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 5.877% 02/22/35 | | 09/01/2024 | Paydown | | 31,143 | 31,143 | 28,800 | 30,175 | | 969 | | 969 | | 31,143 | | | | 1,092 | 02/22/2035 | 1.A FM |
| ..08161C-AG-6 | Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.585% 02/15/51 | | 09/01/2024 | Paydown | | | | 13,257 | | | (13,257) | | (13,257) | | | | | | 1,210 | 02/15/2051 | 1.A FE |
| ..08162B-BG-6 | Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 1.117% 05/15/52 | | 09/01/2024 | Paydown | | | | 187,186 | 127,795 | | (127,795) | | (127,795) | | | | | | 18,127 | 05/15/2052 | 1.A FE |
| ..08163W-AB-1 | Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56 | | 09/01/2024 | Paydown | | 93,098 | 93,098 | 95,890 | 95,875 | | (2,778) | | (2,778) | | 93,098 | | | | 4,531 | 12/15/2056 | 1.A |
| ..081927-AC-9 | Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.577% 10/15/28 | | 09/01/2024 | Paydown | | | | 291 | | | (291) | | (291) | | | | | | 31 | 10/15/2028 | 1.A FE |
| ..084423-AW-2 | W R Berkley Corp Senior Unsecured 3.150% 09/30/61 | | 07/31/2024 | AARE II Surplus ISG | | 1,529,653 | 2,500,000 | 1,729,841 | 1,739,211 | | 4,121 | | 4,121 | | 1,743,332 | | (213,680) | (213,680) | 65,625 | 09/30/2061 | 2.A FE |
| ..084664-BU-4 | Berkshire Hathaway Finance Cor Senior Unsecured 4.400% 05/15/42 | | 09/13/2024 | JPM SECURITIES LLC | | 24,573,500 | 25,000,000 | 24,136,120 | 24,090,017 | | 20,687 | | 20,687 | | 24,110,705 | | 462,795 | 462,795 | 919,722 | 05/15/2042 | 1.C FE |
| ..084664-CQ-2 | Berkshire Hathaway Finance Cor Senior Unsecured 4.200% 08/15/48 | | 09/13/2024 | JPM SECURITIES LLC | | 7,523,008 | 8,200,000 | 7,229,448 | | | 10,184 | | 10,184 | | 7,239,632 | | 283,376 | 283,376 | 201,857 | 08/15/2048 | 1.C FE |
| ..084664-CV-1 | Berkshire Hathaway Finance Cor Senior Unsecured 2.850% 10/15/50 | | 08/06/2024 | Goldman Sachs | | 10,077,300 | 15,000,000 | 10,045,050 | | | 33,047 | | 33,047 | | 10,078,097 | | (797) | (797) | 346,750 | 10/15/2050 | 1.C FE |
| ..084664-DB-4 | Berkshire Hathaway Finance Cor Senior Unsecured 3.850% 03/15/52 | | 08/06/2024 | Goldman Sachs | | 9,607,020 | 12,000,000 | 9,585,420 | | | 11,501 | | 11,501 | | 9,596,921 | | 10,099 | 10,099 | 163,946 | 03/15/2052 | 1.C FE |
| ..09143#-AA-3 | BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37 | | 09/30/2024 | Redemption 100.0000 | | 173,495 | 173,495 | 173,495 | 173,495 | | | | | | 173,495 | | | | 4,331 | 06/30/2037 | 2.B PL |
| ..092113-AM-1 | Black Hills Corp Senior Unsecured 3.150% 01/15/27 | | 08/06/2024 | Various | | 3,558,045 | 3,680,000 | 3,442,259 | 3,571,998 | | 5,183 | | 5,183 | | 3,577,181 | | (19,136) | (19,136) | 65,044 | 01/15/2027 | 2.A FE |
| ..09247X-AN-1 | Blackrock Finance Inc Senior Unsecured 3.200% 03/15/27 | | 07/17/2024 | Goldman Sachs | | 2,417,500 | 2,500,000 | 2,409,309 | | | 722 | | 722 | | 2,410,030 | | 7,470 | 7,470 | 27,333 | 03/15/2027 | 1.D FE |
| ..09261H-AB-3 | Blackstone Private Credit Fund Senior Unsecured 1.750% 09/15/24 | | 09/15/2024 | Various | | 13,079,000 | 13,079,000 | 13,059,225 | 13,072,294 | | 6,706 | | 6,706 | | 13,079,000 | | | | 228,883 | 09/15/2024 | 2.C FE |
| ..09261H-AK-3 | Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27 | | 09/13/2024 | Various | | 13,817,340 | 14,500,000 | 13,603,695 | 2,994,430 | | 75,027 | | 75,027 | | 13,681,029 | | 136,311 | 136,311 | 285,684 | 03/15/2027 | 2.C FE |
| ..09290D-AC-5 | BlackRock Funding Inc Senior Unsecured 5.250% 03/14/54 | | 09/13/2024 | Various | | 18,249,772 | 17,924,000 | 17,786,687 | | | 857 | | 857 | | 17,787,543 | | 462,229 | 462,229 | 402,228 | 03/14/2054 | 1.D FE |
| ..09290D-AC-5 | BlackRock Funding Inc Senior Unsecured 5.250% 03/14/54 | | 09/11/2024 | STAR Non-Modco FWH | | 2,090,673 | 2,000,000 | 2,007,420 | | | | | | | 2,007,420 | | 83,253 | 83,253 | 51,625 | 03/14/2054 | 1.D FE |
| ..097023-BL-8 | Boeing Co/The Senior Unsecured 3.500% 03/01/45 | | 08/14/2024 | AADE BLIC Modco AAM | | 66,841 | 100,000 | 86,865 | 88,537 | | 102 | | 102 | | 88,639 | | 21,798 | 21,798 | 1,585 | 03/01/2045 | 2.C FE |
| ..097023-BX-2 | Boeing Co/The Senior Unsecured 3.250% 03/01/28 | | 09/23/2024 | Barclays | | 1,886,480 | 2,000,000 | 1,956,360 | 1,980,005 | | 3,298 | | 3,298 | | 1,983,304 | | 96,824 | 96,824 | 69,153 | 03/01/2028 | 2.C FE |
| ..097023-BY-0 | Boeing Co/The Senior Unsecured 3.550% 03/01/38 | | 08/14/2024 | ALRe Corporate AAM | | 1,537,035 | 2,000,000 | 1,905,460 | 1,927,310 | | 1,196 | | 1,196 | | 1,928,506 | | 391,471 | 391,471 | 32,147 | 03/01/2038 | 2.C FE |
| ..09752@-AA-7 | BOLT SLHN WHITEHALL 2020 PT TR P/T CERTS 3.400% 12/15/40 | | 09/15/2024 | Redemption 100.0000 | | 63,059 | 63,059 | 52,284 | | | 10,775 | | 10,775 | | 63,059 | | | | 536 | 12/15/2040 | 1.G |
| ..09778P-AB-1 | Bon Secours Mercy Health Inc BDS SER 20-2 2.095% 06/01/31 | | 08/15/2024 | ALRE - MSPL Trust AAM - AFS | | 5,131,377 | 5,999,000 | 5,091,726 | | | 1,909 | | 1,909 | | 5,093,635 | | 37,742 | 37,742 | 25,834 | 06/01/2031 | 1.E FE |
| ..100743-AK-9 | Boston Gas Co Senior Unsecured 3.150% 08/01/27 | | 09/23/2024 | Various | | 8,202,755 | 8,500,000 | 8,492,010 | 8,496,840 | | 616 | | 616 | | 8,497,456 | | 294,701 | 294,701 | 307,169 | 08/01/2027 | 2.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 103730-AT-7 | BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26 | | 08/14/2024 | AADE BLIC Modco AAM | | 97,635 | 100,000 | 110,202 | 104,286 | | (1,260) | | (1,260) | | 103,027 | | (5,391) | (5,391) | 2,426 | 05/04/2026 | 1.E FE |
| 103730-AZ-3 | BP Capital Markets America Inc Senior Unsecured 3.588% 04/14/27 | | 08/06/2024 | Goldman Sachs | | 980,630 | 1,000,000 | 972,298 | | | 190 | | 190 | | 972,487 | | 8,143 | 8,143 | 11,262 | 04/14/2027 | 1.E FE |
| 103730-BQ-2 | BP Capital Markets America Inc Senior Unsecured 3.379% 02/08/61 | | 09/23/2024 | Barclays | | 3,301,733 | 4,650,000 | 3,243,236 | | | 8,694 | | 8,694 | | 3,251,929 | | 49,803 | 49,803 | 177,200 | 02/08/2061 | 1.E FE |
| 10567@-AA-0 | BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41 | | 09/30/2024 | Redemption 100.0000 | | 248,459 | 248,459 | 248,459 | 248,459 | | | | | | 248,459 | | | | 9,367 | 09/30/2041 | 2.A PL |
| 10569E-AA-9 | BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60 | | 09/01/2024 | Paydown | | 2,879 | 2,879 | 2,448 | 2,652 | | 228 | | 228 | | 2,879 | | | | 19 | 03/25/2060 | 1.A FE |
| 10570N-AF-5 | BRAVO Residential Funding Trus BRAVO 2024-CES1 M1 7.010% 04/25/54 | | 08/14/2024 | AADE BLIC NonModco AAM | | 2,548,021 | 2,500,000 | 2,499,992 | | | (330) | | (330) | | 2,499,662 | | 48,358 | 48,358 | 53,062 | 04/25/2054 | 2.B FE |
| 10921U-2E-7 | Brighthouse Financial Global F Senior Secured 2.000% 06/28/28 | | 08/06/2024 | Goldman Sachs | | 8,870,800 | 10,000,000 | 9,988,300 | 9,992,305 | | 989 | | 989 | | 9,993,294 | | (1,122,494) | (1,122,494) | 121,667 | 06/28/2028 | 1.G FE |
| 10922N-AG-8 | Brighthouse Financial Inc Senior Unsecured 5.625% 05/15/30 | | 08/06/2024 | Goldman Sachs | | 1,027,920 | 1,000,000 | 1,137,090 | 1,092,790 | | (8,154) | | (8,154) | | 1,084,636 | | (56,716) | (56,716) | 40,938 | 05/15/2030 | 2.B FE |
| 109696-AA-2 | Brink's Co/The Senior Unsecured 4.625% 10/15/27 | | 08/07/2024 | AADE BLIC Modco AAM | | 1,939,286 | 2,000,000 | 1,899,640 | | | 5,094 | | 5,094 | | 1,904,734 | | 34,552 | 34,552 | 28,778 | 10/15/2027 | 3.B FE |
| 110122-CR-7 | Bristol-Myers Squibb Co Senior Unsecured 4.250% 10/26/49 | | 09/13/2024 | Various | | 8,406,265 | 9,500,000 | 7,918,538 | | | 4,584 | | 4,584 | | 7,923,122 | | 483,143 | 483,143 | 157,014 | 10/26/2049 | 1.F FE |
| 110122-DE-5 | Bristol-Myers Squibb Co Senior Unsecured 3.900% 02/20/28 | | 08/06/2024 | Goldman Sachs | | 5,903,040 | 6,000,000 | 5,808,669 | | | 5,564 | | 5,564 | | 5,814,233 | | 88,807 | 88,807 | 108,550 | 02/20/2028 | 1.F FE |
| 11042C-AA-8 | British Airways 2021-1 Class A Secured 2.900% 03/15/35 | | 09/15/2024 | Redemption 100.0000 | | 62,090 | 62,090 | 62,090 | 62,090 | | | | | | 62,090 | | | | 1,350 | 03/15/2035 | 1.D FE |
| 11042T-AA-1 | British Airways 2018-1 Class A Secured 3.800% 09/20/31 | | 09/26/2024 | Various | | 246,379 | 246,379 | 234,805 | 41,063 | | 11,574 | | 11,574 | | 246,379 | | | | 8,808 | 09/20/2031 | 1.D FE |
| 11042W-AA-4 | British Airways 2020-1 Class B Secured 8.375% 11/15/28 | | 08/15/2024 | Redemption 100.0000 | | 49,959 | 49,959 | 49,959 | 49,959 | | | | | | 49,959 | | | | 3,138 | 11/15/2028 | 2.A FE |
| 11044M-AA-4 | British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32 | | 08/15/2024 | Redemption 100.0000 | | 83,655 | 83,655 | 83,387 | 83,303 | | 352 | | 352 | | 83,655 | | | | 2,666 | 11/15/2032 | 1.G FE |
| 11135F-BE-0 | Broadcom Inc Senior Unsecured 1.950% 02/15/28 | | 09/23/2024 | Barclays | | 3,092,757 | 3,333,000 | 3,328,294 | 3,330,170 | | 474 | | 474 | | 3,330,643 | | (237,886) | (237,886) | 72,034 | 02/15/2028 | 2.B FE |
| 11271R-AB-5 | Brookfield Finance LLC / Brook Senior Unsecured 3.450% 04/15/50 | | 09/11/2024 | STAR Non-Modco FWH | | 5,144,401 | 6,900,000 | 4,775,283 | | | 15,162 | | 15,162 | | 4,790,445 | | 353,956 | 353,956 | 215,568 | 04/15/2050 | 1.G FE |
| 114259-AP-9 | Brooklyn Union Gas Co/The Senior Unsecured 4.504% 03/10/46 | | 08/14/2024 | AADE BLIC Modco AAM | | 704,249 | 850,000 | 851,937 | 851,766 | | (30) | | (30) | | 851,735 | | (147,486) | (147,486) | 35,519 | 03/10/2046 | 2.A FE |
| 12189L-AT-8 | Burlington Northern Santa Fe L Senior Unsecured 3.400% 09/01/24 | | 09/01/2024 | Maturity | | 5,000,000 | 5,000,000 | 5,387,250 | 4,999,904 | | 96 | | 96 | | 5,000,000 | | | | 170,000 | 09/01/2024 | 1.G FE |
| 12189L-BK-6 | Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54 | | 09/23/2024 | Barclays | | 2,068,060 | 2,000,000 | 1,998,920 | 1,998,920 | | | | | | 1,998,920 | | 69,140 | 69,140 | 97,933 | 04/15/2054 | 1.D FE |
| 12189L-BK-6 | Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54 | | 09/11/2024 | STAR Non-Modco FWH | | 3,110,841 | 3,000,000 | 2,998,380 | 2,998,380 | | | | | | 2,998,380 | | 112,461 | 112,461 | 141,267 | 04/15/2054 | 1.D FE |
| 12189T-AZ-7 | Burlington Northern Santa Fe L Senior Unsecured 6.150% 05/01/37 | | 09/11/2024 | STAR Non-Modco FWH | | 8,039,716 | 7,000,000 | 7,627,081 | | | (7,395) | | (7,395) | | 7,619,686 | | 420,030 | 420,030 | 155,458 | 05/01/2037 | 1.D FE |
| 12327B-AA-4 | Business Jet Securities 2021-1 BJETS 2021-1A A 2.162% 04/15/36 | | 08/15/2024 | Paydown | | 170,135 | 170,135 | 157,130 | 157,312 | | 12,823 | | 12,823 | | 170,135 | | | | 2,300 | 04/15/2036 | 1.F FE |
| 12327B-AA-4 | Business Jet Securities 2021-1 BJETS 2021-1A A 2.162% 04/15/36 | | 08/15/2024 | JNL AAM | | 6,046,587 | 6,299,191 | 5,817,700 | 5,824,437 | | 100,037 | | 100,037 | | 5,924,474 | | 122,113 | 122,113 | 90,792 | 04/15/2036 | 1.F FE |
| 12327B-AB-2 | Business Jet Securities 2021-1 BJETS 2021-1A B 2.918% 04/15/36 | | 09/03/2024 | Deutsche Bank Securities Inc | | 1,067,154 | 1,112,660 | 1,016,036 | 1,017,920 | | 18,796 | | 18,796 | | 1,036,716 | | 30,438 | 30,438 | 20,653 | 04/15/2036 | 2.A FE |
| 12327B-AB-2 | Business Jet Securities 2021-1 BJETS 2021-1A B 2.918% 04/15/36 | | 08/15/2024 | Paydown | | 20,605 | 20,605 | 18,815 | 18,850 | | 1,754 | | 1,754 | | 20,605 | | | | 326 | 04/15/2036 | 2.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..12464Y-AA-7 | C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 5.029% 04/25/37 | | 09/25/2024 | Paydown | | 32,493 | 32,493 | 22,109 | 20,664 | | 11,829 | | 11,829 | | 32,493 | | | | 253 | 04/25/2037 | 1.A FM |
| ..12464Y-AB-5 | C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 5.139% 04/25/37 | | 09/25/2024 | Paydown | | 26,457 | 26,457 | 17,815 | 16,635 | | 9,822 | | 9,822 | | 26,457 | | | | 206 | 04/25/2037 | 1.A FM |
| ..12465M-AA-2 | C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 5.089% 11/25/36 | | 09/25/2024 | Paydown | | 24,956 | 24,956 | 13,664 | 11,637 | | 13,318 | | 13,318 | | 24,956 | | | | 187 | 11/25/2036 | 1.A FM |
| ..12479D-AC-2 | C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 5.189% 10/25/36 | | 09/25/2024 | Paydown | | 19,292 | 19,292 | 12,970 | 13,090 | | 6,202 | | 6,202 | | 19,292 | | | | 377 | 10/25/2036 | 1.A FM |
| ..12489W-GD-0 | Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 8.344% 01/25/33 | | 09/25/2024 | Paydown | | 131,337 | 149,459 | 136,632 | 136,683 | | (5,346) | | (5,346) | | 131,337 | | | | 1,234 | 01/25/2033 | 1.A FM |
| ..12489W-NB-6 | Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.659% 08/25/35 | | 08/26/2024 | Paydown | | | (82) | (56) | (47) | | 58 | | 58 | | | | | | 1 | 08/25/2035 | 1.A FM |
| ..1248MB-AF-2 | C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 5.239% 02/25/37 | | 09/25/2024 | Paydown | | 82,721 | 82,721 | 30,506 | 29,356 | | 53,366 | | 53,366 | | 82,721 | | | | 440 | 02/25/2037 | 1.A FM |
| ..1248MB-AF-2 | C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 5.239% 02/25/37 | | 09/25/2024 | Paydown | | 20,780 | 20,780 | 7,663 | 7,363 | | 13,417 | | 13,417 | | 20,780 | | | | 131 | 02/25/2037 | 1.A FM |
| ..12495*-AA-5 | CB MED SOUTH LLC SECD NTS 6.510% 01/10/34 | | 09/10/2024 | Redemption 100.0000 | | 181,199 | 181,199 | 225,933 | 199,767 | | (18,568) | | (18,568) | | 181,199 | | | | 7,868 | 01/10/2034 | 1.F |
| ..12505#-AA-9 | CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31 | | 09/30/2024 | Redemption 100.0000 | | 200,218 | 200,218 | 200,218 | 200,218 | | | | | | 200,218 | | | | 9,520 | 12/31/2031 | 2.C PL |
| ..12506Y-CX-5 | CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 6.769% 07/25/34 | | 09/25/2024 | Paydown | | | (571) | (472) | (373) | | 483 | | 483 | | | | | | 18 | 07/25/2034 | 1.A FM |
| ..12510H-AE-0 | CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50 | | 09/15/2024 | Paydown | | 6,250 | 6,250 | 6,247 | 6,250 | | | | | | 6,250 | | | | 145 | 02/15/2050 | 1.E FE |
| ..12510H-AT-7 | CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53 | | 09/15/2024 | Paydown | | 131,250 | 131,250 | 126,908 | 127,004 | | 4,246 | | 4,246 | | 131,250 | | | | 6,078 | 09/15/2053 | 1.E FE |
| ..12515G-AJ-6 | CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 1.101% 02/10/50 | | 09/01/2024 | Paydown | | | | 2,964 | 1,750 | | (1,750) | | (1,750) | | | | | | 587 | 02/10/2050 | 1.B FE |
| ..12523@-AA-9 | CC TUGS LLC SR SECD NTS 6.400% 09/30/30 | | 09/30/2024 | Redemption 100.0000 | | 172,025 | 172,025 | 172,025 | 172,025 | | | | | | 172,025 | | | | 8,257 | 09/30/2030 | 3.B PL |
| ..12530J-AC-6 | Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52 | | 08/09/2024 | ALRe Corporate AAM | | 1,756,059 | 2,099,888 | 1,412,440 | 983,096 | | (7,172) | | (7,172) | | 1,399,186 | | 356,873 | 356,873 | 5,321 | 02/25/2052 | 1.C FE |
| ..12543P-AP-8 | CHL Mortgage Pass-Through Trus CWHL 2006-21 A14 6.000% 02/25/37 | | 09/01/2024 | Paydown | | | 43 | 28 | 24 | | (24) | | (24) | | | | | | 1 | 02/25/2037 | 4.A FM |
| ..12543R-AP-4 | CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 5.369% 04/25/37 | | 08/25/2024 | Paydown | | | (4) | (1) | (1) | | 1 | | 1 | | | | | | | 04/25/2037 | 1.A FM |
| ..12543W-AF-5 | CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36 | | 09/01/2024 | Paydown | | | 99 | 58 | 57 | | (57) | | (57) | | | | | | 3 | 12/25/2036 | 1.A FM |
| ..12543W-AJ-7 | CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36 | | 09/01/2024 | Paydown | | | 103 | 60 | 59 | | (59) | | (59) | | | | | | 4 | 12/25/2036 | 1.A FM |
| ..12544A-AA-3 | CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37 | | 09/01/2024 | Paydown | | 50,228 | 58,718 | 35,360 | 31,977 | | 18,251 | | 18,251 | | 50,228 | | | | 2,445 | 02/25/2037 | 1.A FM |
| ..12544C-AG-6 | CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37 | | 08/01/2024 | Paydown | | | 3 | 2 | 2 | | (2) | | (2) | | | | | | 3 | 03/25/2037 | 1.A FM |
| ..12544C-AR-2 | CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37 | | 08/01/2024 | Paydown | | | 1 | 1 | 1 | | (1) | | (1) | | | | | | 1 | 03/25/2037 | 1.A FM |
| ..12544D-AL-3 | CHL Mortgage Pass-Through Trus CWHL 2007-14 A11 5.369% 09/25/37 | | 07/02/2024 | ALRe Corporate AAM | | 767,277 | 1,821,787 | 816,624 | 487,562 | | 1,293 | | 1,293 | | 488,855 | | 278,422 | 278,422 | 16,484 | 09/25/2037 | 1.A FM |
| ..12544V-AB-5 | CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37 | | 09/01/2024 | Paydown | | 43,393 | 42,125 | 31,036 | 23,347 | | 20,045 | | 20,045 | | 43,393 | | | | 706 | 05/25/2037 | 1.A FM |
| ..12545A-AD-6 | CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4 6.000% 01/25/38 | | 09/01/2024 | Paydown | | | 2,561 | 1,423 | 1,283 | | (1,283) | | (1,283) | | | | | | 54 | 01/25/2038 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 12545C-AW-0 | CHL Mortgage Pass-Through Trus CWHL 2007-10 A21 6.000% 07/25/37 | | 09/11/2024 | STAR Non-Modco FWH | | 853,839 | 1,725,696 | 1,214,003 | 862,043 | | (28,039) | | (28,039) | | 834,005 | | 19,834 | 19,834 | 45,973 | 07/25/2037 | 1.A FM |
| 125523-AK-6 | Cigna Group/The Senior Unsecured 4.900% 12/15/48 | | 08/14/2024 | AADE BLIC Modco AAM | | 2,754,453 | 3,000,000 | 2,993,967 | 2,994,616 | | 70 | | 70 | | 2,994,686 | | (240,233) | (240,233) | 97,592 | 12/15/2048 | 2.A FE |
| 12566Q-AE-3 | CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37 | | 09/01/2024 | Paydown | | 8,448 | 6,716 | 5,807 | 5,806 | | 2,643 | | 2,643 | | 8,448 | | | | 253 | 01/25/2037 | 1.A FM |
| 12566Q-AG-8 | CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37 | | 09/01/2024 | Paydown | | 7,929 | 6,303 | 5,450 | 5,449 | | 2,480 | | 2,480 | | 7,929 | | | | 237 | 01/25/2037 | 1.A FM |
| 12566R-AD-3 | CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36 | | 09/01/2024 | Paydown | | 25,158 | 24,964 | 22,350 | 22,353 | | 2,805 | | 2,805 | | 25,158 | | | | 553 | 11/25/2036 | 1.A FM |
| 12566W-AM-2 | CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37 | | 09/01/2024 | Paydown | | 7,516 | 8,230 | 4,550 | 5,477 | | 2,965 | 926 | 2,039 | | 7,516 | | | | | 05/25/2037 | 1.A FM |
| 12567A-AG-2 | CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37 | | 09/01/2024 | Paydown | | 3,553 | 4,898 | 4,451 | 4,553 | | (1,000) | | (1,000) | | 3,553 | | | | 90 | 03/25/2037 | 3.A FM |
| 12592T-AQ-8 | COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.346% 02/10/35 | | 08/02/2024 | AADE - FABN | | 17,416,564 | 20,822,000 | 20,030,918 | 20,477,948 | | 157,690 | | 157,690 | | 20,635,638 | | (3,219,074) | (3,219,074) | 458,898 | 02/10/2035 | 3.A |
| 12592U-BA-9 | CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45 | | 09/02/2024 | Paydown | | | | 20 | 20 | | (20) | | (20) | | | | | | 303 | 05/25/2045 | 1.F FE |
| 12593A-BB-0 | COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.952% 05/10/48 | | 09/01/2024 | Paydown | | | | 9,098 | | | (9,098) | | (9,098) | | | | | | 2,569 | 05/10/2048 | 1.B FE |
| 12596M-AM-8 | CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58 | | 09/01/2024 | Paydown | | | 2,267 | 2,267 | 2,135 | 132 | (2,267) | | (2,135) | | | | | | 111 | 07/25/2058 | 6. * |
| 12597M-AA-3 | CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50 | | 07/25/2024 | Paydown | | 59,238 | 59,238 | 55,447 | | | 3,791 | | 3,791 | | 59,238 | | | | 103 | 02/25/2050 | 1.A Z |
| 12597M-AA-3 | CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50 | | 09/01/2024 | Paydown | | 52,729 | 52,729 | 49,354 | | | 3,375 | | 3,375 | | 52,729 | | | | 291 | 02/25/2050 | 1.A Z |
| 12597N-AY-9 | CSAIL 2020-C19 Commercial Mort CSAIL 2020-C19 C 3.734% 03/15/53 | | 08/29/2024 | AARE Surplus AAM | | 1,822,503 | 2,250,000 | 1,735,049 | 1,774,263 | | 39,770 | | 39,770 | | 1,814,033 | | 8,470 | 8,470 | 61,639 | 03/15/2053 | 2.B |
| 12597Q-AA-4 | COLT 2020-3 Mortgage Loan Trus COLT 2020-3 A1 1.506% 04/27/65 | | 08/01/2024 | Paydown | | 45,987 | 45,987 | 40,009 | 41,456 | | 4,531 | | 4,531 | | 45,987 | | | | 437 | 04/27/2065 | 1.A FE |
| 12597Q-AA-4 | COLT 2020-3 Mortgage Loan Trus COLT 2020-3 A1 1.506% 04/27/65 | | 08/15/2024 | Various | | 622,589 | 652,743 | 580,605 | 448,509 | | 15,879 | | 15,879 | | 612,146 | | 10,442 | 10,442 | 5,377 | 04/27/2065 | 1.A FE |
| 126117-AW-0 | CNA Financial Corp Senior Unsecured 2.050% 08/15/30 | | 08/14/2024 | AADE BLIC Modco AAM | | 433,995 | 500,000 | 491,908 | 493,985 | | 525 | | 525 | | 494,511 | | (60,515) | (60,515) | 10,222 | 08/15/2030 | 2.B FE |
| 12629E-CX-9 | CSAB Mortgage-Backed Trust 200 CSAB 2007-1 4A4 5.319% 05/25/37 | | 07/25/2024 | Paydown | | | 4,567 | 3,760 | 3,760 | | (3,760) | | (3,760) | | | | | | 54 | 05/25/2037 | 6. * |
| 12636M-AG-3 | CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 2.018% 01/15/49 | | 09/01/2024 | Paydown | | | | 5,104 | 2,609 | | (2,609) | | (2,609) | | | | | | 913 | 01/15/2049 | 1.A FE |
| 126379-AB-2 | CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2 5.369% 06/25/37 | | 09/25/2024 | Paydown | | 136 | 136 | | | | 136 | | 136 | | 136 | | | | 5 | 06/25/2037 | 6. * |
| 12638D-AB-2 | CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38 | | 07/01/2024 | Paydown | | 1,848 | (47,984) | | | | 1,848 | | 1,848 | | 1,848 | | | | (13,060) | 03/25/2038 | 6. * |
| 12638P-BV-0 | CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 5.219% 04/25/37 | | 09/25/2024 | Paydown | | 594 | 594 | 337 | 331 | | 263 | | 263 | | 594 | | | | 23 | 04/25/2037 | 1.A FM |
| 12638P-CB-3 | CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37 | | 09/25/2024 | Paydown | | | | 55 | 55 | | (55) | | (55) | | | | | | 16 | 04/25/2037 | 6. * |
| 12639G-DD-7 | CSMC Series 2009-14R CSMC 2009-14R 4A10 6.538% 10/26/35 | | 09/01/2024 | Paydown | | 364,845 | 364,845 | 343,838 | 215,298 | | 21,421 | | 21,421 | | 364,845 | | | | 4,368 | 10/26/2035 | 1.A FM |
| 12639M-FA-8 | CSMC Series 2010-15R CSMC 2010-15R 7A4 3.176% 10/26/37 | | 09/01/2024 | Paydown | | 71,806 | 113,921 | 74,038 | | | (2,233) | | (2,233) | | 71,806 | | | | 463 | 10/26/2037 | 1.A FM |
| 12639P-AB-4 | CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37 | | 09/02/2024 | Paydown | | 630 | (24,094) | (11) | (11) | | 641 | | 641 | | 630 | | | | 764 | 10/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 126401-AA-6 | CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 1.208% 05/25/65 | | 07/11/2024 | Paydown | | 115,969 | 115,969 | 107,039 | | | 8,930 | | 8,930 | | 115,969 | | | | 14 | 05/25/2065 | 1.A FE |
| 126401-AA-6 | CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 1.208% 05/25/65 | | 09/01/2024 | Paydown | | 121,046 | 121,046 | 111,726 | | | 9,321 | | 9,321 | | 121,046 | | | | (20) | 05/25/2065 | 1.A FE |
| 126405-AM-1 | CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60 | | 09/01/2024 | Paydown | | | | 35,923 | 32,501 | | (35,516) | | (35,516) | | | | | | 7,737 | 01/25/2060 | 6. * |
| 126405-AN-9 | CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.570% 01/25/60 | | 09/01/2024 | Paydown | | | | 42,815 | 36,530 | | (40,147) | | (40,147) | | | | | | 5,782 | 01/25/2060 | 6. * |
| 126405-AQ-2 | CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60 | | 09/02/2024 | Paydown | | | | 5,808 | 5,370 | 438 | (5,808) | | (5,370) | | | | | | 319 | 01/25/2060 | 6. * |
| 126408-HK-2 | CSX Corp Senior Unsecured 4.300% 03/01/48 | | 08/14/2024 | ALRe Corporate AAM | | 3,047,593 | 3,500,000 | 3,488,240 | 3,489,570 | | 155 | | 155 | | 3,489,724 | | (442,131) | (442,131) | 143,393 | 03/01/2048 | 1.G FE |
| 12641T-CC-8 | CSMC Series 2009-5R CSMC 2009-5R 3A2 4.288% 06/25/36 | | 09/01/2024 | Paydown | | 45,616 | 45,616 | 31,532 | 33,338 | | 13,822 | 1,545 | 12,277 | | 45,616 | | | | 1,384 | 06/25/2036 | 4.B FM |
| 12642H-AR-2 | CSMC Series 2009-9R CSMC 2009-9R 2A2 6.384% 03/26/36 | | 08/01/2024 | Paydown | | 314,921 | 189,422 | 172,373 | 185,796 | | 129,125 | | 129,125 | | 314,921 | | | | 5,582 | 03/26/2036 | 1.A FM |
| 12642H-AR-2 | CSMC Series 2009-9R CSMC 2009-9R 2A2 6.384% 03/26/36 | | 08/09/2024 | ALRe Corporate AAM | | 1,083,342 | 1,109,841 | 1,009,946 | 1,088,595 | | 4,044 | | 4,044 | | 1,092,639 | | (9,297) | (9,297) | 22,663 | 03/26/2036 | 1.A FM |
| 12642L-BS-0 | CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37 | | 09/01/2024 | Paydown | | 52,702 | 86,226 | 57,354 | 56,887 | | (4,185) | | (4,185) | | 52,702 | | | | 3,603 | 01/26/2037 | 1.A FM |
| 12645B-AC-5 | CSMC Series 2010-17R CSMC 2010-17R 1A2 6.645% 06/26/36 | | 08/01/2024 | Paydown | | 10,771 | 10,771 | 10,387 | 10,792 | | (21) | | (21) | | 10,771 | | | | 218 | 06/26/2036 | 1.A FM |
| 12645B-AC-5 | CSMC Series 2010-17R CSMC 2010-17R 1A2 6.645% 06/26/36 | | 07/01/2024 | Paydown | | 20,165 | 20,165 | 19,447 | 20,205 | | (40) | | (40) | | 20,165 | | | | 300 | 06/26/2036 | 1.B FM |
| 12645B-AC-5 | CSMC Series 2010-17R CSMC 2010-17R 1A2 6.645% 06/26/36 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,737,056 | 1,802,490 | 1,738,276 | 1,806,061 | | (2,226) | | (2,226) | | 1,803,835 | | (66,779) | (66,779) | 40,783 | 06/26/2036 | 1.A FM |
| 12645L-BG-3 | CSMC Series 2011-5R CSMC 2011-5R 4A2 4.542% 11/27/35 | | 09/01/2024 | Paydown | | 29,574 | 29,439 | 27,642 | 21,002 | | 2,044 | | 2,044 | | 29,574 | | | | 903 | 11/27/2035 | 1.A FM |
| 12645L-BP-3 | CSMC Series 2011-5R CSMC 2011-5R 5A2 4.578% 02/27/47 | | 09/01/2024 | Paydown | | 14,596 | 14,336 | 12,499 | 12,922 | | 1,674 | | 1,674 | | 14,596 | | | | 323 | 02/27/2047 | 4.B FM |
| 12645Q-AC-2 | CSMC Series 2011-6R CSMC 2011-6R 1A2 4.794% 03/25/36 | | 09/01/2024 | Paydown | | 46,476 | 41,568 | 34,172 | | | 12,304 | | 12,304 | | 46,476 | | | | 1,224 | 03/25/2036 | 6. FM |
| 12645V-AC-1 | CSMC Series 2011-12R CSMC 2011-12R 1A2 3.176% 10/27/37 | | 09/01/2024 | Paydown | | 148,643 | 235,825 | 172,708 | 175,012 | | (26,369) | | (26,369) | | 148,643 | | | | 3,251 | 10/27/2037 | 1.A FM |
| 12645V-AY-3 | CSMC Series 2011-12R CSMC 2011-12R 2A2 4.367% 02/27/37 | | 09/01/2024 | Paydown | | 197,889 | 137,671 | 117,726 | | | 80,163 | | 80,163 | | 197,889 | | | | 15,005 | 02/27/2037 | 1.A FM |
| 12645Y-BA-8 | CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35 | | 09/01/2024 | Paydown | | 127,519 | 127,519 | 114,207 | 114,296 | | 13,223 | | 13,223 | | 127,519 | | | | 3,961 | 09/27/2035 | 1.A FM |
| 12646J-AW-3 | Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 5.052% 06/26/36 | | 09/01/2024 | Paydown | | 1,835 | 1,826 | 1,606 | 1,552 | | 283 | | 283 | | 1,835 | | | | 39 | 06/26/2036 | 1.A FM |
| 12646N-AL-8 | Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 3.176% 10/26/37 | | 09/01/2024 | Paydown | | 31,481 | 49,946 | 35,949 | 36,625 | | (5,143) | | (5,143) | | 31,481 | | | | 451 | 10/26/2037 | 1.A FM |
| 12646U-AX-6 | CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43 | | 09/02/2024 | Paydown | | | | 17 | 17 | | (17) | | (17) | | | | | | 189 | 03/25/2043 | 1.A FE |
| 12646U-AY-4 | CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.472% 03/25/43 | | 09/02/2024 | Paydown | | | | 129 | 129 | | (129) | | (129) | | | | | | 1,379 | 03/25/2043 | 1.A FE |
| 12646W-AW-4 | CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43 | | 09/02/2024 | Paydown | | | | 20 | 20 | | (20) | | (20) | | | | | | 306 | 04/25/2043 | 1.F FE |
| 12647M-BM-6 | CSMC Trust 2013-6 CSMC 2013-6 1X14 0.233% 07/25/28 | | 09/02/2024 | Paydown | | | | 1 | 1 | | (1) | | (1) | | | | | | 1,420 | 07/25/2028 | 1.A FE |
| 12647M-DX-0 | CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28 | | 08/01/2024 | Paydown | | | | 73 | 73 | | (73) | | (73) | | | | | | 1,062 | 07/25/2028 | 1.F FE |
| 12647M-DX-0 | CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28 | | 08/02/2024 | AADE - FABN | | 45,617 | | 1,429 | 1,429 | | | | | | 1,429 | | 44,187 | 44,187 | 21,487 | 07/25/2028 | 1.F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 12647P-AE-8 | CSMC Trust 2013-7 CSMC 2013-7 AX1 0.045% 08/25/43 | | 09/02/2024 | Paydown | | | | 1 | 1 | | (1) | | (1) | | | | | | 155 | 08/25/2043 | 1.A FE |
| 12648H-BG-9 | CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44 | | 09/02/2024 | Paydown | | | | 89 | 89 | | (89) | | (89) | | | | | | 1,366 | 04/25/2044 | 1.F FE |
| 12648J-DS-7 | CSMC Series 2014-4R CSMC 2014-4R 16A4 5.160% 02/27/36 | | 09/30/2024 | Paydown | | | (3,365,273) | (3,326,182) | (3,623,930) | | 4,461,764 | | 4,461,764 | | | | | | 24,714 | 02/27/2036 | 1.A FM |
| 12648P-CN-5 | CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35 | | 08/01/2024 | Paydown | | 23,466 | 23,466 | 21,706 | 22,195 | | 1,271 | | 1,271 | | 23,466 | | | | 390 | 12/27/2035 | 1.A FM |
| 12648P-CN-5 | CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35 | | 08/02/2024 | AADE - FABN | | 160,775 | 165,284 | 152,888 | 156,330 | | 1,565 | | 1,565 | | 157,894 | | 2,880 | 2,880 | 3,043 | 12/27/2035 | 1.A FM |
| 12648T-AV-1 | CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44 | | 09/02/2024 | Paydown | | | | 10 | 10 | | (10) | | (10) | | | | | | 161 | 07/25/2044 | 1.F FE |
| 12649K-AR-8 | CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44 | | 09/02/2024 | Paydown | | | | 3 | 3 | | (3) | | (3) | | | | | | 31 | 12/25/2044 | 1.A FE |
| 12649K-AZ-0 | CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44 | | 09/02/2024 | Paydown | | | | 16 | 16 | | (16) | | (16) | | | | | | 254 | 12/25/2044 | 1.F FE |
| 12649N-AA-9 | CSMC Trust 2015-1 CSMC 2015-1 AX5 0.395% 01/25/45 | | 09/02/2024 | Paydown | | | | 11 | 11 | | (11) | | (11) | | | | | | 279 | 01/25/2045 | 1.A FE |
| 12649N-AX-9 | CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45 | | 09/02/2024 | Paydown | | | | 20 | 20 | | (20) | | (20) | | | | | | 294 | 01/25/2045 | 1.F FE |
| 12649Q-CA-0 | CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30 | | 09/01/2024 | Paydown | | | | 35,649 | 30,815 | | (35,649) | | (35,649) | | | | | | | 04/27/2030 | 6. * |
| 12649R-AK-8 | CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45 | | 09/02/2024 | Paydown | | | | 3 | 3 | | (3) | | (3) | | | | | | 56 | 02/25/2045 | 1.A FE |
| 12649R-BA-9 | CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45 | | 09/02/2024 | Paydown | | | | 16 | 16 | | (16) | | (16) | | | | | | 254 | 02/25/2045 | 1.F FE |
| 12649X-AA-7 | CSMC Trust 2015-3 CSMC 2015-3 AX3 0.306% 03/25/45 | | 09/02/2024 | Paydown | | | | 4 | 4 | | (4) | | (4) | | | | | | 196 | 03/25/2045 | 1.A FE |
| 12649X-BG-3 | CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45 | | 09/02/2024 | Paydown | | | | 11 | 11 | | (11) | | (11) | | | | | | 145 | 03/25/2045 | 1.F FE |
| 12650U-AA-9 | CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.354% 11/25/45 | | 09/02/2024 | Paydown | | | | 7 | 7 | | (7) | | (7) | | | | | | 176 | 11/25/2045 | 1.A FE |
| 12650U-AL-5 | CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30 | | 09/02/2024 | Paydown | | | | 36 | 36 | | (36) | | (36) | | | | | | | 10/25/2030 | 1.A FE |
| 12650U-BH-3 | CSMLT 2015-3 Trust CSMLT 2015-3 AIOS 0.232% 11/25/45 | | 07/01/2024 | Paydown | | | | 11 | 11 | | (11) | | (11) | | | | | | 152 | 11/25/2045 | 1.F FE |
| 12650U-BH-3 | CSMLT 2015-3 Trust CSMLT 2015-3 AIOS 0.232% 11/25/45 | | 07/02/2024 | AARE II Surplus ISG | | 181,023 | | 2,444 | 2,444 | | | | | | 2,444 | | 178,579 | 178,579 | 33,078 | 11/25/2045 | 1.F FE |
| 12651Y-AA-0 | CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57 | | 09/01/2024 | Paydown | | 2,829 | 2,829 | 2,461 | 2,454 | | 375 | | 375 | | 2,829 | | | | 37 | 08/01/2057 | 1.A FE |
| 12654P-AN-8 | CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57 | | 09/01/2024 | Paydown | | | 1,706 | 1,623 | | | (1,623) | | (1,623) | | | | | | | 09/25/2057 | 1.A Z |
| 12657P-AA-3 | CSMC Series 2021-2R CSMC 2021-2R 1A1 7.065% 07/25/47 | | 09/03/2024 | Paydown | | 126,675 | 126,675 | 127,617 | 92,382 | | (810) | | (810) | | 126,675 | | | | 5,400 | 07/25/2047 | 2.A Z |
| 12657P-AA-3 | CSMC Series 2021-2R CSMC 2021-2R 1A1 7.065% 07/25/47 | | 08/02/2024 | AADE - FABN | | 26,572,516 | 26,276,444 | 26,440,671 | 26,402,951 | | (27,765) | | (27,765) | | 26,375,186 | | 197,330 | 197,330 | 1,585,802 | 07/25/2047 | 2.A Z |
| 12657P-AC-9 | CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47 | | 07/02/2024 | Paydown | | | 2,081 | 346 | 486 | | (486) | | (486) | | | | | | | 07/25/2047 | 2.A Z |
| 12658Q-AA-0 | CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61 | | 09/03/2024 | Paydown | | | 7,295 | 5,664 | 5,521 | 143 | (5,664) | | (5,521) | | | | | | 439 | 10/27/2061 | 6. * |
| 12659A-AE-6 | CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS 0.200% 10/25/61 | | 09/02/2024 | Paydown | | | | 1 | 1 | | (1) | | (1) | | | | | | 6,926 | 10/25/2061 | 6. * |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..12660K-AC-5 | CSMC 2021-RPL1 Trust CSMC 2021-RPL1 A1 4.067% 09/27/60 | | 09/01/2024 | Paydown | | 2,086 | 2,086 | 1,731 | 1,806 | | 279 | | 279 | | 2,086 | | | | 59 | 09/27/2060 | 6. * |
| ..12661N-AJ-3 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3 4.242% 03/25/67 | | 09/01/2024 | Paydown | | | 125,656 | 28,041 | 18,594 | | (26,521) | | (26,521) | | | | | | 3,149 | 03/25/2067 | 6. * |
| ..12661N-AK-0 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67 | | 09/01/2024 | Paydown | | | 556 | 523 | | | (523) | | (523) | | | | | | 162 | 03/25/2067 | 6. * |
| ..12661N-AL-8 | CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67 | | 09/03/2024 | Paydown | | | 32,172 | 23,857 | | | (32,172) | | (32,172) | | | | | | 8,849 | 03/25/2067 | 6. * |
| ..12661X-BU-5 | CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS 0.040% 07/25/56 | | 09/01/2024 | Paydown | | | 2,073 | 2,065 | | | (2,065) | | (2,065) | | | | | | 432 | 07/25/2056 | 6. * |
| ..12662T-AA-8 | CSMC Series 2022-7R CSMC 2022-7R 1A1 9.713% 10/25/66 | | 08/28/2024 | Paydown | | 70,664 | 70,664 | 70,311 | 19,694 | 106 | 411 | | 517 | | 70,664 | | | | 5,316 | 10/25/2066 | 6. * |
| ..12662T-AC-4 | CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66 | | 09/03/2024 | Paydown | | | (411,279) | (57,579) | (49,153) | | 64,786 | | 64,786 | | | | | | (687) | 10/25/2066 | 2.A Z |
| ..126650-AQ-3 | CVS Pass-Through Trust P/T CERTS 5.789% 01/10/26 | | 09/10/2024 | Redemption 100.0000 | | 453,925 | 453,925 | 452,512 | 452,890 | | 1,035 | | 1,035 | | 453,925 | | | | 17,526 | 01/10/2026 | 2.B FE |
| ..126650-BY-5 | CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34 | | 09/10/2024 | Redemption 100.0000 | | 23,246 | 23,246 | 27,061 | 25,339 | | (2,094) | | (2,094) | | 23,246 | | | | 919 | 01/10/2034 | 2.B FE |
| ..126650-CX-6 | CVS Health Corp Senior Unsecured 4.300% 03/25/28 | | 08/06/2024 | Various | | 1,525,681 | 1,550,000 | 1,528,207 | 1,540,022 | | 975 | | 975 | | 1,540,997 | | (15,316) | (15,316) | 45,938 | 03/25/2028 | 2.B FE |
| ..126650-CZ-1 | CVS Health Corp Senior Unsecured 5.050% 03/25/48 | | 09/23/2024 | Barclays | | 1,820,280 | 2,000,000 | 1,788,040 | 1,789,707 | | 984 | | 984 | | 1,790,691 | | 29,589 | 29,589 | 50,219 | 03/25/2048 | 2.B FE |
| ..126650-DU-1 | CVS Health Corp Senior Unsecured 5.250% 02/21/33 | | 07/17/2024 | Various | | 9,910,352 | 10,000,000 | 9,962,704 | 7,986,792 | | 789 | | 789 | | 9,964,444 | | (54,092) | (54,092) | 423,218 | 02/21/2033 | 2.B FE |
| ..126650-DY-3 | CVS Health Corp Senior Unsecured 5.300% 06/01/33 | | 08/06/2024 | Goldman Sachs | | 4,502,790 | 4,500,000 | 4,438,859 | | | 634 | | 634 | | 4,439,494 | | 63,296 | 63,296 | 43,725 | 06/01/2033 | 2.B FE |
| ..12666C-AF-0 | CWABS Asset-Backed Certificate CWL 2006-23 M1 5.344% 05/25/37 | | 07/25/2024 | Paydown | | | (13,545) | (10,170) | (9,922) | (550) | 10,472 | | 9,922 | | | | | | 107 | 05/25/2037 | 6. FM |
| ..12666U-AD-5 | CWABS Asset-Backed Certificate CWL 2006-15 A4 4.334% 10/25/46 | | 08/01/2024 | Paydown | | 361,063 | 355,343 | 343,119 | 354,068 | | 6,995 | | 6,995 | | 361,063 | | | | 9,769 | 10/25/2046 | 2.C FM |
| ..12666U-AD-5 | CWABS Asset-Backed Certificate CWL 2006-15 A4 4.334% 10/25/46 | | 09/01/2024 | Paydown | | 84,046 | 83,588 | 80,712 | 83,288 | | 758 | | 758 | | 84,046 | | | | 2,717 | 10/25/2046 | 3.A FM |
| ..126670-JY-5 | CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.662% 02/20/36 | | 09/01/2024 | Paydown | | 21,937 | 22,118 | 20,070 | 21,835 | | 102 | | 102 | | 21,937 | | | | 395 | 02/20/2036 | 4.A FM |
| ..126670-YK-8 | CWABS Asset-Backed Certificate CWL 2006-5 M2 5.524% 08/25/36 | | 09/25/2024 | Paydown | | | (34,435) | (28,590) | | | 28,590 | | 28,590 | | | | | | 59 | 08/25/2036 | 1.A FM |
| ..126671-6K-7 | CWABS Inc Asset-Backed Certifi CWL 2004-5 M1 5.824% 08/25/34 | | 09/25/2024 | Paydown | | 60,838 | 60,838 | 58,067 | 60,982 | | (144) | | (144) | | 60,838 | | | | 3,007 | 08/25/2034 | 1.A FM |
| ..126671-Z3-3 | CWABS Inc Asset-Backed Certifi CWL 2004-1 M2 5.794% 03/25/34 | | 09/25/2024 | Paydown | | 70,970 | 70,970 | 66,132 | 70,977 | | (8) | | (8) | | 70,970 | | | | 2,040 | 03/25/2034 | 1.A FM |
| ..126673-4C-3 | CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.719% 11/25/35 | | 09/25/2024 | Paydown | | | (17,250) | (10,477) | (10,342) | | 10,342 | | 10,342 | | | | | | 541 | 11/25/2035 | 1.A FM |
| ..126673-4C-3 | CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.719% 11/25/35 | | 08/26/2024 | Paydown | | | (204) | (173) | | | 173 | | 173 | | | | | | | 11/25/2035 | 1.D FM |
| ..126673-4C-3 | CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.719% 11/25/35 | | 09/25/2024 | Paydown | | | (5,173) | (4,381) | | | 4,381 | | 4,381 | | | | | | 21 | 11/25/2035 | 1.E FM |
| ..126673-CS-9 | Countrywide Asset-Backed Certi CWL 2004-ECC2 M3 6.019% 11/25/34 | | 09/25/2024 | Paydown | | 11,598 | 11,598 | 10,105 | 11,588 | | 10 | | 10 | | 11,598 | | | | 7,791 | 11/25/2034 | 1.A FM |
| ..126673-DR-0 | CWABS Asset-Backed Certificate CWL 2004-7 MF2 4.123% 10/25/34 | | 09/01/2024 | Paydown | | 115,221 | 115,221 | 114,603 | 114,338 | | 883 | | 883 | | 115,221 | | | | 3,224 | 10/25/2034 | 1.A FM |
| ..126673-KS-0 | CWABS Revolving Home Equity Lo CWHEL 2004-0 2A 5.491% 02/15/34 | | 09/16/2024 | Paydown | | 2,919 | 2,919 | 2,072 | 2,119 | | 799 | | 799 | | 2,919 | | | | 109 | 02/15/2034 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..126673-XV-9 | CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.869% 08/25/35 | | 09/25/2024 | Paydown | | | (78,285) | (38,360) | (43,090) | | 43,090 | | 43,090 | | | | | | 1,300 | 08/25/2035 | 4.A FM |
| ..126673-XV-9 | CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.869% 08/25/35 | | 09/25/2024 | Paydown | | | (24,424) | (17,223) | | | 17,223 | | 17,223 | | | | | | 23 | 08/25/2035 | 5.B FM |
| ..12667A-AE-6 | CWABS Asset-Backed Certificate CWL 2006-12 M1 5.419% 12/25/36 | | 08/26/2024 | Paydown | | | (8,197) | (5,705) | (4,218) | | 5,837 | | 5,837 | | | | | | 50 | 12/25/2036 | 6. FM |
| ..12667A-AE-6 | CWABS Asset-Backed Certificate CWL 2006-12 M1 5.419% 12/25/36 | | 09/11/2024 | STAR Non-Modco FWH | | 1,411,179 | 1,370,127 | 953,866 | 704,211 | | 15,392 | | 15,392 | | 991,251 | | 419,928 | 419,928 | 13,034 | 12/25/2036 | 6. FM |
| ..12667F-4Q-5 | Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 5.419% 03/01/38 | | 09/25/2024 | Paydown | | 50,804 | 50,696 | 33,809 | 29,639 | | 16,970 | | 16,970 | | 50,804 | | | | 1,613 | 03/01/2038 | 1.A FM |
| ..12667F-4T-9 | Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 5.419% 03/01/38 | | 09/25/2024 | Paydown | | 41,177 | 41,090 | 27,586 | 24,147 | | 13,630 | | 13,630 | | 41,177 | | | | 1,307 | 03/01/2038 | 1.A FM |
| ..12667F-5F-8 | Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35 | | 09/01/2024 | Paydown | | 22,338 | 22,323 | 21,054 | 20,428 | | 1,909 | | 1,909 | | 22,338 | | | | 714 | 04/25/2035 | 1.D FM |
| ..12667F-5F-8 | Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35 | | 08/01/2024 | Paydown | | 93,226 | 92,806 | 87,529 | 84,929 | | 8,298 | | 8,298 | | 93,226 | | | | 2,321 | 04/25/2035 | 1.E FM |
| ..12667F-5H-4 | Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35 | | 09/01/2024 | Paydown | | 17,922 | 17,862 | 17,509 | 16,195 | | 1,727 | | 1,727 | | 17,922 | | | | 308 | 04/25/2035 | 1.A FM |
| ..12667F-5W-1 | Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1 5.369% 04/25/35 | | 09/25/2024 | Paydown | | 42,047 | 42,047 | 35,142 | 33,841 | | 8,206 | | 8,206 | | 42,047 | | | | 1,641 | 04/25/2035 | 1.A FM |
| ..12667F-FA-8 | Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.754% 04/25/34 | | 09/01/2024 | Paydown | | | 19,403 | 6,209 | 6,529 | | (6,529) | | (6,529) | | | | | | 1,009 | 04/25/2034 | 1.A FM |
| ..12667F-FA-8 | Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.754% 04/25/34 | | 09/01/2024 | Paydown | | | 1,994 | 1,695 | | | (1,695) | | (1,695) | | | | | | 13 | 04/25/2034 | 1.A FM |
| ..12667F-NW-1 | Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.822% 09/25/34 | | 07/01/2024 | Paydown | | 15,687 | 15,926 | 13,843 | 14,089 | | 1,598 | | 1,598 | | 15,687 | | | | 474 | 09/25/2034 | 1.A FM |
| ..12667F-NW-1 | Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.822% 09/25/34 | | 07/02/2024 | AARE II Surplus ISG | | 2,958,359 | 3,116,607 | 2,709,012 | 2,757,122 | | 12,078 | | 12,078 | | 2,769,201 | | 189,158 | 189,158 | 93,142 | 09/25/2034 | 1.A FM |
| ..12667F-TF-2 | Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 6.694% 10/25/34 | | 08/26/2024 | Paydown | | | (416) | (354) | | | 354 | | 354 | | | | | | | 10/25/2034 | 1.A FM |
| ..12667F-X5-9 | Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35 | | 09/02/2024 | Paydown | | 126,520 | 125,883 | 113,860 | 113,451 | | 13,069 | | 13,069 | | 126,520 | | | | 4,806 | 03/25/2035 | 1.A FM |
| ..12667G-3L-5 | Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.629% 10/25/35 | | 07/25/2024 | Paydown | | 583 | 583 | 424 | | | 159 | | 159 | | 583 | | | | 39 | 10/25/2035 | 1.A FM |
| ..12667G-3L-5 | Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.629% 10/25/35 | | 08/15/2024 | MMTL Modco AAM | | 1,417,487 | 2,024,902 | 1,472,702 | | | (66,718) | | (66,718) | | 1,405,984 | | 11,503 | 11,503 | 142,884 | 10/25/2035 | 1.A FM |
| ..12667G-5G-4 | Alternative Loan Trust 2005-40 CWALT 2005-40CB A1 5.500% 10/25/35 | | 09/01/2024 | Paydown | | 150,612 | 150,358 | 102,149 | 99,383 | | 51,229 | | 51,229 | | 150,612 | | | | 6,016 | 10/25/2035 | 1.A FM |
| ..12667G-5S-8 | Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 4.305% 10/25/35 | | 09/01/2024 | Paydown | | 33,715 | 33,715 | 29,782 | 30,844 | | 2,870 | | 2,870 | | 33,715 | | | | 675 | 10/25/2035 | 1.A FM |
| ..12667G-7G-2 | Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35 | | 09/25/2024 | Paydown | | | | 70 | 70 | | (70) | | (70) | | | | | | | 10/25/2035 | 5.B FE |
| ..12667G-7H-0 | Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35 | | 09/01/2024 | Paydown | | 12,592 | 15,282 | 13,131 | 11,814 | | 778 | | 778 | | 12,592 | | | | 285 | 10/25/2035 | 1.A FM |
| ..12667G-AH-6 | Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35 | | 09/01/2024 | Paydown | | 5,325 | 5,259 | 4,819 | 4,687 | | 638 | | 638 | | 5,325 | | | | 91 | 05/25/2035 | 1.A FM |
| ..12667G-DA-8 | Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 5.500% 05/25/35 | | 09/25/2024 | Paydown | | 11,935 | 11,634 | 8,627 | 8,747 | | 3,223 | 35 | 3,188 | | 11,935 | | | | 494 | 05/25/2035 | 1.A FM |
| ..12667G-EP-4 | Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 5.469% 05/25/35 | | 09/25/2024 | Paydown | | 42,226 | 41,903 | 33,901 | 29,272 | | 8,033 | | 8,033 | | 42,226 | | | | 2,042 | 05/25/2035 | 1.A FM |
| ..12667G-EP-4 | Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 5.469% 05/25/35 | | 08/25/2024 | Paydown | | 3,414 | 3,313 | 2,871 | | | 543 | | 543 | | 3,414 | | | | 16 | 05/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..12667G-H8-9 | Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 5.500% 07/25/35 | | 09/25/2024 | Paydown | | 3,018 | 3,066 | 2,159 | 1,915 | | 1,103 | | 1,103 | | 3,018 | | | | 56 | 07/25/2035 | 1.A FM |
| ..12667G-JS-3 | Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 5.469% 06/25/35 | | 09/25/2024 | Paydown | | 1,896 | 1,889 | 1,374 | | | 523 | | 523 | | 1,896 | | | | 15 | 06/25/2035 | 1.A FM |
| ..12667G-L8-4 | Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 6.523% 08/25/35 | | 09/01/2024 | Paydown | | 100,712 | 100,712 | 92,936 | | | 7,776 | | 7,776 | | 100,712 | | | | 7,091 | 08/25/2035 | 1.A FM |
| ..12667G-MA-8 | Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35 | | 09/01/2024 | Paydown | | | 357 | 218 | 218 | | (218) | | (218) | | | | | | 15 | 06/25/2035 | 1.A FM |
| ..12667G-T8-6 | Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35 | | 09/01/2024 | Paydown | | 11,042 | 63,315 | 38,406 | 37,943 | | (26,901) | | (26,901) | | 11,042 | | | | 891 | 08/25/2035 | 1.A FM |
| ..12667G-TS-2 | Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35 | | 09/01/2024 | Paydown | | 18,304 | 18,244 | 16,070 | 14,242 | | 4,062 | | 4,062 | | 18,304 | | | | 642 | 07/25/2035 | 1.A FM |
| ..12667G-VF-7 | Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 5.469% 07/25/35 | | 09/25/2024 | Paydown | | 51,919 | 51,919 | 39,459 | 39,435 | | 12,485 | | 12,485 | | 51,919 | | | | 1,674 | 07/25/2035 | 1.A FM |
| ..12667G-X5-7 | Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 5.469% 09/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 822,727 | 1,357,329 | 838,150 | 671,981 | | (2,751) | | (2,751) | | 669,230 | | 153,498 | 153,498 | 13,894 | 09/25/2035 | 1.A FM |
| ..12667G-XA-6 | Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 5.369% 08/25/35 | | 09/25/2024 | Paydown | | 8,619 | 8,478 | 4,347 | 3,451 | | 4,322 | | 4,322 | | 8,619 | | | | 287 | 08/25/2035 | 1.A FM |
| ..12667G-XK-4 | Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.500% 08/25/35 | | 09/25/2024 | Paydown | | 74,177 | 127,654 | 81,123 | 61,189 | | (5,960) | | (5,960) | | 74,177 | | | | 6,051 | 08/25/2035 | 1.A FM |
| ..12667G-YX-5 | Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 5.529% 08/25/35 | | 07/02/2024 | Various | | 2,108,624 | 2,341,805 | 1,916,046 | 2,018,965 | | (4,067) | | (4,067) | | 2,014,898 | | 93,726 | 93,726 | 70,279 | 08/25/2035 | 1.A FM |
| ..12667L-AF-9 | CWABS Asset-Backed Certificate CWL 2006-21 M1 5.314% 05/25/37 | | 09/25/2024 | Paydown | | | 183,581 | 62,418 | 71,069 | | (71,069) | | (71,069) | | | | | | 4,809 | 05/25/2037 | 1.A FM |
| ..12668A-5X-9 | Alternative Loan Trust 2005-82 CWALT 2005-82 A1 5.509% 02/25/36 | | 09/25/2024 | Paydown | | 126,488 | 255,838 | 206,449 | | | (77,323) | 3,457 | (80,780) | | 126,488 | | | | 16,964 | 02/25/2036 | 1.A FM |
| ..12668A-C4-5 | Alternative Loan Trust 2005-J1 CWALT 2005-J1 2A1 5.500% 11/25/35 | | 09/25/2024 | Paydown | | 3,124 | 3,124 | 1,890 | 1,849 | | 1,275 | | 1,275 | | 3,124 | | | | 114 | 11/25/2035 | 1.A FM |
| ..12668A-CG-8 | Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.715% 11/20/35 | | 07/22/2024 | Paydown | | 6,925 | 6,925 | 6,516 | 6,547 | | 378 | | 378 | | 6,925 | | | | 213 | 11/20/2035 | 1.A FM |
| ..12668A-CG-8 | Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.715% 11/20/35 | | 08/15/2024 | MMTL Modco AAM | | 1,874,166 | 1,978,629 | 1,861,692 | 1,870,739 | | 2,333 | | 2,333 | | 1,873,072 | | 1,094 | 1,094 | 68,802 | 11/20/2035 | 1.A FM |
| ..12668A-CP-8 | Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 5.675% 11/20/35 | | 09/20/2024 | Paydown | | 35,951 | 35,951 | 27,023 | 29,119 | | 6,832 | | 6,832 | | 35,951 | | | | 989 | 11/20/2035 | 1.A FM |
| ..12668A-CP-8 | Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 5.675% 11/20/35 | | 08/20/2024 | Paydown | | 23,012 | 23,012 | 17,298 | 18,639 | | 4,373 | | 4,373 | | 23,012 | | | | 570 | 11/20/2035 | 1.A FM |
| ..12668A-FM-2 | Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6 5.500% 11/25/35 | | 09/01/2024 | Paydown | | 33,697 | 50,791 | 38,065 | 31,630 | | 2,067 | | 2,067 | | 33,697 | | | | 1,538 | 11/25/2035 | 1.A FM |
| ..12668A-FW-0 | Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 5.369% 11/25/35 | | 09/25/2024 | Paydown | | 32,048 | 27,194 | 19,064 | 16,013 | | 16,035 | | 16,035 | | 32,048 | | | | 516 | 11/25/2035 | 1.A FM |
| ..12668A-GN-9 | Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 6.429% 11/25/35 | | 09/25/2024 | Paydown | | 12,361 | 12,361 | 10,970 | 10,992 | | 1,369 | | 1,369 | | 12,361 | | | | 389 | 11/25/2035 | 1.A FM |
| ..12668A-GT-6 | Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 7.163% 11/25/35 | | 09/01/2024 | Paydown | | 5,383 | 5,294 | 4,341 | 5,463 | | (80) | | (80) | | 5,383 | | | | 85 | 11/25/2035 | 4.C FM |
| ..12668A-HG-3 | Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.749% 11/25/35 | | 07/25/2024 | Paydown | | 73 | 3,264 | 754 | 412 | 3,022 | (3,361) | | (339) | | 73 | | | | 102 | 11/25/2035 | 1.A FM |
| ..12668A-HG-3 | Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.749% 11/25/35 | | 09/25/2024 | Paydown | | 184 | (4,025) | (930) | (508) | (3,726) | 4,418 | | 692 | | 184 | | | | 136 | 11/25/2035 | 6. FM |
| ..12668A-LV-5 | Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 6.623% 11/25/35 | | 09/01/2024 | Paydown | | 35,980 | 35,385 | 29,274 | 29,451 | | 6,529 | | 6,529 | | 35,980 | | | | 501 | 11/25/2035 | 1.A FM |
| ..12668A-PB-5 | Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35 | | 09/01/2024 | Paydown | | 32,107 | 31,861 | 27,175 | 24,870 | | 7,237 | | 7,237 | | 32,107 | | | | 816 | 11/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..12668A-Q2-4 | Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35 | | 09/01/2024 | Paydown | | 551 | 551 | 332 | | | 219 | | 219 | | 551 | | | | 3 | 12/25/2035 | 1.A FM |
| ..12668A-QH-1 | Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.715% 11/20/35 | | 09/20/2024 | Paydown | | 13,436 | 13,436 | 12,354 | | | 1,081 | | 1,081 | | 13,436 | | | | 52 | 11/20/2035 | 1.A FM |
| ..12668A-QH-1 | Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.715% 11/20/35 | | 07/02/2024 | ALRe Corporate AAM | | 3,802,766 | 4,222,670 | 3,396,669 | 3,470,428 | | 377 | | 377 | | 3,470,805 | | 331,961 | 331,961 | 107,893 | 11/20/2035 | 1.A FM |
| ..12668A-RH-0 | Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 5.992% 11/20/35 | | 09/20/2024 | Paydown | | 595 | 1,312 | 341 | 341 | | 254 | | 254 | | 595 | | | | 52 | 11/20/2035 | 1.A FM |
| ..12668A-TT-2 | Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 6.123% 12/25/35 | | 09/01/2024 | Paydown | | 8,580 | 8,580 | 8,001 | 8,066 | | 513 | | 513 | | 8,580 | | | | 128 | 12/25/2035 | 3.A FM |
| ..12668A-US-2 | Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3 5.469% 12/25/35 | | 09/25/2024 | Paydown | | | (70) | (28) | (27) | | 27 | | 27 | | | | | | 2 | 12/25/2035 | 1.A FM |
| ..12668A-UV-5 | Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6 6.250% 12/25/35 | | 08/25/2024 | Paydown | | | (55) | (33) | (23) | | 23 | | 23 | | | | | | 1 | 12/25/2035 | 1.A FM |
| ..12668A-V6-9 | Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36 | | 09/01/2024 | Paydown | | 4,729 | 4,647 | 3,337 | 2,567 | | 2,162 | | 2,162 | | 4,729 | | | | 132 | 01/25/2036 | 1.A FM |
| ..12668A-XB-6 | Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 4.719% 12/25/35 | | 09/01/2024 | Paydown | | 14,176 | 14,140 | 11,668 | 12,820 | | 1,357 | | 1,357 | | 14,176 | | | | 209 | 12/25/2035 | 1.A FM |
| ..12668A-ZX-6 | Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 5.500% 12/25/35 | | 09/25/2024 | Paydown | | 48,440 | 47,280 | 38,593 | 38,513 | | 9,928 | | 9,928 | | 48,440 | | | | 1,445 | 12/25/2035 | 1.A FM |
| ..12668A-ZX-6 | Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 5.500% 12/25/35 | | 08/25/2024 | Paydown | | 17,462 | 22,066 | 18,012 | 17,974 | | (512) | | (512) | | 17,462 | | | | 703 | 12/25/2035 | 1.A FM |
| ..12668B-BN-2 | Alternative Loan Trust 2005-81 CWALT 2005-81 A1 5.529% 02/25/37 | | 07/02/2024 | ALRe Corporate AAM | | 9,540,113 | 11,281,090 | 9,278,798 | 9,253,145 | | (26,086) | | (26,086) | | 9,227,060 | | 313,053 | 313,053 | 274,660 | 02/25/2037 | 1.A FM |
| ..12668B-CH-4 | Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 5.369% 02/25/36 | | 08/25/2024 | Paydown | | | (45) | (16) | | | 16 | | 16 | | | | | | | 02/25/2036 | 1.A FM |
| ..12668B-EK-5 | Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 6.069% 02/25/36 | | 09/25/2024 | Paydown | | 83,732 | 83,711 | 61,830 | 53,863 | | 22,518 | | 22,518 | | 83,732 | | | | 3,265 | 02/25/2036 | 1.A FM |
| ..12668B-FD-0 | Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 13,665 | 13,570 | 10,270 | 8,327 | | 5,338 | | 5,338 | | 13,665 | | | | 236 | 02/25/2036 | 1.A FM |
| ..12668B-FE-8 | Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 3,623 | 3,598 | 2,114 | 2,069 | | 1,554 | | 1,554 | | 3,623 | | | | 130 | 02/25/2036 | 5.C FE |
| ..12668B-GD-9 | Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36 | | 09/01/2024 | Paydown | | 43,394 | 117,216 | 110,791 | | | (67,397) | | (67,397) | | 43,394 | | | | 10,183 | 02/25/2036 | 4.B FM |
| ..12668B-KF-9 | Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 5,111 | 4,874 | 4,243 | 3,850 | | 1,261 | | 1,261 | | 5,111 | | | | 117 | 02/25/2036 | 3.A FM |
| ..12668B-KF-9 | Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36 | | 07/01/2024 | Paydown | | 2,098 | 2,098 | 1,826 | 1,657 | | 441 | | 441 | | 2,098 | | | | 29 | 02/25/2036 | 3.B FM |
| ..12668B-KH-5 | Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 32,885 | 31,806 | 24,851 | 24,213 | | 8,672 | | 8,672 | | 32,885 | | | | 1,073 | 02/25/2036 | 1.A FM |
| ..12668B-LD-3 | Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 5.369% 03/25/36 | | 09/25/2024 | Paydown | | | 260 | 93 | | | (93) | | (93) | | | | | | 1 | 03/25/2036 | 1.A FM |
| ..12668B-PM-9 | Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 572 | 902 | 547 | 572 | | | | | | 572 | | | | 37 | 04/25/2036 | 5.A FM |
| ..12668B-PP-2 | Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 5.669% 04/25/36 | | 09/25/2024 | Paydown | | 2,131 | 3,361 | 1,341 | | | 789 | | 789 | | 2,131 | | | | 22 | 04/25/2036 | 1.A FM |
| ..12668B-PR-8 | Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 1,153 | 1,822 | 1,104 | 994 | | 160 | | 160 | | 1,153 | | | | 75 | 04/25/2036 | 1.A FM |
| ..12668B-PS-6 | Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 9,966 | 15,721 | 9,536 | 8,583 | | 1,384 | | 1,384 | | 9,966 | | | | 645 | 04/25/2036 | 1.A FM |
| ..12668B-QA-4 | Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36 | | 09/01/2024 | Paydown | | 1,383 | 1,383 | 1,343 | 1,261 | | 122 | | 122 | | 1,383 | | | | 51 | 04/25/2036 | 4.B FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..12668B-RX-3 | Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 5.369% 05/25/36 | | 09/25/2024 | Paydown | | 32,059 | 31,833 | 21,608 | 22,247 | | 9,813 | | 9,813 | | 32,059 | | | | 903 | 05/25/2036 | 1.A FM |
| ..12668B-TG-8 | Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 5.669% 04/25/36 | | 07/02/2024 | AARE II Surplus ISG | | 384,732 | 897,252 | 409,616 | 263,112 | | (1,073) | | (1,073) | | 262,039 | | 122,693 | 122,693 | 10,084 | 04/25/2036 | 1.A FM |
| ..12668B-TK-9 | Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 7,460 | 7,438 | 5,913 | 4,049 | | 3,411 | | 3,411 | | 7,460 | | | | 118 | 04/25/2036 | 1.A FM |
| ..12668B-UA-9 | Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10 5.500% 05/25/36 | | 09/01/2024 | Paydown | | 21,484 | 21,332 | 21,254 | 20,948 | | 536 | | 536 | | 21,484 | | | | 782 | 05/25/2036 | 4.B FM |
| ..12668B-XF-5 | Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 5.319% 05/25/36 | | 09/25/2024 | Paydown | | | 1,528 | 646 | | | (646) | | (646) | | | | | | 9 | 05/25/2036 | 1.A FM |
| ..126694-2A-5 | CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 5.469% 05/25/36 | | 09/25/2024 | Paydown | | 33,455 | 33,377 | 10,720 | 7,329 | | 23,292 | | 23,292 | | 33,455 | | | | 1,193 | 05/25/2036 | 1.A FM |
| ..126694-2C-1 | CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6 6.000% 05/25/36 | | 09/01/2024 | Paydown | | 1,392 | 1,389 | 1,004 | 871 | | 521 | | 521 | | 1,392 | | | | 32 | 05/25/2036 | 5.B FM |
| ..126694-2K-3 | CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13 5.269% 05/25/36 | | 09/25/2024 | Paydown | | 7,202 | 7,185 | 2,498 | 2,446 | | 4,756 | | 4,756 | | 7,202 | | | | 302 | 05/25/2036 | 1.A FM |
| ..126694-BQ-0 | CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 5.271% 10/20/35 | | 08/01/2024 | Paydown | | 3,783 | 3,783 | 3,201 | 3,578 | | 206 | | 206 | | 3,783 | | | | 47 | 10/20/2035 | 1.A FM |
| ..126694-BQ-0 | CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 5.271% 10/20/35 | | 07/01/2024 | Paydown | | 11,902 | 11,902 | 10,776 | 11,873 | | 29 | | 29 | | 11,902 | | | | 145 | 10/20/2035 | 1.E FM |
| ..126694-BQ-0 | CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 5.271% 10/20/35 | | 08/01/2024 | Paydown | | 510 | 510 | 462 | 509 | | 1 | | 1 | | 510 | | | | 8 | 10/20/2035 | 1.G FM |
| ..126694-D2-1 | CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.603% 04/20/36 | | 09/01/2024 | Paydown | | 6,934 | 7,051 | 5,827 | 5,930 | | 1,003 | | 1,003 | | 6,934 | | | | 108 | 04/20/2036 | 1.A FM |
| ..126694-EP-9 | CHL Mortgage Pass-Through Trus CWHL 2005-18 A7 19.525% 10/25/35 | | 08/25/2024 | Paydown | | 3,406 | 3,414 | 2,390 | 2,449 | | 957 | | 957 | | 3,406 | | | | 91 | 10/25/2035 | 3.C FM |
| ..126694-G9-3 | CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 3,781 | 3,655 | 2,481 | 2,281 | | 1,500 | | 1,500 | | 3,781 | | | | 155 | 04/25/2036 | 1.A FM |
| ..126694-KV-9 | CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35 | | 09/01/2024 | Paydown | | 153 | 153 | 129 | 96 | | 57 | | 57 | | 153 | | | | 6 | 11/25/2035 | 2.B FM |
| ..126694-KV-9 | CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35 | | 08/01/2024 | Paydown | | 42 | 42 | 36 | 26 | | 16 | | 16 | | 42 | | | | 1 | 11/25/2035 | 2.C FM |
| ..126694-KV-9 | CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35 | | 07/01/2024 | Paydown | | 84 | 85 | 72 | 53 | | 31 | | 31 | | 84 | | | | 2 | 11/25/2035 | 3.A FM |
| ..126694-M7-0 | CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2 5.569% 04/25/46 | | 09/25/2024 | Paydown | | 545 | (1,093) | (144) | (81) | | 626 | | 626 | | 545 | | | | 63 | 04/25/2046 | 4.C FM |
| ..126694-MH-8 | CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.479% 11/20/35 | | 09/01/2024 | Paydown | | 87,295 | 156,598 | 131,738 | 132,807 | | (45,512) | | (45,512) | | 87,295 | | | | 4,985 | 11/20/2035 | 1.A FM |
| ..126694-N5-3 | CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2 5.569% 04/25/46 | | 09/25/2024 | Paydown | | 1,334 | 1,802 | 469 | 435 | | 899 | | 899 | | 1,334 | | | | 49 | 04/25/2046 | 1.A FM |
| ..126694-TQ-1 | CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 5.619% 01/25/36 | | 09/25/2024 | Paydown | | 14,608 | 14,507 | 7,386 | 5,458 | | 7,417 | | 7,417 | | 14,608 | | | | 587 | 01/25/2036 | 1.A FM |
| ..126694-TU-2 | CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36 | | 09/01/2024 | Paydown | | 6,357 | 6,315 | 5,893 | 4,295 | | 2,062 | | 2,062 | | 6,357 | | | | 118 | 01/25/2036 | 1.A FM |
| ..126694-VM-7 | CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.691% 02/20/36 | | 09/01/2024 | Paydown | | 16,898 | 17,154 | 14,889 | 11,631 | | 624 | | 624 | | 16,898 | | | | 308 | 02/20/2036 | 1.A FM |
| ..126694-WD-6 | CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.691% 02/20/36 | | 09/01/2024 | Paydown | | 102,437 | 103,985 | 92,132 | | | 10,305 | | 10,305 | | 102,437 | | | | 1,219 | 02/20/2036 | 1.A FM |
| ..126694-WE-4 | CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.936% 03/20/36 | | 09/01/2024 | Paydown | | 149,988 | 153,028 | 129,608 | 132,451 | | 17,538 | | 17,538 | | 149,988 | | | | 4,442 | 03/20/2036 | 1.A FM |
| ..126694-WL-8 | CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.531% 03/20/36 | | 09/01/2024 | Paydown | | 9,038 | 8,932 | 8,393 | | | 645 | | 645 | | 9,038 | | | | 27 | 03/20/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 126694-WP-9 | CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.796% 03/20/36 | | 09/01/2024 | Paydown | | 25,961 | 25,877 | 21,219 | 21,480 | | 4,481 | | 4,481 | | 25,961 | | | | 713 | 03/20/2036 | 1.A FM |
| 126694-XP-8 | CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36 | | 09/01/2024 | Paydown | | 15,532 | 14,984 | 10,891 | 7,767 | | 7,765 | | 7,765 | | 15,532 | | | | 263 | 02/25/2036 | 1.A FM |
| 12669D-2Y-3 | CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.833% 07/19/33 | | 09/01/2024 | Paydown | | 918 | 918 | 919 | 920 | | (1) | | (1) | | 918 | | | | 23 | 07/19/2033 | 1.A FM |
| 12669D-6A-1 | CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33 | | 09/01/2024 | Paydown | | 1,742 | 1,742 | 1,725 | 1,729 | | 13 | | 13 | | 1,742 | | | | 46 | 05/25/2033 | 1.A FM |
| 12669D-BV-9 | CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32 | | 09/02/2024 | Paydown | | | 9,479 | 462 | 52 | | (52) | | (52) | | | | | | 28 | 11/25/2032 | 1.A FM |
| 12669D-D5-4 | CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 5.006% 05/19/33 | | 09/01/2024 | Paydown | | 1,000 | 1,000 | 700 | 710 | | 289 | | 289 | | 1,000 | | | | 33 | 05/19/2033 | 1.A FM |
| 12669F-2G-7 | CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 5.769% 10/25/34 | | 09/25/2024 | Paydown | | 126,932 | 124,744 | 110,129 | 113,045 | | 13,888 | | 13,888 | | 126,932 | | | | 1,789 | 10/25/2034 | 1.A FM |
| 12669F-D5-9 | CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34 | | 09/01/2024 | Paydown | | 8,395 | 9,812 | 3,434 | 3,586 | | 4,809 | | 4,809 | | 8,395 | | | | 327 | 07/25/2034 | 1.A FM |
| 12669F-M6-7 | CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 7.006% 08/25/34 | | 09/01/2024 | Paydown | | 63,345 | 63,345 | 57,943 | 58,242 | | 5,103 | | 5,103 | | 63,345 | | | | 889 | 08/25/2034 | 1.A FM |
| 12669F-N2-5 | CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 6.099% 08/25/34 | | 09/01/2024 | Paydown | | 321,646 | 321,646 | 298,621 | 300,326 | | 21,320 | | 21,320 | | 321,646 | | | | 7,334 | 08/25/2034 | 1.A FM |
| 12669F-P2-3 | CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 14.752% 08/25/34 | | 09/02/2024 | Paydown | | | (18,143) | (227) | (227) | | 227 | | 227 | | | | | | 1,784 | 08/25/2034 | 6. FM |
| 12669F-QD-8 | CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34 | | 09/01/2024 | Paydown | | 8,773 | 8,773 | 5,176 | 5,472 | | 3,301 | | 3,301 | | 8,773 | | | | 319 | 04/25/2034 | 1.A FM |
| 12669F-UA-9 | CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34 | | 09/25/2024 | Call 100.0000 | | 8,000 | 8,000 | 7,511 | | | 12 | | 12 | | 7,523 | | 477 | 477 | 79 | 06/25/2034 | 1.A FM |
| 12669F-W8-2 | CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 5.769% 09/25/34 | | 09/25/2024 | Paydown | | 18,656 | 18,656 | 17,347 | 17,384 | | 1,272 | | 1,272 | | 18,656 | | | | 779 | 09/25/2034 | 1.A FM |
| 12669G-AA-9 | CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.886% 11/25/34 | | 09/01/2024 | Paydown | | 7,993 | 7,961 | 6,236 | 7,930 | | 63 | | 63 | | 7,993 | | | | 237 | 11/25/2034 | 3.B FM |
| 12669G-AA-9 | CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.886% 11/25/34 | | 09/01/2024 | Paydown | | 1,829 | 1,824 | 1,440 | 1,829 | | | | | | 1,829 | | | | 53 | 11/25/2034 | 3.C FM |
| 12669G-AA-9 | CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.886% 11/25/34 | | 09/01/2024 | Paydown | | 6,383 | 6,358 | 5,122 | 6,484 | | (102) | | (102) | | 6,383 | | | | 188 | 11/25/2034 | 4.A FM |
| 12669G-AA-9 | CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.886% 11/25/34 | | 09/01/2024 | Paydown | | 3,755 | 3,741 | 3,094 | 3,900 | | (145) | | (145) | | 3,755 | | | | 111 | 11/25/2034 | 4.B FM |
| 12669G-BA-8 | CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 5.808% 11/20/34 | | 09/01/2024 | Paydown | | 5,559 | 5,559 | 4,878 | 5,044 | | 515 | | 515 | | 5,559 | | | | 201 | 11/20/2034 | 1.A FM |
| 12669G-CX-7 | CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34 | | 09/01/2024 | Paydown | | | 9,619 | 45 | 45 | | (45) | | (45) | | | | | | 67 | 12/25/2034 | 1.A FM |
| 12669G-EC-1 | CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.500% 12/25/34 | | 09/01/2024 | Paydown | | 4,147 | 7,981 | 1,995 | 2,397 | | 1,750 | | 1,750 | | 4,147 | | | | 291 | 12/25/2034 | 1.A FM |
| 12669G-JB-8 | CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 5.629% 02/25/35 | | 07/25/2024 | Paydown | | 2,412 | 2,412 | 2,146 | 2,292 | | 120 | | 120 | | 2,412 | | | | 31 | 02/25/2035 | 1.A FM |
| 12669G-JB-8 | CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 5.629% 02/25/35 | | 08/15/2024 | MMTL Modco AAM | | 572,173 | 595,438 | 529,838 | 565,874 | | 1,133 | | 1,133 | | 567,006 | | 5,167 | 5,167 | 9,658 | 02/25/2035 | 1.A FM |
| 12669G-KC-4 | CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 5.669% 02/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 2,507,143 | 2,669,506 | 2,333,458 | 2,401,751 | | (63,623) | | (63,623) | | 2,338,128 | | 169,015 | 169,015 | 70,079 | 02/25/2035 | 1.A FM |
| 12669G-LL-3 | CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.649% 03/25/35 | | 09/25/2024 | Paydown | | 54,044 | 54,044 | 40,707 | 50,911 | | 3,133 | | 3,133 | | 54,044 | | | | 1,893 | 03/25/2035 | 1.A FM |
| 12669G-PT-2 | CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 5.649% 03/25/35 | | 09/25/2024 | Paydown | | 72,906 | 89,990 | 85,618 | 87,474 | | (14,567) | | (14,567) | | 72,906 | | | | 3,122 | 03/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 12669G-RQ-6 | CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 5.549% 03/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 2,268,420 | 2,670,952 | 2,231,157 | 2,150,262 | | (102,241) | | (102,241) | | 2,048,021 | | 220,399 | 220,399 | 55,639 | 03/25/2035 | 1.A FM |
| 12669G-SN-2 | CHL Mortgage Pass-Through Trus CWHL 2005-1 2A3 5.609% 03/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 2,297,598 | 2,700,658 | 2,256,916 | 2,170,085 | | (107,835) | | (107,835) | | 2,062,249 | | 235,348 | 235,348 | 56,289 | 03/25/2035 | 1.A FM |
| 12669G-TS-0 | CHL Mortgage Pass-Through Trus CWHL 2005-3 1A4 5.689% 04/25/35 | | 07/25/2024 | Paydown | | 9,618 | 9,810 | 8,220 | 8,223 | | 1,395 | | 1,395 | | 9,618 | | | | 285 | 04/25/2035 | 1.A FM |
| 12669G-TS-0 | CHL Mortgage Pass-Through Trus CWHL 2005-3 1A4 5.689% 04/25/35 | | 08/09/2024 | ALRe Corporate AAM | | 891,891 | 1,029,898 | 862,907 | 863,274 | | 4,427 | | 4,427 | | 867,702 | | 24,189 | 24,189 | 32,543 | 04/25/2035 | 1.A FM |
| 12669G-YN-5 | CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35 | | 09/01/2024 | Paydown | | 8,817 | 8,817 | 7,538 | 7,507 | | 1,309 | | 1,309 | | 8,817 | | | | 324 | 05/25/2035 | 1.A FM |
| 12669U-CB-4 | Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 5.735% 11/25/34 | | 09/01/2024 | Paydown | | 16,759 | 17,025 | 14,895 | 15,902 | | 857 | | 857 | | 16,759 | | | | 570 | 11/25/2034 | 1.A FM |
| 12670F-AF-7 | CWABS Asset-Backed Certificate CWL 2007-9 M1 5.229% 06/25/47 | | 08/26/2024 | Paydown | | | (12,228) | (1,903) | (2,170) | | 2,170 | | 2,170 | | | | | | 232 | 06/25/2047 | 1.A FM |
| 12670F-AF-7 | CWABS Asset-Backed Certificate CWL 2007-9 M1 5.229% 06/25/47 | | 08/26/2024 | Paydown | | | (1,629) | (1,291) | | | 1,291 | | 1,291 | | | | | | 4 | 06/25/2047 | 3.B FM |
| 12696@-AA-0 | CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41 | | 09/15/2024 | Redemption 100.0000 | | 138,494 | 138,494 | 142,648 | 141,402 | | (2,909) | | (2,909) | | 138,494 | | | | 3,754 | 12/15/2041 | 2.A |
| 12702*-AA-4 | CVS LSE-Bckd Pt PP Tr Ser 2017 P/T CERTS 3.901% 10/10/39 | | 09/10/2024 | Redemption 100.0000 | | 27,443 | 27,443 | 27,443 | 27,443 | | | | | | 27,443 | | | | 714 | 10/10/2039 | 2.B |
| 12707*-AA-9 | CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44 | | 09/15/2024 | Redemption 100.0000 | | 77,850 | 77,850 | 77,850 | 77,850 | | | | | | 77,850 | | | | 2,534 | 01/15/2044 | 2.B |
| 12708*-AA-8 | CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26 | | 09/06/2024 | Redemption 100.0000 | | 260,001 | 260,001 | 260,001 | 260,001 | | | | | | 260,001 | | | | 7,816 | 12/28/2026 | 1.F |
| 12722@-AA-8 | CGA Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52 | | 09/10/2024 | Various | | 3,999 | 3,999 | 3,999 | 3,999 | | | | | | 3,999 | | | | 92 | 12/31/2052 | 2.B |
| 12735#-AA-1 | Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41 | | 09/15/2024 | Redemption 100.0000 | | 64,876 | 64,876 | 64,876 | 64,876 | | | | | | 64,876 | | | | 1,716 | 09/30/2041 | 2.C |
| 12743*-AA-5 | Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46 | | 09/10/2024 | Redemption 100.0000 | | 51,600 | 51,600 | 51,600 | 51,600 | | | | | | 51,600 | | | | 1,072 | 04/10/2046 | 2.B |
| 12764*-AA-9 | CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47 | | 09/15/2024 | Redemption 100.0000 | | 16,561 | 16,561 | 16,561 | 16,561 | | | | | | 16,561 | | | | 661 | 10/15/2047 | 2.C |
| 12781*-AA-8 | CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43 | | 09/10/2024 | Redemption 100.0000 | | 128,206 | 128,206 | 128,206 | 128,206 | | | | | | 128,206 | | | | 4,827 | 06/30/2043 | 1.E PL |
| 14173#-AA-6 | CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44 | | 09/15/2024 | Redemption 100.0000 | | 174,432 | 174,432 | 174,432 | 174,432 | | | | | | 174,432 | | | | 5,432 | 03/15/2044 | 1.E |
| 144531-AE-0 | Carrington Mortgage Loan Trust CARR 2004-NC1 M1 5.869% 05/25/34 | | 09/25/2024 | Paydown | | 22,388 | 22,388 | 19,869 | 21,930 | | 458 | | 458 | | 22,388 | | | | 582 | 05/25/2034 | 1.A FM |
| 14855M-AA-6 | Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39 | | 09/15/2024 | Paydown | | 24,098 | 24,098 | 24,098 | 24,125 | | (27) | | (27) | | 24,098 | | | | 596 | 04/15/2039 | 2.B FE |
| 14856C-AA-7 | Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43 | | 09/15/2024 | Paydown | | 12,186 | 12,186 | 12,186 | 12,186 | | | | | | 12,186 | | | | 355 | 06/15/2043 | 2.A FE |
| 14856J-AA-2 | Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41 | | 07/15/2024 | Paydown | | 31,050 | 31,050 | 31,050 | 31,053 | | (4) | | (4) | | 31,050 | | | | 496 | 08/15/2041 | 2.C FE |
| 14913R-2P-1 | Caterpillar Financial Services Senior Unsecured 0.600% 09/13/24 | | 09/13/2024 | Maturity | | 12,500,000 | 12,500,000 | 12,483,000 | 12,496,001 | | 3,999 | | 3,999 | | 12,500,000 | | | | 75,000 | 09/13/2024 | 1.F FE |
| 149837-AA-4 | CBA Commercial Small Balance C CBAC 2006-1A A 5.469% 06/25/38 | | 09/25/2024 | Paydown | | 7,156 | 7,156 | 3,918 | 2,555 | | 3,644 | | 3,644 | | 7,156 | | | | 211 | 06/25/2038 | 5.A FE |
| 15135B-AR-2 | Centene Corp Senior Unsecured 4.250% 12/15/27 | | 08/07/2024 | Various | | 6,326,874 | 6,500,000 | 6,409,571 | 6,433,876 | | 9,299 | | 9,299 | | 6,443,175 | | (116,301) | (116,301) | 178,028 | 12/15/2027 | 2.C FE |
| 15135B-AT-8 | Centene Corp Senior Unsecured 4.625% 12/15/29 | | 08/07/2024 | Various | | 6,289,881 | 6,500,000 | 6,420,750 | 6,434,065 | | 5,826 | | 5,826 | | 6,439,891 | | (150,010) | (150,010) | 193,736 | 12/15/2029 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 15189T-AW-7 | CenterPoint Energy Inc Senior Unsecured 2.500% 09/01/24 | | 09/01/2024 | Maturity | | 10,000,000 | 10,000,000 | 9,983,000 | 9,997,642 | | 2,358 | | 2,358 | | 10,000,000 | | | | 187,500 | 09/01/2024 | 2.B FE |
| 15673V-AC-9 | Cerberus Loan Funding XXXIX LP CERB 2022-3A B 8.901% 01/20/33 | | 08/22/2024 | Various | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 1,004,050 | 01/20/2033 | 1.B FE |
| 15673V-AE-5 | Cerberus Loan Funding XXXIX LP CERB 2022-3A C 10.551% 01/20/33 | | 08/22/2024 | Various | | 34,000,000 | 34,000,000 | 34,000,000 | 33,975,776 | | 11,031 | | 11,031 | | 33,986,807 | | 13,193 | 13,193 | 3,110,619 | 01/20/2033 | 1.G FE |
| 15674#-AB-5 | Cerberus Onshore Levered IV LL CERB IV LEVERED 7.963% 07/16/30 | | 09/30/2024 | Paydown | | 2,140,495 | 2,140,495 | 2,142,184 | 2,143,875 | | (3,379) | | (3,379) | | 2,140,495 | | | | 128,394 | 07/16/2030 | 1.A FE |
| 15674#-AC-3 | Cerberus Onshore Levered IV LL CERB IV LEVERED 7.963% 07/16/30 | | 09/30/2024 | Paydown | | 1,530,968 | 1,530,968 | 1,531,417 | 1,530,771 | | 196 | | 196 | | 1,530,968 | | | | 95,449 | 07/16/2030 | 1.A FE |
| 15674X-AE-0 | Cerberus Loan Funding XXXVIII CERB 2022-2A A2 8.451% 10/15/34 | | 08/13/2024 | ALRe Corporate AAM | | 11,648,419 | 11,500,000 | 11,500,000 | 11,500,000 | | | | | | 11,500,000 | | 148,419 | 148,419 | 819,194 | 10/15/2034 | 1.A FE |
| 15675A-AE-9 | Cerberus Loan Funding XL LLC CERB 2023-1A C 9.701% 03/22/35 | | 08/12/2024 | ALRe Corporate AAM | | 4,832,640 | 4,800,000 | 4,800,000 | 4,800,000 | | | | | | 4,800,000 | | 32,640 | 32,640 | 390,964 | 03/22/2035 | 1.G FE |
| 15675B-AC-1 | Cerberus Loan Funding XLVI LP CERB 2024-2A C 8.351% 07/15/36 | | 09/30/2024 | ACRA RE 2A Surplus AAM | | 16,398,196 | 16,400,000 | 16,400,000 | | | | | | | 16,400,000 | | (1,804) | (1,804) | 521,961 | 07/15/2036 | 1.G FE |
| 15675C-AC-9 | Cerberus Loan Funding XLII LLC CERB 2023-3A B 8.636% 09/13/35 | | 08/08/2024 | ALRe Corporate AAM | | 2,806,829 | 2,750,000 | 2,750,000 | 2,750,000 | | | | | | 2,750,000 | | 56,829 | 56,829 | 218,872 | 09/13/2035 | 1.C FE |
| 15675F-AA-6 | Cerberus Loan Funding XLV LLC CERB 2024-1A A 7.201% 04/15/36 | | 08/08/2024 | ALRe Corporate AAM | | 21,090,300 | 21,000,000 | 21,000,000 | | | | | | | 21,000,000 | | 90,300 | 90,300 | 589,329 | 04/15/2036 | 1.A FE |
| 156940-AC-2 | Cerberus Loan Funding XLIII LL CERB 2023-4A B 8.651% 10/15/35 | | 08/12/2024 | ALRe Corporate AAM | | 10,581,921 | 10,440,000 | 10,440,000 | 10,440,000 | | | | | | 10,440,000 | | 141,921 | 141,921 | 649,337 | 10/15/2035 | 1.C FE |
| 156945-AA-5 | Cerberus Loan Funding XLVII LL CERB 2024-3A A 7.051% 07/15/36 | | 08/29/2024 | AARE Surplus AAM | | 16,048,010 | 16,050,000 | 16,050,000 | | | | | | | 16,050,000 | | (1,990) | (1,990) | 217,857 | 07/15/2036 | 1.A FE |
| 156945-AE-7 | Cerberus Loan Funding XLVII LL CERB 2024-3A C 7.851% 07/15/36 | | 08/29/2024 | AARE Surplus AAM | | 12,598,060 | 12,600,000 | 12,600,000 | | | | | | | 12,600,000 | | (1,940) | (1,940) | 190,348 | 07/15/2036 | 1.G FE |
| 15725#-AA-6 | CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31 | | 09/10/2024 | Redemption 100.0000 | | 9,407 | 9,407 | 9,407 | 9,407 | | | | | | 9,407 | | | | 216 | 12/10/2031 | 1.G |
| 159864-AE-7 | Charles River Laboratories Int Senior Unsecured 4.250% 05/01/28 | | 08/07/2024 | Various | | 5,760,750 | 6,000,000 | 5,856,795 | 4,006,496 | | 36,398 | | 36,398 | | 5,882,954 | | (122,204) | (122,204) | 195,500 | 05/01/2028 | 3.B FE |
| 161175-BK-9 | Charter Communications Operati Senior Secured 4.200% 03/15/28 | | 09/26/2024 | Various | | 6,546,111 | 6,728,000 | 6,295,523 | | | 46,474 | | 46,474 | | 6,341,997 | | 204,114 | 204,114 | 149,074 | 03/15/2028 | 2.C FE |
| 161175-BT-0 | Charter Communications Operati Senior Secured 4.800% 03/01/50 | | 09/27/2024 | Barclays | | 6,048,316 | 7,890,000 | 5,723,472 | | | 15,126 | | 15,126 | | 5,738,597 | | 309,719 | 309,719 | 219,868 | 03/01/2050 | 2.C FE |
| 161175-BT-0 | Charter Communications Operati Senior Secured 4.800% 03/01/50 | | 08/28/2024 | Various | | 104,025,294 | 137,700,000 | 101,211,358 | | | 130,996 | | 130,996 | | 101,342,354 | | 2,682,940 | 2,682,940 | 2,987,847 | 03/01/2050 | 2.C FE |
| 161175-BV-5 | Charter Communications Operati Senior Secured 3.700% 04/01/51 | | 09/13/2024 | JPM SECURITIES LLC | | 993,502 | 1,538,000 | 940,764 | | | 2,447 | | 2,447 | | 943,211 | | 50,291 | 50,291 | 26,082 | 04/01/2051 | 2.C FE |
| 161175-BV-5 | Charter Communications Operati Senior Secured 3.700% 04/01/51 | | 08/09/2024 | AADE BLIC Modco AAM | | 31,793,288 | 50,813,000 | 31,144,261 | | | 60,652 | | 60,652 | | 31,204,914 | | 588,374 | 588,374 | 668,473 | 04/01/2051 | 2.C FE |
| 161175-BZ-6 | Charter Communications Operati Senior Secured 3.500% 06/01/41 | | 08/09/2024 | AADE BLIC Modco AAM | | 40,769,472 | 59,000,000 | 39,525,580 | | | 140,377 | | 140,377 | | 39,665,957 | | 1,103,515 | 1,103,515 | 1,422,556 | 06/01/2041 | 2.C FE |
| 161175-CC-6 | Charter Communications Operati Senior Secured 4.400% 12/01/61 | | 09/26/2024 | HSBC | | 3,124,780 | 4,590,000 | 2,959,838 | | | 5,088 | | 5,088 | | 2,964,926 | | 159,854 | 159,854 | 166,056 | 12/01/2061 | 2.C FE |
| 161175-CC-6 | Charter Communications Operati Senior Secured 4.400% 12/01/61 | | 07/31/2024 | Various | | 38,544,198 | 58,155,000 | 37,299,869 | | | 27,383 | | 27,383 | | 37,327,252 | | 1,216,946 | 1,216,946 | 1,639,880 | 12/01/2061 | 2.C FE |
| 161175-CE-2 | Charter Communications Operati Senior Secured 3.500% 03/01/42 | | 09/26/2024 | HSBC | | 1,774,214 | 2,550,000 | 1,680,161 | | | 12,672 | | 12,672 | | 1,692,833 | | 81,380 | 81,380 | 51,071 | 03/01/2042 | 2.C FE |
| 161175-CE-2 | Charter Communications Operati Senior Secured 3.500% 03/01/42 | | 08/09/2024 | AADE BLIC Modco AAM | | 26,688,546 | 39,000,000 | 25,929,520 | | | 85,909 | | 85,909 | | 26,015,429 | | 673,118 | 673,118 | 599,083 | 03/01/2042 | 2.C FE |
| 161175-CG-7 | Charter Communications Operati Senior Secured 3.950% 06/30/62 | | 09/27/2024 | BNP Paribas | | 1,271,716 | 2,040,000 | 1,208,669 | | | 2,413 | | 2,413 | | 1,211,082 | | 60,634 | 60,634 | 60,435 | 06/30/2062 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..161175-CG-7 | Charter Communications Operati Senior Secured 3.950% 06/30/62 | | 07/31/2024 | ALRE - DFL Trust AAM | | 48,740,184 | 80,000,000 | 46,951,176 | | | 33,175 | | 33,175 | | 46,984,351 | | 1,755,833 | 1,755,833 | 1,843,333 | 06/30/2062 | 2.C FE |
| ..161546-DC-7 | Chase Funding Trust Series 200 CFAB 2002-3 2M1 5.824% 08/25/32 | | 09/25/2024 | Paydown | | 79,225 | 79,225 | 77,153 | 77,042 | | 2,182 | | 2,182 | | 79,225 | | | | 2,417 | 08/25/2032 | 1.A FM |
| ..161546-EQ-5 | Chase Funding Trust Series 200 CFAB 2003-2 1A5 5.058% 01/25/33 | | 09/01/2024 | Paydown | | 1,735 | 1,735 | 1,782 | 1,775 | | (40) | | (40) | | 1,735 | | | | 60 | 01/25/2033 | 1.A FM |
| ..161546-JH-0 | Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35 | | 09/01/2024 | Paydown | | 29,753 | 29,753 | 29,611 | 29,610 | | 144 | | 144 | | 29,753 | | | | 994 | 02/26/2035 | 1.A FM |
| ..161630-BL-1 | Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.684% 03/25/37 | | 07/01/2024 | Paydown | | 9,321 | 9,322 | 7,851 | 7,857 | | 1,464 | | 1,464 | | 9,321 | | | | 243 | 03/25/2037 | 1.A FM |
| ..161630-BL-1 | Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.684% 03/25/37 | | 07/02/2024 | ALRe Corporate AAM | | 2,647,760 | 2,837,027 | 2,389,570 | 2,391,280 | | (3,140) | | (3,140) | | 2,388,140 | | 259,620 | 259,620 | 74,199 | 03/25/2037 | 1.A FM |
| ..161630-CF-3 | Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.441% 03/25/37 | | 09/01/2024 | Paydown | | 2,439 | 2,441 | 2,429 | 2,442 | | (3) | | (3) | | 2,439 | | | | 77 | 03/25/2037 | 1.A FM |
| ..161630-CH-9 | Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.441% 03/25/37 | | 07/01/2024 | Paydown | | 8,314 | 8,314 | 6,967 | 6,974 | | 1,340 | | 1,340 | | 8,314 | | | | 212 | 03/25/2037 | 1.A FM |
| ..161630-CH-9 | Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.441% 03/25/37 | | 07/02/2024 | ALRe Corporate AAM | | 2,311,555 | 2,530,443 | 2,120,416 | 2,122,639 | | (5,051) | | (5,051) | | 2,117,587 | | 193,968 | 193,968 | 64,743 | 03/25/2037 | 1.A FM |
| ..16163C-AN-2 | Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.922% 09/25/36 | | 09/01/2024 | Paydown | | 5,837 | 5,837 | 4,945 | 5,032 | | 805 | | 805 | | 5,837 | | | | 162 | 09/25/2036 | 1.A FM |
| ..16163H-AH-4 | Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37 | | 09/01/2024 | Paydown | | 5,889 | 3,971 | 2,080 | 1,886 | | 4,003 | | 4,003 | | 5,889 | | | | 311 | 05/25/2037 | 1.A FM |
| ..16165L-AF-7 | ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36 | | 09/02/2024 | Paydown | | 144,534 | 381,017 | 375,699 | 382,528 | | (237,995) | | (237,995) | | 144,534 | | | | 9,607 | 06/25/2036 | 3.C FM |
| ..16165T-AY-9 | ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35 | | 09/01/2024 | Paydown | | 24,309 | 24,309 | 22,601 | 19,123 | | 5,186 | | 5,186 | | 24,309 | | | | 949 | 06/25/2035 | 4.A FM |
| ..16165T-AY-9 | ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35 | | 07/01/2024 | Paydown | | 56 | 56 | 52 | 44 | | 12 | | 12 | | 56 | | | | 2 | 06/25/2035 | 4.B FM |
| ..16165T-AZ-6 | ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35 | | 09/01/2024 | Paydown | | 68,576 | 68,576 | 46,655 | 44,295 | | 24,280 | | 24,280 | | 68,576 | | | | 2,216 | 06/25/2035 | 4.C FM |
| ..16165Y-AC-6 | ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 5.649% 08/25/37 | | 09/25/2024 | Paydown | | 24,267 | 15,823 | 13,230 | 13,329 | | 10,938 | | 10,938 | | 24,267 | | | | 344 | 08/25/2037 | 2.A FM |
| ..16165Y-AT-9 | ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.263% 08/25/37 | | 09/01/2024 | Paydown | | 35,829 | 49,651 | 46,225 | 43,409 | | (7,580) | | (7,580) | | 35,829 | | | | 487 | 08/25/2037 | 1.A FM |
| ..16372#-AA-0 | Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44 | | 09/10/2024 | Redemption 100.0000 | | 48,024 | 48,024 | 48,024 | 48,024 | | | | | | 48,024 | | | | 1,470 | 06/10/2044 | 2.A |
| ..166756-AR-7 | Chevron USA Inc Senior Unsecured 3.850% 01/15/28 | | 08/06/2024 | Various | | 11,860,080 | 12,000,000 | 11,916,247 | 11,949,062 | | 7,059 | | 7,059 | | 11,956,120 | | (96,040) | (96,040) | 480,608 | 01/15/2028 | 1.D FE |
| ..166764-BX-7 | Chevron Corp Senior Unsecured 1.995% 05/11/27 | | 08/06/2024 | Goldman Sachs | | 9,405,900 | 10,000,000 | 10,605,400 | 10,315,280 | | (58,460) | | (58,460) | | 10,256,820 | | (850,920) | (850,920) | 147,408 | 05/11/2027 | 1.D FE |
| ..166764-BY-5 | Chevron Corp Senior Unsecured 2.236% 05/11/30 | | 09/23/2024 | Barclays | | 909,370 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (90,630) | (90,630) | 19,441 | 05/11/2030 | 1.D FE |
| ..16678R-CC-9 | Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 5.199% 10/25/35 | | 09/25/2024 | Paydown | | 149 | 149 | 112 | 112 | | 37 | | 37 | | 149 | | | | 5 | 10/25/2035 | 1.A FM |
| ..16678R-CL-9 | CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA A1 5.609% 10/25/35 | | 09/25/2024 | Paydown | | 8,112 | 8,112 | 7,283 | 7,594 | | 518 | | 518 | | 8,112 | | | | 344 | 10/25/2035 | 1.A FM |
| ..16678R-CV-7 | Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 5.339% 01/25/36 | | 09/25/2024 | Paydown | | 8,467 | 7,010 | 2,488 | 2,591 | | 5,877 | | 5,877 | | 8,467 | | | | 1,171 | 01/25/2036 | 1.A FM |
| ..16678R-DM-6 | Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 5.339% 05/25/36 | | 09/25/2024 | Paydown | | 5,089 | 5,089 | 1,578 | 1,728 | | 3,362 | | 3,362 | | 5,089 | | | | 125 | 05/25/2036 | 1.A FM |
| ..16678R-DV-6 | Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 5.349% 07/25/36 | | 09/25/2024 | Paydown | | 4,942 | 4,957 | 1,134 | 1,273 | | 3,669 | | 3,669 | | 4,942 | | | | 161 | 07/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 16678R-ED-5 | Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 5.369% 06/25/36 | | 09/25/2024 | Paydown | | 11,180 | 11,180 | 7,714 | 7,578 | | 3,602 | | 3,602 | | 11,180 | | | | 428 | 06/25/2036 | 1.A FM |
| 16678R-ED-5 | Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 5.369% 06/25/36 | | 09/25/2024 | Paydown | | 1,668 | 1,668 | 1,460 | | | 209 | | 209 | | 1,668 | | | | 3 | 06/25/2036 | 2.B FM |
| 16678R-FC-6 | Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 5.169% 12/25/46 | | 07/25/2024 | Paydown | | 32,546 | 55,529 | 49,863 | 43,781 | | (4,483) | 6,752 | (11,235) | | 32,546 | | | | 1,343 | 12/25/2046 | 5.A FM |
| 16678R-FC-6 | Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 5.169% 12/25/46 | | 09/25/2024 | Paydown | | 36,006 | 61,554 | 55,273 | 48,531 | | (5,040) | 7,485 | (12,525) | | 36,006 | | | | 1,563 | 12/25/2046 | 5.B FM |
| 16678W-AB-2 | Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 5.149% 04/25/47 | | 09/25/2024 | Paydown | | 8,269 | 8,899 | 7,864 | 8,045 | | 224 | | 224 | | 8,269 | | | | 195 | 04/25/2047 | 1.A FM |
| 16678Y-AA-0 | Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 5.099% 08/25/47 | | 09/25/2024 | Paydown | | | 15,365 | 12,944 | 17,821 | | (17,821) | | (17,821) | | | | | | 173 | 08/25/2047 | 1.A FM |
| 169905-AF-3 | Choice Hotels International In Senior Unsecured 3.700% 12/01/29 | | 07/19/2024 | Various | | 5,908,454 | 6,515,000 | 5,896,167 | 5,970,536 | | 44,116 | | 44,116 | | 6,014,652 | | (106,199) | (106,199) | 154,677 | 12/01/2029 | 2.C FE |
| 170257-AH-2 | CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36 | | 09/01/2024 | Paydown | | | (82) | (25) | (25) | | 25 | | 25 | | | | | | 3 | 11/25/2036 | 1.A FM |
| 171232-AQ-4 | Chubb Corp/The Senior Unsecured 6.000% 05/11/37 | | 08/06/2024 | Goldman Sachs | | 3,692,938 | 3,340,000 | 3,587,728 | 3,581,700 | | (7,655) | | (7,655) | | 3,574,045 | | 118,893 | 118,893 | 148,073 | 05/11/2037 | 1.F FE |
| 172967-KA-8 | Citigroup Inc Subordinated 4.450% 09/29/27 | | 09/13/2024 | JPM SECURITIES LLC | | 3,761,138 | 3,750,000 | 3,732,750 | 3,744,036 | | 696 | | 696 | | 3,744,732 | | 16,406 | 16,406 | 77,411 | 09/29/2027 | 2.B FE |
| 172967-KG-5 | Citigroup Inc Senior Unsecured 3.700% 01/12/26 | | 09/13/2024 | JPM SECURITIES LLC | | 2,479,700 | 2,500,000 | 2,477,973 | 2,486,612 | | 4,555 | | 4,555 | | 2,491,167 | | (11,467) | (11,467) | 108,944 | 01/12/2026 | 1.G FE |
| 172967-KG-5 | Citigroup Inc Senior Unsecured 3.700% 01/12/26 | | 09/27/2024 | MMTL Modco AAM | | 3,971,916 | 4,000,000 | 3,936,311 | | | 5,842 | | 5,842 | | 3,942,153 | | 29,763 | 29,763 | 30,833 | 01/12/2026 | 1.G FE |
| 172967-LD-1 | Citigroup Inc Senior Unsecured 3.887% 01/10/28 | | 08/06/2024 | Goldman Sachs | | 6,846,980 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | (153,020) | (153,020) | 292,497 | 01/10/2028 | 1.G FE |
| 172967-LP-4 | Citigroup Inc Senior Unsecured 3.668% 07/24/28 | | 09/13/2024 | Various | | 8,838,630 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | (161,370) | (161,370) | 377,804 | 07/24/2028 | 1.G FE |
| 172967-LW-9 | Citigroup Inc Senior Unsecured 4.075% 04/23/29 | | 09/13/2024 | JPM SECURITIES LLC | | 4,957,050 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (42,950) | (42,950) | 182,809 | 04/23/2029 | 1.G FE |
| 172967-ME-8 | Citigroup Inc Senior Unsecured 3.980% 03/20/30 | | 09/13/2024 | JPM SECURITIES LLC | | 2,942,220 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (57,780) | (57,780) | 118,073 | 03/20/2030 | 1.G FE |
| 172967-NL-1 | Citigroup Inc Senior Unsecured 3.290% 03/17/26 | | 09/13/2024 | JPM SECURITIES LLC | | 17,349,500 | 17,500,000 | 17,111,500 | | | 87,975 | | 87,975 | | 17,199,475 | | 150,025 | 150,025 | 286,276 | 03/17/2026 | 1.G FE |
| 172973-4L-0 | Citicorp Mortgage Securities R CMSI 2005-8 B1 5.058% 11/25/35 | | 09/01/2024 | Paydown | | | (28,640) | (2,076) | (2,244) | | 2,244 | | 2,244 | | | | | | | 11/25/2035 | 1.A FM |
| 17306S-AC-7 | Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.826% 06/25/36 | | 09/01/2024 | Paydown | | 72,644 | 72,784 | 67,768 | | | 4,876 | | 4,876 | | 72,644 | | | | 1,048 | 06/25/2036 | 1.A FM |
| 173074-KZ-7 | Citigroup Global Markets Holdi Senior Unsecured 6.220% 06/20/27 | | 08/06/2024 | ALRe Corporate AAM | | 25,430,000 | 25,000,000 | 25,422,500 | | | (22,549) | | (22,549) | | 25,399,951 | | 30,049 | 30,049 | 976,194 | 06/20/2027 | 2.B PL |
| 17307G-2Z-0 | Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 7.200% 10/25/35 | | 09/01/2024 | Paydown | | 6,996 | 6,996 | 6,597 | | | 399 | | 399 | | 6,996 | | | | 204 | 10/25/2035 | 1.A FM |
| 17307G-3F-3 | Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 5.334% 03/25/36 | | 09/01/2024 | Paydown | | 5,990 | 6,274 | 5,885 | 5,917 | | 73 | | 73 | | 5,990 | | | | 66 | 03/25/2036 | 1.A FM |
| 17307G-6L-7 | Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.342% 03/25/36 | | 09/01/2024 | Paydown | | 9,927 | 9,946 | 8,479 | 9,512 | | 414 | | 414 | | 9,927 | | | | 147 | 03/25/2036 | 1.A FM |
| 17307G-CX-4 | Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3 8.494% 12/25/33 | | 09/25/2024 | Paydown | | 179,064 | 179,064 | 151,757 | 184,007 | | (4,943) | | (4,943) | | 179,064 | | | | 8,459 | 12/25/2033 | 1.A FM |
| 17307G-F9-4 | Citigroup Mortgage Loan Trust CMLTI 2005-8 2A3 5.500% 09/25/35 | | 08/01/2024 | Paydown | | 18,657 | 19,839 | 17,567 | 17,625 | | 1,032 | | 1,032 | | 18,657 | | | | 682 | 09/25/2035 | 1.A FM |
| 17307G-F9-4 | Citigroup Mortgage Loan Trust CMLTI 2005-8 2A3 5.500% 09/25/35 | | 08/15/2024 | ALRE - MMTL OC AAM | | 1,773,642 | 1,919,248 | 1,699,457 | 1,705,050 | | 5,104 | | 5,104 | | 1,710,154 | | 63,488 | 63,488 | 74,477 | 09/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| | Citigroup Mortgage Loan Trust CMLTI 2005-3 | | | | | | | | | | | | | | | | | | | | |
| 17307G-TH-1 | 2A2 6.246% 08/25/35 | | 09/01/2024 | Paydown | | 65,873 | 65,922 | 61,284 | 61,823 | | 4,050 | | 4,050 | | 65,873 | | | | 2,464 | 08/25/2035 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2005-WF2 | | | | | | | | | | | | | | | | | | | | |
| 17307G-VM-7 | AF6B 6.050% 08/25/35 | | 09/01/2024 | Paydown | | 58,396 | 58,396 | 56,208 | 52,637 | | 5,759 | | 5,759 | | 58,396 | | | | 1,916 | 08/25/2035 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2009-12 | | | | | | | | | | | | | | | | | | | | |
| 173097-AH-9 | 4A2 5.500% 11/25/35 | | 09/01/2024 | Paydown | | 154 | 7,268 | 5,815 | 5,721 | | (5,567) | | (5,567) | | 154 | | | | 236 | 11/25/2035 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2006-WF2 | | | | | | | | | | | | | | | | | | | | |
| 17309B-AB-3 | A2C 4.286% 05/25/36 | | 09/01/2024 | Paydown | | 59,022 | 59,022 | 23,652 | 22,356 | | 36,665 | | 36,665 | | 59,022 | | | | 819 | 05/25/2036 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2006-AR5 | | | | | | | | | | | | | | | | | | | | |
| 17309F-AH-1 | 1A5A 4.966% 07/25/36 | | 09/01/2024 | Paydown | | 4,467 | 4,534 | 4,358 | | | 109 | | 109 | | 4,467 | | | | 36 | 07/25/2036 | 1.A FM |
| | CitiMortgage Alternative Loan CMALT 2006-A3 | | | | | | | | | | | | | | | | | | | | |
| 17309K-AK-3 | 1A10 6.000% 07/25/36 | | 09/01/2024 | Paydown | | 205,552 | 219,090 | 188,996 | 47,604 | | 22,454 | 7,270 | 15,184 | | 205,552 | | | | 15,760 | 07/25/2036 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2006-AR6 | | | | | | | | | | | | | | | | | | | | |
| 17309R-AG-7 | 2A1 5.109% 09/25/36 | | 09/25/2024 | Paydown | | 8,956 | 8,956 | 8,147 | 8,495 | | 461 | | 461 | | 8,956 | | | | 169 | 09/25/2036 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2006-FX1 | | | | | | | | | | | | | | | | | | | | |
| 17309Y-AE-7 | A5 7.755% 10/25/36 | | 09/01/2024 | Paydown | | 17,259 | 17,259 | 11,077 | 10,924 | | 6,335 | | 6,335 | | 17,259 | | | | 299 | 10/25/2036 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2006-AR9 | | | | | | | | | | | | | | | | | | | | |
| 17310R-AM-1 | 2A 5.813% 11/25/36 | | 09/01/2024 | Paydown | | 8,518 | 15,171 | 10,877 | 9,707 | | (2,433) | | (2,433) | | 8,518 | | | | 500 | 11/25/2036 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2007-AR5 | | | | | | | | | | | | | | | | | | | | |
| 17311L-AA-9 | 1A1A 5.215% 04/25/37 | | 08/01/2024 | Paydown | | 59,348 | 62,827 | 53,475 | 53,694 | | 5,653 | | 5,653 | | 59,348 | | | | 1,972 | 04/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2007-AR5 | | | | | | | | | | | | | | | | | | | | |
| 17311L-AA-9 | 1A1A 5.215% 04/25/37 | | 08/15/2024 | ALRE - MMTL OC AAM | | 2,342,501 | 2,725,601 | 2,319,877 | 2,329,398 | | (12,268) | | (12,268) | | 2,317,130 | | 25,371 | 25,371 | 99,122 | 04/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2007-AR5 | | | | | | | | | | | | | | | | | | | | |
| 17311L-AB-7 | 1A2A 4.928% 04/25/37 | | 09/01/2024 | Paydown | | 42,605 | 54,074 | 48,609 | 19,219 | | (2,963) | | (2,963) | | 42,605 | | | | 3,532 | 04/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2007-AR4 | | | | | | | | | | | | | | | | | | | | |
| 17311W-AA-5 | 1A1A 4.713% 03/25/37 | | 08/01/2024 | Paydown | | 826 | 826 | 802 | 824 | | 2 | | 2 | | 826 | | | | 24 | 03/25/2037 | 2.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2007-6 | | | | | | | | | | | | | | | | | | | | |
| 17312V-AW-8 | 2A5 1.681% 05/25/37 | | 09/25/2024 | Paydown | | | | 24,598 | 22,910 | | (24,567) | | (24,567) | | | | | | 1,518 | 05/25/2037 | 6. * |
| | Citigroup Mortgage Loan Trust CMLTI 2007-AR8 | | | | | | | | | | | | | | | | | | | | |
| 17313F-AR-3 | 2A1A 5.241% 07/25/37 | | 09/01/2024 | Paydown | | 114,544 | 98,442 | 89,730 | 92,043 | | 22,501 | | 22,501 | | 114,544 | | | | 3,909 | 07/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2009-1 | | | | | | | | | | | | | | | | | | | | |
| 17314U-AJ-7 | 2A2 5.232% 06/25/37 | | 09/01/2024 | Paydown | | 7,983 | | | | | 7,983 | | 7,983 | | 7,983 | | | | 144 | 06/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2009-5 | | | | | | | | | | | | | | | | | | | | |
| 17315G-AK-4 | 5A2 6.316% 01/25/37 | | 09/01/2024 | Paydown | | 69,779 | 69,779 | 53,912 | | | 15,867 | | 15,867 | | 69,779 | | | | 5,246 | 01/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2009-6 | | | | | | | | | | | | | | | | | | | | |
| 17315J-BK-7 | 16A2 6.000% 03/25/36 | | 09/01/2024 | Paydown | | 8,370 | 10,184 | 8,394 | 8,418 | | (47) | | (47) | | 8,370 | | | | 353 | 03/25/2036 | 1.A FM |
| | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 | | | | | | | | | | | | | | | | | | | | |
| 17316Y-AH-1 | 4A2 5.750% 12/25/36 | | 09/01/2024 | Paydown | | 83,634 | 79,859 | 68,708 | | | 14,927 | | 14,927 | | 83,634 | | | | 2,631 | 12/25/2036 | 3.B FM |
| | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 | | | | | | | | | | | | | | | | | | | | |
| 17316Y-AH-1 | 4A2 5.750% 12/25/36 | | 09/01/2024 | Paydown | | 56,320 | 53,777 | 50,446 | 50,584 | | 5,735 | | 5,735 | | 56,320 | | | | 1,259 | 12/25/2036 | 4.C FM |
| | Citigroup Mortgage Loan Trust CMLTI 2011-9 | | | | | | | | | | | | | | | | | | | | |
| 17318V-AB-8 | 1A2 4.928% 04/25/37 | | 09/01/2024 | Paydown | | 14,718 | 18,680 | 16,738 | 17,077 | | (2,359) | | (2,359) | | 14,718 | | | | 607 | 04/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2012-6 | | | | | | | | | | | | | | | | | | | | |
| 17319B-AB-1 | 1A2 4.928% 04/25/37 | | 09/01/2024 | Paydown | | 23,936 | 30,380 | 24,114 | 28,182 | | (4,246) | | (4,246) | | 23,936 | | | | 871 | 04/25/2037 | 1.A FM |
| | Citigroup Mortgage Loan Trust CMLTI 2012-4 | | | | | | | | | | | | | | | | | | | | |
| 17319G-AJ-3 | 3A2 5.334% 03/25/36 | | 09/01/2024 | Paydown | | 68,695 | 71,953 | 64,687 | 64,643 | | 4,052 | | 4,052 | | 68,695 | | | | 431 | 03/25/2036 | 1.A FM |
| | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 | | | | | | | | | | | | | | | | | | | | |
| 17319N-AF-6 | 3A2 4.453% 04/25/37 | | 08/01/2024 | Paydown | | 120,369 | 105,427 | 84,605 | 92,359 | | 28,010 | | 28,010 | | 120,369 | | | | 3,400 | 04/25/2037 | 1.A FM |
| | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 | | | | | | | | | | | | | | | | | | | | |
| 17319N-AF-6 | 3A2 4.453% 04/25/37 | | 08/15/2024 | ALRE - MMTL OC AAM | | 1,562,395 | 1,743,717 | 1,399,333 | 1,527,577 | | (585) | | (585) | | 1,526,992 | | 35,404 | 35,404 | 52,836 | 04/25/2037 | 1.A FM |
| | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 | | | | | | | | | | | | | | | | | | | | |
| 17319N-AR-0 | 8A2 4.531% 10/25/36 | | 09/01/2024 | Paydown | | 1,804 | 1,804 | 1,583 | | | 221 | | 221 | | 1,804 | | | | 7 | 10/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..17321H-AB-4 | Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 5.219% 11/25/35 | | 09/25/2024 | Paydown | | 28,246 | 28,246 | 26,427 | 27,878 | | 368 | | 368 | | 28,246 | | | | 1,148 | 11/25/2035 | 1.A FM |
| ..17321H-AB-4 | Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 5.219% 11/25/35 | | 07/25/2024 | Paydown | | 17,120 | 17,120 | 16,018 | 16,897 | | 223 | | 223 | | 17,120 | | | | 553 | 11/25/2035 | 1.A FM |
| ..17322J-AB-9 | Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 4.703% 02/20/36 | | 09/01/2024 | Paydown | | 49,982 | 50,122 | 44,669 | 44,901 | | 5,081 | | 5,081 | | 49,982 | | | | 508 | 02/20/2036 | 1.A FM |
| ..17322N-AH-7 | Citigroup Mortgage Loan Trust CMLTI 2014-J1 AIO 0.130% 06/25/44 | | 09/02/2024 | Paydown | | | | 5 | 5 | | (5) | | (5) | | | | | | 365 | 06/25/2044 | 1.A FE |
| ..17323L-AC-1 | Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 5.239% 03/25/36 | | 07/25/2024 | Paydown | | 220,463 | 220,463 | 217,470 | 220,190 | | 273 | | 273 | | 220,463 | | | | 6,139 | 03/25/2036 | 1.A FM |
| ..17323L-AC-1 | Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 5.239% 03/25/36 | | 08/14/2024 | AADE BLIC NonModco AAM | | 1,797,715 | 1,795,688 | 1,771,312 | 1,793,467 | | 11,723 | | 11,723 | | 1,805,191 | | (7,476) | (7,476) | 55,722 | 03/25/2036 | 1.A FM |
| ..17323X-AL-5 | Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.874% 04/20/35 | | 09/01/2024 | Paydown | | 139,538 | 139,538 | 136,442 | 139,693 | | (155) | | (155) | | 139,538 | | | | 4,875 | 04/20/2035 | 1.A FM |
| ..17323X-AP-6 | Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 5.219% 01/25/36 | | 09/25/2024 | Paydown | | 14,020 | 14,576 | 13,267 | | | 753 | | 753 | | 14,020 | | | | 332 | 01/25/2036 | 1.A FM |
| ..17323X-AP-6 | Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 5.219% 01/25/36 | | 08/26/2024 | Paydown | | 7,783 | 7,639 | 6,953 | | | 830 | | 830 | | 7,783 | | | | 175 | 01/25/2036 | 1.A FM |
| ..17328P-CB-7 | Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3II 4.135% 08/25/50 | | 09/01/2024 | Paydown | | 20,089 | 20,089 | 20,592 | 20,466 | | (376) | | (376) | | 20,089 | | | | 612 | 08/25/2050 | 1.G |
| ..184692-4@-7 | CLEARBRIDGE ENERGY MLP FUND IN MRPS SER F 6.160% 06/11/25 | | 09/09/2024 | Tax Free Exchange | | 800,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | | | 28,245 | 06/11/2025 | 1.F FE |
| ..18539U-AC-9 | Clearway Energy Operating LLC SENIOR 4.750% 03/15/28 | | 08/07/2024 | AADE BLIC Modco AAM | | 4,838,875 | 5,000,000 | 4,875,863 | 4,903,661 | | 12,485 | | 12,485 | | 4,916,146 | | (77,271) | (77,271) | 212,431 | 03/15/2028 | 3.B FE |
| ..191216-DD-9 | Coca-Cola Co/The Senior Unsecured 1.000% 03/15/28 | | 08/06/2024 | Goldman Sachs | | 1,798,120 | 2,000,000 | 1,758,654 | | | 8,121 | | 8,121 | | 1,766,775 | | 31,345 | 31,345 | 7,889 | 03/15/2028 | 1.E FE |
| ..19424K-AD-5 | College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51 | | 08/25/2024 | Paydown | | 39,856 | 39,856 | 36,718 | | | 3,139 | | 3,139 | | 39,856 | | | | 97 | 07/25/2051 | 1.F FE |
| ..19424K-AD-5 | College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51 | | 09/25/2024 | Paydown | | 9,713 | 9,713 | 8,948 | | | 765 | | 765 | | 9,713 | | | | 47 | 07/25/2051 | 1.F FE |
| ..19424K-AD-5 | College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51 | | 08/29/2024 | AARE Surplus AAM | | 1,360,413 | 1,493,284 | 1,375,688 | | | | | | | 1,375,688 | | 15,275 | 15,275 | 4,118 | 07/25/2051 | 1.F FE |
| ..194267-AN-0 | College Loan Corp Trust I COLLE 2007-1 B3 1.669% 01/25/47 | | 08/27/2024 | Call 93.7425 | | 445,277 | 475,000 | 431,359 | 411,672 | | 19,876 | | 19,876 | | 431,548 | | 13,729 | 13,729 | 18,432 | 01/25/2047 | 1.G FE |
| ..194267-AN-0 | College Loan Corp Trust I COLLE 2007-1 B3 1.669% 01/25/47 | | 07/31/2024 | ALRE - DFL Trust AAM | | (1,277,952) | (1,375,000) | (1,236,328) | (1,176,201) | | (49,771) | | (49,771) | | (1,225,972) | | (51,980) | (51,980) | (1,442) | 01/25/2047 | 1.G FE |
| ..198280-AF-6 | Columbia Pipeline Group Inc Senior Unsecured 4.500% 06/01/25 | | 08/14/2024 | Various | | 11,174,234 | 11,250,000 | 11,200,793 | 11,238,607 | | 872 | | 872 | | 11,239,480 | | (65,245) | (65,245) | 341,531 | 06/01/2025 | 2.A FE |
| ..19828T-AB-2 | Columbia Pipelines Operating C Senior Unsecured 6.036% 11/15/33 | | 08/13/2024 | ALRe Corporate AAM | | 8,949,760 | 8,500,000 | 8,775,926 | | | (2,796) | | (2,796) | | 8,773,130 | | 176,629 | 176,629 | 125,415 | 11/15/2033 | 2.A FE |
| ..20030N-BH-3 | Comcast Corp Senior Unsecured 4.250% 01/15/33 | | 09/23/2024 | Barclays | | 1,181,040 | 1,200,000 | 1,132,346 | | | 1,086 | | 1,086 | | 1,133,432 | | 47,608 | 47,608 | 9,775 | 01/15/2033 | 1.G FE |
| ..20030N-CH-2 | Comcast Corp Senior Unsecured 3.550% 05/01/28 | | 09/13/2024 | JPM SECURITIES LLC | | 9,827,700 | 10,000,000 | 10,726,835 | 10,428,151 | | (72,729) | | (72,729) | | 10,355,422 | | (527,722) | (527,722) | 310,625 | 05/01/2028 | 1.G FE |
| ..20030N-CN-9 | Comcast Corp Senior Unsecured 4.950% 10/15/58 | | 07/31/2024 | Various | | 1,822,059 | 2,000,000 | 1,993,887 | 1,994,056 | | 38 | | 38 | | 1,994,094 | | (172,035) | (172,035) | 78,650 | 10/15/2058 | 1.G FE |
| ..20030N-CU-3 | Comcast Corp Senior Unsecured 4.250% 10/15/30 | | 08/06/2024 | Goldman Sachs | | 981,960 | 1,000,000 | 967,704 | | | 171 | | 171 | | 967,875 | | 14,085 | 14,085 | 13,222 | 10/15/2030 | 1.G FE |
| ..20048E-AE-1 | COMM 2013-LC6 Mortgage Trust COMM 2013-LC6 D 4.065% 01/10/46 | | 08/01/2024 | Paydown | | 30,777 | 30,777 | 30,076 | 30,202 | | 575 | | 575 | | 30,777 | | | | 357 | 01/10/2046 | 1.A |
| ..20048E-AE-1 | COMM 2013-LC6 Mortgage Trust COMM 2013-LC6 D 4.065% 01/10/46 | | 08/15/2024 | MMTL Modco AAM | | 529,995 | 563,076 | 550,246 | 552,550 | | 1,977 | | 1,977 | | 554,527 | | 24,532 | 24,532 | 8,324 | 01/10/2046 | 1.A |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..20682A-AJ-9 | CONE Trust 2024-DFW1 CONE 2024-DFW1 C 7.787% 08/15/41 | | 08/12/2024 | ALRe Corporate AAM | | 4,996,926 | 5,000,000 | 4,987,500 | | | (2,655) | | (2,655) | | 4,984,845 | | 12,081 | 12,081 | 14,479 | 08/15/2041 | 1.G Z |
| ..207597-EJ-0 | Connecticut Light and Power Co Secured 3.200% 03/15/27 | | 08/06/2024 | Goldman Sachs | | 533,825 | 550,000 | 548,130 | 549,424 | | 31 | | 31 | | 549,455 | | (15,630) | (15,630) | 6,942 | 03/15/2027 | 1.E FE |
| ..209111-FF-5 | Consolidated Edison Co of New Senior Unsecured 4.625% 12/01/54 | | 09/23/2024 | Barclays | | 6,410,445 | 6,900,000 | 6,116,436 | | | 1,569 | | 1,569 | | 6,118,005 | | 292,440 | 292,440 | 100,170 | 12/01/2054 | 1.G FE |
| ..209111-FK-4 | Consolidated Edison Co of New Senior Unsecured 4.300% 12/01/56 | | 09/23/2024 | Barclays | | 6,449,322 | 7,400,000 | 6,194,984 | | | 2,053 | | 2,053 | | 6,197,037 | | 252,285 | 252,285 | 99,879 | 12/01/2056 | 1.G FE |
| ..209111-FQ-1 | Consolidated Edison Co of New Senior Unsecured 4.500% 05/15/58 | | 09/23/2024 | Barclays | | 2,732,216 | 3,100,000 | 2,672,386 | | | 705 | | 705 | | 2,673,091 | | 59,125 | 59,125 | 49,988 | 05/15/2058 | 1.G FE |
| ..21036P-AQ-1 | Constellation Brands Inc Senior Unsecured 3.700% 12/06/26 | | 08/06/2024 | Various | | 4,900,950 | 5,000,000 | 4,844,060 | 1,962,694 | | 11,440 | | 11,440 | | 4,864,641 | | 36,309 | 36,309 | 68,347 | 12/06/2026 | 2.B FE |
| ..21036P-AS-7 | Constellation Brands Inc Senior Unsecured 3.500% 05/09/27 | | 08/06/2024 | Goldman Sachs | | 4,858,900 | 5,000,000 | 5,675,850 | 5,350,838 | | (66,779) | | (66,779) | | 5,284,058 | | (425,158) | (425,158) | 130,278 | 05/09/2027 | 2.B FE |
| ..210385-AC-4 | Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33 | | 07/17/2024 | Goldman Sachs | | 4,143,320 | 4,000,000 | 4,117,686 | | | (524) | | (524) | | 4,117,162 | | 26,158 | 26,158 | 88,289 | 03/01/2033 | 2.A FE |
| ..210385-AD-2 | Constellation Energy Generatio Senior Unsecured 6.125% 01/15/34 | | 07/02/2024 | Goldman Sachs | | 2,776,800 | 2,667,000 | 2,662,253 | 2,662,253 | | | | | | 2,662,253 | | 114,548 | 114,548 | 124,330 | 01/15/2034 | 2.A FE |
| ..210385-AF-7 | Constellation Energy Generatio Senior Unsecured 5.750% 03/15/54 | | 09/11/2024 | STAR Non-Modco FWH | | 15,633,891 | 15,000,000 | 14,861,748 | | | 1,801 | | 1,801 | | 14,863,549 | | 770,342 | 770,342 | 421,667 | 03/15/2054 | 2.A FE |
| ..212168-AA-6 | Continental Wind LLC SR SECD NTS 6.000% 02/28/33 | | 09/03/2024 | Redemption 100.0000 | | 97,507 | 97,507 | 113,857 | 109,642 | | (12,135) | | (12,135) | | 97,507 | | | | 5,850 | 02/28/2033 | 2.B FE |
| ..21871X-AQ-2 | Corebridge Financial Inc Senior Unsecured 6.050% 09/15/33 | | 08/22/2024 | Tax Free Exchange | | 10,439,824 | 10,000,000 | 10,442,960 | | | (3,136) | | (3,136) | | 10,439,824 | | | | 263,847 | 09/15/2033 | 2.A FE |
| ..22160K-AN-5 | Costco Wholesale Corp Senior Unsecured 1.375% 06/20/27 | | 09/13/2024 | Various | | 8,348,510 | 9,000,000 | 9,013,262 | 7,095,452 | | (16,475) | | (16,475) | | 8,914,874 | | (566,364) | (566,364) | 65,771 | 06/20/2027 | 1.E FE |
| ..22160K-AP-0 | Costco Wholesale Corp Senior Unsecured 1.600% 04/20/30 | | 09/23/2024 | Barclays | | 2,401,298 | 2,720,000 | 2,348,106 | | | 7,268 | | 7,268 | | 2,355,375 | | 45,923 | 45,923 | 18,617 | 04/20/2030 | 1.E FE |
| ..22234*-AA-0 | WALGREEN CO SECURED 5.520% 09/15/30 | | 09/15/2024 | Redemption 100.0000 | | 59,691 | 59,691 | 59,691 | 59,691 | | | | | | 59,691 | | | | 2,198 | 09/15/2030 | 2.B |
| ..223611-A#-1 | Cowboys Stadium LP SR SECD NTS 3.950% 03/31/34 | | 09/30/2024 | Redemption 100.0000 | | 1,069,784 | 1,069,784 | 1,134,570 | 1,125,336 | | (55,552) | | (55,552) | | 1,069,784 | | | | 42,256 | 03/31/2034 | 2.A PL |
| ..223611-A@-3 | Cowboys Stadium LP SECURED 3.460% 03/31/34 | | 09/30/2024 | Redemption 100.0000 | | 1,074,115 | 1,074,115 | 1,108,326 | 1,103,460 | | (29,344) | | (29,344) | | 1,074,115 | | | | 37,164 | 03/31/2034 | 2.A PL |
| ..224044-CG-0 | Cox Communications Inc Senior Unsecured 3.350% 09/15/26 | | 08/06/2024 | Goldman Sachs | | 18,390,760 | 19,000,000 | 18,548,332 | 18,730,802 | | 48,650 | | 48,650 | | 18,779,452 | | (388,692) | (388,692) | 558,706 | 09/15/2026 | 2.B FE |
| ..224044-CJ-4 | Cox Communications Inc Senior Unsecured 3.500% 08/15/27 | | 08/06/2024 | Various | | 9,660,000 | 10,000,000 | 9,712,836 | 9,766,377 | | 13,555 | | 13,555 | | 9,779,932 | | (119,932) | (119,932) | 272,222 | 08/15/2027 | 2.B FE |
| ..224044-CT-2 | Cox Communications Inc Senior Unsecured 5.800% 12/15/53 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 19,814,254 | 20,000,000 | 19,984,400 | | | | | | | 19,984,400 | | (170,146) | (170,146) | 705,667 | 12/15/2053 | 2.B FE |
| ..22540V-2L-5 | Credit Suisse First Boston Mor CSFB 2002-HE16 M1 6.289% 10/25/32 | | 09/25/2024 | Paydown | | 35,500 | 35,500 | 34,791 | 35,620 | | (120) | | (120) | | 35,500 | | | | 674 | 10/25/2032 | 1.A FM |
| ..22541N-4X-4 | Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 5.689% 04/25/33 | | 09/25/2024 | Paydown | | 4,749 | 4,749 | 4,260 | 4,502 | | 247 | | 247 | | 4,749 | | | | 183 | 04/25/2033 | 1.A FM |
| ..22541N-NM-7 | Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 6.391% 11/25/32 | | 09/01/2024 | Paydown | | 2,345 | 2,345 | 2,316 | 2,404 | | (59) | | (59) | | 2,345 | | | | 46 | 11/25/2032 | 1.A FM |
| ..22541N-PQ-6 | CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32 | | 09/02/2024 | Paydown | | | | | 79 | | (79) | | (79) | | | | | | 383 | 10/25/2032 | 1.B FE |
| ..22541Q-2J-0 | CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.664% 01/25/34 | | 09/01/2024 | Paydown | | 224,972 | 224,972 | 202,474 | 220,545 | | 4,426 | | 4,426 | | 224,972 | | | | 5,621 | 01/25/2034 | 1.A FM |
| ..22541Q-7L-0 | Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 6.088% 03/25/34 | | 09/01/2024 | Paydown | | 56,329 | 56,329 | 50,341 | 50,307 | | 6,022 | | 6,022 | | 56,329 | | | | 572 | 03/25/2034 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 22541Q-FF-4 | CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR18 2X 0.000% 07/25/33 | | 09/02/2024 | Paydown | | | | 4 | 4 | | (4) | | (4) | | | | | | | 07/25/2033 | 1.B Z |
| 22541Q-MA-7 | Credit Suisse First Boston Mor CSFB 2003-19 1A4 5.250% 07/25/33 | | 07/01/2024 | Paydown | | 1,000 | 1,000 | 916 | 920 | | 80 | | 80 | | 1,000 | | | | 31 | 07/25/2033 | 1.A FM |
| 22541S-G2-8 | Credit Suisse First Boston Mor CSFB 2004-AA1 M2 6.019% 02/25/35 | | 09/25/2024 | Paydown | | 13,193 | 13,193 | 11,874 | 11,981 | | 1,212 | | 1,212 | | 13,193 | | | | 499 | 02/25/2035 | 1.A FM |
| 225458-LU-0 | CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.521% 07/25/35 | | 09/01/2024 | Paydown | | | 32,032 | 3,363 | 3,881 | | (3,881) | | (3,881) | | | | | | 1,491 | 07/25/2035 | 1.A FM |
| 225470-EC-3 | CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 5.669% 11/25/35 | | 09/25/2024 | Paydown | | 14,483 | 17,281 | 12,816 | 11,484 | | 2,999 | | 2,999 | | 14,483 | | | | 505 | 11/25/2035 | 1.A FM |
| 225470-EC-3 | CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 5.669% 11/25/35 | | 08/25/2024 | Paydown | | 3,293 | 3,293 | 2,442 | 2,189 | | 1,105 | | 1,105 | | 3,293 | | | | 106 | 11/25/2035 | 1.A FM |
| 225470-RU-9 | Credit Suisse First Boston Mor CSFB 2005-12 3A1 7.000% 01/25/36 | | 09/01/2024 | Paydown | | | (3,404) | (515) | (486) | | 486 | | 486 | | | | | | 42 | 01/25/2036 | 1.A FM |
| 225470-SD-6 | Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36 | | 09/02/2024 | Paydown | | | | 89 | 90 | | (90) | | (90) | | | | | | 53 | 01/25/2036 | 6. * |
| 225492-AJ-6 | CSMC Series 2008-2R CSMC 2008-2R 2A3 6.000% 07/25/37 | | 08/01/2024 | Paydown | | | | 6 | 9 | | (9) | | (9) | | | | | | 25 | 07/25/2037 | 6. FE |
| 2254W0-MF-9 | Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.910% 03/25/36 | | 09/01/2024 | Paydown | | 95,593 | 95,593 | 81,919 | 80,349 | | 15,244 | | 15,244 | | 95,593 | | | | 2,425 | 03/25/2036 | 3.C FM |
| 2254W0-MF-9 | Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.910% 03/25/36 | | 07/01/2024 | Paydown | | 4,718 | 4,718 | 4,043 | 3,965 | | 752 | | 752 | | 4,718 | | | | 96 | 03/25/2036 | 4.A FM |
| 226373-AQ-1 | Energy Transfer LP Senior Unsecured 5.625% 05/01/27 | | 08/02/2024 | AADE - FABN | | 6,217,825 | 6,200,000 | 6,177,184 | | | 858 | | 858 | | 6,178,042 | | 39,783 | 39,783 | 88,156 | 05/01/2027 | 2.B FE |
| 22822V-AH-4 | Crown Castle Inc Senior Unsecured 3.650% 09/01/27 | | 09/13/2024 | JPM SECURITIES LLC | | 14,237,840 | 14,500,000 | 14,359,720 | 14,437,520 | | 11,319 | | 11,319 | | 14,448,839 | | (210,999) | (210,999) | 551,302 | 09/01/2027 | 2.B FE |
| 22942J-AU-7 | CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36 | | 09/01/2024 | Paydown | | | | 7,380 | 7,159 | | (7,159) | | (7,159) | | | | | | 1,820 | 07/25/2036 | 5.B GI |
| 22942K-AZ-3 | CSMC Mortgage-Backed Trust 200 CSMC 2006-7 5A2 7.070% 08/25/36 | | 09/25/2024 | Paydown | | | | 58 | 53 | | (53) | | (53) | | | | | | 80 | 08/25/2036 | 6. * |
| 22942K-BE-9 | CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 5.669% 08/25/36 | | 09/25/2024 | Paydown | | 9,498 | 9,489 | 7,536 | 7,357 | | 2,141 | | 2,141 | | 9,498 | | | | 381 | 08/25/2036 | 1.A FM |
| 22944B-AG-3 | CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37 | | 09/03/2024 | Paydown | | | | 2 | 19 | 34 | (53) | | (19) | | | | | | | 08/25/2037 | 6. * |
| 22944P-AH-0 | CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43 | | 09/02/2024 | Paydown | | | | 47 | 47 | | (47) | | (47) | | | | | | 115 | 02/25/2043 | 6. * |
| 22945D-AL-7 | CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 1.158% 03/15/52 | | 09/01/2024 | Paydown | | | | 2,846 | 1,962 | | (1,962) | | (1,962) | | | | | | 341 | 03/15/2052 | 1.A FE |
| 22964B-AA-4 | Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34 | | 09/15/2024 | Redemption 100.0000 | | 119,531 | 119,531 | 119,531 | 118,837 | | 694 | | 694 | | 119,531 | | | | 4,054 | 08/15/2034 | 1.G |
| 22966R-AC-0 | CubeSmart LP Senior Unsecured 4.000% 11/15/25 | | 08/02/2024 | AADE - FABN | | 492,901 | 500,000 | 494,938 | 497,053 | | 898 | | 898 | | 497,951 | | (5,050) | (5,050) | 14,278 | 11/15/2025 | 2.B FE |
| 22966R-AD-8 | CubeSmart LP Senior Unsecured 3.125% 09/01/26 | | 08/06/2024 | Various | | 2,891,790 | 3,000,000 | 2,858,731 | 2,881,773 | | 31,616 | | 31,616 | | 2,913,389 | | (21,599) | (21,599) | 85,851 | 09/01/2026 | 2.B FE |
| 22975#-AA-9 | CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42 | | 09/25/2024 | Redemption 100.0000 | | 81,796 | 81,796 | 81,796 | 81,796 | | | | | | 81,796 | | | | 2,348 | 09/25/2042 | 1.E |
| 22976#-AA-8 | CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36 | | 09/15/2024 | Redemption 100.0000 | | 347,971 | 347,971 | 347,971 | 347,971 | | | | | | 347,971 | | | | 9,305 | 10/15/2036 | 2.A |
| 22979@-AA-7 | CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37 | | 09/15/2024 | Redemption 100.0000 | | 92,123 | 92,123 | 92,123 | 92,123 | | | | | | 92,123 | | | | 2,884 | 12/15/2037 | 4.B |
| 22984*-AA-2 | CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45 | | 09/15/2024 | Redemption 100.0000 | | 18,695 | 18,695 | 18,695 | 18,695 | | | | | | 18,695 | | | | 535 | 04/15/2045 | 1.G |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..22984*-AB-0 | CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49 | | 09/15/2024 | Redemption 100.0000 | | 83,772 | 83,772 | 83,772 | 83,772 | | | | | | 83,772 | | | | 2,492 | 06/15/2049 | 1.G |
| ..23242G-AE-4 | Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2 5.349% 10/25/46 | | 09/25/2024 | Paydown | | 18,373 | 18,373 | 17,159 | 17,226 | | 1,148 | | 1,148 | | 18,373 | | | | 508 | 10/25/2046 | 1.A FM |
| ..23244F-AD-6 | Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.054% 11/20/46 | | 09/14/2024 | Paydown | | | | (10,638) | (10,603) | | 10,603 | | 10,603 | | | | | | 391 | 11/20/2046 | 6. Z |
| ..23244F-AU-8 | Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46 | | 09/01/2024 | Paydown | | | | 16,188 | 16,188 | | (16,188) | | (16,188) | | | | | | 1,089 | 11/20/2046 | 6. FE |
| ..23246L-AB-5 | CWABS Asset-Backed Certificate CWL 2007-BC3 2A1 5.029% 11/25/47 | | 07/25/2024 | Paydown | | 69 | 69 | 1 | | | 69 | | 69 | | 69 | | | | (23) | 11/25/2047 | 6. * |
| ..233046-AF-8 | DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47 | | 08/20/2024 | Paydown | | 59,304 | 59,304 | 59,010 | 59,116 | | 188 | | 188 | | 59,304 | | | | 1,792 | 11/20/2047 | 2.B FE |
| ..233046-AL-5 | DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49 | | 08/20/2024 | Paydown | | 50,000 | 50,000 | 50,421 | 50,248 | | (248) | | (248) | | 50,000 | | | | 1,619 | 05/20/2049 | 2.B FE |
| ..233046-AS-0 | DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51 | | 08/20/2024 | Paydown | | 81,250 | 81,250 | 81,250 | 81,250 | | | | | | 81,250 | | | | 1,701 | 11/20/2051 | 2.B FE |
| ..23332U-AP-9 | DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A1A 5.899% 11/19/44 | | 07/02/2024 | ALRe Corporate AAM | | 3,769,865 | 4,068,668 | 3,435,159 | 3,495,007 | | (1,637) | | (1,637) | | 3,493,369 | | 276,496 | 276,496 | 116,348 | 11/19/2044 | 1.A FM |
| ..23332U-BG-8 | DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 5.819% 07/19/44 | | 09/19/2024 | Paydown | | 1,167 | 1,167 | 1,105 | 1,109 | | 58 | | 58 | | 1,167 | | | | 48 | 07/19/2044 | 1.A FM |
| ..23332U-CM-4 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 5.579% 02/19/45 | | 07/19/2024 | Paydown | | 2,423 | 2,423 | 2,346 | 2,364 | | 59 | | 59 | | 2,423 | | | | 64 | 02/19/2045 | 1.A FM |
| ..23332U-CM-4 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 5.579% 02/19/45 | | 08/02/2024 | AADE - FABN | | 322,686 | 330,228 | 319,686 | 322,244 | | 2,336 | | 2,336 | | 324,580 | | (1,893) | (1,893) | 9,425 | 02/19/2045 | 1.A FM |
| ..23332U-DC-5 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 5.499% 03/19/45 | | 09/19/2024 | Paydown | | 10,572 | 10,572 | 9,629 | 10,277 | | 295 | | 295 | | 10,572 | | | | 312 | 03/19/2045 | 1.A FM |
| ..23332U-EM-2 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.599% 08/19/45 | | 09/19/2024 | Paydown | | 7,499 | 7,499 | 6,722 | | | 777 | | 777 | | 7,499 | | | | 54 | 08/19/2045 | 1.D FM |
| ..23332U-EM-2 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.599% 08/19/45 | | 08/19/2024 | Paydown | | 7,541 | 7,541 | 6,760 | | | 781 | | 781 | | 7,541 | | | | 27 | 08/19/2045 | 1.D FM |
| ..23332U-FW-9 | DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 5.819% 10/19/45 | | 09/19/2024 | Paydown | | 14,031 | 14,031 | 13,688 | 15,018 | | (987) | | (987) | | 14,031 | | | | 289 | 10/19/2045 | 1.A FM |
| ..233331-AY-3 | DTE Energy Co Senior Unsecured 2.850% 10/01/26 | | 08/06/2024 | Various | | 24,465,811 | 25,365,000 | 26,935,886 | 26,132,042 | | (175,179) | | (175,179) | | 25,956,863 | | (1,491,052) | (1,491,052) | 600,217 | 10/01/2026 | 2.B FE |
| ..23342K-AD-6 | DRB Prime Student Loan Trust 2 DRB 2017-A B 3.100% 05/27/42 | | 09/25/2024 | Paydown | | 157,155 | 157,155 | 155,912 | 156,647 | | 508 | | 508 | | 157,155 | | | | 3,253 | 05/27/2042 | 1.A FE |
| ..233898-AA-9 | Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43 | | 09/30/2024 | Redemption 100.0000 | | 191,667 | 191,667 | 191,667 | 191,667 | | | | | | 191,667 | | | | 4,916 | 03/30/2043 | 1.G |
| ..24422E-WH-8 | John Deere Capital Corp Senior Unsecured 3.900% 06/07/32 | | 09/23/2024 | Barclays | | 2,918,430 | 3,000,000 | 2,992,620 | 2,993,600 | | 476 | | 476 | | 2,994,075 | | (75,645) | (75,645) | 93,275 | 06/07/2032 | 1.E FE |
| ..24422E-WJ-4 | John Deere Capital Corp Senior Unsecured 4.050% 09/08/25 | | 09/13/2024 | JPM SECURITIES LLC | | 9,367,288 | 9,400,000 | 9,395,300 | 9,397,291 | | 1,115 | | 1,115 | | 9,398,406 | | (31,118) | (31,118) | 389,160 | 09/08/2025 | 1.E FE |
| ..246114-AA-0 | Delaware Life Global Funding FABN SER 21-1 2.662% 06/29/26 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,730,095 | 1,837,000 | 1,837,000 | 1,837,000 | | | | | | 1,837,000 | | (106,905) | (106,905) | 30,563 | 06/29/2026 | 2.A FE |
| ..246114-AC-6 | Delaware Life Global Funding Secured 3.530% 03/10/27 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,075,248 | 1,137,000 | 1,137,000 | 1,137,000 | | | | | | 1,137,000 | | (61,752) | (61,752) | 37,237 | 03/10/2027 | 2.A FE |
| ..24703T-AB-2 | Dell International LLC / EMC C Senior Unsecured 4.000% 07/15/24 | | 07/15/2024 | Various | | 7,250,000 | 7,250,000 | 7,372,941 | 7,268,677 | | (18,677) | | (18,677) | | 7,250,000 | | | | 290,000 | 07/15/2024 | 2.B FE |
| ..24703T-AE-6 | Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26 | | 09/23/2024 | Various | | 5,059,400 | 5,000,000 | 4,946,542 | 491,685 | | 7,111 | | 7,111 | | 4,955,989 | | 103,411 | 103,411 | 129,986 | 10/01/2026 | 2.B FE |
| ..25150R-AH-8 | Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 5.489% 02/25/37 | | 09/25/2024 | Paydown | | 2,158 | (6,699) | (45) | (45) | | 2,203 | | 2,203 | | 2,158 | | | | 241 | 02/25/2037 | 6. * |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..25150X-AB-8 | Deutsche Alt-A Securities Mort DBALT 2007-0A5 A2 5.269% 08/25/47 | | 07/25/2024 | Paydown | | 3,363 | 3,363 | 2,556 | 2,565 | | 798 | | 798 | | 3,363 | | | | 62 | 08/25/2047 | 1.A FM |
| ..25150X-AB-8 | Deutsche Alt-A Securities Mort DBALT 2007-0A5 A2 5.269% 08/25/47 | | 08/15/2024 | ALRe Corporate AAM | | 2,056,319 | 2,558,881 | 1,974,323 | 1,487,682 | | 10,245 | | 10,245 | | 1,989,850 | | 66,469 | 66,469 | 44,661 | 08/25/2047 | 1.A FM |
| ..251510-FB-4 | Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 5.279% 08/25/35 | | 09/25/2024 | Paydown | | 24,808 | 23,234 | 20,045 | 20,031 | | 4,778 | | 4,778 | | 24,808 | | | | 780 | 08/25/2035 | 4.B FM |
| ..251510-HW-6 | DEUTSCHE ALT-A SECURITIES INC DBALT 2005-5 2A3 5.500% 11/25/35 | | 09/01/2024 | Paydown | | | 20,824 | 10,533 | | | (10,533) | | (10,533) | | | | | | | 11/25/2035 | 1.A FM |
| ..251510-LF-8 | Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 3.912% 02/25/36 | | 09/01/2024 | Paydown | | 559 | 443 | 297 | 315 | | 254 | 10 | 244 | | 559 | | | | 18 | 02/25/2036 | 1.A FM |
| ..25151R-AH-7 | Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 5.469% 01/25/47 | | 09/25/2024 | Paydown | | 1,095 | 923 | | | | 1,095 | | 1,095 | | 1,095 | | | | 31 | 01/25/2047 | 6. * |
| ..25151U-AB-3 | Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 5.309% 03/25/37 | | 09/25/2024 | Paydown | | 2,734 | (15,468) | | | | 2,734 | | 2,734 | | 2,734 | | | | 324 | 03/25/2037 | 6. * |
| ..25151U-AF-4 | Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 5.269% 03/25/37 | | 09/25/2024 | Paydown | | 583 | (2,462) | | | | 583 | | 583 | | 583 | | | | 55 | 03/25/2037 | 6. * |
| ..251563-FE-7 | Deutsche Mortgage Securities I DMSI 2004-4 7AR2 5.419% 06/25/34 | | 09/25/2024 | Paydown<br>Redemption 100.0000 | | 1,725 | 1,725 | 1,563 | 1,636 | | 88 | | 88 | | 1,725 | | | | 64 | 06/25/2034 | 1.A FM |
| ..25240@-AA-3 | WALGREEN CO SECD NTS 5.910% 01/15/31 | | 09/15/2024 | | | 32,019 | 32,019 | 32,019 | 32,019 | | | | | | 32,019 | | | | 1,262 | 01/15/2031 | 2.C |
| ..25278X-AX-7 | Diamondback Energy Inc Senior Unsecured 5.200% 04/18/27 | | 08/12/2024 | Various | | 3,549,905 | 3,500,000 | 3,498,460 | | | 154 | | 154 | | 3,498,614 | | 51,291 | 51,291 | 58,139 | 04/18/2027 | 2.B FE |
| ..25278X-BA-6 | Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 27,599,152 | 27,200,000 | 26,913,176 | | | 1,262 | | 1,262 | | 26,914,438 | | 684,714 | 684,714 | 564,778 | 04/18/2054 | 2.B FE |
| ..25278X-BB-4 | Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 27,733,721 | 27,200,000 | 27,027,008 | | | 391 | | 391 | | 27,027,399 | | 706,322 | 706,322 | 579,511 | 04/18/2064 | 2.B FE |
| ..253393-AG-7 | Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52 | | 08/28/2024 | ALRe Corporate AAM | | 6,333,719 | 8,400,000 | 6,110,832 | | | 1,949 | | 1,949 | | 6,112,781 | | 220,938 | 220,938 | 41,137 | 01/15/2052 | 2.C FE |
| ..25389J-AU-0 | Digital Realty Trust LP Senior Unsecured 3.600% 07/01/29 | | 09/23/2024 | Barclays | | 7,720,240 | 8,000,000 | 8,833,173 | 8,572,937 | | (76,039) | | (76,039) | | 8,496,898 | | (776,658) | (776,658) | 354,400 | 07/01/2029 | 2.B FE |
| ..254687-EZ-5 | Walt Disney Co/The Senior Unsecured 7.750% 12/01/45 | | 07/10/2024 | AARE Surplus AAM | | 4,909,845 | 3,850,000 | 4,996,753 | | | (1,028) | | (1,028) | | 4,995,726 | | (85,881) | (85,881) | 32,324 | 12/01/2045 | 1.G FE |
| ..25470D-BE-8 | Discovery Communications LLC Senior Unsecured 3.950% 06/15/25 | | 09/13/2024 | Various | | 3,958,240 | 4,000,000 | 3,985,013 | 3,996,192 | | 1,828 | | 1,828 | | 3,998,020 | | (39,780) | (39,780) | 118,939 | 06/15/2025 | 2.C FE |
| ..255387-AB-8 | Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38 | | 09/20/2024 | Paydown | | 68,045 | 68,045 | 60,347 | | | 7,698 | | 7,698 | | 68,045 | | | | 1,198 | 12/20/2038 | 1.F FE |
| ..255396-AB-9 | Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38 | | 09/20/2024 | Paydown | | 84,006 | 84,006 | 73,689 | | | 10,317 | | 10,317 | | 84,006 | | | | 889 | 07/20/2038 | 1.F FE |
| ..25746U-CY-3 | Dominion Energy Inc Senior Unsecured 4.250% 06/01/28 | | 09/13/2024 | Various | | 998,380 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (1,620) | (1,620) | 21,958 | 06/01/2028 | 2.B FE |
| ..25746U-DU-0 | Dominion Energy Inc Junior Subordinated 7.000% 06/01/54 | | 07/09/2024 | Market Axess | | 782,933 | 750,000 | 750,000 | | | | | | | 750,000 | | 32,933 | 32,933 | 8,896 | 06/01/2054 | 2.C FE |
| ..25755T-AL-4 | Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49 | | 09/27/2024 | MMTL Modco AAM | | 2,281,580 | 2,400,000 | 2,400,000 | 2,400,000 | | | | | | 2,400,000 | | (118,420) | (118,420) | 81,185 | 10/25/2049 | 2.A FE |
| ..26208L-AC-2 | DRIVEN BRANDS FUNDING LLC HONK 2018-1A A2 4.739% 04/20/48 | | 07/29/2024 | Various | | 26,718,750 | 26,718,750 | 26,718,750 | 26,718,750 | | | | | | 26,718,750 | | | | 981,306 | 04/20/2048 | 2.C FE |
| ..26208L-AC-2 | DRIVEN BRANDS FUNDING LLC HONK 2018-1A A2 4.739% 04/20/48 | | 07/20/2024 | Paydown | | 71,250 | 71,250 | 71,250 | 71,250 | | | | | | 71,250 | | | | 2,532 | 04/20/2048 | 2.C FE |
| ..26209X-AC-5 | DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51 | | 07/20/2024 | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 243 | 01/20/2051 | 2.C FE |
| ..26441C-AX-3 | Duke Energy Corp Senior Unsecured 3.150% 08/15/27 | | 09/13/2024 | JPM SECURITIES LLC | | 487,040 | 500,000 | 519,714 | 512,843 | | (2,626) | | (2,626) | | 510,217 | | (23,177) | (23,177) | 17,106 | 08/15/2027 | 2.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 26441C-BL-8 | Duke Energy Corp Senior Unsecured 2.550% 06/15/31 | | 09/23/2024 | Barclays | | 1,768,800 | 2,000,000 | 1,696,324 | | | 6,206 | | 6,206 | | 1,702,530 | | 66,270 | 66,270 | 14,025 | 06/15/2031 | 2.B FE |
| 26860#-AA-8 | EIF Pio Pico LLC SR SECD NTS 4.170% 12/31/41 | | 07/09/2024 | Redemption 100.0000 | | (2,371) | (2,371) | (2,371) | (2,371) | | | | | | (2,371) | | | | 1,765 | 12/31/2041 | 1.G PL |
| 26875P-AN-1 | EOG Resources Inc Senior Unsecured 3.900% 04/01/35 | | 08/06/2024 | Goldman Sachs | | 1,854,500 | 2,000,000 | 1,811,126 | | | 507 | | 507 | | 1,811,634 | | 42,866 | 42,866 | 27,300 | 04/01/2035 | 1.G FE |
| 26884A-BG-7 | ERP Operating LP Senior Unsecured 3.250% 08/01/27 | | 09/13/2024 | Various | | 1,958,100 | 2,000,000 | 2,021,513 | 852,552 | | (6,844) | | (6,844) | | 1,984,150 | | (26,050) | (26,050) | 53,787 | 08/01/2027 | 1.G FE |
| 26884A-BJ-1 | ERP Operating LP Senior Unsecured 3.500% 03/01/28 | | 09/13/2024 | Various | | 2,690,160 | 2,750,000 | 2,733,555 | 2,742,873 | | 831 | | 831 | | 2,743,704 | | (53,544) | (53,544) | 61,970 | 03/01/2028 | 1.G FE |
| 278865-AV-2 | Ecolab Inc Senior Unsecured 2.700% 11/01/26 | | 07/17/2024 | Goldman Sachs | | 6,867,936 | 7,200,000 | 7,552,860 | 7,386,995 | | (40,035) | | (40,035) | | 7,346,960 | | (479,024) | (479,024) | 138,780 | 11/01/2026 | 1.G FE |
| 278865-BD-1 | Ecolab Inc Senior Unsecured 3.250% 12/01/27 | | 08/06/2024 | Goldman Sachs | | 16,397,010 | 17,000,000 | 16,246,573 | 16,415,882 | | 82,617 | | 82,617 | | 16,498,499 | | (101,489) | (101,489) | 377,542 | 12/01/2027 | 1.G FE |
| 281020-AN-7 | Edison International Senior Unsecured 5.750% 06/15/27 | | 09/23/2024 | Barclays | | 1,033,390 | 1,000,000 | 1,002,450 | | | (210) | | (210) | | 1,002,241 | | 31,149 | 31,149 | 44,563 | 06/15/2027 | 2.C FE |
| 28622H-AB-7 | Elevance Health Inc Senior Unsecured 4.750% 02/15/33 | | 09/13/2024 | JPM SECURITIES LLC | | 10,146,800 | 10,000,000 | 9,720,443 | | | 6,294 | | 6,294 | | 9,726,737 | | 420,063 | 420,063 | 278,403 | 02/15/2033 | 2.A FE |
| 292480-AK-6 | Energy Transfer LP Senior Unsecured 4.400% 03/15/27 | | 08/06/2024 | Goldman Sachs | | 7,435,125 | 7,500,000 | 7,339,949 | | | 4,386 | | 4,386 | | 7,344,334 | | 90,791 | 90,791 | 130,167 | 03/15/2027 | 2.B FE |
| 292505-AE-4 | Ovintiv Inc Senior Unsecured 6.625% 08/15/37 | | 09/11/2024 | STAR Non-Modco FWH | | 5,277,705 | 4,864,000 | 5,160,794 | | | (2,873) | | (2,873) | | 5,157,921 | | 119,784 | 119,784 | 184,393 | 08/15/2037 | 2.C FE |
| 292554-A#-9 | ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24 | | 08/11/2024 | Redemption 100.0000 | | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 10,469 | 08/11/2024 | 2.C FE |
| 29256P-AY-0 | Encore Credit Receivables Trus ECR 2005-4 M3 5.674% 01/25/36 | | 09/25/2024 | Paydown | | 265,698 | 265,698 | 235,017 | 262,486 | | 3,211 | | 3,211 | | 265,698 | | | | 6,865 | 01/25/2036 | 1.A FM |
| 29273V-AW-0 | Energy Transfer LP Senior Unsecured 5.950% 05/15/54 | | 09/03/2024 | Various | | 32,979,679 | 32,400,000 | 32,317,000 | | | | | | | 32,317,000 | | 662,679 | 662,679 | 925,423 | 05/15/2054 | 2.B FE |
| 29273V-BB-5 | Energy Transfer LP Senior Unsecured 6.050% 09/01/54 | | 09/03/2024 | ALRe Corporate AAM | | 12,443,791 | 12,200,000 | 12,362,260 | | | (400) | | (400) | | 12,361,860 | | 81,932 | 81,932 | 147,620 | 09/01/2054 | 2.B FE |
| 29281L-AA-0 | EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55 | | 09/20/2024 | Paydown | | 582,839 | 582,839 | 578,745 | | | 4,094 | | 4,094 | | 582,839 | | | | 13,662 | 02/20/2055 | 1.G FE |
| 29360A-AB-6 | Enstar Finance LLC Junior Subordinated 5.500% 01/15/42 | | 08/14/2024 | AADE BLIC Modco AAM | | 911,625 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 88,375 | 88,375 | 59,431 | 01/15/2042 | 2.C FE |
| 29364D-AV-2 | Entergy Arkansas LLC Secured 4.000% 06/01/28 | | 09/23/2024 | Barclays | | 1,985,900 | 2,000,000 | 1,932,894 | | | 4,172 | | 4,172 | | 1,937,066 | | 48,834 | 48,834 | 25,111 | 06/01/2028 | 1.F FE |
| 29364G-AQ-6 | Entergy Corp Junior Subordinated 7.125% 12/01/54 | | 07/31/2024 | ALRE - DFL Trust AAM | | 30,093,450 | 30,000,000 | 30,000,000 | | | | | | | 30,000,000 | | 93,450 | 93,450 | 403,750 | 12/01/2054 | 2.C FE |
| 29364W-AV-0 | Entergy Louisiana LLC Secured 4.950% 01/15/45 | | 09/23/2024 | Various | | 9,561,693 | 10,057,000 | 10,532,728 | 10,208,053 | | (127,512) | | (127,512) | | 10,080,541 | | 518,849 | 518,849 | 593,237 | 01/15/2045 | 1.F FE |
| 29364W-AW-8 | Entergy Louisiana LLC Secured 3.250% 04/01/28 | | 09/23/2024 | Various | | 2,875,933 | 2,975,000 | 2,898,483 | 2,942,633 | | 5,222 | | 5,222 | | 2,947,855 | | 71,922 | 71,922 | 94,807 | 04/01/2028 | 1.F FE |
| 29365T-AD-6 | Entergy Texas Inc Secured 5.150% 06/01/45 | | 09/23/2024 | Various | | 9,597,400 | 10,000,000 | 9,609,999 | 4,992,280 | | 1,759 | | 1,759 | | 9,613,237 | | 15,837 | 15,837 | 290,403 | 06/01/2045 | 1.G FE |
| 29365T-AH-7 | Entergy Texas Inc Secured 4.500% 03/30/39 | | 09/13/2024 | Various | | 15,407,557 | 16,540,000 | 15,082,531 | 920,666 | | 20,847 | | 20,847 | | 15,078,313 | | 329,244 | 329,244 | 582,451 | 03/30/2039 | 1.G FE |
| 29379V-BW-2 | Enterprise Products Operating Senior Unsecured 4.200% 01/31/50 | | 07/17/2024 | Various | | 3,305,840 | 4,000,000 | 3,239,560 | 3,244,233 | | 4,060 | | 4,060 | | 3,248,293 | | 57,547 | 57,547 | 120,400 | 01/31/2050 | 1.G FE |
| 29379V-BZ-5 | Enterprise Products Operating Senior Unsecured 3.950% 01/31/60 | | 07/31/2024 | AARE II Surplus ISG | | 755,297 | 1,000,000 | 993,600 | 993,899 | | 45 | | 45 | | 993,944 | | 238,647 | 238,647 | 59,250 | 01/31/2060 | 1.G FE |
| 29444U-BT-2 | Equinix Inc Senior Unsecured 3.400% 02/15/52 | | 09/13/2024 | JPM SECURITIES LLC | | 1,311,570 | 1,800,000 | 1,277,957 | 1,283,546 | | 5,721 | | 5,721 | | 1,289,267 | | 22,303 | 22,303 | 66,470 | 02/15/2052 | 2.B FE |
| 294751-BX-9 | Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33 | | 09/01/2024 | Paydown | | 1,338 | 1,338 | 1,298 | 1,329 | | 9 | | 9 | | 1,338 | | | | 41 | 08/25/2033 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 29736R-AQ-3 | Estee Lauder Cos Inc/The Senior Unsecured 2.600% 04/15/30 | | 09/23/2024 | Barclays | | 1,886,000 | 2,050,000 | 2,046,228 | 2,047,517 | | 268 | | 268 | | 2,047,785 | | (161,785) | (161,785) | 50,191 | 04/15/2030 | 1.F FE |
| 30161M-AN-3 | Constellation Energy Generatio Senior Unsecured 5.600% 06/15/42 | | 09/11/2024 | STAR Non-Modco FWH | | 3,060,232 | 3,000,000 | 2,943,785 | | | 422 | | 422 | | 2,944,207 | | 116,024 | 116,024 | 40,133 | 06/15/2042 | 2.A FE |
| 30161N-BK-6 | Exelon Corp Senior Unsecured 5.300% 03/15/33 | | 08/06/2024 | Goldman Sachs | | 5,108,300 | 5,000,000 | 5,013,922 | | | | | | | 5,013,922 | | 94,379 | 94,379 | 104,528 | 03/15/2033 | 2.B FE |
| 30161N-BL-4 | Exelon Corp Senior Unsecured 5.600% 03/15/53 | | 09/13/2024 | JPM SECURITIES LLC | | 3,130,110 | 3,000,000 | 2,990,730 | 2,991,005 | | 89 | | 89 | | 2,991,094 | | 139,016 | 139,016 | 168,467 | 03/15/2053 | 2.B FE |
| 30161N-BN-0 | Exelon Corp Senior Unsecured 5.450% 03/15/34 | | 08/06/2024 | Goldman Sachs | | 30,777,600 | 30,000,000 | 29,950,500 | | | 2,529 | | 2,529 | | 29,953,029 | | 824,571 | 824,571 | 726,667 | 03/15/2034 | 2.B FE |
| 30231G-AY-8 | Exxon Mobil Corp Senior Unsecured 2.995% 08/16/39 | | 09/23/2024 | Barclays | | 16,413,800 | 20,000,000 | 15,398,473 | 15,623,582 | | 137,517 | | 137,517 | | 15,761,100 | | 652,700 | 652,700 | 662,228 | 08/16/2039 | 1.D FE |
| 302635-AL-1 | FS KKR Capital Corp Senior Unsecured 3.250% 07/15/27 | | 08/06/2024 | Goldman Sachs | | 7,425,200 | 8,000,000 | 6,748,720 | 6,874,459 | | 227,149 | | 227,149 | | 7,101,607 | | 323,593 | 323,593 | 275,889 | 07/15/2027 | 2.C FE |
| 30303M-8G-0 | Meta Platforms Inc Senior Unsecured 3.500% 08/15/27 | | 09/19/2024 | Various | | 3,966,430 | 4,000,000 | 3,908,812 | 3,918,462 | | 14,917 | | 14,917 | | 3,933,379 | | 33,051 | 33,051 | 151,569 | 08/15/2027 | 1.D FE |
| 30303M-8R-6 | Meta Platforms Inc Senior Unsecured 5.750% 05/15/63 | | 09/23/2024 | Barclays | | 6,603,480 | 6,000,000 | 6,429,540 | | | (1,796) | | (1,796) | | 6,427,744 | | 175,736 | 175,736 | 296,125 | 05/15/2063 | 1.D FE |
| 30313R-AA-7 | FS KKR Capital Corp SENIOR 4.250% 02/14/25 | | 07/17/2024 | Goldman Sachs | | 989,800 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 10,200 | 10,200 | 39,431 | 02/14/2025 | 2.C FE |
| 30321L-2B-7 | F&G Global Funding Senior Secured 0.900% 09/20/24 | | 09/20/2024 | Maturity | | 5,000,000 | 5,000,000 | 4,998,950 | 4,999,745 | | 255 | | 255 | | 5,000,000 | | | | 45,000 | 09/20/2024 | 1.G FE |
| 303250-AE-4 | Fair Isaac Corp Senior Unsecured 5.250% 05/15/26 | | 09/04/2024 | Royal Bank of Canada | | 1,991,000 | 2,000,000 | 1,975,000 | 1,980,222 | | 4,989 | | 4,989 | | 1,985,211 | | 5,789 | 5,789 | 84,467 | 05/15/2026 | 3.B FE |
| 30327M-AA-2 | FS Rialto 2022-FL5 Issuer LLC FSRIA 2022-FL5 A 7.387% 06/19/37 | | 08/19/2024 | Paydown | | 2,811,106 | 2,811,106 | 2,782,987 | 2,801,881 | | 9,225 | | 9,225 | | 2,811,106 | | | | 145,495 | 06/19/2037 | 1.A FE |
| 30332Y-AA-9 | FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53 | | 09/15/2024 | Paydown | | 31,025 | 31,025 | 28,937 | 28,996 | | 2,029 | | 2,029 | | 31,025 | | | | 1,179 | 10/15/2053 | 1.C FE |
| 30452@-AA-6 | Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44 | | 09/05/2024 | Redemption 100.0000 | | 62,160 | 62,160 | 62,160 | 62,160 | | | | | | 62,160 | | | | 2,052 | 01/05/2044 | 3.C |
| 30605Y-AB-7 | Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42 | | 09/15/2024 | Paydown | | 156,773 | 156,773 | 156,757 | 156,772 | | 1 | | 1 | | 156,773 | | | | 4,815 | 02/15/2042 | 1.G FE |
| 31428X-BP-0 | FedEx Corp Senior Unsecured 3.400% 02/15/28 | | 08/06/2024 | Various | | 4,831,650 | 5,000,000 | 4,701,089 | | | 30,515 | | 30,515 | | 4,731,604 | | 100,046 | 100,046 | 81,222 | 02/15/2028 | 2.B FE |
| 314353-AA-1 | FedEx Corp 2020-1 Class AA Pas Secured 1.875% 08/20/35 | | 08/20/2024 | Various | | 80,209 | 80,209 | 79,999 | 80,033 | | 176 | | 176 | | 80,209 | | | | 1,504 | 08/20/2035 | 1.D FE |
| 31659T-DF-9 | Fieldstone Mortgage Investment FMIC 2005-1 M6 6.139% 03/25/35 | | 09/25/2024 | Paydown | | 35,410 | 35,410 | 24,297 | 19,499 | | 10,250 | | 10,250 | | 35,410 | | | | 108 | 03/25/2035 | 1.A FM |
| 31659X-AA-4 | Fieldstone Mortgage Investment FMIC 2006-S1 A 5.409% 01/25/37 | | 09/25/2024 | Paydown | | 20,222 | 20,222 | 194 | 115 | | 20,058 | | 20,058 | | 20,222 | | | | 6 | 01/25/2037 | 1.A FM |
| 31659Y-AA-2 | Fieldstone Mortgage Investment FMIC 2007-1 1A 5.227% 04/25/47 | | 09/25/2024 | Paydown | | 351,281 | 351,281 | 305,193 | 314,326 | | 36,955 | | 36,955 | | 351,281 | | | | 2,663 | 04/25/2047 | 1.A FM |
| 317384-AA-3 | Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62 | | 09/25/2024 | Paydown | | 676,423 | 676,423 | 626,491 | 633,292 | | 43,131 | | 43,131 | | 676,423 | | | | 10,715 | 05/25/2062 | 1.A FE |
| 31739D-AA-2 | Finance of America Structured A1 4.500% 08/25/73 | | 08/26/2024 | Paydown | | 2,302,052 | 2,302,052 | 2,150,055 | 2,158,815 | | 143,238 | | 143,238 | | 2,302,052 | | | | 60,478 | 08/25/2073 | 1.A FE |
| 31739D-AA-2 | Finance of America Structured A1 4.500% 08/25/73 | | 08/06/2024 | Various | | 94,785,685 | 98,859,842 | 92,397,464 | 92,665,924 | | 1,211,543 | | 1,211,543 | | 93,877,467 | | 908,218 | 908,218 | 2,523,805 | 08/25/2073 | 1.A FE |
| 31809K-AA-1 | FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53 | | 09/15/2024 | Paydown | | 92,025 | 92,025 | 91,732 | 42,984 | | 286 | | 286 | | 92,025 | | | | 3,654 | 03/15/2053 | 1.C FE |
| 32027N-JT-9 | First Franklin Mortgage Loan T FFML 2004-FF5 A1 5.689% 08/25/34 | | 09/25/2024 | Paydown | | 75,985 | 75,985 | 70,022 | 73,381 | | 2,604 | | 2,604 | | 75,985 | | | | 1,846 | 08/25/2034 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..32027N-NC-1 | First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.844% 01/25/35 | | 09/25/2024 | Paydown | | | (44) | (17) | (18) | | 18 | | 18 | | | | | | 1 | 01/25/2035 | 1.A FM |
| ..32027N-NS-6 | First Franklin Mortgage Loan T FFML 2004-FF8 M3 6.394% 10/25/34 | | 09/25/2024 | Paydown | | 23,673 | 23,673 | 23,322 | 23,434 | | 239 | | 239 | | 23,673 | | | | 923 | 10/25/2034 | 1.A FM |
| ..32028P-AG-0 | First Franklin Mortgage Loan T FFML 2006-FF11 M1 5.344% 08/25/36 | | 09/25/2024 | Paydown | | | (1,421) | (856) | (649) | | 870 | | 870 | | | | | | 32 | 08/25/2036 | 1.A FM |
| ..32029A-AE-7 | First Franklin Mortgage Loan T FFML 2006-FF18 A2D 5.389% 12/25/37 | | 09/25/2024 | Paydown | | 3,441 | 3,441 | 3,148 | | | 294 | | 294 | | 3,441 | | | | 19 | 12/25/2037 | 1.A FM |
| ..32051G-A8-8 | First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.853% 12/25/35 | | 09/02/2024 | Paydown | | 70 | 70 | 54 | 54 | | 16 | | 16 | | 70 | | | | 3 | 12/25/2035 | 1.A FM |
| ..32051G-J5-5 | First Horizon Asset Securities FHASI 2005-AR6 2A1B 4.810% 01/25/36 | | 09/01/2024 | Paydown | | 37,562 | 37,562 | 31,946 | 21,508 | | 16,054 | | 16,054 | | 37,562 | | | | 637 | 01/25/2036 | 1.A FM |
| ..32051G-P#-9 | First Horizon Alternative Mort FHAMS 2005-AA6 1A1 5.629% 08/25/35 | | 09/01/2024 | Paydown | | 3,697 | 3,699 | 3,551 | 3,476 | | 221 | | 221 | | 3,697 | | | | 70 | 08/25/2035 | 1.A FM |
| ..32051G-T2-1 | First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36 | | 09/01/2024 | Paydown | | 20,056 | 40,768 | 18,493 | 17,785 | | 2,271 | | 2,271 | | 20,056 | | | | 1,419 | 04/25/2036 | 1.A FM |
| ..32051G-YL-3 | First Horizon Alternative Mort FHAMS 2005-FA8 1A6 5.500% 11/25/35 | | 09/25/2024 | Paydown | | 46,658 | 46,679 | 21,540 | 21,083 | | 25,575 | | 25,575 | | 46,658 | | | | 1,723 | 11/25/2035 | 1.A FM |
| ..32052D-AC-5 | First Horizon Alternative Mort FHAMS 2006-FA8 1A3 5.469% 02/25/37 | | 09/25/2024 | Paydown | | 24,633 | 24,291 | 5,685 | 4,106 | | 19,314 | | 19,314 | | 24,633 | | | | 894 | 02/25/2037 | 1.A FM |
| ..32052N-AC-3 | First Horizon Alternative Mort FHAMS 2006-AA4 2A1 5.515% 07/25/36 | | 09/01/2024 | Paydown | | | 242 | 121 | | | (121) | | (121) | | | | | | 18 | 07/25/2036 | 1.A FM |
| ..32052Q-AA-0 | First Horizon Alternative Mort FHAMS 2006-AA5 A1 5.769% 09/25/36 | | 09/01/2024 | Paydown | | 2,080 | 2,081 | 1,165 | 1,116 | | 964 | | 964 | | 2,080 | | | | 88 | 09/25/2036 | 1.A FM |
| ..32056J-AG-9 | FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1 3.576% 11/25/37 | | 08/01/2024 | Paydown | | 212 | 212 | 94 | 67 | | 145 | | 145 | | 212 | | | | 2 | 11/25/2037 | 1.A FM |
| ..32056J-AG-9 | FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1 3.576% 11/25/37 | | 08/09/2024 | ALRe Corporate AAM | | 422,860 | 1,093,014 | 483,920 | 346,582 | | (22,649) | | (22,649) | | 323,933 | | 98,927 | 98,927 | 13,901 | 11/25/2037 | 1.A FM |
| ..337358-BH-7 | Wachovia Corp Subordinated 7.574% 08/01/26 | | 08/06/2024 | Various | | 1,710,085 | 1,625,000 | 2,077,790 | 1,767,403 | | (31,866) | | (31,866) | | 1,735,536 | | (25,451) | (25,451) | 125,129 | 08/01/2026 | 2.B FE |
| ..33767P-AG-3 | FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 D 4.500% 07/17/39 | | 08/15/2024 | ACRA RE II Surplus AAM | | 4,356,149 | 4,500,000 | 4,164,734 | 4,252,063 | | 38,042 | | 38,042 | | 4,290,105 | | 66,045 | 66,045 | 142,875 | 07/17/2039 | 2.C FE |
| ..337738-AR-9 | Fiserv Inc Senior Unsecured 4.200% 10/01/28 | | 09/13/2024 | JPM SECURITIES LLC | | 2,996,640 | 3,000,000 | 2,994,150 | 2,996,933 | | 419 | | 419 | | 2,997,352 | | (712) | (712) | 120,750 | 10/01/2028 | 2.B FE |
| ..337738-AS-7 | Fiserv Inc Senior Unsecured 2.750% 07/01/24 | | 07/01/2024 | Maturity | | 4,000,000 | 4,000,000 | 4,219,431 | 4,033,243 | | (33,243) | | (33,243) | | 4,000,000 | | | | 110,000 | 07/01/2024 | 2.B FE |
| ..337738-BB-3 | Fiserv Inc Senior Unsecured 2.250% 06/01/27 | | 09/13/2024 | JPM SECURITIES LLC | | 9,528,300 | 10,000,000 | 10,672,050 | 10,353,693 | | (75,979) | | (75,979) | | 10,277,714 | | (749,414) | (749,414) | 178,125 | 06/01/2027 | 2.B FE |
| ..33972P-AA-7 | FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38 | | 09/30/2024 | Redemption 100.0000 | | 220,000 | 220,000 | 220,000 | 220,000 | | | | | | 220,000 | | | | 9,075 | 03/31/2038 | 2.B FE |
| ..34107@-AA-7 | Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38 | | 08/15/2024 | Various | | 1,022,504 | 1,022,504 | 1,022,504 | 1,022,504 | | | | | | 1,022,504 | | | | 29,857 | 08/15/2038 | 2.B PL |
| ..34417M-AB-3 | FOCUS Brands Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47 | | 07/30/2024 | Paydown | | 110,000 | 110,000 | 110,000 | 110,000 | | | | | | 110,000 | | | | 4,202 | 04/30/2047 | 2.B FE |
| ..34524#-AA-0 | FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42 | | 09/15/2024 | Redemption 100.0000 | | 107,719 | 107,719 | 108,757 | 108,656 | | (936) | | (936) | | 107,719 | | | | 3,391 | 06/15/2042 | 2.C |
| ..345397-C4-3 | Ford Motor Credit Co LLC Senior Unsecured 6.950% 03/06/26 | | 09/03/2024 | ALRe Corporate AAM | | 12,577,152 | 12,300,000 | 12,508,854 | | | (21,542) | | (21,542) | | 12,487,312 | | 89,841 | 89,841 | 420,301 | 03/06/2026 | 2.C FE |
| ..345397-D2-6 | Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26 | | 08/09/2024 | AADE BLIC Modco AAM | | 6,255,867 | 6,100,000 | 6,252,615 | | | (5,341) | | (5,341) | | 6,247,274 | | 8,593 | 8,593 | 69,481 | 06/10/2026 | 2.C FE |
| ..34742@-AA-8 | WALGREEN CO SECURED 5.850% 04/05/31 | | 09/05/2024 | Redemption 100.0000 | | 38,610 | 38,610 | 38,610 | 38,610 | | | | | | 38,610 | | | | 1,506 | 04/05/2031 | 2.B |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..34964R-AJ-2 | Fortress Credit Opportunities FCO 2022-19A D 12.101% 10/15/33 | | 08/09/2024 | ALRe Corporate AAM | | 4,015,104 | 4,000,000 | 3,960,000 | 3,963,396 | | 4,748 | | 4,748 | | 3,968,143 | | 46,961 | 46,961 | 402,036 | 10/15/2033 | 2.C FE |
| ..35137L-AH-8 | Fox Corp Senior Unsecured 4.709% 01/25/29 | | 09/13/2024 | Various | | 3,049,620 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 49,620 | 49,620 | 114,193 | 01/25/2029 | 2.B FE |
| ..35137L-AL-9 | Fox Corp Senior Unsecured 3.500% 04/08/30 | | 09/23/2024 | Barclays | | 1,905,240 | 2,000,000 | 2,262,470 | 2,174,526 | | (20,095) | | (20,095) | | 2,154,432 | | (249,192) | (249,192) | 67,278 | 04/08/2030 | 2.B FE |
| ..35564K-HE-2 | Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 6.930% 01/25/34 | | 09/25/2024 | Paydown | | 1,640,244 | 1,640,244 | 1,616,118 | 1,624,593 | | 15,651 | | 15,651 | | 1,640,244 | | | | 77,818 | 01/25/2034 | 1.A |
| ..35729P-EE-6 | FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 5.899% 07/25/34 | | 09/25/2024 | Paydown | | 6,922 | 6,922 | 6,438 | 6,686 | | 236 | | 236 | | 6,922 | | | | 163 | 07/25/2034 | 1.A FM |
| ..35729P-FR-6 | Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6 7.069% 11/25/34 | | 07/25/2024 | Paydown | | | (4,571) | (29) | (29) | | 29 | | 29 | | | | | | | 11/25/2034 | 6. FM |
| ..35729P-HQ-6 | Fremont Home Loan Trust 2005-A FHLT 2005-A M5 6.019% 01/25/35 | | 08/26/2024 | Paydown | | | (7,583) | (2,749) | (3,016) | | 3,016 | | 3,016 | | | | | | | 01/25/2035 | 5.A FM |
| ..35729P-HQ-6 | Fremont Home Loan Trust 2005-A FHLT 2005-A M5 6.019% 01/25/35 | | 09/25/2024 | Paydown | | | (1,659) | (602) | (660) | | 660 | | 660 | | | | | | 4 | 01/25/2035 | 5.B FM |
| ..35729V-AA-5 | Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 5.109% 11/25/36 | | 09/25/2024 | Paydown | | 2,608 | 2,608 | 1,473 | | | 1,135 | | 1,135 | | 2,608 | | | | 6 | 11/25/2036 | 1.A FM |
| ..35826*-AA-6 | Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39 | | 09/15/2024 | Redemption 100.0000 | | 121,506 | 121,506 | 121,506 | 121,506 | | | | | | 121,506 | | | | 3,395 | 03/15/2039 | 1.D |
| ..36143L-2C-8 | GA Global Funding Trust Secured 0.800% 09/13/24 | | 09/13/2024 | Maturity | | 6,000,000 | 6,000,000 | 5,986,740 | 5,996,873 | | 3,127 | | 3,127 | | 6,000,000 | | | | 48,000 | 09/13/2024 | 1.F FE |
| ..36143L-2J-3 | GA Global Funding Trust Secured 3.850% 04/11/25 | | 09/26/2024 | Deutsche Bank | | 2,982,120 | 3,000,000 | 2,999,160 | 2,999,631 | | 211 | | 211 | | 2,999,842 | | (17,722) | (17,722) | 111,008 | 04/11/2025 | 1.F FE |
| ..361528-AA-0 | GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52 | | 09/20/2024 | Paydown | | 49,158 | 49,158 | 49,135 | 49,138 | | 20 | | 20 | | 49,158 | | | | 940 | 02/20/2052 | 1.F FE |
| ..36167C-AA-4 | GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68 | | 09/01/2024 | Paydown | | 2,384 | 2,384 | 1,979 | 2,032 | | 352 | | 352 | | 2,384 | | | | 42 | 10/25/2068 | 1.A |
| ..36168W-AA-9 | GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67 | | 09/01/2024 | Paydown | | 1,606,746 | 1,606,746 | 1,555,938 | 1,569,205 | | 37,542 | | 37,542 | | 1,606,746 | | | | 75,082 | 08/25/2067 | 1.A |
| ..361841-AH-2 | GLP Capital LP / GLP Financing Senior Unsecured 5.375% 04/15/26 | | 09/03/2024 | Market Axess | | 2,002,660 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 2,660 | 2,660 | 95,257 | 04/15/2026 | 2.C FE |
| ..36185M-BJ-0 | GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.642% 11/19/35 | | 09/01/2024 | Paydown | | 8,301 | 15,182 | 12,160 | 12,644 | | (3,813) | 530 | (4,343) | | 8,301 | | | | 368 | 11/19/2035 | 1.A FM |
| ..36185N-Q9-4 | GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33 | | 09/01/2024 | Paydown | | | 19,007 | 3,801 | 4,836 | | (4,836) | | (4,836) | | | | | | 2,564 | 10/25/2033 | 1.A FM |
| ..36190B-AB-5 | GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 0.000% 11/26/35 | | 09/01/2024 | Paydown | | 16,563 | 17,534 | 12,551 | 10,750 | | 5,813 | | 5,813 | | 16,563 | | | | 391 | 11/26/2035 | 1.A FM |
| ..36190D-AB-1 | GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 6.133% 02/26/36 | | 09/01/2024 | Paydown | | 409,864 | 409,864 | 362,729 | 400,614 | | 9,250 | | 9,250 | | 409,864 | | | | 4,337 | 02/26/2036 | 1.A FM |
| ..36190F-AE-0 | GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 6.793% 07/25/35 | | 09/01/2024 | Paydown | | 214,627 | 214,627 | 159,697 | 155,901 | | 58,725 | | 58,725 | | 214,627 | | | | 1,682 | 07/25/2035 | 1.A FM |
| ..36228F-2Y-1 | GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.088% 05/25/34 | | 09/01/2024 | Paydown | | 1,814 | 2,775 | 1,512 | 1,541 | | 273 | | 273 | | 1,814 | | | | 113 | 05/25/2034 | 1.A FM |
| ..36228F-4K-9 | GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 6.919% 05/25/34 | | 09/25/2024 | Paydown | | 13,956 | 13,956 | 12,549 | 15,111 | | (1,155) | | (1,155) | | 13,956 | | | | 426 | 05/25/2034 | 1.A FM |
| ..3622EC-AB-2 | GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 5.209% 04/25/47 | | 09/25/2024 | Paydown | | 31,271 | 31,271 | 26,756 | 29,264 | | 2,008 | | 2,008 | | 31,271 | | | | 219 | 04/25/2047 | 1.A FM |
| ..3622EC-AB-2 | GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 5.209% 04/25/47 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,528,295 | 1,670,870 | 1,407,892 | 1,557,802 | | 8,408 | | 8,408 | | 1,566,210 | | (37,914) | (37,914) | 11,482 | 04/25/2047 | 1.A FM |
| ..3622EQ-AA-3 | GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 5.129% 02/25/37 | | 09/25/2024 | Paydown | | 11,813 | 11,813 | 6,243 | 3,371 | | 8,442 | | 8,442 | | 11,813 | | | | 52 | 02/25/2037 | 1.A FM |
| ..3622EQ-AA-3 | GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 5.129% 02/25/37 | | 08/26/2024 | Paydown | | 3,264 | 3,264 | 1,725 | 931 | | 2,333 | | 2,333 | | 3,264 | | | | 16 | 02/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..3622MW-AC-7 | GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1 5.750% 05/25/37 | | 09/01/2024 | Paydown | | 29,123 | 32,025 | 69,961 | 83,421 | | (54,298) | | (54,298) | | 29,123 | | | | 1,235 | 05/25/2037 | 6. FM |
| ..3622MW-AF-0 | GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5 5.750% 05/25/37 | | 09/01/2024 | Paydown | | 6,303 | 6,931 | 6,521 | 17,541 | | (11,238) | | (11,238) | | 6,303 | | | | 267 | 05/25/2037 | 6. FM |
| ..3622MW-AS-2 | GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37 | | 09/01/2024 | Paydown | | 9,648 | 11,006 | 9,819 | 8,596 | | 1,052 | | 1,052 | | 9,648 | | | | 441 | 05/25/2037 | 2.C FM |
| ..362334-CN-2 | GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36 | | 09/01/2024 | Paydown | | 1,479 | 2,057 | 1,859 | | | (380) | | (380) | | 1,479 | | | | 10 | 02/25/2036 | 2.C FM |
| ..362334-CQ-5 | GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36 | | 09/01/2024 | Paydown | | 10,392 | 12,859 | 12,307 | 12,501 | | (2,109) | | (2,109) | | 10,392 | | | | 476 | 02/25/2036 | 4.B FM |
| ..362334-MG-6 | GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36 | | 09/01/2024 | Paydown | | 4,191 | 4,191 | 2,187 | 1,268 | | 2,923 | | 2,923 | | 4,191 | | | | 45 | 03/25/2036 | 1.A FM |
| ..362334-MH-4 | GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36 | | 09/01/2024 | Paydown | | 84,620 | 84,620 | 43,231 | 33,363 | | 51,257 | | 51,257 | | 84,620 | | | | 809 | 03/25/2036 | 1.A FM |
| ..362334-NB-6 | GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46 | | 09/01/2024 | Paydown | | 18,997 | 18,997 | 13,297 | 7,296 | | 11,109 | | 11,109 | | 18,997 | | | | 123 | 03/25/2046 | 1.A FM |
| ..362341-3C-1 | GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 5.319% 01/25/36 | | 09/25/2024 | Paydown | | 98,568 | 105,284 | 87,039 | 86,433 | | 12,135 | | 12,135 | | 98,568 | | | | 2,028 | 01/25/2036 | 1.A FM |
| ..362341-4A-4 | GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.609% 01/25/36 | | 09/01/2024 | Paydown | | 22,101 | 19,541 | 18,124 | 19,144 | | 2,956 | | 2,956 | | 22,101 | | | | 745 | 01/25/2036 | 1.A FM |
| ..362341-4A-4 | GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.609% 01/25/36 | | 09/01/2024 | Paydown | | 1,310 | 1,158 | 1,145 | 1,203 | | 107 | | 107 | | 1,310 | | | | 44 | 01/25/2036 | 3.B FM |
| ..362341-4D-8 | GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.609% 01/25/36 | | 09/01/2024 | Paydown | | 5,904 | 5,319 | 4,815 | 5,273 | | 631 | | 631 | | 5,904 | | | | 94 | 01/25/2036 | 1.A FM |
| ..362341-6N-4 | GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 5.919% 02/25/36 | | 09/25/2024 | Paydown | | 4,167 | 5,149 | 11,053 | | | (6,886) | | (6,886) | | 4,167 | | | | 110 | 02/25/2036 | 6. FM |
| ..362341-8H-5 | GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36 | | 09/01/2024 | Paydown | | | 675 | 169 | 156 | | (156) | | (156) | | | | | | 15 | 02/25/2036 | 1.A FM |
| ..362341-DS-5 | GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 5.269% 07/25/35 | | 09/25/2024 | Paydown | | 1,180 | 1,180 | 1,036 | 1,036 | | 144 | | 144 | | 1,180 | | | | 43 | 07/25/2035 | 1.A FM |
| ..362341-DZ-9 | GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 5.299% 07/25/35 | | 08/25/2024 | Paydown | | 4,752 | 4,752 | 4,128 | 4,178 | | 574 | | 574 | | 4,752 | | | | 84 | 07/25/2035 | 1.A FM |
| ..362341-EM-7 | GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35 | | 08/01/2024 | Paydown | | 8,260 | 8,260 | 7,317 | 7,320 | | 940 | | 940 | | 8,260 | | | | 293 | 07/25/2035 | 1.A FM |
| ..362341-FJ-3 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.645% 07/25/35 | | 09/01/2024 | Paydown | | 838 | 838 | 579 | | | 259 | | 259 | | 838 | | | | 4 | 07/25/2035 | 1.A FM |
| ..362341-FN-4 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.645% 07/25/35 | | 09/01/2024 | Paydown | | 7,188 | 7,188 | 5,062 | 3,450 | | 2,200 | | 2,200 | | 7,188 | | | | 186 | 07/25/2035 | 1.A FM |
| ..362341-LL-1 | GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 5.319% 09/25/35 | | 09/25/2024 | Paydown | | 24,212 | 23,382 | 20,390 | 20,593 | | 3,619 | | 3,619 | | 24,212 | | | | 694 | 09/25/2035 | 1.A FM |
| ..362341-MC-0 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.352% 10/25/35 | | 09/02/2024 | Paydown | | 2,477 | 1,852 | 1,020 | | | 1,457 | | 1,457 | | 2,477 | | | | | 10/25/2035 | 1.A FM |
| ..362341-N5-4 | GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B 5.509% 11/25/30 | | 09/25/2024 | Paydown | | 8 | 8 | | | | 8 | | 8 | | 8 | | | | | 11/25/2030 | 6. * |
| ..362341-Q4-4 | GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 5.469% 12/25/35 | | 09/25/2024 | Paydown | | 2,655 | 3,327 | 2,711 | 2,648 | | 7 | | 7 | | 2,655 | | | | 65 | 12/25/2035 | 1.A FM |
| ..362341-WE-5 | GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35 | | 09/01/2024 | Paydown | | | (323) | (269) | (150) | | 150 | | 150 | | | | | | (3) | 11/25/2035 | 1.F FM |
| ..362341-WZ-8 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.051% 11/25/35 | | 09/01/2024 | Paydown | | 1,058 | 1,058 | 926 | 952 | | 106 | | 106 | | 1,058 | | | | 35 | 11/25/2035 | 1.A FM |
| ..362341-ZU-6 | GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 5.469% 12/25/35 | | 09/25/2024 | Paydown | | 56,827 | 56,827 | 33,734 | | | 23,092 | | 23,092 | | 56,827 | | | | 2,270 | 12/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..362351-AA-6 | GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 5.109% 12/25/46 | | 09/25/2024 | Paydown | | 7,164 | 7,164 | 2,357 | | | 4,807 | | 4,807 | | 7,164 | | | | 149 | 12/25/2046 | 1.A FM |
| ..362351-AC-2 | GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 5.069% 12/25/46 | | 09/25/2024 | Paydown | | 19,123 | 19,123 | 13,163 | 10,447 | | 8,676 | | 8,676 | | 19,123 | | | | 127 | 12/25/2046 | 1.A FM |
| ..362414-AE-4 | GWT 2024-WLF2 GWT 2024-WLF2 C 7.537% 05/15/41 | | 08/12/2024 | ALRe Corporate AAM | | 10,446,997 | 10,440,000 | 10,413,900 | | | (1,544) | | (1,544) | | 10,412,356 | | 34,641 | 34,641 | 200,409 | 05/15/2041 | 1.G FE |
| ..36242D-4T-7 | GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 6.651% 05/25/35 | | 09/01/2024 | Paydown | | 12,979 | 12,979 | 10,465 | 8,861 | | 4,118 | | 4,118 | | 12,979 | | | | 294 | 05/25/2035 | 1.A FM |
| ..36242D-AY-9 | GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 7.369% 06/25/34 | | 09/25/2024 | Paydown | | 21,299 | 21,299 | 17,794 | 18,875 | | 2,425 | | 2,425 | | 21,299 | | | | 483 | 06/25/2034 | 1.A FM |
| ..36242D-FH-1 | GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.062% 09/25/34 | | 09/02/2024 | Paydown | | | 22,627 | 198 | 173 | 25 | (198) | | (173) | | | | | | | 09/25/2034 | 6. FM |
| ..36242D-JK-0 | GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 9.469% 09/25/34 | | 09/25/2024 | Paydown | | | 2,514 | 371 | 443 | | (443) | | (443) | | | | | | (22) | 09/25/2034 | 1.A FM |
| ..36242D-KR-3 | GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1 5.309% 12/25/34 | | 09/25/2024 | Paydown | | 10,354 | 10,354 | 9,543 | 9,844 | | 510 | | 510 | | 10,354 | | | | 408 | 12/25/2034 | 1.A FM |
| ..36242D-MB-6 | GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.734% 11/25/34 | | 09/01/2024 | Paydown | | | 21,400 | 6,420 | 6,794 | | (6,794) | | (6,794) | | | | | | 212 | 11/25/2034 | 1.A FM |
| ..36242D-PB-3 | GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 5.299% 12/25/34 | | 09/25/2024 | Paydown | | 28,341 | 28,341 | 25,295 | 26,451 | | 1,890 | | 1,890 | | 28,341 | | | | 965 | 12/25/2034 | 1.A FM |
| ..36242D-T5-2 | GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 5.319% 03/25/35 | | 09/25/2024 | Paydown | | 32,147 | 32,147 | 29,311 | 29,447 | | 2,699 | | 2,699 | | 32,147 | | | | 1,018 | 03/25/2035 | 1.A FM |
| ..36242D-XG-3 | GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 5.319% 01/25/35 | | 07/25/2024 | Paydown | | 145,212 | 145,212 | 126,090 | 104,775 | | 29,068 | | 29,068 | | 145,212 | | | | 9,354 | 01/25/2035 | 1.A FM |
| ..36242D-XG-3 | GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 5.319% 01/25/35 | | 08/09/2024 | Various | | 10,841,928 | 12,586,735 | 10,929,237 | 9,081,748 | | 765,027 | | 765,027 | | 10,832,234 | | 9,693 | 9,693 | 839,252 | 01/25/2035 | 1.A FM |
| ..36242D-Y3-1 | GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35 | | 09/01/2024 | Paydown | | 182 | 182 | 180 | 181 | | 1 | | 1 | | 182 | | | | 4 | 02/25/2035 | 1.A FM |
| ..36244S-AC-2 | GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3 6.040% 07/25/36 | | 09/01/2024 | Paydown | | 15,377 | 15,377 | 9,923 | 4,490 | | 10,886 | | 10,886 | | 15,377 | | | | 85 | 07/25/2036 | 1.A FM |
| ..36245R-AA-7 | GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 5.209% 05/25/47 | | 09/25/2024 | Paydown | | 35,235 | 35,235 | 22,804 | 22,648 | | 12,587 | | 12,587 | | 35,235 | | | | 336 | 05/25/2047 | 1.A FM |
| ..36245R-AB-5 | GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 5.409% 05/25/47 | | 09/25/2024 | Paydown | | 23,897 | 23,897 | 15,469 | 13,171 | | 8,524 | | 8,524 | | 23,897 | | | | 228 | 05/25/2047 | 1.A FM |
| ..36245R-AB-5 | GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 5.409% 05/25/47 | | 08/26/2024 | Paydown | | 4,086 | 4,086 | 2,469 | | | 1,618 | | 1,618 | | 4,086 | | | | 5 | 05/25/2047 | 1.A FM |
| ..36249@-AA-1 | GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38 | | 09/15/2024 | Redemption 100.0000 | | 182,528 | 182,528 | 182,528 | 182,528 | | | | | | 182,528 | | | | 5,551 | 05/15/2038 | 1.A |
| ..36249B-AC-4 | GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 5.050% 07/25/37 | | 09/25/2024 | Paydown | | 10,960 | 10,960 | 10,786 | | | 174 | | 174 | | 10,960 | | | | 36 | 07/25/2037 | 1.A FM |
| ..36250B-AH-9 | GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.821% 07/25/44 | | 08/01/2024 | Paydown | | 112 | 112 | 79 | 79 | | 32 | | 32 | | 112 | | | | 3 | 07/25/2044 | 1.A |
| ..36250B-AH-9 | GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.821% 07/25/44 | | 08/02/2024 | AADE - FABN | | 6,874 | 6,827 | 4,847 | 4,847 | | | | | | 4,847 | | 2,027 | 2,027 | 232 | 07/25/2044 | 1.A |
| ..36251E-AH-2 | GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.039% 01/26/36 | | 09/01/2024 | Paydown | | 303,947 | 300,572 | 269,356 | 192,451 | | 40,029 | | 40,029 | | 303,947 | | | | 6,778 | 01/26/2036 | 1.A FM |
| ..36251E-AH-2 | GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.039% 01/26/36 | | 07/02/2024 | Various | | 6,116,528 | 6,849,957 | 6,107,893 | 5,940,058 | | (23,571) | | (23,571) | | 5,916,488 | | 200,041 | 200,041 | 194,530 | 01/26/2036 | 1.A FM |
| ..362528-AA-9 | GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.794% 08/27/37 | | 09/01/2024 | Paydown | | 83,705 | 83,298 | 60,142 | 60,532 | | 23,173 | | 23,173 | | 83,705 | | | | 2,418 | 08/27/2037 | 1.A FM |
| ..36252@-AA-5 | GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 07/15/34 | | 09/15/2024 | Redemption 100.0000 | | 153,476 | 153,476 | 153,476 | 153,476 | | | | | | 153,476 | | | | 4,142 | 07/15/2034 | 1.D |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..36253P-AE-2 | GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 1.153% 05/10/50 | | 09/01/2024 | Paydown | | | | 28,507 | 17,402 | | (17,402) | | (17,402) | | | | | | 4,461 | 05/10/2050 | 1.A FE |
| ..362611-AF-2 | GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3 6.250% 09/25/36 | | 09/01/2024 | Paydown | | 10,488 | 9,257 | 8,507 | 9,826 | | 661 | | 661 | | 10,488 | | | | 533 | 09/25/2036 | 5.A FM |
| ..362611-AP-0 | GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36 | | 09/01/2024 | Paydown | | | (4,653) | (3,534) | (2,374) | | 2,374 | | 2,374 | | | | | | 193 | 09/25/2036 | 1.A FM |
| ..362611-BR-5 | GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36 | | 09/01/2024 | Paydown | | | (20,262) | (15,503) | (10,146) | | 10,146 | | 10,146 | | | | | | 777 | 09/25/2036 | 1.A FM |
| ..362636-AW-2 | GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37 | | 09/01/2024 | Paydown | | | 957 | 691 | 612 | | (612) | | (612) | | | | | | 44 | 03/25/2037 | 3.C FM |
| ..362636-AW-2 | GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37 | | 08/01/2024 | Paydown | | | 1,922 | 1,388 | 1,229 | | (1,229) | | (1,229) | | | | | | 76 | 03/25/2037 | 4.A FM |
| ..362949-BP-3 | GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54 | | 09/01/2024 | Paydown | | 45,728 | 45,728 | 45,514 | | | 214 | | 214 | | 45,728 | | | | 229 | 11/25/2054 | 1.A Z |
| ..36297N-AA-3 | GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36 | | 09/01/2024 | Paydown | | 15,334 | 15,334 | 453 | 324 | | 14,994 | | 14,994 | | 15,334 | | | | 17 | 05/25/2036 | 1.A FM |
| ..36298N-AC-8 | GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36 | | 09/01/2024 | Paydown | | 2,170 | 2,259 | 1,864 | 1,426 | | 743 | | 743 | | 2,170 | | | | 75 | 08/25/2036 | 1.A FM |
| ..36298N-BX-1 | GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36 | | 08/25/2024 | Paydown | | | | 259 | 188 | | (217) | | (217) | | | | | | 41 | 08/25/2036 | 6. FE |
| ..367910-AW-6 | GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.629% 12/25/35 | | 07/25/2024 | Paydown | | | (48,245) | (31,118) | (32,262) | | 32,262 | | 32,262 | | | | | | 801 | 12/25/2035 | 1.A FM |
| ..367910-AW-6 | GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.629% 12/25/35 | | 08/09/2024 | AADE BLIC Modco AAM | | 16,421,809 | 22,039,289 | 14,738,650 | 11,234,018 | | 293,092 | | 293,092 | | 15,430,329 | | 991,481 | 991,481 | 380,176 | 12/25/2035 | 1.A FM |
| ..37045V-AP-5 | General Motors Co Senior Unsecured 5.150% 04/01/38 | | 09/23/2024 | Goldman Sachs | | 976,400 | 1,000,000 | 999,370 | 999,599 | | 14 | | 14 | | 999,613 | | (23,213) | (23,213) | 50,499 | 04/01/2038 | 2.B FE |
| ..37045X-BT-2 | General Motors Financial Co In Senior Unsecured 4.350% 01/17/27 | | 08/06/2024 | Goldman Sachs | | 6,892,200 | 7,000,000 | 6,989,850 | 6,996,435 | | 666 | | 666 | | 6,997,101 | | (104,901) | (104,901) | 321,417 | 01/17/2027 | 2.B FE |
| ..37187A-AJ-3 | Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26 | | 09/17/2024 | Paydown | | 766,622 | 766,622 | 766,622 | 766,622 | | | | | | 766,622 | | | | 62,377 | 01/17/2026 | 4.B PL |
| ..37187A-AK-0 | Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26 | | 09/17/2024 | Paydown | | 304,096 | 304,096 | 304,096 | 304,096 | | | | | | 304,096 | | | | 25,971 | 01/17/2026 | 4.C PL |
| ..37187E-AA-4 | Genesis GPCC Trust A 9.250% 01/15/31 | | 09/16/2024 | Paydown | | 7,360,114 | 7,360,114 | 7,353,761 | 7,244,969 | | 4,859 | | 4,859 | | 7,360,114 | | | | 447,873 | 01/15/2031 | 1.B PL |
| ..37187E-AB-2 | Genesis GPCC Trust B 10.500% 01/15/31 | | 09/16/2024 | Paydown | | 804,840 | 804,840 | 804,840 | 792,797 | | (37) | | (37) | | 804,840 | | | | 57,452 | 01/15/2031 | 1.E PL |
| ..37187E-AC-0 | Genesis GPCC Trust C 12.000% 01/15/31 | | 09/16/2024 | Paydown | | 1,233,294 | 1,233,294 | 1,233,294 | 1,214,837 | | (3) | | (3) | | 1,233,294 | | | | 96,756 | 01/15/2031 | 2.B PL |
| ..37187E-AD-8 | Genesis GPCC Trust D 14.500% 01/15/31 | | 09/16/2024 | Paydown | | 2,494,150 | 2,494,150 | 2,492,303 | 2,455,416 | | 1,388 | | 1,388 | | 2,494,150 | | | | 245,856 | 01/15/2031 | 3.C PL |
| ..37187E-AE-6 | Genesis GPCC Trust E 17.200% 01/15/31 | | 09/16/2024 | Paydown | | 795,689 | 795,689 | 795,689 | 783,708 | | | | | | 795,689 | | | | 93,037 | 01/15/2031 | 4.C PL |
| ..37270*-AA-3 | Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51 | | 09/30/2024 | Redemption 100.0000 | | 5,685 | 5,685 | 5,685 | 5,685 | | | | | | 5,685 | | | | 153 | 06/30/2051 | 1.G PL |
| ..37940X-AQ-5 | Global Payments Inc Senior Unsecured 5.400% 08/15/32 | | 09/13/2024 | Various | | 6,958,866 | 6,800,000 | 6,682,438 | 1,730,087 | | 4,343 | | 4,343 | | 6,688,580 | | 270,286 | 270,286 | 248,160 | 08/15/2032 | 2.C FE |
| ..37959G-AC-1 | Global Atlantic Fin Co Subordinated 4.700% 10/15/51 | | 07/17/2024 | Goldman Sachs | | 1,685,970 | 1,800,000 | 1,308,001 | 1,310,367 | | 3,306 | | 3,306 | | 1,313,672 | | 372,298 | 372,298 | 64,155 | 10/15/2051 | 3.A FE |
| ..37959G-AF-4 | Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54 | | 08/09/2024 | Various | | 58,572,215 | 58,400,000 | 58,626,805 | | | (939) | | (939) | | 58,625,866 | | (53,650) | (53,650) | 1,501,800 | 03/15/2054 | 2.B FE |
| ..38011A-AD-6 | GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 7.471% 05/25/36 | | 09/01/2024 | Paydown | | 64,799 | 64,799 | 53,849 | 49,066 | | 11,628 | | 11,628 | | 64,799 | | | | 2,391 | 05/25/2036 | 1.A FM |
| ..38012T-AB-8 | GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36 | | 09/01/2024 | Paydown | | 12,648 | 10,446 | 10,185 | 10,060 | | 2,588 | | 2,588 | | 12,648 | | | | 509 | 10/25/2036 | 3.C FM |
| ..38141E-C3-1 | Goldman Sachs Group Inc/The Senior Unsecured 4.800% 07/08/44 | | 09/13/2024 | JPM SECURITIES LLC | | 7,292,925 | 7,500,000 | 6,861,521 | | | 2,359 | | 2,359 | | 6,863,879 | | 429,046 | 429,046 | 68,000 | 07/08/2044 | 2.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..38141G-FD-1 | Goldman Sachs Group Inc/The Subordinated 6.750% 10/01/37 | | 08/12/2024 | ALRe Corporate AAM | | 2,177,496 | 1,960,000 | 2,194,947 | 2,129,016 | | (5,118) | | (5,118) | | 2,123,897 | | 53,599 | 53,599 | 114,293 | 10/01/2037 | 2.B FE |
| ..38141G-WL-4 | Goldman Sachs Group Inc/The Senior Unsecured 3.691% 06/05/28 | | 08/06/2024 | Goldman Sachs | | 4,863,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (137,000) | (137,000) | 124,059 | 06/05/2028 | 2.A FE |
| ..38141G-WQ-3 | Goldman Sachs Group Inc/The Senior Unsecured 5.805% 09/29/25 | | 09/29/2024 | Various | | 2,000,000 | 2,000,000 | 2,080,810 | 2,014,628 | | (14,628) | | (14,628) | | 2,000,000 | | | | 71,772 | 09/29/2025 | 2.A FE |
| ..38141G-WV-2 | Goldman Sachs Group Inc/The Senior Unsecured 3.814% 04/23/29 | | 09/13/2024 | JPM SECURITIES LLC | | 220,745 | 225,000 | 225,000 | 225,000 | | | | | | 225,000 | | (4,255) | (4,255) | 7,700 | 04/23/2029 | 2.A FE |
| ..38145G-AH-3 | Goldman Sachs Group Inc/The Senior Unsecured 3.500% 11/16/26 | | 07/17/2024 | Goldman Sachs | | 2,416,900 | 2,500,000 | 2,493,525 | 2,497,902 | | 384 | | 384 | | 2,498,285 | | (81,385) | (81,385) | 58,819 | 11/16/2026 | 2.A FE |
| ..38148L-AF-3 | Goldman Sachs Group Inc/The Subordinated 5.150% 05/22/45 | | 08/14/2024 | AADE BLIC Modco AAM | | 7,320,931 | 7,500,000 | 7,451,250 | 7,458,684 | | 636 | | 636 | | 7,459,320 | | (138,389) | (138,389) | 281,104 | 05/22/2045 | 2.B FE |
| ..38172R-AE-2 | Golub Capital Partners Clo 56M GOCAP 2021-56A C 8.246% 10/25/33 | | 08/13/2024 | ALRe Corporate AAM | | 25,808,055 | 25,550,000 | 25,548,544 | 25,549,290 | | 2,572 | | 2,572 | | 25,551,862 | | 256,193 | 256,193 | 1,181,460 | 10/25/2033 | 1.F FE |
| ..38172R-AG-7 | Golub Capital Partners Clo 56M GOCAP 2021-56A D 9.496% 10/25/33 | | 08/08/2024 | ALRe Corporate AAM | | 12,328,964 | 12,250,000 | 12,248,555 | 12,250,730 | | 786 | | 786 | | 12,251,517 | | 77,447 | 77,447 | 936,006 | 10/25/2033 | 2.A FE |
| ..38173B-AN-3 | Golub Capital Partners CLO 61M GOCAP 2022-61A C1 9.285% 07/25/35 | | 08/08/2024 | ALRe Corporate AAM | | 4,210,382 | 4,200,000 | 4,200,000 | 4,200,000 | | | | | | 4,200,000 | | 10,382 | 10,382 | 313,806 | 07/25/2035 | 1.F FE |
| ..38173M-AB-8 | Golub Capital BDC Inc Senior Unsecured 2.500% 08/24/26 | | 09/13/2024 | JPM SECURITIES LLC | | 1,893,420 | 2,000,000 | 1,988,346 | 1,994,133 | | 1,527 | | 1,527 | | 1,995,660 | | (102,240) | (102,240) | 53,056 | 08/24/2026 | 2.C FE |
| ..38173M-AE-2 | Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29 | | 07/11/2024 | Goldman Sachs | | 6,943,720 | 7,000,000 | 6,921,040 | | | 5,291 | | 5,291 | | 6,926,331 | | 17,389 | 17,389 | 187,833 | 07/15/2029 | 2.C FE |
| ..381742-AE-5 | Golub Capital Partners Clo 42M GOCAP 2019-42RA BR 8.464% 01/20/36 | | 08/12/2024 | ALRe Corporate AAM | | 5,055,725 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | 55,725 | 55,725 | 246,197 | 01/20/2036 | 1.C FE |
| ..38178X-AA-1 | Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29 | | 07/20/2024 | Paydown | | 35,452 | 35,452 | 32,147 | 32,398 | | 3,054 | | 3,054 | | 35,452 | | | | 783 | 10/19/2029 | 1.F FE |
| ..38179G-AJ-8 | Golub Capital Partners CLO 59M GOCAP 2021-59A C 8.344% 01/20/34 | | 08/12/2024 | ALRe Corporate AAM | | 15,479,239 | 15,200,000 | 15,289,680 | | | (23,668) | | (23,668) | | 15,266,012 | | 213,227 | 213,227 | 396,195 | 01/20/2034 | 1.F FE |
| ..38179J-AG-8 | Golub Capital Partners CLO 201 GOCAP 2016-30A CR2 8.082% 04/20/34 | | 08/13/2024 | ALRe Corporate AAM | | 23,136,813 | 22,850,000 | 22,850,000 | 22,850,000 | | | | | | 22,850,000 | | 286,813 | 286,813 | 1,541,199 | 04/20/2034 | 1.F FE |
| ..38179N-AD-6 | Golub Capital Partners CLO 71 GOCAP 2024-71A B 7.704% 02/09/37 | | 08/08/2024 | ALRe Corporate AAM | | 4,573,998 | 4,500,000 | 4,500,000 | | | | | | | 4,500,000 | | 73,998 | 73,998 | 152,451 | 02/09/2037 | 1.C FE |
| ..38179N-AF-1 | Golub Capital Partners CLO 71 GOCAP 2024-71A C 8.354% 02/09/37 | | 08/08/2024 | ALRe Corporate AAM | | 5,083,025 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | 83,025 | 83,025 | 183,293 | 02/09/2037 | 1.F FE |
| ..38179R-AA-3 | Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29 | | 09/09/2024 | Sumitomo Mitsui Banking Corpor | | 3,484,740 | 3,500,000 | 3,463,320 | | | 18 | | 18 | | 3,463,338 | | 21,402 | 21,402 | 564 | 09/12/2029 | 2.C FE |
| ..38411L-AA-4 | Gracie Point Funding III, LLC A 7.492% 05/01/29 | | 08/01/2024 | Paydown | | 1,017,021 | 1,017,021 | 1,017,021 | | | | | | | 1,017,021 | | | | 37,647 | 05/01/2029 | 1.C FE |
| ..38869A-AA-5 | Graphic Packaging Internationa SENIOR 4.750% 07/15/27 | | 09/03/2024 | JPM SECURITIES LLC | | 1,670,250 | 1,700,000 | 1,649,531 | | | 4,389 | | 4,389 | | 1,653,920 | | 16,330 | 16,330 | 51,366 | 07/15/2027 | 3.B FE |
| ..39121J-AE-0 | Great River Energy Secured 6.254% 07/01/38 | | 07/01/2024 | Various | | 3,422,880 | 3,422,880 | 3,755,887 | 3,706,063 | | (283,183) | | (283,183) | | 3,422,880 | | | | 212,078 | 07/01/2038 | 1.G FE |
| ..39121J-AG-5 | Great River Energy 1ST MTG SER 2008A 7.233% 07/01/38 | | 07/01/2024 | Various | | 331,223 | 331,223 | 331,223 | 331,223 | | | | | | 331,223 | | | | 22,246 | 07/01/2038 | 1.G FE |
| ..39538W-BU-1 | GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 5.510% 10/25/45 | | 09/25/2024 | Paydown | | 1,406,764 | 1,406,764 | 413,571 | 153,194 | | 1,253,570 | | 1,253,570 | | 1,406,764 | | | | 62,653 | 10/25/2045 | 1.A FM |
| ..39538W-BY-3 | GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.589% 10/25/45 | | 09/25/2024 | Paydown | | 55,930 | 55,930 | 45,316 | 41,745 | | 14,185 | | 14,185 | | 55,930 | | | | 1,648 | 10/25/2045 | 1.A FM |
| ..39538W-EE-4 | GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 5.529% 11/25/45 | | 07/25/2024 | Paydown | | 2,698 | 1,930 | 1,370 | 1,217 | | 1,481 | | 1,481 | | 2,698 | | | | 81 | 11/25/2045 | 1.A FM |
| ..39538W-EE-4 | GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 5.529% 11/25/45 | | 08/12/2024 | Various | | 4,653,167 | 7,418,905 | 5,266,692 | 4,676,453 | | (66,472) | | (66,472) | | 4,609,981 | | 43,186 | 43,186 | 200,540 | 11/25/2045 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 39538W-EL-8 | GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 5.509% 11/25/46 | | 09/25/2024 | Paydown | | 1,446 | 1,446 | 730 | 487 | | 959 | | 959 | | 1,446 | | | | 50 | 11/25/2046 | 1.A FM |
| 39538W-FH-6 | GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 5.549% 02/25/36 | | 09/25/2024 | Paydown | | 836 | 836 | 747 | | | 89 | | 89 | | 836 | | | | 19 | 02/25/2036 | 1.A FM |
| 39538W-GF-9 | GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 5.109% 03/25/36 | | 09/25/2024 | Paydown | | 42,708 | 42,708 | 41,247 | 40,667 | | 2,040 | | 2,040 | | 42,708 | | | | 1,021 | 03/25/2036 | 1.A FM |
| 39538W-GG-7 | GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 5.609% 03/25/36 | | 09/25/2024 | Paydown | | 390 | 390 | 124 | 61 | | 266 | | 266 | | 390 | | | | 10 | 03/25/2036 | 1.A FM |
| 39951#-AA-1 | Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51 | | 09/15/2024 | Redemption 100.0000 | | 37,830 | 37,830 | 37,830 | 37,830 | | | | | | 37,830 | | | | 1,156 | 02/15/2051 | 3.B PL |
| 40139L-BC-6 | Guardian Life Global Funding Secured 0.875% 12/10/25 | | 08/13/2024 | ALRe Corporate AAM | | 6,283,204 | 6,600,000 | 6,198,390 | | | 41,121 | | 41,121 | | 6,239,511 | | 43,693 | 43,693 | 10,106 | 12/10/2025 | 1.B FE |
| 40171B-AD-6 | Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C 9.785% 01/25/36 | | 08/15/2024 | ALRe Corporate AAM | | 4,232,684 | 4,200,000 | 4,200,000 | 4,200,000 | | | | | | 4,200,000 | | 32,684 | 32,684 | 273,423 | 01/25/2036 | 1.F FE |
| 404119-BU-2 | HCA Inc Senior Secured 4.500% 02/15/27 | | 09/03/2024 | Various | | 3,988,200 | 4,000,000 | 4,012,500 | 4,003,185 | | (294) | | (294) | | 4,002,891 | | (14,691) | (14,691) | 99,500 | 02/15/2027 | 2.C FE |
| 404119-BW-8 | HCA Inc Senior Unsecured 5.875% 02/01/29 | | 09/03/2024 | Wells Fargo | | 10,407,000 | 10,000,000 | 11,865,050 | 11,112,713 | | (154,427) | | (154,427) | | 10,958,286 | | (551,286) | (551,286) | 642,986 | 02/01/2029 | 2.C FE |
| 404119-BW-8 | HCA Inc Senior Unsecured 5.875% 02/01/29 | | 08/07/2024 | AADE BLIC Modco AAM | | 1,036,570 | 1,000,000 | 1,186,505 | 1,111,271 | | (13,642) | | (13,642) | | 1,097,629 | | (61,059) | (61,059) | 59,729 | 02/01/2029 | 2.C FE |
| 404119-CJ-1 | HCA Inc Senior Unsecured 5.600% 04/01/34 | | 09/03/2024 | Citigroup | | 10,317,100 | 10,000,000 | 9,986,040 | | | 1,331 | | 1,331 | | 9,987,371 | | 329,729 | 329,729 | 298,667 | 04/01/2034 | 2.C FE |
| 404119-CV-9 | HCA Inc Senior Unsecured 6.000% 04/01/54 | | 09/03/2024 | Bank of America | | 4,160,400 | 4,000,000 | 3,976,920 | 3,977,005 | | 433 | | 433 | | 3,977,438 | | 182,962 | 182,962 | 127,333 | 04/01/2054 | 2.C FE |
| 40443G-AA-3 | HIG RCP 2023-FL1 LLC HIG 2023-FL1 A 7.239% 09/19/38 | | 07/19/2024 | Paydown | | 5,411,609 | 5,411,609 | 5,384,551 | 5,405,898 | | 5,712 | | 5,712 | | 5,411,609 | | | | 243,002 | 09/19/2038 | 1.A FE |
| 40443G-AC-9 | HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 8.073% 09/19/38 | | 08/06/2024 | ALRe Corporate AAM | | 12,695,695 | 12,709,000 | 12,645,455 | 12,643,121 | | 16,388 | | 16,388 | | 12,659,509 | | 36,186 | 36,186 | 688,138 | 09/19/2038 | 1.A FE |
| 40443Q-AA-1 | HPS Private Credit CLO 2024-2 HPSPR 2024-2A A 7.098% 05/15/36 | | 08/08/2024 | ALRe Corporate AAM | | 4,399,217 | 4,400,000 | 4,400,000 | | | | | | | 4,400,000 | | (783) | (783) | 124,625 | 05/15/2036 | 1.A FE |
| 40443Q-AC-7 | HPS Private Credit CLO 2024-2 HPSPR 2024-2A B 7.568% 05/15/36 | | 08/08/2024 | ALRe Corporate AAM | | 2,393,251 | 2,400,000 | 2,400,000 | | | | | | | 2,400,000 | | (6,749) | (6,749) | 72,426 | 05/15/2036 | 1.C FE |
| 40867#-AD-6 | Hampac LLC (Yuba Cnty Ca) SECD NTS 4.250% 08/10/42 | | 09/10/2024 | Redemption 100.0000 | | 45,327 | 45,327 | 45,327 | 45,327 | | | | | | 45,327 | | | | 1,288 | 08/10/2042 | 1.D |
| 41161M-AA-8 | HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 6.033% 07/19/47 | | 09/01/2024 | Paydown | | | (5,431) | (2,145) | (2,032) | | 2,032 | | 2,032 | | | | | | (108) | 07/19/2047 | 1.A FM |
| 41161M-AC-4 | HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 5.439% 07/19/46 | | 09/19/2024 | Paydown | | 167,967 | 167,838 | 97,548 | 91,290 | | 76,677 | | 76,677 | | 167,967 | | | | 6,716 | 07/19/2046 | 1.A FM |
| 41161M-AC-4 | HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 5.439% 07/19/46 | | 07/02/2024 | ALRe Corporate AAM | | 3,441,444 | 6,300,939 | 3,418,626 | 2,796,792 | | (18,976) | | (18,976) | | 2,777,816 | | 663,628 | 663,628 | 67,285 | 07/19/2046 | 1.A FM |
| 41161P-BV-4 | HarborView Mortgage Loan Trust HVMLT 2003-2 1A 5.819% 10/19/33 | | 09/19/2024 | Paydown | | 4,454 | 4,454 | 4,297 | 4,380 | | 74 | | 74 | | 4,454 | | | | 184 | 10/19/2033 | 1.A FM |
| 41161P-GZ-0 | HarborView Mortgage Loan Trust HVMLT 2004-8 2A1 5.581% 11/19/34 | | 09/01/2024 | Paydown | | 13,724 | 13,724 | 12,867 | 13,110 | | 614 | | 614 | | 13,724 | | | | 504 | 11/19/2034 | 1.D FM |
| 41161P-HJ-0 | HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 5.839% 12/19/34 | | 09/19/2024 | Paydown | | 2,449 | 2,449 | 2,102 | 2,066 | | 383 | | 383 | | 2,449 | | | | 86 | 12/19/2034 | 1.A FM |
| 41161P-K4-4 | HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.510% 02/25/36 | | 09/01/2024 | Paydown | | 107,145 | 107,145 | 99,270 | 99,117 | | 8,027 | | 8,027 | | 107,145 | | | | 3,846 | 02/25/2036 | 1.A FM |
| 41161P-KA-0 | HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 5.719% 01/19/35 | | 09/19/2024 | Paydown | | 5,138 | 5,138 | 4,232 | 3,882 | | 1,256 | | 1,256 | | 5,138 | | | | 88 | 01/19/2035 | 1.A FM |
| 41161P-KD-4 | HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 5.779% 01/19/35 | | 09/19/2024 | Paydown | | 6,592 | 6,592 | 5,917 | 6,166 | | 426 | | 426 | | 6,592 | | | | 216 | 01/19/2035 | 4.C FM |
| 41161P-KH-5 | HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.839% 01/19/35 | | 09/19/2024 | Paydown | | 2,422 | 2,422 | 1,595 | 2,287 | | 135 | | 135 | | 2,422 | | | | 39 | 01/19/2035 | 3.C FM |
| 41161P-KH-5 | HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.839% 01/19/35 | | 09/19/2024 | Paydown | | 1,090 | 1,090 | 957 | 1,184 | | (94) | | (94) | | 1,090 | | | | 18 | 01/19/2035 | 5.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..41161P-LD-3 | HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 5.619% 03/19/35 | | 09/19/2024 | Paydown | | 1,142 | 1,142 | 1,017 | 1,030 | | 112 | | 112 | | 1,142 | | | | 36 | 03/19/2035 | 1.A FM |
| ..41161P-LQ-4 | HarborView Mortgage Loan Trust HVMLT 2005-2 1A 5.599% 05/19/35 | | 08/19/2024 | Paydown | | 14,179 | 14,179 | 5,834 | 4,931 | | 9,247 | | 9,247 | | 14,179 | | | | 401 | 05/19/2035 | 1.A FM |
| ..41161P-QU-0 | HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 5.739% 09/19/35 | | 09/19/2024 | Paydown | | 21,457 | 21,457 | 16,338 | 15,159 | | 6,298 | | 6,298 | | 21,457 | | | | 638 | 09/19/2035 | 1.A FM |
| ..41161P-QU-0 | HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 5.739% 09/19/35 | | 08/19/2024 | Paydown | | 10,271 | 10,271 | 7,820 | 7,256 | | 3,015 | | 3,015 | | 10,271 | | | | 316 | 09/19/2035 | 1.A FM |
| ..41161P-TN-3 | HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.699% 11/19/35 | | 09/19/2024 | Paydown | | 2,583 | 2,583 | 1,768 | | | 815 | | 815 | | 2,583 | | | | 32 | 11/19/2035 | 1.A FM |
| ..41161P-TN-3 | HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.699% 11/19/35 | | 09/19/2024 | Paydown | | 5,699 | 5,699 | 5,030 | 4,533 | | 1,166 | | 1,166 | | 5,699 | | | | 192 | 11/19/2035 | 3.B FM |
| ..41161P-TN-3 | HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.699% 11/19/35 | | 07/19/2024 | Paydown | | 694 | 694 | 613 | 552 | | 142 | | 142 | | 694 | | | | 20 | 11/19/2035 | 3.C FM |
| ..41161P-VJ-9 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 7.153% 10/19/35 | | 09/01/2024 | Paydown | | 35,679 | 35,679 | 22,154 | 15,924 | | 13,923 | | 13,923 | | 35,679 | | | | 986 | 10/19/2035 | 1.A FM |
| ..41161P-VJ-9 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 7.153% 10/19/35 | | 09/01/2024 | Paydown | | 81,439 | 81,439 | 68,086 | 63,759 | | 17,680 | | 17,680 | | 81,439 | | | | 1,540 | 10/19/2035 | 2.C FM |
| ..41161P-VJ-9 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 7.153% 10/19/35 | | 08/01/2024 | Paydown | | 7,064 | 7,064 | 5,906 | 5,531 | | 1,534 | | 1,534 | | 7,064 | | | | 95 | 10/19/2035 | 3.A FM |
| ..41161P-VJ-9 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 7.153% 10/19/35 | | 09/01/2024 | Paydown | | 20,753 | 20,753 | 18,003 | 16,734 | | 4,019 | | 4,019 | | 20,753 | | | | 699 | 10/19/2035 | 3.B FM |
| ..41161P-VK-6 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 6.579% 10/19/35 | | 09/19/2024 | Paydown | | 134,684 | 134,684 | 102,120 | 100,039 | | 34,644 | | 34,644 | | 134,684 | | | | 3,580 | 10/19/2035 | 1.A FM |
| ..41161P-VK-6 | HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 6.579% 10/19/35 | | 08/19/2024 | Paydown | | 2,978 | 2,978 | 2,235 | 2,178 | | 800 | | 800 | | 2,978 | | | | 45 | 10/19/2035 | 1.A FM |
| ..41161P-WB-5 | HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 5.639% 02/19/36 | | 07/19/2024 | Paydown | | 3,171 | 3,171 | 1,642 | | | 1,529 | | 1,529 | | 3,171 | | | | 224 | 02/19/2036 | 1.A FM |
| ..41161P-YX-5 | HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 5.739% 01/19/36 | | 09/19/2024 | Paydown | | 261 | (419) | (418) | (418) | | 679 | | 679 | | 261 | | | | 3,178 | 01/19/2036 | 1.A Z |
| ..41161U-AC-6 | HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.917% 08/19/36 | | 08/01/2024 | Paydown | | 983 | 983 | 601 | 581 | | 402 | | 402 | | 983 | | | | 31 | 08/19/2036 | 1.E FM |
| ..41162B-AA-1 | HarborView Mortgage Loan Trust HVMLT 2006-SB1 A1A 5.973% 12/19/36 | | 09/01/2024 | Paydown | | 173,194 | 173,194 | 138,326 | 139,679 | | 33,516 | | 33,516 | | 173,194 | | | | 3,190 | 12/19/2036 | 1.A FM |
| ..41162C-AC-5 | HarborView Mortgage Loan Trust HVMLT 2006-10 2A1A 5.439% 11/19/36 | | 07/02/2024 | ALRe Corporate AAM | | 6,011,762 | 6,868,254 | 5,261,662 | 5,676,439 | | 22,992 | | 22,992 | | 5,699,431 | | 312,331 | 312,331 | 106,805 | 11/19/2036 | 1.A FM |
| ..41162D-AD-1 | HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 5.559% 12/19/36 | | 09/19/2024 | Paydown | | 10,203 | 10,045 | 8,615 | 10,736 | | (533) | | (533) | | 10,203 | | | | 100 | 12/19/2036 | 4.B FM |
| ..41162D-AF-6 | HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 5.459% 01/19/38 | | 08/19/2024 | Paydown | | 192,197 | 192,197 | 171,771 | 179,730 | | 12,467 | | 12,467 | | 192,197 | | | | 4,041 | 01/19/2038 | 1.A FM |
| ..41162D-AF-6 | HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 5.459% 01/19/38 | | 09/19/2024 | Paydown | | 20,413 | 20,413 | 18,243 | 19,089 | | 1,324 | | 1,324 | | 20,413 | | | | 539 | 01/19/2038 | 1.A FM |
| ..41164L-AB-5 | HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 5.289% 05/25/38 | | 09/25/2024 | Paydown | | 14,611 | 19,125 | 15,478 | 15,477 | | (866) | | (866) | | 14,611 | | | | 401 | 05/25/2038 | 1.A FM |
| ..41164M-AP-2 | HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 5.499% 03/19/37 | | 09/19/2024 | Paydown | | 3,616 | 3,615 | 3,109 | 106 | 2,892 | 619 | | 3,511 | | 3,616 | | | | 83 | 03/19/2037 | 5.B FM |
| ..41164U-AB-5 | HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 5.479% 05/19/37 | | 09/19/2024 | Paydown | | 83,140 | 83,140 | 80,063 | 80,648 | | 2,491 | | 2,491 | | 83,140 | | | | 2,162 | 05/19/2037 | 1.A FM |
| ..41164U-AD-1 | HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 5.659% 05/19/37 | | 09/19/2024 | Paydown | | 3,082 | (283) | | | | 3,082 | | 3,082 | | 3,082 | | | | 142 | 05/19/2037 | 6. * |
| ..41165A-AD-4 | HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 5.639% 09/19/37 | | 07/19/2024 | Paydown | | 6,687 | 5,167 | 891 | 630 | | 6,057 | | 6,057 | | 6,687 | | | | 113 | 09/19/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 41165A-AD-4 | HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 5.639% 09/19/37 | | 08/02/2024 | AADE - FABN | | 47,028 | 236,764 | 40,842 | 28,858 | | (10,141) | | (10,141) | | 18,717 | | 28,311 | 28,311 | 3,901 | 09/19/2037 | 1.A FM |
| 411707-AF-9 | Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48 | | 09/20/2024 | Paydown | | 62,500 | 62,500 | 62,581 | 62,691 | | (191) | | (191) | | 62,500 | | | | 2,677 | 06/20/2048 | 2.B FE |
| 413875-AW-5 | L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28 | | 09/23/2024 | Barclays | | 4,014,560 | 4,000,000 | 3,999,600 | 3,999,831 | | 26 | | 26 | | 3,999,857 | | 14,703 | 14,703 | 136,400 | 06/15/2028 | 2.B FE |
| 413875-AW-5 | L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28 | | 08/12/2024 | ALRe Corporate AAM | | 991,107 | 1,000,000 | 982,144 | | | 145 | | 145 | | 982,289 | | 8,818 | 8,818 | 6,967 | 06/15/2028 | 2.B FE |
| 42307T-AG-3 | Kraft Heinz Foods Co Senior Unsecured 6.750% 03/15/32 | | 08/13/2024 | ALRe Corporate AAM | | 5,601,792 | 5,000,000 | 5,473,447 | | | (6,095) | | (6,095) | | 5,467,351 | | 134,441 | 134,441 | 138,750 | 03/15/2032 | 2.B FE |
| 42806M-AC-3 | Hertz Vehicle Financing LLC HERTZ 2021-1A C 2.050% 12/26/25 | | 09/25/2024 | Paydown | | 5,000,000 | 5,000,000 | 4,998,553 | 4,999,612 | | 388 | | 388 | | 5,000,000 | | | | 68,333 | 12/26/2025 | 2.B FE |
| 437076-BW-1 | Home Depot Inc/The Senior Unsecured 3.900% 12/06/28 | | 08/06/2024 | Goldman Sachs | | 985,970 | 1,000,000 | 969,249 | | | 705 | | 705 | | 969,955 | | 16,015 | 16,015 | 6,608 | 12/06/2028 | 1.F FE |
| 437076-CE-0 | Home Depot Inc/The Senior Unsecured 0.900% 03/15/28 | | 09/13/2024 | JPM SECURITIES LLC | | 9,050,700 | 10,000,000 | 9,944,007 | 9,966,729 | | 5,506 | | 5,506 | | 9,972,236 | | (921,536) | (921,536) | 90,250 | 03/15/2028 | 1.F FE |
| 437076-CS-9 | Home Depot Inc/The Senior Unsecured 4.500% 09/15/32 | | 08/06/2024 | Goldman Sachs | | 1,000,290 | 1,000,000 | 976,086 | | | 298 | | 298 | | 976,384 | | 23,906 | 23,906 | 17,750 | 09/15/2032 | 1.F FE |
| 437084-AV-8 | Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 5.914% 06/25/34 | | 09/25/2024 | Paydown | | 13,921 | 13,921 | 12,643 | 13,480 | | 441 | | 441 | | 13,921 | | | | 543 | 06/25/2034 | 1.A FM |
| 437084-DX-1 | Home Equity Asset Trust HEAT 2004-5 M2 5.914% 11/25/34 | | 09/25/2024 | Paydown | | 100,467 | 100,467 | 95,777 | 100,368 | | 99 | | 99 | | 100,467 | | | | 3,261 | 11/25/2034 | 1.A FM |
| 437084-UU-8 | Home Equity Asset Trust 2006-3 HEAT 2006-3 M3 5.614% 07/25/36 | | 08/26/2024 | Paydown | | | (718) | (381) | (401) | | 401 | | 401 | | | | | | 17 | 07/25/2036 | 6. FM |
| 437084-UU-8 | Home Equity Asset Trust 2006-3 HEAT 2006-3 M3 5.614% 07/25/36 | | 09/11/2024 | STAR Non-Modco FWH | | 1,568,449 | 593,227 | 314,412 | 331,489 | | 17,185 | | 17,185 | | 348,673 | | 1,219,776 | 1,219,776 | 18,771 | 07/25/2036 | 6. FM |
| 43709N-AD-5 | Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 5.269% 01/25/37 | | 07/02/2024 | AARE II Surplus ISG | | 2,828,433 | 3,387,745 | 2,578,623 | 2,685,023 | | 46,886 | | 46,886 | | 2,731,909 | | 96,524 | 96,524 | 37,406 | 01/25/2037 | 1.A FM |
| 43709X-AD-3 | Home Equity Mortgage Loan Asse INABS 2006-E 2A2 5.089% 04/25/37 | | 09/25/2024 | Paydown | | 24,179 | 24,179 | 16,160 | 16,137 | | 8,042 | | 8,042 | | 24,179 | | | | 358 | 04/25/2037 | 1.A FM |
| 43709X-AE-1 | Home Equity Mortgage Loan Asse INABS 2006-E 2A3 5.139% 04/25/37 | | 09/25/2024 | Paydown | | 122,442 | 122,442 | 81,842 | 81,726 | | 40,717 | | 40,717 | | 122,442 | | | | 1,810 | 04/25/2037 | 1.A FM |
| 43739E-AB-3 | HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.829% 08/25/29 | | 09/25/2024 | Paydown | | 20,143 | 20,143 | 19,423 | 19,509 | | 633 | | 633 | | 20,143 | | | | 841 | 08/25/2029 | 1.A FM |
| 438516-BL-9 | Honeywell International Inc Senior Unsecured 2.500% 11/01/26 | | 08/06/2024 | Goldman Sachs | | 2,883,480 | 3,000,000 | 2,860,929 | | | 1,142 | | 1,142 | | 2,862,071 | | 21,409 | 21,409 | 20,000 | 11/01/2026 | 1.F FE |
| 44107#-AA-4 | Hospital Realty LLC SR SECD NTS 5.610% 06/15/25 | | 09/15/2024 | Redemption 100.0000 | | 197,345 | 197,345 | 197,345 | 197,345 | | | | | | 197,345 | | | | 7,384 | 06/15/2025 | 1.D |
| 44107#-AB-2 | Hospital Realty LLC SR SECD NTS SER 2008 6.000% 06/15/25 | | 09/15/2024 | Redemption 100.0000 | | 57,095 | 57,095 | 57,095 | 57,095 | | | | | | 57,095 | | | | 2,285 | 06/15/2025 | 1.D |
| 44148J-AB-5 | Hotwire Funding LLC HWIRE 2021-1 B 2.658% 11/20/51 | | 09/03/2024 | Various | | 14,640,686 | 15,750,000 | 15,750,000 | 15,750,000 | | | | | | 15,750,000 | | (1,109,315) | (1,109,315) | 262,810 | 11/20/2051 | 2.B FE |
| 44148J-AC-3 | Hotwire Funding LLC HWIRE 2021-1 C 4.459% 11/20/51 | | 08/15/2024 | MMTL Modco AAM | | 10,199,824 | 11,000,000 | 10,875,000 | 10,986,575 | | 2,757 | | 2,757 | | 10,989,332 | | (789,509) | (789,509) | 320,181 | 11/20/2051 | 3.C FE |
| 44328B-AB-4 | HSI Asset Securitization Corp HASC 2006-HE2 1A 5.229% 12/25/36 | | 09/25/2024 | Paydown | | 9,678 | 9,678 | 3,581 | 3,487 | | 6,191 | | 6,191 | | 9,678 | | | | 133 | 12/25/2036 | 1.A FM |
| 444859-BF-8 | Humana Inc Senior Unsecured 3.950% 03/15/27 | | 08/06/2024 | Goldman Sachs | | 4,910,150 | 5,000,000 | 5,742,500 | 5,375,435 | | (74,991) | | (74,991) | | 5,300,444 | | (390,294) | (390,294) | 176,653 | 03/15/2027 | 2.B FE |
| 444859-BL-5 | Humana Inc Senior Unsecured 3.950% 08/15/49 | | 08/14/2024 | ALRe Corporate AAM | | 782,217 | 1,000,000 | 1,185,370 | 1,170,094 | | (2,849) | | (2,849) | | 1,167,245 | | (385,028) | (385,028) | 39,390 | 08/15/2049 | 2.B FE |
| 448579-AQ-5 | Hyatt Hotels Corp Senior Unsecured 5.750% 01/30/27 | | 07/18/2024 | Citadel | | 1,522,995 | 1,500,000 | 1,499,625 | 1,499,771 | | 21 | | 21 | | 1,499,792 | | 23,203 | 23,203 | 40,490 | 01/30/2027 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..44891A-BW-6 | Hyundai Capital America Senior Unsecured 1.500% 06/15/26 | | 08/13/2024 | ALRe Corporate AAM | | 6,312,267 | 6,700,000 | 6,209,979 | | | 27,438 | | 27,438 | | 6,237,418 | | 74,849 | 74,849 | 16,192 | 06/15/2026 | 1.G FE |
| ..44891A-BY-2 | Hyundai Capital America Senior Unsecured 1.000% 09/17/24 | | 09/17/2024 | Maturity | | 5,000,000 | 5,000,000 | 4,991,000 | 4,997,842 | | 2,158 | | 2,158 | | 5,000,000 | | | | 50,000 | 09/17/2024 | 1.G FE |
| ..44891A-CM-7 | Hyundai Capital America Senior Unsecured 5.950% 09/21/26 | | 08/13/2024 | ALRe Corporate AAM | | 6,231,404 | 6,100,000 | 6,152,782 | | | (2,277) | | (2,277) | | 6,150,505 | | 80,899 | 80,899 | 143,164 | 09/21/2026 | 1.G FE |
| ..45254N-KY-2 | Impac CMB Trust Series 2004-9 IMM 2004-9 1A2 5.849% 01/25/35 | | 09/25/2024 | Paydown | | 12,898 | 12,898 | 10,646 | 10,804 | | 2,094 | | 2,094 | | 12,898 | | | | 297 | 01/25/2035 | 1.A FM |
| ..45254N-NK-9 | Impac CMB Trust Series 2005-2 IMM 2005-2 2A2 5.769% 04/25/35 | | 09/25/2024 | Paydown | | 4,574 | 4,574 | 3,979 | 4,035 | | 539 | | 539 | | 4,574 | | | | 194 | 04/25/2035 | 1.A FM |
| ..45254N-PL-5 | Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 5.649% 05/25/35 | | 09/25/2024 | Paydown | | 4,946 | 4,839 | | | | 4,946 | | 4,946 | | 4,946 | | | | 187 | 05/25/2035 | 6. * |
| ..45254N-PQ-4 | Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 6.269% 05/25/35 | | 09/25/2024 | Paydown | | 5,290 | 5,175 | | | | 5,290 | | 5,290 | | 5,290 | | | | 200 | 05/25/2035 | 6. * |
| ..45254N-PV-3 | Impac CMB Trust Series 2005-5 IMM 2005-5 A2 5.189% 08/25/35 | | 09/25/2024 | Paydown | | 16,911 | 16,911 | 14,320 | 14,907 | | 2,003 | | 2,003 | | 16,911 | | | | 643 | 08/25/2035 | 1.A FM |
| ..45254N-QA-8 | Impac CMB Trust Series 2005-5 IMM 2005-5 M3 5.549% 08/25/35 | | 09/25/2024 | Paydown | | 1,887 | 1,506 | | | | 1,887 | | 1,887 | | 1,887 | | | | 74 | 08/25/2035 | 6. * |
| ..45254N-RW-9 | IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2 6.094% 02/25/36 | | 09/25/2024 | Paydown | | 14,072 | 14,072 | 12,506 | 13,230 | | 842 | | 842 | | 14,072 | | | | 681 | 02/25/2036 | 1.A FM |
| ..45254T-QW-7 | Impac Secured Assets Corp Seri IMSA 2004-4 M5 6.619% 02/25/35 | | 09/25/2024 | Paydown | | 281,420 | 281,420 | 270,992 | 272,232 | | 9,187 | | 9,187 | | 281,420 | | | | 9,347 | 02/25/2035 | 2.B FM |
| ..45254T-SS-4 | Impac Secured Assets Corp Seri IMSA 2005-2 A2D 5.829% 03/25/36 | | 09/25/2024 | Paydown | | 43,442 | 44,131 | 32,004 | 29,853 | | 13,589 | | 13,589 | | 43,442 | | | | 1,331 | 03/25/2036 | 1.A FM |
| ..45254T-TZ-7 | Impac Secured Assets Trust 200 IMSA 2006-1 2M2 5.899% 05/25/36 | | 09/25/2024 | Paydown | | 1,570 | 1,570 | 1,334 | 1,467 | | 104 | | 104 | | 1,570 | | | | 62 | 05/25/2036 | 1.A FM |
| ..45255R-AZ-0 | Impac Secured Assets Trust 200 IMSA 2006-3 A7 5.509% 11/25/36 | | 09/25/2024 | Paydown | | 206,005 | 406,113 | 321,011 | 329,748 | | (123,743) | | (123,743) | | 206,005 | | | | 14,274 | 11/25/2036 | 1.A FM |
| ..456606-GD-8 | Home Equity Mortgage Loan Asse INHEL 2004-C M10 9.844% 03/25/35 | | 07/25/2024 | Paydown | | | (1,008) | (19) | (5) | | 5 | | 5 | | | | | | 8 | 03/25/2035 | 6. FM |
| ..45660L-4E-6 | Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36 | | 09/01/2024 | Paydown | | 2,693 | 2,693 | 2,390 | 2,406 | | 294 | 6 | 288 | | 2,693 | | | | 103 | 02/25/2036 | 4.B FM |
| ..45660L-4E-6 | Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36 | | 07/01/2024 | Paydown | | | (188) | (167) | (168) | | 168 | | 168 | | | | | | 3 | 02/25/2036 | 4.C FM |
| ..45660L-4W-6 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.895% 01/25/36 | | 09/01/2024 | Paydown | | 14,356 | 14,356 | 10,956 | 10,933 | | 3,423 | | 3,423 | | 14,356 | | | | 370 | 01/25/2036 | 1.A FM |
| ..45660L-6K-0 | RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36 | | 09/01/2024 | Paydown | | | 13,027 | 7,541 | 6,816 | | (6,816) | | (6,816) | | | | | | 356 | 04/25/2036 | 3.B FM |
| ..45660L-BW-8 | Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35 | | 09/01/2024 | Paydown | | 42,462 | 42,462 | 39,344 | | | 3,118 | | 3,118 | | 42,462 | | | | 3,503 | 02/25/2035 | 1.A FM |
| ..45660L-CN-7 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 5.649% 02/25/35 | | 09/25/2024 | Paydown | | 225,253 | 224,448 | 197,549 | 187,415 | | 37,838 | | 37,838 | | 225,253 | | | | 9,072 | 02/25/2035 | 1.A FM |
| ..45660L-EJ-4 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2 5.649% 03/25/35 | | 09/25/2024 | Paydown | | 3,991 | 1,279 | 1,090 | 1,090 | | 2,900 | | 2,900 | | 3,991 | | | | 128 | 03/25/2035 | 6. FM |
| ..45660L-F8-7 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.594% 11/25/35 | | 09/01/2024 | Paydown | | 17,007 | 17,007 | 14,091 | 13,185 | | 3,822 | | 3,822 | | 17,007 | | | | 518 | 11/25/2035 | 4.B FM |
| ..45660L-GD-5 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 5.449% 04/25/35 | | 09/25/2024 | Paydown | | 259 | 259 | 200 | | | 58 | | 58 | | 259 | | | | 1 | 04/25/2035 | 1.A FM |
| ..45660L-GE-3 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2 5.629% 04/25/35 | | 09/25/2024 | Paydown | | 8,200 | 8,200 | 6,637 | 6,620 | 452 | 1,127 | | 1,579 | | 8,200 | | | | 215 | 04/25/2035 | 6. FE |
| ..45660L-GQ-6 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.829% 05/25/35 | | 07/01/2024 | Paydown | | 716 | 248 | 202 | 247 | | 469 | | 469 | | 716 | | | | 10 | 05/25/2035 | 3.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..45660L-GQ-6 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.829% 05/25/35 | | 09/01/2024 | Paydown | | 910 | 509 | 415 | 507 | | 403 | | 403 | | 910 | | | | 19 | 05/25/2035 | 3.B FM |
| ..45660L-LR-8 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.867% 06/25/35 | | 09/01/2024 | Paydown | | 48,664 | 48,664 | 28,748 | 28,687 | | 19,977 | | 19,977 | | 48,664 | | | | 700 | 06/25/2035 | 1.A FM |
| ..45660L-MX-4 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.252% 07/25/35 | | 08/01/2024 | Paydown | | 150,846 | 150,846 | 115,374 | | | 35,472 | | 35,472 | | 150,846 | | | | 9,488 | 07/25/2035 | 1.A FM |
| ..45660L-MX-4 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.252% 07/25/35 | | 08/09/2024 | AADE BLIC Modco AAM | | 5,448,848 | 6,746,152 | 5,159,769 | | | (121,535) | | (121,535) | | 5,038,234 | | 410,613 | 410,613 | 437,174 | 07/25/2035 | 1.A FM |
| ..45660L-RU-5 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 5.529% 07/25/35 | | 09/25/2024 | Paydown | | 77,625 | 77,625 | 60,073 | 55,773 | | 21,852 | | 21,852 | | 77,625 | | | | 2,681 | 07/25/2035 | 1.A FM |
| ..45660L-RU-5 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 5.529% 07/25/35 | | 08/26/2024 | Paydown | | 5,586 | 5,586 | 4,323 | 4,013 | | 1,572 | | 1,572 | | 5,586 | | | | 177 | 07/25/2035 | 1.A FM |
| ..45660L-RZ-4 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C 5.749% 07/25/35 | | 09/25/2024 | Paydown | | 823 | 823 | | | | 823 | | 823 | | 823 | | | | 20 | 07/25/2035 | 6. * |
| ..45660L-TS-8 | Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35 | | 09/01/2024 | Paydown | | 9,079 | 9,030 | 6,850 | 6,577 | | 2,502 | | 2,502 | | 9,079 | | | | 208 | 07/25/2035 | 4.C FM |
| ..45660L-UZ-0 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 5.581% 09/25/35 | | 09/01/2024 | Paydown | | 18,437 | 16,712 | 12,359 | 12,292 | | 6,145 | | 6,145 | | 18,437 | | | | 658 | 09/25/2035 | 1.A FM |
| ..45660L-WD-7 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 5.589% 10/25/36 | | 09/25/2024 | Paydown | | 15,474 | 15,474 | 8,248 | 7,833 | | 7,641 | | 7,641 | | 15,474 | | | | 219 | 10/25/2036 | 1.A FM |
| ..45660L-WE-5 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.529% 10/25/36 | | 09/25/2024 | Paydown | | 27,725 | 27,725 | 16,531 | 15,407 | | 12,318 | | 12,318 | | 27,725 | | | | 806 | 10/25/2036 | 1.A FM |
| ..45660L-WF-2 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 6.189% 10/25/36 | | 09/25/2024 | Paydown | | 1,853 | 2,036 | 926 | 898 | | 955 | | 955 | | 1,853 | | | | 59 | 10/25/2036 | 1.A FM |
| ..45660L-WG-0 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A3A 5.849% 10/25/36 | | 09/25/2024 | Paydown | | 1,723 | | | | | 1,723 | | 1,723 | | 1,723 | | | | 101 | 10/25/2036 | 6. * |
| ..45660L-WS-4 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36 | | 09/02/2024 | Paydown | | | | 1 | 1 | | (1) | | (1) | | | | | | | 10/25/2036 | 6. FE |
| ..45660L-Y3-7 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.915% 01/25/36 | | 08/01/2024 | Paydown | | 561 | (131) | | | | 561 | | 561 | | 561 | | | | 28 | 01/25/2036 | 6. * |
| ..45660L-YE-3 | IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 4.803% 10/25/35 | | 09/01/2024 | Paydown | | 13,031 | 13,031 | 10,425 | 8,663 | 5,065 | (697) | | 4,368 | | 13,031 | | | | 396 | 10/25/2035 | 6. FM |
| ..45660L-YW-3 | IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 5.569% 11/25/35 | | 09/25/2024 | Paydown | | 8,545 | 8,545 | 5,512 | 5,458 | | 3,087 | | 3,087 | | 8,545 | | | | 297 | 11/25/2035 | 2.C FM |
| ..45660L-YW-3 | IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 5.569% 11/25/35 | | 08/26/2024 | Paydown | | 5,434 | 5,250 | 3,386 | 3,353 | | 2,080 | | 2,080 | | 5,434 | | | | 176 | 11/25/2035 | 3.A FM |
| ..45660N-2J-3 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.769% 11/25/34 | | 09/25/2024 | Paydown | | 23,962 | 23,962 | 21,468 | 20,508 | | 1,819 | | 1,819 | | 23,962 | | | | 622 | 11/25/2034 | 1.A FM |
| ..45660N-5H-4 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.749% 12/25/34 | | 09/25/2024 | Paydown | | 8,194 | 7,921 | 5,703 | 5,713 | | 2,480 | | 2,480 | | 8,194 | | | | 246 | 12/25/2034 | 1.A FM |
| ..45660N-5H-4 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.749% 12/25/34 | | 09/25/2024 | Paydown | | 55,735 | 53,882 | 43,987 | 46,571 | | 9,164 | | 9,164 | | 55,735 | | | | 1,676 | 12/25/2034 | 4.B FM |
| ..45660N-6S-9 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.593% 12/25/34 | | 09/01/2024 | Paydown | | 86,333 | 86,333 | 78,760 | 82,245 | | 4,087 | | 4,087 | | 86,333 | | | | 2,719 | 12/25/2034 | 1.A FM |
| ..45660N-S2-2 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.789% 08/25/34 | | 09/25/2024 | Paydown | | 112 | 112 | 79 | 72 | | 40 | | 40 | | 112 | | | | 5 | 08/25/2034 | 4.A FM |
| ..45660N-S2-2 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.789% 08/25/34 | | 08/26/2024 | Paydown | | 21,799 | 21,455 | 15,153 | 13,771 | | 8,028 | | 8,028 | | 21,799 | | | | 865 | 08/25/2034 | 4.B FM |
| ..45660N-S4-8 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 5.769% 08/25/34 | | 09/25/2024 | Paydown | | 2,752 | 2,752 | 2,092 | 2,091 | | 661 | | 661 | | 2,752 | | | | 71 | 08/25/2034 | 1.A FM |
| ..45660N-T8-8 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 5.849% 09/25/34 | | 09/25/2024 | Paydown | | 7,100 | 6,708 | 5,717 | 5,752 | | 1,348 | | 1,348 | | 7,100 | | | | 247 | 09/25/2034 | 1.G FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..45660N-T9-6 | IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 5.829% 09/25/34 | | 09/25/2024 | Paydown | | 13,849 | 13,849 | 12,477 | 12,423 | | 1,426 | | 1,426 | | 13,849 | | | | 407 | 09/25/2034 | 1.A FM |
| ..45661E-AX-2 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 5.649% 05/25/46 | | 09/25/2024 | Paydown | | 1,676 | 1,432 | 31 | 31 | | 1,645 | | 1,645 | | 1,676 | | | | 60 | 05/25/2046 | 1.A FM |
| ..45661E-CM-4 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.641% 05/25/36 | | 09/01/2024 | Paydown | | 96,727 | 93,999 | 87,158 | 89,169 | | 7,558 | | 7,558 | | 96,727 | | | | 2,601 | 05/25/2036 | 1.A FM |
| ..45661E-DB-7 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 4.030% 05/25/36 | | 09/02/2024 | Paydown | | 754 | 500 | | | | 754 | | 754 | | 754 | | | | 22 | 05/25/2036 | 6. * |
| ..45661E-GC-2 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.286% 06/25/36 | | 09/01/2024 | Paydown | | 27,869 | 21,931 | 14,514 | 14,157 | | 13,712 | | 13,712 | | 27,869 | | | | 340 | 06/25/2036 | 5.B FM |
| ..45661E-GH-1 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 5.319% 06/25/36 | | 09/25/2024 | Paydown | | 2,554 | 2,554 | 2,399 | 2,407 | | 147 | | 147 | | 2,554 | | | | 99 | 06/25/2036 | 2.C FM |
| ..45662D-AC-9 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 5.309% 11/25/36 | | 09/25/2024 | Paydown | | 21,195 | 21,168 | 20,120 | 20,355 | | 840 | | 840 | | 21,195 | | | | 419 | 11/25/2036 | 1.A FM |
| ..45662F-AB-6 | IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 4.243% 12/25/36 | | 09/02/2024 | Paydown | | 282 | 282 | | | | 282 | | 282 | | 282 | | | | 8 | 12/25/2036 | 6. * |
| ..45665A-AD-4 | IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 2A2 6.500% 10/25/37 | | 09/01/2024 | Paydown | | 7,224 | (5,661) | | | | 7,224 | | 7,224 | | 7,224 | | | | 685 | 10/25/2037 | 1.A FM |
| ..45667Z-AD-6 | IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 4.135% 06/25/37 | | 09/02/2024 | Paydown | | 1,208 | 263 | | | | 1,208 | | 1,208 | | 1,208 | | | | 56 | 06/25/2037 | 6. * |
| ..45673-AA-0 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 5.508% 07/25/37 | | 09/01/2024 | Paydown | | 13,606 | 13,606 | 11,639 | 11,592 | | 2,014 | | 2,014 | | 13,606 | | | | 456 | 07/25/2037 | 1.A FM |
| ..45674-AA-8 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 5.371% 08/25/37 | | 09/01/2024 | Paydown | | 240,380 | 240,380 | 208,560 | 207,870 | | 32,510 | | 32,510 | | 240,380 | | | | 8,850 | 08/25/2037 | 1.A FM |
| ..45674-AA-8 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 5.371% 08/25/37 | | 07/01/2024 | Paydown | | 11,779 | 11,779 | 10,219 | 10,186 | | 1,593 | | 1,593 | | 11,779 | | | | 331 | 08/25/2037 | 1.B FM |
| ..45674-AD-2 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2 4.393% 08/25/37 | | 09/02/2024 | Paydown | | 214 | (250) | (13) | (13) | | 226 | | 226 | | 214 | | | | 17 | 08/25/2037 | 1.A FM |
| ..45667Q-AB-7 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 3.848% 11/25/36 | | 09/02/2024 | Paydown | | 1,261 | (66) | (3) | (3) | | 1,264 | | 1,264 | | 1,261 | | | | 47 | 11/25/2036 | 1.A FM |
| ..45667S-AM-9 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B 5.429% 01/25/37 | | 09/25/2024 | Paydown | | 2,462 | 126 | | | | 2,462 | | 2,462 | | 2,462 | | | | 76 | 01/25/2037 | 6. * |
| ..45667W-AA-6 | IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 5.389% 11/25/36 | | 09/25/2024 | Paydown | | 6,973 | 6,973 | 5,937 | 6,386 | | 587 | | 587 | | 6,973 | | | | 127 | 11/25/2036 | 1.A FM |
| ..45667W-AA-6 | IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 5.389% 11/25/36 | | 08/26/2024 | Paydown | | 3,307 | 3,307 | 2,815 | 3,028 | | 278 | | 278 | | 3,307 | | | | 59 | 11/25/2036 | 1.A FM |
| ..45668I-AE-5 | IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.545% 07/25/37 | | 09/01/2024 | Paydown | | 107,537 | 135,964 | 93,276 | 93,283 | | 14,255 | | 14,255 | | 107,537 | | | | 3,326 | 07/25/2037 | 1.A FM |
| ..45668G-AB-8 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A1B 5.249% 11/25/46 | | 08/26/2024 | Paydown | | 177 | | | | | 177 | | 177 | | 177 | | | | 1 | 11/25/2046 | 6. * |
| ..45668G-AE-2 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 5.569% 11/25/46 | | 09/25/2024 | Paydown | | 16 | (351) | (351) | (351) | | 367 | | 367 | | 16 | | | | 5 | 11/25/2046 | 6. * |
| ..45668L-AA-9 | IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.365% 02/25/37 | | 09/01/2024 | Paydown | | 1,137,646 | 1,137,646 | 1,080,543 | 1,077,511 | | 60,135 | | 60,135 | | 1,137,646 | | | | 34,529 | 02/25/2037 | 3.A FM |
| ..45669N-AT-3 | IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 4.023% 09/25/37 | | 09/01/2024 | Paydown | | 61,400 | 61,400 | 41,944 | 41,354 | | 20,045 | | 20,045 | | 61,400 | | | | 1,749 | 09/25/2037 | 1.A FM |
| ..45669Y-AT-9 | IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.407% 04/25/37 | | 09/02/2024 | Paydown | | 4,884 | 4,884 | | | | 4,884 | | 4,884 | | 4,884 | | | | 128 | 04/25/2037 | 6. * |
| ..45670C-AC-1 | IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.244% 06/25/37 | | 09/01/2024 | Paydown | | 6,671 | 2,320 | 1,811 | 1,817 | | 4,855 | | 4,855 | | 6,671 | | | | 230 | 06/25/2037 | 1.A FM |
| ..45670E-AA-1 | INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 5.119% 03/25/47 | | 09/25/2024 | Paydown | | 364 | 364 | 240 | 243 | | 121 | | 121 | | 364 | | | | 13 | 03/25/2047 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..45670E-AA-1 | INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 5.119% 03/25/47 | | 07/25/2024 | Paydown | | 11,310 | 11,281 | 7,416 | 7,521 | | 3,789 | | 3,789 | | 11,310 | | | | 316 | 03/25/2047 | 1.A FM |
| ..45670R-AC-8 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.588% 10/25/37 | | 07/01/2024 | Paydown | | 2,074 | 2,074 | 1,845 | 1,915 | | 159 | | 159 | | 2,074 | | | | 52 | 10/25/2037 | 1.G FM |
| ..45670R-AC-8 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.588% 10/25/37 | | 08/01/2024 | Paydown | | 27,235 | 27,235 | 24,223 | 25,148 | | 2,087 | | 2,087 | | 27,235 | | | | 777 | 10/25/2037 | 2.A FM |
| ..45670R-AC-8 | IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.588% 10/25/37 | | 08/28/2024 | ALRe Corporate AAM | | 9,286,914 | 9,957,450 | 8,856,039 | 9,194,471 | | 282,680 | | 282,680 | | 9,477,151 | | (190,238) | (190,238) | 316,151 | 10/25/2037 | 2.A FM |
| ..45866F-AH-7 | Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48 | | 09/23/2024 | Barclays | | 354,764 | 400,000 | 338,564 | | | 737 | | 737 | | 339,301 | | 15,463 | 15,463 | 17,142 | 09/21/2048 | 1.G FE |
| ..45886*-AA-2 | IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42 | | 09/15/2024 | Redemption 100.0000 | | 100,812 | 100,812 | 101,165 | 101,147 | | (335) | | (335) | | 100,812 | | | | 3,058 | 09/15/2042 | 1.E |
| ..461070-AP-9 | Interstate Power and Light Co Senior Unsecured 4.100% 09/26/28 | | 09/23/2024 | Barclays | | 2,982,480 | 3,000,000 | 3,575,340 | 3,350,882 | | (55,620) | | (55,620) | | 3,295,262 | | (312,782) | (312,782) | 122,317 | 09/26/2028 | 2.A FE |
| ..46433@-AA-6 | ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39 | | 09/15/2024 | Redemption 100.0000 | | 196,819 | 196,819 | 196,819 | 196,819 | | | | | | 196,819 | | | | 4,475 | 06/15/2039 | 1.E PL |
| ..46590T-AG-0 | JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 1.019% 03/15/50 | | 09/01/2024 | Paydown | | | | 8,557 | 4,921 | | (4,921) | | (4,921) | | | | | | 1,311 | 03/15/2050 | 1.B FE |
| ..46590U-AA-0 | JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75 | | 09/15/2024 | Paydown | | 64,747 | 64,747 | 64,713 | 64,713 | | 34 | | 34 | | 64,747 | | | | 1,730 | 10/15/2075 | 1.A FE |
| ..46616Y-AC-8 | JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61 | | 09/15/2024 | Paydown | | 42,639 | 42,639 | 46,601 | 46,506 | | (3,867) | | (3,867) | | 42,639 | | | | 1,977 | 10/17/2061 | 2.A FE |
| ..46620J-AA-9 | J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60 | | 09/15/2024 | Paydown | | 93,760 | 93,760 | 93,688 | 93,688 | | 72 | | 72 | | 93,760 | | | | 2,536 | 08/16/2060 | 1.A FE |
| ..46620V-AA-2 | J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72 | | 09/15/2024 | Paydown | | 165,090 | 165,090 | 165,016 | 165,016 | | 75 | | 75 | | 165,090 | | | | 3,929 | 09/15/2072 | 1.A FE |
| ..46621R-AA-0 | J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67 | | 09/15/2024 | Paydown | | 148,129 | 148,129 | 147,817 | 147,852 | | 277 | | 277 | | 148,129 | | | | 3,796 | 02/15/2067 | 1.A FE |
| ..466247-F5-7 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.541% 02/25/36 | | 09/01/2024 | Paydown | | 13,727 | 13,727 | 11,846 | 9,605 | | 4,122 | | 4,122 | | 13,727 | | | | 333 | 02/25/2036 | 1.A FM |
| ..466247-J4-6 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 5.210% 04/25/36 | | 09/01/2024 | Paydown | | 27,402 | 27,403 | 24,286 | 24,303 | | 3,099 | | 3,099 | | 27,402 | | | | 972 | 04/25/2036 | 1.A FM |
| ..466247-J7-9 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4 5.210% 04/25/36 | | 08/01/2024 | Paydown | | 14,320 | 14,322 | 12,539 | | | 1,781 | | 1,781 | | 14,320 | | | | 935 | 04/25/2036 | 1.A FM |
| ..466247-J7-9 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4 5.210% 04/25/36 | | 08/15/2024 | ALRE - MMTL OC AAM | | 1,549,931 | 1,760,433 | 1,541,320 | | | (14,481) | | (14,481) | | 1,526,839 | | 23,092 | 23,092 | 122,111 | 04/25/2036 | 1.A FM |
| ..466247-K2-8 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.707% 04/25/36 | | 09/01/2024 | Paydown | | 7,887 | 7,887 | 7,274 | 7,532 | | 355 | | 355 | | 7,887 | | | | 316 | 04/25/2036 | 3.A FM |
| ..466247-K2-8 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.707% 04/25/36 | | 07/01/2024 | Paydown | | 1,388 | 1,388 | 1,280 | 1,326 | | 62 | | 62 | | 1,388 | | | | 44 | 04/25/2036 | 3.B FM |
| ..466247-UG-6 | JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.566% 08/25/35 | | 09/01/2024 | Paydown | | 4,296 | 4,296 | 3,989 | 3,916 | | 1,052 | 672 | 380 | | 4,296 | | | | 148 | 08/25/2035 | 2.B FM |
| ..466247-WS-8 | JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.748% 10/25/35 | | 09/01/2024 | Paydown | | 3,825 | 3,825 | 3,468 | 3,470 | | 355 | | 355 | | 3,825 | | | | 125 | 10/25/2035 | 1.A FM |
| ..466247-WV-1 | JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.388% 10/25/35 | | 09/01/2024 | Paydown | | | 40,410 | 7,536 | 3,635 | | (7,882) | | (7,882) | | | | | | | 10/25/2035 | 6. FE |
| ..466247-XK-4 | JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.527% 10/25/35 | | 09/01/2024 | Paydown | | 11,251 | 11,251 | 8,097 | 8,017 | | 3,234 | | 3,234 | | 11,251 | | | | 368 | 10/25/2035 | 1.A FM |
| ..466247-YH-0 | JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.321% 11/25/35 | | 09/01/2024 | Paydown | | 6,686 | 6,686 | 5,280 | 5,251 | | 1,434 | | 1,434 | | 6,686 | | | | 220 | 11/25/2035 | 1.A FM |
| ..466247-ZY-2 | JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11 6.000% 01/25/36 | | 09/01/2024 | Paydown | | 18,268 | 16,785 | 13,775 | 9,437 | | 8,831 | | 8,831 | | 18,268 | | | | 672 | 01/25/2036 | 2.B FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..466247-ZY-2 | JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11 6.000% 01/25/36 | | 07/01/2024 | Paydown | | 979 | 979 | 804 | 551 | | 429 | | 429 | | 979 | | | | 28 | 01/25/2036 | 3.A FM |
| ..46625H-NJ-5 | JPMorgan Chase & Co Subordinated 4.250% 10/01/27 | | 09/13/2024 | JPM SECURITIES LLC | | 7,544,550 | 7,500,000 | 7,520,447 | 7,516,718 | | (1,263) | | (1,263) | | 7,515,455 | | 29,095 | 29,095 | 146,094 | 10/01/2027 | 1.G FE |
| ..46626L-CE-8 | JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.644% 10/25/35 | | 09/25/2024 | Paydown | | | (5,531) | (1,253) | (618) | | 1,304 | | 1,304 | | | | | | 36 | 10/25/2035 | 6. FE |
| ..466278-AB-4 | JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2 5.629% 06/25/37 | | 07/25/2024 | Paydown | | | (24,075) | (23,742) | | (10) | 10 | | | | | | | | 174 | 06/25/2037 | 1.A FM |
| ..466278-BR-8 | JP Morgan Alternative Loan Tru JPALT 2007-A2 4A1 5.110% 05/25/37 | | 08/01/2024 | Paydown | | 47,586 | 47,586 | 39,359 | 39,482 | | 8,103 | | 8,103 | | 47,586 | | | | 1,523 | 05/25/2037 | 1.A FM |
| ..466278-BR-8 | JP Morgan Alternative Loan Tru JPALT 2007-A2 4A1 5.110% 05/25/37 | | 08/15/2024 | ALRE - MSPL Trust AAM - AFS | | 1,693,658 | 1,886,401 | 1,560,271 | 1,565,174 | | (7,039) | | (7,039) | | 1,558,135 | | 135,523 | 135,523 | 64,135 | 05/25/2037 | 1.A FM |
| ..46627M-AP-2 | JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35 | | 09/01/2024 | Paydown | | 9,060 | 9,060 | 8,483 | 7,402 | | 1,658 | | 1,658 | | 9,060 | | | | 161 | 12/25/2035 | 3.A FM |
| ..46627M-AS-6 | JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35 | | 09/01/2024 | Paydown | | 23,360 | 23,360 | 21,870 | 19,084 | | 4,276 | | 4,276 | | 23,360 | | | | 414 | 12/25/2035 | 3.A FM |
| ..46627M-CS-4 | JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 5.429% 03/25/36 | | 09/25/2024 | Paydown | | 38,809 | 38,809 | 36,803 | 35,142 | | 3,668 | | 3,668 | | 38,809 | | | | 1,501 | 03/25/2036 | 1.A FM |
| ..46627M-CZ-8 | JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.103% 03/25/36 | | 09/01/2024 | Paydown | | 49,780 | 49,782 | 14,935 | 10,711 | | 39,069 | | 39,069 | | 49,780 | | | | 1,634 | 03/25/2036 | 1.A FM |
| ..46627M-DY-0 | JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36 | | 09/01/2024 | Paydown | | 6,789 | 6,252 | 4,476 | 3,932 | | 2,858 | | 2,858 | | 6,789 | | | | 134 | 03/25/2036 | 4.B FM |
| ..46627M-DY-0 | JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36 | | 07/01/2024 | Paydown | | 2,114 | 2,114 | 1,513 | 1,329 | | 784 | | 784 | | 2,114 | | | | 29 | 03/25/2036 | 4.C FM |
| ..46627M-ED-5 | JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36 | | 09/01/2024 | Paydown | | 9,150 | 22,991 | 12,635 | | | (3,485) | | (3,485) | | 9,150 | | | | 110 | 03/25/2036 | 1.A FM |
| ..46627M-EJ-2 | JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36 | | 09/01/2024 | Paydown | | 11,009 | 11,009 | 6,196 | 5,956 | | 5,053 | | 5,053 | | 11,009 | | | | 221 | 03/25/2036 | 1.A FM |
| ..46627M-ER-4 | JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36 | | 09/01/2024 | Paydown | | 11,762 | 11,762 | 9,546 | 6,769 | | 4,993 | | 4,993 | | 11,762 | | | | 542 | 03/25/2036 | 1.A FM |
| ..46627M-FU-6 | JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36 | | 09/01/2024 | Paydown | | 15,148 | 15,592 | 14,130 | 16,178 | | (1,030) | | (1,030) | | 15,148 | | | | 249 | 03/25/2036 | 3.B FM |
| ..46627M-FV-4 | JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36 | | 09/01/2024 | Paydown | | | 13,365 | 11,379 | 11,463 | | (11,463) | | (11,463) | | | | | | 343 | 03/25/2036 | 1.A FM |
| ..466284-AM-8 | JP Morgan Alternative Loan Tru JPALT 2006-A5 2A2 4.575% 10/25/36 | | 08/31/2024 | Call 3516.6667 | | (2) | | | | | | | | | | | | | (2) | 10/25/2036 | 6. * |
| ..466287-AR-0 | JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.136% 03/25/37 | | 09/01/2024 | Paydown | | 242,366 | (28,546) | (25,362) | (34,569) | | 276,935 | | 276,935 | | 242,366 | | | | 1,641 | 03/25/2037 | 5.A FM |
| ..46628B-BC-3 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 5.074% 10/25/36 | | 09/01/2024 | Paydown | | 15,177 | 15,177 | 9,499 | 9,192 | | 5,452 | | 5,452 | | 15,177 | | | | 454 | 10/25/2036 | 1.A FM |
| ..46628B-CC-2 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 6.314% 10/25/36 | | 09/01/2024 | Paydown | | 11,123 | 11,123 | 9,403 | 9,269 | | 1,854 | | 1,854 | | 11,123 | | | | 223 | 10/25/2036 | 1.A FM |
| ..46628G-AL-3 | JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.288% 05/25/36 | | 09/01/2024 | Paydown | | 1,443 | 1,443 | 1,158 | 891 | | 552 | | 552 | | 1,443 | | | | 24 | 05/25/2036 | 1.A FM |
| ..46628G-AL-3 | JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.288% 05/25/36 | | 09/01/2024 | Paydown | | 143 | 143 | 119 | 91 | | 52 | | 52 | | 143 | | | | 3 | 05/25/2036 | 1.G FM |
| ..46628G-AL-3 | JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.288% 05/25/36 | | 08/01/2024 | Paydown | | 20 | 20 | 16 | 12 | | 7 | | 7 | | 20 | | | | | 05/25/2036 | 2.B FM |
| ..46628G-AL-3 | JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.288% 05/25/36 | | 07/01/2024 | Paydown | | 26 | 26 | 22 | 17 | | 10 | | 10 | | 26 | | | | | 05/25/2036 | 2.C FM |
| ..46628G-AL-3 | JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.288% 05/25/36 | | 09/01/2024 | Paydown | | 8,084 | 8,084 | 6,348 | 5,368 | | 2,716 | | 2,716 | | 8,084 | | | | 145 | 05/25/2036 | 3.B FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..46628G-AL-3 | JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.288% 05/25/36 | | 08/01/2024 | Paydown | | 2,600 | 2,600 | 2,042 | 1,726 | | 873 | | 873 | | 2,600 | | | | 32 | 05/25/2036 | 3.C FM |
| ..46628K-AE-0 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 4.934% 05/25/36 | | 09/01/2024 | Paydown | | 6,732 | 6,732 | 5,842 | 5,807 | | 925 | | 925 | | 6,732 | | | | 114 | 05/25/2036 | 1.A FM |
| ..46628K-AH-3 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.504% 05/25/36 | | 09/01/2024 | Paydown | | 62,019 | 62,023 | 55,549 | 55,594 | | 6,425 | | 6,425 | | 62,019 | | | | 1,448 | 05/25/2036 | 1.A FM |
| ..46628K-AH-3 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.504% 05/25/36 | | 09/01/2024 | Paydown | | 12,330 | 12,330 | 11,626 | 11,656 | | 673 | | 673 | | 12,330 | | | | 330 | 05/25/2036 | 3.A FM |
| ..46628Y-BF-6 | JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36 | | 08/01/2024 | Paydown | | 4,838 | 4,838 | 1,868 | 1,792 | | 3,046 | | 3,046 | | 4,838 | | | | 214 | 07/25/2036 | 1.A FM |
| ..46629A-AK-7 | JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10 6.500% 08/25/36 | | 07/01/2024 | Paydown | | | 8,262 | 6,769 | 3,239 | | (3,239) | | (3,239) | | | | | | 225 | 08/25/2036 | 1.A FM |
| ..46629A-AL-5 | JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11 6.500% 08/25/36 | | 07/01/2024 | Paydown | | | 4,685 | 2,159 | 1,866 | | (1,866) | | (1,866) | | | | | | 128 | 08/25/2036 | 1.A FM |
| ..46629C-AA-5 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 5.506% 08/25/36 | | 09/01/2024 | Paydown | | 4,339 | 4,325 | 2,630 | 2,458 | | 1,881 | | 1,881 | | 4,339 | | | | 81 | 08/25/2036 | 1.A FM |
| ..46629C-AE-7 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.703% 08/25/36 | | 09/01/2024 | Paydown | | 29,736 | 29,708 | 23,558 | 23,282 | | 6,453 | | 6,453 | | 29,736 | | | | 591 | 08/25/2036 | 1.A FM |
| ..46629C-AM-9 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 5.084% 08/25/36 | | 09/01/2024 | Paydown | | 9,706 | 9,706 | 8,121 | | | 1,585 | | 1,585 | | 9,706 | | | | 41 | 08/25/2036 | 1.A FM |
| ..46629C-AR-8 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.518% 08/25/36 | | 09/01/2024 | Paydown | | 33,461 | 33,461 | 29,880 | 29,797 | | 3,664 | | 3,664 | | 33,461 | | | | 1,277 | 08/25/2036 | 1.B FM |
| ..46629C-AR-8 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.518% 08/25/36 | | 08/01/2024 | Paydown | | 75,174 | 75,137 | 67,097 | 66,910 | | 8,264 | | 8,264 | | 75,174 | | | | 2,523 | 08/25/2036 | 1.D FM |
| ..46629C-AR-8 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.518% 08/25/36 | | 07/01/2024 | Paydown | | 1,255 | 1,199 | 1,071 | 1,068 | | 188 | | 188 | | 1,255 | | | | 38 | 08/25/2036 | 1.F FM |
| ..46629D-AH-8 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.445% 01/25/37 | | 09/01/2024 | Paydown | | 39,137 | 39,137 | 38,147 | 38,396 | | 741 | | 741 | | 39,137 | | | | 1,079 | 01/25/2037 | 4.B FM |
| ..46629D-AR-6 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.445% 01/25/37 | | 09/01/2024 | Paydown | | 57,079 | 57,079 | 49,289 | 49,677 | | 7,402 | | 7,402 | | 57,079 | | | | 1,159 | 01/25/2037 | 1.A FM |
| ..46629D-AR-6 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.445% 01/25/37 | | 09/01/2024 | Paydown | | 36,708 | 36,708 | 35,783 | 36,016 | | 692 | | 692 | | 36,708 | | | | 1,012 | 01/25/2037 | 4.B FM |
| ..46629D-BJ-3 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.334% 01/25/37 | | 09/01/2024 | Paydown | | 20,789 | 20,790 | 17,771 | 17,787 | | 3,002 | | 3,002 | | 20,789 | | | | 331 | 01/25/2037 | 1.A FM |
| ..46629D-BM-6 | JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.092% 01/25/37 | | 09/01/2024 | Paydown | | 33,175 | 33,175 | 26,564 | | | 6,611 | | 6,611 | | 33,175 | | | | 1,823 | 01/25/2037 | 1.A FM |
| ..46629Q-AE-6 | JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 5.763% 10/25/36 | | 09/01/2024 | Paydown | | 181,339 | 181,339 | 112,014 | 108,153 | | 73,186 | | 73,186 | | 181,339 | | | | 3,622 | 10/25/2036 | 1.A FM |
| ..46630G-AC-5 | JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 5.469% 06/27/37 | | 09/25/2024 | Paydown | | 14,329 | 14,329 | 10,640 | | | 3,689 | | 3,689 | | 14,329 | | | | 1,178 | 06/27/2037 | 1.A FM |
| ..46630G-AT-2 | JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 5.703% 07/25/35 | | 09/01/2024 | Paydown | | 21,961 | 21,961 | 20,506 | 21,837 | | 123 | | 123 | | 21,961 | | | | 323 | 07/25/2035 | 1.A FM |
| ..46630G-AW-5 | JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 5.703% 07/25/35 | | 09/01/2024 | Paydown | | 15,842 | 15,842 | 14,745 | 14,824 | | 1,018 | | 1,018 | | 15,842 | | | | 522 | 07/25/2035 | 1.A FM |
| ..46630G-BD-6 | JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.634% 07/25/35 | | 09/01/2024 | Paydown | | 39,862 | 39,862 | 35,344 | 36,207 | | 3,655 | | 3,655 | | 39,862 | | | | 753 | 07/25/2035 | 1.A FM |
| ..46630K-AC-0 | JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.342% 05/25/35 | | 09/01/2024 | Paydown | | 35,968 | 35,968 | 24,808 | 24,614 | | 11,355 | | 11,355 | | 35,968 | | | | 641 | 05/25/2035 | 1.A FM |
| ..46630K-AF-3 | JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.342% 03/25/47 | | 09/01/2024 | Paydown | | 8,463 | 8,463 | 6,368 | 5,334 | | 3,129 | | 3,129 | | 8,463 | | | | 75 | 03/25/2047 | 1.A FM |
| ..46630L-AG-9 | JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.545% 11/25/36 | | 08/01/2024 | Paydown | | 1,159 | 1,159 | 1,155 | 1,154 | | 4 | | 4 | | 1,159 | | | | 33 | 11/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..46630L-AG-9 | JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.545% 11/25/36 | | 08/02/2024 | AADE - FABN | | 9,537 | 9,691 | 9,665 | 9,654 | | (3) | | (3) | | 9,651 | | (114) | (114) | 296 | 11/25/2036 | 1.A FM |
| ..46630L-AJ-3 | JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.545% 11/25/36 | | 07/01/2024 | Paydown | | | (1,099) | (599) | (706) | | 706 | | 706 | | | | | | 7 | 11/25/2036 | 1.A FM |
| ..46630M-AG-7 | JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.355% 01/25/37 | | 09/01/2024 | Paydown | | 3,334 | 3,334 | 1,613 | 1,566 | | 1,768 | | 1,768 | | 3,334 | | | | 55 | 01/25/2037 | 1.A FM |
| ..46630P-AG-0 | JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.613% 04/25/37 | | 09/01/2024 | Paydown | | 18,540 | 18,540 | 14,285 | 14,238 | | 4,302 | | 4,302 | | 18,540 | | | | 657 | 04/25/2037 | 1.A FM |
| ..46630U-AC-8 | JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 5.343% 05/25/37 | | 09/01/2024 | Paydown | | 2,166 | 2,166 | 1,810 | 1,836 | | 329 | | 329 | | 2,166 | | | | 75 | 05/25/2037 | 1.A FM |
| ..46630W-AC-4 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37 | | 08/01/2024 | Paydown | | 25,272 | 25,272 | 11,428 | 11,038 | | 14,234 | | 14,234 | | 25,272 | | | | 992 | 06/25/2037 | 1.A FM |
| ..46630W-AD-2 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.569% 06/25/37 | | 08/25/2024 | Paydown | | 18,186 | 18,186 | 4,135 | 1,807 | | 14,981 | | 14,981 | | 18,186 | | | | 582 | 06/25/2037 | 1.A FM |
| ..46631J-AA-6 | JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.759% 06/25/37 | | 09/01/2024 | Paydown | | 34,031 | 3,232 | 3,017 | 3,032 | | 31,008 | 8 | 31,000 | | 34,031 | | | | 646 | 06/25/2037 | 3.B FM |
| ..46631N-AT-6 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 5.469% 08/25/37 | | 09/25/2024 | Paydown | | 46,861 | 47,620 | 18,004 | 17,411 | | 29,449 | | 29,449 | | 46,861 | | | | 1,582 | 08/25/2037 | 1.A FM |
| ..46631N-DT-3 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37 | | 09/01/2024 | Paydown | | 4,603 | 4,672 | 2,620 | | | 1,983 | | 1,983 | | 4,603 | | | | 453 | 08/25/2037 | 1.A FM |
| ..46631N-EA-3 | JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37 | | 09/01/2024 | Paydown | | 14,778 | 15,207 | 8,312 | 7,870 | | 6,909 | | 6,909 | | 14,778 | | | | 584 | 08/25/2037 | 1.A FM |
| ..46632B-AE-4 | JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 3.176% 10/25/37 | | 09/01/2024 | Paydown | | 1,241 | 1,250 | 951 | 980 | | 261 | | 261 | | 1,241 | | | | 16 | 10/25/2037 | 1.E FM |
| ..46632B-AE-4 | JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 3.176% 10/25/37 | | 08/01/2024 | Paydown | | 35,920 | 57,707 | 43,909 | 45,250 | | (9,330) | | (9,330) | | 35,920 | | | | 516 | 10/25/2037 | 1.F FM |
| ..46634D-CC-0 | JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38 | | 09/01/2024 | Paydown | | 17,071 | 17,167 | 7,663 | 6,223 | | 10,848 | | 10,848 | | 17,071 | | | | 240 | 03/26/2038 | 1.A FM |
| ..46634D-CP-1 | JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 6.815% 09/26/35 | | 09/01/2024 | Paydown | | 100,969 | 100,333 | 93,211 | 93,275 | | 7,694 | | 7,694 | | 100,969 | | | | 3,067 | 09/26/2035 | 1.A FM |
| ..46634F-AJ-2 | JP Morgan Resecuritization Tru JPMRR 2010-2 1A9 4.000% 06/26/37 | | 08/01/2024 | Paydown | | 21,660 | 21,660 | 15,394 | 6,709 | | 14,951 | | 14,951 | | 21,660 | | | | 262 | 06/26/2037 | 1.A FM |
| ..46635A-AH-6 | JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 6.506% 10/26/36 | | 09/01/2024 | Paydown | | 18,314 | 18,314 | 16,820 | 16,829 | | 1,486 | | 1,486 | | 18,314 | | | | 748 | 10/26/2036 | 5.B FM |
| ..46635F-AD-4 | JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 4.904% 06/26/45 | | 08/01/2024 | Paydown | | 176,863 | 176,863 | 169,678 | 176,762 | | 101 | | 101 | | 176,863 | | | | 5,268 | 06/26/2045 | 1.A FM |
| ..46635F-AD-4 | JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 4.904% 06/26/45 | | 08/14/2024 | AADE BLIC NonModco AAM | | 1,788,394 | 1,810,186 | 1,736,647 | 1,809,154 | | (1,262) | | (1,262) | | 1,807,892 | | (19,498) | (19,498) | 59,260 | 06/26/2045 | 1.A FM |
| ..466365-AC-7 | Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49 | | 09/03/2024 | Various | | 8,412,446 | 8,685,000 | 8,748,458 | 8,726,428 | | (5,595) | | (5,595) | | 8,720,833 | | (308,387) | (308,387) | 312,942 | 08/25/2049 | 2.B FE |
| ..466365-AC-7 | Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49 | | 08/25/2024 | Paydown | | 37,500 | 37,500 | 37,319 | 37,265 | | 235 | | 235 | | 37,500 | | | | 1,398 | 08/25/2049 | 2.B FE |
| ..46636K-BL-3 | JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.285% 03/26/36 | | 09/01/2024 | Paydown | | 259,861 | 264,909 | 218,778 | 224,609 | | 35,252 | | 35,252 | | 259,861 | | | | 6,858 | 03/26/2036 | 1.A FM |
| ..46637D-AB-1 | JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.726% 06/26/35 | | 09/01/2024 | Paydown | | 79,920 | 79,920 | 72,887 | 74,803 | | 5,116 | | 5,116 | | 79,920 | | | | 2,579 | 06/26/2035 | 1.A FM |
| ..46637J-BD-3 | JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.552% 10/26/36 | | 09/01/2024 | Paydown | | 113,222 | 116,980 | 113,771 | 115,096 | | (1,875) | | (1,875) | | 113,222 | | | | 2,626 | 10/26/2036 | 3.C FM |
| ..46637J-BP-6 | JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.113% 03/26/35 | | 09/01/2024 | Paydown | | (6,133) | (6,133) | (5,524) | | | (609) | | (609) | | (6,133) | | | | 91 | 03/26/2035 | 1.A FM |
| ..46637J-BP-6 | JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.113% 03/26/35 | | 07/01/2024 | Paydown | | 21,102 | 21,102 | 19,006 | | | 2,095 | | 2,095 | | 21,102 | | | | 140 | 03/26/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..46637J-BZ-4 | JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.671% 11/21/35 | | 09/01/2024 | Paydown | | 40,808 | 41,167 | 31,796 | 39,778 | | 1,030 | | 1,030 | | 40,808 | | | | 706 | 11/21/2035 | 2.C FM |
| ..46637J-CH-3 | JP Morgan Resecuritization Tru JPMRR 2012-2 6A6 5.285% 06/21/36 | | 09/20/2024 | Paydown | | 179,507 | 179,507 | 143,661 | 177,895 | | 1,612 | | 1,612 | | 179,507 | | | | 6,903 | 06/21/2036 | 1.A FM |
| ..46639Y-AU-1 | JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS 3.216% 04/15/46 | | 09/01/2024 | Paydown | | 57,553 | 57,553 | 59,279 | 57,727 | | (173) | | (173) | | 57,553 | | | | 1,232 | 04/15/2046 | 1.A |
| ..46644A-BH-4 | JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 1.226% 02/15/48 | | 09/01/2024 | Paydown | | | | 109,128 | 35,869 | | (35,869) | | (35,869) | | | | | | 26,129 | 02/15/2048 | 1.A FE |
| ..46647P-CZ-7 | JPMorgan Chase & Co Senior Unsecured 4.080% 04/26/26 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 14,896,401 | 15,000,000 | 14,734,050 | 14,738,344 | | 71,394 | | 71,394 | | 14,809,738 | | 86,663 | 86,663 | 513,400 | 04/26/2026 | 1.F FE |
| ..46651T-AA-9 | J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72 | | 09/15/2024 | Paydown | | 343,882 | 343,882 | 343,607 | 343,658 | | 225 | | 225 | | 343,882 | | | | 8,538 | 10/17/2072 | 1.A FE |
| ..46651T-AB-7 | J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74 | | 09/15/2024 | Paydown | | 22,761 | 22,761 | 22,761 | 22,761 | | | | | | 22,761 | | | | 716 | 10/15/2074 | 2.A FE |
| ..46657N-AA-6 | J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73 | | 09/15/2024 | Paydown | | 89,674 | 89,674 | 89,674 | | | | | | | 89,674 | | | | 1,499 | 12/15/2073 | 1.F FE |
| ..46658#-AA-2 | JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45 | | 09/15/2024 | Redemption 100.0000 | | 180,842 | 180,842 | 185,590 | 184,696 | | (3,853) | | (3,853) | | 180,842 | | | | 5,346 | 12/15/2045 | 1.E |
| ..46672@-AA-6 | RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53 | | 09/15/2024 | Redemption 100.0000 | | 125,780 | 125,780 | 129,553 | 129,263 | | (3,483) | | (3,483) | | 125,780 | | | | 3,054 | 02/15/2053 | 1.D |
| ..46673#-AA-3 | RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46 | | 09/15/2024 | Redemption 100.0000 | | 74,944 | 74,944 | 77,192 | 77,009 | | (2,065) | | (2,065) | | 74,944 | | | | 1,527 | 12/15/2046 | 1.D |
| ..46673*-AA-7 | JRD Holdings LLC P/T CERTS 3.214% 12/15/41 | | 09/15/2024 | Redemption 100.0000 | | 68,066 | 68,066 | 60,995 | 37,554 | | 7,071 | | 7,071 | | 68,066 | | | | 1,132 | 12/15/2041 | 2.B |
| ..46675*-AA-5 | JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50 | | 09/15/2024 | Various | | 176,620 | 176,620 | 169,592 | 135,676 | | 7,103 | | 7,103 | | 176,620 | | | | 4,073 | 01/15/2050 | 1.G |
| ..47015P-AD-0 | NCBJ DPR_20-1 NCBJ DPR 2020-1 5.250% 09/15/30 | | 09/15/2024 | Paydown | | 638,462 | 638,462 | 638,462 | 638,462 | | | | | | 638,462 | | | | 25,139 | 09/15/2030 | 2.C FE |
| ..47233A-AP-2 | Jefferies Resecuritization Tru JMAC 2009-R7 7A2 0.000% 11/26/35 | | 08/01/2024 | Paydown | | 30,640 | 30,732 | 26,780 | 21,723 | | 8,917 | | 8,917 | | 30,640 | | | | 516 | 11/26/2035 | 1.A FM |
| ..47233A-AP-2 | Jefferies Resecuritization Tru JMAC 2009-R7 7A2 0.000% 11/26/35 | | 08/09/2024 | ALRe Corporate AAM | | 622,599 | 1,019,888 | 888,722 | 720,902 | | (23,771) | | (23,771) | | 697,131 | | (74,532) | (74,532) | 18,576 | 11/26/2035 | 1.A FM |
| ..47659@-AA-1 | JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45 | | 09/15/2024 | Redemption 100.0000 | | 40,625 | 40,625 | 41,013 | 40,853 | | (227) | | (227) | | 40,625 | | | | 1,396 | 10/15/2045 | 1.E |
| ..47665@-AA-3 | JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42 | | 09/15/2024 | Redemption 100.0000 | | 68,749 | 68,749 | 69,440 | 69,233 | | (484) | | (484) | | 68,749 | | | | 2,022 | 09/15/2042 | 1.E |
| ..47760Q-AB-9 | Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47 | | 07/30/2024 | Paydown | | 97,500 | 97,500 | 97,500 | 97,500 | | | | | | 97,500 | | | | 3,544 | 07/30/2047 | 2.B FE |
| ..478045-AA-5 | John Sevier Combined Cycle Gen SECD NTS 2012 SER A 4.626% 01/15/42 | | 07/15/2024 | Redemption 100.0000 | | 75,846 | 75,846 | 75,846 | 75,846 | | | | | | 75,846 | | | | 3,509 | 01/15/2042 | 1.C FE |
| ..48125L-RU-8 | JPMorgan Chase Bank NA Senior Unsecured 5.110% 12/08/26 | | 07/10/2024 | Various | | 50,086,500 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | 86,500 | 86,500 | 489,708 | 12/08/2026 | 1.C FE |
| ..48239@-AD-2 | WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32 | | 09/15/2024 | Redemption 100.0000 | | 34,066 | 34,066 | 34,066 | 34,066 | | | | | | 34,066 | | | | 1,431 | 06/15/2032 | 2.B |
| ..48239@-AE-0 | RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32 | | 09/15/2024 | Redemption 100.0000 | | 149,949 | 149,949 | 149,949 | 149,949 | | | | | | 149,949 | | | | 6,321 | 10/15/2032 | 1.F |
| ..48239@-AG-5 | RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34 | | 09/15/2024 | Redemption 100.0000 | | 179,502 | 179,502 | 179,502 | 179,502 | | | | | | 179,502 | | | | 8,345 | 06/15/2034 | 1.F |
| ..48239@-AK-6 | RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34 | | 09/10/2024 | Redemption 100.0000 | | 108,883 | 108,883 | 108,883 | 108,883 | | | | | | 108,883 | | | | 5,992 | 03/10/2034 | 1.F |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..482398-AL-4 | WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33 | | 09/15/2024 | Redemption 100.0000 | | 33,148 | 33,148 | 33,148 | 33,148 | | | | | | 33,148 | | | | 1,464 | 08/15/2033 | 2.B |
| ..48240*-AA-7 | RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34 | | 09/15/2024 | Redemption 100.0000 | | 31,838 | 31,838 | 31,838 | 31,838 | | | | | | 31,838 | | | | 1,593 | 06/15/2034 | 1.F |
| ..48244B-AB-9 | KCPL TRUST 2005-A NT SER B 5.100% 09/30/25 | | 09/30/2024 | Redemption 99.5011 | | 266,847 | 268,184 | 268,184 | 254,931 | | 11,916 | | 11,916 | | 266,847 | | | | 8,940 | 09/30/2025 | 2.A |
| ..482480-AL-4 | KLA Corp Senior Unsecured 4.650% 07/15/32 | | 09/13/2024 | JPM SECURITIES LLC | | 2,461,176 | 2,400,000 | 2,390,687 | | | 118 | | 118 | | 2,390,805 | | 70,371 | 70,371 | 18,910 | 07/15/2032 | 1.F FE |
| ..48249D-AA-9 | KKR Group Finance Co II LLC Senior Unsecured 5.500% 02/01/43 | | 09/23/2024 | Barclays | | 6,366,780 | 6,300,000 | 6,115,687 | | | 742 | | 742 | | 6,116,428 | | 250,352 | 250,352 | 51,013 | 02/01/2043 | 1.F FE |
| ..48252D-AA-3 | KKR Group Finance Co VII LLC Senior Unsecured 3.625% 02/25/50 | | 09/23/2024 | Barclays | | 6,283,183 | 8,300,000 | 6,188,729 | | | 5,231 | | 5,231 | | 6,193,960 | | 89,223 | 89,223 | 174,675 | 02/25/2050 | 1.F FE |
| ..48252M-AA-3 | KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50 | | 07/17/2024 | Goldman Sachs | | 1,408,540 | 2,000,000 | 1,328,180 | | | 2,407 | | 2,407 | | 1,330,587 | | 77,953 | 77,953 | 27,806 | 08/25/2050 | 1.F FE |
| ..48259*-AA-5 | KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35 | | 09/15/2024 | Redemption 100.0000 | | 4,216 | 4,216 | 4,216 | 4,216 | | | | | | 4,216 | | | | 88 | 12/31/2035 | 2.A Z |
| ..49177J-AK-8 | Kenvue Inc Senior Unsecured 4.900% 03/22/33 | | 07/17/2024 | Goldman Sachs | | 2,510,750 | 2,500,000 | 2,496,827 | | | 62 | | 62 | | 2,496,889 | | 13,861 | 13,861 | 39,472 | 03/22/2033 | 1.F FE |
| ..49177J-AM-4 | Kenvue Inc Senior Unsecured 5.100% 03/22/43 | | 09/13/2024 | Various | | 11,810,382 | 11,800,000 | 11,343,920 | | | 1,221 | | 1,221 | | 11,345,141 | | 465,241 | 465,241 | 225,137 | 03/22/2043 | 1.F FE |
| ..49177J-AM-4 | Kenvue Inc Senior Unsecured 5.100% 03/22/43 | | 09/11/2024 | STAR Non-Modco FWH | | 5,192,708 | 5,000,000 | 4,900,198 | | | 1,064 | | 1,064 | | 4,901,262 | | 291,446 | 291,446 | 119,708 | 03/22/2043 | 1.F FE |
| ..49271V-AF-7 | Keurig Dr Pepper Inc Senior Unsecured 4.597% 05/25/28 | | 09/13/2024 | Various | | 9,128,340 | 9,000,000 | 9,012,243 | 4,000,000 | | (1,537) | | (1,537) | | 9,010,706 | | 117,634 | 117,634 | 334,432 | 05/25/2028 | 2.B FE |
| ..49427R-AN-2 | Kilroy Realty LP Senior Unsecured 4.750% 12/15/28 | | 08/06/2024 | Goldman Sachs | | 1,877,730 | 1,932,000 | 2,259,010 | 2,138,098 | | (25,044) | | (25,044) | | 2,113,054 | | (235,324) | (235,324) | 59,141 | 12/15/2028 | 2.B FE |
| ..49427R-AP-7 | Kilroy Realty LP Senior Unsecured 3.050% 02/15/30 | | 09/13/2024 | JPM SECURITIES LLC | | 7,441,560 | 8,400,000 | 8,848,896 | 8,709,670 | | (35,097) | | (35,097) | | 8,674,573 | | (1,233,013) | (1,233,013) | 278,262 | 02/15/2030 | 2.B FE |
| ..494368-CC-5 | Kimberly-Clark Corp Senior Unsecured 1.050% 09/15/27 | | 08/06/2024 | Goldman Sachs | | 10,324,960 | 11,380,000 | 11,469,788 | 11,429,032 | | (8,195) | | (8,195) | | 11,420,837 | | (1,095,877) | (1,095,877) | 106,877 | 09/15/2027 | 1.F FE |
| ..494550-BP-0 | Kinder Morgan Energy Partners Senior Unsecured 5.000% 03/01/43 | | 08/06/2024 | Goldman Sachs | | 6,049,430 | 6,700,000 | 5,933,654 | | | 2,857 | | 2,857 | | 5,936,511 | | 112,920 | 112,920 | 145,167 | 03/01/2043 | 2.B FE |
| ..49462D-AD-1 | Kinetic Advantage Master Owner KAMOT 2024-1A A 7.992% 11/15/27 | | 08/08/2024 | AADE - FABN | | 6,011,152 | 6,000,000 | 6,000,000 | | | | | | | 6,000,000 | | 11,152 | 11,152 | 156,952 | 11/15/2027 | 2.B FE |
| ..497266-AC-0 | Kirby Corp Senior Unsecured 4.200% 03/01/28 | | 09/13/2024 | JPM SECURITIES LLC | | 19,799,400 | 20,000,000 | 19,971,800 | 19,987,290 | | 1,848 | | 1,848 | | 19,989,137 | | (189,737) | (189,737) | 875,000 | 03/01/2028 | 2.C FE |
| ..50077L-AZ-9 | Kraft Heinz Foods Co Senior Unsecured 4.875% 10/01/49 | | 08/14/2024 | ALRe Corporate AAM | | 3,566,300 | 3,918,000 | 4,079,228 | 4,070,615 | | (2,021) | | (2,021) | | 4,068,595 | | (502,295) | (502,295) | 166,066 | 10/01/2049 | 2.B FE |
| ..501044-DE-8 | Kroger Co/The Senior Unsecured 2.650% 10/15/26 | | 08/06/2024 | Various | | 15,849,240 | 16,500,000 | 16,778,745 | 16,704,232 | | (53,539) | | (53,539) | | 16,650,693 | | (801,453) | (801,453) | 354,658 | 10/15/2026 | 2.A FE |
| ..501044-DJ-7 | Kroger Co/The Senior Unsecured 3.700% 08/01/27 | | 08/06/2024 | Goldman Sachs | | 1,956,540 | 2,000,000 | 1,998,820 | 1,999,533 | | 74 | | 74 | | 1,999,607 | | (43,067) | (43,067) | 75,233 | 08/01/2027 | 2.A FE |
| ..50167*-AB-0 | LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54 | | 07/15/2024 | Redemption 100.0000 | | 306 | 306 | 306 | | | | | | | 306 | | | | 5 | 06/15/2054 | 2.B Z |
| ..50167*-AB-0 | LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54 | | 09/15/2024 | Redemption 100.0000 | | 398 | 398 | 398 | | | | | | | 398 | | | | 9 | 06/15/2054 | 2.C |
| ..50190D-AL-0 | LCCM 2017-LC26 LCCM 2017-LC26 XA IO 1.680% 07/12/50 | | 08/01/2024 | Paydown | | | | 10,524 | | | (10,524) | | (10,524) | | | | | | 1,647 | 07/12/2050 | 1.A FE |
| ..50190D-AL-0 | LCCM 2017-LC26 LCCM 2017-LC26 XA IO 1.680% 07/12/50 | | 08/15/2024 | MMTL Modco AAM | | 2,085,471 | | 2,499,263 | | | (309,091) | | (309,091) | | 2,190,173 | | (104,702) | (104,702) | 475,032 | 07/12/2050 | 1.A FE |
| ..50200X-AA-8 | LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62 | | 09/15/2024 | Paydown | | 59,749 | 59,749 | 60,717 | 60,687 | | (938) | | (938) | | 59,749 | | | | 1,871 | 12/15/2062 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 502431-AQ-2 | L3Harris Technologies Inc Senior Unsecured 5.400% 07/31/33 | | 08/13/2024 | ALRe Corporate AAM | | 9,236,562 | 9,000,000 | 8,926,895 | | | 1,146 | | 1,146 | | 8,928,040 | | 308,522 | 308,522 | 260,550 | 07/31/2033 | 2.B FE |
| 502431-AU-3 | L3Harris Technologies Inc Senior Unsecured 5.350% 06/01/34 | | 08/06/2024 | Various | | 21,370,840 | 21,000,000 | 20,969,847 | | | 1,526 | | 1,526 | | 20,971,373 | | 399,467 | 399,467 | 442,341 | 06/01/2034 | 2.B FE |
| 50249A-AK-9 | LYB International Finance III Senior Unsecured 3.800% 10/01/60 | | 08/28/2024 | ALRe Corporate AAM | | 6,234,678 | 8,600,000 | 6,191,054 | | | 1,404 | | 1,404 | | 6,192,458 | | 42,220 | 42,220 | 133,443 | 10/01/2060 | 2.B FE |
| 50540R-AU-6 | Laboratory Corp of America Hol Senior Unsecured 3.600% 09/01/27 | | 09/13/2024 | Various | | 8,844,480 | 9,000,000 | 8,986,410 | 8,994,487 | | 1,009 | | 1,009 | | 8,995,496 | | (151,016) | (151,016) | 337,500 | 09/01/2027 | 2.B FE |
| 512807-AX-6 | Lam Research Corp Senior Unsecured 3.125% 06/15/60 | | 08/14/2024 | ALRe Corporate AAM | | 667,187 | 1,000,000 | 997,855 | 997,965 | | 19 | | 19 | | 997,984 | | (330,798) | (330,798) | 20,747 | 06/15/2060 | 1.G FE |
| 513075-BR-1 | Lamar Media Corp Senior Unsecured 3.750% 02/15/28 | | 08/07/2024 | AADE BLIC Modco AAM | | 939,641 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 60,359 | 60,359 | 39,792 | 02/15/2028 | 3.C FE |
| 52520M-BY-8 | Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.500% 12/25/35 | | 09/25/2024 | Paydown | | 20,383 | 20,383 | 9,204 | 6,668 | | 11,398 | | 11,398 | | 20,383 | | | | 730 | 12/25/2035 | 1.A FM |
| 52520M-CB-7 | Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35 | | 09/01/2024 | Paydown | | 27,164 | 27,164 | 22,417 | 15,111 | | 12,053 | | 12,053 | | 27,164 | | | | 859 | 12/25/2035 | 1.A FM |
| 52520M-CB-7 | Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35 | | 08/02/2024 | Paydown | | 17,059 | 17,059 | 14,078 | 9,490 | | 7,569 | | 7,569 | | 17,059 | | | | 469 | 12/25/2035 | 1.A FM |
| 52520M-DS-9 | Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6 5.469% 01/25/36 | | 09/25/2024 | Paydown | | 1,319 | 1,319 | 462 | 423 | | 896 | | 896 | | 1,319 | | | | 53 | 01/25/2036 | 1.A FM |
| 52520M-EK-5 | Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.093% 01/25/36 | | 09/01/2024 | Paydown | | 2,461 | 2,461 | 1,747 | 1,776 | | 685 | | 685 | | 2,461 | | | | 83 | 01/25/2036 | 1.A FM |
| 52520M-FE-8 | Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.206% 02/25/36 | | 09/01/2024 | Paydown | | 30,389 | 30,629 | 26,134 | 26,154 | | 4,236 | | 4,236 | | 30,389 | | | | 1,067 | 02/25/2036 | 1.A FM |
| 52520Q-AB-0 | Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.619% 11/25/36 | | 09/25/2024 | Paydown | | 7,530 | 7,126 | 3,251 | 2,377 | | 4,344 | | 4,344 | | 7,530 | | | | 346 | 11/25/2036 | 1.A FM |
| 52520S-AH-3 | Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 5.319% 12/25/36 | | 07/25/2024 | Paydown | | | (8,566) | (450) | (451) | | 451 | | 451 | | | | | | 122 | 12/25/2036 | 1.A FM |
| 52520T-AA-6 | Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36 | | 09/01/2024 | Paydown | | 3,724 | 3,675 | 1,901 | 1,854 | | 1,870 | | 1,870 | | 3,724 | | | | 169 | 09/25/2036 | 6. FE |
| 52520T-AS-7 | Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 5.319% 09/25/36 | | 09/25/2024 | Paydown | | | (87) | (6) | (6) | | 6 | | 6 | | | | | | 2 | 09/25/2036 | 1.A FM |
| 52521H-BF-9 | Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37 | | 09/25/2024 | Paydown | | | | 4 | 2 | | (3) | | (3) | | | | | | (1) | 01/25/2037 | 6. FE |
| 52521Y-AC-0 | Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37 | | 08/26/2024 | Paydown | | | 22 | 7 | | | (7) | | (7) | | | | | | | 09/25/2037 | 1.A FM |
| 525221-DJ-3 | Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 6.260% 11/25/35 | | 09/01/2024 | Paydown | | 178,847 | 178,847 | 108,288 | 85,278 | | 93,569 | | 93,569 | | 178,847 | | | | 2,115 | 11/25/2035 | 1.A FM |
| 525221-EE-3 | Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35 | | 09/01/2024 | Paydown | | 2,989 | 2,990 | 2,213 | 2,431 | | 558 | | 558 | | 2,989 | | | | 25 | 12/25/2035 | 1.A FM |
| 525221-EN-3 | Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 5.569% 12/25/35 | | 09/25/2024 | Paydown | | 62,552 | 62,164 | 40,718 | 56,884 | | 5,669 | | 5,669 | | 62,552 | | | | 2,043 | 12/25/2035 | 4.B FM |
| 525221-GC-5 | Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.966% 01/25/36 | | 09/01/2024 | Paydown | | 22,422 | 24,006 | 18,926 | 14,317 | | 4,787 | | 4,787 | | 22,422 | | | | 590 | 01/25/2036 | 1.A FM |
| 525221-HA-8 | Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 5.489% 02/25/46 | | 09/25/2024 | Paydown | | 216,292 | 216,292 | 210,019 | 212,589 | | 3,704 | | 3,704 | | 216,292 | | | | 6,196 | 02/25/2046 | 4.A FM |
| 52522C-AB-9 | Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 5.389% 09/25/46 | | 09/25/2024 | Paydown | | 78,306 | 78,032 | 77,851 | | | 455 | | 455 | | 78,306 | | | | 4,149 | 09/25/2046 | 3.C FM |
| 52522C-AG-8 | Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 5.209% 08/25/36 | | 08/26/2024 | Paydown | | 2,158 | 2,158 | 1,764 | 2,215 | | (57) | | (57) | | 2,158 | | | | 32 | 08/25/2036 | 3.A FM |
| 52522C-AG-8 | Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 5.209% 08/25/36 | | 09/25/2024 | Paydown | | 1,120 | 1,120 | 915 | 1,149 | | (30) | | (30) | | 1,120 | | | | 24 | 08/25/2036 | 3.B FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 52522Q-AU-6 | Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37 | | 09/01/2024 | Paydown | | | | 2,059 | 1,332 | | (1,963) | | (1,963) | | | | | | 210 | 12/25/2037 | 6. * |
| 525237-AR-4 | Lehman XS Trust 2007-10H LXS 2007-10H 2A1 5.289% 07/25/37 | | 09/25/2024 | Paydown | | | 36,889 | 37,094 | 26,413 | 21,859 | | 9,884 | | 9,884 | | 36,889 | | | | 1,191 | 07/25/2037 | 1.A FM |
| 525237-AS-2 | Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37 | | 09/01/2024 | Paydown | | | 9,883 | 9,933 | 7,897 | 8,232 | | 1,651 | | 1,651 | | 9,883 | | | | 449 | 07/25/2037 | 1.A FM |
| 52523D-AB-6 | Lehman XS Trust 2006-9 LXS 2006-9 A1B 5.289% 05/25/46 | | 09/25/2024 | Paydown | | | 3,181 | (2,072) | (1,655) | (2,072) | | 5,253 | | 5,253 | | 3,181 | | | | 10 | 05/25/2046 | 1.A Z |
| 52523K-AL-8 | Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36 | | 09/01/2024 | Paydown | | | 10,859 | 10,745 | 7,468 | 8,134 | | 2,725 | | 2,725 | | 10,859 | | | | 346 | 11/25/2036 | 1.A FM |
| 525245-AA-4 | Lehman XS Trust 2007-3 LXS 2007-3 1AA1 5.289% 03/25/37 | | 09/25/2024 | Paydown | | | 5,855 | 5,855 | 5,516 | 5,645 | | 211 | | 211 | | 5,855 | | | | 44 | 03/25/2037 | 1.A FM |
| 52524M-AX-7 | Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37 | | 09/01/2024 | Paydown | | | 20,243 | 20,241 | 17,003 | 18,383 | | 1,860 | | 1,860 | | 20,243 | | | | 586 | 04/25/2037 | 1.A FM |
| 52524P-AK-8 | Lehman XS Trust 2007-6 LXS 2007-6 3A4 4.261% 05/25/37 | | 08/01/2024 | Paydown | | | 16,201 | 16,201 | 11,503 | 11,647 | | 4,554 | | 4,554 | | 16,201 | | | | 336 | 05/25/2037 | 1.A FM |
| 52524P-AZ-5 | Lehman XS Trust 2007-6 LXS 2007-6 3A32 5.469% 05/25/37 | | 08/25/2024 | Paydown | | | 458 | 458 | 282 | 298 | | 160 | | 160 | | 458 | | | | 13 | 05/25/2037 | 1.A FM |
| 52525D-AH-1 | Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.969% 10/25/37 | | 07/25/2024 | Paydown | | | 6,482 | 6,424 | 6,103 | 6,270 | | 211 | | 211 | | 6,482 | | | | 172 | 10/25/2037 | 1.D FM |
| 52525D-AH-1 | Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.969% 10/25/37 | | 08/26/2024 | Paydown | | | 3,754 | 3,754 | 3,566 | 3,664 | | 90 | | 90 | | 3,754 | | | | 112 | 10/25/2037 | 1.G FM |
| 52525D-AH-1 | Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.969% 10/25/37 | | 09/25/2024 | Paydown | | | 2,612 | 2,612 | 2,482 | 2,550 | | 63 | | 63 | | 2,612 | | | | 87 | 10/25/2037 | 2.A FM |
| 52525D-AH-1 | Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.969% 10/25/37 | | 09/25/2024 | Paydown | | | 1,986 | 1,986 | 2,557 | | | (571) | | (571) | | 1,986 | | | | 10 | 10/25/2037 | 5.B FM |
| 52525L-AQ-3 | Lehman XS Trust 2007-14H LXS 2007-14H A11 5.589% 07/25/47 | | 09/25/2024 | Paydown | | | 11,220 | 11,160 | 7,756 | 8,600 | | 2,620 | | 2,620 | | 11,220 | | | | 319 | 07/25/2047 | 1.A FM |
| 52525L-AS-9 | Lehman XS Trust 2007-14H LXS 2007-14H A22 5.769% 07/25/47 | | 09/25/2024 | Paydown | | | 47,743 | 47,743 | 41,145 | 35,752 | | 6,009 | | 6,009 | | 47,743 | | | | 1,266 | 07/25/2047 | 1.A FM |
| 52678@-AA-8 | Lerado Investments SR SECD NTS 3.860% 03/31/36 | | 09/30/2024 | Redemption 100.0000 | | | 28,190 | 28,190 | 28,190 | 28,190 | | | | | | 28,190 | | | | 816 | 03/31/2036 | 2.B PL |
| 53079E-BG-8 | Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29 | | 09/23/2024 | Various | | | 9,052,470 | 9,000,000 | 9,091,003 | 9,015,675 | | (2,316) | | (2,316) | | 9,013,358 | | 39,112 | 39,112 | 471,749 | 02/01/2029 | 2.B FE |
| 53079E-BN-3 | Liberty Mutual Group Inc Senior Unsecured 5.500% 06/15/52 | | 08/12/2024 | ALRe Corporate AAM | | | 1,053,678 | 1,100,000 | 1,003,930 | | | 299 | | 299 | | 1,004,229 | | 49,448 | 49,448 | 39,829 | 06/15/2052 | 2.B FE |
| 542514-BZ-6 | Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 7.032% 05/25/32 | | 09/25/2024 | Paydown | | | 244,472 | 244,472 | 210,072 | 238,914 | | 5,558 | | 5,558 | | 244,472 | | | | 8,737 | 05/25/2032 | 1.A FM |
| 542514-DK-7 | Long Beach Mortgage Loan Trust LBMLT 2003-1 M2 8.044% 03/25/33 | | 09/25/2024 | Paydown | | | 25,668 | 25,668 | 24,931 | 25,652 | | 16 | | 16 | | 25,668 | | | | 941 | 03/25/2033 | 1.A FM |
| 542514-DU-5 | LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1 6.199% 06/25/33 | | 09/25/2024 | Paydown | | | 137,213 | 137,213 | 122,365 | 133,230 | | 3,983 | | 3,983 | | 137,213 | | | | 1,787 | 06/25/2033 | 1.A FM |
| 542514-HU-1 | LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 5.944% 10/25/34 | | 09/25/2024 | Paydown | | | 45,755 | 45,755 | 43,964 | 46,629 | | (874) | | (874) | | 45,755 | | | | 1,367 | 10/25/2034 | 1.A FM |
| 542514-RM-8 | Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 5.569% 02/25/36 | | 09/25/2024 | Paydown | | | 3,173 | 3,173 | 2,521 | 2,526 | | 648 | | 648 | | 3,173 | | | | 74 | 02/25/2036 | 6. FE |
| 542514-SE-5 | Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 5.554% 01/25/36 | | 09/25/2024 | Paydown | | | | (60) | (15) | (17) | | 17 | | 17 | | | | | | 1 | 01/25/2036 | 1.A FM |
| 542514-SX-3 | Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 5.554% 01/25/36 | | 07/25/2024 | Paydown | | | | (604) | (712) | (716) | | 716 | | 716 | | | | | | | 01/25/2036 | 5.C FM |
| 54251T-AA-7 | Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 5.279% 08/25/36 | | 09/25/2024 | Paydown | | | 276 | 276 | 147 | 147 | | 130 | | 130 | | 276 | | | | 4 | 08/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..54336@-AA-8 | LONGWOOD ENERGY PARTNERS HOLDI SR SECD NTS SER A 5.150% 06/30/34 | | 07/15/2024 | Redemption 100.0000 | | 75,406 | 75,406 | 67,915 | | | 7,491 | | 7,491 | | 75,406 | | | | 1,942 | 06/30/2034 | 3.C PL |
| ..548661-AH-0 | Lowe's Cos Inc Senior Unsecured 6.875% 02/15/28 | | 07/10/2024 | AARE II Surplus ISG | | 2,130,403 | 2,000,000 | 2,133,600 | | | (1,983) | | (1,983) | | 2,131,617 | | (1,214) | (1,214) | 55,382 | 02/15/2028 | 2.A FE |
| ..548661-DX-2 | Lowe's Cos Inc Senior Unsecured 1.300% 04/15/28 | | 09/23/2024 | Barclays | | 9,085,900 | 10,000,000 | 10,008,200 | 10,004,865 | | (835) | | (835) | | 10,004,030 | | (918,130) | (918,130) | 122,417 | 04/15/2028 | 2.A FE |
| ..548661-EF-0 | Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62 | | 09/11/2024 | STAR Non-Modco FWH | | 9,017,262 | 10,700,000 | 8,580,544 | | | 2,975 | | 2,975 | | 8,583,519 | | 433,743 | 433,743 | 211,622 | 04/01/2062 | 2.A FE |
| ..548661-ES-2 | Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63 | | 09/13/2024 | JPM SECURITIES LLC | | 1,056,690 | 1,000,000 | 998,460 | 998,475 | | 2 | | 2 | | 998,477 | | 58,213 | 58,213 | 26,813 | 04/01/2063 | 2.A FE |
| ..549271-AF-1 | Lubrizol Corp/The Senior Unsecured 6.500% 10/01/34 | | 09/23/2024 | Barclays | | 3,500,700 | 3,000,000 | 3,598,348 | 3,566,825 | | (30,835) | | (30,835) | | 3,535,990 | | (35,290) | (35,290) | 191,208 | 10/01/2034 | 1.C FE |
| ..550279-AA-1 | Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 5.489% 11/25/35 | | 09/25/2024 | Paydown | | 9,230 | 9,230 | 8,897 | 8,760 | | 471 | | 471 | | 9,230 | | | | 328 | 11/25/2035 | 1.A FM |
| ..55027A-AV-2 | Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 5.489% 05/25/36 | | 09/25/2024 | Paydown | | 20,567 | 18,588 | 4,175 | 3,047 | | 16,330 | | 16,330 | | 20,567 | | | | 404 | 05/25/2036 | 1.A FM |
| ..55027X-AA-8 | Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 5.349% 07/25/36 | | 09/25/2024 | Paydown | | 2,729 | 2,533 | 1,404 | 1,369 | | 1,360 | | 1,360 | | 2,729 | | | | 91 | 07/25/2036 | 1.A FM |
| ..55027Y-AB-4 | Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 5.309% 10/25/46 | | 09/25/2024 | Paydown | | 14,182 | (6,597) | (6,201) | (6,345) | | 20,527 | | 20,527 | | 14,182 | | | | 1,230 | 10/25/2046 | 3.C FM |
| ..55027Y-AB-4 | Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 5.309% 10/25/46 | | 09/25/2024 | Paydown | | 3,190 | (3,291) | (3,291) | | | 6,481 | | 6,481 | | 3,190 | | | | 23 | 10/25/2046 | 4.B FM |
| ..55027Y-AD-0 | Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 5.369% 10/25/46 | | 09/25/2024 | Paydown | | 15,981 | 15,981 | 14,105 | 14,747 | | 1,234 | | 1,234 | | 15,981 | | | | 228 | 10/25/2046 | 1.A FM |
| ..55037L-AA-2 | LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45 | | 09/15/2024 | Paydown | | 30,356 | 30,356 | 30,356 | 30,425 | | (69) | | (69) | | 30,356 | | | | 513 | 02/15/2045 | 2.A FE |
| ..55037L-AA-2 | LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A 3.376% 02/15/45 | | 08/14/2024 | ALRe Corporate AAM | | 1,493,881 | 1,558,415 | 1,558,399 | 1,561,888 | | (524) | | (524) | | 1,561,364 | | (67,483) | (67,483) | 26,160 | 02/15/2045 | 2.A FE |
| ..55037L-AB-0 | LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B 4.335% 02/15/45 | | 09/15/2024 | Paydown | | 55,997 | 55,997 | 55,995 | 55,956 | | 41 | | 41 | | 55,997 | | | | 1,545 | 02/15/2045 | 3.B FE |
| ..55265K-6X-2 | MASTR Asset Securitization Tru MASTR 2004-1 30PO 0.000% 02/25/34 | | 09/02/2024 | Paydown | | 107 | 107 | 65 | 65 | | 42 | | 42 | | 107 | | | | | 02/25/2034 | 1.A FM |
| ..552754-AA-1 | MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65 | | 09/01/2024 | Paydown | | 2,490 | 2,490 | 2,216 | 2,306 | | 184 | | 184 | | 2,490 | | | | 25 | 03/25/2065 | 1.A FE |
| ..55275B-AA-5 | Mastr Asset Backed Securities MABS 2006-NC2 A1 5.229% 08/25/36 | | 09/25/2024 | Paydown | | 26,783 | 26,783 | 13,552 | 13,552 | | 13,230 | | 13,230 | | 26,783 | | | | 367 | 08/25/2036 | 1.A FM |
| ..55285H-AN-2 | MF1 2022-B1 LLC MF1 2022-B1 F 11.357% 11/19/37 | | 08/06/2024 | ALRe Corporate AAM | | 32,475,612 | 32,455,000 | 32,382,379 | 32,392,732 | | 20,776 | | 20,776 | | 32,413,508 | | 62,104 | 62,104 | 2,437,722 | 11/19/2037 | 2.C FE |
| ..55291K-AF-4 | Mastr Asset Backed Securities MABS 2006-WMC3 M1 5.359% 08/25/36 | | 09/25/2024 | Paydown | | 106,199 | | | | | 106,199 | | 106,199 | | 106,199 | | | | (106,199) | 08/25/2036 | 6. * |
| ..55336V-AJ-9 | MPLX LP Senior Unsecured 4.875% 06/01/25 | | 08/13/2024 | ALRe Corporate AAM | | 3,000,009 | 3,000,000 | 3,080,627 | 3,012,594 | | (6,866) | | (6,866) | | 3,005,729 | | (5,720) | (5,720) | 102,375 | 06/01/2025 | 2.B FE |
| ..55336V-AP-5 | MPLX LP Senior Unsecured 4.900% 04/15/58 | | 08/28/2024 | ALRe Corporate AAM | | 6,322,192 | 7,200,000 | 6,265,872 | | | 719 | | 719 | | 6,266,591 | | 55,601 | 55,601 | 130,340 | 04/15/2058 | 2.B FE |
| ..55360#-AA-2 | WALGREEN CO SECURED 5.760% 03/15/31 | | 09/15/2024 | Redemption 100.0000 | | 52,965 | 52,965 | 52,965 | 52,965 | | | | | | 52,965 | | | | 2,035 | 03/15/2031 | 3.A |
| ..56540#-AA-3 | MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A 4.560% 09/30/25 | | 07/05/2024 | Redemption 100.0000 | | 400,334 | 400,334 | 400,334 | 400,334 | | | | | | 400,334 | | | | 18,255 | 09/30/2025 | 3.C PL |
| ..56585A-AH-5 | Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44 | | 07/17/2024 | Goldman Sachs | | 7,836,300 | 9,000,000 | 7,463,430 | 7,483,326 | | 20,264 | | 20,264 | | 7,503,590 | | 332,710 | 332,710 | 359,812 | 09/15/2044 | 2.B FE |
| ..56585A-BD-3 | Marathon Petroleum Corp Senior Unsecured 3.800% 04/01/28 | | 09/23/2024 | Barclays | | 10,699,015 | 10,870,000 | 12,009,901 | 11,537,995 | | (117,820) | | (117,820) | | 11,420,175 | | (721,160) | (721,160) | 405,028 | 04/01/2028 | 2.B FE |
| ..57109N-AC-3 | Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32 | | 08/02/2024 | AADE - FABN | | 237,394 | 235,000 | 238,200 | 237,263 | | (681) | | (681) | | 236,583 | | 811 | 811 | 10,210 | 11/15/2032 | 1.G FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..571748-BW-1 | Marsh & McLennan Cos Inc Senior Unsecured 5.150% 03/15/34 | | 07/17/2024 | Goldman Sachs | | 2,839,060 | 2,800,000 | 2,795,716 | | | 221 | | 221 | | 2,795,937 | | 43,123 | 43,123 | 59,282 | 03/15/2034 | 1.G FE |
| ..571903-BQ-5 | Marriott International Inc/MD Senior Unsecured 5.300% 05/15/34 | | 08/06/2024 | Goldman Sachs | | 14,066,080 | 14,000,000 | 13,803,900 | | | 5,490 | | 5,490 | | 13,809,390 | | 256,690 | 256,690 | 340,083 | 05/15/2034 | 2.B FE |
| ..57629W-CH-1 | MassMutual Global Funding II Senior Secured 3.400% 03/08/26 | | 08/28/2024 | ALRe Corporate AAM | | 6,306,804 | 6,400,000 | 6,217,344 | | | 17,798 | | 17,798 | | 6,235,142 | | 71,662 | 71,662 | 102,756 | 03/08/2026 | 1.B FE |
| ..576433-C5-3 | MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-6 5A2 3.270% 07/25/35 | | 09/01/2024 | Paydown | | 1,581 | 1,581 | 1,300 | | | 281 | | 281 | | 1,581 | | | | 4 | 07/25/2035 | 1.A FM |
| ..576434-2H-6 | MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 5.369% 03/25/36 | | 09/25/2024 | Paydown | | 2 | | | | | 2 | | 2 | | 2 | | | | | 03/25/2036 | 1.A FM |
| ..576434-BT-0 | MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32 | | 09/01/2024 | Paydown | | 4,637 | 4,637 | 4,331 | | | 306 | | 306 | | 4,637 | | | | 26 | 12/25/2032 | 3.A FM |
| ..576434-SK-1 | MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34 | | 09/01/2024 | Paydown | | 156,228 | 156,228 | 158,376 | 157,902 | | (1,674) | | (1,674) | | 156,228 | | | | 5,638 | 07/25/2034 | 1.A FM |
| ..576434-Y4-0 | MASTR Alternative Loan Trust 2 MALT 2006-1 A2 5.669% 02/25/36 | | 07/25/2024 | Paydown | | 55 | | | | | 55 | | 55 | | 55 | | | | 4 | 02/25/2036 | 1.A FM |
| ..576436-AS-8 | MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34 | | 09/01/2024 | Paydown | | 3,569 | 3,849 | 3,416 | 2,948 | | 620 | | 620 | | 3,569 | | | | 130 | 08/25/2034 | 1.A FM |
| ..576436-AS-8 | MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34 | | 09/01/2024 | Paydown | | 2,173 | 2,173 | 2,137 | 1,715 | | 458 | | 458 | | 2,173 | | | | 77 | 08/25/2034 | 1.F FM |
| ..576436-AS-8 | MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34 | | 08/01/2024 | Paydown | | 4,137 | 3,351 | 3,295 | 2,645 | | 1,492 | | 1,492 | | 4,137 | | | | 105 | 08/25/2034 | 2.A FM |
| ..576436-AS-8 | MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34 | | 07/01/2024 | Paydown | | 2,129 | 3,577 | 3,517 | 2,823 | | (694) | | (694) | | 2,129 | | | | 103 | 08/25/2034 | 2.B FM |
| ..576438-AD-7 | MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.897% 01/25/36 | | 09/01/2024 | Paydown | | 33,102 | 33,102 | 30,648 | 27,794 | | 1,923 | | 1,923 | | 33,102 | | | | 940 | 01/25/2036 | 1.A FM |
| ..57643L-LE-4 | Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35 | | 09/01/2024 | Paydown | | 7,617 | 7,617 | 3,165 | | | 4,452 | | 4,452 | | 7,617 | | | | 16 | 11/25/2035 | 1.A FM |
| ..57643L-NG-7 | Mastr Asset Backed Securities MABS 2006-NC1 M1 5.539% 01/25/36 | | 09/25/2024 | Paydown | | 73,430 | 73,430 | 72,811 | | | 619 | | 619 | | 73,430 | | | | 572 | 01/25/2036 | 1.A FM |
| ..57643L-NG-7 | Mastr Asset Backed Securities MABS 2006-NC1 M1 5.539% 01/25/36 | | 08/26/2024 | Paydown | | 63,912 | 63,912 | 63,373 | | | 539 | | 539 | | 63,912 | | | | 249 | 01/25/2036 | 1.A FM |
| ..57643M-DQ-4 | MASTR Asset Securitization Tru MASTR 2004-6 B1 5.325% 07/25/34 | | 09/01/2024 | Paydown | | | 3,153 | 832 | 915 | | (915) | | (915) | | | | | | 98 | 07/25/2034 | 1.A FM |
| ..579780-AP-2 | McCormick & Co Inc/MD Senior Unsecured 4.200% 08/15/47 | | 08/14/2024 | ALRe Corporate AAM | | 4,480,156 | 5,000,000 | 4,979,650 | 4,982,158 | | 277 | | 277 | | 4,982,435 | | (502,279) | (502,279) | 209,417 | 08/15/2047 | 2.B FE |
| ..58013M-EC-4 | McDonald's Corp Senior Unsecured 6.300% 10/15/37 | | 08/06/2024 | Goldman Sachs | | 5,580,700 | 5,000,000 | 5,492,117 | | | (860) | | (860) | | 5,491,257 | | 89,443 | 89,443 | 98,000 | 10/15/2037 | 2.A FE |
| ..58013M-FA-7 | McDonald's Corp Senior Unsecured 4.875% 12/09/45 | | 08/14/2024 | AADE BLIC Modco AAM | | 2,811,900 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (188,100) | (188,100) | 99,531 | 12/09/2045 | 2.A FE |
| ..58013M-FP-4 | McDonald's Corp Senior Unsecured 3.500% 07/01/27 | | 08/06/2024 | Goldman Sachs | | 11,460,422 | 11,762,000 | 13,485,824 | 12,682,300 | | (163,344) | | (163,344) | | 12,518,956 | | (1,058,534) | (1,058,534) | 452,837 | 07/01/2027 | 2.A FE |
| ..58403Y-AU-0 | Med Trust 2021-MDLN MED 2021-MDLN E 8.361% 11/15/38 | | 07/15/2024 | Paydown | | 97,665,281 | 97,665,281 | 94,413,831 | 94,807,311 | | 2,857,971 | | 2,857,971 | | 97,665,281 | | | | 4,912,711 | 11/15/2038 | 1.A |
| ..585525-FD-5 | Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.341% 11/15/31 | | 09/01/2024 | Paydown | | | | 1 | 1 | | (1) | | (1) | | | | | | 142 | 11/15/2031 | 6. * |
| ..58933Y-BE-4 | Merck & Co Inc Senior Unsecured 2.150% 12/10/31 | | 09/23/2024 | Barclays | | 3,942,360 | 4,500,000 | 3,800,810 | | | 12,021 | | 12,021 | | 3,812,831 | | 129,529 | 129,529 | 27,950 | 12/10/2031 | 1.E FE |
| ..58933Y-BK-0 | Merck & Co Inc Senior Unsecured 4.500% 05/17/33 | | 08/06/2024 | Goldman Sachs | | 1,988,420 | 2,000,000 | 1,949,615 | | | 536 | | 536 | | 1,950,151 | | 38,269 | 38,269 | 20,000 | 05/17/2033 | 1.E FE |
| ..58933Y-BN-4 | Merck & Co Inc Senior Unsecured 5.150% 05/17/63 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 16,431,823 | 16,250,000 | 16,178,988 | 16,179,329 | | 373 | | 373 | | 16,179,703 | | 252,120 | 252,120 | 653,227 | 05/17/2063 | 1.E FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..589438-AA-4 | MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36 | | 09/15/2024 | Redemption 100.0000 | | 50,871 | 50,871 | 51,374 | 51,226 | | (355) | | (355) | | 50,871 | | | | 1,399 | 10/15/2036 | 1.E |
| ..589929-V6-2 | MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1 5.914% 08/25/28 | | 09/25/2024 | Paydown | | 14,134 | 14,134 | 12,860 | 13,248 | | 886 | | 886 | | 14,134 | | | | 327 | 08/25/2028 | 1.A FM |
| ..59020U-2H-7 | Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 6.112% 12/25/35 | | 09/01/2024 | Paydown | | 127,212 | 127,310 | 116,434 | 117,785 | | 9,427 | | 9,427 | | 127,212 | | | | 4,433 | 12/25/2035 | 1.A FM |
| ..59020U-3Z-6 | Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.554% 01/25/37 | | 09/25/2024 | Paydown | | | (378) | (260) | (107) | | 262 | | 262 | | | | | | 1 | 01/25/2037 | 3.C FM |
| ..59020U-3Z-6 | Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.554% 01/25/37 | | 09/25/2024 | Paydown | | | (715) | (485) | (493) | | 493 | | 493 | | | | | | 6 | 01/25/2037 | 4.A FM |
| ..59020U-5U-5 | Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.852% 03/25/36 | | 09/01/2024 | Paydown | | 5,239 | 5,213 | 4,248 | 3,468 | | 1,771 | | 1,771 | | 5,239 | | | | 88 | 03/25/2036 | 1.A FM |
| ..59020U-5W-1 | Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.243% 03/25/36 | | 08/01/2024 | Paydown | | 93 | 93 | 51 | 48 | | 45 | | 45 | | 93 | | | | 2 | 03/25/2036 | 1.A FM |
| ..59020U-5W-1 | Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.243% 03/25/36 | | 09/11/2024 | Various | | 582,986 | 1,073,127 | 598,253 | 552,650 | | (19,585) | | (19,585) | | 533,065 | | 49,921 | 49,921 | 22,225 | 03/25/2036 | 1.A FM |
| ..59020U-L3-7 | Merrill Lynch Mortgage Investo MLCC 2005-3 1A 5.603% 11/25/35 | | 09/25/2024 | Paydown | | 3,334 | 3,334 | 3,319 | 3,379 | | (44) | | (44) | | 3,334 | | | | 63 | 11/25/2035 | 1.A FM |
| ..59020U-NN-1 | Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34 | | 09/01/2024 | Paydown | | 7,524 | 7,524 | 7,173 | | | 352 | | 352 | | 7,524 | | | | 36 | 12/25/2034 | 1.A FM |
| ..59020U-NN-1 | Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34 | | 09/01/2024 | Paydown | | 317 | 317 | 311 | 323 | | (6) | | (6) | | 317 | | | | 12 | 12/25/2034 | 2.B FM |
| ..59020U-NN-1 | Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34 | | 07/01/2024 | Paydown | | 461 | 461 | 452 | 469 | | (8) | | (8) | | 461 | | | | 14 | 12/25/2034 | 2.C FM |
| ..59020U-NN-1 | Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.736% 12/25/34 | | 09/01/2024 | Paydown | | 21,380 | 21,380 | 21,193 | 22,034 | | (654) | | (654) | | 21,380 | | | | 714 | 12/25/2034 | 3.A FM |
| ..59020U-TC-9 | MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2 5.262% 03/25/30 | | 09/25/2024 | Paydown | | 2,382 | 2,382 | 2,304 | 2,328 | | 54 | | 54 | | 2,382 | | | | 41 | 03/25/2030 | 1.A FM |
| ..59020U-UJ-2 | Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.663% 04/25/35 | | 09/01/2024 | Paydown | | 1,977 | 1,977 | 1,878 | 1,900 | | 77 | | 77 | | 1,977 | | | | 79 | 04/25/2035 | 1.A FM |
| ..59020U-XA-8 | Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.899% 07/25/30 | | 07/25/2024 | Paydown | | 494 | 1,660 | 290 | 326 | | 168 | | 168 | | 494 | | | | 80 | 07/25/2030 | 1.A FM |
| ..59020U-XA-8 | Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.899% 07/25/30 | | 08/02/2024 | AADE - FABN | | 58,435 | 87,362 | 15,288 | 17,157 | | (917) | | (917) | | 16,240 | | 42,195 | 42,195 | 2,825 | 07/25/2030 | 1.A FM |
| ..590216-AF-4 | Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 5.469% 05/25/37 | | 09/25/2024 | Paydown | | 11,233 | 11,233 | 938 | 708 | | 10,296 | | 10,296 | | 11,233 | | | | (4) | 05/25/2037 | 1.A FM |
| ..59023C-AH-5 | Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 6.750% 05/25/36 | | 09/01/2024 | Paydown | | 2,811 | 2,811 | 2,618 | 2,723 | | 88 | | 88 | | 2,811 | | | | 113 | 05/25/2036 | 1.A FM |
| ..59023Y-AB-0 | Merrill Lynch Alternative Note MANA 2007-F1 2A1 6.000% 03/25/37 | | 09/01/2024 | Paydown | | 5,031 | 5,031 | 4,010 | 2,011 | | 3,020 | | 3,020 | | 5,031 | | | | 107 | 03/25/2037 | 1.A FM |
| ..59023Y-AH-7 | Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.000% 03/25/37 | | 09/01/2024 | Paydown | | 40,778 | 45,190 | 14,122 | 13,196 | | 27,582 | | 27,582 | | 40,778 | | | | 1,743 | 03/25/2037 | 1.A FM |
| ..59024B-AB-9 | MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 5.389% 04/25/37 | | 07/25/2024 | Paydown | | 7,082 | 7,082 | 5,506 | 5,850 | | 1,232 | | 1,232 | | 7,082 | | | | 60 | 04/25/2037 | 1.A FM |
| ..59024B-AB-9 | MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 5.389% 04/25/37 | | 08/09/2024 | ALRe Corporate AAM | | 1,755,202 | 2,144,687 | 1,667,466 | 1,771,674 | | (1,299) | | (1,299) | | 1,770,375 | | (15,174) | (15,174) | 23,399 | 04/25/2037 | 1.A FM |
| ..59024F-AE-4 | Merrill Lynch Alternative Note MANA 2007-A2 A3B 5.369% 03/25/37 | | 09/25/2024 | Paydown | | 3,587 | 3,587 | 1,055 | 1,025 | | 2,562 | | 2,562 | | 3,587 | | | | 11 | 03/25/2037 | 2.A FM |
| ..59024F-AE-4 | Merrill Lynch Alternative Note MANA 2007-A2 A3B 5.369% 03/25/37 | | 08/26/2024 | Paydown | | 22,963 | 22,963 | 6,754 | 6,563 | | 16,400 | | 16,400 | | 22,963 | | | | 55 | 03/25/2037 | 2.B FM |
| ..59024F-AE-4 | Merrill Lynch Alternative Note MANA 2007-A2 A3B 5.369% 03/25/37 | | 07/25/2024 | Paydown | | 11,110 | 11,110 | 3,268 | 3,175 | | 7,935 | | 7,935 | | 11,110 | | | | 23 | 03/25/2037 | 2.C FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..59024K-AB-9 | MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2 5.750% 05/25/37 | | 09/01/2024 | Paydown | | 871 | 871 | 797 | 871 | | | | | | 871 | | | | 17 | 05/25/2037 | 3.B FM |
| ..59024Q-AD-2 | Merrill Lynch First Franklin M FFMER 2007-2 A2C 5.449% 05/25/37 | | 09/25/2024 | Paydown | | 10,316 | 10,316 | 6,086 | 5,943 | | 4,373 | | 4,373 | | 10,316 | | | | 152 | 05/25/2037 | 3.B FM |
| ..59024Q-AD-2 | Merrill Lynch First Franklin M FFMER 2007-2 A2C 5.449% 05/25/37 | | 08/26/2024 | Paydown | | 66,772 | 66,772 | 39,395 | 38,465 | | 28,307 | | 28,307 | | 66,772 | | | | 787 | 05/25/2037 | 3.C FM |
| ..59024Q-AD-2 | Merrill Lynch First Franklin M FFMER 2007-2 A2C 5.449% 05/25/37 | | 09/25/2024 | Paydown | | 10,651 | 10,651 | 7,883 | | | 2,768 | | 2,768 | | 10,651 | | | | 25 | 05/25/2037 | 5.C FM |
| ..59024V-AH-2 | Merrill Lynch First Franklin M FFMER 2007-3 A2D 5.469% 06/25/37 | | 09/25/2024 | Paydown | | 60,335 | 60,335 | 42,235 | 41,468 | | 18,867 | | 18,867 | | 60,335 | | | | 1,835 | 06/25/2037 | 1.A FM |
| ..59025G-AA-9 | Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 7.590% 08/25/36 | | 09/01/2024 | Paydown | | 2,421 | 2,421 | 2,137 | | | 284 | | 284 | | 2,421 | | | | 10 | 08/25/2036 | 1.A FM |
| ..59025J-AD-7 | Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 5.296% 06/25/37 | | 09/01/2024 | Paydown | | 28,149 | 28,151 | 18,199 | 17,742 | | 10,407 | | 10,407 | | 28,149 | | | | 924 | 06/25/2037 | 1.A FM |
| ..59156R-BR-8 | MetLife Inc Senior Unsecured 4.600% 05/13/46 | | 08/14/2024 | ALRe Corporate AAM | | 3,182,795 | 3,500,000 | 3,486,350 | 3,488,378 | | 188 | | 188 | | 3,488,565 | | (305,770) | (305,770) | 121,197 | 05/13/2046 | 1.G FE |
| ..594918-BR-4 | Microsoft Corp Senior Unsecured 2.400% 08/08/26 | | 07/17/2024 | Goldman Sachs | | 4,309,740 | 4,500,000 | 4,470,863 | 4,491,577 | | 1,726 | | 1,726 | | 4,493,303 | | (183,563) | (183,563) | 102,000 | 08/08/2026 | 1.A FE |
| ..594918-CC-6 | Microsoft Corp Senior Unsecured 2.525% 06/01/50 | | 09/13/2024 | JPM SECURITIES LLC | | 9,323,640 | 13,500,000 | 9,271,032 | 9,257,975 | | 51,726 | | 51,726 | | 9,309,701 | | 13,939 | 13,939 | 269,859 | 06/01/2050 | 1.A FE |
| ..594918-CE-2 | Microsoft Corp Senior Unsecured 2.921% 03/17/52 | | 09/23/2024 | Barclays | | 6,299,726 | 8,550,000 | 6,189,588 | 6,201,696 | | 26,778 | | 26,778 | | 6,228,475 | | 71,251 | 71,251 | 254,602 | 03/17/2052 | 1.A FE |
| ..595620-AZ-8 | MidAmerican Energy Co Senior 5.300% 02/01/55 | | 07/31/2024 | ALRE - DFL Trust AAM | | 6,121,666 | 6,300,000 | 6,129,522 | | | 586 | | 586 | | 6,130,108 | | 8,442 | 8,442 | 173,443 | 02/01/2055 | 1.F FE |
| ..59705*-AA-2 | MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51 | | 09/15/2024 | Redemption 100.0000 | | 122,219 | 122,219 | 123,441 | 123,260 | | (1,040) | | (1,040) | | 122,219 | | | | 3,339 | 08/15/2051 | 1.B |
| ..59748T-AA-7 | Midland Cogeneration Venture L SR SECD NTS 6.000% 03/15/25 | | 09/15/2024 | Redemption 100.0000 | | 595,000 | 595,000 | 595,000 | 595,000 | | | | | | 595,000 | | | | 35,700 | 03/15/2025 | 3.A FE |
| ..599191-AA-1 | Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27 | | 09/20/2024 | Redemption 100.0000 | | 1,685,432 | 1,685,432 | 1,685,823 | 1,685,739 | | (307) | | (307) | | 1,685,432 | | | | 82,165 | 06/20/2027 | 2.C FE |
| ..607120-FQ-0 | Mobile Airport Authority SR NTS 5.130% 11/09/42 | | 08/09/2024 | Redemption 100.0000 | | 568,061 | 568,061 | 568,061 | 568,061 | | | | | | 568,061 | | | | 21,856 | 11/09/2042 | 1.F |
| ..610202-BR-3 | Monongahela Power Co Secured 3.550% 05/15/27 | | 09/23/2024 | Barclays | | 4,422,105 | 4,500,000 | 4,498,110 | 4,499,286 | | 148 | | 148 | | 4,499,433 | | (77,328) | (77,328) | 137,119 | 05/15/2027 | 1.G FE |
| ..61690P-AK-7 | Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 5.405% 12/20/46 | | 09/20/2024 | Paydown | | 22,557 | 22,557 | 17,173 | 15,918 | | 6,639 | | 6,639 | | 22,557 | | | | 4,694 | 12/20/2046 | 1.A FM |
| ..61690P-AK-7 | Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 5.405% 12/20/46 | | 08/20/2024 | Paydown | | 10,797 | 10,797 | 8,220 | 7,620 | | 3,178 | | 3,178 | | 10,797 | | | | 280 | 12/20/2046 | 1.A FM |
| ..61690T-AA-1 | Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47 | | 09/01/2024 | Paydown | | 25,900 | 25,900 | 29,118 | 27,477 | | (1,577) | | (1,577) | | 25,900 | | | | 1,152 | 04/26/2047 | 1.A FM |
| ..61690T-AC-7 | Morgan Stanley Resecuritizatio MSRR 2015-R3 2A 8.000% 04/26/47 | | 08/01/2024 | Paydown | | 37,424 | 37,424 | 42,667 | 39,637 | | (2,213) | | (2,213) | | 37,424 | | | | 910 | 04/26/2047 | 1.A FM |
| ..61690T-AC-7 | Morgan Stanley Resecuritizatio MSRR 2015-R3 2A 8.000% 04/26/47 | | 08/15/2024 | MMTL Modco AAM | | 829,184 | 811,417 | 925,077 | 859,400 | | (3,505) | | (3,505) | | 855,895 | | 26,711 | 26,711 | 24,162 | 04/26/2047 | 1.A FM |
| ..61690T-AE-3 | Morgan Stanley Resecuritizatio MSRR 2015-R3 3A 7.500% 04/26/47 | | 08/01/2024 | Paydown | | 29,832 | 29,832 | 33,501 | 31,236 | | (1,404) | | (1,404) | | 29,832 | | | | 1,456 | 04/26/2047 | 1.A FM |
| ..61690T-AE-3 | Morgan Stanley Resecuritizatio MSRR 2015-R3 3A 7.500% 04/26/47 | | 08/15/2024 | MMTL Modco AAM | | 703,739 | 695,576 | 781,124 | 728,323 | | (4,140) | | (4,140) | | 724,183 | | 20,444 | 20,444 | 36,808 | 04/26/2047 | 1.A FM |
| ..61690T-AF-0 | Morgan Stanley Resecuritizatio MSRR 2015-R3 3B 7.500% 04/26/47 | | 09/01/2024 | Paydown | | | (226) | (188) | (208) | | 208 | | 208 | | | | | | 3 | 04/26/2047 | 1.A FM |
| ..61690T-AG-8 | Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47 | | 08/01/2024 | Paydown | | 45,983 | 45,983 | 52,600 | 49,082 | | (3,098) | | (3,098) | | 45,983 | | | | 1,226 | 04/26/2047 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..61690T-AG-8 | Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,113,548 | 1,085,145 | 1,241,274 | 1,158,257 | | (1,429) | | (1,429) | | 1,156,828 | | (43,281) | (43,281) | 32,072 | 04/26/2047 | 1.A FM |
| ..61690T-AH-6 | Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47 | | 09/01/2024 | Paydown | | | 73,521 | 61,845 | 63,760 | | (63,760) | | (63,760) | | | | | | 1,471 | 04/26/2047 | 1.A FM |
| ..61690T-AJ-2 | Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47 | | 09/01/2024 | Paydown | | 17,624 | 17,624 | 20,169 | 18,437 | | (813) | | (813) | | 17,624 | | | | 542 | 04/26/2047 | 1.A FM |
| ..61690T-AK-9 | Morgan Stanley Resecuritizatio MSRR 2015-R3 5B 8.500% 04/26/47 | | 08/01/2024 | Paydown | | | 1 | 1 | 1 | | (1) | | (1) | | | | | | | 04/26/2047 | 3.B FM |
| ..61692C-BK-3 | Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.289% 06/15/54 | | 09/01/2024 | Paydown | | | | 72,978 | 53,230 | | (53,230) | | (53,230) | | | | | | 6,996 | 06/15/2054 | 1.A FE |
| ..61744C-HB-5 | MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 5.989% 09/25/34 | | 09/25/2024 | Paydown | | 12,724 | 12,724 | 12,388 | 12,756 | | (33) | | (33) | | 12,724 | | | | 318 | 09/25/2034 | 1.A FM |
| ..61744C-TN-6 | Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 5.854% 07/25/35 | | 09/25/2024 | Paydown | | | (7,407) | (4,791) | (3,654) | | 4,869 | | 4,869 | | | | | | 93 | 07/25/2035 | 1.A FM |
| ..61744Y-AR-9 | Morgan Stanley Senior Unsecured 4.457% 04/22/39 | | 09/23/2024 | Barclays | | 1,920,500 | 2,000,000 | 1,821,087 | | | 1,445 | | 1,445 | | 1,822,532 | | 97,968 | 97,968 | 37,637 | 04/22/2039 | 1.E FE |
| ..617451-DT-3 | Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 5.554% 01/25/36 | | 09/25/2024 | Paydown | | | (23,597) | (10,526) | (7,268) | (5,169) | 12,437 | | 7,268 | | | | | | 14 | 01/25/2036 | 6. FM |
| ..617451-EF-2 | Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.549% 02/25/36 | | 07/25/2024 | Paydown | | 88,707 | 88,707 | 76,737 | 86,753 | | 1,954 | | 1,954 | | 88,707 | | | | 2,372 | 02/25/2036 | 1.A FM |
| ..617451-EF-2 | Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.549% 02/25/36 | | 08/02/2024 | AADE - FABN | | 1,118,454 | 1,130,373 | 977,840 | 1,105,468 | | 6,989 | | 6,989 | | 1,112,457 | | 5,996 | 5,996 | 31,741 | 02/25/2036 | 1.A FM |
| ..61745M-4M-2 | Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.756% 07/25/35 | | 09/01/2024 | Paydown | | | 3,732 | 1,987 | 1,932 | | 1,799 | | 1,799 | | 3,732 | | | | 115 | 07/25/2035 | 1.A FM |
| ..61746B-EF-9 | Morgan Stanley Senior Unsecured 3.625% 01/20/27 | | 08/06/2024 | Various | | 9,798,500 | 10,000,000 | 9,838,203 | 7,972,338 | | 10,699 | | 10,699 | | 9,901,319 | | (102,819) | (102,819) | 343,368 | 01/20/2027 | 1.G FE |
| ..61746R-AB-7 | Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1 6.619% 03/25/33 | | 08/26/2024 | Paydown | | 11,845 | 11,845 | 10,943 | 11,274 | | 571 | | 571 | | 11,845 | | | | 376 | 03/25/2033 | 1.A FM |
| ..61746R-CE-9 | Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1 5.969% 03/25/33 | | 09/25/2024 | Paydown | | 265 | 265 | 220 | 228 | | 37 | | 37 | | 265 | | | | 9 | 03/25/2033 | 1.A FM |
| ..61746W-LM-0 | Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 7.444% 01/25/32 | | 09/25/2024 | Paydown | | 19,770 | 19,770 | 30,425 | 33,188 | | (13,418) | | (13,418) | | 19,770 | | | | 1,071 | 01/25/2032 | 1.A FM |
| ..617487-AB-9 | Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 5.129% 11/25/36 | | 09/25/2024 | Paydown | | 34,849 | 34,849 | 9,937 | 9,784 | | 25,065 | | 25,065 | | 34,849 | | | | 283 | 11/25/2036 | 1.A FM |
| ..61748H-AE-1 | MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 6.760% 02/25/34 | | 09/01/2024 | Paydown | | 10,681 | 10,681 | 9,898 | 10,174 | | 506 | | 506 | | 10,681 | | | | 486 | 02/25/2034 | 2.C FM |
| ..61748H-KA-8 | Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.544% 08/25/35 | | 09/01/2024 | Paydown | | | 2,639 | 2,639 | 2,387 | | 252 | | 252 | | 2,639 | | | | 81 | 08/25/2035 | 1.A FM |
| ..61748H-KG-5 | Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35 | | 07/01/2024 | Paydown | | | 1,016 | 1,056 | 1,020 | | (3) | | (3) | | 1,016 | | | | 15 | 08/25/2035 | 1.D FM |
| ..61748H-KG-5 | Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35 | | 09/01/2024 | Paydown | | | 1,648 | 1,528 | 1,476 | | 174 | | 174 | | 1,648 | | | | 35 | 08/25/2035 | 1.E FM |
| ..61748H-KM-2 | Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35 | | 09/25/2024 | Paydown | | | | 778 | 733 | | (733) | | (733) | | | | | | 81 | 08/25/2035 | 6. * |
| ..61748H-NW-7 | Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.639% 11/25/35 | | 09/01/2024 | Paydown | | 15,970 | 15,970 | 9,602 | 9,205 | | 6,765 | | 6,765 | | 15,970 | | | | 498 | 11/25/2035 | 1.A FM |
| ..61748H-NY-3 | Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35 | | 09/01/2024 | Paydown | | 4,735 | 4,735 | 3,793 | 3,190 | | 1,545 | | 1,545 | | 4,735 | | | | 87 | 11/25/2035 | 1.A FM |
| ..61748H-QW-4 | Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 5.259% 12/25/35 | | 09/25/2024 | Paydown | | 37,179 | 80,149 | 63,703 | 64,050 | | (25,211) | 1,659 | (26,870) | | 37,179 | | | | 2,563 | 12/25/2035 | 1.A FM |
| ..61748H-QX-2 | Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35 | | 09/02/2024 | Paydown | | | | 4,406 | 3 | 4,403 | (4,406) | | (3) | | | | | | | 12/25/2035 | 6. FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..61748H-VH-1 | Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 5.750% 02/25/36 | | 09/25/2024 | Paydown | | 15,772 | 15,772 | 14,588 | 15,554 | | 218 | | 218 | | 15,772 | | | | 532 | 02/25/2036 | 1.A FM |
| ..61748H-VS-7 | Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 1,404 | 1,404 | 819 | | | 585 | | 585 | | 1,404 | | | | 6 | 02/25/2036 | 1.A FM |
| ..61748H-VU-2 | Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36 | | 09/01/2024 | Paydown | | 12,958 | 12,958 | 8,465 | 7,926 | | 5,032 | | 5,032 | | 12,958 | | | | 508 | 02/25/2036 | 1.A FM |
| ..61748H-WT-4 | Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.787% 03/25/36 | | 07/01/2024 | Paydown | | 5,946 | 5,947 | 4,471 | 4,177 | | 1,769 | | 1,769 | | 5,946 | | | | 120 | 03/25/2036 | 2.A FM |
| ..61748L-AF-9 | Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 5.389% 06/25/36 | | 09/25/2024 | Paydown | | | (277) | (56) | | (48) | 104 | | 56 | | | | | | 57 | 06/25/2036 | 1.A FM |
| ..61749L-AF-8 | Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.998% 06/25/36 | | 09/01/2024 | Paydown | | 5,850 | 5,850 | 3,954 | 4,802 | | 1,829 | 782 | 1,047 | | 5,850 | | | | 168 | 06/25/2036 | 1.A FM |
| ..61750Y-AB-5 | Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36 | | 09/01/2024 | Paydown | | 9,277 | 9,277 | 2,214 | 1,994 | | 7,165 | | 7,165 | | 9,277 | | | | 66 | 11/25/2036 | 1.A FM |
| ..61750Y-AE-9 | Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36 | | 09/01/2024 | Paydown | | 2,156 | 2,156 | 474 | 452 | | 1,704 | | 1,704 | | 2,156 | | | | 16 | 11/25/2036 | 1.A FM |
| ..61752R-AH-5 | Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S 6.204% 01/25/47 | | 09/01/2024 | Paydown | | 26,455 | 26,455 | 10,654 | 10,326 | | 16,129 | | 16,129 | | 26,455 | | | | 263 | 01/25/2047 | 1.A FM |
| ..61752R-AJ-1 | Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S 6.358% 01/25/47 | | 09/01/2024 | Paydown | | 77,190 | 77,190 | 31,433 | 29,698 | | 47,492 | | 47,492 | | 77,190 | | | | 767 | 01/25/2047 | 1.A FM |
| ..61753E-AP-5 | Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 5.099% 01/25/37 | | 09/25/2024 | Paydown | | 11,661 | 11,661 | 4,653 | 3,657 | | 7,114 | | 7,114 | | 11,661 | | | | 108 | 01/25/2037 | 1.A FM |
| ..61755F-AE-5 | Morgan Stanley Structured Trus MSST 2007-1 M1 5.249% 06/25/37 | | 09/25/2024 | Paydown | | | (8,434) | (3,887) | (4,229) | | 4,244 | | 4,244 | | | | | | 128 | 06/25/2037 | 5.C FM |
| ..61755G-AM-5 | Morgan Stanley Mortgage Loan T MSM 2007-12 3A4 6.250% 08/25/37 | | 09/01/2024 | Paydown | | | (246) | (217) | (126) | | 126 | | 126 | | | | | | 6 | 08/25/2037 | 4.C FM |
| ..61755G-BF-9 | Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37 | | 09/01/2024 | Paydown | | | (1,650) | (854) | (776) | | 776 | | 776 | | | | | | (9) | 08/25/2037 | 4.B FM |
| ..61756V-BE-8 | Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.560% 11/25/37 | | 09/01/2024 | Paydown | | 64,619 | 60,218 | 44,956 | 43,791 | | 20,829 | | 20,829 | | 64,619 | | | | 873 | 11/25/2037 | 5.A FM |
| ..61756Y-AF-0 | Morgan Stanley ABS Capital I I MSAC 2007-HE7 M2 6.969% 07/25/37 | | 08/26/2024 | Paydown | | | (61,381) | (40,800) | (39,770) | | 39,770 | | 39,770 | | | | | | 662 | 07/25/2037 | 6. FM |
| ..61756Y-AF-0 | Morgan Stanley ABS Capital I I MSAC 2007-HE7 M2 6.969% 07/25/37 | | 09/11/2024 | STAR Non-Modco FWH | | 17,313,136 | 19,830,195 | 13,181,192 | 12,848,229 | | 204,725 | | 204,725 | | 13,052,954 | | 4,260,182 | 4,260,182 | 302,204 | 07/25/2037 | 6. FM |
| ..61758L-AD-1 | Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B 5.203% 02/26/36 | | 08/01/2024 | Paydown | | 31,030 | 31,030 | 23,877 | | | 7,061 | 107 | 6,954 | | 31,030 | | | | 2,105 | 02/26/2036 | 1.A FM |
| ..61758L-AD-1 | Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B 5.203% 02/26/36 | | 08/15/2024 | MMTL Modco AAM | | 1,409,514 | 1,865,815 | 1,435,696 | | | (63,500) | 6,458 | (69,958) | | 1,377,749 | | 31,765 | 31,765 | 133,368 | 02/26/2036 | 1.A FM |
| ..61758V-AR-8 | Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 5.872% 05/26/36 | | 09/26/2024 | Paydown | | 23,067 | 81,073 | 57,215 | 51,144 | | (28,077) | | (28,077) | | 23,067 | | | | 3,225 | 05/26/2036 | 1.A FM |
| ..61759D-AF-3 | Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.546% 07/26/35 | | 09/01/2024 | Paydown | | 36,854 | 36,854 | 34,102 | 34,986 | | 1,868 | | 1,868 | | 36,854 | | | | 943 | 07/26/2035 | 1.A FM |
| ..61759F-AE-1 | Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 5.299% 01/26/36 | | 09/26/2024 | Paydown | | 214,516 | 214,516 | 155,552 | 153,645 | | 60,872 | | 60,872 | | 214,516 | | | | 4,413 | 01/26/2036 | 1.A FM |
| ..61759F-AJ-0 | Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B 7.318% 07/26/36 | | 09/26/2024 | Paydown | | | 21,915 | 13,788 | 13,342 | | (13,342) | | (13,342) | | | | | | 1,319 | 07/26/2036 | 5.B FM |
| ..61759H-BA-4 | Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 5.308% 06/26/36 | | 09/30/2024 | Paydown | | 41,446 | 61,414 | 53,395 | 53,708 | | (12,261) | | (12,261) | | 41,446 | | | | 1,687 | 06/26/2036 | 1.A FM |
| ..61759N-AT-1 | Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 6.645% 06/21/36 | | 09/01/2024 | Paydown | | 45,171 | 45,171 | 42,856 | 44,878 | | 293 | | 293 | | 45,171 | | | | 1,480 | 06/21/2036 | 1.A FM |
| ..61759Q-AN-7 | Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37 | | 09/01/2024 | Paydown | | 1,080 | 1,246 | 947 | 1,028 | | 51 | | 51 | | 1,080 | | | | 46 | 01/26/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..61761P-AG-0 | Morgan Stanley Reremic Trust MSRR 2013-R1 2B2 5.241% 07/26/37 | | 09/01/2024 | Paydown | | 297,997 | 256,107 | 250,242 | 251,552 | | 47,663 | 1,218 | 46,445 | | 297,997 | | | | 7,634 | 07/26/2037 | 3.A FM |
| ..61761P-AQ-8 | Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.240% 12/26/36 | | 09/01/2024 | Paydown | | 86,092 | 95,423 | 80,643 | | | 5,448 | | 5,448 | | 86,092 | | | | 5,263 | 12/26/2036 | 1.A FM |
| ..61762B-CZ-6 | Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 6.538% 10/26/35 | | 09/01/2024 | Paydown | | 30,147 | 30,147 | 28,978 | 30,303 | | (156) | | (156) | | 30,147 | | | | 1,229 | 10/26/2035 | 1.C FM |
| ..61762B-CZ-6 | Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 6.538% 10/26/35 | | 08/01/2024 | Paydown | | 38,345 | 38,345 | 36,858 | 38,543 | | (198) | | (198) | | 38,345 | | | | 1,154 | 10/26/2035 | 1.D FM |
| ..61762L-AN-3 | Morgan Stanley Resecuritizatio MSRR 2013-R6 2B2 5.652% 04/26/53 | | 07/25/2024 | Paydown | | 8,964 | 8,964 | 6,958 | 8,650 | | 314 | | 314 | | 8,964 | | | | 274 | 04/26/2053 | 1.A FM |
| ..61762L-AN-3 | Morgan Stanley Resecuritizatio MSRR 2013-R6 2B2 5.652% 04/26/53 | | 08/15/2024 | MMTL Modco AAM | | 898,325 | 913,613 | 709,177 | 881,569 | | 10,699 | | 10,699 | | 892,269 | | 6,057 | 6,057 | 30,855 | 04/26/2053 | 1.A FM |
| ..61762L-BB-8 | Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.699% 04/26/53 | | 08/01/2024 | Paydown | | 109,368 | 143,735 | 124,394 | 131,458 | | (22,091) | | (22,091) | | 109,368 | | | | 3,758 | 04/26/2053 | 1.A FM |
| ..61762L-BB-8 | Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.699% 04/26/53 | | 08/09/2024 | AADE BLIC Modco AAM | | 5,817,193 | 6,353,914 | 5,498,929 | 5,811,224 | | 33,067 | | 33,067 | | 5,844,291 | | (27,098) | (27,098) | 195,306 | 04/26/2053 | 1.A FM |
| ..61762U-AW-3 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2 4.999% 09/26/36 | | 08/01/2024 | Paydown | | 100,476 | 100,486 | 84,341 | | | 16,135 | | 16,135 | | 100,476 | | | | 5,953 | 09/26/2036 | 1.A FM |
| ..61762U-AW-3 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2 4.999% 09/26/36 | | 08/15/2024 | MMTL Modco AAM | | 2,057,338 | 2,338,612 | 1,962,872 | | | (3,376) | | (3,376) | | 1,959,496 | | 97,842 | 97,842 | 150,990 | 09/26/2036 | 1.A FM |
| ..61762U-BD-4 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.538% 09/26/36 | | 07/01/2024 | Paydown | | 82,800 | 82,800 | 79,618 | 83,260 | | (460) | | (460) | | 82,800 | | | | 2,870 | 09/26/2036 | 1.D FM |
| ..61762U-BD-4 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.538% 09/26/36 | | 08/14/2024 | AADE BLIC Modco AAM | | 2,178,700 | 2,327,696 | 2,238,261 | 2,340,638 | | (765) | | (765) | | 2,339,873 | | (161,172) | (161,172) | 85,952 | 09/26/2036 | 1.D FM |
| ..61762U-BL-6 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 5.289% 09/26/36 | | 09/01/2024 | Paydown | | 46,961 | 46,373 | 33,029 | 39,775 | | 7,186 | | 7,186 | | 46,961 | | | | 1,145 | 09/26/2036 | 1.A FM |
| ..61762U-BL-6 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 5.289% 09/26/36 | | 08/02/2024 | Paydown | | 16,992 | 32,806 | 23,366 | 28,139 | | (11,147) | | (11,147) | | 16,992 | | | | 792 | 09/26/2036 | 1.A FM |
| ..61762U-CA-9 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 6.635% 09/26/36 | | 09/01/2024 | Paydown | | 69,516 | 69,516 | 56,465 | | | 13,051 | | 13,051 | | 69,516 | | | | 5,482 | 09/26/2036 | 1.A FM |
| ..61762U-CH-4 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 5.936% 09/26/36 | | 09/30/2024 | Paydown | | 58,846 | 58,459 | 49,301 | 50,083 | | 9,330 | 567 | 8,763 | | 58,846 | | | | 2,074 | 09/26/2036 | 1.A FM |
| ..61762U-CQ-4 | Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 7.455% 09/26/36 | | 09/01/2024 | Paydown | | 705,906 | 107,575 | 99,060 | 103,812 | | 602,094 | | 602,094 | | 705,906 | | | | 27,291 | 09/26/2036 | 1.A FM |
| ..61763D-AN-0 | Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 5.103% 06/26/46 | | 09/01/2024 | Paydown | | 4,729 | | | | | 4,729 | | 4,729 | | 4,729 | | | | 85 | 06/26/2046 | 1.A FM |
| ..61763D-BC-3 | Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 5.229% 06/26/46 | | 09/01/2024 | Paydown | | 160,882 | 154,922 | 114,074 | 169,312 | | (8,431) | | (8,431) | | 160,882 | | | | 5,692 | 06/26/2046 | 1.A FM |
| ..61763D-BJ-8 | Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 5.850% 06/26/46 | | 09/20/2024 | Paydown | | 84,829 | 84,829 | 73,952 | 73,629 | | 11,200 | | 11,200 | | 84,829 | | | | 2,908 | 06/26/2046 | 1.A FM |
| ..61763T-AR-6 | Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.757% 08/26/34 | | 09/01/2024 | Paydown | | 384,796 | 384,796 | 350,764 | 110,005 | | 23,032 | | 23,032 | | 384,796 | | | | 5,744 | 08/26/2034 | 1.A FM |
| ..61763T-AY-1 | Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 5.279% 08/26/34 | | 09/01/2024 | Paydown | | 106,445 | 106,445 | 102,111 | 105,343 | | 1,102 | | 1,102 | | 106,445 | | | | 3,645 | 08/26/2034 | 1.A FM |
| ..61764W-AD-9 | Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.936% 11/20/36 | | 08/01/2024 | Paydown | | 151,459 | 151,459 | 119,705 | 131,127 | | 20,331 | | 20,331 | | 151,459 | | | | 4,340 | 11/20/2036 | 1.A FM |
| ..61764W-AD-9 | Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.936% 11/20/36 | | 08/15/2024 | Various | | 2,549,563 | 2,765,891 | 2,186,019 | 2,394,611 | | (4,382) | | (4,382) | | 2,390,228 | | 159,335 | 159,335 | 92,251 | 11/20/2036 | 1.A FM |
| ..61768H-AX-4 | Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.169% 03/15/52 | | 09/01/2024 | Paydown | | | | 73,208 | 51,615 | | (52,262) | | (52,262) | | | | | | 8,244 | 03/15/2052 | 1.A FE |
| ..61773*-AA-5 | Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51 | | 09/30/2024 | Redemption 100.0000 | | 61,137 | 61,137 | 61,137 | 61,137 | | | | | | 61,137 | | | | 1,522 | 07/12/2051 | 1.G PL |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..61773*-AB-3 | Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51 | | 09/30/2024 | Redemption 100.0000 | | 52,894 | 52,894 | 52,894 | 52,894 | | | | | | 52,894 | | | | 2,267 | 07/12/2051 | 1.G PL |
| ..61774A-AE-3 | Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29 | | 09/27/2024 | Various | | 4,056,456 | 4,000,000 | 3,950,120 | | | 2,135 | | 2,135 | | 3,952,255 | | 104,201 | 104,201 | 89,544 | 05/17/2029 | 2.C FE |
| ..61775L-AA-6 | Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53 | | 09/01/2024 | Paydown | | 166,411 | 166,411 | 168,596 | | | (2,184) | | (2,184) | | 166,411 | | | | 901 | 08/25/2053 | 1.A Z |
| ..618937-AB-2 | Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49 | | 09/20/2024 | Paydown | | 203,354 | 203,354 | 199,329 | | | 4,025 | | 4,025 | | 203,354 | | | | 6,108 | 09/20/2049 | 1.G FE |
| ..61913P-AQ-5 | MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 5.749% 02/25/35 | | 07/25/2024 | Paydown | | 2,272 | 2,272 | 2,053 | 2,195 | | 77 | | 77 | | 2,272 | | | | 83 | 02/25/2035 | 1.A FM |
| ..61913P-AQ-5 | MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 5.749% 02/25/35 | | 08/02/2024 | AADE - FABN | | 228,860 | 231,337 | 209,062 | 223,539 | | 1,038 | | 1,038 | | 224,577 | | 4,283 | 4,283 | 8,684 | 02/25/2035 | 1.A FM |
| ..61915Y-AC-5 | MortgageIT Securities Corp Mor MHL 2007-1 2A12 5.269% 06/25/47 | | 09/25/2024 | Paydown | | 3,085 | 3,060 | 2,436 | | | 649 | | 649 | | 3,085 | | | | 19 | 06/25/2047 | 1.A FM |
| ..61915Y-AE-1 | MortgageIT Securities Corp Mor MHL 2007-1 2A14 5.529% 06/25/47 | | 09/25/2024 | Paydown | | 20,722 | 17,694 | 12,942 | 11,241 | | 7,072 | | 7,072 | | 20,722 | | | | 750 | 06/25/2047 | 1.A FM |
| ..61947B-AB-9 | Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52 | | 09/20/2024 | Paydown | | 195,033 | 195,033 | 191,153 | | | 3,880 | | 3,880 | | 195,033 | | | | 2,437 | 04/22/2052 | 1.G FE |
| ..628312-AE-0 | Mutual of Omaha Insurance Co Subordinated 6.144% 01/16/64 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 20,939,734 | 20,000,000 | 20,000,000 | | | | | | | 20,000,000 | | 939,734 | 939,734 | 757,760 | 01/16/2064 | 1.G FE |
| ..628530-BK-2 | Mylan Inc SENIOR UNSECURED 4.550% 04/15/28 | | 09/13/2024 | JPM SECURITIES LLC | | 999,050 | 1,000,000 | 997,678 | 998,837 | | 177 | | 177 | | 999,014 | | 36 | 36 | 41,835 | 04/15/2028 | 2.C FE |
| ..62923J-AJ-1 | NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56 | | 09/02/2024 | Paydown | | | | 17,984 | 14,964 | | (17,984) | | (17,984) | | | | | | 2,995 | 05/25/2056 | 6. * |
| ..62927@-AA-6 | Nhl US Funding LP SECD TERM NTS 1 4.180% 09/29/24 | | 09/29/2024 | Maturity | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 66,648 | 09/29/2024 | 2.B PL |
| ..62928#-AA-3 | NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37 | | 09/15/2024 | Redemption 100.0000 | | 46,209 | 46,209 | 46,209 | 46,209 | | | | | | 46,209 | | | | 1,182 | 09/15/2037 | 1.E |
| ..62951M-AM-2 | NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34 | | 09/01/2024 | Paydown | | 17,058 | 17,154 | 15,556 | 15,032 | | 2,027 | | 2,027 | | 17,058 | | | | 440 | 10/25/2034 | 1.A FM |
| ..62960N-AA-5 | NXT Capital CLO 2020-1 LLC NXTC 2020-1A A 7.394% 01/20/31 | | 09/05/2024 | Various | | 13,360,415 | 13,360,415 | 13,163,720 | 13,244,535 | | 26,357 | | 26,357 | | 13,270,892 | | 89,523 | 89,523 | 888,120 | 01/20/2031 | 1.A FE |
| ..62960N-AA-5 | NXT Capital CLO 2020-1 LLC NXTC 2020-1A A 7.394% 01/20/31 | | 07/22/2024 | Paydown | | 18,570,227 | 18,570,227 | 18,296,832 | 18,409,161 | | 161,066 | | 161,066 | | 18,570,227 | | | | 1,062,810 | 01/20/2031 | 1.A FE |
| ..62964*-AA-2 | NYSARC INC SR SECD NTS 5.730% 07/02/35 | | 07/02/2024 | Redemption 100.0000 | | 251,227 | 251,227 | 251,227 | 251,227 | | | | | | 251,227 | | | | 14,395 | 07/02/2035 | 1.E PL |
| ..631005-BK-0 | Narragansett Electric Co/The Senior Unsecured 5.350% 05/01/34 | | 08/06/2024 | Goldman Sachs | | 29,684,452 | 29,050,000 | 29,027,341 | | | 1,775 | | 1,775 | | 29,029,116 | | 655,336 | 655,336 | 569,864 | 05/01/2034 | 1.G FE |
| ..636180-BN-0 | National Fuel Gas Co Senior Unsecured 3.950% 09/15/27 | | 07/12/2024 | JPM SECURITIES LLC | | 5,418,169 | 5,625,000 | 5,346,338 | 5,399,751 | | 17,078 | | 17,078 | | 5,416,828 | | 1,340 | 1,340 | 74,063 | 09/15/2027 | 2.C FE |
| ..636180-BP-5 | National Fuel Gas Co Senior Unsecured 4.750% 09/01/28 | | 09/13/2024 | JPM SECURITIES LLC | | 1,515,390 | 1,500,000 | 1,502,288 | | | (21) | | (21) | | 1,502,267 | | 13,123 | 13,123 | 38,594 | 09/01/2028 | 2.C FE |
| ..63943B-AA-1 | Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46 | | 09/15/2024 | Paydown | | 332,144 | 332,144 | 332,129 | 332,001 | | 143 | | 143 | | 332,144 | | | | 6,136 | 11/15/2046 | 1.F FE |
| ..641062-AL-8 | Nestle Holdings Inc Senior Unsecured 3.900% 09/24/38 | | 08/06/2024 | Goldman Sachs | | 1,816,360 | 2,000,000 | 1,762,187 | | | 441 | | 441 | | 1,762,628 | | 53,732 | 53,732 | 28,817 | 09/24/2038 | 1.D FE |
| ..641062-AS-3 | Nestle Holdings Inc Senior Unsecured 1.000% 09/15/27 | | 09/23/2024 | Various | | 13,319,120 | 14,500,000 | 14,458,264 | 14,476,378 | | 4,574 | | 4,574 | | 14,480,952 | | (1,161,832) | (1,161,832) | 148,625 | 09/15/2027 | 1.D FE |
| ..641062-AU-8 | Nestle Holdings Inc Senior Unsecured 0.606% 09/14/24 | | 09/14/2024 | Maturity | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 181,800 | 09/14/2024 | 1.D FE |
| ..643528-AF-9 | NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6 6.667% 07/25/36 | | 09/01/2024 | Paydown | | 33,027 | 33,027 | 22,293 | 7,619 | | 25,408 | | 25,408 | | 33,027 | | | | 245 | 07/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 64352V-GA-3 | New Century Home Equity Loan T NCHET 2004-2 M1 5.854% 08/25/34 | | 09/25/2024 | Paydown | | 1,906 | 1,906 | 1,965 | | | (60) | | (60) | | 1,906 | | | | 9 | 08/25/2034 | 1.A FM |
| 647551-AG-5 | New Mountain Finance Corp Senior Unsecured 6.200% 10/15/27 | | 09/27/2024 | Various | | 14,973,800 | 15,000,000 | 14,904,450 | | | 56 | | 56 | | 14,904,506 | | 69,294 | 69,294 | 3,444 | 10/15/2027 | 2.C FE |
| 64829D-AU-0 | New Residential Mortgage Loan NRZT 2014-3A FB 0.000% 11/25/54 | | 08/01/2024 | Paydown | | 47,600 | 47,600 | 4,165 | 4,686 | | 42,914 | | 42,914 | | 47,600 | | | | | 11/25/2054 | 6. * |
| 64829D-AU-0 | New Residential Mortgage Loan NRZT 2014-3A FB 0.000% 11/25/54 | | 09/11/2024 | STAR Non-Modco FWH | | 615,004 | 1,501,557 | 131,386 | 147,822 | | 2,174 | | 2,174 | | 149,996 | | 465,008 | 465,008 | | 11/25/2054 | 6. * |
| 64829N-AD-6 | New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57 | | 09/01/2024 | Paydown | | 26,036 | 26,036 | 28,116 | 27,179 | | (1,144) | | (1,144) | | 26,036 | | | | 936 | 05/25/2057 | 1.A |
| 64829N-AF-1 | New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57 | | 09/01/2024 | Paydown | | 18,346 | 18,346 | 19,797 | 18,984 | | (638) | | (638) | | 18,346 | | | | 696 | 05/25/2057 | 1.A |
| 64830X-CJ-6 | New Residential Mortgage Loan NRZT 2020-2A B5D 7.072% 10/25/46 | | 07/25/2024 | Paydown | | 5,708 | 5,708 | 5,691 | | | 17 | | 17 | | 5,708 | | | | | 10/25/2046 | 2.B FE |
| 64830X-CJ-6 | New Residential Mortgage Loan NRZT 2020-2A B5D 7.072% 10/25/46 | | 08/01/2024 | Paydown | | 5,683 | 5,683 | 5,666 | | | 17 | | 17 | | 5,683 | | | | 33 | 10/25/2046 | 2.B Z |
| 64830X-CJ-6 | New Residential Mortgage Loan NRZT 2020-2A B5D 7.072% 10/25/46 | | 09/01/2024 | Paydown | | 5,687 | 5,687 | 5,670 | | | 17 | | 17 | | 5,687 | | | | 67 | 10/25/2046 | 2.B FE |
| 64831V-AA-0 | New Residential Mortgage Loan NRZT 2022-NQM5 A1 6.296% 11/25/52 | | 09/01/2024 | Paydown | | 231,713 | 231,713 | 229,531 | 231,713 | | | | | | 231,713 | | | | 10,262 | 11/25/2052 | 1.A FE |
| 649603-AP-2 | New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 5.002% 05/25/36 | | 09/01/2024 | Paydown | | 1,014 | 1,014 | 907 | 913 | | 101 | | 101 | | 1,014 | | | | 17 | 05/25/2036 | 1.A FM |
| 649603-AP-2 | New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 5.002% 05/25/36 | | 09/01/2024 | Paydown | | 3,975 | 3,975 | 3,725 | 3,824 | | 150 | | 150 | | 3,975 | | | | 66 | 05/25/2036 | 2.C FM |
| 65163L-AA-7 | Newmont Corp / Newcrest Financ NEWMONT / NEWCREST FIN 3.25% 1 3.250% 05/13/30 | | 09/10/2024 | Various | | 10,526,579 | 10,182,000 | 10,568,129 | 10,567,660 | | (41,081) | | (41,081) | | 10,526,579 | | | | 273,005 | 05/13/2030 | 2.A FE |
| 65163L-AP-4 | Newmont Corp / Newcrest Financ Senior Unsecured 5.350% 03/15/34 | | 08/06/2024 | Goldman Sachs | | 20,652,200 | 20,000,000 | 20,147,426 | | | (415) | | (415) | | 20,147,011 | | 505,189 | 505,189 | 445,833 | 03/15/2034 | 2.A FE |
| 65163L-AP-4 | Newmont Corp / Newcrest Financ Senior Unsecured 5.350% 03/15/34 | | 09/10/2024 | Tax Free Exchange | | 9,969,779 | 10,000,000 | 9,968,400 | | | 1,379 | | 1,379 | | 9,969,779 | | | | 271,958 | 03/15/2034 | 2.A FE |
| 65342Q-AB-8 | NextEra Energy Operating Partn Senior Unsecured 4.500% 09/15/27 | | 08/07/2024 | AADE BLIC Modco AAM | | 1,343,554 | 1,400,000 | 1,371,580 | 1,378,825 | | 3,173 | | 3,173 | | 1,381,997 | | (38,443) | (38,443) | 56,350 | 09/15/2027 | 3.A FE |
| 65364U-AU-0 | Niagara Mohawk Power Corp Senior Unsecured 5.664% 01/17/54 | | 09/13/2024 | JPM SECURITIES LLC | | 3,118,920 | 3,000,000 | 3,000,000 | | | | | | | 3,000,000 | | 118,920 | 118,920 | 112,808 | 01/17/2054 | 2.A FE |
| 65473P-AQ-8 | NiSource Inc Senior Unsecured 5.350% 04/01/34 | | 09/23/2024 | Various | | 49,835,590 | 48,057,000 | 47,760,047 | | | 12,247 | | 12,247 | | 47,772,294 | | 2,063,296 | 2,063,296 | 1,356,943 | 04/01/2034 | 2.B FE |
| 65535V-EW-4 | Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 6.079% 10/25/34 | | 07/25/2024 | Paydown | | 4,975 | 4,975 | 4,817 | 4,864 | | 111 | | 111 | | 4,975 | | | | 174 | 10/25/2034 | 1.A FM |
| 65535V-EW-4 | Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 6.079% 10/25/34 | | 08/02/2024 | Various | | 222,855 | 223,954 | 216,833 | 218,952 | | 1,259 | | 1,259 | | 220,211 | | 2,644 | 2,644 | 8,164 | 10/25/2034 | 1.A FM |
| 65535V-FM-5 | Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 6.109% 11/25/34 | | 09/25/2024 | Paydown | | 63,257 | 63,257 | 51,950 | 59,240 | | 4,018 | | 4,018 | | 63,257 | | | | 2,500 | 11/25/2034 | 1.A FM |
| 65535Y-AA-0 | Nomura Asset Acceptance Corp A NAA 2006-S2 A1 5.169% 04/25/36 | | 08/26/2024 | Paydown | | 682 | 691 | 28 | | 18 | 664 | | 682 | | 682 | | | | 2 | 04/25/2036 | 6. * |
| 65536X-AN-3 | Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 5.349% 08/25/36 | | 09/25/2024 | Paydown | | 2,551 | 2,551 | 431 | | | 2,120 | | 2,120 | | 2,551 | | | | 5 | 08/25/2036 | 1.A FM |
| 65537B-AF-7 | Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36 | | 09/01/2024 | Paydown | | 3,418 | 3,418 | 993 | | | 2,425 | | 2,425 | | 3,418 | | | | 4 | 06/25/2036 | 1.A FM |
| 65537D-AA-4 | Nomura Asset Acceptance Corp A NAA 2006-S4 A1 5.309% 08/25/36 | | 09/25/2024 | Paydown | | | 3,164 | 2,357 | 2,328 | | (2,328) | | (2,328) | | | | | | 56,079 | 08/25/2036 | 1.A FM |
| 65537E-AB-0 | Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 5.449% 10/25/36 | | 09/25/2024 | Paydown | | 257 | (337) | (3) | (3) | | 260 | | 260 | | 257 | | | | 16 | 10/25/2036 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..65537K-AB-6 | Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 5.289% 02/25/37 | | 09/25/2024 | Paydown | | 23,494 | 21,529 | 14,089 | 20,084 | | 3,410 | | 3,410 | | 23,494 | | | | 333 | 02/25/2037 | 1.A FM |
| ..65537K-AB-6 | Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 5.289% 02/25/37 | | 09/25/2024 | Paydown | | 4,556 | 4,175 | 4,119 | 4,265 | | 291 | | 291 | | 4,556 | | | | 64 | 02/25/2037 | 3.A FM |
| ..65537K-AD-2 | Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 5.129% 02/25/37 | | 09/25/2024 | Paydown | | 83,221 | 73,560 | 47,153 | 68,688 | | 14,533 | | 14,533 | | 83,221 | | | | 2,286 | 02/25/2037 | 1.A FM |
| ..65537K-AD-2 | Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 5.129% 02/25/37 | | 08/26/2024 | Paydown | | 22,868 | 20,099 | 19,895 | 20,684 | | 2,184 | | 2,184 | | 22,868 | | | | 621 | 02/25/2037 | 3.A FM |
| ..65537K-AD-2 | Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 5.129% 02/25/37 | | 09/25/2024 | Paydown | | 1,105 | 1,090 | 1,079 | 1,122 | | (17) | | (17) | | 1,105 | | | | 38 | 02/25/2037 | 3.B FM |
| ..65537K-AY-6 | Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 5.769% 02/25/37 | | 09/25/2024 | Paydown | | 1,494 | 1,494 | 448 | 449 | | 1,045 | | 1,045 | | 1,494 | | | | 10 | 02/25/2037 | 1.A FM |
| ..65537M-AF-3 | Nomura Home Equity Loan Inc NHELI 2007-2 M1 5.434% 01/25/37 | | 08/26/2024 | Paydown | | | (6,485) | (6,485) | (6,485) | | 6,485 | | 6,485 | | | | | | | 01/25/2037 | 6. FE |
| ..65538D-AA-3 | Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 5.309% 12/25/36 | | 09/25/2024 | Paydown | | 26,562 | 23,400 | 18,479 | 14,332 | | 8,008 | | 8,008 | | 26,562 | | | | 738 | 12/25/2036 | 1.A FM |
| ..65539C-BA-3 | Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.642% 12/26/35 | | 09/01/2024 | Paydown | | 61,180 | 61,180 | 48,688 | 57,537 | | 3,642 | | 3,642 | | 61,180 | | | | 881 | 12/26/2035 | 2.B FM |
| ..65539K-AF-5 | Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.334% 03/26/36 | | 09/01/2024 | Paydown | | 43,628 | 45,697 | 44,144 | 44,534 | | (906) | | (906) | | 43,628 | | | | 1,262 | 03/26/2036 | 1.A FM |
| ..65539K-AF-5 | Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.334% 03/26/36 | | 08/01/2024 | Paydown | | 164,128 | 168,714 | 163,165 | 164,851 | | (723) | | (723) | | 164,128 | | | | 3,797 | 03/26/2036 | 1.B FM |
| ..65539K-AF-5 | Nomura Resecuritization Trust NMRR 2010-6RA 1A6 5.334% 03/26/36 | | 09/01/2024 | Paydown | | 10,893 | 14,606 | 14,125 | 14,271 | | (3,379) | | (3,379) | | 10,893 | | | | 445 | 03/26/2036 | 1.C FM |
| ..65539L-AF-3 | NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 5.334% 03/26/36 | | 09/01/2024 | Paydown | | 212,459 | 220,055 | 215,139 | 216,902 | | (4,443) | | (4,443) | | 212,459 | | | | 20,570 | 03/26/2036 | 2.A FM |
| ..65540C-AB-9 | Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.609% 01/26/36 | | 09/01/2024 | Paydown | | 34,083 | 30,706 | 24,642 | 29,443 | | 4,641 | | 4,641 | | 34,083 | | | | 983 | 01/26/2036 | 1.A FM |
| ..65540R-AL-4 | NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 4.609% 01/26/36 | | 09/01/2024 | Paydown | | 22,454 | 20,229 | 16,749 | 19,710 | | 2,744 | | 2,744 | | 22,454 | | | | 746 | 01/26/2036 | 1.A FM |
| ..655663-D*-0 | Nordson Corp SR NTS SER 12-B 3.130% 07/26/24 | | 07/26/2024 | Redemption 100.0000 | | 3,800,000 | 3,800,000 | 3,800,000 | 3,800,000 | | | | | | 3,800,000 | | | | 118,940 | 07/26/2024 | 2.A |
| ..665772-CX-5 | Northern States Power Co/MN Secured 5.100% 05/15/53 | | 09/11/2024 | STAR Non-Modco FWH | | 5,054,150 | 5,000,000 | 4,736,809 | | | 950 | | 950 | | 4,737,759 | | 316,391 | 316,391 | 82,167 | 05/15/2053 | 1.E FE |
| ..665772-CY-3 | Northern States Power Co/MN SECURED 5.400% 03/15/54 | | 09/13/2024 | JPM SECURITIES LLC | | 26,242,250 | 25,000,000 | 24,903,250 | | | 1,507 | | 1,507 | | 24,904,757 | | 1,337,493 | 1,337,493 | 735,000 | 03/15/2054 | 1.E FE |
| ..666807-CE-0 | Northrop Grumman Corp Senior Unsecured 7.750% 02/15/31 | | 07/01/2024 | Seaport Global Securities LLC | | 11,693,532 | 10,420,000 | 11,601,573 | 11,434,058 | | (58,353) | | (58,353) | | 11,375,704 | | 317,828 | 317,828 | 711,093 | 02/15/2031 | 2.A FE |
| ..66989H-AJ-7 | Novartis Capital Corp Senior Unsecured 3.000% 11/20/25 | | 08/02/2024 | AADE - FABN | | 980,857 | 1,000,000 | 977,505 | | | 641 | | 641 | | 978,146 | | 2,711 | 2,711 | 6,000 | 11/20/2025 | 1.D FE |
| ..671128-AA-0 | OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33 | | 09/15/2024 | Redemption 100.0000 | | 82,475 | 82,475 | 82,475 | 82,475 | | | | | | 82,475 | | | | 3,135 | 09/15/2033 | 1.C |
| . 67116*-AA-8 | Orcc II Financing II LLC ORCC LOAN FINANCING II 8.032% 04/04/33 | | 08/05/2024 | Paydown | | 65,000,000 | 65,000,000 | 65,000,000 | 65,000,000 | | | | | | 65,000,000 | | | | 4,458,221 | 04/04/2033 | 1.C FE |
| ..674599-CX-1 | Occidental Petroleum Corp Senior Unsecured 4.300% 08/15/39 | | 09/05/2024 | Seaport Global Securities LLC | | 2,556,660 | 3,000,000 | 2,475,000 | 2,493,513 | | 13,711 | | 13,711 | | 2,507,224 | | 49,436 | 49,436 | 136,525 | 08/15/2039 | 2.C FE |
| ..674599-DQ-5 | Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27 | | 09/27/2024 | MMTL Modco AAM | | 5,281,300 | 5,000,000 | 5,890,385 | 5,457,401 | | (83,222) | | (83,222) | | 5,374,179 | | (92,879) | (92,879) | 338,438 | 10/15/2027 | 2.C FE |
| ..674599-EF-8 | Occidental Petroleum Corp Senior Unsecured 6.125% 01/01/31 | | 07/17/2024 | Goldman Sachs | | 3,110,910 | 3,000,000 | 2,978,700 | 2,979,655 | | 1,296 | | 1,296 | | 2,980,951 | | 129,959 | 129,959 | 192,427 | 01/01/2031 | 2.C FE |
| ..674599-EH-4 | Occidental Petroleum Corp Senior Unsecured 5.000% 08/01/27 | | 08/12/2024 | ALRe Corporate AAM | | 2,876,555 | 2,857,000 | 2,855,400 | | | 17 | | 17 | | 2,855,417 | | 21,138 | 21,138 | 6,349 | 08/01/2027 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 674599-EJ-0 | Occidental Petroleum Corp Senior Unsecured 5.200% 08/01/29 | | 08/12/2024 | ALRe Corporate AAM | | 2,162,129 | 2,143,000 | 2,142,229 | | | 5 | | 5 | | 2,142,234 | | 19,895 | 19,895 | 4,953 | 08/01/2029 | 2.C FE |
| 674599-EL-5 | Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34 | | 08/12/2024 | ALRe Corporate AAM | | 1,556,239 | 1,538,000 | 1,532,171 | | | | | | | 1,532,171 | | 24,068 | 24,068 | 3,794 | 10/01/2034 | 2.C FE |
| 674599-EM-3 | Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54 | | 07/31/2024 | ALRE - DFL Trust AAM | | 6,919,783 | 6,924,000 | 6,876,317 | | | | | | | 6,876,317 | | 43,467 | 43,467 | 5,818 | 10/01/2054 | 2.C FE |
| 677347-CH-7 | Ohio Edison Co Senior Unsecured 5.500% 01/15/33 | | 08/13/2024 | ALRe Corporate AAM | | 16,364,787 | 16,000,000 | 16,046,750 | | | (300) | | (300) | | 16,046,450 | | 318,337 | 318,337 | 508,444 | 01/15/2033 | 1.G FE |
| 67773#-AE-0 | Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26 | | 07/01/2024 | Redemption 100.0000 | | (13) | (13) | (13) | (13) | | | | | | (13) | | | | 2,316 | 02/15/2026 | 2.C |
| 67773#-AG-5 | Ohio Valley Electric Corp SR NTS 07-A TR C 5.900% 02/15/26 | | 07/01/2024 | Redemption 100.0000 | | (12) | (12) | (12) | (12) | | | | | | (12) | | | | 586 | 02/15/2026 | 2.C |
| 682680-AS-2 | ONEOK Inc Senior Unsecured 4.000% 07/13/27 | | 09/13/2024 | Various | | 6,920,470 | 7,000,000 | 6,989,150 | 6,995,665 | | 731 | | 731 | | 6,996,396 | | (75,926) | (75,926) | 307,333 | 07/13/2027 | 2.B FE |
| 682680-AU-7 | ONEOK Inc Senior Unsecured 4.550% 07/15/28 | | 09/23/2024 | Barclays | | 6,535,165 | 6,500,000 | 6,482,255 | 6,491,037 | | 1,323 | | 1,323 | | 6,492,360 | | 42,805 | 42,805 | 352,435 | 07/15/2028 | 2.B FE |
| 68269C-AA-4 | OneMain Financial Issuance Tru OMFIT 2018-2A A 3.570% 03/14/33 | | 09/04/2024 | Goldman Sachs | | 1,035,545 | 1,036,157 | 1,037,782 | 1,036,506 | | (517) | | (517) | | 1,035,989 | | (444) | (444) | 26,818 | 03/14/2033 | 1.A FE |
| 68269C-AA-4 | OneMain Financial Issuance Tru OMFIT 2018-2A A 3.570% 03/14/33 | | 08/14/2024 | Paydown | | 3,468,755 | 3,468,755 | 3,474,198 | 3,469,926 | | (1,170) | | (1,170) | | 3,468,755 | | | | 77,211 | 03/14/2033 | 1.A FE |
| 68269C-AB-2 | OneMain Financial Issuance Tru OMFIT 2018-2A B 3.890% 03/14/33 | | 09/04/2024 | Citigroup | | 17,443,350 | 17,520,000 | 17,519,685 | 17,519,070 | | (697) | | (697) | | 17,518,373 | | 75,023 | 75,023 | 496,001 | 03/14/2033 | 1.A FE |
| 68269C-AC-0 | OneMain Financial Issuance Tru OMFIT 2018-2A C 4.040% 03/14/33 | | 09/04/2024 | Various | | 10,904,410 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | 95,590 | 95,590 | 322,190 | 03/14/2033 | 1.B FE |
| 68269C-AD-8 | OneMain Financial Issuance Tru OMFIT 2018-2A D 4.290% 03/14/33 | | 09/04/2024 | Various | | 13,868,540 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | 131,460 | 131,460 | 435,435 | 03/14/2033 | 1.C FE |
| 68278A-AA-7 | OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29 | | 07/15/2024 | Redemption 100.0000 | | 2,317,713 | 2,317,713 | 2,326,557 | 2,324,753 | | (7,040) | | (7,040) | | 2,317,713 | | | | 89,965 | 07/15/2029 | 1.F PL |
| 68383N-EB-5 | Opteum Mortgage Acceptance Cor OPMAC 2006-1 M1 5.524% 04/25/36 | | 09/11/2024 | STAR Non-Modco FWH | | 492,334 | 488,034 | 375,786 | 427,672 | | 18,504 | | 18,504 | | 446,176 | | 46,158 | 46,158 | 9,519 | 04/25/2036 | 6. FM |
| 68389F-EX-8 | Option One Mortgage Loan Trust OOMLT 2004-1 M6 10.219% 01/25/34 | | 08/26/2024 | Paydown | | | (699) | (271) | (285) | (12) | 297 | | 285 | | | | | | 2 | 01/25/2034 | 6. FM |
| 68389F-EX-8 | Option One Mortgage Loan Trust OOMLT 2004-1 M6 10.219% 01/25/34 | | 09/11/2024 | STAR Non-Modco FWH | | 50,245 | 90,538 | 35,083 | 36,894 | 1,600 | 2,765 | | 4,365 | | 41,259 | | 8,986 | 8,986 | 1,047 | 01/25/2034 | 6. FM |
| 68389F-HW-7 | Option One Mortgage Loan Trust OOMLT 2005-3 M5 5.974% 08/25/35 | | 08/26/2024 | Paydown | | | (307) | (55) | (63) | | 63 | | 63 | | | | | | | 08/25/2035 | 6. FM |
| 68389F-HW-7 | Option One Mortgage Loan Trust OOMLT 2005-3 M5 5.974% 08/25/35 | | 09/11/2024 | STAR Non-Modco FWH | | 429,186 | 709,240 | 127,663 | 146,435 | | 6,750 | | 6,750 | | 153,186 | | 276,000 | 276,000 | 3,351 | 08/25/2035 | 6. FM |
| 68389X-BF-1 | Oracle Corp Senior Unsecured 4.125% 05/15/45 | | 08/14/2024 | ALRe Corporate AAM | | 2,435,123 | 3,000,000 | 2,929,350 | 2,939,827 | | 1,088 | | 1,088 | | 2,940,915 | | 505,793 | 505,793 | 92,469 | 05/15/2045 | 2.B FE |
| 68389X-BG-9 | Oracle Corp Senior Unsecured 4.375% 05/15/55 | | 08/28/2024 | ALRe Corporate AAM | | 12,754,993 | 15,200,000 | 12,472,056 | | | 2,222 | | 2,222 | | 12,474,278 | | 280,716 | 280,716 | 190,264 | 05/15/2055 | 2.B FE |
| 68403K-AD-7 | Option One Mortgage Loan Trust OOMLT 2007-6 2A4 5.219% 07/25/37 | | 09/25/2024 | Paydown | | 6,647 | 6,647 | 4,031 | 4,057 | | 2,589 | | 2,589 | | 6,647 | | | | 52 | 07/25/2037 | 6. FE |
| 68902V-AM-9 | Otis Worldwide Corp Senior Unsecured 3.362% 02/15/50 | | 08/14/2024 | AADE BLIC Modco AAM | | 733,919 | 1,000,000 | 999,649 | 999,702 | | 4 | | 4 | | 999,707 | | 265,788 | 265,788 | 33,527 | 02/15/2050 | 2.B FE |
| 69047Q-AC-6 | Ovintiv Inc Senior Unsecured 6.250% 07/15/33 | | 07/02/2024 | Morgan Stanley | | 4,427,108 | 4,300,000 | 4,291,099 | 4,292,025 | | 368 | | 368 | | 4,292,392 | | 134,716 | 134,716 | 293,385 | 07/15/2033 | 2.C FE |
| 69121C-AA-0 | Owl Rock CLO VIII LLC OR 2022-8A AT 7.628% 11/20/34 | | 08/13/2024 | Various | | 30,043,770 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | 43,770 | 43,770 | 1,743,899 | 11/20/2034 | 1.A FE |
| 69121C-AD-4 | Owl Rock CLO VIII LLC OR 2022-8A C 10.028% 11/20/34 | | 08/13/2024 | ALRe Corporate AAM | | 12,562,805 | 12,519,550 | 12,519,550 | 12,519,550 | | | | | | 12,519,550 | | 43,255 | 43,255 | 950,609 | 11/20/2034 | 1.F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..69121K-AC-8 | Blue Owl Capital Corp Senior Unsecured 3.750% 07/22/25 | | 08/08/2024 | AADE - FABN | | 12,686,069 | 12,900,000 | 12,532,737 | | | 79,974 | | 79,974 | | 12,612,711 | | 73,358 | 73,358 | 263,375 | 07/22/2025 | 2.C FE |
| ..69121K-AG-9 | Blue Owl Capital Corp Senior Unsecured 2.875% 06/11/28 | | 09/23/2024 | Barclays | | 22,942,750 | 25,000,000 | 24,751,000 | 24,835,897 | | 25,511 | | 25,511 | | 24,861,408 | | (1,918,658) | (1,918,658) | 565,017 | 06/11/2028 | 2.C FE |
| ..69121K-AH-7 | Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29 | | 09/23/2024 | Various | | 43,223,050 | 42,500,000 | 42,018,299 | | | 48,938 | | 48,938 | | 42,067,236 | | 1,155,814 | 1,155,814 | 1,556,090 | 03/15/2029 | 2.C FE |
| ..69121U-AF-9 | Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 5.344% 10/25/37 | | 08/26/2024 | Paydown | | | (1,128) | (159) | (120) | | 179 | | 179 | | | | | | | 10/25/2037 | 1.A FM |
| ..69346M-AE-9 | PMT Issuer Trust - FMSR PNMSR 2022-FT1 A 9.453% 06/25/27 | | 07/02/2024 | Various | | 70,000,000 | 70,000,000 | 70,171,048 | 39,888,486 | | (309,617) | | (309,617) | | 70,000,000 | | | | 1,324,264 | 06/25/2027 | 2.C FE |
| ..693475-AZ-8 | PNC Financial Services Group I Senior Unsecured 2.550% 01/22/30 | | 09/13/2024 | JPM SECURITIES LLC | | 3,221,470 | 3,500,000 | 3,118,725 | | | 7,834 | | 7,834 | | 3,126,559 | | 94,911 | 94,911 | 13,388 | 01/22/2030 | 1.G FE |
| ..693475-BL-8 | PNC Financial Services Group I Senior Unsecured 4.758% 01/26/27 | | 09/23/2024 | Barclays | | 3,012,180 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 12,180 | 12,180 | 165,737 | 01/26/2027 | 1.G FE |
| ..693475-BU-8 | PNC Financial Services Group I Senior Unsecured 6.875% 10/20/34 | | 09/13/2024 | JPM SECURITIES LLC | | 12,729,480 | 11,100,000 | 12,431,223 | | | (11,710) | | (11,710) | | 12,419,513 | | 309,967 | 309,967 | 309,490 | 10/20/2034 | 1.G FE |
| ..69354W-AJ-5 | PNMAC GMSR Issuer Trust PNMSR 2024-GT1 A 8.055% 03/25/29 | | 07/02/2024 | AARE II Surplus ISG | | 10,141,554 | 10,000,000 | 10,000,000 | | | | | | | 10,000,000 | | 141,554 | 141,554 | 293,649 | 03/25/2029 | 2.B FE |
| ..69362G-AA-9 | PRET 2021-NPL6 LLC PRET 2021-NPL6 A1 2.487% 07/25/51 | | 09/25/2024 | Paydown | | 72,907 | 72,907 | 62,572 | 51,150 | | 8,720 | | 8,720 | | 72,907 | | | | 1,021 | 07/25/2051 | 6. * |
| ..694308-JG-3 | Pacific Gas and Electric Co Secured 2.500% 02/01/31 | | 08/14/2024 | AADE BLIC Modco AAM | | 214,746 | 250,000 | 251,488 | 251,036 | | (87) | | (87) | | 250,949 | | (36,203) | (36,203) | 6,476 | 02/01/2031 | 2.B FE |
| ..694308-KM-8 | Pacific Gas and Electric Co Secured 6.400% 06/15/33 | | 07/17/2024 | Goldman Sachs | | 2,315,918 | 2,200,000 | 2,295,071 | | | (489) | | (489) | | 2,294,582 | | 21,336 | 21,336 | 12,907 | 06/15/2033 | 2.B FE |
| ..694476-AF-9 | Pacific LifeCorp Senior Unsecured 5.400% 09/15/52 | | 08/14/2024 | AADE BLIC NonModco AAM | | 44,783,694 | 45,000,000 | 44,933,400 | 44,934,605 | | 605 | | 605 | | 44,935,210 | | (151,516) | (151,516) | 2,220,750 | 09/15/2052 | 1.G FE |
| ..6944PL-2E-8 | Pacific Life Global Funding II Secured 1.375% 04/14/26 | | 09/27/2024 | MMTL Modco AAM | | 6,322,274 | 6,600,000 | 6,212,489 | | | 41,262 | | 41,262 | | 6,253,751 | | 68,523 | 68,523 | 41,090 | 04/14/2026 | 1.D FE |
| ..695114-CZ-9 | PacifiCorp Secured 5.350% 12/01/53 | | 09/11/2024 | STAR Non-Modco FWH | | 13,252,899 | 13,400,000 | 12,449,806 | | | 2,859 | | 2,859 | | 12,452,665 | | 800,234 | 800,234 | 199,139 | 12/01/2053 | 1.F FE |
| ..69548J-AA-0 | Pagaya AI Debt Trust 2023-1 PAID 2023-1 A 7.556% 07/15/30 | | 09/15/2024 | Paydown | | 255,717 | 255,717 | 255,717 | 255,717 | | | | | | 255,717 | | | | 14,491 | 07/15/2030 | 1.D FE |
| ..69548J-AA-0 | Pagaya AI Debt Trust 2023-1 PAID 2023-1 A 7.556% 07/15/30 | | 08/15/2024 | Paydown Redemption 100.0000 | | 515,498 | 515,498 | 515,498 | 515,498 | | | | | | 515,498 | | | | 24,346 | 07/15/2030 | 1.G FE |
| ..702138-AA-2 | TV-MOB LLC P/T CERTS 3.230% 03/15/51 | | 09/15/2024 | Redemption 100.0000 | | 12,708 | 12,708 | 12,708 | 12,708 | | | | | | 12,708 | | | | 274 | 03/15/2051 | 1.D |
| ..70470*-AA-2 | PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29 | | 09/15/2024 | Redemption 100.0000 | | 209,959 | 209,959 | 209,959 | 209,959 | | | | | | 209,959 | | | | 8,673 | 03/15/2029 | 1.B |
| ..717081-EA-7 | Pfizer Inc Senior Unsecured 3.000% 12/15/26 | | 08/06/2024 | Goldman Sachs | | 4,851,550 | 5,000,000 | 5,504,145 | 5,272,235 | | (54,558) | | (54,558) | | 5,217,677 | | (366,127) | (366,127) | 96,667 | 12/15/2026 | 1.F FE |
| ..718546-AR-5 | Phillips 66 Senior Unsecured 3.900% 03/15/28 | | 09/13/2024 | JPM SECURITIES LLC | | 3,957,880 | 4,000,000 | 3,996,000 | 3,998,163 | | 288 | | 288 | | 3,998,451 | | (40,571) | (40,571) | 156,433 | 03/15/2028 | 2.A FE |
| ..718547-AF-9 | Phillips 66 Co Senior Unsecured 3.550% 10/01/26 | | 08/06/2024 | Goldman Sachs | | 2,934,000 | 3,000,000 | 2,894,506 | | | 4,393 | | 4,393 | | 2,898,899 | | 35,102 | 35,102 | 37,275 | 10/01/2026 | 2.A FE |
| ..718547-AH-5 | Phillips 66 Co Senior Unsecured 3.750% 03/01/28 | | 09/23/2024 | Various | | 3,935,720 | 4,000,000 | 3,992,265 | 3,993,386 | | 1,086 | | 1,086 | | 3,994,471 | | (58,751) | (58,751) | 159,583 | 03/01/2028 | 2.A FE |
| ..724060-AA-6 | Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30 | | 07/15/2024 | Redemption 100.0000 | | 246,500 | 246,500 | 246,500 | 246,500 | | | | | | 246,500 | | | | 18,488 | 01/15/2030 | 2.B FE |
| ..72703P-AC-7 | Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49 | | 09/05/2024 | Paydown Redemption 100.0000 | | 12,500 | 12,500 | 12,500 | 12,500 | | | | | | 12,500 | | | | 241 | 12/05/2049 | 2.B FE |
| ..73019#-AA-0 | UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27 | | 09/13/2024 | | | 100,484 | 100,484 | 100,484 | 100,484 | | | | | | 100,484 | | | | 3,015 | 09/13/2027 | 1.D |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..73019#-AB-8 | UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27 | | 09/13/2024 | Redemption 100.0000 | | 104,266 | 104,266 | 104,266 | 104,266 | | | | | | 104,266 | | | | 3,128 | 09/13/2027 | 1.D |
| ..73019#-AC-6 | UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27 | | 09/13/2024 | Redemption 100.0000 | | 95,244 | 95,244 | 95,244 | 95,244 | | | | | | 95,244 | | | | 2,857 | 09/13/2027 | 1.D |
| ..73020@-AA-9 | PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34 | | 09/15/2024 | Redemption 100.0000 | | 104,012 | 104,012 | 104,012 | 104,009 | | 4 | | 4 | | 104,012 | | | | 4,509 | 11/15/2034 | 1.D FE |
| ..731572-AB-9 | Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30 | | 09/13/2024 | Various | | 10,009,315 | 10,700,000 | 10,515,897 | 8,438,882 | | 3,791 | | 3,791 | | 10,503,905 | | (494,590) | (494,590) | 203,689 | 06/15/2030 | 1.G FE |
| ..73557*-AB-0 | Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33 | | 09/15/2024 | Redemption 100.0000 | | 141,695 | 141,695 | 141,695 | 141,695 | | | | | | 141,695 | | | | 5,670 | 06/15/2033 | 1.F |
| ..737679-DJ-6 | Potomac Electric Power Co Secured 5.500% 03/15/54 | | 08/06/2024 | Various | | 20,314,000 | 20,000,000 | 20,102,845 | | | 104 | | 104 | | 20,102,949 | | 211,051 | 211,051 | 467,500 | 03/15/2054 | 1.F FE |
| ..741389-AA-8 | Pretium Mortgage Credit Partne PRET 2021-NPL1 A1 5.240% 09/27/60 | | 07/30/2024 | Paydown | | 633,951 | 633,951 | 513,501 | 541,137 | | 92,814 | | 92,814 | | 633,951 | | | | 11,645 | 09/27/2060 | 6. * |
| ..74161B-AL-9 | Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 5.319% 06/25/36 | | 09/25/2024 | Paydown | | | 17,342 | 8,627 | 10,822 | | (10,822) | | (10,822) | | | | | | 641 | 06/25/2036 | 1.A FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 09/01/2024 | Paydown | | (3,265) | (3,267) | (2,469) | (3,319) | | 55 | | 55 | | (3,265) | | | | 85 | 11/25/2036 | 1.A FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 08/23/2024 | Paydown | | (60) | (62) | (46) | (57) | | (3) | | (3) | | (60) | | | | 1 | 11/25/2036 | 1.C FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 08/23/2024 | Paydown | | 3 | 3 | (515) | 33 | | (30) | | (30) | | 3 | | | | 157 | 11/25/2036 | 1.D FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 08/23/2024 | Paydown | | (38) | (39) | (30) | (36) | | (1) | | (1) | | (38) | | | | | 11/25/2036 | 1.E FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 08/23/2024 | Paydown | | 2 | 2 | (302) | 18 | | (16) | | (16) | | 2 | | | | 766 | 11/25/2036 | 1.F FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 09/01/2024 | Paydown | | (98,742) | (98,804) | (80,016) | (99,578) | | 836 | | 836 | | (98,742) | | | | (929) | 11/25/2036 | 1.G FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 08/23/2024 | Paydown | | (2,961) | (3,035) | (2,458) | (2,932) | | (29) | | (29) | | (2,961) | | | | 4 | 11/25/2036 | 2.B FM |
| ..74161Y-AQ-8 | Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36 | | 08/23/2024 | Paydown | | 155 | 159 | (19,207) | 830 | | (675) | | (675) | | 155 | | | | 2,532 | 11/25/2036 | 2.C FM |
| ..74256L-AU-3 | Principal Life Global Funding Senior Secured 3.000% 04/18/26 | | 09/27/2024 | MMTL Modco AAM | | 6,373,673 | 6,500,000 | 6,277,694 | | | 23,646 | | 23,646 | | 6,301,339 | | 72,334 | 72,334 | 86,125 | 04/18/2026 | 1.E FE |
| ..74256L-EP-0 | Principal Life Global Funding Senior Secured 1.250% 08/16/26 | | 09/27/2024 | MMTL Modco AAM | | 6,444,059 | 6,800,000 | 6,247,908 | 6,255,326 | | 60,415 | | 60,415 | | 6,315,741 | | 128,318 | 128,318 | 52,181 | 08/16/2026 | 1.E FE |
| ..743315-AL-7 | Progressive Corp/The Senior Unsecured 6.250% 12/01/32 | | 08/28/2024 | ALRe Corporate AAM | | 6,458,344 | 5,772,000 | 6,141,492 | 5,965,726 | | (11,221) | | (11,221) | | 5,954,506 | | 503,838 | 503,838 | 267,556 | 12/01/2032 | 1.F FE |
| ..743315-AT-0 | Progressive Corp/The Senior Unsecured 4.200% 03/15/48 | | 08/14/2024 | ALRe Corporate AAM | | 2,485,835 | 2,875,000 | 2,851,224 | 2,853,821 | | 316 | | 316 | | 2,854,137 | | (368,301) | (368,301) | 110,352 | 03/15/2048 | 1.F FE |
| ..74332Y-AL-3 | Progress Residential 2022-SFR5 PROG 2022-SFR5 E2 6.863% 06/17/39 | | 08/15/2024 | ACRA RE II Surplus AAM | | 840,116 | 825,000 | 819,858 | 820,559 | | 319 | | 319 | | 820,878 | | 19,237 | 19,237 | 39,948 | 06/17/2039 | 2.C FE |
| ..74334D-AG-8 | Progress Residential 2022-SFR6 PROG 2022-SFR6 D 6.035% 07/20/39 | | 08/15/2024 | ACRA RE II Surplus AAM | | 3,722,305 | 3,700,000 | 3,699,878 | 3,697,049 | | (1,296) | | (1,296) | | 3,695,753 | | 26,552 | 26,552 | 157,547 | 07/20/2039 | 2.C FE |
| ..74340X-BQ-3 | Prologis LP Senior Unsecured 2.125% 10/15/50 | | 08/14/2024 | AADE BLIC Modco AAM | | 279,645 | 500,000 | 492,190 | 492,839 | | 123 | | 123 | | 492,962 | | (213,317) | (213,317) | 8,825 | 10/15/2050 | 1.G FE |
| ..74340X-CK-5 | Prologis LP Senior Unsecured 5.250% 03/15/54 | | 09/23/2024 | Barclays | | 6,317,180 | 6,200,000 | 6,158,832 | | | 679 | | 679 | | 6,159,511 | | 157,669 | 157,669 | 216,096 | 03/15/2054 | 1.G FE |
| ..744320-BL-5 | Prudential Financial Inc Junior Subordinated 6.750% 03/01/53 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 16,846,430 | 16,000,000 | 16,000,000 | 16,000,000 | | | | | | 16,000,000 | | 846,430 | 846,430 | 1,071,000 | 03/01/2053 | 2.B FE |
| ..744320-BP-6 | Prudential Financial Inc Junior Subordinated 6.500% 03/15/54 | | 07/31/2024 | ALRE - DFL Trust AAM | | 10,200,550 | 10,000,000 | 10,000,000 | | | | | | | 10,000,000 | | 200,550 | 200,550 | 252,778 | 03/15/2054 | 2.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..744320-BD-6 | Prudential Financial Inc Senior Unsecured 6.625% 12/01/37 | | 08/28/2024 | Various | | 6,984,898 | 6,000,000 | 7,935,024 | 7,510,350 | | (53,694) | | (53,694) | | 7,456,655 | | (471,757) | (471,757) | 294,813 | 12/01/2037 | 1.G FE |
| ..744320-CE-3 | Prudential Financial Inc Senior Unsecured 4.350% 02/25/50 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,710,841 | 2,000,000 | 1,995,260 | 1,995,653 | | 56 | | 56 | | 1,995,709 | | (284,868) | (284,868) | 84,342 | 02/25/2050 | 1.G FE |
| ..744320-CF-0 | Prudential Financial Inc Senior Unsecured 3.700% 03/13/51 | | 08/14/2024 | AADE BLIC Modco AAM | | 763,306 | 1,000,000 | 993,180 | 993,713 | | 84 | | 84 | | 993,797 | | (230,490) | (230,490) | 34,019 | 03/13/2051 | 1.G FE |
| ..744448-DA-6 | Public Service Co of Colorado Secured 5.750% 05/15/54 | | 09/13/2024 | Various | | 40,037,988 | 37,200,000 | 37,164,072 | | | 2,815 | | 2,815 | | 37,166,886 | | 2,871,102 | 2,871,102 | 962,550 | 05/15/2054 | 1.E FE |
| ..744448-DA-6 | Public Service Co of Colorado Secured 5.750% 05/15/54 | | 09/11/2024 | STAR Non-Modco FWH | | 16,188,243 | 15,000,000 | 15,239,976 | | | | | | | 15,239,976 | | 948,267 | 948,267 | 376,146 | 05/15/2054 | 1.E FE |
| ..74456Q-CP-9 | Public Service Electric and Ga Secured 5.450% 08/01/53 | | 07/17/2024 | Goldman Sachs | | 10,101,300 | 10,000,000 | 10,103,583 | | | | | | | 10,103,583 | | (2,283) | (2,283) | 252,819 | 08/01/2053 | 1.F FE |
| ..74460W-AH-0 | Public Storage Operating Co Senior Unsecured 5.350% 08/01/53 | | 07/17/2024 | Goldman Sachs | | 1,984,220 | 2,000,000 | 1,920,368 | 1,920,817 | | 592 | | 592 | | 1,921,409 | | 62,811 | 62,811 | 104,622 | 08/01/2053 | 1.F FE |
| ..745867-AX-9 | PulteGroup Inc Senior Unsecured 5.000% 01/15/27 | | 09/03/2024 | Morgan Stanley | | 1,710,323 | 1,695,000 | 1,695,000 | 1,695,000 | | | | | | 1,695,000 | | 15,323 | 15,323 | 145,123 | 01/15/2027 | 2.B FE |
| ..74736K-AH-4 | Qorvo Inc Senior Unsecured 4.375% 10/15/29 | | 08/07/2024 | AADE BLIC Modco AAM | | 777,388 | 815,000 | 821,899 | 818,940 | | (583) | | (583) | | 818,357 | | (40,969) | (40,969) | 28,921 | 10/15/2029 | 2.C FE |
| ..74762E-AH-5 | Quanta Services Inc Senior Unsecured 2.350% 01/15/32 | | 07/17/2024 | Goldman Sachs | | 4,133,350 | 5,000,000 | 4,110,096 | | | 5,709 | | 5,709 | | 4,115,805 | | 17,546 | 17,546 | 59,729 | 01/15/2032 | 2.C FE |
| ..74842#-AA-1 | QUIKTRIP CTL PT TRUST P/T CERTS 11-A 5.050% 10/05/31 | | 09/05/2024 | Redemption 100.0000 | | 531,450 | 531,450 | 531,450 | 531,450 | | | | | | 531,450 | | | | 17,898 | 10/05/2031 | 2.A |
| ..749228-AA-0 | RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 23,721 | 31,718 | 26,695 | 26,919 | | (3,199) | | (3,199) | | 23,721 | | | | 940 | 04/25/2036 | 3.C FM |
| ..749228-AD-4 | RALI Series 2006-QS4 Trust RALI 2006-QS4 A4 6.000% 04/25/36 | | 09/01/2024 | Paydown | | 21,085 | 28,194 | 23,980 | 24,175 | | (3,090) | | (3,090) | | 21,085 | | | | 553 | 04/25/2036 | 4.A FM |
| ..74922A-AA-5 | RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 5.349% 07/25/37 | | 08/26/2024 | Paydown | | 168,737 | 168,737 | 136,046 | 155,394 | | 13,343 | | 13,343 | | 168,737 | | | | 4,828 | 07/25/2037 | 1.A FM |
| ..74922A-AA-5 | RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 5.349% 07/25/37 | | 09/25/2024 | Paydown | | 111,545 | 111,545 | 89,934 | 102,724 | | 8,821 | | 8,821 | | 111,545 | | | | 3,672 | 07/25/2037 | 1.A FM |
| ..74922K-AB-1 | RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37 | | 09/25/2024 | Paydown | | | | 98 | 98 | | (98) | | (98) | | | | | | | 01/25/2037 | 5.C FE |
| ..749220-AB-8 | RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 5.329% 09/25/36 | | 08/26/2024 | Paydown | | 253,138 | 248,731 | 213,012 | 236,101 | | 17,037 | | 17,037 | | 253,138 | | | | 6,668 | 09/25/2036 | 1.D FM |
| ..749220-AB-8 | RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 5.329% 09/25/36 | | 08/26/2024 | Paydown | | 13,722 | 13,483 | 11,775 | 13,008 | | 713 | | 713 | | 13,722 | | | | 361 | 09/25/2036 | 2.C FM |
| ..749220-AB-8 | RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 5.329% 09/25/36 | | 09/25/2024 | Paydown | | 197,190 | 192,397 | 164,935 | 182,781 | | 14,409 | | 14,409 | | 197,190 | | | | 6,029 | 09/25/2036 | 1.F FM |
| ..74922W-AA-7 | RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 5.289% 04/25/37 | | 09/25/2024 | Paydown | | 21,885 | 21,885 | 17,703 | 19,938 | | 1,947 | | 1,947 | | 21,885 | | | | 688 | 04/25/2037 | 1.A FM |
| ..74922W-AA-7 | RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 5.289% 04/25/37 | | 07/25/2024 | Paydown | | 44,685 | 44,685 | 36,145 | 40,709 | | 3,976 | | 3,976 | | 44,685 | | | | 1,151 | 04/25/2037 | 1.A FM |
| ..74923H-AE-1 | RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 5.299% 03/25/37 | | 09/25/2024 | Paydown | | | 268 | 40 | 40 | | (40) | | (40) | | | | | | 6 | 03/25/2037 | 1.A FM |
| ..74923J-AB-3 | RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 5.489% 03/25/37 | | 09/25/2024 | Paydown | | 19,895 | 33,401 | 21,899 | 18,462 | | (2,244) | | (2,244) | | 19,895 | | | | 1,132 | 03/25/2037 | 1.A FM |
| ..74923J-AE-7 | RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 5.269% 03/25/37 | | 09/25/2024 | Paydown | | 10,924 | 17,972 | 13,537 | 13,647 | | (2,723) | | (2,723) | | 10,924 | | | | 323 | 03/25/2037 | 1.A FM |
| ..74923J-AH-0 | RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37 | | 09/25/2024 | Paydown | | | | 4,736 | 4,645 | | (4,645) | | (4,645) | | | | | | 259 | 03/25/2037 | 6. FE |
| ..74923J-AJ-6 | RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 5.519% 03/25/37 | | 09/25/2024 | Paydown | | 17,969 | 29,562 | 22,611 | 22,704 | | (4,735) | | (4,735) | | 17,969 | | | | 998 | 03/25/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..74923T-AA-3 | RALI Series 2007-Q03 Trust RALI 2007-Q03 A1 5.289% 03/25/47 | | 09/25/2024 | Paydown | | 10,082 | 10,082 | 8,552 | 9,136 | | 946 | | 946 | | 10,082 | | | | 331 | 03/25/2047 | 1.A FM |
| ..74923T-AA-3 | RALI Series 2007-Q03 Trust RALI 2007-Q03 A1 5.289% 03/25/47 | | 08/26/2024 | Paydown | | 5,070 | 5,070 | 4,301 | 4,594 | | 476 | | 476 | | 5,070 | | | | 166 | 03/25/2047 | 1.A FM |
| ..749241-AA-3 | RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 6.505% 11/25/37 | | 09/01/2024 | Paydown | | 11,867 | 11,518 | 10,225 | 10,526 | | 1,341 | | 1,341 | | 11,867 | | | | 217 | 11/25/2037 | 4.B FM |
| ..74924S-AF-3 | RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 5.374% 01/25/37 | | 09/25/2024 | Paydown | | | (783) | (709) | (574) | (62) | 771 | | 709 | | | | | | 191 | 01/25/2037 | 6. FM |
| ..74927X-AE-2 | RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37 | | 09/01/2024 | Paydown | | 12,848 | 12,848 | 6,703 | 1,717 | | 6,727 | 632 | 6,095 | | 12,848 | | | | 1,087 | 01/25/2037 | 4.B FM |
| ..74928D-AH-8 | RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35 | | 09/01/2024 | Paydown | | 3,623 | 3,623 | 3,368 | 2,918 | | 705 | | 705 | | 3,623 | | | | 85 | 10/26/2035 | 1.E FM |
| ..74928D-AH-8 | RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35 | | 08/01/2024 | Paydown | | 1,824 | 1,824 | 1,696 | 1,469 | | 355 | | 355 | | 1,824 | | | | 34 | 10/26/2035 | 1.F FM |
| ..74928D-AH-8 | RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35 | | 07/01/2024 | Paydown | | 1,750 | 3,536 | 3,287 | 2,848 | | (1,098) | | (1,098) | | 1,750 | | | | 49 | 10/26/2035 | 2.A FM |
| ..74928U-BT-3 | RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.675% 10/26/35 | | 07/29/2024 | Paydown | | 180,653 | 180,653 | 158,769 | 172,174 | | 8,479 | | 8,479 | | 180,653 | | | | 6,060 | 10/26/2035 | 1.A FM |
| ..74928U-BT-3 | RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.675% 10/26/35 | | 08/09/2024 | AADE BLIC Modco AAM | | 10,958,795 | 11,413,708 | 10,031,059 | 10,878,013 | | 15,640 | | 15,640 | | 10,893,652 | | 65,142 | 65,142 | 403,429 | 10/26/2035 | 1.A FM |
| ..74928W-BQ-5 | RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 5.217% 09/21/46 | | 09/01/2024 | Paydown | | 3,104 | 3,351 | 2,832 | 2,862 | | 242 | | 242 | | 3,104 | | | | 105 | 09/21/2046 | 1.A FM |
| ..74928X-CS-8 | RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.840% 08/26/35 | | 07/01/2024 | Paydown | | 4,789 | 4,778 | 3,990 | 4,388 | | 401 | | 401 | | 4,789 | | | | 128 | 08/26/2035 | 1.F FM |
| ..74928X-CS-8 | RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.840% 08/26/35 | | 09/01/2024 | Paydown | | 40,200 | 40,200 | 33,568 | 36,916 | | 3,284 | | 3,284 | | 40,200 | | | | 1,337 | 08/26/2035 | 2.A FM |
| ..74931W-AE-8 | RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 5.145% 06/26/35 | | 08/01/2024 | Paydown | | 88,507 | 88,507 | 90,850 | 92,699 | | (4,192) | | (4,192) | | 88,507 | | | | 2,936 | 06/26/2035 | 3.B FM |
| ..74931W-AE-8 | RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 5.145% 06/26/35 | | 08/14/2024 | AADE BLIC Modco AAM | | 2,095,137 | 2,287,668 | 2,348,231 | 2,396,010 | | (8,329) | | (8,329) | | 2,387,681 | | (292,544) | (292,544) | 81,360 | 06/26/2035 | 3.B FM |
| ..749583-AD-2 | RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37 | | 09/01/2024 | Paydown | | | 3,344 | 2,525 | 2,539 | | (2,539) | | (2,539) | | | | | | 113 | 02/25/2037 | 1.A FM |
| ..749583-AD-2 | RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37 | | 09/01/2024 | Paydown | | | 10,032 | 8,963 | 8,730 | | (8,730) | | (8,730) | | | | | | 166 | 02/25/2037 | 4.B FM |
| ..74958X-AB-0 | RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.436% 04/25/37 | | 09/01/2024 | Paydown | | 9,178 | 10,149 | 8,932 | 9,171 | | 8 | | 8 | | 9,178 | | | | 208 | 04/25/2037 | 1.A FM |
| ..749691-BQ-3 | RPMLT 2014-1 RPMLT 2014-1 B3M 4.403% 10/25/54 | | 07/25/2024 | Paydown | | 895,103 | 895,103 | 868,250 | 880,726 | | 14,377 | | 14,377 | | 895,103 | | | | 22,959 | 10/25/2054 | 1.A |
| ..749691-BQ-3 | RPMLT 2014-1 RPMLT 2014-1 B3M 4.403% 10/25/54 | | 08/09/2024 | ALRe Corporate AAM | | 7,122,229 | 7,159,166 | 6,944,391 | 7,044,174 | | 37,532 | | 37,532 | | 7,081,706 | | 40,522 | 40,522 | 195,924 | 10/25/2054 | 1.A |
| ..749691-BR-1 | RPMLT 2014-1 RPMLT 2014-1 B3N 3.903% 10/25/54 | | 07/25/2024 | Paydown | | 895,103 | 895,103 | 863,774 | 878,455 | | 16,649 | | 16,649 | | 895,103 | | | | 20,358 | 10/25/2054 | 1.A |
| ..749691-BR-1 | RPMLT 2014-1 RPMLT 2014-1 B3N 3.903% 10/25/54 | | 08/09/2024 | ALRe Corporate AAM | | 7,107,757 | 7,159,166 | 6,908,595 | 7,026,008 | | 45,383 | | 45,383 | | 7,071,391 | | 36,366 | 36,366 | 173,725 | 10/25/2054 | 1.A |
| ..749691-BS-9 | RPMLT 2014-1 RPMLT 2014-1 B3O 4.403% 10/25/54 | | 08/14/2024 | AADE BLIC Modco AAM | | 11,583,584 | 11,876,000 | 11,665,643 | 11,700,001 | | 29,192 | | 29,192 | | 11,729,193 | | (145,609) | (145,609) | 331,226 | 10/25/2054 | 1.A |
| ..749691-BT-7 | RPMLT 2014-1 RPMLT 2014-1 B3P 3.903% 10/25/54 | | 08/14/2024 | AADE BLIC NonModco AAM | | 11,493,172 | 11,876,000 | 11,417,438 | 11,516,168 | | 71,288 | | 71,288 | | 11,587,456 | | (94,283) | (94,283) | 293,701 | 10/25/2054 | 1.A |
| ..749691-C2-5 | RPMLT 2014-1 RPMLT 2014-1 B3W 4.403% 10/25/54 | | 08/14/2024 | AADE BLIC Modco AAM | | 7,787,896 | 11,876,000 | 7,930,285 | 7,991,575 | | 23,369 | | 23,369 | | 8,014,944 | | (227,048) | (227,048) | 155,392 | 10/25/2054 | 1.B |
| ..749691-C3-3 | RPMLT 2014-1 RPMLT 2014-1 B3X 3.903% 10/25/54 | | 08/14/2024 | AADE BLIC Modco AAM | | 7,335,888 | 11,876,000 | 7,362,959 | 7,452,669 | | 33,044 | | 33,044 | | 7,485,713 | | (149,825) | (149,825) | 137,813 | 10/25/2054 | 1.B |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..749691-C4-1 | RPMLT 2014-1 RPMLT 2014-1 B3Z 3.903% 10/25/54 | | 09/25/2024 | Paydown | | | 8,951 | 3,135 | 3,176 | | (3,176) | | (3,176) | | | | | | 90 | 10/25/2054 | 6. |
| ..749691-C5-8 | RPMLT 2014-1 RPMLT 2014-1 GRP2 4.559% 10/25/54 | | 09/25/2024 | Paydown | | 30,308 | 30,308 | 17,013 | 18,761 | | 11,547 | | 11,547 | | 30,308 | | | | 968 | 10/25/2054 | 4.B |
| ..749691-F7-1 | RPMLT 2014-1 RPMLT 2014-1 B3Y 4.403% 10/25/54 | | 09/25/2024 | Paydown | | | 8,951 | 3,364 | 3,401 | | (3,401) | | (3,401) | | | | | | 102 | 10/25/2054 | 6. |
| ..750731-AA-9 | RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49 | | 09/10/2024 | Redemption 100.0000 | | 24,587 | 24,587 | 24,587 | 24,587 | | | | | | 24,587 | | | | 614 | 02/10/2049 | 2.A |
| ..75086#-AA-3 | Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36 | | 07/26/2024 | Call 100.0000 | | 686,717 | 686,717 | 686,717 | 686,717 | | | | | | 686,717 | | | | 19,562 | 06/15/2036 | 1.F |
| ..75086#-AA-3 | Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36 | | 09/15/2024 | Redemption 100.0000 | | 137,408 | 137,408 | 137,408 | 137,408 | | | | | | 137,408 | | | | 4,172 | 06/15/2036 | 1.F |
| ..75114H-AD-9 | RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 5.349% 05/25/46 | | 09/25/2024 | Paydown | | | 5,138 | 4,578 | 4,681 | | 458 | | 458 | | 5,138 | | | | 207 | 05/25/2046 | 2.C FM |
| ..75114H-AD-9 | RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 5.349% 05/25/46 | | 07/25/2024 | Paydown | | 6,445 | 6,445 | 5,619 | 5,889 | | 555 | | 555 | | 6,445 | | | | 220 | 05/25/2046 | 3.A FM |
| ..75114H-AD-9 | RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 5.349% 05/25/46 | | 09/25/2024 | Paydown | | 53,727 | 53,727 | 49,917 | 50,114 | | 3,612 | | 3,612 | | 53,727 | | | | 1,981 | 05/25/2046 | 3.B FM |
| ..75114N-AA-2 | RALI Series 2006-Q06 Trust RALI 2006-Q06 A1 5.329% 06/25/46 | | 08/09/2024 | AADE BLIC Modco AAM | | 7,022,211 | 30,796,458 | 7,036,458 | 7,127,341 | | (118,984) | 12,680 | (131,664) | | 6,995,678 | | 26,534 | 26,534 | 503,663 | 06/25/2046 | 1.A FM |
| ..75114P-AD-1 | RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 5.569% 12/25/46 | | 09/25/2024 | Paydown | | | 97 | (271) | (271) | | 369 | | 306 | | 97 | | | | 389 | 12/25/2046 | 1.A FM |
| ..75114T-AJ-0 | RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36 | | 08/01/2024 | Paydown | | 13,432 | 13,133 | 10,735 | | | 2,697 | | 2,697 | | 13,432 | | | | 114 | 05/25/2036 | 1.F FM |
| ..75114T-AJ-0 | RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36 | | 09/01/2024 | Paydown | | 1,916 | 3,912 | 3,198 | | | 1,282 | | 1,282 | | 1,916 | | | | 59 | 05/25/2036 | 1.G FM |
| ..751150-AA-1 | RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.962% 09/25/46 | | 09/01/2024 | Paydown | | 156,953 | 298,080 | 257,116 | 272,960 | | 99,719 | 16,288 | 116,007 | | 156,953 | | | | 11,243 | 09/25/2046 | 1.A FM |
| ..751150-AA-1 | RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 5.962% 09/25/46 | | 07/01/2024 | Paydown | | 6,789 | 6,789 | 5,898 | 6,630 | | 903 | 744 | 159 | | 6,789 | | | | 201 | 09/25/2046 | 4.A FM |
| ..751151-AD-3 | RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4 6.000% 09/25/36 | | 09/01/2024 | Paydown | | 10,012 | 12,821 | 5,528 | 5,252 | | 4,760 | | 4,760 | | 10,012 | | | | 215 | 09/25/2036 | 1.A FM |
| ..75115F-AD-2 | RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A 5.369% 10/25/46 | | 09/25/2024 | Paydown | | 80,832 | 90,538 | 73,165 | 88,985 | | 8,152 | | 8,152 | | 80,832 | | | | 3,861 | 10/25/2046 | 3.B FM |
| ..75115F-AD-2 | RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A 5.369% 10/25/46 | | 09/25/2024 | Paydown | | 9,700 | 10,865 | 9,013 | 10,838 | | 1,138 | | 1,138 | | 9,700 | | | | 463 | 10/25/2046 | 3.C FM |
| ..75115L-AA-5 | RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 5.469% 08/25/37 | | 09/25/2024 | Paydown | | 25,265 | 25,265 | 21,312 | 22,718 | | 2,548 | | 2,548 | | 25,265 | | | | 471 | 08/25/2037 | 1.A FM |
| ..75116C-AM-8 | RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 5.369% 04/25/37 | | 09/25/2024 | Paydown | | 30,315 | 45,532 | 29,123 | 23,543 | | 879 | | 879 | | 30,315 | | | | 1,524 | 04/25/2037 | 1.A FM |
| ..753917-AU-7 | RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54 | | 08/25/2024 | Paydown | | 85,501 | 85,501 | 84,967 | | | 534 | | 534 | | 85,501 | | | | 428 | 07/25/2054 | 1.B FE |
| ..753917-AU-7 | RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54 | | 09/25/2024 | Paydown | | 87,976 | 87,976 | 87,426 | | | 550 | | 550 | | 87,976 | | | | 880 | 07/25/2054 | 1.B Z |
| ..75406V-AF-0 | RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 5.269% 07/25/36 | | 08/26/2024 | Paydown | | | (11,842) | (8,434) | (8,601) | | | | 8,601 | | | | | | 328 | 07/25/2036 | 3.A FM |
| ..75406V-AF-0 | RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 5.269% 07/25/36 | | 08/26/2024 | Paydown | | | (3,221) | (2,649) | | | | | 2,649 | | | | | | | 07/25/2036 | 4.C FM |
| ..75524M-BL-3 | RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36 | | 09/01/2024 | Paydown | | 7,918 | 22,357 | 13,523 | 12,395 | | 5,868 | | 5,868 | | 7,918 | | | | 687 | 09/26/2036 | 1.A FM |
| ..75702@-AA-9 | RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38 | | 09/10/2024 | Redemption 100.0000 | | 85,737 | 85,737 | 85,737 | 85,737 | | | | | | 85,737 | | | | 2,853 | 06/10/2038 | 1.D |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..759351-AM-1 | Reinsurance Group of America I Senior Unsecured 3.950% 09/15/26 | | 08/06/2024 | Various | | 14,760,150 | 15,000,000 | 15,197,697 | 15,114,618 | | (27,279) | | (27,279) | | 15,087,339 | | (327,189) | (327,189) | 529,958 | 09/15/2026 | 2.A FE |
| ..759950-CA-4 | RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 5.729% 05/25/34 | | 09/25/2024 | Paydown | | 59,805 | 59,805 | 54,259 | 57,458 | | 2,347 | | 2,347 | | 59,805 | | | | 1,200 | 05/25/2034 | 1.A FM |
| ..759950-CC-0 | RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 5.909% 05/25/34 | | 09/25/2024 | Paydown | | 88,487 | 88,487 | 82,209 | 85,525 | | 2,962 | | 2,962 | | 88,487 | | | | 1,776 | 05/25/2034 | 1.A FM |
| ..760759-BH-2 | Republic Services Inc Senior Unsecured 5.000% 12/15/33 | | 09/13/2024 | JPM SECURITIES LLC | | 4,146,840 | 4,000,000 | 3,977,280 | 3,978,266 | | 393 | | 393 | | 3,978,659 | | 168,181 | 168,181 | 50,556 | 12/15/2033 | 2.A FE |
| ..760985-D7-3 | RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 5.619% 11/25/33 | | 09/25/2024 | Paydown | | 17,174 | 17,174 | 17,079 | | | 95 | | 95 | | 17,174 | | | | 148 | 11/25/2033 | 1.A FM |
| ..760985-D7-3 | RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 5.619% 11/25/33 | | 08/26/2024 | Paydown | | 7,340 | 7,340 | 7,299 | | | 41 | | 41 | | 7,340 | | | | 32 | 11/25/2033 | 1.A FM |
| ..76110H-7A-1 | RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.860% 07/25/35 | | 09/01/2024 | Paydown | | 7,813 | 9,332 | 7,416 | 7,482 | | 332 | | 332 | | 7,813 | | | | 289 | 07/25/2035 | 1.A FM |
| ..76110W-6P-6 | RASC Series 2005-AHL3 Trust RASC 2005-AHL3 M2 5.409% 11/25/35 | | 07/25/2024 | Paydown | | | 42 | 22 | 25 | | (25) | | (25) | | | | | | 1 | 11/25/2035 | 1.A FM |
| ..761118-AC-2 | RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.500% 06/25/35 | | 09/25/2024 | Paydown | | 5,249 | 10,164 | 7,926 | | | (2,676) | | (2,676) | | 5,249 | | | | 56 | 06/25/2035 | 1.A FM |
| ..761118-DN-5 | RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 5.469% 08/25/35 | | 09/25/2024 | Paydown | | 91,020 | 89,921 | 75,624 | 76,783 | | 14,237 | | 14,237 | | 91,020 | | | | 3,674 | 08/25/2035 | 1.A FM |
| ..761118-DX-3 | RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 6.000% 08/25/35 | | 09/25/2024 | Paydown | | 33,170 | 32,066 | 26,471 | | | 6,699 | | 6,699 | | 33,170 | | | | 333 | 08/25/2035 | 1.A FM |
| . 761118-FL-7 | RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 5.142% 08/25/35 | | 07/01/2024 | Paydown | | 78,281 | 73,523 | 73,523 | 75,087 | | 3,194 | | 3,194 | | 78,281 | | | | 2,307 | 08/25/2035 | 3.C FM |
| . 761118-FL-7 | RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 5.142% 08/25/35 | | 09/01/2024 | Paydown | | 38,179 | 38,179 | 38,179 | 38,991 | | (812) | | (812) | | 38,179 | | | | 1,356 | 08/25/2035 | 4.A FM |
| ..761118-GD-4 | RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.348% 09/25/35 | | 09/01/2024 | Paydown | | 7,353 | 11,568 | 8,150 | 3,659 | | (684) | | (684) | | 7,353 | | | | 344 | 09/25/2035 | 1.A FM |
| ..761118-JJ-8 | RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35 | | 09/01/2024 | Paydown | | 10,405 | 12,358 | 11,408 | 11,535 | | (1,131) | | (1,131) | | 10,405 | | | | 226 | 09/25/2035 | 4.C FM |
| ..761118-MC-9 | RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35 | | 09/01/2024 | Paydown | | 33,038 | 35,911 | 31,189 | | | 1,849 | | 1,849 | | 33,038 | | | | 286 | 11/25/2035 | 1.A FM |
| ..761118-QM-3 | RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 6.123% 01/25/46 | | 09/01/2024 | Paydown | | 206,587 | 202,751 | 153,174 | 118,278 | | 42,159 | | 42,159 | | 206,587 | | | | 6,924 | 01/25/2046 | 1.A FM |
| ..761118-QM-3 | RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 6.123% 01/25/46 | | 09/01/2024 | Paydown | | 1,373 | 1,272 | 985 | 1,085 | | 288 | | 288 | | 1,373 | | | | 58 | 01/25/2046 | 2.C FM |
| ..761118-QM-3 | RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 6.123% 01/25/46 | | 09/01/2024 | Paydown | | 13,459 | 12,467 | 11,536 | 11,988 | | 1,471 | | 1,471 | | 13,459 | | | | 573 | 01/25/2046 | 4.C FM |
| ..761118-SZ-2 | RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 5.456% 01/25/36 | | 09/01/2024 | Paydown | | 7,929 | 13,856 | 10,063 | 10,082 | | (2,153) | | (2,153) | | 7,929 | | | | 477 | 01/25/2036 | 1.A FM |
| ..761118-XD-5 | RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 5.500% 03/25/36 | | 09/25/2024 | Paydown | | 2,943 | 4,726 | 3,885 | | | (942) | | (942) | | 2,943 | | | | 29 | 03/25/2036 | 1.A FM |
| . 761118-XL-7 | RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 5.369% 03/25/36 | | 09/25/2024 | Paydown | | 2,739 | 4,398 | 3,571 | | | (833) | | (833) | | 2,739 | | | | 29 | 03/25/2036 | 1.A FM |
| ..761119-AF-3 | Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36 | | 09/01/2024 | Paydown | | | (555) | (182) | (172) | | 172 | | 172 | | | | | | 7 | 08/25/2036 | 1.A FM |
| ..761119-AQ-9 | Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36 | | 08/02/2024 | Paydown | | | (19) | (9) | (9) | | 9 | | 9 | | | | | | | 08/25/2036 | 1.A FM |
| ..76111X-VG-5 | RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 6.299% 06/25/35 | | 09/01/2024 | Paydown | | 9,165 | 9,437 | 8,734 | 8,837 | | 327 | | 327 | | 9,165 | | | | 371 | 06/25/2035 | 1.A FM |
| . 76111X-WA-7 | RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.959% 08/25/35 | | 09/01/2024 | Paydown | | 2,403 | 2,356 | 2,156 | 2,252 | | 151 | | 151 | | 2,403 | | | | 87 | 08/25/2035 | 1.F FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..76111X-YH-0 | RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.638% 09/25/35 | | 09/01/2024 | Paydown | | 7,910 | 7,500 | 6,477 | 4,605 | | 3,305 | | 3,305 | | 7,910 | | | | 265 | 09/25/2035 | 1.A FM |
| ..76112B-3G-3 | RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.794% 09/25/45 | | 08/26/2024 | Paydown | | | 13,092 | 7,426 | 6,212 | | (7,536) | | (7,536) | | | | | | 331 | 09/25/2045 | 1.A FM |
| ..76112B-YB-0 | GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.840% 09/19/35 | | 09/01/2024 | Paydown | | 1,355 | 1,353 | 990 | | | 365 | | 365 | | 1,355 | | | | 5 | 09/19/2035 | 1.A FM |
| ..76113N-AA-1 | Residential Asset Securitizati RAST 2006-A7CB 1A1 5.469% 07/25/36 | | 09/25/2024 | Paydown | | 38,442 | 38,304 | 25,362 | 25,346 | | 13,095 | | 13,095 | | 38,442 | | | | 1,432 | 07/25/2036 | 1.A FM |
| ..76114A-AB-6 | Residential Asset Securitizati RAST 2006-R2 A2 6.000% 04/25/36 | | 09/01/2024 | Paydown | | | 1,534 | 675 | 660 | | (660) | | (660) | | | | | | 68 | 04/25/2036 | 1.A FM |
| ..76114B-AJ-7 | Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36 | | 08/01/2024 | Paydown | | | (2,200) | (150) | (150) | | 150 | | 150 | | | | | | 41 | 12/25/2036 | 1.A FM |
| ..76114B-AJ-7 | Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36 | | 08/02/2024 | AADE - FABN | | 8,097 | 145,011 | 9,869 | 9,869 | | | | | | 9,869 | | (1,772) | (1,772) | 2,614 | 12/25/2036 | 1.A FM |
| ..762009-AL-2 | RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11 6.000% 06/25/37 | | 09/01/2024 | Paydown | | 1,519 | 2,879 | 2,534 | 2,509 | | (990) | | (990) | | 1,519 | | | | 109 | 06/25/2037 | 4.C FM |
| ..76209P-AA-1 | RGA Global Funding Senior Secured 2.000% 11/30/26 | | 09/27/2024 | MMTL Modco AAM | | 6,380,248 | 6,700,000 | 6,184,100 | 6,190,194 | | 49,305 | | 49,305 | | 6,239,498 | | 140,749 | 140,749 | 43,550 | 11/30/2026 | 1.E FE |
| ..76913@-AA-2 | RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51 | | 07/01/2024 | Redemption 100.0000 | | 331,122 | 331,122 | 331,122 | 331,122 | | | | | | 331,122 | | | | 10,960 | 07/01/2051 | 1.G Z |
| ..773903-AH-2 | Rockwell Automation Inc Senior Unsecured 3.500% 03/01/29 | | 09/23/2024 | Barclays | | 976,110 | 1,000,000 | 963,642 | | | 928 | | 928 | | 964,570 | | 11,540 | 11,540 | 19,736 | 03/01/2029 | 1.G FE |
| ..78396Y-AA-1 | Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49 | | 07/25/2024 | Paydown | | 48,750 | 48,750 | 48,423 | 48,427 | | 323 | | 323 | | 48,750 | | | | 1,907 | 07/25/2049 | 2.C FE |
| ..78433X-AC-4 | Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33 | | 09/15/2024 | Paydown | | 35,486 | 35,486 | 31,363 | 31,439 | | 4,047 | | 4,047 | | 35,486 | | | | 745 | 02/28/2033 | 2.B FE |
| ..78434K-AA-5 | SG Residential Mortgage Trust SGR 2022-2 A1 5.353% 08/25/62 | | 09/01/2024 | Paydown | | 1,037,733 | 1,037,733 | 1,037,084 | 1,037,733 | | | | | | 1,037,733 | | | | 46,257 | 08/25/2062 | 1.A FE |
| ..78434K-AB-3 | SG Residential Mortgage Trust SGR 2022-2 A2 5.353% 08/25/62 | | 08/01/2024 | Paydown | | 54,843 | 54,843 | 53,837 | 54,561 | | 281 | | 281 | | 54,843 | | | | 2,585 | 08/25/2062 | 1.C FE |
| ..78436V-AA-9 | SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54 | | 09/25/2024 | Paydown | | 95,282 | 95,282 | 95,281 | | | 2 | | 2 | | 95,282 | | | | 474 | 07/25/2054 | 1.A Z |
| ..78444#-AA-4 | SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38 | | 09/15/2024 | Redemption 100.0000 | | 61,810 | 61,810 | 61,810 | 61,810 | | | | | | 61,810 | | | | 1,789 | 03/15/2038 | 1.G |
| ..78449A-AA-0 | Slam 2021-1 Ltd SLAM 2021-1A A 2.434% 06/15/46 | | 09/03/2024 | Deutsche Bank Securities Inc | | 2,210,955 | 2,406,300 | 2,406,222 | 2,406,807 | | (69) | | (69) | | 2,406,738 | | (195,784) | (195,784) | 35,955 | 06/15/2046 | 1.F FE |
| ..78449A-AA-0 | Slam 2021-1 Ltd SLAM 2021-1A A 2.434% 06/15/46 | | 08/15/2024 | Paydown | | 31,200 | 31,200 | 31,199 | 31,207 | | (7) | | (7) | | 31,200 | | | | 475 | 06/15/2046 | 1.F FE |
| ..78449A-AC-6 | Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46 | | 09/15/2024 | Paydown | | 66,300 | 66,300 | 66,298 | 66,693 | | (393) | | (393) | | 66,300 | | | | 1,323 | 06/15/2046 | 2.B FE |
| ..78473N-AA-1 | STARM Mortgage Loan Trust 2007 STARM 2007-1 1A1 6.180% 02/25/37 | | 08/01/2024 | Paydown | | 130 | | | | | 130 | | 130 | | 130 | | | | 3 | 02/25/2037 | 1.A FM |
| ..78473N-AC-7 | STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.606% 02/25/37 | | 09/01/2024 | Paydown | | 23,177 | 17,580 | 14,683 | 14,627 | | 8,549 | | 8,549 | | 23,177 | | | | 1,029 | 02/25/2037 | 1.A FM |
| ..78488@-AG-0 | SVF HOLDING REAL ESTATE INVEST SR GTD NTS SER A 4.110% 08/15/24 | | 08/15/2024 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 205,500 | 08/15/2024 | 2.A |
| ..78512*-AA-5 | S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29 | | 09/30/2024 | Redemption 100.0000 | | 273,924 | 273,924 | 273,924 | 270,218 | | 3,706 | | 3,706 | | 273,924 | | | | 7,827 | 05/31/2029 | 1.D PL |
| ..785592-AM-8 | Sabine Pass Liquefaction LLC Senior Secured 5.625% 03/01/25 | | 09/30/2024 | Call 100.1997 | | 1,292,576 | 1,290,000 | 1,288,439 | 1,288,525 | | 970 | | 970 | | 1,289,495 | | 505 | 505 | 80,984 | 03/01/2025 | 2.A FE |
| ..785778-EH-0 | SACO I Inc SACO 2005-2 M4 5.989% 04/25/35 | | 09/25/2024 | Paydown | | 413 | 413 | 314 | 336 | | 77 | | 77 | | 413 | | | | 15 | 04/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..785778-NJ-6 | SACO I Trust 2005-10 SACO 2005-10 2M1 5.719% 01/25/36 | | 08/26/2024 | Paydown | | 1,312 | 1,312 | | | | 1,312 | | 1,312 | | 1,312 | | | | | 01/25/2036 | 6. * |
| ..79466L-AJ-3 | Salesforce Inc Senior Unsecured 1.950% 07/15/31 | | 09/23/2024 | Barclays | | 6,485,175 | 7,500,000 | 6,275,392 | | | 22,470 | | 22,470 | | 6,297,862 | | 187,313 | 187,313 | 28,031 | 07/15/2031 | 1.E FE |
| ..79588T-AC-4 | Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27 | | 09/23/2024 | Various | | 18,327,950 | 18,500,000 | 18,489,640 | 18,495,996 | | 820 | | 820 | | 18,496,816 | | (168,866) | (168,866) | 713,483 | 05/12/2027 | 2.A FE |
| ..79588T-AF-7 | Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34 | | 08/09/2024 | AADE BLIC Modco AAM | | 39,058,558 | 37,492,000 | 37,486,831 | | | 1,261 | | 1,261 | | 37,488,092 | | 1,570,467 | 1,570,467 | 937,951 | 04/15/2034 | 2.A FE |
| ..797440-CF-9 | San Diego Gas & Electric Co Secured 5.550% 04/15/54 | | 08/06/2024 | Goldman Sachs | | 29,562,931 | 28,924,000 | 28,630,132 | | | 2,317 | | 2,317 | | 28,632,449 | | 930,482 | 930,482 | 601,981 | 04/15/2054 | 1.F FE |
| ..806851-AH-4 | Schlumberger Holdings Corp Senior Unsecured 4.300% 05/01/29 | | 09/23/2024 | Various | | 7,007,770 | 7,000,000 | 7,260,810 | 7,169,168 | | (22,684) | | (22,684) | | 7,146,484 | | (138,714) | (138,714) | 270,064 | 05/01/2029 | 1.G FE |
| ..806851-AK-7 | Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28 | | 09/13/2024 | Various | | 8,958,846 | 9,022,000 | 8,816,845 | 3,944,147 | | 8,792 | | 8,792 | | 8,808,410 | | 150,436 | 150,436 | 183,038 | 05/17/2028 | 1.G FE |
| ..808513-BR-5 | Charles Schwab Corp/The Senior Unsecured 1.150% 05/13/26 | | 07/17/2024 | Goldman Sachs | | 2,795,430 | 3,000,000 | 2,747,483 | 2,845,307 | | 34,689 | | 34,689 | | 2,879,997 | | (84,567) | (84,567) | 23,479 | 05/13/2026 | 1.F FE |
| ..81375W-BP-0 | Securitized Asset Backed Recei SABR 2004-OP2 M2 6.544% 08/25/34 | | 09/25/2024 | Paydown | | 93,547 | 93,547 | 84,024 | | | 9,523 | | 9,523 | | 93,547 | | | | 4,695 | 08/25/2034 | 4.C FM |
| ..81377J-AB-9 | Securitized Asset Backed Recei SABR 2007-HE1 A2A 5.089% 12/25/36 | | 09/25/2024 | Paydown | | 2,864 | 2,864 | 637 | 620 | | 2,244 | | 2,244 | | 2,864 | | | | 12 | 12/25/2036 | 1.A FM |
| ..81378G-AE-8 | Securitized Asset Backed Recei SABR 2007-NC2 M1 5.314% 01/25/37 | | 09/25/2024 | Paydown | | | (108) | (23) | (23) | | 23 | | 23 | | | | | | | 01/25/2037 | 6. FM |
| ..816851-BS-7 | Sempra Junior Subordinated 6.875% 10/01/54 | | 07/31/2024 | ALRE - DFL Trust AAM | | 23,077,625 | 23,000,000 | 22,856,120 | | | 1,921 | | 1,921 | | 22,858,041 | | 219,584 | 219,584 | 601,753 | 10/01/2054 | 2.C FE |
| ..81743P-AH-9 | Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 6.395% 04/20/33 | | 09/20/2024 | Paydown | | 3,875 | 60,052 | 41,436 | 42,632 | | (38,758) | | (38,758) | | 3,875 | | | | 2,465 | 04/20/2033 | 6. FM |
| ..81743P-CJ-3 | Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 5.695% 09/20/33 | | 09/20/2024 | Paydown | | 1,067 | 1,067 | 934 | 928 | | 139 | | 139 | | 1,067 | | | | 43 | 09/20/2033 | 1.A FM |
| ..81744F-CG-0 | Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 5.884% 07/20/34 | | 09/01/2024 | Paydown | | 27,459 | 27,459 | 24,836 | 24,732 | | 2,727 | | 2,727 | | 27,459 | | | | 1,006 | 07/20/2034 | 2.C FE |
| ..81744F-EB-9 | Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2 6.395% 10/20/34 | | 09/20/2024 | Paydown | | | (2,056) | (303) | (325) | | 325 | | 325 | | | | | | 12 | 10/20/2034 | 1.A FM |
| ..81744F-EY-9 | Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4 6.408% 11/20/34 | | 09/20/2024 | Paydown | | 6,596 | 6,596 | 6,386 | 6,439 | | 157 | | 157 | | 6,596 | | | | 221 | 11/20/2034 | 4.C FM |
| ..81744L-AN-4 | Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.649% 06/20/37 | | 09/01/2024 | Paydown | | 38,230 | 37,546 | 33,757 | 33,586 | | 4,645 | | 4,645 | | 38,230 | | | | 782 | 06/20/2037 | 1.A FM |
| ..81745N-AG-4 | Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.244% 04/25/44 | | 09/02/2024 | Paydown | | | | 8 | 8 | | (8) | | (8) | | | | | | 237 | 04/25/2044 | 1.A FE |
| ..81746P-CC-5 | SEQUOIA MORTGAGE TRUST SEMT_16 SEMT 2016-1 B2 3.771% 06/25/46 | | 09/01/2024 | Paydown | | 28,684 | 28,684 | 27,098 | | | 1,586 | | 1,586 | | 28,684 | | | | 670 | 06/25/2046 | 1.A |
| ..817826-AD-2 | 7-Eleven Inc Senior Unsecured 1.300% 02/10/28 | | 09/13/2024 | Various | | 7,225,600 | 8,000,000 | 7,851,945 | 7,907,542 | | 15,463 | | 15,463 | | 7,923,005 | | (697,405) | (697,405) | 114,400 | 02/10/2028 | 2.B FE |
| ..82436#-AA-6 | SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37 | | 09/15/2024 | Redemption 100.0000 | | 59,140 | 59,140 | 59,732 | 59,568 | | (428) | | (428) | | 59,140 | | | | 1,725 | 03/15/2037 | 2.B |
| ..828807-CY-1 | Simon Property Group LP Senior Unsecured 3.250% 11/30/26 | | 08/06/2024 | Goldman Sachs | | 1,943,120 | 2,000,000 | 1,994,740 | 1,998,293 | | 339 | | 339 | | 1,998,632 | | (55,512) | (55,512) | 44,597 | 11/30/2026 | 1.G FE |
| ..828807-DC-8 | Simon Property Group LP Senior Unsecured 3.375% 06/15/27 | | 09/13/2024 | Various | | 3,231,148 | 3,275,000 | 3,254,826 | 3,267,357 | | 1,432 | | 1,432 | | 3,268,789 | | (37,641) | (37,641) | 83,205 | 06/15/2027 | 1.G FE |
| ..828807-DE-4 | Simon Property Group LP Senior Unsecured 3.375% 12/01/27 | | 09/23/2024 | Barclays | | 9,813,500 | 10,000,000 | 9,921,400 | 9,965,855 | | 6,029 | | 6,029 | | 9,971,884 | | (158,384) | (158,384) | 274,688 | 12/01/2027 | 1.G FE |
| ..830867-AA-5 | Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25 | | 07/20/2024 | Redemption 100.0000 | | 133,000 | 133,000 | 130,465 | 130,986 | | 2,014 | | 2,014 | | 133,000 | | | | 4,489 | 10/20/2025 | 2.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 830867-AA-5 | Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25 | | 08/08/2024 | AADE - FABN | | 662,506 | 665,000 | 652,323 | 654,931 | | 2,409 | | 2,409 | | 657,340 | | 5,166 | 5,166 | 23,940 | 10/20/2025 | 2.A FE |
| 83613A-AQ-5 | Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 5.919% 09/25/37 | | 09/25/2024 | Paydown | | 87,906 | 87,906 | 67,269 | 74,071 | | 13,835 | | 13,835 | | 87,906 | | | | 1,138 | 09/25/2037 | 1.A FM |
| 83613G-AA-7 | Soundview Home Loan Trust 2008 SVHE 2008-1 A1 6.469% 02/25/38 | | 09/25/2024 | Paydown | | 6,089 | 6,089 | 4,598 | 3,820 | | 1,438 | | 1,438 | | 6,089 | | | | 89 | 02/25/2038 | 1.A FM |
| 84055*-AE-8 | South Texas Electric Cooperati 1ST MTG SER 18A 4.160% 08/15/48 | | 08/15/2024 | Redemption 100.0000 | | 116,667 | 116,667 | 116,667 | 116,667 | | | | | | 116,667 | | | | 4,853 | 08/15/2048 | 1.F |
| 842400-HR-7 | Southern California Edison Co Secured 5.450% 06/01/52 | | 09/23/2024 | Barclays | | 3,049,830 | 3,000,000 | 3,041,592 | 3,041,048 | | (480) | | (480) | | 3,040,568 | | 9,262 | 9,262 | 133,071 | 06/01/2052 | 1.G FE |
| 842400-HX-4 | Southern California Edison Co Secured 5.875% 12/01/53 | | 08/06/2024 | Goldman Sachs | | 4,432,028 | 4,250,000 | 4,355,480 | | | (108) | | (108) | | 4,355,373 | | 76,655 | 76,655 | 45,776 | 12/01/2053 | 1.G FE |
| 842400-JD-6 | Southern California Edison Co Secured 5.750% 04/15/54 | | 08/06/2024 | Various | | 41,492,000 | 40,000,000 | 39,869,269 | | | 3,079 | | 3,079 | | 39,872,348 | | 1,619,652 | 1,619,652 | 996,667 | 04/15/2054 | 1.G FE |
| 842434-CS-9 | Southern California Gas Co Secured 4.300% 01/15/49 | | 09/11/2024 | STAR Non-Modco FWH | | 5,422,722 | 6,200,000 | 5,094,422 | | | 4,946 | | 4,946 | | 5,099,368 | | 323,354 | 323,354 | 174,771 | 01/15/2049 | 1.D FE |
| 8426EP-AB-4 | Southern Co Gas Capital Corp Senior Unsecured 3.950% 10/01/46 | | 09/23/2024 | Barclays | | 6,366,360 | 7,700,000 | 6,140,827 | | | 5,117 | | 5,117 | | 6,145,944 | | 220,416 | 220,416 | 146,161 | 10/01/2046 | 2.A FE |
| 8426EP-AF-5 | Southern Co Gas Capital Corp Senior Unsecured 5.150% 09/15/32 | | 07/10/2024 | AARE II Surplus ISG | | 9,989,222 | 10,000,000 | 10,004,069 | | | | | | | 10,004,069 | | (14,847) | (14,847) | 164,514 | 09/15/2032 | 2.A FE |
| 843646-AH-3 | Southern Power Co Senior Unsecured 5.150% 09/15/41 | | 09/23/2024 | Barclays | | 6,295,424 | 6,400,000 | 6,182,272 | | | 1,387 | | 1,387 | | 6,183,659 | | 111,765 | 111,765 | 173,040 | 09/15/2041 | 2.A FE |
| 84751P-BZ-1 | Specialty Underwriting & Resid SURF 2004-BC1 M1 5.734% 02/25/35 | | 09/25/2024 | Paydown | | 1,729 | 1,729 | 1,721 | | | 8 | | 8 | | 1,729 | | | | 8 | 02/25/2035 | 1.A FM |
| 85208N-AE-0 | Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29 | | 09/20/2024 | Paydown | | 3,010,000 | 3,010,000 | 3,010,716 | 3,009,964 | | 36 | | 36 | | 3,010,000 | | | | 106,646 | 09/20/2029 | 1.F FE |
| 853496-AC-1 | Standard Industries Inc/NY Senior Unsecured 5.000% 02/15/27 | | 08/07/2024 | AADE BLIC Modco AAM | | 1,955,550 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (44,450) | (44,450) | 97,778 | 02/15/2027 | 3.B FE |
| 853496-AD-9 | Standard Industries Inc/NY Senior Unsecured 4.750% 01/15/28 | | 08/15/2024 | ACRA RE II Surplus AAM | | 7,475,308 | 7,754,000 | 7,290,638 | 7,296,136 | | 63,407 | | 63,407 | | 7,359,544 | | 115,765 | 115,765 | 399,008 | 01/15/2028 | 3.B FE |
| 85573A-AC-9 | Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50 | | 09/01/2024 | Paydown | | 57,362 | 57,362 | 53,748 | | | 3,614 | | 3,614 | | 57,362 | | | | 193 | 02/25/2050 | 1.C Z |
| 85730#-AA-2 | STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42 | | 09/15/2024 | Redemption 100.0000 | | 72,457 | 72,457 | 72,457 | 72,457 | | | | | | 72,457 | | | | 1,773 | 09/15/2042 | 1.C |
| 857477-BZ-5 | State Street Corp Senior Unsecured 4.857% 01/26/26 | | 09/27/2024 | MMTL Modco AAM | | 2,496,810 | 2,500,000 | 2,496,321 | | | 338 | | 338 | | 2,496,659 | | 151 | 151 | 20,575 | 01/26/2026 | 1.E FE |
| 857477-CC-5 | State Street Corp Senior Unsecured 5.159% 05/18/34 | | 07/12/2024 | JPM SECURITIES LLC | | 19,000,000 | 19,000,000 | 18,910,280 | 18,910,605 | | 3,655 | | 3,655 | | 18,914,260 | | 85,740 | 85,740 | 645,305 | 05/18/2034 | 1.E FE |
| 857477-CD-3 | State Street Corp Senior Unsecured 5.272% 08/03/26 | | 07/11/2024 | JPM SECURITIES LLC | | 8,051,280 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 51,280 | 51,280 | 397,157 | 08/03/2026 | 1.E FE |
| 858119-BQ-2 | Steel Dynamics Inc Senior Unsecured 5.375% 08/15/34 | | 08/06/2024 | Goldman Sachs | | 6,107,580 | 6,000,000 | 5,918,940 | | | 242 | | 242 | | 5,919,182 | | 188,398 | 188,398 | 30,458 | 08/15/2034 | 2.B FE |
| 85855C-AA-8 | Stellantis Finance US Inc Senior Unsecured 1.711% 01/29/27 | | 08/06/2024 | Goldman Sachs | | 2,227,392 | 2,400,000 | 2,190,850 | | | 10,263 | | 10,263 | | 2,201,112 | | 26,280 | 26,280 | 21,445 | 01/29/2027 | 2.A FE |
| 85917A-AC-4 | Webster Financial Corp Subordinated 3.875% 11/01/30 | | 07/23/2024 | Various | | 6,425,396 | 6,937,000 | 7,028,905 | 6,984,504 | | (14,306) | | (14,306) | | 6,970,198 | | (544,802) | (544,802) | 196,380 | 11/01/2030 | 2.A FE |
| 86157#-AA-4 | STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29 | | 07/17/2024 | Redemption 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 15,450 | 07/17/2029 | 2.B PL |
| 86212V-AE-4 | Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48 | | 09/20/2024 | Paydown | | 11,250 | 11,250 | 11,144 | 11,199 | | 51 | | 51 | | 11,250 | | | | 322 | 10/20/2048 | 1.A FE |
| 86212V-AG-9 | Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48 | | 09/20/2024 | Paydown | | 38,750 | 38,750 | 38,918 | 38,996 | | (246) | | (246) | | 38,750 | | | | 1,224 | 10/20/2048 | 1.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..86212X-AB-6 | Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49 | | 09/20/2024 | Paydown | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 122 | 11/20/2049 | 1.A FE |
| ..86212X-AG-5 | STORE Master Funding LLC STR 2023-1A A2 6.920% 05/20/53 | | 09/20/2024 | Paydown | | 51,250 | 51,250 | 51,243 | 51,241 | | 9 | | 9 | | 51,250 | | | | 2,364 | 05/20/2053 | 1.C FE |
| ..86212X-AP-5 | Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54 | | 09/20/2024 | Paydown | | 9,063 | 9,063 | 9,060 | | | 2 | | 2 | | 9,063 | | | | 182 | 05/20/2054 | 1.C FE |
| ..86213C-AB-1 | STORE Master Funding I LLC STR 2015-1A A2 4.170% 04/20/45 | | 09/20/2024 | Paydown | | 25,191 | 25,191 | 24,293 | 5,807 | | 936 | | 936 | | 25,191 | | | | 700 | 04/20/2045 | 1.C FE |
| ..863576-AF-1 | Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35 | | 09/01/2024 | Paydown | | 22,677 | 22,683 | 21,294 | 21,276 | | 1,401 | | 1,401 | | 22,677 | | | | 831 | 04/25/2035 | 1.A FM |
| ..863579-FQ-6 | Structured Adjustable Rate Mor SARM 2004-18 1A1 5.231% 12/25/34 | | 08/01/2024 | Paydown | | 53,855 | 53,855 | 47,354 | 47,517 | | 6,338 | | 6,338 | | 53,855 | | | | 1,822 | 12/25/2034 | 1.A FM |
| ..863579-FQ-6 | Structured Adjustable Rate Mor SARM 2004-18 1A1 5.231% 12/25/34 | | 08/09/2024 | ALRe Corporate AAM | | 3,115,104 | 3,449,043 | 3,032,729 | 3,043,133 | | (20,187) | | (20,187) | | 3,022,946 | | 92,158 | 92,158 | 125,210 | 12/25/2034 | 1.A FM |
| ..863579-KH-0 | Structured Adjustable Rate Mor SARM 2005-2 A2 5.219% 02/25/35 | | 09/25/2024 | Paydown | | 6,127 | 6,127 | 5,277 | 5,788 | | 339 | | 339 | | 6,127 | | | | 114 | 02/25/2035 | 1.A FM |
| ..863579-LB-2 | Structured Adjustable Rate Mor SARM 2005-1 3A 4.927% 02/25/35 | | 09/01/2024 | Paydown | | 3,112 | 3,112 | 3,062 | | | 50 | | 50 | | 3,112 | | | | 13 | 02/25/2035 | 1.A FM |
| ..863579-PU-6 | Structured Adjustable Rate Mor SARM 2005-7 B11 5.385% 04/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 131,210 | 240,765 | 38 | 38 | | | | | | 38 | | 131,173 | 131,173 | 7,445 | 04/25/2035 | 1.A FM |
| ..863579-RT-7 | Structured Adjustable Rate Mor SARM 2005-11 3A 6.170% 05/25/35 | | 09/01/2024 | Paydown | | 26,027 | 26,636 | 24,280 | | | 1,747 | | 1,747 | | 26,027 | | | | 767 | 05/25/2035 | 2.B FM |
| ..863579-VP-0 | Structured Adjustable Rate Mor SARM 2005-17 4A1 5.233% 08/25/35 | | 09/01/2024 | Paydown | | 49,111 | 24,264 | 20,291 | 20,322 | | 28,790 | | 28,790 | | 49,111 | | | | 1,939 | 08/25/2035 | 1.A FM |
| ..863579-XK-9 | Structured Adjustable Rate Mor SARM 2005-18 6A1 5.365% 09/25/35 | | 09/01/2024 | Paydown | | 5,543 | 5,547 | 5,200 | 5,313 | | 230 | | 230 | | 5,543 | | | | 79 | 09/25/2035 | 2.A FM |
| ..863579-Y6-9 | Structured Adjustable Rate Mor SARM 2006-3 4A 4.142% 04/25/36 | | 09/01/2024 | Paydown | | 4,293 | 4,293 | 2,756 | 2,671 | | 1,622 | | 1,622 | | 4,293 | | | | 130 | 04/25/2036 | 1.A FM |
| ..86358L-AA-8 | Structured Asset Securities Co SASC 2006-ARS1 A1 5.189% 02/25/36 | | 09/25/2024 | Paydown | | 9,323 | 9,323 | 105 | 130 | | 9,193 | | 9,193 | | 9,323 | | | | 13 | 02/25/2036 | 1.A FM |
| ..86359A-ZF-3 | Structured Asset Securities Co SASC 2003-22A B2 7.161% 06/25/33 | | 07/01/2024 | Paydown | | | 84 | 21 | 22 | | (22) | | (22) | | | | | | 1 | 06/25/2033 | 1.A FM |
| ..86359D-BW-6 | Structured Asset Securities Co SASC 2005-RF1 A 5.319% 03/25/35 | | 09/25/2024 | Paydown | | 88,433 | 88,433 | 77,550 | 77,582 | | 10,851 | | 10,851 | | 88,433 | | | | 2,676 | 03/25/2035 | 1.A FM |
| ..86359D-EX-1 | Structured Asset Securities Co SASC 2005-RF2 A 5.319% 04/25/35 | | 09/25/2024 | Paydown | | 7,580 | 7,580 | 5,571 | 5,585 | | 1,994 | | 1,994 | | 7,580 | | | | 293 | 04/25/2035 | 1.A FM |
| ..86359D-KT-3 | Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35 | | 09/01/2024 | Paydown | | 5,388 | 5,393 | 4,732 | 4,791 | | 596 | | 596 | | 5,388 | | | | 68 | 07/25/2035 | 1.F FM |
| ..86359D-KT-3 | Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35 | | 09/01/2024 | Paydown | | 1,624 | 1,626 | 1,344 | 1,485 | | 139 | | 139 | | 1,624 | | | | 21 | 07/25/2035 | 3.A FM |
| ..86359D-MC-8 | Structured Asset Securities Co SASC 2005-RF3 1A 5.319% 06/25/35 | | 09/25/2024 | Paydown | | 7,674 | 7,674 | 6,326 | 6,364 | | 1,310 | | 1,310 | | 7,674 | | | | 114 | 06/25/2035 | 1.A FM |
| ..86359D-ME-4 | Structured Asset Securities Co SASC 2005-RF3 2A 4.154% 06/25/35 | | 09/01/2024 | Paydown | | 3,293 | 3,293 | 3,062 | 2,872 | | 420 | | 420 | | 3,293 | | | | 45 | 06/25/2035 | 1.A FM |
| ..86359D-RS-8 | Structured Asset Securities Co SASC 2005-RF5 1A 5.219% 07/25/35 | | 09/25/2024 | Paydown | | 137,761 | 137,761 | 120,350 | 121,057 | | 16,704 | | 16,704 | | 137,761 | | | | 4,205 | 07/25/2035 | 1.A FM |
| ..86359D-TE-7 | Structured Asset Securities Co SASC 2005-SC1 1A1 5.509% 05/25/31 | | 09/25/2024 | Paydown | | 8,609 | 8,392 | 4,531 | 4,467 | | 4,142 | | 4,142 | | 8,609 | | | | 347 | 05/25/2031 | 1.A FM |
| ..86359L-AH-2 | Structured Asset Mortgage Inve SAMI 2003-AR4 B1 6.204% 01/19/34 | | 07/19/2024 | Paydown | | 565 | 1,900 | 960 | 710 | 109 | (253) | | (144) | | 565 | | | | 75 | 01/19/2034 | 6. FM |
| ..86359L-EA-3 | STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2 5.372% 10/19/34 | | 09/01/2024 | Paydown | | 11,803 | 10,722 | 9,061 | 8,630 | | 3,173 | | 3,173 | | 11,803 | | | | 297 | 10/19/2034 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..86359L-HB-8 | Structured Asset Mortgage Inve SAMI 2005-AR1 B2 6.129% 04/19/35 | | 08/19/2024 | Paydown | | | 1,312 | | | 14 | (14) | | | | | | | | 7 | 04/19/2035 | 6. * |
| ..86359L-HX-0 | Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 5.429% 05/25/45 | | 07/02/2024 | AARE II Surplus ISG | | 1,965,119 | 2,503,925 | 1,829,933 | 1,844,926 | | (26,156) | | (26,156) | | 1,818,770 | | 146,349 | 146,349 | 70,049 | 05/25/2045 | 1.A FM |
| ..86359L-MJ-5 | Structured Asset Mortgage Inve SAMI 2005-AR4 M1 5.764% 12/25/35 | | 08/31/2024 | Paydown | | 34,182 | (1,502) | | | | 34,182 | | 34,182 | | 34,182 | | | | | 12/25/2035 | 6. * |
| ..86359L-NA-3 | Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.589% 09/25/45 | | 09/25/2024 | Paydown | | 145,233 | 145,233 | 132,072 | 135,099 | | 10,134 | | 10,134 | | 145,233 | | | | 5,459 | 09/25/2045 | 1.A FM |
| ..86359L-NA-3 | Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.589% 09/25/45 | | 08/26/2024 | Paydown | | 52,669 | 52,669 | 47,896 | 48,994 | | 3,675 | | 3,675 | | 52,669 | | | | 1,776 | 09/25/2045 | 1.A FM |
| ..86359L-QS-1 | Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 6.583% 03/25/46 | | 09/01/2024 | Paydown | | 17,187 | 17,187 | 16,496 | 15,796 | | 1,391 | | 1,391 | | 17,187 | | | | 515 | 03/25/2046 | 1.A FM |
| ..86359L-QU-6 | Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 6.723% 03/25/46 | | 09/01/2024 | Paydown | | 3,839 | 3,839 | 2,916 | 3,527 | | 312 | | 312 | | 3,839 | | | | 73 | 03/25/2046 | 1.A FM |
| ..86359L-RG-6 | Structured Asset Mortgage Inve SAMI 2005-AR7 B1 5.944% 03/25/46 | | 09/25/2024 | Paydown | | 41,225 | 53,312 | | | | 41,225 | | 41,225 | | 41,225 | | | | 1,699 | 03/25/2046 | 6. * |
| ..86359L-SN-0 | Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.589% 02/25/36 | | 09/25/2024 | Paydown | | 25,033 | 24,506 | 13,478 | 13,543 | | 11,490 | | 11,490 | | 25,033 | | | | 612 | 02/25/2036 | 1.A FM |
| ..86359L-SN-0 | Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.589% 02/25/36 | | 08/26/2024 | Paydown | | 6,475 | 6,315 | 6,447 | | | 28 | | 28 | | 6,475 | | | | 29 | 02/25/2036 | 3.A FM |
| ..86359L-SN-0 | Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.589% 02/25/36 | | 09/25/2024 | Paydown | | 631 | 629 | 642 | | | (11) | | (11) | | 631 | | | | 5 | 02/25/2036 | 3.B FM |
| ..86359L-TH-2 | Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.589% 02/25/36 | | 09/25/2024 | Paydown | | 26,057 | 25,838 | 3,430 | 3,383 | | 22,674 | | 22,674 | | 26,057 | | | | 485 | 02/25/2036 | 1.A FM |
| ..86359L-TH-2 | Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.589% 02/25/36 | | 08/26/2024 | Paydown | | 2,971 | 2,912 | 2,072 | | | 898 | | 898 | | 2,971 | | | | 8 | 02/25/2036 | 2.A FM |
| ..86359L-TH-2 | Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.589% 02/25/36 | | 09/25/2024 | Paydown | | 1,081 | 1,070 | 761 | | | 319 | | 319 | | 1,081 | | | | 5 | 02/25/2036 | 2.C FM |
| ..86359S-AD-6 | Structured Asset Securities Co SASC 2006-BC5 A4 5.309% 12/25/36 | | 09/25/2024 | Paydown | | 16,542 | 16,542 | 14,887 | 15,353 | | 1,189 | | 1,189 | | 16,542 | | | | 438 | 12/25/2036 | 1.A FM |
| ..86361H-AH-7 | Structured Asset Mortgage Inve SAMI 2006-AR7 A5 5.429% 08/25/36 | | 09/25/2024 | Paydown | | 112,046 | 119,839 | 77,259 | 64,478 | | 28,198 | | 28,198 | | 112,046 | | | | 2,191 | 08/25/2036 | 1.A FM |
| ..86361P-AN-6 | Structured Adjustable Rate Mor SARM 2006-9 4A1 4.531% 10/25/36 | | 09/01/2024 | Paydown | | 43,810 | 43,810 | 37,855 | 38,361 | | 5,448 | | 5,448 | | 43,810 | | | | 1,257 | 10/25/2036 | 1.A FM |
| ..86361W-AA-9 | Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 5.369% 10/25/36 | | 09/25/2024 | Paydown | | 20,238 | 20,238 | 17,620 | 17,662 | | 2,576 | | 2,576 | | 20,238 | | | | 489 | 10/25/2036 | 1.A FM |
| ..86361W-AE-1 | Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 5.469% 10/25/36 | | 09/25/2024 | Paydown | | 6,469 | 5,329 | 3,091 | 3,056 | | 3,413 | | 3,413 | | 6,469 | | | | 177 | 10/25/2036 | 1.A FM |
| ..86361X-AA-7 | Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 5.089% 10/25/36 | | 09/25/2024 | Paydown | | 76,907 | 76,907 | 68,335 | 68,709 | | 9,749 | 1,552 | 8,197 | | 76,907 | | | | 3,014 | 10/25/2036 | 1.A FM |
| ..86361Y-AA-5 | Structured Receivables Finance SFS 2006-B A 5.189% 03/15/38 | | 09/15/2024 | Paydown | | 120,271 | 120,271 | 121,807 | 120,977 | | (706) | | (706) | | 120,271 | | | | 4,111 | 03/15/2038 | 1.A FE |
| ..86363G-AF-1 | Structured Adjustable Rate Mor SARM 2007-3 3A1 4.791% 04/25/47 | | 09/01/2024 | Paydown | | | (8) | (4) | (4) | | 4 | | 4 | | | | | | | 04/25/2047 | 1.A FM |
| ..86364D-AA-8 | Structured Adjustable Rate Mor SARM 2007-7 1A1 5.569% 08/25/37 | | 09/25/2024 | Paydown | | 4,755 | 4,755 | 4,089 | 4,130 | | 625 | | 625 | | 4,755 | | | | 140 | 08/25/2037 | 1.A FM |
| ..86765B-AV-1 | Energy Transfer LP Senior Unsecured 5.400% 10/01/47 | | 09/11/2024 | STAR Non-Modco FWH | | 13,057,488 | 13,600,000 | 12,404,876 | | | 4,165 | | 4,165 | | 12,409,041 | | 648,447 | 648,447 | 326,400 | 10/01/2047 | 2.B FE |
| ..86789M-AL-1 | Suntrust Alternative Loan Trus STALT 2005-1F 2A1 5.619% 12/25/35 | | 09/25/2024 | Paydown | | 11,038 | 12,259 | 10,172 | 10,171 | | 868 | | 868 | | 11,038 | | | | 472 | 12/25/2035 | 1.A FM |
| ..86789M-AQ-0 | Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35 | | 09/01/2024 | Paydown | | 10,860 | 12,060 | 10,591 | | | 269 | | 269 | | 10,860 | | | | 349 | 12/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..867914-BS-1 | Truist Financial Corp Senior Unsecured 4.000% 05/01/25 | | 07/17/2024 | Various | | 7,902,640 | 8,000,000 | 8,360,357 | 8,136,691 | | (64,046) | | (64,046) | | 8,072,645 | | (170,005) | (170,005) | 228,444 | 05/01/2025 | 2.A FE |
| ..86909#-AA-5 | SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36 | | 07/24/2024 | Call 100.0000 | | 504,291 | 504,291 | 504,291 | 504,291 | | | | | | 504,291 | | | | 19,152 | 12/23/2036 | 1.G |
| ..86909#-AA-5 | SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36 | | 09/23/2024 | Redemption 100.0000 | | 145,135 | 145,135 | 145,135 | 145,135 | | | | | | 145,135 | | | | 5,572 | 12/23/2036 | 1.G |
| ..869507-AA-1 | SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71 | | 09/15/2024 | Paydown | | 132,564 | 132,564 | 132,498 | 132,512 | | 52 | | 52 | | 132,564 | | | | 3,514 | 01/15/2071 | 1.A FE |
| ..871044-AE-3 | Switch ABS Issuer LLC SWTCH 2024-2A A2 5.436% 06/25/54 | | 08/06/2024 | ALRe Corporate AAM | | 12,865,542 | 13,000,000 | 12,511,209 | | | 9,389 | | 9,389 | | 12,520,598 | | 344,944 | 344,944 | 96,187 | 06/25/2054 | 1.G FE |
| ..872227-AE-3 | TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 5.269% 07/25/37 | | 09/25/2024 | Paydown | | 29,096 | 29,096 | 9,702 | 9,685 | | 19,411 | | 19,411 | | 29,096 | | | | 117 | 07/25/2037 | 1.A FM |
| ..87244B-AA-6 | TGIF Funding LLC 2017-1A TGIF 2017-1A A2 6.202% 04/30/47 | | 07/30/2024 | Paydown | | 843,761 | 843,761 | 842,229 | 843,768 | | (7) | | (7) | | 843,761 | | | | 39,248 | 04/30/2047 | 4.C FE |
| ..872540-AQ-2 | TJX Cos Inc/The Senior Unsecured 2.250% 09/15/26 | | 08/06/2024 | Goldman Sachs | | 958,490 | 1,000,000 | 951,142 | | | 421 | | 421 | | 951,563 | | 6,927 | 6,927 | 8,875 | 09/15/2026 | 1.F FE |
| ..87264A-BF-1 | T-Mobile USA Inc Senior Unsecured 3.875% 04/15/30 | | 09/23/2024 | Barclays | | 971,790 | 1,000,000 | 945,646 | | | 1,420 | | 1,420 | | 947,065 | | 24,725 | 24,725 | 17,115 | 04/15/2030 | 2.B FE |
| ..87264A-CV-5 | T-Mobile USA Inc Senior Unsecured 5.200% 01/15/33 | | 09/23/2024 | Barclays | | 24,822,960 | 24,000,000 | 23,535,449 | 23,575,470 | | 27,220 | | 27,220 | | 23,602,691 | | 1,220,269 | 1,220,269 | 1,487,200 | 01/15/2033 | 2.B FE |
| ..87264A-CY-9 | T-Mobile USA Inc Senior Unsecured 5.050% 07/15/33 | | 09/23/2024 | Barclays | | 6,141,780 | 6,000,000 | 5,921,860 | | | 1,830 | | 1,830 | | 5,923,691 | | 218,089 | 218,089 | 209,575 | 07/15/2033 | 2.B FE |
| ..87264A-DF-9 | T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34 | | 09/23/2024 | Barclays | | 4,115,360 | 4,000,000 | 3,973,550 | | | 784 | | 784 | | 3,974,334 | | 141,026 | 141,026 | 90,983 | 04/15/2034 | 2.B FE |
| ..87342R-AE-4 | Taco Bell Funding LLC BELL 2018-1A A2II 4.940% 11/25/48 | | 09/03/2024 | Barclays | | 9,486,763 | 9,525,000 | 9,525,000 | 9,525,000 | | | | | | 9,525,000 | | (38,237) | (38,237) | 341,138 | 11/25/2048 | 2.B FE |
| ..87612E-BD-7 | Target Corp Senior Unsecured 3.500% 07/01/24 | | 07/01/2024 | Maturity | | 1,000,000 | 1,000,000 | 1,058,910 | 1,003,516 | | (3,516) | | (3,516) | | 1,000,000 | | | | 35,000 | 07/01/2024 | 1.F FE |
| ..880451-AZ-2 | Tennessee Gas Pipeline Co LLC SENIOR 2.900% 03/01/30 | | 09/23/2024 | Barclays | | 917,040 | 1,000,000 | 998,010 | 998,711 | | 141 | | 141 | | 998,851 | | (81,811) | (81,811) | 30,853 | 03/01/2030 | 2.B FE |
| ..88104L-AG-8 | TerraForm Power Operating LLC SENIOR 4.750% 01/15/30 | | 08/28/2024 | ALRe Corporate AAM | | 8,145,007 | 8,600,000 | 8,642,000 | 8,622,984 | | (3,490) | | (3,490) | | 8,619,494 | | (474,487) | (474,487) | 457,293 | 01/15/2030 | 3.C FE |
| ..88105#-AA-3 | TERRAFORM PHOENIX I LLC GTD SR SECD NTS 3.380% 12/31/43 | | 09/30/2024 | Redemption 100.0000 | | 129,972 | 129,972 | 105,738 | | | 24,233 | | 24,233 | | 129,972 | | | | 2,197 | 12/31/2043 | 2.C PL |
| ..881561-FQ-2 | TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2 6.844% 06/25/35 | | 07/02/2024 | AARE II Surplus ISG | | 372,548 | 384,334 | 324,585 | 266,661 | | (2,389) | | (2,389) | | 264,272 | | 108,276 | 108,276 | 2,572 | 06/25/2035 | 1.A FM |
| ..881561-M3-5 | Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 5.674% 01/25/37 | | 09/25/2024 | Paydown | | 415,980 | 415,980 | 299,506 | 400,496 | | 15,484 | | 15,484 | | 415,980 | | | | 17,005 | 01/25/2037 | 1.A FM |
| ..881561-Z6-4 | Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 5.589% 06/25/37 | | 09/25/2024 | Paydown | | 97,302 | 97,302 | 56,017 | 52,005 | | 45,297 | | 45,297 | | 97,302 | | | | 1,749 | 06/25/2037 | 1.A FM |
| ..88156U-AV-2 | Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.357% 08/25/37 | | 09/01/2024 | Paydown | | 247,139 | 247,139 | 18,111 | 12,712 | | 231,206 | | 231,206 | | 247,139 | | | | 531 | 08/25/2037 | 1.A FM |
| ..88240T-AB-7 | Texas Electric Market Stabiliz A-2 4.966% 02/01/42 | | 08/15/2024 | ACRA RE II Surplus AAM | | 6,639,908 | 6,500,000 | 6,499,381 | 6,500,293 | | 95 | | 95 | | 6,500,388 | | 139,520 | 139,520 | 335,343 | 02/01/2042 | 1.A FE |
| ..882508-CJ-1 | Texas Instruments Inc Senior Unsecured 5.150% 02/08/54 | | 09/11/2024 | STAR Non-Modco FWH | | 3,125,228 | 3,000,000 | 2,976,000 | | | 202 | | 202 | | 2,976,202 | | 149,026 | 149,026 | 91,413 | 02/08/2054 | 1.E FE |
| ..883556-BZ-4 | Thermo Fisher Scientific Inc Senior Unsecured 2.600% 10/01/29 | | 09/23/2024 | Barclays | | 9,355,900 | 10,000,000 | 10,803,900 | 10,535,734 | | (68,531) | | (68,531) | | 10,467,203 | | (1,111,303) | (1,111,303) | 254,944 | 10/01/2029 | 1.G FE |
| ..885220-DS-9 | THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 5.502% 06/25/43 | | 08/01/2024 | Paydown | | 11,255 | 11,420 | 9,346 | 10,415 | | 840 | | 840 | | 11,255 | | | | 181 | 06/25/2043 | 1.A FM |
| ..885220-DS-9 | THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 5.502% 06/25/43 | | 08/15/2024 | MMTL Modco AAM | | 581,930 | 659,804 | 539,973 | 601,733 | | (849) | | (849) | | 600,884 | | (18,954) | (18,954) | 13,398 | 06/25/2043 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..885220-JW-4 | Thornburg Mortgage Securities TMST 2005-4 B1 4.516% 12/25/45 | | 09/02/2024 | Paydown | | | 270 | 255 | 255 | | (255) | | (255) | | | | | | | 12/25/2045 | 6. FM |
| ..88655A-AJ-9 | TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49 | | 09/20/2024 | Paydown | | 134,375 | 134,375 | 134,327 | | | 48 | | 48 | | 134,375 | | | | 1,228 | 07/20/2049 | 2.B FE |
| ..89169D-AA-9 | Towd Point Mortgage Trust 2017 TPMT 2017-3 A1 2.750% 07/25/57 | | 09/01/2024 | Paydown | | 3,563 | 3,563 | 3,313 | 3,421 | | 141 | | 141 | | 3,563 | | | | 66 | 07/25/2057 | 1.A |
| ..89171V-AD-9 | Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55 | | 09/04/2024 | Citigroup | | 23,340,082 | 23,710,560 | 22,112,468 | 23,506,413 | | 42,811 | | 42,811 | | 23,549,224 | | (209,142) | (209,142) | 631,623 | 05/25/2055 | 1.A |
| ..89171V-AD-9 | Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55 | | 09/01/2024 | Paydown | | 4,808,835 | 4,808,835 | 4,484,720 | 4,767,432 | | 41,403 | | 41,403 | | 4,808,835 | | | | 135,274 | 05/25/2055 | 1.A |
| ..89171V-AD-9 | Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55 | | 08/02/2024 | AADE - FABN | | 3,709,655 | 3,768,984 | 3,514,955 | 3,736,536 | | 5,876 | | 5,876 | | 3,742,413 | | (32,758) | (32,758) | 88,309 | 05/25/2055 | 1.A |
| ..89171V-AE-7 | Towd Point Mortgage Trust 2015 TPMT 2015-5 B1 4.042% 05/25/55 | | 09/04/2024 | Various | | 48,039,069 | 49,050,741 | 43,764,225 | 47,427,241 | | 272,986 | | 272,986 | | 47,700,227 | | 338,842 | 338,842 | 1,483,030 | 05/25/2055 | 1.A |
| ..89236T-KG-9 | Toyota Motor Credit Corp Senior Unsecured 4.400% 09/20/24 | | 09/20/2024 | Maturity | | 10,000,000 | 10,000,000 | 9,999,600 | 9,999,852 | | 148 | | 148 | | 10,000,000 | | | | 440,000 | 09/20/2024 | 1.E FE |
| ..89255#-AA-9 | VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48 | | 09/01/2024 | Paydown | | 26,398 | 26,398 | 26,398 | 26,398 | | | | | | 26,398 | | | | 885 | 07/01/2048 | 1.F PL |
| ..89392B-AA-5 | TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40 | | 07/25/2024 | Various | | 228,782 | 228,782 | 217,499 | 114,391 | | 11,283 | | 11,283 | | 228,782 | | | | 5,007 | 01/25/2040 | 1.E PL |
| ..89395#-AA-0 | TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50 | | 09/15/2024 | Redemption 100.0000 | | 76,293 | 76,293 | 76,293 | 76,293 | | | | | | 76,293 | | | | 2,098 | 03/31/2050 | 1.F |
| ..89420G-AE-9 | Travelers Property Casualty Co Senior Unsecured 6.375% 03/15/33 | | 08/14/2024 | AADE BLIC Modco AAM | | 131,715 | 117,000 | 173,217 | 160,751 | | (2,707) | | (2,707) | | 158,044 | | (26,329) | (26,329) | 6,816 | 03/15/2033 | 1.F FE |
| ..89788K-AA-4 | Truist Bank Subordinated 2.250% 03/11/30 | | 09/13/2024 | JPM SECURITIES LLC | | 3,080,747 | 3,492,000 | 3,559,382 | 3,538,816 | | (5,285) | | (5,285) | | 3,533,531 | | (452,784) | (452,784) | 79,661 | 03/11/2030 | 1.G FE |
| ..90185R-AA-6 | 2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29 | | 09/15/2024 | Redemption 100.0000 | | 259,232 | 259,232 | 259,232 | 259,232 | | | | | | 259,232 | | | | 15,502 | 09/15/2029 | 2.C FE |
| ..90219#-AA-2 | 2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43 | | 09/15/2024 | Redemption 100.0000 | | 69,532 | 69,532 | 69,532 | 69,532 | | | | | | 69,532 | | | | 2,467 | 05/15/2043 | 1.B |
| ..90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29 | | 09/30/2024 | Redemption 100.0000 | | 471,973 | 471,973 | 471,973 | 471,973 | | | | | | 471,973 | | | | 12,117 | 05/31/2029 | 1.D PL |
| ..902494-BC-6 | Tyson Foods Inc Senior Unsecured 3.550% 06/02/27 | | 09/13/2024 | Various | | 11,795,160 | 12,000,000 | 13,437,060 | 12,757,625 | | (167,072) | | (167,072) | | 12,590,553 | | (795,393) | (795,393) | 336,067 | 06/02/2027 | 2.B FE |
| ..902494-BM-4 | Tyson Foods Inc Senior Unsecured 5.700% 03/15/34 | | 09/13/2024 | JPM SECURITIES LLC | | 10,602,700 | 10,000,000 | 9,981,700 | | | 872 | | 872 | | 9,982,572 | | 620,128 | 620,128 | 297,667 | 03/15/2034 | 2.B FE |
| ..90274@-AA-6 | UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38 | | 09/01/2024 | Redemption 100.0000 | | 287,232 | 287,232 | 287,232 | 287,232 | | | | | | 287,232 | | | | 7,885 | 03/01/2038 | 1.G |
| ..90279@-AA-1 | UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38 | | 09/01/2024 | Redemption 100.0000 | | 295,436 | 295,436 | 295,436 | 295,436 | | | | | | 295,436 | | | | 9,195 | 03/01/2038 | 1.D |
| ..90362@-AA-9 | UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27 | | 09/01/2024 | Redemption 100.0000 | | 95,550 | 95,550 | 95,550 | 95,550 | | | | | | 95,550 | | | | 3,123 | 11/01/2027 | 1.G |
| ..906548-CX-8 | Union Electric Co Secured 5.250% 01/15/54 | | 09/23/2024 | Barclays | | 5,065,200 | 5,000,000 | 4,963,350 | | | 421 | | 421 | | 4,963,771 | | 101,429 | 101,429 | 185,938 | 01/15/2054 | 1.F FE |
| ..909318-AA-5 | United Airlines 2018-1 Class A Secured 3.500% 09/01/31 | | 09/02/2024 | Various | | 602,217 | 602,217 | 572,139 | 230,478 | | 30,079 | | 30,079 | | 602,217 | | | | 14,360 | 09/01/2031 | 1.E FE |
| ..90931C-AA-6 | United Airlines 2019-1 Class A Secured 4.150% 02/25/33 | | 08/25/2024 | Various | | 161,873 | 161,873 | 159,246 | 115,624 | | 2,627 | | 2,627 | | 161,873 | | | | 5,758 | 02/25/2033 | 1.E FE |
| ..90932L-AG-2 | United Airlines Inc Senior Secured 4.375% 04/15/26 | | 08/09/2024 | Various | | 11,553,000 | 11,900,000 | 11,572,750 | | | 24,185 | | 24,185 | | 11,596,935 | | (43,935) | (43,935) | 162,276 | 04/15/2026 | 3.A FE |
| ..90932L-AJ-6 | United Airlines 2023-1 Class A Secured 5.800% 01/15/36 | | 07/09/2024 | Various | | 5,039,945 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 39,945 | 39,945 | 303,292 | 01/15/2036 | 1.F FE |
| ..90932L-AJ-6 | United Airlines 2023-1 Class A Secured 5.800% 01/15/36 | | 07/15/2024 | Various | | 301,630 | 301,630 | 304,685 | 11,172 | | (3,055) | | (3,055) | | 301,630 | | | | 9,116 | 01/15/2036 | 1.F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..911312-BM-7 | United Parcel Service Inc Senior Unsecured 3.050% 11/15/27 | | 09/13/2024 | JPM SECURITIES LLC | | 4,877,100 | 5,000,000 | 5,578,400 | 5,329,248 | | (63,313) | | (63,313) | | 5,265,935 | | (388,835) | (388,835) | 127,507 | 11/15/2027 | 1.F FE |
| ..91159H-HM-5 | US Bancorp Subordinated 3.100% 04/27/26 | | 09/13/2024 | JPM SECURITIES LLC | | 11,047,388 | 11,250,000 | 11,535,547 | 11,355,109 | | (27,684) | | (27,684) | | 11,327,425 | | (280,037) | (280,037) | 309,031 | 04/27/2026 | 1.G FE |
| ..913017-BS-7 | RTX Corp Senior Unsecured 5.700% 04/15/40 | | 08/14/2024 | AADE BLIC Modco AAM | | 1,058,428 | 1,000,000 | 995,595 | | | 60 | | 60 | | 995,655 | | 62,772 | 62,772 | 18,842 | 04/15/2040 | 2.A FE |
| ..913017-CW-7 | RTX Corp Senior Unsecured 4.450% 11/16/38 | | 09/13/2024 | JPM SECURITIES LLC | | 2,875,500 | 3,000,000 | 2,700,945 | | | 2,116 | | 2,116 | | 2,703,061 | | 172,439 | 172,439 | 44,500 | 11/16/2038 | 2.A FE |
| ..91324P-DK-5 | UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28 | | 09/13/2024 | JPM SECURITIES LLC | | 549,236 | 550,000 | 549,054 | 549,578 | | 23 | | 23 | | 549,601 | | (366) | (366) | 5,353 | 06/15/2028 | 1.F FE |
| ..91324P-DX-7 | UnitedHealth Group Inc Senior Unsecured 2.000% 05/15/30 | | 09/26/2024 | Bank of America | | 535,104 | 600,000 | 587,544 | 590,297 | | 1,055 | | 1,055 | | 591,352 | | (56,248) | (56,248) | 10,400 | 05/15/2030 | 1.F FE |
| ..91403#-AA-6 | UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50 | | 09/30/2024 | Redemption 100.0000 | | 143,903 | 143,903 | 143,903 | 143,903 | | | | | | 143,903 | | | | 3,907 | 06/30/2050 | 1.G PL |
| ..91679R-AA-7 | Upstart Pass-Through Trust Ser UPSPT 2020-ST3 A 3.350% 04/20/28 | | 08/20/2024 | Paydown | | 134,637 | 134,637 | 133,034 | 133,723 | | 915 | | 915 | | 134,637 | | | | 2,803 | 04/20/2028 | 1.D FE |
| ..91680B-AA-9 | Upstart Pass-Through Trust Ser UPSPT 2020-ST2 A 3.500% 03/20/28 | | 08/20/2024 | Paydown | | 209,319 | 209,319 | 207,833 | 208,623 | | 696 | | 696 | | 209,319 | | | | 4,412 | 03/20/2028 | 1.C FE |
| ..91823D-AA-3 | VCAT 2021-NPL4 LLC VCAT 2021-NPL4 A1 4.868% 08/25/51 | | 09/25/2024 | Paydown | | 100,382 | 100,382 | 86,831 | 89,610 | | 10,772 | | 10,772 | | 100,382 | | | | 1,539 | 08/25/2051 | 6. * |
| ..91824X-AC-4 | VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33 | | 08/08/2024 | AADE - FABN | | 3,492,695 | 3,557,000 | 3,400,738 | 3,425,926 | | 42,812 | | 42,812 | | 3,468,738 | | 23,957 | 23,957 | 155,397 | 01/20/2033 | 1.F FE |
| ..918286-AC-9 | VSE 2018-A VOI Mortgage LLC VSTNA 2018-A C 4.020% 02/20/36 | | 09/20/2024 | Paydown | | 80,273 | 80,273 | 77,970 | | | 2,303 | | 2,303 | | 80,273 | | | | 1,378 | 02/20/2036 | 2.B FE |
| ..91835B-AA-3 | VMC Finance 2022-FL5 LLC VMC 2022-FL5 A 7.242% 02/18/39 | | 09/16/2024 | Paydown | | 740,800 | 740,800 | 727,373 | 740,800 | | | | | | 740,800 | | | | 36,907 | 02/18/2039 | 1.A FE |
| ..91836A-AA-4 | VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 7.732% 01/19/40 | | 07/02/2024 | AARE II Surplus ISG | | 24,946,890 | 25,000,000 | 24,937,500 | 24,929,968 | | 20,413 | | 20,413 | | 24,950,380 | | (3,490) | (3,490) | 1,102,506 | 01/19/2040 | 1.A FE |
| ..91863*-AA-3 | VPC Synthesis, L.P. A1 6.500% 06/11/28 | | 09/06/2024 | Paydown | | 1,173,794 | 1,173,794 | 1,173,794 | 1,173,794 | | | | | | 1,173,794 | | | | 56,769 | 06/11/2028 | 2.A PL |
| ..91927#-AA-3 | VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43 | | 09/15/2024 | Redemption 100.0000 | | 23,295 | 23,295 | 23,295 | 23,295 | | | | | | 23,295 | | | | 621 | 01/15/2043 | 1.E |
| ..92277G-AJ-6 | Ventas Realty LP Senior Unsecured 3.250% 10/15/26 | | 08/06/2024 | Goldman Sachs | | 1,934,320 | 2,000,000 | 2,005,137 | 2,002,336 | | (521) | | (521) | | 2,001,816 | | (67,496) | (67,496) | 52,722 | 10/15/2026 | 2.A FE |
| ..92343V-EU-4 | Verizon Communications Inc Senior Unsecured 4.016% 12/03/29 | | 09/13/2024 | JPM SECURITIES LLC | | 2,451,074 | 2,482,000 | 2,505,784 | 2,496,619 | | (1,679) | | (1,679) | | 2,494,940 | | (43,866) | (43,866) | 78,357 | 12/03/2029 | 2.A FE |
| ..924922-AA-5 | Verus Securitization Trust 202 VERUS 2022-8 A1 6.127% 09/25/67 | | 09/01/2024 | Paydown | | 2,211,935 | 2,211,935 | 2,181,062 | 2,211,935 | | | | | | 2,211,935 | | | | 97,314 | 09/25/2067 | 1.A FE |
| ..92538B-AA-1 | Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63 | | 09/02/2024 | Paydown | | 2,085 | 2,085 | 1,730 | 1,738 | | 347 | | 347 | | 2,085 | | | | 10 | 10/25/2063 | 1.A FE |
| ..92556V-AC-0 | Viatris Inc Senior Unsecured 2.300% 06/22/27 | | 08/06/2024 | Goldman Sachs | | 9,326,900 | 10,000,000 | 10,507,277 | 10,310,706 | | (55,339) | | (55,339) | | 10,255,366 | | (928,466) | (928,466) | 143,750 | 06/22/2027 | 2.C FE |
| ..92556V-AD-8 | Viatris Inc Senior Unsecured 2.700% 06/22/30 | | 09/23/2024 | Barclays | | 2,079,473 | 2,333,000 | 2,454,246 | 2,424,846 | | (10,194) | | (10,194) | | 2,414,652 | | (335,179) | (335,179) | 47,593 | 06/22/2030 | 2.C FE |
| ..92564R-AB-1 | VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29 | | 09/26/2024 | Citigroup | | 1,145,457 | 1,167,000 | 1,080,315 | | | 5,915 | | 5,915 | | 1,086,230 | | 59,227 | 59,227 | 44,378 | 12/01/2029 | 2.C FE |
| ..92564R-AE-5 | VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30 | | 09/23/2024 | Various | | 5,714,640 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | (285,360) | (285,360) | 274,312 | 08/15/2030 | 2.C FE |
| ..925650-AF-0 | VICI Properties LP Senior Unsecured 5.750% 04/01/34 | | 09/26/2024 | Goldman Sachs | | 3,138,600 | 3,000,000 | 2,968,880 | | | 1,305 | | 1,305 | | 2,970,185 | | 168,415 | 168,415 | 90,563 | 04/01/2034 | 2.C FE |
| ..925650-AG-8 | VICI Properties LP Senior Unsecured 6.125% 04/01/54 | | 09/26/2024 | Various | | 10,512,130 | 10,000,000 | 9,819,200 | 8,837,926 | | 724 | | 724 | | 9,820,570 | | 691,560 | 691,560 | 304,719 | 04/01/2054 | 2.C FE |
| ..92838@-AA-1 | VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49 | | 09/30/2024 | Redemption 100.0000 | | 197,200 | 197,200 | 197,200 | 197,200 | | | | | | 197,200 | | | | 3,801 | 10/14/2049 | 1.F PL |
| ..92841E-AA-7 | VistaJet Pass Through Trust 20 P/T CERTS SER 21-1A 3.875% 02/15/30 | | 08/15/2024 | Redemption 100.0000 | | 678,374 | 678,374 | 603,610 | 606,492 | | 71,882 | | 71,882 | | 678,374 | | | | 26,287 | 02/15/2030 | 2.A PL |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..928563-AH-8 | VMware LLC Senior Unsecured 1.000% 08/15/24 | | 08/15/2024 | Maturity | | 9,175,000 | 9,175,000 | 8,540,105 | 8,942,211 | | 232,789 | | 232,789 | | 9,175,000 | | | | 91,750 | 08/15/2024 | 2.C FE |
| ..928563-AL-9 | VMware LLC Senior Unsecured 2.200% 08/15/31 | | 07/17/2024 | Goldman Sachs | | 9,993,202 | 12,072,000 | 9,843,783 | | | 19,503 | | 19,503 | | 9,863,286 | | 129,916 | 129,916 | 112,873 | 08/15/2031 | 2.C FE |
| ..928563-AL-9 | VMware LLC Senior Unsecured 2.200% 08/15/31 | | 08/14/2024 | ALRe Corporate AAM | | 2,025,884 | 2,400,000 | 1,942,839 | | | 6,228 | | 6,228 | | 1,949,067 | | 76,817 | 76,817 | 26,253 | 08/15/2031 | 2.C FE |
| ..92890H-AC-6 | WEA Finance LLC / Westfield UK Senior Unsecured 3.750% 09/17/24 | | 07/10/2024 | MMTL Modco AAM | | 7,711,232 | 7,750,000 | 7,721,170 | 7,747,577 | | 1,785 | | 1,785 | | 7,749,362 | | (38,130) | (38,130) | 236,536 | 09/17/2024 | 2.A FE |
| ..929103-AA-7 | Voyager HRBVW DEL TR VHVML 2009-1 PUJO 34.672% 08/20/45 | | 09/19/2024 | Paydown | | | | 11,919 | | | (11,919) | | (11,919) | | | | | | 401 | 08/20/2045 | 4.B FM |
| ..92911F-AA-9 | Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 20.141% 02/25/38 | | 09/27/2024 | Paydown | | | 6,698 | 4,957 | | | (4,957) | | (4,957) | | | | | | 118 | 02/25/2038 | 1.A Z |
| ..929227-S3-1 | WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2 6.282% 06/25/33 | | 09/01/2024 | Paydown | | 7,400 | 7,400 | 2,960 | 773 | | 6,627 | | 6,627 | | 7,400 | | | | 315 | 06/25/2033 | 1.A FM |
| ..92922F-4D-7 | WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 4.957% 12/25/35 | | 09/01/2024 | Paydown | | 27,513 | 27,513 | 25,326 | 20,642 | | 2,056 | | 2,056 | | 27,513 | | | | 850 | 12/25/2035 | 1.A FM |
| ..92922F-7P-7 | WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 5.509% 12/25/45 | | 09/25/2024 | Paydown | | 80,224 | 80,224 | 73,784 | 76,173 | | 4,051 | | 4,051 | | 80,224 | | | | 2,518 | 12/25/2045 | 1.A FM |
| ..92922F-L4-8 | WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 5.509% 04/25/45 | | 09/25/2024 | Paydown | | 82,798 | 82,798 | 74,346 | 79,602 | | 3,195 | | 3,195 | | 82,798 | | | | 2,784 | 04/25/2045 | 1.A FM |
| ..92922F-QV-3 | WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.456% 06/25/34 | | 09/02/2024 | Paydown | | | 8,637 | 97 | 97 | | (97) | | (97) | | | | | | 977 | 06/25/2034 | 1.A FM |
| ..92922F-S5-8 | WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.749% 07/25/45 | | 07/02/2024 | AARE II Surplus ISG | | 2,471,362 | 2,642,856 | 2,250,570 | 2,349,585 | | 2,475 | | 2,475 | | 2,352,059 | | 119,303 | 119,303 | 70,079 | 07/25/2045 | 1.A FM |
| ..92922F-X8-6 | Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35 | | 09/01/2024 | Paydown | | 25,790 | 27,408 | 22,423 | 22,484 | | 3,305 | | 3,305 | | 25,790 | | | | 1,137 | 08/25/2035 | 1.A FM |
| ..92926U-AD-3 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 5.058% 11/25/36 | | 07/01/2024 | Paydown | | 6,887 | 6,887 | 6,464 | 6,717 | | 170 | | 170 | | 6,887 | | | | 187 | 11/25/2036 | 2.B FM |
| ..92926U-AD-3 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 5.058% 11/25/36 | | 09/01/2024 | Paydown | | 27,975 | 27,975 | 26,257 | 27,283 | | 692 | | 692 | | 27,975 | | | | 912 | 11/25/2036 | 2.C FM |
| ..92928Q-AD-0 | WEA Finance LLC Senior Unsecured 4.625% 09/20/48 | | 08/14/2024 | ALRe Corporate AAM | | 1,600,544 | 2,000,000 | 1,989,400 | 1,990,379 | | 131 | | 131 | | 1,990,510 | | (389,966) | (389,966) | 83,250 | 09/20/2048 | 2.B FE |
| ..92928Q-AE-8 | WEA Finance LLC Senior Unsecured 4.125% 09/20/28 | | 08/06/2024 | Goldman Sachs | | 1,923,680 | 2,000,000 | 1,888,247 | | | 894 | | 894 | | 1,889,141 | | 34,539 | 34,539 | 31,396 | 09/20/2028 | 2.B FE |
| ..92939U-AD-8 | WEC Energy Group Inc Senior Unsecured 1.375% 10/15/27 | | 09/23/2024 | Barclays | | 9,201,600 | 10,000,000 | 10,054,000 | 10,029,883 | | (5,976) | | (5,976) | | 10,023,908 | | (822,308) | (822,308) | 129,479 | 10/15/2027 | 2.A FE |
| ..92943J-AB-1 | WPGG US HoldCo SPV LP NA 8.912% 12/01/28 | | 07/30/2024 | Paydown | | 39,294,420 | 39,294,420 | 39,294,420 | | | | | | | 39,294,420 | | | | 1,979,424 | 12/01/2028 | 1.G PL |
| ..92966*-AG-4 | Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28 | | 07/31/2024 | Redemption 100.0000 | | 190,748 | 190,748 | 190,748 | 190,748 | | | | | | 190,748 | | | | 8,784 | 01/31/2028 | 1.F |
| ..931142-FC-2 | Walmart Inc Senior Unsecured 4.000% 04/15/30 | | 08/06/2024 | Goldman Sachs | | 1,999,700 | 2,000,000 | 1,969,260 | | | 101 | | 101 | | 1,969,361 | | 30,339 | 30,339 | 24,889 | 04/15/2030 | 1.C FE |
| ..93362F-AD-5 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.875% 08/25/46 | | 09/02/2024 | Paydown | | 289,060 | 297,140 | 284,507 | 308,492 | | (19,432) | | (19,432) | | 289,060 | | | | 9,087 | 08/25/2046 | 3.B FM |
| ..93362F-AD-5 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.875% 08/25/46 | | 09/02/2024 | Paydown | | 4,203 | 4,320 | 4,223 | 4,568 | | (365) | | (365) | | 4,203 | | | | 132 | 08/25/2046 | 3.C FM |
| ..933634-AJ-6 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.192% 03/25/37 | | 08/01/2024 | Paydown | | 56,689 | 58,433 | 50,294 | 51,663 | | 5,026 | | 5,026 | | 56,689 | | | | 1,801 | 03/25/2037 | 1.A FM |
| ..933634-AJ-6 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.192% 03/25/37 | | 08/09/2024 | ALRe Corporate AAM | | 4,482,861 | 4,979,416 | 4,285,865 | 4,402,453 | | (9,772) | | (9,772) | | 4,392,680 | | 90,181 | 90,181 | 165,331 | 03/25/2037 | 1.A FM |
| ..933636-AA-0 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1 3.843% 04/25/37 | | 09/01/2024 | Paydown | | 85,170 | 96,625 | 84,189 | 93,748 | | (8,578) | | (8,578) | | 85,170 | | | | 1,992 | 04/25/2037 | 3.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..933636-AC-6 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1 3.959% 04/25/37 | | 09/01/2024 | Paydown | | 82,646 | 67,914 | 61,626 | 69,051 | | 13,595 | | 13,595 | | 82,646 | | | | 1,659 | 04/25/2037 | 4.B FM |
| ..933636-AJ-1 | WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 4.973% 09/25/36 | | 09/01/2024 | Paydown | | 375 | 375 | 320 | 349 | | 25 | | 25 | | 375 | | | | 6 | 09/25/2036 | 2.B FM |
| ..933637-AA-8 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.745% 01/25/37 | | 09/01/2024 | Paydown | | 13,054 | 14,223 | 11,734 | 13,042 | | 12 | | 12 | | 13,054 | | | | 250 | 01/25/2037 | 1.A FM |
| ..93363C-AB-5 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 6.142% 07/25/46 | | 09/01/2024 | Paydown | | 1,325 | 1,325 | 1,236 | | | 89 | | 89 | | 1,325 | | | | 5 | 07/25/2046 | 1.A FM |
| ..93363C-AC-3 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 6.171% 07/25/46 | | 09/01/2024 | Paydown | | 154,166 | 154,166 | 136,301 | 139,150 | | 15,016 | | 15,016 | | 154,166 | | | | 5,264 | 07/25/2046 | 1.A FM |
| ..93363N-AC-9 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.557% 10/25/36 | | 09/01/2024 | Paydown | | 9,703 | 10,025 | 8,730 | 9,665 | | 38 | | 38 | | 9,703 | | | | 150 | 10/25/2036 | 3.A FM |
| ..93363P-AA-8 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 3.982% 11/25/36 | | 08/01/2024 | Paydown | | 24,684 | 39,616 | 37,456 | 39,832 | | (15,148) | | (15,148) | | 24,684 | | | | 739 | 11/25/2036 | 3.A FM |
| ..93363P-AA-8 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 3.982% 11/25/36 | | 09/01/2024 | Paydown | | 25,556 | 25,489 | 24,100 | 25,629 | | (73) | | (73) | | 25,556 | | | | 595 | 11/25/2036 | 3.B FM |
| ..93363P-AA-8 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 3.982% 11/25/36 | | 09/01/2024 | Paydown | | 11,758 | 15,237 | 14,647 | 16,520 | | (4,762) | | (4,762) | | 11,758 | | | | 312 | 11/25/2036 | 4.B FM |
| ..93363P-AD-2 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 3.982% 11/25/36 | | 09/01/2024 | Paydown | | 39,407 | 51,067 | 44,366 | 49,233 | | (9,826) | | (9,826) | | 39,407 | | | | 1,388 | 11/25/2036 | 1.A FM |
| ..93363P-AD-2 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 3.982% 11/25/36 | | 08/01/2024 | Paydown | | 16,221 | 26,033 | 23,852 | 25,361 | | (9,140) | | (9,140) | | 16,221 | | | | 658 | 11/25/2036 | 1.F FM |
| ..93363P-AD-2 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 3.982% 11/25/36 | | 09/01/2024 | Paydown | | 16,794 | 16,750 | 15,347 | 16,317 | | 476 | | 476 | | 16,794 | | | | 504 | 11/25/2036 | 1.G FM |
| ..93363Q-AA-6 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 5.963% 11/25/46 | | 09/01/2024 | Paydown | | 538,349 | 532,484 | 490,125 | 524,712 | | 13,637 | | 13,637 | | 538,349 | | | | 14,986 | 11/25/2046 | 3.A FM |
| ..93363R-AB-2 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A 6.623% 10/25/46 | | 09/01/2024 | Paydown | | 6,088 | 6,088 | 5,490 | 5,775 | | 313 | | 313 | | 6,088 | | | | 98 | 10/25/2046 | 1.A FM |
| ..93363T-AD-4 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 6.082% 09/25/46 | | 08/01/2024 | Paydown | | 215,379 | 216,065 | 172,140 | 201,879 | | 13,500 | | 13,500 | | 215,379 | | | | 4,514 | 09/25/2046 | 1.A FM |
| ..93363T-AD-4 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 6.082% 09/25/46 | | 08/01/2024 | Paydown | | 9,989 | 10,021 | 9,645 | 10,591 | | (602) | | (602) | | 9,989 | | | | 210 | 09/25/2046 | 4.B FM |
| ..93363T-AD-4 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 6.082% 09/25/46 | | 08/28/2024 | ALRe Corporate AAM | | 8,893,851 | 9,551,348 | 7,609,606 | 8,924,228 | | 64,411 | | 64,411 | | 8,988,639 | | (94,788) | (94,788) | 273,941 | 09/25/2046 | 1.A FM |
| ..93363T-AD-4 | WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 6.082% 09/25/46 | | 08/28/2024 | ALRe Corporate AAM | | 412,492 | 442,987 | 426,375 | 468,186 | | 4,378 | | 4,378 | | 472,564 | | (60,072) | (60,072) | 12,866 | 09/25/2046 | 4.B FM |
| ..93364E-AE-4 | WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 5.259% 05/25/37 | | 09/25/2024 | Paydown | | 9,609 | 9,609 | 7,781 | 7,034 | | 1,756 | | 1,756 | | 9,609 | | | | 212 | 05/25/2037 | 1.A FM |
| ..939336-6H-1 | Washington Mutual Mortgage Pas WMALT 2005-4 CB13 5.469% 06/25/35 | | 09/25/2024 | Paydown | | 9,604 | 11,470 | 8,889 | 8,845 | | 759 | | 759 | | 9,604 | | | | 212 | 06/25/2035 | 1.A FM |
| ..939336-6H-1 | Washington Mutual Mortgage Pas WMALT 2005-4 CB13 5.469% 06/25/35 | | 08/25/2024 | Paydown | | 12,977 | 14,057 | 10,893 | 10,840 | | 2,137 | | 2,137 | | 12,977 | | | | 263 | 06/25/2035 | 1.A FM |
| ..939336-6Y-4 | Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35 | | 09/01/2024 | Paydown | | 5,194 | 8,303 | 6,754 | 6,835 | | (1,642) | | (1,642) | | 5,194 | | | | 305 | 06/25/2035 | 1.A FM |
| ..939336-K2-8 | WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.703% 08/25/33 | | 09/01/2024 | Paydown | | 444,376 | 444,376 | 412,965 | 440,185 | | 4,190 | | 4,190 | | 444,376 | | | | 13,361 | 08/25/2033 | 1.A FM |
| ..939336-PC-1 | WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6 5.616% 03/25/33 | | 09/01/2024 | Paydown | | 5,067 | 5,067 | 4,528 | 938 | | 519 | | 519 | | 5,067 | | | | 97 | 03/25/2033 | 1.A FM |
| ..939336-Y3-1 | WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 6.394% 01/25/45 | | 09/25/2024 | Paydown | | | (132,837) | (2,823) | (2,823) | | 2,823 | | 2,823 | | | | | | 6,866 | 01/25/2045 | 6. FM |
| ..93934F-HC-9 | Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 5.489% 12/25/35 | | 09/25/2024 | Paydown | | 5,124 | 5,124 | 4,443 | | | 682 | | 682 | | 5,124 | | | | 31 | 12/25/2035 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 93934F-HC-9 | Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 5.489% 12/25/35 | | 08/26/2024 | Paydown | | 1,195 | 1,195 | 1,036 | | | 159 | | 159 | | 1,195 | | | | 4 | 12/25/2035 | 1.A FM |
| 93934F-JQ-6 | Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 5.469% 02/25/36 | | 09/25/2024 | Paydown | | 25,157 | 30,379 | 26,107 | 29,772 | | (4,615) | | (4,615) | | 25,157 | | | | 623 | 02/25/2036 | 5.A FM |
| 93934F-LT-7 | Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36 | | 09/01/2024 | Paydown | | 21,874 | 26,343 | 26,432 | 26,620 | | (4,746) | | (4,746) | | 21,874 | | | | 1,020 | 03/25/2036 | 1.A FM |
| 93935A-AD-4 | Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 6.152% 06/25/46 | | 09/01/2024 | Paydown | | 23,419 | 22,796 | 18,419 | | | 5,000 | | 5,000 | | 23,419 | | | | 327 | 06/25/2046 | 1.A FM |
| 93935A-AD-4 | Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 6.152% 06/25/46 | | 09/01/2024 | Paydown | | 33,267 | 32,382 | 25,116 | 28,157 | | 5,110 | | 5,110 | | 33,267 | | | | 691 | 06/25/2046 | 2.C FM |
| 93935A-AD-4 | Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 6.152% 06/25/46 | | 07/01/2024 | Paydown | | 23,073 | 23,675 | 21,766 | 22,618 | | 455 | | 455 | | 23,073 | | | | 481 | 06/25/2046 | 4.B FM |
| 93935A-AD-4 | Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 6.152% 06/25/46 | | 09/01/2024 | Paydown | | 7,957 | 6,530 | 6,003 | 6,238 | | 1,719 | | 1,719 | | 7,957 | | | | 167 | 06/25/2046 | 4.C FM |
| 93935A-AF-9 | Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 6.113% 06/25/46 | | 09/01/2024 | Paydown | | 3,686 | 3,643 | 3,195 | 3,204 | | 482 | | 482 | | 3,686 | | | | 85 | 06/25/2046 | 4.C FM |
| 93935N-AB-0 | Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 5.843% 12/25/46 | | 08/01/2024 | Paydown | | 4,277 | 3,863 | 3,327 | 4,023 | | 253 | | 253 | | 4,277 | | | | 55 | 12/25/2046 | 3.B FM |
| 93935N-AB-0 | Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 5.843% 12/25/46 | | 09/01/2024 | Paydown | | 486 | 572 | 493 | 596 | | (110) | | (110) | | 486 | | | | 9 | 12/25/2046 | 3.C FM |
| 93935Q-AE-7 | Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1 0.000% 01/25/47 | | 09/02/2024 | Paydown | | | | 1 | 1 | | (1) | | (1) | | | | | | | 01/25/2047 | 6. * |
| 93936M-AA-3 | Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 5.922% 04/25/47 | | 09/01/2024 | Paydown | | 84,951 | 82,362 | 74,162 | 81,448 | | 3,503 | | 3,503 | | 84,951 | | | | 1,944 | 04/25/2047 | 1.G FM |
| 94108F-AA-8 | WAT 2021-A WAT 2021-A A 7.411% 02/18/31 | | 09/17/2024 | Various | | 10,159,736 | 10,159,736 | 10,151,167 | 6,013,794 | | 8,084 | | 8,084 | | 10,159,736 | | | | 410,346 | 02/18/2031 | 1.C PL |
| 94108F-AB-6 | WAT 2021-A WAT 2021-A B 8.261% 02/18/31 | | 09/17/2024 | Various | | 1,239,905 | 1,239,905 | 1,238,127 | 733,244 | | 1,673 | | 1,673 | | 1,239,905 | | | | 55,367 | 02/18/2031 | 1.F PL |
| 94108F-AC-4 | WAT 2021-A WAT 2021-A C 9.961% 02/18/31 | | 09/17/2024 | Various | | 2,395,332 | 2,395,332 | 2,385,261 | 1,410,241 | | 9,520 | | 9,520 | | 2,395,332 | | | | 127,393 | 02/18/2031 | 2.C PL |
| 94684B-AA-2 | WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27 | | 09/30/2024 | Redemption 100.0000 | | 246,730 | 246,730 | 246,730 | 246,730 | | | | | | 246,730 | | | | 10,564 | 01/18/2027 | 4.A |
| 94974B-GK-0 | Wells Fargo & Co Senior Unsecured 3.900% 05/01/45 | | 08/06/2024 | Goldman Sachs | | 12,303,900 | 15,000,000 | 12,181,095 | | | 1,510 | | 1,510 | | 12,182,605 | | 121,295 | 121,295 | 156,000 | 05/01/2045 | 2.A FE |
| 94974B-GL-8 | Wells Fargo & Co Subordinated 4.300% 07/22/27 | | 08/06/2024 | Goldman Sachs | | 4,756,464 | 4,800,000 | 4,781,760 | 4,793,582 | | 1,015 | | 1,015 | | 4,794,597 | | (38,133) | (38,133) | 215,000 | 07/22/2027 | 2.B FE |
| 94978#-CQ-8 | CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27 | | 09/10/2024 | Redemption 100.0000 | | 173,072 | 173,072 | 173,072 | 173,072 | | | | | | 173,072 | | | | 6,475 | 08/10/2027 | 2.B |
| 94978#-EZ-6 | JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26 | | 09/10/2024 | Redemption 100.0000 | | 200,041 | 200,041 | 200,041 | 200,041 | | | | | | 200,041 | | | | 8,472 | 07/10/2026 | 3.C |
| 94980V-AG-3 | Wells Fargo Bank NA Subordinated 5.950% 08/26/36 | | 09/23/2024 | Barclays | | 491,072 | 450,000 | 537,179 | 511,585 | | (2,687) | | (2,687) | | 508,898 | | (17,827) | (17,827) | 28,858 | 08/26/2036 | 2.A FE |
| 94983R-AD-6 | Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.574% 04/25/36 | | 09/01/2024 | Paydown | | 27,073 | 27,096 | 24,174 | 24,845 | | 2,227 | | 2,227 | | 27,073 | | | | 628 | 04/25/2036 | 1.A FM |
| 94984M-AM-6 | Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 7.402% 10/25/36 | | 09/01/2024 | Paydown | | 25,093 | 25,907 | 22,638 | 23,272 | | 1,821 | | 1,821 | | 25,093 | | | | 595 | 10/25/2036 | 1.A FM |
| 94984N-AA-0 | Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36 | | 09/01/2024 | Paydown | | 462,582 | 10,474 | 9,595 | | | 453,327 | 353 | 452,974 | | 462,582 | | | | 38,602 | 10/25/2036 | 1.A FM |
| 94985J-CA-6 | Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37 | | 09/01/2024 | Paydown | | 12,374 | 13,887 | 11,854 | 11,916 | | 458 | | 458 | | 12,374 | | | | 580 | 06/25/2037 | 1.A FM |
| 94985Q-AB-0 | Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.425% 03/25/38 | | 09/01/2024 | Paydown | | 4,845 | 5,853 | 4,885 | 4,526 | | (197) | | (197) | | 4,845 | | | | 191 | 03/25/2038 | 6. FM |
| 94986K-AA-4 | Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 6.234% 12/28/37 | | 09/01/2024 | Paydown | | 29,827 | 30,151 | 26,922 | 27,724 | | 2,103 | | 2,103 | | 29,827 | | | | 562 | 12/28/2037 | 1.A FM |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..94987F-AJ-5 | Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.961% 08/27/35 | | 09/01/2024 | Paydown | | 14,230 | 14,230 | 13,015 | | | 1,215 | | 1,215 | | 14,230 | | | | 427 | 08/27/2035 | 1.A FM |
| ..94987U-AG-8 | Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 7.510% 02/27/36 | | 09/01/2024 | Paydown | | 31,337 | 31,337 | 29,096 | 29,213 | | 2,124 | | 2,124 | | 31,337 | | | | 762 | 02/27/2036 | 1.A FM |
| ..94987V-AL-5 | Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 4.420% 03/27/37 | | 09/01/2024 | Paydown | | 21,742 | 16,139 | 11,600 | 11,205 | | 10,538 | | 10,538 | | 21,742 | | | | 424 | 03/27/2037 | 1.A FM |
| ..94988J-6B-8 | Wells Fargo Bank NA Senior Unsecured 5.550% 08/01/25 | | 09/13/2024 | JPM SECURITIES LLC | | 10,080,900 | 10,000,000 | 10,014,951 | | | (2,529) | | (2,529) | | 10,012,422 | | 68,478 | 68,478 | 346,875 | 08/01/2025 | 1.D FE |
| ..95000U-2A-0 | Wells Fargo & Co Senior Unsecured 3.584% 05/22/28 | | 08/06/2024 | Various | | 8,707,680 | 9,000,000 | 8,808,870 | 8,809,188 | | 23,953 | | 23,953 | | 8,833,141 | | (125,461) | (125,461) | 228,480 | 05/22/2028 | 2.A FE |
| ..95000U-2H-5 | Wells Fargo & Co Senior Unsecured 2.406% 10/30/25 | | 08/02/2024 | AADE - FABN | | 992,369 | 1,000,000 | 990,676 | | | 281 | | 281 | | 990,956 | | 1,413 | 1,413 | 6,149 | 10/30/2025 | 2.A FE |
| ..95000U-2X-0 | Wells Fargo & Co Senior Unsecured 3.908% 04/25/26 | | 07/10/2024 | Citigroup | | 14,798,550 | 15,000,000 | 14,665,700 | 14,671,094 | | 72,386 | | 72,386 | | 14,743,480 | | 55,070 | 55,070 | 416,853 | 04/25/2026 | 2.A FE |
| ..95000U-3B-7 | Wells Fargo & Co Senior Unsecured 4.897% 07/25/33 | | 08/06/2024 | Goldman Sachs | | 1,283,373 | 1,300,000 | 1,262,586 | 1,264,565 | | 1,742 | | 1,742 | | 1,266,307 | | 17,066 | 17,066 | 65,783 | 07/25/2033 | 2.A FE |
| ..95000U-3B-7 | Wells Fargo & Co Senior Unsecured 4.897% 07/25/33 | | 08/28/2024 | ACRA RE 2A Surplus AAM | | 15,726,213 | 15,700,000 | 15,157,754 | 15,176,429 | | 28,280 | | 28,280 | | 15,204,709 | | 521,503 | 521,503 | 839,305 | 07/25/2033 | 2.A FE |
| ..95000U-3E-1 | Wells Fargo & Co Senior Unsecured 5.574% 07/25/29 | | 08/06/2024 | Goldman Sachs | | 4,104,600 | 4,000,000 | 4,058,568 | | | (879) | | (879) | | 4,057,690 | | 46,910 | 46,910 | 118,912 | 07/25/2029 | 1.E FE |
| ..95000U-3F-8 | Wells Fargo & Co Senior Unsecured 5.557% 07/25/34 | | 08/06/2024 | Various | | 18,056,720 | 17,600,000 | 17,880,792 | | | (471) | | (471) | | 17,880,321 | | 176,399 | 176,399 | 32,601 | 07/25/2034 | 1.E FE |
| ..95000U-3H-4 | Wells Fargo & Co Senior Unsecured 6.491% 10/23/34 | | 08/06/2024 | Goldman Sachs | | 12,667,084 | 11,600,000 | 12,556,716 | | | (1,454) | | (1,454) | | 12,555,262 | | 111,822 | 111,822 | 217,521 | 10/23/2034 | 1.E FE |
| ..95000U-3K-7 | Wells Fargo & Co Senior Unsecured 5.499% 01/23/35 | | 08/06/2024 | Goldman Sachs | | 14,318,780 | 14,000,000 | 14,187,876 | | | (211) | | (211) | | 14,187,665 | | 131,115 | 131,115 | 29,939 | 01/23/2035 | 1.E FE |
| ..95058X-AE-8 | Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48 | | 09/15/2024 | Paydown | | 69,589 | 69,589 | 69,230 | 67,007 | | 201 | | 201 | | 69,589 | | | | 2,027 | 03/15/2048 | 2.B FE |
| ..95058X-AH-1 | Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49 | | 09/15/2024 | Paydown | | 5,023 | 5,023 | 5,023 | 5,023 | | | | | | 5,023 | | | | 180 | 06/15/2049 | 2.B FE |
| ..955306-B#-1 | West Pharmaceutical Services I SR NTS SER B 3.820% 07/05/24 | | 07/05/2024 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 196,000 | 07/05/2024 | 1.G |
| ..95712@-AA-5 | Lowe's Cos Inc SECURED 6.090% 08/15/24 | | 08/15/2024 | Redemption 100.0000 | | 122,976 | 122,976 | 122,976 | 122,976 | | | | | | 122,976 | | | | 4,624 | 08/15/2024 | 2.A |
| ..960413-AX-0 | Westlake Corp Senior Unsecured 0.875% 08/15/24 | | 08/15/2024 | Maturity | | 10,000,000 | 10,000,000 | 9,285,400 | 9,738,669 | | 261,331 | | 261,331 | | 10,000,000 | | | | 87,500 | 08/15/2024 | 2.B FE |
| ..96928*-EY-9 | WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43 | | 09/15/2024 | Redemption 100.0000 | | 129,208 | 129,208 | 130,495 | 130,081 | | (873) | | (873) | | 129,208 | | | | 4,162 | 09/15/2043 | 1.C |
| ..96949L-AD-7 | Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27 | | 08/06/2024 | Goldman Sachs | | 5,859,540 | 6,000,000 | 5,996,940 | 5,998,838 | | 191 | | 191 | | 5,999,029 | | (139,489) | (139,489) | 145,000 | 06/15/2027 | 2.B FE |
| ..96949L-AD-7 | Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27 | | 08/29/2024 | AARE Surplus AAM | | 490,048 | 500,000 | 475,855 | 480,677 | | 2,172 | | 2,172 | | 482,850 | | 7,199 | 7,199 | 13,229 | 06/15/2027 | 2.B FE |
| ..97064G-AA-1 | Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46 | | 09/15/2024 | Paydown | | 320,200 | 320,200 | 301,689 | 304,400 | | 15,801 | | 15,801 | | 320,200 | | | | 6,065 | 05/15/2046 | 1.F FE |
| ..97181#-LD-3 | UNION PACIFIC RAILROAD CO EQUIP NTS 05-1-B 4.920% 07/02/28 | | 07/02/2024 | Redemption 100.0000 | | 813 | 813 | 813 | 813 | | | | | | 813 | | | | 40 | 07/02/2028 | 1.D |
| ..976656-CM-8 | Wisconsin Electric Power Co Senior Unsecured 1.700% 06/15/28 | | 09/23/2024 | Barclays | | 2,754,240 | 3,000,000 | 2,660,890 | | | 20,804 | | 20,804 | | 2,681,693 | | 72,547 | 72,547 | 14,025 | 06/15/2028 | 1.F FE |
| ..97770*-AA-2 | Wolf Entertainment Funding LLC A 2.990% 05/20/45 | | 08/20/2024 | Paydown | | 11,432,516 | 11,432,516 | 11,432,516 | 11,432,516 | | | | | | 11,432,516 | | | | 256,374 | 05/20/2045 | 2.B PL |
| ..98920M-AA-0 | Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51 | | 07/30/2024 | Paydown | | 37,500 | 37,500 | 37,500 | 37,500 | | | | | | 37,500 | | | | 911 | 07/30/2051 | 2.B FE |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..98979Q-AA-1 | Ziply Fiber Issuer LLC ZIPLY 2024-1A A2 6.640% 04/20/54 | | 09/11/2024 | STAR Non-Modco FWH | | 15,447,360 | 15,000,000 | 14,995,818 | | | 24,636 | | 24,636 | | 15,020,454 | | 426,906 | 426,906 | 437,133 | 04/20/2054 | 1.G FE |
| ..G3704M-AA-5 | FWD Group Holdings Ltd Senior Unsecured 5.000% 09/24/24 | | 09/24/2024 | Various | | 9,714,000 | 9,714,000 | 10,126,954 | 9,751,586 | | (37,586) | | (37,586) | | 9,714,000 | | | | 485,700 | 09/24/2024 | 2.B FE |
| ..G4301U-AF-1 | Harbour Aircraft Investments L HAIL 2017-1 A 4.000% 11/15/37 | | 09/15/2024 | Paydown | | 114,483 | 114,483 | 113,765 | 114,334 | | 150 | | 150 | | 114,483 | | | | 3,064 | 11/15/2037 | 3.B FE |
| ..G4800#-AA-1 | Insight Partners XI NAV A 8.095% 08/28/25 | | 09/03/2024 | Paydown | | 12,650,314 | 12,650,314 | 12,650,314 | | | | | | | 12,650,314 | | | | 1,480,845 | 08/28/2025 | 1.G PL |
| ..G4800#-AA-1 | Insight Partners XI NAV A 8.095% 08/28/25 | | 09/30/2024 | Paydown | | 4,945,003 | 4,945,003 | 4,945,003 | | | | | | | 4,945,003 | | | | 350,816 | 08/28/2025 | 1.G Z |
| ..G4800#-AA-1 | Insight Partners XI NAV A 8.095% 08/28/25 | | 07/10/2024 | Taxable Exchange | | (962,329) | (962,320) | (962,320) | | | | | | | (962,320) | | | (9) | (3,924) | 08/28/2025 | 1.G PL |
| ..G4800#-AA-1 | Insight Partners XI NAV A 8.095% 08/28/25 | | 07/01/2024 | Tax Free Exchange | | 962,320 | 962,320 | 962,320 | | | | | | | 962,320 | | | | 42,100 | 08/28/2025 | 1.G PL |
| ..G7741@-AA-8 | SoftBank Vision Fund II A1 6.000% 12/23/25 | | 08/06/2024 | Paydown | | 453,702 | 453,702 | 458,611 | 456,478 | | (2,775) | | (2,775) | | 453,702 | | | | 13,887 | 12/23/2025 | 1.F PL |
| ..G7741@-AB-6 | SoftBank Vision Fund II A 6.000% 12/18/25 | | 08/06/2024 | Paydown | | 5,493,722 | 5,493,722 | 5,493,722 | 5,493,722 | | | | | | 5,493,722 | | | | 168,155 | 12/18/2025 | 1.F PL |
| ..G7741@-AB-6 | SoftBank Vision Fund II A 6.000% 12/18/25 | | 08/06/2024 | Redemption 100.0000 | | 1,130,729 | 1,130,729 | 1,130,729 | 1,130,729 | | | | | | 1,130,729 | | | | 42,025 | 12/18/2025 | 1.F PL |
| ..G9400#-AB-2 | WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33 | | 09/30/2024 | Redemption 100.0000 | | 50,196 | 50,196 | 50,196 | 50,196 | | | | | | 50,196 | | | | 2,014 | 09/30/2033 | 2.C PL |
| ..N9061@-AB-6 | VTTI BV SR NTS SER B 4.870% 12/15/25 | | 09/19/2024 | Call 100.6045 | | 5,030,223 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 214,877 | 12/15/2025 | 3.A |
| ..N9061@-AC-4 | VTTI BV SR NTS SER C 4.970% 12/15/27 | | 09/19/2024 | Call 103.1426 | | 15,471,390 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 1,036,727 | 12/15/2027 | 3.A |
| ..N9061@-AG-5 | VTTI BV SR NTS SER B 4.050% 12/15/27 | | 09/24/2024 | Redemption 100.3668 | | 2,007,336 | 2,000,000 | 2,000,000 | 2,000,000 | | 7,336 | | 7,336 | | 2,007,336 | | | | 61,425 | 12/15/2027 | 3.A |
| ..N9061@-AH-3 | VTTI BV SR NTS SER C 4.150% 12/15/29 | | 09/19/2024 | Call 100.9908 | | 4,039,632 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 165,515 | 12/15/2029 | 3.A |
| ..R2000#-AA-1 | BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27 | | 09/30/2024 | Redemption 100.0000 | | 1,405,870 | 1,405,870 | 1,342,212 | 1,390,135 | | | | | (47,922) | 1,405,870 | 63,658 | | 63,658 | 28,277 | 08/05/2027 | 2.B PL |
| ..06368L-AP-1 | Bank of Montreal Senior Unsecured 4.250% 09/14/24 | A | 09/14/2024 | Various | | 13,250,000 | 13,250,000 | 13,232,465 | 13,241,971 | | 8,029 | | 8,029 | | 13,250,000 | | | | 563,125 | 09/14/2024 | 1.F FE |
| ..064159-HB-5 | Bank of Nova Scotia/The Subordinated 4.500% 12/16/25 | A | 08/14/2024 | ALRe Corporate AAM | | 496,905 | 500,000 | 574,396 | 527,650 | | (8,657) | | (8,657) | | 518,994 | | (22,089) | (22,089) | 14,875 | 12/16/2025 | 2.A FE |
| ..06417X-AG-6 | Bank of Nova Scotia/The Subordinated 4.588% 05/04/37 | A | 09/23/2024 | Barclays | | 3,317,965 | 3,500,000 | 3,238,312 | 3,256,993 | | 9,361 | | 9,361 | | 3,266,354 | | 51,611 | 51,611 | 142,738 | 05/04/2037 | 2.A FE |
| ..11271L-AC-6 | Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28 | A | 09/23/2024 | Various | | 15,783,840 | 16,000,000 | 15,867,071 | 13,978,097 | | 15,132 | | 15,132 | | 15,908,741 | | (124,901) | (124,901) | 687,267 | 01/25/2028 | 1.G FE |
| ..11271L-AL-6 | Brookfield Finance Inc Senior Unsecured 5.968% 03/04/54 | A | 07/31/2024 | ALRE - DFL Trust AAM | | 6,313,281 | 6,200,000 | 6,304,718 | | | | | | | 6,304,718 | | 8,563 | 8,563 | 151,090 | 03/04/2054 | 1.G FE |
| ..136040-AA-0 | CANADIAN HOSPITALITY RECEIVABL CHRF 2015-1 A 5.850% 04/30/27 | | 09/27/2024 | OTHER | | 15,485,679 | 21,096,661 | 3,785,396 | 2,742,566 | 1,081,613 | 8,083 | | 1,089,696 | | 3,832,262 | | 11,653,417 | 11,653,417 | 1,131,308 | 04/30/2027 | 6. PL |
| ..136375-BD-3 | Canadian National Railway Co Senior Unsecured 6.900% 07/15/28 | A | 08/06/2024 | Goldman Sachs | | 3,281,340 | 3,000,000 | 3,474,480 | 3,151,225 | | (17,885) | | (17,885) | | 3,133,340 | | 148,000 | 148,000 | 219,650 | 07/15/2028 | 1.F FE |
| ..13648T-AD-9 | Canadian Pacific Railway Co Senior Unsecured 4.300% 05/15/43 | A | 09/13/2024 | JPM SECURITIES LLC | | 4,551,000 | 5,000,000 | 4,333,061 | 4,346,117 | | 13,926 | | 13,926 | | 4,360,044 | | 190,956 | 190,956 | 179,764 | 05/15/2043 | 2.B FE |
| ..15135U-AM-1 | Cenovus Energy Inc Senior Unsecured 4.250% 04/15/27 | A | 09/13/2024 | JPM SECURITIES LLC | | 498,800 | 500,000 | 499,902 | 499,974 | | 2 | | 2 | | 499,977 | | (1,177) | (1,177) | 8,913 | 04/15/2027 | 2.B FE |
| ..21037X-AC-4 | Constellation Software Inc/Can Senior Unsecured 5.158% 02/16/29 | A | 09/26/2024 | Various | | 3,295,196 | 3,200,000 | 3,200,000 | | | | | | | 3,200,000 | | 95,196 | 95,196 | 95,022 | 02/16/2029 | 2.B FE |
| ..29250N-AL-9 | Enbridge Inc Senior Unsecured 4.250% 12/01/26 | A | 08/06/2024 | Various | | 11,897,160 | 12,000,000 | 12,368,369 | 11,131,768 | | (28,426) | | (28,426) | | 12,086,152 | | (188,992) | (188,992) | 242,250 | 12/01/2026 | 2.B FE |
| ..29250N-AR-6 | Enbridge Inc Senior Unsecured 3.700% 07/15/27 | A | 09/23/2024 | Various | | 6,133,435 | 6,218,000 | 6,424,568 | 6,328,068 | | (24,030) | | (24,030) | | 6,304,038 | | (170,603) | (170,603) | 274,162 | 07/15/2027 | 2.B FE |
| ..29250N-BN-4 | Enbridge Inc Subordinated 7.375% 01/15/83 | A | 08/15/2024 | ACRA RE II Surplus AAM | | 5,055,750 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 55,750 | 55,750 | 399,479 | 01/15/2083 | 2.C FE |
| ..29250N-BS-3 | Enbridge Inc Subordinated 8.250% 01/15/84 | A | 09/26/2024 | MIZUHO | | 3,820,500 | 3,600,000 | 3,739,500 | | | (16,581) | | (16,581) | | 3,722,919 | | 97,581 | 97,581 | 207,900 | 01/15/2084 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 29250N-CD-5 | Enbridge Inc Senior Unsecured 5.950% 04/05/54 | A | 09/13/2024 | JPM SECURITIES LLC | | 8,497,200 | 8,000,000 | 8,135,767 | | | | | | | 8,135,767 | | 361,433 | 361,433 | 212,878 | 04/05/2054 | 2.A FE |
| 29250N-CD-5 | Enbridge Inc Senior Unsecured 5.950% 04/05/54 | A | 08/28/2024 | Various | | 15,790,372 | 15,400,000 | 15,608,926 | | | 42 | | 42 | | 15,608,968 | | 181,404 | 181,404 | 322,027 | 04/05/2054 | 2.A FE |
| 428357-AA-5 | HI-FI Music IP Issuer LP HIFI 2022-1A A2 3.939% 02/01/62 | A | 09/03/2024 | Various | | 14,431,641 | 15,000,000 | 14,988,959 | 14,992,312 | | 1,535 | | 1,535 | | 14,993,848 | | (562,207) | (562,207) | 499,839 | 02/01/2062 | 1.F FE |
| 56501R-AE-6 | Manulife Financial Corp Subordinated 4.061% 02/24/32 | A | 08/14/2024 | ALRe Corporate AAM | | 976,337 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (23,663) | (23,663) | 19,177 | 02/24/2032 | 1.G FE |
| 780082-AR-4 | Royal Bank of Canada Junior Subordinated 7.500% 05/02/84 | A | 07/31/2024 | ALRE - DFL Trust AAM | | 14,542,500 | 14,000,000 | 14,028,280 | | | 372 | | 372 | | 14,028,652 | | 513,848 | 513,848 | 282,917 | 05/02/2084 | 2.B FE |
| 78016F-ZY-3 | Royal Bank of Canada Senior Unsecured 4.950% 04/25/25 | A | 08/28/2024 | ACRA RE 2A Surplus AAM | | 26,106,176 | 26,000,000 | 25,955,700 | 25,959,969 | | 20,055 | | 20,055 | | 25,980,024 | | 126,153 | 126,153 | 1,083,225 | 04/25/2025 | 1.E FE |
| 78016F-ZZ-0 | Royal Bank of Canada Senior Unsecured 5.200% 07/20/26 | A | 07/10/2024 | Royal Bank of Canada | | 34,055,472 | 34,000,000 | 33,996,260 | 33,996,782 | | 628 | | 628 | | 33,997,410 | | 58,062 | 58,062 | 1,719,015 | 07/20/2026 | 1.E FE |
| 78016H-ZW-3 | Royal Bank of Canada Senior Unsecured 5.150% 02/01/34 | A | 07/12/2024 | Various | | 13,108,654 | 13,000,000 | 12,973,480 | | | 1,252 | | 1,252 | | 12,974,732 | | 133,922 | 133,922 | 326,195 | 02/01/2034 | 1.E FE |
| 89115A-2S-0 | Toronto-Dominion Bank/The Senior Unsecured 5.532% 07/17/26 | A | 07/11/2024 | Citigroup | | 20,165,400 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 165,400 | 165,400 | 1,091,033 | 07/17/2026 | 1.E FE |
| 89115A-2V-3 | Toronto-Dominion Bank/The Senior Unsecured 5.264% 12/11/26 | A | 07/10/2024 | Scotia Capital | | 8,034,160 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 34,160 | 34,160 | 245,653 | 12/11/2026 | 1.E FE |
| 89346D-AE-7 | TransAlta Corp Senior Unsecured 6.500% 03/15/40 | A | 08/12/2024 | ALRe Corporate AAM | | 2,034,536 | 2,000,000 | 1,983,975 | | | 172 | | 172 | | 1,984,147 | | 50,389 | 50,389 | 53,083 | 03/15/2040 | 3.A FE |
| 89352H-AX-7 | TransCanada PipeLines Ltd Senior Unsecured 4.750% 05/15/38 | A | 07/17/2024 | Goldman Sachs | | 3,721,800 | 4,000,000 | 3,257,120 | 3,264,679 | | 17,026 | | 17,026 | | 3,281,705 | | 440,095 | 440,095 | 128,250 | 05/15/2038 | 2.B FE |
| C1467#-AC-1 | CSL GROUP INC (THE) SR SECD NTS SER 15-A 4.480% 08/13/30 | A | 08/13/2024 | Redemption 100.0000 | | 1,187,500 | 1,187,500 | 1,187,500 | 1,187,500 | | | | | | 1,187,500 | | | | 53,200 | 08/13/2030 | 3.B |
| C6802#-AA-0 | Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51 | | 09/30/2024 | Redemption 100.0000 | | 82,868 | 82,868 | 88,495 | 84,538 | | | | | 3,958 | 82,868 | (5,628) | | (5,628) | 2,557 | 06/30/2051 | 2.B PL |
| 000000-00-0 | ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.357% 09/15/24 | D | 07/01/2024 | Security Withdraw | | 5,023,976 | 5,000,000 | 4,808,312 | 5,076,307 | | (35,826) | | (35,826) | | 5,040,481 | | (16,505) | (16,505) | 207,354 | 09/15/2024 | 2.C Z |
| 000000-00-0 | Viettel Peru SAC Senior Secured 5.000% 02/25/28 | D | 08/26/2024 | Various | | 9,500,000 | 9,500,000 | 9,355,600 | 9,409,080 | | 90,920 | | 90,920 | | 9,500,000 | | | | 512,156 | 02/25/2028 | 3.B Z |
| 000000-00-0 | ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B 22.670% 07/03/28 | D | 09/26/2024 | Redemption 100.0000 | | 462 | 462 | 463 | | | (1) | | (1) | | 462 | | | | 13 | 07/03/2028 | 2.C FE |
| 000000-00-0 | Grifols SA Grifols SA 7.500% 04/30/30 | B | 09/26/2024 | Barclays | | 10,563,146 | 10,012,460 | 9,535,231 | | | 8,092 | | 8,092 | | 9,870,643 | 327,320 | 692,503 | 1,019,823 | 312,889 | 04/30/2030 | 3.C FE |
| 000000-00-0 | GoldenTree Loan Management EUR GLME 1A C1A 5.238% 10/20/30 | B | 07/29/2024 | Call 100.0000 | | 1,082,204 | 1,082,204 | 1,133,496 | 1,087,889 | | 2,590 | | 2,590 | 57,460 | 1,069,015 | (78,924) | 13,190 | (65,734) | 46,715 | 10/20/2030 | 1.E FE |
| 000000-00-0 | GoldenTree Loan Management EUR GLME 1A D 6.038% 10/20/30 | B | 07/29/2024 | Call 100.0000 | | 1,623,306 | 1,623,306 | 1,638,152 | 1,601,671 | | 7,091 | | 7,091 | 90,621 | 1,576,913 | (122,470) | 46,394 | (76,076) | 80,269 | 10/20/2030 | 2.A FE |
| 000000-00-0 | BlackRock European CLO 1 DAC BECLO 1A CR 4.981% 03/15/31 | B | 09/16/2024 | Paydown | | 4,624,655 | 4,624,655 | 4,500,262 | 4,596,753 | | 11,418 | | 11,418 | (78,923) | 4,624,655 | 95,406 | | 95,406 | 182,803 | 03/15/2031 | 1.D FE |
| 000000-00-0 | BlackRock European CLO 1 DAC BECLO 1A DR 5.781% 03/15/31 | B | 09/10/2024 | Paydown | | 275,625 | 275,625 | 235,909 | 246,898 | | 27,674 | | 27,674 | (11,720) | 275,625 | 12,774 | | 12,774 | 12,560 | 03/15/2031 | 2.A FE |
| 000000-00-0 | Jubilee CLO 2019-XXII DAC JUBIL 2019-22A D 7.560% 11/20/31 | B | 08/20/2024 | Paydown | | 1,939,359 | 1,939,359 | 1,867,851 | 1,864,268 | | 68,947 | | 68,947 | 45,873 | 1,939,359 | (39,728) | | (39,728) | 115,005 | 11/20/2031 | 2.C FE |
| 000000-00-0 | GoldenTree Loan Management EUR GLME 2A D 6.538% 01/20/32 | B | 07/29/2024 | Call 100.0000 | | 479,416 | 479,416 | 420,359 | 443,140 | | 4,643 | | 4,643 | (21,036) | 439,248 | 12,502 | 40,169 | 52,671 | 25,589 | 01/20/2032 | 2.A FE |
| 000000-00-0 | GoldenTree Loan Management EUR GLME 2X D 6.538% 01/20/32 | B | 07/29/2024 | Call 100.0000 | | 1,672,006 | 1,672,006 | 1,547,058 | 1,632,342 | | 7,701 | | 7,701 | (63,002) | 1,608,257 | 31,215 | 63,749 | 94,964 | 89,242 | 01/20/2032 | 2.A FE |
| 000000-00-0 | Jubilee CLO 2019-XXIII DAC JUBIL 2019-23A DN 7.835% 06/15/32 | B | 07/15/2024 | Paydown | | 4,362,003 | 4,362,003 | 4,429,600 | 4,415,206 | | | | | 14,394 | 4,362,003 | (67,597) | | (67,597) | 265,233 | 06/15/2032 | 2.C FE |
| G9890#-AA-1 | Ziraat DPR Finance Company Ziraat DPR Finance Company 7.920% 06/17/34 | D | 07/12/2024 | Tax Free Exchange | | 95,000,000 | 95,000,000 | 95,000,000 | | | | | | | 95,000,000 | | | | 557,041 | 06/17/2034 | 2.C Z |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| . 000000-00-0 | Goldentree Loan Management EUR GLME 6A B1 6.288% 01/20/36 | B | 07/22/2024 | Paydown | | 5,116,426 | 5,116,426 | 5,110,146 | | | (15,793) | | (15,793) | | 5,116,426 | 22,072 | | 22,072 | 167,163 | 01/20/2036 | 1.C FE |
| . 000000-00-0 | Goldentree Loan Management EUR GLME 6A D 7.938% 01/20/36 | B | 07/22/2024 | Paydown | | 12,518,914 | 12,518,914 | 12,094,825 | 12,531,350 | | 156,586 | | 156,586 | (446,210) | 12,518,914 | 277,189 | | 277,189 | 782,038 | 01/20/2036 | 2.C FE |
| . 000000-00-0 | European Residential Loan Secu ERLS 2019-NPL2 A 4.874% 02/24/58 | B | 08/26/2024 | Paydown | | 14,871,830 | 14,871,830 | 14,855,651 | 15,016,452 | | 88,326 | | 88,326 | (129,323) | 14,871,830 | (103,624) | | (103,624) | 591,462 | 02/24/2058 | 1.F FE |
| . 000000-00-0 | Dutch Property Finance 2021-2 DPF 2021-2 A 4.386% 04/28/59 | B | 07/29/2024 | Paydown | | 2,185,284 | 2,185,284 | 1,909,350 | 2,198,593 | | 20,536 | | 20,536 | (263,573) | 2,185,284 | 229,727 | | 229,727 | 76,089 | 04/28/2059 | 1.A FE |
| . 000000-00-0 | Portman Square IE PRTSQ 2023-NPL1A A 7.185% 07/25/63 | B | 07/25/2024 | Paydown | | 3,796,346 | 3,796,346 | 3,908,133 | 3,838,652 | | 26,054 | | 26,054 | 65,021 | 3,796,346 | (133,381) | | (133,381) | 213,852 | 07/25/2063 | 1.E FE |
| . 000823-AJ-3 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1R 7.144% 04/20/32 | D | 08/22/2024 | Various | | 21,949,488 | 21,949,488 | 21,145,182 | 21,466,556 | | 125,445 | | 125,445 | | 21,592,002 | | 357,487 | 357,487 | 1,349,161 | 04/20/2032 | 1.A FE |
| . 000823-AJ-3 | ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1R 7.144% 04/20/32 | D | 07/22/2024 | Paydown | | 4,550,512 | 4,550,512 | 4,383,765 | 4,450,391 | | 100,120 | | 100,120 | | 4,550,512 | | | | 251,712 | 04/20/2032 | 1.A FE |
| . 00112A-AJ-1 | ABPCI Direct Lending Fund CLO ABPCI 2024-17A D 9.948% 08/01/36 | D | 08/08/2024 | ALRe Corporate AAM | | 2,613,702 | 2,600,000 | 2,599,862 | | | (137) | | (137) | | 2,599,725 | | 13,977 | 13,977 | 50,702 | 08/01/2036 | 2.C FE |
| . 00119F-AE-4 | AGL CLO 21 Ltd AGL 2022-21A C 9.364% 07/27/35 | D | 08/09/2024 | Various | | 1,250,000 | 1,250,000 | 1,241,875 | 1,244,508 | | 375 | | 375 | | 1,244,884 | | 5,116 | 5,116 | 94,086 | 07/27/2035 | 1.F FE |
| . 00119F-AG-9 | AGL CLO 21 Ltd AGL 2022-21A D 10.614% 07/27/35 | D | 08/09/2024 | Call 100.0000 | | 1,320,000 | 1,320,000 | 1,298,220 | 1,302,562 | | 988 | | 988 | | 1,303,549 | | 16,451 | 16,451 | 112,509 | 07/27/2035 | 2.C FE |
| . 00177L-AG-5 | AMMC CLO 24 Ltd AMMC 2021-24A D 8.944% 01/20/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,188,276 | 2,200,000 | 1,965,988 | 1,983,685 | | 12,852 | | 12,852 | | 1,996,537 | | 191,740 | 191,740 | 165,173 | 01/20/2035 | 2.C FE |
| . 00182E-BF-5 | ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 07/17/27 | D | 09/23/2024 | Various | | 3,922,960 | 4,000,000 | 3,991,600 | 3,996,685 | | 651 | | 651 | | 3,997,336 | | (74,376) | (74,376) | 163,683 | 07/17/2027 | 1.E FE |
| . 00182Y-AA-3 | ANZ Bank New Zealand Ltd Subordinated 5.548% 08/11/32 | D | 09/27/2024 | Various | | 10,176,434 | 10,000,000 | 10,081,369 | | | (1,684) | | (1,684) | | 10,079,685 | | 96,749 | 96,749 | 175,687 | 08/11/2032 | 1.G FE |
| . 00205G-AD-9 | APA Infrastructure Ltd Senior Unsecured 4.250% 07/15/27 | D | 09/27/2024 | MMTL Modco AAM | | 2,997,556 | 3,000,000 | 2,993,680 | 2,997,662 | | 165 | | 165 | | 2,997,828 | | (271) | (271) | 89,250 | 07/15/2027 | 2.B FE |
| . 00388W-AG-6 | Abu Dhabi National Energy Co P Senior Unsecured 4.875% 04/23/30 | D | 09/03/2024 | HSBC HOLDINGS PLC | | 1,025,000 | 1,000,000 | 1,000,019 | 1,000,019 | | | | | | 1,000,019 | | 24,981 | 24,981 | 42,115 | 04/23/2030 | 1.D FE |
| . 00654U-AA-0 | Adani International Container Senior Secured 3.000% 02/16/31 | D | 09/30/2024 | Various | | 873,000 | 873,000 | 862,479 | 865,535 | | 7,465 | | 7,465 | | 873,000 | | | | 26,190 | 02/16/2031 | 2.C FE |
| . 00774M-AX-3 | AerCap Ireland Capital DAC / A Senior Unsecured 3.300% 01/30/32 | D | 07/02/2024 | Morgan Stanley | | 4,299,150 | 5,000,000 | 4,194,700 | 4,198,469 | | 40,205 | | 40,205 | | 4,238,674 | | 60,476 | 60,476 | 152,625 | 01/30/2032 | 2.A FE |
| . 00774M-AZ-8 | AerCap Ireland Capital DAC / A Senior Unsecured 3.850% 10/29/41 | D | 09/13/2024 | JPM SECURITIES LLC | | 5,211,720 | 6,200,000 | 4,884,360 | | | 28,810 | | 28,810 | | 4,913,170 | | 298,550 | 298,550 | 210,189 | 10/29/2041 | 2.A FE |
| . 00901F-AE-6 | AIMCO CLO 16 Ltd AIMCO 2021-16A C 7.547% 01/17/35 | D | 07/10/2024 | Paydown | | 3,400,000 | 3,400,000 | 3,402,380 | | | (2,380) | | (2,380) | | 3,400,000 | | | | 125,254 | 01/17/2035 | 1.F FE |
| . 00913R-AD-8 | Air Liquide Finance SA Senior Unsecured 2.500% 09/27/26 | D | 08/06/2024 | Various | | 7,207,200 | 7,500,000 | 7,138,903 | | | 6,979 | | 6,979 | | 7,145,882 | | 61,318 | 61,318 | 67,708 | 09/27/2026 | 1.F FE |
| . 01448Q-AB-6 | ALESCO Preferred Funding IV Lt ALESC 4A A2 6.217% 07/30/34 | D | 08/15/2024 | Various | | 16,835,234 | 19,070,000 | 16,766,866 | 11,303,027 | | 58,835 | | 58,835 | | 16,809,591 | | 25,644 | 25,644 | 769,291 | 07/30/2034 | 1.C FE |
| . 01448X-AA-3 | ALESCO Preferred Funding VI Lt ALESC 6A A1 5.485% 03/23/35 | D | 09/23/2024 | Paydown | | 56,274 | 56,274 | 53,003 | 53,162 | | 3,112 | | 3,112 | | 56,274 | | | | 3,464 | 03/23/2035 | 1.D FE |
| . 01448X-AA-3 | ALESCO Preferred Funding VI Lt ALESC 6A A1 5.485% 03/23/35 | D | 08/15/2024 | MMTL Modco AAM | | 883,590 | 918,016 | 869,820 | 889,592 | | 5,105 | | 5,105 | | 894,697 | | (11,107) | (11,107) | 50,471 | 03/23/2035 | 1.D FE |
| . 014495-AC-9 | ALESCO Preferred Funding XIII ALESC 13A A2 5.415% 09/23/37 | D | 08/15/2024 | ALRe Corporate AAM | | 4,091,567 | 5,240,000 | 3,995,500 | 3,997,025 | | 32,810 | | 32,810 | | 4,029,835 | | 61,732 | 61,732 | 202,720 | 09/23/2037 | 1.B FE |
| . 014498-AC-3 | ALESCO Preferred Funding XIV L ALESC 14A A2 5.415% 09/23/37 | D | 08/15/2024 | ALRe Corporate AAM | | 13,396,539 | 17,469,000 | 13,090,832 | 13,095,982 | | 113,310 | | 113,310 | | 13,209,292 | | 187,247 | 187,247 | 675,822 | 09/23/2037 | 1.E FE |
| . 01449C-AG-5 | ALESCO Preferred Funding VIII ALESC 8A A2 5.485% 12/23/35 | D | 08/15/2024 | ALRe Corporate AAM | | 1,607,864 | 1,789,000 | 1,572,084 | 1,572,600 | | 10,899 | | 10,899 | | 1,583,500 | | 24,364 | 24,364 | 70,018 | 12/23/2035 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..01449W-AA-4 | ALESCO Preferred Funding X Ltd ALESC 10A A1 5.355% 09/23/36 | D | 09/23/2024 | Paydown | | 286,299 | 286,299 | 252,190 | 255,992 | | 30,307 | | 30,307 | | 286,299 | | | | 12,810 | 09/23/2036 | 1.A FE |
| ..01449W-AB-2 | ALESCO Preferred Funding X Ltd ALESC 10A A2A 5.515% 09/23/36 | D | 08/15/2024 | Various | | 19,367,242 | 23,327,000 | 18,393,369 | 18,689,262 | | 158,428 | | 158,428 | | 18,847,691 | | 519,551 | 519,551 | 917,483 | 09/23/2036 | 1.C FE |
| ..01450A-AB-6 | ALESCO Preferred Funding XI Lt ALESC 11A A2 5.465% 12/23/36 | D | 08/15/2024 | ALRe Corporate AAM | | 4,376,917 | 5,300,000 | 4,094,250 | 4,170,319 | | 40,486 | | 40,486 | | 4,210,805 | | 166,112 | 166,112 | 206,748 | 12/23/2036 | 1.C FE |
| ..01450A-AF-7 | ALESCO Preferred Funding XI Lt ALESC 11A A1BF 5.345% 12/23/36 | D | 09/23/2024 | Paydown | | 1,008,857 | 1,008,857 | 928,101 | 939,266 | | 69,591 | | 69,591 | | 1,008,857 | | | | 45,065 | 12/23/2036 | 1.A FE |
| ..01450D-AB-0 | ALESCO Preferred Funding XII L ALESC 12A A1 5.883% 07/15/37 | D | 07/15/2024 | Paydown | | 167,268 | 167,268 | 156,707 | 157,875 | | 9,393 | | 9,393 | | 167,268 | | | | 7,519 | 07/15/2037 | 1.A FE |
| ..01450D-AC-8 | ALESCO Preferred Funding XII L ALESC 12A A2 5.963% 07/15/37 | D | 08/15/2024 | ALRe Corporate AAM | | 5,020,703 | 6,406,000 | 4,888,579 | 4,890,590 | | 45,002 | | 45,002 | | 4,935,592 | | 85,110 | 85,110 | 324,725 | 07/15/2037 | 1.C FE |
| ..01450G-AA-5 | Alesco Preferred Funding XVI L ALESC 16A A 5.335% 03/23/38 | D | 09/23/2024 | Paydown | | 122,732 | 122,732 | 104,706 | 105,675 | | 17,057 | | 17,057 | | 122,732 | | | | 5,473 | 03/23/2038 | 1.E FE |
| ..01450N-AA-0 | Alesco Preferred Funding XVII ALESC 17A A1 5.765% 09/23/38 | D | 09/23/2024 | Paydown | | 19,290 | 19,290 | 18,249 | 18,312 | | 979 | | 979 | | 19,290 | | | | 923 | 09/23/2038 | 1.B FE |
| ..01450N-AA-0 | Alesco Preferred Funding XVII ALESC 17A A1 5.765% 09/23/38 | D | 08/15/2024 | ALRe Corporate AAM | | 1,926,872 | 2,091,584 | 1,845,823 | 1,840,827 | | 6,055 | | 6,055 | | 1,846,882 | | 79,989 | 79,989 | 85,635 | 09/23/2038 | 1.B FE |
| ..01750L-AE-3 | Allegro CLO VIII Ltd ALLEG 2018-2A B2 2.560% 07/15/31 | D | 09/26/2024 | Paydown | | 500,000 | 500,000 | 500,682 | 500,138 | | (138) | | (138) | | 500,000 | | | | 12,053 | 07/15/2031 | 1.A FE |
| ..01750T-AJ-5 | Allegro CLO XII Ltd ALLEG 2020-1A C 7.994% 01/21/32 | D | 07/22/2024 | Paydown | | 10,400,000 | 10,400,000 | 10,285,176 | 10,311,373 | | 88,627 | | 88,627 | | 10,400,000 | | | | 582,516 | 01/21/2032 | 1.F FE |
| ..03330H-BN-6 | Anchorage Credit Funding 9 Ltd ANCHF 2019-9A BR 3.054% 10/25/37 | D | 09/03/2024 | Deutsche Bank Securities Inc | | 15,867,000 | 17,200,000 | 17,200,000 | 17,200,000 | | | | | | 17,200,000 | | (1,333,000) | (1,333,000) | 450,872 | 10/25/2037 | 1.B FE |
| ..03331F-AA-8 | Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37 | D | 09/27/2024 | MMTL Modco AAM | | 3,975,844 | 4,000,000 | 3,872,508 | 3,873,916 | | 35,377 | | 35,377 | | 3,909,293 | | 66,551 | 66,551 | 170,427 | 04/25/2037 | 1.A FE |
| ..03331J-AL-6 | Anchorage Capital CLO 2018-10 ANCHC 2018-10A C 7.813% 10/15/31 | D | 07/15/2024 | Paydown | | 8,250,000 | 8,250,000 | 8,042,613 | 8,064,261 | | 185,739 | | 185,739 | | 8,250,000 | | | | 471,374 | 10/15/2031 | 1.F FE |
| ..03331J-AN-2 | Anchorage Capital CLO 2018-10 ANCHC 2018-10A D 8.713% 10/15/31 | D | 07/15/2024 | Paydown | | 7,000,000 | 7,000,000 | 6,740,124 | 6,786,119 | | 213,881 | | 213,881 | | 7,000,000 | | | | 464,871 | 10/15/2031 | 2.C FE |
| ..03331X-AJ-0 | Anchorage Credit Funding 8 Ltd ANCHF 2019-8A BR 3.006% 07/25/37 | D | 09/03/2024 | Deutsche Bank Securities Inc | | 7,091,250 | 7,750,000 | 7,750,000 | 7,750,000 | | | | | | 7,750,000 | | (658,750) | (658,750) | 258,203 | 07/25/2037 | 1.B FE |
| ..03332A-AA-8 | Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38 | D | 09/03/2024 | Deutsche Bank Securities Inc | | 2,902,500 | 3,000,000 | 2,801,910 | | | 80,543 | | 80,543 | | 2,882,453 | | 20,047 | 20,047 | 174,617 | 04/25/2038 | 1.A FE |
| ..03332A-AA-8 | Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38 | D | 08/15/2024 | MMTL Modco AAM | | 961,814 | 1,000,000 | 978,750 | 985,875 | | 2,973 | | 2,973 | | 988,848 | | (27,034) | (27,034) | 29,153 | 04/25/2038 | 1.A FE |
| ..034863-BE-9 | Anglo American Capital PLC Senior Unsecured 5.750% 04/05/34 | D | 09/23/2024 | Barclays | | 10,861,656 | 10,400,000 | 10,363,288 | | | 1,296 | | 1,296 | | 10,364,584 | | 497,072 | 497,072 | 280,728 | 04/05/2034 | 2.B FE |
| ..03665A-AN-7 | Antares CLO 2017-2 Ltd ANTR 2017-2A CR 8.144% 10/20/33 | D | 08/13/2024 | ALRe Corporate AAM | | 10,024,640 | 10,000,000 | 9,999,970 | 9,999,426 | | 14 | | 14 | | 9,999,440 | | 25,200 | 25,200 | 679,585 | 10/20/2033 | 1.F FE |
| ..03665A-AQ-0 | Antares CLO 2017-2 Ltd ANTR 2017-2A DR 9.294% 10/20/33 | D | 08/09/2024 | ALRe Corporate AAM | | 7,414,661 | 7,412,000 | 7,411,956 | 7,411,572 | | 116 | | 116 | | 7,411,688 | | 2,973 | 2,973 | 566,613 | 10/20/2033 | 2.C FE |
| ..03665J-AL-2 | Antares CLO 2017-1 Ltd ANTR 2017-1A CR 8.244% 04/20/33 | D | 08/13/2024 | Various | | 27,892,298 | 27,500,000 | 26,477,673 | 24,054,918 | | 118,126 | | 118,126 | | 26,600,817 | | 1,291,481 | 1,291,481 | 1,831,212 | 04/20/2033 | 1.F FE |
| ..03665L-AA-1 | Antares CLO 2018-3 LTD ANTR 2018-3A A1 6.994% 01/20/31 | D | 08/22/2024 | Call 100.0000 | | 9,349,717 | 9,349,717 | 9,246,870 | 9,278,394 | | 12,666 | | 12,666 | | 9,291,060 | | 58,657 | 58,657 | 562,685 | 01/20/2031 | 1.A FE |
| ..03665L-AA-1 | Antares CLO 2018-3 LTD ANTR 2018-3A A1 6.994% 01/20/31 | D | 07/22/2024 | Paydown | | 1,935,631 | 1,935,631 | 1,914,339 | 1,920,866 | | 14,766 | | 14,766 | | 1,935,631 | | | | 104,833 | 01/20/2031 | 1.A FE |
| ..03665L-AG-8 | Antares CLO 2018-3 LTD ANTR 2018-3A C 8.294% 01/20/31 | D | 08/22/2024 | Various | | 5,900,000 | 5,900,000 | 5,900,662 | | | (95) | | (95) | | 5,900,567 | | (567) | (567) | 290,685 | 01/20/2031 | 1.F FE |
| ..03665L-AG-8 | Antares CLO 2018-3 LTD ANTR 2018-3A C 8.294% 01/20/31 | D | 08/12/2024 | ALRe Corporate AAM | | 10,074,400 | 10,000,000 | 10,001,000 | 10,007,688 | | (1,597) | | (1,597) | | 10,006,091 | | 68,309 | 68,309 | 689,698 | 01/20/2031 | 1.F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..03665L-AJ-2 | Antares CLO 2018-3 LTD ANTR 2018-3A D 9.194% 01/20/31 | D | 08/22/2024 | Various | | 15,000,000 | 15,000,000 | 14,962,500 | 8,973,938 | | (23,980) | | (23,980) | | 14,934,958 | | 65,042 | 65,042 | 818,905 | 01/20/2031 | 2.C FE |
| ..03665T-AU-0 | Antares CLO 2018-2 Ltd ANTR 2018-2A DR 9.632% 04/20/34 | D | 08/08/2024 | ALRe Corporate AAM | | 9,792,842 | 9,750,000 | 9,750,000 | 9,750,000 | | | | | | 9,750,000 | | 42,842 | 42,842 | 769,678 | 04/20/2034 | 2.B FE |
| ..03665Y-AW-5 | Antares CLO 2019-2 LTD ANTR 2019-2A DR 10.733% 01/23/36 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 18,046,370 | 17,800,000 | 17,800,000 | | | | | | | 17,800,000 | | 246,370 | 246,370 | 1,212,855 | 01/23/2036 | 2.C FE |
| ..03666B-AE-4 | Antares CLO 2021-1 Ltd ANTR 2021-1A B 7.396% 07/25/33 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 3,005,367 | 3,000,000 | 3,004,140 | 2,992,634 | | 1,038 | | 1,038 | | 2,993,672 | | 11,695 | 11,695 | 183,143 | 07/25/2033 | 1.C FE |
| ..04002V-AC-5 | AREIT 2022-CRE6 Trust AREIT 2022-CRE6 AS 6.992% 01/20/37 | D | 08/15/2024 | MMTL Modco AAM | | 1,969,116 | 2,000,000 | 1,983,750 | | | (2,427) | | (2,427) | | 1,981,323 | | (12,208) | (12,208) | 23,673 | 01/20/2037 | 1.A FE |
| ..04009B-AJ-7 | ARES Loan Funding III Ltd ARES 2022-ALF3A D 9.535% 07/25/35 | D | 08/06/2024 | Various | | 9,380,000 | 9,380,000 | 9,283,386 | 9,415,693 | | (1,214) | | (1,214) | | 9,414,479 | | (34,479) | (34,479) | 714,626 | 07/25/2035 | 2.C FE |
| ..04020Q-AJ-9 | Ares Loan Funding V Ltd ARES 2024-ALF5A D1 8.735% 07/27/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 13,714,553 | 13,600,000 | 13,600,000 | | | | | | | 13,600,000 | | 114,553 | 114,553 | 363,604 | 07/27/2037 | 2.C FE |
| ..04020T-AG-9 | Ares Loan Funding VI Ltd ARES 2024-ALF6A C 7.455% 07/10/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 16,784,981 | 16,800,000 | 16,800,000 | | | | | | | 16,800,000 | | (15,019) | (15,019) | 313,067 | 07/10/2037 | 1.F FE |
| ..04020T-AJ-3 | Ares Loan Funding VI Ltd ARES 2024-ALF6A D 8.455% 07/10/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 17,919,108 | 18,000,000 | 18,000,000 | | | | | | | 18,000,000 | | (80,892) | (80,892) | 380,429 | 07/10/2037 | 2.C FE |
| ..04342J-AA-5 | ASB Bank Ltd Subordinated 5.284% 06/17/32 | D | 09/27/2024 | Various | | 8,037,372 | 8,000,000 | 8,021,731 | 4,000,000 | | (493) | | (493) | | 8,021,238 | | 16,134 | 16,134 | 197,269 | 06/17/2032 | 1.F FE |
| ..046353-AN-8 | AstraZeneca PLC Senior Unsecured 3.125% 06/12/27 | D | 08/06/2024 | Goldman Sachs | | 15,006,635 | 15,500,000 | 17,395,495 | 16,502,677 | | (185,615) | | (185,615) | | 16,317,062 | | (1,310,427) | (1,310,427) | 322,877 | 06/12/2027 | 1.F FE |
| ..04942V-AS-3 | Atlas Senior Loan Fund XIII ATCLO 2019-13A D 9.654% 04/22/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 11,014,597 | 11,000,000 | 10,822,911 | 10,868,083 | | 15,847 | | 15,847 | | 10,883,931 | | 130,666 | 130,666 | 881,857 | 04/22/2031 | 2.C FE |
| ..04965F-AL-5 | Atrium XV ATRM 15A D 8.545% 01/23/31 | D | 07/11/2024 | Call 100.0000 | | 1,084,500 | 1,084,500 | 1,073,655 | 1,078,918 | | 407 | | 407 | | 1,079,325 | | 5,175 | 5,175 | 67,992 | 01/23/2031 | 2.C FE |
| ..04965L-AL-2 | Atrium XIV LLC ATRM 14A C 7.498% 08/23/30 | D | 09/23/2024 | Paydown | | 4,000,000 | 4,000,000 | 3,897,150 | 3,927,107 | | 72,893 | | 72,893 | | 4,000,000 | | | | 287,554 | 08/23/2030 | 1.F FE |
| ..05072N-AE-1 | Audax Senior Debt CLO 10 LLC AUDAX 2024-10A C 8.032% 07/22/36 | D | 08/29/2024 | AARE Surplus AAM | | 9,598,147 | 9,600,000 | 9,600,000 | | | | | | | 9,600,000 | | (1,853) | (1,853) | 154,918 | 07/22/2036 | 1.F FE |
| ..05256L-AB-9 | AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS 4.820% 09/30/30 | D | 09/30/2024 | Redemption 100.0000 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 9,640 | 09/30/2030 | 2.B FE |
| ..054978-AC-5 | BBAM US CLO I Ltd BBAM 2022-1A A2 7.251% 04/15/35 | D | 08/29/2024 | AARE Surplus AAM | | 3,999,660 | 4,000,000 | 3,996,000 | | | 129 | | 129 | | 3,996,129 | | 3,531 | 3,531 | 182,491 | 04/15/2035 | 1.C FE |
| ..054979-AA-7 | BBAM US CLO I Ltd BBAM 2022-1A D 12.101% 04/15/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 1,235,081 | 1,250,000 | 1,225,000 | 1,231,121 | | 1,316 | | 1,316 | | 1,232,437 | | 2,644 | 2,644 | 128,158 | 04/15/2035 | 3.C FE |
| ..05523R-AE-7 | BAE Systems PLC Senior Unsecured 3.000% 09/15/50 | D | 08/14/2024 | ALRe Corporate AAM | | 454,784 | 667,000 | 657,242 | 657,931 | | 137 | | 137 | | 658,068 | | (203,284) | (203,284) | 18,287 | 09/15/2050 | 2.A FE |
| ..05523R-AL-1 | BAE Systems PLC Senior Unsecured 5.300% 03/26/34 | D | 08/06/2024 | Goldman Sachs | | 14,394,175 | 14,110,000 | 14,035,358 | | | 2,087 | | 2,087 | | 14,037,445 | | 356,730 | 356,730 | 272,127 | 03/26/2034 | 2.A FE |
| ..05551C-AA-3 | Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30 | D | 07/05/2024 | Redemption 100.0000 | | 461,043 | 461,043 | 461,043 | 461,043 | | | | | | 461,043 | | | | 12,102 | 01/07/2030 | 1.G FE |
| ..05553V-AE-1 | BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A C 7.594% 10/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 9,020,961 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 20,961 | 20,961 | 601,026 | 10/20/2034 | 1.F FE |
| ..05553V-AG-6 | BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 8.694% 10/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 10,125,149 | 10,100,000 | 10,100,000 | 10,100,000 | | | | | | 10,100,000 | | 25,149 | 25,149 | 771,389 | 10/20/2034 | 2.C FE |
| ..05555G-AF-9 | BCC Middle Market CLO 2024-1 L BCMM 2024-1A D 9.786% 05/09/65 | D | 08/12/2024 | ALRe Corporate AAM | | 7,659,158 | 7,500,000 | 7,500,000 | | | | | | | 7,500,000 | | 159,158 | 159,158 | 66,722 | 05/09/2065 | 2.C FE |
| ..055983-AA-8 | BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 6.842% 02/15/37 | D | 09/16/2024 | Paydown | | 1,092,438 | 1,092,438 | 1,051,130 | 1,077,709 | | 14,728 | | 14,728 | | 1,092,438 | | | | 56,150 | 02/15/2037 | 1.A FE |
| ..05600L-AB-2 | BMW Finance NV SENIOR 2.400% 08/14/24 | D | 08/14/2024 | Maturity | | 5,500,000 | 5,500,000 | 5,290,804 | 5,429,749 | | 70,251 | | 70,251 | | 5,500,000 | | | | 132,000 | 08/14/2024 | 1.F FE |
| ..05602C-AA-2 | BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A 6.531% 12/15/38 | D | 09/16/2024 | Paydown | | 335,664 | 335,664 | 328,427 | 334,352 | | 1,313 | | 1,313 | | 335,664 | | | | 15,606 | 12/15/2038 | 1.A FE |
| ..05683V-AY-0 | Bain Capital Credit CLO 2019-1 BCC 2019-1A DR 8.991% 04/19/34 | D | 08/15/2024 | Paydown | | 5,750,000 | 5,750,000 | 5,610,000 | 1,621,649 | | 128,351 | | 128,351 | | 5,750,000 | | | | 341,998 | 04/19/2034 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 05684C-AS-4 | Bain Capital Credit CLO 2020-3 BCC 2020-3A CR 7.695% 10/23/34 | D | 08/29/2024 | AARE Surplus AAM | | 2,301,198 | 2,300,000 | 2,297,125 | | | 240 | | 240 | | 2,297,365 | | 3,833 | 3,833 | 108,103 | 10/23/2034 | 1.F FE |
| 05876C-AU-7 | Ballyrock CLO 20 Ltd BALLY 2022-20A CR 9.451% 07/15/34 | D | 08/29/2024 | AARE Surplus AAM | | 4,003,184 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | 3,184 | 3,184 | 335,295 | 07/15/2034 | 2.C FE |
| 05964H-BD-6 | Banco Santander SA Unsecured 6.350% 03/14/34 | D | 09/03/2024 | ALRe Corporate AAM | | 12,788,670 | 12,200,000 | 12,520,860 | | | (2,123) | | (2,123) | | 12,518,737 | | 269,933 | 269,933 | 363,679 | 03/14/2034 | 2.B FE |
| 05971K-AA-7 | Banco Santander SA Subordinated 5.179% 11/19/25 | D | 08/08/2024 | AADE - FABN | | 1,797,849 | 1,800,000 | 1,782,936 | | | 3,673 | | 3,673 | | 1,786,609 | | 11,240 | 11,240 | 67,068 | 11/19/2025 | 2.B FE |
| 05971U-2D-8 | Banco de Credito del Peru S.A. Subordinated 3.250% 09/30/31 | D | 09/06/2024 | Barclays | | 8,283,000 | 8,800,000 | 8,792,520 | 8,794,243 | | 455 | | 455 | | 8,794,698 | | (511,698) | (511,698) | 269,317 | 09/30/2031 | 3.A FE |
| 06759U-AC-7 | Barings Clo Ltd 2022-II BABSN 2022-2A B1 7.801% 07/15/35 | D | 07/15/2024 | Call 100.0000 | | 1,500,000 | 1,500,000 | 1,501,500 | | | (1,310) | | (1,310) | | 1,500,190 | | (190) | (190) | 29,683 | 07/15/2035 | 1.C FE |
| 06760J-AL-9 | Barings CLO Ltd 2018-II BABSN 2018-2A C 8.263% 04/15/30 | D | 08/22/2024 | Call 100.0000 | | 1,380,000 | 1,380,000 | 1,377,240 | 1,376,027 | | 731 | | 731 | | 1,376,757 | | 3,243 | 3,243 | 99,491 | 04/15/2030 | 2.B FE |
| 06763D-AF-2 | Barings CLO Ltd 2024-IV BABSN 2024-4A D1 8.182% 10/20/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 16,500,974 | 16,500,000 | 16,500,000 | | | | | | | 16,500,000 | | 974 | 974 | 120,003 | 10/20/2037 | 2.C FE |
| 08179L-AG-6 | Benefit Street Partners CLO XI BSP 2018-14A C 7.294% 04/20/31 | D | 09/24/2024 | Paydown | | 7,750,000 | 7,750,000 | 7,675,503 | 7,676,890 | | 73,110 | | 73,110 | | 7,750,000 | | | | 538,095 | 04/20/2031 | 1.F FE |
| 08179L-AJ-0 | Benefit Street Partners CLO XI BSP 2018-14A D 8.144% 04/20/31 | D | 09/24/2024 | Paydown | | 4,500,000 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | | | 283,423 | 04/20/2031 | 2.C FE |
| 08179P-AJ-1 | Benefit Street Partners CLO XX BSP 2022-27A C 8.932% 07/20/35 | D | 08/28/2024 | Paydown | | 1,300,000 | 1,300,000 | 1,296,750 | 1,299,476 | | 524 | | 524 | | 1,300,000 | | | | 101,652 | 07/20/2035 | 1.F FE |
| 08180X-AS-1 | Benefit Street Partners CLO VI BSP 2015-8A A2R 6.994% 01/20/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,506,683 | 2,500,000 | 2,460,798 | 2,462,736 | | 4,707 | | 4,707 | | 2,467,443 | | 39,240 | 39,240 | 147,072 | 01/20/2031 | 1.C FE |
| 08180X-AW-2 | Benefit Street Partners CLO VI BSP 2015-8A CR 8.294% 01/20/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 1,000,303 | 1,000,000 | 936,316 | 938,635 | | 6,995 | | 6,995 | | 945,630 | | 54,673 | 54,673 | 69,662 | 01/20/2031 | 2.C FE |
| 08186R-AW-9 | Benefit Street Partners CLO XX BSP 2020-21A DR 8.913% 10/15/34 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 4,488,030 | 4,500,000 | 4,451,954 | 4,457,656 | | 3,866 | | 3,866 | | 4,461,522 | | 26,508 | 26,508 | 340,208 | 10/15/2034 | 2.C FE |
| 08523A-AA-6 | Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42 | D | 08/15/2024 | Redemption 100.0000 | | 149,905 | 149,905 | 149,905 | 149,905 | | | | | | 149,905 | | | | 8,844 | 02/15/2042 | 2.A PL |
| 08866T-AB-8 | BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28 | D | 07/07/2024 | Redemption 100.0000 | | 470,751 | 470,751 | 470,751 | 470,751 | | | | | | 470,751 | | | | 14,758 | 04/07/2028 | 1.G FE |
| 12550G-AE-3 | CIFC Funding 2018-V Ltd CIFC 2018-5A B 7.713% 01/15/32 | D | 07/25/2024 | Paydown | | 4,590,000 | 4,590,000 | 4,592,295 | | | (2,295) | | (2,295) | | 4,590,000 | | | | 188,291 | 01/15/2032 | 1.E FE |
| 12550G-AG-8 | CIFC Funding 2018-V Ltd CIFC 2018-5A C 8.563% 01/15/32 | D | 07/25/2024 | Paydown | | 3,500,000 | 3,500,000 | 3,489,500 | | | 10,500 | | 10,500 | | 3,500,000 | | | | 159,361 | 01/15/2032 | 2.C FE |
| 12551R-AG-3 | CIFC Funding 2018-I Ltd CIFC 2018-1A D 8.191% 04/18/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 4,092,609 | 4,090,000 | 3,923,664 | 3,929,693 | | 17,740 | | 17,740 | | 3,947,433 | | 145,176 | 145,176 | 282,933 | 04/18/2031 | 2.C FE |
| 12553S-AL-8 | CIFC Funding 2021-VI Ltd CIFC 2021-6A D 8.663% 10/15/34 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 399,345 | 400,000 | 396,920 | 398,275 | | 208 | | 208 | | 398,483 | | 862 | 862 | 29,396 | 10/15/2034 | 2.C FE |
| 12567H-AJ-1 | CIFC Funding 2021-VII Ltd CIFC 2021-7A D 8.545% 01/23/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 4,959,005 | 5,000,000 | 4,986,265 | 4,989,018 | | 730 | | 730 | | 4,989,749 | | (30,744) | (30,744) | 355,081 | 01/23/2035 | 2.C FE |
| 12643H-AM-2 | CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.995% 12/26/36 | D | 09/01/2024 | Paydown | | 383,152 | 383,152 | 349,501 | | | 33,651 | | 33,651 | | 383,152 | | | | 7,865 | 12/26/2036 | 1.A FM |
| 12661P-AE-9 | CSL Finance PLC Senior Unsecured 4.750% 04/27/52 | D | 08/06/2024 | Goldman Sachs | | 5,513,160 | 6,000,000 | 5,433,793 | | | 1,131 | | 1,131 | | 5,434,924 | | 78,236 | 78,236 | 79,167 | 04/27/2052 | 1.G FE |
| 12661P-AF-6 | CSL Finance PLC Senior Unsecured 4.950% 04/27/62 | D | 09/13/2024 | JPM SECURITIES LLC | | 4,306,905 | 4,500,000 | 4,158,450 | | | 2,164 | | 2,164 | | 4,160,614 | | 146,291 | 146,291 | 197,381 | 04/27/2062 | 1.G FE |
| 12661P-AF-6 | CSL Finance PLC Senior Unsecured 4.950% 04/27/62 | D | 07/31/2024 | AARE II Surplus ISG | | 2,342,384 | 2,600,000 | 2,467,018 | 2,467,817 | | 644 | | 644 | | 2,468,461 | | (126,077) | (126,077) | 97,598 | 04/27/2062 | 1.G FE |
| 13876R-AJ-3 | Canyon CLO 2020-3 Ltd CANYC 2020-3A D 9.263% 01/15/34 | D | 08/22/2024 | Paydown | | 8,000,000 | 8,000,000 | 8,012,000 | | | (12,000) | | (12,000) | | 8,000,000 | | | | 451,601 | 01/15/2034 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..13877J-AG-6 | Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A D 8.486% 04/15/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 4,010,668 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | 10,668 | 10,668 | 288,559 | 04/15/2035 | 2.C FE |
| ..13887T-AQ-0 | Canyon Capital CLO 2019-1 Ltd CANYC 2019-1A CR 7.663% 04/15/32 | D | 07/15/2024 | Various | | 6,750,000 | 6,750,000 | 6,660,750 | 6,670,871 | | 7,427 | | 7,427 | | 6,678,298 | | 71,702 | 71,702 | 394,521 | 04/15/2032 | 1.F FE |
| ..13887T-AS-6 | Canyon Capital CLO 2019-1 Ltd CANYC 2019-1A DR 8.663% 04/15/32 | D | 07/15/2024 | Call 100.0000 | | 1,700,000 | 1,700,000 | 1,700,000 | 1,700,000 | | | | | | 1,700,000 | | | | 112,253 | 04/15/2032 | 2.C FE |
| ..14315R-AG-6 | CARLYLE US CLO 2018-4 LTD CGMS 2018-4A B 7.614% 01/20/31 | D | 09/05/2024 | Various | | 20,000,000 | 20,000,000 | 19,898,575 | 14,921,378 | | 9,347 | | 9,347 | | 19,924,970 | | 75,030 | 75,030 | 1,267,574 | 01/20/2031 | 1.E FE |
| ..14318L-AG-6 | Carlyle US CLO 2022-5 Ltd CGMS 2022-5A D 10.641% 10/15/35 | D | 09/16/2024 | Paydown | | 7,400,000 | 7,400,000 | 7,318,600 | 7,019,756 | | 380,244 | | 380,244 | | 7,400,000 | | | | 726,668 | 10/15/2035 | 2.C FE |
| ..14319H-AJ-8 | Carlyle US CLO 2024-3 Ltd CGMS 2024-3A C 7.685% 07/25/36 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 14,989,200 | 15,000,000 | 15,000,000 | | | | | | | 15,000,000 | | (10,800) | (10,800) | 356,127 | 07/25/2036 | 1.F FE |
| ..14319H-AL-3 | Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1 8.735% 07/25/36 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 18,152,118 | 18,000,000 | 18,000,000 | | | | | | | 18,000,000 | | 152,118 | 152,118 | 485,627 | 07/25/2036 | 2.C FE |
| ..14919B-AL-0 | Cathedral Lake V Ltd CATLK 2018-5A D 8.795% 10/21/30 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,996,874 | 3,000,000 | 2,805,804 | 2,812,614 | | 20,602 | | 20,602 | | 2,833,216 | | 163,658 | 163,658 | 221,485 | 10/21/2030 | 2.C FE |
| ..15674E-AA-0 | Cerberus Loan Funding XXXI LP CERB 2021-1A A 7.063% 04/15/32 | D | 07/15/2024 | Paydown | | 642,630 | 642,630 | 641,679 | 641,590 | | 1,040 | | 1,040 | | 642,630 | | | | 34,636 | 04/15/2032 | 1.A FE |
| ..15674E-AA-0 | Cerberus Loan Funding XXXI LP CERB 2021-1A A 7.063% 04/15/32 | D | 08/08/2024 | AADE - FABN | | 596,554 | 596,232 | 595,350 | 595,267 | | 355 | | 355 | | 595,623 | | 932 | 932 | 34,943 | 04/15/2032 | 1.A FE |
| ..15674E-AC-6 | Cerberus Loan Funding XXXI LP CERB 2021-1A B 7.463% 04/15/32 | D | 08/29/2024 | AARE Surplus AAM | | 5,003,170 | 5,000,000 | 4,999,965 | 4,998,616 | | 909 | | 909 | | 4,999,525 | | 3,645 | 3,645 | 331,298 | 04/15/2032 | 1.A FE |
| ..15674E-AG-7 | Cerberus Loan Funding XXXI LP CERB 2021-1A D 9.163% 04/15/32 | D | 08/15/2024 | LSW Modco AAM | | 2,981,454 | 3,000,000 | 2,981,265 | | | 94 | | 94 | | 2,981,359 | | 95 | 95 | 23,671 | 04/15/2032 | 1.E FE |
| ..171519-AE-1 | Churchill MMSLF CLO-I LP CHMML 2021-2A C 8.180% 10/01/32 | D | 09/27/2024 | Various | | 10,013,990 | 10,000,000 | 10,006,855 | 5,000,000 | | (10) | | (10) | | 10,006,845 | | 7,145 | 7,145 | 451,118 | 10/01/2032 | 1.G FE |
| ..17275G-AA-4 | Cirrus Funding 2018-1 Ltd CIRUS 2018-1A A 4.800% 01/25/37 | D | 07/25/2024 | Paydown | | 774,036 | 774,036 | 730,496 | 747,369 | | 26,667 | | 26,667 | | 774,036 | | | | 37,154 | 01/25/2037 | 1.A FE |
| ..17275G-AL-0 | Cirrus Funding 2018-1 Ltd CIRUS 2018-1A BR 3.214% 01/25/37 | D | 09/03/2024 | Deutsche Bank Securities Inc | | 14,726,250 | 15,750,000 | 15,750,000 | 15,750,000 | | | | | | 15,750,000 | | (1,023,750) | (1,023,750) | 561,044 | 01/25/2037 | 1.A FE |
| ..21684A-AF-3 | Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26 | D | 09/27/2024 | MMTL Modco AAM | | 4,925,777 | 5,000,000 | 5,162,663 | 5,096,147 | | (27,083) | | (27,083) | | 5,069,065 | | (143,288) | (143,288) | 221,875 | 07/21/2026 | 2.A FE |
| ..225313-AQ-8 | Credit Agricole SA Subordinated 6.251% 01/10/35 | D | 09/13/2024 | JPM SECURITIES LLC | | 2,132,180 | 2,000,000 | 2,000,000 | | | | | | | 2,000,000 | | 132,180 | 132,180 | 85,430 | 01/10/2035 | 2.A FE |
| ..22535W-AB-3 | Credit Agricole SA/London Senior Unsecured 4.125% 01/10/27 | D | 09/13/2024 | Various | | 8,950,320 | 9,000,000 | 8,943,430 | 8,980,299 | | 4,399 | | 4,399 | | 8,984,698 | | (34,378) | (34,378) | 439,313 | 01/10/2027 | 1.G FE |
| ..225401-AC-2 | UBS Group AG Senior Unsecured 4.282% 01/09/28 | D | 09/13/2024 | JPM SECURITIES LLC | | 5,954,340 | 6,000,000 | 5,859,135 | | | 3,976 | | 3,976 | | 5,863,111 | | 91,229 | 91,229 | 47,816 | 01/09/2028 | 1.G FE |
| ..225401-AF-5 | UBS Group AG Senior Unsecured 3.869% 01/12/29 | D | 09/23/2024 | Barclays | | 5,864,280 | 6,000,000 | 5,779,177 | | | 5,710 | | 5,710 | | 5,784,887 | | 79,393 | 79,393 | 46,428 | 01/12/2029 | 1.G FE |
| ..225401-AM-0 | UBS Group AG SENIOR 6.900% 09/11/25 | D | 08/09/2024 | AADE - FABN | | 996,940 | 1,000,000 | 1,042,327 | 1,009,333 | | (8,137) | | (8,137) | | 1,001,197 | | (4,257) | (4,257) | 23,625 | 09/11/2025 | 1.G FE |
| ..225401-AZ-1 | UBS Group AG Senior Unsecured 6.537% 08/12/33 | D | 08/15/2024 | ALRe Corporate AAM | | 12,509,620 | 11,500,000 | 12,354,565 | | | (1,776) | | (1,776) | | 12,352,789 | | 156,831 | 156,831 | 382,142 | 08/12/2033 | 1.G FE |
| ..22546Q-AP-2 | UBS AG/Stamford CT Senior Unsecured 3.625% 09/09/24 | D | 09/09/2024 | Various | | 2,000,000 | 2,000,000 | 2,028,320 | 2,002,898 | | (2,898) | | (2,898) | | 2,000,000 | | | | 72,500 | 09/09/2024 | 1.E FE |
| ..22846M-AG-8 | Crown Point CLO 7 Ltd CRNPT 2018-7A D 9.044% 10/20/31 | D | 07/02/2024 | Various | | 5,007,950 | 5,000,000 | 4,660,581 | 3,753,175 | | 21,762 | | 21,762 | | 4,743,735 | | 264,215 | 264,215 | 300,211 | 10/20/2031 | 2.C FE |
| ..251526-CD-9 | Deutsche Bank AG/New York NY DEUTSCHE BANK NY 3.547% 09/18/31 | D | 08/15/2024 | ALRE - MSPL Trust AAM - AFS | | 12,526,206 | 13,700,000 | 12,451,108 | | | 3,358 | | 3,358 | | 12,454,466 | | 71,740 | 71,740 | 198,425 | 09/18/2031 | 2.A FE |
| ..25211A-AL-3 | Dewolf Park CLO Ltd DWOLF 2017-1A DR 8.413% 10/15/30 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 451,581 | 450,000 | 445,275 | 446,860 | | 442 | | 442 | | 447,302 | | 4,279 | 4,279 | 32,121 | 10/15/2030 | 2.C FE |
| ..25255A-AD-8 | Diameter Credit Funding I Ltd DCF 2019-1A D 5.050% 07/25/37 | D | 08/08/2024 | ALRe Corporate AAM | | 2,626,852 | 2,889,000 | 2,851,775 | 2,870,321 | | 1,593 | | 1,593 | | 2,871,915 | | (245,062) | (245,062) | 78,216 | 07/25/2037 | 1.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..25255G-AE-3 | Diameter Credit Funding IV Ltd DCF 2021-4A C 3.490% 01/15/40 | D | 08/08/2024 | ALRe Corporate AAM | | 3,788,630 | 4,280,000 | 4,280,000 | 4,280,000 | | | | | | 4,280,000 | | (491,370) | (491,370) | 121,572 | 01/15/2040 | 1.G FE |
| ..25255K-AA-2 | Diameter Capital Clo 3 Ltd DCLO 2022-3A D 12.101% 04/15/37 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 1,935,474 | 1,925,000 | 1,867,250 | 1,877,368 | | 2,935 | | 2,935 | | 1,880,303 | | 55,171 | 55,171 | 197,363 | 04/15/2037 | 3.C FE |
| ..26139P-AB-9 | DP World Crescent Ltd Senior Unsecured 4.848% 09/26/28 | D | 09/06/2024 | Various | | 12,680,719 | 12,600,000 | 12,444,102 | 12,455,713 | | 18,846 | | 18,846 | | 12,474,559 | | 206,160 | 206,160 | 581,154 | 09/26/2028 | 2.B FE |
| ..26244M-AU-6 | Dryden 45 Senior Loan Fund DRSLF 2016-45A DR 8.713% 10/15/30 | D | 09/30/2024 | Call 100.0000 | | 3,000,000 | 3,000,000 | 2,793,000 | 2,816,716 | | 22,970 | | 22,970 | | 2,839,687 | | 160,313 | 160,313 | 255,139 | 10/15/2030 | 2.C FE |
| ..26245X-AU-1 | Dryden 86 CLO Ltd DRSLF 2020-86A DR 8.747% 07/17/34 | D | 07/10/2024 | AARE Surplus AAM | | 2,781,108 | 2,800,000 | 2,691,500 | 2,688,922 | | 6,000 | | 6,000 | | 2,694,922 | | 86,186 | 86,186 | 182,914 | 07/17/2034 | 2.C FE |
| ..26246B-AN-4 | Dryden 85 CLO Ltd DRSLF 2020-85A BR 7.163% 10/15/35 | D | 07/15/2024 | Call 100.0000 | | 1,980,000 | 1,980,000 | 1,981,584 | | | (1,584) | | (1,584) | | 1,980,000 | | | | 35,987 | 10/15/2035 | 1.C FE |
| ..26251V-AG-7 | Dryden 94 CLO Ltd DRSLF 2022-94A D 8.851% 07/15/37 | D | 09/05/2024 | Paydown | | 4,000,000 | 4,000,000 | 3,972,400 | | | 27,600 | | 27,600 | | 4,000,000 | | | | 229,553 | 07/15/2037 | 2.C FE |
| ..26253M-AJ-9 | Dryden 108 CLO Ltd DRSLF 2022-108A D 9.529% 07/18/35 | D | 07/29/2024 | Call 100.0000 | | 9,400,000 | 9,400,000 | 9,447,000 | | | (16,256) | | (16,256) | | 9,430,744 | | (30,744) | (30,744) | 481,798 | 07/18/2035 | 2.C FE |
| ..268317-BB-9 | Electricite de France SA Senior Unsecured 6.000% 04/22/64 | D | 07/01/2024 | BNP Paribas | | 5,533,440 | 6,000,000 | 5,518,680 | 5,519,152 | | 29 | | 29 | | 5,519,181 | | 14,259 | 14,259 | 70,000 | 04/22/2064 | 2.A FE |
| ..279158-AL-3 | Ecopetrol SA Senior Unsecured 5.375% 06/26/26 | D | 09/05/2024 | Call 101.4411 | | 507,205 | 500,000 | 471,250 | 479,120 | | 5,347 | | 5,347 | | 484,467 | | 15,533 | 15,533 | 25,794 | 06/26/2026 | 3.A FE |
| ..28623A-AE-5 | Elevation CLO 2016-5 Ltd AWPT 2016-5A DR 9.096% 10/25/31 | D | 08/29/2024 | AARE Surplus AAM | | 983,036 | 1,000,000 | 932,156 | 949,869 | | 1,887 | | 1,887 | | 951,756 | | 31,280 | 31,280 | 31,935 | 10/25/2031 | 2.C FE |
| ..29001J-AG-1 | Elmwood CLO 30 Ltd ELM30 2024-6A D1 8.386% 07/17/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 12,244,318 | 12,300,000 | 12,300,000 | | | | | | | 12,300,000 | | (55,682) | (55,682) | 237,892 | 07/17/2037 | 2.C FE |
| ..29003W-AG-0 | Elmwood CLO 14 Ltd ELM14 2022-1A D 8.432% 04/20/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 6,273,775 | 6,250,000 | 6,250,000 | 6,250,000 | | | | | | 6,250,000 | | 23,775 | 23,775 | 442,589 | 04/20/2035 | 2.C FE |
| ..29286D-AC-9 | Engie SA Senior Unsecured 5.875% 04/10/54 | D | 09/13/2024 | JPM SECURITIES LLC | | 22,954,950 | 21,750,000 | 21,487,956 | | | 1,400 | | 1,400 | | 21,489,356 | | 1,465,594 | 1,465,594 | 553,719 | 04/10/2054 | 2.A FE |
| ..30259A-AN-2 | FDF III Ltd FDF 2017-3A BR 3.374% 01/25/36 | D | 09/03/2024 | Deutsche Bank Securities Inc | | 9,500,000 | 10,000,000 | 9,258,820 | 9,264,546 | | 148,475 | | 148,475 | | 9,413,021 | | 86,979 | 86,979 | 373,952 | 01/25/2036 | 1.A FE |
| ..31503A-AA-2 | Fermaca Enterprises S de RL de Senior Secured 6.375% 03/30/38 | D | 09/30/2024 | Redemption 100.0000 | | 259,533 | 259,533 | 270,069 | 267,756 | | (8,223) | | (8,223) | | 259,533 | | | | 16,545 | 03/30/2038 | 2.B FE |
| ..33882G-AJ-7 | Flatiron Clo 17 Ltd FLAT 2017-1A CR 7.280% 05/15/30 | D | 08/07/2024 | Call 100.0000 | | 4,000,000 | 4,000,000 | 3,858,860 | 3,889,608 | | 9,612 | | 9,612 | | 3,899,220 | | 100,780 | 100,780 | 144,537 | 05/15/2030 | 1.D FE |
| ..34960J-AW-5 | Fortress Credit Opportunities FCO 2015-6A BTR 7.355% 07/10/30 | D | 08/14/2024 | Paydown | | 7,024,815 | 7,024,815 | 6,882,609 | 6,947,160 | | 77,655 | | 77,655 | | 7,024,815 | | | | 461,312 | 07/10/2030 | 1.C FE |
| ..34960J-AY-1 | Fortress Credit Opportunities FCO 2015-6A CR 7.955% 07/10/30 | D | 08/14/2024 | Paydown | | 2,400,000 | 2,400,000 | 2,326,960 | 2,354,931 | | 45,069 | | 45,069 | | 2,400,000 | | | | 169,964 | 07/10/2030 | 1.G FE |
| ..34960K-AF-9 | Fortress Credit Opportunities FCO 2015-6I ER 12.685% 07/10/30 | D | 08/14/2024 | Call 100.0000 | | 2,700,000 | 2,700,000 | 2,677,984 | 2,685,351 | | 2,137 | | 2,137 | | 2,687,488 | | 12,512 | 12,512 | 300,139 | 07/10/2030 | 3.C FE |
| ..34960N-AU-0 | Fortress Credit BSL III Ltd FCBSL 2015-1A DR 8.891% 04/18/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 5,009,770 | 5,000,000 | 4,902,480 | 4,927,356 | | 8,207 | | 8,207 | | 4,935,563 | | 74,207 | 74,207 | 375,245 | 04/18/2031 | 2.B FE |
| ..34961J-BE-3 | Fortress Credit Opportunities FCO 2017-9A BR 7.513% 10/15/33 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 6,031,968 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 31,968 | 31,968 | 382,678 | 10/15/2033 | 1.C FE |
| ..34961J-BG-8 | Fortress Credit Opportunities FCO 2017-9A CR 8.363% 10/15/33 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 4,232,773 | 4,200,000 | 4,200,000 | 4,200,000 | | | | | | 4,200,000 | | 32,773 | 32,773 | 298,021 | 10/15/2033 | 1.G FE |
| ..34963U-AA-5 | Fortress Credit BSL XIV Ltd FCBSL 2021-5A E 12.935% 10/23/34 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 977,380 | 1,000,000 | 973,500 | 971,515 | | 1,495 | | 1,495 | | 973,010 | | 4,370 | 4,370 | 107,234 | 10/23/2034 | 3.C FE |
| ..34966B-AE-6 | Fortress Credit BSL XIX Ltd FCBSL 2023-2A B 8.283% 07/24/36 | D | 08/29/2024 | Various | | 9,038,628 | 9,000,000 | 9,082,920 | | | (653) | | (653) | | 9,082,267 | | 43,639) | 43,639) | 390,062 | 07/24/2036 | 1.B FE |
| ..34966G-AE-5 | Fortress Credit BSL XXV Ltd FCBSL 2024-2A C 7.983% 07/24/37 | D | 08/29/2024 | AARE Surplus AAM | | 7,197,156 | 7,200,000 | 7,200,000 | | | | | | | 7,200,000 | | (2,844) | (2,844) | 101,031 | 07/24/2037 | 1.F FE |
| ..37147L-AG-4 | Generate CLO 9 LTD GNRT 9A D 8.894% 10/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 6,613,523 | 6,600,000 | 6,600,000 | 6,600,000 | | | | | | 6,600,000 | | 13,523 | 13,523 | 515,589 | 10/20/2034 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..375415-AE-6 | Gilbert Park CLO Ltd GILBT 2017-1A C 7.513% 10/15/30 | D | 08/14/2024 | Paydown | | 2,650,000 | 2,650,000 | 2,540,319 | 2,574,292 | | 75,708 | | 75,708 | | 2,650,000 | | | | 168,463 | 10/15/2030 | 1.F FE |
| ..38136R-AN-7 | Goldentree Loan Management US GLM 2022-14A D 9.732% 07/20/35 | D | 07/22/2024 | Call 100.0000 | | 6,300,000 | 6,300,000 | 6,321,418 | 3,016,113 | | (3) | | (3) | | 6,320,248 | | (20,248) | (20,248) | 388,495 | 07/20/2035 | 2.C FE |
| ..38137Y-AW-1 | Goldentree Loan Management US GLM 2019-4A DR 8.695% 04/24/31 | D | 07/02/2024 | AARE II Surplus ISG | | 8,067,047 | 7,975,000 | 7,912,763 | | | 2,976 | | 2,976 | | 7,915,739 | | 151,308 | 151,308 | 309,503 | 04/24/2031 | 2.C FE |
| ..38172F-AA-6 | Golub Capital Partners CLO 34M GOCAP 2017-34A AR 7.204% 03/14/31 | D | 09/04/2024 | Call 100.0000 | | 904,388 | 904,388 | 894,117 | 898,248 | | 1,034 | | 1,034 | | 899,281 | | 5,106 | 5,106 | 55,464 | 03/14/2031 | 1.A FE |
| ..38172F-AA-6 | Golub Capital Partners CLO 34M GOCAP 2017-34A AR 7.204% 03/14/31 | D | 08/05/2024 | Paydown | | 489,334 | 489,334 | 483,778 | 486,012 | | 3,322 | | 3,322 | | 489,334 | | | | 27,072 | 03/14/2031 | 1.A FE |
| ..38172F-AG-3 | Golub Capital Partners CLO 34M GOCAP 2017-34A B1R 8.104% 03/14/31 | D | 09/04/2024 | Paydown | | 16,000,000 | 16,000,000 | 15,649,449 | 15,781,417 | | 218,583 | | 218,583 | | 16,000,000 | | | | 729,580 | 03/14/2031 | 1.C FE |
| ..38172F-AL-2 | Golub Capital Partners CLO 34M GOCAP 2017-34A CR 9.154% 03/14/31 | D | 09/04/2024 | Call 100.0000 | | 13,000,000 | 13,000,000 | 12,884,746 | 12,929,104 | | 6,664 | | 6,664 | | 12,935,768 | | 64,232 | 64,232 | 403,050 | 03/14/2031 | 1.F FE |
| ..38172F-AL-2 | Golub Capital Partners CLO 34M GOCAP 2017-34A CR 9.154% 03/14/31 | D | 08/14/2024 | ALRe Corporate AAM | | 1,003,043 | 1,000,000 | 956,242 | 966,300 | | 6,019 | | 6,019 | | 972,320 | | 30,723 | 30,723 | 72,399 | 03/14/2031 | 1.F FE |
| ..38174T-AE-6 | Golub Capital Partners CLO 33M GOCAP 2016-33A AR2 7.193% 08/25/33 | D | 08/13/2024 | ALRe Corporate AAM | | 1,457,681 | 1,450,000 | 1,449,275 | | | | | | | 1,449,275 | | 8,406 | 8,406 | 23,129 | 08/25/2033 | 1.E FE |
| ..38174Y-AE-5 | Golub Capital Partners CLO 24M GOCAP 2015-24A CR 8.104% 11/05/29 | D | 09/27/2024 | Various | | 16,094,176 | 16,000,000 | 16,099,088 | | | (4,251) | | (4,251) | | 16,094,837 | | (661) | (661) | 273,822 | 11/05/2029 | 1.C FE |
| ..38175B-AA-2 | Golub Capital Partners Clo 36m GOCAP 2018-36A A 6.804% 02/05/31 | D | 08/05/2024 | Paydown | | 874,040 | 874,040 | 849,458 | 858,997 | | 15,043 | | 15,043 | | 874,040 | | | | 45,705 | 02/05/2031 | 1.A FE |
| ..38175C-AA-0 | Golub Capital Partners CLO 21M GOCAP 2014-21A AR 7.016% 01/25/31 | D | 07/25/2024 | Paydown | | 1,699,914 | 1,699,914 | 1,649,427 | 1,676,422 | | 23,492 | | 23,492 | | 1,699,914 | | | | 91,524 | 01/25/2031 | 1.A FE |
| ..38175D-AC-4 | Golub Capital Partners Clo 38M GOCAP 2018-38A B 7.444% 07/20/30 | D | 07/12/2024 | Paydown | | 12,000,000 | 12,000,000 | 11,690,598 | 11,895,331 | | 104,669 | | 104,669 | | 12,000,000 | | | | 550,354 | 07/20/2030 | 1.C FE |
| ..38175D-AE-0 | Golub Capital Partners Clo 38M GOCAP 2018-38A C 8.344% 07/20/30 | D | 07/12/2024 | Paydown | | 57,900,000 | 57,900,000 | 56,734,812 | 24,212,391 | | 943,834 | | 943,834 | | 57,900,000 | | | | 4,041,721 | 07/20/2030 | 1.F FE |
| ..38175G-AE-3 | Golub Capital Partners Clo 23M GOCAP 2015-23A CR 7.344% 01/20/31 | D | 08/20/2024 | Various | | 13,530,840 | 13,530,840 | 12,725,054 | 12,923,782 | | 73,229 | | 73,229 | | 12,997,010 | | 533,829 | 533,829 | 762,692 | 01/20/2031 | 1.E FE |
| ..38175G-AE-3 | Golub Capital Partners Clo 23M GOCAP 2015-23A CR 7.344% 01/20/31 | D | 07/22/2024 | Paydown | | 12,219,160 | 12,219,160 | 11,491,488 | 11,670,950 | | 548,210 | | 548,210 | | 12,219,160 | | | | 616,472 | 01/20/2031 | 1.E FE |
| ..38175G-AG-8 | Golub Capital Partners Clo 23M GOCAP 2015-23A DR 8.194% 01/20/31 | D | 08/22/2024 | Paydown | | 10,700,000 | 10,700,000 | 10,557,785 | 9,873,641 | | 137,420 | | 137,420 | | 10,700,000 | | | | 733,414 | 01/20/2031 | 2.C FE |
| ..38175N-AA-6 | Golub Capital Partners Clo 25M GOCAP 2015-25A AR 6.884% 05/05/30 | D | 08/05/2024 | Paydown | | 2,723,178 | 2,723,178 | 2,666,205 | 2,683,458 | | 39,721 | | 39,721 | | 2,723,178 | | | | 144,046 | 05/05/2030 | 1.A FE |
| ..38176P-AG-7 | Golub Capital Partners Clo 44M GOCAP 2019-44A C 8.954% 06/21/31 | D | 08/29/2024 | AARE Surplus AAM | | 1,407,917 | 1,405,000 | 1,405,000 | 1,405,000 | | | | | | 1,405,000 | | 2,917 | 2,917 | 40,519 | 06/21/2031 | 1.F FE |
| ..38176Q-AG-5 | Golub Capital Partners CLO 43B GCBSL 2019-43A C 8.494% 07/20/32 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 1,001,736 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 1,736 | 1,736 | 71,329 | 07/20/2032 | 1.F FE |
| ..38176V-AA-7 | Golub Capital Partners Clo 47M GOCAP 2020-47A A1 7.184% 05/05/32 | D | 07/16/2024 | Call 100.0000 | | 10,000,000 | 10,000,000 | 9,665,000 | 9,772,128 | | 81,714 | | 81,714 | | 9,853,842 | | 146,158 | 146,158 | 511,283 | 05/05/2032 | 1.A FE |
| ..38176V-AC-3 | Golub Capital Partners Clo 47M GOCAP 2020-47A A2A 7.404% 05/05/32 | D | 07/16/2024 | Call 100.0000 | | 5,100,000 | 5,100,000 | 5,029,110 | 5,035,635 | | 64,365 | | 64,365 | | 5,100,000 | | | | 268,640 | 05/05/2032 | 1.A FE |
| ..38176V-AG-4 | Golub Capital Partners Clo 47M GOCAP 2020-47A C1 8.754% 05/05/32 | D | 07/16/2024 | Various | | 5,161,000 | 5,161,000 | 5,084,089 | 5,096,755 | | 4,881 | | 4,881 | | 5,101,636 | | 59,364 | 59,364 | 255,297 | 05/05/2032 | 1.F FE |
| ..38177U-AA-8 | Golub Capital Partners ABS Fun GCPAF 2020-1A A2 3.208% 01/22/29 | D | 07/20/2024 | Paydown | | 1,880,447 | 1,880,447 | 1,702,669 | 1,740,586 | | 139,861 | | 139,861 | | 1,880,447 | | | | 45,244 | 01/22/2029 | 1.F FE |
| ..38178E-AG-0 | Golub Capital Partners CLO 16 GOCAP 2013-16A CR2 8.446% 07/25/33 | D | 08/13/2024 | ALRe Corporate AAM | | 2,040,090 | 2,000,000 | 1,959,736 | | | 3,071 | | 3,071 | | 1,962,807 | | 77,283 | 77,283 | 94,716 | 07/25/2033 | 1.F FE |
| ..38178H-AA-6 | Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29 | D | 07/20/2024 | Paydown | | 194,148 | 194,148 | 194,148 | 194,148 | | | | | | 194,148 | | | | 4,038 | 04/20/2029 | 1.F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 38178M-AA-5 | Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30 | D | 07/20/2024 | Paydown | | 2,041,616 | 2,041,616 | 2,041,616 | 2,041,616 | | | | | | 2,041,616 | | | | 47,468 | 07/20/2030 | 1.F FE |
| 38179B-AG-5 | Golub Capital Partners CLO 62B GCBSL 2022-62A C 9.201% 07/15/34 | D | 09/25/2024 | Paydown | | 17,000,000 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | | | 1,500,420 | 07/15/2034 | 1.F FE |
| 381948-AA-6 | Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 6.862% 08/05/37 | D | 08/08/2024 | ALRe Corporate AAM | | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | | 20,000,000 | | | | 88,835 | 08/05/2037 | 1.A FE |
| 381948-AC-2 | Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 7.042% 08/05/37 | D | 08/08/2024 | ALRe Corporate AAM | | 9,700,000 | 9,700,000 | 9,700,000 | 9,700,000 | | | | | | 9,700,000 | | | | 44,147 | 08/05/2037 | 1.A FE |
| 390556-AS-7 | Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 9.563% 10/15/29 | D | 08/02/2024 | AADE - FABN | | 580,187 | 580,000 | 580,000 | 580,000 | | | | | | 580,000 | | 187 | 187 | 45,030 | 10/15/2029 | 1.E FE |
| 390578-AL-6 | Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR 7.123% 07/15/31 | D | 07/15/2024 | Paydown | | 195,174 | 195,174 | 188,831 | 192,938 | | 2,236 | | 2,236 | | 195,174 | | | | 10,608 | 07/15/2031 | 1.A FE |
| 390578-AL-6 | Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR 7.123% 07/15/31 | D | 08/14/2024 | ALRe Corporate AAM | | 400,925 | 401,056 | 388,022 | 396,461 | | 1,428 | | 1,428 | | 397,889 | | 3,036 | 3,036 | 24,179 | 07/15/2031 | 1.A FE |
| 401539-AA-9 | Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26 | D | 07/07/2024 | Various | | 3,224,460 | 3,224,460 | 3,184,480 | 1,892,722 | | 36,532 | | 36,532 | | 3,224,460 | | | | 163,238 | 10/07/2026 | 3.C FE |
| 40441L-AA-4 | HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 6.261% 06/16/36 | D | 09/16/2024 | Paydown | | 159,045 | 159,045 | 152,286 | 158,195 | | 850 | | 850 | | 159,045 | | | | 7,000 | 06/16/2036 | 1.A FE |
| 43133Y-AA-3 | Hildene TruPS Securitization 2 HITR 4A A1A 7.733% 07/23/42 | D | 08/28/2024 | ALRe Corporate AAM | | 22,482,044 | 22,651,934 | 22,651,934 | 22,651,934 | | | | | | 22,651,934 | | (169,890) | (169,890) | 1,520,212 | 07/23/2042 | 1.A FE |
| 43133Y-AB-1 | Hildene TruPS Securitization 2 HITR 4A A2 8.183% 07/23/42 | D | 08/28/2024 | ALRe Corporate AAM | | 19,525,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (475,000) | (475,000) | 1,419,736 | 07/23/2042 | 1.C FE |
| 44934D-AE-0 | ICG US CLO 2024-1 Ltd ICG 2024-1A C 7.901% 04/15/37 | D | 08/29/2024 | AARE Surplus AAM | | 5,598,505 | 5,600,000 | 5,600,000 | | | | | | | 5,600,000 | | (1,495) | (1,495) | 137,943 | 04/15/2037 | 1.F FE |
| 456837-BH-5 | ING Groep NV Senior Unsecured 6.114% 09/11/34 | D | 08/15/2024 | ALRe Corporate AAM | | 12,560,730 | 11,700,000 | 12,435,930 | | | (1,246) | | (1,246) | | 12,434,684 | | 126,047 | 126,047 | 306,006 | 09/11/2034 | 1.G FE |
| 46115H-CF-2 | Intesa Sanpaolo SpA INTESA SANPAOLO SPA 7.800% 11/28/53 | D | 08/28/2024 | ALRe Corporate AAM | | 12,792,184 | 10,900,000 | 12,359,292 | | | (639) | | (639) | | 12,358,653 | | 433,531 | 433,531 | 212,550 | 11/28/2053 | 2.B FE |
| 46603P-AJ-7 | Ivy Hill Middle Market Credit IVYH 18A D 9.594% 04/22/33 | D | 08/09/2024 | ALRe Corporate AAM | | 5,572,848 | 5,500,000 | 5,305,245 | | | 14,414 | | 14,414 | | 5,319,659 | | 253,188 | 253,188 | 294,228 | 04/22/2033 | 2.C FE |
| 470170-AD-3 | Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27 | D | 07/05/2024 | Redemption 100.0000 | | 383,941 | 383,941 | 374,566 | 375,959 | | 7,982 | | 7,982 | | 383,941 | | | | 16,323 | 01/08/2027 | 2.C FE |
| 47047R-AL-0 | Jamestown CLO XVIII Ltd JTWN 2022-18A D 9.915% 07/25/35 | D | 09/11/2024 | Various | | 10,200,000 | 10,200,000 | 9,996,000 | 10,061,434 | | 11,402 | | 11,402 | | 10,072,835 | | 127,165 | 127,165 | 909,020 | 07/25/2035 | 2.C FE |
| 482466-AG-4 | KEB Hana Bank Junior Subordinated 3.500% Perpet. | D | 09/03/2024 | CITIGROUP | | 13,282,500 | 14,000,000 | 12,645,405 | 12,645,474 | | (69) | | (69) | | 12,645,405 | | 637,095 | 637,095 | 428,750 | 01/01/9999 | 2.C FE |
| 48250E-AU-9 | KKR CLO 30 Ltd KKR 30A CR 7.547% 10/17/31 | D | 07/02/2024 | Call 100.0000 | | 2,500,000 | 2,500,000 | 2,494,750 | 2,496,262 | | 254 | | 254 | | 2,496,516 | | 3,484 | 3,484 | 134,753 | 10/17/2031 | 1.F FE |
| 48251T-AD-3 | KKR CLO 20 Ltd KKR 20 D 8.298% 10/16/30 | D | 09/13/2024 | Paydown | | 5,000,000 | 5,000,000 | 4,876,429 | 4,918,587 | | 81,413 | | 81,413 | | 5,000,000 | | | | 278,622 | 10/16/2030 | 2.C FE |
| 48252R-AU-8 | KKR Clo 24 Ltd KKR 24 DR 8.794% 04/20/32 | D | 08/29/2024 | AARE Surplus AAM | | 1,600,259 | 1,599,600 | 1,601,999 | | | (305) | | (305) | | 1,601,695 | | (1,436) | (1,436) | 86,277 | 04/20/2032 | 2.B FE |
| 48252W-AG-8 | KKR CLO 22 Ltd KKR 22A D 8.644% 07/20/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,300,741 | 2,300,000 | 2,245,221 | 2,247,050 | | 5,614 | | 5,614 | | 2,252,664 | | 48,077 | 48,077 | 166,931 | 07/20/2031 | 2.C FE |
| 48252Y-AG-4 | KKR CLO 23 Ltd KKR 23 C 7.794% 10/20/31 | D | 09/04/2024 | Various | | 8,000,000 | 8,000,000 | 8,012,130 | 8,013,555 | | (1,600) | | (1,600) | | 8,011,955 | | (11,955) | (11,955) | 254,460 | 10/20/2031 | 1.E FE |
| 48252Y-AJ-8 | KKR CLO 23 Ltd KKR 23 D 8.644% 10/20/31 | D | 09/04/2024 | Paydown | | 1,300,000 | 1,300,000 | 1,209,910 | 1,222,724 | | 77,276 | | 77,276 | | 1,300,000 | | | | 100,595 | 10/20/2031 | 2.C FE |
| 48661T-AQ-8 | Rad CLO 2 Ltd RAD 2018-2A DR 8.463% 10/15/31 | D | 09/20/2024 | Paydown | | 12,200,000 | 12,200,000 | 12,200,000 | 12,200,000 | | | | | | 12,200,000 | | | | 979,231 | 10/15/2031 | 2.B FE |
| 48661T-AQ-8 | Rad CLO 2 Ltd RAD 2018-2A DR 8.463% 10/15/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 12,209,052 | 12,200,000 | 12,034,092 | 12,037,320 | | 20,321 | | 20,321 | | 12,057,640 | | 151,412 | 151,412 | 875,982 | 10/15/2031 | 2.B FE |
| 48661W-AN-8 | Rad CLO 3 Ltd RAD 2019-3A CR 7.413% 04/15/32 | D | 07/09/2024 | Paydown | | 14,000,000 | 14,000,000 | 13,850,277 | 6,878,583 | | 148,171 | | 148,171 | | 14,000,000 | | | | 640,100 | 04/15/2032 | 1.F FE |
| 532522-AA-7 | Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34 | D | 07/05/2024 | Redemption 100.0000 | | 260,268 | 260,268 | 284,428 | 277,901 | | (17,633) | | (17,633) | | 260,268 | | | | 11,468 | 07/05/2034 | 2.C FE |
| 53566T-AA-9 | Line One Peru Metro Expansion Secured 4.737% 01/10/33 | D | 07/10/2024 | Redemption 100.0000 | | 64,469 | 64,469 | 58,494 | | | 5,975 | | 5,975 | | 64,469 | | | | 1,527 | 01/10/2033 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..53566T-AB-7 | Line One Peru Metro Expansion Secured 4.737% 04/10/33 | D | 07/10/2024 | Redemption 100.0000 | | 48,168 | 48,168 | 47,023 | | | 1,145 | | 1,145 | | 48,168 | | | | 1,141 | 04/10/2033 | 2.C FE |
| ..539439-AU-3 | Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet. | D | 08/02/2024 | AADE - FABN | | 10,059,044 | 10,000,000 | 11,000,000 | 10,658,750 | | 341,250 | | 341,250 | | 11,000,000 | | (940,956) | (940,956) | 447,917 | 01/01/9999 | 2.C FE |
| ..53948H-AA-4 | LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 6.511% 11/15/38 | D | 07/20/2024 | Paydown | | 779,478 | 779,478 | 762,670 | 776,918 | | 2,560 | | 2,560 | | 779,478 | | | | 49,490 | 11/15/2038 | 1.A FE |
| ..542798-AJ-2 | Long Point Park CLO Ltd LNGPT 2017-1A C 7.947% 01/17/30 | D | 07/10/2024 | AARE II Surplus ISG | | 1,997,296 | 2,000,000 | 1,841,872 | 1,900,415 | | 9,199 | | 9,199 | | 1,909,614 | | 87,682 | 87,682 | 118,788 | 01/17/2030 | 2.C FE |
| ..552081-AM-3 | LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55 | D | 07/31/2024 | ALRE - DFL Trust AAM | | 6,154,601 | 7,500,000 | 6,186,825 | | | 1,793 | | 1,793 | | 6,188,618 | | (34,018) | (34,018) | 149,349 | 02/26/2055 | 2.B FE |
| ..55276V-AG-7 | MDGH GMTN RSC Ltd Senior Unsecured 4.500% 11/07/28 | D | 09/03/2024 | UBS AG - UBSAG | | 1,599,200 | 1,600,000 | 1,601,352 | | | | | | | 1,601,352 | | (2,152) | (2,152) | 23,400 | 11/07/2028 | 1.C FE |
| ..55284A-AA-6 | MF1 2021-FL7 Ltd MF1 2021-FL7 A 6.291% 10/16/36 | D | 09/16/2024 | Paydown | | 396,583 | 396,583 | 383,833 | 391,584 | | 4,999 | | 4,999 | | 396,583 | | | | 19,138 | 10/16/2036 | 1.A FE |
| ..55607P-AF-2 | Macquarie Group Ltd Senior Unsecured 1.629% 09/23/27 | D | 08/06/2024 | Goldman Sachs | | 7,002,375 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | (497,625) | (497,625) | 106,564 | 09/23/2027 | 1.F FE |
| ..55817A-AU-8 | Madison Park Funding XXXII Ltd MDPK 2018-32A CR 7.544% 01/22/31 | D | 08/09/2024 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 307,525 | 01/22/2031 | 1.F FE |
| ..55818R-BE-5 | Madison Park Funding XIV Ltd MDPK 2014-14A DRR 8.494% 10/22/30 | D | 07/10/2024 | AARE II Surplus ISG | | 2,004,306 | 2,000,000 | 1,855,000 | 1,916,926 | | 5,844 | | 5,844 | | 1,922,769 | | 81,537 | 81,537 | 80,585 | 10/22/2030 | 2.C FE |
| ..55820V-AG-8 | Madison Park Funding XLIX Ltd MDPK 2021-49A D 8.741% 10/19/34 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 8,059,720 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 59,720 | 59,720 | 588,641 | 10/19/2034 | 2.C FE |
| ..55821A-AJ-7 | Madison Park Funding XXVIII Lt MDPK 2018-28A D 8.263% 07/15/30 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 4,501,539 | 4,500,000 | 4,409,906 | 4,410,613 | | 10,734 | | 10,734 | | 4,421,346 | | 80,193 | 80,193 | 315,513 | 07/15/2030 | 2.C FE |
| ..55821G-AJ-4 | Madison Park Funding LI Ltd MDPK 2021-51A C 7.491% 07/19/34 | D | 08/29/2024 | AARE Surplus AAM | | 1,020,072 | 1,020,000 | 1,017,960 | | | (1,229) | | (1,229) | | 1,016,731 | | 3,341 | 3,341 | 47,530 | 07/19/2034 | 1.F FE |
| ..55821L-AE-4 | Madison Park Funding XXXIX Ltd MDPK 2021-39A C 7.544% 10/22/34 | D | 09/17/2024 | Paydown | | 500,000 | 500,000 | 499,000 | | | 1,000 | | 1,000 | | 500,000 | | | | 25,140 | 10/22/2034 | 1.F FE |
| ..55821L-AG-9 | Madison Park Funding XXXIX Ltd MDPK 2021-39A D 8.594% 10/22/34 | D | 09/17/2024 | Paydown | | 2,460,000 | 2,460,000 | 2,447,700 | | | 12,300 | | 12,300 | | 2,460,000 | | | | 140,835 | 10/22/2034 | 2.C FE |
| ..55821T-AE-7 | Madison Park Funding XXX LTD MDPK 2018-30A C 7.263% 04/15/29 | D | 08/29/2024 | Various | | 10,165,000 | 10,165,000 | 9,915,264 | 9,960,847 | | 29,930 | | 29,930 | | 9,990,777 | | 174,223 | 174,223 | 618,586 | 04/15/2029 | 1.F FE |
| ..55822G-AN-4 | Madison Park Funding LVII Ltd MDPK 2022-57A D 9.614% 07/27/34 | D | 08/08/2024 | Various | | 6,000,000 | 6,000,000 | 5,837,766 | 5,870,535 | | 7,330 | | 7,330 | | 5,877,866 | | 122,134 | 122,134 | 461,968 | 07/27/2034 | 2.C FE |
| ..55954H-AQ-5 | Magnetite XXII Ltd MAGNE 2019-22A CR 7.513% 04/15/31 | D | 07/31/2024 | Various | | 6,825,000 | 6,825,000 | 6,756,250 | 6,769,738 | | 5,449 | | 5,449 | | 6,775,188 | | 49,813 | 49,813 | 413,931 | 04/15/2031 | 1.F FE |
| ..55954H-AS-1 | Magnetite XXII Ltd MAGNE 2019-22A DR 8.663% 04/15/31 | D | 07/31/2024 | Various | | 16,000,000 | 16,000,000 | 15,803,356 | 15,840,690 | | 2,812 | | 2,812 | | 15,843,502 | | 156,498 | 156,498 | 963,874 | 04/15/2031 | 2.C FE |
| ..55954T-AW-6 | Magnetite XXXV Ltd MAGNE 2022-35A DR 9.285% 10/25/36 | D | 07/02/2024 | AARE II Surplus ISG | | 5,329,454 | 5,200,000 | 5,200,000 | 5,200,000 | | | | | | 5,200,000 | | 129,454 | 129,454 | 338,772 | 10/25/2036 | 2.C FE |
| ..55954W-AQ-2 | Magnetite XXIV Ltd MAGNE 2019-24A CR 7.401% 04/15/35 | D | 08/29/2024 | AARE Surplus AAM | | 1,003,211 | 1,000,000 | 998,000 | | | 76 | | 76 | | 998,076 | | 5,135 | 5,135 | 46,564 | 04/15/2035 | 1.F FE |
| ..56059F-AA-6 | MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53 | D | 09/15/2024 | Redemption 100.0000 | | 59,397 | 59,397 | 59,397 | 59,397 | | | | | | 59,397 | | | | 1,825 | 03/15/2053 | 2.B |
| ..56577Q-AE-7 | MARATHON CLO XI LTD MCLO 2018-11A B 7.344% 04/20/31 | D | 08/20/2024 | Paydown | | 15,090,000 | 15,090,000 | 15,038,710 | 13,790,000 | | 51,290 | | 51,290 | | 15,090,000 | | | | 921,730 | 04/20/2031 | 1.F FE |
| ..602736-AA-8 | Minejesa Capital BV Senior Secured 4.625% 08/10/30 | D | 08/10/2024 | Various | | 1,607,580 | 1,607,580 | 1,588,934 | 1,591,104 | | 16,476 | | 16,476 | | 1,607,580 | | | | 67,045 | 08/10/2030 | 2.C FE |
| ..60689W-BT-7 | MJX Venture Management II LLC VENTR 2014-18RR B 7.213% 10/16/29 | D | 07/15/2024 | Paydown | | 615,064 | 615,064 | 607,922 | 613,406 | | 1,658 | | 1,658 | | 615,064 | | | | 36,882 | 10/16/2029 | 1.A FE |
| ..60689W-BT-7 | MJX Venture Management II LLC VENTR 2014-18RR B 7.213% 10/16/29 | D | 08/02/2024 | AADE - FABN | | 1,349,305 | 1,347,058 | 1,348,652 | 1,348,607 | | 44 | | 44 | | 1,348,652 | | 653 | 653 | 86,071 | 10/16/2029 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..632525-AS-0 | National Australia Bank Ltd SUB 3.933% 08/02/34 | D | 09/13/2024 | JPM SECURITIES LLC | | 478,805 | 500,000 | 461,430 | | | 792 | | 792 | | 462,223 | | 16,582 | 16,582 | 12,691 | 08/02/2034 | 1.G FE |
| ..632530-AF-1 | National Australia Bank Ltd/Ne Senior Unsecured 4.750% 12/10/25 | D | 08/09/2024 | AADE - FABN | | 2,004,512 | 2,000,000 | 1,996,740 | 1,997,448 | | 196 | | 196 | | 1,997,644 | | 6,868 | 6,868 | 15,569 | 12/10/2025 | 1.D FE |
| ..63859W-AE-9 | Nationwide Building Society Subordinated 4.000% 09/14/26 | D | 08/06/2024 | Goldman Sachs | | 4,139,077 | 4,235,000 | 4,082,239 | 4,185,127 | | 10,542 | | 10,542 | | 4,195,670 | | (56,592) | (56,592) | 151,989 | 09/14/2026 | 2.A FE |
| ..63861V-AE-7 | Nationwide Building Society Sr Non Preferred 3.960% 07/18/30 | D | 08/13/2024 | ALRe Corporate AAM | | 6,215,152 | 6,500,000 | 6,222,710 | | | 685 | | 685 | | 6,223,395 | | (8,243) | (8,243) | 17,875 | 07/18/2030 | 1.G FE |
| ..64133R-AQ-9 | Neuberger Berman Loan Advisers NEUB 2020-38A DR 8.544% 10/20/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 3,004,794 | 3,000,000 | 2,997,000 | 2,989,341 | | 717 | | 717 | | 2,990,058 | | 14,736 | 14,736 | 215,236 | 10/20/2035 | 2.C FE |
| ..64755R-AW-3 | New Mountain CLO 1 Ltd NMC CLO-1A DR 8.763% 10/15/34 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 6,872,726 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | (127,274) | (127,274) | 520,346 | 10/15/2034 | 2.C FE |
| ..656531-AM-2 | Equinor ASA Senior Unsecured 7.250% 09/23/27 | D | 09/23/2024 | Various | | 11,696,883 | 10,694,000 | 12,285,909 | 11,136,260 | | (79,021) | | (79,021) | | 11,057,239 | | 639,644 | 639,644 | 777,469 | 09/23/2027 | 1.D FE |
| ..66860J-AG-3 | Northwoods Capital XI-B Ltd WOODS 2018-11BA C 7.741% 04/19/31 | D | 07/19/2024 | Call 100.0000 | | 12,500,000 | 12,500,000 | 12,500,000 | 12,500,000 | | | | | | 12,500,000 | | | | 742,665 | 04/19/2031 | 1.F FE |
| ..66860J-AJ-7 | Northwoods Capital XI-B Ltd WOODS 2018-11BA D 8.641% 04/19/31 | D | 07/19/2024 | Paydown | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 331,321 | 04/19/2031 | 2.C FE |
| ..66860P-AG-9 | Northwoods Capital XVII Ltd WOODS 2018-17A D 8.394% 04/22/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 13,226,629 | 13,550,000 | 13,550,000 | 13,550,000 | | | | | | 13,550,000 | | (323,371) | (323,371) | 945,435 | 04/22/2031 | 2.C FE |
| ..67098W-AU-5 | OHA Credit Funding 7 Ltd OAKC 2020-7A DR 8.379% 02/24/37 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,509,433 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 9,433 | 9,433 | 176,392 | 02/24/2037 | 2.C FE |
| ..67108F-AS-5 | OZLM Funding IV Ltd OZLMF 2013-4A BR 7.744% 10/22/30 | D | 07/22/2024 | Various | | 2,050,000 | 2,050,000 | 1,985,907 | 2,001,394 | | 6,634 | | 6,634 | | 2,008,028 | | 41,972 | 41,972 | 121,462 | 10/22/2030 | 1.C FE |
| ..67110N-AT-2 | OHA Credit Partners XIII Ltd OAKC 2016-13A CR 7.644% 10/25/34 | D | 09/10/2024 | Call 100.0000 | | 2,000,000 | 2,000,000 | 2,001,000 | | | (10,739) | | (10,739) | | 1,990,261 | | 9,739 | 9,739 | 98,914 | 10/25/2034 | 1.F FE |
| ..67113L-AU-0 | OCP Clo 2019-17 Ltd OCP 2019-17A DR 8.644% 07/20/32 | D | 07/09/2024 | Call 100.0000 | | 1,500,000 | 1,500,000 | 1,353,750 | 1,369,787 | | 9,320 | | 9,320 | | 1,379,107 | | 120,893 | 120,893 | 95,519 | 07/20/2032 | 2.C FE |
| ..67115L-AE-4 | OHA Credit Partners XVI OAKC 2021-16A C 7.491% 10/18/34 | D | 09/24/2024 | Call 100.0000 | | 200,000 | 200,000 | 177,000 | 179,379 | | 1,689 | | 1,689 | | 181,067 | | 18,933 | 18,933 | 14,326 | 10/18/2034 | 1.F FE |
| ..67115L-AE-4 | OHA Credit Partners XVI OAKC 2021-16A C 7.491% 10/18/34 | D | 09/24/2024 | Paydown | | 1,800,000 | 1,800,000 | 1,593,000 | 1,614,410 | | 185,590 | | 185,590 | | 1,800,000 | | | | 128,930 | 10/18/2034 | 1.F FE |
| ..67401R-AE-4 | Oaktree CLO 2022-3 Ltd OAKCL 2022-3A B1 8.401% 07/15/35 | D | 09/10/2024 | Call 100.0000 | | 1,500,000 | 1,500,000 | 1,501,950 | | | (1,950) | | (1,950) | | 1,500,000 | | | | 51,912 | 07/15/2035 | 1.C FE |
| ..67401R-AJ-3 | Oaktree CLO 2022-3 Ltd OAKCL 2022-3A D 10.991% 07/15/35 | D | 09/10/2024 | Call 100.0000 | | 2,400,000 | 2,400,000 | 2,376,000 | 2,376,750 | | 2,443 | | 2,443 | | 2,379,193 | | 20,807 | 20,807 | 242,618 | 07/15/2035 | 2.C FE |
| ..69120D-AA-9 | Owl Rock CLO III Ltd OR 2020-3A AR 7.133% 04/20/36 | D | 08/12/2024 | ALRe Corporate AAM | | 10,039,110 | 10,000,000 | 10,000,000 | | | | | | | 10,000,000 | | 39,110 | 39,110 | 244,261 | 04/20/2036 | 1.A FE |
| ..69291Q-AA-3 | PFP 2022-9 Ltd PFP 2022-9 A 7.371% 08/19/35 | D | 09/16/2024 | Paydown | | 541,540 | 541,540 | 542,556 | | | (1,015) | | (1,015) | | 541,540 | | | | 3,553 | 08/19/2035 | 1.A FE |
| ..69380C-AA-6 | PFP 2023-10 Ltd PFP 2023-10 A 7.448% 09/16/38 | D | 09/17/2024 | Paydown | | 3,018 | 3,018 | 3,022 | 849 | | (7) | | (7) | | 3,018 | | | | 66 | 09/16/2038 | 1.A FE |
| ..69380C-AC-2 | PFP 2023-10 Ltd PFP 2023-10 AS 8.107% 09/16/38 | D | 08/06/2024 | ALRe Corporate AAM | | 15,552,372 | 15,400,000 | 15,517,906 | | | (5,453) | | (5,453) | | 15,512,453 | | 39,919 | 39,919 | 71,518 | 09/16/2038 | 1.A FE |
| ..69688G-AG-3 | Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1 8.082% 07/20/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 16,498,218 | 16,500,000 | 16,500,000 | | | | | | | 16,500,000 | | (1,782) | (1,782) | 122,240 | 07/20/2037 | 2.C FE |
| ..69688N-AG-8 | Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D 9.432% 07/20/34 | D | 07/22/2024 | Various | | 18,500,000 | 18,500,000 | 18,057,241 | 18,082,760 | | 21,902 | | 21,902 | | 18,104,662 | | 395,338 | 395,338 | 1,347,901 | 07/20/2034 | 2.C FE |
| ..69689Q-AG-0 | Palmer Square CLO 2022-1 Ltd PLMRS 2022-1A D 8.332% 04/20/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,498,405 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | (1,595) | (1,595) | 174,952 | 04/20/2035 | 2.C FE |
| ..69917A-AS-3 | Parallel 2020-1 Ltd PARL 2020-1A CR 8.944% 07/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 2,229,440 | 2,250,000 | 2,224,800 | 2,224,876 | | 999 | | 999 | | 2,225,875 | | 3,565 | 3,565 | 123,420 | 07/20/2034 | 2.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..700162-AN-0 | Park Avenue Institutional Advi PAIA 2016-1A BR 7.593% 08/23/31 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 948,811 | 950,000 | 931,521 | 932,235 | | 2,241 | | 2,241 | | 934,476 | | 14,335 | 14,335 | 54,795 | 08/23/2031 | 1.F FE |
| ..70018C-AE-6 | Park Blue CLO 2022-II Ltd PKBLU 2022-2A B1 8.532% 01/20/35 | D | 07/22/2024 | Various | | 24,300,000 | 24,300,000 | 24,339,840 | 24,339,840 | | | | | | 24,339,840 | | (39,840) | (39,840) | 1,324,499 | 01/20/2035 | 1.C FE |
| ..70018C-AJ-5 | Park Blue CLO 2022-II Ltd PKBLU 2022-2A C 9.382% 01/20/35 | D | 07/22/2024 | Various | | 9,000,000 | 9,000,000 | 9,000,000 | 8,990,225 | | (212,003) | | (212,003) | | 8,778,223 | | 221,777 | 221,777 | 652,286 | 01/20/2035 | 1.E FE |
| ..70018C-AL-0 | Park Blue CLO 2022-II Ltd PKBLU 2022-2A D 10.882% 01/20/35 | D | 07/22/2024 | Paydown | | 7,600,000 | 7,600,000 | 7,448,000 | 7,455,530 | | 144,470 | | 144,470 | | 7,600,000 | | | | 580,692 | 01/20/2035 | 2.A FE |
| ..70019C-AG-0 | Park Blue Clo 2024-V Ltd PKBLU 2024-5A C 7.485% 07/25/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 13,185,902 | 13,200,000 | 13,200,000 | | | | | | | 13,200,000 | | 14,098 | 14,098 | 261,113 | 07/25/2037 | 1.E FE |
| ..71568P-AC-3 | Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27 | D | 09/03/2024 | HSBC HOLDINGS PLC | | 2,252,873 | 2,293,000 | 2,213,132 | 2,222,360 | | 5,257 | | 5,257 | | 2,227,617 | | 25,255 | 25,255 | 28,639 | 05/15/2027 | 2.B FE |
| ..716973-AA-0 | Pfizer Investment Enterprises Senior Unsecured 4.650% 05/19/25 | D | 08/28/2024 | ACRA RE 2A Surplus AAM | | 17,482,845 | 17,500,000 | 17,453,425 | 17,456,034 | | 20,763 | | 20,763 | | 17,476,797 | | 6,047 | 6,047 | 630,656 | 05/19/2025 | 1.F FE |
| ..716973-AE-2 | Pfizer Investment Enterprises Senior Unsecured 4.750% 05/19/33 | D | 09/26/2024 | Barclays | | 1,526,700 | 1,500,000 | 1,497,750 | 1,497,860 | | 136 | | 136 | | 1,497,997 | | 28,703 | 28,703 | 60,958 | 05/19/2033 | 1.F FE |
| ..716973-AE-2 | Pfizer Investment Enterprises Senior Unsecured 4.750% 05/19/33 | D | 08/13/2024 | ALRe Corporate AAM | | 7,857,273 | 7,825,000 | 7,690,486 | | | 1,674 | | 1,674 | | 7,692,159 | | 165,114 | 165,114 | 86,727 | 05/19/2033 | 1.F FE |
| ..716973-AF-9 | Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43 | D | 09/13/2024 | JPM SECURITIES LLC | | 3,076,830 | 3,000,000 | 2,940,000 | 2,941,070 | | 1,271 | | 1,271 | | 2,942,341 | | 134,489 | 134,489 | 126,473 | 05/19/2043 | 1.F FE |
| ..716973-AH-5 | Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63 | D | 09/13/2024 | Various | | 11,086,698 | 10,700,000 | 10,344,031 | 1,570,016 | | 744 | | 744 | | 10,344,851 | | 741,847 | 741,847 | 185,699 | 05/19/2063 | 1.F FE |
| ..72132K-AG-0 | Pikes Peak CLO 1 PIPK 2022-11A C 8.705% 07/25/34 | D | 07/25/2024 | Paydown | | 6,000,000 | 6,000,000 | 5,970,000 | 6,033,843 | | (33,843) | | (33,843) | | 6,000,000 | | | | 400,144 | 07/25/2034 | 1.F FE |
| ..72132K-AJ-4 | Pikes Peak CLO 1 PIPK 2022-11A D 9.995% 07/25/34 | D | 07/25/2024 | Paydown | | 7,000,000 | 7,000,000 | 6,895,000 | 6,993,596 | | 6,404 | | 6,404 | | 7,000,000 | | | | 535,563 | 07/25/2034 | 2.C FE |
| ..72132M-AL-3 | Pikes Peak Clo 4 PIPK 2019-4A CR 7.763% 07/15/34 | D | 08/29/2024 | AARE Surplus AAM | | 1,004,910 | 1,000,000 | 1,000,100 | | | 149 | | 149 | | 1,000,249 | | 4,661 | 4,661 | 48,835 | 07/15/2034 | 1.F FE |
| ..73052V-AG-0 | Point Au Roche Park CLO Ltd PARPK 2021-1A C 7.444% 07/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 1,076,650 | 1,075,000 | 1,069,625 | | | (1,091) | | (1,091) | | 1,068,534 | | 8,116 | 8,116 | 49,113 | 07/20/2034 | 1.F FE |
| ..74041E-AA-3 | Preferred Term Securities XVI ALESC 9A A1 5.515% 03/23/35 | D | 09/23/2024 | Paydown | | 987,156 | 987,156 | 942,734 | 958,305 | | 28,851 | | 28,851 | | 987,156 | | | | 45,590 | 03/23/2035 | 1.A FE |
| ..74042C-AC-2 | Preferred Term Securities XXVI PRETSL 28-A2 A2 5.608% 03/22/38 | D | 09/23/2024 | Paydown | | 8,275 | 8,275 | 6,308 | 8,008 | | 267 | | 267 | | 8,275 | | | | 671 | 03/22/2038 | 1.B FE |
| ..74042E-AA-2 | Preferred Term Securities XVII A1 5.330% 06/23/35 | D | 09/23/2024 | Paydown | | 896,119 | 896,119 | 809,967 | 15,408 | | 85,975 | | 85,975 | | 896,119 | | | | 35,741 | 06/23/2035 | 1.B FE |
| ..74042E-AB-0 | Preferred Term Securities XVII PRETSL 17-A2 A2 5.515% 06/23/35 | D | 08/15/2024 | ALRe Corporate AAM | | 1,605,803 | 2,001,000 | 1,572,036 | 1,572,654 | | 14,230 | | 14,230 | | 1,586,884 | | 18,919 | 18,919 | 79,179 | 06/23/2035 | 1.D FE |
| ..74042F-AA-9 | Preferred Term Securities XXV A1 5.210% 06/22/37 | D | 09/24/2024 | Paydown | | 5,054 | 5,054 | 4,427 | | | 628 | | 628 | | 5,054 | | | | 75 | 06/22/2037 | 1.E FE |
| ..74042F-AB-7 | Preferred Term Securities XXV PRETSL 25-A2 A2 5.558% 06/22/37 | D | 09/23/2024 | Paydown | | 13,152 | 13,152 | 10,686 | 10,988 | | 2,164 | | 2,164 | | 13,152 | | | | 4,091 | 06/22/2037 | 1.D FE |
| ..74042H-AA-5 | Preferred Term Securities XIX A1 5.280% 12/22/35 | D | 09/23/2024 | Paydown | | 220,141 | 220,141 | 198,741 | 176,525 | | 19,709 | | 19,709 | | 220,141 | | | | 10,063 | 12/22/2035 | 1.A FE |
| ..74042H-AB-3 | Preferred Term Securities XIX PRETSL 19-A2 A2 5.638% 12/22/35 | D | 09/23/2024 | Paydown | | 22,789 | 22,789 | 17,947 | 18,017 | | 4,773 | | 4,773 | | 22,789 | | | | 1,056 | 12/22/2035 | 1.A FE |
| ..74042H-AB-3 | Preferred Term Securities XIX PRETSL 19-A2 A2 5.638% 12/22/35 | D | 08/15/2024 | ALRe Corporate AAM | | 5,820,829 | 7,186,208 | 5,654,648 | 5,657,821 | | 42,624 | | 42,624 | | 5,700,444 | | 120,384 | 120,384 | 286,029 | 12/22/2035 | 1.A FE |
| ..74042J-AB-9 | Preferred Term Securities XXI PRETSL A2 5.810% 03/22/38 | D | 08/15/2024 | ALRe Corporate AAM | | 9,053,653 | 11,442,215 | 8,867,717 | 8,872,774 | | 74,702 | | 74,702 | | 8,947,476 | | 106,176 | 106,176 | 453,046 | 03/22/2038 | 1.B FE |
| ..74042M-AE-6 | Preferred Term Securities XXII PRETSL 22-B1 B1 5.645% 09/22/36 | D | 09/23/2024 | Paydown | | 5,039 | 5,039 | 3,729 | 3,366 | | 1,303 | | 1,303 | | 5,039 | | | | 227 | 09/22/2036 | 1.E FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..74042M-AG-1 | Preferred Term Securities XXII PRETSL 22-B2 B2 5.645% 09/22/36 | D | 09/23/2024 | Paydown | | 3,763 | 3,763 | 2,776 | 2,490 | | 977 | | 977 | | 3,763 | | | | 168 | 09/22/2036 | 1.E FE |
| ..74042M-AQ-9 | Preferred Term Securities XXII PRETSL 22-B3 B3 5.645% 09/22/36 | D | 09/23/2024 | Paydown | | 1,368 | 1,368 | 1,122 | | | 246 | | 246 | | 1,368 | | | | 22 | 09/22/2036 | 1.E FE |
| ..74042M-AQ-9 | Preferred Term Securities XXII PRETSL 22-B3 B3 5.645% 09/22/36 | D | 08/15/2024 | Various | | 5,378,648 | 6,559,327 | 4,869,227 | 921,488 | | 42,783 | | 42,783 | | 4,921,732 | | 456,917 | 456,917 | 248,810 | 09/22/2036 | 1.E FE |
| ..74042Q-AA-5 | Preferred Term Securities XXVI A1 5.220% 09/22/37 | D | 09/24/2024 | Paydown | | 131,405 | 131,405 | 120,649 | 127,676 | | 3,730 | | 3,730 | | 131,405 | | | | 5,956 | 09/22/2037 | 1.E FE |
| ..74042Q-AB-3 | Preferred Term Securities XXVI PRETSL 26-A2 A2 5.385% 09/22/37 | D | 08/15/2024 | ALRe Corporate AAM | | 5,801,244 | 7,449,430 | 5,684,847 | 5,687,999 | | 42,279 | | 42,279 | | 5,730,277 | | 70,967 | 70,967 | 293,572 | 09/22/2037 | 1.F FE |
| ..74042W-AB-0 | Preferred Term Securities XVII PRETSL 18-A2 A2 5.688% 09/23/35 | D | 08/15/2024 | ALRe Corporate AAM | | 3,116,872 | 3,666,909 | 2,993,114 | 3,060,101 | | 29,096 | | 29,096 | | 3,089,197 | | 27,676 | 27,676 | 144,682 | 09/23/2035 | 1.C FE |
| ..74043C-AB-3 | Preferred Term Securities XXIV A2 5.310% 03/22/37 | D | 09/23/2024 | Paydown | | 27,617 | 27,617 | 21,797 | 22,373 | | 5,245 | | 5,245 | | 27,617 | | | | 1,269 | 03/22/2037 | 1.D FE |
| ..74951P-DZ-8 | RESI Finance LP 2005-B RESIF 2005-B B3 5.804% 06/10/37 | D | 07/10/2024 | Paydown | | | 41,190 | 927 | 927 | | (927) | | (927) | | | | | | 1,461 | 06/10/2037 | 6. FM |
| ..750103-AG-8 | Rad CLO 15 Ltd RAD 2021-15A D 8.594% 01/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 1,503,045 | 1,500,000 | 1,504,695 | | | (231) | | (231) | | 1,504,464 | | (1,419) | (1,419) | 46,352 | 01/20/2034 | 2.C FE |
| ..75575A-AA-2 | Ready Capital Mortgage Financi RCMT 2023-FL12 A 7.190% 05/25/38 | C | 09/25/2024 | Paydown | | 3,347,232 | 3,347,232 | 3,330,495 | 3,337,169 | | 10,063 | | 10,063 | | 3,347,232 | | | | 195,867 | 05/25/2038 | 1.A FE |
| ..75887X-AJ-6 | Regatta XI Funding Ltd REG11 2018-1A D 8.397% 07/17/31 | D | 07/12/2024 | Paydown | | 1,000,000 | 1,000,000 | 999,200 | 1,000,904 | | (904) | | (904) | | 1,000,000 | | | | 63,200 | 07/17/2031 | 2.A FE |
| ..75888K-AS-3 | Regatta VIII Funding Ltd REGT8 2017-1A CR 7.786% 04/17/65 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 13,598,354 | 13,600,000 | 13,600,000 | | | | | | | 13,600,000 | | (1,646) | (1,646) | 400,737 | 04/17/2065 | 1.F FE |
| ..759470-AX-5 | Reliance Industries Ltd Senior Unsecured 3.667% 11/30/27 | D | 09/03/2024 | WELLS FARGO SECURITIES | | 2,080,650 | 2,145,000 | 2,008,764 | 2,020,487 | | 19,713 | | 19,713 | | 2,040,199 | | 40,451 | 40,451 | 59,867 | 11/30/2027 | 2.B FE |
| ..77341X-AG-8 | Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D 11.242% 01/20/35 | D | 07/22/2024 | Call 100.0000 | | 12,500,000 | 12,500,000 | 12,312,500 | 12,317,221 | | 11,652 | | 11,652 | | 12,328,873 | | 171,127 | 171,127 | 1,084,202 | 01/20/2035 | 2.C FE |
| ..77341X-AS-2 | Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D1R 8.632% 07/20/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 11,982,456 | 12,000,000 | 12,000,000 | | | | | | | 12,000,000 | | (17,544) | (17,544) | 201,414 | 07/20/2037 | 2.B FE |
| ..773663-AE-9 | Rockland Park CLO Ltd ROCKP 2021-1A C 7.444% 04/20/34 | D | 08/29/2024 | AARE Surplus AAM | | 1,949,990 | 1,950,000 | 1,950,000 | | | | | | | 1,950,000 | | (10) | (10) | 15,321 | 04/20/2034 | 1.F FE |
| ..78448T-AM-4 | SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34 | D | 08/28/2024 | ALRe Corporate AAM | | 15,392,820 | 15,000,000 | 14,841,294 | | | 3,205 | | 3,205 | | 14,844,499 | | 548,321 | 548,321 | 335,313 | 04/03/2034 | 2.A FE |
| ..78485K-AA-3 | STWD 2022-FL3 Ltd STWD 2022-FL3 A 6.692% 11/15/38 | D | 09/16/2024 | Paydown | | 235,858 | 235,858 | 229,545 | 233,555 | | 2,303 | | 2,303 | | 235,858 | | | | 9,365 | 11/15/2038 | 1.A FE |
| ..806854-AL-9 | Schlumberger Investment SA Senior Unsecured 4.850% 05/15/33 | D | 09/23/2024 | Barclays | | 3,663,784 | 3,570,000 | 3,538,145 | | | 813 | | 813 | | 3,538,958 | | 124,826 | 124,826 | 62,044 | 05/15/2033 | 1.F FE |
| ..81785B-AJ-5 | 720 East CLO IV Ltd NWML 2024-1A D 9.151% 04/15/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 15,331,100 | 15,200,000 | 15,200,000 | | | | | | | 15,200,000 | | 131,100 | 131,100 | 773,998 | 04/15/2037 | 2.C FE |
| ..81883E-AE-1 | Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 6.470% 08/15/30 | D | 08/15/2024 | Paydown | | 432,841 | 432,841 | 433,109 | | | (268) | | (268) | | 432,841 | | | | 7,382 | 08/15/2030 | 1.A FE |
| ..822582-BD-3 | Shell International Finance BV Senior Unsecured 3.250% 05/11/25 | D | 08/08/2024 | AADE - FABN | | 1,581,285 | 1,600,000 | 1,545,888 | 1,553,998 | | 19,987 | | 19,987 | | 1,573,986 | | 7,299 | 7,299 | 38,567 | 05/11/2025 | 1.D FE |
| ..82481L-AD-1 | Shire Acquisitions Investments Senior Unsecured 3.200% 09/23/26 | D | 07/17/2024 | Goldman Sachs | | 11,576,880 | 12,000,000 | 11,742,660 | 11,909,151 | | 17,446 | | 17,446 | | 11,926,597 | | (349,717) | (349,717) | 314,667 | 09/23/2026 | 2.A FE |
| ..83272G-AA-9 | Smurfit Kappa Treasury ULC Senior Unsecured 5.200% 01/15/30 | D | 08/06/2024 | Goldman Sachs | | 10,232,000 | 10,000,000 | 9,966,993 | | | 661 | | 661 | | 9,967,654 | | 264,346 | 264,346 | 179,111 | 01/15/2030 | 2.B FE |
| ..83368R-BY-7 | Societe Generale SA Subordinated 7.132% 01/19/55 | D | 07/31/2024 | ALRE - DFL Trust AAM | | 8,403,774 | 8,575,000 | 8,434,370 | | | 1,735 | | 1,735 | | 8,436,106 | | 32,332 | 32,332 | 324,471 | 01/19/2055 | 2.C FE |
| ..83438J-AA-4 | Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 5.836% 10/07/37 | D | 07/08/2024 | Paydown | | 294,194 | 294,194 | 265,701 | 263,678 | | 30,516 | | 30,516 | | 294,194 | | | | 13,042 | 10/07/2037 | 1.E FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..83611L-AE-0 | SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 7.463% 04/15/29 | D | 08/02/2024 | AADE - FABN | | 4,105,904 | 4,100,000 | 4,076,905 | 4,077,151 | | 7,987 | | 7,987 | | 4,085,138 | | 20,766 | 20,766 | 248,716 | 04/15/2029 | 1.A FE |
| ..85572R-AA-7 | Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43 | D | 09/15/2024 | Paydown | | 5,373 | 5,373 | 4,725 | 4,926 | | 447 | | 447 | | 5,373 | | | | 165 | 05/15/2043 | 1.F FE |
| ..85572R-AA-7 | Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43 | D | 08/15/2024 | Paydown | | 11,599 | 11,599 | 10,199 | 10,634 | | 965 | | 965 | | 11,599 | | | | 294 | 05/15/2043 | 1.G FE |
| ..85573L-AA-9 | Start II LTD STARR 2019-1 A 4.089% 03/15/44 | D | 09/15/2024 | Paydown | | 9,888 | 9,888 | 9,888 | 9,887 | | 1 | | 1 | | 9,888 | | | | 303 | 03/15/2044 | 1.F FE |
| ..85573L-AA-9 | Start II LTD STARR 2019-1 A 4.089% 03/15/44 | D | 08/15/2024 | Paydown | | 19,777 | 19,777 | 19,776 | 19,775 | | 2 | | 2 | | 19,777 | | | | 506 | 03/15/2044 | 2.A FE |
| ..87244C-AL-0 | TIAA Churchill Middle Market C CHMML 2016-1A BR 7.694% 10/20/30 | D | 07/19/2024 | Various | | 7,800,000 | 7,800,000 | 7,552,814 | 7,628,437 | | 35,639 | | 35,639 | | 7,664,076 | | 135,924 | 135,924 | 459,323 | 10/20/2030 | 1.C FE |
| ..87244C-AN-6 | TIAA Churchill Middle Market C CHMML 2016-1A CR 8.444% 10/20/30 | D | 07/19/2024 | Various | | 9,661,454 | 9,661,454 | 9,458,916 | 9,492,709 | | 21,787 | | 21,787 | | 9,514,496 | | 146,958 | 146,958 | 534,305 | 10/20/2030 | 1.F FE |
| ..87244C-AQ-9 | TIAA Churchill Middle Market C CHMML 2016-1A DR 9.444% 10/20/30 | D | 07/19/2024 | Call 100.0000 | | 2,500,000 | 2,500,000 | 2,380,479 | 2,404,558 | | 2,703 | | 2,703 | | 2,407,262 | | 92,738 | 92,738 | 57,971 | 10/20/2030 | 2.C FE |
| ..87248K-AQ-7 | TICP CLO V 2016-1 Ltd TICP 2016-5A DR 8.697% 07/17/31 | D | 07/17/2024 | Various | | 6,225,000 | 6,225,000 | 6,215,757 | 6,215,418 | | 639 | | 639 | | 6,216,057 | | 8,943 | 8,943 | 414,920 | 07/17/2031 | 2.C FE |
| ..87249A-AE-5 | TICP CLO IX Ltd TICP 2017-9A C 7.424% 01/20/31 | D | 07/22/2024 | Paydown | | 11,700,000 | 11,700,000 | 11,467,125 | 3,482,092 | | 206,956 | | 206,956 | | 11,700,000 | | | | 544,572 | 01/20/2031 | 1.D FE |
| ..87249A-AG-0 | TICP CLO IX Ltd TICP 2017-9A D 8.444% 01/20/31 | D | 07/22/2024 | Call 100.0000 | | 2,000,000 | 2,000,000 | 1,999,974 | 2,000,007 | | 73 | | 73 | | 2,000,080 | | (80) | (80) | 130,566 | 01/20/2031 | 2.C FE |
| ..87252G-AL-0 | TCW CLO 2024-2 Ltd TCW 2024-2A D1 8.586% 07/17/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 13,797,847 | 13,800,000 | 13,800,000 | | | | | | | 13,800,000 | | (2,153) | (2,153) | 125,066 | 07/17/2037 | 2.C FE |
| ..87252M-AL-7 | TCW CLO 2024-1 Ltd TCW 2024-1A C1 7.836% 01/16/37 | D | 09/30/2024 | ACRA RE 2A Surplus AAM | | 14,051,898 | 14,000,000 | 14,000,000 | | | | | | | 14,000,000 | | 51,898 | 51,898 | 663,447 | 01/16/2037 | 1.F FE |
| ..87268R-AA-2 | TruPS Financials Note Securiti TFINS 2019-2A A1 7.623% 02/28/39 | D | 08/15/2024 | Various | | 49,857,338 | 50,552,433 | 49,397,890 | 33,563,628 | | 42,764 | | 42,764 | | 49,503,421 | | 353,917 | 353,917 | 2,252,581 | 02/28/2039 | 1.B FE |
| ..87268R-AB-0 | TruPS Financials Note Securiti TFINS 2019-2A A2 8.173% 02/28/39 | D | 08/15/2024 | Various | | 3,835,000 | 4,000,000 | 3,816,417 | 2,869,845 | | 5,134 | | 5,134 | | 3,830,396 | | 4,604 | 4,604 | 202,677 | 02/28/2039 | 1.F FE |
| ..874060-AX-4 | Takeda Pharmaceutical Co Ltd Senior Unsecured 2.050% 03/31/30 | D | 09/13/2024 | JPM SECURITIES LLC | | 2,670,690 | 3,000,000 | 2,571,045 | 2,646,885 | | 35,563 | | 35,563 | | 2,682,448 | | (11,758) | (11,758) | 59,108 | 03/31/2030 | 2.A FE |
| ..88315L-AF-5 | Textainer Marine Containers VI TMCL 2020-1A B 4.940% 08/21/45 | D | 09/20/2024 | Paydown | | 87,924 | 87,924 | 83,482 | 83,604 | | 4,320 | | 4,320 | | 87,924 | | | | 2,903 | 08/21/2045 | 2.B FE |
| ..886313-AG-0 | TIAA Churchill Middle Market C CHMML 2016-1A ER 13.514% 10/20/30 | D | 07/20/2024 | Various | | 5,000,000 | 5,000,000 | 4,868,792 | 3,964,980 | | 7,929 | | 7,929 | | 4,919,946 | | 80,054 | 80,054 | 479,480 | 10/20/2030 | 3.C FE |
| ..89157X-AF-8 | TotalEnergies Capital SA Senior Unsecured 5.425% 09/10/64 | D | 09/03/2024 | Goldman Sachs | | 3,507,945 | 3,500,000 | 3,500,000 | | | | | | | 3,500,000 | | 7,945 | 7,945 | | 09/10/2064 | 1.E FE |
| ..89388A-AA-0 | Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28 | D | 09/05/2024 | Various | | 24,645,600 | 25,200,000 | 24,100,400 | 24,916,375 | | 19,615 | | 19,615 | | 24,935,990 | | (290,390) | (290,390) | 910,350 | 04/30/2028 | 2.A FE |
| ..894135-AA-0 | Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 5.646% 11/09/42 | D | 08/13/2024 | ALRe Corporate AAM | | 2,014,930 | 2,157,890 | 1,987,417 | 1,994,861 | | 3,169 | | 3,169 | | 1,998,029 | | 16,900 | 16,900 | 97,863 | 11/09/2042 | 1.A FE |
| ..89413C-AA-5 | Trapeza CDO X Ltd TRAP 2006-10A A1 5.916% 07/06/41 | D | 07/08/2024 | Paydown | | 844 | 844 | 765 | 762 | | 82 | | 82 | | 844 | | | | 25 | 07/06/2041 | 1.A FE |
| ..89413G-AA-6 | Trapeza Cdo Xii Ltd TRAP 2007-12A A1 5.866% 04/06/42 | D | 07/08/2024 | Paydown | | 2,598,000 | 2,598,000 | 2,391,784 | 2,425,524 | | 172,476 | | 172,476 | | 2,598,000 | | | | 117,587 | 04/06/2042 | 1.A FE |
| ..89413G-AA-6 | Trapeza Cdo Xii Ltd TRAP 2007-12A A1 5.866% 04/06/42 | D | 08/08/2024 | AADE - FABN | | 725,091 | 745,595 | 686,413 | 696,096 | | (3,730) | | (3,730) | | 692,366 | | 32,724 | 32,724 | 37,512 | 04/06/2042 | 1.A FE |
| ..89641J-AG-1 | Trinitas Clo IX Ltd TRNTS 2018-9A D 8.994% 01/20/32 | D | 07/02/2024 | AARE II Surplus ISG | | 3,953,416 | 4,000,000 | 3,755,312 | 3,805,025 | | 16,610 | | 16,610 | | 3,821,635 | | 131,781 | 131,781 | 257,918 | 01/20/2032 | 2.C FE |
| ..89820U-AB-0 | TruPS Financials Note Securiti TFINS 2018-1A A2 6.114% 03/30/39 | D | 09/30/2024 | Paydown | | 46,176 | 46,176 | 45,714 | 45,998 | | 178 | | 178 | | 46,176 | | | | 2,736 | 03/30/2039 | 1.D FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..89821J-AA-6 | TruPS Financials Note Securiti TFINS 2019-1A A1 7.291% 02/02/39 | D | 08/15/2024 | Various | | 16,698,456 | 17,141,272 | 16,255,123 | 14,699,650 | | 31,737 | | 31,737 | | 16,309,661 | | 388,795 | 388,795 | 1,013,036 | 02/02/2039 | 1.C FE |
| ..89821M-AB-7 | TruPS Financials Note Securiti TFINS 2022-1A A2 9.016% 10/15/39 | D | 07/15/2024 | Paydown | | 1,085,106 | 1,085,106 | 1,085,106 | 1,085,106 | | | | | | 1,085,106 | | | | 49,481 | 10/15/2039 | 1.C FE |
| ..89822P-AA-1 | TruPS Financials Note Securiti TFINS 2020-1A A1 3.321% 04/15/40 | D | 07/15/2024 | Paydown | | 49,720 | 49,720 | 48,820 | 48,972 | | 749 | | 749 | | 49,720 | | | | 1,238 | 04/15/2040 | 1.C FE |
| ..89822P-AA-1 | TruPS Financials Note Securiti TFINS 2020-1A A1 3.321% 04/15/40 | D | 08/28/2024 | ALRe Corporate AAM | | 7,849,343 | 8,078,226 | 7,932,010 | 7,956,780 | | 66,339 | | 66,339 | | 8,023,119 | | (173,776) | (173,776) | 233,253 | 04/15/2040 | 1.C FE |
| ..902613-AT-5 | UBS Group AG Senior Unsecured 4.988% 08/05/33 | D | 08/15/2024 | ALRE - MSPL Trust AAM - AFS | | 12,460,902 | 12,600,000 | 12,385,926 | | | 423 | | 423 | | 12,386,349 | | 74,553 | 74,553 | 17,458 | 08/05/2033 | 1.G FE |
| ..902613-AY-4 | UBS Group AG Senior Unsecured 4.875% 05/15/45 | D | 09/23/2024 | Barclays | | 4,852,150 | 5,000,000 | 4,633,621 | | | 1,635 | | 1,635 | | 4,635,255 | | 216,895 | 216,895 | 87,344 | 05/15/2045 | 1.G FE |
| ..902613-BH-0 | UBS Group AG Senior Unsecured 5.699% 02/08/35 | D | 08/06/2024 | Goldman Sachs | | 7,154,000 | 7,000,000 | 7,118,705 | | | (51) | | (51) | | 7,118,655 | | 35,345 | 35,345 | 231,601 | 02/08/2035 | 1.G FE |
| ..902613-BK-3 | UBS Group AG Junior Subordinated 7.750% Perpet. | D | 09/26/2024 | Societe General | | 9,086,500 | 8,500,000 | 8,498,300 | | | | | | | 8,498,300 | | 588,200 | 588,200 | 411,719 | 01/01/9999 | 2.C FE |
| ..903428-AA-8 | US Capital Funding VI Ltd/US C TRAP 2007-12A A1 5.846% 07/10/43 | D | 07/10/2024 | Paydown | | 18,476 | 18,476 | 16,143 | 16,328 | | 2,148 | | 2,148 | | 18,476 | | | | 829 | 07/10/2043 | 1.G FE |
| ..90351D-AF-4 | UBS Group AG Senior Unsecured 4.125% 04/15/26 | D | 09/27/2024 | MMTL Modco AAM | | 6,220,874 | 6,250,000 | 6,172,419 | | | 6,160 | | 6,160 | | 6,178,580 | | 42,294 | 42,294 | 116,016 | 04/15/2026 | 1.G FE |
| ..90352J-AC-7 | UBS Group AG Senior Unsecured 4.253% 03/23/28 | D | 09/13/2024 | Various | | 14,627,280 | 14,750,000 | 14,750,000 | 14,750,000 | | | | | | 14,750,000 | | (122,720) | (122,720) | 615,120 | 03/23/2028 | 1.G FE |
| ..92918U-AE-1 | Voya CLO 2022-1 Ltd VOYA 2022-1A B 7.182% 04/20/35 | D | 09/05/2024 | Various | | 25,200,000 | 25,200,000 | 24,739,788 | 9,788,591 | | 26,349 | | 26,349 | | 24,770,828 | | 429,172 | 429,172 | 1,627,593 | 04/20/2035 | 1.C FE |
| ..948214-AW-1 | Webster Park CLO Ltd WPARK 2015-1A CR 8.444% 07/20/30 | D | 07/22/2024 | Call 100.0000 | | 520,000 | 520,000 | 520,780 | 521,347 | | (116) | | (116) | | 521,231 | | (1,231) | (1,231) | 33,947 | 07/20/2030 | 2.C FE |
| ..94860L-AG-0 | Wehle Park CLO Ltd WEHPK 2022-1A D 8.632% 04/21/35 | D | 08/15/2024 | ACRA RE II Surplus AAM | | 2,003,148 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 3,148 | 3,148 | 143,481 | 04/21/2035 | 2.C FE |
| ..94950T-AJ-8 | Wellfleet CLO 2022-1 Ltd WELF 2022-1A D 9.441% 04/15/34 | D | 08/22/2024 | Paydown | | 4,750,000 | 4,750,000 | 4,654,050 | 4,678,448 | | 71,552 | | 71,552 | | 4,750,000 | | | | 389,023 | 04/15/2034 | 2.C FE |
| ..961214-FG-3 | Westpac Banking Corp Subordinated 5.405% 08/10/33 | D | 08/12/2024 | Royal Bank of Canada ... | | 1,006,500 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 6,500 | 6,500 | 54,500 | 08/10/2033 | 1.G FE |
| ..986252-AW-4 | Generate CLO 4 Ltd GNRT 4A CR 7.694% 04/20/32 | D | 07/22/2024 | Various | | 8,000,000 | 8,000,000 | 7,930,816 | 7,932,067 | | 7,637 | | 7,637 | | 7,939,704 | | 60,296 | 60,296 | 476,263 | 04/20/2032 | 1.F FE |
| ..98625T-AN-5 | Generate CLO 2 Ltd GNRT 2A CR 7.394% 01/22/31 | D | 08/27/2024 | Various | | 2,000,000 | 2,000,000 | 1,800,000 | 1,849,029 | | 8,358 | | 8,358 | | 1,857,387 | | 142,613 | 142,613 | 59,941 | 01/22/2031 | 1.B FE |
| ..98955R-AH-2 | Owl Rock CLO II Ltd OR 2019-2A BR 7.444% 04/20/33 | D | 08/13/2024 | ALRe Corporate AAM | | 9,016,533 | 9,000,000 | 8,957,070 | | | 3,246 | | 3,246 | | 8,960,316 | | 56,217 | 56,217 | 381,407 | 04/20/2033 | 1.C FE |
| ..BAN119-JN-9 | DFS Funding Corp DFS Funding Corp 4.368 12/15/2 9.375% 12/15/27 | D | 09/16/2024 | Various | | 2,380,952 | 2,380,952 | 2,366,071 | 2,424,072 | | (43,120) | | (43,120) | | 2,380,952 | | | | 180,029 | 12/15/2027 | 3.B Z |
| ..BCC2PQ-WW-6 | Domi 2020-2 BV DOMI 2020-2 A 4.422% 11/15/52 | B | 08/15/2024 | Paydown | | 262,969 | 262,969 | 227,584 | 262,226 | | 1,221 | | 1,221 | (31,572) | 262,969 | 31,095 | | 31,095 | 9,496 | 11/15/2052 | 1.A FE |
| ..BCC353-63-0 | CVC Cordatus Loan Fund XXIII D CORDA 23A B1 5.985% 04/25/36 | B | 08/19/2024 | Paydown | | 4,432,821 | 4,432,821 | 3,631,693 | 4,129,360 | | 254,859 | | 254,859 | (447,638) | 4,432,821 | 496,239 | | 496,239 | 223,321 | 04/25/2036 | 1.C FE |
| ..BCC372-LP-4 | Harvest Clo XXIX DAC HARVT 29A B 7.015% 07/15/35 | B | 07/15/2024 | Various | | 7,355,505 | 7,355,505 | 6,538,630 | 7,277,603 | | (3,348) | | (3,348) | (652,487) | 7,181,102 | 559,334 | 174,403 | 733,737 | 402,852 | 07/15/2035 | 1.C FE |
| ..BCC372-LQ-2 | Harvest Clo XXIX DAC HARVT 29A C 7.855% 07/15/35 | B | 07/15/2024 | Paydown | | 10,359,756 | 10,359,756 | 9,356,125 | 10,320,161 | | 151,092 | | 151,092 | (924,186) | 10,359,756 | 812,689 | | 812,689 | 632,662 | 07/15/2035 | 1.F FE |
| ..BCC372-LR-0 | Harvest Clo XXIX DAC HARVT 29A D 10.085% 07/15/35 | B | 07/15/2024 | Paydown | | 8,724,005 | 8,724,005 | 7,878,843 | 8,687,610 | | 130,014 | | 130,014 | (777,989) | 8,724,005 | 684,370 | | 684,370 | 679,304 | 07/15/2035 | 2.C FE |
| ..BCC380-60-2 | Aqueduct European Clo 7-2022 D AQUE 2022-7A C 7.481% 03/15/36 | B | 08/16/2024 | Paydown | | 3,858,407 | 3,858,407 | 3,782,271 | 3,863,305 | | | | | (81,034) | 3,858,407 | 76,137 | | 76,137 | 203,650 | 03/15/2036 | 1.F FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..BCC38Q-61-0 | Aqueduct European Clo 7-2022 D AQUE 2022-7A D 9.331% 03/15/36 | B | 08/16/2024 | Call 100.0000 | | 3,307,206 | 3,307,206 | 3,241,946 | 3,311,404 | | | | | (69,458) | 3,307,206 | 65,260 | | 65,260 | 215,541 | 03/15/2036 | 2.C FE |
| ..F0164#-AC-6 | Air Liquide Finance SA SR NTS SER B 3.260% 09/13/24 | D | 09/13/2024 | Various | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 456,400 | 09/13/2024 | 1.G |
| ..G0110T-AA-4 | Admiral Group PLC Subordinated 5.500% 07/25/24 | B | 07/25/2024 | Maturity | | 1,935,309 | 1,935,309 | 2,292,019 | 1,936,637 | | (26,337) | | (26,337) | 101,125 | 1,935,309 | (76,116) | | (76,116) | 105,658 | 07/25/2024 | 2.B FE |
| ..G0445Q-AA-6 | Fwu Life Insurance Lux Sa ANIMA 1 7.771% 12/24/24 | D | 07/01/2024 | Paydown | | 1,758,738 | 1,758,738 | 1,758,738 | 1,758,738 | | | | | | 1,758,738 | | | | 68,332 | 12/24/2024 | 2.B PL |
| ..G26145-AN-5 | CVC Cordatus Loan Fund XXIII D CORDA 23A C 6.835% 04/25/36 | B | 08/19/2024 | Paydown | | 710,360 | 710,360 | 704,008 | 703,288 | | 4,254 | | 4,254 | 894 | 710,360 | 1,923 | | 1,923 | 40,687 | 04/25/2036 | 1.F FE |
| ..G4445*-AA-6 | High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28 | D | 09/30/2024 | Redemption 100.0000 | | 3,572,885 | 3,572,885 | 3,572,885 | 3,572,885 | | | | | | 3,572,885 | | | | 135,412 | 03/30/2028 | 1.G Z |
| ..G4588#-BK-6 | INTERMEDIATE CAPITAL GROUP PLC SR NTS SER B 4.660% 09/29/24 | D | 09/29/2024 | Various | | 48,500,000 | 48,500,000 | 48,500,000 | 48,500,000 | | | | | | 48,500,000 | | | | 2,260,100 | 09/29/2024 | 2.B |
| ..G4989#-AA-4 | JACKSON SQUARE AVIATION IRELAN GTD SR NTS SER A 3.520% 09/28/24 | D | 09/28/2024 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 273,778 | 09/28/2024 | 2.A PL |
| ..G54404-AP-6 | Legal & General Group PLC Unsecured 5.250% 03/21/47 | D | 08/09/2024 | AADE BLIC Modco AAM | | 12,795,167 | 13,000,000 | 12,515,490 | | | 3,642 | | 3,642 | | 12,519,132 | | 276,034 | 276,034 | 269,208 | 03/21/2047 | 2.A FE |
| ..G54897-AB-2 | Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36 | D | 07/05/2024 | Various | | 327,832 | 327,832 | 355,757 | 351,724 | | (23,892) | | (23,892) | | 327,832 | | | | 10,696 | 04/05/2036 | 2.C FE |
| ..G72221-AB-3 | Preferred Term Securities XXII PRETSL 22-A2 A2 5.608% 09/22/36 | D | 09/23/2024 | Paydown | | 19,357 | 19,357 | 15,865 | 16,215 | | 3,142 | | 3,142 | | 19,357 | | | | 1,189 | 09/22/2036 | 1.B FE |
| ..G8867K-AB-9 | Tiger Global Private Investmen A 6.580% 05/13/27 | C | 08/07/2024 | Paydown | | 52,460,431 | 52,460,431 | 52,205,584 | 26,187,578 | | 254,847 | | 254,847 | | 52,460,431 | | | | 1,676,469 | 05/13/2027 | 1.G PL |
| . G8867L-AB-7 | Tiger Global Private Investmen A 6.580% 05/13/27 | D | 09/17/2024 | Paydown | | 42,962,368 | 42,962,368 | 42,753,659 | 21,445,963 | | 208,709 | | 208,709 | | 42,962,368 | | | | 1,253,351 | 05/13/2027 | 1.G PL |
| . G8868K-AB-8 | Tiger Global PIP 14 Holdings, B 10.210% 06/30/26 | D | 08/07/2024 | Paydown | | 15,733,983 | 15,733,983 | 15,734,762 | | | (780) | | (780) | | 15,733,983 | | | | 799,968 | 06/30/2026 | 2.B PL |
| ..G9369*-AA-7 | Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43 | B | 09/30/2024 | Various | | 157,278 | 157,278 | 157,831 | 149,870 | | | | | 7,961 | 157,278 | (553) | | (553) | 4,433 | 03/31/2043 | 2.B FE |
| ..G9400#-AA-4 | WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33 | D | 09/30/2024 | Redemption 100.0000 | | 50,196 | 50,196 | 50,196 | 50,196 | | | | | | 50,196 | | | | 2,014 | 09/30/2033 | 2.C PL |
| . K7017#-AA-8 | MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30 | D | 09/30/2024 | Redemption 100.0000 | | 209,941 | 209,941 | 209,941 | 209,941 | | | | | | 209,941 | | | | 6,471 | 08/01/2030 | 2.A FE |
| ..L6076T-AB-5 | Loarre Investments Sarl Senior Secured 6.500% 05/15/29 | B | 08/09/2024 | AADE BLIC Modco AAM | | 19,863,464 | 19,647,009 | 18,109,237 | 19,080,384 | | 70,778 | | 70,778 | (908,436) | 18,941,236 | 698,510 | 922,228 | 1,620,738 | 945,142 | 05/15/2029 | 3.C FE |
| ..L8749#-AA-0 | Stadium Finance Company Sarl SR SECD NTS SER A 2.220% 07/30/49 | B | 07/30/2024 | Redemption 100.0000 | | 60,703 | 60,703 | 63,328 | 61,915 | | | | | 1,413 | 60,703 | (2,625) | | (2,625) | 1,348 | 07/30/2049 | 1.G PL |
| ..L8749#-AB-8 | Stadium Finance Company Sarl SR SECD NTS SER B 2.370% 07/30/49 | B | 07/30/2024 | Redemption 100.0000 | | 327,387 | 327,387 | 341,544 | 333,921 | | | | | 7,623 | 327,387 | (14,157) | | (14,157) | 7,759 | 07/30/2049 | 1.G PL |
| ..L8749#-AC-6 | Stadium Finance Company Sarl SR SECD NTS SER C 2.500% 07/30/49 | B | 07/30/2024 | Redemption 100.0000 | | 146,294 | 146,294 | 152,620 | 149,214 | | | | | 3,406 | 146,294 | (6,326) | | (6,326) | 3,657 | 07/30/2049 | 1.G PL |
| ..L8749#-AD-4 | Stadium Finance Company Sarl SR SECD NTS 1.520% 07/30/49 | B | 07/30/2024 | Redemption 100.0000 | | 411,004 | 411,004 | 427,122 | 419,206 | | | | | 7,916 | 411,004 | (16,118) | | (16,118) | 6,247 | 07/30/2049 | 1.G PL |
| ..M7031A-BE-0 | Mizrahi Tefahot Bank Ltd Subordinated 3.077% 04/07/31 | D | 09/05/2024 | Various | | 14,020,711 | 15,000,000 | 13,948,500 | 13,914,957 | | 77,757 | | 77,757 | | 13,992,713 | | 27,998 | 27,998 | 420,707 | 04/07/2031 | 2.C FE |
| ..N2115H-AA-3 | Domi 2020-1 BV DOMI 2020-1 A 4.485% 04/15/52 | B | 07/15/2024 | Paydown | | 774,505 | 774,505 | 676,737 | 782,042 | | 1,680 | | 1,680 | (94,159) | 774,505 | 84,942 | | 84,942 | 27,635 | 04/15/2052 | 1.A FE |
| ..N2115K-AA-6 | Domi 2021-1 BV DOMI 2021-1 A 4.111% 06/15/53 | B | 09/16/2024 | Paydown | | 504,643 | 504,643 | 429,670 | 496,765 | | 5,366 | | 5,366 | (59,811) | 504,643 | 62,323 | | 62,323 | 17,078 | 06/15/2053 | 1.A FE |
| ..N2819R-AA-0 | Dutch Property Finance 2020-1 DPF 2020-1 A 4.336% 07/28/54 | B | 07/29/2024 | Paydown | | 325,684 | 325,684 | 287,723 | 330,079 | | 942 | | 942 | (38,411) | 325,684 | 33,074 | | 33,074 | 11,216 | 07/28/2054 | 1.A FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..N2819V-AA-1 | Dutch Property Finance 2021-1 DPF 2021-1 A 4.336% 07/28/58 | B | 07/29/2024 | Paydown | | 110,151 | 110,151 | 97,669 | 110,635 | | 1,216 | | 1,216 | (11,903) | 110,151 | 10,203 | | 10,203 | 3,793 | 07/28/2058 | 1.A FE |
| ..P0606*-AA-9 | AES Mexico Generation Holdings SECURED 5.620% 11/26/27 | D | 09/30/2024 | Redemption 100.0000 | | 1,207,118 | 1,207,118 | 1,207,118 | 1,207,118 | | | | | | 1,207,118 | | | | 50,880 | 11/26/2027 | 2.C PL |
| ..P16236-AG-9 | Banco BBVA Peru SA Subordinated 5.250% 09/22/29 | D | 09/23/2024 | Call 100.0000 | | 22,431,000 | 22,431,000 | 23,480,016 | 22,677,219 | | (246,219) | | (246,219) | | 22,431,000 | | | | 1,180,899 | 09/22/2029 | 3.A FE |
| ..P3R94G-AA-7 | Corp Financiera de Desarrollo Subordinated 11.168% 07/15/29 | D | 07/15/2024 | Various | | 5,350,000 | 5,350,000 | 5,615,043 | 5,392,647 | | (42,647) | | (42,647) | | 5,350,000 | | | | 280,875 | 07/15/2029 | 3.A FE |
| ..P4717#-AA-3 | GLOBAL BANK CORP Global Bank Corp 8.003% 12/20/27 | D | 09/20/2024 | Redemption 100.0000 | | 2,320,000 | 2,320,000 | 2,312,220 | 2,348,256 | | (28,256) | | (28,256) | | 2,320,000 | | | | 154,349 | 12/20/2027 | 2.A Z |
| ..P4831#-AA-4 | GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37 | D | 07/31/2024 | Redemption 100.0000 | | 360,643 | 360,643 | 360,643 | 360,643 | | | | | | 360,643 | | | | 21,227 | 01/31/2037 | 2.C FE |
| ..P7003*-AA-3 | La Bufa Wind Sapi De Cv SECURED 6.770% 12/31/37 | D | 09/30/2024 | Various | | 42,714 | 42,714 | 37,909 | | | | | 4,805 | | 42,714 | | | | 1,931 | 12/31/2037 | 3.B PL |
| ..Q0458*-AF-6 | AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A 4.320% 01/12/34 | D | 07/12/2024 | Redemption 100.0000 | | 111,761 | 111,761 | 111,761 | 111,761 | | | | | | 111,761 | | | | 4,828 | 01/12/2034 | 1.G FE |
| ..Q3079#-AC-2 | DBCT FINANCE PTY LTD GTD SR SECD NTS SER A 3.840% 09/12/24 | D | 09/12/2024 | Maturity | | 21,900,000 | 21,900,000 | 21,900,000 | 21,900,000 | | | | | | 21,900,000 | | | | 840,960 | 09/12/2024 | 2.C |
| ..Q7794#-AC-7 | QPH FINANCE CO PTY LTD GTD SR SECD NTS SER C 4.130% 08/22/24 | D | 08/22/2024 | Maturity | | 21,000,000 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | | | 867,300 | 08/22/2024 | 2.B FE |
| ..R6236*-AA-2 | NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32 | D | 09/30/2024 | Redemption 100.0000 | | 693,036 | 693,036 | 693,036 | 693,036 | | | | | | 693,036 | | | | 32,296 | 03/30/2032 | 2.C PL |
| ..R6236@-AA-0 | NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29 | D | 08/31/2024 | Redemption 100.0000 | | 77,049 | 77,049 | 77,049 | 77,049 | | | | | | 77,049 | | | | 3,752 | 07/27/2029 | 2.C PL |
| ..R9836#-AA-6 | WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31 | D | 08/31/2024 | Redemption 100.0000 | | 49,628 | 49,628 | 49,132 | 49,340 | | 288 | | 288 | | 49,628 | | | | 1,644 | 04/30/2031 | 1.G PL |
| ..R9836#-AA-6 | WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31 | D | 09/30/2024 | Redemption 100.0000 | | 24,151 | 24,151 | 23,909 | 24,010 | | 140 | | 140 | | 24,151 | | | | 960 | 04/30/2031 | 1.G Z |
| ..R9836#-AB-4 | WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31 | D | 08/31/2024 | Redemption 100.0000 | | 49,628 | 49,628 | 49,132 | 49,334 | | 294 | | 294 | | 49,628 | | | | 1,379 | 04/30/2031 | 1.G PL |
| ..R9836#-AB-4 | WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31 | D | 09/30/2024 | Redemption 100.0000 | | 24,151 | 24,151 | 23,909 | 24,008 | | 143 | | 143 | | 24,151 | | | | 833 | 04/30/2031 | 1.G Z |
| ..W0805#-AN-8 | ASSA ABLOY Financial Services GTD SR NTS SER M 3.630% 08/09/24 | D | 08/09/2024 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 132,596 | 08/09/2024 | 1.G |
| ..X5587X-AA-9 | MG Duna Autopalya Koncesszios Secured 3.432% 03/31/25 | B | 09/30/2024 | Redemption 100.0000 | | 1,719,014 | 1,719,014 | 1,736,576 | 1,628,740 | | 88,773 | | 88,773 | 406,739 | 1,719,014 | (405,238) | | (405,238) | 73,594 | 03/31/2025 | 1.C FE |
| ..Y458J4-AD-6 | Kasikornbank PCL/Hong Kong Subordinated 3.343% 10/02/31 | D | 09/03/2024 | CITIGROUP | | 3,324,300 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | (175,700) | (175,700) | 108,230 | 10/02/2031 | 3.A FE |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 9,069,872,964 | 9,389,151,211 | 8,975,042,074 | 5,093,924,703 | 1,079,190 | 38,154,657 | 72,191 | 39,161,656 | (4,344,389) | 9,014,321,304 | 3,615,477 | 55,000,635 | 58,616,112 | 324,952,001 | XXX | XXX |
| ..025537-BA-8 | American Electric Power Co Inc Junior Subordinated 6.950% 12/15/54 | | 08/29/2024 | Morgan Stanley | | 4,157,500 | 4,000,000 | 4,000,000 | | | | | | | 4,000,000 | | 157,500 | 157,500 | 53,669 | 12/15/2054 | 2.C FE |
| ..29273V-BC-3 | Energy Transfer LP Junior Subordinated 7.125% 10/01/54 | | 07/31/2024 | ALRE - DFL Trust AAM | | 15,045,750 | 15,000,000 | 15,000,000 | | | | | | | 15,000,000 | | 45,750 | 45,750 | 118,750 | 10/01/2054 | 3.A FE |
| ..31945H-AB-1 | JPMorgan Chase & Co Junior Subordinated 6.059% 02/01/27 | | 08/12/2024 | ALRe Corporate AAM | | 262,799 | 270,000 | 257,715 | | | | 854 | 854 | | 258,569 | | 4,230 | 4,230 | 4,735 | 02/01/2027 | 2.A FE |
| ..65339K-DB-3 | NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54 | | 07/31/2024 | ALRE - DFL Trust AAM | | 26,009,073 | 25,000,000 | 25,000,000 | | | | | | | 25,000,000 | | 1,009,073 | 1,009,073 | 253,125 | 06/15/2054 | 2.B FE |
| ..06326B-AA-7 | Bank Leumi Le-Israel BM Subordinated 3.275% 01/29/31 | D | 09/06/2024 | Various | | 3,539,050 | 3,750,000 | 3,750,000 | 3,750,000 | | | | | | 3,750,000 | | (210,950) | (210,950) | 136,209 | 01/29/2031 | 2.C FE |
| ..G54404-AU-5 | Legal & General Group PLC Junior Subordinated 5.625% Perpet. | B | 08/09/2024 | AADE BLIC Modco AAM | | 9,752,127 | 10,831,613 | 7,972,924 | 9,026,998 | | | | | (1,054,074) | 9,026,308 | 1,053,384 | 725,819 | 1,779,203 | 536,124 | 01/01/9999 | 2.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 1309999999. Subtotal - Bonds - Hybrid Securities | | | | | | 58,766,299 | 58,851,613 | 55,980,639 | 12,776,998 | | 854 | | 854 | (1,054,074) | 57,034,877 | 1,053,384 | 1,731,422 | 2,784,806 | 1,102,612 | XXX | XXX |
| ..03770*-AA-0 | Apollo Asset-Backed Finance Le ABF Lending Company - A 7.229% 06/30/44 | | 07/25/2024 | Tax Free Exchange | | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | | 50,000,000 | | | | 271,082 | 06/30/2044 | 2.B Z |
| ..03770*-AC-6 | Apollo Asset-Backed Finance Le ABF Lending Company - B 7.779% 06/30/44 | | 07/25/2024 | Tax Free Exchange | | 80,000,000 | 80,000,000 | 80,000,000 | | | | | | | 80,000,000 | | | | 466,730 | 06/30/2044 | 2.B Z |
| ..03770*-AB-8 | Apollo Asset-Backed Finance Le ABF Lending Company - C 8.429% 06/30/44 | | 07/25/2024 | Tax Free Exchange | | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | | 20,000,000 | | | | 126,433 | 06/30/2044 | 2.B Z |
| . 000000-00-0 | Aqua AssetCo Borrower Trust D A2 6.300% 12/17/44 | | 08/19/2024 | Paydown | | 303,248 | 303,248 | 303,248 | 303,248 | | | | | | 303,248 | | | | 14,829 | 12/17/2044 | 1.C Z |
| . 000000-00-0 | Aqua AssetCo Borrower Trust D B 6.800% 12/17/44 | | 08/19/2024 | Paydown | | 174,646 | 174,646 | 174,646 | 174,646 | | | | | | 174,646 | | | | 9,155 | 12/17/2044 | 1.F Z |
| . 000000-00-0 | Aqua AssetCo Borrower Trust D C 8.650% 12/17/44 | | 08/19/2024 | Paydown | | 104,787 | 104,787 | 104,787 | 104,787 | | | | | | 104,787 | | | | 6,855 | 12/17/2044 | 2.A Z |
| ..00196#-AA-8 | AOP Finance Partners LP AOP 7.544% 03/31/41 | | 07/18/2024 | Paydown | | 13,757,345 | 13,757,345 | 13,757,345 | 12,961,787 | | 14,893 | | 14,893 | | 13,757,345 | | | | 782,930 | 03/31/2041 | 1.G PL |
| ..00229*-AA-3 | AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42 | | 08/15/2024 | Paydown | | 18,230,234 | 18,230,234 | 18,153,294 | 18,213,863 | | 16,371 | | 16,371 | | 18,230,234 | | | | 865,936 | 02/15/2042 | 1.G PL |
| ..00238#-AA-8 | AP Hermes Holdings I LLC 1 6.250% 07/25/48 | | 07/25/2024 | Paydown | | 1,176,657 | 1,176,657 | 1,207,696 | 1,197,711 | | | | | 9,985 | 1,176,657 | (31,038) | | (31,038) | 73,541 | 07/25/2048 | 2.B PL |
| ..03744@-AA-1 | AP Moon Holdings LLC A 6.000% 06/30/49 | | 07/19/2024 | Paydown | | 4,020,186 | 4,020,186 | 4,020,186 | | | | | | | 4,020,186 | | | | 133 | 06/30/2049 | 1.G PL |
| ..037980-AA-7 | Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46 | | 09/01/2024 | Paydown | | 995,348 | 995,348 | 982,368 | 983,269 | | 12,079 | | 12,079 | | 995,348 | | | | 43,089 | 07/21/2046 | 1.A PL |
| ..037980-AA-7 | Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46 | | 08/01/2024 | Paydown | | 2,097,515 | 2,097,515 | 2,070,163 | 2,072,061 | | 25,454 | | 25,454 | | 2,097,515 | | | | 75,879 | 07/21/2046 | 1.C PL |
| ..03837F-AB-5 | Aqua AssetCo Borrower Trust E A2 6.356% 06/01/46 | | 09/17/2024 | Paydown | | 1,762,078 | 1,762,078 | 1,749,155 | 1,749,655 | | 12,424 | | 12,424 | | 1,762,078 | | | | 78,748 | 06/01/2046 | 1.C Z |
| ..03837F-AC-3 | Aqua AssetCo Borrower Trust E B 7.355% 06/01/46 | | 09/17/2024 | Paydown | | 992,083 | 992,083 | 982,742 | 983,083 | | 9,001 | | 9,001 | | 992,083 | | | | 51,308 | 06/01/2046 | 1.F Z |
| ..03837F-AD-1 | Aqua AssetCo Borrower Trust E C 8.605% 06/01/46 | | 09/17/2024 | Paydown | | 962,328 | 962,328 | 950,760 | 951,160 | | 11,168 | | 11,168 | | 962,328 | | | | 58,227 | 06/01/2046 | 2.B Z |
| ..03837L-AB-2 | Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 10.330% 07/29/29 | | 09/30/2024 | Redemption 100.0000 | | 562,500 | 562,500 | 552,838 | 553,902 | | 8,598 | | 8,598 | | 562,500 | | | | 34,206 | 07/29/2029 | 3.C PL |
| ..04940J-AB-9 | Atlas Securitized Products Fun Atlas Securitized Products Fun 6.465% 05/25/63 | | 07/10/2024 | Redemption 100.0000 | | 123,515,880 | 123,515,880 | 121,542,521 | | | 1,973,359 | | 1,973,359 | | 123,515,880 | | | | 792,826 | 05/25/2063 | 1.G PL |
| ..04940J-AB-9 | Atlas Securitized Products Fun Atlas Securitized Products Fun 6.465% 05/25/63 | | 07/17/2024 | Tax Free Exchange | | 1,087,333,144 | 1,102,588,004 | 1,084,972,437 | | | 2,360,707 | | 2,360,707 | | 1,087,333,144 | | | | 12,357,545 | 05/25/2063 | 1.G PL |
| ..04940J-AC-7 | Atlas Securitized Products Fun Atlas Securitized Products Fun 6.965% 05/25/63 | | 07/10/2024 | Redemption 100.0000 | | 60,443,941 | 60,443,941 | 60,056,729 | | | 387,212 | | 387,212 | | 60,443,941 | | | | 417,076 | 05/25/2063 | 1.G PL |
| ..04940J-AC-7 | Atlas Securitized Products Fun Atlas Securitized Products Fun 6.965% 05/25/63 | | 07/17/2024 | Tax Free Exchange | | 537,040,500 | 539,564,343 | 536,107,820 | | | 932,680 | | 932,680 | | 537,040,500 | | | | 6,503,180 | 05/25/2063 | 1.G PL |
| ..04941*-AA-2 | Atlas Securitized Products Fun ATLAS Funding 1 A1A 6.465% 07/17/65 | | 09/19/2024 | Redemption 100.0000 | | 507,071,960 | 507,071,960 | 499,364,243 | | | 7,707,717 | | 7,707,717 | | 507,071,960 | | | | 6,211,782 | 07/17/2065 | 1.D PL |
| ..04941*-AB-0 | Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.965% 07/17/65 | | 09/19/2024 | Redemption 100.0000 | | 247,888,074 | 247,888,074 | 247,451,009 | | | 437,065 | | 437,065 | | 247,888,074 | | | | 3,586,100 | 07/17/2065 | 1.D PL |
| ..04941*-AC-8 | Atlas Securitized Products Fun ATLAS Funding 1 A1B 6.465% 07/17/65 | | 09/19/2024 | Redemption 100.0000 | | 507,071,960 | 507,071,960 | 504,291,034 | | | 2,780,926 | | 2,780,926 | | 507,071,960 | | | | 6,211,913 | 07/17/2065 | 1.G PL |
| ..04941*-AD-6 | Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.965% 07/17/65 | | 09/19/2024 | Redemption 100.0000 | | 247,888,074 | 247,888,074 | 246,600,571 | | | 1,287,503 | | 1,287,503 | | 247,888,074 | | | | 3,597,709 | 07/17/2065 | 1.G PL |
| ..257812-AA-5 | Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II 8.175% 03/31/36 | | 07/30/2024 | Redemption 100.0000 | | 5,171,793 | 5,171,793 | 5,171,793 | 4,901,881 | | 267 | | 267 | | 5,171,793 | | | | 291,068 | 03/31/2036 | 1.B FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..257812-AB-3 | Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II 10.461% 03/31/36 | | 07/30/2024 | Redemption 100.0000 | | 1,723,931 | 1,723,931 | 1,723,931 | 1,633,927 | | 122 | | 122 | | 1,723,931 | | | | 110,633 | 03/31/2036 | 1.E FE |
| ..28655*-AA-7 | Eliant Invest Holding LP B 7.674% 12/15/41 | | 09/19/2024 | Various | | 74,404,092 | 74,404,092 | 74,404,092 | 14,593,415 | | (8) | | (8) | | 74,404,092 | | | | 1,485,340 | 12/15/2041 | 1.G PL |
| ..28655*-AB-5 | Eliant Invest Holding LP C 8.424% 12/15/41 | | 09/19/2024 | Various | | 27,901,534 | 27,901,534 | 27,901,534 | 5,473,845 | | (3) | | (3) | | 27,901,534 | | | | 612,617 | 12/15/2041 | 2.C Z |
| ..31745#-AA-9 | FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29 | | 09/09/2024 | Paydown | | 13,864,580 | 13,864,580 | 13,864,580 | 13,864,580 | | | | | | 13,864,580 | | | | 571,577 | 10/22/2029 | 1.E PL |
| ..35632J-AD-7 | Donlen LLC Donlen OpCo Debt - Tranche B 8.597% 03/30/28 | | 09/30/2024 | Various | | 969,962 | 969,962 | 969,207 | 969,309 | | 654 | | 654 | | 969,962 | | | | 53,251 | 03/30/2028 | 2.C FE |
| ..408203-AA-5 | Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52 | | 09/18/2024 | Paydown | | 2,909,813 | 2,909,813 | 2,909,813 | 2,909,813 | | | | | | 2,909,813 | | | | 279,623 | 10/18/2052 | 1.A FE |
| ..59565H-BC-8 | Midcap Funding Franchise Finan C 10.811% 04/14/33 | | 09/10/2024 | Paydown | | 506,240 | 506,240 | 506,240 | | | | | | | 506,240 | | | | 16,214 | 04/14/2033 | 3.B PL |
| ..640035G-AB-5 | Nelnet Student Loan Trust 2021 NSLT 2021-CAFX 1.320% 04/20/62 | | 09/20/2024 | Paydown | | 382,816 | 382,816 | 344,296 | 349,498 | | 33,318 | | 33,318 | | 382,816 | | | | 3,369 | 04/20/2062 | 1.A FE |
| ..69291V-AA-2 | PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 6.797% 09/15/39 | | 09/16/2024 | Paydown | | 811,579 | 811,579 | 811,579 | | | | | | | 811,579 | | | | 10,622 | 09/15/2039 | 1.A FE |
| ..69291V-AB-0 | PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39 | | 09/15/2024 | Paydown | | 404,019 | 404,019 | 404,015 | | | 5 | | 5 | | 404,019 | | | | 4,196 | 09/15/2039 | 1.A FE |
| ..69291V-AC-8 | PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39 | | 09/15/2024 | Paydown | | 508,662 | 508,662 | 508,651 | | | 11 | | 11 | | 508,662 | | | | 5,631 | 09/15/2039 | 1.C FE |
| ..69291V-AD-6 | PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39 | | 09/15/2024 | Paydown | | 1,192,725 | 1,192,725 | 1,192,721 | | | 4 | | 4 | | 1,192,725 | | | | 13,889 | 09/15/2039 | 1.F FE |
| ..69291V-AE-4 | PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39 | | 09/15/2024 | Paydown | | 548,336 | 548,336 | 548,327 | | | 9 | | 9 | | 548,336 | | | | 7,303 | 09/15/2039 | 2.C FE |
| ..69346Y-A*-4 | Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R 6.794% 01/20/35 | | 09/20/2024 | Various | | 4,207,100 | 4,207,100 | 4,193,956 | 4,196,226 | | 10,875 | | 10,875 | | 4,207,100 | | | | 197,055 | 01/20/2035 | 1.E FE |
| ..69346Y-A@-2 | Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F 6.794% 01/20/35 | | 09/20/2024 | Paydown | | 11,631,753 | 11,631,753 | 11,624,850 | 11,625,312 | | 6,440 | | 6,440 | | 11,631,753 | | | | 544,816 | 01/20/2035 | 1.E FE |
| ..716808-BC-9 | Petros PACE Finance LLC A 3.642% 01/31/57 | | 09/30/2024 | Paydown | | 1,448,504 | 1,448,504 | 1,495,893 | 1,439,611 | | (39,198) | | (39,198) | | 1,448,504 | | | | 41,832 | 01/31/2057 | 1.C PL |
| ..716808-BD-7 | Petros PACE Finance LLC B 4.446% 01/31/57 | | 09/30/2024 | Paydown | | 26,707 | 26,707 | 27,842 | 27,659 | | (952) | | (952) | | 26,707 | | | | 996 | 01/31/2057 | 2.B PL |
| ..716808-DJ-2 | Petros PACE Finance LLC A 6.779% 01/31/57 | | 08/21/2024 | Taxable Exchange | | 2,917,815 | 2,876,635 | 2,998,892 | | | (3,200) | | (3,200) | | 2,995,692 | | (77,877) | (77,877) | 117,260 | 01/31/2057 | 1.C Z |
| ..716808-DK-9 | Petros PACE Finance LLC B 7.371% 01/31/57 | | 09/05/2024 | Taxable Exchange | | 59,714 | 58,707 | 61,202 | | | (58) | | (58) | | 61,144 | | (1,430) | (1,430) | 2,886 | 01/31/2057 | 2.B Z |
| ..96328G-AP-2 | Wheels Fleet Lease Funding 1 L D 7.725% 04/19/40 | | 08/22/2024 | Paydown | | 4,735,683 | 4,735,683 | 4,734,875 | 1,768,623 | | 51 | | 51 | | 4,735,683 | | | | 180,674 | 04/19/2040 | 2.A FE |
| ..96328G-AQ-0 | Wheels Fleet Lease Funding 1 L E 8.725% 04/19/40 | | 08/22/2024 | Paydown | | 1,578,561 | 1,578,561 | 1,578,274 | 589,540 | | 18 | | 18 | | 1,578,561 | | | | 60,724 | 04/19/2040 | 2.B FE |
| ..97988P-BJ-4 | Woodmont 2017-1 Trust WDMNT 2017-1A DRR 9.391% 10/18/33 | | 08/14/2024 | Various | | 22,848,940 | 22,750,000 | 22,591,450 | 12,750,000 | | 7,551 | | 7,551 | | 22,599,001 | | 249,939 | 249,939 | 1,006,274 | 10/18/2033 | 2.C FE |
| ..97988R-AA-0 | Woodmont 2022-9 Trust WDMNT 2022-9A A1A 7.185% 04/25/34 | | 09/05/2024 | Call 100.0000 | | 10,440,000 | 10,440,000 | 9,996,300 | 10,187,983 | | 48,141 | | 48,141 | | 10,236,124 | | 203,876 | 203,876 | 662,980 | 04/25/2034 | 1.A FE |
| ..97988R-AG-7 | Woodmont 2022-9 Trust WDMNT 2022-9A B1 7.585% 04/25/34 | | 09/05/2024 | Call 100.0000 | | 1,440,000 | 1,440,000 | 1,332,000 | 1,362,299 | | 10,148 | | 10,148 | | 1,372,447 | | 67,553 | 67,553 | 96,502 | 04/25/2034 | 1.C FE |
| ..97988T-AC-2 | Woodmont 2023-11 Trust WDMNT 2023-11A A2 8.383% 04/23/35 | | 08/14/2024 | AARE Surplus AAM | | 8,053,656 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 53,656 | 53,656 | 555,592 | 04/23/2035 | 1.A FE |
| ..97988W-AA-9 | Woodmont 2020-7 Trust WDMNT 2020-7A A1A 7.463% 01/15/32 | | 07/09/2024 | Paydown | | 7,187,901 | 7,187,901 | 7,187,901 | 7,187,901 | | | | | | 7,187,901 | | | | 400,241 | 01/15/2032 | 1.A FE |
| ..97988W-AE-1 | Woodmont 2020-7 Trust WDMNT 2020-7A A2 7.813% 01/15/32 | | 07/09/2024 | Paydown | | 3,750,000 | 3,750,000 | 3,750,000 | 3,750,000 | | | | | | 3,750,000 | | | | 218,544 | 01/15/2032 | 1.A FE |
| ..97988W-AG-6 | Woodmont 2020-7 Trust WDMNT 2020-7A B 8.163% 01/15/32 | | 07/09/2024 | Call 100.0000 | | 8,750,000 | 8,750,000 | 8,750,000 | 8,750,000 | | | | | | 8,750,000 | | | | 532,650 | 01/15/2032 | 1.C FE |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..97988W-AJ-0 | Woodmont 2020-7 Trust WDMNT 2020-7A C 9.363% 01/15/32 | | 07/09/2024 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 221,712 | 01/15/2032 | 1.F FE |
| ..97988W-AL-5 | Woodmont 2020-7 Trust WDMNT 2020-7A D 10.963% 01/15/32 | | 07/09/2024 | Call 100.0000 | | 5,500,000 | 5,500,000 | 5,500,000 | 5,500,000 | | | | | | 5,500,000 | | | | 142,720 | 01/15/2032 | 2.C FE |
| ..G2950*-AA-7 | AA INFRASTRUCTURE DEBT AID 7.169% 11/01/34 | | 09/20/2024 | Paydown | | 46,032,975 | 46,032,975 | 46,023,169 | 46,023,508 | | 9,467 | | 9,467 | | 46,032,975 | | | | 2,300,305 | 11/01/2034 | 1.G PL |
| ..03843G-AB-5 | Aqua AssetCo Borrower Trust G A-2 6.411% 06/21/49 | D | 09/17/2024 | Paydown | | 4,173,486 | 4,173,486 | 4,173,486 | | | | | | | 4,173,486 | | | | 46,776 | 06/21/2049 | 1.C Z |
| ..03843G-AC-3 | Aqua AssetCo Borrower Trust G B 7.161% 06/21/49 | D | 09/17/2024 | Paydown | | 1,858,739 | 1,858,739 | 1,858,739 | | | | | | | 1,858,739 | | | | 23,270 | 06/21/2049 | 1.F FE |
| ..03843G-AD-1 | Aqua AssetCo Borrower Trust G C 8.261% 06/21/49 | D | 09/17/2024 | Paydown | | 1,929,028 | 1,929,028 | 1,929,028 | | | | | | | 1,929,028 | | | | 28,230 | 06/21/2049 | 2.B FE |
| ..00233*-AA-7 | AP MAIA HOLDINGS I LLC A 5.500% 07/28/47 | | 08/12/2024 | Paydown | | 279,983 | 279,983 | 262,344 | 284,632 | | (1,701) | | (1,701) | (23,672) | 279,983 | 20,724 | | 20,724 | 15,399 | 07/28/2047 | 2.B PL |
| ..402512-AC-1 | RRX 3 Ltd RRAMX 2021-3A A2 7.313% 04/15/34 | D | 07/17/2024 | Various | | 21,000,000 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | | | 1,171,662 | 04/15/2034 | 1.C FE |
| ..402512-AE-7 | RRX 3 Ltd RRAMX 2021-3A B 7.863% 04/15/34 | D | 07/15/2024 | Call 100.0000 | | 19,200,000 | 19,200,000 | 19,200,000 | 19,200,000 | | | | | | 19,200,000 | | | | 760,965 | 04/15/2034 | 1.F FE |
| ..402512-AG-2 | RRX 3 Ltd RRAMX 2021-3A C 9.063% 04/15/34 | D | 07/15/2024 | Various | | 21,000,000 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | | | 1,450,369 | 04/15/2034 | 2.C FE |
| ..55283L-AA-3 | MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44 | D | 07/15/2024 | Paydown | | 4,934 | 4,934 | 4,544 | 4,533 | | 401 | | 401 | | 4,934 | | | | 128 | 03/15/2044 | 2.C |
| ..55283L-AA-3 | MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44 | D | 08/02/2024 | AADE - FABN | | 480,689 | 511,742 | 471,351 | 470,190 | | 11,220 | | 11,220 | | 481,410 | | (721) | (721) | 14,385 | 03/15/2044 | 2.C |
| ..74989H-AJ-1 | RR 12 Ltd RRAM 2020-12A CR2 9.063% 01/15/36 | D | 07/15/2024 | Call 100.0000 | | 11,525,000 | 11,525,000 | 11,525,000 | 11,525,000 | | | | | | 11,525,000 | | | | 795,966 | 01/15/2036 | 2.C FE |
| ..78110T-AG-4 | RR 21 Ltd RRAM 2022-21A B1 8.551% 07/15/35 | D | 07/15/2024 | Paydown | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 117,525 | 07/15/2035 | 1.F FE |
| ..78110T-AJ-8 | RR 21 Ltd RRAM 2022-21A C 9.801% 07/15/35 | D | 07/15/2024 | Paydown | | 16,100,000 | 16,100,000 | 16,045,201 | 16,053,675 | | 46,325 | | 46,325 | | 16,100,000 | | | | 1,202,086 | 07/15/2035 | 2.C FE |
| ..979926-AA-0 | Woodmont 2023-12 Trust WDMNT 2023-12A A1A 7.785% 07/25/31 | D | 07/25/2024 | Paydown | | 196,695 | 196,695 | 196,695 | 196,695 | | | | | | 196,695 | | | | 11,740 | 07/25/2031 | 1.A FE |
| ..G1981*-AA-2 | CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45 | D | 09/30/2024 | Paydown | | 4,135,270 | 4,135,270 | 4,027,636 | 3,372,746 | | 79,309 | | 79,309 | | 4,135,270 | | | | 257,794 | 09/30/2045 | 1.D PL |
| ..G2963@-AA-0 | AP Hansel SPV, LLC A 6.400% 09/19/47 | D | 09/19/2024 | Paydown | | 2,637,861 | 2,637,861 | 2,649,013 | 2,648,988 | | (11,127) | | (11,127) | | 2,637,861 | | | | 169,058 | 09/19/2047 | 2.C PL |
| ..G2964#-AA-7 | AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45 | D | 08/29/2024 | PRIVATE | | (55,200,000) | (55,200,000) | (55,200,000) | | | | | | | (55,200,000) | | | | (229,233) | 03/20/2045 | 1.G PLGI |
| ..G2964#-AA-7 | AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45 | D | 07/24/2024 | PRIVATE | | 28,868,393 | 28,868,393 | 28,868,393 | | | | | | | 28,868,393 | | | | 6,972 | 03/20/2045 | 1.G PL |
| ..G2964#-AA-7 | AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45 | D | 07/01/2024 | PRIVATE | | 55,200,000 | 55,200,000 | 55,200,000 | | | | | | | 55,200,000 | | | | | 03/20/2045 | 1.G PLGI |
| ..G2964#-AA-7 | AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45 | D | 07/16/2024 | PRIVATE | | 255,031,607 | 255,031,607 | 255,031,607 | | | | | | | 255,031,607 | | | | 61,596 | 03/20/2045 | 1.G PL |
| 1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | 4,185,723,564 | 4,203,338,537 | 4,166,746,012 | 315,860,561 | | 18,185,246 | | 18,185,246 | (13,687) | 4,185,228,568 | (10,314) | 494,996 | 484,682 | 59,290,996 | XXX | XXX |
| . 000000-00-0 | Tyson Foods Inc TSN TL GUAR USD 6.679% 03/31/27 | | 07/01/2024 | Redemption 100.0000 | | 37,500,000 | 37,500,000 | 37,387,500 | | | 112,500 | | 112,500 | | 37,500,000 | | | | 13,723 | 03/31/2027 | 1.B Z |
| . 000000-00-0 | Tyson Foods Inc TSN TL GUAR USD 6.679% 03/31/27 | | 08/16/2024 | Redemption 100.0000 | | 57,500,000 | 57,500,000 | 57,327,500 | | | 172,500 | | 172,500 | | 57,500,000 | | | | 22,991 | 03/31/2027 | 2.B Z |
| . 000000-00-0 | NOURYON USA LLC SPCHEM TL B 1L USD 11.245% 04/03/28 | | 09/30/2024 | Redemption 100.0000 | | 3,807 | 3,807 | 3,807 | | | | | | | 3,807 | | | | 102 | 04/03/2028 | 4.B FE |
| . 000000-00-0 | INEOS US FINANCE LLC TERM B 2.016% 02/19/30 | | 07/01/2024 | Tax Free Exchange | | 1,912,701 | 1,914,361 | 1,912,361 | 1,912,580 | | 122 | | 122 | | 1,912,701 | | | | 85,052 | 02/19/2030 | 3.B FE |
| . 000000-00-0 | Parfums Holding Co Inc Parfums Holding Co Inc - TL 10.594% 06/18/30 | | 09/30/2024 | Redemption 100.0000 | | 117,701 | 117,701 | 116,524 | | | 1,177 | | 1,177 | | 117,701 | | | | 1,155 | 06/18/2030 | 4.B Z |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| .000000-00-0 | A&V Holdings Midco LLC A&V Holdings Midco Term Loan 7.902% 06/06/31 | | 09/30/2024 | Redemption 100.0000 | | 96,154 | 96,154 | 94,567 | | | 1,587 | | 1,587 | | 96,154 | | | | 2,595 | 06/06/2031 | 4.A Z |
| ..00769Q-AG-8 | Advanced Drainage Systems Inc WMS TL B 1L USD 6.395% 09/24/26 | | 09/30/2024 | Redemption 100.0000 | | 1,250 | 1,250 | 1,247 | 1,249 | | 1 | | 1 | | 1,250 | | | | 73 | 09/24/2026 | 2.C FE |
| ..02474R-AJ-2 | American Builders & Contractor TERM B 6.989% 01/31/31 | | 09/30/2024 | Redemption 100.0000 | | 4,815 | 4,815 | 4,803 | | | 11 | | 11 | | 4,815 | | | | 222 | 01/31/2031 | 3.B FE |
| ..042688-AA-9 | Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34 | | 07/11/2024 | Redemption 100.0000 | | 209,859 | 209,859 | 209,859 | 209,859 | | | | | | 209,859 | | | | 6,870 | 07/15/2034 | 2.B PL |
| ..08078U-AE-3 | BELRON FINANCE US LLC BELRON TL B 1L USD 15.575% 10/30/26 | | 07/01/2024 | Redemption 100.0000 | | 6,250 | 6,250 | 6,238 | 6,241 | | 9 | | 9 | | 6,250 | | | | 209 | 10/30/2026 | 2.C FE |
| ..08078U-AE-3 | BELRON FINANCE US LLC BELRON TL B 1L USD 15.575% 10/30/26 | | 09/30/2024 | Redemption 100.0000 | | 6,250 | 6,250 | 6,238 | 6,241 | | 9 | | 9 | | 6,250 | | | | 333 | 10/30/2026 | 3.C FE |
| ..08579J-BG-6 | Berry Global Inc BERY TL Z 1L USD 12.272% 07/01/26 | | 09/09/2024 | Redemption 100.0000 | | 82,116 | 82,116 | 82,054 | 82,085 | | 31 | | 31 | | 82,116 | | | | 3,797 | 07/01/2026 | 2.C FE |
| ..11134N-AT-2 | Broadcom Inc AVGO TL A2 1L USD 5.988% 11/21/25 | | 07/12/2024 | Redemption 100.0000 | | 751,353,803 | 751,353,803 | 748,536,226 | | | 2,817,577 | | 2,817,577 | | 751,353,803 | | | | 12,799,465 | 11/21/2025 | 2.C FE |
| ..11823L-AM-7 | Buckeye Partners LP BPL TL B1 1L USD 0.234% 11/02/26 | | 09/19/2024 | Redemption 100.0000 | | 994,559 | 994,559 | 991,938 | | | 2,621 | | 2,621 | | 994,559 | | | | 65,463 | 11/02/2026 | 3.A FE |
| ..13134M-BQ-5 | Calpine Corp CPN TL B9 1L USD 6.845% 04/01/26 | | 07/01/2024 | Redemption 100.0000 | | 7,567 | 7,567 | 7,483 | 7,527 | | 40 | | 40 | | 7,567 | | | | 251 | 04/01/2026 | 3.A FE |
| ..23918V-AY-0 | DAVITA INC DVA TL B 1L USD 7.208% 08/12/26 | | 08/13/2024 | Redemption 100.0000 | | 1,026,092 | 1,026,092 | 1,030,741 | 1,026,092 | | | | | | 1,026,092 | | | | 44,945 | 08/12/2026 | 3.A FE |
| ..28414B-AF-3 | ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.950% 08/02/27 | | 09/30/2024 | Redemption 100.0000 | | 480,002 | 480,002 | 477,400 | 478,512 | | 1,490 | | 1,490 | | 480,002 | | | | 18,772 | 08/02/2027 | 3.B FE |
| ..36473F-AD-0 | GANNETT HOLDINGS LLC GCI TL 1L USD 1.690% 10/15/26 | | 09/30/2024 | Redemption 100.0000 | | 11,824 | 11,824 | 11,721 | | | 103 | | 103 | | 11,824 | | | | 23 | 10/15/2026 | 4.A Z |
| ..41165Q-AL-1 | HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 7.610% 04/22/30 | | 07/01/2024 | Redemption 100.0000 | | 899 | 899 | 901 | | | (2) | | (2) | | 899 | | | | 43 | 04/22/2030 | 3.A Z |
| ..41165Q-AL-1 | HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 7.610% 04/22/30 | | 08/02/2024 | Tax Free Exchange | | 343,862 | 343,219 | 343,862 | | | | | | | 343,862 | | | | 22,968 | 04/22/2030 | 3.A Z |
| ..43289D-AL-7 | HILTON WORLDWIDE HLT TL B3 1L USD 1.391% 06/21/28 | | 07/01/2024 | Taxable Exchange | | 500,968 | 500,000 | 500,398 | 500,282 | | (282) | | (282) | | 500,000 | | 967 | 967 | 18,460 | 06/21/2028 | 2.C FE |
| ..50212X-AX-4 | LPL HOLDINGS INC TL 6.152% 11/12/26 | | 08/06/2024 | Redemption 99.7500 | | 1,062,149 | 1,064,811 | 1,062,149 | 1,063,712 | | (1,564) | | (1,564) | | 1,062,149 | | | | 49,705 | 11/12/2026 | 2.C FE |
| ..57163K-AJ-7 | Marriott Ownership Resorts Inc TL B 7.265% 04/01/31 | | 09/30/2024 | Redemption 100.0000 | | 5,647 | 5,647 | 5,639 | | | 8 | | 8 | | 5,647 | | | | 216 | 04/01/2031 | 3.A FE |
| ..59921P-AB-2 | Mileage Plus Holdings LLC / Mi TERM B 5.372% 06/21/27 | | 07/05/2024 | Redemption 100.0000 | | 16,498,649 | 16,498,649 | 17,137,971 | 16,986,095 | | (487,446) | | (487,446) | | 16,498,649 | | | | 1,290,753 | 06/21/2027 | 2.C FE |
| ..65336R-AW-8 | Nexstar Media Inc NXST TL B 1L USD 41.392% 09/18/26 | | 09/17/2024 | Redemption 100.0000 | | 40,279 | 40,279 | 40,006 | 40,150 | | 129 | | 129 | | 40,279 | | | | 2,311 | 09/18/2026 | 3.B FE |
| ..74839X-AH-2 | Quikrete Holdings Inc QUIKHO TL B1 1L USD 7.265% 03/19/29 | | 09/30/2024 | Redemption 100.0000 | | 4,900 | 4,900 | 4,910 | | | (10) | | (10) | | 4,900 | | | | 176 | 03/19/2029 | 3.B FE |
| ..76171J-AB-7 | REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.695% 02/04/27 | | 07/31/2024 | Redemption 100.0000 | | 32,904 | 32,904 | 32,863 | 32,885 | | 19 | | 19 | | 32,904 | | | | 1,304 | 02/04/2027 | 2.C FE |
| ..80862Q-AK-7 | Science Applications Internati SAIC TL B2 1L USD 6.884% 02/10/31 | | 07/30/2024 | Redemption 100.0000 | | 594 | 594 | 594 | | | | | | | 594 | | | | 21 | 02/10/2031 | 3.A FE |
| ..84986E-AB-7 | SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37 | | 07/31/2024 | Redemption 100.0000 | | 1,381,781 | 1,381,781 | 1,378,009 | 1,379,859 | | 1,921 | | 1,921 | | 1,381,781 | | | | 43,296 | 12/31/2037 | 2.C PL |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 85350E-AB-2 | Standard Industries Inc/NY BMCAUS TL B 1L USD 2.132% 09/22/28 | | 09/17/2024 | Redemption 100.0000 | | 235,637 | 235,637 | 235,181 | 235,226 | | 411 | | 411 | | 235,637 | | | | 10,875 | 09/22/2028 | 2.C FE |
| 88687@-AA-1 | Tillman Networks LLC Tillman Networks 4.214% 08/31/30 | | 09/16/2024 | Redemption 100.0000 | | 513,727 | 513,727 | 512,034 | 512,260 | | 1,467 | | 1,467 | | 513,727 | | | | 13,683 | 08/31/2030 | 2.A Z |
| 89364M-CB-8 | TransDigm Inc TDG TL K 1L USD 28.370% 03/22/30 | | 09/30/2024 | Redemption 100.0000 | | 5,875 | 5,875 | 5,893 | | | (18) | | (18) | | 5,875 | | | | 286 | 03/22/2030 | 3.C FE |
| 89705D-AG-7 | Tronox Finance LLC TROX TL B 1L USD 32.330% 03/13/28 | | 09/30/2024 | Redemption 100.0000 | | 617,301 | 617,301 | 617,494 | 617,310 | | (9) | | (9) | | 617,301 | | | | 37,453 | 03/13/2028 | 3.B FE |
| 92929L-AZ-1 | WMG Acquisition Corp WMG TL G 1L USD 0.234% 01/24/31 | | 09/17/2024 | Redemption 100.0000 | | 1,736,826 | 1,736,826 | 1,736,465 | | | 361 | | 361 | | 1,736,826 | | | | 70,910 | 01/24/2031 | 3.B FE |
| 96208U-AU-5 | WEX Inc WEX TL B 1L USD 7.022% 04/03/28 | | 09/30/2024 | Redemption 100.0000 | | 2,753 | 2,753 | 2,750 | | | 2 | | 2 | | 2,753 | | | | 136 | 04/03/2028 | 3.C FE |
| BL3625-15-1 | DT Midstream Inc DTMINC TL B 1L USD 7.634% 06/12/28 | | 09/27/2024 | Redemption 100.0000 | | 254,689 | 254,689 | 255,255 | 255,193 | | (504) | | (504) | | 254,689 | | | | 12,801 | 06/12/2028 | 2.C FE |
| BL3636-56-2 | Prestige Brands Inc PBH TL B5 1L USD 6.960% 07/03/28 | | 09/06/2024 | Redemption 100.0000 | | 96,061 | 96,061 | 96,206 | 96,190 | | (128) | | (128) | | 96,061 | | | | 5,065 | 07/03/2028 | 3.A FE |
| BL3689-59-5 | Centuri Group Inc SWX TL B 1L USD 8.003% 08/28/28 | | 08/19/2024 | Redemption 100.1250 | | 984,245 | 983,017 | 978,922 | 979,353 | | 4,892 | | 4,892 | | 984,245 | | | | 51,724 | 08/28/2028 | 4.A FE |
| BL3742-09-7 | Ali Group North America Corp ALIGRP TL B 1L USD 6.960% 07/23/29 | | 09/30/2024 | Redemption 100.0000 | | 27,530 | 27,530 | 27,546 | 27,545 | | (14) | | (14) | | 27,530 | | | | 1,339 | 07/23/2029 | 2.C FE |
| BL3753-47-4 | Synaptics Inc SYNA TL B 1L USD 1.603% 12/04/28 | | 09/27/2024 | Redemption 100.0000 | | 2,500 | 2,500 | 2,494 | 2,495 | | 5 | | 5 | | 2,500 | | | | 150 | 12/04/2028 | 3.A FE |
| 000000-00-0 | 1011778 BC ULC BCULC TL B5 1L USD 6.780% 09/23/30 | A | 09/30/2024 | Redemption 100.0000 | | 4,813 | 4,813 | 4,814 | | | (2) | | (2) | | 4,813 | | | | 99 | 09/23/2030 | 3.B Z |
| 000000-00-0 | ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B 23.430% 07/03/28 | D | 09/30/2024 | Redemption 100.0000 | | 1,855 | 1,855 | 1,858 | | | (3) | | (3) | | 1,855 | | | | 109 | 07/03/2028 | 2.C FE |
| 24736C-BS-2 | SKYMILES IP LTD DAL TL B 1L USD 79.281% 10/20/27 | D | 07/20/2024 | Various | | 512,064 | 512,064 | 532,294 | 527,949 | | (15,885) | | (15,885) | | 512,064 | | | | 48,656 | 10/20/2027 | 2.B FE |
| 1909999999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 876,183,258 | 876,184,741 | 873,724,715 | 26,986,890 | | 2,613,126 | | 2,613,126 | | 876,182,290 | | 967 | 967 | 14,748,580 | XXX | XXX |
| 2509999997. Total - Bonds - Part 4 | | | | | | 14,338,338,675 | 14,676,356,117 | 14,210,924,115 | 5,580,984,669 | 1,079,190 | 58,437,870 | 146,720 | 59,370,340 | (5,413,807) | 14,271,670,778 | 4,635,743 | 65,258,130 | 69,893,873 | 408,141,736 | XXX | XXX |
| 2509999998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 2509999999. Total - Bonds | | | | | | 14,338,338,675 | 14,676,356,117 | 14,210,924,115 | 5,580,984,669 | 1,079,190 | 58,437,870 | 146,720 | 59,370,340 | (5,413,807) | 14,271,670,778 | 4,635,743 | 65,258,130 | 69,893,873 | 408,141,736 | XXX | XXX |
| 857477-CM-3 | State Street Corp Junior Subordinated 6.700% Perpet. | | 07/17/2024 | Various | 5,000,000.000 | 5,008,000 | 0.00 | 5,000,000 | | | | | | | 5,000,000 | | 8,000 | 8,000 | | | 2.A FE |
| 26441C-BG-9 | Duke Energy Corp Junior Subordinated 6.858% Perpet. | | 09/16/2024 | Call 100.0000 | 8,000,000.000 | 8,000,000 | 0.00 | 7,900,000 | | | 100,000 | | 100,000 | | 8,000,000 | | | | 390,000 | | 2.C FE |
| 48128B-AF-8 | JPMorgan Chase & Co Junior Subordinated 8.628% Perpet. | | 08/01/2024 | Call 100.0000 | 4,500,000.000 | 4,500,000 | 0.00 | 4,317,188 | 4,480,785 | (163,598) | | | (163,598) | | 4,317,188 | | 182,813 | 182,813 | 225,000 | | 2.B FE |
| 808513-AR-6 | Charles Schwab Corp/The Junior Subordinated 5.000% Perpet. | | 08/14/2024 | ALRe Corporate AAM | 4,500,000.000 | 4,152,375 | 0.00 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | (347,625) | (347,625) | 158,125 | | 2.C FE |
| 816851-BK-4 | Sempra Junior Subordinated 4.875% Perpet. | | 08/12/2024 | Morgan Stanley | 5,571,000.000 | 5,448,428 | 0.00 | 5,426,370 | 3,463,904 | (34) | | | (34) | | 5,426,370 | | 22,062 | 22,062 | 224,813 | | 2.C FE |
| 816851-BK-4 | Sempra Junior Subordinated 4.875% Perpet. | | 08/08/2024 | AADE - FABN | 2,000,000.000 | 1,969,550 | 0.00 | 1,961,219 | | | | | | | 1,961,219 | | 8,331 | 8,331 | 79,354 | | 2.C FE |
| 949746-RG-8 | Wells Fargo & Co Junior Subordinated 5.900% Perpet. | | 08/30/2024 | Various | 0.000 | | 0.00 | | | | 119,601 | | 119,601 | | 119,601 | | (119,601) | (119,601) | 379,239 | | 2.B FE |
| 95002Y-AA-1 | Wells Fargo & Co Junior Subordinated 7.625% Perpet. | | 08/06/2024 | Goldman Sachs | 4,000,000.000 | 4,232,720 | 0.00 | 4,000,000 | 4,202,500 | (202,500) | | | (202,500) | | 4,000,000 | | 232,720 | 232,720 | 196,556 | | 2.B FE |
| 4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 33,311,073 | XXX | 33,104,777 | 16,647,189 | (366,098) | 219,567 | | (146,531) | | 33,324,378 | | (13,300) | (13,300) | 1,653,087 | XXX | XXX |
| 03770@-10-0 | Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet. | | 07/25/2024 | Tax Free Exchange | 0.000 | 30,000,000 | 0.00 | 30,000,000 | | | | | | | 30,000,000 | | | | 68,859 | | 3.B Z |

# SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| 4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred | | | | | | 30,000,000 | XXX | 30,000,000 | | | | | | | 30,000,000 | | | | 68,859 | XXX | XXX |
| 4509999997. Total - Preferred Stocks - Part 4 | | | | | | 63,311,073 | XXX | 63,104,777 | 16,647,189 | (366,098) | 219,567 | | (146,531) | | 63,324,378 | | (13,300) | (13,300) | 1,721,946 | XXX | XXX |
| 4509999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4509999999. Total - Preferred Stocks | | | | | | 63,311,073 | XXX | 63,104,777 | 16,647,189 | (366,098) | 219,567 | | (146,531) | | 63,324,378 | | (13,300) | (13,300) | 1,721,946 | XXX | XXX |
| ..31340#-10-0 | FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA | | 07/19/2024 | NON-BROKER TRADE | 135,000.000 | 13,500,000 | | 13,500,000 | | | | | | | 13,500,000 | | | | 237,304 | | |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 13,500,000 | XXX | 13,500,000 | | | | | | | 13,500,000 | | | | 237,304 | XXX | XXX |
| 5989999997. Total - Common Stocks - Part 4 | | | | | | 13,500,000 | XXX | 13,500,000 | | | | | | | 13,500,000 | | | | 237,304 | XXX | XXX |
| 5989999998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 5989999999. Total - Common Stocks | | | | | | 13,500,000 | XXX | 13,500,000 | | | | | | | 13,500,000 | | | | 237,304 | XXX | XXX |
| 5999999999. Total - Preferred and Common Stocks | | | | | | 76,811,073 | XXX | 76,604,777 | 16,647,189 | (366,098) | 219,567 | | (146,531) | | 76,824,378 | | (13,300) | (13,300) | 1,959,250 | XXX | XXX |
| 6009999999 - Totals | | | | | | 14,415,149,748 | XXX | 14,287,528,892 | 5,597,631,858 | 713,092 | 58,657,437 | 146,720 | 59,223,809 | (5,413,807) | 14,348,495,156 | 4,635,743 | 65,244,830 | 69,880,573 | 410,100,986 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| Purchased Call/S&P 500 INDEX/SPX8159SK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/29/2023 | 10/01/2024 | 1 | 1,789,000 | 4288.05 | 22,184 | | | | | 35,766 | | | (16,517) | | 468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/29/2023 | 10/01/2024 | 1 | 1,632,000 | 4288.05 | 37,373 | | | | | 65,254 | | | (27,826) | | 427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/25/2023 | 10/25/2024 | 1 | 1,880,000 | 4396.11 | 33,464 | | | 2,206 | | 93,634 | | | (25,052) | | 2,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 1,380,000 | 4317.78 | 16,836 | | | 1,446 | | 27,467 | | | (12,639) | | 2,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/01/2024 | 1 | 1,334,000 | 4358.34 | 16,408 | | | 1,413 | | 26,551 | | | (12,351) | | 1,975 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/04/2024 | 1 | 1,961,000 | 4358.34 | 23,140 | | | 2,167 | | 37,074 | | | (17,276) | | 3,036 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/04/2024 | 1 | 1,528,000 | 4358.34 | 34,686 | | | 3,249 | | 60,817 | | | (25,896) | | 2,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/05/2024 | 1 | 1,074,000 | 4358.34 | 24,380 | | | 2,344 | | 42,741 | | | (18,152) | | 1,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/10/2023 | 11/08/2024 | 1 | 1,439,000 | 4415.24 | 17,988 | | | 1,899 | | 28,611 | | | (13,540) | | 2,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/10/2023 | 11/12/2024 | 1 | 1,170,000 | 4415.24 | 14,976 | | | 1,728 | | 23,842 | | | (11,151) | | 2,008 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/10/2023 | 11/12/2024 | 1 | 1,451,000 | 4415.24 | 33,228 | | | 3,834 | | 57,693 | | | (24,740) | | 2,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/17/2023 | 11/18/2024 | 1 | 1,352,000 | 4514.02 | 30,961 | | | 4,094 | | 53,716 | | | (23,115) | | 2,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/17/2023 | 11/19/2024 | 1 | 1,335,000 | 4514.02 | 30,572 | | | 4,115 | | 53,034 | | | (22,762) | | 2,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/21/2023 | 11/21/2024 | 1 | 1,514,000 | 4538.19 | 18,774 | | | 2,638 | | 30,058 | | | (14,055) | | 2,857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/30/2023 | 11/29/2024 | 1 | 2,041,000 | 4567.8 | 25,308 | | | 4,136 | | 40,480 | | | (18,999) | | 4,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/15/2023 | 12/13/2024 | 1 | 1,301,000 | 4719.19 | 29,663 | | | 6,015 | | 51,508 | | | (22,329) | | 2,929 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/15/2023 | 12/17/2024 | 1 | 1,555,000 | 4719.19 | 35,454 | | | 7,500 | | 61,545 | | | (26,398) | | 3,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/28/2023 | 12/27/2024 | 1 | 1,301,000 | 4783.35 | 16,132 | | | 3,899 | | 25,701 | | | (12,110) | | 3,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/27/2024 | 1 | 2,062,000 | 4769.83 | 25,775 | | | 6,246 | | 40,735 | | | (19,402) | | 5,062 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/30/2024 | 1 | 1,049,000 | 4769.83 | 13,113 | | | 3,260 | | 20,717 | | | (9,790) | | 2,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/31/2024 | 1 | 1,043,000 | 4769.83 | 23,572 | | | 5,909 | | 41,178 | | | (17,551) | | 2,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 01/03/2025 | 1 | 1,862,000 | 4704.81 | 23,089 | | | 5,962 | | 36,770 | | | (17,096) | | 4,750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/05/2024 | 01/03/2025 | 1 | 1,205,000 | 4697.24 | 14,942 | | | 3,902 | | 23,794 | | | (11,042) | | 3,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/05/2024 | 01/06/2025 | 1 | 1,769,000 | 4697.24 | 21,936 | | | 5,862 | | 34,927 | | | (16,078) | | 4,583 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$Z | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/05/2024 | 01/06/2025 | 1 | 1,465,000 | 4697.24 | 33,256 | | | 8,886 | | 57,842 | | | (24,375) | | 3,796 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815D$3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/12/2024 | 01/13/2025 | 1 | 1,405,000 | 4783.83 | | 31,613 | | 9,082 | | 55,385 | | | (22,568) | | 3,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/12/2024 | 01/14/2025 | 1 | 1,089,000 | 4783.83 | | 24,503 | | 7,088 | | 42,916 | | | (17,445) | | 2,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/17/2025 | 1 | 1,418,000 | 4839.81 | | 17,725 | | 5,318 | | 27,910 | | | (12,417) | | 3,874 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/17/2025 | 1 | 1,397,000 | 4839.81 | | 16,764 | | 5,029 | | 26,121 | | | (11,744) | | 3,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$I | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/21/2025 | 1 | 2,027,000 | 4839.81 | | 45,810 | | 14,095 | | 79,689 | | | (31,743) | | 5,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815E$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/28/2025 | 1 | 2,287,000 | 4890.97 | | 51,229 | | 16,748 | | 89,632 | | | (34,524) | | 6,557 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/31/2025 | 1 | 1,124,000 | 4906.19 | | 13,825 | | 4,672 | | 22,071 | | | (9,166) | | 3,262 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 1,701,000 | 4958.61 | | 20,922 | | 7,090 | | 33,341 | | | (13,852) | | 4,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 02/04/2025 | 1 | 2,286,000 | 4958.61 | | 50,749 | | 17,567 | | 89,238 | | | (33,235) | | 6,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815G$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/11/2025 | 1 | 1,224,000 | 5026.61 | | 14,933 | | 5,456 | | 23,819 | | | (9,495) | | 3,708 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815G$2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/11/2025 | 1 | 1,628,000 | 5026.61 | | 35,979 | | 13,146 | | 63,024 | | | (22,878) | | 4,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815G$R | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/18/2025 | 1 | 1,363,000 | 5005.57 | | 29,441 | | 11,355 | | 50,811 | | | (18,160) | | 4,236 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815I$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 1,765,000 | 5123.69 | | 21,357 | | 9,314 | | 33,622 | | | (12,086) | | 5,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815I$2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/10/2025 | 1 | 1,042,000 | 5123.69 | | 22,924 | | 10,104 | | 39,205 | | | (12,867) | | 3,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815I$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/22/2024 | 03/21/2025 | 1 | 1,389,000 | 5234.18 | | 17,224 | | 8,181 | | 26,365 | | | (9,085) | | 4,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815I$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/22/2024 | 03/24/2025 | 1 | 1,406,000 | 5234.18 | | 30,510 | | 14,625 | | 49,548 | | | (15,962) | | 4,868 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815I$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/28/2024 | 03/28/2025 | 1 | 1,592,000 | 5254.35 | | 19,263 | | 9,498 | | 29,053 | | | (9,816) | | 5,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815I$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/28/2024 | 03/31/2025 | 1 | 1,202,000 | 5254.35 | | 26,564 | | 13,209 | | 42,805 | | | (13,426) | | 4,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 1,376,000 | 4288.39 | 31,098 | | | 85 | | 55,011 | | | (23,281) | | 509 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 1,654,000 | 4440.92 | 28,945 | | | 159 | | 82,623 | | | (21,669) | | 750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/04/2024 | 1 | 1,227,000 | 4263.75 | 14,847 | | | 122 | | 24,514 | | | (11,115) | | 642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/03/2024 | 1 | 1,298,441 | 4229 | 17,109 | | | 94 | | 27,604 | | | (12,844) | | 589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2023 | 10/04/2024 | 1 | 1,357,000 | 4308.5 | 16,555 | | | 138 | | 27,111 | | | (12,462) | | 710 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2023 | 10/08/2024 | 1 | 2,193,000 | 4308.5 | 26,974 | | | 520 | | 43,801 | | | (20,084) | | 1,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2023 | 10/04/2024 | 1 | 2,040,000 | 4308.5 | 46,308 | | | 387 | | 81,513 | | | (34,858) | | 1,068 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/10/2023 | 10/10/2024 | 1 | 1,666,000 | 4576.15 | 26,989 | | | 667 | | 83,133 | | | (20,205) | | 1,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/11/2023 | 10/10/2024 | 1 | 1,391,832 | 4349 | 16,490 | | | 409 | | 26,507 | | | (12,378) | | 1,152 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9219SR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 1,374,000 | 4349.61 | 16,900 | | | 468 | | 27,421 | | | (12,687) | | 1,193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/13/2023 | 10/14/2024 | 1 | 3,150,000 | 4327.78 | 38,745 | | | 1,388 | | 62,865 | | | (28,927) | | 3,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/13/2023 | 10/14/2024 | 1 | 2,175,000 | 4327.78 | 49,808 | | | 1,784 | | 86,814 | | | (37,186) | | 2,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/17/2023 | 10/17/2024 | 1 | 1,999,000 | 4591.86 | 32,984 | | | 1,450 | | 99,669 | | | (24,693) | | 2,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2023 | 10/18/2024 | 1 | 1,322,000 | 4314.6 | 16,393 | | | 766 | | 26,362 | | | (12,272) | | 1,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/19/2023 | 10/18/2024 | 1 | 1,035,000 | .4278 | 12,731 | | | 600 | | 20,639 | | | (9,557) | | 1,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/21/2024 | 1 | 2,193,000 | 4224.16 | 23,904 | | | 1,317 | | 38,259 | | | (17,846) | | 2,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/21/2024 | 1 | 2,296,000 | 4224.16 | 52,808 | | | 2,910 | | 91,558 | | | (39,426) | | 2,754 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/27/2023 | 10/25/2024 | 1 | 1,497,000 | 4117.37 | 17,964 | | | 1,198 | | 29,824 | | | (13,522) | | 1,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/27/2023 | 10/29/2024 | 1 | 1,130,000 | 4117.37 | 13,560 | | | 1,043 | | 22,506 | | | (10,096) | | 1,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/27/2023 | 10/28/2024 | 1 | 2,257,000 | 4117.37 | 50,557 | | | 3,760 | | 89,918 | | | (37,745) | | 3,126 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921BS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 1,067,000 | 4382.78 | 13,231 | | | 1,381 | | 21,216 | | | (9,905) | | 1,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921BS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/16/2023 | 11/15/2024 | 1 | 1,266,000 | 4508.24 | 15,825 | | | 1,973 | | 25,153 | | | (11,880) | | 2,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921BSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/16/2023 | 11/15/2024 | 1 | 1,156,436 | .4500 | 13,845 | | | 1,726 | | 21,957 | | | (10,393) | | 2,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921CSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/25/2024 | 1 | 2,174,000 | 4559.34 | 49,785 | | | 7,543 | | 86,302 | | | (37,169) | | 4,258 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/01/2023 | 11/29/2024 | 1 | 1,276,000 | 4594.63 | 15,950 | | | 2,614 | | 25,308 | | | (12,006) | | 2,587 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/01/2023 | 12/02/2024 | 1 | 1,824,000 | 4594.63 | 22,800 | | | 3,894 | | 36,173 | | | (17,022) | | 3,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/01/2023 | 12/02/2024 | 1 | 2,348,000 | 4594.63 | 53,769 | | | 9,184 | | 93,128 | | | (40,144) | | 4,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/10/2024 | 1 | 2,129,000 | 4604.37 | 26,613 | | | 5,118 | | 42,179 | | | (19,815) | | 4,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/09/2024 | 1 | 1,782,000 | 4604.37 | 40,630 | | | 7,723 | | 70,616 | | | (30,334) | | 3,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/11/2023 | 12/06/2024 | 1 | 1,079,988 | .4557 | 14,831 | | | 2,727 | | 21,604 | | | (11,257) | | 2,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/13/2023 | 12/11/2024 | 1 | 1,630,838 | .4633 | 22,011 | | | 4,317 | | 31,726 | | | (16,568) | | 3,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/13/2024 | 1 | 1,543,000 | 4719.19 | 19,288 | | | 3,911 | | 30,548 | | | (14,519) | | 3,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/16/2024 | 1 | 1,176,000 | 4719.19 | 12,818 | | | 2,684 | | 19,788 | | | (9,570) | | 2,701 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/17/2024 | 1 | 1,080,000 | 4719.19 | 13,500 | | | 2,856 | | 21,376 | | | (10,052) | | 2,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 1,420,000 | 4754.63 | 17,750 | | | 3,955 | | 28,086 | | | (13,361) | | 3,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/24/2024 | 1 | 1,370,000 | 4754.63 | 31,099 | | | 7,196 | | 54,167 | | | (23,155) | | 3,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/10/2024 | 01/10/2025 | 1 | 1,293,000 | 4783.45 | | 16,033 | | 4,449 | | 25,500 | | | (11,565) | | 3,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/12/2024 | 01/10/2025 | 1 | 1,636,000 | 4783.83 | | 20,286 | | 5,707 | | 32,262 | | | (14,602) | | 4,324 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921HSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/12/2024 | 01/14/2025 | 1 | 1,726,000 | 4783.83 | | 25,200 | | 7,289 | | 40,834 | | | (17,941) | | 4,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921IS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/18/2024 | 01/17/2025 | 1 | 1,477,000 | 4780.94 | | 18,463 | | 5,523 | | 29,096 | | | (12,949) | | 4,036 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/07/2024 | 02/06/2025 | 1 | 1,638,107 | 4949 | | 21,088 | | 7,436 | | 31,397 | | | (13,635) | | 4,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/08/2024 | 02/07/2025 | 1 | 1,384,000 | 4997.91 | | 16,885 | | 6,034 | | 26,987 | | | (10,871) | | 4,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/07/2025 | 1 | 1,100,000 | 5026.61 | | 13,420 | | 4,809 | | 21,413 | | | (8,627) | | 3,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 1,977,000 | 5005.57 | | 24,317 | | 9,212 | | 38,336 | | | (15,165) | | 6,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/18/2025 | 1 | 1,269,000 | 5005.57 | | 13,832 | | 5,335 | | 21,530 | | | (8,532) | | 3,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/21/2025 | 1 | 1,757,000 | 5088.8 | | 21,435 | | 8,515 | | 33,981 | | | (12,955) | | 5,518 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/25/2025 | 1 | 1,504,000 | 5088.8 | | 33,238 | | 13,423 | | 57,525 | | | (19,871) | | 4,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/28/2024 | 02/27/2025 | 1 | 1,436,165 | 5075 | | 16,943 | | 6,955 | | 27,085 | | | (9,980) | | 4,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/01/2024 | 03/03/2025 | 1 | 1,547,000 | 5137.08 | | 34,189 | | 14,410 | | 58,167 | | | (19,842) | | 5,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/04/2024 | 03/04/2025 | 1 | 1,130,000 | 5130.95 | | 13,786 | | 5,849 | | 21,538 | | | (7,932) | | 3,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/05/2024 | 03/05/2025 | 1 | 1,102,000 | 5078.65 | | 13,444 | | 5,741 | | 21,156 | | | (7,698) | | 3,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/14/2024 | 03/14/2025 | 1 | 1,744,000 | 5150.48 | | 21,277 | | 9,666 | | 33,081 | | | (11,659) | | 5,863 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/15/2024 | 03/17/2025 | 1 | 1,366,000 | 5117.09 | | 29,642 | | 13,637 | | 50,291 | | | (16,073) | | 4,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/20/2024 | 03/12/2025 | 1 | 1,297,963 | 5171 | | 16,835 | | 7,682 | | 24,599 | | | (9,148) | | 4,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/20/2024 | 03/19/2025 | 1 | 1,106,004 | 5168 | | 14,781 | | 6,901 | | 21,601 | | | (7,878) | | 3,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 1,418,000 | 5241.53 | | 17,158 | | 8,127 | | 26,169 | | | (9,072) | | 4,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/08/2024 | 1 | 1,049,000 | 4636 | 15,420 | | | 1,628 | | 52,149 | | | (11,608) | | 1,714 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/01/2023 | 12/03/2024 | 1 | 1,464,000 | 4824.36 | 20,057 | | | 3,471 | | 72,473 | | | (14,934) | | 3,065 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05CSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/17/2024 | 1 | 1,387,000 | 4955.15 | 18,447 | | | 3,902 | | 68,259 | | | (13,735) | | 3,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/13/2024 | 1 | 1,629,000 | 4719.55 | 20,200 | | | 4,085 | | 32,243 | | | (15,164) | | 3,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/10/2025 | 1 | 1,572,000 | 4780.24 | | 19,493 | | 5,469 | | 30,973 | | | (14,045) | | 4,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2024 | 03/25/2025 | 1 | 1,047,736 | 5213 | | 23,185 | | 11,239 | | 38,139 | | | (11,944) | | 3,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001SX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2023 | 11/01/2024 | 1 | 1,004,000 | 4237.86 | 12,148 | | | 1,035 | | 19,983 | | | (9,095) | | 1,486 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/07/2023 | 12/06/2024 | 1 | 1,399,000 | 4585.59 | 17,488 | | | 3,197 | | 27,722 | | | (13,128) | | 2,997 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00TSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/20/2023 | 12/20/2024 | 1 | 1,311,000 | 4698.35 | 16,388 | | | 3,602 | | 25,934 | | | (12,268) | | 3,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/27/2024 | 1 | 1,367,000 | 4781.58 | 17,088 | | | 4,084 | | 27,019 | | | (12,792) | | 3,356 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH000S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/23/2025 | 1 | 1,170,912 | 4859 | | 14,118 | | 4,434 | | 21,332 | | | (9,670) | | 3,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/22/2024 | 02/21/2025 | 1 | 1,570,000 | 5087.03 | | 19,154 | | 7,587 | | 30,076 | | | (11,597) | | 4,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/29/2024 | 02/28/2025 | 1 | 1,105,000 | 5096.27 | | 13,481 | | 5,602 | | 21,071 | | | (7,904) | | 3,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 03/03/2025 | 1 | 2,064,000 | 5137.08 | | 25,181 | | 10,613 | | 38,980 | | | (14,614) | | 6,703 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 1,726,000 | 5157.36 | | 20,885 | | 9,083 | | 32,318 | | | (11,844) | | 5,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 10/05/2023 | 10/04/2024 | 1 | 1,317,000 | 4258.19 | | 16,067 | | 134 | | 26,299 | | | (12,062) | | 689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 10/25/2023 | 10/24/2024 | 1 | 1,063,058 | 4235 | | 12,407 | | 786 | | 21,497 | | | (9,314) | | 1,363 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 10/27/2023 | 10/25/2024 | 1 | 1,635,424 | 4161 | | 18,872 | | 1,258 | | 32,871 | | | (14,206) | | 2,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13US2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/01/2023 | 10/30/2024 | 1 | 1,006,414 | 4176 | | 13,289 | | 1,065 | | 20,149 | | | (10,003) | | 1,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/03/2023 | 11/01/2024 | 1 | 1,608,000 | 4576.26 | | 24,281 | | 2,091 | | 79,982 | | | (18,277) | | 2,381 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13WS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/09/2023 | 11/08/2024 | 1 | 1,396,000 | 4347.35 | | 17,310 | | 1,822 | | 27,750 | | | (12,995) | | 2,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13XS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/17/2023 | 11/15/2024 | 1 | 1,460,000 | 4514.02 | | 18,250 | | 2,281 | | 28,997 | | | (13,738) | | 2,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13Y$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/17/2023 | 11/19/2024 | 1 | 1,944,000 | 4514.02 | | 24,300 | | 3,271 | | 38,600 | | | (18,093) | | 3,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/17/2023 | 11/15/2024 | 1 | 1,364,000 | 4739.72 | | 18,823 | | 2,353 | | 67,698 | | | (14,169) | | 2,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13Z$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 1,174,000 | 4556.62 | | 14,675 | | 2,114 | | 23,297 | | | (10,986) | | 2,237 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13Z$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 1,733,000 | 4556.62 | | 21,663 | | 3,120 | | 34,389 | | | (16,217) | | 3,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13Z$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/24/2023 | 11/22/2024 | 1 | 1,912,000 | 4559.34 | | 22,370 | | 3,231 | | 35,095 | | | (16,839) | | 3,643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13Z$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 11/24/2023 | 11/25/2024 | 1 | 1,439,000 | 4787.31 | | 19,858 | | 3,009 | | 71,327 | | | (14,826) | | 2,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 12/21/2023 | 12/18/2024 | 1 | 1,401,563 | 4751 | | 16,647 | | 3,627 | | 27,698 | | | (12,565) | | 3,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13C$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 01/10/2024 | 01/10/2025 | 1 | 1,183,000 | 5022.62 | | 15,616 | | 4,333 | | 57,466 | | | (11,264) | | 3,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13E$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 01/17/2024 | 01/17/2025 | 1 | 1,020,000 | 4976.17 | | 14,280 | | 4,237 | | 49,740 | | | (10,027) | | 2,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,068,000 | 4894.16 | | 25,643 | | 8,169 | | 40,543 | | | (17,494) | | 5,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,186,000 | 5138.87 | | 27,762 | | 8,844 | | 103,115 | | | (18,939) | | 6,162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 01/26/2024 | 01/24/2025 | 1 | 1,324,000 | 4890.97 | | 16,418 | | 5,245 | | 25,961 | | | (11,186) | | 3,732 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 01/26/2024 | 01/27/2025 | 1 | 1,124,000 | 4890.97 | | 13,938 | | 4,531 | | 22,037 | | | (9,418) | | 3,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ISR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 02/02/2024 | 02/03/2025 | 1 | 1,611,000 | 5206.54 | | 20,943 | | 7,212 | | 72,603 | | | (13,753) | | 4,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13MSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 02/16/2024 | 02/14/2025 | 1 | 1,775,025 | 5014 | | 22,051 | | 8,353 | | 34,376 | | | (13,751) | | 5,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13PSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 03/01/2024 | 03/03/2025 | 1 | 1,439,000 | 5393.93 | | 19,570 | | 8,249 | | 49,398 | | | (11,358) | | 4,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13RSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPR08K5P83 | 03/08/2024 | 03/10/2025 | 1 | 1,300,000 | 5379.87 | | 18,590 | | 8,194 | | 48,000 | | | (10,435) | | 4,317 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK13TSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 1,815,000 | 5117.09 | | 21,962 | | 10,005 | | 34,576 | | | (12,006) | | 6,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13TSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 1,251,000 | 5372.94 | | 18,390 | | 8,460 | | 49,265 | | | (9,972) | | 4,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13WSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 1,109,000 | 5479.1 | | 15,415 | | 7,432 | | 33,652 | | | (7,982) | | 3,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13XSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/28/2025 | 1 | 2,031,000 | 5254.35 | | 24,575 | | 12,117 | | 37,197 | | | (12,523) | | 7,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2024 | 04/17/2025 | 1 | 1,531,000 | 4967.23 | | 18,525 | | 10,217 | | 29,389 | | | (8,369) | | 5,652 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/10/2024 | 04/09/2025 | 1 | 1,926,420 | .5207 | | 22,182 | | 11,642 | | 35,690 | | | (10,542) | | 6,968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 1,636,000 | 5011.12 | | 19,632 | | 10,798 | | 31,274 | | | (8,899) | | 6,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/28/2024 | 05/28/2025 | 1 | 1,346,000 | 5306.04 | | 30,689 | | 20,206 | | 46,156 | | | (10,510) | | 5,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/11/2024 | 04/11/2025 | 1 | 1,218,000 | 5199.06 | | 14,860 | | 7,903 | | 22,532 | | | (7,002) | | 4,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00N8N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 05/31/2024 | 05/29/2025 | 1 | 1,140,219 | .5254 | | 12,252 | | 8,191 | | 18,498 | | | (4,118) | | 4,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 2,014,000 | 5099.96 | | 24,369 | | 13,945 | | 37,895 | | | (10,511) | | 7,583 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/20/2025 | 1 | 2,969,000 | 5464.62 | | 37,409 | | 27,226 | | 47,693 | | | (10,380) | | 12,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/15/2025 | 1 | 1,051,000 | 5061.82 | | 23,437 | | 12,655 | | 39,736 | | | (10,788) | | 3,861 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/15/2024 | 05/14/2025 | 1 | 1,738,005 | .5235 | | 22,437 | | 13,945 | | 30,440 | | | (8,506) | | 6,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/16/2024 | 05/16/2025 | 1 | 1,535,000 | 5297.1 | | 18,881 | | 11,872 | | 27,367 | | | (7,087) | | 6,066 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/14/2025 | 1 | 1,455,000 | 5123.41 | | 32,592 | | 17,508 | | 54,245 | | | (15,186) | | 5,331 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/03/2024 | 04/02/2025 | 1 | 1,194,290 | .5215 | | 14,732 | | 7,447 | | 22,255 | | | (7,285) | | 4,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/28/2025 | 1 | 1,276,000 | 5099.96 | | 28,200 | | 16,236 | | 47,479 | | | (12,064) | | 4,839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/05/2025 | 1 | 1,410,000 | 5127.79 | | 30,879 | | 18,374 | | 51,757 | | | (12,621) | | 5,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/01/2025 | 1 | 1,469,502 | .5230 | | 32,006 | | 16,136 | | 52,778 | | | (15,871) | | 5,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 06/27/2025 | 1 | 1,101,000 | 5460.48 | | 13,873 | | 10,366 | | 17,623 | | | (3,582) | | 4,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/09/2025 | 1 | 2,660,000 | 5222.68 | | 32,452 | | 19,832 | | 48,213 | | | (12,749) | | 10,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/07/2025 | 1 | 1,272,000 | 5204.34 | | 28,238 | | 14,625 | | 45,544 | | | (13,696) | | 4,577 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/04/2024 | 04/04/2025 | 1 | 1,259,000 | 5147.21 | | 15,234 | | 7,807 | | 23,627 | | | (7,471) | | 4,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/15/2024 | 05/13/2025 | 1 | 1,119,561 | .5232 | | 27,499 | | 17,063 | | 39,861 | | | (10,454) | | 4,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 2,604,000 | 5431.6 | | 32,810 | | 23,241 | | 42,840 | | | (9,735) | | 10,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/11/2024 | 06/11/2025 | 1 | 1,278,000 | 5375.32 | | 29,011 | | 20,220 | | 41,413 | | | (8,822) | | 5,331 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/08/2025 | 1 | 1,343,134 | .5206 | | 27,062 | | 14,168 | | 48,258 | | | (12,897) | | 4,845 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00FSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/17/2024 | 04/17/2025 | 1 | 1,204,000 | 5273.32 | | 19,384 | | 10,573 | | 53,059 | | | (8,816) | | 4,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 1,984,000 | 5204.34 | | 24,205 | | 12,439 | | 36,462 | | | (11,836) | | 7,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2024 | 04/17/2025 | 1 | 2,211,000 | 4967.23 | | 27,416 | | 15,121 | | 43,477 | | | (12,386) | | 8,163 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/02/2025 | 1 | 2,887,000 | 5127.79 | | 34,933 | | 20,669 | | 53,809 | | | (14,395) | | 11,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921V$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/20/2025 | 1 | 1,269,395 | .5311 | | 29,101 | | 18,621 | | 43,833 | | | (10,502) | | 5,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 1,908,000 | 5303.27 | | 23,278 | | 14,678 | | 33,868 | | | (8,697) | | 7,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/25/2025 | 1 | 1,694,000 | 5048.42 | | 21,006 | | 11,987 | | 32,952 | | | (9,093) | | 6,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 2,304,000 | 5487.03 | | 29,030 | | 20,851 | | 36,247 | | | (8,272) | | 9,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2025 | 1 | 1,660,000 | 5303.27 | | 37,018 | | 23,455 | | 58,004 | | | (13,718) | | 6,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/16/2025 | 1 | 1,899,000 | 5051.41 | | 22,978 | | 12,470 | | 36,214 | | | (10,513) | | 6,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/12/2025 | 1 | 1,188,282 | .5426 | | 14,881 | | 10,529 | | 19,546 | | | (4,427) | | 4,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/03/2025 | 1 | 1,305,896 | .5287 | | 17,483 | | 11,964 | | 22,867 | | | (5,602) | | 5,360 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/31/2024 | 05/30/2025 | 1 | 1,640,000 | 5277.51 | | 20,664 | | 13,833 | | 29,220 | | | (6,926) | | 6,677 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/23/2025 | 1 | 1,319,000 | 5569.96 | | 17,411 | | 11,349 | | 41,849 | | | (6,170) | | 5,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/19/2025 | 1 | 1,797,000 | 5303.27 | | 21,923 | | 13,891 | | 31,910 | | | (8,124) | | 7,148 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/23/2025 | 1 | 1,487,000 | 5304.72 | | 17,844 | | 11,631 | | 24,967 | | | (6,324) | | 5,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2024 | 05/01/2025 | 1 | 1,075,000 | 5018.39 | | 12,900 | | 7,534 | | 20,410 | | | (5,372) | | 4,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 2,343,000 | 5123.41 | | 28,585 | | 15,245 | | 44,166 | | | (13,428) | | 8,519 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/25/2024 | 06/25/2025 | 1 | 1,623,000 | 5469.3 | | 20,450 | | 15,042 | | 25,821 | | | (5,435) | | 6,954 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/26/2024 | 06/26/2025 | 1 | 1,073,000 | 5477.9 | | 13,520 | | 9,982 | | 17,020 | | | (3,556) | | 4,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/12/2025 | 1 | 1,418,000 | 5222.68 | | 31,338 | | 19,252 | | 50,549 | | | (12,211) | | 5,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 06/27/2025 | 1 | 2,242,000 | 5460.48 | | 28,249 | | 21,108 | | 35,876 | | | (7,295) | | 9,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/06/2024 | 06/06/2025 | 1 | 1,066,000 | 5352.96 | | 13,218 | | 9,081 | | 17,985 | | | (4,201) | | 4,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/10/2024 | 04/10/2025 | 1 | 1,069,000 | 5418.67 | | 16,356 | | 8,606 | | 38,838 | | | (7,752) | | 3,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/11/2024 | 06/11/2025 | 1 | 1,271,000 | 5375.32 | | 15,888 | | 11,073 | | 21,563 | | | (4,832) | | 5,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2024 | 04/21/2025 | 1 | 1,483,000 | 4967.23 | | 33,071 | | 18,403 | | 56,617 | | | (14,778) | | 5,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/23/2025 | 1 | 1,047,000 | 5304.72 | | 23,976 | | 15,628 | | 36,364 | | | (8,497) | | 4,201 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/09/2025 | 1 | 1,889,000 | 5483.81 | | 26,068 | | 15,931 | | 65,440 | | | (10,241) | | 7,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/31/2024 | 06/02/2025 | 1 | 1,030,000 | 5277.51 | | 12,978 | | 8,724 | | 18,268 | | | (4,314) | | 4,219 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921SSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/23/2025 | 1 | 1,362,000 | 5070.55 | | 16,480 | | 9,262 | | 25,842 | | | (7,224) | | 5,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/25/2025 | 1 | 1,519,000 | 5300.84 | | 22,937 | | 13,089 | | 64,958 | | | (9,929) | | 5,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 1,022,000 | 5010.6 | | 22,382 | | 12,517 | | 38,810 | | | (9,873) | | 3,820 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/09/2024 | 05/06/2025 | 1 | 1,430,836 | 5184 | | 32,830 | | 19,900 | | 51,557 | | | (13,060) | | 5,529 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/09/2025 | 1 | 1,671,000 | 5214.08 | | 20,219 | | 12,322 | | 30,233 | | | (7,977) | | 6,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 2,900,000 | 5346.99 | | 36,250 | | 24,972 | | 49,144 | | | (11,453) | | 11,976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 04/30/2025 | 1 | 1,148,137 | 5036 | | 18,543 | | 10,899 | | 29,343 | | | (7,714) | | 4,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/23/2024 | 05/23/2025 | 1 | 1,668,000 | 5267.84 | | 20,850 | | 13,553 | | 29,957 | | | (7,426) | | 6,692 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ..... G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/23/2025 | 1 | 1,068,000 | 5304.72 | | 13,457 | | 8,771 | | 18,947 | | | (4,769) | | 4,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ..... G5GSEF7VJP5I70UK5573 | 06/03/2024 | 06/03/2025 | 1 | 1,485,000 | 5547.57 | | 20,642 | | 13,932 | | 48,322 | | | (6,730) | | 6,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/06/2025 | 1 | 1,249,278 | 5184 | | 15,154 | | 9,186 | | 22,027 | | | (6,028) | | 4,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 1,304,000 | 5321.41 | | 16,170 | | 10,334 | | 22,970 | | | (5,848) | | 5,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL1395E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 1,456,000 | 5568.43 | | 19,656 | | 12,394 | | 46,958 | | | (7,344) | | 5,754 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2025 | 1 | 1,531,000 | 5742.77 | | 21,587 | | 15,878 | | 34,590 | | | (5,737) | | 6,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2025 | 1 | 1,378,000 | 5304.72 | | 17,363 | | 11,384 | | 24,336 | | | (6,086) | | 5,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/20/2025 | 1 | 1,702,000 | 5473.17 | | 21,275 | | 15,441 | | 27,547 | | | (5,945) | | 7,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2024 | 08/11/2025 | 1 | 1,025,000 | 5344.16 | | 12,813 | | 11,083 | | 17,006 | | | (1,815) | | 4,761 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ..... G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/17/2025 | 1 | 1,018,000 | 5916.31 | | 14,965 | | 14,470 | | 20,057 | | | (533) | | 4,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/01/2025 | 1 | 1,013,000 | 5346.56 | | 12,460 | | 10,522 | | 17,002 | | | (2,020) | | 4,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/24/2024 | 07/23/2025 | 1 | 1,061,917 | 5560 | | 11,055 | | 9,009 | | 15,793 | | | (2,065) | | 4,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/16/2024 | 09/16/2025 | 1 | 1,194,000 | 5633.09 | | 14,925 | | 14,391 | | 16,565 | | | (572) | | 5,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/03/2024 | 07/03/2025 | 1 | 1,038,000 | 5537.02 | | 13,183 | | 10,070 | | 15,449 | | | (3,214) | | 4,513 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/08/2025 | 1 | 1,274,000 | 5408.42 | | 15,798 | | 14,884 | | 20,325 | | | (1,033) | | 6,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/25/2025 | 1 | 1,048,012 | 5727 | | 24,670 | | 24,602 | | 24,954 | | | (271) | | 5,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2024 | 08/08/2025 | 1 | 1,380,000 | 5344.16 | | 17,250 | | 14,902 | | 22,870 | | | (2,464) | | 6,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2024 | 08/06/2025 | 1 | 1,487,854 | 5221 | | 17,969 | | 15,510 | | 22,020 | | | (2,581) | | 6,856 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/06/2024 | 08/06/2025 | 1 | 1,000,000 | 5240.03 | | 23,200 | | 19,749 | | 33,808 | | | (3,496) | | 4,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/17/2024 | 07/16/2025 | 1 | 1,368,350 | 5654 | | 15,304 | | 12,176 | | 17,863 | | | (3,153) | | 6,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/11/2024 | 09/10/2025 | 1 | 1,245,003 | 5485 | | 30,275 | | 28,770 | | 36,879 | | | (1,580) | | 6,052 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA211$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/01/2025 | 1 | 1,987,000 | 5346.56 | | 24,440 | | 20,638 | | 33,194 | | | (3,961) | | 9,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/19/2024 | 08/19/2025 | 1 | 1,055,000 | 5608.25 | | 11,394 | | 10,107 | | 12,870 | | | (1,311) | | 4,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 08/29/2025 | 1 | 1,163,148 | 5592 | | 13,630 | | 12,605 | | 15,354 | | | (1,161) | | 5,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/11/2024 | 09/09/2025 | 1 | 1,485,491 | 5482 | | 19,474 | | 18,503 | | 22,715 | | | (1,019) | | 7,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/16/2024 | 08/15/2025 | 1 | 1,153,000 | 5554.25 | | 14,413 | | 12,731 | | 17,062 | | | (1,782) | | 5,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/02/2025 | 1 | 1,136,944 | 5492 | | 27,283 | | 20,823 | | 33,089 | | | (6,671) | | 4,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/21/2024 | 08/19/2025 | 1 | 1,389,941 | 5605 | | 32,433 | | 28,930 | | 37,609 | | | (3,574) | | 6,538 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/25/2024 | 07/25/2025 | 1 | 1,149,000 | 5669.18 | | 17,924 | | 14,747 | | 34,151 | | | (3,290) | | 5,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 1,124,614 | 5738 | | 13,940 | | 13,940 | | 13,844 | | | (115) | | 5,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/05/2024 | 07/07/2025 | 1 | 1,634,000 | 5567.19 | | 20,588 | | 15,824 | | 22,958 | | | (4,881) | | 7,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/16/2024 | 09/12/2025 | 1 | 1,237,835 | 5576 | | 16,386 | | 15,792 | | 18,016 | | | (635) | | 6,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 08/29/2025 | 1 | 1,746,000 | 5648.4 | | 22,174 | | 20,507 | | 24,063 | | | (1,888) | | 8,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2024 | 08/08/2025 | 1 | 1,334,000 | 5611.37 | | 22,678 | | 19,591 | | 42,814 | | | (3,240) | | 6,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/05/2024 | 09/04/2025 | 1 | 1,170,881 | 5523 | | 14,174 | | 13,308 | | 17,449 | | | (974) | | 5,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/26/2025 | 1 | 1,065,000 | 5738.17 | | 13,526 | | 13,526 | | 14,002 | | | (111) | | 5,296 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI1004$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,140,000 | 5634.61 | | 26,536 | | 23,956 | | 30,561 | | | (2,770) | | 10,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/11/2024 | 07/09/2025 | 1 | 1,238,309 | 5603 | | 14,984 | | 11,728 | | 16,863 | | | (3,343) | | 5,442 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 3,432,000 | 5702.55 | | 42,900 | | 42,066 | | 44,773 | | | (1,179) | | 16,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/18/2025 | 1 | 1,879,000 | 5505 | | 23,488 | | 18,920 | | 29,109 | | | (4,710) | | 8,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/03/2024 | 07/02/2025 | 1 | 1,972,072 | 5493 | | 24,326 | | 18,566 | | 28,865 | | | (5,948) | | 8,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/05/2024 | 07/03/2025 | 1 | 1,620,000 | 5567.19 | | 20,412 | | 15,636 | | 22,866 | | | (4,892) | | 7,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78 | 09/18/2024 | 09/16/2025 | 1 | 1,104,225 | 5634 | | 26,172 | | 25,374 | | 29,783 | | | (865) | | 5,414 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/25/2025 | 1 | 2,222,000 | 5459.1 | | 27,331 | | 22,548 | | 35,930 | | | (4,956) | | 10,039 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 08/27/2025 | 1 | 1,489,874 | 5622 | | 17,016 | | 15,512 | | 19,665 | | | (1,543) | | 7,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/16/2024 | 08/15/2025 | 1 | 1,700,000 | 5554.25 | | 21,420 | | 18,921 | | 25,154 | | | (2,648) | | 7,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/18/2025 | 1 | 1,252,287 | 5566 | | 14,058 | | 11,325 | | 18,001 | | | (2,819) | | 5,591 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/13/2024 | 09/15/2025 | 1 | 1,054,000 | 5626.02 | | 12,753 | | 12,262 | | 14,710 | | | (591) | | 5,161 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78 | 07/17/2024 | 07/17/2025 | 1 | 1,239,000 | 5867.68 | | 17,718 | | 14,106 | | 20,280 | | | (3,641) | | 5,522 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA215$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/10/2024 | 09/10/2025 | 1 | 1,038,000 | 5770.3 | | 16,608 | | 15,739 | | 27,683 | | | (910) | | 5,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 1,335,000 | 5738.17 | | 16,955 | | 16,955 | | 17,569 | | | (140) | | 6,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/13/2024 | 09/12/2025 | 1 | 1,803,000 | 5626.02 | | 21,816 | | 20,968 | | 25,177 | | | (1,019) | | 8,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/11/2024 | 07/09/2025 | 1 | 1,051,696 | 5594 | | 23,656 | | 18,516 | | 27,079 | | | (5,279) | | 4,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/25/2025 | 1 | 1,950,000 | 5916.34 | | 27,690 | | 25,020 | | 35,513 | | | (2,867) | | 9,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2025 | 1 | 1,401,000 | 5738.17 | | 17,793 | | 17,793 | | 18,448 | | | (145) | | 6,995 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/03/2024 | 09/03/2025 | 1 | 1,101,000 | 5805.38 | | 17,066 | | 15,843 | | 27,093 | | | (1,262) | | 5,297 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 09/02/2025 | 1 | 1,309,000 | 5648.4 | | 16,624 | | 15,388 | | 18,036 | | | (1,400) | | 6,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 1,087,000 | 5408.42 | | 13,479 | | 12,693 | | 17,355 | | | (889) | | 5,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/21/2025 | 1 | 1,178,248 | 5611 | | 13,698 | | 12,328 | | 15,984 | | | (1,468) | | 5,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 1,582,000 | 5831.96 | | 22,148 | | 19,564 | | 34,549 | | | (2,738) | | 7,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/25/2025 | 1 | 1,038,000 | 5634.61 | | 23,770 | | 21,478 | | 27,946 | | | (2,461) | | 4,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/01/2025 | 1 | 1,720,000 | 5613.89 | | 29,240 | | 24,692 | | 55,315 | | | (4,739) | | 7,861 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/29/2024 | 07/24/2025 | 1 | 1,283,438 | 5415 | | 16,709 | | 13,815 | | 20,962 | | | (2,924) | | 5,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/03/2025 | 1 | 1,002,163 | 5814 | | 17,407 | | 13,446 | | 17,195 | | | (3,987) | | 4,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 2,379,000 | 5615.35 | | 29,738 | | 23,377 | | 33,812 | | | (6,536) | | 10,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/25/2025 | 1 | 2,086,000 | 6008.37 | | 28,578 | | 28,263 | | 33,342 | | | (391) | | 10,358 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2022 | 10/04/2024 | 1 | 1,003,760 | 3788 | 35,118 | | | 146 | | 67,758 | | | (13,199) | | 525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2022 | 10/10/2024 | 1 | 1,340,435 | 3623 | 56,447 | | | 699 | | 111,835 | | | (21,216) | | 1,109 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8217$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2022 | 10/04/2024 | 1 | 1,078,845 | 3785 | 49,695 | | | 209 | | 99,058 | | | (18,991) | | 565 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8217$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/21/2022 | 10/22/2024 | 1 | 1,963,000 | 3752.75 | 69,883 | | | 2,016 | | 131,937 | | | (26,158) | | 2,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8218$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/10/2022 | 11/08/2024 | 1 | 1,446,000 | 3956.37 | 61,600 | | | 3,233 | | 116,046 | | | (23,153) | | 2,363 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8219$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/11/2022 | 11/08/2024 | 1 | 1,054,194 | 3830 | 66,337 | | | 3,482 | | 119,206 | | | (24,968) | | 1,723 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/01/2023 | 01/31/2025 | 1 | 1,498,261 | 4071 | 66,740 | | | 11,185 | | 109,472 | | | (25,051) | | 4,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821K$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/24/2023 | 02/21/2025 | 1 | 1,150,307 | 3994 | 54,003 | | | 10,666 | | 94,145 | | | (20,325) | | 3,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821N$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/12/2023 | 04/11/2025 | 1 | 1,314,622 | 4108 | 67,664 | | | 17,845 | | 113,500 | | | (25,397) | | 4,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821W$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/03/2023 | 07/03/2025 | 1 | 1,720,000 | 4455.59 | 84,624 | | | 31,966 | | 126,218 | | | (31,720) | | 7,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821W$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/05/2023 | 07/01/2025 | 1 | 1,314,053 | 4439 | 62,444 | | | 23,513 | | 94,116 | | | (23,535) | | 5,693 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9213SU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/17/2023 | 08/15/2025 | 1 | 1,094,000 | 4370.36 | 54,044 | | | 23,705 | | 82,183 | | | (20,313) | | 5,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/25/2022 | 10/25/2024 | 1 | 1,362,000 | 3859.11 | 57,068 | | | 1,879 | | 109,732 | | | (21,391) | | 1,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05BSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/11/2022 | 11/08/2024 | 1 | 1,118,978 | .3755 | 66,704 | | | 3,501 | | 115,232 | | | (25,106) | | 1,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05DSP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/09/2022 | 12/10/2024 | 1 | 3,421,000 | 3934.38 | 145,393 | | | 13,980 | | 265,774 | | | (54,423) | | 7,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05ES6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/14/2022 | 12/13/2024 | 1 | 1,250,800 | .4009 | 52,790 | | | 5,294 | | 94,624 | | | (19,814) | | 2,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05ESW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/20/2024 | 1 | 1,020,726 | .3823 | 42,536 | | | 4,674 | | 76,267 | | | (15,965) | | 2,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05HS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/03/2023 | 02/03/2025 | 1 | 1,594,000 | 4136.48 | 73,165 | | | 12,580 | | 124,396 | | | (27,424) | | 4,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05HSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/09/2023 | 02/07/2025 | 1 | 1,173,372 | .4117 | 53,805 | | | 9,574 | | 92,429 | | | (20,223) | | 3,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05I$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/10/2023 | 02/10/2025 | 1 | 1,724,000 | 4090.46 | 77,752 | | | 14,117 | | 132,803 | | | (29,144) | | 5,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05JS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/24/2023 | 02/25/2025 | 1 | 1,820,000 | 3970.04 | 82,992 | | | 16,758 | | 142,729 | | | (31,065) | | 5,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05JSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/02/2023 | 02/28/2025 | 1 | 1,426,942 | .3964 | 61,110 | | | 12,643 | | 103,501 | | | (22,969) | | 4,589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05JSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/03/2023 | 03/03/2025 | 1 | 1,676,000 | 4045.64 | 74,750 | | | 15,731 | | 126,099 | | | (28,018) | | 5,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05KS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/09/2023 | 03/07/2025 | 1 | 1,916,139 | .3984 | 86,609 | | | 18,755 | | 151,246 | | | (32,553) | | 6,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05KSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/10/2023 | 03/11/2025 | 1 | 1,840,000 | 3861.59 | 84,640 | | | 18,718 | | 147,856 | | | (31,682) | | 6,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05LS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/15/2023 | 03/11/2025 | 1 | 1,115,416 | .3860 | 59,259 | | | 13,160 | | 105,221 | | | (22,334) | | 3,716 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05LSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/17/2023 | 03/17/2025 | 1 | 2,003,000 | 3916.64 | 92,739 | | | 21,303 | | 161,254 | | | (34,761) | | 6,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05MS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/21/2023 | 03/19/2025 | 1 | 1,268,336 | .3927 | 83,076 | | | 19,312 | | 143,759 | | | (31,225) | | 4,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05MSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/24/2023 | 03/25/2025 | 1 | 1,833,000 | 3970.99 | 84,318 | | | 20,269 | | 146,109 | | | (31,562) | | 6,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05NS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/28/2023 | 03/21/2025 | 1 | 1,616,236 | .3981 | 82,483 | | | 19,535 | | 144,507 | | | (31,216) | | 5,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05NST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/03/2023 | 04/03/2025 | 1 | 2,227,000 | 4124.51 | 112,686 | | | 28,442 | | 191,511 | | | (42,238) | | 7,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05NSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/03/2023 | 03/28/2025 | 1 | 1,219,941 | .4000 | 70,687 | | | 17,403 | | 115,469 | | | (26,715) | | 4,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05PS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/04/2025 | 1 | 1,771,603 | .4101 | 80,430 | | | 20,580 | | 134,581 | | | (30,397) | | 6,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05PS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/10/2025 | 1 | 1,308,000 | 4109.11 | 65,792 | | | 17,238 | | 111,126 | | | (24,661) | | 4,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05RS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/25/2023 | 04/25/2025 | 1 | 2,074,000 | 4071.63 | 96,856 | | | 27,369 | | 162,314 | | | (36,304) | | 7,809 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05RS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/25/2023 | 04/17/2025 | 1 | 1,248,532 | .4134 | 65,468 | | | 17,979 | | 114,184 | | | (24,811) | | 4,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05RS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/25/2023 | 04/23/2025 | 1 | 1,116,142 | .4134 | 57,977 | | | 16,269 | | 100,921 | | | (21,791) | | 4,182 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA05S$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2023 | 05/02/2025 | 1 | 2,859,000 | 4090.75 | 146,953 | | | 42,996 | | 245,715 | | | (55,158) | | 10,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05T$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2023 | 05/09/2025 | 1 | 2,230,000 | 4137.64 | 104,587 | | | 31,606 | | 173,233 | | | (39,256) | | 8,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05T$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/11/2023 | 05/09/2025 | 1 | 1,922,506 | 4126 | 106,378 | | | 32,280 | | 179,001 | | | (39,983) | | 7,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05TS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/18/2023 | 05/16/2025 | 1 | 1,975,416 | 4159 | 96,097 | | | 30,088 | | 155,484 | | | (36,119) | | 7,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05U$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/16/2025 | 1 | 1,268,828 | 4133 | 61,332 | | | 19,283 | | 97,239 | | | (23,211) | | 5,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05U$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/21/2025 | 1 | 1,756,585 | 4192 | 112,665 | | | 35,954 | | 189,836 | | | (42,346) | | 7,017 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05V$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/31/2023 | 05/29/2025 | 1 | 1,030,157 | 4205 | 52,009 | | | 17,169 | | 84,143 | | | (19,548) | | 4,185 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05V$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/01/2023 | 05/30/2025 | 1 | 1,037,380 | 4166 | 51,956 | | | 17,271 | | 80,462 | | | (19,528) | | 4,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05X$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/09/2023 | 06/10/2025 | 1 | 2,383,000 | 4298.86 | 114,146 | | | 39,512 | | 179,104 | | | (42,727) | | 9,920 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05X$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/23/2023 | 06/25/2025 | 1 | 2,390,000 | 4348.33 | 113,047 | | | 41,404 | | 172,570 | | | (42,258) | | 10,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Y$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/27/2023 | 06/20/2025 | 1 | 1,331,475 | 4351 | 68,795 | | | 24,964 | | 103,676 | | | (26,036) | | 5,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/27/2023 | 07/24/2025 | 1 | 1,590,871 | 4558 | 74,100 | | | 30,295 | | 107,913 | | | (27,889) | | 7,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/03/2023 | 08/01/2025 | 1 | 1,727,000 | 4501.89 | 85,487 | | | 35,845 | | 126,247 | | | (32,131) | | 7,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2023 | 08/12/2025 | 1 | 1,539,000 | 4464.05 | 62,483 | | | 27,036 | | 91,988 | | | (23,389) | | 7,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2023 | 08/08/2025 | 1 | 1,287,677 | 4471 | 63,337 | | | 27,207 | | 94,733 | | | (23,838) | | 5,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/26/2023 | 09/25/2025 | 1 | 1,792,901 | 4331 | 76,031 | | | 37,493 | | 118,881 | | | (28,538) | | 8,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/21/2025 | 1 | 1,039,143 | 4224 | 39,525 | | | 20,931 | | 60,139 | | | (14,856) | | 5,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2023 | 10/17/2025 | 1 | 1,349,637 | 4285 | 49,581 | | | 26,200 | | 79,095 | | | (18,790) | | 6,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/10/2025 | 1 | 1,553,000 | 4415.24 | 67,090 | | | 37,375 | | 98,658 | | | (25,147) | | 8,190 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/17/2025 | 1 | 1,782,000 | 4514.02 | 79,121 | | | 44,839 | | 114,469 | | | (29,657) | | 9,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/21/2023 | 11/14/2025 | 1 | 1,075,909 | 4502 | 51,655 | | | 29,302 | | 73,661 | | | (19,549) | | 5,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05B$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/25/2025 | 1 | 1,736,000 | 4559.34 | 75,169 | | | 43,367 | | 106,951 | | | (28,137) | | 9,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05B$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/27/2023 | 11/21/2025 | 1 | 2,082,073 | 4546 | 103,215 | | | 59,388 | | 147,903 | | | (39,008) | | 11,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/10/2025 | 1 | 1,753,000 | 4604.37 | 74,152 | | | 44,247 | | 104,682 | | | (27,718) | | 9,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/12/2025 | 1 | 1,259,296 | 4613 | 66,470 | | | 39,900 | | 91,407 | | | (24,949) | | 6,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05E$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/24/2025 | 1 | 1,734,000 | 4754.63 | 73,175 | | | 45,131 | | 100,771 | | | (27,353) | | 9,627 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05FSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 12/26/2025 | 1 | 1,771,956 | .4776 | | 80,978 | | 50,583 | | 114,576 | | | (30,423) | | 9,859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/09/2026 | 1 | 1,998,769 | .4770 | | 92,038 | | 59,113 | | 126,847 | | | (33,204) | | 11,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05H96 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/24/2024 | 01/23/2026 | 1 | 1,036,000 | 4868.55 | | 38,746 | | 25,494 | | 51,436 | | | (13,269) | | 5,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/04/2026 | 1 | 2,600,000 | 4958.61 | | 110,500 | | 74,425 | | 146,217 | | | (36,331) | | 15,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2024 | 02/12/2026 | 1 | 1,149,867 | .5021 | | 53,847 | | 36,909 | | 74,056 | | | (16,966) | | 6,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 16,659 | 5234.18 | | 1,151 | | 851 | | 1,488 | | | (304) | | 101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17Y5T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/18/2022 | 10/17/2024 | 1 | 1,508,158 | .3669 | 66,175 | | | 1,454 | | 124,960 | | | (24,838) | | 1,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/04/2022 | 11/06/2024 | 1 | 1,158,000 | 3770.55 | 42,267 | | | 2,087 | | 79,921 | | | (15,800) | | 1,843 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC172SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/15/2022 | 11/11/2024 | 1 | 1,283,305 | .3985 | 49,205 | | | 2,783 | | 89,942 | | | (18,545) | | 2,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC177S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/28/2022 | 12/20/2024 | 1 | 1,395,447 | .3844 | 60,737 | | | 6,739 | | 115,604 | | | (23,018) | | 3,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC177SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/10/2023 | 01/10/2025 | 1 | 1,407,000 | 3919.25 | 59,516 | | | 8,246 | | 109,552 | | | (22,308) | | 3,719 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC179SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/17/2023 | 02/14/2025 | 1 | 1,520,118 | .4131 | 70,619 | | | 13,284 | | 125,748 | | | (26,579) | | 4,657 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17CS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/17/2023 | 04/17/2025 | 1 | 1,964,000 | 4151.32 | 96,825 | | | 26,298 | | 161,347 | | | (36,293) | | 7,251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17CS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/17/2023 | 04/11/2025 | 1 | 1,492,038 | .4122 | 78,268 | | | 20,785 | | 131,510 | | | (29,580) | | 5,425 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17CSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2023 | 04/17/2025 | 1 | 1,078,000 | 4154.52 | 49,804 | | | 13,564 | | 82,023 | | | (18,719) | | 3,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17DSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/12/2023 | 05/12/2025 | 1 | 1,294,000 | 4124.08 | 50,078 | | | 15,361 | | 81,751 | | | (18,771) | | 5,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ES0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/25/2023 | 05/23/2025 | 1 | 1,020,000 | 4151.28 | 51,714 | | | 16,714 | | 83,382 | | | (19,437) | | 4,092 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ESV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/02/2023 | 06/03/2025 | 1 | 2,435,000 | 4282.37 | 114,202 | | | 38,433 | | 180,317 | | | (42,748) | | 9,995 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/16/2023 | 06/17/2025 | 1 | 1,891,000 | 4409.59 | 87,553 | | | 31,192 | | 133,756 | | | (32,773) | | 7,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/29/2023 | 06/27/2025 | 1 | 1,186,521 | .4378 | 59,869 | | | 22,214 | | 90,741 | | | (22,502) | | 5,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17JSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2023 | 09/12/2025 | 1 | 1,257,547 | .4475 | 64,324 | | | 30,783 | | 97,097 | | | (24,310) | | 6,131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/25/2023 | 10/24/2025 | 1 | 1,162,000 | 4186.77 | 53,336 | | | 28,426 | | 83,039 | | | (20,019) | | 5,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/31/2024 | 01/30/2026 | 1 | 1,761,988 | .4922 | | 89,024 | | 59,431 | | 124,973 | | | (29,634) | | 10,176 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/13/2026 | 1 | 1,575,499 | .5166 | | 77,232 | | 56,480 | | 98,029 | | | (20,801) | | 9,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00VSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2023 | 07/17/2025 | 1 | 1,393,000 | 4522.79 | 67,282 | | | 26,673 | | 99,619 | | | (25,219) | | 6,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00XS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2023 | 07/25/2025 | 1 | 1,601,000 | 4567.46 | 76,368 | | | 31,113 | | 112,171 | | | (28,625) | | 7,233 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00XSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/28/2023 | 07/29/2025 | 1 | 1,291,000 | 4582.23 | 52,931 | | | 21,885 | | 76,362 | | | (19,813) | | 5,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG005S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/31/2023 | 08/28/2025 | 1 | 1,124,813 | .4428 | 67,716 | | | 31,002 | | 99,182 | | | (25,487) | | 5,364 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00BS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/25/2023 | 09/19/2025 | 1 | 1,915,345 | 4434 | 74,870 | | | 36,555 | | 118,257 | | | (28,296) | | 9,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/05/2023 | 10/03/2025 | 1 | 1,548,151 | 4265 | 55,060 | | | 27,910 | | 84,985 | | | (20,695) | | 7,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/11/2023 | 10/10/2025 | 1 | 1,453,780 | 4353 | 64,816 | | | 33,298 | | 98,755 | | | (24,328) | | 7,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/13/2023 | 10/14/2025 | 1 | 1,175,000 | 4327.78 | 39,128 | | | 20,316 | | 58,666 | | | (14,646) | | 5,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/10/2025 | 1 | 1,211,172 | 4372 | 45,691 | | | 23,668 | | 67,542 | | | (17,292) | | 6,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/03/2023 | 11/03/2025 | 1 | 1,792,000 | 4358.34 | 77,773 | | | 42,577 | | 118,737 | | | (29,152) | | 9,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 10/31/2025 | 1 | 1,151,015 | 4201 | 56,058 | | | 30,626 | | 79,996 | | | (21,186) | | 5,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/07/2025 | 1 | 1,622,223 | 4373 | 73,465 | | | 40,848 | | 106,146 | | | (27,765) | | 8,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/28/2025 | 1 | 1,042,637 | 4553 | 47,412 | | | 27,663 | | 68,014 | | | (17,820) | | 5,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/07/2023 | 12/05/2025 | 1 | 1,510,578 | 4564 | 74,306 | | | 44,071 | | 105,879 | | | (27,929) | | 8,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/10/2026 | 1 | 1,923,000 | 5026.61 | | 78,266 | | 53,432 | | 101,557 | | | (25,019) | | 11,231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/06/2026 | 1 | 1,887,596 | 4980 | | 84,070 | | 57,246 | | 108,732 | | | (27,022) | | 10,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/06/2026 | 1 | 1,003,071 | 5092 | | 46,478 | | 33,400 | | 58,117 | | | (13,198) | | 5,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13DSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/03/2022 | 10/03/2024 | 1 | 1,485,000 | 3678.43 | 62,370 | | | 171 | | 118,686 | | | (23,378) | | 673 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13ESC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/08/2024 | 1 | 1,837,000 | 3639.66 | 62,825 | | | 605 | | 115,530 | | | (23,517) | | 1,360 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13FS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/13/2022 | 10/02/2024 | 1 | 1,222,284 | 3584 | 46,277 | | | 65 | | 84,523 | | | (17,611) | | 452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13FSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2022 | 10/15/2024 | 1 | 1,215,000 | 3583.07 | 41,675 | | | 801 | | 79,351 | | | (15,599) | | 1,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13HSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/26/2022 | 10/18/2024 | 1 | 1,038,538 | 3696 | 41,169 | | | 971 | | 72,501 | | | (15,602) | | 1,153 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13ISM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 10/25/2024 | 1 | 1,793,010 | 3791 | 80,571 | | | 2,675 | | 144,817 | | | (30,450) | | 2,346 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13JSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2022 | 11/01/2024 | 1 | 1,275,722 | 3730 | 55,055 | | | 2,357 | | 105,672 | | | (20,721) | | 1,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13JSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2022 | 11/01/2024 | 1 | 1,543,952 | 3870 | 54,416 | | | 2,330 | | 111,367 | | | (20,481) | | 2,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13LSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2022 | 11/15/2024 | 1 | 1,239,000 | 3946.56 | 55,383 | | | 3,438 | | 102,949 | | | (20,816) | | 2,199 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13LST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2022 | 11/15/2024 | 1 | 1,010,024 | 3976 | 44,056 | | | 2,735 | | 83,148 | | | (16,559) | | 1,793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13MSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/22/2022 | 11/20/2024 | 1 | 1,633,313 | 3964 | 81,823 | | | 5,635 | | 149,375 | | | (30,754) | | 3,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13NSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/25/2022 | 11/25/2024 | 1 | 1,589,000 | 4026.12 | 73,730 | | | 5,578 | | 133,976 | | | (27,636) | | 3,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13OS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/30/2022 | 11/22/2024 | 1 | 1,201,715 | 3992 | 49,653 | | | 3,581 | | 87,354 | | | (18,817) | | 2,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13OSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/02/2022 | 12/03/2024 | 1 | 2,544,000 | 4071.7 | 108,629 | | | 9,401 | | 195,168 | | | (40,662) | | 5,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13PS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/05/2022 | 12/05/2024 | 1 | 1,216,000 | 3998.84 | 47,910 | | | 4,272 | | 85,528 | | | (17,958) | | 2,585 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13PSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/08/2022 | 12/06/2024 | 1 | 2,245,370 | 3939 | 86,657 | | | 7,889 | | 155,939 | | | (32,571) | | 4,810 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH13RS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/16/2022 | 12/17/2024 | 1 | 2,273,000 | 3852.36 | 100,012 | | | 10,578 | | 183,073 | | | (37,436) | | 5,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13SS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/23/2022 | 12/24/2024 | 1 | 1,353,000 | 3844.82 | 58,179 | | | 6,722 | | 107,459 | | | (21,777) | | 3,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13SSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/23/2022 | 12/26/2024 | 1 | 1,027,000 | 3844.82 | 37,588 | | | 4,434 | | 68,463 | | | (14,032) | | 2,507 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13TSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/30/2022 | 12/31/2024 | 1 | 1,195,000 | 3839.5 | 43,259 | | | 5,415 | | 78,426 | | | (16,193) | | 3,000 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13T5Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/03/2023 | 01/03/2025 | 1 | 1,656,000 | 3824.14 | 72,036 | | | 9,289 | | 133,674 | | | (27,001) | | 4,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13USC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2023 | 12/27/2024 | 1 | 1,324,883 | 3818 | 64,271 | | | 7,788 | | 120,358 | | | (24,391) | | 3,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13WS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2023 | 01/07/2025 | 1 | 1,110,584 | 3897 | 51,668 | | | 7,023 | | 89,067 | | | (19,500) | | 2,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13WSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/13/2023 | 01/14/2025 | 1 | 1,448,000 | 3999.09 | 52,128 | | | 7,529 | | 90,919 | | | (19,512) | | 3,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13WSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/18/2023 | 01/17/2025 | 1 | 1,439,925 | 3989 | 71,178 | | | 10,559 | | 129,683 | | | (26,716) | | 3,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2023 | 01/17/2025 | 1 | 1,007,413 | 3920 | 41,277 | | | 6,166 | | 68,042 | | | (15,600) | | 2,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/24/2023 | 01/23/2025 | 1 | 1,116,625 | 3988 | 45,657 | | | 7,150 | | 77,172 | | | (17,137) | | 3,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13ZS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2023 | 01/24/2025 | 1 | 1,217,049 | 4017 | 60,918 | | | 9,663 | | 104,763 | | | (22,897) | | 3,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI133SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/17/2023 | 02/14/2025 | 1 | 2,018,000 | 4079.09 | 93,030 | | | 17,499 | | 157,990 | | | (35,014) | | 6,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI138SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/16/2023 | 03/14/2025 | 1 | 1,005,042 | 3911 | 51,570 | | | 11,665 | | 87,613 | | | (19,383) | | 3,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13KS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/01/2023 | 04/25/2025 | 1 | 1,298,144 | 4147 | 61,861 | | | 17,626 | | 99,535 | | | (23,379) | | 4,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13LS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/04/2023 | 05/02/2025 | 1 | 1,546,145 | 4145 | 74,682 | | | 21,941 | | 130,826 | | | (28,070) | | 5,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13PS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/19/2023 | 05/20/2025 | 1 | 1,095,000 | 4191.98 | 51,684 | | | 16,400 | | 82,899 | | | (19,346) | | 4,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13TS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2023 | 06/06/2025 | 1 | 1,221,000 | 4283.85 | 58,120 | | | 19,772 | | 90,765 | | | (21,785) | | 5,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13USE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/12/2023 | 06/06/2025 | 1 | 1,004,795 | 4276 | 57,970 | | | 19,885 | | 89,945 | | | (21,909) | | 4,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13VS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/15/2023 | 06/13/2025 | 1 | 1,327,399 | 4366 | 69,850 | | | 24,602 | | 105,734 | | | (26,254) | | 5,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13XS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2023 | 06/20/2025 | 1 | 1,575,179 | 4400 | 74,256 | | | 26,724 | | 114,654 | | | (27,872) | | 6,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ132S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2023 | 07/10/2025 | 1 | 1,806,000 | 4409.53 | 87,591 | | | 33,883 | | 131,298 | | | (32,832) | | 7,951 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ132S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2023 | 07/09/2025 | 1 | 1,055,834 | 4399 | 44,165 | | | 17,047 | | 65,758 | | | (16,577) | | 4,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ132SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2023 | 07/03/2025 | 1 | 1,219,921 | 4436 | 62,909 | | | 24,028 | | 92,684 | | | (23,874) | | 5,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ133S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/14/2023 | 07/15/2025 | 1 | 1,030,000 | 4505.42 | 47,277 | | | 18,638 | | 70,007 | | | (17,697) | | 4,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ133SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/20/2023 | 07/18/2025 | 1 | 1,322,514 | 4560 | 55,834 | | | 22,333 | | 81,967 | | | (20,986) | | 5,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ134S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/21/2023 | 07/22/2025 | 1 | 1,522,000 | 4536.34 | 67,272 | | | 27,168 | | 98,223 | | | (25,181) | | 6,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ138SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2023 | 08/01/2025 | 1 | 1,249,700 | 4495 | 59,061 | | | 24,833 | | 86,207 | | | (22,321) | | 5,712 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ139S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2023 | 08/08/2025 | 1 | 1,063,351 | 4506 | 54,823 | | | 23,420 | | 82,251 | | | (20,577) | | 4,916 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ13BS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 08/16/2023 | 08/15/2025 | 1 | 1,536,215 | 4440 | 72,463 | | | 31,653 | | 109,469 | | | (27,198) | | 7,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13BSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 08/21/2023 | 08/19/2025 | 1 | 1,590,798 | 4382 | 67,155 | | | 29,744 | | 101,079 | | | (25,241) | | 7,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13C3J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 08/23/2023 | 08/22/2025 | 1 | 1,018,404 | 4390 | 48,817 | | | 21,794 | | 72,184 | | | (18,323) | | 4,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13D87 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 08/25/2023 | 08/26/2025 | 1 | 2,018,000 | 4405.71 | 83,343 | | | 37,665 | | 125,074 | | | (31,197) | | 9,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13F81 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 08/31/2023 | 08/29/2025 | 1 | 1,080,687 | 4503 | 47,974 | | | 21,999 | | 70,336 | | | (18,031) | | 5,161 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13GS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 09/01/2023 | 09/03/2025 | 1 | 1,798,000 | 4515.77 | 78,932 | | | 36,539 | | 116,122 | | | (29,505) | | 8,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13HS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 09/08/2023 | 09/10/2025 | 1 | 3,194,000 | 4457.49 | 143,091 | | | 67,522 | | 211,033 | | | (53,488) | | 15,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13I38 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 09/13/2023 | 09/12/2025 | 1 | 1,549,344 | 4465 | 67,762 | | | 32,206 | | 99,294 | | | (25,434) | | 7,553 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13I3V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 09/15/2023 | 09/17/2025 | 1 | 2,746,000 | 4450.32 | 118,902 | | | 57,249 | | 175,468 | | | (44,446) | | 13,483 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13LSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 09/28/2023 | 09/26/2025 | 1 | 1,171,077 | 4274 | 45,796 | | | 22,740 | | 68,728 | | | (17,213) | | 5,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13MSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 10/03/2023 | 10/03/2025 | 1 | 1,926,000 | 4229.45 | 80,122 | | | 40,336 | | 123,451 | | | (30,032) | | 9,669 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13MSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 10/03/2023 | 10/02/2025 | 1 | 2,656,156 | 4291 | 92,794 | | | 46,652 | | 146,091 | | | (34,830) | | 13,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13OS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 10/06/2023 | 10/07/2025 | 1 | 2,055,000 | 4308.5 | 64,322 | | | 32,824 | | 96,560 | | | (24,077) | | 10,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13QSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 10/17/2023 | 10/17/2025 | 1 | 2,479,000 | 4373.2 | 113,290 | | | 59,209 | | 168,939 | | | (42,464) | | 12,680 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 10/30/2023 | 10/28/2025 | 1 | 1,244,667 | 4121 | 48,308 | | | 26,048 | | 73,730 | | | (18,157) | | 6,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/01/2023 | 12/03/2025 | 1 | 2,645,000 | 4594.63 | 112,148 | | | 65,843 | | 160,037 | | | (41,922) | | 14,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1359 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/15/2023 | 12/17/2025 | 1 | 1,299,000 | 4719.19 | 54,038 | | | 32,764 | | 74,666 | | | (20,200) | | 7,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/12/2025 | 1 | 1,179,701 | 4719 | 58,258 | | | 35,261 | | 79,595 | | | (22,048) | | 6,461 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK138S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/27/2023 | 12/26/2025 | 1 | 1,100,616 | 4765 | 53,264 | | | 32,997 | | 73,962 | | | (19,992) | | 6,124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13AS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/04/2024 | 01/02/2026 | 1 | 1,390,468 | 4729 | | 55,772 | | 35,232 | | 78,290 | | | (20,656) | | 7,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13DS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/12/2024 | 01/12/2026 | 1 | 1,007,000 | 4783.83 | | 36,353 | | 23,434 | | 49,760 | | | (13,029) | | 5,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13DS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/12/2024 | 01/14/2026 | 1 | 1,341,000 | 4783.83 | | 51,763 | | 33,418 | | 70,977 | | | (18,502) | | 7,617 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ES0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/18/2024 | 01/16/2026 | 1 | 1,655,132 | 4756 | | 80,346 | | 52,308 | | 111,294 | | | (28,215) | | 9,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13FSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/23/2024 | 01/22/2026 | 1 | 1,545,321 | 4844 | | 66,250 | | 43,499 | | 88,855 | | | (22,779) | | 8,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/26/2024 | 01/28/2026 | 1 | 2,138,000 | 4890.97 | | 79,534 | | 52,804 | | 104,937 | | | (26,909) | | 12,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/29/2024 | 01/23/2026 | 1 | 1,089,537 | 4864 | | 59,188 | | 39,213 | | 79,193 | | | (20,001) | | 6,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 01/29/2024 | 01/23/2026 | 1 | 1,066,854 | 4894 | | 55,989 | | 37,094 | | 75,505 | | | (18,920) | | 6,117 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13KS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 02/06/2024 | 02/05/2026 | 1 | 1,923,420 | 4932 | | 109,235 | | 73,824 | | 146,842 | | | (35,464) | | 11,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13MSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 02/16/2024 | 02/19/2026 | 1 | 2,259,000 | 5005.57 | | 94,878 | | 65,855 | | 122,833 | | | (29,342) | | 13,312 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/23/2026 | 1 | 1,351,000 | 5088.8 | | 49,312 | | 34,593 | | 62,392 | | | (14,841) | | 7,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/25/2026 | 1 | 1,306,000 | 5088.8 | | 60,990 | | 42,835 | | 78,208 | | | (18,305) | | 7,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/13/2026 | 1 | 1,482,914 | 5010 | | 69,755 | | 48,644 | | 88,032 | | | (21,285) | | 8,687 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/20/2026 | 1 | 1,065,061 | 4977 | | 57,857 | | 40,516 | | 72,886 | | | (17,484) | | 6,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13P$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/27/2026 | 1 | 2,655,000 | 5078.18 | | 99,563 | | 70,199 | | 126,625 | | | (29,419) | | 15,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13P$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/20/2026 | 1 | 1,361,692 | 5081 | | 72,837 | | 51,147 | | 95,175 | | | (21,730) | | 8,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/01/2024 | 03/03/2026 | 1 | 2,456,000 | 5137.08 | | 94,310 | | 67,105 | | 118,853 | | | (27,443) | | 14,643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/01/2024 | 02/27/2026 | 1 | 1,160,936 | 5092 | | 53,977 | | 38,320 | | 68,235 | | | (15,793) | | 6,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13S$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/08/2024 | 03/09/2026 | 1 | 1,232,000 | 5123.69 | | 52,730 | | 38,006 | | 67,307 | | | (14,860) | | 7,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13S$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/12/2024 | 03/04/2026 | 1 | 1,407,950 | 5139 | | 63,779 | | 45,974 | | 80,478 | | | (17,844) | | 8,403 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13T$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2026 | 1 | 1,516,000 | 5117.09 | | 64,278 | | 46,973 | | 81,539 | | | (17,475) | | 9,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13V$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/23/2026 | 1 | 1,250,000 | 5234.18 | | 45,625 | | 33,764 | | 56,325 | | | (11,984) | | 7,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13W$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2026 | 1 | 1,041,000 | 5218.19 | | 45,596 | | 33,821 | | 57,168 | | | (11,805) | | 6,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13X$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/27/2026 | 1 | 1,513,000 | 5254.35 | | 55,678 | | 41,624 | | 68,287 | | | (14,206) | | 9,227 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13X$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/20/2026 | 1 | 1,380,698 | 5230 | | 66,417 | | 49,489 | | 82,042 | | | (17,110) | | 8,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00N$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/28/2026 | 1 | 1,560,226 | 5289 | | 76,511 | | 63,830 | | 92,160 | | | (12,927) | | 10,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/13/2024 | 05/08/2026 | 1 | 1,135,956 | 5211 | | 63,876 | | 51,596 | | 79,954 | | | (12,335) | | 7,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/17/2024 | 04/17/2026 | 1 | 1,597,000 | 5022.21 | | 75,538 | | 58,418 | | 98,152 | | | (17,177) | | 9,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/01/2026 | 1 | 1,571,000 | 5127.79 | | 73,052 | | 58,219 | | 93,653 | | | (15,052) | | 9,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/04/2024 | 04/02/2026 | 1 | 1,005,743 | 5211 | | 49,333 | | 37,340 | | 62,204 | | | (12,130) | | 6,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/10/2024 | 04/10/2026 | 1 | 1,454,000 | 5160.64 | | 67,175 | | 51,304 | | 83,754 | | | (15,920) | | 8,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 06/01/2026 | 1 | 1,600,000 | 5277.51 | | 60,640 | | 50,714 | | 71,274 | | | (10,120) | | 10,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/08/2026 | 1 | 1,301,000 | 5222.68 | | 58,805 | | 47,434 | | 72,549 | | | (11,551) | | 8,235 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/12/2026 | 1 | 1,584,000 | 5222.68 | | 56,232 | | 45,418 | | 68,672 | | | (10,985) | | 10,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 04/24/2026 | 1 | 1,635,000 | 5048.42 | | 77,663 | | 61,059 | | 100,370 | | | (16,832) | | 10,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13L$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2026 | 1 | 1,777,000 | 5460.48 | | 76,589 | | 67,015 | | 84,966 | | | (9,835) | | 11,747 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/04/2026 | 1 | 1,029,000 | 5127.79 | | 37,559 | | 29,964 | | 47,486 | | | (7,707) | | 6,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/21/2026 | 1 | 1,313,268 | 5317 | | 71,684 | | 59,192 | | 87,341 | | | (12,801) | | 8,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13F$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/05/2026 | 1 | 1,080,986 | 5351 | | 53,300 | | 45,117 | | 62,047 | | | (8,234) | | 7,004 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13HSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/12/2026 | 1 | 1,243,824 | .5432 | | 58,523 | | 50,174 | | 65,080 | | | (8,476) | | 8,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/13/2026 | 1 | 1,909,000 | 5123.41 | | 71,206 | | 54,751 | | 88,369 | | | (16,657) | | 11,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13AST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/20/2026 | 1 | 1,093,283 | .5307 | | 63,730 | | 52,247 | | 76,824 | | | (11,540) | | 6,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/11/2026 | 1 | 1,485,954 | .5384 | | 72,108 | | 61,551 | | 81,795 | | | (10,796) | | 9,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/10/2026 | 1 | 1,232,000 | 5360.79 | | 53,222 | | 45,107 | | 61,812 | | | (8,166) | | 8,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2026 | 1 | 1,147,000 | 5283.4 | | 51,730 | | 43,345 | | 61,502 | | | (8,433) | | 7,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/20/2024 | 05/15/2026 | 1 | 1,196,354 | .5294 | | 53,004 | | 43,327 | | 63,271 | | | (9,723) | | 7,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/07/2026 | 1 | 1,042,371 | .5186 | | 52,947 | | 42,636 | | 65,835 | | | (10,473) | | 6,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/08/2026 | 1 | 1,984,000 | 5346.99 | | 78,963 | | 66,798 | | 91,265 | | | (12,422) | | 12,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 1,491,000 | 5464.62 | | 62,324 | | 53,923 | | 69,416 | | | (8,611) | | 9,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ZSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/02/2026 | 1 | 2,420,000 | 5204.34 | | 90,750 | | 68,784 | | 112,144 | | | (22,219) | | 14,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2024 | 04/17/2026 | 1 | 1,008,669 | .5018 | | 47,257 | | 36,850 | | 60,095 | | | (10,444) | | 6,269 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ES8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/05/2024 | 06/04/2026 | 1 | 1,242,990 | .5267 | | 61,768 | | 51,913 | | 71,926 | | | (9,913) | | 8,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/22/2026 | 1 | 1,772,000 | 5304.72 | | 77,436 | | 64,048 | | 91,138 | | | (13,722) | | 11,350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2026 | 1 | 1,655,000 | 5473.23 | | 74,310 | | 63,781 | | 83,254 | | | (10,688) | | 10,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ZS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/03/2024 | 04/01/2026 | 1 | 1,224,998 | .5235 | | 54,632 | | 41,162 | | 68,016 | | | (13,508) | | 7,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/10/2024 | 04/09/2026 | 1 | 1,639,651 | .5207 | | 70,802 | | 54,051 | | 89,230 | | | (16,802) | | 10,118 | | 0001 |
| Purchased Call/S&P 500 INDEXSPXH00TS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2026 | 1 | 1,058,000 | 5469.3 | | 53,217 | | 46,200 | | 59,169 | | | (7,071) | | 6,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/18/2026 | 1 | 1,358,948 | .5480 | | 72,662 | | 62,813 | | 82,104 | | | (10,095) | | 8,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL1359S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 04/24/2026 | 1 | 1,353,161 | .5087 | | 66,920 | | 53,126 | | 87,658 | | | (13,996) | | 8,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL1339S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2024 | 04/10/2026 | 1 | 1,098,134 | .5131 | | 54,377 | | 42,285 | | 71,662 | | | (12,134) | | 6,783 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/17/2026 | 1 | 1,464,000 | 4967.23 | | 56,657 | | 44,058 | | 73,794 | | | (12,763) | | 9,099 | | 0001 |
| Purchased Call/S&P 500 INDEXSPXH00GSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/26/2024 | 04/27/2026 | 1 | 1,911,000 | 5099.96 | | 73,000 | | 57,537 | | 92,026 | | | (15,679) | | 11,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/15/2026 | 1 | 2,062,000 | 5303.27 | | 91,965 | | 75,071 | | 110,319 | | | (17,180) | | 13,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/26/2026 | 1 | 1,269,280 | .5471 | | 70,646 | | 61,767 | | 79,036 | | | (9,122) | | 8,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05VS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/27/2024 | 09/29/2026 | 1 | 1,105,000 | 5738.17 | | 54,145 | | 54,145 | | 54,627 | | | (222) | | 7,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/03/2024 | 09/03/2026 | 1 | 1,807,000 | 5528.93 | | 85,833 | | 82,767 | | 93,872 | | | (3,175) | | 12,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2026 | 1 | 1,803,000 | 5495.52 | | 75,005 | | 73,047 | | 84,024 | | | (2,055) | | 12,573 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM132SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/27/2026 | 1 | 1,229,681 | .5615 | | 63,298 | | 60,846 | | 68,176 | | | (2,782) | | 8,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/25/2026 | 1 | 1,448,000 | 5634.61 | | 64,291 | | 61,200 | | 67,027 | | | (3,338) | | 9,983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/14/2026 | 1 | 1,395,232 | .5559 | | 69,705 | | 66,303 | | 73,450 | | | (3,674) | | 9,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/17/2024 | 09/17/2026 | 1 | 1,407,000 | 5634.58 | | 57,968 | | 57,013 | | 61,133 | | | (1,032) | | 9,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/10/2026 | 1 | 1,933,000 | 5615.35 | | 78,093 | | 69,788 | | 83,527 | | | (8,582) | | 12,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/17/2026 | 1 | 1,158,000 | .5505 | | 44,930 | | 40,586 | | 49,622 | | | (4,505) | | 7,756 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/17/2026 | 1 | 1,065,310 | .5607 | | 62,725 | | 56,817 | | 69,114 | | | (5,978) | | 7,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/27/2024 | 08/26/2026 | 1 | 1,780,313 | .5616 | | 80,547 | | 76,890 | | 85,090 | | | (3,757) | | 12,283 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/24/2026 | 1 | 1,368,370 | .5725 | | 57,518 | | 57,201 | | 58,432 | | | (394) | | 9,636 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2026 | 1 | 1,008,000 | 5633.91 | | 47,275 | | 42,015 | | 50,140 | | | (5,310) | | 6,715 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13US5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/30/2026 | 1 | 1,209,000 | 5436.44 | | 45,458 | | 41,649 | | 51,601 | | | (3,861) | | 8,178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/10/2026 | 1 | 2,737,000 | 5344.16 | | 119,881 | | 111,801 | | 141,761 | | | (8,528) | | 18,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/22/2026 | 1 | 2,551,000 | 5702.55 | | 103,316 | | 102,322 | | 105,240 | | | (1,411) | | 17,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/24/2026 | 1 | 1,259,000 | 5459.1 | | 51,241 | | 46,782 | | 58,213 | | | (4,646) | | 8,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/18/2026 | 1 | 2,249,000 | 5554.25 | | 103,679 | | 97,697 | | 112,298 | | | (6,374) | | 15,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2026 | 1 | 1,109,377 | .5575 | | 63,638 | | 56,548 | | 67,353 | | | (7,158) | | 7,385 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/04/2026 | 1 | 1,072,937 | .5531 | | 48,238 | | 46,904 | | 55,266 | | | (1,397) | | 7,450 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2024 | 08/12/2026 | 1 | 1,183,496 | .5331 | | 60,191 | | 56,377 | | 67,463 | | | (3,886) | | 8,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/28/2026 | 1 | 1,155,000 | 5648.4 | | 48,048 | | 46,254 | | 50,287 | | | (2,046) | | 7,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/07/2026 | 1 | 1,296,978 | .5209 | | 65,318 | | 60,981 | | 75,549 | | | (4,415) | | 8,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/13/2024 | 09/15/2026 | 1 | 1,621,000 | 5626.02 | | 69,217 | | 67,886 | | 73,072 | | | (1,607) | | 11,344 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/02/2026 | 1 | 1,006,000 | 5537.02 | | 47,584 | | 41,997 | | 51,904 | | | (5,809) | | 6,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/17/2024 | 07/17/2026 | 1 | 1,418,000 | 5588.27 | | 68,206 | | 61,273 | | 74,170 | | | (7,007) | | 9,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2026 | 1 | 2,621,000 | 5346.56 | | 107,723 | | 99,437 | | 127,894 | | | (8,683) | | 17,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 09/11/2026 | 1 | 1,265,672 | .5576 | | 61,326 | | 60,224 | | 65,031 | | | (1,184) | | 8,832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/10/2026 | 1 | 1,390,106 | .5605 | | 65,899 | | 59,053 | | 69,422 | | | (6,918) | | 9,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13SSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/24/2026 | 1 | 1,118,000 | 5399.22 | | 50,086 | | 45,665 | | 57,576 | | | (4,603) | | 7,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2026 | 1 | 1,078,000 | 5564.41 | | 40,209 | | 36,398 | | 43,325 | | | (3,856) | | 7,248 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL130SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/02/2026 | 1 | 1,050,881 | .5560 | | 54,277 | | 48,171 | | 57,883 | | | (6,164) | | 6,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/08/2026 | 1 | 1,409,000 | 5408.42 | | 56,501 | | 54,871 | | 64,054 | | | (1,852) | | 9,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2024 | 08/13/2026 | 1 | 1,098,870 | .5440 | | 56,457 | | 52,885 | | 64,895 | | | (3,640) | | 7,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13US6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/29/2026 | 1 | 1,697,096 | .5457 | | 81,277 | | 74,457 | | 93,239 | | | (6,912) | | 11,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/25/2026 | 1 | 1,748,245 | .5732 | | 74,417 | | 74,417 | | 74,951 | | | (307) | | 12,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/03/2023 | 10/02/2024 | 1 | 9,661,743 | .4288 | 424,443 | | | 1,169 | | 797,133 | | | (318,623) | | 3,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/03/2023 | 10/02/2024 | 1 | 4,961,628 | .4288 | 283,951 | | | 782 | | 575,876 | | | (213,158) | | 1,836 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/04/2024 | 1 | 1,878,000 | 4308.5 | 82,820 | | | 692 | | 143,512 | | | (62,342) | | 983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/04/2024 | 1 | 3,098,000 | 4308.5 | 159,237 | | | 1,331 | | 284,709 | | | (119,865) | | 1,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/08/2024 | 1 | 2,459,000 | 4308.5 | 106,721 | | | 2,058 | | 184,177 | | | (79,460) | | 1,820 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159ST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/04/2024 | 1 | 3,832,371 | .4258 | 244,980 | | | 2,047 | | 436,929 | | | (184,408) | | 2,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/13/2023 | 10/11/2024 | 1 | 2,454,751 | .4352 | 147,373 | | | 4,094 | | 280,252 | | | (110,935) | | 2,131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/19/2023 | 10/18/2024 | 1 | 3,481,882 | .4315 | 145,567 | | | 6,855 | | 246,901 | | | (109,275) | | 3,866 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/19/2023 | 10/18/2024 | 1 | 3,059,051 | .4315 | 145,196 | | | 6,837 | | 251,530 | | | (108,997) | | 3,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/19/2023 | 10/18/2024 | 1 | 2,843,321 | .4315 | 173,877 | | | 8,188 | | 321,745 | | | (130,527) | | 3,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/20/2023 | 10/18/2024 | 1 | 3,449,000 | 4224.16 | 93,123 | | | 4,397 | | 151,261 | | | (70,098) | | 3,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/23/2023 | 10/18/2024 | 1 | 3,953,814 | .4224 | 244,464 | | | 11,576 | | 448,665 | | | (185,549) | | 4,390 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/25/2023 | 10/25/2024 | 1 | 3,786,000 | 4186.77 | 208,230 | | | 13,729 | | 376,533 | | | (155,888) | | 4,954 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815AS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/25/2023 | 10/18/2024 | 1 | 1,424,574 | .4278 | 75,731 | | | 3,606 | | 152,974 | | | (57,800) | | 1,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/25/2023 | 10/23/2024 | 1 | 1,640,715 | .4218 | 97,678 | | | 5,936 | | 187,002 | | | (73,527) | | 2,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/25/2023 | 10/24/2024 | 1 | 3,929,104 | .4248 | 175,611 | | | 11,127 | | 322,991 | | | (131,829) | | 5,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/25/2023 | 10/24/2024 | 1 | 3,746,454 | .4248 | 213,259 | | | 13,512 | | 420,177 | | | (160,090) | | 4,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/26/2023 | 10/25/2024 | 1 | 2,269,229 | .4187 | 115,218 | | | 7,660 | | 214,547 | | | (86,493) | | 2,969 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/26/2023 | 10/25/2024 | 1 | 2,156,187 | .4187 | 126,010 | | | 8,377 | | 244,286 | | | (94,594) | | 2,821 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/27/2023 | 10/25/2024 | 1 | 2,987,000 | 4117.37 | 160,701 | | | 10,713 | | 294,168 | | | (120,967) | | 3,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/27/2023 | 10/25/2024 | 1 | 2,830,000 | 4117.37 | 164,706 | | | 10,980 | | 306,838 | | | (123,982) | | 3,703 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815A$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/27/2023 | 10/25/2024 | 1 | 2,391,319 | .4137 | 139,841 | | | 9,323 | | 269,620 | | | (105,265) | | 3,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$J | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/31/2023 | 10/31/2024 | 1 | 3,237,000 | 4193.8 | 189,365 | | | 15,607 | | 353,293 | | | (141,765) | | 4,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/01/2023 | 11/01/2024 | 1 | 2,017,000 | 4237.86 | 112,952 | | | 9,620 | | 207,009 | | | (84,560) | | 2,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$L | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/01/2023 | 11/01/2024 | 1 | 2,487,000 | 4237.86 | 148,474 | | | 12,645 | | 277,389 | | | (111,153) | | 3,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 3,393,000 | 4317.78 | 97,718 | | | 8,391 | | 159,882 | | | (73,356) | | 5,023 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 3,110,000 | 4317.78 | 107,917 | | | 9,267 | | 180,450 | | | (81,012) | | 4,604 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$Q | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 2,188,000 | 4317.78 | 112,682 | | | 9,676 | | 201,681 | | | (84,589) | | 3,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$R | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 4,310,000 | 4317.78 | 250,411 | | | 21,503 | | 465,437 | | | (187,980) | | 6,381 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 10/31/2024 | 1 | 2,356,916 | .4194 | 139,764 | | | 11,647 | | 229,222 | | | (105,207) | | 3,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$T | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 3,199,584 | .4238 | 160,573 | | | 13,789 | | 265,870 | | | (120,540) | | 4,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815A$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/02/2023 | 11/01/2024 | 1 | 2,796,988 | .4238 | 182,780 | | | 15,696 | | 321,256 | | | (137,210) | | 4,141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/01/2024 | 1 | 2,225,000 | 4358.34 | 128,383 | | | 11,055 | | 236,869 | | | (96,640) | | 3,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/01/2024 | 1 | 7,853,000 | 4358.34 | 467,254 | | | 40,236 | | 874,758 | | | (351,724) | | 11,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/04/2024 | 1 | 3,151,000 | 4358.34 | 82,556 | | | 7,733 | | 132,676 | | | (61,636) | | 4,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/05/2024 | 1 | 2,079,000 | 4358.34 | 68,815 | | | 6,617 | | 113,199 | | | (51,237) | | 3,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/01/2024 | 1 | 1,571,672 | .4318 | 104,155 | | | 8,969 | | 188,183 | | | (78,402) | | 2,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/06/2023 | 11/06/2024 | 1 | 2,421,000 | 4365.98 | 132,913 | | | 13,145 | | 239,179 | | | (99,503) | | 3,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/06/2023 | 11/06/2024 | 1 | 3,197,000 | 4365.98 | 185,106 | | | 18,307 | | 339,424 | | | (138,577) | | 5,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/06/2023 | 11/06/2024 | 1 | 2,529,000 | 4365.98 | 151,487 | | | 14,982 | | 280,927 | | | (113,408) | | 4,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/08/2023 | 11/08/2024 | 1 | 2,850,450 | 4382.78 | 133,971 | | | 13,986 | | 230,674 | | | (100,295) | | 4,659 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/08/2023 | 11/07/2024 | 1 | 3,482,415 | .4375 | 163,825 | | | 16,698 | | 280,695 | | | (122,981) | | 5,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/21/2023 | 11/21/2024 | 1 | 3,832,000 | 4538.19 | 96,183 | | | 13,513 | | 150,043 | | | (72,006) | | 7,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$L | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/21/2023 | 11/21/2024 | 1 | 3,239,000 | 4538.19 | 82,271 | | | 11,559 | | 128,405 | | | (61,591) | | 6,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/30/2023 | 11/29/2024 | 1 | 4,180,000 | 4567.8 | 238,678 | | | 39,008 | | 430,442 | | | (179,172) | | 8,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/30/2023 | 11/27/2024 | 1 | 2,326,161 | .4552 | 143,136 | | | 22,726 | | 272,149 | | | (108,042) | | 4,636 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$Q | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/30/2023 | 11/29/2024 | 1 | 2,782,366 | .4554 | 171,166 | | | 27,974 | | 326,412 | | | (128,491) | | 5,640 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815BSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/04/2023 | 12/04/2024 | 1 | 3,250,000 | 4569.78 | 93,275 | | | 16,400 | | 146,838 | | | (69,829) | | 6,857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/04/2023 | 12/04/2024 | 1 | 2,686,000 | 4569.78 | 95,353 | | | 16,765 | | 153,786 | | | (71,384) | | 5,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/05/2023 | 12/04/2024 | 1 | 6,813,542 | 4570 | 327,543 | | | 57,749 | | 556,781 | | | (245,882) | | 14,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/08/2023 | 12/06/2024 | 1 | 2,784,839 | 4558 | 177,178 | | | 32,483 | | 310,087 | | | (133,370) | | 5,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/12/2023 | 12/12/2024 | 1 | 4,140,000 | 4643.7 | 235,980 | | | 46,677 | | 419,040 | | | (176,663) | | 9,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/12/2023 | 12/06/2024 | 1 | 1,890,121 | 4599 | 120,316 | | | 22,181 | | 214,083 | | | (91,574) | | 4,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/12/2023 | 12/11/2024 | 1 | 1,731,845 | 4618 | 107,846 | | | 21,094 | | 194,855 | | | (80,959) | | 3,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/26/2023 | 12/26/2024 | 1 | 3,204,000 | 4774.75 | 184,871 | | | 43,678 | | 328,661 | | | (138,401) | | 7,821 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/28/2023 | 12/27/2024 | 1 | 4,328,000 | 4783.35 | 242,801 | | | 58,677 | | 427,743 | | | (182,267) | | 10,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/28/2023 | 12/20/2024 | 1 | 2,890,771 | 4747 | 182,682 | | | 41,401 | | 318,580 | | | (139,818) | | 6,809 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/28/2023 | 12/26/2024 | 1 | 2,148,638 | 4775 | 131,589 | | | 31,523 | | 234,715 | | | (99,053) | | 5,245 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$C | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/27/2024 | 1 | 3,506,000 | 4769.83 | 195,635 | | | 47,410 | | 345,550 | | | (147,264) | | 8,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$D | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/31/2024 | 1 | 1,806,000 | 4769.83 | 107,096 | | | 26,848 | | 192,839 | | | (79,740) | | 4,534 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$E | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/26/2024 | 1 | 1,900,351 | 4775 | 111,782 | | | 26,853 | | 203,715 | | | (84,376) | | 4,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/26/2024 | 1 | 5,395,468 | 4775 | 330,785 | | | 79,462 | | 618,212 | | | (249,683) | | 13,171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/29/2023 | 12/27/2024 | 1 | 3,715,288 | 4782 | 222,758 | | | 53,983 | | 415,597 | | | (167,681) | | 9,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/02/2024 | 01/02/2025 | 1 | 2,343,000 | 4742.83 | | 126,522 | | 32,326 | | 219,113 | | | (94,027) | | 5,945 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$I | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/02/2024 | 01/02/2025 | 1 | 3,087,000 | 4742.83 | | 185,220 | | 47,323 | | 335,850 | | | (137,650) | | 7,833 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$J | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/02/2024 | 12/27/2024 | 1 | 1,628,988 | 4777 | | 95,289 | | 23,157 | | 185,281 | | | (71,996) | | 3,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/02/2024 | 12/27/2024 | 1 | 2,128,591 | 4783 | | 120,706 | | 29,334 | | 233,295 | | | (91,200) | | 5,226 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$L | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/02/2024 | 12/27/2024 | 1 | 2,251,360 | 4770 | | 125,231 | | 30,433 | | 233,224 | | | (94,619) | | 5,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 01/03/2025 | 1 | 4,501,000 | 4704.81 | | 105,774 | | 27,315 | | 160,559 | | | (78,319) | | 11,481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$Q | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 01/03/2025 | 1 | 2,006,000 | 4704.81 | | 61,384 | | 15,852 | | 95,210 | | | (45,451) | | 5,117 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$R | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 01/03/2025 | 1 | 2,059,000 | 4704.81 | | 74,948 | | 19,355 | | 118,978 | | | (55,494) | | 5,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 01/03/2025 | 1 | 1,551,000 | 4704.81 | | 82,358 | | 21,268 | | 141,334 | | | (60,981) | | 3,956 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$T | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 01/03/2025 | 1 | 2,037,000 | 4704.81 | | 123,442 | | 31,878 | | 224,418 | | | (91,401) | | 5,196 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815C$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 12/27/2024 | 1 | 5,218,194 | .4770 | | 228,580 | | 55,704 | | 399,512 | | | (172,550) | | 12,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/03/2024 | 12/27/2024 | 1 | 4,278,538 | .4770 | | 244,531 | | 59,592 | | 479,837 | | | (184,590) | | 10,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815C$W | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/04/2024 | 01/02/2025 | 1 | 3,851,235 | .4743 | | 227,595 | | 58,796 | | 433,454 | | | (168,821) | | 9,772 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/10/2024 | 01/07/2025 | 1 | 1,503,117 | .4697 | | 101,078 | | 27,440 | | 170,723 | | | (73,512) | | 3,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/10/2024 | 01/08/2025 | 1 | 1,524,333 | .4764 | | 93,414 | | 25,547 | | 168,031 | | | (67,751) | | 3,989 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/10/2024 | 01/09/2025 | 1 | 2,934,761 | .4757 | | 181,305 | | 49,946 | | 322,923 | | | (131,136) | | 7,719 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/12/2024 | 01/10/2025 | 1 | 3,892,000 | 4783.83 | | 219,898 | | 61,865 | | 394,916 | | | (158,278) | | 10,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/12/2024 | 01/15/2025 | 1 | 2,134,000 | 4783.83 | | 124,626 | | 36,292 | | 225,221 | | | (88,488) | | 5,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/16/2025 | 1 | 2,487,000 | 4765.98 | | 130,816 | | 38,454 | | 224,361 | | | (92,215) | | 6,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/16/2025 | 1 | 2,748,000 | 4765.98 | | 163,231 | | 47,983 | | 296,542 | | | (115,065) | | 7,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/10/2025 | 1 | 2,222,812 | .4780 | | 108,350 | | 30,568 | | 191,313 | | | (77,651) | | 5,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/10/2025 | 1 | 2,961,191 | .4784 | | 129,179 | | 36,444 | | 220,944 | | | (92,578) | | 7,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/10/2025 | 1 | 2,487,592 | .4784 | | 113,266 | | 31,955 | | 196,458 | | | (81,174) | | 6,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$C | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/10/2025 | 1 | 1,841,775 | .4784 | | 98,572 | | 27,809 | | 182,041 | | | (70,643) | | 4,868 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$D | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/16/2024 | 01/10/2025 | 1 | 1,750,882 | .4784 | | 101,148 | | 28,536 | | 195,163 | | | (72,489) | | 4,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$E | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/17/2024 | 01/17/2025 | 1 | 4,208,000 | 4739.21 | | 249,534 | | 74,038 | | 444,622 | | | (175,220) | | 11,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/17/2024 | 01/16/2025 | 1 | 3,936,699 | .4766 | | 230,256 | | 67,872 | | 435,592 | | | (162,125) | | 10,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/17/2025 | 1 | 2,394,000 | 4839.81 | | 129,755 | | 38,926 | | 221,019 | | | (90,900) | | 6,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$L | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/17/2025 | 1 | 1,532,000 | 4839.81 | | 91,001 | | 27,300 | | 161,862 | | | (63,751) | | 4,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$M | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/17/2025 | 1 | 1,667,000 | 4839.81 | | 86,851 | | 26,055 | | 145,865 | | | (60,843) | | 4,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$N | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/17/2025 | 1 | 1,969,747 | .4781 | | 128,235 | | 38,471 | | 217,436 | | | (89,835) | | 5,382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 3,013,000 | 4850.43 | | 169,933 | | 52,754 | | 295,022 | | | (117,003) | | 8,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 2,800,000 | 4850.43 | | 165,200 | | 51,285 | | 293,186 | | | (113,744) | | 7,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$Q | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/17/2025 | 1 | 2,724,813 | .4840 | | 112,003 | | 33,695 | | 175,485 | | | (78,185) | | 7,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$R | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/17/2025 | 1 | 2,865,168 | .4840 | | 155,009 | | 46,632 | | 262,017 | | | (108,206) | | 7,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/17/2025 | 1 | 1,921,405 | .4840 | | 116,480 | | 35,041 | | 207,087 | | | (81,310) | | 5,250 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815ES0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/23/2024 | 01/23/2025 | 1 | 3,183,000 | 4864.6 | | 160,105 | | 50,143 | | 263,911 | | | (109,799) | | 8,933 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/23/2024 | 01/23/2025 | 1 | 3,744,000 | 4864.6 | | 217,526 | | 68,126 | | 381,103 | | | (149,178) | | 10,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/23/2024 | 01/22/2025 | 1 | 5,383,977 | 4850 | | 246,809 | | 76,830 | | 395,357 | | | (169,723) | | 15,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/23/2024 | 01/22/2025 | 1 | 6,708,145 | 4850 | | 322,156 | | 100,285 | | 523,305 | | | (221,537) | | 18,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/23/2024 | 01/22/2025 | 1 | 1,668,548 | 4850 | | 92,326 | | 28,741 | | 157,237 | | | (63,490) | | 4,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/23/2024 | 01/22/2025 | 1 | 2,619,232 | 4850 | | 158,706 | | 49,404 | | 282,606 | | | (109,138) | | 7,319 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/24/2024 | 01/24/2025 | 1 | 4,147,000 | 4868.55 | | 242,600 | | 76,645 | | 432,066 | | | (165,710) | | 11,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/24/2024 | 01/22/2025 | 1 | 1,925,621 | 4850 | | 119,711 | | 37,368 | | 204,438 | | | (82,219) | | 5,381 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/24/2024 | 01/23/2025 | 1 | 1,751,256 | 4865 | | 85,720 | | 26,920 | | 136,446 | | | (58,712) | | 4,915 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/24/2024 | 01/23/2025 | 1 | 1,673,422 | 4865 | | 95,374 | | 29,952 | | 159,921 | | | (65,325) | | 4,697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/24/2024 | 01/23/2025 | 1 | 2,733,905 | 4865 | | 171,129 | | 53,743 | | 300,425 | | | (117,212) | | 7,673 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/25/2024 | 01/24/2025 | 1 | 3,645,000 | 4894.16 | | 187,718 | | 59,799 | | 313,160 | | | (128,059) | | 10,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/25/2024 | 01/24/2025 | 1 | 2,447,000 | 4894.16 | | 143,394 | | 45,680 | | 253,519 | | | (97,822) | | 6,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/25/2024 | 01/24/2025 | 1 | 2,949,710 | 4868 | | 161,820 | | 51,549 | | 274,315 | | | (110,392) | | 8,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/25/2024 | 01/24/2025 | 1 | 1,966,563 | 4868 | | 114,356 | | 36,429 | | 198,936 | | | (78,013) | | 5,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/24/2025 | 1 | 2,310,000 | 4890.97 | | 114,345 | | 36,527 | | 188,623 | | | (77,905) | | 6,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/24/2025 | 1 | 2,524,000 | 4890.97 | | 145,635 | | 46,522 | | 255,407 | | | (99,224) | | 7,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/27/2025 | 1 | 2,078,000 | 4890.97 | | 105,147 | | 34,180 | | 173,889 | | | (71,053) | | 5,933 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/24/2025 | 1 | 2,536,213 | 4868 | | 144,828 | | 46,264 | | 244,212 | | | (98,674) | | 7,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/24/2025 | 1 | 2,486,233 | 4894 | | 136,525 | | 43,612 | | 236,100 | | | (93,017) | | 7,008 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/29/2025 | 1 | 2,044,000 | 4927.93 | | 114,873 | | 37,870 | | 196,886 | | | (76,896) | | 5,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/29/2025 | 1 | 3,379,000 | 4927.93 | | 199,699 | | 65,835 | | 350,081 | | | (133,678) | | 9,728 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 1,749,493 | 4887 | | 81,771 | | 26,194 | | 130,489 | | | (55,495) | | 4,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 2,034,644 | 4891 | | 83,745 | | 26,826 | | 130,197 | | | (56,835) | | 5,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 3,286,732 | 4891 | | 143,116 | | 45,845 | | 225,238 | | | (97,128) | | 9,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 5,526,796 | 4891 | | 252,103 | | 80,757 | | 402,691 | | | (171,095) | | 15,579 | | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815ESS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 5,688,198 | 4891 | | 271,781 | | 87,061 | | 439,958 | | | (184,450) | | 16,033 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815EST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 2,538,413 | 4891 | | 141,189 | | 45,228 | | 240,038 | | | (95,821) | | 7,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/24/2025 | 1 | 1,975,952 | 4891 | | 118,170 | | 37,854 | | 207,745 | | | (80,198) | | 5,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/22/2025 | 1 | 1,256,087 | 4862 | | 108,111 | | 34,220 | | 255,746 | | | (73,780) | | 3,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/30/2024 | 01/30/2025 | 1 | 2,380,000 | 4924.97 | | 137,088 | | 45,570 | | 236,978 | | | (91,392) | | 6,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/30/2024 | 01/30/2025 | 1 | 2,159,000 | 4924.97 | | 129,540 | | 43,061 | | 227,952 | | | (86,360) | | 6,241 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/30/2024 | 01/24/2025 | 1 | 2,264,720 | 4891 | | 129,686 | | 41,659 | | 215,310 | | | (87,898) | | 6,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/30/2024 | 01/29/2025 | 1 | 2,922,262 | 4928 | | 159,974 | | 52,884 | | 273,810 | | | (106,941) | | 8,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/30/2024 | 01/29/2025 | 1 | 2,266,848 | 4928 | | 131,431 | | 43,448 | | 230,789 | | | (87,861) | | 6,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/31/2025 | 1 | 1,509,000 | 4906.19 | | 73,639 | | 24,886 | | 121,070 | | | (48,824) | | 4,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/31/2025 | 1 | 2,762,000 | 4906.19 | | 154,120 | | 52,085 | | 264,777 | | | (102,183) | | 8,017 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/31/2025 | 1 | 2,165,000 | 4906.19 | | 128,818 | | 43,534 | | 227,945 | | | (85,408) | | 6,284 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/30/2025 | 1 | 2,329,511 | 4925 | | 111,822 | | 37,585 | | 194,177 | | | (74,343) | | 6,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/31/2025 | 1 | 1,884,958 | 4846 | | 107,520 | | 36,336 | | 176,988 | | | (71,287) | | 5,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/01/2024 | 01/31/2025 | 1 | 2,209,616 | 4846 | | 134,670 | | 45,512 | | 227,604 | | | (89,288) | | 6,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 1,968,000 | 4958.61 | | 98,203 | | 33,280 | | 161,147 | | | (65,019) | | 5,712 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 2,020,000 | 4958.61 | | 112,312 | | 38,061 | | 191,160 | | | (74,360) | | 5,863 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 3,877,000 | 4958.61 | | 224,866 | | 76,205 | | 390,050 | | | (148,881) | | 11,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 2,861,000 | 4958.61 | | 170,516 | | 57,786 | | 299,038 | | | (112,896) | | 8,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 7,202,287 | 4906 | | 346,492 | | 117,422 | | 527,507 | | | (229,408) | | 20,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 01/31/2025 | 1 | 2,909,371 | 4906 | | 175,083 | | 59,334 | | 283,630 | | | (115,921) | | 8,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/06/2024 | 02/06/2025 | 1 | 2,498,000 | 4954.23 | | 138,139 | | 48,576 | | 232,741 | | | (89,451) | | 7,425 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/06/2024 | 02/06/2025 | 1 | 4,571,000 | 4954.23 | | 272,432 | | 95,800 | | 472,969 | | | (176,411) | | 13,587 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/06/2024 | 02/03/2025 | 1 | 1,671,052 | 4959 | | 91,570 | | 31,707 | | 157,430 | | | (59,785) | | 4,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/06/2024 | 02/05/2025 | 1 | 3,277,083 | 4943 | | 185,302 | | 64,830 | | 312,986 | | | (120,319) | | 9,703 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/06/2024 | 02/05/2025 | 1 | 1,472,957 | 4943 | | 90,014 | | 31,492 | | 157,202 | | | (58,447) | | 4,361 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815FSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/07/2024 | 02/07/2025 | 1 | 2,497,000 | 4995.06 | | 145,825 | | 51,680 | | 250,228 | | | (94,029) | | 7,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 2,083,000 | 4997.91 | | 106,025 | | 37,887 | | 173,342 | | | (68,262) | | 6,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 2,809,000 | 4997.91 | | 163,203 | | 58,319 | | 280,158 | | | (105,076) | | 8,382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/06/2025 | 1 | 1,945,808 | .4951 | | 114,053 | | 40,552 | | 185,669 | | | (73,633) | | 5,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 3,921,122 | .4995 | | 164,858 | | 58,910 | | 258,291 | | | (106,141) | | 11,701 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 5,699,363 | .4995 | | 260,559 | | 93,108 | | 416,721 | | | (167,757) | | 17,007 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 3,516,522 | .4995 | | 193,966 | | 69,312 | | 328,467 | | | (124,882) | | 10,493 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 105,285 | 4997.91 | | 8,475 | | 3,029 | | 18,487 | | | (5,457) | | 314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 2,377,000 | 5026.61 | | 82,244 | | 29,471 | | 123,998 | | | (52,871) | | 7,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 2,588,000 | 5026.61 | | 132,247 | | 47,388 | | 215,649 | | | (85,016) | | 7,723 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 2,661,000 | 5026.61 | | 154,338 | | 55,304 | | 262,800 | | | (99,217) | | 7,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 2,038,566 | .4996 | | 89,017 | | 31,898 | | 135,945 | | | (57,225) | | 6,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 3,567,941 | .4997 | | 163,820 | | 58,702 | | 252,888 | | | (105,313) | | 10,647 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 2,053,328 | .4996 | | 99,039 | | 35,489 | | 154,523 | | | (63,668) | | 6,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/07/2025 | 1 | 1,833,849 | .4997 | | 104,140 | | 37,317 | | 170,271 | | | (66,947) | | 5,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/12/2024 | 02/12/2025 | 1 | 2,162,000 | 5021.84 | | 117,180 | | 43,138 | | 193,462 | | | (73,958) | | 6,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/12/2024 | 02/12/2025 | 1 | 3,921,000 | 5021.84 | | 229,771 | | 84,586 | | 391,166 | | | (145,019) | | 11,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/12/2024 | 02/07/2025 | 1 | 2,194,015 | .4998 | | 118,262 | | 42,495 | | 187,603 | | | (75,675) | | 6,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/12/2024 | 02/07/2025 | 1 | 3,810,170 | .5027 | | 159,172 | | 57,196 | | 245,122 | | | (101,853) | | 11,369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/12/2024 | 02/07/2025 | 1 | 6,484,327 | .5027 | | 292,017 | | 104,931 | | 458,035 | | | (186,859) | | 19,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/12/2024 | 02/07/2025 | 1 | 1,487,877 | .5027 | | 81,983 | | 29,459 | | 135,197 | | | (52,460) | | 4,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/13/2024 | 02/13/2025 | 1 | 2,494,000 | 4953.17 | | 126,446 | | 46,896 | | 203,901 | | | (79,460) | | 7,612 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/13/2024 | 02/13/2025 | 1 | 3,358,000 | 4953.17 | | 191,070 | | 70,864 | | 319,727 | | | (120,071) | | 10,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/13/2024 | 02/07/2025 | 1 | 4,202,246 | .5027 | | 208,707 | | 75,205 | | 390,205 | | | (133,341) | | 12,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/13/2024 | 02/11/2025 | 1 | 1,874,926 | .5027 | | 85,924 | | 31,569 | | 154,564 | | | (54,293) | | 5,680 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/13/2024 | 02/12/2025 | 1 | 2,284,937 | .5022 | | 107,985 | | 39,862 | | 194,387 | | | (68,045) | | 6,948 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815GSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/14/2024 | 02/14/2025 | 1 | 2,205,000 | 5000.62 | | 110,691 | | 41,357 | | 176,376 | | | (69,257) | | 6,754 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/14/2024 | 02/14/2025 | 1 | 3,307,000 | 5000.62 | | 191,806 | | 71,664 | | 319,421 | | | (120,010) | | 10,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/14/2024 | 02/13/2025 | 1 | 2,377,522 | 4953 | | 137,669 | | 51,199 | | 221,821 | | | (86,373) | | 7,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/15/2024 | 02/14/2025 | 1 | 3,213,000 | 5029.73 | | 185,711 | | 70,158 | | 307,334 | | | (116,006) | | 9,842 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/15/2024 | 02/14/2025 | 1 | 2,325,288 | 5001 | | 134,831 | | 50,936 | | 216,463 | | | (84,223) | | 7,123 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 2,081,000 | 5005.57 | | 122,571 | | 46,434 | | 207,015 | | | (76,438) | | 6,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/19/2025 | 1 | 4,698,000 | 5005.57 | | 233,960 | | 90,628 | | 374,817 | | | (143,927) | | 14,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/19/2025 | 1 | 3,113,000 | 5005.57 | | 172,772 | | 66,925 | | 284,186 | | | (106,285) | | 9,708 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/19/2025 | 1 | 3,744,000 | 5005.57 | | 222,394 | | 86,147 | | 374,354 | | | (136,811) | | 11,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 2,610,324 | 5001 | | 116,114 | | 43,987 | | 173,075 | | | (72,412) | | 7,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 1,705,211 | 5001 | | 97,495 | | 36,934 | | 154,211 | | | (60,801) | | 5,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 2,434,389 | 5030 | | 89,153 | | 33,774 | | 132,116 | | | (55,598) | | 7,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 4,119,349 | 5030 | | 171,900 | | 65,121 | | 260,894 | | | (107,201) | | 12,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 4,466,400 | 5030 | | 205,146 | | 77,715 | | 317,481 | | | (127,934) | | 13,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/16/2024 | 02/14/2025 | 1 | 2,132,606 | 5030 | | 120,204 | | 45,537 | | 195,979 | | | (74,962) | | 6,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/14/2025 | 1 | 1,659,811 | 5030 | | 67,865 | | 25,781 | | 111,444 | | | (42,038) | | 5,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/14/2025 | 1 | 2,439,419 | 5030 | | 126,837 | | 48,184 | | 223,803 | | | (78,569) | | 7,473 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/14/2025 | 1 | 3,528,927 | 5006 | | 141,437 | | 53,730 | | 225,187 | | | (87,612) | | 10,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/14/2025 | 1 | 7,713,583 | 5006 | | 338,003 | | 128,403 | | 548,988 | | | (209,374) | | 23,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/14/2025 | 1 | 2,848,169 | 5006 | | 152,025 | | 57,753 | | 261,836 | | | (94,171) | | 8,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/19/2025 | 1 | 7,978,879 | 5006 | | 349,437 | | 135,732 | | 563,822 | | | (213,491) | | 24,883 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/20/2024 | 02/19/2025 | 1 | 5,175,759 | 5006 | | 275,561 | | 107,036 | | 471,418 | | | (168,356) | | 16,141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/21/2024 | 02/20/2025 | 1 | 2,248,931 | 4976 | | 122,415 | | 47,887 | | 202,269 | | | (74,455) | | 7,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 2,345,000 | 5087.03 | | 120,299 | | 47,653 | | 188,306 | | | (72,838) | | 7,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 2,644,000 | 5087.03 | | 150,972 | | 59,803 | | 243,772 | | | (91,411) | | 8,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/23/2024 | 02/21/2025 | 1 | 2,629,000 | 5088.8 | | 132,502 | | 52,633 | | 207,967 | | | (80,083) | | 8,256 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815HSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/23/2024 | 02/21/2025 | 1 | 1,967,000 | 5088.8 | | 110,939 | | 44,067 | | 179,805 | | | (67,051) | | 6,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/23/2024 | 02/25/2025 | 1 | 2,903,000 | 5088.8 | | 160,246 | | 64,715 | | 256,447 | | | (95,799) | | 9,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/23/2024 | 02/21/2025 | 1 | 3,591,443 | 5087 | | 164,173 | | 65,213 | | 250,944 | | | (99,226) | | 11,279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/23/2024 | 02/21/2025 | 1 | 1,978,855 | 5087 | | 111,250 | | 44,191 | | 178,591 | | | (67,239) | | 6,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/26/2024 | 02/26/2025 | 1 | 2,458,000 | 5069.53 | | 127,079 | | 51,669 | | 200,895 | | | (75,344) | | 7,852 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/26/2024 | 02/26/2025 | 1 | 3,927,000 | 5069.53 | | 225,803 | | 91,810 | | 367,944 | | | (133,877) | | 12,545 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/26/2024 | 02/21/2025 | 1 | 4,905,603 | 5089 | | 219,002 | | 87,235 | | 340,150 | | | (131,644) | | 15,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/26/2024 | 02/21/2025 | 1 | 2,698,506 | 5088 | | 146,550 | | 58,375 | | 238,335 | | | (88,092) | | 8,475 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/27/2024 | 02/27/2025 | 1 | 2,244,000 | 5078.18 | | 128,132 | | 52,450 | | 206,931 | | | (75,619) | | 7,193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/27/2024 | 02/21/2025 | 1 | 1,994,757 | 5089 | | 101,438 | | 40,518 | | 162,921 | | | (60,863) | | 6,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/27/2024 | 02/26/2025 | 1 | 10,270,868 | 5070 | | 461,482 | | 188,153 | | 705,776 | | | (273,096) | | 32,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/27/2024 | 02/26/2025 | 1 | 2,301,567 | 5070 | | 123,411 | | 50,316 | | 195,610 | | | (73,032) | | 7,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/27/2024 | 02/26/2025 | 1 | 3,852,843 | 5070 | | 217,117 | | 88,521 | | 349,607 | | | (128,486) | | 12,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/04/2024 | 02/28/2025 | 1 | 1,957,227 | 5137 | | 87,539 | | 36,576 | | 129,801 | | | (50,923) | | 6,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/04/2024 | 02/28/2025 | 1 | 2,239,767 | 5137 | | 122,307 | | 51,103 | | 188,790 | | | (71,148) | | 7,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/05/2024 | 03/04/2025 | 1 | 6,793,378 | 5131 | | 283,177 | | 120,468 | | 456,244 | | | (162,593) | | 22,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 4,712,000 | 5123.69 | | 227,590 | | 99,254 | | 349,557 | | | (128,801) | | 15,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 2,939,000 | 5123.69 | | 150,477 | | 65,625 | | 233,394 | | | (85,160) | | 9,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 3,621,000 | 5123.69 | | 207,121 | | 90,328 | | 330,346 | | | (117,217) | | 11,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/10/2025 | 1 | 2,649,000 | 5123.69 | | 129,536 | | 57,096 | | 198,272 | | | (72,710) | | 8,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/06/2025 | 1 | 1,054,371 | 5114 | | 58,034 | | 25,218 | | 89,410 | | | (32,934) | | 3,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151S9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 4,156,832 | 5157 | | 224,592 | | 97,947 | | 357,919 | | | (127,104) | | 13,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/11/2024 | 03/07/2025 | 1 | 1,799,704 | 5157 | | 94,348 | | 41,261 | | 152,547 | | | (53,054) | | 5,920 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/12/2024 | 03/07/2025 | 1 | 2,404,594 | 5131 | | 136,715 | | 59,956 | | 207,440 | | | (76,712) | | 7,910 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/12/2024 | 03/11/2025 | 1 | 4,105,148 | 5119 | | 240,416 | | 106,925 | | 362,399 | | | (133,417) | | 13,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/14/2025 | 1 | 6,682,000 | 5117.09 | | 327,418 | | 149,157 | | 500,397 | | | (179,001) | | 22,463 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX8151SI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/14/2025 | 1 | 2,177,000 | 5117.09 | | 128,225 | | 58,414 | | 203,916 | | | (70,101) | | 7,319 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/11/2025 | 1 | 1,593,907 | 5139 | | 79,132 | | 35,687 | | 123,332 | | | (43,621) | | 5,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/13/2025 | 1 | 2,359,230 | 5168 | | 121,684 | | 55,249 | | 195,884 | | | (66,708) | | 7,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/14/2025 | 1 | 4,573,626 | 5150 | | 172,103 | | 78,403 | | 258,588 | | | (94,089) | | 15,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/14/2025 | 1 | 2,152,901 | 5150 | | 109,955 | | 50,091 | | 173,630 | | | (60,113) | | 7,238 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/14/2025 | 1 | 2,873,968 | 5150 | | 156,876 | | 71,466 | | 251,719 | | | (85,765) | | 9,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/22/2024 | 03/21/2025 | 1 | 5,566,000 | 5234.18 | | 274,404 | | 130,342 | | 403,173 | | | (144,740) | | 19,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/22/2024 | 03/21/2025 | 1 | 4,169,000 | 5234.18 | | 223,042 | | 105,945 | | 332,687 | | | (117,648) | | 14,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151ST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/22/2024 | 03/24/2025 | 1 | 5,442,000 | 5234.18 | | 263,937 | | 126,515 | | 386,262 | | | (138,081) | | 18,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/28/2024 | 03/28/2025 | 1 | 4,423,000 | 5254.35 | | 233,977 | | 115,368 | | 343,842 | | | (119,232) | | 15,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/28/2024 | 03/27/2025 | 1 | 1,695,262 | 5248 | | 87,643 | | 43,091 | | 127,672 | | | (44,785) | | 5,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/28/2024 | 03/27/2025 | 1 | 1,111,085 | 5248 | | 61,538 | | 30,256 | | 90,737 | | | (31,445) | | 3,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 4,153,000 | 4288.39 | 52,743 | | | 145 | | 83,012 | | | (39,485) | | 1,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 2,551,000 | 4288.39 | 38,520 | | | 106 | | 61,188 | | | (28,837) | | 944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 2,184,000 | 4288.39 | 47,830 | | | 131 | | 77,487 | | | (35,807) | | 808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 2,635,000 | 4288.39 | 64,558 | | | 177 | | 105,338 | | | (48,330) | | 975 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 1,928,000 | 4288.39 | 56,105 | | | 154 | | 92,489 | | | (42,002) | | 714 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 2,001,000 | 4288.39 | 69,235 | | | 190 | | 115,989 | | | (51,831) | | 741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/02/2023 | 10/02/2024 | 1 | 2,342,000 | 4288.39 | 110,777 | | | 304 | | 194,267 | | | (82,931) | | 867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 5,458,000 | 4229.45 | 68,225 | | | 375 | | 109,039 | | | (51,076) | | 2,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 2,188,000 | 4229.45 | 33,914 | | | 186 | | 54,639 | | | (25,389) | | 992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 3,814,000 | 4229.45 | 80,475 | | | 442 | | 131,434 | | | (60,247) | | 1,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 4,749,000 | 4229.45 | 115,401 | | | 634 | | 189,744 | | | (86,393) | | 2,153 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 2,882,000 | 4229.45 | 70,897 | | | 390 | | 116,588 | | | (53,076) | | 1,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 2,393,000 | 4229.45 | 68,201 | | | 375 | | 113,537 | | | (51,057) | | 1,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 2,461,000 | 4229.45 | 93,518 | | | 514 | | 159,778 | | | (70,011) | | 1,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9218SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 2,847,000 | 4229.45 | 133,240 | | | 732 | | 234,597 | | | (99,748) | | 1,291 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9218SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 10/03/2024 | 1 | 3,163,000 | 4229.45 | 162,262 | | | 892 | | 290,644 | | | (121,475) | | 1,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/04/2024 | 1 | 5,338,000 | 4263.75 | 68,326 | | | 563 | | 109,265 | | | (51,151) | | 2,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219S3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/04/2024 | 1 | 2,702,000 | 4263.75 | 57,823 | | | 477 | | 94,426 | | | (43,288) | | 1,414 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219S4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/04/2024 | 1 | 2,649,000 | 4263.75 | 64,371 | | | 531 | | 105,797 | | | (48,190) | | 1,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/04/2024 | 1 | 2,108,000 | 4263.75 | 54,176 | | | 447 | | 89,452 | | | (40,558) | | 1,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/04/2023 | 10/04/2024 | 1 | 1,616,000 | 4263.75 | 64,640 | | | 533 | | 111,326 | | | (48,392) | | 846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/10/2023 | 10/10/2024 | 1 | 4,806,000 | 4358.24 | 190,318 | | | 4,706 | | 323,385 | | | (142,478) | | 3,977 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/10/2023 | 10/10/2024 | 1 | 2,133,000 | 4358.24 | 33,488 | | | 828 | | 53,160 | | | (25,070) | | 1,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/11/2023 | 10/11/2024 | 1 | 3,681,000 | 4376.95 | 96,074 | | | 2,639 | | 155,914 | | | (71,924) | | 3,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/11/2023 | 10/11/2024 | 1 | 2,169,000 | 4376.95 | 63,986 | | | 1,758 | | 104,841 | | | (47,902) | | 1,883 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/11/2023 | 10/11/2024 | 1 | 2,911,000 | 4376.95 | 150,208 | | | 4,127 | | 266,897 | | | (112,450) | | 2,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/11/2023 | 10/10/2024 | 1 | 5,529,908 | 4358 | 258,064 | | | 6,398 | | 451,605 | | | (193,725) | | 4,577 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/11/2023 | 10/10/2024 | 1 | 3,057,536 | 4355 | 184,816 | | | 4,582 | | 345,690 | | | (138,738) | | 2,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 7,855,000 | 4349.61 | 100,544 | | | 2,785 | | 156,576 | | | (75,477) | | 6,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 3,346,000 | 4349.61 | 58,890 | | | 1,631 | | 93,374 | | | (44,208) | | 2,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 3,261,000 | 4349.61 | 74,677 | | | 2,069 | | 120,252 | | | (56,059) | | 2,831 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 4,010,000 | 4349.61 | 99,047 | | | 2,744 | | 159,861 | | | (74,353) | | 3,481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 2,567,000 | 4349.61 | 72,903 | | | 2,019 | | 118,963 | | | (54,727) | | 2,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 1,705,000 | 4349.61 | 63,256 | | | 1,752 | | 106,202 | | | (47,485) | | 1,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2023 | 10/11/2024 | 1 | 2,552,000 | 4349.61 | 120,454 | | | 3,337 | | 209,825 | | | (90,423) | | 2,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/16/2023 | 10/16/2024 | 1 | 3,233,000 | 4373.63 | 41,706 | | | 1,719 | | 64,414 | | | (31,222) | | 3,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/16/2023 | 10/16/2024 | 1 | 2,648,000 | 4373.63 | 41,574 | | | 1,713 | | 64,628 | | | (31,123) | | 2,772 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/16/2023 | 10/16/2024 | 1 | 3,246,000 | 4373.63 | 104,197 | | | 4,294 | | 169,752 | | | (78,005) | | 3,398 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2023 | 10/18/2024 | 1 | 5,762,000 | 4314.6 | 69,144 | | | 3,229 | | 114,739 | | | (51,764) | | 6,398 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2023 | 10/17/2024 | 1 | 2,212,839 | 4373 | 132,253 | | | 5,829 | | 250,302 | | | (99,280) | | 2,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/19/2023 | 10/18/2024 | 1 | 3,055,000 | 4278 | 76,070 | | | 3,582 | | 121,667 | | | (57,104) | | 3,392 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/19/2023 | 10/18/2024 | 1 | 3,142,000 | 4278 | 87,662 | | | 4,128 | | 140,771 | | | (65,806) | | 3,489 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 10/25/2024 | 1 | 3,463,000 | 4186.77 | 54,023 | | | 3,562 | | 86,084 | | | (40,443) | | 4,532 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 10/25/2024 | 1 | 3,700,000 | 4186.77 | 85,100 | | | 5,611 | | 137,956 | | | (63,709) | | 4,842 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921A$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 10/25/2024 | 1 | 5,571,000 | 4186.77 | 135,375 | | | 8,926 | | 221,563 | | | (101,347) | | 7,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921A$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/25/2023 | 10/25/2024 | 1 | 2,940,000 | 4186.77 | 84,672 | | | 5,583 | | 140,306 | | | (63,388) | | 3,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921A$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/26/2023 | 10/25/2024 | 1 | 2,499,502 | .4187 | 95,514 | | | 6,350 | | 168,552 | | | (71,701) | | 3,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921A$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/27/2023 | 10/25/2024 | 1 | 2,623,004 | .4137 | 118,146 | | | 7,876 | | 214,933 | | | (88,934) | | 3,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 1,559,895 | 4382.78 | 58,652 | | | 6,123 | | 96,985 | | | (43,909) | | 2,549 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 4,031,000 | 4382.78 | 229,767 | | | 23,987 | | 416,796 | | | (172,011) | | 6,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2024 | 1 | 2,835,000 | 4547.38 | 85,050 | | | 11,683 | | 134,745 | | | (63,671) | | 5,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2024 | 1 | 2,488,000 | 4547.38 | 89,070 | | | 12,235 | | 143,733 | | | (66,681) | | 4,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2024 | 1 | 3,941,000 | 4547.38 | 231,337 | | | 31,777 | | 422,062 | | | (173,186) | | 7,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1 | 3,729,000 | 4538.19 | 178,246 | | | 25,043 | | 303,975 | | | (133,441) | | 7,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1 | 4,883,000 | 4538.19 | 282,237 | | | 39,653 | | 510,932 | | | (211,292) | | 9,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/26/2024 | 1 | 5,141,000 | 4559.34 | 129,553 | | | 19,931 | | 200,993 | | | (96,461) | | 10,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/27/2024 | 1 | 2,551,000 | 4550.43 | 72,704 | | | 11,385 | | 113,331 | | | (54,428) | | 5,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/27/2024 | 1 | 2,285,000 | 4550.43 | 81,346 | | | 12,738 | | 130,363 | | | (60,898) | | 4,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/27/2024 | 1 | 5,058,000 | 4550.43 | 300,445 | | | 47,048 | | 546,293 | | | (224,923) | | 10,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/29/2023 | 11/29/2024 | 1 | 2,595,000 | 4550.58 | 83,559 | | | 13,544 | | 132,852 | | | (62,555) | | 5,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/30/2023 | 11/29/2024 | 1 | 9,893,000 | 4567.8 | 128,609 | | | 21,019 | | 193,350 | | | (96,545) | | 20,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/05/2023 | 12/05/2024 | 1 | 2,926,000 | 4567.18 | 46,816 | | | 8,360 | | 71,264 | | | (35,048) | | 6,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/05/2023 | 12/05/2024 | 1 | 4,399,000 | 4567.18 | 109,975 | | | 19,638 | | 171,191 | | | (82,331) | | 9,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/05/2023 | 12/05/2024 | 1 | 2,624,000 | 4567.18 | 76,883 | | | 13,729 | | 121,171 | | | (57,557) | | 5,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/05/2023 | 12/05/2024 | 1 | 2,944,000 | 4567.18 | 142,195 | | | 25,392 | | 242,152 | | | (106,452) | | 6,259 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/06/2023 | 12/06/2024 | 1 | 6,067,000 | 4549.34 | 78,871 | | | 14,301 | | 118,265 | | | (59,046) | | 12,997 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/06/2023 | 12/06/2024 | 1 | 2,846,000 | 4549.34 | 61,189 | | | 11,095 | | 94,202 | | | (45,808) | | 6,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/06/2023 | 12/06/2024 | 1 | 3,185,000 | 4549.34 | 95,232 | | | 17,267 | | 150,178 | | | (71,294) | | 6,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/14/2023 | 12/13/2024 | 1 | 3,817,450 | .4707 | 173,294 | | | 35,043 | | 287,875 | | | (130,090) | | 8,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/13/2024 | 1 | 2,732,000 | 4719.19 | 48,356 | | | 9,806 | | 72,337 | | | (36,400) | | 6,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/13/2024 | 1 | 5,359,000 | 4719.19 | 135,047 | | | 27,384 | | 205,974 | | | (101,656) | | 12,065 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/13/2024 | 1 | 2,832,000 | 4719.19 | 77,880 | | | 15,792 | | 119,650 | | | (58,624) | | 6,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/16/2024 | 1 | 2,921,000 | 4719.19 | 62,217 | | | 13,026 | | 94,052 | | | (46,451) | | 6,708 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921FSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/17/2024 | 1 | 2,040,000 | 4719.19 | 36,720 | | | 7,768 | | 54,910 | | | (27,340) | | 4,715 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/17/2024 | 1 | 2,858,000 | 4719.19 | 63,448 | | | 13,422 | | 96,050 | | | (47,241) | | 6,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/17/2024 | 1 | 10,071,000 | 4719.19 | 255,803 | | | 54,112 | | 391,275 | | | (190,462) | | 23,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 2,162,000 | 4768.37 | 63,347 | | | 13,748 | | 97,823 | | | (47,423) | | 5,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 1,913,000 | 4768.37 | 68,868 | | | 14,947 | | 109,009 | | | (51,557) | | 4,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 3,034,000 | 4768.37 | 142,901 | | | 31,014 | | 237,613 | | | (106,981) | | 7,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 3,788,000 | 4768.37 | 210,992 | | | 45,792 | | 369,013 | | | (157,955) | | 8,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 3,486,000 | 4768.37 | 204,977 | | | 44,487 | | 367,646 | | | (153,453) | | 8,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/13/2024 | 1 | 3,871,638 | 4710 | 177,264 | | | 36,146 | | 278,612 | | | (134,918) | | 8,716 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/13/2024 | 1 | 3,171,394 | 4719 | 202,924 | | | 41,378 | | 355,573 | | | (154,448) | | 7,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/13/2024 | 1 | 2,354,876 | 4719 | 101,556 | | | 20,708 | | 159,171 | | | (77,296) | | 5,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/18/2024 | 1 | 1,540,682 | 4741 | 58,318 | | | 12,531 | | 91,030 | | | (43,778) | | 3,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/20/2023 | 12/20/2024 | 1 | 4,329,000 | 4698.35 | 241,125 | | | 52,995 | | 429,130 | | | (180,515) | | 10,197 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/26/2023 | 12/26/2024 | 1 | 2,486,000 | 4774.75 | 76,569 | | | 18,090 | | 119,028 | | | (57,322) | | 6,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/26/2023 | 12/26/2024 | 1 | 2,640,000 | 4774.75 | 92,664 | | | 21,893 | | 146,132 | | | (69,371) | | 6,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/28/2023 | 12/26/2024 | 1 | 5,347,720 | 4775 | 255,304 | | | 61,159 | | 416,671 | | | (192,179) | | 13,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/28/2023 | 12/27/2024 | 1 | 3,021,959 | 4782 | 143,350 | | | 34,643 | | 234,770 | | | (107,611) | | 7,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/03/2024 | 01/03/2025 | 1 | 2,129,000 | 4704.81 | | 39,174 | | 10,116 | | 58,896 | | | (29,006) | | 5,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/04/2024 | 01/03/2025 | 1 | 2,326,000 | 4688.68 | | 131,884 | | 34,341 | | 231,364 | | | (97,558) | | 5,933 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/04/2024 | 12/27/2024 | 1 | 2,805,537 | 4771 | | 123,268 | | 30,295 | | 219,782 | | | (92,968) | | 6,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/04/2024 | 12/27/2024 | 1 | 1,873,112 | 4766 | | 139,036 | | 34,170 | | 418,450 | | | (104,859) | | 4,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 3,962,000 | 4763.54 | | 98,258 | | 26,724 | | 149,865 | | | (71,411) | | 10,369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 1,947,000 | 4763.54 | | 61,331 | | 16,681 | | 95,473 | | | (44,574) | | 5,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 3,077,000 | 4763.54 | | 110,772 | | 30,128 | | 175,169 | | | (80,506) | | 8,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 4,997,000 | 4763.54 | | 293,324 | | 79,778 | | 522,133 | | | (213,181) | | 13,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 2,045,000 | 4763.54 | | 125,563 | | 34,150 | | 228,020 | | | (91,256) | | 5,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/10/2024 | 01/10/2025 | 1 | 2,179,000 | 4783.45 | | 126,600 | | 35,128 | | 224,650 | | | (91,318) | | 5,759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/11/2024 | 01/09/2025 | 1 | 3,120,264 | 4757 | | 132,735 | | 36,974 | | 212,203 | | | (95,905) | | 8,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/16/2024 | 01/16/2025 | 1 | 2,116,000 | 4765.98 | | 39,781 | | 11,694 | | 58,875 | | | (28,042) | | 5,755 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921JS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/18/2024 | 01/17/2025 | 1 | 2,118,000 | 4780.94 | | 118,396 | | 35,420 | | 204,669 | | | (83,040) | | 5,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/26/2024 | 01/27/2025 | 1 | 3,424,000 | 4890.97 | | 102,720 | | 33,391 | | 154,639 | | | (69,413) | | 9,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/26/2024 | 01/28/2025 | 1 | 4,984,000 | 4890.97 | | 60,306 | | 19,716 | | 85,730 | | | (40,641) | | 14,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/26/2024 | 01/24/2025 | 1 | 2,305,149 | 4894 | | 86,772 | | 27,719 | | 135,144 | | | (59,120) | | 6,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/26/2024 | 01/24/2025 | 1 | 4,287,284 | 4894 | | 195,716 | | 62,520 | | 317,235 | | | (133,345) | | 12,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/29/2024 | 01/24/2025 | 1 | 1,824,332 | 4891 | | 67,349 | | 21,574 | | 102,731 | | | (45,708) | | 5,142 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 3,981,000 | 4958.61 | | 69,668 | | 23,610 | | 100,411 | | | (46,126) | | 11,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 2,069,000 | 4958.61 | | 46,553 | | 15,776 | | 68,102 | | | (30,822) | | 6,005 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 6,272,000 | 4958.61 | | 155,546 | | 52,713 | | 229,030 | | | (102,985) | | 18,205 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 2,989,000 | 4958.61 | | 83,393 | | 28,261 | | 123,880 | | | (55,214) | | 8,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 2,594,000 | 4958.61 | | 82,230 | | 27,867 | | 123,682 | | | (54,443) | | 7,529 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 3,713,000 | 4958.61 | | 125,499 | | 42,530 | | 190,187 | | | (83,092) | | 10,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 01/31/2025 | 1 | 4,037,794 | 4906 | | 166,962 | | 56,582 | | 248,655 | | | (110,544) | | 11,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/06/2024 | 01/31/2025 | 1 | 2,137,161 | 4959 | | 87,941 | | 29,969 | | 139,567 | | | (57,895) | | 6,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/08/2024 | 02/07/2025 | 1 | 2,040,000 | 4997.91 | | 36,108 | | 12,903 | | 51,881 | | | (23,248) | | 6,087 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/07/2025 | 1 | 4,542,000 | 5026.61 | | 58,592 | | 20,995 | | 82,405 | | | (37,666) | | 13,553 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/07/2025 | 1 | 3,908,000 | 5026.61 | | 67,999 | | 24,366 | | 97,186 | | | (43,714) | | 11,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/07/2025 | 1 | 2,992,000 | 5026.61 | | 67,918 | | 24,337 | | 98,362 | | | (43,662) | | 8,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/07/2025 | 1 | 6,137,000 | 5026.61 | | 151,584 | | 54,318 | | 220,738 | | | (97,447) | | 18,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/07/2025 | 1 | 2,595,000 | 5026.61 | | 71,363 | | 25,572 | | 104,750 | | | (45,876) | | 7,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/10/2025 | 1 | 7,889,000 | 5026.61 | | 194,858 | | 70,858 | | 283,564 | | | (124,242) | | 23,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/11/2025 | 1 | 3,450,000 | 5026.61 | | 41,055 | | 15,001 | | 57,852 | | | (26,106) | | 10,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/11/2025 | 1 | 2,279,000 | 5026.61 | | 43,073 | | 15,738 | | 61,673 | | | (27,389) | | 6,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2024 | 02/11/2025 | 1 | 7,280,000 | 5026.61 | | 179,816 | | 65,702 | | 261,474 | | | (114,340) | | 22,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/13/2024 | 02/13/2025 | 1 | 2,283,000 | 4953.17 | | 29,451 | | 10,923 | | 41,732 | | | (18,507) | | 6,968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/13/2024 | 02/13/2025 | 1 | 1,937,000 | 4953.17 | | 29,830 | | 11,063 | | 42,430 | | | (18,746) | | 5,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/13/2024 | 02/13/2025 | 1 | 2,875,000 | 4953.17 | | 61,525 | | 22,818 | | 88,892 | | | (38,663) | | 8,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/13/2024 | 02/13/2025 | 1 | 6,094,000 | 4953.17 | | 151,131 | | 56,051 | | 221,158 | | | (94,973) | | 18,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/13/2024 | 02/13/2025 | 1 | 4,420,000 | 4953.17 | | 125,970 | | 46,720 | | 185,981 | | | (79,161) | | 13,490 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921KSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/13/2024 | 02/13/2025 | 1 | 2,861,000 | 4953.17 | | 96,130 | | 35,652 | | 144,382 | | | (60,409) | | 8,732 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 5,068,000 | 5005.57 | | 65,377 | | 24,767 | | 91,427 | | | (40,771) | | 15,525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 2,398,000 | 5005.57 | | 51,317 | | 19,441 | | 73,120 | | | (32,003) | | 7,346 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 4,489,000 | 5005.57 | | 105,043 | | 39,793 | | 150,736 | | | (65,507) | | 13,751 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 12,758,000 | 5005.57 | | 316,398 | | 119,861 | | 456,446 | | | (197,314) | | 39,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 3,791,000 | 5005.57 | | 103,873 | | 39,350 | | 150,576 | | | (64,778) | | 11,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/18/2025 | 1 | 2,220,000 | 5005.57 | | 51,948 | | 20,035 | | 74,502 | | | (32,044) | | 6,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/18/2025 | 1 | 7,726,000 | 5005.57 | | 193,923 | | 74,791 | | 279,642 | | | (119,621) | | 24,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/19/2025 | 1 | 3,246,000 | 5005.57 | | 41,873 | | 16,220 | | 58,481 | | | (25,760) | | 10,123 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/19/2025 | 1 | 3,572,000 | 5005.57 | | 75,369 | | 29,195 | | 107,195 | | | (46,365) | | 11,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/19/2025 | 1 | 6,752,000 | 5005.57 | | 168,125 | | 65,125 | | 241,243 | | | (103,426) | | 21,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/19/2025 | 1 | 2,799,000 | 5005.57 | | 78,372 | | 30,358 | | 113,465 | | | (48,213) | | 8,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/20/2024 | 02/20/2025 | 1 | 2,351,000 | 4975.51 | | 66,298 | | 25,864 | | 97,195 | | | (40,395) | | 7,358 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/20/2024 | 02/20/2025 | 1 | 3,603,000 | 4975.51 | | 121,061 | | 47,227 | | 180,500 | | | (73,761) | | 11,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/20/2024 | 02/20/2025 | 1 | 3,823,000 | 4975.51 | | 192,297 | | 75,017 | | 306,801 | | | (117,165) | | 11,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/20/2024 | 02/20/2025 | 1 | 2,167,000 | 4975.51 | | 120,052 | | 46,833 | | 196,865 | | | (73,146) | | 6,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/20/2024 | 02/20/2025 | 1 | 2,268,000 | 4975.51 | | 139,482 | | 54,413 | | 238,174 | | | (84,985) | | 7,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/21/2024 | 02/21/2025 | 1 | 2,758,000 | 4981.8 | | 98,185 | | 38,573 | | 147,454 | | | (59,555) | | 8,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/21/2024 | 02/21/2025 | 1 | 2,017,000 | 4981.8 | | 106,296 | | 41,759 | | 171,389 | | | (64,475) | | 6,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/21/2024 | 02/14/2025 | 1 | 1,838,600 | .5010 | | 141,662 | | 53,966 | | 322,607 | | | (87,602) | | 5,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/27/2024 | 02/27/2025 | 1 | 3,035,000 | 5078.18 | | 103,494 | | 42,364 | | 152,111 | | | (61,078) | | 9,728 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/28/2024 | 02/28/2025 | 1 | 1,445,000 | 5069.76 | | 72,395 | | 29,833 | | 113,696 | | | (42,527) | | 4,647 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/28/2024 | 02/27/2025 | 1 | 2,457,839 | .5078 | | 110,759 | | 45,463 | | 171,720 | | | (65,241) | | 7,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/28/2024 | 02/27/2025 | 1 | 2,432,448 | .5078 | | 133,037 | | 54,608 | | 216,576 | | | (78,365) | | 7,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/05/2024 | 03/05/2025 | 1 | 2,110,000 | 5078.65 | | 68,786 | | 29,371 | | 100,986 | | | (39,387) | | 6,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2025 | 1 | 3,478,000 | 5175.27 | | 44,171 | | 19,713 | | 60,236 | | | (24,445) | | 11,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2025 | 1 | 2,009,000 | 5175.27 | | 35,158 | | 15,690 | | 48,466 | | | (19,457) | | 6,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2025 | 1 | 2,453,000 | 5175.27 | | 66,476 | | 29,667 | | 93,984 | | | (36,790) | | 8,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2025 | 1 | 1,972,000 | 5175.27 | | 62,907 | | 28,074 | | 90,037 | | | (34,814) | | 6,589 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921MSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2025 | 1 | 1,980,000 | 5175.27 | | 70,290 | | 31,369 | | 101,534 | | | (38,900) | | 6,616 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2025 | 1 | 3,138,000 | 5175.27 | | 182,318 | | 81,365 | | 286,315 | | | (100,899) | | 10,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/15/2024 | 03/14/2025 | 1 | 2,898,000 | 5117.09 | | 148,088 | | 67,462 | | 228,258 | | | (80,960) | | 9,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/15/2024 | 03/14/2025 | 1 | 2,956,376 | 5150 | | 128,639 | | 58,602 | | 197,115 | | | (70,327) | | 9,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/20/2024 | 03/20/2025 | 1 | 2,255,000 | 5224.62 | | 75,994 | | 35,589 | | 107,071 | | | (40,391) | | 7,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 3,022,000 | 5241.53 | | 85,523 | | 40,511 | | 118,892 | | | (45,222) | | 10,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 3,692,000 | 5241.53 | | 126,636 | | 59,985 | | 178,492 | | | (66,961) | | 12,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 2,447,000 | 5241.53 | | 120,882 | | 57,260 | | 178,628 | | | (63,918) | | 8,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 2,274,000 | 5241.53 | | 123,933 | | 58,705 | | 186,759 | | | (65,532) | | 7,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/07/2025 | 1 | 1,753,329 | 5127 | | 175,696 | | 79,493 | | 270,254 | | | (96,608) | | 5,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 3,535,000 | 5234.18 | | 60,449 | | 28,713 | | 82,026 | | | (31,885) | | 12,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 7,346,000 | 5234.18 | | 161,612 | | 76,766 | | 221,678 | | | (85,246) | | 25,214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 5,877,000 | 5234.18 | | 153,977 | | 73,139 | | 212,976 | | | (81,219) | | 20,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 2,191,000 | 5234.18 | | 99,252 | | 47,145 | | 144,857 | | | (52,353) | | 7,520 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/24/2025 | 1 | 2,398,000 | 5234.18 | | 66,664 | | 31,955 | | 92,586 | | | (34,876) | | 8,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/27/2024 | 03/27/2025 | 1 | 4,027,000 | 5248.49 | | 124,434 | | 60,675 | | 173,371 | | | (63,751) | | 14,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/27/2024 | 03/21/2025 | 1 | 248,542 | 5240 | | 12,710 | | 6,088 | | 19,434 | | | (6,621) | | 853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 14,700,000 | 5254.35 | | 185,220 | | 91,327 | | 247,059 | | | (94,386) | | 51,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 3,233,000 | 5254.35 | | 45,585 | | 22,477 | | 61,014 | | | (23,230) | | 11,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 4,734,000 | 5254.35 | | 80,951 | | 39,915 | | 108,777 | | | (41,252) | | 16,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 2,916,000 | 5254.35 | | 54,238 | | 26,743 | | 72,950 | | | (27,639) | | 10,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 2,599,000 | 5254.35 | | 51,980 | | 25,630 | | 70,297 | | | (26,488) | | 9,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 2,358,000 | 5254.35 | | 50,461 | | 24,881 | | 68,544 | | | (25,714) | | 8,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 10,992,000 | 5254.35 | | 250,618 | | 123,573 | | 341,632 | | | (127,712) | | 38,488 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 14,548,000 | 5254.35 | | 352,062 | | 173,593 | | 481,272 | | | (179,407) | | 50,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 3,789,000 | 5254.35 | | 96,998 | | 47,827 | | 132,892 | | | (49,429) | | 13,267 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 5,301,000 | 5254.35 | | 155,849 | | 76,845 | | 215,188 | | | (79,419) | | 18,561 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 5,869,000 | 5254.35 | | 189,569 | | 93,472 | | 263,349 | | | (96,602) | | 20,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 2,268,000 | 5254.35 | | 75,978 | | 37,463 | | 106,135 | | | (38,718) | | 7,941 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9210ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 3,769,000 | 5254.35 | | 134,930 | | 66,531 | | 189,328 | | | (68,759) | | 13,197 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 3,014,000 | 5254.35 | | 136,534 | | 67,322 | | 196,954 | | | (69,576) | | 10,553 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/28/2025 | 1 | 3,110,000 | 5254.35 | | 156,744 | | 77,287 | | 230,356 | | | (79,875) | | 10,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/31/2025 | 1 | 2,804,000 | 5254.35 | | 48,790 | | 24,261 | | 65,543 | | | (24,660) | | 9,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/31/2025 | 1 | 6,887,000 | 5254.35 | | 166,665 | | 82,875 | | 227,730 | | | (84,238) | | 24,316 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/31/2025 | 1 | 2,106,000 | 5254.35 | | 56,862 | | 28,275 | | 78,003 | | | (28,740) | | 7,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/26/2025 | 1 | 1,665,595 | 5205 | | 72,400 | | 35,494 | | 101,035 | | | (37,098) | | 5,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/27/2025 | 1 | 1,506,317 | 5248 | | 52,515 | | 25,820 | | 73,395 | | | (26,835) | | 5,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/27/2025 | 1 | 3,889,131 | 5248 | | 155,202 | | 76,308 | | 219,748 | | | (79,307) | | 13,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/27/2025 | 1 | 3,532,234 | 5248 | | 153,767 | | 75,602 | | 219,912 | | | (78,573) | | 12,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/04/2023 | 10/02/2024 | 1 | 1,299,382 | 4288 | 58,909 | | | 163 | | 106,596 | | | (44,344) | | 481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/04/2023 | 10/03/2024 | 1 | 2,157,020 | 4229 | 94,937 | | | 523 | | 161,501 | | | (71,267) | | 978 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/10/2024 | 1 | 2,202,000 | 4358.24 | 67,381 | | | 1,666 | | 110,888 | | | (50,444) | | 1,822 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/09/2024 | 1 | 2,123,359 | 4333 | 75,083 | | | 1,655 | | 122,239 | | | (56,363) | | 1,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/09/2024 | 1 | 2,679,438 | 4336 | 119,157 | | | 2,626 | | 200,417 | | | (89,449) | | 2,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/09/2024 | 1 | 2,046,432 | 4336 | 128,568 | | | 2,833 | | 234,534 | | | (96,514) | | 1,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/09/2024 | 1 | 2,310,907 | 4336 | 147,524 | | | 3,251 | | 270,693 | | | (110,744) | | 1,814 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/11/2024 | 1 | 7,003,000 | 4327.78 | 174,375 | | | 4,844 | | 279,270 | | | (131,260) | | 6,079 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056S6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/14/2024 | 1 | 5,411,000 | 4327.78 | 134,734 | | | 4,825 | | 215,728 | | | (100,592) | | 5,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/18/2023 | 10/18/2024 | 1 | 2,523,000 | 4314.6 | 51,974 | | | 2,427 | | 81,633 | | | (38,909) | | 2,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/18/2024 | 1 | 4,426,000 | 4224.16 | 96,487 | | | 4,556 | | 154,254 | | | (72,630) | | 4,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/21/2024 | 1 | 2,843,000 | 4224.16 | 49,184 | | | 2,710 | | 77,825 | | | (36,720) | | 3,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/21/2024 | 1 | 9,138,000 | 4224.16 | 225,709 | | | 12,436 | | 363,852 | | | (168,513) | | 10,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2024 | 1 | 8,144,000 | 4224.16 | 201,157 | | | 11,605 | | 324,194 | | | (149,774) | | 9,997 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 2,239,000 | 4217.04 | 28,435 | | | 1,719 | | 44,556 | | | (21,288) | | 2,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 3,456,000 | 4217.04 | 55,296 | | | 3,342 | | 87,682 | | | (41,396) | | 4,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 3,222,000 | 4217.04 | 72,817 | | | 4,401 | | 117,005 | | | (54,513) | | 4,044 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB056SQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 5,885,000 | 4217.04 | 144,771 | | | 8,750 | | 234,200 | | | (108,380) | | 7,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 3,688,000 | 4217.04 | 99,207 | | | 5,996 | | 161,443 | | | (74,270) | | 4,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 2,541,000 | 4217.04 | 84,615 | | | 5,114 | | 140,299 | | | (63,346) | | 3,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/18/2024 | 1 | 1,689,664 | .4224 | 70,448 | | | 3,336 | | 118,278 | | | (53,470) | | 1,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/24/2024 | 1 | 4,112,000 | 4247.68 | 158,312 | | | 10,003 | | 267,742 | | | (118,518) | | 5,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057S8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2023 | 10/25/2024 | 1 | 3,151,000 | 4186.77 | 65,226 | | | 4,301 | | 104,951 | | | (48,830) | | 4,123 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 7,316,000 | 4137.23 | 90,718 | | | 6,031 | | 145,490 | | | (68,101) | | 9,573 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 3,001,000 | 4137.23 | 48,016 | | | 3,192 | | 77,587 | | | (36,045) | | 3,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 3,192,000 | 4137.23 | 65,117 | | | 4,329 | | 106,328 | | | (48,882) | | 4,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 2,900,000 | 4137.23 | 65,830 | | | 4,377 | | 108,134 | | | (49,418) | | 3,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 3,278,000 | 4137.23 | 79,000 | | | 5,252 | | 130,373 | | | (59,304) | | 4,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 2,600,000 | 4137.23 | 63,440 | | | 4,218 | | 104,701 | | | (47,623) | | 3,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 2,646,000 | 4137.23 | 74,882 | | | 4,978 | | 124,965 | | | (56,213) | | 3,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 1,785,000 | 4137.23 | 67,295 | | | 4,474 | | 115,349 | | | (50,517) | | 2,336 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/25/2024 | 1 | 2,355,000 | 4117.37 | 63,114 | | | 4,208 | | 105,372 | | | (47,509) | | 3,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/28/2024 | 1 | 6,967,000 | 4117.37 | 167,208 | | | 12,437 | | 277,016 | | | (124,836) | | 9,648 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/29/2024 | 1 | 7,163,000 | 4117.37 | 171,912 | | | 13,224 | | 284,742 | | | (128,000) | | 10,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/29/2024 | 1 | 1,729,000 | 4117.37 | 46,337 | | | 3,564 | | 77,322 | | | (34,501) | | 2,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/25/2024 | 1 | 3,065,687 | .4137 | 119,923 | | | 7,995 | | 212,160 | | | (90,272) | | 4,012 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/30/2023 | 10/30/2024 | 1 | 3,619,000 | 4166.82 | 196,150 | | | 15,627 | | 359,338 | | | (146,844) | | 5,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/30/2023 | 10/30/2024 | 1 | 4,175,000 | 4166.82 | 243,820 | | | 19,425 | | 455,955 | | | (182,532) | | 5,985 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/30/2023 | 10/25/2024 | 1 | 2,933,751 | .4120 | 186,409 | | | 12,462 | | 338,966 | | | (141,485) | | 3,839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 5,378,000 | 4193.8 | 67,225 | | | 5,541 | | 106,803 | | | (50,327) | | 7,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 2,643,000 | 4193.8 | 42,288 | | | 3,485 | | 68,229 | | | (31,658) | | 3,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057SZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 3,016,000 | 4193.8 | 63,939 | | | 5,270 | | 104,799 | | | (47,867) | | 4,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 4,422,000 | 4193.8 | 106,570 | | | 8,783 | | 175,600 | | | (79,782) | | 6,444 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB058S1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 2,215,000 | 4193.8 | 101,447 | | | 8,361 | | 179,152 | | | (75,947) | | 3,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 2,231,000 | 4193.8 | 114,227 | | | 9,414 | | 205,885 | | | (85,514) | | 3,251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/30/2024 | 1 | 1,629,227 | 4167 | 58,955 | | | 4,710 | | 99,420 | | | (44,257) | | 2,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/30/2024 | 1 | 2,750,101 | 4167 | 118,655 | | | 9,479 | | 204,509 | | | (89,072) | | 3,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/30/2024 | 1 | 2,166,746 | 4167 | 98,930 | | | 7,904 | | 171,966 | | | (74,265) | | 3,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/30/2024 | 1 | 4,783,509 | 4167 | 230,714 | | | 18,432 | | 404,712 | | | (173,193) | | 6,857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 5,153,000 | 4237.86 | 64,413 | | | 5,486 | | 102,276 | | | (48,221) | | 7,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 2,133,000 | 4237.86 | 33,062 | | | 2,816 | | 52,917 | | | (24,751) | | 3,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 2,667,000 | 4237.86 | 64,808 | | | 5,519 | | 105,844 | | | (48,518) | | 3,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 2,492,000 | 4237.86 | 56,818 | | | 4,839 | | 92,722 | | | (42,536) | | 3,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 3,356,000 | 4237.86 | 89,941 | | | 7,660 | | 148,165 | | | (67,333) | | 4,968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 3,290,000 | 4237.86 | 113,505 | | | 9,667 | | 190,923 | | | (84,974) | | 4,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 2,225,000 | 4237.86 | 103,463 | | | 8,811 | | 182,043 | | | (77,456) | | 3,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/30/2024 | 1 | 2,304,251 | 4167 | 98,893 | | | 7,922 | | 161,474 | | | (74,441) | | 3,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/30/2024 | 1 | 2,145,912 | 4167 | 116,447 | | | 9,329 | | 196,887 | | | (87,655) | | 3,076 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/31/2024 | 1 | 2,893,722 | 4194 | 119,018 | | | 9,836 | | 197,238 | | | (89,345) | | 4,217 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/31/2024 | 1 | 4,692,862 | 4194 | 228,891 | | | 18,917 | | 388,675 | | | (171,825) | | 6,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/31/2024 | 1 | 2,164,001 | 4194 | 137,437 | | | 11,358 | | 247,756 | | | (103,172) | | 3,153 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/06/2023 | 11/06/2024 | 1 | 3,317,000 | 4365.98 | 52,740 | | | 5,216 | | 82,113 | | | (39,483) | | 5,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1 | 2,495,000 | 4378.38 | 70,609 | | | 7,177 | | 113,492 | | | (52,860) | | 4,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1 | 2,028,000 | 4378.38 | 78,281 | | | 7,957 | | 130,279 | | | (58,604) | | 3,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059S1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1 | 3,605,000 | 4378.38 | 198,636 | | | 20,191 | | 355,819 | | | (148,705) | | 5,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1 | 4,288,000 | 4378.38 | 251,277 | | | 25,542 | | 461,110 | | | (188,114) | | 6,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059S7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/08/2024 | 1 | 2,777,000 | 4382.78 | 77,756 | | | 8,117 | | 124,878 | | | (58,211) | | 4,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059S9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/07/2024 | 1 | 2,406,102 | 4375 | 95,904 | | | 9,775 | | 159,272 | | | (71,993) | | 3,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/08/2024 | 1 | 2,226,000 | 4347.35 | 66,112 | | | 6,959 | | 106,734 | | | (49,629) | | 3,638 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB059G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/08/2024 | 1 | 1,963,000 | 4347.35 | 70,668 | | | 7,439 | | 116,404 | | | (53,049) | | 3,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/08/2024 | 1 | 1,791,827 | .4381 | 110,483 | | | 11,630 | | 216,787 | | | (82,938) | | 2,929 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/12/2024 | 1 | 2,794,000 | 4415.24 | 36,043 | | | 4,159 | | 55,189 | | | (26,836) | | 4,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05AS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/15/2024 | 1 | 2,731,000 | 4502.88 | 84,115 | | | 10,399 | | 134,306 | | | (62,971) | | 4,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05AS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/15/2024 | 1 | 2,086,000 | 4502.88 | 76,139 | | | 9,413 | | 124,055 | | | (57,000) | | 3,703 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ASD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/16/2023 | 11/15/2024 | 1 | 2,538,612 | .4501 | 158,648 | | | 19,776 | | 300,802 | | | (119,094) | | 4,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ASS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 4,078,000 | 4556.62 | 232,854 | | | 33,541 | | 418,436 | | | (174,322) | | 7,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05AST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/20/2024 | 1 | 3,565,146 | .4547 | 163,244 | | | 22,736 | | 271,500 | | | (122,882) | | 6,663 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ASU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2024 | 1 | 2,881,751 | .4538 | 119,704 | | | 16,958 | | 193,247 | | | (89,860) | | 5,439 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 2,744,000 | 4559.34 | 51,313 | | | 7,412 | | 78,016 | | | (38,626) | | 5,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/25/2024 | 1 | 2,107,000 | 4559.34 | 30,973 | | | 4,693 | | 46,471 | | | (23,124) | | 4,126 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/25/2024 | 1 | 3,302,000 | 4559.34 | 71,653 | | | 10,857 | | 109,960 | | | (53,496) | | 6,467 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 2,561,000 | 4559.34 | 39,183 | | | 6,028 | | 58,951 | | | (29,175) | | 5,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 3,980,000 | 4559.34 | 89,948 | | | 13,838 | | 138,286 | | | (66,972) | | 7,864 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 2,596,000 | 4559.34 | 76,582 | | | 11,782 | | 120,568 | | | (57,020) | | 5,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 2,014,000 | 4559.34 | 73,914 | | | 11,371 | | 118,991 | | | (55,034) | | 3,979 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 3,663,000 | 4559.34 | 213,187 | | | 32,798 | | 384,028 | | | (158,731) | | 7,238 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/20/2024 | 1 | 1,750,741 | .4547 | 79,830 | | | 11,149 | | 132,579 | | | (60,424) | | 3,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/21/2024 | 1 | 1,579,290 | .4538 | 76,852 | | | 10,918 | | 127,853 | | | (58,010) | | 2,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/21/2024 | 1 | 1,743,357 | .4540 | 111,421 | | | 15,829 | | 204,496 | | | (84,103) | | 3,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 2,332,989 | .4557 | 99,410 | | | 14,359 | | 164,058 | | | (74,831) | | 4,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 2,360,329 | .4557 | 115,742 | | | 16,718 | | 197,040 | | | (87,124) | | 4,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 2,000,356 | .4557 | 125,686 | | | 18,155 | | 235,453 | | | (94,610) | | 3,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 1,503,685 | .4557 | 73,141 | | | 10,565 | | 124,254 | | | (55,057) | | 2,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/27/2024 | 1 | 2,672,000 | 4554.89 | 35,003 | | | 5,496 | | 52,341 | | | (26,276) | | 5,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/27/2024 | 1 | 2,770,000 | 4554.89 | 44,043 | | | 6,916 | | 66,444 | | | (33,062) | | 5,521 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05BST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/27/2024 | 1 | 3,321,000 | 4554.89 | 102,619 | | | 16,114 | | 162,247 | | | (77,034) | | 6,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/21/2024 | 1 | 2,271,744 | 4543 | 107,605 | | | 15,372 | | 181,290 | | | (82,127) | | 4,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05BSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/27/2024 | 1 | 2,381,931 | 4554 | 146,430 | | | 22,993 | | 274,594 | | | (109,922) | | 4,748 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/05/2024 | 1 | 2,445,000 | 4567.18 | 31,785 | | | 5,676 | | 47,702 | | | (23,795) | | 5,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 11/29/2024 | 1 | 3,190,834 | 4552 | 200,886 | | | 33,107 | | 370,016 | | | (152,896) | | 6,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 11/29/2024 | 1 | 2,251,925 | 4568 | 140,180 | | | 23,102 | | 264,579 | | | (106,692) | | 4,565 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/02/2024 | 1 | 1,594,337 | 4595 | 67,828 | | | 11,649 | | 115,895 | | | (51,198) | | 3,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2023 | 12/06/2024 | 1 | 2,780,000 | 4549.34 | 69,778 | | | 12,652 | | 108,300 | | | (52,238) | | 5,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/07/2023 | 12/05/2024 | 1 | 2,014,645 | 4568 | 127,176 | | | 22,962 | | 232,084 | | | (95,731) | | 4,283 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 1,479,990 | 4604.37 | 64,676 | | | 11,857 | | 107,334 | | | (48,684) | | 3,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 4,455,000 | 4604.37 | 254,381 | | | 46,636 | | 456,012 | | | (191,484) | | 9,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/09/2024 | 1 | 2,238,000 | 4604.37 | 59,978 | | | 11,401 | | 93,401 | | | (44,780) | | 4,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/04/2024 | 1 | 2,805,845 | 4570 | 124,378 | | | 22,235 | | 200,861 | | | (94,142) | | 5,920 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 3,127,372 | 4586 | 146,241 | | | 26,811 | | 242,109 | | | (110,083) | | 6,699 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/11/2023 | 12/06/2024 | 1 | 3,119,999 | 4575 | 146,889 | | | 27,005 | | 235,284 | | | (111,489) | | 6,684 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/11/2023 | 12/09/2024 | 1 | 1,726,639 | 4604 | 105,266 | | | 20,065 | | 188,963 | | | (79,239) | | 3,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/12/2024 | 1 | 1,309,523 | 4644 | 81,836 | | | 16,232 | | 139,396 | | | (61,433) | | 2,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/14/2023 | 12/13/2024 | 1 | 4,112,000 | 4719.55 | 233,150 | | | 47,147 | | 415,684 | | | (175,022) | | 9,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 2,329,000 | 4719.19 | 97,352 | | | 19,741 | | 158,978 | | | (73,282) | | 5,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 2,732,000 | 4719.19 | 153,265 | | | 31,079 | | 272,458 | | | (115,370) | | 6,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/16/2024 | 1 | 8,389,000 | 4719.19 | 213,920 | | | 44,788 | | 326,236 | | | (159,711) | | 19,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/17/2024 | 1 | 3,062,000 | 4719.19 | 124,317 | | | 26,298 | | 200,237 | | | (92,562) | | 7,077 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/12/2024 | 1 | 2,400,793 | 4644 | 115,989 | | | 23,262 | | 182,156 | | | (87,551) | | 5,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/12/2024 | 1 | 2,231,836 | 4640 | 148,716 | | | 29,826 | | 255,990 | | | (112,254) | | 4,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 1,556,692 | 4717 | 57,882 | | | 11,737 | | 93,156 | | | (43,571) | | 3,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 3,056,061 | 4716 | 143,519 | | | 29,102 | | 242,455 | | | (108,034) | | 6,880 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05DSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 2,179,383 | 4707 | 131,316 | | | 26,628 | | 240,564 | | | (98,848) | | 4,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/18/2024 | 1 | 4,683,000 | 4740.56 | 118,012 | | | 25,288 | | 179,279 | | | (88,347) | | 10,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/18/2024 | 1 | 3,356,000 | 4740.56 | 194,648 | | | 41,710 | | 346,308 | | | (145,720) | | 7,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/12/2024 | 1 | 2,849,413 | 4641 | 199,489 | | | 40,121 | | 330,110 | | | (151,833) | | 6,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/13/2024 | 1 | 1,439,411 | 4704 | 67,011 | | | 13,626 | | 106,049 | | | (50,861) | | 3,241 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/13/2024 | 1 | 2,068,884 | 4713 | 132,047 | | | 26,851 | | 233,454 | | | (100,224) | | 4,658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/13/2024 | 1 | 2,798,480 | 4719 | 112,024 | | | 22,779 | | 175,192 | | | (85,026) | | 6,300 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/13/2024 | 1 | 2,246,334 | 4719 | 112,041 | | | 22,783 | | 182,911 | | | (85,039) | | 5,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/13/2024 | 1 | 1,857,102 | 4678 | 125,174 | | | 25,524 | | 211,196 | | | (95,271) | | 4,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/17/2024 | 1 | 6,503,044 | 4719 | 324,657 | | | 69,057 | | 522,066 | | | (244,385) | | 15,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/18/2024 | 1 | 1,659,093 | 4727 | 102,566 | | | 22,039 | | 178,435 | | | (76,995) | | 3,859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/18/2024 | 1 | 1,417,427 | 4741 | 67,816 | | | 14,572 | | 110,424 | | | (50,909) | | 3,297 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/13/2024 | 1 | 2,118,641 | 4719 | 98,232 | | | 20,087 | | 156,650 | | | (74,974) | | 4,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/13/2024 | 1 | 2,420,944 | 4719 | 118,934 | | | 24,320 | | 191,887 | | | (90,774) | | 5,450 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/13/2024 | 1 | 1,617,229 | 4715 | 104,070 | | | 21,280 | | 181,431 | | | (79,429) | | 3,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/17/2024 | 1 | 2,326,561 | 4719 | 107,435 | | | 22,915 | | 170,742 | | | (81,094) | | 5,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05DSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/18/2024 | 1 | 2,721,081 | 4741 | 126,596 | | | 27,278 | | 205,617 | | | (95,295) | | 6,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ES0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/18/2024 | 1 | 2,332,861 | 4732 | 148,679 | | | 32,036 | | 263,622 | | | (111,918) | | 5,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ES1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/19/2024 | 1 | 2,574,920 | 4768 | 108,238 | | | 23,556 | | 176,690 | | | (81,252) | | 6,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/20/2024 | 1 | 2,254,000 | 4754.63 | 126,224 | | | 28,128 | | 223,591 | | | (95,015) | | 5,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/24/2024 | 1 | 2,494,000 | 4754.63 | 103,252 | | | 23,893 | | 167,534 | | | (76,878) | | 6,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/18/2024 | 1 | 1,516,529 | 4739 | 93,360 | | | 20,398 | | 169,311 | | | (70,665) | | 3,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/19/2024 | 1 | 3,366,469 | 4768 | 142,725 | | | 31,495 | | 238,182 | | | (107,732) | | 7,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/19/2024 | 1 | 3,728,865 | 4768 | 221,408 | | | 48,858 | | 412,846 | | | (167,123) | | 8,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/20/2024 | 1 | 3,678,731 | 4747 | 162,370 | | | 36,183 | | 266,893 | | | (122,224) | | 8,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/26/2023 | 12/26/2024 | 1 | 2,381,000 | 4774.75 | 119,050 | | | 28,127 | | 200,491 | | | (89,125) | | 5,812 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05ESL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/17/2024 | 1 | 1,543,201 | .4719 | 94,876 | | | 20,637 | | 161,318 | | | (73,022) | | 3,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/19/2024 | 1 | 2,716,367 | .4766 | 145,812 | | | 32,357 | | 251,192 | | | (111,599) | | 6,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/20/2024 | 1 | 2,626,378 | .4698 | 124,445 | | | 27,887 | | 192,942 | | | (94,980) | | 6,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/20/2024 | 1 | 3,265,353 | .4698 | 217,542 | | | 48,749 | | 369,675 | | | (166,035) | | 7,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/20/2024 | 1 | 2,501,537 | .4747 | 158,964 | | | 35,622 | | 284,949 | | | (121,326) | | 5,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/26/2024 | 1 | 2,578,365 | .4775 | 118,552 | | | 28,087 | | 196,124 | | | (88,995) | | 6,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/26/2024 | 1 | 2,020,471 | .4765 | 118,343 | | | 28,037 | | 209,393 | | | (88,838) | | 4,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/23/2024 | 1 | 2,111,056 | .4755 | 94,243 | | | 22,034 | | 153,231 | | | (71,730) | | 5,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/20/2024 | 1 | 3,145,865 | .4752 | 195,568 | | | 44,447 | | 353,594 | | | (150,100) | | 7,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/26/2024 | 1 | 3,132,236 | .4775 | 131,456 | | | 31,579 | | 214,811 | | | (99,226) | | 7,646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/26/2024 | 1 | 6,231,049 | .4775 | 285,899 | | | 68,680 | | 476,349 | | | (215,803) | | 15,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 3,576,622 | .4782 | 116,793 | | | 28,304 | | 184,417 | | | (87,915) | | 8,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 3,002,832 | .4782 | 135,604 | | | 32,862 | | 226,590 | | | (102,076) | | 7,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 1,626,339 | .4783 | 69,377 | | | 16,813 | | 114,584 | | | (52,223) | | 3,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 4,123,248 | .4783 | 210,664 | | | 51,052 | | 364,816 | | | (158,577) | | 10,123 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 1,988,000 | 4742.83 | 26,838 | | | 6,857 | | 39,771 | | | (19,945) | | 5,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 3,284,000 | 4742.83 | 60,426 | | | 15,438 | | 90,578 | | | (44,906) | | 8,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 2,994,000 | 4742.83 | 67,664 | | | 17,288 | | 102,361 | | | (50,286) | | 7,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 4,615,000 | 4742.83 | 114,914 | | | 29,360 | | 175,157 | | | (85,400) | | 11,710 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 2,305,000 | 4742.83 | 63,849 | | | 16,313 | | 98,309 | | | (47,450) | | 5,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 2,112,000 | 4742.83 | 67,162 | | | 17,159 | | 104,901 | | | (49,912) | | 5,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 3,521,000 | 4742.83 | 124,291 | | | 31,756 | | 196,214 | | | (92,369) | | 8,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 12/27/2024 | 1 | 1,793,756 | .4783 | 64,916 | | | 15,776 | | 108,093 | | | (49,048) | | 4,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 12/27/2024 | 1 | 3,467,929 | .4783 | 153,475 | | | 37,297 | | 266,839 | | | (115,959) | | 8,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 12/27/2024 | 1 | 4,707,822 | .4770 | 208,908 | | | 50,768 | | 357,543 | | | (157,842) | | 11,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 1,644,000 | 4697.24 | 58,033 | | | 15,153 | | 91,969 | | | (42,887) | | 4,194 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05FSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 2,000,000 | 4697.24 | | 123,200 | | 32,169 | | 225,316 | | | (91,046) | | 5,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/06/2025 | 1 | 2,827,000 | 4697.24 | | 152,093 | | 40,642 | | 262,308 | | | (111,479) | | 7,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/07/2025 | 1 | 2,725,000 | 4697.24 | | 99,190 | | 26,705 | | 157,294 | | | (72,506) | | 7,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/02/2025 | 1 | 3,315,238 | .4743 | | 142,358 | | 36,878 | | 242,338 | | | (105,494) | | 8,412 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/02/2025 | 1 | 2,148,502 | .4743 | | 125,096 | | 32,406 | | 238,576 | | | (92,702) | | 5,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 1,585,521 | .4705 | | 65,017 | | 16,977 | | 105,083 | | | (48,049) | | 4,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 3,481,559 | .4705 | | 160,513 | | 41,912 | | 265,639 | | | (118,621) | | 8,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 1,575,396 | .4689 | | 69,196 | | 18,068 | | 111,482 | | | (51,136) | | 4,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/02/2025 | 1 | 2,295,530 | .4743 | | 104,055 | | 27,031 | | 171,793 | | | (76,885) | | 5,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 2,074,821 | .4705 | | 91,490 | | 23,956 | | 144,460 | | | (67,414) | | 5,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 2,527,199 | .4689 | | 106,048 | | 27,768 | | 163,810 | | | (78,141) | | 6,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 2,091,151 | .4689 | | 100,016 | | 26,188 | | 157,889 | | | (73,696) | | 5,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 4,585,529 | .4689 | | 230,671 | | 60,399 | | 367,875 | | | (169,968) | | 11,697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 2,404,158 | .4705 | | 151,987 | | 39,796 | | 265,425 | | | (111,990) | | 6,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 3,422,736 | .4689 | | 220,599 | | 57,761 | | 379,307 | | | (162,546) | | 8,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/03/2025 | 1 | 1,554,786 | .4697 | | 71,450 | | 18,708 | | 112,803 | | | (52,647) | | 3,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/09/2024 | 01/09/2025 | 1 | 4,305,000 | 4756.5 | | 254,856 | | 70,015 | | 456,514 | | | (184,527) | | 11,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2024 | 01/09/2025 | 1 | 4,380,737 | .4757 | | 214,160 | | 58,997 | | 346,900 | | | (154,899) | | 11,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/10/2025 | 1 | 2,316,000 | 4780.24 | | 54,194 | | 15,205 | | 81,818 | | | (39,050) | | 6,122 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/10/2025 | 1 | 3,226,000 | 4780.24 | | 80,327 | | 22,536 | | 121,488 | | | (57,880) | | 8,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/10/2025 | 1 | 2,015,000 | 4780.24 | | 61,256 | | 17,186 | | 94,608 | | | (44,138) | | 5,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/10/2025 | 1 | 2,447,000 | 4780.24 | | 87,358 | | 24,509 | | 137,485 | | | (62,946) | | 6,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/03/2025 | 1 | 1,563,221 | .4694 | | 63,989 | | 17,040 | | 96,194 | | | (47,009) | | 3,988 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/08/2025 | 1 | 1,591,022 | .4764 | | 61,686 | | 17,059 | | 97,442 | | | (44,693) | | 4,164 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/09/2025 | 1 | 2,412,383 | .4758 | | 116,924 | | 32,569 | | 191,953 | | | (84,481) | | 6,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/17/2025 | 1 | 3,307,000 | 4739.21 | | 117,068 | | 34,734 | | 182,934 | | | (82,203) | | 9,036 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05GSO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/17/2025 | 1 | 1,993,000 | 4739.21 | | 98,255 | | 29,153 | | 163,080 | | | (68,993) | | 5,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/09/2025 | 1 | 1,565,521 | 4758 | | 70,686 | | 19,856 | | 120,024 | | | (50,744) | | 4,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/13/2025 | 1 | 2,186,210 | 4784 | | 114,053 | | 32,949 | | 211,413 | | | (80,972) | | 5,863 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/16/2025 | 1 | 3,545,889 | 4766 | | 127,023 | | 37,442 | | 205,772 | | | (89,438) | | 9,644 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/16/2025 | 1 | 5,495,175 | 4766 | | 229,643 | | 67,691 | | 383,150 | | | (161,694) | | 14,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/16/2025 | 1 | 5,676,282 | 4766 | | 249,705 | | 73,605 | | 421,712 | | | (175,820) | | 15,438 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/16/2025 | 1 | 4,551,511 | 4766 | | 210,635 | | 62,088 | | 360,577 | | | (148,310) | | 12,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2024 | 01/16/2025 | 1 | 2,020,776 | 4766 | | 109,375 | | 32,240 | | 197,911 | | | (77,012) | | 5,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/18/2024 | 01/17/2025 | 1 | 18,729,000 | 4780.94 | | 1,108,757 | | 331,706 | | 1,971,135 | | | (777,649) | | 51,174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/18/2024 | 01/17/2025 | 1 | 3,961,980 | 4739 | | 183,427 | | 54,876 | | 289,262 | | | (128,650) | | 10,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/19/2024 | 01/17/2025 | 1 | 1,808,000 | 4839.81 | | 30,374 | | 9,112 | | 43,994 | | | (21,279) | | 4,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/24/2025 | 1 | 1,575,069 | 4892 | | 71,809 | | 23,067 | | 111,636 | | | (48,671) | | 4,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/29/2025 | 1 | 2,365,406 | 4928 | | 86,002 | | 28,430 | | 132,579 | | | (57,491) | | 6,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/29/2025 | 1 | 3,099,668 | 4928 | | 125,316 | | 41,427 | | 196,454 | | | (83,773) | | 8,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/29/2025 | 1 | 3,262,290 | 4928 | | 139,583 | | 46,143 | | 221,230 | | | (93,310) | | 9,392 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/29/2025 | 1 | 3,755,083 | 4928 | | 168,859 | | 55,821 | | 270,539 | | | (112,881) | | 10,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/29/2025 | 1 | 2,222,496 | 4928 | | 105,182 | | 34,771 | | 170,632 | | | (70,314) | | 6,398 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/31/2025 | 1 | 2,280,000 | 4845.65 | | 112,404 | | 37,674 | | 186,398 | | | (74,629) | | 6,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/30/2025 | 1 | 4,536,088 | 4925 | | 179,199 | | 59,733 | | 300,400 | | | (119,302) | | 13,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/30/2025 | 1 | 4,673,797 | 4925 | | 197,506 | | 65,835 | | 336,770 | | | (131,490) | | 13,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 3,490,000 | 4906.19 | | 86,552 | | 29,250 | | 128,098 | | | (57,385) | | 10,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 2,082,000 | 4906.19 | | 63,085 | | 21,319 | | 95,186 | | | (41,826) | | 6,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 2,809,000 | 4906.19 | | 96,911 | | 32,751 | | 148,524 | | | (64,253) | | 8,153 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 3,614,855 | 4846 | | 161,770 | | 54,670 | | 248,781 | | | (107,256) | | 10,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 3,634,238 | 4846 | | 179,648 | | 60,712 | | 281,908 | | | (119,109) | | 10,548 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/04/2025 | 1 | 3,513,000 | 4958.61 | | 118,037 | | 40,859 | | 177,721 | | | (77,301) | | 10,361 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05HSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 01/31/2025 | 1 | 2,926,773 | .4846 | | 143,063 | | 48,483 | | 206,782 | | | (94,721) | | 8,495 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 01/31/2025 | 1 | 2,015,790 | .4846 | | 126,335 | | 42,814 | | 192,111 | | | (83,645) | | 5,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/05/2024 | 02/05/2025 | 1 | 2,108,000 | 4942.81 | | 123,107 | | 42,952 | | 212,638 | | | (80,053) | | 6,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/05/2024 | 01/31/2025 | 1 | 3,515,654 | .4959 | | 191,033 | | 64,919 | | 326,847 | | | (125,944) | | 10,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/06/2025 | 1 | 2,440,000 | 4954.23 | | 70,028 | | 24,625 | | 103,890 | | | (45,346) | | 7,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/06/2025 | 1 | 3,692,000 | 4954.23 | | 182,016 | | 64,005 | | 294,911 | | | (117,863) | | 10,974 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/03/2025 | 1 | 2,156,995 | .4959 | | 100,616 | | 34,839 | | 164,247 | | | (65,691) | | 6,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/05/2025 | 1 | 3,628,023 | .4943 | | 171,998 | | 60,176 | | 275,237 | | | (111,681) | | 10,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/05/2025 | 1 | 2,224,265 | .4943 | | 116,991 | | 40,931 | | 192,698 | | | (75,964) | | 6,586 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/07/2025 | 1 | 2,604,000 | 4995.06 | | 87,494 | | 31,008 | | 131,760 | | | (56,417) | | 7,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05IS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/07/2025 | 1 | 2,744,000 | 4995.06 | | 135,005 | | 47,845 | | 218,300 | | | (87,052) | | 8,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/07/2025 | 1 | 2,026,000 | 4995.06 | | 111,025 | | 39,347 | | 186,031 | | | (71,590) | | 6,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/04/2025 | 1 | 1,472,707 | .4959 | | 86,846 | | 30,312 | | 144,017 | | | (56,462) | | 4,344 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/05/2025 | 1 | 1,828,840 | .4943 | | 81,200 | | 28,487 | | 122,209 | | | (52,646) | | 5,415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/06/2025 | 1 | 2,605,925 | .4954 | | 104,237 | | 36,756 | | 155,462 | | | (67,397) | | 7,746 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/06/2025 | 1 | 1,818,202 | .4954 | | 80,542 | | 28,400 | | 122,134 | | | (52,076) | | 5,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/06/2025 | 1 | 4,562,846 | .4954 | | 215,146 | | 75,864 | | 330,196 | | | (139,108) | | 13,563 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/06/2025 | 1 | 1,766,904 | .4949 | | 104,108 | | 36,710 | | 169,313 | | | (67,314) | | 5,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 4,766,000 | 4997.91 | | 61,481 | | 21,970 | | 86,647 | | | (39,584) | | 14,222 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 5,243,000 | 4997.91 | | 117,443 | | 41,967 | | 170,495 | | | (75,614) | | 15,645 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 3,105,000 | 4997.91 | | 76,694 | | 27,406 | | 112,006 | | | (49,378) | | 9,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 2,049,000 | 4997.91 | | 60,855 | | 21,746 | | 90,185 | | | (39,181) | | 6,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 2,303,000 | 4997.91 | | 79,684 | | 28,474 | | 120,476 | | | (51,303) | | 6,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/06/2025 | 1 | 2,134,814 | .4953 | | 96,229 | | 34,215 | | 146,425 | | | (62,126) | | 6,346 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 2,008,014 | .4995 | | 72,191 | | 25,797 | | 109,911 | | | (46,479) | | 5,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/07/2025 | 1 | 3,063,682 | .4998 | | 125,003 | | 44,918 | | 186,527 | | | (79,988) | | 9,142 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05JS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/07/2025 | 1 | 2,161,442 | 5027 | | 79,352 | | 28,514 | | 119,451 | | | (50,777) | | 6,450 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/28/2024 | 02/26/2025 | 1 | 2,651,364 | 5070 | | 147,748 | | 60,405 | | 240,819 | | | (87,268) | | 8,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/27/2025 | 1 | 1,888,464 | 5077 | | 81,777 | | 33,846 | | 123,248 | | | (48,078) | | 6,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/27/2025 | 1 | 1,701,232 | 5078 | | 93,803 | | 38,824 | | 149,639 | | | (55,148) | | 5,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/28/2025 | 1 | 2,910,042 | 5070 | | 114,306 | | 47,496 | | 168,639 | | | (67,018) | | 9,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/28/2025 | 1 | 2,053,253 | 5070 | | 103,340 | | 42,939 | | 159,462 | | | (60,588) | | 6,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/28/2025 | 1 | 1,723,718 | 5070 | | 98,376 | | 40,876 | | 157,090 | | | (57,678) | | 5,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/04/2024 | 02/28/2025 | 1 | 2,436,804 | 5087 | | 123,802 | | 51,728 | | 181,113 | | | (72,018) | | 7,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2025 | 1 | 2,801,000 | 5078.65 | | 47,617 | | 20,332 | | 66,692 | | | (27,266) | | 9,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2025 | 1 | 5,886,000 | 5078.65 | | 144,207 | | 61,576 | | 206,280 | | | (82,573) | | 19,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2025 | 1 | 2,570,000 | 5078.65 | | 91,749 | | 39,177 | | 135,723 | | | (52,536) | | 8,401 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 02/28/2025 | 1 | 1,561,672 | 5137 | | 61,618 | | 25,818 | | 97,434 | | | (35,773) | | 5,022 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/03/2025 | 1 | 1,597,632 | 5137 | | 84,346 | | 35,748 | | 143,351 | | | (48,563) | | 5,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/04/2025 | 1 | 1,636,773 | 5131 | | 53,503 | | 22,761 | | 81,495 | | | (30,720) | | 5,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/04/2025 | 1 | 3,678,891 | 5131 | | 128,042 | | 54,471 | | 196,695 | | | (73,519) | | 11,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/04/2025 | 1 | 5,787,712 | 5131 | | 220,919 | | 93,982 | | 344,211 | | | (126,846) | | 18,858 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/04/2025 | 1 | 3,509,570 | 5131 | | 141,697 | | 60,280 | | 222,970 | | | (81,359) | | 11,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/04/2025 | 1 | 3,145,272 | 5131 | | 156,536 | | 66,593 | | 258,626 | | | (89,879) | | 10,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/04/2025 | 1 | 2,488,511 | 5131 | | 132,895 | | 56,535 | | 224,563 | | | (76,305) | | 8,108 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 5,206,000 | 5104.76 | | 124,423 | | 53,471 | | 176,843 | | | (70,904) | | 17,072 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 3,097,000 | 5104.76 | | 90,123 | | 38,730 | | 130,111 | | | (51,358) | | 10,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 3,865,000 | 5104.76 | | 127,545 | | 54,813 | | 186,629 | | | (72,683) | | 12,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 4,703,000 | 5104.76 | | 233,739 | | 100,450 | | 363,392 | | | (133,199) | | 15,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 2,944,000 | 5104.76 | | 163,981 | | 70,471 | | 262,058 | | | (93,447) | | 9,654 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 02/27/2025 | 1 | 257,277 | 5078 | | 13,607 | | 5,695 | | 21,175 | | | (7,905) | | 825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 02/28/2025 | 1 | 850,391 | 5094 | | 45,865 | | 19,271 | | 72,534 | | | (26,574) | | 2,735 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05KSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/04/2025 | 1 | 2,922,336 | 5132 | | 154,932 | | 66,093 | | 252,832 | | | (88,777) | | 9,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/05/2025 | 1 | 1,950,202 | 5079 | | 89,188 | | 38,188 | | 133,900 | | | (50,964) | | 6,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/05/2025 | 1 | 2,264,566 | 5079 | | 127,072 | | 54,409 | | 199,176 | | | (72,613) | | 7,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/11/2024 | 03/07/2025 | 1 | 2,402,885 | 5134 | | 98,739 | | 43,181 | | 149,586 | | | (55,523) | | 7,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/11/2024 | 03/07/2025 | 1 | 2,008,486 | 5124 | | 90,854 | | 39,733 | | 138,589 | | | (51,090) | | 6,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/11/2024 | 03/07/2025 | 1 | 2,608,855 | 5124 | | 141,846 | | 62,033 | | 225,436 | | | (79,764) | | 8,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/12/2025 | 1 | 4,663,000 | 5175.27 | | 243,875 | | 108,837 | | 374,861 | | | (134,966) | | 15,581 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/07/2025 | 1 | 1,974,579 | 5129 | | 83,449 | | 36,596 | | 120,362 | | | (46,824) | | 6,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/11/2025 | 1 | 3,429,020 | 5118 | | 151,534 | | 67,395 | | 217,722 | | | (84,093) | | 11,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/11/2025 | 1 | 6,141,528 | 5118 | | 287,040 | | 127,661 | | 415,672 | | | (159,291) | | 20,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/11/2025 | 1 | 3,070,956 | 5118 | | 171,479 | | 76,265 | | 256,337 | | | (95,161) | | 10,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/11/2025 | 1 | 2,666,447 | 5118 | | 140,128 | | 62,495 | | 206,007 | | | (77,592) | | 8,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/12/2025 | 1 | 2,546,233 | 5175 | | 139,654 | | 62,497 | | 217,222 | | | (77,117) | | 8,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/12/2025 | 1 | 2,033,741 | 5175 | | 105,553 | | 47,631 | | 170,726 | | | (58,156) | | 6,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/13/2025 | 1 | 3,348,486 | 5165 | | 177,333 | | 80,292 | | 284,742 | | | (97,436) | | 11,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 689,881 | 5234.18 | | 23,939 | | 11,371 | | 34,068 | | | (12,627) | | 2,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 223,313 | 5234.18 | | 13,175 | | 6,258 | | 20,489 | | | (6,950) | | 766 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/25/2024 | 03/21/2025 | 1 | 2,361,282 | 5236 | | 131,264 | | 62,524 | | 202,496 | | | (68,722) | | 8,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17JSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2023 | 10/03/2024 | 1 | 2,190,855 | 4229 | 111,551 | | | 615 | | 194,582 | | | (83,740) | | 993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2023 | 10/03/2024 | 1 | 2,330,427 | 4229 | 145,982 | | | 804 | | 267,531 | | | (109,586) | | 1,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 10/10/2024 | 1 | 5,962,000 | 4358.24 | 301,677 | | | 7,459 | | 535,262 | | | (225,846) | | 4,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 10/04/2024 | 1 | 1,839,730 | 4309 | 95,870 | | | 803 | | 162,083 | | | (72,968) | | 963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 10/09/2024 | 1 | 11,761,865 | 4335 | 567,234 | | | 12,501 | | 969,636 | | | (425,814) | | 9,235 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 10/09/2024 | 1 | 2,674,355 | 4334 | 160,747 | | | 3,543 | | 288,875 | | | (120,670) | | 2,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/11/2024 | 1 | 2,597,000 | 4349.61 | 134,525 | | | 3,726 | | 239,524 | | | (100,986) | | 2,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/11/2024 | 1 | 1,536,309 | 4377 | 60,870 | | | 1,686 | | 108,150 | | | (45,695) | | 1,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/11/2024 | 1 | 3,379,005 | 4377 | 151,366 | | | 4,193 | | 275,572 | | | (113,628) | | 2,933 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17KSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/11/2024 | 1 | 3,120,000 | 4327.78 | 89,232 | | | 2,479 | | 144,696 | | | (67,169) | | 2,708 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/11/2024 | 1 | 2,017,000 | 4327.78 | 81,285 | | | 2,258 | | 136,781 | | | (61,187) | | 1,751 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/11/2024 | 1 | 2,006,000 | 4327.78 | 102,507 | | | 2,847 | | 180,026 | | | (77,162) | | 1,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/11/2024 | 1 | 3,257,000 | 4327.78 | 182,066 | | | 5,057 | | 326,381 | | | (137,050) | | 2,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/11/2024 | 1 | 2,225,220 | 4355 | 91,699 | | | 2,547 | | 157,966 | | | (69,026) | | 1,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/11/2024 | 1 | 1,549,246 | 4352 | 73,995 | | | 2,055 | | 130,632 | | | (55,699) | | 1,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/16/2024 | 1 | 2,940,000 | 4373.63 | 150,822 | | | 6,215 | | 263,536 | | | (112,910) | | 3,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/16/2024 | 1 | 2,950,000 | 4373.63 | 161,365 | | | 6,650 | | 286,445 | | | (120,803) | | 3,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/16/2024 | 1 | 2,715,000 | 4373.63 | 154,484 | | | 6,366 | | 277,128 | | | (115,652) | | 2,842 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/11/2024 | 1 | 1,982,753 | 4329 | 88,563 | | | 2,467 | | 145,241 | | | (67,220) | | 1,721 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/11/2024 | 1 | 6,107,229 | 4328 | 300,825 | | | 8,380 | | 500,908 | | | (228,327) | | 5,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 10/17/2024 | 1 | 2,632,000 | 4373.2 | 107,649 | | | 4,732 | | 179,481 | | | (80,590) | | 2,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 10/17/2024 | 1 | 7,705,000 | 4373.2 | 422,234 | | | 18,560 | | 747,608 | | | (316,099) | | 8,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/18/2024 | 1 | 3,446,000 | 4314.6 | 173,678 | | | 8,111 | | 300,074 | | | (130,022) | | 3,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/18/2024 | 1 | 1,805,000 | 4314.6 | 101,261 | | | 4,729 | | 179,607 | | | (75,807) | | 2,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/16/2024 | 1 | 1,806,309 | 4374 | 80,638 | | | 3,341 | | 141,517 | | | (60,700) | | 1,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/17/2024 | 1 | 1,565,606 | 4373 | 64,680 | | | 2,851 | | 111,546 | | | (48,554) | | 1,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/17/2024 | 1 | 3,279,900 | 4373 | 156,563 | | | 6,901 | | 277,695 | | | (117,529) | | 3,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/18/2024 | 1 | 2,240,000 | 4278 | 82,880 | | | 3,903 | | 137,153 | | | (62,217) | | 2,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/18/2024 | 1 | 2,083,000 | 4278 | 106,233 | | | 5,003 | | 184,525 | | | (79,748) | | 2,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/18/2024 | 1 | 2,222,000 | 4278 | 124,654 | | | 5,870 | | 221,140 | | | (93,576) | | 2,467 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/18/2024 | 1 | 1,984,716 | 4315 | 91,186 | | | 4,294 | | 157,949 | | | (68,452) | | 2,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/18/2024 | 1 | 1,594,000 | 4224.16 | 63,601 | | | 3,003 | | 107,134 | | | (47,875) | | 1,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/18/2024 | 1 | 2,081,000 | 4224.16 | 111,958 | | | 5,287 | | 198,875 | | | (84,276) | | 2,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/21/2024 | 1 | 1,919,000 | 4224.16 | 77,528 | | | 4,271 | | 130,851 | | | (57,882) | | 2,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/18/2024 | 1 | 2,338,165 | 4282 | 96,041 | | | 4,535 | | 169,039 | | | (72,295) | | 2,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/18/2024 | 1 | 1,815,912 | 4283 | 83,100 | | | 3,924 | | 149,404 | | | (62,553) | | 2,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/18/2024 | 1 | 1,523,012 | 4290 | 88,999 | | | 4,203 | | 172,376 | | | (66,993) | | 1,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/23/2024 | 1 | 2,716,000 | 4217.04 | 137,973 | | | 8,339 | | 243,136 | | | (103,291) | | 3,409 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17LSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/23/2024 | 1 | 5,980,000 | 4217.04 | 328,302 | | | 19,842 | | 588,797 | | | (245,778) | | 7,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/18/2024 | 1 | 1,845,958 | 4224 | 87,103 | | | 4,125 | | 149,235 | | | (66,111) | | 2,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/23/2024 | 1 | 4,588,140 | 4217 | 195,176 | | | 11,829 | | 329,048 | | | (146,516) | | 5,759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/23/2024 | 1 | 2,142,256 | 4217 | 99,705 | | | 6,043 | | 170,301 | | | (74,847) | | 2,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/23/2024 | 1 | 7,333,433 | 4217 | 350,304 | | | 21,231 | | 601,991 | | | (262,968) | | 9,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/23/2024 | 1 | 3,812,204 | 4217 | 228,179 | | | 13,829 | | 410,832 | | | (171,290) | | 4,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/23/2024 | 1 | 2,475,402 | 4217 | 156,647 | | | 9,494 | | 286,584 | | | (117,592) | | 3,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/25/2024 | 1 | 2,463,000 | 4186.77 | 90,638 | | | 5,976 | | 153,048 | | | (67,855) | | 3,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/25/2024 | 1 | 1,997,000 | 4186.77 | 100,249 | | | 6,610 | | 177,647 | | | (75,050) | | 2,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/23/2024 | 1 | 1,451,291 | 4219 | 48,139 | | | 2,926 | | 82,146 | | | (36,237) | | 1,822 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/24/2024 | 1 | 2,213,041 | 4248 | 88,231 | | | 5,590 | | 157,974 | | | (66,234) | | 2,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/25/2024 | 1 | 2,532,000 | 4137.23 | 126,600 | | | 8,417 | | 226,553 | | | (95,037) | | 3,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/25/2024 | 1 | 1,985,000 | 4137.23 | 108,183 | | | 7,192 | | 197,323 | | | (81,211) | | 2,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/25/2024 | 1 | 4,504,965 | 4187 | 202,320 | | | 13,451 | | 366,862 | | | (151,879) | | 5,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/25/2024 | 1 | 1,956,136 | 4118 | 82,185 | | | 5,494 | | 138,872 | | | (62,378) | | 2,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/25/2024 | 1 | 3,854,218 | 4118 | 185,862 | | | 12,425 | | 320,155 | | | (141,069) | | 5,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 10/31/2024 | 1 | 3,877,000 | 4193.8 | 94,211 | | | 7,765 | | 155,894 | | | (70,530) | | 5,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 10/31/2024 | 1 | 2,050,000 | 4193.8 | 52,685 | | | 4,342 | | 87,517 | | | (39,442) | | 2,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 10/31/2024 | 1 | 2,028,000 | 4193.8 | 62,057 | | | 5,115 | | 104,685 | | | (46,458) | | 2,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2023 | 11/01/2024 | 1 | 3,311,000 | 4237.86 | 67,876 | | | 5,781 | | 110,071 | | | (50,814) | | 4,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 11/01/2024 | 1 | 2,712,230 | 4238 | 119,622 | | | 10,272 | | 193,589 | | | (89,799) | | 4,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/01/2024 | 1 | 2,225,000 | 4358.34 | 35,823 | | | 3,085 | | 56,261 | | | (26,965) | | 3,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/01/2024 | 1 | 3,677,000 | 4358.34 | 188,998 | | | 16,275 | | 336,758 | | | (142,268) | | 5,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2024 | 1 | 2,995,000 | 4358.34 | 47,321 | | | 4,432 | | 74,201 | | | (35,330) | | 4,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2024 | 1 | 2,032,000 | 4358.34 | 95,504 | | | 8,945 | | 165,894 | | | (71,303) | | 3,146 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/05/2024 | 1 | 2,197,000 | 4358.34 | 34,713 | | | 3,338 | | 54,398 | | | (25,846) | | 3,450 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/01/2024 | 1 | 1,500,202 | 4238 | 85,236 | | | 7,340 | | 136,168 | | | (64,161) | | 2,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/01/2024 | 1 | 2,379,097 | 4318 | 106,034 | | | 9,131 | | 174,191 | | | (79,817) | | 3,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/01/2024 | 1 | 3,441,271 | 4318 | 171,953 | | | 14,807 | | 288,221 | | | (129,437) | | 5,095 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17MSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/08/2024 | 1 | 2,284,000 | 4415.24 | 37,229 | | | 3,930 | | 57,497 | | | (28,024) | | 3,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/08/2024 | 1 | 2,333,000 | 4415.24 | 66,024 | | | 6,969 | | 105,867 | | | (49,699) | | 3,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/11/2024 | 1 | 2,416,000 | 4415.24 | 39,139 | | | 4,421 | | 60,799 | | | (29,221) | | 4,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/12/2024 | 1 | 2,303,000 | 4415.24 | 40,763 | | | 4,703 | | 63,600 | | | (30,351) | | 3,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/12/2024 | 1 | 2,216,000 | 4415.24 | 69,582 | | | 8,029 | | 112,449 | | | (51,809) | | 3,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/13/2023 | 11/13/2024 | 1 | 2,644,000 | 4411.55 | 78,791 | | | 9,308 | | 126,312 | | | (58,986) | | 4,590 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/13/2023 | 11/08/2024 | 1 | 1,817,192 | .4347 | 78,183 | | | 8,276 | | 124,146 | | | (59,341) | | 2,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/15/2024 | 1 | 2,338,000 | 4502.88 | 54,943 | | | 6,792 | | 86,127 | | | (41,132) | | 4,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/13/2024 | 1 | 1,805,012 | .4413 | 126,144 | | | 14,984 | | 215,828 | | | (94,954) | | 3,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2023 | 11/29/2024 | 1 | 2,336,000 | 4567.8 | 52,794 | | | 8,628 | | 81,952 | | | (39,631) | | 4,736 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2023 | 11/29/2024 | 1 | 2,953,000 | 4567.8 | 87,999 | | | 14,382 | | 139,414 | | | (66,060) | | 5,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 11/29/2024 | 1 | 4,292,000 | 4594.63 | 55,796 | | | 9,144 | | 83,681 | | | (42,000) | | 8,701 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/02/2024 | 1 | 2,884,000 | 4594.63 | 37,492 | | | 6,404 | | 56,192 | | | (27,991) | | 5,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2024 | 1 | 3,396,000 | 4594.63 | 44,148 | | | 7,641 | | 66,123 | | | (32,871) | | 7,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2024 | 1 | 2,423,000 | 4594.63 | 42,403 | | | 7,339 | | 64,827 | | | (31,571) | | 5,073 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 12/05/2024 | 1 | 3,006,000 | 4567.18 | 70,641 | | | 12,614 | | 109,521 | | | (52,884) | | 6,391 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/06/2024 | 1 | 2,114,000 | 4549.34 | 84,560 | | | 15,332 | | 138,234 | | | (63,304) | | 4,529 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/06/2024 | 1 | 6,118,000 | 4549.34 | 357,291 | | | 64,784 | | 648,220 | | | (267,480) | | 13,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 11/29/2024 | 1 | 1,531,084 | .4557 | 75,405 | | | 12,462 | | 128,728 | | | (57,552) | | 3,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 11/29/2024 | 1 | 1,736,770 | .4595 | 76,734 | | | 12,682 | | 133,326 | | | (58,566) | | 3,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/04/2024 | 1 | 2,147,797 | .4570 | 91,664 | | | 16,206 | | 152,073 | | | (69,000) | | 4,532 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/04/2024 | 1 | 2,760,147 | .4570 | 172,804 | | | 30,551 | | 325,765 | | | (130,078) | | 5,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/05/2024 | 1 | 1,794,902 | .4567 | 63,976 | | | 11,456 | | 102,495 | | | (48,026) | | 3,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/06/2024 | 1 | 3,960,000 | 4585.59 | 64,548 | | | 11,801 | | 98,089 | | | (48,455) | | 8,483 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/09/2024 | 1 | 2,428,000 | 4604.37 | 112,416 | | | 21,368 | | 189,496 | | | (83,929) | | 5,316 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2023 | 12/06/2024 | 1 | 2,062,532 | .4573 | 93,718 | | | 17,278 | | 146,962 | | | (71,330) | | 4,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2023 | 12/10/2024 | 1 | 1,454,981 | .4604 | 57,408 | | | 11,101 | | 90,273 | | | (43,214) | | 3,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/13/2023 | 12/13/2024 | 1 | 5,734,000 | 4707.09 | 75,115 | | | 15,064 | | 110,454 | | | (56,234) | | 12,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/13/2024 | 1 | 3,290,000 | 4719.55 | 55,930 | | | 11,310 | | 83,846 | | | (41,986) | | 7,407 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/13/2024 | 1 | 3,664,000 | 4719.19 | 83,539 | | | 16,940 | | 126,679 | | | (62,884) | | 8,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/16/2024 | 1 | 2,597,000 | 4719.19 | 61,549 | | | 12,886 | | 93,432 | | | (45,952) | | 5,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/17/2024 | 1 | 4,223,000 | 4719.19 | 100,085 | | | 21,172 | | 151,817 | | | (74,520) | | 9,761 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/11/2024 | 1 | 2,652,117 | .4620 | 122,693 | | | 24,333 | | 187,253 | | | (92,867) | | 5,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/11/2024 | 1 | 1,862,401 | .4621 | 92,440 | | | 18,384 | | 138,358 | | | (70,553) | | 4,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2023 | 12/20/2024 | 1 | 1,869,943 | .4698 | 95,616 | | | 21,426 | | 151,127 | | | (72,977) | | 4,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2023 | 12/20/2024 | 1 | 3,075,894 | .4747 | 145,787 | | | 32,669 | | 238,990 | | | (111,269) | | 7,245 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2023 | 12/20/2024 | 1 | 2,472,408 | .4755 | 107,879 | | | 24,175 | | 175,252 | | | (82,337) | | 5,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 01/02/2025 | 1 | 4,401,346 | .4743 | | 196,968 | | 50,883 | | 338,662 | | | (146,103) | | 11,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/03/2025 | 1 | 1,890,566 | .4691 | | 91,324 | | 23,979 | | 143,187 | | | (67,224) | | 4,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/03/2025 | 1 | 2,917,011 | .4690 | | 148,260 | | 38,929 | | 234,849 | | | (109,136) | | 7,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/03/2025 | 1 | 3,870,526 | .4697 | | 184,444 | | 48,429 | | 290,330 | | | (135,771) | | 9,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/10/2025 | 1 | 1,819,000 | 4780.24 | | 90,222 | | 25,312 | | 152,294 | | | (65,010) | | 4,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/10/2025 | 1 | 2,926,000 | 4780.24 | | 170,878 | | 47,941 | | 306,256 | | | (123,126) | | 7,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/09/2025 | 1 | 1,689,057 | .4758 | | 101,257 | | 28,205 | | 179,980 | | | (73,161) | | 4,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/10/2025 | 1 | 1,889,463 | .4783 | | 76,361 | | 21,424 | | 124,167 | | | (55,022) | | 4,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/10/2025 | 1 | 2,530,445 | .4783 | | 118,771 | | 33,322 | | 200,063 | | | (85,580) | | 6,688 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/10/2025 | 1 | 1,487,653 | .4783 | | 87,643 | | 24,589 | | 161,107 | | | (63,151) | | 3,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/17/2025 | 1 | 2,935,000 | 4739.21 | | 66,331 | | 19,681 | | 99,670 | | | (46,577) | | 8,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/10/2025 | 1 | 3,339,113 | .4784 | | 139,565 | | 39,485 | | 242,373 | | | (99,912) | | 8,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/16/2025 | 1 | 2,745,204 | .4766 | | 123,742 | | 36,779 | | 201,861 | | | (87,027) | | 7,466 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/16/2025 | 1 | 2,068,435 | .4766 | | 98,822 | | 29,372 | | 163,531 | | | (69,501) | | 5,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/16/2025 | 1 | 1,906,392 | .4766 | | 117,184 | | 34,830 | | 211,225 | | | (82,415) | | 5,185 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/17/2025 | 1 | 1,995,207 | .4739 | | 98,472 | | 29,460 | | 159,013 | | | (69,065) | | 5,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/17/2025 | 1 | 1,649,245 | .4739 | | 96,786 | | 28,955 | | 164,993 | | | (67,883) | | 4,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/17/2025 | 1 | 2,080,513 | .4739 | | 132,279 | | 39,574 | | 233,751 | | | (92,777) | | 5,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/17/2025 | 1 | 1,606,313 | .4752 | | 78,565 | | 23,569 | | 118,285 | | | (55,038) | | 4,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/17/2025 | 1 | 1,933,598 | .4739 | | 121,074 | | 36,322 | | 191,620 | | | (84,818) | | 5,283 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/17/2025 | 1 | 3,203,230 | .4781 | | 152,479 | | 45,744 | | 234,918 | | | (106,819) | | 8,752 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/17/2025 | 1 | 3,031,116 | .4781 | | 153,187 | | 45,956 | | 238,945 | | | (107,315) | | 8,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/17/2025 | 1 | 1,563,367 | .4781 | | 91,514 | | 27,454 | | 148,705 | | | (64,110) | | 4,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2024 | 10/18/2024 | 1 | 2,465,000 | .5000 | | 133,080 | | 8,701 | | 388,455 | | | (123,937) | | 2,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/31/2025 | 1 | 6,968,000 | 4906.19 | | 89,887 | | 30,377 | | 129,110 | | | (59,596) | | 20,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/31/2025 | 1 | 2,348,000 | 4906.19 | | 37,333 | | 12,617 | | 54,307 | | | (24,752) | | 6,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/31/2025 | 1 | 3,299,888 | .4846 | | 124,092 | | 41,937 | | 186,390 | | | (82,275) | | 9,578 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2025 | 1 | 2,784,000 | 4942.81 | | 50,112 | | 17,484 | | 72,852 | | | (32,586) | | 8,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2025 | 1 | 3,687,000 | 4942.81 | | 111,347 | | 38,849 | | 167,969 | | | (72,406) | | 10,917 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2025 | 1 | 2,040,000 | 4942.81 | | 67,116 | | 23,417 | | 102,024 | | | (43,644) | | 6,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2025 | 1 | 2,253,000 | 4942.81 | | 80,883 | | 28,220 | | 124,652 | | | (52,596) | | 6,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 01/31/2025 | 1 | 1,879,071 | .4906 | | 89,572 | | 30,440 | | 139,514 | | | (59,053) | | 5,454 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/06/2025 | 1 | 3,128,000 | 4954.23 | | 101,347 | | 35,639 | | 153,238 | | | (65,626) | | 9,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/06/2025 | 1 | 2,013,000 | 4954.23 | | 74,481 | | 26,191 | | 114,596 | | | (48,230) | | 5,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/05/2025 | 1 | 5,012,009 | .4943 | | 183,767 | | 64,293 | | 282,203 | | | (119,323) | | 14,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/05/2025 | 1 | 2,585,090 | .4943 | | 104,835 | | 36,678 | | 163,458 | | | (68,071) | | 7,654 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/05/2025 | 1 | 3,232,598 | .4943 | | 138,785 | | 48,556 | | 218,636 | | | (90,115) | | 9,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/05/2025 | 1 | 6,430,596 | .4943 | | 290,383 | | 101,594 | | 461,933 | | | (188,550) | | 19,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/07/2025 | 1 | 1,900,059 | .5027 | | 73,400 | | 26,449 | | 126,669 | | | (46,894) | | 5,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2025 | 1 | 4,494,547 | .5022 | | 149,349 | | 55,131 | | 246,975 | | | (94,110) | | 13,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2025 | 1 | 3,384,720 | .5022 | | 124,313 | | 45,889 | | 209,600 | | | (78,334) | | 10,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2025 | 1 | 3,861,795 | .5022 | | 149,624 | | 55,233 | | 255,395 | | | (94,284) | | 11,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2025 | 1 | 9,270,317 | .5022 | | 378,005 | | 139,539 | | 653,293 | | | (238,195) | | 28,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2025 | 1 | 4,379,044 | .5022 | | 186,686 | | 68,915 | | 326,689 | | | (117,638) | | 13,316 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2025 | 1 | 2,264,850 | .5022 | | 114,716 | | 42,347 | | 214,222 | | | (72,287) | | 6,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 02/12/2025 | 1 | 2,109,173 | .5022 | | 93,114 | | 34,853 | | 143,721 | | | (58,485) | | 6,414 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17RSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 02/13/2025 | 1 | 2,065,472 | .4953 | | 92,737 | | 34,873 | | 135,229 | | | (58,088) | | 6,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 02/14/2025 | 1 | 3,070,381 | .5001 | | 123,095 | | 46,502 | | 183,025 | | | (76,892) | | 9,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/19/2025 | 1 | 3,373,754 | .5006 | | 132,246 | | 51,368 | | 209,002 | | | (80,797) | | 10,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/19/2025 | 1 | 3,824,255 | .5006 | | 158,446 | | 61,545 | | 253,090 | | | (96,804) | | 11,927 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17S$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/21/2024 | 02/19/2025 | 1 | 2,607,902 | .5006 | | 104,648 | | 40,761 | | 167,748 | | | (63,824) | | 8,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/21/2024 | 02/20/2025 | 1 | 2,831,065 | .4976 | | 103,120 | | 40,339 | | 157,669 | | | (62,719) | | 8,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/21/2024 | 02/20/2025 | 1 | 4,323,718 | .4976 | | 180,804 | | 70,728 | | 282,644 | | | (109,969) | | 13,532 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/21/2024 | 02/20/2025 | 1 | 3,836,118 | .4976 | | 173,999 | | 68,066 | | 276,266 | | | (105,830) | | 12,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 02/21/2025 | 1 | 2,241,810 | .4982 | | 89,069 | | 35,282 | | 123,696 | | | (53,929) | | 7,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 02/21/2025 | 1 | 3,083,734 | .4982 | | 140,259 | | 55,560 | | 197,800 | | | (84,924) | | 9,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 02/21/2025 | 1 | 4,189,694 | .4982 | | 211,772 | | 83,888 | | 302,902 | | | (128,224) | | 13,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/21/2025 | 1 | 3,103,000 | 5088.8 | | 54,303 | | 21,570 | | 75,943 | | | (32,820) | | 9,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/21/2025 | 1 | 4,493,000 | 5088.8 | | 100,643 | | 39,978 | | 143,318 | | | (60,828) | | 14,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/24/2025 | 1 | 3,191,000 | 5088.8 | | 96,368 | | 38,760 | | 140,091 | | | (57,768) | | 10,125 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/25/2025 | 1 | 3,130,000 | 5088.8 | | 71,051 | | 28,694 | | 100,996 | | | (42,476) | | 9,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/21/2025 | 1 | 1,643,994 | .4982 | | 80,216 | | 31,864 | | 114,967 | | | (48,482) | | 5,163 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/21/2025 | 1 | 1,632,937 | .5087 | | 58,794 | | 23,354 | | 87,165 | | | (35,535) | | 5,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/23/2024 | 02/21/2025 | 1 | 2,472,297 | .5087 | | 102,410 | | 40,680 | | 154,530 | | | (61,896) | | 7,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/05/2025 | 1 | 1,569,303 | .5079 | | 70,934 | | 30,626 | | 100,520 | | | (40,450) | | 5,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2025 | 1 | 2,669,789 | .5105 | | 112,147 | | 48,597 | | 159,923 | | | (63,776) | | 8,755 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2025 | 1 | 2,103,161 | .5105 | | 93,714 | | 40,609 | | 134,625 | | | (53,293) | | 6,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2025 | 1 | 2,332,875 | .5105 | | 109,538 | | 47,467 | | 158,448 | | | (62,292) | | 7,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2025 | 1 | 1,389,890 | .5100 | | 78,656 | | 34,084 | | 117,008 | | | (44,730) | | 4,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2025 | 1 | 2,149,104 | .5105 | | 128,931 | | 55,870 | | 195,080 | | | (73,321) | | 7,047 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/12/2024 | 03/12/2025 | 1 | 5,306,000 | 5175.27 | | 128,936 | | 57,542 | | 181,837 | | | (71,356) | | 17,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/12/2024 | 03/11/2025 | 1 | 1,688,920 | .5118 | | 49,289 | | 21,921 | | 68,558 | | | (27,353) | | 5,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/12/2024 | 03/11/2025 | 1 | 4,631,736 | .5118 | | 173,163 | | 77,014 | | 245,782 | | | (96,096) | | 15,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/12/2024 | 03/11/2025 | 1 | 8,250,119 | .5118 | | 342,211 | | 152,199 | | 491,419 | | | (189,909) | | 27,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/14/2025 | 1 | 2,469,000 | 5150.48 | | 40,739 | | 18,507 | | 56,377 | | | (22,322) | | 8,300 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/14/2025 | 1 | 3,656,000 | 5150.48 | | 81,529 | | 37,038 | | 114,820 | | | (44,673) | | 12,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/14/2025 | 1 | 2,859,000 | 5150.48 | | 69,474 | | 31,561 | | 98,438 | | | (38,068) | | 9,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/14/2025 | 1 | 2,557,000 | 5150.48 | | 72,107 | | 32,758 | | 102,952 | | | (39,511) | | 8,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/14/2025 | 1 | 2,439,000 | 5150.48 | | 84,877 | | 38,559 | | 123,365 | | | (46,508) | | 8,199 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17TS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/14/2025 | 1 | 2,584,000 | 5150.48 | | 128,425 | | 58,343 | | 195,919 | | | (70,370) | | 8,687 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/12/2025 | 1 | 2,737,718 | 5175 | | 116,512 | | 52,577 | | 179,778 | | | (64,194) | | 9,148 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/13/2025 | 1 | 2,577,490 | 5165 | | 90,005 | | 40,752 | | 133,967 | | | (49,453) | | 8,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/13/2025 | 1 | 2,990,714 | 5165 | | 116,501 | | 52,749 | | 175,657 | | | (64,011) | | 10,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/14/2024 | 03/13/2025 | 1 | 3,259,311 | 5165 | | 138,296 | | 62,617 | | 211,066 | | | (75,987) | | 10,924 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/13/2025 | 1 | 749,148 | 5167 | | 37,415 | | 17,035 | | 56,874 | | | (20,370) | | 2,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/14/2025 | 1 | 2,312,566 | 5150 | | 115,065 | | 52,565 | | 172,400 | | | (62,473) | | 7,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/14/2025 | 1 | 3,239,118 | 5117 | | 129,765 | | 59,280 | | 184,930 | | | (70,454) | | 10,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/14/2025 | 1 | 2,184,997 | 5117 | | 96,370 | | 44,024 | | 138,778 | | | (52,323) | | 7,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/14/2025 | 1 | 1,683,523 | 5117 | | 78,249 | | 35,746 | | 113,425 | | | (42,484) | | 5,660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/14/2025 | 1 | 1,795,533 | 5117 | | 101,684 | | 46,452 | | 152,259 | | | (55,208) | | 6,036 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/19/2025 | 1 | 6,426,000 | 5178.51 | | 156,794 | | 72,998 | | 219,178 | | | (83,767) | | 21,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/19/2025 | 1 | 2,584,000 | 5178.51 | | 73,644 | | 34,286 | | 104,078 | | | (39,344) | | 8,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/19/2025 | 1 | 3,276,000 | 5178.51 | | 106,470 | | 49,569 | | 151,885 | | | (56,881) | | 11,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/14/2025 | 1 | 1,848,934 | 5122 | | 78,471 | | 35,947 | | 112,278 | | | (42,505) | | 6,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/14/2025 | 1 | 1,378,294 | 5130 | | 75,152 | | 34,427 | | 112,111 | | | (40,707) | | 4,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 1,565,424 | 5149 | | 57,441 | | 26,658 | | 82,049 | | | (30,772) | | 5,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 5,818,845 | 5149 | | 237,357 | | 110,154 | | 342,819 | | | (127,155) | | 19,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 3,712,732 | 5149 | | 160,516 | | 74,494 | | 233,458 | | | (85,991) | | 12,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 8,511,991 | 5149 | | 390,439 | | 181,198 | | 572,386 | | | (209,164) | | 28,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 2,718,335 | 5149 | | 147,266 | | 68,344 | | 221,898 | | | (78,892) | | 9,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 4,150,433 | 5149 | | 237,141 | | 110,055 | | 361,306 | | | (127,040) | | 14,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17TSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/20/2024 | 03/18/2025 | 1 | 2,136,187 | 5149 | | 125,572 | | 58,438 | | 182,726 | | | (67,110) | | 7,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/20/2024 | 03/19/2025 | 1 | 4,163,522 | 5179 | | 169,789 | | 79,266 | | 239,016 | | | (90,492) | | 14,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/20/2024 | 03/19/2025 | 1 | 4,168,701 | 5179 | | 189,698 | | 88,561 | | 270,319 | | | (101,103) | | 14,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/26/2024 | 03/21/2025 | 1 | 1,832,314 | 5235 | | 77,165 | | 36,858 | | 112,979 | | | (40,297) | | 6,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/27/2024 | 03/25/2025 | 1 | 2,598,659 | 5218 | | 108,181 | | 52,442 | | 157,036 | | | (55,729) | | 9,023 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/27/2024 | 03/25/2025 | 1 | 2,272,537 | 5218 | | 124,602 | | 60,403 | | 189,633 | | | (64,189) | | 7,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/27/2024 | 03/26/2025 | 1 | 2,024,193 | 5204 | | 73,136 | | 35,558 | | 103,443 | | | (37,573) | | 7,048 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17US9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2024 | 03/26/2025 | 1 | 3,491,602 | 5204 | | 146,036 | | 71,001 | | 209,950 | | | (75,024) | | 12,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/26/2025 | 1 | 1,796,234 | 5206 | | 103,590 | | 50,785 | | 151,175 | | | (53,079) | | 6,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00CSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/03/2023 | 10/02/2024 | 1 | 4,339,851 | 4288 | 170,087 | | | 469 | | 311,495 | | | (127,682) | | 1,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00CSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/03/2023 | 10/02/2024 | 1 | 2,667,379 | 4288 | 114,504 | | | 315 | | 213,209 | | | (85,956) | | 987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00CSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/03/2023 | 10/02/2024 | 1 | 1,642,453 | 4288 | 79,116 | | | 218 | | 151,189 | | | (59,391) | | 608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00CSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/03/2023 | 10/02/2024 | 1 | 1,745,370 | 4288 | 96,080 | | | 265 | | 191,170 | | | (72,126) | | 646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/04/2023 | 10/02/2024 | 1 | 3,966,761 | 4288 | 233,960 | | | 646 | | 454,816 | | | (176,113) | | 1,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/05/2023 | 10/04/2024 | 1 | 2,007,000 | 4258.19 | 73,456 | | | 612 | | 125,305 | | | (55,142) | | 1,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/05/2023 | 10/04/2024 | 1 | 3,333,000 | 4258.19 | 156,318 | | | 1,303 | | 276,343 | | | (117,345) | | 1,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/05/2023 | 10/04/2024 | 1 | 2,440,000 | 4258.19 | 124,440 | | | 1,037 | | 223,020 | | | (93,415) | | 1,277 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/05/2023 | 10/03/2024 | 1 | 2,165,478 | 4229 | 97,628 | | | 544 | | 166,235 | | | (73,489) | | 982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/05/2023 | 10/04/2024 | 1 | 2,246,996 | 4264 | 134,585 | | | 1,122 | | 253,739 | | | (101,031) | | 1,176 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/04/2024 | 1 | 2,927,000 | 4308.5 | 45,661 | | | 382 | | 73,100 | | | (34,371) | | 1,532 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/04/2024 | 1 | 1,547,741 | 4264 | 97,985 | | | 819 | | 175,139 | | | (73,758) | | 810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/04/2024 | 1 | 4,236,899 | 4258 | 202,811 | | | 1,695 | | 339,926 | | | (152,665) | | 2,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/09/2024 | 1 | 2,392,000 | 4335.66 | 79,893 | | | 1,756 | | 133,665 | | | (59,810) | | 1,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/09/2024 | 1 | 3,210,000 | 4335.66 | 149,907 | | | 3,295 | | 264,277 | | | (112,225) | | 2,520 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/09/2024 | 1 | 3,803,000 | 4335.66 | 195,094 | | | 4,288 | | 351,061 | | | (146,054) | | 2,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/04/2024 | 1 | 1,589,837 | 4309 | 69,195 | | | 578 | | 117,215 | | | (52,519) | | 832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/04/2024 | 1 | 3,632,066 | 4309 | 172,318 | | | 1,440 | | 296,415 | | | (130,790) | | 1,901 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/04/2024 | 1 | 1,960,368 | 4309 | 111,871 | | | 935 | | 200,891 | | | (84,910) | | 1,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ESP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/04/2024 | 1 | 2,305,048 | 4309 | 144,011 | | | 1,203 | | 266,140 | | | (109,305) | | 1,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/12/2023 | 10/11/2024 | 1 | 2,423,766 | 4375 | 138,395 | | | 3,834 | | 267,905 | | | (103,891) | | 2,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/11/2024 | 1 | 4,305,000 | 4327.78 | 94,280 | | | 2,619 | | 150,275 | | | (70,969) | | 3,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/14/2024 | 1 | 3,571,000 | 4327.78 | 78,205 | | | 2,801 | | 124,639 | | | (58,387) | | 3,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/14/2024 | 1 | 1,883,000 | 4327.78 | 51,218 | | | 1,834 | | 82,621 | | | (38,239) | | 1,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/15/2024 | 1 | 3,229,000 | 4327.78 | 70,715 | | | 2,720 | | 112,673 | | | (52,652) | | 3,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/15/2024 | 1 | 5,001,000 | 4327.78 | 127,025 | | | 4,886 | | 204,418 | | | (94,579) | | 5,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/16/2024 | 1 | 2,432,000 | 4373.63 | 52,774 | | | 2,175 | | 83,623 | | | (39,509) | | 2,546 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00FST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/16/2024 | 1 | 7,262,000 | 4373.63 | 180,824 | | | 7,452 | | 289,501 | | | (135,371) | | 7,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/11/2024 | 1 | 1,661,868 | 4328 | 103,300 | | | 2,877 | | 179,970 | | | (78,405) | | 1,442 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/11/2024 | 1 | 3,157,471 | 4331 | 206,045 | | | 5,739 | | 365,636 | | | (156,388) | | 2,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2024 | 1 | 3,831,300 | 4374 | 161,315 | | | 6,666 | | 274,094 | | | (121,097) | | 4,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2024 | 1 | 2,243,672 | 4374 | 103,534 | | | 4,278 | | 178,907 | | | (77,721) | | 2,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2024 | 1 | 7,255,852 | 4374 | 343,645 | | | 14,200 | | 596,744 | | | (257,969) | | 7,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2024 | 1 | 2,401,123 | 4374 | 140,440 | | | 5,803 | | 257,592 | | | (105,426) | | 2,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2024 | 1 | 3,616,992 | 4374 | 222,488 | | | 9,194 | | 416,004 | | | (167,018) | | 3,786 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2023 | 10/18/2024 | 1 | 3,570,000 | 4314.6 | 82,824 | | | 3,868 | | 131,522 | | | (62,005) | | 3,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2023 | 10/18/2024 | 1 | 3,793,000 | 4314.6 | 94,825 | | | 4,429 | | 151,065 | | | (70,989) | | 4,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2023 | 10/18/2024 | 1 | 2,425,000 | 4314.6 | 65,718 | | | 3,069 | | 105,030 | | | (49,198) | | 2,693 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2023 | 10/18/2024 | 1 | 2,771,000 | 4314.6 | 101,419 | | | 4,737 | | 166,901 | | | (75,925) | | 3,077 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2023 | 10/16/2024 | 1 | 1,766,947 | 4374 | 105,032 | | | 4,352 | | 200,008 | | | (79,062) | | 1,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/24/2023 | 10/24/2024 | 1 | 2,456,000 | 4247.68 | 53,050 | | | 3,352 | | 85,487 | | | (39,715) | | 3,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/24/2023 | 10/24/2024 | 1 | 3,352,000 | 4247.68 | 81,789 | | | 5,168 | | 133,339 | | | (61,230) | | 4,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/24/2023 | 10/24/2024 | 1 | 2,512,000 | 4247.68 | 62,298 | | | 3,936 | | 101,173 | | | (46,638) | | 3,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/24/2023 | 10/24/2024 | 1 | 2,984,000 | 4247.68 | 77,882 | | | 4,921 | | 127,600 | | | (58,305) | | 3,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/24/2023 | 10/24/2024 | 1 | 2,636,000 | 4247.68 | 77,235 | | | 4,880 | | 127,131 | | | (57,821) | | 3,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/24/2023 | 10/24/2024 | 1 | 4,398,000 | 4247.68 | 234,853 | | | 14,840 | | 419,677 | | | (175,819) | | 5,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/27/2023 | 10/25/2024 | 1 | 2,405,000 | 4117.37 | 58,201 | | | 3,880 | | 96,872 | | | (43,811) | | 3,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/27/2023 | 10/25/2024 | 1 | 2,639,000 | 4117.37 | 95,532 | | | 6,369 | | 164,027 | | | (71,911) | | 3,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/03/2023 | 11/01/2024 | 1 | 4,621,000 | 4358.34 | 58,687 | | | 5,054 | | 91,674 | | | (44,176) | | 6,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/01/2024 | 1 | 1,515,541 | 4318 | 72,373 | | | 6,249 | | 122,145 | | | (54,931) | | 2,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/01/2024 | 1 | 1,757,336 | 4318 | 114,514 | | | 9,888 | | 211,601 | | | (86,916) | | 2,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/01/2024 | 1 | 1,987,403 | 4358 | 82,313 | | | 7,108 | | 141,031 | | | (62,475) | | 2,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/01/2024 | 1 | 3,743,814 | 4358 | 177,341 | | | 15,314 | | 312,404 | | | (134,602) | | 5,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/01/2024 | 1 | 2,567,062 | 4358 | 160,461 | | | 13,856 | | 311,274 | | | (121,791) | | 3,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/07/2024 | 1 | 2,697,000 | 4378.38 | 59,064 | | | 6,004 | | 93,384 | | | (44,218) | | 4,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/07/2024 | 1 | 3,856,000 | 4378.38 | 95,629 | | | 9,721 | | 152,568 | | | (71,591) | | 6,221 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00JSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/01/2024 | 1 | 2,092,003 | 4358 | 97,541 | | | 8,446 | | 164,600 | | | (74,239) | | 3,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/01/2024 | 1 | 1,935,103 | 4358 | 123,956 | | | 10,734 | | 229,398 | | | (94,344) | | 2,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/05/2024 | 1 | 1,965,611 | 4358 | 90,096 | | | 8,711 | | 151,345 | | | (67,820) | | 3,087 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 2,645,784 | 4366 | 96,142 | | | 9,535 | | 157,140 | | | (72,172) | | 4,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 6,387,429 | 4366 | 281,686 | | | 27,936 | | 473,259 | | | (211,457) | | 10,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 3,811,501 | 4366 | 177,533 | | | 17,607 | | 301,348 | | | (133,272) | | 6,068 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 8,858,573 | 4366 | 434,916 | | | 43,132 | | 746,395 | | | (326,485) | | 14,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 2,248,480 | 4366 | 137,778 | | | 13,664 | | 252,277 | | | (103,428) | | 3,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 2,108,768 | 4366 | 134,288 | | | 13,318 | | 249,871 | | | (100,808) | | 3,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 1 | 2,431,851 | 4366 | 159,235 | | | 15,792 | | 300,164 | | | (119,535) | | 3,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/07/2024 | 1 | 2,358,763 | 4376 | 146,279 | | | 14,910 | | 274,747 | | | (109,810) | | 3,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 4,505,000 | 4347.35 | 103,615 | | | 10,907 | | 164,856 | | | (77,782) | | 7,363 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 3,326,000 | 4347.35 | 82,485 | | | 8,683 | | 131,570 | | | (61,920) | | 5,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 2,446,000 | 4347.35 | 126,703 | | | 13,337 | | 223,340 | | | (95,114) | | 3,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 3,638,000 | 4347.35 | 216,825 | | | 22,824 | | 401,811 | | | (162,767) | | 5,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 2,344,787 | 4383 | 95,498 | | | 10,052 | | 165,872 | | | (71,689) | | 3,832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 2,090,586 | 4383 | 98,243 | | | 10,341 | | 176,041 | | | (73,749) | | 3,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 1 | 1,963,485 | 4383 | 114,020 | | | 12,002 | | 219,368 | | | (85,593) | | 3,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 1 | 2,809,000 | 4415.24 | 62,360 | | | 6,582 | | 98,545 | | | (46,941) | | 4,591 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 1 | 10,524,000 | 4415.24 | 262,048 | | | 27,661 | | 415,940 | | | (197,256) | | 17,200 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 1 | 3,665,000 | 4415.24 | 211,837 | | | 22,361 | | 386,205 | | | (159,460) | | 5,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/11/2024 | 1 | 3,364,000 | 4415.24 | 66,944 | | | 7,561 | | 104,678 | | | (49,980) | | 5,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/11/2024 | 1 | 2,236,000 | 4415.24 | 51,652 | | | 5,834 | | 81,711 | | | (38,563) | | 3,792 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/11/2024 | 1 | 7,298,000 | 4415.24 | 181,720 | | | 20,525 | | 288,285 | | | (135,671) | | 12,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/11/2024 | 1 | 3,626,000 | 4415.24 | 94,276 | | | 10,648 | | 150,384 | | | (70,386) | | 6,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/12/2024 | 1 | 2,984,000 | 4415.24 | 68,035 | | | 7,850 | | 107,503 | | | (50,657) | | 5,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/12/2024 | 1 | 6,062,000 | 4415.24 | 150,338 | | | 17,347 | | 239,301 | | | (111,936) | | 10,403 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/12/2024 | 1 | 2,400,000 | 4415.24 | 139,200 | | | 16,062 | | 253,642 | | | (103,643) | | 4,119 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 1 | 3,187,423 | 4348 | 140,025 | | | 14,780 | | 225,217 | | | (105,403) | | 5,209 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00LSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 1 | 4,427,529 | 4354 | 219,062 | | | 23,123 | | 361,516 | | | (164,898) | | 7,236 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 1 | 3,663,203 | 4351 | 241,587 | | | 25,501 | | 429,075 | | | (181,854) | | 5,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/13/2024 | 1 | 3,230,000 | 4411.55 | 52,649 | | | 6,220 | | 81,282 | | | (39,415) | | 5,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/13/2024 | 1 | 2,568,000 | 4411.55 | 56,496 | | | 6,674 | | 88,666 | | | (42,295) | | 4,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/13/2024 | 1 | 3,904,000 | 4411.55 | 97,210 | | | 11,484 | | 154,018 | | | (72,774) | | 6,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/13/2024 | 1 | 2,982,000 | 4411.55 | 159,239 | | | 18,811 | | 281,459 | | | (119,212) | | 5,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/13/2024 | 1 | 3,385,000 | 4411.55 | 198,361 | | | 23,433 | | 362,392 | | | (148,500) | | 5,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/08/2024 | 1 | 2,004,519 | 4415 | 84,825 | | | 8,979 | | 143,360 | | | (64,383) | | 3,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/08/2024 | 1 | 2,671,220 | 4415 | 129,059 | | | 13,661 | | 224,329 | | | (97,956) | | 4,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/08/2024 | 1 | 2,097,239 | 4415 | 129,922 | | | 13,752 | | 245,841 | | | (98,611) | | 3,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/14/2024 | 1 | 2,719,000 | 4495.7 | 60,906 | | | 7,362 | | 94,960 | | | (45,596) | | 4,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/14/2024 | 1 | 4,315,000 | 4495.7 | 107,875 | | | 13,040 | | 169,757 | | | (80,759) | | 7,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/14/2024 | 1 | 2,488,000 | 4495.7 | 62,946 | | | 7,609 | | 99,102 | | | (47,124) | | 4,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/14/2024 | 1 | 2,819,000 | 4495.7 | 145,179 | | | 17,549 | | 254,040 | | | (108,686) | | 4,949 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/14/2024 | 1 | 2,785,000 | 4495.7 | 163,201 | | | 19,728 | | 299,480 | | | (122,178) | | 4,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/12/2024 | 1 | 2,719,788 | 4415 | 126,144 | | | 14,636 | | 200,890 | | | (94,955) | | 4,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/12/2024 | 1 | 4,830,273 | 4415 | 249,312 | | | 28,926 | | 405,034 | | | (187,669) | | 8,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/12/2024 | 1 | 1,797,003 | 4415 | 99,723 | | | 11,570 | | 164,626 | | | (75,066) | | 3,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/12/2024 | 1 | 2,031,010 | 4415 | 136,970 | | | 15,892 | | 240,324 | | | (103,103) | | 3,486 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/13/2024 | 1 | 2,069,017 | 4412 | 80,349 | | | 9,518 | | 124,307 | | | (60,317) | | 3,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/13/2024 | 1 | 4,296,850 | 4412 | 207,559 | | | 24,587 | | 331,725 | | | (155,812) | | 7,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/13/2024 | 1 | 3,216,020 | 4412 | 168,486 | | | 19,958 | | 268,981 | | | (126,480) | | 5,583 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/13/2024 | 1 | 3,074,850 | 4412 | 210,703 | | | 24,959 | | 369,897 | | | (158,172) | | 5,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/15/2024 | 1 | 2,299,000 | 4502.88 | 133,572 | | | 16,513 | | 243,525 | | | (99,996) | | 4,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/13/2024 | 1 | 1,434,069 | 4413 | 68,965 | | | 8,192 | | 107,820 | | | (51,913) | | 2,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/14/2024 | 1 | 1,771,306 | 4496 | 64,057 | | | 7,764 | | 103,332 | | | (48,086) | | 3,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/14/2024 | 1 | 2,836,787 | 4496 | 134,763 | | | 16,335 | | 228,289 | | | (101,164) | | 4,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/14/2024 | 1 | 1,510,555 | 4496 | 92,544 | | | 11,218 | | 170,030 | | | (69,472) | | 2,652 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/14/2024 | 1 | 2,886,239 | 4496 | 185,333 | | | 22,465 | | 348,310 | | | (139,126) | | 5,067 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00MSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,842,000 | 4508.24 | 64,513 | | | 8,042 | | 100,536 | | | (48,429) | | 5,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,733,000 | 4508.24 | 68,598 | | | 8,551 | | 107,394 | | | (51,496) | | 4,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,389,000 | 4508.24 | 60,681 | | | 7,564 | | 95,047 | | | (45,552) | | 4,241 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,402,000 | 4508.24 | 99,443 | | | 12,396 | | 164,797 | | | (74,650) | | 4,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,534,000 | 4508.24 | 138,863 | | | 17,310 | | 247,589 | | | (104,243) | | 4,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,943,000 | 4508.24 | 172,460 | | | 21,498 | | 315,903 | | | (129,463) | | 5,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/14/2024 | 1 | 1,645,426 | 4496 | 67,026 | | | 8,192 | | 111,724 | | | (50,453) | | 2,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 2,179,394 | 4503 | 79,516 | | | 9,912 | | 131,047 | | | (59,692) | | 3,868 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 1,972,261 | 4503 | 87,999 | | | 10,969 | | 150,600 | | | (66,059) | | 3,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 1 | 1,967,759 | 4503 | 93,356 | | | 11,637 | | 162,145 | | | (70,081) | | 3,493 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 3,445,000 | 4514.02 | 78,202 | | | 9,775 | | 121,848 | | | (58,866) | | 6,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 8,248,000 | 4514.02 | 207,025 | | | 25,878 | | 324,055 | | | (155,837) | | 14,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 2,843,000 | 4514.02 | 76,192 | | | 9,524 | | 120,051 | | | (57,354) | | 5,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 2,671,000 | 4514.02 | 150,377 | | | 18,797 | | 269,917 | | | (113,196) | | 4,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/18/2024 | 1 | 3,778,000 | 4514.02 | 89,161 | | | 11,790 | | 139,091 | | | (66,567) | | 6,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/18/2024 | 1 | 7,705,000 | 4514.02 | 193,396 | | | 25,573 | | 302,527 | | | (144,388) | | 14,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/19/2024 | 1 | 3,755,000 | 4514.02 | 87,492 | | | 11,778 | | 136,322 | | | (65,143) | | 6,949 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/19/2024 | 1 | 7,118,000 | 4514.02 | 178,662 | | | 24,051 | | 279,307 | | | (133,025) | | 13,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 2,009,584 | 4506 | 88,883 | | | 11,110 | | 148,130 | | | (66,907) | | 3,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 3,461,753 | 4507 | 169,559 | | | 21,195 | | 289,387 | | | (127,635) | | 6,145 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 1,677,065 | 4508 | 103,848 | | | 12,981 | | 192,191 | | | (78,171) | | 2,977 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/15/2024 | 1 | 1,618,458 | 4508 | 104,487 | | | 13,061 | | 197,488 | | | (78,652) | | 2,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/20/2024 | 1 | 2,455,000 | 4547.38 | 53,028 | | | 7,284 | | 81,782 | | | (39,699) | | 4,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/20/2024 | 1 | 3,416,000 | 4547.38 | 85,742 | | | 11,778 | | 133,813 | | | (64,189) | | 6,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/20/2024 | 1 | 4,716,000 | 4547.38 | 258,437 | | | 35,500 | | 458,737 | | | (193,475) | | 8,814 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 1 | 1,514,371 | 4507 | 66,844 | | | 8,379 | | 108,322 | | | (50,735) | | 2,688 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 1 | 2,185,354 | 4506 | 134,112 | | | 16,811 | | 236,633 | | | (101,792) | | 3,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 1 | 1,566,365 | 4514 | 64,355 | | | 8,067 | | 103,732 | | | (48,845) | | 2,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 1 | 3,001,823 | 4514 | 149,306 | | | 18,715 | | 249,863 | | | (113,324) | | 5,328 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00NSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 1 | 1,602,477 | 4514 | 101,090 | | | 12,671 | | 182,671 | | | (76,727) | | 2,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/21/2023 | 11/21/2024 | 1 | 2,016,000 | 4538.19 | 41,731 | | | 5,863 | | 64,258 | | | (31,241) | | 3,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/21/2023 | 11/21/2024 | 1 | 2,606,000 | 4538.19 | 61,762 | | | 8,677 | | 95,812 | | | (46,237) | | 4,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/21/2023 | 11/21/2024 | 1 | 2,449,000 | 4538.19 | 66,613 | | | 9,359 | | 104,403 | | | (49,869) | | 4,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/21/2023 | 11/21/2024 | 1 | 2,626,000 | 4538.19 | 83,769 | | | 11,769 | | 133,741 | | | (62,713) | | 4,956 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/15/2024 | 1 | 2,938,266 | 4513 | 135,532 | | | 17,084 | | 224,389 | | | (103,155) | | 5,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/15/2024 | 1 | 1,525,739 | 4514 | 96,753 | | | 12,196 | | 177,158 | | | (73,639) | | 2,708 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 1 | 2,528,343 | 4547 | 93,497 | | | 12,914 | | 153,779 | | | (70,187) | | 4,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 1 | 2,387,375 | 4547 | 103,226 | | | 14,258 | | 174,722 | | | (77,490) | | 4,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 1 | 2,019,037 | 4547 | 92,037 | | | 12,712 | | 157,636 | | | (69,091) | | 3,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 1 | 4,779,296 | 4547 | 228,729 | | | 31,592 | | 396,471 | | | (171,704) | | 8,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 1 | 1,718,910 | 4547 | 102,155 | | | 14,110 | | 191,118 | | | (76,686) | | 3,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 1 | 3,205,903 | 4547 | 200,502 | | | 27,694 | | 385,194 | | | (150,514) | | 5,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/27/2024 | 1 | 2,545,000 | 4550.43 | 43,520 | | | 6,815 | | 65,860 | | | (32,580) | | 5,073 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/27/2024 | 1 | 2,011,000 | 4550.43 | 46,655 | | | 7,306 | | 71,616 | | | (34,928) | | 4,008 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/27/2024 | 1 | 2,125,000 | 4550.43 | 115,600 | | | 18,102 | | 202,661 | | | (86,542) | | 4,235 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/22/2024 | 1 | 2,465,834 | 4558 | 74,074 | | | 10,729 | | 117,291 | | | (56,222) | | 4,698 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/22/2024 | 1 | 1,760,379 | 4537 | 154,420 | | | 22,367 | | 489,208 | | | (117,205) | | 3,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 2,639,000 | 4554.89 | 46,710 | | | 7,335 | | 70,852 | | | (35,065) | | 5,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 2,742,000 | 4554.89 | 64,985 | | | 10,204 | | 100,298 | | | (48,784) | | 5,465 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 3,525,000 | 4554.89 | 88,478 | | | 13,893 | | 137,502 | | | (66,419) | | 7,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 2,844,000 | 4554.89 | 73,944 | | | 11,611 | | 115,081 | | | (55,509) | | 5,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 2,536,000 | 4554.89 | 121,474 | | | 19,074 | | 205,446 | | | (91,189) | | 5,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 3,006,000 | 4554.89 | 171,943 | | | 26,999 | | 308,023 | | | (129,075) | | 5,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/22/2024 | 1 | 1,526,468 | 4557 | 66,839 | | | 9,708 | | 113,505 | | | (50,872) | | 2,908 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/22/2024 | 1 | 1,757,775 | 4554 | 106,382 | | | 15,452 | | 200,168 | | | (80,968) | | 3,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/22/2024 | 1 | 2,501,342 | 4556 | 156,904 | | | 22,791 | | 302,256 | | | (119,422) | | 4,766 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/26/2024 | 1 | 1,864,770 | 4559 | 71,252 | | | 11,022 | | 117,833 | | | (53,635) | | 3,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/26/2024 | 1 | 3,688,506 | 4559 | 174,809 | | | 27,042 | | 302,374 | | | (131,587) | | 7,288 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00OSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 2,302,518 | 4550 | 85,605 | | | 13,442 | | 139,348 | | | (64,262) | | 4,589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00OSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 3,107,944 | 4550 | 138,116 | | | 21,688 | | 232,199 | | | (103,682) | | 6,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00OSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/27/2024 | 1 | 4,200,047 | 4550 | 203,577 | | | 31,967 | | 349,228 | | | (152,822) | | 8,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00OSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/29/2024 | 1 | 2,017,000 | 4550.58 | 42,962 | | | 6,964 | | 65,903 | | | (32,163) | | 4,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/29/2024 | 1 | 3,809,000 | 4550.58 | 89,892 | | | 14,570 | | 139,262 | | | (67,296) | | 7,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/29/2024 | 1 | 3,060,000 | 4550.58 | 76,500 | | | 12,400 | | 119,308 | | | (57,270) | | 6,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/29/2024 | 1 | 2,931,000 | 4550.58 | 131,016 | | | 21,236 | | 219,055 | | | (98,083) | | 5,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/29/2024 | 1 | 4,813,000 | 4550.58 | 267,122 | | | 43,297 | | 476,968 | | | (199,976) | | 9,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/27/2024 | 1 | 2,240,071 | 4553 | 140,958 | | | 22,195 | | 261,799 | | | (106,106) | | 4,465 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/27/2024 | 1 | 2,743,909 | 4550 | 125,949 | | | 19,832 | | 210,218 | | | (94,807) | | 5,469 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/27/2024 | 1 | 2,327,549 | 4555 | 98,628 | | | 15,530 | | 162,867 | | | (74,242) | | 4,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/27/2024 | 1 | 1,562,327 | 4555 | 97,930 | | | 15,420 | | 182,165 | | | (73,716) | | 3,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/29/2024 | 1 | 2,230,000 | 4567.8 | 38,579 | | | 6,305 | | 58,721 | | | (28,961) | | 4,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/29/2024 | 1 | 4,588,000 | 4567.8 | 114,241 | | | 18,671 | | 178,757 | | | (85,759) | | 9,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/27/2024 | 1 | 2,239,300 | 4551 | 99,035 | | | 15,724 | | 167,730 | | | (74,753) | | 4,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/27/2024 | 1 | 1,594,212 | 4555 | 65,030 | | | 10,325 | | 108,856 | | | (49,086) | | 3,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/29/2024 | 1 | 2,047,761 | 4551 | 73,985 | | | 12,092 | | 120,796 | | | (55,539) | | 4,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/29/2024 | 1 | 4,691,648 | 4551 | 224,067 | | | 36,620 | | 385,839 | | | (168,204) | | 9,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 2,443,000 | 4594.63 | 39,088 | | | 6,406 | | 59,513 | | | (29,423) | | 4,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 2,185,000 | 4594.63 | 45,667 | | | 7,484 | | 70,204 | | | (34,375) | | 4,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 2,524,000 | 4594.63 | 59,314 | | | 9,721 | | 92,111 | | | (44,648) | | 5,117 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 5,650,000 | 4594.63 | 140,685 | | | 23,057 | | 219,877 | | | (105,900) | | 11,454 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 2,874,000 | 4594.63 | 74,149 | | | 12,152 | | 116,020 | | | (55,816) | | 5,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 12/01/2023 | 11/29/2024 | 1 | 2,440,000 | 4594.63 | 75,396 | | | 12,357 | | 120,077 | | | (56,754) | | 4,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 2,281,000 | 4594.63 | 106,979 | | | 17,533 | | 182,032 | | | (80,528) | | 4,624 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 3,334,000 | 4594.63 | 189,705 | | | 31,090 | | 343,501 | | | (142,800) | | 6,759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/02/2024 | 1 | 3,052,000 | 4594.63 | 48,832 | | | 8,340 | | 74,295 | | | (36,458) | | 6,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/02/2024 | 1 | 2,194,000 | 4594.63 | 43,880 | | | 7,495 | | 67,250 | | | (32,761) | | 4,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/02/2024 | 1 | 2,031,000 | 4594.63 | 44,682 | | | 7,632 | | 69,145 | | | (33,359) | | 4,219 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00PSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/02/2024 | 1 | 2,015,000 | 4594.63 | 47,353 | | | 8,088 | | 73,480 | | | (35,353) | | 4,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/02/2024 | 1 | 5,779,000 | 4594.63 | 145,631 | | | 24,874 | | 227,524 | | | (108,727) | | 12,005 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/03/2024 | 1 | 5,484,000 | 4594.63 | 120,648 | | | 20,881 | | 186,571 | | | (89,830) | | 11,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00PSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/03/2024 | 1 | 11,469,000 | 4594.63 | 285,578 | | | 49,427 | | 445,677 | | | (212,632) | | 24,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/27/2024 | 1 | 1,830,749 | 4554 | 83,029 | | | 13,220 | | 136,254 | | | (62,845) | | 3,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/27/2024 | 1 | 3,023,784 | 4554 | 193,197 | | | 30,760 | | 351,424 | | | (146,232) | | 6,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 3,162,584 | 4564 | 119,529 | | | 19,589 | | 191,930 | | | (89,975) | | 6,411 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 2,916,948 | 4565 | 141,545 | | | 23,198 | | 238,341 | | | (106,548) | | 5,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/29/2024 | 1 | 1,410,192 | 4564 | 82,148 | | | 13,463 | | 145,829 | | | (61,836) | | 2,859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 12/04/2024 | 1 | 4,034,000 | 4569.78 | 91,168 | | | 16,030 | | 141,205 | | | (68,252) | | 8,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 12/04/2024 | 1 | 6,330,000 | 4569.78 | 157,617 | | | 27,713 | | 246,088 | | | (117,997) | | 13,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 12/04/2024 | 1 | 2,388,000 | 4569.78 | 130,385 | | | 22,925 | | 230,085 | | | (97,610) | | 5,039 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 12/04/2024 | 1 | 2,379,000 | 4569.78 | 138,934 | | | 24,428 | | 251,638 | | | (104,010) | | 5,020 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/29/2024 | 1 | 1,891,584 | 4558 | 82,701 | | | 13,592 | | 138,539 | | | (62,770) | | 3,835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/29/2024 | 1 | 2,196,233 | 4595 | 98,119 | | | 16,125 | | 172,500 | | | (74,473) | | 4,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/05/2023 | 12/05/2024 | 1 | 3,007,000 | 4567.18 | 171,700 | | | 30,661 | | 309,117 | | | (128,540) | | 6,393 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/05/2023 | 11/29/2024 | 1 | 2,099,746 | 4595 | 124,322 | | | 20,489 | | 240,620 | | | (94,623) | | 4,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/05/2023 | 12/04/2024 | 1 | 1,905,598 | 4570 | 113,036 | | | 19,929 | | 207,219 | | | (84,855) | | 4,021 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/06/2024 | 1 | 2,382,000 | 4585.59 | 56,215 | | | 10,278 | | 86,900 | | | (42,200) | | 5,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/06/2024 | 1 | 2,294,000 | 4585.59 | 67,902 | | | 12,414 | | 107,006 | | | (50,973) | | 4,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/06/2024 | 1 | 2,463,000 | 4585.59 | 87,437 | | | 15,986 | | 141,040 | | | (65,637) | | 5,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/06/2024 | 1 | 2,211,000 | 4585.59 | 120,500 | | | 22,030 | | 213,251 | | | (90,457) | | 4,736 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/04/2024 | 1 | 1,795,924 | 4570 | 83,909 | | | 14,959 | | 139,173 | | | (63,337) | | 3,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/05/2024 | 1 | 1,502,602 | 4567 | 66,442 | | | 11,996 | | 108,522 | | | (50,014) | | 3,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/07/2023 | 12/06/2024 | 1 | 2,338,361 | 4549 | 110,304 | | | 20,166 | | 178,969 | | | (82,804) | | 5,009 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/08/2023 | 12/10/2024 | 1 | 2,045,000 | 4604.37 | 48,262 | | | 9,281 | | 74,436 | | | (35,934) | | 4,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/08/2023 | 12/10/2024 | 1 | 2,124,000 | 4604.37 | 56,074 | | | 10,783 | | 87,570 | | | (41,750) | | 4,684 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/11/2023 | 12/11/2024 | 1 | 2,997,000 | 4622.44 | 106,394 | | | 20,753 | | 169,438 | | | (79,650) | | 6,655 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00RSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/11/2023 | 12/11/2024 | 1 | 5,856,000 | 4622.44 | 334,963 | | | 65,336 | | 597,213 | | | (250,765) | | 13,004 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00RSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/11/2023 | 12/06/2024 | 1 | 2,279,857 | 4578 | 147,229 | | | 27,067 | | 260,889 | | | (111,747) | | 4,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/11/2023 | 12/06/2024 | 1 | 1,763,474 | 4604 | 71,142 | | | 13,079 | | 114,265 | | | (53,997) | | 3,778 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/11/2023 | 12/06/2024 | 1 | 2,642,908 | 4604 | 128,943 | | | 23,705 | | 215,146 | | | (97,868) | | 5,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/12/2024 | 1 | 3,065,000 | 4643.7 | 145,894 | | | 28,858 | | 243,173 | | | (109,221) | | 6,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/10/2024 | 1 | 2,366,646 | 4604 | 116,616 | | | 22,550 | | 190,100 | | | (87,783) | | 5,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/11/2024 | 1 | 7,280,343 | 4622 | 358,769 | | | 70,173 | | 596,089 | | | (269,323) | | 16,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 2,964,000 | 4707.09 | 49,202 | | | 9,868 | | 72,906 | | | (36,835) | | 6,673 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 2,007,000 | 4707.09 | 42,548 | | | 8,533 | | 63,813 | | | (31,853) | | 4,518 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 2,674,000 | 4707.09 | 63,641 | | | 12,763 | | 96,545 | | | (47,644) | | 6,020 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 2,085,000 | 4707.09 | 52,751 | | | 10,579 | | 80,265 | | | (39,491) | | 4,694 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 3,268,000 | 4707.09 | 91,177 | | | 18,286 | | 139,851 | | | (68,258) | | 7,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 3,276,000 | 4707.09 | 116,298 | | | 23,324 | | 183,815 | | | (87,065) | | 7,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 2,143,000 | 4707.09 | 112,508 | | | 22,563 | | 193,531 | | | (84,227) | | 4,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2023 | 12/13/2024 | 1 | 2,740,000 | 4707.09 | 158,098 | | | 31,706 | | 282,643 | | | (118,358) | | 6,169 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/13/2023 | 12/11/2024 | 1 | 2,069,687 | 4620 | 103,658 | | | 20,331 | | 160,713 | | | (78,028) | | 4,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/13/2023 | 12/11/2024 | 1 | 2,380,511 | 4622 | 162,328 | | | 31,838 | | 276,260 | | | (122,192) | | 5,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/13/2023 | 12/12/2024 | 1 | 1,681,019 | 4644 | 85,888 | | | 17,036 | | 136,616 | | | (64,475) | | 3,759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/18/2023 | 12/18/2024 | 1 | 2,170,000 | 4740.56 | 55,335 | | | 11,858 | | 84,130 | | | (41,426) | | 5,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/18/2023 | 12/18/2024 | 1 | 3,777,000 | 4740.56 | 112,177 | | | 24,038 | | 173,289 | | | (83,979) | | 8,786 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/18/2023 | 12/18/2024 | 1 | 4,813,000 | 4740.56 | 168,936 | | | 36,201 | | 266,245 | | | (126,471) | | 11,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/18/2023 | 12/18/2024 | 1 | 3,170,000 | 4740.56 | 172,131 | | | 36,885 | | 298,730 | | | (128,863) | | 7,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/20/2023 | 12/20/2024 | 1 | 3,274,000 | 4698.35 | 81,523 | | | 17,917 | | 125,549 | | | (61,031) | | 7,712 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/20/2023 | 12/20/2024 | 1 | 2,050,000 | 4698.35 | 81,385 | | | 17,887 | | 132,907 | | | (60,928) | | 4,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/20/2024 | 1 | 2,542,000 | 4746.75 | 73,210 | | | 16,269 | | 113,959 | | | (54,957) | | 5,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/20/2024 | 1 | 2,186,000 | 4746.75 | 86,347 | | | 19,188 | | 140,073 | | | (64,819) | | 5,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/20/2024 | 1 | 2,847,000 | 4746.75 | 159,432 | | | 35,429 | | 281,717 | | | (119,683) | | 6,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/18/2024 | 1 | 2,438,056 | 4734 | 147,877 | | | 32,219 | | 277,470 | | | (111,621) | | 5,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/17/2024 | 1 | 2,756,007 | 4719 | 126,471 | | | 27,278 | | 211,109 | | | (95,727) | | 6,370 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/18/2024 | 1 | 2,512,497 | 4741 | 111,671 | | | 24,331 | | 189,526 | | | (84,292) | | 5,844 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00TSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/19/2024 | 1 | 1,573,562 | 4768 | 58,011 | | | 12,766 | | 97,344 | | | (43,667) | | 3,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00US0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/19/2024 | 1 | 1,916,885 | 4768 | 86,679 | | | 19,074 | | 152,408 | | | (65,248) | | 4,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00US1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/20/2024 | 1 | 1,907,530 | 4698 | 84,866 | | | 18,859 | | 137,184 | | | (63,708) | | 4,493 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/22/2023 | 12/24/2024 | 1 | 2,074,000 | 4754.63 | 64,709 | | | 14,974 | | 101,515 | | | (48,180) | | 5,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/27/2024 | 1 | 3,961,000 | 4781.58 | 98,629 | | | 23,573 | | 150,322 | | | (73,837) | | 9,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/27/2024 | 1 | 2,957,000 | 4781.58 | 90,189 | | | 21,556 | | 139,940 | | | (67,518) | | 7,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/27/2024 | 1 | 2,171,000 | 4781.58 | 77,722 | | | 18,576 | | 122,972 | | | (58,185) | | 5,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00UST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/27/2024 | 1 | 2,782,000 | 4781.58 | 138,544 | | | 33,113 | | 234,105 | | | (103,718) | | 6,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/27/2024 | 1 | 3,720,000 | 4781.58 | 213,528 | | | 51,036 | | 379,514 | | | (159,854) | | 9,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/28/2023 | 12/27/2024 | 1 | 3,027,000 | 4783.35 | 106,248 | | | 25,677 | | 167,208 | | | (79,759) | | 7,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/28/2023 | 12/27/2024 | 1 | 2,848,000 | 4783.35 | 133,002 | | | 32,142 | | 220,234 | | | (99,842) | | 6,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/29/2023 | 12/27/2024 | 1 | 5,783,000 | 4769.83 | 143,997 | | | 34,896 | | 219,701 | | | (108,393) | | 14,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/29/2023 | 12/27/2024 | 1 | 3,855,000 | 4769.83 | 113,337 | | | 27,466 | | 175,423 | | | (85,314) | | 9,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/29/2023 | 12/27/2024 | 1 | 2,058,000 | 4769.83 | 95,903 | | | 23,241 | | 159,419 | | | (72,191) | | 5,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/29/2023 | 12/30/2024 | 1 | 2,520,000 | 4769.83 | 117,432 | | | 29,196 | | 194,976 | | | (87,674) | | 6,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2024 | 12/27/2024 | 1 | 2,243,058 | 4783 | 95,925 | | | 23,377 | | 168,946 | | | (72,411) | | 5,507 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2024 | 12/27/2024 | 1 | 2,962,064 | 4770 | 115,680 | | | 28,191 | | 196,082 | | | (87,324) | | 7,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2024 | 01/02/2025 | 1 | 2,826,727 | 4743 | 108,251 | | | 27,734 | | 176,535 | | | (80,373) | | 7,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2024 | 01/02/2025 | 1 | 2,144,299 | 4744 | 98,143 | | | 25,144 | | 166,355 | | | (72,868) | | 5,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/04/2024 | 01/02/2025 | 1 | 2,983,240 | 4743 | 117,007 | | | 30,227 | | 194,466 | | | (86,791) | | 7,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/05/2024 | 01/03/2025 | 1 | 2,682,000 | 4697.24 | 151,265 | | | 39,497 | | 266,258 | | | (111,786) | | 6,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 2,537,000 | 4763.54 | 31,205 | | | 8,487 | | 45,734 | | | (22,679) | | 6,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 2,370,000 | 4763.54 | 53,325 | | | 14,503 | | 80,660 | | | (38,755) | | 6,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 199,137 | 4763.54 | 16,508 | | | 4,490 | | 44,914 | | | (11,998) | | 521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/09/2025 | 1 | 6,435,000 | 4756.5 | 158,301 | | | 43,489 | | 240,037 | | | (114,617) | | 16,925 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/09/2025 | 1 | 2,525,000 | 4756.5 | 72,215 | | | 19,839 | | 110,700 | | | (52,287) | | 6,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/09/2025 | 1 | 2,569,000 | 4756.5 | 89,401 | | | 24,561 | | 140,088 | | | (64,730) | | 6,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/09/2025 | 1 | 2,060,000 | 4756.5 | 103,206 | | | 28,353 | | 173,612 | | | (74,726) | | 5,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/03/2025 | 1 | 3,049,176 | 4691 | 128,629 | | | 33,774 | | 196,973 | | | (94,685) | | 7,778 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00W\$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/03/2025 | 1 | 2,852,222 | .4691 | | 186,474 | | 48,962 | | 318,191 | | | (137,265) | | 7,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00W\$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/03/2025 | 1 | 2,813,647 | .4697 | | 182,132 | | 47,822 | | 312,172 | | | (134,069) | | 7,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00W\$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/07/2025 | 1 | 1,681,612 | .4697 | | 76,279 | | 20,650 | | 118,547 | | | (55,533) | | 4,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00W\$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/08/2025 | 1 | 3,448,803 | .4764 | | 137,379 | | 37,467 | | 221,993 | | | (99,741) | | 9,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/08/2025 | 1 | 2,181,701 | .4764 | | 98,351 | | 26,823 | | 163,072 | | | (71,405) | | 5,710 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/08/2025 | 1 | 2,014,977 | .4764 | | 95,446 | | 26,031 | | 160,216 | | | (69,296) | | 5,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/08/2025 | 1 | 2,462,799 | .4764 | | 146,939 | | 40,074 | | 268,553 | | | (106,682) | | 6,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 01/10/2025 | 1 | 2,094,000 | 4783.45 | | 62,611 | | 17,373 | | 96,373 | | | (45,162) | | 5,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/10/2025 | 1 | 3,532,000 | 4783.45 | | 126,446 | | 35,085 | | 197,620 | | | (91,207) | | 9,336 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 01/10/2025 | 1 | 1,800,000 | 4783.45 | | 90,360 | | 25,072 | | 151,883 | | | (65,178) | | 4,758 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/02/2025 | 1 | 1,370,678 | .4743 | | 62,557 | | 16,342 | | 98,551 | | | (46,131) | | 3,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/03/2025 | 1 | 2,578,774 | .4689 | | 132,561 | | 34,904 | | 203,183 | | | (97,482) | | 6,578 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/03/2025 | 1 | 1,756,768 | .4697 | | 91,959 | | 24,213 | | 142,501 | | | (67,625) | | 4,481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/07/2025 | 1 | 1,301,135 | .4697 | | 63,427 | | 17,219 | | 96,746 | | | (46,129) | | 3,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/08/2025 | 1 | 2,095,958 | .4764 | | 96,496 | | 26,390 | | 154,783 | | | (69,986) | | 5,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/09/2025 | 1 | 3,919,356 | .4757 | | 166,942 | | 45,990 | | 261,344 | | | (120,747) | | 10,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/09/2025 | 1 | 2,031,026 | .4757 | | 94,777 | | 26,109 | | 150,954 | | | (68,551) | | 5,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 6,234,000 | 4783.83 | | 80,419 | | 22,625 | | 117,891 | | | (57,884) | | 16,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 2,678,000 | 4783.83 | | 49,275 | | 13,863 | | 73,290 | | | (35,467) | | 7,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 2,732,000 | 4783.83 | | 114,198 | | 32,128 | | 186,065 | | | (82,197) | | 7,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/13/2025 | 1 | 5,410,000 | 4783.83 | | 133,627 | | 38,390 | | 203,531 | | | (95,396) | | 14,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/13/2025 | 1 | 1,512,000 | 4783.83 | | 71,366 | | 20,503 | | 118,740 | | | (50,948) | | 4,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/14/2025 | 1 | 8,327,000 | 4783.83 | | 205,677 | | 59,493 | | 313,053 | | | (146,433) | | 22,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/15/2025 | 1 | 2,272,000 | 4783.83 | | 75,885 | | 22,098 | | 119,008 | | | (53,880) | | 6,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/08/2025 | 1 | 1,428,383 | .4761 | | 71,454 | | 19,815 | | 117,744 | | | (51,715) | | 3,738 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 1,774,660 | .4783 | | 63,998 | | 18,005 | | 100,748 | | | (46,064) | | 4,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 3,927,212 | .4783 | | 179,257 | | 50,432 | | 294,947 | | | (129,026) | | 10,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00X\$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 1,621,590 | .4783 | | 89,767 | | 25,255 | | 156,943 | | | (64,613) | | 4,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Y\$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 1,827,278 | .4783 | | 110,287 | | 31,028 | | 200,893 | | | (79,383) | | 4,830 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00Y$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 1,677,864 | 4780 | | 60,691 | | 17,075 | | 95,347 | | | (43,684) | | 4,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Y$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 6,395,961 | 4780 | | 295,323 | | 83,085 | | 485,704 | | | (212,568) | | 16,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Y$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 1,826,052 | 4780 | | 105,615 | | 29,714 | | 187,341 | | | (76,020) | | 4,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Y$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/10/2025 | 1 | 1,658,743 | 4780 | | 102,722 | | 28,900 | | 188,870 | | | (73,938) | | 4,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Y$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/16/2024 | 01/10/2025 | 1 | 3,410,871 | 4784 | | 131,477 | | 37,093 | | 216,828 | | | (94,225) | | 9,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 2,007,000 | 4850.43 | | 24,485 | | 7,601 | | 35,650 | | | (16,859) | | 5,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 2,435,000 | 4850.43 | | 40,421 | | 12,548 | | 59,084 | | | (27,831) | | 6,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 2,100,000 | 4850.43 | | 41,370 | | 12,843 | | 60,676 | | | (28,484) | | 5,868 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 2,085,000 | 4850.43 | | 47,330 | | 14,693 | | 69,865 | | | (32,588) | | 5,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 10,315,000 | 4850.43 | | 257,875 | | 80,055 | | 383,621 | | | (177,553) | | 28,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 2,702,000 | 4850.43 | | 83,492 | | 25,919 | | 126,480 | | | (57,486) | | 7,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2025 | 1 | 4,013,000 | 4850.43 | | 144,067 | | 44,724 | | 222,511 | | | (99,193) | | 11,214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/17/2025 | 1 | 2,017,557 | 4781 | | 96,777 | | 29,114 | | 146,120 | | | (67,556) | | 5,513 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/24/2025 | 1 | 4,148,000 | 4868.55 | | 54,339 | | 17,167 | | 77,274 | | | (37,117) | | 11,692 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/24/2025 | 1 | 3,429,000 | 4868.55 | | 65,837 | | 20,800 | | 95,566 | | | (44,970) | | 9,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/24/2025 | 1 | 4,764,000 | 4868.55 | | 119,576 | | 37,778 | | 176,529 | | | (81,678) | | 13,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/24/2025 | 1 | 1,641,000 | 4868.55 | | 48,081 | | 15,191 | | 72,046 | | | (32,842) | | 4,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/24/2025 | 1 | 2,907,000 | 4868.55 | | 114,536 | | 36,186 | | 178,814 | | | (78,235) | | 8,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/22/2025 | 1 | 1,707,351 | 4850 | | 70,266 | | 21,934 | | 106,428 | | | (48,260) | | 4,771 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/22/2025 | 1 | 3,686,327 | 4850 | | 173,113 | | 54,038 | | 268,893 | | | (118,896) | | 10,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/22/2025 | 1 | 2,391,262 | 4850 | | 121,446 | | 37,910 | | 192,168 | | | (83,410) | | 6,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/23/2025 | 1 | 2,378,789 | 4865 | | 89,448 | | 28,091 | | 135,167 | | | (61,266) | | 6,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/23/2025 | 1 | 1,799,902 | 4865 | | 78,880 | | 24,772 | | 122,321 | | | (54,028) | | 5,052 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/23/2025 | 1 | 2,179,341 | 4865 | | 100,975 | | 31,711 | | 158,360 | | | (69,161) | | 6,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/25/2024 | 01/24/2025 | 1 | 2,182,000 | 4894.16 | | 40,585 | | 12,929 | | 58,634 | | | (27,687) | | 6,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/24/2025 | 1 | 3,943,000 | 4890.97 | | 51,259 | | 16,374 | | 73,281 | | | (34,924) | | 11,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/24/2025 | 1 | 2,125,000 | 4890.97 | | 36,763 | | 11,744 | | 53,213 | | | (25,047) | | 5,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/24/2025 | 1 | 2,228,000 | 4890.97 | | 65,503 | | 20,925 | | 98,554 | | | (44,629) | | 6,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/24/2025 | 1 | 3,288,000 | 4890.97 | | 114,094 | | 36,447 | | 175,118 | | | (77,734) | | 9,268 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH000$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/27/2025 | 1 | 3,079,000 | 4890.97 | | 40,027 | | 13,012 | | 57,166 | | | (27,048) | | 8,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/27/2025 | 1 | 2,563,000 | 4890.97 | | 44,340 | | 14,414 | | 64,116 | | | (29,963) | | 7,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/28/2025 | 1 | 4,300,000 | 4890.97 | | 125,560 | | 41,048 | | 187,908 | | | (84,617) | | 12,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/24/2025 | 1 | 2,346,087 | .4867 | | 103,832 | | 33,169 | | 161,907 | | | (70,743) | | 6,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/29/2024 | 01/29/2025 | 1 | 3,245,000 | 4927.93 | | 69,768 | | 23,000 | | 101,392 | | | (46,702) | | 9,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/29/2024 | 01/29/2025 | 1 | 1,996,000 | 4927.93 | | 63,074 | | 20,793 | | 94,764 | | | (42,221) | | 5,746 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/29/2024 | 01/29/2025 | 1 | 1,724,000 | 4927.93 | | 62,581 | | 20,631 | | 95,663 | | | (41,892) | | 4,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/30/2025 | 1 | 4,430,000 | 4924.97 | | 109,864 | | 36,521 | | 162,420 | | | (73,243) | | 12,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/30/2025 | 1 | 2,401,000 | 4924.97 | | 69,629 | | 23,146 | | 104,251 | | | (46,419) | | 6,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/30/2025 | 1 | 3,212,000 | 4924.97 | | 106,960 | | 35,555 | | 162,445 | | | (71,306) | | 9,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/30/2025 | 1 | 2,889,000 | 4924.97 | | 142,717 | | 47,442 | | 233,204 | | | (95,144) | | 8,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2024 | 01/31/2025 | 1 | 2,021,000 | 4845.65 | | 108,528 | | 36,375 | | 184,647 | | | (72,055) | | 5,866 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2024 | 01/31/2025 | 1 | 2,180,000 | 4845.65 | | 129,710 | | 43,474 | | 230,777 | | | (86,119) | | 6,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2024 | 01/29/2025 | 1 | 2,799,064 | .4928 | | 122,620 | | 40,647 | | 213,109 | | | (81,859) | | 8,058 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2024 | 01/30/2025 | 1 | 2,644,709 | .4925 | | 118,226 | | 39,409 | | 205,083 | | | (78,709) | | 7,645 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2024 | 01/30/2025 | 1 | 2,029,088 | .4925 | | 104,191 | | 34,730 | | 190,520 | | | (69,365) | | 5,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2024 | 01/30/2025 | 1 | 1,782,839 | .4925 | | 97,845 | | 32,615 | | 185,325 | | | (65,141) | | 5,154 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/05/2024 | 02/05/2025 | 1 | 2,624,000 | 4942.81 | | 148,781 | | 51,910 | | 254,284 | | | (96,748) | | 7,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/05/2024 | 02/05/2025 | 1 | 2,245,000 | 4942.81 | | 134,476 | | 46,919 | | 235,759 | | | (87,446) | | 6,647 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/05/2024 | 01/31/2025 | 1 | 3,609,868 | .4959 | | 130,159 | | 44,232 | | 201,881 | | | (85,811) | | 10,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/05/2024 | 01/31/2025 | 1 | 4,090,853 | .4959 | | 171,229 | | 58,189 | | 272,617 | | | (112,888) | | 11,874 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/05/2024 | 01/31/2025 | 1 | 6,302,393 | .4959 | | 282,111 | | 95,871 | | 456,094 | | | (185,990) | | 18,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 3,275,000 | 5021.84 | | 39,955 | | 14,709 | | 56,330 | | | (25,218) | | 9,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 2,426,000 | 5021.84 | | 38,573 | | 14,200 | | 54,772 | | | (24,346) | | 7,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 2,718,000 | 5021.84 | | 61,427 | | 22,613 | | 89,147 | | | (38,769) | | 8,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 3,792,000 | 5021.84 | | 93,662 | | 34,480 | | 136,080 | | | (59,115) | | 11,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 2,122,000 | 5021.84 | | 58,143 | | 21,404 | | 85,467 | | | (36,697) | | 6,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 3,253,000 | 5021.84 | | 100,843 | | 37,124 | | 149,466 | | | (63,647) | | 9,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 2,454,000 | 5021.84 | | 80,246 | | 29,541 | | 120,203 | | | (50,647) | | 7,462 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH003$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2025 | 1 | 3,271,000 | 5021.84 | | 118,083 | | 43,470 | | 178,545 | | | (74,528) | | 9,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2024 | 02/12/2025 | 1 | 2,184,500 | 5022 | | 87,296 | | 32,314 | | 138,567 | | | (54,920) | | 6,643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2024 | 02/12/2025 | 1 | 2,621,400 | 5022 | | 120,791 | | 44,713 | | 198,144 | | | (75,992) | | 7,971 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2024 | 02/12/2025 | 1 | 2,440,614 | 5022 | | 133,033 | | 49,244 | | 231,075 | | | (83,694) | | 7,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2024 | 02/13/2025 | 1 | 1,852,486 | 4953 | | 87,800 | | 32,653 | | 134,045 | | | (55,086) | | 5,654 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2024 | 02/14/2025 | 1 | 3,136,000 | 5029.73 | | 113,837 | | 43,005 | | 170,634 | | | (71,109) | | 9,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2024 | 02/14/2025 | 1 | 3,242,000 | 5029.73 | | 162,100 | | 61,238 | | 257,683 | | | (101,257) | | 9,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2024 | 02/13/2025 | 1 | 1,372,028 | 4953 | | 81,795 | | 30,759 | | 125,704 | | | (51,234) | | 4,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2024 | 02/14/2025 | 1 | 4,840,600 | 5001 | | 220,394 | | 83,260 | | 332,922 | | | (137,671) | | 14,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2024 | 02/14/2025 | 1 | 1,865,231 | 5001 | | 93,410 | | 35,288 | | 143,875 | | | (58,350) | | 5,714 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/14/2025 | 1 | 3,501,000 | 5005.57 | | 109,231 | | 41,380 | | 161,092 | | | (68,119) | | 10,724 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/19/2025 | 1 | 2,906,000 | 5005.57 | | 92,411 | | 35,796 | | 136,005 | | | (56,849) | | 9,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/19/2025 | 1 | 2,733,000 | 5005.57 | | 90,462 | | 35,042 | | 133,834 | | | (55,650) | | 8,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/24/2025 | 1 | 2,408,000 | 5088.8 | | 30,822 | | 12,397 | | 42,846 | | | (18,477) | | 7,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/24/2025 | 1 | 2,674,000 | 5088.8 | | 47,330 | | 19,036 | | 66,349 | | | (28,372) | | 8,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/25/2025 | 1 | 1,930,000 | 5088.8 | | 18,721 | | 7,560 | | 25,796 | | | (11,192) | | 6,145 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/25/2025 | 1 | 2,379,000 | 5088.8 | | 32,117 | | 12,970 | | 44,391 | | | (19,200) | | 7,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/25/2025 | 1 | 3,810,000 | 5088.8 | | 69,723 | | 28,157 | | 97,788 | | | (41,682) | | 12,131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/25/2025 | 1 | 2,105,000 | 5088.8 | | 58,940 | | 23,803 | | 84,920 | | | (35,236) | | 6,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/25/2025 | 1 | 3,463,000 | 5088.8 | | 123,283 | | 49,787 | | 182,164 | | | (73,702) | | 11,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/21/2025 | 1 | 1,808,393 | 4982 | | 115,129 | | 45,732 | | 172,362 | | | (69,584) | | 5,679 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/26/2024 | 02/26/2025 | 1 | 2,699,000 | 5069.53 | | 34,817 | | 14,156 | | 48,115 | | | (20,643) | | 8,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/26/2024 | 02/26/2025 | 1 | 7,163,000 | 5069.53 | | 176,926 | | 71,937 | | 252,904 | | | (104,899) | | 22,883 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/26/2024 | 02/26/2025 | 1 | 2,749,000 | 5069.53 | | 73,948 | | 30,067 | | 106,539 | | | (43,844) | | 8,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/26/2024 | 02/26/2025 | 1 | 3,363,000 | 5069.53 | | 112,997 | | 45,944 | | 166,198 | | | (66,995) | | 10,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/27/2024 | 02/27/2025 | 1 | 2,630,000 | 5078.18 | | 69,432 | | 28,421 | | 99,387 | | | (40,976) | | 8,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/27/2024 | 02/27/2025 | 1 | 2,023,000 | 5078.18 | | 99,532 | | 40,742 | | 155,244 | | | (58,740) | | 6,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/27/2024 | 02/27/2025 | 1 | 2,896,000 | 5078.18 | | 150,592 | | 61,643 | | 238,167 | | | (88,874) | | 9,283 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/29/2024 | 02/28/2025 | 1 | 2,705,000 | 5096.27 | | 42,739 | | 17,759 | | 59,749 | | | (25,058) | | 8,699 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH006S5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/29/2024 | 02/28/2025 | 1 | 1,914,000 | 5096.27 | | 63,928 | | 26,563 | | 93,888 | | | (37,481) | | 6,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 7,476,000 | 5137.08 | | 95,693 | | 39,872 | | 131,386 | | | (55,996) | | 24,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 3,495,000 | 5137.08 | | 104,850 | | 43,688 | | 150,885 | | | (61,355) | | 11,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 2,854,000 | 5137.08 | | 101,888 | | 42,453 | | 149,216 | | | (59,621) | | 9,178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 3,858,000 | 5137.08 | | 188,270 | | 78,446 | | 290,704 | | | (110,169) | | 12,407 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 2,432,000 | 5137.08 | | 123,546 | | 51,477 | | 192,493 | | | (72,295) | | 7,821 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 4,334,000 | 5137.08 | | 234,903 | | 97,876 | | 372,019 | | | (137,457) | | 13,938 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 2,219,000 | 5137.08 | | 131,587 | | 54,828 | | 214,165 | | | (77,000) | | 7,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 03/03/2025 | 1 | 2,942,000 | 5137.08 | | 37,658 | | 15,872 | | 51,648 | | | (21,856) | | 9,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 03/03/2025 | 1 | 2,630,000 | 5137.08 | | 128,607 | | 54,206 | | 197,947 | | | (74,641) | | 8,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 1,688,471 | .5070 | | 90,270 | | 37,612 | | 133,430 | | | (52,823) | | 5,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 2,053,797 | .5096 | | 114,956 | | 47,898 | | 175,527 | | | (67,268) | | 6,605 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/28/2025 | 1 | 2,940,548 | .5096 | | 174,993 | | 72,914 | | 271,587 | | | (102,399) | | 9,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007S6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/04/2024 | 03/04/2025 | 1 | 2,777,000 | 5130.95 | | 53,041 | | 22,502 | | 73,960 | | | (30,517) | | 9,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/04/2024 | 03/04/2025 | 1 | 1,756,000 | 5130.95 | | 66,377 | | 28,160 | | 97,526 | | | (38,189) | | 5,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/05/2024 | 03/05/2025 | 1 | 2,307,000 | 5078.65 | | 121,348 | | 51,815 | | 192,719 | | | (69,484) | | 7,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/05/2024 | 03/05/2025 | 1 | 3,136,000 | 5078.65 | | 174,362 | | 74,452 | | 281,105 | | | (99,840) | | 10,251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/05/2024 | 03/05/2025 | 1 | 3,054,000 | 5078.65 | | 181,408 | | 77,461 | | 298,622 | | | (103,874) | | 9,983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/05/2024 | 03/04/2025 | 1 | 2,883,594 | .5131 | | 148,981 | | 63,378 | | 255,133 | | | (85,541) | | 9,396 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/06/2024 | 02/28/2025 | 1 | 1,468,552 | .5135 | | 57,326 | | 24,086 | | 88,409 | | | (33,214) | | 4,723 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 5,503,000 | 5157.36 | | 69,888 | | 30,395 | | 95,907 | | | (39,635) | | 18,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 2,155,000 | 5157.36 | | 32,541 | | 14,152 | | 44,968 | | | (18,454) | | 7,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 5,567,000 | 5157.36 | | 123,031 | | 53,506 | | 173,018 | | | (69,774) | | 18,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 3,357,000 | 5157.36 | | 81,911 | | 35,623 | | 115,637 | | | (46,454) | | 11,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 2,401,000 | 5157.36 | | 81,154 | | 35,294 | | 117,505 | | | (46,024) | | 7,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 2,142,000 | 5157.36 | | 106,886 | | 46,485 | | 163,666 | | | (60,617) | | 7,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/07/2025 | 1 | 2,062,000 | 5157.36 | | 118,977 | | 51,744 | | 188,758 | | | (67,475) | | 6,783 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008S5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 2,544,000 | 5165.31 | | 32,309 | | 14,508 | | 44,099 | | | (17,792) | | 8,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 2,857,000 | 5165.31 | | 53,140 | | 23,862 | | 73,853 | | | (29,264) | | 9,575 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH008SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 4,752,000 | 5165.31 | | 115,949 | | 52,065 | | 162,770 | | | (63,851) | | 15,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008SV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 2,616,000 | 5165.31 | | 72,202 | | 32,421 | | 102,643 | | | (39,760) | | 8,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 2,406,000 | 5165.31 | | 74,105 | | 33,276 | | 106,283 | | | (40,808) | | 8,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008SX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 1,978,000 | 5165.31 | | 71,604 | | 32,153 | | 104,225 | | | (39,431) | | 6,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 4,609,000 | 5165.31 | | 224,919 | | 100,997 | | 341,418 | | | (123,860) | | 15,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008SZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 3,058,000 | 5165.31 | | 155,346 | | 69,756 | | 237,895 | | | (85,547) | | 10,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2024 | 03/13/2025 | 1 | 2,296,000 | 5165.31 | | 124,443 | | 55,879 | | 193,607 | | | (68,529) | | 7,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2024 | 03/14/2025 | 1 | 2,055,000 | 5117.09 | | 111,998 | | 51,021 | | 175,582 | | | (61,229) | | 6,908 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2024 | 03/17/2025 | 1 | 2,300,000 | 5117.09 | | 112,010 | | 51,531 | | 171,045 | | | (60,736) | | 7,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/18/2025 | 1 | 3,461,000 | 5149.42 | | 41,878 | | 19,382 | | 57,078 | | | (22,488) | | 11,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/18/2025 | 1 | 3,091,000 | 5149.42 | | 57,802 | | 26,751 | | 79,988 | | | (31,039) | | 10,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/18/2025 | 1 | 3,316,000 | 5149.42 | | 76,268 | | 35,298 | | 106,783 | | | (40,955) | | 11,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/18/2025 | 1 | 6,431,000 | 5149.42 | | 156,916 | | 72,622 | | 220,561 | | | (84,262) | | 21,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/18/2025 | 1 | 2,399,000 | 5149.42 | | 63,813 | | 29,533 | | 90,278 | | | (34,267) | | 8,162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/18/2025 | 1 | 2,074,000 | 5149.42 | | 71,760 | | 33,211 | | 103,616 | | | (38,534) | | 7,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/19/2025 | 1 | 2,594,000 | 5178.51 | | 40,726 | | 18,961 | | 55,697 | | | (21,758) | | 8,852 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/19/2025 | 1 | 2,545,000 | 5178.51 | | 54,972 | | 25,593 | | 76,030 | | | (29,369) | | 8,684 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/19/2025 | 1 | 4,217,000 | 5178.51 | | 153,499 | | 71,464 | | 220,685 | | | (82,006) | | 14,390 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/19/2025 | 1 | 2,820,000 | 5178.51 | | 146,922 | | 68,402 | | 222,887 | | | (78,493) | | 9,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/19/2025 | 1 | 2,025,000 | 5178.51 | | 114,210 | | 53,172 | | 176,443 | | | (61,016) | | 6,910 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2025 | 1 | 3,604,000 | 5224.62 | | 87,938 | | 41,183 | | 121,099 | | | (46,739) | | 12,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2025 | 1 | 2,154,000 | 5224.62 | | 60,097 | | 28,144 | | 83,735 | | | (31,942) | | 7,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2025 | 1 | 2,221,000 | 5224.62 | | 67,963 | | 31,828 | | 95,251 | | | (36,123) | | 7,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2025 | 1 | 7,022,000 | 5224.62 | | 345,482 | | 161,796 | | 512,091 | | | (183,626) | | 24,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2025 | 1 | 2,005,000 | 5224.62 | | 108,872 | | 50,987 | | 164,232 | | | (57,866) | | 6,862 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/19/2025 | 1 | 1,951,089 | .5179 | | 106,568 | | 49,752 | | 156,387 | | | (56,797) | | 6,658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/19/2025 | 1 | 1,698,551 | .5179 | | 101,008 | | 47,155 | | 150,779 | | | (53,834) | | 5,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2025 | 1 | 1,842,000 | 5224.62 | | 86,021 | | 40,286 | | 126,334 | | | (45,721) | | 6,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/21/2024 | 03/19/2025 | 1 | 2,157,942 | .5175 | | 95,018 | | 44,730 | | 132,611 | | | (50,519) | | 7,364 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00A$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 4,497,000 | 5203.58 | | 56,213 | | 27,255 | | 76,756 | | | (28,953) | | 15,658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 1,987,000 | 5203.58 | | 32,587 | | 15,800 | | 44,756 | | | (16,784) | | 6,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 2,079,000 | 5203.58 | | 45,946 | | 22,277 | | 64,079 | | | (23,665) | | 7,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 5,534,000 | 5203.58 | | 133,369 | | 64,664 | | 186,484 | | | (68,694) | | 19,269 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 2,251,000 | 5203.58 | | 57,851 | | 28,049 | | 81,374 | | | (29,797) | | 7,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 2,132,000 | 5203.58 | | 66,732 | | 32,355 | | 95,163 | | | (34,371) | | 7,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2025 | 1 | 2,887,000 | 5203.58 | | 99,024 | | 48,012 | | 142,644 | | | (51,004) | | 10,052 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2024 | 1 | 6,779,000 | 5203.58 | | 326,748 | | 158,423 | | 492,343 | | | (168,297) | | 23,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/26/2024 | 1 | 3,197,000 | 5203.58 | | 167,843 | | 81,378 | | 257,263 | | | (86,450) | | 11,131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/21/2025 | 1 | 1,449,868 | 5234 | | 78,773 | | 37,626 | | 120,942 | | | (41,137) | | 4,976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 2,160,331 | 5218 | | 77,584 | | 37,506 | | 110,088 | | | (40,071) | | 7,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 3,965,824 | 5218 | | 158,308 | | 76,530 | | 227,397 | | | (81,763) | | 13,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 3,814,497 | 5218 | | 161,471 | | 78,059 | | 233,736 | | | (83,397) | | 13,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 4,764,207 | 5218 | | 212,382 | | 102,671 | | 309,740 | | | (109,692) | | 16,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 3,710,133 | 5218 | | 195,127 | | 94,329 | | 292,909 | | | (100,780) | | 12,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 3,344,860 | 5218 | | 184,063 | | 88,981 | | 278,938 | | | (95,066) | | 11,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 5,009,095 | 5220 | | 284,139 | | 137,360 | | 434,419 | | | (146,753) | | 17,392 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/27/2025 | 1 | 4,078,000 | 5248.49 | | 51,383 | | 25,054 | | 68,796 | | | (26,325) | | 14,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/27/2025 | 1 | 2,251,000 | 5248.49 | | 38,492 | | 18,769 | | 51,950 | | | (19,721) | | 7,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/27/2025 | 1 | 3,899,000 | 5248.49 | | 94,356 | | 46,008 | | 129,710 | | | (48,341) | | 13,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/27/2025 | 1 | 2,701,000 | 5248.49 | | 92,374 | | 45,042 | | 130,461 | | | (47,326) | | 9,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/27/2025 | 1 | 2,671,000 | 5248.49 | | 131,947 | | 64,338 | | 195,027 | | | (67,600) | | 9,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/27/2025 | 1 | 2,353,000 | 5248.49 | | 126,356 | | 61,612 | | 190,108 | | | (64,736) | | 8,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/26/2025 | 1 | 2,133,231 | 5204 | | 116,337 | | 56,562 | | 175,450 | | | (59,766) | | 7,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/28/2024 | 03/28/2025 | 1 | 2,181,000 | 5254.35 | | 105,560 | | 52,049 | | 155,058 | | | (53,792) | | 7,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/28/2024 | 03/31/2025 | 1 | 2,151,000 | 5254.35 | | 102,603 | | 51,019 | | 149,747 | | | (51,859) | | 7,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13LSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/29/2023 | 10/01/2024 | 1 | 3,120,000 | 4288.05 | 39,624 | | | | | 62,375 | | | (29,503) | | 816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13LSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/29/2023 | 10/01/2024 | 1 | 2,310,000 | 4288.05 | 38,346 | | | | | 61,191 | | | (28,551) | | 604 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13LSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/29/2023 | 10/01/2024 | 1 | 2,925,000 | 4288.05 | 65,228 | | | | | 105,258 | | | (48,566) | | 765 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ13LSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 09/29/2023 | 10/01/2024 | 1 | 4,753,000 | 4288.05 | 119,776 | | | | | 194,794 | | | (89,181) | | 1,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13MSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/02/2023 | 10/02/2024 | 1 | 3,623,000 | 4288.39 | 186,585 | | | 513 | | 333,120 | | | (139,683) | | 1,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 7,539,000 | 4258.19 | 94,238 | | | 785 | | 150,573 | | | (70,743) | | 3,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 2,548,000 | 4258.19 | 39,494 | | | 329 | | 63,612 | | | (29,648) | | 1,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 2,997,000 | 4258.19 | 64,136 | | | 534 | | 104,749 | | | (48,146) | | 1,569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 3,111,000 | 4258.19 | 75,597 | | | 630 | | 124,266 | | | (56,750) | | 1,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 3,125,000 | 4258.19 | 85,625 | | | 714 | | 141,988 | | | (64,277) | | 1,636 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 4,238,168 | 4264 | 50,873 | | | 424 | | 81,396 | | | (38,190) | | 2,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 3,300,143 | 4264 | 51,726 | | | 431 | | 83,476 | | | (38,830) | | 1,727 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 4,178,475 | 4264 | 85,142 | | | 710 | | 138,966 | | | (63,915) | | 2,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 2,984,625 | 4264 | 74,886 | | | 624 | | 123,726 | | | (56,216) | | 1,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 2,639,261 | 4264 | 78,923 | | | 658 | | 132,279 | | | (59,246) | | 1,381 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 2,191,568 | 4264 | 91,142 | | | 760 | | 158,599 | | | (68,419) | | 1,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 3,163,703 | 4264 | 147,109 | | | 1,226 | | 260,809 | | | (110,432) | | 1,656 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 4,596,323 | 4264 | 235,166 | | | 1,960 | | 425,199 | | | (176,535) | | 2,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 4,346,000 | 4308.5 | 54,760 | | | 458 | | 86,798 | | | (41,220) | | 2,275 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 3,701,000 | 4308.5 | 79,942 | | | 668 | | 129,351 | | | (60,176) | | 1,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 4,145,000 | 4308.5 | 101,553 | | | 849 | | 165,563 | | | (76,443) | | 2,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 2,607,000 | 4308.5 | 65,436 | | | 547 | | 106,734 | | | (49,257) | | 1,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 2,787,000 | 4308.5 | 81,102 | | | 678 | | 133,584 | | | (61,049) | | 1,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 3,832,000 | 4308.5 | 48,283 | | | 800 | | 76,503 | | | (36,048) | | 2,653 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 2,519,000 | 4308.5 | 41,815 | | | 693 | | 66,635 | | | (31,219) | | 1,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 3,918,000 | 4308.5 | 79,927 | | | 1,325 | | 129,063 | | | (59,673) | | 2,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 6,542,000 | 4308.5 | 160,279 | | | 2,657 | | 261,208 | | | (119,663) | | 4,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 4,275,000 | 4308.5 | 111,150 | | | 1,842 | | 181,359 | | | (82,984) | | 2,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 3,852,000 | 4308.5 | 48,535 | | | 936 | | 76,879 | | | (36,138) | | 2,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 2,782,000 | 4308.5 | 43,677 | | | 842 | | 69,404 | | | (32,521) | | 2,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 3,092,000 | 4308.5 | 66,787 | | | 1,288 | | 107,991 | | | (49,727) | | 2,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 7,265,000 | 4308.5 | 180,172 | | | 3,474 | | 293,609 | | | (134,150) | | 5,378 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/09/2023 | 10/09/2024 | 1 | 3,052,000 | 4335.66 | 38,455 | | | 845 | | 60,895 | | | (28,789) | | 2,396 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/09/2023 | 10/09/2024 | 1 | 2,731,000 | 4335.66 | 42,604 | | | 936 | | 68,113 | | | (31,894) | | 2,144 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/09/2023 | 10/09/2024 | 1 | 2,946,000 | 4335.66 | 64,517 | | | 1,418 | | 104,334 | | | (48,300) | | 2,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/09/2023 | 10/09/2024 | 1 | 3,605,000 | 4335.66 | 88,323 | | | 1,941 | | 143,858 | | | (66,121) | | 2,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/09/2023 | 10/09/2024 | 1 | 2,145,000 | 4335.66 | 58,559 | | | 1,287 | | 96,295 | | | (43,839) | | 1,684 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/10/2023 | 10/10/2024 | 1 | 5,656,000 | 4358.24 | 71,831 | | | 1,776 | | 112,801 | | | (53,775) | | 4,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/10/2023 | 10/10/2024 | 1 | 2,681,000 | 4358.24 | 56,569 | | | 1,399 | | 90,898 | | | (42,350) | | 2,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/10/2023 | 10/10/2024 | 1 | 5,907,000 | 4358.24 | 145,312 | | | 3,593 | | 235,614 | | | (108,786) | | 4,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/10/2023 | 10/10/2024 | 1 | 2,918,000 | 4358.24 | 75,284 | | | 1,861 | | 122,212 | | | (56,360) | | 2,415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 5,321,000 | 4376.95 | 67,577 | | | 1,857 | | 106,099 | | | (50,590) | | 4,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 2,985,000 | 4376.95 | 47,760 | | | 1,312 | | 75,887 | | | (35,755) | | 2,591 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 3,993,000 | 4376.95 | 86,648 | | | 2,380 | | 139,332 | | | (64,868) | | 3,466 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 3,484,000 | 4376.95 | 85,706 | | | 2,355 | | 138,938 | | | (64,163) | | 3,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 2,744,000 | 4376.95 | 102,351 | | | 2,812 | | 172,344 | | | (76,624) | | 2,382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 2,036,000 | 4376.95 | 95,488 | | | 2,623 | | 166,437 | | | (71,486) | | 1,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/11/2023 | 10/10/2024 | 1 | 2,917,910 | .4355 | 123,119 | | | 3,053 | | 210,458 | | | (92,424) | | 2,415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/11/2024 | 1 | 3,546,000 | 4327.78 | 45,389 | | | 1,261 | | 70,707 | | | (34,166) | | 3,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/11/2024 | 1 | 2,779,000 | 4327.78 | 45,854 | | | 1,274 | | 72,037 | | | (34,516) | | 2,412 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/14/2024 | 1 | 6,848,000 | 4327.78 | 87,654 | | | 3,139 | | 136,520 | | | (65,442) | | 6,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/14/2024 | 1 | 2,940,000 | 4327.78 | 49,392 | | | 1,769 | | 77,659 | | | (36,876) | | 2,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/15/2024 | 1 | 2,885,000 | 4327.78 | 36,928 | | | 1,420 | | 57,502 | | | (27,495) | | 2,924 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/15/2024 | 1 | 2,990,000 | 4327.78 | 50,232 | | | 1,932 | | 78,963 | | | (37,401) | | 3,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13PSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/13/2023 | 10/15/2024 | 1 | 1,726,000 | 4327.78 | 70,421 | | | 2,708 | | 118,643 | | | (52,433) | | 1,749 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 4,601,000 | 4373.2 | 59,813 | | | 2,629 | | 91,628 | | | (44,778) | | 4,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 2,410,000 | 4373.2 | 37,355 | | | 1,642 | | 57,592 | | | (27,965) | | 2,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 2,057,000 | 4373.2 | 39,289 | | | 1,727 | | 61,444 | | | (29,413) | | 2,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 2,107,000 | 4373.2 | 48,461 | | | 2,130 | | 76,573 | | | (36,280) | | 2,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 5,661,000 | 4373.2 | 142,091 | | | 6,246 | | 225,459 | | | (106,374) | | 6,109 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 2,579,000 | 4373.2 | 65,507 | | | 2,879 | | 103,997 | | | (49,040) | | 2,783 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 2,566,000 | 4373.2 | 70,308 | | | 3,090 | | 112,413 | | | (52,635) | | 2,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 2,498,000 | 4373.2 | 81,934 | | | 3,602 | | 133,056 | | | (61,339) | | 2,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/18/2023 | 10/18/2024 | 1 | 2,856,000 | 4314.6 | 45,696 | | | 2,134 | | 71,086 | | | (34,210) | | 3,171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/19/2023 | 10/18/2024 | 1 | 10,038,000 | 4278 | 128,486 | | | 6,051 | | 199,889 | | | (96,453) | | 11,146 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/19/2023 | 10/18/2024 | 1 | 2,279,000 | 4278 | 36,236 | | | 1,706 | | 56,728 | | | (27,202) | | 2,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/19/2023 | 10/18/2024 | 1 | 4,106,000 | 4278 | 90,332 | | | 4,254 | | 143,080 | | | (67,811) | | 4,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/19/2023 | 10/17/2024 | 1 | 2,199,866 | 4373 | 119,337 | | | 5,304 | | 230,193 | | | (89,830) | | 2,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/18/2024 | 1 | 4,494,000 | 4224.16 | 57,074 | | | 2,695 | | 89,496 | | | (42,962) | | 4,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/18/2024 | 1 | 3,384,000 | 4224.16 | 53,467 | | | 2,525 | | 84,238 | | | (40,247) | | 3,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/18/2024 | 1 | 5,260,000 | 4224.16 | 129,922 | | | 6,135 | | 209,491 | | | (97,798) | | 5,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/21/2024 | 1 | 3,508,000 | 4224.16 | 44,552 | | | 2,455 | | 69,842 | | | (33,262) | | 4,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/21/2024 | 1 | 5,341,000 | 4224.16 | 120,707 | | | 6,651 | | 194,054 | | | (90,119) | | 6,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/21/2024 | 1 | 2,961,000 | 4224.16 | 77,282 | | | 4,258 | | 125,264 | | | (57,698) | | 3,551 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/22/2024 | 1 | 3,425,000 | 4224.16 | 43,498 | | | 2,509 | | 68,173 | | | (32,387) | | 4,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/22/2024 | 1 | 2,127,000 | 4224.16 | 33,394 | | | 1,927 | | 52,920 | | | (24,864) | | 2,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/22/2024 | 1 | 3,582,000 | 4224.16 | 78,804 | | | 4,546 | | 126,548 | | | (58,675) | | 4,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/20/2023 | 10/22/2024 | 1 | 2,342,000 | 4224.16 | 79,628 | | | 4,594 | | 131,675 | | | (59,288) | | 2,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/24/2023 | 10/24/2024 | 1 | 4,336,000 | 4247.68 | 54,634 | | | 3,452 | | 86,241 | | | (40,901) | | 5,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/24/2023 | 10/24/2024 | 1 | 2,129,000 | 4247.68 | 35,129 | | | 2,220 | | 56,105 | | | (26,298) | | 2,730 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/25/2023 | 10/25/2024 | 1 | 6,486,000 | 4186.77 | 81,724 | | | 5,388 | | 128,986 | | | (61,181) | | 8,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/26/2023 | 10/24/2024 | 1 | 1,253,066 | 4248 | 48,705 | | | 3,112 | | 91,798 | | | (36,662) | | 1,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/25/2024 | 1 | 4,789,000 | 4117.37 | 59,384 | | | 3,959 | | 95,249 | | | (44,701) | | 6,267 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/25/2024 | 1 | 2,528,000 | 4117.37 | 39,437 | | | 2,629 | | 64,105 | | | (29,686) | | 3,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/25/2024 | 1 | 3,575,000 | 4117.37 | 75,433 | | | 5,029 | | 124,425 | | | (56,782) | | 4,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/25/2024 | 1 | 5,815,000 | 4117.37 | 139,560 | | | 9,304 | | 231,295 | | | (105,053) | | 7,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/28/2024 | 1 | 3,747,000 | 4117.37 | 46,463 | | | 3,456 | | 74,505 | | | (34,689) | | 5,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/28/2024 | 1 | 3,564,000 | 4117.37 | 55,598 | | | 4,135 | | 90,352 | | | (41,509) | | 4,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/28/2024 | 1 | 3,783,000 | 4117.37 | 79,821 | | | 5,937 | | 131,628 | | | (59,594) | | 5,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/28/2024 | 1 | 2,162,000 | 4117.37 | 53,618 | | | 3,988 | | 89,194 | | | (40,031) | | 2,994 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ13SSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/29/2024 | 1 | 5,031,000 | 4117.37 | 62,384 | | | 4,799 | | 100,014 | | | (46,449) | | 7,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/29/2024 | 1 | 2,101,000 | 4117.37 | 36,557 | | | 2,812 | | 59,516 | | | (27,219) | | 2,961 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/27/2023 | 10/29/2024 | 1 | 5,190,000 | 4117.37 | 115,737 | | | 8,903 | | 190,858 | | | (86,174) | | 7,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/30/2023 | 10/30/2024 | 1 | 3,971,000 | 4166.82 | 49,240 | | | 3,923 | | 78,916 | | | (36,863) | | 5,692 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/30/2023 | 10/30/2024 | 1 | 2,602,000 | 4166.82 | 43,974 | | | 3,503 | | 71,099 | | | (32,920) | | 3,730 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/30/2023 | 10/30/2024 | 1 | 4,619,000 | 4166.82 | 108,547 | | | 8,648 | | 178,979 | | | (81,262) | | 6,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/30/2023 | 10/30/2024 | 1 | 2,374,000 | 4166.82 | 69,083 | | | 5,504 | | 115,568 | | | (51,718) | | 3,403 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/30/2023 | 10/30/2024 | 1 | 2,022,000 | 4166.82 | 68,546 | | | 5,461 | | 116,504 | | | (51,316) | | 2,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/31/2023 | 10/29/2024 | 1 | 2,025,746 | 4117 | 92,781 | | | 7,176 | | 153,470 | | | (69,841) | | 2,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/31/2023 | 10/30/2024 | 1 | 1,570,891 | 4167 | 96,369 | | | 7,699 | | 178,177 | | | (72,343) | | 2,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13TSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/31/2023 | 10/30/2024 | 1 | 3,354,290 | 4167 | 218,630 | | | 17,466 | | 412,377 | | | (164,122) | | 4,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/02/2023 | 11/01/2024 | 1 | 7,096,000 | 4317.78 | 89,410 | | | 7,678 | | 140,822 | | | (67,118) | | 10,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13US9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/02/2023 | 11/01/2024 | 1 | 2,905,000 | 4317.78 | 45,609 | | | 3,917 | | 72,059 | | | (34,238) | | 4,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/02/2023 | 11/01/2024 | 1 | 3,234,000 | 4317.78 | 71,795 | | | 6,165 | | 115,503 | | | (53,895) | | 4,788 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/02/2023 | 11/01/2024 | 1 | 3,275,000 | 4317.78 | 80,238 | | | 6,890 | | 129,956 | | | (60,233) | | 4,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/01/2024 | 1 | 5,576,000 | 4358.34 | 121,557 | | | 10,467 | | 193,574 | | | (91,502) | | 8,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/01/2024 | 1 | 8,170,000 | 4358.34 | 201,799 | | | 17,377 | | 324,121 | | | (151,904) | | 12,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/01/2024 | 1 | 2,345,000 | 4358.34 | 58,625 | | | 5,048 | | 94,193 | | | (44,130) | | 3,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/01/2024 | 1 | 2,221,000 | 4358.34 | 67,518 | | | 5,814 | | 110,123 | | | (50,824) | | 3,288 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/04/2024 | 1 | 4,515,000 | 4358.34 | 57,341 | | | 5,371 | | 89,557 | | | (42,810) | | 6,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/04/2024 | 1 | 3,038,000 | 4358.34 | 58,937 | | | 5,520 | | 93,389 | | | (44,002) | | 4,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/04/2024 | 1 | 2,704,000 | 4358.34 | 63,003 | | | 5,901 | | 100,542 | | | (47,038) | | 4,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/04/2024 | 1 | 5,189,000 | 4358.34 | 128,168 | | | 12,005 | | 205,795 | | | (95,690) | | 8,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/05/2024 | 1 | 3,869,000 | 4358.34 | 46,815 | | | 4,501 | | 72,881 | | | (34,857) | | 6,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/05/2024 | 1 | 5,660,000 | 4358.34 | 128,482 | | | 12,354 | | 204,769 | | | (95,663) | | 8,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13USS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/03/2023 | 11/05/2024 | 1 | 8,887,000 | 4358.34 | 219,509 | | | 21,107 | | 352,328 | | | (163,439) | | 13,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13VSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/06/2023 | 11/06/2024 | 1 | 2,230,000 | 4365.98 | 28,544 | | | 2,823 | | 44,160 | | | (21,369) | | 3,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13VSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/06/2023 | 11/06/2024 | 1 | 3,390,000 | 4365.98 | 71,868 | | | 7,108 | | 114,087 | | | (53,803) | | 5,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13VSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/06/2023 | 11/06/2024 | 1 | 5,743,000 | 4365.98 | 141,852 | | | 14,029 | | 227,348 | | | (106,195) | | 9,142 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/06/2023 | 11/06/2024 | 1 | 3,708,000 | 4365.98 | 107,532 | | | 10,635 | | 174,276 | | | (80,502) | | 5,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/06/2023 | 11/04/2024 | 1 | 1,996,120 | 4358 | 104,529 | | | 9,818 | | 188,630 | | | (78,684) | | 3,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/07/2023 | 11/07/2024 | 1 | 3,678,000 | 4378.38 | 47,078 | | | 4,785 | | 72,763 | | | (35,244) | | 5,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/07/2023 | 11/07/2024 | 1 | 2,083,000 | 4378.38 | 33,120 | | | 3,367 | | 51,504 | | | (24,795) | | 3,360 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2023 | 11/08/2024 | 1 | 5,226,000 | 4382.78 | 66,893 | | | 6,983 | | 103,348 | | | (50,078) | | 8,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2023 | 11/08/2024 | 1 | 2,547,000 | 4382.78 | 38,969 | | | 4,068 | | 60,437 | | | (29,174) | | 4,163 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2023 | 11/08/2024 | 1 | 2,659,000 | 4382.78 | 50,255 | | | 5,246 | | 78,855 | | | (37,623) | | 4,346 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2023 | 11/08/2024 | 1 | 5,879,000 | 4382.78 | 135,805 | | | 14,177 | | 214,986 | | | (101,668) | | 9,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13V\$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2023 | 11/08/2024 | 1 | 3,093,000 | 4382.78 | 76,706 | | | 8,008 | | 122,266 | | | (57,425) | | 5,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/09/2023 | 11/08/2024 | 1 | 6,230,000 | 4347.35 | 79,744 | | | 8,394 | | 123,250 | | | (59,863) | | 10,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/09/2023 | 11/08/2024 | 1 | 2,064,000 | 4347.35 | 32,198 | | | 3,389 | | 50,015 | | | (24,171) | | 3,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/09/2023 | 11/08/2024 | 1 | 2,272,000 | 4347.35 | 41,578 | | | 4,377 | | 65,161 | | | (31,212) | | 3,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/09/2023 | 11/07/2024 | 1 | 1,932,977 | 4373 | 84,899 | | | 8,726 | | 147,639 | | | (63,908) | | 3,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/10/2023 | 11/08/2024 | 1 | 4,674,000 | 4415.24 | 60,295 | | | 6,364 | | 92,397 | | | (45,387) | | 7,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/10/2023 | 11/11/2024 | 1 | 2,343,000 | 4415.24 | 30,225 | | | 3,414 | | 46,292 | | | (22,566) | | 3,974 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/13/2023 | 11/13/2024 | 1 | 2,004,000 | 4411.55 | 25,852 | | | 3,054 | | 39,558 | | | (19,353) | | 3,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/14/2023 | 11/14/2024 | 1 | 2,990,000 | 4495.7 | 38,571 | | | 4,662 | | 58,898 | | | (28,876) | | 5,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/14/2023 | 11/14/2024 | 1 | 3,539,000 | 4495.7 | 59,101 | | | 7,144 | | 90,603 | | | (44,245) | | 6,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/14/2023 | 11/14/2024 | 1 | 2,498,000 | 4495.7 | 71,193 | | | 8,606 | | 113,035 | | | (53,297) | | 4,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/14/2023 | 11/12/2024 | 1 | 2,136,976 | 4415 | 89,235 | | | 10,353 | | 138,819 | | | (67,171) | | 3,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13W\$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/14/2023 | 11/12/2024 | 1 | 2,657,974 | 4415 | 132,566 | | | 15,381 | | 211,605 | | | (99,789) | | 4,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/15/2023 | 11/15/2024 | 1 | 5,924,000 | 4502.88 | 77,012 | | | 9,521 | | 116,616 | | | (57,654) | | 10,515 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/15/2023 | 11/15/2024 | 1 | 2,845,000 | 4502.88 | 46,658 | | | 5,768 | | 71,389 | | | (34,930) | | 5,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/15/2023 | 11/15/2024 | 1 | 3,116,000 | 4502.88 | 65,124 | | | 8,051 | | 101,148 | | | (48,754) | | 5,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/15/2023 | 11/15/2024 | 1 | 3,872,000 | 4502.88 | 96,800 | | | 11,967 | | 152,295 | | | (72,468) | | 6,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/15/2023 | 11/15/2024 | 1 | 2,448,000 | 4502.88 | 61,934 | | | 7,657 | | 97,487 | | | (46,366) | | 4,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/16/2023 | 11/15/2024 | 1 | 5,606,000 | 4508.24 | 72,317 | | | 9,015 | | 110,345 | | | (54,288) | | 9,951 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/16/2023 | 11/15/2024 | 1 | 3,266,000 | 4508.24 | 55,195 | | | 6,880 | | 85,153 | | | (41,434) | | 5,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13X\$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/16/2023 | 11/15/2024 | 1 | 2,637,000 | 4508.24 | 77,528 | | | 9,664 | | 123,101 | | | (58,199) | | 4,681 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXJ13YS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/15/2024 | 1 | 4,010,000 | 4514.02 | 52,130 | | | 6,516 | | 78,921 | | | (39,241) | | 7,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/15/2024 | 1 | 2,257,000 | 4514.02 | 37,692 | | | 4,711 | | 57,730 | | | (28,372) | | 4,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/18/2024 | 1 | 4,642,000 | 4514.02 | 60,346 | | | 7,980 | | 91,302 | | | (45,054) | | 8,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/18/2024 | 1 | 3,616,000 | 4514.02 | 58,218 | | | 7,698 | | 88,881 | | | (43,465) | | 6,624 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/18/2024 | 1 | 2,865,000 | 4514.02 | 56,727 | | | 7,501 | | 87,296 | | | (42,352) | | 5,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/19/2024 | 1 | 5,476,000 | 4514.02 | 71,188 | | | 9,583 | | 107,649 | | | (53,004) | | 10,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/19/2024 | 1 | 2,138,000 | 4514.02 | 37,629 | | | 5,065 | | 57,769 | | | (28,017) | | 3,957 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/19/2024 | 1 | 2,843,000 | 4514.02 | 27,861 | | | 3,751 | | 41,921 | | | (20,745) | | 5,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/19/2024 | 1 | 2,255,000 | 4514.02 | 59,758 | | | 8,044 | | 94,090 | | | (44,493) | | 4,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/17/2023 | 11/19/2024 | 1 | 3,752,000 | 4514.02 | 137,698 | | | 18,536 | | 224,442 | | | (102,525) | | 6,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/20/2023 | 11/20/2024 | 1 | 3,617,000 | 4547.38 | 47,021 | | | 6,459 | | 71,011 | | | (35,202) | | 6,760 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/20/2023 | 11/20/2024 | 1 | 3,321,000 | 4547.38 | 55,793 | | | 7,664 | | 84,730 | | | (41,768) | | 6,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/21/2023 | 11/21/2024 | 1 | 3,961,000 | 4538.19 | 51,493 | | | 7,235 | | 77,717 | | | (38,549) | | 7,475 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/21/2023 | 11/21/2024 | 1 | 2,743,000 | 4538.19 | 44,162 | | | 6,205 | | 67,255 | | | (33,061) | | 5,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 6,891,000 | 4556.62 | 89,583 | | | 12,904 | | 135,070 | | | (67,065) | | 13,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 2,367,000 | 4556.62 | 39,056 | | | 5,626 | | 59,133 | | | (29,238) | | 4,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 3,300,000 | 4556.62 | 69,300 | | | 9,982 | | 106,634 | | | (51,880) | | 6,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 3,769,000 | 4556.62 | 89,325 | | | 12,867 | | 138,352 | | | (66,872) | | 7,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 3,279,000 | 4556.62 | 83,287 | | | 11,997 | | 129,965 | | | (62,351) | | 6,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 2,585,000 | 4556.62 | 76,775 | | | 11,059 | | 121,361 | | | (57,476) | | 4,925 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 7,594,000 | 4556.62 | 98,722 | | | 14,220 | | 148,850 | | | (73,907) | | 14,469 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 1,967,000 | 4556.62 | 38,947 | | | 5,610 | | 59,717 | | | (29,157) | | 3,748 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 2,736,000 | 4556.62 | 66,485 | | | 9,577 | | 103,104 | | | (49,773) | | 5,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/22/2024 | 1 | 2,032,000 | 4556.62 | 54,051 | | | 7,786 | | 84,503 | | | (40,465) | | 3,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/22/2023 | 11/21/2024 | 1 | 2,298,924 | 4543 | 146,411 | | | 20,742 | | 269,894 | | | (109,909) | | 4,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/24/2023 | 11/22/2024 | 1 | 3,006,000 | 4559.34 | 39,379 | | | 5,688 | | 58,916 | | | (29,642) | | 5,727 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/24/2023 | 11/22/2024 | 1 | 6,350,000 | 4559.34 | 160,020 | | | 23,114 | | 248,568 | | | (120,455) | | 12,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/24/2023 | 11/25/2024 | 1 | 9,587,000 | 4559.34 | 241,592 | | | 36,605 | | 375,006 | | | (180,371) | | 18,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/27/2023 | 11/27/2024 | 1 | 4,434,000 | 4550.43 | 58,085 | | | 9,096 | | 86,737 | | | (43,485) | | 8,838 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/27/2023 | 11/27/2024 | 1 | 2,534,000 | 4550.43 | 82,102 | | | 12,857 | | 129,790 | | | (61,464) | | 5,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/29/2023 | 11/29/2024 | 1 | 1,827,000 | 4550.58 | 19,732 | | | 3,198 | | 29,475 | | | (14,772) | | 3,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/29/2023 | 11/29/2024 | 1 | 3,525,000 | 4550.58 | 45,825 | | | 7,428 | | 68,916 | | | (34,306) | | 7,146 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/29/2023 | 11/29/2024 | 1 | 2,432,000 | 4550.58 | 40,614 | | | 6,583 | | 61,784 | | | (30,405) | | 4,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 11/29/2023 | 11/26/2024 | 1 | 2,178,859 | .4558 | 95,978 | | | 14,889 | | 158,844 | | | (72,446) | | 4,305 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/01/2023 | 12/03/2024 | 1 | 2,178,000 | 4594.63 | 77,319 | | | 13,382 | | 124,792 | | | (57,569) | | 4,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/04/2023 | 12/04/2024 | 1 | 3,754,000 | 4569.78 | 53,307 | | | 9,373 | | 80,512 | | | (39,907) | | 7,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/05/2023 | 12/05/2024 | 1 | 2,286,000 | 4567.18 | 47,092 | | | 8,409 | | 72,306 | | | (35,254) | | 4,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/05/2023 | 11/29/2024 | 1 | 2,449,773 | .4553 | 106,110 | | | 17,487 | | 174,284 | | | (80,761) | | 4,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/05/2023 | 11/29/2024 | 1 | 3,591,022 | .4551 | 168,862 | | | 27,829 | | 281,469 | | | (128,523) | | 7,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/05/2023 | 12/04/2024 | 1 | 2,545,367 | .4570 | 94,189 | | | 16,606 | | 153,069 | | | (70,706) | | 5,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/06/2023 | 12/06/2024 | 1 | 2,978,000 | 4549.34 | 47,946 | | | 8,693 | | 72,509 | | | (35,894) | | 6,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/06/2023 | 12/06/2024 | 1 | 2,215,000 | 4549.34 | 52,274 | | | 9,478 | | 80,809 | | | (39,134) | | 4,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/07/2023 | 12/06/2024 | 1 | 5,644,000 | 4585.59 | 72,808 | | | 13,311 | | 109,840 | | | (54,656) | | 12,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/07/2023 | 12/06/2024 | 1 | 2,065,000 | 4585.59 | 43,778 | | | 8,004 | | 67,229 | | | (32,863) | | 4,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/07/2023 | 12/06/2024 | 1 | 2,504,000 | 4585.59 | 62,600 | | | 11,445 | | 97,276 | | | (46,993) | | 5,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/06/2024 | 1 | 2,100,000 | 4604.37 | 27,300 | | | 5,005 | | 40,840 | | | (20,550) | | 4,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/06/2024 | 1 | 2,534,000 | 4604.37 | 40,797 | | | 7,480 | | 61,571 | | | (30,710) | | 5,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/06/2024 | 1 | 4,631,000 | 4604.37 | 99,567 | | | 18,254 | | 152,891 | | | (74,948) | | 9,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/06/2024 | 1 | 5,940,000 | 4604.37 | 148,500 | | | 27,225 | | 230,567 | | | (111,783) | | 12,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/06/2024 | 1 | 2,921,000 | 4604.37 | 87,338 | | | 16,012 | | 137,342 | | | (65,743) | | 6,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/09/2024 | 1 | 2,498,000 | 4604.37 | 32,474 | | | 6,173 | | 48,541 | | | (24,245) | | 5,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/09/2024 | 1 | 2,301,000 | 4604.37 | 36,356 | | | 6,911 | | 54,748 | | | (27,143) | | 5,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/09/2024 | 1 | 3,594,000 | 4604.37 | 79,427 | | | 15,098 | | 122,028 | | | (59,300) | | 7,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/09/2024 | 1 | 5,888,000 | 4604.37 | 147,200 | | | 27,980 | | 228,352 | | | (109,899) | | 12,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/10/2024 | 1 | 2,500,000 | 4604.37 | 32,500 | | | 6,250 | | 48,548 | | | (24,198) | | 5,513 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/10/2024 | 1 | 2,800,000 | 4604.37 | 45,080 | | | 8,669 | | 67,934 | | | (33,565) | | 6,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/10/2024 | 1 | 3,039,000 | 4604.37 | 63,515 | | | 12,214 | | 97,245 | | | (47,291) | | 6,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK133SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/08/2023 | 12/10/2024 | 1 | 8,977,000 | 4604.37 | 224,425 | | | 43,159 | | 347,913 | | | (167,099) | | 19,796 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX133$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/11/2023 | 12/11/2024 | 1 | 3,303,000 | 4622.44 | 42,939 | | | 8,375 | | 64,075 | | | (32,146) | | 7,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX133$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/11/2023 | 12/11/2024 | 1 | 3,392,000 | 4622.44 | 60,038 | | | 11,711 | | 90,404 | | | (44,947) | | 7,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX133$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/11/2023 | 12/11/2024 | 1 | 3,222,000 | 4622.44 | 72,495 | | | 14,141 | | 110,753 | | | (54,272) | | 7,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX133$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/11/2023 | 12/11/2024 | 1 | 4,142,000 | 4622.44 | 103,964 | | | 20,279 | | 160,339 | | | (77,831) | | 9,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX133$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/11/2023 | 12/11/2024 | 1 | 3,956,000 | 4622.44 | 121,845 | | | 23,766 | | 191,180 | | | (91,217) | | 8,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 3,926,000 | 4643.7 | 51,431 | | | 10,173 | | 76,019 | | | (38,503) | | 8,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 2,423,000 | 4643.7 | 39,253 | | | 7,764 | | 58,611 | | | (29,386) | | 5,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 2,718,000 | 4643.7 | 58,981 | | | 11,666 | | 89,319 | | | (44,155) | | 6,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 2,613,000 | 4643.7 | 62,189 | | | 12,301 | | 94,665 | | | (46,557) | | 5,843 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 5,279,000 | 4643.7 | 133,031 | | | 26,314 | | 203,933 | | | (99,591) | | 11,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 4,234,000 | 4643.7 | 126,173 | | | 24,957 | | 196,060 | | | (94,458) | | 9,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/12/2024 | 1 | 1,922,000 | 4643.7 | 68,231 | | | 13,496 | | 108,298 | | | (51,080) | | 4,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/06/2024 | 1 | 1,404,333 | 4604 | 51,935 | | | 9,575 | | 81,235 | | | (39,529) | | 3,008 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/06/2024 | 1 | 2,509,382 | 4604 | 116,723 | | | 21,519 | | 189,008 | | | (88,839) | | 5,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/11/2024 | 1 | 1,839,731 | 4622 | 69,117 | | | 13,519 | | 109,836 | | | (51,885) | | 4,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/12/2023 | 12/11/2024 | 1 | 2,999,964 | 4622 | 136,822 | | | 26,761 | | 224,253 | | | (102,710) | | 6,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/13/2023 | 12/12/2024 | 1 | 2,310,815 | 4631 | 95,643 | | | 18,971 | | 147,036 | | | (71,798) | | 5,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/14/2023 | 12/13/2024 | 1 | 6,244,000 | 4719.55 | 81,172 | | | 16,414 | | 120,343 | | | (60,935) | | 14,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/14/2023 | 12/13/2024 | 1 | 3,784,000 | 4719.55 | 83,626 | | | 16,911 | | 127,338 | | | (62,777) | | 8,519 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/14/2023 | 12/13/2024 | 1 | 3,252,000 | 4719.55 | 81,300 | | | 16,440 | | 124,966 | | | (61,031) | | 7,321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/14/2023 | 12/13/2024 | 1 | 3,416,000 | 4719.55 | 104,871 | | | 21,207 | | 163,795 | | | (78,725) | | 7,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/14/2023 | 12/13/2024 | 1 | 2,106,000 | 4719.55 | 80,028 | | | 16,183 | | 128,899 | | | (60,076) | | 4,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX134$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/14/2023 | 12/12/2024 | 1 | 2,322,281 | 4635 | 113,376 | | | 22,675 | | 178,019 | | | (85,344) | | 5,193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX135$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/15/2023 | 12/13/2024 | 1 | 5,979,000 | 4719.19 | 78,325 | | | 15,883 | | 115,237 | | | (58,959) | | 13,461 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX135$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/15/2023 | 12/16/2024 | 1 | 2,473,000 | 4719.19 | 32,396 | | | 6,783 | | 47,620 | | | (24,187) | | 5,679 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX135$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/15/2023 | 12/16/2024 | 1 | 2,012,000 | 4719.19 | 32,594 | | | 6,824 | | 48,392 | | | (24,335) | | 4,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX135$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/15/2023 | 12/17/2024 | 1 | 3,638,000 | 4719.19 | 47,658 | | | 10,081 | | 70,002 | | | (35,484) | | 8,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX135$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/18/2023 | 12/18/2024 | 1 | 2,422,000 | 4740.56 | 31,728 | | | 6,799 | | 46,507 | | | (23,753) | | 5,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX135$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/18/2023 | 12/18/2024 | 1 | 1,932,000 | 4740.56 | 34,776 | | | 7,452 | | 51,870 | | | (26,034) | | 4,494 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK135$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/18/2023 | 12/18/2024 | 1 | 2,108,000 | 4740.56 | 48,062 | | | 10,299 | | 72,661 | | | (35,981) | | 4,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/19/2024 | 1 | 3,339,000 | 4768.37 | 43,741 | | | 9,493 | | 63,931 | | | (32,746) | | 7,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/19/2024 | 1 | 2,347,000 | 4768.37 | 40,134 | | | 8,710 | | 59,473 | | | (30,045) | | 5,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/19/2024 | 1 | 3,207,000 | 4768.37 | 72,799 | | | 15,800 | | 110,198 | | | (54,500) | | 7,507 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/19/2024 | 1 | 3,660,000 | 4768.37 | 91,866 | | | 19,938 | | 139,624 | | | (68,774) | | 8,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/19/2024 | 1 | 2,437,000 | 4768.37 | 61,900 | | | 13,434 | | 94,121 | | | (46,340) | | 5,705 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/19/2023 | 12/17/2024 | 1 | 1,585,648 | 4719 | 61,811 | | | 13,148 | | 95,292 | | | (46,528) | | 3,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/20/2023 | 12/20/2024 | 1 | 5,493,000 | 4698.35 | 70,860 | | | 15,574 | | 105,584 | | | (53,048) | | 12,938 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/20/2023 | 12/20/2024 | 1 | 2,952,000 | 4698.35 | 47,232 | | | 10,381 | | 70,876 | | | (35,359) | | 6,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/20/2023 | 12/20/2024 | 1 | 2,072,000 | 4698.35 | 43,719 | | | 9,609 | | 66,574 | | | (32,730) | | 4,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/20/2023 | 12/20/2024 | 1 | 1,932,000 | 4698.35 | 45,209 | | | 9,936 | | 69,442 | | | (33,845) | | 4,551 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/20/2023 | 12/20/2024 | 1 | 3,598,000 | 4698.35 | 99,665 | | | 21,904 | | 154,987 | | | (74,612) | | 8,475 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/21/2023 | 12/20/2024 | 1 | 4,088,000 | 4746.75 | 52,735 | | | 11,719 | | 78,336 | | | (39,588) | | 9,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/21/2023 | 12/20/2024 | 1 | 2,285,000 | 4746.75 | 37,931 | | | 8,429 | | 56,864 | | | (28,474) | | 5,382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/21/2023 | 12/20/2024 | 1 | 2,306,000 | 4746.75 | 47,273 | | | 10,505 | | 71,651 | | | (35,487) | | 5,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/21/2023 | 12/20/2024 | 1 | 2,475,000 | 4746.75 | 57,915 | | | 12,870 | | 88,650 | | | (43,476) | | 5,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/21/2023 | 12/20/2024 | 1 | 4,889,000 | 4746.75 | 121,247 | | | 26,944 | | 186,700 | | | (91,018) | | 11,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 3,621,000 | 4754.63 | 47,073 | | | 10,490 | | 69,350 | | | (35,434) | | 8,529 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 2,682,000 | 4754.63 | 42,912 | | | 9,563 | | 64,152 | | | (32,302) | | 6,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 4,499,000 | 4754.63 | 93,579 | | | 20,853 | | 141,845 | | | (70,441) | | 10,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 4,116,000 | 4754.63 | 96,314 | | | 21,463 | | 147,337 | | | (72,500) | | 9,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 5,082,000 | 4754.63 | 126,034 | | | 28,085 | | 193,948 | | | (94,871) | | 11,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 3,112,000 | 4754.63 | 86,202 | | | 19,209 | | 133,475 | | | (64,889) | | 7,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/23/2024 | 1 | 2,011,000 | 4754.63 | 25,942 | | | 5,948 | | 38,478 | | | (19,368) | | 4,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/23/2024 | 1 | 2,206,000 | 4754.63 | 43,899 | | | 10,065 | | 66,343 | | | (32,775) | | 5,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/23/2024 | 1 | 5,427,000 | 4754.63 | 135,132 | | | 30,983 | | 206,906 | | | (100,889) | | 13,017 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/24/2024 | 1 | 2,455,000 | 4754.63 | 35,598 | | | 8,237 | | 52,789 | | | (26,505) | | 5,924 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/24/2024 | 1 | 9,046,000 | 4754.63 | 225,245 | | | 52,123 | | 344,656 | | | (167,710) | | 21,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK137$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/22/2023 | 12/18/2024 | 1 | 2,312,692 | 4720 | 104,664 | | | 22,868 | | 168,407 | | | (79,221) | | 5,380 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK1383 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 3,389,000 | 4774.75 | 38,974 | | | 9,208 | | 56,588 | | | (29,177) | | 8,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1384 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 2,914,000 | 4774.75 | 51,578 | | | 12,186 | | 76,316 | | | (38,613) | | 7,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1385 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 2,089,000 | 4774.75 | 45,540 | | | 10,760 | | 68,539 | | | (34,093) | | 5,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1386 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 2,454,000 | 4774.75 | 57,669 | | | 13,625 | | 87,460 | | | (43,173) | | 5,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1387 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 2,776,000 | 4774.75 | 70,233 | | | 16,593 | | 106,783 | | | (52,579) | | 6,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1388 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 2,801,000 | 4774.75 | 73,946 | | | 17,471 | | 113,016 | | | (55,359) | | 6,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1389 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/27/2023 | 12/27/2024 | 1 | 7,759,000 | 4781.58 | 100,091 | | | 23,923 | | 147,833 | | | (74,932) | | 19,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1389 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/27/2023 | 12/27/2024 | 1 | 2,767,000 | 4781.58 | 44,272 | | | 10,581 | | 65,836 | | | (33,144) | | 6,793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1389 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/27/2023 | 12/27/2024 | 1 | 4,702,000 | 4781.58 | 99,212 | | | 23,713 | | 149,656 | | | (74,274) | | 11,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1389 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/27/2023 | 12/27/2024 | 1 | 2,537,000 | 4781.58 | 59,366 | | | 14,189 | | 90,312 | | | (44,443) | | 6,229 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1390 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/27/2024 | 1 | 5,150,000 | 4783.35 | 66,950 | | | 16,180 | | 98,110 | | | (50,258) | | 12,644 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1391 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/27/2024 | 1 | 2,626,000 | 4783.35 | 42,279 | | | 10,217 | | 62,473 | | | (31,738) | | 6,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1392 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/27/2024 | 1 | 3,421,000 | 4783.35 | 75,262 | | | 18,188 | | 113,706 | | | (56,498) | | 8,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1393 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/27/2024 | 1 | 7,309,000 | 4783.35 | 181,994 | | | 43,982 | | 277,335 | | | (136,620) | | 17,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1394 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/27/2024 | 1 | 2,840,000 | 4783.35 | 85,200 | | | 20,590 | | 131,734 | | | (63,958) | | 6,972 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1395 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/20/2024 | 1 | 1,611,534 | .4698 | 91,859 | | | 20,818 | | 144,828 | | | (70,305) | | 3,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1396 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/20/2024 | 1 | 3,275,258 | .4747 | 146,528 | | | 33,208 | | 230,713 | | | (112,147) | | 7,715 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1397 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/28/2023 | 12/26/2024 | 1 | 3,242,055 | .4775 | 121,561 | | | 29,121 | | 189,908 | | | (91,505) | | 7,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1398 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/27/2024 | 1 | 9,199,000 | 4769.83 | 119,587 | | | 28,981 | | 175,425 | | | (90,019) | | 22,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/27/2024 | 1 | 2,379,000 | 4769.83 | 38,064 | | | 9,224 | | 56,657 | | | (28,653) | | 5,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1390 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/27/2024 | 1 | 4,943,000 | 4769.83 | 105,780 | | | 25,635 | | 159,814 | | | (79,626) | | 12,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/30/2024 | 1 | 3,205,000 | 4769.83 | 41,345 | | | 10,279 | | 61,058 | | | (30,868) | | 8,002 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/30/2024 | 1 | 2,863,000 | 4769.83 | 54,397 | | | 13,524 | | 81,657 | | | (40,612) | | 7,148 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/30/2024 | 1 | 5,838,000 | 4769.83 | 145,366 | | | 36,141 | | 221,547 | | | (108,530) | | 14,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/31/2024 | 1 | 2,288,000 | 4769.83 | 29,744 | | | 7,456 | | 43,562 | | | (22,146) | | 5,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/31/2024 | 1 | 3,498,000 | 4769.83 | 72,059 | | | 18,064 | | 107,960 | | | (53,652) | | 8,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/31/2024 | 1 | 9,992,000 | 4769.83 | 248,801 | | | 62,372 | | 378,949 | | | (185,248) | | 25,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/31/2024 | 1 | 1,993,000 | 4769.83 | 55,405 | | | 13,890 | | 84,938 | | | (41,253) | | 5,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK1399 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUIISFPU8MPR08K5P83 | 12/29/2023 | 12/31/2024 | 1 | 2,051,000 | 4769.83 | 71,580 | | | 17,944 | | 112,358 | | | (53,296) | | 5,149 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13A$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/02/2024 | 12/27/2024 | 1 | 2,308,104 | 4779 | | 96,170 | | 23,371 | | 164,706 | | | (72,662) | | 5,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/03/2024 | 01/03/2025 | 1 | 5,500,000 | 4704.81 | | 70,950 | | 18,322 | | 105,040 | | | (52,534) | | 14,030 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/03/2024 | 01/03/2025 | 1 | 2,789,000 | 4704.81 | | 69,446 | | 17,934 | | 106,164 | | | (51,420) | | 7,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/04/2024 | 01/03/2025 | 1 | 7,824,000 | 4688.68 | | 101,712 | | 26,485 | | 149,580 | | | (75,239) | | 19,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/04/2024 | 01/03/2025 | 1 | 2,299,000 | 4688.68 | | 42,532 | | 11,075 | | 63,641 | | | (31,462) | | 5,864 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/04/2024 | 01/03/2025 | 1 | 4,212,000 | 4688.68 | | 104,879 | | 27,309 | | 160,520 | | | (77,582) | | 10,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/04/2024 | 01/03/2025 | 1 | 2,928,000 | 4688.68 | | 97,502 | | 25,388 | | 152,999 | | | (72,125) | | 7,469 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/03/2025 | 1 | 5,348,000 | 4697.24 | | 68,989 | | 18,014 | | 102,187 | | | (50,984) | | 13,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13A$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/03/2025 | 1 | 2,407,000 | 4697.24 | | 44,289 | | 11,564 | | 66,592 | | | (32,730) | | 6,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/03/2025 | 1 | 2,539,000 | 4697.24 | | 58,651 | | 15,314 | | 89,497 | | | (43,344) | | 6,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/03/2025 | 1 | 5,120,000 | 4697.24 | | 126,976 | | 33,155 | | 195,003 | | | (93,837) | | 13,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/03/2025 | 1 | 2,230,000 | 4697.24 | | 61,102 | | 15,954 | | 94,410 | | | (45,155) | | 5,688 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/06/2025 | 1 | 6,177,000 | 4697.24 | | 79,683 | | 21,293 | | 117,934 | | | (58,405) | | 16,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/06/2025 | 1 | 2,050,000 | 4697.24 | | 40,795 | | 10,901 | | 61,528 | | | (29,902) | | 5,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/06/2025 | 1 | 1,900,000 | 4697.24 | | 44,460 | | 11,881 | | 67,816 | | | (32,588) | | 4,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/06/2025 | 1 | 6,743,000 | 4697.24 | | 167,226 | | 44,686 | | 256,604 | | | (122,572) | | 17,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/07/2025 | 1 | 2,992,000 | 4697.24 | | 35,904 | | 9,666 | | 52,820 | | | (26,245) | | 7,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/07/2025 | 1 | 3,111,000 | 4697.24 | | 62,842 | | 16,919 | | 94,785 | | | (45,936) | | 8,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/07/2025 | 1 | 2,128,000 | 4697.24 | | 49,795 | | 13,406 | | 75,905 | | | (36,399) | | 5,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/07/2025 | 1 | 6,956,000 | 4697.24 | | 172,509 | | 46,445 | | 264,539 | | | (126,100) | | 18,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/05/2024 | 01/07/2025 | 1 | 2,117,000 | 4697.24 | | 61,605 | | 16,586 | | 95,510 | | | (45,032) | | 5,513 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13B$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2025 | 1 | 2,021,000 | 4763.54 | | 34,761 | | 9,454 | | 51,707 | | | (25,264) | | 5,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/09/2024 | 01/09/2025 | 1 | 3,905,000 | 4756.5 | | 50,375 | | 13,839 | | 74,084 | | | (36,473) | | 10,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/09/2024 | 01/09/2025 | 1 | 2,246,000 | 4756.5 | | 39,979 | | 10,983 | | 59,563 | | | (28,946) | | 5,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/10/2024 | 01/10/2025 | 1 | 3,490,000 | 4783.45 | | 45,370 | | 12,589 | | 66,030 | | | (32,726) | | 9,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/10/2024 | 01/10/2025 | 1 | 3,063,000 | 4783.45 | | 60,954 | | 16,913 | | 91,053 | | | (43,967) | | 8,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/10/2024 | 01/10/2025 | 1 | 2,267,000 | 4783.45 | | 53,275 | | 14,782 | | 80,120 | | | (38,428) | | 5,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/10/2024 | 01/10/2025 | 1 | 4,399,000 | 4783.45 | | 109,535 | | 30,393 | | 165,736 | | | (79,009) | | 11,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/11/2024 | 01/10/2025 | 1 | 5,656,000 | 4780.24 | | 72,962 | | 20,470 | | 107,038 | | | (52,573) | | 14,950 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13C$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/11/2024 | 01/10/2025 | 1 | 2,647,000 | 4780.24 | | 45,528 | | 12,773 | | 67,530 | | | (32,805) | | 6,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/10/2025 | 1 | 4,053,000 | 4783.83 | | 92,003 | | 25,884 | | 139,446 | | | (66,222) | | 10,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/10/2025 | 1 | 5,258,000 | 4783.83 | | 129,873 | | 36,538 | | 198,092 | | | (93,480) | | 13,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/10/2025 | 1 | 2,205,000 | 4783.83 | | 64,386 | | 18,114 | | 99,495 | | | (46,344) | | 5,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/13/2025 | 1 | 2,599,000 | 4783.83 | | 33,267 | | 9,557 | | 49,132 | | | (23,749) | | 6,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/13/2025 | 1 | 2,302,000 | 4783.83 | | 41,436 | | 11,904 | | 61,901 | | | (29,581) | | 6,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/13/2025 | 1 | 2,546,000 | 4783.83 | | 59,322 | | 17,043 | | 89,903 | | | (42,350) | | 6,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/13/2025 | 1 | 2,512,000 | 4783.83 | | 65,563 | | 18,836 | | 100,410 | | | (46,805) | | 6,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/14/2025 | 1 | 2,929,000 | 4783.83 | | 35,734 | | 10,336 | | 52,579 | | | (25,441) | | 7,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/14/2025 | 1 | 3,129,000 | 4783.83 | | 55,383 | | 16,020 | | 82,620 | | | (39,431) | | 8,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13C$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/14/2025 | 1 | 5,009,000 | 4783.83 | | 109,196 | | 31,586 | | 165,070 | | | (77,743) | | 13,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/14/2025 | 1 | 2,173,000 | 4783.83 | | 71,492 | | 20,679 | | 111,980 | | | (50,899) | | 5,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/15/2025 | 1 | 2,400,000 | 4783.83 | | 29,280 | | 8,527 | | 43,056 | | | (20,790) | | 6,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/15/2025 | 1 | 3,382,000 | 4783.83 | | 63,920 | | 18,614 | | 95,576 | | | (45,385) | | 9,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/15/2025 | 1 | 6,849,000 | 4783.83 | | 169,170 | | 49,264 | | 257,486 | | | (120,115) | | 18,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/16/2025 | 1 | 1,912,000 | 4765.98 | | 26,003 | | 7,644 | | 37,916 | | | (18,330) | | 5,200 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/16/2025 | 1 | 3,362,000 | 4765.98 | | 74,973 | | 22,039 | | 112,363 | | | (52,850) | | 9,144 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/16/2025 | 1 | 4,165,000 | 4765.98 | | 103,709 | | 30,486 | | 156,687 | | | (73,106) | | 11,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/16/2025 | 1 | 2,819,000 | 4765.98 | | 81,187 | | 23,865 | | 124,405 | | | (57,230) | | 7,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13D$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/16/2025 | 1 | 3,316,000 | 4765.98 | | 116,060 | | 34,117 | | 181,622 | | | (81,813) | | 9,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ES7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/17/2025 | 1 | 4,273,000 | 4739.21 | | 55,549 | | 16,482 | | 80,848 | | | (39,006) | | 11,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ES8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/17/2025 | 1 | 2,651,000 | 4739.21 | | 51,429 | | 15,259 | | 76,338 | | | (36,113) | | 7,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ES9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/17/2025 | 1 | 1,824,000 | 4739.21 | | 50,525 | | 14,991 | | 77,258 | | | (35,478) | | 4,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/17/2025 | 1 | 4,551,000 | 4739.21 | | 113,320 | | 33,622 | | 171,534 | | | (79,572) | | 12,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/17/2025 | 1 | 4,381,000 | 4780.94 | | 56,953 | | 17,039 | | 82,615 | | | (39,945) | | 11,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/17/2025 | 1 | 3,705,000 | 4780.94 | | 62,985 | | 18,843 | | 92,448 | | | (44,176) | | 10,123 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/17/2025 | 1 | 2,145,000 | 4780.94 | | 42,900 | | 12,834 | | 63,553 | | | (30,089) | | 5,861 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/17/2025 | 1 | 4,243,000 | 4780.94 | | 97,165 | | 29,069 | | 145,502 | | | (68,148) | | 11,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/17/2025 | 1 | 3,865,000 | 4780.94 | | 96,239 | | 28,792 | | 145,131 | | | (67,499) | | 10,561 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13ESK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/18/2024 | 01/17/2025 | 1 | 2,008,000 | 4780.94 | | 58,433 | | 17,481 | | 89,375 | | | (40,983) | | 5,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/18/2024 | 01/17/2025 | 1 | 2,478,000 | 4780.94 | | 90,199 | | 26,985 | | 141,141 | | | (63,263) | | 6,771 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/18/2024 | 01/16/2025 | 1 | 2,640,353 | 4766 | | 95,194 | | 28,294 | | 149,308 | | | (66,949) | | 7,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ESN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/18/2024 | 01/17/2025 | 1 | 2,009,425 | 4739 | | 74,429 | | 22,267 | | 114,520 | | | (52,202) | | 5,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 8,173,000 | 4839.81 | | 106,249 | | 31,875 | | 153,316 | | | (74,433) | | 22,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 3,930,000 | 4839.81 | | 90,390 | | 27,117 | | 133,988 | | | (63,323) | | 10,738 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 3,539,000 | 4839.81 | | 88,829 | | 26,649 | | 132,102 | | | (62,229) | | 9,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 3,454,000 | 4839.81 | | 44,902 | | 13,471 | | 64,793 | | | (31,456) | | 9,438 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 2,849,000 | 4839.81 | | 52,991 | | 15,897 | | 77,324 | | | (37,123) | | 7,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 2,010,000 | 4839.81 | | 47,436 | | 14,231 | | 70,387 | | | (33,231) | | 5,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 4,520,000 | 4839.81 | | 113,452 | | 34,036 | | 168,719 | | | (79,479) | | 12,350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 2,168,000 | 4839.81 | | 62,872 | | 18,862 | | 94,900 | | | (44,045) | | 5,924 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/21/2025 | 1 | 2,087,000 | 4839.81 | | 27,757 | | 8,541 | | 40,087 | | | (19,234) | | 5,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/21/2025 | 1 | 1,931,000 | 4839.81 | | 37,075 | | 11,408 | | 54,150 | | | (25,691) | | 5,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/21/2025 | 1 | 2,524,000 | 4839.81 | | 58,052 | | 17,862 | | 85,970 | | | (40,226) | | 7,022 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/21/2025 | 1 | 6,670,000 | 4839.81 | | 167,417 | | 51,513 | | 248,734 | | | (116,009) | | 18,556 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 2,313,975 | 4781 | | 89,467 | | 26,840 | | 133,291 | | | (62,676) | | 6,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/23/2025 | 1 | 3,920,000 | 4864.6 | | 50,960 | | 15,960 | | 73,156 | | | (34,948) | | 11,002 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/23/2025 | 1 | 2,471,000 | 4864.6 | | 44,478 | | 13,930 | | 64,426 | | | (30,503) | | 6,935 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/23/2025 | 1 | 2,115,000 | 4864.6 | | 46,742 | | 14,639 | | 68,795 | | | (32,055) | | 5,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/23/2025 | 1 | 4,467,000 | 4864.6 | | 111,675 | | 34,975 | | 165,819 | | | (76,586) | | 12,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/23/2025 | 1 | 2,219,000 | 4864.6 | | 59,469 | | 18,625 | | 88,469 | | | (40,784) | | 6,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/23/2025 | 1 | 2,370,000 | 4864.6 | | 80,343 | | 25,162 | | 122,549 | | | (55,099) | | 6,652 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/21/2025 | 1 | 1,994,002 | 4840 | | 83,273 | | 25,764 | | 130,115 | | | (57,422) | | 5,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/22/2025 | 1 | 3,768,784 | 4850 | | 138,959 | | 43,257 | | 214,035 | | | (95,558) | | 10,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/22/2025 | 1 | 2,289,403 | 4850 | | 94,381 | | 29,380 | | 147,899 | | | (64,903) | | 6,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13FSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/23/2024 | 01/22/2025 | 1 | 2,095,386 | 4850 | | 91,325 | | 28,429 | | 144,659 | | | (62,801) | | 5,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/24/2024 | 01/24/2025 | 1 | 4,772,000 | 4868.55 | | 109,756 | | 34,676 | | 161,630 | | | (74,970) | | 13,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 6,750,000 | 4894.16 | | 87,750 | | 27,954 | | 125,497 | | | (59,862) | | 19,026 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13GSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,447,000 | 4894.16 | | 53,345 | | 16,993 | | 78,151 | | | (36,391) | | 6,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,159,000 | 4894.16 | | 50,952 | | 16,231 | | 74,880 | | | (34,759) | | 6,086 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 5,452,000 | 4894.16 | | 136,300 | | 43,420 | | 201,538 | | | (92,983) | | 15,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,238,000 | 4894.16 | | 59,083 | | 18,822 | | 87,830 | | | (40,306) | | 6,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 3,952,000 | 4894.16 | | 136,344 | | 43,434 | | 208,756 | | | (93,013) | | 11,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 1,689,306 | .4868 | | 61,721 | | 19,662 | | 94,897 | | | (42,105) | | 4,762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,277,698 | .4867 | | 100,934 | | 32,153 | | 160,245 | | | (68,856) | | 6,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13GSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 2,611,490 | .4863 | | 125,502 | | 39,980 | | 202,394 | | | (85,617) | | 7,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/24/2025 | 1 | 3,713,000 | 4890.97 | | 85,399 | | 27,280 | | 125,430 | | | (58,184) | | 10,466 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/24/2025 | 1 | 4,874,000 | 4890.97 | | 121,850 | | 38,924 | | 180,243 | | | (83,019) | | 13,738 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/27/2025 | 1 | 2,332,000 | 4890.97 | | 54,336 | | 17,663 | | 79,770 | | | (36,717) | | 6,658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/27/2025 | 1 | 5,196,000 | 4890.97 | | 129,900 | | 42,226 | | 191,968 | | | (87,780) | | 14,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/28/2025 | 1 | 2,138,000 | 4890.97 | | 35,705 | | 11,673 | | 51,520 | | | (24,062) | | 6,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/28/2025 | 1 | 4,316,000 | 4890.97 | | 95,384 | | 31,183 | | 139,633 | | | (64,280) | | 12,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/26/2024 | 01/28/2025 | 1 | 9,529,000 | 4890.97 | | 237,272 | | 77,570 | | 351,781 | | | (159,901) | | 27,319 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/29/2024 | 01/29/2025 | 1 | 2,162,000 | 4927.93 | | 28,106 | | 9,266 | | 39,944 | | | (18,814) | | 6,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/29/2024 | 01/29/2025 | 1 | 2,360,000 | 4927.93 | | 38,704 | | 12,760 | | 55,500 | | | (25,908) | | 6,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13HSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/29/2024 | 01/29/2025 | 1 | 4,134,000 | 4927.93 | | 102,937 | | 33,935 | | 151,772 | | | (68,906) | | 11,901 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13IS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/30/2024 | 01/30/2025 | 1 | 3,993,000 | 4924.97 | | 51,510 | | 17,123 | | 73,729 | | | (34,340) | | 11,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13IS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/30/2024 | 01/30/2025 | 1 | 3,509,000 | 4924.97 | | 66,671 | | 22,163 | | 96,887 | | | (44,447) | | 10,143 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 2,436,000 | 4845.65 | | 31,668 | | 10,614 | | 45,341 | | | (21,025) | | 7,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 2,037,000 | 4845.65 | | 32,592 | | 10,924 | | 47,334 | | | (21,639) | | 5,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 2,103,000 | 4845.65 | | 45,004 | | 15,084 | | 66,301 | | | (29,880) | | 6,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 3,149,000 | 4845.65 | | 73,687 | | 24,697 | | 109,392 | | | (48,923) | | 9,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 2,916,000 | 4845.65 | | 72,317 | | 24,238 | | 107,975 | | | (48,014) | | 8,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 3,140,000 | 4845.65 | | 93,572 | | 31,362 | | 142,052 | | | (62,126) | | 9,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/31/2025 | 1 | 1,750,000 | 4845.65 | | 60,025 | | 20,118 | | 92,656 | | | (39,853) | | 5,079 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/31/2024 | 01/30/2025 | 1 | 3,703,680 | .4925 | | 127,058 | | 42,353 | | 208,655 | | | (84,589) | | 10,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13ISO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/01/2024 | 01/31/2025 | 1 | 3,380,000 | 4906.19 | | 74,022 | | 25,016 | | 108,892 | | | (49,078) | | 9,811 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13JS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 01/31/2025 | 1 | 3,790,000 | 4958.61 | | 49,270 | | 16,697 | | 69,646 | | | (32,621) | | 11,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 2,260,000 | 4958.61 | | 29,380 | | 10,117 | | 41,493 | | | (19,293) | | 6,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 2,371,000 | 4958.61 | | 40,781 | | 14,043 | | 58,630 | | | (26,780) | | 6,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 4,030,000 | 4958.61 | | 91,884 | | 31,641 | | 134,264 | | | (60,338) | | 11,839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 10,353,000 | 4958.61 | | 256,754 | | 88,414 | | 377,501 | | | (168,604) | | 30,414 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 2,410,000 | 4958.61 | | 70,613 | | 24,316 | | 105,121 | | | (46,370) | | 7,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/04/2025 | 1 | 3,249,000 | 4958.61 | | 38,988 | | 13,496 | | 55,167 | | | (25,533) | | 9,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/04/2025 | 1 | 2,388,000 | 4958.61 | | 41,790 | | 14,466 | | 60,093 | | | (27,368) | | 7,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/04/2025 | 1 | 4,190,000 | 4958.61 | | 92,180 | | 31,908 | | 133,837 | | | (60,368) | | 12,358 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/04/2025 | 1 | 6,570,000 | 4958.61 | | 162,936 | | 56,401 | | 239,395 | | | (106,705) | | 19,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/05/2024 | 02/05/2025 | 1 | 3,529,000 | 4942.81 | | 43,407 | | 15,145 | | 61,613 | | | (28,226) | | 10,449 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13JSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/05/2024 | 02/05/2025 | 1 | 5,942,000 | 4942.81 | | 146,767 | | 51,207 | | 216,855 | | | (95,439) | | 17,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/06/2024 | 02/06/2025 | 1 | 2,696,000 | 4954.23 | | 34,778 | | 12,230 | | 49,415 | | | (22,520) | | 8,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/06/2024 | 02/06/2025 | 1 | 2,121,000 | 4954.23 | | 31,815 | | 11,188 | | 45,627 | | | (20,602) | | 6,305 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/06/2024 | 02/06/2025 | 1 | 1,807,000 | 4954.23 | | 37,947 | | 13,344 | | 55,222 | | | (24,572) | | 5,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/06/2024 | 02/06/2025 | 1 | 5,030,000 | 4954.23 | | 124,241 | | 43,689 | | 183,102 | | | (80,451) | | 14,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2024 | 02/07/2025 | 1 | 3,773,000 | 4995.06 | | 48,672 | | 17,249 | | 68,743 | | | (31,384) | | 11,259 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2024 | 02/07/2025 | 1 | 2,597,000 | 4995.06 | | 41,292 | | 14,634 | | 59,037 | | | (26,626) | | 7,749 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2024 | 02/07/2025 | 1 | 3,246,000 | 4995.06 | | 66,218 | | 23,468 | | 95,652 | | | (42,698) | | 9,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2024 | 02/07/2025 | 1 | 2,528,000 | 4995.06 | | 58,650 | | 20,785 | | 85,783 | | | (37,818) | | 7,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2024 | 02/07/2025 | 1 | 3,114,000 | 4995.06 | | 76,916 | | 27,259 | | 112,596 | | | (49,596) | | 9,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2024 | 02/07/2025 | 1 | 2,690,000 | 4995.06 | | 77,472 | | 27,456 | | 115,127 | | | (49,955) | | 8,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/10/2025 | 1 | 3,650,000 | 5026.61 | | 49,275 | | 17,918 | | 69,416 | | | (31,418) | | 11,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/10/2025 | 1 | 2,504,000 | 5026.61 | | 46,574 | | 16,936 | | 66,666 | | | (29,696) | | 7,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/10/2025 | 1 | 2,994,000 | 5026.61 | | 65,269 | | 23,734 | | 94,350 | | | (41,616) | | 9,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/10/2025 | 1 | 3,131,000 | 5026.61 | | 90,173 | | 32,790 | | 133,135 | | | (57,494) | | 9,450 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13KSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/11/2025 | 1 | 2,251,000 | 5026.61 | | 52,223 | | 19,082 | | 75,861 | | | (33,207) | | 6,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/11/2025 | 1 | 2,382,000 | 5026.61 | | 64,790 | | 23,673 | | 94,953 | | | (41,198) | | 7,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/11/2025 | 1 | 2,248,000 | 5026.61 | | 80,703 | | 29,488 | | 121,808 | | | (51,317) | | 6,810 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13LS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/09/2024 | 02/07/2025 | 1 | 2,658,718 | .4998 | | 103,256 | | 37,000 | | 154,855 | | | (66,379) | | 7,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/14/2025 | 1 | 4,208,000 | 5000.62 | | 51,758 | | 19,338 | | 72,522 | | | (32,384) | | 12,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/14/2025 | 1 | 2,572,000 | 5000.62 | | 39,352 | | 14,703 | | 55,887 | | | (24,622) | | 7,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/14/2025 | 1 | 2,969,000 | 5000.62 | | 67,396 | | 25,181 | | 97,626 | | | (42,169) | | 9,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/14/2025 | 1 | 3,101,000 | 5000.62 | | 76,905 | | 28,734 | | 111,577 | | | (48,118) | | 9,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/14/2025 | 1 | 2,101,000 | 5000.62 | | 59,668 | | 22,294 | | 87,629 | | | (37,334) | | 6,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/14/2025 | 1 | 3,060,000 | 5000.62 | | 101,898 | | 38,072 | | 151,684 | | | (63,756) | | 9,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/13/2025 | 1 | 2,357,709 | .4953 | | 89,264 | | 33,197 | | 131,718 | | | (56,004) | | 7,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/14/2024 | 02/13/2025 | 1 | 2,466,679 | .4953 | | 107,693 | | 40,051 | | 161,989 | | | (67,566) | | 7,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13LSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/15/2024 | 02/14/2025 | 1 | 7,261,000 | 5029.73 | | 93,667 | | 35,385 | | 131,105 | | | (58,510) | | 22,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/15/2024 | 02/14/2025 | 1 | 2,280,000 | 5029.73 | | 41,724 | | 15,762 | | 59,472 | | | (26,063) | | 6,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/15/2024 | 02/14/2025 | 1 | 2,350,000 | 5029.73 | | 54,050 | | 20,419 | | 77,934 | | | (33,763) | | 7,199 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/15/2024 | 02/14/2025 | 1 | 3,231,000 | 5029.73 | | 81,744 | | 30,881 | | 118,517 | | | (51,062) | | 9,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/15/2024 | 02/14/2025 | 1 | 3,525,000 | 5029.73 | | 108,570 | | 41,015 | | 160,055 | | | (67,819) | | 10,798 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/16/2024 | 02/14/2025 | 1 | 2,260,000 | 5005.57 | | 36,160 | | 13,699 | | 51,096 | | | (22,550) | | 6,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/16/2024 | 02/14/2025 | 1 | 4,268,000 | 5005.57 | | 81,092 | | 30,720 | | 115,565 | | | (50,571) | | 13,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/16/2024 | 02/18/2025 | 1 | 2,638,000 | 5005.57 | | 34,030 | | 13,125 | | 47,755 | | | (20,991) | | 8,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/16/2024 | 02/18/2025 | 1 | 4,430,000 | 5005.57 | | 86,828 | | 33,487 | | 123,768 | | | (53,560) | | 13,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/16/2024 | 02/19/2025 | 1 | 3,602,000 | 5005.57 | | 128,591 | | 49,812 | | 192,051 | | | (79,106) | | 11,233 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/16/2024 | 02/19/2025 | 1 | 2,031,000 | 5005.57 | | 78,397 | | 30,368 | | 118,846 | | | (48,228) | | 6,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13MSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/20/2024 | 02/20/2025 | 1 | 2,422,000 | 4975.51 | | 31,244 | | 12,189 | | 43,967 | | | (19,037) | | 7,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/20/2024 | 02/20/2025 | 1 | 3,240,000 | 4975.51 | | 68,040 | | 26,543 | | 98,027 | | | (41,456) | | 10,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/20/2024 | 02/20/2025 | 1 | 3,700,000 | 4975.51 | | 91,760 | | 35,796 | | 133,318 | | | (55,908) | | 11,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/20/2024 | 02/14/2025 | 1 | 2,547,835 | .5006 | | 90,475 | | 34,370 | | 141,209 | | | (56,044) | | 7,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/20/2024 | 02/19/2025 | 1 | 2,758,069 | .5006 | | 97,196 | | 37,754 | | 151,164 | | | (59,383) | | 8,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/21/2024 | 02/21/2025 | 1 | 4,833,000 | 4981.8 | | 56,546 | | 22,215 | | 78,909 | | | (34,298) | | 15,178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/21/2024 | 02/21/2025 | 1 | 2,720,000 | 4981.8 | | 44,336 | | 17,418 | | 62,743 | | | (26,892) | | 8,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/21/2024 | 02/21/2025 | 1 | 3,105,000 | 4981.8 | | 70,794 | | 27,812 | | 102,084 | | | (42,941) | | 9,751 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/21/2024 | 02/21/2025 | 1 | 2,948,000 | 4981.8 | | 73,110 | | 28,722 | | 106,064 | | | (44,346) | | 9,258 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13NSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/21/2025 | 1 | 3,248,000 | 4981.8 | | 94,192 | | 37,004 | | 138,324 | | | (57,133) | | 10,200 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/18/2025 | 1 | 1,531,704 | 5006 | | 36,457 | | 14,138 | | 54,157 | | | (22,296) | | 4,760 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/20/2025 | 1 | 1,512,555 | 4976 | | 51,188 | | 20,024 | | 76,923 | | | (31,133) | | 4,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 8,474,000 | 5087.03 | | 109,315 | | 43,302 | | 151,085 | | | (66,188) | | 26,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 2,421,000 | 5087.03 | | 45,999 | | 18,221 | | 64,436 | | | (27,851) | | 7,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 2,257,000 | 5087.03 | | 52,814 | | 20,921 | | 74,799 | | | (31,978) | | 7,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 5,734,000 | 5087.03 | | 142,203 | | 56,330 | | 202,424 | | | (86,101) | | 18,008 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 3,690,000 | 5087.03 | | 105,903 | | 41,951 | | 152,464 | | | (64,122) | | 11,589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 2,247,000 | 5087.03 | | 79,993 | | 31,687 | | 117,589 | | | (48,434) | | 7,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/20/2025 | 1 | 1,966,267 | 4991 | | 88,102 | | 34,751 | | 124,827 | | | (53,491) | | 6,154 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13NSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 1 | 4,278,556 | 4981 | | 264,151 | | 104,636 | | 391,334 | | | (159,938) | | 13,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/21/2025 | 1 | 2,738,000 | 5088.8 | | 35,320 | | 14,030 | | 48,801 | | | (21,347) | | 8,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/21/2025 | 1 | 10,173,000 | 5088.8 | | 251,273 | | 99,811 | | 359,002 | | | (151,868) | | 31,949 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/21/2025 | 1 | 2,137,000 | 5088.8 | | 57,485 | | 22,834 | | 82,771 | | | (34,744) | | 6,711 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/21/2025 | 1 | 2,138,000 | 5088.8 | | 67,347 | | 26,752 | | 98,319 | | | (40,704) | | 6,714 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/24/2025 | 1 | 2,635,000 | 5088.8 | | 61,132 | | 24,588 | | 87,215 | | | (36,646) | | 8,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/24/2025 | 1 | 7,618,000 | 5088.8 | | 188,165 | | 75,681 | | 268,594 | | | (112,796) | | 24,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/25/2025 | 1 | 10,652,000 | 5088.8 | | 263,104 | | 106,254 | | 375,292 | | | (157,291) | | 33,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/26/2024 | 02/26/2025 | 1 | 2,789,000 | 5069.53 | | 58,290 | | 23,700 | | 82,643 | | | (34,560) | | 8,910 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/26/2024 | 02/21/2025 | 1 | 1,531,196 | 5087 | | 60,715 | | 24,184 | | 91,863 | | | (36,496) | | 4,809 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/26/2024 | 02/21/2025 | 1 | 3,460,384 | 5089 | | 136,592 | | 54,408 | | 206,870 | | | (82,106) | | 10,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/27/2025 | 1 | 3,967,000 | 5078.18 | | 51,174 | | 20,948 | | 70,604 | | | (30,201) | | 12,715 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/27/2025 | 1 | 2,192,000 | 5078.18 | | 36,168 | | 14,805 | | 50,575 | | | (21,345) | | 7,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/27/2025 | 1 | 2,622,000 | 5078.18 | | 56,373 | | 23,076 | | 79,940 | | | (33,269) | | 8,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/27/2025 | 1 | 5,932,000 | 5078.18 | | 146,520 | | 59,977 | | 209,089 | | | (86,471) | | 19,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/27/2025 | 1 | 3,258,000 | 5078.18 | | 100,998 | | 41,343 | | 146,910 | | | (59,605) | | 10,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/26/2025 | 1 | 3,797,078 | 5070 | | 135,973 | | 55,438 | | 200,799 | | | (80,466) | | 12,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/26/2025 | 1 | 4,425,700 | 5070 | | 178,677 | | 72,849 | | 268,278 | | | (105,738) | | 14,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/27/2024 | 02/26/2025 | 1 | 3,330,681 | 5070 | | 142,654 | | 58,162 | | 215,974 | | | (84,420) | | 10,640 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13PSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/27/2024 | 02/26/2025 | 1 | 2,169,759 | .5070 | | 102,532 | | 41,804 | | 158,072 | | | (60,676) | | 6,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/28/2024 | 02/28/2025 | 1 | 2,655,000 | 5069.76 | | 66,906 | | 27,571 | | 95,974 | | | (39,303) | | 8,538 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/28/2024 | 02/26/2025 | 1 | 2,017,673 | .5070 | | 87,289 | | 35,687 | | 133,766 | | | (51,558) | | 6,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/28/2024 | 02/27/2025 | 1 | 3,168,784 | .5078 | | 125,961 | | 51,703 | | 191,216 | | | (74,196) | | 10,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/28/2025 | 1 | 5,124,000 | 5096.27 | | 65,587 | | 27,252 | | 90,847 | | | (38,454) | | 16,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/28/2025 | 1 | 3,645,000 | 5096.27 | | 75,816 | | 31,502 | | 107,519 | | | (44,451) | | 11,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/28/2025 | 1 | 2,957,000 | 5096.27 | | 68,307 | | 28,382 | | 97,431 | | | (40,048) | | 9,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/28/2025 | 1 | 3,035,000 | 5096.27 | | 76,179 | | 31,653 | | 109,123 | | | (44,664) | | 9,760 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/28/2025 | 1 | 2,429,000 | 5096.27 | | 71,656 | | 29,774 | | 103,894 | | | (42,012) | | 7,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13PSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 2,879,000 | 5137.08 | | 45,488 | | 18,953 | | 63,143 | | | (26,618) | | 9,259 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 3,345,000 | 5137.08 | | 62,552 | | 26,063 | | 87,790 | | | (36,603) | | 10,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 2,985,000 | 5137.08 | | 64,476 | | 26,865 | | 91,134 | | | (37,729) | | 9,600 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 4,096,000 | 5137.08 | | 94,618 | | 39,424 | | 133,785 | | | (55,367) | | 13,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 8,180,000 | 5137.08 | | 200,410 | | 83,504 | | 284,555 | | | (117,273) | | 26,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 2,339,000 | 5137.08 | | 60,580 | | 25,242 | | 86,318 | | | (35,449) | | 7,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 3,504,000 | 5137.08 | | 97,411 | | 40,588 | | 139,646 | | | (57,002) | | 11,269 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 3,842,000 | 5137.08 | | 122,176 | | 50,907 | | 177,190 | | | (71,493) | | 12,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/03/2025 | 1 | 3,094,000 | 5137.08 | | 54,454 | | 22,952 | | 75,798 | | | (31,604) | | 10,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/03/2025 | 1 | 11,685,000 | 5137.08 | | 286,283 | | 120,665 | | 406,070 | | | (166,153) | | 37,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/03/2025 | 1 | 2,959,000 | 5137.08 | | 84,627 | | 35,669 | | 121,528 | | | (49,116) | | 9,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 1,798,983 | .5096 | | 66,731 | | 27,805 | | 95,409 | | | (39,049) | | 5,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 3,669,314 | .5096 | | 154,577 | | 64,407 | | 224,268 | | | (90,453) | | 11,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 1 | 5,295,025 | .5096 | | 246,243 | | 102,601 | | 362,301 | | | (144,093) | | 17,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 03/04/2025 | 1 | 6,146,000 | 5130.95 | | 78,669 | | 33,375 | | 108,066 | | | (45,262) | | 20,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 03/04/2025 | 1 | 3,776,000 | 5130.95 | | 87,226 | | 37,005 | | 123,282 | | | (50,185) | | 12,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 03/04/2025 | 1 | 7,078,000 | 5130.95 | | 173,411 | | 73,568 | | 246,122 | | | (99,771) | | 23,062 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 03/04/2025 | 1 | 2,028,000 | 5130.95 | | 56,581 | | 24,004 | | 80,795 | | | (32,554) | | 6,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 02/28/2025 | 1 | 2,897,313 | .5137 | | 110,837 | | 46,311 | | 161,495 | | | (64,476) | | 9,318 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX130SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/05/2024 | 03/05/2025 | 1 | 2,839,000 | 5078.65 | | 36,055 | | 15,396 | | 50,371 | | | (20,645) | | 9,280 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13RSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/05/2024 | 03/05/2025 | 1 | 1,813,000 | 5078.65 | | 40,249 | | 17,186 | | 57,451 | | | (23,046) | | 5,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/05/2024 | 03/05/2025 | 1 | 2,867,000 | 5078.65 | | 81,996 | | 35,012 | | 119,131 | | | (46,951) | | 9,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/06/2025 | 1 | 2,072,000 | 5104.76 | | 26,314 | | 11,309 | | 36,553 | | | (14,996) | | 6,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/06/2025 | 1 | 2,333,000 | 5104.76 | | 39,428 | | 16,944 | | 55,367 | | | (22,468) | | 7,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/04/2025 | 1 | 2,934,903 | 5131 | | 122,402 | | 52,216 | | 189,477 | | | (70,137) | | 9,563 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/05/2025 | 1 | 1,828,314 | 5079 | | 67,450 | | 28,880 | | 98,633 | | | (38,543) | | 5,976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/05/2025 | 1 | 3,103,055 | 5079 | | 126,416 | | 54,128 | | 187,113 | | | (72,238) | | 10,143 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/05/2025 | 1 | 2,336,179 | 5079 | | 100,933 | | 43,217 | | 150,651 | | | (57,676) | | 7,636 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2024 | 03/07/2025 | 1 | 3,269,000 | 5157.36 | | 85,975 | | 37,391 | | 122,275 | | | (48,758) | | 10,754 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2024 | 03/07/2025 | 1 | 2,114,000 | 5157.36 | | 62,997 | | 27,398 | | 90,482 | | | (35,727) | | 6,954 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2024 | 03/07/2025 | 1 | 2,187,000 | 5157.36 | | 80,919 | | 35,192 | | 118,558 | | | (45,891) | | 7,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2024 | 03/06/2025 | 1 | 1,500,799 | 5105 | | 56,954 | | 24,680 | | 80,224 | | | (32,388) | | 4,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 6,231,000 | 5123.69 | | 79,134 | | 34,511 | | 109,455 | | | (44,784) | | 20,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 3,787,000 | 5123.69 | | 66,273 | | 28,902 | | 92,740 | | | (37,506) | | 12,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 7,004,000 | 5123.69 | | 155,489 | | 67,810 | | 219,536 | | | (87,996) | | 23,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 8,059,000 | 5123.69 | | 196,640 | | 85,757 | | 280,012 | | | (111,285) | | 26,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 4,547,000 | 5123.69 | | 117,313 | | 51,161 | | 167,608 | | | (66,391) | | 14,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 4,994,000 | 5123.69 | | 149,321 | | 65,120 | | 215,550 | | | (84,506) | | 16,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 4,259,000 | 5123.69 | | 138,418 | | 60,365 | | 201,540 | | | (78,335) | | 14,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 2,447,000 | 5123.69 | | 86,379 | | 37,671 | | 126,891 | | | (48,885) | | 8,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/10/2025 | 1 | 3,989,000 | 5123.69 | | 56,644 | | 24,967 | | 78,653 | | | (31,795) | | 13,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/10/2025 | 1 | 4,648,000 | 5123.69 | | 96,214 | | 42,408 | | 135,634 | | | (54,005) | | 15,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/10/2025 | 1 | 12,324,000 | 5123.69 | | 299,473 | | 131,999 | | 427,776 | | | (168,097) | | 40,925 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/10/2025 | 1 | 3,057,000 | 5123.69 | | 88,959 | | 39,210 | | 127,982 | | | (49,933) | | 10,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/06/2025 | 1 | 2,083,341 | 5106 | | 90,894 | | 39,497 | | 133,880 | | | (51,582) | | 6,832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 3,615,309 | 5157 | | 136,709 | | 59,620 | | 204,954 | | | (77,368) | | 11,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 1 | 2,619,939 | 5157 | | 113,431 | | 49,469 | | 173,324 | | | (64,195) | | 8,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/11/2024 | 03/11/2025 | 1 | 4,106,000 | 5117.94 | | 50,914 | | 22,582 | | 70,303 | | | (28,317) | | 13,677 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/11/2024 | 03/11/2025 | 1 | 2,932,000 | 5117.94 | | 54,535 | | 24,188 | | 76,808 | | | (30,331) | | 9,767 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13SSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/11/2024 | 03/11/2025 | 1 | 2,246,000 | 5117.94 | | 51,658 | | 22,912 | | 73,236 | | | (28,730) | | 7,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13SSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/11/2024 | 03/11/2025 | 1 | 7,569,000 | 5117.94 | | 184,684 | | 81,912 | | 262,872 | | | (102,714) | | 25,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13SSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/11/2024 | 03/07/2025 | 1 | 2,766,793 | 5124 | | 105,041 | | 45,937 | | 156,685 | | | (59,067) | | 9,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13SSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/11/2024 | 03/07/2025 | 1 | 2,121,208 | 5124 | | 89,105 | | 38,968 | | 134,772 | | | (50,106) | | 6,978 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13T$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/13/2024 | 03/12/2025 | 1 | 2,592,810 | 5175 | | 97,404 | | 43,590 | | 142,580 | | | (53,787) | | 8,663 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/13/2024 | 03/12/2025 | 1 | 2,049,407 | 5175 | | 90,244 | | 40,386 | | 134,924 | | | (49,833) | | 6,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/14/2024 | 03/14/2025 | 1 | 7,675,000 | 5150.48 | | 95,170 | | 43,235 | | 130,252 | | | (52,148) | | 25,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 9,559,000 | 5117.09 | | 121,399 | | 55,304 | | 167,463 | | | (66,369) | | 32,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 2,522,000 | 5117.09 | | 39,595 | | 18,038 | | 55,086 | | | (21,647) | | 8,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 3,675,000 | 5117.09 | | 68,723 | | 31,307 | | 96,064 | | | (37,571) | | 12,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 2,676,000 | 5117.09 | | 57,534 | | 26,210 | | 81,381 | | | (31,454) | | 8,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 4,238,000 | 5117.09 | | 97,474 | | 44,405 | | 137,892 | | | (53,289) | | 14,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 9,640,000 | 5117.09 | | 235,216 | | 107,154 | | 334,076 | | | (128,593) | | 32,407 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 3,659,000 | 5117.09 | | 94,036 | | 42,839 | | 134,527 | | | (51,410) | | 12,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 2,863,000 | 5117.09 | | 80,164 | | 36,519 | | 114,887 | | | (43,826) | | 9,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 3,936,000 | 5117.09 | | 120,835 | | 55,047 | | 174,373 | | | (66,061) | | 13,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 2,575,000 | 5117.09 | | 83,688 | | 38,124 | | 121,552 | | | (45,752) | | 8,657 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 3,089,000 | 5117.09 | | 110,586 | | 50,378 | | 162,322 | | | (60,458) | | 10,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 2,154,000 | 5117.09 | | 27,356 | | 12,585 | | 37,705 | | | (14,833) | | 7,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 2,245,000 | 5117.09 | | 38,614 | | 17,765 | | 53,823 | | | (20,938) | | 7,615 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 2,823,000 | 5117.09 | | 63,235 | | 29,092 | | 89,380 | | | (34,288) | | 9,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 11,431,000 | 5117.09 | | 278,916 | | 128,317 | | 395,815 | | | (151,238) | | 38,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 2,615,000 | 5117.09 | | 74,528 | | 34,287 | | 107,034 | | | (40,411) | | 8,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/13/2025 | 1 | 2,236,579 | 5165 | | 91,748 | | 41,657 | | 141,845 | | | (50,297) | | 7,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/15/2024 | 03/14/2025 | 1 | 3,260,254 | 5150 | | 134,361 | | 61,209 | | 205,195 | | | (73,455) | | 10,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13USS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/19/2024 | 03/19/2025 | 1 | 4,016,000 | 5178.51 | | 51,003 | | 23,745 | | 69,307 | | | (27,248) | | 13,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13USW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/20/2024 | 03/20/2025 | 1 | 4,764,000 | 5224.62 | | 60,503 | | 28,335 | | 81,257 | | | (32,158) | | 16,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13USX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/20/2024 | 03/20/2025 | 1 | 2,095,000 | 5224.62 | | 29,749 | | 13,932 | | 40,133 | | | (15,812) | | 7,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13USY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/20/2024 | 03/20/2025 | 1 | 2,240,000 | 5224.62 | | 46,368 | | 21,715 | | 63,394 | | | (24,645) | | 7,666 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13V/S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/21/2025 | 1 | 5,540,000 | 5241.53 | | 68,696 | | 32,540 | | 91,717 | | | (36,324) | | 19,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/21/2025 | 1 | 2,060,000 | 5241.53 | | 31,106 | | 14,734 | | 41,843 | | | (16,448) | | 7,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/21/2025 | 1 | 2,956,000 | 5241.53 | | 60,598 | | 28,704 | | 83,221 | | | (32,042) | | 10,146 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/21/2025 | 1 | 3,485,000 | 5241.53 | | 79,458 | | 37,638 | | 109,486 | | | (42,015) | | 11,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/21/2025 | 1 | 2,612,000 | 5241.53 | | 63,210 | | 29,942 | | 87,355 | | | (33,424) | | 8,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/20/2025 | 1 | 2,868,316 | 5225 | | 112,688 | | 53,214 | | 159,426 | | | (59,749) | | 9,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/20/2025 | 1 | 2,502,593 | 5225 | | 110,381 | | 52,124 | | 158,252 | | | (58,526) | | 8,565 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2024 | 03/20/2025 | 1 | 2,760,173 | 5208 | | 155,921 | | 73,629 | | 228,624 | | | (82,672) | | 9,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 9,667,000 | 5234.18 | | 122,771 | | 58,316 | | 164,397 | | | (64,758) | | 33,180 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 8,999,000 | 5234.18 | | 217,776 | | 103,444 | | 301,608 | | | (114,871) | | 30,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 4,159,000 | 5234.18 | | 129,761 | | 61,636 | | 182,684 | | | (68,445) | | 14,275 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/24/2025 | 1 | 2,934,000 | 5234.18 | | 37,262 | | 17,861 | | 49,855 | | | (19,494) | | 10,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/24/2025 | 1 | 2,205,000 | 5234.18 | | 36,383 | | 17,440 | | 49,421 | | | (19,034) | | 7,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/24/2025 | 1 | 3,036,000 | 5234.18 | | 65,881 | | 31,579 | | 90,550 | | | (34,466) | | 10,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/24/2025 | 1 | 9,652,000 | 5234.18 | | 233,578 | | 111,963 | | 323,229 | | | (122,199) | | 33,416 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/20/2025 | 1 | 553,533 | 5216 | | 29,909 | | 14,163 | | 44,321 | | | (15,820) | | 1,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 2,405,654 | 5241 | | 84,823 | | 40,291 | | 120,550 | | | (44,742) | | 8,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 3,085,940 | 5239 | | 124,621 | | 59,195 | | 179,482 | | | (65,734) | | 10,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 1,630,116 | 5242 | | 72,485 | | 34,430 | | 105,924 | | | (38,234) | | 5,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13V/ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 2,385,604 | 5242 | | 130,419 | | 61,949 | | 197,514 | | | (68,792) | | 8,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 4,149,000 | 5218.19 | | 49,788 | | 24,002 | | 67,236 | | | (25,781) | | 14,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 3,040,000 | 5218.19 | | 53,504 | | 25,794 | | 73,426 | | | (27,705) | | 10,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 3,307,000 | 5218.19 | | 75,400 | | 36,350 | | 104,417 | | | (39,043) | | 11,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 12,239,000 | 5218.19 | | 294,960 | | 142,198 | | 411,428 | | | (152,733) | | 42,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 2,344,000 | 5218.19 | | 65,632 | | 31,641 | | 92,078 | | | (33,985) | | 8,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 2,769,000 | 5218.19 | | 96,084 | | 46,322 | | 137,326 | | | (49,753) | | 9,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 1,858,000 | 5218.19 | | 96,430 | | 46,488 | | 145,779 | | | (49,932) | | 6,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/25/2025 | 1 | 2,301,000 | 5218.19 | | 125,635 | | 60,568 | | 192,284 | | | (65,055) | | 7,989 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13W/SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/21/2025 | 1 | 1,231,231 | 5239 | | 49,928 | | 23,782 | | 73,019 | | | (26,140) | | 4,226 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK13I/SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/21/2025 | 1 | 4,171,641 | 5234 | | 159,360 | | 75,907 | | 230,624 | | | (83,432) | | 14,318 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13I/SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/21/2025 | 1 | 3,035,824 | 5234 | | 130,802 | | 62,304 | | 192,187 | | | (68,481) | | 10,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13I/SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/21/2025 | 1 | 3,048,978 | 5234 | | 163,541 | | 77,898 | | 249,516 | | | (85,621) | | 10,465 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13XS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/27/2024 | 03/27/2025 | 1 | 1,828,000 | 5248.49 | | 37,657 | | 18,362 | | 51,204 | | | (19,293) | | 6,383 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13XSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/31/2025 | 1 | 2,006,000 | 5254.35 | | 25,276 | | 12,568 | | 33,787 | | | (12,775) | | 7,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17I/SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/16/2024 | 05/14/2025 | 1 | 1,491,868 | 5247 | | 88,011 | | 55,160 | | 120,810 | | | (33,216) | | 5,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/05/2024 | 04/04/2025 | 1 | 5,312,000 | 5204.34 | | 280,474 | | 144,132 | | 417,167 | | | (137,155) | | 18,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/03/2024 | 05/05/2025 | 1 | 2,027,000 | 5127.79 | | 94,256 | | 56,086 | | 140,224 | | | (38,524) | | 7,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/24/2025 | 1 | 2,905,000 | 5071.63 | | 156,580 | | 88,426 | | 242,809 | | | (68,209) | | 10,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/08/2025 | 1 | 2,272,199 | 5188 | | 99,689 | | 60,813 | | 138,224 | | | (39,271) | | 8,820 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/11/2024 | 04/11/2025 | 1 | 1,858,000 | 5199.06 | | 94,201 | | 50,101 | | 137,526 | | | (44,390) | | 6,755 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/10/2025 | 1 | 4,524,507 | 5361 | | 205,759 | | 143,235 | | 266,932 | | | (62,745) | | 18,835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/16/2025 | 1 | 2,262,000 | 5297.1 | | 109,933 | | 69,127 | | 151,616 | | | (41,263) | | 8,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 4,656,173 | 5214 | | 194,674 | | 118,967 | | 273,331 | | | (76,479) | | 18,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/25/2024 | 04/24/2025 | 1 | 2,936,474 | 5072 | | 128,405 | | 73,119 | | 195,924 | | | (55,736) | | 11,030 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/17/2025 | 1 | 1,405,248 | 4967 | | 86,260 | | 47,842 | | 127,171 | | | (38,445) | | 5,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 03/28/2025 | 1 | 3,220,917 | 5254 | | 140,935 | | 69,879 | | 203,915 | | | (71,053) | | 11,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 2,021,000 | 5187.67 | | 107,315 | | 64,744 | | 160,076 | | | (42,632) | | 7,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/06/2025 | 1 | 1,859,886 | 5181 | | 108,964 | | 65,499 | | 166,672 | | | (43,525) | | 7,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 1,708,000 | 5099.96 | | 94,623 | | 54,146 | | 146,920 | | | (40,813) | | 6,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/11/2025 | 1 | 1,672,315 | 5146 | | 62,611 | | 33,673 | | 100,961 | | | (28,951) | | 6,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/03/2024 | 05/02/2025 | 1 | 2,251,000 | 5127.79 | | 104,672 | | 61,931 | | 155,873 | | | (43,134) | | 8,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 05/30/2025 | 1 | 2,801,319 | 5235 | | 163,296 | | 109,318 | | 237,435 | | | (54,731) | | 11,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/15/2025 | 1 | 2,685,924 | 5308 | | 157,326 | | 98,765 | | 222,334 | | | (59,213) | | 10,591 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/09/2025 | 1 | 2,817,660 | 5208 | | 102,254 | | 53,669 | | 151,239 | | | (48,599) | | 10,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/14/2024 | 05/13/2025 | 1 | 2,072,973 | 5222 | | 121,526 | | 75,198 | | 179,553 | | | (46,407) | | 8,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 1,348,505 | 5202 | | 65,224 | | 34,883 | | 110,252 | | | (30,354) | | 4,903 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815JSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/12/2024 | 04/11/2025 | 1 | 4,072,000 | 5123.41 | | 206,450 | | 110,107 | | 309,203 | | | (96,986) | | 14,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/14/2024 | 05/13/2025 | 1 | 7,732,989 | 5221 | | 329,597 | | 203,949 | | 460,231 | | | (125,862) | | 30,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/14/2024 | 05/13/2025 | 1 | 2,991,911 | 5221 | | 178,323 | | 110,344 | | 264,262 | | | (68,096) | | 11,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 1,700,972 | 5123 | | 92,077 | | 49,244 | | 148,207 | | | (42,850) | | 6,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/01/2025 | 1 | 2,453,993 | 5018 | | 150,886 | | 88,855 | | 234,338 | | | (62,593) | | 9,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 4,370,000 | 5099.96 | | 199,272 | | 114,028 | | 297,939 | | | (85,950) | | 16,455 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/07/2025 | 1 | 2,469,096 | 5187 | | 109,185 | | 65,752 | | 158,101 | | | (43,494) | | 9,563 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/18/2024 | 04/17/2025 | 1 | 1,703,000 | 5011.12 | | 95,027 | | 52,265 | | 150,101 | | | (43,076) | | 6,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 3,279,000 | 5464.62 | | 158,704 | | 115,501 | | 193,109 | | | (44,036) | | 13,917 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/17/2025 | 1 | 1,832,000 | 5022.21 | | 100,760 | | 54,960 | | 157,456 | | | (45,825) | | 6,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/22/2025 | 1 | 1,964,317 | 5011 | | 113,729 | | 63,776 | | 170,823 | | | (49,991) | | 7,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/25/2025 | 1 | 1,464,641 | 5467 | | 82,298 | | 60,701 | | 101,494 | | | (21,705) | | 6,275 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 4,725,000 | 5464.62 | | 216,405 | | 157,495 | | 261,787 | | | (60,046) | | 20,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/25/2024 | 04/23/2025 | 1 | 1,384,260 | 5071 | | 60,800 | | 34,549 | | 92,904 | | | (26,464) | | 5,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/17/2025 | 1 | 2,527,000 | 5022.21 | | 128,119 | | 69,883 | | 196,754 | | | (58,268) | | 9,329 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/01/2025 | 1 | 1,305,447 | 5018 | | 73,828 | | 43,477 | | 112,229 | | | (30,627) | | 4,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/09/2024 | 05/08/2025 | 1 | 2,670,890 | 5187 | | 155,330 | | 94,492 | | 229,490 | | | (61,449) | | 10,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 2,616,885 | 5213 | | 153,180 | | 93,610 | | 227,596 | | | (60,178) | | 10,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 5,123,000 | 5187.67 | | 245,392 | | 148,046 | | 359,289 | | | (97,484) | | 19,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/07/2025 | 1 | 1,335,178 | 5186 | | 72,788 | | 43,834 | | 109,687 | | | (28,995) | | 5,171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/11/2025 | 1 | 3,730,000 | 5375.32 | | 208,507 | | 145,323 | | 275,130 | | | (63,409) | | 15,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/07/2025 | 1 | 3,387,229 | 5187 | | 138,736 | | 83,548 | | 198,497 | | | (55,266) | | 13,119 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/16/2024 | 04/15/2025 | 1 | 2,561,281 | 5062 | | 147,722 | | 79,982 | | 230,849 | | | (67,773) | | 9,408 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/17/2025 | 1 | 1,384,014 | 5011 | | 74,734 | | 41,333 | | 115,498 | | | (33,423) | | 5,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/24/2025 | 1 | 3,341,000 | 5071.63 | | 165,380 | | 93,396 | | 251,643 | | | (72,042) | | 12,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/05/2024 | 04/07/2025 | 1 | 1,774,000 | 5204.34 | | 80,362 | | 41,620 | | 116,097 | | | (38,977) | | 6,383 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815JS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 03/28/2025 | 1 | 2,558,868 | 5254 | | 137,621 | | 68,236 | | 205,962 | | | (69,382) | | 8,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/22/2025 | 1 | 1,829,018 | 5011 | | 96,069 | | 54,022 | | 142,138 | | | (42,080) | | 6,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/02/2025 | 1 | 1,842,000 | 5064.2 | | 92,284 | | 54,450 | | 141,414 | | | (38,178) | | 7,052 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/07/2025 | 1 | 2,962,177 | 5188 | | 171,037 | | 103,000 | | 261,959 | | | (68,133) | | 11,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/28/2025 | 1 | 2,830,000 | 5099.96 | | 130,746 | | 75,278 | | 194,903 | | | (55,932) | | 10,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 5,443,000 | 5307.01 | | 252,555 | | 162,108 | | 338,958 | | | (90,643) | | 21,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 2,466,000 | 5307.01 | | 119,601 | | 76,769 | | 161,759 | | | (42,925) | | 9,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/25/2024 | 04/25/2025 | 1 | 3,272,000 | 5048.42 | | 168,181 | | 95,970 | | 259,443 | | | (72,802) | | 12,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/06/2025 | 1 | 3,885,555 | 5181 | | 227,093 | | 136,130 | | 345,772 | | | (91,087) | | 15,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/29/2024 | 04/25/2025 | 1 | 2,391,881 | 5100 | | 142,754 | | 81,915 | | 221,575 | | | (60,898) | | 9,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/06/2025 | 1 | 2,245,184 | 5181 | | 123,272 | | 73,895 | | 184,800 | | | (49,444) | | 8,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/09/2024 | 05/08/2025 | 1 | 5,633,810 | 5188 | | 240,430 | | 146,261 | | 337,072 | | | (95,115) | | 21,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 4,654,643 | 5048 | | 193,878 | | 110,941 | | 273,350 | | | (83,623) | | 17,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815XSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 2,031,000 | 4967.23 | | 104,597 | | 57,688 | | 164,443 | | | (47,256) | | 7,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/29/2025 | 1 | 3,637,597 | 5116 | | 205,891 | | 119,440 | | 333,905 | | | (86,542) | | 13,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 1,843,646 | 5048 | | 107,677 | | 61,615 | | 160,203 | | | (46,443) | | 6,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/25/2024 | 04/23/2025 | 1 | 1,612,435 | 5071 | | 91,660 | | 52,086 | | 148,322 | | | (39,896) | | 6,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/29/2025 | 1 | 3,100,399 | 5116 | | 134,168 | | 77,833 | | 204,386 | | | (56,395) | | 11,786 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/26/2025 | 1 | 3,830,000 | 5477.9 | | 210,650 | | 155,521 | | 256,643 | | | (55,404) | | 16,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/03/2024 | 05/02/2025 | 1 | 4,410,000 | 5127.79 | | 230,202 | | 136,203 | | 352,396 | | | (94,863) | | 16,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 5,796,087 | 5473 | | 265,248 | | 193,041 | | 321,337 | | | (73,599) | | 24,600 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815XS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/17/2025 | 1 | 1,892,515 | 4967 | | 115,024 | | 63,617 | | 175,682 | | | (51,441) | | 6,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 05/30/2025 | 1 | 2,990,000 | 5277.51 | | 156,676 | | 104,886 | | 213,621 | | | (52,512) | | 12,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/13/2025 | 1 | 2,459,657 | 5221 | | 152,415 | | 94,573 | | 210,116 | | | (57,943) | | 9,656 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/22/2025 | 1 | 1,278,847 | 5310 | | 68,143 | | 44,227 | | 97,384 | | | (24,337) | | 5,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/29/2025 | 1 | 972,229 | 5269 | | 46,817 | | 31,298 | | 67,071 | | | (15,734) | | 3,950 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815MSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/06/2025 | 1 | 6,056,285 | 5181 | | 255,380 | | 153,087 | | 365,864 | | | (102,433) | | 23,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 3,015,000 | 5222.68 | | 149,243 | | 91,204 | | 215,712 | | | (58,631) | | 11,730 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/24/2024 | 05/23/2025 | 1 | 10,540,000 | 5304.72 | | 493,272 | | 321,520 | | 657,406 | | | (174,813) | | 42,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/18/2024 | 04/17/2025 | 1 | 1,740,978 | 5039 | | 90,160 | | 49,588 | | 143,441 | | | (40,869) | | 6,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/07/2025 | 1 | 3,098,000 | 5187.7 | | 168,531 | | 101,212 | | 252,926 | | | (67,412) | | 11,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/12/2024 | 04/14/2025 | 1 | 2,356,000 | 5123.41 | | 110,025 | | 59,104 | | 161,967 | | | (51,265) | | 8,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/30/2025 | 1 | 1,892,000 | 5035.69 | | 97,060 | | 56,418 | | 149,534 | | | (40,685) | | 7,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/25/2024 | 04/24/2025 | 1 | 2,003,294 | 5072 | | 115,399 | | 65,713 | | 187,409 | | | (50,091) | | 7,525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 11,515,550 | 5473 | | 498,080 | | 362,492 | | 601,106 | | | (138,203) | | 48,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/04/2024 | 04/03/2025 | 1 | 1,393,152 | 5210 | | 73,680 | | 37,658 | | 109,142 | | | (36,233) | | 4,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/26/2025 | 1 | 2,004,000 | 5477.9 | | 72,946 | | 53,855 | | 86,113 | | | (19,186) | | 8,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/16/2025 | 1 | 1,585,000 | 5297.1 | | 84,798 | | 53,321 | | 118,887 | | | (31,828) | | 6,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 2,992,000 | 5222.68 | | 157,678 | | 96,359 | | 230,383 | | | (61,945) | | 11,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/13/2024 | 05/09/2025 | 1 | 1,837,481 | 5220 | | 75,289 | | 46,138 | | 105,956 | | | (29,198) | | 7,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 6,180,000 | 5187.67 | | 279,954 | | 168,898 | | 406,631 | | | (111,215) | | 23,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/06/2025 | 1 | 6,766,046 | 5181 | | 301,098 | | 180,493 | | 434,897 | | | (120,770) | | 26,145 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/10/2025 | 1 | 2,803,693 | 5361 | | 166,335 | | 115,791 | | 224,020 | | | (50,723) | | 11,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/05/2024 | 04/04/2025 | 1 | 1,569,899 | 5147 | | 89,383 | | 45,933 | | 129,100 | | | (43,709) | | 5,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 3,008,000 | 5099.96 | | 107,085 | | 61,276 | | 154,265 | | | (46,188) | | 11,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/23/2024 | 05/23/2025 | 1 | 3,539,000 | 5267.84 | | 193,583 | | 125,829 | | 270,396 | | | (68,947) | | 14,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/15/2025 | 1 | 1,665,371 | 5308 | | 92,440 | | 58,032 | | 129,272 | | | (34,792) | | 6,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/23/2024 | 05/23/2025 | 1 | 2,002,000 | 5267.84 | | 93,493 | | 60,771 | | 126,952 | | | (33,299) | | 8,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151SZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 04/01/2025 | 1 | 11,618,000 | 5243.77 | | 282,317 | | 141,548 | | 385,338 | | | (140,772) | | 41,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 4,322,000 | 5222.68 | | 196,651 | | 120,176 | | 280,528 | | | (77,256) | | 16,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17V5X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/01/2024 | 04/30/2025 | 1 | 2,880,415 | 5036 | | 133,430 | | 77,773 | | 194,324 | | | (55,718) | | 10,976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 03/28/2025 | 1 | 3,231,169 | 5254 | | 141,130 | | 69,975 | | 204,146 | | | (71,152) | | 11,314 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815NSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/13/2024 | 05/09/2025 | 1 | 1,260,393 | 5217 | | 69,208 | | 42,412 | | 102,327 | | | (26,840) | | 4,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/26/2025 | 1 | 2,338,000 | 5477.9 | | 118,537 | | 87,515 | | 142,911 | | | (31,177) | | 10,036 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/01/2025 | 1 | 5,460,008 | 5018 | | 235,889 | | 138,913 | | 342,244 | | | (97,855) | | 20,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/10/2025 | 1 | 1,699,370 | 5361 | | 95,588 | | 66,542 | | 127,473 | | | (29,149) | | 7,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/03/2024 | 05/02/2025 | 1 | 2,149,608 | 5058 | | 129,680 | | 76,727 | | 191,571 | | | (53,440) | | 8,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 05/30/2025 | 1 | 3,207,000 | 5277.51 | | 174,461 | | 116,792 | | 239,486 | | | (58,473) | | 13,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 7,883,000 | 5487.03 | | 103,267 | | 74,170 | | 118,944 | | | (29,424) | | 33,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 2,106,633 | 5306 | | 113,367 | | 74,847 | | 157,716 | | | (38,619) | | 8,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 3,450,000 | 5222.68 | | 120,750 | | 73,792 | | 166,778 | | | (47,438) | | 13,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 05/30/2025 | 1 | 2,997,000 | 5277.51 | | 168,731 | | 112,956 | | 233,265 | | | (56,553) | | 12,202 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/26/2025 | 1 | 3,424,000 | 5477.9 | | 153,053 | | 112,998 | | 182,894 | | | (40,255) | | 14,697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/15/2025 | 1 | 2,303,128 | 5062 | | 100,746 | | 54,699 | | 155,061 | | | (46,071) | | 8,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/16/2024 | 04/16/2025 | 1 | 1,997,000 | 5051.41 | | 112,032 | | 60,800 | | 173,794 | | | (51,258) | | 7,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/26/2025 | 1 | 4,084,000 | 5477.9 | | 191,540 | | 141,412 | | 230,058 | | | (50,378) | | 17,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/06/2024 | 05/02/2025 | 1 | 3,471,514 | 5128 | | 211,095 | | 125,246 | | 317,989 | | | (85,959) | | 13,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/29/2024 | 04/25/2025 | 1 | 1,233,098 | 5100 | | 68,679 | | 39,409 | | 104,823 | | | (29,298) | | 4,643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/24/2025 | 1 | 6,899,000 | 5071.63 | | 315,284 | | 178,053 | | 474,549 | | | (137,343) | | 25,915 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/28/2025 | 1 | 2,363,000 | 5099.96 | | 86,013 | | 49,523 | | 123,892 | | | (36,796) | | 8,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/29/2024 | 04/25/2025 | 1 | 2,170,821 | 5048 | | 136,362 | | 78,246 | | 204,732 | | | (58,171) | | 8,174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 3,104,778 | 5048 | | 194,703 | | 111,413 | | 294,594 | | | (83,979) | | 11,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 3,342,417 | 5011 | | 182,064 | | 100,414 | | 298,319 | | | (82,255) | | 12,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 04/30/2025 | 1 | 764,481 | 5036 | | 39,713 | | 23,341 | | 60,370 | | | (16,520) | | 2,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/06/2024 | 06/05/2025 | 1 | 2,496,009 | 5354 | | 145,126 | | 99,572 | | 199,373 | | | (46,249) | | 10,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/09/2025 | 1 | 1,879,045 | 5207 | | 93,493 | | 49,071 | | 145,958 | | | (44,435) | | 6,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/29/2025 | 1 | 2,061,817 | 5116 | | 110,269 | | 63,968 | | 176,057 | | | (46,349) | | 7,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/29/2024 | 04/25/2025 | 1 | 1,805,386 | 5100 | | 81,753 | | 46,911 | | 119,894 | | | (34,875) | | 6,798 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815KSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/22/2025 | 1 | 4,173,830 | 5011 | | 195,497 | | 109,629 | | 283,261 | | | (85,933) | | 15,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 05/30/2025 | 1 | 7,314,000 | 5277.51 | | 346,684 | | 232,085 | | 466,178 | | | (116,196) | | 29,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/06/2024 | 05/02/2025 | 1 | 1,269,908 | 5128 | | 72,651 | | 43,105 | | 107,762 | | | (29,584) | | 4,862 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/14/2024 | 06/13/2025 | 1 | 4,578,619 | 5431 | | 190,628 | | 135,028 | | 237,419 | | | (56,560) | | 19,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/30/2025 | 1 | 3,481,000 | 5035.69 | | 189,018 | | 109,870 | | 294,973 | | | (79,232) | | 13,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/11/2024 | 04/10/2025 | 1 | 2,523,553 | 5161 | | 149,766 | | 79,459 | | 216,672 | | | (70,769) | | 9,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/10/2025 | 1 | 6,974,388 | 5361 | | 300,596 | | 209,255 | | 387,637 | | | (91,665) | | 29,033 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/15/2025 | 1 | 3,126,500 | 5308 | | 130,575 | | 81,972 | | 174,867 | | | (49,145) | | 12,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/02/2025 | 1 | 2,711,000 | 5064.2 | | 145,581 | | 85,897 | | 226,461 | | | (60,227) | | 10,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/13/2024 | 05/09/2025 | 1 | 2,209,194 | 5223 | | 128,854 | | 78,964 | | 194,289 | | | (49,971) | | 8,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/21/2024 | 05/20/2025 | 1 | 6,926,497 | 5308 | | 314,910 | | 200,951 | | 420,198 | | | (114,198) | | 27,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 2,664,395 | 5214 | | 121,792 | | 74,428 | | 172,757 | | | (47,847) | | 10,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 2,912,000 | 4967.23 | | 163,072 | | 89,939 | | 261,022 | | | (73,674) | | 10,751 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/09/2025 | 1 | 3,411,301 | 5208 | | 143,072 | | 75,093 | | 216,289 | | | (67,998) | | 12,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150ST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/23/2025 | 1 | 3,354,000 | 5464.62 | | 137,849 | | 100,634 | | 165,516 | | | (37,937) | | 14,316 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 4,750,000 | 5464.62 | | 222,775 | | 162,131 | | 270,134 | | | (61,814) | | 20,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/29/2025 | 1 | 10,692,795 | 5116 | | 437,165 | | 253,604 | | 663,188 | | | (183,754) | | 40,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/02/2025 | 1 | 1,615,310 | 5112 | | 97,973 | | 58,454 | | 142,756 | | | (39,571) | | 6,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/14/2024 | 05/13/2025 | 1 | 1,754,127 | 5222 | | 98,211 | | 60,772 | | 143,576 | | | (37,504) | | 6,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/11/2024 | 04/11/2025 | 1 | 1,763,000 | 5199.06 | | 81,098 | | 43,132 | | 116,682 | | | (38,216) | | 6,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/11/2024 | 04/11/2025 | 1 | 2,022,000 | 5199.06 | | 110,199 | | 58,610 | | 162,870 | | | (51,929) | | 7,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/23/2025 | 1 | 2,591,051 | 5071 | | 151,276 | | 85,250 | | 241,620 | | | (66,080) | | 9,709 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 2,328,000 | 5307.01 | | 122,918 | | 78,898 | | 168,357 | | | (44,116) | | 9,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 2,780,000 | 5447.87 | | 61,438 | | 45,021 | | 73,257 | | | (16,496) | | 11,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/13/2025 | 1 | 4,364,000 | 5433.74 | | 234,347 | | 165,536 | | 303,742 | | | (69,983) | | 18,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/17/2025 | 1 | 3,144,000 | 5022.21 | | 145,253 | | 79,229 | | 219,953 | | | (66,060) | | 11,607 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815JS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/04/2024 | 04/03/2025 | 1 | 2,297,720 | 5210 | | 127,797 | | 65,319 | | 191,159 | | | (62,845) | | 8,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/29/2024 | 04/25/2025 | 1 | 4,732,763 | 5100 | | 199,993 | | 114,759 | | 291,280 | | | (85,316) | | 17,821 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 841,272 | 5307.01 | | 48,878 | | 31,373 | | 67,937 | | | (17,542) | | 3,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/20/2025 | 1 | 1,866,635 | 5473 | | 104,850 | | 76,307 | | 132,106 | | | (29,093) | | 7,922 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/01/2024 | 04/30/2025 | 1 | 2,558,131 | 5036 | | 157,927 | | 92,051 | | 243,207 | | | (65,948) | | 9,748 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/15/2025 | 1 | 2,393,976 | 5308 | | 107,365 | | 67,401 | | 145,326 | | | (40,409) | | 9,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 2,054,000 | 5222.68 | | 115,846 | | 70,795 | | 171,626 | | | (45,511) | | 7,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/20/2024 | 05/16/2025 | 1 | 3,924,245 | 5303 | | 232,094 | | 146,756 | | 328,278 | | | (85,508) | | 15,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/23/2025 | 1 | 1,388,405 | 5071 | | 75,511 | | 42,553 | | 118,348 | | | (32,984) | | 5,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/14/2024 | 05/13/2025 | 1 | 7,800,801 | 5221 | | 351,210 | | 217,323 | | 494,555 | | | (134,116) | | 30,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 3,417,479 | 5031 | | 180,088 | | 99,324 | | 298,502 | | | (81,362) | | 12,617 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/17/2024 | 05/16/2025 | 1 | 4,334,000 | 5303.27 | | 198,931 | | 125,437 | | 270,880 | | | (74,326) | | 17,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 1,313,280 | 5427 | | 77,774 | | 55,090 | | 103,125 | | | (23,076) | | 5,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/25/2025 | 1 | 2,236,484 | 5468 | | 102,606 | | 75,679 | | 124,181 | | | (27,061) | | 9,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/23/2025 | 1 | 2,585,981 | 5071 | | 109,094 | | 61,478 | | 162,705 | | | (47,654) | | 9,690 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/10/2025 | 1 | 3,201,000 | 5160.64 | | 173,494 | | 91,288 | | 258,958 | | | (82,231) | | 11,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/10/2025 | 1 | 2,080,000 | 5160.64 | | 103,792 | | 54,612 | | 152,731 | | | (49,195) | | 7,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/14/2024 | 06/13/2025 | 1 | 3,224,000 | 5431.6 | | 117,031 | | 82,897 | | 143,971 | | | (34,724) | | 13,500 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/24/2025 | 1 | 2,003,294 | 5072 | | 98,955 | | 56,507 | | 145,279 | | | (42,799) | | 7,525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/09/2024 | 05/09/2025 | 1 | 2,069,000 | 5214.08 | | 108,623 | | 66,197 | | 159,926 | | | (42,854) | | 8,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 4,233,000 | 4967.23 | | 226,466 | | 124,903 | | 359,543 | | | (102,315) | | 15,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/20/2025 | 1 | 2,012,000 | 5473.17 | | 59,756 | | 43,369 | | 70,936 | | | (16,699) | | 8,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/25/2024 | 04/24/2025 | 1 | 3,053,121 | 5072 | | 118,588 | | 67,529 | | 177,470 | | | (51,475) | | 11,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/12/2025 | 1 | 3,986,000 | 5222.68 | | 145,489 | | 89,378 | | 201,537 | | | (56,689) | | 15,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 1,271,535 | 5209 | | 70,220 | | 42,912 | | 102,636 | | | (27,586) | | 4,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/12/2024 | 04/11/2025 | 1 | 4,410,000 | 5123.41 | | 239,022 | | 127,478 | | 362,221 | | | (112,288) | | 16,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/22/2025 | 1 | 2,600,501 | 5011 | | 162,608 | | 91,186 | | 248,773 | | | (71,476) | | 9,721 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17USH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/05/2024 | 04/04/2025 | 1 | 2,583,899 | .5147 | | 105,726 | | 54,332 | | 147,024 | | | (51,701) | | 9,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/09/2025 | 1 | 4,844,000 | 5346.99 | | 226,699 | | 156,753 | | 297,916 | | | (71,037) | | 20,125 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/04/2025 | 1 | 1,727,841 | .5204 | | 98,119 | | 50,563 | | 146,472 | | | (47,565) | | 6,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/01/2025 | 1 | 2,062,558 | .5018 | | 95,747 | | 56,384 | | 140,180 | | | (39,719) | | 7,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/04/2025 | 1 | 2,092,145 | .5204 | | 98,189 | | 50,599 | | 141,701 | | | (47,598) | | 7,467 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/17/2024 | 05/16/2025 | 1 | 3,683,000 | 5303.27 | | 182,309 | | 114,956 | | 250,880 | | | (68,115) | | 14,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/11/2025 | 1 | 3,282,000 | 5375.32 | | 176,572 | | 123,065 | | 231,736 | | | (53,697) | | 13,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/07/2025 | 1 | 3,103,000 | 5187.7 | | 160,735 | | 96,530 | | 238,448 | | | (64,294) | | 12,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 2,948,000 | 5447.87 | | 78,122 | | 57,246 | | 93,556 | | | (20,975) | | 12,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/25/2025 | 1 | 1,574,457 | .5467 | | 94,429 | | 69,648 | | 117,366 | | | (24,904) | | 6,746 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 3,415,000 | 5222.68 | | 127,721 | | 78,052 | | 177,949 | | | (50,176) | | 13,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2025 | 1 | 3,522,000 | 5307.01 | | 46,490 | | 29,841 | | 58,363 | | | (16,686) | | 14,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/16/2025 | 1 | 2,293,340 | .5051 | | 99,762 | | 54,290 | | 151,781 | | | (45,496) | | 8,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 3,469,000 | 5099.96 | | 183,510 | | 105,009 | | 282,026 | | | (79,151) | | 13,062 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/11/2024 | 06/11/2025 | 1 | 1,984,000 | 5375.32 | | 102,970 | | 71,767 | | 134,250 | | | (31,314) | | 8,275 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/15/2025 | 1 | 6,271,595 | .5062 | | 282,616 | | 153,019 | | 423,882 | | | (129,662) | | 23,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/26/2025 | 1 | 2,082,000 | 5477.9 | | 100,144 | | 73,936 | | 120,263 | | | (26,339) | | 8,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/15/2025 | 1 | 1,329,576 | .5062 | | 71,341 | | 38,733 | | 114,423 | | | (32,624) | | 4,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/17/2024 | 05/16/2025 | 1 | 4,627,000 | 5303.27 | | 247,545 | | 156,091 | | 345,873 | | | (92,489) | | 18,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/15/2025 | 1 | 1,646,225 | .5062 | | 88,682 | | 48,016 | | 137,007 | | | (40,687) | | 6,047 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 6,173,712 | .5483 | | 263,732 | | 197,066 | | 310,307 | | | (68,107) | | 26,549 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 10/18/2024 | 1 | 10,400,000 | .4400 | | 37,360 | | 3,325 | | 720 | | | (33,876) | | 11,548 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/21/2025 | 1 | 1,926,746 | .5315 | | 107,528 | | 68,913 | | 148,341 | | | (38,698) | | 7,697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 1,414,004 | .5353 | | 80,031 | | 55,132 | | 108,153 | | | (25,284) | | 5,839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/18/2024 | 04/14/2025 | 1 | 1,449,925 | .5123 | | 67,300 | | 36,761 | | 113,679 | | | (30,760) | | 5,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/02/2025 | 1 | 5,292,000 | 5064.2 | | 241,315 | | 142,383 | | 363,581 | | | (99,832) | | 20,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00J8K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/14/2024 | 05/14/2025 | 1 | 2,216,000 | 5246.68 | | 112,351 | | 69,639 | | 163,198 | | | (42,786) | | 8,719 | | 0001 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX8150$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 06/02/2025 | 1 | 5,079,000 | 5277.51 | | 238,713 | | 160,457 | | 320,043 | | | (79,354) | | 20,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/10/2024 | 06/09/2025 | 1 | 1,831,485 | 5348 | | 103,320 | | 71,639 | | 138,758 | | | (31,791) | | 7,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/05/2024 | 04/04/2025 | 1 | 1,834,000 | 5204.34 | | 87,665 | | 45,050 | | 128,075 | | | (42,869) | | 6,546 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 04/29/2025 | 1 | 1,363,349 | 5113 | | 66,702 | | 39,127 | | 107,577 | | | (27,823) | | 5,183 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 2,404,000 | 5447.87 | | 31,252 | | 22,901 | | 36,751 | | | (8,391) | | 10,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/24/2024 | 05/23/2025 | 1 | 12,091,000 | 5304.72 | | 158,392 | | 103,242 | | 195,632 | | | (56,133) | | 48,509 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/17/2025 | 1 | 4,013,522 | 4967 | | 186,454 | | 103,123 | | 271,402 | | | (83,386) | | 14,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/15/2025 | 1 | 1,969,324 | 5308 | | 112,765 | | 70,989 | | 165,691 | | | (42,248) | | 7,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/16/2025 | 1 | 1,926,061 | 5297 | | 108,660 | | 68,516 | | 157,436 | | | (40,598) | | 7,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/28/2025 | 1 | 1,070,851 | 5306 | | 56,727 | | 37,765 | | 82,246 | | | (19,221) | | 4,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/17/2025 | 1 | 3,357,000 | 4967.23 | | 127,902 | | 70,542 | | 192,326 | | | (57,785) | | 12,394 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 3,296,234 | 5346.99 | | 139,101 | | 95,825 | | 180,713 | | | (43,947) | | 13,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 03/28/2025 | 1 | 2,542,025 | 5253 | | 132,725 | | 65,808 | | 197,385 | | | (66,914) | | 8,901 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 9,667,605 | 5306 | | 433,527 | | 286,223 | | 585,664 | | | (147,685) | | 39,197 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/23/2025 | 1 | 1,557,105 | 5305 | | 87,496 | | 57,350 | | 123,258 | | | (30,221) | | 6,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/12/2024 | 04/11/2025 | 1 | 3,209,000 | 5123.41 | | 48,456 | | 25,843 | | 66,404 | | | (22,764) | | 11,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/30/2024 | 04/25/2025 | 1 | 2,034,884 | 5100 | | 85,821 | | 49,383 | | 128,965 | | | (36,474) | | 7,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/23/2025 | 1 | 3,860,000 | 5070.55 | | 202,650 | | 113,886 | | 314,370 | | | (88,833) | | 14,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/17/2025 | 1 | 3,818,473 | 5011 | | 144,269 | | 79,569 | | 221,347 | | | (65,180) | | 14,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 1,401,604 | 5024 | | 59,480 | | 32,805 | | 93,439 | | | (26,873) | | 5,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 2,250,000 | 4967.23 | | 111,150 | | 61,303 | | 173,156 | | | (50,217) | | 8,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 1,735,075 | 5306 | | 63,415 | | 41,868 | | 83,506 | | | (21,603) | | 7,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 2,612,000 | 5099.96 | | 98,211 | | 56,199 | | 142,324 | | | (42,360) | | 9,835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/30/2024 | 04/30/2025 | 1 | 1,950,000 | 5035.69 | | 68,640 | | 39,898 | | 99,902 | | | (28,772) | | 7,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/19/2025 | 1 | 1,884,000 | 5303.27 | | 51,622 | | 32,708 | | 67,280 | | | (19,130) | | 7,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/16/2025 | 1 | 2,040,000 | 5051.41 | | 105,672 | | 57,348 | | 161,792 | | | (48,349) | | 7,513 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 2,863,986 | 5123 | | 120,453 | | 64,421 | | 183,561 | | | (56,056) | | 10,413 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17VS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/15/2025 | 1 | 2,131,026 | .5062 | | 120,827 | | 65,420 | | 188,740 | | | (55,434) | | 7,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/17/2024 | 04/17/2025 | 1 | 2,138,000 | 5022.21 | | 61,147 | | 33,353 | | 88,045 | | | (27,809) | | 7,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/25/2024 | 06/20/2025 | 1 | 1,861,133 | .5474 | | 79,900 | | 58,474 | | 96,435 | | | (21,529) | | 7,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/12/2024 | 04/11/2025 | 1 | 2,819,000 | 5123.41 | | 64,837 | | 34,580 | | 90,422 | | | (30,459) | | 10,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 04/24/2024 | 04/24/2025 | 1 | 3,701,000 | 5071.63 | | 138,047 | | 77,961 | | 201,355 | | | (60,136) | | 13,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/28/2025 | 1 | 2,138,000 | 5306.04 | | 74,830 | | 49,268 | | 96,140 | | | (25,627) | | 8,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/21/2025 | 1 | 1,836,000 | 4967.23 | | 49,756 | | 27,688 | | 72,406 | | | (22,234) | | 6,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/24/2024 | 05/27/2025 | 1 | 2,178,000 | 5304.72 | | 60,113 | | 39,413 | | 76,681 | | | (21,072) | | 8,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 4,846,857 | .5483 | | 223,590 | | 167,072 | | 264,370 | | | (57,740) | | 20,843 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 1 | 4,121,735 | .5278 | | 184,699 | | 123,990 | | 252,188 | | | (60,884) | | 16,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815XS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/16/2025 | 1 | 3,091,463 | .5051 | | 166,911 | | 90,833 | | 265,006 | | | (76,119) | | 11,385 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 2,543,000 | 5460.48 | | 92,820 | | 69,357 | | 109,672 | | | (23,970) | | 10,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 03/28/2025 | 1 | 3,394,310 | .5254 | | 186,371 | | 92,407 | | 280,027 | | | (93,960) | | 11,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/17/2025 | 1 | 2,866,000 | 4967.23 | | 131,836 | | 72,712 | | 203,363 | | | (59,562) | | 10,581 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/05/2024 | 04/07/2025 | 1 | 2,347,000 | 5204.34 | | 118,758 | | 61,506 | | 174,446 | | | (57,599) | | 8,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/13/2025 | 1 | 2,285,000 | 5433.74 | | 103,511 | | 73,117 | | 130,991 | | | (30,911) | | 9,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815XS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 1,238,101 | .5123 | | 63,331 | | 33,870 | | 100,307 | | | (29,472) | | 4,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/18/2024 | 06/13/2025 | 1 | 1,814,235 | .5432 | | 112,227 | | 80,162 | | 137,831 | | | (32,421) | | 7,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/20/2025 | 1 | 4,187,603 | .5467 | | 179,466 | | 130,975 | | 214,964 | | | (48,719) | | 17,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/20/2025 | 1 | 2,499,684 | .5307 | | 150,532 | | 96,324 | | 210,552 | | | (54,324) | | 9,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 1,754,518 | .5483 | | 100,387 | | 75,012 | | 120,709 | | | (25,924) | | 7,545 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 1 | 5,035,664 | .5301 | | 230,347 | | 150,562 | | 305,069 | | | (79,981) | | 20,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/23/2025 | 1 | 2,881,000 | 5267.84 | | 140,305 | | 91,198 | | 190,917 | | | (49,972) | | 11,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/30/2024 | 04/29/2025 | 1 | 1,447,876 | .5116 | | 50,651 | | 29,383 | | 75,292 | | | (21,290) | | 5,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 1 | 1,596,821 | .5235 | | 74,932 | | 50,303 | | 100,127 | | | (24,701) | | 6,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 3,763,000 | 5460.48 | | 63,595 | | 47,519 | | 73,735 | | | (16,423) | | 16,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/17/2025 | 1 | 8,976,000 | 4967.23 | | 218,117 | | 120,298 | | 315,578 | | | (98,543) | | 33,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 1,773,000 | 5018.39 | | 89,359 | | 52,188 | | 137,954 | | | (37,213) | | 6,772 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00HS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/30/2024 | 04/30/2025 | 1 | 2,151,000 | 5035.69 | | 59,798 | | 34,759 | | 84,778 | | | (25,066) | | 8,197 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 10/25/2024 | 1 | 5,230,000 | 4400 | | 11,970 | | 1,762 | | 590 | | | (10,156) | | 6,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/22/2025 | 1 | 2,240,467 | 5309 | | 98,056 | | 63,641 | | 135,286 | | | (35,020) | | 8,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/21/2024 | 05/21/2025 | 1 | 2,839,000 | 5321.41 | | 151,603 | | 96,892 | | 210,941 | | | (54,826) | | 11,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/23/2025 | 1 | 2,324,000 | 5304.72 | | 61,586 | | 40,142 | | 78,347 | | | (21,826) | | 9,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/29/2025 | 1 | 2,021,000 | 5266.95 | | 59,417 | | 39,284 | | 76,541 | | | (20,186) | | 8,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ISL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/09/2024 | 05/09/2025 | 1 | 2,662,000 | 5214.08 | | 92,904 | | 56,617 | | 129,496 | | | (36,652) | | 10,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2024 | 06/25/2025 | 1 | 3,735,432 | 5469 | | 161,919 | | 119,426 | | 193,837 | | | (42,704) | | 16,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 04/15/2025 | 1 | 4,307,609 | 5062 | | 183,722 | | 99,474 | | 273,509 | | | (84,290) | | 15,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 2,929,000 | 5460.48 | | 134,441 | | 100,457 | | 164,828 | | | (34,718) | | 12,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2025 | 1 | 3,215,000 | 4967.23 | | 99,987 | | 55,146 | | 147,511 | | | (45,173) | | 11,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/10/2024 | 04/10/2025 | 1 | 7,175,000 | 5160.64 | | 176,505 | | 92,872 | | 242,029 | | | (83,659) | | 26,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/13/2024 | 05/13/2025 | 1 | 4,791,000 | 5221.42 | | 155,228 | | 95,788 | | 213,627 | | | (59,540) | | 18,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/09/2025 | 1 | 1,994,464 | 5207 | | 104,934 | | 55,076 | | 165,948 | | | (49,873) | | 7,214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/12/2024 | 06/12/2025 | 1 | 2,526,000 | 5421.03 | | 137,920 | | 96,506 | | 181,272 | | | (41,565) | | 10,557 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/04/2024 | 04/04/2025 | 1 | 2,321,000 | 5147.21 | | 69,166 | | 35,445 | | 98,002 | | | (33,920) | | 8,284 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/16/2024 | 04/16/2025 | 1 | 3,241,000 | 5051.41 | | 65,144 | | 35,354 | | 91,311 | | | (29,806) | | 11,935 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/03/2025 | 1 | 4,443,000 | 5211.49 | | 203,489 | | 103,146 | | 296,256 | | | (100,351) | | 15,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2025 | 1 | 5,733,670 | 5309 | | 239,015 | | 155,127 | | 328,902 | | | (85,362) | | 22,954 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/10/2024 | 06/10/2025 | 1 | 1,595,000 | 5360.79 | | 59,175 | | 41,080 | | 76,001 | | | (18,158) | | 6,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2025 | 1 | 2,348,091 | 5161 | | 99,832 | | 52,966 | | 139,002 | | | (47,173) | | 8,515 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00OSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/04/2025 | 1 | 5,413,041 | 5291 | | 256,814 | | 174,520 | | 328,664 | | | (82,547) | | 22,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 2,646,000 | 5482.87 | | 73,030 | | 54,418 | | 84,098 | | | (19,008) | | 11,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2025 | 1 | 4,130,000 | 4967.23 | | 106,141 | | 58,540 | | 154,111 | | | (47,954) | | 15,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 04/08/2025 | 1 | 2,892,709 | 5203 | | 103,116 | | 53,837 | | 147,396 | | | (49,292) | | 10,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13XSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 04/01/2025 | 1 | 1,807,000 | 5243.77 | | 49,873 | | 25,005 | | 68,759 | | | (24,868) | | 6,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/21/2025 | 1 | 2,819,000 | 4967.23 | | 35,519 | | 19,766 | | 49,794 | | | (15,872) | | 10,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S0C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/23/2025 | 1 | 3,829,000 | 5464.62 | | 177,283 | | 129,421 | | 212,917 | | | (48,789) | | 16,344 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17Y$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/18/2024 | 06/17/2025 | 1 | 9,003,463 | .5473 | | 415,198 | | 297,884 | | 502,788 | | | (118,628) | | 37,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/09/2025 | 1 | 6,394,000 | 5214.08 | | 143,226 | | 87,284 | | 192,487 | | | (56,505) | | 24,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Y$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 4,274,000 | 5346.99 | | 141,469 | | 97,457 | | 180,294 | | | (44,695) | | 17,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Y$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/12/2024 | 06/11/2025 | 1 | 1,391,075 | .5367 | | 84,147 | | 58,810 | | 105,094 | | | (25,429) | | 5,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/08/2024 | 05/08/2025 | 1 | 2,004,000 | 5187.67 | | 63,727 | | 38,447 | | 88,764 | | | (25,316) | | 7,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 04/09/2025 | 1 | 5,095,000 | 5209.91 | | 124,318 | | 65,070 | | 170,288 | | | (59,264) | | 18,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13L$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 2,056,000 | 5460.48 | | 32,690 | | 24,495 | | 38,007 | | | (8,373) | | 8,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00J$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/30/2025 | 1 | 2,238,000 | 5460.48 | | 100,262 | | 75,128 | | 120,133 | | | (25,680) | | 9,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17V$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/16/2025 | 1 | 2,772,000 | 5051.41 | | 149,411 | | 81,085 | | 230,478 | | | (68,361) | | 10,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/08/2024 | 05/08/2025 | 1 | 2,387,000 | 5187.67 | | 92,616 | | 55,876 | | 131,819 | | | (36,792) | | 9,266 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00R$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/18/2024 | 06/18/2025 | 1 | 2,525,000 | 5487.03 | | 129,785 | | 93,216 | | 160,625 | | | (36,980) | | 10,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 2,326,000 | 5304.72 | | 130,721 | | 85,205 | | 178,587 | | | (46,327) | | 9,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/10/2024 | 04/10/2025 | 1 | 3,133,000 | 5160.64 | | 38,223 | | 20,112 | | 50,982 | | | (18,116) | | 11,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815L$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 2,412,000 | 5099.96 | | 94,792 | | 54,242 | | 138,141 | | | (40,885) | | 9,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815L$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 4,169,995 | .5048 | | 195,737 | | 112,005 | | 280,563 | | | (84,425) | | 15,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00F$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/17/2024 | 04/17/2025 | 1 | 2,160,000 | 5022.21 | | 70,416 | | 38,409 | | 102,172 | | | (32,025) | | 7,975 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/23/2025 | 1 | 2,610,000 | 5267.84 | | 114,840 | | 74,646 | | 154,062 | | | (40,902) | | 10,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/15/2024 | 04/15/2025 | 1 | 2,324,000 | 5061.82 | | 40,670 | | 21,960 | | 56,476 | | | (18,719) | | 8,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921W$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/24/2024 | 05/23/2025 | 1 | 2,181,000 | 5304.72 | | 48,418 | | 31,560 | | 60,903 | | | (17,159) | | 8,750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921R$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 2,164,000 | 5011.12 | | 49,556 | | 27,256 | | 70,548 | | | (22,463) | | 7,989 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 664,496 | 5010.6 | | 19,005 | | 10,628 | | 27,554 | | | (8,383) | | 2,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/18/2025 | 1 | 1,670,413 | .5487 | | 86,248 | | 62,638 | | 105,578 | | | (24,064) | | 7,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 1 | 1,750,922 | .5478 | | 98,457 | | 73,296 | | 119,631 | | | (25,696) | | 7,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00K$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2024 | 05/20/2025 | 1 | 3,322,947 | .5307 | | 187,521 | | 119,661 | | 257,640 | | | (68,002) | | 13,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00C$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/03/2024 | 04/02/2025 | 1 | 2,597,699 | .5206 | | 144,625 | | 73,112 | | 215,565 | | | (71,518) | | 9,222 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921U$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/09/2025 | 1 | 5,111,000 | 5222.68 | | 117,553 | | 71,838 | | 157,248 | | | (46,182) | | 19,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13L$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 12,724,000 | 5460.48 | | 166,684 | | 124,550 | | 192,964 | | | (43,045) | | 54,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Z$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/04/2025 | 1 | 3,851,000 | 5204.34 | | 60,461 | | 31,070 | | 81,594 | | | (29,566) | | 13,745 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17VSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/17/2024 | 04/16/2025 | 1 | 2,035,718 | 5051 | | 77,481 | | 42,165 | | 116,387 | | | (35,335) | | 7,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 2,177,000 | 5460.48 | | 126,484 | | 94,511 | | 155,536 | | | (32,663) | | 9,362 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/10/2024 | 04/10/2025 | 1 | 3,211,000 | 5160.64 | | 150,596 | | 79,239 | | 220,485 | | | (71,378) | | 11,644 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/10/2024 | 04/10/2025 | 1 | 2,244,000 | 5160.64 | | 66,198 | | 34,831 | | 92,277 | | | (31,376) | | 8,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 4,221,000 | 5099.96 | | 211,050 | | 120,768 | | 321,303 | | | (91,030) | | 15,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/28/2025 | 1 | 2,285,642 | 5254 | | 94,747 | | 46,978 | | 137,522 | | | (47,767) | | 8,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 3,180,000 | 5011.12 | | 119,886 | | 65,937 | | 177,101 | | | (54,344) | | 11,740 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/05/2024 | 06/05/2025 | 1 | 8,574,000 | 5354.03 | | 399,548 | | 271,869 | | 528,390 | | | (128,074) | | 35,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/09/2025 | 1 | 3,540,000 | 5209.91 | | 185,496 | | 97,092 | | 275,160 | | | (88,428) | | 12,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/20/2025 | 1 | 1,743,594 | 5466 | | 103,860 | | 76,009 | | 127,722 | | | (27,985) | | 7,400 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/05/2024 | 06/05/2025 | 1 | 4,491,000 | 5354.03 | | 219,610 | | 149,432 | | 293,007 | | | (70,396) | | 18,509 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 3,022,000 | 5460.48 | | 110,907 | | 83,104 | | 133,278 | | | (28,407) | | 13,068 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/11/2024 | 06/06/2025 | 1 | 1,395,815 | 5348 | | 63,838 | | 44,223 | | 82,238 | | | (19,683) | | 5,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 3,286,000 | 5464.62 | | 178,101 | | 129,618 | | 224,124 | | | (49,418) | | 13,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 04/25/2025 | 1 | 2,798,000 | 5048.42 | | 48,685 | | 27,782 | | 67,851 | | | (21,075) | | 10,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 3,559,000 | 5127.79 | | 94,669 | | 56,013 | | 133,227 | | | (39,012) | | 13,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/04/2025 | 1 | 3,018,459 | 5291 | | 186,641 | | 126,833 | | 247,452 | | | (59,992) | | 12,415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/24/2024 | 04/24/2025 | 1 | 6,445,000 | 5071.63 | | 81,852 | | 46,225 | | 111,630 | | | (35,656) | | 24,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 1 | 2,293,553 | 5448 | | 139,654 | | 102,619 | | 170,696 | | | (37,216) | | 9,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/30/2024 | 04/30/2025 | 1 | 2,466,000 | 5035.69 | | 49,567 | | 28,811 | | 69,150 | | | (20,777) | | 9,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/08/2025 | 1 | 2,596,000 | 5202.39 | | 59,708 | | 31,088 | | 81,714 | | | (28,627) | | 9,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ZS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/04/2024 | 04/04/2025 | 1 | 4,289,000 | 5147.21 | | 98,647 | | 50,553 | | 137,090 | | | (48,378) | | 15,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/02/2025 | 1 | 3,086,000 | 5205.81 | | 92,271 | | 46,517 | | 128,578 | | | (45,757) | | 10,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/08/2025 | 1 | 3,875,781 | 5202 | | 217,294 | | 113,449 | | 334,829 | | | (103,871) | | 13,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/01/2025 | 1 | 3,293,088 | 5244 | | 133,105 | | 66,920 | | 197,835 | | | (66,187) | | 11,659 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/18/2024 | 06/17/2025 | 1 | 17,284,460 | 5473 | | 754,636 | | 541,415 | | 909,663 | | | (215,610) | | 72,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/04/2025 | 1 | 2,719,749 | 5291 | | 116,796 | | 79,370 | | 148,066 | | | (37,542) | | 11,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/08/2025 | 1 | 6,959,000 | 5202.39 | | 169,800 | | 88,408 | | 233,230 | | | (81,411) | | 25,104 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00C$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/04/2024 | 04/03/2025 | 1 | 1,881,090 | 5211 | | 79,687 | | 40,729 | | 114,866 | | | (39,187) | | 6,696 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Y$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/28/2025 | 1 | 3,630,756 | 5254 | | 145,186 | | 71,986 | | 209,780 | | | (73,196) | | 12,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00R$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/17/2024 | 06/13/2025 | 1 | 2,156,345 | 5432 | | 97,178 | | 69,219 | | 117,357 | | | (28,265) | | 9,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00M$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 1 | 4,796,609 | 5306 | | 198,536 | | 129,770 | | 260,525 | | | (68,936) | | 19,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 2,140,000 | 5304.72 | | 111,280 | | 72,533 | | 149,764 | | | (39,437) | | 8,586 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/25/2025 | 1 | 7,235,000 | 5048.42 | | 91,161 | | 52,020 | | 125,550 | | | (39,461) | | 27,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/20/2025 | 1 | 2,198,959 | 5469 | | 122,507 | | 89,406 | | 149,979 | | | (33,257) | | 9,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921V$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/15/2024 | 05/15/2025 | 1 | 3,677,000 | 5308.15 | | 197,823 | | 123,162 | | 281,317 | | | (74,793) | | 14,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/09/2025 | 1 | 2,584,000 | 5209.91 | | 91,990 | | 48,149 | | 129,561 | | | (43,853) | | 9,346 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Z$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/04/2025 | 1 | 7,348,000 | 5204.34 | | 93,320 | | 47,956 | | 124,951 | | | (45,634) | | 26,227 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/11/2025 | 1 | 2,266,790 | 5199 | | 96,413 | | 51,420 | | 147,384 | | | (45,293) | | 8,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/08/2025 | 1 | 2,374,000 | 5202.39 | | 72,170 | | 37,576 | | 100,600 | | | (34,602) | | 8,564 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921P$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/01/2025 | 1 | 1,352,893 | 5244 | | 73,749 | | 37,181 | | 112,845 | | | (36,570) | | 4,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Q$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/11/2025 | 1 | 2,195,000 | 5199.06 | | 59,704 | | 31,754 | | 82,090 | | | (28,134) | | 7,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00M$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/29/2024 | 05/29/2025 | 1 | 2,525,000 | 5266.95 | | 88,123 | | 58,263 | | 115,089 | | | (29,938) | | 10,259 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Y$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 4,189,000 | 5431.6 | | 224,530 | | 159,042 | | 290,752 | | | (66,619) | | 17,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921X$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/13/2025 | 1 | 2,421,000 | 5433.74 | | 77,714 | | 54,895 | | 95,396 | | | (23,208) | | 10,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921X$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/11/2024 | 06/11/2025 | 1 | 2,759,000 | 5375.32 | | 81,942 | | 57,111 | | 102,425 | | | (24,919) | | 11,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2024 | 04/23/2025 | 1 | 3,112,000 | 5070.55 | | 65,041 | | 36,552 | | 91,086 | | | (28,511) | | 11,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13K$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 06/27/2025 | 1 | 3,800,000 | 5482.87 | | 55,860 | | 41,624 | | 64,132 | | | (14,539) | | 16,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13H$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/16/2025 | 1 | 2,728,000 | 5431.6 | | 72,838 | | 51,769 | | 88,026 | | | (21,434) | | 11,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00G$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/23/2024 | 04/23/2025 | 1 | 2,007,000 | 5070.55 | | 70,044 | | 39,364 | | 101,964 | | | (30,704) | | 7,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921T$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 2,060,000 | 5064.2 | | 57,268 | | 33,790 | | 81,452 | | | (23,692) | | 7,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00E$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/12/2024 | 04/11/2025 | 1 | 3,632,000 | 5123.41 | | 127,120 | | 67,797 | | 181,733 | | | (59,718) | | 13,205 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921P$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/02/2025 | 1 | 2,732,000 | 5205.81 | | 149,714 | | 75,475 | | 225,382 | | | (74,242) | | 9,699 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00F$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/16/2024 | 04/16/2025 | 1 | 3,289,000 | 5051.41 | | 100,315 | | 54,441 | | 143,752 | | | (45,897) | | 12,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/08/2025 | 1 | 2,452,000 | 5202.39 | | 45,852 | | 23,874 | | 62,069 | | | (21,984) | | 8,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/10/2024 | 04/10/2025 | 1 | 2,695,000 | 5160.64 | | 42,581 | | 22,405 | | 57,383 | | | (20,182) | | 9,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13A$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/20/2024 | 05/20/2025 | 1 | 3,576,000 | 5308.13 | | 82,248 | | 52,340 | | 105,562 | | | (29,970) | | 14,255 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17Y$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/14/2024 | 06/13/2025 | 1 | 3,766,000 | 5431.6 | | 170,976 | | 121,108 | | 214,549 | | | (50,729) | | 15,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/19/2024 | 04/17/2025 | 1 | 2,500,000 | 4967.23 | | 46,250 | | 25,508 | | 66,028 | | | (20,895) | | 9,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 9,200,000 | 5099.96 | | 116,840 | | 66,858 | | 158,422 | | | (50,395) | | 34,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 3,197,000 | 5431.6 | | 160,170 | | 113,454 | | 205,096 | | | (47,523) | | 13,387 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815L$3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/23/2025 | 1 | 3,478,397 | 5071 | | 154,412 | | 87,017 | | 232,380 | | | (67,449) | | 13,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/19/2024 | 04/17/2025 | 1 | 4,262,000 | 4967.23 | | 97,174 | | 53,594 | | 140,267 | | | (43,902) | | 15,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/12/2024 | 04/10/2025 | 1 | 1,676,780 | 5161 | | 83,819 | | 44,594 | | 128,415 | | | (39,485) | | 6,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/09/2024 | 04/09/2025 | 1 | 2,176,000 | 5209.91 | | 35,469 | | 18,565 | | 47,743 | | | (16,908) | | 7,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13B$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 2,827,000 | 5267.84 | | 43,819 | | 28,482 | | 55,247 | | | (15,607) | | 11,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 4,626,000 | 5464.62 | | 116,113 | | 84,504 | | 137,290 | | | (32,218) | | 19,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/12/2024 | 04/11/2025 | 1 | 3,732,925 | 5199 | | 141,870 | | 75,664 | | 213,445 | | | (66,648) | | 13,572 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Y$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/03/2024 | 04/03/2025 | 1 | 3,429,000 | 5211.49 | | 68,923 | | 34,936 | | 93,854 | | | (33,989) | | 12,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921W$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/05/2024 | 06/05/2025 | 1 | 4,702,000 | 5354.03 | | 116,610 | | 79,346 | | 146,505 | | | (37,379) | | 19,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921T$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 3,502,000 | 5064.2 | | 127,473 | | 75,212 | | 185,781 | | | (52,735) | | 13,407 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921X$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/12/2024 | 06/12/2025 | 1 | 2,279,000 | 5421.03 | | 50,138 | | 35,083 | | 60,845 | | | (15,110) | | 9,524 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/09/2024 | 04/09/2025 | 1 | 4,558,000 | 5209.91 | | 57,887 | | 30,299 | | 77,230 | | | (27,595) | | 16,486 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/12/2025 | 1 | 6,423,921 | 5421 | | 273,628 | | 193,060 | | 340,484 | | | (81,938) | | 26,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US$ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/06/2025 | 1 | 3,307,000 | 5180.74 | | 104,832 | | 62,668 | | 146,739 | | | (42,220) | | 12,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Q$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 4,581,000 | 5204.34 | | 104,905 | | 53,909 | | 143,897 | | | (51,300) | | 16,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921R$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/15/2025 | 1 | 8,569,000 | 5061.82 | | 209,941 | | 113,356 | | 295,105 | | | (96,630) | | 31,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921R$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 4,465,000 | 5011.12 | | 108,500 | | 59,675 | | 155,076 | | | (49,182) | | 16,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Z$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/03/2024 | 04/02/2025 | 1 | 2,384,261 | 5206 | | 92,901 | | 46,964 | | 130,913 | | | (45,940) | | 8,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/22/2024 | 04/22/2025 | 1 | 3,297,000 | 5010.6 | | 39,564 | | 22,125 | | 54,936 | | | (17,452) | | 12,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Z$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/05/2024 | 04/07/2025 | 1 | 6,987,000 | 5204.34 | | 169,784 | | 87,932 | | 234,209 | | | (82,348) | | 25,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/16/2024 | 05/16/2025 | 1 | 5,735,000 | 5297.1 | | 73,982 | | 46,520 | | 93,234 | | | (27,768) | | 22,663 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921P$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/02/2025 | 1 | 2,382,000 | 5205.81 | | 123,626 | | 62,324 | | 184,139 | | | (61,305) | | 8,456 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/26/2024 | 04/28/2025 | 1 | 9,687,000 | 5099.96 | | 241,206 | | 138,876 | | 337,810 | | | (103,186) | | 36,739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 2,088,000 | 5011.12 | | 100,850 | | 55,468 | | 154,379 | | | (45,715) | | 7,709 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921RSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/17/2024 | 04/17/2025 | 1 | 5,035,000 | 5022.21 | | 122,854 | | 67,011 | | 174,499 | | | (55,873) | | 18,589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 3,730,000 | 5346.99 | | 209,626 | | 144,409 | | 286,385 | | | (66,228) | | 15,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/15/2025 | 1 | 3,119,000 | 5061.82 | | 68,306 | | 36,882 | | 95,562 | | | (31,440) | | 11,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/26/2025 | 1 | 1,192,751 | .5206 | | 58,647 | | 28,913 | | 84,650 | | | (29,732) | | 4,153 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 04/29/2024 | 04/29/2025 | 1 | 2,279,000 | 5116.17 | | 66,775 | | 38,630 | | 94,111 | | | (28,173) | | 8,664 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 04/03/2024 | 04/01/2025 | 1 | 2,223,358 | .5244 | | 86,276 | | 43,496 | | 124,568 | | | (42,781) | | 7,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 4,056,000 | 5064.2 | | 98,155 | | 57,914 | | 138,452 | | | (40,607) | | 15,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ZS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/04/2025 | 1 | 2,172,123 | .5147 | | 98,702 | | 50,722 | | 138,402 | | | (48,266) | | 7,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 4,298,000 | 5123.41 | | 137,966 | | 73,582 | | 195,569 | | | (64,814) | | 15,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/14/2025 | 1 | 2,404,000 | 5123.41 | | 72,120 | | 38,742 | | 101,515 | | | (33,604) | | 8,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 4,002,000 | 5346.99 | | 142,871 | | 98,423 | | 183,723 | | | (45,138) | | 16,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/20/2024 | 05/16/2025 | 1 | 6,097,090 | .5302 | | 253,805 | | 160,484 | | 339,823 | | | (93,507) | | 24,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 7,726,000 | 5099.96 | | 187,742 | | 107,430 | | 263,205 | | | (80,977) | | 29,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2025 | 1 | 2,520,000 | 5304.72 | | 25,200 | | 16,522 | | 30,554 | | | (8,834) | | 10,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/28/2024 | 05/28/2025 | 1 | 4,561,000 | 5306.04 | | 114,481 | | 75,375 | | 144,819 | | | (39,206) | | 18,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/16/2024 | 05/16/2025 | 1 | 3,452,000 | 5297.1 | | 52,816 | | 33,211 | | 67,136 | | | (19,824) | | 13,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/10/2025 | 1 | 2,073,000 | 5360.79 | | 68,824 | | 47,778 | | 87,010 | | | (21,118) | | 8,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/17/2025 | 1 | 2,438,910 | .4967 | | 100,925 | | 55,819 | | 143,691 | | | (45,136) | | 9,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78 | 04/03/2024 | 04/02/2025 | 1 | 3,977,239 | .5206 | | 176,537 | | 89,244 | | 252,916 | | | (87,299) | | 14,119 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/12/2025 | 1 | 2,352,727 | .5421 | | 140,876 | | 99,396 | | 184,150 | | | (42,186) | | 9,833 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/13/2024 | 05/13/2025 | 1 | 2,592,000 | 5221.42 | | 34,474 | | 21,273 | | 45,219 | | | (13,223) | | 10,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 2,421,000 | 5352.96 | | 56,651 | | 38,918 | | 70,792 | | | (18,004) | | 9,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/08/2025 | 1 | 4,298,000 | 5202.39 | | 54,585 | | 28,420 | | 73,008 | | | (26,171) | | 15,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 2,643,000 | 5321.41 | | 50,746 | | 32,432 | | 64,362 | | | (18,352) | | 10,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ISD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/18/2025 | 1 | 1,523,763 | .5483 | | 84,465 | | 61,172 | | 104,666 | | | (23,734) | | 6,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/17/2024 | 05/16/2025 | 1 | 4,607,000 | 5303.27 | | 160,324 | | 101,093 | | 212,939 | | | (59,901) | | 18,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 05/13/2024 | 05/13/2025 | 1 | 2,102,000 | 5221.42 | | 36,154 | | 22,310 | | 47,811 | | | (13,867) | | 8,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 06/11/2024 | 06/11/2025 | 1 | 3,989,000 | 5375.32 | | 51,458 | | 35,865 | | 62,615 | | | (15,649) | | 16,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 06/18/2024 | 06/17/2025 | 1 | 2,167,399 | .5473 | | 81,049 | | 58,149 | | 96,556 | | | (23,157) | | 9,146 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921XSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/12/2024 | 06/12/2025 | 1 | 3,841,000 | 5421.03 | | 95,641 | | 66,922 | | 116,588 | | | (28,823) | | 16,052 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 3,390,000 | 5099.96 | | 111,870 | | 64,015 | | 160,116 | | | (48,252) | | 12,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2025 | 1 | 2,505,560 | 5011 | | 109,705 | | 60,506 | | 171,788 | | | (49,564) | | 9,250 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/10/2024 | 06/10/2025 | 1 | 7,457,000 | 5360.79 | | 185,679 | | 128,901 | | 231,109 | | | (56,976) | | 31,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/30/2025 | 1 | 1,994,000 | 5277.51 | | 75,772 | | 50,725 | | 99,840 | | | (25,396) | | 8,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/16/2025 | 1 | 4,662,337 | 5298 | | 208,102 | | 131,220 | | 288,208 | | | (77,753) | | 18,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/07/2024 | 05/06/2025 | 1 | 3,051,456 | 5181 | | 109,955 | | 65,912 | | 154,701 | | | (44,103) | | 11,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 3,747,000 | 5464.62 | | 75,689 | | 55,085 | | 88,428 | | | (21,002) | | 15,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/10/2024 | 06/10/2025 | 1 | 3,433,000 | 5360.79 | | 77,586 | | 53,861 | | 96,120 | | | (23,807) | | 14,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/10/2024 | 05/09/2025 | 1 | 2,241,000 | 5222.68 | | 32,719 | | 19,995 | | 42,815 | | | (12,854) | | 8,719 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/22/2024 | 05/22/2025 | 1 | 2,260,000 | 5307.01 | | 48,364 | | 31,044 | | 61,388 | | | (17,358) | | 9,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 6,289,000 | 5460.48 | | 158,483 | | 118,422 | | 186,714 | | | (40,927) | | 27,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/07/2024 | 06/09/2025 | 1 | 4,971,000 | 5346.99 | | 64,126 | | 44,341 | | 78,816 | | | (20,094) | | 20,652 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 3,507,000 | 5431.6 | | 148,697 | | 105,327 | | 186,695 | | | (44,119) | | 14,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/07/2024 | 06/06/2025 | 1 | 8,032,000 | 5346.99 | | 176,704 | | 121,729 | | 220,148 | | | (55,827) | | 33,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/20/2024 | 06/20/2025 | 1 | 2,521,000 | 5473.17 | | 54,454 | | 39,520 | | 63,816 | | | (15,217) | | 10,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/11/2024 | 06/11/2025 | 1 | 4,400,000 | 5375.32 | | 109,560 | | 76,360 | | 135,600 | | | (33,318) | | 18,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/22/2024 | 05/22/2025 | 1 | 3,129,000 | 5307.01 | | 80,415 | | 51,616 | | 103,067 | | | (28,861) | | 12,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 2,792,000 | 5277.51 | | 61,703 | | 41,307 | | 78,469 | | | (20,681) | | 11,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/21/2024 | 05/20/2025 | 1 | 1,486,041 | 5307 | | 55,199 | | 35,224 | | 72,412 | | | (20,017) | | 5,924 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/20/2024 | 06/20/2025 | 1 | 8,747,000 | 5473.17 | | 114,586 | | 83,162 | | 132,262 | | | (32,021) | | 37,124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 13,861,000 | 5277.51 | | 180,193 | | 120,629 | | 225,151 | | | (60,394) | | 56,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/13/2024 | 05/13/2025 | 1 | 2,036,000 | 5221.42 | | 19,546 | | 12,061 | | 25,469 | | | (7,497) | | 7,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 3,582,000 | 5277.51 | | 119,281 | | 79,852 | | 155,547 | | | (39,979) | | 14,583 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/07/2024 | 06/09/2025 | 1 | 8,193,000 | 5346.99 | | 204,006 | | 141,062 | | 255,292 | | | (63,925) | | 34,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13AS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/20/2024 | 05/20/2025 | 1 | 2,391,000 | 5308.13 | | 43,755 | | 27,844 | | 55,697 | | | (15,944) | | 9,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/22/2024 | 05/22/2025 | 1 | 4,255,000 | 5307.01 | | 145,096 | | 93,133 | | 189,715 | | | (52,075) | | 17,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/24/2024 | 05/23/2025 | 1 | 2,334,000 | 5304.72 | | 35,477 | | 23,124 | | 44,219 | | | (12,573) | | 9,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/11/2024 | 06/11/2025 | 1 | 2,046,000 | 5375.32 | | 73,247 | | 51,051 | | 92,596 | | | (22,275) | | 8,534 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13LS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 2,544,000 | 5460.48 | | 27,730 | | 20,778 | | 31,828 | | | (7,102) | | 11,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 4,115,000 | 5277.51 | | 63,371 | | 42,423 | | 79,975 | | | (21,240) | | 16,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 3,970,000 | 5352.96 | | 51,213 | | 35,182 | | 62,875 | | | (16,276) | | 16,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/12/2024 | 06/12/2025 | 1 | 2,645,000 | 5421.03 | | 84,111 | | 58,855 | | 103,621 | | | (25,349) | | 11,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/23/2025 | 1 | 4,902,000 | 5304.72 | | 101,471 | | 66,140 | | 127,507 | | | (35,961) | | 19,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 4,748,000 | 5431.6 | | 118,700 | | 84,079 | | 143,094 | | | (35,219) | | 19,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 4,243,000 | 5352.96 | | 151,475 | | 104,060 | | 194,057 | | | (48,140) | | 17,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 3,131,000 | 5321.41 | | 104,575 | | 66,836 | | 136,695 | | | (37,819) | | 12,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 2,584,041 | 5306 | | 143,904 | | 95,008 | | 201,660 | | | (49,022) | | 10,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/17/2024 | 06/13/2025 | 1 | 2,558,284 | 5432 | | 121,504 | | 86,546 | | 147,404 | | | (35,340) | | 10,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/13/2025 | 1 | 1,884,765 | 5432 | | 73,574 | | 52,406 | | 86,942 | | | (21,400) | | 7,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/19/2025 | 1 | 6,263,000 | 5303.27 | | 154,070 | | 97,620 | | 199,811 | | | (57,094) | | 24,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2025 | 1 | 3,499,000 | 4967.23 | | 122,465 | | 67,543 | | 182,802 | | | (55,329) | | 12,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/09/2025 | 1 | 2,058,000 | 5346.99 | | 37,867 | | 26,184 | | 46,955 | | | (11,866) | | 8,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 05/02/2025 | 1 | 2,907,457 | 5128 | | 123,357 | | 73,189 | | 174,459 | | | (50,231) | | 11,131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13KS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/26/2024 | 06/26/2025 | 1 | 2,547,000 | 5477.9 | | 85,325 | | 62,994 | | 101,283 | | | (22,442) | | 10,933 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/01/2024 | 04/29/2025 | 1 | 1,555,316 | 5116 | | 86,582 | | 50,366 | | 139,539 | | | (36,255) | | 5,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2025 | 1 | 2,475,000 | 5473.23 | | 51,233 | | 36,655 | | 60,020 | | | (14,738) | | 10,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 1,954,000 | 5352.96 | | 19,149 | | 13,155 | | 23,305 | | | (6,086) | | 8,070 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 2,796,000 | 5352.96 | | 69,341 | | 47,636 | | 87,004 | | | (22,037) | | 11,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/18/2025 | 1 | 2,050,925 | 5484 | | 121,273 | | 87,830 | | 151,448 | | | (34,077) | | 8,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/06/2025 | 1 | 1,648,807 | 5353 | | 98,850 | | 68,096 | | 135,124 | | | (31,230) | | 6,809 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/20/2025 | 1 | 7,542,439 | 5308 | | 325,622 | | 207,787 | | 434,435 | | | (118,083) | | 30,066 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 1,975,000 | 5431.6 | | 19,553 | | 13,850 | | 22,897 | | | (5,801) | | 8,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 2,014,000 | 5267.84 | | 19,939 | | 12,960 | | 24,758 | | | (7,101) | | 8,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/23/2025 | 1 | 2,509,000 | 5464.62 | | 44,409 | | 32,420 | | 51,896 | | | (12,222) | | 10,709 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13YSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/03/2024 | 04/03/2025 | 1 | 3,374,000 | 5211.49 | | 42,850 | | 21,720 | | 57,311 | | | (21,131) | | 12,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/12/2024 | 06/12/2025 | 1 | 2,730,000 | 5421.03 | | 43,953 | | 30,755 | | 52,468 | | | (13,246) | | 11,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/13/2025 | 1 | 2,139,000 | 5433.74 | | 33,155 | | 23,419 | | 39,305 | | | (9,901) | | 8,957 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13FS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/06/2025 | 1 | 4,834,000 | 5346.99 | | 133,902 | | 92,243 | | 168,762 | | | (42,304) | | 19,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/21/2024 | 05/21/2025 | 1 | 2,963,000 | 5321.41 | | 146,372 | | 93,549 | | 200,971 | | | (52,935) | | 11,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 2,299,000 | 5123.41 | | 68,970 | | 36,784 | | 97,123 | | | (32,401) | | 8,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921T$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/25/2025 | 1 | 2,830,000 | 5048.42 | | 94,239 | | 53,776 | | 136,101 | | | (40,794) | | 10,656 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/06/2025 | 1 | 11,855,000 | 5346.99 | | 154,115 | | 106,168 | | 188,096 | | | (48,690) | | 48,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 2,551,000 | 5431.6 | | 52,551 | | 37,223 | | 62,976 | | | (15,592) | | 10,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/04/2024 | 06/04/2025 | 1 | 1,609,000 | 5291.34 | | 83,507 | | 56,592 | | 114,965 | | | (26,997) | | 6,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 2,618,000 | 5487.03 | | 69,377 | | 49,829 | | 81,513 | | | (19,768) | | 11,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 1,282,251 | 5433 | | 70,247 | | 49,758 | | 92,445 | | | (20,843) | | 5,369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/23/2025 | 1 | 2,381,819 | 5305 | | 105,340 | | 69,046 | | 142,111 | | | (36,385) | | 9,556 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 2,878,000 | 5431.6 | | 80,008 | | 56,673 | | 97,028 | | | (23,739) | | 12,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 2,602,000 | 5487.03 | | 61,667 | | 44,292 | | 71,931 | | | (17,571) | | 11,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 3,178,000 | 5460.48 | | 63,242 | | 47,256 | | 73,857 | | | (16,332) | | 13,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/09/2025 | 1 | 2,016,000 | 5346.99 | | 55,843 | | 38,613 | | 70,335 | | | (17,499) | | 8,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/13/2024 | 05/12/2025 | 1 | 2,230,084 | 5223 | | 99,969 | | 61,583 | | 143,537 | | | (38,450) | | 8,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13KSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 06/27/2025 | 1 | 5,346,000 | 5482.87 | | 70,033 | | 52,185 | | 80,410 | | | (18,228) | | 22,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/06/2025 | 1 | 6,405,000 | 5346.99 | | 159,485 | | 109,867 | | 199,712 | | | (50,387) | | 26,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13I$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 11,441,000 | 5464.62 | | 149,877 | | 109,077 | | 173,548 | | | (41,587) | | 48,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/05/2024 | 06/05/2025 | 1 | 2,751,000 | 5354.03 | | 150,205 | | 102,205 | | 203,823 | | | (48,148) | | 11,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13C$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/28/2024 | 05/28/2025 | 1 | 2,347,000 | 5306.04 | | 72,288 | | 47,594 | | 92,316 | | | (24,756) | | 9,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/17/2024 | 06/17/2025 | 1 | 2,170,000 | 5473.23 | | 81,158 | | 58,066 | | 98,947 | | | (23,347) | | 9,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/13/2024 | 06/13/2025 | 1 | 2,643,000 | 5433.74 | | 112,063 | | 79,158 | | 141,275 | | | (33,465) | | 11,067 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 1,563,850 | 5282 | | 86,214 | | 58,349 | | 116,778 | | | (27,949) | | 6,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 5,733,000 | 5346.99 | | 91,728 | | 63,190 | | 113,284 | | | (28,980) | | 23,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921W$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/06/2024 | 06/06/2025 | 1 | 3,997,000 | 5352.96 | | 176,667 | | 121,367 | | 231,780 | | | (56,146) | | 16,507 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00M$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 4,957,037 | 5268 | | 219,121 | | 142,826 | | 283,298 | | | (77,656) | | 19,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 7,972,000 | 5487.03 | | 200,097 | | 143,716 | | 235,141 | | | (57,014) | | 33,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/30/2025 | 1 | 5,451,000 | 5235.48 | | 256,197 | | 171,035 | | 348,295 | | | (86,335) | | 22,193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/30/2025 | 1 | 3,487,000 | 5235.48 | | 192,482 | | 128,499 | | 269,013 | | | (64,864) | | 14,197 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/03/2024 | 06/03/2025 | 1 | 2,562,000 | 5283.4 | | 72,505 | | 48,936 | | 93,651 | | | (23,638) | | 10,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 6,214,000 | 5346.99 | | 292,058 | | 201,196 | | 386,334 | | | (92,271) | | 25,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/23/2025 | 1 | 3,198,746 | 5305 | | 138,786 | | 90,969 | | 186,751 | | | (47,937) | | 12,833 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 2,404,000 | 5464.62 | | 61,062 | | 44,439 | | 72,195 | | | (16,943) | | 10,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/11/2025 | 1 | 2,505,947 | 5199 | | 128,906 | | 68,750 | | 205,488 | | | (60,558) | | 9,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 04/08/2025 | 1 | 3,267,587 | 5203 | | 129,117 | | 67,412 | | 186,846 | | | (61,721) | | 11,788 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 3,214,000 | 5460.48 | | 69,744 | | 52,260 | | 81,628 | | | (17,864) | | 13,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 2,044,000 | 5018.39 | | 77,468 | | 45,243 | | 113,822 | | | (32,260) | | 7,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 1,835,000 | 5346.99 | | 16,882 | | 11,630 | | 20,483 | | | (5,334) | | 7,578 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/11/2024 | 06/11/2025 | 1 | 2,500,000 | 5375.32 | | 56,500 | | 39,379 | | 69,612 | | | (17,182) | | 10,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/13/2024 | 12/20/2024 | 1 | 9,152,500 | 5400 | | 359,065 | | 131,165 | | 826,137 | | | (227,462) | | 21,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/16/2025 | 1 | 3,074,000 | 5431.6 | | 156,159 | | 110,989 | | 200,772 | | | (45,954) | | 12,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/06/2024 | 06/06/2025 | 1 | 1,905,000 | 5352.96 | | 58,865 | | 40,439 | | 75,191 | | | (18,708) | | 7,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/17/2024 | 05/19/2025 | 1 | 2,766,000 | 5303.27 | | 123,917 | | 78,515 | | 170,277 | | | (45,920) | | 11,002 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/12/2024 | 06/11/2025 | 1 | 1,763,105 | 5375 | | 112,747 | | 78,798 | | 143,865 | | | (34,072) | | 7,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 8,553,825 | 5283 | | 368,824 | | 249,619 | | 484,050 | | | (119,564) | | 35,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 5,706,000 | 5277.51 | | 142,650 | | 95,496 | | 182,540 | | | (47,811) | | 23,231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/02/2025 | 1 | 4,848,000 | 5205.81 | | 118,291 | | 59,634 | | 162,835 | | | (58,659) | | 17,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 1 | 3,266,779 | 5278 | | 133,141 | | 89,379 | | 179,551 | | | (43,888) | | 13,300 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 1 | 2,934,296 | 5278 | | 166,683 | | 111,896 | | 237,832 | | | (54,945) | | 11,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/30/2025 | 1 | 2,662,000 | 5277.51 | | 95,832 | | 64,154 | | 124,745 | | | (32,120) | | 10,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 6,688,784 | 5283 | | 309,056 | | 209,168 | | 408,321 | | | (100,188) | | 27,456 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 4,631,000 | 5304.72 | | 167,179 | | 108,969 | | 215,313 | | | (59,248) | | 18,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/16/2025 | 1 | 2,818,000 | 5431.6 | | 49,597 | | 35,251 | | 59,128 | | | (14,595) | | 11,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 2,212,000 | 5487.03 | | 49,106 | | 35,270 | | 57,436 | | | (13,992) | | 9,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/04/2024 | 06/04/2025 | 1 | 2,080,000 | 5291.34 | | 112,528 | | 76,259 | | 156,179 | | | (36,379) | | 8,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/29/2025 | 1 | 3,887,009 | 5267 | | 163,046 | | 108,698 | | 220,265 | | | (55,095) | | 15,792 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/05/2024 | 06/05/2025 | 1 | 1,874,000 | 5354.03 | | 65,403 | | 44,503 | | 84,238 | | | (20,965) | | 7,724 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2024 | 05/23/2025 | 1 | 4,185,000 | 5304.72 | | 139,779 | | 91,109 | | 181,184 | | | (49,537) | | 16,790 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00PSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/12/2024 | 06/12/2025 | 1 | 6,005,000 | 5421.03 | | 257,615 | | 180,259 | | 328,870 | | | (77,637) | | 25,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/17/2024 | 06/17/2025 | 1 | 2,904,000 | 5473.23 | | 94,380 | | 67,526 | | 113,935 | | | (27,150) | | 12,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/26/2025 | 1 | 1,946,667 | 5468 | | 86,878 | | 64,856 | | 103,130 | | | (22,497) | | 8,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/26/2024 | 06/26/2025 | 1 | 5,845,000 | 5477.9 | | 76,570 | | 56,531 | | 88,088 | | | (20,139) | | 25,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 2,022,851 | 5268 | | 119,401 | | 77,827 | | 160,845 | | | (42,315) | | 8,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/02/2025 | 1 | 2,673,000 | 5205.81 | | 58,271 | | 29,376 | | 79,939 | | | (28,896) | | 9,489 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/28/2025 | 1 | 2,637,102 | 5306 | | 112,884 | | 75,151 | | 157,071 | | | (38,250) | | 10,692 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 1 | 2,465,911 | 5235 | | 147,677 | | 99,137 | | 205,973 | | | (48,680) | | 10,039 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 05/30/2025 | 1 | 2,300,994 | 5278 | | 102,961 | | 69,312 | | 135,354 | | | (33,748) | | 9,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/30/2025 | 1 | 2,314,082 | 5235 | | 105,311 | | 70,500 | | 145,415 | | | (35,297) | | 9,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/04/2024 | 06/04/2025 | 1 | 2,386,000 | 5291.34 | | 76,113 | | 51,581 | | 98,752 | | | (24,607) | | 9,814 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/29/2025 | 1 | 2,965,293 | 5267 | | 134,349 | | 89,566 | | 183,421 | | | (45,398) | | 12,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/04/2024 | 06/04/2025 | 1 | 5,381,000 | 5291.34 | | 69,415 | | 47,042 | | 86,873 | | | (22,441) | | 22,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ZSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/04/2024 | 04/04/2025 | 1 | 2,092,000 | 5147.21 | | 53,764 | | 27,552 | | 75,540 | | | (26,367) | | 7,467 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/01/2025 | 1 | 5,909,729 | 5244 | | 226,189 | | 113,719 | | 334,487 | | | (112,473) | | 20,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S9H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 1 | 1,997,707 | 5473 | | 73,960 | | 53,826 | | 87,903 | | | (20,522) | | 8,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/13/2025 | 1 | 2,122,000 | 5433.74 | | 58,992 | | 41,670 | | 71,665 | | | (17,617) | | 8,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 2,760,000 | 5464.62 | | 155,388 | | 113,088 | | 196,265 | | | (43,116) | | 11,714 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/20/2025 | 1 | 2,572,390 | 5473 | | 151,932 | | 110,573 | | 192,885 | | | (42,157) | | 10,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/06/2024 | 06/06/2025 | 1 | 2,421,000 | 5352.96 | | 130,008 | | 89,313 | | 175,717 | | | (41,318) | | 9,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/23/2025 | 1 | 1,828,000 | 5464.62 | | 100,540 | | 73,397 | | 126,611 | | | (27,669) | | 7,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/04/2024 | 06/04/2025 | 1 | 3,727,000 | 5291.34 | | 92,802 | | 62,891 | | 118,526 | | | (30,002) | | 15,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/18/2024 | 06/18/2025 | 1 | 3,075,000 | 5487.03 | | 171,278 | | 123,017 | | 214,088 | | | (48,802) | | 13,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 2,591,000 | 5431.6 | | 40,938 | | 28,998 | | 48,716 | | | (12,146) | | 10,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ZSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/07/2025 | 1 | 3,023,000 | 5204.34 | | 62,274 | | 32,252 | | 85,262 | | | (30,204) | | 10,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/18/2024 | 06/17/2025 | 1 | 2,194,765 | 5473 | | 125,485 | | 90,029 | | 156,634 | | | (35,853) | | 9,262 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 3,109,000 | 5064.2 | | 68,398 | | 40,357 | | 95,719 | | | (28,296) | | 11,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 2,341,246 | 5432 | | 105,388 | | 74,650 | | 134,453 | | | (31,269) | | 9,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/18/2025 | 1 | 2,331,988 | 5487 | | 106,178 | | 76,898 | | 126,412 | | | (29,835) | | 9,860 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921PSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/01/2025 | 1 | 3,833,196 | .5244 | | 204,892 | | 103,012 | | 322,095 | | | (101,883) | | 13,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/10/2024 | 06/06/2025 | 1 | 2,064,372 | .5348 | | 124,060 | | 85,702 | | 168,512 | | | (38,490) | | 8,525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/20/2025 | 1 | 2,484,145 | .5308 | | 110,280 | | 70,567 | | 145,269 | | | (39,798) | | 9,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 3,508,000 | 5010.6 | | 118,921 | | 66,504 | | 174,837 | | | (52,456) | | 13,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/02/2025 | 1 | 1,340,987 | .5057 | | 65,937 | | 39,013 | | 93,546 | | | (27,172) | | 5,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/06/2025 | 1 | 2,662,000 | 5180.74 | | 50,844 | | 30,394 | | 68,894 | | | (20,477) | | 10,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 1 | 4,153,000 | 5464.62 | | 180,656 | | 131,477 | | 216,249 | | | (50,127) | | 17,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/17/2024 | 05/16/2025 | 1 | 4,383,000 | 5303.27 | | 120,094 | | 75,726 | | 156,550 | | | (44,870) | | 17,321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 2,177,000 | 5064.2 | | 33,308 | | 19,653 | | 45,884 | | | (13,780) | | 8,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/02/2025 | 1 | 2,217,000 | 5205.81 | | 127,699 | | 64,377 | | 194,805 | | | (63,325) | | 7,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/06/2025 | 1 | 3,078,000 | 5180.74 | | 68,332 | | 40,848 | | 93,456 | | | (27,520) | | 11,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/16/2025 | 1 | 5,565,000 | 5051.41 | | 135,786 | | 73,691 | | 191,929 | | | (62,127) | | 20,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 3,813,384 | .5024 | | 166,502 | | 91,576 | | 252,169 | | | (75,475) | | 14,079 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 3,734,000 | 5460.48 | | 94,097 | | 70,508 | | 110,825 | | | (24,101) | | 16,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 2,532,000 | 5011.12 | | 68,617 | | 37,739 | | 98,685 | | | (31,104) | | 9,348 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 2,776,000 | 5011.12 | | 88,832 | | 48,858 | | 129,225 | | | (40,267) | | 10,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 3,500,000 | 5064.2 | | 115,150 | | 67,942 | | 165,748 | | | (47,637) | | 13,400 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 2,054,000 | 5123.41 | | 41,285 | | 22,019 | | 57,029 | | | (19,395) | | 7,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/02/2025 | 1 | 6,085,000 | 5064.2 | | 72,412 | | 42,725 | | 99,730 | | | (29,957) | | 23,297 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 04/24/2024 | 04/24/2025 | 1 | 2,681,000 | 5071.63 | | 83,647 | | 47,239 | | 119,554 | | | (36,438) | | 10,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 2,359,000 | 5204.34 | | 83,273 | | 42,793 | | 117,354 | | | (40,721) | | 8,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 7,861,000 | 5011.12 | | 99,049 | | 54,477 | | 137,787 | | | (44,898) | | 29,022 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/20/2025 | 1 | 2,059,000 | 5473.17 | | 54,152 | | 39,301 | | 63,993 | | | (15,133) | | 8,739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 2,545,000 | 5204.34 | | 54,718 | | 28,119 | | 74,751 | | | (26,757) | | 9,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/25/2025 | 1 | 3,498,000 | 5048.42 | | 127,327 | | 72,658 | | 185,429 | | | (55,117) | | 13,171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/12/2025 | 1 | 3,359,000 | 5222.68 | | 71,547 | | 43,953 | | 95,240 | | | (27,878) | | 13,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/29/2024 | 05/29/2025 | 1 | 3,498,000 | 5266.95 | | 45,824 | | 30,297 | | 56,965 | | | (15,568) | | 14,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 2,713,000 | 5460.48 | | 69,182 | | 51,694 | | 81,506 | | | (17,866) | | 11,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 06/24/2024 | 06/20/2025 | 1 | 2,366,180 | .5465 | | 141,838 | | 103,514 | | 180,360 | | | (38,504) | | 10,043 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921PSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/01/2025 | 1 | 2,140,002 | .5244 | | 107,486 | | 54,040 | | 166,341 | | | (53,448) | | 7,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/18/2024 | 06/18/2025 | 1 | 3,633,000 | 5487.03 | | 195,819 | | 140,643 | | 243,676 | | | (55,795) | | 15,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 5,484,000 | 5346.99 | | 292,846 | | 201,738 | | 395,810 | | | (92,520) | | 22,648 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/08/2024 | 05/08/2025 | 1 | 2,389,000 | 5187.67 | | 85,526 | | 51,598 | | 120,821 | | | (33,976) | | 9,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/03/2025 | 1 | 2,135,000 | 5211.49 | | 116,571 | | 59,088 | | 175,571 | | | (57,487) | | 7,600 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/26/2024 | 04/25/2025 | 1 | 3,432,926 | .5048 | | 152,925 | | 87,507 | | 216,887 | | | (65,959) | | 12,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/01/2025 | 1 | 7,215,428 | .5244 | | 306,710 | | 154,202 | | 459,620 | | | (152,513) | | 25,545 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/11/2025 | 1 | 3,550,523 | .5123 | | 132,848 | | 71,050 | | 201,762 | | | (61,824) | | 12,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/02/2025 | 1 | 6,071,102 | .5059 | | 267,792 | | 158,444 | | 374,805 | | | (110,354) | | 23,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/04/2024 | 04/04/2025 | 1 | 2,112,000 | 5147.21 | | 68,429 | | 35,067 | | 97,775 | | | (33,558) | | 7,538 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/09/2025 | 1 | 9,929,000 | 5222.68 | | 242,268 | | 148,052 | | 325,254 | | | (95,177) | | 38,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/22/2024 | 05/21/2025 | 1 | 2,245,635 | .5321 | | 133,555 | | 85,593 | | 189,371 | | | (48,065) | | 8,971 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/20/2025 | 1 | 3,765,496 | .5465 | | 174,730 | | 127,519 | | 210,306 | | | (47,434) | | 15,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/17/2024 | 04/17/2025 | 1 | 2,111,000 | 5022.21 | | 73,885 | | 40,301 | | 107,763 | | | (33,602) | | 7,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/21/2025 | 1 | 2,703,276 | .5321 | | 122,504 | | 78,511 | | 162,770 | | | (44,088) | | 10,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 2,494,000 | 5018.39 | | 53,621 | | 31,316 | | 75,406 | | | (22,330) | | 9,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/23/2024 | 04/23/2025 | 1 | 2,031,000 | 5070.55 | | 51,994 | | 29,220 | | 73,815 | | | (22,792) | | 7,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/05/2025 | 1 | 6,646,000 | 5127.79 | | 160,169 | | 95,307 | | 223,619 | | | (65,464) | | 25,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921UST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/09/2025 | 1 | 2,409,000 | 5222.68 | | 42,880 | | 26,205 | | 56,687 | | | (16,846) | | 9,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/05/2024 | 06/05/2025 | 1 | 2,834,000 | 5354.03 | | 59,797 | | 40,689 | | 74,388 | | | (19,168) | | 11,680 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/25/2025 | 1 | 1,587,166 | .5469 | | 86,078 | | 64,019 | | 104,001 | | | (22,527) | | 6,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/25/2025 | 1 | 7,831,000 | 5048.42 | | 190,293 | | 108,588 | | 269,084 | | | (82,374) | | 29,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/05/2024 | 06/05/2025 | 1 | 2,119,000 | 5354.03 | | 64,418 | | 43,832 | | 81,743 | | | (20,649) | | 8,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/12/2025 | 1 | 2,645,463 | .5421 | | 122,312 | | 86,298 | | 153,447 | | | (36,626) | | 11,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/17/2024 | 04/17/2025 | 1 | 2,184,000 | 5022.21 | | 83,647 | | 45,626 | | 123,229 | | | (38,042) | | 8,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/17/2024 | 05/16/2025 | 1 | 9,698,000 | 5303.27 | | 238,571 | | 150,432 | | 309,250 | | | (89,136) | | 38,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/11/2025 | 1 | 2,189,000 | 5199.06 | | 77,053 | | 40,981 | | 107,848 | | | (36,310) | | 7,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 2,621,000 | 5482.87 | | 100,384 | | 74,802 | | 117,408 | | | (26,127) | | 11,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 3,343,000 | 5346.99 | | 151,772 | | 104,554 | | 200,005 | | | (47,950) | | 13,806 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9210S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/11/2025 | 1 | 4,072,000 | 5199.06 | | 99,357 | | 52,844 | | 135,875 | | | (46,820) | | 14,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 5,096,010 | 5026 | | 199,890 | | 109,939 | | 298,925 | | | (90,609) | | 18,814 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/11/2024 | 06/11/2025 | 1 | 4,183,000 | 5375.32 | | 138,876 | | 96,792 | | 174,906 | | | (42,233) | | 17,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 2,463,000 | 5204.34 | | 70,196 | | 36,073 | | 97,248 | | | (34,326) | | 8,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/30/2025 | 1 | 4,849,000 | 5460.48 | | 231,782 | | 173,677 | | 278,821 | | | (59,367) | | 20,968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/06/2025 | 1 | 4,026,000 | 5180.74 | | 50,728 | | 30,325 | | 67,684 | | | (20,430) | | 15,557 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921W55 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/24/2024 | 05/27/2025 | 1 | 3,421,000 | 5304.72 | | 44,815 | | 29,383 | | 55,229 | | | (15,710) | | 13,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/16/2025 | 1 | 4,676,000 | 5431.6 | | 217,434 | | 154,540 | | 275,690 | | | (63,986) | | 19,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/24/2024 | 05/23/2025 | 1 | 6,425,000 | 5304.72 | | 152,273 | | 99,253 | | 191,830 | | | (53,965) | | 25,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 8,287,000 | 5010.6 | | 200,545 | | 112,151 | | 287,512 | | | (88,460) | | 30,977 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/06/2025 | 1 | 5,045,000 | 5180.74 | | 122,089 | | 72,984 | | 167,474 | | | (49,170) | | 19,495 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 1 | 7,419,999 | 5448 | | 347,119 | | 255,066 | | 415,072 | | | (92,502) | | 31,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 3,245,000 | 5487.03 | | 104,165 | | 74,814 | | 123,593 | | | (29,680) | | 13,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/11/2024 | 06/06/2025 | 1 | 917,566 | 5347 | | 52,133 | | 36,115 | | 69,988 | | | (16,074) | | 3,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 03/31/2025 | 1 | 1,253,047 | 5254 | | 67,237 | | 33,711 | | 106,697 | | | (33,526) | | 4,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 2,304,000 | 5011.12 | | 42,624 | | 23,443 | | 60,304 | | | (19,321) | | 8,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/06/2024 | 06/06/2025 | 1 | 5,302,000 | 5352.96 | | 249,724 | | 171,556 | | 330,514 | | | (79,364) | | 21,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/17/2024 | 05/16/2025 | 1 | 5,352,000 | 5303.27 | | 124,166 | | 78,294 | | 160,339 | | | (46,392) | | 21,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/24/2024 | 05/23/2025 | 1 | 3,089,000 | 5304.72 | | 56,529 | | 36,846 | | 70,607 | | | (20,034) | | 12,393 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/18/2024 | 04/17/2025 | 1 | 2,033,000 | 5011.12 | | 29,885 | | 16,437 | | 41,806 | | | (13,547) | | 7,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/09/2025 | 1 | 3,421,000 | 5222.68 | | 71,841 | | 43,903 | | 95,668 | | | (28,223) | | 13,310 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/09/2024 | 04/09/2025 | 1 | 1,845,000 | 5209.91 | | 101,475 | | 53,114 | | 152,356 | | | (48,374) | | 6,673 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 3,056,000 | 5123.41 | | 79,150 | | 42,214 | | 110,275 | | | (37,183) | | 11,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/13/2024 | 05/13/2025 | 1 | 5,282,000 | 5221.42 | | 128,881 | | 79,530 | | 173,203 | | | (49,434) | | 20,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/14/2024 | 05/14/2025 | 1 | 2,498,000 | 5246.68 | | 87,430 | | 54,192 | | 120,121 | | | (33,295) | | 9,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/04/2024 | 04/04/2025 | 1 | 1,774,000 | 5147.21 | | 84,442 | | 43,274 | | 127,461 | | | (41,411) | | 6,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/21/2024 | 05/20/2025 | 1 | 1,804,676 | 5308 | | 108,559 | | 69,274 | | 154,260 | | | (39,367) | | 7,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 1 | 2,593,186 | 5448 | | 151,801 | | 111,545 | | 184,823 | | | (40,453) | | 11,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/14/2024 | 05/14/2025 | 1 | 3,382,000 | 5246.68 | | 109,577 | | 67,920 | | 149,672 | | | (41,729) | | 13,306 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL133S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/23/2024 | 04/23/2025 | 1 | 4,419,000 | 5070.55 | | 106,940 | | 60,098 | | 151,679 | | | (46,878) | | 16,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/16/2025 | 1 | 1,848,285 | 5303 | | 103,011 | | 65,135 | | 142,219 | | | (37,951) | | 7,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/08/2025 | 1 | 1,751,157 | 5202 | | 90,904 | | 47,461 | | 137,595 | | | (43,454) | | 6,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ISZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/10/2024 | 05/09/2025 | 1 | 2,834,000 | 5222.68 | | 94,089 | | 57,499 | | 129,854 | | | (36,963) | | 11,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 5,350,000 | 5204.34 | | 173,340 | | 89,078 | | 243,096 | | | (84,765) | | 19,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 5,552,000 | 5431.6 | | 259,278 | | 183,656 | | 329,060 | | | (76,929) | | 23,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/11/2025 | 1 | 2,274,000 | 5199.06 | | 74,132 | | 39,428 | | 103,127 | | | (34,934) | | 8,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 1 | 4,541,179 | 5478 | | 191,822 | | 142,801 | | 228,007 | | | (50,064) | | 19,493 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/14/2024 | 05/14/2025 | 1 | 3,391,000 | 5246.68 | | 181,758 | | 112,660 | | 267,073 | | | (69,217) | | 13,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/14/2024 | 05/14/2025 | 1 | 2,119,000 | 5246.68 | | 55,730 | | 34,543 | | 74,801 | | | (21,223) | | 8,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/01/2025 | 1 | 1,290,877 | 5244 | | 64,241 | | 32,388 | | 96,318 | | | (31,855) | | 4,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 9,481,000 | 5123.41 | | 232,285 | | 123,885 | | 322,504 | | | (109,123) | | 34,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/17/2024 | 05/19/2025 | 1 | 1,872,000 | 5303.27 | | 64,584 | | 40,921 | | 86,136 | | | (23,933) | | 7,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/14/2024 | 05/14/2025 | 1 | 6,111,000 | 5246.68 | | 149,108 | | 92,423 | | 198,850 | | | (56,784) | | 24,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/03/2025 | 1 | 5,309,000 | 5211.49 | | 176,259 | | 89,343 | | 247,166 | | | (86,922) | | 18,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/24/2024 | 05/23/2025 | 1 | 3,260,000 | 5304.72 | | 91,280 | | 59,497 | | 116,051 | | | (32,349) | | 13,079 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/23/2024 | 04/22/2025 | 1 | 2,490,268 | 5011 | | 110,409 | | 61,914 | | 158,655 | | | (48,531) | | 9,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/11/2025 | 1 | 2,339,000 | 5199.06 | | 52,394 | | 27,866 | | 71,401 | | | (24,690) | | 8,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/04/2024 | 06/04/2025 | 1 | 2,109,000 | 5291.34 | | 57,365 | | 38,875 | | 73,536 | | | (18,545) | | 8,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/16/2025 | 1 | 5,708,000 | 5051.41 | | 72,492 | | 39,341 | | 99,428 | | | (33,167) | | 21,020 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 06/10/2024 | 06/06/2025 | 1 | 4,807,973 | 5348 | | 206,491 | | 142,646 | | 267,105 | | | (64,064) | | 19,856 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/24/2024 | 04/23/2025 | 1 | 2,373,017 | 5071 | | 90,170 | | 50,814 | | 132,460 | | | (39,387) | | 8,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/09/2025 | 1 | 2,885,000 | 5209.91 | | 96,071 | | 50,285 | | 134,461 | | | (45,798) | | 10,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 3,224,000 | 5018.39 | | 78,343 | | 45,754 | | 111,125 | | | (32,625) | | 12,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 2,148,000 | 5099.96 | | 55,418 | | 31,712 | | 77,637 | | | (23,903) | | 8,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/10/2024 | 04/10/2025 | 1 | 2,103,000 | 5160.64 | | 74,236 | | 39,061 | | 105,110 | | | (35,186) | | 7,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/19/2024 | 04/21/2025 | 1 | 2,838,000 | 4967.23 | | 44,273 | | 24,637 | | 62,539 | | | (19,784) | | 10,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/10/2024 | 05/12/2025 | 1 | 2,548,000 | 5222.68 | | 97,965 | | 23,323 | | 49,684 | | | (14,793) | | 9,980 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00US1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 1 | 2,908,765 | .5478 | | 173,525 | | 129,180 | | 212,078 | | | (45,288) | | 12,486 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/03/2025 | 1 | 2,909,000 | 5211.49 | | 143,705 | | 72,842 | | 211,855 | | | (70,868) | | 10,355 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/20/2024 | 05/20/2025 | 1 | 2,997,000 | 5308.13 | | 102,198 | | 65,035 | | 135,372 | | | (37,239) | | 11,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/17/2024 | 06/13/2025 | 1 | 4,536,485 | .5433 | | 210,787 | | 150,142 | | 255,306 | | | (61,309) | | 18,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 2,294,000 | 5099.96 | | 67,214 | | 38,461 | | 95,224 | | | (28,991) | | 8,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/04/2024 | 04/03/2025 | 1 | 4,945,612 | .5211 | | 222,427 | | 113,685 | | 323,301 | | | (109,380) | | 17,605 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 2,763,000 | 5127.79 | | 104,994 | | 62,121 | | 152,280 | | | (43,267) | | 10,578 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/04/2024 | 04/04/2025 | 1 | 2,333,000 | 5147.21 | | 81,422 | | 41,726 | | 117,429 | | | (39,930) | | 8,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 2,494,000 | 5303.27 | | 41,650 | | 26,263 | | 53,354 | | | (15,561) | | 9,856 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/17/2024 | 05/19/2025 | 1 | 2,889,000 | 5303.27 | | 36,979 | | 23,430 | | 46,850 | | | (13,703) | | 11,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/29/2024 | 05/29/2025 | 1 | 2,129,000 | 5266.95 | | 34,490 | | 22,803 | | 43,188 | | | (11,717) | | 8,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/29/2024 | 05/29/2025 | 1 | 2,170,000 | 5266.95 | | 108,283 | | 71,592 | | 148,647 | | | (36,787) | | 8,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 1,804,054 | .5306 | | 106,104 | | 70,052 | | 150,805 | | | (36,145) | | 7,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 2,370,000 | 5460.48 | | 65,649 | | 49,192 | | 77,848 | | | (16,815) | | 10,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/30/2025 | 1 | 2,974,000 | 5235.48 | | 133,533 | | 89,145 | | 180,547 | | | (44,999) | | 12,108 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 12,787,556 | .5306 | | 543,961 | | 359,135 | | 728,778 | | | (185,305) | | 51,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/15/2024 | 05/15/2025 | 1 | 2,554,000 | 5308.15 | | 53,634 | | 33,392 | | 69,601 | | | (20,278) | | 10,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/17/2024 | 04/17/2025 | 1 | 2,058,000 | 5022.21 | | 29,224 | | 15,940 | | 40,469 | | | (13,291) | | 7,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/10/2024 | 05/09/2025 | 1 | 11,109,000 | 5222.68 | | 142,195 | | 86,897 | | 184,924 | | | (55,862) | | 43,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/30/2024 | 04/30/2025 | 1 | 4,092,000 | 5035.69 | | 99,845 | | 58,037 | | 140,980 | | | (41,853) | | 15,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/15/2024 | 05/15/2025 | 1 | 3,864,000 | 5308.15 | | 147,605 | | 91,897 | | 199,599 | | | (55,807) | | 15,236 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 06/12/2024 | 06/12/2025 | 1 | 4,846,000 | 5421.03 | | 234,546 | | 164,118 | | 303,629 | | | (70,685) | | 20,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/15/2024 | 05/15/2025 | 1 | 2,339,000 | 5308.15 | | 114,143 | | 71,064 | | 159,854 | | | (43,156) | | 9,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/13/2024 | 06/13/2025 | 1 | 2,468,000 | 5433.74 | | 89,095 | | 62,934 | | 110,537 | | | (26,606) | | 10,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 3,885,000 | 5464.62 | | 102,953 | | 74,927 | | 122,141 | | | (28,566) | | 16,489 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13AS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/20/2024 | 05/20/2025 | 1 | 7,976,000 | 5308.13 | | 199,400 | | 126,891 | | 256,929 | | | (72,658) | | 31,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/08/2025 | 1 | 4,682,151 | .5202 | | 196,686 | | 102,690 | | 286,644 | | | (94,020) | | 16,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/24/2024 | 05/27/2025 | 1 | 2,825,000 | 5304.72 | | 70,908 | | 46,490 | | 89,789 | | | (24,856) | | 11,430 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00HSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 3,026,000 | 5018.39 | | 103,792 | | 60,617 | | 151,072 | | | (43,223) | | 11,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/16/2025 | 1 | 2,972,000 | 5051.41 | | 104,614 | | 56,774 | | 152,008 | | | (47,865) | | 10,945 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2025 | 1 | 4,668,000 | 5469.3 | | 61,151 | | 44,979 | | 70,608 | | | (16,251) | | 20,000 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/17/2024 | 06/13/2025 | 1 | 1,619,255 | 5434 | | 98,242 | | 69,977 | | 122,299 | | | (28,574) | | 6,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 2,729,000 | 5460.48 | | 78,049 | | 58,320 | | 92,521 | | | (20,156) | | 11,736 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 06/02/2025 | 1 | 2,254,000 | 5277.51 | | 46,432 | | 31,211 | | 58,896 | | | (15,435) | | 9,233 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 1 | 1,745,415 | 5305 | | 99,421 | | 64,984 | | 136,793 | | | (34,521) | | 7,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/23/2025 | 1 | 2,588,000 | 5464.62 | | 125,000 | | 91,254 | | 150,609 | | | (34,401) | | 11,047 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/14/2024 | 05/14/2025 | 1 | 4,086,000 | 5246.68 | | 52,301 | | 32,418 | | 67,460 | | | (19,917) | | 16,076 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/18/2024 | 06/18/2025 | 1 | 4,776,000 | 5487.03 | | 220,651 | | 158,479 | | 271,357 | | | (62,870) | | 20,193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/04/2025 | 1 | 3,245,000 | 5204.34 | | 83,397 | | 42,857 | | 115,087 | | | (40,782) | | 11,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/30/2025 | 1 | 2,751,000 | 5277.51 | | 125,996 | | 84,347 | | 168,067 | | | (42,229) | | 11,200 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/09/2024 | 05/07/2025 | 1 | 1,467,930 | 5187 | | 63,219 | | 38,389 | | 89,220 | | | (25,079) | | 5,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/23/2024 | 04/23/2025 | 1 | 3,702,000 | 5070.55 | | 117,724 | | 66,159 | | 169,857 | | | (51,605) | | 13,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 3,500,000 | 5018.39 | | 44,100 | | 25,755 | | 60,899 | | | (18,365) | | 13,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 2,247,000 | 5267.84 | | 63,815 | | 41,480 | | 82,727 | | | (22,729) | | 9,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 6,495,000 | 5482.87 | | 164,324 | | 122,446 | | 188,745 | | | (42,769) | | 27,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 1 | 2,896,377 | 5305 | | 172,891 | | 113,007 | | 240,295 | | | (60,032) | | 11,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/30/2024 | 05/30/2025 | 1 | 1,902,000 | 5235.48 | | 56,299 | | 37,585 | | 73,492 | | | (18,972) | | 7,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/29/2024 | 05/29/2025 | 1 | 2,328,000 | 5266.95 | | 106,390 | | 70,340 | | 143,887 | | | (36,143) | | 9,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 2,026,907 | 5306 | | 117,729 | | 77,727 | | 166,624 | | | (40,105) | | 8,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/15/2025 | 1 | 5,375,000 | 5308.15 | | 68,800 | | 42,834 | | 87,156 | | | (26,012) | | 21,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13C$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2025 | 1 | 2,000,000 | 5304.72 | | 35,400 | | 23,210 | | 44,162 | | | (12,409) | | 8,092 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/17/2024 | 05/19/2025 | 1 | 2,208,000 | 5303.27 | | 112,608 | | 71,349 | | 158,450 | | | (41,729) | | 8,783 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/30/2025 | 1 | 5,020,825 | 5235 | | 210,961 | | 141,227 | | 288,071 | | | (70,707) | | 20,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2025 | 1 | 2,448,000 | 5469.3 | | 132,926 | | 97,772 | | 161,289 | | | (35,326) | | 10,488 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 2,538,000 | 5267.84 | | 59,897 | | 38,933 | | 76,706 | | | (21,333) | | 10,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/29/2024 | 05/29/2025 | 1 | 3,401,000 | 5266.95 | | 188,415 | | 124,572 | | 264,138 | | | (64,010) | | 13,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2025 | 1 | 9,810,000 | 5283.4 | | 244,269 | | 164,865 | | 312,790 | | | (79,638) | | 40,268 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00USJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/30/2025 | 1 | 2,918,000 | 5460.48 | | 153,195 | | 114,791 | | 185,791 | | | (39,238) | | 12,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2025 | 1 | 3,053,000 | 5187.67 | | 65,640 | | 39,601 | | 88,875 | | | (26,076) | | 11,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/15/2025 | 1 | 2,978,000 | 5308.15 | | 103,039 | | 64,151 | | 137,565 | | | (38,957) | | 11,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13L$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 5,392,000 | 5460.48 | | 180,632 | | 134,972 | | 216,147 | | | (46,647) | | 23,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/08/2025 | 1 | 3,979,910 | 5202 | | 175,988 | | 91,883 | | 258,643 | | | (84,126) | | 14,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/09/2024 | 05/09/2025 | 1 | 1,986,000 | 5214.08 | | 57,395 | | 34,978 | | 78,738 | | | (22,644) | | 7,727 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/17/2024 | 04/17/2025 | 1 | 3,455,000 | 5022.21 | | 71,519 | | 39,010 | | 100,636 | | | (32,526) | | 12,756 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 1 | 2,571,395 | 5448 | | 158,889 | | 116,753 | | 194,506 | | | (42,341) | | 10,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13D$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2025 | 1 | 4,099,000 | 5283.4 | | 53,287 | | 35,965 | | 66,371 | | | (17,373) | | 16,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/28/2024 | 06/27/2025 | 1 | 3,119,753 | 5483 | | 188,083 | | 140,540 | | 234,985 | | | (48,571) | | 13,416 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/04/2024 | 04/03/2025 | 1 | 2,334,481 | 5211 | | 90,572 | | 46,292 | | 129,214 | | | (44,540) | | 8,310 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/22/2025 | 1 | 2,321,000 | 5307.01 | | 102,356 | | 65,700 | | 136,278 | | | (36,736) | | 9,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/22/2025 | 1 | 1,470,135 | 5307 | | 55,073 | | 35,744 | | 74,337 | | | (19,669) | | 5,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/14/2025 | 1 | 2,955,000 | 5123.41 | | 39,302 | | 21,112 | | 53,437 | | | (18,312) | | 10,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/16/2025 | 1 | 2,031,066 | 5303 | | 93,050 | | 58,837 | | 124,767 | | | (34,282) | | 8,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/11/2025 | 1 | 2,084,823 | 5199 | | 83,957 | | 44,777 | | 127,132 | | | (39,442) | | 7,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13D$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2025 | 1 | 2,733,000 | 5283.4 | | 64,226 | | 43,348 | | 81,862 | | | (20,939) | | 11,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13D$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/04/2024 | 06/04/2025 | 1 | 3,306,000 | 5291.34 | | 62,814 | | 42,568 | | 79,456 | | | (20,307) | | 13,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2024 | 06/25/2025 | 1 | 2,379,146 | 5469 | | 88,788 | | 65,487 | | 105,206 | | | (23,417) | | 10,193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 2,563,000 | 5303.27 | | 55,617 | | 35,070 | | 71,909 | | | (20,780) | | 10,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13F$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/10/2025 | 1 | 2,283,000 | 5360.79 | | 62,098 | | 43,109 | | 77,528 | | | (19,055) | | 9,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TS$ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 2,982,000 | 5482.87 | | 148,504 | | 110,658 | | 176,513 | | | (38,652) | | 12,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13D$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 06/02/2025 | 1 | 6,517,000 | 5277.51 | | 166,184 | | 111,705 | | 213,365 | | | (55,244) | | 26,696 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/03/2025 | 1 | 2,139,503 | 5283 | | 97,682 | | 66,294 | | 124,196 | | | (31,484) | | 8,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/12/2024 | 06/11/2025 | 1 | 4,203,500 | 5375 | | 189,080 | | 132,147 | | 227,995 | | | (57,139) | | 17,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 3,454,000 | 5460.48 | | 187,898 | | 140,401 | | 229,203 | | | (48,523) | | 14,853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2025 | 1 | 1,687,000 | 5469.3 | | 77,265 | | 56,831 | | 92,545 | | | (20,533) | | 7,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Y$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/20/2025 | 1 | 3,439,000 | 5473.17 | | 86,319 | | 62,647 | | 98,480 | | | (24,122) | | 14,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 04/09/2025 | 1 | 1,750,000 | 5209.91 | | 37,800 | | 19,785 | | 51,365 | | | (18,020) | | 6,330 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL138$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 2,283,000 | 5267.84 | | 50,454 | | 32,795 | | 64,526 | | | (17,970) | | 9,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/10/2024 | 04/10/2025 | 1 | 2,158,000 | 5160.64 | | 70,567 | | 37,130 | | 99,213 | | | (33,447) | | 7,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13X$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 04/01/2025 | 1 | 3,409,000 | 5243.77 | | 71,589 | | 35,893 | | 96,813 | | | (35,696) | | 12,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00US0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 3,342,000 | 5460.48 | | 166,766 | | 124,611 | | 201,757 | | | (43,066) | | 14,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/07/2024 | 05/07/2025 | 1 | 2,421,000 | 5187.7 | | 84,251 | | 50,597 | | 118,752 | | | (33,700) | | 9,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/25/2024 | 04/25/2025 | 1 | 2,805,000 | 5048.42 | | 77,418 | | 44,178 | | 110,509 | | | (33,512) | | 10,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 1,964,000 | 5447.87 | | 37,512 | | 27,488 | | 44,594 | | | (10,072) | | 8,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 06/26/2025 | 1 | 931,160 | 5475 | | 54,405 | | 40,615 | | 67,124 | | | (14,088) | | 3,997 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 1,998,000 | 5460.48 | | 53,147 | | 39,712 | | 62,844 | | | (13,725) | | 8,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/29/2024 | 04/29/2025 | 1 | 2,227,000 | 5116.17 | | 40,309 | | 23,319 | | 55,080 | | | (17,007) | | 8,466 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/03/2024 | 05/02/2025 | 1 | 4,153,000 | 5127.79 | | 142,448 | | 84,282 | | 203,913 | | | (58,701) | | 15,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 05/07/2025 | 1 | 3,835,000 | 5187.7 | | 93,191 | | 55,966 | | 127,261 | | | (37,276) | | 14,853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13A$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 5,025,000 | 5321.41 | | 124,118 | | 79,326 | | 159,144 | | | (44,886) | | 20,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/01/2024 | 05/01/2025 | 1 | 3,109,000 | 5018.39 | | 169,130 | | 98,775 | | 266,180 | | | (70,432) | | 11,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Y$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/01/2025 | 1 | 2,868,342 | 5244 | | 98,761 | | 49,653 | | 144,090 | | | (49,109) | | 10,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/21/2025 | 1 | 2,925,000 | 4967.23 | | 60,840 | | 33,856 | | 87,342 | | | (27,187) | | 10,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13G$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/12/2024 | 06/12/2025 | 1 | 3,369,000 | 5421.03 | | 43,797 | | 30,646 | | 52,050 | | | (13,199) | | 14,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/17/2024 | 04/17/2025 | 1 | 3,804,000 | 5022.21 | | 46,028 | | 25,106 | | 63,353 | | | (20,933) | | 14,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/11/2024 | 04/11/2025 | 1 | 3,291,000 | 5199.06 | | 48,707 | | 25,905 | | 65,448 | | | (22,952) | | 11,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 4,059,000 | 5127.79 | | 82,804 | | 48,992 | | 115,154 | | | (34,122) | | 15,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00K$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/21/2024 | 05/21/2025 | 1 | 1,948,000 | 5321.41 | | 107,530 | | 68,724 | | 150,744 | | | (38,887) | | 7,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00C$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/04/2024 | 04/04/2025 | 1 | 2,331,000 | 5147.21 | | 121,911 | | 62,475 | | 187,474 | | | (59,787) | | 8,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/17/2025 | 1 | 9,895,000 | 4967.23 | | 124,677 | | 68,763 | | 174,913 | | | (56,328) | | 36,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 9,197,000 | 5127.79 | | 221,648 | | 131,142 | | 310,332 | | | (91,338) | | 35,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/20/2025 | 1 | 3,604,000 | 5473.17 | | 198,580 | | 144,122 | | 248,469 | | | (55,494) | | 15,296 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/29/2024 | 04/29/2025 | 1 | 6,196,000 | 5116.17 | | 151,182 | | 87,461 | | 210,029 | | | (63,787) | | 23,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 1 | 1,530,851 | 5448 | | 58,066 | | 42,667 | | 68,557 | | | (15,474) | | 6,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2025 | 1 | 3,454,000 | 5469.3 | | 180,644 | | 132,871 | | 218,477 | | | (48,007) | | 14,798 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00US2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/27/2024 | 06/18/2025 | 1 | 1,676,343 | 5460 | | 141,745 | | 104,698 | | 184,409 | | | (37,825) | | 7,088 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921Y$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 1,944,000 | 5431.6 | | 109,253 | | 77,387 | | 142,501 | | | (32,416) | | 8,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Y$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/20/2025 | 1 | 2,848,000 | 5473.17 | | 95,408 | | 69,243 | | 114,004 | | | (26,662) | | 12,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 2,268,000 | 5482.87 | | 124,967 | | 93,119 | | 149,807 | | | (32,526) | | 9,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX13Y$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/28/2025 | 1 | 3,467,871 | 5254 | | 135,940 | | 67,402 | | 195,949 | | | (68,535) | | 12,143 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/15/2025 | 1 | 4,314,000 | 5308.15 | | 107,850 | | 67,146 | | 140,898 | | | (40,776) | | 17,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/09/2024 | 05/09/2025 | 1 | 2,198,000 | 5214.08 | | 72,754 | | 44,338 | | 100,948 | | | (28,703) | | 8,552 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/09/2024 | 04/08/2025 | 1 | 2,622,005 | 5202 | | 143,065 | | 74,694 | | 218,994 | | | (68,388) | | 9,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/19/2025 | 1 | 2,021,000 | 5303.27 | | 19,806 | | 12,549 | | 24,598 | | | (7,339) | | 8,039 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/04/2025 | 1 | 2,477,266 | 5204 | | 102,440 | | 52,789 | | 145,788 | | | (49,659) | | 8,842 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00J$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/16/2024 | 05/16/2025 | 1 | 2,218,000 | 5297.1 | | 75,412 | | 47,420 | | 100,677 | | | (28,305) | | 8,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 2,230,000 | 5482.87 | | 74,482 | | 55,500 | | 86,401 | | | (19,386) | | 9,590 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Z$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/04/2025 | 1 | 3,927,000 | 5204.34 | | 73,042 | | 37,536 | | 99,512 | | | (35,718) | | 14,017 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 1,519,000 | 5447.87 | | 15,494 | | 11,354 | | 18,073 | | | (4,160) | | 6,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13A$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 3,604,000 | 5321.41 | | 46,131 | | 29,483 | | 58,052 | | | (16,683) | | 14,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/28/2025 | 1 | 2,954,000 | 5099.96 | | 48,150 | | 27,723 | | 65,872 | | | (20,598) | | 11,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/13/2025 | 1 | 2,370,525 | 5221 | | 109,405 | | 67,886 | | 144,377 | | | (41,592) | | 9,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Y$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/03/2024 | 04/03/2025 | 1 | 2,031,000 | 5211.49 | | 60,524 | | 30,679 | | 84,402 | | | (29,847) | | 7,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/30/2024 | 04/30/2025 | 1 | 4,388,000 | 5035.69 | | 55,289 | | 32,138 | | 76,314 | | | (23,176) | | 16,721 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/14/2024 | 05/14/2025 | 1 | 2,013,000 | 5246.68 | | 28,786 | | 17,843 | | 37,324 | | | (10,962) | | 7,920 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 3,057,000 | 5303.27 | | 60,223 | | 37,974 | | 77,420 | | | (22,501) | | 12,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Z$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/04/2024 | 04/04/2025 | 1 | 3,889,000 | 5147.21 | | 94,892 | | 48,629 | | 132,381 | | | (46,536) | | 13,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/13/2024 | 05/13/2025 | 1 | 2,763,000 | 5221.42 | | 59,405 | | 36,657 | | 79,567 | | | (22,785) | | 10,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 2,308,000 | 5447.87 | | 54,469 | | 39,914 | | 64,988 | | | (14,624) | | 9,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Z$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/04/2024 | 04/04/2025 | 1 | 2,603,000 | 5147.21 | | 48,416 | | 24,811 | | 66,866 | | | (23,744) | | 9,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Y$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/28/2025 | 1 | 2,148,529 | 5253 | | 75,546 | | 37,458 | | 107,566 | | | (38,087) | | 7,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Y$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/02/2025 | 1 | 4,214,000 | 5205.81 | | 53,518 | | 26,980 | | 71,744 | | | (26,539) | | 14,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/15/2024 | 04/15/2025 | 1 | 3,202,000 | 5061.82 | | 99,582 | | 53,769 | | 142,676 | | | (45,835) | | 11,762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/19/2025 | 1 | 1,886,000 | 5303.27 | | 42,624 | | 27,007 | | 55,072 | | | (15,795) | | 7,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/05/2025 | 1 | 2,451,000 | 5127.79 | | 30,638 | | 18,231 | | 41,800 | | | (12,522) | | 9,449 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXK13XSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 04/01/2025 | 1 | 3,520,000 | 5243.77 | | | | 44,704 | | 22,414 | | 59,409 | | (22,291) | | 12,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 3,916,000 | 5099.96 | | | | 90,068 | | 51,539 | | 125,250 | | (38,848) | | 14,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/20/2025 | 1 | 3,530,000 | 5473.17 | | | | 83,661 | | 60,718 | | 102,037 | | (23,379) | | 14,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2024 | 04/23/2025 | 1 | 5,898,000 | 5070.55 | | | | 74,315 | | 41,764 | | 102,262 | | (32,576) | | 22,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13Z$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/04/2024 | 04/04/2025 | 1 | 8,240,000 | 5147.21 | | | | 104,648 | | 53,628 | | 141,927 | | (51,321) | | 29,411 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/14/2024 | 05/14/2025 | 1 | 3,589,000 | 5246.68 | | | | 75,369 | | 46,716 | | 99,724 | | (28,702) | | 14,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/14/2024 | 05/13/2025 | 1 | 1,984,220 | 5222 | | | | 71,239 | | 44,081 | | 98,103 | | (27,204) | | 7,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/11/2025 | 1 | 2,854,000 | 5123.41 | | | | 53,370 | | 28,464 | | 73,428 | | (25,072) | | 10,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 05/07/2025 | 1 | 2,782,000 | 5187.7 | | | | 57,309 | | 34,417 | | 77,659 | | (22,924) | | 10,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/12/2025 | 1 | 8,240,000 | 5222.68 | | | | 206,000 | | 126,551 | | 276,875 | | (80,267) | | 32,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 9,488,000 | 5127.79 | | | | 118,600 | | 70,172 | | 161,930 | | (48,874) | | 36,325 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/15/2024 | 04/15/2025 | 1 | 1,500,000 | 5061.82 | | | | 14,400 | | 7,775 | | 19,648 | | (6,628) | | 5,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 3,128,000 | 5431.6 | | | | 81,641 | | 57,829 | | 99,014 | | (24,223) | | 13,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/23/2024 | 04/22/2025 | 1 | 3,266,911 | 5011 | | | | 134,116 | | 75,209 | | 191,054 | | (58,952) | | 12,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/15/2024 | 04/15/2025 | 1 | 3,486,000 | 5061.82 | | | | 44,272 | | 23,905 | | 60,743 | | (20,377) | | 12,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/24/2024 | 04/24/2025 | 1 | 5,184,000 | 5071.63 | | | | 125,971 | | 71,141 | | 177,748 | | (54,875) | | 19,473 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00OSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/03/2025 | 1 | 1,600,449 | 5287 | | | | 95,887 | | 65,076 | | 126,221 | | (30,906) | | 6,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ZSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/04/2025 | 1 | 7,292,000 | 5204.34 | | | | 177,196 | | 91,059 | | 244,644 | | (86,651) | | 26,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/31/2025 | 1 | 1,507,998 | 5254 | | | | 51,301 | | 25,651 | | 72,760 | | (25,651) | | 5,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2024 | 04/22/2025 | 1 | 2,494,000 | 5010.6 | | | | 54,868 | | 30,684 | | 78,148 | | (24,202) | | 9,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/22/2025 | 1 | 1,310,831 | 5307 | | | | 56,249 | | 36,609 | | 74,046 | | (19,989) | | 5,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/14/2025 | 1 | 5,519,507 | 5247 | | | | 239,688 | | 148,977 | | 318,390 | | (90,871) | | 21,716 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/14/2025 | 1 | 5,606,000 | 5123.41 | | | | 137,347 | | 73,781 | | 191,015 | | (63,995) | | 20,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/02/2025 | 1 | 2,143,000 | 5205.81 | | | | 35,574 | | 17,934 | | 48,139 | | (17,641) | | 7,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/24/2024 | 04/24/2025 | 1 | 4,427,000 | 5071.63 | | | | 92,524 | | 52,252 | | 129,437 | | (40,305) | | 16,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/14/2025 | 1 | 2,067,192 | 5247 | | | | 96,676 | | 60,089 | | 129,552 | | (36,652) | | 8,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/14/2025 | 1 | 2,255,000 | 5123.41 | | | | 48,708 | | 26,165 | | 67,433 | | (22,695) | | 8,262 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/21/2024 | 05/20/2025 | 1 | 3,619,784 | 5308 | | | | 214,018 | | 136,570 | | 303,036 | | (77,611) | | 14,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 04/25/2025 | 1 | 3,123,000 | 5048.42 | | | | 69,643 | | 39,741 | | 98,309 | | (30,147) | | 11,759 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL137SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/12/2025 | 1 | 3,559,000 | 5222.68 | | 45,555 | | 27,986 | | 59,200 | | | (17,750) | | 13,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/01/2024 | 04/29/2025 | 1 | 1,857,170 | 5116 | | 79,156 | | 46,046 | | 119,589 | | | (33,145) | | 7,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/17/2025 | 1 | 3,003,000 | 4967.23 | | 61,562 | | 33,953 | | 88,439 | | | (27,813) | | 11,087 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13A$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/20/2024 | 05/20/2025 | 1 | 3,716,000 | 5308.13 | | 45,335 | | 28,850 | | 57,168 | | | (16,519) | | 14,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 3,379,000 | 5127.79 | | 59,133 | | 34,987 | | 81,791 | | | (24,368) | | 12,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 05/07/2025 | 1 | 5,349,000 | 5187.7 | | 67,397 | | 40,476 | | 89,914 | | | (26,959) | | 20,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 3,829,000 | 5487.03 | | 139,759 | | 100,379 | | 167,406 | | | (39,822) | | 16,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 2,487,000 | 5352.96 | | 39,792 | | 27,336 | | 49,027 | | | (12,646) | | 10,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/04/2024 | 06/04/2025 | 1 | 1,979,000 | 5291.34 | | 110,824 | | 75,104 | | 154,984 | | | (35,828) | | 8,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/04/2024 | 06/04/2025 | 1 | 2,424,000 | 5291.34 | | 85,567 | | 57,988 | | 111,740 | | | (27,663) | | 9,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/09/2025 | 1 | 2,865,000 | 5214.08 | | 69,620 | | 42,427 | | 94,281 | | | (27,466) | | 11,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 2,373,000 | 5277.51 | | 69,292 | | 46,387 | | 89,583 | | | (23,224) | | 9,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/17/2024 | 06/13/2025 | 1 | 1,901,060 | 5432 | | 115,994 | | 82,621 | | 144,370 | | | (33,738) | | 7,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13KS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/26/2024 | 06/26/2025 | 1 | 2,658,000 | 5477.9 | | 48,110 | | 35,519 | | 55,603 | | | (12,654) | | 11,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 2,722,000 | 5304.72 | | 131,745 | | 85,873 | | 175,532 | | | (46,690) | | 10,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 2,536,032 | 5283 | | 152,947 | | 103,514 | | 211,156 | | | (49,582) | | 10,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL133S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2024 | 04/22/2025 | 1 | 2,502,000 | 5010.6 | | 46,287 | | 25,885 | | 65,512 | | | (20,417) | | 9,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 3,275,000 | 5099.96 | | 57,313 | | 32,795 | | 78,623 | | | (24,720) | | 12,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/04/2024 | 06/04/2025 | 1 | 2,328,000 | 5291.34 | | 54,708 | | 37,075 | | 69,517 | | | (17,686) | | 9,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 06/02/2025 | 1 | 4,588,000 | 5277.51 | | 59,185 | | 39,783 | | 74,468 | | | (19,675) | | 18,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/18/2025 | 1 | 1,305,913 | 5487 | | 48,564 | | 35,172 | | 57,144 | | | (13,646) | | 5,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/29/2024 | 05/29/2025 | 1 | 3,185,000 | 5266.95 | | 80,262 | | 53,066 | | 102,265 | | | (27,267) | | 12,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 5,126,000 | 5482.87 | | 239,384 | | 178,378 | | 283,296 | | | (62,305) | | 22,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/11/2025 | 1 | 2,016,000 | 5123.41 | | 43,546 | | 23,224 | | 60,338 | | | (20,457) | | 7,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/13/2025 | 1 | 4,898,000 | 5433.74 | | 60,735 | | 42,902 | | 71,602 | | | (18,137) | | 20,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/03/2024 | 04/03/2025 | 1 | 7,523,000 | 5211.49 | | 182,809 | | 92,663 | | 252,052 | | | (90,152) | | 26,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 5,864,000 | 5431.6 | | 137,804 | | 97,611 | | 166,141 | | | (40,887) | | 24,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/14/2024 | 06/16/2025 | 1 | 2,730,000 | 5431.6 | | 111,930 | | 79,554 | | 140,646 | | | (32,939) | | 11,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/11/2024 | 04/11/2025 | 1 | 5,844,000 | 5199.06 | | 74,219 | | 39,474 | | 99,129 | | | (34,974) | | 21,248 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL138$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/15/2025 | 1 | 5,804,000 | 5308.15 | | 264,662 | | 164,776 | | 365,120 | | | (100,064) | | 22,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/11/2024 | 06/10/2025 | 1 | 2,428,438 | 5361 | | 91,284 | | 63,546 | | 115,333 | | | (27,837) | | 10,109 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 1 | 1,910,950 | 5235 | | 81,826 | | 54,930 | | 108,054 | | | (26,973) | | 7,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 2,411,000 | 5464.62 | | 87,037 | | 63,344 | | 104,626 | | | (24,150) | | 10,233 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13A$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 2,626,000 | 5321.41 | | 74,316 | | 47,497 | | 96,096 | | | (26,876) | | 10,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/12/2024 | 06/11/2025 | 1 | 3,241,318 | 5375 | | 155,634 | | 108,772 | | 188,624 | | | (47,032) | | 13,520 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2025 | 1 | 6,211,000 | 5469.3 | | 155,896 | | 114,667 | | 183,809 | | | (41,430) | | 26,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Z$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/07/2025 | 1 | 1,928,000 | 5204.34 | | 27,378 | | 14,179 | | 36,793 | | | (13,279) | | 6,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 2,174,000 | 5321.41 | | 49,350 | | 31,540 | | 63,026 | | | (17,847) | | 8,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 2,974,554 | 5283 | | 172,723 | | 116,898 | | 236,584 | | | (55,993) | | 12,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 3,601,000 | 5447.87 | | 126,035 | | 92,356 | | 153,066 | | | (33,840) | | 15,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/14/2025 | 1 | 2,362,525 | 5247 | | 141,112 | | 87,708 | | 196,531 | | | (53,498) | | 9,295 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2025 | 1 | 4,193,000 | 5473.23 | | 95,181 | | 68,099 | | 112,174 | | | (27,381) | | 17,694 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 2,169,000 | 5487.03 | | 63,552 | | 45,645 | | 74,989 | | | (18,108) | | 9,171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/05/2025 | 1 | 2,663,000 | 5127.79 | | 81,488 | | 48,489 | | 115,841 | | | (33,306) | | 10,267 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 1 | 972,588 | 5268 | | 57,159 | | 37,361 | | 77,106 | | | (19,847) | | 3,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/24/2025 | 1 | 4,107,000 | 5447.87 | | 103,086 | | 75,539 | | 123,015 | | | (27,678) | | 17,563 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 2,897,000 | 5127.79 | | 65,762 | | 38,909 | | 91,782 | | | (27,100) | | 11,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 06/18/2024 | 06/17/2025 | 1 | 2,172,872 | 5473 | | 129,855 | | 93,164 | | 162,798 | | | (37,101) | | 9,169 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 3,379,000 | 5304.72 | | 154,758 | | 100,873 | | 204,380 | | | (54,846) | | 13,556 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13C$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/28/2024 | 05/28/2025 | 1 | 3,320,000 | 5306.04 | | 43,492 | | 28,635 | | 53,577 | | | (14,895) | | 13,461 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/09/2025 | 1 | 7,033,000 | 5214.08 | | 85,099 | | 51,861 | | 111,526 | | | (33,573) | | 27,363 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/29/2025 | 1 | 2,965,293 | 5267 | | 169,536 | | 113,024 | | 241,810 | | | (57,288) | | 12,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 06/13/2024 | 06/13/2025 | 1 | 3,085,000 | 5433.74 | | 146,538 | | 103,510 | | 187,516 | | | (43,761) | | 12,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13C$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/29/2024 | 05/29/2025 | 1 | 2,918,000 | 5266.95 | | 68,281 | | 45,145 | | 86,873 | | | (23,197) | | 11,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 06/04/2024 | 06/04/2025 | 1 | 2,437,000 | 5291.34 | | 112,833 | | 76,465 | | 152,430 | | | (36,478) | | 10,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/12/2024 | 06/12/2025 | 1 | 7,791,000 | 5421.03 | | 359,944 | | 251,862 | | 463,915 | | | (108,476) | | 32,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 06/18/2024 | 06/17/2025 | 1 | 3,179,947 | 5473 | | 193,310 | | 138,691 | | 242,842 | | | (55,232) | | 13,419 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00NS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/30/2025 | 1 | 3,204,000 | 5235.48 | | 160,520 | | 107,162 | | 220,310 | | | (54,093) | | 13,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 2,368,000 | 5431.6 | | 73,645 | | 52,165 | | 89,841 | | | (21,851) | | 9,916 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2025 | 1 | 2,072,000 | 5283.4 | | 44,341 | | 29,927 | | 56,429 | | | (14,456) | | 8,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/22/2025 | 1 | 1,290,022 | 5309 | | 75,345 | | 49,037 | | 104,278 | | | (26,775) | | 5,165 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/30/2024 | 05/30/2025 | 1 | 2,870,000 | 5235.48 | | 37,597 | | 25,099 | | 47,132 | | | (12,670) | | 11,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/16/2025 | 1 | 4,961,000 | 5431.6 | | 64,493 | | 45,838 | | 76,267 | | | (18,979) | | 20,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/28/2025 | 1 | 1,736,000 | 5306.04 | | 93,570 | | 61,607 | | 126,201 | | | (32,045) | | 7,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 1,939,008 | 5283 | | 118,600 | | 80,268 | | 164,228 | | | (38,447) | | 7,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 3,741,000 | 5267.84 | | 93,525 | | 60,791 | | 120,361 | | | (33,310) | | 15,009 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/05/2024 | 06/05/2025 | 1 | 2,942,000 | 5354.03 | | 130,331 | | 88,682 | | 171,366 | | | (41,777) | | 12,125 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 05/07/2025 | 1 | 2,393,000 | 5187.7 | | 67,961 | | 40,814 | | 93,797 | | | (27,184) | | 9,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 2,110,000 | 5321.41 | | 30,384 | | 19,419 | | 38,159 | | | (10,988) | | 8,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/30/2024 | 05/30/2025 | 1 | 5,074,000 | 5235.48 | | 124,313 | | 82,990 | | 160,324 | | | (41,892) | | 20,658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/09/2025 | 1 | 2,223,000 | 5214.08 | | 40,236 | | 24,521 | | 53,451 | | | (15,874) | | 8,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 3,735,000 | 5277.51 | | 87,773 | | 58,759 | | 112,246 | | | (29,418) | | 15,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 2,607,000 | 5127.79 | | 79,774 | | 47,200 | | 113,489 | | | (32,874) | | 9,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/30/2024 | 05/30/2025 | 1 | 2,250,000 | 5235.48 | | 39,825 | | 26,587 | | 50,548 | | | (13,420) | | 9,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/10/2025 | 1 | 5,610,000 | 5360.79 | | 72,930 | | 50,629 | | 88,511 | | | (22,379) | | 23,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/16/2024 | 05/16/2025 | 1 | 3,970,000 | 5297.1 | | 87,737 | | 55,170 | | 113,144 | | | (32,931) | | 15,688 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 3,230,000 | 5304.72 | | 174,743 | | 113,899 | | 237,170 | | | (61,928) | | 12,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/10/2024 | 06/06/2025 | 1 | 3,769,628 | 5347 | | 174,142 | | 120,299 | | 223,469 | | | (54,027) | | 15,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/12/2024 | 06/12/2025 | 1 | 2,014,000 | 5421.03 | | 91,234 | | 63,839 | | 116,783 | | | (27,495) | | 8,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/28/2025 | 1 | 4,525,000 | 5099.96 | | 57,468 | | 33,087 | | 77,861 | | | (24,584) | | 17,161 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 06/02/2025 | 1 | 5,036,000 | 5277.51 | | 215,541 | | 144,881 | | 284,672 | | | (71,651) | | 20,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/12/2024 | 06/10/2025 | 1 | 5,291,100 | 5361 | | 254,547 | | 177,690 | | 307,227 | | | (77,136) | | 22,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/23/2025 | 1 | 5,606,000 | 5267.84 | | 72,878 | | 47,371 | | 91,562 | | | (25,957) | | 22,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 3,000,000 | 5464.62 | | 156,600 | | 113,970 | | 196,401 | | | (43,452) | | 12,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2025 | 1 | 2,687,000 | 5187.67 | | 34,125 | | 20,588 | | 45,129 | | | (13,556) | | 10,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2025 | 1 | 2,183,000 | 5304.72 | | 49,118 | | 32,204 | | 61,817 | | | (17,218) | | 8,832 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13GSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/13/2025 | 1 | 3,521,000 | 5433.74 | | 88,025 | | 62,178 | | 106,026 | | | (26,287) | | 14,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/05/2025 | 1 | 3,185,648 | 5354 | | 144,936 | | 99,442 | | 189,526 | | | (46,188) | | 13,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2025 | 1 | 2,627,000 | 5473.23 | | 46,235 | | 33,080 | | 54,210 | | | (13,301) | | 11,086 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 3,677,000 | 5304.72 | | 159,950 | | 104,257 | | 209,878 | | | (56,685) | | 14,752 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2025 | 1 | 6,232,000 | 5473.23 | | 81,639 | | 58,410 | | 94,291 | | | (23,485) | | 26,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 05/30/2024 | 05/30/2025 | 1 | 3,197,000 | 5235.48 | | 110,936 | | 74,060 | | 146,978 | | | (37,384) | | 13,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 1 | 2,196,689 | 5268 | | 134,841 | | 87,891 | | 183,047 | | | (47,787) | | 8,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/05/2025 | 1 | 3,373,039 | 5354 | | 138,449 | | 94,991 | | 179,125 | | | (44,121) | | 13,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2025 | 1 | 2,139,000 | 5469.3 | | 35,935 | | 26,432 | | 41,797 | | | (9,550) | | 9,164 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/23/2025 | 1 | 13,034,000 | 5304.72 | | 327,153 | | 213,242 | | 414,611 | | | (115,942) | | 52,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/05/2025 | 1 | 2,807,000 | 5127.79 | | 60,631 | | 36,078 | | 84,227 | | | (24,781) | | 10,822 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 2,094,000 | 5464.62 | | 66,589 | | 48,462 | | 79,599 | | | (18,477) | | 8,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/11/2024 | 06/11/2025 | 1 | 2,735,000 | 5375.32 | | 43,760 | | 30,499 | | 53,428 | | | (13,308) | | 11,408 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/20/2025 | 1 | 2,107,000 | 5473.17 | | 36,240 | | 26,302 | | 41,922 | | | (10,127) | | 8,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/16/2024 | 05/16/2025 | 1 | 1,730,000 | 5297.1 | | 49,651 | | 31,221 | | 65,277 | | | (18,636) | | 6,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/23/2025 | 1 | 1,983,000 | 5464.62 | | 46,997 | | 34,309 | | 55,311 | | | (12,934) | | 8,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 06/27/2024 | 06/27/2025 | 1 | 2,404,000 | 5482.87 | | 45,195 | | 33,677 | | 52,431 | | | (11,763) | | 10,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 4,096,000 | 5277.51 | | 80,691 | | 54,018 | | 102,281 | | | (27,045) | | 16,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 2,530,000 | 5464.62 | | 71,599 | | 52,108 | | 84,845 | | | (19,867) | | 10,738 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/20/2025 | 1 | 5,028,000 | 5473.17 | | 246,875 | | 179,172 | | 296,608 | | | (68,990) | | 21,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2025 | 1 | 2,055,000 | 5473.23 | | 58,362 | | 41,756 | | 69,391 | | | (16,789) | | 8,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 2,375,000 | 5487.03 | | 45,600 | | 32,751 | | 52,997 | | | (12,993) | | 10,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL135SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/05/2025 | 1 | 2,851,000 | 5127.79 | | 49,322 | | 29,349 | | 67,769 | | | (20,159) | | 10,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 3,344,000 | 5460.48 | | 188,267 | | 140,677 | | 230,556 | | | (48,618) | | 14,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/28/2024 | 05/28/2025 | 1 | 2,759,000 | 5306.04 | | 61,250 | | 40,327 | | 76,981 | | | (20,976) | | 11,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/25/2025 | 1 | 3,203,000 | 5099.96 | | 67,263 | | 38,489 | | 93,066 | | | (29,012) | | 12,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/16/2024 | 05/16/2025 | 1 | 3,020,000 | 5297.1 | | 74,292 | | 46,715 | | 96,605 | | | (27,885) | | 11,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 3,321,000 | 5303.27 | | 47,490 | | 29,945 | | 60,514 | | | (17,744) | | 13,124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/09/2025 | 1 | 3,117,000 | 5222.68 | | 82,912 | | 50,669 | | 112,227 | | | (32,573) | | 12,127 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13LSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 2,765,000 | 5460.48 | | 36,222 | | 27,141 | | 41,916 | | | (9,277) | | 11,956 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13FSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/10/2025 | 1 | 2,026,000 | 5360.79 | | 38,697 | | 26,864 | | 47,532 | | | (11,874) | | 8,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 1 | 3,998,867 | 5478 | | 182,427 | | 135,807 | | 217,999 | | | (47,611) | | 17,165 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/30/2025 | 1 | 2,527,000 | 5277.51 | | 108,156 | | 72,404 | | 142,942 | | | (36,250) | | 10,288 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/24/2025 | 1 | 1,410,998 | 5448 | | 81,831 | | 60,802 | | 98,860 | | | (21,475) | | 6,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2025 | 1 | 2,031,000 | 5187.67 | | 49,353 | | 29,775 | | 67,341 | | | (19,606) | | 7,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/29/2024 | 04/29/2025 | 1 | 2,867,000 | 5116.17 | | 34,691 | | 20,069 | | 46,710 | | | (14,637) | | 10,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 3,819,000 | 5431.6 | | 128,700 | | 91,163 | | 158,121 | | | (38,186) | | 15,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 2,695,000 | 5487.03 | | 43,659 | | 31,357 | | 50,401 | | | (12,440) | | 11,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/20/2024 | 06/20/2025 | 1 | 4,250,000 | 5473.17 | | 190,825 | | 138,493 | | 234,667 | | | (53,326) | | 18,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2025 | 1 | 2,919,000 | 5469.3 | | 164,340 | | 120,878 | | 199,750 | | | (43,674) | | 12,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/17/2025 | 1 | 2,391,802 | 5473 | | 97,023 | | 70,192 | | 117,699 | | | (27,338) | | 10,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 3,699,000 | 5487.03 | | 123,547 | | 88,735 | | 146,567 | | | (35,202) | | 15,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2025 | 1 | 3,105,000 | 5469.3 | | 104,018 | | 76,509 | | 122,209 | | | (27,643) | | 13,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/17/2025 | 1 | 2,211,185 | 5473 | | 101,865 | | 73,695 | | 120,999 | | | (28,702) | | 9,331 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 1 | 6,390,352 | 5448 | | 281,719 | | 207,009 | | 335,564 | | | (75,074) | | 27,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00US8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 5,950,000 | 5460.48 | | 257,040 | | 192,066 | | 306,953 | | | (66,378) | | 25,587 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/13/2024 | 11/08/2024 | 1 | 3,922,500 | 5400 | | 122,318 | | 26,260 | | 315,548 | | | (95,667) | | 6,411 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 5,778,000 | 5464.62 | | 135,205 | | 98,399 | | 159,175 | | | (37,516) | | 24,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/14/2025 | 1 | 1,710,418 | 5247 | | 40,013 | | 24,870 | | 51,048 | | | (15,170) | | 6,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/09/2025 | 1 | 2,163,000 | 5214.08 | | 30,715 | | 18,718 | | 40,526 | | | (12,118) | | 8,415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 2,865,000 | 5352.96 | | 61,025 | | 41,923 | | 76,202 | | | (19,394) | | 11,832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 2,233,000 | 5460.48 | | 62,747 | | 46,886 | | 74,149 | | | (16,204) | | 9,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL1355S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/01/2024 | 05/01/2025 | 1 | 2,363,000 | 5018.39 | | 40,407 | | 23,599 | | 56,441 | | | (16,827) | | 9,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL139SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/19/2025 | 1 | 2,320,000 | 5303.27 | | 43,616 | | 27,635 | | 55,987 | | | (16,163) | | 9,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13D$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 3,140,000 | 5277.51 | | 82,896 | | 55,494 | | 106,511 | | | (27,784) | | 12,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/28/2025 | 1 | 2,911,000 | 5099.96 | | 60,258 | | 34,694 | | 83,299 | | | (25,778) | | 11,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/20/2025 | 1 | 4,038,000 | 5473.17 | | 189,382 | | 137,446 | | 226,821 | | | (52,923) | | 17,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13D$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2025 | 1 | 2,930,000 | 5283.4 | | 99,034 | | 66,841 | | 128,984 | | | (32,288) | | 12,027 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13JS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/23/2025 | 1 | 2,023,000 | 5464.62 | | 53,610 | | 39,136 | | 63,575 | | | (14,754) | | 8,635 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/23/2025 | 1 | 3,960,000 | 5464.62 | | 51,876 | | 37,871 | | 60,039 | | | (14,277) | | 16,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/21/2024 | 05/21/2025 | 1 | 2,640,000 | 5321.41 | | 100,320 | | 64,116 | | 132,514 | | | (36,280) | | 10,546 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 1 | 2,426,000 | 5464.62 | | 81,271 | | 59,147 | | 95,797 | | | (22,550) | | 10,297 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL134SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/29/2024 | 04/29/2025 | 1 | 3,266,000 | 5116.17 | | 75,118 | | 43,457 | | 103,945 | | | (31,694) | | 12,416 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I3M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/09/2024 | 05/09/2025 | 1 | 2,036,000 | 5214.08 | | 76,554 | | 46,653 | | 107,667 | | | (30,202) | | 7,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/16/2024 | 05/16/2025 | 1 | 3,496,000 | 5297.1 | | 129,352 | | 81,338 | | 174,270 | | | (48,551) | | 13,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 2,639,000 | 5431.6 | | 48,822 | | 34,582 | | 58,344 | | | (14,486) | | 11,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/03/2024 | 05/05/2025 | 1 | 2,623,000 | 5127.79 | | 96,526 | | 57,437 | | 139,156 | | | (39,452) | | 10,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 4,489,000 | 5460.48 | | 106,389 | | 79,496 | | 125,300 | | | (27,474) | | 19,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/30/2025 | 1 | 3,344,000 | 5277.51 | | 92,963 | | 62,234 | | 119,850 | | | (31,158) | | 13,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/06/2025 | 1 | 2,184,000 | 5352.96 | | 57,439 | | 39,460 | | 72,035 | | | (18,255) | | 9,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T3Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/27/2025 | 1 | 3,489,000 | 5482.87 | | 152,469 | | 113,613 | | 179,626 | | | (39,684) | | 15,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I3Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/10/2024 | 05/09/2025 | 1 | 2,812,000 | 5222.68 | | 84,079 | | 51,381 | | 114,560 | | | (33,031) | | 10,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D3K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/09/2025 | 1 | 3,064,000 | 5209.91 | | 86,711 | | 45,386 | | 119,637 | | | (41,336) | | 11,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/23/2025 | 1 | 4,182,000 | 5464.62 | | 104,968 | | 76,630 | | 124,062 | | | (28,888) | | 17,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2025 | 1 | 3,920,000 | 5469.3 | | 87,024 | | 64,009 | | 102,098 | | | (23,127) | | 16,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/21/2025 | 1 | 8,588,756 | 5321 | | 366,087 | | 234,620 | | 483,496 | | | (131,751) | | 34,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/17/2024 | 05/16/2025 | 1 | 3,238,000 | 5303.27 | | 123,044 | | 77,586 | | 165,824 | | | (45,972) | | 12,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ESA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/11/2024 | 04/11/2025 | 1 | 1,671,000 | 5199.06 | | 15,206 | | 8,087 | | 19,875 | | | (7,166) | | 6,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S3X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/24/2024 | 06/20/2025 | 1 | 2,753,005 | 5473 | | 164,199 | | 119,833 | | 209,471 | | | (44,575) | | 11,684 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/13/2025 | 1 | 1,948,000 | 5433.74 | | 45,778 | | 32,336 | | 55,145 | | | (13,671) | | 8,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U3C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/27/2025 | 1 | 2,626,000 | 5460.48 | | 123,685 | | 92,420 | | 148,759 | | | (31,941) | | 11,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/18/2025 | 1 | 3,094,685 | 5487 | | 133,984 | | 97,036 | | 158,954 | | | (37,648) | | 13,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S57 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 1 | 2,061,000 | 5464.62 | | 83,883 | | 61,048 | | 99,783 | | | (23,275) | | 8,747 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/01/2024 | 03/25/2025 | 1 | 1,847,126 | 5233 | | 157,950 | | 77,644 | | 250,894 | | | (80,299) | | 6,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/01/2024 | 04/30/2025 | 1 | 3,530,019 | 5036 | | 151,360 | | 88,224 | | 217,910 | | | (63,205) | | 13,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05M5E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/06/2024 | 05/02/2025 | 1 | 4,548,350 | 5128 | | 209,119 | | 124,073 | | 298,446 | | | (85,154) | | 17,413 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17YS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/09/2025 | 1 | 3,727,000 | 5346.99 | | 156,161 | | 107,979 | | 202,931 | | | (48,933) | | 15,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/05/2024 | 04/04/2025 | 1 | 2,624,000 | 5204.34 | | 52,742 | | 27,104 | | 71,976 | | | (25,792) | | 9,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/13/2024 | 10/04/2024 | 1 | 5,230,000 | .4400 | | 10,310 | | 218 | | 5 | | | (10,024) | | 2,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/01/2024 | 04/30/2025 | 1 | 2,074,704 | .5036 | | 121,379 | | 70,749 | | 184,371 | | | (50,686) | | 7,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/21/2025 | 1 | 1,959,000 | 4967.23 | | 73,658 | | 40,989 | | 110,511 | | | (32,915) | | 7,305 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/11/2024 | 04/10/2025 | 1 | 1,630,762 | .5161 | | 83,010 | | 44,041 | | 118,055 | | | (39,225) | | 5,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13KS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/26/2024 | 06/26/2025 | 1 | 4,061,000 | 5477.9 | | 101,931 | | 75,255 | | 119,703 | | | (26,809) | | 17,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/16/2025 | 1 | 2,420,899 | .5297 | | 102,085 | | 64,370 | | 140,192 | | | (38,142) | | 9,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/13/2024 | 06/12/2025 | 1 | 4,683,770 | .5421 | | 266,751 | | 188,208 | | 346,854 | | | (79,879) | | 19,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/23/2024 | 05/23/2025 | 1 | 5,273,000 | 5267.84 | | 182,446 | | 118,590 | | 240,132 | | | (64,981) | | 21,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/12/2024 | 06/10/2025 | 1 | 2,985,960 | .5361 | | 192,655 | | 134,485 | | 245,047 | | | (58,380) | | 12,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/12/2024 | 04/11/2025 | 1 | 1,948,000 | 5123.41 | | 90,387 | | 48,207 | | 133,726 | | | (42,462) | | 7,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/02/2024 | 04/02/2025 | 1 | 4,783,000 | 5205.81 | | 167,405 | | 84,394 | | 236,745 | | | (83,015) | | 16,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/07/2024 | 05/07/2025 | 1 | 3,376,000 | 5187.7 | | 110,733 | | 66,501 | | 155,141 | | | (44,293) | | 13,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/15/2025 | 1 | 3,882,416 | .5062 | | 155,908 | | 84,414 | | 230,466 | | | (71,529) | | 14,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/05/2024 | 04/07/2025 | 1 | 2,629,000 | 5204.34 | | 77,030 | | 39,894 | | 107,263 | | | (37,360) | | 9,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/17/2025 | 1 | 2,109,682 | .5011 | | 87,214 | | 48,102 | | 135,418 | | | (39,403) | | 7,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/01/2024 | 05/01/2025 | 1 | 4,688,000 | 5018.39 | | 214,710 | | 125,396 | | 325,021 | | | (89,414) | | 17,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/21/2025 | 1 | 7,805,000 | 4967.23 | | 189,662 | | 105,542 | | 274,221 | | | (84,753) | | 29,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/24/2024 | 05/23/2025 | 1 | 2,161,000 | 5304.72 | | 66,343 | | 43,243 | | 85,087 | | | (23,512) | | 8,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/30/2024 | 04/30/2025 | 1 | 2,246,000 | 5035.69 | | 75,016 | | 43,605 | | 108,576 | | | (31,445) | | 8,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/16/2025 | 1 | 13,137,000 | 5303.27 | | 168,154 | | 106,030 | | 213,345 | | | (62,827) | | 51,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/12/2024 | 04/11/2025 | 1 | 10,512,000 | 5123.41 | | 133,502 | | 71,201 | | 181,668 | | | (62,717) | | 38,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/16/2025 | 1 | 3,111,000 | 5303.27 | | 102,041 | | 64,342 | | 134,523 | | | (38,125) | | 12,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/15/2025 | 1 | 1,574,226 | .5062 | | 56,677 | | 30,687 | | 82,814 | | | (26,003) | | 5,783 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/17/2024 | 04/15/2025 | 1 | 1,422,371 | .5062 | | 57,717 | | 31,337 | | 88,058 | | | (26,394) | | 5,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/05/2025 | 1 | 4,314,587 | .5353 | | 184,397 | | 126,869 | | 239,350 | | | (58,418) | | 17,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 04/21/2025 | 1 | 2,244,000 | 4967.23 | | 104,795 | | 58,316 | | 161,860 | | | (46,829) | | 8,367 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13KSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 06/27/2025 | 1 | 4,256,000 | 5482.87 | | 97,462 | | 72,624 | | 113,206 | | | (25,367) | | 18,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13KS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/26/2024 | 06/26/2025 | 1 | 2,762,000 | 5477.9 | | 81,203 | | 59,951 | | 95,789 | | | (21,357) | | 11,856 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/25/2024 | 06/25/2025 | 1 | 2,020,000 | 5469.3 | | 72,922 | | 53,637 | | 87,024 | | | (19,379) | | 8,655 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/23/2024 | 05/22/2025 | 1 | 2,596,889 | 5311 | | 148,020 | | 96,069 | | 216,537 | | | (52,864) | | 10,396 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/13/2025 | 1 | 3,835,000 | 5433.74 | | 84,754 | | 59,867 | | 101,602 | | | (25,310) | | 16,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/18/2024 | 06/18/2025 | 1 | 2,256,000 | 5487.03 | | 32,938 | | 23,657 | | 38,077 | | | (9,385) | | 9,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 4,004,000 | 5464.62 | | 67,267 | | 48,956 | | 78,463 | | | (18,665) | | 16,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2025 | 1 | 9,526,000 | 5473.23 | | 238,150 | | 170,389 | | 281,808 | | | (68,509) | | 40,199 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13HS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/16/2025 | 1 | 4,657,000 | 5431.6 | | 116,425 | | 82,748 | | 140,256 | | | (34,261) | | 19,615 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 12,968,000 | 5431.6 | | 168,584 | | 119,414 | | 199,509 | | | (50,019) | | 54,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2025 | 1 | 2,821,000 | 5469.3 | | 77,295 | | 56,854 | | 91,395 | | | (20,542) | | 12,086 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/27/2025 | 1 | 2,397,000 | 5460.48 | | 53,453 | | 39,941 | | 62,620 | | | (13,804) | | 10,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ES7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/05/2024 | 06/05/2025 | 1 | 5,282,000 | 5354.03 | | 68,138 | | 46,364 | | 83,669 | | | (21,841) | | 21,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 3,357,000 | 5459.1 | | 166,843 | | 137,645 | | 205,959 | | | (30,252) | | 15,166 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/02/2025 | 1 | 6,020,154 | 5508 | | 265,610 | | 202,722 | | 306,544 | | | (64,943) | | 26,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 07/31/2025 | 1 | 3,556,361 | 5522 | | 147,624 | | 124,250 | | 189,889 | | | (24,334) | | 16,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/07/2024 | 08/07/2025 | 1 | 1,992,000 | 5199.5 | | 112,349 | | 95,945 | | 156,648 | | | (16,621) | | 9,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V5A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 2,499,000 | 5509.01 | | 135,196 | | 102,331 | | 158,684 | | | (33,336) | | 10,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 2,879,000 | 5554.25 | | 133,874 | | 118,384 | | 153,943 | | | (16,415) | | 13,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/12/2025 | 1 | 1,037,966 | 5339 | | 62,178 | | 54,255 | | 75,610 | | | (8,051) | | 4,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/03/2025 | 1 | 4,393,000 | 5537.02 | | 243,372 | | 185,909 | | 283,957 | | | (59,343) | | 19,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 08/01/2025 | 1 | 2,326,000 | 5446.68 | | 127,697 | | 107,535 | | 161,452 | | | (20,991) | | 10,631 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/30/2025 | 1 | 2,341,000 | 5436.44 | | 123,371 | | 102,639 | | 156,300 | | | (20,956) | | 10,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/28/2025 | 1 | 4,763,000 | 5459.1 | | 236,721 | | 195,637 | | 292,193 | | | (42,571) | | 21,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/31/2024 | 07/30/2025 | 1 | 2,303,977 | 5447 | | 142,724 | | 119,068 | | 165,362 | | | (23,918) | | 10,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/15/2025 | 1 | 2,160,603 | 5554 | | 95,970 | | 85,247 | | 104,938 | | | (10,930) | | 10,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 2,640,000 | 5554.25 | | 99,264 | | 87,683 | | 112,286 | | | (12,272) | | 12,340 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00USJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/27/2025 | 1 | 4,047,483 | .5462 | | 170,245 | | 127,565 | | 201,277 | | | (42,915) | | 17,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/23/2024 | 07/22/2025 | 1 | 9,259,178 | .5564 | | 423,155 | | 343,667 | | 481,974 | | | (80,213) | | 41,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/24/2024 | 07/24/2025 | 1 | 6,066,000 | 5427.13 | | 284,495 | | 231,985 | | 353,687 | | | (53,002) | | 27,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 07/31/2025 | 1 | 2,131,608 | .5522 | | 105,714 | | 88,976 | | 139,031 | | | (17,425) | | 9,727 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W9L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 1,580,500 | .5537 | | 90,054 | | 68,983 | | 105,553 | | | (21,583) | | 6,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V9K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 5,124,684 | .5475 | | 318,455 | | 240,826 | | 379,959 | | | (78,739) | | 22,201 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/14/2025 | 1 | 3,122,221 | .5455 | | 185,580 | | 163,414 | | 214,137 | | | (23,452) | | 14,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/03/2025 | 1 | 5,829,000 | 5537.02 | | 280,375 | | 214,175 | | 323,641 | | | (68,365) | | 25,344 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/13/2025 | 1 | 4,029,000 | 5434.43 | | 232,070 | | 202,023 | | 296,065 | | | (30,519) | | 18,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/29/2025 | 1 | 8,200,774 | .5464 | | 358,964 | | 298,476 | | 453,508 | | | (61,142) | | 37,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,858,000 | 5567.19 | | 107,175 | | 82,098 | | 123,045 | | | (25,687) | | 12,426 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/14/2025 | 1 | 3,345,000 | 5455.21 | | 189,327 | | 165,335 | | 238,143 | | | (24,379) | | 15,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/24/2025 | 1 | 1,779,430 | .5732 | | 87,740 | | 87,496 | | 85,961 | | | (967) | | 8,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,826,000 | 5567.19 | | 94,954 | | 72,736 | | 108,435 | | | (22,757) | | 12,287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 3,568,000 | 5738.17 | | 85,275 | | 85,275 | | 86,118 | | | (703) | | 17,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/19/2025 | 1 | 3,188,211 | .5714 | | 143,490 | | 140,700 | | 147,979 | | | (3,942) | | 15,699 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 11,626,000 | 5702.55 | | 153,463 | | 150,479 | | 157,031 | | | (4,216) | | 57,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 2,818,000 | 5554.25 | | 140,618 | | 124,213 | | 162,802 | | | (17,384) | | 13,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 07/01/2025 | 1 | 5,797,000 | 5475.09 | | 146,084 | | 109,865 | | 168,963 | | | (36,421) | | 25,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,105,000 | 5567.19 | | 107,776 | | 82,558 | | 125,739 | | | (25,831) | | 9,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 1,896,000 | 5702.55 | | 18,960 | | 18,594 | | 19,339 | | | (517) | | 9,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 2,317,000 | 5738.17 | | 46,340 | | 46,340 | | 46,748 | | | (382) | | 11,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 3,170,077 | .5475 | | 192,934 | | 145,903 | | 229,705 | | | (47,704) | | 13,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/18/2025 | 1 | 1,430,233 | .5620 | | 79,026 | | 77,269 | | 79,431 | | | (2,388) | | 7,033 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 6,457,000 | 5702.55 | | 162,716 | | 159,552 | | 169,082 | | | (4,470) | | 31,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/21/2024 | 08/20/2025 | 1 | 4,116,926 | .5599 | | 230,391 | | 205,570 | | 255,730 | | | (25,318) | | 19,394 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 09/02/2025 | 1 | 2,019,000 | 5648.4 | | 82,577 | | 76,435 | | 88,531 | | | (6,956) | | 9,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 2,385,000 | 5738.17 | | 144,293 | | 144,293 | | 148,488 | | | (1,189) | | 11,859 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00V$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 3,483,187 | .5474 | | 202,578 | | 153,196 | | 240,067 | | | (50,088) | | 15,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 3,222,546 | .5537 | | 143,189 | | 109,686 | | 165,749 | | | (34,318) | | 14,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 3,425,000 | 5584.54 | | 44,525 | | 34,905 | | 50,212 | | | (9,881) | | 15,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 7,279,000 | 5408.42 | | 93,899 | | 88,467 | | 109,673 | | | (6,141) | | 35,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 09/18/2025 | 1 | 4,676,000 | 5618.26 | | 204,809 | | 198,602 | | 224,364 | | | (6,733) | | 22,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2025 | 1 | 3,980,000 | 5738.17 | | 234,422 | | 234,422 | | 241,451 | | | (1,916) | | 19,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$M | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,056,000 | 5626.02 | | 54,895 | | 52,760 | | 59,351 | | | (2,564) | | 10,023 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/26/2024 | 08/22/2025 | 1 | 1,989,017 | .5635 | | 87,752 | | 79,441 | | 96,029 | | | (8,508) | | 9,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 2,293,000 | 5544.59 | | 101,351 | | 81,417 | | 119,859 | | | (20,548) | | 10,237 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/27/2025 | 1 | 3,812,981 | .5463 | | 177,145 | | 132,736 | | 210,897 | | | (44,654) | | 16,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/21/2025 | 1 | 3,575,000 | .5505 | | 171,243 | | 138,221 | | 208,856 | | | (34,062) | | 16,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/15/2025 | 1 | 2,922,603 | .5631 | | 178,567 | | 141,571 | | 195,106 | | | (37,283) | | 12,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,517,000 | 5584.54 | | 41,279 | | 32,360 | | 46,514 | | | (9,161) | | 11,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 4,712,000 | 5702.55 | | 90,942 | | 89,173 | | 94,048 | | | (2,498) | | 23,202 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/25/2024 | 09/25/2025 | 1 | 2,340,000 | 5722.26 | | 67,860 | | 67,112 | | 69,598 | | | (930) | | 11,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 4,343,000 | 5408.42 | | 211,938 | | 199,678 | | 262,556 | | | (13,860) | | 21,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815V$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/30/2024 | 09/26/2025 | 1 | 1,511,935 | .5742 | | 70,356 | | 70,356 | | 72,692 | | | | | 7,518 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/12/2024 | 08/08/2025 | 1 | 2,020,092 | .5344 | | 108,811 | | 94,263 | | 143,764 | | | (14,769) | | 9,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,021,012 | .5537 | | 124,104 | | 95,065 | | 146,132 | | | (29,744) | | 8,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/10/2024 | 07/10/2025 | 1 | 6,040,000 | 5633.91 | | 151,000 | | 117,306 | | 166,010 | | | (33,923) | | 26,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,392,000 | 5626.02 | | 143,759 | | 138,169 | | 161,580 | | | (6,714) | | 11,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 2,523,000 | 5738.17 | | 56,515 | | 56,515 | | 57,083 | | | (466) | | 12,546 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/16/2025 | 1 | 2,426,000 | 5667.2 | | 135,128 | | 107,209 | | 147,176 | | | (28,136) | | 10,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 5,086,000 | 5626.02 | | 301,091 | | 289,382 | | 338,334 | | | (14,062) | | 24,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/06/2024 | 09/05/2025 | 1 | 4,832,000 | 5408.42 | | 244,499 | | 230,237 | | 304,511 | | | (16,121) | | 23,318 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 1,099,875 | .5554 | | 62,470 | | 59,867 | | 71,680 | | | (3,089) | | 5,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815V$2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/30/2024 | 09/26/2025 | 1 | 2,375,812 | .5739 | | 121,931 | | 121,931 | | 126,103 | | | | | 11,814 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 4,044,000 | 5509.01 | | 136,283 | | 103,153 | | 155,506 | | | (33,604) | | 17,551 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA210S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/17/2024 | 07/17/2025 | 1 | 2,900,000 | 5588.27 | | 45,530 | | 36,248 | | 50,837 | | | (9,355) | | 12,925 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 3,304,000 | 5626.02 | | 146,698 | | 140,993 | | 161,198 | | | (6,851) | | 16,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/21/2025 | 1 | 4,539,000 | 5505 | | 59,007 | | 47,628 | | 67,518 | | | (11,737) | | 20,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 3,599,000 | 5570.64 | | 103,291 | | 92,991 | | 115,240 | | | (11,037) | | 17,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/19/2024 | 07/18/2025 | 1 | 3,303,000 | 5505 | | 188,601 | | 151,929 | | 232,927 | | | (37,824) | | 14,746 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/13/2024 | 08/12/2025 | 1 | 3,105,091 | 5344 | | 142,513 | | 124,010 | | 172,560 | | | (18,793) | | 14,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 4,348,000 | 5738.17 | | 166,094 | | 166,094 | | 169,529 | | | (1,369) | | 21,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 1,782,876 | 5554 | | 86,221 | | 82,628 | | 97,700 | | | (4,264) | | 8,679 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/12/2025 | 1 | 2,766,000 | 5595.76 | | 35,681 | | 34,199 | | 39,214 | | | (1,760) | | 13,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 4,032,000 | 5702.55 | | 41,530 | | 40,722 | | 42,476 | | | (1,141) | | 19,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/25/2025 | 1 | 2,042,847 | 5722 | | 78,454 | | 78,236 | | 79,453 | | | (862) | | 10,144 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 4,060,000 | 5626.02 | | 174,986 | | 168,181 | | 192,681 | | | (8,172) | | 19,793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 4,167,000 | 5626.02 | | 208,350 | | 200,248 | | 230,922 | | | (9,731) | | 20,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 5,249,095 | 5537 | | 245,854 | | 188,329 | | 285,247 | | | (58,924) | | 22,822 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/18/2025 | 1 | 1,848,909 | 5545 | | 84,803 | | 68,504 | | 98,220 | | | (16,444) | | 8,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 3,803,000 | 5738.17 | | 166,571 | | 166,571 | | 170,435 | | | (1,373) | | 18,911 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/16/2024 | 07/15/2025 | 1 | 2,518,816 | 5631 | | 143,058 | | 113,419 | | 156,584 | | | (29,869) | | 11,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/31/2024 | 07/31/2025 | 1 | 2,702,000 | 5522.3 | | 90,517 | | 75,556 | | 107,481 | | | (15,127) | | 12,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/16/2024 | 07/16/2025 | 1 | 2,040,000 | 5667.2 | | 93,840 | | 74,452 | | 102,622 | | | (19,539) | | 9,076 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/29/2025 | 1 | 4,368,000 | 5738.17 | | 224,952 | | 224,952 | | 230,923 | | | (1,839) | | 21,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/25/2025 | 1 | 3,085,628 | 5723 | | 158,913 | | 158,913 | | 162,174 | | | (1,313) | | 15,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/03/2025 | 1 | 1,642,321 | 5567 | | 101,928 | | 78,297 | | 119,971 | | | (23,783) | | 7,141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/06/2024 | 08/06/2025 | 1 | 2,016,000 | 5240.03 | | 33,264 | | 28,316 | | 41,576 | | | (5,012) | | 9,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/20/2024 | 08/20/2025 | 1 | 2,365,000 | 5597.12 | | 38,550 | | 34,302 | | 41,836 | | | (4,330) | | 11,141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,644,000 | 5634.61 | | 102,587 | | 92,613 | | 112,477 | | | (10,710) | | 12,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/02/2025 | 1 | 2,078,611 | 5648 | | 74,947 | | 69,757 | | 87,814 | | | (5,368) | | 9,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/06/2024 | 08/06/2025 | 1 | 2,827,000 | 5240.03 | | 119,582 | | 101,793 | | 157,890 | | | (18,019) | | 13,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 2,674,657 | 5503 | | 100,286 | | 94,436 | | 127,712 | | | (6,612) | | 12,907 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA217SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 6,527,000 | 5738.17 | | 165,133 | | 165,133 | | 167,298 | | | (1,361) | | 32,456 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/08/2024 | 11/11/2024 | 1 | 5,560,000 | .4600 | | 17,340 | | 5,733 | | 5,560 | | | (11,560) | | 9,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z9R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/18/2025 | 1 | 3,366,000 | .5505 | | 168,973 | | 136,117 | | 206,229 | | | (33,887) | | 15,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/04/2025 | 1 | 1,762,000 | 5346.56 | | 96,381 | | 81,513 | | 129,776 | | | (15,495) | | 8,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/26/2024 | 08/26/2025 | 1 | 4,079,000 | 5616.84 | | 53,843 | | 48,800 | | 58,012 | | | (5,163) | | 19,393 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/25/2025 | 1 | 2,054,000 | 5634.61 | | 78,463 | | 70,898 | | 85,602 | | | (8,124) | | 9,750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/11/2025 | 1 | 1,218,783 | .5617 | | 55,088 | | 43,547 | | 60,256 | | | (11,630) | | 5,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/30/2024 | 07/30/2025 | 1 | 2,366,000 | 5436.44 | | 66,485 | | 55,312 | | 81,200 | | | (11,293) | | 10,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/23/2024 | 07/23/2025 | 1 | 2,705,000 | 5555.74 | | 110,364 | | 89,690 | | 129,762 | | | (20,863) | | 12,180 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/25/2025 | 1 | 3,774,055 | .5399 | | 224,868 | | 185,516 | | 273,236 | | | (40,773) | | 17,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 2,170,000 | 5570.64 | | 81,809 | | 73,651 | | 92,156 | | | (8,741) | | 10,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/23/2024 | 07/23/2025 | 1 | 2,634,000 | 5555.74 | | 125,642 | | 102,106 | | 148,911 | | | (23,751) | | 11,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 09/02/2025 | 1 | 2,393,000 | 5648.4 | | 64,132 | | 59,362 | | 68,438 | | | (5,402) | | 11,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/21/2024 | 08/21/2025 | 1 | 2,767,000 | 5620.85 | | 71,665 | | 63,966 | | 78,093 | | | (7,854) | | 13,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,039,000 | 5584.54 | | 94,814 | | 74,327 | | 110,049 | | | (21,041) | | 8,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2024 | 09/22/2025 | 1 | 4,111,000 | 5702.55 | | 87,975 | | 86,279 | | 91,138 | | | (2,397) | | 20,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/15/2024 | 07/15/2025 | 1 | 2,166,000 | 5631.22 | | 38,555 | | 30,483 | | 42,318 | | | (8,133) | | 9,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/27/2024 | 08/27/2025 | 1 | 3,687,000 | 5625.8 | | 102,130 | | 92,845 | | 110,831 | | | (9,513) | | 17,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/21/2025 | 1 | 1,826,891 | .5621 | | 100,506 | | 90,707 | | 109,836 | | | (10,521) | | 8,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/06/2024 | 08/06/2025 | 1 | 3,931,000 | 5240.03 | | 50,710 | | 43,166 | | 62,568 | | | (7,641) | | 18,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/19/2025 | 1 | 2,902,529 | .5714 | | 121,905 | | 119,534 | | 125,270 | | | (3,349) | | 14,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/13/2024 | 09/15/2025 | 1 | 5,740,000 | 5626.02 | | 75,194 | | 72,294 | | 81,443 | | | (3,483) | | 28,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/21/2024 | 08/21/2025 | 1 | 2,758,000 | 5620.85 | | 155,275 | | 138,593 | | 174,709 | | | (17,016) | | 13,012 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/23/2024 | 09/19/2025 | 1 | 2,494,287 | .5706 | | 127,991 | | 125,852 | | 131,414 | | | (2,482) | | 12,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 4,578,000 | 5738.17 | | 221,117 | | 221,117 | | 226,684 | | | (1,822) | | 22,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/05/2025 | 1 | 5,647,913 | .5186 | | 275,822 | | 234,677 | | 350,443 | | | (41,676) | | 25,983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/05/2024 | 09/04/2025 | 1 | 2,804,596 | .5521 | | 117,765 | | 110,568 | | 139,398 | | | (8,088) | | 13,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2024 | 07/11/2025 | 1 | 3,101,000 | 5615.35 | | 110,396 | | 86,783 | | 125,191 | | | (24,263) | | 13,677 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI002SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/06/2024 | 08/06/2025 | 1 | 2,023,000 | 5240.03 | | 53,205 | | 45,290 | | 67,562 | | | (8,017) | | 9,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2024 | 08/11/2025 | 1 | 2,086,000 | 5344.16 | | 98,251 | | 84,988 | | 126,979 | | | (13,921) | | 9,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/06/2024 | 09/05/2025 | 1 | 4,890,000 | 5408.42 | | 236,676 | | 222,870 | | 293,157 | | | (15,605) | | 23,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/02/2025 | 1 | 3,497,114 | 5507 | | 213,646 | | 163,061 | | 253,271 | | | (52,238) | | 15,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 3,127,000 | 5634.61 | | 140,090 | | 126,470 | | 154,559 | | | (14,625) | | 14,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/22/2025 | 1 | 1,994,289 | 5571 | | 95,461 | | 86,180 | | 102,296 | | | (9,966) | | 9,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/04/2024 | 09/04/2025 | 1 | 2,075,000 | 5520.07 | | 44,820 | | 41,733 | | 51,149 | | | (3,193) | | 9,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/30/2025 | 1 | 1,423,042 | 5443 | | 83,977 | | 70,058 | | 96,905 | | | (14,073) | | 6,483 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/27/2024 | 08/22/2025 | 1 | 1,668,766 | 5635 | | 92,051 | | 83,565 | | 103,342 | | | (8,694) | | 7,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 3,091,000 | 5702.55 | | 50,383 | | 49,412 | | 51,798 | | | (1,373) | | 15,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/15/2025 | 1 | 862,250 | 5628 | | 46,552 | | 37,010 | | 54,195 | | | (9,618) | | 3,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/24/2025 | 1 | 2,217,436 | 5427 | | 130,097 | | 106,969 | | 160,590 | | | (23,946) | | 10,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/25/2025 | 1 | 1,506,712 | 5459 | | 58,407 | | 48,320 | | 69,699 | | | (10,193) | | 6,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/01/2024 | 07/31/2025 | 1 | 1,336,397 | 5522 | | 69,120 | | 58,176 | | 95,321 | | | (11,393) | | 6,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/24/2024 | 09/24/2025 | 1 | 2,973,000 | 5732.93 | | 51,136 | | 50,431 | | 51,836 | | | (841) | | 14,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 7,353,000 | 5459.1 | | 324,267 | | 267,521 | | 396,895 | | | (58,796) | | 33,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/14/2025 | 1 | 3,316,768 | 5455 | | 161,065 | | 141,827 | | 182,555 | | | (20,354) | | 15,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/01/2025 | 1 | 2,705,359 | 5347 | | 87,675 | | 74,243 | | 125,662 | | | (13,600) | | 12,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,437,000 | 5634.61 | | 143,296 | | 129,364 | | 160,350 | | | (14,959) | | 11,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/05/2025 | 1 | 6,199,000 | 5186.33 | | 153,735 | | 130,442 | | 197,133 | | | (23,587) | | 28,518 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/13/2025 | 1 | 1,816,000 | 5434.43 | | 65,376 | | 56,911 | | 79,301 | | | (8,597) | | 8,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/17/2025 | 1 | 1,143,228 | 5588 | | 59,223 | | 47,675 | | 74,647 | | | (11,910) | | 5,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 4,853,000 | 5408.42 | | 106,766 | | 100,538 | | 126,855 | | | (7,040) | | 23,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 3,206,000 | 5702.55 | | 71,494 | | 70,104 | | 74,065 | | | (1,964) | | 15,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/21/2025 | 1 | 3,265,000 | 5505 | | 121,458 | | 98,036 | | 144,144 | | | (24,159) | | 14,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 2,191,000 | 5528.93 | | 37,028 | | 34,376 | | 41,263 | | | (2,739) | | 10,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/30/2025 | 1 | 4,958,000 | 5762.48 | | 125,933 | | 125,933 | | 126,052 | | | | | 24,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/03/2025 | 1 | 1,483,417 | 5535 | | 90,501 | | 69,519 | | 105,474 | | | (21,117) | | 6,450 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00XSI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/10/2024 | 07/10/2025 | 1 | 2,394,000 | 5633.91 | | 119,700 | | 92,990 | | 132,883 | | | (26,892) | | 10,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/17/2024 | 07/16/2025 | 1 | 2,189,098 | 5667 | | 110,448 | | 87,870 | | 129,055 | | | (22,757) | | 9,740 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI00558 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/22/2025 | 1 | 1,403,801 | 5571 | | 58,497 | | 52,810 | | 62,264 | | | (6,107) | | 6,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,026,000 | 5584.54 | | 88,334 | | 69,248 | | 102,242 | | | (19,603) | | 8,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/14/2025 | 1 | 2,231,000 | 5455.21 | | 130,514 | | 113,975 | | 164,664 | | | (16,806) | | 10,412 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/09/2024 | 07/09/2025 | 1 | 2,082,000 | 5576.98 | | 99,103 | | 76,716 | | 114,861 | | | (22,536) | | 9,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/07/2025 | 1 | 1,654,000 | 5567.19 | | 64,506 | | 49,579 | | 74,264 | | | (15,292) | | 7,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/21/2024 | 08/21/2025 | 1 | 3,062,000 | 5620.85 | | 177,596 | | 158,515 | | 200,525 | | | (19,463) | | 14,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/15/2024 | 07/15/2025 | 1 | 4,794,000 | 5631.22 | | 119,371 | | 94,378 | | 131,278 | | | (25,182) | | 21,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/05/2024 | 09/05/2025 | 1 | 2,162,000 | 5503.41 | | 105,073 | | 98,670 | | 125,467 | | | (7,197) | | 10,433 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 4,539,000 | 5702.55 | | 121,191 | | 118,835 | | 125,754 | | | (3,329) | | 22,350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/04/2025 | 1 | 2,168,000 | 5346.56 | | 90,839 | | 76,825 | | 118,393 | | | (14,604) | | 9,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/08/2025 | 1 | 2,129,000 | 5408.42 | | 55,993 | | 52,753 | | 67,130 | | | (3,662) | | 10,319 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/20/2024 | 09/22/2025 | 1 | 6,701,000 | 5702.55 | | 313,607 | | 307,559 | | 332,738 | | | (8,545) | | 33,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 6,240,000 | 5459.1 | | 350,688 | | 289,318 | | 439,564 | | | (63,586) | | 28,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/06/2024 | 08/06/2025 | 1 | 2,686,000 | 5240.03 | | 145,044 | | 123,467 | | 197,370 | | | (21,856) | | 12,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/03/2024 | 07/02/2025 | 1 | 3,492,251 | 5508 | | 162,665 | | 124,151 | | 186,838 | | | (39,773) | | 15,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/07/2024 | 08/07/2025 | 1 | 3,311,000 | 5199.5 | | 159,590 | | 136,289 | | 216,784 | | | (23,611) | | 15,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/17/2024 | 07/17/2025 | 1 | 6,258,000 | 5588.27 | | 289,120 | | 230,181 | | 337,047 | | | (59,408) | | 27,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 3,755,000 | 5702.55 | | 49,566 | | 48,610 | | 50,710 | | | (1,351) | | 18,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 6,082,825 | 5475 | | 287,238 | | 217,219 | | 335,075 | | | (71,020) | | 26,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/21/2024 | 08/21/2025 | 1 | 3,407,000 | 5620.85 | | 144,116 | | 128,633 | | 159,602 | | | (15,794) | | 16,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/23/2024 | 07/23/2025 | 1 | 3,693,000 | 5555.74 | | 207,177 | | 168,367 | | 247,946 | | | (39,165) | | 16,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 4,388,000 | 5567.19 | | 196,144 | | 150,249 | | 227,458 | | | (47,010) | | 19,079 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/07/2025 | 1 | 4,086,000 | 5567.19 | | 196,537 | | 151,057 | | 228,447 | | | (46,590) | | 17,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/09/2024 | 09/09/2025 | 1 | 3,820,000 | 5471.05 | | 49,278 | | 46,563 | | 56,781 | | | (2,835) | | 18,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/18/2024 | 07/18/2025 | 1 | 3,663,000 | 5544.59 | | 176,557 | | 141,832 | | 205,506 | | | (35,795) | | 16,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/07/2024 | 08/06/2025 | 1 | 2,085,532 | 5240 | | 107,317 | | 91,605 | | 145,845 | | | (15,921) | | 9,610 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815RSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/12/2025 | 1 | 3,361,621 | .5344 | | 165,345 | | 144,276 | | 197,368 | | | (21,408) | | 15,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/03/2025 | 1 | 4,482,000 | 5537.02 | | 225,445 | | 172,215 | | 260,729 | | | (54,971) | | 19,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/24/2024 | 07/24/2025 | 1 | 4,282,000 | 5427.13 | | 241,505 | | 196,930 | | 306,565 | | | (44,993) | | 19,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 3,473,000 | 5634.61 | | 93,076 | | 84,027 | | 100,711 | | | (9,717) | | 16,411 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS1 | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/08/2024 | 10/11/2024 | 1 | 5,560,000 | .4600 | | 10,580 | | 1,138 | | 878 | | | (9,355) | | 4,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/05/2025 | 1 | 2,645,028 | .5186 | | 114,663 | | 97,559 | | 144,095 | | | (17,325) | | 12,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/29/2025 | 1 | 2,377,976 | .5648 | | 84,781 | | 78,624 | | 97,290 | | | (6,359) | | 11,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/17/2024 | 07/17/2025 | 1 | 4,222,000 | 5588.27 | | 208,567 | | 166,049 | | 243,634 | | | (42,856) | | 18,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/05/2025 | 1 | 2,534,470 | .5186 | | 149,547 | | 127,239 | | 193,880 | | | (22,596) | | 11,660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/01/2024 | 08/01/2025 | 1 | 2,340,000 | 5446.68 | | 66,222 | | 55,766 | | 80,741 | | | (10,886) | | 10,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/12/2024 | 07/11/2025 | 1 | 5,901,000 | 5615.35 | | 277,937 | | 218,489 | | 318,134 | | | (61,085) | | 26,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/19/2025 | 1 | 2,553,997 | .5714 | | 92,618 | | 90,817 | | 94,599 | | | (2,544) | | 12,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 3,498,000 | 5509.01 | | 88,499 | | 66,986 | | 100,174 | | | (21,822) | | 15,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/09/2024 | 07/09/2025 | 1 | 2,304,000 | 5576.98 | | 35,021 | | 27,110 | | 39,562 | | | (7,964) | | 10,126 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/10/2024 | 07/10/2025 | 1 | 2,144,000 | 5633.91 | | 34,518 | | 26,816 | | 37,729 | | | (7,755) | | 9,439 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/09/2024 | 08/08/2025 | 1 | 8,057,000 | 5344.16 | | 389,153 | | 336,185 | | 504,381 | | | (55,593) | | 37,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 2,864,000 | 5544.59 | | 62,722 | | 50,386 | | 72,128 | | | (12,716) | | 12,786 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/20/2024 | 09/22/2025 | 1 | 4,778,000 | 5702.55 | | 140,473 | | 137,764 | | 147,367 | | | (3,828) | | 23,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/13/2024 | 09/12/2025 | 1 | 3,127,000 | 5626.02 | | 48,469 | | 46,584 | | 52,874 | | | (2,264) | | 15,245 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 2,833,000 | 5509.01 | | 162,331 | | 122,869 | | 191,490 | | | (40,027) | | 12,295 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/29/2024 | 07/25/2025 | 1 | 1,924,690 | .5459 | | 105,798 | | 87,526 | | 134,116 | | | (18,463) | | 8,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/21/2025 | 1 | 2,677,000 | .5505 | | 42,297 | | 34,140 | | 48,553 | | | (8,413) | | 12,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/02/2025 | 1 | 1,655,823 | .5509 | | 86,921 | | 66,526 | | 97,370 | | | (20,890) | | 7,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/18/2025 | 1 | 3,814,678 | .5545 | | 169,207 | | 136,305 | | 200,595 | | | (33,934) | | 17,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 3,095,000 | 5634.61 | | 173,630 | | 156,749 | | 194,025 | | | (18,126) | | 14,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/09/2024 | 08/11/2025 | 1 | 2,906,000 | 5344.16 | | 92,701 | | 80,188 | | 115,763 | | | (13,135) | | 13,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/24/2025 | 1 | 1,954,804 | .5733 | | 90,842 | | 89,839 | | 91,026 | | | (1,248) | | 9,693 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 1,883,000 | 5509.01 | | 55,172 | | 41,760 | | 62,685 | | | (13,604) | | 8,172 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI001SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 07/31/2024 | 07/31/2025 | 1 | 3,324,000 | 5522.3 | | 157,558 | | 131,515 | | 191,668 | | | (26,332) | | 15,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/17/2024 | 07/17/2025 | 1 | 3,092,000 | 5588.27 | | 38,032 | | 30,279 | | 42,331 | | | (7,815) | | 13,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/14/2025 | 1 | 2,133,000 | 5455.21 | | 106,223 | | 92,763 | | 131,066 | | | (13,678) | | 9,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/07/2025 | 1 | 1,502,484 | .5204 | | 92,138 | | 79,341 | | 116,749 | | | (13,416) | | 6,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/24/2024 | 07/24/2025 | 1 | 4,343,000 | 5427.13 | | 192,829 | | 157,238 | | 238,505 | | | (35,924) | | 19,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/17/2024 | 07/17/2025 | 1 | 2,340,000 | 5588.27 | | 51,246 | | 40,799 | | 57,769 | | | (10,530) | | 10,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/23/2024 | 07/22/2025 | 1 | 10,494,477 | .5564 | | 454,715 | | 369,299 | | 516,231 | | | (86,196) | | 47,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 3,731,000 | 5702.55 | | 88,798 | | 87,071 | | 91,974 | | | (2,440) | | 18,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/30/2025 | 1 | 3,675,000 | 5436.44 | | 125,685 | | 104,564 | | 153,290 | | | (21,349) | | 16,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/18/2024 | 07/17/2025 | 1 | 1,385,891 | .5588 | | 49,139 | | 39,447 | | 57,562 | | | (9,990) | | 6,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/05/2025 | 1 | 2,690,000 | 5186.33 | | 72,899 | | 61,854 | | 93,856 | | | (11,185) | | 12,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 08/28/2024 | 08/28/2025 | 1 | 3,351,000 | 5592.18 | | 112,929 | | 102,974 | | 125,869 | | | (10,210) | | 15,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 09/20/2024 | 09/22/2025 | 1 | 4,876,000 | 5702.55 | | 122,875 | | 120,506 | | 128,133 | | | (3,348) | | 24,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/13/2025 | 1 | 2,772,000 | 5434.43 | | 120,859 | | 105,211 | | 148,797 | | | (15,894) | | 12,917 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/12/2024 | 09/12/2025 | 1 | 4,583,000 | 5595.76 | | 201,652 | | 193,273 | | 225,661 | | | (9,944) | | 22,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 07/10/2024 | 07/10/2025 | 1 | 2,812,000 | 5633.91 | | 62,989 | | 48,933 | | 69,124 | | | (14,151) | | 12,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/10/2024 | 09/09/2025 | 1 | 7,703,238 | .5471 | | 360,969 | | 342,023 | | 426,877 | | | (19,833) | | 37,392 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 5,240,000 | 5626.02 | | 138,336 | | 132,956 | | 149,631 | | | (6,461) | | 25,546 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/03/2025 | 1 | 1,852,192 | .5529 | | 68,739 | | 63,992 | | 77,999 | | | (4,910) | | 8,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2024 | 09/17/2025 | 1 | 2,653,811 | .5634 | | 124,071 | | 120,301 | | 131,364 | | | (4,090) | | 13,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 2,333,000 | 5319.31 | | 138,114 | | 118,984 | | 184,304 | | | (20,055) | | 10,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,569,000 | 5584.54 | | 143,607 | | 112,578 | | 168,210 | | | (31,869) | | 11,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/30/2025 | 1 | 4,233,000 | 5436.44 | | 234,085 | | 194,748 | | 299,093 | | | (39,762) | | 19,284 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/15/2025 | 1 | 3,111,000 | 5543.22 | | 148,706 | | 130,993 | | 172,671 | | | (18,741) | | 14,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00IWS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,439,000 | 5567.19 | | 114,633 | | 87,811 | | 133,077 | | | (27,474) | | 10,604 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 7,417,000 | 5459.1 | | 344,149 | | 283,923 | | 422,588 | | | (62,401) | | 33,509 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/03/2025 | 1 | 2,684,264 | .5529 | | 144,303 | | 134,338 | | 168,535 | | | (10,307) | | 12,915 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA211$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/24/2024 | 07/24/2025 | 1 | 2,728,000 | 5427.13 | | 50,195 | | 40,931 | | 59,837 | | | (9,351) | | 12,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 2,720,000 | 5615.35 | | 76,160 | | 59,870 | | 85,273 | | | (16,738) | | 11,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2024 | 07/14/2025 | 1 | 2,812,000 | 5615.35 | | 132,445 | | 104,351 | | 151,671 | | | (28,871) | | 12,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,215,000 | 5584.54 | | 114,516 | | 89,773 | | 133,472 | | | (25,413) | | 9,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/13/2025 | 1 | 2,776,994 | 5434 | | 127,724 | | 111,494 | | 156,711 | | | (16,492) | | 12,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 1,667,536 | 5596 | | 61,772 | | 59,370 | | 66,922 | | | (2,885) | | 8,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 5,206,000 | 5745.37 | | 68,719 | | 68,529 | | 68,713 | | | (753) | | 25,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 6,631,000 | 5459.1 | | 314,973 | | 259,852 | | 387,587 | | | (57,110) | | 29,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2024 | 07/31/2025 | 1 | 2,145,000 | 5522.3 | | 108,323 | | 90,418 | | 132,655 | | | (18,103) | | 9,788 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 3,236,000 | 5408.42 | | 152,092 | | 143,293 | | 189,225 | | | (9,946) | | 15,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/24/2024 | 07/24/2025 | 1 | 2,227,000 | 5427.13 | | 121,372 | | 98,970 | | 153,274 | | | (22,612) | | 10,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/28/2025 | 1 | 5,997,000 | 5459.1 | | 281,259 | | 232,446 | | 345,182 | | | (50,581) | | 27,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/06/2024 | 08/06/2025 | 1 | 2,675,000 | 5240.03 | | 81,588 | | 69,451 | | 104,615 | | | (12,294) | | 12,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,535,000 | 5584.54 | | 66,924 | | 52,464 | | 75,958 | | | (14,852) | | 11,180 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/03/2025 | 1 | 6,048,649 | 5529 | | 256,477 | | 238,765 | | 293,461 | | | (18,320) | | 29,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2024 | 09/17/2025 | 1 | 1,763,550 | 5634 | | 77,912 | | 75,544 | | 82,259 | | | (2,569) | | 8,659 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/18/2024 | 07/17/2025 | 1 | 2,766,194 | 5588 | | 113,137 | | 90,824 | | 133,445 | | | (23,000) | | 12,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/16/2025 | 1 | 3,734,739 | 5633 | | 153,730 | | 148,634 | | 164,764 | | | (5,490) | | 18,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 3,689,000 | 5564.41 | | 47,957 | | 38,841 | | 53,610 | | | (9,197) | | 16,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 1,915,000 | 5626.02 | | 109,538 | | 105,313 | | 122,604 | | | (5,074) | | 9,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/30/2024 | 09/26/2025 | 1 | 2,313,211 | 5740 | | 83,667 | | 83,667 | | 85,913 | | | | | 11,503 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 3,125,000 | 5634.61 | | 180,938 | | 163,346 | | 202,198 | | | (18,889) | | 14,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/13/2025 | 1 | 1,775,003 | 5434 | | 90,915 | | 80,026 | | 102,965 | | | (11,521) | | 8,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 4,181,000 | 5567.19 | | 200,688 | | 153,730 | | 233,682 | | | (48,099) | | 18,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/03/2025 | 1 | 2,306,000 | 5537.02 | | 131,903 | | 100,759 | | 153,913 | | | (32,163) | | 10,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/02/2025 | 1 | 1,389,455 | 5502 | | 80,403 | | 61,366 | | 94,597 | | | (19,659) | | 6,030 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/04/2025 | 1 | 2,466,000 | 5346.56 | | 113,683 | | 96,145 | | 149,980 | | | (18,276) | | 11,326 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI003SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2024 | 08/08/2025 | 1 | 5,003,000 | 5344.16 | | 234,641 | | 202,703 | | 303,105 | | | (33,520) | | 23,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/06/2024 | 09/05/2025 | 1 | 5,481,000 | 5408.42 | | 241,712 | | 227,612 | | 297,437 | | | (15,937) | | 26,450 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/11/2024 | 09/11/2025 | 1 | 3,103,000 | 5554.13 | | 155,771 | | 148,046 | | 179,891 | | | (8,109) | | 15,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/21/2025 | 1 | 2,608,074 | .5621 | | 140,007 | | 126,007 | | 165,369 | | | (15,001) | | 12,305 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/01/2024 | 08/01/2025 | 1 | 2,084,000 | 5446.68 | | 72,315 | | 60,897 | | 89,120 | | | (11,887) | | 9,525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/13/2024 | 09/12/2025 | 1 | 8,602,000 | 5626.02 | | 111,826 | | 107,477 | | 122,131 | | | (5,223) | | 41,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 1,756,440 | .5592 | | 98,562 | | 91,149 | | 112,030 | | | (8,394) | | 8,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05QSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/19/2024 | 08/15/2025 | 1 | 2,116,169 | .5554 | | 120,724 | | 106,936 | | 138,447 | | | (14,045) | | 9,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/06/2024 | 09/05/2025 | 1 | 4,618,000 | 5408.42 | | 216,584 | | 203,950 | | 268,192 | | | (14,280) | | 22,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/26/2024 | 09/26/2025 | 1 | 5,197,000 | 5745.37 | | 230,227 | | 229,589 | | 228,564 | | | (2,523) | | 25,842 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/03/2025 | 1 | 1,901,952 | .5529 | | 108,033 | | 100,572 | | 127,020 | | | (7,717) | | 9,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z5C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2024 | 07/17/2025 | 1 | 2,535,000 | 5588.27 | | 139,425 | | 111,002 | | 163,504 | | | (28,649) | | 11,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815VS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/30/2024 | 09/26/2025 | 1 | 2,456,195 | .5739 | | 102,390 | | 102,390 | | 105,486 | | | | | 12,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 2,410,000 | 5554.25 | | 97,846 | | 86,525 | | 111,069 | | | (11,997) | | 11,318 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/21/2025 | 1 | 4,184,000 | .5505 | | 209,618 | | 169,196 | | 256,308 | | | (41,695) | | 18,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/08/2024 | 07/03/2025 | 1 | 6,042,644 | .5564 | | 259,945 | | 199,678 | | 292,047 | | | (60,654) | | 26,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/05/2024 | 09/05/2025 | 1 | 2,465,000 | 5503.41 | | 134,096 | | 125,924 | | 162,054 | | | (9,185) | | 11,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05QS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 1,874,459 | .5592 | | 108,522 | | 85,311 | | 119,937 | | | (23,851) | | 8,267 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 2,042,000 | 5633.09 | | 33,693 | | 32,486 | | 36,153 | | | (1,292) | | 10,012 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/26/2024 | 09/26/2025 | 1 | 6,175,000 | 5745.37 | | 292,695 | | 291,884 | | 291,474 | | | (3,208) | | 30,705 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007SX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/13/2024 | 09/15/2025 | 1 | 2,187,000 | 5626.02 | | 35,429 | | 34,063 | | 38,395 | | | (1,641) | | 10,708 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/15/2025 | 1 | 3,094,000 | 5543.22 | | 134,589 | | 118,558 | | 155,249 | | | (16,962) | | 14,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/27/2025 | 1 | 1,389,580 | .5626 | | 65,236 | | 60,302 | | 73,876 | | | (5,586) | | 6,616 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/16/2025 | 1 | 4,470,000 | 5667.2 | | 153,321 | | 121,643 | | 167,227 | | | (31,924) | | 19,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,033,000 | 5567.19 | | 113,848 | | 87,209 | | 133,414 | | | (27,286) | | 8,839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/26/2025 | 1 | 1,857,479 | .5629 | | 77,583 | | 71,699 | | 87,160 | | | (6,662) | | 8,831 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ZS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/15/2025 | 1 | 2,905,710 | .5631 | | 174,413 | | 138,278 | | 190,674 | | | (36,416) | | 12,905 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05Q\$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 2,430,000 | 5570.64 | | 143,127 | | 128,854 | | 167,561 | | | (15,293) | | 11,483 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/19/2024 | 09/18/2025 | 1 | 5,264,896 | 5619 | | 244,679 | | 239,242 | | 247,860 | | | (7,394) | | 25,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R\$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 6,815,000 | 5634.61 | | 320,987 | | 289,779 | | 354,472 | | | (33,510) | | 32,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z\$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 07/17/2024 | 07/16/2025 | 1 | 1,229,782 | 5667 | | 66,302 | | 52,749 | | 77,551 | | | (13,661) | | 5,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 2,613,000 | 5626.02 | | 122,027 | | 117,321 | | 134,343 | | | (5,652) | | 12,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z\$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/18/2025 | 1 | 4,358,048 | 5545 | | 178,383 | | 143,697 | | 210,359 | | | (35,775) | | 19,456 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/30/2025 | 1 | 2,529,049 | 5439 | | 117,338 | | 97,890 | | 133,206 | | | (19,664) | | 11,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 1,989,000 | 5564.41 | | 73,991 | | 59,926 | | 85,701 | | | (14,190) | | 8,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 09/20/2024 | 09/22/2025 | 1 | 3,023,000 | 5702.55 | | 115,479 | | 113,252 | | 121,549 | | | (3,147) | | 14,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 09/05/2024 | 09/05/2025 | 1 | 7,985,000 | 5503.41 | | 484,690 | | 455,152 | | 593,877 | | | (33,198) | | 38,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 7,459,000 | 5738.17 | | 352,065 | | 352,065 | | 360,792 | | | (2,902) | | 37,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05QSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/22/2024 | 08/21/2025 | 1 | 2,001,023 | 5621 | | 94,945 | | 85,451 | | 110,697 | | | (10,173) | | 9,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 08/23/2024 | 08/25/2025 | 1 | 2,303,000 | 5634.61 | | 100,871 | | 91,146 | | 110,760 | | | (10,444) | | 10,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 3,270,000 | 5554.25 | | 163,173 | | 144,293 | | 188,960 | | | (20,008) | | 15,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/23/2024 | 08/25/2025 | 1 | 4,005,000 | 5634.61 | | 196,646 | | 177,685 | | 217,399 | | | (20,361) | | 19,012 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/26/2024 | 08/22/2025 | 1 | 1,054,705 | 5571 | | 60,615 | | 54,874 | | 66,569 | | | (5,877) | | 4,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,428,560 | 5596 | | 106,356 | | 102,220 | | 116,173 | | | (4,967) | | 11,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 07/25/2024 | 07/25/2025 | 1 | 4,621,000 | 5399.22 | | 150,183 | | 123,557 | | 187,403 | | | (27,568) | | 20,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 09/20/2024 | 09/22/2025 | 1 | 3,524,000 | 5702.55 | | 154,704 | | 151,720 | | 163,759 | | | (4,215) | | 17,426 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T\$I | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/12/2024 | 09/12/2025 | 1 | 2,210,000 | 5595.76 | | 106,522 | | 102,096 | | 119,497 | | | (5,253) | | 10,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/08/2024 | 07/03/2025 | 1 | 6,217,874 | 5567 | | 284,589 | | 218,609 | | 321,060 | | | (66,404) | | 27,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 09/04/2024 | 09/04/2025 | 1 | 2,241,000 | 5520.07 | | 29,357 | | 27,335 | | 32,887 | | | (2,091) | | 10,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/18/2025 | 1 | 1,785,358 | 5545 | | 100,364 | | 80,849 | | 121,245 | | | (20,128) | | 7,971 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/03/2025 | 1 | 5,786,000 | 5537.02 | | 272,521 | | 208,175 | | 313,422 | | | (66,450) | | 25,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 08/21/2024 | 08/21/2025 | 1 | 2,872,000 | 5620.85 | | 169,161 | | 150,987 | | 191,051 | | | (18,538) | | 13,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/30/2025 | 1 | 2,482,000 | 5436.44 | | 139,737 | | 116,255 | | 178,740 | | | (23,736) | | 11,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T\$W | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 3,618,000 | 5626.02 | | 206,588 | | 198,554 | | 231,477 | | | (9,648) | | 17,638 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05NST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 4,111,000 | 5615.35 | | 136,074 | | 106,969 | | 153,120 | | | (29,906) | | 18,131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 3,013,000 | 5626.02 | | 119,315 | | 114,675 | | 130,563 | | | (5,572) | | 14,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815U$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 3,685,000 | 5738.17 | | 165,457 | | 165,457 | | 169,580 | | | (1,364) | | 18,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/03/2025 | 1 | 5,454,000 | 5537.02 | | 244,339 | | 186,648 | | 280,369 | | | (59,579) | | 23,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/13/2025 | 1 | 1,592,005 | 5434 | | 87,146 | | 76,072 | | 109,150 | | | (11,252) | | 7,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/15/2025 | 1 | 2,471,000 | 5543.22 | | 91,427 | | 80,537 | | 104,294 | | | (11,522) | | 11,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/13/2025 | 1 | 1,777,059 | 5434 | | 101,674 | | 88,754 | | 127,639 | | | (13,128) | | 8,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 2,699,165 | 5719 | | 110,424 | | 108,899 | | 114,018 | | | (1,820) | | 13,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/11/2024 | 09/10/2025 | 1 | 1,442,309 | 5491 | | 86,715 | | 82,403 | | 101,826 | | | (4,526) | | 7,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05QSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/13/2024 | 08/12/2025 | 1 | 4,670,997 | 5344 | | 198,739 | | 172,936 | | 239,277 | | | (26,207) | | 21,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/11/2025 | 1 | 1,890,688 | 5618 | | 111,078 | | 87,807 | | 121,634 | | | (23,450) | | 8,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 3,443,000 | 5570.64 | | 166,641 | | 150,023 | | 191,769 | | | (17,805) | | 16,269 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 2,104,000 | 5615.35 | | 117,193 | | 92,127 | | 134,505 | | | (25,757) | | 9,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 5,418,000 | 5554.25 | | 136,534 | | 120,736 | | 151,892 | | | (16,741) | | 25,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2024 | 07/11/2025 | 1 | 3,148,000 | 5615.35 | | 144,808 | | 113,835 | | 165,786 | | | (31,826) | | 13,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 07/01/2025 | 1 | 2,694,000 | 5475.09 | | 80,281 | | 60,377 | | 93,161 | | | (20,015) | | 11,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 2,350,000 | 5319.31 | | 124,080 | | 106,894 | | 162,479 | | | (18,017) | | 10,863 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/21/2024 | 08/21/2025 | 1 | 8,223,000 | 5620.85 | | 387,303 | | 345,692 | | 421,807 | | | (42,444) | | 38,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/15/2025 | 1 | 1,932,879 | 5554 | | 111,235 | | 98,806 | | 123,823 | | | (12,668) | | 9,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/21/2024 | 08/21/2025 | 1 | 4,571,000 | 5620.85 | | 223,065 | | 199,099 | | 243,665 | | | (24,445) | | 21,566 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 08/01/2025 | 1 | 2,621,000 | 5446.68 | | 123,973 | | 104,399 | | 154,267 | | | (20,379) | | 11,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 4,970,000 | 5554.25 | | 237,566 | | 209,850 | | 273,852 | | | (29,369) | | 23,231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 10,484,000 | 5554.25 | | 264,197 | | 233,374 | | 293,973 | | | (32,662) | | 49,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 3,734,000 | 5554.25 | | 215,452 | | 190,523 | | 252,682 | | | (26,418) | | 17,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 08/01/2025 | 1 | 2,451,000 | 5446.68 | | 107,844 | | 90,816 | | 133,151 | | | (17,728) | | 11,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 3,519,000 | 5713.64 | | 204,454 | | 199,923 | | 216,293 | | | (6,162) | | 17,328 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815RSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/12/2025 | 1 | 3,248,929 | 5344 | | 190,345 | | 165,632 | | 235,493 | | | (25,100) | | 15,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05OSZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/22/2025 | 1 | 2,542,935 | 5564 | | 140,464 | | 114,078 | | 166,063 | | | (26,626) | | 11,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 5,604,000 | 5702.55 | | 321,109 | | 314,865 | | 344,047 | | | (8,822) | | 27,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 6,085,000 | 5554.25 | | 267,740 | | 236,504 | | 306,659 | | | (33,100) | | 28,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/17/2025 | 1 | 3,511,876 | 5634 | | 178,834 | | 173,400 | | 199,879 | | | (5,896) | | 17,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 3,863,000 | 5554.25 | | 224,054 | | 197,914 | | 263,077 | | | (27,699) | | 18,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/19/2024 | 09/18/2025 | 1 | 3,899,072 | 5618 | | 195,007 | | 190,674 | | 197,479 | | | (5,893) | | 19,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 1 | 4,965,510 | 5505 | | 223,876 | | 180,847 | | 249,013 | | | (43,411) | | 22,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 07/01/2025 | 1 | 2,315,000 | 5475.09 | | 82,646 | | 62,155 | | 96,758 | | | (20,605) | | 10,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/21/2024 | 08/21/2025 | 1 | 2,926,000 | 5620.85 | | 98,606 | | 88,012 | | 108,125 | | | (10,806) | | 13,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2025 | 1 | 2,399,045 | 5592 | | 106,255 | | 98,241 | | 115,111 | | | (9,074) | | 11,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/29/2025 | 1 | 7,457,732 | 5464 | | 306,033 | | 254,464 | | 384,283 | | | (52,127) | | 33,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/07/2024 | 08/07/2025 | 1 | 2,641,000 | 5199.5 | | 133,635 | | 114,123 | | 182,232 | | | (19,771) | | 12,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/29/2025 | 1 | 2,819,187 | 5464 | | 148,371 | | 123,369 | | 191,129 | | | (25,272) | | 12,822 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/25/2025 | 1 | 3,534,000 | 5634.61 | | 99,659 | | 90,050 | | 108,021 | | | (10,319) | | 16,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/27/2024 | 08/22/2025 | 1 | 1,798,888 | 5622 | | 80,688 | | 73,250 | | 87,023 | | | (7,621) | | 8,500 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/29/2025 | 1 | 2,102,577 | 5592 | | 96,297 | | 89,055 | | 104,459 | | | (8,201) | | 10,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 3,465,000 | 5554.25 | | 165,627 | | 146,464 | | 190,960 | | | (20,308) | | 16,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 2,193,000 | 5626.02 | | 99,782 | | 95,933 | | 109,908 | | | (4,622) | | 10,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 5,478,249 | 5596 | | 255,695 | | 245,752 | | 280,896 | | | (11,942) | | 26,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 2,300,000 | 5509.01 | | 84,640 | | 64,065 | | 97,090 | | | (20,870) | | 9,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/29/2025 | 1 | 2,359,458 | 5648 | | 114,284 | | 105,984 | | 135,415 | | | (8,571) | | 11,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/12/2025 | 1 | 2,885,826 | 5625 | | 134,211 | | 129,351 | | 149,220 | | | (5,205) | | 14,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/12/2025 | 1 | 2,159,134 | 5344 | | 106,022 | | 92,256 | | 128,365 | | | (13,981) | | 10,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 6,500,000 | 5633.09 | | 163,150 | | 157,307 | | 177,041 | | | (6,258) | | 31,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/08/2025 | 1 | 2,123,256 | 5573 | | 125,410 | | 97,002 | | 146,834 | | | (28,596) | | 9,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/29/2025 | 1 | 2,026,973 | 5464 | | 92,846 | | 77,201 | | 117,583 | | | (15,815) | | 9,219 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX8150$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/29/2025 | 1 | 2,371,176 | .5464 | | 135,981 | | 113,067 | | 177,328 | | | (23,162) | | 10,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/09/2025 | 1 | 5,276,000 | 5576.98 | | 293,873 | | 227,489 | | 343,391 | | | (66,826) | | 23,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 3,260,000 | 5459.1 | | 165,282 | | 136,358 | | 204,656 | | | (29,969) | | 14,728 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/19/2025 | 1 | 1,140,523 | .5703 | | 54,819 | | 54,053 | | 56,791 | | | (914) | | 5,616 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 2,599,000 | 5554.25 | | 144,764 | | 127,875 | | 169,048 | | | (17,897) | | 12,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/15/2025 | 1 | 4,477,000 | 5543.22 | | 208,181 | | 183,383 | | 242,319 | | | (26,236) | | 20,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8155$N | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/19/2025 | 1 | 4,918,435 | .5608 | | 270,721 | | 240,807 | | 304,917 | | | (30,493) | | 23,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 07/30/2025 | 1 | 1,984,969 | .5438 | | 85,217 | | 71,686 | | 106,193 | | | (14,085) | | 9,043 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/08/2025 | 1 | 2,267,102 | .5344 | | 107,544 | | 93,425 | | 130,116 | | | (14,339) | | 10,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/14/2025 | 1 | 2,488,000 | 5455.21 | | 38,315 | | 33,460 | | 44,669 | | | (4,934) | | 11,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 08/12/2024 | 08/08/2025 | 1 | 1,481,921 | .5319 | | 80,909 | | 70,091 | | 105,859 | | | (10,982) | | 6,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 08/01/2025 | 1 | 2,243,000 | 5446.68 | | 103,627 | | 87,265 | | 128,667 | | | (17,035) | | 10,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/07/2024 | 08/07/2025 | 1 | 4,234,000 | 5199.5 | | 250,229 | | 213,695 | | 352,730 | | | (37,020) | | 19,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/25/2025 | 1 | 3,203,000 | 5459.1 | | 172,001 | | 141,901 | | 214,449 | | | (31,187) | | 14,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/24/2024 | 07/22/2025 | 1 | 2,359,310 | .5564 | | 93,590 | | 76,220 | | 122,850 | | | (17,532) | | 10,605 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 5,123,000 | 5570.64 | | 67,624 | | 60,880 | | 73,651 | | | (7,226) | | 24,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/01/2025 | 1 | 4,384,179 | .5347 | | 162,909 | | 137,951 | | 237,685 | | | (25,271) | | 20,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/19/2024 | 08/19/2025 | 1 | 2,264,000 | 5608.25 | | 61,581 | | 54,625 | | 67,626 | | | (7,086) | | 10,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 13,189,492 | .5475 | | 587,338 | | 444,164 | | 682,614 | | | (145,221) | | 57,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 2,084,000 | 5584.54 | | 22,507 | | 17,644 | | 25,347 | | | (4,995) | | 9,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/26/2024 | 07/28/2025 | 1 | 1,353,000 | 5459.1 | | 75,362 | | 62,283 | | 94,239 | | | (13,553) | | 6,143 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 4,137,000 | 5702.55 | | 193,612 | | 189,847 | | 205,188 | | | (5,319) | | 20,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 07/11/2024 | 07/10/2025 | 1 | 2,546,527 | .5634 | | 111,228 | | 87,129 | | 128,668 | | | (24,751) | | 11,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/04/2025 | 1 | 3,314,000 | 5346.56 | | 85,501 | | 72,311 | | 107,676 | | | (13,745) | | 15,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815U$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 2,404,000 | 5738.17 | | 110,824 | | 110,824 | | 113,476 | | | (913) | | 11,954 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/21/2025 | 1 | 2,124,681 | .5621 | | 87,235 | | 78,511 | | 100,594 | | | (9,347) | | 10,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/27/2024 | 08/26/2025 | 1 | 5,442,718 | .5617 | | 253,151 | | 230,074 | | 273,690 | | | (23,646) | | 25,876 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815T$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/04/2024 | 09/03/2025 | 1 | 8,807,585 | 5529 | | 401,914 | | 374,157 | | 470,666 | | | (28,708) | | 42,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 2,537,000 | 5633.09 | | 67,992 | | 65,557 | | 73,961 | | | (2,608) | | 12,439 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$M | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/19/2025 | 1 | 742,231 | 5608 | | 39,417 | | 35,061 | | 44,124 | | | (4,440) | | 3,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 2,693,000 | 5199.5 | | 116,607 | | 99,582 | | 155,623 | | | (17,251) | | 12,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815U$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/23/2024 | 09/19/2025 | 1 | 2,035,977 | 5703 | | 86,776 | | 85,326 | | 88,424 | | | (1,683) | | 10,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/29/2024 | 07/25/2025 | 1 | 1,375,693 | 5459 | | 80,534 | | 66,626 | | 102,909 | | | (14,054) | | 6,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/14/2025 | 1 | 2,095,000 | 5455.21 | | 71,230 | | 62,204 | | 85,681 | | | (9,172) | | 9,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 2,047,000 | 5528.93 | | 27,020 | | 25,085 | | 29,835 | | | (1,999) | | 9,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815P$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/24/2024 | 07/24/2025 | 1 | 5,314,000 | 5427.13 | | 265,700 | | 216,659 | | 332,110 | | | (49,500) | | 23,968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 4,638,000 | 5745.37 | | 117,341 | | 117,016 | | 118,362 | | | (1,286) | | 23,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 6,020,000 | 5554.25 | | 279,328 | | 246,740 | | 321,846 | | | (34,532) | | 28,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 5,847,000 | 5346.56 | | 268,962 | | 227,123 | | 355,815 | | | (43,595) | | 26,724 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/17/2024 | 07/17/2025 | 1 | 3,636,000 | 5588.27 | | 159,984 | | 127,370 | | 186,072 | | | (32,873) | | 16,205 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/22/2025 | 1 | 2,426,083 | 5564 | | 140,427 | | 114,048 | | 166,547 | | | (26,619) | | 10,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815R$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/14/2025 | 1 | 8,120,000 | 5455.21 | | 376,768 | | 329,023 | | 463,066 | | | (48,515) | | 37,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815Q$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 07/31/2025 | 1 | 2,578,914 | 5522 | | 101,694 | | 85,592 | | 130,183 | | | (16,763) | | 11,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 2,305,980 | 5543 | | 98,896 | | 87,358 | | 112,483 | | | (12,226) | | 10,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/06/2024 | 09/05/2025 | 1 | 2,739,000 | 5408.42 | | 159,684 | | 150,369 | | 202,270 | | | (10,529) | | 13,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815R$W | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/15/2025 | 1 | 3,192,000 | 5543.22 | | 181,944 | | 160,272 | | 215,470 | | | (22,930) | | 14,920 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/13/2024 | 09/12/2025 | 1 | 2,710,000 | 5626.02 | | 59,078 | | 56,781 | | 64,497 | | | (2,759) | | 13,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815Q$C | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/29/2025 | 1 | 3,485,739 | 5464 | | 125,271 | | 104,162 | | 155,109 | | | (21,337) | | 15,853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$L | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/19/2025 | 1 | 5,490,477 | 5608 | | 252,004 | | 224,159 | | 279,925 | | | (28,385) | | 25,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815R$5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 2,240,000 | 5319.31 | | 108,416 | | 93,400 | | 140,324 | | | (15,743) | | 10,355 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 2,660,821 | 5625 | | 113,388 | | 103,364 | | 128,760 | | | (10,280) | | 12,669 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815U$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,828,571 | 5596 | | 152,161 | | 146,244 | | 168,187 | | | (7,106) | | 13,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815Q$7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/30/2025 | 1 | 2,490,000 | 5436.44 | | 112,299 | | 93,428 | | 139,856 | | | (19,075) | | 11,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/01/2025 | 1 | 2,572,000 | 5346.56 | | 78,446 | | 66,243 | | 99,572 | | | (12,715) | | 11,756 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815S$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 1,557,970 | 5543 | | 88,871 | | 78,503 | | 103,782 | | | (10,987) | | 7,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2024 | 07/17/2025 | 1 | 4,195,000 | 5588.27 | | 198,424 | | 157,974 | | 231,420 | | | (40,772) | | 18,696 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/19/2025 | 1 | 5,092,291 | 5608 | | 220,290 | | 195,948 | | 243,703 | | | (24,813) | | 23,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815S$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/21/2024 | 08/21/2025 | 1 | 3,508,000 | 5620.85 | | 158,912 | | 141,839 | | 172,732 | | | (17,415) | | 16,551 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 3,871,000 | 5319.31 | | 182,324 | | 157,071 | | 236,070 | | | (26,474) | | 17,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/12/2024 | 08/08/2025 | 1 | 1,560,495 | 5344 | | 64,307 | | 55,709 | | 81,949 | | | (8,729) | | 7,214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 06/27/2025 | 1 | 1,731,587 | 5462 | | 80,528 | | 60,678 | | 93,588 | | | (20,132) | | 7,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/04/2024 | 09/04/2025 | 1 | 3,632,000 | 5520.07 | | 172,520 | | 160,638 | | 199,657 | | | (12,289) | | 17,501 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 2,472,000 | 5408.42 | | 81,576 | | 76,817 | | 98,852 | | | (5,379) | | 11,929 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 1 | 1,248,687 | 5505 | | 71,825 | | 58,020 | | 80,875 | | | (13,927) | | 5,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/25/2025 | 1 | 3,461,069 | 5459 | | 153,865 | | 127,293 | | 185,690 | | | (26,852) | | 15,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/11/2025 | 1 | 1,998,000 | 5584.54 | | 95,105 | | 74,556 | | 110,448 | | | (21,105) | | 8,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/15/2024 | 07/15/2025 | 1 | 2,030,000 | 5631.22 | | 67,599 | | 53,446 | | 75,636 | | | (14,261) | | 9,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815Q$P | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 07/31/2025 | 1 | 2,843,985 | 5522 | | 104,349 | | 87,827 | | 132,625 | | | (17,200) | | 12,977 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 3,853,000 | 5745.37 | | 104,416 | | 104,127 | | 105,123 | | | (1,144) | | 19,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 1,703,000 | 5528.93 | | 17,030 | | 15,810 | | 18,707 | | | (1,260) | | 8,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 3,621,293 | 5554 | | 170,570 | | 163,463 | | 192,814 | | | (8,435) | | 17,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/14/2025 | 1 | 3,485,000 | 5455.21 | | 165,886 | | 144,865 | | 203,929 | | | (21,361) | | 16,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815Q$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/06/2024 | 08/06/2025 | 1 | 3,227,000 | 5240.03 | | 190,716 | | 162,345 | | 264,560 | | | (28,738) | | 14,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/13/2025 | 1 | 2,673,740 | 5434 | | 108,073 | | 94,340 | | 131,033 | | | (13,954) | | 12,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 4,163,000 | 5702.55 | | 244,784 | | 240,064 | | 262,574 | | | (6,670) | | 20,586 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 1,954,607 | 5475 | | 74,638 | | 56,444 | | 86,014 | | | (18,454) | | 8,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/05/2025 | 1 | 3,067,000 | 5186.33 | | 68,394 | | 58,031 | | 86,805 | | | (10,493) | | 14,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 3,209,000 | 5567.19 | | 182,592 | | 139,869 | | 214,120 | | | (43,762) | | 13,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815Q$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/30/2024 | 07/25/2025 | 1 | 1,510,952 | 5455 | | 65,693 | | 54,500 | | 82,633 | | | (11,314) | | 6,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/25/2025 | 1 | 3,294,000 | 5634.61 | | 187,429 | | 169,357 | | 209,085 | | | (19,407) | | 15,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815U$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/23/2024 | 09/19/2025 | 1 | 1,899,056 | 5703 | | 68,651 | | 67,504 | | 69,580 | | | (1,331) | | 9,351 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00I9S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 3,659,970 | .5537 | | 139,630 | | 106,959 | | 160,226 | | | (33,465) | | 15,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 2,449,000 | .5505 | | 64,409 | | 51,885 | | 75,252 | | | (12,917) | | 10,933 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I9S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 3,017,000 | 5567.19 | | 93,225 | | 71,412 | | 106,134 | | | (22,343) | | 13,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 2,848,000 | 5738.17 | | 72,909 | | 72,909 | | 73,845 | | | (601) | | 14,162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 1,858,000 | 5626.02 | | 71,161 | | 68,417 | | 77,915 | | | (3,296) | | 9,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/14/2025 | 1 | 5,700,000 | 5455.21 | | 251,940 | | 220,014 | | 307,831 | | | (32,442) | | 26,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2024 | 07/31/2025 | 1 | 3,193,000 | 5522.3 | | 175,934 | | 146,854 | | 217,525 | | | (29,403) | | 14,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 08/29/2025 | 1 | 6,464,000 | 5648.4 | | 283,123 | | 261,830 | | 307,543 | | | (24,112) | | 30,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/24/2024 | 09/24/2025 | 1 | 2,486,000 | 5732.93 | | 32,567 | | 32,118 | | 33,049 | | | (535) | | 12,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,147,000 | 5634.61 | | 93,824 | | 84,702 | | 103,253 | | | (9,795) | | 10,145 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 4,209,000 | 5592.18 | | 190,668 | | 173,860 | | 214,971 | | | (17,238) | | 20,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/01/2024 | 07/01/2025 | 1 | 1,884,000 | 5475.09 | | 19,217 | | 14,452 | | 22,108 | | | (4,791) | | 8,162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/26/2024 | 08/22/2025 | 1 | 3,166,651 | .5635 | | 173,057 | | 156,667 | | 196,841 | | | (16,778) | | 14,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2024 | 07/14/2025 | 1 | 1,809,000 | 5615.35 | | 92,440 | | 72,831 | | 106,149 | | | (20,150) | | 8,021 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 4,058,000 | 5738.17 | | 204,523 | | 204,523 | | 209,904 | | | (1,686) | | 20,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8155SA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/18/2025 | 1 | 3,561,000 | 5554.25 | | 158,821 | | 140,445 | | 181,487 | | | (19,474) | | 16,723 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/04/2024 | 09/02/2025 | 1 | 1,519,420 | .5648 | | 59,107 | | 55,014 | | 70,799 | | | (4,234) | | 7,300 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 2,407,000 | 5626.02 | | 116,499 | | 112,006 | | 128,655 | | | (5,396) | | 11,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/06/2024 | 09/05/2025 | 1 | 5,591,000 | 5408.42 | | 339,933 | | 320,103 | | 434,568 | | | (22,413) | | 26,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,496,000 | 5626.02 | | 113,069 | | 108,672 | | 125,048 | | | (5,281) | | 12,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z5S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/18/2025 | 1 | 3,147,000 | .5505 | | 170,882 | | 137,655 | | 209,885 | | | (34,270) | | 14,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 1,667,337 | .5745 | | 86,159 | | 86,159 | | 87,939 | | | (710) | | 8,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z5V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/21/2025 | 1 | 7,402,000 | .5505 | | 343,453 | | 277,222 | | 417,322 | | | (68,316) | | 33,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 6,667,000 | 5570.64 | | 168,008 | | 151,254 | | 187,128 | | | (17,952) | | 31,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,754,000 | 5626.02 | | 93,636 | | 89,995 | | 101,958 | | | (4,373) | | 13,426 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/10/2024 | 07/10/2025 | 1 | 3,674,000 | 5633.91 | | 47,762 | | 37,104 | | 52,139 | | | (10,730) | | 16,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2025 | 1 | 3,770,038 | .5577 | | 179,546 | | 139,371 | | 199,864 | | | (40,447) | | 16,569 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05S$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/06/2024 | 09/04/2025 | 1 | 1,169,013 | .5521 | | 57,874 | | 54,489 | | 77,961 | | | (3,826) | | 5,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13M$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 2,457,000 | 5567.19 | | 43,735 | | 33,501 | | 48,582 | | | (10,482) | | 10,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/24/2024 | 07/24/2025 | 1 | 5,279,000 | 5427.13 | | 131,447 | | 107,186 | | 157,555 | | | (24,489) | | 23,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 2,351,000 | 5567.19 | | 127,189 | | 97,429 | | 148,925 | | | (30,483) | | 10,222 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 4,783,000 | .5505 | | 102,356 | | 82,454 | | 118,767 | | | (20,527) | | 21,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2025 | 1 | 5,492,000 | 5572.85 | | 71,945 | | 55,495 | | 79,475 | | | (16,557) | | 24,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 3,070,000 | .5505 | | 85,039 | | 68,504 | | 99,574 | | | (17,055) | | 13,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/22/2025 | 1 | 3,132,763 | .5564 | | 120,414 | | 97,795 | | 138,507 | | | (22,826) | | 14,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 5,002,000 | 5648.4 | | 225,090 | | 208,161 | | 244,949 | | | (19,170) | | 23,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/29/2024 | 08/29/2025 | 1 | 1,955,000 | 5591.96 | | 114,759 | | 105,833 | | 132,344 | | | (10,061) | | 9,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/29/2024 | 07/29/2025 | 1 | 1,972,000 | 5463.54 | | 46,145 | | 38,263 | | 54,530 | | | (7,965) | | 8,969 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 4,146,000 | 5346.56 | | 195,277 | | 164,900 | | 259,247 | | | (31,652) | | 18,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 3,816,000 | 5459.1 | | 135,850 | | 112,076 | | 164,984 | | | (24,632) | | 17,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$K | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 8,990,000 | 5626.02 | | 223,851 | | 215,146 | | 242,628 | | | (10,455) | | 43,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/06/2024 | 09/05/2025 | 1 | 2,718,685 | .5503 | | 141,822 | | 133,549 | | 190,420 | | | (9,351) | | 13,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$J | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/12/2024 | 09/12/2025 | 1 | 2,098,000 | 5595.76 | | 105,110 | | 100,742 | | 118,310 | | | (5,183) | | 10,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/25/2025 | 1 | 2,358,388 | .5722 | | 124,409 | | 124,064 | | 121,878 | | | (1,367) | | 11,711 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815U$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/29/2025 | 1 | 5,768,000 | 5738.17 | | 272,250 | | 272,250 | | 279,263 | | | (2,225) | | 28,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2025 | 1 | 4,507,000 | 5572.85 | | 132,506 | | 102,208 | | 149,106 | | | (30,494) | | 19,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/10/2024 | 07/10/2025 | 1 | 2,995,000 | 5633.91 | | 166,522 | | 129,364 | | 184,678 | | | (37,410) | | 13,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/22/2025 | 1 | 2,740,755 | .5571 | | 124,446 | | 112,348 | | 133,009 | | | (12,992) | | 12,951 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2025 | 1 | 2,816,000 | 5509.01 | | 158,822 | | 120,214 | | 187,028 | | | (39,162) | | 12,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 6,983,000 | 5592.18 | | 338,676 | | 308,820 | | 383,334 | | | (30,620) | | 33,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 5,206,000 | 5459.1 | | 128,588 | | 106,271 | | 153,461 | | | (23,125) | | 23,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815R$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/15/2025 | 1 | 2,060,000 | 5543.22 | | 103,206 | | 90,913 | | 120,459 | | | (13,007) | | 9,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 8,726,000 | 5459.1 | | 215,532 | | 177,814 | | 257,343 | | | (39,080) | | 39,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 5,118,000 | 5702.55 | | 304,009 | | 298,098 | | 326,371 | | | (8,352) | | 25,201 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 3,423,000 | 5615.35 | | 80,441 | | 63,235 | | 88,737 | | | (17,679) | | 15,097 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13PSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/14/2025 | 1 | 3,270,000 | 5615.35 | | 42,510 | | 33,493 | | 46,363 | | | (9,266) | | 14,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/24/2024 | 09/24/2025 | 1 | 2,154,000 | 5732.93 | | 58,589 | | 57,782 | | 60,106 | | | (963) | | 10,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 2,113,000 | 5459.1 | | 33,597 | | 27,766 | | 39,526 | | | (6,042) | | 9,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 2,160,000 | 5346.56 | | 107,352 | | 90,653 | | 142,920 | | | (17,400) | | 9,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/06/2024 | 08/05/2025 | 1 | 6,622,943 | 5186 | | 305,101 | | 259,589 | | 386,984 | | | (46,100) | | 30,469 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/10/2025 | 1 | 2,018,230 | 5634 | | 107,888 | | 84,512 | | 126,147 | | | (24,008) | | 8,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 7,694,000 | 5626.02 | | 357,771 | | 343,858 | | 395,420 | | | (16,709) | | 37,509 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/25/2025 | 1 | 2,231,681 | 5722 | | 102,605 | | 102,320 | | 100,350 | | | (1,128) | | 11,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 1,962,000 | 5713.64 | | 98,296 | | 96,118 | | 103,185 | | | (2,962) | | 9,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/02/2024 | 07/02/2025 | 1 | 2,516,000 | 5509.01 | | 56,358 | | 42,658 | | 64,354 | | | (13,897) | | 10,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 2,910,000 | 5633.09 | | 66,348 | | 63,972 | | 71,737 | | | (2,545) | | 14,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/03/2025 | 1 | 3,570,000 | 5537.02 | | 122,094 | | 93,266 | | 140,116 | | | (29,771) | | 15,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2025 | 1 | 2,957,000 | 5572.85 | | 52,339 | | 40,372 | | 58,483 | | | (12,045) | | 12,973 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/16/2025 | 1 | 10,133,929 | 5633 | | 464,412 | | 449,017 | | 516,475 | | | (16,586) | | 49,688 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/28/2025 | 1 | 3,605,853 | 5592 | | 198,522 | | 183,550 | | 225,395 | | | (16,954) | | 17,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05QSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 2,178,000 | 5570.64 | | 123,275 | | 110,981 | | 143,614 | | | (13,172) | | 10,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 2,050,000 | 5626.02 | | 122,385 | | 117,665 | | 137,324 | | | (5,669) | | 10,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05QS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/15/2025 | 1 | 10,626,112 | 5631 | | 465,825 | | 369,314 | | 510,825 | | | (97,260) | | 47,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/19/2024 | 09/19/2025 | 1 | 2,757,000 | 5713.64 | | 44,939 | | 43,943 | | 45,943 | | | (1,354) | | 13,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/08/2025 | 1 | 4,246,512 | 5573 | | 255,537 | | 197,653 | | 299,425 | | | (58,268) | | 18,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/25/2025 | 1 | 2,792,000 | 5634.61 | | 164,449 | | 148,593 | | 183,528 | | | (17,027) | | 13,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 3,471,172 | 5719 | | 148,982 | | 146,924 | | 154,054 | | | (2,456) | | 17,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/04/2024 | 09/04/2025 | 1 | 3,454,000 | 5520.07 | | 207,585 | | 193,289 | | 245,490 | | | (14,787) | | 16,644 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 5,120,000 | 5346.56 | | 281,600 | | 237,796 | | 381,326 | | | (45,644) | | 23,401 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815QSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/01/2024 | 08/01/2025 | 1 | 2,044,000 | 5446.68 | | 102,404 | | 86,235 | | 128,095 | | | (16,834) | | 9,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 1,419,064 | 5543 | | 65,723 | | 58,055 | | 75,203 | | | (8,125) | | 6,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/21/2024 | 08/20/2025 | 1 | 4,362,487 | 5600 | | 205,080 | | 182,985 | | 225,208 | | | (22,536) | | 20,551 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815US\X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 2,499,236 | .5745 | | 108,820 | | 108,820 | | 110,779 | | | (897) | | 12,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MS\V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 2,561,000 | 5567.19 | | 37,647 | | 28,838 | | 41,699 | | | (9,023) | | 11,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S\R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/09/2024 | 08/11/2025 | 1 | 4,369,000 | 5344.16 | | 215,829 | | 186,695 | | 280,566 | | | (30,581) | | 20,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 5,249,000 | .5505 | | 174,267 | | 140,382 | | 205,409 | | | (34,949) | | 23,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008S\I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2024 | 09/17/2025 | 1 | 999,825 | .5634 | | 57,502 | | 55,755 | | 61,667 | | | (1,896) | | 4,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R\C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 3,583,000 | 5592.18 | | 156,935 | | 143,101 | | 176,957 | | | (14,189) | | 17,086 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS\J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 2,851,317 | .5447 | | 138,690 | | 117,116 | | 201,715 | | | (22,480) | | 13,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S\1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/05/2025 | 1 | 3,526,704 | .5186 | | 215,961 | | 183,746 | | 281,733 | | | (32,632) | | 16,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS\1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/23/2024 | 07/22/2025 | 1 | 1,961,007 | .5564 | | 118,110 | | 95,924 | | 140,454 | | | (22,389) | | 8,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US\0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 4,401,000 | 5626.02 | | 120,147 | | 115,514 | | 129,789 | | | (5,565) | | 21,548 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS\R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/02/2024 | 08/04/2025 | 1 | 4,629,000 | 5346.56 | | 218,026 | | 184,391 | | 289,284 | | | (35,050) | | 21,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS\A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/27/2024 | 08/26/2025 | 1 | 4,881,034 | .5617 | | 214,878 | | 195,289 | | 237,274 | | | (20,071) | | 23,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SS\Z | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/03/2024 | 08/29/2025 | 1 | 1,632,388 | .5648 | | 68,392 | | 63,425 | | 80,235 | | | (5,129) | | 7,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S\J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/10/2025 | 1 | 1,561,042 | .5492 | | 80,755 | | 77,381 | | 90,456 | | | (4,004) | | 7,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US\T | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/29/2025 | 1 | 2,169,000 | 5738.17 | | 96,521 | | 96,521 | | 98,854 | | | (789) | | 10,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050\S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/12/2024 | 07/14/2025 | 1 | 2,482,000 | 5615.35 | | 114,420 | | 90,149 | | 130,552 | | | (24,942) | | 11,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y\S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/15/2024 | 07/11/2025 | 1 | 2,167,525 | .5615 | | 122,814 | | 96,814 | | 136,900 | | | (26,196) | | 9,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NS\Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/12/2024 | 07/14/2025 | 1 | 2,583,000 | 5615.35 | | 110,552 | | 87,102 | | 125,763 | | | (24,099) | | 11,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S\E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/25/2025 | 1 | 2,077,000 | 5399.22 | | 52,133 | | 42,890 | | 63,342 | | | (9,570) | | 9,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TS\Z | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 4,249,000 | 5626.02 | | 105,800 | | 101,720 | | 114,678 | | | (4,901) | | 20,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US\2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/15/2025 | 1 | 3,598,000 | 5626.02 | | 155,434 | | 149,439 | | 170,809 | | | (7,200) | | 17,616 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050\SX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/22/2024 | 08/20/2025 | 1 | 1,264,525 | .5597 | | 68,331 | | 61,479 | | 79,860 | | | (7,341) | | 5,957 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z\ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/19/2024 | 07/18/2025 | 1 | 3,699,000 | .5505 | | 207,514 | | 167,164 | | 256,226 | | | (41,617) | | 16,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z\P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/20/2025 | 1 | 2,265,000 | 5597.12 | | 81,993 | | 72,958 | | 91,109 | | | (9,210) | | 10,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS\8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 3,067,695 | .5571 | | 177,597 | | 160,331 | | 198,812 | | | (18,540) | | 14,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS\Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/09/2025 | 1 | 3,933,000 | 5576.98 | | 49,556 | | 38,361 | | 55,408 | | | (11,269) | | 17,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T\S3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 5,762,000 | 5554.13 | | 270,238 | | 256,838 | | 315,671 | | | (14,067) | | 28,050 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05Q$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 3,121,000 | 5344.16 | | 158,547 | | 136,967 | | 206,298 | | | (22,650) | | 14,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/08/2025 | 1 | 8,431,722 | 5573 | | 366,630 | | 283,581 | | 422,782 | | | (83,600) | | 36,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/03/2025 | 1 | 4,578,000 | 5537.02 | | 59,972 | | 45,812 | | 67,319 | | | (14,623) | | 19,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/17/2024 | 07/16/2025 | 1 | 2,816,598 | 5667 | | 119,861 | | 95,359 | | 139,490 | | | (24,697) | | 12,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/15/2024 | 08/15/2025 | 1 | 2,157,000 | 5543.22 | | 61,906 | | 54,532 | | 70,488 | | | (7,802) | | 10,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/08/2025 | 1 | 8,793,957 | 5573 | | 402,579 | | 311,387 | | 465,422 | | | (91,797) | | 38,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/07/2025 | 1 | 4,354,000 | 5567.19 | | 109,721 | | 84,331 | | 123,050 | | | (26,010) | | 19,067 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/17/2024 | 07/17/2025 | 1 | 5,523,000 | 5588.27 | | 136,418 | | 108,608 | | 154,142 | | | (28,031) | | 24,615 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13USE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/31/2024 | 07/31/2025 | 1 | 3,866,000 | 5522.3 | | 95,877 | | 80,029 | | 110,961 | | | (16,023) | | 17,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 1,861,759 | 5319 | | 104,178 | | 89,998 | | 136,316 | | | (14,883) | | 8,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/23/2024 | 09/19/2025 | 1 | 3,740,873 | 5703 | | 173,512 | | 170,612 | | 177,373 | | | (3,364) | | 18,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/24/2024 | 07/24/2025 | 1 | 4,341,000 | 5427.13 | | 144,989 | | 118,228 | | 176,838 | | | (27,012) | | 19,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/15/2025 | 1 | 2,056,535 | 5543 | | 109,519 | | 97,011 | | 124,022 | | | (12,742) | | 9,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 3,757,000 | 5592.18 | | 190,104 | | 173,346 | | 216,117 | | | (17,188) | | 17,916 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/27/2024 | 08/26/2025 | 1 | 3,549,843 | 5617 | | 196,046 | | 178,175 | | 219,247 | | | (18,312) | | 16,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 6,144,000 | 5634.61 | | 296,141 | | 267,349 | | 327,371 | | | (30,916) | | 29,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 6,456,000 | 5505 | | 160,754 | | 129,497 | | 187,273 | | | (32,239) | | 28,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 1,257,490 | 5622 | | 65,070 | | 59,318 | | 75,078 | | | (5,899) | | 5,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/05/2025 | 1 | 2,935,463 | 5186 | | 115,334 | | 98,129 | | 143,986 | | | (17,427) | | 13,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/17/2024 | 07/17/2025 | 1 | 3,102,000 | 5588.27 | | 103,917 | | 82,733 | | 118,204 | | | (21,353) | | 13,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/11/2025 | 1 | 2,093,000 | 5584.54 | | 62,790 | | 49,223 | | 70,790 | | | (13,934) | | 9,231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/22/2025 | 1 | 2,623,000 | 5634.61 | | 51,673 | | 46,649 | | 54,973 | | | (5,394) | | 12,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 09/23/2025 | 1 | 5,931,000 | 5718.57 | | 150,054 | | 147,574 | | 153,221 | | | (2,878) | | 29,369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2024 | 09/17/2025 | 1 | 3,703,000 | 5634.58 | | 48,509 | | 46,906 | | 51,305 | | | (1,728) | | 18,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 09/23/2025 | 1 | 2,545,000 | 5718.57 | | 33,594 | | 33,039 | | 33,908 | | | (644) | | 12,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2024 | 09/17/2025 | 1 | 2,709,000 | 5634.58 | | 60,411 | | 58,414 | | 64,430 | | | (2,152) | | 13,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/19/2024 | 09/18/2025 | 1 | 1,657,387 | 5618 | | 63,691 | | 62,275 | | 64,955 | | | (1,925) | | 8,150 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/12/2024 | 09/12/2025 | 1 | 2,933,000 | 5595.76 | | 81,537 | | 78,149 | | 90,204 | | | (4,021) | | 14,299 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM137SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/25/2025 | 1 | 1,812,000 | 5722.26 | | 37,871 | | 37,453 | | 38,416 | | | (519) | | 8,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 4,030,543 | .5447 | | 160,750 | | 135,745 | | 226,647 | | | (26,056) | | 18,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 3,614,000 | 5567.19 | | 38,308 | | 29,345 | | 42,180 | | | (9,181) | | 15,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/08/2025 | 1 | 2,478,000 | 5408.42 | | 43,365 | | 40,856 | | 51,204 | | | (2,836) | | 12,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/18/2025 | 1 | 3,849,000 | 5544.59 | | 178,979 | | 143,778 | | 213,267 | | | (36,286) | | 17,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 2,706,000 | 5626.02 | | 79,015 | | 75,942 | | 85,610 | | | (3,690) | | 13,192 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 3,171,000 | 5626.02 | | 151,257 | | 145,375 | | 167,016 | | | (7,064) | | 15,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/24/2025 | 1 | 1,645,351 | .5733 | | 35,749 | | 35,749 | | 36,326 | | | (296) | | 8,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/26/2025 | 1 | 1,884,481 | .5745 | | 69,808 | | 69,808 | | 70,894 | | | (575) | | 9,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 11,134,000 | 5567.19 | | 145,855 | | 111,728 | | 161,646 | | | (34,957) | | 48,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 3,344,000 | 5567.19 | | 54,507 | | 41,753 | | 60,304 | | | (13,064) | | 14,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 3,502,000 | 5567.19 | | 93,503 | | 71,625 | | 104,805 | | | (22,410) | | 15,226 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 4,718,000 | .5505 | | 110,401 | | 88,934 | | 128,687 | | | (22,141) | | 21,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 2,157,000 | 5615.35 | | 31,277 | | 24,587 | | 34,298 | | | (6,874) | | 9,513 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 16,702,000 | 5344.16 | | 215,456 | | 186,130 | | 259,002 | | | (30,779) | | 77,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/23/2025 | 1 | 3,512,000 | 5555.74 | | 98,687 | | 80,200 | | 112,351 | | | (18,656) | | 15,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/05/2024 | 09/05/2025 | 1 | 2,699,000 | 5503.41 | | 46,693 | | 43,847 | | 53,437 | | | (3,198) | | 13,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/04/2024 | 09/04/2025 | 1 | 2,241,000 | 5520.07 | | 98,604 | | 91,813 | | 115,466 | | | (7,024) | | 10,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 9,627,747 | .5585 | | 431,397 | | 339,126 | | 470,098 | | | (94,812) | | 42,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/16/2024 | 07/16/2025 | 1 | 4,803,000 | 5667.2 | | 259,842 | | 206,156 | | 283,330 | | | (54,104) | | 21,369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 2,109,000 | 5567.19 | | 43,867 | | 33,603 | | 48,955 | | | (10,514) | | 9,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/18/2025 | 1 | 4,786,000 | .5505 | | 212,977 | | 171,565 | | 257,402 | | | (42,712) | | 21,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 2,856,671 | .5400 | | 117,433 | | 96,882 | | 140,959 | | | (21,293) | | 12,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/07/2025 | 1 | 2,035,000 | 5567.19 | | 44,770 | | 34,410 | | 49,989 | | | (10,613) | | 8,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/08/2025 | 1 | 2,296,014 | .5573 | | 129,656 | | 100,287 | | 151,497 | | | (29,565) | | 10,073 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/15/2024 | 07/11/2025 | 1 | 3,605,055 | .5615 | | 154,953 | | 122,150 | | 170,955 | | | (33,051) | | 15,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 2,851,000 | 5592.18 | | 160,796 | | 146,622 | | 184,315 | | | (14,538) | | 13,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/19/2025 | 1 | 2,254,517 | .5608 | | 85,349 | | 75,918 | | 95,076 | | | (9,613) | | 10,604 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM132$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 17,659,000 | 5648.4 | | 446,773 | | 413,171 | | 475,015 | | | (38,049) | | 84,336 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2024 | 08/21/2025 | 1 | 2,344,000 | 5620.85 | | 34,457 | | 30,755 | | 36,848 | | | (3,776) | | 11,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/07/2025 | 1 | 2,018,000 | 5567.19 | | 31,481 | | 24,196 | | 34,967 | | | (7,463) | | 8,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/25/2025 | 1 | 2,154,000 | 5399.22 | | 47,173 | | 38,810 | | 57,061 | | | (8,659) | | 9,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/08/2025 | 1 | 1,325,653 | 5573 | | 79,829 | | 61,917 | | 89,442 | | | (18,033) | | 5,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 09/10/2025 | 1 | 2,593,885 | 5496 | | 113,592 | | 107,943 | | 130,834 | | | (5,929) | | 12,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/16/2025 | 1 | 2,410,000 | 5667.2 | | 68,444 | | 54,303 | | 73,975 | | | (14,251) | | 10,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/25/2025 | 1 | 2,239,000 | 5399.22 | | 62,468 | | 51,393 | | 76,342 | | | (11,467) | | 10,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2025 | 1 | 3,287,000 | 5633.91 | | 156,790 | | 121,804 | | 173,455 | | | (35,224) | | 14,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/03/2025 | 1 | 1,720,262 | 5567 | | 97,533 | | 74,920 | | 114,065 | | | (22,758) | | 7,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2025 | 1 | 2,946,000 | 5319.31 | | 127,267 | | 109,640 | | 163,344 | | | (18,480) | | 13,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/09/2025 | 1 | 2,004,000 | 5576.98 | | 63,527 | | 49,176 | | 71,893 | | | (14,446) | | 8,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 6,123,000 | 5567.19 | | 145,727 | | 111,630 | | 162,860 | | | (34,926) | | 26,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,734,000 | 5634.61 | | 77,099 | | 69,603 | | 83,610 | | | (8,049) | | 12,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/31/2024 | 07/31/2025 | 1 | 5,755,000 | 5522.3 | | 266,457 | | 222,414 | | 323,592 | | | (44,531) | | 26,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 3,027,000 | 5505 | | 94,745 | | 76,322 | | 111,432 | | | (19,001) | | 13,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 2,911,000 | 5459.1 | | 59,093 | | 48,752 | | 70,301 | | | (10,715) | | 13,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/15/2024 | 07/11/2025 | 1 | 6,266,082 | 5610 | | 290,889 | | 229,308 | | 321,302 | | | (62,046) | | 27,636 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2025 | 1 | 2,131,000 | 5344.39 | | 19,392 | | 16,828 | | 23,205 | | | (2,603) | | 9,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2025 | 1 | 834,519 | 5577 | | 48,270 | | 37,469 | | 54,051 | | | (10,874) | | 3,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 4,149,474 | 5719 | | 213,802 | | 210,849 | | 222,492 | | | (3,524) | | 20,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2025 | 1 | 1,890,596 | 5577 | | 117,613 | | 91,296 | | 131,913 | | | (26,495) | | 8,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$E | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/11/2024 | 09/10/2025 | 1 | 1,637,452 | 5493 | | 87,018 | | 82,691 | | 101,024 | | | (4,542) | | 7,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13L$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/01/2024 | 07/01/2025 | 1 | 2,187,000 | 5475.09 | | 35,429 | | 26,645 | | 40,994 | | | (8,833) | | 9,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/13/2024 | 08/13/2025 | 1 | 2,406,000 | 5434.43 | | 31,037 | | 27,019 | | 36,265 | | | (4,082) | | 11,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 3,310,000 | 5544.59 | | 111,878 | | 89,874 | | 130,599 | | | (22,682) | | 14,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 2,646,000 | 5615.35 | | 42,601 | | 33,489 | | 46,585 | | | (9,363) | | 11,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815T$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/12/2024 | 09/12/2025 | 1 | 4,567,000 | 5595.76 | | 211,452 | | 202,666 | | 237,310 | | | (10,428) | | 22,265 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI001$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/31/2024 | 07/31/2025 | 1 | 2,590,000 | 5522.3 | | 113,701 | | 94,907 | | 137,246 | | | (19,002) | | 11,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/16/2025 | 1 | 6,532,000 | 5667.2 | | 161,994 | | 128,524 | | 174,555 | | | (33,730) | | 29,062 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/09/2025 | 1 | 2,057,000 | 5576.98 | | 56,773 | | 43,948 | | 63,897 | | | (12,910) | | 9,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/19/2025 | 1 | 3,523,000 | 5608.25 | | 77,154 | | 68,439 | | 84,145 | | | (8,878) | | 16,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 12/06/2024 | 1 | 5,550,000 | .4800 | | 36,520 | | 19,596 | | 15,237 | | | (17,254) | | 11,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/12/2025 | 1 | 1,915,222 | .5620 | | 100,015 | | 96,393 | | 111,884 | | | (3,879) | | 9,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/30/2025 | 1 | 2,211,000 | 5436.44 | | 35,155 | | 29,247 | | 41,645 | | | (5,972) | | 10,072 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/31/2024 | 07/31/2025 | 1 | 3,040,000 | 5522.3 | | 50,464 | | 42,123 | | 57,638 | | | (8,434) | | 13,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13M$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/03/2025 | 1 | 3,040,000 | 5537.02 | | 90,592 | | 69,202 | | 103,488 | | | (22,090) | | 13,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/27/2024 | 08/27/2025 | 1 | 3,881,000 | 5625.8 | | 51,229 | | 46,572 | | 54,236 | | | (4,772) | | 18,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/07/2025 | 1 | 2,606,000 | 5567.19 | | 73,750 | | 56,684 | | 83,101 | | | (17,483) | | 11,412 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/25/2025 | 1 | 2,759,000 | 5634.61 | | 130,225 | | 117,669 | | 143,581 | | | (13,484) | | 13,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/25/2024 | 07/25/2025 | 1 | 2,217,000 | 5399.22 | | 79,369 | | 65,298 | | 99,155 | | | (14,569) | | 10,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/04/2024 | 09/04/2025 | 1 | 6,551,000 | 5520.07 | | 165,085 | | 153,716 | | 188,972 | | | (11,759) | | 31,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 09/04/2025 | 1 | 1,544,000 | 5520.07 | | 60,216 | | 56,069 | | 69,258 | | | (4,289) | | 7,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/29/2024 | 07/29/2025 | 1 | 3,547,000 | 5463.54 | | 74,842 | | 62,059 | | 87,985 | | | (12,918) | | 16,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/09/2025 | 1 | 3,499,000 | 5471.05 | | 59,133 | | 55,875 | | 68,030 | | | (3,402) | | 16,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13M$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/02/2025 | 1 | 2,899,305 | .5502 | | 110,022 | | 83,972 | | 127,289 | | | (26,901) | | 12,583 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/11/2025 | 1 | 3,412,000 | 5344.16 | | 90,418 | | 78,213 | | 111,633 | | | (12,811) | | 15,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/09/2025 | 1 | 2,959,838 | .5471 | | 109,439 | | 103,695 | | 127,893 | | | (6,013) | | 14,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/30/2025 | 1 | 2,536,000 | 5436.44 | | 55,538 | | 46,206 | | 66,240 | | | (9,434) | | 11,553 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 2,863,000 | 5615.35 | | 76,156 | | 59,867 | | 84,361 | | | (16,738) | | 12,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 2,643,697 | .5319 | | 109,315 | | 94,436 | | 137,830 | | | (15,616) | | 12,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/13/2024 | 08/13/2025 | 1 | 2,653,000 | 5434.43 | | 56,509 | | 49,192 | | 67,122 | | | (7,431) | | 12,362 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/29/2024 | 07/29/2025 | 1 | 2,575,000 | 5463.54 | | 73,903 | | 61,280 | | 88,325 | | | (12,756) | | 11,711 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 3,371,000 | 5567.19 | | 94,725 | | 72,561 | | 106,422 | | | (22,703) | | 14,657 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/16/2025 | 1 | 5,140,000 | 5667.2 | | 66,820 | | 53,014 | | 70,981 | | | (13,913) | | 22,868 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/01/2025 | 1 | 2,518,230 | .5347 | | 99,602 | | 84,343 | | 146,810 | | | (15,451) | | 11,510 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI008SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/16/2025 | 1 | 3,396,753 | .5633 | | 129,422 | | 125,132 | | 138,247 | | | (4,622) | | 16,655 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/15/2024 | 07/15/2025 | 1 | 3,475,000 | 5631.22 | | 45,175 | | 35,717 | | 48,875 | | | (9,530) | | 15,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/18/2024 | 07/17/2025 | 1 | 2,179,425 | .5588 | | 93,756 | | 75,265 | | 114,396 | | | (19,060) | | 9,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/23/2024 | 07/23/2025 | 1 | 2,646,000 | 5555.74 | | 137,592 | | 111,817 | | 164,186 | | | (26,011) | | 11,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 3,945,000 | 5544.59 | | 97,836 | | 78,594 | | 112,811 | | | (19,835) | | 17,612 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 5,839,000 | 5722.26 | | 254,580 | | 251,775 | | 264,057 | | | (3,487) | | 28,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 6,362,000 | 5567.19 | | 160,322 | | 122,810 | | 179,854 | | | (38,424) | | 27,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/01/2024 | 07/01/2025 | 1 | 4,253,000 | 5475.09 | | 55,714 | | 41,901 | | 64,107 | | | (13,890) | | 18,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/05/2024 | 08/05/2025 | 1 | 3,569,000 | 5186.33 | | 62,458 | | 52,994 | | 78,933 | | | (9,583) | | 16,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 4,117,000 | 5591.96 | | 204,615 | | 188,700 | | 231,930 | | | (17,939) | | 19,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 4,270,000 | 5564.41 | | 121,268 | | 98,217 | | 139,058 | | | (23,257) | | 19,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,145,000 | 5634.61 | | 69,284 | | 62,548 | | 75,447 | | | (7,233) | | 10,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13QS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/15/2025 | 1 | 2,691,723 | .5631 | | 101,651 | | 80,591 | | 110,216 | | | (21,224) | | 11,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/15/2024 | 08/15/2025 | 1 | 3,195,000 | 5543.22 | | 69,012 | | 60,792 | | 77,522 | | | (8,697) | | 14,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/22/2025 | 1 | 1,696,018 | .5635 | | 65,287 | | 59,104 | | 72,195 | | | (6,330) | | 8,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/15/2024 | 07/15/2025 | 1 | 2,699,000 | 5631.22 | | 73,953 | | 58,469 | | 81,598 | | | (15,601) | | 11,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 1,662,000 | 5591.96 | | 62,657 | | 57,784 | | 69,503 | | | (5,493) | | 7,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/25/2025 | 1 | 6,589,000 | 5634.61 | | 166,702 | | 150,629 | | 178,624 | | | (17,261) | | 31,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/14/2025 | 1 | 3,083,000 | 5455.21 | | 37,921 | | 33,116 | | 44,015 | | | (4,883) | | 14,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13QS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/16/2025 | 1 | 2,000,000 | 5667.2 | | 32,200 | | 25,547 | | 34,258 | | | (6,705) | | 8,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/25/2025 | 1 | 2,087,000 | 5634.61 | | 53,427 | | 48,276 | | 57,242 | | | (5,532) | | 9,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/21/2025 | 1 | 3,285,000 | .5505 | | 69,642 | | 56,212 | | 80,669 | | | (13,852) | | 14,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/15/2024 | 08/14/2025 | 1 | 2,220,270 | .5455 | | 93,052 | | 81,938 | | 105,279 | | | (11,759) | | 10,362 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/18/2025 | 1 | 4,799,000 | 5618.26 | | 121,415 | | 117,735 | | 130,506 | | | (3,992) | | 23,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 3,549,000 | 5722.26 | | 171,062 | | 169,177 | | 177,433 | | | (2,343) | | 17,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13QSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2025 | 1 | 6,374,122 | .5577 | | 282,515 | | 219,301 | | 313,806 | | | (63,644) | | 28,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/05/2025 | 1 | 4,410,000 | 5503.41 | | 57,330 | | 53,836 | | 64,461 | | | (3,927) | | 21,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/04/2024 | 09/04/2025 | 1 | 2,938,000 | 5520.07 | | 47,596 | | 44,318 | | 53,672 | | | (3,390) | | 14,157 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13PSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 6,009,000 | 5615.35 | | 149,624 | | 117,621 | | 165,508 | | | (32,884) | | 26,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13USF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/31/2024 | 07/30/2025 | 1 | 3,899,521 | 5439 | | 168,280 | | 140,388 | | 192,623 | | | (28,201) | | 17,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/25/2025 | 1 | 3,795,000 | 5634.61 | | 40,607 | | 36,691 | | 42,404 | | | (4,204) | | 18,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/13/2024 | 08/13/2025 | 1 | 2,883,000 | 5434.43 | | 79,859 | | 69,519 | | 95,869 | | | (10,502) | | 13,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/03/2025 | 1 | 1,820,000 | 5537.02 | | 31,304 | | 23,913 | | 35,189 | | | (7,633) | | 7,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2024 | 08/22/2025 | 1 | 495,008 | 5635 | | 26,148 | | 23,672 | | 28,704 | | | (2,535) | | 2,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2025 | 1 | 5,449,000 | 5616.84 | | 137,860 | | 124,947 | | 148,990 | | | (13,219) | | 25,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 3,835,000 | 5591.96 | | 62,511 | | 57,649 | | 67,518 | | | (5,480) | | 18,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13SSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/25/2025 | 1 | 5,500,000 | 5399.22 | | 70,950 | | 58,372 | | 84,360 | | | (13,024) | | 24,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/23/2025 | 1 | 4,151,000 | 5555.74 | | 103,775 | | 84,335 | | 117,620 | | | (19,618) | | 18,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/21/2025 | 1 | 6,924,000 | 5505 | | 173,100 | | 139,720 | | 201,494 | | | (34,431) | | 31,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 4,592,000 | 5554.13 | | 219,957 | | 209,050 | | 258,067 | | | (11,450) | | 22,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/14/2025 | 1 | 3,936,000 | 5615.35 | | 42,509 | | 33,492 | | 46,104 | | | (9,266) | | 17,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05VS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 5,326,000 | 5722.26 | | 306,778 | | 303,397 | | 321,319 | | | (4,202) | | 26,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2025 | 1 | 7,905,000 | 5344.39 | | 195,254 | | 169,435 | | 241,027 | | | (26,212) | | 36,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 3,931,000 | 5615.35 | | 82,944 | | 65,203 | | 91,597 | | | (18,229) | | 17,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/09/2025 | 1 | 6,180,000 | 5576.98 | | 154,500 | | 119,599 | | 173,718 | | | (35,133) | | 27,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/28/2025 | 1 | 2,522,073 | 5592 | | 102,661 | | 94,919 | | 113,371 | | | (8,767) | | 12,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/29/2024 | 07/29/2025 | 1 | 8,111,000 | 5463.54 | | 201,153 | | 166,796 | | 238,603 | | | (34,720) | | 36,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/22/2025 | 1 | 9,934,000 | 5634.61 | | 131,129 | | 118,380 | | 138,435 | | | (13,689) | | 46,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/08/2025 | 1 | 2,483,000 | 5319.31 | | 40,970 | | 35,295 | | 50,176 | | | (5,949) | | 11,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2025 | 1 | 2,365,492 | 5592 | | 110,310 | | 101,990 | | 119,879 | | | (9,420) | | 11,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 11/01/2024 | 1 | 5,560,000 | 5700 | | 125,140 | | 34,029 | | 145,957 | | | (90,619) | | 8,231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/14/2025 | 1 | 7,595,000 | 5615.35 | | 189,116 | | 149,000 | | 209,162 | | | (41,224) | | 33,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/19/2025 | 1 | 2,953,000 | 5608.25 | | 38,684 | | 34,315 | | 41,656 | | | (4,451) | | 13,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/08/2025 | 1 | 5,181,000 | 5319.31 | | 66,835 | | 57,578 | | 80,889 | | | (9,705) | | 23,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/01/2025 | 1 | 2,689,656 | 5347 | | 128,885 | | 109,139 | | 197,428 | | | (19,993) | | 12,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 2,964,000 | 5505 | | 107,890 | | 86,911 | | 127,586 | | | (21,637) | | 13,233 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13XS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 2,736,000 | 5344.16 | | 59,098 | | 51,054 | | 72,367 | | | (8,443) | | 12,648 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 2,123,000 | 5544.59 | | 58,595 | | 47,071 | | 67,837 | | | (11,879) | | 9,478 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/03/2025 | 1 | 2,235,000 | 5537.02 | | 51,852 | | 39,609 | | 58,774 | | | (12,643) | | 9,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/08/2025 | 1 | 2,065,000 | 5319.31 | | 64,222 | | 55,327 | | 80,249 | | | (9,325) | | 9,546 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/18/2025 | 1 | 2,451,000 | 5554.25 | | 32,108 | | 28,393 | | 35,369 | | | (3,937) | | 11,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 3,652,000 | 5344.16 | | 116,499 | | 100,642 | | 144,760 | | | (16,643) | | 16,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 2,150,000 | 5528.93 | | 57,620 | | 53,493 | | 64,994 | | | (4,262) | | 10,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/29/2024 | 07/29/2025 | 1 | 2,067,000 | 5463.54 | | 36,173 | | 29,994 | | 42,345 | | | (6,243) | | 9,401 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2024 | 08/07/2025 | 1 | 2,061,000 | 5199.5 | | 51,113 | | 43,650 | | 65,491 | | | (7,562) | | 9,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/08/2025 | 1 | 2,240,286 | 5573 | | 83,737 | | 64,769 | | 95,060 | | | (19,094) | | 9,828 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 4,162,000 | 5591.96 | | 105,299 | | 97,109 | | 115,056 | | | (9,232) | | 19,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/23/2025 | 1 | 2,098,000 | 5555.74 | | 35,037 | | 28,473 | | 39,332 | | | (6,623) | | 9,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 2,204,000 | 5713.64 | | 102,927 | | 100,646 | | 107,817 | | | (3,102) | | 10,853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2025 | 1 | 2,364,000 | 5344.39 | | 46,571 | | 40,413 | | 57,155 | | | (6,252) | | 10,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/02/2024 | 08/01/2025 | 1 | 2,254,000 | 5346.56 | | 93,316 | | 78,800 | | 122,109 | | | (15,125) | | 10,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/15/2024 | 08/15/2025 | 1 | 4,712,000 | 5543.22 | | 117,800 | | 103,768 | | 133,543 | | | (14,846) | | 22,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13USP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 02/19/2025 | 1 | 5,550,000 | 5100 | | 92,030 | | 65,537 | | 59,291 | | | (27,336) | | 17,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/13/2024 | 09/15/2025 | 1 | 3,060,000 | 5626.02 | | 66,096 | | 63,547 | | 71,753 | | | (3,062) | | 14,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/05/2025 | 1 | 2,487,873 | 5408 | | 101,582 | | 95,923 | | 119,509 | | | (5,909) | | 12,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/16/2025 | 1 | 3,841,767 | 5633 | | 167,063 | | 161,525 | | 185,142 | | | (5,967) | | 18,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/20/2025 | 1 | 2,054,000 | 5597.12 | | 55,458 | | 49,347 | | 60,737 | | | (6,230) | | 9,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/07/2025 | 1 | 6,175,000 | 5567.19 | | 80,893 | | 62,174 | | 89,612 | | | (19,176) | | 27,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/03/2025 | 1 | 2,154,503 | 5567 | | 80,957 | | 62,361 | | 91,847 | | | (18,717) | | 9,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 8,120,369 | 5719 | | 375,860 | | 370,668 | | 389,602 | | | (6,195) | | 40,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/15/2025 | 1 | 10,268,000 | 5554.25 | | 134,511 | | 118,818 | | 148,236 | | | (16,629) | | 47,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 3,710,000 | 5648.4 | | 215,180 | | 198,997 | | 237,755 | | | (18,326) | | 17,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2025 | 1 | 1,753,000 | 5633.91 | | 50,311 | | 39,085 | | 54,903 | | | (11,303) | | 7,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 287,474 | 5564.41 | | 14,374 | | 11,642 | | 16,917 | | | (2,757) | | 1,292 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA214SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 1,717,000 | 5528.93 | | 76,235 | | 70,774 | | 88,220 | | | (5,639) | | 8,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 3,022,000 | 5570.64 | | 49,259 | | 44,346 | | 54,000 | | | (5,263) | | 14,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/18/2025 | 1 | 2,047,000 | 5554.25 | | 43,192 | | 38,194 | | 48,026 | | | (5,296) | | 9,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 2,084,000 | 5319.31 | | 80,026 | | 68,942 | | 101,476 | | | (11,620) | | 9,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/04/2024 | 09/02/2025 | 1 | 2,400,570 | .5648 | | 97,725 | | 90,957 | | 120,856 | | | (7,000) | | 11,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/29/2024 | 07/29/2025 | 1 | 4,759,000 | 5463.54 | | 61,391 | | 50,906 | | 71,654 | | | (10,596) | | 21,644 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05VS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 3,585,000 | 5722.26 | | 215,459 | | 213,084 | | 225,784 | | | (2,951) | | 17,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/12/2025 | 1 | 1,777,822 | .5626 | | 77,635 | | 74,824 | | 86,041 | | | (3,011) | | 8,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/20/2025 | 1 | 2,357,000 | 5597.12 | | 50,440 | | 44,882 | | 55,002 | | | (5,666) | | 11,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/15/2024 | 08/15/2025 | 1 | 6,368,000 | 5543.22 | | 83,421 | | 73,484 | | 92,323 | | | (10,513) | | 29,766 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/11/2025 | 1 | 3,367,000 | 5344.16 | | 143,434 | | 124,073 | | 181,902 | | | (20,323) | | 15,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 3,059,000 | 5591.96 | | 68,522 | | 63,192 | | 74,476 | | | (6,007) | | 14,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 09/02/2025 | 1 | 2,533,000 | 5648.4 | | 47,620 | | 44,078 | | 50,434 | | | (4,012) | | 12,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2025 | 1 | 2,161,000 | 5633.91 | | 73,258 | | 56,911 | | 80,087 | | | (16,458) | | 9,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/09/2025 | 1 | 3,988,395 | .5471 | | 167,291 | | 158,510 | | 196,910 | | | (9,192) | | 19,360 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 09/02/2025 | 1 | 3,663,000 | 5648.4 | | 48,352 | | 44,755 | | 50,918 | | | (4,073) | | 17,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/03/2025 | 1 | 5,677,000 | 5537.02 | | 143,628 | | 109,716 | | 162,845 | | | (35,022) | | 24,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13MSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 2,194,000 | 5567.19 | | 43,002 | | 32,941 | | 47,923 | | | (10,306) | | 9,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 2,886,000 | 5344.16 | | 78,211 | | 67,565 | | 96,590 | | | (11,173) | | 13,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 09/30/2025 | 1 | 1,712,000 | 5762.48 | | 19,346 | | 19,346 | | 19,433 | | | | | 8,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/08/2025 | 1 | 6,287,000 | 5319.31 | | 166,606 | | 143,530 | | 207,366 | | | (24,192) | | 29,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 08/28/2025 | 1 | 3,166,000 | 5592.18 | | 54,772 | | 49,943 | | 59,276 | | | (4,952) | | 15,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13LST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/01/2024 | 07/01/2025 | 1 | 3,790,000 | 5475.09 | | 82,243 | | 61,852 | | 95,672 | | | (20,504) | | 16,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13QSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/18/2025 | 1 | 2,055,000 | .5505 | | 21,372 | | 17,216 | | 24,485 | | | (4,286) | | 9,174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/23/2025 | 1 | 1,997,000 | 5555.74 | | 44,134 | | 35,866 | | 49,837 | | | (8,343) | | 8,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/01/2025 | 1 | 15,168,000 | 5346.56 | | 191,117 | | 161,388 | | 235,674 | | | (30,978) | | 69,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/29/2025 | 1 | 4,583,000 | 5738.17 | | 133,365 | | 133,365 | | 135,758 | | | (1,090) | | 22,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 08/29/2025 | 1 | 3,489,000 | 5648.4 | | 62,453 | | 57,756 | | 65,981 | | | (5,319) | | 16,663 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM131$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/22/2025 | 1 | 3,034,000 | 5634.61 | | 72,513 | | 65,463 | | 77,410 | | | (7,570) | | 14,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/25/2025 | 1 | 6,187,000 | 5399.22 | | 153,438 | | 126,235 | | 186,441 | | | (28,165) | | 27,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/13/2024 | 09/12/2025 | 1 | 3,060,000 | 5626.02 | | 54,162 | | 52,056 | | 58,365 | | | (2,530) | | 14,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13M$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/02/2024 | 07/02/2025 | 1 | 4,217,000 | 5509.01 | | 55,664 | | 42,133 | | 62,712 | | | (13,725) | | 18,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2025 | 1 | 2,500,000 | 5344.39 | | 68,250 | | 59,225 | | 84,481 | | | (9,162) | | 11,631 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/09/2025 | 1 | 1,918,000 | 5576.98 | | 41,237 | | 31,922 | | 46,221 | | | (9,377) | | 8,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/12/2024 | 08/12/2025 | 1 | 2,831,000 | 5344.39 | | 62,565 | | 54,292 | | 77,089 | | | (8,399) | | 13,171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/19/2024 | 08/19/2025 | 1 | 2,058,000 | 5608.25 | | 35,192 | | 31,217 | | 38,341 | | | (4,049) | | 9,680 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/18/2025 | 1 | 2,953,000 | .5505 | | 53,745 | | 43,294 | | 62,030 | | | (10,778) | | 13,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 15,833,000 | 5648.4 | | 208,996 | | 193,277 | | 218,968 | | | (17,799) | | 75,615 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 2,243,869 | .5554 | | 87,502 | | 83,856 | | 98,156 | | | (4,327) | | 10,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2025 | 1 | 2,509,000 | 5616.84 | | 68,496 | | 62,080 | | 74,233 | | | (6,568) | | 11,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/07/2025 | 1 | 3,135,299 | .5200 | | 124,827 | | 107,490 | | 152,814 | | | (18,175) | | 14,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/18/2025 | 1 | 11,700,000 | .5505 | | 152,100 | | 122,525 | | 174,030 | | | (30,504) | | 52,234 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/14/2025 | 1 | 2,669,000 | 5615.35 | | 41,370 | | 32,594 | | 45,162 | | | (9,018) | | 11,833 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 2,826,000 | 5564.41 | | 62,455 | | 50,583 | | 70,541 | | | (11,978) | | 12,703 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2024 | 08/07/2025 | 1 | 3,960,000 | 5199.5 | | 48,312 | | 41,258 | | 60,561 | | | (7,148) | | 18,277 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 11,064,000 | 5648.4 | | 299,834 | | 277,284 | | 318,481 | | | (25,535) | | 52,839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/16/2025 | 1 | 4,079,892 | .5633 | | 208,199 | | 201,298 | | 233,410 | | | (7,436) | | 20,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 07/09/2025 | 1 | 3,086,000 | 5576.98 | | 105,233 | | 81,461 | | 119,405 | | | (23,930) | | 13,563 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 2,887,000 | 5544.59 | | 50,234 | | 40,354 | | 57,658 | | | (10,184) | | 12,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/25/2025 | 1 | 3,856,000 | 5634.61 | | 61,696 | | 55,747 | | 65,423 | | | (6,388) | | 18,305 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/25/2025 | 1 | 2,847,000 | 5634.61 | | 62,065 | | 56,080 | | 66,173 | | | (6,426) | | 13,515 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/05/2024 | 08/05/2025 | 1 | 4,784,000 | 5186.33 | | 62,192 | | 52,769 | | 77,294 | | | (9,542) | | 22,009 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2025 | 1 | 3,485,000 | 5572.85 | | 87,822 | | 67,741 | | 98,527 | | | (20,211) | | 15,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/09/2025 | 1 | 6,625,000 | 5471.05 | | 165,625 | | 156,500 | | 191,889 | | | (9,529) | | 32,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 2,109,000 | 5745.37 | | 50,405 | | 50,265 | | 50,685 | | | (552) | | 10,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/18/2025 | 1 | 2,895,000 | 5618.26 | | 44,583 | | 43,232 | | 47,235 | | | (1,466) | | 14,235 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM131$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/27/2024 | 08/27/2025 | 1 | 2,005,000 | 5625.8 | | 42,105 | | 38,277 | | 44,797 | | | (3,922) | | 9,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/13/2024 | 08/13/2025 | 1 | 1,979,000 | 5434.43 | | 33,445 | | 29,115 | | 39,431 | | | (4,398) | | 9,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Y$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2025 | 1 | 2,051,000 | 5346.56 | | 41,020 | | 34,692 | | 51,250 | | | (6,594) | | 9,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM1358$ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/12/2024 | 09/12/2025 | 1 | 2,347,000 | 5595.76 | | 80,033 | | 76,707 | | 89,177 | | | (3,947) | | 11,442 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/17/2024 | 09/17/2025 | 1 | 2,240,000 | 5634.58 | | 79,968 | | 77,324 | | 86,675 | | | (2,848) | | 10,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/27/2024 | 08/26/2025 | 1 | 2,875,822 | .5617 | | 109,824 | | 99,812 | | 119,558 | | | (10,258) | | 13,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM1364$ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/17/2024 | 09/17/2025 | 1 | 6,477,000 | 5634.58 | | 163,220 | | 157,825 | | 174,847 | | | (5,813) | | 31,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 4,170,000 | 5591.96 | | 188,067 | | 173,440 | | 210,916 | | | (16,488) | | 19,915 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/23/2024 | 08/22/2025 | 1 | 4,252,000 | 5634.61 | | 70,583 | | 63,721 | | 75,010 | | | (7,369) | | 20,092 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 2,387,000 | 5745.37 | | 95,480 | | 95,216 | | 96,595 | | | (1,046) | | 11,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 4,001,000 | 5591.96 | | 53,213 | | 49,074 | | 56,682 | | | (4,665) | | 19,108 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2025 | 1 | 2,024,000 | 5564.41 | | 20,038 | | 16,229 | | 22,102 | | | (3,843) | | 9,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/23/2024 | 08/22/2025 | 1 | 2,519,000 | 5634.61 | | 56,426 | | 50,940 | | 60,202 | | | (5,891) | | 11,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 3,024,000 | 5344.16 | | 47,174 | | 40,753 | | 57,249 | | | (6,739) | | 13,979 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/25/2024 | 09/24/2025 | 1 | 3,356,996 | .5729 | | 120,945 | | 119,608 | | 124,432 | | | (1,661) | | 16,646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/13/2024 | 08/08/2025 | 1 | 1,303,231 | .5319 | | 58,136 | | 50,504 | | 69,314 | | | (7,751) | | 6,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2025 | 1 | 2,228,000 | 5616.84 | | 37,653 | | 34,126 | | 40,347 | | | (3,611) | | 10,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 07/05/2024 | 07/03/2025 | 1 | 2,213,000 | 5567.19 | | 49,350 | | 37,803 | | 55,131 | | | (11,828) | | 9,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/21/2024 | 08/20/2025 | 1 | 1,668,878 | .5600 | | 62,881 | | 56,107 | | 69,532 | | | (6,910) | | 7,862 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/28/2024 | 08/28/2025 | 1 | 3,496,000 | 5592.18 | | 46,147 | | 42,079 | | 49,524 | | | (4,172) | | 16,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 1,409,133 | .5554 | | 74,629 | | 71,519 | | 85,136 | | | (3,690) | | 6,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/21/2024 | 08/20/2025 | 1 | 2,777,544 | .5600 | | 120,305 | | 107,344 | | 133,114 | | | (13,220) | | 13,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 07/11/2024 | 07/11/2025 | 1 | 2,675,000 | 5584.54 | | 91,753 | | 71,928 | | 103,872 | | | (20,362) | | 11,798 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Y$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/16/2024 | 08/18/2025 | 1 | 5,231,000 | 5554.25 | | 55,449 | | 49,033 | | 60,521 | | | (6,799) | | 24,566 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 12,090,000 | 5615.35 | | 157,170 | | 123,553 | | 171,465 | | | (34,543) | | 53,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/24/2024 | 09/24/2025 | 1 | 4,061,000 | 5732.93 | | 91,779 | | 90,514 | | 93,056 | | | (1,509) | | 20,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM1354$ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/12/2024 | 09/12/2025 | 1 | 3,743,000 | 5595.76 | | 59,888 | | 57,400 | | 65,578 | | | (2,953) | | 18,248 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13N$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2025 | 1 | 2,354,000 | 5572.85 | | 53,671 | | 41,399 | | 60,033 | | | (12,352) | | 10,327 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13LSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/01/2024 | 07/01/2025 | 1 | 2,303,000 | 5475.09 | | 54,811 | | 41,222 | | 63,864 | | | (13,665) | | 9,977 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 4,859,000 | 5633.09 | | 63,653 | | 61,373 | | 67,931 | | | (2,441) | | 23,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/21/2024 | 08/21/2025 | 1 | 2,035,000 | 5620.85 | | 41,311 | | 36,872 | | 44,463 | | | (4,527) | | 9,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 2,913,000 | 5459.1 | | 43,695 | | 36,048 | | 51,322 | | | (7,923) | | 13,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/08/2025 | 1 | 3,158,000 | 5319.31 | | 68,213 | | 58,765 | | 84,136 | | | (9,905) | | 14,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/18/2025 | 1 | 3,317,000 | 5618.26 | | 43,784 | | 42,458 | | 46,253 | | | (1,439) | | 16,310 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 2,514,000 | 5459.1 | | 76,677 | | 63,259 | | 92,522 | | | (13,903) | | 11,358 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 3,785,375 | 5625 | | 169,367 | | 154,396 | | 193,340 | | | (15,355) | | 18,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/11/2025 | 1 | 2,513,000 | 5584.54 | | 62,574 | | 49,054 | | 70,347 | | | (13,886) | | 11,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/01/2025 | 1 | 3,647,000 | 5346.56 | | 55,070 | | 46,503 | | 67,790 | | | (8,926) | | 16,669 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 7,043,000 | 5408.42 | | 187,344 | | 176,415 | | 224,608 | | | (12,352) | | 33,988 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/27/2024 | 08/27/2025 | 1 | 2,194,000 | 5625.8 | | 35,982 | | 32,711 | | 38,084 | | | (3,352) | | 10,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2025 | 1 | 2,017,000 | 5346.56 | | 29,045 | | 24,564 | | 35,936 | | | (4,669) | | 9,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 3,747,000 | 5591.96 | | 105,665 | | 97,447 | | 115,751 | | | (9,264) | | 17,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2025 | 1 | 2,535,000 | 5344.39 | | 32,448 | | 28,157 | | 39,261 | | | (4,356) | | 11,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2024 | 08/21/2025 | 1 | 4,178,000 | 5620.85 | | 55,150 | | 49,224 | | 58,565 | | | (6,044) | | 19,712 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/26/2024 | 09/24/2025 | 1 | 1,943,463 | 5733 | | 49,647 | | 49,508 | | 49,732 | | | (547) | | 9,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/14/2025 | 1 | 2,459,000 | 5615.35 | | 53,360 | | 42,041 | | 58,908 | | | (11,632) | | 10,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 4,503,000 | 5408.42 | | 73,399 | | 69,117 | | 86,432 | | | (4,839) | | 21,730 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/23/2025 | 1 | 2,879,000 | 5555.74 | | 37,427 | | 30,416 | | 41,812 | | | (7,075) | | 12,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/21/2025 | 1 | 1,686,255 | 5621 | | 61,311 | | 55,180 | | 69,348 | | | (6,569) | | 7,956 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/27/2024 | 08/27/2025 | 1 | 5,522,000 | 5625.8 | | 140,259 | | 127,508 | | 150,268 | | | (13,065) | | 26,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 4,170,000 | 5648.4 | | 82,149 | | 75,971 | | 86,714 | | | (6,996) | | 19,915 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/18/2025 | 1 | 2,037,585 | 5505 | | 99,214 | | 80,369 | | 113,855 | | | (19,016) | | 9,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/01/2025 | 1 | 2,504,000 | 5346.56 | | 65,855 | | 55,611 | | 83,028 | | | (10,674) | | 11,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/01/2025 | 1 | 2,592,000 | 5346.56 | | 97,718 | | 82,518 | | 126,252 | | | (15,839) | | 11,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 2,881,000 | 5459.1 | | 32,843 | | 27,143 | | 37,907 | | | (5,906) | | 13,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2024 | 08/12/2025 | 1 | 2,979,875 | 5340 | | 133,239 | | 116,261 | | 157,355 | | | (17,251) | | 13,863 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA215$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/11/2024 | 09/11/2025 | 1 | 1,833,000 | 5554.13 | | 37,760 | | 35,887 | | 42,341 | | | (1,966) | | 8,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/22/2025 | 1 | 1,531,926 | 5571 | | 70,854 | | 64,143 | | 77,881 | | | (6,869) | | 7,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2024 | 09/17/2025 | 1 | 2,402,000 | 5634.58 | | 38,912 | | 37,626 | | 41,343 | | | (1,386) | | 11,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 2,309,000 | 5528.93 | | 113,834 | | 105,680 | | 132,920 | | | (8,421) | | 11,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2025 | 1 | 2,610,000 | 5633.91 | | 115,884 | | 90,026 | | 127,879 | | | (26,034) | | 11,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/19/2025 | 1 | 1,471,000 | 5608.25 | | 15,151 | | 13,440 | | 16,168 | | | (1,743) | | 6,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/20/2025 | 1 | 4,687,000 | 5597.12 | | 61,868 | | 55,051 | | 66,403 | | | (6,950) | | 22,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 3,738,138 | 5402 | | 177,540 | | 146,470 | | 215,402 | | | (32,191) | | 16,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/11/2025 | 1 | 3,520,000 | 5344.16 | | 61,600 | | 53,285 | | 74,584 | | | (8,728) | | 16,350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 1 | 6,016,965 | 5505 | | 290,574 | | 234,726 | | 324,511 | | | (56,344) | | 26,863 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/24/2024 | 07/23/2025 | 1 | 2,450,081 | 5556 | | 85,845 | | 69,957 | | 110,391 | | | (16,037) | | 11,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/11/2025 | 1 | 5,611,000 | 5344.16 | | 139,153 | | 120,369 | | 171,203 | | | (19,716) | | 26,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13M$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/02/2024 | 07/02/2025 | 1 | 2,248,000 | 5509.01 | | 36,642 | | 27,735 | | 41,556 | | | (9,035) | | 9,756 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Y$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/15/2025 | 1 | 7,578,000 | 5554.25 | | 122,764 | | 108,441 | | 135,995 | | | (15,177) | | 35,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/23/2024 | 09/23/2025 | 1 | 2,489,000 | 5718.57 | | 57,994 | | 57,035 | | 59,275 | | | (1,112) | | 12,325 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 6,296,000 | 5528.93 | | 159,289 | | 147,880 | | 179,651 | | | (11,783) | | 30,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 08/01/2025 | 1 | 6,678,000 | 5446.68 | | 85,478 | | 71,982 | | 100,653 | | | (14,051) | | 30,522 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 3,091,000 | 5344.16 | | 118,385 | | 102,272 | | 148,862 | | | (16,912) | | 14,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 2,840,716 | 5592 | | 116,901 | | 108,109 | | 128,938 | | | (9,956) | | 13,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 2,900,000 | 5528.93 | | 60,610 | | 56,269 | | 67,800 | | | (4,483) | | 13,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/11/2025 | 1 | 3,187,000 | 5584.54 | | 70,114 | | 54,965 | | 78,629 | | | (15,560) | | 14,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2024 | 07/18/2025 | 1 | 2,522,000 | 5505 | | 39,091 | | 31,490 | | 44,829 | | | (7,840) | | 11,259 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Y$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/15/2025 | 1 | 3,266,000 | 5554.25 | | 64,993 | | 57,411 | | 72,178 | | | (8,035) | | 15,266 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/11/2025 | 1 | 4,400,000 | 5344.16 | | 56,760 | | 49,098 | | 68,193 | | | (8,042) | | 20,438 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/19/2025 | 1 | 6,536,000 | 5608.25 | | 164,707 | | 146,104 | | 179,629 | | | (18,953) | | 30,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/20/2025 | 1 | 7,112,000 | 5597.12 | | 179,222 | | 159,473 | | 196,448 | | | (20,132) | | 33,503 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 08/01/2025 | 1 | 2,189,000 | 5446.68 | | 39,183 | | 32,996 | | 46,646 | | | (6,441) | | 10,005 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/04/2025 | 1 | 880,451 | 5522 | | 45,840 | | 43,039 | | 54,973 | | | (3,148) | | 4,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/27/2024 | 08/26/2025 | 1 | 3,162,281 | 5617 | | 131,973 | | 119,942 | | 144,201 | | | (12,327) | | 15,034 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL130S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/16/2025 | 1 | 4,647,000 | 5667.2 | | 100,840 | | 80,005 | | 108,143 | | | (20,997) | | 20,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/05/2025 | 1 | 1,909,172 | 5408 | | 86,450 | | 81,634 | | 102,473 | | | (5,029) | | 9,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/04/2025 | 1 | 3,793,506 | 5522 | | 174,629 | | 163,957 | | 205,804 | | | (11,994) | | 18,279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/07/2025 | 1 | 3,260,540 | 5200 | | 150,066 | | 129,224 | | 185,318 | | | (21,850) | | 15,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/15/2024 | 08/15/2025 | 1 | 7,043,000 | 5543.22 | | 114,097 | | 100,506 | | 126,945 | | | (14,379) | | 32,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/24/2024 | 07/23/2025 | 1 | 2,005,981 | 5557 | | 105,083 | | 85,634 | | 142,978 | | | (19,631) | | 9,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/15/2024 | 07/15/2025 | 1 | 3,774,000 | 5631.22 | | 83,028 | | 65,645 | | 91,170 | | | (17,515) | | 16,762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 2,799,000 | 5745.37 | | 164,861 | | 164,404 | | 168,104 | | | (1,807) | | 13,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 6,220,000 | 5344.16 | | 163,586 | | 141,320 | | 201,333 | | | (23,369) | | 28,754 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/05/2025 | 1 | 2,641,258 | 5408 | | 147,495 | | 139,278 | | 178,494 | | | (8,580) | | 12,746 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/01/2025 | 1 | 2,768,000 | 5346.56 | | 93,835 | | 79,239 | | 120,115 | | | (15,210) | | 12,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/09/2025 | 1 | 2,099,744 | 5574 | | 103,208 | | 80,784 | | 117,730 | | | (23,030) | | 9,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13USU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 08/01/2025 | 1 | 3,059,000 | 5446.68 | | 68,216 | | 57,445 | | 81,737 | | | (11,214) | | 13,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13WS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2024 | 08/07/2025 | 1 | 2,649,000 | 5199.5 | | 54,040 | | 46,150 | | 68,724 | | | (7,995) | | 12,226 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2025 | 1 | 5,416,000 | 5633.91 | | 251,844 | | 195,647 | | 279,118 | | | (56,579) | | 23,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2025 | 1 | 2,433,000 | 5495.52 | | 67,637 | | 64,097 | | 78,116 | | | (3,706) | | 11,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/05/2025 | 1 | 3,933,000 | 5408.42 | | 151,814 | | 142,958 | | 185,599 | | | (10,010) | | 18,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 2,140,000 | 5745.37 | | 42,800 | | 42,681 | | 42,999 | | | (469) | | 10,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/05/2025 | 1 | 4,569,000 | 5503.41 | | 216,571 | | 203,372 | | 255,867 | | | (14,834) | | 22,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/18/2025 | 1 | 3,464,000 | 5618.26 | | 72,398 | | 70,204 | | 77,296 | | | (2,380) | | 17,033 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 2,780,000 | 5459.1 | | 118,706 | | 98,104 | | 146,404 | | | (21,348) | | 12,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ZSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/19/2025 | 1 | 3,443,466 | 5608 | | 141,208 | | 125,605 | | 158,082 | | | (15,905) | | 16,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 15,554,000 | 5459.1 | | 199,091 | | 164,250 | | 233,998 | | | (36,099) | | 70,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/08/2025 | 1 | 5,699,000 | 5408.42 | | 141,905 | | 133,696 | | 168,744 | | | (9,280) | | 27,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/18/2025 | 1 | 1,871,700 | 5505 | | 117,093 | | 94,587 | | 137,174 | | | (22,705) | | 8,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 08/29/2025 | 1 | 3,233,000 | 5648.4 | | 103,779 | | 95,974 | | 111,311 | | | (8,838) | | 15,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/08/2025 | 1 | 1,415,504 | 5573 | | 66,932 | | 51,914 | | 74,453 | | | (15,120) | | 6,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/11/2025 | 1 | 2,946,000 | 5615.35 | | 54,501 | | 42,844 | | 59,821 | | | (11,978) | | 12,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2025 | 1 | 2,065,000 | 5344.39 | | 33,453 | | 29,029 | | 40,607 | | | (4,491) | | 9,607 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA210SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 07/18/2025 | 1 | 6,150,000 | 5544.59 | | 78,720 | | 63,238 | | 90,108 | | | (15,960) | | 27,456 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214S3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/29/2024 | 08/29/2025 | 1 | 2,969,000 | 5591.96 | | 167,749 | | 154,701 | | 192,929 | | | (14,707) | | 14,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z5G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/15/2025 | 1 | 2,721,583 | 5554 | | 117,409 | | 104,000 | | 131,517 | | | (13,660) | | 12,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/01/2025 | 1 | 4,082,000 | 5346.56 | | 88,988 | | 75,145 | | 111,206 | | | (14,424) | | 18,657 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 2,410,000 | 5745.37 | | 37,837 | | 37,732 | | 37,928 | | | (415) | | 11,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2025 | 1 | 2,407,000 | 5616.84 | | 48,621 | | 44,067 | | 52,434 | | | (4,662) | | 11,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13US0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/30/2025 | 1 | 3,121,000 | 5436.44 | | 39,949 | | 33,236 | | 47,242 | | | (6,786) | | 14,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/12/2025 | 1 | 3,961,000 | 5595.76 | | 158,440 | | 151,857 | | 178,750 | | | (7,813) | | 19,310 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 7,341,000 | 5648.4 | | 281,894 | | 260,693 | | 303,674 | | | (24,007) | | 35,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/09/2025 | 1 | 2,976,000 | 5471.05 | | 118,742 | | 112,200 | | 141,092 | | | (6,832) | | 14,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/19/2024 | 09/19/2025 | 1 | 2,520,000 | 5713.64 | | 53,928 | | 52,733 | | 55,517 | | | (1,625) | | 12,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 3,405,000 | 5564.41 | | 54,821 | | 44,400 | | 61,486 | | | (10,514) | | 15,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 4,202,000 | 5564.41 | | 105,050 | | 85,082 | | 119,065 | | | (20,147) | | 18,888 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/01/2025 | 1 | 3,551,000 | 5346.56 | | 91,616 | | 77,364 | | 115,137 | | | (14,850) | | 16,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/25/2025 | 1 | 3,232,000 | 5634.61 | | 42,662 | | 38,549 | | 45,025 | | | (4,417) | | 15,342 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T54 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 3,444,000 | 5459.1 | | 61,992 | | 51,143 | | 73,229 | | | (11,240) | | 15,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13YSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/18/2025 | 1 | 2,916,000 | 5554.25 | | 44,615 | | 39,453 | | 49,254 | | | (5,470) | | 13,694 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/13/2024 | 09/12/2025 | 1 | 4,338,000 | 5626.02 | | 83,290 | | 80,051 | | 89,970 | | | (3,890) | | 21,148 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/23/2025 | 1 | 1,383,894 | 5719 | | 53,417 | | 53,267 | | 54,095 | | | (590) | | 6,853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 09/04/2025 | 1 | 2,784,000 | 5520.07 | | 75,725 | | 70,510 | | 85,834 | | | (5,394) | | 13,415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/13/2024 | 09/12/2025 | 1 | 2,980,000 | 5626.02 | | 32,184 | | 30,932 | | 34,373 | | | (1,503) | | 14,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 09/03/2025 | 1 | 2,117,000 | 5528.93 | | 62,875 | | 58,371 | | 71,098 | | | (4,651) | | 10,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 5,182,000 | 5702.55 | | 84,467 | | 82,824 | | 86,851 | | | (2,321) | | 25,517 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2025 | 1 | 3,605,000 | 5495.52 | | 77,147 | | 73,109 | | 88,476 | | | (4,227) | | 17,524 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/14/2025 | 1 | 3,360,000 | 5455.21 | | 100,464 | | 87,733 | | 120,172 | | | (12,936) | | 15,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X5Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/13/2024 | 08/13/2025 | 1 | 5,523,000 | 5434.43 | | 136,970 | | 119,236 | | 163,447 | | | (18,013) | | 25,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13VSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2025 | 1 | 3,051,000 | 5346.56 | | 74,444 | | 62,960 | | 93,253 | | | (11,968) | | 14,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/05/2025 | 1 | 3,803,000 | 5503.41 | | 95,455 | | 89,638 | | 108,934 | | | (6,538) | | 18,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 4,039,000 | 5570.64 | | 107,841 | | 97,087 | | 120,055 | | | (11,523) | | 19,086 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM131S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/22/2025 | 1 | 5,695,000 | 5634.61 | | 144,084 | | 130,075 | | 154,423 | | | (15,042) | | 26,911 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 09/02/2025 | 1 | 8,404,000 | 5648.4 | | 212,621 | | 196,806 | | 226,000 | | | (17,911) | | 40,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 09/23/2025 | 1 | 2,043,000 | 5718.57 | | 39,634 | | 38,979 | | 40,226 | | | (760) | | 10,117 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/05/2025 | 1 | 3,051,000 | 5503.41 | | 137,295 | | 128,928 | | 161,658 | | | (9,404) | | 14,723 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2025 | 1 | 3,188,000 | 5616.84 | | 73,962 | | 67,034 | | 79,930 | | | (7,092) | | 15,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/29/2025 | 1 | 5,188,000 | 5738.17 | | 131,775 | | 131,775 | | 133,933 | | | (1,077) | | 25,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/14/2025 | 1 | 3,019,000 | 5455.21 | | 63,701 | | 55,629 | | 74,993 | | | (8,203) | | 14,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 3,534,000 | 5570.64 | | 80,222 | | 72,222 | | 88,542 | | | (8,572) | | 16,699 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/18/2025 | 1 | 9,512,000 | 5618.26 | | 448,966 | | 435,361 | | 498,690 | | | (14,761) | | 46,772 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/28/2024 | 08/28/2025 | 1 | 3,416,000 | 5592.18 | | 86,425 | | 78,806 | | 94,413 | | | (7,814) | | 16,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2025 | 1 | 2,262,000 | 5495.52 | | 36,192 | | 34,298 | | 41,187 | | | (1,983) | | 10,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/12/2024 | 09/12/2025 | 1 | 4,303,000 | 5595.76 | | 107,145 | | 102,693 | | 118,414 | | | (5,284) | | 20,978 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/29/2025 | 1 | 5,561,000 | 5738.17 | | 73,405 | | 73,405 | | 74,729 | | | (600) | | 27,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/17/2025 | 1 | 1,960,670 | .5634 | | 76,960 | | 74,622 | | 82,428 | | | (2,537) | | 9,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V8C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/01/2025 | 1 | 4,348,000 | 5346.56 | | 78,264 | | 66,090 | | 97,275 | | | (12,686) | | 19,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 2,086,000 | 5745.37 | | 65,292 | | 65,111 | | 65,888 | | | (716) | | 10,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 2,642,000 | 5344.16 | | 61,823 | | 53,408 | | 75,771 | | | (8,832) | | 12,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 09/30/2025 | 1 | 1,769,000 | 5762.48 | | 49,001 | | 49,001 | | 49,049 | | | | | 8,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 5,421,000 | 5399.22 | | 261,292 | | 214,969 | | 336,005 | | | (47,963) | | 24,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 3,428,000 | 5615.35 | | 170,714 | | 134,200 | | 195,279 | | | (37,520) | | 15,119 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/18/2025 | 1 | 3,594,000 | 5618.26 | | 109,258 | | 105,947 | | 118,234 | | | (3,592) | | 17,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 2,332,735 | .5554 | | 104,114 | | 99,776 | | 117,564 | | | (5,148) | | 11,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 2,106,000 | 5459.1 | | 45,911 | | 37,943 | | 54,605 | | | (8,256) | | 9,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V5Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/06/2024 | 08/06/2025 | 1 | 1,962,000 | 5240.03 | | 41,202 | | 35,073 | | 51,947 | | | (6,209) | | 9,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2024 | 09/16/2025 | 1 | 3,447,358 | .5633 | | 116,537 | | 112,674 | | 127,178 | | | (4,162) | | 16,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 4,363,000 | 5459.1 | | 143,543 | | 118,423 | | 173,962 | | | (26,027) | | 19,711 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/25/2025 | 1 | 2,226,000 | 5722.26 | | 33,613 | | 33,242 | | 33,885 | | | (460) | | 11,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/05/2025 | 1 | 6,670,000 | 5408.42 | | 166,083 | | 156,395 | | 197,586 | | | (10,951) | | 32,188 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM137$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/25/2025 | 1 | 3,747,000 | 5722.26 | | 94,799 | | 93,754 | | 96,586 | | | (1,299) | | 18,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2024 | 09/17/2025 | 1 | 2,638,000 | 5634.58 | | 70,962 | | 68,616 | | 76,229 | | | (2,527) | | 12,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/05/2025 | 1 | 2,443,000 | 5503.41 | | 112,867 | | 105,988 | | 133,146 | | | (7,731) | | 11,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/05/2025 | 1 | 2,934,000 | 5503.41 | | 90,367 | | 84,860 | | 103,881 | | | (6,190) | | 14,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/09/2025 | 1 | 3,922,743 | 5471 | | 173,062 | | 163,979 | | 204,578 | | | (9,509) | | 19,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2025 | 1 | 8,262,000 | 5495.52 | | 205,724 | | 194,956 | | 237,069 | | | (11,273) | | 40,162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/26/2025 | 1 | 3,986,000 | 5738.17 | | 62,580 | | 62,580 | | 63,756 | | | (516) | | 19,820 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/26/2025 | 1 | 11,607,000 | 5738.17 | | 153,212 | | 153,212 | | 156,010 | | | (1,263) | | 57,716 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/13/2024 | 09/12/2025 | 1 | 3,057,000 | 5626.02 | | 72,145 | | 69,340 | | 78,038 | | | (3,369) | | 14,903 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 8,736,000 | 5346.56 | | 212,285 | | 179,263 | | 267,799 | | | (34,409) | | 39,929 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/12/2024 | 09/12/2025 | 1 | 3,123,000 | 5595.76 | | 69,018 | | 66,151 | | 75,679 | | | (3,404) | | 15,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 09/20/2024 | 09/19/2025 | 1 | 5,601,000 | 5702.55 | | 160,749 | | 157,623 | | 166,945 | | | (4,416) | | 27,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 08/29/2025 | 1 | 3,133,000 | 5591.96 | | 148,504 | | 136,954 | | 167,180 | | | (13,020) | | 14,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 09/25/2024 | 09/25/2025 | 1 | 2,085,000 | 5722.26 | | 71,307 | | 70,521 | | 73,359 | | | (977) | | 10,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/24/2025 | 1 | 2,337,802 | 5730 | | 95,953 | | 94,893 | | 99,008 | | | (1,318) | | 11,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 09/23/2025 | 1 | 3,469,000 | 5718.57 | | 58,626 | | 57,657 | | 59,558 | | | (1,124) | | 17,178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 09/23/2025 | 1 | 2,613,000 | 5718.57 | | 70,551 | | 69,385 | | 72,199 | | | (1,353) | | 12,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 2,323,000 | 5346.56 | | 101,747 | | 85,920 | | 133,493 | | | (16,492) | | 10,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 09/11/2025 | 1 | 2,536,000 | 5554.13 | | 32,968 | | 31,333 | | 36,336 | | | (1,716) | | 12,346 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/26/2025 | 1 | 2,407,310 | 5745 | | 81,135 | | 81,135 | | 82,448 | | | (669) | | 11,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/10/2025 | 1 | 2,422,581 | 5634 | | 136,095 | | 106,608 | | 159,587 | | | (30,285) | | 10,666 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 1,995,000 | 5615.35 | | 61,845 | | 48,617 | | 69,421 | | | (13,592) | | 8,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 09/11/2025 | 1 | 2,387,000 | 5554.13 | | 36,760 | | 34,937 | | 40,867 | | | (1,914) | | 11,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/14/2025 | 1 | 2,100,000 | 5615.35 | | 61,110 | | 48,147 | | 68,478 | | | (13,321) | | 9,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 09/27/2024 | 09/26/2025 | 1 | 2,214,000 | 5738.17 | | 39,631 | | 39,631 | | 39,856 | | | (327) | | 11,009 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/05/2025 | 1 | 8,708,000 | 5408.42 | | 112,333 | | 105,780 | | 131,273 | | | (7,407) | | 42,022 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/05/2025 | 1 | 2,785,336 | 5408 | | 135,224 | | 127,690 | | 161,187 | | | (7,866) | | 13,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 4,535,000 | 5648.4 | | 48,525 | | 44,875 | | 50,166 | | | (4,133) | | 21,658 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05S$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 2,042,000 | 5408.42 | | 66,773 | | 62,910 | | 80,964 | | | (4,367) | | 9,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 4,311,000 | 5713.64 | | 206,928 | | 202,342 | | 216,945 | | | (6,236) | | 21,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2025 | 1 | 4,559,000 | 5495.52 | | 58,811 | | 55,733 | | 66,726 | | | (3,223) | | 22,162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/01/2024 | 06/27/2025 | 1 | 3,290,076 | 5465 | | 195,734 | | 146,664 | | 248,230 | | | (49,340) | | 14,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA21T$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/26/2024 | 09/26/2025 | 1 | 1,912,000 | 5745.37 | | 98,468 | | 98,195 | | 100,171 | | | (1,079) | | 9,507 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/15/2025 | 1 | 16,983,760 | 5631 | | 787,840 | | 624,613 | | 864,532 | | | (164,494) | | 75,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 4,795,000 | 5346.56 | | 274,754 | | 232,014 | | 376,249 | | | (44,534) | | 21,916 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 1,349,583 | 5719 | | 75,841 | | 74,793 | | 79,208 | | | (1,250) | | 6,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05V$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 3,128,000 | 5722.26 | | 157,338 | | 155,605 | | 163,427 | | | (2,155) | | 15,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/10/2024 | 09/09/2025 | 1 | 2,029,760 | 5471 | | 107,675 | | 102,024 | | 130,268 | | | (5,916) | | 9,853 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 7,270,000 | 5648.4 | | 351,141 | | 324,732 | | 383,876 | | | (29,905) | | 34,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 4,088,000 | 5713.64 | | 179,463 | | 175,486 | | 188,100 | | | (5,408) | | 20,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 4,311,000 | 5702.55 | | 192,271 | | 188,532 | | 203,294 | | | (5,282) | | 21,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05Q$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 3,385,000 | 5570.64 | | 160,111 | | 144,144 | | 183,881 | | | (17,108) | | 15,995 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 2,500,026 | 5447 | | 86,811 | | 73,307 | | 119,716 | | | (14,071) | | 11,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 09/30/2025 | 1 | 2,712,000 | 5762.48 | | 35,798 | | 35,798 | | 35,964 | | | | | 13,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 2,946,000 | 5648.4 | | 165,860 | | 153,386 | | 182,706 | | | (14,125) | | 14,069 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/02/2024 | 07/31/2025 | 1 | 1,570,946 | 5522 | | 58,701 | | 49,544 | | 85,375 | | | (9,541) | | 7,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/06/2024 | 08/06/2025 | 1 | 6,459,000 | 5240.03 | | 160,183 | | 136,354 | | 203,279 | | | (24,137) | | 29,763 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/17/2024 | 07/17/2025 | 1 | 1,782,000 | 5588.27 | | 53,995 | | 42,987 | | 61,225 | | | (11,095) | | 7,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/26/2025 | 1 | 3,985,000 | 5738.17 | | 42,241 | | 42,241 | | 43,257 | | | (348) | | 19,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/12/2024 | 09/12/2025 | 1 | 2,656,000 | 5595.76 | | 155,642 | | 149,175 | | 180,916 | | | (7,675) | | 12,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 3,330,000 | 5459.1 | | 42,624 | | 35,226 | | 50,071 | | | (7,665) | | 15,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 4,601,000 | 5459.1 | | 125,147 | | 103,246 | | 150,220 | | | (22,692) | | 20,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/04/2025 | 1 | 1,452,412 | 5522 | | 53,881 | | 50,588 | | 62,770 | | | (3,701) | | 6,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/16/2025 | 1 | 1,455,692 | 5633 | | 80,810 | | 78,131 | | 91,260 | | | (2,886) | | 7,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 2,407,000 | 5648.4 | | 122,035 | | 112,857 | | 133,555 | | | (10,393) | | 11,495 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05T$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/12/2025 | 1 | 1,672,500 | .5626 | | 86,559 | | 83,657 | | 97,045 | | | (3,126) | | 8,154 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 3,818,000 | 5592.18 | | 223,735 | | 204,012 | | 258,072 | | | (20,228) | | 18,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/11/2025 | 1 | 4,687,000 | 5344.16 | | 269,971 | | 233,529 | | 358,761 | | | (38,252) | | 21,771 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/25/2025 | 1 | 2,263,000 | 5399.22 | | 38,245 | | 31,464 | | 45,735 | | | (7,020) | | 10,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 4,146,000 | 5199.5 | | 184,912 | | 157,913 | | 248,704 | | | (27,357) | | 19,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 3,176,000 | 5344.16 | | 58,438 | | 50,484 | | 70,922 | | | (8,348) | | 14,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13I$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/08/2025 | 1 | 4,249,000 | 5319.31 | | 105,375 | | 90,780 | | 130,684 | | | (15,301) | | 19,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13II$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 1,856,439 | .5319 | | 86,988 | | 75,148 | | 111,008 | | | (12,427) | | 8,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/21/2025 | 1 | 5,012,000 | .5505 | | 139,334 | | 112,465 | | 162,504 | | | (27,715) | | 22,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/31/2024 | 07/31/2025 | 1 | 4,512,000 | 5522.3 | | 58,205 | | 48,584 | | 66,231 | | | (9,727) | | 20,589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/09/2025 | 1 | 2,959,838 | .5471 | | 126,821 | | 120,498 | | 146,414 | | | (6,638) | | 14,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/19/2024 | 09/19/2025 | 1 | 2,615,000 | 5713.64 | | 99,109 | | 96,912 | | 102,249 | | | (2,987) | | 12,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/06/2025 | 1 | 2,698,615 | .5240 | | 110,581 | | 94,391 | | 147,091 | | | (16,405) | | 12,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2025 | 1 | 2,719,000 | 5346.56 | | 26,102 | | 22,076 | | 31,732 | | | (4,196) | | 12,488 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 7,533,000 | 5399.22 | | 347,271 | | 285,705 | | 445,017 | | | (63,746) | | 34,033 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/10/2025 | 1 | 2,056,377 | .5634 | | 84,308 | | 66,225 | | 93,013 | | | (18,580) | | 9,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/19/2024 | 09/19/2025 | 1 | 3,116,000 | 5713.64 | | 78,523 | | 76,783 | | 80,140 | | | (2,366) | | 15,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/25/2025 | 1 | 2,626,000 | 5722.26 | | 34,663 | | 34,281 | | 34,912 | | | (475) | | 13,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 09/10/2025 | 1 | 1,670,638 | .5496 | | 62,688 | | 59,571 | | 71,518 | | | (3,272) | | 8,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 4,733,000 | 5199.5 | | 145,776 | | 124,492 | | 190,163 | | | (21,567) | | 21,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/24/2024 | 07/24/2025 | 1 | 6,922,000 | 5427.13 | | 89,294 | | 72,813 | | 105,264 | | | (16,636) | | 31,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/17/2025 | 1 | 1,922,365 | .5588 | | 103,575 | | 83,148 | | 128,424 | | | (21,056) | | 8,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/09/2025 | 1 | 3,543,000 | 5471.05 | | 95,661 | | 90,390 | | 111,201 | | | (5,504) | | 17,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 09/18/2025 | 1 | 3,777,000 | 5618.26 | | 216,422 | | 209,864 | | 244,289 | | | (7,115) | | 18,572 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 3,349,000 | 5399.22 | | 189,219 | | 155,673 | | 249,566 | | | (34,733) | | 15,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 3,973,000 | 5554.13 | | 126,739 | | 120,454 | | 144,926 | | | (6,597) | | 19,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 4,225,000 | 5459.1 | | 95,908 | | 79,124 | | 114,121 | | | (17,390) | | 19,088 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13US6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/31/2024 | 07/30/2025 | 1 | 3,142,010 | .5445 | | 153,620 | | 128,159 | | 176,978 | | | (25,744) | | 14,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13X$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/08/2025 | 1 | 10,067,000 | 5344.16 | | 250,668 | | 216,550 | | 307,330 | | | (35,810) | | 46,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/18/2025 | 1 | 4,945,000 | .5505 | | 231,426 | | 186,427 | | 280,688 | | | (46,412) | | 22,077 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/04/2024 | 09/02/2025 | 1 | 2,051,200 | .5648 | | 97,385 | | 90,641 | | 122,810 | | | (6,975) | | 9,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 09/30/2025 | 1 | 2,562,000 | 5762.48 | | 43,554 | | 43,554 | | 43,585 | | | | | 12,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/07/2025 | 1 | 1,701,078 | .5202 | | 85,425 | | 73,561 | | 106,088 | | | (12,438) | | 7,851 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/15/2025 | 1 | 4,871,005 | .5631 | | 211,363 | | 168,036 | | 244,449 | | | (43,670) | | 21,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/25/2025 | 1 | 2,582,702 | .5403 | | 116,073 | | 95,760 | | 140,293 | | | (21,046) | | 11,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13P$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/15/2024 | 07/15/2025 | 1 | 1,781,000 | 5631.22 | | 18,522 | | 14,644 | | 20,150 | | | (3,907) | | 7,910 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/07/2025 | 1 | 1,596,103 | .5207 | | 84,213 | | 72,719 | | 103,914 | | | (12,064) | | 7,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 09/18/2025 | 1 | 4,593,000 | 5618.26 | | 208,522 | | 202,203 | | 229,223 | | | (6,856) | | 22,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 4,401,000 | 5648.4 | | 69,536 | | 64,306 | | 72,238 | | | (5,922) | | 21,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 8,015,000 | 5199.5 | | 377,507 | | 322,388 | | 509,942 | | | (55,850) | | 36,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/18/2025 | 1 | 3,891,000 | 5544.59 | | 215,951 | | 173,478 | | 260,157 | | | (43,782) | | 17,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/11/2025 | 1 | 1,357,338 | .5609 | | 58,583 | | 46,440 | | 67,472 | | | (12,239) | | 5,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/27/2024 | 08/26/2025 | 1 | 1,539,014 | .5617 | | 88,023 | | 79,998 | | 97,776 | | | (8,222) | | 7,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/23/2025 | 1 | 1,345,967 | .5559 | | 57,134 | | 46,948 | | 74,165 | | | (10,545) | | 6,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2025 | 1 | 3,287,000 | 5346.56 | | 41,416 | | 35,027 | | 51,042 | | | (6,658) | | 15,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 2,505,198 | .5592 | | 131,210 | | 121,342 | | 148,122 | | | (11,174) | | 11,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/09/2025 | 1 | 2,259,000 | 5471.05 | | 47,665 | | 45,039 | | 55,153 | | | (2,742) | | 10,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/19/2024 | 09/19/2025 | 1 | 4,891,000 | 5713.64 | | 64,561 | | 63,130 | | 64,918 | | | (1,946) | | 24,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 2,080,000 | 5344.16 | | 117,936 | | 101,884 | | 156,109 | | | (16,848) | | 9,615 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 09/11/2025 | 1 | 2,692,000 | 5554.13 | | 67,031 | | 63,707 | | 75,438 | | | (3,489) | | 13,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 3,453,000 | 5615.35 | | 186,807 | | 146,851 | | 214,361 | | | (41,057) | | 15,229 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 2,345,000 | 5459.1 | | 67,771 | | 56,009 | | 81,416 | | | (12,188) | | 10,648 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 3,030,000 | 5570.64 | | 135,138 | | 121,662 | | 154,335 | | | (14,439) | | 14,318 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 1,952,153 | .5626 | | 104,416 | | 95,186 | | 120,995 | | | (9,466) | | 9,295 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05N$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/01/2024 | 06/27/2025 | 1 | 1,759,742 | .5461 | | 99,726 | | 74,725 | | 125,338 | | | (25,139) | | 7,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/30/2025 | 1 | 5,098,000 | 5436.44 | | 125,921 | | 104,760 | | 151,428 | | | (21,389) | | 23,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13U$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 08/01/2025 | 1 | 4,987,000 | 5446.68 | | 122,680 | | 103,310 | | 147,459 | | | (20,167) | | 22,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2024 | 08/07/2025 | 1 | 2,035,000 | 5199.5 | | 30,322 | | 25,894 | | 38,388 | | | (4,486) | | 9,392 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 3,289,000 | 5702.55 | | 127,284 | | 124,809 | | 133,793 | | | (3,497) | | 16,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 09/18/2025 | 1 | 3,858,000 | 5618.26 | | 194,443 | | 188,551 | | 215,994 | | | (6,393) | | 18,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/24/2025 | 1 | 4,319,995 | 5427 | | 198,371 | | 163,105 | | 249,388 | | | (36,513) | | 19,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 5,491,000 | 5648.4 | | 327,813 | | 303,158 | | 362,712 | | | (27,918) | | 26,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/05/2024 | 09/05/2025 | 1 | 3,361,000 | 5503.41 | | 139,145 | | 130,666 | | 161,725 | | | (9,531) | | 16,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/05/2025 | 1 | 3,664,000 | 5408.42 | | 69,616 | | 65,555 | | 82,118 | | | (4,590) | | 17,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/05/2025 | 1 | 1,837,689 | .5186 | | 87,616 | | 74,753 | | 115,447 | | | (13,034) | | 8,454 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Y$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 01/03/2025 | 1 | 11,120,000 | .4900 | | 25,120 | | 13,341 | | 14,468 | | | (11,788) | | 28,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/20/2025 | 1 | 2,368,718 | .5600 | | 100,568 | | 90,483 | | 115,615 | | | (10,805) | | 11,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 8,897,000 | 5648.4 | | 420,828 | | 389,178 | | 458,616 | | | (35,840) | | 42,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 6,857,815 | .5585 | | 329,129 | | 258,732 | | 362,166 | | | (72,336) | | 30,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 2,545,000 | 5633.09 | | 47,337 | | 45,642 | | 51,016 | | | (1,816) | | 12,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 7,568,000 | 5702.55 | | 378,400 | | 371,042 | | 401,804 | | | (10,396) | | 37,265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/16/2025 | 1 | 1,243,346 | .5663 | | 49,467 | | 39,684 | | 61,659 | | | (10,084) | | 5,532 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/23/2024 | 09/23/2025 | 1 | 2,162,000 | 5718.57 | | 85,831 | | 84,413 | | 89,219 | | | (1,646) | | 10,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/19/2024 | 09/19/2025 | 1 | 2,449,000 | 5713.64 | | 70,776 | | 69,208 | | 72,402 | | | (2,133) | | 12,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/16/2025 | 1 | 3,292,643 | .5667 | | 127,564 | | 101,488 | | 147,959 | | | (26,284) | | 14,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 8,700,000 | 5592.18 | | 412,380 | | 376,027 | | 465,871 | | | (37,284) | | 41,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/03/2025 | 1 | 2,950,611 | .5567 | | 133,258 | | 102,650 | | 153,754 | | | (30,809) | | 12,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/18/2025 | 1 | 2,506,000 | 5618.26 | | 149,608 | | 145,075 | | 170,863 | | | (4,919) | | 12,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05V$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 5,027,000 | 5722.26 | | 298,101 | | 294,816 | | 312,276 | | | (4,084) | | 24,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/18/2025 | 1 | 3,221,000 | 5554.25 | | 92,121 | | 81,462 | | 103,059 | | | (11,295) | | 15,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/10/2025 | 1 | 2,185,149 | .5490 | | 103,476 | | 98,331 | | 120,970 | | | (5,401) | | 10,622 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05RS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 2,475,352 | .5626 | | 136,140 | | 124,106 | | 158,631 | | | (12,342) | | 11,786 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 4,742,000 | 5722.26 | | 213,864 | | 211,508 | | 222,560 | | | (2,930) | | 23,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/05/2025 | 1 | 4,000,979 | .5503 | | 174,676 | | 164,487 | | 227,259 | | | (11,517) | | 19,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/24/2024 | 07/23/2025 | 1 | 3,017,842 | .5558 | | 147,465 | | 120,172 | | 196,379 | | | (27,548) | | 13,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 3,553,000 | 5408.42 | | 211,759 | | 199,508 | | 272,575 | | | (13,848) | | 17,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 5,836,000 | 5554.13 | | 263,204 | | 250,152 | | 306,290 | | | (13,701) | | 28,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/24/2025 | 1 | 4,727,030 | .5427 | | 199,320 | | 163,885 | | 248,560 | | | (36,688) | | 21,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 6,973,000 | 5648.4 | | 161,076 | | 148,962 | | 168,733 | | | (13,718) | | 33,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T5Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/18/2025 | 1 | 2,618,260 | .5619 | | 153,053 | | 149,652 | | 158,704 | | | (4,625) | | 12,874 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/05/2025 | 1 | 5,368,000 | 5408.42 | | 60,658 | | 57,120 | | 70,960 | | | (3,999) | | 25,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 6,021,654 | .5719 | | 219,414 | | 216,383 | | 225,825 | | | (3,617) | | 29,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/18/2025 | 1 | 8,785,000 | .5505 | | 420,802 | | 338,979 | | 511,477 | | | (84,392) | | 39,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 09/18/2025 | 1 | 4,864,000 | 5618.26 | | 234,931 | | 227,812 | | 259,689 | | | (7,724) | | 23,917 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 3,698,000 | 5344.16 | | 218,552 | | 188,804 | | 292,285 | | | (31,222) | | 17,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 5,742,000 | 5702.55 | | 275,042 | | 269,694 | | 291,612 | | | (7,556) | | 28,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05TSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/12/2025 | 1 | 1,479,643 | .5626 | | 57,547 | | 55,463 | | 63,422 | | | (2,232) | | 7,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC172SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/14/2024 | 08/14/2025 | 1 | 2,371,000 | 5455.21 | | 59,038 | | 51,557 | | 69,421 | | | (7,602) | | 11,065 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T5S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 3,218,000 | 5554.13 | | 185,357 | | 176,166 | | 220,511 | | | (9,649) | | 15,666 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2025 | 1 | 2,619,000 | 5738.17 | | 42,952 | | 42,952 | | 43,536 | | | (351) | | 13,077 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 2,879,639 | .5624 | | 111,887 | | 101,997 | | 126,276 | | | (10,144) | | 13,711 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 9,484,000 | 5722.26 | | 444,800 | | 439,898 | | 463,159 | | | (6,093) | | 47,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 2,820,000 | 5554.25 | | 91,368 | | 80,708 | | 102,984 | | | (11,295) | | 13,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 4,879,000 | 5344.16 | | 215,164 | | 185,878 | | 275,006 | | | (30,738) | | 22,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 2,560,000 | 5570.64 | | 129,792 | | 116,849 | | 149,478 | | | (13,868) | | 12,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/10/2024 | 09/09/2025 | 1 | 2,985,559 | .5471 | | 170,139 | | 161,209 | | 207,762 | | | (9,348) | | 14,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 6,106,000 | 5615.35 | | 268,053 | | 210,720 | | 305,324 | | | (58,913) | | 26,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/24/2024 | 07/23/2025 | 1 | 4,855,717 | .5556 | | 196,099 | | 159,805 | | 257,416 | | | (36,634) | | 21,864 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05U$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 1,475,131 | .5714 | | 73,895 | | 72,459 | | 79,232 | | | (2,030) | | 7,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05V$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/24/2025 | 1 | 3,805,961 | .5730 | | 194,265 | | 192,118 | | 202,713 | | | (2,668) | | 18,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05V$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/30/2024 | 09/30/2025 | 1 | 3,777,000 | 5762.48 | | 84,983 | | 84,983 | | 84,888 | | | | | 18,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 4,747,000 | 5702.55 | | 205,545 | | 201,548 | | 216,701 | | | (5,647) | | 23,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 2,477,000 | 5399.22 | | 133,758 | | 110,045 | | 175,068 | | | (24,553) | | 11,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 2,434,000 | 5738.17 | | 75,697 | | 75,697 | | 76,953 | | | (624) | | 12,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 4,002,000 | 5554.25 | | 92,446 | | 81,661 | | 102,927 | | | (11,429) | | 18,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 4,316,000 | 5554.13 | | 186,883 | | 177,616 | | 217,660 | | | (9,728) | | 21,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/23/2024 | 09/19/2025 | 1 | 1,742,625 | .5703 | | 95,608 | | 94,010 | | 99,507 | | | (1,854) | | 8,581 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 4,137,000 | 5554.13 | | 248,220 | | 235,912 | | 297,172 | | | (12,921) | | 20,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 2,173,048 | .5586 | | 135,259 | | 106,329 | | 149,454 | | | (29,727) | | 9,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2025 | 1 | 3,731,000 | 5738.17 | | 83,948 | | 83,948 | | 85,126 | | | (686) | | 18,629 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/04/2025 | 1 | 1,441,597 | .5523 | | 55,630 | | 52,375 | | 70,831 | | | (3,678) | | 6,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/18/2025 | 1 | 2,863,000 | 5618.26 | | 173,212 | | 167,963 | | 198,171 | | | (5,695) | | 14,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/25/2024 | 09/24/2025 | 1 | 1,157,564 | .5731 | | 64,385 | | 63,674 | | 66,986 | | | (884) | | 5,740 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 6,098,000 | 5634.61 | | 306,729 | | 276,908 | | 339,995 | | | (32,021) | | 28,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 3,764,000 | 5738.17 | | 217,183 | | 217,183 | | 223,220 | | | (1,790) | | 18,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2025 | 1 | 2,981,000 | 5738.17 | | 113,278 | | 113,278 | | 115,496 | | | (926) | | 14,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 8,799,000 | 5554.25 | | 236,693 | | 209,079 | | 264,331 | | | (29,262) | | 41,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 3,500,000 | 5738.17 | | 208,950 | | 208,950 | | 214,988 | | | (1,722) | | 17,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/28/2024 | 08/26/2025 | 1 | 1,808,622 | .5617 | | 98,596 | | 89,857 | | 112,855 | | | (8,963) | | 8,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2025 | 1 | 2,541,000 | 5738.17 | | 153,985 | | 153,985 | | 158,513 | | | (1,259) | | 12,688 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/22/2025 | 1 | 3,420,000 | 5702.55 | | 166,212 | | 163,007 | | 174,687 | | | (4,529) | | 16,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 3,825,000 | 5408.42 | | 166,770 | | 157,122 | | 204,385 | | | (10,906) | | 18,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 4,097,000 | 5738.17 | | 110,209 | | 110,209 | | 111,819 | | | (908) | | 20,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1408$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/29/2023 | 10/01/2024 | 1 | 1,989,000 | 100 | 39,780 | | | | | 129,614 | | | (29,619) | | 520 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1408$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/04/2024 | 1 | 5,931,000 | 100 | 64,648 | | | 539 | | 98,832 | | | (48,530) | | 3,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1408$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/04/2024 | 1 | 1,468,000 | 100 | 21,139 | | | 176 | | 53,629 | | | (15,869) | | 768 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX1408SX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/04/2024 | 1 | 1,741,000 | 100 | 37,083 | | | 309 | | 124,188 | | | (27,838) | | 911 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1408SY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/04/2024 | 1 | 2,111,000 | 100 | 23,221 | | | 194 | | 115,209 | | | (17,432) | | 1,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1408SZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/04/2024 | 1 | 2,173,000 | 100 | 39,766 | | | 331 | | 196,321 | | | (29,852) | | 1,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409S0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/12/2023 | 10/11/2024 | 1 | 1,522,000 | 100 | 30,136 | | | 835 | | 118,028 | | | (22,622) | | 1,321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409S2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/11/2024 | 1 | 3,798,000 | 100 | 44,057 | | | 1,224 | | 210,555 | | | (33,164) | | 3,297 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409S3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/11/2024 | 1 | 1,104,000 | 100 | 21,638 | | | 601 | | 103,979 | | | (16,288) | | 958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409S4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/14/2024 | 1 | 4,154,000 | 100 | 48,186 | | | 1,726 | | 255,993 | | | (35,976) | | 4,068 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409S5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/14/2024 | 1 | 1,672,000 | 100 | 32,771 | | | 1,174 | | 167,172 | | | (24,467) | | 1,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409S6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/15/2024 | 1 | 3,830,000 | 100 | 44,428 | | | 1,709 | | 262,770 | | | (33,080) | | 3,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/18/2023 | 10/18/2024 | 1 | 2,027,000 | 100 | 35,878 | | | 1,676 | | 182,634 | | | (26,859) | | 2,251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 10/18/2024 | 1 | 3,739,000 | 100 | 42,625 | | | 2,007 | | 198,240 | | | (31,998) | | 4,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 10/18/2024 | 1 | 1,769,000 | 100 | 30,250 | | | 1,425 | | 143,399 | | | (22,708) | | 1,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/18/2024 | 1 | 2,013,000 | 100 | 36,637 | | | 1,730 | | 162,546 | | | (27,578) | | 2,235 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2023 | 10/29/2024 | 1 | 2,526,000 | 100 | 50,520 | | | 3,886 | | 273,101 | | | (37,615) | | 3,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/21/2023 | 12/20/2024 | 1 | 2,025,000 | 100 | 34,223 | | | 7,605 | | 84,956 | | | (25,690) | | 4,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140AS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/02/2024 | 01/02/2025 | 1 | 2,167,000 | 100 | | 39,656 | | 10,132 | | 69,697 | | | (29,471) | | 5,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140AS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/03/2024 | 01/03/2025 | 1 | 1,209,000 | 100 | | 26,235 | | 6,775 | | 57,170 | | | (19,426) | | 3,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140AS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/10/2025 | 1 | 2,049,000 | 100 | | 42,209 | | 11,875 | | 73,041 | | | (30,381) | | 5,416 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140AS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/14/2025 | 1 | 2,248,000 | 100 | | 46,084 | | 13,330 | | 119,313 | | | (32,810) | | 6,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140AS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/15/2025 | 1 | 1,589,000 | 100 | | 32,575 | | 9,486 | | 93,273 | | | (23,129) | | 4,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/18/2024 | 01/17/2025 | 1 | 2,993,000 | 100 | | 35,317 | | 10,566 | | 101,342 | | | (24,771) | | 8,178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/18/2024 | 01/17/2025 | 1 | 2,716,000 | 100 | | 55,135 | | 16,495 | | 148,799 | | | (38,670) | | 7,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/17/2025 | 1 | 4,420,000 | 100 | | 54,366 | | 16,310 | | 103,035 | | | (38,086) | | 12,077 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/17/2025 | 1 | 1,463,000 | 100 | | 27,504 | | 8,251 | | 58,776 | | | (19,268) | | 3,997 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/17/2025 | 1 | 3,029,000 | 100 | | 37,257 | | 11,177 | | 60,930 | | | (26,100) | | 8,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/17/2025 | 1 | 1,733,000 | 100 | | 26,862 | | 8,058 | | 48,556 | | | (18,818) | | 4,735 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/17/2025 | 1 | 2,235,000 | 100 | | 47,159 | | 14,148 | | 94,767 | | | (33,037) | | 6,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/21/2025 | 1 | 2,951,000 | 100 | | 36,297 | | 11,168 | | 56,660 | | | (25,152) | | 8,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ASM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/21/2025 | 1 | 1,126,000 | 100 | | 19,930 | | 6,132 | | 36,613 | | | (13,810) | | 3,133 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140A$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/22/2024 | 01/22/2025 | 1 | 3,180,000 | 100 | | 75,048 | | 23,298 | | 157,749 | | | (51,672) | | 8,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/24/2024 | 01/24/2025 | 1 | 2,471,000 | 100 | | 30,393 | | 9,602 | | 59,528 | | | (20,760) | | 6,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/24/2024 | 01/24/2025 | 1 | 2,598,000 | 100 | | 58,195 | | 18,386 | | 129,394 | | | (39,751) | | 7,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/25/2024 | 01/24/2025 | 1 | 4,837,000 | 100 | | 58,044 | | 18,490 | | 88,256 | | | (39,597) | | 13,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/26/2024 | 01/24/2025 | 1 | 4,619,000 | 100 | | 54,504 | | 17,411 | | 142,634 | | | (37,135) | | 13,020 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/26/2024 | 01/27/2025 | 1 | 2,849,000 | 100 | | 33,618 | | 10,928 | | 71,836 | | | (22,717) | | 8,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/26/2024 | 01/28/2025 | 1 | 2,801,000 | 100 | | 33,052 | | 10,805 | | 75,702 | | | (22,274) | | 8,030 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/30/2024 | 01/30/2025 | 1 | 3,091,000 | 100 | | 35,856 | | 11,919 | | 51,379 | | | (23,904) | | 8,935 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/31/2024 | 01/31/2025 | 1 | 1,422,000 | 100 | | 27,018 | | 9,055 | | 64,038 | | | (17,938) | | 4,127 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 01/31/2025 | 1 | 3,168,000 | 100 | | 36,115 | | 12,239 | | 34,921 | | | (23,911) | | 9,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/03/2025 | 1 | 3,947,000 | 100 | | 44,601 | | 15,359 | | 57,989 | | | (29,288) | | 11,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/04/2025 | 1 | 3,719,000 | 100 | | 42,397 | | 14,676 | | 64,682 | | | (27,765) | | 10,969 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/04/2025 | 1 | 2,126,000 | 100 | | 38,693 | | 13,394 | | 64,366 | | | (25,340) | | 6,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/07/2024 | 02/07/2025 | 1 | 2,054,000 | 100 | | 23,416 | | 8,298 | | 12,915 | | | (15,099) | | 6,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/10/2025 | 1 | 2,267,000 | 100 | | 43,753 | | 15,910 | | 76,447 | | | (27,897) | | 6,842 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/11/2025 | 1 | 2,306,000 | 100 | | 46,812 | | 17,104 | | 93,110 | | | (29,766) | | 6,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/14/2024 | 02/14/2025 | 1 | 3,623,000 | 100 | | 40,940 | | 15,296 | | 77,183 | | | (25,615) | | 11,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/14/2024 | 02/14/2025 | 1 | 1,469,000 | 100 | | 28,058 | | 10,483 | | 57,420 | | | (17,555) | | 4,500 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/15/2024 | 02/14/2025 | 1 | 2,391,000 | 100 | | 26,779 | | 10,117 | | 60,863 | | | (16,728) | | 7,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/14/2025 | 1 | 3,224,000 | 100 | | 61,256 | | 23,206 | | 127,824 | | | (38,201) | | 9,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/19/2025 | 1 | 1,775,000 | 100 | | 39,760 | | 15,402 | | 72,996 | | | (24,459) | | 5,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/21/2024 | 02/21/2025 | 1 | 1,786,000 | 100 | | 35,541 | | 13,963 | | 57,212 | | | (21,558) | | 5,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 02/26/2025 | 1 | 2,292,000 | 100 | | 25,900 | | 10,531 | | 54,842 | | | (15,356) | | 7,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 02/26/2025 | 1 | 3,121,000 | 100 | | 54,618 | | 22,207 | | 119,838 | | | (32,383) | | 9,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/27/2024 | 02/27/2025 | 1 | 2,525,000 | 100 | | 47,218 | | 19,328 | | 88,954 | | | (27,866) | | 8,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/29/2024 | 02/28/2025 | 1 | 2,290,000 | 100 | | 47,403 | | 19,697 | | 102,438 | | | (27,792) | | 7,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/28/2025 | 1 | 2,192,000 | 100 | | 23,893 | | 9,955 | | 23,691 | | | (13,981) | | 7,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/28/2025 | 1 | 2,546,000 | 100 | | 51,938 | | 21,641 | | 71,914 | | | (30,393) | | 8,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/28/2025 | 1 | 2,598,000 | 100 | | 28,318 | | 11,799 | | 19,622 | | | (16,571) | | 8,355 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140C$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/28/2025 | 1 | 1,390,000 | 100 | | 23,630 | | 9,846 | | 24,122 | | | (13,827) | | 4,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 03/03/2025 | 1 | 4,637,000 | 100 | | 50,080 | | 21,108 | | 46,458 | | | (29,065) | | 15,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 03/03/2025 | 1 | 1,243,000 | 100 | | 22,498 | | 9,483 | | 28,690 | | | (13,058) | | 4,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/05/2024 | 03/05/2025 | 1 | 2,726,000 | 100 | | 28,623 | | 12,222 | | 3,855 | | | (16,390) | | 8,911 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/06/2024 | 03/06/2025 | 1 | 3,881,000 | 100 | | 41,139 | | 17,679 | | 22,143 | | | (23,443) | | 12,727 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/06/2024 | 03/06/2025 | 1 | 1,571,000 | 100 | | 33,148 | | 14,245 | | 35,173 | | | (18,890) | | 5,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/07/2024 | 03/07/2025 | 1 | 5,086,000 | 100 | | 52,386 | | 22,783 | | 19,817 | | | (29,709) | | 16,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/07/2024 | 03/07/2025 | 1 | 1,802,000 | 100 | | 33,697 | | 14,655 | | 24,425 | | | (19,111) | | 5,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/07/2025 | 1 | 2,573,000 | 100 | | 26,245 | | 11,446 | | 27,728 | | | (14,853) | | 8,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/07/2025 | 1 | 2,320,000 | 100 | | 42,688 | | 18,617 | | 60,773 | | | (24,159) | | 7,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/07/2025 | 1 | 5,500,000 | 100 | | 56,100 | | 24,466 | | 75,643 | | | (31,749) | | 18,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/07/2025 | 1 | 1,166,000 | 100 | | 18,889 | | 8,238 | | 30,063 | | | (10,690) | | 3,836 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/10/2025 | 1 | 5,128,000 | 100 | | 51,793 | | 22,829 | | 62,604 | | | (29,072) | | 17,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/10/2025 | 1 | 1,902,000 | 100 | | 38,801 | | 17,102 | | 58,482 | | | (21,779) | | 6,316 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/13/2024 | 03/13/2025 | 1 | 1,608,000 | 100 | | 28,622 | | 12,852 | | 43,434 | | | (15,762) | | 5,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/14/2024 | 03/14/2025 | 1 | 2,453,000 | 100 | | 49,305 | | 22,399 | | 87,407 | | | (27,017) | | 8,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/15/2024 | 03/14/2025 | 1 | 2,210,000 | 100 | | 43,316 | | 19,733 | | 87,649 | | | (23,681) | | 7,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/15/2024 | 03/14/2025 | 1 | 2,344,000 | 100 | | 45,942 | | 20,929 | | 82,558 | | | (25,117) | | 7,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/20/2024 | 03/20/2025 | 1 | 1,799,000 | 100 | | 40,118 | | 18,788 | | 55,816 | | | (21,323) | | 6,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2024 | 03/21/2025 | 1 | 1,945,000 | 100 | | 36,177 | | 17,184 | | 76,800 | | | (19,082) | | 6,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2024 | 03/24/2025 | 1 | 1,353,000 | 100 | | 23,678 | | 11,350 | | 35,749 | | | (12,387) | | 4,684 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/26/2024 | 03/26/2025 | 1 | 2,091,000 | 100 | | 38,474 | | 18,654 | | 71,006 | | | (19,817) | | 7,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/27/2024 | 03/27/2025 | 1 | 1,071,000 | 100 | | 22,170 | | 10,810 | | 35,148 | | | (11,358) | | 3,740 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 3,760,000 | 100 | | 38,728 | | 19,096 | | 57,144 | | | (19,735) | | 13,166 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 1,352,000 | 100 | | 20,550 | | 10,133 | | 32,948 | | | (10,472) | | 4,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 1,774,000 | 100 | | 18,272 | | 9,010 | | 29,933 | | | (9,311) | | 6,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 1,295,000 | 100 | | 22,404 | | 11,047 | | 39,460 | | | (11,417) | | 4,534 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 3,324,000 | 100 | | 33,905 | | 16,718 | | 28,093 | | | (17,278) | | 11,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 1,146,000 | 100 | | 23,493 | | 11,584 | | 27,991 | | | (11,972) | | 4,013 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140DSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/31/2025 | 1 | 4,494,000 | 100 | | 45,839 | | 22,793 | | 61,514 | | | (23,169) | | 15,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140DSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/31/2025 | 1 | 1,360,000 | 100 | | 27,880 | | 13,863 | | 44,744 | | | (14,092) | | 4,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/03/2023 | 10/03/2024 | 1 | 4,989,000 | 100 | 54,380 | | | 299 | | 246,286 | | | (40,711) | | 2,261 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/03/2023 | 10/03/2024 | 1 | 2,147,000 | 100 | 33,493 | | | 184 | | 159,527 | | | (25,074) | | 973 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/04/2024 | 1 | 4,246,000 | 100 | 47,555 | | | 397 | | 155,403 | | | (35,797) | | 2,222 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/04/2024 | 1 | 2,044,000 | 100 | 37,201 | | | 311 | | 145,925 | | | (28,003) | | 1,070 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/07/2024 | 1 | 4,226,000 | 100 | 47,331 | | | 785 | | 125,410 | | | (35,337) | | 2,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/08/2024 | 1 | 3,205,000 | 100 | 36,217 | | | 698 | | 164,431 | | | (26,966) | | 2,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/08/2024 | 1 | 1,212,000 | 100 | 23,392 | | | 451 | | 110,490 | | | (17,417) | | 897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/09/2023 | 10/09/2024 | 1 | 2,267,000 | 100 | 25,844 | | | 568 | | 115,385 | | | (19,348) | | 1,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/09/2023 | 10/09/2024 | 1 | 1,724,000 | 100 | 27,756 | | | 610 | | 126,225 | | | (20,779) | | 1,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261CSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/10/2023 | 10/10/2024 | 1 | 2,371,000 | 100 | 44,338 | | | 1,096 | | 206,390 | | | (33,193) | | 1,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/11/2023 | 10/11/2024 | 1 | 4,606,000 | 100 | 52,969 | | | 1,455 | | 266,123 | | | (39,654) | | 3,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/11/2023 | 10/11/2024 | 1 | 2,181,000 | 100 | 38,386 | | | 1,055 | | 183,649 | | | (28,737) | | 1,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/16/2023 | 10/16/2024 | 1 | 2,931,000 | 100 | 34,000 | | | 1,401 | | 180,831 | | | (25,453) | | 3,068 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/16/2023 | 10/16/2024 | 1 | 2,187,000 | 100 | 36,742 | | | 1,514 | | 182,026 | | | (27,506) | | 2,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/17/2023 | 10/17/2024 | 1 | 3,900,000 | 100 | 45,630 | | | 2,006 | | 248,949 | | | (34,160) | | 4,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/17/2023 | 10/17/2024 | 1 | 2,104,000 | 100 | 33,454 | | | 1,470 | | 170,471 | | | (25,044) | | 2,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/18/2023 | 10/18/2024 | 1 | 4,237,000 | 100 | 49,573 | | | 2,315 | | 288,480 | | | (37,112) | | 4,705 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/18/2024 | 1 | 3,457,000 | 100 | 38,027 | | | 1,796 | | 166,311 | | | (28,625) | | 3,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/21/2024 | 1 | 4,226,000 | 100 | 46,486 | | | 2,561 | | 196,372 | | | (34,706) | | 5,068 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/21/2024 | 1 | 1,438,000 | 100 | 21,570 | | | 1,188 | | 93,357 | | | (16,104) | | 1,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/22/2024 | 1 | 3,917,000 | 100 | 43,087 | | | 2,486 | | 194,074 | | | (32,081) | | 4,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/22/2024 | 1 | 2,614,000 | 100 | 47,836 | | | 2,760 | | 226,640 | | | (35,617) | | 3,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/23/2023 | 10/23/2024 | 1 | 2,289,000 | 100 | 25,179 | | | 1,522 | | 155,432 | | | (18,850) | | 2,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/23/2023 | 10/23/2024 | 1 | 2,010,000 | 100 | 27,939 | | | 1,689 | | 167,457 | | | (20,916) | | 2,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/23/2023 | 10/23/2024 | 1 | 1,608,000 | 100 | 33,125 | | | 2,002 | | 190,825 | | | (24,798) | | 2,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/24/2023 | 10/24/2024 | 1 | 2,581,000 | 100 | 28,391 | | | 1,794 | | 139,015 | | | (21,254) | | 3,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/24/2023 | 10/24/2024 | 1 | 2,365,000 | 100 | 41,861 | | | 2,645 | | 203,386 | | | (31,338) | | 3,032 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261D$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/25/2023 | 10/25/2024 | 1 | 4,505,000 | 100 | 47,753 | | | 3,149 | | 201,042 | | | (35,750) | | 5,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261DST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/25/2023 | 10/25/2024 | 1 | 2,002,000 | 100 | 30,631 | | | 2,020 | | 134,832 | | | (22,931) | | 2,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2023 | 10/25/2024 | 1 | 3,852,000 | 100 | 40,446 | | | 2,696 | | 214,034 | | | (30,446) | | 5,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2023 | 10/28/2024 | 1 | 2,940,000 | 100 | 30,870 | | | 2,296 | | 171,541 | | | (23,047) | | 4,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2023 | 10/28/2024 | 1 | 2,246,000 | 100 | 36,161 | | | 2,690 | | 192,795 | | | (26,997) | | 3,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2023 | 10/29/2024 | 1 | 5,523,000 | 100 | 57,992 | | | 4,461 | | 341,965 | | | (43,178) | | 7,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ES3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/30/2023 | 10/30/2024 | 1 | 2,387,000 | 100 | 25,064 | | | 1,997 | | 99,065 | | | (18,763) | | 3,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ES4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/30/2023 | 10/30/2024 | 1 | 2,770,000 | 100 | 41,827 | | | 3,332 | | 176,056 | | | (31,313) | | 3,971 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ES5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/31/2023 | 10/31/2024 | 1 | 3,423,000 | 100 | 37,311 | | | 3,075 | | 186,472 | | | (27,932) | | 4,988 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ES6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/31/2023 | 10/31/2024 | 1 | 1,132,000 | 100 | 16,527 | | | 1,362 | | 83,409 | | | (12,373) | | 1,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ES8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2023 | 11/01/2024 | 1 | 1,416,000 | 100 | 24,214 | | | 2,062 | | 91,928 | | | (18,127) | | 2,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ES9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/02/2023 | 11/01/2024 | 1 | 1,759,000 | 100 | 29,551 | | | 2,538 | | 91,790 | | | (22,184) | | 2,604 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 11/04/2024 | 1 | 2,096,000 | 100 | 24,733 | | | 2,317 | | 87,971 | | | (18,465) | | 3,245 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 11/04/2024 | 1 | 2,480,000 | 100 | 40,672 | | | 3,810 | | 142,761 | | | (30,365) | | 3,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 11/05/2024 | 1 | 3,978,000 | 100 | 46,543 | | | 4,475 | | 42,107 | | | (34,654) | | 6,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 11/05/2024 | 1 | 2,122,000 | 100 | 36,923 | | | 3,550 | | 62,962 | | | (27,491) | | 3,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/07/2023 | 11/07/2024 | 1 | 3,006,000 | 100 | 35,771 | | | 3,636 | | 60,953 | | | (26,780) | | 4,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/09/2023 | 11/08/2024 | 1 | 2,067,000 | 100 | 35,966 | | | 3,786 | | 135,513 | | | (26,999) | | 3,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/10/2023 | 11/12/2024 | 1 | 2,497,000 | 100 | 30,463 | | | 3,515 | | 69,157 | | | (22,682) | | 4,285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/13/2023 | 11/13/2024 | 1 | 2,091,000 | 100 | 25,928 | | | 3,063 | | 87,383 | | | (19,411) | | 3,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/13/2023 | 11/13/2024 | 1 | 2,035,000 | 100 | 31,543 | | | 3,726 | | 110,024 | | | (23,614) | | 3,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/13/2023 | 11/13/2024 | 1 | 2,146,000 | 100 | 45,710 | | | 5,400 | | 161,405 | | | (34,220) | | 3,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/17/2023 | 11/15/2024 | 1 | 1,878,000 | 100 | 33,992 | | | 4,249 | | 127,816 | | | (25,587) | | 3,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/24/2023 | 11/25/2024 | 1 | 3,551,000 | 100 | 43,677 | | | 6,618 | | 116,936 | | | (32,609) | | 6,955 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ESX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/24/2023 | 11/26/2024 | 1 | 2,412,000 | 100 | 29,668 | | | 4,564 | | 119,623 | | | (22,089) | | 4,766 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261F$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/27/2024 | 1 | 2,055,000 | 100 | 25,482 | | | 4,001 | | 92,079 | | | (19,129) | | 4,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/27/2024 | 1 | 1,532,000 | 100 | 30,793 | | | 4,835 | | 111,109 | | | (23,116) | | 3,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/01/2023 | 11/29/2024 | 1 | 3,226,000 | 100 | 38,712 | | | 6,344 | | 91,728 | | | (29,140) | | 6,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/01/2023 | 12/02/2024 | 1 | 3,114,000 | 100 | 37,368 | | | 6,382 | | 68,713 | | | (27,899) | | 6,469 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261FSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/01/2023 | 12/02/2024 | 1 | 1,677,000 | 100 | 30,857 | | | 5,270 | | 71,256 | | | (23,038) | | 3,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/01/2023 | 12/03/2024 | 1 | 3,118,000 | 100 | 37,416 | | | 6,476 | | 84,211 | | | (27,859) | | 6,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/05/2023 | 12/05/2024 | 1 | 3,393,000 | 100 | 39,698 | | | 7,089 | | 22,462 | | | (29,719) | | 7,214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/07/2023 | 12/06/2024 | 1 | 2,611,000 | 100 | 30,810 | | | 5,633 | | 36,160 | | | (23,128) | | 5,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/08/2023 | 12/09/2024 | 1 | 2,083,000 | 100 | 38,119 | | | 7,246 | | 116,203 | | | (28,459) | | 4,561 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/08/2023 | 12/10/2024 | 1 | 1,932,000 | 100 | 37,481 | | | 7,208 | | 106,384 | | | (27,907) | | 4,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/11/2023 | 12/11/2024 | 1 | 3,987,000 | 100 | 64,988 | | | 12,676 | | 194,571 | | | (48,652) | | 8,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/12/2023 | 12/12/2024 | 1 | 2,865,000 | 100 | 34,953 | | | 6,914 | | 57,094 | | | (26,167) | | 6,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/12/2023 | 12/12/2024 | 1 | 2,577,000 | 100 | 46,128 | | | 9,124 | | 92,965 | | | (34,533) | | 5,762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/14/2023 | 12/13/2024 | 1 | 6,397,000 | 100 | 77,404 | | | 15,652 | | 235,289 | | | (58,106) | | 14,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/13/2024 | 1 | 3,946,000 | 100 | 49,325 | | | 10,002 | | 167,215 | | | (37,129) | | 8,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/13/2024 | 1 | 2,650,000 | 100 | 53,265 | | | 10,801 | | 181,312 | | | (40,095) | | 5,966 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/16/2024 | 1 | 1,601,000 | 100 | 28,498 | | | 5,966 | | 84,575 | | | (21,276) | | 3,677 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/17/2024 | 1 | 4,436,000 | 100 | 55,450 | | | 11,730 | | 171,217 | | | (41,286) | | 10,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/17/2024 | 1 | 1,892,000 | 100 | 40,300 | | | 8,525 | | 121,919 | | | (30,006) | | 4,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/20/2023 | 12/20/2024 | 1 | 1,672,000 | 100 | 28,257 | | | 6,210 | | 72,402 | | | (21,154) | | 3,938 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/22/2023 | 12/23/2024 | 1 | 2,176,000 | 100 | 25,242 | | | 5,787 | | 92,311 | | | (18,845) | | 5,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/22/2023 | 12/24/2024 | 1 | 2,152,000 | 100 | 24,748 | | | 5,727 | | 67,998 | | | (18,427) | | 5,192 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/27/2024 | 1 | 4,952,000 | 100 | 57,938 | | | 13,848 | | 163,477 | | | (43,375) | | 12,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/27/2024 | 1 | 2,568,000 | 100 | 40,574 | | | 9,698 | | 118,726 | | | (30,375) | | 6,305 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/28/2023 | 12/27/2024 | 1 | 7,236,000 | 100 | 86,108 | | | 20,810 | | 254,939 | | | (64,640) | | 17,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/28/2023 | 12/27/2024 | 1 | 1,087,000 | 100 | 19,892 | | | 4,807 | | 60,420 | | | (14,933) | | 2,669 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/27/2024 | 1 | 10,060,000 | 100 | 119,714 | | | 29,011 | | 383,031 | | | (90,114) | | 24,698 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/27/2024 | 1 | 2,393,000 | 100 | 46,424 | | | 11,250 | | 149,050 | | | (34,946) | | 5,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/30/2024 | 1 | 2,938,000 | 100 | 35,256 | | | 8,765 | | 67,386 | | | (26,322) | | 7,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/30/2024 | 1 | 2,176,000 | 100 | 39,821 | | | 9,900 | | 89,912 | | | (29,730) | | 5,433 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/31/2024 | 1 | 3,809,000 | 100 | 45,327 | | | 11,363 | | 123,813 | | | (33,749) | | 9,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/02/2024 | 01/02/2025 | 1 | 1,539,000 | 100 | | 18,468 | | 4,718 | | 24,656 | | | (13,725) | | 3,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/04/2024 | 01/03/2025 | 1 | 3,428,000 | 100 | | 40,793 | | 10,622 | | 80,359 | | | (30,176) | | 8,744 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261GSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/04/2024 | 01/03/2025 | 1 | 1,439,000 | 100 | | 29,500 | | 7,681 | | 65,156 | | | (21,822) | | 3,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/05/2024 | 01/03/2025 | 1 | 2,553,000 | 100 | | 46,465 | | 12,132 | | 42,384 | | | (34,338) | | 6,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/08/2024 | 01/08/2025 | 1 | 2,156,000 | 100 | | 26,088 | | 7,095 | | 45,884 | | | (18,960) | | 5,643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/10/2024 | 01/10/2025 | 1 | 5,083,000 | 100 | | 60,996 | | 16,925 | | 119,257 | | | (43,997) | | 13,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/11/2024 | 01/10/2025 | 1 | 7,260,000 | 100 | | 85,668 | | 24,035 | | 193,191 | | | (61,728) | | 19,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/11/2024 | 01/10/2025 | 1 | 1,542,000 | 100 | | 26,677 | | 7,484 | | 64,594 | | | (19,222) | | 4,076 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/10/2025 | 1 | 3,765,000 | 100 | | 44,427 | | 12,499 | | 54,373 | | | (31,978) | | 9,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/13/2025 | 1 | 3,445,000 | 100 | | 40,651 | | 11,679 | | 84,424 | | | (29,021) | | 9,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/14/2025 | 1 | 3,539,000 | 100 | | 41,760 | | 12,079 | | 101,351 | | | (29,731) | | 9,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/15/2025 | 1 | 2,161,000 | 100 | | 25,500 | | 7,426 | | 72,328 | | | (18,106) | | 5,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/16/2024 | 01/16/2025 | 1 | 3,058,000 | 100 | | 36,696 | | 10,787 | | 88,463 | | | (25,868) | | 8,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/16/2024 | 01/16/2025 | 1 | 2,727,000 | 100 | | 59,449 | | 17,475 | | 155,072 | | | (41,906) | | 7,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/17/2024 | 01/17/2025 | 1 | 3,645,000 | 100 | | 43,011 | | 12,762 | | 125,189 | | | (30,202) | | 9,959 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/17/2024 | 01/17/2025 | 1 | 1,342,000 | 100 | | 25,766 | | 7,645 | | 76,161 | | | (18,093) | | 3,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/22/2024 | 01/22/2025 | 1 | 5,037,000 | 100 | | 61,955 | | 19,233 | | 108,032 | | | (42,658) | | 14,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/22/2024 | 01/22/2025 | 1 | 3,575,000 | 100 | | 59,345 | | 18,423 | | 115,269 | | | (40,860) | | 9,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2024 | 01/23/2025 | 1 | 3,368,000 | 100 | | 41,763 | | 13,080 | | 113,965 | | | (28,641) | | 9,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/29/2024 | 01/29/2025 | 1 | 2,286,000 | 100 | | 26,746 | | 8,817 | | 68,181 | | | (17,904) | | 6,581 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/31/2024 | 01/31/2025 | 1 | 4,625,000 | 100 | | 52,725 | | 17,672 | | 116,143 | | | (35,006) | | 13,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/01/2024 | 01/31/2025 | 1 | 5,132,000 | 100 | | 58,505 | | 19,772 | | 80,408 | | | (38,789) | | 14,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/05/2024 | 02/05/2025 | 1 | 1,997,000 | 100 | | 22,766 | | 7,943 | | 5,212 | | | (14,804) | | 5,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/05/2024 | 02/05/2025 | 1 | 2,389,000 | 100 | | 43,480 | | 15,170 | | 27,421 | | | (28,274) | | 7,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/06/2024 | 02/06/2025 | 1 | 4,164,000 | 100 | | 47,886 | | 16,839 | | 37,428 | | | (31,008) | | 12,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/09/2024 | 02/07/2025 | 1 | 2,928,000 | 100 | | 33,672 | | 12,066 | | 56,859 | | | (21,646) | | 8,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/09/2024 | 02/10/2025 | 1 | 4,335,000 | 100 | | 49,419 | | 17,971 | | 75,566 | | | (31,510) | | 13,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/09/2024 | 02/11/2025 | 1 | 2,937,000 | 100 | | 33,776 | | 12,341 | | 58,817 | | | (21,477) | | 8,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/13/2024 | 02/13/2025 | 1 | 2,793,000 | 100 | | 30,723 | | 11,395 | | 51,181 | | | (19,307) | | 8,524 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/13/2024 | 02/13/2025 | 1 | 1,927,000 | 100 | | 33,915 | | 12,578 | | 63,291 | | | (21,313) | | 5,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/14/2025 | 1 | 2,573,000 | 100 | | 28,560 | | 10,820 | | 56,805 | | | (17,811) | | 7,882 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261HSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/14/2025 | 1 | 5,072,000 | 100 | | 56,299 | | 21,328 | | 134,994 | | | (35,110) | | 15,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/14/2025 | 1 | 1,154,000 | 100 | | 20,541 | | 7,782 | | 49,166 | | | (12,810) | | 3,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/18/2025 | 1 | 4,149,000 | 100 | | 46,054 | | 17,762 | | 109,998 | | | (28,408) | | 12,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/18/2025 | 1 | 2,127,000 | 100 | | 37,861 | | 14,602 | | 84,623 | | | (23,354) | | 6,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/19/2025 | 1 | 4,441,000 | 100 | | 49,295 | | 19,095 | | 78,126 | | | (30,325) | | 13,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/19/2025 | 1 | 2,195,000 | 100 | | 36,657 | | 14,199 | | 63,291 | | | (22,550) | | 6,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/20/2024 | 02/20/2025 | 1 | 2,062,000 | 100 | | 22,888 | | 8,929 | | 30,822 | | | (13,946) | | 6,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/20/2024 | 02/20/2025 | 1 | 1,693,000 | 100 | | 29,628 | | 11,558 | | 47,441 | | | (18,052) | | 5,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/21/2024 | 02/21/2025 | 1 | 2,300,000 | 100 | | 25,530 | | 10,030 | | 32,979 | | | (15,485) | | 7,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/22/2024 | 02/21/2025 | 1 | 5,506,000 | 100 | | 62,218 | | 24,646 | | 87,126 | | | (37,672) | | 17,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261IS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/22/2024 | 02/21/2025 | 1 | 2,785,000 | 100 | | 56,257 | | 22,285 | | 94,725 | | | (34,062) | | 8,746 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/27/2024 | 02/27/2025 | 1 | 3,813,000 | 100 | | 42,324 | | 17,325 | | 73,518 | | | (24,978) | | 12,222 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/29/2024 | 02/28/2025 | 1 | 3,197,000 | 100 | | 35,167 | | 14,612 | | 73,336 | | | (20,618) | | 10,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/04/2024 | 03/04/2025 | 1 | 2,864,000 | 100 | | 30,645 | | 13,001 | | 36,205 | | | (17,631) | | 9,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/04/2024 | 03/04/2025 | 1 | 1,231,000 | 100 | | 21,912 | | 9,296 | | 30,382 | | | (12,607) | | 4,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/05/2024 | 03/05/2025 | 1 | 2,629,000 | 100 | | 46,270 | | 19,757 | | 23,675 | | | (26,495) | | 8,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/11/2024 | 03/11/2025 | 1 | 4,579,000 | 100 | | 45,790 | | 20,309 | | 67,703 | | | (25,467) | | 15,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/11/2024 | 03/11/2025 | 1 | 2,927,000 | 100 | | 53,564 | | 23,757 | | 91,861 | | | (29,790) | | 9,750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/12/2024 | 03/12/2025 | 1 | 3,704,000 | 100 | | 38,151 | | 17,026 | | 25,942 | | | (21,114) | | 12,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/12/2024 | 03/12/2025 | 1 | 3,588,000 | 100 | | 58,843 | | 26,261 | | 58,717 | | | (32,565) | | 11,989 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/15/2024 | 03/14/2025 | 1 | 3,523,000 | 100 | | 35,935 | | 16,370 | | 69,378 | | | (19,646) | | 11,843 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/15/2024 | 03/14/2025 | 1 | 5,427,000 | 100 | | 55,355 | | 25,217 | | 89,525 | | | (30,263) | | 18,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/15/2024 | 03/17/2025 | 1 | 4,770,000 | 100 | | 48,654 | | 22,384 | | 96,730 | | | (26,382) | | 16,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/18/2024 | 03/18/2025 | 1 | 3,218,000 | 100 | | 33,145 | | 15,340 | | 65,016 | | | (17,799) | | 10,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/18/2024 | 03/18/2025 | 1 | 2,143,000 | 100 | | 37,288 | | 17,257 | | 69,795 | | | (20,023) | | 7,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/19/2024 | 03/19/2025 | 1 | 1,416,000 | 100 | | 23,506 | | 10,943 | | 33,545 | | | (12,558) | | 4,832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/20/2024 | 03/20/2025 | 1 | 3,117,000 | 100 | | 32,729 | | 15,327 | | 33,692 | | | (17,395) | | 10,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/20/2024 | 03/20/2025 | 1 | 1,472,000 | 100 | | 21,491 | | 10,065 | | 25,570 | | | (11,423) | | 5,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/25/2024 | 03/25/2025 | 1 | 3,053,000 | 100 | | 30,530 | | 14,718 | | 29,697 | | | (15,809) | | 10,600 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261JSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/25/2024 | 03/25/2025 | 1 | 1,375,000 | 100 | | 19,388 | | 9,347 | | 21,924 | | | (10,039) | | 4,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/27/2024 | 03/27/2025 | 1 | 2,868,000 | 100 | | 29,540 | | 14,404 | | 41,209 | | | (15,134) | | 10,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX219SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/09/2024 | 1 | 1,488,000 | 100 | 34,819 | | | 765 | | 148,765 | | | (26,067) | | 1,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921A$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/13/2023 | 10/15/2024 | 1 | 3,096,000 | 100 | 69,350 | | | 2,667 | | 344,657 | | | (51,636) | | 3,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/07/2023 | 11/07/2024 | 1 | 2,112,000 | 100 | 39,072 | | | 3,972 | | 86,394 | | | (29,251) | | 3,407 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/10/2023 | 11/08/2024 | 1 | 1,289,000 | 100 | 24,233 | | | 2,558 | | 83,646 | | | (18,241) | | 2,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/10/2023 | 11/11/2024 | 1 | 1,664,000 | 100 | 31,616 | | | 3,571 | | 116,318 | | | (23,604) | | 2,822 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/14/2023 | 11/14/2024 | 1 | 1,924,000 | 100 | 34,824 | | | 4,210 | | 130,682 | | | (26,071) | | 3,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/15/2023 | 11/15/2024 | 1 | 1,511,000 | 100 | 25,385 | | | 3,138 | | 106,173 | | | (19,004) | | 2,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/16/2023 | 11/15/2024 | 1 | 1,018,000 | 100 | 20,564 | | | 2,563 | | 74,892 | | | (15,437) | | 1,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/17/2023 | 11/18/2024 | 1 | 1,910,000 | 100 | 33,998 | | | 4,496 | | 131,761 | | | (25,383) | | 3,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/17/2023 | 11/19/2024 | 1 | 1,766,000 | 100 | 29,492 | | | 3,970 | | 98,073 | | | (21,959) | | 3,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/17/2023 | 11/19/2024 | 1 | 1,632,000 | 100 | 38,352 | | | 5,163 | | 130,904 | | | (28,556) | | 3,020 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2024 | 1 | 2,513,000 | 100 | 31,161 | | | 4,280 | | 88,844 | | | (23,328) | | 4,697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2024 | 1 | 1,680,000 | 100 | 27,888 | | | 3,831 | | 85,587 | | | (20,878) | | 3,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2024 | 1 | 1,526,000 | 100 | 35,708 | | | 4,905 | | 115,165 | | | (26,733) | | 2,852 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1 | 2,578,000 | 100 | 31,709 | | | 4,455 | | 87,640 | | | (23,739) | | 4,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/21/2024 | 1 | 2,285,000 | 100 | 37,931 | | | 5,329 | | 113,001 | | | (28,396) | | 4,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2023 | 11/22/2024 | 1 | 4,252,000 | 100 | 52,725 | | | 7,595 | | 156,080 | | | (39,472) | | 8,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2023 | 11/22/2024 | 1 | 1,331,000 | 100 | 25,289 | | | 3,643 | | 80,371 | | | (18,932) | | 2,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2023 | 11/22/2024 | 1 | 6,225,000 | 100 | 77,190 | | | 11,119 | | 330,195 | | | (57,787) | | 11,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/22/2024 | 1 | 2,776,000 | 100 | 33,867 | | | 4,892 | | 112,862 | | | (25,493) | | 5,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/25/2024 | 1 | 2,245,000 | 100 | 39,961 | | | 6,055 | | 115,987 | | | (29,835) | | 4,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/26/2024 | 1 | 2,668,000 | 100 | 50,425 | | | 7,758 | | 196,414 | | | (37,545) | | 5,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/27/2024 | 1 | 2,409,000 | 100 | 29,872 | | | 4,678 | | 101,430 | | | (22,363) | | 4,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$U | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/27/2024 | 1 | 2,164,000 | 100 | 35,922 | | | 5,625 | | 124,881 | | | (26,893) | | 4,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/27/2024 | 1 | 1,959,000 | 100 | 41,335 | | | 6,473 | | 144,679 | | | (30,945) | | 3,905 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/29/2023 | 11/29/2024 | 1 | 2,573,000 | 100 | 31,391 | | | 5,088 | | 122,826 | | | (23,500) | | 5,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/29/2023 | 11/29/2024 | 1 | 1,688,000 | 100 | 31,397 | | | 5,089 | | 121,055 | | | (23,505) | | 3,422 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921DSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/30/2023 | 11/29/2024 | 1 | 7,341,000 | 100 | 88,826 | | | 14,517 | | 220,865 | | | (66,680) | | 14,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/30/2023 | 11/29/2024 | 1 | 1,750,000 | 100 | 34,300 | | | 5,606 | | 98,156 | | | (25,748) | | 3,548 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/01/2023 | 11/29/2024 | 1 | 1,818,000 | 100 | 39,632 | | | 6,495 | | 111,036 | | | (29,833) | | 3,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/01/2023 | 12/03/2024 | 1 | 2,277,000 | 100 | 47,362 | | | 8,197 | | 127,598 | | | (35,264) | | 4,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/04/2023 | 12/04/2024 | 1 | 2,533,000 | 100 | 30,143 | | | 5,300 | | 77,893 | | | (22,566) | | 5,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/04/2023 | 12/04/2024 | 1 | 2,892,000 | 100 | 56,394 | | | 9,915 | | 155,370 | | | (42,218) | | 6,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/05/2023 | 12/05/2024 | 1 | 1,696,000 | 100 | 30,528 | | | 5,451 | | 38,718 | | | (22,854) | | 3,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/06/2023 | 12/06/2024 | 1 | 4,261,000 | 100 | 50,280 | | | 9,117 | | 76,650 | | | (37,641) | | 9,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/06/2023 | 12/06/2024 | 1 | 1,650,000 | 100 | 29,700 | | | 5,385 | | 62,958 | | | (22,234) | | 3,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 3,578,000 | 100 | 43,294 | | | 7,937 | | 102,885 | | | (32,589) | | 7,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 2,224,000 | 100 | 45,814 | | | 8,399 | | 129,471 | | | (34,487) | | 4,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/09/2024 | 1 | 2,252,000 | 100 | 27,024 | | | 5,137 | | 76,631 | | | (20,176) | | 4,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/10/2024 | 1 | 4,773,000 | 100 | 57,276 | | | 11,015 | | 149,207 | | | (42,646) | | 10,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921EST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/11/2023 | 12/11/2024 | 1 | 3,342,000 | 100 | 40,438 | | | 7,888 | | 116,675 | | | (30,273) | | 7,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/11/2023 | 12/11/2024 | 1 | 2,414,000 | 100 | 55,763 | | | 10,877 | | 174,784 | | | (41,746) | | 5,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/13/2023 | 12/13/2024 | 1 | 2,212,000 | 100 | 27,429 | | | 5,501 | | 71,235 | | | (20,534) | | 4,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/13/2023 | 12/13/2024 | 1 | 1,266,000 | 100 | 22,408 | | | 4,494 | | 63,238 | | | (16,776) | | 2,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/14/2023 | 12/13/2024 | 1 | 1,267,000 | 100 | 26,607 | | | 5,380 | | 83,905 | | | (19,973) | | 2,852 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/15/2023 | 12/16/2024 | 1 | 2,886,000 | 100 | 36,075 | | | 7,553 | | 107,585 | | | (26,933) | | 6,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/18/2023 | 12/18/2024 | 1 | 2,001,000 | 100 | 25,213 | | | 5,403 | | 84,559 | | | (18,875) | | 4,655 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 3,534,000 | 100 | 42,761 | | | 9,281 | | 109,108 | | | (32,013) | | 8,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2024 | 1 | 2,063,000 | 100 | 38,166 | | | 8,283 | | 105,674 | | | (28,572) | | 4,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/20/2023 | 12/20/2024 | 1 | 4,744,000 | 100 | 55,979 | | | 12,303 | | 128,615 | | | (41,908) | | 11,174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/21/2023 | 12/20/2024 | 1 | 4,503,000 | 100 | 53,135 | | | 11,808 | | 117,141 | | | (39,888) | | 10,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 5,861,000 | 100 | 67,402 | | | 15,020 | | 166,123 | | | (50,736) | | 13,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 3,309,000 | 100 | 72,798 | | | 16,222 | | 207,563 | | | (54,798) | | 7,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/26/2023 | 12/26/2024 | 1 | 1,998,000 | 100 | 23,576 | | | 5,570 | | 79,404 | | | (17,650) | | 4,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/26/2023 | 12/26/2024 | 1 | 3,632,000 | 100 | 65,376 | | | 15,446 | | 220,309 | | | (48,943) | | 8,866 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/03/2024 | 01/03/2025 | 1 | 4,107,000 | 100 | | 49,695 | | 12,833 | | 82,334 | | | (36,796) | | 10,476 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921HS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/03/2025 | 1 | 2,825,000 | 100 | | 33,900 | | 8,852 | | 10,798 | | | (25,052) | | 7,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/06/2025 | 1 | 5,184,000 | 100 | | 62,208 | | 16,623 | | 66,796 | | | (45,597) | | 13,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/07/2025 | 1 | 4,321,000 | 100 | | 51,852 | | 13,960 | | 41,055 | | | (37,903) | | 11,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/07/2025 | 1 | 2,428,000 | 100 | | 46,860 | | 12,616 | | 61,394 | | | (34,254) | | 6,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/09/2024 | 01/09/2025 | 1 | 4,790,000 | 100 | | 58,438 | | 16,054 | | 127,007 | | | (42,312) | | 12,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/09/2024 | 01/09/2025 | 1 | 2,372,000 | 100 | | 54,556 | | 14,988 | | 139,705 | | | (39,501) | | 6,239 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/21/2025 | 1 | 2,826,000 | 100 | | 31,369 | | 12,460 | | 76,461 | | | (18,959) | | 8,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/21/2025 | 1 | 1,507,000 | 100 | | 26,373 | | 10,476 | | 67,414 | | | (15,939) | | 4,733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/24/2025 | 1 | 3,475,000 | 100 | | 38,573 | | 15,514 | | 65,257 | | | (23,122) | | 11,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/24/2025 | 1 | 1,608,000 | 100 | | 29,909 | | 12,029 | | 56,796 | | | (17,929) | | 5,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/25/2025 | 1 | 3,721,000 | 100 | | 41,303 | | 16,680 | | 51,207 | | | (24,692) | | 11,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/25/2025 | 1 | 2,464,000 | 100 | | 40,410 | | 16,319 | | 60,063 | | | (24,158) | | 7,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 1,691,000 | 100 | | 28,071 | | 13,297 | | 35,043 | | | (14,843) | | 5,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/21/2025 | 1 | 1,854,000 | 100 | | 42,827 | | 20,287 | | 59,279 | | | (22,646) | | 6,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 09/29/2023 | 10/01/2024 | 1 | 3,771,000 | 100 | 44,498 | | | | | 113,002 | | | (33,132) | | 987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/10/2024 | 1 | 4,845,000 | 100 | 55,233 | | | 1,366 | | 264,415 | | | (41,349) | | 4,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/12/2023 | 10/11/2024 | 1 | 3,939,000 | 100 | 46,480 | | | 1,288 | | 152,300 | | | (34,892) | | 3,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 4,068,000 | 100 | 45,155 | | | 3,846 | | 157,407 | | | (33,804) | | 6,023 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/02/2023 | 11/01/2024 | 1 | 5,239,000 | 100 | 59,725 | | | 5,129 | | 161,232 | | | (44,834) | | 7,756 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/01/2024 | 1 | 5,084,000 | 100 | 58,466 | | | 5,035 | | 186,293 | | | (44,010) | | 7,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/06/2023 | 11/06/2024 | 1 | 3,249,000 | 100 | 38,663 | | | 3,824 | | 81,245 | | | (28,945) | | 5,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059S6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/08/2024 | 1 | 4,545,000 | 100 | 53,177 | | | 5,551 | | 168,377 | | | (39,810) | | 7,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059SE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/08/2024 | 1 | 4,816,000 | 100 | 56,347 | | | 5,931 | | 207,656 | | | (42,299) | | 7,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059SL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/08/2024 | 1 | 5,172,000 | 100 | 61,547 | | | 6,497 | | 206,803 | | | (46,329) | | 8,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059SM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/11/2024 | 1 | 4,402,000 | 100 | 53,264 | | | 6,016 | | 194,434 | | | (39,767) | | 7,466 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05AS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/14/2023 | 11/14/2024 | 1 | 2,780,000 | 100 | 34,194 | | | 4,133 | | 128,847 | | | (25,599) | | 4,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05AS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/15/2024 | 1 | 3,408,000 | 100 | 40,555 | | | 5,014 | | 179,345 | | | (30,361) | | 6,049 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05A$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/16/2023 | 11/15/2024 | 1 | 4,049,000 | 100 | 48,588 | | | 6,057 | | 188,633 | | | (36,474) | | 7,187 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/15/2024 | 1 | 3,316,000 | 100 | 41,118 | | | 5,140 | | 160,946 | | | (30,952) | | 5,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/18/2024 | 1 | 4,441,000 | 100 | 55,068 | | | 7,282 | | 231,980 | | | (41,114) | | 8,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/19/2024 | 1 | 4,032,000 | 100 | 49,594 | | | 6,676 | | 158,020 | | | (36,926) | | 7,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/18/2024 | 1 | 2,950,000 | 100 | 59,590 | | | 12,769 | | 175,866 | | | (44,611) | | 6,862 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05I$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 4,961,000 | 100 | 56,555 | | | 20,210 | | 71,593 | | | (36,412) | | 14,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05J$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/07/2025 | 1 | 2,605,000 | 100 | 53,142 | | | 19,043 | | 100,899 | | | (34,163) | | 7,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05J$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/12/2025 | 1 | 2,693,000 | 100 | 30,700 | | | 11,302 | | 24,406 | | | (19,376) | | 8,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05J$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/12/2025 | 1 | 2,461,000 | 100 | 46,759 | | | 17,213 | | 57,409 | | | (29,512) | | 7,483 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05K$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/13/2025 | 1 | 4,240,000 | 100 | 43,672 | | | 19,610 | | 51,830 | | | (24,050) | | 14,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/14/2025 | 1 | 6,625,000 | 100 | 68,900 | | | 31,301 | | 98,969 | | | (37,753) | | 22,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/19/2024 | 03/19/2025 | 1 | 5,398,000 | 100 | 56,679 | | | 26,388 | | 63,134 | | | (30,281) | | 18,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/21/2024 | 03/21/2025 | 1 | 5,766,000 | 100 | 57,660 | | | 27,313 | | 52,632 | | | (30,489) | | 19,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 3,500,000 | 100 | 35,000 | | | 16,625 | | 36,162 | | | (18,462) | | 12,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 2,336,000 | 100 | 40,880 | | | 19,418 | | 51,901 | | | (21,563) | | 8,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 6,426,000 | 100 | 63,617 | | | 30,218 | | 120,303 | | | (33,556) | | 22,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/24/2025 | 1 | 3,474,000 | 100 | 35,087 | | | 16,819 | | 42,836 | | | (18,356) | | 12,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/26/2024 | 03/26/2025 | 1 | 4,346,000 | 100 | 43,895 | | | 21,282 | | 74,053 | | | (22,609) | | 15,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00C$K | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/02/2023 | 10/02/2024 | 1 | 2,856,000 | 100 | 31,987 | | | 88 | | 111,812 | | | (23,947) | | 1,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00C$L | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/02/2023 | 10/02/2024 | 1 | 2,615,000 | 100 | 41,840 | | | 115 | | 160,102 | | | (31,323) | | 968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00D$6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/04/2023 | 10/04/2024 | 1 | 3,221,000 | 100 | 33,498 | | | 276 | | 175,788 | | | (25,078) | | 1,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00D$0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/06/2023 | 10/07/2024 | 1 | 1,161,000 | 100 | 23,568 | | | 391 | | 81,373 | | | (17,596) | | 804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00H$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 10/26/2023 | 10/25/2024 | 1 | 4,211,000 | 100 | 43,794 | | | 2,912 | | 266,063 | | | (32,876) | | 5,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00H$V | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/26/2023 | 10/25/2024 | 1 | 2,016,000 | 100 | 33,869 | | | 2,252 | | 194,126 | | | (25,425) | | 2,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00J$3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2023 | 11/01/2024 | 1 | 1,639,000 | 100 | 32,124 | | | 2,766 | | 114,495 | | | (24,182) | | 2,426 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00J$G | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/06/2023 | 11/06/2024 | 1 | 2,448,000 | 100 | 43,085 | | | 4,261 | | 117,786 | | | (32,255) | | 3,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00K$7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/08/2023 | 11/08/2024 | 1 | 1,602,000 | 100 | 26,273 | | | 2,743 | | 91,412 | | | (19,669) | | 2,618 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00LS2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/10/2023 | 11/12/2024 | 1 | 1,645,000 | 100 | 32,900 | | | 3,796 | | 95,359 | | | (24,496) | | 2,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSZ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/07/2023 | 12/06/2024 | 1 | 1,841,000 | 100 | 37,556 | | | 6,866 | | 72,350 | | | (28,193) | | 3,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00IWSF | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/08/2024 | 01/08/2025 | 1 | 3,140,000 | 100 | 71,278 | | | 19,386 | | 174,464 | | | (51,803) | | 8,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00XSJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/11/2024 | 01/10/2025 | 1 | 1,624,000 | 100 | 40,762 | | | 11,436 | | 110,942 | | | (29,371) | | 4,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009SZ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/19/2024 | 03/19/2025 | 1 | 2,096,000 | 100 | 51,771 | | | 24,103 | | 86,031 | | | (27,659) | | 7,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASW | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/25/2024 | 03/25/2025 | 1 | 1,277,000 | 100 | 26,306 | | | 12,682 | | 37,073 | | | (13,622) | | 4,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/25/2024 | 01/24/2025 | 1 | 1,732,000 | 100 | 38,970 | | | 12,414 | | 78,635 | | | (26,585) | | 4,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2024 | 01/24/2025 | 1 | 2,011,000 | 100 | 39,013 | | | 12,463 | | 103,747 | | | (26,581) | | 5,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2024 | 01/27/2025 | 1 | 1,107,000 | 100 | 21,365 | | | 6,945 | | 58,805 | | | (14,437) | | 3,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2024 | 01/28/2025 | 1 | 2,176,000 | 100 | 47,002 | | | 15,366 | | 115,626 | | | (31,675) | | 6,238 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/29/2024 | 01/29/2025 | 1 | 3,040,000 | 100 | 62,320 | | | 20,545 | | 161,454 | | | (41,717) | | 8,752 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/30/2024 | 01/30/2025 | 1 | 1,347,000 | 100 | 25,728 | | | 8,552 | | 56,333 | | | (17,152) | | 3,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/01/2024 | 01/31/2025 | 1 | 1,232,000 | 100 | 26,734 | | | 9,035 | | 57,980 | | | (17,725) | | 3,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 01/31/2025 | 1 | 1,974,000 | 100 | 36,914 | | | 12,510 | | 63,082 | | | (24,440) | | 5,730 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 1,185,000 | 100 | 22,160 | | | 7,631 | | 44,482 | | | (14,552) | | 3,481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13KSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2024 | 02/07/2025 | 1 | 1,587,000 | 100 | 35,708 | | | 12,760 | | 73,059 | | | (22,990) | | 4,736 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13XSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/28/2025 | 1 | 1,447,000 | 100 | 32,702 | | | 16,125 | | 62,977 | | | (16,665) | | 5,067 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/12/2025 | 1 | 2,047,000 | 100 | 35,823 | | | 22,007 | | 33,958 | | | (13,958) | | 8,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/23/2025 | 1 | 2,584,000 | 100 | 47,546 | | | 30,991 | | 76,640 | | | (16,850) | | 10,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/07/2024 | 06/06/2025 | 1 | 2,307,000 | 100 | 35,989 | | | 24,793 | | 13,250 | | | (11,370) | | 9,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2024 | 06/13/2025 | 1 | 2,493,000 | 100 | 50,109 | | | 35,494 | | 68,991 | | | (14,868) | | 10,439 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2024 | 06/27/2025 | 1 | 2,219,000 | 100 | 52,812 | | | 39,462 | | 81,519 | | | (13,638) | | 9,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/26/2024 | 06/26/2025 | 1 | 3,502,000 | 100 | 39,923 | | | 29,475 | | 60,798 | | | (10,500) | | 15,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/27/2025 | 1 | 1,626,000 | 100 | 19,187 | | | 12,580 | | 36,521 | | | (6,726) | | 6,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/17/2024 | 06/17/2025 | 1 | 2,273,000 | 100 | 43,642 | | | 31,224 | | 68,830 | | | (12,554) | | 9,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 05/30/2025 | 1 | 4,579,000 | 100 | 51,285 | | | 34,332 | | 130,032 | | | (17,189) | | 18,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401SG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/27/2024 | 06/27/2025 | 1 | 2,178,000 | 100 | 54,014 | | | 40,249 | | 79,150 | | | (14,059) | | 9,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/15/2024 | 05/15/2025 | 1 | 3,040,000 | 100 | 33,136 | | | 20,630 | | 58,769 | | | (12,528) | | 11,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/23/2024 | 05/23/2025 | 1 | 1,672,000 | 100 | 41,967 | | | 27,279 | | 96,142 | | | (14,947) | | 6,708 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140ESV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/16/2024 | 04/16/2025 | 1 | 2,175,000 | 100 | | 56,550 | | 30,690 | | 125,974 | | | (25,874) | | 8,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/23/2024 | 05/23/2025 | 1 | 4,888,000 | 100 | | 56,701 | | 36,856 | | 147,186 | | | (20,195) | | 19,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/04/2024 | 04/04/2025 | 1 | 3,844,000 | 100 | | 38,824 | | 19,896 | | 44,944 | | | (19,040) | | 13,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/23/2024 | 05/23/2025 | 1 | 1,892,000 | 100 | | 30,083 | | 19,554 | | 74,549 | | | (10,714) | | 7,591 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/30/2024 | 05/30/2025 | 1 | 2,138,000 | 100 | | 24,587 | | 16,414 | | 46,255 | | | (8,285) | | 8,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/27/2025 | 1 | 3,538,000 | 100 | | 40,687 | | 30,402 | | 68,133 | | | (10,507) | | 15,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/20/2024 | 06/20/2025 | 1 | 4,018,000 | 100 | | 44,198 | | 32,077 | | 90,206 | | | (12,351) | | 17,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/23/2025 | 1 | 3,245,000 | 100 | | 38,291 | | 24,958 | | 61,942 | | | (13,570) | | 13,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/19/2025 | 1 | 3,441,000 | 100 | | 37,851 | | 23,983 | | 92,805 | | | (14,027) | | 13,687 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/17/2024 | 06/17/2025 | 1 | 2,458,000 | 100 | | 28,267 | | 20,224 | | 46,329 | | | (8,132) | | 10,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/20/2024 | 05/20/2025 | 1 | 2,283,000 | 100 | | 42,920 | | 27,313 | | 98,169 | | | (15,639) | | 9,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/10/2024 | 06/10/2025 | 1 | 1,455,000 | 100 | | 22,698 | | 15,757 | | 13,836 | | | (6,965) | | 6,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/12/2024 | 06/12/2025 | 1 | 1,307,000 | 100 | | 23,395 | | 16,370 | | 15,701 | | | (7,051) | | 5,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2024 | 05/01/2025 | 1 | 2,614,000 | 100 | | 27,447 | | 16,030 | | 69,611 | | | (11,430) | | 9,984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/15/2024 | 04/15/2025 | 1 | 2,015,000 | 100 | | 37,479 | | 20,237 | | 92,675 | | | (17,251) | | 7,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/17/2024 | 04/17/2025 | 1 | 2,226,000 | 100 | | 43,852 | | 23,919 | | 121,747 | | | (19,944) | | 8,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/14/2024 | 05/14/2025 | 1 | 1,409,000 | 100 | | 22,403 | | 13,886 | | 32,170 | | | (8,532) | | 5,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 05/30/2025 | 1 | 1,972,000 | 100 | | 30,369 | | 20,330 | | 72,757 | | | (10,179) | | 8,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/07/2024 | 06/09/2025 | 1 | 3,543,000 | 100 | | 40,036 | | 27,683 | | 26,694 | | | (12,545) | | 14,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/19/2024 | 04/21/2025 | 1 | 3,069,000 | 100 | | 29,156 | | 16,224 | | 109,162 | | | (13,029) | | 11,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2024 | 04/24/2025 | 1 | 1,218,000 | 100 | | 24,482 | | 13,826 | | 62,710 | | | (10,665) | | 4,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 4,908,000 | 100 | | 53,988 | | 34,042 | | 118,252 | | | (20,171) | | 19,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/23/2025 | 1 | 3,435,000 | 100 | | 39,159 | | 28,587 | | 82,730 | | | (10,777) | | 14,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 06/02/2025 | 1 | 3,069,000 | 100 | | 34,373 | | 23,105 | | 35,325 | | | (11,426) | | 12,572 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 2,317,000 | 100 | | 42,401 | | 26,736 | | 92,538 | | | (15,842) | | 9,156 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/06/2024 | 06/06/2025 | 1 | 2,143,000 | 100 | | 35,788 | | 24,586 | | 18,798 | | | (11,374) | | 8,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/30/2024 | 04/30/2025 | 1 | 2,912,000 | 100 | | 29,702 | | 17,265 | | 77,549 | | | (12,451) | | 11,096 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2024 | 05/01/2025 | 1 | 1,245,000 | 100 | | 20,418 | | 11,925 | | 49,063 | | | (8,503) | | 4,755 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/13/2025 | 1 | 4,064,000 | 100 | | 45,517 | | 32,241 | | 60,899 | | | (13,505) | | 17,018 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140ISE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/27/2024 | 06/27/2025 | 1 | 2,018,000 | 100 | | 23,005 | | 17,142 | | 35,549 | | | (5,988) | | 8,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/21/2024 | 05/21/2025 | 1 | 4,660,000 | 100 | | 52,192 | | 33,357 | | 136,609 | | | (18,875) | | 18,616 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 3,403,000 | 100 | | 34,711 | | 18,072 | | 28,088 | | | (16,642) | | 12,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/04/2024 | 06/04/2025 | 1 | 3,739,000 | 100 | | 41,877 | | 28,379 | | 37,854 | | | (13,538) | | 15,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/30/2025 | 1 | 2,104,000 | 100 | | 23,986 | | 17,973 | | 35,092 | | | (6,143) | | 9,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/20/2024 | 05/20/2025 | 1 | 3,465,000 | 100 | | 39,155 | | 24,917 | | 96,730 | | | (14,267) | | 13,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/10/2024 | 04/10/2025 | 1 | 2,076,000 | 100 | | 35,084 | | 18,460 | | 46,198 | | | (16,629) | | 7,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/06/2024 | 05/06/2025 | 1 | 3,380,000 | 100 | | 66,586 | | 39,805 | | 61,060 | | | (26,817) | | 13,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/05/2024 | 06/05/2025 | 1 | 2,326,000 | 100 | | 49,776 | | 33,870 | | 23,461 | | | (15,956) | | 9,586 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/09/2024 | 05/09/2025 | 1 | 4,671,000 | 100 | | 49,980 | | 30,459 | | 48,321 | | | (19,718) | | 18,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/22/2024 | 04/22/2025 | 1 | 4,045,000 | 100 | | 39,641 | | 22,168 | | 128,437 | | | (17,485) | | 15,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/03/2024 | 06/03/2025 | 1 | 3,588,000 | 100 | | 40,544 | | 27,365 | | 35,001 | | | (13,219) | | 14,728 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/18/2024 | 06/18/2025 | 1 | 1,446,000 | 100 | | 25,739 | | 18,486 | | 44,740 | | | (7,334) | | 6,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/07/2025 | 1 | 4,172,000 | 100 | | 41,720 | | 21,607 | | 12,091 | | | (20,235) | | 15,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/16/2025 | 1 | 2,676,000 | 100 | | 44,422 | | 31,572 | | 55,589 | | | (13,072) | | 11,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/12/2024 | 06/12/2025 | 1 | 2,925,000 | 100 | | 33,345 | | 23,332 | | 16,304 | | | (10,049) | | 12,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/16/2024 | 05/16/2025 | 1 | 5,326,000 | 100 | | 59,119 | | 37,174 | | 92,187 | | | (22,190) | | 21,047 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/21/2024 | 05/21/2025 | 1 | 2,198,000 | 100 | | 39,564 | | 25,286 | | 91,627 | | | (14,308) | | 8,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/04/2025 | 1 | 2,878,000 | 100 | | 28,780 | | 14,790 | | 2,736 | | | (14,074) | | 10,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/13/2025 | 1 | 2,155,000 | 100 | | 28,662 | | 20,302 | | 28,547 | | | (8,504) | | 9,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/16/2025 | 1 | 4,677,000 | 100 | | 52,382 | | 37,230 | | 62,122 | | | (15,415) | | 19,699 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/25/2024 | 06/25/2025 | 1 | 2,061,000 | 100 | | 41,014 | | 30,167 | | 54,615 | | | (10,900) | | 8,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/02/2025 | 1 | 3,593,000 | 100 | | 57,847 | | 34,226 | | 85,200 | | | (23,838) | | 13,756 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/18/2024 | 06/18/2025 | 1 | 4,193,000 | 100 | | 46,962 | | 33,729 | | 92,320 | | | (13,381) | | 17,728 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/05/2024 | 06/05/2025 | 1 | 3,132,000 | 100 | | 35,392 | | 24,082 | | 7,483 | | | (11,345) | | 12,908 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/09/2025 | 1 | 4,386,000 | 100 | | 46,930 | | 28,680 | | 41,951 | | | (18,437) | | 17,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/30/2024 | 04/30/2025 | 1 | 2,071,000 | 100 | | 37,485 | | 21,789 | | 93,346 | | | (15,713) | | 7,892 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSU | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/03/2024 | 05/05/2025 | 1 | 1,103,000 | 100 | | 18,972 | | 11,289 | | 14,525 | | | (7,754) | | 4,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/23/2025 | 1 | 1,828,000 | 100 | | 27,603 | | 17,992 | | 51,214 | | | (9,782) | | 7,334 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261LS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/09/2025 | 1 | 4,500,000 | 100 | | 48,150 | | 29,425 | | 33,005 | | | (18,916) | | 17,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 04/24/2024 | 04/24/2025 | 1 | 4,028,000 | 100 | | 39,877 | | 22,520 | | 113,574 | | | (17,371) | | 15,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSW | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/16/2024 | 05/16/2025 | 1 | 2,128,000 | 100 | | 47,454 | | 29,840 | | 85,201 | | | (17,812) | | 8,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/30/2024 | 05/30/2025 | 1 | 1,370,000 | 100 | | 34,250 | | 22,865 | | 62,579 | | | (11,542) | | 5,578 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/13/2024 | 05/13/2025 | 1 | 2,283,000 | 100 | | 41,094 | | 25,358 | | 60,649 | | | (15,762) | | 8,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/11/2024 | 06/11/2025 | 1 | 4,204,000 | 100 | | 47,505 | | 33,110 | | 29,060 | | | (14,447) | | 17,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/14/2024 | 05/14/2025 | 1 | 2,394,000 | 100 | | 54,344 | | 33,684 | | 82,786 | | | (20,695) | | 9,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 06/10/2024 | 06/10/2025 | 1 | 1,688,000 | 100 | | 43,213 | | 29,999 | | 39,838 | | | (13,260) | | 7,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HS0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/02/2024 | 05/02/2025 | 1 | 2,101,000 | 100 | | 51,685 | | 30,495 | | 94,048 | | | (21,382) | | 8,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DS8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 04/08/2024 | 04/08/2025 | 1 | 2,143,000 | 100 | | 34,717 | | 18,076 | | 40,306 | | | (16,645) | | 7,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 04/09/2024 | 04/09/2025 | 1 | 3,059,000 | 100 | | 61,792 | | 32,343 | | 91,354 | | | (29,457) | | 11,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES71P3U3RHIGC71XBU11 | 04/01/2024 | 04/01/2025 | 1 | 1,920,000 | 100 | | 35,328 | | 17,713 | | 38,562 | | | (17,616) | | 6,798 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSS | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/15/2024 | 05/15/2025 | 1 | 2,674,000 | 100 | | 50,806 | | 31,631 | | 98,782 | | | (19,209) | | 10,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 04/16/2024 | 04/16/2025 | 1 | 2,231,000 | 100 | | 29,672 | | 16,103 | | 69,569 | | | (13,576) | | 8,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/07/2024 | 06/06/2025 | 1 | 3,348,000 | 100 | | 37,832 | | 26,062 | | 9,156 | | | (11,953) | | 13,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSX | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 06/12/2024 | 06/12/2025 | 1 | 1,936,000 | 100 | | 52,272 | | 36,576 | | 49,171 | | | (15,753) | | 8,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HST | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/03/2024 | 05/02/2025 | 1 | 2,933,000 | 100 | | 53,381 | | 31,584 | | 87,730 | | | (21,998) | | 11,229 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSV | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/16/2024 | 05/16/2025 | 1 | 1,873,000 | 100 | | 26,222 | | 16,489 | | 45,020 | | | (9,842) | | 7,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 06/26/2024 | 06/26/2025 | 1 | 2,401,000 | 100 | | 54,023 | | 39,884 | | 79,646 | | | (14,209) | | 10,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/29/2024 | 05/29/2025 | 1 | 2,890,000 | 100 | | 33,524 | | 22,165 | | 69,764 | | | (11,389) | | 11,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/19/2025 | 1 | 1,808,000 | 100 | | 29,109 | | 18,444 | | 66,715 | | | (10,787) | | 7,192 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/11/2025 | 1 | 6,141,000 | 100 | | 60,182 | | 32,097 | | 104,574 | | | (28,272) | | 22,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 4,048,000 | 100 | | 44,528 | | 28,077 | | 113,741 | | | (16,637) | | 15,997 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 06/13/2024 | 06/13/2025 | 1 | 2,647,000 | 100 | | 44,734 | | 31,599 | | 42,937 | | | (13,359) | | 11,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSL | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/31/2024 | 05/30/2025 | 1 | 1,663,000 | 100 | | 42,407 | | 28,389 | | 95,388 | | | (14,213) | | 6,771 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 04/26/2024 | 04/25/2025 | 1 | 2,558,000 | 100 | | 52,439 | | 30,007 | | 135,779 | | | (22,618) | | 9,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P3016NJZ34 | 05/10/2024 | 05/09/2025 | 1 | 2,775,000 | 100 | | 46,620 | | 28,490 | | 57,030 | | | (18,315) | | 10,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/11/2024 | 06/11/2025 | 1 | 2,951,000 | 100 | | 55,774 | | 38,873 | | 45,458 | | | (16,961) | | 12,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 05/29/2024 | 05/29/2025 | 1 | 2,673,000 | 100 | | 51,856 | | 34,285 | | 101,612 | | | (17,617) | | 10,860 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140HSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/10/2024 | 06/10/2025 | 1 | 3,675,000 | 100 | | 41,528 | | 28,829 | | 20,395 | | | (12,743) | | 15,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/13/2025 | 1 | 2,307,000 | 100 | | 59,982 | | 42,370 | | 70,499 | | | (17,912) | | 9,660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/20/2024 | 06/20/2025 | 1 | 2,014,000 | 100 | | 32,828 | | 23,825 | | 62,750 | | | (9,174) | | 8,548 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/03/2024 | 04/03/2025 | 1 | 2,016,000 | 100 | | 38,707 | | 19,620 | | 41,113 | | | (19,088) | | 7,176 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/07/2024 | 06/06/2025 | 1 | 1,775,000 | 100 | | 41,713 | | 28,735 | | 27,359 | | | (13,178) | | 7,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/06/2024 | 06/06/2025 | 1 | 3,172,000 | 100 | | 35,526 | | 24,406 | | 13,349 | | | (11,291) | | 13,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2024 | 06/13/2025 | 1 | 2,442,000 | 100 | | 49,084 | | 34,768 | | 53,607 | | | (14,563) | | 10,226 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FSK | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/18/2024 | 04/17/2025 | 1 | 2,012,000 | 100 | | 41,045 | | 22,575 | | 119,324 | | | (18,605) | | 7,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/18/2024 | 06/18/2025 | 1 | 1,680,000 | 100 | | 43,008 | | 30,890 | | 70,084 | | | (12,254) | | 7,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ES9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/01/2024 | 04/01/2025 | 1 | 2,761,000 | 100 | | 28,714 | | 14,397 | | 21,001 | | | (14,318) | | 9,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001SR | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/10/2024 | 05/09/2025 | 1 | 2,394,000 | 100 | | 56,020 | | 34,234 | | 68,776 | | | (22,008) | | 9,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSK | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/25/2024 | 04/25/2025 | 1 | 1,810,000 | 100 | | 38,372 | | 21,896 | | 92,005 | | | (16,610) | | 6,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/23/2025 | 1 | 2,825,000 | 100 | | 33,335 | | 21,728 | | 64,084 | | | (11,814) | | 11,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSN | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/04/2024 | 04/04/2025 | 1 | 2,420,000 | 100 | | 53,240 | | 27,284 | | 86,793 | | | (26,109) | | 8,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/22/2024 | 05/22/2025 | 1 | 1,198,000 | 100 | | 24,080 | | 15,456 | | 52,035 | | | (8,642) | | 4,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/25/2024 | 04/25/2025 | 1 | 5,520,000 | 100 | | 54,096 | | 30,869 | | 131,674 | | | (23,417) | | 20,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 04/28/2025 | 1 | 1,711,000 | 100 | | 33,536 | | 19,308 | | 87,241 | | | (14,346) | | 6,489 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ES0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/11/2025 | 1 | 2,176,000 | 100 | | 42,432 | | 22,630 | | 64,784 | | | (19,934) | | 7,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/09/2024 | 05/09/2025 | 1 | 2,121,000 | 100 | | 45,177 | | 27,532 | | 63,307 | | | (17,823) | | 8,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 04/11/2025 | 1 | 5,581,000 | 100 | | 56,926 | | 30,277 | | 68,326 | | | (26,825) | | 20,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HS0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 04/29/2025 | 1 | 2,570,000 | 100 | | 52,685 | | 30,479 | | 143,729 | | | (22,229) | | 9,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001SQ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/10/2024 | 05/09/2025 | 1 | 2,016,000 | 100 | | 31,853 | | 19,466 | | 32,102 | | | (12,514) | | 7,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/06/2024 | 06/06/2025 | 1 | 1,870,000 | 100 | | 47,311 | | 32,502 | | 39,568 | | | (15,036) | | 7,723 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001SA | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/08/2024 | 05/08/2025 | 1 | 2,359,000 | 100 | | 44,113 | | 26,614 | | 57,271 | | | (17,524) | | 9,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSM | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/24/2024 | 05/23/2025 | 1 | 1,698,000 | 100 | | 43,299 | | 28,223 | | 81,411 | | | (15,345) | | 6,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/12/2024 | 04/11/2025 | 1 | 1,443,000 | 100 | | 28,139 | | 15,007 | | 59,280 | | | (13,219) | | 5,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/14/2024 | 06/13/2025 | 1 | 1,424,000 | 100 | | 34,888 | | 24,712 | | 43,322 | | | (10,351) | | 5,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/08/2024 | 05/08/2025 | 1 | 2,661,000 | 100 | | 28,207 | | 17,017 | | 28,010 | | | (11,205) | | 10,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 05/30/2025 | 1 | 2,003,000 | 100 | | 35,253 | | 23,600 | | 63,006 | | | (11,815) | | 8,155 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX1401SJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2024 | 06/27/2025 | 1 | 1,899,000 | 100 | | 40,829 | | 30,508 | | 64,084 | | | (10,544) | | 8,166 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/28/2024 | 05/28/2025 | 1 | 1,243,000 | 100 | | 25,730 | | 16,941 | | 49,307 | | | (8,812) | | 5,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/23/2024 | 04/23/2025 | 1 | 2,148,000 | 100 | | 38,234 | | 21,487 | | 131,362 | | | (16,760) | | 8,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/14/2025 | 1 | 4,164,000 | 100 | | 40,807 | | 21,921 | | 77,579 | | | (19,014) | | 15,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/04/2025 | 1 | 1,850,000 | 100 | | 29,600 | | 15,211 | | 20,235 | | | (14,475) | | 6,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/04/2024 | 06/04/2025 | 1 | 2,078,000 | 100 | | 41,560 | | 28,165 | | 44,083 | | | (13,436) | | 8,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/28/2024 | 05/28/2025 | 1 | 1,623,000 | 100 | | 18,989 | | 12,502 | | 39,438 | | | (6,503) | | 6,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 06/02/2025 | 1 | 2,024,000 | 100 | | 31,170 | | 20,951 | | 34,173 | | | (10,362) | | 8,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140EST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/16/2024 | 04/16/2025 | 1 | 5,022,000 | 100 | | 48,211 | | 26,164 | | 112,914 | | | (22,058) | | 18,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/13/2024 | 05/13/2025 | 1 | 3,684,000 | 100 | | 39,050 | | 24,097 | | 49,008 | | | (14,978) | | 14,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/13/2024 | 06/13/2025 | 1 | 2,711,000 | 100 | | 31,177 | | 22,022 | | 26,946 | | | (9,310) | | 11,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/20/2025 | 1 | 2,356,000 | 100 | | 26,858 | | 19,547 | | 55,222 | | | (7,452) | | 9,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/29/2024 | 04/29/2025 | 1 | 3,464,000 | 100 | | 36,026 | | 20,841 | | 104,791 | | | (15,200) | | 13,169 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/03/2024 | 04/03/2025 | 1 | 2,893,000 | 100 | | 29,509 | | 14,958 | | 20,566 | | | (14,552) | | 10,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2024 | 04/17/2025 | 1 | 2,693,000 | 100 | | 51,167 | | 28,220 | | 155,178 | | | (23,117) | | 9,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/02/2024 | 04/02/2025 | 1 | 2,027,000 | 100 | | 34,256 | | 17,270 | | 29,105 | | | (16,987) | | 7,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/02/2025 | 1 | 2,188,000 | 100 | | 22,755 | | 13,463 | | 28,788 | | | (9,377) | | 8,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/14/2025 | 1 | 1,349,000 | 100 | | 26,306 | | 14,131 | | 54,640 | | | (12,257) | | 4,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 2,448,000 | 100 | | 34,272 | | 21,610 | | 73,243 | | | (12,805) | | 9,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2024 | 06/06/2025 | 1 | 3,153,000 | 100 | | 63,375 | | 43,659 | | 52,657 | | | (20,022) | | 13,021 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/19/2024 | 04/17/2025 | 1 | 4,900,000 | 100 | | 46,060 | | 25,404 | | 160,447 | | | (20,809) | | 18,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/19/2024 | 04/17/2025 | 1 | 4,950,000 | 100 | | 46,530 | | 25,663 | | 171,282 | | | (21,022) | | 18,275 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/02/2024 | 05/02/2025 | 1 | 1,818,000 | 100 | | 27,088 | | 15,983 | | 43,052 | | | (11,206) | | 6,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/14/2024 | 05/14/2025 | 1 | 3,759,000 | 100 | | 40,221 | | 24,931 | | 55,091 | | | (15,317) | | 14,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/20/2025 | 1 | 2,044,000 | 100 | | 27,390 | | 19,934 | | 54,661 | | | (7,600) | | 8,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 2,215,000 | 100 | | 52,717 | | 33,241 | | 106,277 | | | (19,696) | | 8,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/04/2025 | 1 | 4,811,000 | 100 | | 48,110 | | 24,723 | | 19,706 | | | (23,526) | | 17,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/28/2025 | 1 | 3,146,000 | 100 | | 32,404 | | 18,657 | | 93,774 | | | (13,862) | | 11,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/20/2025 | 1 | 2,026,000 | 100 | | 38,089 | | 27,720 | | 71,703 | | | (10,569) | | 8,599 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX1401S8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/25/2024 | 06/25/2025 | 1 | 3,425,000 | 100 | | 38,703 | | 28,467 | | 50,510 | | | (10,285) | | 14,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/12/2025 | 1 | 3,624,000 | 100 | | 38,777 | | 23,822 | | 28,260 | | | (15,109) | | 14,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401SA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/24/2024 | 06/24/2025 | 1 | 1,317,000 | 100 | | 27,262 | | 19,977 | | 41,937 | | | (7,320) | | 5,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/25/2025 | 1 | 2,814,000 | 100 | | 28,703 | | 16,424 | | 78,149 | | | (12,380) | | 10,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/18/2024 | 04/17/2025 | 1 | 4,978,000 | 100 | | 47,291 | | 26,010 | | 170,057 | | | (21,437) | | 18,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/02/2024 | 04/02/2025 | 1 | 2,569,000 | 100 | | 25,947 | | 13,081 | | 14,039 | | | (12,867) | | 9,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/23/2025 | 1 | 2,104,000 | 100 | | 30,298 | | 22,118 | | 62,717 | | | (8,338) | | 8,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401SF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/27/2024 | 06/27/2025 | 1 | 2,002,000 | 100 | | 31,231 | | 23,272 | | 47,086 | | | (8,129) | | 8,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/02/2025 | 1 | 4,308,000 | 100 | | 44,803 | | 26,509 | | 56,384 | | | (18,463) | | 16,493 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/24/2024 | 06/24/2025 | 1 | 2,568,000 | 100 | | 27,991 | | 20,511 | | 46,006 | | | (7,515) | | 10,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2024 | 05/22/2025 | 1 | 3,221,000 | 100 | | 36,719 | | 23,569 | | 83,947 | | | (13,179) | | 12,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/25/2025 | 1 | 2,802,000 | 100 | | 28,580 | | 16,354 | | 77,349 | | | (12,327) | | 10,551 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/05/2025 | 1 | 4,135,000 | 100 | | 43,004 | | 25,589 | | 14,773 | | | (17,577) | | 15,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/09/2024 | 05/09/2025 | 1 | 3,940,000 | 100 | | 62,646 | | 38,178 | | 72,106 | | | (24,715) | | 15,329 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/09/2024 | 04/09/2025 | 1 | 5,260,000 | 100 | | 52,074 | | 27,256 | | 54,595 | | | (24,824) | | 19,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/20/2025 | 1 | 4,892,000 | 100 | | 55,769 | | 40,587 | | 101,134 | | | (15,474) | | 20,763 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/20/2025 | 1 | 2,019,000 | 100 | | 33,515 | | 24,392 | | 58,011 | | | (9,300) | | 8,569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/23/2024 | 04/23/2025 | 1 | 4,658,000 | 100 | | 46,580 | | 26,177 | | 169,276 | | | (20,419) | | 17,454 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/27/2025 | 1 | 2,044,000 | 100 | | 27,594 | | 20,619 | | 45,904 | | | (7,126) | | 8,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/18/2024 | 06/18/2025 | 1 | 2,493,000 | 100 | | 27,922 | | 20,054 | | 52,455 | | | (7,956) | | 10,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/17/2024 | 04/17/2025 | 1 | 3,559,000 | 100 | | 34,166 | | 18,636 | | 105,791 | | | (15,539) | | 13,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/27/2025 | 1 | 1,294,000 | 100 | | 25,362 | | 16,629 | | 46,046 | | | (8,891) | | 5,235 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/03/2024 | 06/03/2025 | 1 | 2,546,000 | 100 | | 45,573 | | 30,759 | | 46,611 | | | (14,858) | | 10,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/11/2025 | 1 | 3,182,000 | 100 | | 30,865 | | 16,462 | | 34,689 | | | (14,500) | | 11,569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/27/2025 | 1 | 2,395,000 | 100 | | 27,543 | | 20,580 | | 45,469 | | | (7,113) | | 10,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/07/2024 | 06/06/2025 | 1 | 4,972,000 | 100 | | 56,184 | | 38,704 | | 32,992 | | | (17,750) | | 20,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/02/2024 | 05/02/2025 | 1 | 3,128,000 | 100 | | 31,906 | | 18,825 | | 46,011 | | | (13,199) | | 11,976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/13/2025 | 1 | 2,988,000 | 100 | | 33,764 | | 23,916 | | 31,776 | | | (10,018) | | 12,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2024 | 04/17/2025 | 1 | 1,921,000 | 100 | | 36,691 | | 20,236 | | 115,209 | | | (16,577) | | 7,092 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261KSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/06/2024 | 05/06/2025 | 1 | 2,485,000 | 100 | | 25,844 | | 15,449 | | 13,990 | | | (10,408) | | 9,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 05/30/2025 | 1 | 2,675,000 | 100 | | 29,960 | | 20,057 | | 56,122 | | | (10,042) | | 10,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ESG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/04/2025 | 1 | 3,725,000 | 100 | | 75,245 | | 38,668 | | 34,355 | | | (36,796) | | 13,296 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/23/2025 | 1 | 4,711,000 | 100 | | 55,590 | | 36,234 | | 107,737 | | | (19,701) | | 18,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/10/2024 | 04/10/2025 | 1 | 4,167,000 | 100 | | 41,670 | | 21,926 | | 42,121 | | | (19,750) | | 15,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2024 | 06/09/2025 | 1 | 1,868,000 | 100 | | 35,492 | | 24,541 | | 31,013 | | | (11,121) | | 7,761 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/18/2024 | 06/18/2025 | 1 | 2,070,000 | 100 | | 37,053 | | 26,613 | | 65,110 | | | (10,558) | | 8,752 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/22/2024 | 04/22/2025 | 1 | 1,002,000 | 100 | | 17,535 | | 9,806 | | 51,949 | | | (7,735) | | 3,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/15/2024 | 04/15/2025 | 1 | 3,930,000 | 100 | | 38,121 | | 20,583 | | 96,710 | | | (17,546) | | 14,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/27/2025 | 1 | 3,024,000 | 100 | | 47,477 | | 35,476 | | 77,033 | | | (12,260) | | 13,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00IS4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 05/07/2024 | 05/07/2025 | 1 | 1,579,000 | 100 | | 29,054 | | 17,448 | | 24,704 | | | (11,621) | | 6,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 04/11/2024 | 04/11/2025 | 1 | 3,170,000 | 100 | | 63,717 | | 33,888 | | 95,628 | | | (30,026) | | 11,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/23/2025 | 1 | 1,038,000 | 100 | | 20,345 | | 13,261 | | 37,116 | | | (7,210) | | 4,164 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/07/2024 | 05/07/2025 | 1 | 3,159,000 | 100 | | 33,170 | | 19,920 | | 12,780 | | | (13,268) | | 12,235 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 10/15/2024 | 1 | 4,218,750 | .5575 | | 31,718 | | 16,446 | | 7,234 | | | (15,312) | | 4,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 10/18/2024 | 1 | 8,550,000 | .5650 | | 50,685 | | 37,463 | | 30,021 | | | (14,192) | | 9,493 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401SQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/03/2025 | 1 | 3,315,000 | 100 | | 38,123 | | 29,202 | | 9,830 | | | (9,137) | | 14,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/18/2025 | 1 | 1,954,000 | 100 | | 34,390 | | 27,703 | | 61,150 | | | (6,897) | | 8,724 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 09/04/2025 | 1 | 2,140,000 | 100 | | 44,726 | | 41,646 | | 59,905 | | | (3,186) | | 10,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261MSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/01/2024 | 07/01/2025 | 1 | 2,568,000 | 100 | | 29,532 | | 22,210 | | 41,469 | | | (7,363) | | 11,125 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401SU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/10/2024 | 07/10/2025 | 1 | 2,078,000 | 100 | | 34,910 | | 27,120 | | 16,160 | | | (7,843) | | 9,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/24/2024 | 07/24/2025 | 1 | 3,043,000 | 100 | | 30,430 | | 24,813 | | 57,139 | | | (5,669) | | 13,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/23/2024 | 09/23/2025 | 1 | 1,977,000 | 100 | | 23,724 | | 23,332 | | 31,446 | | | (455) | | 9,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/10/2025 | 1 | 2,455,000 | 100 | | 53,519 | | 41,577 | | 30,388 | | | (12,023) | | 10,809 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/21/2025 | 1 | 1,431,000 | 100 | | 25,186 | | 20,329 | | 44,644 | | | (5,010) | | 6,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/30/2024 | 09/30/2025 | 1 | 3,942,000 | 100 | | 40,208 | | 40,208 | | 41,758 | | | | | 19,710 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/26/2025 | 1 | 4,581,000 | 100 | | 46,726 | | 46,726 | | 50,240 | | | (385) | | 22,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/29/2025 | 1 | 1,646,000 | 100 | | 26,665 | | 26,665 | | 27,182 | | | (218) | | 8,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 08/28/2025 | 1 | 2,204,000 | 100 | | 22,481 | | 20,499 | | 32,295 | | | (2,033) | | 10,510 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261M$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/01/2024 | 07/01/2025 | 1 | 2,177,000 | 100 | | 39,186 | | 29,470 | | 54,743 | | | (9,770) | | 9,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/08/2025 | 1 | 4,338,000 | 100 | | 40,777 | | 35,227 | | 76,661 | | | (5,825) | | 20,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/25/2025 | 1 | 1,886,000 | 100 | | 29,233 | | 26,414 | | 40,325 | | | (3,027) | | 8,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/18/2025 | 1 | 2,174,000 | 100 | | 35,871 | | 28,896 | | 63,487 | | | (7,194) | | 9,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/14/2025 | 1 | 3,772,000 | 100 | | 42,624 | | 33,582 | | 31,217 | | | (9,291) | | 16,724 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/07/2025 | 1 | 4,426,000 | 100 | | 50,899 | | 39,121 | | 9,050 | | | (12,066) | | 19,383 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2024 | 09/11/2025 | 1 | 1,699,000 | 100 | | 16,480 | | 15,663 | | 22,991 | | | (858) | | 8,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/17/2024 | 07/17/2025 | 1 | 3,491,000 | 100 | | 37,354 | | 29,739 | | 51,393 | | | (7,675) | | 15,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/05/2024 | 08/05/2025 | 1 | 2,065,000 | 100 | | 27,052 | | 22,953 | | 52,376 | | | (4,150) | | 9,500 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/19/2024 | 08/19/2025 | 1 | 3,193,000 | 100 | | 41,190 | | 36,537 | | 69,579 | | | (4,740) | | 15,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/03/2025 | 1 | 2,211,000 | 100 | | 37,366 | | 28,623 | | 9,809 | | | (8,955) | | 9,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 09/12/2025 | 1 | 1,499,000 | 100 | | 22,035 | | 21,120 | | 28,612 | | | (1,087) | | 7,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/23/2024 | 07/23/2025 | 1 | 3,946,000 | 100 | | 42,222 | | 34,313 | | 75,542 | | | (7,982) | | 17,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/12/2025 | 1 | 2,020,000 | 100 | | 29,694 | | 28,539 | | 38,988 | | | (1,387) | | 9,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/11/2024 | 07/11/2025 | 1 | 2,022,000 | 100 | | 34,981 | | 27,422 | | 21,121 | | | (7,763) | | 8,918 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/14/2025 | 1 | 2,050,000 | 100 | | 35,670 | | 28,104 | | 29,775 | | | (7,775) | | 9,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 1,853,000 | 100 | | 22,792 | | 21,473 | | 28,859 | | | (1,490) | | 8,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2024 | 08/01/2025 | 1 | 6,954,000 | 100 | | 64,672 | | 54,612 | | 125,195 | | | (10,483) | | 31,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/09/2024 | 09/09/2025 | 1 | 3,191,000 | 100 | | 31,591 | | 29,850 | | 44,395 | | | (1,818) | | 15,489 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/09/2025 | 1 | 2,127,000 | 100 | | 25,737 | | 24,319 | | 33,022 | | | (1,481) | | 10,325 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610S9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 08/29/2025 | 1 | 1,704,000 | 100 | | 28,798 | | 26,632 | | 37,767 | | | (2,453) | | 8,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/10/2025 | 1 | 3,106,000 | 100 | | 35,408 | | 27,507 | | 11,320 | | | (7,955) | | 13,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/07/2024 | 08/07/2025 | 1 | 2,055,000 | 100 | | 36,579 | | 31,238 | | 69,299 | | | (5,412) | | 9,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/08/2024 | 08/08/2025 | 1 | 3,571,000 | 100 | | 34,282 | | 29,533 | | 63,690 | | | (4,978) | | 16,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/22/2024 | 07/22/2025 | 1 | 2,806,000 | 100 | | 47,702 | | 38,635 | | 68,757 | | | (9,148) | | 12,613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/06/2024 | 09/08/2025 | 1 | 6,751,000 | 100 | | 65,485 | | 61,696 | | 94,570 | | | (4,282) | | 32,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610S8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 08/29/2025 | 1 | 2,004,000 | 100 | | 33,868 | | 31,320 | | 44,492 | | | (2,884) | | 9,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 07/15/2025 | 1 | 1,749,000 | 100 | | 32,007 | | 25,306 | | 35,912 | | | (6,752) | | 7,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/05/2024 | 09/05/2025 | 1 | 2,485,000 | 100 | | 25,844 | | 24,269 | | 35,029 | | | (1,770) | | 11,992 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261NSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/11/2024 | 07/11/2025 | 1 | 2,052,000 | 100 | | 50,684 | | 39,733 | | 37,570 | | | (11,248) | | 9,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/19/2025 | 1 | 3,569,000 | 100 | | 36,047 | | 35,346 | | 42,752 | | | (990) | | 17,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/08/2024 | 07/08/2025 | 1 | 2,072,000 | 100 | | 37,296 | | 28,768 | | 21,111 | | | (8,583) | | 9,090 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/23/2024 | 07/23/2025 | 1 | 1,995,000 | 100 | | 37,905 | | 30,804 | | 66,184 | | | (7,166) | | 8,983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/02/2024 | 07/02/2025 | 1 | 2,057,000 | 100 | | 37,849 | | 28,648 | | 30,920 | | | (9,333) | | 8,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/09/2024 | 07/09/2025 | 1 | 3,103,000 | 100 | | 35,685 | | 27,624 | | 16,982 | | | (8,115) | | 13,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/08/2024 | 07/08/2025 | 1 | 3,048,000 | 100 | | 35,052 | | 27,037 | | 14,496 | | | (8,067) | | 13,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610S1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2024 | 08/15/2025 | 1 | 2,412,000 | 100 | | 38,110 | | 33,663 | | 57,901 | | | (4,711) | | 11,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610S5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/22/2024 | 08/22/2025 | 1 | 4,879,000 | 100 | | 50,742 | | 45,682 | | 74,635 | | | (5,422) | | 23,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/19/2025 | 1 | 5,569,000 | 100 | | 56,247 | | 55,153 | | 67,311 | | | (1,545) | | 27,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V5S | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 07/02/2025 | 1 | 1,406,000 | 100 | | 38,946 | | 29,479 | | 38,957 | | | (9,603) | | 6,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/11/2025 | 1 | 1,637,000 | 100 | | 32,904 | | 25,866 | | 27,557 | | | (7,232) | | 7,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 09/04/2025 | 1 | 2,819,000 | 100 | | 27,908 | | 25,986 | | 39,593 | | | (1,988) | | 13,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 08/02/2024 | 08/04/2025 | 1 | 1,006,000 | 100 | | 12,474 | | 10,550 | | 22,555 | | | (2,005) | | 4,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 07/29/2024 | 07/29/2025 | 1 | 2,430,000 | 100 | | 24,543 | | 20,351 | | 45,025 | | | (4,236) | | 11,052 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/30/2024 | 07/30/2025 | 1 | 2,233,000 | 100 | | 22,107 | | 18,392 | | 40,287 | | | (3,755) | | 10,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2024 | 08/04/2025 | 1 | 2,891,000 | 100 | | 26,886 | | 22,739 | | 51,759 | | | (4,322) | | 13,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/16/2024 | 07/16/2025 | 1 | 3,248,000 | 100 | | 35,403 | | 28,088 | | 32,932 | | | (7,372) | | 14,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/18/2025 | 1 | 2,027,000 | 100 | | 25,338 | | 22,406 | | 38,935 | | | (3,107) | | 9,519 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/02/2024 | 07/02/2025 | 1 | 3,258,000 | 100 | | 38,770 | | 29,345 | | 26,932 | | | (9,560) | | 14,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 08/26/2024 | 08/26/2025 | 1 | 1,543,000 | 100 | | 20,368 | | 18,460 | | 27,408 | | | (1,953) | | 7,336 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 08/28/2025 | 1 | 2,017,000 | 100 | | 30,860 | | 28,140 | | 42,306 | | | (2,790) | | 9,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00VSU | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P30I6NJZ34 | 07/05/2024 | 07/03/2025 | 1 | 2,257,000 | 100 | | 55,522 | | 42,531 | | 26,269 | | | (13,307) | | 9,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/03/2024 | 07/03/2025 | 1 | 1,302,000 | 100 | | 20,832 | | 15,913 | | 14,813 | | | (5,080) | | 5,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/05/2024 | 07/03/2025 | 1 | 2,053,000 | 100 | | 30,179 | | 23,118 | | 9,335 | | | (7,233) | | 8,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 07/18/2024 | 07/18/2025 | 1 | 2,263,000 | 100 | | 32,587 | | 26,178 | | 51,940 | | | (6,607) | | 10,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SY | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley ... IGJSJL3JD5P30I6NJZ34 | 09/06/2024 | 09/05/2025 | 1 | 1,436,000 | 100 | | 27,715 | | 26,098 | | 40,507 | | | (1,827) | | 6,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 08/21/2024 | 08/21/2025 | 1 | 2,324,000 | 100 | | 23,937 | | 21,365 | | 34,065 | | | (2,623) | | 10,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/03/2024 | 09/03/2025 | 1 | 2,029,000 | 100 | | 21,102 | | 19,590 | | 28,624 | | | (1,561) | | 9,763 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI009ST | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 09/30/2024 | 10/18/2024 | 1 | 2,862,500 | .5700 | | 21,025 | | 21,025 | | 15,411 | | | | | 3,178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 07/15/2025 | 1 | 3,271,000 | 100 | | 35,981 | | 28,448 | | 37,693 | | | (7,591) | | 14,528 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2024 | 08/01/2025 | 1 | 2,174,000 | 100 | | 20,218 | | 17,073 | | 38,446 | | | (3,277) | | 9,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/13/2024 | 08/13/2025 | 1 | 1,915,000 | 100 | | 18,959 | | 16,504 | | 31,193 | | | (2,493) | | 8,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/05/2024 | 09/05/2025 | 1 | 2,145,000 | 100 | | 29,172 | | 27,394 | | 35,678 | | | (1,998) | | 10,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 09/23/2024 | 10/01/2024 | 1 | 5,700,000 | .5650 | | 17,660 | | | | 253 | | | (15,453) | | 1,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/21/2025 | 1 | 4,748,000 | 100 | | 49,854 | | 40,240 | | 92,958 | | | (9,916) | | 21,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/12/2025 | 1 | 2,726,000 | 100 | | 26,987 | | 25,938 | | 35,746 | | | (1,260) | | 13,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/07/2025 | 1 | 2,120,000 | 100 | | 37,948 | | 29,167 | | 11,781 | | | (8,996) | | 9,284 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610ST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/22/2025 | 1 | 3,482,000 | 100 | | 35,168 | | 34,490 | | 41,778 | | | (958) | | 17,218 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/09/2024 | 08/08/2025 | 1 | 1,905,000 | 100 | | 23,622 | | 20,407 | | 42,072 | | | (3,375) | | 8,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/18/2024 | 09/18/2025 | 1 | 2,256,000 | 100 | | 22,334 | | 21,658 | | 29,114 | | | (734) | | 11,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/09/2024 | 07/09/2025 | 1 | 1,656,000 | 100 | | 27,821 | | 21,536 | | 16,836 | | | (6,326) | | 7,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/15/2025 | 1 | 4,802,000 | 100 | | 47,540 | | 45,706 | | 62,406 | | | (2,202) | | 23,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/25/2024 | 07/25/2025 | 1 | 2,312,000 | 100 | | 22,889 | | 18,831 | | 43,892 | | | (4,202) | | 10,445 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD1715S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 2,066,000 | 100 | | 21,900 | | 20,253 | | 27,352 | | | (1,865) | | 9,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/06/2024 | 08/06/2025 | 1 | 1,999,000 | 100 | | 30,985 | | 26,375 | | 57,166 | | | (4,669) | | 9,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/13/2024 | 09/15/2025 | 1 | 2,021,000 | 100 | | 26,071 | | 25,065 | | 31,041 | | | (1,208) | | 9,895 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/18/2025 | 1 | 3,890,000 | 100 | | 40,456 | | 35,775 | | 62,042 | | | (4,961) | | 18,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SJ | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 09/30/2024 | 10/24/2024 | 1 | 1,431,250 | .5700 | | 11,488 | | 11,488 | | 8,657 | | | | | 1,835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401S0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/03/2025 | 1 | 2,685,000 | 100 | | 31,146 | | 23,858 | | 4,791 | | | (7,465) | | 11,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/13/2024 | 08/13/2025 | 1 | 2,032,000 | 100 | | 30,074 | | 26,180 | | 48,180 | | | (3,955) | | 9,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD1725S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/17/2024 | 09/17/2025 | 1 | 2,284,000 | 100 | | 41,797 | | 40,415 | | 45,070 | | | (1,489) | | 11,215 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/18/2025 | 1 | 2,469,000 | 100 | | 25,925 | | 20,884 | | 47,895 | | | (5,199) | | 11,023 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/23/2024 | 08/22/2025 | 1 | 4,298,000 | 100 | | 43,410 | | 39,189 | | 61,431 | | | (4,532) | | 20,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610S4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/20/2024 | 08/20/2025 | 1 | 2,046,000 | 100 | | 43,375 | | 38,596 | | 61,319 | | | (4,872) | | 9,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/24/2024 | 09/24/2025 | 1 | 2,126,000 | 100 | | 23,386 | | 23,064 | | 23,352 | | | (384) | | 10,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/06/2024 | 09/05/2025 | 1 | 2,039,000 | 100 | | 19,778 | | 18,625 | | 28,649 | | | (1,304) | | 9,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/27/2024 | 08/27/2025 | 1 | 2,020,000 | 100 | | 35,148 | | 31,953 | | 42,753 | | | (3,274) | | 9,618 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140KS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/12/2024 | 08/12/2025 | 1 | 2,767,000 | 100 | | 27,117 | | 23,531 | | 46,799 | | | (3,640) | | 12,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 1,690,000 | 100 | | 22,815 | | 21,099 | | 28,581 | | | (1,943) | | 8,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/25/2024 | 07/25/2025 | 1 | 2,085,000 | 100 | | 34,820 | | 28,647 | | 63,258 | | | (6,392) | | 9,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/11/2025 | 1 | 5,979,000 | 100 | | 67,563 | | 53,112 | | 44,314 | | | (14,849) | | 26,370 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610S2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/19/2024 | 08/19/2025 | 1 | 3,614,000 | 100 | | 38,670 | | 34,302 | | 54,677 | | | (4,450) | | 16,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/24/2024 | 09/24/2025 | 1 | 2,238,000 | 100 | | 38,941 | | 38,405 | | 35,083 | | | (640) | | 11,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/07/2024 | 08/07/2025 | 1 | 2,321,000 | 100 | | 21,353 | | 18,236 | | 41,634 | | | (3,159) | | 10,712 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/10/2024 | 09/10/2025 | 1 | 3,714,000 | 100 | | 36,769 | | 34,844 | | 47,391 | | | (2,015) | | 18,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/11/2025 | 1 | 1,780,000 | 100 | | 30,082 | | 26,021 | | 51,876 | | | (4,262) | | 8,268 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/01/2024 | 08/01/2025 | 1 | 2,068,000 | 100 | | 19,439 | | 16,370 | | 36,813 | | | (3,195) | | 9,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 2,459,000 | 100 | | 26,065 | | 24,105 | | 33,024 | | | (2,220) | | 11,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/16/2024 | 09/16/2025 | 1 | 3,283,000 | 100 | | 32,502 | | 31,338 | | 42,247 | | | (1,247) | | 16,097 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/23/2024 | 08/22/2025 | 1 | 4,498,000 | 100 | | 45,880 | | 41,419 | | 63,089 | | | (4,790) | | 21,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/29/2024 | 08/29/2025 | 1 | 1,519,000 | 100 | | 20,507 | | 18,912 | | 27,062 | | | (1,798) | | 7,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/11/2025 | 1 | 1,783,000 | 100 | | 25,497 | | 20,043 | | 11,032 | | | (5,604) | | 7,864 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI1006SZ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/06/2024 | 09/05/2025 | 1 | 2,112,000 | 100 | | 32,525 | | 30,628 | | 46,864 | | | (2,144) | | 10,192 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 09/18/2025 | 1 | 2,243,000 | 100 | | 28,935 | | 28,058 | | 34,051 | | | (951) | | 11,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/11/2025 | 1 | 3,856,000 | 100 | | 36,246 | | 31,354 | | 66,323 | | | (5,136) | | 17,911 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/11/2025 | 1 | 2,218,000 | 100 | | 41,255 | | 32,431 | | 21,620 | | | (9,067) | | 9,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261NSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/01/2024 | 08/01/2025 | 1 | 1,606,000 | 100 | | 31,156 | | 26,237 | | 55,167 | | | (5,122) | | 7,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 10/28/2024 | 1 | 2,862,500 | .5700 | | 23,985 | | 23,985 | | 20,361 | | | | | 3,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/10/2024 | 09/10/2025 | 1 | 2,474,000 | 100 | | 43,048 | | 40,794 | | 50,428 | | | (2,359) | | 12,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/08/2025 | 1 | 2,064,000 | 100 | | 28,690 | | 24,785 | | 51,620 | | | (4,099) | | 9,541 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/12/2025 | 1 | 1,984,000 | 100 | | 35,117 | | 33,751 | | 46,057 | | | (1,640) | | 9,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/05/2024 | 08/05/2025 | 1 | 3,511,000 | 100 | | 31,248 | | 26,513 | | 62,572 | | | (4,794) | | 16,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610SH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/12/2025 | 1 | 3,694,000 | 100 | | 36,571 | | 35,148 | | 48,488 | | | (1,708) | | 18,009 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 09/02/2025 | 1 | 3,181,000 | 100 | | 33,719 | | 31,211 | | 41,191 | | | (2,840) | | 15,283 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/24/2024 | 07/24/2025 | 1 | 2,286,000 | 100 | | 36,347 | | 29,639 | | 64,787 | | | (6,772) | | 10,310 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI1009SV | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 09/30/2024 | 10/25/2024 | 1 | 5,725,000 | .5700 | | 46,520 | | 46,520 | | 35,203 | | | | | 7,491 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXD173S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 2,038,000 | 100 | | 26,902 | | 26,902 | | 29,720 | | | (222) | | 10,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$A | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/09/2024 | 07/09/2025 | 1 | 1,923,000 | 100 | | 47,114 | | 36,471 | | 38,994 | | | (10,713) | | 8,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/18/2025 | 1 | 3,924,000 | 100 | | 41,202 | | 33,191 | | 77,090 | | | (8,263) | | 17,519 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/27/2024 | 08/27/2025 | 1 | 2,514,000 | 100 | | 25,894 | | 23,540 | | 35,201 | | | (2,412) | | 11,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/03/2024 | 07/03/2025 | 1 | 3,029,000 | 100 | | 35,742 | | 27,303 | | 21,970 | | | (8,715) | | 13,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/26/2024 | 07/25/2025 | 1 | 1,643,000 | 100 | | 27,602 | | 22,772 | | 45,965 | | | (5,005) | | 7,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/26/2024 | 09/26/2025 | 1 | 2,465,000 | 100 | | 25,636 | | 25,565 | | 24,938 | | | (281) | | 12,257 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2025 | 1 | 2,294,000 | 100 | | 29,134 | | 26,228 | | 40,407 | | | (3,113) | | 10,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 5,954,000 | 100 | | 61,922 | | 54,697 | | 94,597 | | | (7,655) | | 27,831 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y$S | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/16/2024 | 07/16/2025 | 1 | 3,403,000 | 100 | | 61,935 | | 49,138 | | 66,912 | | | (12,896) | | 15,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/26/2024 | 07/25/2025 | 1 | 2,867,000 | 100 | | 28,957 | | 23,889 | | 53,100 | | | (5,250) | | 12,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003$A | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/09/2024 | 08/08/2025 | 1 | 1,706,000 | 100 | | 35,655 | | 30,802 | | 65,817 | | | (5,094) | | 7,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/22/2025 | 1 | 1,889,000 | 100 | | 30,413 | | 29,826 | | 35,697 | | | (829) | | 9,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 10/14/2024 | 1 | 4,275,000 | .5650 | | 23,828 | | 16,303 | | 12,293 | | | (7,943) | | 4,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/20/2024 | 08/20/2025 | 1 | 3,338,000 | 100 | | 35,717 | | 31,781 | | 49,466 | | | (4,012) | | 15,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/26/2024 | 07/25/2025 | 1 | 1,901,000 | 100 | | 31,937 | | 26,348 | | 52,772 | | | (5,791) | | 8,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/15/2024 | 08/15/2025 | 1 | 3,473,000 | 100 | | 35,772 | | 31,511 | | 57,501 | | | (4,508) | | 16,234 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/06/2024 | 09/05/2025 | 1 | 3,874,000 | 100 | | 37,965 | | 35,751 | | 54,673 | | | (2,503) | | 18,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/08/2025 | 1 | 5,683,000 | 100 | | 53,420 | | 46,149 | | 99,832 | | | (7,631) | | 26,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/03/2024 | 07/03/2025 | 1 | 3,253,000 | 100 | | 77,421 | | 59,141 | | 65,717 | | | (18,878) | | 14,144 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 10/17/2024 | 1 | 2,850,000 | .5650 | | 16,640 | | 12,102 | | 9,717 | | | (4,853) | | 3,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/11/2025 | 1 | 3,596,000 | 100 | | 40,635 | | 31,943 | | 15,323 | | | (8,931) | | 15,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/19/2025 | 1 | 1,879,000 | 100 | | 32,131 | | 31,506 | | 37,732 | | | (883) | | 9,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/14/2024 | 08/14/2025 | 1 | 2,054,000 | 100 | | 36,767 | | 32,107 | | 52,457 | | | (4,734) | | 9,586 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2024 | 09/11/2025 | 1 | 1,849,000 | 100 | | 26,811 | | 25,481 | | 35,862 | | | (1,396) | | 9,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/19/2024 | 09/19/2025 | 1 | 1,570,000 | 100 | | 24,806 | | 24,256 | | 29,328 | | | (748) | | 7,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 09/12/2025 | 1 | 1,628,000 | 100 | | 16,117 | | 15,448 | | 21,673 | | | (795) | | 7,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/18/2024 | 07/18/2025 | 1 | 2,088,000 | 100 | | 21,924 | | 17,612 | | 36,773 | | | (4,445) | | 9,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/26/2024 | 09/26/2025 | 1 | 1,526,000 | 100 | | 25,026 | | 24,957 | | 26,673 | | | (274) | | 7,588 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140K$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/12/2024 | 08/12/2025 | 1 | 1,527,000 | 100 | | 25,348 | | 21,996 | | 41,406 | | | (3,403) | | 7,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/17/2024 | 07/17/2025 | 1 | 1,691,000 | 100 | | 29,931 | | 23,829 | | 41,159 | | | (6,150) | | 7,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/11/2024 | 07/11/2025 | 1 | 3,217,000 | 100 | | 35,709 | | 27,993 | | 16,107 | | | (7,924) | | 14,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140L$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/26/2025 | 1 | 4,676,000 | 100 | | 47,695 | | 47,695 | | 51,183 | | | (393) | | 23,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/22/2024 | 07/22/2025 | 1 | 2,873,000 | 100 | | 31,028 | | 25,130 | | 46,166 | | | (5,951) | | 12,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140J$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/06/2024 | 08/06/2025 | 1 | 2,626,000 | 100 | | 24,684 | | 21,012 | | 46,826 | | | (3,720) | | 12,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140L$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/29/2025 | 1 | 3,040,000 | 100 | | 31,008 | | 31,008 | | 33,337 | | | (253) | | 15,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/17/2024 | 09/17/2025 | 1 | 2,707,000 | 100 | | 26,799 | | 25,913 | | 31,777 | | | (954) | | 13,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170S$ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/26/2024 | 08/26/2025 | 1 | 2,482,000 | 100 | | 25,565 | | 23,170 | | 34,415 | | | (2,451) | | 11,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 3,858,000 | 100 | | 40,123 | | 35,442 | | 61,562 | | | (4,960) | | 18,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/31/2024 | 07/31/2025 | 1 | 2,037,000 | 100 | | 20,574 | | 17,173 | | 36,342 | | | (3,438) | | 9,295 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/16/2024 | 10/11/2024 | 1 | 4,218,750 | .5575 | | 30,383 | | 13,210 | | 6,465 | | | (17,014) | | 3,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/15/2025 | 1 | 2,203,000 | 100 | | 40,315 | | 35,612 | | 55,355 | | | (4,984) | | 10,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 10/03/2024 | 1 | 4,218,750 | .5575 | | 26,730 | | 3,564 | | 214 | | | (22,013) | | 1,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/26/2024 | 07/25/2025 | 1 | 5,258,000 | 100 | | 53,106 | | 43,812 | | 98,214 | | | (9,629) | | 23,755 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/23/2024 | 09/23/2025 | 1 | 2,998,000 | 100 | | 30,879 | | 30,369 | | 31,698 | | | (592) | | 14,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/14/2024 | 08/14/2025 | 1 | 2,638,000 | 100 | | 26,644 | | 23,267 | | 42,649 | | | (3,431) | | 12,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/25/2024 | 09/25/2025 | 1 | 2,415,000 | 100 | | 31,637 | | 31,288 | | 32,296 | | | (433) | | 11,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/29/2024 | 08/29/2025 | 1 | 2,431,000 | 100 | | 25,769 | | 23,764 | | 33,803 | | | (2,259) | | 11,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 08/08/2025 | 1 | 2,070,000 | 100 | | 36,225 | | 31,208 | | 60,001 | | | (5,260) | | 9,569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/21/2024 | 08/21/2025 | 1 | 2,267,000 | 100 | | 28,338 | | 25,293 | | 40,108 | | | (3,105) | | 10,696 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/29/2025 | 1 | 3,500,000 | 100 | | 37,100 | | 34,310 | | 46,914 | | | (3,160) | | 16,715 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/02/2024 | 08/01/2025 | 1 | 1,884,000 | 100 | | 29,767 | | 25,137 | | 56,414 | | | (4,825) | | 8,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 10/23/2024 | 1 | 2,862,500 | .5700 | | 23,070 | | 23,070 | | 18,065 | | | | | 3,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/25/2024 | 09/25/2025 | 1 | 3,422,000 | 100 | | 34,562 | | 34,181 | | 35,544 | | | (473) | | 16,992 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/26/2024 | 07/28/2025 | 1 | 2,262,000 | 100 | | 22,846 | | 18,881 | | 42,069 | | | (4,109) | | 10,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM138$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 10/29/2024 | 1 | 2,862,500 | .5700 | | 24,225 | | 24,225 | | 20,733 | | | | | 4,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/19/2024 | 09/19/2025 | 1 | 3,378,000 | 100 | | 34,118 | | 33,362 | | 36,516 | | | (1,028) | | 16,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 10/10/2024 | 1 | 5,625,000 | .5450 | | 13,370 | | 5,470 | | 1,087 | | | (7,799) | | 4,655 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17ZSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/15/2024 | 08/15/2025 | 1 | 1,961,000 | 100 | | 36,279 | | 31,957 | | 49,847 | | | (4,572) | | 9,166 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/26/2025 | 1 | 1,833,000 | 100 | | 33,361 | | 33,361 | | 33,998 | | | (275) | | 9,115 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/23/2024 | 08/25/2025 | 1 | 3,390,000 | 100 | | 34,578 | | 31,244 | | 48,172 | | | (3,580) | | 16,092 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/30/2024 | 07/30/2025 | 1 | 2,178,000 | 100 | | 39,640 | | 32,978 | | 64,787 | | | (6,733) | | 9,922 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 10/22/2024 | 1 | 2,850,000 | .5650 | | 13,465 | | 10,473 | | 8,368 | | | (3,250) | | 3,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/19/2025 | 1 | 1,400,000 | 100 | | 25,200 | | 24,710 | | 24,408 | | | (692) | | 6,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SE | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 09/24/2025 | 1 | 2,029,000 | 100 | | 51,942 | | 51,227 | | 60,169 | | | (854) | | 10,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/23/2024 | 10/11/2024 | 1 | 5,700,000 | .5650 | | 24,810 | | 15,506 | | 13,240 | | | (9,648) | | 4,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ZSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/31/2024 | 07/31/2025 | 1 | 2,108,000 | 100 | | 34,150 | | 28,505 | | 53,636 | | | (5,707) | | 9,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 10/16/2024 | 1 | 4,275,000 | .5650 | | 24,810 | | 17,721 | | 13,869 | | | (7,551) | | 4,475 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002S5 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/02/2024 | 08/01/2025 | 1 | 2,351,000 | 100 | | 39,262 | | 33,154 | | 72,993 | | | (6,364) | | 10,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/22/2025 | 1 | 2,023,000 | 100 | | 30,750 | | 27,760 | | 41,217 | | | (3,210) | | 9,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM135ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 10/08/2024 | 1 | 5,625,000 | .5450 | | 12,460 | | 4,361 | | 532 | | | (7,929) | | 4,164 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ASZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2023 | 11/05/2024 | 1 | 1,668,000 | 4358.34 | 37,864 | | | 3,641 | | 66,380 | | | (28,192) | | 2,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/10/2023 | 11/11/2024 | 1 | 1,939,000 | 4415.24 | 44,209 | | | 4,993 | | 77,106 | | | (33,006) | | 3,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/10/2023 | 11/11/2024 | 1 | 831,000 | 15529.1 | 18,781 | | | 2,121 | | 33,045 | | | (14,021) | | 1,409 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/17/2023 | 11/18/2024 | 1 | 1,486,000 | 4514.02 | 34,029 | | | 4,500 | | 59,040 | | | (25,406) | | 2,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815DSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/19/2024 | 01/21/2025 | 1 | 1,402,000 | 4839.81 | | 31,685 | | 9,749 | | 55,118 | | | (21,956) | | 3,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ESG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/26/2024 | 01/27/2025 | 1 | 1,550,000 | 4890.97 | | 34,720 | | 11,286 | | 60,785 | | | (23,462) | | 4,425 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/02/2024 | 02/03/2025 | 1 | 2,419,000 | 4958.61 | | 53,460 | | 18,409 | | 94,538 | | | (35,106) | | 7,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815GS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2024 | 02/11/2025 | 1 | 1,703,000 | 5026.61 | | 37,636 | | 13,752 | | 65,928 | | | (23,932) | | 5,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/23/2024 | 02/24/2025 | 1 | 2,595,000 | 5088.8 | | 57,350 | | 23,066 | | 99,243 | | | (34,378) | | 8,234 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815IS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/10/2025 | 1 | 1,448,000 | 5123.69 | | 31,856 | | 14,041 | | 54,480 | | | (17,881) | | 4,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815IS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/22/2024 | 03/24/2025 | 1 | 1,663,000 | 5234.18 | | 36,752 | | 17,617 | | 60,013 | | | (19,227) | | 5,758 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/13/2023 | 10/14/2024 | 1 | 1,662,000 | 4327.78 | 38,060 | | | 1,363 | | 66,338 | | | (28,415) | | 1,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/13/2023 | 10/14/2024 | 1 | 712,000 | 14995.1 | 15,735 | | | 564 | | 28,419 | | | (11,748) | | 697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/18/2024 | 1 | 1,446,000 | 100 | 37,885 | | | 1,789 | | 57,670 | | | (28,518) | | 1,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921AS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/21/2024 | 1 | 1,512,000 | 4224.16 | 34,776 | | | 1,916 | | 60,294 | | | (25,964) | | 1,813 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921ASJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/21/2024 | 1 | 648,000 | 14560.9 | 14,450 | | | 796 | | 25,840 | | | (10,789) | | 777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/27/2023 | 10/28/2024 | 1 | 2,123,000 | 4117.37 | 47,768 | | | 3,553 | | 84,579 | | | (35,663) | | 2,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ASV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/27/2023 | 10/28/2024 | 1 | 910,000 | 14180.4 | 20,020 | | | 1,489 | | 36,254 | | | (14,947) | | 1,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921BS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/03/2023 | 11/05/2024 | 1 | 715,000 | 15099.5 | 15,873 | | | 1,526 | | 28,456 | | | (11,818) | | 1,123 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/25/2024 | 1 | 2,171,000 | 4559.34 | 49,716 | | | 7,533 | | 86,183 | | | (37,118) | | 4,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/25/2024 | 1 | 930,000 | 15982 | 20,739 | | | 3,142 | | 36,919 | | | (15,484) | | 1,821 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/28/2023 | 11/27/2024 | 1 | 1,057,000 | 105 | 13,635 | | | 2,141 | | 31,449 | | | (10,236) | | 2,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/06/2023 | 12/06/2024 | 1 | 1,047,000 | 105 | 14,030 | | | 2,544 | | 31,113 | | | (10,503) | | 2,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 1,005,000 | 100 | 26,331 | | | 4,827 | | 39,831 | | | (19,821) | | 2,153 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/09/2024 | 1 | 1,675,000 | 100 | 43,885 | | | 8,342 | | 66,376 | | | (32,764) | | 3,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/10/2024 | 1 | 1,639,000 | 100 | 42,942 | | | 8,258 | | 64,942 | | | (31,973) | | 3,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/11/2023 | 12/11/2024 | 1 | 1,147,000 | 105 | 15,026 | | | 2,931 | | 34,039 | | | (11,249) | | 2,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/23/2024 | 1 | 1,511,000 | 100 | 38,833 | | | 8,904 | | 59,726 | | | (28,992) | | 3,624 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/24/2024 | 1 | 1,168,000 | 100 | 30,134 | | | 6,973 | | 46,157 | | | (22,437) | | 2,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/28/2023 | 12/27/2024 | 1 | 1,389,000 | 105 | 18,196 | | | 4,397 | | 40,696 | | | (13,659) | | 3,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/06/2025 | 1 | 714,000 | 16306 | | 15,922 | | 4,255 | | 28,188 | | | (11,670) | | 1,850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/10/2024 | 01/08/2025 | 1 | 1,107,000 | 100 | | 28,339 | | 7,750 | | 43,609 | | | (20,554) | | 2,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/19/2024 | 01/21/2025 | 1 | 601,000 | 17314 | | 13,342 | | 4,105 | | 23,513 | | | (9,245) | | 1,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/14/2025 | 1 | 1,021,000 | 100 | | 25,831 | | 9,786 | | 39,241 | | | (16,109) | | 3,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/19/2025 | 1 | 1,678,000 | 100 | | 42,453 | | 16,445 | | 64,487 | | | (26,116) | | 5,233 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/01/2024 | 03/03/2025 | 1 | 1,424,000 | 5137.08 | | 31,470 | | 13,264 | | 53,543 | | | (18,265) | | 4,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/04/2024 | 03/04/2025 | 1 | 1,195,000 | 100 | | 29,995 | | 12,725 | | 43,866 | | | (17,257) | | 3,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/07/2025 | 1 | 1,028,000 | 105 | | 13,570 | | 5,918 | | 22,605 | | | (7,679) | | 3,382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/06/2025 | 1 | 1,116,000 | 100 | | 30,020 | | 13,045 | | 41,462 | | | (17,036) | | 3,660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 03/31/2025 | 1 | 1,503,000 | 100 | | 37,124 | | 18,460 | | 52,807 | | | (18,764) | | 5,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17K$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2023 | 10/09/2024 | 1 | 1,091,000 | 100 | 31,639 | | | 699 | | 43,575 | | | (23,816) | | 857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/16/2024 | 1 | 1,338,000 | 105 | 20,605 | | | 854 | | 40,042 | | | (15,511) | | 1,401 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17US3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/24/2025 | 1 | 713,000 | 18339.4 | | 15,543 | | 7,451 | | 24,428 | | | (8,132) | | 2,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00V$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 01/05/2024 | 01/06/2025 | 1 | 1,666,000 | 4697.24 | | 37,318 | | 9,972 | | 65,788 | | | (27,353) | | 4,316 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH002SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/11/2025 | 1 | 730,000 | 17962.4 | | 15,841 | | 5,788 | | 26,948 | | | (10,073) | | 2,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 03/03/2025 | 1 | 610,000 | 18302.9 | | 13,542 | | 5,708 | | 20,809 | | | (7,860) | | 1,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 1,574,000 | 100 | 40,137 | | | 335 | | 62,897 | | | (30,213) | | 824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 1,842,000 | 100 | 47,155 | | | 909 | | 73,587 | | | (35,110) | | 1,363 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 1,071,000 | 105 | 15,744 | | | 304 | | 32,089 | | | (11,722) | | 793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13QS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/16/2023 | 10/16/2024 | 1 | 1,162,000 | 100 | 30,096 | | | 1,240 | | 46,372 | | | (22,531) | | 1,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13SSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/27/2023 | 10/29/2024 | 1 | 1,123,000 | 100 | 28,300 | | | 2,177 | | 44,737 | | | (21,071) | | 1,583 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13VSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/06/2024 | 1 | 1,201,000 | 100 | 33,508 | | | 3,332 | | 47,793 | | | (25,223) | | 1,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2023 | 11/18/2024 | 1 | 637,000 | 15838 | 14,269 | | | 1,887 | | 25,309 | | | (10,653) | | 1,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13YS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2023 | 11/19/2024 | 1 | 1,021,000 | 100 | 25,933 | | | 3,491 | | 40,564 | | | (19,309) | | 1,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13ZS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/21/2023 | 11/21/2024 | 1 | 1,339,000 | 100 | 34,278 | | | 4,816 | | 53,172 | | | (25,662) | | 2,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/01/2023 | 12/02/2024 | 1 | 1,920,000 | 100 | 49,536 | | | 8,461 | | 76,154 | | | (36,983) | | 3,988 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/01/2023 | 12/03/2024 | 1 | 1,667,000 | 100 | 43,009 | | | 7,444 | | 66,110 | | | (32,023) | | 3,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/01/2023 | 12/03/2024 | 1 | 1,064,000 | 105 | 14,151 | | | 2,449 | | 31,626 | | | (10,536) | | 2,228 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK135S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/15/2023 | 12/13/2024 | 1 | 1,398,000 | 100 | 35,509 | | | 7,200 | | 55,319 | | | (26,729) | | 3,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK135S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/15/2023 | 12/17/2024 | 1 | 1,780,000 | 100 | 45,212 | | | 9,564 | | 70,409 | | | (33,663) | | 4,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK136SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/21/2023 | 12/18/2024 | 1 | 1,105,000 | 105 | 19,117 | | | 4,165 | | 32,572 | | | (14,430) | | 2,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK139SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/29/2023 | 12/30/2024 | 1 | 1,294,000 | 100 | 32,997 | | | 8,204 | | 51,037 | | | (24,635) | | 3,231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK139SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/29/2023 | 12/31/2024 | 1 | 1,466,000 | 100 | 37,383 | | | 9,372 | | 57,812 | | | (27,834) | | 3,680 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13CSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2024 | 01/13/2025 | 1 | 1,656,000 | 100 | | 41,897 | | 12,037 | | 65,148 | | | (29,910) | | 4,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13CSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2024 | 01/14/2025 | 1 | 1,785,000 | 100 | | 45,161 | | 13,063 | | 70,211 | | | (32,152) | | 4,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/24/2024 | 01/22/2025 | 1 | 1,331,000 | 100 | | 40,596 | | 12,672 | | 52,151 | | | (27,882) | | 3,719 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13GSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2024 | 01/27/2025 | 1 | 664,000 | 17421 | | 14,874 | | 4,835 | | 25,799 | | | (10,051) | | 1,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13ISU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/02/2024 | 02/03/2025 | 1 | 1,037,000 | 17642.7 | | 22,918 | | 7,892 | | 39,682 | | | (15,049) | | 3,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13JSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/05/2024 | 02/05/2025 | 1 | 1,366,000 | 105 | | 16,665 | | 5,815 | | 36,030 | | | (10,837) | | 4,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13MSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/16/2024 | 02/13/2025 | 1 | 1,010,000 | 105 | | 18,180 | | 6,856 | | 27,301 | | | (11,369) | | 3,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13NS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/20/2024 | 02/20/2025 | 1 | 1,044,000 | 100 | | 25,787 | | 10,060 | | 40,221 | | | (15,712) | | 3,267 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13NSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/21/2025 | 1 | 1,468,000 | 105 | | 19,378 | | 7,613 | | 39,489 | | | (11,754) | | 4,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13QS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/24/2025 | 1 | 1,112,000 | 17937.6 | | 24,353 | | 9,795 | | 41,219 | | | (14,598) | | 3,528 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXX13PSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/28/2024 | 02/27/2025 | 1 | 1,179,000 | 105 | | 17,096 | | 7,017 | | 28,307 | | | (10,070) | | 3,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13RSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/08/2024 | 03/10/2025 | 1 | 620,000 | 18018.5 | | 13,578 | | 5,985 | | 22,396 | | | (7,621) | | 2,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13TSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2025 | 1 | 1,904,000 | 100 | | 47,219 | | 21,723 | | 71,250 | | | (25,604) | | 6,459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13VS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/20/2024 | 03/18/2025 | 1 | 1,305,000 | 100 | | 40,455 | | 18,827 | | 48,243 | | | (21,621) | | 4,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13XS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/27/2024 | 03/25/2025 | 1 | 1,474,000 | 100 | | 42,451 | | 20,579 | | 52,504 | | | (21,869) | | 5,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13CSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/28/2024 | 05/28/2025 | 1 | 1,544,000 | 100 | | 39,372 | | 25,923 | | 52,955 | | | (13,484) | | 6,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/24/2024 | 04/22/2025 | 1 | 1,248,000 | 100 | | 34,320 | | 19,299 | | 47,342 | | | (15,033) | | 4,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/12/2025 | 1 | 1,981,000 | 100 | | 49,327 | | 30,303 | | 70,088 | | | (19,220) | | 7,759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 800,000 | 18003.5 | | 17,760 | | 9,472 | | 28,771 | | | (8,343) | | 2,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/07/2025 | 1 | 1,653,000 | 5204.34 | | 36,862 | | 19,091 | | 59,186 | | | (17,879) | | 5,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2024 | 04/08/2025 | 1 | 1,140,000 | 100 | | 28,386 | | 14,779 | | 40,809 | | | (13,610) | | 4,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/05/2024 | 04/07/2025 | 1 | 709,000 | 18108.5 | | 15,598 | | 8,078 | | 24,491 | | | (7,565) | | 2,551 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/16/2025 | 1 | 1,217,000 | 100 | | 30,547 | | 16,578 | | 46,028 | | | (13,976) | | 4,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2024 | 05/13/2025 | 1 | 1,405,000 | 100 | | 41,588 | | 25,805 | | 49,769 | | | (15,810) | | 5,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2024 | 04/21/2025 | 1 | 1,564,000 | 4967.23 | | 34,877 | | 19,408 | | 59,709 | | | (15,585) | | 5,832 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/04/2025 | 1 | 1,541,000 | 100 | | 45,922 | | 31,467 | | 53,048 | | | (14,675) | | 6,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13KST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/30/2025 | 1 | 1,166,000 | 100 | | 29,500 | | 22,105 | | 37,016 | | | (7,556) | | 5,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 05/07/2025 | 1 | 1,141,000 | 105 | | 14,833 | | 8,908 | | 25,093 | | | (5,933) | | 4,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/16/2025 | 1 | 1,473,000 | 100 | | 37,562 | | 26,697 | | 48,545 | | | (11,054) | | 6,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ASA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/20/2024 | 05/20/2025 | 1 | 1,130,000 | 100 | | 28,250 | | 17,977 | | 38,161 | | | (10,294) | | 4,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/23/2025 | 1 | 1,434,000 | 100 | | 36,567 | | 26,695 | | 45,797 | | | (10,063) | | 6,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL137S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/06/2025 | 1 | 1,105,000 | 100 | | 30,830 | | 18,687 | | 39,434 | | | (12,264) | | 4,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 1,098,000 | 100 | | 27,999 | | 20,110 | | 34,869 | | | (7,978) | | 4,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13GSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/13/2024 | 06/10/2025 | 1 | 1,159,000 | 100 | | 34,654 | | 24,393 | | 38,486 | | | (10,435) | | 4,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/15/2024 | 04/15/2025 | 1 | 1,152,000 | 100 | | 29,146 | | 15,737 | | 43,379 | | | (13,415) | | 4,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13BSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/23/2025 | 1 | 1,661,000 | 100 | | 42,189 | | 27,500 | | 56,909 | | | (14,952) | | 6,664 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/11/2025 | 1 | 1,867,000 | 5123.41 | | 41,821 | | 22,304 | | 69,583 | | | (19,647) | | 6,788 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/05/2025 | 1 | 1,928,000 | 100 | | 48,778 | | 29,025 | | 70,372 | | | (19,937) | | 7,433 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2025 | 1 | 1,040,000 | 105 | | 13,520 | | 9,711 | | 17,444 | | | (3,852) | | 4,397 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL13DSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/04/2024 | 06/04/2025 | 1 | 1,054,000 | 105 | | 13,807 | | 9,357 | | 22,426 | | | (4,464) | | 4,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/17/2024 | 05/19/2025 | 1 | 1,394,000 | 100 | | 35,129 | | 22,258 | | 47,733 | | | (13,018) | | 5,545 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/26/2024 | 04/28/2025 | 1 | 1,345,000 | 100 | | 33,894 | | 19,515 | | 50,128 | | | (14,500) | | 5,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2024 | 04/21/2025 | 1 | 670,000 | 17037.7 | | 14,807 | | 8,240 | | 25,561 | | | (6,617) | | 2,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/25/2024 | 06/25/2025 | 1 | 1,911,000 | 100 | | 48,539 | | 35,703 | | 60,403 | | | (12,900) | | 8,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13ESR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/09/2025 | 1 | 1,207,000 | 100 | | 30,779 | | 21,282 | | 40,286 | | | (9,644) | | 5,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13XSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 04/01/2025 | 1 | 1,065,000 | 100 | | 26,412 | | 13,242 | | 37,306 | | | (13,170) | | 3,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 06/03/2025 | 1 | 1,507,000 | 100 | | 38,278 | | 25,835 | | 52,272 | | | (12,480) | | 6,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13SSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2025 | 1 | 1,320,000 | 100 | | 33,660 | | 27,818 | | 40,446 | | | (6,053) | | 5,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/12/2024 | 07/14/2025 | 1 | 1,473,000 | 100 | | 37,414 | | 29,478 | | 40,082 | | | (8,156) | | 6,531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13DS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/08/2025 | 1 | 1,138,000 | 100 | | 30,612 | | 23,744 | | 32,091 | | | (6,915) | | 4,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM132SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 09/02/2025 | 1 | 1,063,000 | 100 | | 27,107 | | 25,090 | | 28,347 | | | (2,283) | | 5,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/30/2025 | 1 | 1,453,000 | 100 | | 37,052 | | 30,825 | | 45,312 | | | (6,294) | | 6,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/10/2024 | 09/10/2025 | 1 | 1,168,000 | 100 | | 29,784 | | 28,225 | | 35,407 | | | (1,632) | | 5,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/30/2024 | 09/30/2025 | 1 | 1,666,000 | 100 | | 42,483 | | 42,483 | | 39,064 | | | | | 8,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/24/2025 | 1 | 1,040,000 | 100 | | 27,560 | | 27,560 | | 25,168 | | | (228) | | 5,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/16/2024 | 07/16/2025 | 1 | 1,537,000 | 100 | | 38,118 | | 30,242 | | 37,388 | | | (7,937) | | 6,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/12/2025 | 1 | 1,310,000 | 100 | | 38,383 | | 33,492 | | 43,361 | | | (4,970) | | 6,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/24/2024 | 07/22/2025 | 1 | 1,256,000 | 100 | | 27,255 | | 22,197 | | 35,678 | | | (5,106) | | 5,646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/16/2025 | 1 | 1,496,000 | 100 | | 47,124 | | 46,200 | | 40,427 | | | (1,305) | | 7,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13PS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/09/2025 | 1 | 1,081,000 | 105 | | 14,485 | | 11,338 | | 14,526 | | | (3,232) | | 4,751 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13QSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/19/2024 | 07/21/2025 | 1 | 1,563,000 | 100 | | 39,544 | | 31,918 | | 46,555 | | | (7,866) | | 7,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/18/2024 | 09/18/2025 | 1 | 1,243,000 | 100 | | 31,821 | | 30,857 | | 34,260 | | | (1,046) | | 6,112 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/20/2024 | 08/20/2025 | 1 | 1,341,000 | 100 | | 35,402 | | 31,501 | | 37,347 | | | (3,977) | | 6,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 08/26/2025 | 1 | 1,358,000 | 100 | | 33,814 | | 30,817 | | 37,494 | | | (3,074) | | 6,456 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/03/2024 | 07/01/2025 | 1 | 1,199,000 | 100 | | 32,373 | | 24,687 | | 37,694 | | | (7,937) | | 5,194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/25/2024 | 09/22/2025 | 1 | 1,094,000 | 100 | | 28,882 | | 28,561 | | 27,425 | | | (399) | | 5,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921DSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/01/2023 | 12/03/2024 | 1 | 1,777,000 | 4418.51 | 36,073 | | | 6,243 | | 65,334 | | | (26,859) | | 3,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/16/2024 | 01/14/2025 | 1 | 1,923,878 | 4474 | | 37,315 | | 10,824 | | 67,253 | | | (26,449) | | 5,184 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9211SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/25/2024 | 01/22/2025 | 1 | 1,592,781 | 4462 | | 35,914 | | 11,304 | | 55,391 | | | (24,635) | | 4,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921J66 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/05/2024 | 02/03/2025 | 1 | 2,106,348 | 4650 | | 42,129 | | 14,547 | | 66,429 | | | (27,546) | | 6,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/20/2024 | 02/19/2025 | 1 | 2,148,235 | 4763 | | 43,675 | | 16,965 | | 61,341 | | | (26,684) | | 6,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/07/2024 | 03/03/2025 | 1 | 2,067,016 | 4898 | | 45,985 | | 19,708 | | 50,556 | | | (26,368) | | 6,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/25/2024 | 03/21/2025 | 1 | 2,412,095 | 5015 | | 50,731 | | 24,164 | | 49,494 | | | (26,560) | | 8,279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S9P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/27/2024 | 02/26/2025 | 1 | 2,171,797 | 4869 | | 46,402 | | 18,919 | | 55,069 | | | (27,460) | | 6,938 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00FSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/07/2024 | 1 | 1,718,279 | 4130 | 37,357 | | | 631 | | 68,979 | | | (28,672) | | 1,190 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00V5G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/02/2024 | 12/30/2024 | 1 | 1,857,911 | 4520 | | 38,478 | | 9,593 | | 64,891 | | | (28,832) | | 4,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00W5E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/07/2025 | 1 | 1,796,447 | 4469 | | 37,024 | | 9,996 | | 63,521 | | | (26,982) | | 4,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13T9F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/30/2023 | 10/21/2024 | 1 | 2,232,477 | 4022 | 46,381 | | | 2,613 | | 88,823 | | | (35,598) | | 2,677 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13XSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/16/2023 | 11/11/2024 | 1 | 2,009,367 | 4186 | 47,227 | | | 5,424 | | 78,573 | | | (35,846) | | 3,408 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/27/2023 | 11/18/2024 | 1 | 1,963,490 | 4334 | 42,405 | | | 5,734 | | 74,958 | | | (32,546) | | 3,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK135S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/15/2023 | 12/10/2024 | 1 | 1,761,995 | 4530 | 37,223 | | | 7,299 | | 61,657 | | | (28,253) | | 3,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK138SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/27/2023 | 12/17/2024 | 1 | 1,572,166 | 4544 | 31,088 | | | 6,762 | | 54,415 | | | (23,927) | | 3,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13RSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/08/2024 | 03/10/2025 | 1 | 1,629,000 | 4961.11 | | 32,743 | | 14,432 | | 35,903 | | | (18,379) | | 5,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13USG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/18/2024 | 03/17/2025 | 1 | 2,138,570 | 4973 | | 44,355 | | 20,462 | | 46,402 | | | (23,883) | | 7,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/08/2025 | 1 | 1,848,188 | 5022 | | 35,000 | | 18,478 | | 37,587 | | | (16,630) | | 6,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/20/2024 | 05/12/2025 | 1 | 1,822,587 | 5077 | | 36,805 | | 23,120 | | 30,322 | | | (13,712) | | 7,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/17/2025 | 1 | 2,238,430 | 4930 | | 50,162 | | 27,821 | | 52,013 | | | (22,357) | | 8,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 05/05/2025 | 1 | 1,789,511 | 4930 | | 39,255 | | 23,488 | | 38,853 | | | (15,788) | | 6,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/10/2024 | 06/03/2025 | 1 | 1,870,288 | 5014 | | 38,162 | | 26,263 | | 34,738 | | | (11,939) | | 7,677 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13YSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/02/2024 | 04/01/2025 | 1 | 2,071,687 | 5078 | | 40,298 | | 20,260 | | 37,142 | | | (20,038) | | 7,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921W5C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/30/2024 | 05/26/2025 | 1 | 1,664,960 | 5045 | | 31,624 | | 20,994 | | 28,884 | | | (10,775) | | 6,722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921T9F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/30/2024 | 04/29/2025 | 1 | 1,768,053 | 4995 | | 33,680 | | 19,538 | | 36,261 | | | (14,157) | | 6,721 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX14099S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/16/2023 | 10/10/2024 | 1 | 1,517,057 | 284 | 19,451 | | | 489 | | 101,273 | | | (14,804) | | 1,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX14099E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 10/18/2024 | 1 | 2,149,381 | 262 | 116,483 | | | 5,485 | | 326,408 | | | (87,442) | | 2,387 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX14099F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 10/18/2024 | 1 | 1,656,900 | 282 | 20,193 | | | 951 | | 125,692 | | | (15,158) | | 1,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX14099H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/18/2024 | 1 | 1,568,000 | 259.03 | 92,198 | | | 4,354 | | 258,797 | | | (69,402) | | 1,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX14099I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/18/2024 | 1 | 1,434,000 | 275.09 | 28,823 | | | 1,361 | | 148,037 | | | (21,697) | | 1,592 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX1409SJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/21/2024 | 1 | 1,692,000 | 278.85 | 24,534 | | | 1,352 | | 150,824 | | | (18,317) | | 2,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2023 | 10/29/2024 | 1 | 1,706,000 | 274.88 | 28,490 | | | 2,192 | | 181,822 | | | (21,213) | | 2,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 11/04/2024 | 1 | 2,044,000 | 277.19 | 44,764 | | | 4,193 | | 197,212 | | | (33,420) | | 3,165 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 11/05/2024 | 1 | 1,696,000 | 283.09 | 21,878 | | | 2,104 | | 126,039 | | | (16,290) | | 2,663 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/10/2023 | 11/08/2024 | 1 | 1,709,000 | 281.46 | 30,078 | | | 3,175 | | 137,810 | | | (22,641) | | 2,793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/19/2024 | 1 | 1,529,000 | 279.82 | 37,002 | | | 4,981 | | 133,755 | | | (27,550) | | 2,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409ST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/19/2024 | 1 | 1,767,000 | 281.28 | 38,167 | | | 5,138 | | 144,984 | | | (28,418) | | 3,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/19/2024 | 1 | 1,811,000 | 287.67 | 22,094 | | | 2,974 | | 106,005 | | | (16,451) | | 3,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2023 | 12/03/2024 | 1 | 1,468,000 | 289.31 | 18,937 | | | 3,278 | | 79,623 | | | (14,100) | | 3,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1409SZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/24/2024 | 1 | 1,881,000 | 287.66 | 37,244 | | | 8,618 | | 117,051 | | | (27,730) | | 4,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/24/2024 | 1 | 2,005,000 | 294.88 | 21,454 | | | 4,964 | | 75,511 | | | (15,974) | | 4,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/14/2025 | 1 | 1,977,000 | 289.91 | | 37,365 | | 10,808 | | 112,826 | | | (26,602) | | 5,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/13/2025 | 1 | 1,774,000 | 293.2 | | 25,191 | | 7,237 | | 81,363 | | | (17,984) | | 4,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140A$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/22/2024 | 01/22/2025 | 1 | 2,102,000 | 294.27 | | 35,103 | | 10,897 | | 91,050 | | | (24,170) | | 5,874 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 01/31/2025 | 1 | 2,045,000 | 279.18 | | 112,271 | | 38,047 | | 194,814 | | | (74,333) | | 5,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/04/2025 | 1 | 1,840,000 | 297.47 | | 29,440 | | 10,191 | | 63,920 | | | (19,280) | | 5,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/06/2024 | 02/06/2025 | 1 | 1,591,000 | 279.15 | | 88,301 | | 31,051 | | 152,651 | | | (57,178) | | 4,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/07/2025 | 1 | 1,602,000 | 280.96 | | 89,071 | | 31,917 | | 143,016 | | | (57,260) | | 4,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/11/2025 | 1 | 1,882,000 | 297.82 | | 35,758 | | 13,065 | | 64,766 | | | (22,737) | | 5,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/07/2025 | 1 | 1,795,000 | 298.94 | | 30,515 | | 10,935 | | 55,210 | | | (19,617) | | 5,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/07/2025 | 1 | 2,935,000 | 301.33 | | 40,503 | | 14,514 | | 71,176 | | | (26,038) | | 8,758 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/07/2025 | 1 | 1,410,369 | 299 | | 24,348 | | 8,725 | | 43,328 | | | (15,652) | | 4,209 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/14/2024 | 02/12/2025 | 1 | 1,626,018 | 280 | | 89,308 | | 33,059 | | 151,804 | | | (56,186) | | 4,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/14/2025 | 1 | 2,439,000 | 280.75 | | 138,047 | | 52,297 | | 221,779 | | | (86,090) | | 7,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/14/2025 | 1 | 2,579,000 | 298.16 | | 47,196 | | 17,879 | | 87,670 | | | (29,432) | | 7,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140B$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/18/2025 | 1 | 2,658,000 | 301.39 | | 37,478 | | 14,454 | | 67,532 | | | (23,118) | | 8,260 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2024 | 02/25/2025 | 1 | 1,702,000 | 300.22 | | 33,019 | | 13,335 | | 49,675 | | | (19,740) | | 5,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2024 | 02/25/2025 | 1 | 2,402,000 | 303.62 | | 35,069 | | 14,163 | | 49,388 | | | (20,965) | | 7,648 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140C$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 02/26/2025 | 1 | 1,910,000 | 282.56 | | 109,443 | | 44,499 | | 163,134 | | | (64,888) | | 6,102 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX140D$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/04/2025 | 1 | 1,620,241 | 302 | | 28,992 | | 12,506 | | 41,002 | | | (16,544) | | 5,279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 1,506,000 | 305.69 | | 28,614 | | 14,109 | | 29,124 | | | (14,581) | | 5,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140D$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/28/2025 | 1 | 1,394,000 | 309.72 | | 19,237 | | 9,485 | | 16,481 | | | (9,803) | | 4,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261C$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/03/2023 | 10/03/2024 | 1 | 1,630,000 | 258.81 | 97,637 | | | 536 | | 267,097 | | | (73,094) | | 739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261C$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/03/2023 | 10/01/2024 | 1 | 2,050,918 | 282 | 22,132 | | | | | 150,945 | | | (16,659) | | 537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261C$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/05/2023 | 10/02/2024 | 1 | 1,590,838 | 279 | 24,125 | | | 67 | | 135,957 | | | (18,210) | | 589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261C$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/04/2024 | 1 | 1,680,000 | 260.89 | 99,792 | | | 834 | | 260,171 | | | (75,118) | | 879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261C$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/04/2024 | 1 | 1,869,000 | 275.24 | 44,856 | | | 375 | | 186,756 | | | (33,765) | | 978 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261C$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/06/2023 | 10/08/2024 | 1 | 2,290,000 | 280.46 | 35,953 | | | 693 | | 184,249 | | | (26,769) | | 1,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/11/2023 | 10/11/2024 | 1 | 1,419,000 | 262.68 | 84,005 | | | 2,308 | | 210,091 | | | (62,889) | | 1,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/12/2023 | 10/11/2024 | 1 | 2,149,113 | 262 | 126,586 | | | 3,507 | | 323,997 | | | (95,027) | | 1,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/14/2024 | 1 | 1,238,000 | 275.92 | 29,341 | | | 1,051 | | 121,903 | | | (21,906) | | 1,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/11/2024 | 1 | 1,610,000 | 278.93 | 29,785 | | | 827 | | 139,585 | | | (22,421) | | 1,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/11/2024 | 1 | 1,607,834 | 278 | 31,963 | | | 888 | | 144,818 | | | (24,060) | | 1,396 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/16/2023 | 10/16/2024 | 1 | 2,055,000 | 262.77 | 122,067 | | | 5,030 | | 304,654 | | | (91,383) | | 2,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/18/2024 | 1 | 1,772,054 | 278 | 27,615 | | | 1,304 | | 161,987 | | | (20,787) | | 1,968 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/25/2023 | 10/25/2024 | 1 | 1,788,000 | 258.3 | 106,028 | | | 6,991 | | 302,981 | | | (79,376) | | 2,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261D$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/25/2023 | 10/23/2024 | 1 | 2,174,020 | 259 | 123,121 | | | 7,483 | | 360,447 | | | (92,679) | | 2,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/27/2023 | 10/25/2024 | 1 | 2,575,000 | 256.66 | 151,153 | | | 10,077 | | 455,518 | | | (113,780) | | 3,370 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/27/2023 | 10/28/2024 | 1 | 1,773,000 | 270.78 | 41,666 | | | 3,099 | | 217,126 | | | (31,107) | | 2,455 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/27/2023 | 10/24/2024 | 1 | 1,508,614 | 275 | 24,232 | | | 1,552 | | 157,668 | | | (18,291) | | 1,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/31/2023 | 10/31/2024 | 1 | 1,655,000 | 258.51 | 98,142 | | | 8,089 | | 280,092 | | | (73,472) | | 2,412 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/03/2023 | 11/01/2024 | 1 | 2,277,000 | 262.24 | 131,611 | | | 11,333 | | 348,271 | | | (99,070) | | 3,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/03/2023 | 11/01/2024 | 1 | 2,204,199 | 260 | 143,414 | | | 12,350 | | 358,444 | | | (107,955) | | 3,263 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/10/2023 | 11/11/2024 | 1 | 1,995,000 | 277.63 | 48,678 | | | 5,498 | | 190,479 | | | (36,343) | | 3,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/10/2023 | 11/08/2024 | 1 | 1,574,889 | 278 | 37,541 | | | 3,963 | | 148,392 | | | (28,259) | | 2,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/16/2023 | 11/15/2024 | 1 | 1,532,967 | 287 | 20,046 | | | 2,499 | | 93,351 | | | (15,048) | | 2,721 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/21/2023 | 11/21/2024 | 1 | 1,483,000 | 266.56 | 86,162 | | | 12,105 | | 203,041 | | | (64,504) | | 2,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261E$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/24/2023 | 11/22/2024 | 1 | 1,639,000 | 281.52 | 38,025 | | | 5,492 | | 133,011 | | | (28,623) | | 3,123 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261ESZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/24/2023 | 11/22/2024 | 1 | 2,086,633 | 267 | 121,742 | | | 17,585 | | 282,531 | | | (91,641) | | 3,976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/24/2023 | 11/21/2024 | 1 | 1,813,178 | 282 | 41,060 | | | 5,833 | | 144,399 | | | (30,993) | | 3,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/28/2023 | 11/27/2024 | 1 | 1,869,338 | 267 | 108,165 | | | 16,985 | | 254,097 | | | (81,198) | | 3,726 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/28/2023 | 11/27/2024 | 1 | 1,689,005 | 284 | 32,073 | | | 5,036 | | 123,595 | | | (24,077) | | 3,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/01/2023 | 12/02/2024 | 1 | 1,535,000 | 268.13 | 86,881 | | | 14,839 | | 202,316 | | | (64,865) | | 3,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/01/2023 | 12/03/2024 | 1 | 1,850,000 | 283.95 | 37,740 | | | 6,532 | | 136,608 | | | (28,100) | | 3,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/08/2023 | 12/06/2024 | 1 | 1,748,328 | 268 | 102,976 | | | 18,879 | | 232,824 | | | (77,515) | | 3,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/11/2023 | 12/11/2024 | 1 | 1,439,000 | 269.1 | 82,311 | | | 16,055 | | 185,570 | | | (61,621) | | 3,196 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/11/2023 | 12/11/2024 | 1 | 1,465,000 | 285.25 | 30,033 | | | 5,858 | | 102,664 | | | (22,483) | | 3,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/13/2023 | 12/12/2024 | 1 | 1,619,286 | 285 | 38,588 | | | 7,654 | | 115,170 | | | (28,968) | | 3,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/16/2024 | 1 | 2,398,000 | 286.81 | 50,838 | | | 10,644 | | 154,887 | | | (37,955) | | 5,507 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261FSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/09/2024 | 1 | 1,580,426 | 289 | 27,476 | | | 5,325 | | 89,064 | | | (20,913) | | 3,461 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/27/2024 | 1 | 1,484,000 | 273.43 | 81,323 | | | 19,437 | | 168,468 | | | (60,881) | | 3,643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/26/2024 | 1 | 2,015,829 | 273 | 112,843 | | | 26,734 | | 231,850 | | | (84,709) | | 4,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/30/2024 | 1 | 1,793,000 | 289.2 | 34,964 | | | 8,693 | | 103,922 | | | (26,104) | | 4,476 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261GSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/08/2024 | 01/08/2025 | 1 | 1,653,000 | 273.36 | 91,080 | | | 24,772 | | 190,433 | | | (66,195) | | 4,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/19/2024 | 01/17/2025 | 1 | 1,575,000 | 294.59 | 24,885 | | | 7,466 | | 67,045 | | | (17,433) | | 4,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/19/2024 | 01/21/2025 | 1 | 1,388,000 | 295.41 | 20,681 | | | 6,363 | | 55,890 | | | (14,331) | | 3,861 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2024 | 01/17/2025 | 1 | 1,818,451 | 275 | 107,675 | | | 32,483 | | 200,187 | | | (75,073) | | 4,969 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2024 | 01/22/2025 | 1 | 1,399,847 | 276 | 79,275 | | | 24,678 | | 149,105 | | | (54,515) | | 3,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/24/2024 | 01/24/2025 | 1 | 1,405,000 | 276.56 | 77,697 | | | 24,547 | | 147,031 | | | (53,071) | | 3,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/27/2025 | 1 | 1,620,000 | 295.21 | 27,864 | | | 9,058 | | 67,346 | | | (18,829) | | 4,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/09/2024 | 02/07/2025 | 1 | 2,444,483 | 280 | 143,003 | | | 51,243 | | 227,454 | | | (91,930) | | 7,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261HSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2024 | 02/14/2025 | 1 | 1,547,652 | 281 | 86,696 | | | 32,843 | | 139,689 | | | (54,066) | | 4,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261IS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/23/2024 | 02/25/2025 | 1 | 1,903,000 | 282.96 | 108,852 | | | 43,959 | | 160,077 | | | (65,074) | | 6,059 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261IS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/23/2024 | 02/21/2025 | 1 | 2,270,980 | 281 | 142,201 | | | 56,485 | | 206,577 | | | (85,946) | | 7,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/01/2024 | 02/28/2025 | 1 | 1,707,000 | 302.08 | 31,580 | | | 13,158 | | 44,215 | | | (18,479) | | 5,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/04/2024 | 02/27/2025 | 1 | 1,710,052 | 302 | 31,448 | | | 13,089 | | 44,364 | | | (18,344) | | 5,481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261ISS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/08/2024 | 03/07/2025 | 1 | 2,485,000 | 284.13 | 138,912 | | | 60,581 | | 201,432 | | | (78,615) | | 8,175 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261I$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/08/2024 | 03/07/2025 | 1 | 2,538,431 | 284 | | 142,896 | | 62,319 | | 206,793 | | | (80,870) | | 8,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261I$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/12/2024 | 03/12/2025 | 1 | 1,441,000 | 285.41 | | 81,417 | | 36,335 | | 110,856 | | | (45,058) | | 4,815 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/15/2024 | 03/14/2025 | 1 | 3,469,000 | 284.18 | | 197,039 | | 89,762 | | 283,421 | | | (107,722) | | 11,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/15/2024 | 03/17/2025 | 1 | 1,485,000 | 301.8 | | 28,661 | | 13,185 | | 42,524 | | | (15,541) | | 5,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/15/2024 | 03/14/2025 | 1 | 2,479,937 | 285 | | 134,850 | | 61,432 | | 195,257 | | | (73,723) | | 8,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/18/2024 | 03/13/2025 | 1 | 1,605,368 | 304 | | 27,550 | | 12,544 | | 36,608 | | | (15,000) | | 5,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/20/2024 | 03/20/2025 | 1 | 1,984,000 | 286.88 | | 112,493 | | 52,683 | | 144,229 | | | (59,791) | | 6,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/20/2024 | 03/20/2025 | 1 | 1,468,000 | 309.26 | | 19,378 | | 9,075 | | 19,476 | | | (10,299) | | 5,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/20/2024 | 03/19/2025 | 1 | 2,164,322 | 285 | | 134,108 | | 62,608 | | 171,219 | | | (71,475) | | 7,385 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/22/2024 | 03/21/2025 | 1 | 2,278,000 | 287.16 | | 128,479 | | 61,028 | | 163,619 | | | (67,769) | | 7,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/22/2024 | 03/21/2025 | 1 | 1,991,000 | 304.39 | | 39,422 | | 18,725 | | 45,366 | | | (20,794) | | 6,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/22/2024 | 03/18/2025 | 1 | 1,581,213 | 304 | | 32,062 | | 15,088 | | 36,911 | | | (17,053) | | 5,380 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/27/2024 | 03/26/2025 | 1 | 1,515,839 | 305 | | 29,977 | | 14,575 | | 33,312 | | | (15,400) | | 5,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/04/2024 | 1 | 2,295,057 | 260 | 132,908 | | | 1,108 | | 364,581 | | | (99,772) | | 1,201 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/09/2024 | 1 | 1,508,000 | 261.62 | 89,274 | | | 1,962 | | 229,621 | | | (66,833) | | 1,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/11/2024 | 1 | 2,308,000 | 261.54 | 136,403 | | | 3,789 | | 352,747 | | | (102,677) | | 2,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/08/2024 | 1 | 1,551,000 | 262.87 | 90,578 | | | 9,456 | | 234,088 | | | (67,810) | | 2,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/08/2024 | 1 | 2,102,564 | 263 | 117,360 | | | 12,354 | | 316,360 | | | (88,100) | | 3,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/08/2024 | 1 | 2,563,000 | 263.66 | 149,936 | | | 15,827 | | 378,033 | | | (112,864) | | 4,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/14/2024 | 1 | 2,113,369 | 265 | 126,962 | | | 15,389 | | 301,461 | | | (95,308) | | 3,710 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/15/2024 | 1 | 1,920,000 | 265.99 | 110,784 | | | 13,848 | | 265,840 | | | (83,392) | | 3,408 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/15/2024 | 1 | 2,303,651 | 266 | 132,880 | | | 16,610 | | 319,144 | | | (100,025) | | 4,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05B$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 11/30/2023 | 11/27/2024 | 1 | 2,405,735 | 267 | 140,164 | | | 22,255 | | 326,426 | | | (105,799) | | 4,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 12/06/2023 | 12/04/2024 | 1 | 2,027,685 | 268 | 109,033 | | | 19,277 | | 268,983 | | | (82,074) | | 4,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/06/2024 | 1 | 1,955,491 | 269 | 121,571 | | | 22,475 | | 251,343 | | | (92,787) | | 4,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 1,859,000 | 271.6 | 102,803 | | | 20,846 | | 220,616 | | | (77,384) | | 4,185 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 1,843,838 | 271 | 104,779 | | | 21,247 | | 223,053 | | | (78,872) | | 4,151 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05ES5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/18/2024 | 1 | 2,280,146 | 272 | 119,579 | | | 25,766 | | 267,900 | | | (90,013) | | 5,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ES5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/27/2024 | 1 | 1,462,000 | 273.51 | 79,679 | | | 19,256 | | 164,751 | | | (59,814) | | 3,589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05EST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 1,507,000 | 273.22 | 81,830 | | | 19,831 | | 171,583 | | | (61,597) | | 3,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/02/2025 | 1 | 3,077,948 | 272 | 165,002 | | | 42,744 | | 368,041 | | | (122,274) | | 7,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/10/2025 | 1 | 2,197,000 | 274.02 | 117,759 | | | 33,130 | | 246,928 | | | (84,761) | | 5,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/16/2024 | 01/10/2025 | 1 | 3,223,618 | 274 | 169,618 | | | 47,853 | | 363,002 | | | (121,559) | | 8,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T5M | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/19/2023 | 12/18/2024 | 1 | 1,447,119 | 288 | 31,287 | | | 6,723 | | 87,348 | | | (23,487) | | 3,366 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00T5N | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/19/2023 | 12/17/2024 | 1 | 1,449,048 | 295 | 17,436 | | | 3,709 | | 52,472 | | | (13,125) | | 3,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00U5M | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/22/2023 | 12/20/2024 | 1 | 1,567,528 | 272 | 87,024 | | | 19,393 | | 185,520 | | | (65,507) | | 3,692 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00V5W | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2024 | 01/03/2025 | 1 | 1,686,000 | 271.61 | 92,561 | | | 24,169 | | 204,984 | | | (68,404) | | 4,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00V5X | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2024 | 01/07/2025 | 1 | 1,898,000 | 289.54 | 32,646 | | | 8,789 | | 109,738 | | | (23,863) | | 4,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z5C | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/19/2024 | 01/16/2025 | 1 | 2,176,910 | 273 | 137,060 | | | 40,851 | | 255,967 | | | (96,282) | | 5,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000SC | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/26/2024 | 01/27/2025 | 1 | 2,052,000 | 277.19 | 112,655 | | | 36,621 | | 210,198 | | | (76,126) | | 5,858 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000SW | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/26/2024 | 01/24/2025 | 1 | 1,936,262 | 277 | 106,993 | | | 34,178 | | 199,173 | | | (72,896) | | 5,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001SH | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/31/2024 | 01/31/2025 | 1 | 1,495,000 | 276.09 | 80,880 | | | 27,108 | | 160,293 | | | (53,699) | | 4,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001SM | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/31/2024 | 01/30/2025 | 1 | 2,051,142 | 278 | 99,462 | | | 33,154 | | 204,252 | | | (66,217) | | 5,929 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/28/2024 | 02/27/2025 | 1 | 1,528,113 | 283 | 85,021 | | | 34,898 | | 128,355 | | | (50,081) | | 4,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/01/2024 | 02/28/2025 | 1 | 2,082,000 | 284.18 | 116,800 | | | 48,667 | | 165,924 | | | (68,347) | | 6,696 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SM | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/06/2024 | 03/05/2025 | 1 | 1,766,681 | 283 | 102,054 | | | 43,697 | | 149,350 | | | (58,316) | | 5,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009S5 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/13/2024 | 03/11/2025 | 1 | 1,775,918 | 302 | 35,818 | | | 15,974 | | 46,422 | | | (19,833) | | 5,916 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ASH | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/21/2024 | 03/21/2025 | 1 | 1,384,000 | 287.31 | 77,642 | | | 36,778 | | 98,118 | | | (41,055) | | 4,750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/26/2024 | 03/26/2025 | 1 | 2,060,000 | 286.53 | 115,360 | | | 55,932 | | 152,726 | | | (59,418) | | 7,173 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/28/2024 | 03/28/2025 | 1 | 4,176,000 | 287.84 | 235,109 | | | 115,926 | | 291,208 | | | (119,809) | | 14,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00C54 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/28/2024 | 03/27/2025 | 1 | 1,683,518 | 287 | 98,507 | | | 48,432 | | 122,063 | | | (50,336) | | 5,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/13/2025 | 1 | 1,332,069 | 307 | 27,766 | | | 17,422 | | 28,382 | | | (10,460) | | 5,229 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/03/2024 | 06/03/2025 | 1 | 1,498,000 | 314.24 | 16,328 | | | 11,020 | | 16,257 | | | (5,323) | | 6,149 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/23/2024 | 05/21/2025 | 1 | 2,804,254 | 290 | 154,672 | | | 100,234 | | 192,565 | | | (55,392) | | 11,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/23/2024 | 05/21/2025 | 1 | 1,640,081 | 315 | 16,852 | | | 10,921 | | 17,188 | | | (6,035) | | 6,552 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX261KS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/15/2024 | 04/15/2025 | 1 | 1,858,000 | 301.37 | | 36,417 | | 19,663 | | 61,722 | | | (16,762) | | 6,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/31/2024 | 05/23/2025 | 1 | 1,841,850 | 308 | | 34,201 | | 22,671 | | 40,409 | | | (11,688) | | 7,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSP | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/28/2024 | 06/23/2025 | 1 | 1,648,771 | 313 | | 31,763 | | 23,643 | | 23,407 | | | (8,294) | | 7,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/10/2024 | 04/09/2025 | 1 | 1,669,388 | 287 | | 91,094 | | 47,812 | | 123,562 | | | (43,295) | | 6,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ES1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/12/2024 | 04/14/2025 | 1 | 1,644,000 | 302.8 | | 32,387 | | 17,398 | | 46,154 | | | (15,090) | | 6,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/12/2024 | 04/08/2025 | 1 | 1,877,540 | 305 | | 29,873 | | 15,815 | | 44,083 | | | (14,150) | | 6,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/21/2024 | 06/20/2025 | 1 | 3,734,000 | 294.84 | | 212,838 | | 154,899 | | 205,764 | | | (59,057) | | 15,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JST | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/05/2024 | 06/05/2025 | 1 | 1,421,000 | 291.57 | | 81,708 | | 55,597 | | 91,507 | | | (26,191) | | 5,857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSL | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/03/2024 | 04/02/2025 | 1 | 1,528,593 | 287 | | 85,695 | | 43,321 | | 111,896 | | | (42,377) | | 5,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/30/2024 | 05/29/2025 | 1 | 1,527,733 | 290 | | 81,952 | | 54,635 | | 104,407 | | | (27,693) | | 6,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GSJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/24/2024 | 04/22/2025 | 1 | 1,775,534 | 300 | | 40,546 | | 22,800 | | 64,987 | | | (17,760) | | 6,637 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSG | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/11/2025 | 1 | 2,760,494 | 317 | | 35,876 | | 25,283 | | 23,316 | | | (10,773) | | 11,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSM | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/03/2024 | 04/01/2025 | 1 | 1,623,286 | 306 | | 27,968 | | 14,100 | | 31,045 | | | (13,868) | | 5,747 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00HSN | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/01/2024 | 04/29/2025 | 1 | 2,088,747 | 304 | | 32,167 | | 18,712 | | 56,174 | | | (13,469) | | 7,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSG | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/03/2024 | 04/03/2025 | 1 | 1,801,000 | 286.92 | | 101,576 | | 51,488 | | 132,561 | | | (50,092) | | 6,411 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSF | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/12/2025 | 1 | 2,854,175 | 293 | | 169,358 | | 119,491 | | 172,762 | | | (50,714) | | 11,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSU | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/16/2025 | 1 | 1,477,599 | 314 | | 26,974 | | 19,493 | | 18,187 | | | (7,621) | | 6,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/14/2024 | 06/13/2025 | 1 | 3,936,000 | 293.81 | | 224,352 | | 158,916 | | 226,434 | | | (66,566) | | 16,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/25/2025 | 1 | 2,477,172 | 284 | | 149,545 | | 85,573 | | 215,595 | | | (64,502) | | 9,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSV | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/18/2025 | 1 | 1,414,445 | 320 | | 16,194 | | 11,728 | | 8,587 | | | (4,550) | | 5,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 3,478,000 | 289.74 | | 201,724 | | 127,198 | | 238,384 | | | (75,369) | | 13,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2024 | 06/06/2025 | 1 | 1,506,038 | 311 | | 30,426 | | 21,376 | | 23,950 | | | (9,205) | | 6,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/18/2024 | 04/17/2025 | 1 | 2,204,035 | 283 | | 124,296 | | 68,363 | | 197,626 | | | (56,343) | | 8,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261JSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/04/2025 | 1 | 2,859,000 | 286.81 | | 162,677 | | 83,598 | | 213,278 | | | (79,551) | | 10,205 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/16/2025 | 1 | 2,126,214 | 290 | | 121,991 | | 76,922 | | 142,486 | | | (45,579) | | 8,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSU | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/27/2024 | 06/27/2025 | 1 | 2,039,000 | 295.48 | | 116,427 | | 86,756 | | 110,505 | | | (30,303) | | 8,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261KSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/02/2025 | 1 | 2,007,858 | 284 | | 124,413 | | 73,611 | | 176,425 | | | (51,269) | | 7,687 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/03/2024 | 06/02/2025 | 1 | 1,844,946 | 315 | | 20,578 | | 13,870 | | 21,098 | | | (6,728) | | 7,558 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00ESH | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/12/2024 | 04/11/2025 | 1 | 2,250,000 | 284.99 | | 129,375 | | 69,000 | | 183,184 | | | (60,778) | | 8,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/09/2024 | 05/06/2025 | 1 | 1,764,589 | 304 | | 35,637 | | 21,601 | | 48,386 | | | (14,176) | | 6,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/23/2025 | 1 | 4,141,000 | 289.06 | | 241,006 | | 157,090 | | 286,148 | | | (85,412) | | 16,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/30/2024 | 05/30/2025 | 1 | 1,539,000 | 288.44 | | 89,724 | | 59,899 | | 114,388 | | | (30,236) | | 6,266 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/05/2024 | 06/04/2025 | 1 | 2,017,557 | 290 | | 124,984 | | 84,934 | | 140,283 | | | (40,173) | | 8,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/06/2024 | 06/06/2025 | 1 | 1,834,000 | 291.57 | | 104,905 | | 72,068 | | 117,043 | | | (33,340) | | 7,574 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/10/2024 | 05/09/2025 | 1 | 1,522,000 | 307.11 | | 25,874 | | 15,812 | | 31,674 | | | (10,165) | | 5,922 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261LS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/09/2025 | 1 | 2,771,000 | 287.69 | | 159,887 | | 97,709 | | 208,700 | | | (62,813) | | 10,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2024 | 04/25/2025 | 1 | 1,560,913 | 301 | | 28,124 | | 16,229 | | 53,243 | | | (11,908) | | 5,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/15/2025 | 1 | 1,437,324 | 312 | | 20,418 | | 12,854 | | 17,978 | | | (7,650) | | 5,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2024 | 04/30/2025 | 1 | 1,518,642 | 284 | | 83,825 | | 48,859 | | 132,118 | | | (35,004) | | 5,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 1,608,000 | 310.31 | | 25,406 | | 16,020 | | 24,653 | | | (9,493) | | 6,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/09/2024 | 05/05/2025 | 1 | 1,538,872 | 304 | | 31,087 | | 18,809 | | 42,236 | | | (12,400) | | 5,933 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00US6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/28/2024 | 06/27/2025 | 1 | 3,833,000 | 294.9 | | 218,098 | | 162,967 | | 214,551 | | | (56,322) | | 16,483 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/03/2024 | 05/02/2025 | 1 | 2,546,000 | 285.43 | | 146,395 | | 86,617 | | 209,112 | | | (60,328) | | 9,747 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2024 | 04/17/2025 | 1 | 1,548,000 | 297.86 | | 31,889 | | 17,588 | | 65,537 | | | (14,407) | | 5,715 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/09/2024 | 05/08/2025 | 1 | 2,611,967 | 287 | | 151,069 | | 91,900 | | 201,526 | | | (59,763) | | 10,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ES1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/04/2025 | 1 | 1,709,000 | 303.59 | | 35,205 | | 18,092 | | 42,643 | | | (17,216) | | 6,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2024 | 04/17/2025 | 1 | 2,259,000 | 281.4 | | 130,344 | | 71,889 | | 215,448 | | | (58,888) | | 8,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/16/2025 | 1 | 1,234,000 | 306.4 | | 26,531 | | 16,729 | | 28,223 | | | (9,913) | | 4,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/09/2024 | 05/09/2025 | 1 | 1,658,000 | 287.47 | | 95,335 | | 58,099 | | 125,410 | | | (37,612) | | 6,451 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2024 | 06/30/2025 | 1 | 1,565,000 | 319.08 | | 18,311 | | 13,720 | | 11,194 | | | (4,690) | | 6,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140GST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/28/2024 | 05/23/2025 | 1 | 1,601,722 | 315 | | 18,252 | | 11,930 | | 14,772 | | | (6,338) | | 6,426 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140FSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 04/25/2025 | 1 | 2,182,000 | 284.7 | | 126,774 | | 72,543 | | 183,321 | | | (54,680) | | 8,216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140HSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/17/2024 | 06/13/2025 | 1 | 1,789,009 | 319 | | 22,042 | | 15,700 | | 11,381 | | | (6,411) | | 7,491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2024 | 06/25/2025 | 1 | 1,483,511 | 320 | | 16,197 | | 12,080 | | 9,049 | | | (4,206) | | 6,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00US3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/27/2024 | 06/26/2025 | 1 | 3,421,988 | 295 | | 199,834 | | 148,765 | | 190,108 | | | (52,154) | | 14,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RSD | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/18/2024 | 06/18/2025 | 1 | 2,461,000 | 295.35 | | 140,277 | | 100,751 | | 132,216 | | | (39,969) | | 10,405 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00N$M | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/31/2024 | 05/30/2025 | 1 | 4,175,000 | 289.53 | | 242,568 | | 162,385 | | 294,757 | | | (81,300) | | 16,998 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Q$C | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/13/2025 | 1 | 1,855,000 | 293.81 | | 105,921 | | 74,819 | | 107,608 | | | (31,631) | | 7,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261M$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/21/2024 | 06/20/2025 | 1 | 2,499,000 | 320.05 | | 28,489 | | 20,733 | | 18,015 | | | (7,905) | | 10,606 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261L$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/15/2024 | 05/14/2025 | 1 | 1,462,106 | 288 | | 91,383 | | 56,799 | | 109,182 | | | (34,645) | | 5,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261M$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/06/2024 | 06/04/2025 | 1 | 2,100,253 | 315 | | 27,101 | | 18,571 | | 24,324 | | | (8,660) | | 8,639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05M$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/06/2025 | 1 | 3,934,000 | 291.47 | | 228,565 | | 157,456 | | 252,321 | | | (72,212) | | 16,246 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00R$M | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/20/2025 | 1 | 1,873,000 | 295.03 | | 106,948 | | 77,619 | | 102,826 | | | (29,887) | | 7,949 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00G$I | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/24/2024 | 04/23/2025 | 1 | 1,445,418 | 284 | | 84,321 | | 47,518 | | 124,956 | | | (36,832) | | 5,416 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00F$3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/12/2024 | 04/11/2025 | 1 | 2,330,243 | 286 | | 126,906 | | 67,683 | | 180,995 | | | (59,618) | | 8,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140I$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/07/2025 | 1 | 1,750,000 | 322.29 | | 21,175 | | 16,275 | | 8,553 | | | (5,020) | | 7,664 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX261N$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/09/2025 | 1 | 1,862,426 | 298 | | 117,312 | | 91,063 | | 91,529 | | | (26,427) | | 8,185 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/26/2024 | 07/25/2025 | 1 | 4,164,000 | 295.78 | | 229,436 | | 189,285 | | 232,206 | | | (41,601) | | 18,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/26/2024 | 09/25/2025 | 1 | 2,474,615 | 300 | | 123,368 | | 123,025 | | 126,800 | | | (1,356) | | 12,288 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/29/2024 | 08/29/2025 | 1 | 1,433,000 | 297.23 | | 73,513 | | 67,795 | | 78,695 | | | (6,445) | | 6,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140K$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 09/09/2025 | 1 | 1,959,000 | 318.62 | | 18,611 | | 17,585 | | 23,672 | | | (1,071) | | 9,509 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/19/2024 | 09/18/2025 | 1 | 1,935,213 | 298 | | 103,241 | | 100,947 | | 108,269 | | | (3,120) | | 9,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2025 | 1 | 1,683,915 | 315 | | 17,762 | | 15,022 | | 19,978 | | | (2,855) | | 7,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2025 | 1 | 1,485,000 | 292.7 | | 77,666 | | 66,909 | | 98,559 | | | (11,277) | | 6,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 1,513,000 | 294.19 | | 83,820 | | 68,960 | | 91,486 | | | (15,386) | | 6,836 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 4,857,000 | 299.73 | | 268,592 | | 211,143 | | 211,463 | | | (59,031) | | 21,422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007$J | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/11/2024 | 09/10/2025 | 1 | 1,859,528 | 315 | | 27,559 | | 26,189 | | 32,394 | | | (1,439) | | 9,039 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140K$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/27/2024 | 08/27/2025 | 1 | 1,741,000 | 323.72 | | 12,361 | | 11,237 | | 11,087 | | | (1,151) | | 8,290 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140L$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/29/2025 | 1 | 1,583,000 | 325.1 | | 11,873 | | 11,873 | | 13,704 | | | (97) | | 7,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/25/2024 | 09/24/2025 | 1 | 1,672,038 | 325 | | 14,707 | | 14,545 | | 13,772 | | | (202) | | 8,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004$5 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/15/2025 | 1 | 5,252,000 | 296.96 | | 272,579 | | 240,778 | | 297,661 | | | (33,698) | | 24,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140L$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/26/2025 | 1 | 3,342,000 | 300.6 | | 159,413 | | 159,413 | | 165,730 | | | (1,314) | | 16,618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 1,592,000 | 290.94 | | 82,147 | | 70,153 | | 114,377 | | | (12,153) | | 7,348 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$V | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/05/2024 | 07/03/2025 | 1 | 4,292,000 | 298.14 | | 241,640 | | 185,100 | | 201,391 | | | (57,914) | | 18,661 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/20/2025 | 1 | 1,594,281 | 320 | | 16,477 | | 14,824 | | 15,063 | | | (1,770) | | 7,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/04/2025 | 1 | 1,541,342 | 296 | | 70,202 | | 66,095 | | 90,790 | | | (4,641) | | 7,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 07/24/2025 | 1 | 1,804,312 | 318 | | 21,870 | | 18,339 | | 17,880 | | | (3,676) | | 8,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2024 | 09/17/2025 | 1 | 1,693,789 | 319 | | 20,880 | | 20,472 | | 20,407 | | | (577) | | 8,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004$9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/14/2025 | 1 | 2,369,160 | 295 | | 130,004 | | 114,795 | | 142,906 | | | (16,116) | | 11,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS$ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/21/2025 | 1 | 1,459,000 | 319.01 | | 21,010 | | 16,958 | | 14,091 | | | (4,179) | | 6,547 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/25/2025 | 1 | 1,586,485 | 325 | | 12,307 | | 12,307 | | 13,561 | | | (102) | | 7,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$L | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 06/30/2025 | 1 | 2,042,817 | 295 | | 124,804 | | 94,296 | | 114,205 | | | (30,943) | | 8,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/29/2024 | 08/29/2025 | 1 | 1,542,000 | 320.86 | | 14,803 | | 13,652 | | 13,860 | | | (1,298) | | 7,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/22/2025 | 1 | 1,744,672 | 317 | | 24,268 | | 21,909 | | 22,508 | | | (2,533) | | 8,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140ISM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/03/2024 | 07/03/2025 | 1 | 1,997,000 | 297.2 | | 110,234 | | 84,207 | | 99,551 | | | (26,879) | | 8,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140JS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/17/2024 | 07/15/2025 | 1 | 2,052,018 | 323 | | 24,261 | | 19,288 | | 9,750 | | | (5,013) | | 9,114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2024 | 09/19/2025 | 1 | 1,838,000 | 321.67 | | 17,645 | | 17,302 | | 17,096 | | | (485) | | 9,050 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/18/2025 | 1 | 4,074,000 | 296.75 | | 225,700 | | 181,814 | | 213,080 | | | (45,264) | | 18,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/19/2024 | 09/19/2025 | 1 | 1,600,000 | 299.95 | | 77,120 | | 75,411 | | 79,061 | | | (2,324) | | 7,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140LSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/30/2024 | 09/30/2025 | 1 | 1,692,000 | 321 | | 20,304 | | 20,304 | | 21,605 | | | | | 8,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 3,439,000 | 293.1 | | 177,796 | | 153,596 | | 223,982 | | | (25,399) | | 15,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/12/2024 | 08/11/2025 | 1 | 1,559,200 | 316 | | 15,362 | | 13,325 | | 21,165 | | | (2,068) | | 7,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/25/2024 | 09/24/2025 | 1 | 1,496,931 | 322 | | 17,049 | | 16,860 | | 16,438 | | | (234) | | 7,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2024 | 09/19/2025 | 1 | 3,199,000 | 299.79 | | 152,912 | | 149,939 | | 159,489 | | | (4,201) | | 15,752 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/01/2024 | 07/30/2025 | 1 | 2,009,952 | 296 | | 106,268 | | 89,396 | | 112,479 | | | (17,565) | | 9,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/22/2024 | 08/20/2025 | 1 | 1,755,618 | 297 | | 88,974 | | 80,052 | | 98,583 | | | (9,559) | | 8,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/26/2024 | 07/28/2025 | 1 | 1,723,000 | 319.89 | | 20,159 | | 16,660 | | 14,407 | | | (3,625) | | 7,823 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/11/2025 | 1 | 2,352,000 | 298.79 | | 130,771 | | 102,516 | | 108,219 | | | (29,020) | | 10,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140KSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/22/2025 | 1 | 3,392,000 | 297.66 | | 172,314 | | 155,561 | | 180,764 | | | (17,989) | | 16,028 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/08/2025 | 1 | 1,452,920 | 311 | | 26,066 | | 22,708 | | 31,831 | | | (3,413) | | 6,716 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004$1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/14/2024 | 08/13/2025 | 1 | 1,803,642 | 294 | | 96,381 | | 84,134 | | 114,370 | | | (12,445) | | 8,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 4,320,000 | 298.17 | | 222,048 | | 205,348 | | 226,006 | | | (18,911) | | 20,631 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI0073K | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/11/2024 | 09/10/2025 | 1 | 1,581,332 | 320 | | 14,603 | | 13,877 | | 17,321 | | | (762) | | 7,687 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007$M | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/12/2025 | 1 | 3,605,000 | 298.27 | | 173,040 | | 166,311 | | 192,432 | | | (8,082) | | 17,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/17/2024 | 07/16/2025 | 1 | 2,098,405 | 301 | | 104,834 | | 83,404 | | 85,641 | | | (21,600) | | 9,336 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$R | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/05/2024 | 07/01/2025 | 1 | 1,573,334 | 320 | | 23,333 | | 17,843 | | 10,528 | | | (5,623) | | 6,816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/18/2024 | 07/18/2025 | 1 | 1,856,000 | 297.86 | | 103,008 | | 82,749 | | 91,334 | | | (20,884) | | 8,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$5 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/11/2025 | 1 | 1,653,904 | 322 | | 12,568 | | 12,078 | | 14,804 | | | (589) | | 8,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/01/2024 | 08/01/2025 | 1 | 1,718,000 | 295.68 | | 92,257 | | 77,690 | | 97,451 | | | (15,165) | | 7,852 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/12/2025 | 1 | 2,025,073 | 317 | | 21,948 | | 19,152 | | 25,931 | | | (2,842) | | 9,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/24/2024 | 07/22/2025 | 1 | 1,552,186 | 298 | | 71,853 | | 58,518 | | 76,290 | | | (13,460) | | 6,977 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/23/2024 | 08/22/2025 | 1 | 1,797,933 | 297 | | 96,670 | | 87,271 | | 101,552 | | | (10,092) | | 8,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX2610$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/26/2024 | 09/26/2025 | 1 | 1,559,000 | 300.7 | | 74,988 | | 74,780 | | 77,294 | | | (822) | | 7,752 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/12/2025 | 1 | 2,100,777 | 297 | | 108,064 | | 103,861 | | 119,738 | | | (5,047) | | 10,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006$G | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/04/2024 | 09/04/2025 | 1 | 1,512,000 | 319.52 | | 14,213 | | 13,234 | | 16,775 | | | (1,012) | | 7,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13V$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 07/30/2025 | 1 | 1,895,008 | 322 | | 16,542 | | 13,916 | | 12,175 | | | (2,734) | | 8,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 3,231,000 | 293.61 | | 165,750 | | 139,967 | | 203,232 | | | (26,866) | | 14,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13W$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2024 | 08/05/2025 | 1 | 1,686,870 | 315 | | 15,362 | | 13,107 | | 25,075 | | | (2,285) | | 7,760 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/06/2024 | 09/05/2025 | 1 | 3,482,000 | 294.59 | | 172,011 | | 161,977 | | 220,001 | | | (11,341) | | 16,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/28/2025 | 1 | 2,173,416 | 297 | | 121,037 | | 111,909 | | 121,940 | | | (10,336) | | 10,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140K$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/27/2024 | 08/26/2025 | 1 | 1,655,360 | 321 | | 16,525 | | 15,019 | | 14,267 | | | (1,544) | | 7,870 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/15/2025 | 1 | 1,715,991 | 320 | | 17,266 | | 15,510 | | 15,770 | | | (1,881) | | 8,021 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140L$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2024 | 09/16/2025 | 1 | 1,577,370 | 322 | | 14,587 | | 14,301 | | 13,919 | | | (404) | | 7,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX140K$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/27/2024 | 08/26/2025 | 1 | 1,744,550 | 323 | | 14,374 | | 13,064 | | 11,997 | | | (1,343) | | 8,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX1401$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/11/2024 | 07/10/2025 | 1 | 1,837,382 | 322 | | 23,704 | | 18,568 | | 9,598 | | | (5,275) | | 8,089 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/02/2024 | 1 | 511,015 | 539.11 | 59,993 | | | 82 | | 159,475 | | | (22,426) | | 189 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/01/2024 | 1 | 3,786,752 | 541.76 | 432,447 | | | | | 1,162,628 | | | (161,872) | | 991 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/01/2024 | 1 | 167,699 | 538.13 | 19,872 | | | | | 52,611 | | | (7,439) | | 44 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/01/2024 | 1 | 832,931 | 539.11 | 97,703 | | | | | 259,811 | | | (36,572) | | 218 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/02/2024 | 1 | 1,558,820 | 541.76 | 178,173 | | | 244 | | 478,834 | | | (66,602) | | 577 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/01/2024 | 1 | 94,437 | 533.64 | 11,691 | | | | | 30,410 | | | (4,376) | | 25 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2022 | 10/02/2024 | 1 | 19,325 | 533.64 | 2,394 | | | 3 | | 6,226 | | | (895) | | 7 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2022 | 10/03/2024 | 1 | 1,065,573 | 543.34 | 123,287 | | | 338 | | 321,857 | | | (46,211) | | 483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2022 | 10/03/2024 | 2 | 699,148 | 542.36 | 82,425 | | | 227 | | 212,438 | | | (30,990) | | 317 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2022 | 10/03/2024 | 1 | 1,830,837 | 546.02 | 206,335 | | | 566 | | 544,040 | | | (77,340) | | 830 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2022 | 10/03/2024 | 1 | 647,622 | 543.67 | 74,736 | | | 205 | | 195,227 | | | (28,013) | | 294 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/04/2024 | 1 | 400,478 | 549.21 | 46,856 | | | 193 | | 115,263 | | | (17,563) | | 210 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/04/2024 | 1 | 2,666,991 | 552.92 | 300,837 | | | 1,238 | | 749,733 | | | (112,762) | | 1,396 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/04/2024 | 1 | 91,722 | 548.88 | 10,768 | | | 44 | | 26,454 | | | (4,036) | | 48 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/04/2024 | 1 | 157,127 | 549.55 | 18,337 | | | 75 | | 45,129 | | | (6,873) | | 82 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/04/2024 | 1 | 1,112,649 | 550.54 | 128,511 | | | 529 | | 317,565 | | | (48,170) | | 582 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/04/2024 | 3 | 3,371,888 | 551.14 | 379,274 | | | 1,564 | | 961,799 | | | (142,458) | | 1,765 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/05/2022 | 10/04/2024 | 1 | 324,016 | 548.77 | 37,683 | | | 155 | | 93,815 | | | (14,144) | | 170 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2022 | 10/04/2024 | 1 | 859,281 | 548.42 | 98,044 | | | 406 | | 250,587 | | | (36,851) | | 450 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2022 | 10/04/2024 | 1 | 1,526,345 | 545.73 | 178,888 | | | 741 | | 452,593 | | | (67,236) | | 799 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2022 | 10/04/2024 | 1 | 217,652 | 544.74 | 25,748 | | | 107 | | 64,929 | | | (9,678) | | 114 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2022 | 10/04/2024 | 1 | 113,591 | 546.06 | 13,267 | | | 55 | | 33,613 | | | (4,987) | | 59 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/09/2024 | 1 | 1,733,450 | 540.59 | 206,107 | | | 2,265 | | 536,588 | | | (77,044) | | 1,361 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/07/2024 | 1 | 75,400 | 535.1 | 9,440 | | | 78 | | 24,077 | | | (3,538) | | 52 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/07/2024 | 1 | 1,157,207 | 543.25 | 133,773 | | | 1,106 | | 352,198 | | | (50,142) | | 801 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/08/2024 | 1 | 175,939 | 535.1 | 22,045 | | | 212 | | 56,210 | | | (8,252) | | 130 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/08/2024 | 1 | 1,430,484 | 540.59 | 169,941 | | | 1,636 | | 442,589 | | | (63,612) | | 1,059 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/08/2024 | 1 | 3,915,824 | 543.25 | 453,061 | | | 4,362 | | 1,192,380 | | | (169,588) | | 2,899 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/07/2024 | 1 | 2,084,514 | 540.59 | 247,432 | | | 2,045 | | 644,630 | | | (92,745) | | 1,443 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/07/2024 | 1 | 503,029 | 540.92 | 59,508 | | | 492 | | 155,259 | | | (22,305) | | 348 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/09/2024 | 2 | 2,321,642 | 543.25 | 268,744 | | | 2,953 | | 707,300 | | | (100,472) | | 1,823 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/07/2024 | 1 | 161,467 | 539.61 | 19,344 | | | 160 | | 50,223 | | | (7,251) | | 112 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/10/2024 | 1 | 94,376 | 537.52 | 11,476 | | | 142 | | 29,832 | | | (4,302) | | 78 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/10/2024 | 1 | 618,121 | 539.64 | 73,618 | | | 909 | | 192,972 | | | (27,594) | | 512 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/10/2024 | 1 | 1,621,770 | 541.97 | 188,774 | | | 2,331 | | 499,339 | | | (70,758) | | 1,342 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/10/2024 | 1 | 427,324 | 538.34 | 51,578 | | | 637 | | 134,432 | | | (19,333) | | 354 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/10/2024 | 1 | 1,053,096 | 539.31 | 125,845 | | | 1,554 | | 329,398 | | | (47,170) | | 872 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2022 | 10/10/2024 | 1 | 149,078 | 533.84 | 18,799 | | | 232 | | 48,134 | | | (7,046) | | 123 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2022 | 10/11/2024 | 1 | 756,141 | 538.54 | 89,452 | | | 1,227 | | 238,191 | | | (33,529) | | 656 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2022 | 10/11/2024 | 1 | 95,957 | 537.24 | 11,496 | | | 158 | | 30,457 | | | (4,309) | | 83 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2022 | 10/11/2024 | 1 | 93,857 | 539.08 | 11,047 | | | 152 | | 29,472 | | | (4,141) | | 81 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2022 | 10/11/2024 | 1 | 2,872,921 | 540.86 | 332,110 | | | 4,556 | | 892,664 | | | (124,484) | | 2,494 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2022 | 10/11/2024 | 1 | 222,479 | 534.21 | 27,454 | | | 377 | | 71,860 | | | (10,291) | | 193 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2022 | 10/11/2024 | 1 | 145,176 | 537.15 | 17,189 | | | 236 | | 46,196 | | | (6,452) | | 126 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2022 | 10/11/2024 | 1 | 634,777 | 537.47 | 74,904 | | | 1,029 | | 201,609 | | | (28,115) | | 551 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2022 | 10/11/2024 | 1 | 3,233,161 | 539.79 | 372,783 | | | 5,121 | | 1,012,989 | | | (139,921) | | 2,806 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2022 | 10/11/2024 | 1 | 191,693 | 544.02 | 23,003 | | | 317 | | 57,856 | | | (8,646) | | 166 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2022 | 10/11/2024 | 1 | 480,402 | 542.71 | 58,369 | | | 805 | | 146,142 | | | (21,938) | | 417 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/11/2024 | 2 | 1,073,658 | 543.7 | 129,969 | | | 1,794 | | 324,685 | | | (48,908) | | 932 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2022 | 10/11/2024 | 1 | 166,313 | 543.04 | 20,141 | | | 278 | | 50,493 | | | (7,570) | | 144 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2022 | 10/11/2024 | 1 | 1,107,578 | 546.37 | 129,808 | | | 1,790 | | 329,524 | | | (48,789) | | 961 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/14/2024 | 1 | 886,766 | 540.55 | 104,993 | | | 1,877 | | 276,611 | | | (39,354) | | 868 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/15/2024 | 1 | 95,120 | 536.93 | 11,681 | | | 225 | | 30,322 | | | (4,372) | | 96 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/15/2024 | 1 | 5,883,056 | 540.55 | 697,142 | | | 13,407 | | 1,836,005 | | | (260,952) | | 5,963 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/15/2024 | 1 | 34,613 | 532.44 | 4,441 | | | 85 | | 11,320 | | | (1,662) | | 35 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/14/2024 | 1 | 458,494 | 538.23 | 55,569 | | | 994 | | 144,987 | | | (20,829) | | 449 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/16/2024 | 1 | 1,456,135 | 540.55 | 172,698 | | | 3,553 | | 454,656 | | | (64,555) | | 1,524 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/15/2024 | 1 | 831,640 | 537.9 | 101,211 | | | 1,946 | | 263,609 | | | (37,885) | | 843 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/14/2024 | 1 | 2,430,512 | 537.9 | 295,550 | | | 5,285 | | 770,042 | | | (110,781) | | 2,380 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/14/2024 | 1 | 186,225 | 536.93 | 22,850 | | | 409 | | 59,335 | | | (8,565) | | 182 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/16/2024 | 1 | 1,047,936 | 537.9 | 127,639 | | | 2,626 | | 332,327 | | | (47,712) | | 1,097 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2022 | 10/17/2024 | 1 | 207,658 | 542.82 | 25,376 | | | 557 | | 63,304 | | | (9,512) | | 224 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2022 | 10/17/2024 | 1 | 565,927 | 544.13 | 68,307 | | | 1,499 | | 171,166 | | | (25,604) | | 611 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2022 | 10/17/2024 | 1 | 1,373,799 | 546.48 | 161,971 | | | 3,555 | | 409,615 | | | (60,711) | | 1,482 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2022 | 10/17/2024 | 1 | 1,500,098 | 543.81 | 181,662 | | | 3,987 | | 454,606 | | | (68,092) | | 1,619 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/18/2024 | 1 | 2,882,675 | 549.32 | 339,867 | | | 7,926 | | 840,667 | | | (127,392) | | 3,201 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/18/2024 | 1 | 142,112 | 544.81 | 17,494 | | | 408 | | 42,607 | | | (6,557) | | 158 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/18/2024 | 1 | 193,394 | 543.82 | 24,039 | | | 561 | | 58,328 | | | (9,010) | | 215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/18/2024 | 1 | 105,974 | 546.96 | 12,780 | | | 298 | | 31,360 | | | (4,790) | | 118 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/18/2024 | 1 | 346,933 | 545.64 | 42,361 | | | 988 | | 103,494 | | | (15,878) | | 385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2022 | 10/18/2024 | 1 | 629,459 | 543.14 | 77,549 | | | 1,811 | | 191,498 | | | (29,108) | | 699 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2022 | 10/18/2024 | 1 | 2,618,952 | 546.81 | 311,393 | | | 7,272 | | 779,252 | | | (116,879) | | 2,908 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2022 | 10/18/2024 | 1 | 82,864 | 537.4 | 10,714 | | | 251 | | 26,136 | | | (4,027) | | 92 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2022 | 10/18/2024 | 1 | 590,850 | 545.59 | 70,607 | | | 1,656 | | 177,516 | | | (26,538) | | 656 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2022 | 10/18/2024 | 1 | 969,830 | 542.91 | 118,998 | | | 2,790 | | 296,119 | | | (44,726) | | 1,077 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2022 | 10/18/2024 | 1 | 497,574 | 541.93 | 61,649 | | | 1,446 | | 152,818 | | | (23,171) | | 552 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/23/2024 | 1 | 30,437 | 541.79 | 3,905 | | | 118 | | 9,303 | | | (1,460) | | 38 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/23/2024 | 1 | 1,543,229 | 547.35 | 187,811 | | | 5,668 | | 456,121 | | | (70,205) | | 1,937 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/21/2024 | 1 | 1,073,859 | 550.04 | 127,145 | | | 3,498 | | 311,823 | | | (47,658) | | 1,288 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/21/2024 | 1 | 2,941,230 | 547.35 | 357,360 | | | 9,831 | | 868,435 | | | (133,949) | | 3,527 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/23/2024 | 1 | 1,536,587 | 550.04 | 182,239 | | | 5,500 | | 446,653 | | | (68,122) | | 1,929 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/21/2024 | 1 | 69,027 | 544.54 | 8,615 | | | 237 | | 20,732 | | | (3,229) | | 83 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/21/2024 | 1 | 65,192 | 543.28 | 8,234 | | | 227 | | 19,730 | | | (3,086) | | 78 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/22/2024 | 1 | 5,449,249 | 550.04 | 645,736 | | | 18,627 | | 1,583,156 | | | (241,710) | | 6,689 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/22/2024 | 1 | 604,930 | 547.35 | 73,559 | | | 2,122 | | 178,704 | | | (27,535) | | 743 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/21/2024 | 1 | 159,479 | 541.79 | 20,429 | | | 562 | | 48,695 | | | (7,657) | | 191 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/21/2024 | 1 | 1,033,264 | 546.36 | 126,678 | | | 3,485 | | 306,939 | | | (47,483) | | 1,239 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2022 | 10/24/2024 | 1 | 1,049,961 | 548.38 | 127,360 | | | 4,018 | | 307,958 | | | (47,738) | | 1,346 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2022 | 10/24/2024 | 1 | 417,699 | 547.38 | 51,168 | | | 1,614 | | 123,262 | | | (19,179) | | 536 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 10/24/2024 | 2 | 1,650,524 | 551.08 | 196,463 | | | 6,206 | | 476,044 | | | (73,723) | | 2,116 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/25/2024 | 1 | 131,941 | 548.57 | 16,611 | | | 547 | | 38,372 | | | (6,226) | | 173 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/25/2024 | 1 | 290,647 | 553.01 | 35,081 | | | 1,155 | | 82,210 | | | (13,149) | | 380 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/25/2024 | 1 | 2,504,258 | 555.4 | 295,252 | | | 9,720 | | 697,609 | | | (110,669) | | 3,277 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/25/2024 | 1 | 88,443 | 549.84 | 11,002 | | | 362 | | 25,519 | | | (4,124) | | 116 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2022 | 10/25/2024 | 1 | 2,554,895 | 554.93 | 299,178 | | | 9,863 | | 714,454 | | | (112,294) | | 3,343 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2022 | 10/25/2024 | 1 | 151,983 | 551.21 | 18,451 | | | 608 | | 43,516 | | | (6,925) | | 199 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2022 | 10/25/2024 | 1 | 2,304,756 | 552.07 | 274,036 | | | 9,072 | | 656,494 | | | (102,998) | | 3,016 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/29/2024 | 1 | 3,642,930 | 559.39 | 427,316 | | | 16,435 | | 983,869 | | | (159,951) | | 5,134 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 394,019 | 553.79 | 48,701 | | | 1,809 | | 110,280 | | | (18,254) | | 546 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 3,297,226 | 556.65 | 396,656 | | | 14,731 | | 906,101 | | | (148,678) | | 4,566 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2024 | 1 | 67,980 | 555.64 | 8,273 | | | 329 | | 18,824 | | | (3,093) | | 97 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/29/2024 | 1 | 73,553 | 555.64 | 8,944 | | | 344 | | 20,356 | | | (3,348) | | 104 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 3 | 551 | | | | | | 2 | | | | | | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 2,310,737 | 555.64 | 280,755 | | | 10,427 | | 639,151 | | | (105,235) | | 3,200 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 835,801 | 559.39 | 97,956 | | | 3,638 | | 225,603 | | | (36,717) | | 1,157 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/29/2024 | 1 | 30,612 | 551 | 3,888 | | | 150 | | 8,724 | | | (1,455) | | 43 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/29/2024 | 2 | 1,400,950 | 556.65 | 188,968 | | | 9,665 | | 385,201 | | | (93,774) | | 1,974 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2024 | 1 | 95,910 | 551 | 12,190 | | | 485 | | 27,351 | | | (4,557) | | 137 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 611,571 | 556.98 | 73,327 | | | 2,723 | | 167,699 | | | (27,485) | | 847 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2024 | 1 | 1,429,918 | 559.39 | 167,872 | | | 6,678 | | 386,403 | | | (62,752) | | 2,050 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2022 | 10/31/2024 | 1 | 2,341,390 | 558.12 | 276,518 | | | 11,379 | | 639,805 | | | (103,647) | | 3,412 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2022 | 10/31/2024 | 1 | 1,291,611 | 555.38 | 156,672 | | | 6,447 | | 359,246 | | | (58,725) | | 1,882 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2022 | 10/31/2024 | 1 | 148,892 | 554.38 | 18,224 | | | 750 | | 41,679 | | | (6,831) | | 217 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2022 | 11/01/2024 | 1 | 155,907 | 554.19 | 19,239 | | | 818 | | 43,734 | | | (7,211) | | 231 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2022 | 11/01/2024 | 1 | 3,705,517 | 557.93 | 441,327 | | | 18,767 | | 1,014,729 | | | (165,422) | | 5,486 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2022 | 11/01/2024 | 1 | 4,900,812 | 553.25 | 585,647 | | | 24,938 | | 1,394,625 | | | (219,818) | | 7,255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 1 | 1,676,857 | 551.5 | 202,732 | | | 8,669 | | 484,013 | | | (76,198) | | 2,483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 1 | 174,707 | 543.23 | 22,834 | | | 976 | | 53,038 | | | (8,582) | | 259 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 1 | 693,249 | 547.8 | 86,864 | | | 3,714 | | 204,726 | | | (32,649) | | 1,026 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 1 | 3,608,351 | 548.8 | 447,796 | | | 19,147 | | 1,059,128 | | | (168,308) | | 5,342 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/06/2024 | 2 | 2,726,201 | 554.51 | 331,060 | | | 16,355 | | 769,941 | | | (123,799) | | 4,340 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/06/2024 | 1 | 746,087 | 551.79 | 92,515 | | | 4,569 | | 214,349 | | | (34,583) | | 1,188 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/05/2024 | 1 | 2,551,810 | 554.51 | 308,259 | | | 14,820 | | 720,303 | | | (115,386) | | 4,007 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/06/2024 | 1 | 23,689 | 546.19 | 3,094 | | | 153 | | 7,044 | | | (1,156) | | 38 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/04/2024 | 1 | 1,616,367 | 554.51 | 194,934 | | | 9,117 | | 456,011 | | | (73,067) | | 2,503 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/04/2024 | 1 | 624,827 | 550.79 | 78,103 | | | 3,653 | | 180,443 | | | (29,275) | | 967 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/05/2024 | 1 | 137,500 | 546.19 | 17,944 | | | 863 | | 40,865 | | | (6,717) | | 216 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/04/2024 | 1 | 2,988,174 | 551.79 | 369,936 | | | 17,301 | | 857,600 | | | (138,663) | | 4,627 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/05/2024 | 1 | 1,191,872 | 551.79 | 147,673 | | | 7,100 | | 342,244 | | | (55,276) | | 1,872 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/04/2024 | 1 | 110,169 | 546.19 | 14,366 | | | 672 | | 32,726 | | | (5,385) | | 171 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/05/2024 | 1 | 65,901 | 550.79 | 8,244 | | | 396 | | 19,042 | | | (3,086) | | 103 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2022 | 11/07/2024 | 1 | 1,838,151 | 552.83 | 228,482 | | | 11,596 | | 523,971 | | | (85,642) | | 2,965 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2022 | 11/07/2024 | 1 | 1,481,072 | 555.55 | 179,358 | | | 9,103 | | 414,964 | | | (67,228) | | 2,389 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2022 | 11/07/2024 | 1 | 131,319 | 547.22 | 17,190 | | | 872 | | 38,753 | | | (6,443) | | 212 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/08/2024 | 2 | 3,027,047 | 556.4 | 365,919 | | | 19,080 | | 842,695 | | | (137,192) | | 4,947 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2022 | 11/08/2024 | 1 | 3,218,845 | 552.63 | 385,940 | | | 20,229 | | 924,011 | | | (144,860) | | 5,261 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 1 | 26,567 | 558.39 | 3,342 | | | 175 | | 7,165 | | | (1,256) | | 43 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 1 | 1,310,146 | 564.12 | 156,169 | | | 8,197 | | 340,221 | | | (58,697) | | 2,141 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 1 | 70,183 | 563.1 | 8,450 | | | 444 | | 18,351 | | | (3,176) | | 115 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/11/2024 | 1 | 150,091 | 565.89 | 18,041 | | | 1,017 | | 38,405 | | | (6,762) | | 255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/11/2024 | 1 | 347,004 | 565.55 | 41,849 | | | 2,360 | | 88,996 | | | (15,686) | | 589 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/13/2024 | 1 | 2,576,604 | 569.37 | 300,432 | | | 17,721 | | 644,391 | | | (112,303) | | 4,473 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/12/2024 | 1 | 3,419,355 | 569.37 | 398,355 | | | 22,982 | | 854,674 | | | (149,111) | | 5,868 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/11/2024 | 1 | 1,309,446 | 569.37 | 152,420 | | | 8,596 | | 327,114 | | | (57,131) | | 2,221 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/12/2024 | 1 | 296,138 | 565.89 | 35,625 | | | 2,055 | | 75,817 | | | (13,335) | | 508 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/12/2024 | 1 | 1,251,054 | 566.58 | 149,626 | | | 8,632 | | 318,798 | | | (56,008) | | 2,147 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/11/2024 | 1 | 3,916,684 | 566.58 | 468,044 | | | 26,396 | | 997,513 | | | (175,436) | | 6,643 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/12/2024 | 1 | 98,817 | 560.83 | 12,461 | | | 719 | | 26,174 | | | (4,664) | | 170 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/12/2024 | 1 | 119,966 | 565.55 | 14,480 | | | 835 | | 30,785 | | | (5,420) | | 206 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 11/11/2024 | 2 | 293,644 | 560.83 | 38,939 | | | 2,455 | | 77,736 | | | (16,304) | | 498 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/11/2024 | 1 | 384,920 | 564.7 | 46,806 | | | 2,640 | | 99,296 | | | (17,544) | | 653 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/13/2024 | 1 | 145,516 | 565.55 | 17,578 | | | 1,037 | | 37,361 | | | (6,571) | | 253 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/13/2024 | 1 | 165,270 | 560.83 | 20,857 | | | 1,230 | | 43,798 | | | (7,797) | | 287 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2022 | 11/14/2024 | 1 | 3,387 | 556.47 | 438 | | | 26 | | 927 | | | (164) | | 6 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2022 | 11/14/2024 | 1 | 125,648 | 563.55 | 15,203 | | | 918 | | 32,853 | | | (5,699) | | 221 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2022 | 11/14/2024 | 1 | 80,699 | 558.51 | 10,233 | | | 618 | | 21,813 | | | (3,835) | | 142 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2022 | 11/14/2024 | 1 | 988,931 | 564.24 | 118,870 | | | 7,175 | | 257,391 | | | (44,556) | | 1,736 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2022 | 11/14/2024 | 1 | 1,387,844 | 567.01 | 162,517 | | | 9,809 | | 354,457 | | | (60,916) | | 2,437 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2022 | 11/15/2024 | 1 | 2,849,740 | 568.64 | 332,850 | | | 20,546 | | 718,015 | | | (124,762) | | 5,058 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 11/15/2024 | 2 | 2,335,805 | 566.96 | 278,206 | | | 18,259 | | 597,192 | | | (110,769) | | 4,146 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2022 | 11/15/2024 | 1 | 269,022 | 562.24 | 32,713 | | | 2,030 | | 71,117 | | | (12,295) | | 478 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2022 | 11/15/2024 | 1 | 326,171 | 562.58 | 39,532 | | | 2,454 | | 86,032 | | | (14,858) | | 579 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2022 | 11/15/2024 | 1 | 442,961 | 563.26 | 53,332 | | | 3,310 | | 116,308 | | | (20,045) | | 786 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2022 | 11/15/2024 | 1 | 19,766 | 557.55 | 2,510 | | | 156 | | 5,388 | | | (943) | | 35 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 91,446 | 562.35 | 11,284 | | | 760 | | 24,167 | | | (4,224) | | 169 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 448,376 | 563.54 | 54,657 | | | 3,609 | | 117,496 | | | (20,487) | | 821 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 6,065,201 | 567 | 716,300 | | | 48,213 | | 1,553,479 | | | (268,123) | | 11,224 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/20/2024 | 2 | 693,508 | 563.54 | 81,930 | | | 5,754 | | 181,928 | | | (31,358) | | 1,296 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/20/2024 | 1 | 109,356 | 562.35 | 13,505 | | | 926 | | 28,916 | | | (5,048) | | 204 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 48,932 | 558.5 | 6,249 | | | 413 | | 13,255 | | | (2,342) | | 90 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 1,209,275 | 567 | 142,694 | | | 9,421 | | 309,561 | | | (53,486) | | 2,215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 907,848 | 563.2 | 111,030 | | | 7,331 | | 238,441 | | | (41,617) | | 1,663 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 2,706,114 | 564.22 | 327,710 | | | 21,637 | | 705,908 | | | (122,835) | | 4,958 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 1,088,270 | 563.54 | 132,769 | | | 8,936 | | 285,334 | | | (49,698) | | 2,014 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/20/2024 | 1 | 149,720 | 563.2 | 18,341 | | | 1,258 | | 39,365 | | | (6,856) | | 280 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 56,128 | 556.46 | 7,302 | | | 482 | | 15,405 | | | (2,737) | | 103 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/20/2024 | 1 | 1,199,056 | 564.22 | 145,446 | | | 9,976 | | 313,120 | | | (54,368) | | 2,241 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 58,094 | 558.5 | 7,424 | | | 500 | | 15,746 | | | (2,779) | | 108 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 903,216 | 564.22 | 109,470 | | | 7,368 | | 235,736 | | | (40,976) | | 1,671 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/20/2024 | 2 | 2,625,512 | 567 | 310,293 | | | 21,283 | | 672,844 | | | (116,000) | | 4,907 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 1 | 103,469 | 562.35 | 12,758 | | | 842 | | 27,329 | | | (4,782) | | 190 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 50,921 | 563.2 | 6,233 | | | 420 | | 13,382 | | | (2,333) | | 94 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/21/2024 | 1 | 329,364 | 563.69 | 39,985 | | | 2,797 | | 86,449 | | | (14,987) | | 622 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/21/2024 | 1 | 1,349,389 | 566.46 | 159,633 | | | 11,168 | | 347,609 | | | (59,835) | | 2,547 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/21/2024 | 1 | 478,394 | 563.01 | 58,460 | | | 4,090 | | 126,135 | | | (21,912) | | 903 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/22/2024 | 1 | 2,481,799 | 568.54 | 292,604 | | | 20,900 | | 628,321 | | | (109,676) | | 4,729 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 1 | 148,433 | 566.38 | 18,049 | | | 1,295 | | 38,051 | | | (6,775) | | 283 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 1 | 1,766,911 | 569.86 | 207,965 | | | 14,916 | | 442,258 | | | (78,058) | | 3,366 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 2 | 86,381 | 561.31 | 13,531 | | | 1,385 | | 22,907 | | | (7,264) | | 165 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 1 | 556,118 | 566.04 | 67,846 | | | 4,866 | | 142,896 | | | (25,466) | | 1,060 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 197,974 | 566.32 | 24,212 | | | 1,832 | | 50,832 | | | (9,075) | | 388 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 235,793 | 566.66 | 28,743 | | | 2,175 | | 60,402 | | | (10,774) | | 462 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/26/2024 | 1 | 358,376 | 566.66 | 43,722 | | | 3,363 | | 91,854 | | | (16,366) | | 708 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 128,986 | 561.58 | 16,472 | | | 1,246 | | 34,182 | | | (6,174) | | 253 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/26/2024 | 1 | 60,588 | 559.53 | 7,889 | | | 607 | | 16,281 | | | (2,953) | | 120 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/26/2024 | 1 | 4,433,310 | 570.14 | 523,574 | | | 40,275 | | 1,109,446 | | | (195,983) | | 8,760 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 264,536 | 570.14 | 31,215 | | | 2,362 | | 66,164 | | | (11,700) | | 518 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/26/2024 | 1 | 251,122 | 565.46 | 30,963 | | | 2,382 | | 64,888 | | | (11,590) | | 496 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/26/2024 | 1 | 752,263 | 567.34 | 91,174 | | | 7,013 | | 191,915 | | | (34,128) | | 1,486 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 194,153 | 559.53 | 25,259 | | | 1,911 | | 52,145 | | | (9,468) | | 380 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 1,363,142 | 567.34 | 165,076 | | | 12,489 | | 347,568 | | | (61,875) | | 2,670 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/27/2024 | 1 | 2,013,179 | 570.14 | 237,958 | | | 18,606 | | 504,087 | | | (88,950) | | 4,013 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2022 | 11/27/2024 | 1 | 228,735 | 563.55 | 27,768 | | | 2,174 | | 60,228 | | | (10,423) | | 456 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2022 | 11/27/2024 | 1 | 584,355 | 564.23 | 70,532 | | | 5,522 | | 153,171 | | | (26,474) | | 1,165 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2022 | 11/27/2024 | 1 | 54,005 | 562.36 | 6,632 | | | 519 | | 14,333 | | | (2,489) | | 108 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2022 | 11/27/2024 | 1 | 1,756,550 | 567 | 206,570 | | | 16,174 | | 451,885 | | | (77,535) | | 3,501 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2022 | 11/27/2024 | 1 | 103,273 | 563.21 | 12,579 | | | 985 | | 27,255 | | | (4,721) | | 206 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/29/2022 | 11/29/2024 | 1 | 3,311,987 | 567.46 | 390,152 | | | 31,576 | | 849,625 | | | (146,240) | | 6,714 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2022 | 11/29/2024 | 1 | 3,008,543 | 573.03 | 355,309 | | | 28,796 | | 735,313 | | | (133,363) | | 6,099 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2022 | 11/29/2024 | 1 | 1,140,067 | 572.81 | 131,336 | | | 10,688 | | 279,170 | | | (49,364) | | 2,311 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/03/2024 | 1 | 1,037,791 | 569.37 | 123,912 | | | 10,723 | | 261,177 | | | (46,382) | | 2,173 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/03/2024 | 1 | 61,114 | 565.43 | 7,566 | | | 655 | | 15,799 | | | (2,832) | | 128 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/03/2024 | 1 | 3,194,698 | 572.18 | 371,543 | | | 32,153 | | 788,473 | | | (139,075) | | 6,689 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/02/2024 | 1 | 184,142 | 567.48 | 22,355 | | | 1,906 | | 46,919 | | | (8,379) | | 383 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/04/2024 | 1 | 475,708 | 569.37 | 56,847 | | | 4,991 | | 119,786 | | | (21,250) | | 1,004 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/02/2024 | 1 | 468,837 | 568.34 | 56,448 | | | 4,814 | | 118,761 | | | (21,158) | | 974 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/04/2024 | 1 | 1,723,382 | 572.18 | 200,602 | | | 17,611 | | 425,586 | | | (74,986) | | 3,636 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/03/2024 | 1 | 24,345 | 563.59 | 3,065 | | | 265 | | 6,371 | | | (1,147) | | 51 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/02/2024 | 1 | 1,492,941 | 568.69 | 179,153 | | | 15,279 | | 377,289 | | | (67,152) | | 3,101 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/04/2024 | 1 | 128,951 | 568.69 | 15,500 | | | 1,361 | | 32,624 | | | (5,794) | | 272 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/04/2024 | 1 | 107,071 | 567.48 | 13,020 | | | 1,143 | | 27,312 | | | (4,867) | | 226 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/02/2024 | 1 | 989,945 | 572.18 | 115,032 | | | 9,810 | | 244,186 | | | (43,117) | | 2,056 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/03/2024 | 1 | 507,228 | 568.69 | 60,918 | | | 5,272 | | 128,256 | | | (22,803) | | 1,062 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/02/2024 | 1 | 69,454 | 565.43 | 8,591 | | | 733 | | 17,945 | | | (3,220) | | 144 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 12/02/2024 | 1 | 1,648,529 | 569.37 | 196,670 | | | 16,772 | | 414,647 | | | (73,717) | | 3,424 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2022 | 12/05/2024 | 1 | 519,121 | 564.55 | 62,710 | | | 5,591 | | 136,040 | | | (23,505) | | 1,104 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2022 | 12/05/2024 | 1 | 367,198 | 564.89 | 44,211 | | | 3,942 | | 96,009 | | | (16,571) | | 781 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2022 | 12/05/2024 | 1 | 229,552 | 565.57 | 27,454 | | | 2,448 | | 59,747 | | | (10,291) | | 488 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/05/2024 | 2 | 2,183,294 | 568.35 | 254,351 | | | 22,689 | | 557,651 | | | (95,382) | | 4,642 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2022 | 12/05/2024 | 1 | 110,048 | 563.69 | 13,393 | | | 1,194 | | 29,003 | | | (5,020) | | 234 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2022 | 12/06/2024 | 2 | 2,574,405 | 565.93 | 300,091 | | | 27,171 | | 671,652 | | | (112,494) | | 5,515 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2022 | 12/06/2024 | 1 | 2,443,962 | 565.39 | 282,278 | | | 25,591 | | 640,549 | | | (105,951) | | 5,235 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 3 | 669,229 | 566.96 | 77,277 | | | 7,041 | | 173,086 | | | (29,079) | | 1,434 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 1 | 977,610 | 564.18 | 116,238 | | | 10,582 | | 257,593 | | | (43,689) | | 2,094 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 1 | 17,467 | 558.45 | 2,192 | | | 200 | | 4,778 | | | (824) | | 37 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 1 | 1,220,279 | 563.5 | 146,067 | | | 13,297 | | 322,986 | | | (54,901) | | 2,614 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 1 | 59,120 | 562.31 | 7,154 | | | 651 | | 15,772 | | | (2,689) | | 127 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/10/2024 | 1 | 122,251 | 562.56 | 14,719 | | | 1,415 | | 32,659 | | | (5,510) | | 270 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/11/2024 | 1 | 1,187,239 | 566.36 | 137,957 | | | 13,436 | | 309,464 | | | (51,569) | | 2,636 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 994,750 | 566.36 | 115,490 | | | 10,961 | | 259,010 | | | (43,289) | | 2,178 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/10/2024 | 1 | 6,141,807 | 566.36 | 713,064 | | | 68,564 | | 1,600,046 | | | (266,912) | | 13,544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/10/2024 | 1 | 271,180 | 563.58 | 32,352 | | | 3,111 | | 71,963 | | | (12,110) | | 598 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 1,399,172 | 562.9 | 167,761 | | | 15,922 | | 372,768 | | | (62,882) | | 3,064 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 59,786 | 562.56 | 7,192 | | | 683 | | 15,963 | | | (2,696) | | 131 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/10/2024 | 1 | 657,564 | 562.9 | 78,908 | | | 7,587 | | 175,281 | | | (29,536) | | 1,450 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/11/2024 | 1 | 555,216 | 562.9 | 66,682 | | | 6,494 | | 148,077 | | | (24,926) | | 1,233 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 192,576 | 559.68 | 23,802 | | | 2,259 | | 52,393 | | | (8,922) | | 422 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/11/2024 | 1 | 130,602 | 559.68 | 16,169 | | | 1,575 | | 35,569 | | | (6,044) | | 290 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 1,669,584 | 563.58 | 199,014 | | | 18,889 | | 442,827 | | | (74,596) | | 3,656 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/11/2024 | 1 | 230,930 | 563.58 | 27,550 | | | 2,683 | | 61,315 | | | (10,298) | | 513 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 30,954 | 557.86 | 3,891 | | | 369 | | 8,519 | | | (1,458) | | 68 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/11/2024 | 1 | 836,540 | 561.71 | 101,640 | | | 9,899 | | 224,846 | | | (37,994) | | 1,858 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/09/2022 | 12/09/2024 | 1 | 158,248 | 561.71 | 19,195 | | | 1,822 | | 42,489 | | | (7,195) | | 347 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/12/2024 | 1 | 3,725 | 559.95 | 472 | | | 47 | | 1,009 | | | (177) | | 8 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/12/2024 | 1 | 726,751 | 565.69 | 87,283 | | | 8,621 | | 189,677 | | | (32,716) | | 1,625 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/12/2024 | 1 | 451,460 | 565.01 | 54,582 | | | 5,391 | | 118,365 | | | (20,459) | | 1,009 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/12/2024 | 1 | 1,825,738 | 568.47 | 213,611 | | | 21,097 | | 467,645 | | | (80,068) | | 4,082 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/12/2024 | 1 | 47,836 | 563.81 | 5,846 | | | 577 | | 12,642 | | | (2,191) | | 107 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/13/2022 | 12/13/2024 | 1 | 3,529,994 | 570.16 | 404,890 | | | 40,545 | | 891,640 | | | (151,765) | | 7,947 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/20/2022 | 12/13/2024 | 2 | 1,894,275 | 568.45 | 215,177 | | | 21,582 | | 485,571 | | | (80,786) | | 4,265 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 12/13/2024 | 1 | 1,278,553 | 564.11 | 146,650 | | | 14,766 | | 339,993 | | | (55,119) | | 2,878 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 12/13/2024 | 1 | 948,016 | 561.35 | 111,676 | | | 11,245 | | 256,697 | | | (41,974) | | 2,134 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 12/13/2024 | 1 | 970,874 | 560.67 | 115,146 | | | 11,594 | | 264,040 | | | (43,278) | | 2,186 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 12/13/2024 | 1 | 101,720 | 560.33 | 12,105 | | | 1,219 | | 27,725 | | | (4,550) | | 229 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 12/13/2024 | 1 | 58,221 | 555.65 | 7,237 | | | 729 | | 16,347 | | | (2,720) | | 131 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2022 | 12/13/2024 | 1 | 671,800 | 559.49 | 80,549 | | | 8,110 | | 184,102 | | | (30,275) | | 1,512 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 2 | 2,292,721 | 557.53 | 270,978 | | | 28,330 | | 640,745 | | | (101,590) | | 5,265 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/18/2024 | 1 | 74,497 | 557.19 | 8,858 | | | 948 | | 20,885 | | | (3,311) | | 173 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 1 | 68,825 | 557.19 | 8,170 | | | 854 | | 19,275 | | | (3,062) | | 158 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 1 | 215,587 | 552.54 | 26,754 | | | 2,797 | | 62,150 | | | (10,028) | | 495 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/18/2024 | 1 | 381,309 | 557.53 | 45,185 | | | 4,835 | | 106,672 | | | (16,890) | | 887 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 1 | 544,314 | 556.35 | 65,154 | | | 6,811 | | 153,250 | | | (24,422) | | 1,250 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/18/2024 | 1 | 3,222,669 | 560.95 | 369,640 | | | 39,550 | | 882,083 | | | (138,174) | | 7,496 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 2 | 1,234,774 | 560.95 | 140,679 | | | 14,712 | | 337,624 | | | (52,784) | | 2,836 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/17/2024 | 1 | 28,538 | 554.33 | 3,484 | | | 369 | | 8,140 | | | (1,304) | | 66 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 1 | 195,777 | 554.33 | 23,885 | | | 2,497 | | 55,818 | | | (8,953) | | 450 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 12/17/2024 | 3 | 3,204,504 | 560.95 | 355,176 | 23,456 | | 42,938 | | 876,658 | | | (151,332) | | 7,407 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/17/2024 | 1 | 497,391 | 556.35 | 59,587 | | | 6,303 | | 140,110 | | | (22,305) | | 1,150 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/18/2024 | 1 | 646,986 | 558.2 | 76,215 | | | 8,155 | | 180,226 | | | (28,490) | | 1,505 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/18/2024 | 1 | 11,182 | 554.33 | 1,366 | | | 146 | | 3,191 | | | (511) | | 26 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/17/2024 | 1 | 158,927 | 558.2 | 18,706 | | | 1,978 | | 44,249 | | | (7,002) | | 367 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 1 | 1,484,154 | 558.2 | 174,537 | | | 18,246 | | 413,012 | | | (65,421) | | 3,408 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/17/2024 | 1 | 907,044 | 557.53 | 107,394 | | | 11,359 | | 253,618 | | | (40,199) | | 2,097 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/19/2024 | 1 | 127,525 | 556.19 | 15,086 | | | 1,635 | | 36,123 | | | (5,655) | | 299 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/19/2024 | 1 | 1,080,543 | 555.52 | 128,585 | | | 13,934 | | 307,361 | | | (48,197) | | 2,529 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/19/2024 | 1 | 135,321 | 554.35 | 16,293 | | | 1,766 | | 38,774 | | | (6,107) | | 317 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/19/2024 | 1 | 1,670,069 | 558.93 | 192,392 | | | 20,849 | | 464,968 | | | (72,114) | | 3,909 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/19/2024 | 1 | 155,572 | 555.19 | 18,575 | | | 2,013 | | 44,345 | | | (6,963) | | 364 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/20/2022 | 12/20/2024 | 1 | 3,848,897 | 558.56 | 444,548 | | | 48,784 | | 1,075,320 | | | (166,629) | | 9,066 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2022 | 12/20/2024 | 1 | 2,901,925 | 561.44 | 333,721 | | | 36,673 | | 791,892 | | | (125,260) | | 6,835 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 245,671 | 554.64 | 29,308 | | | 3,239 | | 70,366 | | | (11,016) | | 579 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 1,036,707 | 554.98 | 123,264 | | | 13,620 | | 296,319 | | | (46,330) | | 2,442 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 152,575 | 550.01 | 19,011 | | | 2,101 | | 44,953 | | | (7,145) | | 359 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 98,716 | 555.65 | 11,658 | | | 1,288 | | 28,099 | | | (4,382) | | 233 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 200,397 | 553.8 | 24,088 | | | 2,662 | | 57,696 | | | (9,054) | | 472 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 1,210,898 | 558.38 | 139,253 | | | 15,387 | | 338,799 | | | (52,339) | | 2,852 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/23/2024 | 1 | 1,609,491 | 556.09 | 192,978 | | | 22,062 | | 456,584 | | | (72,334) | | 3,861 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/26/2024 | 1 | 1,436,633 | 556.09 | 172,683 | | | 20,371 | | 408,112 | | | (64,462) | | 3,507 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/23/2024 | 1 | 338,172 | 554.91 | 41,020 | | | 4,690 | | 96,637 | | | (15,376) | | 811 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/24/2024 | 1 | 1,433,568 | 556.09 | 172,028 | | | 19,877 | | 406,866 | | | (64,393) | | 3,459 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/23/2024 | 1 | 614,212 | 559.5 | 71,310 | | | 8,153 | | 170,534 | | | (26,729) | | 1,473 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/26/2024 | 1 | 4,892,129 | 559.5 | 568,955 | | | 67,119 | | 1,360,223 | | | (212,389) | | 11,942 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/26/2024 | 1 | 101,920 | 554.91 | 12,393 | | | 1,462 | | 29,164 | | | (4,626) | | 249 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/24/2024 | 1 | 95,674 | 556.76 | 11,414 | | | 1,319 | | 27,040 | | | (4,272) | | 231 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/24/2024 | 1 | 311,118 | 554.91 | 37,770 | | | 4,364 | | 88,945 | | | (14,138) | | 751 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/23/2024 | 1 | 744,904 | 556.76 | 88,793 | | | 10,151 | | 210,432 | | | (33,282) | | 1,787 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2024 | 12/26/2024 | 2 | 382,201 | 552.9 | 40,294 | 13,230 | | 8,377 | | 110,728 | | | (24,630) | | 933 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/23/2024 | 1 | 164,143 | 552.9 | 20,288 | | | 2,319 | | 47,489 | | | (7,605) | | 394 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2022 | 12/27/2024 | 1 | 3,226,390 | 558.4 | 377,488 | | | 45,050 | | 905,561 | | | (141,493) | | 7,921 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2022 | 12/27/2024 | 1 | 4,699,593 | 556.25 | 547,973 | | | 65,486 | | 1,342,101 | | | (205,677) | | 11,538 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2022 | 12/27/2024 | 1 | 478,346 | 557.12 | 57,545 | | | 6,915 | | 134,829 | | | (21,629) | | 1,174 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2022 | 12/27/2024 | 1 | 121,006 | 555.94 | 14,726 | | | 1,770 | | 34,359 | | | (5,535) | | 297 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2022 | 12/27/2024 | 1 | 2,380,482 | 560.54 | 277,326 | | | 33,325 | | 656,620 | | | (104,235) | | 5,844 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/31/2024 | 1 | 1,864,383 | 556.43 | 226,336 | | | 28,331 | | 529,408 | | | (84,721) | | 4,680 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/30/2024 | 1 | 137,222 | 553.24 | 17,153 | | | 2,126 | | 39,721 | | | (6,429) | | 343 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/30/2024 | 1 | 622,926 | 555.25 | 76,433 | | | 9,475 | | 178,097 | | | (28,649) | | 1,555 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 01/02/2025 | 1 | 19,107 | 553.24 | 2,394 | | | 305 | | 5,538 | | | (894) | | 48 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/30/2024 | 1 | 3,115,180 | 556.43 | 377,871 | | | 46,844 | | 884,176 | | | (141,637) | | 7,777 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/31/2024 | 1 | 77,497 | 555.25 | 9,517 | | | 1,191 | | 22,167 | | | (3,562) | | 195 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 01/02/2025 | 1 | 698,715 | 556.43 | 84,964 | | | 10,839 | | 198,590 | | | (31,717) | | 1,773 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/31/2024 | 1 | 3,590,597 | 559.84 | 421,895 | | | 52,809 | | 997,937 | | | (157,922) | | 9,013 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/30/2024 | 1 | 504,034 | 559.84 | 59,174 | | | 7,336 | | 140,021 | | | (22,180) | | 1,258 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 01/02/2025 | 1 | 311,304 | 555.25 | 38,290 | | | 4,885 | | 89,125 | | | (14,294) | | 790 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 01/02/2025 | 1 | 1,015,360 | 559.84 | 119,508 | | | 15,246 | | 282,466 | | | (44,612) | | 2,576 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2023 | 01/03/2025 | 1 | 1,959,633 | 559.54 | 226,534 | | | 29,210 | | 546,768 | | | (84,911) | | 4,999 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2023 | 01/03/2025 | 1 | 3,728,529 | 562.27 | 429,154 | | | 55,413 | | 1,017,376 | | | (161,080) | | 9,511 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2023 | 01/03/2025 | 1 | 13,674 | 552.61 | 1,692 | | | 219 | | 3,984 | | | (636) | | 35 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2023 | 01/03/2025 | 1 | 1,347,785 | 559.21 | 156,478 | | | 20,288 | | 377,055 | | | (58,813) | | 3,438 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2023 | 01/03/2025 | 1 | 1,668,698 | 555.8 | 200,244 | | | 25,963 | | 476,889 | | | (75,263) | | 4,257 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/07/2025 | 2 | 3,689,320 | 564.8 | 422,584 | | | 56,890 | | 987,749 | | | (158,200) | | 9,607 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/07/2025 | 1 | 94,771 | 560.17 | 11,335 | | | 1,526 | | 26,140 | | | (4,243) | | 247 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/06/2025 | 1 | 145,156 | 560.17 | 17,346 | | | 2,314 | | 40,019 | | | (6,502) | | 376 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/08/2025 | 1 | 1,163,469 | 564.8 | 133,217 | | | 18,091 | | 311,651 | | | (49,797) | | 3,045 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/08/2025 | 1 | 838,581 | 561.36 | 99,204 | | | 13,472 | | 229,676 | | | (37,083) | | 2,195 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/08/2025 | 1 | 91,684 | 560.17 | 10,975 | | | 1,490 | | 25,301 | | | (4,102) | | 240 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/07/2025 | 1 | 3,216,559 | 561.36 | 380,197 | | | 51,180 | | 880,550 | | | (142,314) | | 8,376 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/06/2025 | 1 | 138,018 | 558.14 | 16,811 | | | 2,243 | | 38,543 | | | (6,301) | | 358 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/08/2025 | 1 | 63,535 | 558.14 | 7,751 | | | 1,053 | | 17,759 | | | (2,897) | | 166 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/06/2025 | 1 | 467,184 | 564.8 | 53,399 | | | 7,125 | | 125,020 | | | (20,016) | | 1,210 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2023 | 01/09/2025 | 1 | 52,374 | 561.04 | 6,217 | | | 853 | | 14,358 | | | (2,330) | | 138 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2023 | 01/09/2025 | 1 | 2,540,006 | 565.68 | 288,291 | | | 39,546 | | 675,744 | | | (108,060) | | 6,681 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2023 | 01/10/2025 | 1 | 3,714,373 | 567.18 | 423,439 | | | 58,666 | | 976,401 | | | (158,717) | | 9,818 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2023 | 01/10/2025 | 3 | 2,782,165 | 572.13 | 318,237 | | | 45,330 | | 701,245 | | | (122,607) | | 7,354 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2023 | 01/10/2025 | 1 | 209,344 | 566.86 | 25,121 | | | 3,504 | | 54,523 | | | (9,442) | | 553 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2023 | 01/10/2025 | 1 | 832,555 | 573.63 | 93,662 | | | 13,066 | | 207,144 | | | (35,204) | | 2,201 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2023 | 01/10/2025 | 1 | 1,831,076 | 570.13 | 212,954 | | | 29,708 | | 466,607 | | | (80,040) | | 4,840 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2023 | 01/10/2025 | 1 | 201,590 | 568.93 | 23,707 | | | 3,307 | | 51,789 | | | (8,910) | | 533 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/16/2025 | 1 | 341,028 | 569.9 | 40,412 | | | 5,932 | | 87,155 | | | (15,086) | | 928 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/14/2025 | 1 | 660,693 | 569.9 | 78,160 | | | 11,289 | | 168,677 | | | (29,257) | | 1,780 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/16/2025 | 1 | 86,091 | 567.83 | 10,400 | | | 1,526 | | 22,307 | | | (3,882) | | 234 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/15/2025 | 1 | 279,951 | 569.9 | 33,146 | | | 4,826 | | 71,509 | | | (12,390) | | 758 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/14/2025 | 1 | 1,748,725 | 571.11 | 204,601 | | | 29,550 | | 442,834 | | | (76,586) | | 4,712 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/15/2025 | 1 | 157,404 | 567.83 | 18,999 | | | 2,766 | | 40,765 | | | (7,102) | | 426 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/13/2025 | 1 | 156,938 | 569.9 | 18,550 | | | 2,657 | | 40,047 | | | (6,953) | | 421 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/16/2025 | 1 | 572,573 | 574.62 | 64,873 | | | 9,522 | | 141,700 | | | (24,217) | | 1,557 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/13/2025 | 1 | 121,030 | 567.83 | 14,584 | | | 2,089 | | 31,314 | | | (5,467) | | 325 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/16/2025 | 1 | 1,037,568 | 571.11 | 121,499 | | | 17,833 | | 263,016 | | | (45,355) | | 2,822 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/13/2025 | 1 | 691,767 | 574.62 | 78,170 | | | 11,198 | | 170,925 | | | (29,300) | | 1,855 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/14/2025 | 1 | 2,721,113 | 574.62 | 307,758 | | | 44,449 | | 672,701 | | | (115,199) | | 7,332 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/15/2025 | 1 | 760,402 | 571.11 | 88,967 | | | 12,954 | | 192,657 | | | (33,256) | | 2,059 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/13/2025 | 1 | 3,320,647 | 571.11 | 388,184 | | | 55,608 | | 840,462 | | | (145,502) | | 8,905 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/15/2025 | 1 | 1,102,976 | 574.62 | 124,857 | | | 18,180 | | 272,817 | | | (46,672) | | 2,986 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2023 | 01/17/2025 | 1 | 2,575,088 | 574.74 | 290,985 | | | 43,109 | | 636,949 | | | (109,070) | | 7,036 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2023 | 01/17/2025 | 1 | 2,527,839 | 570.85 | 282,612 | | | 41,926 | | 646,502 | | | (106,076) | | 6,907 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2023 | 01/17/2025 | 1 | 657,459 | 567.85 | 73,570 | | | 10,959 | | 172,460 | | | (27,652) | | 1,796 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/17/2025 | 1 | 196,243 | 568.48 | 23,039 | | | 3,437 | | 50,783 | | | (8,671) | | 536 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/21/2025 | 1 | 234,788 | 566.42 | 28,198 | | | 4,338 | | 61,713 | | | (10,555) | | 653 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/22/2025 | 1 | 415,543 | 569.69 | 48,411 | | | 7,504 | | 106,945 | | | (18,096) | | 1,161 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/22/2025 | 1 | 172,224 | 568.48 | 20,288 | | | 3,145 | | 44,680 | | | (7,584) | | 481 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/21/2025 | 1 | 3,798,770 | 569.69 | 442,177 | | | 68,027 | | 977,160 | | | (165,514) | | 10,568 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/21/2025 | 1 | 240,847 | 573.18 | 27,119 | | | 4,172 | | 60,505 | | | (10,151) | | 670 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/17/2025 | 1 | 1,432,504 | 569.69 | 166,314 | | | 24,809 | | 367,736 | | | (62,596) | | 3,914 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/22/2025 | 1 | 3,674,396 | 573.18 | 414,104 | | | 64,189 | | 923,561 | | | (154,795) | | 10,267 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/21/2025 | 1 | 583,381 | 568.48 | 68,664 | | | 10,564 | | 151,270 | | | (25,702) | | 1,623 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/17/2025 | 1 | 932,066 | 573.18 | 104,578 | | | 15,600 | | 233,664 | | | (39,360) | | 2,547 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2023 | 01/23/2025 | 1 | 367,153 | 572.17 | 43,397 | | | 6,786 | | 92,370 | | | (16,267) | | 1,030 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/23/2025 | 2 | 1,170,473 | 576.9 | 132,733 | | | 20,765 | | 285,019 | | | (49,764) | | 3,285 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2023 | 01/23/2025 | 1 | 838,511 | 573.38 | 98,022 | | | 15,329 | | 209,222 | | | (36,741) | | 2,353 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2023 | 01/23/2025 | 1 | 101,270 | 570.09 | 12,213 | | | 1,910 | | 25,837 | | | (4,578) | | 284 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2023 | 01/24/2025 | 2 | 2,625,484 | 577.07 | 297,326 | | | 46,920 | | 638,756 | | | (111,486) | | 7,401 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2023 | 01/24/2025 | 1 | 2,401,306 | 577.74 | 270,147 | | | 42,674 | | 580,756 | | | (101,398) | | 6,769 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 1 | 741,021 | 577.83 | 86,403 | | | 13,705 | | 177,979 | | | (32,475) | | 2,089 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 1 | 61,975 | 574.52 | 7,449 | | | 1,182 | | 15,233 | | | (2,800) | | 175 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 1 | 154,132 | 576.61 | 18,172 | | | 2,882 | | 37,338 | | | (6,830) | | 434 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 1 | 400,448 | 581.38 | 45,130 | | | 7,159 | | 93,775 | | | (16,963) | | 1,129 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/28/2025 | 1 | 166,537 | 579.19 | 19,751 | | | 3,229 | | 39,525 | | | (7,393) | | 477 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/29/2025 | 1 | 22,450 | 577.09 | 2,716 | | | 447 | | 5,410 | | | (1,015) | | 65 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/29/2025 | 1 | 1,509,540 | 583.98 | 171,333 | | | 28,203 | | 346,294 | | | (64,045) | | 4,346 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/27/2025 | 1 | 1,014,360 | 579.19 | 120,202 | | | 19,510 | | 240,617 | | | (45,055) | | 2,896 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/27/2025 | 1 | 1,222,915 | 583.98 | 138,556 | | | 22,489 | | 280,220 | | | (51,935) | | 3,491 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/28/2025 | 2 | 2,869,009 | 583.98 | 325,259 | | | 53,219 | | 657,784 | | | (121,879) | | 8,225 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/28/2025 | 1 | 1,226,776 | 580.42 | 143,778 | | | 23,502 | | 288,629 | | | (53,819) | | 3,517 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/28/2025 | 1 | 120,424 | 577.09 | 14,559 | | | 2,380 | | 29,008 | | | (5,450) | | 345 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/27/2025 | 1 | 2,578,894 | 580.42 | 302,246 | | | 49,058 | | 606,410 | | | (113,291) | | 7,363 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/30/2025 | 1 | 140,499 | 573.57 | 17,057 | | | 2,831 | | 34,929 | | | (6,393) | | 406 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/30/2025 | 1 | 1,794,758 | 576.87 | 211,422 | | | 35,092 | | 436,112 | | | (79,247) | | 5,188 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/30/2025 | 1 | 514,233 | 575.66 | 61,245 | | | 10,166 | | 126,017 | | | (22,956) | | 1,486 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/30/2025 | 1 | 1,558,306 | 580.42 | 177,491 | | | 29,460 | | 369,303 | | | (66,529) | | 4,505 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/31/2023 | 01/31/2025 | 1 | 2,384,001 | 585.24 | 270,346 | | | 45,243 | | 541,303 | | | (101,333) | | 6,920 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2023 | 01/31/2025 | 1 | 3,090,875 | 588.69 | 352,360 | | | 59,049 | | 679,859 | | | (132,256) | | 8,971 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/31/2025 | 1 | 1,397,720 | 590.88 | 162,834 | | | 27,401 | | 299,384 | | | (61,203) | | 4,057 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/31/2025 | 1 | 139,646 | 587.49 | 16,785 | | | 2,825 | | 30,693 | | | (6,309) | | 405 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/31/2025 | 1 | 188,168 | 589.63 | 22,185 | | | 3,733 | | 40,692 | | | (8,338) | | 546 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/31/2025 | 1 | 860,344 | 594.5 | 96,961 | | | 16,316 | | 179,128 | | | (36,443) | | 2,497 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/03/2025 | 1 | 1,433,688 | 586.61 | 170,322 | | | 29,285 | | 320,026 | | | (63,842) | | 4,212 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/04/2025 | 1 | 339,806 | 583.25 | 41,660 | | | 7,210 | | 77,795 | | | (15,594) | | 1,002 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/05/2025 | 1 | 2,021,092 | 590.21 | 232,628 | | | 40,526 | | 439,537 | | | (86,958) | | 5,984 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/03/2025 | 2 | 496,714 | 585.37 | 51,824 | 13,044 | | 14,120 | | 111,900 | | | (27,252) | | 1,459 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/04/2025 | 1 | 2,786,269 | 590.21 | 320,421 | | | 55,457 | | 605,600 | | | (119,939) | | 8,218 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/04/2025 | 1 | 1,061,770 | 586.61 | 126,244 | | | 21,850 | | 237,137 | | | (47,255) | | 3,132 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/05/2025 | 1 | 51,347 | 583.25 | 6,300 | | | 1,098 | | 11,762 | | | (2,355) | | 152 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/03/2025 | 1 | 865,316 | 590.21 | 99,425 | | | 17,095 | | 187,971 | | | (37,267) | | 2,542 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/05/2025 | 1 | 1,024,810 | 586.61 | 121,952 | | | 21,245 | | 229,008 | | | (45,587) | | 3,034 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/05/2025 | 1 | 156,557 | 585.37 | 18,834 | | | 3,281 | | 35,308 | | | (7,040) | | 464 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2023 | 02/06/2025 | 1 | 1,073,945 | 585.34 | 129,947 | | | 22,817 | | 242,919 | | | (48,708) | | 3,192 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2023 | 02/06/2025 | 1 | 47,421 | 581.98 | 5,909 | | | 1,037 | | 10,992 | | | (2,215) | | 141 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2023 | 02/06/2025 | 1 | 1,375,619 | 588.93 | 161,085 | | | 28,284 | | 302,917 | | | (60,379) | | 4,089 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2023 | 02/07/2025 | 1 | 1,796,983 | 589.43 | 210,606 | | | 37,319 | | 394,091 | | | (79,050) | | 5,362 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2023 | 02/07/2025 | 1 | 347,161 | 582.57 | 42,562 | | | 7,573 | | 80,380 | | | (15,997) | | 1,036 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2023 | 02/07/2025 | 1 | 1,233,345 | 583.81 | 149,481 | | | 26,597 | | 283,018 | | | (56,184) | | 3,680 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2023 | 02/07/2025 | 1 | 95,219 | 580.46 | 11,893 | | | 2,116 | | 22,384 | | | (4,470) | | 284 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/11/2025 | 1 | 343,534 | 581.94 | 42,426 | | | 7,751 | | 80,162 | | | (15,881) | | 1,041 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/11/2025 | 1 | 2,711,963 | 586.75 | 320,554 | | | 58,563 | | 610,996 | | | (119,989) | | 8,216 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/12/2025 | 1 | 821,001 | 586.75 | 97,124 | | | 17,853 | | 185,070 | | | (36,306) | | 2,497 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/12/2025 | 1 | 1,641,632 | 583.17 | 200,607 | | | 36,874 | | 379,882 | | | (74,988) | | 4,992 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/10/2025 | 1 | 2,762,121 | 583.17 | 336,979 | | | 61,185 | | 638,493 | | | (126,309) | | 8,337 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/14/2023 | 02/10/2025 | 2 | 384,575 | 581.94 | 43,626 | | | 8,021 | | 89,692 | | | (16,572) | | 1,161 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/11/2025 | 1 | 23,622 | 577.95 | 3,024 | | | 552 | | 5,670 | | | (1,132) | | 72 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/12/2025 | 1 | 239,625 | 581.94 | 29,618 | | | 5,444 | | 55,945 | | | (11,071) | | 729 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/10/2025 | 1 | 197,731 | 579.82 | 24,875 | | | 4,516 | | 46,815 | | | (9,324) | | 597 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/10/2025 | 1 | 1,331,942 | 586.75 | 157,436 | | | 28,585 | | 299,917 | | | (59,011) | | 4,020 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2023 | 02/13/2025 | 1 | 67,877 | 583.53 | 8,559 | | | 1,585 | | 15,575 | | | (3,208) | | 207 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2023 | 02/13/2025 | 1 | 2,025,780 | 586.9 | 247,956 | | | 45,918 | | 453,486 | | | (92,941) | | 6,183 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2023 | 02/13/2025 | 3 | 1,791,648 | 590.5 | 209,951 | | | 38,933 | | 390,360 | | | (78,803) | | 5,468 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2023 | 02/14/2025 | 1 | 1,709,524 | 590.68 | 204,972 | | | 38,239 | | 372,065 | | | (76,829) | | 5,237 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2023 | 02/14/2025 | 1 | 2,094,369 | 592.22 | 251,743 | | | 47,029 | | 449,280 | | | (94,490) | | 6,416 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/18/2025 | 1 | 1,546,390 | 586.97 | 185,876 | | | 35,795 | | 349,023 | | | (69,577) | | 4,806 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/18/2025 | 1 | 72,572 | 581.1 | 9,188 | | | 1,769 | | 17,091 | | | (3,439) | | 226 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/19/2025 | 1 | 162,993 | 581.1 | 20,668 | | | 4,003 | | 38,405 | | | (7,726) | | 508 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/14/2025 | 1 | 1,059,901 | 582.16 | 132,594 | | | 24,942 | | 247,222 | | | (49,905) | | 3,247 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/14/2025 | 1 | 2,453,084 | 583.39 | 303,447 | | | 57,080 | | 567,130 | | | (114,209) | | 7,514 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/19/2025 | 1 | 307,207 | 582.16 | 38,585 | | | 7,473 | | 71,844 | | | (14,423) | | 958 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/19/2025 | 1 | 442,548 | 583.39 | 54,965 | | | 10,646 | | 102,583 | | | (20,546) | | 1,380 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/20/2025 | 1 | 869,505 | 583.39 | 108,079 | | | 21,053 | | 201,659 | | | (40,346) | | 2,721 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/19/2025 | 1 | 1,422,738 | 586.97 | 171,155 | | | 33,150 | | 321,289 | | | (63,979) | | 4,437 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/18/2025 | 1 | 1,076,311 | 583.39 | 133,570 | | | 25,722 | | 249,360 | | | (49,998) | | 3,345 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/18/2025 | 1 | 332,858 | 582.16 | 41,774 | | | 8,044 | | 77,802 | | | (15,637) | | 1,034 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/14/2025 | 1 | 789,406 | 586.97 | 94,571 | | | 17,789 | | 177,780 | | | (35,594) | | 2,418 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/14/2025 | 1 | 246,866 | 580.04 | 31,451 | | | 5,916 | | 58,454 | | | (11,837) | | 756 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/20/2025 | 1 | 344,211 | 586.97 | 41,443 | | | 8,073 | | 77,774 | | | (15,471) | | 1,077 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/20/2025 | 1 | 179,673 | 582.16 | 22,585 | | | 4,399 | | 42,040 | | | (8,431) | | 562 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/14/2025 | 1 | 376,924 | 588.24 | 44,527 | | | 8,376 | | 83,906 | | | (16,759) | | 1,155 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2023 | 02/21/2025 | 1 | 1,453,164 | 579.55 | 175,542 | | | 34,434 | | 350,972 | | | (65,798) | | 4,564 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2023 | 02/21/2025 | 1 | 1,991,721 | 578.99 | 240,202 | | | 47,182 | | 483,375 | | | (90,158) | | 6,255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 1 | 1,182,015 | 580.76 | 142,787 | | | 28,164 | | 282,463 | | | (53,668) | | 3,712 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 1 | 662,379 | 577.22 | 82,665 | | | 16,305 | | 162,250 | | | (31,070) | | 2,080 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 1 | 192,383 | 574.95 | 24,490 | | | 4,831 | | 47,860 | | | (9,205) | | 604 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 1 | 856,226 | 576 | 107,970 | | | 21,296 | | 211,496 | | | (40,581) | | 2,689 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 1 | 60,153 | 573.91 | 7,730 | | | 1,525 | | 15,071 | | | (2,905) | | 189 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/25/2025 | 1 | 2,427,864 | 576.99 | 298,384 | | | 60,251 | | 600,710 | | | (111,690) | | 7,730 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/26/2025 | 1 | 458,283 | 573.47 | 58,202 | | | 11,816 | | 116,187 | | | (21,756) | | 1,464 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/24/2025 | 1 | 208,201 | 571.22 | 26,941 | | | 5,410 | | 53,530 | | | (10,098) | | 661 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/25/2025 | 1 | 1,064,739 | 573.47 | 135,115 | | | 27,283 | | 269,810 | | | (50,576) | | 3,390 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/24/2025 | 1 | 1,371,711 | 576.99 | 168,446 | | | 33,828 | | 339,225 | | | (63,138) | | 4,353 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/26/2025 | 1 | 1,444,803 | 576.99 | 177,855 | | | 36,108 | | 357,655 | | | (66,483) | | 4,616 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/26/2025 | 1 | 478,874 | 572.26 | 61,487 | | | 12,483 | | 122,393 | | | (22,984) | | 1,530 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/24/2025 | 1 | 57,784 | 570.18 | 7,547 | | | 1,516 | | 14,959 | | | (2,829) | | 183 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/24/2025 | 1 | 1,766,085 | 572.26 | 226,412 | | | 45,469 | | 450,957 | | | (84,866) | | 5,604 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/24/2025 | 1 | 2,827,952 | 573.47 | 358,584 | | | 72,013 | | 716,271 | | | (134,408) | | 8,973 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2023 | 02/27/2025 | 1 | 1,082,280 | 578.56 | 132,687 | | | 27,120 | | 264,437 | | | (49,735) | | 3,469 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2023 | 02/27/2025 | 1 | 705,828 | 573.82 | 90,275 | | | 18,451 | | 178,129 | | | (33,838) | | 2,262 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2023 | 02/27/2025 | 1 | 620,336 | 575.04 | 78,535 | | | 16,052 | | 155,277 | | | (29,437) | | 1,988 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2023 | 02/27/2025 | 1 | 152,353 | 569.89 | 20,187 | | | 4,126 | | 39,465 | | | (7,567) | | 488 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2023 | 02/27/2025 | 1 | 85,732 | 572.78 | 11,068 | | | 2,262 | | 21,787 | | | (4,149) | | 275 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 02/28/2025 | 2 | 2,288,713 | 578.45 | 272,634 | | | 56,238 | | 560,040 | | | (102,419) | | 7,360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2023 | 02/28/2025 | 1 | 2,546,686 | 575.69 | 315,025 | | | 64,909 | | 638,128 | | | (118,242) | | 8,190 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 02/28/2025 | 2 | 756,557 | 576.92 | 98,014 | | | 21,544 | | 187,581 | | | (39,157) | | 2,433 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 02/28/2025 | 1 | 1,954,302 | 572.19 | 252,691 | | | 52,281 | | 500,256 | | | (94,976) | | 6,285 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 02/28/2025 | 1 | 491,317 | 573.4 | 62,839 | | | 13,001 | | 124,755 | | | (23,619) | | 1,580 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/02/2023 | 02/28/2025 | 1 | 180,708 | 570.12 | 23,799 | | | 4,924 | | 46,895 | | | (8,945) | | 581 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/04/2025 | 2 | 2,087,018 | 582.67 | 256,071 | | | 54,196 | | 493,220 | | | (95,900) | | 6,800 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/04/2025 | 1 | 380,578 | 577.89 | 49,171 | | | 10,401 | | 92,995 | | | (18,405) | | 1,240 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 1 | 659,421 | 579.12 | 84,274 | | | 17,736 | | 159,694 | | | (31,588) | | 2,142 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 1 | 135,241 | 573.93 | 18,082 | | | 3,805 | | 33,931 | | | (6,778) | | 439 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/05/2025 | 1 | 2,061,858 | 577.89 | 266,804 | | | 56,728 | | 504,071 | | | (99,733) | | 6,740 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 1 | 749,785 | 576.84 | 97,697 | | | 20,561 | | 184,442 | | | (36,620) | | 2,435 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/04/2025 | 1 | 458,677 | 579.12 | 58,665 | | | 12,410 | | 111,136 | | | (21,959) | | 1,495 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 1 | 1,244,728 | 582.67 | 154,097 | | | 32,430 | | 294,010 | | | (57,760) | | 4,043 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/05/2025 | 1 | 799,624 | 579.12 | 102,352 | | | 21,762 | | 193,843 | | | (38,260) | | 2,614 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 1 | 151,733 | 575.79 | 19,953 | | | 4,199 | | 37,593 | | | (7,479) | | 493 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/05/2025 | 1 | 897,320 | 576.84 | 117,100 | | | 24,898 | | 220,952 | | | (43,773) | | 2,933 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/05/2025 | 1 | 1,817,057 | 582.67 | 225,315 | | | 47,907 | | 429,644 | | | (84,224) | | 5,940 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/04/2025 | 1 | 9,808 | 573.93 | 1,312 | | | 278 | | 2,461 | | | (491) | | 32 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 1 | 2,182,153 | 577.89 | 281,716 | | | 59,288 | | 532,947 | | | (105,595) | | 7,087 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/06/2023 | 03/06/2025 | 1 | 1,628,993 | 582.34 | 201,506 | | | 43,121 | | 386,498 | | | (75,530) | | 5,342 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/06/2023 | 03/06/2025 | 1 | 660,341 | 577.57 | 85,184 | | | 18,229 | | 161,971 | | | (31,929) | | 2,165 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 03/07/2025 | 2 | 1,629,245 | 576.59 | 203,710 | | | 44,509 | | 406,515 | | | (77,462) | | 5,360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2023 | 03/07/2025 | 1 | 1,858,739 | 577.73 | 238,848 | | | 51,510 | | 459,267 | | | (89,650) | | 6,115 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 1 | 1,075,307 | 570.03 | 133,876 | | | 28,991 | | 283,509 | | | (50,318) | | 3,537 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 1 | 364,554 | 565.35 | 47,319 | | | 10,247 | | 99,046 | | | (17,785) | | 1,199 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 1 | 19,757 | 561.48 | 2,655 | | | 575 | | 5,499 | | | (998) | | 65 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 1 | 205,143 | 564.33 | 26,874 | | | 5,820 | | 56,096 | | | (10,101) | | 675 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 1 | 731,618 | 566.55 | 94,013 | | | 20,359 | | 197,267 | | | (35,335) | | 2,407 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/11/2025 | 1 | 242,575 | 560.71 | 30,055 | | | 6,647 | | 68,667 | | | (11,250) | | 808 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 1 | 24,766 | 555.69 | 3,212 | | | 707 | | 7,224 | | | (1,204) | | 82 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/11/2025 | 2 | 2,558,937 | 564.15 | 309,360 | | | 68,615 | | 709,083 | | | (116,165) | | 8,524 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/11/2025 | 1 | 455,898 | 559.52 | 57,124 | | | 12,633 | | 129,991 | | | (21,382) | | 1,519 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 1 | 49,598 | 557.49 | 6,329 | | | 1,393 | | 14,312 | | | (2,372) | | 165 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 1 | 1,086,682 | 559.52 | 136,053 | | | 29,943 | | 309,719 | | | (50,996) | | 3,609 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/12/2025 | 1 | 1,295,227 | 564.15 | 155,557 | | | 34,568 | | 359,067 | | | (58,148) | | 4,328 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 1 | 2,495,148 | 564.15 | 299,168 | | | 65,842 | | 691,102 | | | (112,137) | | 8,286 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/11/2025 | 1 | 112,660 | 555.69 | 14,623 | | | 3,234 | | 32,874 | | | (5,474) | | 375 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/12/2025 | 1 | 570,031 | 558.51 | 72,166 | | | 16,037 | | 163,609 | | | (26,976) | | 1,905 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 1 | 845,896 | 560.71 | 104,722 | | | 23,047 | | 239,351 | | | (39,253) | | 2,809 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/11/2025 | 1 | 587,405 | 558.51 | 74,307 | | | 16,433 | | 168,525 | | | (27,814) | | 1,957 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/12/2025 | 1 | 529,721 | 559.52 | 66,427 | | | 14,762 | | 151,106 | | | (24,831) | | 1,770 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 1 | 426,044 | 558.51 | 53,852 | | | 11,852 | | 122,180 | | | (20,185) | | 1,415 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2023 | 03/13/2025 | 1 | 246,091 | 556.35 | 29,457 | | | 6,586 | | 71,731 | | | (11,041) | | 825 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2023 | 03/13/2025 | 2 | 1,616,560 | 563 | 182,684 | | | 40,851 | | 452,509 | | | (68,482) | | 5,418 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2023 | 03/13/2025 | 1 | 1,073,726 | 558.38 | 126,055 | | | 28,185 | | 309,183 | | | (47,249) | | 3,599 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2023 | 03/13/2025 | 1 | 96,311 | 557.37 | 11,423 | | | 2,554 | | 27,903 | | | (4,281) | | 323 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2023 | 03/13/2025 | 1 | 129,591 | 559.56 | 15,046 | | | 3,364 | | 37,049 | | | (5,639) | | 434 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/14/2023 | 03/14/2025 | 1 | 2,209,638 | 568.24 | 256,318 | | | 57,663 | | 593,126 | | | (96,075) | | 7,428 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2023 | 03/14/2025 | 1 | 2,321,157 | 566.2 | 253,702 | | | 57,153 | | 633,503 | | | (95,225) | | 7,803 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/16/2023 | 03/14/2025 | 1 | 523,531 | 566.46 | 61,934 | | | 14,010 | | 141,414 | | | (23,278) | | 1,760 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/16/2023 | 03/14/2025 | 1 | 1,629,311 | 571.14 | 184,438 | | | 41,721 | | 427,028 | | | (69,322) | | 5,477 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/16/2023 | 03/14/2025 | 1 | 421,370 | 567.66 | 49,300 | | | 11,152 | | 112,953 | | | (18,530) | | 1,417 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/16/2023 | 03/14/2025 | 1 | 81,993 | 564.4 | 9,888 | | | 2,237 | | 22,437 | | | (3,717) | | 276 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/17/2025 | 1 | 1,169,050 | 562.72 | 133,856 | | | 30,748 | | 326,522 | | | (50,173) | | 3,966 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/11/2023 | 03/19/2025 | 2 | 1,824,797 | 566.18 | 203,598 | | | 47,445 | | 499,230 | | | (76,500) | | 6,227 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/17/2025 | 1 | 1,737,012 | 566.18 | 192,287 | | | 44,171 | | 474,787 | | | (72,075) | | 5,892 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/17/2025 | 2 | 2,674,172 | 561.54 | 310,063 | | | 71,238 | | 752,409 | | | (116,256) | | 9,071 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/19/2025 | 1 | 254,634 | 562.72 | 29,207 | | | 6,771 | | 71,182 | | | (10,918) | | 869 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/18/2025 | 1 | 60,778 | 560.52 | 7,111 | | | 1,641 | | 17,215 | | | (2,662) | | 207 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/19/2025 | 1 | 461,302 | 561.54 | 53,511 | | | 12,405 | | 129,906 | | | (20,003) | | 1,574 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/17/2025 | 1 | 1,045,007 | 560.52 | 122,161 | | | 28,062 | | 295,866 | | | (45,790) | | 3,545 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/18/2025 | 1 | 232,751 | 562.72 | 26,673 | | | 6,155 | | 65,037 | | | (9,984) | | 792 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/18/2025 | 1 | 1,455,910 | 561.54 | 168,740 | | | 38,940 | | 409,814 | | | (63,162) | | 4,953 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/18/2025 | 1 | 2,470,634 | 566.18 | 273,746 | | | 63,172 | | 675,616 | | | (102,468) | | 8,406 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/17/2025 | 1 | 81,114 | 557.69 | 9,750 | | | 2,240 | | 23,363 | | | (3,655) | | 275 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2023 | 03/20/2025 | 1 | 85,257 | 559.87 | 10,214 | | | 2,382 | | 24,168 | | | (3,828) | | 292 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2023 | 03/20/2025 | 1 | 16,068 | 562.72 | 1,872 | | | 437 | | 4,477 | | | (702) | | 55 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2023 | 03/20/2025 | 1 | 563,356 | 564.93 | 64,279 | | | 14,990 | | 154,797 | | | (24,094) | | 1,928 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2023 | 03/20/2025 | 1 | 1,340,503 | 568.4 | 147,857 | | | 34,480 | | 360,339 | | | (55,421) | | 4,588 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2023 | 03/20/2025 | 2 | 524,516 | 563.74 | 61,766 | | | 14,409 | | 145,201 | | | (23,161) | | 1,795 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2023 | 03/21/2025 | 2 | 2,379,303 | 572.49 | 269,266 | | | 63,176 | | 618,660 | | | (100,952) | | 8,167 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/21/2025 | 1 | 2,595,164 | 566.61 | 295,849 | | | 69,492 | | 708,135 | | | (111,045) | | 8,907 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/23/2023 | 03/21/2025 | 1 | 1,257,590 | 566.96 | 138,209 | | | 32,598 | | 342,180 | | | (51,947) | | 4,316 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/23/2023 | 03/21/2025 | 1 | 220,732 | 561.29 | 25,627 | | | 6,044 | | 62,219 | | | (9,632) | | 758 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/23/2023 | 03/21/2025 | 1 | 57,161 | 563.5 | 6,499 | | | 1,533 | | 15,894 | | | (2,443) | | 196 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/23/2023 | 03/21/2025 | 1 | 1,245,283 | 562.31 | 143,208 | | | 33,777 | | 348,820 | | | (53,826) | | 4,274 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/25/2025 | 1 | 725,509 | 563.82 | 82,563 | | | 19,847 | | 201,120 | | | (30,905) | | 2,519 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/26/2025 | 1 | 140,360 | 559.96 | 16,591 | | | 4,005 | | 39,859 | | | (6,202) | | 489 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/25/2025 | 1 | 26,123 | 562.8 | 3,004 | | | 722 | | 7,287 | | | (1,124) | | 91 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/29/2023 | 03/24/2025 | 2 | 1,022,630 | 568.49 | 111,764 | | | 26,757 | | 275,172 | | | (41,911) | | 3,540 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/24/2025 | 1 | 2,128,857 | 563.82 | 242,051 | | | 57,932 | | 589,902 | | | (90,728) | | 7,370 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/26/2025 | 1 | 89,228 | 562.8 | 10,270 | | | 2,479 | | 24,903 | | | (3,839) | | 311 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/26/2025 | 1 | 2,673,200 | 568.49 | 290,844 | | | 70,218 | | 719,925 | | | (108,719) | | 9,308 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/24/2025 | 1 | 111,107 | 565.02 | 12,488 | | | 2,989 | | 30,559 | | | (4,681) | | 385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/25/2025 | 1 | 20,438 | 559.96 | 2,416 | | | 581 | | 5,801 | | | (904) | | 71 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/26/2025 | 1 | 424,675 | 563.82 | 48,370 | | | 11,678 | | 117,774 | | | (18,081) | | 1,479 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/24/2025 | 1 | 168,044 | 559.96 | 19,846 | | | 4,750 | | 47,682 | | | (7,439) | | 582 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/24/2025 | 1 | 286,364 | 562.8 | 32,903 | | | 7,875 | | 79,855 | | | (12,333) | | 991 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/25/2025 | 1 | 2,234,450 | 568.49 | 242,885 | | | 58,386 | | 601,508 | | | (90,916) | | 7,758 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/25/2025 | 1 | 137,420 | 565.02 | 15,460 | | | 3,716 | | 37,812 | | | (5,787) | | 477 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2023 | 03/27/2025 | 2 | 1,346,252 | 568.92 | 153,968 | | | 37,453 | | 361,439 | | | (57,783) | | 4,701 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2023 | 03/27/2025 | 1 | 1,643,074 | 564.25 | 190,597 | | | 46,277 | | 454,295 | | | (71,441) | | 5,737 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 03/28/2025 | 2 | 1,935,529 | 568.31 | 218,990 | | | 53,604 | | 522,447 | | | (82,279) | | 6,777 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/29/2023 | 03/28/2025 | 2 | 1,979,684 | 573.46 | 224,967 | | | 55,041 | | 512,200 | | | (84,467) | | 6,932 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/30/2023 | 03/28/2025 | 1 | 3,238 | 566.99 | 398 | | | 98 | | 871 | | | (150) | | 11 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/30/2023 | 03/28/2025 | 1 | 638,665 | 575.62 | 72,361 | | | 17,766 | | 162,288 | | | (27,197) | | 2,236 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/30/2023 | 03/28/2025 | 1 | 1,834,544 | 570.9 | 217,393 | | | 53,374 | | 480,848 | | | (81,709) | | 6,424 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 03/31/2025 | 1 | 1,144,928 | 574.77 | 136,933 | | | 34,092 | | 290,470 | | | (51,327) | | 4,042 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 03/31/2025 | 1 | 186,259 | 571.87 | 22,873 | | | 5,695 | | 48,163 | | | (8,573) | | 658 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/02/2025 | 1 | 475,228 | 575.82 | 56,362 | | | 14,149 | | 119,840 | | | (21,068) | | 1,687 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/01/2025 | 1 | 1,685,965 | 575.82 | 199,787 | | | 49,947 | | 424,965 | | | (74,784) | | 5,969 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/02/2025 | 1 | 818,759 | 580.58 | 92,847 | | | 23,307 | | 199,931 | | | (34,707) | | 2,907 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 03/31/2025 | 1 | 1,059,967 | 580.58 | 119,988 | | | 29,873 | | 258,585 | | | (44,975) | | 3,742 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/01/2025 | 2 | 159,521 | 574.77 | 18,479 | | | 4,635 | | 40,489 | | | (6,940) | | 565 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/01/2025 | 1 | 543,777 | 580.58 | 61,610 | | | 15,402 | | 132,720 | | | (23,062) | | 1,925 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 03/31/2025 | 1 | 3,370,592 | 575.82 | 399,078 | | | 99,358 | | 849,205 | | | (149,586) | | 11,901 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/03/2023 | 04/03/2025 | 2 | 1,794,151 | 579.54 | 201,719 | | | 51,051 | | 442,250 | | | (75,812) | | 6,387 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2023 | 04/04/2025 | 4 | 2,611,238 | 578.35 | 290,377 | | | 74,849 | | 650,521 | | | (110,528) | | 9,320 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2023 | 04/04/2025 | 1 | 1,689,928 | 576.11 | 183,357 | | | 46,595 | | 429,008 | | | (68,822) | | 6,032 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/07/2025 | 1 | 316,416 | 571.36 | 36,609 | | | 9,454 | | 82,831 | | | (13,704) | | 1,138 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/09/2025 | 1 | 50,317 | 568.48 | 5,988 | | | 1,558 | | 13,428 | | | (2,235) | | 182 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2025 | 1 | 1,126,211 | 572.4 | 129,064 | | | 33,461 | | 292,973 | | | (48,245) | | 4,063 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/07/2025 | 1 | 869,795 | 577.13 | 95,156 | | | 24,573 | | 219,221 | | | (35,618) | | 3,129 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/04/2025 | 2 | 683,217 | 577.13 | 74,796 | | | 19,091 | | 171,959 | | | (28,126) | | 2,439 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/07/2025 | 1 | 2,647,807 | 572.4 | 303,174 | | | 78,292 | | 688,498 | | | (113,483) | | 9,527 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/09/2025 | 1 | 987,902 | 577.13 | 108,274 | | | 28,181 | | 249,218 | | | (40,418) | | 3,573 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2025 | 1 | 133,083 | 571.36 | 15,411 | | | 3,995 | | 34,853 | | | (5,761) | | 480 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/04/2025 | 1 | 2,425,004 | 572.4 | 277,178 | | | 70,728 | | 629,729 | | | (104,179) | | 8,656 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/07/2025 | 1 | 86,309 | 568.48 | 10,262 | | | 2,650 | | 23,015 | | | (3,841) | | 311 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/04/2025 | 1 | 55,844 | 571.36 | 6,444 | | | 1,644 | | 14,600 | | | (2,422) | | 199 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2025 | 1 | 1,082,674 | 577.13 | 118,553 | | | 30,736 | | 273,001 | | | (44,316) | | 3,906 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2025 | 1 | 46,121 | 568.48 | 5,488 | | | 1,423 | | 12,303 | | | (2,052) | | 166 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/10/2025 | 1 | 92,563 | 572.12 | 10,959 | | | 2,871 | | 24,112 | | | (4,108) | | 336 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/10/2025 | 1 | 79,898 | 569.23 | 9,716 | | | 2,546 | | 21,203 | | | (3,642) | | 290 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/10/2025 | 1 | 1,538,356 | 577.9 | 172,450 | | | 45,182 | | 385,752 | | | (64,639) | | 5,579 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2023 | 04/11/2025 | 1 | 2,278,983 | 578.99 | 256,614 | | | 67,585 | | 566,516 | | | (96,186) | | 8,286 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2023 | 04/11/2025 | 1 | 2,265,145 | 576.97 | 253,017 | | | 66,730 | | 572,756 | | | (94,968) | | 8,236 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/13/2023 | 04/11/2025 | 1 | 1,469,615 | 576.89 | 170,622 | | | 45,186 | | 368,785 | | | (64,130) | | 5,343 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/11/2025 | 2 | 543,877 | 575.85 | 64,049 | | | 17,021 | | 137,433 | | | (24,156) | | 1,977 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/13/2023 | 04/11/2025 | 1 | 998,006 | 581.66 | 110,779 | | | 29,337 | | 242,483 | | | (41,637) | | 3,629 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/15/2025 | 1 | 2,260,369 | 581.97 | 255,648 | | | 68,828 | | 548,817 | | | (95,693) | | 8,303 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/16/2025 | 1 | 1,776,226 | 577.19 | 210,305 | | | 56,831 | | 445,619 | | | (78,613) | | 6,541 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/15/2025 | 1 | 157,751 | 576.15 | 18,835 | | | 5,071 | | 39,835 | | | (7,050) | | 579 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/14/2025 | 1 | 548,067 | 581.97 | 61,932 | | | 16,612 | | 133,006 | | | (23,214) | | 2,008 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/15/2025 | 1 | 1,499,536 | 577.19 | 177,395 | | | 47,760 | | 376,031 | | | (66,402) | | 5,508 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/14/2025 | 1 | 3,317,391 | 577.19 | 392,116 | | | 105,175 | | 831,502 | | | (146,976) | | 12,155 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/15/2025 | 1 | 153,072 | 573.24 | 18,782 | | | 5,057 | | 39,398 | | | (7,030) | | 562 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/16/2025 | 1 | 1,689,805 | 581.97 | 191,286 | | | 51,692 | | 410,481 | | | (71,504) | | 6,223 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2023 | 04/17/2025 | 1 | 2,436,668 | 578.71 | 290,938 | | | 79,020 | | 603,836 | | | (109,052) | | 8,996 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2023 | 04/17/2025 | 1 | 1,215,507 | 583.5 | 138,811 | | | 37,702 | | 291,544 | | | (52,030) | | 4,488 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2023 | 04/17/2025 | 1 | 134,642 | 574.74 | 16,669 | | | 4,527 | | 34,256 | | | (6,248) | | 497 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/18/2023 | 04/17/2025 | 1 | 1,760,852 | 583.82 | 201,265 | | | 54,740 | | 421,166 | | | (75,543) | | 6,501 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/20/2023 | 04/17/2025 | 1 | 56,313 | 572.26 | 6,921 | | | 1,893 | | 14,623 | | | (2,605) | | 208 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/20/2023 | 04/17/2025 | 1 | 1,913,640 | 576.21 | 226,766 | | | 62,016 | | 484,268 | | | (85,349) | | 7,065 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/20/2023 | 04/17/2025 | 1 | 1,385,285 | 580.98 | 156,953 | | | 42,924 | | 339,529 | | | (59,073) | | 5,114 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/23/2025 | 1 | 856,089 | 576.3 | 101,875 | | | 28,508 | | 217,085 | | | (38,081) | | 3,208 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/21/2025 | 1 | 77,384 | 572.35 | 9,534 | | | 2,649 | | 20,117 | | | (3,573) | | 289 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/22/2025 | 1 | 73,901 | 572.35 | 9,112 | | | 2,541 | | 19,219 | | | (3,411) | | 276 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/22/2025 | 1 | 619,632 | 576.3 | 73,674 | | | 20,544 | | 157,053 | | | (27,578) | | 2,316 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/21/2025 | 1 | 2,463,051 | 576.3 | 292,610 | | | 81,303 | | 624,004 | | | (109,679) | | 9,184 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/23/2025 | 1 | 96,175 | 575.25 | 11,551 | | | 3,232 | | 24,556 | | | (4,318) | | 360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/21/2025 | 1 | 677,824 | 575.25 | 81,271 | | | 22,582 | | 172,909 | | | (30,463) | | 2,527 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/22/2025 | 1 | 1,495,274 | 581.06 | 170,013 | | | 47,407 | | 367,096 | | | (63,639) | | 5,589 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/23/2025 | 1 | 1,822,065 | 581.06 | 207,351 | | | 58,024 | | 447,539 | | | (77,509) | | 6,828 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/22/2025 | 1 | 92,332 | 575.25 | 11,080 | | | 3,090 | | 23,564 | | | (4,147) | | 345 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/21/2025 | 1 | 1,137,404 | 581.06 | 129,209 | | | 35,901 | | 279,104 | | | (48,431) | | 4,241 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/24/2023 | 04/24/2025 | 1 | 207,296 | 575.59 | 24,793 | | | 6,972 | | 52,802 | | | (9,293) | | 779 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/24/2023 | 04/24/2025 | 1 | 1,455,056 | 581.41 | 164,712 | | | 46,318 | | 356,515 | | | (61,739) | | 5,466 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/24/2023 | 04/24/2025 | 1 | 1,825,333 | 576.64 | 216,119 | | | 60,774 | | 461,757 | | | (81,008) | | 6,856 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2023 | 04/25/2025 | 1 | 3,346,816 | 575.81 | 374,174 | | | 105,734 | | 859,981 | | | (140,251) | | 12,602 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2023 | 04/25/2025 | 1 | 2,253,476 | 573.06 | 251,488 | | | 71,163 | | 592,311 | | | (94,394) | | 8,485 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/27/2023 | 04/25/2025 | 1 | 12,122 | 572.83 | 1,476 | | | 420 | | 3,144 | | | (555) | | 46 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/27/2023 | 04/25/2025 | 1 | 1,051,235 | 576.79 | 123,415 | | | 35,067 | | 265,724 | | | (46,386) | | 3,958 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/27/2023 | 04/25/2025 | 1 | 67,639 | 575.74 | 8,015 | | | 2,277 | | 17,216 | | | (3,013) | | 255 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/27/2023 | 04/25/2025 | 1 | 861,501 | 581.56 | 96,660 | | | 27,465 | | 210,915 | | | (36,331) | | 3,244 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/28/2025 | 1 | 442,381 | 578.39 | 52,378 | | | 15,058 | | 110,291 | | | (19,633) | | 1,678 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/28/2025 | 1 | 993,402 | 584.23 | 111,360 | | | 32,014 | | 238,048 | | | (41,741) | | 3,768 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 04/28/2025 | 2 | 2,486,192 | 579.44 | 288,993 | | | 83,116 | | 615,498 | | | (108,369) | | 9,429 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 04/29/2025 | 4 | 3,213,007 | 584.23 | 307,304 | 93,259 | | 134,827 | | 770,305 | | | (162,448) | | 12,215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/30/2025 | 1 | 156,235 | 575.46 | 19,029 | | | 5,508 | | 39,744 | | | (7,113) | | 595 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/29/2025 | 1 | 887,064 | 579.44 | 104,141 | | | 30,041 | | 219,710 | | | (38,982) | | 3,372 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/30/2025 | 1 | 843,416 | 579.44 | 99,101 | | | 28,684 | | 208,997 | | | (37,045) | | 3,214 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/29/2025 | 1 | 193,144 | 578.39 | 22,888 | | | 6,602 | | 48,176 | | | (8,567) | | 734 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/28/2025 | 1 | 6,910 | 575.46 | 841 | | | 242 | | 1,757 | | | (315) | | 26 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/30/2025 | 1 | 1,422,532 | 584.23 | 159,750 | | | 46,238 | | 341,213 | | | (59,716) | | 5,421 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 05/01/2025 | 2 | 1,795,701 | 577.9 | 213,135 | | | 62,026 | | 450,444 | | | (79,927) | | 6,859 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 05/01/2025 | 1 | 130,252 | 574.58 | 16,047 | | | 4,667 | | 33,393 | | | (6,015) | | 498 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 05/01/2025 | 1 | 192,033 | 576.74 | 23,198 | | | 6,746 | | 48,542 | | | (8,695) | | 733 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 05/01/2025 | 1 | 1,102,769 | 583.33 | 125,275 | | | 36,431 | | 266,697 | | | (46,957) | | 4,212 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2023 | 05/02/2025 | 2 | 2,388,157 | 579.54 | 267,596 | | | 79,171 | | 596,708 | | | (101,544) | | 9,143 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2023 | 05/02/2025 | 1 | 1,835,283 | 576.98 | 202,982 | | | 59,389 | | 468,479 | | | (76,188) | | 7,026 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 05/02/2025 | 1 | 192,256 | 567.29 | 22,052 | | | 6,479 | | 52,501 | | | (8,288) | | 736 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 05/02/2025 | 1 | 970,392 | 568.44 | 110,140 | | | 32,358 | | 263,107 | | | (41,397) | | 3,715 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/05/2025 | 1 | 2,840,568 | 573.99 | 330,074 | | | 98,069 | | 737,335 | | | (123,721) | | 10,951 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/07/2025 | 1 | 1,490,160 | 579.37 | 164,812 | | | 49,285 | | 373,729 | | | (61,608) | | 5,771 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/05/2025 | 1 | 37,293 | 570.68 | 4,471 | | | 1,329 | | 9,887 | | | (1,676) | | 144 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/07/2025 | 1 | 103,420 | 572.83 | 12,173 | | | 3,640 | | 27,069 | | | (4,550) | | 401 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/05/2025 | 1 | 984,331 | 579.37 | 108,670 | | | 32,287 | | 246,639 | | | (40,733) | | 3,795 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/06/2025 | 1 | 1,557,231 | 579.37 | 172,074 | | | 51,291 | | 390,368 | | | (64,410) | | 6,017 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/05/2025 | 1 | 360,616 | 572.83 | 42,372 | | | 12,589 | | 94,305 | | | (15,882) | | 1,390 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/07/2025 | 1 | 1,617,589 | 573.99 | 188,287 | | | 56,305 | | 420,254 | | | (70,383) | | 6,265 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/06/2025 | 1 | 2,237,720 | 573.99 | 260,247 | | | 77,574 | | 581,109 | | | (97,415) | | 8,647 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/06/2025 | 1 | 84,836 | 572.83 | 9,977 | | | 2,974 | | 22,196 | | | (3,734) | | 328 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/08/2025 | 1 | 1,341,121 | 574.97 | 156,241 | | | 46,936 | | 345,774 | | | (58,564) | | 5,206 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/08/2025 | 1 | 949,137 | 580.37 | 104,975 | | | 31,536 | | 236,169 | | | (39,348) | | 3,684 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2023 | 05/09/2025 | 1 | 3,072,114 | 578.95 | 341,926 | | | 103,188 | | 773,930 | | | (128,164) | | 11,952 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2023 | 05/09/2025 | 1 | 2,083,647 | 579.67 | 229,201 | | | 69,264 | | 521,762 | | | (86,029) | | 8,107 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/11/2023 | 05/09/2025 | 1 | 1,277,371 | 579.97 | 139,106 | | | 42,211 | | 319,051 | | | (52,284) | | 4,970 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/13/2025 | 1 | 2,088,877 | 573.86 | 243,354 | | | 74,878 | | 544,634 | | | (91,092) | | 8,200 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/12/2025 | 1 | 126,933 | 570.56 | 15,245 | | | 4,676 | | 33,782 | | | (5,714) | | 497 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/13/2025 | 1 | 2,113,264 | 579.25 | 233,938 | | | 71,981 | | 531,982 | | | (87,567) | | 8,296 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/12/2025 | 1 | 680,611 | 572.7 | 80,108 | | | 24,572 | | 178,700 | | | (30,027) | | 2,666 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/13/2025 | 1 | 207,159 | 572.7 | 24,403 | | | 7,509 | | 54,413 | | | (9,135) | | 813 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/14/2025 | 1 | 1,591,361 | 579.25 | 176,323 | | | 54,421 | | 400,779 | | | (65,911) | | 6,261 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/12/2025 | 1 | 2,652,063 | 573.86 | 308,700 | | | 94,691 | | 691,182 | | | (115,710) | | 10,388 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/12/2025 | 1 | 1,215,545 | 579.25 | 134,439 | | | 41,238 | | 305,859 | | | (50,392) | | 4,761 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/14/2025 | 1 | 1,814,552 | 573.86 | 211,577 | | | 65,301 | | 473,308 | | | (79,089) | | 7,139 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2023 | 05/15/2025 | 1 | 145,974 | 572.51 | 17,531 | | | 5,435 | | 38,291 | | | (6,571) | | 576 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2023 | 05/15/2025 | 1 | 76,925 | 574.66 | 9,062 | | | 2,809 | | 19,903 | | | (3,397) | | 303 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2023 | 05/15/2025 | 1 | 2,203,291 | 575.83 | 256,683 | | | 79,575 | | 565,785 | | | (96,212) | | 8,688 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2023 | 05/15/2025 | 1 | 997,177 | 581.23 | 110,387 | | | 34,222 | | 247,107 | | | (41,376) | | 3,932 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2023 | 05/16/2025 | 1 | 2,671,177 | 578.66 | 298,370 | | | 92,908 | | 676,621 | | | (111,838) | | 10,556 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 1 | 368,680 | 581.12 | 44,426 | | | 13,910 | | 90,453 | | | (16,698) | | 1,457 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 1 | 1,428,609 | 582.3 | 170,290 | | | 53,318 | | 347,741 | | | (64,005) | | 5,646 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 1 | 2,289,607 | 583.73 | 271,194 | | | 84,912 | | 555,760 | | | (101,930) | | 9,048 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/19/2025 | 1 | 1,669,035 | 580.99 | 199,617 | | | 63,152 | | 411,322 | | | (74,822) | | 6,639 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/21/2025 | 1 | 675,980 | 586.45 | 76,994 | | | 24,503 | | 160,689 | | | (28,781) | | 2,700 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/21/2025 | 1 | 101,457 | 579.82 | 12,286 | | | 3,910 | | 25,221 | | | (4,593) | | 405 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/20/2025 | 1 | 156,190 | 579.82 | 18,899 | | | 5,997 | | 38,810 | | | (7,074) | | 623 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/19/2025 | 1 | 191,038 | 577.65 | 23,555 | | | 7,452 | | 48,131 | | | (8,829) | | 760 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/19/2025 | 1 | 1,283,576 | 586.45 | 145,943 | | | 46,172 | | 304,834 | | | (54,704) | | 5,106 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/20/2025 | 1 | 1,297,124 | 580.99 | 155,266 | | | 49,267 | | 319,811 | | | (58,119) | | 5,171 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/20/2025 | 1 | 2,370,672 | 586.45 | 269,782 | | | 85,604 | | 563,273 | | | (100,984) | | 9,450 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/19/2025 | 1 | 508,826 | 579.82 | 61,517 | | | 19,462 | | 126,378 | | | (23,058) | | 2,024 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2025 | 1 | 2,082,256 | 586.79 | 238,002 | | | 76,069 | | 493,741 | | | (89,210) | | 8,336 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2025 | 1 | 1,697,437 | 581.33 | 204,032 | | | 65,212 | | 417,682 | | | (76,477) | | 6,796 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2023 | 05/23/2025 | 1 | 2,529,658 | 582.69 | 290,658 | | | 93,298 | | 621,487 | | | (108,947) | | 10,149 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2023 | 05/23/2025 | 1 | 3,127,114 | 579.98 | 360,556 | | | 115,893 | | 785,913 | | | (135,332) | | 12,546 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/25/2023 | 05/23/2025 | 1 | 1,559,036 | 579.31 | 181,160 | | | 58,552 | | 394,004 | | | (68,090) | | 6,255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/29/2025 | 1 | 312,485 | 584.22 | 36,936 | | | 12,160 | | 75,990 | | | (13,788) | | 1,270 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/27/2025 | 1 | 748,888 | 584.22 | 88,369 | | | 28,930 | | 181,947 | | | (33,078) | | 3,030 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/23/2025 | 1 | 2,313,515 | 584.22 | 272,069 | | | 88,056 | | 561,040 | | | (102,400) | | 9,282 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/27/2025 | 1 | 3,056,191 | 578.79 | 378,968 | | | 124,064 | | 769,877 | | | (141,854) | | 12,365 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/23/2025 | 1 | 35,550 | 575.46 | 4,526 | | | 1,465 | | 9,135 | | | (1,703) | | 143 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/29/2025 | 1 | 624,802 | 578.79 | 77,600 | | | 25,547 | | 157,530 | | | (28,968) | | 2,538 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/28/2025 | 1 | 95,283 | 577.62 | 11,948 | | | 3,923 | | 24,196 | | | (4,466) | | 386 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/27/2025 | 1 | 389,695 | 577.62 | 48,829 | | | 15,985 | | 98,918 | | | (18,277) | | 1,577 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/23/2025 | 1 | 183,207 | 577.62 | 22,883 | | | 7,406 | | 46,423 | | | (8,612) | | 735 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/28/2025 | 1 | 2,630,297 | 584.22 | 310,638 | | | 101,981 | | 639,344 | | | (116,118) | | 10,664 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/29/2025 | 1 | 123,761 | 577.62 | 15,532 | | | 5,113 | | 31,442 | | | (5,798) | | 503 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/28/2025 | 1 | 1,174,710 | 578.79 | 145,781 | | | 47,860 | | 296,048 | | | (54,494) | | 4,763 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/27/2025 | 1 | 108,266 | 575.46 | 13,826 | | | 4,526 | | 27,869 | | | (5,175) | | 438 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/23/2025 | 1 | 1,869,599 | 578.79 | 231,082 | | | 74,790 | | 470,137 | | | (86,973) | | 7,501 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/30/2023 | 05/30/2025 | 1 | 1,898,849 | 584.63 | 220,836 | | | 73,006 | | 460,392 | | | (82,776) | | 7,731 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/30/2025 | 2 | 4,881,627 | 581.78 | 517,931 | 88,160 | | 222,409 | | 1,212,386 | | | (231,885) | | 19,874 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 1 | 1,083,944 | 582.04 | 129,531 | | | 43,058 | | 266,571 | | | (48,685) | | 4,413 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 1 | 57,933 | 581.04 | 6,987 | | | 2,322 | | 14,342 | | | (2,626) | | 236 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 1 | 87,510 | 580.63 | 10,589 | | | 3,520 | | 21,723 | | | (3,980) | | 356 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 1 | 17,840 | 578.7 | 2,198 | | | 731 | | 4,486 | | | (826) | | 73 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 1 | 1,683,463 | 586.5 | 193,093 | | | 64,187 | | 401,722 | | | (72,576) | | 6,854 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/03/2025 | 1 | 5,365,021 | 594.07 | 627,171 | | | 211,067 | | 1,200,916 | | | (234,761) | | 22,022 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/04/2025 | 2 | 329,138 | 589.56 | 44,765 | | | 16,377 | | 76,100 | | | (18,167) | | 1,354 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/03/2025 | 1 | 221,833 | 588.13 | 27,352 | | | 9,205 | | 51,774 | | | (10,238) | | 911 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/03/2025 | 1 | 62,192 | 586.17 | 7,805 | | | 2,627 | | 14,712 | | | (2,922) | | 255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/02/2025 | 1 | 1,054,726 | 588.13 | 129,942 | | | 43,612 | | 246,046 | | | (48,706) | | 4,321 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/04/2025 | 1 | 1,442,076 | 594.07 | 168,723 | | | 56,935 | | 322,963 | | | (63,070) | | 5,931 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/03/2025 | 1 | 856,126 | 589.56 | 104,276 | | | 35,093 | | 197,847 | | | (39,032) | | 3,514 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/02/2025 | 1 | 3,370,921 | 589.56 | 410,241 | | | 137,688 | | 778,626 | | | (153,770) | | 13,809 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2023 | 06/05/2025 | 1 | 1,417,159 | 594.13 | 165,382 | | | 56,035 | | 317,397 | | | (61,990) | | 5,841 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2023 | 06/06/2025 | 1 | 3,901,619 | 597.4 | 456,489 | | | 155,294 | | 849,171 | | | (171,105) | | 16,113 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2023 | 06/06/2025 | 2 | 3,494,798 | 597.23 | 413,714 | | | 140,978 | | 761,821 | | | (155,318) | | 14,433 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/06/2025 | 1 | 309,102 | 592.75 | 38,205 | | | 13,069 | | 69,410 | | | (14,360) | | 1,277 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/06/2025 | 1 | 1,587,743 | 594.18 | 193,705 | | | 66,260 | | 352,902 | | | (72,805) | | 6,557 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/10/2025 | 1 | 1,095,781 | 593.97 | 135,000 | | | 46,731 | | 244,523 | | | (50,533) | | 4,561 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/11/2025 | 1 | 10,404 | 590.55 | 1,321 | | | 459 | | 2,379 | | | (494) | | 43 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/11/2025 | 1 | 1,107,148 | 593.97 | 136,511 | | | 47,376 | | 247,187 | | | (51,029) | | 4,618 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/11/2025 | 1 | 2,700,664 | 598.51 | 319,759 | | | 110,972 | | 583,486 | | | (119,528) | | 11,264 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/11/2025 | 1 | 218,382 | 592.53 | 27,276 | | | 9,466 | | 49,255 | | | (10,196) | | 911 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/09/2025 | 1 | 1,158,097 | 598.51 | 136,887 | | | 47,261 | | 249,941 | | | (51,309) | | 4,811 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/10/2025 | 1 | 3,666,279 | 598.51 | 433,721 | | | 150,134 | | 791,684 | | | (162,349) | | 15,262 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/09/2025 | 1 | 626,098 | 592.53 | 78,074 | | | 26,956 | | 141,073 | | | (29,265) | | 2,601 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/09/2025 | 1 | 136,426 | 590.55 | 17,299 | | | 5,973 | | 31,169 | | | (6,484) | | 567 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/09/2025 | 1 | 2,160,797 | 593.97 | 265,994 | | | 91,836 | | 481,935 | | | (99,702) | | 8,977 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2023 | 06/12/2025 | 1 | 2,152,010 | 601.86 | 254,152 | | | 88,552 | | 451,318 | | | (95,264) | | 8,994 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2023 | 06/12/2025 | 1 | 322,630 | 593.85 | 40,877 | | | 14,243 | | 71,726 | | | (15,322) | | 1,348 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2023 | 06/13/2025 | 1 | 3,823,855 | 606.11 | 453,127 | | | 158,501 | | 771,549 | | | (169,845) | | 16,012 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2023 | 06/13/2025 | 1 | 2,722,988 | 605.43 | 322,946 | | | 113,120 | | 552,911 | | | (121,215) | | 11,402 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/15/2023 | 06/13/2025 | 1 | 2,629,826 | 605.17 | 325,310 | | | 114,577 | | 531,207 | | | (122,270) | | 11,012 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/16/2025 | 1 | 735,344 | 602.81 | 93,242 | | | 33,135 | | 151,686 | | | (34,950) | | 3,097 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/18/2025 | 1 | 65,026 | 600.8 | 8,401 | | | 3,000 | | 13,630 | | | (3,140) | | 275 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/16/2025 | 1 | 1,808,631 | 608.9 | 217,578 | | | 77,321 | | 356,130 | | | (81,555) | | 7,618 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/17/2025 | 1 | 4,078,903 | 608.9 | 491,100 | | | 174,959 | | 803,643 | | | (183,827) | | 17,213 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/18/2025 | 1 | 3,216,046 | 604.27 | 403,292 | | | 144,033 | | 656,896 | | | (150,753) | | 13,598 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/18/2025 | 1 | 4,654,936 | 608.9 | 560,920 | | | 200,329 | | 917,689 | | | (209,675) | | 19,681 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/16/2025 | 1 | 4,566,083 | 604.27 | 571,674 | | | 203,157 | | 931,584 | | | (214,280) | | 19,232 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
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| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/17/2025 | 1 | 99,051 | 600.8 | 12,788 | | | 4,556 | | 20,751 | | | (4,787) | | 418 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2023 | 06/20/2025 | 1 | 3,128,009 | 607.21 | 373,171 | | | 134,117 | | 627,270 | | | (139,875) | | 13,276 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2023 | 06/20/2025 | 1 | 4,407,525 | 605.24 | 527,581 | | | 189,871 | | 900,159 | | | (198,023) | | 18,707 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2023 | 06/20/2025 | 1 | 1,926,746 | 601.71 | 241,229 | | | 87,175 | | 403,334 | | | (90,668) | | 8,178 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2023 | 06/20/2025 | 1 | 1,409,735 | 606.32 | 169,450 | | | 61,236 | | 285,052 | | | (63,689) | | 5,983 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/23/2025 | 1 | 3,408,920 | 599.15 | 426,797 | | | 155,572 | | 731,446 | | | (159,976) | | 14,551 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/25/2025 | 1 | 1,095,831 | 599.15 | 137,417 | | | 50,330 | | 235,376 | | | (51,367) | | 4,695 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/23/2025 | 1 | 28,326 | 595.7 | 3,651 | | | 1,331 | | 6,231 | | | (1,369) | | 121 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/24/2025 | 1 | 293,377 | 599.15 | 36,760 | | | 13,432 | | 62,983 | | | (13,760) | | 1,255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/23/2025 | 1 | 978,922 | 603.73 | 117,764 | | | 42,926 | | 203,049 | | | (44,141) | | 4,178 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/25/2025 | 1 | 1,221,335 | 603.73 | 147,171 | | | 53,902 | | 253,608 | | | (55,013) | | 5,233 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/25/2025 | 1 | 76,035 | 595.7 | 9,816 | | | 3,595 | | 16,741 | | | (3,669) | | 326 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/24/2025 | 1 | 1,804,661 | 603.73 | 217,281 | | | 79,391 | | 374,529 | | | (81,332) | | 7,717 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2023 | 06/26/2025 | 1 | 104,491 | 596.33 | 13,197 | | | 4,852 | | 22,967 | | | (4,947) | | 449 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2023 | 06/26/2025 | 1 | 1,305,123 | 597.78 | 162,749 | | | 59,831 | | 283,909 | | | (61,003) | | 5,602 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2023 | 06/26/2025 | 1 | 2,107,121 | 602.36 | 252,433 | | | 92,801 | | 443,299 | | | (94,619) | | 9,045 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2023 | 06/27/2025 | 1 | 3,308,084 | 608.34 | 399,286 | | | 147,336 | | 659,054 | | | (149,664) | | 14,226 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2023 | 06/27/2025 | 1 | 3,643,798 | 608.27 | 437,256 | | | 161,568 | | 726,438 | | | (164,121) | | 15,670 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/29/2023 | 06/27/2025 | 1 | 861,228 | 611.16 | 104,898 | | | 38,921 | | 167,093 | | | (39,427) | | 3,704 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/29/2023 | 06/27/2025 | 1 | 890,885 | 606.52 | 112,875 | | | 41,881 | | 179,147 | | | (42,425) | | 3,831 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/01/2025 | 1 | 1,682,700 | 611.18 | 213,871 | | | 80,312 | | 324,713 | | | (80,056) | | 7,290 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/01/2025 | 1 | 15,828 | 607.67 | 2,072 | | | 778 | | 3,138 | | | (776) | | 69 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 06/30/2025 | 1 | 4,366,361 | 611.18 | 554,528 | | | 207,757 | | 842,081 | | | (207,853) | | 18,881 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 06/30/2025 | 1 | 95,843 | 607.67 | 12,527 | | | 4,693 | | 18,991 | | | (4,695) | | 414 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/02/2025 | 1 | 885,365 | 611.18 | 112,618 | | | 42,387 | | 170,953 | | | (42,097) | | 3,842 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 06/30/2025 | 1 | 1,270,289 | 615.86 | 154,975 | | | 58,062 | | 236,076 | | | (58,089) | | 5,493 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/02/2025 | 1 | 1,217,976 | 615.86 | 148,958 | | | 56,064 | | 226,640 | | | (55,682) | | 5,286 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/01/2025 | 1 | 2,541,130 | 615.86 | 310,526 | | | 116,607 | | 472,553 | | | (116,235) | | 11,008 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/03/2023 | 07/03/2025 | 1 | 2,285,914 | 618.8 | 282,310 | | | 106,642 | | 413,656 | | | (105,818) | | 9,939 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2023 | 07/03/2025 | 1 | 1,900,151 | 616.58 | 234,669 | | | 88,767 | | 351,345 | | | (88,202) | | 8,262 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/06/2023 | 07/03/2025 | 1 | 1,590,369 | 612.76 | 198,319 | | | 75,328 | | 305,035 | | | (74,642) | | 6,915 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/06/2023 | 07/03/2025 | 1 | 1,272,488 | 608.1 | 165,042 | | | 62,689 | | 253,024 | | | (62,117) | | 5,533 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/07/2025 | 1 | 173,545 | 604.25 | 23,029 | | | 8,838 | | 35,623 | | | (8,632) | | 760 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/09/2025 | 1 | 1,789,257 | 612.4 | 222,226 | | | 85,659 | | 345,600 | | | (83,069) | | 7,864 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2025 | 1 | 1,919,804 | 612.4 | 238,056 | | | 91,560 | | 370,593 | | | (89,108) | | 8,422 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/07/2025 | 1 | 590,888 | 606.27 | 77,111 | | | 29,593 | | 119,471 | | | (28,903) | | 2,588 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2025 | 1 | 142,222 | 606.27 | 18,574 | | | 7,144 | | 28,772 | | | (6,953) | | 624 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2025 | 1 | 11,339 | 604.25 | 1,506 | | | 579 | | 2,329 | | | (564) | | 50 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2025 | 1 | 730,155 | 607.74 | 94,190 | | | 36,227 | | 146,082 | | | (35,257) | | 3,203 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/07/2025 | 1 | 1,233,181 | 612.4 | 152,791 | | | 58,637 | | 237,906 | | | (57,271) | | 5,400 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/09/2025 | 1 | 376,584 | 607.74 | 48,617 | | | 18,740 | | 75,386 | | | (18,173) | | 1,655 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/07/2025 | 1 | 3,394,598 | 607.74 | 437,564 | | | 167,923 | | 678,769 | | | (164,012) | | 14,866 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2023 | 07/10/2025 | 1 | 1,119,509 | 607.95 | 143,409 | | | 55,475 | | 223,820 | | | (53,754) | | 4,929 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2023 | 07/10/2025 | 1 | 15,178 | 604.45 | 2,002 | | | 774 | | 3,115 | | | (750) | | 67 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2023 | 07/10/2025 | 1 | 2,689,857 | 612.6 | 331,121 | | | 128,088 | | 518,874 | | | (124,114) | | 11,843 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2023 | 07/11/2025 | 1 | 2,275,908 | 617.76 | 280,164 | | | 108,761 | | 418,179 | | | (105,014) | | 10,038 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2023 | 07/11/2025 | 1 | 2,487,352 | 622.14 | 301,467 | | | 117,191 | | 437,934 | | | (113,153) | | 10,970 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/13/2023 | 07/11/2025 | 1 | 1,193,350 | 626.05 | 142,725 | | | 55,712 | | 202,084 | | | (53,644) | | 5,263 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/13/2023 | 07/11/2025 | 1 | 2,036,377 | 621.29 | 253,529 | | | 98,964 | | 358,793 | | | (95,291) | | 8,981 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/15/2025 | 1 | 298,544 | 617.38 | 38,214 | | | 15,065 | | 54,648 | | | (14,304) | | 1,326 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/15/2025 | 1 | 1,881,945 | 623.62 | 228,656 | | | 90,143 | | 327,431 | | | (85,590) | | 8,358 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/14/2025 | 1 | 2,804,902 | 623.62 | 340,515 | | | 133,958 | | 487,677 | | | (127,635) | | 12,436 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/16/2025 | 1 | 619,695 | 618.88 | 78,391 | | | 30,969 | | 112,151 | | | (29,303) | | 2,757 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/15/2025 | 1 | 1,146,858 | 618.88 | 144,963 | | | 57,149 | | 207,423 | | | (54,262) | | 5,094 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/14/2025 | 1 | 3,993,038 | 618.88 | 504,321 | | | 198,399 | | 721,720 | | | (189,034) | | 17,704 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S$ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/16/2025 | 1 | 999,633 | 623.62 | 121,555 | | | 48,022 | | 174,041 | | | (45,438) | | 4,447 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2023 | 07/17/2025 | 1 | 1,245,815 | 619.43 | 157,097 | | | 62,279 | | 224,405 | | | (58,885) | | 5,552 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2023 | 07/17/2025 | 1 | 1,269,129 | 624.17 | 153,818 | | | 60,979 | | 219,894 | | | (57,656) | | 5,656 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2023 | 07/18/2025 | 1 | 2,283,188 | 627.42 | 276,037 | | | 109,809 | | 383,240 | | | (103,467) | | 10,193 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2023 | 07/18/2025 | 1 | 3,867,917 | 628.95 | 468,405 | | | 186,590 | | 639,330 | | | (175,812) | | 17,268 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/20/2023 | 07/18/2025 | 1 | 1,872,091 | 623.96 | 237,943 | | | 95,177 | | 322,805 | | | (89,433) | | 8,358 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/20/2023 | 07/18/2025 | 1 | 1,000,936 | 628.74 | 122,314 | | | 48,926 | | 165,793 | | | (45,973) | | 4,469 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/21/2025 | 1 | 2,806,414 | 622.71 | 357,256 | | | 143,984 | | 490,915 | | | (133,910) | | 12,594 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/23/2025 | 1 | 492,039 | 622.71 | 62,735 | | | 25,387 | | 86,187 | | | (23,451) | | 2,215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/22/2025 | 1 | 2,435,293 | 627.48 | 298,323 | | | 120,477 | | 409,717 | | | (111,668) | | 10,947 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/23/2025 | 1 | 826,850 | 627.48 | 101,372 | | | 41,022 | | 139,211 | | | (37,893) | | 3,723 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/21/2025 | 1 | 1,552,625 | 627.48 | 190,041 | | | 76,592 | | 261,029 | | | (71,233) | | 6,967 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/22/2025 | 1 | 1,299,017 | 622.71 | 165,495 | | | 66,834 | | 227,386 | | | (61,947) | | 5,839 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2023 | 07/24/2025 | 1 | 849,406 | 625.14 | 108,469 | | | 44,042 | | 145,373 | | | (40,657) | | 3,831 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2023 | 07/24/2025 | 1 | 2,793,548 | 629.92 | 342,768 | | | 139,176 | | 459,223 | | | (128,480) | | 12,600 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2023 | 07/24/2025 | 1 | 54,666 | 623.62 | 7,068 | | | 2,870 | | 9,473 | | | (2,649) | | 247 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2023 | 07/25/2025 | 1 | 1,629,690 | 631.79 | 200,941 | | | 81,865 | | 263,059 | | | (75,318) | | 7,363 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2023 | 07/25/2025 | 1 | 1,767,146 | 634.57 | 217,536 | | | 88,747 | | 277,208 | | | (81,650) | | 7,984 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/27/2023 | 07/25/2025 | 1 | 210,130 | 625.35 | 27,296 | | | 11,182 | | 35,824 | | | (10,259) | | 949 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/27/2023 | 07/25/2025 | 1 | 37,704 | 623.27 | 4,981 | | | 2,040 | | 6,540 | | | (1,872) | | 170 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/27/2023 | 07/25/2025 | 1 | 600,799 | 631.67 | 74,139 | | | 30,371 | | 97,099 | | | (27,866) | | 2,714 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/29/2025 | 1 | 1,447,555 | 632.51 | 186,156 | | | 76,968 | | 230,884 | | | (69,681) | | 6,584 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/28/2025 | 1 | 3,051,065 | 632.51 | 392,062 | | | 161,786 | | 486,272 | | | (146,956) | | 13,853 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/29/2025 | 1 | 2,097,543 | 637.35 | 259,256 | | | 107,193 | | 320,674 | | | (97,044) | | 9,540 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/29/2025 | 1 | 414,206 | 630.98 | 53,930 | | | 22,298 | | 66,938 | | | (20,187) | | 1,884 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/30/2025 | 1 | 547,174 | 632.51 | 70,421 | | | 29,173 | | 87,340 | | | (26,324) | | 2,493 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/28/2025 | 1 | 292,712 | 630.98 | 38,082 | | | 15,715 | | 47,269 | | | (14,274) | | 1,329 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/28/2025 | 1 | 84,806 | 628.88 | 11,220 | | | 4,630 | | 13,942 | | | (4,206) | | 385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2023 | 07/31/2025 | 1 | 10,959 | 631.6 | 1,418 | | | 589 | | 1,763 | | | (532) | | 50 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2023 | 07/31/2025 | 1 | 2,419,434 | 637.98 | 297,348 | | | 123,589 | | 368,072 | | | (111,455) | | 11,040 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2023 | 07/31/2025 | 1 | 127,726 | 629.49 | 16,809 | | | 6,986 | | 20,914 | | | (6,300) | | 583 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2023 | 08/01/2025 | 1 | 2,908,323 | 636.35 | 362,959 | | | 151,357 | | 450,379 | | | (136,047) | | 13,293 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2023 | 08/01/2025 | 1 | 2,569,429 | 631.47 | 319,123 | | | 133,260 | | 418,270 | | | (119,780) | | 11,744 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/03/2023 | 08/01/2025 | 1 | 2,376,850 | 624.9 | 306,851 | | | 128,666 | | 409,989 | | | (115,332) | | 10,864 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/03/2023 | 08/01/2025 | 1 | 1,235,277 | 629.69 | 153,421 | | | 64,331 | | 204,744 | | | (57,665) | | 5,646 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/06/2025 | 1 | 223,715 | 620.09 | 29,172 | | | 12,365 | | 40,465 | | | (10,905) | | 1,031 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/04/2025 | 1 | 133,425 | 618.02 | 17,666 | | | 7,460 | | 24,501 | | | (6,622) | | 613 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/05/2025 | 1 | 2,697,768 | 626.35 | 333,984 | | | 141,301 | | 463,531 | | | (125,016) | | 12,411 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/06/2025 | 1 | 816,998 | 621.59 | 105,229 | | | 44,603 | | 146,016 | | | (39,335) | | 3,765 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/06/2025 | 1 | 368,728 | 626.35 | 45,685 | | | 19,365 | | 63,398 | | | (17,077) | | 1,699 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/04/2025 | 1 | 5,452,716 | 626.35 | 674,501 | | | 284,831 | | 936,247 | | | (252,823) | | 25,044 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/05/2025 | 1 | 102,597 | 620.09 | 13,368 | | | 5,656 | | 18,546 | | | (5,004) | | 472 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/04/2025 | 1 | 2,692,650 | 621.59 | 346,275 | | | 146,226 | | 480,619 | | | (129,794) | | 12,367 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/05/2025 | 1 | 121,680 | 618.02 | 16,123 | | | 6,821 | | 22,358 | | | (6,035) | | 560 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2023 | 08/07/2025 | 1 | 2,732,049 | 634.71 | 336,315 | | | 143,015 | | 432,264 | | | (126,061) | | 12,609 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 08/07/2025 | 2 | 1,638,771 | 629.89 | 182,778 | 27,260 | | 96,216 | | 270,177 | | | (77,380) | | 7,563 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2023 | 08/07/2025 | 1 | 141,632 | 628.36 | 18,370 | | | 7,812 | | 23,649 | | | (6,885) | | 654 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2023 | 08/08/2025 | 1 | 2,048,507 | 632.74 | 251,761 | | | 107,404 | | 330,909 | | | (94,368) | | 9,470 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2023 | 08/08/2025 | 1 | 1,848,191 | 629.8 | 227,697 | | | 97,272 | | 307,510 | | | (85,464) | | 8,544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/10/2023 | 08/08/2025 | 1 | 990,026 | 625.27 | 126,921 | | | 54,445 | | 170,955 | | | (47,704) | | 4,577 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/10/2023 | 08/08/2025 | 1 | 1,241,093 | 630.06 | 153,027 | | | 65,643 | | 205,965 | | | (57,516) | | 5,737 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/13/2025 | 1 | 721,088 | 626.14 | 93,525 | | | 40,540 | | 123,881 | | | (34,960) | | 3,360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/12/2025 | 1 | 200,990 | 624.63 | 26,370 | | | 11,410 | | 34,935 | | | (9,871) | | 935 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/12/2025 | 1 | 2,383,947 | 630.93 | 297,040 | | | 128,527 | | 393,309 | | | (111,187) | | 11,091 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/12/2025 | 1 | 1,025,515 | 626.14 | 132,907 | | | 57,508 | | 176,062 | | | (49,749) | | 4,771 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/11/2025 | 1 | 823,257 | 630.93 | 102,496 | | | 44,269 | | 135,725 | | | (38,418) | | 3,824 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/13/2025 | 1 | 1,132,251 | 630.93 | 141,192 | | | 61,202 | | 186,935 | | | (52,778) | | 5,276 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/13/2025 | 1 | 218,407 | 624.63 | 28,677 | | | 12,431 | | 37,987 | | | (10,720) | | 1,018 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/11/2025 | 1 | 1,823,459 | 626.14 | 236,138 | | | 101,991 | | 312,842 | | | (88,511) | | 8,470 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/12/2025 | 1 | 83,848 | 622.54 | 11,185 | | | 4,840 | | 14,820 | | | (4,187) | | 390 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2023 | 08/14/2025 | 1 | 275,571 | 625.17 | 36,265 | | | 15,770 | | 47,711 | | | (13,593) | | 1,286 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2023 | 08/14/2025 | 1 | 106,847 | 623.08 | 14,296 | | | 6,217 | | 18,813 | | | (5,359) | | 499 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2023 | 08/14/2025 | 1 | 2,713,983 | 631.48 | 339,248 | | | 147,519 | | 445,961 | | | (127,160) | | 12,666 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2023 | 08/14/2025 | 1 | 794,954 | 626.68 | 103,344 | | | 44,938 | | 135,941 | | | (38,736) | | 3,710 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2023 | 08/15/2025 | 1 | 1,867,669 | 624.34 | 233,272 | | | 101,756 | | 329,462 | | | (87,437) | | 8,730 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/17/2023 | 08/15/2025 | 1 | 184,332 | 608.43 | 24,313 | | | 10,664 | | 37,350 | | | (9,138) | | 862 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/17/2023 | 08/15/2025 | 1 | 98,691 | 606.4 | 13,244 | | | 5,809 | | 20,295 | | | (4,978) | | 461 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/17/2023 | 08/15/2025 | 1 | 963,561 | 609.9 | 125,552 | | | 55,070 | | 193,119 | | | (47,190) | | 4,504 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/19/2025 | 1 | 368,740 | 609.53 | 47,862 | | | 21,170 | | 74,316 | | | (17,916) | | 1,734 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/18/2025 | 1 | 2,745,839 | 609.53 | 356,135 | | | 157,248 | | 553,085 | | | (133,490) | | 12,895 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/18/2025 | 1 | 164,645 | 606.03 | 21,980 | | | 9,705 | | 34,024 | | | (8,239) | | 773 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/19/2025 | 1 | 1,967,805 | 614.2 | 245,582 | | | 108,623 | | 382,965 | | | (91,926) | | 9,256 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/20/2025 | 1 | 838,838 | 614.2 | 104,771 | | | 46,421 | | 163,347 | | | (39,164) | | 3,952 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/18/2025 | 1 | 1,151,053 | 614.2 | 143,536 | | | 63,377 | | 223,881 | | | (53,802) | | 5,406 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/20/2025 | 1 | 93,722 | 608.06 | 12,324 | | | 5,461 | | 19,105 | | | (4,607) | | 442 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/20/2025 | 1 | 492,301 | 609.53 | 63,950 | | | 28,334 | | 99,273 | | | (23,905) | | 2,319 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/19/2025 | 1 | 126,188 | 608.06 | 16,581 | | | 7,334 | | 25,709 | | | (6,207) | | 594 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/18/2025 | 1 | 269,910 | 608.06 | 35,439 | | | 15,648 | | 54,961 | | | (13,284) | | 1,268 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/21/2025 | 1 | 109,099 | 606.05 | 14,663 | | | 6,517 | | 22,578 | | | (5,496) | | 515 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/21/2025 | 1 | 366,790 | 609.55 | 47,903 | | | 21,290 | | 73,991 | | | (17,955) | | 1,731 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/21/2025 | 1 | 2,877,908 | 614.22 | 361,465 | | | 160,651 | | 560,635 | | | (135,488) | | 13,578 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/21/2025 | 1 | 136,577 | 608.08 | 18,055 | | | 8,025 | | 27,851 | | | (6,768) | | 644 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/22/2025 | 1 | 752,676 | 611.11 | 94,687 | | | 42,213 | | 150,945 | | | (35,491) | | 3,557 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2023 | 08/22/2025 | 1 | 1,234,820 | 617 | 154,229 | | | 68,852 | | 234,590 | | | (57,889) | | 5,835 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/24/2023 | 08/22/2025 | 1 | 1,482,358 | 605.7 | 192,855 | | | 86,452 | | 309,675 | | | (72,486) | | 7,005 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/24/2023 | 08/22/2025 | 1 | 259,733 | 604.24 | 34,207 | | | 15,334 | | 54,835 | | | (12,857) | | 1,227 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/24/2023 | 08/22/2025 | 1 | 681,925 | 610.34 | 85,309 | | | 38,242 | | 137,712 | | | (32,064) | | 3,222 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/26/2025 | 1 | 2,272,249 | 613.44 | 287,439 | | | 129,901 | | 447,125 | | | (107,593) | | 10,803 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/25/2025 | 1 | 498,931 | 613.44 | 63,065 | | | 28,453 | | 98,121 | | | (23,639) | | 2,368 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/25/2025 | 1 | 266,765 | 607.31 | 35,480 | | | 16,007 | | 54,895 | | | (13,299) | | 1,266 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/26/2025 | 1 | 825,946 | 608.78 | 108,612 | | | 49,084 | | 168,240 | | | (40,655) | | 3,927 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/25/2025 | 1 | 2,253,827 | 608.78 | 296,153 | | | 133,615 | | 458,840 | | | (111,007) | | 10,699 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/27/2025 | 1 | 163,252 | 607.31 | 21,745 | | | 9,843 | | 33,629 | | | (8,128) | | 777 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/25/2025 | 1 | 3,460 | 605.28 | 468 | | | 211 | | 722 | | | (175) | | 16 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/27/2025 | 1 | 1,087,697 | 613.44 | 137,702 | | | 62,334 | | 214,157 | | | (51,474) | | 5,179 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2023 | 08/28/2025 | 1 | 1,334,760 | 612.81 | 175,254 | | | 79,573 | | 262,454 | | | (65,690) | | 6,365 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2023 | 08/28/2025 | 1 | 42,362 | 611.33 | 5,630 | | | 2,556 | | 8,422 | | | (2,110) | | 202 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2023 | 08/28/2025 | 1 | 1,953,276 | 617.51 | 246,699 | | | 112,013 | | 370,668 | | | (92,470) | | 9,314 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2023 | 08/29/2025 | 1 | 935,672 | 624.87 | 116,585 | | | 53,095 | | 165,743 | | | (43,699) | | 4,469 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2023 | 08/29/2025 | 1 | 865,978 | 625.12 | 107,641 | | | 49,089 | | 153,023 | | | (40,402) | | 4,136 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/31/2023 | 08/29/2025 | 1 | 723,074 | 617.48 | 93,277 | | | 42,773 | | 136,282 | | | (35,059) | | 3,453 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/31/2023 | 08/29/2025 | 1 | 247,446 | 613.94 | 32,861 | | | 15,069 | | 47,910 | | | (12,351) | | 1,182 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/31/2023 | 08/29/2025 | 1 | 59,586 | 615.99 | 7,782 | | | 3,569 | | 11,359 | | | (2,925) | | 285 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/31/2023 | 08/29/2025 | 1 | 440,651 | 622.21 | 54,685 | | | 25,076 | | 80,057 | | | (20,554) | | 2,104 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/04/2025 | 1 | 624,882 | 616.04 | 80,860 | | | 37,491 | | 119,672 | | | (30,185) | | 3,011 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/03/2025 | 1 | 276,173 | 616.6 | 35,543 | | | 16,454 | | 52,635 | | | (13,286) | | 1,329 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 55,270 | 613.06 | 7,290 | | | 3,348 | | 10,786 | | | (2,744) | | 264 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/04/2025 | 1 | 49,330 | 616.6 | 6,354 | | | 2,946 | | 9,408 | | | (2,372) | | 238 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/03/2025 | 1 | 126,874 | 616.04 | 16,405 | | | 7,594 | | 24,284 | | | (6,132) | | 610 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/02/2025 | 1 | 73,201 | 616.6 | 9,414 | | | 4,351 | | 13,942 | | | (3,524) | | 352 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/02/2025 | 1 | 709,176 | 616.04 | 91,626 | | | 42,347 | | 135,655 | | | (34,297) | | 3,407 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 203,819 | 613.99 | 26,680 | | | 12,251 | | 39,503 | | | (10,042) | | 973 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 186,540 | 612 | 24,828 | | | 11,401 | | 36,695 | | | (9,345) | | 891 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/04/2025 | 1 | 234,344 | 621.32 | 29,012 | | | 13,451 | | 43,097 | | | (10,830) | | 1,129 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 2,125,658 | 616.04 | 273,572 | | | 125,624 | | 405,645 | | | (102,965) | | 10,152 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 66,523 | 615.11 | 8,628 | | | 3,962 | | 12,785 | | | (3,247) | | 318 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/03/2025 | 1 | 64,742 | 613.99 | 8,514 | | | 3,941 | | 12,584 | | | (3,182) | | 312 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 989,054 | 621.32 | 121,851 | | | 55,954 | | 181,207 | | | (45,862) | | 4,724 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/03/2025 | 1 | 1,121,787 | 621.32 | 138,765 | | | 64,236 | | 206,174 | | | (51,871) | | 5,397 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 08/29/2025 | 1 | 711,378 | 616.6 | 91,128 | | | 41,846 | | 135,178 | | | (34,298) | | 3,397 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2023 | 09/05/2025 | 1 | 2,274,074 | 617.48 | 282,895 | | | 131,552 | | 433,724 | | | (106,037) | | 10,974 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2023 | 09/05/2025 | 1 | 982,288 | 615.74 | 122,982 | | | 57,268 | | 190,382 | | | (46,161) | | 4,740 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/07/2023 | 09/05/2025 | 1 | 1,896,684 | 615.91 | 236,137 | | | 110,414 | | 367,007 | | | (88,754) | | 9,153 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/09/2025 | 1 | 1,177,130 | 616.91 | 147,024 | | | 69,271 | | 226,229 | | | (55,033) | | 5,714 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/10/2025 | 1 | 291,971 | 612.22 | 37,927 | | | 17,897 | | 58,145 | | | (14,177) | | 1,419 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/08/2025 | 1 | 2,148,887 | 611.67 | 280,000 | | | 131,719 | | 429,209 | | | (104,952) | | 10,416 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/08/2025 | 1 | 418,781 | 616.91 | 52,222 | | | 24,567 | | 80,436 | | | (19,574) | | 2,030 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/09/2025 | 1 | 2,361,386 | 611.67 | 307,925 | | | 145,080 | | 471,918 | | | (115,261) | | 11,462 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/09/2025 | 1 | 72,930 | 609.63 | 9,670 | | | 4,556 | | 14,794 | | | (3,620) | | 354 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/10/2025 | 1 | 82,511 | 607.66 | 11,131 | | | 5,252 | | 16,986 | | | (4,161) | | 401 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/08/2025 | 1 | 218,441 | 612.22 | 28,332 | | | 13,328 | | 43,453 | | | (10,620) | | 1,059 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/10/2025 | 1 | 1,379,169 | 611.67 | 179,982 | | | 84,930 | | 275,778 | | | (67,278) | | 6,704 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/08/2025 | 1 | 236,183 | 609.63 | 31,294 | | | 14,722 | | 47,882 | | | (11,730) | | 1,145 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/09/2025 | 1 | 335,837 | 612.22 | 43,592 | | | 20,538 | | 66,842 | | | (16,317) | | 1,630 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2023 | 09/11/2025 | 1 | 93,094 | 616.37 | 12,540 | | | 5,934 | | 17,731 | | | (4,700) | | 453 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2023 | 09/11/2025 | 1 | 1,968,520 | 625.76 | 245,474 | | | 116,171 | | 348,708 | | | (92,011) | | 9,583 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2023 | 09/11/2025 | 1 | 84,205 | 618.38 | 11,157 | | | 5,280 | | 15,796 | | | (4,182) | | 410 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2023 | 09/12/2025 | 1 | 897,915 | 622.24 | 112,419 | | | 53,357 | | 164,547 | | | (42,138) | | 4,377 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2023 | 09/12/2025 | 1 | 1,181,254 | 624.32 | 147,420 | | | 70,065 | | 212,266 | | | (55,333) | | 5,759 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/14/2023 | 09/12/2025 | 1 | 953,649 | 630.62 | 119,111 | | | 56,845 | | 161,321 | | | (44,769) | | 4,649 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/14/2023 | 09/12/2025 | 1 | 700,440 | 625.83 | 90,917 | | | 43,389 | | 123,138 | | | (34,172) | | 3,415 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/14/2023 | 09/12/2025 | 1 | 75,193 | 623.18 | 9,971 | | | 4,758 | | 13,498 | | | (3,748) | | 367 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/17/2025 | 1 | 262,582 | 619.4 | 34,346 | | | 16,537 | | 49,184 | | | (12,839) | | 1,289 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/15/2025 | 1 | 257,730 | 614.78 | 34,922 | | | 16,765 | | 49,924 | | | (13,090) | | 1,262 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/16/2025 | 1 | 457,113 | 618.84 | 60,019 | | | 28,855 | | 85,937 | | | (22,466) | | 2,241 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/15/2025 | 1 | 727,420 | 624.14 | 91,364 | | | 43,860 | | 131,189 | | | (34,246) | | 3,562 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/15/2025 | 1 | 504,657 | 619.4 | 65,908 | | | 31,640 | | 94,412 | | | (24,704) | | 2,471 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/16/2025 | 1 | 1,302,964 | 624.14 | 163,783 | | | 78,742 | | 235,140 | | | (61,307) | | 6,389 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/15/2025 | 1 | 1,947,206 | 618.84 | 255,473 | | | 122,641 | | 365,851 | | | (95,759) | | 9,534 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/17/2025 | 1 | 1,163,989 | 618.84 | 152,948 | | | 73,642 | | 218,960 | | | (57,173) | | 5,715 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 09/18/2025 | 2 | 2,093,145 | 623.01 | 257,545 | | | 124,681 | | 382,280 | | | (96,787) | | 10,292 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/18/2023 | 09/18/2025 | 1 | 1,681,056 | 617.71 | 220,723 | | | 106,577 | | 319,706 | | | (82,733) | | 8,266 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2023 | 09/19/2025 | 1 | 1,366,262 | 621.88 | 172,286 | | | 83,425 | | 252,324 | | | (64,578) | | 6,728 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2023 | 09/19/2025 | 1 | 4,133,582 | 617.59 | 519,178 | | | 251,744 | | 794,207 | | | (194,870) | | 20,354 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/21/2023 | 09/19/2025 | 1 | 483,216 | 603.05 | 63,640 | | | 30,986 | | 104,823 | | | (23,919) | | 2,379 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/21/2023 | 09/19/2025 | 1 | 404,874 | 600.5 | 54,496 | | | 26,534 | | 89,388 | | | (20,483) | | 1,994 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/21/2023 | 09/19/2025 | 1 | 475,605 | 607.67 | 60,259 | | | 29,340 | | 99,872 | | | (22,649) | | 2,342 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/23/2025 | 1 | 1,608,357 | 604.27 | 203,618 | | | 99,851 | | 348,605 | | | (76,218) | | 7,964 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/24/2025 | 1 | 770,635 | 599.13 | 101,955 | | | 50,068 | | 173,121 | | | (38,111) | | 3,821 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/22/2025 | 1 | 486,431 | 597.14 | 65,328 | | | 31,990 | | 110,650 | | | (24,487) | | 2,405 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/23/2025 | 1 | 67,273 | 597.14 | 9,042 | | | 4,434 | | 15,310 | | | (3,384) | | 333 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/24/2025 | 1 | 61,655 | 597.14 | 8,293 | | | 4,072 | | 14,038 | | | (3,100) | | 306 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/24/2025 | 1 | 339,405 | 604.27 | 43,003 | | | 21,118 | | 73,602 | | | (16,075) | | 1,683 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/22/2025 | 1 | 2,650,416 | 599.13 | 350,120 | | | 171,448 | | 594,838 | | | (131,235) | | 13,106 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/22/2025 | 1 | 668,534 | 604.27 | 84,570 | | | 41,412 | | 144,829 | | | (31,699) | | 3,306 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2023 | 09/25/2025 | 1 | 1,808,133 | 605.19 | 228,729 | | | 112,639 | | 389,194 | | | (85,734) | | 8,979 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2023 | 09/25/2025 | 1 | 1,572,162 | 600.04 | 207,840 | | | 102,352 | | 350,633 | | | (77,904) | | 7,807 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2023 | 09/26/2025 | 1 | 1,281,581 | 599.16 | 162,248 | | | 80,123 | | 290,587 | | | (60,815) | | 6,373 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2023 | 09/26/2025 | 1 | 1,515,282 | 597.87 | 192,441 | | | 95,163 | | 347,327 | | | (72,231) | | 7,535 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/28/2023 | 09/26/2025 | 1 | 988,099 | 596.64 | 130,231 | | | 64,667 | | 226,877 | | | (48,948) | | 4,913 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/28/2023 | 09/26/2025 | 1 | 1,985,322 | 601.76 | 250,548 | | | 124,410 | | 440,334 | | | (94,170) | | 9,872 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/30/2025 | 1 | 2,177,381 | 595.14 | 286,761 | | | 143,381 | | 507,180 | | | (107,340) | | 10,887 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/29/2025 | 1 | 2,001,221 | 595.14 | 263,361 | | | 131,499 | | 465,932 | | | (98,715) | | 9,992 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/29/2025 | 1 | 112,213 | 593.16 | 15,014 | | | 7,497 | | 26,469 | | | (5,628) | | 560 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 10/01/2025 | 1 | 1,006,536 | 595.14 | 132,661 | | | 66,422 | | 234,561 | | | (49,590) | | 5,040 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 10/01/2025 | 1 | 187,423 | 600.24 | 23,653 | | | 11,843 | | 42,211 | | | (8,842) | | 938 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/30/2025 | 1 | 1,230,966 | 600.24 | 155,225 | | | 77,612 | | 277,100 | | | (58,103) | | 6,155 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/02/2023 | 10/02/2025 | 1 | 1,905,720 | 599.46 | 241,074 | | | 121,033 | | 432,246 | | | (90,361) | | 9,555 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/02/2023 | 10/02/2025 | 1 | 984,400 | 594.36 | 130,039 | | | 65,287 | | 230,983 | | | (48,742) | | 4,935 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2023 | 10/03/2025 | 1 | 1,651,486 | 592.83 | 209,078 | | | 105,256 | | 395,981 | | | (78,369) | | 8,291 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2023 | 10/03/2025 | 1 | 913,808 | 597.66 | 114,774 | | | 57,860 | | 210,516 | | | (43,080) | | 4,588 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/05/2023 | 10/03/2025 | 1 | 679,525 | 589.39 | 88,610 | | | 44,917 | | 166,125 | | | (33,305) | | 3,412 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/05/2023 | 10/03/2025 | 1 | 551,918 | 594.45 | 68,879 | | | 34,915 | | 130,583 | | | (25,889) | | 2,771 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/06/2025 | 1 | 787,663 | 598.17 | 99,167 | | | 50,540 | | 180,946 | | | (37,171) | | 3,971 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/06/2025 | 1 | 1,424,768 | 593.08 | 187,357 | | | 95,485 | | 338,467 | | | (70,227) | | 7,182 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/07/2025 | 1 | 992,693 | 598.17 | 125,179 | | | 63,881 | | 228,154 | | | (46,856) | | 5,011 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/08/2025 | 1 | 790,826 | 593.08 | 104,231 | | | 53,261 | | 188,037 | | | (38,962) | | 3,997 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/07/2025 | 1 | 1,334,768 | 593.08 | 175,789 | | | 89,708 | | 317,229 | | | (65,801) | | 6,738 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/08/2025 | 1 | 119,134 | 591.11 | 15,964 | | | 8,157 | | 28,690 | | | (5,967) | | 602 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/09/2023 | 10/09/2025 | 1 | 1,701,616 | 594.75 | 220,700 | | | 112,923 | | 399,270 | | | (82,725) | | 8,612 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/09/2023 | 10/09/2025 | 1 | 726,928 | 599.85 | 90,284 | | | 46,195 | | 164,890 | | | (33,841) | | 3,679 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 10/10/2025 | 1 | 1,210,039 | 603.52 | 150,045 | | | 76,978 | | 266,208 | | | (56,241) | | 6,133 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2023 | 10/10/2025 | 1 | 1,275,066 | 604.26 | 158,618 | | | 81,488 | | 278,763 | | | (59,536) | | 6,462 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 1 | 785,024 | 594.39 | 102,681 | | | 52,969 | | 184,828 | | | (38,593) | | 3,979 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 1 | 673,928 | 599.49 | 84,376 | | | 43,526 | | 153,408 | | | (31,713) | | 3,415 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 1 | 50,083 | 590.49 | 6,771 | | | 3,493 | | 12,092 | | | (2,545) | | 254 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/13/2025 | 1 | 2,432,614 | 593.92 | 318,186 | | | 165,002 | | 575,744 | | | (119,265) | | 12,378 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/13/2025 | 1 | 1,252,828 | 599.01 | 156,854 | | | 81,340 | | 286,730 | | | (58,793) | | 6,375 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/14/2025 | 1 | 9,843 | 591.94 | 1,310 | | | 680 | | 2,360 | | | (490) | | 50 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/15/2025 | 1 | 10,681 | 590.03 | 1,446 | | | 752 | | 2,594 | | | (541) | | 54 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/13/2025 | 1 | 136,994 | 590.03 | 18,508 | | | 9,598 | | 33,246 | | | (6,937) | | 697 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/14/2025 | 1 | 625,388 | 599.01 | 78,361 | | | 40,688 | | 143,197 | | | (29,332) | | 3,186 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/15/2025 | 1 | 1,251,801 | 599.01 | 156,976 | | | 81,610 | | 286,766 | | | (58,679) | | 6,386 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/14/2025 | 1 | 1,116,536 | 593.92 | 146,155 | | | 75,888 | | 264,378 | | | (54,708) | | 5,689 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/15/2025 | 1 | 316,482 | 591.94 | 42,155 | | | 21,916 | | 75,935 | | | (15,758) | | 1,615 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/15/2025 | 1 | 737,301 | 593.92 | 96,586 | | | 50,214 | | 174,659 | | | (36,105) | | 3,761 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/16/2025 | 1 | 1,737,723 | 604.14 | 218,258 | | | 113,770 | | 381,433 | | | (81,809) | | 8,877 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/16/2025 | 1 | 58,440 | 597.01 | 7,790 | | | 4,061 | | 13,457 | | | (2,920) | | 299 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/16/2025 | 1 | 766,165 | 599.01 | 100,444 | | | 52,358 | | 174,112 | | | (37,649) | | 3,914 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 09/29/2025 | 3 | 575,282 | 600.24 | 11,123 | 93,322 | | 63,805 | | 129,438 | | | (39,700) | | 2,872 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 10/17/2025 | 1 | 939,050 | 606.9 | 119,165 | | | 62,280 | | 201,429 | | | (44,667) | | 4,803 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/17/2025 | 1 | 554,534 | 599.87 | 70,481 | | | 36,886 | | 126,245 | | | (26,455) | | 2,837 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/17/2025 | 1 | 1,049,250 | 590.77 | 138,501 | | | 72,785 | | 255,217 | | | (52,057) | | 5,367 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/17/2025 | 1 | 312,575 | 595.84 | 39,509 | | | 20,763 | | 73,581 | | | (14,850) | | 1,599 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/17/2025 | 1 | 62,012 | 586.9 | 8,458 | | | 4,445 | | 15,458 | | | (3,179) | | 317 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/17/2025 | 1 | 148,628 | 588.81 | 19,946 | | | 10,482 | | 36,606 | | | (7,497) | | 760 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/20/2025 | 1 | 3,400,426 | 586.58 | 445,456 | | | 235,289 | | 856,463 | | | (166,970) | | 17,462 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 52,974 | 582.73 | 7,183 | | | 3,803 | | 13,674 | | | (2,685) | | 273 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/20/2025 | 1 | 742,133 | 591.61 | 93,063 | | | 49,156 | | 181,081 | | | (34,883) | | 3,811 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/21/2025 | 1 | 70,642 | 584.63 | 9,417 | | | 4,980 | | 18,017 | | | (3,525) | | 363 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/20/2025 | 1 | 342,843 | 584.63 | 45,667 | | | 24,121 | | 87,403 | | | (17,117) | | 1,761 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/21/2025 | 1 | 657,555 | 586.58 | 86,205 | | | 45,589 | | 165,687 | | | (32,268) | | 3,381 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 187,789 | 584.63 | 25,051 | | | 13,264 | | 47,913 | | | (9,364) | | 967 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 219,002 | 591.61 | 27,507 | | | 14,565 | | 53,483 | | | (10,282) | | 1,128 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/20/2025 | 1 | 235,361 | 582.73 | 31,844 | | | 16,820 | | 60,703 | | | (11,936) | | 1,209 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/21/2025 | 1 | 1,114,394 | 591.61 | 139,856 | | | 73,963 | | 272,030 | | | (52,351) | | 5,730 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 257,126 | 586.58 | 33,735 | | | 17,862 | | 64,816 | | | (12,610) | | 1,324 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/23/2025 | 2 | 1,781,205 | 590.24 | 223,709 | | | 118,765 | | 439,985 | | | (83,857) | | 9,182 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/23/2025 | 1 | 140,352 | 581.39 | 18,990 | | | 10,081 | | 36,624 | | | (7,118) | | 724 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/23/2025 | 1 | 134,168 | 583.28 | 17,858 | | | 9,480 | | 34,610 | | | (6,694) | | 692 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/23/2025 | 1 | 698,638 | 585.23 | 91,452 | | | 48,548 | | 178,077 | | | (34,279) | | 3,602 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/24/2025 | 1 | 975,238 | 594.34 | 122,295 | | | 65,090 | | 233,159 | | | (45,840) | | 5,034 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/24/2025 | 1 | 924,223 | 588.43 | 116,175 | | | 61,917 | | 231,732 | | | (43,605) | | 4,771 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/24/2025 | 1 | 185,414 | 579.07 | 24,586 | | | 13,158 | | 49,442 | | | (9,241) | | 957 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/24/2025 | 1 | 2,205,144 | 581 | 287,551 | | | 153,889 | | 581,212 | | | (108,078) | | 11,382 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/24/2025 | 1 | 1,051,756 | 585.98 | 131,364 | | | 70,303 | | 268,894 | | | (49,374) | | 5,429 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 01/06/2025 | 1 | 1,529,375 | 561.36 | 186,379 | | | 41,656 | | 418,465 | | | (116,593) | | 3,962 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 01/09/2025 | 1 | 1,531,778 | 562.23 | 185,270 | | | 42,396 | | 416,743 | | | (115,111) | | 4,029 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 05/16/2025 | 1 | 1,308,182 | 587.76 | 134,944 | | | 54,312 | | 306,723 | | | (65,096) | | 5,170 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/29/2025 | 1 | 138,323 | 575.4 | 18,383 | | | 9,910 | | 38,006 | | | (6,872) | | 719 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/28/2025 | 1 | 197,337 | 573.54 | 26,621 | | | 14,334 | | 54,792 | | | (9,965) | | 1,024 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/27/2025 | 1 | 2,541,583 | 577.32 | 331,422 | | | 178,248 | | 689,948 | | | (124,227) | | 13,170 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/27/2025 | 1 | 340,186 | 575.4 | 45,109 | | | 24,261 | | 93,399 | | | (16,908) | | 1,763 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/27/2025 | 1 | 72,633 | 573.54 | 9,791 | | | 5,266 | | 20,159 | | | (3,670) | | 376 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/28/2025 | 1 | 340,617 | 577.32 | 44,450 | | | 23,935 | | 92,501 | | | (16,639) | | 1,767 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/27/2025 | 1 | 1,210,040 | 582.27 | 151,134 | | | 81,284 | | 318,883 | | | (56,649) | | 6,270 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/28/2025 | 1 | 257,447 | 575.4 | 34,163 | | | 18,396 | | 70,709 | | | (12,788) | | 1,336 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/29/2025 | 1 | 426,816 | 577.32 | 55,785 | | | 30,073 | | 115,954 | | | (20,853) | | 2,217 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/29/2025 | 1 | 753,341 | 582.27 | 94,243 | | | 50,806 | | 198,688 | | | (35,229) | | 3,913 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/28/2025 | 1 | 989,858 | 582.27 | 123,732 | | | 66,625 | | 260,963 | | | (46,315) | | 5,136 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/30/2025 | 1 | 952,842 | 583.94 | 124,346 | | | 67,205 | | 246,045 | | | (46,608) | | 4,956 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/30/2025 | 1 | 197,476 | 582 | 26,205 | | | 14,163 | | 51,598 | | | (9,822) | | 1,027 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/30/2025 | 1 | 2,277,610 | 588.95 | 284,474 | | | 153,748 | | 570,190 | | | (106,629) | | 11,847 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/30/2025 | 1 | 123,346 | 580.11 | 16,627 | | | 8,986 | | 32,598 | | | (6,232) | | 642 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 06/02/2025 | 1 | 689,833 | 594.07 | 71,703 | | | 30,269 | | 154,338 | | | (33,874) | | 2,826 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 06/02/2025 | 1 | 150,734 | 586.17 | 16,975 | | | 7,166 | | 35,640 | | | (8,019) | | 617 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 10/31/2025 | 1 | 1,459,248 | 591.47 | 182,990 | | | 99,151 | | 358,163 | | | (68,590) | | 7,600 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2023 | 06/12/2025 | 2 | 1,011,001 | 597.28 | 106,120 | | | 46,252 | | 219,297 | | | (49,723) | | 4,225 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2023 | 10/31/2025 | 1 | 744,170 | 593.65 | 92,128 | | | 49,987 | | 179,475 | | | (34,580) | | 3,876 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 06/05/2025 | 1 | 1,557,675 | 589.61 | 187,091 | | | 80,089 | | 360,164 | | | (88,232) | | 6,420 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 10/31/2025 | 1 | 67,875 | 593.87 | 8,919 | | | 4,859 | | 16,140 | | | (3,352) | | 353 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 10/31/2025 | 2 | 848,072 | 595.67 | 102,408 | 12,975 | | 64,693 | | 199,322 | | | (42,576) | | 4,417 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 10/31/2025 | 1 | 546,110 | 601.26 | 67,335 | | | 36,686 | | 123,718 | | | (25,308) | | 2,844 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2025 | 1 | 656,890 | 606.79 | 80,009 | | | 43,851 | | 142,329 | | | (29,949) | | 3,438 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/05/2025 | 1 | 317,871 | 606.79 | 38,748 | | | 21,261 | | 68,909 | | | (14,484) | | 1,666 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/05/2025 | 1 | 69,600 | 599.33 | 9,041 | | | 4,961 | | 15,863 | | | (3,380) | | 365 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2025 | 1 | 35,497 | 597.69 | 4,671 | | | 2,560 | | 8,174 | | | (1,749) | | 186 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/03/2025 | 1 | 145,151 | 597.69 | 19,087 | | | 10,449 | | 33,408 | | | (7,154) | | 759 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/05/2025 | 1 | 730,722 | 601.15 | 93,459 | | | 51,281 | | 164,548 | | | (34,936) | | 3,830 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/05/2025 | 1 | 223,203 | 597.69 | 29,396 | | | 16,129 | | 51,420 | | | (10,988) | | 1,170 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/03/2025 | 1 | 557,133 | 606.79 | 67,803 | | | 37,119 | | 120,654 | | | (25,415) | | 2,913 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/03/2025 | 1 | 366,979 | 599.33 | 47,597 | | | 26,057 | | 83,562 | | | (17,841) | | 1,918 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2025 | 1 | 1,524,772 | 601.15 | 194,866 | | | 106,802 | | 343,194 | | | (72,942) | | 7,981 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2025 | 1 | 92,317 | 599.33 | 11,983 | | | 6,567 | | 21,030 | | | (4,485) | | 483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/03/2025 | 1 | 2,627,303 | 601.15 | 335,507 | | | 183,675 | | 591,070 | | | (125,758) | | 13,735 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/06/2023 | 11/06/2025 | 1 | 334,180 | 596.9 | 44,279 | | | 24,356 | | 77,521 | | | (16,597) | | 1,754 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/06/2023 | 11/06/2025 | 1 | 103,414 | 598.54 | 13,516 | | | 7,435 | | 23,734 | | | (5,066) | | 543 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/06/2023 | 11/06/2025 | 1 | 1,300,659 | 600.35 | 167,395 | | | 92,079 | | 294,965 | | | (62,744) | | 6,825 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/06/2023 | 11/06/2025 | 1 | 1,402,628 | 605.99 | 171,962 | | | 94,591 | | 306,289 | | | (64,456) | | 7,360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2023 | 07/25/2025 | 1 | 964,305 | 626.87 | 82,436 | | | 39,237 | | 162,333 | | | (36,082) | | 4,357 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2023 | 11/07/2025 | 1 | 522,555 | 605.61 | 63,804 | | | 35,184 | | 114,537 | | | (23,916) | | 2,745 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 06/17/2025 | 1 | 141,880 | 602.81 | 15,311 | | | 6,779 | | 29,284 | | | (7,147) | | 599 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 06/17/2025 | 1 | 904,426 | 604.27 | 96,205 | | | 42,594 | | 184,635 | | | (44,907) | | 3,817 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 11/07/2025 | 1 | 702,504 | 605.33 | 85,776 | | | 47,365 | | 154,340 | | | (32,195) | | 3,691 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 07/28/2025 | 1 | 880,970 | 637.35 | 64,453 | | | 31,037 | | 134,579 | | | (28,166) | | 4,000 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 11/07/2025 | 1 | 838,601 | 596.7 | 108,012 | | | 59,891 | | 196,075 | | | (40,597) | | 4,406 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 11/07/2025 | 1 | 15,742 | 593.26 | 2,087 | | | 1,157 | | 3,763 | | | (785) | | 83 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 11/07/2025 | 1 | 1,036,490 | 602.3 | 127,177 | | | 70,518 | | 233,574 | | | (47,801) | | 5,446 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 11/07/2025 | 1 | 205,303 | 594.89 | 26,854 | | | 14,890 | | 48,566 | | | (10,093) | | 1,079 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 09/23/2025 | 1 | 658,082 | 599.13 | 84,271 | | | 44,308 | | 147,766 | | | (33,807) | | 3,259 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/12/2025 | 1 | 276,983 | 600.18 | 36,562 | | | 20,412 | | 62,891 | | | (13,667) | | 1,464 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/11/2025 | 1 | 429,107 | 607.65 | 53,123 | | | 29,627 | | 92,624 | | | (19,885) | | 2,266 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/10/2025 | 1 | 43,712 | 598.54 | 5,840 | | | 3,253 | | 10,024 | | | (2,189) | | 231 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/11/2025 | 1 | 637,397 | 602 | 82,798 | | | 46,176 | | 142,926 | | | (30,993) | | 3,365 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/10/2025 | 1 | 1,497,007 | 602 | 194,312 | | | 108,248 | | 335,519 | | | (72,834) | | 7,894 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/10/2025 | 1 | 1,607,435 | 600.18 | 211,860 | | | 118,024 | | 364,641 | | | (79,411) | | 8,477 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/11/2025 | 1 | 5,554 | 598.54 | 743 | | | 414 | | 1,274 | | | (278) | | 29 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/12/2025 | 1 | 308,992 | 602 | 40,169 | | | 22,426 | | 69,319 | | | (15,015) | | 1,633 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/10/2025 | 1 | 865,299 | 607.65 | 107,037 | | | 59,629 | | 186,683 | | | (40,121) | | 4,563 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/12/2025 | 1 | 475,216 | 607.65 | 58,879 | | | 32,872 | | 102,628 | | | (22,009) | | 2,512 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/13/2023 | 11/13/2025 | 1 | 365,392 | 602.02 | 47,355 | | | 26,503 | | 82,002 | | | (17,750) | | 1,934 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/13/2025 | 2 | 2,373,086 | 607.67 | 294,118 | | | 164,623 | | 512,695 | | | (110,253) | | 12,560 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/13/2023 | 11/13/2025 | 1 | 281,005 | 600.19 | 36,980 | | | 20,697 | | 63,827 | | | (13,861) | | 1,487 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2023 | 11/14/2025 | 1 | 1,259,784 | 617.19 | 152,308 | | | 85,451 | | 250,851 | | | (57,089) | | 6,676 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/14/2025 | 1 | 399,838 | 618.78 | 48,740 | | | 27,383 | | 78,507 | | | (18,294) | | 2,119 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2023 | 11/14/2025 | 1 | 1,016,092 | 613.15 | 128,942 | | | 72,741 | | 207,622 | | | (48,464) | | 5,385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2023 | 11/14/2025 | 1 | 128,824 | 611.29 | 16,605 | | | 9,368 | | 26,667 | | | (6,241) | | 683 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2023 | 11/14/2025 | 1 | 372,331 | 618.9 | 44,978 | | | 25,374 | | 73,026 | | | (16,905) | | 1,973 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2023 | 11/14/2025 | 1 | 33,607 | 609.62 | 4,392 | | | 2,478 | | 7,037 | | | (1,651) | | 178 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2024 | 11/18/2025 | 2 | 590,085 | 620.12 | 63,716 | 14,485 | | 48,430 | | 114,761 | | | (26,072) | | 3,142 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/17/2025 | 1 | 1,458,022 | 620.12 | 177,441 | | | 100,558 | | 283,398 | | | (66,510) | | 7,755 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 11/19/2025 | 2 | 1,674,082 | 614.35 | 202,616 | 14,632 | | 124,272 | | 339,446 | | | (81,171) | | 8,925 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/18/2025 | 1 | 779,206 | 614.35 | 99,583 | | | 56,494 | | 157,911 | | | (37,275) | | 4,149 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/18/2025 | 1 | 190,644 | 610.81 | 25,089 | | | 14,233 | | 39,599 | | | (9,391) | | 1,015 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/19/2025 | 1 | 178,344 | 620.12 | 21,740 | | | 12,346 | | 34,705 | | | (8,127) | | 951 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/18/2025 | 1 | 339,928 | 612.49 | 44,123 | | | 25,031 | | 69,792 | | | (16,516) | | 1,810 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/17/2025 | 1 | 114,444 | 610.81 | 15,049 | | | 8,529 | | 23,759 | | | (5,641) | | 609 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/17/2025 | 1 | 537,311 | 612.49 | 69,689 | | | 39,494 | | 110,259 | | | (26,122) | | 2,858 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/17/2025 | 1 | 1,122,027 | 614.35 | 143,283 | | | 81,200 | | 227,262 | | | (53,707) | | 5,968 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/20/2023 | 11/20/2025 | 1 | 1,495,264 | 616.37 | 190,945 | | | 108,700 | | 298,083 | | | (71,572) | | 7,982 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/20/2023 | 11/20/2025 | 1 | 79,102 | 614.5 | 10,260 | | | 5,840 | | 15,978 | | | (3,846) | | 422 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/20/2023 | 11/20/2025 | 1 | 1,576,467 | 622.15 | 191,856 | | | 109,218 | | 301,449 | | | (71,913) | | 8,415 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2023 | 11/21/2025 | 1 | 1,846,112 | 621.91 | 223,749 | | | 127,856 | | 353,982 | | | (83,868) | | 9,866 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/21/2025 | 1 | 991,402 | 617.71 | 126,800 | | | 72,757 | | 195,438 | | | (47,594) | | 5,298 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/21/2025 | 1 | 752,333 | 623.51 | 91,634 | | | 52,579 | | 142,211 | | | (34,394) | | 4,021 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/25/2025 | 1 | 1,270,663 | 618.25 | 163,026 | | | 94,054 | | 249,855 | | | (61,023) | | 6,823 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/24/2025 | 1 | 3,534,137 | 618.25 | 453,076 | | | 261,127 | | 694,541 | | | (169,826) | | 18,955 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/26/2025 | 1 | 593,995 | 624.06 | 72,705 | | | 41,987 | | 112,062 | | | (27,178) | | 3,193 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/24/2025 | 1 | 515,435 | 616.38 | 67,110 | | | 38,678 | | 102,652 | | | (25,155) | | 2,765 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/24/2025 | 1 | 337,718 | 614.7 | 44,579 | | | 25,693 | | 68,061 | | | (16,709) | | 1,811 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/25/2025 | 1 | 758,750 | 624.06 | 92,795 | | | 53,536 | | 143,058 | | | (34,735) | | 4,074 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/27/2023 | 11/26/2025 | 1 | 653,879 | 617.44 | 83,500 | | | 48,288 | | 129,562 | | | (31,341) | | 3,515 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/27/2023 | 11/26/2025 | 1 | 1,811,195 | 623.24 | 220,241 | | | 127,365 | | 344,206 | | | (82,666) | | 9,737 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2023 | 11/28/2025 | 1 | 837,063 | 624.25 | 100,699 | | | 58,430 | | 157,841 | | | (37,745) | | 4,511 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/29/2023 | 11/28/2025 | 1 | 101,271 | 624.5 | 11,818 | | | 6,867 | | 19,053 | | | (4,436) | | 546 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2023 | 11/28/2025 | 1 | 774,892 | 625.91 | 92,212 | | | 53,801 | | 143,957 | | | (34,659) | | 4,176 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/01/2025 | 1 | 528,722 | 622.98 | 66,249 | | | 38,820 | | 99,907 | | | (24,832) | | 2,859 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/02/2025 | 1 | 514,606 | 629.84 | 60,929 | | | 35,737 | | 92,487 | | | (22,807) | | 2,786 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2025 | 1 | 51,793 | 619.52 | 6,692 | | | 3,929 | | 10,045 | | | (2,501) | | 281 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/01/2025 | 1 | 275,189 | 629.84 | 32,555 | | | 19,076 | | 49,427 | | | (12,203) | | 1,488 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/01/2025 | 1 | 3,990,871 | 625.06 | 491,675 | | | 288,107 | | 742,747 | | | (184,294) | | 21,583 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/02/2025 | 1 | 1,180,963 | 625.06 | 145,613 | | | 85,407 | | 219,922 | | | (54,505) | | 6,394 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/02/2025 | 1 | 97,220 | 622.98 | 12,191 | | | 7,151 | | 18,382 | | | (4,563) | | 526 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/01/2025 | 1 | 55,928 | 619.52 | 7,215 | | | 4,228 | | 10,836 | | | (2,704) | | 302 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2025 | 1 | 215,040 | 629.84 | 25,482 | | | 14,961 | | 38,672 | | | (9,525) | | 1,166 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2025 | 1 | 1,259,345 | 625.06 | 155,403 | | | 91,238 | | 234,658 | | | (58,091) | | 6,826 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/04/2023 | 12/04/2025 | 1 | 911,447 | 622.65 | 112,564 | | | 66,241 | | 173,608 | | | (42,192) | | 4,946 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/04/2023 | 12/04/2025 | 1 | 1,841,089 | 627.42 | 218,353 | | | 128,496 | | 338,651 | | | (81,845) | | 9,992 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/04/2023 | 12/04/2025 | 1 | 35,142 | 620.58 | 4,414 | | | 2,597 | | 6,794 | | | (1,654) | | 191 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 12/05/2025 | 1 | 727,166 | 625.44 | 85,587 | | | 50,484 | | 136,227 | | | (32,081) | | 3,951 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/05/2025 | 1 | 225,427 | 624.35 | 26,578 | | | 15,698 | | 42,646 | | | (9,976) | | 1,225 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 1 | 31,022 | 618.25 | 3,980 | | | 2,361 | | 6,090 | | | (1,496) | | 169 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 1 | 1,768,449 | 623.78 | 216,635 | | | 128,487 | | 333,681 | | | (81,424) | | 9,608 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 1 | 104,770 | 621.71 | 13,065 | | | 7,749 | | 20,067 | | | (4,911) | | 569 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 1 | 357,797 | 628.56 | 42,077 | | | 24,956 | | 65,181 | | | (15,815) | | 1,944 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/09/2025 | 1 | 100,529 | 623.13 | 12,727 | | | 7,587 | | 19,059 | | | (4,764) | | 549 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/09/2025 | 1 | 2,293,232 | 625.21 | 285,507 | | | 170,206 | | 428,253 | | | (106,870) | | 12,517 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/10/2025 | 1 | 280,591 | 623.13 | 35,551 | | | 21,213 | | 53,227 | | | (13,289) | | 1,533 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/08/2025 | 1 | 53,600 | 619.67 | 6,979 | | | 4,157 | | 10,411 | | | (2,616) | | 292 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/08/2025 | 1 | 1,512,555 | 625.21 | 188,162 | | | 112,069 | | 282,296 | | | (70,528) | | 8,247 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/09/2025 | 1 | 582,674 | 630 | 69,688 | | | 41,545 | | 105,034 | | | (26,085) | | 3,180 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/10/2025 | 1 | 2,503,217 | 625.21 | 311,901 | | | 186,114 | | 467,744 | | | (116,590) | | 13,679 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/08/2025 | 1 | 745,097 | 630 | 89,039 | | | 53,032 | | 134,229 | | | (33,374) | | 4,062 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/08/2025 | 1 | 414,554 | 623.13 | 52,441 | | | 31,234 | | 78,547 | | | (19,656) | | 2,260 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/10/2025 | 1 | 308,273 | 630 | 36,900 | | | 22,019 | | 55,604 | | | (13,794) | | 1,685 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/11/2023 | 12/11/2025 | 1 | 2,334,636 | 625.65 | 290,195 | | | 173,560 | | 434,811 | | | (108,774) | | 12,773 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/11/2025 | 2 | 1,955,936 | 630.44 | 234,390 | | | 140,225 | | 351,618 | | | (87,873) | | 10,701 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/11/2023 | 12/11/2025 | 1 | 341,686 | 623.57 | 43,223 | | | 25,851 | | 64,606 | | | (16,201) | | 1,869 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/11/2023 | 12/11/2025 | 1 | 78,660 | 620.1 | 10,234 | | | 6,121 | | 15,247 | | | (3,836) | | 430 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/13/2023 | 12/12/2025 | 1 | 1,060,081 | 640.8 | 123,923 | | | 74,388 | | 173,301 | | | (46,514) | | 5,806 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/12/2025 | 1 | 1,056,399 | 642.31 | 126,768 | | | 76,410 | | 168,974 | | | (47,647) | | 5,786 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/12/2025 | 1 | 381,668 | 647.22 | 43,968 | | | 26,502 | | 58,695 | | | (16,526) | | 2,090 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/12/2025 | 1 | 375,046 | 640.17 | 45,831 | | | 27,625 | | 61,005 | | | (17,226) | | 2,054 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/12/2025 | 1 | 15,863 | 636.61 | 1,996 | | | 1,203 | | 2,653 | | | (750) | | 87 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/15/2025 | 1 | 2,750,986 | 640.14 | 331,769 | | | 200,795 | | 450,029 | | | (124,357) | | 15,119 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/15/2025 | 1 | 1,658,256 | 645.04 | 192,026 | | | 116,219 | | 260,983 | | | (71,977) | | 9,114 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/16/2025 | 1 | 1,789,825 | 645.04 | 207,441 | | | 125,661 | | 281,893 | | | (77,649) | | 9,848 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/16/2025 | 1 | 1,578,631 | 640.14 | 190,541 | | | 115,424 | | 258,423 | | | (71,323) | | 8,686 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/17/2025 | 2 | 133,287 | 638.01 | 884 | 16,093 | | 12,235 | | 22,197 | | | (4,736) | | 734 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/15/2025 | 1 | 253,814 | 634.46 | 32,082 | | | 19,417 | | 43,375 | | | (12,025) | | 1,395 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/16/2025 | 1 | 75,679 | 634.46 | 9,573 | | | 5,799 | | 12,941 | | | (3,583) | | 416 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/17/2025 | 1 | 423,393 | 645.04 | 49,114 | | | 29,778 | | 66,731 | | | (18,359) | | 2,332 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/17/2025 | 1 | 698,256 | 640.14 | 84,349 | | | 51,142 | | 114,384 | | | (31,530) | | 3,846 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/16/2025 | 1 | 210,676 | 638.01 | 25,892 | | | 15,685 | | 35,062 | | | (9,692) | | 1,159 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/15/2025 | 1 | 102,543 | 638.01 | 12,592 | | | 7,621 | | 17,054 | | | (4,720) | | 564 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/18/2025 | 1 | 909,094 | 647.45 | 105,637 | | | 64,193 | | 140,132 | | | (39,596) | | 5,013 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/18/2025 | 1 | 376,585 | 640.39 | 46,395 | | | 28,194 | | 61,383 | | | (17,390) | | 2,077 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/18/2025 | 1 | 59,562 | 636.83 | 7,552 | | | 4,589 | | 9,980 | | | (2,831) | | 328 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/18/2025 | 1 | 941,016 | 642.53 | 113,863 | | | 69,192 | | 150,843 | | | (42,679) | | 5,189 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2023 | 12/19/2025 | 1 | 979,950 | 651.21 | 113,772 | | | 69,293 | | 145,770 | | | (42,645) | | 5,410 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/20/2023 | 12/19/2025 | 1 | 617,615 | 644.6 | 71,211 | | | 43,431 | | 97,893 | | | (26,729) | | 3,410 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 12/19/2025 | 1 | 1,299,613 | 649.75 | 148,676 | | | 91,177 | | 196,085 | | | (55,881) | | 7,175 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 12/19/2025 | 1 | 59,341 | 639.09 | 7,418 | | | 4,549 | | 9,742 | | | (2,788) | | 328 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 12/19/2025 | 1 | 1,729,775 | 644.81 | 206,189 | | | 126,448 | | 271,548 | | | (77,498) | | 9,550 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/23/2025 | 1 | 696,008 | 649.55 | 79,623 | | | 49,066 | | 105,529 | | | (29,804) | | 3,860 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 1 | 1,267,333 | 642.47 | 153,728 | | | 94,650 | | 203,142 | | | (57,622) | | 7,020 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 1 | 3,668,002 | 644.62 | 437,226 | | | 269,201 | | 578,113 | | | (163,885) | | 20,319 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/23/2025 | 1 | 179,289 | 638.9 | 22,411 | | | 13,810 | | 29,567 | | | (8,389) | | 994 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/23/2025 | 1 | 1,662,540 | 644.62 | 198,341 | | | 122,224 | | 262,220 | | | (74,242) | | 9,220 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/24/2025 | 1 | 1,671,650 | 644.62 | 199,595 | | | 123,102 | | 263,845 | | | (74,610) | | 9,281 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/23/2025 | 1 | 282,692 | 642.47 | 34,319 | | | 21,148 | | 45,345 | | | (12,846) | | 1,568 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 1 | 96,252 | 638.9 | 12,022 | | | 7,402 | | 15,862 | | | (4,506) | | 533 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 1 | 877,237 | 649.55 | 100,268 | | | 61,735 | | 132,906 | | | (37,583) | | 4,859 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/26/2023 | 12/26/2025 | 1 | 825,721 | 651.94 | 94,710 | | | 58,593 | | 122,621 | | | (35,500) | | 4,594 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2023 | 12/26/2025 | 1 | 3,107,097 | 653.37 | 353,898 | | | 219,242 | | 455,050 | | | (132,833) | | 17,288 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 12/26/2025 | 1 | 440,839 | 654.18 | 50,256 | | | 31,306 | | 64,057 | | | (18,889) | | 2,453 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/30/2025 | 1 | 113,881 | 643.56 | 13,780 | | | 8,624 | | 18,171 | | | (5,158) | | 636 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/29/2025 | 1 | 3,300,229 | 645.71 | 392,067 | | | 245,177 | | 517,404 | | | (146,958) | | 18,424 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/30/2025 | 1 | 15,590 | 639.98 | 1,943 | | | 1,216 | | 2,557 | | | (727) | | 87 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/30/2025 | 1 | 1,210,409 | 645.71 | 143,918 | | | 90,072 | | 189,902 | | | (53,871) | | 6,765 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/30/2025 | 1 | 461,176 | 650.65 | 52,620 | | | 32,933 | | 69,555 | | | (19,697) | | 2,577 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/29/2025 | 1 | 276,491 | 639.98 | 34,423 | | | 21,526 | | 45,325 | | | (12,903) | | 1,544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/29/2025 | 1 | 494,739 | 643.56 | 59,814 | | | 37,404 | | 78,884 | | | (22,420) | | 2,762 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/31/2025 | 1 | 103,786 | 643.56 | 12,568 | | | 7,873 | | 16,571 | | | (4,698) | | 581 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/31/2025 | 1 | 246,622 | 650.65 | 28,164 | | | 17,641 | | 37,224 | | | (10,528) | | 1,380 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/29/2025 | 1 | 507,370 | 650.65 | 57,840 | | | 36,170 | | 76,464 | | | (21,680) | | 2,832 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/31/2025 | 1 | 948,019 | 645.71 | 112,814 | | | 70,664 | | 148,842 | | | (42,171) | | 5,304 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/02/2024 | 01/02/2026 | 2 | 1,945,737 | 650.48 | | 226,214 | | 143,394 | | 294,610 | | | (82,904) | | 10,910 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2024 | 01/02/2026 | 1 | 824,427 | 643.37 | | 95,469 | | 60,061 | | 133,504 | | | (35,441) | | 4,623 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 01/02/2026 | 1 | 399,802 | 634.68 | | 49,855 | | 31,495 | | 69,266 | | | (18,465) | | 2,242 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 01/02/2026 | 1 | 125,237 | 642.59 | | 14,628 | | 9,241 | | 20,430 | | | (5,418) | | 702 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 01/02/2026 | 1 | 447,374 | 636.42 | | 54,982 | | 34,734 | | 76,505 | | | (20,364) | | 2,508 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 01/02/2026 | 1 | 214,537 | 632.05 | | 27,332 | | 17,266 | | 37,903 | | | (10,123) | | 1,203 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 01/02/2026 | 1 | 66,389 | 637.7 | | 8,073 | | 5,100 | | 11,244 | | | (2,990) | | 372 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/05/2026 | 1 | 1,905,401 | 637.45 | | 234,555 | | 148,734 | | 323,424 | | | (86,314) | | 10,718 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/05/2026 | 1 | 774,415 | 638.74 | | 94,324 | | 59,812 | | 130,174 | | | (34,710) | | 4,356 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/06/2026 | 1 | 84,114 | 635.71 | | 10,506 | | 6,667 | | 14,475 | | | (3,861) | | 474 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/07/2026 | 1 | 167,982 | 643.63 | | 19,671 | | 12,493 | | 27,233 | | | (7,219) | | 947 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/05/2026 | 1 | 426,379 | 643.63 | | 49,844 | | 31,607 | | 69,028 | | | (18,342) | | 2,399 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/07/2026 | 1 | 99,870 | 633.07 | | 12,753 | | 8,100 | | 17,538 | | | (4,680) | | 563 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/05/2026 | 1 | 170,557 | 633.07 | | 21,746 | | 13,789 | | 29,913 | | | (8,002) | | 959 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/07/2026 | 1 | 1,791,151 | 637.45 | | 220,849 | | 140,265 | | 304,429 | | | (81,048) | | 10,098 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/07/2026 | 1 | 105,200 | 635.71 | | 13,150 | | 8,352 | | 18,115 | | | (4,826) | | 593 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/06/2026 | 1 | 1,308,466 | 643.63 | | 153,091 | | 97,154 | | 211,980 | | | (56,259) | | 7,368 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/06/2026 | 1 | 297,419 | 637.45 | | 36,642 | | 23,254 | | 50,517 | | | (13,465) | | 1,675 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/05/2026 | 1 | 355,210 | 635.71 | | 44,330 | | 28,110 | | 61,087 | | | (16,313) | | 1,998 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/07/2026 | 1 | 514,237 | 638.74 | | 62,737 | | 39,845 | | 86,555 | | | (23,024) | | 2,899 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2026 | 1 | 279,970 | 640.98 | | 34,856 | | 22,186 | | 45,976 | | | (12,684) | | 1,580 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2026 | 1 | 1,399,885 | 648.96 | | 163,227 | | 103,892 | | 216,016 | | | (59,396) | | 7,900 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2026 | 1 | 684,766 | 642.73 | | 84,021 | | 53,478 | | 110,947 | | | (30,574) | | 3,864 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2026 | 1 | 138,760 | 644.03 | | 16,845 | | 10,722 | | 22,257 | | | (6,130) | | 783 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/09/2026 | 1 | 1,910,483 | 645.46 | | 222,953 | | 142,213 | | 304,894 | | | (80,824) | | 10,793 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2024 | 01/09/2026 | 1 | 1,596,523 | 646.85 | | 185,995 | | 118,802 | | 251,494 | | | (67,264) | | 9,020 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/09/2026 | 1 | 1,163,344 | 638.22 | | 141,928 | | 91,155 | | 196,606 | | | (51,203) | | 6,572 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/09/2026 | 1 | 514,318 | 644.4 | | 59,609 | | 38,285 | | 82,897 | | | (21,505) | | 2,906 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2024 | 01/09/2026 | 1 | 146,638 | 639.5 | | 17,699 | | 11,368 | | 24,541 | | | (6,385) | | 828 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/12/2026 | 1 | 2,158,332 | 639.59 | | 259,863 | | 167,515 | | 360,929 | | | (93,138) | | 12,233 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/14/2026 | 1 | 516,441 | 645.79 | | 59,132 | | 38,176 | | 82,460 | | | (21,136) | | 2,933 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/15/2026 | 1 | 457,249 | 639.59 | | 55,190 | | 35,658 | | 76,616 | | | (19,700) | | 2,600 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/15/2026 | 1 | 695,926 | 640.88 | | 83,094 | | 53,686 | | 115,473 | | | (29,660) | | 3,957 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/14/2026 | 1 | 373,704 | 639.59 | | 45,069 | | 29,097 | | 62,576 | | | (16,109) | | 2,123 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/12/2026 | 1 | 615,352 | 640.88 | | 73,288 | | 47,244 | | 101,897 | | | (26,268) | | 3,488 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/15/2026 | 1 | 357,798 | 645.79 | | 41,004 | | 26,492 | | 57,170 | | | (14,636) | | 2,034 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/12/2026 | 1 | 771,967 | 645.79 | | 88,236 | | 56,879 | | 123,085 | | | (31,625) | | 4,375 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/15/2026 | 1 | 590,766 | 637.85 | | 72,369 | | 46,757 | | 100,296 | | | (25,832) | | 3,359 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/12/2026 | 1 | 435,130 | 637.85 | | 53,173 | | 34,277 | | 73,729 | | | (19,058) | | 2,466 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/13/2026 | 1 | 326,454 | 639.59 | | 39,338 | | 25,377 | | 54,627 | | | (14,080) | | 1,852 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/13/2026 | 1 | 247,734 | 637.85 | | 30,298 | | 19,546 | | 42,003 | | | (10,844) | | 1,406 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/12/2026 | 1 | 353,241 | 635.2 | | 44,120 | | 28,441 | | 61,050 | | | (15,813) | | 2,002 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/14/2026 | 1 | 144,484 | 638.75 | | 17,555 | | 11,333 | | 24,347 | | | (6,275) | | 821 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/13/2026 | 1 | 486,732 | 645.79 | | 55,682 | | 35,922 | | 77,661 | | | (19,930) | | 2,762 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/13/2026 | 1 | 88,458 | 640.88 | | 10,544 | | 6,802 | | 14,658 | | | (3,774) | | 502 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/16/2024 | 01/16/2026 | 2 | 3,061,420 | 641.79 | | 352,187 | | 228,033 | | 507,967 | | | (124,296) | | 17,425 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 07/31/2025 | 1 | 840,748 | 633.13 | | 86,502 | | 46,888 | | 133,455 | | | (39,628) | | 3,836 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/16/2026 | 1 | 776,555 | 637.49 | | 90,624 | | 58,756 | | 133,992 | | | (31,905) | | 4,420 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/16/2026 | 1 | 574,362 | 639.02 | | 66,683 | | 43,413 | | 97,744 | | | (23,417) | | 3,269 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/20/2026 | 2 | 312,751 | 634.44 | | 41,675 | | 34,123 | | 54,696 | | | (7,625) | | 1,788 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/16/2026 | 1 | 299,742 | 645.02 | | 35,070 | | 22,863 | | 48,272 | | | (12,284) | | 1,706 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/20/2026 | 1 | 675,073 | 637.08 | | 84,587 | | 55,307 | | 115,776 | | | (29,467) | | 3,859 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/21/2026 | 1 | 2,353,398 | 638.82 | | 290,880 | | 190,329 | | 398,654 | | | (101,193) | | 13,466 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/20/2026 | 1 | 2,221,572 | 638.82 | | 274,364 | | 179,392 | | 376,076 | | | (95,578) | | 12,698 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/16/2026 | 1 | 118,881 | 634.44 | | 15,169 | | 9,889 | | 20,739 | | | (5,313) | | 677 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/16/2026 | 1 | 335,740 | 637.08 | | 41,934 | | 27,338 | | 57,431 | | | (14,688) | | 1,911 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/16/2026 | 1 | 2,604,369 | 638.82 | | 320,598 | | 209,009 | | 439,723 | | | (112,297) | | 14,824 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/20/2026 | 1 | 255,860 | 640.11 | | 31,266 | | 20,443 | | 42,895 | | | (10,892) | | 1,462 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/21/2026 | 1 | 330,236 | 640.11 | | 40,388 | | 26,427 | | 55,400 | | | (14,050) | | 1,890 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/21/2026 | 1 | 880,161 | 645.02 | | 103,419 | | 67,669 | | 142,243 | | | (35,978) | | 5,036 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 02/07/2025 | 1 | 1,459,504 | 591.53 | | 224,972 | | 76,372 | | 313,870 | | | (148,411) | | 4,355 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 08/15/2025 | 1 | 1,330,640 | 620.34 | | 177,586 | | 99,249 | | 243,912 | | | (78,374) | | 6,220 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2026 | 1 | 1,126,108 | 647.17 | | 131,642 | | 86,317 | | 178,517 | | | (45,381) | | 6,450 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2026 | 1 | 105,385 | 640.95 | | 12,973 | | 8,506 | | 17,521 | | | (4,472) | | 604 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2026 | 1 | 413,708 | 639.21 | | 51,631 | | 33,854 | | 69,693 | | | (17,799) | | 2,370 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2026 | 1 | 716,980 | 642.25 | | 87,328 | | 57,260 | | 118,039 | | | (30,105) | | 4,107 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2024 | 01/23/2026 | 1 | 1,510,562 | 648.48 | | 177,038 | | 116,325 | | 236,705 | | | (60,789) | | 8,661 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 08/05/2025 | 1 | 736,387 | 621.59 | | 94,278 | | 52,132 | | 131,524 | | | (42,164) | | 3,388 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 09/19/2025 | 1 | 555,088 | 602.5 | | 89,091 | | 52,241 | | 120,874 | | | (36,875) | | 2,733 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 10/06/2025 | 1 | 405,413 | 591.11 | | 72,907 | | 43,579 | | 97,546 | | | (29,350) | | 2,044 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 11/25/2025 | 1 | 107,706 | 616.38 | | 15,830 | | 9,938 | | 21,462 | | | (5,898) | | 578 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 01/23/2026 | 1 | 456,446 | 646.04 | | 53,404 | | 35,138 | | 73,172 | | | (18,289) | | 2,617 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2024 | 01/23/2026 | 1 | 58,651 | 641.84 | | 7,443 | | 4,917 | | 9,612 | | | (2,542) | | 336 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2024 | 01/23/2026 | 1 | 395,747 | 652.54 | | 46,025 | | 30,408 | | 59,688 | | | (15,721) | | 2,269 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2024 | 01/23/2026 | 1 | 573,530 | 646.28 | | 70,257 | | 46,418 | | 90,857 | | | (23,997) | | 3,289 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/28/2026 | 1 | 392,649 | 646.92 | | 48,414 | | 32,143 | | 62,052 | | | (16,380) | | 2,263 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/27/2026 | 1 | 54,267 | 642.48 | | 6,930 | | 4,598 | | 8,866 | | | (2,348) | | 312 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/26/2026 | 1 | 663,234 | 645.16 | | 82,838 | | 54,921 | | 106,098 | | | (28,104) | | 3,815 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/27/2026 | 1 | 555,766 | 646.92 | | 68,470 | | 45,427 | | 87,769 | | | (23,198) | | 3,200 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/26/2026 | 1 | 834,071 | 653.19 | | 97,503 | | 64,644 | | 125,310 | | | (33,079) | | 4,797 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/26/2026 | 1 | 473,792 | 648.23 | | 57,708 | | 38,260 | | 74,016 | | | (19,578) | | 2,725 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/26/2026 | 1 | 75,879 | 642.48 | | 9,682 | | 6,419 | | 12,389 | | | (3,285) | | 436 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/26/2026 | 1 | 141,319 | 646.07 | | 17,509 | | 11,609 | | 22,448 | | | (5,940) | | 813 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/26/2026 | 2 | 2,197,385 | 646.92 | | 274,065 | | 182,834 | | 346,773 | | | (91,799) | | 12,639 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/27/2026 | 1 | 958,982 | 645.16 | | 119,873 | | 79,531 | | 153,515 | | | (40,613) | | 5,521 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/28/2026 | 1 | 63,353 | 645.16 | | 7,925 | | 5,262 | | 10,149 | | | (2,681) | | 365 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/28/2026 | 1 | 291,592 | 653.19 | | 34,145 | | 22,670 | | 43,874 | | | (11,553) | | 1,681 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/27/2026 | 1 | 1,072,625 | 653.19 | | 125,497 | | 83,263 | | 161,271 | | | (42,518) | | 6,176 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 01/29/2026 | 1 | 2,281,368 | 650.26 | | 279,696 | | 186,080 | | 349,745 | | | (93,742) | | 13,162 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 01/29/2026 | 1 | 249,434 | 645.79 | | 31,678 | | 21,075 | | 39,586 | | | (10,617) | | 1,439 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 01/29/2026 | 1 | 19,690 | 648.49 | | 2,448 | | 1,628 | | 3,061 | | | (820) | | 114 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 01/29/2026 | 1 | 2,085,785 | 656.56 | | 242,785 | | 161,524 | | 304,160 | | | (81,371) | | 12,034 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2024 | 01/30/2026 | 1 | 441,334 | 656.68 | | 51,636 | | 34,424 | | 64,337 | | | (17,236) | | 2,549 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/31/2024 | 01/30/2026 | 1 | 763,958 | 647.85 | | 88,008 | | 58,753 | | 121,031 | | | (29,296) | | 4,412 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/30/2026 | 1 | 14,254 | 643.73 | | 1,785 | | 1,196 | | 2,307 | | | (592) | | 82 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/30/2026 | 1 | 107,229 | 646.42 | | 13,136 | | 8,805 | | 17,002 | | | (4,360) | | 619 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/30/2026 | 1 | 383,698 | 654.47 | | 44,010 | | 29,502 | | 57,125 | | | (14,610) | | 2,216 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/30/2026 | 1 | 721,953 | 648.38 | | 87,068 | | 58,365 | | 112,752 | | | (28,903) | | 4,170 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/04/2026 | 1 | 59,361 | 648.83 | | 7,592 | | 5,114 | | 9,199 | | | (2,496) | | 345 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/02/2026 | 1 | 1,367,923 | 653.51 | | 168,255 | | 113,173 | | 204,052 | | | (55,471) | | 7,925 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/02/2026 | 1 | 115,798 | 648.83 | | 14,787 | | 9,946 | | 17,918 | | | (4,875) | | 671 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/04/2026 | 1 | 513,941 | 653.51 | | 63,318 | | 42,646 | | 76,779 | | | (20,818) | | 2,983 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/03/2026 | 1 | 1,341,436 | 653.51 | | 165,131 | | 111,146 | | 200,250 | | | (54,367) | | 7,779 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/03/2026 | 1 | 747,793 | 659.65 | | 87,641 | | 58,989 | | 106,280 | | | (28,855) | | 4,337 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/04/2026 | 1 | 50,323 | 651.53 | | 6,300 | | 4,244 | | 7,636 | | | (2,071) | | 292 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/02/2026 | 1 | 960,369 | 659.65 | | 112,459 | | 75,643 | | 136,383 | | | (37,076) | | 5,564 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/04/2026 | 1 | 473,434 | 659.65 | | 55,534 | | 37,403 | | 67,340 | | | (18,259) | | 2,748 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/03/2026 | 1 | 14,602 | 648.83 | | 1,866 | | 1,256 | | 2,262 | | | (614) | | 85 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/02/2026 | 1 | 521,083 | 651.53 | | 65,135 | | 43,812 | | 78,950 | | | (21,474) | | 3,019 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2026 | 1 | 214,847 | 643.91 | | 27,092 | | 18,284 | | 35,004 | | | (8,821) | | 1,248 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2026 | 1 | 2,280,056 | 651.92 | | 269,503 | | 181,887 | | 349,246 | | | (87,745) | | 13,249 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2026 | 1 | 595,229 | 645.86 | | 73,927 | | 49,893 | | 95,548 | | | (24,069) | | 3,459 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/06/2026 | 1 | 1,754,109 | 653.77 | | 205,582 | | 139,028 | | 264,263 | | | (66,652) | | 10,203 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/07/2024 | 02/06/2026 | 1 | 1,226,439 | 656.71 | | 143,861 | | 97,423 | | 179,692 | | | (46,509) | | 7,134 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 1 | 653,446 | 657.26 | | 76,976 | | 52,344 | | 95,243 | | | (24,814) | | 3,801 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 1 | 242,604 | 646.48 | | 31,175 | | 21,199 | | 38,472 | | | (10,049) | | 1,411 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 1 | 355,097 | 649.17 | | 44,636 | | 30,352 | | 55,157 | | | (14,389) | | 2,066 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 1 | 1,746,031 | 651.15 | | 216,159 | | 146,988 | | 267,088 | | | (69,681) | | 10,156 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/10/2026 | 1 | 682,087 | 657.54 | | 80,896 | | 55,227 | | 99,462 | | | (25,860) | | 3,984 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/11/2026 | 1 | 172,339 | 657.54 | | 20,457 | | 13,975 | | 25,150 | | | (6,531) | | 1,008 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/09/2026 | 1 | 961,397 | 657.54 | | 113,926 | | 77,726 | | 140,082 | | | (36,469) | | 5,609 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/11/2026 | 1 | 1,582,475 | 649.45 | | 200,500 | | 136,967 | | 246,054 | | | (64,007) | | 9,251 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/09/2026 | 2 | 2,681,764 | 651.42 | | 340,519 | | 234,073 | | 410,068 | | | (107,193) | | 15,647 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/09/2026 | 1 | 133,386 | 646.75 | | 17,234 | | 11,758 | | 21,144 | | | (5,517) | | 778 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/10/2026 | 1 | 247,698 | 649.45 | | 31,334 | | 21,391 | | 38,487 | | | (10,017) | | 1,447 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/10/2026 | 1 | 1,564,688 | 651.42 | | 194,960 | | 133,098 | | 239,429 | | | (62,323) | | 9,138 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/11/2026 | 1 | 537,800 | 651.42 | | 67,064 | | 45,813 | | 82,354 | | | (21,409) | | 3,144 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/09/2026 | 1 | 456,408 | 649.45 | | 57,690 | | 39,359 | | 70,865 | | | (18,467) | | 2,663 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/12/2024 | 02/12/2026 | 1 | 1,838,350 | 653.24 | | 228,323 | | 156,287 | | 276,960 | | | (72,151) | | 10,758 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/12/2024 | 02/12/2026 | 1 | 262,151 | 651.27 | | 33,083 | | 22,646 | | 40,108 | | | (10,455) | | 1,534 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/12/2024 | 02/12/2026 | 1 | 3,559,636 | 659.38 | | 420,749 | | 288,002 | | 510,831 | | | (132,959) | | 20,831 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/13/2026 | 1 | 2,499,587 | 651.85 | | 300,700 | | 206,242 | | 385,364 | | | (94,612) | | 14,642 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2024 | 10/02/2025 | 1 | 150,062 | 590.47 | | 29,324 | | 18,068 | | 36,114 | | | (11,267) | | 752 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2024 | 12/12/2025 | 3 | 783,654 | 632.18 | | 113,617 | | 74,944 | | 138,754 | | | (38,813) | | 4,292 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2024 | 02/13/2026 | 1 | 807,602 | 656.25 | | 96,589 | | 66,339 | | 119,478 | | | (30,300) | | 4,731 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 10/13/2025 | 1 | 293,132 | 591.94 | | 59,682 | | 37,438 | | 70,272 | | | (22,455) | | 1,492 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 02/13/2026 | 1 | 1,467,653 | 661.85 | | 175,678 | | 121,325 | | 205,838 | | | (54,945) | | 8,597 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 08/27/2025 | 2 | 495,716 | 608.78 | | 83,001 | | 49,572 | | 101,029 | | | (33,662) | | 2,360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/17/2026 | 1 | 19,289 | 647.98 | | 2,540 | | 1,761 | | 3,040 | | | (788) | | 113 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 1 | 93,560 | 650.68 | | 12,022 | | 8,314 | | 14,403 | | | (3,749) | | 548 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/19/2026 | 1 | 1,412,452 | 652.66 | | 179,664 | | 124,705 | | 215,059 | | | (55,564) | | 8,323 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/17/2026 | 1 | 709,481 | 650.68 | | 91,523 | | 63,449 | | 109,530 | | | (28,382) | | 4,173 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 1 | 724,199 | 658.78 | | 87,266 | | 60,350 | | 104,597 | | | (27,211) | | 4,242 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/18/2026 | 1 | 302,340 | 658.78 | | 36,583 | | 25,377 | | 43,837 | | | (11,329) | | 1,780 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/18/2026 | 1 | 1,280,161 | 652.66 | | 162,708 | | 112,868 | | 194,775 | | | (50,389) | | 7,536 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/17/2026 | 1 | 373,918 | 658.78 | | 45,207 | | 31,340 | | 54,173 | | | (14,019) | | 2,199 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/19/2026 | 1 | 66,410 | 647.98 | | 8,759 | | 6,080 | | 10,482 | | | (2,709) | | 391 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/19/2026 | 1 | 352,672 | 650.68 | | 45,565 | | 31,627 | | 54,524 | | | (14,092) | | 2,078 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/18/2026 | 1 | 4,971 | 647.98 | | 655 | | 454 | | 784 | | | (203) | | 29 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 1 | 89,436 | 647.98 | | 11,743 | | 8,121 | | 14,057 | | | (3,662) | | 524 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/17/2026 | 1 | 769,803 | 652.66 | | 97,765 | | 67,777 | | 117,039 | | | (30,318) | | 4,527 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/19/2026 | 1 | 1,882,774 | 658.78 | | 228,192 | | 158,389 | | 273,196 | | | (70,572) | | 11,095 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 1 | 3,469,894 | 652.66 | | 438,942 | | 303,556 | | 526,022 | | | (136,868) | | 20,326 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 09/12/2025 | 1 | 210,879 | 625.26 | | 30,059 | | 18,311 | | 37,239 | | | (11,760) | | 1,028 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 10/10/2025 | 1 | 251,605 | 592.41 | | 49,399 | | 30,999 | | 60,006 | | | (18,421) | | 1,275 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/20/2026 | 1 | 960,997 | 658.39 | | 115,031 | | 80,001 | | 140,068 | | | (35,092) | | 5,669 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2024 | 09/17/2025 | 3 | 498,589 | 624.14 | | 71,197 | | 46,207 | | 90,037 | | | (25,030) | | 2,448 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2024 | 10/03/2025 | 1 | 333,693 | 587.43 | | 69,248 | | 43,221 | | 82,605 | | | (26,056) | | 1,675 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2024 | 10/08/2025 | 1 | 229,097 | 598.17 | | 43,988 | | 27,594 | | 52,677 | | | (16,412) | | 1,158 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2024 | 02/20/2026 | 1 | 582,437 | 660.08 | | 70,184 | | 48,878 | | 83,545 | | | (21,344) | | 3,436 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 09/11/2025 | 1 | 382,058 | 620.44 | | 61,739 | | 37,833 | | 70,551 | | | (24,064) | | 1,860 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 1 | 2,434,447 | 666.46 | | 295,055 | | 206,335 | | 328,433 | | | (89,447) | | 14,360 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/20/2026 | 2 | 617,269 | 660.26 | | 78,454 | | 54,886 | | 87,567 | | | (23,762) | | 3,641 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 1 | 246,180 | 658.26 | | 31,806 | | 22,243 | | 35,484 | | | (9,642) | | 1,452 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/24/2026 | 1 | 1,178,850 | 666.61 | | 142,759 | | 100,206 | | 159,338 | | | (42,906) | | 6,981 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2024 | 02/25/2026 | 1 | 36,932 | 655.68 | | 5,151 | | 3,704 | | 5,452 | | | (1,450) | | 219 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/23/2026 | 1 | 2,572,635 | 660.41 | | 326,725 | | 229,202 | | 365,301 | | | (98,330) | | 15,220 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/24/2026 | 1 | 161,446 | 658.41 | | 20,843 | | 14,630 | | 23,310 | | | (6,264) | | 956 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/25/2026 | 1 | 1,497,888 | 660.41 | | 190,531 | | 133,816 | | 213,024 | | | (57,185) | | 8,879 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/25/2026 | 1 | 199,610 | 658.41 | | 25,790 | | 18,113 | | 28,842 | | | (7,740) | | 1,183 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/25/2026 | 1 | 221,786 | 666.61 | | 26,880 | | 18,879 | | 30,002 | | | (8,068) | | 1,315 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/23/2026 | 1 | 158,025 | 655.68 | | 20,812 | | 14,600 | | 23,294 | | | (6,263) | | 935 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/23/2026 | 1 | 498,367 | 658.41 | | 64,289 | | 45,100 | | 71,900 | | | (19,348) | | 2,948 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/23/2026 | 1 | 608,832 | 666.61 | | 73,669 | | 51,680 | | 82,224 | | | (22,171) | | 3,602 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/24/2026 | 1 | 1,224,432 | 660.41 | | 155,625 | | 109,237 | | 173,999 | | | (46,773) | | 7,251 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 10/01/2025 | 1 | 108,680 | 593.16 | | 22,136 | | 13,907 | | 25,658 | | | (8,239) | | 544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 10/09/2025 | 2 | 243,173 | 592.77 | | 50,252 | | 31,878 | | 57,800 | | | (18,396) | | 1,231 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 02/26/2026 | 1 | 387,634 | 655.84 | | 50,199 | | 35,325 | | 57,419 | | | (14,902) | | 2,300 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 02/26/2026 | 1 | 36,189 | 653.12 | | 4,788 | | 3,369 | | 5,475 | | | (1,421) | | 215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 02/26/2026 | 1 | 3,210,985 | 664.01 | | 390,135 | | 274,539 | | 445,752 | | | (115,813) | | 19,052 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 02/26/2026 | 1 | 476,415 | 657.83 | | 60,743 | | 42,745 | | 69,476 | | | (18,032) | | 2,827 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2024 | 07/21/2025 | 1 | 122,277 | 621.2 | | 18,630 | | 10,745 | | 21,655 | | | (7,890) | | 549 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2024 | 08/15/2025 | 1 | 178,570 | 614.57 | | 29,875 | | 17,824 | | 34,553 | | | (12,062) | | 835 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2024 | 10/06/2025 | 1 | 200,409 | 589.19 | | 42,731 | | 27,026 | | 48,817 | | | (15,724) | | 1,010 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2024 | 02/27/2026 | 1 | 3,823,270 | 665.88 | | 464,145 | | 327,257 | | 521,695 | | | (137,148) | | 22,707 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2024 | 09/10/2025 | 1 | 116,893 | 616.91 | | 19,507 | | 12,026 | | 22,479 | | | (7,489) | | 568 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2024 | 02/27/2026 | 1 | 1,815,507 | 666.17 | | 219,495 | | 154,973 | | 247,035 | | | (64,646) | | 10,783 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/03/2026 | 1 | 1,302,266 | 663.86 | | 164,346 | | 116,938 | | 180,277 | | | (47,822) | | 7,764 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/26/2024 | 02/27/2026 | 2 | 1,176,376 | 663.12 | | 149,216 | | 106,257 | | 163,294 | | | (43,311) | | 6,987 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/03/2026 | 1 | 297,032 | 661.11 | | 38,287 | | 27,243 | | 42,030 | | | (11,141) | | 1,771 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/02/2026 | 1 | 1,903,183 | 669.35 | | 229,905 | | 163,495 | | 251,758 | | | (66,990) | | 11,336 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 02/27/2026 | 1 | 2,662,516 | 663.86 | | 334,945 | | 237,792 | | 367,402 | | | (97,999) | | 15,813 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 02/27/2026 | 1 | 773,291 | 669.35 | | 93,182 | | 66,154 | | 102,034 | | | (27,263) | | 4,593 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 02/27/2026 | 1 | 271,643 | 661.11 | | 34,906 | | 24,781 | | 38,318 | | | (10,213) | | 1,613 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/03/2026 | 1 | 184,881 | 669.35 | | 22,352 | | 15,904 | | 24,477 | | | (6,504) | | 1,102 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/02/2026 | 1 | 1,287,804 | 663.86 | | 162,392 | | 115,484 | | 178,133 | | | (47,318) | | 7,671 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 02/27/2026 | 1 | 125,317 | 659.31 | | 16,329 | | 11,593 | | 17,933 | | | (4,778) | | 744 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 03/04/2026 | 2 | 1,986,042 | 661.61 | | 250,012 | | 179,956 | | 281,099 | | | (70,208) | | 11,853 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 03/04/2026 | 1 | 299,850 | 667.08 | | 36,402 | | 25,951 | | 40,613 | | | (10,472) | | 1,789 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/05/2024 | 03/05/2026 | 1 | 2,407,900 | 664.45 | | 290,393 | | 207,423 | | 334,729 | | | (83,140) | | 14,384 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/06/2024 | 03/06/2026 | 1 | 1,202,461 | 666.92 | | 144,897 | | 103,697 | | 163,388 | | | (41,286) | | 7,190 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/07/2024 | 03/06/2026 | 1 | 280,588 | 662.05 | | 35,971 | | 25,850 | | 39,447 | | | (10,214) | | 1,678 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/07/2024 | 03/06/2026 | 1 | 1,105,104 | 664.8 | | 138,691 | | 99,666 | | 151,984 | | | (39,381) | | 6,608 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/07/2024 | 03/06/2026 | 1 | 615,948 | 670.29 | | 74,037 | | 53,204 | | 81,008 | | | (21,023) | | 3,683 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 1 | 337,878 | 670.81 | | 40,410 | | 29,080 | | 44,212 | | | (11,435) | | 2,020 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/10/2026 | 1 | 898,472 | 665.31 | | 112,668 | | 81,251 | | 123,355 | | | (31,707) | | 5,393 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 1 | 124,698 | 660.75 | | 16,136 | | 11,612 | | 17,698 | | | (4,566) | | 746 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/10/2026 | 1 | 844,659 | 670.81 | | 101,359 | | 73,095 | | 110,902 | | | (28,525) | | 5,070 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 1 | 4,147,725 | 665.31 | | 518,051 | | 372,796 | | 567,626 | | | (146,591) | | 24,801 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/09/2026 | 1 | 69,822 | 662.56 | | 8,930 | | 6,437 | | 9,792 | | | (2,517) | | 419 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/09/2026 | 1 | 83,289 | 660.75 | | 10,803 | | 7,786 | | 11,848 | | | (3,044) | | 499 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/09/2026 | 1 | 2,715,401 | 670.81 | | 325,577 | | 234,666 | | 356,223 | | | (91,749) | | 16,283 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 1 | 415,294 | 662.56 | | 52,992 | | 38,133 | | 58,101 | | | (14,995) | | 2,483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/09/2026 | 1 | 3,162,392 | 665.31 | | 395,931 | | 285,376 | | 433,828 | | | (111,576) | | 18,964 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/11/2024 | 03/11/2026 | 1 | 511,367 | 665.41 | | 64,074 | | 46,295 | | 70,201 | | | (17,818) | | 3,072 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/11/2024 | 03/11/2026 | 1 | 178,318 | 670.91 | | 21,398 | | 15,461 | | 23,411 | | | (5,950) | | 1,071 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/11/2024 | 03/11/2026 | 1 | 71,119 | 660.84 | | 9,231 | | 6,670 | | 10,124 | | | (2,567) | | 427 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/12/2024 | 03/12/2026 | 1 | 3,966,363 | 673.29 | | 479,930 | | 347,422 | | 509,257 | | | (132,803) | | 23,852 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/19/2024 | 03/13/2026 | 2 | 2,107,352 | 674.28 | | 255,348 | | 185,343 | | 268,184 | | | (70,162) | | 12,685 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/14/2024 | 03/13/2026 | 1 | 1,633,895 | 663.7 | | 208,322 | | 151,716 | | 228,334 | | | (57,153) | | 9,835 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/14/2024 | 03/13/2026 | 1 | 135,521 | 660.95 | | 17,645 | | 12,850 | | 19,355 | | | (4,841) | | 816 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/14/2024 | 03/13/2026 | 1 | 889,712 | 669.18 | | 108,634 | | 79,115 | | 118,968 | | | (29,804) | | 5,356 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 1 | 1,359,895 | 661.82 | | 173,659 | | 126,646 | | 193,435 | | | (47,470) | | 8,186 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/16/2026 | 1 | 20,931 | 659.09 | | 2,738 | | 2,000 | | 3,049 | | | (745) | | 126 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 1 | 806,518 | 659.09 | | 105,251 | | 76,757 | | 117,211 | | | (28,770) | | 4,855 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 1 | 35,974 | 657.28 | | 4,759 | | 3,471 | | 5,302 | | | (1,301) | | 217 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/16/2026 | 2 | 2,613,882 | 667.29 | | 321,695 | | 235,022 | | 356,786 | | | (87,519) | | 15,778 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/17/2026 | 1 | 1,114,071 | 661.82 | | 142,824 | | 104,371 | | 158,958 | | | (38,828) | | 6,731 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/16/2026 | 1 | 1,571,030 | 661.82 | | 201,249 | | 146,992 | | 223,985 | | | (54,786) | | 9,483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 1 | 1,033,702 | 667.29 | | 126,525 | | 92,272 | | 140,753 | | | (34,586) | | 6,222 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/17/2026 | 1 | 73,082 | 659.09 | | 9,566 | | 6,991 | | 10,653 | | | (2,601) | | 442 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/16/2026 | 1 | 59,518 | 657.28 | | 7,892 | | 5,764 | | 8,791 | | | (2,148) | | 359 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/17/2026 | 1 | 534,917 | 667.29 | | 65,688 | | 48,003 | | 73,073 | | | (17,858) | | 3,232 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/18/2024 | 03/18/2026 | 1 | 201,731 | 663.84 | | 26,447 | | 19,363 | | 28,147 | | | (7,101) | | 1,220 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/18/2024 | 03/18/2026 | 1 | 795,564 | 666.6 | | 102,150 | | 74,789 | | 108,593 | | | (27,427) | | 4,811 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/18/2024 | 03/18/2026 | 1 | 5,820 | 662.03 | | 774 | | 566 | | 824 | | | (208) | | 35 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/18/2024 | 03/18/2026 | 1 | 343,225 | 672.11 | | 42,217 | | 30,909 | | 44,805 | | | (11,335) | | 2,076 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/19/2024 | 03/19/2026 | 1 | 2,605,735 | 673.49 | | 319,203 | | 234,140 | | 335,905 | | | (85,266) | | 15,774 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2024 | 03/20/2026 | 1 | 648,935 | 678.48 | | 79,235 | | 58,229 | | 79,741 | | | (21,057) | | 3,932 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2024 | 03/20/2026 | 1 | 3,580 | 670.7 | | 470 | | 347 | | 468 | | | (124) | | 22 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2024 | 03/20/2026 | 1 | 259,478 | 672.54 | | 33,602 | | 24,796 | | 33,374 | | | (8,896) | | 1,572 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2024 | 03/20/2026 | 1 | 489,950 | 680.91 | | 59,529 | | 43,928 | | 58,776 | | | (15,760) | | 2,969 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2024 | 03/20/2026 | 1 | 1,719,304 | 675.33 | | 218,008 | | 160,875 | | 216,113 | | | (57,717) | | 10,417 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/23/2026 | 1 | 971,319 | 671.21 | | 122,775 | | 90,857 | | 127,392 | | | (32,247) | | 5,902 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 1 | 133,088 | 668.43 | | 17,142 | | 12,667 | | 17,807 | | | (4,521) | | 806 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 1 | 190,534 | 666.6 | | 24,884 | | 18,388 | | 25,869 | | | (6,563) | | 1,154 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/23/2026 | 1 | 453,731 | 668.43 | | 58,577 | | 43,348 | | 60,856 | | | (15,385) | | 2,757 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/23/2026 | 1 | 1,100,865 | 676.75 | | 133,315 | | 98,657 | | 137,954 | | | (35,016) | | 6,689 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/24/2026 | 1 | 502,929 | 676.75 | | 60,955 | | 45,130 | | 63,080 | | | (15,988) | | 3,059 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 1 | 1,127,564 | 676.75 | | 136,210 | | 100,652 | | 140,927 | | | (35,923) | | 6,832 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 1 | 3,285,543 | 671.21 | | 414,307 | | 306,152 | | 429,831 | | | (109,268) | | 19,907 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/24/2026 | 1 | 1,253,864 | 671.21 | | 158,614 | | 117,435 | | 164,586 | | | (41,604) | | 7,626 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/25/2024 | 03/25/2026 | 1 | 559,964 | 674.56 | | 68,036 | | 50,466 | | 71,813 | | | (17,615) | | 3,409 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/26/2024 | 03/26/2026 | 1 | 3,042,463 | 674.14 | | 370,268 | | 275,158 | | 392,106 | | | (95,357) | | 18,537 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2024 | 03/27/2026 | 2 | 947,979 | 682 | | 115,052 | | 85,694 | | 113,231 | | | (29,460) | | 5,781 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 03/30/2026 | 2 | 1,941,629 | 683.88 | | 236,636 | | 177,168 | | 228,271 | | | (60,097) | | 11,874 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/30/2026 | 1 | 1,769,220 | 678.27 | | 225,045 | | 168,474 | | 218,004 | | | (57,184) | | 10,819 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/27/2026 | 1 | 471,564 | 673.62 | | 61,963 | | 46,323 | | 60,215 | | | (15,810) | | 2,876 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/30/2026 | 1 | 50,245 | 675.47 | | 6,527 | | 4,886 | | 6,336 | | | (1,658) | | 307 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/27/2026 | 1 | 446,459 | 675.47 | | 57,861 | | 43,256 | | 56,153 | | | (14,763) | | 2,723 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/31/2026 | 1 | 79,011 | 683.88 | | 9,639 | | 7,220 | | 9,297 | | | (2,446) | | 484 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/27/2026 | 2 | 4,522,612 | 678.27 | | 572,239 | | 427,899 | | 555,800 | | | (145,890) | | 27,581 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/27/2026 | 1 | 1,301,545 | 683.88 | | 158,268 | | 118,319 | | 152,591 | | | (40,381) | | 7,937 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/31/2026 | 1 | 582,538 | 678.27 | | 74,157 | | 55,542 | | 71,844 | | | (18,817) | | 3,566 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817QSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 160,941 | 661.65 | | 21,357 | | 17,690 | | 24,203 | | | (3,759) | | 1,035 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 1,894,314 | 662.12 | | 250,618 | | 207,586 | | 283,895 | | | (44,106) | | 12,184 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 1,035,238 | 674.22 | | 135,616 | | 117,546 | | 141,959 | | | (18,206) | | 6,811 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 1 | 2,608,729 | 662.75 | | 338,613 | | 289,505 | | 393,213 | | | (50,234) | | 17,000 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 163,427 | 670.33 | | 21,229 | | 18,326 | | 23,137 | | | (2,974) | | 1,070 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 1 | 221,919 | 663.02 | | 28,738 | | 24,571 | | 33,385 | | | (4,263) | | 1,446 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 96,932 | 672.07 | | 13,047 | | 11,391 | | 13,504 | | | (1,700) | | 639 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/18/2026 | 1 | 98,424 | 670.57 | | 12,933 | | 11,180 | | 13,872 | | | (1,797) | | 644 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 437,750 | 663.02 | | 56,908 | | 48,700 | | 66,039 | | | (8,396) | | 2,862 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/18/2024 | 06/18/2026 | 1 | 308,512 | 665.01 | | 41,279 | | 35,487 | | 45,524 | | | (5,881) | | 2,020 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 179,801 | 681.03 | | 22,367 | | 19,387 | | 23,407 | | | (3,003) | | 1,183 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 110,080 | 665.94 | | 14,773 | | 12,753 | | 16,100 | | | (2,070) | | 721 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 1 | 554,299 | 661.14 | | 72,835 | | 62,272 | | 84,532 | | | (10,805) | | 3,612 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 281,380 | 675.48 | | 36,917 | | 32,232 | | 38,207 | | | (4,811) | | 1,854 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2024 | 06/26/2026 | 1 | 1,442,879 | 681.13 | | 180,360 | | 156,824 | | 187,973 | | | (23,719) | | 9,508 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 219,029 | 678.41 | | 27,357 | | 23,937 | | 29,345 | | | (3,513) | | 1,448 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/05/2026 | 1 | 199,585 | 654.31 | | 26,186 | | 20,898 | | 31,546 | | | (5,366) | | 1,260 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 521,145 | 674.59 | | 68,843 | | 60,107 | | 71,238 | | | (8,971) | | 3,434 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 645,935 | 671.63 | | 84,940 | | 74,323 | | 91,071 | | | (10,908) | | 4,270 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2024 | 05/01/2026 | 1 | 86,528 | 647.8 | | 11,742 | | 9,345 | | 14,362 | | | (2,432) | | 544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2024 | 05/08/2026 | 2 | 544,800 | 669.15 | | 68,216 | | 55,104 | | 76,216 | | | (13,289) | | 3,449 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/18/2026 | 1 | 1,555,552 | 668.51 | | 203,155 | | 165,989 | | 218,624 | | | (37,796) | | 9,930 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/08/2026 | 1 | 207,404 | 662.3 | | 27,481 | | 22,167 | | 30,537 | | | (5,398) | | 1,313 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/18/2026 | 1 | 497,556 | 666.89 | | 65,777 | | 53,743 | | 70,794 | | | (12,238) | | 3,176 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/12/2026 | 1 | 2,157,306 | 663.91 | | 283,470 | | 228,957 | | 314,723 | | | (55,377) | | 13,702 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/12/2026 | 1 | 75,228 | 659.82 | | 10,193 | | 8,233 | | 11,315 | | | (1,991) | | 478 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/06/2026 | 1 | 434,822 | 665.29 | | 54,222 | | 43,348 | | 62,925 | | | (10,919) | | 2,748 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2024 | 05/15/2026 | 1 | 1,141,742 | 673.06 | | 141,690 | | 115,502 | | 154,904 | | | (26,628) | | 7,270 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 256,652 | 668.04 | | 33,673 | | 27,521 | | 36,228 | | | (6,256) | | 1,640 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/11/2026 | 1 | 799,358 | 663.91 | | 104,956 | | 84,744 | | 116,530 | | | (20,532) | | 5,073 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/14/2024 | 05/14/2026 | 1 | 233,728 | 660.57 | | 31,413 | | 25,458 | | 34,994 | | | (5,981) | | 1,487 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/15/2026 | 1 | 3,156,175 | 668.51 | | 411,250 | | 335,702 | | 442,567 | | | (76,827) | | 20,098 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/15/2026 | 1 | 81,786 | 664.4 | | 10,992 | | 8,973 | | 11,832 | | | (2,053) | | 521 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 1 | 339,147 | 671.15 | | 42,359 | | 34,679 | | 47,017 | | | (7,718) | | 2,169 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 1 | 640,859 | 665.18 | | 83,760 | | 68,573 | | 92,974 | | | (15,260) | | 4,098 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/04/2026 | 1 | 264,669 | 653.19 | | 35,016 | | 27,936 | | 42,149 | | | (7,185) | | 1,670 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 2,047,947 | 673.79 | | 267,871 | | 203,847 | | 265,808 | | | (64,216) | | 12,627 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 2 | 1,918,637 | 670.99 | | 238,246 | | 195,940 | | 266,795 | | | (42,565) | | 12,289 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 04/23/2026 | 2 | 3,020,624 | 658.64 | | 385,883 | | 301,734 | | 459,916 | | | (84,469) | | 18,874 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/01/2026 | 1 | 1,379,230 | 660.65 | | 171,714 | | 136,850 | | 207,407 | | | (35,381) | | 8,678 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/05/2026 | 1 | 831,705 | 665.24 | | 111,698 | | 94,419 | | 121,719 | | | (17,645) | | 5,389 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/14/2026 | 2 | 4,476,817 | 670.22 | | 559,455 | | 453,454 | | 623,076 | | | (106,497) | | 28,483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2024 | 04/24/2026 | 1 | 1,978,383 | 649.35 | | 264,708 | | 208,115 | | 325,028 | | | (57,371) | | 12,372 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2024 | 05/15/2026 | 1 | 103,715 | 666.6 | | 13,524 | | 11,025 | | 14,787 | | | (2,542) | | 660 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/06/2026 | 1 | 1,943,181 | 669.62 | | 252,808 | | 191,953 | | 261,953 | | | (61,559) | | 11,959 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/03/2024 | 06/03/2026 | 1 | 284,183 | 659.53 | | 38,706 | | 32,432 | | 43,547 | | | (6,310) | | 1,838 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/23/2024 | 12/10/2024 | 1 | 72,211 | 561.71 | | 15,100 | | 4,616 | | 19,399 | | | (10,459) | | 159 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 1 | 65,469 | 661.41 | | 8,583 | | 7,338 | | 9,964 | | | (1,273) | | 427 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 1 | 662,109 | 669.53 | | 82,896 | | 69,271 | | 93,806 | | | (13,892) | | 4,266 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/13/2026 | 1 | 2,923,114 | 661.58 | | 372,697 | | 286,572 | | 430,146 | | | (87,184) | | 18,104 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 1 | 1,024,651 | 669.24 | | 131,463 | | 100,818 | | 140,107 | | | (31,017) | | 6,329 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 1 | 241,089 | 653.1 | | 30,956 | | 24,152 | | 38,550 | | | (6,827) | | 1,505 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817O$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/24/2026 | 1 | 2,735,569 | 653.64 | | 365,472 | | 287,733 | | 432,714 | | | (78,817) | | 17,108 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/15/2026 | 1 | 902,635 | 674.51 | | 112,288 | | 91,660 | | 120,828 | | | (20,977) | | 5,748 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2024 | 05/15/2026 | 1 | 1,233,970 | 667.07 | | 160,293 | | 130,666 | | 175,312 | | | (30,124) | | 7,858 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817O$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/30/2024 | 04/30/2026 | 1 | 2,384,576 | 652.73 | | 308,087 | | 243,761 | | 384,599 | | | (64,572) | | 14,991 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 456,963 | 666.85 | | 60,776 | | 51,413 | | 66,224 | | | (9,561) | | 2,968 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/02/2026 | 1 | 1,950,422 | 664.75 | | 252,580 | | 191,179 | | 274,377 | | | (62,104) | | 11,960 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 1 | 1,110,152 | 648.33 | | 147,872 | | 115,373 | | 183,784 | | | (32,613) | | 6,930 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2024 | 04/24/2026 | 1 | 191,937 | 648.04 | | 25,931 | | 20,387 | | 31,833 | | | (5,620) | | 1,200 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 09/09/2025 | 1 | 86,911 | 607.66 | | 13,560 | | 9,137 | | 17,882 | | | (4,431) | | 422 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 56,823 | 660.01 | | 7,597 | | 6,487 | | 8,724 | | | (1,136) | | 370 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/01/2026 | 2 | 5,242,130 | 654.77 | | 684,068 | | 545,205 | | 823,508 | | | (140,861) | | 32,983 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/29/2026 | 1 | 83,227 | 655.54 | | 11,061 | | 9,192 | | 13,226 | | | (1,879) | | 536 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/29/2024 | 04/29/2026 | 1 | 344,373 | 660.98 | | 44,355 | | 35,033 | | 51,561 | | | (9,357) | | 2,163 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/22/2026 | 1 | 2,480,083 | 668.06 | | 311,994 | | 258,053 | | 354,198 | | | (55,285) | | 15,886 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/15/2024 | 04/15/2026 | 1 | 149,003 | 645.42 | | 20,533 | | 15,823 | | 25,008 | | | (4,725) | | 924 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/26/2026 | 1 | 538,654 | 662.12 | | 71,156 | | 58,922 | | 80,669 | | | (12,540) | | 3,462 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/03/2024 | 06/03/2026 | 1 | 1,145,327 | 663.21 | | 151,756 | | 127,158 | | 170,840 | | | (24,738) | | 7,409 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/20/2026 | 1 | 1,363,318 | 644.89 | | 182,003 | | 141,697 | | 232,253 | | | (40,832) | | 8,496 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 1 | 144,292 | 664.71 | | 18,931 | | 15,499 | | 21,007 | | | (3,449) | | 923 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 1 | 122,904 | 659.49 | | 16,617 | | 13,885 | | 18,764 | | | (2,785) | | 792 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/02/2026 | 1 | 266,085 | 662.83 | | 35,203 | | 29,449 | | 39,750 | | | (5,867) | | 1,720 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 05/13/2026 | 1 | 3,990,656 | 662.77 | | 522,377 | | 422,637 | | 588,634 | | | (100,182) | | 25,368 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2024 | 06/05/2026 | 1 | 1,591,936 | 668.36 | | 208,544 | | 176,040 | | 227,094 | | | (33,184) | | 10,315 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/21/2024 | 05/21/2026 | 1 | 2,668,540 | 673.51 | | 332,500 | | 272,668 | | 362,294 | | | (60,123) | | 17,078 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 05/13/2026 | 1 | 228,885 | 668.72 | | 28,634 | | 23,166 | | 32,271 | | | (5,491) | | 1,455 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/12/2026 | 1 | 324,487 | 669.87 | | 40,723 | | 32,892 | | 45,235 | | | (7,955) | | 2,061 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 1 | 207,953 | 661.49 | | 27,949 | | 22,881 | | 31,013 | | | (5,092) | | 1,330 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/14/2026 | 1 | 780,532 | 661.58 | | 99,674 | | 76,672 | | 114,943 | | | (23,284) | | 4,838 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 1 | 141,958 | 663.01 | | 19,093 | | 14,643 | | 20,379 | | | (4,505) | | 877 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/25/2024 | 06/25/2026 | 1 | 746,488 | 673.18 | | 97,865 | | 84,959 | | 103,406 | | | (13,004) | | 4,915 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2024 | 06/05/2026 | 1 | 309,483 | 667.62 | | 40,759 | | 34,406 | | 44,395 | | | (6,486) | | 2,005 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/13/2026 | 1 | 2,125,131 | 656.75 | | 281,367 | | 216,347 | | 324,399 | | | (65,819) | | 13,161 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2024 | 05/15/2026 | 1 | 1,711,487 | 672.18 | | 211,540 | | 171,731 | | 234,112 | | | (39,990) | | 10,898 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/28/2024 | 05/28/2026 | 1 | 212,025 | 655.91 | | 28,708 | | 23,818 | | 33,400 | | | (4,916) | | 1,365 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/10/2026 | 1 | 204,063 | 652.06 | | 27,916 | | 21,438 | | 32,194 | | | (6,557) | | 1,260 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 242,827 | 669.26 | | 31,665 | | 27,178 | | 34,683 | | | (4,555) | | 1,589 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/18/2026 | 1 | 1,809,421 | 677.96 | | 224,730 | | 194,269 | | 241,128 | | | (31,221) | | 11,848 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 09/25/2025 | 1 | 220,173 | 598.05 | | 38,324 | | 26,206 | | 49,772 | | | (12,144) | | 1,093 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 50,127 | 672.43 | | 6,622 | | 5,039 | | 6,577 | | | (1,587) | | 309 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/15/2024 | 04/15/2026 | 1 | 1,604,870 | 650.07 | | 213,448 | | 164,484 | | 260,434 | | | (49,122) | | 9,957 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/07/2026 | 1 | 573,482 | 668.28 | | 75,470 | | 57,328 | | 78,204 | | | (18,352) | | 3,533 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 385,634 | 662.01 | | 50,518 | | 43,232 | | 58,603 | | | (7,453) | | 2,521 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 258,255 | 676.5 | | 33,625 | | 29,358 | | 34,796 | | | (4,382) | | 1,702 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 156,031 | 678.74 | | 19,660 | | 14,961 | | 19,450 | | | (4,713) | | 962 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 1 | 1,914,626 | 664.35 | | 254,837 | | 195,433 | | 272,023 | | | (60,126) | | 11,826 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/28/2026 | 1 | 271,082 | 658.45 | | 35,051 | | 27,636 | | 41,494 | | | (7,518) | | 1,701 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/18/2024 | 04/17/2026 | 2 | 1,250,653 | 649.81 | | 162,684 | | 126,729 | | 205,191 | | | (36,394) | | 7,773 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/03/2024 | 04/02/2026 | 1 | 1,415,952 | 676.67 | | 176,569 | | 133,095 | | 179,140 | | | (43,597) | | 8,683 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/06/2026 | 1 | 285,086 | 668.28 | | 37,489 | | 28,465 | | 38,845 | | | (9,129) | | 1,755 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 57,584 | 666.35 | | 7,705 | | 6,651 | | 8,397 | | | (1,080) | | 377 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 105,534 | 670.57 | | 13,920 | | 12,046 | | 14,930 | | | (1,921) | | 694 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 547,876 | 668.25 | | 71,991 | | 61,791 | | 78,845 | | | (10,355) | | 3,585 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 188,585 | 663.34 | | 25,742 | | 21,817 | | 28,081 | | | (3,949) | | 1,227 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 1 | 65,308 | 647.02 | | 8,790 | | 6,858 | | 10,914 | | | (1,939) | | 408 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 162,808 | 672.48 | | 21,849 | | 19,076 | | 22,611 | | | (2,847) | | 1,073 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2024 | 04/17/2026 | 1 | 2,178,665 | 649.54 | | 278,869 | | 215,664 | | 358,283 | | | (63,414) | | 13,541 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 485,427 | 668.99 | | 63,397 | | 54,415 | | 69,473 | | | (9,119) | | 3,176 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 426,693 | 673.33 | | 56,281 | | 48,782 | | 58,902 | | | (7,556) | | 2,807 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 1,647,240 | 676.08 | | 204,752 | | 176,754 | | 223,303 | | | (28,688) | | 10,786 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 1 | 1,970,410 | 668.7 | | 244,134 | | 208,728 | | 284,226 | | | (36,218) | | 12,840 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 154,408 | 672.19 | | 20,119 | | 17,411 | | 21,580 | | | (2,776) | | 1,015 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 2,217,477 | 677.96 | | 276,298 | | 239,053 | | 296,449 | | | (38,175) | | 14,566 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/18/2026 | 1 | 189,141 | 670.29 | | 24,891 | | 21,517 | | 26,711 | | | (3,458) | | 1,239 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 1 | 3,940,185 | 644.89 | | 524,833 | | 408,123 | | 669,972 | | | (118,232) | | 24,489 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 156,591 | 667.79 | | 21,077 | | 18,236 | | 22,597 | | | (2,912) | | 1,029 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 47,012 | 664.88 | | 6,333 | | 5,435 | | 6,936 | | | (911) | | 308 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/20/2026 | 1 | 286,292 | 643.6 | | 38,621 | | 30,068 | | 49,226 | | | (8,665) | | 1,784 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2024 | 05/01/2026 | 1 | 713,999 | 650.24 | | 95,105 | | 75,690 | | 116,459 | | | (19,699) | | 4,492 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/15/2024 | 04/15/2026 | 1 | 51,550 | 648.76 | | 6,923 | | 5,335 | | 8,446 | | | (1,593) | | 320 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 04/01/2026 | 1 | 2,593,176 | 675.58 | | 337,113 | | 253,298 | | 328,843 | | | (84,047) | | 15,887 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 196,742 | 668.19 | | 26,422 | | 22,866 | | 28,326 | | | (3,646) | | 1,293 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/15/2026 | 1 | 152,956 | 662.75 | | 19,900 | | 17,026 | | 23,104 | | | (2,940) | | 999 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/07/2026 | 1 | 217,781 | 674.55 | | 27,310 | | 20,745 | | 28,243 | | | (6,641) | | 1,342 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/04/2026 | 1 | 1,234,018 | 660.65 | | 154,005 | | 122,865 | | 185,973 | | | (31,602) | | 7,785 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/27/2026 | 1 | 1,248,620 | 653.64 | | 167,315 | | 131,873 | | 197,912 | | | (35,935) | | 7,829 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/07/2026 | 1 | 616,796 | 669.62 | | 80,307 | | 61,002 | | 83,215 | | | (19,528) | | 3,799 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 81,036 | 675.24 | | 10,535 | | 9,131 | | 11,027 | | | (1,414) | | 533 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/02/2026 | 1 | 1,281,422 | 663.57 | | 168,635 | | 141,070 | | 190,391 | | | (28,106) | | 8,283 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/05/2026 | 1 | 164,638 | 662.75 | | 22,523 | | 19,038 | | 24,541 | | | (3,558) | | 1,067 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/18/2024 | 04/17/2026 | 1 | 1,503,189 | 643.77 | | 202,630 | | 157,353 | | 257,593 | | | (45,863) | | 9,343 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/06/2026 | 1 | 2,754,288 | 674.55 | | 345,112 | | 262,038 | | 356,890 | | | (84,036) | | 16,951 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/22/2026 | 1 | 690,262 | 658.04 | | 93,738 | | 77,531 | | 106,219 | | | (16,610) | | 4,421 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 309,538 | 672.65 | | 40,333 | | 35,284 | | 43,280 | | | (5,186) | | 2,045 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/30/2024 | 05/29/2026 | 1 | 249,170 | 656.93 | | 32,915 | | 27,467 | | 39,119 | | | (5,554) | | 1,605 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/03/2024 | 06/03/2026 | 1 | 868,120 | 662.47 | | 115,720 | | 96,963 | | 130,195 | | | (18,864) | | 5,616 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 52,319 | 668.97 | | 7,094 | | 5,399 | | 7,057 | | | (1,701) | | 323 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 04/01/2026 | 1 | 433,905 | 674.22 | | 56,972 | | 42,807 | | 55,639 | | | (14,204) | | 2,658 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2024 | 06/05/2026 | 1 | 197,584 | 674.36 | | 24,718 | | 20,865 | | 26,931 | | | (3,933) | | 1,280 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 1 | 29,351 | 661.08 | | 3,957 | | 3,239 | | 4,390 | | | (721) | | 188 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/02/2024 | 04/02/2026 | 1 | 1,914,884 | 676.06 | | 239,360 | | 180,178 | | 243,705 | | | (59,348) | | 11,742 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/15/2026 | 1 | 53,096 | 661.14 | | 6,993 | | 5,983 | | 8,114 | | | (1,033) | | 347 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/24/2024 | 04/24/2026 | 1 | 2,274,981 | 660.37 | | 291,653 | | 228,354 | | 341,255 | | | (63,524) | | 14,227 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 06/17/2024 | 06/15/2026 | 2 | 1,911,150 | 668.7 | | 237,935 | | 203,586 | | 276,291 | | | (35,130) | | 12,484 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 05/17/2024 | 05/18/2026 | 1 | 123,605 | 664.4 | | 16,650 | | 13,604 | | 17,921 | | | (3,098) | | 789 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 05/24/2024 | 05/22/2026 | 1 | 2,512,702 | 662.12 | | 330,923 | | 273,709 | | 375,229 | | | (58,639) | | 16,095 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 06/03/2024 | 06/03/2026 | 1 | 284,975 | 669.16 | | 36,078 | | 30,230 | | 40,662 | | | (5,881) | | 1,844 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 06/17/2024 | 06/17/2026 | 1 | 61,100 | 667.64 | | 8,065 | | 6,923 | | 8,833 | | | (1,160) | | 400 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 04/18/2024 | 04/17/2026 | 1 | 1,282,812 | 645.07 | | 171,255 | | 132,989 | | 217,800 | | | (38,762) | | 7,973 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 04/29/2024 | 04/29/2026 | 1 | 78,097 | 651.46 | | 10,809 | | 8,537 | | 12,546 | | | (2,280) | | 491 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 05/03/2024 | 05/05/2026 | 1 | 51,534 | 650.74 | | 6,952 | | 5,548 | | 8,358 | | | (1,425) | | 325 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 06/28/2024 | 06/26/2026 | 1 | 799,024 | 678.41 | | 99,399 | | 86,905 | | 106,713 | | | (12,834) | | 5,265 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 06/07/2024 | 06/09/2026 | 1 | 434,721 | 666.11 | | 58,209 | | 49,254 | | 63,394 | | | (9,145) | | 2,826 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 06/06/2024 | 06/05/2026 | 1 | 147,305 | 664.65 | | 19,842 | | 16,749 | | 21,603 | | | (3,157) | | 954 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/29/2024 | 04/29/2026 | 1 | 379,752 | 654.83 | | 51,267 | | 40,492 | | 59,522 | | | (10,815) | | 2,385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/01/2026 | 1 | 147,549 | 650.74 | | 19,831 | | 15,804 | | 23,870 | | | (4,086) | | 928 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/04/2024 | 06/04/2026 | 2 | 4,075,331 | 670.39 | | 513,556 | | 431,118 | | 575,508 | | | (82,955) | | 26,385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/27/2026 | 1 | 71,503 | 652.32 | | 9,682 | | 7,631 | | 11,443 | | | (2,079) | | 448 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2024 | 06/05/2026 | 1 | 212,247 | 664.25 | | 28,675 | | 24,205 | | 31,220 | | | (4,563) | | 1,375 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/22/2026 | 1 | 695,817 | 660.51 | | 92,752 | | 76,716 | | 105,148 | | | (16,436) | | 4,457 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 219,044 | 673.03 | | 27,797 | | 23,558 | | 30,340 | | | (4,265) | | 1,425 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/08/2026 | 1 | 1,083,302 | 669.87 | | 135,413 | | 109,228 | | 150,550 | | | (26,599) | | 6,857 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 208,202 | 667.37 | | 27,524 | | 23,625 | | 30,158 | | | (3,959) | | 1,362 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2024 | 04/24/2026 | 1 | 278,999 | 644.7 | | 38,669 | | 30,402 | | 47,387 | | | (8,381) | | 1,745 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 1 | 150,412 | 657.47 | | 19,869 | | 16,411 | | 23,390 | | | (3,543) | | 963 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/09/2026 | 1 | 687,027 | 666.85 | | 91,512 | | 77,433 | | 99,638 | | | (14,377) | | 4,466 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/06/2026 | 1 | 93,334 | 658.9 | | 12,227 | | 9,775 | | 14,172 | | | (2,462) | | 590 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 362,603 | 672.65 | | 47,320 | | 41,405 | | 50,738 | | | (6,077) | | 2,397 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2024 | 05/08/2026 | 1 | 368,089 | 661.59 | | 48,588 | | 39,138 | | 54,542 | | | (9,598) | | 2,330 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 05/13/2026 | 2 | 147,120 | 658.69 | | 20,363 | | 16,974 | | 22,369 | | | (3,448) | | 935 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 06/01/2026 | 3 | 1,781,408 | 669.53 | | 223,340 | | 187,333 | | 252,959 | | | (36,712) | | 11,505 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 234,088 | 661.14 | | 30,853 | | 26,403 | | 35,798 | | | (4,552) | | 1,530 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817O$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/04/2026 | 1 | 481,770 | 654.77 | | 62,967 | | 50,235 | | 75,838 | | | (12,921) | | 3,039 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/02/2026 | 1 | 175,219 | 669.53 | | 22,025 | | 18,425 | | 24,899 | | | (3,671) | | 1,133 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 338,408 | 670.75 | | 44,738 | | 39,138 | | 47,989 | | | (5,753) | | 2,235 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2024 | 06/12/2026 | 1 | 124,294 | 661.13 | | 16,655 | | 14,162 | | 18,899 | | | (2,510) | | 810 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/30/2024 | 05/29/2026 | 1 | 935,540 | 663.3 | | 117,691 | | 98,211 | | 140,189 | | | (19,857) | | 6,027 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/26/2026 | 1 | 104,710 | 660.51 | | 14,000 | | 11,593 | | 15,868 | | | (2,467) | | 673 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/01/2026 | 1 | 3,159,969 | 663.57 | | 415,220 | | 347,254 | | 469,163 | | | (69,298) | | 20,409 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 20,720 | 670.29 | | 2,737 | | 2,368 | | 2,935 | | | (378) | | 136 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2024 | 06/26/2026 | 1 | 197,783 | 674.32 | | 26,028 | | 22,632 | | 27,138 | | | (3,423) | | 1,303 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/03/2024 | 06/03/2026 | 1 | 359,334 | 661.6 | | 48,187 | | 40,376 | | 54,236 | | | (7,855) | | 2,325 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/04/2026 | 1 | 39,263 | 650.74 | | 5,289 | | 4,219 | | 6,364 | | | (1,085) | | 248 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 318,652 | 674.51 | | 39,800 | | 32,529 | | 42,793 | | | (7,394) | | 2,036 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/26/2026 | 1 | 2,868,444 | 672.38 | | 373,758 | | 326,780 | | 400,974 | | | (48,260) | | 18,902 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/09/2026 | 1 | 403,284 | 665.24 | | 54,363 | | 45,999 | | 59,192 | | | (8,541) | | 2,622 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/04/2024 | 06/04/2026 | 1 | 131,626 | 663.69 | | 17,440 | | 14,638 | | 19,543 | | | (2,819) | | 852 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/09/2026 | 1 | 180,979 | 662.75 | | 24,848 | | 21,026 | | 27,054 | | | (3,904) | | 1,177 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 545,211 | 668.44 | | 71,804 | | 61,986 | | 78,283 | | | (10,060) | | 3,570 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 1 | 53,224 | 654.28 | | 7,207 | | 5,952 | | 8,470 | | | (1,285) | | 341 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2024 | 06/05/2026 | 1 | 231,050 | 666.21 | | 30,545 | | 25,678 | | 33,566 | | | (4,896) | | 1,497 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N\$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/20/2026 | 1 | 3,285,248 | 649.64 | | 422,811 | | 329,176 | | 540,893 | | | (94,858) | | 20,473 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 330,319 | 662.36 | | 43,404 | | 37,058 | | 49,861 | | | (6,490) | | 2,153 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2024 | 05/15/2026 | 1 | 180,326 | 665.46 | | 23,713 | | 19,330 | | 25,935 | | | (4,456) | | 1,148 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 1 | 2,718,181 | 657.94 | | 357,984 | | 295,683 | | 421,263 | | | (63,838) | | 17,411 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/24/2026 | 1 | 317,507 | 652.32 | | 42,863 | | 33,746 | | 50,712 | | | (9,244) | | 1,986 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 731,242 | 670.06 | | 95,135 | | 82,126 | | 103,733 | | | (13,329) | | 4,788 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/29/2026 | 1 | 3,160,950 | 661.89 | | 400,176 | | 332,564 | | 479,611 | | | (67,975) | | 20,365 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 454,307 | 666.3 | | 60,695 | | 51,441 | | 66,187 | | | (9,312) | | 2,956 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/26/2026 | 1 | 445,487 | 670.75 | | 58,760 | | 51,374 | | 63,034 | | | (7,587) | | 2,936 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/05/2026 | 1 | 3,376,332 | 666.85 | | 448,039 | | 378,729 | | 488,222 | | | (70,775) | | 21,878 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/26/2026 | 1 | 877,802 | 668.06 | | 110,866 | | 91,804 | | 125,743 | | | (19,538) | | 5,641 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/30/2024 | 05/29/2026 | 1 | 112,975 | 653.74 | | 15,286 | | 12,756 | | 18,147 | | | (2,579) | | 728 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/01/2026 | 1 | 199,165 | 661.96 | | 26,489 | | 22,153 | | 29,923 | | | (4,421) | | 1,286 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 1 | 1,032,440 | 663.84 | | 129,881 | | 107,277 | | 153,174 | | | (23,161) | | 6,613 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 78,647 | 670.81 | | 10,570 | | 9,162 | | 11,063 | | | (1,419) | | 517 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 603,786 | 669.66 | | 74,990 | | 64,026 | | 86,351 | | | (11,213) | | 3,935 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 116,864 | 663.96 | | 15,169 | | 12,951 | | 17,434 | | | (2,268) | | 762 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/27/2026 | 1 | 2,733,477 | 658.45 | | 353,165 | | 278,354 | | 418,115 | | | (75,851) | | 17,139 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 45,863 | 667.79 | | 6,178 | | 5,346 | | 6,623 | | | (852) | | 302 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/28/2026 | 1 | 762,740 | 653.64 | | 102,283 | | 80,647 | | 120,980 | | | (21,938) | | 4,787 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/28/2024 | 05/28/2026 | 1 | 99,984 | 665.49 | | 12,578 | | 10,436 | | 14,680 | | | (2,154) | | 644 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2024 | 05/11/2026 | 1 | 80,096 | 662.3 | | 10,675 | | 8,655 | | 11,818 | | | (2,029) | | 508 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/25/2024 | 06/25/2026 | 1 | 3,210,674 | 679.98 | | 399,729 | | 347,017 | | 422,375 | | | (53,115) | | 21,141 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/05/2026 | 1 | 295,605 | 653.19 | | 39,138 | | 31,235 | | 47,107 | | | (8,020) | | 1,866 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 57,584 | 668.24 | | 7,762 | | 6,792 | | 8,325 | | | (997) | | 381 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/09/2026 | 1 | 354,186 | 667.12 | | 47,071 | | 39,830 | | 51,263 | | | (7,395) | | 2,302 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 1,218,005 | 668.51 | | 159,315 | | 130,209 | | 171,314 | | | (29,600) | | 7,782 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 1 | 93,061 | 664.55 | | 12,219 | | 10,037 | | 13,588 | | | (2,193) | | 596 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/12/2026 | 1 | 112,524 | 663.44 | | 14,831 | | 11,979 | | 16,474 | | | (2,897) | | 715 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U5Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2024 | 06/26/2026 | 1 | 73,858 | 671.32 | | 9,941 | | 8,644 | | 10,364 | | | (1,307) | | 487 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S5E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 164,830 | 665.24 | | 22,203 | | 18,782 | | 24,175 | | | (3,493) | | 1,071 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P53 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/06/2026 | 1 | 1,338,427 | 659.37 | | 174,665 | | 139,636 | | 202,524 | | | (35,172) | | 8,458 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U50 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 226,955 | 671.22 | | 30,412 | | 26,360 | | 31,828 | | | (4,083) | | 1,493 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R55 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/28/2024 | 05/28/2026 | 1 | 653,038 | 659.11 | | 86,332 | | 71,627 | | 100,514 | | | (14,783) | | 4,204 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 1 | 324,856 | 656.34 | | 43,303 | | 35,767 | | 50,934 | | | (7,722) | | 2,081 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T54 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 1 | 162,726 | 658.67 | | 21,789 | | 18,629 | | 25,264 | | | (3,232) | | 1,060 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T50 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 399,169 | 662.96 | | 52,211 | | 44,578 | | 59,988 | | | (7,807) | | 2,601 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U59 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/18/2026 | 1 | 205,457 | 672.19 | | 26,668 | | 23,054 | | 28,605 | | | (3,705) | | 1,345 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U5R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 831,385 | 674.97 | | 108,329 | | 93,895 | | 113,363 | | | (14,543) | | 5,470 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R5Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2024 | 06/05/2026 | 1 | 1,144,757 | 672.94 | | 143,781 | | 120,871 | | 158,081 | | | (23,044) | | 7,418 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2026 | 1 | 1,562,665 | 665.75 | | 195,177 | | 156,570 | | 225,523 | | | (38,768) | | 9,892 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S5T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2024 | 06/12/2026 | 1 | 2,356,434 | 670.79 | | 293,140 | | 249,250 | | 333,595 | | | (44,172) | | 15,356 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 444,158 | 672.38 | | 58,007 | | 50,746 | | 62,228 | | | (7,459) | | 2,934 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 333,358 | 671.02 | | 44,037 | | 38,532 | | 47,214 | | | (5,655) | | 2,204 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/18/2026 | 1 | 3,417,143 | 671.92 | | 444,229 | | 384,015 | | 476,731 | | | (61,715) | | 22,376 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 115,520 | 662.93 | | 15,815 | | 13,403 | | 17,252 | | | (2,426) | | 752 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/01/2026 | 1 | 115,474 | 659.49 | | 15,647 | | 13,086 | | 17,666 | | | (2,611) | | 746 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/05/2026 | 1 | 1,153,603 | 672.84 | | 146,277 | | 123,648 | | 159,445 | | | (23,107) | | 7,475 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/02/2026 | 1 | 16,059 | 659.89 | | 2,173 | | 1,818 | | 2,452 | | | (362) | | 104 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 272,605 | 662.09 | | 35,875 | | 30,630 | | 41,229 | | | (5,364) | | 1,776 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/25/2024 | 06/25/2026 | 1 | 97,265 | 670.19 | | 13,034 | | 11,315 | | 13,778 | | | (1,732) | | 640 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 787,200 | 668.7 | | 97,928 | | 83,803 | | 113,888 | | | (14,448) | | 5,146 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 231,302 | 672.19 | | 30,116 | | 26,056 | | 32,302 | | | (4,161) | | 1,519 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/11/2024 | 06/11/2026 | 1 | 3,194,509 | 671.34 | | 404,105 | | 343,046 | | 449,657 | | | (61,446) | | 20,800 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 2,246,146 | 678.41 | | 280,319 | | 245,231 | | 300,698 | | | (36,046) | | 14,836 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 1 | 554,293 | 669.32 | | 72,557 | | 62,635 | | 79,068 | | | (10,166) | | 3,630 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 213,185 | 672.38 | | 27,863 | | 24,380 | | 29,890 | | | (3,578) | | 1,409 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 141,734 | 668.64 | | 19,049 | | 16,668 | | 20,429 | | | (2,446) | | 937 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 340,302 | 671.92 | | 44,409 | | 38,423 | | 47,620 | | | (6,136) | | 2,235 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 101,893 | 665.69 | | 13,674 | | 11,589 | | 14,911 | | | (2,098) | | 663 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 102,870 | 665.28 | | 13,815 | | 11,858 | | 15,132 | | | (1,987) | | 673 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/18/2026 | 1 | 58,786 | 667.79 | | 7,883 | | 6,815 | | 8,458 | | | (1,095) | | 385 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/26/2026 | 1 | 574,625 | 668.24 | | 77,230 | | 67,523 | | 82,830 | | | (9,972) | | 3,787 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 123,174 | 659.07 | | 16,493 | | 14,114 | | 19,120 | | | (2,433) | | 805 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/18/2024 | 06/18/2026 | 1 | 5,436,380 | 674.72 | | 675,742 | | 580,934 | | 746,108 | | | (96,270) | | 35,598 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/17/2026 | 1 | 245,290 | 675 | | 30,612 | | 26,275 | | 33,554 | | | (4,403) | | 1,605 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/02/2026 | 1 | 3,320,312 | 669.62 | | 430,644 | | 326,408 | | 446,151 | | | (105,440) | | 20,361 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/10/2026 | 1 | 901,532 | 661.58 | | 114,675 | | 88,065 | | 132,368 | | | (26,936) | | 5,568 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/20/2026 | 1 | 197,887 | 640.28 | | 27,368 | | 21,307 | | 34,828 | | | (6,140) | | 1,233 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2024 | 04/10/2026 | 1 | 1,314,411 | 667.41 | | 168,902 | | 128,996 | | 182,834 | | | (40,027) | | 8,119 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/15/2024 | 04/15/2026 | 1 | 319,447 | 654.85 | | 40,921 | | 31,534 | | 50,043 | | | (9,417) | | 1,982 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/02/2026 | 1 | 320,978 | 664.84 | | 43,139 | | 32,698 | | 44,796 | | | (10,562) | | 1,968 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/10/2026 | 1 | 409,420 | 655.43 | | 54,576 | | 41,912 | | 62,988 | | | (12,819) | | 2,529 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/02/2026 | 1 | 596,392 | 668.28 | | 78,127 | | 59,217 | | 81,003 | | | (19,129) | | 3,657 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2024 | 04/24/2026 | 1 | 1,286,190 | 654.12 | | 165,790 | | 130,345 | | 204,067 | | | (35,933) | | 8,044 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/05/2026 | 1 | 107,671 | 660.65 | | 13,448 | | 10,733 | | 16,239 | | | (2,756) | | 680 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/21/2026 | 1 | 2,283,733 | 644.89 | | 305,335 | | 237,809 | | 389,301 | | | (68,408) | | 14,244 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 04/16/2026 | 1 | 3,321,624 | 650.82 | | 427,161 | | 329,759 | | 539,746 | | | (97,720) | | 20,627 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 1 | 1,256,218 | 649.64 | | 161,173 | | 125,332 | | 206,417 | | | (36,308) | | 7,808 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/09/2024 | 04/09/2026 | 1 | 4,717,924 | 680.77 | | 591,628 | | 451,035 | | 577,108 | | | (141,018) | | 29,115 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/29/2024 | 04/29/2026 | 1 | 2,422,444 | 656.15 | | 323,639 | | 255,621 | | 376,005 | | | (68,274) | | 15,216 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/18/2026 | 1 | 1,940,676 | 674.51 | | 242,196 | | 197,888 | | 260,411 | | | (45,060) | | 12,389 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 140,989 | 664.8 | | 18,949 | | 15,487 | | 20,394 | | | (3,521) | | 901 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/02/2026 | 1 | 1,189,962 | 674.55 | | 148,626 | | 112,652 | | 153,668 | | | (36,390) | | 7,297 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/05/2026 | 1 | 864,033 | 654.77 | | 113,015 | | 90,195 | | 136,107 | | | (23,159) | | 5,455 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/28/2026 | 1 | 20,567 | 652.32 | | 2,787 | | 2,197 | | 3,294 | | | (598) | | 129 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/18/2024 | 04/17/2026 | 1 | 57,471 | 640.45 | | 7,948 | | 6,172 | | 10,081 | | | (1,799) | | 357 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/13/2026 | 1 | 79,200 | 655.43 | | 10,589 | | 8,142 | | 12,210 | | | (2,477) | | 491 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 406,530 | 660.51 | | 54,434 | | 45,088 | | 61,649 | | | (9,580) | | 2,615 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/02/2026 | 1 | 983,170 | 669.64 | | 122,601 | | 92,798 | | 133,059 | | | (30,145) | | 6,029 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2024 | 05/01/2026 | 1 | 2,175,103 | 653.25 | | 277,108 | | 219,631 | | 349,447 | | | (57,699) | | 13,686 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/02/2026 | 1 | 409,524 | 663.41 | | 53,566 | | 40,544 | | 58,217 | | | (13,171) | | 2,511 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/07/2024 | 05/07/2026 | 1 | 1,646,384 | 666.3 | | 205,139 | | 164,281 | | 236,252 | | | (41,028) | | 10,413 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 80,317 | 664.4 | | 10,827 | | 8,849 | | 11,653 | | | (2,012) | | 513 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/24/2026 | 1 | 269,600 | 648.96 | | 37,313 | | 29,376 | | 44,124 | | | (8,047) | | 1,686 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/06/2026 | 1 | 466,153 | 657.77 | | 61,579 | | 49,229 | | 71,377 | | | (12,400) | | 2,946 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 1 | 228,843 | 663.57 | | 30,276 | | 24,786 | | 33,603 | | | (5,516) | | 1,463 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2024 | 06/05/2026 | 1 | 178,429 | 666.74 | | 23,660 | | 19,972 | | 25,764 | | | (3,765) | | 1,156 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/02/2026 | 1 | 93,569 | 660 | | 12,566 | | 9,512 | | 13,658 | | | (3,090) | | 574 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 253,657 | 666.89 | | 33,584 | | 27,449 | | 36,119 | | | (6,240) | | 1,621 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/21/2026 | 1 | 350,108 | 649.64 | | 45,094 | | 35,121 | | 57,681 | | | (10,103) | | 2,184 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/10/2026 | 1 | 3,221,813 | 656.75 | | 425,279 | | 326,596 | | 490,756 | | | (99,894) | | 19,900 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/04/2024 | 06/04/2026 | 1 | 85,069 | 660.74 | | 11,527 | | 9,674 | | 12,906 | | | (1,863) | | 551 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 1 | 70,221 | 640.28 | | 9,691 | | 7,536 | | 12,336 | | | (2,183) | | 436 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/01/2026 | 1 | 228,986 | 653.19 | | 30,203 | | 24,071 | | 36,393 | | | (6,223) | | 1,441 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/14/2026 | 1 | 104,414 | 655.43 | | 13,971 | | 10,747 | | 16,109 | | | (3,264) | | 647 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2024 | 05/08/2026 | 1 | 2,134,128 | 663.2 | | 278,290 | | 224,168 | | 312,434 | | | (54,971) | | 13,509 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2024 | 05/01/2026 | 1 | 3,087,957 | 651.81 | | 406,375 | | 323,419 | | 497,950 | | | (84,174) | | 19,429 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 2 | 1,164,424 | 663.57 | | 153,197 | | 128,124 | | 172,511 | | | (25,567) | | 7,502 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 1 | 82,663 | 659.6 | | 11,399 | | 8,742 | | 12,182 | | | (2,690) | | 511 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/24/2026 | 1 | 1,643,124 | 658.45 | | 211,634 | | 166,618 | | 250,796 | | | (45,641) | | 10,276 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/21/2026 | 1 | 396,930 | 643.6 | | 53,586 | | 41,735 | | 68,291 | | | (12,006) | | 2,476 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/21/2024 | 05/21/2026 | 1 | 119,083 | 663.81 | | 15,969 | | 13,095 | | 17,406 | | | (2,888) | | 762 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/08/2026 | 1 | 3,616,988 | 663.91 | | 473,464 | | 381,910 | | 526,119 | | | (93,002) | | 22,895 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 05/13/2026 | 1 | 123,952 | 662.3 | | 16,287 | | 13,177 | | 18,348 | | | (3,124) | | 788 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 1 | 355,683 | 643.6 | | 47,839 | | 37,201 | | 61,041 | | | (10,777) | | 2,211 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/11/2026 | 1 | 1,907,907 | 669.87 | | 239,252 | | 193,178 | | 265,769 | | | (46,803) | | 12,108 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 04/01/2026 | 1 | 320,477 | 680.55 | | 40,124 | | 30,148 | | 39,006 | | | (10,003) | | 1,963 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 1 | 31,543 | 661.96 | | 4,186 | | 3,498 | | 4,729 | | | (701) | | 203 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/11/2026 | 1 | 84,884 | 659.82 | | 11,493 | | 9,280 | | 12,759 | | | (2,248) | | 539 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 135,567 | 668.06 | | 17,136 | | 14,193 | | 19,435 | | | (3,016) | | 872 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2024 | 05/01/2026 | 1 | 882,667 | 657.67 | | 110,951 | | 88,302 | | 136,346 | | | (22,982) | | 5,554 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 1 | 388,011 | 653.89 | | 52,692 | | 43,522 | | 61,925 | | | (9,396) | | 2,485 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/06/2026 | 1 | 27,776 | 664.84 | | 3,747 | | 2,845 | | 3,889 | | | (912) | | 171 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/15/2026 | 1 | 557,412 | 666.89 | | 73,523 | | 60,016 | | 79,132 | | | (13,735) | | 3,549 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/14/2026 | 1 | 1,257,674 | 656.75 | | 166,642 | | 128,186 | | 192,119 | | | (38,929) | | 7,796 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 87,829 | 658.04 | | 11,980 | | 9,923 | | 13,562 | | | (2,108) | | 565 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/29/2026 | 1 | 272,167 | 652.36 | | 37,069 | | 30,806 | | 44,247 | | | (6,297) | | 1,753 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/21/2026 | 1 | 56,642 | 640.28 | | 7,845 | | 6,110 | | 9,975 | | | (1,758) | | 353 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/09/2026 | 1 | 224,350 | 672.84 | | 28,560 | | 24,166 | | 31,105 | | | (4,487) | | 1,458 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 1,743,442 | 672.84 | | 221,766 | | 187,601 | | 241,530 | | | (34,888) | | 11,325 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 55,186 | 658.67 | | 7,411 | | 6,343 | | 8,591 | | | (1,093) | | 361 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 230,820 | 671.92 | | 30,145 | | 26,087 | | 32,324 | | | (4,159) | | 1,517 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 423,642 | 662.75 | | 55,158 | | 47,203 | | 64,035 | | | (8,138) | | 2,770 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 652,931 | 682.3 | | 81,355 | | 71,032 | | 84,150 | | | (10,602) | | 4,303 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 834,674 | 671.18 | | 109,593 | | 94,840 | | 117,541 | | | (15,121) | | 5,487 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 936,154 | 667.04 | | 124,321 | | 105,366 | | 135,638 | | | (19,074) | | 6,091 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 93,119 | 670.57 | | 12,273 | | 10,619 | | 13,163 | | | (1,696) | | 612 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 298,420 | 677.96 | | 37,243 | | 32,229 | | 39,927 | | | (5,139) | | 1,962 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/11/2024 | 06/11/2026 | 1 | 208,374 | 664.62 | | 27,755 | | 23,562 | | 30,836 | | | (4,220) | | 1,357 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/10/2026 | 1 | 77,406 | 665.42 | | 10,403 | | 8,817 | | 11,350 | | | (1,596) | | 504 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 1 | 575,673 | 676.23 | | 75,125 | | 65,592 | | 77,725 | | | (9,790) | | 3,794 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/15/2026 | 1 | 324,295 | 663.02 | | 42,126 | | 36,042 | | 48,888 | | | (6,224) | | 2,118 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2024 | 06/12/2026 | 1 | 875,188 | 664.08 | | 114,650 | | 97,484 | | 130,232 | | | (17,276) | | 5,703 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/26/2026 | 1 | 631,399 | 672.65 | | 82,082 | | 71,765 | | 88,083 | | | (10,598) | | 4,161 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/18/2024 | 06/18/2026 | 1 | 686,341 | 667.98 | | 89,773 | | 77,178 | | 99,085 | | | (12,790) | | 4,494 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 122,005 | 668.24 | | 16,434 | | 14,377 | | 17,625 | | | (2,113) | | 806 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 1 | 1,602,972 | 663.7 | | 208,386 | | 177,919 | | 239,604 | | | (31,158) | | 10,446 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 1 | 373,501 | 673.61 | | 49,153 | | 42,604 | | 51,454 | | | (6,599) | | 2,457 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/24/2024 | 09/24/2026 | 1 | 4,468,274 | 706.14 | | 488,829 | | 485,472 | | 499,969 | | | (4,018) | | 31,465 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 48,514 | 694.23 | | 5,797 | | 5,742 | | 5,942 | | | (79) | | 341 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 609,637 | 694.23 | | 72,608 | | 71,906 | | 74,427 | | | (997) | | 4,275 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/28/2026 | 1 | 66,541 | 699.82 | | 7,685 | | 7,685 | | 7,841 | | | (32) | | 470 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 128,644 | 696.13 | | 15,154 | | 15,009 | | 15,534 | | | (207) | | 905 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 140,776 | 698.89 | | 16,175 | | 15,886 | | 16,563 | | | (310) | | 986 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/28/2026 | 1 | 117,890 | 695.51 | | 14,076 | | 14,076 | | 14,347 | | | (58) | | 832 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 1 | 956,649 | 695.39 | | 110,110 | | 107,981 | | 115,677 | | | (2,571) | | 6,676 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2024 | 09/25/2026 | 1 | 223,124 | 698.53 | | 25,771 | | 25,735 | | 26,540 | | | (141) | | 1,572 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2024 | 09/25/2026 | 1 | 239,093 | 693.95 | | 28,619 | | 28,580 | | 29,430 | | | (157) | | 1,685 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 1,597,859 | 696.57 | | 186,950 | | 183,611 | | 191,340 | | | (3,585) | | 11,190 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 153,068 | 693.71 | | 17,909 | | 17,565 | | 18,807 | | | (416) | | 1,071 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 1 | 97,772 | 690.6 | | 11,518 | | 11,279 | | 12,309 | | | (284) | | 682 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 80,963 | 697.2 | | 9,424 | | 9,256 | | 9,649 | | | (181) | | 567 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 344,154 | 692.72 | | 40,576 | | 39,795 | | 42,596 | | | (942) | | 2,408 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 2,098,483 | 699.66 | | 248,041 | | 248,041 | | 248,041 | | | | | 14,839 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/24/2024 | 09/24/2026 | 1 | 89,331 | 694.56 | | 10,702 | | 10,628 | | 10,913 | | | (88) | | 629 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 1 | 121,386 | 686.76 | | 14,736 | | 14,431 | | 15,722 | | | (364) | | 847 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 168,477 | 694.31 | | 20,049 | | 19,691 | | 20,519 | | | (384) | | 1,180 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/17/2026 | 2 | 1,028,125 | 695.26 | | 120,689 | | 118,885 | | 124,666 | | | (1,965) | | 7,205 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 1 | 1,355,597 | 698.21 | | 150,336 | | 147,225 | | 161,172 | | | (3,712) | | 9,460 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 125,701 | 698.53 | | 14,481 | | 14,341 | | 14,858 | | | (199) | | 882 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 252,809 | 680.13 | | 30,691 | | 29,801 | | 34,517 | | | (1,012) | | 1,756 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/01/2026 | 1 | 142,224 | 691.58 | | 17,437 | | 16,789 | | 17,582 | | | (738) | | 985 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/23/2026 | 1 | 423,162 | 706.78 | | 46,463 | | 46,080 | | 47,029 | | | (446) | | 2,978 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/02/2024 | 07/02/2026 | 1 | 4,245,348 | 687.17 | | 535,338 | | 470,538 | | 525,695 | | | (66,001) | | 28,108 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2024 | 07/10/2026 | 1 | 1,146,017 | 700.47 | | 142,679 | | 126,804 | | 126,112 | | | (16,027) | | 7,635 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 392,742 | 687.02 | | 51,174 | | 45,340 | | 48,512 | | | (5,889) | | 2,612 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 1,880,461 | 696.08 | | 234,117 | | 207,067 | | 214,950 | | | (27,863) | | 12,489 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/13/2026 | 1 | 848,598 | 693.38 | | 108,621 | | 97,116 | | 99,275 | | | (11,887) | | 5,667 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 75,661 | 688.46 | | 9,791 | | 8,844 | | 9,274 | | | (982) | | 507 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 542,939 | 686.39 | | 67,162 | | 61,881 | | 68,749 | | | (5,528) | | 3,675 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/30/2026 | 1 | 6,450,295 | 693.06 | | 781,776 | | 716,270 | | 774,755 | | | (66,397) | | 43,631 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 75,815 | 681.23 | | 9,773 | | 8,926 | | 10,001 | | | (882) | | 512 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 1,060,832 | 673.84 | | 129,634 | | 119,607 | | 149,726 | | | (10,506) | | 7,181 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/23/2024 | 07/23/2026 | 1 | 237,416 | 689.08 | | 31,291 | | 28,369 | | 28,979 | | | (2,958) | | 1,597 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 483,975 | 660.68 | | 57,932 | | 53,555 | | 77,069 | | | (4,444) | | 3,288 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/13/2026 | 1 | 390,163 | 691.42 | | 50,682 | | 45,314 | | 46,354 | | | (5,547) | | 2,605 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 159,991 | 674.89 | | 20,431 | | 18,627 | | 22,333 | | | (1,878) | | 1,077 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 2,054,483 | 676.43 | | 246,127 | | 227,090 | | 284,516 | | | (19,947) | | 13,907 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 2,016,750 | 682.23 | | 230,515 | | 212,685 | | 267,513 | | | (18,682) | | 13,652 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2024 | 07/31/2026 | 1 | 468,761 | 687.78 | | 60,470 | | 55,486 | | 58,411 | | | (5,053) | | 3,173 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2024 | 07/31/2026 | 1 | 656,074 | 689.39 | | 83,584 | | 76,695 | | 80,754 | | | (6,984) | | 4,441 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/23/2024 | 07/23/2026 | 1 | 309,327 | 692.16 | | 39,841 | | 36,120 | | 36,865 | | | (3,766) | | 2,081 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/09/2024 | 07/09/2026 | 1 | 108,847 | 687.11 | | 14,444 | | 12,817 | | 13,399 | | | (1,642) | | 725 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 370,697 | 686.36 | | 47,116 | | 43,103 | | 46,875 | | | (4,066) | | 2,506 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 110,932 | 690.72 | | 14,488 | | 12,955 | | 13,264 | | | (1,583) | | 741 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 1 | 182,200 | 674.8 | | 22,156 | | 20,449 | | 25,593 | | | (1,788) | | 1,236 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 143,224 | 688.18 | | 18,619 | | 16,826 | | 17,638 | | | (1,859) | | 962 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 150,684 | 671.52 | | 18,820 | | 17,373 | | 21,692 | | | (1,517) | | 1,023 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 78,094 | 655.89 | | 9,715 | | 8,981 | | 12,854 | | | (745) | | 531 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 1 | 618,299 | 693.38 | | 78,957 | | 70,559 | | 72,142 | | | (8,677) | | 4,119 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 244,005 | 690.13 | | 31,306 | | 28,296 | | 29,624 | | | (3,122) | | 1,639 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 1 | 2,389,239 | 696.08 | | 296,266 | | 261,845 | | 272,113 | | | (35,454) | | 15,819 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 1 | 405,319 | 688.83 | | 53,502 | | 47,812 | | 49,015 | | | (5,879) | | 2,700 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 436,869 | 688.55 | | 56,356 | | 50,293 | | 53,238 | | | (6,262) | | 2,910 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 139,424 | 675.17 | | 17,763 | | 16,195 | | 19,424 | | | (1,633) | | 939 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 256,369 | 672.58 | | 33,302 | | 30,363 | | 36,399 | | | (3,061) | | 1,726 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 55,216 | 671.15 | | 7,250 | | 6,610 | | 7,922 | | | (666) | | 372 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/03/2024 | 07/02/2026 | 1 | 338,406 | 687.59 | | 42,470 | | 37,484 | | 41,742 | | | (5,185) | | 2,241 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 358,734 | 687.52 | | 47,568 | | 42,072 | | 43,882 | | | (5,661) | | 2,383 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/03/2024 | 07/02/2026 | 1 | 789,090 | 680.71 | | 104,239 | | 92,001 | | 102,659 | | | (12,726) | | 5,224 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 74,031 | 687.52 | | 9,831 | | 8,697 | | 9,063 | | | (1,168) | | 492 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/02/2024 | 07/02/2026 | 1 | 511,262 | 680.3 | | 67,844 | | 59,632 | | 66,765 | | | (8,364) | | 3,385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 197,443 | 667.4 | | 26,892 | | 23,567 | | 28,794 | | | (3,352) | | 1,306 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 1,179,008 | 671.39 | | 155,865 | | 136,596 | | 166,953 | | | (19,430) | | 7,800 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2024 | 07/10/2026 | 1 | 941,153 | 693.47 | | 123,291 | | 109,573 | | 109,556 | | | (13,849) | | 6,270 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 300,722 | 696.08 | | 37,470 | | 33,147 | | 34,406 | | | (4,453) | | 1,999 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/10/2026 | 1 | 50,044 | 690.72 | | 6,610 | | 5,915 | | 5,963 | | | (702) | | 333 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 37,101 | 666.99 | | 5,068 | | 4,441 | | 5,427 | | | (632) | | 245 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 642,342 | 689.12 | | 84,275 | | 74,551 | | 77,663 | | | (10,016) | | 4,269 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 1 | 445,071 | 690.17 | | 57,681 | | 50,980 | | 53,141 | | | (6,903) | | 2,947 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 1,768,541 | 689.89 | | 230,618 | | 203,971 | | 212,362 | | | (27,447) | | 11,746 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 971,214 | 670.38 | | 129,463 | | 113,458 | | 138,567 | | | (16,139) | | 6,425 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 392,608 | 685.64 | | 52,806 | | 46,704 | | 48,733 | | | (6,285) | | 2,608 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 182,544 | 693.38 | | 23,384 | | 20,911 | | 21,374 | | | (2,556) | | 1,220 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 736,221 | 689.59 | | 94,236 | | 84,098 | | 88,989 | | | (10,471) | | 4,905 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 1,703,672 | 689.09 | | 220,285 | | 199,104 | | 208,522 | | | (21,968) | | 11,446 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 101,679 | 693.1 | | 13,056 | | 11,675 | | 11,932 | | | (1,427) | | 679 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 114,174 | 686.02 | | 15,094 | | 13,642 | | 14,308 | | | (1,505) | | 767 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 732,180 | 696.07 | | 93,133 | | 84,013 | | 83,824 | | | (9,454) | | 4,904 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 199,974 | 669.5 | | 26,817 | | 23,501 | | 28,717 | | | (3,343) | | 1,323 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 1,481,562 | 690.17 | | 192,751 | | 170,480 | | 177,513 | | | (22,940) | | 9,840 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 1,403,262 | 696.05 | | 171,619 | | 155,026 | | 162,061 | | | (17,209) | | 9,399 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2024 | 07/10/2026 | 1 | 55,781 | 690.38 | | 7,475 | | 6,643 | | 6,653 | | | (840) | | 372 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 283,711 | 690.13 | | 36,372 | | 32,870 | | 34,415 | | | (3,632) | | 1,905 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 308,415 | 690.17 | | 40,156 | | 35,522 | | 36,984 | | | (4,773) | | 2,050 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 1,338,960 | 671.12 | | 177,412 | | 155,479 | | 189,984 | | | (22,116) | | 8,858 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 1,141,090 | 695.78 | | 145,489 | | 131,241 | | 130,931 | | | (14,768) | | 7,643 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 07/17/2026 | 2 | 677,258 | 695.01 | | 84,773 | | 77,077 | | 78,187 | | | (7,973) | | 4,536 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/16/2024 | 07/16/2026 | 1 | 159,085 | 702.15 | | 20,649 | | 18,522 | | 17,112 | | | (2,150) | | 1,065 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/28/2026 | 1 | 13,916 | 679.1 | | 1,824 | | 1,666 | | 1,867 | | | (164) | | 94 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 1 | 3,334,559 | 693.1 | | 426,490 | | 381,131 | | 389,931 | | | (46,867) | | 22,215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 1,172,371 | 671.02 | | 145,374 | | 135,589 | | 170,936 | | | (10,327) | | 8,001 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 316,234 | 686.95 | | 41,269 | | 36,829 | | 39,020 | | | (4,585) | | 2,107 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 256,295 | 694.41 | | 32,960 | | 29,836 | | 29,921 | | | (3,161) | | 1,723 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 141,328 | 694.1 | | 18,245 | | 16,459 | | 16,434 | | | (1,852) | | 947 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 1,064,283 | 680.96 | | 129,736 | | 118,284 | | 142,016 | | | (11,924) | | 7,167 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 1,760,892 | 689.02 | | 213,948 | | 195,408 | | 218,940 | | | (19,317) | | 11,884 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 222,446 | 670.26 | | 29,407 | | 26,811 | | 32,120 | | | (2,703) | | 1,498 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 178,442 | 693.19 | | 22,216 | | 19,683 | | 20,998 | | | (2,556) | | 1,187 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 419,439 | 673.53 | | 54,108 | | 49,331 | | 59,139 | | | (4,973) | | 2,824 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2024 | 07/17/2026 | 1 | 109,389 | 699.63 | | 14,199 | | 12,755 | | 12,063 | | | (1,459) | | 733 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 165,196 | 669.19 | | 20,716 | | 19,314 | | 24,335 | | | (1,480) | | 1,124 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/13/2024 | 08/13/2026 | 1 | 236,563 | 675.55 | | 28,648 | | 26,798 | | 33,288 | | | (1,884) | | 1,617 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 1 | 1,141,846 | 689.89 | | 148,326 | | 131,093 | | 136,636 | | | (17,750) | | 7,560 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 435,810 | 691.5 | | 57,353 | | 51,736 | | 51,723 | | | (5,822) | | 2,919 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 483,436 | 693.08 | | 62,798 | | 56,242 | | 56,596 | | | (6,624) | | 3,233 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 250,714 | 687.64 | | 32,568 | | 29,064 | | 30,769 | | | (3,619) | | 1,670 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 89,612 | 685.61 | | 11,847 | | 10,701 | | 11,229 | | | (1,188) | | 600 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2024 | 07/17/2026 | 1 | 1,945,174 | 708.34 | | 236,728 | | 212,665 | | 199,798 | | | (24,321) | | 13,029 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2024 | 08/07/2026 | 1 | 102,413 | 663.58 | | 12,525 | | 11,613 | | 15,910 | | | (927) | | 697 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 602,329 | 692.56 | | 71,015 | | 65,431 | | 72,742 | | | (5,845) | | 4,077 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 2 | 2,266,706 | 682.23 | | 259,507 | | 239,532 | | 301,380 | | | (20,917) | | 15,378 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 81,847 | 701.71 | | 9,977 | | 8,936 | | 8,943 | | | (1,052) | | 547 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 276,593 | 685.63 | | 34,408 | | 31,703 | | 35,227 | | | (2,832) | | 1,872 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 203,639 | 691.61 | | 26,758 | | 23,965 | | 24,118 | | | (2,822) | | 1,362 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/30/2026 | 1 | 57,632 | 682.17 | | 7,579 | | 6,944 | | 7,523 | | | (644) | | 390 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 1,992,591 | 683.16 | | 252,661 | | 230,675 | | 258,442 | | | (22,906) | | 13,417 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2024 | 08/06/2026 | 1 | 2,382,086 | 673.32 | | 275,131 | | 254,723 | | 343,468 | | | (20,729) | | 16,197 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 1 | 290,027 | 681.13 | | 35,441 | | 33,339 | | 38,926 | | | (2,236) | | 1,984 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 632,198 | 687.48 | | 82,691 | | 74,740 | | 78,341 | | | (8,247) | | 4,247 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/13/2026 | 1 | 128,207 | 688.83 | | 16,962 | | 15,165 | | 15,543 | | | (1,856) | | 856 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/23/2024 | 07/23/2026 | 1 | 3,391,370 | 699.15 | | 414,765 | | 376,023 | | 382,467 | | | (39,204) | | 22,819 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 466,591 | 681.51 | | 59,864 | | 54,655 | | 61,277 | | | (5,427) | | 3,142 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 992,534 | 684.01 | | 128,434 | | 117,496 | | 127,772 | | | (11,084) | | 6,709 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 510,392 | 702.03 | | 62,115 | | 56,032 | | 55,700 | | | (6,305) | | 3,419 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 211,951 | 681.65 | | 27,914 | | 25,537 | | 27,773 | | | (2,409) | | 1,433 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 1 | 121,923 | 679.48 | | 15,094 | | 14,199 | | 16,564 | | | (952) | | 834 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 616,495 | 682.88 | | 78,295 | | 71,482 | | 80,128 | | | (7,098) | | 4,151 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 151,028 | 677.72 | | 19,996 | | 18,263 | | 20,451 | | | (1,805) | | 1,019 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 1 | 185,631 | 691.42 | | 24,039 | | 21,483 | | 21,997 | | | (2,642) | | 1,237 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 287,249 | 680.54 | | 37,227 | | 34,001 | | 38,089 | | | (3,361) | | 1,939 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 1 | 448,160 | 688.22 | | 58,933 | | 52,086 | | 54,338 | | | (7,053) | | 2,967 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 1,197,597 | 690.13 | | 153,053 | | 138,255 | | 144,903 | | | (15,347) | | 8,021 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 495,202 | 680.54 | | 64,030 | | 58,458 | | 65,509 | | | (5,805) | | 3,335 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 116,433 | 674.8 | | 14,123 | | 13,031 | | 16,319 | | | (1,145) | | 788 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/23/2024 | 07/23/2026 | 2 | 270,343 | 690.55 | | 31,828 | | 29,619 | | 32,624 | | | (2,248) | | 1,819 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 1 | 101,122 | 691.7 | | 13,075 | | 11,684 | | 11,956 | | | (1,437) | | 674 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2024 | 08/07/2026 | 1 | 494,377 | 662.04 | | 61,204 | | 56,748 | | 77,633 | | | (4,527) | | 3,364 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 408,440 | 700.64 | | 50,156 | | 45,403 | | 45,377 | | | (4,810) | | 2,746 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 172,952 | 699.32 | | 21,204 | | 18,961 | | 19,313 | | | (2,317) | | 1,156 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 1 | 438,912 | 682.38 | | 53,459 | | 50,358 | | 58,260 | | | (3,305) | | 3,002 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 218,731 | 682.23 | | 25,110 | | 23,179 | | 29,105 | | | (2,024) | | 1,485 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/17/2026 | 1 | 427,536 | 682.66 | | 52,117 | | 49,106 | | 56,767 | | | (3,208) | | 2,931 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 374,023 | 693.4 | | 48,548 | | 43,794 | | 43,734 | | | (4,928) | | 2,505 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 529,882 | 695.47 | | 67,666 | | 60,602 | | 60,873 | | | (7,137) | | 3,544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2024 | 08/14/2026 | 1 | 181,240 | 676.05 | | 21,930 | | 20,544 | | 25,408 | | | (1,412) | | 1,240 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 677,072 | 660.42 | | 81,249 | | 75,110 | | 108,017 | | | (6,233) | | 4,600 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/12/2026 | 1 | 1,111,641 | 669.09 | | 137,510 | | 128,443 | | 164,927 | | | (9,230) | | 7,592 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 3,719,808 | 673.61 | | 450,469 | | 419,981 | | 530,838 | | | (32,176) | | 25,311 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 1 | 468,866 | 697.05 | | 53,545 | | 51,044 | | 55,567 | | | (2,567) | | 3,235 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/28/2026 | 1 | 711,958 | 680.54 | | 92,341 | | 84,350 | | 94,478 | | | (8,326) | | 4,809 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 350,643 | 671.7 | | 43,269 | | 40,357 | | 50,876 | | | (3,074) | | 2,393 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/17/2026 | 1 | 364,161 | 680.04 | | 45,302 | | 42,684 | | 49,294 | | | (2,789) | | 2,496 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 3,034,551 | 682.96 | | 360,505 | | 350,048 | | 405,872 | | | (11,885) | | 21,072 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 162,179 | 692.72 | | 19,105 | | 18,737 | | 20,057 | | | (444) | | 1,134 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 148,814 | 683.16 | | 18,914 | | 17,275 | | 19,348 | | | (1,708) | | 1,004 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 1 | 1,131,795 | 682.66 | | 137,626 | | 129,642 | | 149,927 | | | (8,507) | | 7,741 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 434,130 | 681.62 | | 54,266 | | 51,572 | | 57,969 | | | (2,903) | | 2,984 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 1 | 1,053,928 | 688.71 | | 128,790 | | 122,564 | | 132,490 | | | (6,723) | | 7,245 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 378,875 | 689.85 | | 48,648 | | 43,963 | | 46,059 | | | (4,858) | | 2,544 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/28/2026 | 1 | 280,275 | 682.13 | | 35,931 | | 32,822 | | 36,753 | | | (3,240) | | 1,893 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 132,835 | 672 | | 16,471 | | 15,197 | | 19,002 | | | (1,335) | | 899 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 325,458 | 681.18 | | 41,105 | | 38,790 | | 43,530 | | | (2,365) | | 2,234 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 37,463 | 669.19 | | 4,709 | | 4,392 | | 5,530 | | | (335) | | 255 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/09/2026 | 1 | 275,905 | 685.29 | | 33,247 | | 32,333 | | 36,198 | | | (956) | | 1,923 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/25/2026 | 1 | 1,053,177 | 688.71 | | 129,119 | | 122,912 | | 132,825 | | | (6,703) | | 7,261 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/21/2026 | 1 | 188,815 | 682.54 | | 23,526 | | 22,266 | | 24,992 | | | (1,289) | | 1,298 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 110,591 | 673.33 | | 13,459 | | 12,552 | | 15,847 | | | (957) | | 754 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 125,181 | 694.24 | | 15,034 | | 14,475 | | 15,154 | | | (638) | | 867 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 1 | 903,140 | 691.36 | | 108,106 | | 102,880 | | 111,284 | | | (5,643) | | 6,209 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/28/2026 | 1 | 106,354 | 684.83 | | 13,188 | | 12,608 | | 13,869 | | | (596) | | 735 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 800,572 | 685.6 | | 102,393 | | 93,673 | | 101,822 | | | (8,837) | | 5,411 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 298,647 | 673.61 | | 36,286 | | 33,843 | | 42,743 | | | (2,578) | | 2,038 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 219,135 | 689.25 | | 28,948 | | 25,886 | | 26,503 | | | (3,164) | | 1,464 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 40,900 | 690.52 | | 5,419 | | 4,889 | | 4,892 | | | (550) | | 274 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/02/2026 | 1 | 191,872 | 691.58 | | 23,543 | | 22,670 | | 23,739 | | | (996) | | 1,330 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/02/2026 | 1 | 713,037 | 691.93 | | 87,276 | | 84,039 | | 87,987 | | | (3,691) | | 4,944 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 91,419 | 684.46 | | 11,181 | | 10,625 | | 11,954 | | | (598) | | 628 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2024 | 08/14/2026 | 1 | 618,368 | 674.48 | | 75,750 | | 70,964 | | 87,682 | | | (4,877) | | 4,229 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 75,486 | 688.71 | | 9,451 | | 9,099 | | 9,527 | | | (401) | | 523 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/01/2026 | 1 | 237,050 | 694.24 | | 28,493 | | 27,435 | | 28,721 | | | (1,207) | | 1,643 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 2,210,560 | 700.19 | | 253,330 | | 243,909 | | 255,679 | | | (10,743) | | 15,306 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/30/2026 | 1 | 392,465 | 684.53 | | 50,706 | | 46,458 | | 50,326 | | | (4,307) | | 2,655 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 1 | 663,441 | 681.41 | | 80,873 | | 76,077 | | 88,864 | | | (5,103) | | 4,538 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/02/2026 | 1 | 461,909 | 694.24 | | 55,568 | | 53,507 | | 56,012 | | | (2,350) | | 3,203 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 1 | 906,321 | 680.04 | | 112,384 | | 105,864 | | 122,402 | | | (6,947) | | 6,199 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/18/2026 | 1 | 924,748 | 680.04 | | 115,131 | | 108,489 | | 125,272 | | | (7,078) | | 6,343 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/17/2026 | 1 | 56,420 | 677.22 | | 7,171 | | 6,757 | | 7,797 | | | (441) | | 387 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 56,945 | 685.84 | | 6,890 | | 6,548 | | 7,370 | | | (369) | | 391 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 1,020,621 | 683.49 | | 125,843 | | 119,594 | | 134,418 | | | (6,732) | | 7,016 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 195,526 | 683.21 | | 26,200 | | 23,213 | | 24,874 | | | (3,015) | | 1,301 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 469,006 | 689.85 | | 56,562 | | 55,474 | | 59,302 | | | (1,314) | | 3,282 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 571,020 | 687.3 | | 74,290 | | 65,820 | | 70,381 | | | (8,548) | | 3,798 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/28/2026 | 1 | 2,309,777 | 706.11 | | 253,844 | | 253,844 | | 259,450 | | | (1,042) | | 16,310 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/23/2026 | 1 | 1,959,000 | 698.44 | | 229,791 | | 227,897 | | 232,034 | | | (2,203) | | 13,786 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 378,826 | 704.88 | | 41,481 | | 40,741 | | 42,571 | | | (796) | | 2,653 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 628,710 | 693.32 | | 75,382 | | 74,036 | | 77,141 | | | (1,446) | | 4,403 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 178,300 | 693.24 | | 21,485 | | 21,279 | | 22,000 | | | (294) | | 1,254 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 62,479 | 682.08 | | 7,835 | | 7,394 | | 8,301 | | | (451) | | 429 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/16/2024 | 07/16/2026 | 1 | 843,182 | 703.79 | | 108,180 | | 97,035 | | 89,500 | | | (11,263) | | 5,643 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 1 | 391,866 | 676.43 | | 47,063 | | 43,438 | | 54,390 | | | (3,799) | | 2,659 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 523,206 | 682.88 | | 66,656 | | 60,880 | | 68,165 | | | (6,018) | | 3,531 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 2,244,986 | 701.35 | | 247,173 | | 242,413 | | 260,091 | | | (5,748) | | 15,700 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/18/2024 | 09/18/2026 | 1 | 1,374,150 | 702.58 | | 152,256 | | 149,955 | | 157,986 | | | (2,503) | | 9,637 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 1 | 1,063,357 | 687.25 | | 123,881 | | 116,534 | | 136,352 | | | (7,817) | | 7,273 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 308,031 | 690.83 | | 36,871 | | 36,162 | | 38,666 | | | (856) | | 2,156 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 365,240 | 702 | | 42,404 | | 42,404 | | 42,404 | | | | | 2,583 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 1 | 110,070 | 691.92 | | 14,441 | | 13,027 | | 13,021 | | | (1,466) | | 737 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/21/2026 | 1 | 1,583,913 | 693.42 | | 181,358 | | 171,642 | | 193,196 | | | (9,937) | | 10,889 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 50,744 | 693.71 | | 5,932 | | 5,818 | | 6,229 | | | (138) | | 355 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 1 | 252,534 | 689.85 | | 30,355 | | 29,768 | | 31,829 | | | (709) | | 1,762 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 246,792 | 681.14 | | 30,972 | | 29,434 | | 33,071 | | | (1,657) | | 1,697 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/18/2026 | 1 | 119,667 | 682.66 | | 14,599 | | 13,757 | | 15,902 | | | (898) | | 821 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 251,279 | 693.78 | | 32,490 | | 29,099 | | 29,254 | | | (3,427) | | 1,680 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2024 | 08/14/2026 | 1 | 2,479,307 | 682.88 | | 284,129 | | 266,175 | | 330,574 | | | (18,293) | | 16,958 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 202,531 | 683.93 | | 23,878 | | 23,186 | | 26,898 | | | (787) | | 1,406 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 160,742 | 688.18 | | 20,848 | | 18,833 | | 19,746 | | | (2,091) | | 1,077 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 904,102 | 693.07 | | 106,322 | | 104,278 | | 111,608 | | | (2,469) | | 6,327 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/25/2026 | 1 | 2,649,393 | 706.11 | | 290,373 | | 290,373 | | 296,804 | | | (1,197) | | 18,670 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 55,683 | 669.58 | | 6,877 | | 6,403 | | 8,206 | | | (500) | | 379 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 69,282 | 682.17 | | 8,847 | | 8,152 | | 9,057 | | | (728) | | 469 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 1 | 835,054 | 689.97 | | 98,870 | | 96,825 | | 105,626 | | | (2,441) | | 5,827 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/28/2026 | 1 | 164,525 | 689.02 | | 20,023 | | 18,290 | | 20,473 | | | (1,805) | | 1,111 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/28/2026 | 1 | 1,555,498 | 695.76 | | 177,171 | | 169,383 | | 186,853 | | | (8,009) | | 10,748 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2024 | 09/11/2026 | 1 | 1,170,972 | 694.92 | | 129,627 | | 126,422 | | 143,416 | | | (3,374) | | 8,172 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2024 | 07/17/2026 | 1 | 235,568 | 701.26 | | 30,223 | | 27,151 | | 25,639 | | | (3,105) | | 1,578 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 78,937 | 688.83 | | 10,459 | | 9,353 | | 9,579 | | | (1,143) | | 528 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 2,470,688 | 694.69 | | 317,236 | | 284,118 | | 285,577 | | | (33,462) | | 16,523 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 1 | 133,769 | 689.69 | | 16,226 | | 15,442 | | 16,693 | | | (847) | | 920 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/23/2026 | 1 | 487,500 | 695.19 | | 58,598 | | 58,115 | | 59,168 | | | (562) | | 3,431 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2024 | 08/06/2026 | 1 | 436,530 | 666.58 | | 53,213 | | 49,266 | | 66,052 | | | (4,009) | | 2,968 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 1,598,998 | 671.02 | | 197,636 | | 184,260 | | 232,475 | | | (14,117) | | 10,880 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 1 | 1,360,670 | 692.72 | | 159,879 | | 156,787 | | 167,860 | | | (3,733) | | 9,495 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2024 | 08/06/2026 | 1 | 804,556 | 665.03 | | 99,282 | | 91,918 | | 123,077 | | | (7,480) | | 5,471 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 1,108,990 | 694.69 | | 142,394 | | 128,898 | | 129,185 | | | (13,654) | | 7,456 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/25/2026 | 1 | 483,858 | 695.51 | | 57,627 | | 57,627 | | 58,738 | | | (237) | | 3,410 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 130,639 | 670.46 | | 16,016 | | 14,912 | | 19,131 | | | (1,164) | | 889 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/01/2026 | 1 | 157,121 | 689.69 | | 19,546 | | 18,820 | | 19,701 | | | (828) | | 1,089 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/04/2024 | 09/04/2026 | 1 | 395,323 | 688.73 | | 47,439 | | 45,810 | | 50,274 | | | (1,690) | | 2,745 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/21/2026 | 1 | 400,228 | 684.89 | | 48,948 | | 46,326 | | 52,058 | | | (2,682) | | 2,751 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 896,532 | 697.77 | | 105,253 | | 105,253 | | 107,367 | | | (431) | | 6,335 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 1,361,185 | 689.31 | | 174,640 | | 155,851 | | 164,889 | | | (19,404) | | 9,068 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 437,473 | 673.84 | | 53,678 | | 49,549 | | 61,927 | | | (4,327) | | 2,970 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/10/2024 | 09/10/2026 | 1 | 19,926 | 684.9 | | 2,403 | | 2,340 | | 2,622 | | | (66) | | 139 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/21/2026 | 1 | 269,238 | 696.13 | | 31,689 | | 31,384 | | 32,485 | | | (434) | | 1,892 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 588,027 | 692.02 | | 76,973 | | 69,677 | | 69,944 | | | (7,381) | | 3,954 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/24/2026 | 1 | 2,535,612 | 697.29 | | 290,581 | | 276,592 | | 299,343 | | | (15,105) | | 17,469 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 1,123,576 | 659.68 | | 135,616 | | 125,370 | | 180,164 | | | (10,403) | | 7,634 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/18/2026 | 1 | 503,103 | 688.51 | | 58,612 | | 55,230 | | 63,993 | | | (3,603) | | 3,451 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 1,040,080 | 692 | | 120,025 | | 114,065 | | 128,507 | | | (6,421) | | 7,150 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/25/2026 | 1 | 352,049 | 697.29 | | 40,380 | | 38,439 | | 41,597 | | | (2,096) | | 2,427 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/12/2026 | 1 | 958,684 | 671.66 | | 116,193 | | 108,531 | | 139,645 | | | (7,799) | | 6,547 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 1 | 181,938 | 690.85 | | 21,814 | | 20,796 | | 22,606 | | | (1,046) | | 1,255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 429,119 | 673.33 | | 52,095 | | 48,569 | | 61,358 | | | (3,721) | | 2,920 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 712,209 | 696.13 | | 83,613 | | 82,805 | | 85,718 | | | (1,149) | | 4,995 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/23/2026 | 1 | 170,349 | 700.77 | | 19,624 | | 19,462 | | 19,824 | | | (188) | | 1,199 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2024 | 08/28/2026 | 1 | 934,278 | 696.26 | | 106,695 | | 102,568 | | 111,713 | | | (4,683) | | 6,455 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 2 | 111,791 | 689.45 | | 13,772 | | 13,743 | | 14,037 | | | (87) | | 771 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 1,044,656 | 676.16 | | 125,777 | | 116,101 | | 145,395 | | | (10,138) | | 7,093 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 1 | 128,923 | 674.52 | | 15,716 | | 14,505 | | 18,146 | | | (1,268) | | 875 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 531,204 | 687.48 | | 69,428 | | 62,743 | | 65,771 | | | (6,933) | | 3,566 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 1 | 1,531,123 | 678.8 | | 190,472 | | 179,175 | | 209,064 | | | (12,019) | | 10,472 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 1 | 201,977 | 686.83 | | 25,025 | | 23,815 | | 25,752 | | | (1,306) | | 1,389 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#\$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 203,828 | 688.22 | | 26,905 | | 23,797 | | 24,798 | | | (3,202) | | 1,354 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174\$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/27/2024 | 08/27/2026 | 1 | 128,768 | 686.38 | | 15,993 | | 15,268 | | 16,550 | | | (745) | | 889 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176\$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 208,105 | 695.39 | | 24,036 | | 23,574 | | 25,248 | | | (558) | | 1,456 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 454,189 | 673.61 | | 55,139 | | 51,422 | | 64,957 | | | (3,922) | | 3,097 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 100,722 | 666.6 | | 12,731 | | 11,853 | | 15,161 | | | (926) | | 685 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/30/2026 | 1 | 155,020 | 683.08 | | 20,246 | | 18,549 | | 20,098 | | | (1,719) | | 1,049 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 65,945 | 674.52 | | 8,019 | | 7,399 | | 9,261 | | | (650) | | 446 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/25/2026 | 1 | 116,858 | 686.83 | | 14,537 | | 13,838 | | 14,947 | | | (755) | | 806 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176\$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 81,087 | 680.13 | | 9,876 | | 9,592 | | 11,104 | | | (324) | | 565 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/24/2026 | 1 | 390,357 | 691.36 | | 46,843 | | 44,588 | | 48,219 | | | (2,435) | | 2,689 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172\$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 1,047,282 | 679.38 | | 121,171 | | 112,970 | | 143,271 | | | (8,655) | | 7,126 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 1,014,702 | 671.02 | | 125,722 | | 117,248 | | 147,842 | | | (8,943) | | 6,920 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 622,462 | 684.04 | | 78,368 | | 72,207 | | 80,237 | | | (6,450) | | 4,214 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/02/2026 | 1 | 73,099 | 700.19 | | 8,399 | | 8,088 | | 8,470 | | | (355) | | 507 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 2,805,686 | 691.47 | | 311,431 | | 302,398 | | 352,369 | | | (10,267) | | 19,483 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 173,041 | 695.87 | | 20,402 | | 20,176 | | 20,876 | | | (308) | | 1,213 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 117,342 | 659.08 | | 14,234 | | 13,158 | | 18,894 | | | (1,092) | | 797 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2024 | 07/31/2026 | 1 | 1,930,760 | 696.35 | | 233,429 | | 214,190 | | 225,138 | | | (19,506) | | 13,070 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 205,222 | 681.66 | | 25,817 | | 24,363 | | 27,351 | | | (1,485) | | 1,409 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 1,215,820 | 689.02 | | 147,357 | | 134,535 | | 150,789 | | | (13,359) | | 8,187 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2024 | 08/28/2026 | 1 | 1,811,372 | 687.7 | | 220,987 | | 212,441 | | 231,073 | | | (9,700) | | 12,515 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/13/2026 | 1 | 208,553 | 693.1 | | 26,757 | | 23,923 | | 24,452 | | | (2,928) | | 1,393 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817II$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 1 | 228,963 | 688.5 | | 30,040 | | 26,550 | | 27,700 | | | (3,595) | | 1,516 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/25/2026 | 1 | 152,995 | 700.1 | | 17,579 | | 17,579 | | 17,943 | | | (72) | | 1,078 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817II$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/09/2024 | 07/09/2026 | 1 | 30,973 | 685.65 | | 4,153 | | 3,686 | | 3,856 | | | (472) | | 206 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/28/2026 | 1 | 175,466 | 697.42 | | 20,652 | | 20,652 | | 21,052 | | | (85) | | 1,239 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 119,926 | 669.6 | | 15,039 | | 14,027 | | 17,664 | | | (1,068) | | 818 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 2,176,744 | 683.53 | | 269,916 | | 254,715 | | 286,128 | | | (15,529) | | 14,943 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 102,215 | 684.73 | | 12,808 | | 11,801 | | 13,107 | | | (1,054) | | 692 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 252,096 | 692.72 | | 32,823 | | 29,712 | | 29,822 | | | (3,147) | | 1,695 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 1 | 196,968 | 681 | | 24,247 | | 22,840 | | 26,413 | | | (1,499) | | 1,347 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 235,395 | 672.59 | | 28,836 | | 26,895 | | 33,938 | | | (2,048) | | 1,606 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 1 | 2,088,172 | 701.35 | | 229,281 | | 224,848 | | 241,291 | | | (5,354) | | 14,572 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 1 | 364,350 | 686.11 | | 45,289 | | 43,174 | | 46,906 | | | (2,171) | | 2,514 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/17/2026 | 3 | 2,803,809 | 688.51 | | 327,701 | | 309,277 | | 356,347 | | | (19,572) | | 19,219 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 1 | 341,734 | 691.13 | | 40,871 | | 38,963 | | 42,372 | | | (1,960) | | 2,358 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 552,083 | 686.64 | | 70,059 | | 64,093 | | 69,665 | | | (6,046) | | 3,732 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 161,197 | 678.68 | | 21,133 | | 19,294 | | 21,623 | | | (1,916) | | 1,085 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 1 | 1,362,804 | 697.29 | | 155,768 | | 148,238 | | 160,469 | | | (8,131) | | 9,369 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 566,924 | 695.5 | | 69,392 | | 61,926 | | 65,396 | | | (7,710) | | 3,777 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/09/2026 | 1 | 478,146 | 695.72 | | 53,026 | | 51,570 | | 58,041 | | | (1,525) | | 3,332 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 489,842 | 692.56 | | 59,418 | | 57,199 | | 59,910 | | | (2,530) | | 3,385 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 74,455 | 672 | | 9,262 | | 8,550 | | 10,681 | | | (747) | | 506 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/20/2024 | 08/20/2026 | 1 | 97,894 | 684.71 | | 11,923 | | 11,268 | | 12,774 | | | (670) | | 672 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S\C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 108,887 | 685.12 | | 13,339 | | 12,588 | | 14,145 | | | (767) | | 747 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 305,006 | 693.96 | | 36,601 | | 35,234 | | 36,909 | | | (1,559) | | 2,107 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S\0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 1 | 102,598 | 675.98 | | 13,040 | | 12,267 | | 14,300 | | | (823) | | 702 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S\Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/18/2026 | 1 | 117,964 | 681.62 | | 14,510 | | 13,672 | | 15,795 | | | (892) | | 809 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S\G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/13/2024 | 08/13/2026 | 1 | 3,197,971 | 682.37 | | 366,807 | | 343,126 | | 428,018 | | | (24,119) | | 21,857 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174S\M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/28/2026 | 1 | 468,427 | 687.2 | | 57,054 | | 54,547 | | 60,023 | | | (2,579) | | 3,237 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S\E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/12/2026 | 1 | 71,777 | 666.31 | | 9,073 | | 8,474 | | 10,861 | | | (609) | | 490 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174S\1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/27/2024 | 08/27/2026 | 1 | 2,895,881 | 697.33 | | 330,420 | | 315,442 | | 342,620 | | | (15,389) | | 19,994 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/01/2026 | 1 | 536,778 | 693.96 | | 64,628 | | 62,228 | | 65,175 | | | (2,737) | | 3,719 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175S\P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 421,845 | 685.32 | | 49,187 | | 47,760 | | 55,458 | | | (1,622) | | 2,929 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177S\G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 559,298 | 696.22 | | 65,718 | | 64,992 | | 67,297 | | | (992) | | 3,922 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/15/2024 | 07/15/2026 | 1 | 558,826 | 695.75 | | 71,194 | | 63,762 | | 64,055 | | | (7,510) | | 3,737 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/09/2026 | 1 | 220,539 | 684.31 | | 26,773 | | 26,038 | | 29,141 | | | (770) | | 1,537 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/24/2024 | 09/24/2026 | 1 | 374,959 | 697.81 | | 43,795 | | 43,494 | | 44,704 | | | (360) | | 2,640 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 185,641 | 686.12 | | 22,425 | | 21,312 | | 23,976 | | | (1,200) | | 1,276 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 1,715,481 | 679.38 | | 198,996 | | 185,583 | | 235,221 | | | (14,156) | | 11,699 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 1,552,833 | 704.8 | | 170,812 | | 169,169 | | 175,568 | | | (2,333) | | 10,920 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/13/2024 | 08/13/2026 | 1 | 94,105 | 671.66 | | 11,744 | | 10,986 | | 13,619 | | | (772) | | 643 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 240,175 | 684.67 | | 31,847 | | 28,216 | | 30,214 | | | (3,665) | | 1,598 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/09/2024 | 07/09/2026 | 1 | 225,602 | 688.71 | | 29,576 | | 26,245 | | 27,427 | | | (3,363) | | 1,502 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/21/2026 | 1 | 2,490,110 | 704.8 | | 273,663 | | 271,028 | | 281,289 | | | (3,744) | | 17,499 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 116,047 | 697.12 | | 13,519 | | 13,389 | | 13,863 | | | (186) | | 814 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 180,721 | 656.75 | | 22,337 | | 20,650 | | 29,569 | | | (1,714) | | 1,228 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 1,262,935 | 704.53 | | 139,049 | | 137,515 | | 142,636 | | | (2,098) | | 8,857 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 212,063 | 693.24 | | 25,448 | | 25,202 | | 26,081 | | | (350) | | 1,487 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 1 | 2,104,018 | 688.48 | | 256,901 | | 244,903 | | 266,123 | | | (12,317) | | 14,517 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 300,459 | 679.38 | | 34,883 | | 32,535 | | 41,229 | | | (2,478) | | 2,051 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 1 | 333,857 | 676.16 | | 40,163 | | 37,069 | | 46,432 | | | (3,242) | | 2,265 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 100,723 | 668.24 | | 12,721 | | 11,860 | | 14,939 | | | (909) | | 685 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/24/2026 | 1 | 288,083 | 691.08 | | 34,656 | | 32,988 | | 35,661 | | | (1,802) | | 1,985 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/28/2026 | 1 | 84,433 | 694.52 | | 10,157 | | 10,157 | | 10,351 | | | (42) | | 596 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 326,951 | 708.02 | | 36,226 | | 36,226 | | 36,226 | | | | | 2,312 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/09/2024 | 07/09/2026 | 1 | 1,248,703 | 695.67 | | 155,464 | | 137,953 | | 143,685 | | | (17,676) | | 8,313 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2024 | 09/25/2026 | 1 | 779,655 | 704.52 | | 85,840 | | 85,722 | | 88,613 | | | (471) | | 5,494 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 546,496 | 696.05 | | 67,055 | | 60,607 | | 63,340 | | | (6,687) | | 3,672 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 2,136,727 | 691.58 | | 261,108 | | 251,357 | | 263,279 | | | (11,119) | | 14,763 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 66,860 | 687.48 | | 8,719 | | 7,876 | | 8,258 | | | (874) | | 448 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 1 | 1,555,464 | 689.85 | | 199,255 | | 179,990 | | 188,612 | | | (19,980) | | 10,418 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/03/2024 | 09/03/2026 | 1 | 1,419,697 | 688.45 | | 171,925 | | 165,785 | | 180,866 | | | (6,359) | | 9,851 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 954,449 | 686.16 | | 115,966 | | 109,435 | | 123,028 | | | (6,672) | | 6,552 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 215,155 | 697.4 | | 25,883 | | 25,883 | | 25,883 | | | | | 1,521 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 685,494 | 681.1 | | 82,602 | | 80,206 | | 92,940 | | | (2,723) | | 4,760 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 74,460 | 685.61 | | 9,873 | | 8,924 | | 9,361 | | | (985) | | 500 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 330,731 | 690.83 | | 39,555 | | 38,794 | | 41,481 | | | (920) | | 2,313 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 1,604,750 | 704.8 | | 175,881 | | 174,180 | | 180,793 | | | (2,416) | | 11,254 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/26/2026 | 1 | 58,151 | 685.62 | | 7,257 | | 6,918 | | 7,513 | | | (348) | | 401 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 751,717 | 658.15 | | 91,860 | | 84,920 | | 121,818 | | | (7,047) | | 5,107 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 167,411 | 695.11 | | 19,369 | | 18,996 | | 20,337 | | | (450) | | 1,171 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 198,958 | 668.71 | | 25,128 | | 23,437 | | 29,490 | | | (1,785) | | 1,358 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/13/2024 | 08/13/2026 | 1 | 789,372 | 673.98 | | 96,777 | | 90,529 | | 112,344 | | | (6,363) | | 5,395 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 1,000,966 | 696.49 | | 117,614 | | 116,483 | | 120,554 | | | (1,607) | | 7,039 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/21/2026 | 1 | 392,307 | 686.49 | | 47,430 | | 44,889 | | 50,425 | | | (2,599) | | 2,697 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 1 | 26,524 | 685.64 | | 3,554 | | 3,141 | | 3,281 | | | (425) | | 176 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/20/2024 | 08/20/2026 | 1 | 61,030 | 680.76 | | 7,659 | | 7,238 | | 8,199 | | | (430) | | 419 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/20/2024 | 08/20/2026 | 1 | 451,004 | 683.11 | | 55,609 | | 52,553 | | 59,551 | | | (3,123) | | 3,098 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/18/2024 | 09/18/2026 | 1 | 1,112,924 | 694.29 | | 131,548 | | 129,560 | | 136,244 | | | (2,162) | | 7,805 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 107,715 | 655.42 | | 13,454 | | 12,437 | | 17,785 | | | (1,032) | | 732 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 571,810 | 691.47 | | 63,700 | | 61,862 | | 72,049 | | | (2,089) | | 3,982 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2024 | 09/25/2026 | 1 | 235,561 | 695.85 | | 27,773 | | 27,734 | | 28,588 | | | (152) | | 1,660 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 353,942 | 668.9 | | 43,960 | | 40,928 | | 52,412 | | | (3,196) | | 2,408 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 532,693 | 676.43 | | 64,030 | | 59,104 | | 73,992 | | | (5,161) | | 3,617 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 1 | 179,814 | 690.83 | | 21,452 | | 21,037 | | 22,498 | | | (501) | | 1,255 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/25/2026 | 1 | 352,593 | 694.52 | | 42,311 | | 42,311 | | 43,119 | | | (174) | | 2,485 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2024 | 08/14/2026 | 1 | 83,223 | 672.16 | | 10,378 | | 9,722 | | 12,000 | | | (668) | | 569 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 1,234,480 | 677.23 | | 143,447 | | 133,554 | | 172,117 | | | (10,429) | | 8,400 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 355,999 | 691.58 | | 43,610 | | 41,988 | | 43,973 | | | (1,849) | | 2,465 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 1,009,594 | 689.89 | | 131,752 | | 116,550 | | 121,334 | | | (15,659) | | 6,710 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2024 | 09/25/2026 | 1 | 1,259,716 | 704.04 | | 138,065 | | 137,306 | | 143,804 | | | (946) | | 8,877 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/01/2026 | 1 | 554,880 | 700.19 | | 63,700 | | 61,334 | | 64,235 | | | (2,698) | | 3,845 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 125,283 | 692.56 | | 15,234 | | 14,668 | | 15,361 | | | (646) | | 867 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2024 | 08/28/2026 | 1 | 256,611 | 690.35 | | 30,691 | | 29,504 | | 32,093 | | | (1,347) | | 1,773 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 62,647 | 698.26 | | 7,248 | | 7,168 | | 7,423 | | | (109) | | 439 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 578,068 | 694.24 | | 69,253 | | 66,666 | | 69,805 | | | (2,949) | | 3,994 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 167,338 | 693.96 | | 20,014 | | 19,793 | | 20,478 | | | (302) | | 1,173 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 365,116 | 692.98 | | 43,996 | | 43,511 | | 45,011 | | | (664) | | 2,560 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 181,334 | 688.46 | | 23,537 | | 21,271 | | 22,284 | | | (2,350) | | 1,217 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 07/24/2026 | 1 | 98,410 | 674.91 | | 12,754 | | 11,580 | | 13,688 | | | (1,188) | | 663 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2024 | 08/28/2026 | 1 | 80,865 | 688.4 | | 9,817 | | 9,437 | | 10,262 | | | (431) | | 559 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 1 | 262,315 | 695.11 | | 30,271 | | 29,686 | | 31,786 | | | (707) | | 1,831 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 414,181 | 678.68 | | 54,423 | | 49,707 | | 55,687 | | | (4,914) | | 2,795 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/12/2026 | 1 | 324,304 | 677.42 | | 37,522 | | 35,048 | | 45,311 | | | (2,519) | | 2,215 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/23/2026 | 1 | 275,310 | 698.09 | | 32,376 | | 32,110 | | 32,696 | | | (310) | | 1,937 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 57,532 | 682.56 | | 7,525 | | 6,884 | | 7,488 | | | (649) | | 389 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 1 | 392,608 | 699.32 | | 47,937 | | 42,839 | | 43,679 | | | (5,268) | | 2,616 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/09/2026 | 1 | 115,576 | 687.17 | | 13,719 | | 13,342 | | 14,955 | | | (395) | | 805 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 188,654 | 697.42 | | 22,223 | | 22,223 | | 22,653 | | | (91) | | 1,333 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 922,843 | 706.11 | | 101,513 | | 101,513 | | 103,753 | | | (416) | | 6,521 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/17/2026 | 1 | 106,649 | 692.03 | | 12,841 | | 12,629 | | 13,248 | | | (229) | | 747 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/25/2026 | 1 | 517,242 | 697.42 | | 60,724 | | 60,724 | | 61,901 | | | (250) | | 3,645 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 381,315 | 696.4 | | 46,215 | | 46,215 | | 46,215 | | | | | 2,696 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2024 | 09/25/2026 | 1 | 418,930 | 696.21 | | 49,266 | | 49,198 | | 50,707 | | | (270) | | 2,952 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/24/2026 | 1 | 286,085 | 674.15 | | 36,733 | | 33,491 | | 40,155 | | | (3,376) | | 1,926 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/27/2024 | 08/27/2026 | 1 | 413,436 | 688.76 | | 50,439 | | 48,153 | | 52,205 | | | (2,349) | | 2,855 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/25/2026 | 1 | 88,234 | 691.36 | | 10,597 | | 10,087 | | 10,908 | | | (550) | | 608 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 1,840,375 | 696.05 | | 225,630 | | 203,905 | | 213,114 | | | (22,532) | | 12,355 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/13/2026 | 1 | 2,016,348 | 699.32 | | 246,801 | | 220,661 | | 224,949 | | | (27,010) | | 13,464 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 70,973 | 685.32 | | 8,304 | | 8,064 | | 9,359 | | | (272) | | 494 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 1 | 630,845 | 691.08 | | 75,701 | | 72,042 | | 77,896 | | | (3,951) | | 4,337 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/19/2026 | 1 | 565,522 | 685.89 | | 68,881 | | 65,001 | | 73,047 | | | (3,963) | | 3,882 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 09/10/2024 | 09/10/2026 | 1 | 526,583 | 688.11 | | 61,979 | | 60,361 | | 67,663 | | | (1,698) | | 3,672 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 07/12/2024 | 07/14/2026 | 1 | 602,140 | 692.33 | | 77,736 | | 69,514 | | 71,090 | | | (8,496) | | 4,024 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/29/2024 | 08/28/2026 | 1 | 496,861 | 690.07 | | 52,336 | | 50,312 | | 54,751 | | | (2,297) | | 3,018 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/23/2024 | 08/25/2026 | 1 | 152,393 | 686.34 | | 19,019 | | 18,104 | | 19,563 | | | (987) | | 1,051 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/16/2024 | 08/14/2026 | 1 | 2,025,366 | 688.51 | | 235,145 | | 221,504 | | 256,783 | | | (14,535) | | 13,853 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/02/2024 | 08/03/2026 | 1 | 172,738 | 673.84 | | 21,160 | | 19,530 | | 24,435 | | | (1,708) | | 1,172 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/12/2024 | 08/12/2026 | 1 | 55,636 | 667.26 | | 6,977 | | 6,517 | | 8,362 | | | (468) | | 380 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/19/2024 | 08/19/2026 | 1 | 386,994 | 692.05 | | 44,930 | | 42,400 | | 47,717 | | | (2,585) | | 2,657 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 07/29/2024 | 07/29/2026 | 1 | 162,540 | 682.14 | | 21,325 | | 19,509 | | 21,221 | | | (1,840) | | 1,099 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/26/2024 | 08/26/2026 | 1 | 235,228 | 686.6 | | 29,145 | | 27,784 | | 30,173 | | | (1,397) | | 1,623 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5373 | 08/07/2024 | 08/07/2026 | 1 | 441,374 | 659.76 | | 55,613 | | 51,564 | | 70,414 | | | (4,114) | | 3,003 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/30/2026 | 1 | 642,353 | 686.13 | | 82,028 | | 75,155 | | 81,379 | | | (6,967) | | 4,345 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 1 | 591,498 | 698.54 | | 68,259 | | 67,506 | | 69,933 | | | (1,030) | | 4,148 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/04/2024 | 09/04/2026 | 1 | 3,892,046 | 696.96 | | 437,855 | | 422,819 | | 465,230 | | | (15,595) | | 27,026 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 421,669 | 701.35 | | 46,468 | | 45,574 | | 48,894 | | | (1,079) | | 2,951 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 1 | 58,250 | 692.53 | | 7,066 | | 6,464 | | 7,024 | | | (610) | | 394 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 1 | 3,637,608 | 676.16 | | 436,513 | | 402,750 | | 504,769 | | | (35,377) | | 24,624 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 948,990 | 686.26 | | 124,413 | | 110,228 | | 117,917 | | | (14,316) | | 6,313 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 1 | 88,560 | 687.92 | | 11,477 | | 10,243 | | 10,845 | | | (1,275) | | 590 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2024 | 08/07/2026 | 1 | 2,044,407 | 670.28 | | 236,742 | | 219,507 | | 302,875 | | | (17,512) | | 13,911 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 1,129,742 | 693.64 | | 146,189 | | 132,333 | | 132,694 | | | (14,018) | | 7,596 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 1,317,400 | 671.47 | | 160,328 | | 149,271 | | 191,521 | | | (11,656) | | 8,964 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/01/2024 | 07/01/2026 | 1 | 606,186 | 677.15 | | 76,743 | | 67,256 | | 82,216 | | | (9,567) | | 4,010 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2024 | 08/28/2026 | 1 | 217,733 | 685.82 | | 26,955 | | 25,913 | | 28,167 | | | (1,183) | | 1,504 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 1 | 99,324 | 686.67 | | 12,257 | | 11,293 | | 12,551 | | | (1,009) | | 672 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 156,484 | 656.35 | | 19,404 | | 17,938 | | 25,674 | | | (1,489) | | 1,063 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/20/2024 | 08/20/2026 | 1 | 2,776,163 | 691.62 | | 320,369 | | 302,767 | | 343,908 | | | (17,993) | | 19,071 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/16/2024 | 07/16/2026 | 1 | 2,425,540 | 710.89 | | 295,188 | | 264,777 | | 242,794 | | | (30,732) | | 16,234 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 07/24/2026 | 1 | 2,052,304 | 683.32 | | 249,355 | | 226,406 | | 268,086 | | | (23,228) | | 13,820 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 1 | 360,626 | 681.23 | | 46,377 | | 42,341 | | 47,459 | | | (4,204) | | 2,428 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 392,972 | 690.55 | | 51,990 | | 47,063 | | 47,281 | | | (4,985) | | 2,642 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 1 | 66,490 | 666.35 | | 7,600 | | 7,026 | | 10,176 | | | (583) | | 452 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/24/2026 | 1 | 282,708 | 688.71 | | 34,632 | | 32,964 | | 35,626 | | | (1,800) | | 1,948 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/12/2026 | 1 | 192,780 | 670.64 | | 23,558 | | 22,004 | | 28,286 | | | (1,581) | | 1,317 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/28/2026 | 1 | 642,332 | 683.16 | | 81,705 | | 74,634 | | 83,577 | | | (7,367) | | 4,338 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2024 | 09/04/2026 | 1 | 539,547 | 687.95 | | 64,422 | | 62,467 | | 69,095 | | | (2,209) | | 3,747 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 1 | 1,560,825 | 685.59 | | 181,524 | | 176,259 | | 204,778 | | | (5,984) | | 10,838 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 07/24/2026 | 1 | 107,882 | 676.49 | | 13,820 | | 12,548 | | 14,832 | | | (1,287) | | 726 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 184,340 | 688.71 | | 23,024 | | 22,164 | | 23,209 | | | (980) | | 1,274 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 225,064 | 671.2 | | 27,435 | | 25,543 | | 32,783 | | | (1,995) | | 1,531 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 107,773 | 695.51 | | 12,879 | | 12,879 | | 13,126 | | | (53) | | 762 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 61,145 | 698.41 | | 7,148 | | 7,148 | | 7,287 | | | (29) | | 432 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/02/2026 | 1 | 462,022 | 689.69 | | 57,522 | | 55,388 | | 57,978 | | | (2,433) | | 3,204 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 1 | 201,670 | 696.21 | | 23,656 | | 23,233 | | 24,214 | | | (454) | | 1,412 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 1 | 380,256 | 671.98 | | 46,657 | | 43,500 | | 54,908 | | | (3,333) | | 2,587 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 1 | 270,172 | 692 | | 31,475 | | 30,824 | | 33,663 | | | (777) | | 1,885 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 168,228 | 694.52 | | 20,255 | | 20,255 | | 20,640 | | | (83) | | 1,189 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 241,195 | 695.39 | | 27,834 | | 27,298 | | 29,238 | | | (647) | | 1,687 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 1 | 531,701 | 698.81 | | 61,146 | | 60,554 | | 62,712 | | | (840) | | 3,729 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2024 | 09/25/2026 | 1 | 322,523 | 695.73 | | 37,735 | | 37,528 | | 39,205 | | | (258) | | 2,273 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 688,582 | 683.31 | | 81,803 | | 79,444 | | 92,146 | | | (2,682) | | 4,795 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/17/2026 | 1 | 3,116,794 | 703.57 | | 342,847 | | 337,196 | | 354,815 | | | (6,106) | | 21,842 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 395,033 | 682.96 | | 47,088 | | 45,730 | | 52,997 | | | (1,544) | | 2,751 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/10/2024 | 09/10/2026 | 1 | 3,219,547 | 696.32 | | 354,794 | | 345,534 | | 389,035 | | | (9,720) | | 22,452 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/03/2024 | 09/03/2026 | 1 | 527,818 | 685.24 | | 65,555 | | 63,214 | | 68,856 | | | (2,425) | | 3,663 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 1 | 614,161 | 689.62 | | 72,901 | | 71,393 | | 77,886 | | | (1,800) | | 4,286 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 320,477 | 699.31 | | 37,977 | | 37,977 | | 37,977 | | | | | 2,266 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 215,369 | 689.69 | | 26,770 | | 25,775 | | 26,983 | | | (1,135) | | 1,491 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2024 | 09/04/2026 | 1 | 519,558 | 696.17 | | 58,139 | | 56,374 | | 62,551 | | | (1,994) | | 3,608 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/03/2024 | 09/03/2026 | 1 | 230,968 | 696.67 | | 26,238 | | 25,301 | | 27,658 | | | (970) | | 1,603 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2024 | 08/28/2026 | 1 | 71,783 | 688.68 | | 8,693 | | 8,357 | | 9,091 | | | (382) | | 496 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 464,481 | 689.69 | | 57,596 | | 55,445 | | 58,051 | | | (2,453) | | 3,209 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 1 | 1,552,618 | 700.19 | | 177,464 | | 170,837 | | 179,107 | | | (7,557) | | 10,728 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2024 | 09/11/2026 | 1 | 493,523 | 686.72 | | 58,285 | | 56,844 | | 64,248 | | | (1,517) | | 3,444 | | 0001 |
| Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/09/2026 | 1 | 1,369,965 | 687.51 | | 162,204 | | 157,748 | | 176,818 | | | (4,666) | | 9,547 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$L | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 10/05/2023 | 10/04/2024 | 1 | 1,939,704 | 4127 | 143,134 | | | 1,193 | | 436,229 | | | (107,448) | | 1,015 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 1,714,000 | 4151.53 | 123,408 | | | 2,380 | | 373,609 | | | (91,885) | | 1,269 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/11/2023 | 10/10/2024 | 1 | 1,613,934 | 4192 | 119,288 | | | 2,958 | | 333,167 | | | (89,548) | | 1,336 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/13/2023 | 10/15/2024 | 1 | 1,876,000 | 4181.13 | 133,196 | | | 5,123 | | 394,648 | | | (99,173) | | 1,902 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/13/2023 | 10/11/2024 | 1 | 1,876,568 | 4198 | 127,060 | | | 3,529 | | 384,464 | | | (95,644) | | 1,629 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/16/2023 | 10/11/2024 | 1 | 1,814,810 | 4545 | 48,183 | | | 1,342 | | 222,988 | | | (36,571) | | 1,575 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2023 | 10/18/2024 | 1 | 1,847,386 | 4151 | 118,877 | | | 5,598 | | 405,472 | | | (89,239) | | 2,051 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/20/2023 | 10/18/2024 | 1 | 1,329,000 | 4093.7 | 93,695 | | | 4,424 | | 314,355 | | | (70,528) | | 1,476 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/26/2023 | 10/25/2024 | 1 | 2,088,861 | 4088 | 135,589 | | | 9,014 | | 499,806 | | | (101,784) | | 2,733 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2023 | 10/25/2024 | 1 | 2,274,100 | 4054 | 184,575 | | | 12,408 | | 567,710 | | | (140,873) | | 2,976 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/08/2024 | 1 | 1,812,000 | 4197.7 | 127,202 | | | 13,427 | | 378,635 | | | (95,751) | | 2,962 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/08/2024 | 1 | 1,639,532 | 4193 | 116,491 | | | 12,296 | | 344,793 | | | (87,688) | | 2,680 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/29/2023 | 11/27/2024 | 1 | 1,949,426 | 4284 | 144,604 | | | 22,769 | | 366,094 | | | (108,850) | | 3,885 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/07/2023 | 12/05/2024 | 1 | 1,705,011 | 4327 | 123,539 | | | 22,306 | | 301,123 | | | (92,993) | | 3,625 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSA | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/21/2023 | 12/19/2024 | 1 | 1,963,267 | 4442 | 136,291 | | | 29,992 | | 292,878 | | | (102,592) | | 4,596 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSB | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 12/27/2024 | 1 | 1,928,000 | 4468.64 | 129,754 | | | 31,445 | | 276,601 | | | (97,672) | | 4,733 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSC | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 12/27/2024 | 1 | 2,496,946 | 4475 | 165,642 | | | 40,142 | | 354,261 | | | (124,687) | | 6,130 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSD | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2024 | 01/03/2025 | 1 | 1,793,000 | 4413.92 | 122,462 | | | 31,976 | | 283,945 | | | (90,501) | | 4,574 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSE | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/26/2024 | 01/23/2025 | 1 | 1,684,907 | 4505 | 119,280 | | | 37,877 | | 233,223 | | | (81,491) | | 4,729 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSF | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/26/2024 | 01/24/2025 | 1 | 1,508,340 | 4516 | 104,205 | | | 33,288 | | 204,932 | | | (70,997) | | 4,252 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSG | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/05/2024 | 01/31/2025 | 1 | 2,541,611 | 4531 | 180,620 | | | 61,380 | | 338,419 | | | (119,079) | | 7,377 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSH | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/07/2024 | 02/06/2025 | 1 | 1,737,767 | 4561 | | 125,745 | | 44,340 | | 220,193 | | | (81,304) | | 5,165 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSI | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/09/2024 | 02/07/2025 | 1 | 1,770,017 | 4586 | | 124,995 | | 44,790 | | 214,118 | | | (80,354) | | 5,282 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/14/2024 | 02/13/2025 | 1 | 1,532,378 | 4561 | | 110,685 | | 41,164 | | 195,565 | | | (69,444) | | 4,677 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSK | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/16/2024 | 02/14/2025 | 1 | 3,796,000 | 4577.72 | | 263,442 | | 99,800 | | 469,960 | | | (164,290) | | 11,628 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSL | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/16/2024 | 02/14/2025 | 1 | 1,669,369 | 4586 | | 113,786 | | 43,106 | | 203,432 | | | (70,960) | | 5,114 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSM | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/23/2024 | 02/21/2025 | 1 | 2,320,000 | 4625.13 | | 161,240 | | 64,048 | | 263,867 | | | (97,453) | | 7,286 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSP | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/23/2024 | 02/20/2025 | 1 | 1,982,200 | 4567 | | 156,279 | | 61,815 | | 251,868 | | | (94,715) | | 6,204 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSQ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/27/2024 | 02/21/2025 | 1 | 2,312,053 | 4615 | | 159,288 | | 63,626 | | 268,317 | | | (95,573) | | 7,261 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSS | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/05/2024 | 03/03/2025 | 1 | 2,078,469 | 4660 | | 136,953 | | 58,044 | | 222,780 | | | (78,852) | | 6,750 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CST | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/08/2024 | 03/07/2025 | 1 | 3,274,000 | 4670.96 | | 226,561 | | 98,806 | | 344,899 | | | (128,218) | | 10,770 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSU | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/15/2024 | 03/14/2025 | 1 | 1,868,000 | 4642.23 | | 130,573 | | 59,483 | | 210,427 | | | (71,385) | | 6,280 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSV | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/15/2024 | 03/14/2025 | 1 | 2,889,903 | 4669 | | 190,318 | | 86,700 | | 308,413 | | | (104,047) | | 9,715 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSW | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/20/2024 | 03/18/2025 | 1 | 1,706,863 | 4664 | | 130,966 | | 60,948 | | 184,901 | | | (69,993) | | 5,807 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/21/2024 | 03/21/2025 | 1 | 1,569,000 | 4720.31 | | 109,202 | | 51,727 | | 151,576 | | | (57,743) | | 5,385 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/27/2024 | 03/26/2025 | 1 | 1,534,262 | 4706 | | 112,926 | | 54,903 | | 153,694 | | | (58,014) | | 5,342 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/28/2024 | 03/28/2025 | 1 | 3,861,000 | 4737.07 | | 270,656 | | 133,454 | | 362,533 | | | (137,923) | | 13,519 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/03/2023 | 10/31/2024 | 1 | 1,805,614 | 4094 | 163,364 | | | 13,652 | | 431,204 | | | (123,311) | | 2,631 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2024 | 01/10/2025 | 1 | 1,580,000 | 4478.97 | | 106,176 | | 29,871 | | 226,210 | | | (76,423) | | 4,176 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2024 | 01/14/2025 | 1 | 1,395,000 | 4478.97 | | 94,302 | | 27,277 | | 200,258 | | | (67,139) | | 3,759 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/19/2024 | 01/17/2025 | 1 | 2,727,944 | 4450 | | 204,957 | | 61,487 | | 415,133 | | | (143,582) | | 7,454 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2024 | 01/24/2025 | 1 | 1,492,000 | 4519.91 | | 102,053 | | 32,600 | | 202,598 | | | (69,530) | | 4,206 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/26/2024 | 01/27/2025 | 1 | 1,572,000 | 4519.91 | | 107,996 | | 35,106 | | 213,832 | | | (72,978) | | 4,488 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 02/07/2025 | 1 | 2,971,000 | 4597.33 | | 204,405 | | 73,245 | | 354,180 | | | (131,403) | | 8,865 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/07/2024 | 03/07/2025 | 1 | 1,811,000 | 4687.62 | | 126,408 | | 54,975 | | 185,882 | | | (71,689) | | 5,958 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 3,524,000 | 4721.93 | | 245,270 | | 116,503 | | 341,521 | | | (129,373) | | 12,095 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/29/2023 | 10/01/2024 | 1 | 1,686,000 | 4551.58 | 42,656 | | | | | 202,534 | | | (31,760) | | 441 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 11/04/2024 | 1 | 1,504,000 | 4200.64 | 104,678 | | | 9,805 | | 312,345 | | | (78,152) | | 2,329 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2023 | 11/08/2024 | 1 | 1,570,000 | 4214.83 | 110,528 | | | 11,539 | | 320,980 | | | (82,745) | | 2,566 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/16/2023 | 11/15/2024 | 1 | 1,719,260 | 4235 | 128,998 | | | 16,080 | | 343,628 | | | (96,837) | | 3,052 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/18/2024 | 1 | 1,563,000 | 4266.57 | 109,097 | | | 14,426 | | 298,741 | | | (81,451) | | 2,863 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/24/2023 | 11/22/2024 | 1 | 2,350,187 | 4281 | 160,440 | | | 23,175 | | 441,691 | | | (120,771) | | 4,478 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2023 | 11/29/2024 | 1 | 1,819,000 | 4335.59 | 126,057 | | | 20,659 | | 316,842 | | | (94,889) | | 3,687 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2023 | 11/29/2024 | 1 | 1,512,201 | 4308 | 111,274 | | | 18,237 | | 274,670 | | | (83,761) | | 3,066 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/13/2023 | 12/06/2024 | 1 | 1,722,546 | 4339 | 140,657 | | | 26,004 | | 300,129 | | | (107,354) | | 3,690 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/13/2023 | 12/12/2024 | 1 | 1,695,643 | 4348 | 136,781 | | | 27,130 | | 292,141 | | | (102,679) | | 3,792 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/15/2023 | 12/13/2024 | 1 | 2,353,000 | 4432.09 | 159,533 | | | 32,350 | | 354,576 | | | (120,088) | | 5,297 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/15/2023 | 12/13/2024 | 1 | 1,512,765 | 4423 | 103,161 | | | 20,919 | | 231,483 | | | (77,654) | | 3,406 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/20/2024 | 1 | 1,717,000 | 4452.93 | 116,756 | | | 26,018 | | 251,324 | | | (87,888) | | 4,044 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402ST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/05/2024 | 01/03/2025 | 1 | 2,065,667 | 4423 | | 138,260 | | 36,101 | | 322,441 | | | (102,176) | | 5,269 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/16/2024 | 01/10/2025 | 1 | 2,869,448 | 4463 | | 187,692 | | 52,952 | | 421,587 | | | (134,512) | | 7,584 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/17/2025 | 1 | 1,578,000 | 4490.27 | | 107,777 | | 32,333 | | 222,521 | | | (75,503) | | 4,312 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 01/31/2025 | 1 | 2,459,000 | 4572.74 | | 164,753 | | 55,833 | | 301,512 | | | (109,081) | | 7,137 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/28/2025 | 1 | 3,729,000 | 4663.78 | | 258,420 | | 107,675 | | 391,588 | | | (151,218) | | 11,992 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/28/2025 | 1 | 1,839,847 | 4623 | | 140,430 | | 58,513 | | 210,207 | | | (82,175) | | 5,917 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/31/2025 | 1 | 1,640,000 | 4737.07 | | 115,292 | | 57,329 | | 151,976 | | | (58,273) | | 5,790 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/09/2025 | 1 | 2,198,000 | 4681.05 | | 153,640 | | 93,891 | | 245,352 | | | (60,359) | | 8,552 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/18/2024 | 04/17/2025 | 1 | 2,150,090 | 4575 | | 141,536 | | 77,845 | | 282,144 | | | (64,158) | | 7,938 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSM | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/28/2024 | 05/23/2025 | 1 | 1,480,209 | 4714 | | 105,994 | | 69,281 | | 156,621 | | | (36,803) | | 5,939 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS0 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/31/2024 | 05/30/2025 | 1 | 4,212,000 | 4713.46 | | 295,682 | | 197,943 | | 449,547 | | | (99,102) | | 17,148 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS5 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/04/2024 | 04/04/2025 | 1 | 1,545,000 | 4663.65 | | 107,532 | | 55,106 | | 170,682 | | | (52,735) | | 5,515 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/19/2024 | 04/17/2025 | 1 | 2,813,000 | 4534.86 | | 198,598 | | 109,533 | | 398,655 | | | (89,725) | | 10,385 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/04/2024 | 04/03/2025 | 1 | 1,838,988 | 4703 | | 116,444 | | 59,516 | | 187,229 | | | (57,262) | | 6,546 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/28/2024 | 06/27/2025 | 1 | 2,363,000 | 4848.97 | | 164,465 | | 122,892 | | 197,320 | | | (42,472) | | 10,162 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/01/2024 | 04/29/2025 | 1 | 1,454,952 | 4604 | | 94,285 | | 54,847 | | 185,027 | | | (39,480) | | 5,531 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/16/2025 | 1 | 2,800,000 | 4734.7 | | 196,000 | | 123,589 | | 284,004 | | | (73,231) | | 11,065 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/02/2025 | 1 | 2,463,000 | 4639 | | 171,179 | | 101,281 | | 295,168 | | | (70,541) | | 9,430 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSC | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/24/2024 | 04/22/2025 | 1 | 1,404,854 | 4576 | | 102,418 | | 57,593 | | 186,260 | | | (44,861) | | 5,251 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSQ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/31/2024 | 05/30/2025 | 1 | 1,429,928 | 4688 | | 105,966 | | 70,938 | | 160,281 | | | (35,516) | | 5,822 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSA | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/12/2024 | 04/11/2025 | 1 | 3,231,000 | 4631.9 | | 227,786 | | 121,486 | | 382,794 | | | (107,009) | | 11,747 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSH | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/09/2024 | 05/08/2025 | 1 | 1,544,217 | 4665 | | 113,553 | | 69,078 | | 176,762 | | | (44,922) | | 5,994 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSF | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/02/2024 | 05/02/2025 | 1 | 1,494,000 | 4599.47 | | 103,385 | | 61,000 | | 191,799 | | | (42,770) | | 5,720 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/21/2024 | 06/20/2025 | 1 | 3,011,000 | 4855.62 | | 215,287 | | 156,681 | | 237,755 | | | (59,736) | | 12,779 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DS9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 04/10/2025 | 1 | 1,867,615 | 4669 | | 132,780 | | 70,447 | | 205,669 | | | (62,742) | | 6,773 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DST | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/06/2024 | 06/05/2025 | 1 | 1,506,544 | 4768 | | 109,374 | | 75,043 | | 145,147 | | | (34,855) | | 6,209 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSX | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/12/2025 | 1 | 2,485,889 | 4799 | | 188,112 | | 132,723 | | 226,538 | | | (56,330) | | 10,389 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 2,927,000 | 4765.1 | | 207,817 | | 143,163 | | 275,773 | | | (65,656) | | 12,088 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/17/2025 | 1 | 1,935,173 | 4862 | | 134,261 | | 97,133 | | 154,718 | | | (37,831) | | 8,166 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSV | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/13/2025 | 1 | 1,434,000 | 4838.18 | | 99,950 | | 70,602 | | 120,257 | | | (29,848) | | 6,005 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSS | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/06/2024 | 06/06/2025 | 1 | 1,605,000 | 4783.21 | | 112,992 | | 77,623 | | 150,019 | | | (35,910) | | 6,628 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSK | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/23/2024 | 05/22/2025 | 1 | 1,995,085 | 4739 | | 131,335 | | 85,240 | | 200,533 | | | (46,905) | | 7,987 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/27/2024 | 06/26/2025 | 1 | 1,986,194 | 4856 | | 141,514 | | 105,349 | | 163,042 | | | (36,934) | | 8,526 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/04/2025 | 1 | 3,538,000 | 4693.52 | | 246,952 | | 126,906 | | 363,882 | | | (120,762) | | 12,628 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSD | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/26/2024 | 04/25/2025 | 1 | 2,816,000 | 4603.23 | | 199,654 | | 114,247 | | 356,773 | | | (86,115) | | 10,603 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSL | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/24/2024 | 05/23/2025 | 1 | 4,340,000 | 4708.89 | | 305,536 | | 199,152 | | 445,483 | | | (108,281) | | 17,412 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/13/2025 | 1 | 1,722,861 | 4707 | | 128,382 | | 80,553 | | 184,330 | | | (48,365) | | 6,763 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/13/2025 | 1 | 3,373,000 | 4839.65 | | 236,785 | | 167,722 | | 270,941 | | | (70,255) | | 14,124 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/27/2024 | 06/27/2025 | 1 | 1,390,000 | 4866.3 | | 97,022 | | 72,296 | | 111,705 | | | (25,252) | | 5,978 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 05/17/2024 | 05/16/2025 | 1 | 1,330,881 | 4736 | | 93,758 | | 59,120 | | 135,141 | | | (35,031) | | 5,259 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESA | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 06/30/2025 | 1 | 1,425,821 | 4850 | | 105,346 | | 79,595 | | 119,206 | | | (26,119) | | 6,166 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 08/22/2024 | 08/20/2025 | 1 | 1,638,430 | 4950 | | 103,391 | | 93,023 | | 119,533 | | | (11,108) | | 7,718 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESU | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/15/2025 | 1 | 2,049,935 | 4904 | | 134,617 | | 118,912 | | 163,653 | | | (16,642) | | 9,582 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 09/27/2024 | 09/26/2025 | 1 | 2,425,070 | 5042 | | 153,420 | | 153,420 | | 154,171 | | | (1,264) | | 12,059 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 08/23/2024 | 08/22/2025 | 1 | 2,455,000 | 4971.33 | | 160,066 | | 144,504 | | 174,723 | | | (16,710) | | 11,601 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 09/27/2024 | 09/26/2025 | 1 | 3,053,000 | 5048.3 | | 190,507 | | 190,507 | | 191,487 | | | (1,570) | | 15,181 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 08/09/2024 | 08/08/2025 | 1 | 2,634,000 | 4839.23 | | 171,473 | | 148,134 | | 241,154 | | | (24,496) | | 12,176 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 08/30/2024 | 08/26/2025 | 1 | 2,349,723 | 4957 | | 153,183 | | 141,565 | | 172,263 | | | (13,154) | | 11,171 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 07/12/2024 | 07/11/2025 | 1 | 3,055,000 | 4972.2 | | 213,850 | | 168,110 | | 200,784 | | | (47,000) | | 13,474 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 08/30/2024 | 08/29/2025 | 1 | 2,650,000 | 4963.71 | | 171,720 | | 158,805 | | 192,930 | | | (14,625) | | 12,656 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESH | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/12/2024 | 07/10/2025 | 1 | 1,763,003 | 4966 | | 122,184 | | 95,977 | | 114,744 | | | (26,928) | | 7,762 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2024 | 09/04/2025 | 1 | 1,845,228 | 4934 | | 107,405 | | 101,123 | | 142,167 | | | (7,101) | | 8,891 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 09/20/2024 | 09/19/2025 | 1 | 2,539,000 | 5031.9 | | 157,164 | | 154,108 | | 163,067 | | | (4,318) | | 12,502 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESQ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/15/2025 | 1 | 2,802,000 | 4923.31 | | 177,086 | | 156,426 | | 214,553 | | | (21,893) | | 13,097 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPR08K5P83 | 09/19/2024 | 09/17/2025 | 1 | 1,738,477 | 5010 | | 113,885 | | 111,348 | | 117,062 | | | (3,451) | | 8,536 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESC | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/03/2024 | 07/03/2025 | 1 | 1,440,000 | 4903.8 | | 101,808 | | 77,770 | | 107,302 | | | (24,824) | | 6,261 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESJ | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/19/2024 | 07/18/2025 | 1 | 2,345,000 | 4891.12 | | 161,336 | | 129,965 | | 184,413 | | | (32,356) | | 10,469 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESK | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/19/2024 | 07/18/2025 | 1 | 1,525,122 | 4936 | | 95,178 | | 76,671 | | 108,334 | | | (19,088) | | 6,809 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/12/2025 | 1 | 1,756,835 | 4977 | | 115,089 | | 110,613 | | 124,958 | | | (5,375) | | 8,565 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESO | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/02/2024 | 08/01/2025 | 1 | 2,884,000 | 4873.11 | | 188,325 | | 159,030 | | 240,846 | | | (30,525) | | 13,182 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/01/2024 | 07/29/2025 | 1 | 1,953,930 | 4885 | | 134,352 | | 112,961 | | 157,729 | | | (22,268) | | 8,887 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2024 | 09/05/2025 | 1 | 2,510,000 | 4900.95 | | 157,628 | | 148,433 | | 199,552 | | | (10,393) | | 12,113 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/07/2025 | 1 | 1,601,406 | 4795 | | 114,539 | | 98,905 | | 160,101 | | | (16,408) | | 7,391 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESD | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/05/2024 | 07/03/2025 | 1 | 3,058,000 | 4931.15 | | 212,225 | | 162,568 | | 213,727 | | | (50,864) | | 13,296 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESL | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/26/2024 | 07/25/2025 | 1 | 3,073,000 | 4869.07 | | 209,579 | | 172,902 | | 256,233 | | | (38,001) | | 13,883 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESY | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/12/2025 | 1 | 2,352,000 | 5006.92 | | 143,707 | | 138,119 | | 156,483 | | | (6,712) | | 11,466 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESP | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/14/2024 | 08/12/2025 | 1 | 1,504,034 | 4836 | | 110,735 | | 96,624 | | 137,616 | | | (14,338) | | 6,997 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/09/2022 | 12/10/2024 | 1 | 1,550,000 | 4433.96 | 62,930 | | | 6,051 | | 261,957 | | | (23,556) | | 3,418 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/24/2023 | 03/21/2025 | 1 | 2,313,075 | 4693 | 62,107 | | | 14,669 | | 275,913 | | | (23,375) | | 7,939 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/19/2023 | 04/17/2025 | 1 | 2,469,402 | 4590 | 110,545 | | | 30,107 | | 354,121 | | | (41,549) | | 9,117 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$B | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/21/2023 | 04/17/2025 | 1 | 1,524,895 | 4681 | 55,215 | | | 15,121 | | 187,900 | | | (20,810) | | 5,630 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$E | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/27/2023 | 04/25/2025 | 1 | 1,666,616 | 4570 | 77,315 | | | 21,968 | | 248,666 | | | (29,059) | | 6,275 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$K | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/16/2023 | 06/13/2025 | 1 | 1,833,895 | 4731 | 95,265 | | | 33,600 | | 208,545 | | | (35,855) | | 7,679 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$M | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/23/2023 | 06/20/2025 | 1 | 1,790,522 | 4766 | 78,620 | | | 28,451 | | 197,237 | | | (29,590) | | 7,599 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$R | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/30/2023 | 06/27/2025 | 1 | 1,380,367 | 4726 | 77,873 | | | 28,974 | | 164,972 | | | (29,309) | | 5,936 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$S | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/30/2023 | 06/27/2025 | 1 | 1,414,461 | 4801 | 69,357 | | | 25,805 | | 147,879 | | | (26,104) | | 6,083 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/07/2023 | 08/07/2025 | 1 | 1,579,000 | 4881.73 | 71,687 | | | 30,484 | | 147,049 | | | (26,870) | | 7,288 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/18/2023 | 08/15/2025 | 1 | 1,803,632 | 4749 | 86,577 | | | 38,027 | | 212,903 | | | (32,585) | | 8,431 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/25/2023 | 08/25/2025 | 1 | 1,441,000 | 4858.96 | 60,234 | | | 27,176 | | 146,473 | | | (22,577) | | 6,840 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$E | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/01/2023 | 08/29/2025 | 1 | 1,515,062 | 4839 | 72,582 | | | 33,330 | | 158,408 | | | (27,318) | | 7,236 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$H | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2023 | 09/11/2025 | 1 | 1,569,850 | 4787 | 81,179 | | | 38,524 | | 177,390 | | | (30,512) | | 7,642 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/06/2025 | 1 | 1,686,000 | 4601.97 | 93,573 | | | 47,689 | | 262,813 | | | (35,074) | | 8,499 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/11/2023 | 10/09/2025 | 1 | 1,721,776 | 4735 | 82,893 | | | 42,530 | | 218,842 | | | (31,156) | | 8,714 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/12/2023 | 10/10/2025 | 1 | 1,454,000 | 4612.79 | 83,605 | | | 43,129 | | 222,136 | | | (31,424) | | 7,369 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/13/2023 | 10/13/2025 | 1 | 1,564,000 | 4620.15 | 88,679 | | | 45,986 | | 237,042 | | | (33,239) | | 7,958 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2023 | 10/16/2025 | 1 | 1,501,595 | 4712 | 61,030 | | | 32,032 | | 198,563 | | | (22,970) | | 7,671 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00B$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2023 | 10/16/2025 | 1 | 1,446,437 | 4920 | 36,922 | | | 19,379 | | 139,671 | | | (13,896) | | 7,389 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/10/2025 | 1 | 1,531,000 | 4630.06 | 86,502 | | | 48,189 | | 232,362 | | | (32,423) | | 8,073 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/10/2025 | 1 | 1,848,000 | 4751.8 | 82,236 | | | 45,812 | | 240,077 | | | (30,824) | | 9,745 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/07/2025 | 1 | 1,678,176 | 4709 | 81,128 | | | 45,046 | | 231,521 | | | (30,534) | | 8,817 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/20/2023 | 12/18/2025 | 1 | 1,442,207 | 4863 | 74,432 | | | 45,356 | | 159,923 | | | (27,976) | | 7,953 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$9 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/20/2023 | 12/12/2025 | 1 | 1,722,166 | 4996 | 67,946 | | | 41,182 | | 152,482 | | | (25,750) | | 9,433 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$N | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/23/2024 | 02/23/2026 | 1 | 1,577,000 | 5124.64 | 81,216 | | | 56,974 | | 118,161 | | | (24,442) | | 9,330 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$O | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/23/2024 | 02/23/2026 | 1 | 2,162,000 | 5233.33 | 91,669 | | | 64,307 | | 132,754 | | | (27,588) | | 12,791 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO00C$R | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/27/2024 | 02/20/2026 | 1 | 1,721,279 | 5224 | 71,803 | | | 50,421 | | 107,390 | | | (21,422) | | 10,153 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$X | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/20/2024 | 03/13/2026 | 1 | 1,550,246 | 4655 | | 186,776 | | 136,779 | | 233,142 | | | (50,117) | | 9,332 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Y | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/20/2024 | 03/19/2026 | 1 | 1,760,231 | 5108 | | 112,229 | | 82,435 | | 139,362 | | | (29,866) | | 10,655 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Z | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/20/2024 | 03/18/2026 | 1 | 1,436,687 | 5203 | | 78,420 | | 57,573 | | 96,356 | | | (20,898) | | 8,689 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/21/2024 | 03/20/2026 | 1 | 2,370,000 | 5215.94 | | 125,610 | | 92,692 | | 154,093 | | | (33,255) | | 14,360 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$4 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/28/2024 | 03/23/2026 | 1 | 1,444,631 | 4721 | | 164,879 | | 123,030 | | 199,102 | | | (42,300) | | 8,778 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/04/2022 | 10/04/2024 | 1 | 1,713,000 | 4267.42 | 80,682 | | | 332 | | 351,123 | | | (30,242) | | 897 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/05/2022 | 10/04/2024 | 1 | 1,691,785 | 4108 | 111,744 | | | 460 | | 420,911 | | | (41,942) | | 885 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/11/2024 | 1 | 1,896,000 | 4169.54 | 98,782 | | | 1,355 | | 446,089 | | | (37,026) | | 1,646 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/12/2022 | 10/08/2024 | 1 | 1,505,717 | 4113 | 86,824 | | | 838 | | 374,617 | | | (32,723) | | 1,115 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/12/2022 | 10/11/2024 | 1 | 1,783,419 | 4275 | 73,598 | | | 1,011 | | 368,963 | | | (27,625) | | 1,548 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/13/2022 | 10/11/2024 | 1 | 1,389,960 | 4214 | 72,323 | | | 998 | | 310,677 | | | (27,183) | | 1,206 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/14/2022 | 10/16/2024 | 1 | 1,611,000 | 4083.45 | 105,843 | | | 2,178 | | 417,267 | | | (39,565) | | 1,686 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/14/2022 | 10/14/2024 | 1 | 1,584,000 | 4209.94 | 80,784 | | | 1,445 | | 356,823 | | | (30,280) | | 1,551 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 10/18/2024 | 1 | 1,656,000 | 4333.66 | 73,030 | | | 1,703 | | 317,060 | | | (27,374) | | 1,839 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/21/2022 | 10/22/2024 | 1 | 1,872,000 | 4167.69 | 119,621 | | | 3,451 | | 439,259 | | | (44,776) | | 2,298 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 10/31/2024 | 1 | 1,561,000 | 4297.3 | 82,109 | | | 3,379 | | 312,822 | | | (30,777) | | 2,275 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/09/2022 | 11/08/2024 | 1 | 1,640,751 | 4243 | 89,324 | | | 4,682 | | 355,600 | | | (33,527) | | 2,682 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/11/2022 | 11/12/2024 | 1 | 1,527,000 | 4320.4 | 80,473 | | | 4,643 | | 296,405 | | | (30,122) | | 2,621 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/15/2022 | 11/15/2024 | 1 | 2,496,000 | 4488.14 | 93,600 | | | 5,778 | | 380,639 | | | (35,084) | | 4,430 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/18/2022 | 11/19/2024 | 1 | 1,482,000 | 4364.94 | 73,211 | | | 4,928 | | 272,876 | | | (27,404) | | 2,743 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/25/2022 | 11/26/2024 | 1 | 1,605,000 | 4343.67 | 86,028 | | | 6,618 | | 304,971 | | | (32,202) | | 3,171 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/02/2022 | 12/03/2024 | 1 | 1,453,000 | 4498.71 | 56,667 | | | 4,904 | | 219,721 | | | (21,211) | | 3,042 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/07/2022 | 12/06/2024 | 1 | 1,532,000 | 4421.11 | 64,497 | | | 5,847 | | 265,279 | | | (24,209) | | 3,282 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/16/2022 | 12/17/2024 | 1 | 1,840,000 | 4450.94 | 66,424 | | | 7,026 | | 307,944 | | | (24,864) | | 4,253 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/16/2022 | 12/13/2024 | 1 | 1,463,889 | 4571 | 38,706 | | | 3,903 | | 198,333 | | | (14,568) | | 3,296 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/21/2022 | 12/20/2024 | 1 | 2,329,000 | 4425.43 | 89,667 | | | 9,853 | | 408,993 | | | (33,656) | | 5,486 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/23/2022 | 12/26/2024 | 1 | 1,781,000 | 4381.22 | 73,555 | | | 8,677 | | 335,295 | | | (27,458) | | 4,348 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/30/2022 | 12/30/2024 | 1 | 1,718,000 | 4555.45 | 46,730 | | | 5,793 | | 250,094 | | | (17,516) | | 4,289 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/11/2023 | 01/10/2025 | 1 | 1,725,468 | 4497 | 62,742 | | | 8,705 | | 276,081 | | | (23,550) | | 4,561 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/13/2023 | 01/14/2025 | 1 | 2,011,000 | 4681.47 | 49,471 | | | 7,145 | | 228,897 | | | (18,518) | | 5,419 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/18/2023 | 01/17/2025 | 1 | 1,504,000 | 4623.68 | 45,270 | | | 6,716 | | 191,652 | | | (16,992) | | 4,109 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/18/2023 | 01/17/2025 | 1 | 1,607,985 | 4597 | 51,902 | | | 7,700 | | 217,712 | | | (19,481) | | 4,394 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/20/2023 | 01/22/2025 | 1 | 1,602,000 | 4668.04 | 40,210 | | | 6,233 | | 188,746 | | | (15,031) | | 4,476 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/31/2023 | 01/31/2025 | 1 | 1,495,000 | 4654.23 | 42,458 | | | 7,105 | | 182,757 | | | (15,914) | | 4,339 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013///$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/31/2023 | 01/28/2025 | 1 | 1,734,922 | 4690 | 43,718 | | | 7,166 | | 196,023 | | | (16,454) | | 4,974 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 02/03/2023 | 02/05/2025 | 1 | 1,574,000 | 4662.29 | 45,331 | | | 7,897 | | 189,675 | | | (16,945) | | 4,661 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 03/03/2023 | 03/04/2025 | 1 | 1,414,000 | 4573.73 | 42,844 | | | 9,063 | | 211,465 | | | (16,037) | | 4,607 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 03/10/2023 | 03/11/2025 | 1 | 1,826,000 | 4606.39 | 49,302 | | | 10,903 | | 259,671 | | | (18,455) | | 6,082 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 03/10/2023 | 03/07/2025 | 1 | 1,585,320 | 4444 | 63,079 | | | 13,679 | | 290,564 | | | (23,741) | | 5,215 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 03/17/2023 | 03/13/2025 | 1 | 1,504,946 | 4599 | 51,337 | | | 11,574 | | 215,441 | | | (19,348) | | 5,044 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 03/31/2023 | 03/31/2025 | 1 | 1,493,000 | 4585.75 | 64,946 | | | 16,169 | | 212,863 | | | (24,343) | | 5,271 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 03/31/2023 | 03/28/2025 | 1 | 2,036,605 | 4740 | 66,889 | | | 16,445 | | 222,572 | | | (25,175) | | 7,131 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 04/06/2023 | 04/04/2025 | 1 | 1,578,000 | 4648.67 | 62,489 | | | 15,945 | | 201,483 | | | (23,487) | | 5,632 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 04/06/2023 | 04/04/2025 | 1 | 2,102,623 | 4597 | 95,127 | | | 24,274 | | 294,343 | | | (35,754) | | 7,505 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 04/11/2023 | 04/11/2025 | 1 | 1,734,000 | 4595.08 | 78,030 | | | 20,551 | | 240,537 | | | (29,248) | | 6,305 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 05/02/2023 | 05/02/2025 | 1 | 1,621,000 | 4630.65 | 67,758 | | | 19,798 | | 219,197 | | | (25,398) | | 6,206 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 06/02/2023 | 06/03/2025 | 1 | 1,511,000 | 4774.38 | 58,325 | | | 19,628 | | 161,754 | | | (21,832) | | 6,202 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 06/23/2023 | 06/24/2025 | 1 | 1,416,000 | 4727.05 | 68,534 | | | 25,041 | | 168,043 | | | (25,654) | | 6,055 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 07/06/2023 | 07/03/2025 | 1 | 1,742,603 | 4773 | 85,272 | | | 32,389 | | 186,199 | | | (32,094) | | 7,577 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 07/20/2023 | 07/17/2025 | 1 | 1,539,222 | 4856 | 78,705 | | | 31,417 | | 145,576 | | | (29,622) | | 6,860 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 07/20/2023 | 07/18/2025 | 1 | 1,490,861 | 4944 | 64,715 | | | 25,886 | | 118,486 | | | (24,324) | | 6,656 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 07/24/2023 | 07/24/2025 | 1 | 2,119,000 | 4904.48 | 102,772 | | | 41,729 | | 183,597 | | | (38,522) | | 9,557 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 08/04/2023 | 07/25/2025 | 1 | 1,802,290 | 4931 | 71,107 | | | 29,454 | | 147,910 | | | (27,023) | | 8,142 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 08/04/2023 | 08/01/2025 | 1 | 1,540,145 | 4878 | 69,317 | | | 29,106 | | 143,315 | | | (26,089) | | 7,039 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 08/25/2023 | 08/27/2025 | 1 | 1,503,000 | 4699.68 | 85,220 | | | 38,577 | | 194,270 | | | (31,856) | | 7,156 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 08/25/2023 | 08/22/2025 | 1 | 1,573,270 | 4777 | 76,760 | | | 34,457 | | 178,908 | | | (28,890) | | 7,434 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/08/2023 | 09/09/2025 | 1 | 1,652,000 | 4914.37 | 65,584 | | | 30,900 | | 153,138 | | | (24,549) | | 8,019 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/08/2023 | 09/05/2025 | 1 | 1,639,473 | 4787 | 82,868 | | | 38,801 | | 183,508 | | | (31,189) | | 7,912 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/08/2023 | 09/03/2025 | 1 | 1,851,042 | 4946 | 68,220 | | | 31,842 | | 158,923 | | | (25,747) | | 8,906 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/15/2023 | 09/15/2025 | 1 | 1,418,000 | 4746.01 | 77,848 | | | 37,371 | | 172,715 | | | (29,180) | | 6,943 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/21/2023 | 09/19/2025 | 1 | 1,832,000 | 4679.23 | 95,264 | | | 46,384 | | 253,138 | | | (35,806) | | 9,021 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/22/2023 | 09/22/2025 | 1 | 2,489,000 | 4651.03 | 135,651 | | | 66,426 | | 359,636 | | | (50,846) | | 12,308 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/22/2023 | 09/18/2025 | 1 | 1,917,719 | 4850 | 68,028 | | | 33,120 | | 197,531 | | | (25,639) | | 9,430 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/29/2023 | 10/01/2025 | 1 | 2,744,000 | 4632.75 | 149,548 | | | 74,877 | | 411,778 | | | (55,902) | | 13,739 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 09/29/2023 | 09/26/2025 | 1 | 1,679,883 | 4639 | 90,399 | | | 44,950 | | 249,155 | | | (34,024) | | 8,353 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 10/05/2023 | 10/02/2025 | 1 | 1,655,690 | 4655 | 79,868 | | | 40,431 | | 241,593 | | | (30,060) | | 8,301 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 10/20/2023 | 10/20/2025 | 1 | 2,714,000 | 4564.48 | 141,399 | | | 74,687 | | 459,733 | | | (53,001) | | 13,937 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 10/25/2023 | 10/23/2025 | 1 | 1,519,815 | 4585 | 71,747 | | | 38,193 | | 250,409 | | | (26,967) | | 7,835 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 10/25/2023 | 10/24/2025 | 1 | 1,493,618 | 4673 | 58,458 | | | 31,156 | | 218,906 | | | (21,942) | | 7,710 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 10/27/2023 | 10/27/2025 | 1 | 1,445,000 | 4501.67 | 76,296 | | | 41,034 | | 268,650 | | | (28,598) | | 7,487 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/17/2023 | 11/13/2025 | 1 | 1,686,721 | 4673 | 99,708 | | | 56,267 | | 244,747 | | | (37,579) | | 8,927 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/24/2023 | 11/25/2025 | 1 | 1,766,000 | 4713.41 | 97,483 | | | 56,240 | | 241,719 | | | (36,490) | | 9,483 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/24/2023 | 11/21/2025 | 1 | 1,806,822 | 4761 | 90,654 | | | 52,089 | | 229,522 | | | (34,120) | | 9,656 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/29/2023 | 11/21/2025 | 1 | 1,480,488 | 4847 | 65,719 | | | 37,918 | | 169,420 | | | (24,906) | | 7,912 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 11/29/2023 | 11/28/2025 | 1 | 1,547,485 | 4870 | 65,883 | | | 38,281 | | 171,650 | | | (24,729) | | 8,339 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/01/2023 | 12/01/2025 | 1 | 1,995,000 | 4758.31 | 110,124 | | | 64,529 | | 253,772 | | | (41,278) | | 10,789 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/01/2023 | 12/01/2025 | 1 | 1,430,000 | 4825.51 | 69,498 | | | 40,724 | | 169,259 | | | (26,050) | | 7,733 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/13/2023 | 12/11/2025 | 1 | 1,837,149 | .4811 | 108,584 | | | 65,121 | | 217,719 | | | (40,812) | | 10,051 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/21/2023 | 12/19/2025 | 1 | 1,548,000 | 4896.03 | 79,412 | | | 48,700 | | 162,394 | | | (29,848) | | 8,546 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/22/2023 | 12/22/2025 | 1 | 3,212,000 | 4884.86 | 170,236 | | | 104,815 | | 345,059 | | | (63,809) | | 17,793 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/22/2023 | 12/22/2025 | 1 | 1,424,000 | 5007.32 | 59,808 | | | 36,824 | | 124,102 | | | (22,418) | | 7,888 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 12/29/2023 | 12/29/2025 | 1 | 2,547,000 | 4966.89 | 118,436 | | | 74,063 | | 238,828 | | | (44,393) | | 14,219 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/05/2024 | 01/05/2026 | 1 | 2,092,000 | 4954.63 | | 90,793 | | 57,573 | | 204,605 | | | (33,411) | | 11,768 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/05/2024 | 01/02/2026 | 1 | 1,736,472 | .4962 | | 73,802 | | 46,687 | | 166,822 | | | (27,270) | | 9,736 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/12/2024 | 01/12/2026 | 1 | 2,105,000 | 4971.66 | | 97,462 | | 62,826 | | 196,136 | | | (34,931) | | 11,931 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/12/2024 | 01/12/2026 | 1 | 1,555,000 | 5070.19 | | 59,401 | | 38,292 | | 121,548 | | | (21,290) | | 8,813 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/12/2024 | 01/14/2026 | 1 | 1,801,000 | 5070.19 | | 68,438 | | 44,184 | | 141,105 | | | (24,462) | | 10,229 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/16/2024 | 01/09/2026 | 1 | 1,814,991 | .4960 | | 82,621 | | 53,212 | | 175,544 | | | (29,442) | | 10,254 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/19/2024 | 01/16/2026 | 1 | 1,563,000 | 4975.22 | | 75,962 | | 49,522 | | 147,657 | | | (26,607) | | 8,896 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/19/2024 | 01/20/2026 | 1 | 2,099,000 | 5080.74 | | 83,750 | | 54,760 | | 165,136 | | | (29,175) | | 11,998 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/26/2024 | 01/28/2026 | 1 | 1,330,000 | 4519.91 | | 143,108 | | 95,013 | | 235,375 | | | (48,419) | | 7,666 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/26/2024 | 01/26/2026 | 1 | 2,866,000 | 5008.06 | | 140,434 | | 93,108 | | 257,684 | | | (47,644) | | 16,484 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 01/26/2024 | 01/26/2026 | 1 | 2,333,000 | 5116.54 | | 93,087 | | 61,716 | | 172,490 | | | (31,581) | | 13,419 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 02/07/2024 | 02/05/2026 | 1 | 1,597,171 | .5127 | | 73,129 | | 49,490 | | 116,974 | | | (23,674) | | 9,281 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83 | 02/09/2024 | 02/09/2026 | 1 | 2,064,000 | 5093.84 | | 104,232 | | 71,113 | | 160,786 | | | (33,366) | | 12,042 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/09/2024 | 02/09/2026 | 1 | 2,257,000 | 5199.58 | | 93,891 | | 64,058 | | 144,409 | | | (30,055) | | 13,168 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/13/2026 | 1 | 2,001,000 | 5074.4 | | 102,851 | | 71,128 | | 162,853 | | | (32,070) | | 11,722 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/13/2026 | 1 | 2,122,000 | 5179.69 | | 89,761 | | 62,075 | | 142,293 | | | (27,989) | | 12,430 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/18/2026 | 1 | 1,832,000 | 5179.69 | | 77,860 | | 54,010 | | 123,496 | | | (24,112) | | 10,785 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/19/2026 | 1 | 1,419,000 | 5436.04 | | 36,326 | | 25,214 | | 56,007 | | | (11,234) | | 8,362 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/12/2026 | 1 | 1,484,185 | 5149 | | 66,302 | | 45,824 | | 104,955 | | | (20,702) | | 8,686 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/26/2024 | 02/26/2026 | 1 | 1,691,000 | 5122.85 | | 86,410 | | 60,807 | | 127,410 | | | (25,651) | | 10,033 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/27/2026 | 1 | 1,794,000 | 5090.02 | | 99,926 | | 70,844 | | 143,104 | | | (29,333) | | 10,655 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/27/2026 | 1 | 2,441,000 | 5097.51 | | 140,846 | | 99,993 | | 187,314 | | | (41,209) | | 14,498 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/02/2026 | 1 | 2,026,000 | 5097.51 | | 118,116 | | 83,997 | | 155,844 | | | (34,417) | | 12,068 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/27/2026 | 1 | 1,659,000 | 5200.11 | | 79,964 | | 56,770 | | 105,593 | | | (23,396) | | 9,853 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/02/2026 | 1 | 1,462,000 | 5200.11 | | 70,761 | | 50,321 | | 93,210 | | | (20,618) | | 8,708 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 03/04/2026 | 1 | 1,821,000 | 5122.24 | | 101,248 | | 72,181 | | 137,599 | | | (29,126) | | 10,868 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/06/2026 | 1 | 3,144,000 | 5105.36 | | 180,151 | | 129,639 | | 245,104 | | | (50,977) | | 18,799 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/06/2026 | 1 | 3,205,000 | 5212.79 | | 152,238 | | 109,552 | | 205,653 | | | (43,078) | | 19,164 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/15/2024 | 03/13/2026 | 1 | 3,488,000 | 5073.96 | | 207,536 | | 151,352 | | 291,727 | | | (56,730) | | 20,996 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/15/2024 | 03/16/2026 | 1 | 2,109,000 | 5180.73 | | 105,450 | | 77,021 | | 147,057 | | | (28,707) | | 12,731 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/15/2024 | 03/12/2026 | 1 | 1,750,676 | 5144 | | 91,353 | | 66,588 | | 123,937 | | | (25,006) | | 10,528 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/15/2024 | 03/11/2026 | 1 | 1,680,223 | 5221 | | 76,727 | | 55,898 | | 103,188 | | | (21,031) | | 10,095 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/20/2026 | 1 | 3,686,000 | 5161.07 | | 214,894 | | 158,796 | | 263,719 | | | (56,675) | | 22,334 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/20/2026 | 1 | 2,805,000 | 5264.95 | | 136,884 | | 101,150 | | 165,702 | | | (36,101) | | 16,996 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/27/2026 | 1 | 5,582,000 | 5177.62 | | 329,338 | | 246,209 | | 392,594 | | | (84,029) | | 34,042 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 03/27/2026 | 1 | 3,197,000 | 5281.83 | | 157,932 | | 118,068 | | 185,440 | | | (40,295) | | 19,497 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2022 | 11/01/2024 | 1 | 1,803,000 | 4442.82 | 68,334 | | | 2,906 | | 294,286 | | | (25,613) | | 2,669 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/17/2023 | 03/18/2025 | 1 | 1,783,000 | 4655.32 | 51,885 | | | 11,974 | | 224,182 | | | (19,422) | | 6,066 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/05/2023 | 04/28/2025 | 1 | 1,412,379 | .4615 | 61,366 | | | 17,813 | | 193,248 | | | (23,224) | | 5,357 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/10/2023 | 05/09/2025 | 1 | 1,515,592 | .4634 | 61,872 | | | 18,698 | | 203,735 | | | (23,223) | | 5,897 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/12/2023 | 05/12/2025 | 1 | 1,748,000 | 4660.47 | 62,753 | | | 19,249 | | 224,844 | | | (23,522) | | 6,847 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/18/2023 | 05/16/2025 | 1 | 1,837,229 | .4615 | 81,510 | | | 25,521 | | 256,233 | | | (30,636) | | 7,260 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/26/2023 | 05/29/2025 | 1 | 1,592,000 | 4675.16 | 62,884 | | | 20,703 | | 202,688 | | | (23,474) | | 6,468 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/26/2023 | 05/23/2025 | 1 | 1,521,653 | .4593 | 69,964 | | | 22,644 | | 221,706 | | | (26,333) | | 6,105 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/09/2023 | 06/10/2025 | 1 | 1,311,000 | 4759.42 | 50,605 | | | 17,517 | | 143,091 | | | (18,942) | | 5,457 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/09/2023 | 06/06/2025 | 1 | 1,732,609 | .4697 | 80,797 | | | 27,676 | | 211,302 | | | (30,410) | | 7,155 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/09/2023 | 06/06/2025 | 1 | 1,400,858 | .4716 | 62,969 | | | 21,570 | | 165,598 | | | (23,700) | | 5,785 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/16/2023 | 06/18/2025 | 1 | 2,061,000 | 4810.87 | 89,447 | | | 31,946 | | 202,458 | | | (33,436) | | 8,714 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/30/2023 | 10/30/2025 | 1 | 1,795,000 | 4615.16 | 76,288 | | | 41,231 | | 290,636 | | | (28,595) | | 9,337 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 11/03/2025 | 1 | 1,737,000 | 4662.71 | 89,803 | | | 49,163 | | 255,388 | | | (33,661) | | 9,080 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 10/31/2025 | 1 | 1,619,046 | .4600 | 87,940 | | | 47,978 | | 263,055 | | | (33,098) | | 8,432 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/09/2023 | 11/06/2025 | 1 | 1,530,081 | 4681 | 73,336 | | | 40,618 | | 220,007 | | | (27,602) | | 8,029 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/17/2025 | 1 | 1,579,000 | 4742.29 | 80,529 | | | 45,637 | | 205,215 | | | (30,185) | | 8,398 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2023 | 12/08/2025 | 1 | 1,556,000 | 4758.61 | 85,580 | | | 50,971 | | 197,938 | | | (32,078) | | 8,484 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/15/2023 | 12/15/2025 | 1 | 2,067,000 | 4870.87 | 109,344 | | | 66,178 | | 215,997 | | | (40,985) | | 11,360 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/02/2026 | 1 | 1,650,000 | 5082.6 | 78,045 | | | 52,495 | | 127,915 | | | (25,730) | | 9,559 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 01/30/2026 | 1 | 1,778,222 | 5046 | 90,172 | | | 60,530 | | 146,869 | | | (29,851) | | 10,270 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/06/2026 | 1 | 1,460,283 | 5146 | 73,289 | | | 52,740 | | 104,626 | | | (20,738) | | 8,732 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$Y | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 10/24/2022 | 10/24/2024 | 1 | 1,424,000 | 4244.63 | 77,038 | | | 2,431 | | 305,797 | | | (28,876) | | 1,826 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$0 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 10/25/2022 | 10/25/2024 | 1 | 1,662,000 | 4341.18 | 76,452 | | | 2,517 | | 314,066 | | | (28,656) | | 2,175 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$2 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 10/26/2022 | 10/25/2024 | 1 | 1,928,000 | 4233.67 | 109,318 | | | 3,604 | | 418,626 | | | (41,032) | | 2,523 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$4 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 10/26/2022 | 10/18/2024 | 1 | 1,490,860 | 4160 | 98,247 | | | 2,316 | | 354,438 | | | (37,233) | | 1,655 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$5 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 10/27/2022 | 10/24/2024 | 1 | 1,518,227 | 4342 | 66,609 | | | 2,116 | | 289,419 | | | (25,070) | | 1,947 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$6 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 10/28/2022 | 10/28/2024 | 1 | 2,093,000 | 4283.05 | 113,650 | | | 4,221 | | 426,514 | | | (42,599) | | 2,898 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$A | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/03/2022 | 10/31/2024 | 1 | 1,705,951 | 4454 | 57,906 | | | 2,399 | | 275,008 | | | (21,794) | | 2,486 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$B | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/08/2022 | 11/08/2024 | 1 | 1,630,000 | 4441.05 | 62,429 | | | 3,254 | | 270,354 | | | (23,400) | | 2,664 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$C | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/09/2022 | 11/07/2024 | 1 | 1,928,212 | 4414 | 72,425 | | | 3,701 | | 334,035 | | | (27,221) | | 3,111 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$D | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/23/2022 | 11/21/2024 | 1 | 1,976,738 | 4448 | 85,537 | | | 6,025 | | 324,157 | | | (32,150) | | 3,731 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$E | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/23/2022 | 11/22/2024 | 1 | 2,506,707 | 4540 | 88,179 | | | 6,325 | | 352,789 | | | (33,097) | | 4,776 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$F | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/29/2022 | 11/29/2024 | 1 | 1,919,000 | 4475.26 | 74,265 | | | 6,011 | | 303,855 | | | (27,837) | | 3,890 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$G | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/02/2022 | 11/29/2024 | 1 | 1,657,918 | 4673 | 42,735 | | | 3,483 | | 178,239 | | | (16,084) | | 3,361 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$H | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/05/2022 | 12/05/2024 | 1 | 1,445,000 | 4639.54 | 38,726 | | | 3,453 | | 169,572 | | | (14,516) | | 3,072 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$I | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/12/2022 | 12/06/2024 | 1 | 1,690,856 | 4618 | 47,177 | | | 4,307 | | 208,298 | | | (17,830) | | 3,622 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$J | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/14/2022 | 12/13/2024 | 1 | 2,300,422 | 4589 | 68,024 | | | 6,821 | | 301,671 | | | (25,532) | | 5,179 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$K | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/19/2022 | 12/19/2024 | 1 | 1,784,000 | 4517.7 | 53,698 | | | 5,819 | | 271,831 | | | (20,128) | | 4,176 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$L | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/20/2022 | 12/20/2024 | 1 | 2,120,000 | 4546.82 | 61,268 | | | 6,724 | | 307,517 | | | (22,965) | | 4,993 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$M | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/28/2022 | 12/27/2024 | 1 | 1,760,000 | 4472.5 | 57,024 | | | 6,815 | | 298,861 | | | (21,404) | | 4,321 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$N | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 01/06/2023 | 01/07/2025 | 1 | 1,538,000 | 4650.74 | 37,835 | | | 5,093 | | 185,504 | | | (14,162) | | 4,005 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$O | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 01/06/2023 | 01/03/2025 | 1 | 1,592,482 | 4532 | 52,226 | | | 6,781 | | 240,808 | | | (19,656) | | 4,062 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$P | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 01/25/2023 | 01/24/2025 | 1 | 1,586,309 | 4585 | 51,619 | | | 8,154 | | 218,301 | | | (19,375) | | 4,471 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$R | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 02/08/2023 | 02/07/2025 | 1 | 2,385,467 | 4647 | 68,158 | | | 12,078 | | 298,680 | | | (25,583) | | 7,118 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$S | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 02/10/2023 | 02/10/2025 | 1 | 1,645,000 | 4585.62 | 52,147 | | | 9,468 | | 232,572 | | | (19,546) | | 4,965 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$W | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 02/17/2023 | 02/14/2025 | 1 | 2,224,945 | 4595 | 65,998 | | | 12,415 | | 310,832 | | | (24,840) | | 6,816 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Y | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 02/23/2023 | 02/21/2025 | 1 | 1,368,760 | 4564 | 42,187 | | | 8,321 | | 205,648 | | | (15,856) | | 4,299 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Z | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 03/01/2023 | 02/28/2025 | 1 | 1,554,822 | 4458 | 57,624 | | | 11,873 | | 277,152 | | | (21,629) | | 5,000 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$0 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 03/01/2023 | 02/28/2025 | 1 | 1,786,225 | 4582 | 49,083 | | | 10,113 | | 263,252 | | | (18,423) | | 5,744 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$1 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 03/24/2023 | 03/25/2025 | 1 | 1,868,000 | 4749.83 | 43,524 | | | 10,463 | | 199,099 | | | (16,292) | | 6,486 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$2 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 04/26/2023 | 04/25/2025 | 1 | 1,427,000 | 4535.93 | 66,784 | | | 18,898 | | 225,517 | | | (25,067) | | 5,373 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$3 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 05/19/2023 | 05/20/2025 | 1 | 1,413,000 | 4662.76 | 58,216 | | | 18,472 | | 184,575 | | | (21,791) | | 5,633 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$6 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 05/31/2023 | 05/30/2025 | 1 | 1,592,000 | 4652.33 | 68,456 | | | 22,662 | | 208,479 | | | (25,694) | | 6,481 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$A | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/14/2023 | 07/16/2025 | 1 | 1,713,000 | 4896.57 | 72,974 | | | 28,829 | | 149,614 | | | (27,278) | | 7,621 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$C | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/21/2023 | 07/21/2025 | 1 | 1,744,000 | 4891.01 | 80,050 | | | 32,262 | | 154,634 | | | (30,005) | | 7,826 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$E | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/28/2023 | 07/30/2025 | 1 | 1,416,000 | 4963.94 | 60,888 | | | 25,224 | | 109,216 | | | (22,760) | | 6,451 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$F | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 08/04/2023 | 08/04/2025 | 1 | 1,495,000 | 4885.1 | 63,089 | | | 26,641 | | 138,421 | | | (23,648) | | 6,867 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$I | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 08/11/2023 | 08/11/2025 | 1 | 2,244,000 | 4762.77 | 117,361 | | | 50,690 | | 262,372 | | | (43,990) | | 10,423 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$K | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 08/18/2023 | 08/18/2025 | 1 | 1,543,000 | 4745.38 | 73,601 | | | 32,498 | | 184,787 | | | (27,588) | | 7,246 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$N | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/30/2024 | 05/22/2026 | 1 | 1,632,795 | 4719 | 177,263 | | | 147,637 | | 235,706 | | | (30,198) | | 10,458 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$P | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/31/2024 | 06/01/2026 | 1 | 3,097,000 | 5264.93 | 158,257 | | | 132,352 | | 207,617 | | | (26,412) | | 20,002 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/26/2026 | 1 | 1,614,000 | 5462.36 | 72,953 | | | 63,783 | | 77,481 | | | (9,420) | | 10,636 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$R | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/05/2024 | 05/29/2026 | 1 | 1,689,350 | 4719 | 207,665 | | | 174,254 | | 245,001 | | | (33,606) | | 10,884 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/18/2026 | 1 | 1,694,000 | 5319.44 | 80,634 | | | 65,883 | | 100,413 | | | (15,002) | | 10,814 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/14/2024 | 06/12/2026 | 1 | 1,505,000 | 5430.09 | 71,187 | | | 60,862 | | 74,552 | | | (10,561) | | 9,807 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/04/2026 | 1 | 2,644,000 | 5202.64 | 127,970 | | | 102,094 | | 191,004 | | | (26,259) | | 16,679 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/15/2026 | 1 | 2,482,000 | 5224.74 | 137,999 | | | 112,649 | | 172,898 | | | (25,780) | | 15,805 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/24/2024 | 04/22/2026 | 1 | 1,896,622 | 5049 | 112,706 | | | 88,177 | | 176,257 | | | (24,616) | | 11,840 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/22/2026 | 1 | 2,335,000 | 5196.26 | 132,395 | | | 109,505 | | 165,832 | | | (23,460) | | 14,956 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$5 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/17/2026 | 1 | 1,594,262 | 4846 | 182,075 | | | 157,144 | | 195,765 | | | (25,546) | | 10,431 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/09/2024 | 05/08/2026 | 1 | 1,564,000 | 5219.57 | 80,077 | | | 64,503 | | 109,546 | | | (15,818) | | 9,900 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/18/2024 | 06/18/2026 | 1 | 1,542,000 | 5415.82 | | 80,492 | | 69,199 | | 79,103 | | | (11,467) | | 10,097 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$J | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/21/2024 | 05/15/2026 | 1 | 1,518,402 | 4716 | | 178,465 | | 146,084 | | 219,064 | | | (32,538) | | 9,669 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/04/2024 | 04/02/2026 | 1 | 1,924,133 | 5228 | | 90,516 | | 68,512 | | 125,496 | | | (22,256) | | 11,799 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/22/2026 | 1 | 1,944,000 | 5292.79 | | 93,312 | | 77,179 | | 116,480 | | | (16,535) | | 12,452 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/30/2024 | 05/22/2026 | 1 | 1,628,196 | 5266 | | 77,393 | | 64,458 | | 107,214 | | | (13,185) | | 10,429 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/05/2024 | 06/03/2026 | 1 | 1,463,020 | 5329 | | 75,093 | | 63,095 | | 87,087 | | | (12,069) | | 9,464 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$E | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 04/29/2026 | 1 | 2,907,000 | 5049.03 | | 181,397 | | 143,274 | | 269,469 | | | (38,267) | | 18,259 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/18/2026 | 1 | 1,609,000 | 5443.15 | | 75,623 | | 65,373 | | 77,434 | | | (10,506) | | 10,536 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 06/26/2026 | 1 | 1,855,000 | 5428.36 | | 92,750 | | 80,980 | | 93,415 | | | (12,087) | | 12,224 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/02/2026 | 1 | 2,075,000 | 5130.02 | | 123,463 | | 93,579 | | 159,941 | | | (30,229) | | 12,724 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/17/2026 | 1 | 2,360,000 | 5001.95 | | 136,172 | | 105,891 | | 236,639 | | | (30,676) | | 14,668 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/18/2026 | 1 | 1,524,000 | 5437.14 | | 73,457 | | 63,412 | | 74,158 | | | (10,292) | | 9,979 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/10/2026 | 1 | 1,437,000 | 5152.99 | | 76,161 | | 58,488 | | 109,412 | | | (17,889) | | 8,876 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040385 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/18/2024 | 04/17/2026 | 1 | 1,624,270 | 5041 | | 89,414 | | 69,434 | | 148,544 | | | (20,238) | | 10,095 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/20/2026 | 1 | 2,381,000 | 4988.35 | | 141,670 | | 110,296 | | 244,814 | | | (31,784) | | 14,838 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/04/2024 | 04/02/2026 | 1 | 1,640,000 | 5097.37 | | 97,416 | | 73,735 | | 134,911 | | | (23,953) | | 10,057 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/05/2024 | 05/29/2026 | 1 | 1,478,653 | 5196 | | 94,137 | | 78,992 | | 110,269 | | | (15,234) | | 9,526 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/12/2026 | 1 | 1,574,374 | 5428 | | 76,551 | | 65,996 | | 75,966 | | | (10,815) | | 10,260 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$I | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/15/2024 | 05/14/2026 | 1 | 1,596,268 | 5238 | | 85,449 | | 69,346 | | 109,574 | | | (16,175) | | 10,156 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2024 | 05/15/2026 | 1 | 1,534,936 | 5231 | | 80,754 | | 66,563 | | 105,937 | | | (14,540) | | 9,774 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/10/2026 | 1 | 1,479,000 | 5062.67 | | 89,923 | | 69,057 | | 130,914 | | | (21,122) | | 9,135 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/03/2024 | 05/01/2026 | 1 | 2,754,000 | 5114.5 | | 154,499 | | 123,130 | | 229,797 | | | (31,834) | | 17,328 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/12/2026 | 1 | 1,936,000 | 5342.97 | | 105,899 | | 90,541 | | 111,667 | | | (15,710) | | 12,616 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/08/2026 | 1 | 1,928,000 | 5165.54 | | 107,775 | | 86,935 | | 147,664 | | | (21,170) | | 12,204 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/01/2024 | 04/30/2026 | 1 | 2,162,005 | 5091 | | 114,448 | | 90,677 | | 188,747 | | | (23,863) | | 13,592 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/02/2026 | 1 | 2,799,000 | 5223.89 | | 141,909 | | 107,561 | | 182,635 | | | (34,745) | | 17,164 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/02/2026 | 1 | 1,540,803 | 5185 | | 84,035 | | 63,694 | | 109,128 | | | (20,575) | | 9,448 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2026 | 1 | 1,571,000 | 5212.74 | | 86,876 | | 71,959 | | 108,918 | | | (15,289) | | 10,105 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/12/2026 | 1 | 1,684,480 | 4799 | | 202,274 | | 172,939 | | 218,123 | | | (30,008) | | 10,977 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Y | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/10/2026 | 1 | 1,537,336 | 5274 | | 93,879 | | 80,115 | | 101,662 | | | (14,075) | | 10,002 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/10/2024 | 05/08/2026 | 1 | 2,602,000 | 5256.82 | | 124,636 | | 100,535 | | 170,613 | | | (24,482) | | 16,471 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/29/2026 | 1 | 2,169,000 | 5372.66 | | 115,608 | | 101,137 | | 123,884 | | | (14,866) | | 14,327 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/06/2024 | 06/05/2026 | 1 | 1,593,000 | 5340.45 | | 79,650 | | 67,236 | | 94,529 | | | (12,674) | | 10,322 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/10/2026 | 1 | 1,622,314 | 5144 | | 86,393 | | 66,346 | | 124,317 | | | (20,293) | | 10,020 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/05/2024 | 04/07/2026 | 1 | 1,767,000 | 5130.02 | | 105,490 | | 80,132 | | 136,713 | | | (25,652) | | 10,885 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$G | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/02/2024 | 05/01/2026 | 1 | 1,600,000 | 5110.01 | | 83,840 | | 66,725 | | 135,874 | | | (17,366) | | 10,067 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/27/2024 | 06/22/2026 | 1 | 1,572,807 | 4854 | | 178,686 | | 155,886 | | 191,559 | | | (23,414) | | 10,332 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$W | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2024 | 06/12/2026 | 1 | 1,971,000 | 5382.48 | | 101,112 | | 86,329 | | 106,999 | | | (15,118) | | 12,844 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 04/24/2026 | 1 | 1,379,000 | 5040.54 | | 84,946 | | 66,878 | | 128,798 | | | (18,319) | | 8,624 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/25/2024 | 04/24/2026 | 1 | 2,066,000 | 5050.01 | | 118,382 | | 93,073 | | 191,012 | | | (25,658) | | 12,920 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/12/2024 | 04/13/2026 | 1 | 2,113,000 | 5099.72 | | 123,188 | | 94,721 | | 176,961 | | | (28,817) | | 13,086 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 05/15/2026 | 1 | 2,706,000 | 5321.8 | | 127,723 | | 104,260 | | 159,068 | | | (23,860) | | 17,231 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/23/2024 | 05/21/2026 | 1 | 1,446,134 | 5308 | | 67,362 | | 55,623 | | 87,749 | | | (12,029) | | 9,255 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/07/2026 | 1 | 1,528,000 | 5185.7 | | 81,290 | | 65,549 | | 111,120 | | | (15,990) | | 9,664 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 05/19/2026 | 1 | 1,702,000 | 4734.7 | | 194,709 | | 159,137 | | 240,561 | | | (36,175) | | 10,874 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/27/2024 | 06/25/2026 | 1 | 2,788,404 | 5404 | | 145,084 | | 126,648 | | 146,678 | | | (18,933) | | 18,360 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/07/2024 | 06/05/2026 | 1 | 3,190,000 | 5327.38 | | 160,457 | | 135,635 | | 190,498 | | | (25,347) | | 20,670 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/07/2024 | 06/05/2026 | 1 | 1,473,000 | 4765.1 | | 170,426 | | 144,062 | | 202,230 | | | (26,922) | | 9,545 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 04/28/2026 | 1 | 1,800,000 | 5123.39 | | 96,660 | | 76,213 | | 147,503 | | | (20,732) | | 11,296 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/21/2024 | 06/18/2026 | 1 | 1,494,000 | 5360.6 | | 81,124 | | 70,128 | | 83,881 | | | (11,270) | | 9,783 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES1 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/17/2024 | 07/13/2026 | 1 | 1,615,543 | 4971 | | 171,171 | | 153,676 | | 168,263 | | | (17,683) | | 10,788 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES6 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/11/2024 | 07/06/2026 | 1 | 1,638,815 | 4936 | | 181,647 | | 161,996 | | 178,817 | | | (20,294) | | 10,884 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES7 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/14/2026 | 1 | 1,959,681 | 5523 | | 71,732 | | 67,571 | | 91,839 | | | (4,434) | | 13,404 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES8 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 06/26/2026 | 1 | 1,936,423 | 4853 | | 225,303 | | 197,804 | | 237,100 | | | (28,007) | | 12,761 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 07/31/2026 | 1 | 1,647,717 | 5525 | | 57,960 | | 53,477 | | 74,307 | | | (4,697) | | 11,154 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESR | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/17/2026 | 1 | 1,788,000 | 4923.31 | | 180,588 | | 170,155 | | 206,525 | | | (11,117) | | 12,256 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 08/28/2026 | 1 | 2,608,000 | 5673.52 | | 80,587 | | 77,578 | | 88,884 | | | (3,432) | | 18,020 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/24/2026 | 1 | 1,602,000 | 5560.48 | | 57,512 | | 52,507 | | 65,326 | | | (5,214) | | 10,787 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/04/2026 | 1 | 1,737,982 | 4952 | | 168,757 | | 163,636 | | 192,487 | | | (5,787) | | 12,069 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/07/2026 | 1 | 1,508,448 | 5352 | | 68,829 | | 64,171 | | 93,209 | | | (4,916) | | 10,264 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 07/30/2026 | 1 | 1,819,325 | 5448 | | 82,067 | | 75,606 | | 93,319 | | | (6,764) | | 12,306 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/24/2026 | 1 | 1,679,000 | 5385.19 | | 83,446 | | 76,185 | | 95,151 | | | (7,565) | | 11,306 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/14/2024 | 08/12/2026 | 1 | 1,875,403 | 5403 | | 87,300 | | 81,769 | | 106,643 | | | (5,636) | | 12,808 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/01/2024 | 07/28/2026 | 1 | 1,889,546 | 4857 | | 211,258 | | 194,580 | | 234,238 | | | (17,459) | | 12,762 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$E | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/05/2024 | 07/02/2026 | 1 | 1,646,000 | 5463.71 | | 86,909 | | 76,812 | | 78,546 | | | (10,400) | | 10,898 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/04/2026 | 1 | 1,832,000 | 5552.78 | | 60,639 | | 58,880 | | 81,678 | | | (1,999) | | 12,721 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$V | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/14/2026 | 1 | 1,889,287 | 4869 | | 206,164 | | 194,204 | | 235,356 | | | (12,744) | | 12,922 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$S | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/14/2026 | 1 | 1,571,000 | 5526.42 | | 57,813 | | 54,459 | | 73,004 | | | (3,574) | | 10,745 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/07/2026 | 1 | 1,542,000 | 5475.59 | | 55,204 | | 51,467 | | 75,528 | | | (3,943) | | 10,493 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$F | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/05/2024 | 07/02/2026 | 1 | 2,093,000 | 5542.61 | | 97,325 | | 86,017 | | 86,247 | | | (11,647) | | 13,857 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 07/31/2026 | 1 | 1,585,000 | 5535.85 | | 55,000 | | 50,745 | | 69,509 | | | (4,457) | | 10,729 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$3 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/25/2024 | 09/18/2026 | 1 | 1,565,357 | 5033 | | 152,608 | | 151,761 | | 158,416 | | | (1,055) | | 10,977 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/25/2026 | 1 | 2,304,000 | 5813.12 | | 61,056 | | 61,056 | | 62,934 | | | (252) | | 16,236 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/28/2026 | 1 | 1,775,246 | 5571 | | 67,354 | | 64,839 | | 74,130 | | | (2,868) | | 12,266 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 07/31/2026 | 1 | 1,651,000 | 5448.55 | | 74,460 | | 68,606 | | 84,412 | | | (6,128) | | 11,176 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/11/2026 | 1 | 1,588,238 | 5575 | | 63,876 | | 63,252 | | 67,604 | | | (886) | | 11,083 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2024 | 07/02/2026 | 1 | 1,625,446 | 5449 | | 86,737 | | 76,659 | | 79,489 | | | (10,380) | | 10,762 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2024 | 08/21/2026 | 1 | 1,622,000 | 5552.98 | | 65,042 | | 61,898 | | 70,199 | | | (3,395) | | 11,151 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$2 | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/25/2024 | 09/18/2026 | 1 | 1,535,295 | 5763 | | 47,754 | | 47,489 | | 48,725 | | | (330) | | 10,767 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$T | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 08/14/2026 | 1 | 1,782,000 | 5666.73 | | 49,183 | | 46,330 | | 64,027 | | | (3,040) | | 12,188 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/18/2026 | 1 | 1,469,923 | 5671 | | 49,643 | | 49,163 | | 52,669 | | | (682) | | 10,308 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/18/2026 | 1 | 1,760,000 | 5650.82 | | 61,600 | | 61,004 | | 64,662 | | | (846) | | 12,342 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2024 | 08/21/2026 | 1 | 3,098,000 | 5702.12 | | 91,701 | | 87,268 | | 100,210 | | | (4,787) | | 21,298 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 07/31/2026 | 1 | 1,590,000 | 5401.84 | | 71,232 | | 65,722 | | 89,633 | | | (5,773) | | 10,763 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/15/2024 | 07/15/2026 | 1 | 1,490,000 | 5575.72 | | 68,242 | | 61,118 | | 57,925 | | | (7,198) | | 9,965 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2024 | 08/07/2026 | 1 | 2,111,000 | 5398.16 | | 88,029 | | 82,071 | | 119,369 | | | (6,288) | | 14,364 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 08/28/2026 | 1 | 1,717,000 | 5527.09 | | 71,084 | | 68,429 | | 78,114 | | | (3,027) | | 11,863 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2024 | 07/17/2026 | 1 | 1,567,000 | 5519.63 | | 66,441 | | 60,017 | | 69,115 | | | (6,662) | | 10,496 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$Z | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/11/2026 | 1 | 2,049,000 | 5662.83 | | 64,953 | | 63,697 | | 77,476 | | | (1,517) | | 14,299 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$X | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/11/2024 | 09/04/2026 | 1 | 1,470,146 | 5464 | | 65,822 | | 64,179 | | 79,136 | | | (1,730) | | 10,209 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2024 | 07/17/2026 | 1 | 1,775,333 | 5533 | | 72,662 | | 65,636 | | 75,957 | | | (7,286) | | 11,891 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/22/2024 | 08/20/2026 | 1 | 1,509,838 | 5568 | | 54,705 | | 51,985 | | 63,221 | | | (2,931) | | 10,372 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$O | FixedAnnuityHedge | N/A | Equity/Index | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 09/11/2026 | 1 | 1,633,000 | 5760.46 | | 42,458 | | 41,637 | | 51,479 | | | (991) | | 11,396 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2024 | 07/02/2026 | 1 | 1,482,000 | 5594.39 | | 62,837 | | 55,536 | | 56,468 | | | (7,520) | | 9,812 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2024 | 09/14/2026 | 1 | 1,900,812 | 5002 | | 193,139 | | 190,996 | | 198,879 | | | (2,930) | | 13,293 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2024 | 07/24/2026 | 1 | 2,036,000 | 5458.23 | | 88,770 | | 81,045 | | 101,083 | | | (8,048) | | 13,710 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2024 | 07/17/2026 | 1 | 1,556,000 | 5414.47 | | 79,512 | | 71,824 | | 83,473 | | | (7,973) | | 10,422 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/15/2024 | 07/10/2026 | 1 | 1,505,010 | 5503 | | 77,943 | | 69,749 | | 65,801 | | | (8,278) | | 10,027 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/12/2024 | 07/10/2026 | 1 | 2,323,000 | 5548.98 | | 108,484 | | 96,946 | | 94,400 | | | (11,921) | | 15,476 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/06/2024 | 09/04/2026 | 1 | 1,686,000 | 5660.6 | | 44,342 | | 43,056 | | 60,647 | | | (1,462) | | 11,708 | | 0001 |
| Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/11/2024 | 07/09/2026 | 1 | 1,651,435 | 5527 | | 77,071 | | 68,767 | | 69,831 | | | (8,575) | | 10,994 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2022 | 10/01/2024 | 2 | 6,318,118 | 261.71 | 185,827 | | | | | 522,551 | | | (69,578) | | 1,653 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2022 | 10/02/2024 | 12 | 11,280,201 | 261.71 | 359,997 | | | 498 | | 938,261 | | | (135,706) | | 4,175 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/06/2022 | 10/03/2024 | 16 | 19,204,785 | 262.71 | 620,490 | 3,633 | | 1,754 | | 1,516,268 | | | (237,906) | | 8,705 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2022 | 10/04/2024 | 12 | 18,710,703 | 265.17 | 539,802 | 3,263 | | 2,281 | | 1,290,152 | | | (206,315) | | 9,793 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/06/2022 | 10/04/2024 | 13 | 13,017,229 | 265.68 | 366,214 | | | 1,520 | | 871,538 | | | (138,322) | | 6,813 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2022 | 10/04/2024 | 10 | 8,611,646 | 265.94 | 236,532 | | | 985 | | 567,100 | | | (89,510) | | 4,507 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/14/2022 | 10/08/2024 | 2 | 6,634,049 | 265.68 | 193,634 | | | 1,865 | | 447,208 | | | (72,509) | | 4,911 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/12/2022 | 10/09/2024 | 9 | 9,848,227 | 265.68 | 273,950 | | | 3,023 | | 658,380 | | | (102,977) | | 7,732 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/12/2022 | 10/07/2024 | 9 | 10,958,357 | 265.68 | 309,194 | | | 2,563 | | 732,595 | | | (116,432) | | 7,588 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/05/2022 | 10/10/2024 | 13 | 16,748,662 | 264.98 | 459,295 | 3,095 | | 5,864 | | 1,164,925 | | | (176,804) | | 13,861 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2022 | 10/11/2024 | 11 | 19,694,743 | 264.24 | 560,788 | | | 7,743 | | 1,434,029 | | | (211,422) | | 17,095 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/14/2022 | 10/11/2024 | 10 | 16,071,849 | 263.97 | 458,830 | | | 6,346 | | 1,191,793 | | | (173,207) | | 13,950 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/14/2022 | 10/11/2024 | 13 | 14,867,979 | 264.25 | 416,968 | | | 5,799 | | 1,078,711 | | | (158,158) | | 12,905 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/14/2022 | 10/16/2024 | 10 | 10,330,319 | 264.21 | 293,262 | | | 6,222 | | 749,492 | | | (113,233) | | 10,814 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/17/2022 | 10/15/2024 | 5 | 10,185,302 | 264.21 | 297,939 | | | 5,739 | | 739,989 | | | (111,720) | | 10,324 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/17/2022 | 10/14/2024 | 11 | 8,952,002 | 264.21 | 256,506 | | | 5,053 | | 650,387 | | | (105,896) | | 8,766 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2022 | 10/17/2024 | 10 | 19,200,988 | 263.7 | 561,985 | | | 12,426 | | 1,433,404 | | | (212,186) | | 20,719 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2022 | 10/18/2024 | 9 | 17,722,922 | 263.52 | 522,716 | | | 12,247 | | 1,335,469 | | | (196,774) | | 19,679 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2022 | 10/18/2024 | 9 | 16,076,715 | 263.29 | 477,449 | | | 11,222 | | 1,225,892 | | | (180,172) | | 17,851 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2022 | 10/18/2024 | 9 | 11,023,672 | 263.04 | 332,012 | | | 7,833 | | 851,608 | | | (125,661) | | 12,240 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2022 | 10/21/2024 | 8 | 6,882,310 | 262.77 | 207,617 | | | 5,742 | | 539,247 | | | (78,264) | | 8,254 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/21/2022 | 10/23/2024 | 9 | 8,852,329 | 262.77 | 272,301 | | | 8,272 | | 692,718 | | | (102,619) | | 11,111 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/30/2022 | 10/22/2024 | 2 | 7,102,146 | 262.77 | 208,159 | | | 6,010 | | 556,472 | | | (77,997) | | 8,718 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2022 | 10/24/2024 | 9 | 16,699,792 | 263.04 | 514,583 | | | 16,346 | | 1,288,433 | | | (194,108) | | 21,411 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/28/2022 | 10/25/2024 | 10 | 16,798,706 | 263.72 | 500,586 | | | 16,554 | | 1,249,028 | | | (188,451) | | 21,982 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/26/2022 | 10/25/2024 | 9 | 18,759,143 | 264.51 | 545,474 | | | 18,069 | | 1,334,763 | | | (205,624) | | 24,547 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2022 | 10/25/2024 | 11 | 12,503,487 | 264.26 | 367,603 | | | 12,226 | | 902,160 | | | (139,057) | | 16,362 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/01/2022 | 10/30/2024 | 9 | 11,718,268 | 263.63 | 359,921 | | | 14,374 | | 873,628 | | | (135,278) | | 16,798 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/28/2022 | 10/29/2024 | 5 | 7,782,081 | 263.63 | 228,405 | | | 9,049 | | 580,953 | | | (88,048) | | 10,968 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/31/2023 | 10/28/2024 | 8 | 10,678,285 | 263.63 | 321,228 | | | 11,976 | | 797,162 | | | (121,050) | | 14,788 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2022 | 10/31/2024 | 7 | 19,834,189 | 264.37 | 595,151 | | | 24,608 | | 1,419,189 | | | (223,942) | | 28,901 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/01/2022 | 11/01/2024 | 11 | 19,203,328 | 264.5 | 569,241 | | | 24,312 | | 1,364,447 | | | (214,032) | | 28,430 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/02/2022 | 11/01/2024 | 8 | 20,179,640 | 265.03 | 593,415 | | | 25,380 | | 1,391,439 | | | (223,537) | | 29,875 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2022 | 11/01/2024 | 10 | 16,176,188 | 264.66 | 490,455 | | | 21,038 | | 1,138,037 | | | (185,234) | | 23,948 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2022 | 11/06/2024 | 5 | 11,589,717 | 264.99 | 349,470 | | | 17,309 | | 800,010 | | | (131,226) | | 18,450 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/09/2022 | 11/04/2024 | 8 | 10,351,370 | 264.99 | 308,585 | | | 14,473 | | 714,530 | | | (116,165) | | 16,027 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/07/2022 | 11/05/2024 | 3 | 6,214,102 | 264.99 | 181,100 | | | 8,707 | | 428,944 | | | (67,802) | | 9,758 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/11/2022 | 11/07/2024 | 12 | 19,075,577 | 265.62 | 559,213 | | | 28,859 | | 1,267,144 | | | (212,787) | | 30,775 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2022 | 11/08/2024 | 7 | 21,104,213 | 265.91 | 621,681 | | | 32,568 | | 1,378,687 | | | (233,514) | | 34,492 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/09/2022 | 11/08/2024 | 10 | 27,965,339 | 265.46 | 862,674 | | | 45,478 | | 1,874,449 | | | (325,930) | | 45,706 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/05/2022 | 11/08/2024 | 9 | 15,093,640 | 266.11 | 464,049 | | | 24,600 | | 973,956 | | | (176,521) | | 24,669 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2022 | 11/12/2024 | 5 | 11,234,366 | 267.69 | 326,782 | | | 18,899 | | 656,115 | | | (122,720) | | 19,280 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/14/2022 | 11/11/2024 | 5 | 10,698,592 | 267.69 | 308,188 | | | 17,408 | | 625,895 | | | (115,889) | | 18,146 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/11/2022 | 11/13/2024 | 4 | 18,625,270 | 267.69 | 539,774 | | | 31,910 | | 1,087,763 | | | (202,622) | | 32,333 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/15/2022 | 11/14/2024 | 10 | 13,054,643 | 267.25 | 384,694 | | | 23,296 | | 784,617 | | | (144,624) | | 22,919 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/18/2022 | 11/15/2024 | 6 | 14,403,628 | 267.46 | 420,885 | | | 26,015 | | 854,213 | | | (157,913) | | 25,567 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2022 | 11/15/2024 | 7 | 20,437,916 | 267.43 | 594,110 | | | 36,865 | | 1,214,064 | | | (223,461) | | 36,278 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/23/2022 | 11/15/2024 | 9 | 15,103,031 | 267.18 | 441,874 | | | 27,525 | | 910,751 | | | (166,794) | | 26,808 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/18/2022 | 11/18/2024 | 4 | 11,965,924 | 267.36 | 349,278 | | | 23,085 | | 713,199 | | | (131,240) | | 21,921 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/28/2022 | 11/20/2024 | 8 | 14,160,885 | 267.36 | 415,759 | | | 29,228 | | 844,024 | | | (159,393) | | 26,467 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/23/2022 | 11/19/2024 | 3 | 9,547,320 | 267.36 | 278,923 | | | 18,777 | | 569,044 | | | (104,423) | | 17,668 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/22/2022 | 11/21/2024 | 9 | 24,914,740 | 267.31 | 737,078 | | | 51,779 | | 1,489,964 | | | (276,908) | | 47,020 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/02/2022 | 11/22/2024 | 7 | 17,220,600 | 267.68 | 507,202 | | | 36,369 | | 1,008,813 | | | (190,595) | | 32,810 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/29/2022 | 11/22/2024 | 6 | 18,804,035 | 267.8 | 548,660 | | | 39,420 | | 1,090,681 | | | (206,515) | | 35,827 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/25/2022 | 11/25/2024 | 2 | 1,499,907 | 268.11 | 43,719 | | | 3,308 | | 85,161 | | | (16,391) | | 2,938 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/25/2022 | 11/26/2024 | 5 | 9,465,423 | 268.11 | 273,169 | | | 21,031 | | 541,052 | | | (102,416) | | 18,703 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/29/2022 | 11/27/2024 | 6 | 17,231,111 | 268.11 | 485,708 | | | 38,096 | | 978,339 | | | (182,542) | | 34,344 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/30/2022 | 11/27/2024 | 11 | 19,255,615 | 267.54 | 553,538 | 3,356 | | 44,257 | | 1,134,204 | | | (211,008) | | 38,379 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2022 | 11/29/2024 | 10 | 20,854,010 | 267.33 | 611,732 | | | 49,665 | | 1,245,037 | | | (229,823) | | 42,275 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2022 | 11/29/2024 | 6 | 15,663,172 | 267.42 | 459,072 | | | 37,339 | | 928,866 | | | (172,693) | | 31,753 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2022 | 11/29/2024 | 7 | 14,684,680 | 268.2 | 410,039 | | | 33,447 | | 829,353 | | | (154,711) | | 29,769 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2022 | 12/02/2024 | 6 | 11,013,131 | 267.41 | 317,652 | | | 27,137 | | 653,932 | | | (119,469) | | 22,877 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/29/2022 | 12/04/2024 | 5 | 13,495,325 | 267.41 | 388,815 | | | 34,201 | | 801,318 | | | (145,832) | | 28,475 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/02/2022 | 12/03/2024 | 1 | 8,191,681 | 267.41 | 240,016 | | | 20,771 | | 486,401 | | | (89,842) | | 17,151 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/14/2022 | 12/05/2024 | 6 | 17,638,561 | 267.19 | 510,276 | | | 45,574 | | 1,061,444 | | | (191,569) | | 37,502 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2022 | 12/06/2024 | 8 | 22,702,165 | 267 | 653,540 | | | 59,298 | | 1,387,243 | | | (245,372) | | 48,633 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/12/2022 | 12/06/2024 | 6 | 15,780,947 | 266.69 | 463,010 | | | 42,133 | | 978,458 | | | (174,217) | | 33,806 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/19/2022 | 12/06/2024 | 8 | 10,847,508 | 266.61 | 318,873 | | | 29,319 | | 675,827 | | | (121,212) | | 23,238 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/09/2022 | 12/09/2024 | 4 | 6,742,873 | 267.09 | 195,500 | | | 18,575 | | 408,466 | | | (73,483) | | 14,764 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/14/2022 | 12/11/2024 | 5 | 12,356,914 | 267.09 | 364,704 | | | 35,609 | | 747,315 | | | (136,934) | | 27,441 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/09/2022 | 12/10/2024 | 2 | 10,061,049 | 267.09 | 295,494 | | | 28,421 | | 608,467 | | | (110,675) | | 22,187 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/14/2022 | 12/12/2024 | 7 | 29,876,398 | 266.54 | 916,593 | 2,222 | | 91,197 | | 1,870,338 | | | (346,002) | | 66,806 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2022 | 12/13/2024 | 9 | 19,368,536 | 267.5 | 536,973 | | | 54,300 | | 1,142,307 | | | (203,052) | | 43,605 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/16/2022 | 12/13/2024 | 7 | 12,254,308 | 267.87 | 321,133 | 5,587 | | 33,632 | | 705,572 | | | (124,956) | | 27,588 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/15/2022 | 12/13/2024 | 5 | 11,182,554 | 265.54 | 306,654 | | | 30,918 | | 742,550 | | | (115,468) | | 25,176 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/19/2022 | 12/16/2024 | 6 | 11,739,265 | 264.17 | 326,003 | | | 34,137 | | 840,855 | | | (122,612) | | 26,959 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/20/2022 | 12/18/2024 | 5 | 14,965,603 | 264.17 | 413,619 | | | 44,326 | | 1,075,646 | | | (155,065) | | 34,812 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/16/2023 | 12/17/2024 | 3 | 9,198,402 | 264.17 | 268,042 | | | 28,393 | | 658,859 | | | (100,500) | | 21,261 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2022 | 12/19/2024 | 9 | 23,792,399 | 263.65 | 643,547 | | | 69,894 | | 1,751,777 | | | (241,716) | | 55,694 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2022 | 12/20/2024 | 10 | 16,189,251 | 262.26 | 459,005 | | | 50,662 | | 1,285,008 | | | (172,836) | | 38,132 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/23/2022 | 12/20/2024 | 7 | 18,183,665 | 261.62 | 513,762 | 4,520 | | 57,771 | | 1,486,563 | | | (196,595) | | 42,830 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2022 | 12/20/2024 | 6 | 9,849,684 | 260.86 | 284,896 | | | 31,528 | | 834,787 | | | (107,279) | | 23,200 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/23/2022 | 12/24/2024 | 3 | 1,637,295 | 260.4 | 47,267 | | | 5,477 | | 141,712 | | | (17,803) | | 3,951 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/23/2022 | 12/23/2024 | 5 | 2,289,779 | 260.4 | 70,261 | | | 8,091 | | 198,186 | | | (26,574) | | 5,492 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/23/2022 | 12/26/2024 | 9 | 18,673,432 | 260.4 | 549,450 | | | 65,016 | | 1,616,235 | | | (206,015) | | 45,583 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/04/2023 | 12/27/2024 | 9 | 22,747,711 | 260.82 | 658,206 | | | 78,896 | | 1,927,929 | | | (247,321) | | 55,847 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2023 | 12/27/2024 | 7 | 23,273,501 | 260.15 | 690,011 | | | 82,830 | | 2,037,656 | | | (259,536) | | 57,138 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2023 | 12/27/2024 | 4 | 13,579,195 | 260.63 | 393,405 | | | 47,350 | | 1,161,736 | | | (148,255) | | 33,338 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/04/2023 | 12/30/2024 | 4 | 9,647,798 | 259.95 | 298,161 | | | 37,002 | | 851,444 | | | (112,175) | | 24,086 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/30/2022 | 01/02/2025 | 6 | 11,003,152 | 259.95 | 359,731 | | | 46,059 | | 971,057 | | | (135,156) | | 27,919 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2023 | 12/31/2024 | 4 | 10,369,879 | 259.95 | 314,081 | | | 39,347 | | 915,169 | | | (117,781) | | 26,031 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2023 | 01/03/2025 | 8 | 15,792,973 | 261.46 | 477,146 | 4,662 | | 63,377 | | 1,295,473 | | | (183,028) | | 40,285 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/04/2023 | 01/03/2025 | 6 | 19,036,220 | 262.47 | 559,199 | | | 72,446 | | 1,485,350 | | | (210,309) | | 48,559 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/11/2023 | 01/03/2025 | 8 | 12,127,884 | 261.89 | 382,960 | | | 49,796 | | 974,204 | | | (144,494) | | 30,936 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/10/2023 | 01/08/2025 | 6 | 10,551,570 | 263.23 | 314,415 | 3,784 | | 43,841 | | 791,659 | | | (120,640) | | 27,615 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/13/2023 | 01/06/2025 | 5 | 5,231,086 | 263.23 | 153,683 | 4,034 | | 21,641 | | 392,476 | | | (60,645) | | 13,553 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/06/2023 | 01/07/2025 | 2 | 5,988,417 | 263.23 | 175,556 | | | 23,633 | | 449,296 | | | (65,717) | | 15,594 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/13/2023 | 01/09/2025 | 9 | 17,778,617 | 264.05 | 533,360 | | | 73,589 | | 1,276,549 | | | (200,967) | | 46,761 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2023 | 01/10/2025 | 5 | 13,709,438 | 263.89 | 412,756 | | | 57,429 | | 992,598 | | | (155,220) | | 36,236 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/11/2023 | 01/10/2025 | 6 | 14,690,819 | 264.24 | 446,529 | | | 62,246 | | 1,043,085 | | | (168,086) | | 38,830 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/31/2023 | 01/10/2025 | 11 | 9,473,703 | 265 | 271,742 | 19,276 | | 44,313 | | 646,130 | | | (117,018) | | 25,041 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2023 | 01/13/2025 | 7 | 7,384,137 | 265.64 | 215,828 | | | 30,988 | | 484,971 | | | (81,277) | | 19,802 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/18/2023 | 01/16/2025 | 7 | 8,414,102 | 265.64 | 244,596 | | | 36,045 | | 552,617 | | | (91,956) | | 22,885 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/19/2023 | 01/15/2025 | 5 | 7,519,530 | 265.64 | 220,401 | | | 32,147 | | 493,864 | | | (82,702) | | 20,357 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/18/2023 | 01/14/2025 | 5 | 9,452,464 | 265.64 | 274,407 | 1,791 | | 40,806 | | 620,814 | | | (105,756) | | 25,470 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2023 | 01/17/2025 | 8 | 19,169,307 | 265.5 | 561,990 | | | 83,505 | | 1,268,576 | | | (211,138) | | 52,377 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/20/2023 | 01/17/2025 | 7 | 16,513,588 | 265.47 | 484,490 | | | 72,391 | | 1,094,478 | | | (182,893) | | 45,121 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/24/2023 | 01/17/2025 | 7 | 13,054,277 | 265.1 | 392,399 | | | 58,644 | | 883,807 | | | (148,087) | | 35,669 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/20/2023 | 01/21/2025 | 1 | 3,515,918 | 265.37 | 103,720 | | | 15,957 | | 234,432 | | | (38,824) | | 9,781 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/24/2023 | 01/17/2025 | 3 | 6,867,318 | 265.37 | 204,883 | | | 30,599 | | 457,895 | | | (77,331) | | 18,764 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/24/2023 | 01/22/2025 | 5 | 14,220,613 | 265.37 | 423,598 | | | 65,806 | | 948,194 | | | (158,849) | | 39,737 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2023 | 01/23/2025 | 10 | 19,169,554 | 265.81 | 567,281 | | | 89,205 | | 1,247,506 | | | (213,696) | | 53,800 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2023 | 01/24/2025 | 6 | 21,552,811 | 265.92 | 634,402 | | | 100,382 | | 1,391,826 | | | (238,299) | | 60,751 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2023 | 01/24/2025 | 4 | 15,106,739 | 266.01 | 443,502 | | | 70,218 | | 971,023 | | | (166,659) | | 42,582 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/01/2023 | 01/24/2025 | 7 | 13,780,638 | 266 | 399,079 | | | 63,524 | | 891,099 | | | (150,711) | | 38,844 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/01/2023 | 01/28/2025 | 2 | 9,609,116 | 266 | 282,491 | | | 46,177 | | 618,610 | | | (105,745) | | 27,548 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2023 | 01/29/2025 | 7 | 7,925,310 | 266 | 233,203 | | | 38,810 | | 510,211 | | | (88,271) | | 22,816 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/30/2023 | 01/27/2025 | 3 | 9,887,416 | 266 | 287,891 | | | 46,776 | | 645,984 | | | (108,205) | | 28,228 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/01/2023 | 01/30/2025 | 5 | 16,576,950 | 265.74 | 490,264 | | | 81,544 | | 1,082,101 | | | (184,100) | | 47,919 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/27/2023 | 01/31/2025 | 9 | 17,062,869 | 265.87 | 496,228 | 9,175 | | 86,682 | | 1,105,289 | | | (192,200) | | 49,525 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/06/2023 | 01/31/2025 | 10 | 20,267,097 | 265.85 | 598,031 | | | 100,970 | | 1,314,878 | | | (225,748) | | 58,826 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/03/2023 | 01/31/2025 | 10 | 16,021,707 | 266.3 | 450,538 | | | 76,070 | | 1,012,211 | | | (170,130) | | 46,503 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/03/2023 | 02/03/2025 | 4 | 9,393,472 | 265.33 | 273,607 | | | 47,106 | | 627,272 | | | (102,816) | | 27,595 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/03/2023 | 02/04/2025 | 3 | 10,849,719 | 265.33 | 314,526 | 8,523 | | 59,473 | | 724,517 | | | (121,344) | | 32,000 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/08/2023 | 02/05/2025 | 8 | 10,578,707 | 265.33 | 308,098 | | | 53,873 | | 706,419 | | | (115,746) | | 31,323 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/09/2023 | 02/06/2025 | 10 | 21,236,584 | 265.03 | 624,535 | 2,334 | | 110,952 | | 1,439,362 | | | (236,361) | | 63,125 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/07/2023 | 02/07/2025 | 11 | 17,923,523 | 265.1 | 527,625 | | | 94,714 | | 1,211,226 | | | (200,380) | | 53,483 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2023 | 02/07/2025 | 9 | 16,566,137 | 265.28 | 469,901 | 23,190 | | 93,866 | | 1,107,901 | | | (191,258) | | 49,433 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2023 | 02/07/2025 | 8 | 13,178,377 | 265.37 | 381,023 | | | 68,156 | | 877,383 | | | (144,211) | | 39,324 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/15/2023 | 02/12/2025 | 6 | 10,258,982 | 264.86 | 304,025 | | | 56,709 | | 702,509 | | | (115,513) | | 31,196 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/05/2023 | 02/11/2025 | 4 | 8,929,033 | 264.86 | 260,556 | | | 48,025 | | 611,438 | | | (98,409) | | 27,051 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2023 | 02/10/2025 | 7 | 10,566,641 | 264.86 | 314,173 | | | 57,476 | | 723,577 | | | (118,771) | | 31,892 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2023 | 02/13/2025 | 8 | 17,897,323 | 264.94 | 529,213 | | | 98,289 | | 1,218,404 | | | (198,797) | | 54,624 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/17/2023 | 02/14/2025 | 8 | 16,010,223 | 265.39 | 464,835 | | | 87,055 | | 1,064,319 | | | (174,695) | | 49,043 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/23/2023 | 02/14/2025 | 6 | 17,355,759 | 265.1 | 509,292 | | | 95,616 | | 1,172,858 | | | (191,699) | | 53,165 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2023 | 02/14/2025 | 5 | 7,364,861 | 265.78 | 203,844 | | | 38,385 | | 479,286 | | | (76,956) | | 22,560 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/23/2023 | 02/20/2025 | 8 | 17,662,008 | 265.09 | 493,760 | | | 96,574 | | 1,193,553 | | | (185,791) | | 55,275 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/17/2023 | 02/18/2025 | 1 | 6,698,770 | 265.09 | 194,934 | | | 37,539 | | 452,686 | | | (72,967) | | 20,817 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/17/2023 | 02/14/2025 | 6 | 9,811,760 | 265.09 | 278,885 | | | 52,526 | | 663,054 | | | (105,356) | | 30,056 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/17/2023 | 02/19/2025 | 3 | 8,375,532 | 265.09 | 239,522 | | | 46,427 | | 565,997 | | | (89,798) | | 26,120 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2023 | 02/21/2025 | 8 | 18,062,166 | 264.52 | 514,871 | | | 101,259 | | 1,258,526 | | | (193,338) | | 56,725 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/27/2023 | 02/21/2025 | 8 | 13,840,184 | 263.85 | 398,699 | | | 78,706 | | 999,296 | | | (150,209) | | 43,466 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2023 | 02/21/2025 | 9 | 8,385,446 | 263.82 | 243,511 | | | 48,156 | | 606,289 | | | (91,841) | | 26,335 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/23/2023 | 02/25/2025 | 4 | 12,162,407 | 263.05 | 358,072 | | | 72,366 | | 914,644 | | | (134,226) | | 38,723 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/24/2023 | 02/26/2025 | 7 | 10,293,286 | 263.05 | 309,495 | 3,758 | | 64,565 | | 774,081 | | | (118,359) | | 32,883 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/24/2023 | 02/24/2025 | 5 | 8,615,677 | 263.05 | 259,701 | | | 52,246 | | 647,921 | | | (97,662) | | 27,338 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/02/2023 | 02/27/2025 | 8 | 15,379,674 | 264.09 | 446,657 | | | 91,503 | | 1,094,686 | | | (167,766) | | 49,296 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/03/2023 | 02/28/2025 | 8 | 16,053,118 | 264.3 | 463,111 | 3,742 | | 96,811 | | 1,129,777 | | | (176,185) | | 51,626 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/09/2023 | 02/28/2025 | 11 | 13,698,507 | 264.03 | 414,502 | | | 85,907 | | 977,765 | | | (156,357) | | 44,054 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/03/2023 | 02/28/2025 | 12 | 12,980,920 | 264.32 | 400,686 | | | 83,312 | | 913,564 | | | (151,503) | | 41,746 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/02/2024 | 03/04/2025 | 3 | 7,767,031 | 266.13 | 222,794 | 4,319 | | 49,334 | | 495,167 | | | (85,534) | | 25,307 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/03/2023 | 03/05/2025 | 7 | 11,518,922 | 266.13 | 330,233 | | | 70,499 | | 737,897 | | | (124,160) | | 37,653 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/13/2023 | 03/03/2025 | 17 | 11,733,098 | 266.13 | 334,197 | | | 70,844 | | 748,013 | | | (126,413) | | 38,106 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/20/2023 | 03/06/2025 | 7 | 19,563,221 | 266.88 | 536,429 | | | 115,072 | | 1,193,891 | | | (201,499) | | 64,152 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/09/2023 | 03/07/2025 | 7 | 17,264,510 | 265.74 | 502,121 | | | 108,321 | | 1,124,824 | | | (188,421) | | 56,794 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/10/2023 | 03/07/2025 | 13 | 18,510,807 | 266.06 | 526,833 | | | 114,268 | | 1,183,810 | | | (198,710) | | 60,894 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2023 | 03/07/2025 | 8 | 14,070,833 | 266.61 | 372,060 | | | 80,756 | | 872,776 | | | (140,324) | | 46,288 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/13/2023 | 03/10/2025 | 6 | 8,764,844 | 265.16 | 244,793 | | | 53,940 | | 588,580 | | | (92,000) | | 29,106 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/13/2023 | 03/11/2025 | 4 | 8,641,191 | 265.16 | 257,425 | | | 57,713 | | 580,277 | | | (97,693) | | 28,784 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/21/2023 | 03/12/2025 | 7 | 9,188,540 | 265.16 | 248,215 | | | 55,300 | | 617,032 | | | (93,138) | | 30,702 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/13/2023 | 03/13/2025 | 7 | 17,236,721 | 263.53 | 482,729 | | | 108,389 | | 1,261,339 | | | (181,667) | | 57,770 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/16/2023 | 03/14/2025 | 7 | 14,341,197 | 263.4 | 410,468 | | | 92,531 | | 1,056,623 | | | (154,083) | | 48,211 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/16/2023 | 03/14/2025 | 9 | 15,211,040 | 261.66 | 466,855 | | | 105,515 | | 1,221,485 | | | (175,584) | | 51,136 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/27/2023 | 03/14/2025 | 6 | 13,540,873 | 262.27 | 425,666 | | | 96,577 | | 1,063,500 | | | (160,581) | | 45,521 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/20/2023 | 03/17/2025 | 6 | 8,145,279 | 263.07 | 246,638 | | | 56,756 | | 609,898 | | | (92,757) | | 27,630 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/21/2023 | 03/18/2025 | 4 | 7,540,816 | 263.07 | 224,774 | | | 51,970 | | 564,637 | | | (84,311) | | 25,656 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/17/2023 | 03/19/2025 | 6 | 13,481,469 | 263.07 | 405,163 | | | 94,105 | | 1,009,458 | | | (151,977) | | 46,003 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/20/2023 | 03/20/2025 | 6 | 20,768,199 | 263.73 | 615,558 | | | 143,838 | | 1,503,149 | | | (231,163) | | 71,076 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2023 | 03/21/2025 | 9 | 22,569,013 | 263.48 | 684,991 | 4,160 | | 162,744 | | 1,653,800 | | | (259,512) | | 77,464 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/04/2023 | 03/21/2025 | 7 | 13,914,062 | 264.4 | 420,173 | | | 99,052 | | 972,279 | | | (158,028) | | 47,757 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/04/2023 | 03/21/2025 | 5 | 12,549,465 | 265.84 | 353,430 | | | 83,482 | | 811,353 | | | (133,088) | | 43,074 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/29/2023 | 03/26/2025 | 6 | 15,871,074 | 264.47 | 475,293 | | | 115,066 | | 1,109,514 | | | (178,524) | | 55,261 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/24/2023 | 03/24/2025 | 4 | 8,495,051 | 264.47 | 249,096 | | | 59,694 | | 591,914 | | | (93,694) | | 29,411 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/31/2023 | 03/25/2025 | 5 | 12,338,467 | 264.47 | 368,465 | | | 88,706 | | 863,451 | | | (138,255) | | 42,839 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/30/2023 | 03/27/2025 | 6 | 11,778,070 | 264.22 | 363,861 | | | 88,707 | | 831,266 | | | (136,909) | | 41,125 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/30/2023 | 03/28/2025 | 8 | 21,314,447 | 264.66 | 657,500 | | | 161,073 | | 1,467,551 | | | (247,112) | | 74,632 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/29/2023 | 03/28/2025 | 4 | 17,309,565 | 265.48 | 526,238 | | | 128,969 | | 1,145,924 | | | (197,722) | | 60,609 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/06/2023 | 03/28/2025 | 8 | 10,525,525 | 266.57 | 318,902 | | | 78,578 | | 653,923 | | | (120,412) | | 36,855 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/14/2023 | 03/31/2025 | 7 | 9,969,154 | 266.8 | 301,701 | | | 75,267 | | 611,382 | | | (113,447) | | 35,198 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/06/2023 | 04/01/2025 | 3 | 6,331,528 | 266.8 | 187,038 | | | 46,776 | | 388,296 | | | (70,035) | | 22,416 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/04/2023 | 04/02/2025 | 6 | 12,335,889 | 266.8 | 379,107 | | | 95,454 | | 756,527 | | | (142,397) | | 43,793 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/05/2023 | 04/03/2025 | 9 | 23,033,005 | 266.93 | 707,142 | | | 179,010 | | 1,403,340 | | | (265,824) | | 81,990 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/10/2023 | 04/04/2025 | 5 | 17,998,533 | 268.09 | 514,760 | | | 130,938 | | 1,024,157 | | | (193,323) | | 64,242 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/10/2023 | 04/04/2025 | 5 | 13,279,241 | 267.24 | 387,420 | | | 98,778 | | 794,129 | | | (145,798) | | 47,397 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/10/2023 | 04/09/2025 | 6 | 7,900,352 | 266.77 | 237,766 | | | 62,033 | | 485,298 | | | (89,082) | | 28,575 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/06/2023 | 04/07/2025 | 4 | 7,979,451 | 266.77 | 232,668 | | | 60,338 | | 490,156 | | | (87,594) | | 28,710 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/06/2023 | 04/04/2025 | 5 | 11,683,949 | 266.77 | 342,361 | | | 87,531 | | 717,714 | | | (129,144) | | 41,703 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/06/2023 | 04/08/2025 | 3 | 5,433,059 | 266.77 | 161,245 | | | 41,819 | | 333,738 | | | (60,314) | | 19,599 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/10/2023 | 04/10/2025 | 9 | 19,081,219 | 266.33 | 593,957 | | | 156,088 | | 1,200,730 | | | (223,273) | | 69,196 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/17/2023 | 04/11/2025 | 10 | 18,727,336 | 267.42 | 559,777 | | | 147,748 | | 1,108,701 | | | (210,198) | | 68,089 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/14/2023 | 04/11/2025 | 8 | 16,163,897 | 267.65 | 489,181 | | | 129,368 | | 944,008 | | | (183,878) | | 58,769 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2023 | 04/11/2025 | 8 | 12,261,676 | 268.86 | 353,698 | | | 93,828 | | 667,982 | | | (133,254) | | 44,581 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/18/2023 | 04/16/2025 | 6 | 8,856,225 | 268.42 | 260,910 | | | 70,817 | | 494,861 | | | (98,036) | | 32,614 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2023 | 04/15/2025 | 3 | 8,017,092 | 268.42 | 236,957 | | | 63,867 | | 447,973 | | | (88,797) | | 29,449 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/17/2023 | 04/14/2025 | 4 | 4,946,077 | 268.42 | 143,516 | | | 38,553 | | 276,373 | | | (53,939) | | 18,122 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/18/2023 | 04/17/2025 | 9 | 18,446,426 | 267.93 | 551,373 | | | 150,152 | | 1,060,711 | | | (207,098) | | 68,102 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/05/2023 | 04/17/2025 | 6 | 13,617,830 | 268.6 | 398,264 | | | 108,527 | | 752,756 | | | (149,662) | | 50,276 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/20/2023 | 04/17/2025 | 8 | 16,315,432 | 268.33 | 479,325 | | | 130,896 | | 916,555 | | | (180,440) | | 60,235 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/25/2023 | 04/17/2025 | 7 | 12,668,690 | 268.52 | 366,171 | | | 100,476 | | 704,090 | | | (138,412) | | 46,772 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/24/2023 | 04/21/2025 | 5 | 13,307,489 | 267.95 | 395,386 | | | 110,009 | | 764,877 | | | (148,721) | | 49,621 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/27/2023 | 04/23/2025 | 10 | 12,937,663 | 267.95 | 387,443 | | | 108,709 | | 752,614 | | | (145,562) | | 48,479 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/24/2023 | 04/22/2025 | 2 | 6,524,120 | 267.95 | 191,870 | | | 53,504 | | 374,988 | | | (71,827) | | 24,387 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2023 | 04/24/2025 | 11 | 18,525,802 | 268.17 | 549,338 | | | 155,654 | | 1,049,991 | | | (207,397) | | 69,588 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/27/2023 | 04/25/2025 | 6 | 19,024,103 | 268.27 | 561,406 | | | 159,091 | | 1,072,526 | | | (210,858) | | 71,633 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2023 | 04/25/2025 | 6 | 17,890,976 | 267.63 | 537,491 | | | 152,557 | | 1,048,452 | | | (202,052) | | 67,366 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/27/2023 | 04/25/2025 | 4 | 12,301,565 | 267.88 | 372,609 | | | 106,009 | | 712,477 | | | (140,343) | | 46,320 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/28/2023 | 04/30/2025 | 5 | 11,286,142 | 268.37 | 343,069 | | | 99,493 | | 632,895 | | | (128,681) | | 43,007 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/01/2023 | 04/28/2025 | 3 | 7,867,004 | 268.37 | 235,288 | | | 67,676 | | 441,160 | | | (88,328) | | 29,836 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/28/2023 | 04/29/2025 | 1 | 6,737,047 | 268.37 | 198,743 | | | 57,330 | | 377,795 | | | (74,393) | | 25,611 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/04/2023 | 05/01/2025 | 9 | 13,675,119 | 269.14 | 409,783 | | | 119,606 | | 733,699 | | | (154,112) | | 52,233 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/05/2023 | 05/02/2025 | 9 | 23,321,162 | 269.24 | 701,395 | 4,425 | | 208,323 | | 1,244,234 | | | (265,786) | | 89,285 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2023 | 05/02/2025 | 5 | 13,801,963 | 269.65 | 410,410 | | | 120,312 | | 718,422 | | | (154,174) | | 52,841 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/04/2023 | 05/02/2025 | 9 | 10,742,367 | 269.96 | 326,379 | | | 97,247 | | 548,421 | | | (124,563) | | 41,127 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/05/2023 | 05/07/2025 | 6 | 10,135,706 | 269.69 | 302,731 | 2,843 | | 92,415 | | 526,572 | | | (114,705) | | 39,255 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/05/2023 | 05/06/2025 | 2 | 10,020,370 | 269.69 | 296,714 | | | 88,447 | | 520,580 | | | (111,074) | | 38,720 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/08/2023 | 05/05/2025 | 5 | 7,726,457 | 269.69 | 229,370 | | | 68,229 | | 401,406 | | | (86,149) | | 29,787 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/08/2023 | 05/08/2025 | 5 | 16,436,515 | 269.87 | 491,846 | | | 147,954 | | 843,638 | | | (184,598) | | 63,803 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/16/2023 | 05/09/2025 | 8 | 16,703,817 | 270.23 | 488,293 | | | 148,564 | | 840,654 | | | (184,419) | | 64,988 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2023 | 05/09/2025 | 6 | 18,065,157 | 269.84 | 532,165 | | | 162,496 | | 931,297 | | | (201,546) | | 70,285 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/16/2023 | 05/09/2025 | 7 | 10,848,627 | 269.57 | 322,389 | 6,052 | | 102,208 | | 567,949 | | | (123,703) | | 42,208 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/29/2023 | 05/13/2025 | 2 | 7,275,664 | 270.2 | 213,937 | | | 66,181 | | 366,891 | | | (80,508) | | 28,562 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/12/2023 | 05/14/2025 | 5 | 8,802,512 | 270.2 | 258,860 | | | 80,146 | | 443,885 | | | (97,187) | | 34,633 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/02/2023 | 05/12/2025 | 4 | 10,390,307 | 270.2 | 305,746 | | | 93,947 | | 523,953 | | | (114,935) | | 40,698 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/26/2023 | 05/15/2025 | 8 | 14,921,963 | 270.52 | 429,982 | 6,316 | | 136,663 | | 737,549 | | | (164,859) | | 58,839 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/07/2023 | 05/16/2025 | 11 | 16,172,148 | 269.9 | 490,287 | 3,223 | | 155,624 | | 832,830 | | | (186,533) | | 63,908 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/18/2023 | 05/16/2025 | 5 | 10,888,371 | 270.85 | 330,553 | | | 103,720 | | 528,108 | | | (124,627) | | 43,028 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/18/2023 | 05/16/2025 | 6 | 15,211,073 | 270.22 | 468,040 | | | 146,629 | | 765,777 | | | (176,038) | | 60,111 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/19/2023 | 05/19/2025 | 4 | 7,885,511 | 271.79 | 232,610 | | | 73,653 | | 360,186 | | | (87,373) | | 31,366 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/23/2023 | 05/21/2025 | 5 | 8,139,280 | 271.79 | 224,694 | 15,614 | | 81,198 | | 372,591 | | | (90,265) | | 32,515 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/19/2023 | 05/20/2025 | 2 | 9,514,454 | 271.79 | 279,429 | | | 88,691 | | 434,591 | | | (104,632) | | 37,927 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/24/2023 | 05/22/2025 | 5 | 15,420,508 | 272.07 | 431,830 | | | 138,219 | | 693,567 | | | (162,078) | | 61,735 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/25/2023 | 05/23/2025 | 6 | 18,827,001 | 271.34 | 532,956 | 2,438 | | 172,591 | | 886,790 | | | (201,092) | | 75,533 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/02/2023 | 05/23/2025 | 4 | 14,407,463 | 269.73 | 423,747 | | | 136,462 | | 748,138 | | | (159,165) | | 57,802 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/30/2023 | 05/23/2025 | 4 | 13,464,450 | 269.36 | 408,606 | | | 132,227 | | 714,318 | | | (153,908) | | 54,019 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/31/2023 | 05/28/2025 | 3 | 8,070,067 | 270.1 | 236,876 | | | 77,838 | | 410,178 | | | (88,668) | | 32,719 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/27/2023 | 05/29/2025 | 5 | 9,966,150 | 270.1 | 292,521 | | | 96,586 | | 506,550 | | | (109,832) | | 40,491 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/30/2023 | 05/23/2025 | 4 | 10,354,319 | 270.1 | 311,440 | | | 100,897 | | 528,923 | | | (117,609) | | 41,541 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/26/2023 | 05/27/2025 | 2 | 6,562,678 | 270.1 | 192,536 | | | 63,033 | | 333,562 | | | (72,079) | | 26,552 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/01/2023 | 05/30/2025 | 7 | 16,634,537 | 271.16 | 473,964 | | | 157,158 | | 793,501 | | | (178,012) | | 67,724 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/05/2023 | 05/30/2025 | 5 | 24,582,118 | 269.88 | 748,629 | | | 248,373 | | 1,266,645 | | | (281,283) | | 100,081 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/01/2023 | 05/30/2025 | 5 | 11,057,542 | 271.14 | 330,355 | 3,591 | | 111,643 | | 527,467 | | | (126,169) | | 45,018 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/02/2023 | 06/04/2025 | 3 | 9,513,948 | 272.2 | 294,026 | | | 99,397 | | 426,006 | | | (110,291) | | 39,132 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/02/2023 | 06/02/2025 | 6 | 8,549,878 | 272.2 | 255,931 | | | 85,996 | | 381,982 | | | (96,129) | | 35,024 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2023 | 06/03/2025 | 2 | 7,298,839 | 272.2 | 214,939 | | | 72,347 | | 326,820 | | | (80,482) | | 29,960 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/05/2023 | 06/05/2025 | 5 | 13,480,361 | 273.19 | 398,121 | | | 135,053 | | 565,527 | | | (149,395) | | 55,559 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2023 | 06/06/2025 | 5 | 16,600,345 | 273.9 | 476,260 | | | 162,135 | | 664,459 | | | (178,603) | | 68,555 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/15/2023 | 06/06/2025 | 6 | 15,567,049 | 272.23 | 463,319 | | | 158,214 | | 695,488 | | | (174,107) | | 64,288 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2023 | 06/06/2025 | 5 | 15,028,496 | 272.35 | 461,217 | | | 157,978 | | 674,396 | | | (173,685) | | 62,064 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/16/2023 | 06/11/2025 | 5 | 11,387,501 | 273.46 | 354,420 | | | 123,279 | | 470,609 | | | (133,000) | | 47,497 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/14/2023 | 06/09/2025 | 4 | 12,183,359 | 273.46 | 363,742 | | | 125,671 | | 503,499 | | | (136,591) | | 50,616 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/09/2023 | 06/10/2025 | 1 | 8,917,827 | 273.46 | 261,292 | | | 90,447 | | 368,545 | | | (97,806) | | 37,123 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/12/2023 | 06/12/2025 | 5 | 19,413,875 | 274.19 | 600,319 | | | 209,764 | | 765,427 | | | (225,540) | | 81,135 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/13/2023 | 06/13/2025 | 7 | 16,422,775 | 275.26 | 489,800 | | | 171,835 | | 602,333 | | | (183,953) | | 68,769 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/14/2023 | 06/13/2025 | 6 | 15,535,652 | 276.44 | 454,676 | | | 159,867 | | 524,354 | | | (171,041) | | 65,054 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/15/2023 | 06/13/2025 | 5 | 12,057,703 | 276.78 | 349,811 | | | 123,332 | | 397,321 | | | (131,704) | | 50,490 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/16/2023 | 06/17/2025 | 2 | 11,964,362 | 277.02 | 349,195 | | | 124,442 | | 389,160 | | | (130,753) | | 50,489 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/22/2023 | 06/18/2025 | 6 | 22,172,220 | 277.02 | 627,969 | | | 224,653 | | 721,186 | | | (235,595) | | 93,746 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/20/2023 | 06/16/2025 | 2 | 8,103,322 | 277.02 | 231,883 | | | 82,439 | | 262,763 | | | (87,059) | | 34,130 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/21/2023 | 06/20/2025 | 5 | 23,623,682 | 275.83 | 687,625 | | | 247,513 | | 835,728 | | | (258,018) | | 100,265 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/22/2023 | 06/20/2025 | 6 | 11,420,140 | 276.08 | 320,844 | | | 115,716 | | 396,869 | | | (120,581) | | 48,470 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/27/2023 | 06/20/2025 | 6 | 11,410,623 | 275.07 | 323,616 | | | 117,072 | | 425,636 | | | (121,810) | | 48,430 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/28/2023 | 06/25/2025 | 8 | 9,914,826 | 274 | 289,331 | | | 106,372 | | 397,850 | | | (108,719) | | 42,479 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/23/2023 | 06/24/2025 | 2 | 9,028,883 | 274 | 263,686 | | | 96,353 | | 362,300 | | | (98,714) | | 38,611 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/11/2023 | 06/23/2025 | 3 | 7,820,597 | 274 | 227,750 | | | 83,122 | | 313,034 | | | (85,559) | | 33,381 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/29/2023 | 06/26/2025 | 5 | 16,499,949 | 273.99 | 489,098 | | | 180,058 | | 662,090 | | | (183,558) | | 70,824 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 06/27/2025 | 9 | 16,655,565 | 274.21 | 488,991 | 4,693 | | 183,446 | | 659,590 | | | (185,454) | | 71,625 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/28/2023 | 06/27/2025 | 5 | 16,822,896 | 275.05 | 495,976 | | | 183,704 | | 628,784 | | | (186,336) | | 72,345 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/29/2023 | 06/27/2025 | 6 | 9,241,913 | 275.35 | 273,163 | | | 101,538 | | 338,963 | | | (102,873) | | 39,744 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2023 | 07/02/2025 | 5 | 8,158,412 | 276.06 | 234,534 | | | 88,429 | | 285,150 | | | (87,986) | | 35,408 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/30/2023 | 07/01/2025 | 2 | 8,004,464 | 276.06 | 232,131 | | | 87,240 | | 279,769 | | | (86,963) | | 34,676 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/30/2023 | 06/30/2025 | 6 | 10,028,550 | 276.06 | 294,904 | | | 110,610 | | 350,514 | | | (110,789) | | 43,365 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/03/2023 | 07/03/2025 | 11 | 21,378,476 | 276.87 | 580,477 | 3,783 | | 222,214 | | 708,196 | | | (220,048) | | 92,951 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/07/2023 | 07/03/2025 | 9 | 14,306,950 | 275.96 | 397,215 | | | 150,604 | | 504,343 | | | (149,516) | | 62,205 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/11/2023 | 07/03/2025 | 6 | 13,101,348 | 273.93 | 373,552 | | | 142,137 | | 529,646 | | | (140,968) | | 56,963 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/10/2023 | 07/07/2025 | 5 | 7,340,500 | 273.42 | 209,385 | | | 80,434 | | 315,596 | | | (78,677) | | 32,146 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/07/2023 | 07/08/2025 | 1 | 4,162,985 | 273.42 | 120,727 | | | 46,433 | | 174,124 | | | (45,190) | | 18,263 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/07/2023 | 07/09/2025 | 3 | 10,293,728 | 273.42 | 299,056 | | | 115,426 | | 430,554 | | | (112,064) | | 45,240 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/11/2023 | 07/10/2025 | 7 | 14,251,636 | 272.75 | 423,923 | | | 164,848 | | 622,111 | | | (159,713) | | 62,745 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/14/2023 | 07/11/2025 | 8 | 17,438,461 | 273.32 | 518,785 | | | 201,834 | | 734,627 | | | (194,830) | | 76,911 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/14/2023 | 07/11/2025 | 7 | 17,409,774 | 273.76 | 521,121 | | | 203,049 | | 712,527 | | | (195,815) | | 76,785 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/13/2023 | 07/11/2025 | 8 | 15,172,006 | 274.98 | 439,409 | | | 171,785 | | 573,148 | | | (165,468) | | 66,915 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/28/2023 | 07/16/2025 | 4 | 10,880,124 | 274.76 | 327,292 | | | 129,678 | | 418,904 | | | (122,864) | | 48,407 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/14/2023 | 07/15/2025 | 2 | 7,687,926 | 274.76 | 224,814 | | | 88,638 | | 295,230 | | | (84,170) | | 34,145 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/17/2023 | 07/14/2025 | 3 | 9,487,869 | 274.76 | 276,136 | | | 108,716 | | 364,351 | | | (103,719) | | 42,066 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/21/2023 | 07/17/2025 | 7 | 20,032,292 | 274.66 | 600,250 | 3,109 | | 240,020 | | 775,285 | | | (226,717) | | 89,280 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/20/2023 | 07/18/2025 | 5 | 12,945,305 | 275.54 | 381,348 | | | 151,955 | | 472,202 | | | (143,088) | | 57,794 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/21/2023 | 07/18/2025 | 5 | 15,138,831 | 276.56 | 427,732 | | | 170,767 | | 525,050 | | | (160,700) | | 67,587 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/21/2023 | 07/18/2025 | 9 | 11,641,618 | 275.54 | 336,791 | | | 134,958 | | 425,812 | | | (126,896) | | 51,974 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E\$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/25/2023 | 07/22/2025 | 3 | 13,608,969 | 274.92 | 396,622 | | | 160,189 | | 518,185 | | | (148,484) | | 61,173 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/24/2023 | 07/21/2025 | 5 | 10,768,566 | 274.92 | 322,414 | | | 130,068 | | 410,031 | | | (121,128) | | 48,323 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/25/2023 | 07/23/2025 | 5 | 9,760,104 | 274.92 | 290,154 | | | 117,555 | | 371,633 | | | (108,695) | | 43,946 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2023 | 07/24/2025 | 8 | 17,002,083 | 276.09 | 494,678 | | | 201,148 | | 599,351 | | | (185,670) | | 76,684 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313EST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/21/2023 | 07/25/2025 | 9 | 16,057,483 | 276.2 | 457,836 | | | 187,179 | | 562,841 | | | (172,092) | | 72,545 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2023 | 07/25/2025 | 6 | 19,061,271 | 276.1 | 553,432 | | | 226,368 | | 671,941 | | | (207,987) | | 86,116 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2023 | 07/25/2025 | 6 | 11,112,485 | 276.29 | 321,118 | | | 131,741 | | 387,288 | | | (120,967) | | 50,205 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/28/2023 | 07/29/2025 | 2 | 10,233,018 | 276.13 | 297,467 | | | 123,002 | | 360,731 | | | (111,356) | | 46,540 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/01/2023 | 07/28/2025 | 3 | 8,685,342 | 276.13 | 255,453 | | | 105,481 | | 306,172 | | | (95,921) | | 39,436 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2024 | 07/30/2025 | 4 | 9,905,401 | 276.13 | 280,267 | 4,534 | | 119,231 | | 349,182 | | | (106,630) | | 45,125 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/31/2023 | 07/31/2025 | 8 | 16,436,224 | 276.77 | 441,701 | 10,571 | | 191,051 | | 555,981 | | | (169,284) | | 75,000 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/03/2023 | 08/01/2025 | 6 | 12,486,990 | 275.91 | 332,072 | | | 138,909 | | 447,679 | | | (124,798) | | 57,073 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/04/2023 | 08/01/2025 | 5 | 13,433,158 | 273.7 | 379,550 | | | 158,767 | | 554,813 | | | (142,590) | | 61,398 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/07/2023 | 08/01/2025 | 6 | 13,471,009 | 272.19 | 391,427 | | | 164,341 | | 610,936 | | | (147,381) | | 61,571 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2023 | 08/05/2025 | 2 | 6,977,308 | 272.11 | 202,886 | | | 85,853 | | 318,527 | | | (75,960) | | 32,099 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/04/2023 | 08/06/2025 | 3 | 5,459,994 | 272.11 | 159,223 | | | 67,592 | | 249,259 | | | (59,682) | | 25,159 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/04/2023 | 08/04/2025 | 4 | 7,975,593 | 272.11 | 235,933 | | | 99,758 | | 364,101 | | | (88,681) | | 36,632 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/08/2023 | 08/07/2025 | 5 | 20,164,338 | 272.69 | 577,043 | | | 245,631 | | 889,788 | | | (216,504) | | 93,065 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2023 | 08/08/2025 | 6 | 10,744,229 | 272.13 | 313,088 | | | 133,803 | | 490,494 | | | (117,494) | | 49,668 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/11/2023 | 08/08/2025 | 5 | 16,101,873 | 271.97 | 472,290 | | | 202,207 | | 741,522 | | | (177,491) | | 74,435 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/14/2023 | 08/08/2025 | 4 | 11,418,637 | 272.62 | 326,711 | | | 140,286 | | 506,152 | | | (122,977) | | 52,786 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2023 | 08/13/2025 | 4 | 8,564,492 | 272.32 | 240,805 | | | 104,549 | | 389,581 | | | (90,223) | | 39,908 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2023 | 08/11/2025 | 4 | 8,904,713 | 272.32 | 252,631 | | | 109,212 | | 402,065 | | | (94,896) | | 41,362 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/11/2023 | 08/12/2025 | 1 | 8,987,929 | 272.32 | 261,549 | | | 113,170 | | 405,822 | | | (97,902) | | 41,814 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/14/2023 | 08/14/2025 | 4 | 16,414,855 | 271.59 | 451,219 | | | 196,561 | | 773,991 | | | (169,419) | | 76,608 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2023 | 08/15/2025 | 5 | 13,306,974 | 271.08 | 362,418 | | | 158,390 | | 646,412 | | | (136,067) | | 62,201 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2023 | 08/15/2025 | 5 | 14,231,234 | 270.01 | 401,647 | | | 175,878 | | 735,783 | | | (150,922) | | 66,521 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/22/2023 | 08/15/2025 | 6 | 8,195,110 | 269.03 | 237,719 | | | 104,472 | | 447,470 | | | (89,588) | | 38,307 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/21/2023 | 08/18/2025 | 5 | 10,596,825 | 268.67 | 313,870 | | | 138,738 | | 590,530 | | | (117,941) | | 49,765 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/18/2023 | 08/20/2025 | 3 | 7,850,692 | 268.67 | 232,945 | | | 103,320 | | 440,941 | | | (87,251) | | 36,983 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/18/2023 | 08/19/2025 | 1 | 6,845,553 | 268.67 | 199,206 | | | 88,110 | | 381,483 | | | (74,566) | | 32,198 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2024 | 08/21/2025 | 8 | 15,048,017 | 269.3 | 444,621 | 1,805 | | 199,020 | | 809,614 | | | (167,769) | | 70,998 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2023 | 08/22/2025 | 6 | 14,089,128 | 269.59 | 423,452 | | | 189,107 | | 746,752 | | | (158,929) | | 66,576 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2023 | 08/22/2025 | 5 | 15,177,123 | 270.7 | 436,267 | 2,840 | | 196,762 | | 777,245 | | | (165,117) | | 71,717 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/24/2023 | 08/22/2025 | 7 | 7,850,425 | 270.56 | 225,410 | | | 101,188 | | 393,910 | | | (84,854) | | 37,096 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2023 | 08/25/2025 | 5 | 10,956,669 | 269.68 | 339,001 | | | 153,300 | | 578,534 | | | (127,574) | | 52,012 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2023 | 08/27/2025 | 2 | 5,998,539 | 269.68 | 178,139 | | | 80,681 | | 316,735 | | | (66,659) | | 28,562 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/25/2023 | 08/26/2025 | 1 | 5,865,000 | 269.68 | 170,085 | | | 76,865 | | 309,684 | | | (63,666) | | 27,884 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/28/2023 | 08/28/2025 | 5 | 18,790,752 | 270.98 | 569,937 | | | 259,084 | | 920,314 | | | (213,867) | | 89,606 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/22/2023 | 08/29/2025 | 8 | 13,734,855 | 272.17 | 403,386 | | | 184,167 | | 628,051 | | | (151,535) | | 65,595 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/07/2023 | 08/29/2025 | 6 | 11,437,107 | 272.62 | 334,651 | | | 152,996 | | 509,258 | | | (125,735) | | 54,621 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2023 | 08/29/2025 | 4 | 10,510,954 | 272.93 | 308,089 | | | 141,392 | | 459,611 | | | (115,927) | | 50,198 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/01/2023 | 09/04/2025 | 5 | 9,396,260 | 273.26 | 264,871 | | | 123,443 | | 403,116 | | | (99,695) | | 45,277 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/11/2023 | 09/03/2025 | 3 | 6,428,146 | 273.26 | 185,918 | | | 86,123 | | 275,779 | | | (69,577) | | 30,929 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/07/2023 | 09/02/2025 | 3 | 4,634,439 | 273.26 | 134,647 | | | 62,264 | | 198,826 | | | (50,434) | | 22,266 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/01/2023 | 08/29/2025 | 8 | 12,718,423 | 273.26 | 356,007 | 9,087 | | 169,048 | | 544,371 | | | (138,298) | | 60,741 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2023 | 09/05/2025 | 5 | 21,728,281 | 273.16 | 623,344 | | | 290,390 | | 946,311 | | | (233,950) | | 104,855 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/07/2023 | 09/05/2025 | 5 | 9,021,688 | 272.99 | 257,189 | | | 120,046 | | 393,588 | | | (96,655) | | 43,536 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/21/2023 | 09/05/2025 | 6 | 11,048,017 | 272.51 | 315,637 | | | 147,761 | | 495,248 | | | (118,808) | | 53,315 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/08/2023 | 09/08/2025 | 4 | 8,122,310 | 272.05 | 233,560 | | | 109,980 | | 374,656 | | | (87,694) | | 39,369 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/08/2023 | 09/10/2025 | 3 | 5,494,157 | 272.05 | 159,545 | | | 75,353 | | 253,428 | | | (59,725) | | 26,708 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/11/2023 | 09/09/2025 | 3 | 8,660,277 | 272.05 | 251,948 | | | 118,710 | | 403,863 | | | (94,315) | | 42,037 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2023 | 09/11/2025 | 8 | 17,131,180 | 271.74 | 488,498 | | | 232,348 | | 807,105 | | | (183,980) | | 83,397 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/21/2023 | 09/12/2025 | 5 | 8,199,704 | 271.8 | 238,584 | | | 113,428 | | 386,185 | | | (89,539) | | 39,975 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2023 | 09/12/2025 | 6 | 12,663,881 | 271.66 | 375,085 | | | 179,147 | | 597,126 | | | (141,309) | | 61,738 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2023 | 09/12/2025 | 5 | 9,968,405 | 272.92 | 287,354 | | | 137,315 | | 435,887 | | | (108,194) | | 48,597 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/15/2023 | 09/16/2025 | 1 | 6,237,584 | 272.91 | 180,890 | | | 86,966 | | 276,316 | | | (67,710) | | 30,584 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2023 | 09/17/2025 | 3 | 4,536,287 | 272.91 | 130,106 | | | 62,704 | | 198,697 | | | (48,726) | | 22,274 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/18/2023 | 09/15/2025 | 4 | 13,122,174 | 272.91 | 375,549 | | | 180,513 | | 577,390 | | | (141,151) | | 64,249 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2023 | 09/18/2025 | 5 | 17,810,417 | 272.98 | 502,512 | | | 242,900 | | 776,566 | | | (188,558) | | 87,576 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2023 | 09/19/2025 | 3 | 13,428,305 | 272.38 | 378,862 | | | 183,628 | | 607,320 | | | (142,130) | | 66,122 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/22/2023 | 09/19/2025 | 7 | 10,829,527 | 271.66 | 272,202 | 32,032 | | 152,502 | | 510,633 | | | (114,225) | | 53,325 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/25/2023 | 09/19/2025 | 3 | 11,692,378 | 269.84 | 334,346 | | | 162,944 | | 610,073 | | | (125,832) | | 57,574 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/22/2023 | 09/24/2025 | 4 | 5,301,031 | 269.32 | 152,332 | | | 74,870 | | 284,676 | | | (57,013) | | 26,286 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/25/2023 | 09/22/2025 | 2 | 10,102,880 | 269.32 | 296,680 | | | 145,367 | | 542,545 | | | (111,404) | | 49,958 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/22/2023 | 09/23/2025 | 1 | 8,421,263 | 269.32 | 244,217 | | | 119,760 | | 452,239 | | | (91,414) | | 41,701 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/31/2024 | 09/25/2025 | 10 | 19,120,744 | 269.92 | 516,628 | 5,512 | | 258,209 | | 996,841 | | | (196,276) | | 94,947 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/29/2023 | 09/26/2025 | 6 | 12,271,993 | 268.45 | 346,597 | | | 171,466 | | 689,711 | | | (130,113) | | 61,023 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/28/2023 | 09/26/2025 | 5 | 14,106,128 | 268.19 | 405,288 | | | 200,637 | | 804,431 | | | (152,196) | | 70,143 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/04/2023 | 09/26/2025 | 6 | 8,798,419 | 267.83 | 243,406 | 7,415 | | 125,508 | | 511,426 | | | (94,637) | | 43,750 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/29/2023 | 10/01/2025 | 4 | 2,545,213 | 267.63 | 71,908 | | | 36,027 | | 149,473 | | | (26,905) | | 12,743 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/29/2023 | 09/30/2025 | 1 | 5,929,326 | 267.63 | 171,950 | | | 85,975 | | 348,212 | | | (64,364) | | 29,647 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2023 | 09/29/2025 | 5 | 10,242,969 | 267.63 | 292,764 | | | 146,441 | | 601,540 | | | (110,046) | | 51,145 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/07/2023 | 10/02/2025 | 5 | 14,014,197 | 267.03 | 371,003 | | | 186,632 | | 848,238 | | | (139,334) | | 70,263 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/05/2023 | 10/03/2025 | 7 | 9,676,928 | 265.02 | 276,691 | | | 140,168 | | 648,134 | | | (104,303) | | 48,583 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/05/2023 | 10/03/2025 | 4 | 14,026,356 | 264.03 | 423,542 | | | 214,433 | | 984,682 | | | (159,171) | | 70,419 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/05/2023 | 10/03/2025 | 8 | 8,357,089 | 264.97 | 247,998 | | | 126,073 | | 560,570 | | | (93,526) | | 41,957 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/10/2023 | 10/08/2025 | 2 | 4,934,037 | 265.71 | 145,065 | | | 74,139 | | 319,489 | | | (54,262) | | 24,939 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/06/2023 | 10/07/2025 | 2 | 8,027,293 | 265.71 | 233,306 | | | 119,194 | | 519,784 | | | (87,433) | | 40,520 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/06/2023 | 10/06/2025 | 6 | 6,573,678 | 265.71 | 194,406 | | | 99,235 | | 425,660 | | | (73,135) | | 33,137 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/16/2023 | 10/09/2025 | 6 | 13,184,394 | 266.08 | 409,575 | | | 209,980 | | 837,896 | | | (153,820) | | 66,730 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/12/2023 | 10/10/2025 | 5 | 12,290,319 | 268.02 | 364,808 | | | 187,564 | | 706,718 | | | (137,004) | | 62,288 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2023 | 10/10/2025 | 5 | 10,049,482 | 268.58 | 278,936 | 21,360 | | 156,137 | | 561,786 | | | (113,600) | | 50,931 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/12/2023 | 10/10/2025 | 4 | 8,160,389 | 269.55 | 232,552 | | | 120,034 | | 433,129 | | | (87,467) | | 41,357 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/17/2023 | 10/15/2025 | 4 | 5,483,788 | 268.69 | 157,967 | | | 82,192 | | 304,910 | | | (59,117) | | 27,977 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/14/2025 | 1 | 5,101,297 | 268.69 | 147,938 | | | 76,814 | | 283,642 | | | (55,376) | | 25,991 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/13/2025 | 6 | 11,853,488 | 268.69 | 337,996 | | | 175,490 | | 659,078 | | | (127,022) | | 60,314 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/17/2023 | 10/16/2025 | 7 | 19,366,218 | 268.36 | 565,154 | | | 295,032 | | 1,096,167 | | | (212,137) | | 98,931 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/19/2023 | 10/17/2025 | 3 | 9,122,957 | 268.77 | 259,218 | | | 135,554 | | 505,430 | | | (97,211) | | 46,665 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/18/2023 | 10/17/2025 | 5 | 12,203,079 | 267.98 | 340,319 | | | 178,521 | | 704,142 | | | (127,881) | | 62,420 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/17/2025 | 5 | 4,918,729 | 266.6 | 140,156 | | | 73,704 | | 304,603 | | | (52,725) | | 25,160 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/21/2025 | 2 | 8,273,072 | 265.59 | 236,664 | 4,450 | | 127,771 | | 539,836 | | | (90,427) | | 42,539 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/20/2025 | 4 | 9,884,369 | 265.59 | 282,344 | | | 149,251 | | 643,988 | | | (106,067) | | 50,758 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/24/2023 | 10/22/2025 | 2 | 4,197,388 | 265.59 | 121,662 | | | 64,436 | | 273,889 | | | (45,501) | | 21,610 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/23/2023 | 10/23/2025 | 10 | 20,400,411 | 265.07 | 600,673 | | | 319,385 | | 1,363,811 | | | (225,499) | | 105,167 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/26/2023 | 10/24/2025 | 6 | 13,933,935 | 265.53 | 398,352 | | | 212,376 | | 910,612 | | | (149,545) | | 71,924 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/24/2025 | 5 | 14,068,004 | 265.2 | 385,203 | 10,140 | | 213,033 | | 934,849 | | | (147,615) | | 72,616 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/24/2025 | 4 | 9,939,709 | 263.76 | 289,066 | 2,321 | | 156,162 | | 707,481 | | | (109,690) | | 51,306 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/27/2025 | 5 | 11,785,942 | 264.2 | 343,862 | | | 185,242 | | 824,997 | | | (129,252) | | 61,070 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/28/2025 | 1 | 7,468,131 | 264.2 | 216,576 | | | 116,618 | | 520,358 | | | (81,068) | | 38,746 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/29/2025 | 2 | 4,054,119 | 264.2 | 117,800 | | | 63,514 | | 282,480 | | | (44,044) | | 21,060 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/31/2023 | 10/30/2025 | 6 | 18,723,939 | 264.28 | 551,504 | | | 298,545 | | 1,300,887 | | | (207,047) | | 97,391 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/31/2023 | 10/31/2025 | 4 | 9,355,531 | 264.4 | 277,719 | | | 150,591 | | 646,254 | | | (104,167) | | 48,724 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/22/2023 | 10/31/2025 | 6 | 11,288,856 | 265.38 | 337,229 | | | 183,971 | | 748,281 | | | (127,105) | | 58,792 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 10/31/2025 | 8 | 8,340,005 | 266.38 | 235,924 | 16,336 | | 139,302 | | 523,144 | | | (94,574) | | 43,435 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2023 | 11/03/2025 | 5 | 10,220,634 | 266.64 | 302,550 | | | 165,829 | | 641,333 | | | (113,694) | | 53,430 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2023 | 11/05/2025 | 3 | 5,744,742 | 266.64 | 166,343 | | | 91,340 | | 356,330 | | | (62,268) | | 30,107 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2023 | 11/04/2025 | 1 | 6,360,780 | 266.64 | 185,099 | | | 101,448 | | 394,541 | | | (69,286) | | 33,294 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2023 | 11/06/2025 | 8 | 18,549,750 | 267.39 | 512,060 | 8,291 | | 287,899 | | 1,107,922 | | | (194,809) | | 97,336 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/20/2023 | 11/07/2025 | 8 | 9,364,701 | 266.42 | 269,105 | 2,788 | | 150,745 | | 586,484 | | | (101,818) | | 49,201 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/13/2023 | 11/07/2025 | 5 | 13,037,091 | 265.95 | 384,309 | | | 212,599 | | 836,357 | | | (144,351) | | 68,495 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/21/2023 | 11/07/2025 | 7 | 10,909,802 | 266.57 | 314,177 | 4,569 | | 177,570 | | 678,885 | | | (119,657) | | 57,318 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/20/2023 | 11/12/2025 | 7 | 8,903,517 | 266.25 | 270,348 | | | 151,240 | | 562,943 | | | (101,409) | | 47,067 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/13/2023 | 11/10/2025 | 6 | 7,918,824 | 266.25 | 233,798 | | | 130,428 | | 500,684 | | | (87,885) | | 41,759 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2023 | 11/11/2025 | 1 | 5,874,608 | 266.25 | 170,951 | | | 95,338 | | 371,434 | | | (63,990) | | 31,017 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/14/2023 | 11/13/2025 | 5 | 15,713,991 | 266.43 | 477,350 | | | 267,494 | | 985,693 | | | (179,127) | | 83,171 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/24/2023 | 11/14/2025 | 8 | 10,246,337 | 267.57 | 312,485 | | | 175,889 | | 606,604 | | | (117,434) | | 54,298 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/28/2023 | 11/14/2025 | 5 | 11,845,187 | 268.72 | 346,828 | | | 195,192 | | 660,688 | | | (130,293) | | 62,771 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/21/2023 | 11/14/2025 | 4 | 9,959,479 | 268.97 | 290,937 | | | 164,207 | | 548,538 | | | (109,410) | | 52,778 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2023 | 11/17/2025 | 8 | 12,502,421 | 269.2 | 329,055 | 70,338 | | 235,775 | | 681,094 | | | (145,301) | | 66,496 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/13/2023 | 11/18/2025 | 2 | 6,732,995 | 269.2 | 196,595 | | | 111,570 | | 366,793 | | | (73,618) | | 35,854 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2023 | 11/19/2025 | 2 | 3,665,557 | 269.2 | 107,082 | | | 60,832 | | 200,055 | | | (40,039) | | 19,543 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/22/2023 | 11/20/2025 | 6 | 16,978,243 | 269.17 | 498,746 | | | 284,960 | | 929,596 | | | (187,310) | | 90,628 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/22/2023 | 11/21/2025 | 8 | 9,917,272 | 269.29 | 294,595 | | | 169,268 | | 538,279 | | | (110,935) | | 53,001 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/24/2023 | 11/21/2025 | 6 | 15,636,413 | 269.49 | 458,257 | | | 263,215 | | 840,879 | | | (172,311) | | 83,566 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/24/2023 | 11/24/2025 | 5 | 3,555,106 | 269.78 | 104,065 | | | 60,081 | | 188,250 | | | (39,086) | | 19,068 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 11/26/2025 | 5 | 5,903,366 | 269.78 | 169,598 | 5,134 | | 101,561 | | 312,594 | | | (65,365) | | 31,738 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/24/2023 | 11/25/2025 | 1 | 2,281,549 | 269.78 | 66,393 | | | 38,304 | | 120,812 | | | (24,852) | | 12,252 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/30/2023 | 11/26/2025 | 5 | 15,982,802 | 269.54 | 474,878 | | | 275,147 | | 857,908 | | | (178,519) | | 85,928 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/30/2023 | 11/28/2025 | 5 | 7,780,092 | 269.95 | 227,640 | | | 132,286 | | 408,859 | | | (85,419) | | 41,927 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/04/2023 | 11/28/2025 | 8 | 14,654,529 | 269.92 | 428,191 | | | 249,664 | | 770,123 | | | (161,119) | | 78,973 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/30/2023 | 11/28/2025 | 7 | 15,871,908 | 270.4 | 445,080 | | | 260,380 | | 813,465 | | | (167,971) | | 85,533 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/06/2023 | 12/01/2025 | 5 | 7,826,862 | 270.88 | 221,171 | | | 129,725 | | 391,553 | | | (83,091) | | 42,328 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 12/02/2025 | 3 | 6,405,023 | 270.88 | 187,461 | | | 110,026 | | 324,470 | | | (70,219) | | 34,679 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/05/2023 | 12/03/2025 | 3 | 4,154,290 | 270.88 | 113,961 | 10,778 | | 74,096 | | 207,826 | | | (46,201) | | 22,519 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/12/2023 | 12/04/2025 | 8 | 14,233,909 | 269.8 | 404,806 | 2,193 | | 240,042 | | 753,712 | | | (152,800) | | 77,247 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2023 | 12/05/2025 | 8 | 12,799,102 | 268.95 | 386,509 | | | 228,508 | | 708,775 | | | (145,160) | | 69,541 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2023 | 12/05/2025 | 6 | 10,320,584 | 270.32 | 295,060 | | | 174,624 | | 533,078 | | | (110,857) | | 56,075 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/12/2023 | 12/05/2025 | 4 | 7,860,777 | 269.63 | 218,020 | | | 129,474 | | 420,173 | | | (82,098) | | 42,710 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/08/2023 | 12/10/2025 | 4 | 6,358,566 | 267.75 | 189,505 | | | 113,218 | | 375,168 | | | (70,978) | | 34,748 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/11/2023 | 12/08/2025 | 5 | 8,512,746 | 267.75 | 253,088 | | | 150,906 | | 501,418 | | | (95,096) | | 46,413 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2024 | 12/09/2025 | 3 | 6,617,094 | 267.75 | 191,489 | 3,599 | | 116,413 | | 389,760 | | | (73,085) | | 36,119 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/14/2023 | 12/11/2025 | 6 | 12,970,591 | 268.05 | 387,511 | 3,263 | | 234,250 | | 753,617 | | | (146,683) | | 70,962 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/18/2023 | 12/12/2025 | 10 | 10,518,675 | 268.42 | 310,663 | 16,031 | | 196,913 | | 599,322 | | | (122,525) | | 57,613 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/13/2023 | 12/12/2025 | 8 | 13,917,046 | 269.34 | 427,300 | | | 257,578 | | 756,418 | | | (160,852) | | 76,227 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/14/2023 | 12/12/2025 | 7 | 9,410,167 | 270.47 | 270,533 | 11,350 | | 170,291 | | 482,289 | | | (106,068) | | 51,542 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/19/2023 | 12/15/2025 | 6 | 10,954,197 | 271.08 | 320,925 | 2,613 | | 196,196 | | 543,622 | | | (121,628) | | 60,204 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2023 | 12/17/2025 | 7 | 6,773,550 | 271.08 | 204,815 | | | 124,560 | | 336,827 | | | (76,873) | | 37,311 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/08/2024 | 12/16/2025 | 3 | 6,175,923 | 271.08 | 180,145 | 1,441 | | 110,029 | | 307,109 | | | (67,976) | | 33,981 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/18/2023 | 12/18/2025 | 8 | 13,548,930 | 270.34 | 417,974 | 3,720 | | 257,083 | | 701,183 | | | (158,326) | | 74,717 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/19/2023 | 12/19/2025 | 7 | 9,592,191 | 271.72 | 284,886 | 3,364 | | 176,399 | | 460,442 | | | (108,046) | | 52,957 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2023 | 12/19/2025 | 10 | 9,840,627 | 272.55 | 278,841 | 10,636 | | 177,306 | | 451,702 | | | (108,746) | | 54,328 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2023 | 12/19/2025 | 8 | 14,608,401 | 272.26 | 412,005 | 23,313 | | 268,216 | | 682,238 | | | (163,608) | | 80,650 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/26/2023 | 12/22/2025 | 5 | 10,975,094 | 272.21 | 323,205 | 1,751 | | 200,387 | | 513,654 | | | (122,005) | | 60,795 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2023 | 12/23/2025 | 1 | 3,008,150 | 272.21 | 88,740 | | | 54,685 | | 140,787 | | | (33,217) | | 16,682 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/02/2024 | 12/24/2025 | 2 | 1,174,564 | 272.21 | 30,722 | 3,806 | | 21,321 | | 55,089 | | | (12,918) | | 6,521 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2024 | 12/26/2025 | 11 | 19,644,329 | 272.5 | 530,655 | 54,519 | | 363,992 | | 907,603 | | | (219,634) | | 109,302 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/04/2024 | 12/26/2025 | 7 | 16,147,055 | 273.85 | 420,619 | 38,928 | | 285,577 | | 694,016 | | | (172,570) | | 89,843 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/28/2023 | 12/26/2025 | 8 | 12,169,534 | 273.3 | 203,063 | 140,234 | | 214,232 | | 537,610 | | | (128,901) | | 67,712 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2024 | 12/29/2025 | 7 | 11,075,089 | 272.24 | 120,252 | 195,598 | | 197,892 | | 519,441 | | | (118,093) | | 61,827 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/29/2023 | 12/30/2025 | 2 | 1,989,727 | 272.24 | 57,127 | 1,423 | | 36,652 | | 93,322 | | | (21,912) | | 11,120 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/29/2023 | 12/31/2025 | 1 | 1,571,118 | 272.24 | 46,348 | | | 29,031 | | 73,688 | | | (17,325) | | 8,790 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2024 | 01/02/2026 | 8 | 17,340,713 | 271.7 | 495,601 | | | 312,428 | | 837,587 | | | (183,626) | | 97,229 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/03/2024 | 01/02/2026 | 7 | 12,782,620 | 271.22 | 372,070 | | | 235,296 | | 633,083 | | | (137,047) | | 71,672 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/02/2026 | 7 | 10,158,560 | 270.57 | 304,849 | | | 193,560 | | 521,407 | | | (111,561) | | 56,959 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/06/2026 | 1 | 3,858,599 | 270.54 | 113,829 | | | 72,237 | | 198,435 | | | (41,830) | | 21,729 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/05/2026 | 8 | 11,011,141 | 270.54 | 330,342 | | | 210,029 | | 566,268 | | | (120,682) | | 61,941 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/07/2026 | 3 | 4,386,893 | 270.54 | 132,066 | | | 84,051 | | 225,604 | | | (48,166) | | 24,731 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/09/2024 | 01/08/2026 | 9 | 10,222,345 | 270.84 | 308,149 | | | 196,889 | | 517,525 | | | (111,446) | | 57,690 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/09/2026 | 9 | 13,131,725 | 270.79 | | 402,233 | | 257,524 | | 667,444 | | | (145,117) | | 74,189 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/09/2026 | 6 | 11,756,389 | 271.52 | | 358,463 | | 229,825 | | 574,908 | | | (129,198) | | 66,419 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/11/2024 | 01/09/2026 | 6 | 9,854,725 | 271.93 | | 303,916 | | 195,501 | | 471,073 | | | (109,218) | | 55,675 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/12/2026 | 3 | 11,025,907 | 273.49 | | 316,739 | | 204,353 | | 484,883 | | | (112,882) | | 62,492 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/14/2026 | 2 | 3,726,596 | 273.49 | | 109,886 | | 70,949 | | 164,163 | | | (39,262) | | 21,166 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/13/2026 | 2 | 4,555,899 | 273.49 | | 134,652 | | 86,869 | | 200,809 | | | (48,188) | | 25,849 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/15/2026 | 2 | 2,858,771 | 273.49 | | 84,302 | | 54,471 | | 125,934 | | | (30,080) | | 16,255 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/16/2026 | 8 | 18,038,652 | 272.72 | | 511,515 | | 332,443 | | 832,073 | | | (179,457) | | 102,673 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 01/16/2026 | 6 | 17,671,312 | 271.5 | | 532,417 | | 346,585 | | 867,693 | | | (186,577) | | 100,583 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/19/2024 | 01/16/2026 | 6 | 11,351,789 | 271.7 | | 343,742 | | 224,131 | | 550,582 | | | (120,315) | | 64,613 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/19/2024 | 01/20/2026 | 1 | 3,473,090 | 272.5 | | 102,109 | | 66,763 | | 161,765 | | | (35,571) | | 19,852 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/19/2024 | 01/21/2026 | 1 | 3,045,228 | 272.5 | | 89,530 | | 58,581 | | 141,837 | | | (31,146) | | 17,424 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/24/2024 | 01/16/2026 | 4 | 6,187,570 | 272.5 | | 185,804 | | 121,233 | | 287,578 | | | (64,836) | | 35,219 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/24/2024 | 01/22/2026 | 7 | 20,929,427 | 273.48 | | 608,817 | | 399,971 | | 924,068 | | | (209,147) | | 119,880 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/24/2024 | 01/23/2026 | 6 | 10,770,329 | 273.4 | | 309,229 | | 203,630 | | 478,759 | | | (105,846) | | 61,755 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/23/2026 | 7 | 12,580,510 | 272.71 | | 373,373 | | 246,312 | | 579,668 | | | (127,500) | | 72,134 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2024 | 01/23/2026 | 4 | 10,241,672 | 273.02 | | 299,118 | | 197,814 | | 464,733 | | | (101,925) | | 58,724 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/29/2024 | 01/26/2026 | 6 | 13,366,653 | 272.68 | | 407,855 | | 271,204 | | 618,565 | | | (137,125) | | 76,881 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/28/2026 | 2 | 7,286,960 | 272.68 | | 215,151 | | 142,987 | | 337,216 | | | (72,623) | | 41,999 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/27/2026 | 1 | 3,969,314 | 272.68 | | 116,698 | | 77,425 | | 183,687 | | | (39,537) | | 22,854 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/29/2024 | 01/29/2026 | 7 | 12,525,613 | 273.64 | | 370,800 | | 247,400 | | 550,521 | | | (123,585) | | 72,267 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/30/2024 | 01/30/2026 | 5 | 16,685,593 | 273.57 | | 495,839 | | 331,012 | | 736,696 | | | (165,137) | | 96,367 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/07/2024 | 01/30/2026 | 7 | 11,232,125 | 273.8 | | 333,524 | | 223,386 | | 489,177 | | | (110,613) | | 64,871 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 01/30/2026 | 8 | 11,338,589 | 273.92 | | 336,041 | | 225,668 | | 490,413 | | | (111,070) | | 65,486 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 02/04/2026 | 1 | 2,693,143 | 274.24 | | 79,178 | | 53,329 | | 114,867 | | | (26,033) | | 15,634 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 02/03/2026 | 2 | 4,806,406 | 274.24 | | 140,792 | | 94,786 | | 205,001 | | | (46,309) | | 27,873 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/15/2024 | 02/02/2026 | 7 | 13,902,457 | 274.24 | | 402,630 | | 271,233 | | 592,962 | | | (131,992) | | 80,540 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/06/2024 | 02/05/2026 | 6 | 18,360,360 | 273.57 | | 540,778 | | 365,580 | | 812,476 | | | (175,534) | | 106,691 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/06/2024 | 02/06/2026 | 8 | 10,621,580 | 273.51 | | 317,334 | | 214,902 | | 471,084 | | | (102,629) | | 61,784 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/28/2024 | 02/06/2026 | 8 | 13,651,634 | 273.92 | | 411,035 | | 279,526 | | 593,186 | | | (132,075) | | 79,409 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/06/2026 | 6 | 9,618,195 | 274.44 | | 284,937 | | 194,063 | | 406,143 | | | (91,514) | | 55,947 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/12/2024 | 02/09/2026 | 5 | 8,917,241 | 274.62 | | 262,603 | | 179,311 | | 372,978 | | | (83,703) | | 52,027 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/09/2024 | 02/11/2026 | 2 | 5,164,752 | 274.62 | | 151,854 | | 103,737 | | 216,540 | | | (48,472) | | 30,194 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/09/2024 | 02/10/2026 | 1 | 4,807,220 | 274.62 | | 141,332 | | 96,486 | | 201,070 | | | (45,180) | | 28,076 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2024 | 02/12/2026 | 9 | 14,853,022 | 274.78 | | 439,646 | | 301,612 | | 616,795 | | | (138,276) | | 86,921 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/15/2024 | 02/13/2026 | 4 | 8,620,424 | 274.88 | | 252,686 | | 173,454 | | 356,253 | | | (79,367) | | 50,498 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/15/2024 | 02/13/2026 | 5 | 10,868,836 | 274.88 | | 327,935 | | 225,904 | | 449,172 | | | (102,623) | | 63,669 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/13/2026 | 3 | 10,022,552 | 276.13 | | 295,216 | | 204,062 | | 385,883 | | | (92,140) | | 58,711 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/18/2026 | 1 | 3,347,318 | 276.37 | | 98,076 | | 68,034 | | 127,538 | | | (30,373) | | 19,706 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/16/2024 | 02/17/2026 | 1 | 4,877,667 | 276.37 | | 142,916 | | 99,078 | | 185,846 | | | (44,319) | | 28,687 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/20/2024 | 02/19/2026 | 6 | 12,897,923 | 276.37 | | 373,436 | | 259,542 | | 491,430 | | | (114,476) | | 76,006 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/20/2024 | 02/13/2026 | 2 | 16,949,721 | 276.37 | | 490,150 | | 339,196 | | 644,115 | | | (151,937) | | 99,290 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/02/2024 | 02/20/2026 | 7 | 14,044,264 | 276 | | 414,078 | | 288,655 | | 547,747 | | | (125,743) | | 82,843 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/27/2024 | 02/20/2026 | 8 | 10,372,727 | 275.57 | | 328,653 | | 229,771 | | 413,887 | | | (99,440) | | 61,185 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/20/2026 | 4 | 8,292,848 | 278.11 | | 244,689 | | 171,272 | | 286,529 | | | (73,960) | | 48,917 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/23/2024 | 02/23/2026 | 5 | 10,785,692 | 278.59 | | 313,643 | | 220,174 | | 362,953 | | | (94,023) | | 63,809 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/23/2024 | 02/24/2026 | 1 | 3,206,191 | 278.59 | | 93,621 | | 65,715 | | 107,893 | | | (28,137) | | 18,987 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/23/2024 | 02/25/2026 | 2 | 3,815,324 | 278.59 | | 111,364 | | 78,218 | | 128,391 | | | (33,415) | | 22,616 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2024 | 02/26/2026 | 7 | 17,827,630 | 278.36 | | 524,938 | | 370,058 | | 608,838 | | | (155,227) | | 105,779 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/27/2026 | 6 | 10,678,315 | 278.49 | | 316,138 | | 223,735 | | 362,544 | | | (92,659) | | 63,421 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/27/2026 | 6 | 7,601,952 | 278.35 | | 231,965 | | 164,566 | | 259,617 | | | (67,870) | | 45,149 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/27/2026 | 5 | 9,563,767 | 279 | | 296,351 | | 210,458 | | 314,900 | | | (86,588) | | 56,801 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/03/2026 | 1 | 4,149,824 | 280.52 | | 121,590 | | 86,516 | | 124,915 | | | (35,381) | | 24,742 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2024 | 03/02/2026 | 3 | 5,973,617 | 280.52 | | 175,303 | | 124,682 | | 179,813 | | | (51,052) | | 35,582 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/27/2026 | 6 | 13,059,825 | 280.52 | | 384,984 | | 273,723 | | 393,117 | | | (111,968) | | 77,565 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/05/2024 | 03/04/2026 | 6 | 13,526,366 | 281.2 | | 391,118 | | 279,246 | | 391,943 | | | (112,122) | | 80,725 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/06/2024 | 03/05/2026 | 6 | 8,398,862 | 280.8 | | 250,285 | | 179,098 | | 249,457 | | | (71,381) | | 50,172 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/07/2024 | 03/06/2026 | 5 | 8,833,465 | 281.48 | | 259,021 | | 185,821 | | 251,543 | | | (73,618) | | 52,819 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/13/2024 | 03/06/2026 | 6 | 11,930,596 | 281.64 | | 346,789 | | 249,736 | | 336,159 | | | (97,821) | | 71,338 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/11/2024 | 03/06/2026 | 3 | 9,538,578 | 281.64 | | 271,355 | | 195,396 | | 268,761 | | | (76,468) | | 57,035 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/08/2024 | 03/09/2026 | 2 | 7,624,827 | 281.64 | | 222,817 | | 160,614 | | 215,601 | | | (62,762) | | 45,723 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/08/2024 | 03/10/2026 | 1 | 5,928,710 | 281.64 | | 173,711 | | 125,273 | | 167,641 | | | (48,886) | | 35,586 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/20/2024 | 03/11/2026 | 5 | 13,094,193 | 280.16 | | 383,875 | | 277,636 | | 405,936 | | | (106,482) | | 78,670 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/14/2024 | 03/12/2026 | 10 | 10,001,866 | 280.21 | | 293,130 | | 213,109 | | 309,070 | | | (80,279) | | 60,148 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/14/2024 | 03/13/2026 | 3 | 9,407,219 | 280.36 | | 269,668 | | 195,969 | | 287,873 | | | (74,113) | | 56,626 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/19/2024 | 03/13/2026 | 5 | 11,108,327 | 279.73 | | 322,304 | | 234,901 | | 353,537 | | | (88,208) | | 66,865 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/13/2026 | 5 | 12,440,742 | 278.91 | | 377,369 | | 275,961 | | 415,848 | | | (102,074) | | 74,885 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/16/2026 | 1 | 6,950,920 | 278.91 | | 202,967 | | 148,247 | | 232,344 | | | (55,254) | | 41,959 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 03/17/2026 | 2 | 4,724,072 | 278.91 | | 138,243 | | 101,029 | | 157,908 | | | (37,571) | | 28,543 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/18/2024 | 03/18/2026 | 6 | 13,457,387 | 280.45 | | 402,148 | | 294,981 | | 411,813 | | | (107,432) | | 81,387 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/19/2024 | 03/19/2026 | 5 | 11,480,832 | 281.17 | | 340,853 | | 250,304 | | 336,115 | | | (90,820) | | 69,498 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/20/2024 | 03/20/2026 | 5 | 8,180,775 | 281.5 | | 245,464 | | 180,632 | | 235,412 | | | (65,100) | | 49,568 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/26/2024 | 03/20/2026 | 7 | 12,333,889 | 283.82 | | 354,095 | | 261,900 | | 307,435 | | | (93,090) | | 74,732 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/04/2024 | 03/20/2026 | 7 | 14,908,692 | 282.97 | | 435,015 | | 322,207 | | 391,370 | | | (113,677) | | 90,333 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2024 | 03/24/2026 | 1 | 5,899,535 | 282.97 | | 172,856 | | 127,980 | | 155,459 | | | (45,339) | | 35,879 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2024 | 03/23/2026 | 1 | 7,299,198 | 282.97 | | 213,866 | | 158,267 | | 192,342 | | | (56,173) | | 44,350 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/26/2024 | 03/25/2026 | 5 | 18,498,201 | 282.93 | | 541,937 | | 402,428 | | 489,298 | | | (139,888) | | 112,603 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/26/2024 | 03/26/2026 | 4 | 12,289,028 | 282.81 | | 369,113 | | 274,613 | | 327,516 | | | (94,803) | | 74,876 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/05/2024 | 03/27/2026 | 4 | 8,260,816 | 283.97 | | 243,818 | | 181,967 | | 205,084 | | | (62,204) | | 50,379 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/28/2024 | 03/31/2026 | 1 | 4,488,984 | 284.42 | | 131,527 | | 98,510 | | 108,750 | | | (33,375) | | 27,477 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/02/2024 | 03/27/2026 | 4 | 32,421,907 | 284.42 | | 944,707 | | 706,933 | | 782,213 | | | (239,766) | | 197,725 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/28/2024 | 03/30/2026 | 1 | 5,985,866 | 284.42 | | 174,787 | | 130,850 | | 145,014 | | | (44,413) | | 36,606 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/03/2024 | 04/02/2026 | 4 | 11,947,341 | 284.46 | | 353,155 | | 266,087 | | 289,437 | | | (87,350) | | 73,262 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/05/2024 | 04/02/2026 | 4 | 12,343,410 | 284.95 | | 360,802 | | 273,597 | | 290,082 | | | (88,057) | | 75,691 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/05/2024 | 04/02/2026 | 3 | 9,710,730 | 285 | | 283,232 | | 214,488 | | 227,241 | | | (69,519) | | 59,547 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/03/2024 | 04/02/2026 | 8 | 7,988,256 | 285.02 | | 232,262 | | 175,918 | | 186,933 | | | (56,728) | | 48,985 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/10/2024 | 04/10/2026 | 4 | 7,193,909 | 285.08 | | 208,851 | | 159,762 | | 169,064 | | | (49,392) | | 44,434 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/15/2024 | 04/09/2026 | 5 | 10,655,061 | 286.07 | | 304,604 | | 232,377 | | 234,155 | | | (72,463) | | 65,753 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/16/2024 | 04/16/2026 | 3 | 10,470,100 | 283.55 | | 296,161 | | 228,810 | | 271,449 | | | (67,609) | | 65,017 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/30/2024 | 04/27/2026 | 3 | 8,814,289 | 282.26 | | 254,928 | | 200,941 | | 249,895 | | | (54,722) | | 55,267 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/30/2024 | 04/29/2026 | 4 | 13,323,836 | 282.56 | | 353,674 | | 279,654 | | 371,084 | | | (74,302) | | 83,688 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 05/15/2026 | 4 | 16,913,511 | 285.27 | | 497,670 | | 405,893 | | 405,941 | | | (93,272) | | 107,701 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/15/2024 | 04/15/2026 | 3 | 9,918,465 | 284.39 | | 279,820 | | 215,808 | | 244,253 | | | (64,220) | | 61,537 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/15/2024 | 04/10/2026 | 3 | 12,520,005 | 284.87 | | 360,083 | | 276,640 | | 297,989 | | | (84,261) | | 77,331 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/23/2024 | 04/22/2026 | 6 | 12,603,841 | 280.62 | | 372,943 | | 291,581 | | 391,995 | | | (81,670) | | 78,683 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/23/2024 | 04/17/2026 | 5 | 11,202,281 | 282.76 | | 319,198 | | 247,986 | | 305,275 | | | (72,117) | | 69,626 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/13/2024 | 05/13/2026 | 5 | 14,578,396 | 283.08 | | 435,410 | | 352,619 | | 398,736 | | | (83,171) | | 92,674 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/07/2024 | 05/01/2026 | 5 | 15,779,651 | 280.2 | | 467,618 | | 373,282 | | 504,969 | | | (95,475) | | 99,285 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/14/2024 | 05/14/2026 | 4 | 10,389,530 | 283.81 | | 305,211 | | 247,466 | | 272,477 | | | (58,048) | | 66,102 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2026 | 4 | 8,886,808 | 281.92 | | 263,535 | | 211,850 | | 259,060 | | | (52,168) | | 56,253 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 05/01/2026 | 5 | 11,498,868 | 279.61 | | 337,253 | | 268,533 | | 380,627 | | | (69,707) | | 72,351 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/17/2024 | 05/15/2026 | 3 | 16,727,118 | 286.13 | | 489,952 | | 400,036 | | 382,799 | | | (91,279) | | 106,514 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 06/30/2026 | 3 | 9,866,206 | 282.99 | | 288,870 | | 252,813 | | 290,324 | | | (37,040) | | 65,220 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/26/2026 | 2 | 10,003,338 | 283.54 | | 290,293 | | 240,457 | | 270,667 | | | (50,966) | | 64,288 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/08/2026 | 2 | 13,543,935 | 282.47 | | 394,187 | | 333,466 | | 393,467 | | | (62,000) | | 87,975 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/05/2024 | 06/03/2026 | 3 | 12,214,502 | 283.13 | | 345,640 | | 289,863 | | 338,660 | | | (56,098) | | 79,017 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/12/2026 | 7 | 14,591,896 | 283.94 | | 415,209 | | 354,014 | | 392,902 | | | (61,920) | | 95,089 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/24/2024 | 06/16/2026 | 2 | 7,537,035 | 282.6 | | 220,908 | | 189,091 | | 220,467 | | | (32,537) | | 49,274 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/31/2024 | 05/29/2026 | 4 | 9,656,289 | 283.18 | | 276,363 | | 229,941 | | 265,800 | | | (46,828) | | 62,211 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/17/2024 | 06/11/2026 | 5 | 8,148,305 | 282.91 | | 239,094 | | 203,296 | | 232,643 | | | (36,095) | | 53,056 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/26/2026 | 5 | 15,480,520 | 283.25 | | 450,733 | | 392,762 | | 447,696 | | | (58,862) | | 102,013 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/12/2024 | 06/10/2026 | 4 | 16,753,717 | 282.85 | | 491,592 | | 417,024 | | 480,013 | | | (75,044) | | 109,001 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/26/2024 | 06/24/2026 | 6 | 13,936,462 | 283.04 | | 406,887 | | 353,136 | | 404,521 | | | (54,195) | | 91,693 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/27/2024 | 06/25/2026 | 5 | 10,445,309 | 283.1 | | 305,769 | | 265,819 | | 303,186 | | | (40,362) | | 68,778 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/18/2024 | 06/01/2026 | 4 | 10,727,758 | 282.16 | | 312,356 | | 261,424 | | 314,872 | | | (51,901) | | 69,285 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/13/2024 | 05/28/2026 | 6 | 14,756,139 | 284.57 | | 402,875 | | 334,836 | | 373,345 | | | (68,530) | | 94,989 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/31/2024 | 05/29/2026 | 5 | 18,801,101 | 282.16 | | 548,517 | | 458,498 | | 549,953 | | | (91,593) | | 121,128 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/22/2024 | 05/22/2026 | 3 | 11,842,722 | 285.2 | | 337,745 | | 277,873 | | 287,790 | | | (60,497) | | 75,856 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/24/2024 | 05/22/2026 | 5 | 12,850,254 | 283.93 | | 370,827 | | 306,581 | | 337,012 | | | (65,810) | | 82,309 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/18/2024 | 06/12/2026 | 3 | 23,345,729 | 282.6 | | 679,890 | | 581,521 | | 680,554 | | | (100,526) | | 152,134 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 04/24/2026 | 4 | 15,146,025 | 280.99 | | 450,569 | | 354,497 | | 461,593 | | | (97,338) | | 94,720 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/08/2024 | 05/07/2026 | 6 | 9,291,577 | 282.49 | | 268,580 | | 215,283 | | 261,568 | | | (53,554) | | 58,765 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/03/2024 | 05/01/2026 | 5 | 7,488,969 | 279.71 | | 217,418 | | 172,605 | | 246,397 | | | (45,152) | | 47,120 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/30/2024 | 04/30/2026 | 7 | 8,955,659 | 280.08 | | 259,943 | | 206,075 | | 288,384 | | | (54,107) | | 56,300 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 04/17/2026 | 5 | 8,943,782 | 282.31 | | 261,044 | | 202,490 | | 250,883 | | | (58,943) | | 55,588 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/11/2026 | 1 | 9,920,428 | 283.9 | | 288,684 | | 233,092 | | 258,190 | | | (56,473) | | 62,957 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/08/2024 | 04/24/2026 | 6 | 14,767,719 | 282.26 | | 426,281 | | 336,391 | | 417,205 | | | (90,991) | | 92,354 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/08/2024 | 05/06/2026 | 4 | 12,274,296 | 281.38 | | 367,024 | | 293,700 | | 369,164 | | | (73,644) | | 77,563 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/23/2024 | 05/21/2026 | 5 | 11,164,295 | 286.62 | | 316,629 | | 259,818 | | 248,695 | | | (57,123) | | 71,451 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/20/2024 | 05/20/2026 | 4 | 14,056,914 | 287.13 | | 401,281 | | 328,764 | | 301,533 | | | (72,874) | | 89,888 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/29/2024 | 04/24/2026 | 5 | 9,151,889 | 282.16 | | 261,442 | | 204,995 | | 260,382 | | | (56,805) | | 57,234 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/09/2024 | 05/08/2026 | 3 | 13,843,857 | 282.64 | | 408,186 | | 328,962 | | 386,951 | | | (80,396) | | 87,631 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/30/2024 | 05/29/2026 | 3 | 10,331,200 | 282.15 | | 301,534 | | 251,777 | | 302,199 | | | (50,640) | | 66,560 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313J$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/30/2024 | 04/17/2026 | 5 | 14,404,977 | 281.58 | | 412,366 | | 320,822 | | 421,723 | | | (92,505) | | 89,531 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 05/19/2026 | 1 | 8,074,058 | 286.13 | | 234,955 | | 192,031 | | 184,702 | | | (43,653) | | 51,587 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/05/2024 | 06/04/2026 | 6 | 13,536,688 | 281.88 | | 405,864 | | 341,100 | | 404,085 | | | (65,208) | | 87,642 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/12/2026 | 1 | 6,574,412 | 283.9 | | 191,315 | | 154,524 | | 171,106 | | | (37,374) | | 41,758 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2024 | 06/05/2026 | 5 | 11,359,418 | 283.1 | | 335,257 | | 282,239 | | 319,047 | | | (53,566) | | 73,605 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/08/2026 | 3 | 15,767,179 | 283.9 | | 454,902 | | 367,005 | | 408,781 | | | (89,161) | | 99,806 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/04/2024 | 06/02/2026 | 2 | 5,673,491 | 282.16 | | 165,068 | | 138,090 | | 166,523 | | | (27,502) | | 36,672 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/16/2024 | 05/15/2026 | 4 | 12,244,716 | 285.26 | | 360,074 | | 293,009 | | 293,885 | | | (67,763) | | 77,971 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/09/2026 | 1 | 7,581,559 | 282.47 | | 220,623 | | 186,681 | | 221,011 | | | (34,661) | | 49,286 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/11/2024 | 06/05/2026 | 4 | 15,639,263 | 284.18 | | 449,438 | | 379,479 | | 411,647 | | | (71,394) | | 101,337 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/24/2024 | 06/18/2026 | 6 | 17,566,947 | 283.5 | | 506,670 | | 437,752 | | 492,332 | | | (70,555) | | 115,029 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/05/2026 | 3 | 18,740,732 | 282.47 | | 546,257 | | 461,873 | | 544,439 | | | (86,094) | | 121,434 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 12,127,886 | 282.66 | | 354,134 | | 306,397 | | 358,393 | | | (48,930) | | 79,667 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/18/2026 | 5 | 16,078,585 | 283.09 | | 471,093 | | 405,489 | | 460,267 | | | (66,744) | | 105,283 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/24/2024 | 06/18/2026 | 3 | 24,439,589 | 282.66 | | 715,301 | | 618,481 | | 719,774 | | | (99,003) | | 160,031 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/17/2026 | 5 | 17,090,594 | 282.05 | | 511,892 | | 439,900 | | 518,719 | | | (73,143) | | 111,820 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 06/26/2026 | 5 | 18,987,952 | 283.02 | | 554,587 | | 484,463 | | 554,943 | | | (71,964) | | 125,126 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/15/2026 | 2 | 11,936,307 | 282.6 | | 349,661 | | 299,338 | | 349,150 | | | (51,472) | | 77,972 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 04/01/2026 | 4 | 12,868,151 | 284.4 | | 376,134 | | 282,873 | | 313,032 | | | (93,525) | | 78,837 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/13/2026 | 1 | 7,508,949 | 284.87 | | 218,510 | | 168,016 | | 179,471 | | | (51,115) | | 46,505 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/24/2024 | 04/23/2026 | 5 | 12,402,701 | 281.46 | | 364,417 | | 285,365 | | 366,825 | | | (79,414) | | 77,496 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/03/2024 | 05/05/2026 | 1 | 6,204,695 | 280.2 | | 180,557 | | 144,098 | | 199,179 | | | (36,999) | | 39,175 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/19/2024 | 04/08/2026 | 8 | 13,419,345 | 285.48 | | 390,818 | | 299,842 | | 307,316 | | | (91,322) | | 82,737 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313UST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2024 | 04/20/2026 | 1 | 9,614,603 | 281.58 | | 278,823 | | 217,076 | | 282,440 | | | (62,554) | | 59,916 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 04/07/2026 | 2 | 4,799,698 | 284.95 | | 140,276 | | 106,704 | | 113,278 | | | (33,964) | | 29,566 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/12/2024 | 04/10/2026 | 3 | 9,535,040 | 285.26 | | 273,877 | | 210,174 | | 221,222 | | | (64,448) | | 58,894 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/14/2024 | 06/12/2026 | 4 | 15,536,683 | 282.57 | | 453,659 | | 387,454 | | 454,466 | | | (67,706) | | 101,246 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 04/28/2026 | 1 | 5,758,061 | 282.26 | | 166,984 | | 131,660 | | 163,248 | | | (35,815) | | 36,135 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/03/2024 | 05/04/2026 | 1 | 8,404,211 | 280.2 | | 244,563 | | 195,112 | | 271,747 | | | (50,184) | | 53,016 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2024 | 04/21/2026 | 1 | 6,763,871 | 281.58 | | 196,152 | | 152,772 | | 198,697 | | | (43,947) | | 42,188 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 05/18/2026 | 2 | 11,025,347 | 286.13 | | 320,258 | | 262,108 | | 252,215 | | | (59,139) | | 70,384 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/02/2024 | 06/26/2026 | 4 | 19,393,683 | 282.99 | | 566,875 | | 495,809 | | 568,740 | | | (72,805) | | 127,799 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/24/2024 | 05/22/2026 | 3 | 28,330,497 | 283.54 | | 825,140 | | 682,583 | | 761,658 | | | (145,829) | | 181,464 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/05/2024 | 04/06/2026 | 1 | 6,857,273 | 284.95 | | 200,232 | | 152,033 | | 161,839 | | | (48,757) | | 42,202 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/12/2024 | 04/14/2026 | 1 | 4,326,687 | 284.87 | | 125,907 | | 96,851 | | 103,412 | | | (29,413) | | 26,820 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W\$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2026 | 1 | 8,586,745 | 283.54 | | 249,874 | | 206,970 | | 231,207 | | | (43,975) | | 55,229 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/23/2026 | 1 | 9,872,980 | 282.66 | | 288,291 | | 249,483 | | 291,758 | | | (39,778) | | 64,906 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y\$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/28/2024 | 06/29/2026 | 1 | 12,159,988 | 282.99 | | 355,072 | | 310,627 | | 357,821 | | | (45,659) | | 80,320 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131\$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/18/2026 | 2 | 11,370,007 | 279.93 | | 336,986 | | 317,568 | | 404,787 | | | (20,678) | | 77,994 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132\$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/25/2026 | 3 | 9,399,989 | 281.07 | | 279,142 | | 265,728 | | 316,556 | | | (14,475) | | 64,808 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131\$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/13/2024 | 08/13/2026 | 4 | 10,773,975 | 279.38 | | 320,337 | | 300,113 | | 388,993 | | | (20,639) | | 73,636 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133\$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/25/2024 | 09/18/2026 | 4 | 21,992,989 | 282.8 | | 659,171 | | 652,035 | | 682,356 | | | (9,787) | | 154,230 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131\$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/20/2024 | 08/20/2026 | 3 | 12,484,517 | 280.81 | | 372,237 | | 351,952 | | 425,425 | | | (20,772) | | 85,764 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131\$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/12/2026 | 6 | 18,930,395 | 278.01 | | 578,845 | | 541,151 | | 738,784 | | | (38,402) | | 129,288 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132\$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 08/28/2026 | 5 | 18,123,514 | 280.38 | | 535,928 | | 515,381 | | 638,232 | | | (23,293) | | 125,222 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133\$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 09/15/2026 | 3 | 14,810,303 | 282.61 | | 442,740 | | 434,262 | | 467,419 | | | (10,207) | | 103,643 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132\$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 09/04/2026 | 3 | 12,939,141 | 279.8 | | 387,030 | | 374,134 | | 465,825 | | | (13,649) | | 89,849 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132\$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/03/2026 | 4 | 10,778,577 | 279.24 | | 325,809 | | 314,560 | | 408,306 | | | (11,738) | | 74,793 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132\$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/04/2026 | 4 | 10,179,647 | 280.14 | | 300,032 | | 291,078 | | 360,117 | | | (10,104) | | 70,687 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/12/2024 | 07/14/2026 | 1 | 9,059,218 | 286.89 | | 266,341 | | 238,170 | | 218,109 | | | (29,108) | | 60,539 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/03/2024 | 08/28/2026 | 3 | 14,968,965 | 280.43 | | 441,947 | | 423,256 | | 522,588 | | | (19,664) | | 103,426 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/18/2024 | 09/11/2026 | 4 | 15,787,145 | 280.91 | | 478,096 | | 467,008 | | 541,431 | | | (12,124) | | 110,170 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/26/2024 | 08/21/2026 | 2 | 23,525,614 | 281.07 | | 698,067 | | 664,424 | | 789,900 | | | (36,129) | | 161,729 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/15/2024 | 07/15/2026 | 5 | 22,695,613 | 287.04 | | 680,250 | | 609,755 | | 549,553 | | | (71,237) | | 151,783 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/18/2024 | 07/17/2026 | 4 | 13,117,738 | 286.89 | | 373,313 | | 335,792 | | 315,822 | | | (38,188) | | 87,862 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 09/01/2026 | 3 | 9,168,532 | 280.03 | | 272,877 | | 262,837 | | 326,181 | | | (11,378) | | 63,530 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/10/2024 | 09/10/2026 | 4 | 9,733,214 | 280.37 | | 293,078 | | 285,543 | | 341,404 | | | (7,929) | | 67,875 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/25/2024 | 09/24/2026 | 4 | 11,560,729 | 284.46 | | 344,245 | | 342,190 | | 322,465 | | | (2,555) | | 81,410 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/16/2024 | 07/10/2026 | 4 | 20,731,935 | 287.99 | | 600,141 | | 535,796 | | 475,020 | | | (66,405) | | 138,118 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2024 | 07/27/2026 | 2 | 11,251,469 | 279.86 | | 330,928 | | 302,254 | | 401,344 | | | (29,867) | | 75,935 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/18/2026 | 3 | 11,642,248 | 281.78 | | 353,916 | | 349,051 | | 381,297 | | | (5,651) | | 81,644 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/22/2024 | 07/17/2026 | 4 | 20,838,328 | 283.43 | | 609,002 | | 550,306 | | 609,022 | | | (60,657) | | 139,575 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/10/2024 | 07/20/2026 | 2 | 11,228,726 | 283.43 | | 329,192 | | 297,820 | | 328,172 | | | (32,539) | | 75,382 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/12/2024 | 09/04/2026 | 7 | 40,083,512 | 279.08 | | 1,204,431 | | 1,169,837 | | 1,562,537 | | | (39,072) | | 278,340 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/10/2024 | 07/09/2026 | 5 | 12,636,536 | 286.22 | | 377,876 | | 335,640 | | 314,346 | | | (42,707) | | 84,121 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/08/2024 | 08/07/2026 | 3 | 15,758,950 | 276.11 | | 471,668 | | 437,797 | | 674,112 | | | (34,730) | | 107,232 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2024 | 07/22/2026 | 4 | 18,113,418 | 283.23 | | 529,299 | | 479,534 | | 536,629 | | | (50,365) | | 121,786 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 07/31/2026 | 6 | 11,704,080 | 282.59 | | 334,819 | | 307,733 | | 362,696 | | | (27,733) | | 79,227 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/11/2024 | 07/24/2026 | 3 | 20,446,149 | 279.86 | | 604,147 | | 551,768 | | 723,819 | | | (54,409) | | 137,678 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2024 | 07/01/2026 | 5 | 18,779,180 | 282.96 | | 557,917 | | 489,638 | | 556,353 | | | (69,188) | | 124,237 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/28/2024 | 08/27/2026 | 4 | 8,441,405 | 280.81 | | 247,747 | | 236,847 | | 287,651 | | | (11,287) | | 58,283 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/22/2024 | 07/17/2026 | 3 | 17,373,735 | 285.24 | | 502,706 | | 453,584 | | 458,684 | | | (50,897) | | 116,369 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2024 | 08/07/2026 | 4 | 25,141,514 | 277.51 | | 749,134 | | 698,632 | | 1,006,716 | | | (53,083) | | 171,076 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2024 | 09/25/2026 | 3 | 9,001,735 | 284.28 | | 269,521 | | 268,328 | | 256,554 | | | (1,737) | | 63,434 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/09/2024 | 07/08/2026 | 7 | 13,011,435 | 285.38 | | 392,507 | | 348,187 | | 339,611 | | | (44,746) | | 86,550 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/30/2024 | 07/24/2026 | 5 | 19,151,160 | 281.86 | | 533,313 | | 485,040 | | 609,986 | | | (49,336) | | 128,958 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2024 | 09/14/2026 | 3 | 13,100,908 | 282.61 | | 391,622 | | 384,113 | | 410,728 | | | (9,041) | | 91,617 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/05/2024 | 07/31/2026 | 2 | 19,714,480 | 279.43 | | 567,873 | | 524,012 | | 713,689 | | | (45,834) | | 133,451 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/06/2024 | 08/06/2026 | 4 | 7,329,436 | 276.37 | | 217,790 | | 201,806 | | 309,679 | | | (16,252) | | 49,836 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/01/2024 | 07/31/2026 | 3 | 16,617,410 | 281.43 | | 484,568 | | 446,526 | | 542,994 | | | (39,819) | | 112,486 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/26/2024 | 09/25/2026 | 3 | 23,896,156 | 284.42 | | 712,390 | | 711,554 | | 684,099 | | | (3,589) | | 168,392 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/03/2026 | 1 | 15,880,407 | 279.43 | | 471,648 | | 435,318 | | 576,479 | | | (38,067) | | 107,738 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/24/2026 | 3 | 12,999,030 | 279.03 | | 386,970 | | 352,981 | | 481,742 | | | (35,396) | | 87,531 | | 0001 |
| Purchased Call/Missing Reference/GLP0400$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/25/2024 | 10/09/2024 | 1 | 10,600,000 | 2550 | | 18,480 | | 12,320 | | 13,477 | | | (6,600) | | 8,322 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2024 | 08/14/2026 | 3 | 26,164,804 | 279.93 | | 778,679 | | 733,778 | | 928,884 | | | (47,394) | | 178,958 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/24/2026 | 3 | 10,988,645 | 281.07 | | 326,298 | | 310,601 | | 373,136 | | | (16,930) | | 75,707 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 08/19/2026 | 6 | 15,882,419 | 280.35 | | 476,051 | | 449,780 | | 554,308 | | | (26,900) | | 109,027 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/25/2026 | 2 | 21,098,065 | 284.34 | | 628,318 | | 628,318 | | 606,464 | | | (2,326) | | 148,674 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/21/2026 | 4 | 17,447,962 | 280.03 | | 522,317 | | 496,533 | | 617,680 | | | (27,721) | | 119,948 | | 0001 |
| Purchased Call/Missing Reference/GLP0400$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2024 | 10/02/2024 | 1 | 8,785,000 | 2610 | | 26,425 | | 1,391 | | 100,009 | | | (23,908) | | 3,251 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/03/2024 | 08/28/2026 | 4 | 24,295,219 | 280.03 | | 717,588 | | 690,959 | | 861,902 | | | (29,994) | | 167,865 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/08/2026 | 2 | 9,586,132 | 279.08 | | 287,467 | | 279,211 | | 358,533 | | | (9,353) | | 66,755 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA216S$ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/23/2024 | 10/03/2024 | 1 | 34,290,000 | 5518.42 | | 24,003 | | 6,001 | | 1,879 | | | (16,802) | | 15,543 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413Z$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 09/09/2026 | 5 | 14,664,433 | 279.74 | | 448,678 | | 437,002 | | 530,871 | | | (12,260) | | 102,191 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/21/2026 | 2 | 18,795,717 | 283.13 | | 562,692 | | 557,304 | | 575,639 | | | (7,638) | | 132,084 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/18/2024 | 09/17/2026 | 3 | 7,921,495 | 282.42 | | 235,676 | | 231,885 | | 250,724 | | | (4,126) | | 55,512 | | 0001 |
| Purchased Call/Missing Reference/GLP0400$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2024 | 10/02/2024 | 1 | 8,785,000 | 2410 | | 18,200 | | 958 | | | | | (16,467) | | 3,251 | | 0001 |
| Purchased Call/Missing Reference/GLP0000$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 10/09/2024 | 1 | 10,600,000 | 2750 | | 33,400 | | 22,267 | | 8,797 | | | (11,929) | | 8,322 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/16/2024 | 07/16/2026 | 4 | 15,496,903 | 288.04 | | 442,312 | | 397,195 | | 349,469 | | | (45,631) | | 103,719 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/02/2026 | 6 | 14,122,491 | 285.08 | | 418,499 | | 369,640 | | 372,848 | | | (50,652) | | 93,503 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/21/2026 | 2 | 14,178,666 | 283.43 | | 416,837 | | 376,782 | | 416,153 | | | (41,519) | | 95,258 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/28/2026 | 2 | 10,134,938 | 279.86 | | 297,386 | | 271,681 | | 358,790 | | | (26,776) | | 68,451 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/03/2024 | 07/02/2026 | 3 | 10,632,555 | 283.59 | | 323,364 | | 284,882 | | 304,368 | | | (39,622) | | 70,397 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/05/2024 | 07/06/2026 | 1 | 19,351,140 | 286.02 | | 566,988 | | 501,477 | | 489,125 | | | (67,480) | | 128,521 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/10/2026 | 4 | 13,121,581 | 287.28 | | 386,398 | | 343,777 | | 307,713 | | | (43,251) | | 87,417 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/13/2026 | 1 | 14,787,018 | 286.89 | | 434,738 | | 388,693 | | 356,011 | | | (47,577) | | 98,740 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2024 | 08/05/2026 | 6 | 14,538,169 | 274.34 | | 455,349 | | 421,498 | | 677,501 | | | (34,383) | | 98,779 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/09/2024 | 07/07/2026 | 2 | 9,802,964 | 286.02 | | 287,240 | | 254,102 | | 246,799 | | | (34,129) | | 65,157 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2024 | 08/21/2026 | 4 | 13,566,562 | 281.34 | | 397,424 | | 376,543 | | 450,087 | | | (21,578) | | 93,265 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/29/2024 | 07/29/2026 | 4 | 19,224,734 | 280.8 | | 568,517 | | 520,538 | | 649,338 | | | (48,627) | | 129,941 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/12/2024 | 09/11/2026 | 3 | 14,452,851 | 281.67 | | 436,080 | | 427,188 | | 474,792 | | | (10,606) | | 100,858 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/09/2024 | 07/02/2026 | 5 | 25,744,573 | 286.02 | | 746,449 | | 660,590 | | 645,569 | | | (88,098) | | 170,451 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2024 | 08/14/2026 | 4 | 20,962,402 | 279.37 | | 625,116 | | 588,273 | | 765,154 | | | (39,139) | | 143,375 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 08/31/2026 | 2 | 16,261,432 | 280.03 | | 482,802 | | 464,880 | | 578,520 | | | (20,392) | | 112,598 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/10/2024 | 08/10/2026 | 3 | 12,866,427 | 277.51 | | 382,834 | | 357,230 | | 515,318 | | | (27,015) | | 87,744 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/16/2024 | 09/16/2026 | 4 | 17,865,868 | 282.82 | | 530,234 | | 521,019 | | 554,308 | | | (9,922) | | 125,113 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/15/2024 | 08/14/2026 | 3 | 12,690,202 | 279.31 | | 377,051 | | 353,584 | | 464,477 | | | (24,154) | | 86,797 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2024 | 09/30/2026 | 1 | 9,894,396 | 283.64 | | 295,842 | | 295,842 | | 295,625 | | | | | 69,964 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/22/2026 | 2 | 12,412,589 | 283.13 | | 371,628 | | 368,076 | | 380,149 | | | (5,036) | | 87,288 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/23/2024 | 07/23/2026 | 5 | 12,521,610 | 283.45 | | 355,601 | | 322,611 | | 367,525 | | | (33,410) | | 84,253 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/31/2024 | 07/30/2026 | 4 | 11,703,037 | 280.99 | | 351,811 | | 322,502 | | 391,773 | | | (29,726) | | 79,161 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2024 | 08/07/2026 | 3 | 19,349,137 | 276.93 | | 576,906 | | 537,304 | | 796,244 | | | (41,706) | | 131,661 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 08/17/2026 | 3 | 14,875,921 | 279.93 | | 440,459 | | 415,031 | | 529,602 | | | (27,092) | | 101,969 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/12/2024 | 07/10/2026 | 3 | 25,365,525 | 286.89 | | 744,594 | | 665,538 | | 608,162 | | | (81,458) | | 168,988 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 09/11/2026 | 3 | 18,219,589 | 282.61 | | 545,570 | | 535,152 | | 569,383 | | | (12,358) | | 127,144 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 09/02/2026 | 2 | 7,733,226 | 280.03 | | 230,189 | | 221,698 | | 275,119 | | | (9,622) | | 53,623 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/02/2024 | 08/04/2026 | 1 | 12,511,811 | 279.43 | | 371,601 | | 343,016 | | 454,195 | | | (29,951) | | 84,948 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/24/2024 | 09/23/2026 | 2 | 17,463,479 | 283.4 | | 535,654 | | 531,592 | | 530,882 | | | (4,785) | | 122,892 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/28/2026 | 1 | 15,797,087 | 284.34 | | 472,333 | | 472,333 | | 454,703 | | | (1,938) | | 111,549 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 09/29/2026 | 1 | 13,116,448 | 284.34 | | 392,182 | | 392,182 | | 377,714 | | | (1,607) | | 92,684 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/24/2024 | 09/18/2026 | 3 | 28,871,403 | 283.13 | | 864,896 | | 856,710 | | 881,330 | | | (11,370) | | 202,467 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA2163R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/23/2024 | 10/03/2024 | 1 | 22,860,000 | 5890.13 | | 6,858 | | 1,715 | | 563 | | | (4,801) | | 10,362 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/11/2026 | 1 | 9,802,697 | 277.51 | | 291,140 | | 271,544 | | 392,366 | | | (20,682) | | 66,900 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2026 | 4 | 23,044,528 | 280.92 | | 681,020 | | 649,837 | | 783,341 | | | (32,136) | | 158,995 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/03/2022 | 10/02/2024 | 2 | 398,749 | 175.53 | 35,534 | | | 49 | | 68,339 | | | (13,290) | | 148 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SC ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2022 | 10/01/2024 | 2 | 477,778 | 175.53 | 42,473 | | | | | 81,788 | | | (15,906) | | 125 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SG ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/04/2022 | 10/04/2024 | 1 | 944,525 | 178.17 | 82,457 | | | 339 | | 145,685 | | | (30,907) | | 494 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SH ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/05/2022 | 10/04/2024 | 1 | 150,618 | 178.27 | 13,284 | | | 55 | | 23,141 | | | (4,986) | | 79 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SK ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2022 | 10/08/2024 | 3 | 383,728 | 177.44 | 34,707 | | | 334 | | 60,203 | | | (13,012) | | 284 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SL ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/07/2022 | 10/07/2024 | 1 | 192,719 | 177.44 | 17,460 | | | 144 | | 30,216 | | | (6,545) | | 133 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SM ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/07/2022 | 10/09/2024 | 1 | 340,305 | 177.44 | 30,900 | | | 340 | | 53,424 | | | (11,551) | | 267 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SN ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/07/2022 | 10/04/2024 | 1 | 66,018 | 177.99 | 5,823 | | | 24 | | 10,072 | | | (2,192) | | 35 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SR ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/11/2022 | 10/11/2024 | 1 | 699,081 | 177.23 | 63,127 | | | 866 | | 112,721 | | | (23,662) | | 607 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/12/2022 | 10/11/2024 | 1 | 464,978 | 177.11 | 42,034 | | | 577 | | 75,346 | | | (15,777) | | 404 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SV ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2022 | 10/11/2024 | 1 | 136,922 | 178.19 | 12,665 | | | 175 | | 21,229 | | | (4,760) | | 119 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SX ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/14/2022 | 10/15/2024 | 1 | 390,594 | 177.54 | 36,833 | | | 708 | | 62,394 | | | (13,787) | | 396 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/14/2022 | . 10/14/2024 | .....1 | ..... 258,527 | ..... 177.54 | .....24,353 | ..... | ..... | .....435 | ..... | .....41,271 | ..... | ..... | .....(9,128) | ..... | .....253 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/14/2022 | . 10/16/2024 | .....1 | ..... 168,222 | ..... 177.54 | .....15,880 | ..... | ..... | .....327 | ..... | .....26,906 | ..... | ..... | .....(5,936) | ..... | .....176 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/18/2022 | . 10/17/2024 | .....3 | ..... 420,990 | ..... 178.15 | .....40,971 | ..... | ..... | .....906 | ..... | .....65,692 | ..... | ..... | .....(15,474) | ..... | .....454 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/18/2022 | . 10/18/2024 | .....1 | ..... 585,252 | ..... 178.39 | .....54,546 | ..... | ..... | ..... 1,272 | ..... | .....90,504 | ..... | ..... | .....(20,445) | ..... | .....650 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/19/2022 | . 10/18/2024 | .....1 | ..... 404,743 | ..... 178.4 | .....38,248 | ..... | ..... | .....893 | ..... | .....62,549 | ..... | ..... | .....(14,356) | ..... | .....449 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/20/2022 | . 10/18/2024 | .....1 | ..... 60,066 | ..... 178.21 | ..... 5,718 | ..... | ..... | .....134 | ..... | ..... 9,355 | ..... | ..... | .....(2,149) | ..... | .....67 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/21/2022 | . 10/21/2024 | .....1 | ..... 140,991 | ..... 178.89 | .....13,253 | ..... | ..... | .....365 | ..... | .....21,402 | ..... | ..... | .....(4,968) | ..... | .....169 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/21/2022 | . 10/22/2024 | .....2 | ..... 696,885 | ..... 178.89 | .....67,176 | ..... | ..... | ..... 1,945 | ..... | .....105,855 | ..... | ..... | .....(25,234) | ..... | .....855 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/21/2022 | . 10/23/2024 | .....2 | ..... 235,034 | ..... 178.89 | .....14,187 | .....10,071 | ..... | ..... 1,755 | ..... | .....35,725 | ..... | ..... | .....(14,004) | ..... | .....295 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/24/2022 | . 10/24/2024 | .....1 | ..... 836,934 | ..... 179.35 | .....78,002 | ..... | ..... | ..... 2,461 | ..... | .....124,785 | ..... | ..... | .....(29,238) | ..... | ..... 1,073 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 10/25/2022 | . 10/25/2024 | .....1 | ..... 656,500 | ..... 179.61 | .....61,317 | ..... | ..... | ..... 2,019 | ..... | .....96,898 | ..... | ..... | .....(22,983) | ..... | .....859 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/26/2022 | . 10/25/2024 | .....1 | ..... 271,185 | ..... 181.53 | .....24,922 | ..... | ..... | .....822 | ..... | .....39,430 | ..... | ..... | ..... (9,354) | ..... | .....355 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/27/2022 | . 10/25/2024 | .....1 | ..... 91,202 | ..... 180.01 | .....8,263 | ..... | ..... | .....274 | ..... | .....13,224 | ..... | ..... | ..... (3,106) | ..... | .....119 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/28/2022 | . 10/29/2024 | .....1 | ..... 442,352 | ..... 180.63 | .....40,829 | ..... | ..... | ..... 1,570 | ..... | .....62,636 | ..... | ..... | .....(15,283) | ..... | .....623 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/28/2022 | . 10/28/2024 | .....1 | ..... 477,845 | ..... 180.63 | .....44,057 | ..... | ..... | ..... 1,636 | ..... | .....67,614 | ..... | ..... | .....(16,514) | ..... | .....662 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/28/2022 | . 10/30/2024 | .....1 | ..... 154,299 | ..... 180.63 | .....14,334 | ..... | ..... | .....570 | ..... | .....21,864 | ..... | ..... | ..... (5,358) | ..... | .....221 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/31/2022 | . 10/31/2024 | .....1 | ..... 407,198 | ..... 180.55 | .....38,032 | ..... | ..... | ..... 1,565 | ..... | .....57,943 | ..... | ..... | .....(14,256) | ..... | .....593 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 11/01/2022 | . 11/01/2024 | .....1 | ..... 685,532 | ..... 180.63 | .....64,440 | ..... | ..... | ..... 2,740 | ..... | .....97,344 | ..... | ..... | .....(24,154) | ..... | ..... 1,015 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 11/02/2022 | . 11/01/2024 | .....1 | ..... 326,184 | ..... 179.95 | .....30,792 | ..... | ..... | ..... 1,311 | ..... | .....47,720 | ..... | ..... | .....(11,557) | ..... | .....483 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 11/03/2022 | . 11/01/2024 | .....1 | ..... 161,349 | ..... 179.85 | .....15,570 | ..... | ..... | .....666 | ..... | .....23,702 | ..... | ..... | ..... (5,852) | ..... | .....239 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 11/04/2022 | . 11/05/2024 | .....2 | ..... 694,061 | ..... 180.35 | .....66,583 | ..... | ..... | ..... 3,206 | ..... | ..... 100,151 | ..... | ..... | .....(24,957) | ..... | ..... 1,090 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 11/04/2022 | . 11/06/2024 | .....1 | ..... 522,742 | ..... 180.35 | .....50,288 | ..... | ..... | ..... 2,483 | ..... | .....75,483 | ..... | ..... | ..... (18,798) | ..... | .....832 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/04/2022 | . 11/04/2024 | .....1 | ..... 278,451 | ..... 180.35 | .....26,703 | ..... | ..... | ..... 1,249 | ..... | .....40,124 | ..... | ..... | ..... (10,009) | ..... | .....431 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/07/2022 | . 11/07/2024 | .....1 | ..... 308,525 | ..... 180.71 | .....29,742 | ..... | ..... | ..... 1,510 | ..... | .....43,872 | ..... | ..... | ..... (11,148) | ..... | .....498 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/08/2022 | . 11/08/2024 | .....1 | ..... 721,865 | ..... 181.01 | .....69,299 | ..... | ..... | ..... 3,612 | ..... | .....101,348 | ..... | ..... | .....(25,975) | ..... | ..... 1,180 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/09/2022 | . 11/08/2024 | .....1 | ..... 227,458 | ..... 180.09 | .....21,631 | ..... | ..... | ..... 1,134 | ..... | ..... 33,254 | ..... | ..... | ..... (8,119) | ..... | .....372 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/10/2022 | . 11/08/2024 | .....1 | ..... 103,456 | ..... 181.4 | ..... 9,383 | ..... | ..... | .....493 | ..... | ..... 14,272 | ..... | ..... | ..... (3,527) | ..... | .....169 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/11/2022 | . 11/12/2024 | .....1 | ..... 653,701 | ..... 181.8 | .....59,683 | ..... | ..... | ..... 3,443 | ..... | ..... 88,939 | ..... | ..... | .....(22,340) | ..... | ..... 1,122 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/11/2022 | . 11/13/2024 | .....1 | ..... 383,347 | ..... 181.8 | .....35,038 | ..... | ..... | ..... 2,067 | ..... | ..... 52,194 | ..... | ..... | .....(13,097) | ..... | .....665 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/11/2022 | . 11/11/2024 | .....1 | ..... 189,356 | ..... 181.8 | .....17,269 | ..... | ..... | .....974 | ..... | ..... 25,725 | ..... | ..... | ..... (6,473) | ..... | .....321 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/14/2022 | . 11/14/2024 | .....1 | ..... 257,403 | ..... 181.71 | .....23,604 | ..... | ..... | ..... 1,425 | ..... | ..... 35,201 | ..... | ..... | ..... (8,847) | ..... | .....452 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/15/2022 | . 11/15/2024 | .....1 | ..... 460,538 | ..... 181.94 | .....42,047 | ..... | ..... | ..... 2,596 | ..... | ..... 62,382 | ..... | ..... | ..... (15,760) | ..... | .....817 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | . 11/16/2022 | . 11/15/2024 | .....1 | ..... 220,580 | ..... 181.58 | .....19,985 | ..... | ..... | ..... 1,235 | ..... | ..... 30,386 | ..... | ..... | ..... (7,501) | ..... | .....392 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/18/2022 | . 11/20/2024 | .....1 | ..... 162,883 | ..... 181.96 | .....15,197 | ..... | ..... | ..... 1,042 | ..... | .....22,161 | ..... | ..... | .....(5,681) | ..... | .....304 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/21/2022 | . 11/21/2024 | .....1 | ..... 444,856 | ..... 182.02 | .....41,372 | ..... | ..... | ..... 2,894 | ..... | .....60,391 | ..... | ..... | .....(15,507) | ..... | .....840 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/22/2022 | . 11/22/2024 | .....1 | ..... 634,378 | ..... 182.6 | .....58,807 | ..... | ..... | ..... 4,200 | ..... | .....83,899 | ..... | ..... | .....(22,043) | ..... | ..... 1,209 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/25/2022 | . 11/26/2024 | .....1 | ..... 923,181 | ..... 182.72 | .....85,671 | ..... | ..... | ..... 6,590 | ..... | .....121,910 | ..... | ..... | .....(32,068) | ..... | ..... 1,824 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/25/2022 | . 11/27/2024 | .....1 | ..... 35,175 | ..... 182.72 | ..... 3,268 | ..... | ..... | .....256 | ..... | ..... 4,648 | ..... | ..... | ..... (1,222) | ..... | .....70 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/28/2022 | . 11/27/2024 | .....1 | ..... 639,220 | ..... 182.07 | .....58,936 | ..... | ..... | ..... 4,615 | ..... | .....87,032 | ..... | ..... | .....(22,121) | ..... | ..... 1,274 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/29/2022 | . 11/29/2024 | .....1 | ..... 710,696 | ..... 182.27 | .....65,668 | ..... | ..... | ..... 5,315 | ..... | .....96,125 | ..... | ..... | .....(24,614) | ..... | ..... 1,441 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 11/30/2022 | . 11/29/2024 | .....1 | ..... 544,212 | ..... 183.06 | .....50,775 | ..... | ..... | ..... 4,115 | ..... | .....70,940 | ..... | ..... | .....(19,058) | ..... | ..... 1,103 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 12/01/2022 | . 11/29/2024 | .....1 | ..... 66,497 | ..... 183.04 | ..... 5,938 | ..... | ..... | .....483 | ..... | ..... 8,675 | ..... | ..... | ..... (2,232) | ..... | .....135 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 12/02/2022 | . 12/02/2024 | .....1 | ..... 51,472 | ..... 183.02 | ..... 4,617 | ..... | ..... | .....394 | ..... | ..... 6,746 | ..... | ..... | ..... (1,731) | ..... | .....107 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 12/02/2022 | . 12/03/2024 | .....1 | ..... 241,313 | ..... 183.02 | .....21,670 | ..... | ..... | ..... 1,875 | ..... | .....31,649 | ..... | ..... | .....(8,111) | ..... | .....505 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/02/2022 | . 12/04/2024 | .....1 | ..... 367,901 | ..... 183.02 | .....33,074 | ..... | ..... | ..... 2,904 | ..... | ..... 48,288 | ..... | ..... | .....(12,363) | ..... | .....776 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/05/2022 | . 12/05/2024 | .....1 | ..... 180,499 | ..... 182.3 | .....16,371 | ..... | ..... | ..... 1,460 | ..... | ..... 24,503 | ..... | ..... | .....(6,136) | ..... | .....384 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/06/2022 | . 12/06/2024 | .....1 | ..... 376,593 | ..... 181.79 | .....34,157 | ..... | ..... | ..... 3,092 | ..... | ..... 52,367 | ..... | ..... | .....(12,803) | ..... | .....807 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/07/2022 | . 12/06/2024 | .....1 | ..... 278,206 | ..... 181.87 | .....24,899 | ..... | ..... | ..... 2,257 | ..... | ..... 38,547 | ..... | ..... | .....(9,346) | ..... | .....596 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/08/2022 | . 12/06/2024 | .....1 | ..... 147,407 | ..... 182.07 | .....13,252 | ..... | ..... | ..... 1,206 | ..... | ..... 20,247 | ..... | ..... | .....(4,981) | ..... | .....316 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/09/2022 | . 12/10/2024 | .....1 | ..... 354,533 | ..... 181.66 | .....31,979 | ..... | ..... | ..... 3,075 | ..... | ..... 49,796 | ..... | ..... | ..... (11,970) | ..... | .....782 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/09/2022 | . 12/11/2024 | .....1 | ..... 73,712 | ..... 181.66 | .....6,656 | ..... | ..... | .....648 | ..... | ..... 10,361 | ..... | ..... | .....(2,488) | ..... | .....164 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/12/2022 | . 12/12/2024 | .....2 | ..... 360,173 | ..... 182.35 | .....32,299 | ..... | ..... | ..... 3,198 | ..... | ..... 49,111 | ..... | ..... | .....(12,136) | ..... | .....805 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/03/2023 | . 12/13/2024 | .....2 | ..... 699,471 | ..... 182.64 | .....58,564 | ..... | ..... | ..... 6,554 | ..... | ..... 94,187 | ..... | ..... | .....(24,490) | ..... | ..... 1,575 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/14/2022 | . 12/13/2024 | .....1 | ..... 158,986 | ..... 182.48 | .....13,975 | ..... | ..... | ..... 1,401 | ..... | ..... 21,567 | ..... | ..... | ..... (5,245) | ..... | .....358 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/15/2022 | . 12/13/2024 | .....1 | ..... 108,335 | ..... 181.85 | .....9,598 | ..... | ..... | .....966 | ..... | ..... 15,119 | ..... | ..... | .....(3,608) | ..... | .....244 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/16/2022 | . 12/18/2024 | .....1 | ..... 260,324 | ..... 181.38 | .....22,935 | ..... | ..... | ..... 2,454 | ..... | ..... 37,278 | ..... | ..... | ..... (8,573) | ..... | ..... 606 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/16/2022 | . 12/16/2024 | .....1 | ..... 131,394 | ..... 181.38 | .....11,550 | ..... | ..... | ..... 1,207 | ..... | ..... 18,789 | ..... | ..... | ..... (4,329) | ..... | ..... 302 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/16/2022 | . 12/17/2024 | .....2 | ..... 488,790 | ..... 181.38 | .....43,088 | ..... | ..... | ..... 4,559 | ..... | ..... 69,945 | ..... | ..... | ..... (16,139) | ..... | ..... 1,130 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S80 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/19/2022 | . 12/19/2024 | .....1 | ..... 553,132 | ..... 181.33 | .....49,229 | ..... | ..... | ..... 5,335 | ..... | ..... 79,428 | ..... | ..... | ..... (18,452) | ..... | ..... 1,295 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S82 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/20/2022 | . 12/20/2024 | .....1 | ..... 305,299 | ..... 181.41 | .....27,294 | ..... | ..... | ..... 2,995 | ..... | ..... 43,719 | ..... | ..... | ..... (10,230) | ..... | ..... 719 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S84 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/21/2022 | . 12/20/2024 | .....1 | ..... 194,649 | ..... 182.07 | .....17,304 | ..... | ..... | ..... 1,902 | ..... | ..... 27,067 | ..... | ..... | ..... (6,495) | ..... | ..... 458 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S86 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/22/2022 | . 12/20/2024 | .....1 | ..... 142,234 | ..... 181.8 | .....12,659 | ..... | ..... | ..... 1,399 | ..... | ..... 20,020 | ..... | ..... | ..... (4,758) | ..... | ..... 335 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S88 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/23/2022 | . 12/26/2024 | .....1 | ..... 454,740 | ..... 182.26 | .....41,063 | ..... | ..... | ..... 4,844 | ..... | ..... 63,052 | ..... | ..... | ..... (15,329) | ..... | ..... 1,110 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S8B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/27/2022 | . 12/27/2024 | .....1 | ..... 483,955 | ..... 182.54 | .....44,137 | ..... | ..... | ..... 5,267 | ..... | ..... 66,328 | ..... | ..... | ..... (16,544) | ..... | ..... 1,188 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S8D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/28/2022 | . 12/27/2024 | .....1 | ..... 719,084 | ..... 181.96 | .....65,293 | ..... | ..... | ..... 7,803 | ..... | ..... 101,142 | ..... | ..... | ..... (24,507) | ..... | ..... 1,765 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S8F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/29/2022 | . 12/27/2024 | .....1 | ..... 133,721 | ..... 182.36 | .....12,142 | ..... | ..... | ..... 1,459 | ..... | ..... 18,474 | ..... | ..... | ..... (4,564) | ..... | ..... 328 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .12/30/2022 | .12/30/2024 | .....1 | ..... 65,509 | ..... 182.35 | .....5,988 | ..... | ..... | .....742 | ..... | .....9,083 | ..... | ..... | ..... (2,244) | ..... | .....164 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .12/30/2022 | .12/31/2024 | .....1 | ..... 448,546 | ..... 182.35 | .....41,042 | ..... | ..... | ..... 5,137 | ..... | .....62,238 | ..... | ..... | .....(15,363) | ..... | ..... 1,126 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .12/30/2022 | .01/02/2025 | .....2 | ..... 283,113 | ..... 182.35 | .....25,873 | ..... | ..... | ..... 3,302 | ..... | .....39,340 | ..... | ..... | ..... (9,669) | ..... | .....718 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/03/2023 | .01/03/2025 | .....1 | ..... 277,395 | ..... 182.15 | .....25,215 | ..... | ..... | ..... 3,251 | ..... | .....38,933 | ..... | ..... | ..... (9,451) | ..... | .....708 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/04/2023 | .01/03/2025 | .....1 | ..... 490,873 | ..... 182.52 | .....44,375 | ..... | ..... | ..... 5,730 | ..... | .....67,767 | ..... | ..... | ..... (16,656) | ..... | ..... 1,252 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/05/2023 | .01/03/2025 | .....1 | ..... 69,637 | ..... 182.53 | .....6,393 | ..... | ..... | .....829 | ..... | .....9,607 | ..... | ..... | ..... (2,403) | ..... | .....178 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/06/2023 | .01/07/2025 | .....1 | ..... 328,744 | ..... 183.57 | .....29,423 | ..... | ..... | ..... 3,961 | ..... | .....43,412 | ..... | ..... | ..... (11,013) | ..... | .....856 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/06/2023 | .01/08/2025 | .....1 | ..... 222,212 | ..... 183.57 | .....19,910 | ..... | ..... | ..... 2,704 | ..... | .....29,388 | ..... | ..... | ..... (7,443) | ..... | .....582 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/09/2023 | .01/09/2025 | .....1 | ..... 297,215 | ..... 183.09 | .....26,214 | ..... | ..... | ..... 3,596 | ..... | .....40,200 | ..... | ..... | ..... (9,826) | ..... | .....782 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/10/2023 | .01/10/2025 | .....1 | ..... 309,742 | ..... 183.29 | .....27,505 | ..... | ..... | ..... 3,811 | ..... | .....41,553 | ..... | ..... | ..... (10,310) | ..... | .....819 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/11/2023 | .01/10/2025 | .....1 | ..... 224,661 | ..... 183.4 | .....19,883 | ..... | ..... | ..... 2,758 | ..... | .....29,982 | ..... | ..... | ..... (7,463) | ..... | .....594 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/12/2023 | .01/10/2025 | .....1 | ..... 91,765 | ..... 183.59 | .....7,993 | ..... | ..... | .....1,115 | ..... | .....12,136 | ..... | ..... | .....(3,004) | ..... | .....243 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/13/2023 | .01/16/2025 | .....1 | ..... 60,548 | ..... 183.66 | .....5,316 | ..... | ..... | .....780 | ..... | .....8,026 | ..... | ..... | .....(1,984) | ..... | .....165 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/13/2023 | .01/13/2025 | .....1 | .....94,653 | ..... 183.66 | .....8,282 | ..... | ..... | .....1,186 | ..... | .....12,518 | ..... | ..... | .....(3,104) | ..... | .....254 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/13/2023 | .01/15/2025 | .....1 | ..... 69,403 | ..... 183.66 | .....6,087 | ..... | ..... | .....886 | ..... | .....9,193 | ..... | ..... | .....(2,275) | ..... | .....188 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/13/2023 | .01/14/2025 | .....2 | ..... 543,296 | ..... 183.66 | .....42,112 | ..... | ..... | .....6,809 | ..... | .....71,908 | ..... | ..... | ..... (17,637) | ..... | ..... 1,464 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/17/2023 | .01/17/2025 | .....1 | ..... 174,390 | ..... 183.39 | .....15,277 | ..... | ..... | .....2,263 | ..... | .....23,413 | ..... | ..... | .....(5,726) | ..... | .....476 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/18/2023 | .01/17/2025 | .....1 | ..... 354,917 | ..... 182.29 | .....30,558 | ..... | ..... | .....4,533 | ..... | .....50,063 | ..... | ..... | ..... (11,470) | ..... | .....970 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/20/2023 | .01/22/2025 | .....1 | ..... 498,133 | ..... 182.85 | .....43,537 | ..... | ..... | .....6,749 | ..... | .....68,819 | ..... | ..... | .....(16,274) | ..... | ..... 1,392 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/20/2023 | .01/17/2025 | .....1 | ..... 172,903 | ..... 182.85 | .....15,043 | ..... | ..... | .....2,244 | ..... | .....23,783 | ..... | ..... | .....(5,662) | ..... | .....472 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/23/2023 | .01/23/2025 | .....1 | ..... 289,778 | ..... 183.02 | .....25,443 | ..... | ..... | .....3,979 | ..... | .....39,773 | ..... | ..... | .....(9,537) | ..... | .....813 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/24/2023 | .01/24/2025 | .....1 | ..... 309,313 | ..... 182.9 | .....27,127 | ..... | ..... | .....4,279 | ..... | .....42,702 | ..... | ..... | ..... (10,168) | ..... | .....872 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/25/2023 | .01/24/2025 | .....1 | .....280,672 | ..... 182.9 | .....24,447 | ..... | ..... | .....3,862 | ..... | .....38,748 | ..... | ..... | .....(9,176) | ..... | .....791 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/26/2023 | .01/24/2025 | .....1 | .....160,475 | ..... 183.37 | .....14,026 | ..... | ..... | .....2,225 | ..... | .....21,705 | ..... | ..... | .....(5,272) | ..... | .....452 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/27/2023 | .01/28/2025 | .....1 | .....429,846 | ..... 183.05 | .....37,955 | ..... | ..... | .....6,204 | ..... | .....59,170 | ..... | ..... | .....(14,207) | ..... | .....1,232 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/27/2023 | .01/27/2025 | .....1 | .....210,066 | ..... 183.05 | .....18,528 | ..... | ..... | .....3,007 | ..... | .....28,895 | ..... | ..... | .....(6,945) | ..... | .....600 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/27/2023 | .01/29/2025 | .....1 | .....171,070 | ..... 183.05 | .....15,123 | ..... | ..... | .....2,489 | ..... | .....23,566 | ..... | ..... | .....(5,653) | ..... | .....492 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/30/2023 | .01/30/2025 | .....1 | .....192,717 | ..... 182.61 | .....17,094 | ..... | ..... | .....2,837 | ..... | .....27,087 | ..... | ..... | .....(6,407) | ..... | .....557 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .01/31/2023 | .01/31/2025 | .....1 | .....270,260 | ..... 183.23 | .....23,837 | ..... | ..... | .....3,989 | ..... | .....36,986 | ..... | ..... | .....(8,935) | ..... | .....784 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/01/2023 | .01/31/2025 | .....1 | .....311,751 | ..... 183.19 | .....27,434 | ..... | ..... | .....4,597 | ..... | .....42,727 | ..... | ..... | .....(10,297) | ..... | .....905 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/03/2023 | .01/31/2025 | .....2 | .....150,298 | ..... 183.12 | .....13,057 | ..... | ..... | .....2,199 | ..... | .....20,674 | ..... | ..... | .....(4,911) | ..... | .....436 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/03/2023 | .02/04/2025 | .....2 | .....244,927 | ..... 182.86 | .....22,277 | ..... | ..... | .....3,868 | ..... | .....34,181 | ..... | ..... | .....(8,371) | ..... | .....722 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/03/2023 | .02/05/2025 | .....1 | .....161,617 | ..... 182.86 | .....14,400 | ..... | ..... | .....2,509 | ..... | .....22,571 | ..... | ..... | .....(5,383) | ..... | .....479 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/03/2023 | .02/03/2025 | .....1 | .....234,196 | ..... 182.86 | .....20,820 | ..... | ..... | ..... 3,580 | ..... | .....32,660 | ..... | ..... | .....(7,804) | ..... | .....688 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/06/2023 | .02/06/2025 | .....1 | .....227,037 | ..... 182.71 | .....20,751 | ..... | ..... | ..... 3,644 | ..... | .....31,934 | ..... | ..... | .....(7,778) | ..... | .....675 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/07/2023 | .02/07/2025 | .....1 | .....622,514 | ..... 183.14 | .....56,524 | ..... | ..... | ..... 10,002 | ..... | .....86,003 | ..... | ..... | ..... (21,187) | ..... | ..... 1,858 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/08/2023 | .02/07/2025 | .....1 | .....171,616 | ..... 182.64 | .....15,754 | ..... | ..... | ..... 2,792 | ..... | .....24,241 | ..... | ..... | .....(5,913) | ..... | .....512 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/10/2023 | .02/12/2025 | .....1 | ..... 181,623 | ..... 183.28 | .....16,873 | ..... | ..... | ..... 3,101 | ..... | .....25,037 | ..... | ..... | .....(6,307) | ..... | .....552 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/10/2023 | .02/10/2025 | .....2 | ..... 113,154 | ..... 183.28 | .....10,378 | ..... | ..... | ..... 1,896 | ..... | .....15,576 | ..... | ..... | .....(3,912) | ..... | .....342 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/17/2023 | .02/11/2025 | .....2 | ..... 338,938 | ..... 183.28 | .....31,349 | ..... | ..... | ..... 5,739 | ..... | .....46,690 | ..... | ..... | .....(11,755) | ..... | ..... 1,027 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/10/2023 | .02/07/2025 | .....1 | ..... 63,276 | ..... 182.22 | ..... 6,157 | ..... | ..... | ..... 1,097 | ..... | ..... 9,093 | ..... | ..... | .....(2,317) | ..... | .....189 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/13/2023 | .02/13/2025 | .....3 | .....456,460 | ..... 183.81 | .....42,535 | ..... | ..... | ..... 7,881 | ..... | .....61,464 | ..... | ..... | .....(15,952) | ..... | ..... 1,393 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/14/2023 | .02/14/2025 | .....1 | .....289,056 | ..... 183.5 | .....27,460 | ..... | ..... | ..... 5,123 | ..... | .....39,501 | ..... | ..... | .....(10,293) | ..... | .....885 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/15/2023 | .02/14/2025 | .....1 | .....283,051 | ..... 183.16 | .....26,946 | ..... | ..... | ..... 5,034 | ..... | .....39,275 | ..... | ..... | ..... (10,114) | ..... | .....867 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/16/2023 | .02/14/2025 | .....1 | ..... 91,871 | ..... 182.7 | .....8,709 | ..... | ..... | .....1,636 | ..... | .....13,005 | ..... | ..... | .....(3,273) | ..... | .....281 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/17/2023 | .02/19/2025 | .....1 | ..... 168,291 | ..... 182.49 | .....16,038 | ..... | ..... | .....3,106 | ..... | .....24,142 | ..... | ..... | .....(5,995) | ..... | .....525 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/17/2023 | .02/14/2025 | .....1 | ..... 61,128 | ..... 182.49 | .....5,795 | ..... | ..... | .....1,090 | ..... | .....8,732 | ..... | ..... | .....(2,181) | ..... | .....187 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US# ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/17/2023 | .02/18/2025 | .....1 | ..... 266,720 | ..... 182.49 | .....25,392 | ..... | ..... | .....4,890 | ..... | .....38,235 | ..... | ..... | .....(9,505) | ..... | .....829 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/17/2023 | .02/20/2025 | .....1 | ..... 124,512 | ..... 182.49 | .....11,878 | ..... | ..... | .....2,314 | ..... | .....17,874 | ..... | ..... | .....(4,434) | ..... | .....390 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/21/2023 | .02/21/2025 | .....1 | ..... 653,246 | ..... 181.68 | .....62,646 | ..... | ..... | .....12,289 | ..... | .....97,108 | ..... | ..... | .....(23,482) | ..... | .....2,052 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/22/2023 | .02/21/2025 | .....1 | ..... 278,414 | ..... 181.46 | .....26,672 | ..... | ..... | .....5,239 | ..... | .....41,761 | ..... | ..... | ..... (10,011) | ..... | .....874 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/24/2023 | .02/24/2025 | .....1 | ..... 158,308 | ..... 181.32 | .....15,562 | ..... | ..... | .....3,125 | ..... | .....23,952 | ..... | ..... | .....(5,833) | ..... | .....502 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/24/2023 | .02/25/2025 | .....1 | ..... 230,077 | ..... 181.32 | .....22,640 | ..... | ..... | .....4,571 | ..... | .....34,833 | ..... | ..... | .....(8,474) | ..... | .....733 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/24/2023 | .02/26/2025 | .....1 | ..... 60,513 | ..... 181.32 | .....5,960 | ..... | ..... | .....1,210 | ..... | .....9,167 | ..... | ..... | .....(2,228) | ..... | .....193 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/27/2023 | .02/27/2025 | .....1 | ..... 224,519 | ..... 181.42 | .....22,070 | ..... | ..... | .....4,511 | ..... | .....33,879 | ..... | ..... | .....(8,273) | ..... | .....720 | ..... | 0001 ..... |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .02/28/2023 | .02/28/2025 | .....1 | .....269,537 | ..... 180.94 | .....26,415 | ..... | ..... | ..... 5,435 | ..... | .....41,508 | ..... | ..... | .....(9,901) | ..... | .....867 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/08/2023 | .02/28/2025 | .....2 | .....168,410 | ..... 180.92 | .....16,919 | ..... | ..... | ..... 3,499 | ..... | .....25,968 | ..... | ..... | .....(6,373) | ..... | .....542 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/03/2023 | .03/04/2025 | .....1 | ..... 91,438 | ..... 182.14 | .....9,089 | ..... | ..... | ..... 1,923 | ..... | .....13,437 | ..... | ..... | .....(3,402) | ..... | .....298 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/03/2023 | .03/05/2025 | .....1 | .....100,808 | ..... 182.14 | .....10,030 | ..... | ..... | ..... 2,133 | ..... | .....14,824 | ..... | ..... | .....(3,749) | ..... | .....330 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/03/2023 | .03/03/2025 | .....1 | .....130,688 | ..... 182.14 | .....12,977 | ..... | ..... | ..... 2,731 | ..... | .....19,192 | ..... | ..... | .....(4,864) | ..... | .....424 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/06/2023 | .03/06/2025 | .....1 | .....280,276 | ..... 182.31 | .....27,803 | ..... | ..... | ..... 5,950 | ..... | .....40,935 | ..... | ..... | .....(10,421) | ..... | .....919 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/06/2023 | .02/28/2025 | .....1 | ..... 55,772 | ..... 181.36 | .....5,751 | ..... | ..... | ..... 1,193 | ..... | ..... 8,434 | ..... | ..... | .....(2,173) | ..... | .....179 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/07/2023 | .03/07/2025 | .....1 | .....388,199 | ..... 181.39 | .....39,014 | ..... | ..... | ..... 8,402 | ..... | .....58,967 | ..... | ..... | .....(14,624) | ..... | ..... 1,277 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/08/2023 | .03/07/2025 | .....2 | .....362,091 | ..... 181.12 | .....35,886 | ..... | ..... | ..... 7,746 | ..... | .....55,616 | ..... | ..... | .....(13,476) | ..... | ..... 1,191 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/09/2023 | .03/07/2025 | .....1 | ..... 112,992 | ..... 180.28 | .....11,322 | ..... | ..... | ..... 2,452 | ..... | .....17,954 | ..... | ..... | .....(4,255) | ..... | .....372 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/10/2023 | .03/10/2025 | .....1 | ..... 69,128 | ..... 179.75 | .....6,512 | ..... | ..... | ..... 1,433 | ..... | .....11,240 | ..... | ..... | .....(2,441) | ..... | .....230 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/10/2023 | .03/12/2025 | .....1 | ..... 195,355 | ..... 179.75 | .....18,441 | ..... | ..... | ..... 4,098 | ..... | .....31,803 | ..... | ..... | .....(6,894) | ..... | .....653 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/10/2023 | .03/11/2025 | .....1 | ..... 137,808 | ..... 179.75 | .....12,995 | ..... | ..... | ..... 2,874 | ..... | .....22,421 | ..... | ..... | .....(4,864) | ..... | .....459 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/13/2023 | .03/13/2025 | .....1 | ..... 247,332 | ..... 179.81 | .....20,825 | ..... | ..... | ..... 4,656 | ..... | .....40,191 | ..... | ..... | .....(7,806) | ..... | .....829 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/14/2023 | .03/14/2025 | .....1 | ..... 287,955 | ..... 180.34 | .....25,484 | ..... | ..... | ..... 5,733 | ..... | .....45,842 | ..... | ..... | ..... (9,552) | ..... | .....968 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/15/2023 | .03/14/2025 | .....1 | ..... 41,834 | ..... 179.68 | ..... 3,393 | ..... | ..... | .....764 | ..... | ..... 6,836 | ..... | ..... | .....(1,273) | ..... | .....141 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/16/2023 | .03/14/2025 | .....1 | ..... 160,572 | ..... 180.02 | .....13,793 | ..... | ..... | ..... 3,120 | ..... | .....25,884 | ..... | ..... | .....(5,184) | ..... | .....540 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/17/2023 | .03/18/2025 | .....1 | ..... 450,785 | ..... 179.38 | .....36,288 | ..... | ..... | ..... 8,374 | ..... | .....74,694 | ..... | ..... | .....(13,583) | ..... | ..... 1,534 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/17/2023 | .03/17/2025 | .....1 | ..... 75,831 | ..... 179.38 | ..... 6,104 | ..... | ..... | ..... 1,402 | ..... | .....12,557 | ..... | ..... | .....(2,288) | ..... | .....257 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/27/2023 | .03/19/2025 | .....2 | ..... 374,449 | ..... 179.38 | .....30,741 | ..... | ..... | ..... 7,139 | ..... | .....62,083 | ..... | ..... | ..... (11,517) | ..... | ..... 1,278 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/20/2023 | .03/20/2025 | .....1 | ..... 173,508 | ..... 180.35 | .....14,228 | ..... | ..... | ..... 3,318 | ..... | .....27,726 | ..... | ..... | ..... (5,333) | ..... | .....594 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8IMPRO8K5P83 | .03/21/2023 | .03/21/2025 | .....1 | ..... 219,376 | ..... 180.99 | .....19,108 | ..... | ..... | ..... 4,482 | ..... | .....34,178 | ..... | ..... | .....(7,162) | ..... | .....753 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/24/2023 | .03/26/2025 | .....2 | ..... 249,846 | ..... 180.55 | .....21,347 | ..... | ..... | .....5,167 | ..... | .....39,750 | ..... | ..... | .....(8,001) | ..... | .....870 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/28/2023 | .03/25/2025 | .....2 | ..... 253,994 | ..... 180.55 | .....21,206 | ..... | ..... | .....5,101 | ..... | .....40,384 | ..... | ..... | .....(7,949) | ..... | .....882 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/27/2023 | .03/27/2025 | .....1 | ..... 125,950 | ..... 180.94 | .....10,630 | ..... | ..... | .....2,581 | ..... | .....19,736 | ..... | ..... | .....(3,984) | ..... | .....440 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/28/2023 | .03/28/2025 | .....1 | ..... 427,613 | ..... 181.19 | .....36,817 | ..... | ..... | .....8,990 | ..... | .....66,407 | ..... | ..... | ..... (13,800) | ..... | ..... 1,497 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/29/2023 | .03/28/2025 | .....1 | ..... 296,244 | ..... 181.87 | .....25,536 | ..... | ..... | .....6,244 | ..... | .....44,719 | ..... | ..... | .....(9,585) | ..... | ..... 1,037 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/30/2023 | .03/28/2025 | .....1 | ..... 61,556 | ..... 182.07 | ..... 5,349 | ..... | ..... | ..... 1,313 | ..... | .....9,218 | ..... | ..... | .....(2,011) | ..... | .....216 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/31/2023 | .03/31/2025 | .....1 | ..... 246,970 | ..... 182.66 | .....21,412 | ..... | ..... | .....5,331 | ..... | .....36,170 | ..... | ..... | .....(8,026) | ..... | .....872 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/31/2023 | .04/02/2025 | .....1 | ..... 172,194 | ..... 182.66 | .....14,964 | ..... | ..... | .....3,756 | ..... | .....25,253 | ..... | ..... | .....(5,594) | ..... | .....611 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/31/2023 | .04/01/2025 | .....1 | ..... 319,063 | ..... 182.66 | .....27,695 | ..... | ..... | .....6,924 | ..... | .....46,760 | ..... | ..... | ..... (10,367) | ..... | ..... 1,130 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/SZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/31/2023 | .03/21/2025 | .....1 | .....52,537 | ..... 179.81 | ..... 5,204 | ..... | ..... | ..... 1,241 | ..... | .....8,571 | ..... | ..... | .....(1,978) | ..... | .....180 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X/S3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .04/03/2023 | .04/03/2025 | .....1 | ..... 122,442 | ..... 183.4 | .....10,481 | ..... | ..... | .....2,645 | ..... | .....17,406 | ..... | ..... | .....(3,929) | ..... | .....436 | ..... | 0001 ..... |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/04/2023 | .04/04/2025 | .....2 | .....427,911 | ..... 183.11 | .....36,286 | ..... | ..... | ..... 9,232 | ..... | .....61,642 | ..... | ..... | .....(13,636) | ..... | ..... 1,527 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/05/2023 | .04/04/2025 | .....2 | .....247,797 | ..... 183.82 | .....20,838 | ..... | ..... | ..... 5,319 | ..... | .....34,631 | ..... | ..... | .....(7,856) | ..... | .....884 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/10/2023 | .04/08/2025 | .....2 | .....264,002 | ..... 183.66 | .....22,149 | ..... | ..... | ..... 5,747 | ..... | .....37,265 | ..... | ..... | .....(8,294) | ..... | .....952 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/06/2023 | .04/07/2025 | .....1 | .....121,202 | ..... 183.66 | .....10,011 | ..... | ..... | ..... 2,585 | ..... | .....17,096 | ..... | ..... | .....(3,747) | ..... | .....436 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/06/2023 | .04/04/2025 | .....1 | .....151,034 | ..... 183.66 | .....12,445 | ..... | ..... | ..... 3,176 | ..... | .....21,259 | ..... | ..... | .....(4,678) | ..... | .....539 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/06/2023 | .04/09/2025 | .....1 | ..... 124,259 | ..... 183.66 | .....10,276 | ..... | ..... | ..... 2,675 | ..... | .....17,552 | ..... | ..... | .....(3,836) | ..... | .....449 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/11/2023 | .04/11/2025 | .....1 | .....461,909 | ..... 184.05 | .....40,001 | ..... | ..... | ..... 10,535 | ..... | .....64,230 | ..... | ..... | .....(14,994) | ..... | ..... 1,679 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/12/2023 | .04/11/2025 | .....1 | .....215,468 | ..... 183.87 | .....18,444 | ..... | ..... | ..... 4,864 | ..... | .....30,199 | ..... | ..... | .....(6,923) | ..... | .....783 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/14/2023 | .04/15/2025 | .....1 | .....177,109 | ..... 184.18 | .....15,391 | ..... | ..... | ..... 4,144 | ..... | .....24,575 | ..... | ..... | .....(5,761) | ..... | .....651 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/17/2023 | .04/17/2025 | .....1 | .....340,141 | ..... 184.29 | .....30,000 | ..... | ..... | ..... 8,148 | ..... | .....47,026 | ..... | ..... | .....(11,245) | ..... | ..... 1,256 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .04/18/2023 | .04/17/2025 | .....1 | .....301,351 | ..... 184.16 | .....26,670 | ..... | ..... | ..... 7,254 | ..... | .....41,904 | ..... | ..... | ..... (10,010) | ..... | ..... 1,113 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/19/2023 | .04/17/2025 | .....1 | ..... 194,662 | ..... 184.13 | .....17,286 | ..... | ..... | .....4,708 | ..... | .....27,088 | ..... | ..... | .....(6,497) | ..... | .....719 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/20/2023 | .04/17/2025 | .....1 | ..... 81,141 | ..... 183.7 | .....7,084 | ..... | ..... | .....1,937 | ..... | .....11,502 | ..... | ..... | .....(2,666) | ..... | .....300 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/21/2023 | .04/21/2025 | .....1 | .....92,352 | ..... 183.78 | .....8,072 | ..... | ..... | .....2,243 | ..... | .....13,091 | ..... | ..... | .....(3,025) | ..... | .....344 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/21/2023 | .04/22/2025 | .....1 | ..... 256,435 | ..... 183.78 | .....22,438 | ..... | ..... | .....6,257 | ..... | .....36,376 | ..... | ..... | .....(8,399) | ..... | .....959 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/24/2023 | .04/24/2025 | .....1 | ..... 70,109 | ..... 184.18 | .....6,099 | ..... | ..... | .....1,715 | ..... | .....9,784 | ..... | ..... | .....(2,286) | ..... | .....263 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/24/2023 | .04/23/2025 | .....1 | ..... 245,148 | ..... 183.78 | .....21,730 | ..... | ..... | .....6,089 | ..... | .....34,769 | ..... | ..... | .....(8,156) | ..... | .....919 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/25/2023 | .04/25/2025 | .....1 | ..... 200,674 | ..... 183.51 | .....17,138 | ..... | ..... | .....4,843 | ..... | .....28,848 | ..... | ..... | .....(6,424) | ..... | .....756 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/26/2023 | .04/25/2025 | .....1 | .....606,511 | ..... 182.66 | .....51,675 | ..... | ..... | .....14,622 | ..... | .....90,342 | ..... | ..... | .....(19,396) | ..... | ..... 2,284 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/27/2023 | .04/25/2025 | .....1 | ..... 159,941 | ..... 183.06 | .....13,739 | ..... | ..... | .....3,904 | ..... | .....23,424 | ..... | ..... | .....(5,164) | ..... | .....602 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/28/2023 | .04/30/2025 | .....1 | ..... 117,351 | ..... 183.58 | .....10,069 | ..... | ..... | .....2,914 | ..... | .....16,881 | ..... | ..... | .....(3,764) | ..... | .....447 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/28/2023 | .04/28/2025 | .....1 | ..... 136,649 | ..... 183.58 | .....11,697 | ..... | ..... | .....3,363 | ..... | .....19,630 | ..... | ..... | .....(4,384) | ..... | .....518 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/28/2023 | .04/29/2025 | .....1 | .....132,587 | ..... 183.58 | .....11,363 | ..... | ..... | .....3,278 | ..... | .....19,060 | ..... | ..... | .....(4,253) | ..... | .....504 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/01/2023 | .05/01/2025 | .....1 | .....107,400 | ..... 183.55 | .....9,365 | ..... | ..... | .....2,724 | ..... | .....15,471 | ..... | ..... | .....(3,510) | ..... | .....410 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/02/2023 | .05/02/2025 | .....1 | .....248,528 | ..... 182.21 | .....20,926 | ..... | ..... | .....6,114 | ..... | .....37,864 | ..... | ..... | .....(7,844) | ..... | .....951 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/03/2023 | .05/02/2025 | .....1 | .....162,176 | ..... 181.6 | .....13,590 | ..... | ..... | .....3,976 | ..... | .....25,324 | ..... | ..... | .....(5,101) | ..... | .....621 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/04/2023 | .05/02/2025 | .....1 | .....220,977 | ..... 181.13 | .....17,656 | ..... | ..... | .....5,187 | ..... | .....35,179 | ..... | ..... | .....(6,636) | ..... | .....846 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/05/2023 | .05/06/2025 | .....1 | .....261,924 | ..... 182.2 | .....21,923 | ..... | ..... | .....6,535 | ..... | .....40,036 | ..... | ..... | .....(8,206) | ..... | .....1,012 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/08/2023 | .05/08/2025 | .....1 | .....50,902 | ..... 182.1 | .....4,261 | ..... | ..... | .....1,280 | ..... | .....7,821 | ..... | ..... | .....(1,597) | ..... | .....198 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/09/2023 | .05/09/2025 | .....1 | .....380,132 | ..... 181.81 | .....32,083 | ..... | ..... | .....9,682 | ..... | .....59,131 | ..... | ..... | .....(12,026) | ..... | .....1,479 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/10/2023 | .05/09/2025 | .....1 | .....137,217 | ..... 181.72 | .....11,389 | ..... | ..... | .....3,442 | ..... | .....21,427 | ..... | ..... | .....(4,275) | ..... | .....534 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y\$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/11/2023 | .05/09/2025 | .....1 | .....161,150 | ..... 181.39 | .....13,198 | ..... | ..... | .....4,005 | ..... | .....25,494 | ..... | ..... | .....(4,961) | ..... | .....627 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z\$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/12/2023 | .05/12/2025 | .....1 | .....309,312 | ..... 181.48 | .....25,889 | ..... | ..... | .....7,941 | ..... | .....48,871 | ..... | ..... | .....(9,704) | ..... | .....1,212 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/12/2023 | .05/13/2025 | .....1 | ..... 224,959 | ..... 181.48 | .....18,852 | ..... | ..... | .....5,800 | ..... | .....35,565 | ..... | ..... | .....(7,056) | ..... | .....883 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/12/2023 | .05/14/2025 | .....1 | ..... 92,074 | ..... 181.48 | .....7,725 | ..... | ..... | .....2,384 | ..... | .....14,566 | ..... | ..... | .....(2,888) | ..... | .....362 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/15/2023 | .05/15/2025 | .....1 | ..... 258,436 | ..... 181.46 | .....21,683 | ..... | ..... | .....6,722 | ..... | .....40,936 | ..... | ..... | .....(8,127) | ..... | .....1,019 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/16/2023 | .05/16/2025 | .....1 | ..... 364,546 | ..... 180.5 | .....30,950 | ..... | ..... | .....9,637 | ..... | .....59,967 | ..... | ..... | ..... (11,601) | ..... | .....1,441 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/18/2023 | .05/16/2025 | .....1 | ..... 197,428 | ..... 181.08 | .....17,434 | ..... | ..... | .....5,459 | ..... | .....31,722 | ..... | ..... | .....(6,553) | ..... | .....780 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/19/2023 | .05/20/2025 | .....1 | ..... 264,288 | ..... 181.66 | .....23,099 | ..... | ..... | .....7,329 | ..... | .....41,640 | ..... | ..... | .....(8,646) | ..... | .....1,054 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/19/2023 | .05/21/2025 | .....1 | ..... 140,199 | ..... 181.66 | .....12,267 | ..... | ..... | .....3,904 | ..... | .....22,103 | ..... | ..... | .....(4,586) | ..... | .....560 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/22/2023 | .05/22/2025 | .....1 | ..... 102,826 | ..... 181.67 | .....9,038 | ..... | ..... | .....2,889 | ..... | .....16,211 | ..... | ..... | .....(3,388) | ..... | .....412 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/23/2023 | .05/23/2025 | .....1 | ..... 503,703 | ..... 181.84 | .....44,729 | ..... | ..... | .....14,357 | ..... | .....78,957 | ..... | ..... | ..... (16,766) | ..... | .....2,021 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/24/2023 | .05/23/2025 | .....1 | ..... 140,874 | ..... 181.41 | .....12,608 | ..... | ..... | .....4,053 | ..... | .....22,455 | ..... | ..... | .....(4,732) | ..... | .....565 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/26/2023 | .05/27/2025 | .....1 | .....93,438 | ..... 181.23 | .....8,634 | ..... | ..... | .....2,826 | ..... | .....15,043 | ..... | ..... | .....(3,232) | ..... | .....378 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .05/26/2023 | .05/28/2025 | .....1 | .....108,910 | ..... 181.23 | .....10,074 | ..... | ..... | .....3,307 | ..... | .....17,545 | ..... | ..... | .....(3,766) | ..... | .....442 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .05/26/2023 | .05/29/2025 | .....1 | .....109,428 | ..... 181.23 | .....10,133 | ..... | ..... | .....3,336 | ..... | .....17,629 | ..... | ..... | .....(3,783) | ..... | .....445 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .05/26/2023 | .05/23/2025 | .....1 | .....100,272 | ..... 181.23 | .....9,235 | ..... | ..... | .....2,989 | ..... | .....16,093 | ..... | ..... | .....(3,476) | ..... | .....402 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .05/30/2023 | .05/30/2025 | .....1 | .....254,110 | ..... 181 | .....23,022 | ..... | ..... | .....7,611 | ..... | .....41,343 | ..... | ..... | .....(8,629) | ..... | .....1,035 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .05/31/2023 | .05/30/2025 | .....1 | .....643,441 | ..... 180.96 | .....57,266 | ..... | ..... | .....18,958 | ..... | .....104,815 | ..... | ..... | .....(21,494) | ..... | .....2,620 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .06/01/2023 | .05/30/2025 | .....1 | .....228,730 | ..... 180.91 | .....20,266 | ..... | ..... | .....6,737 | ..... | .....37,328 | ..... | ..... | .....(7,617) | ..... | .....931 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .06/02/2023 | .06/04/2025 | .....1 | .....75,111 | ..... 182 | .....6,828 | ..... | ..... | .....2,304 | ..... | .....11,782 | ..... | ..... | .....(2,552) | ..... | .....309 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .06/02/2023 | .06/02/2025 | .....1 | .....99,917 | ..... 182 | .....9,062 | ..... | ..... | .....3,042 | ..... | .....15,662 | ..... | ..... | .....(3,397) | ..... | .....409 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .06/02/2023 | .06/03/2025 | .....1 | .....112,157 | ..... 182 | .....10,184 | ..... | ..... | .....3,427 | ..... | .....17,581 | ..... | ..... | .....(3,812) | ..... | .....460 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .06/05/2023 | .06/05/2025 | .....2 | .....407,679 | ..... 181.91 | .....37,448 | ..... | ..... | .....12,794 | ..... | .....64,231 | ..... | ..... | .....(14,153) | ..... | .....1,680 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .06/06/2023 | .06/06/2025 | .....1 | .....654,976 | ..... 181.92 | .....59,537 | ..... | ..... | .....20,254 | ..... | .....103,194 | ..... | ..... | .....(22,316) | ..... | .....2,705 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$B ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/07/2023 | 06/06/2025 | 1 | 171,450 | 182.72 | 15,842 | | | 5,397 | | 26,173 | | | (5,946) | | 708 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$D ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2023 | 06/06/2025 | 1 | 164,495 | 182.92 | 15,002 | | | 5,132 | | 24,897 | | | (5,639) | | 679 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$F ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/09/2023 | 06/09/2025 | 1 | 90,713 | 182.71 | 8,373 | | | 2,891 | | 13,875 | | | (3,138) | | 377 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$G ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/09/2023 | 06/11/2025 | 1 | 264,022 | 182.71 | 24,422 | | | 8,476 | | 40,436 | | | (9,129) | | 1,101 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/09/2023 | 06/10/2025 | 1 | 258,234 | 182.71 | 23,861 | | | 8,260 | | 39,524 | | | (8,932) | | 1,075 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/12/2023 | 06/12/2025 | 1 | 282,531 | 182.97 | 26,078 | | | 9,086 | | 42,847 | | | (9,775) | | 1,181 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$N ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/13/2023 | 06/13/2025 | 1 | 422,233 | 183.27 | 39,099 | | | 13,677 | | 63,273 | | | (14,655) | | 1,768 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Q ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/15/2023 | 06/13/2025 | 1 | 120,249 | 183.94 | 11,219 | | | 3,952 | | 17,539 | | | (4,217) | | 504 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$S ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/16/2023 | 06/16/2025 | 1 | 79,714 | 184.04 | 7,541 | | | 2,680 | | 11,603 | | | (2,827) | | 336 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/16/2023 | 06/18/2025 | 1 | 368,355 | 184.04 | 34,920 | | | 12,471 | | 53,652 | | | (13,053) | | 1,557 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$U ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/16/2023 | 06/17/2025 | 1 | 216,021 | 184.04 | 20,457 | | | 7,288 | | 31,464 | | | (7,657) | | 912 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/20/2023 | .06/20/2025 | .....1 | ..... 256,591 | ..... 183.19 | .....24,094 | ..... | ..... | ..... 8,659 | ..... | .....38,887 | ..... | ..... | ..... (9,031) | ..... | ..... 1,089 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/21/2023 | .06/20/2025 | .....1 | ..... 104,132 | ..... 182.89 | ..... 9,820 | ..... | ..... | ..... 3,534 | ..... | ..... 15,865 | ..... | ..... | ..... (3,686) | ..... | ..... 442 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/22/2023 | .06/20/2025 | .....1 | ..... 147,230 | ..... 182.55 | .....13,987 | ..... | ..... | ..... 5,055 | ..... | ..... 22,740 | ..... | ..... | ..... (5,257) | ..... | ..... 625 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/23/2023 | .06/25/2025 | .....1 | ..... 46,953 | ..... 182.64 | ..... 4,465 | ..... | ..... | ..... 1,635 | ..... | ..... 7,473 | ..... | ..... | ..... (1,669) | ..... | ..... 201 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/23/2023 | .06/24/2025 | .....1 | ..... 160,732 | ..... 182.64 | .....15,270 | ..... | ..... | ..... 5,579 | ..... | ..... 25,565 | ..... | ..... | ..... (5,716) | ..... | ..... 687 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131S6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/23/2023 | .06/23/2025 | .....1 | ..... 125,552 | ..... 182.64 | .....11,915 | ..... | ..... | ..... 4,343 | ..... | ..... 19,957 | ..... | ..... | ..... (4,466) | ..... | ..... 536 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/26/2023 | .06/26/2025 | .....1 | ..... 283,276 | ..... 182.31 | .....26,713 | ..... | ..... | ..... 9,820 | ..... | ..... 44,461 | ..... | ..... | ..... (10,013) | ..... | ..... 1,216 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/27/2023 | .06/27/2025 | .....1 | ..... 583,165 | ..... 182.31 | .....55,634 | ..... | ..... | ..... 20,529 | ..... | ..... 90,480 | ..... | ..... | ..... (20,853) | ..... | ..... 2,508 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/28/2023 | .06/27/2025 | .....1 | ..... 152,272 | ..... 182.65 | .....14,466 | ..... | ..... | ..... 5,345 | ..... | ..... 23,595 | ..... | ..... | ..... (5,430) | ..... | ..... 655 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/29/2023 | .06/27/2025 | .....1 | ..... 88,331 | ..... 183.17 | ..... 8,568 | ..... | ..... | ..... 3,179 | ..... | ..... 13,405 | ..... | ..... | ..... (3,220) | ..... | ..... 380 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/30/2023 | .07/01/2025 | .....1 | ..... 127,924 | ..... 183.74 | .....12,396 | ..... | ..... | ..... 4,655 | ..... | ..... 19,029 | ..... | ..... | ..... (4,640) | ..... | ..... 554 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/30/2023 | .07/02/2025 | .....1 | ..... 66,236 | ..... 183.74 | .....6,425 | | | .....2,418 | ..... | ..... 9,853 | | | .....(2,402) | | .....287 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/30/2023 | .06/30/2025 | .....1 | ..... 151,325 | ..... 183.74 | .....14,648 | | | .....5,488 | ..... | ..... 22,495 | | | .....(5,491) | | .....654 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/03/2023 | .07/03/2025 | .....1 | ..... 414,432 | ..... 183.99 | .....40,780 | | | .....15,405 | ..... | .....61,068 | | | .....(15,286) | | ..... 1,802 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/05/2023 | .07/03/2025 | .....1 | ..... 226,632 | ..... 183.93 | .....22,346 | | | .....8,453 | ..... | .....33,486 | | | .....(8,399) | | .....985 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/06/2023 | .07/03/2025 | .....1 | ..... 117,565 | ..... 182.94 | .....11,756 | | | .....4,466 | ..... | .....18,076 | | | .....(4,425) | | .....511 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/07/2023 | .07/07/2025 | .....1 | ..... 104,600 | ..... 183.2 | .....10,355 | | | .....3,974 | ..... | .....16,208 | | | .....(3,881) | | .....458 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/10/2023 | .07/10/2025 | .....1 | ..... 165,334 | ..... 183.06 | .....16,219 | | | .....6,274 | ..... | .....25,388 | | | .....(6,079) | | .....728 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/11/2023 | .07/11/2025 | .....1 | ..... 500,296 | ..... 183.85 | .....48,979 | | | .....19,014 | ..... | .....74,521 | | | .....(18,359) | | ..... 2,207 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/11/2023 | .07/09/2025 | .....1 | ..... 56,721 | ..... 182.8 | .....5,824 | | | .....2,251 | ..... | .....8,792 | | | .....(2,189) | | .....249 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/12/2023 | .07/11/2025 | .....1 | ..... 134,789 | ..... 184.13 | .....12,940 | | | .....5,030 | ..... | .....19,842 | | | .....(4,857) | | .....594 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/13/2023 | .07/11/2025 | .....1 | ..... 124,792 | ..... 184.3 | .....11,693 | | | .....4,564 | ..... | .....18,233 | | | .....(4,395) | | .....550 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S6 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/14/2023 | 07/16/2025 | 1 | 98,738 | 183.62 | 9,489 | | | 3,749 | | 14,875 | | | (3,547) | | 439 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S8 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/14/2023 | 07/14/2025 | 1 | 123,768 | 183.62 | 11,869 | | | 4,669 | | 18,634 | | | (4,449) | | 549 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SB ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/14/2023 | 07/15/2025 | 1 | 123,700 | 183.62 | 11,875 | | | 4,682 | | 18,636 | | | (4,445) | | 549 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SC ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/17/2023 | 07/17/2025 | 1 | 415,565 | 183.21 | 39,686 | | | 15,733 | | 63,729 | | | (14,876) | | 1,852 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SE ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/18/2023 | 07/18/2025 | 1 | 256,074 | 183.86 | 24,455 | | | 9,728 | | 38,246 | | | (9,166) | | 1,143 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SH ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2023 | 07/18/2025 | 1 | 167,941 | 184.55 | 16,106 | | | 6,416 | | 24,404 | | | (6,045) | | 750 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SJ ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/20/2023 | 07/18/2025 | 1 | 260,880 | 185.63 | 25,279 | | | 10,112 | | 36,213 | | | (9,501) | | 1,165 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SL ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/21/2023 | 07/21/2025 | 1 | 241,869 | 186.11 | 23,534 | | | 9,485 | | 32,969 | | | (8,821) | | 1,085 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SN ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/21/2023 | 07/22/2025 | 1 | 124,928 | 186.11 | 12,168 | | | 4,914 | | 17,041 | | | (4,555) | | 562 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SP ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/21/2023 | 07/23/2025 | 1 | 52,829 | 186.11 | 5,151 | | | 2,084 | | 7,212 | | | (1,925) | | 238 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SR ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/24/2023 | 07/24/2025 | 1 | 451,596 | 186.51 | 44,031 | | | 17,878 | | 60,589 | | | (16,504) | | 2,037 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/25/2023 | .07/25/2025 | .....1 | ..... 100,573 | ..... 186.45 | .....9,856 | ..... | ..... | .....4,015 | ..... | .....13,544 | ..... | ..... | .....(3,694) | ..... | .....454 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/26/2023 | .07/25/2025 | .....1 | ..... 191,831 | ..... 186.43 | .....18,819 | ..... | ..... | .....7,677 | ..... | .....25,852 | ..... | ..... | .....(7,063) | ..... | .....867 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/27/2023 | .07/25/2025 | .....1 | ..... 88,535 | ..... 186.28 | .....8,685 | ..... | ..... | .....3,558 | ..... | .....12,015 | ..... | ..... | .....(3,264) | ..... | .....400 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/28/2023 | .07/30/2025 | .....1 | .....41,954 | ..... 186.56 | .....4,141 | ..... | ..... | .....1,715 | ..... | .....5,641 | ..... | ..... | .....(1,548) | ..... | .....191 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/28/2023 | .07/28/2025 | .....1 | ..... 71,571 | ..... 186.56 | .....7,050 | ..... | ..... | .....2,909 | ..... | .....9,610 | ..... | ..... | .....(2,642) | ..... | .....325 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/28/2023 | .07/29/2025 | .....1 | ..... 172,660 | ..... 186.56 | .....17,024 | ..... | ..... | .....7,039 | ..... | .....23,200 | ..... | ..... | .....(6,372) | ..... | .....785 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .07/31/2023 | .07/31/2025 | .....1 | ..... 156,263 | ..... 186.73 | .....15,251 | ..... | ..... | .....6,339 | ..... | .....20,872 | ..... | ..... | .....(5,717) | ..... | .....713 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .08/01/2023 | .08/01/2025 | .....1 | ..... 279,139 | ..... 186.3 | .....27,663 | ..... | ..... | .....11,536 | ..... | .....37,994 | ..... | ..... | .....(10,369) | ..... | .....1,276 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .08/02/2023 | .08/01/2025 | .....1 | ..... 221,468 | ..... 185.66 | .....21,792 | ..... | ..... | .....9,100 | ..... | .....30,986 | ..... | ..... | .....(8,180) | ..... | .....1,012 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .08/03/2023 | .08/01/2025 | .....1 | ..... 175,723 | ..... 185.66 | .....17,291 | ..... | ..... | .....7,250 | ..... | .....24,585 | ..... | ..... | .....(6,499) | ..... | .....803 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | .08/04/2023 | .08/05/2025 | .....1 | ..... 102,857 | ..... 185.26 | .....10,080 | ..... | ..... | .....4,265 | ..... | .....14,668 | ..... | ..... | .....(3,773) | ..... | .....473 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$D ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/07/2023 | 08/07/2025 | 1 | 225,910 | 185.91 | 21,891 | | | 9,309 | | 31,381 | | | (8,205) | | 1,043 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$F ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/08/2023 | 08/08/2025 | 1 | 77,319 | 185.91 | 7,492 | | | 3,196 | | 10,856 | | | (2,808) | | 357 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$H ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2023 | 08/08/2025 | 1 | 62,861 | 185.89 | 6,091 | | | 2,602 | | 8,745 | | | (2,286) | | 291 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$K ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/10/2023 | 08/08/2025 | 1 | 94,750 | 186.08 | 9,172 | | | 3,934 | | 13,076 | | | (3,447) | | 438 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$L ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/11/2023 | 08/13/2025 | 1 | 202,665 | 186.55 | 20,023 | | | 8,680 | | 27,495 | | | (7,485) | | 944 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$M ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/11/2023 | 08/12/2025 | 1 | 67,083 | 186.55 | 6,621 | | | 2,865 | | 9,094 | | | (2,478) | | 312 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$P ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/31/2023 | 08/14/2025 | 2 | 404,170 | 186.51 | 39,843 | | | 17,385 | | 54,954 | | | (14,978) | | 1,886 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$S ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/15/2023 | 08/15/2025 | 2 | 326,139 | 185.5 | 31,654 | | | 13,824 | | 46,315 | | | (11,879) | | 1,524 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$T ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2023 | 08/15/2025 | 1 | 145,303 | 184.94 | 14,458 | | | 6,315 | | 21,114 | | | (5,427) | | 679 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$W ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/17/2023 | 08/15/2025 | 1 | 57,891 | 185.5 | 5,772 | | | 2,532 | | 8,221 | | | (2,169) | | 271 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$X ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/18/2023 | 08/18/2025 | 1 | 78,161 | 185.78 | 7,738 | | | 3,417 | | 10,990 | | | (2,900) | | 367 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/18/2023 | .08/20/2025 | .....1 | .....42,132 | ..... 185.78 | .....4,179 | | | ..... 1,852 | ..... | ..... 5,959 | ..... | ..... | .....(1,562) | ..... | .....198 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134S2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/18/2023 | .08/19/2025 | .....1 | ..... 133,928 | ..... 185.78 | .....13,272 | | | .....5,870 | ..... | ..... 18,845 | ..... | ..... | .....(4,968) | ..... | .....630 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134S3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/21/2023 | .08/21/2025 | .....1 | ..... 316,074 | ..... 185.4 | .....31,544 | | | .....14,020 | ..... | .....45,202 | ..... | ..... | .....(11,824) | ..... | ..... 1,491 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134S5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/22/2023 | .08/22/2025 | .....1 | ..... 189,366 | ..... 184.97 | .....18,974 | | | ..... 8,459 | ..... | .....27,593 | ..... | ..... | .....(7,112) | ..... | .....895 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134S7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/23/2023 | .08/22/2025 | .....1 | ..... 140,583 | ..... 185.06 | .....13,932 | | | ..... 6,220 | ..... | .....20,414 | ..... | ..... | ..... (5,229) | ..... | .....664 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134S9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/24/2023 | .08/22/2025 | .....1 | ..... 141,577 | ..... 184.54 | .....14,115 | | | ..... 6,328 | ..... | .....20,997 | ..... | ..... | ..... (5,305) | ..... | .....669 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/25/2023 | .08/25/2025 | .....1 | ..... 67,775 | ..... 185.28 | ..... 6,838 | | | ..... 3,085 | ..... | ..... 9,774 | ..... | ..... | .....(2,563) | ..... | .....322 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/25/2023 | .08/26/2025 | .....1 | ..... 111,962 | ..... 185.28 | .....11,308 | | | ..... 5,110 | ..... | .....16,146 | ..... | ..... | ..... (4,233) | ..... | .....532 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/25/2023 | .08/27/2025 | .....1 | ..... 62,880 | ..... 185.28 | ..... 6,363 | | | ..... 2,881 | ..... | ..... 9,074 | ..... | ..... | .....(2,379) | ..... | .....299 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/28/2023 | .08/28/2025 | .....1 | ..... 299,057 | ..... 185.65 | .....30,175 | | | .....13,701 | ..... | .....42,529 | ..... | ..... | ..... (11,310) | ..... | ..... 1,426 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/29/2023 | .08/29/2025 | .....1 | ..... 130,225 | ..... 186.38 | .....12,853 | | | ..... 5,854 | ..... | .....17,967 | ..... | ..... | .....(4,818) | ..... | .....622 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/30/2023 | .08/29/2025 | .....1 | ..... 134,792 | ..... 186.44 | ..... 13,250 | ..... | ..... | ..... 6,043 | ..... | ..... 18,543 | ..... | ..... | ..... (4,973) | ..... | ..... 644 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/31/2023 | .08/29/2025 | .....1 | ..... 207,468 | ..... 186.13 | ..... 20,373 | ..... | ..... | ..... 9,342 | ..... | ..... 28,923 | ..... | ..... | ..... (7,657) | ..... | ..... 991 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/01/2023 | .09/04/2025 | .....1 | ..... 167,264 | ..... 186.6 | ..... 16,442 | ..... | ..... | ..... 7,623 | ..... | ..... 22,943 | ..... | ..... | ..... (6,138) | ..... | ..... 806 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/01/2023 | .08/29/2025 | .....1 | ..... 91,966 | ..... 186.6 | ..... 8,985 | ..... | ..... | ..... 4,126 | ..... | ..... 12,569 | ..... | ..... | ..... (3,382) | ..... | ..... 439 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/05/2023 | .09/05/2025 | .....1 | ..... 271,116 | ..... 186 | ..... 26,895 | ..... | ..... | ..... 12,507 | ..... | ..... 38,176 | ..... | ..... | ..... (10,081) | ..... | ..... 1,308 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/06/2023 | .09/05/2025 | .....1 | ..... 358,613 | ..... 185.58 | ..... 35,969 | ..... | ..... | ..... 16,749 | ..... | ..... 51,393 | ..... | ..... | ..... (13,501) | ..... | ..... 1,731 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/07/2023 | .09/05/2025 | .....1 | ..... 95,069 | ..... 185.58 | ..... 9,469 | ..... | ..... | ..... 4,428 | ..... | ..... 13,624 | ..... | ..... | ..... (3,559) | ..... | ..... 459 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/08/2023 | .09/10/2025 | .....1 | ..... 31,919 | ..... 186.03 | ..... 3,189 | ..... | ..... | ..... 1,505 | ..... | ..... 4,501 | ..... | ..... | ..... (1,192) | ..... | ..... 155 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/08/2023 | .09/09/2025 | .....1 | ..... 159,962 | ..... 186.03 | ..... 15,964 | ..... | ..... | ..... 7,522 | ..... | ..... 22,556 | ..... | ..... | ..... (5,976) | ..... | ..... 776 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/12/2023 | .09/12/2025 | .....1 | ..... 240,685 | ..... 186.51 | ..... 24,093 | ..... | ..... | ..... 11,435 | ..... | ..... 33,303 | ..... | ..... | ..... (9,031) | ..... | ..... 1,173 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/13/2023 | .09/12/2025 | .....1 | ..... 137,178 | ..... 186.51 | ..... 13,649 | ..... | ..... | ..... 6,487 | ..... | ..... 18,981 | ..... | ..... | ..... (5,123) | ..... | ..... 669 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/14/2023 | .09/12/2025 | .....1 | ..... 76,209 | ..... 187.46 | .....7,598 | ..... | ..... | .....3,626 | ..... | .....10,126 | ..... | ..... | .....(2,856) | ..... | .....372 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/15/2023 | .09/16/2025 | .....1 | ..... 161,824 | ..... 186.61 | .....16,263 | ..... | ..... | .....7,819 | ..... | .....22,343 | ..... | ..... | .....(6,088) | ..... | .....793 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/15/2023 | .09/17/2025 | .....1 | ..... 79,746 | ..... 186.61 | .....8,022 | ..... | ..... | .....3,863 | ..... | .....11,018 | ..... | ..... | .....(2,999) | ..... | .....392 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/15/2023 | .09/15/2025 | .....1 | ..... 58,807 | ..... 186.61 | .....5,904 | ..... | ..... | .....2,834 | ..... | .....8,119 | ..... | ..... | .....(2,213) | ..... | .....288 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/18/2023 | .09/18/2025 | .....1 | ..... 181,537 | ..... 186.82 | .....18,281 | ..... | ..... | .....8,827 | ..... | .....24,883 | ..... | ..... | .....(6,852) | ..... | .....893 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/20/2023 | .09/19/2025 | .....1 | ..... 330,665 | ..... 186.41 | .....33,331 | ..... | ..... | .....16,162 | ..... | .....46,117 | ..... | ..... | .....(12,511) | ..... | .....1,628 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/25/2023 | .09/25/2025 | .....1 | ..... 289,636 | ..... 185.29 | .....29,485 | ..... | ..... | .....14,520 | ..... | .....42,435 | ..... | ..... | .....(11,052) | ..... | .....1,438 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/26/2023 | .09/26/2025 | .....1 | ..... 74,183 | ..... 184.25 | .....7,552 | ..... | ..... | .....3,729 | ..... | .....11,336 | ..... | ..... | .....(2,831) | ..... | .....369 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/28/2023 | .09/26/2025 | .....1 | ..... 77,706 | ..... 184.21 | .....7,879 | ..... | ..... | .....3,913 | ..... | .....11,890 | ..... | ..... | .....(2,962) | ..... | .....386 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/29/2023 | .10/01/2025 | .....1 | ..... 69,950 | ..... 183.6 | .....7,093 | ..... | ..... | .....3,551 | ..... | .....10,993 | ..... | ..... | .....(2,651) | ..... | .....350 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/29/2023 | .09/30/2025 | .....1 | ..... 112,278 | ..... 183.6 | .....11,374 | ..... | ..... | .....5,687 | ..... | .....17,634 | ..... | ..... | .....(4,257) | ..... | .....561 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/02/2023 | . 10/02/2025 | .....1 | ..... 97,651 | ..... 182.38 | .....9,902 | ..... | ..... | .....4,971 | ..... | .....16,059 | ..... | ..... | .....(3,712) | ..... | .....490 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/03/2023 | . 10/03/2025 | .....1 | ..... 69,250 | .....182 | .....7,050 | ..... | ..... | .....3,549 | ..... | .....11,569 | ..... | ..... | .....(2,642) | ..... | .....348 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/05/2023 | . 10/03/2025 | .....1 | ..... 193,663 | ..... 181.57 | .....18,815 | ..... | ..... | .....9,537 | ..... | .....32,835 | ..... | ..... | .....(7,072) | ..... | .....972 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/06/2023 | . 10/07/2025 | .....1 | ..... 91,366 | ..... 181.45 | .....9,219 | ..... | ..... | .....4,705 | ..... | .....15,610 | ..... | ..... | .....(3,451) | ..... | .....461 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/09/2023 | . 10/09/2025 | .....1 | ..... 179,611 | ..... 182.5 | .....18,069 | ..... | ..... | .....9,245 | ..... | .....29,538 | ..... | ..... | .....(6,773) | ..... | .....909 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/10/2023 | . 10/10/2025 | .....1 | ..... 188,894 | ..... 182.93 | .....18,644 | ..... | ..... | .....9,565 | ..... | .....30,592 | ..... | ..... | .....(6,988) | ..... | .....957 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/11/2023 | . 10/10/2025 | .....1 | ..... 160,797 | ..... 182.45 | .....15,967 | ..... | ..... | .....8,203 | ..... | .....26,508 | ..... | ..... | .....(5,993) | ..... | .....815 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/12/2023 | . 10/10/2025 | .....1 | ..... 115,605 | ..... 181.77 | .....11,572 | ..... | ..... | .....5,970 | ..... | .....19,543 | ..... | ..... | .....(4,349) | ..... | .....586 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/13/2023 | . 10/15/2025 | .....1 | ..... 130,575 | ..... 182.42 | .....13,084 | ..... | ..... | .....6,802 | ..... | .....21,617 | ..... | ..... | .....(4,891) | ..... | .....666 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/13/2023 | . 10/13/2025 | .....1 | ..... 122,578 | ..... 182.42 | .....12,258 | ..... | ..... | .....6,357 | ..... | .....20,269 | ..... | ..... | .....(4,595) | ..... | .....624 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 10/13/2023 | . 10/14/2025 | .....1 | ..... 66,112 | ..... 182.42 | .....6,618 | ..... | ..... | .....3,436 | ..... | .....10,938 | ..... | ..... | .....(2,477) | ..... | .....337 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$K ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/16/2023 | 10/16/2025 | 1 | 141,568 | 183.17 | 14,213 | | | 7,409 | | 22,800 | | | (5,328) | | 723 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$N ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/17/2023 | 10/17/2025 | 1 | 219,308 | 183.66 | 22,391 | | | 11,702 | | 34,675 | | | (8,393) | | 1,122 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$O ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/18/2023 | 10/17/2025 | 1 | 200,461 | 183.22 | 20,487 | | | 10,722 | | 32,245 | | | (7,690) | | 1,025 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$R ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/19/2023 | 10/17/2025 | 2 | 150,384 | 182.7 | 14,973 | | | 7,874 | | 24,656 | | | (5,631) | | 769 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$V ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/22/2025 | 1 | 93,360 | 182.15 | 9,392 | | | 4,973 | | 15,671 | | | (3,511) | | 481 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$W ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/21/2025 | 1 | 64,378 | 182.15 | 6,470 | | | 3,422 | | 10,800 | | | (2,422) | | 331 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$X ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/20/2025 | 1 | 251,702 | 182.15 | 25,271 | | | 13,348 | | 42,199 | | | (9,472) | | 1,293 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Z ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/23/2023 | 10/23/2025 | 1 | 246,073 | 181.29 | 24,681 | | | 13,102 | | 42,609 | | | (9,251) | | 1,269 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$1 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/24/2023 | 10/24/2025 | 1 | 184,991 | 182.15 | 18,518 | | | 9,856 | | 31,070 | | | (6,941) | | 955 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$3 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/24/2025 | 1 | 164,557 | 181.8 | 16,554 | | | 8,823 | | 28,000 | | | (6,214) | | 849 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$5 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/26/2023 | 10/24/2025 | 1 | 81,496 | 181.2 | 8,117 | | | 4,344 | | 14,168 | | | (3,051) | | 421 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 10/27/2023 | . 10/28/2025 | .....1 | ..... 167,372 | ..... 179.57 | .....16,670 | ..... | ..... | .....8,976 | ..... | .....30,880 | ..... | ..... | .....(6,240) | ..... | .....868 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 10/27/2023 | . 10/27/2025 | .....1 | ..... 104,078 | ..... 179.57 | .....10,356 | ..... | ..... | .....5,570 | ..... | .....19,192 | ..... | ..... | .....(3,882) | ..... | .....539 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 10/27/2023 | . 10/29/2025 | .....1 | ..... 138,481 | ..... 179.57 | .....13,807 | ..... | ..... | .....7,443 | ..... | .....25,563 | ..... | ..... | .....(5,161) | ..... | .....719 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 10/30/2023 | . 10/30/2025 | .....1 | ..... 171,791 | ..... 180.55 | .....17,110 | ..... | ..... | .....9,248 | ..... | .....30,664 | ..... | ..... | .....(6,413) | ..... | .....894 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 10/31/2023 | . 10/31/2025 | .....1 | ..... 242,712 | ..... 181.01 | .....24,393 | ..... | ..... | .....13,217 | ..... | .....42,644 | ..... | ..... | .....(9,143) | ..... | ..... 1,264 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/01/2023 | . 10/31/2025 | .....1 | ..... 125,696 | ..... 181.23 | .....12,444 | ..... | ..... | .....6,752 | ..... | .....21,903 | ..... | ..... | .....(4,671) | ..... | .....655 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/02/2023 | . 10/31/2025 | .....1 | ..... 87,762 | ..... 182.56 | .....8,601 | ..... | ..... | .....4,686 | ..... | .....14,573 | ..... | ..... | .....(3,233) | ..... | .....457 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/03/2023 | . 11/05/2025 | .....1 | ..... 91,026 | ..... 182.78 | .....8,775 | ..... | ..... | .....4,815 | ..... | .....15,042 | ..... | ..... | .....(3,280) | ..... | .....477 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/03/2023 | . 11/04/2025 | .....1 | ..... 91,260 | ..... 182.78 | .....8,816 | ..... | ..... | .....4,832 | ..... | .....15,072 | ..... | ..... | .....(3,300) | ..... | .....478 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/06/2023 | . 11/06/2025 | .....1 | ..... 253,044 | ..... 182.48 | .....24,495 | ..... | ..... | .....13,474 | ..... | .....42,297 | ..... | ..... | .....(9,181) | ..... | ..... 1,328 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 11/07/2023 | . 11/07/2025 | .....1 | ..... 69,133 | ..... 182.18 | .....6,720 | ..... | ..... | .....3,706 | ..... | .....11,687 | ..... | ..... | .....(2,519) | ..... | .....363 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$V ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/09/2023 | 11/07/2025 | 1 | 168,996 | 181.18 | 16,426 | | | 9,108 | | 29,600 | | | (6,174) | | 888 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Y ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2023 | 11/10/2025 | 1 | 61,598 | 181.64 | 6,067 | | | 3,380 | | 10,635 | | | (2,274) | | 325 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Z ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2023 | 11/11/2025 | 1 | 75,367 | 181.64 | 7,431 | | | 4,144 | | 13,020 | | | (2,782) | | 398 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$0 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2023 | 11/12/2025 | 1 | 125,656 | 181.64 | 12,402 | | | 6,924 | | 21,720 | | | (4,636) | | 664 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$2 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/13/2023 | 11/13/2025 | 1 | 284,526 | 181.67 | 27,969 | | | 15,653 | | 49,153 | | | (10,484) | | 1,506 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$4 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/14/2023 | 11/14/2025 | 1 | 51,415 | 182.51 | 4,915 | | | 2,758 | | 8,620 | | | (1,842) | | 272 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$7 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/16/2023 | 11/14/2025 | 1 | 113,875 | 182.52 | 10,852 | | | 6,122 | | 19,080 | | | (4,079) | | 603 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$B ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2023 | 11/19/2025 | 1 | 85,957 | 182.93 | 8,278 | | | 4,701 | | 14,231 | | | (3,094) | | 458 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$C ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/17/2023 | 11/18/2025 | 1 | 120,554 | 182.93 | 11,597 | | | 6,579 | | 19,946 | | | (4,341) | | 642 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$E ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/20/2023 | 11/20/2025 | 1 | 295,055 | 183.09 | 28,325 | | | 16,125 | | 48,582 | | | (10,617) | | 1,575 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$G ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/21/2023 | 11/21/2025 | 1 | 61,475 | 183.22 | 5,877 | | | 3,358 | | 10,079 | | | (2,203) | | 329 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$H ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/22/2023 | 11/21/2025 | 2 | 153,814 | 183.43 | 14,986 | | | 8,610 | | 25,019 | | | (5,640) | | 822 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$K ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/24/2023 | 11/25/2025 | 1 | 326,217 | 183.69 | 31,545 | | | 18,199 | | 52,655 | | | (11,808) | | 1,752 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$P ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/30/2023 | 11/28/2025 | 1 | 169,260 | 184.48 | 15,724 | | | 9,174 | | 26,576 | | | (5,910) | | 912 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$T ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 12/01/2025 | 1 | 106,448 | 185.27 | 9,687 | | | 5,676 | | 16,245 | | | (3,631) | | 576 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$U ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 12/03/2025 | 1 | 126,467 | 185.27 | 11,534 | | | 6,772 | | 19,325 | | | (4,311) | | 686 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$V ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 12/02/2025 | 1 | 66,647 | 185.27 | 6,072 | | | 3,561 | | 10,178 | | | (2,273) | | 361 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$X ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/04/2023 | 12/04/2025 | 1 | 138,634 | 185.3 | 12,782 | | | 7,522 | | 21,157 | | | (4,791) | | 752 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Z ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/06/2023 | 12/05/2025 | 1 | 90,822 | 184.67 | 8,301 | | | 4,903 | | 14,206 | | | (3,116) | | 493 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$4 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/08/2023 | 12/10/2025 | 1 | 64,267 | 184.95 | 6,015 | | | 3,589 | | 9,975 | | | (2,249) | | 351 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$5 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/08/2023 | 12/08/2025 | 1 | 63,218 | 184.95 | 5,905 | | | 3,517 | | 9,806 | | | (2,213) | | 345 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$6 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/08/2023 | 12/09/2025 | 1 | 266,299 | 184.95 | 24,899 | | | 14,844 | | 41,332 | | | (9,320) | | 1,454 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/11/2023 | . 12/11/2025 | .....1 | ..... 134,986 | ..... 185.32 | .....12,608 | ..... | ..... | ..... 7,540 | ..... | .....20,668 | ..... | ..... | .....(4,726) | ..... | .....739 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/12/2023 | . 12/12/2025 | .....1 | ..... 120,223 | ..... 185.15 | .....11,157 | ..... | ..... | ..... 6,688 | ..... | .....18,540 | ..... | ..... | .....(4,182) | ..... | .....658 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/13/2023 | . 12/12/2025 | .....1 | ..... 130,408 | ..... 186.39 | .....12,063 | ..... | ..... | ..... 7,241 | ..... | .....19,166 | ..... | ..... | .....(4,528) | ..... | .....714 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/15/2023 | . 12/17/2025 | .....1 | ..... 255,724 | ..... 186.84 | .....22,862 | ..... | ..... | ..... 13,861 | ..... | .....37,046 | ..... | ..... | .....(8,546) | ..... | ..... 1,409 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/15/2023 | . 12/16/2025 | .....1 | ..... 193,817 | ..... 186.84 | .....17,308 | ..... | ..... | ..... 10,485 | ..... | .....28,058 | ..... | ..... | .....(6,479) | ..... | ..... 1,066 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/18/2023 | . 12/12/2025 | .....1 | ..... 50,146 | ..... 187.37 | ..... 4,408 | ..... | ..... | ..... 2,664 | ..... | ..... 7,084 | ..... | ..... | .....(1,666) | ..... | .....275 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/18/2023 | . 12/18/2025 | .....1 | ..... 359,015 | ..... 187.17 | .....31,988 | ..... | ..... | ..... 19,439 | ..... | .....51,399 | ..... | ..... | .....(11,990) | ..... | ..... 1,980 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/19/2023 | . 12/19/2025 | .....1 | ..... 60,264 | ..... 187.57 | ..... 5,351 | ..... | ..... | ..... 3,259 | ..... | ..... 8,489 | ..... | ..... | .....(2,006) | ..... | .....333 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/22/2023 | . 12/23/2025 | .....1 | ..... 64,059 | ..... 187.23 | ..... 5,573 | ..... | ..... | ..... 3,434 | ..... | ..... 9,171 | ..... | ..... | .....(2,086) | ..... | .....355 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/22/2023 | . 12/24/2025 | .....1 | ..... 79,611 | ..... 187.23 | ..... 6,934 | ..... | ..... | ..... 4,277 | ..... | ..... 11,398 | ..... | ..... | ..... (2,592) | ..... | .....442 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/26/2023 | . 12/26/2025 | .....1 | ..... 163,647 | ..... 187.59 | .....14,335 | ..... | ..... | ..... 8,869 | ..... | .....23,127 | ..... | ..... | .....(5,373) | ..... | .....911 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 12/27/2023 | . 12/26/2025 | 1 | 569,602 | 187.56 | 49,214 | | | 30,488 | | 80,555 | | | (18,472) | | 3,169 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 12/29/2023 | . 12/31/2025 | 1 | 70,826 | 187.48 | 6,148 | | | 3,851 | | 10,083 | | | (2,298) | | 396 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 12/29/2023 | . 12/29/2025 | 1 | 188,748 | 187.48 | 16,346 | | | 10,222 | | 26,834 | | | (6,127) | | 1,054 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/02/2024 | . 01/02/2026 | 1 | 234,441 | 188.75 | 20,443 | | | 12,844 | | 31,749 | | | (7,607) | | 1,315 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/04/2024 | . 01/02/2026 | 1 | 81,227 | 188.84 | 7,221 | | | 4,562 | | 10,959 | | | (2,674) | | 455 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/05/2024 | . 01/07/2026 | 1 | 122,158 | 189.01 | 10,884 | | | 6,913 | | 16,421 | | | (3,994) | | 689 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/08/2024 | . 01/08/2026 | 1 | 68,774 | 189.2 | 6,073 | | | 3,865 | | 9,176 | | | (2,210) | | 388 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/09/2024 | . 01/09/2026 | 1 | 160,092 | 188.73 | 14,216 | | | 9,068 | | 21,792 | | | (5,154) | | 904 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/10/2024 | . 01/09/2026 | 1 | 78,701 | 188.53 | 6,934 | | | 4,429 | | 10,800 | | | (2,507) | | 445 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/22/2024 | . 01/22/2026 | 1 | 186,840 | 188.13 | 16,629 | | | 10,903 | | 26,274 | | | (5,732) | | 1,070 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | . 01/23/2024 | . 01/23/2026 | 1 | 163,661 | 188.64 | 14,615 | | | 9,603 | | 22,556 | | | (5,018) | | 938 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/24/2024 | .01/23/2026 | .....1 | ..... 80,563 | ..... 188.18 | ..... | .....7,186 | ..... | .....4,728 | ..... | .....11,313 | ..... | ..... | .....(2,461) | ..... | .....462 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/25/2024 | .01/23/2026 | .....1 | ..... 75,791 | ..... 189.39 | ..... | .....6,654 | ..... | .....4,397 | ..... | .....10,132 | ..... | ..... | .....(2,273) | ..... | .....435 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/26/2024 | .01/26/2026 | .....1 | ..... 138,796 | ..... 189.48 | ..... | .....12,270 | ..... | .....8,135 | ..... | .....18,527 | ..... | ..... | .....(4,163) | ..... | .....798 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/29/2024 | .01/29/2026 | .....1 | ..... 63,108 | ..... 189.67 | ..... | .....5,579 | ..... | .....3,712 | ..... | .....8,373 | ..... | ..... | .....(1,870) | ..... | .....364 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/30/2024 | .01/30/2026 | .....1 | ..... 76,522 | ..... 190.02 | ..... | .....6,818 | ..... | .....4,545 | ..... | .....10,008 | ..... | ..... | .....(2,276) | ..... | .....442 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/31/2024 | .01/30/2026 | .....1 | ..... 70,386 | ..... 189.09 | ..... | .....6,117 | ..... | .....4,083 | ..... | .....9,567 | ..... | ..... | .....(2,036) | ..... | .....407 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/02/2024 | .02/04/2026 | .....1 | ..... 113,696 | ..... 189.66 | ..... | .....10,324 | ..... | .....6,953 | ..... | .....15,142 | ..... | ..... | .....(3,394) | ..... | .....660 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/05/2024 | .02/05/2026 | .....1 | ..... 164,510 | ..... 188.98 | ..... | .....15,069 | ..... | .....10,170 | ..... | .....22,542 | ..... | ..... | .....(4,906) | ..... | .....956 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/06/2024 | .02/06/2026 | .....1 | ..... 73,563 | ..... 189.46 | ..... | .....6,635 | ..... | .....4,487 | ..... | .....9,893 | ..... | ..... | .....(2,151) | ..... | .....428 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/08/2024 | .02/06/2026 | .....1 | ..... 94,081 | ..... 189.31 | ..... | .....8,571 | ..... | .....5,828 | ..... | .....12,737 | ..... | ..... | .....(2,763) | ..... | .....547 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/09/2024 | .02/09/2026 | .....1 | ..... 67,449 | ..... 188.85 | ..... | .....6,199 | ..... | .....4,229 | ..... | .....9,316 | ..... | ..... | .....(1,984) | ..... | .....394 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$K ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/09/2024 | 02/10/2026 | 1 | 60,472 | 188.85 | | 5,563 | | 3,798 | | 8,353 | | | (1,778) | | 353 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$M ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/12/2024 | 02/12/2026 | 1 | 65,412 | 189.64 | | 5,992 | | 4,101 | | 8,764 | | | (1,893) | | 383 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$O ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/13/2024 | 02/13/2026 | 1 | 98,764 | 188.75 | | 9,284 | | 6,368 | | 13,731 | | | (2,921) | | 579 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$R ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/15/2024 | 02/13/2026 | 1 | 106,505 | 190.24 | | 9,937 | | 6,863 | | 13,929 | | | (3,108) | | 624 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$V ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/16/2024 | 02/19/2026 | 1 | 58,879 | 190.23 | | 5,570 | | 3,866 | | 7,736 | | | (1,723) | | 347 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$W ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/16/2024 | 02/18/2026 | 1 | 6,467 | 190.23 | | 611 | | 424 | | 849 | | | (189) | | 38 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$X ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/16/2024 | 02/17/2026 | 1 | 55,175 | 190.23 | | 5,208 | | 3,611 | | 7,243 | | | (1,615) | | 324 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$0 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/21/2024 | 02/20/2026 | 1 | 93,265 | 191.01 | | 8,786 | | 6,119 | | 11,867 | | | (2,672) | | 550 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$2 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/22/2024 | 02/20/2026 | 1 | 176,483 | 191.27 | | 16,766 | | 11,725 | | 22,208 | | | (5,083) | | 1,041 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$5 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/23/2024 | 02/23/2026 | 1 | 80,928 | 191.44 | | 7,656 | | 5,371 | | 10,135 | | | (2,304) | | 479 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$7 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 02/26/2024 | 02/26/2026 | 1 | 195,105 | 190.93 | | 18,574 | | 13,071 | | 25,020 | | | (5,514) | | 1,158 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C9 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/27/2024 | 02/27/2026 | 1 | 80,655 | 191.07 | | 7,694 | | 5,425 | | 10,278 | | | (2,274) | | 479 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$B ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/27/2026 | 1 | 55,961 | 191.16 | | 5,272 | | 3,737 | | 7,109 | | | (1,547) | | 332 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$E ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/27/2026 | 1 | 85,844 | 191.5 | | 8,026 | | 5,698 | | 10,751 | | | (2,348) | | 510 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$F ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/02/2026 | 1 | 141,339 | 191.5 | | 13,243 | | 9,418 | | 17,743 | | | (3,859) | | 842 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$I ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/05/2024 | 03/05/2026 | 1 | 135,441 | 191.63 | | 12,691 | | 9,065 | | 16,949 | | | (3,633) | | 809 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$K ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/06/2024 | 03/06/2026 | 1 | 30,594 | 192.17 | | 2,861 | | 2,047 | | 3,743 | | | (815) | | 183 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$M ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/07/2024 | 03/06/2026 | 1 | 64,384 | 192.38 | | 6,001 | | 4,312 | | 7,803 | | | (1,704) | | 385 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/09/2026 | 1 | 81,992 | 192.61 | | 7,592 | | 5,472 | | 9,863 | | | (2,140) | | 492 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$P ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/06/2026 | 1 | 87,967 | 192.61 | | 8,119 | | 5,843 | | 10,555 | | | (2,298) | | 526 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$R ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/11/2024 | 03/11/2026 | 1 | 78,558 | 193.36 | | 7,314 | | 5,284 | | 9,167 | | | (2,034) | | 472 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$T ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/12/2024 | 03/12/2026 | 1 | 114,300 | 193.49 | | 10,744 | | 7,778 | | 13,269 | | | (2,973) | | 687 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/13/2024 | .03/13/2026 | .....1 | ..... 101,948 | ..... 193.7 | ..... | .....9,614 | ..... | .....6,973 | ..... | .....11,719 | ..... | ..... | .....(2,647) | ..... | .....614 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/15/2024 | .03/13/2026 | .....1 | ..... 112,744 | ..... 193.15 | ..... | .....10,778 | ..... | .....7,860 | ..... | .....13,292 | ..... | ..... | .....(2,946) | ..... | .....679 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/15/2024 | .03/16/2026 | .....1 | ..... 89,518 | ..... 193.15 | ..... | .....8,585 | ..... | .....6,270 | ..... | .....10,571 | ..... | ..... | .....(2,337) | ..... | .....540 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/18/2024 | .03/18/2026 | .....1 | ..... 80,853 | ..... 193.63 | ..... | .....7,794 | ..... | .....5,707 | ..... | .....9,367 | ..... | ..... | .....(2,093) | ..... | .....489 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/19/2024 | .03/19/2026 | .....1 | ..... 468,733 | ..... 194.03 | ..... | .....44,858 | ..... | .....32,904 | ..... | .....53,365 | ..... | ..... | .....(11,983) | ..... | ..... 2,837 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/20/2024 | .03/20/2026 | .....1 | ..... 80,670 | ..... 194.23 | ..... | .....7,688 | ..... | .....5,650 | ..... | .....9,112 | ..... | ..... | .....(2,043) | ..... | .....489 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/21/2024 | .03/20/2026 | .....1 | ..... 84,161 | ..... 194.51 | ..... | .....7,970 | ..... | .....5,881 | ..... | .....9,388 | ..... | ..... | .....(2,110) | ..... | .....510 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/22/2024 | .03/23/2026 | .....1 | ..... 163,744 | ..... 194.15 | ..... | .....15,425 | ..... | .....11,415 | ..... | .....18,609 | ..... | ..... | .....(4,051) | ..... | .....995 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/26/2024 | .03/26/2026 | .....1 | .....208,070 | ..... 194.21 | ..... | .....19,725 | ..... | .....14,658 | ..... | .....23,626 | ..... | ..... | .....(5,080) | ..... | ..... 1,268 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/27/2024 | .03/27/2026 | .....1 | ..... 123,823 | ..... 195.91 | ..... | .....11,664 | ..... | .....8,684 | ..... | .....13,039 | ..... | ..... | .....(2,988) | ..... | .....755 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/28/2024 | .03/27/2026 | .....1 | ..... 348,824 | ..... 196.54 | ..... | .....33,103 | ..... | .....24,748 | ..... | .....35,672 | ..... | ..... | .....(8,446) | ..... | ..... 2,127 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .03/28/2024 | .03/30/2026 | .....1 | ..... 73,790 | ..... 196.54 | ..... | .....7,025 | ..... | .....5,259 | ..... | .....7,568 | ..... | ..... | .....(1,785) | ..... | .....451 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/19/2024 | .04/20/2026 | .....1 | ..... 133,911 | ..... 194.78 | ..... | .....13,485 | ..... | .....10,499 | ..... | .....15,106 | ..... | ..... | .....(3,025) | ..... | .....835 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/03/2024 | .05/01/2026 | .....1 | ..... 450,558 | ..... 195.12 | ..... | .....44,019 | ..... | .....35,082 | ..... | .....50,465 | ..... | ..... | .....(9,070) | ..... | .....2,835 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/18/2024 | .04/17/2026 | .....1 | ..... 102,744 | .....193.5 | ..... | .....10,346 | ..... | .....8,034 | ..... | .....12,221 | ..... | ..... | .....(2,342) | ..... | .....639 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/24/2024 | .05/22/2026 | .....1 | .....706,571 | ..... 195.7 | ..... | .....70,021 | ..... | .....57,915 | ..... | .....78,363 | ..... | ..... | .....(12,408) | ..... | .....4,526 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/21/2024 | .05/21/2026 | .....1 | ..... 201,628 | ..... 197.85 | ..... | .....19,699 | ..... | .....16,154 | ..... | .....20,308 | ..... | ..... | .....(3,562) | ..... | .....1,290 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/10/2024 | .04/10/2026 | .....1 | ..... 134,294 | .....195.2 | ..... | .....13,510 | ..... | .....10,318 | ..... | .....14,760 | ..... | ..... | .....(3,202) | ..... | .....829 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/10/2024 | .05/11/2026 | .....1 | ..... 197,881 | ..... 197.03 | ..... | .....19,511 | ..... | .....15,754 | ..... | .....20,533 | ..... | ..... | .....(3,817) | ..... | .....1,256 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/11/2024 | .04/10/2026 | .....1 | ..... 103,594 | ..... 194.89 | ..... | .....10,390 | ..... | .....7,968 | ..... | .....11,541 | ..... | ..... | .....(2,452) | ..... | .....640 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/12/2024 | .06/12/2026 | .....1 | ..... 239,285 | ..... 195.51 | ..... | .....23,115 | ..... | .....19,654 | ..... | .....27,256 | ..... | ..... | .....(3,483) | ..... | .....1,559 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/24/2024 | .05/26/2026 | .....1 | ..... 86,705 | ..... 195.7 | ..... | .....8,627 | ..... | .....7,144 | ..... | .....9,651 | ..... | ..... | .....(1,520) | ..... | .....557 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/29/2024 | .05/29/2026 | .....1 | ..... 228,449 | ..... 194.12 | ..... | .....22,868 | ..... | .....19,004 | ..... | .....27,242 | ..... | ..... | .....(3,884) | ..... | .....1,472 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/27/2024 | .06/26/2026 | .....1 | ..... 254,126 | ..... 196.58 | ..... | .....24,549 | ..... | .....21,433 | ..... | .....28,046 | ..... | ..... | .....(3,199) | ..... | .....1,675 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .04/26/2024 | .04/27/2026 | .....1 | ..... 149,965 | ..... 195.41 | ..... | .....15,161 | ..... | .....11,950 | ..... | .....16,542 | ..... | ..... | .....(3,256) | ..... | .....940 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/21/2024 | .06/23/2026 | .....1 | ..... 67,203 | ..... 196.2 | ..... | .....6,499 | ..... | .....5,624 | ..... | .....7,511 | ..... | ..... | .....(897) | ..... | .....442 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .04/26/2024 | .04/24/2026 | .....1 | ..... 174,011 | ..... 195.41 | ..... | .....17,540 | ..... | .....13,809 | ..... | .....19,160 | ..... | ..... | .....(3,783) | ..... | .....1,088 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/16/2024 | .05/15/2026 | .....1 | ..... 220,918 | ..... 197.95 | ..... | .....21,451 | ..... | .....17,486 | ..... | .....22,052 | ..... | ..... | .....(4,031) | ..... | .....1,407 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/20/2024 | .06/18/2026 | .....1 | ..... 308,889 | ..... 196.21 | ..... | .....29,777 | ..... | .....25,705 | ..... | .....34,368 | ..... | ..... | .....(4,172) | ..... | .....2,023 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .05/31/2024 | .06/02/2026 | .....1 | ..... 124,028 | ..... 196.92 | ..... | .....12,266 | ..... | .....10,261 | ..... | .....13,155 | ..... | ..... | .....(2,044) | ..... | .....802 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/11/2024 | .06/11/2026 | .....1 | ..... 299,804 | ..... 196.06 | ..... | .....29,651 | ..... | .....25,170 | ..... | .....33,297 | ..... | ..... | .....(4,509) | ..... | .....1,952 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/28/2024 | .06/29/2026 | .....1 | ..... 521,406 | ..... 196.83 | ..... | .....50,576 | ..... | .....44,246 | ..... | .....57,074 | ..... | ..... | .....(6,504) | ..... | .....3,444 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .06/18/2024 | .06/18/2026 | .....1 | ..... 358,613 | ..... 195.47 | ..... | .....34,534 | ..... | .....29,689 | ..... | .....41,135 | ..... | ..... | .....(4,920) | ..... | .....2,348 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 04/30/2024 | 04/30/2026 | 1 | 306,418 | 194.8 | | 31,071 | | 24,583 | | 34,780 | | | (6,512) | | 1,926 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 05/17/2024 | 05/15/2026 | 1 | 270,945 | 198.33 | | 26,417 | | 21,564 | | 26,546 | | | (4,935) | | 1,725 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 05/23/2024 | 05/22/2026 | 1 | 119,869 | 195.7 | | 11,891 | | 9,822 | | 13,294 | | | (2,120) | | 768 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/17/2024 | 06/17/2026 | 1 | 246,754 | 195.13 | | 23,886 | | 20,502 | | 28,699 | | | (3,436) | | 1,614 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 253,414 | 196.2 | | 24,480 | | 21,180 | | 28,297 | | | (3,382) | | 1,665 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/24/2024 | 06/24/2026 | 1 | 294,980 | 197.56 | | 28,436 | | 24,647 | | 31,126 | | | (3,817) | | 1,941 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/13/2024 | 06/12/2026 | 1 | 436,105 | 195.21 | | 41,953 | | 35,819 | | 50,286 | | | (6,273) | | 2,842 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/05/2024 | 05/29/2026 | 1 | 82,864 | 194.81 | | 8,592 | | 7,210 | | 9,601 | | | (1,390) | | 534 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 05/06/2024 | 05/06/2026 | 1 | 73,589 | 195.49 | | 7,204 | | 5,760 | | 8,139 | | | (1,451) | | 465 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 04/29/2024 | 04/29/2026 | 1 | 384,307 | 196.02 | | 38,738 | | 30,597 | | 41,299 | | | (8,172) | | 2,414 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/14/2024 | 06/16/2026 | 1 | 227,243 | 194.98 | | 21,883 | | 18,727 | | 26,543 | | | (3,229) | | 1,486 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/05/2024 | .04/02/2026 | .....1 | ..... 126,285 | ..... 195.65 | ..... | .....12,161 | ..... | ..... 9,218 | ..... | .....13,526 | ..... | ..... | .....(2,978) | ..... | .....774 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/05/2024 | .04/06/2026 | .....1 | ..... 130,087 | ..... 195.65 | ..... | .....12,566 | ..... | ..... 9,541 | ..... | .....13,972 | ..... | ..... | .....(3,060) | ..... | .....801 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/14/2024 | .05/14/2026 | .....1 | ..... 234,720 | ..... 197.37 | ..... | .....23,003 | ..... | ..... 18,642 | ..... | .....24,016 | ..... | ..... | .....(4,380) | ..... | ..... 1,493 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/08/2024 | .05/08/2026 | .....1 | ..... 87,684 | ..... 196.09 | ..... | .....8,602 | ..... | ..... 6,900 | ..... | ..... 9,467 | ..... | ..... | .....(1,709) | ..... | .....555 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/14/2024 | .06/12/2026 | .....1 | ..... 491,575 | ..... 194.98 | ..... | .....47,142 | ..... | ..... 40,305 | ..... | .....57,271 | ..... | ..... | .....(6,994) | ..... | ..... 3,203 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/08/2024 | .04/08/2026 | .....1 | ..... 54,019 | ..... 195.55 | ..... | .....5,267 | ..... | ..... 4,008 | ..... | ..... 5,840 | ..... | ..... | .....(1,263) | ..... | .....333 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .04/04/2024 | .04/02/2026 | .....1 | ..... 234,895 | ..... 195.26 | ..... | .....22,573 | ..... | ..... 17,086 | ..... | .....25,605 | ..... | ..... | .....(5,550) | ..... | ..... 1,440 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/31/2024 | .06/01/2026 | .....1 | ..... 346,476 | ..... 196.92 | ..... | .....34,232 | ..... | ..... 28,629 | ..... | .....36,713 | ..... | ..... | .....(5,713) | ..... | ..... 2,238 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/22/2024 | .05/22/2026 | .....1 | ..... 257,915 | ..... 197.31 | ..... | .....25,302 | ..... | ..... 20,783 | ..... | .....26,648 | ..... | ..... | .....(4,540) | ..... | ..... 1,652 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/13/2024 | .05/13/2026 | .....1 | ..... 68,983 | ..... 197.16 | ..... | .....6,781 | ..... | ..... 5,486 | ..... | ..... 7,120 | ..... | ..... | .....(1,300) | ..... | .....439 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/21/2024 | .06/18/2026 | .....1 | ..... 516,942 | ..... 196.2 | ..... | .....49,730 | ..... | ..... 42,989 | ..... | .....57,516 | ..... | ..... | .....(6,909) | ..... | ..... 3,385 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$P ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 06/10/2024 | 06/10/2026 | 1 | 192,616 | 196.34 | | 19,185 | | 16,259 | | 21,123 | | | (2,943) | | 1,253 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$4 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 05/07/2024 | 05/07/2026 | 1 | 222,757 | 195.89 | | 21,786 | | 17,446 | | 24,237 | | | (4,357) | | 1,409 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$W ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 05/02/2024 | 05/01/2026 | 1 | 192,180 | 194.9 | | 19,064 | | 15,173 | | 21,737 | | | (3,949) | | 1,209 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$Z ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 05/03/2024 | 05/04/2026 | 1 | 301,951 | 195.12 | | 29,591 | | 23,608 | | 33,911 | | | (6,072) | | 1,905 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$I ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 06/06/2024 | 06/05/2026 | 1 | 297,048 | 196.46 | | 28,903 | | 24,398 | | 32,248 | | | (4,599) | | 1,925 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$D ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 04/19/2024 | 04/21/2026 | 1 | 52,636 | 194.78 | | 5,300 | | 4,128 | | 5,943 | | | (1,188) | | 328 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$V ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 04/09/2024 | 04/09/2026 | 1 | 271,428 | 196.11 | | 26,274 | | 20,030 | | 28,625 | | | (6,263) | | 1,675 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$I ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 04/24/2024 | 04/24/2026 | 1 | 142,471 | 196.29 | | 14,261 | | 11,166 | | 15,068 | | | (3,106) | | 891 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$F ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 06/25/2024 | 06/25/2026 | 1 | 416,097 | 197.08 | | 40,112 | | 34,822 | | 44,863 | | | (5,330) | | 2,740 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$G ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 04/23/2024 | 04/23/2026 | 1 | 265,324 | 195.91 | | 26,426 | | 20,655 | | 28,550 | | | (5,792) | | 1,658 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$8 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83 | 05/31/2024 | 05/29/2026 | 1 | 258,023 | 196.92 | | 25,415 | | 21,238 | | 27,263 | | | (4,259) | | 1,662 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/17/2024 | .05/19/2026 | .....1 | .....59,922 | ..... 198.33 | ..... | .....5,866 | ..... | .....4,795 | ..... | .....5,895 | ..... | ..... | .....(1,090) | ..... | .....383 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/16/2024 | .04/16/2026 | .....1 | ..... 243,256 | ..... 192.68 | ..... | .....24,472 | ..... | .....18,892 | ..... | .....29,943 | ..... | ..... | .....(5,598) | ..... | .....1,511 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/15/2024 | .05/15/2026 | .....1 | ..... 63,798 | ..... 198.01 | ..... | .....6,157 | ..... | .....4,998 | ..... | .....6,349 | ..... | ..... | .....(1,164) | ..... | .....406 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/05/2024 | .06/05/2026 | .....1 | .....90,999 | ..... 196.29 | ..... | .....8,909 | ..... | .....7,489 | ..... | .....9,952 | ..... | ..... | .....(1,428) | ..... | .....590 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/28/2024 | .06/26/2026 | .....1 | ..... 480,131 | ..... 196.83 | ..... | .....46,429 | ..... | .....40,593 | ..... | .....52,412 | ..... | ..... | .....(5,995) | ..... | .....3,164 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/28/2024 | .06/30/2026 | .....2 | ..... 281,861 | ..... 196.83 | ..... | .....27,493 | ..... | .....24,318 | ..... | .....30,881 | ..... | ..... | .....(3,236) | ..... | .....1,863 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/20/2024 | .05/20/2026 | .....1 | ..... 353,323 | ..... 197.84 | ..... | .....34,626 | ..... | .....28,347 | ..... | .....35,551 | ..... | ..... | .....(6,309) | ..... | .....2,259 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/01/2024 | .05/01/2026 | .....1 | ..... 140,775 | ..... 194.69 | ..... | .....14,218 | ..... | .....11,269 | ..... | .....16,069 | ..... | ..... | .....(2,961) | ..... | .....886 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/26/2024 | .06/26/2026 | .....1 | ..... 125,146 | ..... 196.72 | ..... | .....12,152 | ..... | .....10,566 | ..... | .....13,724 | ..... | ..... | .....(1,598) | ..... | .....825 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/12/2024 | .04/10/2026 | .....1 | ..... 240,933 | ..... 193.57 | ..... | .....23,877 | ..... | .....18,336 | ..... | .....28,442 | ..... | ..... | .....(5,608) | ..... | .....1,488 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/17/2024 | .04/17/2026 | .....1 | ..... 201,890 | ..... 193.06 | ..... | .....20,128 | ..... | .....15,566 | ..... | .....24,468 | ..... | ..... | .....(4,577) | ..... | .....1,255 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/17/2024 | .05/18/2026 | .....1 | ..... 235,934 | ..... 198.33 | ..... | .....23,074 | ..... | .....18,853 | ..... | .....23,187 | ..... | ..... | .....(4,293) | ..... | .....1,506 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/07/2024 | .06/08/2026 | .....1 | ..... 68,182 | ..... 196.31 | ..... | .....6,791 | ..... | .....5,745 | ..... | .....7,470 | ..... | ..... | .....(1,068) | ..... | .....443 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/12/2024 | .04/13/2026 | .....1 | ..... 197,500 | ..... 193.57 | ..... | .....19,631 | ..... | .....15,095 | ..... | .....23,374 | ..... | ..... | .....(4,592) | ..... | .....1,223 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/09/2024 | .05/08/2026 | .....1 | ..... 191,906 | ..... 196.76 | ..... | .....18,749 | ..... | .....15,103 | ..... | .....20,105 | ..... | ..... | .....(3,704) | ..... | .....1,215 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/02/2024 | .04/02/2026 | .....1 | ..... 112,822 | ..... 196.5 | ..... | .....10,876 | ..... | .....8,187 | ..... | .....11,616 | ..... | ..... | .....(2,697) | ..... | .....692 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/19/2024 | .04/17/2026 | .....1 | ..... 158,265 | ..... 194.78 | ..... | .....15,890 | ..... | .....12,356 | ..... | .....17,822 | ..... | ..... | .....(3,580) | ..... | .....984 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/10/2024 | .05/08/2026 | .....1 | ..... 365,418 | ..... 197.03 | ..... | .....35,921 | ..... | .....28,975 | ..... | .....37,807 | ..... | ..... | .....(7,056) | ..... | .....2,313 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/25/2024 | .04/24/2026 | .....1 | ..... 166,236 | ..... 195.95 | ..... | .....16,790 | ..... | .....13,200 | ..... | .....17,871 | ..... | ..... | .....(3,639) | ..... | .....1,040 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/07/2024 | .06/09/2026 | .....1 | ..... 85,888 | ..... 196.31 | ..... | .....8,572 | ..... | .....7,253 | ..... | .....9,419 | ..... | ..... | .....(1,347) | ..... | .....558 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/07/2024 | .06/05/2026 | .....1 | ..... 436,930 | ..... 196.31 | ..... | .....43,387 | ..... | .....36,675 | ..... | .....47,740 | ..... | ..... | .....(6,854) | ..... | .....2,831 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/04/2024 | .06/04/2026 | .....1 | ..... 182,514 | ..... 196.4 | ..... | .....17,886 | ..... | .....15,012 | ..... | .....19,832 | ..... | ..... | .....(2,891) | ..... | .....1,182 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .05/24/2024 | .05/27/2026 | 1 | 244,205 | 195.7 | | 24,323 | | 20,146 | | 27,206 | | | (4,281) | | 1,571 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .06/14/2024 | .06/15/2026 | 1 | 194,763 | 194.98 | | 18,736 | | 16,030 | | 22,749 | | | (2,768) | | 1,272 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .07/24/2024 | .07/24/2026 | 1 | 127,142 | 200 | | 11,697 | | 10,621 | | 12,350 | | | (1,090) | | 856 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/10/2024 | .09/10/2026 | 1 | 318,516 | 204.11 | | 25,290 | | 24,630 | | 26,583 | | | (693) | | 2,221 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/30/2024 | .08/31/2026 | 1 | 224,453 | 204.84 | | 18,989 | | 18,283 | | 17,937 | | | (805) | | 1,554 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .07/10/2024 | .07/10/2026 | 1 | 159,553 | 196.86 | | 15,189 | | 13,499 | | 17,593 | | | (1,706) | | 1,063 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/06/2024 | .09/08/2026 | 1 | 97,951 | 203.14 | | 7,895 | | 7,667 | | 8,541 | | | (259) | | 682 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .07/25/2024 | .07/22/2026 | 2 | 164,927 | 200.01 | | 15,589 | | 14,159 | | 15,987 | | | (1,466) | | 1,109 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .09/25/2024 | .09/25/2026 | 1 | 160,461 | 204.67 | | 12,612 | | 12,543 | | 13,208 | | | (86) | | 1,131 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .07/19/2024 | .07/20/2026 | 1 | 212,382 | 200.44 | | 19,794 | | 17,888 | | 20,153 | | | (1,977) | | 1,426 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .08/13/2024 | .08/13/2026 | 1 | 251,327 | 201.88 | | 21,212 | | 19,843 | | 22,756 | | | (1,395) | | 1,718 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/05/2024 | .09/04/2026 | .....1 | ..... 75,979 | ..... 203.74 | ..... | .....6,185 | ..... | .....5,997 | ..... | .....6,425 | ..... | ..... | .....(212) | ..... | .....528 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/02/2024 | .08/03/2026 | .....1 | .....365,099 | ..... 202.15 | ..... | .....30,705 | ..... | .....28,340 | ..... | .....32,401 | ..... | ..... | .....(2,478) | ..... | .....2,477 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/26/2024 | .07/28/2026 | .....1 | ..... 88,910 | ..... 201.67 | ..... | .....8,180 | ..... | .....7,472 | ..... | .....8,024 | ..... | ..... | .....(738) | ..... | .....600 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/30/2024 | .09/01/2026 | .....1 | ..... 129,362 | ..... 204.84 | ..... | .....10,957 | ..... | .....10,550 | ..... | .....10,351 | ..... | ..... | .....(464) | ..... | .....896 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/08/2024 | .08/07/2026 | .....1 | ..... 331,221 | ..... 201.36 | ..... | .....28,618 | ..... | .....26,644 | ..... | .....30,553 | ..... | ..... | .....(2,081) | ..... | ..... 2,254 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/15/2024 | .08/14/2026 | .....1 | ..... 149,520 | ..... 202.42 | ..... | .....13,008 | ..... | .....12,237 | ..... | .....13,203 | ..... | ..... | .....(821) | ..... | ..... 1,023 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/14/2024 | .08/14/2026 | .....1 | ..... 147,622 | ..... 202.09 | ..... | .....12,474 | ..... | .....11,686 | ..... | .....13,234 | ..... | ..... | .....(803) | ..... | ..... 1,010 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/05/2024 | .08/05/2026 | .....1 | .....480,345 | ..... 200.02 | ..... | .....40,445 | ..... | .....37,389 | ..... | .....47,041 | ..... | ..... | .....(3,103) | ..... | ..... 3,264 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/16/2024 | .08/14/2026 | .....1 | .....573,905 | ..... 202.61 | ..... | .....49,643 | ..... | .....46,763 | ..... | .....50,275 | ..... | ..... | .....(3,069) | ..... | ..... 3,925 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/27/2024 | .08/27/2026 | .....1 | .....346,742 | ..... 204.19 | ..... | .....29,196 | ..... | .....27,872 | ..... | .....28,488 | ..... | ..... | .....(1,360) | ..... | ..... 2,394 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/06/2024 | .08/06/2026 | .....1 | .....168,922 | ..... 200.34 | ..... | .....14,409 | ..... | .....13,340 | ..... | .....16,299 | ..... | ..... | .....(1,086) | ..... | ..... 1,149 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/02/2024 | .08/04/2026 | .....1 | ..... 109,294 | ..... 202.15 | ..... | ..... 9,203 | ..... | ..... 8,495 | ..... | ..... 9,699 | ..... | ..... | ..... (742) | ..... | ..... 742 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/12/2024 | .07/13/2026 | .....1 | ..... 353,407 | ..... 198.33 | ..... | ..... 32,902 | ..... | ..... 29,417 | ..... | ..... 36,640 | ..... | ..... | ..... (3,601) | ..... | ..... 2,360 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/26/2024 | .07/27/2026 | .....1 | ..... 205,055 | ..... 201.67 | ..... | ..... 18,845 | ..... | ..... 17,212 | ..... | ..... 18,485 | ..... | ..... | ..... (1,701) | ..... | ..... 1,384 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/01/2024 | .07/01/2026 | .....1 | ..... 173,232 | ..... 196.6 | ..... | ..... 16,977 | ..... | ..... 14,878 | ..... | ..... 19,188 | ..... | ..... | ..... (2,116) | ..... | ..... 1,146 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/06/2024 | .09/04/2026 | .....1 | .....1,324,402 | ..... 203.14 | ..... | ..... 106,350 | ..... | ..... 103,265 | ..... | ..... 115,093 | ..... | ..... | ..... (3,506) | ..... | ..... 9,197 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/02/2024 | .07/02/2026 | .....1 | ..... 255,153 | ..... 196.45 | ..... | ..... 24,826 | ..... | ..... 21,821 | ..... | ..... 28,466 | ..... | ..... | ..... (3,061) | ..... | ..... 1,689 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/20/2024 | .08/20/2026 | .....1 | ..... 615,982 | ..... 202.64 | ..... | ..... 52,666 | ..... | ..... 49,773 | ..... | ..... 54,146 | ..... | ..... | ..... (2,958) | ..... | ..... 4,232 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/23/2024 | .08/21/2026 | .....1 | ..... 486,539 | ..... 203.76 | ..... | ..... 40,869 | ..... | ..... 38,894 | ..... | ..... 40,606 | ..... | ..... | ..... (2,133) | ..... | ..... 3,345 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/20/2024 | .09/21/2026 | .....1 | ..... 205,246 | ..... 204.98 | ..... | ..... 16,276 | ..... | ..... 16,119 | ..... | ..... 16,607 | ..... | ..... | ..... (223) | ..... | ..... 1,442 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/26/2024 | .09/25/2026 | .....1 | ..... 229,480 | ..... 204.42 | ..... | ..... 18,221 | ..... | ..... 18,196 | ..... | ..... 19,339 | ..... | ..... | ..... (100) | ..... | ..... 1,617 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/06/2024 | .07/17/2026 | .....2 | ..... 475,692 | ..... 201.09 | ..... | ..... 43,100 | ..... | ..... 39,003 | ..... | ..... 43,711 | ..... | ..... | ..... (4,238) | ..... | ..... 3,186 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/19/2024 | .09/18/2026 | .....1 | .....323,840 | ..... 204.96 | ..... | .....25,681 | ..... | .....25,397 | ..... | .....26,139 | ..... | ..... | .....(387) | ..... | .....2,271 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/16/2024 | .07/16/2026 | .....1 | .....421,777 | ..... 199.56 | ..... | .....39,099 | ..... | .....35,071 | ..... | .....41,516 | ..... | ..... | .....(4,071) | ..... | .....2,823 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/09/2024 | .07/09/2026 | .....1 | .....131,610 | ..... 195.99 | ..... | .....12,582 | ..... | .....11,165 | ..... | .....15,051 | ..... | ..... | .....(1,431) | ..... | .....876 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/24/2024 | .09/24/2026 | .....1 | .....380,219 | ..... 205.45 | ..... | .....29,809 | ..... | .....29,604 | ..... | .....30,140 | ..... | ..... | .....(245) | ..... | .....2,677 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/25/2024 | .07/24/2026 | .....1 | .....195,052 | ..... 200.92 | ..... | .....17,984 | ..... | .....16,396 | ..... | .....18,157 | ..... | ..... | .....(1,653) | ..... | .....1,313 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/31/2024 | .07/31/2026 | .....1 | .....102,796 | ..... 202.43 | ..... | .....9,385 | ..... | .....8,612 | ..... | .....8,974 | ..... | ..... | .....(784) | ..... | .....696 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/21/2024 | .08/21/2026 | .....1 | .....175,478 | ..... 202.98 | ..... | .....14,810 | ..... | .....14,017 | ..... | .....15,197 | ..... | ..... | .....(812) | ..... | .....1,206 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/23/2024 | .09/23/2026 | .....1 | .....246,378 | ..... 205.58 | ..... | .....19,415 | ..... | .....19,255 | ..... | .....19,407 | ..... | ..... | .....(186) | ..... | .....1,734 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/04/2024 | .09/04/2026 | .....1 | .....460,717 | ..... 204.43 | ..... | .....37,825 | ..... | .....36,526 | ..... | .....37,693 | ..... | ..... | .....(1,347) | ..... | .....3,199 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/19/2024 | .08/19/2026 | .....1 | .....215,894 | ..... 203.04 | ..... | .....18,610 | ..... | .....17,562 | ..... | .....18,610 | ..... | ..... | .....(1,071) | ..... | .....1,482 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/16/2024 | .08/18/2026 | .....1 | .....108,685 | ..... 202.61 | ..... | .....9,401 | ..... | .....8,859 | ..... | .....9,554 | ..... | ..... | .....(578) | ..... | .....746 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/30/2024 | .08/28/2026 | .....1 | ..... 337,310 | ..... 204.84 | ..... | ..... 28,469 | ..... | ..... 27,406 | ..... | ..... 26,888 | ..... | ..... | ..... (1,212) | ..... | ..... 2,331 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/30/2024 | .07/30/2026 | .....1 | ..... 367,910 | ..... 202.49 | ..... | ..... 33,701 | ..... | ..... 30,877 | ..... | ..... 32,009 | ..... | ..... | ..... (2,862) | ..... | ..... 2,489 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I5Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/23/2024 | .07/23/2026 | .....1 | ..... 433,798 | ..... 199.29 | ..... | ..... 40,256 | ..... | ..... 36,496 | ..... | ..... 43,437 | ..... | ..... | ..... (3,805) | ..... | ..... 2,919 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/27/2024 | .09/25/2026 | .....1 | ..... 574,728 | ..... 205.28 | ..... | ..... 45,174 | ..... | ..... 45,174 | ..... | ..... 46,524 | ..... | ..... | ..... (186) | ..... | ..... 4,050 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/09/2024 | .08/11/2026 | .....1 | ..... 246,853 | ..... 201.44 | ..... | ..... 21,279 | ..... | ..... 19,846 | ..... | ..... 22,771 | ..... | ..... | ..... (1,512) | ..... | ..... 1,685 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/09/2024 | .09/09/2026 | .....1 | ..... 99,494 | ..... 204.47 | ..... | ..... 7,979 | ..... | ..... 7,760 | ..... | ..... 8,160 | ..... | ..... | ..... (230) | ..... | ..... 693 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/05/2024 | .07/06/2026 | .....1 | ..... 674,394 | ..... 196.35 | ..... | ..... 64,472 | ..... | ..... 57,023 | ..... | ..... 80,222 | ..... | ..... | ..... (7,673) | ..... | ..... 4,479 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/08/2024 | .07/08/2026 | .....1 | ..... 78,534 | ..... 196.14 | ..... | ..... 7,492 | ..... | ..... 6,638 | ..... | ..... 8,918 | ..... | ..... | ..... (862) | ..... | ..... 522 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/20/2024 | .09/18/2026 | .....1 | ..... 913,080 | ..... 204.98 | ..... | ..... 72,225 | ..... | ..... 71,526 | ..... | ..... 73,699 | ..... | ..... | ..... (992) | ..... | ..... 6,403 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/11/2024 | .09/11/2026 | .....1 | ..... 188,506 | ..... 203.38 | ..... | ..... 15,024 | ..... | ..... 14,652 | ..... | ..... 16,298 | ..... | ..... | ..... (391) | ..... | ..... 1,315 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/30/2024 | .09/30/2026 | .....1 | ..... 494,693 | ..... 205.75 | ..... | ..... 39,180 | ..... | ..... 39,180 | ..... | ..... 39,352 | ..... | ..... | ..... | ..... | ..... 3,498 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/27/2024 | 09/29/2026 | 1 | 150,151 | 205.28 | | 11,847 | | 11,847 | | 212 | | | (49) | | 1,061 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 09/02/2026 | 1 | 162,515 | 204.84 | | 13,781 | | 13,270 | | 13,020 | | | (583) | | 1,127 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2024 | 07/24/2026 | 1 | 627,402 | 201.67 | | 57,533 | | 52,526 | | 56,432 | | | (5,216) | | 4,225 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/03/2024 | 09/03/2026 | 1 | 81,976 | 204.74 | | 6,820 | | 6,577 | | 6,600 | | | (252) | | 569 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2024 | 08/25/2026 | 1 | 189,025 | 203.76 | | 15,935 | | 15,169 | | 15,832 | | | (827) | | 1,303 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 07/31/2026 | 1 | 614,686 | 202.15 | | 51,572 | | 47,583 | | 54,366 | | | (4,180) | | 4,161 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/29/2024 | 07/29/2026 | 1 | 212,643 | 201.55 | | 19,521 | | 17,858 | | 19,318 | | | (1,685) | | 1,437 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/01/2024 | 07/31/2026 | 1 | 441,856 | 202.33 | | 39,104 | | 36,030 | | 38,751 | | | (3,218) | | 2,991 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/22/2026 | 1 | 72,796 | 204.98 | | 5,780 | | 5,724 | | 5,890 | | | (79) | | 512 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2024 | 07/17/2026 | 1 | 387,072 | 200.44 | | 35,998 | | 32,517 | | 36,613 | | | (3,610) | | 2,593 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/12/2024 | 07/14/2026 | 1 | 133,624 | 198.33 | | 12,454 | | 11,137 | | 13,867 | | | (1,361) | | 893 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .08/09/2024 | .08/10/2026 | .....1 | ..... 276,785 | ..... 201.44 | ..... | ..... 23,831 | ..... | ..... 22,225 | ..... | ..... 25,504 | ..... | ..... | ..... (1,695) | ..... | ..... 1,888 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .08/26/2024 | .08/26/2026 | .....1 | ..... 196,981 | .....204.4 | ..... | ..... 16,586 | ..... | ..... 15,811 | ..... | ..... 16,017 | ..... | ..... | ..... (795) | ..... | ..... 1,359 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .08/09/2024 | .08/07/2026 | .....1 | ..... 654,504 | ..... 201.44 | ..... | ..... 56,156 | ..... | ..... 52,356 | ..... | ..... 60,178 | ..... | ..... | ..... (4,011) | ..... | ..... 4,454 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .08/28/2024 | .08/28/2026 | .....1 | ..... 325,174 | ..... 204.09 | ..... | ..... 27,250 | ..... | ..... 26,052 | ..... | ..... 26,878 | ..... | ..... | ..... (1,232) | ..... | ..... 2,247 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .09/12/2024 | .09/11/2026 | .....1 | ..... 274,067 | ..... 203.62 | ..... | ..... 22,035 | ..... | ..... 21,579 | ..... | ..... 23,421 | ..... | ..... | ..... (544) | ..... | ..... 1,913 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .08/22/2024 | .08/21/2026 | .....1 | ..... 992,241 | ..... 202.99 | ..... | ..... 84,936 | ..... | ..... 80,718 | ..... | ..... 85,830 | ..... | ..... | ..... (4,544) | ..... | ..... 6,821 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .09/16/2024 | .09/16/2026 | .....1 | ..... 148,704 | ..... 205.05 | ..... | ..... 11,703 | ..... | ..... 11,494 | ..... | ..... 11,943 | ..... | ..... | ..... (224) | ..... | ..... 1,041 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .07/03/2024 | .07/02/2026 | .....1 | ..... 182,528 | ..... 196.43 | ..... | ..... 17,632 | ..... | ..... 15,562 | ..... | ..... 20,382 | ..... | ..... | ..... (2,153) | ..... | ..... 1,208 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .07/11/2024 | .07/10/2026 | .....1 | ..... 517,453 | ..... 197.76 | ..... | ..... 48,227 | ..... | ..... 43,038 | ..... | ..... 54,860 | ..... | ..... | ..... (5,359) | ..... | ..... 3,447 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .08/12/2024 | .08/12/2026 | .....1 | ..... 163,630 | ..... 201.42 | ..... | ..... 14,007 | ..... | ..... 13,083 | ..... | ..... 15,110 | ..... | ..... | ..... (940) | ..... | ..... 1,118 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .07/15/2024 | .07/15/2026 | .....1 | ..... 237,535 | ..... 198.47 | ..... | ..... 21,924 | ..... | ..... 19,636 | ..... | ..... 24,508 | ..... | ..... | ..... (2,313) | ..... | ..... 1,589 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 07/05/2024 | 07/02/2026 | 1 | 515,721 | 196.35 | | 49,097 | | 43,392 | | 57,793 | | | (5,875) | | 3,415 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 09/13/2024 | 09/14/2026 | 1 | 316,975 | 204.32 | | 25,041 | | 24,559 | | 26,282 | | | (582) | | 2,217 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 07/12/2024 | 07/10/2026 | 1 | 535,296 | 198.33 | | 49,676 | | 44,392 | | 55,390 | | | (5,459) | | 3,566 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 07/19/2024 | 07/21/2026 | 1 | 116,807 | 200.44 | | 10,898 | | 9,850 | | 11,095 | | | (1,087) | | 785 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 07/17/2024 | 07/17/2026 | 1 | 91,664 | 201.32 | | 8,488 | | 7,625 | | 8,327 | | | (872) | | 614 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 08/07/2024 | 08/07/2026 | 1 | 378,762 | 200.55 | | 32,384 | | 30,027 | | 36,243 | | | (2,396) | | 2,577 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 09/13/2024 | 09/11/2026 | 1 | 1,486,027 | 204.32 | | 117,099 | | 114,835 | | 122,916 | | | (2,734) | | 10,370 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 08/29/2024 | 08/28/2026 | 1 | 384,963 | 204.35 | | 32,375 | | 31,123 | | 31,419 | | | (1,421) | | 2,660 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 08/16/2024 | 08/17/2026 | 1 | 148,480 | 202.61 | | 12,829 | | 12,088 | | 13,037 | | | (790) | | 1,018 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 09/27/2024 | 09/28/2026 | 1 | 298,604 | 205.28 | | 23,530 | | 23,530 | | 24,241 | | | (97) | | 2,109 | | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPR08K5P83 | 09/17/2024 | 09/17/2026 | 1 | 335,140 | 204.86 | | 26,577 | | 26,139 | | 27,151 | | | (473) | | 2,349 | | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/23/2024 | .08/24/2026 | .....1 | ..... 108,099 | ..... 203.76 | ..... | .....9,102 | ..... | .....8,664 | ..... | .....9,043 | ..... | ..... | ..... (473) | ..... | .....745 | ..... | 0001 ..... |
| SWDD230$1/2Y/Dec 2023 - Jan 2025 ..... | Mortgages ..... | B1 ..... | Interest Rate..... | Barclays PLC ..... G5GSEF7VJP5I7OUK5573 | .12/21/2023 | .01/10/2025 | .....1 | .....48,708,872 | .....2.231 | .....302,969 | ..... | ..... | .....24,546 | ..... | .....24,546 | ..... (285,349) | ..... | ..... | ..... | .....128,745 | ..... | 0002 ..... |
| SWDD230$2/3Y/Dec 2023 - Jan 2026 ..... | Mortgages ..... | B1 ..... | Interest Rate..... | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | .12/21/2023 | .01/09/2026 | .....1 | ..... 97,417,744 | .....2.195 | .....920,598 | ..... | ..... | .....522,730 | ..... | .....522,730 | ..... (412,489) | ..... | ..... | ..... | .....550,370 | ..... | 0002 ..... |
| SWDD230$3/3Y/Dec 2023 - Dec 2026 ..... | Mortgages ..... | B1 ..... | Interest Rate..... | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | .12/21/2023 | .12/23/2026 | .....1 | .....48,708,872 | .....2.215 | .....440,815 | ..... | ..... | .....308,270 | ..... | .....308,270 | ..... (144,938) | ..... | ..... | ..... | .....363,700 | ..... | 0002 ..... |
| Purchased Call/S&P 500 INDEX/SPX161H$H ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .06/29/2021 | .04/01/2025 | .....1 | ..... 1,290,000 | .....4800 | .....112,569 | ..... | ..... | ..... 14,954 | ..... | .....331,013 | ..... | ..... | .....(22,481) | ..... | ..... 4,567 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161H$I ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .06/29/2021 | .04/07/2025 | .....1 | ..... 4,300,000 | .....5200 | .....246,720 | ..... | ..... | .....33,709 | ..... | .....753,647 | ..... | ..... | .....(49,058) | ..... | .....15,471 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161H$J ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .06/29/2021 | .04/22/2025 | .....1 | ..... 1,290,000 | .....5000 | .....93,246 | ..... | ..... | .....13,608 | ..... | .....281,911 | ..... | ..... | .....(18,341) | ..... | ..... 4,822 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161H$K ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .06/29/2021 | .05/20/2025 | .....1 | ..... 8,600,000 | .....5400 | .....418,540 | ..... | ..... | .....68,134 | ..... | ..... 1,245,790 | ..... | ..... | ..... (80,704) | ..... | .....34,282 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161L$H ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .10/27/2021 | .02/11/2025 | .....1 | .....1,143,750 | .....4800 | .....134,723 | ..... | ..... | ..... 14,919 | ..... | .....267,484 | ..... | ..... | .....(30,685) | ..... | ..... 3,465 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161L$I ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .10/27/2021 | .02/11/2025 | .....1 | .....3,431,250 | .....5400 | .....221,873 | ..... | ..... | .....24,570 | ..... | .....399,547 | ..... | ..... | .....(50,535) | ..... | ..... 10,395 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161L$J ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .10/27/2021 | .04/21/2025 | .....1 | .....1,143,750 | .....5600 | .....64,268 | ..... | ..... | ..... 10,222 | ..... | ..... 110,026 | ..... | ..... | .....(13,844) | ..... | ..... 4,265 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX161L$K ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .10/27/2021 | .04/29/2025 | .....1 | .....3,431,250 | .....5700 | .....175,028 | ..... | ..... | .....28,760 | ..... | .....281,527 | ..... | ..... | .....(37,467) | ..... | ..... 13,044 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX6211$9 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .10/29/2020 | .10/28/2024 | .....1 | .....2,226,318 | .....4599 | .....81,122 | ..... | ..... | ..... 1,504 | ..... | .....780,458 | ..... | ..... | .....(15,224) | ..... | ..... 3,083 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX621J$9 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .11/20/2020 | .11/21/2024 | .....1 | ..... 1,611,000 | ..... 4569.3 | .....82,483 | ..... | ..... | ..... 2,885 | ..... | .....549,473 | ..... | ..... | .....(15,459) | ..... | ..... 3,040 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX621J$U ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .12/10/2020 | .12/10/2024 | .....1 | ..... 1,893,000 | .....4711.31 | .....91,621 | ..... | ..... | ..... 4,402 | ..... | .....560,373 | ..... | ..... | ..... (17,183) | ..... | ..... 4,174 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX621K$K ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .12/28/2020 | .12/23/2024 | .....1 | ..... 1,747,566 | .....4745 | .....87,609 | ..... | ..... | ..... 5,001 | ..... | .....502,968 | ..... | ..... | ..... (16,487) | ..... | ..... 4,192 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX621K$T ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .12/31/2020 | .12/31/2024 | .....1 | ..... 1,770,000 | ..... 4824.3 | .....85,137 | ..... | ..... | ..... 5,321 | ..... | .....467,421 | ..... | ..... | .....(15,967) | ..... | ..... 4,443 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX6210$O ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .04/01/2021 | .04/01/2025 | .....1 | .....1,552,000 | ..... 5482.3 | .....52,147 | ..... | ..... | ..... 6,514 | ..... | .....190,271 | ..... | ..... | ..... (9,780) | ..... | ..... 5,495 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX6210$S ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .05/12/2021 | .05/06/2025 | .....1 | .....1,724,983 | .....5784 | .....39,382 | ..... | ..... | ..... 5,882 | ..... | ..... 126,811 | ..... | ..... | ..... (7,416) | ..... | ..... 6,666 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX7156$3 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .01/08/2021 | .01/06/2025 | .....1 | .....1,855,692 | .....4835 | .....91,461 | ..... | ..... | ..... 6,097 | ..... | .....485,136 | ..... | ..... | ..... (17,176) | ..... | ..... 4,808 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX7156$A ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .01/14/2021 | .01/13/2025 | .....1 | .....1,738,054 | .....4897 | .....81,081 | ..... | ..... | ..... 5,796 | ..... | .....424,862 | ..... | ..... | .....(15,217) | ..... | ..... 4,661 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX7156$L ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .01/21/2021 | .01/21/2025 | .....1 | ..... 1,481,000 | .....4946.96 | .....74,791 | ..... | ..... | ..... 5,749 | ..... | .....342,750 | ..... | ..... | .....(14,026) | ..... | ..... 4,120 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX7157$3 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .01/29/2021 | .01/28/2025 | .....1 | .....2,467,508 | .....4831 | .....136,323 | ..... | ..... | ..... 11,142 | ..... | ..... 660,658 | ..... | ..... | .....(25,584) | ..... | ..... 7,074 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX7158$T ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .03/01/2021 | .02/24/2025 | .....1 | .....1,633,039 | .....5302 | .....68,284 | ..... | ..... | ..... 6,857 | ..... | .....254,089 | ..... | ..... | .....(12,850) | ..... | ..... 5,182 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX7159$R ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .03/31/2021 | .03/24/2025 | .....1 | .....1,841,979 | .....5378 | .....65,236 | ..... | ..... | ..... 7,818 | ..... | .....265,836 | ..... | ..... | .....(12,293) | ..... | ..... 6,377 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX715B$8 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | SUNTRUST BANKS INC ..... IYDOJBGJWY9T8XKCSX06 | .04/19/2021 | .04/14/2025 | .....1 | ..... 1,689,026 | .....5633 | .....55,857 | ..... | ..... | ..... 7,491 | ..... | .....157,547 | ..... | ..... | .....(10,512) | ..... | ..... 6,189 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX715ES8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/24/2021 | 05/21/2025 | 1 | 1,669,569 | .5726 | 51,508 | | | 8,207 | | 144,843 | | | (9,680) | | 6,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715QS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2022 | 04/06/2026 | 1 | 2,178,568 | .6629 | 68,017 | | | 25,965 | | 76,356 | | | (12,871) | | 13,408 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX7150SJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2022 | 04/14/2026 | 1 | 1,518,068 | .6463 | 58,626 | | | 22,579 | | 77,162 | | | (11,033) | | 9,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX721CST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/24/2022 | 01/21/2026 | 1 | 1,690,896 | .6520 | 40,156 | | | 13,155 | | 58,381 | | | (7,546) | | 9,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821DSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/23/2022 | 08/11/2026 | 1 | 3,820,000 | .6000 | 113,910 | | | 58,506 | | 552,052 | | | (23,520) | | 26,070 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821DSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/23/2022 | 09/22/2026 | 1 | 3,820,000 | .6200 | 99,240 | | | 52,458 | | 465,771 | | | (19,862) | | 26,863 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821JS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 10/31/2025 | 1 | 1,002,500 | .5600 | 24,033 | | | 9,687 | | 152,780 | | | (6,706) | | 5,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 11/04/2025 | 1 | 2,005,000 | .6400 | 14,515 | | | 5,886 | | 79,087 | | | (4,034) | | 10,495 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 11/20/2025 | 1 | 2,005,000 | .5600 | 50,075 | | | 20,781 | | 312,607 | | | (13,693) | | 10,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 12/17/2025 | 1 | 2,005,000 | .6600 | 12,335 | | | 5,309 | | 59,095 | | | (3,285) | | 11,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9055S1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/03/2020 | 12/02/2024 | 1 | 2,129,000 | 4702.57 | 100,702 | | | 4,288 | | 633,589 | | | (18,899) | | 4,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9056S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/17/2020 | 12/17/2024 | 1 | 1,408,000 | 4774.83 | 66,035 | | | 3,490 | | 389,833 | | | (12,384) | | 3,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9058S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/24/2021 | 02/18/2025 | 1 | 1,714,977 | .5333 | 70,417 | | | 6,785 | | 252,051 | | | (13,261) | | 5,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA00LS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/05/2021 | 02/03/2025 | 1 | 2,025,535 | .4927 | 115,896 | | | 9,957 | | 490,638 | | | (21,765) | | 5,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB178SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2020 | 10/21/2024 | 1 | 1,423,192 | .4763 | 45,542 | | | 626 | | 410,685 | | | (8,570) | | 1,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13KS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2021 | 05/13/2025 | 1 | 4,340,000 | .6000 | 111,970 | | | 17,915 | | 202,569 | | | (21,852) | | 17,037 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13LS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/09/2021 | 06/16/2025 | 1 | 4,340,000 | .6150 | 109,490 | | | 19,699 | | 156,801 | | | (20,862) | | 18,279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13NSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2021 | 06/04/2025 | 1 | 6,600,000 | .6400 | 125,865 | | | 22,006 | | 98,517 | | | (24,476) | | 27,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13NS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2021 | 06/17/2025 | 1 | 6,600,000 | .6500 | 116,355 | | | 21,223 | | 76,548 | | | (22,420) | | 27,852 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13NSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2021 | 07/02/2025 | 1 | 8,800,000 | .6600 | 144,700 | | | 27,629 | | 81,140 | | | (27,591) | | 38,192 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF008S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/22/2023 | 01/30/2025 | 1 | 2,005,000 | .3300 | 77,085 | | | 13,211 | | 3,110 | | | (29,832) | | 5,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF008S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/22/2023 | 05/07/2026 | 1 | 2,005,000 | .3000 | 80,850 | | | 40,356 | | 15,122 | | | (18,934) | | 12,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13ES6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2022 | 12/26/2025 | 1 | 4,250,000 | .5800 | 209,470 | | | 70,553 | | 515,678 | | | (42,800) | | 23,647 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13ES7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2022 | 02/24/2026 | 1 | 4,250,000 | .5200 | 392,550 | | | 143,383 | | 984,772 | | | (76,773) | | 25,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13ES8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2022 | 03/11/2026 | 1 | 4,250,000 | .5800 | 227,150 | | | 84,499 | | 568,994 | | | (43,954) | | 25,534 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13ES9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2022 | 04/14/2026 | 1 | 4,250,000 | .5400 | 341,170 | | | 131,944 | | 867,421 | | | (64,469) | | 26,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 07/15/2025 | 1 | 1,576,000 | .6000 | 31,324 | | | 7,838 | | 102,595 | | | (7,470) | | 7,000 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 01/22/2026 | 1 | 3,940,000 | .6400 | 71,650 | | | 25,597 | | 208,075 | | | (14,651) | | 22,568 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG13KSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 02/20/2026 | 1 | 1,970,000 | .6200 | 45,700 | | | 16,949 | | 161,063 | | | (9,147) | | 11,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 04/28/2026 | 1 | 2,758,000 | .6400 | 58,352 | | | 23,357 | | 190,117 | | | (11,134) | | 17,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 04/29/2026 | 1 | 1,970,000 | .6000 | 61,870 | | | 24,791 | | 240,942 | | | (11,797) | | 12,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 05/05/2026 | 1 | 1,576,000 | .6200 | 40,896 | | | 16,489 | | 149,799 | | | (7,765) | | 9,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13RSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2022 | 05/15/2026 | 1 | 3,880,000 | .5600 | 146,700 | | | 70,202 | | 748,079 | | | (32,416) | | 24,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13RSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2022 | 06/10/2026 | 1 | 3,880,000 | .5700 | 136,220 | | | 66,652 | | 697,316 | | | (29,482) | | 25,243 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V8A | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/02/2024 | 04/10/2026 | 1 | 5,475,000 | .6000 | | 373,490 | | 322,454 | | 463,834 | | | (51,954) | | 33,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161LSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 09/10/2025 | 1 | 4,700,000 | .5550 | 356,840 | | | 87,681 | | 603,637 | | | (69,739) | | 22,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 10/10/2025 | 1 | 4,700,000 | .5550 | 366,050 | | | 95,736 | | 630,714 | | | (70,040) | | 23,820 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 12/22/2025 | 1 | 4,700,000 | .5725 | 330,070 | | | 98,165 | | 559,424 | | | (60,092) | | 26,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 01/06/2026 | 1 | 4,705,000 | .6000 | 252,050 | | | 76,711 | | 397,548 | | | (45,435) | | 26,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 04/14/2026 | 1 | 4,705,000 | .5775 | 339,850 | | | 117,770 | | 607,202 | | | (57,552) | | 29,165 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 05/22/2026 | 1 | 4,705,000 | .5900 | 314,610 | | | 113,747 | | 556,619 | | | (52,055) | | 30,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 06/12/2026 | 1 | 4,705,000 | .5900 | 320,380 | | | 118,397 | | 569,225 | | | (52,346) | | 30,660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 06/29/2026 | 1 | 4,705,000 | .5850 | 339,100 | | | 127,463 | | 610,726 | | | (54,849) | | 31,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 07/07/2026 | 1 | 4,705,000 | .5900 | 327,240 | | | 123,966 | | 585,337 | | | (52,681) | | 31,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX161MSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 11/08/2021 | 07/31/2026 | 1 | 4,705,000 | .5900 | 334,720 | | | 129,694 | | 604,191 | | | (53,136) | | 31,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX621DSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/29/2020 | 11/08/2024 | 1 | 9,060,000 | .3300 | 1,076,340 | | | 25,247 | | 7,437,155 | | | (181,599) | | 14,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX621DSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/29/2020 | 04/11/2025 | 1 | 9,060,000 | .3200 | 1,248,840 | | | 135,162 | | 7,891,083 | | | (192,453) | | 32,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX900AS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/03/2020 | 02/21/2025 | 1 | 8,250,000 | .3600 | 940,425 | | | 80,964 | | 5,564,625 | | | (154,947) | | 25,909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX900AS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/03/2020 | 04/25/2025 | 1 | 16,500,000 | .3700 | 1,731,050 | | | 206,842 | | 10,776,530 | | | (274,802) | | 62,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX900CS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/10/2020 | 08/08/2025 | 1 | 1,632,000 | 6134.2 | 14,688 | | | 2,507 | | 94,628 | | | (2,206) | | 7,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX900GS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2020 | 11/01/2024 | 1 | 13,820,000 | .3800 | 1,521,400 | | | 30,907 | | 7,923,117 | | | (272,816) | | 20,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX90518S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 05/18/2020 | 05/16/2025 | 1 | 1,527,000 | 5893.05 | 9,773 | | | 1,218 | | 127,835 | | | (1,468) | | 6,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA00GSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/19/2021 | 06/13/2025 | 1 | 5,685,000 | .4650 | 386,355 | | | 61,422 | | 1,926,369 | | | (65,916) | | 23,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA00GSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/19/2021 | 10/06/2025 | 1 | 3,790,000 | .4750 | 261,350 | | | 56,253 | | 1,263,426 | | | (41,609) | | 19,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA00GSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/19/2021 | 11/24/2025 | 1 | 3,790,000 | .4850 | 242,660 | | | 57,508 | | 1,207,019 | | | (37,564) | | 20,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17MS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2020 | 12/27/2024 | 1 | 9,990,000 | .4000 | 722,520 | | | 34,941 | | 5,422,059 | | | (109,923) | | 24,526 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB13FSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/29/2020 | 02/24/2025 | 1 | 9,060,000 | .3400 | 991,560 | | | 83,778 | | 7,265,326 | | | (156,863) | | 28,748 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17DSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/19/2021 | 01/07/2025 | 1 | 7,580,000 | .4250 | 752,580 | | | 50,969 | | 3,138,018 | | | (142,310) | | 19,738 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13NSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2021 | 01/28/2025 | 1 | 2,200,000 | .5100 | 148,970 | | | 13,850 | | 391,021 | | | (31,839) | | 6,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13NSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2021 | 08/08/2025 | 1 | 3,300,000 | .5150 | 252,428 | | | 53,332 | | 670,157 | | | (46,923) | | 15,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13NST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2021 | 11/24/2025 | 1 | 6,600,000 | .6000 | 245,175 | | | 65,018 | | 550,452 | | | (42,464) | | 35,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 01/30/2024 | 02/12/2025 | 1 | 4,920,000 | .4700 | 164,170 | | | 58,352 | | 32,167 | | | (105,693) | | 14,961 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/30/2024 | 01/21/2028 | 1 | 2,460,000 | .5400 | 362,105 | | | 301,421 | | 618,928 | | | (60,850) | | 22,376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/30/2024 | 07/21/2028 | 1 | 3,690,000 | .5700 | 502,875 | | | 427,998 | | 863,903 | | | (75,093) | | 36,005 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 02/09/2027 | 1 | 394,000 | .5200 | 35,583 | | | 17,802 | | 118,955 | | | (5,659) | | 3,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 05/07/2027 | 1 | 394,000 | .5800 | 23,139 | | | 12,133 | | 84,220 | | | (3,503) | | 3,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 02/10/2028 | 1 | 1,182,000 | .6200 | 66,090 | | | 38,856 | | 232,452 | | | (8,669) | | 10,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG13KSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 04/13/2028 | 1 | 788,000 | .6200 | 46,758 | | | 28,055 | | 162,570 | | | (5,953) | | 7,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/30/2024 | 08/31/2027 | 1 | 1,230,000 | .5750 | 122,083 | | | 99,385 | | 234,243 | | | (22,756) | | 10,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/30/2024 | 05/19/2028 | 1 | 1,230,000 | .5900 | 138,353 | | | 116,925 | | 249,861 | | | (21,488) | | 11,726 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13HSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/30/2024 | 07/19/2028 | 1 | 1,230,000 | .5850 | 150,743 | | | 128,270 | | 265,477 | | | (22,537) | | 11,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715XSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2022 | 10/02/2024 | 1 | 1,571,364 | .4433 | 127,838 | | | 177 | | 576,832 | | | (48,181) | | 582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715XSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2022 | 10/03/2024 | 1 | 1,673,830 | .3655 | 302,129 | | | 836 | | 957,241 | | | (113,713) | | 759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715XSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/07/2022 | 10/09/2024 | 1 | 2,702,000 | 3597.8 | 468,527 | | | 5,149 | | 1,605,971 | | | (175,138) | | 2,121 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715YS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/20/2022 | 10/11/2024 | 1 | 1,487,478 | .3618 | 265,049 | | | 3,691 | | 879,577 | | | (100,586) | | 1,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715YS5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/26/2022 | 10/24/2024 | 1 | 1,735,152 | .3736 | 328,255 | | | 10,385 | | 936,727 | | | (123,377) | | 2,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715YSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/01/2022 | 10/25/2024 | 1 | 1,407,066 | .3758 | 258,270 | | | 8,585 | | 742,310 | | | (97,743) | | 1,841 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715YSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/03/2022 | 10/31/2024 | 1 | 2,647,689 | .3847 | 389,518 | | | 16,140 | | 1,324,218 | | | (146,604) | | 3,858 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715YSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/04/2022 | 11/04/2024 | 1 | 1,514,000 | 3718.14 | 265,858 | | | 12,434 | | 825,268 | | | (99,651) | | 2,344 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715YSL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/04/2022 | 11/06/2024 | 1 | 1,473,000 | 3735.11 | 255,271 | | | 12,606 | | 796,532 | | | (95,422) | | 2,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715ZS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/21/2022 | 11/15/2024 | 1 | 1,571,231 | .3946 | 258,372 | | | 16,081 | | 728,597 | | | (97,647) | | 2,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715ZSD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/25/2022 | 11/26/2024 | 1 | 2,190,000 | 3979.01 | 365,949 | | | 28,150 | | 982,615 | | | (136,981) | | 4,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715ZSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/05/2022 | 12/04/2024 | 1 | 1,634,184 | .4847 | 97,026 | | | 8,530 | | 386,873 | | | (36,418) | | 3,448 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX715Z$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/05/2022 | 12/04/2024 | 1 | 1,651,917 | 5036 | 75,717 | | | 6,656 | | 318,810 | | | (28,420) | | 3,486 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715Z$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/20/2022 | 12/19/2024 | 1 | 1,726,272 | 3785 | 285,542 | | | 30,986 | | 901,894 | | | (107,176) | | 4,041 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/23/2022 | 12/26/2024 | 1 | 2,704,000 | 3787.15 | 449,946 | | | 53,080 | | 1,412,702 | | | (167,963) | | 6,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/27/2022 | 12/20/2024 | 1 | 1,698,702 | 3807 | 273,234 | | | 30,275 | | 881,048 | | | (103,406) | | 4,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$D | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/03/2023 | 02/05/2025 | 1 | 1,827,000 | 4090.98 | 265,646 | | | 46,278 | | 765,842 | | | (99,300) | | 5,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/06/2023 | 01/31/2025 | 1 | 1,466,371 | 4134 | 201,684 | | | 34,033 | | 598,732 | | | (76,223) | | 4,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$R | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2023 | 02/07/2025 | 1 | 2,164,731 | 4155 | 289,686 | | | 51,544 | | 872,474 | | | (108,881) | | 6,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/09/2023 | 02/04/2025 | 1 | 1,627,923 | 4931 | 74,393 | | | 12,983 | | 370,684 | | | (28,077) | | 4,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8155$I | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/26/2023 | 05/29/2025 | 1 | 1,565,000 | 4157.09 | 229,586 | | | 75,584 | | 642,406 | | | (85,704) | | 6,358 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8157$3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/12/2023 | 07/11/2025 | 1 | 2,143,237 | 4419 | 311,191 | | | 120,971 | | 731,318 | | | (116,803) | | 9,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8157$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/14/2023 | 07/16/2025 | 1 | 3,170,000 | 4469.38 | 443,800 | | | 175,328 | | 1,030,081 | | | (165,895) | | 14,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8158$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/08/2023 | 09/09/2025 | 1 | 1,877,000 | 4430.75 | 272,916 | | | 128,585 | | 643,542 | | | (102,157) | | 9,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8158$X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/15/2023 | 09/15/2025 | 1 | 1,692,000 | 4383.57 | 254,646 | | | 122,244 | | 598,328 | | | (95,449) | | 8,284 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8158$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/15/2023 | 09/16/2025 | 1 | 1,479,000 | 4383.57 | 222,737 | | | 107,085 | | 523,163 | | | (83,374) | | 7,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8158$Z | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/15/2023 | 09/17/2025 | 1 | 2,116,000 | 4390.24 | 316,765 | | | 152,517 | | 745,885 | | | (118,409) | | 10,390 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/15/2023 | 09/16/2025 | 1 | 1,491,000 | 5487.24 | 47,563 | | | 22,867 | | 218,257 | | | (17,804) | | 7,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/26/2023 | 09/19/2025 | 1 | 2,063,187 | 4380 | 266,233 | | | 130,166 | | 743,910 | | | (100,757) | | 10,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/17/2023 | 11/18/2025 | 1 | 2,697,000 | 4457.59 | 386,750 | | | 219,406 | | 920,403 | | | (144,767) | | 14,362 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8215$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/30/2022 | 10/02/2024 | 1 | 1,607,000 | 4230.67 | 128,881 | | | 177 | | 686,751 | | | (48,177) | | 595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/10/2022 | 10/04/2024 | 1 | 1,734,700 | 3734 | 253,389 | | | 1,051 | | 935,028 | | | (95,763) | | 908 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/10/2022 | 10/09/2024 | 1 | 1,902,791 | 4503 | 117,928 | | | 1,296 | | 653,756 | | | (44,263) | | 1,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/10/2022 | 10/04/2024 | 1 | 1,584,125 | 4657 | 77,268 | | | 321 | | 471,401 | | | (29,202) | | 829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2022 | 10/11/2024 | 1 | 1,522,007 | 3574 | 257,924 | | | 3,543 | | 927,604 | | | (96,810) | | 1,321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8216$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/13/2022 | 10/11/2024 | 1 | 1,492,984 | 3495 | 299,626 | | | 4,133 | | 956,395 | | | (112,617) | | 1,296 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8217$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/20/2022 | 10/18/2024 | 1 | 1,514,790 | 4392 | 121,319 | | | 2,845 | | 567,825 | | | (45,599) | | 1,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8218$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/27/2022 | 10/25/2024 | 1 | 1,552,108 | 3830 | 257,081 | | | 8,510 | | 793,882 | | | (96,626) | | 2,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8218$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/27/2022 | 10/25/2024 | 1 | 1,571,815 | 4547 | 124,953 | | | 4,136 | | 509,165 | | | (46,965) | | 2,057 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX8218$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/31/2022 | 10/25/2024 | 1 | 1,621,529 | .4767 | 108,813 | | | 3,612 | | 439,247 | | | (41,124) | | 2,122 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8219$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/17/2022 | 11/15/2024 | 1 | 1,867,533 | .4901 | 104,492 | | | 6,486 | | 428,673 | | | (39,274) | | 3,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8219$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/18/2022 | 11/20/2024 | 1 | 1,938,000 | 4802.03 | 128,877 | | | 8,839 | | 487,830 | | | (48,175) | | 3,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821A$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/22/2024 | 1 | 1,433,686 | .3981 | 225,985 | | | 16,253 | | 643,822 | | | (85,407) | | 2,732 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821A$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/27/2024 | 1 | 1,463,072 | .4590 | 123,477 | | | 9,668 | | 444,726 | | | (46,346) | | 2,916 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821A$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/27/2024 | 1 | 1,603,037 | .4794 | 103,034 | | | 8,067 | | 404,138 | | | (38,673) | | 3,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821B$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/28/2022 | 11/27/2024 | 1 | 1,544,336 | .4983 | 76,231 | | | 5,969 | | 321,388 | | | (28,613) | | 3,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821C$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/09/2022 | 12/09/2024 | 1 | 1,455,000 | 3865.92 | 245,895 | | | 23,338 | | 713,486 | | | (92,169) | | 3,186 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821C$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/09/2022 | 12/11/2024 | 1 | 1,842,000 | 4653.98 | 131,519 | | | 12,809 | | 542,016 | | | (49,163) | | 4,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821C$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/09/2022 | 12/11/2024 | 1 | 1,987,000 | 4882.17 | 103,324 | | | 10,063 | | 473,282 | | | (38,623) | | 4,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821C$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/13/2022 | 12/12/2024 | 1 | 2,179,080 | .3932 | 374,640 | | | 37,052 | | 1,022,543 | | | (140,618) | | 4,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821D$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/16/2022 | 12/18/2024 | 1 | 2,532,000 | 3796.5 | 428,668 | | | 45,866 | | 1,315,206 | | | (160,239) | | 5,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821D$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/16/2022 | 12/18/2024 | 1 | 2,194,000 | 4566.2 | 160,381 | | | 17,160 | | 710,813 | | | (59,952) | | 5,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821D$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/21/2022 | 12/20/2024 | 1 | 1,531,618 | .4490 | 126,052 | | | 13,852 | | 528,287 | | | (47,313) | | 3,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821ESM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2022 | 12/27/2024 | 1 | 1,673,916 | .4413 | 146,780 | | | 17,638 | | 617,094 | | | (55,168) | | 4,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821ESN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2022 | 12/27/2024 | 1 | 1,932,923 | .4885 | 86,646 | | | 10,412 | | 482,312 | | | (32,567) | | 4,745 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821FS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/03/2023 | 01/03/2025 | 1 | 1,610,000 | 4550.73 | 110,607 | | | 14,262 | | 536,920 | | | (41,459) | | 4,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821FSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2023 | 12/31/2024 | 1 | 1,723,396 | .4760 | 83,790 | | | 10,561 | | 482,419 | | | (31,623) | | 4,326 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821FSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/06/2023 | 01/08/2025 | 1 | 1,591,000 | 4812.37 | 78,595 | | | 10,673 | | 420,128 | | | (29,379) | | 4,164 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821GST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/23/2023 | 01/17/2025 | 1 | 1,741,636 | .5104 | 51,160 | | | 7,642 | | 339,166 | | | (19,335) | | 4,759 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821HS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/30/2023 | 01/24/2025 | 1 | 2,150,637 | .5020 | 66,604 | | | 10,594 | | 453,088 | | | (25,172) | | 6,062 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/01/2023 | 01/30/2025 | 1 | 1,345,953 | .3985 | 218,062 | | | 36,294 | | 617,741 | | | (81,960) | | 3,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/01/2023 | 01/31/2025 | 1 | 1,724,402 | .4077 | 251,105 | | | 42,081 | | 742,315 | | | (94,251) | | 5,005 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/06/2023 | 01/31/2025 | 1 | 1,508,573 | .4816 | 83,649 | | | 14,115 | | 386,474 | | | (31,613) | | 4,379 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/06/2023 | 01/31/2025 | 1 | 1,506,334 | .5255 | 37,201 | | | 6,277 | | 237,767 | | | (14,059) | | 4,372 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/07/2023 | 02/06/2025 | 1 | 1,452,306 | .4077 | 215,958 | | | 37,971 | | 620,865 | | | (81,058) | | 4,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8211$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/09/2023 | 02/07/2025 | 1 | 1,548,813 | .5146 | 47,944 | | | 8,531 | | 282,224 | | | (18,020) | | 4,622 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821JS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/10/2023 | 02/12/2025 | 1 | 1,500,000 | 5104.89 | 51,900 | | | 9,540 | | 289,798 | | | (19,401) | | 4,561 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821JSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/15/2023 | 02/14/2025 | 1 | 1,840,915 | .4116 | 272,847 | | | 50,971 | | 767,299 | | | (102,411) | | 5,639 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX821JST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/17/2023 | 02/19/2025 | 1 | 2,685,000 | 4028.1 | 411,611 | | | 79,721 | | 1,190,888 | | | (153,863) | | 8,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/24/2023 | 02/25/2025 | 1 | 2,508,000 | 3900.56 | 402,032 | | | 81,180 | | 1,223,395 | | | (150,488) | | 7,985 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/24/2023 | 02/26/2025 | 1 | 1,534,000 | 4994.31 | 53,383 | | | 10,838 | | 348,644 | | | (19,955) | | 4,901 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/01/2023 | 02/14/2025 | 1 | 1,500,185 | 4895 | 53,779 | | | 10,244 | | 359,423 | | | (20,580) | | 4,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821KSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/01/2023 | 02/14/2025 | 1 | 1,550,588 | 5149 | 34,012 | | | 6,479 | | 284,837 | | | (13,016) | | 4,750 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821LS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/03/2023 | 03/04/2025 | 1 | 2,064,000 | 3976.86 | 325,699 | | | 68,898 | | 951,994 | | | (121,915) | | 6,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821LSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/14/2023 | 03/13/2025 | 1 | 1,499,122 | 3850 | 224,305 | | | 50,222 | | 768,886 | | | (84,191) | | 5,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821MSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/16/2023 | 03/14/2025 | 1 | 1,441,891 | 3913 | 217,260 | | | 49,146 | | 712,687 | | | (81,659) | | 4,847 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821MSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/16/2023 | 03/12/2025 | 1 | 1,502,919 | 4854 | 59,695 | | | 13,376 | | 401,753 | | | (22,498) | | 5,022 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821MSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/16/2023 | 03/07/2025 | 1 | 2,054,345 | 5011 | 58,857 | | | 12,870 | | 465,777 | | | (22,336) | | 6,758 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821MSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/20/2023 | 03/14/2025 | 1 | 1,562,405 | 3917 | 228,243 | | | 51,773 | | 763,311 | | | (86,260) | | 5,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821MSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/23/2023 | 03/21/2025 | 1 | 2,629,216 | 3944 | 376,574 | | | 88,820 | | 1,264,359 | | | (141,538) | | 9,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821MSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/24/2023 | 03/24/2025 | 1 | 1,961,000 | 3909.44 | 294,738 | | | 70,543 | | 957,675 | | | (110,476) | | 6,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 04/01/2025 | 1 | 2,204,000 | 4037.4 | 331,261 | | | 82,815 | | 976,316 | | | (123,997) | | 7,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/03/2023 | 04/02/2025 | 1 | 1,929,356 | 5206 | 48,552 | | | 12,205 | | 351,590 | | | (18,224) | | 6,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/05/2023 | 04/03/2025 | 1 | 2,118,292 | 4082 | 290,204 | | | 73,449 | | 920,067 | | | (109,075) | | 7,540 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/05/2023 | 04/04/2025 | 1 | 1,632,039 | 4101 | 219,023 | | | 55,658 | | 700,894 | | | (82,209) | | 5,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/05/2023 | 04/04/2025 | 1 | 1,471,654 | 4751 | 81,492 | | | 20,709 | | 419,040 | | | (30,588) | | 5,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/05/2023 | 03/28/2025 | 1 | 1,424,362 | 5000 | 49,387 | | | 12,193 | | 325,835 | | | (18,716) | | 4,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/05/2023 | 04/04/2025 | 1 | 1,438,699 | 5147 | 37,076 | | | 9,422 | | 279,521 | | | (13,916) | | 5,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/06/2023 | 04/08/2025 | 1 | 2,512,000 | 4039.75 | 369,013 | | | 95,670 | | 1,114,012 | | | (137,939) | | 9,062 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/06/2023 | 04/09/2025 | 1 | 2,127,000 | 5227.74 | 49,772 | | | 12,954 | | 377,521 | | | (18,580) | | 7,693 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821NSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 04/16/2025 | 1 | 1,500,000 | 5039.65 | 55,050 | | | 14,876 | | 326,109 | | | (20,578) | | 5,524 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/20/2023 | 04/17/2025 | 1 | 1,540,000 | 5230.38 | 35,266 | | | 9,645 | | 274,534 | | | (13,273) | | 5,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/25/2023 | 04/25/2025 | 1 | 1,653,000 | 5089.54 | 45,953 | | | 12,985 | | 350,980 | | | (17,225) | | 6,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/27/2023 | 04/25/2025 | 1 | 1,832,000 | 5204.34 | 44,884 | | | 12,753 | | 339,268 | | | (16,870) | | 6,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/28/2023 | 04/30/2025 | 1 | 2,124,000 | 4121.53 | 305,219 | | | 88,342 | | 893,805 | | | (114,093) | | 8,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/01/2023 | 04/28/2025 | 1 | 2,631,852 | 4083 | 402,971 | | | 116,007 | | 1,146,960 | | | (151,668) | | 9,981 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/01/2023 | 04/25/2025 | 1 | 1,509,912 | 4850 | 80,330 | | | 22,888 | | 394,071 | | | (30,359) | | 5,685 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX8210SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/01/2023 | 04/25/2025 | 1 | 1,525,450 | 5089 | 51,508 | | | 14,676 | | 320,047 | | | (19,466) | | 5,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/01/2023 | 04/29/2025 | 1 | 1,584,596 | 5267 | 37,130 | | | 10,725 | | 273,597 | | | (13,956) | | 6,024 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821PS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/04/2023 | 05/02/2025 | 1 | 2,575,283 | 4107 | 329,654 | | | 96,850 | | 1,102,543 | | | (123,903) | | 9,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821PSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/05/2023 | 05/07/2025 | 1 | 2,329,000 | 4090.75 | 331,883 | | | 99,246 | | 1,006,422 | | | (124,060) | | 9,020 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821PSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/11/2023 | 05/09/2025 | 1 | 1,453,000 | 5225.23 | 31,821 | | | 9,656 | | 267,346 | | | (11,960) | | 5,653 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/15/2023 | 05/13/2025 | 1 | 2,178,432 | 4086 | 310,580 | | | 95,695 | | 947,010 | | | (116,734) | | 8,552 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/15/2023 | 05/14/2025 | 1 | 1,964,888 | 5035 | 65,093 | | | 20,118 | | 439,647 | | | (24,432) | | 7,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/15/2023 | 05/09/2025 | 1 | 1,414,788 | 5194 | 33,388 | | | 10,159 | | 269,717 | | | (12,618) | | 5,504 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/15/2023 | 05/09/2025 | 1 | 1,419,682 | 5289 | 27,217 | | | 8,282 | | 243,152 | | | (10,286) | | 5,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/18/2023 | 05/16/2025 | 1 | 1,505,000 | 5331.52 | 31,906 | | | 9,990 | | 242,554 | | | (11,992) | | 5,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/18/2023 | 05/16/2025 | 1 | 1,479,020 | 4087 | 220,835 | | | 69,144 | | 643,854 | | | (83,003) | | 5,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8210SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/18/2023 | 05/16/2025 | 1 | 1,418,740 | 4151 | 196,640 | | | 61,569 | | 592,736 | | | (73,908) | | 5,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821RSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/25/2023 | 05/23/2025 | 1 | 1,835,000 | 5263.82 | 40,921 | | | 13,226 | | 326,205 | | | (15,380) | | 7,362 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821SSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/26/2023 | 05/27/2025 | 1 | 1,426,000 | 4104.52 | 220,317 | | | 72,126 | | 603,854 | | | (82,468) | | 5,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821SSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/30/2023 | 05/20/2025 | 1 | 2,198,654 | 5369 | 40,668 | | | 13,066 | | 340,186 | | | (15,455) | | 8,764 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821SSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/31/2023 | 05/30/2025 | 1 | 2,024,000 | 4179.83 | 277,693 | | | 91,929 | | 829,231 | | | (104,230) | | 8,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821SSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/01/2023 | 05/23/2025 | 1 | 1,679,716 | 5051 | 64,511 | | | 21,024 | | 370,853 | | | (24,482) | | 6,739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821SSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/01/2023 | 05/29/2025 | 1 | 1,616,681 | 5131 | 53,147 | | | 17,618 | | 330,598 | | | (20,003) | | 6,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821TS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/02/2023 | 06/04/2025 | 1 | 2,755,000 | 5451.46 | 54,549 | | | 18,407 | | 382,881 | | | (20,391) | | 11,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821TSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/05/2023 | 06/05/2025 | 1 | 1,557,000 | 4241.74 | 217,513 | | | 73,698 | | 603,778 | | | (81,530) | | 6,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821TSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/05/2023 | 05/30/2025 | 1 | 1,743,358 | 5302 | 47,747 | | | 15,916 | | 297,088 | | | (18,045) | | 7,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821TSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2023 | 06/06/2025 | 1 | 1,547,477 | 5345 | 47,788 | | | 16,415 | | 247,321 | | | (18,085) | | 6,391 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821TSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2023 | 06/06/2025 | 1 | 1,812,500 | 5469 | 43,238 | | | 14,852 | | 246,868 | | | (16,364) | | 7,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821US8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/21/2023 | 06/13/2025 | 1 | 1,800,333 | 5550 | 37,780 | | | 13,362 | | 218,082 | | | (14,318) | | 7,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821USX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/21/2023 | 06/20/2025 | 1 | 1,980,080 | 4390 | 270,144 | | | 97,222 | | 688,431 | | | (101,397) | | 8,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821USY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/21/2023 | 06/20/2025 | 1 | 1,648,382 | 5600 | 31,581 | | | 11,366 | | 186,131 | | | (11,854) | | 6,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821VSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/25/2025 | 1 | 2,089,000 | 4298.32 | 302,905 | | | 110,941 | | 774,277 | | | (113,228) | | 8,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821WS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/28/2023 | 06/27/2025 | 1 | 1,540,767 | 5549 | 30,771 | | | 11,370 | | 191,238 | | | (11,550) | | 6,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821XSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/07/2023 | 07/09/2025 | 1 | 2,408,000 | 4361.56 | 347,234 | | | 133,845 | | 854,443 | | | (129,798) | | 10,583 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX821Y\$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/17/2023 | 07/16/2025 | 1 | 1,733,708 | .5361 | 69,890 | | | 27,649 | | 272,729 | | | (26,233) | | 7,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821Y\$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/17/2023 | 07/15/2025 | 1 | 1,578,262 | .5685 | 32,889 | | | 12,984 | | 160,691 | | | (12,361) | | 7,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821Z\$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/19/2023 | 07/11/2025 | 1 | 1,821,889 | .5449 | 69,394 | | | 27,238 | | 255,737 | | | (26,299) | | 8,035 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821Z\$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/18/2025 | 1 | 1,871,710 | .4554 | 251,639 | | | 100,656 | | 572,118 | | | (94,580) | | 8,356 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210\$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/27/2023 | 07/25/2025 | 1 | 1,581,000 | 5739.82 | 33,833 | | | 13,860 | | 149,888 | | | (12,717) | | 7,143 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210\$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/27/2023 | 07/25/2025 | 1 | 2,500,919 | .4564 | 345,569 | | | 141,564 | | 760,359 | | | (129,885) | | 11,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211\$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/27/2023 | 07/23/2025 | 1 | 1,572,821 | .5444 | 62,858 | | | 25,647 | | 223,036 | | | (23,691) | | 7,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211\$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/01/2023 | 08/01/2025 | 1 | 1,805,000 | 5698.03 | 49,457 | | | 20,624 | | 183,694 | | | (18,538) | | 8,250 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211\$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/01/2023 | 07/25/2025 | 1 | 1,531,904 | .4514 | 229,905 | | | 94,573 | | 481,419 | | | (87,008) | | 6,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211\$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/01/2023 | 07/29/2025 | 1 | 1,514,680 | .5269 | 88,086 | | | 36,521 | | 260,880 | | | (33,153) | | 6,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211\$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/03/2023 | 08/01/2025 | 1 | 1,839,000 | 5706.15 | 43,584 | | | 18,275 | | 187,946 | | | (16,381) | | 8,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9212\$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2023 | 07/25/2025 | 1 | 1,593,243 | .5469 | 54,360 | | | 22,612 | | 219,038 | | | (20,803) | | 7,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9212\$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2023 | 08/01/2025 | 1 | 1,603,235 | .5450 | 58,505 | | | 24,668 | | 230,844 | | | (22,172) | | 7,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9212\$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2023 | 08/08/2025 | 1 | 1,544,441 | .5507 | 51,810 | | | 22,133 | | 209,618 | | | (19,447) | | 7,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9212\$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2023 | 08/08/2025 | 1 | 1,506,387 | .5617 | 41,091 | | | 17,554 | | 177,494 | | | (15,423) | | 6,964 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9212\$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/09/2023 | 08/08/2025 | 1 | 1,607,690 | .5709 | 36,842 | | | 15,739 | | 166,268 | | | (13,828) | | 7,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9213\$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/10/2023 | 08/08/2025 | 1 | 1,985,000 | 5675.41 | 45,060 | | | 19,329 | | 216,767 | | | (16,936) | | 9,176 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9213\$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/11/2023 | 08/12/2025 | 1 | 1,529,000 | 5638.1 | 38,837 | | | 16,804 | | 176,967 | | | (14,537) | | 7,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9213\$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/15/2023 | 08/08/2025 | 1 | 1,722,951 | .5346 | 72,549 | | | 31,250 | | 282,308 | | | (27,456) | | 7,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9213\$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/17/2023 | 08/15/2025 | 1 | 1,543,000 | 5517.58 | 42,433 | | | 18,612 | | 214,786 | | | (15,949) | | 7,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9214\$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/18/2023 | 08/19/2025 | 1 | 1,542,000 | 5505.83 | 44,872 | | | 19,847 | | 218,569 | | | (16,796) | | 7,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9215\$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/31/2023 | 08/29/2025 | 1 | 1,445,084 | .4457 | 217,663 | | | 99,812 | | 484,938 | | | (81,810) | | 6,901 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9216\$I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/07/2023 | 09/05/2025 | 1 | 1,988,000 | 5497.16 | 63,417 | | | 29,653 | | 285,747 | | | (23,836) | | 9,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219\$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/05/2023 | 10/03/2025 | 1 | 1,529,000 | 5062.99 | 79,967 | | | 40,536 | | 359,775 | | | (30,056) | | 7,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219\$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2023 | 10/07/2025 | 1 | 1,878,000 | .5321 | 71,176 | | | 36,322 | | 347,876 | | | (26,642) | | 9,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219\$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 09/26/2025 | 1 | 1,512,130 | .4850 | 121,588 | | | 61,134 | | 415,746 | | | (46,400) | | 7,519 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9219\$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/09/2023 | 10/03/2025 | 1 | 1,585,575 | .5051 | 96,556 | | | 49,013 | | 376,372 | | | (36,492) | | 7,960 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B\$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/10/2023 | 11/12/2025 | 1 | 3,069,000 | 4326.94 | 461,885 | | | 257,870 | | 1,150,605 | | | (172,655) | | 16,224 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921B\$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/16/2023 | 11/11/2025 | 1 | 1,503,598 | .5585 | 37,992 | | | 21,364 | | 214,261 | | | (14,338) | | 7,939 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921C5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/20/2023 | 11/20/2025 | 1 | 1,571,000 | 4477.81 | 226,381 | | | 128,873 | | 526,855 | | | (84,854) | | 8,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C5D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/14/2025 | 1 | 1,523,714 | 5443 | 55,270 | | | 31,353 | | 248,699 | | | (20,917) | | 8,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C5E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/21/2023 | 11/14/2025 | 1 | 1,601,596 | 5699 | 34,673 | | | 19,669 | | 196,065 | | | (13,122) | | 8,487 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C5I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2023 | 11/21/2025 | 1 | 1,648,000 | 4499.66 | 234,675 | | | 134,655 | | 544,687 | | | (88,084) | | 8,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C5J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2023 | 11/21/2025 | 1 | 2,012,000 | 5757.29 | 40,039 | | | 22,974 | | 228,343 | | | (15,028) | | 10,753 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C5S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/24/2023 | 11/26/2025 | 1 | 1,612,000 | 4477.27 | 236,803 | | | 136,754 | | 540,399 | | | (88,518) | | 8,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921C5Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/21/2025 | 1 | 1,776,743 | 4533 | 245,510 | | | 141,261 | | 578,938 | | | (92,786) | | 9,495 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921D5O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/27/2023 | 11/21/2025 | 1 | 1,497,977 | 5485 | 51,614 | | | 29,697 | | 233,163 | | | (19,506) | | 8,006 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/07/2023 | 12/05/2025 | 1 | 1,439,000 | 5789.31 | 28,636 | | | 16,984 | | 158,790 | | | (10,763) | | 7,818 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/11/2023 | 12/05/2025 | 1 | 1,510,387 | 4566 | 213,208 | | | 126,804 | | 478,793 | | | (80,578) | | 8,206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/12/2023 | 12/11/2025 | 1 | 1,617,384 | 4587 | 225,271 | | | 134,915 | | 504,164 | | | (84,554) | | 8,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/14/2023 | 12/12/2025 | 1 | 1,624,969 | 4649 | 225,119 | | | 135,692 | | 484,382 | | | (84,613) | | 8,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/14/2023 | 12/05/2025 | 1 | 1,505,607 | 5558 | 57,938 | | | 34,698 | | 217,579 | | | (21,987) | | 8,180 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/18/2023 | 12/18/2025 | 1 | 1,541,000 | 4674.19 | 212,658 | | | 129,228 | | 445,247 | | | (79,710) | | 8,498 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/18/2023 | 12/12/2025 | 1 | 2,189,028 | 5972 | 40,297 | | | 24,356 | | 184,388 | | | (15,229) | | 11,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921FSY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/19/2023 | 12/19/2025 | 1 | 1,506,000 | 4699.23 | 209,334 | | | 127,496 | | 426,160 | | | (78,464) | | 8,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/24/2025 | 1 | 1,584,000 | 4642.9 | 230,630 | | | 142,243 | | 466,389 | | | (86,211) | | 8,794 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/27/2023 | 12/26/2025 | 1 | 2,000,000 | 4781.58 | 258,000 | | | 159,832 | | 537,247 | | | (96,838) | | 11,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2023 | 12/29/2025 | 1 | 2,349,000 | 4710.21 | 322,283 | | | 201,538 | | 662,927 | | | (120,801) | | 13,113 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2023 | 12/31/2025 | 1 | 3,021,000 | 4686.36 | 425,961 | | | 266,811 | | 865,377 | | | (159,227) | | 16,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2023 | 12/29/2025 | 1 | 1,516,000 | 5752.41 | 47,451 | | | 29,673 | | 174,342 | | | (17,786) | | 8,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2023 | 12/29/2025 | 1 | 1,887,000 | 6057.68 | 32,456 | | | 20,296 | | 142,181 | | | (12,166) | | 10,534 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/29/2023 | 12/26/2025 | 1 | 1,594,997 | 4775 | 204,525 | | | 127,581 | | 430,833 | | | (76,978) | | 8,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921GSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/03/2024 | 01/02/2026 | 1 | 1,580,000 | 4669.52 | 213,932 | | | 134,589 | | 464,150 | | | (79,419) | | 8,859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/05/2026 | 1 | 2,222,000 | 6003.07 | 35,774 | | | 22,685 | | 187,246 | | | (13,165) | | 12,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/05/2024 | 01/02/2026 | 1 | 1,585,518 | 4733 | 198,206 | | | 125,385 | | 445,163 | | | (73,238) | | 8,890 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/10/2024 | 01/09/2026 | 1 | 1,712,000 | 4735.62 | 230,093 | | | 146,969 | | 476,276 | | | (83,212) | | 9,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/12/2024 | 01/13/2026 | 1 | 2,637,000 | 4728.82 | 349,930 | | | 225,746 | | 737,882 | | | (125,248) | | 14,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921HSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/12/2024 | 01/15/2026 | 1 | 2,306,000 | 4712.07 | 311,771 | | | 201,432 | | 652,552 | | | (111,286) | | 13,112 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921IS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/17/2024 | 01/16/2026 | 1 | 1,610,901 | .4749 | | 201,255 | | 130,484 | | 447,571 | | | (70,853) | | 9,169 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921IS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/17/2024 | 01/09/2026 | 1 | 1,519,729 | .5795 | | 37,638 | | 24,274 | | 168,154 | | | (13,379) | | 8,586 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921IS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/17/2024 | 01/09/2026 | 1 | 1,819,724 | .6129 | | 21,843 | | 14,087 | | 125,175 | | | (7,764) | | 10,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921IS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/18/2024 | 01/16/2026 | 1 | 1,478,972 | .4685 | | 205,518 | | 133,799 | | 429,800 | | | (72,171) | | 8,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/19/2024 | 01/20/2026 | 1 | 1,663,000 | 4769.63 | | 227,000 | | 148,423 | | 449,444 | | | (79,078) | | 9,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/19/2024 | 01/21/2026 | 1 | 2,096,000 | 4781.73 | | 282,122 | | 184,598 | | 563,089 | | | (98,146) | | 11,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2026 | 1 | 2,026,000 | 4758.27 | | 281,614 | | 184,652 | | 551,427 | | | (97,082) | | 11,605 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2026 | 1 | 1,782,000 | 4835.88 | | 229,165 | | 150,262 | | 461,518 | | | (79,001) | | 10,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/24/2024 | 01/23/2026 | 1 | 1,899,829 | .4859 | | 247,612 | | 162,921 | | 483,830 | | | (84,799) | | 10,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/24/2024 | 01/16/2026 | 1 | 1,665,050 | .5785 | | 58,241 | | 38,127 | | 188,898 | | | (20,139) | | 9,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/24/2024 | 01/16/2026 | 1 | 1,533,211 | .6113 | | 27,546 | | 18,033 | | 109,763 | | | (9,525) | | 8,727 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/29/2024 | 01/29/2026 | 1 | 1,543,000 | 4863.87 | | 208,459 | | 138,687 | | 387,642 | | | (69,867) | | 8,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/29/2024 | 01/23/2026 | 1 | 1,484,908 | .4802 | | 208,175 | | 137,919 | | 391,793 | | | (70,349) | | 8,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/29/2024 | 01/26/2026 | 1 | 1,594,925 | .4892 | | 204,334 | | 135,659 | | 395,002 | | | (68,766) | | 9,174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ISU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/01/2024 | 01/30/2026 | 1 | 1,522,000 | 6272.56 | | 21,917 | | 14,692 | | 84,327 | | | (7,276) | | 8,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/02/2024 | 02/03/2026 | 1 | 2,724,000 | 4886.71 | | 373,733 | | 251,551 | | 671,121 | | | (123,046) | | 15,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/12/2024 | 02/12/2026 | 1 | 2,258,000 | 4974.13 | | 302,346 | | 206,956 | | 520,509 | | | (95,543) | | 13,214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/12/2024 | 01/30/2026 | 1 | 1,603,634 | .6214 | | 37,513 | | 25,462 | | 98,882 | | | (12,069) | | 9,262 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/12/2024 | 02/06/2026 | 1 | 2,522,993 | .4986 | | 339,541 | | 231,527 | | 579,135 | | | (108,185) | | 14,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921JSU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/12/2024 | 02/06/2026 | 1 | 1,491,440 | .6427 | | 23,032 | | 15,705 | | 62,261 | | | (7,339) | | 8,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/14/2024 | 02/13/2026 | 1 | 1,511,933 | .4973 | | 198,729 | | 136,489 | | 350,946 | | | (62,341) | | 8,857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/13/2026 | 1 | 1,895,000 | 4973.03 | | 254,120 | | 175,740 | | 436,415 | | | (79,238) | | 11,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/18/2026 | 1 | 1,500,000 | 4910.46 | | 213,900 | | 148,378 | | 361,093 | | | (66,242) | | 8,831 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/18/2026 | 1 | 2,268,000 | 4985.55 | | 302,324 | | 209,717 | | 518,668 | | | (93,626) | | 13,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921KSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 02/19/2026 | 1 | 1,622,000 | .4943 | | 224,647 | | 155,928 | | 382,022 | | | (69,475) | | 9,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/24/2026 | 1 | 1,604,000 | 5053.18 | | 216,540 | | 151,994 | | 346,801 | | | (65,080) | | 9,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/25/2026 | 1 | 1,615,000 | 5004.83 | | 228,200 | | 160,272 | | 361,549 | | | (68,491) | | 9,573 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/25/2026 | 1 | 1,483,000 | 5060.81 | | 199,019 | | 139,777 | | 319,149 | | | (59,733) | | 8,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/26/2024 | 02/26/2026 | 1 | 1,631,000 | 5003.63 | | 227,851 | | 160,339 | | 367,020 | | | (67,638) | | 9,677 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921LSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/27/2024 | 02/27/2026 | 1 | 1,469,000 | 5017.24 | | 203,310 | | 143,349 | | 327,004 | | | (60,075) | | 8,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/27/2024 | 02/13/2026 | 1 | 1,673,126 | 4991 | | 237,000 | | 165,734 | | 382,106 | | | (71,397) | | 9,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/27/2024 | 02/20/2026 | 1 | 1,464,649 | 4965 | | 214,476 | | 150,608 | | 343,223 | | | (63,987) | | 8,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/27/2024 | 02/20/2026 | 1 | 1,572,006 | 5082 | | 202,160 | | 141,960 | | 332,189 | | | (60,313) | | 9,273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/28/2024 | 02/27/2026 | 1 | 1,621,000 | 5013.99 | | 223,212 | | 157,597 | | 362,259 | | | (65,740) | | 9,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921LSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/29/2024 | 02/13/2026 | 1 | 1,535,636 | 5797 | | 85,492 | | 60,121 | | 169,082 | | | (25,588) | | 8,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/01/2024 | 02/27/2026 | 1 | 2,219,000 | 5085.71 | | 302,006 | | 214,408 | | 465,093 | | | (88,362) | | 13,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MS2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/01/2024 | 02/27/2026 | 1 | 2,144,000 | 5111.39 | | 284,938 | | 202,290 | | 441,033 | | | (83,368) | | 12,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/01/2024 | 03/02/2026 | 1 | 1,529,000 | 5124.24 | | 201,369 | | 143,202 | | 312,037 | | | (58,675) | | 9,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/01/2024 | 03/03/2026 | 1 | 1,650,000 | 5085.71 | | 224,235 | | 159,552 | | 346,565 | | | (65,249) | | 9,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/04/2024 | 03/04/2026 | 1 | 2,065,000 | 5087.34 | | 282,079 | | 201,098 | | 433,997 | | | (81,146) | | 12,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/04/2024 | 02/27/2026 | 1 | 2,038,578 | 5084 | | 286,783 | | 203,882 | | 432,194 | | | (83,068) | | 12,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/06/2026 | 1 | 1,836,000 | 5108.32 | | 246,208 | | 177,174 | | 380,937 | | | (69,669) | | 10,978 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/10/2026 | 1 | 2,730,000 | 5072.45 | | 377,559 | | 272,278 | | 582,343 | | | (106,253) | | 16,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/11/2024 | 03/11/2026 | 1 | 2,244,000 | 5048.85 | | 316,404 | | 228,611 | | 487,625 | | | (87,986) | | 13,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921MSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/12/2024 | 03/12/2026 | 1 | 2,283,000 | 5175.27 | | 300,215 | | 217,326 | | 447,660 | | | (83,073) | | 13,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/14/2024 | 03/13/2026 | 1 | 1,692,000 | 5110.31 | | 234,342 | | 170,666 | | 349,940 | | | (64,291) | | 10,185 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/14/2024 | 03/13/2026 | 1 | 1,539,000 | 6420.07 | | 39,552 | | 28,805 | | 69,556 | | | (10,851) | | 9,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/14/2024 | 03/13/2026 | 1 | 1,643,735 | 5144 | | 216,719 | | 157,831 | | 331,518 | | | (59,457) | | 9,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/15/2024 | 03/13/2026 | 1 | 1,490,000 | 5048.01 | | 214,113 | | 156,149 | | 324,282 | | | (58,528) | | 8,969 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/15/2024 | 03/16/2026 | 1 | 1,411,000 | 5096.62 | | 194,577 | | 142,119 | | 297,060 | | | (52,970) | | 8,517 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/15/2024 | 03/17/2026 | 1 | 1,833,000 | 5068.48 | | 259,370 | | 189,539 | | 393,884 | | | (70,512) | | 11,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/18/2024 | 03/18/2026 | 1 | 1,663,000 | 5030.98 | | 249,949 | | 182,998 | | 364,826 | | | (67,110) | | 10,057 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/18/2024 | 03/18/2026 | 1 | 2,802,000 | 5100.5 | | 396,483 | | 290,282 | | 585,237 | | | (106,453) | | 16,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/19/2024 | 03/19/2026 | 1 | 1,616,000 | 5124.14 | | 228,502 | | 167,610 | | 330,161 | | | (61,038) | | 9,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/19/2024 | 03/13/2026 | 1 | 1,565,537 | 6428 | | 42,040 | | 30,744 | | 69,033 | | | (11,323) | | 9,424 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/20/2024 | 03/20/2026 | 1 | 1,567,000 | 5180.21 | | 218,440 | | 160,529 | | 304,559 | | | (58,051) | | 9,495 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921NSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/21/2024 | 03/20/2026 | 1 | 1,836,000 | 5207.46 | | 252,083 | | 186,020 | | 348,433 | | | (66,738) | | 11,124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/20/2026 | 1 | 1,636,000 | 5213.24 | | 222,005 | | 164,051 | | 309,544 | | | (58,551) | | 9,913 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9210S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/24/2026 | 1 | 1,926,000 | 5221.09 | | 260,973 | | 193,220 | | 362,892 | | | (68,452) | | 11,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/26/2024 | 03/20/2026 | 1 | 1,575,126 | 6528 | | 40,737 | | 30,186 | | 58,570 | | | (10,578) | | 9,544 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05BS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/28/2022 | 10/30/2024 | 1 | 1,569,000 | 4647.72 | 123,637 | | | 4,918 | | 456,533 | | | (46,216) | | 2,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05BS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/28/2022 | 10/30/2024 | 1 | 1,510,000 | 4896.22 | 87,882 | | | 3,496 | | 344,121 | | | (32,851) | | 2,165 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05BSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/07/2022 | 11/06/2024 | 1 | 2,130,242 | 4643 | 144,815 | | | 7,161 | | 644,047 | | | (54,355) | | 3,391 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05DSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/09/2022 | 12/06/2024 | 1 | 2,350,798 | 3957 | 372,404 | | | 33,948 | | 1,090,175 | | | (140,163) | | 5,036 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05ES0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/12/2022 | 12/06/2024 | 1 | 1,953,218 | 4687 | 139,022 | | | 12,691 | | 551,689 | | | (52,541) | | 4,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05ES1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/12/2022 | 12/06/2024 | 1 | 1,613,944 | 5070 | 66,742 | | | 6,093 | | 306,946 | | | (25,224) | | 3,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05ESC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/14/2022 | 12/13/2024 | 1 | 1,488,788 | 4482 | 144,981 | | | 14,538 | | 495,346 | | | (54,418) | | 3,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05ESX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/20/2024 | 1 | 1,498,262 | 4704 | 89,058 | | | 9,787 | | 431,455 | | | (33,427) | | 3,529 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05FSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/27/2022 | 12/27/2024 | 1 | 1,807,000 | 4524.26 | 130,285 | | | 15,548 | | 611,993 | | | (48,834) | | 4,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05FSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/27/2022 | 12/27/2024 | 1 | 1,586,000 | 4729.12 | 85,010 | | | 10,145 | | 455,262 | | | (31,864) | | 3,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05FSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2025 | 1 | 1,844,000 | 4602.04 | 123,732 | | | 16,803 | | 581,902 | | | (46,252) | | 4,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05G3C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2025 | 1 | 1,994,000 | 3910.64 | 307,874 | | | 47,723 | | 958,677 | | | (115,085) | | 5,572 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05GSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/30/2023 | 01/29/2025 | 1 | 1,501,339 | 4789 | 70,976 | | | 11,699 | | 397,320 | | | (26,640) | | 4,322 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05JSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/06/2023 | 02/28/2025 | 1 | 1,732,100 | 4999 | 67,565 | | | 14,018 | | 389,800 | | | (25,535) | | 5,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05JSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/06/2023 | 03/04/2025 | 1 | 2,128,007 | 5171 | 60,335 | | | 12,781 | | 396,633 | | | (22,677) | | 6,934 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05KSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/09/2023 | 02/28/2025 | 1 | 1,482,147 | 4698 | 78,288 | | | 16,356 | | 436,812 | | | (29,711) | | 4,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05LSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/20/2023 | 03/18/2025 | 1 | 1,567,774 | 4925 | 52,101 | | | 12,040 | | 390,320 | | | (19,583) | | 5,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05NS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/27/2023 | 03/21/2025 | 1 | 1,640,774 | 4989 | 48,982 | | | 11,585 | | 383,664 | | | (18,512) | | 5,632 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05NS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/27/2023 | 03/21/2025 | 1 | 1,746,703 | 5132 | 38,711 | | | 9,156 | | 351,768 | | | (14,630) | | 5,995 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05NSP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/31/2023 | 04/02/2025 | 1 | 1,524,000 | 5019.52 | 56,693 | | | 14,232 | | 336,078 | | | (21,192) | | 5,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05OSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/09/2025 | 1 | 1,659,000 | 5028.24 | 57,236 | | | 14,897 | | 365,425 | | | (21,366) | | 6,000 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05PSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/11/2023 | 04/10/2025 | 1 | 1,683,823 | 4097 | 239,846 | | | 62,927 | | 724,101 | | | (90,024) | | 6,106 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05PSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/13/2023 | 04/11/2025 | 1 | 1,705,262 | 4975 | 70,325 | | | 18,624 | | 396,820 | | | (26,432) | | 6,200 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05PSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/14/2023 | 04/15/2025 | 1 | 2,157,000 | 4081.37 | 316,216 | | | 85,135 | | 929,006 | | | (118,365) | | 7,923 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA05Q$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2023 | 04/17/2025 | 1 | 1,908,421 | .4112 | 274,280 | | | 74,598 | | 806,796 | | | (102,949) | | 7,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Q$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2023 | 04/16/2025 | 1 | 2,145,625 | .5253 | 52,106 | | | 14,119 | | 368,406 | | | (19,584) | | 7,902 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Q$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/20/2023 | 04/17/2025 | 1 | 1,819,436 | .4786 | 103,057 | | | 28,184 | | 497,896 | | | (38,788) | | 6,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Q$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/20/2023 | 04/17/2025 | 1 | 1,880,833 | .5034 | 66,401 | | | 18,159 | | 410,935 | | | (24,991) | | 6,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Q$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/20/2023 | 04/17/2025 | 1 | 1,616,168 | .5272 | 34,819 | | | 9,522 | | 273,239 | | | (13,105) | | 5,967 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2023 | 04/24/2025 | 1 | 2,821,166 | .4143 | 349,952 | | | 98,680 | | 1,178,013 | | | (131,532) | | 10,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2023 | 04/25/2025 | 1 | 1,554,899 | .4768 | 78,487 | | | 22,209 | | 435,929 | | | (29,460) | | 5,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2023 | 04/17/2025 | 1 | 1,834,994 | .5012 | 56,091 | | | 15,425 | | 411,372 | | | (21,286) | | 6,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/02/2023 | 05/02/2025 | 1 | 1,663,000 | 5165.95 | 42,240 | | | 12,342 | | 324,769 | | | (15,833) | | 6,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/05/2023 | 05/06/2025 | 1 | 1,565,000 | 5082.62 | 49,298 | | | 14,694 | | 332,300 | | | (18,453) | | 6,047 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2023 | 05/08/2025 | 1 | 1,973,144 | .4079 | 284,088 | | | 85,461 | | 862,961 | | | (106,630) | | 7,659 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2023 | 05/02/2025 | 1 | 1,542,069 | .5026 | 53,196 | | | 15,694 | | 347,928 | | | (20,132) | | 5,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2023 | 05/02/2025 | 1 | 1,830,624 | .5192 | 45,082 | | | 13,300 | | 350,504 | | | (17,062) | | 7,009 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2023 | 05/06/2025 | 1 | 1,468,398 | .5289 | 29,486 | | | 8,813 | | 249,715 | | | (11,098) | | 5,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05T$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/11/2023 | 05/09/2025 | 1 | 1,911,540 | .4131 | 253,437 | | | 76,905 | | 810,153 | | | (95,256) | | 7,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05U$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/22/2025 | 1 | 2,105,026 | .4176 | 282,932 | | | 90,554 | | 858,402 | | | (106,196) | | 8,427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05V$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/16/2025 | 1 | 1,513,099 | .4775 | 88,706 | | | 27,890 | | 421,667 | | | (33,571) | | 5,979 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05V$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/16/2025 | 1 | 1,672,988 | .4910 | 76,372 | | | 24,012 | | 416,048 | | | (28,903) | | 6,611 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05V$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2023 | 05/16/2025 | 1 | 1,649,139 | .5058 | 51,650 | | | 16,261 | | 359,557 | | | (19,574) | | 6,517 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05V$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2023 | 05/16/2025 | 1 | 1,605,661 | .5270 | 31,966 | | | 10,064 | | 281,099 | | | (12,114) | | 6,345 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05X$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/12/2023 | 06/11/2025 | 1 | 1,512,841 | .5233 | 52,075 | | | 18,097 | | 274,301 | | | (19,546) | | 6,310 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Y$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/26/2023 | 06/20/2025 | 1 | 1,540,239 | .4329 | 211,260 | | | 76,556 | | 556,416 | | | (79,842) | | 6,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Y$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/26/2023 | 06/20/2025 | 1 | 1,692,754 | .5573 | 29,675 | | | 10,754 | | 199,951 | | | (11,215) | | 7,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Z$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/06/2023 | 06/27/2025 | 1 | 1,804,134 | .5567 | 40,771 | | | 15,275 | | 217,188 | | | (15,473) | | 7,758 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05Z$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/07/2023 | 07/07/2025 | 1 | 1,827,000 | 5566.87 | 39,281 | | | 15,075 | | 222,339 | | | (14,723) | | 8,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/13/2023 | 07/11/2025 | 1 | 1,502,000 | 5727.75 | 27,637 | | | 10,788 | | 141,208 | | | (10,387) | | 6,624 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB050S7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/20/2023 | 07/18/2025 | 1 | 1,457,000 | 5695.8 | 33,365 | | | 13,346 | | 145,509 | | | (12,541) | | 6,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/27/2023 | 07/18/2025 | 1 | 1,523,716 | 4535 | 215,920 | | | 87,210 | | 473,110 | | | (81,942) | | 6,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/17/2023 | 08/15/2025 | 1 | 1,555,637 | 4419 | 218,620 | | | 95,891 | | 537,211 | | | (82,170) | | 7,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051SZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/17/2023 | 08/15/2025 | 1 | 1,621,774 | 5450 | 52,052 | | | 22,831 | | 239,418 | | | (19,564) | | 7,581 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/17/2023 | 08/15/2025 | 1 | 1,620,067 | 5579 | 40,776 | | | 17,885 | | 205,353 | | | (15,326) | | 7,573 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/21/2023 | 08/15/2025 | 1 | 1,464,031 | 4350 | 221,559 | | | 97,449 | | 532,177 | | | (83,734) | | 6,843 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2023 | 08/08/2025 | 1 | 1,501,035 | 5150 | 84,472 | | | 36,794 | | 302,393 | | | (32,326) | | 6,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2023 | 08/15/2025 | 1 | 1,641,417 | 5243 | 80,669 | | | 35,579 | | 305,773 | | | (30,572) | | 7,673 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2023 | 08/15/2025 | 1 | 1,613,402 | 5342 | 66,331 | | | 29,256 | | 270,577 | | | (25,138) | | 7,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2023 | 08/22/2025 | 1 | 1,776,610 | 5627 | 43,143 | | | 19,260 | | 214,133 | | | (16,193) | | 8,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/24/2023 | 08/22/2025 | 1 | 1,822,000 | 5551.35 | 45,003 | | | 20,174 | | 244,772 | | | (16,915) | | 8,610 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/27/2025 | 1 | 3,250,000 | 4366.06 | 488,800 | | | 221,267 | | 1,163,602 | | | (182,717) | | 15,475 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/26/2025 | 1 | 1,807,000 | 5300.07 | 78,243 | | | 35,360 | | 320,875 | | | (29,288) | | 8,591 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2023 | 08/28/2025 | 1 | 1,512,000 | 4406.71 | 221,508 | | | 100,575 | | 526,368 | | | (83,028) | | 7,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2023 | 08/22/2025 | 1 | 1,577,757 | 4406 | 226,077 | | | 101,625 | | 550,490 | | | (85,442) | | 7,455 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/29/2023 | 08/29/2025 | 1 | 1,870,000 | 5680.51 | 45,441 | | | 20,695 | | 208,255 | | | (17,033) | | 8,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 08/29/2025 | 1 | 1,813,000 | 4450.29 | 267,599 | | | 122,881 | | 604,704 | | | (100,717) | | 8,659 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/03/2025 | 1 | 2,173,000 | 4459.32 | 318,562 | | | 147,466 | | 721,261 | | | (119,080) | | 10,455 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/04/2025 | 1 | 2,985,000 | 4425.45 | 452,526 | | | 209,813 | | 1,011,085 | | | (168,927) | | 14,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052SW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 08/29/2025 | 1 | 1,552,000 | 5576.98 | 45,939 | | | 21,095 | | 197,726 | | | (17,290) | | 7,412 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 09/05/2025 | 1 | 1,617,000 | 5539.43 | 48,672 | | | 22,664 | | 219,957 | | | (18,269) | | 7,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053S3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 08/29/2025 | 1 | 1,591,618 | 5444 | 54,781 | | | 25,225 | | 240,184 | | | (20,761) | | 7,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053S4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 08/22/2025 | 1 | 1,527,677 | 5607 | 37,634 | | | 17,130 | | 187,668 | | | (14,402) | | 7,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 09/05/2025 | 1 | 1,614,362 | 4485 | 220,017 | | | 102,453 | | 530,475 | | | (82,582) | | 7,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053S6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 08/29/2025 | 1 | 1,593,066 | 4487 | 214,804 | | | 98,911 | | 520,098 | | | (81,406) | | 7,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053SI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/08/2025 | 1 | 2,453,000 | 5293.27 | 111,857 | | | 52,620 | | 438,222 | | | (41,927) | | 11,890 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB053$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/08/2025 | 1 | 2,020,000 | 5520.6 | 60,802 | | | 28,603 | | 281,994 | | | (22,790) | | 9,791 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2023 | 09/05/2025 | 1 | 1,636,351 | 5354 | 68,330 | | | 32,083 | | 272,310 | | | (25,860) | | 7,897 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2023 | 09/12/2025 | 1 | 1,856,000 | 4467.44 | 260,768 | | | 123,936 | | 621,972 | | | (97,877) | | 9,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/14/2023 | 09/12/2025 | 1 | 1,498,000 | 5343.05 | 67,859 | | | 32,385 | | 253,460 | | | (25,505) | | 7,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/14/2023 | 09/12/2025 | 1 | 2,749,000 | 5572.81 | 81,370 | | | 38,833 | | 359,336 | | | (30,584) | | 13,402 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2023 | 09/19/2025 | 1 | 1,890,000 | 5412.73 | 68,418 | | | 33,130 | | 303,521 | | | (25,645) | | 9,307 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2023 | 09/12/2025 | 1 | 1,505,037 | 5138 | 85,331 | | | 40,892 | | 310,779 | | | (32,294) | | 7,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/21/2023 | 09/19/2025 | 1 | 1,609,197 | 4379 | 223,875 | | | 109,004 | | 574,768 | | | (84,145) | | 7,924 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2023 | 09/25/2025 | 1 | 1,695,000 | 4270.21 | 261,539 | | | 128,796 | | 656,075 | | | (98,032) | | 8,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2023 | 09/26/2025 | 1 | 1,729,000 | 4233.9 | 267,131 | | | 132,098 | | 693,097 | | | (100,265) | | 8,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 10/01/2025 | 1 | 1,728,000 | 4228.02 | 267,322 | | | 133,844 | | 693,279 | | | (99,926) | | 8,652 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/04/2023 | 09/26/2025 | 1 | 1,654,062 | 4272 | 236,074 | | | 117,873 | | 646,454 | | | (89,467) | | 8,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2025 | 1 | 2,396,000 | 4226.64 | 378,328 | | | 193,322 | | 959,026 | | | (141,422) | | 12,111 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/12/2023 | 10/09/2025 | 1 | 1,422,096 | 4270 | 217,162 | | | 111,881 | | 552,948 | | | (81,734) | | 7,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/12/2023 | 10/10/2025 | 1 | 1,540,317 | 4364 | 213,526 | | | 110,150 | | 566,050 | | | (80,255) | | 7,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/12/2023 | 10/10/2025 | 1 | 1,593,951 | 5173 | 75,466 | | | 38,930 | | 337,423 | | | (28,364) | | 8,078 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/16/2023 | 10/10/2025 | 1 | 1,523,198 | 5381 | 54,040 | | | 27,954 | | 264,138 | | | (20,423) | | 7,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/23/2025 | 1 | 1,552,019 | 4169 | 243,167 | | | 129,266 | | 656,419 | | | (91,271) | | 8,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/24/2025 | 1 | 2,117,850 | 4203 | 288,791 | | | 154,553 | | 879,207 | | | (108,544) | | 10,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/29/2025 | 1 | 1,672,000 | 4045.32 | 263,507 | | | 142,055 | | 771,351 | | | (98,501) | | 8,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB058$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/31/2025 | 1 | 1,450,000 | 4177.68 | 218,370 | | | 118,484 | | 609,514 | | | (81,964) | | 7,552 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/06/2025 | 1 | 1,628,511 | 4346 | 232,741 | | | 128,199 | | 609,169 | | | (87,358) | | 8,545 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 10/31/2025 | 1 | 1,526,777 | 5451 | 40,708 | | | 22,271 | | 253,754 | | | (15,406) | | 7,951 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/07/2025 | 1 | 1,949,042 | 4357 | 265,865 | | | 147,418 | | 722,857 | | | (99,927) | | 10,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/13/2025 | 1 | 1,514,000 | 4348.02 | 221,195 | | | 123,797 | | 560,747 | | | (82,910) | | 8,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB059$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 10/31/2025 | 1 | 1,579,370 | 5105 | 86,227 | | | 47,569 | | 362,121 | | | (32,905) | | 8,225 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB059S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/07/2025 | 1 | 1,535,941 | .5256 | 63,987 | | | 35,578 | | 307,068 | | | (24,183) | | 8,070 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/07/2025 | 1 | 1,497,019 | .5496 | 38,498 | | | 21,406 | | 236,967 | | | (14,550) | | 7,865 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/10/2025 | 1 | 1,865,000 | 4521.49 | 270,612 | | | 161,476 | | 604,940 | | | (101,156) | | 10,192 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/15/2025 | 1 | 2,005,000 | 4660.2 | 275,487 | | | 166,732 | | 585,003 | | | (103,261) | | 11,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/16/2025 | 1 | 2,091,000 | 4643.68 | 292,322 | | | 177,080 | | 616,616 | | | (109,421) | | 11,505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05D$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/17/2025 | 1 | 1,349,000 | 4636.6 | 190,074 | | | 115,244 | | 399,747 | | | (71,051) | | 7,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05E$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2023 | 12/19/2025 | 1 | 1,502,000 | 6028.37 | 26,886 | | | 16,488 | | 116,516 | | | (10,105) | | 8,292 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05E$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2023 | 12/15/2025 | 1 | 1,479,630 | .4723 | 192,238 | | | 117,479 | | 414,398 | | | (72,653) | | 8,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05E$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2023 | 12/19/2025 | 1 | 1,423,600 | .4657 | 199,659 | | | 122,443 | | 419,160 | | | (75,043) | | 7,859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05E$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2023 | 12/19/2025 | 1 | 1,534,279 | .5688 | 51,094 | | | 31,334 | | 190,536 | | | (19,204) | | 8,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05FSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/07/2026 | 1 | 1,572,000 | 4615.04 | | 223,381 | | 141,873 | | 477,904 | | | (81,978) | | 8,862 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/30/2026 | 1 | 1,549,000 | 4869.39 | | 201,990 | | 135,403 | | 388,706 | | | (67,053) | | 8,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HSU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/04/2026 | 1 | 2,261,000 | 4889.19 | | 308,400 | | 207,716 | | 555,167 | | | (101,398) | | 13,125 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/05/2024 | 01/30/2026 | 1 | 1,778,354 | .4827 | | 259,520 | | 174,449 | | 464,522 | | | (85,194) | | 10,271 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/05/2026 | 1 | 1,917,810 | .4928 | | 248,828 | | 168,164 | | 460,525 | | | (80,784) | | 11,144 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2024 | 02/20/2026 | 1 | 2,070,506 | .4971 | | 301,527 | | 211,737 | | 480,410 | | | (89,958) | | 12,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/25/2024 | 03/25/2026 | 1 | 2,699,000 | 5163.4 | | 379,479 | | 281,482 | | 531,774 | | | (98,249) | | 16,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/27/2026 | 1 | 2,502,000 | 5228.08 | | 343,775 | | 257,001 | | 467,374 | | | (87,712) | | 15,258 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/27/2026 | 1 | 1,960,000 | 6531.16 | | 54,292 | | 40,588 | | 73,516 | | | (13,852) | | 11,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17YSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2022 | 10/16/2024 | 1 | 1,971,306 | .4486 | 143,388 | | | 2,954 | | 704,937 | | | (53,820) | | 2,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17YSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2022 | 10/11/2024 | 1 | 1,515,012 | .4071 | 181,936 | | | 2,523 | | 713,008 | | | (68,949) | | 1,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17YSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/22/2024 | 1 | 2,351,000 | 3715.22 | 413,306 | | | 11,922 | | 1,288,148 | | | (154,707) | | 2,886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17ZS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2022 | 10/18/2024 | 1 | 2,099,943 | .3675 | 403,962 | | | 9,498 | | 1,192,379 | | | (152,670) | | 2,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/28/2024 | 1 | 1,760,000 | 3839.42 | 308,000 | | | 11,439 | | 873,696 | | | (115,447) | | 2,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/29/2024 | 1 | 2,066,000 | 3903.79 | 342,749 | | | 13,183 | | 992,004 | | | (128,297) | | 2,912 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC171S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2022 | 11/07/2024 | 1 | 1,534,000 | 3759.98 | 268,297 | | | 13,617 | | 814,028 | | | (100,565) | | 2,475 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC171S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2022 | 11/06/2024 | 1 | 1,829,581 | .4465 | 154,975 | | | 7,664 | | 637,251 | | | (58,169) | | 2,913 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC171SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 1 | 2,227,978 | 3792 | 413,658 | | | 21,711 | | 1,170,483 | | | (155,476) | | 3,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC172SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/13/2024 | 1 | 2,571,000 | 3933.04 | 440,155 | | | 25,963 | | 1,191,784 | | | (164,533) | | 4,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC172SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/13/2024 | 1 | 1,908,000 | 4893.34 | 119,250 | | | 7,034 | | 432,141 | | | (44,576) | | 3,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC173SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2022 | 11/15/2024 | 1 | 1,745,675 | 3970 | 279,481 | | | 17,276 | | 796,724 | | | (104,901) | | 3,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC173S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2022 | 11/08/2024 | 1 | 1,562,914 | 4485 | 150,828 | | | 7,949 | | 523,014 | | | (57,160) | | 2,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC173SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/20/2024 | 1 | 3,034,000 | 3907.84 | 521,848 | | | 35,792 | | 1,436,535 | | | (195,070) | | 5,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC173SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 1 | 2,273,563 | 3955 | 394,556 | | | 28,299 | | 1,049,676 | | | (148,094) | | 4,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC174SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2022 | 11/29/2024 | 1 | 1,988,365 | 3949 | 340,687 | | | 27,611 | | 924,660 | | | (127,874) | | 4,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC176SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/13/2024 | 1 | 1,726,525 | 3988 | 220,678 | | | 22,282 | | 784,209 | | | (83,401) | | 3,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC176SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/18/2024 | 1 | 1,788,255 | 4761 | 89,658 | | | 9,606 | | 485,664 | | | (33,652) | | 4,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC176SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/13/2024 | 1 | 1,524,596 | 4898 | 61,234 | | | 6,183 | | 359,333 | | | (23,142) | | 3,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC176SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/13/2024 | 1 | 1,476,758 | 5036 | 47,752 | | | 4,821 | | 298,980 | | | (18,047) | | 3,325 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC177S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2022 | 12/20/2024 | 1 | 1,520,884 | 3831 | 254,620 | | | 27,980 | | 781,835 | | | (95,570) | | 3,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC177SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2022 | 12/27/2024 | 1 | 2,192,070 | 3807 | 365,299 | | | 43,896 | | 1,149,930 | | | (137,300) | | 5,382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC177SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 01/02/2025 | 1 | 2,796,000 | 3796.88 | 463,018 | | | 59,068 | | 1,461,310 | | | (172,843) | | 7,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC177SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2023 | 01/03/2025 | 1 | 2,605,233 | 3800 | 447,373 | | | 58,165 | | 1,362,361 | | | (169,076) | | 6,646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC178S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2023 | 01/03/2025 | 1 | 1,658,150 | 4963 | 62,101 | | | 8,085 | | 379,721 | | | (23,502) | | 4,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC178SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/16/2025 | 1 | 2,518,000 | 3951.1 | 385,002 | | | 56,509 | | 1,173,333 | | | (143,720) | | 6,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC178SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2023 | 01/10/2025 | 1 | 1,738,199 | 3901 | 282,571 | | | 39,529 | | 844,704 | | | (106,940) | | 4,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC178SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2023 | 01/17/2025 | 1 | 1,503,460 | 3994 | 206,294 | | | 30,604 | | 688,538 | | | (77,431) | | 4,108 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC178SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/24/2025 | 1 | 1,849,391 | 4021 | 259,133 | | | 41,218 | | 827,948 | | | (97,934) | | 5,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC179SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2023 | 02/20/2025 | 1 | 2,110,381 | 4106 | 273,612 | | | 53,369 | | 890,552 | | | (102,698) | | 6,605 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17AS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 1 | 1,542,154 | 3996 | 225,162 | | | 44,411 | | 710,704 | | | (84,629) | | 4,843 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ASL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2023 | 02/28/2025 | 1 | 1,764,222 | 3956 | 270,305 | | | 55,618 | | 831,600 | | | (101,318) | | 5,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ASY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 02/28/2025 | 1 | 1,535,952 | 3957 | 221,220 | | | 46,216 | | 726,408 | | | (83,953) | | 4,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ASZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 1 | 2,372,086 | 4011 | 322,296 | | | 69,794 | | 1,082,488 | | | (121,137) | | 7,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17BSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/19/2025 | 1 | 2,383,000 | 3859.85 | 362,931 | | | 84,136 | | 1,205,205 | | | (135,666) | | 8,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17BSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2023 | 03/24/2025 | 1 | 1,725,598 | 3935 | 257,750 | | | 61,775 | | 833,572 | | | (97,010) | | 5,974 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17BSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/29/2023 | 03/28/2025 | 1 | 1,629,315 | 3965 | 241,822 | | | 59,127 | | 773,147 | | | (90,766) | | 5,705 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17BSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/13/2023 | 04/11/2025 | 1 | 1,624,419 | 4102 | 233,006 | | | 61,707 | | 698,229 | | | (87,577) | | 5,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17C9D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/13/2023 | 04/11/2025 | 1 | 2,031,688 | 5192 | 54,907 | | | 14,541 | | 378,290 | | | (20,637) | | 7,387 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17CSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/21/2023 | 04/23/2025 | 1 | 1,853,000 | 4062.84 | 277,209 | | | 77,573 | | 809,112 | | | (103,622) | | 6,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ESD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/25/2023 | 05/23/2025 | 1 | 1,740,653 | 4131 | 248,575 | | | 80,341 | | 738,821 | | | (93,429) | | 6,983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ESW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/02/2023 | 06/02/2025 | 1 | 1,392,000 | 4194.58 | 206,016 | | | 69,144 | | 552,081 | | | (77,221) | | 5,702 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ESX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/02/2023 | 06/03/2025 | 1 | 1,748,000 | 4258.82 | 242,273 | | | 81,534 | | 669,014 | | | (90,687) | | 7,175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/09/2023 | 06/09/2025 | 1 | 1,705,000 | 4245.12 | 245,520 | | | 84,767 | | 656,128 | | | (92,028) | | 7,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/09/2023 | 06/10/2025 | 1 | 1,810,000 | 4258.02 | 257,563 | | | 89,156 | | 691,686 | | | (96,410) | | 7,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/12/2023 | 06/06/2025 | 1 | 2,222,217 | 4282 | 315,267 | | | 108,141 | | 840,623 | | | (119,149) | | 9,177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/15/2023 | 06/13/2025 | 1 | 2,586,948 | 4355 | 381,063 | | | 134,214 | | 923,229 | | | (143,225) | | 10,833 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/16/2023 | 06/18/2025 | 1 | 2,212,000 | 4387.54 | 310,565 | | | 110,916 | | 765,102 | | | (116,091) | | 9,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/16/2023 | 06/17/2025 | 1 | 1,530,000 | 5622.23 | 29,988 | | | 10,683 | | 164,649 | | | (11,225) | | 6,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17FSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/20/2023 | 06/13/2025 | 1 | 1,540,824 | 5368 | 49,424 | | | 17,456 | | 234,355 | | | (18,705) | | 6,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/06/2023 | 07/03/2025 | 1 | 2,082,530 | 4450 | 277,206 | | | 105,292 | | 692,167 | | | (104,333) | | 9,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/31/2023 | 07/31/2025 | 1 | 1,431,000 | 4563.72 | 205,205 | | | 85,291 | | 433,862 | | | (76,917) | | 6,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/02/2023 | 07/25/2025 | 1 | 1,559,135 | 5681 | 38,913 | | | 16,029 | | 160,878 | | | (14,747) | | 7,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/02/2023 | 07/25/2025 | 1 | 2,043,500 | 5758 | 43,734 | | | 18,015 | | 187,044 | | | (16,574) | | 9,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/04/2023 | 08/06/2025 | 1 | 3,183,000 | 4453.4 | 462,808 | | | 196,170 | | 1,061,658 | | | (173,001) | | 14,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/07/2023 | 08/01/2025 | 1 | 1,770,906 | 4552 | 237,029 | | | 99,664 | | 545,969 | | | (89,581) | | 8,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17GSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/11/2023 | 08/11/2025 | 1 | 1,551,000 | 4428.34 | 228,617 | | | 98,743 | | 527,763 | | | (85,692) | | 7,204 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17HS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/11/2023 | 08/13/2025 | 1 | 2,784,000 | 4423.87 | 413,424 | | | 179,207 | | 950,374 | | | (154,540) | | 12,972 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17HS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/14/2023 | 08/08/2025 | 1 | 1,715,837 | 4459 | 248,947 | | | 107,085 | | 572,659 | | | (94,085) | | 7,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17HS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/15/2023 | 08/14/2025 | 1 | 1,450,180 | 4471 | 201,442 | | | 87,716 | | 478,518 | | | (75,610) | | 6,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17IS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/23/2023 | 08/22/2025 | 1 | 1,775,530 | 4373 | 272,765 | | | 121,770 | | 635,436 | | | (102,380) | | 8,390 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17ISD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/31/2023 | 08/29/2025 | 1 | 2,018,000 | 5715.71 | 40,360 | | | 18,508 | | 213,268 | | | (15,170) | | 9,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17IST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/10/2025 | 1 | 1,992,000 | 4412.92 | 294,218 | | | 138,836 | | 690,863 | | | (109,981) | | 9,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17JS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/12/2023 | 09/05/2025 | 1 | 1,761,739 | 4438 | 256,485 | | | 120,427 | | 601,181 | | | (97,068) | | 8,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17JS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/12/2023 | 09/11/2025 | 1 | 1,489,837 | 4463 | 211,617 | | | 100,285 | | 498,524 | | | (79,429) | | 7,253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17JSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/19/2023 | 09/15/2025 | 1 | 1,583,384 | 4461 | 217,979 | | | 104,931 | | 532,722 | | | (82,154) | | 7,753 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC17JSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/24/2025 | 1 | 2,158,000 | 4257.42 | 331,037 | | | 162,567 | | 845,261 | | | (123,744) | | 10,701 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17JSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/29/2023 | 09/30/2025 | 1 | 2,719,000 | 4232.31 | 418,454 | | | 209,227 | | 1,089,142 | | | (156,634) | | 13,595 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/04/2023 | 10/03/2025 | 1 | 1,644,783 | 4196 | 256,373 | | | 129,243 | | 676,273 | | | (96,228) | | 8,258 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/07/2025 | 1 | 2,919,000 | 4265.42 | 448,067 | | | 228,656 | | 1,145,640 | | | (167,719) | | 14,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/09/2023 | 10/03/2025 | 1 | 1,829,259 | 4212 | 302,402 | | | 153,501 | | 745,751 | | | (114,287) | | 9,184 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/09/2023 | 10/03/2025 | 1 | 1,526,630 | 4276 | 237,562 | | | 120,588 | | 599,813 | | | (89,782) | | 7,664 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17KSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/13/2023 | 10/15/2025 | 1 | 2,206,000 | 4288.83 | 334,871 | | | 174,096 | | 853,453 | | | (125,177) | | 11,254 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/23/2023 | 10/20/2025 | 1 | 1,543,937 | 4245 | 223,358 | | | 118,140 | | 621,014 | | | (84,066) | | 7,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/14/2023 | 11/07/2025 | 1 | 1,448,240 | 4357 | 226,252 | | | 125,974 | | 538,367 | | | (85,626) | | 7,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/29/2023 | 11/26/2025 | 1 | 1,757,038 | 4548 | 237,363 | | | 137,644 | | 566,010 | | | (89,337) | | 9,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17NSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/07/2023 | 12/05/2025 | 1 | 1,625,878 | 4527 | 229,570 | | | 136,159 | | 529,666 | | | (86,286) | | 8,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/09/2025 | 1 | 1,638,000 | 4574.44 | 226,535 | | | 135,050 | | 515,162 | | | (84,796) | | 8,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17PS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/11/2024 | 01/09/2026 | 1 | 1,900,363 | 4736 | | 251,462 | | 161,505 | | 529,963 | | | (90,719) | | 10,736 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC170SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/26/2024 | 01/27/2026 | 1 | 1,735,000 | 4866.52 | | 226,418 | | 150,219 | | 436,689 | | | (76,710) | | 9,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17SSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2026 | 1 | 2,142,975 | 5050 | | 316,390 | | 227,364 | | 465,362 | | | (89,839) | | 12,814 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17USB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/28/2024 | 03/31/2026 | 1 | 2,478,000 | 5222.82 | | 343,451 | | 257,235 | | 465,601 | | | (87,151) | | 15,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00LSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/30/2022 | 10/01/2024 | 1 | 2,284,000 | 3535.06 | 392,620 | | | | | 1,418,611 | | | (146,964) | | 598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE000SZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/14/2022 | 10/15/2024 | 1 | 2,150,000 | 3538.28 | 380,120 | | | 7,310 | | 1,337,654 | | | (142,285) | | 2,179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00PS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/14/2022 | 10/16/2024 | 1 | 1,423,000 | 4276.04 | 116,686 | | | 2,401 | | 593,229 | | | (43,618) | | 1,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE000S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/21/2022 | 10/23/2024 | 1 | 1,436,000 | 4456.39 | 121,916 | | | 3,679 | | 505,132 | | | (45,573) | | 1,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00XSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/09/2022 | 12/11/2024 | 1 | 2,136,000 | 3906.45 | 348,168 | | | 33,909 | | 1,024,191 | | | (130,147) | | 4,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF002SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/13/2023 | 01/15/2025 | 1 | 1,611,000 | 4750.92 | 91,505 | | | 13,324 | | 440,601 | | | (34,205) | | 4,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF002SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/13/2023 | 01/15/2025 | 1 | 1,919,000 | 4950.87 | 79,063 | | | 11,512 | | 434,556 | | | (29,554) | | 5,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00KSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/19/2023 | 05/21/2025 | 1 | 1,563,000 | 5195.96 | 43,451 | | | 13,828 | | 294,716 | | | (16,242) | | 6,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00VSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2023 | 07/17/2025 | 1 | 1,516,000 | 4488.87 | 210,876 | | | 83,598 | | 485,663 | | | (79,042) | | 6,756 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00VSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2023 | 07/11/2025 | 1 | 1,567,586 | 4488 | 218,491 | | | 85,523 | | 505,111 | | | (82,575) | | 6,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00XSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/28/2023 | 07/29/2025 | 1 | 2,966,000 | 4531.83 | 433,926 | | | 179,412 | | 919,016 | | | (162,426) | | 13,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00YSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/28/2023 | 07/30/2025 | 1 | 2,155,000 | 4495.17 | 324,328 | | | 134,358 | | 682,583 | | | (121,236) | | 9,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG007SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2023 | 09/02/2025 | 1 | 1,633,834 | 5561 | 45,606 | | | 21,312 | | 215,423 | | | (17,331) | | 7,850 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG007$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2023 | 09/12/2025 | 1 | 1,426,000 | 5528.46 | 42,780 | | | 20,332 | | 198,914 | | | (16,057) | | 6,952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG009$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2023 | 09/19/2025 | 1 | 1,514,000 | 5436.72 | 47,237 | | | 22,905 | | 239,481 | | | (17,730) | | 7,455 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG009$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/21/2023 | 09/19/2025 | 1 | 1,576,000 | 5083.42 | 83,528 | | | 40,670 | | 354,441 | | | (31,395) | | 7,760 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG009$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/21/2023 | 09/19/2025 | 1 | 1,500,000 | 5351.88 | 48,450 | | | 23,590 | | 263,435 | | | (18,210) | | 7,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00A$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/21/2023 | 09/19/2025 | 1 | 1,563,365 | 5241 | 65,739 | | | 32,008 | | 299,034 | | | (24,709) | | 7,698 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00BS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2023 | 09/26/2025 | 1 | 2,166,000 | 5184.98 | 96,604 | | | 47,771 | | 454,602 | | | (36,259) | | 10,770 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00BSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2023 | 09/26/2025 | 1 | 1,513,088 | 5291 | 51,793 | | | 25,612 | | 286,314 | | | (19,440) | | 7,524 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00BSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/28/2023 | 09/26/2025 | 1 | 1,862,000 | 5116.64 | 93,286 | | | 46,321 | | 412,314 | | | (35,062) | | 9,259 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00BSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/28/2023 | 09/26/2025 | 1 | 2,991,000 | 5323.03 | 102,890 | | | 51,090 | | 548,424 | | | (38,672) | | 14,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00D$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/05/2023 | 10/03/2025 | 1 | 1,677,000 | 5254.61 | 63,055 | | | 31,963 | | 333,549 | | | (23,700) | | 8,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00D$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/06/2025 | 1 | 1,577,000 | 5105.57 | 82,635 | | | 42,114 | | 354,317 | | | (30,974) | | 7,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00F$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/12/2023 | 10/10/2025 | 1 | 1,606,000 | 5315.22 | 61,028 | | | 31,482 | | 297,134 | | | (22,938) | | 8,139 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00F$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/13/2025 | 1 | 1,675,000 | 5292.87 | 65,828 | | | 34,136 | | 319,186 | | | (24,674) | | 8,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00F$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/10/2025 | 1 | 1,636,515 | 5448 | 51,169 | | | 26,469 | | 263,770 | | | (19,338) | | 8,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2025 | 1 | 2,024,991 | 4327 | 305,344 | | | 159,383 | | 760,447 | | | (114,609) | | 10,344 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2023 | 10/17/2025 | 1 | 1,512,000 | 5349.67 | 50,803 | | | 26,588 | | 274,566 | | | (19,069) | | 7,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 10/17/2025 | 1 | 1,605,000 | 5088.68 | 80,250 | | | 42,173 | | 371,113 | | | (30,163) | | 8,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 10/17/2025 | 1 | 1,905,000 | 5289.75 | 65,723 | | | 34,538 | | 369,315 | | | (24,702) | | 9,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 10/17/2025 | 1 | 1,478,301 | 4319 | 212,515 | | | 111,680 | | 562,597 | | | (79,875) | | 7,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 10/10/2025 | 1 | 1,514,318 | 5057 | 82,472 | | | 42,959 | | 352,497 | | | (31,298) | | 7,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/20/2025 | 1 | 1,484,000 | 4179.81 | 228,091 | | | 120,477 | | 624,107 | | | (85,495) | | 7,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 10/21/2025 | 1 | 1,490,618 | 5253 | 50,507 | | | 26,784 | | 300,682 | | | (19,010) | | 7,664 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00HSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2023 | 10/17/2025 | 1 | 1,505,891 | 5359 | 33,377 | | | 17,711 | | 273,199 | | | (12,666) | | 7,703 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/30/2025 | 1 | 1,502,000 | 4116.82 | 230,557 | | | 124,608 | | 662,798 | | | (86,419) | | 7,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/24/2025 | 1 | 1,500,962 | 4128 | 227,024 | | | 121,833 | | 662,505 | | | (85,799) | | 7,748 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/24/2025 | 1 | 1,507,432 | 4913 | 81,747 | | | 43,870 | | 414,383 | | | (30,895) | | 7,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/20/2025 | 1 | 1,509,019 | 5002 | 67,473 | | | 36,036 | | 379,229 | | | (25,642) | | 7,749 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2023 | 10/24/2025 | 1 | 1,607,087 | 5134 | 59,782 | | | 32,127 | | 366,863 | | | (22,625) | | 8,295 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG001$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2023 | 10/24/2025 | 1 | 1,569,740 | 5195 | 52,072 | | | 27,983 | | 341,880 | | | (19,707) | | 8,103 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00JS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/02/2023 | 10/31/2025 | 1 | 1,525,080 | .4167 | 253,164 | | | 137,931 | | 654,085 | | | (95,154) | | 7,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00JSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 10/31/2025 | 1 | 1,566,375 | .5265 | 57,489 | | | 31,408 | | 319,863 | | | (21,727) | | 8,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00LSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/10/2025 | 1 | 1,653,000 | 4371.09 | 237,040 | | | 132,051 | | 604,981 | | | (88,850) | | 8,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00MSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/14/2025 | 1 | 2,200,522 | .4463 | 308,299 | | | 173,923 | | 754,235 | | | (115,876) | | 11,661 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00NSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/19/2025 | 1 | 1,908,000 | 4435.02 | 279,140 | | | 158,524 | | 660,689 | | | (104,344) | | 10,172 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/01/2025 | 1 | 2,063,000 | 4534.9 | 289,026 | | | 169,361 | | 665,474 | | | (108,335) | | 11,157 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/28/2025 | 1 | 2,160,988 | .4547 | 293,250 | | | 171,569 | | 696,770 | | | (110,828) | | 11,646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/28/2025 | 1 | 1,574,024 | .5574 | 46,599 | | | 27,263 | | 223,504 | | | (17,611) | | 8,482 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00SSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2023 | 12/12/2025 | 1 | 2,488,000 | 4662.92 | 339,861 | | | 204,854 | | 725,872 | | | (127,739) | | 13,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/22/2025 | 1 | 1,678,000 | 4730.86 | 223,845 | | | 137,822 | | 467,935 | | | (83,904) | | 9,295 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/23/2025 | 1 | 1,804,000 | 4688.07 | 251,297 | | | 154,857 | | 517,001 | | | (94,065) | | 10,004 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00VS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/05/2024 | 01/06/2026 | 1 | 1,787,000 | 4624.43 | | 250,895 | | 159,222 | | 540,580 | | | (92,200) | | 10,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00ZS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/16/2026 | 1 | 1,950,000 | 6214.32 | | 25,350 | | 16,527 | | 112,420 | | | (8,879) | | 11,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH000SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/28/2026 | 1 | 2,329,000 | 4829.83 | | 314,881 | | 209,057 | | 603,407 | | | (106,535) | | 13,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/23/2026 | 1 | 1,547,912 | .5947 | | 41,128 | | 27,248 | | 141,292 | | | (13,898) | | 8,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/23/2026 | 1 | 1,500,593 | .6245 | | 21,468 | | 14,223 | | 82,806 | | | (7,255) | | 8,604 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/23/2026 | 1 | 1,531,541 | .6284 | | 20,073 | | 13,299 | | 78,488 | | | (6,783) | | 8,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 12/16/2025 | 1 | 1,230,000 | .5600 | | 60,018 | | 38,695 | | 159,968 | | | (21,347) | | 6,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/02/2026 | 1 | 2,460,000 | .5600 | | 125,685 | | 82,117 | | 326,457 | | | (43,623) | | 13,793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001S9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/23/2026 | 1 | 4,920,000 | .5600 | | 262,340 | | 174,046 | | 669,311 | | | (88,413) | | 28,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/05/2024 | 01/30/2026 | 1 | 1,503,117 | .5945 | | 47,898 | | 32,197 | | 138,589 | | | (15,724) | | 8,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/09/2026 | 1 | 1,611,000 | 4981.37 | | 213,780 | | 145,852 | | 366,932 | | | (68,433) | | 9,399 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/10/2026 | 1 | 1,674,000 | 4981.37 | | 222,307 | | 151,767 | | 381,563 | | | (71,065) | | 9,777 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/11/2026 | 1 | 2,787,000 | 4971.32 | | 374,573 | | 255,881 | | 640,197 | | | (119,577) | | 16,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH003SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/02/2026 | 1 | 1,789,632 | .6338 | | 32,541 | | 22,131 | | 84,033 | | | (10,426) | | 10,368 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/23/2026 | 1 | 1,719,000 | 5055.72 | | 231,549 | | 162,435 | | 371,160 | | | (69,687) | | 10,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005SY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/27/2026 | 1 | 1,448,000 | 6494.36 | | 23,747 | | 16,767 | | 53,373 | | | (6,994) | | 8,600 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH005SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/13/2026 | 1 | 1,710,733 | .6442 | | 29,749 | | 20,833 | | 67,949 | | | (8,933) | | 10,021 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH006S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/20/2026 | 1 | 1,576,681 | .6528 | | 23,371 | | 16,434 | | 52,813 | | | (6,950) | | 9,300 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH006S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/29/2024 | 02/27/2026 | 1 | 1,630,173 | .6184 | | 49,415 | | 35,033 | | 103,714 | | | (14,506) | | 9,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH007SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/06/2026 | 1 | 1,660,094 | .6339 | | 48,414 | | 34,791 | | 86,247 | | | (13,747) | | 9,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH008S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/09/2026 | 1 | 1,736,000 | 5103.2 | | 234,186 | | 168,795 | | 362,137 | | | (65,995) | | 10,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH009S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/13/2024 | 03/04/2026 | 1 | 1,487,254 | .6076 | | 67,129 | | 48,456 | | 110,871 | | | (18,714) | | 8,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 03/26/2026 | 1 | 1,579,000 | 5151.54 | | 221,376 | | 164,511 | | 315,587 | | | (57,012) | | 9,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 03/20/2026 | 1 | 2,810,755 | .5234 | | 372,334 | | 275,899 | | 522,733 | | | (96,683) | | 17,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/27/2026 | 1 | 1,493,000 | 5130.87 | | 223,054 | | 166,752 | | 300,154 | | | (56,911) | | 9,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13ESM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/10/2022 | 10/08/2024 | 1 | 1,493,020 | .4292 | 122,571 | | | 1,180 | | 601,480 | | | (46,069) | | 1,105 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13HSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/24/2022 | 10/23/2024 | 1 | 1,584,617 | .4656 | 114,716 | | | 3,467 | | 476,714 | | | (43,058) | | 1,989 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13ISY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/01/2022 | 10/30/2024 | 1 | 1,480,548 | .4265 | 171,549 | | | 6,843 | | 591,157 | | | (64,478) | | 2,122 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13LS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/14/2022 | 11/08/2024 | 1 | 2,227,580 | .3930 | 390,736 | | | 20,537 | | 1,041,953 | | | (147,671) | | 3,641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13LSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2022 | 11/15/2024 | 1 | 1,965,343 | .4700 | 142,405 | | | 8,839 | | 552,647 | | | (53,524) | | 3,489 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/02/2022 | 12/02/2024 | 1 | 2,286,000 | 4022.84 | 377,647 | | | 32,207 | | 994,349 | | | (141,553) | | 4,749 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13PSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/06/2022 | 11/29/2024 | 1 | 1,818,134 | .4077 | 242,669 | | | 19,830 | | 766,463 | | | (91,839) | | 3,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13SSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/23/2022 | 12/26/2024 | 1 | 1,590,000 | 4600.33 | 106,053 | | | 12,511 | | 505,416 | | | (39,589) | | 3,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13US1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/04/2023 | 01/03/2025 | 1 | 2,026,749 | .3829 | 320,976 | | | 41,445 | | 1,045,130 | | | (120,476) | | 5,170 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13UST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/06/2023 | 01/07/2025 | 1 | 1,802,000 | 3844.44 | 286,158 | | | 38,521 | | 910,142 | | | (107,114) | | 4,692 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13VS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/09/2023 | 01/08/2025 | 1 | 1,560,852 | .4349 | 150,530 | | | 20,470 | | 596,263 | | | (56,500) | | 4,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13VSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/17/2023 | 01/10/2025 | 1 | 1,537,584 | .4549 | 117,492 | | | 16,436 | | 502,461 | | | (44,465) | | 4,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13VSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/17/2023 | 01/10/2025 | 1 | 1,452,155 | .4905 | 63,782 | | | 8,922 | | 348,160 | | | (24,138) | | 3,838 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2023 | 01/23/2025 | 1 | 1,482,000 | 4761.46 | 80,176 | | | 12,538 | | 402,407 | | | (30,052) | | 4,159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2023 | 01/22/2025 | 1 | 1,861,588 | .4668 | 118,934 | | | 18,461 | | 553,734 | | | (44,641) | | 5,202 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/23/2023 | 01/17/2025 | 1 | 1,770,433 | .4877 | 81,110 | | | 12,116 | | 438,897 | | | (30,654) | | 4,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/24/2023 | 01/17/2025 | 1 | 1,418,963 | .3922 | 225,578 | | | 33,743 | | 685,479 | | | (85,371) | | 3,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13YSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/24/2023 | 01/23/2025 | 1 | 1,583,246 | .4011 | 225,955 | | | 35,383 | | 714,533 | | | (84,811) | | 4,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13Z$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/27/2023 | 01/29/2025 | 1 | 2,231,000 | 4019.68 | 323,272 | | | 53,213 | | 991,148 | | | (120,841) | | 6,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI132S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/10/2023 | 02/12/2025 | 1 | 2,488,000 | 4041.37 | 380,166 | | | 69,880 | | 1,091,715 | | | (142,109) | | 7,566 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI137SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/10/2023 | 03/12/2025 | 1 | 2,509,000 | 3805.6 | 395,669 | | | 87,927 | | 1,320,212 | | | (147,904) | | 8,383 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13A$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/23/2023 | 03/21/2025 | 1 | 1,647,076 | .4618 | 93,782 | | | 22,120 | | 531,588 | | | (35,249) | | 5,653 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI13J$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 04/26/2023 | 04/25/2025 | 1 | 1,541,753 | .4057 | 212,801 | | | 60,216 | | 680,196 | | | (79,873) | | 5,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13P$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 05/19/2023 | 05/21/2025 | 1 | 2,091,000 | 4120.72 | 306,959 | | | 97,688 | | 879,401 | | | (114,743) | | 8,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13Z$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/28/2023 | 06/27/2025 | 1 | 1,853,507 | .4361 | 253,712 | | | 93,748 | | 661,902 | | | (95,229) | | 7,971 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/30/2023 | 07/01/2025 | 1 | 2,812,000 | .4417 | 399,304 | | | 149,945 | | 952,756 | | | (149,466) | | 12,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 06/30/2023 | 07/02/2025 | 1 | 1,636,000 | .5583 | 37,301 | | | 14,039 | | 191,790 | | | (13,943) | | 7,100 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ134$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 07/21/2023 | 07/23/2025 | 1 | 4,154,000 | 4487.35 | 597,761 | | | 241,892 | | 1,332,114 | | | (223,447) | | 18,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13A$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/14/2023 | 08/08/2025 | 1 | 1,537,955 | .4480 | 216,238 | | | 93,015 | | 501,853 | | | (81,723) | | 7,110 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13B$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/18/2023 | 08/20/2025 | 1 | 2,557,000 | 4317.27 | 393,778 | | | 174,472 | | 949,185 | | | (147,197) | | 12,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 08/25/2023 | 08/26/2025 | 1 | 1,756,000 | 5551.19 | 48,817 | | | 22,061 | | 236,301 | | | (18,273) | | 8,348 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13K$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/22/2023 | 09/23/2025 | 1 | 2,071,000 | 4291.98 | 306,922 | | | 150,510 | | 795,782 | | | (114,886) | | 10,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13K$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/22/2023 | 09/24/2025 | 1 | 1,824,000 | 5140.87 | 88,829 | | | 43,622 | | 392,917 | | | (33,205) | | 9,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13K$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/22/2023 | 09/23/2025 | 1 | 1,582,000 | 5313.67 | 56,477 | | | 27,696 | | 290,636 | | | (21,140) | | 7,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13M$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 09/29/2023 | 09/30/2025 | 1 | 1,488,000 | 5304.32 | 53,717 | | | 26,858 | | 279,902 | | | (20,107) | | 7,440 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 10/10/2023 | 10/03/2025 | 1 | 1,755,359 | .5264 | 76,157 | | | 38,711 | | 347,156 | | | (28,822) | | 8,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 10/10/2023 | 10/03/2025 | 1 | 1,548,215 | .5345 | 57,496 | | | 29,226 | | 282,271 | | | (21,759) | | 7,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13P$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 10/13/2023 | 10/14/2025 | 1 | 2,024,000 | 4295.32 | 306,838 | | | 159,320 | | 779,609 | | | (114,855) | | 10,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13R$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2025 | 1 | 2,624,000 | 4148.13 | 419,840 | | | 222,302 | | 1,120,045 | | | (156,939) | | 13,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13S$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 10/27/2023 | 10/28/2025 | 1 | 2,958,000 | 4076.2 | 455,532 | | | 245,286 | | 1,344,544 | | | (170,513) | | 15,347 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13U$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 11/03/2023 | 11/05/2025 | 1 | 2,037,000 | 4314.32 | 291,698 | | | 160,054 | | 776,764 | | | (109,039) | | 10,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 11/24/2023 | 11/25/2025 | 1 | 1,886,000 | 4504.63 | 270,830 | | | 156,248 | | 621,535 | | | (101,376) | | 10,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK131$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 12/01/2023 | 12/03/2025 | 1 | 2,715,000 | 4539.49 | 382,272 | | | 224,434 | | 872,069 | | | (142,896) | | 14,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK132$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 12/07/2023 | 12/05/2025 | 1 | 1,673,934 | .5796 | 32,922 | | | 19,526 | | 184,055 | | | (12,374) | | 9,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK134$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 12/13/2023 | 12/12/2025 | 1 | 1,527,000 | 4674.14 | 203,855 | | | 122,369 | | 443,160 | | | (76,515) | | 8,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK138$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 12/26/2023 | 12/19/2025 | 1 | 1,494,401 | .5995 | 30,558 | | | 18,792 | | 122,667 | | | (11,565) | | 8,250 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13R$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPRO8K5P83 | 03/07/2024 | 03/06/2026 | 1 | 2,217,000 | 5121.26 | | 302,399 | | 217,310 | | 452,369 | | | (85,866) | | 13,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$U | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/17/2026 | 1 | 1,532,105 | .5939 | 81,223 | | | 63,336 | | 156,152 | | | (17,950) | | 9,523 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921T$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/24/2026 | 1 | 1,453,000 | 5048.42 | 203,275 | | | 159,816 | | 328,022 | | | (44,057) | | 9,087 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 04/14/2026 | 1 | 1,697,000 | 5033.75 | 259,811 | | | 199,854 | | 379,040 | | | (60,693) | | 10,519 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/13/2026 | 1 | 1,518,305 | .6386 | 41,993 | | | 32,378 | | 78,519 | | | (9,646) | | 9,403 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921RSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/16/2026 | 1 | 1,573,000 | 5051.41 | | 225,254 | | 173,891 | | 352,389 | | | (51,531) | | 9,768 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/30/2024 | 04/24/2026 | 1 | 1,551,626 | 6009 | | 72,234 | | 57,027 | | 145,025 | | | (15,265) | | 9,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/26/2024 | 04/28/2026 | 1 | 2,090,000 | 5023.46 | | 309,529 | | 244,052 | | 476,012 | | | (66,388) | | 13,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PS4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/01/2024 | 04/01/2026 | 1 | 2,473,000 | 5178.22 | | 354,876 | | 266,644 | | 483,394 | | | (88,476) | | 15,151 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/10/2026 | 1 | 1,951,000 | 5095.08 | | 298,113 | | 228,622 | | 410,556 | | | (70,337) | | 12,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/18/2026 | 1 | 1,519,000 | 5478.8 | | 203,546 | | 174,988 | | 236,276 | | | (28,998) | | 9,946 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/24/2026 | 1 | 1,429,000 | 6320.62 | | 40,155 | | 31,570 | | 86,588 | | | (8,703) | | 8,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/06/2026 | 1 | 2,168,000 | 5074.53 | | 320,430 | | 256,168 | | 471,867 | | | (64,525) | | 13,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 05/01/2026 | 1 | 1,661,087 | 4998 | | 265,197 | | 211,644 | | 391,702 | | | (53,771) | | 10,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/04/2026 | 1 | 1,748,000 | 5120.1 | | 238,252 | | 190,078 | | 371,910 | | | (48,889) | | 11,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VS6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/15/2024 | 05/08/2026 | 1 | 1,579,999 | 6349 | | 60,025 | | 48,619 | | 91,882 | | | (11,457) | | 10,001 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/28/2024 | 05/22/2026 | 1 | 1,608,687 | 5309 | | 214,930 | | 178,017 | | 290,622 | | | (37,108) | | 10,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/17/2026 | 1 | 1,539,401 | 5002 | | 229,624 | | 179,056 | | 359,482 | | | (50,746) | | 9,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/08/2026 | 1 | 1,547,590 | 5193 | | 192,565 | | 148,168 | | 303,433 | | | (44,541) | | 9,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/26/2024 | 04/27/2026 | 1 | 2,100,000 | 5099.96 | | 290,850 | | 229,239 | | 453,630 | | | (62,467) | | 13,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/22/2026 | 1 | 1,820,000 | 4925.42 | | 276,094 | | 215,414 | | 448,115 | | | (60,892) | | 11,362 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/13/2024 | 05/13/2026 | 1 | 1,507,000 | 5190.09 | | 208,870 | | 168,990 | | 301,165 | | | (40,057) | | 9,580 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 2,560,000 | 5438.64 | | 350,976 | | 307,104 | | 415,485 | | | (45,071) | | 16,923 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/09/2024 | 04/09/2026 | 1 | 1,606,000 | 5194.28 | | 223,073 | | 170,063 | | 313,777 | | | (53,171) | | 9,911 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/17/2026 | 1 | 1,930,000 | 5437.65 | | 264,603 | | 227,115 | | 310,682 | | | (38,059) | | 12,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/25/2024 | 04/24/2026 | 1 | 1,521,000 | 4972.69 | | 227,237 | | 178,656 | | 361,151 | | | (49,250) | | 9,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/20/2024 | 05/15/2026 | 1 | 1,935,151 | 6811 | | 35,436 | | 28,966 | | 49,976 | | | (6,501) | | 12,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I70UK5573 | 05/30/2024 | 05/29/2026 | 1 | 2,101,254 | 5280 | | 274,509 | | 229,073 | | 390,935 | | | (46,316) | | 13,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/13/2024 | 06/12/2026 | 1 | 2,056,000 | 5406.57 | | 277,149 | | 236,628 | | 341,159 | | | (41,439) | | 13,398 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I70UK5573 | 06/04/2024 | 06/03/2026 | 1 | 1,574,853 | 5267 | | 214,117 | | 179,658 | | 296,867 | | | (34,658) | | 10,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/15/2026 | 1 | 2,352,000 | 4978.3 | | 359,150 | | 276,763 | | 552,066 | | | (82,654) | | 14,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/13/2024 | 05/13/2026 | 1 | 1,680,000 | 5135.27 | | 244,104 | | 197,496 | | 349,070 | | | (46,814) | | 10,680 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Y$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/12/2026 | 1 | 1,589,000 | 5399.01 | | 215,786 | | 184,491 | | 265,354 | | | (32,012) | | 10,355 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921PST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/04/2024 | 04/02/2026 | 1 | 2,001,000 | 5121.47 | | 277,139 | | 209,768 | | 415,567 | | | (68,143) | | 12,270 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/06/2026 | 1 | 2,512,659 | 5181 | | 340,363 | | 272,478 | | 505,464 | | | (68,166) | | 15,878 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/20/2024 | 06/18/2026 | 1 | 1,516,000 | 5429.38 | | 210,421 | | 181,648 | | 246,069 | | | (29,482) | | 9,927 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/16/2024 | 05/15/2026 | 1 | 1,903,000 | 5281.21 | | 257,286 | | 209,732 | | 350,679 | | | (48,351) | | 12,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/13/2024 | 06/12/2026 | 1 | 2,434,465 | 5383 | | 337,495 | | 288,151 | | 413,293 | | | (50,462) | | 15,864 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/07/2026 | 1 | 1,736,000 | 5154.9 | | 248,769 | | 188,969 | | 348,525 | | | (60,493) | | 10,694 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/10/2024 | 04/10/2026 | 1 | 1,503,000 | 5134.84 | | 216,131 | | 165,067 | | 309,745 | | | (51,220) | | 9,283 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/30/2024 | 04/24/2026 | 1 | 1,547,953 | 6166 | | 56,912 | | 44,931 | | 118,317 | | | (12,027) | | 9,681 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2026 | 1 | 1,968,000 | 5142.56 | | 284,770 | | 216,707 | | 399,707 | | | (68,267) | | 12,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/28/2024 | 05/22/2026 | 1 | 1,575,101 | 6456 | | 49,252 | | 40,793 | | 78,067 | | | (8,503) | | 10,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YS7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/15/2026 | 1 | 1,682,000 | 5431.6 | | 222,360 | | 190,245 | | 274,132 | | | (32,852) | | 10,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/21/2024 | 05/21/2026 | 1 | 1,514,000 | 5270.86 | | 212,263 | | 174,067 | | 280,641 | | | (38,382) | | 9,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/28/2024 | 05/22/2026 | 1 | 1,566,076 | 6739 | | 30,211 | | 25,022 | | 47,587 | | | (5,216) | | 10,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/30/2024 | 05/22/2026 | 1 | 1,650,247 | 6844 | | 22,140 | | 18,440 | | 40,729 | | | (3,772) | | 10,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/05/2026 | 1 | 2,258,000 | 5320.26 | | 310,475 | | 262,446 | | 405,141 | | | (49,045) | | 14,631 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/23/2026 | 1 | 1,521,000 | 5456.42 | | 205,943 | | 178,220 | | 241,224 | | | (28,416) | | 9,999 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/10/2024 | 05/08/2026 | 1 | 1,718,000 | 5196.57 | | 236,740 | | 190,962 | | 339,452 | | | (46,503) | | 10,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/23/2026 | 1 | 1,550,000 | 5019.84 | | 225,990 | | 176,632 | | 354,982 | | | (49,532) | | 9,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/23/2024 | 05/22/2026 | 1 | 1,467,000 | 6342.48 | | 52,959 | | 43,742 | | 86,920 | | | (9,444) | | 9,397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/19/2024 | 04/17/2026 | 1 | 1,519,000 | 4942.39 | | 221,622 | | 172,339 | | 372,397 | | | (49,926) | | 9,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/16/2024 | 05/15/2026 | 1 | 1,624,294 | 5270 | | 224,717 | | 183,183 | | 301,232 | | | (42,231) | | 10,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/14/2024 | 05/08/2026 | 1 | 1,509,615 | 5147 | | 218,308 | | 176,582 | | 310,981 | | | (41,913) | | 9,556 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/24/2024 | 05/22/2026 | 1 | 2,175,000 | 5286.15 | | 297,105 | | 245,738 | | 398,751 | | | (52,646) | | 13,931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/01/2026 | 1 | 1,530,000 | 4990.77 | | 223,533 | | 177,901 | | 359,231 | | | (46,301) | | 9,627 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2026 | 1 | 1,788,000 | 5469.3 | | 239,771 | | 208,153 | | 282,618 | | | (31,860) | | 11,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00FSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2024 | 04/17/2026 | 1 | 1,611,000 | 4979.52 | | 238,589 | | 184,513 | | 380,955 | | | (54,255) | | 10,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/19/2026 | 1 | 1,652,000 | 5276.75 | | 226,820 | | 185,381 | | 305,428 | | | (42,141) | | 10,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/01/2026 | 1 | 2,281,000 | 5102.15 | | 315,006 | | 251,048 | | 490,604 | | | (64,905) | | 14,352 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921SST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/22/2026 | 1 | 1,718,636 | .5005 | | 257,123 | | 200,888 | | 402,039 | | | (56,433) | | 10,729 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/06/2024 | 06/05/2026 | 1 | 1,657,000 | 5315.49 | | 228,169 | | 192,606 | | 298,051 | | | (36,307) | | 10,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2024 | 05/01/2026 | 1 | 1,850,000 | 5064.2 | | 253,635 | | 201,858 | | 413,554 | | | (52,536) | | 11,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921QST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/11/2024 | 04/10/2026 | 1 | 1,596,000 | 5191.26 | | 225,036 | | 172,579 | | 313,296 | | | (53,095) | | 9,858 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/02/2026 | 1 | 1,594,000 | 5151.15 | | 227,464 | | 171,223 | | 320,353 | | | (56,399) | | 9,775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00CSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/02/2026 | 1 | 1,407,000 | 5147.09 | | 202,608 | | 153,567 | | 283,183 | | | (49,607) | | 8,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78 | 05/14/2024 | 05/08/2026 | 1 | 1,524,067 | .6685 | | 29,860 | | 24,152 | | 50,026 | | | (5,733) | | 9,647 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/26/2026 | 1 | 1,841,000 | 5435.91 | | 250,744 | | 219,228 | | 299,461 | | | (32,376) | | 12,132 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2026 | 1 | 2,029,000 | 5449.97 | | 280,611 | | 245,002 | | 325,113 | | | (36,568) | | 13,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/04/2024 | 04/02/2026 | 1 | 1,688,138 | .5180 | | 235,409 | | 178,182 | | 331,856 | | | (57,882) | | 10,352 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921WSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/03/2024 | 06/03/2026 | 1 | 1,567,000 | 5222.64 | | 222,044 | | 186,053 | | 305,646 | | | (36,196) | | 10,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/26/2024 | 04/24/2026 | 1 | 2,001,000 | 5082.11 | | 280,740 | | 221,025 | | 436,964 | | | (60,544) | | 12,514 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/20/2024 | 05/20/2026 | 1 | 2,042,000 | 5273.63 | | 282,613 | | 231,370 | | 378,783 | | | (51,490) | | 13,058 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78 | 05/24/2024 | 05/27/2026 | 1 | 1,682,000 | 5256.98 | | 236,489 | | 195,883 | | 315,769 | | | (41,620) | | 10,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921RSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/16/2024 | 04/15/2026 | 1 | 2,070,284 | .5050 | | 301,826 | | 232,908 | | 463,049 | | | (69,142) | | 12,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/05/2026 | 1 | 1,914,000 | 5073.95 | | 271,597 | | 216,755 | | 420,741 | | | (55,655) | | 12,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPUBMPRO8K5P83 | 05/15/2024 | 05/13/2026 | 1 | 1,510,003 | .5226 | | 217,623 | | 176,556 | | 293,427 | | | (41,253) | | 9,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/10/2024 | 04/02/2026 | 1 | 1,481,238 | .6451 | | 41,530 | | 31,609 | | 66,627 | | | (9,951) | | 9,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/26/2024 | 04/28/2026 | 1 | 1,738,000 | 4959.71 | | 271,649 | | 214,185 | | 412,815 | | | (58,264) | | 10,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 04/30/2026 | 1 | 1,520,744 | .6320 | | 49,272 | | 39,308 | | 93,124 | | | (10,004) | | 9,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2026 | 1 | 1,686,000 | 5080.13 | | 257,115 | | 195,662 | | 357,991 | | | (61,637) | | 10,395 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/30/2024 | 04/24/2026 | 1 | 1,550,246 | .5025 | | 224,457 | | 177,203 | | 354,310 | | | (47,434) | | 9,695 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 04/17/2026 | 1 | 1,985,282 | .6269 | | 64,116 | | 49,997 | | 128,451 | | | (14,169) | | 12,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921TSH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/30/2024 | 04/29/2026 | 1 | 1,759,962 | .5088 | | 239,954 | | 189,785 | | 382,681 | | | (50,361) | | 11,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/10/2024 | 05/12/2026 | 1 | 1,869,000 | 5222.68 | | 252,876 | | 204,246 | | 364,120 | | | (49,401) | | 11,871 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 05/31/2024 | 06/02/2026 | 1 | 2,305,000 | 5264.32 | | 316,246 | | 264,552 | | 434,525 | | | (52,708) | | 14,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/14/2024 | 05/14/2026 | 1 | 1,669,000 | 5246.68 | | 224,981 | | 182,334 | | 318,570 | | | (42,839) | | 10,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/09/2026 | 1 | 1,927,000 | 5325.6 | | 263,806 | | 223,221 | | 343,964 | | | (41,445) | | 12,527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/06/2024 | 04/30/2026 | 1 | 1,500,636 | .5025 | | 233,537 | | 186,312 | | 346,197 | | | (47,417) | | 9,434 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX921V5N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/21/2024 | 05/15/2026 | 1 | 1,463,747 | .5303 | | 198,182 | | 162,224 | | 264,983 | | | (36,133) | | 9,321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921W5W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/06/2024 | 06/05/2026 | 1 | 1,523,925 | .5321 | | 209,112 | | 176,519 | | 274,228 | | | (33,274) | | 9,875 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921P5H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 03/27/2026 | 1 | 1,548,521 | .5188 | | 209,518 | | 157,283 | | 299,288 | | | (52,379) | | 9,444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/18/2026 | 1 | 2,005,000 | 5303.27 | | 268,670 | | 219,519 | | 363,260 | | | (49,985) | | 12,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/06/2026 | 1 | 2,492,000 | 5204.34 | | 341,653 | | 259,412 | | 482,018 | | | (83,193) | | 15,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S5T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/24/2026 | 1 | 1,671,000 | 5387.94 | | 236,112 | | 204,652 | | 282,386 | | | (31,697) | | 10,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Z59 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 06/18/2026 | 1 | 2,268,920 | .6656 | | 70,197 | | 60,766 | | 83,519 | | | (9,502) | | 14,857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/23/2024 | 05/22/2026 | 1 | 1,533,000 | 5241.5 | | 211,707 | | 174,863 | | 292,611 | | | (37,753) | | 9,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/04/2026 | 1 | 1,481,849 | .6439 | | 52,237 | | 44,084 | | 74,359 | | | (8,323) | | 9,594 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/12/2026 | 1 | 1,695,131 | .6956 | | 32,104 | | 27,524 | | 33,301 | | | (4,650) | | 11,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/13/2026 | 1 | 1,569,000 | 5123.41 | | 222,798 | | 171,312 | | 328,586 | | | (52,118) | | 9,717 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/18/2026 | 1 | 1,518,000 | 5464.62 | | 202,805 | | 175,315 | | 239,936 | | | (28,175) | | 9,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/14/2026 | 1 | 1,551,000 | 5108.04 | | 223,189 | | 171,684 | | 328,571 | | | (52,138) | | 9,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/15/2026 | 1 | 2,305,000 | 5303.27 | | 308,640 | | 251,942 | | 416,781 | | | (57,658) | | 14,678 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH001$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/09/2024 | 05/08/2026 | 1 | 1,630,000 | 5188.01 | | 222,821 | | 179,486 | | 324,606 | | | (44,014) | | 10,318 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00N5Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/29/2026 | 1 | 2,452,000 | 5259.04 | | 337,150 | | 281,734 | | 464,544 | | | (56,500) | | 15,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00QS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2024 | 06/05/2026 | 1 | 1,702,421 | .6543 | | 56,756 | | 48,377 | | 71,292 | | | (8,568) | | 11,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00P$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/10/2024 | 06/10/2026 | 1 | 1,669,000 | 5307.18 | | 236,164 | | 200,155 | | 302,306 | | | (36,233) | | 10,859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T5H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2024 | 06/26/2026 | 1 | 2,035,000 | 5453.25 | | 280,627 | | 244,006 | | 325,531 | | | (36,904) | | 13,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00T$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/18/2026 | 1 | 1,681,483 | .7034 | | 27,320 | | 23,650 | | 28,522 | | | (3,698) | | 11,010 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00JS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/10/2024 | 05/12/2026 | 1 | 1,447,000 | 5110.39 | | 215,024 | | 173,673 | | 304,224 | | | (42,006) | | 9,191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00RS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/05/2026 | 1 | 1,600,581 | .6850 | | 36,216 | | 30,999 | | 38,404 | | | (5,296) | | 10,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S5Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/18/2026 | 1 | 1,721,979 | .5484 | | 225,521 | | 195,223 | | 266,593 | | | (30,526) | | 11,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00M5D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/28/2026 | 1 | 1,677,000 | 5218.49 | | 245,010 | | 203,277 | | 325,169 | | | (41,954) | | 10,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/21/2026 | 1 | 1,788,000 | 4925.01 | | 265,518 | | 206,798 | | 443,748 | | | (59,488) | | 11,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL132$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 04/20/2026 | 1 | 3,201,000 | 4967.23 | | 458,063 | | 356,621 | | 772,445 | | | (102,767) | | 19,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/10/2026 | 1 | 1,555,000 | 5095.23 | | 225,942 | | 173,513 | | 331,951 | | | (53,071) | | 9,605 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/29/2026 | 1 | 1,760,000 | 5422.56 | | 241,472 | | 220,907 | | 296,030 | | | (20,839) | | 11,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/21/2026 | 1 | 1,495,830 | .5623 | | 186,977 | | 178,184 | | 211,782 | | | (9,026) | | 10,283 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00W8G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/06/2026 | 1 | 1,539,000 | 5533.79 | | 208,535 | | 184,440 | | 228,643 | | | (24,819) | | 10,221 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y8X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/16/2024 | 07/16/2026 | 1 | 1,554,000 | 5616.2 | | 212,276 | | 190,407 | | 213,330 | | | (22,100) | | 10,401 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/04/2026 | 1 | 1,480,067 | .6585 | | 46,720 | | 45,490 | | 70,352 | | | (1,291) | | 10,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00U8X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/26/2026 | 1 | 2,111,638 | .7033 | | 33,837 | | 29,625 | | 37,015 | | | (4,247) | | 13,915 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y8P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/10/2026 | 1 | 1,513,410 | .5568 | | 210,789 | | 188,632 | | 218,438 | | | (22,387) | | 10,082 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 07/31/2026 | 1 | 1,623,000 | 5325.17 | | 217,969 | | 201,109 | | 300,180 | | | (17,665) | | 10,986 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Y8N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/15/2026 | 1 | 2,032,000 | 5594.62 | | 273,507 | | 244,954 | | 285,693 | | | (28,849) | | 13,590 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/04/2026 | 1 | 1,603,210 | .6735 | | 38,959 | | 37,934 | | 60,130 | | | (1,076) | | 11,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2024 | 08/19/2026 | 1 | 1,536,661 | .5608 | | 193,660 | | 183,257 | | 220,270 | | | (10,641) | | 10,549 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/03/2024 | 08/28/2026 | 1 | 1,533,841 | .7178 | | 18,095 | | 17,443 | | 26,368 | | | (675) | | 10,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/03/2024 | 08/28/2026 | 1 | 2,464,139 | .5588 | | 296,523 | | 285,844 | | 361,109 | | | (11,058) | | 17,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13T$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/24/2026 | 1 | 2,031,000 | 5437.26 | | 274,185 | | 250,326 | | 337,251 | | | (24,857) | | 13,676 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$X | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30 | 08/01/2024 | 04/09/2026 | 1 | 5,550,000 | .6500 | | 180,210 | | 163,426 | | 215,632 | | | (17,553) | | 34,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM137$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/23/2024 | 09/23/2026 | 1 | 2,641,000 | 5718.57 | | 327,484 | | 324,785 | | 347,656 | | | (3,140) | | 18,585 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13Z$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/14/2026 | 1 | 1,544,000 | 5526.48 | | 199,794 | | 188,203 | | 238,472 | | | (12,350) | | 10,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/17/2024 | 09/16/2026 | 1 | 1,577,265 | .5633 | | 196,400 | | 193,159 | | 225,091 | | | (3,502) | | 11,045 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA217$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 09/25/2026 | 1 | 1,396,000 | 5729.56 | | 177,711 | | 177,711 | | 181,979 | | | (732) | | 9,837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2026 | 1 | 1,673,000 | 5674.04 | | 212,973 | | 210,925 | | 229,145 | | | (2,909) | | 11,765 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/12/2024 | 07/14/2026 | 1 | 2,063,000 | 5598.5 | | 272,935 | | 244,067 | | 289,179 | | | (29,829) | | 13,786 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/19/2024 | 09/18/2026 | 1 | 1,743,000 | 5713.64 | | 215,435 | | 213,058 | | 229,709 | | | (3,251) | | 12,223 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/05/2024 | 09/04/2026 | 1 | 1,644,951 | .6837 | | 33,895 | | 32,867 | | 54,325 | | | (1,162) | | 11,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/13/2024 | 09/15/2026 | 1 | 2,145,000 | 5595.08 | | 276,705 | | 271,384 | | 316,150 | | | (6,426) | | 15,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W8F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/02/2026 | 1 | 2,190,000 | 5567.19 | | 288,204 | | 254,720 | | 315,364 | | | (34,489) | | 14,500 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/02/2024 | 08/04/2026 | 1 | 2,064,000 | 5330.52 | | 275,338 | | 254,158 | | 382,025 | | | (22,193) | | 14,013 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 1,702,000 | 5311.33 | | 228,579 | | 212,815 | | 321,734 | | | (16,618) | | 11,581 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/24/2026 | 1 | 1,493,000 | 5345.23 | | 209,468 | | 190,977 | | 268,249 | | | (19,252) | | 10,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W5D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2026 | 1 | 2,029,000 | 5500.75 | | 272,495 | | 239,510 | | 312,009 | | | (33,595) | | 13,434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$Z | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30 | 08/01/2024 | 07/10/2026 | 1 | 11,100,000 | .6700 | | 333,900 | | 306,865 | | 392,607 | | | (28,297) | | 73,949 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/08/2026 | 1 | 1,538,000 | 5525.48 | | 212,090 | | 187,910 | | 230,242 | | | (24,405) | | 10,230 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA212S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/05/2024 | 07/31/2026 | 1 | 1,489,122 | .5351 | | 163,306 | | 150,883 | | 267,401 | | | (12,614) | | 10,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA214SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/30/2024 | 08/31/2026 | 1 | 1,695,000 | 5637.1 | | 216,452 | | 208,402 | | 237,769 | | | (9,179) | | 11,737 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/18/2024 | 07/17/2026 | 1 | 1,688,000 | 5522.41 | | 228,724 | | 206,325 | | 255,738 | | | (23,218) | | 11,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/16/2024 | 09/16/2026 | 1 | 1,508,000 | 5593.66 | | 195,738 | | 192,243 | | 222,447 | | | (3,754) | | 10,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/09/2024 | 08/11/2026 | 1 | 1,558,000 | 5309.42 | | 211,421 | | 197,190 | | 292,594 | | | (15,019) | | 10,633 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/10/2024 | 07/06/2026 | 1 | 1,560,887 | .7138 | | 29,971 | | 26,618 | | 23,961 | | | (3,385) | | 10,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/21/2026 | 1 | 2,063,000 | 5517.72 | | 277,886 | | 264,088 | | 321,210 | | | (14,866) | | 14,182 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/18/2024 | 07/13/2026 | 1 | 1,489,709 | .7168 | | 22,350 | | 20,149 | | 20,623 | | | (2,281) | | 9,948 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$4 | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/02/2024 | 04/10/2026 | 1 | 5,475,000 | .6000 | | 373,490 | | 322,454 | | 463,834 | | | (51,954) | | 33,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/25/2026 | 1 | 2,004,000 | 5589.53 | | 263,326 | | 250,666 | | 291,931 | | | (13,670) | | 13,817 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/09/2024 | 08/07/2026 | 1 | 1,579,000 | 5306.75 | | 213,481 | | 199,033 | | 297,399 | | | (15,249) | | 10,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SW | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 08/01/2024 | 03/20/2026 | 1 | 5,550,000 | .6400 | | 201,770 | | 182,343 | | 243,467 | | | (20,312) | | 33,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/26/2026 | 1 | 1,849,000 | 5566.29 | | 243,883 | | 232,493 | | 275,528 | | | (11,693) | | 12,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/12/2024 | 08/03/2026 | 1 | 1,534,002 | .6535 | | 41,725 | | 38,940 | | 79,133 | | | (2,836) | | 10,407 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13TSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 07/27/2026 | 1 | 2,383,000 | 5459.1 | | 316,224 | | 288,821 | | 389,331 | | | (28,551) | | 16,083 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USL | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/26/2024 | 09/25/2026 | 1 | 1,533,809 | .6840 | | 50,614 | | 50,545 | | 50,262 | | | (278) | | 10,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13XSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 08/12/2026 | 1 | 1,543,000 | 5290.95 | | 209,694 | | 195,868 | | 295,087 | | | (14,075) | | 10,538 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/23/2026 | 1 | 1,565,000 | 5552.96 | | 206,893 | | 187,568 | | 232,255 | | | (19,556) | | 10,530 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 09/10/2026 | 1 | 1,774,000 | 5476.29 | | 229,556 | | 223,564 | | 292,742 | | | (6,289) | | 12,371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2024 | 09/04/2026 | 1 | 2,132,138 | .5524 | | 264,669 | | 256,637 | | 335,398 | | | (9,076) | | 14,806 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD171SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 1,590,000 | 5338.11 | | 218,307 | | 212,010 | | 293,843 | | | (7,158) | | 11,072 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/05/2024 | 07/31/2026 | 1 | 1,567,203 | .5440 | | 156,745 | | 144,821 | | 260,958 | | | (12,107) | | 10,609 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD173SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 1,569,000 | 5738.17 | | 198,165 | | 198,165 | | 203,854 | | | (812) | | 11,087 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/05/2024 | 08/05/2026 | 1 | 1,563,000 | 5108.54 | | 225,854 | | 208,790 | | 347,583 | | | (17,326) | | 10,620 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 2,573,000 | .5505 | | 344,525 | | 311,397 | | 398,493 | | | (34,358) | | 17,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/29/2024 | 07/24/2026 | 1 | 1,951,523 | .6976 | | 36,069 | | 32,975 | | 45,431 | | | (3,134) | | 13,141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/14/2024 | 08/14/2026 | 1 | 1,712,000 | 5422.48 | | 221,875 | | 207,856 | | 291,817 | | | (14,285) | | 11,709 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/12/2024 | 07/10/2026 | 1 | 1,650,000 | 5604.12 | | 215,985 | | 193,014 | | 229,021 | | | (23,735) | | 10,992 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA216SP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/23/2024 | 09/18/2026 | 1 | 1,657,832 | .6646 | | 67,811 | | 67,248 | | 75,684 | | | (655) | | 11,626 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/05/2024 | 07/31/2026 | 1 | 1,689,824 | .5522 | | 154,013 | | 142,297 | | 260,774 | | | (11,896) | | 11,439 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 07/19/2024 | 07/21/2026 | 1 | 1,520,000 | 5436.19 | | 215,536 | | 194,811 | | 248,672 | | | (21,495) | | 10,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/18/2026 | 1 | 1,817,000 | 5679.74 | | 228,760 | | 226,549 | | 246,975 | | | (3,142) | | 12,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00UST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 07/01/2026 | 1 | 2,066,000 | 5392.96 | | 296,884 | | 260,181 | | 347,751 | | | (37,009) | | 13,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 07/24/2024 | 07/17/2026 | 1 | 2,006,751 | .7149 | | 26,075 | | 23,652 | | 29,882 | | | (2,452) | | 13,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 09/09/2024 | 09/04/2026 | 1 | 1,586,695 | .5426 | | 208,263 | | 202,502 | | 274,002 | | | (6,032) | | 11,018 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/23/2024 | 09/17/2026 | 1 | 1,683,366 | .5641 | | 224,284 | | 222,420 | | 238,338 | | | (2,168) | | 11,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/24/2026 | 1 | 1,427,693 | .5484 | | 184,925 | | 168,601 | | 226,933 | | | (16,996) | | 9,614 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/07/2026 | 1 | 1,616,000 | 5550.49 | | 216,059 | | 191,129 | | 237,006 | | | (25,679) | | 10,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 08/15/2024 | 08/14/2026 | 1 | 2,070,000 | 5496.1 | | 273,861 | | 257,618 | | 327,499 | | | (17,281) | | 14,158 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/24/2026 | 1 | 1,496,295 | .5733 | | 191,350 | | 191,085 | | 194,675 | | | (1,051) | | 10,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001SY | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 08/01/2024 | 05/14/2026 | 1 | 5,550,000 | .6600 | | 168,050 | | 153,245 | | 199,480 | | | (15,488) | | 35,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 07/18/2024 | 07/17/2026 | 1 | 1,678,755 | .5615 | | 203,413 | | 183,492 | | 231,911 | | | (20,648) | | 11,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00USW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/18/2026 | 1 | 1,716,907 | .5468 | | 228,714 | | 199,925 | | 269,997 | | | (29,028) | | 11,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2026 | 1 | 2,238,000 | 5508.77 | | 310,858 | | 281,395 | | 343,518 | | | (29,808) | | 15,047 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 09/16/2024 | 09/11/2026 | 1 | 2,101,353 | .5589 | | 273,784 | | 268,862 | | 312,768 | | | (5,287) | | 14,664 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13US7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 07/29/2026 | 1 | 1,669,029 | .5438 | | 220,473 | | 201,974 | | 277,996 | | | (18,751) | | 11,281 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/05/2024 | 07/31/2026 | 1 | 1,516,562 | .7069 | | 12,320 | | 11,383 | | 30,088 | | | (952) | | 10,266 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 09/09/2024 | 09/09/2026 | 1 | 1,521,000 | 5430.02 | | 200,924 | | 195,404 | | 261,104 | | | (5,780) | | 10,599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 08/19/2024 | 08/13/2026 | 1 | 1,484,480 | .5435 | | 219,558 | | 207,090 | | 251,021 | | | (12,737) | | 10,146 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/21/2026 | 1 | 1,600,021 | .7150 | | 23,140 | | 22,052 | | 28,234 | | | (1,117) | | 11,000 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/21/2026 | 1 | 2,178,000 | 5623.34 | | 276,824 | | 263,441 | | 307,320 | | | (14,450) | | 14,973 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 09/02/2026 | 1 | 1,482,000 | 5583.44 | | 199,033 | | 191,651 | | 216,599 | | | (8,417) | | 10,276 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 08/03/2026 | 1 | 1,487,000 | 5338.54 | | 197,622 | | 182,400 | | 272,967 | | | (15,950) | | 10,088 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 08/16/2024 | 08/18/2026 | 1 | 1,601,000 | 5532.03 | | 206,689 | | 194,765 | | 245,718 | | | (12,706) | | 10,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM131SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 08/26/2024 | 08/24/2026 | 1 | 1,754,019 | .6851 | | 43,674 | | 41,628 | | 53,580 | | | (2,100) | | 12,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78 | 08/26/2024 | 08/21/2026 | 1 | 1,519,980 | .5583 | | 198,408 | | 189,077 | | 222,500 | | | (9,578) | | 10,449 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI007S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/04/2026 | 1 | 2,082,000 | 5408.42 | | 268,370 | | 260,586 | | 365,912 | | | (8,847) | | 14,457 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/07/2026 | 1 | 1,731,979 | 5233 | | 251,772 | | 235,057 | | 350,767 | | | (17,016) | | 11,785 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/29/2024 | 08/28/2026 | 1 | 1,863,000 | 5564 | | 241,072 | | 231,749 | | 279,793 | | | (10,582) | | 12,872 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/25/2026 | 1 | 2,206,000 | 5719.52 | | 285,015 | | 284,622 | | 289,992 | | | (1,564) | | 15,545 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/11/2026 | 1 | 1,632,000 | 5620.39 | | 204,979 | | 201,016 | | 235,219 | | | (4,787) | | 11,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/17/2026 | 1 | 1,526,650 | 6732 | | 49,275 | | 44,634 | | 52,206 | | | (4,696) | | 10,225 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2026 | 1 | 1,650,091 | 5566 | | 230,702 | | 204,998 | | 238,340 | | | (25,950) | | 10,985 | | 0001 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 01/10/2025 | 1 | 69,652,141 | 2.231 | 433,236 | | | 35,101 | | 35,101 | (408,040) | | | | 184,102 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 139,304,281 | 2.195 | 1,316,425 | | | 747,487 | | 747,487 | (589,846) | | | | 787,011 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 69,652,141 | 2.215 | 630,352 | | | 440,817 | | 440,817 | (207,257) | | | | 520,080 | | 0002 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 01/10/2025 | 1 | 5,358,351 | 2.231 | 33,329 | | | 2,700 | | 2,700 | (31,391) | | | | 14,163 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 10,716,701 | 2.195 | 101,273 | | | 57,504 | | 57,504 | (45,377) | | | | 60,545 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 5,358,351 | 2.215 | 48,493 | | | 33,912 | | 33,912 | (15,944) | | | | 40,010 | | 0002 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/30/2022 | 10/01/2024 | 2 | 4,191,422 | 234.4 | 146,932 | | | | | | | | (55,021) | | 1,097 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/30/2022 | 10/02/2024 | 1 | 3,634,655 | 234.4 | 126,849 | | | 174 | | | | | (47,417) | | 1,345 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/25/2022 | 10/03/2024 | 7 | 3,691,407 | 235.2 | 125,619 | | | 346 | | | | | (47,283) | | 1,673 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/04/2022 | 10/04/2024 | 4 | 8,628,170 | 235.47 | 299,037 | | | 1,231 | | 1 | | | (112,124) | | 4,516 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/05/2022 | 10/04/2024 | 2 | 4,038,140 | 235.04 | 140,359 | | | 579 | | 1 | | | (52,688) | | 2,114 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2022 | 10/04/2024 | 4 | 1,193,259 | 234.23 | 40,740 | | | 169 | | 9 | | | (15,343) | | 625 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/07/2022 | 10/08/2024 | 1 | 7,244,471 | 233.68 | 252,108 | | | 2,427 | | 881 | | | (94,368) | | 5,362 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/07/2022 | 10/07/2024 | 3 | 3,438,241 | 233.68 | 119,455 | | | 987 | | 240 | | | (44,792) | | 2,381 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/07/2022 | 10/09/2024 | 1 | 3,689,765 | 233.68 | 128,404 | | | 1,411 | | 678 | | | (47,998) | | 2,897 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/10/2022 | 10/10/2024 | 3 | 4,170,579 | 233.56 | 145,069 | | | 1,791 | | 1,383 | | | (54,388) | | 3,452 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/20/2022 | 10/11/2024 | 4 | 5,611,465 | 233.64 | 193,835 | | | 2,661 | | 2,154 | | | (72,705) | | 4,871 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/19/2022 | 10/11/2024 | 4 | 5,803,176 | 233.83 | 200,132 | | | 2,751 | | 1,772 | | | (75,156) | | 5,037 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/14/2022 | 10/11/2024 | 3 | 1,354,073 | 232.78 | 46,620 | | | 643 | | 1,306 | | | (17,532) | | 1,175 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/14/2022 | 10/14/2024 | 5 | 2,219,319 | 232.49 | 76,852 | | | 1,378 | | 3,901 | | | (28,892) | | 2,173 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/14/2022 | 10/16/2024 | 1 | 2,701,108 | 232.49 | 93,458 | | | 1,923 | | 4,389 | | | (34,935) | | 2,828 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/14/2022 | 10/15/2024 | 1 | 4,161,355 | 232.49 | 143,983 | | | 2,769 | | 6,148 | | | (53,895) | | 4,218 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/24/2022 | 10/17/2024 | 4 | 4,561,048 | 232.85 | 157,526 | | | 3,460 | | 7,231 | | | (59,098) | | 4,922 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/18/2022 | 10/18/2024 | 3 | 8,969,821 | 232.91 | 310,108 | | | 7,234 | | 13,293 | | | (116,269) | | 9,960 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/19/2022 | 10/18/2024 | 3 | 3,731,523 | 232.13 | 129,871 | | | 3,036 | | 10,539 | | | (48,786) | | 4,143 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2022 | 10/18/2024 | 4 | 1,271,282 | 231.68 | 45,085 | | | 1,059 | | 4,195 | | | (16,978) | | 1,412 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/21/2022 | 10/21/2024 | 4 | 3,411,168 | 232.57 | 118,084 | | | 3,250 | | 6,651 | | | (44,283) | | 4,091 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/21/2022 | 10/22/2024 | 1 | 4,457,625 | 232.57 | 154,234 | | | 4,449 | | 9,294 | | | (57,732) | | 5,472 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/21/2022 | 10/23/2024 | 1 | 798,239 | 232.57 | 27,619 | | | 834 | | 1,772 | | | (10,324) | | 1,002 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/25/2022 | 10/24/2024 | 4 | 4,187,098 | 232.54 | 145,013 | | | 4,580 | | 10,367 | | | (54,403) | | 5,368 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/25/2022 | 10/25/2024 | 4 | 9,496,535 | 232.79 | 328,778 | | | 10,826 | | 21,481 | | | (123,250) | | 12,427 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/26/2022 | 10/25/2024 | 3 | 6,244,690 | 233.13 | 216,134 | | | 7,127 | | 11,537 | | | (81,148) | | 8,172 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2022 | 10/25/2024 | 4 | 1,689,605 | 233.67 | 57,557 | | | 1,907 | | 2,210 | | | (21,654) | | 2,211 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/28/2022 | 10/29/2024 | 1 | 4,397,607 | 232.94 | 152,597 | | | 5,869 | | 9,845 | | | (57,120) | | 6,198 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/28/2022 | 10/30/2024 | 1 | 1,615,572 | 232.94 | 56,060 | | | 2,230 | | 3,806 | | | (20,956) | | 2,316 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2022 | 10/28/2024 | 3 | 4,599,339 | 232.94 | 159,080 | | | 5,909 | | 9,756 | | | (59,645) | | 6,369 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2022 | 10/31/2024 | 4 | 4,229,664 | 232.4 | 145,166 | | | 5,977 | | 16,848 | | | (54,438) | | 6,163 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2022 | 11/01/2024 | 2 | 5,808,594 | 232.07 | 200,468 | | | 8,526 | | 26,124 | | | (75,148) | | 8,599 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/02/2022 | 11/01/2024 | 4 | 4,439,306 | 231.85 | 152,469 | | | 6,508 | | 19,697 | | | (57,347) | | 6,572 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/04/2022 | 11/01/2024 | 4 | 2,714,980 | 230.94 | 93,485 | | | 3,999 | | 17,383 | | | (35,154) | | 4,019 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/04/2022 | 11/06/2024 | 1 | 1,733,764 | 231.25 | 59,815 | | | 2,954 | | 10,313 | | | (22,359) | | 2,760 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/08/2022 | 11/04/2024 | 3 | 3,895,717 | 231.25 | 134,284 | | | 6,281 | | 22,153 | | | (50,344) | | 6,032 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/04/2022 | 11/05/2024 | 1 | 3,805,424 | 231.25 | 131,287 | | | 6,312 | | 22,147 | | | (49,143) | | 5,976 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/07/2022 | 11/07/2024 | 2 | 4,300,001 | 230.7 | 148,886 | | | 7,558 | | 32,611 | | | (55,818) | | 6,937 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/08/2022 | 11/08/2024 | 3 | 8,675,745 | 231.13 | 301,019 | | | 15,699 | | 57,815 | | | (112,849) | | 14,180 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/09/2022 | 11/08/2024 | 2 | 4,902,401 | 231.4 | 170,700 | | | 8,948 | | 29,683 | | | (64,078) | | 8,012 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/10/2022 | 11/08/2024 | 2 | 3,206,032 | 233.3 | 111,088 | | | 5,831 | | 8,908 | | | (41,759) | | 5,240 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/11/2022 | 11/11/2024 | 1 | 4,055,595 | 233.1 | 140,729 | | | 7,937 | | 12,305 | | | (52,749) | | 6,879 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/11/2022 | 11/13/2024 | 2 | 2,685,514 | 233.1 | 93,377 | | | 5,510 | | 9,841 | | | (34,930) | | 4,662 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/11/2022 | 11/12/2024 | 1 | 6,351,952 | 233.1 | 221,048 | | | 12,753 | | 19,969 | | | (82,742) | | 10,901 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/14/2022 | 11/14/2024 | 2 | 1,995,731 | 232.81 | 69,398 | | | 4,189 | | 7,717 | | | (26,017) | | 3,504 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/16/2022 | 11/15/2024 | 3 | 9,420,388 | 233.06 | 326,536 | | | 20,161 | | 33,914 | | | (122,412) | | 16,721 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/18/2022 | 11/15/2024 | 3 | 4,471,829 | 233.08 | 153,857 | | | 9,518 | | 15,969 | | | (57,769) | | 7,938 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/17/2022 | 11/15/2024 | 1 | 3,056,996 | 232.52 | 105,772 | | | 6,565 | | 13,585 | | | (39,755) | | 5,426 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161JST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/18/2022 | 11/18/2024 | 3 | 4,805,659 | 232.14 | 165,828 | | | 10,953 | | 28,040 | | | (62,205) | | 8,804 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/18/2022 | 11/20/2024 | 1 | 2,615,651 | 232.14 | 90,763 | | | 6,225 | | 13,982 | | | (33,928) | | 4,889 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/18/2022 | 11/19/2024 | 1 | 3,457,570 | 232.14 | 119,978 | | | 8,075 | | 22,777 | | | (44,910) | | 6,399 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/21/2022 | 11/21/2024 | 3 | 4,757,555 | 231.92 | 164,593 | | | 11,529 | | 28,508 | | | (61,748) | | 8,979 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/23/2022 | 11/22/2024 | 2 | 6,844,914 | 231.88 | 237,021 | | | 16,934 | | 42,321 | | | (88,849) | | 13,042 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/23/2022 | 11/22/2024 | 2 | 5,022,749 | 232.1 | 173,787 | | | 12,465 | | 28,903 | | | (65,236) | | 9,570 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161JSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/25/2022 | 11/26/2024 | 1 | 4,610,087 | 232.13 | 159,970 | | | 12,305 | | 27,018 | | | (59,879) | | 9,109 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/25/2022 | 11/27/2024 | 2 | 1,276,019 | 232.13 | 44,168 | | | 3,455 | | 7,763 | | | (16,525) | | 2,543 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/25/2022 | 11/25/2024 | 1 | 921,642 | 232.13 | 31,981 | | | 2,419 | | 5,251 | | | (11,987) | | 1,805 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/30/2022 | 11/27/2024 | 4 | 3,050,827 | 231.97 | 105,952 | | | 8,308 | | 19,514 | | | (39,822) | | 6,081 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/29/2022 | 11/29/2024 | 1 | 6,437,403 | 231.91 | 223,378 | | | 18,079 | | 42,269 | | | (83,729) | | 13,050 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/30/2022 | 11/29/2024 | 2 | 3,540,286 | 232.86 | 122,677 | | | 9,943 | | 24,487 | | | (46,048) | | 7,177 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/01/2022 | 11/29/2024 | 5 | 3,647,813 | 233.7 | 126,005 | | | 10,264 | | 13,160 | | | (47,409) | | 7,395 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/02/2022 | 12/02/2024 | 3 | 3,675,306 | 233.55 | 127,148 | | | 10,846 | | 14,042 | | | (47,679) | | 7,635 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/02/2022 | 12/04/2024 | 1 | 1,981,315 | 233.55 | 68,950 | | | 6,053 | | 8,654 | | | (25,774) | | 4,181 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/31/2023 | 12/03/2024 | 2 | 4,387,325 | 233.55 | 152,406 | | | 13,200 | | 17,169 | | | (57,098) | | 9,186 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/05/2022 | 12/05/2024 | 3 | 6,227,667 | 232.46 | 217,129 | | | 19,366 | | 36,964 | | | (81,411) | | 13,241 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/06/2022 | 12/06/2024 | 4 | 9,960,515 | 232.61 | 327,993 | | | 29,713 | | 57,442 | | | (122,983) | | 21,337 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/08/2022 | 12/06/2024 | 3 | 4,665,673 | 233.27 | 154,352 | | | 14,004 | | 26,470 | | | (57,962) | | 9,995 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/08/2022 | 12/06/2024 | 4 | 2,301,972 | 233.04 | 64,987 | 1,268 | | 6,170 | | 19,632 | | | (25,456) | | 4,931 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/09/2022 | 12/09/2024 | 3 | 3,293,050 | 232.62 | 111,981 | | | 10,634 | | 18,915 | | | (42,015) | | 7,211 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/09/2022 | 12/10/2024 | 1 | 4,150,401 | 232.62 | 140,284 | | | 13,489 | | 24,239 | | | (52,511) | | 9,153 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/09/2022 | 12/11/2024 | 1 | 2,078,739 | 232.62 | 70,261 | | | 6,843 | | 12,341 | | | (26,264) | | 4,616 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/12/2022 | 12/12/2024 | 3 | 4,154,877 | 232.82 | 145,772 | | | 14,401 | | 24,074 | | | (54,655) | | 9,291 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/14/2022 | 12/13/2024 | 2 | 11,154,023 | 233.9 | 393,419 | | | 39,398 | | 47,249 | | | (147,471) | | 25,111 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/14/2022 | 12/13/2024 | 2 | 6,547,183 | 233.67 | 244,397 | | | 24,508 | | 30,262 | | | (91,734) | | 14,740 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/15/2022 | 12/13/2024 | 2 | 2,137,393 | 232.72 | 78,101 | | | 7,865 | | 12,955 | | | (29,360) | | 4,812 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/16/2022 | 12/17/2024 | 1 | 2,248,033 | 232.41 | 78,906 | | | 8,346 | | 15,062 | | | (29,536) | | 5,196 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/16/2022 | 12/18/2024 | 1 | 2,959,768 | 232.41 | 103,888 | | | 11,116 | | 20,100 | | | (38,834) | | 6,885 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/20/2022 | 12/16/2024 | 2 | 3,737,922 | 232.41 | 130,526 | | | 13,648 | | 24,698 | | | (48,949) | | 8,584 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/19/2022 | 12/19/2024 | 4 | 4,283,988 | 231.75 | 138,317 | 798 | | 15,193 | | 35,572 | | | (52,489) | | 10,028 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/21/2022 | 12/20/2024 | 3 | 7,884,847 | 231.69 | 275,400 | | | 30,244 | | 67,226 | | | (103,299) | | 18,572 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/28/2022 | 12/20/2024 | 4 | 3,435,055 | 232.95 | 118,943 | | | 13,079 | | 21,034 | | | (44,660) | | 8,091 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/22/2022 | 12/20/2024 | 3 | 3,186,511 | 232.32 | 111,033 | | | 12,274 | | 23,134 | | | (41,754) | | 7,506 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/23/2022 | 12/26/2024 | 2 | 3,928,633 | 232.58 | 136,568 | | | 16,113 | | 28,487 | | | (50,999) | | 9,590 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/23/2022 | 12/23/2024 | 1 | 850,750 | 232.58 | 29,606 | | | 3,385 | | 5,858 | | | (11,097) | | 2,041 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/27/2022 | 12/27/2024 | 2 | 4,756,163 | 232.35 | 163,796 | | | 19,552 | | 37,247 | | | (61,408) | | 11,677 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161K$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/04/2023 | 12/27/2024 | 4 | 10,973,788 | 231.56 | 381,253 | | | 45,581 | | 103,625 | | | (143,131) | | 26,941 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/29/2022 | 12/27/2024 | 3 | 2,776,231 | 232.1 | 95,101 | | | 11,432 | | 23,100 | | | (35,761) | | 6,816 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/30/2022 | 01/02/2025 | 2 | 2,341,068 | 231.3 | 81,585 | | | 10,409 | | 24,443 | | | (30,464) | | 5,940 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/30/2022 | 12/31/2024 | 1 | 6,773,267 | 231.3 | 235,032 | | | 29,419 | | 69,377 | | | (87,977) | | 17,003 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/30/2022 | 12/30/2024 | 2 | 4,890,253 | 231.3 | 169,556 | | | 21,024 | | 49,413 | | | (63,616) | | 12,209 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161KSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/03/2023 | 01/03/2025 | 3 | 2,854,295 | 231.26 | 97,705 | | | 12,625 | | 30,448 | | | (36,699) | | 7,281 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/04/2023 | 01/03/2025 | 3 | 8,940,873 | 231.93 | 310,011 | | | 40,041 | | 82,456 | | | (116,390) | | 22,807 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/06/2023 | 01/03/2025 | 2 | 2,348,392 | 230.41 | 83,634 | | | 10,846 | | 29,804 | | | (31,442) | | 5,990 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/06/2023 | 01/06/2025 | 2 | 3,613,812 | 233.27 | 125,728 | | | 16,776 | | 24,442 | | | (47,130) | | 9,363 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/06/2023 | 01/08/2025 | 1 | 1,547,983 | 233.27 | 54,025 | | | 7,337 | | 10,838 | | | (20,195) | | 4,051 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/06/2023 | 01/07/2025 | 1 | 3,902,233 | 233.27 | 135,798 | | | 18,280 | | 26,871 | | | (50,831) | | 10,161 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/11/2023 | 01/09/2025 | 5 | 3,907,049 | 233.02 | 135,824 | | | 18,679 | | 30,716 | | | (51,003) | | 10,276 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/11/2023 | 01/10/2025 | 2 | 7,329,814 | 232.88 | 256,028 | | | 35,477 | | 58,628 | | | (95,982) | | 19,374 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/11/2023 | 01/10/2025 | 3 | 3,146,179 | 233.41 | 102,470 | | | 14,320 | | 29,005 | | | (38,730) | | 8,316 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/12/2023 | 01/10/2025 | 4 | 3,954,422 | 233.53 | 137,405 | | | 19,183 | | 30,354 | | | (51,688) | | 10,452 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/17/2023 | 01/13/2025 | 2 | 4,221,530 | 233.36 | 147,001 | | | 21,062 | | 35,450 | | | (55,144) | | 11,321 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/13/2023 | 01/16/2025 | 2 | 1,167,763 | 233.36 | 39,814 | | | 5,848 | | 11,961 | | | (14,890) | | 3,176 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/13/2023 | 01/14/2025 | 1 | 2,634,174 | 233.36 | 91,933 | | | 13,278 | | 19,721 | | | (34,412) | | 7,098 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/13/2023 | 01/15/2025 | 1 | 2,480,397 | 233.36 | 86,566 | | | 12,604 | | 21,465 | | | (32,359) | | 6,715 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/18/2023 | 01/17/2025 | 2 | 4,728,140 | 233.15 | 164,705 | | | 24,402 | | 38,264 | | | (61,738) | | 12,919 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/18/2023 | 01/17/2025 | 2 | 11,205,887 | 231.9 | 390,950 | | | 58,011 | | 117,503 | | | (146,751) | | 30,618 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/19/2023 | 01/17/2025 | 1 | 2,915,364 | 231.8 | 101,746 | | | 15,157 | | 31,182 | | | (38,242) | | 7,966 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/20/2023 | 01/22/2025 | 1 | 5,828,826 | 232.15 | 204,009 | | | 31,623 | | 58,421 | | | (76,260) | | 16,288 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/27/2023 | 01/17/2025 | 2 | 3,102,319 | 232.15 | 107,947 | | | 16,106 | | 30,938 | | | (40,637) | | 8,477 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/20/2023 | 01/21/2025 | 1 | 331,638 | 232.15 | 11,574 | | | 1,781 | | 3,291 | | | (4,332) | | 923 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2023 | 01/23/2025 | 3 | 4,837,003 | 232.09 | 169,509 | | | 26,514 | | 50,034 | | | (63,552) | | 13,575 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/24/2023 | 01/24/2025 | 3 | 7,041,348 | 232.53 | 245,988 | | | 38,811 | | 67,417 | | | (92,213) | | 19,848 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/30/2023 | 01/24/2025 | 4 | 5,468,044 | 232.87 | 187,449 | | | 29,640 | | 48,876 | | | (70,424) | | 15,413 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2023 | 01/24/2025 | 3 | 1,783,318 | 232.6 | 61,220 | | | 9,715 | | 16,836 | | | (23,027) | | 5,027 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/27/2023 | 01/29/2025 | 1 | 1,410,243 | 232.17 | 49,217 | | | 8,102 | | 14,747 | | | (18,398) | | 4,060 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/31/2023 | 01/27/2025 | 2 | 3,194,818 | 232.17 | 111,389 | | | 18,082 | | 32,820 | | | (41,760) | | 9,121 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/27/2023 | 01/28/2025 | 1 | 2,788,600 | 232.17 | 97,322 | | | 15,908 | | 28,930 | | | (36,429) | | 7,995 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/30/2023 | 01/30/2025 | 2 | 6,417,707 | 230.9 | 225,506 | | | 37,439 | | 86,000 | | | (84,546) | | 18,552 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/31/2023 | 01/31/2025 | 2 | 8,987,967 | 231.83 | 313,900 | | | 52,533 | | 102,731 | | | (117,660) | | 26,088 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/15/2023 | 01/31/2025 | 4 | 9,026,195 | 233.29 | 309,608 | | | 51,932 | | 77,883 | | | (116,302) | | 26,199 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/03/2023 | 01/31/2025 | 2 | 2,115,141 | 231.9 | 72,365 | | | 12,179 | | 23,866 | | | (27,202) | | 6,139 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/03/2023 | 02/04/2025 | 1 | 5,502,375 | 228.95 | 192,033 | | | 33,236 | | 102,170 | | | (71,881) | | 16,228 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/03/2023 | 02/05/2025 | 1 | 2,054,988 | 228.95 | 71,719 | | | 12,494 | | 38,325 | | | (26,809) | | 6,085 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/06/2023 | 02/03/2025 | 3 | 3,724,397 | 228.95 | 128,289 | | | 22,070 | | 68,834 | | | (48,139) | | 10,941 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/06/2023 | 02/06/2025 | 3 | 4,973,223 | 228.19 | 172,557 | | | 30,309 | | 104,808 | | | (64,703) | | 14,783 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/10/2023 | 02/07/2025 | 5 | 7,854,015 | 228.29 | 271,729 | | | 48,100 | | 163,738 | | | (101,873) | | 23,436 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161LSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/13/2023 | 02/07/2025 | 4 | 3,523,296 | 228.02 | 121,771 | | | 21,595 | | 76,304 | | | (45,736) | | 10,513 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/09/2023 | 02/07/2025 | 5 | 4,615,596 | 227.44 | 159,981 | | | 28,493 | | 108,261 | | | (60,232) | | 13,773 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/10/2023 | 02/12/2025 | 1 | 987,604 | 227.59 | 34,270 | | | 6,299 | | 22,782 | | | (12,810) | | 3,003 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/13/2023 | 02/11/2025 | 2 | 3,766,992 | 227.59 | 130,755 | | | 23,888 | | 86,590 | | | (48,947) | | 11,412 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/22/2023 | 02/10/2025 | 4 | 3,703,932 | 227.59 | 123,399 | | | 22,536 | | 84,868 | | | (46,540) | | 11,179 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/14/2023 | 02/13/2025 | 4 | 4,878,537 | 227.98 | 166,230 | | | 30,799 | | 108,057 | | | (62,339) | | 14,890 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2023 | 02/14/2025 | 4 | 6,756,477 | 227.28 | 232,628 | | | 43,407 | | 164,813 | | | (87,204) | | 20,697 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/15/2023 | 02/14/2025 | 3 | 6,123,526 | 226.68 | 211,061 | | | 39,445 | | 161,292 | | | (79,231) | | 18,758 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/16/2023 | 02/14/2025 | 1 | 2,710,703 | 226.41 | 93,519 | | | 17,567 | | 73,837 | | | (35,150) | | 8,304 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/17/2023 | 02/19/2025 | 1 | 2,136,156 | 226.51 | 73,911 | | | 14,315 | | 57,295 | | | (27,628) | | 6,662 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/21/2023 | 02/14/2025 | 2 | 3,433,834 | 226.51 | 117,101 | | | 22,031 | | 92,385 | | | (44,100) | | 10,519 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/17/2023 | 02/18/2025 | 1 | 2,178,475 | 226.51 | 75,375 | | | 14,515 | | 58,290 | | | (28,214) | | 6,770 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/21/2023 | 02/20/2025 | 5 | 2,267,302 | 226.51 | 70,709 | | | 13,807 | | 61,285 | | | (26,527) | | 7,096 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/21/2023 | 02/21/2025 | 3 | 8,738,110 | 225.05 | 300,074 | | | 58,896 | | 281,093 | | | (112,534) | | 27,442 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/23/2023 | 02/21/2025 | 3 | 4,496,942 | 224.49 | 154,873 | | | 30,440 | | 153,864 | | | (58,150) | | 14,123 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/24/2023 | 02/21/2025 | 2 | 3,515,915 | 224.62 | 118,150 | | | 23,311 | | 118,612 | | | (44,420) | | 11,042 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/24/2023 | 02/26/2025 | 2 | 2,228,091 | 223.03 | 76,472 | | | 15,530 | | 88,571 | | | (28,605) | | 7,118 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/24/2023 | 02/25/2025 | 1 | 4,957,775 | 223.03 | 170,547 | | | 34,437 | | 196,865 | | | (63,839) | | 15,785 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/28/2023 | 02/24/2025 | 2 | 1,887,523 | 223.03 | 64,700 | | | 13,000 | | 74,896 | | | (24,275) | | 5,989 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/27/2023 | 02/27/2025 | 1 | 5,628,577 | 223.22 | 193,623 | | | 39,575 | | 220,735 | | | (72,576) | | 18,041 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/28/2023 | 02/28/2025 | 4 | 10,219,397 | 222.77 | 351,163 | | | 72,329 | | 419,333 | | | (131,747) | | 32,865 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/03/2023 | 02/28/2025 | 2 | 6,069,338 | 223.06 | 208,320 | | | 42,925 | | 242,125 | | | (78,193) | | 19,519 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/02/2023 | 02/28/2025 | 2 | 2,189,500 | 223.42 | 75,325 | | | 15,586 | | 84,287 | | | (28,314) | | 7,041 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/03/2023 | 03/05/2025 | 1 | 1,446,628 | 224.35 | 49,764 | | | 10,581 | | 50,591 | | | (18,602) | | 4,729 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/07/2023 | 03/03/2025 | 5 | 3,247,582 | 224.35 | 108,433 | | | 23,333 | | 113,231 | | | (41,573) | | 10,547 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/03/2023 | 03/04/2025 | 1 | 2,312,246 | 224.35 | 79,541 | | | 16,826 | | 80,760 | | | (29,774) | | 7,534 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/06/2023 | 03/06/2025 | 4 | 5,418,142 | 223.97 | 182,555 | | | 39,156 | | 198,215 | | | (68,577) | | 17,767 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2023 | 03/07/2025 | 3 | 6,493,248 | 222.21 | 222,568 | | | 47,942 | | 282,212 | | | (83,436) | | 21,361 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/09/2023 | 03/07/2025 | 4 | 5,381,802 | 222.11 | 187,381 | | | 40,446 | | 236,070 | | | (70,378) | | 17,704 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/09/2023 | 03/07/2025 | 2 | 3,273,201 | 222.1 | 112,885 | | | 24,448 | | 143,709 | | | (42,433) | | 10,768 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/10/2023 | 03/12/2025 | 1 | 1,451,736 | 223.29 | 50,230 | | | 11,162 | | 56,883 | | | (18,776) | | 4,851 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/13/2023 | 03/10/2025 | 5 | 3,498,077 | 223.29 | 111,806 | | | 25,885 | | 136,748 | | | (44,127) | | 11,616 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/10/2023 | 03/11/2025 | 1 | 4,526,274 | 223.29 | 156,609 | | | 34,635 | | 177,157 | | | (58,621) | | 15,077 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2023 | 03/13/2025 | 3 | 4,378,067 | 225.59 | 152,922 | | | 34,201 | | 135,830 | | | (57,334) | | 14,673 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2023 | 03/14/2025 | 4 | 8,824,869 | 225.1 | 309,725 | | | 69,707 | | 289,414 | | | (116,132) | | 29,667 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161MSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/16/2023 | 03/14/2025 | 4 | 2,811,882 | 225.66 | 97,959 | | | 22,187 | | 86,756 | | | (36,959) | | 9,453 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/16/2023 | 03/14/2025 | 4 | 3,207,442 | 225.58 | 115,068 | | | 26,068 | | 99,839 | | | (43,312) | | 10,783 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/17/2023 | 03/18/2025 | 1 | 1,783,522 | 226.79 | 62,602 | | | 14,447 | | 48,292 | | | (23,433) | | 6,068 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/22/2023 | 03/17/2025 | 3 | 3,565,754 | 226.79 | 125,061 | | | 28,733 | | 96,362 | | | (46,894) | | 12,096 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/17/2023 | 03/19/2025 | 1 | 1,060,009 | 226.79 | 37,206 | | | 8,625 | | 28,752 | | | (13,908) | | 3,617 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/20/2023 | 03/20/2025 | 3 | 3,421,460 | 226.72 | 118,825 | | | 27,746 | | 94,231 | | | (44,579) | | 11,709 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/21/2023 | 03/21/2025 | 3 | 7,223,136 | 225.66 | 253,270 | | | 59,443 | | 224,604 | | | (94,988) | | 24,792 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/22/2023 | 03/21/2025 | 2 | 4,607,754 | 226.63 | 162,358 | | | 38,165 | | 128,504 | | | (60,955) | | 15,815 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/27/2023 | 03/21/2025 | 2 | 3,931,455 | 227.45 | 137,641 | | | 32,467 | | 99,533 | | | (51,743) | | 13,494 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/28/2023 | 03/26/2025 | 2 | 1,743,940 | 227.23 | 60,822 | | | 14,690 | | 45,426 | | | (22,753) | | 6,072 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/24/2023 | 03/25/2025 | 1 | 2,451,748 | 227.23 | 86,302 | | | 20,746 | | 63,722 | | | (32,304) | | 8,512 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/24/2023 | 03/24/2025 | 3 | 2,397,617 | 227.23 | 83,130 | | | 19,905 | | 62,175 | | | (31,193) | | 8,301 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/28/2023 | 03/27/2025 | 3 | 4,383,726 | 226.35 | 153,802 | | | 37,348 | | 127,164 | | | (57,658) | | 15,307 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/28/2023 | 03/28/2025 | 3 | 9,259,235 | 226.34 | 323,631 | | | 79,094 | | 269,427 | | | (121,413) | | 32,421 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/29/2023 | 03/28/2025 | 2 | 5,944,619 | 226.19 | 207,669 | | | 50,795 | | 175,888 | | | (77,957) | | 20,815 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/31/2023 | 03/28/2025 | 2 | 2,421,368 | 226.37 | 84,486 | | | 20,748 | | 70,221 | | | (31,762) | | 8,478 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/31/2023 | 04/01/2025 | 1 | 2,495,089 | 226.38 | 87,328 | | | 21,832 | | 72,256 | | | (32,688) | | 8,834 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/31/2023 | 03/31/2025 | 4 | 3,657,094 | 226.38 | 128,778 | | | 32,085 | | 105,693 | | | (48,341) | | 12,912 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/31/2023 | 04/02/2025 | 1 | 1,234,505 | 226.38 | 43,208 | | | 10,846 | | 35,814 | | | (16,151) | | 4,383 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/04/2023 | 04/03/2025 | 3 | 5,431,669 | 226.82 | 191,848 | | | 48,445 | | 150,992 | | | (71,935) | | 19,335 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/05/2023 | 04/04/2025 | 4 | 4,874,028 | 227.75 | 167,337 | | | 42,657 | | 121,954 | | | (62,980) | | 17,397 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/06/2023 | 04/04/2025 | 3 | 3,170,019 | 227.97 | 110,597 | | | 28,143 | | 77,274 | | | (41,554) | | 11,315 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/10/2023 | 04/07/2025 | 3 | 2,097,736 | 227.76 | 72,130 | | | 18,651 | | 52,308 | | | (27,062) | | 7,548 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/06/2023 | 04/08/2025 | 1 | 1,874,533 | 227.76 | 65,984 | | | 17,107 | | 46,863 | | | (24,665) | | 6,762 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/10/2023 | 04/04/2025 | 2 | 3,306,008 | 227.76 | 115,763 | | | 29,542 | | 82,623 | | | (43,519) | | 11,800 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/06/2023 | 04/09/2025 | 1 | 1,438,727 | 227.76 | 50,643 | | | 13,181 | | 36,050 | | | (18,905) | | 5,204 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/11/2023 | 04/10/2025 | 2 | 2,824,282 | 226.89 | 98,958 | | | 25,935 | | 82,958 | | | (37,104) | | 10,242 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/11/2023 | 04/11/2025 | 2 | 6,790,628 | 227 | 238,301 | | | 62,778 | | 187,274 | | | (89,345) | | 24,689 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/18/2023 | 04/11/2025 | 4 | 5,540,728 | 227.25 | 194,143 | | | 51,233 | | 148,561 | | | (72,891) | | 20,145 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/14/2023 | 04/11/2025 | 2 | 2,612,207 | 227.67 | 90,751 | | | 24,036 | | 66,752 | | | (34,114) | | 9,498 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/14/2023 | 04/16/2025 | 1 | 2,098,615 | 226.55 | 73,452 | | | 19,849 | | 61,316 | | | (27,457) | | 7,728 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/14/2023 | 04/15/2025 | 1 | 4,429,169 | 226.55 | 155,021 | | | 41,736 | | 128,380 | | | (58,027) | | 16,270 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/14/2023 | 04/14/2025 | 2 | 622,691 | 226.55 | 21,645 | | | 5,808 | | 18,016 | | | (8,122) | | 2,282 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/19/2023 | 04/17/2025 | 4 | 6,178,511 | 226.25 | 215,059 | | | 58,436 | | 186,825 | | | (80,636) | | 22,810 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/18/2023 | 04/17/2025 | 5 | 5,798,398 | 226.3 | 199,061 | | | 54,246 | | 174,399 | | | (74,855) | | 21,407 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/20/2023 | 04/17/2025 | 2 | 3,678,723 | 225.74 | 128,329 | | | 34,963 | | 117,380 | | | (48,239) | | 13,581 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/20/2023 | 04/17/2025 | 2 | 2,924,973 | 226.21 | 101,257 | | | 27,697 | | 88,823 | | | (38,118) | | 10,799 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161NSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/21/2023 | 04/22/2025 | 1 | 5,242,503 | 225.64 | 182,963 | | | 51,019 | | 168,546 | | | (68,486) | | 19,596 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610S0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/21/2023 | 04/23/2025 | 1 | 920,370 | 225.64 | 32,213 | | | 9,014 | | 29,632 | | | (12,041) | | 3,449 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/21/2023 | 04/21/2025 | 2 | 3,999,519 | 225.64 | 139,803 | | | 38,848 | | 128,398 | | | (52,415) | | 14,913 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/24/2023 | 04/24/2025 | 2 | 4,035,565 | 226.08 | 142,256 | | | 40,028 | | 124,861 | | | (53,354) | | 15,159 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/27/2023 | 04/25/2025 | 2 | 7,235,436 | 226.39 | 253,700 | | | 71,701 | | 217,034 | | | (95,101) | | 27,244 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/26/2023 | 04/25/2025 | 3 | 4,675,725 | 225.68 | 161,537 | | | 45,796 | | 151,008 | | | (60,746) | | 17,606 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/27/2023 | 04/25/2025 | 3 | 3,329,767 | 225.85 | 117,358 | | | 33,358 | | 105,677 | | | (44,129) | | 12,538 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/01/2023 | 04/28/2025 | 2 | 3,565,580 | 226.57 | 123,844 | | | 35,611 | | 104,680 | | | (46,452) | | 13,523 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/28/2023 | 04/30/2025 | 1 | 2,318,065 | 226.57 | 81,132 | | | 23,483 | | 68,309 | | | (30,328) | | 8,833 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/28/2023 | 04/29/2025 | 1 | 3,470,696 | 226.57 | 121,474 | | | 35,041 | | 102,094 | | | (45,470) | | 13,194 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/02/2023 | 05/01/2025 | 3 | 2,948,781 | 225.93 | 104,064 | | | 30,344 | | 93,442 | | | (39,097) | | 11,263 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/03/2023 | 05/02/2025 | 3 | 8,305,747 | 226.42 | 288,578 | | | 84,520 | | 250,569 | | | (108,427) | | 31,799 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/03/2023 | 05/02/2025 | 2 | 3,401,742 | 226.55 | 119,916 | | | 35,097 | | 101,237 | | | (45,014) | | 13,024 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/08/2023 | 05/02/2025 | 3 | 2,816,265 | 227.44 | 98,419 | | | 28,933 | | 76,177 | | | (37,017) | | 10,782 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/05/2023 | 05/05/2025 | 2 | 2,835,521 | 227.28 | 99,149 | | | 29,462 | | 77,884 | | | (37,178) | | 10,932 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/05/2023 | 05/07/2025 | 1 | 1,934,231 | 227.28 | 68,085 | | | 20,360 | | 53,326 | | | (25,451) | | 7,491 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/05/2023 | 05/06/2025 | 1 | 3,556,535 | 227.28 | 124,834 | | | 37,210 | | 97,878 | | | (46,728) | | 13,743 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/09/2023 | 05/08/2025 | 2 | 4,635,863 | 226.66 | 161,929 | | | 48,670 | | 137,357 | | | (60,726) | | 17,996 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/25/2023 | 05/09/2025 | 3 | 6,489,567 | 226.47 | 227,072 | | | 68,631 | | 196,480 | | | (85,242) | | 25,248 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/11/2023 | 05/09/2025 | 3 | 4,309,771 | 227.2 | 150,626 | | | 45,542 | | 120,822 | | | (56,549) | | 16,768 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/11/2023 | 05/09/2025 | 3 | 4,377,749 | 226.81 | 150,173 | | | 45,624 | | 127,919 | | | (56,515) | | 17,032 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/16/2023 | 05/12/2025 | 2 | 1,950,891 | 225.82 | 67,776 | | | 20,796 | | 62,967 | | | (25,420) | | 7,642 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/12/2023 | 05/14/2025 | 1 | 1,647,855 | 225.82 | 58,004 | | | 17,903 | | 53,336 | | | (21,682) | | 6,483 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/12/2023 | 05/13/2025 | 1 | 3,700,394 | 225.82 | 129,884 | | | 39,964 | | 119,557 | | | (48,618) | | 14,527 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/16/2023 | 05/15/2025 | 2 | 3,594,856 | 226.03 | 122,417 | | | 37,966 | | 114,521 | | | (45,904) | | 14,175 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/16/2023 | 05/16/2025 | 2 | 6,422,147 | 224.55 | 223,218 | | | 69,546 | | 236,487 | | | (83,692) | | 25,379 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/19/2023 | 05/16/2025 | 4 | 4,129,782 | 223.22 | 143,218 | | | 44,897 | | 171,593 | | | (53,901) | | 16,320 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/19/2023 | 05/16/2025 | 2 | 3,442,443 | 224.39 | 111,093 | | | 34,792 | | 128,671 | | | (41,765) | | 13,604 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/19/2023 | 05/20/2025 | 1 | 3,978,636 | 223.12 | 139,252 | | | 44,186 | | 166,530 | | | (52,124) | | 15,860 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/19/2023 | 05/19/2025 | 2 | 2,205,928 | 223.12 | 76,887 | | | 24,331 | | 92,245 | | | (28,841) | | 8,774 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610ST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/19/2023 | 05/21/2025 | 1 | 2,445,444 | 223.12 | 85,591 | | | 27,239 | | 102,464 | | | (31,994) | | 9,769 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/22/2023 | 05/22/2025 | 3 | 3,619,616 | 223.04 | 125,224 | | | 40,042 | | 153,655 | | | (46,959) | | 14,491 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/23/2023 | 05/23/2025 | 2 | 7,695,308 | 222.21 | 267,988 | | | 86,024 | | 350,793 | | | (100,454) | | 30,873 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/24/2023 | 05/23/2025 | 2 | 6,191,512 | 221.22 | 215,263 | | | 69,195 | | 305,878 | | | (80,798) | | 24,840 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/26/2023 | 05/23/2025 | 4 | 2,497,654 | 219.73 | 87,970 | | | 28,571 | | 138,348 | | | (33,235) | | 10,021 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/26/2023 | 05/28/2025 | 1 | 3,420,596 | 220.33 | 119,037 | | | 39,079 | | 180,665 | | | (44,497) | | 13,869 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/26/2023 | 05/27/2025 | 1 | 1,277,046 | 220.33 | 44,314 | | | 14,507 | | 67,384 | | | (16,587) | | 5,167 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/31/2023 | 05/29/2025 | 2 | 1,151,738 | 220.33 | 40,111 | | | 13,208 | | 61,044 | | | (14,980) | | 4,679 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/30/2023 | 05/23/2025 | 2 | 3,141,265 | 220.33 | 108,733 | | | 35,201 | | 166,324 | | | (40,968) | | 12,603 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/02/2023 | 05/30/2025 | 3 | 4,316,594 | 220.38 | 151,064 | | | 49,960 | | 227,993 | | | (56,637) | | 17,574 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/31/2023 | 05/30/2025 | 2 | 10,753,665 | 220.53 | 380,030 | | | 125,915 | | 564,131 | | | (142,682) | | 43,781 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/01/2023 | 05/30/2025 | 2 | 3,082,144 | 221.74 | 107,982 | | | 35,909 | | 146,309 | | | (40,602) | | 12,548 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/02/2023 | 06/02/2025 | 3 | 3,167,661 | 222.16 | 110,325 | | | 37,040 | | 144,978 | | | (41,381) | | 12,976 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/02/2023 | 06/04/2025 | 2 | 2,140,826 | 222.16 | 74,241 | | | 25,061 | | 98,136 | | | (27,768) | | 8,805 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/02/2023 | 06/03/2025 | 2 | 2,663,640 | 222.16 | 92,712 | | | 31,202 | | 121,986 | | | (34,708) | | 10,934 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/07/2023 | 06/05/2025 | 4 | 3,884,083 | 222.28 | 134,930 | | | 45,734 | | 176,960 | | | (50,592) | | 16,008 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/06/2023 | 06/06/2025 | 2 | 7,502,833 | 222.32 | 260,885 | | | 88,753 | | 341,023 | | | (97,789) | | 30,985 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/07/2023 | 06/06/2025 | 2 | 4,296,985 | 221.62 | 149,709 | | | 51,012 | | 206,717 | | | (56,196) | | 17,745 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/08/2023 | 06/06/2025 | 2 | 2,244,910 | 222.77 | 77,379 | | | 26,481 | | 98,288 | | | (29,097) | | 9,271 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/09/2023 | 06/10/2025 | 1 | 2,210,781 | 222.5 | 76,714 | | | 26,555 | | 98,861 | | | (28,715) | | 9,203 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/09/2023 | 06/11/2025 | 1 | 1,988,946 | 222.5 | 69,016 | | | 23,952 | | 89,001 | | | (25,799) | | 8,296 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/09/2023 | 06/09/2025 | 5 | 3,820,796 | 222.5 | 133,046 | | | 45,973 | | 170,657 | | | (49,929) | | 15,874 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/12/2023 | 06/12/2025 | 3 | 3,477,614 | 222.49 | 119,750 | | | 41,743 | | 156,347 | | | (44,907) | | 14,534 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/15/2023 | 06/13/2025 | 3 | 10,660,881 | 222.13 | 366,664 | 1,906 | | 129,470 | | 493,815 | | | (138,157) | | 44,641 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/15/2023 | 06/13/2025 | 2 | 3,965,380 | 222.52 | 138,300 | | | 48,469 | | 177,925 | | | (51,917) | | 16,605 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/16/2023 | 06/13/2025 | 3 | 2,278,331 | 223.9 | 68,002 | | | 24,617 | | 90,924 | | | (26,269) | | 9,540 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/16/2023 | 06/18/2025 | 2 | 6,818,638 | 223.39 | 235,076 | | | 83,969 | | 285,683 | | | (87,906) | | 28,830 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/16/2023 | 06/17/2025 | 1 | 4,013,658 | 223.39 | 138,873 | | | 49,475 | | 167,482 | | | (51,982) | | 16,938 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/16/2023 | 06/16/2025 | 2 | 2,113,838 | 223.39 | 72,926 | | | 25,918 | | 87,976 | | | (27,342) | | 8,903 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/20/2023 | 06/20/2025 | 2 | 5,174,081 | 222.53 | 178,970 | | | 64,326 | | 232,671 | | | (67,088) | | 21,960 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/21/2023 | 06/20/2025 | 2 | 7,033,210 | 222.45 | 242,215 | | | 87,201 | | 318,347 | | | (90,924) | | 29,851 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/22/2023 | 06/20/2025 | 2 | 1,798,911 | 221.67 | 61,924 | | | 22,380 | | 86,682 | | | (23,277) | | 7,635 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/23/2023 | 06/23/2025 | 2 | 2,575,346 | 221.24 | 89,413 | | | 32,600 | | 128,104 | | | (33,540) | | 10,993 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/23/2023 | 06/24/2025 | 1 | 3,162,194 | 221.24 | 109,412 | | | 39,977 | | 157,401 | | | (40,955) | | 13,523 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/23/2023 | 06/25/2025 | 1 | 1,834,630 | 221.24 | 63,478 | | | 23,249 | | 91,387 | | | (23,729) | | 7,860 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/27/2023 | 06/26/2025 | 2 | 5,925,447 | 221.57 | 204,927 | | | 75,359 | | 291,589 | | | (76,835) | | 25,434 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2023 | 06/27/2025 | 3 | 6,913,746 | 221.56 | 238,999 | | | 88,203 | | 337,422 | | | (89,592) | | 29,732 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2023 | 06/27/2025 | 2 | 4,229,545 | 221.32 | 145,245 | | | 53,695 | | 210,300 | | | (54,525) | | 18,189 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/29/2023 | 06/27/2025 | 2 | 2,142,737 | 220.44 | 74,018 | | | 27,470 | | 113,891 | | | (27,824) | | 9,215 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/30/2023 | 07/01/2025 | 1 | 4,399,810 | 221.17 | 151,793 | | | 57,001 | | 221,049 | | | (56,819) | | 19,060 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/30/2023 | 06/30/2025 | 4 | 2,747,279 | 221.17 | 87,575 | 3,193 | | 34,991 | | 137,922 | | | (34,392) | | 11,880 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/30/2023 | 07/02/2025 | 1 | 657,841 | 221.17 | 22,696 | | | 8,542 | | 33,218 | | | (8,484) | | 2,855 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161PSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/06/2023 | 07/03/2025 | 3 | 5,157,072 | 221.38 | 176,352 | | | 66,635 | | 257,457 | | | (66,130) | | 22,422 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/05/2023 | 07/03/2025 | 2 | 5,407,046 | 220.7 | 184,294 | | | 69,736 | | 283,115 | | | (69,276) | | 23,509 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/06/2023 | 07/03/2025 | 2 | 3,187,141 | 219.14 | 109,547 | | | 41,615 | | 186,790 | | | (41,235) | | 13,857 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/07/2023 | 07/08/2025 | 1 | 1,643,826 | 219.52 | 56,712 | | | 21,812 | | 93,569 | | | (21,228) | | 7,212 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/07/2023 | 07/07/2025 | 2 | 3,332,732 | 219.52 | 115,038 | | | 44,160 | | 189,599 | | | (43,156) | | 14,595 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/07/2023 | 07/09/2025 | 1 | 2,483,873 | 219.52 | 85,694 | | | 33,031 | | 141,483 | | | (32,033) | | 10,916 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR1610S5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2023 | 07/10/2025 | 2 | 6,220,349 | 219.79 | 215,696 | | | 83,450 | | 348,561 | | | (80,861) | | 27,386 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610S6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2023 | 07/11/2025 | 3 | 4,022,507 | 220.55 | 142,656 | | | 55,430 | | 213,406 | | | (53,497) | | 17,741 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610S7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/12/2023 | 07/11/2025 | 4 | 4,779,552 | 222.17 | 163,236 | | | 63,578 | | 224,102 | | | (61,382) | | 21,080 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610S8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/13/2023 | 07/11/2025 | 2 | 3,054,422 | 223.26 | 105,182 | | | 41,064 | | 131,179 | | | (39,540) | | 13,471 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610S9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/17/2023 | 07/14/2025 | 2 | 3,496,907 | 222.71 | 120,760 | | | 47,518 | | 156,801 | | | (45,296) | | 15,504 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/14/2023 | 07/15/2025 | 1 | 2,630,536 | 222.71 | 91,017 | | | 35,882 | | 118,055 | | | (34,069) | | 11,683 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/14/2023 | 07/16/2025 | 1 | 2,333,726 | 222.71 | 80,747 | | | 31,900 | | 104,856 | | | (30,184) | | 10,383 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/18/2023 | 07/17/2025 | 4 | 3,612,142 | 222.56 | 124,541 | | | 49,408 | | 164,865 | | | (46,713) | | 16,099 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/19/2023 | 07/18/2025 | 4 | 4,305,777 | 222.29 | 146,640 | | | 58,526 | | 200,913 | | | (55,133) | | 19,223 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/20/2023 | 07/18/2025 | 3 | 2,093,136 | 222.59 | 70,671 | | | 28,268 | | 95,386 | | | (26,624) | | 9,345 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/20/2023 | 07/18/2025 | 3 | 3,270,150 | 222.59 | 111,293 | | | 44,586 | | 149,024 | | | (41,898) | | 14,599 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/21/2023 | 07/21/2025 | 2 | 3,019,250 | 222.76 | 104,487 | | | 42,118 | | 135,478 | | | (39,184) | | 13,549 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/21/2023 | 07/23/2025 | 1 | 2,475,197 | 222.76 | 85,642 | | | 34,656 | | 111,289 | | | (32,013) | | 11,145 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/21/2023 | 07/22/2025 | 1 | 3,291,733 | 222.76 | 113,565 | | | 45,863 | | 147,813 | | | (42,509) | | 14,797 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/24/2023 | 07/24/2025 | 3 | 4,151,408 | 223.22 | 143,258 | | | 58,184 | | 180,576 | | | (53,708) | | 18,724 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/26/2023 | 07/25/2025 | 4 | 3,791,835 | 223.3 | 129,808 | | | 52,922 | | 164,022 | | | (48,675) | | 17,131 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/26/2023 | 07/25/2025 | 2 | 4,009,212 | 223.9 | 136,675 | | | 55,774 | | 165,093 | | | (51,305) | | 18,113 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/28/2023 | 07/25/2025 | 2 | 2,705,720 | 221.97 | 94,003 | | | 38,515 | | 129,974 | | | (35,338) | | 12,224 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR1610SN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/01/2023 | 07/29/2025 | 2 | 2,287,497 | 223.35 | 78,743 | | | 32,560 | | 98,464 | | | (29,480) | | 10,404 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/28/2023 | 07/30/2025 | 1 | 1,301,490 | 223.35 | 44,901 | | | 18,601 | | 56,081 | | | (16,784) | | 5,929 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/28/2023 | 07/28/2025 | 2 | 2,193,497 | 223.35 | 75,635 | | | 31,215 | | 94,346 | | | (28,361) | | 9,960 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/31/2023 | 07/31/2025 | 3 | 5,711,074 | 223.29 | 195,182 | | | 81,143 | | 248,179 | | | (73,174) | | 26,060 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2023 | 08/01/2025 | 2 | 4,367,128 | 222.33 | 148,624 | | | 61,995 | | 204,906 | | | (55,724) | | 19,960 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2023 | 08/01/2025 | 2 | 2,968,995 | 221.37 | 102,320 | | | 42,733 | | 149,798 | | | (38,407) | | 13,570 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/03/2023 | 08/01/2025 | 2 | 2,666,787 | 220.89 | 91,739 | | | 38,472 | | 139,402 | | | (34,485) | | 12,189 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/04/2023 | 08/06/2025 | 1 | 661,167 | 220.86 | 22,876 | | | 9,697 | | 34,645 | | | (8,551) | | 3,047 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/04/2023 | 08/04/2025 | 2 | 2,233,376 | 220.86 | 77,332 | | | 32,666 | | 116,838 | | | (29,012) | | 10,258 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/04/2023 | 08/05/2025 | 1 | 2,901,667 | 220.86 | 100,398 | | | 42,476 | | 151,932 | | | (37,581) | | 13,349 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/09/2023 | 08/07/2025 | 3 | 4,615,217 | 221.12 | 158,620 | | | 67,471 | | 238,141 | | | (59,472) | | 21,301 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/08/2023 | 08/08/2025 | 1 | 3,106,629 | 220.42 | 107,489 | | | 45,856 | | 168,712 | | | (40,290) | | 14,361 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161QSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/09/2023 | 08/08/2025 | 3 | 5,785,324 | 220.47 | 198,781 | | | 84,940 | | 313,067 | | | (74,624) | | 26,744 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/11/2023 | 08/08/2025 | 2 | 2,305,043 | 220.18 | 78,908 | | | 33,857 | | 127,327 | | | (29,666) | | 10,656 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/11/2023 | 08/11/2025 | 3 | 2,986,785 | 219.57 | 102,171 | | | 44,142 | | 171,852 | | | (38,319) | | 13,873 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/11/2023 | 08/12/2025 | 2 | 3,299,822 | 219.57 | 108,886 | 6,152 | | 52,636 | | 189,947 | | | (41,434) | | 15,352 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/11/2023 | 08/13/2025 | 1 | 1,181,239 | 219.57 | 40,753 | | | 17,665 | | 68,041 | | | (15,234) | | 5,504 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/18/2023 | 08/14/2025 | 4 | 5,073,326 | 218.96 | 172,331 | | | 74,966 | | 305,462 | | | (64,617) | | 23,677 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/15/2023 | 08/15/2025 | 4 | 4,402,398 | 217.82 | 150,077 | | | 65,511 | | 285,735 | | | (56,279) | | 20,578 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/17/2023 | 08/15/2025 | 2 | 4,555,554 | 217.21 | 156,479 | | | 68,369 | | 307,334 | | | (58,738) | | 21,294 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/18/2023 | 08/15/2025 | 2 | 2,680,845 | 216.84 | 92,213 | | | 40,450 | | 185,072 | | | (34,662) | | 12,531 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/18/2023 | 08/18/2025 | 3 | 2,194,938 | 216.82 | 75,739 | | | 33,461 | | 151,492 | | | (28,426) | | 10,308 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/18/2023 | 08/20/2025 | 1 | 1,004,133 | 216.82 | 34,643 | | | 15,349 | | 69,372 | | | (12,950) | | 4,730 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/18/2023 | 08/19/2025 | 1 | 3,730,354 | 216.82 | 128,697 | | | 56,924 | | 257,628 | | | (48,174) | | 17,546 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2023 | 08/21/2025 | 4 | 5,176,819 | 216.66 | 179,092 | | | 79,661 | | 362,022 | | | (67,184) | | 24,425 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/22/2023 | 08/22/2025 | 2 | 1,184,311 | 216.4 | 41,113 | | | 18,332 | | 84,191 | | | (15,413) | | 5,596 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2023 | 08/22/2025 | 2 | 2,247,941 | 217.59 | 77,197 | | | 34,470 | | 148,475 | | | (28,977) | | 10,622 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/24/2023 | 08/22/2025 | 1 | 991,936 | 217.06 | 34,123 | | | 15,296 | | 67,724 | | | (12,825) | | 4,687 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/25/2023 | 08/27/2025 | 1 | 1,267,675 | 217.2 | 43,608 | | | 19,740 | | 85,720 | | | (16,301) | | 6,036 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/28/2023 | 08/25/2025 | 2 | 2,362,570 | 217.2 | 81,448 | | | 36,750 | | 159,621 | | | (30,538) | | 11,215 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/25/2023 | 08/26/2025 | 1 | 1,245,721 | 217.2 | 42,853 | | | 19,366 | | 84,194 | | | (16,041) | | 5,922 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/28/2023 | 08/28/2025 | 3 | 4,645,909 | 217.71 | 161,235 | | | 73,225 | | 305,446 | | | (60,449) | | 22,155 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/30/2023 | 08/29/2025 | 3 | 2,055,692 | 218.76 | 69,565 | | | 31,745 | | 126,405 | | | (26,128) | | 9,818 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/31/2023 | 08/29/2025 | 2 | 5,111,224 | 218.68 | 175,492 | | | 80,074 | | 315,937 | | | (65,878) | | 24,410 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/15/2023 | 08/29/2025 | 3 | 2,083,524 | 217.97 | 71,857 | | | 32,988 | | 134,814 | | | (27,040) | | 9,950 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/01/2023 | 09/02/2025 | 1 | 667,069 | 218.31 | 23,014 | | | 10,636 | | 42,117 | | | (8,614) | | 3,205 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/01/2023 | 09/04/2025 | 2 | 1,114,978 | 218.31 | 37,917 | | | 17,587 | | 70,618 | | | (14,168) | | 5,373 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/01/2023 | 08/29/2025 | 2 | 2,977,900 | 218.31 | 101,134 | | | 46,450 | | 188,537 | | | (38,096) | | 14,222 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/01/2023 | 09/03/2025 | 1 | 2,895,874 | 218.31 | 100,197 | | | 46,383 | | 182,924 | | | (37,454) | | 13,934 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/05/2023 | 09/05/2025 | 2 | 5,821,805 | 217.17 | 199,674 | | | 92,864 | | 396,422 | | | (74,853) | | 28,094 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/06/2023 | 09/05/2025 | 1 | 2,278,106 | 216.65 | 78,367 | | | 36,492 | | 160,120 | | | (29,414) | | 10,994 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/07/2023 | 09/05/2025 | 2 | 2,807,833 | 216.54 | 96,625 | | | 45,196 | | 198,667 | | | (36,330) | | 13,550 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/08/2023 | 09/09/2025 | 1 | 2,621,160 | 216.58 | 90,430 | | | 42,606 | | 184,750 | | | (33,849) | | 12,723 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/08/2023 | 09/08/2025 | 2 | 2,062,218 | 216.58 | 71,323 | | | 33,560 | | 145,302 | | | (26,753) | | 9,996 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/08/2023 | 09/10/2025 | 1 | 727,971 | 216.58 | 25,115 | | | 11,851 | | 51,330 | | | (9,388) | | 3,539 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/12/2023 | 09/11/2025 | 2 | 4,063,915 | 217.1 | 139,460 | | | 66,011 | | 278,306 | | | (52,283) | | 19,784 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/13/2023 | 09/12/2025 | 3 | 3,423,033 | 216.82 | 116,934 | | | 55,592 | | 238,500 | | | (43,899) | | 16,688 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/14/2023 | 09/12/2025 | 4 | 4,200,235 | 216.8 | 144,669 | | | 68,817 | | 293,006 | | | (54,333) | | 20,477 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161RSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/15/2023 | 09/12/2025 | 2 | 2,844,895 | 217.11 | 97,654 | | | 46,612 | | 194,753 | | | (36,710) | | 13,869 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2023 | 09/15/2025 | 3 | 2,344,000 | 216.88 | 80,171 | | | 38,509 | | 162,470 | | | (30,095) | | 11,477 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/15/2023 | 09/17/2025 | 1 | 1,365,976 | 216.88 | 46,990 | | | 22,625 | | 94,765 | | | (17,565) | | 6,707 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/15/2023 | 09/16/2025 | 1 | 1,621,755 | 216.88 | 55,788 | | | 26,821 | | 112,463 | | | (20,883) | | 7,952 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2023 | 09/18/2025 | 3 | 6,745,543 | 216.8 | 229,168 | | | 110,803 | | 471,356 | | | (85,998) | | 33,169 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/19/2023 | 09/19/2025 | 3 | 1,794,985 | 216.35 | 59,712 | 1,813 | | 30,184 | | 128,903 | | | (22,931) | | 8,839 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/20/2023 | 09/19/2025 | 1 | 2,800,563 | 216.13 | 96,339 | | | 46,714 | | 203,745 | | | (36,160) | | 13,790 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2023 | 09/19/2025 | 2 | 2,217,826 | 215.11 | 76,138 | | | 37,077 | | 171,155 | | | (28,626) | | 10,921 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2023 | 09/22/2025 | 3 | 2,458,321 | 215.74 | 83,546 | | | 41,003 | | 182,709 | | | (31,399) | | 12,156 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/22/2023 | 09/24/2025 | 1 | 1,051,835 | 215.74 | 36,183 | | | 17,769 | | 78,202 | | | (13,525) | | 5,216 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161SS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/22/2023 | 09/23/2025 | 1 | 2,551,928 | 215.74 | 87,786 | | | 43,049 | | 189,712 | | | (32,860) | | 12,637 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2023 | 09/25/2025 | 2 | 4,814,739 | 215.41 | 163,991 | | | 80,773 | | 365,645 | | | (61,479) | | 23,908 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/26/2023 | 09/26/2025 | 2 | 2,654,414 | 214.63 | 90,553 | | | 44,731 | | 210,722 | | | (33,952) | | 13,199 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/28/2023 | 09/26/2025 | 4 | 3,048,647 | 214.27 | 104,801 | | | 51,995 | | 246,890 | | | (39,435) | | 15,159 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/28/2023 | 09/26/2025 | 2 | 1,700,341 | 214.53 | 58,292 | | | 28,950 | | 135,735 | | | (21,913) | | 8,455 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/29/2023 | 09/30/2025 | 1 | 2,012,922 | 214.46 | 69,245 | | | 34,622 | | 161,177 | | | (25,919) | | 10,065 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/02/2023 | 09/29/2025 | 2 | 2,919,917 | 214.46 | 100,082 | | | 49,977 | | 233,662 | | | (37,525) | | 14,580 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/29/2023 | 10/01/2025 | 1 | 753,146 | 214.46 | 25,908 | | | 12,972 | | 60,322 | | | (9,685) | | 3,771 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/02/2023 | 10/02/2025 | 3 | 4,709,521 | 213.82 | 160,712 | | | 80,704 | | 391,409 | | | (60,253) | | 23,612 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/03/2023 | 10/03/2025 | 4 | 2,510,051 | 213.14 | 87,399 | | | 44,300 | | 216,421 | | | (32,983) | | 12,602 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/05/2023 | 10/03/2025 | 3 | 2,922,008 | 213.43 | 100,726 | | | 50,921 | | 248,093 | | | (37,888) | | 14,670 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/05/2023 | 10/03/2025 | 2 | 1,588,860 | 213.59 | 54,685 | | | 27,722 | | 133,753 | | | (20,555) | | 7,977 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/06/2023 | 10/08/2025 | 1 | 1,211,048 | 213.83 | 41,660 | | | 21,288 | | 100,522 | | | (15,573) | | 6,121 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/06/2023 | 10/07/2025 | 1 | 3,570,744 | 213.83 | 122,834 | | | 62,684 | | 296,286 | | | (45,979) | | 18,024 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/06/2023 | 10/06/2025 | 2 | 2,603,789 | 213.83 | 90,115 | | | 45,927 | | 216,002 | | | (33,800) | | 13,126 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/09/2023 | 10/09/2025 | 2 | 4,186,948 | 214.46 | 144,133 | | | 73,760 | | 336,827 | | | (54,034) | | 21,191 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/13/2023 | 10/10/2025 | 2 | 3,793,770 | 214.55 | 130,782 | | | 67,128 | | 303,736 | | | (49,035) | | 19,227 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/11/2023 | 10/10/2025 | 2 | 2,067,153 | 214.65 | 70,928 | | | 36,448 | | 164,590 | | | (26,625) | | 10,476 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/16/2023 | 10/10/2025 | 3 | 2,025,492 | 214.12 | 69,688 | | | 35,961 | | 166,020 | | | (26,206) | | 10,265 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/14/2025 | 1 | 1,392,620 | 214.48 | 47,906 | | | 24,874 | | 111,690 | | | (17,932) | | 7,095 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/16/2023 | 10/13/2025 | 2 | 1,837,096 | 214.48 | 63,142 | | | 32,746 | | 147,307 | | | (23,673) | | 9,348 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/15/2025 | 1 | 1,252,986 | 214.48 | 43,103 | | | 22,409 | | 100,520 | | | (16,112) | | 6,392 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/17/2023 | 10/16/2025 | 2 | 3,604,263 | 214.3 | 123,419 | | | 64,343 | | 292,666 | | | (46,268) | | 18,412 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/17/2023 | 10/17/2025 | 1 | 2,539,879 | 213.75 | 87,118 | | | 45,531 | | 212,500 | | | (32,654) | | 12,992 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/18/2023 | 10/17/2025 | 2 | 3,432,610 | 213.69 | 117,883 | | | 61,714 | | 288,111 | | | (44,251) | | 17,558 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/19/2023 | 10/17/2025 | 2 | 1,690,850 | 213.95 | 58,206 | | | 30,594 | | 139,958 | | | (21,881) | | 8,649 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161SSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/21/2025 | 1 | 2,154,225 | 214.38 | 74,105 | | | 39,190 | | 174,016 | | | (27,739) | | 11,077 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/20/2025 | 2 | 1,806,827 | 214.38 | 62,165 | | | 32,838 | | 145,908 | | | (23,306) | | 9,278 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/22/2025 | 1 | 610,754 | 214.38 | 21,010 | | | 11,125 | | 49,352 | | | (7,854) | | 3,144 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/23/2023 | 10/23/2025 | 1 | 4,316,017 | 214.47 | 148,471 | | | 78,818 | | 347,779 | | | (55,651) | | 22,250 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/25/2023 | 10/24/2025 | 2 | 1,634,951 | 214.24 | 56,143 | | | 29,886 | | 133,437 | | | (21,047) | | 8,439 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/25/2023 | 10/24/2025 | 2 | 3,416,901 | 214.04 | 117,586 | | | 62,701 | | 281,892 | | | (44,142) | | 17,637 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/26/2023 | 10/24/2025 | 2 | 1,722,653 | 214.44 | 59,297 | | | 31,736 | | 139,079 | | | (22,289) | | 8,892 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/27/2023 | 10/27/2025 | 2 | 1,129,129 | 214.66 | 38,762 | | | 20,851 | | 89,946 | | | (14,537) | | 5,851 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/27/2023 | 10/28/2025 | 1 | 2,483,584 | 214.66 | 85,435 | | | 46,004 | | 197,885 | | | (31,980) | | 12,885 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/01/2023 | 10/29/2025 | 2 | 920,866 | 214.66 | 31,771 | | | 17,134 | | 73,394 | | | (11,884) | | 4,784 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/31/2023 | 10/30/2025 | 3 | 5,344,469 | 214.46 | 183,658 | | | 99,298 | | 431,611 | | | (68,866) | | 27,799 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/01/2023 | 10/31/2025 | 3 | 2,873,299 | 214.22 | 99,539 | | | 53,960 | | 235,107 | | | (37,323) | | 14,964 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2023 | 10/31/2025 | 2 | 1,641,873 | 214.74 | 56,466 | | | 30,671 | | 130,612 | | | (21,202) | | 8,551 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 10/31/2025 | 2 | 1,182,593 | 214.72 | 40,922 | | | 22,299 | | 94,179 | | | (15,383) | | 6,159 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/07/2023 | 11/05/2025 | 2 | 1,615,693 | 215.53 | 55,357 | | | 30,391 | | 122,938 | | | (20,716) | | 8,467 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/07/2023 | 11/03/2025 | 4 | 2,537,330 | 215.53 | 87,070 | | | 47,694 | | 192,958 | | | (32,670) | | 13,264 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 11/04/2025 | 1 | 1,254,593 | 215.53 | 43,409 | | | 23,791 | | 95,441 | | | (16,249) | | 6,567 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/08/2023 | 11/06/2025 | 3 | 4,581,812 | 214.8 | 158,060 | | | 86,966 | | 363,775 | | | (59,260) | | 24,042 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/08/2023 | 11/07/2025 | 4 | 4,590,668 | 214.87 | 157,521 | | | 86,980 | | 363,467 | | | (59,115) | | 24,119 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/08/2023 | 11/07/2025 | 3 | 2,164,085 | 214.61 | 73,694 | | | 40,755 | | 173,779 | | | (27,678) | | 11,370 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/10/2023 | 11/07/2025 | 2 | 2,110,021 | 214.25 | 72,210 | | | 40,048 | | 172,753 | | | (27,146) | | 11,086 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/13/2023 | 11/10/2025 | 2 | 2,840,830 | 213.78 | 97,954 | | | 54,583 | | 238,141 | | | (36,744) | | 14,981 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/14/2023 | 11/12/2025 | 2 | 1,825,611 | 213.78 | 63,912 | | | 35,697 | | 153,001 | | | (23,910) | | 9,651 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/10/2023 | 11/11/2025 | 1 | 2,449,242 | 213.78 | 84,499 | | | 47,124 | | 205,197 | | | (31,629) | | 12,932 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/14/2023 | 11/13/2025 | 2 | 4,852,581 | 213.98 | 167,347 | | | 93,663 | | 403,186 | | | (62,729) | | 25,684 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/15/2023 | 11/14/2025 | 2 | 1,611,096 | 215.38 | 55,334 | | | 31,052 | | 124,138 | | | (20,745) | | 8,538 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/15/2023 | 11/14/2025 | 2 | 2,584,411 | 214.75 | 89,780 | | | 50,471 | | 206,107 | | | (33,705) | | 13,695 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/14/2025 | 5 | 1,831,844 | 215.46 | 63,243 | | | 35,757 | | 140,525 | | | (23,841) | | 9,707 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/17/2023 | 11/19/2025 | 1 | 761,360 | 215.12 | 26,343 | | | 14,960 | | 59,475 | | | (9,847) | | 4,059 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/17/2023 | 11/18/2025 | 1 | 1,053,965 | 215.12 | 36,467 | | | 20,688 | | 82,306 | | | (13,650) | | 5,612 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/17/2023 | 11/17/2025 | 2 | 2,566,178 | 215.12 | 88,760 | | | 50,304 | | 200,321 | | | (33,275) | | 13,649 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/21/2023 | 11/20/2025 | 3 | 2,748,699 | 215.03 | 95,294 | | | 54,268 | | 216,236 | | | (35,725) | | 14,672 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/21/2023 | 11/21/2025 | 4 | 2,539,679 | 215.5 | 85,157 | 4,194 | | 51,621 | | 194,783 | | | (33,266) | | 13,573 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/24/2023 | 11/21/2025 | 2 | 2,524,989 | 215.18 | 87,099 | | | 49,979 | | 197,086 | | | (32,695) | | 13,494 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/26/2025 | 2 | 723,785 | 215.13 | 25,766 | | | 14,891 | | 56,759 | | | (9,645) | | 3,891 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/24/2023 | 11/24/2025 | 1 | 1,052,412 | 215.13 | 36,308 | | | 20,926 | | 82,254 | | | (13,609) | | 5,645 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161T$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/24/2023 | 11/25/2025 | 1 | 467,380 | 215.13 | 16,171 | | | 9,330 | | 36,570 | | | (6,053) | | 2,510 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/27/2023 | 11/26/2025 | 3 | 4,965,813 | 215.74 | 173,955 | | | 100,659 | | 376,607 | | | (65,321) | | 26,697 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/28/2025 | 1 | 1,236,402 | 216.95 | 42,780 | | | 24,823 | | 87,549 | | | (16,035) | | 6,663 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/30/2023 | 11/28/2025 | 3 | 3,018,585 | 217.36 | 103,343 | | | 60,155 | | 208,749 | | | (38,841) | | 16,267 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/05/2023 | 11/28/2025 | 3 | 1,921,512 | 216.83 | 67,521 | | | 39,409 | | 137,000 | | | (25,390) | | 10,355 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/01/2023 | 12/02/2025 | 1 | 2,294,664 | 218.41 | 79,854 | | | 46,838 | | 149,008 | | | (29,891) | | 12,424 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/01/2023 | 12/03/2025 | 2 | 1,046,407 | 218.41 | 35,588 | | | 20,899 | | 71,197 | | | (13,313) | | 5,672 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/24/2024 | 12/01/2025 | 5 | 2,613,958 | 218.41 | 77,879 | 9,217 | | 51,414 | | 169,631 | | | (32,699) | | 14,136 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/07/2023 | 12/04/2025 | 3 | 5,495,659 | 216.73 | 190,764 | | | 112,306 | | 394,708 | | | (71,523) | | 29,825 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/08/2023 | 12/05/2025 | 3 | 1,920,054 | 216.61 | 66,675 | | | 39,345 | | 138,904 | | | (25,001) | | 10,432 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/07/2023 | 12/05/2025 | 4 | 4,956,133 | 216.63 | 171,211 | | | 101,237 | | 358,141 | | | (64,319) | | 26,928 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/13/2023 | 12/05/2025 | 2 | 1,811,246 | 216.91 | 63,263 | | | 37,538 | | 128,820 | | | (23,793) | | 9,841 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/08/2023 | 12/09/2025 | 1 | 2,120,610 | 215.54 | 73,585 | | | 43,868 | | 162,705 | | | (27,544) | | 11,575 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161U$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/08/2023 | 12/10/2025 | 2 | 1,442,005 | 215.54 | 50,051 | | | 29,874 | | 110,693 | | | (18,719) | | 7,880 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161USD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/20/2023 | 12/08/2025 | 4 | 4,160,090 | 215.54 | 141,921 | 3,896 | | 87,514 | | 319,066 | | | (54,252) | | 22,681 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/11/2023 | 12/11/2025 | 3 | 7,014,473 | 215.49 | 244,451 | | | 146,226 | | 540,912 | | | (91,638) | | 38,376 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/13/2023 | 12/12/2025 | 3 | 3,604,514 | 215.61 | 128,335 | | | 76,991 | | 276,330 | | | (48,128) | | 19,743 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/13/2023 | 12/12/2025 | 1 | 3,126,718 | 218.52 | 108,497 | | | 65,128 | | 203,055 | | | (40,724) | | 17,126 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/19/2023 | 12/12/2025 | 4 | 2,561,780 | 219.04 | 87,639 | | | 52,939 | | 161,256 | | | (33,060) | | 14,031 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/15/2025 | 3 | 2,748,263 | 218.08 | 95,968 | | | 58,096 | | 182,922 | | | (35,986) | | 15,104 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/16/2025 | 1 | 1,549,531 | 218.08 | 54,079 | | | 32,759 | | 103,175 | | | (20,243) | | 8,526 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/21/2023 | 12/17/2025 | 3 | 1,351,989 | 218.08 | 47,613 | | | 28,893 | | 90,079 | | | (17,818) | | 7,447 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/19/2023 | 12/18/2025 | 2 | 5,478,713 | 218.3 | 191,372 | | | 116,297 | | 361,364 | | | (71,734) | | 30,213 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/19/2023 | 12/19/2025 | 1 | 3,060,724 | 218.91 | 106,819 | | | 65,059 | | 194,789 | | | (40,039) | | 16,898 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/21/2023 | 12/19/2025 | 3 | 2,542,347 | 217.93 | 86,314 | 2,672 | | 54,394 | | 171,415 | | | (33,344) | | 14,036 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/19/2025 | 3 | 2,345,030 | 218.95 | 82,333 | | | 50,508 | | 148,884 | | | (30,963) | | 12,946 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2024 | 12/23/2025 | 2 | 1,086,068 | 219.19 | 34,866 | 2,571 | | 23,136 | | 67,922 | | | (13,973) | | 6,023 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/22/2023 | 12/22/2025 | 2 | 2,541,865 | 219.19 | 89,169 | | | 54,907 | | 158,773 | | | (33,431) | | 14,080 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/26/2025 | 4 | 1,470,023 | 219.75 | 52,288 | | | 32,428 | | 89,091 | | | (19,623) | | 8,179 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/26/2025 | 4 | 9,001,782 | 220.41 | 308,059 | 6,356 | | 194,846 | | 526,661 | | | (117,995) | | 50,087 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161UST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/26/2025 | 3 | 2,045,599 | 220.31 | 56,227 | 14,856 | | 44,308 | | 119,772 | | | (26,716) | | 11,382 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/31/2025 | 2 | 954,046 | 220.34 | 15,815 | 16,018 | | 20,009 | | 55,940 | | | (11,861) | | 5,338 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/29/2025 | 3 | 1,471,316 | 220.34 | 33,996 | 17,045 | | 31,934 | | 85,876 | | | (19,118) | | 8,214 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161USW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/29/2023 | 12/30/2025 | 2 | 1,357,867 | 220.34 | 45,216 | 1,835 | | 29,472 | | 79,380 | | | (17,588) | | 7,589 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/09/2024 | 01/02/2026 | 6 | 5,408,359 | 220.06 | | 185,471 | | 116,770 | | 322,519 | | | (68,821) | | 30,325 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/05/2024 | 01/02/2026 | 3 | 4,717,129 | 219.52 | | 164,256 | | 103,375 | | 290,678 | | | (60,948) | | 26,449 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161USZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/16/2024 | 01/02/2026 | 6 | 2,540,279 | 219 | | 88,223 | | 55,815 | | 161,484 | | | (32,562) | | 14,243 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/05/2024 | 01/05/2026 | 2 | 765,433 | 218.71 | | 26,600 | | 16,883 | | 49,443 | | | (9,756) | | 4,306 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/05/2024 | 01/07/2026 | 1 | 394,977 | 218.71 | | 13,785 | | 8,755 | | 25,545 | | | (5,059) | | 2,227 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/05/2024 | 01/06/2026 | 1 | 1,848,872 | 218.71 | | 64,526 | | 40,949 | | 119,459 | | | (23,712) | | 10,412 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/08/2024 | 01/08/2026 | 3 | 3,669,041 | 219.23 | | 127,693 | | 81,301 | | 230,716 | | | (46,449) | | 20,706 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/09/2026 | 2 | 2,489,326 | 218.57 | | 87,075 | | 55,558 | | 162,810 | | | (31,558) | | 14,064 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/10/2024 | 01/09/2026 | 3 | 3,433,783 | 218.46 | | 120,545 | | 77,108 | | 226,023 | | | (43,562) | | 19,399 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/11/2024 | 01/09/2026 | 2 | 1,543,348 | 218.6 | | 54,843 | | 35,237 | | 100,764 | | | (19,772) | | 8,719 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/15/2026 | 1 | 399,753 | 219.61 | | 14,031 | | 9,066 | | 24,666 | | | (5,008) | | 2,273 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/16/2024 | 01/12/2026 | 3 | 2,549,022 | 219.61 | | 87,159 | | 56,205 | | 156,508 | | | (31,194) | | 14,447 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/14/2026 | 1 | 1,376,883 | 219.61 | | 48,329 | | 31,201 | | 84,660 | | | (17,274) | | 7,820 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/12/2024 | 01/13/2026 | 1 | 1,226,435 | 219.61 | | 43,048 | | 27,771 | | 75,360 | | | (15,408) | | 6,959 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/22/2024 | 01/16/2026 | 4 | 7,649,081 | 217.31 | | 265,922 | | 172,210 | | 539,272 | | | (93,827) | | 43,537 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/18/2024 | 01/16/2026 | 3 | 3,642,988 | 215.79 | | 128,246 | | 83,246 | | 279,158 | | | (45,111) | | 20,735 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/18/2024 | 01/16/2026 | 2 | 2,588,174 | 216.2 | | 90,818 | | 59,144 | | 193,987 | | | (31,875) | | 14,732 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/19/2024 | 01/21/2026 | 2 | 1,560,824 | 216.65 | | 54,322 | | 35,696 | | 113,879 | | | (18,737) | | 8,931 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/30/2024 | 01/16/2026 | 2 | 1,585,234 | 216.65 | | 55,166 | | 36,374 | | 115,930 | | | (18,908) | | 9,023 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/30/2024 | 01/20/2026 | 2 | 375,593 | 216.65 | | 13,616 | | 8,974 | | 27,392 | | | (4,657) | | 2,147 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/24/2024 | 01/22/2026 | 5 | 4,880,398 | 216.45 | | 170,797 | | 112,123 | | 360,870 | | | (58,784) | | 27,954 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/24/2024 | 01/23/2026 | 2 | 2,115,950 | 216.72 | | 73,616 | | 48,375 | | 154,228 | | | (25,273) | | 12,132 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/24/2024 | 01/23/2026 | 3 | 1,658,977 | 216 | | 58,526 | | 38,539 | | 125,751 | | | (20,024) | | 9,512 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/23/2026 | 2 | 2,012,973 | 216.95 | | 70,143 | | 46,350 | | 144,875 | | | (23,951) | | 11,542 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/29/2024 | 01/26/2026 | 2 | 2,866,573 | 216.79 | | 100,268 | | 66,483 | | 207,847 | | | (34,003) | | 16,488 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/28/2026 | 1 | 1,212,418 | 216.79 | | 42,313 | | 28,093 | | 87,996 | | | (14,316) | | 6,988 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/27/2026 | 1 | 1,215,521 | 216.79 | | 42,422 | | 28,145 | | 88,186 | | | (14,372) | | 6,999 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/29/2024 | 01/29/2026 | 2 | 2,423,182 | 217.52 | | 84,694 | | 56,356 | | 169,266 | | | (28,376) | | 13,981 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/30/2024 | 01/30/2026 | 3 | 1,591,173 | 217.72 | | 56,092 | | 37,430 | | 110,004 | | | (18,700) | | 9,190 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/31/2024 | 01/30/2026 | 2 | 2,288,374 | 217.59 | | 80,866 | | 54,006 | | 159,360 | | | (26,911) | | 13,216 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/01/2024 | 01/30/2026 | 2 | 1,139,436 | 219.33 | | 38,110 | | 25,558 | | 71,818 | | | (12,640) | | 6,581 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/02/2024 | 02/03/2026 | 1 | 1,306,154 | 217.53 | | 45,585 | | 30,682 | | 91,163 | | | (15,008) | | 7,575 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/05/2024 | 02/02/2026 | 2 | 3,063,252 | 217.53 | | 105,704 | | 71,110 | | 213,755 | | | (34,815) | | 17,746 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/02/2024 | 02/04/2026 | 1 | 579,794 | 217.53 | | 20,235 | | 13,629 | | 40,489 | | | (6,653) | | 3,366 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/05/2024 | 02/05/2026 | 5 | 5,545,769 | 216.22 | | 193,263 | | 130,598 | | 417,024 | | | (62,780) | | 32,226 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/07/2024 | 02/06/2026 | 2 | 1,547,770 | 217.13 | | 53,992 | | 36,523 | | 110,823 | | | (17,495) | | 9,003 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161VSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/08/2024 | 02/06/2026 | 3 | 2,140,365 | 217.12 | | 73,826 | | 50,041 | | 153,338 | | | (23,836) | | 12,450 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161V\$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/08/2024 | 02/06/2026 | 2 | 2,329,254 | 216.69 | | 80,880 | | 55,014 | | 170,837 | | | (26,057) | | 13,549 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161V\$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/09/2024 | 02/09/2026 | 2 | 2,351,392 | 216.56 | | 81,316 | | 55,486 | | 173,533 | | | (26,014) | | 13,719 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/09/2024 | 02/10/2026 | 1 | 1,264,864 | 216.56 | | 44,017 | | 30,050 | | 93,374 | | | (14,071) | | 7,387 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/09/2024 | 02/11/2026 | 2 | 619,356 | 216.56 | | 21,606 | | 14,786 | | 45,736 | | | (6,872) | | 3,621 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/13/2024 | 02/12/2026 | 4 | 5,313,545 | 216.81 | | 178,827 | | 122,516 | | 388,439 | | | (56,416) | | 31,095 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/13/2024 | 02/13/2026 | 1 | 2,621,664 | 215.06 | | 90,972 | | 62,395 | | 210,290 | | | (28,623) | | 15,357 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/16/2024 | 02/13/2026 | 3 | 3,111,315 | 215.63 | | 109,312 | | 75,188 | | 242,267 | | | (34,261) | | 18,226 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/16/2024 | 02/13/2026 | 3 | 2,078,940 | 216.42 | | 72,055 | | 49,773 | | 155,241 | | | (22,518) | | 12,178 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/18/2026 | 2 | 858,733 | 216.25 | | 29,873 | | 20,726 | | 64,604 | | | (9,238) | | 5,055 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/13/2026 | 2 | 1,525,331 | 216.25 | | 52,845 | | 36,549 | | 114,941 | | | (16,464) | | 8,935 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/19/2026 | 2 | 3,942,643 | 216.25 | | 137,224 | | 95,266 | | 297,235 | | | (42,366) | | 23,234 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/16/2024 | 02/17/2026 | 1 | 716,482 | 216.25 | | 24,862 | | 17,236 | | 53,875 | | | (7,710) | | 4,214 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/21/2024 | 02/20/2026 | 3 | 2,825,772 | 216.59 | | 98,346 | | 68,430 | | 209,190 | | | (29,974) | | 16,668 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/21/2024 | 02/20/2026 | 2 | 1,441,365 | 216.73 | | 50,344 | | 35,098 | | 105,904 | | | (15,298) | | 8,502 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/23/2024 | 02/20/2026 | 2 | 1,794,121 | 217.18 | | 62,527 | | 43,739 | | 128,649 | | | (18,942) | | 10,583 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/23/2024 | 02/25/2026 | 1 | 407,167 | 217.69 | | 14,129 | | 9,923 | | 28,390 | | | (4,241) | | 2,414 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/26/2024 | 02/23/2026 | 2 | 1,340,085 | 217.69 | | 46,281 | | 32,471 | | 93,313 | | | (13,916) | | 7,928 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/23/2024 | 02/24/2026 | 1 | 1,177,131 | 217.69 | | 40,846 | | 28,671 | | 82,039 | | | (12,276) | | 6,971 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161W\$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/26/2024 | 02/26/2026 | 3 | 4,180,174 | 217.02 | | 144,789 | | 101,905 | | 303,055 | | | (42,969) | | 24,803 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/28/2024 | 02/27/2026 | 2 | 4,250,832 | 217.03 | | 147,089 | | 103,711 | | 308,122 | | | (43,460) | | 25,246 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/29/2024 | 02/27/2026 | 2 | 2,552,704 | 217.08 | | 88,341 | | 62,380 | | 184,534 | | | (26,016) | | 15,161 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/01/2024 | 02/27/2026 | 3 | 811,314 | 217.16 | | 31,234 | | 22,230 | | 58,396 | | | (9,062) | | 4,819 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/04/2024 | 02/27/2026 | 2 | 1,800,720 | 218.27 | | 62,453 | | 44,347 | | 121,928 | | | (18,247) | | 10,695 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/01/2024 | 03/03/2026 | 1 | 838,394 | 218.27 | | 29,092 | | 20,700 | | 56,723 | | | (8,465) | | 4,999 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/01/2024 | 03/02/2026 | 1 | 2,921,011 | 218.27 | | 101,359 | | 72,081 | | 197,534 | | | (29,534) | | 17,399 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/05/2024 | 03/04/2026 | 3 | 1,985,096 | 218.58 | | 70,098 | | 50,016 | | 132,058 | | | (20,123) | | 11,847 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/05/2024 | 03/05/2026 | 2 | 2,980,601 | 218.66 | | 103,854 | | 74,188 | | 197,950 | | | (29,727) | | 17,805 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/07/2024 | 03/06/2026 | 2 | 1,835,931 | 219.74 | | 63,994 | | 45,820 | | 114,705 | | | (18,227) | | 10,978 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/07/2024 | 03/06/2026 | 2 | 1,969,403 | 220.37 | | 68,509 | | 49,242 | | 118,607 | | | (19,443) | | 11,776 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2024 | 03/09/2026 | 1 | 3,531,565 | 220.63 | | 122,898 | | 88,582 | | 209,223 | | | (34,633) | | 21,177 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2024 | 03/10/2026 | 1 | 685,541 | 220.63 | | 23,857 | | 17,204 | | 40,642 | | | (6,714) | | 4,115 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/ST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2024 | 03/06/2026 | 2 | 1,556,604 | 220.63 | | 54,052 | | 38,903 | | 92,321 | | | (15,275) | | 9,308 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/11/2024 | 03/11/2026 | 2 | 1,316,887 | 220.78 | | 45,517 | | 32,900 | | 77,388 | | | (12,646) | | 7,912 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/12/2024 | 03/12/2026 | 3 | 5,126,549 | 220.57 | | 177,812 | | 128,759 | | 305,920 | | | (49,169) | | 30,829 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/13/2024 | 03/13/2026 | 4 | 2,887,623 | 220.5 | | 98,803 | | 71,714 | | 173,160 | | | (27,170) | | 17,382 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/14/2024 | 03/13/2026 | 2 | 2,983,192 | 219.39 | | 102,991 | | 75,014 | | 190,754 | | | (28,247) | | 17,957 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2024 | 03/17/2026 | 1 | 921,754 | 219.01 | | 31,893 | | 23,306 | | 60,180 | | | (8,670) | | 5,569 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161I/SZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2024 | 03/13/2026 | 3 | 2,724,904 | 219.01 | | 94,138 | | 68,806 | | 178,032 | | | (25,554) | | 16,402 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2024 | 03/16/2026 | 2 | 3,963,379 | 219.01 | | 137,124 | | 100,164 | | 258,626 | | | (37,303) | | 23,925 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/18/2024 | 03/18/2026 | 2 | 1,335,062 | 219.03 | | 46,524 | | 34,076 | | 87,108 | | | (12,478) | | 8,074 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/16/2024 | 03/19/2026 | 4 | 3,400,759 | 219.43 | | 119,037 | | 87,536 | | 217,541 | | | (31,578) | | 20,586 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/20/2024 | 03/20/2026 | 2 | 1,716,279 | 220.44 | | 59,384 | | 43,648 | | 103,656 | | | (15,779) | | 10,399 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/21/2024 | 03/20/2026 | 1 | 1,826,371 | 220.44 | | 63,192 | | 46,632 | | 110,305 | | | (16,730) | | 11,066 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/22/2024 | 03/20/2026 | 2 | 1,470,249 | 220.01 | | 50,621 | | 37,417 | | 91,027 | | | (13,320) | | 8,908 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/22/2024 | 03/23/2026 | 1 | 2,771,470 | 220.01 | | 96,170 | | 71,168 | | 171,284 | | | (25,259) | | 16,839 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/22/2024 | 03/24/2026 | 1 | 1,436,004 | 220.01 | | 49,829 | | 36,893 | | 88,832 | | | (13,070) | | 8,733 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/28/2024 | 03/25/2026 | 3 | 1,084,957 | 219.68 | | 38,063 | | 28,260 | | 68,442 | | | (9,834) | | 6,604 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/26/2024 | 03/26/2026 | 2 | 4,799,402 | 219.79 | | 167,148 | | 124,221 | | 301,635 | | | (43,038) | | 29,242 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/27/2024 | 03/27/2026 | 2 | 1,494,394 | 221.14 | | 52,034 | | 38,755 | | 86,951 | | | (13,324) | | 9,114 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/28/2024 | 03/27/2026 | 2 | 3,897,803 | 221.79 | | 134,673 | | 100,688 | | 218,232 | | | (34,345) | | 23,771 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/01/2024 | 03/30/2026 | 2 | 2,923,275 | 221.79 | | 101,342 | | 75,871 | | 163,366 | | | (25,743) | | 17,877 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/28/2024 | 03/31/2026 | 1 | 1,001,778 | 221.79 | | 34,762 | | 26,036 | | 56,034 | | | (8,821) | | 6,132 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/10/2024 | 06/05/2026 | 2 | 1,145,655 | 222.03 | | 39,212 | | 33,107 | | 65,645 | | | (6,224) | | 7,423 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/14/2024 | 06/12/2026 | 3 | 4,040,463 | 221.18 | | 140,559 | | 120,244 | | 243,745 | | | (20,758) | | 26,330 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/28/2024 | 06/30/2026 | 1 | 824,217 | 220.74 | | 28,600 | | 25,025 | | 51,223 | | | (3,673) | | 5,448 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/15/2024 | 04/15/2026 | 2 | 1,255,207 | 218.68 | | 42,672 | | 32,897 | | 84,476 | | | (9,807) | | 7,788 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/12/2024 | 04/10/2026 | 2 | 2,330,238 | 220.07 | | 79,140 | | 60,707 | | 145,039 | | | (18,658) | | 14,393 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/10/2024 | 04/09/2026 | 2 | 4,071,644 | 222.27 | | 140,197 | | 106,884 | | 222,932 | | | (33,413) | | 25,126 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/02/2024 | 04/01/2026 | 3 | 1,221,520 | 221.13 | | 42,458 | | 31,926 | | 71,336 | | | (10,561) | | 7,484 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/19/2024 | 04/20/2026 | 1 | 3,538,756 | 218.9 | | 121,733 | | 94,774 | | 235,522 | | | (27,311) | | 22,053 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/09/2024 | 04/08/2026 | 3 | 736,782 | 221.47 | | 25,174 | | 19,180 | | 42,163 | | | (6,011) | | 4,543 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/06/2026 | 1 | 3,216,172 | 221.35 | | 111,280 | | 84,493 | | 185,052 | | | (27,097) | | 19,794 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/04/2024 | 04/02/2026 | 2 | 2,792,410 | 220.78 | | 96,574 | | 73,104 | | 166,488 | | | (23,739) | | 17,123 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/24/2026 | 2 | 1,319,193 | 219.23 | | 45,334 | | 35,650 | | 86,634 | | | (9,818) | | 8,250 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/12/2024 | 04/10/2026 | 2 | 1,668,079 | 218.98 | | 57,300 | | 44,007 | | 110,357 | | | (13,448) | | 10,303 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/24/2024 | 04/24/2026 | 2 | 906,159 | 219.27 | | 31,163 | | 24,406 | | 59,379 | | | (6,786) | | 5,667 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/23/2024 | 04/22/2026 | 2 | 1,521,703 | 218.78 | | 52,416 | | 40,899 | | 102,097 | | | (11,558) | | 9,500 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/01/2026 | 2 | 1,626,765 | 219.63 | | 56,088 | | 44,642 | | 104,767 | | | (11,614) | | 10,236 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/01/2024 | 04/30/2026 | 2 | 4,392,525 | 218.28 | | 151,258 | | 119,683 | | 304,489 | | | (31,696) | | 27,614 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/08/2026 | 2 | 3,086,861 | 221.98 | | 106,030 | | 85,540 | | 174,662 | | | (20,790) | | 19,540 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/13/2024 | 05/13/2026 | 6 | 1,631,478 | 221.79 | | 57,175 | | 46,462 | | 93,381 | | | (10,771) | | 10,371 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/17/2024 | 05/15/2026 | 2 | 3,366,457 | 224.24 | | 115,665 | | 94,424 | | 167,416 | | | (21,588) | | 21,437 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/29/2024 | 05/28/2026 | 2 | 470,374 | 220.65 | | 15,209 | | 12,629 | | 28,991 | | | (2,593) | | 3,028 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/31/2024 | 06/01/2026 | 1 | 1,381,766 | 220.23 | | 47,671 | | 39,868 | | 87,003 | | | (7,956) | | 8,924 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/30/2024 | 04/29/2026 | 4 | 2,020,147 | 220.02 | | 68,263 | | 54,065 | | 126,962 | | | (14,294) | | 12,689 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/16/2024 | 05/15/2026 | 2 | 4,670,148 | 223.46 | | 161,607 | | 131,214 | | 243,383 | | | (30,544) | | 29,738 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/09/2024 | 05/08/2026 | 2 | 2,221,794 | 220.62 | | 77,193 | | 61,956 | | 135,833 | | | (15,322) | | 14,064 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/22/2024 | 05/21/2026 | 3 | 3,490,471 | 223.7 | | 119,483 | | 98,003 | | 180,278 | | | (21,590) | | 22,339 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/11/2024 | 06/10/2026 | 2 | 902,226 | 220.26 | | 31,284 | | 26,537 | | 57,002 | | | (4,777) | | 5,870 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/11/2024 | 06/11/2026 | 2 | 3,879,203 | 220.39 | | 133,946 | | 113,724 | | 244,094 | | | (20,359) | | 25,259 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/20/2024 | 05/20/2026 | 2 | 1,351,248 | 223.89 | | 46,336 | | 37,960 | | 68,707 | | | (8,416) | | 8,641 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/30/2024 | 05/29/2026 | 2 | 2,764,329 | 219.28 | | 95,385 | | 79,300 | | 183,609 | | | (16,192) | | 17,809 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/31/2024 | 06/02/2026 | 1 | 709,198 | 220.23 | | 24,467 | | 20,468 | | 44,719 | | | (4,078) | | 4,584 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/10/2024 | 06/05/2026 | 2 | 1,670,534 | 220.03 | | 57,495 | | 48,603 | | 106,909 | | | (9,075) | | 10,825 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/22/2024 | 04/17/2026 | 2 | 1,536,552 | 218.9 | | 52,681 | | 40,969 | | 102,428 | | | (11,860) | | 9,550 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/06/2024 | 06/03/2026 | 4 | 852,430 | 220.96 | | 31,881 | | 27,364 | | 51,710 | | | (4,590) | | 5,514 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/20/2024 | 06/18/2026 | 2 | 2,094,002 | 222.25 | | 71,750 | | 61,961 | | 119,478 | | | (10,031) | | 13,712 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/22/2024 | 05/22/2026 | 2 | 1,701,578 | 222.82 | | 57,712 | | 47,439 | | 92,619 | | | (10,348) | | 10,899 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/24/2024 | 05/27/2026 | 1 | 779,406 | 221.2 | | 26,889 | | 22,272 | | 46,440 | | | (4,732) | | 5,013 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/13/2024 | 06/12/2026 | 2 | 3,062,449 | 220.94 | | 105,943 | | 90,094 | | 187,200 | | | (15,959) | | 19,957 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/27/2024 | 06/26/2026 | 2 | 1,650,429 | 220.62 | | 57,221 | | 49,771 | | 103,357 | | | (7,519) | | 10,876 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/17/2024 | 06/17/2026 | 2 | 1,304,668 | 221.26 | | 45,665 | | 39,210 | | 78,647 | | | (6,554) | | 8,536 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/22/2024 | 05/01/2026 | 4 | 3,081,225 | 218.8 | | 108,902 | | 87,244 | | 207,632 | | | (21,772) | | 19,387 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/20/2024 | 06/18/2026 | 2 | 6,580,392 | 221.95 | | 227,804 | | 195,867 | | 381,841 | | | (32,438) | | 43,089 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/21/2024 | 06/23/2026 | 1 | 669,567 | 221.7 | | 23,234 | | 20,106 | | 39,361 | | | (3,206) | | 4,402 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/26/2024 | 06/25/2026 | 2 | 5,744,785 | 221.49 | | 197,429 | | 171,421 | | 342,536 | | | (26,207) | | 37,827 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/26/2026 | 2 | 2,547,475 | 221.02 | | 88,015 | | 76,854 | | 156,116 | | | (11,462) | | 16,787 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/13/2024 | 06/12/2026 | 2 | 2,352,168 | 220.85 | | 81,816 | | 69,879 | | 144,492 | | | (12,208) | | 15,328 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/15/2026 | 1 | 2,684,686 | 221.18 | | 93,159 | | 79,704 | | 161,776 | | | (13,764) | | 17,537 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/02/2026 | 3 | 4,337,380 | 221.32 | | 150,107 | | 113,030 | | 250,582 | | | (37,190) | | 26,597 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/03/2024 | 04/02/2026 | 2 | 1,734,118 | 221.39 | | 59,743 | | 45,052 | | 99,774 | | | (14,745) | | 10,634 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/08/2024 | 04/02/2026 | 2 | 1,531,660 | 221.35 | | 52,868 | | 40,078 | | 88,333 | | | (12,926) | | 9,392 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/24/2024 | 04/23/2026 | 3 | 3,617,196 | 219.2 | | 124,448 | | 97,280 | | 237,828 | | | (27,268) | | 22,601 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/09/2024 | 05/08/2026 | 3 | 2,832,348 | 221.56 | | 98,476 | | 79,357 | | 164,181 | | | (19,413) | | 17,929 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/31/2024 | 05/29/2026 | 2 | 2,428,880 | 220.23 | | 84,390 | | 70,541 | | 153,254 | | | (14,078) | | 15,648 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/04/2026 | 1 | 4,255,172 | 220.22 | | 146,803 | | 117,120 | | 264,984 | | | (30,124) | | 26,843 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/05/2024 | 06/05/2026 | 2 | 2,147,372 | 221.67 | | 74,504 | | 62,665 | | 125,562 | | | (11,930) | | 13,914 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/22/2026 | 2 | 1,914,482 | 220.97 | | 66,143 | | 54,655 | | 115,789 | | | (11,772) | | 12,263 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/10/2024 | 04/10/2026 | 2 | 2,812,742 | 219.74 | | 96,838 | | 73,970 | | 178,366 | | | (22,945) | | 17,373 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/17/2024 | 04/16/2026 | 2 | 4,219,065 | 218.12 | | 145,151 | | 112,056 | | 293,234 | | | (33,203) | | 26,200 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/17/2024 | 04/17/2026 | 2 | 1,792,312 | 218.23 | | 61,739 | | 47,784 | | 123,905 | | | (14,027) | | 11,140 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/12/2024 | 04/14/2026 | 1 | 1,028,861 | 218.98 | | 35,496 | | 27,304 | | 68,076 | | | (8,292) | | 6,378 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/18/2024 | 04/17/2026 | 1 | 2,356,534 | 218.36 | | 81,065 | | 62,951 | | 161,774 | | | (18,348) | | 14,647 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/07/2024 | 05/06/2026 | 3 | 1,499,724 | 220.67 | | 51,872 | | 41,505 | | 91,187 | | | (10,410) | | 9,477 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/11/2026 | 1 | 4,739,651 | 221.98 | | 163,518 | | 132,029 | | 267,841 | | | (31,988) | | 30,079 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/27/2026 | 1 | 4,271,385 | 219.42 | | 146,936 | | 115,810 | | 277,260 | | | (31,558) | | 26,782 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/12/2026 | 1 | 736,718 | 221.98 | | 25,417 | | 20,529 | | 41,702 | | | (4,965) | | 4,679 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/28/2026 | 1 | 1,781,590 | 219.42 | | 61,287 | | 48,322 | | 115,701 | | | (13,145) | | 11,181 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/14/2024 | 05/14/2026 | 3 | 4,156,410 | 222.27 | | 144,672 | | 117,285 | | 232,121 | | | (27,522) | | 26,445 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/01/2026 | 2 | 1,608,990 | 220.22 | | 55,493 | | 44,231 | | 100,290 | | | (11,417) | | 10,124 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/17/2024 | 05/18/2026 | 1 | 2,938,887 | 224.24 | | 101,392 | | 82,843 | | 146,165 | | | (18,864) | | 18,761 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/22/2026 | 1 | 3,296,813 | 221.2 | | 113,410 | | 93,803 | | 196,843 | | | (20,096) | | 21,117 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/25/2024 | 06/24/2026 | 2 | 241,498 | 222.13 | | 8,221 | | 7,129 | | 13,873 | | | (1,100) | | 1,589 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/14/2024 | 06/16/2026 | 1 | 659,589 | 221.18 | | 22,888 | | 19,587 | | 39,789 | | | (3,377) | | 4,312 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/01/2024 | 06/26/2026 | 2 | 2,871,596 | 220.74 | | 98,628 | | 86,250 | | 178,671 | | | (12,680) | | 18,923 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/24/2026 | 2 | 1,101,204 | 219.42 | | 37,560 | | 29,576 | | 71,568 | | | (8,089) | | 6,887 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/28/2024 | 06/29/2026 | 1 | 3,584,613 | 220.74 | | 124,028 | | 108,503 | | 222,635 | | | (15,949) | | 23,677 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/07/2024 | 05/07/2026 | 2 | 5,195,010 | 220.75 | | 179,166 | | 143,488 | | 315,434 | | | (35,825) | | 32,856 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161YSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/05/2026 | 1 | 1,142,692 | 220.22 | | 39,423 | | 31,462 | | 71,207 | | | (8,078) | | 7,215 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/30/2024 | 05/29/2026 | 2 | 1,498,782 | 219.8 | | 51,634 | | 43,091 | | 96,805 | | | (8,709) | | 9,656 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/04/2024 | 06/04/2026 | 2 | 7,549,691 | 220.75 | | 261,435 | | 219,423 | | 464,475 | | | (42,255) | | 48,880 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/07/2024 | 06/09/2026 | 1 | 634,721 | 220.03 | | 21,898 | | 18,529 | | 40,602 | | | (3,440) | | 4,126 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161ZS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/07/2024 | 06/08/2026 | 1 | 2,924,719 | 220.03 | | 100,903 | | 85,358 | | 186,885 | | | (15,874) | | 18,998 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/16/2024 | 05/15/2026 | 1 | 2,492,943 | 223.57 | | 86,007 | | 70,110 | | 129,069 | | | (16,163) | | 15,874 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/17/2024 | 05/19/2026 | 1 | 820,134 | 224.24 | | 28,295 | | 23,125 | | 40,794 | | | (5,257) | | 5,240 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/19/2024 | 04/21/2026 | 1 | 1,037,314 | 218.9 | | 35,684 | | 27,792 | | 69,097 | | | (7,995) | | 6,470 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/24/2024 | 06/18/2026 | 2 | 1,645,025 | 221.7 | | 57,071 | | 49,350 | | 96,798 | | | (7,885) | | 10,772 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161X$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/12/2024 | 04/13/2026 | 1 | 3,208,607 | 218.98 | | 110,697 | | 85,116 | | 212,079 | | | (25,895) | | 19,872 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161XSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/07/2026 | 1 | 741,886 | 221.35 | | 25,669 | | 19,499 | | 42,710 | | | (6,242) | | 4,570 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Y$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/26/2026 | 1 | 870,956 | 221.2 | | 30,048 | | 24,882 | | 51,913 | | | (5,295) | | 5,597 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/21/2024 | 06/22/2026 | 1 | 2,044,052 | 221.7 | | 70,929 | | 61,367 | | 120,140 | | | (9,800) | | 13,427 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 07/15/2026 | 3 | 1,059,265 | 224.27 | | 38,347 | | 34,381 | | 54,485 | | | (4,007) | | 7,084 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/26/2024 | 07/24/2026 | 2 | 1,448,492 | 222.45 | | 51,706 | | 47,163 | | 83,267 | | | (4,730) | | 9,754 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/09/2024 | 07/09/2026 | 2 | 4,487,583 | 222.03 | | 155,801 | | 138,255 | | 261,703 | | | (17,712) | | 29,874 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/23/2024 | 08/21/2026 | 2 | 1,953,191 | 227.99 | | 68,697 | | 65,384 | | 83,256 | | | (3,563) | | 13,427 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/23/2024 | 07/23/2026 | 2 | 4,069,496 | 223.62 | | 141,370 | | 128,172 | | 218,921 | | | (13,355) | | 27,382 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2024 | 07/31/2026 | 2 | 1,422,498 | 225.72 | | 49,059 | | 45,273 | | 68,175 | | | (3,951) | | 9,629 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/07/2024 | 08/06/2026 | 2 | 2,855,118 | 223.5 | | 100,464 | | 93,018 | | 152,435 | | | (7,563) | | 19,413 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/22/2024 | 08/21/2026 | 2 | 2,010,568 | 226.91 | | 71,135 | | 67,615 | | 91,363 | | | (3,794) | | 13,822 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/13/2024 | 08/13/2026 | 2 | 5,421,864 | 225.79 | | 190,830 | | 178,515 | | 261,367 | | | (12,542) | | 37,056 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/13/2024 | 08/12/2026 | 2 | 804,827 | 225.25 | | 28,891 | | 27,008 | | 39,956 | | | (1,918) | | 5,497 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/03/2024 | 07/02/2026 | 2 | 1,342,543 | 221.57 | | 46,646 | | 41,173 | | 80,116 | | | (5,687) | | 8,889 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/19/2024 | 07/10/2026 | 3 | 1,288,270 | 224.25 | | 44,696 | | 39,930 | | 66,351 | | | (4,925) | | 8,583 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/30/2024 | 07/30/2026 | 2 | 2,575,248 | 224.16 | | 90,078 | | 82,534 | | 134,912 | | | (7,647) | | 17,419 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/22/2024 | 08/21/2026 | 2 | 1,297,686 | 227.78 | | 44,890 | | 42,539 | | 58,677 | | | (2,442) | | 8,921 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 09/01/2026 | 1 | 891,244 | 227.88 | | 31,461 | | 30,292 | | 38,488 | | | (1,332) | | 6,176 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 09/02/2026 | 2 | 733,616 | 227.88 | | 25,888 | | 24,935 | | 31,723 | | | (1,075) | | 5,087 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/18/2024 | 09/17/2026 | 2 | 5,729,452 | 229.36 | | 203,006 | | 199,669 | | 230,291 | | | (3,606) | | 40,151 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/05/2024 | 09/03/2026 | 3 | 609,227 | 227.45 | | 21,754 | | 20,998 | | 27,159 | | | (789) | | 4,227 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/16/2024 | 09/16/2026 | 2 | 1,278,739 | 229.77 | | 44,905 | | 44,126 | | 49,923 | | | (838) | | 8,955 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/27/2024 | 09/28/2026 | 1 | 3,225,993 | 231.99 | | 114,523 | | 114,523 | | 115,653 | | | (470) | | 22,780 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/27/2024 | 09/25/2026 | 2 | 3,509,008 | 231.99 | | 123,560 | | 123,560 | | 109,694 | | | (462) | | 24,727 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/27/2024 | 09/25/2026 | 2 | 3,195,982 | 231.9 | | 113,166 | | 113,015 | | 111,056 | | | (616) | | 22,521 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/08/2024 | 07/02/2026 | 2 | 2,825,184 | 222.59 | | 97,046 | | 85,793 | | 159,333 | | | (11,548) | | 18,705 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/05/2024 | 07/06/2026 | 1 | 3,244,517 | 222.59 | | 112,585 | | 99,576 | | 182,620 | | | (13,399) | | 21,548 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/01/2024 | 07/01/2026 | 2 | 546,867 | 220.1 | | 19,067 | | 16,723 | | 35,326 | | | (2,370) | | 3,618 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/13/2026 | 1 | 3,486,531 | 224.68 | | 121,331 | | 108,480 | | 174,948 | | | (13,278) | | 23,281 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/10/2026 | 1 | 2,422,686 | 224.68 | | 84,309 | | 75,343 | | 121,707 | | | (9,265) | | 16,140 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/05/2024 | 08/05/2026 | 2 | 535,528 | 223.61 | | 18,791 | | 17,381 | | 28,989 | | | (1,432) | | 3,639 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 08/31/2026 | 1 | 2,247,988 | 227.88 | | 79,354 | | 76,403 | | 97,003 | | | (3,365) | | 15,566 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/29/2024 | 07/29/2026 | 3 | 1,109,187 | 223.74 | | 39,616 | | 36,294 | | 59,358 | | | (3,378) | | 7,497 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/07/2024 | 08/07/2026 | 2 | 1,423,874 | 223.42 | | 50,581 | | 46,927 | | 78,222 | | | (3,732) | | 9,689 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/26/2024 | 07/28/2026 | 1 | 688,806 | 223.71 | | 24,039 | | 21,959 | | 36,905 | | | (2,167) | | 4,652 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/29/2024 | 07/24/2026 | 2 | 2,973,018 | 223.71 | | 103,454 | | 94,465 | | 159,315 | | | (9,341) | | 20,019 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/13/2024 | 08/07/2026 | 3 | 1,423,976 | 224.84 | | 50,227 | | 46,841 | | 72,236 | | | (3,554) | | 9,689 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/26/2024 | 07/27/2026 | 1 | 2,253,845 | 223.71 | | 78,659 | | 71,843 | | 120,696 | | | (7,102) | | 15,211 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 08/27/2026 | 1 | 2,501,746 | 227.99 | | 88,312 | | 84,309 | | 106,961 | | | (4,113) | | 17,273 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/19/2024 | 08/19/2026 | 2 | 709,404 | 227.33 | | 24,909 | | 23,511 | | 31,303 | | | (1,429) | | 4,870 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/19/2024 | 07/17/2026 | 2 | 1,514,836 | 223.49 | | 52,844 | | 47,743 | | 81,834 | | | (5,276) | | 10,146 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/18/2024 | 07/17/2026 | 2 | 2,666,658 | 224.79 | | 92,382 | | 83,341 | | 133,725 | | | (9,372) | | 17,861 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/19/2024 | 07/20/2026 | 1 | 1,649,418 | 223.49 | | 57,400 | | 51,873 | | 89,010 | | | (5,732) | | 11,073 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/11/2024 | 09/11/2026 | 1 | 1,257,492 | 227.76 | | 44,515 | | 43,415 | | 55,299 | | | (1,159) | | 8,775 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/24/2024 | 09/23/2026 | 3 | 929,014 | 230.21 | | 33,850 | | 33,597 | | 35,556 | | | (299) | | 6,538 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/06/2024 | 09/04/2026 | 2 | 4,277,178 | 226.94 | | 151,994 | | 147,604 | | 196,427 | | | (4,956) | | 29,701 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/25/2024 | 09/25/2026 | 2 | 1,772,374 | 230.75 | | 63,362 | | 63,042 | | 66,079 | | | (425) | | 12,490 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR161Z$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/02/2024 | 07/02/2026 | 1 | 4,257,070 | 220.52 | | 147,295 | | 129,465 | | 268,908 | | | (18,160) | | 28,185 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/17/2024 | 07/17/2026 | 2 | 1,951,155 | 225.57 | | 67,634 | | 60,778 | | 93,485 | | | (6,942) | | 13,069 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/01/2024 | 07/31/2026 | 2 | 1,084,639 | 225.27 | | 37,938 | | 34,838 | | 53,359 | | | (3,162) | | 7,342 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/23/2024 | 07/22/2026 | 3 | 1,937,685 | 223.9 | | 67,136 | | 60,931 | | 102,268 | | | (6,280) | | 13,028 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/21/2024 | 08/20/2026 | 2 | 4,284,956 | 227.36 | | 151,352 | | 143,063 | | 189,517 | | | (8,474) | | 29,436 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/24/2024 | 07/24/2026 | 1 | 929,731 | 222.94 | | 32,448 | | 29,461 | | 52,018 | | | (3,023) | | 6,261 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/15/2026 | 1 | 988,524 | 229.31 | | 35,093 | | 34,418 | | 39,639 | | | (815) | | 6,918 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/04/2024 | 09/04/2026 | 3 | 5,495,878 | 227.85 | | 193,934 | | 187,353 | | 239,337 | | | (6,879) | | 38,163 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 08/28/2026 | 3 | 2,358,168 | 227.86 | | 82,899 | | 79,713 | | 101,830 | | | (3,605) | | 16,294 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 08/28/2026 | 3 | 3,028,087 | 227.88 | | 106,273 | | 102,330 | | 130,604 | | | (4,443) | | 20,922 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/11/2026 | 2 | 3,573,610 | 229.31 | | 126,876 | | 124,442 | | 143,342 | | | (2,904) | | 24,938 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/30/2024 | 09/30/2026 | 1 | 1,383,046 | 231.16 | | 49,098 | | 49,098 | | 50,286 | | | | | 9,780 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/10/2024 | 09/09/2026 | 3 | 1,249,050 | 227.72 | | 44,803 | | 43,638 | | 54,783 | | | (1,223) | | 8,704 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/10/2024 | 09/10/2026 | 2 | 3,853,425 | 227.94 | | 136,747 | | 133,182 | | 167,328 | | | (3,742) | | 26,872 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 08/26/2026 | 2 | 1,385,124 | 227.88 | | 48,939 | | 46,682 | | 59,434 | | | (2,318) | | 9,557 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2024 | 08/14/2026 | 3 | 1,794,601 | 225.88 | | 63,319 | | 59,573 | | 86,312 | | | (3,981) | | 12,274 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2024 | 08/04/2026 | 1 | 1,185,270 | 225.72 | | 41,840 | | 38,622 | | 56,888 | | | (3,372) | | 8,047 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/02/2024 | 08/03/2026 | 1 | 2,369,876 | 225.72 | | 83,657 | | 77,213 | | 113,546 | | | (6,752) | | 16,078 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/19/2024 | 07/21/2026 | 1 | 721,371 | 223.49 | | 25,176 | | 22,755 | | 38,939 | | | (2,511) | | 4,846 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/12/2024 | 07/14/2026 | 1 | 957,727 | 224.68 | | 33,425 | | 29,889 | | 48,080 | | | (3,653) | | 6,400 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2024 | 08/17/2026 | 1 | 4,249,602 | 226.9 | | 149,586 | | 140,944 | | 192,014 | | | (9,208) | | 29,130 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/18/2026 | 2 | 6,344,143 | 229.78 | | 224,669 | | 222,502 | | 251,548 | | | (3,072) | | 44,490 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/01/2024 | 07/31/2026 | 2 | 708,160 | 225.44 | | 25,001 | | 23,047 | | 34,497 | | | (2,045) | | 4,794 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/12/2024 | 09/11/2026 | 2 | 1,596,559 | 228.53 | | 56,686 | | 55,528 | | 67,097 | | | (1,375) | | 11,141 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/24/2024 | 09/24/2026 | 1 | 3,948,226 | 231.39 | | 140,162 | | 139,199 | | 141,308 | | | (1,152) | | 27,803 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/27/2024 | 09/29/2026 | 1 | 1,514,419 | 231.99 | | 53,762 | | 53,762 | | 52,268 | | | (220) | | 10,701 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/09/2024 | 08/10/2026 | 1 | 2,555,778 | 224.84 | | 89,963 | | 83,900 | | 129,496 | | | (6,400) | | 17,429 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2024 | 08/28/2026 | 2 | 1,917,741 | 227.73 | | 67,726 | | 64,787 | | 83,452 | | | (3,046) | | 13,250 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2024 | 08/14/2026 | 1 | 1,764,258 | 226.9 | | 61,925 | | 58,333 | | 79,961 | | | (3,828) | | 12,067 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/19/2024 | 09/18/2026 | 2 | 1,403,617 | 228.55 | | 49,841 | | 49,099 | | 59,186 | | | (815) | | 9,843 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/16/2024 | 07/16/2026 | 2 | 2,717,988 | 225.69 | | 94,570 | | 84,830 | | 129,079 | | | (9,843) | | 18,191 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/08/2024 | 08/07/2026 | 1 | 1,708,253 | 224.51 | | 59,960 | | 55,825 | | 88,294 | | | (4,359) | | 11,624 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/14/2024 | 08/14/2026 | 2 | 2,479,301 | 225.72 | | 87,362 | | 81,894 | | 120,345 | | | (5,608) | | 16,958 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/23/2024 | 08/25/2026 | 1 | 1,155,667 | 227.99 | | 40,795 | | 38,834 | | 49,298 | | | (2,118) | | 7,968 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/10/2026 | 2 | 2,210,110 | 222.74 | | 77,569 | | 68,974 | | 124,026 | | | (8,701) | | 14,724 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/08/2024 | 07/08/2026 | 1 | 262,742 | 222.05 | | 9,117 | | 8,078 | | 15,276 | | | (1,049) | | 1,748 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/21/2026 | 1 | 2,880,385 | 229.78 | | 102,254 | | 101,269 | | 112,853 | | | (1,399) | | 20,241 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/13/2024 | 09/14/2026 | 1 | 2,770,392 | 229.31 | | 98,349 | | 96,455 | | 111,056 | | | (2,287) | | 19,374 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/22/2026 | 1 | 1,490,902 | 229.78 | | 52,927 | | 52,418 | | 58,497 | | | (723) | | 10,484 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/23/2024 | 08/24/2026 | 1 | 3,061,274 | 227.99 | | 108,063 | | 102,861 | | 130,411 | | | (5,618) | | 21,091 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/09/2024 | 08/11/2026 | 1 | 663,487 | 224.84 | | 23,355 | | 21,783 | | 33,640 | | | (1,659) | | 4,528 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2612$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/19/2024 | 09/18/2026 | 2 | 2,355,213 | 229.45 | | 83,419 | | 82,502 | | 94,136 | | | (1,256) | | 16,516 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2610$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/05/2024 | 07/07/2026 | 1 | 814,103 | 222.59 | | 28,249 | | 24,990 | | 45,885 | | | (3,358) | | 5,411 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/06/2024 | 09/08/2026 | 1 | 1,751,519 | 226.94 | | 62,179 | | 60,385 | | 80,298 | | | (2,039) | | 12,197 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2024 | 08/18/2026 | 1 | 1,073,402 | 226.9 | | 37,784 | | 35,604 | | 48,603 | | | (2,323) | | 7,363 | | 0001 |
| Purchased Call/Merrill Lynch RPM Index/MLR2611$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/05/2024 | 09/04/2026 | 2 | 1,194,016 | 227.86 | | 41,937 | | 40,670 | | 51,968 | | | (1,433) | | 8,291 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/29/2023 | 10/01/2024 | 3 | 4,919,477 | 267.63 | 106,568 | | | | | 289,187 | | | (79,373) | | 1,287 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/02/2023 | 10/02/2024 | 1 | 60,528 | 267.03 | 1,320 | | | 4 | | 3,707 | | | (988) | | 22 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/02/2023 | 10/02/2024 | 1 | 150,117 | 267.03 | 3,273 | | | 9 | | 9,195 | | | (2,450) | | 56 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/13/2023 | 10/02/2024 | 8 | 19,630,180 | 267.03 | 392,188 | | | 1,082 | | 1,202,400 | | | (294,675) | | 7,265 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/15/2024 | 10/03/2024 | 4 | 20,437,505 | 265.02 | 437,097 | 3,280 | | 2,440 | | 1,413,307 | | | (330,854) | | 9,264 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/04/2024 | 5 | 16,609,756 | 264.03 | 380,255 | 3,788 | | 3,232 | | 1,225,024 | | | (288,975) | | 8,694 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/04/2024 | 6 | 13,232,214 | 264.97 | 295,650 | | | 2,469 | | 922,982 | | | (222,548) | | 6,926 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 7,169,548 | 265.71 | 156,296 | | | 2,591 | | 475,718 | | | (116,690) | | 4,964 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/10/2023 | 10/08/2024 | 3 | 4,108,184 | 265.71 | 90,263 | | | 1,744 | | 272,589 | | | (67,349) | | 3,041 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/09/2023 | 10/04/2024 | 9 | 14,582,389 | 265.71 | 322,613 | 8,073 | | 2,854 | | 973,413 | | | (251,853) | | 7,632 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/13/2023 | 10/09/2024 | 6 | 19,342,295 | 266.08 | 453,626 | | | 9,994 | | 1,254,399 | | | (340,389) | | 15,186 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/10/2023 | 10/10/2024 | 4 | 18,975,815 | 268.02 | 419,806 | | | 10,392 | | 1,084,042 | | | (314,592) | | 15,704 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/12/2023 | 10/11/2024 | 4 | 17,244,241 | 268.58 | 377,444 | 6,848 | | 10,648 | | 950,302 | | | (289,419) | | 14,968 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/11/2024 | 4 | 13,880,888 | 269.55 | 298,334 | | | 8,270 | | 714,901 | | | (224,137) | | 12,048 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/11/2024 | 1 | 63,479 | 268.69 | 1,384 | | | 38 | | 3,487 | | | (1,042) | | 55 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/11/2024 | 4 | 15,997,454 | 268.69 | 346,164 | | | 9,623 | | 878,701 | | | (261,093) | | 13,886 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/15/2024 | 2 | 8,347,894 | 268.69 | 182,002 | | | 7,002 | | 455,190 | | | (135,581) | | 8,461 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/13/2023 | 10/14/2024 | 1 | 8,212,607 | 268.69 | 179,035 | | | 6,412 | | 450,423 | | | (133,666) | | 8,042 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/16/2023 | 10/16/2024 | 6 | 22,200,733 | 268.36 | 488,893 | | | 20,199 | | 1,237,193 | | | (366,915) | | 23,241 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/17/2023 | 10/17/2024 | 1 | 127,011 | 268.77 | 2,769 | | | 122 | | 6,872 | | | (2,073) | | 137 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/18/2023 | 10/17/2024 | 4 | 20,294,517 | 268.77 | 432,676 | | | 19,046 | | 1,097,985 | | | (324,299) | | 21,899 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/23/2023 | 10/18/2024 | 4 | 18,720,316 | 267.98 | 391,543 | | | 18,334 | | 1,071,318 | | | (293,425) | | 20,786 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/18/2024 | 5 | 12,415,973 | 266.6 | 266,707 | | | 12,568 | | 781,307 | | | (200,384) | | 13,786 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/24/2023 | 10/18/2024 | 4 | 14,806,089 | 265.59 | 318,075 | | | 15,035 | | 992,787 | | | (240,091) | | 16,440 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/21/2024 | 2 | 7,510,790 | 265.59 | 163,723 | | | 9,021 | | 499,863 | | | (122,246) | | 9,008 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/22/2024 | 2 | 5,555,800 | 265.59 | 121,049 | | | 6,987 | | 369,753 | | | (90,209) | | 6,820 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/23/2024 | 7 | 23,189,832 | 265.07 | 510,623 | 5,001 | | 31,572 | | 1,589,724 | | | (387,203) | | 29,106 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/24/2023 | 10/23/2024 | 2 | 116,094 | 265.07 | 2,573 | | | 156 | | 7,959 | | | (1,929) | | 146 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/26/2023 | 10/24/2024 | 6 | 21,476,191 | 265.53 | 463,159 | | | 29,321 | | 1,433,592 | | | (347,346) | | 27,535 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/24/2023 | 10/24/2024 | 1 | 97,613 | 265.53 | 2,128 | | | 134 | | 6,516 | | | (1,593) | | 125 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/25/2024 | 4 | 20,682,823 | 265.2 | 433,684 | 5,491 | | 29,403 | | 1,405,452 | | | (329,667) | | 27,065 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/25/2024 | 1 | 94,506 | 265.2 | 2,060 | | | 136 | | 6,422 | | | (1,542) | | 124 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/31/2023 | 10/25/2024 | 4 | 18,281,299 | 263.76 | 402,401 | | | 26,778 | | 1,355,607 | | | (302,427) | | 23,922 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/28/2024 | 1 | 7,368,886 | 264.2 | 160,642 | | | 11,949 | | 530,211 | | | (119,934) | | 10,205 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/29/2024 | 2 | 5,806,476 | 264.2 | 126,603 | | | 9,739 | | 417,791 | | | (94,277) | | 8,183 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/01/2023 | 10/25/2024 | 6 | 18,912,311 | 264.2 | 416,236 | | | 27,846 | | 1,368,356 | | | (314,929) | | 24,748 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/30/2023 | 10/30/2024 | 5 | 20,429,772 | 264.28 | 451,733 | | | 36,065 | | 1,461,804 | | | (338,882) | | 29,285 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/02/2023 | 10/31/2024 | 6 | 17,254,772 | 264.4 | 383,946 | 4,269 | | 32,204 | | 1,225,997 | | | (291,496) | | 25,143 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/01/2023 | 11/01/2024 | 4 | 21,150,617 | 265.38 | 472,000 | | | 40,396 | | 1,419,790 | | | (354,504) | | 31,313 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/06/2023 | 11/01/2024 | 4 | 15,965,503 | 266.38 | 350,175 | | | 30,096 | | 1,014,250 | | | (263,153) | | 23,636 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/02/2023 | 11/01/2024 | 1 | 116,568 | 266.38 | 2,541 | | | 218 | | 7,405 | | | (1,908) | | 173 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/28/2023 | 11/01/2024 | 4 | 15,325,941 | 266.64 | 338,301 | | | 29,170 | | 964,097 | | | (255,421) | | 22,690 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2023 | 11/04/2024 | 2 | 7,958,594 | 266.64 | 173,466 | | | 16,248 | | 494,448 | | | (129,522) | | 12,322 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2023 | 11/05/2024 | 3 | 6,692,441 | 266.64 | 145,586 | | | 14,015 | | 415,785 | | | (108,627) | | 10,509 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/07/2023 | 11/06/2024 | 5 | 20,314,199 | 267.39 | 421,639 | | | 41,790 | | 1,202,652 | | | (316,324) | | 32,339 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/06/2023 | 11/06/2024 | 2 | 369,137 | 267.39 | 7,930 | | | 785 | | 21,854 | | | (5,940) | | 588 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/07/2023 | 11/01/2024 | 1 | 72,227 | 266.64 | 1,541 | | | 133 | | 4,516 | | | (1,173) | | 107 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/07/2023 | 11/07/2024 | 6 | 16,567,463 | 266.42 | 359,042 | | | 36,572 | | 1,042,550 | | | (269,243) | | 26,728 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/15/2023 | 11/08/2024 | 5 | 23,078,961 | 265.95 | 508,934 | | | 53,255 | | 1,496,153 | | | (381,434) | | 37,720 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/09/2023 | 11/08/2024 | 7 | 20,947,370 | 266.57 | 455,429 | | | 48,002 | | 1,313,978 | | | (342,404) | | 34,236 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/15/2023 | 11/12/2024 | 6 | 15,414,172 | 266.25 | 356,124 | | | 41,229 | | 988,129 | | | (266,663) | | 26,453 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/15/2023 | 11/08/2024 | 6 | 14,645,847 | 266.25 | 322,557 | | | 34,102 | | 937,738 | | | (243,641) | | 23,937 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2023 | 11/11/2024 | 1 | 7,124,459 | 266.25 | 155,313 | | | 17,542 | | 453,312 | | | (115,956) | | 12,084 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/13/2023 | 11/13/2024 | 5 | 16,944,991 | 266.43 | 386,294 | | | 45,716 | | 1,066,307 | | | (289,673) | | 29,416 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/14/2023 | 11/14/2024 | 5 | 18,372,903 | 267.57 | 410,814 | | | 49,763 | | 1,074,861 | | | (308,093) | | 32,256 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/16/2023 | 11/15/2024 | 5 | 15,968,714 | 268.72 | 350,096 | | | 43,385 | | 865,144 | | | (262,380) | | 28,345 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/16/2023 | 11/15/2024 | 4 | 25,140,228 | 268.97 | 549,816 | | | 68,594 | | 1,349,463 | | | (413,251) | | 44,624 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/17/2023 | 11/19/2024 | 2 | 6,579,276 | 269.2 | 144,093 | | | 19,408 | | 345,264 | | | (107,364) | | 12,175 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/21/2023 | 11/18/2024 | 2 | 7,018,981 | 269.2 | 153,717 | | | 20,327 | | 368,338 | | | (114,774) | | 12,859 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/08/2023 | 11/15/2024 | 6 | 16,688,481 | 269.2 | 363,228 | | | 45,486 | | 880,776 | | | (274,295) | | 29,622 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/20/2023 | 11/20/2024 | 8 | 24,782,244 | 269.17 | 543,199 | 2,002 | | 75,320 | | 1,302,987 | | | (409,566) | | 46,318 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/28/2023 | 11/21/2024 | 9 | 20,987,192 | 269.29 | 462,464 | | | 65,271 | | 1,092,433 | | | (347,434) | | 39,608 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/22/2023 | 11/21/2024 | 1 | 50,026 | 269.29 | 1,107 | | | 157 | | 2,623 | | | (831) | | 94 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/24/2023 | 11/22/2024 | 6 | 28,294,003 | 269.49 | 621,012 | | | 89,591 | | 1,452,965 | | | (466,170) | | 53,908 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/24/2023 | 11/25/2024 | 1 | 2,041,162 | 269.78 | 44,497 | | | 6,742 | | 102,777 | | | (33,221) | | 3,998 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/29/2023 | 11/22/2024 | 7 | 4,978,946 | 269.78 | 109,091 | | | 15,811 | | 252,196 | | | (82,464) | | 9,486 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/11/2023 | 11/26/2024 | 5 | 7,980,696 | 269.78 | 174,820 | | | 26,972 | | 401,847 | | | (130,768) | | 15,769 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/29/2023 | 11/27/2024 | 7 | 25,642,011 | 269.54 | 566,249 | 3,993 | | 89,739 | | 1,311,650 | | | (427,938) | | 51,108 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/28/2023 | 11/27/2024 | 6 | 20,683,787 | 269.95 | 451,979 | | | 71,120 | | 1,037,341 | | | (339,828) | | 41,226 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/28/2023 | 11/27/2024 | 1 | 100,310 | 269.95 | 2,187 | | | 343 | | 5,031 | | | (1,642) | | 200 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/04/2023 | 11/29/2024 | 8 | 19,977,589 | 269.92 | 435,965 | 1,341 | | 71,169 | | 995,931 | | | (328,357) | | 40,499 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 11/29/2024 | 6 | 16,009,979 | 270.4 | 347,845 | | | 56,903 | | 776,922 | | | (261,454) | | 32,456 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 12/02/2024 | 3 | 8,684,600 | 270.88 | 189,312 | | | 32,346 | | 404,071 | | | (141,402) | | 18,040 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/01/2023 | 11/29/2024 | 5 | 13,368,966 | 270.88 | 284,889 | | | 46,735 | | 627,370 | | | (214,900) | | 27,102 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2023 | 12/03/2024 | 2 | 4,753,259 | 270.88 | 103,941 | | | 17,994 | | 221,156 | | | (77,409) | | 9,952 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/06/2023 | 12/04/2024 | 11 | 19,225,530 | 269.8 | 407,909 | 6,901 | | 73,541 | | 968,051 | | | (311,475) | | 40,566 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/04/2023 | 12/04/2024 | 1 | 80,235 | 269.8 | 1,757 | | | 309 | | 4,040 | | | (1,315) | | 169 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2023 | 12/05/2024 | 7 | 18,650,103 | 268.95 | 415,049 | | | 74,299 | | 995,028 | | | (311,323) | | 39,653 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/11/2023 | 12/06/2024 | 9 | 17,723,053 | 270.32 | 379,086 | | | 68,980 | | 860,052 | | | (284,545) | | 37,966 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/07/2023 | 12/06/2024 | 1 | 216,125 | 270.32 | 4,477 | | | 819 | | 10,554 | | | (3,361) | | 463 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/11/2024 | 12/06/2024 | 6 | 15,693,799 | 269.63 | 318,977 | 15,314 | | 61,507 | | 804,345 | | | (252,127) | | 33,619 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/13/2023 | 12/06/2024 | 7 | 13,453,763 | 267.75 | 297,984 | | | 54,743 | | 781,360 | | | (225,155) | | 28,821 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/12/2023 | 12/10/2024 | 5 | 7,401,423 | 267.75 | 164,562 | | | 31,694 | | 426,895 | | | (122,804) | | 16,322 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/08/2023 | 12/09/2024 | 1 | 6,919,917 | 267.75 | 151,546 | | | 28,806 | | 399,123 | | | (113,143) | | 15,152 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/08/2023 | 12/06/2024 | 1 | 50,347 | 267.75 | 1,098 | | | 201 | | 2,924 | | | (826) | | 108 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/18/2023 | 12/11/2024 | 7 | 20,370,404 | 268.05 | 459,976 | | | 89,965 | | 1,152,506 | | | (345,189) | | 45,237 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/20/2023 | 12/12/2024 | 8 | 21,318,736 | 268.42 | 483,744 | 1,449 | | 96,273 | | 1,177,911 | | | (364,090) | | 47,670 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/18/2023 | 12/13/2024 | 8 | 20,423,541 | 269.34 | 460,102 | 1,842 | | 93,056 | | 1,061,052 | | | (346,826) | | 45,980 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/14/2023 | 12/13/2024 | 8 | 18,360,048 | 270.47 | 409,229 | 4,572 | | 83,996 | | 889,128 | | | (312,126) | | 41,334 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/15/2023 | 12/16/2024 | 1 | 8,379,582 | 271.08 | 183,513 | | | 38,421 | | 385,480 | | | (137,010) | | 19,244 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/18/2023 | 12/13/2024 | 11 | 20,206,551 | 271.08 | 418,621 | 37,526 | | 94,426 | | 935,609 | | | (344,887) | | 45,492 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/20/2023 | 12/17/2024 | 7 | 10,776,069 | 271.08 | 243,177 | 2,286 | | 52,193 | | 495,724 | | | (183,962) | | 24,908 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2023 | 12/18/2024 | 7 | 19,141,723 | 270.34 | 436,322 | 2,981 | | 94,483 | | 931,810 | | | (329,619) | | 44,526 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2023 | 12/19/2024 | 6 | 22,688,284 | 271.72 | 503,900 | | | 109,812 | | 995,498 | | | (378,164) | | 53,109 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 8 | 16,004,607 | 272.55 | 345,181 | 6,384 | | 77,699 | | 660,224 | | | (263,857) | | 37,697 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2023 | 12/20/2024 | 10 | 20,100,587 | 272.26 | 426,609 | 21,757 | | 100,283 | | 855,323 | | | (338,765) | | 47,345 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/28/2023 | 12/20/2024 | 6 | 12,742,705 | 272.21 | 273,615 | 6,816 | | 62,694 | | 543,823 | | | (211,704) | | 30,014 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/27/2023 | 12/24/2024 | 3 | 2,663,464 | 272.21 | 58,909 | | | 13,640 | | 112,803 | | | (43,900) | | 6,427 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/22/2024 | 12/23/2024 | 3 | 4,463,851 | 272.21 | 95,517 | 2,640 | | 22,538 | | 189,054 | | | (73,311) | | 10,707 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/26/2023 | 12/26/2024 | 11 | 27,875,754 | 272.5 | 568,287 | 45,123 | | 146,025 | | 1,155,510 | | | (460,763) | | 68,047 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/28/2023 | 12/27/2024 | 8 | 27,925,684 | 273.85 | 544,453 | 46,873 | | 141,886 | | 1,041,684 | | | (443,302) | | 68,560 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/29/2023 | 12/27/2024 | 7 | 24,686,648 | 273.3 | 397,914 | 122,161 | | 125,908 | | 973,322 | | | (391,015) | | 60,607 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/29/2023 | 12/30/2024 | 1 | 6,282,734 | 272.24 | 138,220 | | | 34,364 | | 266,087 | | | (103,194) | | 15,685 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/29/2023 | 12/31/2024 | 2 | 5,717,057 | 272.24 | 123,908 | 1,715 | | 31,495 | | 242,130 | | | (93,538) | | 14,351 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/03/2024 | 12/27/2024 | 8 | 16,315,270 | 272.24 | 233,036 | 115,094 | | 84,579 | | 695,881 | | | (262,257) | | 40,055 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/02/2024 | 01/02/2025 | 8 | 22,904,950 | 271.7 | 483,577 | | | 124,394 | | 1,009,586 | | | (358,787) | | 58,119 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/03/2024 | 01/03/2025 | 8 | 20,230,924 | 271.22 | 440,272 | | | 114,395 | | 924,092 | | | (325,405) | | 51,606 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/10/2024 | 01/03/2025 | 6 | 16,472,307 | 270.57 | 363,359 | | | 94,902 | | 794,003 | | | (268,290) | | 42,018 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/03/2025 | 6 | 17,306,145 | 270.54 | 383,850 | | | 100,534 | | 835,926 | | | (283,203) | | 44,145 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/07/2025 | 4 | 7,422,211 | 270.54 | | 165,551 | | 44,703 | | 359,258 | | | (120,811) | | 19,327 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/06/2025 | 2 | 4,945,678 | 270.54 | | 108,342 | | 28,954 | | 237,404 | | | (79,406) | | 12,813 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/05/2024 | 01/03/2025 | 1 | 231,449 | 270.54 | | 5,069 | | 1,324 | | 11,180 | | | (3,746) | | 590 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/09/2024 | 01/08/2025 | 8 | 19,321,938 | 270.84 | | 430,292 | | 117,446 | | 907,691 | | | (312,363) | | 50,568 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/09/2025 | 9 | 23,917,540 | 270.79 | | 543,553 | | 150,066 | | 1,128,363 | | | (392,937) | | 62,907 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/10/2025 | 7 | 17,932,139 | 271.52 | | 408,877 | | 114,121 | | 802,951 | | | (294,623) | | 47,398 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/10/2025 | 5 | 15,799,549 | 271.93 | | 361,014 | | 101,454 | | 692,844 | | | (259,908) | | 41,761 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/13/2025 | 1 | 7,570,052 | 273.49 | | 166,541 | | 47,846 | | 292,976 | | | (118,893) | | 20,301 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/16/2024 | 01/10/2025 | 5 | 18,673,138 | 273.49 | | 398,326 | | 112,200 | | 728,290 | | | (286,263) | | 49,356 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/15/2025 | 2 | 5,782,535 | 273.49 | | 127,468 | | 37,210 | | 223,796 | | | (90,407) | | 15,654 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/17/2024 | 01/14/2025 | 2 | 6,553,209 | 273.49 | | 143,869 | | 41,618 | | 253,622 | | | (102,422) | | 17,658 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/12/2024 | 01/10/2025 | 1 | 204,343 | 273.49 | | 4,475 | | 1,259 | | 7,970 | | | (3,221) | | 540 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/18/2024 | 01/16/2025 | 6 | 24,321,098 | 272.72 | | 510,519 | | 150,678 | | 1,004,390 | | | (359,401) | | 66,148 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/30/2024 | 01/17/2025 | 6 | 22,568,477 | 271.5 | | 501,636 | | 149,417 | | 1,014,501 | | | (351,948) | | 61,665 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/22/2024 | 01/17/2025 | 4 | 17,051,808 | 271.7 | | 382,063 | | 114,453 | | 761,400 | | | (267,764) | | 46,592 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2024 | 01/17/2025 | 5 | 16,863,319 | 272.5 | | 375,171 | | 112,754 | | 710,402 | | | (262,488) | | 46,077 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/19/2024 | 01/21/2025 | 2 | 3,583,223 | 272.5 | | 79,483 | | 24,556 | | 149,876 | | | (54,970) | | 9,969 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2024 | 01/22/2025 | 8 | 25,757,034 | 273.48 | | 556,743 | | 173,333 | | 1,002,000 | | | (382,891) | | 71,973 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/23/2025 | 5 | 19,244,118 | 273.4 | | 416,778 | | 130,712 | | 752,484 | | | (285,693) | | 54,010 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2024 | 01/24/2025 | 9 | 19,282,485 | 272.71 | | 428,708 | | 136,256 | | 794,961 | | | (292,291) | | 54,352 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/25/2024 | 01/24/2025 | 4 | 18,268,771 | 273.02 | | 397,466 | | 126,767 | | 744,564 | | | (270,964) | | 51,495 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/27/2025 | 1 | 7,147,067 | 272.68 | | 157,235 | | 51,112 | | 299,393 | | | (106,252) | | 20,404 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/31/2024 | 01/24/2025 | 7 | 20,786,555 | 272.68 | | 474,082 | | 152,117 | | 867,362 | | | (321,873) | | 58,592 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/28/2025 | 2 | 6,328,241 | 272.68 | | 139,903 | | 45,818 | | 262,161 | | | (94,187) | | 18,143 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/26/2024 | 01/24/2025 | 1 | 89,424 | 272.68 | | 1,958 | | 626 | | 3,731 | | | (1,334) | | 252 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/29/2024 | 01/29/2025 | 4 | 20,546,017 | 273.64 | | 449,166 | | 148,360 | | 791,063 | | | (300,398) | | 59,148 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/30/2024 | 01/30/2025 | 4 | 24,601,166 | 273.57 | | 543,843 | | 181,107 | | 952,115 | | | (362,267) | | 71,115 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/27/2024 | 01/31/2025 | 6 | 18,954,780 | 273.8 | | 419,464 | | 141,106 | | 722,215 | | | (278,188) | | 55,017 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 01/31/2025 | 8 | 19,290,667 | 273.92 | | 425,023 | | 144,007 | | 734,530 | | | (281,345) | | 55,992 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 02/04/2025 | 1 | 6,446,864 | 274.24 | | 141,831 | | 49,095 | | 237,741 | | | (92,884) | | 19,014 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 02/03/2025 | 1 | 5,796,456 | 274.24 | | 126,942 | | 43,713 | | 213,756 | | | (83,360) | | 17,028 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/02/2024 | 01/31/2025 | 8 | 20,695,301 | 274.24 | | 445,777 | | 151,668 | | 771,339 | | | (294,204) | | 60,069 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/06/2024 | 02/05/2025 | 9 | 21,810,551 | 273.57 | | 485,983 | | 170,742 | | 846,293 | | | (314,876) | | 64,579 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/08/2024 | 02/06/2025 | 5 | 20,128,257 | 273.51 | | 446,845 | | 157,392 | | 785,042 | | | (289,124) | | 59,831 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/07/2024 | 02/07/2025 | 5 | 24,005,140 | 273.92 | | 537,683 | | 191,592 | | 909,241 | | | (345,985) | | 71,631 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2024 | 02/07/2025 | 5 | 14,601,384 | 274.44 | | 321,844 | | 115,214 | | 536,994 | | | (206,947) | | 43,570 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/09/2024 | 02/10/2025 | 1 | 8,756,643 | 274.62 | | 191,770 | | 69,735 | | 314,818 | | | (122,273) | | 26,429 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/09/2024 | 02/11/2025 | 2 | 4,089,760 | 274.62 | | 89,602 | | 32,746 | | 147,035 | | | (56,963) | | 12,390 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/12/2024 | 02/07/2025 | 5 | 18,530,512 | 274.62 | | 407,722 | | 146,363 | | 671,766 | | | (261,524) | | 55,295 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/12/2025 | 11 | 24,745,614 | 274.78 | | 551,694 | | 204,097 | | 879,753 | | | (347,275) | | 75,247 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2024 | 02/13/2025 | 5 | 18,627,286 | 274.88 | | 409,813 | | 152,196 | | 656,647 | | | (257,395) | | 56,852 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/14/2024 | 02/14/2025 | 6 | 18,708,754 | 274.88 | | 428,206 | | 160,985 | | 659,519 | | | (267,497) | | 57,310 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/15/2024 | 02/12/2025 | 1 | 250,913 | 274.78 | | 6,045 | | 2,263 | | 9,002 | | | (3,797) | | 763 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/14/2025 | 5 | 17,670,860 | 276.13 | | 390,799 | | 147,921 | | 572,990 | | | (243,765) | | 54,130 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/16/2024 | 02/14/2025 | 2 | 26,417,826 | 276.37 | | 570,851 | | 216,435 | | 834,850 | | | (355,291) | | 80,925 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/19/2025 | 5 | 20,781,811 | 276.37 | | 456,114 | | 177,388 | | 652,585 | | | (279,114) | | 64,811 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/16/2024 | 02/18/2025 | 1 | 5,524,657 | 276.37 | | 120,990 | | 46,663 | | 173,484 | | | (74,632) | | 17,169 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/20/2025 | 6 | 22,547,841 | 276 | | 496,046 | | 194,103 | | 730,590 | | | (301,765) | | 70,566 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2024 | 02/21/2025 | 4 | 22,505,588 | 275.57 | | 532,292 | | 209,945 | | 754,541 | | | (322,569) | | 70,680 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/21/2025 | 6 | 18,677,526 | 278.11 | | 414,671 | | 165,072 | | 516,500 | | | (250,184) | | 58,658 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/24/2025 | 2 | 8,443,601 | 278.59 | | 185,011 | | 74,439 | | 220,602 | | | (110,879) | | 26,792 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/28/2024 | 02/21/2025 | 6 | 17,115,608 | 278.59 | | 375,364 | | 150,053 | | 452,307 | | | (225,568) | | 53,752 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/25/2025 | 2 | 8,317,170 | 278.59 | | 182,077 | | 73,546 | | 217,299 | | | (108,820) | | 26,481 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 02/21/2025 | 1 | 52,482 | 278.59 | | 1,144 | | 454 | | 1,387 | | | (691) | | 165 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/26/2024 | 02/26/2025 | 7 | 27,020,243 | 278.36 | | 596,202 | | 242,921 | | 720,823 | | | (353,020) | | 86,319 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/28/2024 | 02/27/2025 | 8 | 21,870,911 | 278.49 | | 482,127 | | 197,968 | | 579,623 | | | (283,966) | | 70,103 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/29/2024 | 02/28/2025 | 3 | 8,219,112 | 278.35 | | 188,993 | | 78,345 | | 219,669 | | | (110,838) | | 26,432 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 02/28/2025 | 5 | 15,607,717 | 279 | | 359,131 | | 149,528 | | 399,972 | | | (210,195) | | 50,194 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/04/2024 | 02/28/2025 | 7 | 35,066,568 | 280.52 | | 770,671 | | 321,757 | | 784,665 | | | (449,943) | | 112,773 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/01/2024 | 03/03/2025 | 1 | 10,332,292 | 280.52 | | 226,277 | | 95,373 | | 228,100 | | | (131,327) | | 33,557 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 03/04/2025 | 8 | 16,693,232 | 281.2 | | 360,552 | | 153,600 | | 353,085 | | | (206,813) | | 54,391 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/18/2024 | 03/05/2025 | 6 | 15,480,484 | 280.8 | | 344,808 | | 147,533 | | 339,818 | | | (197,174) | | 50,602 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/12/2024 | 03/06/2025 | 7 | 21,282,490 | 281.48 | | 466,198 | | 200,968 | | 438,979 | | | (265,325) | | 69,790 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/07/2025 | 5 | 18,243,306 | 281.64 | | 396,078 | | 172,434 | | 370,819 | | | (224,384) | | 60,014 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/11/2024 | 03/07/2025 | 5 | 34,703,198 | 281.64 | | 744,375 | | 324,839 | | 705,388 | | | (420,810) | | 114,162 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/08/2024 | 03/10/2025 | 2 | 7,226,941 | 281.64 | | 158,221 | | 69,768 | | 144,729 | | | (88,777) | | 23,999 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/25/2024 | 03/11/2025 | 7 | 18,171,222 | 280.16 | | 399,634 | | 177,815 | | 424,779 | | | (221,711) | | 60,529 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/13/2024 | 03/12/2025 | 6 | 16,131,815 | 280.21 | | 353,991 | | 158,542 | | 375,491 | | | (195,409) | | 53,901 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/13/2024 | 03/13/2025 | 5 | 21,213,804 | 280.36 | | 455,971 | | 205,225 | | 491,162 | | | (250,912) | | 71,099 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/15/2024 | 03/14/2025 | 6 | 20,362,073 | 279.73 | | 438,176 | | 199,496 | | 496,355 | | | (239,580) | | 68,452 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/14/2024 | 03/14/2025 | 1 | 105,976 | 279.73 | | 2,310 | | 1,050 | | 2,583 | | | (1,266) | | 356 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/15/2024 | 03/17/2025 | 1 | 6,952,196 | 278.91 | | 152,253 | | 70,045 | | 180,072 | | | (82,557) | | 23,583 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/25/2024 | 03/14/2025 | 5 | 35,911,766 | 278.91 | | 796,516 | | 363,300 | | 940,942 | | | (434,735) | | 120,726 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/20/2024 | 03/18/2025 | 7 | 17,580,840 | 280.45 | | 397,859 | | 184,954 | | 403,505 | | | (212,858) | | 59,814 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2024 | 03/19/2025 | 6 | 20,000,231 | 281.17 | | 448,449 | | 209,354 | | 431,033 | | | (239,131) | | 68,247 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2024 | 03/20/2025 | 7 | 18,826,710 | 281.5 | | 423,126 | | 199,267 | | 393,974 | | | (224,041) | | 64,431 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/25/2024 | 03/21/2025 | 4 | 19,699,717 | 283.82 | | 424,541 | | 201,330 | | 329,993 | | | (224,231) | | 67,616 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/26/2024 | 03/21/2025 | 5 | 41,293,903 | 282.97 | | 900,315 | | 427,874 | | 754,695 | | | (474,366) | | 141,734 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/22/2024 | 03/24/2025 | 1 | 9,127,731 | 282.97 | | 199,897 | | 95,819 | | 164,082 | | | (104,578) | | 31,601 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/27/2024 | 03/25/2025 | 6 | 22,093,473 | 282.93 | | 487,136 | | 235,474 | | 405,994 | | | (251,649) | | 76,709 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/25/2024 | 03/25/2025 | 1 | 73,557 | 282.93 | | 1,611 | | 777 | | 1,352 | | | (834) | | 255 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/26/2024 | 03/26/2025 | 5 | 20,671,485 | 282.81 | | 462,710 | | 224,960 | | 386,065 | | | (237,800) | | 71,975 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/28/2024 | 03/27/2025 | 6 | 20,878,603 | 283.97 | | 461,629 | | 225,852 | | 347,652 | | | (236,080) | | 72,901 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/28/2024 | 03/28/2025 | 5 | 57,230,169 | 284.42 | | 1,252,377 | | 618,025 | | 917,175 | | | (637,268) | | 200,389 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 03/28/2024 | 03/31/2025 | 1 | 8,441,354 | 284.42 | | 184,866 | | 91,925 | | 132,749 | | | (93,438) | | 29,804 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/18/2024 | 04/17/2025 | 4 | 19,448,019 | 282.76 | | 410,767 | | 226,159 | | 374,884 | | | (185,874) | | 71,800 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2024 | 04/30/2025 | 5 | 16,494,817 | 280.08 | | 356,531 | | 207,739 | | 408,269 | | | (149,063) | | 62,855 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/08/2024 | 04/04/2025 | 5 | 18,223,891 | 285 | | 397,432 | | 204,232 | | 277,478 | | | (194,303) | | 65,046 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/08/2024 | 05/07/2025 | 4 | 14,344,123 | 282.49 | | 308,847 | | 185,715 | | 291,204 | | | (123,338) | | 55,555 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/07/2024 | 05/01/2025 | 4 | 22,587,242 | 279.71 | | 493,168 | | 288,549 | | 577,701 | | | (205,148) | | 86,273 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/22/2024 | 05/16/2025 | 6 | 22,335,650 | 285.27 | | 495,375 | | 311,868 | | 355,159 | | | (185,504) | | 88,265 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/03/2024 | 04/03/2025 | 6 | 22,994,669 | 285.02 | | 501,257 | | 255,123 | | 350,118 | | | (246,455) | | 81,853 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 04/07/2025 | 3 | 7,519,965 | 284.95 | | 164,288 | | 85,231 | | 112,996 | | | (79,536) | | 27,056 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/11/2024 | 04/04/2025 | 6 | 29,187,756 | 284.95 | | 638,640 | | 328,755 | | 447,334 | | | (311,505) | | 104,179 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/14/2024 | 05/13/2025 | 7 | 20,347,203 | 283.08 | | 466,860 | | 288,987 | | 396,286 | | | (178,248) | | 79,877 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/12/2025 | 3 | 8,355,625 | 283.9 | | 182,391 | | 112,113 | | 147,486 | | | (70,986) | | 32,729 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/09/2025 | 3 | 20,465,471 | 282.64 | | 458,767 | | 279,885 | | 410,869 | | | (180,632) | | 79,624 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/10/2024 | 05/08/2025 | 5 | 21,103,206 | 281.92 | | 466,549 | | 282,103 | | 451,635 | | | (185,068) | | 81,919 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/04/2024 | 04/01/2025 | 5 | 13,456,020 | 284.4 | | 295,766 | | 148,615 | | 216,993 | | | (147,172) | | 47,639 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/28/2024 | 05/23/2025 | 3 | 45,411,296 | 283.54 | | 993,383 | | 647,938 | | 856,054 | | | (350,727) | | 182,189 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/23/2024 | 05/16/2025 | 8 | 34,629,654 | 286.13 | | 758,885 | | 479,185 | | 508,223 | | | (282,552) | | 136,848 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/03/2024 | 05/30/2025 | 4 | 22,807,133 | 282.15 | | 499,193 | | 333,476 | | 490,382 | | | (167,885) | | 92,854 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/10/2024 | 06/10/2025 | 4 | 18,503,059 | 282.85 | | 410,139 | | 285,421 | | 378,872 | | | (125,166) | | 77,024 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/31/2024 | 05/30/2025 | 1 | 51,839 | 282.16 | | 1,130 | | 757 | | 1,115 | | | (379) | | 211 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/03/2024 | 05/28/2025 | 5 | 21,277,457 | 284.57 | | 429,157 | | 283,274 | | 368,655 | | | (146,318) | | 86,268 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/05/2024 | 05/30/2025 | 5 | 33,266,540 | 282.16 | | 733,051 | | 491,229 | | 715,273 | | | (244,605) | | 135,437 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/10/2024 | 06/06/2025 | 4 | 36,874,283 | 282.47 | | 806,880 | | 556,230 | | 777,169 | | | (254,099) | | 152,281 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/30/2024 | 05/23/2025 | 4 | 20,280,218 | 283.93 | | 438,555 | | 285,353 | | 370,137 | | | (155,850) | | 81,364 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/02/2024 | 06/27/2025 | 5 | 33,721,998 | 282.99 | | 736,112 | | 550,354 | | 693,870 | | | (189,453) | | 145,017 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/26/2024 | 06/25/2025 | 4 | 14,992,475 | 283.1 | | 328,601 | | 241,998 | | 305,490 | | | (87,102) | | 64,234 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/25/2024 | 04/23/2025 | 3 | 18,468,893 | 281.46 | | 407,896 | | 229,548 | | 404,955 | | | (178,549) | | 69,206 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X5Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/14/2024 | 06/13/2025 | 3 | 20,799,876 | 282.57 | | 452,470 | | 319,907 | | 438,382 | | | (134,776) | | 87,097 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2024 | 06/04/2025 | 6 | 15,029,874 | 281.88 | | 335,402 | | 228,180 | | 332,179 | | | (107,649) | | 61,820 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/11/2024 | 04/08/2025 | 6 | 15,622,599 | 285.48 | | 341,306 | | 179,163 | | 229,668 | | | (162,221) | | 56,358 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/14/2024 | 06/11/2025 | 5 | 16,046,821 | 282.91 | | 354,664 | | 247,651 | | 326,973 | | | (107,454) | | 66,931 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/24/2024 | 06/20/2025 | 6 | 25,035,327 | 283.5 | | 531,438 | | 386,313 | | 491,972 | | | (147,814) | | 106,256 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/17/2024 | 06/13/2025 | 6 | 31,972,288 | 282.6 | | 695,388 | | 492,998 | | 670,657 | | | (205,769) | | 133,880 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/12/2024 | 06/30/2025 | 3 | 12,902,772 | 282.99 | | 284,007 | | 212,979 | | 273,232 | | | (72,548) | | 55,794 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2024 | 04/17/2025 | 7 | 18,817,083 | 282.31 | | 411,064 | | 224,902 | | 378,247 | | | (186,572) | | 69,471 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/07/2024 | 06/09/2025 | 2 | 8,453,565 | 282.47 | | 185,135 | | 128,081 | | 176,478 | | | (57,946) | | 35,121 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2024 | 06/05/2025 | 5 | 17,753,823 | 283.1 | | 390,643 | | 266,294 | | 354,654 | | | (124,984) | | 73,171 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2024 | 04/21/2025 | 1 | 10,003,560 | 281.58 | | 219,078 | | 121,911 | | 212,339 | | | (97,899) | | 37,301 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2024 | 06/06/2025 | 5 | 18,541,982 | 284.18 | | 395,256 | | 271,733 | | 336,093 | | | (125,361) | | 76,574 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/24/2024 | 06/24/2025 | 6 | 18,519,658 | 283.04 | | 406,787 | | 298,792 | | 379,212 | | | (108,551) | | 79,198 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/21/2024 | 05/20/2025 | 6 | 17,776,027 | 287.13 | | 372,429 | | 237,538 | | 239,103 | | | (135,197) | | 70,860 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/15/2024 | 05/15/2025 | 4 | 20,181,046 | 285.26 | | 443,638 | | 277,024 | | 320,899 | | | (167,379) | | 79,576 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W9H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/22/2025 | 4 | 20,393,366 | 285.2 | | 435,961 | | 280,444 | | 330,393 | | | (156,289) | | 81,643 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V91 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2024 | 04/25/2025 | 4 | 22,192,326 | 280.99 | | 495,509 | | 283,213 | | 506,569 | | | (214,034) | | 83,563 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/04/2024 | 04/02/2025 | 4 | 18,164,665 | 284.46 | | 401,049 | | 202,600 | | 291,108 | | | (198,525) | | 64,485 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/06/2025 | 6 | 17,933,743 | 281.38 | | 410,299 | | 245,917 | | 400,394 | | | (164,622) | | 69,298 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W9O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/23/2025 | 1 | 153,897 | 283.54 | | 3,355 | | 2,187 | | 2,901 | | | (1,189) | | 617 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 06/06/2025 | 1 | 137,128 | 282.47 | | 2,989 | | 2,059 | | 2,890 | | | (944) | | 566 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W9N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/27/2025 | 1 | 5,600,480 | 283.54 | | 122,651 | | 80,415 | | 103,895 | | | (42,994) | | 22,659 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W9F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2024 | 05/21/2025 | 4 | 18,016,969 | 286.62 | | 375,499 | | 240,335 | | 255,407 | | | (135,529) | | 71,975 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/14/2024 | 06/13/2025 | 1 | 167,539 | 282.6 | | 3,652 | | 2,587 | | 3,514 | | | (1,084) | | 702 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/17/2025 | 5 | 19,640,039 | 282.05 | | 448,705 | | 321,812 | | 434,070 | | | (128,377) | | 82,881 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/01/2024 | 04/25/2025 | 4 | 32,164,463 | 282.26 | | 697,875 | | 399,577 | | 656,196 | | | (300,416) | | 121,111 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 06/27/2025 | 4 | 22,112,898 | 283.02 | | 483,303 | | 360,475 | | 456,073 | | | (125,419) | | 95,094 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y96 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 6 | 33,537,629 | 282.66 | | 733,935 | | 534,811 | | 706,845 | | | (202,598) | | 142,342 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V98 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 04/29/2025 | 5 | 15,745,318 | 282.56 | | 303,270 | | 175,833 | | 314,926 | | | (127,584) | | 59,857 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U\$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/19/2024 | 04/17/2025 | 5 | 34,322,349 | 281.58 | | 742,350 | | 409,643 | | 740,057 | | | (334,882) | | 126,715 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U\$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/12/2024 | 04/09/2025 | 4 | 17,829,616 | 286.07 | | 380,335 | | 199,331 | | 245,620 | | | (181,115) | | 64,488 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/12/2024 | 06/12/2025 | 4 | 23,480,936 | 283.94 | | 498,146 | | 349,463 | | 437,946 | | | (149,725) | | 98,132 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W\$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/14/2024 | 05/14/2025 | 4 | 17,058,889 | 283.81 | | 381,374 | | 236,662 | | 311,344 | | | (145,031) | | 67,116 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/26/2024 | 06/26/2025 | 5 | 21,914,154 | 283.25 | | 475,251 | | 351,918 | | 441,595 | | | (124,611) | | 94,064 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U\$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/12/2024 | 04/10/2025 | 4 | 18,376,235 | 285.08 | | 400,816 | | 211,238 | | 284,210 | | | (189,825) | | 66,639 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/25/2024 | 06/25/2025 | 1 | 249,385 | 283.1 | | 5,462 | | 4,017 | | 5,082 | | | (1,451) | | 1,068 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/13/2024 | 05/09/2025 | 3 | 33,076,416 | 283.9 | | 717,715 | | 438,698 | | 593,759 | | | (281,689) | | 128,688 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/07/2024 | 05/02/2025 | 6 | 24,300,522 | 279.61 | | 538,235 | | 318,465 | | 627,719 | | | (221,708) | | 93,035 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W\$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/17/2024 | 05/19/2025 | 2 | 10,412,693 | 286.13 | | 226,888 | | 143,996 | | 149,692 | | | (83,824) | | 41,418 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W\$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/31/2024 | 05/29/2025 | 4 | 15,605,134 | 283.18 | | 332,647 | | 220,516 | | 307,050 | | | (112,768) | | 63,401 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W\$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/30/2024 | 05/30/2025 | 1 | 94,499 | 282.15 | | 2,060 | | 1,375 | | 2,032 | | | (694) | | 385 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X\$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/06/2024 | 06/03/2025 | 6 | 17,385,964 | 283.13 | | 362,335 | | 245,127 | | 345,567 | | | (117,591) | | 71,366 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X\$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/31/2024 | 06/02/2025 | 1 | 8,321,422 | 282.16 | | 182,239 | | 122,497 | | 176,425 | | | (60,581) | | 34,088 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/18/2024 | 06/18/2025 | 1 | 60,803 | 283.09 | | 1,326 | | 952 | | 1,233 | | | (378) | | 257 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/14/2024 | 06/16/2025 | 1 | 8,848,406 | 282.6 | | 193,780 | | 137,728 | | 186,491 | | | (57,025) | | 37,268 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/11/2024 | 04/11/2025 | 5 | 23,234,781 | 285.26 | | 493,676 | | 263,743 | | 350,868 | | | (231,339) | | 84,477 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/10/2024 | 04/10/2025 | 1 | 84,223 | 285.08 | | 1,836 | | 966 | | 1,291 | | | (870) | | 305 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/03/2024 | 05/05/2025 | 1 | 51,409 | 280.2 | | 1,126 | | 670 | | 1,247 | | | (460) | | 198 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/24/2024 | 04/24/2025 | 4 | 21,545,661 | 282.16 | | 465,109 | | 263,191 | | 443,868 | | | (202,324) | | 80,931 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/24/2024 | 04/11/2025 | 5 | 32,895,913 | 284.87 | | 711,207 | | 379,676 | | 514,034 | | | (333,393) | | 119,604 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/23/2024 | 04/22/2025 | 7 | 14,748,474 | 280.62 | | 332,919 | | 186,662 | | 345,872 | | | (146,393) | | 55,130 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/15/2024 | 04/15/2025 | 5 | 16,070,913 | 284.39 | | 333,860 | | 180,695 | | 265,589 | | | (153,295) | | 59,033 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/26/2024 | 06/26/2025 | 1 | 205,754 | 283.25 | | 4,485 | | 3,312 | | 4,146 | | | (1,180) | | 883 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/18/2024 | 04/16/2025 | 5 | 18,786,021 | 283.55 | | 397,498 | | 215,998 | | 337,230 | | | (181,641) | | 69,182 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/09/2024 | 05/09/2025 | 1 | 103,460 | 282.64 | | 2,255 | | 1,375 | | 2,077 | | | (890) | | 403 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/18/2024 | 06/18/2025 | 3 | 26,987,940 | 283.09 | | 591,020 | | 425,380 | | 547,213 | | | (167,800) | | 114,107 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/21/2024 | 06/20/2025 | 1 | 200,573 | 282.66 | | 4,372 | | 3,182 | | 4,227 | | | (1,213) | | 851 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/26/2024 | 04/28/2025 | 1 | 8,258,095 | 282.26 | | 180,852 | | 104,127 | | 165,998 | | | (77,367) | | 31,319 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/12/2024 | 04/14/2025 | 1 | 8,176,098 | 284.87 | | 179,057 | | 96,187 | | 125,307 | | | (83,430) | | 29,957 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/06/2024 | 05/02/2025 | 3 | 31,330,302 | 280.2 | | 694,894 | | 411,402 | | 769,202 | | | (285,658) | | 119,949 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/03/2024 | 05/05/2025 | 1 | 6,790,500 | 280.2 | | 148,712 | | 88,490 | | 164,679 | | | (60,781) | | 26,179 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/22/2024 | 05/22/2025 | 1 | 70,519 | 285.2 | | 1,537 | | 987 | | 1,142 | | | (552) | | 282 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/28/2024 | 06/27/2025 | 1 | 51,797 | 282.99 | | 1,129 | | 844 | | 1,066 | | | (292) | | 223 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/13/2024 | 06/13/2025 | 1 | 66,689 | 282.57 | | 1,454 | | 1,027 | | 1,406 | | | (434) | | 279 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/21/2024 | 06/23/2025 | 1 | 10,707,094 | 282.66 | | 234,485 | | 171,181 | | 229,011 | | | (64,531) | | 45,702 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/12/2024 | 06/12/2025 | 1 | 51,162 | 283.94 | | 1,115 | | 780 | | 954 | | | (336) | | 214 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2024 | 07/02/2025 | 6 | 17,816,685 | 283.59 | | 406,423 | | 309,000 | | 351,900 | | | (99,522) | | 77,324 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/03/2024 | 07/03/2025 | 6 | 27,211,664 | 285.08 | | 604,106 | | 461,957 | | 473,510 | | | (146,437) | | 118,313 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/03/2024 | 07/03/2025 | 1 | 150,393 | 285.08 | | 3,294 | | 2,516 | | 2,617 | | | (803) | | 654 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/08/2024 | 07/08/2025 | 7 | 16,489,339 | 285.38 | | 379,096 | | 293,323 | | 281,984 | | | (86,384) | | 72,340 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/12/2024 | 07/10/2025 | 5 | 20,382,076 | 287.28 | | 449,858 | | 350,193 | | 296,577 | | | (100,771) | | 89,736 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2024 | 07/03/2025 | 7 | 39,717,080 | 286.02 | | 859,307 | | 659,338 | | 635,378 | | | (204,225) | | 172,685 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/09/2024 | 07/09/2025 | 6 | 22,223,876 | 286.22 | | 496,774 | | 385,266 | | 355,047 | | | (112,335) | | 97,671 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/18/2024 | 07/18/2025 | 7 | 21,220,138 | 285.24 | | 432,403 | | 348,405 | | 377,740 | | | (86,543) | | 94,737 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/06/2024 | 08/05/2025 | 6 | 14,796,096 | 274.34 | | 358,593 | | 305,044 | | 597,788 | | | (54,249) | | 68,069 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/14/2024 | 08/08/2025 | 5 | 18,247,899 | 276.93 | | 407,138 | | 351,064 | | 624,563 | | | (58,690) | | 84,356 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/03/2024 | 09/03/2025 | 5 | 15,200,463 | 279.24 | | 343,702 | | 319,809 | | 457,446 | | | (24,743) | | 73,137 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2024 | 07/21/2025 | 1 | 12,537,724 | 283.43 | | 274,576 | | 221,628 | | 263,933 | | | (54,616) | | 56,262 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/17/2024 | 07/16/2025 | 4 | 17,606,904 | 288.04 | | 370,246 | | 294,333 | | 243,430 | | | (76,631) | | 78,335 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/31/2024 | 07/30/2025 | 5 | 17,896,454 | 280.99 | | 405,661 | | 338,018 | | 458,927 | | | (68,483) | | 81,529 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2024 | 08/08/2025 | 5 | 32,299,097 | 277.51 | | 716,095 | | 619,014 | | 1,062,689 | | | (101,539) | | 149,311 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/29/2024 | 07/24/2025 | 5 | 23,113,961 | 281.86 | | 478,717 | | 391,311 | | 545,519 | | | (88,743) | | 104,250 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/11/2024 | 09/05/2025 | 6 | 32,772,667 | 279.08 | | 731,435 | | 689,287 | | 986,666 | | | (47,108) | | 158,152 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 07/31/2025 | 5 | 19,566,296 | 282.59 | | 414,178 | | 346,659 | | 441,732 | | | (68,866) | | 89,283 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/15/2024 | 07/11/2025 | 4 | 40,348,686 | 286.89 | | 885,451 | | 696,519 | | 612,329 | | | (193,351) | | 177,956 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2024 | 08/25/2025 | 1 | 11,999,064 | 281.07 | | 265,179 | | 239,611 | | 310,791 | | | (27,457) | | 56,960 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/01/2024 | 07/01/2025 | 5 | 18,924,304 | 282.96 | | 428,784 | | 323,860 | | 393,175 | | | (106,197) | | 81,982 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/17/2024 | 07/17/2025 | 7 | 25,660,410 | 286.89 | | 538,276 | | 429,624 | | 394,553 | | | (110,083) | | 114,363 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2024 | 09/12/2025 | 3 | 38,750,559 | 282.61 | | 857,516 | | 824,484 | | 916,252 | | | (39,164) | | 188,915 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2024 | 09/12/2025 | 4 | 18,608,761 | 281.67 | | 415,254 | | 398,204 | | 468,525 | | | (20,215) | | 90,721 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/15/2024 | 08/12/2025 | 6 | 16,898,562 | 278.01 | | 395,569 | | 344,268 | | 539,090 | | | (52,128) | | 78,617 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSK | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/23/2024 | 07/15/2025 | 4 | 23,386,947 | 287.04 | | 533,985 | | 423,218 | | 351,994 | | | (111,626) | | 103,871 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/24/2024 | 07/23/2025 | 6 | 16,048,647 | 283.45 | | 327,325 | | 266,672 | | 334,632 | | | (61,304) | | 72,262 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/21/2024 | 08/20/2025 | 4 | 12,985,946 | 280.81 | | 287,952 | | 256,625 | | 341,872 | | | (32,039) | | 61,174 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/12/2024 | 09/11/2025 | 4 | 21,629,340 | 280.91 | | 486,909 | | 463,917 | | 573,747 | | | (24,899) | | 105,294 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/08/2024 | 07/07/2025 | 2 | 10,016,153 | 286.02 | | 219,218 | | 168,495 | | 167,029 | | | (51,950) | | 43,864 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2024 | 09/12/2025 | 1 | 370,253 | 282.61 | | 8,183 | | 7,864 | | 8,692 | | | (382) | | 1,805 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/19/2025 | 3 | 38,986,553 | 283.13 | | 863,948 | | 847,465 | | 937,121 | | | (22,834) | | 191,973 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/03/2024 | 08/28/2025 | 4 | 21,739,972 | 280.43 | | 475,091 | | 434,475 | | 591,899 | | | (42,425) | | 103,670 | | 0001 |

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| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/28/2024 | 08/27/2025 | 3 | 11,310,590 | 280.81 | | 244,593 | | 222,859 | | 298,897 | | | (22,394) | | 53,855 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/25/2024 | 09/25/2025 | 4 | 21,615,855 | 284.28 | | 477,871 | | 473,041 | | 427,797 | | | (6,341) | | 107,336 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/13/2024 | 09/10/2025 | 4 | 10,072,792 | 280.37 | | 227,235 | | 215,739 | | 277,267 | | | (12,144) | | 48,965 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/22/2025 | 1 | 15,104,207 | 283.13 | | 335,313 | | 328,847 | | 343,638 | | | (9,137) | | 74,689 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/23/2024 | 07/23/2025 | 1 | 57,521 | 283.45 | | 1,260 | | 1,024 | | 1,199 | | | (238) | | 259 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/22/2024 | 07/18/2025 | 5 | 39,320,053 | 283.43 | | 857,952 | | 691,869 | | 812,004 | | | (170,720) | | 175,543 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/26/2024 | 09/18/2025 | 4 | 24,062,872 | 281.78 | | 538,945 | | 523,469 | | 604,008 | | | (17,401) | | 118,320 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/25/2024 | 07/25/2025 | 1 | 93,627 | 279.03 | | 2,050 | | 1,687 | | 2,732 | | | (376) | | 423 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/24/2024 | 07/22/2025 | 3 | 20,917,346 | 283.23 | | 459,185 | | 372,692 | | 442,426 | | | (87,279) | | 94,025 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/30/2024 | 07/29/2025 | 4 | 19,244,183 | 280.8 | | 426,902 | | 354,653 | | 497,006 | | | (73,028) | | 87,524 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/14/2024 | 08/14/2025 | 1 | 136,745 | 279.31 | | 3,008 | | 2,627 | | 3,986 | | | (387) | | 638 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 08/04/2025 | 1 | 11,691,596 | 279.43 | | 258,384 | | 218,523 | | 336,150 | | | (41,539) | | 53,700 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2024 | 07/25/2025 | 4 | 38,670,207 | 279.86 | | 852,273 | | 703,553 | | 1,073,578 | | | (153,745) | | 174,706 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/06/2024 | 08/06/2025 | 3 | 10,483,823 | 276.37 | | 229,750 | | 195,814 | | 371,669 | | | (34,426) | | 48,309 | | 0001 |

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| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2024 | 08/11/2025 | 1 | 12,601,867 | 277.51 | | 278,501 | | 240,907 | | 416,807 | | | (39,461) | | 58,535 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/19/2024 | 08/14/2025 | 5 | 22,841,046 | 279.31 | | 504,495 | | 441,481 | | 665,848 | | | (64,566) | | 106,599 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/05/2024 | 08/01/2025 | 3 | 36,024,250 | 279.43 | | 767,329 | | 648,080 | | 1,032,144 | | | (124,060) | | 164,652 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/15/2024 | 08/15/2025 | 5 | 22,858,347 | 279.37 | | 508,852 | | 448,654 | | 664,067 | | | (63,559) | | 106,847 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/01/2024 | 08/01/2025 | 3 | 18,540,502 | 281.43 | | 396,452 | | 333,985 | | 457,974 | | | (65,027) | | 84,741 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/27/2024 | 08/07/2025 | 6 | 23,454,321 | 276.11 | | 524,640 | | 449,089 | | 845,567 | | | (77,134) | | 108,250 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/29/2024 | 07/28/2025 | 2 | 11,565,059 | 279.86 | | 254,525 | | 210,355 | | 320,946 | | | (45,762) | | 52,512 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/22/2024 | 08/22/2025 | 4 | 21,717,039 | 280.03 | | 486,079 | | 438,019 | | 604,850 | | | (51,351) | | 102,620 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/06/2024 | 09/08/2025 | 1 | 508,698 | 279.08 | | 11,242 | | 10,592 | | 15,287 | | | (735) | | 2,466 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/05/2024 | 09/04/2025 | 3 | 13,471,150 | 279.8 | | 299,271 | | 279,444 | | 387,033 | | | (21,045) | | 64,912 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/24/2024 | 09/24/2025 | 4 | 12,155,323 | 284.46 | | 267,454 | | 264,198 | | 248,533 | | | (4,061) | | 60,275 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/13/2024 | 08/13/2025 | 3 | 12,882,026 | 279.38 | | 282,956 | | 246,684 | | 374,613 | | | (36,916) | | 60,026 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2024 | 09/26/2025 | 2 | 39,810,645 | 284.34 | | 876,013 | | 876,013 | | 833,078 | | | (6,661) | | 197,960 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/12/2024 | 09/12/2025 | 1 | 74,021 | 281.67 | | 1,636 | | 1,568 | | 1,858 | | | (81) | | 361 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2024 | 08/18/2025 | 1 | 77,339 | 279.93 | | 1,701 | | 1,505 | | 2,162 | | | (209) | | 363 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/18/2024 | 09/16/2025 | 4 | 19,281,921 | 282.82 | | 417,611 | | 403,447 | | 445,024 | | | (15,243) | | 94,543 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/27/2024 | 09/26/2025 | 3 | 24,399,693 | 284.42 | | 536,850 | | 535,676 | | 507,611 | | | (5,329) | | 121,328 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/11/2024 | 09/09/2025 | 4 | 17,583,704 | 279.74 | | 399,939 | | 378,723 | | 505,556 | | | (22,198) | | 85,352 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/04/2024 | 09/02/2025 | 2 | 7,302,136 | 280.03 | | 160,528 | | 148,778 | | 204,652 | | | (13,055) | | 35,082 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/27/2024 | 08/26/2025 | 6 | 19,349,578 | 280.92 | | 421,152 | | 382,810 | | 509,284 | | | (39,423) | | 91,992 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/20/2024 | 08/15/2025 | 4 | 42,286,878 | 279.93 | | 936,512 | | 827,790 | | 1,181,977 | | | (114,431) | | 197,663 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 08/29/2025 | 4 | 47,635,785 | 280.03 | | 1,041,508 | | 963,573 | | 1,331,486 | | | (87,446) | | 227,499 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/30/2024 | 08/29/2025 | 3 | 22,122,236 | 280.38 | | 484,729 | | 447,188 | | 605,972 | | | (42,281) | | 105,651 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/23/2024 | 09/23/2025 | 3 | 18,349,213 | 283.4 | | 423,952 | | 417,673 | | 410,126 | | | (7,408) | | 90,862 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/25/2024 | 09/25/2025 | 1 | 118,367 | 284.28 | | 2,616 | | 2,587 | | 2,477 | | | (36) | | 588 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/16/2024 | 09/15/2025 | 2 | 13,837,034 | 282.61 | | 307,197 | | 295,353 | | 326,225 | | | (14,219) | | 67,749 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/20/2024 | 08/19/2025 | 5 | 18,446,971 | 280.35 | | 415,296 | | 369,340 | | 500,398 | | | (46,899) | | 86,766 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/21/2024 | 08/21/2025 | 4 | 19,607,212 | 281.34 | | 425,594 | | 380,414 | | 496,087 | | | (46,411) | | 92,508 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2024 | 09/19/2025 | 4 | 20,833,687 | 282.8 | | 462,802 | | 452,854 | | 488,297 | | | (13,583) | | 102,587 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2024 | 09/30/2025 | 1 | 7,904,880 | 283.64 | | 174,698 | | 174,698 | | 174,824 | | | | | 39,524 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/20/2024 | 09/19/2025 | 1 | 277,771 | 283.13 | | 6,139 | | 6,019 | | 6,320 | | | (169) | | 1,368 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/18/2024 | 09/18/2025 | 1 | 128,689 | 281.78 | | 2,844 | | 2,758 | | 3,230 | | | (94) | | 633 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/07/2024 | 08/07/2025 | 1 | 70,153 | 276.11 | | 1,543 | | 1,318 | | 2,529 | | | (228) | | 324 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/12/2024 | 07/14/2025 | 2 | 11,573,979 | 286.89 | | 253,913 | | 200,078 | | 181,433 | | | (55,299) | | 51,315 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 08/04/2025 | 1 | 336,698 | 279.43 | | 7,441 | | 6,293 | | 9,681 | | | (1,196) | | 1,546 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/15/2024 | 08/15/2025 | 1 | 81,050 | 279.37 | | 1,783 | | 1,571 | | 2,355 | | | (225) | | 379 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/09/2024 | 07/09/2025 | 1 | 111,636 | 286.22 | | 2,445 | | 1,893 | | 1,783 | | | (556) | | 491 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/27/2024 | 08/22/2025 | 3 | 33,321,284 | 281.07 | | 731,624 | | 660,773 | | 859,731 | | | (75,621) | | 157,454 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/15/2024 | 07/11/2025 | 4 | 20,575,255 | 287.99 | | 436,710 | | 342,774 | | 281,781 | | | (96,410) | | 90,746 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/09/2024 | 08/11/2025 | 1 | 127,172 | 277.51 | | 2,811 | | 2,431 | | 4,184 | | | (398) | | 591 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/02/2024 | 08/01/2025 | 1 | 103,842 | 279.43 | | 2,285 | | 1,929 | | 2,975 | | | (370) | | 475 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2024 | 07/25/2025 | 3 | 21,090,962 | 279.03 | | 470,158 | | 387,129 | | 615,359 | | | (85,915) | | 95,286 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/26/2024 | 07/25/2025 | 1 | 77,082 | 279.86 | | 1,688 | | 1,393 | | 2,124 | | | (306) | | 348 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/05/2024 | 07/03/2025 | 1 | 228,534 | 286.02 | | 4,982 | | 3,816 | | 3,651 | | | (1,194) | | 994 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/05/2024 | 09/05/2025 | 3 | 23,813,835 | 280.14 | | 520,642 | | 489,132 | | 665,033 | | | (35,383) | | 114,919 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2024 | 09/19/2025 | 1 | 52,516 | 282.8 | | 1,161 | | 1,135 | | 1,222 | | | (35) | | 259 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/26/2024 | 09/26/2025 | 1 | 142,168 | 284.42 | | 3,142 | | 3,133 | | 2,961 | | | (34) | | 707 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/23/2024 | 08/25/2025 | 1 | 179,182 | 281.07 | | 3,960 | | 3,578 | | 4,641 | | | (410) | | 851 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/06/2024 | 09/08/2025 | 1 | 11,532,661 | 279.08 | | 254,872 | | 240,127 | | 346,572 | | | (16,667) | | 55,898 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/27/2024 | 09/29/2025 | 1 | 18,292,254 | 284.34 | | 406,088 | | 406,088 | | 383,826 | | | (3,320) | | 91,336 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/19/2024 | 09/17/2025 | 3 | 9,316,685 | 282.42 | | 203,414 | | 196,889 | | 222,447 | | | (7,076) | | 45,746 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/10/2024 | 07/10/2025 | 1 | 72,430 | 287.28 | | 1,586 | | 1,232 | | 1,054 | | | (356) | | 319 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/19/2024 | 07/18/2025 | 1 | 52,884 | 283.43 | | 1,158 | | 933 | | 1,092 | | | (232) | | 236 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/08/2024 | 08/08/2025 | 1 | 295,545 | 276.93 | | 6,502 | | 5,601 | | 10,115 | | | (944) | | 1,366 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2024 | 08/18/2025 | 2 | 13,897,923 | 279.93 | | 306,613 | | 271,203 | | 391,326 | | | (37,488) | | 65,268 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/16/2024 | 08/18/2025 | 1 | 66,260 | 279.93 | | 1,458 | | 1,289 | | 1,859 | | | (179) | | 311 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132ST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/05/2025 | 1 | 120,810 | 279.08 | | 2,670 | | 2,514 | | 3,631 | | | (176) | | 583 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/30/2024 | 08/29/2025 | 1 | 360,452 | 280.03 | | 7,930 | | 7,334 | | 10,075 | | | (675) | | 1,721 | | 0001 |
| Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 91,482 | 280.03 | | 2,013 | | 1,812 | | 2,548 | | | (215) | | 432 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/29/2023 | 10/01/2024 | 1 | 375,389 | 183.6 | 22,598 | | | | | 44,917 | | | (16,826) | | 98 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/02/2023 | 10/02/2024 | 1 | 480,730 | 182.38 | 28,844 | | | 79 | | 61,127 | | | (21,593) | | 178 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/03/2023 | 10/03/2024 | 1 | 138,794 | 182 | 8,328 | | | 46 | | 18,023 | | | (6,234) | | 63 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 159,342 | 181.04 | 9,417 | | | 78 | | 21,654 | | | (7,069) | | 83 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/05/2023 | 10/04/2024 | 1 | 283,948 | 181.57 | 16,139 | | | 134 | | 37,619 | | | (12,115) | | 149 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/04/2024 | 1 | 114,528 | 181.45 | 6,803 | | | 57 | | 15,278 | | | (5,121) | | 60 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/07/2024 | 1 | 139,284 | 181.45 | 8,329 | | | 138 | | 18,636 | | | (6,219) | | 96 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2024 | 1 | 323,000 | 181.45 | 19,348 | | | 373 | | 43,249 | | | (14,406) | | 239 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/09/2023 | 10/09/2024 | 1 | 441,552 | 182.5 | 26,316 | | | 578 | | 56,278 | | | (19,701) | | 347 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/10/2023 | 10/10/2024 | 1 | 211,237 | 182.93 | 12,463 | | | 308 | | 26,395 | | | (9,330) | | 175 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/11/2023 | 10/11/2024 | 1 | 234,978 | 182.45 | 13,887 | | | 382 | | 30,090 | | | (10,396) | | 204 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/12/2023 | 10/11/2024 | 1 | 318,171 | 181.77 | 18,899 | | | 524 | | 42,079 | | | (14,187) | | 276 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/13/2023 | 10/14/2024 | 1 | 140,446 | 182.42 | 8,357 | | | 299 | | 18,069 | | | (6,239) | | 138 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/13/2023 | 10/15/2024 | 1 | 587,929 | 182.42 | 35,041 | | | 1,348 | | 75,698 | | | (26,090) | | 596 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/13/2023 | 10/11/2024 | 1 | 112,494 | 182.42 | 6,648 | | | 185 | | 14,417 | | | (5,005) | | 98 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/16/2023 | 10/16/2024 | 1 | 368,803 | 183.17 | 21,907 | | | 903 | | 45,825 | | | (16,400) | | 386 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/17/2023 | 10/17/2024 | 1 | 243,658 | 183.66 | 14,595 | | | 642 | | 29,569 | | | (10,926) | | 263 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/18/2023 | 10/18/2024 | 1 | 255,730 | 183.22 | 15,293 | | | 714 | | 31,750 | | | (11,449) | | 284 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/19/2023 | 10/18/2024 | 1 | 257,564 | 182.7 | 15,299 | | | 720 | | 32,802 | | | (11,485) | | 286 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$S ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/21/2024 | 1 | 175,391 | 182.15 | 10,401 | | | 573 | | 23,003 | | | (7,765) | | 210 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$T ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/22/2024 | 1 | 448,905 | 182.15 | 26,710 | | | 1,541 | | 58,921 | | | (19,887) | | 551 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$U ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/20/2023 | 10/18/2024 | 1 | 218,157 | 182.15 | 12,849 | | | 607 | | 28,525 | | | (9,672) | | 242 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Y ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/23/2023 | 10/23/2024 | 1 | 378,406 | 181.29 | 22,402 | | | 1,354 | | 51,727 | | | (16,771) | | 475 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$0 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/24/2023 | 10/24/2024 | 1 | 360,471 | 182.15 | 21,376 | | | 1,351 | | 47,385 | | | (16,003) | | 462 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$2 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2023 | 10/25/2024 | 1 | 272,930 | 181.8 | 16,212 | | | 1,069 | | 36,506 | | | (12,137) | | 357 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$4 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/26/2023 | 10/25/2024 | 1 | 290,488 | 181.2 | 17,139 | | | 1,139 | | 39,941 | | | (12,866) | | 380 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$6 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/25/2024 | 1 | 62,285 | 179.57 | 3,662 | | | 244 | | 9,206 | | | (2,757) | | 82 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$7 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/28/2024 | 1 | 131,576 | 179.57 | 7,776 | | | 578 | | 19,499 | | | (5,806) | | 182 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$8 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/27/2023 | 10/29/2024 | 1 | 432,012 | 179.57 | 25,618 | | | 1,971 | | 64,066 | | | (19,075) | | 609 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$C ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/30/2023 | 10/30/2024 | 1 | 302,993 | 180.55 | 17,907 | | | 1,427 | | 43,085 | | | (13,406) | | 434 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$E ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/31/2023 | 10/31/2024 | 1 | 279,088 | 181.01 | 16,578 | | | 1,366 | | 38,932 | | | (12,411) | | 407 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$G ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/01/2023 | 11/01/2024 | 1 | 389,762 | 181.23 | 22,957 | | | 1,955 | | 53,864 | | | (17,186) | | 577 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$I ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/02/2023 | 11/01/2024 | 1 | 116,801 | 182.56 | 6,845 | | | 588 | | 15,179 | | | (5,138) | | 173 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$K ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2023 | 11/04/2024 | 1 | 76,251 | 182.78 | 4,438 | | | 416 | | 9,833 | | | (3,313) | | 118 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$L ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2023 | 11/01/2024 | 1 | 110,281 | 182.78 | 6,374 | | | 549 | | 14,177 | | | (4,798) | | 163 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$M ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/03/2023 | 11/05/2024 | 1 | 539,365 | 182.78 | 31,445 | | | 3,024 | | 69,607 | | | (23,413) | | 847 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$P ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/06/2023 | 11/06/2024 | 1 | 354,167 | 182.48 | 20,577 | | | 2,035 | | 46,415 | | | (15,405) | | 564 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$R ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/07/2023 | 11/07/2024 | 1 | 153,434 | 182.18 | 8,945 | | | 909 | | 20,400 | | | (6,697) | | 248 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$T ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2023 | 11/08/2024 | 1 | 218,801 | 181.82 | 12,734 | | | 1,329 | | 29,616 | | | (9,533) | | 358 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$U ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/09/2023 | 11/08/2024 | 1 | 176,664 | 181.18 | 10,300 | | | 1,084 | | 24,627 | | | (7,732) | | 289 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$W ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/10/2023 | 11/12/2024 | 1 | 459,816 | 181.64 | 27,129 | | | 3,130 | | 63,639 | | | (20,199) | | 789 | | 0001 |

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| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/10/2023 | . 11/11/2024 | .....1 | ..... 140,848 | ..... 181.64 | .....8,282 | ..... | ..... | .....935 | ..... | ..... 19,276 | ..... | ..... | ..... (6,183) | ..... | ..... 239 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/13/2023 | . 11/13/2024 | .....1 | ..... 535,124 | ..... 181.67 | .....31,412 | ..... | ..... | .....3,711 | ..... | ..... 73,287 | ..... | ..... | ..... (23,516) | ..... | ..... 929 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/14/2023 | . 11/14/2024 | .....1 | ..... 206,560 | ..... 182.51 | .....11,919 | ..... | ..... | ..... 1,441 | ..... | ..... 27,236 | ..... | ..... | ..... (8,923) | ..... | ..... 363 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/15/2023 | . 11/15/2024 | .....1 | ..... 163,567 | ..... 182.8 | .....9,471 | ..... | ..... | ..... 1,171 | ..... | ..... 21,289 | ..... | ..... | ..... (7,090) | ..... | ..... 290 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/16/2023 | . 11/15/2024 | .....1 | ..... 280,682 | ..... 182.52 | .....16,139 | ..... | ..... | ..... 2,012 | ..... | ..... 37,037 | ..... | ..... | ..... (12,115) | ..... | ..... 498 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/17/2023 | . 11/18/2024 | .....1 | .....92,594 | ..... 182.93 | .....5,380 | ..... | ..... | .....711 | ..... | ..... 12,014 | ..... | ..... | ..... (4,016) | ..... | ..... 170 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/17/2023 | . 11/19/2024 | .....1 | ..... 611,383 | ..... 182.93 | .....35,582 | ..... | ..... | ..... 4,790 | ..... | ..... 79,452 | ..... | ..... | ..... (26,493) | ..... | ..... 1,131 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/17/2023 | . 11/15/2024 | .....1 | ..... 99,566 | ..... 182.93 | .....5,745 | ..... | ..... | .....718 | ..... | ..... 12,879 | ..... | ..... | ..... (4,324) | ..... | ..... 177 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/20/2023 | . 11/20/2024 | .....1 | ..... 330,543 | ..... 183.09 | .....19,138 | ..... | ..... | ..... 2,629 | ..... | ..... 42,658 | ..... | ..... | ..... (14,328) | ..... | ..... 618 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/21/2023 | . 11/21/2024 | .....1 | ..... 223,371 | ..... 183.22 | .....12,911 | ..... | ..... | ..... 1,814 | ..... | ..... 28,671 | ..... | ..... | ..... (9,666) | ..... | ..... 422 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | . 11/24/2023 | . 11/26/2024 | .....1 | ..... 712,294 | ..... 183.69 | .....41,598 | ..... | ..... | ..... 6,400 | ..... | ..... 89,859 | ..... | ..... | ..... (30,972) | ..... | ..... 1,407 | ..... | 0001 ..... |

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| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 11/24/2023 | . 11/22/2024 | .....1 | .....72,252 | ..... 183.69 | .....4,183 | ..... | ..... | .....604 | ..... | .....9,079 | ..... | ..... | .....(3,149) | ..... | .....138 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/12/2023 | . 11/27/2024 | .....2 | ..... 376,447 | ..... 183.52 | .....22,079 | ..... | ..... | ..... 3,479 | ..... | .....47,904 | ..... | ..... | .....(16,633) | ..... | .....750 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 11/28/2023 | . 11/27/2024 | .....1 | ..... 224,053 | ..... 183.64 | .....12,883 | ..... | ..... | ..... 2,023 | ..... | .....28,355 | ..... | ..... | .....(9,671) | ..... | .....447 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 11/29/2023 | . 11/29/2024 | .....1 | ..... 171,668 | ..... 183.65 | ..... 9,785 | ..... | ..... | ..... 1,586 | ..... | .....21,760 | ..... | ..... | .....(7,325) | ..... | .....348 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 11/30/2023 | . 11/29/2024 | .....1 | ..... 616,462 | ..... 184.48 | .....35,015 | ..... | ..... | ..... 5,723 | ..... | .....75,030 | ..... | ..... | .....(26,285) | ..... | ..... 1,250 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/01/2023 | . 12/03/2024 | .....1 | ..... 183,736 | ..... 185.27 | .....10,363 | ..... | ..... | ..... 1,794 | ..... | .....21,591 | ..... | ..... | .....(7,716) | ..... | .....385 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/01/2023 | . 11/29/2024 | .....1 | .....98,545 | ..... 185.27 | ..... 5,509 | ..... | ..... | .....903 | ..... | .....11,521 | ..... | ..... | .....(4,147) | ..... | .....200 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/01/2023 | . 12/02/2024 | .....1 | ..... 63,014 | ..... 185.27 | ..... 3,541 | ..... | ..... | .....605 | ..... | ..... 7,392 | ..... | ..... | .....(2,644) | ..... | .....131 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/04/2023 | . 12/04/2024 | .....1 | ..... 363,202 | ..... 185.3 | .....20,594 | ..... | ..... | ..... 3,621 | ..... | .....42,644 | ..... | ..... | .....(15,417) | ..... | .....766 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/06/2023 | . 12/06/2024 | .....1 | ..... 336,900 | ..... 184.67 | .....18,967 | ..... | ..... | ..... 3,439 | ..... | .....40,903 | ..... | ..... | .....(14,200) | ..... | .....722 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | . 12/07/2023 | . 12/06/2024 | .....1 | ..... 222,493 | ..... 184.8 | .....12,482 | ..... | ..... | ..... 2,282 | ..... | .....26,835 | ..... | ..... | .....(9,370) | ..... | .....477 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/08/2023 | . 12/06/2024 | .....1 | ..... 87,211 | ..... 184.95 | ..... 4,954 | ..... | ..... | .....908 | ..... | ..... 10,440 | ..... | ..... | ..... (3,729) | ..... | .....187 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/08/2023 | . 12/10/2024 | .....1 | ..... 395,901 | ..... 184.95 | ..... 22,646 | ..... | ..... | ..... 4,355 | ..... | ..... 47,631 | ..... | ..... | ..... (16,861) | ..... | .....873 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/08/2023 | . 12/09/2024 | .....1 | ..... 90,982 | ..... 184.95 | ..... 5,195 | ..... | ..... | .....987 | ..... | ..... 10,928 | ..... | ..... | ..... (3,879) | ..... | .....199 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/11/2023 | . 12/11/2024 | .....1 | ..... 311,764 | ..... 185.32 | ..... 17,771 | ..... | ..... | ..... 3,466 | ..... | ..... 36,854 | ..... | ..... | ..... (13,304) | ..... | .....692 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/12/2023 | . 12/12/2024 | .....1 | ..... 158,847 | ..... 185.15 | ..... 9,007 | ..... | ..... | ..... 1,782 | ..... | ..... 18,952 | ..... | ..... | ..... (6,743) | ..... | .....355 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/13/2023 | . 12/13/2024 | .....1 | ..... 172,139 | ..... 186.39 | ..... 9,743 | ..... | ..... | ..... 1,954 | ..... | ..... 19,281 | ..... | ..... | ..... (7,294) | ..... | .....388 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/14/2023 | . 12/13/2024 | .....1 | ..... 269,630 | ..... 187.37 | ..... 14,776 | ..... | ..... | ..... 2,988 | ..... | ..... 28,665 | ..... | ..... | ..... (11,092) | ..... | .....607 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/15/2023 | . 12/17/2024 | .....1 | ..... 503,909 | ..... 186.84 | ..... 28,118 | ..... | ..... | ..... 5,948 | ..... | ..... 55,385 | ..... | ..... | ..... (20,936) | ..... | ..... 1,165 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/15/2023 | . 12/13/2024 | .....1 | ..... 111,623 | ..... 186.84 | ..... 6,173 | ..... | ..... | ..... 1,252 | ..... | ..... 12,213 | ..... | ..... | ..... (4,647) | ..... | .....251 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/15/2023 | . 12/16/2024 | .....1 | ..... 97,807 | ..... 186.84 | ..... 5,448 | ..... | ..... | ..... 1,141 | ..... | ..... 10,740 | ..... | ..... | ..... (4,067) | ..... | .....225 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | . 12/18/2023 | . 12/18/2024 | .....1 | ..... 584,097 | ..... 187.17 | ..... 32,417 | ..... | ..... | ..... 6,947 | ..... | ..... 63,205 | ..... | ..... | ..... (24,269) | ..... | ..... 1,359 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SM ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/19/2023 | 12/19/2024 | 1 | 195,394 | 187.57 | 10,786 | | | 2,341 | | 20,686 | | | (8,075) | | 457 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SO ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/20/2023 | 12/20/2024 | 1 | 242,144 | 186.37 | 13,318 | | | 2,927 | | 27,365 | | | (9,970) | | 570 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SP ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/21/2023 | 12/20/2024 | 1 | 154,028 | 186.83 | 8,395 | | | 1,865 | | 16,991 | | | (6,302) | | 363 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SQ ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2023 | 12/24/2024 | 1 | 70,289 | 187.23 | 3,838 | | | 888 | | 7,627 | | | (2,857) | | 170 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SR ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2023 | 12/23/2024 | 1 | 78,289 | 187.23 | 4,275 | | | 980 | | 8,487 | | | (3,191) | | 188 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SS ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2023 | 12/20/2024 | 1 | 127,504 | 187.23 | 6,923 | | | 1,543 | | 13,772 | | | (5,212) | | 300 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SV ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/26/2023 | 12/26/2024 | 1 | 668,403 | 187.59 | 36,495 | | | 8,622 | | 71,230 | | | (27,321) | | 1,632 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SX ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/27/2023 | 12/27/2024 | 1 | 341,395 | 187.56 | 18,538 | | | 4,431 | | 36,484 | | | (13,878) | | 838 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SZ ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/28/2023 | 12/27/2024 | 1 | 162,781 | 187.52 | 8,823 | | | 2,132 | | 17,452 | | | (6,623) | | 400 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS0 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/29/2023 | 12/31/2024 | 1 | 515,708 | 187.48 | 28,158 | | | 7,059 | | 55,650 | | | (20,965) | | 1,295 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS1 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/29/2023 | 12/27/2024 | 1 | 215,132 | 187.48 | 11,660 | | | 2,826 | | 23,108 | | | (8,777) | | 528 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/02/2024 | .01/02/2025 | .....1 | ..... 249,565 | ..... 188.75 | ..... | ..... 13,626 | ..... | ..... 3,481 | ..... | ..... 25,148 | ..... | ..... | ..... (10,127) | ..... | ..... 633 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/03/2024 | .01/03/2025 | .....1 | ..... 151,966 | ..... 188.91 | ..... | ..... 8,328 | ..... | ..... 2,151 | ..... | ..... 15,192 | ..... | ..... | ..... (6,166) | ..... | ..... 388 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/04/2024 | .01/03/2025 | .....1 | ..... 89,995 | ..... 188.84 | ..... | ..... 4,959 | ..... | ..... 1,291 | ..... | ..... 9,033 | ..... | ..... | ..... (3,668) | ..... | ..... 230 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/05/2024 | .01/03/2025 | .....1 | ..... 78,689 | ..... 189.01 | ..... | ..... 4,320 | ..... | ..... 1,128 | ..... | ..... 7,819 | ..... | ..... | ..... (3,193) | ..... | ..... 201 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/05/2024 | .01/07/2025 | .....1 | ..... 294,526 | ..... 189.01 | ..... | ..... 16,317 | ..... | ..... 4,393 | ..... | ..... 29,413 | ..... | ..... | ..... (11,927) | ..... | ..... 767 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/08/2024 | .01/08/2025 | .....1 | ..... 292,337 | ..... 189.2 | ..... | ..... 16,020 | ..... | ..... 4,357 | ..... | ..... 28,903 | ..... | ..... | ..... (11,643) | ..... | ..... 765 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/09/2024 | .01/09/2025 | .....1 | ..... 298,103 | ..... 188.73 | ..... | ..... 16,396 | ..... | ..... 4,504 | ..... | ..... 30,307 | ..... | ..... | ..... (11,871) | ..... | ..... 784 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/10/2024 | .01/10/2025 | .....1 | ..... 83,159 | ..... 188.53 | ..... | ..... 4,549 | ..... | ..... 1,262 | ..... | ..... 8,563 | ..... | ..... | ..... (3,281) | ..... | ..... 220 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/12/2024 | .01/14/2025 | .....1 | ..... 423,852 | ..... 188.62 | ..... | ..... 22,846 | ..... | ..... 6,608 | ..... | ..... 43,600 | ..... | ..... | ..... (16,265) | ..... | ..... 1,142 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/12/2024 | .01/15/2025 | .....1 | ..... 308,738 | ..... 188.62 | ..... | ..... 16,672 | ..... | ..... 4,855 | ..... | ..... 31,790 | ..... | ..... | ..... (11,837) | ..... | ..... 836 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .01/16/2024 | .01/16/2025 | .....1 | ..... 280,123 | ..... 188.02 | ..... | ..... 15,183 | ..... | ..... 4,463 | ..... | ..... 29,852 | ..... | ..... | ..... (10,703) | ..... | ..... 762 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/19/2024 | .01/17/2025 | .....1 | ..... 83,076 | ..... 188.11 | ..... | ..... 4,544 | ..... | ..... 1,363 | ..... | ..... 8,820 | ..... | ..... | ..... (3,183) | ..... | ..... 227 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/19/2024 | .01/21/2025 | .....1 | ..... 95,808 | ..... 188.11 | ..... | ..... 5,298 | ..... | ..... 1,630 | ..... | ..... 10,220 | ..... | ..... | ..... (3,671) | ..... | ..... 267 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/22/2024 | .01/22/2025 | .....1 | ..... 513,387 | ..... 188.13 | ..... | ..... 28,288 | ..... | ..... 8,782 | ..... | ..... 54,761 | ..... | ..... | ..... (19,477) | ..... | ..... 1,435 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/23/2024 | .01/23/2025 | .....1 | ..... 149,624 | ..... 188.64 | ..... | ..... 8,214 | ..... | ..... 2,573 | ..... | ..... 15,526 | ..... | ..... | ..... (5,633) | ..... | ..... 420 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/24/2024 | .01/24/2025 | .....1 | ..... 209,546 | ..... 188.18 | ..... | ..... 11,525 | ..... | ..... 3,641 | ..... | ..... 22,331 | ..... | ..... | ..... (7,872) | ..... | ..... 591 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/25/2024 | .01/24/2025 | .....1 | ..... 171,321 | ..... 189.39 | ..... | ..... 9,354 | ..... | ..... 2,980 | ..... | ..... 17,058 | ..... | ..... | ..... (6,381) | ..... | ..... 483 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/26/2024 | .01/28/2025 | .....1 | ..... 386,130 | ..... 189.48 | ..... | ..... 21,237 | ..... | ..... 6,943 | ..... | ..... 38,446 | ..... | ..... | ..... (14,312) | ..... | ..... 1,107 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/26/2024 | .01/27/2025 | .....1 | ..... 54,126 | ..... 189.48 | ..... | ..... 2,961 | ..... | ..... 962 | ..... | ..... 5,384 | ..... | ..... | ..... (2,001) | ..... | ..... 155 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/26/2024 | .01/24/2025 | .....1 | ..... 92,339 | ..... 189.48 | ..... | ..... 5,023 | ..... | ..... 1,605 | ..... | ..... 9,148 | ..... | ..... | ..... (3,422) | ..... | ..... 260 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/29/2024 | .01/29/2025 | .....1 | ..... 277,221 | ..... 189.67 | ..... | ..... 15,164 | ..... | ..... 4,999 | ..... | ..... 27,325 | ..... | ..... | ..... (10,151) | ..... | ..... 798 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPRO8K5P83 | .01/30/2024 | .01/30/2025 | .....1 | ..... 210,709 | ..... 190.02 | ..... | ..... 11,589 | ..... | ..... 3,852 | ..... | ..... 20,369 | ..... | ..... | ..... (7,726) | ..... | ..... 609 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .01/31/2024 | .01/31/2025 | .....1 | .....263,862 | ..... 189.09 | ..... | .....14,249 | ..... | .....4,776 | ..... | .....26,932 | ..... | ..... | .....(9,460) | ..... | .....766 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/01/2024 | .01/31/2025 | .....1 | .....178,459 | ..... 189.89 | ..... | .....9,690 | ..... | .....3,275 | ..... | .....17,394 | ..... | ..... | .....(6,425) | ..... | .....518 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/02/2024 | .01/31/2025 | .....1 | .....193,414 | ..... 189.66 | ..... | .....10,754 | ..... | .....3,644 | ..... | .....19,122 | ..... | ..... | .....(7,120) | ..... | .....561 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/02/2024 | .02/04/2025 | .....1 | .....269,832 | ..... 189.66 | ..... | .....15,111 | ..... | .....5,231 | ..... | .....26,812 | ..... | ..... | .....(9,896) | ..... | .....796 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/02/2024 | .02/03/2025 | .....1 | ..... 58,407 | ..... 189.66 | ..... | .....3,265 | ..... | .....1,124 | ..... | .....5,792 | ..... | ..... | .....(2,144) | ..... | .....172 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/05/2024 | .02/05/2025 | .....1 | .....208,284 | ..... 188.98 | ..... | .....11,685 | ..... | .....4,077 | ..... | .....21,509 | ..... | ..... | .....(7,598) | ..... | .....617 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/06/2024 | .02/06/2025 | .....1 | .....151,273 | ..... 189.46 | ..... | .....8,411 | ..... | .....2,958 | ..... | .....15,228 | ..... | ..... | .....(5,446) | ..... | .....450 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/07/2024 | .02/07/2025 | .....1 | .....286,023 | ..... 189.33 | ..... | .....15,903 | ..... | .....5,636 | ..... | .....29,022 | ..... | ..... | .....(10,254) | ..... | .....853 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/08/2024 | .02/07/2025 | .....1 | .....275,200 | ..... 189.31 | ..... | .....15,356 | ..... | .....5,487 | ..... | .....27,979 | ..... | ..... | .....(9,887) | ..... | .....821 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/09/2024 | .02/07/2025 | .....1 | .....310,671 | ..... 188.85 | ..... | .....17,335 | ..... | .....6,212 | ..... | .....32,362 | ..... | ..... | .....(11,144) | ..... | .....927 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/09/2024 | .02/11/2025 | .....1 | .....489,034 | ..... 188.85 | ..... | .....27,582 | ..... | .....10,078 | ..... | .....51,186 | ..... | ..... | .....(17,538) | ..... | .....1,482 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/12/2024 | .02/12/2025 | .....1 | .....595,765 | ..... 189.64 | ..... | .....33,363 | ..... | .....12,282 | ..... | .....59,736 | ..... | ..... | .....(21,057) | ..... | .....1,812 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/13/2024 | .02/13/2025 | .....1 | .....160,556 | ..... 188.75 | ..... | .....9,136 | ..... | .....3,388 | ..... | .....16,933 | ..... | ..... | .....(5,741) | ..... | .....490 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/14/2024 | .02/14/2025 | .....1 | .....190,125 | ..... 188.9 | ..... | .....10,761 | ..... | .....4,021 | ..... | .....19,900 | ..... | ..... | .....(6,733) | ..... | .....582 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/15/2024 | .02/14/2025 | .....1 | .....164,001 | ..... 190.24 | ..... | .....9,282 | ..... | .....3,507 | ..... | .....15,912 | ..... | ..... | .....(5,798) | ..... | .....502 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/16/2024 | .02/19/2025 | .....1 | .....361,020 | ..... 190.23 | ..... | .....20,723 | ..... | .....8,027 | ..... | .....35,280 | ..... | ..... | .....(12,748) | ..... | .....1,126 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/16/2024 | .02/18/2025 | .....1 | .....355,096 | ..... 190.23 | ..... | .....20,312 | ..... | .....7,834 | ..... | .....34,666 | ..... | ..... | .....(12,529) | ..... | .....1,104 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/16/2024 | .02/14/2025 | .....1 | .....271,400 | ..... 190.23 | ..... | .....15,416 | ..... | .....5,840 | ..... | .....26,359 | ..... | ..... | .....(9,614) | ..... | .....831 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/20/2024 | .02/20/2025 | .....1 | .....208,200 | ..... 190.22 | ..... | .....11,805 | ..... | .....4,605 | ..... | .....20,367 | ..... | ..... | .....(7,193) | ..... | .....652 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/21/2024 | .02/21/2025 | .....1 | .....197,236 | ..... 191.01 | ..... | .....11,223 | ..... | .....4,409 | ..... | .....18,446 | ..... | ..... | .....(6,807) | ..... | .....619 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/22/2024 | .02/21/2025 | .....1 | .....239,323 | ..... 191.27 | ..... | .....13,665 | ..... | .....5,413 | ..... | .....22,047 | ..... | ..... | .....(8,274) | ..... | .....752 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPRO8K5P83 | .02/23/2024 | .02/25/2025 | .....1 | .....523,087 | ..... 191.44 | ..... | .....29,973 | ..... | .....12,104 | ..... | .....47,875 | ..... | ..... | .....(17,919) | ..... | .....1,665 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .02/23/2024 | .02/21/2025 | .....1 | .....110,000 | ..... 191.44 | ..... | .....6,270 | ..... | .....2,491 | ..... | .....10,024 | ..... | ..... | .....(3,790) | ..... | .....345 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .02/26/2024 | .02/26/2025 | .....1 | .....434,778 | ..... 190.93 | ..... | .....24,913 | ..... | .....10,129 | ..... | .....41,097 | ..... | ..... | ..... (14,771) | ..... | .....1,389 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .02/27/2024 | .02/27/2025 | .....1 | .....205,568 | ..... 191.07 | ..... | .....11,800 | ..... | .....4,830 | ..... | .....19,287 | ..... | ..... | .....(6,964) | ..... | .....659 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .02/29/2024 | .02/28/2025 | .....1 | .....319,172 | ..... 191.16 | ..... | .....18,193 | ..... | .....7,559 | ..... | .....29,818 | ..... | ..... | ..... (10,666) | ..... | .....1,026 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/01/2024 | .02/28/2025 | .....1 | .....575,665 | ..... 191.5 | ..... | .....32,583 | ..... | .....13,576 | ..... | .....52,745 | ..... | ..... | ..... (19,066) | ..... | .....1,851 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/01/2024 | .03/03/2025 | .....1 | .....61,801 | ..... 191.5 | ..... | .....3,523 | ..... | .....1,485 | ..... | .....5,681 | ..... | ..... | .....(2,044) | ..... | .....201 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/04/2024 | .03/04/2025 | .....1 | .....228,577 | ..... 191.49 | ..... | .....13,052 | ..... | .....5,537 | ..... | .....21,057 | ..... | ..... | .....(7,509) | ..... | .....745 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/05/2024 | .03/05/2025 | .....1 | .....423,636 | ..... 191.63 | ..... | .....24,063 | ..... | .....10,275 | ..... | .....38,730 | ..... | ..... | ..... (13,778) | ..... | .....1,385 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/06/2024 | .03/06/2025 | .....1 | .....284,880 | ..... 192.17 | ..... | .....16,153 | ..... | .....6,942 | ..... | .....25,235 | ..... | ..... | .....(9,205) | ..... | .....934 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/07/2024 | .03/07/2025 | .....1 | .....587,510 | ..... 192.38 | ..... | .....33,253 | ..... | .....14,462 | ..... | .....51,395 | ..... | ..... | .....(18,859) | ..... | .....1,933 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/08/2024 | .03/07/2025 | .....1 | .....332,141 | ..... 192.61 | ..... | .....18,700 | ..... | .....8,155 | ..... | .....28,657 | ..... | ..... | .....(10,583) | ..... | .....1,093 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/11/2024 | .03/11/2025 | .....1 | .....286,779 | ..... 193.36 | ..... | .....16,232 | ..... | .....7,199 | ..... | .....23,711 | ..... | ..... | .....(9,027) | ..... | .....955 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/12/2024 | .03/12/2025 | .....1 | .....469,562 | ..... 193.49 | ..... | .....26,671 | ..... | .....11,903 | ..... | .....38,521 | ..... | ..... | ..... (14,760) | ..... | .....1,569 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/13/2024 | .03/13/2025 | .....1 | .....170,730 | ..... 193.7 | ..... | .....9,715 | ..... | .....4,362 | ..... | .....13,835 | ..... | ..... | .....(5,350) | ..... | .....572 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/14/2024 | .03/14/2025 | .....1 | .....199,811 | ..... 193.43 | ..... | .....11,429 | ..... | .....5,192 | ..... | .....16,512 | ..... | ..... | .....(6,263) | ..... | .....672 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/15/2024 | .03/14/2025 | .....1 | .....681,514 | ..... 193.15 | ..... | .....38,914 | ..... | .....17,728 | ..... | .....57,302 | ..... | ..... | .....(21,275) | ..... | .....2,291 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/18/2024 | .03/18/2025 | .....1 | .....320,414 | ..... 193.63 | ..... | .....18,424 | ..... | .....8,527 | ..... | .....26,254 | ..... | ..... | .....(9,893) | ..... | .....1,090 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/19/2024 | .03/19/2025 | .....1 | .....346,536 | ..... 194.03 | ..... | .....19,857 | ..... | .....9,245 | ..... | .....27,701 | ..... | ..... | ..... (10,608) | ..... | .....1,182 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/20/2024 | .03/20/2025 | .....1 | .....213,932 | ..... 194.23 | ..... | .....12,216 | ..... | .....5,721 | ..... | .....16,908 | ..... | ..... | .....(6,493) | ..... | .....732 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/21/2024 | .03/21/2025 | .....1 | .....281,158 | ..... 194.51 | ..... | .....15,970 | ..... | .....7,565 | ..... | .....18,413 | ..... | ..... | .....(8,444) | ..... | .....965 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/22/2024 | .03/21/2025 | .....1 | .....227,173 | ..... 194.15 | ..... | .....12,835 | ..... | .....6,097 | ..... | .....18,069 | ..... | ..... | .....(6,770) | ..... | .....780 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .03/25/2024 | .03/25/2025 | .....1 | .....298,486 | ..... 194.53 | ..... | .....16,954 | ..... | .....8,173 | ..... | .....23,280 | ..... | ..... | .....(8,779) | ..... | .....1,036 | ..... | 0001 ..... |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/26/2024 | .03/26/2025 | .....1 | ..... 349,794 | ..... 194.21 | ..... | ..... 19,903 | ..... | ..... 9,650 | ..... | ..... 27,926 | ..... | ..... | ..... (10,252) | ..... | ..... 1,218 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/27/2024 | .03/27/2025 | .....1 | ..... 164,573 | ..... 195.91 | ..... | ..... 9,331 | ..... | ..... 4,550 | ..... | ..... 11,709 | ..... | ..... | ..... (4,781) | ..... | ..... 575 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .03/28/2024 | .03/28/2025 | .....1 | ..... 758,554 | ..... 196.54 | ..... | ..... 43,238 | ..... | ..... 21,319 | ..... | ..... 51,695 | ..... | ..... | ..... (22,033) | ..... | ..... 2,656 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/03/2024 | .06/03/2025 | .....1 | ..... 353,831 | ..... 196.2 | ..... | ..... 20,699 | ..... | ..... 13,970 | ..... | ..... 27,212 | ..... | ..... | ..... (6,748) | ..... | ..... 1,452 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/26/2024 | .04/25/2025 | .....1 | ..... 257,304 | ..... 195.41 | ..... | ..... 15,078 | ..... | ..... 8,628 | ..... | ..... 19,774 | ..... | ..... | ..... (6,503) | ..... | ..... 969 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/21/2024 | .05/21/2025 | .....1 | ..... 408,138 | ..... 197.85 | ..... | ..... 23,590 | ..... | ..... 15,077 | ..... | ..... 27,616 | ..... | ..... | ..... (8,531) | ..... | ..... 1,630 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/08/2024 | .05/08/2025 | .....1 | ..... 110,780 | ..... 196.09 | ..... | ..... 6,414 | ..... | ..... 3,870 | ..... | ..... 8,292 | ..... | ..... | ..... (2,548) | ..... | ..... 430 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/24/2024 | .04/24/2025 | .....1 | ..... 475,589 | ..... 196.29 | ..... | ..... 27,774 | ..... | ..... 15,685 | ..... | ..... 34,409 | ..... | ..... | ..... (12,099) | ..... | ..... 1,786 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/14/2024 | .05/14/2025 | .....1 | ..... 210,667 | ..... 197.37 | ..... | ..... 12,198 | ..... | ..... 7,561 | ..... | ..... 14,570 | ..... | ..... | ..... (4,645) | ..... | ..... 829 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/25/2024 | .04/25/2025 | .....1 | ..... 362,012 | ..... 195.95 | ..... | ..... 21,250 | ..... | ..... 12,126 | ..... | ..... 26,843 | ..... | ..... | ..... (9,199) | ..... | ..... 1,363 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/17/2024 | .05/16/2025 | .....2 | .....1,254,754 | ..... 198.33 | ..... | ..... 71,706 | ..... | ..... 45,245 | ..... | ..... 81,332 | ..... | ..... | ..... (26,702) | ..... | ..... 4,958 | ..... | 0001 ..... |

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| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/13/2024 | .05/09/2025 | .....2 | .....601,542 | ..... 196.76 | ..... | .....34,877 | ..... | .....21,272 | ..... | .....43,074 | ..... | ..... | .....(13,726) | ..... | .....2,340 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/04/2024 | .04/04/2025 | .....1 | .....134,261 | ..... 195.26 | ..... | .....7,693 | ..... | .....3,942 | ..... | .....10,109 | ..... | ..... | .....(3,773) | ..... | .....479 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/10/2024 | .05/12/2025 | .....1 | .....74,619 | ..... 197.03 | ..... | .....4,350 | ..... | .....2,673 | ..... | .....5,269 | ..... | ..... | .....(1,695) | ..... | .....292 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/24/2024 | .05/27/2025 | .....1 | .....251,875 | ..... 195.7 | ..... | .....14,785 | ..... | .....9,694 | ..... | .....19,835 | ..... | ..... | .....(5,183) | ..... | .....1,019 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/22/2024 | .05/22/2025 | .....1 | .....172,228 | ..... 197.31 | ..... | .....9,989 | ..... | .....6,412 | ..... | .....12,101 | ..... | ..... | .....(3,585) | ..... | .....690 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .06/26/2024 | .06/26/2025 | .....2 | .....493,510 | ..... 196.72 | ..... | .....28,149 | ..... | .....20,891 | ..... | .....38,250 | ..... | ..... | .....(7,295) | ..... | .....2,118 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/29/2024 | .04/29/2025 | .....1 | .....388,097 | ..... 196.02 | ..... | .....22,820 | ..... | .....13,202 | ..... | .....28,777 | ..... | ..... | .....(9,628) | ..... | .....1,475 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/22/2024 | .04/22/2025 | .....1 | .....283,774 | ..... 195.37 | ..... | .....16,601 | ..... | .....9,284 | ..... | .....21,751 | ..... | ..... | .....(7,323) | ..... | .....1,061 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/12/2024 | .04/11/2025 | .....1 | .....452,648 | ..... 193.57 | ..... | .....26,299 | ..... | .....14,026 | ..... | .....38,401 | ..... | ..... | .....(12,355) | ..... | .....1,646 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/24/2024 | .05/23/2025 | .....1 | .....694,741 | ..... 195.7 | ..... | .....40,434 | ..... | .....26,355 | ..... | .....54,363 | ..... | ..... | .....(14,330) | ..... | .....2,787 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .06/05/2024 | .06/05/2025 | .....1 | .....248,282 | ..... 196.29 | ..... | .....14,425 | ..... | .....9,816 | ..... | .....19,070 | ..... | ..... | .....(4,624) | ..... | .....1,023 | ..... | 0001 ..... |

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| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/11/2024 | .06/11/2025 | .....1 | ..... 242,375 | ..... 196.06 | ..... | ..... 14,179 | ..... | ..... 9,882 | ..... | ..... 19,076 | ..... | ..... | ..... (4,312) | ..... | ..... 1,011 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/02/2024 | .04/02/2025 | .....1 | ..... 679,397 | ..... 196.5 | ..... | ..... 38,997 | ..... | ..... 19,660 | ..... | ..... 46,776 | ..... | ..... | ..... (19,338) | ..... | ..... 2,412 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/05/2024 | .04/07/2025 | .....1 | ..... 87,316 | ..... 195.65 | ..... | ..... 5,029 | ..... | ..... 2,605 | ..... | ..... 6,431 | ..... | ..... | ..... (2,439) | ..... | ..... 314 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/18/2024 | .04/17/2025 | .....1 | ..... 386,272 | ..... 193.5 | ..... | ..... 22,597 | ..... | ..... 12,428 | ..... | ..... 33,156 | ..... | ..... | ..... (10,243) | ..... | ..... 1,426 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/21/2024 | .06/23/2025 | .....1 | ..... 80,943 | ..... 196.2 | ..... | ..... 4,695 | ..... | ..... 3,427 | ..... | ..... 6,435 | ..... | ..... | ..... (1,292) | ..... | ..... 345 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/15/2024 | .05/15/2025 | .....1 | ..... 299,495 | ..... 198.01 | ..... | ..... 17,221 | ..... | ..... 10,722 | ..... | ..... 19,832 | ..... | ..... | ..... (6,511) | ..... | ..... 1,181 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/09/2024 | .04/09/2025 | .....1 | ..... 223,589 | ..... 196.11 | ..... | ..... 12,812 | ..... | ..... 6,706 | ..... | ..... 15,998 | ..... | ..... | ..... (6,107) | ..... | ..... 809 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/06/2024 | .05/06/2025 | .....1 | ..... 450,574 | ..... 195.49 | ..... | ..... 26,088 | ..... | ..... 15,595 | ..... | ..... 34,942 | ..... | ..... | ..... (10,507) | ..... | ..... 1,741 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/03/2024 | .05/05/2025 | .....1 | ..... 54,592 | ..... 195.12 | ..... | ..... 3,172 | ..... | ..... 1,887 | ..... | ..... 4,334 | ..... | ..... | ..... (1,296) | ..... | ..... 210 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/07/2024 | .06/06/2025 | .....1 | ..... 605,462 | ..... 196.31 | ..... | ..... 35,420 | ..... | ..... 24,400 | ..... | ..... 46,503 | ..... | ..... | ..... (11,190) | ..... | ..... 2,500 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/02/2024 | .05/02/2025 | .....1 | ..... 475,322 | ..... 194.9 | ..... | ..... 27,664 | ..... | ..... 16,322 | ..... | ..... 38,118 | ..... | ..... | ..... (11,444) | ..... | ..... 1,820 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/14/2024 | .06/13/2025 | .....1 | ..... 428,644 | ..... 194.98 | ..... | ..... 24,647 | ..... | ..... 17,458 | ..... | ..... 36,156 | ..... | ..... | ..... (7,313) | ..... | ..... 1,795 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/06/2024 | .06/06/2025 | .....1 | ..... 396,374 | ..... 196.46 | ..... | ..... 22,950 | ..... | ..... 15,766 | ..... | ..... 30,166 | ..... | ..... | ..... (7,294) | ..... | ..... 1,637 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/18/2024 | .06/18/2025 | .....1 | ..... 1,280,644 | ..... 195.47 | ..... | ..... 73,893 | ..... | ..... 53,072 | ..... | ..... 105,717 | ..... | ..... | ..... (21,054) | ..... | ..... 5,415 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/28/2024 | .06/27/2025 | .....2 | ..... 835,297 | ..... 196.58 | ..... | ..... 48,162 | ..... | ..... 35,894 | ..... | ..... 65,409 | ..... | ..... | ..... (12,529) | ..... | ..... 3,592 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/17/2024 | .06/17/2025 | .....1 | ..... 407,006 | ..... 195.13 | ..... | ..... 23,525 | ..... | ..... 16,831 | ..... | ..... 34,249 | ..... | ..... | ..... (6,767) | ..... | ..... 1,718 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/29/2024 | .05/29/2025 | .....1 | ..... 582,017 | ..... 194.12 | ..... | ..... 34,048 | ..... | ..... 22,511 | ..... | ..... 50,573 | ..... | ..... | ..... (11,567) | ..... | ..... 2,365 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/14/2024 | .06/16/2025 | .....1 | ..... 75,770 | ..... 194.98 | ..... | ..... 4,387 | ..... | ..... 3,118 | ..... | ..... 6,421 | ..... | ..... | ..... (1,291) | ..... | ..... 319 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/10/2024 | .06/10/2025 | .....1 | ..... 400,804 | ..... 196.34 | ..... | ..... 23,487 | ..... | ..... 16,305 | ..... | ..... 30,945 | ..... | ..... | ..... (7,207) | ..... | ..... 1,668 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/05/2024 | .06/04/2025 | .....2 | ..... 577,684 | ..... 196.4 | ..... | ..... 33,538 | ..... | ..... 22,742 | ..... | ..... 43,965 | ..... | ..... | ..... (10,829) | ..... | ..... 2,376 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/20/2024 | .06/20/2025 | .....1 | ..... 263,640 | ..... 196.21 | ..... | ..... 15,212 | ..... | ..... 11,040 | ..... | ..... 20,856 | ..... | ..... | ..... (4,251) | ..... | ..... 1,119 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/03/2024 | .05/02/2025 | .....1 | ..... 560,879 | ..... 195.12 | ..... | ..... 32,419 | ..... | ..... 19,181 | ..... | ..... 44,362 | ..... | ..... | ..... (13,359) | ..... | ..... 2,147 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/10/2024 | .04/10/2025 | .....1 | .....209,500 | .....195.2 | ..... | .....12,298 | ..... | .....6,471 | ..... | .....15,983 | ..... | ..... | .....(5,829) | ..... | .....760 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/01/2024 | .04/01/2025 | .....1 | .....159,844 | .....196.39 | ..... | .....9,207 | ..... | .....4,616 | ..... | .....11,069 | ..... | ..... | .....(4,591) | ..... | .....566 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/03/2024 | .04/03/2025 | .....1 | .....198,215 | .....196.15 | ..... | .....11,358 | ..... | .....5,757 | ..... | .....14,024 | ..... | ..... | .....(5,601) | ..... | .....706 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/13/2024 | .05/13/2025 | .....1 | .....168,200 | .....197.16 | ..... | .....9,756 | ..... | .....6,020 | ..... | .....11,785 | ..... | ..... | .....(3,742) | ..... | .....660 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/19/2024 | .04/17/2025 | .....1 | .....474,880 | .....194.78 | ..... | .....27,686 | ..... | .....15,269 | ..... | .....37,607 | ..... | ..... | .....(12,508) | ..... | .....1,753 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/12/2024 | .06/12/2025 | .....1 | .....446,154 | .....195.51 | ..... | .....25,743 | ..... | .....18,013 | ..... | .....36,384 | ..... | ..... | .....(7,758) | ..... | .....1,865 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/11/2024 | .04/11/2025 | .....1 | .....258,813 | .....194.89 | ..... | .....15,141 | ..... | .....8,053 | ..... | .....20,186 | ..... | ..... | .....(7,135) | ..... | .....941 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/28/2024 | .06/27/2025 | .....2 | .....684,885 | .....196.83 | ..... | .....39,162 | ..... | .....29,308 | ..... | .....52,809 | ..... | ..... | ..... (10,056) | ..... | .....2,945 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/07/2024 | .06/09/2025 | .....1 | ..... 67,949 | .....196.31 | ..... | .....4,002 | ..... | .....2,767 | ..... | .....5,239 | ..... | ..... | .....(1,254) | ..... | .....282 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/21/2024 | .06/20/2025 | .....1 | .....638,703 | ..... 196.2 | ..... | .....36,789 | ..... | .....26,774 | ..... | .....50,589 | ..... | ..... | ..... (10,208) | ..... | .....2,711 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/17/2024 | .05/19/2025 | .....1 | ..... 76,639 | .....198.33 | ..... | ..... 4,453 | ..... | ..... 2,821 | ..... | ..... 4,998 | ..... | ..... | .....(1,650) | ..... | .....305 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .06/28/2024 | .06/30/2025 | .....1 | .....101,758 | ..... 196.83 | ..... | .....5,892 | ..... | .....4,415 | ..... | .....7,877 | ..... | ..... | .....(1,509) | ..... | .....440 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/23/2024 | .05/23/2025 | .....1 | .....644,827 | ..... 195.7 | ..... | .....37,529 | ..... | .....24,394 | ..... | .....50,457 | ..... | ..... | .....(13,366) | ..... | .....2,587 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/30/2024 | .04/30/2025 | .....1 | .....276,640 | ..... 194.8 | ..... | .....16,322 | ..... | .....9,487 | ..... | .....22,268 | ..... | ..... | .....(6,842) | ..... | .....1,054 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .06/25/2024 | .06/25/2025 | .....1 | .....660,813 | ..... 197.08 | ..... | .....38,063 | ..... | .....27,997 | ..... | .....49,933 | ..... | ..... | ..... (10,115) | ..... | .....2,831 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313EST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/01/2024 | .05/01/2025 | .....1 | .....395,472 | ..... 194.69 | ..... | .....23,214 | ..... | .....13,558 | ..... | .....32,070 | ..... | ..... | .....(9,667) | ..... | .....1,511 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/16/2024 | .04/16/2025 | .....1 | .....413,508 | ..... 192.68 | ..... | .....24,190 | ..... | .....13,128 | ..... | .....37,290 | ..... | ..... | ..... (11,068) | ..... | .....1,523 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/31/2024 | .05/30/2025 | .....1 | .....779,550 | ..... 196.92 | ..... | .....45,214 | ..... | .....30,268 | ..... | .....56,912 | ..... | ..... | .....(15,154) | ..... | .....3,174 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/23/2024 | .04/23/2025 | .....1 | .....307,490 | ..... 195.91 | ..... | .....17,927 | ..... | .....10,075 | ..... | .....22,800 | ..... | ..... | .....(7,858) | ..... | .....1,152 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .05/10/2024 | .05/09/2025 | .....1 | .....694,348 | ..... 197.03 | ..... | .....40,203 | ..... | .....24,568 | ..... | .....48,817 | ..... | ..... | .....(15,794) | ..... | .....2,701 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/15/2024 | .04/15/2025 | .....1 | .....328,161 | ..... 193.26 | ..... | .....19,165 | ..... | .....10,348 | ..... | .....28,529 | ..... | ..... | .....(8,821) | ..... | .....1,205 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/ISFPU8MPRO8K5P83 | .04/17/2024 | .04/17/2025 | .....1 | .....148,367 | ..... 193.06 | ..... | .....8,665 | ..... | .....4,726 | ..... | .....13,077 | ..... | ..... | .....(3,941) | ..... | .....548 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/24/2024 | .06/24/2025 | .....1 | .....387,161 | ..... 197.56 | ..... | .....22,300 | ..... | .....16,341 | ..... | .....28,326 | ..... | ..... | .....(5,988) | ..... | .....1,656 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/28/2024 | .05/28/2025 | .....1 | ..... 914,325 | ..... 195.27 | ..... | .....53,397 | ..... | .....35,156 | ..... | .....74,014 | ..... | ..... | ..... (18,287) | ..... | .....3,707 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/05/2024 | .04/04/2025 | .....1 | .....294,208 | ..... 195.65 | ..... | .....16,829 | ..... | .....8,648 | ..... | .....21,580 | ..... | ..... | .....(8,229) | ..... | .....1,050 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/26/2024 | .04/28/2025 | .....1 | ..... 104,226 | ..... 195.41 | ..... | .....6,149 | ..... | .....3,541 | ..... | .....8,041 | ..... | ..... | .....(2,631) | ..... | ..... 395 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .06/13/2024 | .06/13/2025 | .....1 | .....411,534 | ..... 195.21 | ..... | .....23,746 | ..... | .....16,773 | ..... | .....34,260 | ..... | ..... | .....(7,091) | ..... | .....1,723 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/16/2024 | .05/16/2025 | .....1 | .....368,698 | ..... 197.95 | ..... | .....21,274 | ..... | .....13,377 | ..... | .....24,562 | ..... | ..... | .....(7,985) | ..... | .....1,457 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/20/2024 | .05/20/2025 | .....1 | .....369,382 | ..... 197.84 | ..... | .....21,387 | ..... | .....13,610 | ..... | .....24,956 | ..... | ..... | .....(7,793) | ..... | .....1,472 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/30/2024 | .05/30/2025 | .....1 | .....274,012 | ..... 194.81 | ..... | .....15,947 | ..... | .....10,646 | ..... | .....22,878 | ..... | ..... | .....(5,374) | ..... | .....1,116 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .04/08/2024 | .04/08/2025 | .....1 | .....302,771 | ..... 195.55 | ..... | .....17,440 | ..... | .....9,080 | ..... | .....22,481 | ..... | ..... | .....(8,361) | ..... | .....1,092 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .05/07/2024 | .05/07/2025 | .....1 | .....281,472 | ..... 195.89 | ..... | .....16,297 | ..... | .....9,787 | ..... | .....21,321 | ..... | ..... | .....(6,519) | ..... | .....1,090 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/23/2024 | .08/25/2025 | .....1 | ..... 96,380 | ..... 203.76 | ..... | .....5,002 | ..... | .....4,520 | ..... | .....5,076 | ..... | ..... | ..... (518) | ..... | .....458 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/24/2024 | .07/24/2025 | .....1 | .....357,820 | .....200 | ..... | .....19,931 | ..... | .....16,252 | ..... | .....23,341 | ..... | ..... | .....(3,713) | ..... | .....1,614 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/06/2024 | .09/05/2025 | .....1 | .....447,075 | .....203.14 | ..... | .....22,398 | ..... | .....21,092 | ..... | .....25,043 | ..... | ..... | .....(1,477) | ..... | .....2,157 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/23/2024 | .09/23/2025 | .....1 | .....223,279 | .....205.58 | ..... | .....10,829 | ..... | .....10,650 | ..... | .....10,793 | ..... | ..... | .....(208) | ..... | .....1,106 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/17/2024 | .07/17/2025 | .....1 | .....366,770 | .....201.32 | ..... | .....20,576 | ..... | .....16,381 | ..... | .....21,583 | ..... | ..... | .....(4,228) | ..... | .....1,635 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/23/2024 | .08/22/2025 | .....1 | .....465,229 | .....203.76 | ..... | .....24,099 | ..... | .....21,756 | ..... | .....24,364 | ..... | ..... | .....(2,516) | ..... | .....2,198 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/27/2024 | .08/27/2025 | .....1 | .....427,733 | .....204.19 | ..... | .....22,199 | ..... | .....20,181 | ..... | .....21,869 | ..... | ..... | .....(2,068) | ..... | .....2,037 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/03/2024 | .09/03/2025 | .....1 | .....285,207 | .....204.74 | ..... | .....14,631 | ..... | .....13,583 | ..... | .....14,170 | ..... | ..... | .....(1,082) | ..... | .....1,372 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/28/2024 | .08/28/2025 | .....1 | .....266,058 | .....204.09 | ..... | .....13,729 | ..... | .....12,518 | ..... | .....13,736 | ..... | ..... | .....(1,241) | ..... | .....1,269 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/25/2024 | .07/25/2025 | .....1 | .....273,310 | .....200.92 | ..... | .....15,196 | ..... | .....12,502 | ..... | .....16,739 | ..... | ..... | .....(2,789) | ..... | .....1,235 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/03/2024 | .07/03/2025 | .....1 | .....471,975 | .....196.43 | ..... | .....27,139 | ..... | .....20,731 | ..... | .....39,587 | ..... | ..... | .....(6,617) | ..... | .....2,052 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313J$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/13/2024 | .08/13/2025 | .....1 | .....364,393 | .....201.88 | ..... | .....19,058 | ..... | .....16,590 | ..... | .....21,500 | ..... | ..... | .....(2,506) | ..... | .....1,698 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/22/2024 | .07/22/2025 | .....1 | ..... 151,603 | ..... 200.01 | ..... | ..... 8,535 | ..... | ..... 6,913 | ..... | ..... 9,859 | ..... | ..... | ..... (1,637) | ..... | ..... 681 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/19/2024 | .09/19/2025 | .....1 | ..... 203,243 | ..... 204.96 | ..... | ..... 9,918 | ..... | ..... 9,698 | ..... | ..... 10,220 | ..... | ..... | ..... (299) | ..... | ..... 1,001 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/18/2024 | .09/18/2025 | .....1 | ..... 324,385 | ..... 204.62 | ..... | ..... 16,025 | ..... | ..... 15,539 | ..... | ..... 16,682 | ..... | ..... | ..... (527) | ..... | ..... 1,595 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/02/2024 | .08/01/2025 | .....1 | ..... 352,487 | ..... 202.15 | ..... | ..... 18,294 | ..... | ..... 15,448 | ..... | ..... 20,006 | ..... | ..... | ..... (2,965) | ..... | ..... 1,611 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/18/2024 | .07/18/2025 | .....1 | ..... 195,639 | ..... 201.09 | ..... | ..... 10,936 | ..... | ..... 8,785 | ..... | ..... 11,728 | ..... | ..... | ..... (2,217) | ..... | ..... 873 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/11/2024 | .09/11/2025 | .....1 | ..... 330,666 | ..... 203.38 | ..... | ..... 16,500 | ..... | ..... 15,682 | ..... | ..... 18,390 | ..... | ..... | ..... (859) | ..... | ..... 1,610 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/24/2024 | .09/24/2025 | .....1 | ..... 577,313 | ..... 205.45 | ..... | ..... 27,884 | ..... | ..... 27,500 | ..... | ..... 28,254 | ..... | ..... | ..... (458) | ..... | ..... 2,863 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/23/2024 | .08/14/2025 | .....2 | ..... 392,899 | ..... 202.09 | ..... | ..... 20,776 | ..... | ..... 18,227 | ..... | ..... 22,867 | ..... | ..... | ..... (2,608) | ..... | ..... 1,834 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/25/2024 | .09/25/2025 | .....1 | ..... 330,626 | ..... 204.67 | ..... | ..... 15,969 | ..... | ..... 15,793 | ..... | ..... 17,135 | ..... | ..... | ..... (219) | ..... | ..... 1,642 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/01/2024 | .07/01/2025 | .....1 | ..... 494,666 | ..... 196.6 | ..... | ..... 28,641 | ..... | ..... 21,540 | ..... | ..... 38,933 | ..... | ..... | ..... (7,141) | ..... | ..... 2,143 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/12/2024 | .09/12/2025 | .....1 | ..... 95,390 | ..... 203.62 | ..... | ..... 4,779 | ..... | ..... 4,580 | ..... | ..... 5,225 | ..... | ..... | ..... (236) | ..... | ..... 465 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/11/2024 | .07/11/2025 | .....1 | ..... 363,702 | ..... 197.76 | ..... | ..... 20,476 | ..... | ..... 16,052 | ..... | ..... 26,957 | ..... | ..... | ..... (4,544) | ..... | ..... 1,604 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS/I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/27/2024 | .09/26/2025 | .....1 | ..... 290,854 | ..... 205.28 | ..... | ..... 14,048 | ..... | ..... 14,048 | ..... | ..... 439 | ..... | ..... | ..... (116) | ..... | ..... 1,446 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/20/2024 | .09/19/2025 | .....1 | ..... 523,746 | ..... 204.98 | ..... | ..... 25,506 | ..... | ..... 25,010 | ..... | ..... 26,284 | ..... | ..... | ..... (701) | ..... | ..... 2,579 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/09/2024 | .09/09/2025 | .....1 | ..... 164,192 | ..... 204.47 | ..... | ..... 8,210 | ..... | ..... 7,757 | ..... | ..... 8,411 | ..... | ..... | ..... (472) | ..... | ..... 797 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS/I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/16/2024 | .08/18/2025 | .....1 | ..... 51,227 | ..... 202.61 | ..... | ..... 2,730 | ..... | ..... 2,414 | ..... | ..... 2,897 | ..... | ..... | ..... (335) | ..... | ..... 241 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/30/2024 | .07/30/2025 | .....1 | ..... 423,479 | ..... 202.49 | ..... | ..... 23,503 | ..... | ..... 19,554 | ..... | ..... 23,401 | ..... | ..... | ..... (3,992) | ..... | ..... 1,929 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/07/2024 | .08/07/2025 | .....1 | ..... 408,261 | ..... 200.55 | ..... | ..... 21,393 | ..... | ..... 18,269 | ..... | ..... 26,165 | ..... | ..... | ..... (3,165) | ..... | ..... 1,884 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .08/19/2024 | .08/19/2025 | .....1 | ..... 137,395 | ..... 203.04 | ..... | ..... 7,268 | ..... | ..... 6,447 | ..... | ..... 7,545 | ..... | ..... | ..... (836) | ..... | ..... 646 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/26/2024 | .07/25/2025 | .....1 | ..... 555,872 | ..... 201.67 | ..... | ..... 30,851 | ..... | ..... 25,452 | ..... | ..... 32,297 | ..... | ..... | ..... (5,594) | ..... | ..... 2,511 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .07/12/2024 | .07/11/2025 | .....1 | ..... 514,076 | ..... 198.33 | ..... | ..... 28,891 | ..... | ..... 22,712 | ..... | ..... 36,766 | ..... | ..... | ..... (6,350) | ..... | ..... 2,267 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUI/SFPU8MPR08K5P83 | .09/16/2024 | .09/16/2025 | .....1 | ..... 112,941 | ..... 205.05 | ..... | ..... 5,534 | ..... | ..... 5,336 | ..... | ..... 5,611 | ..... | ..... | ..... (212) | ..... | ..... 554 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSH ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/08/2024 | 08/08/2025 | 1 | 181,139 | 201.36 | | 9,564 | | 8,239 | | 11,003 | | | (1,389) | | 837 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS0 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/30/2024 | 09/30/2025 | 1 | 133,954 | 205.75 | | 6,510 | | 6,510 | | 6,544 | | | | | 670 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS1 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/10/2024 | 09/10/2025 | 1 | 328,418 | 204.11 | | 16,290 | | 15,437 | | 17,317 | | | (893) | | 1,596 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSY ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/08/2024 | 07/08/2025 | 1 | 230,340 | 196.14 | | 13,175 | | 10,163 | | 18,820 | | | (3,032) | | 1,011 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSD ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/26/2024 | 08/26/2025 | 1 | 144,279 | 204.4 | | 7,503 | | 6,800 | | 7,261 | | | (719) | | 686 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS6 ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/22/2024 | 08/22/2025 | 1 | 185,302 | 202.99 | | 9,728 | | 8,758 | | 10,250 | | | (1,039) | | 876 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSV ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/27/2024 | 09/29/2025 | 1 | 93,657 | 205.28 | | 4,552 | | 4,552 | | 132 | | | (37) | | 468 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSD ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/06/2024 | 08/06/2025 | 1 | 220,358 | 200.34 | | 11,591 | | 9,867 | | 14,299 | | | (1,747) | | 1,015 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSD ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/17/2024 | 09/17/2025 | 1 | 528,513 | 204.86 | | 25,950 | | 25,092 | | 26,681 | | | (924) | | 2,595 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSJ ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/29/2024 | 08/29/2025 | 1 | 229,705 | 204.35 | | 11,899 | | 10,973 | | 11,652 | | | (1,043) | | 1,097 | | 0001 |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JST ... | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/15/2024 | 08/15/2025 | 1 | 247,364 | 202.42 | | 13,160 | | 11,592 | | 14,114 | | | (1,658) | | 1,156 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/05/2024 | .08/05/2025 | .....1 | .....247,080 | ..... 200.02 | ..... | .....12,823 | ..... | .....10,881 | ..... | .....16,365 | ..... | ..... | .....(1,967) | ..... | .....1,137 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/20/2024 | .09/22/2025 | .....1 | .....172,460 | ..... 204.98 | ..... | .....8,451 | ..... | .....8,288 | ..... | .....8,706 | ..... | ..... | .....(230) | ..... | .....853 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/30/2024 | .08/29/2025 | .....1 | .....627,465 | ..... 204.84 | ..... | .....32,503 | ..... | .....30,058 | ..... | .....30,673 | ..... | ..... | .....(2,768) | ..... | .....2,997 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/20/2024 | .08/20/2025 | .....1 | .....317,316 | ..... 202.64 | ..... | .....16,691 | ..... | .....14,852 | ..... | .....17,947 | ..... | ..... | .....(1,875) | ..... | .....1,495 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/02/2024 | .07/02/2025 | .....1 | .....531,766 | ..... 196.45 | ..... | .....30,683 | ..... | .....23,224 | ..... | .....42,279 | ..... | ..... | .....(7,566) | ..... | .....2,308 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .09/05/2024 | .09/05/2025 | .....1 | .....277,999 | ..... 203.74 | ..... | .....14,039 | ..... | .....13,183 | ..... | .....14,920 | ..... | ..... | .....(962) | ..... | .....1,342 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/12/2024 | .08/12/2025 | .....1 | .....135,997 | ..... 201.42 | ..... | .....7,181 | ..... | .....6,231 | ..... | .....8,275 | ..... | ..... | .....(964) | ..... | .....633 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/15/2024 | .07/15/2025 | .....1 | .....297,052 | ..... 198.47 | ..... | .....16,605 | ..... | .....13,129 | ..... | .....21,156 | ..... | ..... | .....(3,503) | ..... | .....1,319 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/16/2024 | .07/16/2025 | .....1 | .....570,466 | ..... 199.56 | ..... | .....32,003 | ..... | .....25,391 | ..... | .....37,840 | ..... | ..... | .....(6,664) | ..... | .....2,538 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .07/19/2024 | .07/18/2025 | .....1 | .....503,701 | ..... 200.44 | ..... | .....28,258 | ..... | .....22,763 | ..... | .....31,576 | ..... | ..... | .....(5,667) | ..... | .....2,249 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUUISFPU8MPR08K5P83 | .08/16/2024 | .08/15/2025 | .....1 | .....387,594 | ..... 202.61 | ..... | .....20,543 | ..... | .....18,146 | ..... | .....21,805 | ..... | ..... | .....(2,540) | ..... | .....1,812 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/09/2024 | .07/09/2025 | .....1 | .....531,817 | ..... 195.99 | ..... | .....30,473 | ..... | .....23,589 | ..... | .....43,878 | ..... | ..... | .....(6,929) | ..... | .....2,337 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/29/2024 | .07/29/2025 | .....1 | .....217,860 | ..... 201.55 | ..... | .....12,113 | ..... | .....10,044 | ..... | .....12,854 | ..... | ..... | .....(2,091) | ..... | .....991 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/13/2024 | .09/12/2025 | .....1 | .....636,339 | ..... 204.32 | ..... | .....31,244 | ..... | .....30,029 | ..... | .....33,107 | ..... | ..... | .....(1,459) | ..... | .....3,102 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/31/2024 | .07/31/2025 | .....1 | .....472,969 | ..... 202.43 | ..... | .....26,155 | ..... | .....21,832 | ..... | .....26,277 | ..... | ..... | .....(4,371) | ..... | .....2,158 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/26/2024 | .09/26/2025 | .....1 | .....230,192 | ..... 204.42 | ..... | .....11,210 | ..... | .....11,179 | ..... | .....955 | ..... | ..... | .....(123) | ..... | .....1,145 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/10/2024 | .07/10/2025 | .....1 | .....292,777 | ..... 196.86 | ..... | .....16,718 | ..... | .....12,987 | ..... | .....22,943 | ..... | ..... | .....(3,756) | ..... | .....1,289 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/23/2024 | .07/23/2025 | .....1 | .....344,087 | ..... 199.29 | ..... | .....19,303 | ..... | .....15,687 | ..... | .....23,478 | ..... | ..... | .....(3,649) | ..... | .....1,549 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/01/2024 | .08/01/2025 | .....1 | .....208,314 | ..... 202.33 | ..... | .....11,311 | ..... | .....9,525 | ..... | .....11,678 | ..... | ..... | .....(1,859) | ..... | .....952 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/05/2024 | .07/03/2025 | .....1 | .....516,995 | ..... 196.35 | ..... | .....29,469 | ..... | .....22,574 | ..... | .....41,414 | ..... | ..... | .....(7,063) | ..... | .....2,248 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/21/2024 | .08/21/2025 | .....1 | .....408,677 | ..... 202.98 | ..... | .....21,251 | ..... | .....18,968 | ..... | .....22,606 | ..... | ..... | .....(2,329) | ..... | .....1,928 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/04/2024 | .09/04/2025 | .....1 | .....544,349 | ..... 204.43 | ..... | .....27,599 | ..... | .....25,698 | ..... | .....27,722 | ..... | ..... | .....(1,966) | ..... | .....2,623 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .09/13/2024 | .09/15/2025 | .....1 | ..... 65,172 | ..... 204.32 | ..... | ..... 3,220 | ..... | ..... 3,095 | ..... | ..... 3,410 | ..... | ..... | ..... (149) | ..... | ..... 319 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .07/19/2024 | .07/21/2025 | .....1 | ..... 53,476 | ..... 200.44 | ..... | ..... 3,016 | ..... | ..... 2,434 | ..... | ..... 3,368 | ..... | ..... | ..... (600) | ..... | ..... 240 | ..... | 0001 ..... |
| Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | .08/09/2024 | .08/08/2025 | .....1 | ..... 312,883 | ..... 201.44 | ..... | ..... 16,458 | ..... | ..... 14,218 | ..... | ..... 18,899 | ..... | ..... | ..... (2,351) | ..... | ..... 1,446 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .09/29/2023 | .10/01/2024 | .....1 | ..... 316,162 | ..... 169.32 | ..... 11,350 | ..... | ..... | ..... | ..... | ..... 41,621 | ..... | ..... | ..... (8,451) | ..... | ..... 83 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/02/2023 | .10/02/2024 | .....1 | ..... 741,532 | ..... 166.87 | ..... 26,473 | ..... | ..... | ..... 73 | ..... | ..... 109,896 | ..... | ..... | ..... (19,818) | ..... | ..... 274 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/03/2023 | .10/03/2024 | .....1 | ..... 331,929 | ..... 165.82 | ..... 11,850 | ..... | ..... | ..... 65 | ..... | ..... 51,605 | ..... | ..... | ..... (8,871) | ..... | ..... 150 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/05/2023 | .10/04/2024 | .....1 | ..... 532,198 | ..... 166.62 | ..... 18,590 | ..... | ..... | ..... 155 | ..... | ..... 79,756 | ..... | ..... | ..... (13,955) | ..... | ..... 279 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/05/2023 | .10/04/2024 | .....1 | ..... 433,756 | ..... 166.03 | ..... 15,442 | ..... | ..... | ..... 129 | ..... | ..... 66,776 | ..... | ..... | ..... (11,592) | ..... | ..... 227 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/06/2023 | .10/04/2024 | .....1 | ..... 75,706 | ..... 166.97 | ..... 2,688 | ..... | ..... | ..... 22 | ..... | ..... 11,163 | ..... | ..... | ..... (2,023) | ..... | ..... 40 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/06/2023 | .10/08/2024 | .....1 | ..... 537,679 | ..... 166.97 | ..... 19,141 | ..... | ..... | ..... 369 | ..... | ..... 79,057 | ..... | ..... | ..... (14,252) | ..... | ..... 398 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/06/2023 | .10/07/2024 | .....1 | ..... 76,415 | ..... 166.97 | ..... 2,720 | ..... | ..... | ..... 45 | ..... | ..... 11,245 | ..... | ..... | ..... (2,031) | ..... | ..... 53 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/09/2023 | .10/09/2024 | .....1 | ..... 828,529 | ..... 169.1 | ..... 29,579 | ..... | ..... | ..... 650 | ..... | ..... 109,753 | ..... | ..... | ..... (22,143) | ..... | ..... 651 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/10/2023 | .10/10/2024 | .....1 | ..... 382,755 | ..... 170.54 | ..... 13,664 | ..... | ..... | ..... 338 | ..... | ..... 46,974 | ..... | ..... | ..... (10,230) | ..... | ..... 317 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/11/2023 | .10/11/2024 | .....1 | ..... 342,442 | ..... 171.22 | ..... 12,225 | ..... | ..... | ..... 336 | ..... | ..... 40,440 | ..... | ..... | ..... (9,152) | ..... | ..... 297 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/12/2023 | .10/11/2024 | .....1 | ..... 430,381 | ..... 166.92 | ..... 15,279 | ..... | ..... | ..... 423 | ..... | ..... 63,222 | ..... | ..... | ..... (11,469) | ..... | ..... 374 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/13/2023 | .10/14/2024 | .....1 | ..... 67,625 | ..... 168.13 | ..... 2,414 | ..... | ..... | ..... 86 | ..... | ..... 9,335 | ..... | ..... | ..... (1,802) | ..... | ..... 66 | ..... | 0001 ..... |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... O2RNE8IBXP4R0TD8PU41 | .10/13/2023 | .10/11/2024 | .....1 | ..... 79,562 | ..... 168.13 | ..... 2,832 | ..... | ..... | ..... 79 | ..... | ..... 11,026 | ..... | ..... | ..... (2,132) | ..... | ..... 69 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/15/2024 | 1 | 1,173,213 | 168.13 | 41,884 | | | 1,611 | | 161,676 | | | (31,185) | | 1,189 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/16/2023 | 10/16/2024 | 1 | 359,321 | 170.64 | 12,828 | | | 529 | | 43,484 | | | (9,603) | | 376 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/17/2023 | 10/17/2024 | 1 | 115,878 | 171.59 | 4,125 | | | 181 | | 13,284 | | | (3,088) | | 125 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/18/2023 | 10/18/2024 | 1 | 336,812 | 168.79 | 11,991 | | | 560 | | 44,738 | | | (8,977) | | 374 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/19/2023 | 10/18/2024 | 1 | 419,631 | 166.53 | 14,897 | | | 702 | | 62,165 | | | (11,183) | | 466 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/18/2024 | 1 | 150,093 | 165.02 | 5,343 | | | 252 | | 23,812 | | | (4,022) | | 167 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2024 | 1 | 1,075,809 | 165.02 | 38,406 | | | 2,216 | | 169,700 | | | (28,596) | | 1,321 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 224,178 | 163.66 | 8,003 | | | 484 | | 37,449 | | | (5,991) | | 281 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/24/2024 | 1 | 73,226 | 164.68 | 2,614 | | | 165 | | 11,690 | | | (1,957) | | 94 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2023 | 10/25/2024 | 1 | 439,265 | 164.1 | 15,682 | | | 1,034 | | 71,819 | | | (11,740) | | 575 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/25/2024 | 1 | 838,900 | 163.91 | 29,865 | | | 1,985 | | 138,289 | | | (22,419) | | 1,098 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/28/2024 | 1 | 215,416 | 161.28 | 7,690 | | | 572 | | 39,429 | | | (5,742) | | 298 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/29/2024 | 1 | 867,346 | 161.28 | 30,964 | | | 2,382 | | 158,542 | | | (23,055) | | 1,222 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/25/2024 | 1 | 78,337 | 161.28 | 2,789 | | | 186 | | 14,397 | | | (2,099) | | 103 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/30/2023 | 10/30/2024 | 1 | 507,160 | 163.34 | 18,106 | | | 1,442 | | 85,076 | | | (13,554) | | 727 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 237,061 | 165.48 | 8,463 | | | 698 | | 36,158 | | | (6,336) | | 345 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 235,970 | 166.44 | 8,401 | | | 715 | | 34,438 | | | (6,289) | | 349 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/02/2023 | 11/01/2024 | 1 | 313,589 | 170.91 | 11,101 | | | 953 | | 36,531 | | | (8,333) | | 464 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/05/2024 | 1 | 761,737 | 172.1 | 27,118 | | | 2,607 | | 83,123 | | | (20,191) | | 1,196 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/01/2024 | 1 | 113,058 | 172.1 | 4,014 | | | 346 | | 12,324 | | | (3,021) | | 167 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSA ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/06/2023 | 11/06/2024 | 1 | 465,872 | 172.1 | 16,585 | | | 1,640 | | 50,837 | | | (12,416) | | 742 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1 | 380,537 | 172.1 | 13,547 | | | 1,377 | | 41,503 | | | (10,142) | | 614 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/08/2024 | 1 | 289,238 | 172.1 | 10,297 | | | 1,075 | | 31,546 | | | (7,709) | | 473 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/08/2024 | 1 | 384,617 | 171.1 | 13,615 | | | 1,433 | | 44,329 | | | (10,221) | | 629 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/08/2024 | 1 | 384,251 | 172.1 | 13,602 | | | 1,436 | | 41,908 | | | (10,239) | | 628 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/12/2024 | 1 | 503,216 | 172.1 | 17,864 | | | 2,061 | | 54,707 | | | (13,301) | | 864 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSP ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/11/2024 | 1 | 131,733 | 172.1 | 4,677 | | | 528 | | 14,329 | | | (3,491) | | 223 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/13/2024 | 1 | 580,076 | 172.1 | 20,651 | | | 2,440 | | 62,996 | | | (15,460) | | 1,007 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/14/2023 | 11/14/2024 | 1 | 334,887 | 172.1 | 11,922 | | | 1,441 | | 36,330 | | | (8,925) | | 588 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/15/2024 | 1 | 178,376 | 172.1 | 6,350 | | | 785 | | 19,330 | | | (4,754) | | 317 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/16/2023 | 11/15/2024 | 1 | 388,255 | 172.1 | 13,783 | | | 1,718 | | 42,074 | | | (10,347) | | 689 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/15/2024 | 1 | 143,973 | 172.1 | 5,111 | | | 639 | | 15,602 | | | (3,847) | | 256 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/18/2024 | 1 | 102,657 | 172.1 | 3,655 | | | 483 | | 11,083 | | | (2,728) | | 188 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/19/2024 | 1 | 655,623 | 172.1 | 23,340 | | | 3,142 | | 70,705 | | | (17,378) | | 1,213 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/20/2023 | 11/20/2024 | 1 | 259,894 | 172.1 | 9,252 | | | 1,271 | | 27,998 | | | (6,927) | | 486 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISP ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/21/2023 | 11/21/2024 | 1 | 204,161 | 172.1 | 7,268 | | | 1,021 | | 21,958 | | | (5,441) | | 385 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IST ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 105,245 | 172.1 | 3,747 | | | 540 | | 11,307 | | | (2,805) | | 201 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 842,850 | 172.1 | 29,921 | | | 4,603 | | 90,113 | | | (22,278) | | 1,665 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 135,739 | 172.1 | 4,805 | | | 694 | | 14,583 | | | (3,617) | | 259 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/27/2023 | 11/27/2024 | 1 | 408,419 | 172.1 | 14,540 | | | 2,277 | | 43,618 | | | (10,885) | | 814 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/27/2024 | 1 | 333,013 | 172.1 | 11,822 | | | 1,856 | | 35,565 | | | (8,875) | | 664 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/29/2023 | 11/29/2024 | 1 | 193,212 | 172.1 | 6,898 | | | 1,118 | | 20,579 | | | (5,164) | | 392 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/30/2023 | 11/29/2024 | 1 | 343,068 | 172.1 | 12,213 | | | 1,996 | | 36,539 | | | (9,168) | | 695 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/01/2023 | 12/03/2024 | 1 | 572,453 | 176.31 | 20,437 | | | 3,537 | | 47,794 | | | (15,216) | | 1,199 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/05/2024 | 1 | 189,102 | 174.58 | 6,751 | | | 1,206 | | 17,558 | | | (5,054) | | 402 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2023 | 12/06/2024 | 1 | 379,952 | 174.87 | 13,564 | | | 2,459 | | 34,700 | | | (10,155) | | 814 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/07/2023 | 12/06/2024 | 1 | 414,689 | 175.27 | 14,721 | | | 2,691 | | 36,981 | | | (11,051) | | 888 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JST ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/10/2024 | 1 | 810,988 | 175.47 | 28,871 | | | 5,552 | | 71,359 | | | (21,496) | | 1,788 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 67,345 | 175.47 | 2,391 | | | 438 | | 5,930 | | | (1,800) | | 144 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/11/2023 | 12/11/2024 | 1 | 442,448 | 177.83 | 15,751 | | | 3,072 | | 33,614 | | | (11,792) | | 983 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/12/2023 | 12/12/2024 | 1 | 281,281 | 178.46 | 10,042 | | | 1,986 | | 20,490 | | | (7,518) | | 629 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/13/2024 | 1 | 226,427 | 178.98 | 8,083 | | | 1,621 | | 15,927 | | | (6,052) | | 510 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/14/2023 | 12/13/2024 | 1 | 346,050 | 178.98 | 12,319 | | | 2,491 | | 24,342 | | | (9,248) | | 779 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 97,894 | 178.98 | 3,485 | | | 707 | | 6,886 | | | (2,623) | | 220 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/17/2024 | 1 | 770,959 | 178.98 | 27,523 | | | 5,822 | | 54,144 | | | (20,493) | | 1,782 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/18/2024 | 1 | 720,071 | 178.98 | 25,707 | | | 5,509 | | 50,530 | | | (19,245) | | 1,675 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/19/2024 | 1 | 299,631 | 178.98 | 10,697 | | | 2,322 | | 21,009 | | | (8,008) | | 701 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/20/2024 | 1 | 156,257 | 178.98 | 5,594 | | | 1,229 | | 10,956 | | | (4,188) | | 368 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2023 | 12/20/2024 | 1 | 263,334 | 178.98 | 9,375 | | | 2,083 | | 18,464 | | | (7,037) | | 620 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/24/2024 | 1 | 32,103 | 178.98 | 1,149 | | | 266 | | 2,244 | | | (856) | | 77 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/20/2024 | 1 | 196,497 | 178.98 | 6,995 | | | 1,559 | | 13,778 | | | (5,266) | | 463 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSA ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/26/2023 | 12/26/2024 | 1 | 1,026,977 | 178.98 | 36,766 | | | 8,686 | | 71,665 | | | (27,524) | | 2,507 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/27/2024 | 1 | 490,578 | 178.98 | 17,563 | | | 4,198 | | 34,206 | | | (13,148) | | 1,204 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/27/2024 | 1 | 217,297 | 178.98 | 7,736 | | | 1,869 | | 15,151 | | | (5,807) | | 533 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 174,780 | 178.98 | 6,240 | | | 1,512 | | 12,187 | | | (4,697) | | 429 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/31/2024 | 1 | 638,746 | 178.98 | 22,867 | | | 5,733 | | 44,431 | | | (17,026) | | 1,603 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LST ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 510,706 | 180.67 | 18,283 | | | 4,671 | | 31,941 | | | (13,588) | | 1,296 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/03/2024 | 01/03/2025 | 1 | 277,910 | 178.65 | 9,949 | | | 2,569 | | 19,896 | | | (7,367) | | 709 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/04/2024 | 01/03/2025 | 1 | 240,121 | 178.38 | 8,548 | | | 2,226 | | 17,486 | | | (6,323) | | 613 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/07/2025 | 1 | 510,886 | 178.5 | 18,239 | | | 4,910 | | 37,151 | | | (13,332) | | 1,330 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 94,959 | 178.5 | 3,381 | | | 883 | | 6,868 | | | (2,498) | | 242 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2025 | 1 | 394,103 | 180.38 | 14,109 | | | 3,837 | | 25,432 | | | (10,254) | | 1,031 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/09/2024 | 01/09/2025 | 1 | 216,483 | 178.84 | 7,728 | | | 2,123 | | 15,434 | | | (5,596) | | 569 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSM ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2024 | 01/10/2025 | 1 | 283,042 | 178.73 | 10,105 | | | 2,804 | | 20,317 | | | (7,289) | | 748 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/10/2025 | 1 | 336,213 | 177.48 | 11,969 | | | 3,358 | | 26,047 | | | (8,624) | | 889 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/10/2025 | 1 | 262,736 | 178.09 | 9,353 | | | 2,631 | | 19,622 | | | (6,732) | | 694 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/14/2025 | 1 | 471,674 | 178.09 | | 16,886 | | 4,884 | | 35,199 | | | (12,022) | | 1,271 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/15/2025 | 1 | 237,244 | 178.09 | | 8,493 | | 2,473 | | 17,705 | | | (6,030) | | 642 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/13/2025 | 1 | 63,944 | 178.09 | | 2,289 | | 658 | | 4,775 | | | (1,634) | | 171 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/18/2024 | 01/17/2025 | 1 | 287,694 | 173.45 | | 10,213 | | 3,055 | | 27,948 | | | (7,163) | | 786 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/19/2024 | 01/17/2025 | 1 | 139,205 | 174.97 | | 4,956 | | 1,487 | | 12,443 | | | (3,472) | | 380 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSG ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/19/2024 | 01/21/2025 | 1 | 173,960 | 174.97 | | 6,210 | | 1,911 | | 15,501 | | | (4,303) | | 484 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSM ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2025 | 1 | 1,075,497 | 173.73 | | 38,395 | | 11,919 | | 102,457 | | | (26,436) | | 3,005 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NST ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/24/2024 | 01/24/2025 | 1 | 81,399 | 171.24 | | 2,906 | | 918 | | 8,818 | | | (1,985) | | 229 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2024 | 01/24/2025 | 1 | 340,470 | 175.72 | | 12,121 | | 3,861 | | 28,986 | | | (8,269) | | 960 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/26/2024 | 01/24/2025 | 1 | 84,869 | 176.65 | | 3,021 | | 965 | | 6,851 | | | (2,058) | | 239 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/26/2024 | 01/28/2025 | 1 | 588,994 | 176.65 | | 21,027 | | 6,874 | | 47,378 | | | (14,170) | | 1,689 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/29/2024 | 01/29/2025 | 1 | 369,100 | 177.72 | | 13,177 | | 4,344 | | 27,850 | | | (8,821) | | 1,063 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/30/2025 | 1 | 201,349 | 179.19 | | 7,188 | | 2,389 | | 13,900 | | | (4,792) | | 582 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/31/2025 | 1 | 244,491 | 176.99 | | 8,753 | | 2,934 | | 19,243 | | | (5,811) | | 710 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 238,128 | 180.12 | | 8,477 | | 2,865 | | 15,494 | | | (5,621) | | 691 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 01/31/2025 | 1 | 143,834 | 178.75 | | 5,121 | | 1,735 | | 10,187 | | | (3,390) | | 417 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/04/2025 | 1 | 363,176 | 178.75 | | 12,965 | | 4,488 | | 25,965 | | | (8,491) | | 1,071 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/05/2024 | 02/05/2025 | 1 | 367,576 | 176.41 | | 13,159 | | 4,591 | | 30,151 | | | (8,557) | | 1,088 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/06/2025 | 1 | 226,196 | 178.27 | | 8,120 | | 2,856 | | 16,685 | | | (5,258) | | 672 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/07/2025 | 1 | 171,948 | 178.37 | | 6,173 | | 2,188 | | 12,618 | | | (3,980) | | 513 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 345,855 | 178.01 | | 12,347 | | 4,412 | | 25,918 | | | (7,949) | | 1,032 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/11/2025 | 1 | 356,107 | 178.48 | | 12,749 | | 4,658 | | 25,997 | | | (8,106) | | 1,079 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/07/2025 | 1 | 147,571 | 178.48 | | 5,268 | | 1,888 | | 10,757 | | | (3,387) | | 440 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/12/2025 | 1 | 400,650 | 180.63 | | 14,343 | | 5,280 | | 25,707 | | | (9,053) | | 1,218 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2024 | 02/13/2025 | 1 | 220,680 | 176.25 | | 7,900 | | 2,930 | | 18,280 | | | (4,965) | | 674 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/14/2024 | 02/14/2025 | 1 | 194,547 | 178.13 | | 6,965 | | 2,602 | | 14,482 | | | (4,358) | | 596 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/15/2024 | 02/14/2025 | 1 | 180,920 | 181.9 | | 6,441 | | 2,433 | | 10,722 | | | (4,023) | | 554 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/19/2025 | 1 | 430,877 | 181.79 | | 15,382 | | 5,959 | | 25,669 | | | (9,463) | | 1,344 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/14/2025 | 1 | 87,633 | 181.79 | | 3,120 | | 1,182 | | 5,230 | | | (1,946) | | 268 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/18/2025 | 1 | 441,399 | 181.79 | | 15,758 | | 6,077 | | 26,320 | | | (9,720) | | 1,372 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/20/2024 | 02/20/2025 | 1 | 188,430 | 181.66 | | 6,746 | | 2,632 | | 11,317 | | | (4,110) | | 590 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/21/2024 | 02/21/2025 | 1 | 215,335 | 183.7 | | 7,709 | | 3,029 | | 11,347 | | | (4,676) | | 676 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 222,004 | 184.07 | | 7,903 | | 3,131 | | 11,422 | | | (4,785) | | 697 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/21/2025 | 1 | 92,310 | 184.07 | | 3,286 | | 1,305 | | 4,749 | | | (1,986) | | 290 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/25/2025 | 1 | 499,504 | 184.07 | | 17,832 | | 7,202 | | 25,645 | | | (10,661) | | 1,590 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/26/2024 | 02/26/2025 | 1 | 575,383 | 183.81 | | 20,599 | | 8,375 | | 30,019 | | | (12,213) | | 1,838 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2024 | 02/27/2025 | 1 | 352,678 | 184.07 | | 12,626 | | 5,168 | | 18,087 | | | (7,451) | | 1,130 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/28/2025 | 1 | 175,312 | 184.07 | | 6,259 | | 2,601 | | 8,982 | | | (3,669) | | 564 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 02/28/2025 | 1 | 451,438 | 184.14 | | 16,071 | | 6,696 | | 23,046 | | | (9,404) | | 1,452 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSG ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/04/2024 | 03/04/2025 | 1 | 411,687 | 185.25 | | 14,821 | | 6,288 | | 19,823 | | | (8,527) | | 1,341 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2025 | 1 | 425,725 | 183.97 | | 15,326 | | 6,544 | | 22,331 | | | (8,776) | | 1,392 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 272,938 | 187.04 | | 9,826 | | 4,223 | | 11,718 | | | (5,599) | | 895 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/07/2024 | 03/07/2025 | 1 | 344,109 | 188.94 | | 12,388 | | 5,388 | | 12,986 | | | (7,025) | | 1,132 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 637,792 | 190.18 | | 22,897 | | 9,986 | | 22,033 | | | (12,958) | | 2,098 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/11/2024 | 03/11/2025 | 1 | 329,820 | 191.43 | | 11,874 | | 5,266 | | 10,475 | | | (6,604) | | 1,099 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/12/2025 | 1 | 546,732 | 191.43 | | 19,682 | | 8,784 | | 17,393 | | | (10,893) | | 1,827 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/13/2025 | 1 | 227,495 | 191.43 | | 8,190 | | 3,678 | | 7,249 | | | (4,510) | | 762 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/14/2025 | 1 | 248,737 | 190.25 | | 8,955 | | 4,068 | | 8,642 | | | (4,907) | | 836 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSG ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2024 | 03/14/2025 | 1 | 447,380 | 190.33 | | 16,061 | | 7,317 | | 15,467 | | | (8,781) | | 1,504 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/18/2024 | 03/18/2025 | 1 | 323,397 | 191.17 | | 11,610 | | 5,373 | | 10,539 | | | (6,234) | | 1,100 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/19/2024 | 03/19/2025 | 1 | 791,570 | 191.43 | | 28,417 | | 13,230 | | 25,306 | | | (15,182) | | 2,701 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/20/2024 | 03/20/2025 | 1 | 552,529 | 191.43 | | 19,891 | | 9,315 | | 17,664 | | | (10,572) | | 1,891 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/21/2024 | 03/21/2025 | 1 | 462,544 | 191.43 | | 16,652 | | 7,888 | | 14,788 | | | (8,805) | | 1,588 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 742,579 | 191.43 | | 26,659 | | 12,663 | | 23,740 | | | (14,062) | | 2,549 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/25/2024 | 03/25/2025 | 1 | 323,224 | 191.43 | | 11,636 | | 5,610 | | 10,333 | | | (6,025) | | 1,122 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/26/2024 | 03/26/2025 | 1 | 688,045 | 191.43 | | 24,770 | | 12,010 | | 21,997 | | | (12,758) | | 2,396 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/27/2024 | 03/27/2025 | 1 | 225,974 | 191.43 | | 8,135 | | 3,967 | | 7,224 | | | (4,168) | | 789 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/28/2025 | 1 | 966,839 | 191.43 | | 34,806 | | 17,162 | | 30,910 | | | (17,737) | | 3,385 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2024 | 04/04/2025 | 1 | 419,740 | 183.86 | | 15,153 | | 7,787 | | 22,486 | | | (7,410) | | 1,498 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2024 | 05/02/2025 | 1 | 1,079,747 | 182.91 | | 38,763 | | 22,935 | | 61,511 | | | (15,974) | | 4,134 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2024 | 05/23/2025 | 1 | 332,055 | 182.07 | | 11,954 | | 7,770 | | 19,934 | | | (4,258) | | 1,332 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/04/2024 | 06/04/2025 | 1 | 844,435 | 179.82 | | 30,400 | | 20,601 | | 57,432 | | | (9,828) | | 3,473 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2024 | 04/08/2025 | 1 | 515,821 | 184.04 | | 18,673 | | 9,722 | | 27,523 | | | (8,953) | | 1,861 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/18/2024 | 06/18/2025 | 1 | 1,037,989 | 179.94 | | 37,990 | | 27,286 | | 70,088 | | | (10,825) | | 4,389 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2024 | 05/22/2025 | 1 | 554,075 | 188.62 | | 19,947 | | 12,803 | | 22,795 | | | (7,159) | | 2,218 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/27/2025 | 1 | 194,945 | 183.41 | | 7,018 | | 4,601 | | 10,841 | | | (2,460) | | 789 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/12/2024 | 06/12/2025 | 1 | 321,997 | 178.63 | | 11,785 | | 8,246 | | 23,307 | | | (3,552) | | 1,346 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/06/2025 | 1 | 1,159,302 | 179.53 | | 42,315 | | 29,150 | | 80,201 | | | (13,369) | | 4,788 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/05/2024 | 06/05/2025 | 1 | 409,576 | 179.94 | | 14,990 | | 10,200 | | 27,701 | | | (4,805) | | 1,688 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2024 | 05/20/2025 | 1 | 548,827 | 188.62 | | 19,758 | | 12,573 | | 22,608 | | | (7,199) | | 2,188 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/01/2024 | 05/01/2025 | 1 | 547,656 | 180.28 | | 19,661 | | 11,482 | | 36,028 | | | (8,188) | | 2,092 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/25/2024 | 04/25/2025 | 1 | 99,113 | 184.49 | | 3,578 | | 2,042 | | 5,136 | | | (1,549) | | 373 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/09/2024 | 04/09/2025 | 1 | 591,133 | 184.94 | | 21,399 | | 11,201 | | 29,886 | | | (10,201) | | 2,138 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/13/2024 | 05/13/2025 | 1 | 683,258 | 188.62 | | 24,597 | | 15,179 | | 28,145 | | | (9,435) | | 2,682 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/10/2024 | 04/10/2025 | 1 | 193,497 | 181.67 | | 6,985 | | 3,675 | | 11,876 | | | (3,311) | | 702 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/23/2025 | 1 | 1,065,826 | 183.41 | | 38,263 | | 24,940 | | 59,448 | | | (13,560) | | 4,276 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/13/2024 | 06/13/2025 | 1 | 468,787 | 177.81 | | 17,158 | | 12,120 | | 35,355 | | | (5,124) | | 1,963 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/10/2024 | 06/10/2025 | 1 | 539,742 | 179.58 | | 19,755 | | 13,714 | | 37,269 | | | (6,062) | | 2,247 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/30/2024 | 05/30/2025 | 1 | 339,306 | 177.32 | | 12,215 | | 8,155 | | 26,005 | | | (4,116) | | 1,381 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2024 | 05/15/2025 | 1 | 395,344 | 188.62 | | 14,232 | | 8,861 | | 16,306 | | | (5,381) | | 1,559 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/11/2024 | 06/11/2025 | 1 | 829,448 | 178.74 | | 30,358 | | 21,158 | | 59,724 | | | (9,232) | | 3,460 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/16/2024 | 05/16/2025 | 1 | 280,320 | 188.62 | | 10,092 | | 6,346 | | 11,562 | | | (3,788) | | 1,108 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2024 | 05/21/2025 | 1 | 870,779 | 188.62 | | 31,348 | | 20,035 | | 35,870 | | | (11,337) | | 3,479 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/02/2024 | 05/02/2025 | 1 | 477,489 | 181.66 | | 17,190 | | 10,142 | | 29,175 | | | (7,111) | | 1,828 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2024 | 05/09/2025 | 1 | 677,687 | 188.62 | | 24,329 | | 14,868 | | 27,844 | | | (9,558) | | 2,637 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/06/2024 | 06/06/2025 | 1 | 560,875 | 179.91 | | 20,528 | | 14,102 | | 38,034 | | | (6,524) | | 2,316 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/26/2024 | 06/26/2025 | 1 | 457,131 | 180.41 | | 16,731 | | 12,352 | | 29,950 | | | (4,400) | | 1,962 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/21/2024 | 06/20/2025 | 1 | 970,857 | 182.28 | | 35,533 | | 25,860 | | 57,949 | | | (9,860) | | 4,121 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/03/2024 | 06/03/2025 | 1 | 500,151 | 179.42 | | 18,005 | | 12,152 | | 34,678 | | | (5,870) | | 2,053 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/24/2024 | 06/24/2025 | 1 | 459,939 | 185.49 | | 16,834 | | 12,335 | | 23,011 | | | (4,520) | | 1,967 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/25/2024 | 06/25/2025 | 1 | 899,530 | 182.06 | | 32,923 | | 24,216 | | 54,152 | | | (8,749) | | 3,854 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/27/2025 | 1 | 616,992 | 180.71 | | 22,644 | | 16,920 | | 39,776 | | | (5,848) | | 2,653 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/17/2024 | 06/17/2025 | 1 | 914,146 | 178.8 | | 33,458 | | 23,938 | | 65,493 | | | (9,625) | | 3,858 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/01/2024 | 04/01/2025 | 1 | 401,045 | 187.93 | | 14,518 | | 7,279 | | 16,432 | | | (7,239) | | 1,420 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/11/2024 | 04/11/2025 | 1 | 268,191 | 181.21 | | 9,682 | | 5,149 | | 16,901 | | | (4,562) | | 975 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W5L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/14/2024 | 05/14/2025 | 1 | 695,300 | 188.62 | | 25,031 | | 15,515 | | 28,641 | | | (9,532) | | 2,736 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X3U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/31/2024 | 05/30/2025 | 1 | 367,968 | 180.25 | | 13,247 | | 8,868 | | 24,232 | | | (4,440) | | 1,498 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/07/2024 | 05/07/2025 | 1 | 636,604 | 185.91 | | 22,918 | | 13,763 | | 30,785 | | | (9,167) | | 2,466 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405USN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/15/2024 | 04/15/2025 | 1 | 303,896 | 177.58 | | 10,971 | | 5,924 | | 23,325 | | | (5,049) | | 1,116 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X3M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/28/2024 | 05/28/2025 | 1 | 454,208 | 178.66 | | 16,351 | | 10,766 | | 32,567 | | | (5,600) | | 1,842 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405USY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2024 | 04/17/2025 | 1 | 714,784 | 181.59 | | 25,732 | | 14,192 | | 44,008 | | | (11,626) | | 2,639 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2024 | 05/08/2025 | 1 | 335,765 | 185.34 | | 12,088 | | 7,292 | | 16,793 | | | (4,802) | | 1,303 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405USP ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/16/2024 | 04/16/2025 | 1 | 942,206 | 175.81 | | 34,014 | | 18,459 | | 79,207 | | | (15,562) | | 3,470 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405VS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2024 | 04/24/2025 | 1 | 318,460 | 185.39 | | 11,496 | | 6,492 | | 15,649 | | | (5,008) | | 1,196 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V5F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2024 | 04/25/2025 | 1 | 619,363 | 183.38 | | 22,297 | | 12,759 | | 34,247 | | | (9,617) | | 2,332 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T3N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/02/2024 | 04/02/2025 | 1 | 706,816 | 185.38 | | 25,587 | | 12,899 | | 36,554 | | | (12,688) | | 2,509 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T3U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/04/2024 | 04/04/2025 | 1 | 178,050 | 182.9 | | 6,445 | | 3,303 | | 10,105 | | | (3,161) | | 636 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405VS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2025 | 1 | 409,303 | 183.85 | | 14,776 | | 8,263 | | 22,062 | | | (6,518) | | 1,530 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405YSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/14/2024 | 06/13/2025 | 1 | 566,989 | 176.18 | | 20,752 | | 14,699 | | 46,343 | | | (6,157) | | 2,374 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X3P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/29/2024 | 05/29/2025 | 1 | 912,995 | 175.51 | | 32,868 | | 21,731 | | 76,625 | | | (11,166) | | 3,709 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405VSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/29/2024 | 04/29/2025 | 1 | 624,864 | 185.38 | | 22,558 | | 13,050 | | 30,640 | | | (9,517) | | 2,375 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W59 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2024 | 05/09/2025 | 1 | 478,007 | 188.62 | | 17,208 | | 10,487 | | 19,640 | | | (6,789) | | 1,860 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z5S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/20/2024 | 06/20/2025 | 1 | 397,783 | 181.55 | | 14,559 | | 10,566 | | 24,671 | | | (4,069) | | 1,688 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z5L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/27/2024 | 06/27/2025 | 1 | 490,690 | 180.5 | | 17,959 | | 13,382 | | 31,970 | | | (4,674) | | 2,110 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/23/2024 | 04/23/2025 | 1 | 703,939 | 185.02 | | 25,412 | | 14,281 | | 35,383 | | | (11,140) | | 2,638 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/30/2024 | 04/30/2025 | 1 | 654,135 | 181.37 | | 23,614 | | 13,726 | | 40,430 | | | (9,899) | | 2,493 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/17/2024 | 05/16/2025 | 1 | 891,330 | 188.62 | | 31,999 | | 20,177 | | 36,764 | | | (11,956) | | 3,522 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/12/2024 | 04/11/2025 | 1 | 452,657 | 179.43 | | 16,341 | | 8,715 | | 31,510 | | | (7,677) | | 1,646 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2024 | 04/17/2025 | 1 | 283,625 | 178.01 | | 10,210 | | 5,616 | | 21,255 | | | (4,628) | | 1,047 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/03/2024 | 04/03/2025 | 1 | 370,952 | 184.63 | | 13,428 | | 6,807 | | 18,926 | | | (6,622) | | 1,320 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/17/2024 | 04/17/2025 | 1 | 347,078 | 176.51 | | 12,530 | | 6,834 | | 28,138 | | | (5,698) | | 1,281 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2024 | 05/06/2025 | 1 | 167,359 | 183.79 | | 6,025 | | 3,602 | | 9,143 | | | (2,426) | | 647 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2024 | 09/12/2025 | 1 | 707,327 | 186.26 | | 26,100 | | 25,085 | | 34,937 | | | (1,219) | | 3,448 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/03/2024 | 07/03/2025 | 1 | 536,591 | 177.99 | | 19,639 | | 15,002 | | 39,794 | | | (4,789) | | 2,333 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/05/2025 | 1 | 463,105 | 181.6 | | 17,042 | | 16,048 | | 28,791 | | | (1,124) | | 2,235 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 297,920 | 176.45 | | 10,904 | | 9,312 | | 23,739 | | | (1,613) | | 1,375 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 226,530 | 188.09 | | 8,359 | | 8,060 | | 10,165 | | | (321) | | 1,111 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/09/2024 | 09/09/2025 | 1 | 124,647 | 184.92 | | 4,599 | | 4,346 | | 6,586 | | | (265) | | 605 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 1,048,090 | 187.94 | | 38,360 | | 30,155 | | 46,454 | | | (8,431) | | 4,623 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 296,030 | 183.47 | | 10,864 | | 9,781 | | 16,684 | | | (1,161) | | 1,399 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/11/2025 | 1 | 441,625 | 187.94 | | 16,208 | | 12,706 | | 19,574 | | | (3,597) | | 1,948 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 293,700 | 186.7 | | 10,867 | | 10,747 | | 14,080 | | | (149) | | 1,458 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/24/2025 | 1 | 970,466 | 190.46 | | 35,907 | | 35,413 | | 38,266 | | | (590) | | 4,812 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/21/2024 | 08/21/2025 | 1 | 349,944 | 183.05 | | 12,843 | | 11,463 | | 20,150 | | | (1,407) | | 1,651 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2024 | 07/03/2025 | 1 | 907,335 | 178.06 | | 33,208 | | 25,438 | | 67,059 | | | (7,959) | | 3,945 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/30/2024 | 09/30/2025 | 1 | 92,898 | 191.61 | | 3,437 | | 3,437 | | 3,419 | | | | | 464 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/24/2024 | 07/24/2025 | 1 | 232,453 | 187.94 | | 8,531 | | 6,956 | | 10,266 | | | (1,589) | | 1,048 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 568,946 | 189.77 | | 20,994 | | 20,586 | | 23,355 | | | (577) | | 2,802 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 499,975 | 190.58 | | 18,499 | | 18,089 | | 19,650 | | | (558) | | 2,462 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/16/2025 | 1 | 781,488 | 187.94 | | 28,681 | | 22,755 | | 34,638 | | | (5,972) | | 3,477 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2025 | 1 | 670,887 | 177.67 | | 24,554 | | 18,940 | | 50,750 | | | (5,651) | | 2,943 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/01/2024 | 07/01/2025 | 1 | 505,359 | 177.51 | | 18,496 | | 13,910 | | 38,234 | | | (4,611) | | 2,189 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/10/2024 | 07/10/2025 | 1 | 392,970 | 180.86 | | 14,383 | | 11,173 | | 25,378 | | | (3,231) | | 1,730 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/06/2024 | 08/06/2025 | 1 | 544,272 | 177.12 | | 19,920 | | 16,957 | | 42,007 | | | (3,002) | | 2,508 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 50,621 | 181.6 | | 1,868 | | 1,760 | | 3,150 | | | (122) | | 245 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/31/2024 | 07/31/2025 | 1 | 218,330 | 187.94 | | 8,013 | | 6,688 | | 10,890 | | | (1,339) | | 996 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/26/2024 | 09/26/2025 | 1 | 237,607 | 187.62 | | 8,791 | | 8,767 | | 10,853 | | | (96) | | 1,182 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 475,968 | 179.16 | | 17,420 | | 15,049 | | 33,341 | | | (2,489) | | 2,200 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/27/2024 | 08/27/2025 | 1 | 525,944 | 187.26 | | 19,355 | | 17,595 | | 24,295 | | | (1,803) | | 2,504 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/15/2024 | 07/15/2025 | 1 | 351,737 | 187.94 | | 12,909 | | 10,206 | | 15,590 | | | (2,723) | | 1,562 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/05/2024 | 08/05/2025 | 1 | 281,923 | 174.59 | | 10,347 | | 8,779 | | 24,448 | | | (1,587) | | 1,297 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 332,757 | 187.94 | | 12,179 | | 10,020 | | 14,696 | | | (2,236) | | 1,503 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 572,396 | 186.35 | | 21,007 | | 18,965 | | 27,829 | | | (2,193) | | 2,705 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/15/2024 | 08/15/2025 | 1 | 296,868 | 181.03 | | 10,895 | | 9,597 | | 18,973 | | | (1,373) | | 1,388 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/02/2024 | 07/02/2025 | 1 | 907,629 | 178.73 | | 33,219 | | 25,144 | | 64,798 | | | (8,191) | | 3,939 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/18/2025 | 1 | 682,653 | 187.94 | | 24,985 | | 20,071 | | 30,257 | | | (5,065) | | 3,048 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/09/2025 | 1 | 972,772 | 176.72 | | 35,603 | | 27,561 | | 77,009 | | | (8,096) | | 4,275 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/13/2024 | 08/13/2025 | 1 | 972,478 | 179.27 | | 35,690 | | 31,069 | | 67,754 | | | (4,693) | | 4,531 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/26/2024 | 08/26/2025 | 1 | 142,462 | 187.28 | | 5,228 | | 4,739 | | 6,580 | | | (501) | | 677 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/29/2024 | 08/29/2025 | 1 | 339,252 | 188.96 | | 12,484 | | 11,513 | | 14,291 | | | (1,095) | | 1,620 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 670,241 | 191.75 | | 24,665 | | 22,810 | | 24,223 | | | (2,101) | | 3,201 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 462,272 | 187.16 | | 17,012 | | 15,512 | | 21,439 | | | (1,538) | | 2,204 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/10/2024 | 09/10/2025 | 1 | 749,102 | 184.11 | | 27,642 | | 26,195 | | 41,217 | | | (1,515) | | 3,641 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/26/2024 | 07/25/2025 | 1 | 617,802 | 187.94 | | 22,612 | | 18,655 | | 27,284 | | | (4,100) | | 2,791 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/18/2025 | 1 | 666,277 | 187.94 | | 24,386 | | 19,644 | | 29,531 | | | (4,891) | | 2,975 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2025 | 1 | 364,202 | 187.94 | | 13,330 | | 10,796 | | 16,104 | | | (2,556) | | 1,637 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/01/2024 | 08/01/2025 | 1 | 402,831 | 186.89 | | 14,784 | | 12,450 | | 18,817 | | | (2,430) | | 1,841 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 497,085 | 183.31 | | 18,342 | | 17,433 | | 28,446 | | | (955) | | 2,420 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/30/2024 | 07/30/2025 | 1 | 825,737 | 187.94 | | 30,222 | | 25,143 | | 36,335 | | | (5,134) | | 3,762 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/12/2024 | 08/12/2025 | 1 | 436,473 | 178.64 | | 16,019 | | 13,900 | | 31,348 | | | (2,150) | | 2,031 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/17/2025 | 1 | 422,241 | 187.94 | | 15,496 | | 12,337 | | 18,715 | | | (3,184) | | 1,882 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 836,250 | 184.35 | | 30,690 | | 25,916 | | 44,727 | | | (4,975) | | 3,822 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/14/2024 | 08/14/2025 | 1 | 426,391 | 179.96 | | 15,649 | | 13,666 | | 28,717 | | | (2,015) | | 1,990 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/17/2025 | 1 | 858,629 | 188.35 | | 31,683 | | 30,636 | | 37,974 | | | (1,128) | | 4,216 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/29/2024 | 07/29/2025 | 1 | 552,354 | 187.94 | | 20,271 | | 16,809 | | 24,335 | | | (3,499) | | 2,512 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/05/2024 | 09/05/2025 | 1 | 163,624 | 185.98 | | 6,021 | | 5,654 | | 8,182 | | | (412) | | 790 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2024 | 09/26/2025 | 1 | 577,406 | 190.54 | | 21,306 | | 21,306 | | 22,563 | | | (176) | | 2,871 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/19/2024 | 08/19/2025 | 1 | 159,933 | 182.29 | | 5,870 | | 5,207 | | 9,581 | | | (675) | | 752 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2024 | 08/20/2025 | 1 | 1,097,926 | 181.9 | | 40,294 | | 35,854 | | 67,059 | | | (4,526) | | 5,172 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/18/2025 | 1 | 250,696 | 187.39 | | 9,251 | | 8,970 | | 11,652 | | | (304) | | 1,233 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2024 | 09/12/2025 | 1 | 374,125 | 184.51 | | 13,805 | | 13,232 | | 20,175 | | | (681) | | 1,824 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2025 | 1 | 705,057 | 187.94 | | 25,876 | | 21,028 | | 31,175 | | | (4,892) | | 3,175 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/03/2024 | 09/03/2025 | 1 | 75,333 | 189.37 | | 2,772 | | 2,574 | | 3,147 | | | (205) | | 362 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2024 | 08/15/2025 | 1 | 791,325 | 181.46 | | 28,962 | | 25,584 | | 49,496 | | | (3,581) | | 3,699 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2025 | 1 | 724,516 | 179 | | 26,517 | | 22,845 | | 51,161 | | | (3,850) | | 3,349 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/04/2024 | 09/04/2025 | 1 | 664,105 | 189.1 | | 24,439 | | 22,756 | | 28,201 | | | (1,741) | | 3,200 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305L$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/30/2022 | 10/01/2024 | 1 | 1,765,701 | 202.36 | 65,684 | | | | | | | | (24,587) | | 462 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305L$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/30/2022 | 10/02/2024 | 1 | 1,578,768 | 202.36 | 58,730 | | | 81 | | | | | (21,954) | | 584 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305M$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/03/2022 | 10/03/2024 | 1 | 1,433,604 | 207.45 | 53,043 | | | 146 | | | | | (19,882) | | 650 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305M$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/04/2022 | 10/04/2024 | 1 | 1,434,246 | 210.46 | 53,067 | | | 218 | | | | | (19,891) | | 751 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2022 | 10/04/2024 | 1 | 1,038,976 | 210.46 | 38,338 | | | 158 | | | | | (14,390) | | 544 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/09/2024 | 1 | 2,009,228 | 208.26 | 74,140 | | | 815 | | | | | (27,714) | | 1,577 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/08/2024 | 1 | 2,475,177 | 208.26 | 91,334 | | | 879 | | | | | (34,188) | | 1,832 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/10/2022 | 10/10/2024 | 1 | 837,424 | 208.01 | 30,901 | | | 381 | | | | | (11,583) | | 693 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/11/2024 | 1 | 536,909 | 207.98 | 19,812 | | | 272 | | | | | (7,426) | | 466 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/12/2022 | 10/11/2024 | 1 | 751,344 | 207.27 | 27,649 | | | 380 | | | | | (10,378) | | 652 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/14/2022 | 10/15/2024 | 1 | 4,307,462 | 207.59 | 158,084 | | | 3,040 | | | | | (59,173) | | 4,366 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MST ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/14/2022 | 10/16/2024 | 1 | 721,702 | 207.59 | 26,486 | | | 545 | | | | | (9,901) | | 756 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305MSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/17/2022 | 10/17/2024 | 1 | 665,040 | 210.3 | 24,407 | | | 536 | | | | | (9,148) | | 718 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NS1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/18/2022 | 10/18/2024 | 1 | 1,526,146 | 210.46 | 56,010 | | | 1,306 | | | | | (20,994) | | 1,695 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/19/2022 | 10/18/2024 | 1 | 1,228,058 | 209.86 | 44,947 | | | 1,050 | | | | | (16,870) | | 1,364 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/23/2024 | 1 | 830,021 | 210.46 | 30,462 | | | 919 | | | | | (11,387) | | 1,042 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/22/2024 | 1 | 3,008,661 | 210.46 | 110,418 | | | 3,185 | | | | | (41,331) | | 3,693 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2022 | 10/24/2024 | 1 | 805,160 | 210.46 | 29,549 | | | 932 | | | | | (11,076) | | 1,032 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2022 | 10/25/2024 | 1 | 749,096 | 210.46 | 27,492 | | | 905 | | | | | (10,305) | | 980 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2022 | 10/25/2024 | 1 | 2,580,887 | 210.46 | 94,719 | | | 3,123 | | | | | (35,552) | | 3,377 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/28/2022 | 10/29/2024 | 1 | 2,888,825 | 210.46 | 106,020 | | | 4,078 | | | | | (39,685) | | 4,071 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/28/2022 | 10/30/2024 | 1 | 1,272,396 | 210.46 | 46,697 | | | 1,858 | | | | | (17,456) | | 1,824 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2022 | 10/31/2024 | 1 | 814,169 | 210.46 | 29,880 | | | 1,230 | | | | | (11,200) | | 1,186 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305NSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2022 | 11/01/2024 | 1 | 870,011 | 210.51 | 31,842 | | | 1,354 | | | | | (11,935) | | 1,288 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/02/2022 | 11/01/2024 | 1 | 1,297,843 | 207.66 | 47,501 | | | 2,023 | | 3 | | | (17,829) | | 1,921 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/04/2022 | 11/06/2024 | 1 | 941,944 | 208.69 | 34,475 | | | 1,702 | | | | | (12,887) | | 1,500 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/04/2022 | 11/05/2024 | 1 | 2,165,757 | 208.69 | 79,267 | | | 3,811 | | | | | (29,671) | | 3,401 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2022 | 11/07/2024 | 1 | 715,932 | 209.54 | 26,203 | | | 1,330 | | | | | (9,822) | | 1,155 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/08/2022 | 11/08/2024 | 1 | 1,167,236 | 210.72 | 42,721 | | | 2,227 | | | | | (16,013) | | 1,908 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2022 | 11/08/2024 | 1 | 1,700,424 | 208.2 | 62,236 | | | 3,262 | | 9 | | | (23,360) | | 2,779 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/11/2022 | 11/12/2024 | 1 | 2,770,575 | 218.04 | 101,957 | | | 5,882 | | | | | (38,164) | | 4,755 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/11/2022 | 11/13/2024 | 1 | 1,712,874 | 218.04 | 63,034 | | | 3,718 | | | | | (23,562) | | 2,974 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/14/2022 | 11/14/2024 | 1 | 963,233 | 216.87 | 35,447 | | | 2,139 | | | | | (13,287) | | 1,691 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2022 | 11/15/2024 | 1 | 745,864 | 217.43 | 27,448 | | | 1,694 | | | | | (10,288) | | 1,324 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/16/2022 | 11/15/2024 | 1 | 1,208,844 | 217.11 | 44,485 | | | 2,750 | | | | | (16,697) | | 2,146 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/18/2022 | 11/20/2024 | 1 | 1,190,761 | 217.58 | 43,701 | | | 2,997 | | | | | (16,336) | | 2,226 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/18/2022 | 11/19/2024 | 1 | 4,046,315 | 217.58 | 148,500 | | | 9,995 | | | | | (55,586) | | 7,488 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/21/2022 | 11/21/2024 | 1 | 958,472 | 217.85 | 35,176 | | | 2,461 | | | | | (13,185) | | 1,809 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/25/2022 | 11/26/2024 | 1 | 4,728,207 | 218.88 | 173,525 | | | 13,348 | | | | | (64,953) | | 9,342 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/25/2022 | 11/27/2024 | 1 | 601,913 | 218.88 | 22,090 | | | 1,727 | | | | | (8,257) | | 1,200 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2022 | 11/27/2024 | 1 | 1,380,287 | 218.03 | 50,657 | | | 3,966 | | | | | (19,014) | | 2,751 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/29/2022 | 11/29/2024 | 1 | 861,939 | 218.82 | 31,719 | | | 2,567 | | | | | (11,889) | | 1,747 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/30/2022 | 11/29/2024 | 1 | 1,395,938 | 218.88 | 51,371 | | | 4,163 | | | | | (19,282) | | 2,830 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/02/2022 | 12/03/2024 | 1 | 2,846,862 | 219.01 | 104,765 | | | 9,066 | | | | | (39,215) | | 5,960 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/02/2022 | 12/04/2024 | 1 | 1,768,880 | 219.01 | 65,095 | | | 5,715 | | | | | (24,333) | | 3,732 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2022 | 12/05/2024 | 1 | 540,443 | 215.44 | 19,888 | | | 1,773 | | 25 | | | (7,455) | | 1,149 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2022 | 12/06/2024 | 1 | 1,184,260 | 213.5 | 43,581 | | | 3,946 | | 222 | | | (16,335) | | 2,537 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/07/2022 | 12/06/2024 | 1 | 1,810,090 | 213.22 | 66,611 | | | 6,039 | | 424 | | | (25,002) | | 3,878 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/06/2024 | 1 | 80,252 | 214.18 | 2,953 | | | 269 | | 7 | | | (1,110) | | 172 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/09/2022 | 12/11/2024 | 1 | 745,786 | 213.25 | 27,445 | | | 2,673 | | 245 | | | (10,259) | | 1,656 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/09/2022 | 12/10/2024 | 1 | 2,707,382 | 213.25 | 99,632 | | | 9,580 | | 762 | | | (37,294) | | 5,970 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/12/2022 | 12/12/2024 | 1 | 863,368 | 215.52 | 31,772 | | | 3,138 | | 40 | | | (11,909) | | 1,931 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2022 | 12/13/2024 | 1 | 1,146,024 | 216.19 | 42,288 | | | 4,235 | | 18 | | | (15,851) | | 2,580 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/14/2022 | 12/13/2024 | 1 | 724,919 | 215.05 | 26,677 | | | 2,675 | | 67 | | | (10,013) | | 1,632 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/16/2022 | 12/18/2024 | 1 | 869,022 | 206.79 | 32,067 | | | 3,431 | | 2,479 | | | (11,987) | | 2,021 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/16/2022 | 12/17/2024 | 1 | 2,727,148 | 206.79 | 100,632 | | | 10,644 | | 7,649 | | | (37,668) | | 6,303 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2022 | 12/19/2024 | 1 | 506,601 | 204.89 | 18,694 | | | 2,026 | | 2,126 | | | (7,007) | | 1,186 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2022 | 12/20/2024 | 1 | 784,665 | 205.1 | 28,954 | | | 3,177 | | 3,214 | | | (10,853) | | 1,848 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/20/2024 | 1 | 1,094,767 | 207.61 | 40,287 | | | 4,427 | | 2,689 | | | (15,122) | | 2,579 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/23/2022 | 12/26/2024 | 1 | 3,457,943 | 207.63 | 127,252 | | | 15,012 | | 8,993 | | | (47,503) | | 8,441 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2022 | 12/27/2024 | 2 | 886,517 | 207.93 | 32,725 | | | 3,908 | | 2,174 | | | (12,270) | | 2,176 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305RSW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/27/2024 | 1 | 765,151 | 205.61 | 28,081 | | | 3,356 | | 3,014 | | | (10,540) | | 1,879 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/30/2022 | 12/31/2024 | 1 | 2,063,302 | 208.08 | 75,723 | | | 9,478 | | 5,057 | | | (28,344) | | 5,179 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/30/2022 | 01/02/2025 | 1 | 253,761 | 208.08 | 9,338 | | | 1,191 | | 720 | | | (3,486) | | 644 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/03/2023 | 01/03/2025 | 1 | 489,149 | 208.1 | 18,001 | | | 2,321 | | 1,457 | | | (6,747) | | 1,248 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/04/2023 | 01/03/2025 | 1 | 466,651 | 211.16 | 17,266 | | | 2,229 | | 729 | | | (6,481) | | 1,190 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2025 | 1 | 645,465 | 213.76 | 23,947 | | | 3,252 | | 755 | | | (8,951) | | 1,689 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/07/2025 | 1 | 2,052,721 | 213.76 | 76,156 | | | 10,252 | | 2,305 | | | (28,506) | | 5,345 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/09/2023 | 01/09/2025 | 1 | 615,561 | 212.54 | 22,837 | | | 3,133 | | 985 | | | (8,560) | | 1,619 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2023 | 01/10/2025 | 1 | 1,235,152 | 213.08 | 45,824 | | | 6,349 | | 1,855 | | | (17,176) | | 3,265 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2023 | 01/10/2025 | 1 | 696,046 | 214.42 | 25,823 | | | 3,583 | | 779 | | | (9,693) | | 1,840 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/16/2025 | 1 | 359,802 | 214.66 | 13,349 | | | 1,959 | | 436 | | | (4,983) | | 979 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/14/2025 | 1 | 2,053,825 | 214.66 | 76,197 | | | 11,005 | | 2,392 | | | (28,522) | | 5,534 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/15/2025 | 1 | 1,338,150 | 214.66 | 49,645 | | | 7,229 | | 1,621 | | | (18,558) | | 3,623 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2023 | 01/17/2025 | 1 | 859,708 | 214.21 | 31,895 | | | 4,725 | | 1,164 | | | (11,955) | | 2,349 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/18/2023 | 01/17/2025 | 1 | 768,165 | 211.77 | 28,499 | | | 4,228 | | 1,705 | | | (10,697) | | 2,099 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2025 | 1 | 2,784,169 | 211.98 | 103,293 | | | 16,011 | | 6,304 | | | (38,611) | | 7,780 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/23/2025 | 1 | 783,755 | 213.06 | 29,077 | | | 4,547 | | 1,435 | | | (10,899) | | 2,200 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/24/2023 | 01/24/2025 | 1 | 625,920 | 213.21 | 23,222 | | | 3,663 | | 1,145 | | | (8,704) | | 1,764 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2023 | 01/24/2025 | 1 | 975,172 | 213.75 | 36,081 | | | 5,700 | | 1,597 | | | (13,543) | | 2,749 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305US0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/27/2023 | 01/28/2025 | 1 | 1,661,442 | 215.65 | 61,473 | | | 10,049 | | 1,926 | | | (23,011) | | 4,763 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305US4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2023 | 01/30/2025 | 1 | 539,238 | 213.33 | 19,952 | | | 3,312 | | 1,011 | | | (7,479) | | 1,559 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305US7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2023 | 01/31/2025 | 1 | 598,300 | 216.4 | 22,137 | | | 3,705 | | 581 | | | (8,298) | | 1,737 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/03/2023 | 02/04/2025 | 1 | 1,487,994 | 215.4 | 55,056 | | | 9,529 | | 2,418 | | | (20,608) | | 4,389 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/03/2023 | 02/05/2025 | 1 | 480,189 | 215.4 | 17,767 | | | 3,095 | | 803 | | | (6,641) | | 1,422 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2023 | 02/06/2025 | 1 | 198,311 | 214.07 | 7,318 | | | 1,285 | | 435 | | | (2,743) | | 589 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2025 | 1 | 453,640 | 215.78 | 16,739 | | | 2,962 | | 778 | | | (6,274) | | 1,354 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2023 | 02/07/2025 | 1 | 703,059 | 213.72 | 25,873 | | | 4,585 | | 1,678 | | | (9,711) | | 2,098 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/10/2023 | 02/12/2025 | 1 | 439,401 | 214.44 | 16,214 | | | 2,980 | | 1,045 | | | (6,061) | | 1,336 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/10/2023 | 02/11/2025 | 1 | 1,534,866 | 214.44 | 56,637 | | | 10,347 | | 3,579 | | | (21,200) | | 4,650 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2023 | 02/13/2025 | 1 | 429,741 | 216.45 | 15,814 | | | 2,929 | | 735 | | | (5,928) | | 1,312 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/14/2023 | 02/14/2025 | 1 | 674,601 | 214.79 | 24,758 | | | 4,619 | | 1,539 | | | (9,280) | | 2,066 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/15/2023 | 02/14/2025 | 1 | 158,634 | 215.64 | 5,790 | | | 1,082 | | 316 | | | (2,173) | | 486 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/17/2023 | 02/19/2025 | 1 | 988,151 | 215.94 | 36,265 | | | 7,024 | | 2,013 | | | (13,556) | | 3,082 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/17/2023 | 02/20/2025 | 1 | 820,560 | 215.94 | 30,115 | | | 5,866 | | 1,672 | | | (11,242) | | 2,568 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSM ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/17/2023 | 02/18/2025 | 1 | 1,516,936 | 215.94 | 55,672 | | | 10,721 | | 3,021 | | | (20,839) | | 4,714 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/21/2023 | 02/21/2025 | 1 | 343,856 | 209.98 | 12,620 | | | 2,475 | | 1,638 | | | (4,730) | | 1,080 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/21/2025 | 1 | 512,959 | 209.25 | 18,774 | | | 3,688 | | 2,672 | | | (7,047) | | 1,611 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/24/2023 | 02/25/2025 | 1 | 1,546,214 | 208.26 | 56,591 | | | 11,427 | | 9,207 | | | (21,183) | | 4,923 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/S4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/24/2023 | 02/26/2025 | 1 | 591,481 | 208.26 | 21,648 | | | 4,395 | | 3,550 | | | (8,092) | | 1,890 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/SA ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2023 | 02/27/2025 | 1 | 532,397 | 207.62 | 19,486 | | | 3,983 | | 3,462 | | | (7,304) | | 1,706 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/SE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/28/2023 | 02/28/2025 | 1 | 493,341 | 205.57 | 18,056 | | | 3,715 | | 4,056 | | | (6,768) | | 1,587 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/SI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2023 | 02/28/2025 | 1 | 449,007 | 203.49 | 16,389 | | | 3,377 | | 4,612 | | | (6,151) | | 1,444 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/SQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/03/2023 | 03/05/2025 | 1 | 570,601 | 208.71 | 20,428 | | | 4,343 | | 3,636 | | | (7,636) | | 1,865 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/SR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/03/2023 | 03/04/2025 | 1 | 1,040,982 | 208.71 | 37,267 | | | 7,883 | | 6,534 | | | (13,950) | | 3,392 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W/SY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2023 | 03/06/2025 | 1 | 745,737 | 208.59 | 26,697 | | | 5,713 | | 4,862 | | | (10,007) | | 2,445 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/S2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2025 | 1 | 476,253 | 204.28 | 17,050 | | | 3,672 | | 4,966 | | | (6,391) | | 1,567 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/S5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/07/2025 | 1 | 929,743 | 204.14 | 33,099 | | | 7,138 | | 9,792 | | | (12,423) | | 3,059 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/SC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/10/2023 | 03/12/2025 | 1 | 271,109 | 192.97 | 9,787 | | | 2,175 | | 7,699 | | | (3,658) | | 906 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/SD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/20/2023 | 03/11/2025 | 2 | 889,774 | 192.97 | 32,453 | | | 7,270 | | 25,222 | | | (12,307) | | 2,964 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/SK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 03/13/2025 | 1 | 208,987 | 192.16 | 7,649 | | | 1,710 | | 6,308 | | | (2,867) | | 700 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/SO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2023 | 03/14/2025 | 1 | 666,931 | 193.76 | 24,210 | | | 5,446 | | 17,865 | | | (9,074) | | 2,242 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/SS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2023 | 03/14/2025 | 1 | 866,145 | 192.68 | 31,788 | | | 7,161 | | 25,173 | | | (11,931) | | 2,912 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X/SW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/16/2023 | 03/14/2025 | 1 | 170,423 | 193.73 | 6,220 | | | 1,407 | | 4,574 | | | (2,338) | | 573 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/17/2023 | 03/18/2025 | 1 | 1,126,255 | 191.67 | 41,334 | | | 9,539 | | 35,374 | | | (15,472) | | 3,832 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/17/2023 | 03/19/2025 | 1 | 724,546 | 191.67 | 26,591 | | | 6,164 | | 22,757 | | | (9,940) | | 2,472 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/20/2023 | 03/20/2025 | 1 | 783,964 | 193.45 | 28,771 | | | 6,709 | | 21,600 | | | (10,784) | | 2,683 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/21/2023 | 03/21/2025 | 1 | 1,037,851 | 194.07 | 37,882 | | | 8,886 | | 27,328 | | | (14,199) | | 3,562 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/21/2025 | 1 | 129,959 | 191.91 | 4,731 | | | 1,111 | | 4,016 | | | (1,776) | | 446 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/23/2023 | 03/21/2025 | 1 | 54,621 | 191.11 | 1,999 | | | 472 | | 1,789 | | | (751) | | 187 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/24/2023 | 03/25/2025 | 1 | 1,250,937 | 192.71 | 46,034 | | | 11,066 | | 36,481 | | | (17,231) | | 4,343 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/24/2023 | 03/26/2025 | 1 | 350,187 | 192.71 | 12,887 | | | 3,111 | | 10,212 | | | (4,817) | | 1,219 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/27/2023 | 03/27/2025 | 1 | 254,211 | 194.18 | 9,304 | | | 2,259 | | 6,638 | | | (3,487) | | 888 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2023 | 03/28/2025 | 1 | 420,315 | 194.58 | 15,341 | | | 3,746 | | 10,649 | | | (5,750) | | 1,472 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/29/2023 | 03/28/2025 | 1 | 617,236 | 197.44 | 22,467 | | | 5,493 | | 12,473 | | | (8,433) | | 2,161 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/30/2023 | 03/28/2025 | 1 | 69,454 | 198.34 | 2,528 | | | 621 | | 1,306 | | | (950) | | 243 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/31/2023 | 04/01/2025 | 1 | 831,741 | 200.96 | 30,359 | | | 7,590 | | 12,706 | | | (11,364) | | 2,945 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/31/2023 | 04/02/2025 | 1 | 617,686 | 200.96 | 22,607 | | | 5,675 | | 9,559 | | | (8,451) | | 2,193 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/03/2023 | 04/03/2025 | 1 | 713,313 | 201.74 | 26,036 | | | 6,571 | | 10,395 | | | (9,759) | | 2,539 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/04/2023 | 04/04/2025 | 1 | 277,741 | 200.17 | 10,388 | | | 2,636 | | 4,676 | | | (3,894) | | 991 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2023 | 04/04/2025 | 1 | 480,691 | 201.86 | 17,978 | | | 4,569 | | 7,001 | | | (6,748) | | 1,716 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/09/2025 | 1 | 731,648 | 202.36 | 27,364 | | | 7,122 | | 10,558 | | | (10,215) | | 2,646 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/08/2025 | 1 | 809,377 | 202.36 | 30,271 | | | 7,848 | | 11,599 | | | (11,315) | | 2,920 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/10/2025 | 1 | 788,087 | 202.64 | 29,317 | | | 7,681 | | 11,123 | | | (10,989) | | 2,858 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 04/11/2025 | 1 | 168,413 | 203.94 | 6,265 | | | 1,650 | | 2,139 | | | (2,348) | | 612 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/13/2023 | 04/11/2025 | 1 | 110,932 | 204.99 | 4,138 | | | 1,096 | | 1,283 | | | (1,555) | | 403 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/14/2023 | 04/16/2025 | 1 | 586,594 | 203.4 | 21,821 | | | 5,897 | | 7,902 | | | (8,157) | | 2,160 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/14/2023 | 04/15/2025 | 1 | 1,207,700 | 203.4 | 44,926 | | | 12,096 | | 16,852 | | | (16,817) | | 4,436 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/17/2023 | 04/17/2025 | 1 | 566,871 | 205.58 | 21,031 | | | 5,712 | | 6,342 | | | (7,883) | | 2,093 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2023 | 04/17/2025 | 1 | 196,360 | 205.55 | 7,246 | | | 1,971 | | 2,197 | | | (2,720) | | 725 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2023 | 04/17/2025 | 1 | 697,326 | 205.07 | 25,801 | | | 7,027 | | 8,161 | | | (9,698) | | 2,574 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/21/2023 | 04/22/2025 | 1 | 1,106,836 | 203.78 | 41,064 | | | 11,450 | | 14,556 | | | (15,371) | | 4,137 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/23/2025 | 2 | 560,167 | 203.78 | 20,781 | | | 5,823 | | 7,367 | | | (7,798) | | 2,099 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/24/2025 | 1 | 164,786 | 204.67 | 6,114 | | | 1,719 | | 2,013 | | | (2,292) | | 619 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/25/2023 | 04/25/2025 | 1 | 269,677 | 199.69 | 10,059 | | | 2,842 | | 4,956 | | | (3,770) | | 1,015 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2023 | 04/25/2025 | 1 | 515,765 | 191.34 | 19,186 | | | 5,429 | | 17,333 | | | (7,201) | | 1,942 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/27/2023 | 04/25/2025 | 1 | 68,564 | 198.61 | 2,551 | | | 725 | | 1,367 | | | (959) | | 258 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/28/2023 | 04/29/2025 | 1 | 1,347,534 | 201.72 | 50,128 | | | 14,460 | | 21,110 | | | (18,764) | | 5,123 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/28/2023 | 04/30/2025 | 1 | 685,511 | 201.72 | 25,432 | | | 7,361 | | 10,739 | | | (9,507) | | 2,612 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/01/2023 | 05/01/2025 | 1 | 302,487 | 202.28 | 11,222 | | | 3,264 | | 4,576 | | | (4,206) | | 1,155 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/02/2023 | 05/02/2025 | 1 | 179,907 | 199.33 | 6,711 | | | 1,961 | | 3,457 | | | (2,515) | | 689 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2023 | 05/02/2025 | 1 | 678,905 | 197.76 | 25,323 | | | 7,409 | | 14,693 | | | (9,505) | | 2,599 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/04/2023 | 05/02/2025 | 1 | 111,736 | 196.94 | 4,179 | | | 1,228 | | 2,570 | | | (1,571) | | 428 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/05/2023 | 05/07/2025 | 1 | 1,035,244 | 199.65 | 38,511 | | | 11,516 | | 20,015 | | | (14,396) | | 4,009 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 05/06/2025 | 2 | 991,895 | 199.65 | 35,062 | | | 10,469 | | 19,078 | | | (13,147) | | 3,833 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2025 | 1 | 433,657 | 199.14 | 16,132 | | | 4,846 | | 8,732 | | | (6,047) | | 1,683 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2023 | 05/09/2025 | 1 | 485,149 | 198.67 | 18,048 | | | 5,446 | | 10,134 | | | (6,765) | | 1,888 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2023 | 05/09/2025 | 1 | 241,475 | 198.54 | 8,983 | | | 2,715 | | 5,096 | | | (3,372) | | 939 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/11/2023 | 05/09/2025 | 1 | 56,157 | 197.83 | 2,095 | | | 636 | | 1,249 | | | (787) | | 218 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/12/2023 | 05/13/2025 | 1 | 1,389,063 | 197.98 | 51,673 | | | 15,899 | | 30,731 | | | (19,342) | | 5,453 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/12/2023 | 05/14/2025 | 1 | 400,695 | 197.98 | 14,906 | | | 4,601 | | 8,885 | | | (5,572) | | 1,576 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2023 | 05/15/2025 | 1 | 349,480 | 197.81 | 13,001 | | | 4,030 | | 7,844 | | | (4,873) | | 1,378 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/16/2023 | 05/16/2025 | 1 | 719,515 | 192.46 | 26,694 | | | 8,312 | | 23,253 | | | (10,006) | | 2,843 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/18/2023 | 05/16/2025 | 1 | 838,174 | 195.35 | 30,034 | | | 9,404 | | 22,354 | | | (11,288) | | 3,312 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/19/2023 | 05/20/2025 | 1 | 917,513 | 195.73 | 33,948 | | | 10,772 | | 23,907 | | | (12,707) | | 3,657 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2025 | 1 | 654,345 | 195.67 | 24,145 | | | 7,717 | | 17,088 | | | (9,050) | | 2,620 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/23/2025 | 1 | 616,664 | 193.27 | 22,755 | | | 7,304 | | 18,921 | | | (8,529) | | 2,474 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2023 | 05/23/2025 | 1 | 858,377 | 190.02 | 31,588 | | | 10,153 | | 32,434 | | | (11,856) | | 3,444 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/25/2023 | 05/23/2025 | 1 | 93,784 | 188.44 | 3,451 | | | 1,115 | | 3,902 | | | (1,297) | | 376 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/26/2023 | 05/27/2025 | 1 | 996,856 | 189.61 | 36,585 | | | 11,977 | | 38,538 | | | (13,694) | | 4,033 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/26/2023 | 05/29/2025 | 1 | 542,304 | 189.61 | 19,903 | | | 6,552 | | 20,936 | | | (7,430) | | 2,203 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/26/2023 | 05/28/2025 | 1 | 1,159,867 | 189.61 | 42,567 | | | 13,975 | | 44,840 | | | (15,912) | | 4,703 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/30/2023 | 05/30/2025 | 1 | 415,772 | 188.75 | 15,300 | | | 5,058 | | 16,917 | | | (5,735) | | 1,693 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/31/2023 | 05/30/2025 | 1 | 347,129 | 188.1 | 12,809 | | | 4,240 | | 14,690 | | | (4,808) | | 1,413 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/02/2023 | 06/04/2025 | 1 | 454,339 | 195.63 | 16,720 | | | 5,642 | | 12,216 | | | (6,250) | | 1,869 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/02/2023 | 06/03/2025 | 1 | 1,405,935 | 195.63 | 51,738 | | | 17,412 | | 37,659 | | | (19,367) | | 5,771 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/05/2023 | 06/05/2025 | 1 | 398,337 | 194.7 | 14,659 | | | 4,967 | | 11,416 | | | (5,495) | | 1,642 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/06/2023 | 06/06/2025 | 1 | 438,570 | 195.33 | 16,139 | | | 5,490 | | 12,080 | | | (6,050) | | 1,811 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2023 | 06/06/2025 | 1 | 676,058 | 195.63 | 24,744 | | | 8,429 | | 18,282 | | | (9,287) | | 2,792 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/09/2023 | 06/11/2025 | 1 | 553,633 | 195.63 | 20,429 | | | 7,090 | | 15,084 | | | (7,637) | | 2,309 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/09/2023 | 06/10/2025 | 1 | 1,029,157 | 195.63 | 37,976 | | | 13,146 | | 28,040 | | | (14,215) | | 4,284 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/12/2023 | 06/12/2025 | 1 | 454,079 | 195.63 | 16,756 | | | 5,838 | | 12,395 | | | (6,280) | | 1,898 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/13/2023 | 06/13/2025 | 1 | 452,760 | 195.63 | 16,707 | | | 5,844 | | 12,359 | | | (6,262) | | 1,896 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/14/2023 | 06/13/2025 | 1 | 585,194 | 195.63 | 21,535 | | | 7,543 | | 15,974 | | | (8,083) | | 2,450 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/16/2023 | 06/17/2025 | 1 | 1,265,216 | 195.63 | 46,560 | | | 16,587 | | 34,601 | | | (17,428) | | 5,339 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/16/2023 | 06/18/2025 | 1 | 817,616 | 195.63 | 30,088 | | | 10,746 | | 22,360 | | | (11,247) | | 3,457 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/20/2023 | 06/20/2025 | 1 | 556,307 | 195.63 | 20,528 | | | 7,378 | | 15,214 | | | (7,694) | | 2,361 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/21/2023 | 06/20/2025 | 1 | 950,365 | 195.63 | 34,973 | | | 12,587 | | 25,991 | | | (13,127) | | 4,034 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/23/2023 | 06/25/2025 | 1 | 601,443 | 195.63 | 22,133 | | | 8,106 | | 16,418 | | | (8,273) | | 2,577 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/23/2023 | 06/24/2025 | 1 | 1,392,924 | 195.63 | 51,260 | | | 18,729 | | 38,023 | | | (19,187) | | 5,957 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/27/2023 | 06/27/2025 | 1 | 1,056,884 | 195.63 | 38,893 | | | 14,352 | | 28,850 | | | (14,578) | | 4,545 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2023 | 06/27/2025 | 1 | 545,427 | 195.63 | 20,017 | | | 7,396 | | 14,889 | | | (7,513) | | 2,346 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/30/2023 | 07/01/2025 | 1 | 1,040,787 | 195.63 | 38,197 | | | 14,344 | | 28,517 | | | (14,298) | | 4,509 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/30/2023 | 07/02/2025 | 1 | 339,596 | 195.63 | 12,497 | | | 4,704 | | 9,357 | | | (4,672) | | 1,474 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/03/2023 | 07/03/2025 | 1 | 455,282 | 196.08 | 16,936 | | | 6,398 | | 12,236 | | | (6,348) | | 1,980 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2023 | 07/03/2025 | 1 | 441,381 | 195.12 | 16,375 | | | 6,194 | | 12,600 | | | (6,155) | | 1,919 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/07/2023 | 07/08/2025 | 1 | 653,706 | 191.17 | 24,318 | | | 9,353 | | 24,039 | | | (9,103) | | 2,868 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/07/2023 | 07/09/2025 | 1 | 1,256,663 | 191.17 | 46,748 | | | 18,019 | | 46,277 | | | (17,475) | | 5,523 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/10/2023 | 07/10/2025 | 1 | 620,354 | 192.32 | 23,077 | | | 8,927 | | 21,354 | | | (8,650) | | 2,731 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/11/2023 | 07/11/2025 | 1 | 200,390 | 196.14 | 7,454 | | | 2,894 | | 5,476 | | | (2,794) | | 884 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2023 | 07/11/2025 | 1 | 767,335 | 197.63 | 28,545 | | | 11,096 | | 19,103 | | | (10,714) | | 3,384 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/14/2023 | 07/15/2025 | 1 | 957,923 | 197.36 | 35,731 | | | 14,086 | | 24,316 | | | (13,375) | | 4,255 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/14/2023 | 07/16/2025 | 1 | 615,973 | 197.36 | 22,976 | | | 9,077 | | 15,636 | | | (8,588) | | 2,741 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/18/2023 | 07/18/2025 | 1 | 625,139 | 196.57 | 23,318 | | | 9,276 | | 16,665 | | | (8,740) | | 2,791 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/23/2025 | 1 | 148,607 | 203.45 | 5,528 | | | 2,237 | | 2,535 | | | (2,066) | | 669 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/22/2025 | 1 | 1,231,005 | 203.45 | 45,793 | | | 18,493 | | 20,996 | | | (17,141) | | 5,533 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/24/2023 | 07/24/2025 | 1 | 990,794 | 203.45 | 36,858 | | | 14,965 | | 16,899 | | | (13,815) | | 4,469 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2023 | 07/25/2025 | 1 | 191,484 | 203.45 | 7,123 | | | 2,902 | | 3,266 | | | (2,670) | | 865 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/26/2023 | 07/25/2025 | 1 | 702,854 | 203.45 | 26,076 | | | 10,638 | | 11,988 | | | (9,787) | | 3,175 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/28/2023 | 07/30/2025 | 1 | 376,451 | 203.45 | 14,004 | | | 5,801 | | 6,421 | | | (5,235) | | 1,715 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/28/2023 | 07/29/2025 | 1 | 813,012 | 203.45 | 30,244 | | | 12,505 | | 13,867 | | | (11,321) | | 3,698 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/31/2023 | 07/31/2025 | 1 | 449,773 | 203.45 | 16,732 | | | 6,954 | | 7,671 | | | (6,271) | | 2,052 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/01/2023 | 08/01/2025 | 1 | 233,109 | 201.89 | 8,672 | | | 3,616 | | 4,445 | | | (3,250) | | 1,065 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2023 | 08/01/2025 | 1 | 358,879 | 200.66 | 13,350 | | | 5,575 | | 7,404 | | | (5,011) | | 1,640 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/04/2023 | 08/05/2025 | 1 | 1,310,370 | 196.28 | 48,877 | | | 20,679 | | 36,251 | | | (18,295) | | 6,028 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2023 | 08/07/2025 | 1 | 105,404 | 199.65 | 3,995 | | | 1,699 | | 2,381 | | | (1,497) | | 486 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2023 | 08/08/2025 | 1 | 169,739 | 196.88 | 6,433 | | | 2,744 | | 4,561 | | | (2,411) | | 785 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2023 | 08/08/2025 | 1 | 313,971 | 197.18 | 11,868 | | | 5,070 | | 8,280 | | | (4,455) | | 1,451 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2023 | 08/12/2025 | 1 | 737,518 | 197.59 | 27,878 | | | 12,063 | | 19,074 | | | (10,435) | | 3,431 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2023 | 08/13/2025 | 1 | 488,232 | 197.59 | 18,455 | | | 8,000 | | 12,627 | | | (6,899) | | 2,275 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2023 | 08/15/2025 | 1 | 507,286 | 190.81 | 19,461 | | | 8,501 | | 19,434 | | | (7,304) | | 2,371 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2023 | 08/15/2025 | 1 | 563,296 | 189.01 | 21,236 | | | 9,276 | | 23,812 | | | (7,971) | | 2,633 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/18/2023 | 08/19/2025 | 1 | 210,796 | 187.26 | 7,968 | | | 3,524 | | 9,782 | | | (2,983) | | 991 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/18/2023 | 08/20/2025 | 1 | 61,034 | 187.26 | 2,307 | | | 1,022 | | 2,832 | | | (862) | | 288 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/21/2023 | 08/21/2025 | 1 | 226,960 | 186.64 | 8,556 | | | 3,803 | | 10,871 | | | (3,207) | | 1,071 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2025 | 1 | 137,902 | 186.27 | 5,199 | | | 2,318 | | 6,730 | | | (1,949) | | 652 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2023 | 08/22/2025 | 1 | 98,264 | 188.36 | 3,705 | | | 1,654 | | 4,293 | | | (1,390) | | 464 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/26/2025 | 1 | 144,057 | 187.94 | 5,431 | | | 2,454 | | 6,423 | | | (2,033) | | 685 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/27/2025 | 1 | 128,439 | 187.94 | 4,842 | | | 2,192 | | 5,720 | | | (1,810) | | 612 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2023 | 08/28/2025 | 1 | 89,513 | 189.41 | 3,375 | | | 1,532 | | 3,682 | | | (1,265) | | 427 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/29/2023 | 08/29/2025 | 1 | 184,548 | 191.39 | 6,976 | | | 3,177 | | 6,808 | | | (2,615) | | 881 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2023 | 08/29/2025 | 1 | 67,498 | 191.87 | 2,545 | | | 1,160 | | 2,424 | | | (955) | | 322 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/04/2025 | 1 | 90,101 | 189.45 | 3,406 | | | 1,579 | | 3,752 | | | (1,271) | | 434 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/03/2025 | 1 | 188,516 | 189.45 | 7,126 | | | 3,299 | | 7,841 | | | (2,664) | | 907 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/05/2023 | 09/05/2025 | 1 | 68,650 | 182.8 | 2,588 | | | 1,204 | | 4,026 | | | (970) | | 331 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 09/05/2025 | 1 | 54,461 | 181.08 | 2,048 | | | 954 | | 3,474 | | | (769) | | 263 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/07/2023 | 09/05/2025 | 1 | 226,083 | 182.02 | 8,523 | | | 3,985 | | 13,775 | | | (3,204) | | 1,091 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/09/2025 | 1 | 146,026 | 182.21 | 5,505 | | | 2,594 | | 8,824 | | | (2,061) | | 709 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/10/2025 | 1 | 129,128 | 182.21 | 4,868 | | | 2,297 | | 7,803 | | | (1,820) | | 628 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/08/2025 | 1 | 308,019 | 182.21 | 11,612 | | | 5,463 | | 18,612 | | | (4,353) | | 1,493 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2023 | 09/11/2025 | 1 | 141,416 | 182.6 | 5,331 | | | 2,523 | | 8,380 | | | (1,998) | | 688 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2023 | 09/12/2025 | 1 | 117,025 | 182.56 | 4,353 | | | 2,066 | | 6,949 | | | (1,632) | | 571 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2023 | 09/12/2025 | 1 | 343,632 | 182.57 | 12,783 | | | 6,075 | | 20,384 | | | (4,798) | | 1,675 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/14/2023 | 09/12/2025 | 1 | 115,082 | 184.84 | 4,281 | | | 2,043 | | 6,102 | | | (1,609) | | 561 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/15/2023 | 09/16/2025 | 1 | 166,780 | 182.85 | 6,204 | | | 2,983 | | 9,742 | | | (2,322) | | 818 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/15/2023 | 09/17/2025 | 1 | 91,459 | 182.85 | 3,402 | | | 1,638 | | 5,342 | | | (1,272) | | 449 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 09/18/2025 | 1 | 338,847 | 182.7 | 12,605 | | | 6,086 | | 19,919 | | | (4,725) | | 1,666 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2023 | 09/19/2025 | 1 | 295,494 | 182.29 | 10,992 | | | 5,323 | | 17,701 | | | (4,120) | | 1,455 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2023 | 09/19/2025 | 1 | 106,490 | 182.16 | 3,951 | | | 1,916 | | 6,419 | | | (1,483) | | 524 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/21/2023 | 09/19/2025 | 1 | 244,394 | 176.78 | 9,067 | | | 4,415 | | 18,968 | | | (3,408) | | 1,203 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/23/2025 | 1 | 74,939 | 175.23 | 2,780 | | | 1,363 | | 6,214 | | | (1,041) | | 371 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/24/2025 | 1 | 86,974 | 175.23 | 3,227 | | | 1,585 | | 7,207 | | | (1,206) | | 431 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2023 | 09/25/2025 | 2 | 729,139 | 175.16 | 26,720 | | | 13,160 | | 60,526 | | | (10,017) | | 3,621 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/26/2023 | 09/26/2025 | 1 | 55,619 | 171 | 2,069 | | | 1,022 | | 5,526 | | | (776) | | 277 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2023 | 09/26/2025 | 1 | 203,499 | 169.45 | 7,550 | | | 3,733 | | 21,568 | | | (2,834) | | 1,012 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/28/2023 | 09/26/2025 | 1 | 154,727 | 169.8 | 5,740 | | | 2,850 | | 16,165 | | | (2,158) | | 769 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 09/29/2025 | 1 | 180,812 | 169.32 | 6,726 | | | 3,358 | | 19,211 | | | (2,521) | | 903 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 10/01/2025 | 1 | 109,791 | 169.32 | 4,084 | | | 2,045 | | 11,704 | | | (1,527) | | 550 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/02/2023 | 10/02/2025 | 1 | 837,204 | 166.87 | 31,060 | | | 15,594 | | 98,688 | | | (11,642) | | 4,197 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/03/2025 | 1 | 381,374 | 166.62 | 13,939 | | | 7,066 | | 45,434 | | | (5,239) | | 1,915 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/03/2025 | 1 | 67,122 | 166.03 | 2,497 | | | 1,266 | | 8,187 | | | (938) | | 337 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/06/2025 | 1 | 203,145 | 166.97 | 7,557 | | | 3,851 | | 23,895 | | | (2,833) | | 1,024 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/09/2025 | 1 | 248,410 | 169.1 | 9,241 | | | 4,728 | | 26,795 | | | (3,464) | | 1,257 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/10/2025 | 1 | 267,198 | 170.54 | 9,966 | | | 5,113 | | 27,152 | | | (3,736) | | 1,354 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2023 | 10/10/2025 | 1 | 118,779 | 171.22 | 4,419 | | | 2,270 | | 11,731 | | | (1,658) | | 602 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/12/2023 | 10/10/2025 | 1 | 316,691 | 166.92 | 11,749 | | | 6,061 | | 37,301 | | | (4,416) | | 1,605 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/13/2025 | 1 | 245,635 | 168.13 | 9,138 | | | 4,738 | | 27,509 | | | (3,425) | | 1,250 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/15/2025 | 1 | 139,987 | 168.13 | 5,208 | | | 2,707 | | 15,653 | | | (1,947) | | 714 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/16/2023 | 10/16/2025 | 1 | 528,271 | 170.64 | 19,652 | | | 10,244 | | 53,280 | | | (7,366) | | 2,699 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/17/2023 | 10/17/2025 | 1 | 158,790 | 171.59 | 5,891 | | | 3,079 | | 15,390 | | | (2,208) | | 812 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/18/2023 | 10/17/2025 | 1 | 172,766 | 168.79 | 6,392 | | | 3,345 | | 18,782 | | | (2,399) | | 884 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/19/2023 | 10/17/2025 | 1 | 292,665 | 166.53 | 10,858 | | | 5,706 | | 34,850 | | | (4,081) | | 1,497 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/20/2025 | 1 | 232,409 | 165.02 | 8,646 | | | 4,567 | | 29,295 | | | (3,241) | | 1,193 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/21/2025 | 1 | 50,587 | 165.02 | 1,882 | | | 995 | | 6,370 | | | (704) | | 260 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2025 | 1 | 1,003,589 | 163.66 | 37,334 | | | 19,819 | | 132,880 | | | (13,994) | | 5,174 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/24/2025 | 1 | 74,362 | 164.68 | 2,766 | | | 1,472 | | 9,460 | | | (1,037) | | 384 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2023 | 10/24/2025 | 1 | 64,308 | 164.1 | 2,386 | | | 1,272 | | 8,367 | | | (895) | | 332 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/26/2023 | 10/24/2025 | 1 | 385,382 | 163.91 | 14,336 | | | 7,672 | | 50,527 | | | (5,388) | | 1,989 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/27/2025 | 1 | 194,481 | 161.28 | 7,235 | | | 3,891 | | 28,085 | | | (2,712) | | 1,008 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/30/2023 | 10/30/2025 | 1 | 399,845 | 163.34 | 14,874 | | | 8,039 | | 53,292 | | | (5,575) | | 2,080 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2025 | 1 | 88,237 | 165.48 | 3,282 | | | 1,779 | | 10,813 | | | (1,230) | | 460 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/31/2025 | 1 | 518,831 | 166.44 | 19,197 | | | 10,416 | | 61,254 | | | (7,205) | | 2,702 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/02/2023 | 10/31/2025 | 1 | 318,051 | 170.91 | 11,800 | | | 6,429 | | 31,319 | | | (4,435) | | 1,656 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/03/2025 | 1 | 287,511 | 172.1 | 10,695 | | | 5,855 | | 27,030 | | | (4,009) | | 1,503 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/06/2023 | 11/06/2025 | 1 | 597,502 | 172.1 | 22,167 | | | 12,194 | | 56,278 | | | (8,309) | | 3,135 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2025 | 1 | 286,992 | 172.1 | 10,647 | | | 5,871 | | 27,031 | | | (3,991) | | 1,508 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2023 | 11/07/2025 | 1 | 175,803 | 171.1 | 6,522 | | | 3,616 | | 17,262 | | | (2,451) | | 924 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/07/2025 | 1 | 47,698 | 172.1 | 1,743 | | | 968 | | 4,493 | | | (656) | | 251 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/10/2025 | 1 | 574,661 | 172.1 | 21,320 | | | 11,877 | | 54,127 | | | (7,991) | | 3,030 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/13/2025 | 1 | 726,353 | 172.1 | 26,948 | | | 15,082 | | 68,330 | | | (10,101) | | 3,844 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/14/2023 | 11/14/2025 | 1 | 246,502 | 172.1 | 9,170 | | | 5,145 | | 23,175 | | | (3,437) | | 1,306 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/14/2025 | 1 | 310,750 | 172.1 | 11,529 | | | 6,477 | | 29,215 | | | (4,327) | | 1,647 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/16/2023 | 11/14/2025 | 1 | 166,495 | 172.1 | 6,194 | | | 3,494 | | 15,653 | | | (2,328) | | 882 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/17/2025 | 1 | 230,218 | 172.1 | 8,564 | | | 4,853 | | 21,590 | | | (3,210) | | 1,224 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/20/2023 | 11/20/2025 | 1 | 722,670 | 172.1 | 26,883 | | | 15,304 | | 67,648 | | | (10,077) | | 3,858 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/21/2023 | 11/21/2025 | 1 | 277,963 | 172.1 | 10,340 | | | 5,909 | | 25,987 | | | (3,876) | | 1,486 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2025 | 1 | 110,257 | 172.1 | 4,091 | | | 2,347 | | 10,308 | | | (1,535) | | 589 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/27/2023 | 11/26/2025 | 1 | 739,044 | 172.1 | 27,419 | | | 15,856 | | 68,837 | | | (10,291) | | 3,973 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/28/2023 | 11/28/2025 | 1 | 138,057 | 172.1 | 5,136 | | | 2,980 | | 12,835 | | | (1,925) | | 744 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSA ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/29/2023 | 11/28/2025 | 1 | 81,158 | 172.1 | 3,019 | | | 1,754 | | 7,545 | | | (1,133) | | 437 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/30/2023 | 11/28/2025 | 1 | 90,035 | 172.1 | 3,367 | | | 1,965 | | 8,371 | | | (1,266) | | 485 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/04/2023 | 12/04/2025 | 1 | 852,694 | 176.82 | 31,805 | | | 18,717 | | 65,295 | | | (11,922) | | 4,628 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/07/2023 | 12/05/2025 | 1 | 552,638 | 175.27 | 20,669 | | | 12,259 | | 45,247 | | | (7,768) | | 3,003 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/09/2025 | 1 | 75,810 | 175.47 | 2,828 | | | 1,686 | | 6,148 | | | (1,058) | | 414 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/11/2023 | 12/11/2025 | 1 | 802,375 | 177.83 | 29,929 | | | 17,900 | | 58,792 | | | (11,218) | | 4,390 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/12/2023 | 12/12/2025 | 1 | 407,138 | 178.46 | 15,186 | | | 9,103 | | 28,996 | | | (5,692) | | 2,230 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/12/2025 | 1 | 96,637 | 178.98 | 3,605 | | | 2,164 | | 6,727 | | | (1,353) | | 529 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405K$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/14/2023 | 12/12/2025 | 1 | 264,935 | 178.98 | 9,935 | | | 5,988 | | 18,444 | | | (3,734) | | 1,451 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSM ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/15/2025 | 1 | 351,975 | 178.98 | 13,199 | | | 7,988 | | 24,463 | | | (4,947) | | 1,934 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/18/2025 | 1 | 787,796 | 178.98 | 29,542 | | | 17,952 | | 54,666 | | | (11,073) | | 4,344 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/19/2025 | 1 | 592,100 | 178.98 | 22,204 | | | 13,523 | | 41,054 | | | (8,323) | | 3,269 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/19/2025 | 1 | 175,342 | 178.98 | 6,575 | | | 4,010 | | 12,157 | | | (2,468) | | 968 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/22/2025 | 1 | 405,165 | 178.98 | 15,234 | | | 9,380 | | 28,024 | | | (5,710) | | 2,244 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/26/2025 | 1 | 2,600,102 | 178.98 | 97,764 | | | 60,565 | | 179,263 | | | (36,695) | | 14,467 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/26/2025 | 1 | 247,647 | 178.98 | 9,312 | | | 5,800 | | 17,074 | | | (3,500) | | 1,378 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSP ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/29/2025 | 1 | 293,551 | 178.98 | 11,038 | | | 6,902 | | 20,190 | | | (4,137) | | 1,639 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2026 | 1 | 1,034,207 | 180.67 | 38,886 | | | 24,431 | | 66,114 | | | (14,469) | | 5,799 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/03/2024 | 01/02/2026 | 1 | 349,042 | 178.65 | 13,089 | | | 8,235 | | 24,383 | | | (4,859) | | 1,957 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/04/2024 | 01/02/2026 | 1 | 324,546 | 178.38 | 12,170 | | | 7,688 | | 22,942 | | | (4,508) | | 1,820 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/05/2026 | 1 | 220,714 | 178.5 | 8,277 | | | 5,248 | | 15,580 | | | (3,046) | | 1,242 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSA ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/07/2026 | 1 | 361,715 | 178.5 | 13,564 | | | 8,615 | | 25,554 | | | (4,978) | | 2,039 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSG ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2026 | 1 | 1,487,969 | 180.38 | 55,799 | | | 35,515 | | 96,928 | | | (20,304) | | 8,397 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/09/2024 | 01/09/2026 | 1 | 739,473 | 178.84 | 27,730 | | | 17,688 | | 51,479 | | | (10,053) | | 4,178 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2024 | 01/09/2026 | 1 | 153,190 | 178.73 | 5,729 | | | 3,660 | | 10,714 | | | (2,072) | | 865 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2024 | 01/09/2026 | 1 | 323,570 | 177.48 | 12,134 | | | 7,793 | | 23,883 | | | (4,378) | | 1,828 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/12/2026 | 1 | 334,953 | 178.09 | 12,594 | | | 8,119 | | 24,075 | | | (4,514) | | 1,898 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/14/2026 | 1 | 147,798 | 178.09 | 5,557 | | | 3,588 | | 10,615 | | | (1,986) | | 839 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/16/2024 | 01/16/2026 | 1 | 354,025 | 175.46 | | 13,311 | | 8,619 | | 28,369 | | | (4,698) | | 2,015 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/18/2024 | 01/16/2026 | 1 | 283,161 | 173.45 | | 10,590 | | 6,895 | | 24,651 | | | (3,719) | | 1,612 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/19/2024 | 01/16/2026 | 1 | 302,138 | 174.97 | | 11,300 | | 7,367 | | 24,711 | | | (3,958) | | 1,720 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2026 | 2 | 1,364,041 | 173.73 | | 53,443 | | 35,298 | | 116,911 | | | (18,169) | | 7,813 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/23/2024 | 01/23/2026 | 1 | 242,042 | 175 | | 9,077 | | 5,964 | | 19,668 | | | (3,117) | | 1,388 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/24/2024 | 01/23/2026 | 1 | 92,303 | 171.24 | | 3,452 | | 2,271 | | 8,738 | | | (1,182) | | 529 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2024 | 01/23/2026 | 1 | 68,450 | 175.72 | | 2,567 | | 1,696 | | 5,399 | | | (877) | | 392 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/26/2024 | 01/26/2026 | 1 | 366,015 | 176.65 | | 13,726 | | 9,100 | | 27,681 | | | (4,657) | | 2,105 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/29/2024 | 01/29/2026 | 1 | 438,276 | 177.72 | | 16,435 | | 10,934 | | 31,615 | | | (5,508) | | 2,529 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/30/2026 | 1 | 209,793 | 179.19 | | 7,867 | | 5,245 | | 14,202 | | | (2,626) | | 1,212 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/30/2026 | 1 | 325,315 | 176.99 | | 12,232 | | 8,166 | | 24,189 | | | (4,072) | | 1,879 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/30/2026 | 1 | 400,288 | 180.12 | | 15,051 | | 10,089 | | 26,023 | | | (4,996) | | 2,312 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/02/2026 | 1 | 551,850 | 178.75 | | 20,639 | | 13,882 | | 38,251 | | | (6,804) | | 3,197 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/05/2024 | 02/05/2026 | 1 | 818,443 | 176.41 | | 30,610 | | 20,658 | | 62,727 | | | (9,966) | | 4,756 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405PS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/06/2026 | 1 | 115,731 | 178.27 | | 4,340 | | 2,935 | | 8,206 | | | (1,407) | | 673 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405PS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/06/2026 | 1 | 447,011 | 178.37 | | 16,718 | | 11,322 | | 31,576 | | | (5,405) | | 2,600 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405PSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/06/2026 | 1 | 476,074 | 178.01 | | 17,805 | | 12,108 | | 34,125 | | | (5,740) | | 2,769 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405PSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/09/2026 | 1 | 365,113 | 178.48 | | 13,655 | | 9,316 | | 25,673 | | | (4,371) | | 2,130 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405PSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/11/2026 | 1 | 77,718 | 178.48 | | 2,907 | | 1,986 | | 5,460 | | | (928) | | 454 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/12/2026 | 1 | 941,937 | 180.63 | | 35,228 | | 24,114 | | 60,386 | | | (11,132) | | 5,512 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2024 | 02/13/2026 | 1 | 389,033 | 176.25 | | 14,511 | | 9,953 | | 29,975 | | | (4,566) | | 2,279 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/14/2024 | 02/13/2026 | 1 | 178,132 | 178.13 | | 6,627 | | 4,551 | | 12,690 | | | (2,079) | | 1,043 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/13/2026 | 2 | 334,748 | 181.9 | | 12,578 | | 8,690 | | 20,298 | | | (3,930) | | 1,961 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/19/2026 | 1 | 455,246 | 181.79 | | 16,935 | | 11,755 | | 27,647 | | | (5,237) | | 2,683 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/13/2026 | 1 | 201,109 | 181.79 | | 7,481 | | 5,174 | | 12,257 | | | (2,333) | | 1,178 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/20/2024 | 02/20/2026 | 1 | 482,632 | 181.66 | | 18,002 | | 12,520 | | 29,464 | | | (5,492) | | 2,847 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/21/2024 | 02/20/2026 | 1 | 290,003 | 183.7 | | 10,788 | | 7,513 | | 16,197 | | | (3,281) | | 1,711 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/20/2026 | 1 | 264,099 | 184.07 | | 9,824 | | 6,870 | | 14,506 | | | (2,978) | | 1,558 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/23/2026 | 1 | 284,793 | 184.07 | | 10,594 | | 7,432 | | 15,611 | | | (3,188) | | 1,685 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/26/2024 | 02/26/2026 | 1 | 877,567 | 183.81 | | 32,646 | | 22,973 | | 48,554 | | | (9,691) | | 5,207 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2024 | 02/27/2026 | 1 | 604,059 | 184.07 | | 22,471 | | 15,844 | | 33,014 | | | (6,640) | | 3,588 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/27/2026 | 1 | 151,872 | 184.07 | | 5,665 | | 4,016 | | 8,300 | | | (1,663) | | 902 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 03/02/2026 | 1 | 372,369 | 184.14 | | 13,889 | | 9,877 | | 20,404 | | | (4,047) | | 2,218 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 02/27/2026 | 1 | 379,386 | 184.14 | | 14,151 | | 10,046 | | 20,665 | | | (4,140) | | 2,253 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2026 | 1 | 589,800 | 183.97 | | 22,235 | | 15,882 | | 32,669 | | | (6,366) | | 3,523 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2026 | 1 | 224,999 | 187.04 | | 8,482 | | 6,071 | | 10,887 | | | (2,417) | | 1,345 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/07/2024 | 03/06/2026 | 1 | 506,717 | 188.94 | | 19,053 | | 13,692 | | 22,502 | | | (5,410) | | 3,030 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/09/2026 | 1 | 347,687 | 190.18 | | 13,108 | | 9,448 | | 14,607 | | | (3,694) | | 2,085 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/06/2026 | 1 | 419,036 | 190.18 | | 15,798 | | 11,368 | | 17,583 | | | (4,470) | | 2,506 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/12/2026 | 1 | 873,995 | 191.43 | | 32,862 | | 23,789 | | 34,699 | | | (9,093) | | 5,256 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/13/2026 | 1 | 461,207 | 191.43 | | 17,341 | | 12,577 | | 18,311 | | | (4,775) | | 2,776 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/13/2026 | 1 | 194,952 | 190.25 | | 7,311 | | 5,324 | | 8,167 | | | (2,006) | | 1,173 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2024 | 03/13/2026 | 1 | 720,803 | 190.33 | | 27,030 | | 19,713 | | 30,108 | | | (7,389) | | 4,339 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2024 | 03/16/2026 | 1 | 840,513 | 190.33 | | 31,519 | | 23,022 | | 35,065 | | | (8,580) | | 5,074 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/19/2024 | 03/19/2026 | 1 | 1,191,400 | 191.43 | | 44,797 | | 32,859 | | 47,176 | | | (11,966) | | 7,212 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/20/2024 | 03/20/2026 | 1 | 542,828 | 191.43 | | 20,410 | | 14,999 | | 21,466 | | | (5,424) | | 3,289 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/21/2024 | 03/20/2026 | 1 | 442,200 | 191.43 | | 16,582 | | 12,237 | | 17,487 | | | (4,390) | | 2,679 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 404,227 | 191.43 | | 15,199 | | 11,231 | | 15,985 | | | (4,009) | | 2,449 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/23/2026 | 1 | 576,400 | 191.43 | | 21,673 | | 16,038 | | 22,763 | | | (5,692) | | 3,502 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/26/2024 | 03/26/2026 | 1 | 1,347,570 | 191.43 | | 50,669 | | 37,653 | | 53,078 | | | (13,049) | | 8,211 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/27/2024 | 03/27/2026 | 1 | 233,539 | 191.43 | | 8,781 | | 6,538 | | 9,199 | | | (2,249) | | 1,424 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/27/2026 | 1 | 1,577,506 | 191.43 | | 59,314 | | 44,343 | | 62,135 | | | (15,134) | | 9,620 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/30/2026 | 1 | 488,828 | 191.43 | | 18,331 | | 13,723 | | 19,148 | | | (4,658) | | 2,989 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/26/2026 | 1 | 691,540 | 180.71 | | 26,624 | | 23,278 | | 43,013 | | | (3,438) | | 4,557 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2024 | 05/20/2026 | 1 | 85,817 | 188.62 | | 3,227 | | 2,642 | | 3,867 | | | (588) | | 549 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/16/2024 | 05/15/2026 | 1 | 575,991 | 188.62 | | 21,657 | | 17,654 | | 26,017 | | | (4,070) | | 3,668 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/29/2026 | 1 | 1,507,888 | 180.71 | | 57,903 | | 50,655 | | 93,539 | | | (7,446) | | 9,960 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/02/2024 | 05/01/2026 | 1 | 521,204 | 181.66 | | 19,545 | | 15,555 | | 31,445 | | | (4,048) | | 3,279 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2024 | 05/04/2026 | 1 | 727,064 | 182.91 | | 27,338 | | 21,810 | | 41,817 | | | (5,610) | | 4,587 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/27/2026 | 1 | 102,699 | 183.41 | | 3,851 | | 3,190 | | 5,745 | | | (678) | | 661 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/25/2024 | 06/25/2026 | 1 | 2,498,834 | 182.06 | | 96,205 | | 83,519 | | 147,273 | | | (12,783) | | 16,454 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/17/2024 | 05/18/2026 | 1 | 1,660,920 | 188.62 | | 62,451 | | 51,026 | | 74,934 | | | (11,619) | | 10,603 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2024 | 05/22/2026 | 1 | 1,013,021 | 188.62 | | 38,090 | | 31,288 | | 45,596 | | | (6,835) | | 6,489 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/23/2024 | 04/23/2026 | 1 | 1,958,187 | 185.02 | | 73,824 | | 57,700 | | 102,872 | | | (16,181) | | 12,235 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/06/2024 | 06/05/2026 | 1 | 479,450 | 179.91 | | 18,411 | | 15,541 | | 31,126 | | | (2,930) | | 3,107 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/11/2024 | 04/10/2026 | 1 | 223,009 | 181.21 | | 8,385 | | 6,431 | | 13,857 | | | (1,978) | | 1,377 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/17/2024 | 05/15/2026 | 1 | 1,190,470 | 188.62 | | 44,762 | | 36,539 | | 53,773 | | | (8,362) | | 7,581 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2024 | 04/20/2026 | 1 | 729,495 | 181.59 | | 27,429 | | 21,355 | | 44,432 | | | (6,154) | | 4,546 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/07/2024 | 05/07/2026 | 1 | 1,959,324 | 185.91 | | 73,867 | | 59,154 | | 99,597 | | | (14,773) | | 12,392 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2026 | 1 | 61,666 | 183.85 | | 2,319 | | 1,809 | | 3,408 | | | (511) | | 385 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2024 | 05/08/2026 | 1 | 1,003,279 | 188.62 | | 37,723 | | 30,387 | | 45,370 | | | (7,452) | | 6,351 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/09/2024 | 04/09/2026 | 1 | 1,201,189 | 184.94 | | 45,405 | | 34,615 | | 63,782 | | | (10,823) | | 7,413 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2024 | 04/10/2026 | 2 | 523,790 | 181.67 | | 20,136 | | 15,916 | | 31,946 | | | (4,247) | | 3,235 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2024 | 04/17/2026 | 1 | 1,368,592 | 178.01 | | 51,459 | | 39,961 | | 96,795 | | | (11,647) | | 8,506 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2024 | 04/17/2026 | 1 | 966,075 | 181.59 | | 36,324 | | 28,247 | | 58,948 | | | (8,183) | | 6,004 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/05/2024 | 06/05/2026 | 1 | 1,353,285 | 179.94 | | 51,966 | | 43,686 | | 87,767 | | | (8,329) | | 8,769 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/30/2024 | 05/29/2026 | 1 | 554,700 | 177.32 | | 20,801 | | 17,358 | | 39,697 | | | (3,510) | | 3,574 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/31/2024 | 06/01/2026 | 1 | 761,183 | 180.25 | | 28,849 | | 24,127 | | 48,606 | | | (4,815) | | 4,916 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2024 | 05/01/2026 | 1 | 619,793 | 182.91 | | 23,304 | | 18,573 | | 35,512 | | | (4,802) | | 3,900 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/27/2024 | 06/26/2026 | 1 | 520,163 | 180.5 | | 19,974 | | 17,440 | | 32,622 | | | (2,603) | | 3,428 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/14/2024 | 06/15/2026 | 1 | 560,034 | 176.18 | | 21,561 | | 18,447 | | 42,023 | | | (3,186) | | 3,658 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/21/2024 | 06/18/2026 | 1 | 775,562 | 182.28 | | 29,782 | | 25,745 | | 45,526 | | | (4,137) | | 5,078 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/04/2024 | 06/04/2026 | 1 | 2,351,276 | 179.82 | | 88,643 | | 74,397 | | 153,247 | | | (14,329) | | 15,223 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/13/2024 | 06/12/2026 | 1 | 676,639 | 177.81 | | 25,983 | | 22,184 | | 47,720 | | | (3,885) | | 4,409 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/18/2024 | 06/18/2026 | 1 | 2,441,180 | 179.94 | | 93,985 | | 80,799 | | 157,509 | | | (13,390) | | 15,985 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/14/2024 | 05/14/2026 | 1 | 1,392,886 | 188.62 | | 52,373 | | 42,445 | | 62,989 | | | (9,972) | | 8,862 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/03/2024 | 06/03/2026 | 1 | 101,204 | 179.42 | | 3,815 | | 3,197 | | 6,695 | | | (622) | | 655 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/05/2026 | 1 | 624,808 | 179.53 | | 23,930 | | 20,228 | | 41,206 | | | (3,780) | | 4,049 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/26/2024 | 06/26/2026 | 1 | 712,243 | 180.41 | | 27,350 | | 23,781 | | 44,848 | | | (3,597) | | 4,693 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/11/2024 | 06/11/2026 | 1 | 1,432,487 | 178.74 | | 54,864 | | 46,574 | | 97,374 | | | (8,342) | | 9,327 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2024 | 05/21/2026 | 1 | 1,733,635 | 188.62 | | 65,358 | | 53,597 | | 78,123 | | | (11,818) | | 11,095 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2024 | 04/24/2026 | 1 | 590,756 | 183.38 | | 22,212 | | 17,488 | | 33,277 | | | (4,790) | | 3,694 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/02/2024 | 04/02/2026 | 1 | 1,380,142 | 185.38 | | 52,307 | | 39,374 | | 71,398 | | | (12,969) | | 8,463 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2024 | 05/15/2026 | 1 | 1,259,909 | 188.62 | | 47,499 | | 38,560 | | 56,909 | | | (8,979) | | 8,023 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/30/2024 | 04/30/2026 | 1 | 1,083,500 | 181.37 | | 40,740 | | 32,234 | | 66,072 | | | (8,539) | | 6,811 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V\$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .04/26/2024 | .04/27/2026 | 1 | 547,087 | 183.38 | | 20,570 | | 16,213 | | 30,728 | | | (4,418) | | 3,430 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W\$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .05/08/2024 | .05/08/2026 | 1 | 561,925 | 185.34 | | 21,185 | | 16,994 | | 29,257 | | | (4,208) | | 3,557 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V\$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .04/24/2024 | .04/24/2026 | 1 | 663,576 | 185.39 | | 25,017 | | 19,587 | | 34,291 | | | (5,449) | | 4,150 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U\$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .04/12/2024 | .04/10/2026 | 1 | 282,462 | 179.43 | | 10,649 | | 8,178 | | 18,907 | | | (2,501) | | 1,745 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V\$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .05/01/2024 | .05/01/2026 | 1 | 858,486 | 180.28 | | 32,193 | | 25,516 | | 54,857 | | | (6,703) | | 5,402 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W\$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .05/06/2024 | .05/06/2026 | 1 | 139,879 | 183.79 | | 5,273 | | 4,216 | | 7,771 | | | (1,062) | | 884 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X\$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .05/31/2024 | .05/29/2026 | 1 | 493,055 | 180.25 | | 18,588 | | 15,533 | | 31,348 | | | (3,115) | | 3,177 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y\$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/12/2024 | .06/12/2026 | 1 | 1,190,626 | 178.63 | | 45,839 | | 38,976 | | 81,250 | | | (6,907) | | 7,759 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z\$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/17/2024 | .06/17/2026 | 1 | 50,592 | 178.8 | | 1,948 | | 1,672 | | 3,421 | | | (280) | | 331 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U\$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .04/16/2024 | .04/16/2026 | 1 | 1,511,173 | 175.81 | | 56,820 | | 43,864 | | 116,809 | | | (12,999) | | 9,384 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W\$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .05/10/2024 | .05/11/2026 | 1 | 1,375,567 | 188.62 | | 51,721 | | 41,761 | | 62,206 | | | (10,118) | | 8,730 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U\$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .04/12/2024 | .04/13/2026 | 1 | 663,329 | 179.43 | | 25,008 | | 19,229 | | 44,363 | | | (5,850) | | 4,108 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T\$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .04/04/2024 | .04/02/2026 | 1 | 276,668 | 182.9 | | 10,458 | | 7,916 | | 15,929 | | | (2,571) | | 1,697 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X\$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/21/2024 | .05/22/2026 | 2 | 415,525 | 182.07 | | 15,700 | | 13,103 | | 24,671 | | | (2,661) | | 2,662 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W\$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .05/10/2024 | .05/08/2026 | 1 | 461,551 | 188.62 | | 17,354 | | 13,999 | | 20,872 | | | (3,409) | | 2,922 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z\$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/20/2024 | .06/18/2026 | 1 | 545,204 | 181.55 | | 20,936 | | 18,073 | | 32,973 | | | (2,933) | | 3,570 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z\$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/21/2024 | .06/22/2026 | 1 | 1,095,364 | 182.28 | | 42,062 | | 36,392 | | 64,119 | | | (5,812) | | 7,195 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y\$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/14/2024 | .06/12/2026 | 1 | 715,774 | 176.18 | | 27,557 | | 23,561 | | 53,831 | | | (4,088) | | 4,664 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y\$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .06/07/2024 | .06/08/2026 | 1 | 1,151,571 | 179.53 | | 44,105 | | 37,310 | | 75,946 | | | (6,939) | | 7,480 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/03/2024 | 04/02/2026 | 1 | 389,136 | 184.63 | | 14,709 | | 11,088 | | 20,802 | | | (3,632) | | 2,386 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2024 | 04/08/2026 | 1 | 180,000 | 184.04 | | 6,804 | | 5,178 | | 13,315 | | | (1,631) | | 1,110 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2024 | 04/02/2026 | 1 | 640,653 | 183.86 | | 24,217 | | 18,355 | | 35,401 | | | (5,929) | | 3,929 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2024 | 04/06/2026 | 1 | 444,260 | 183.86 | | 16,793 | | 12,751 | | 24,670 | | | (4,089) | | 2,734 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/17/2024 | 04/17/2026 | 1 | 565,773 | 176.51 | | 21,330 | | 16,495 | | 42,502 | | | (4,850) | | 3,516 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/25/2024 | 04/24/2026 | 1 | 567,284 | 184.49 | | 21,330 | | 16,770 | | 30,472 | | | (4,623) | | 3,548 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/29/2024 | 05/29/2026 | 1 | 1,473,132 | 175.51 | | 55,242 | | 45,909 | | 113,227 | | | (9,384) | | 9,491 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/22/2026 | 1 | 2,166,349 | 183.41 | | 81,238 | | 67,193 | | 121,659 | | | (14,395) | | 13,876 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/24/2024 | 07/24/2026 | 1 | 870,681 | 187.94 | | 33,782 | | 30,673 | | 40,212 | | | (3,147) | | 5,863 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/20/2026 | 1 | 649,534 | 187.94 | | 25,072 | | 22,658 | | 30,102 | | | (2,504) | | 4,361 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/16/2026 | 1 | 1,920,686 | 187.94 | | 74,331 | | 66,673 | | 89,218 | | | (7,739) | | 12,855 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/07/2026 | 1 | 895,467 | 179 | | 34,744 | | 32,348 | | 59,381 | | | (2,526) | | 6,093 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/31/2026 | 1 | 1,009,260 | 191.75 | | 39,361 | | 37,897 | | 39,528 | | | (1,669) | | 6,988 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/18/2026 | 1 | 1,045,022 | 189.77 | | 41,174 | | 40,776 | | 44,770 | | | (566) | | 7,328 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/24/2026 | 1 | 2,189,423 | 190.46 | | 86,482 | | 85,888 | | 90,813 | | | (711) | | 15,418 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2024 | 09/11/2026 | 1 | 555,714 | 184.51 | | 21,840 | | 21,388 | | 32,214 | | | (539) | | 3,878 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/03/2024 | 09/03/2026 | 1 | 52,706 | 189.37 | | 2,066 | | 1,992 | | 2,291 | | | (76) | | 366 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2026 | 1 | 496,890 | 186.7 | | 19,627 | | 19,519 | | 23,980 | | | (134) | | 3,501 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/26/2024 | 09/25/2026 | 1 | 827,149 | 187.62 | | 32,590 | | 32,545 | | 38,487 | | | (179) | | 5,829 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2026 | 1 | 599,702 | 183.31 | | 23,628 | | 23,044 | | 33,369 | | | (615) | | 4,185 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/01/2024 | 07/01/2026 | 1 | 128,730 | 177.51 | | 4,943 | | 4,332 | | 9,072 | | | (616) | | 852 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/31/2024 | 07/31/2026 | 1 | 481,956 | 187.94 | | 18,700 | | 17,159 | | 22,156 | | | (1,563) | | 3,262 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/10/2024 | 09/10/2026 | 1 | 2,383,741 | 184.11 | | 93,919 | | 91,468 | | 128,567 | | | (2,573) | | 16,623 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2024 | 09/14/2026 | 1 | 867,589 | 186.26 | | 34,183 | | 33,525 | | 42,900 | | | (795) | | 6,067 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2026 | 1 | 1,758,066 | 187.94 | | 68,037 | | 61,682 | | 81,290 | | | (6,431) | | 11,829 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/14/2024 | 08/14/2026 | 1 | 897,255 | 179.96 | | 34,993 | | 32,782 | | 57,238 | | | (2,253) | | 6,137 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2026 | 1 | 511,510 | 176.45 | | 19,898 | | 18,449 | | 37,454 | | | (1,472) | | 3,481 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/07/2026 | 1 | 569,017 | 179.16 | | 22,135 | | 20,637 | | 37,509 | | | (1,581) | | 3,872 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2024 | 07/06/2026 | 1 | 962,213 | 178.06 | | 37,141 | | 32,850 | | 66,684 | | | (4,420) | | 6,391 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/17/2026 | 1 | 400,874 | 187.94 | | 15,514 | | 13,937 | | 18,600 | | | (1,594) | | 2,685 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2024 | 07/17/2026 | 2 | 631,289 | 187.94 | | 23,620 | | 21,384 | | 29,290 | | | (2,322) | | 4,228 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/18/2026 | 1 | 640,802 | 190.58 | | 25,248 | | 24,969 | | 26,563 | | | (381) | | 4,494 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/03/2026 | 1 | 1,219,149 | 184.35 | | 47,547 | | 43,884 | | 65,206 | | | (3,838) | | 8,271 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/09/2026 | 1 | 2,303,027 | 176.72 | | 88,897 | | 78,884 | | 168,244 | | | (10,107) | | 15,331 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/17/2026 | 1 | 746,993 | 187.94 | | 28,909 | | 26,078 | | 34,659 | | | (2,934) | | 5,003 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2024 | 07/31/2026 | 1 | 764,971 | 184.35 | | 29,834 | | 27,526 | | 40,707 | | | (2,418) | | 5,178 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/02/2024 | 07/02/2026 | 1 | 2,042,359 | 178.73 | | 78,631 | | 69,113 | | 137,468 | | | (9,694) | | 13,522 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/26/2024 | 07/24/2026 | 1 | 744,215 | 187.94 | | 28,801 | | 26,295 | | 34,372 | | | (2,611) | | 5,011 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/10/2026 | 1 | 347,550 | 179.16 | | 13,520 | | 12,608 | | 22,910 | | | (962) | | 2,370 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/30/2024 | 07/30/2026 | 1 | 2,109,828 | 187.94 | | 81,650 | | 74,809 | | 96,993 | | | (6,935) | | 14,271 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/10/2024 | 07/10/2026 | 1 | 713,691 | 180.86 | | 27,548 | | 24,483 | | 44,315 | | | (3,094) | | 4,755 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2026 | 1 | 1,634,771 | 187.16 | | 63,920 | | 61,110 | | 77,563 | | | (2,890) | | 11,295 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/28/2026 | 1 | 720,531 | 191.75 | | 28,173 | | 27,121 | | 28,258 | | | (1,200) | | 4,978 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2024 | 09/28/2026 | 1 | 534,959 | 190.54 | | 21,077 | | 21,077 | | 21,582 | | | (87) | | 3,778 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/13/2024 | 08/13/2026 | 1 | 2,248,438 | 179.27 | | 87,689 | | 82,028 | | 147,496 | | | (5,766) | | 15,367 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/04/2026 | 1 | 1,654,921 | 181.6 | | 65,038 | | 63,152 | | 98,329 | | | (2,144) | | 11,492 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/01/2024 | 07/31/2026 | 1 | 941,537 | 186.89 | | 36,532 | | 33,660 | | 45,190 | | | (3,007) | | 6,373 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/06/2024 | 08/06/2026 | 1 | 1,480,826 | 177.12 | | 57,604 | | 53,331 | | 105,594 | | | (4,340) | | 10,069 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/18/2026 | 1 | 406,335 | 187.39 | | 16,010 | | 15,768 | | 19,169 | | | (263) | | 2,850 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/24/2026 | 1 | 622,901 | 186.35 | | 24,293 | | 23,124 | | 30,619 | | | (1,263) | | 4,291 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2024 | 09/11/2026 | 1 | 928,189 | 186.26 | | 36,571 | | 35,863 | | 45,946 | | | (854) | | 6,477 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/21/2024 | 08/21/2026 | 1 | 699,548 | 183.05 | | 27,282 | | 25,821 | | 42,190 | | | (1,495) | | 4,809 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/05/2024 | 09/04/2026 | 1 | 504,589 | 185.98 | | 19,780 | | 19,180 | | 25,205 | | | (678) | | 3,504 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2024 | 08/17/2026 | 1 | 606,521 | 181.46 | | 23,594 | | 22,231 | | 36,433 | | | (1,452) | | 4,157 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2024 | 08/20/2026 | 1 | 2,658,885 | 181.9 | | 103,696 | | 97,999 | | 156,697 | | | (5,824) | | 18,266 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/04/2024 | 09/04/2026 | 1 | 1,970,486 | 189.1 | | 77,440 | | 74,781 | | 86,697 | | | (2,758) | | 13,683 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2024 | 07/02/2026 | 1 | 1,055,628 | 178.06 | | 40,747 | | 36,013 | | 72,921 | | | (4,876) | | 6,989 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/21/2026 | 1 | 685,035 | 186.35 | | 26,716 | | 25,425 | | 33,746 | | | (1,395) | | 4,709 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/13/2026 | 1 | 1,599,952 | 187.94 | | 61,918 | | 55,360 | | 74,404 | | | (6,776) | | 10,684 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2024 | 09/25/2026 | 1 | 869,967 | 190.54 | | 34,277 | | 34,277 | | 35,179 | | | (141) | | 6,130 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/10/2026 | 1 | 245,039 | 187.94 | | 9,483 | | 8,463 | | 11,183 | | | (1,054) | | 1,632 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2024 | 08/14/2026 | 1 | 944,404 | 181.46 | | 36,737 | | 34,606 | | 56,833 | | | (2,271) | | 6,459 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/24/2026 | 1 | 406,143 | 187.94 | | 15,677 | | 14,293 | | 18,758 | | | (1,441) | | 2,735 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/03/2024 | 07/02/2026 | 1 | 189,118 | 177.99 | | 7,281 | | 6,426 | | 13,101 | | | (889) | | 1,252 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/15/2024 | 08/14/2026 | 1 | 493,696 | 181.03 | | 19,205 | | 18,066 | | 30,190 | | | (1,212) | | 3,377 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/10/2026 | 1 | 352,480 | 187.94 | | 13,641 | | 12,190 | | 16,392 | | | (1,499) | | 2,348 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/26/2024 | 07/27/2026 | 1 | 887,581 | 187.94 | | 34,349 | | 31,373 | | 40,898 | | | (3,101) | | 5,990 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/21/2026 | 1 | 914,667 | 189.77 | | 36,038 | | 35,691 | | 39,089 | | | (493) | | 6,428 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/17/2026 | 1 | 2,408,742 | 188.35 | | 94,904 | | 93,340 | | 109,343 | | | (1,690) | | 16,880 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/27/2024 | 08/27/2026 | 1 | 1,592,590 | 187.26 | | 62,270 | | 59,448 | | 75,267 | | | (2,900) | | 10,996 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/21/2026 | 1 | 662,413 | 183.47 | | 25,768 | | 24,488 | | 36,646 | | | (1,379) | | 4,554 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/29/2024 | 08/28/2026 | 1 | 814,428 | 188.96 | | 31,763 | | 30,534 | | 35,150 | | | (1,394) | | 5,627 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 10/01/2024 | 1 | 200,707 | 180.32 | 7,165 | | | | | 41,417 | | | (5,335) | | 53 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/02/2023 | 10/02/2024 | 1 | 254,949 | 177.76 | 9,102 | | | 25 | | 56,982 | | | (6,814) | | 94 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/03/2023 | 10/03/2024 | 1 | 216,839 | 176.64 | 7,741 | | | 43 | | 50,073 | | | (5,795) | | 98 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/04/2024 | 1 | 126,275 | 177.51 | 4,410 | | | 37 | | 28,348 | | | (3,311) | | 66 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/04/2024 | 1 | 96,116 | 177.89 | 3,412 | | | 29 | | 21,326 | | | (2,568) | | 50 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2024 | 1 | 171,690 | 177.89 | 6,112 | | | 118 | | 37,786 | | | (4,551) | | 127 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/07/2024 | 1 | 602,157 | 177.89 | 21,437 | | | 355 | | 132,796 | | | (16,005) | | 417 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/09/2024 | 1 | 95,402 | 180.19 | 3,406 | | | 75 | | 19,469 | | | (2,550) | | 75 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/10/2024 | 1 | 88,692 | 181.71 | 3,166 | | | 78 | | 17,166 | | | (2,370) | | 73 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/11/2024 | 1 | 81,025 | 179.03 | 2,885 | | | 80 | | 17,089 | | | (2,171) | | 70 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/15/2024 | 1 | 357,989 | 179.03 | 12,780 | | | 492 | | 75,024 | | | (9,516) | | 363 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/14/2024 | 1 | 228,821 | 179.03 | 8,169 | | | 293 | | 47,954 | | | (6,099) | | 224 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/16/2023 | 10/16/2024 | 1 | 70,126 | 181.71 | 2,525 | | | 104 | | 13,446 | | | (1,890) | | 73 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/17/2023 | 10/17/2024 | 1 | 229,671 | 182.69 | 8,176 | | | 359 | | 42,568 | | | (6,121) | | 248 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/18/2023 | 10/18/2024 | 1 | 88,169 | 179.78 | 3,139 | | | 147 | | 18,023 | | | (2,350) | | 98 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/21/2024 | 1 | 362,050 | 175.71 | 12,925 | | | 712 | | 83,966 | | | (9,650) | | 434 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2024 | 1 | 165,161 | 175.71 | 5,896 | | | 340 | | 38,276 | | | (4,390) | | 203 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/18/2024 | 1 | 113,265 | 175.71 | 4,032 | | | 190 | | 26,307 | | | (3,035) | | 126 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2024 | 1 | 63,211 | 174.28 | 2,257 | | | 136 | | 15,277 | | | (1,689) | | 79 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/24/2024 | 1 | 140,166 | 175.35 | 5,004 | | | 316 | | 32,781 | | | (3,746) | | 180 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2023 | 10/25/2024 | 1 | 112,143 | 174.74 | 4,004 | | | 264 | | 26,691 | | | (2,997) | | 147 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/29/2024 | 1 | 130,917 | 171.76 | 4,674 | | | 360 | | 33,841 | | | (3,480) | | 185 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/28/2024 | 1 | 524,480 | 171.76 | 18,724 | | | 1,393 | | 135,698 | | | (13,979) | | 726 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G\$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/25/2024 | 1 | 164,330 | 171.76 | 5,850 | | | 390 | | 42,631 | | | (4,404) | | 215 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G\$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2024 | 1 | 121,035 | 176.25 | 4,321 | | | 356 | | 27,367 | | | (3,235) | | 176 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G\$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 11/01/2024 | 1 | 206,141 | 177.26 | 7,339 | | | 625 | | 45,123 | | | (5,494) | | 305 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/01/2024 | 1 | 116,934 | 185.08 | 4,151 | | | 357 | | 19,599 | | | (3,125) | | 173 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/04/2024 | 1 | 226,348 | 185.08 | 8,058 | | | 755 | | 37,790 | | | (6,016) | | 350 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/05/2024 | 1 | 115,967 | 185.08 | 4,128 | | | 397 | | 19,336 | | | (3,074) | | 182 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/06/2023 | 11/06/2024 | 1 | 214,309 | 184.27 | 7,629 | | | 755 | | 36,775 | | | (5,712) | | 341 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2024 | 1 | 90,477 | 183.71 | 3,221 | | | 327 | | 15,824 | | | (2,411) | | 146 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/08/2024 | 1 | 180,625 | 183.62 | 6,430 | | | 671 | | 31,656 | | | (4,814) | | 295 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/12/2024 | 1 | 134,374 | 183.78 | 4,770 | | | 550 | | 23,295 | | | (3,552) | | 231 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/08/2024 | 1 | 73,135 | 183.78 | 2,589 | | | 273 | | 12,743 | | | (1,949) | | 120 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/11/2024 | 1 | 293,733 | 183.78 | 10,428 | | | 1,178 | | 50,986 | | | (7,785) | | 498 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/13/2024 | 1 | 104,604 | 183.46 | 3,724 | | | 440 | | 18,320 | | | (2,788) | | 182 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I\$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/15/2024 | 1 | 123,309 | 188.07 | 4,390 | | | 543 | | 18,063 | | | (3,286) | | 219 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I\$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/19/2024 | 1 | 255,028 | 188.37 | 9,079 | | | 1,222 | | 36,893 | | | (6,760) | | 472 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I\$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/18/2024 | 1 | 525,649 | 188.37 | 18,713 | | | 2,474 | | 76,069 | | | (13,971) | | 963 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I\$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/15/2024 | 1 | 66,479 | 188.37 | 2,360 | | | 295 | | 9,620 | | | (1,776) | | 118 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I\$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/20/2023 | 11/20/2024 | 1 | 195,079 | 188.78 | 6,945 | | | 954 | | 27,736 | | | (5,199) | | 365 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405I\$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/21/2023 | 11/21/2024 | 1 | 194,527 | 188.87 | 6,925 | | | 973 | | 27,540 | | | (5,184) | | 367 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/25/2024 | 1 | 575,667 | 191.06 | 20,436 | | | 3,096 | | 74,001 | | | (15,258) | | 1,127 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/26/2024 | 1 | 295,039 | 191.06 | 10,474 | | | 1,611 | | 37,896 | | | (7,798) | | 583 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/22/2024 | 1 | 139,915 | 191.06 | 4,953 | | | 715 | | 18,030 | | | (3,728) | | 267 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/01/2023 | 12/02/2024 | 1 | 355,320 | 195.25 | 12,685 | | | 2,167 | | 37,305 | | | (9,470) | | 738 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/01/2023 | 12/03/2024 | 1 | 98,287 | 195.25 | 3,509 | | | 607 | | 10,304 | | | (2,613) | | 206 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/04/2023 | 12/04/2024 | 1 | 137,214 | 195.25 | 4,899 | | | 861 | | 14,371 | | | (3,667) | | 290 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSM ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/05/2024 | 1 | 202,434 | 195.25 | 7,227 | | | 1,291 | | 21,181 | | | (5,410) | | 430 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSP ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2023 | 12/06/2024 | 1 | 217,686 | 195.25 | 7,771 | | | 1,409 | | 22,744 | | | (5,818) | | 466 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/10/2024 | 1 | 203,315 | 195.25 | 7,238 | | | 1,392 | | 21,148 | | | (5,389) | | 448 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/09/2024 | 1 | 370,084 | 195.25 | 13,175 | | | 2,504 | | 38,533 | | | (9,836) | | 810 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 152,263 | 195.25 | 5,405 | | | 991 | | 15,908 | | | (4,069) | | 326 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/11/2023 | 12/11/2024 | 1 | 277,941 | 195.25 | 9,895 | | | 1,930 | | 28,868 | | | (7,407) | | 617 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/12/2023 | 12/12/2024 | 1 | 179,917 | 195.25 | 6,423 | | | 1,270 | | 18,669 | | | (4,809) | | 402 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/13/2024 | 1 | 155,063 | 195.25 | 5,536 | | | 1,110 | | 16,074 | | | (4,144) | | 349 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/14/2023 | 12/13/2024 | 1 | 65,716 | 195.25 | 2,339 | | | 473 | | 6,812 | | | (1,756) | | 148 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/13/2024 | 1 | 317,485 | 193.21 | 11,302 | | | 2,292 | | 36,265 | | | (8,508) | | 715 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/17/2024 | 1 | 209,701 | 193.21 | 7,486 | | | 1,584 | | 23,888 | | | (5,574) | | 485 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/16/2024 | 1 | 305,799 | 193.21 | 10,917 | | | 2,286 | | 34,804 | | | (8,151) | | 702 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/18/2023 | 12/18/2024 | 1 | 328,058 | 193.59 | 11,712 | | | 2,510 | | 36,739 | | | (8,768) | | 763 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KST ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/19/2024 | 1 | 157,838 | 195.52 | 5,635 | | | 1,223 | | 16,145 | | | (4,218) | | 369 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/20/2024 | 1 | 45,899 | 190.6 | 1,643 | | | 361 | | 5,881 | | | (1,230) | | 108 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2023 | 12/20/2024 | 1 | 73,418 | 192.97 | 2,614 | | | 581 | | 8,469 | | | (1,962) | | 173 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/23/2024 | 1 | 315,415 | 193.99 | 11,292 | | | 2,589 | | 34,730 | | | (8,430) | | 757 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/24/2024 | 1 | 249,078 | 193.99 | 8,917 | | | 2,063 | | 27,413 | | | (6,639) | | 601 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/20/2024 | 1 | 280,652 | 193.99 | 9,991 | | | 2,226 | | 30,888 | | | (7,521) | | 661 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/26/2023 | 12/26/2024 | 1 | 562,799 | 194.67 | 20,148 | | | 4,760 | | 59,961 | | | (15,084) | | 1,374 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSE ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/27/2024 | 1 | 159,228 | 194.96 | 5,700 | | | 1,362 | | 16,727 | | | (4,267) | | 391 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/28/2023 | 12/27/2024 | 1 | 42,674 | 195.35 | 1,519 | | | 367 | | 4,400 | | | (1,140) | | 105 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSM ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/30/2024 | 1 | 170,304 | 195.16 | 6,097 | | | 1,516 | | 17,680 | | | (4,552) | | 425 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/27/2024 | 1 | 174,343 | 195.16 | 6,207 | | | 1,504 | | 18,144 | | | (4,672) | | 428 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/31/2024 | 1 | 427,460 | 195.16 | 15,303 | | | 3,836 | | 44,376 | | | (11,394) | | 1,073 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2025 | 1 | 147,167 | 196.97 | 5,269 | | | 1,346 | | 13,972 | | | (3,915) | | 373 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/03/2024 | 01/03/2025 | 1 | 242,513 | 194.8 | 8,682 | | | 2,242 | | 25,534 | | | (6,428) | | 619 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/04/2024 | 01/03/2025 | 1 | 56,259 | 194.46 | 2,003 | | | 522 | | 6,017 | | | (1,482) | | 144 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/03/2025 | 1 | 151,044 | 194.66 | 5,377 | | | 1,404 | | 16,008 | | | (3,974) | | 385 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/07/2025 | 1 | 377,729 | 194.66 | 13,485 | | | 3,631 | | 39,877 | | | (9,857) | | 984 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/06/2025 | 1 | 377,510 | 194.66 | 13,477 | | | 3,601 | | 39,892 | | | (9,878) | | 978 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSF ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2025 | 1 | 231,719 | 196.69 | 8,296 | | | 2,256 | | 22,184 | | | (6,029) | | 606 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/09/2024 | .01/09/2025 | 1 | 598,392 | 194.95 | | 21,363 | | 5,869 | | 62,155 | | | (15,467) | | 1,574 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/10/2024 | .01/10/2025 | 1 | 190,554 | 194.92 | | 6,803 | | 1,888 | | 19,806 | | | (4,907) | | 504 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/11/2024 | .01/10/2025 | 1 | 130,531 | 193.44 | | 4,647 | | 1,304 | | 14,521 | | | (3,348) | | 345 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/12/2024 | .01/15/2025 | 1 | 261,756 | 194.22 | | 9,371 | | 2,729 | | 28,020 | | | (6,654) | | 709 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/12/2024 | .01/10/2025 | 1 | 131,521 | 194.22 | | 4,682 | | 1,317 | | 14,126 | | | (3,370) | | 348 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/12/2024 | .01/14/2025 | 1 | 616,755 | 194.22 | | 22,080 | | 6,387 | | 65,957 | | | (15,720) | | 1,662 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/12/2024 | .01/13/2025 | 1 | 214,172 | 194.22 | | 7,667 | | 2,203 | | 22,926 | | | (5,474) | | 574 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/16/2024 | .01/16/2025 | 1 | 255,877 | 191.34 | | 9,237 | | 2,715 | | 31,160 | | | (6,511) | | 696 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/17/2024 | .01/17/2025 | 1 | 182,584 | 188.67 | | 6,537 | | 1,939 | | 24,841 | | | (4,590) | | 499 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/18/2024 | .01/17/2025 | 1 | 91,876 | 189.33 | | 3,262 | | 976 | | 12,171 | | | (2,288) | | 251 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/19/2024 | .01/21/2025 | 1 | 338,059 | 190.88 | | 12,069 | | 3,713 | | 42,009 | | | (8,363) | | 940 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/19/2024 | .01/17/2025 | 1 | 190,873 | 190.88 | | 6,795 | | 2,039 | | 23,709 | | | (4,760) | | 522 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/22/2024 | .01/22/2025 | 1 | 660,795 | 190.05 | | 23,590 | | 7,323 | | 84,977 | | | (16,243) | | 1,846 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/23/2024 | .01/23/2025 | 1 | 146,294 | 191.37 | | 5,223 | | 1,636 | | 17,797 | | | (3,582) | | 411 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/24/2024 | .01/24/2025 | 1 | 239,706 | 187.17 | | 8,558 | | 2,704 | | 34,566 | | | (5,845) | | 676 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/25/2024 | .01/24/2025 | 1 | 149,713 | 192.3 | | 5,330 | | 1,698 | | 17,494 | | | (3,636) | | 422 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/26/2024 | .01/28/2025 | 1 | 444,735 | 193.3 | | 15,877 | | 5,191 | | 49,604 | | | (10,700) | | 1,275 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/26/2024 | .01/27/2025 | 1 | 290,117 | 193.3 | | 10,357 | | 3,367 | | 32,389 | | | (6,999) | | 828 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .01/26/2024 | .01/24/2025 | 1 | 146,296 | 193.3 | | 5,208 | | 1,664 | | 16,363 | | | (3,548) | | 412 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/29/2024 | 01/29/2025 | 1 | 189,974 | 194.52 | | 6,782 | | 2,236 | | 20,050 | | | (4,540) | | 547 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/30/2025 | 1 | 290,739 | 196.26 | | 10,379 | | 3,450 | | 28,310 | | | (6,920) | | 840 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/31/2025 | 1 | 75,856 | 193.9 | | 2,716 | | 910 | | 8,219 | | | (1,803) | | 220 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2024 | 01/31/2025 | 1 | 205,116 | 197.05 | | 7,302 | | 2,468 | | 19,226 | | | (4,841) | | 595 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/04/2025 | 1 | 882,597 | 195.73 | | 31,509 | | 10,907 | | 87,659 | | | (20,635) | | 2,603 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/03/2025 | 1 | 168,518 | 195.73 | | 6,016 | | 2,072 | | 16,754 | | | (3,951) | | 495 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 01/31/2025 | 1 | 81,992 | 195.73 | | 2,919 | | 989 | | 8,177 | | | (1,933) | | 238 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/05/2024 | 02/05/2025 | 1 | 287,802 | 193.31 | | 10,303 | | 3,595 | | 31,879 | | | (6,700) | | 852 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/06/2025 | 1 | 227,851 | 194.92 | | 8,180 | | 2,876 | | 23,450 | | | (5,297) | | 677 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/07/2025 | 1 | 139,756 | 195.24 | | 5,017 | | 1,778 | | 14,159 | | | (3,235) | | 417 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 242,451 | 194.9 | | 8,656 | | 3,093 | | 24,941 | | | (5,573) | | 723 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/10/2025 | 1 | 170,989 | 195.36 | | 6,121 | | 2,226 | | 17,172 | | | (3,903) | | 516 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/11/2025 | 1 | 405,998 | 195.36 | | 14,535 | | 5,311 | | 40,732 | | | (9,242) | | 1,230 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/07/2025 | 1 | 152,092 | 195.36 | | 5,430 | | 1,946 | | 15,321 | | | (3,491) | | 454 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/12/2025 | 1 | 362,757 | 197.79 | | 12,987 | | 4,781 | | 32,463 | | | (8,197) | | 1,103 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2024 | 02/13/2025 | 1 | 697,966 | 192.6 | | 24,987 | | 9,267 | | 79,002 | | | (15,702) | | 2,130 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/14/2024 | 02/14/2025 | 1 | 186,477 | 194.85 | | 6,676 | | 2,494 | | 19,092 | | | (4,177) | | 571 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/15/2024 | 02/14/2025 | 1 | 225,311 | 199.39 | | 8,021 | | 3,030 | | 18,611 | | | (5,010) | | 690 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Q$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/14/2025 | 1 | 433,728 | 199.22 | | 15,441 | | 5,849 | | 36,141 | | | (9,629) | | 1,329 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/18/2025 | 1 | 636,841 | 199.22 | | 22,735 | | 8,768 | | 53,417 | | | (14,024) | | 1,979 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/19/2025 | 1 | 310,517 | 199.22 | | 11,085 | | 4,294 | | 26,077 | | | (6,820) | | 968 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/20/2024 | 02/20/2025 | 1 | 242,737 | 199.07 | | 8,690 | | 3,390 | | 20,546 | | | (5,295) | | 760 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/21/2024 | 02/21/2025 | 1 | 186,667 | 200.83 | | 6,683 | | 2,625 | | 14,500 | | | (4,053) | | 586 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 155,877 | 201.94 | | 5,549 | | 2,198 | | 11,439 | | | (3,360) | | 490 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/24/2025 | 1 | 273,089 | 202.65 | | 9,749 | | 3,921 | | 19,365 | | | (5,844) | | 867 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/25/2025 | 1 | 281,865 | 202.65 | | 10,063 | | 4,064 | | 19,988 | | | (6,016) | | 897 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/21/2025 | 1 | 260,554 | 202.65 | | 9,276 | | 3,685 | | 18,451 | | | (5,606) | | 818 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/26/2024 | 02/26/2025 | 1 | 107,861 | 200.89 | | 3,861 | | 1,570 | | 8,360 | | | (2,289) | | 345 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2024 | 02/27/2025 | 1 | 246,483 | 201.35 | | 8,824 | | 3,612 | | 18,656 | | | (5,208) | | 790 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/28/2025 | 1 | 223,575 | 201.95 | | 7,959 | | 3,307 | | 16,418 | | | (4,667) | | 719 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 02/28/2025 | 1 | 404,425 | 202.1 | | 14,398 | | 5,999 | | 29,477 | | | (8,425) | | 1,301 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 03/03/2025 | 1 | 74,241 | 202.1 | | 2,658 | | 1,120 | | 5,404 | | | (1,543) | | 241 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/04/2024 | 03/04/2025 | 1 | 427,412 | 202.65 | | 15,387 | | 6,528 | | 30,224 | | | (8,853) | | 1,393 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2025 | 1 | 223,080 | 202 | | 8,031 | | 3,429 | | 16,289 | | | (4,599) | | 729 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2025 | 1 | 126,813 | 202.65 | | 4,565 | | 1,962 | | 8,955 | | | (2,602) | | 416 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/07/2024 | 03/07/2025 | 1 | 272,434 | 202.65 | | 9,808 | | 4,265 | | 19,225 | | | (5,562) | | 896 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 281,473 | 202.65 | | 10,105 | | 4,407 | | 19,862 | | | (5,719) | | 926 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/10/2025 | 1 | 127,457 | 202.65 | | 4,601 | | 2,028 | | 8,975 | | | (2,583) | | 423 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/11/2024 | 03/11/2025 | 1 | 408,574 | 202.65 | | 14,709 | | 6,524 | | 28,751 | | | (8,180) | | 1,361 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/12/2025 | 1 | 265,307 | 202.65 | | 9,551 | | 4,262 | | 18,656 | | | (5,286) | | 886 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/13/2025 | 1 | 114,825 | 202.65 | | 4,134 | | 1,856 | | 8,069 | | | (2,276) | | 385 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/14/2025 | 1 | 129,439 | 202.65 | | 4,660 | | 2,117 | | 9,089 | | | (2,553) | | 435 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2024 | 03/14/2025 | 1 | 287,704 | 202.65 | | 10,329 | | 4,705 | | 20,188 | | | (5,647) | | 967 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/18/2024 | 03/18/2025 | 1 | 253,736 | 203.56 | | 9,109 | | 4,216 | | 17,164 | | | (4,891) | | 863 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/19/2024 | 03/19/2025 | 1 | 93,573 | 207.76 | | 3,359 | | 1,564 | | 5,085 | | | (1,795) | | 319 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/21/2024 | 03/21/2025 | 1 | 97,229 | 210.75 | | 3,500 | | 1,658 | | 4,484 | | | (1,851) | | 334 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 178,841 | 209.38 | | 6,420 | | 3,050 | | 8,917 | | | (3,387) | | 614 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/25/2024 | 03/25/2025 | 1 | 278,446 | 207.74 | | 10,024 | | 4,833 | | 15,240 | | | (5,191) | | 967 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/26/2024 | 03/26/2025 | 1 | 275,641 | 206.86 | | 9,923 | | 4,811 | | 15,817 | | | (5,111) | | 960 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/27/2024 | 03/27/2025 | 1 | 243,616 | 210.75 | | 8,770 | | 4,276 | | 11,293 | | | (4,493) | | 851 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/28/2025 | 1 | 327,173 | 210.75 | | 11,778 | | 5,808 | | 15,167 | | | (6,002) | | 1,146 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/25/2024 | 04/25/2025 | 1 | 216,761 | 211.45 | | 7,825 | | 4,465 | | 9,882 | | | (3,387) | | 816 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/02/2024 | 05/02/2025 | 1 | 175,819 | 208.08 | | 6,329 | | 3,735 | | 9,565 | | | (2,619) | | 673 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2025 | 1 | 229,698 | 210.69 | | 8,292 | | 4,637 | | 10,880 | | | (3,658) | | 859 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2024 | 04/08/2025 | 1 | 287,222 | 210.75 | | 10,397 | | 5,414 | | 9,927 | | | (4,985) | | 1,036 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2024 | 04/17/2025 | 1 | 51,718 | 204 | | 1,862 | | 1,024 | | 3,433 | | | (844) | | 191 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2024 | 05/02/2025 | 1 | 149,330 | 209.65 | | 5,361 | | 3,172 | | 7,493 | | | (2,209) | | 572 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/23/2025 | 1 | 327,891 | 204.87 | | 11,771 | | 7,673 | | 21,046 | | | (4,172) | | 1,315 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2024 | 05/12/2025 | 1 | 72,199 | 211.78 | | 2,599 | | 1,597 | | 3,218 | | | (1,013) | | 283 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/25/2024 | 06/25/2025 | 1 | 107,820 | 203.32 | | 3,946 | | 2,903 | | 7,419 | | | (1,049) | | 462 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/27/2025 | 1 | 411,001 | 201.81 | | 15,043 | | 11,240 | | 30,243 | | | (3,885) | | 1,767 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/07/2024 | 05/07/2025 | 1 | 125,352 | 211.78 | | 4,513 | | 2,710 | | 5,605 | | | (1,805) | | 485 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/13/2024 | 06/13/2025 | 1 | 197,805 | 198.57 | | 7,240 | | 5,114 | | 16,646 | | | (2,162) | | 828 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/28/2024 | 05/28/2025 | 1 | 365,961 | 199.55 | | 13,175 | | 8,674 | | 29,893 | | | (4,512) | | 1,484 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/31/2024 | 05/30/2025 | 1 | 310,395 | 201.3 | | 11,143 | | 7,460 | | 23,438 | | | (3,735) | | 1,264 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/10/2024 | 06/10/2025 | 1 | 497,003 | 200.54 | | 18,190 | | 12,628 | | 38,488 | | | (5,582) | | 2,069 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/27/2025 | 1 | 210,423 | 204.87 | | 7,575 | | 4,967 | | 13,506 | | | (2,655) | | 851 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/13/2024 | 05/13/2025 | 1 | 559,852 | 211.78 | | 20,155 | | 12,437 | | 24,955 | | | (7,731) | | 2,198 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/30/2024 | 05/30/2025 | 1 | 261,855 | 198.04 | | 9,427 | | 6,293 | | 22,808 | | | (3,177) | | 1,066 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2024 | 05/09/2025 | 1 | 126,365 | 211.78 | | 4,549 | | 2,772 | | 5,644 | | | (1,795) | | 492 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/12/2024 | 04/11/2025 | 1 | 148,737 | 205.76 | | 5,369 | | 2,864 | | 8,985 | | | (2,522) | | 541 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/16/2024 | 04/16/2025 | 1 | 233,832 | 201.62 | | 8,441 | | 4,581 | | 17,373 | | | (3,862) | | 861 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/12/2024 | 06/12/2025 | 1 | 150,938 | 199.49 | | 5,524 | | 3,866 | | 12,219 | | | (1,665) | | 631 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/17/2024 | 04/17/2025 | 1 | 70,808 | 202.38 | | 2,556 | | 1,394 | | 5,084 | | | (1,163) | | 261 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2024 | 04/24/2025 | 1 | 50,824 | 211.78 | | 1,835 | | 1,036 | | 2,273 | | | (799) | | 191 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/23/2024 | 04/23/2025 | 1 | 51,193 | 211.78 | | 1,848 | | 1,039 | | 2,287 | | | (810) | | 192 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/06/2025 | 1 | 173,367 | 200.48 | | 6,328 | | 4,359 | | 13,508 | | | (1,999) | | 716 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2024 | 05/21/2025 | 1 | 168,417 | 214.44 | | 6,063 | | 3,875 | | 6,636 | | | (2,193) | | 673 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/01/2024 | 04/01/2025 | 1 | 180,074 | 210.75 | | 6,519 | | 3,268 | | 8,373 | | | (3,250) | | 638 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/30/2024 | 04/30/2025 | 1 | 179,537 | 207.83 | | 6,481 | | 3,767 | | 9,908 | | | (2,717) | | 684 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/01/2024 | 05/01/2025 | 1 | 82,297 | 206.47 | | 2,954 | | 1,725 | | 4,863 | | | (1,230) | | 314 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/17/2024 | 06/17/2025 | 1 | 316,910 | 199.68 | | 11,599 | | 8,299 | | 25,409 | | | (3,337) | | 1,337 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2024 | 05/22/2025 | 1 | 39,758 | 212.94 | | 1,431 | | 919 | | 1,701 | | | (514) | | 159 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2024 | 05/09/2025 | 1 | 270,147 | 211.78 | | 9,698 | | 5,927 | | 12,067 | | | (3,810) | | 1,051 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/11/2024 | 06/11/2025 | 1 | 196,366 | 199.61 | | 7,187 | | 5,009 | | 15,829 | | | (2,186) | | 819 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/11/2024 | 04/11/2025 | 1 | 99,773 | 207.83 | | 3,602 | | 1,916 | | 5,410 | | | (1,697) | | 363 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/18/2024 | 06/18/2025 | 1 | 143,614 | 200.97 | | 5,256 | | 3,775 | | 10,898 | | | (1,498) | | 607 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/17/2024 | 05/16/2025 | 1 | 279,379 | 216.91 | | 10,030 | | 6,324 | | 9,441 | | | (3,747) | | 1,104 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/06/2024 | 06/06/2025 | 1 | 227,460 | 200.91 | | 8,325 | | 5,719 | | 17,390 | | | (2,646) | | 939 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/26/2024 | 06/26/2025 | 1 | 111,946 | 201.48 | | 4,097 | | 3,025 | | 8,357 | | | (1,078) | | 481 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2024 | 05/08/2025 | 1 | 84,476 | 211.78 | | 3,041 | | 1,835 | | 3,773 | | | (1,208) | | 328 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/04/2024 | 06/04/2025 | 1 | 122,976 | 200.81 | | 4,427 | | 3,000 | | 9,462 | | | (1,431) | | 506 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/03/2024 | 04/03/2025 | 1 | 155,136 | 210.75 | | 5,616 | | 2,847 | | 7,206 | | | (2,769) | | 552 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/03/2024 | 06/03/2025 | 1 | 234,856 | 200.37 | | 8,455 | | 5,706 | | 18,437 | | | (2,757) | | 964 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2024 | 04/17/2025 | 1 | 301,336 | 208.04 | | 10,848 | | 5,983 | | 16,281 | | | (4,901) | | 1,113 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/09/2024 | 04/09/2025 | 1 | 136,165 | 210.75 | | 4,929 | | 2,580 | | 6,306 | | | (2,350) | | 492 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/04/2024 | 04/04/2025 | 1 | 100,686 | 209.8 | | 3,645 | | 1,868 | | 4,929 | | | (1,787) | | 359 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2024 | 05/20/2025 | 1 | 474,486 | 214.26 | | 17,082 | | 10,870 | | 18,845 | | | (6,224) | | 1,891 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/24/2024 | 06/24/2025 | 1 | 286,612 | 204.62 | | 10,490 | | 7,687 | | 18,601 | | | (2,816) | | 1,226 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2024 | 04/04/2025 | 1 | 173,001 | 210.75 | | 6,245 | | 3,209 | | 8,036 | | | (3,054) | | 617 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/10/2024 | 04/10/2025 | 1 | 78,500 | 208.38 | | 2,834 | | 1,491 | | 4,140 | | | (1,343) | | 285 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/14/2024 | 05/14/2025 | 1 | 80,438 | 211.78 | | 2,896 | | 1,795 | | 3,582 | | | (1,103) | | 316 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/27/2024 | 06/27/2025 | 1 | 255,165 | 201.58 | | 9,339 | | 6,959 | | 18,962 | | | (2,431) | | 1,097 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/05/2024 | 06/05/2025 | 1 | 59,053 | 200.95 | | 2,161 | | 1,471 | | 4,511 | | | (693) | | 243 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/15/2024 | 04/15/2025 | 1 | 237,304 | 203.64 | | 8,590 | | 4,638 | | 15,953 | | | (3,954) | | 872 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2024 | 04/25/2025 | 1 | 96,299 | 210.22 | | 3,467 | | 1,984 | | 4,691 | | | (1,495) | | 363 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2024 | 05/06/2025 | 1 | 518,642 | 210.71 | | 18,671 | | 11,162 | | 24,565 | | | (7,520) | | 2,004 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2024 | 05/23/2025 | 1 | 278,691 | 203.39 | | 10,033 | | 6,521 | | 19,170 | | | (3,573) | | 1,118 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/02/2024 | 04/02/2025 | 1 | 127,938 | 210.75 | | 4,631 | | 2,335 | | 5,943 | | | (2,297) | | 454 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2024 | 05/15/2025 | 1 | 152,656 | 214.58 | | 5,496 | | 3,422 | | 5,855 | | | (2,078) | | 602 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/29/2024 | 04/29/2025 | 1 | 317,943 | 211.78 | | 11,478 | | 6,640 | | 14,247 | | | (4,843) | | 1,209 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/20/2024 | 06/20/2025 | 1 | 86,252 | 202.75 | | 3,157 | | 2,291 | | 6,066 | | | (882) | | 366 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/14/2024 | 06/13/2025 | 1 | 132,937 | 196.75 | | 4,879 | | 3,456 | | 12,081 | | | (1,448) | | 557 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/21/2024 | 06/20/2025 | 1 | 203,086 | 203.57 | | 7,433 | | 5,410 | | 13,767 | | | (2,062) | | 862 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/30/2024 | 09/30/2025 | 1 | 400,348 | 217.55 | | 14,813 | | 14,813 | | 14,734 | | | | | 2,002 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/05/2024 | 09/05/2025 | 1 | 111,417 | 212.13 | | 4,100 | | 3,850 | | 5,147 | | | (281) | | 538 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 54,462 | 207.12 | | 2,010 | | 1,893 | | 3,148 | | | (131) | | 264 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 170,836 | 212.38 | | 6,270 | | 5,660 | | 7,819 | | | (655) | | 807 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 163,760 | 215 | | 6,043 | | 5,925 | | 6,649 | | | (166) | | 806 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/21/2024 | 08/21/2025 | 1 | 253,646 | 208.65 | | 9,309 | | 8,309 | | 13,773 | | | (1,020) | | 1,197 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/24/2025 | 1 | 114,894 | 215.75 | | 4,251 | | 4,193 | | 4,532 | | | (70) | | 570 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2024 | 09/26/2025 | 1 | 235,418 | 216.35 | | 8,687 | | 8,687 | | 9,045 | | | (72) | | 1,171 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/27/2024 | 08/27/2025 | 1 | 91,713 | 213.31 | | 3,375 | | 3,068 | | 4,024 | | | (314) | | 437 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/29/2024 | 08/29/2025 | 1 | 352,814 | 213.31 | | 12,984 | | 11,974 | | 15,427 | | | (1,138) | | 1,685 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/26/2024 | 08/26/2025 | 1 | 479,262 | 213.31 | | 17,589 | | 15,941 | | 21,030 | | | (1,687) | | 2,279 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/09/2024 | 09/09/2025 | 1 | 432,511 | 211 | | 15,960 | | 15,080 | | 21,011 | | | (918) | | 2,099 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/17/2025 | 1 | 106,063 | 211.83 | | 3,893 | | 3,099 | | 4,897 | | | (800) | | 473 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/02/2024 | 07/02/2025 | 1 | 39,267 | 199.59 | | 1,437 | | 1,088 | | 3,171 | | | (354) | | 170 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/14/2024 | 08/14/2025 | 1 | 276,857 | 205.1 | | 10,161 | | 8,873 | | 17,400 | | | (1,308) | | 1,292 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/19/2024 | 08/19/2025 | 1 | 250,513 | 207.75 | | 9,194 | | 8,155 | | 14,132 | | | (1,058) | | 1,178 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2024 | 07/03/2025 | 1 | 127,439 | 198.85 | | 4,664 | | 3,573 | | 10,612 | | | (1,118) | | 554 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 329,858 | 209.12 | | 12,106 | | 10,899 | | 17,540 | | | (1,293) | | 1,559 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/30/2024 | 07/30/2025 | 1 | 116,732 | 212.8 | | 4,272 | | 3,554 | | 5,836 | | | (726) | | 532 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/03/2024 | 07/03/2025 | 1 | 87,697 | 198.77 | | 3,210 | | 2,452 | | 7,328 | | | (783) | | 381 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/25/2025 | 1 | 81,565 | 212.38 | | 3,002 | | 2,712 | | 3,741 | | | (311) | | 387 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/12/2024 | 08/12/2025 | 1 | 239,541 | 203.57 | | 8,791 | | 7,629 | | 16,121 | | | (1,180) | | 1,114 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 170,874 | 210.13 | | 6,271 | | 5,296 | | 8,628 | | | (1,016) | | 781 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/29/2024 | 07/29/2025 | 1 | 351,797 | 211.36 | | 12,911 | | 10,706 | | 16,778 | | | (2,228) | | 1,600 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/16/2025 | 1 | 193,042 | 209.45 | | 7,085 | | 5,621 | | 9,972 | | | (1,475) | | 859 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2024 | 09/12/2025 | 1 | 285,701 | 210.63 | | 10,542 | | 10,104 | | 14,080 | | | (520) | | 1,393 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/26/2024 | 07/25/2025 | 1 | 208,041 | 210.95 | | 7,614 | | 6,282 | | 10,119 | | | (1,381) | | 940 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/13/2024 | 08/13/2025 | 1 | 118,219 | 204.31 | | 4,339 | | 3,777 | | 7,696 | | | (571) | | 551 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG50512 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/21/2025 | 1 | 57,490 | 208.67 | | 2,110 | | 1,703 | | 3,108 | | | (420) | | 258 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/24/2024 | 07/24/2025 | 1 | 64,490 | 207.52 | | 2,367 | | 1,930 | | 3,679 | | | (441) | | 291 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/01/2024 | 08/01/2025 | 1 | 98,426 | 212.8 | | 3,612 | | 3,042 | | 5,394 | | | (594) | | 450 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/11/2025 | 1 | 157,798 | 204.62 | | 5,791 | | 4,540 | | 10,164 | | | (1,285) | | 696 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2025 | 1 | 113,234 | 208.33 | | 4,156 | | 3,377 | | 6,223 | | | (786) | | 510 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2025 | 1 | 95,953 | 204.01 | | 3,512 | | 3,025 | | 6,354 | | | (510) | | 444 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 94,142 | 215 | | 3,483 | | 3,416 | | 3,827 | | | (95) | | 466 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2025 | 1 | 153,507 | 209.27 | | 5,664 | | 5,384 | | 8,047 | | | (295) | | 747 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/25/2025 | 1 | 182,157 | 211.78 | | 6,740 | | 6,666 | | 8,206 | | | (92) | | 905 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/26/2024 | 09/26/2025 | 1 | 203,496 | 213.16 | | 7,529 | | 7,508 | | 8,716 | | | (83) | | 1,012 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/15/2024 | 07/15/2025 | 1 | 298,089 | 204.62 | | 10,970 | | 8,673 | | 19,200 | | | (2,314) | | 1,324 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/18/2025 | 1 | 271,981 | 212.35 | | 10,036 | | 9,732 | | 12,245 | | | (330) | | 1,337 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2025 | 1 | 202,370 | 201.09 | | 7,407 | | 6,325 | | 15,196 | | | (1,096) | | 934 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2025 | 1 | 325,193 | 209.31 | | 11,902 | | 9,640 | | 17,074 | | | (2,283) | | 1,462 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2024 | 09/12/2025 | 1 | 202,894 | 212.66 | | 7,487 | | 7,196 | | 9,111 | | | (350) | | 989 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/10/2024 | 07/10/2025 | 1 | 184,392 | 201.99 | | 6,749 | | 5,243 | | 13,355 | | | (1,516) | | 812 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2025 | 1 | 135,284 | 198.41 | | 4,951 | | 3,819 | | 11,428 | | | (1,139) | | 594 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 09/02/2025 | 1 | 103,092 | 213.31 | | 3,794 | | 3,512 | | 4,519 | | | (320) | | 495 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/17/2025 | 1 | 142,786 | 213.49 | | 5,269 | | 5,095 | | 6,160 | | | (188) | | 701 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/23/2024 | 09/23/2025 | 1 | 414,797 | 216.46 | | 15,347 | | 15,094 | | 15,943 | | | (294) | | 2,054 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2024 | 09/29/2025 | 1 | 96,484 | 216.35 | | 3,570 | | 3,570 | | 3,700 | | | (29) | | 482 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/04/2024 | 09/04/2025 | 1 | 86,582 | 213.31 | | 3,186 | | 2,967 | | 3,791 | | | (227) | | 417 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2024 | 08/20/2025 | 1 | 199,015 | 207.32 | | 7,304 | | 6,499 | | 11,462 | | | (820) | | 938 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2025 | 1 | 262,775 | 213.31 | | 9,749 | | 9,400 | | 11,457 | | | (374) | | 1,288 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2024 | 08/08/2025 | 1 | 153,690 | 204.18 | | 5,625 | | 4,859 | | 10,101 | | | (804) | | 710 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/01/2024 | 07/01/2025 | 1 | 424,482 | 198.24 | | 15,536 | | 11,684 | | 36,316 | | | (3,873) | | 1,839 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 199,644 | 213.31 | | 7,327 | | 6,776 | | 8,760 | | | (624) | | 953 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/19/2024 | 07/18/2025 | 1 | 142,104 | 208.67 | | 5,201 | | 4,190 | | 7,648 | | | (1,043) | | 634 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/05/2024 | 08/05/2025 | 1 | 229,972 | 198.97 | | 8,440 | | 7,161 | | 18,897 | | | (1,295) | | 1,058 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/15/2024 | 08/15/2025 | 1 | 149,615 | 206.31 | | 5,491 | | 4,837 | | 8,934 | | | (692) | | 699 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/31/2024 | 07/31/2025 | 1 | 167,243 | 212.8 | | 6,138 | | 5,123 | | 7,435 | | | (1,026) | | 763 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/25/2025 | 1 | 63,214 | 208.65 | | 2,314 | | 1,903 | | 3,427 | | | (425) | | 286 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/18/2025 | 1 | 126,616 | 210.43 | | 4,634 | | 3,723 | | 6,270 | | | (940) | | 565 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 203,070 | 204.62 | | 7,432 | | 5,843 | | 13,080 | | | (1,633) | | 896 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/09/2024 | 07/09/2025 | 1 | 171,913 | 197.36 | | 6,292 | | 4,871 | | 15,156 | | | (1,431) | | 756 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2024 | 08/15/2025 | 1 | 165,928 | 206.81 | | 6,073 | | 5,364 | | 9,692 | | | (751) | | 776 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/04/2025 | 1 | 50,852 | 210.13 | | 1,871 | | 1,583 | | 2,563 | | | (301) | | 234 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2024 | 09/19/2025 | 1 | 135,637 | 215.9 | | 5,019 | | 4,907 | | 5,321 | | | (151) | | 668 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/03/2024 | 09/03/2025 | 1 | 558,834 | 213.31 | | 20,565 | | 19,092 | | 24,469 | | | (1,521) | | 2,689 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2024 | 09/15/2025 | 1 | 70,245 | 212.66 | | 2,599 | | 2,499 | | 3,148 | | | (120) | | 344 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/10/2024 | 09/10/2025 | 1 | 205,196 | 210.19 | | 7,572 | | 7,175 | | 10,329 | | | (415) | | 997 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/05/2025 | 1 | 91,849 | 207.12 | | 3,380 | | 3,183 | | 5,322 | | | (223) | | 443 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/28/2025 | 1 | 210,140 | 213.31 | | 7,733 | | 7,051 | | 9,221 | | | (699) | | 1,002 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305M$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/11/2024 | 1 | 60,957 | 205.21 | 2,249 | | | 31 | | 3,490 | | | (843) | | 53 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305N$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2022 | 10/24/2024 | 1 | 58,663 | 210.06 | 2,153 | | | 68 | | 2,195 | | | (807) | | 75 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305N$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/28/2022 | 10/28/2024 | 1 | 53,648 | 213 | 1,969 | | | 73 | | 1,499 | | | (738) | | 74 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/11/2022 | 11/13/2024 | 1 | 109,964 | 213 | 4,047 | | | 239 | | 3,258 | | | (1,513) | | 191 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG3050$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2022 | 11/15/2024 | 1 | 87,948 | 213.55 | 3,237 | | | 200 | | 2,500 | | | (1,213) | | 156 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/18/2022 | 11/18/2024 | 1 | 50,102 | 213.71 | 1,839 | | | 121 | | 1,449 | | | (689) | | 92 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305P$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/02/2022 | 12/04/2024 | 1 | 50,907 | 221.2 | 1,873 | | | 164 | | 732 | | | (700) | | 107 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2022 | 12/06/2024 | 1 | 115,381 | 215.64 | 4,246 | | | 384 | | 3,002 | | | (1,592) | | 247 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/09/2022 | 12/10/2024 | 1 | 164,366 | 215.38 | 6,049 | | | 582 | | 4,411 | | | (2,264) | | 362 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/12/2022 | 12/12/2024 | 1 | 100,525 | 217.58 | 3,699 | | | 365 | | 2,195 | | | (1,387) | | 225 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2022 | 12/13/2024 | 1 | 252,234 | 218.3 | 9,307 | | | 932 | | 5,130 | | | (3,489) | | 568 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Q$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/14/2022 | 12/13/2024 | 1 | 69,380 | 217.2 | 2,560 | | | 257 | | 1,575 | | | (961) | | 156 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/16/2022 | 12/17/2024 | 1 | 115,500 | 208.77 | 4,262 | | | 451 | | 5,367 | | | (1,595) | | 267 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/16/2022 | 12/18/2024 | 1 | 199,921 | 208.77 | 7,377 | | | 789 | | 9,337 | | | (2,758) | | 465 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2022 | 12/20/2024 | 1 | 275,784 | 207.03 | 10,176 | | | 1,117 | | 14,640 | | | (3,814) | | 650 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/21/2022 | 12/20/2024 | 1 | 328,225 | 209.61 | 12,079 | | | 1,327 | | 14,562 | | | (4,534) | | 773 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/23/2022 | 12/26/2024 | 1 | 539,702 | 209.68 | 19,861 | | | 2,343 | | 24,221 | | | (7,414) | | 1,317 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2022 | 12/27/2024 | 1 | 161,752 | 210.01 | 5,936 | | | 708 | | 7,101 | | | (2,225) | | 397 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305R$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/28/2022 | 12/27/2024 | 1 | 130,678 | 207.62 | 4,796 | | | 573 | | 6,760 | | | (1,800) | | 321 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/30/2022 | 12/31/2024 | 1 | 329,854 | 210.03 | 12,106 | | | 1,515 | | 14,543 | | | (4,531) | | 828 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/30/2022 | 01/02/2025 | 1 | 97,152 | 210.03 | 3,565 | | | 455 | | 4,288 | | | (1,331) | | 247 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/03/2023 | 01/03/2025 | 1 | 422,695 | 209.99 | 15,555 | | | 2,006 | | 18,700 | | | (5,831) | | 1,078 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/04/2023 | 01/03/2025 | 1 | 56,360 | 213 | 2,085 | | | 269 | | 2,008 | | | (783) | | 144 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2025 | 1 | 51,548 | 215.71 | 1,912 | | | 260 | | 1,494 | | | (715) | | 135 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/07/2025 | 1 | 381,414 | 215.71 | 14,150 | | | 1,905 | | 11,033 | | | (5,297) | | 993 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/09/2023 | 01/09/2025 | 1 | 194,590 | 214.53 | 7,219 | | | 990 | | 6,195 | | | (2,706) | | 512 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2023 | 01/10/2025 | 1 | 340,190 | 215.06 | 12,621 | | | 1,749 | | 10,393 | | | (4,731) | | 899 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/11/2023 | 01/10/2025 | 1 | 281,402 | 216.42 | 10,440 | | | 1,448 | | 7,710 | | | (3,919) | | 744 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305S$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/16/2025 | 1 | 98,461 | 216.66 | 3,653 | | | 536 | | 2,709 | | | (1,364) | | 268 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/13/2025 | 1 | 61,394 | 216.66 | 2,278 | | | 326 | | 1,655 | | | (854) | | 165 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/14/2025 | 1 | 734,693 | 216.66 | 27,257 | | | 3,937 | | 19,804 | | | (10,203) | | 1,980 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/13/2023 | 01/15/2025 | 1 | 354,038 | 216.66 | 13,135 | | | 1,912 | | 9,641 | | | (4,910) | | 958 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/17/2023 | 01/17/2025 | 1 | 268,827 | 216.23 | 10,054 | | | 1,490 | | 7,708 | | | (3,769) | | 735 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/18/2023 | 01/17/2025 | 1 | 315,921 | 213.92 | 11,721 | | | 1,739 | | 10,796 | | | (4,399) | | 863 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/17/2025 | 1 | 1 | 214.26 | | | | | | | | | | | | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2025 | 1 | 1,084,935 | 214.26 | 40,251 | | | 6,239 | | 36,964 | | | (15,046) | | 3,032 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/23/2023 | 01/23/2025 | 1 | 63,764 | 215.24 | 2,366 | | | 370 | | 2,029 | | | (887) | | 179 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/24/2023 | 01/24/2025 | 1 | 261,718 | 215.4 | 9,710 | | | 1,532 | | 8,250 | | | (3,639) | | 738 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2023 | 01/24/2025 | 1 | 605,305 | 215.89 | 22,396 | | | 3,538 | | 18,420 | | | (8,406) | | 1,706 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/27/2023 | 01/28/2025 | 1 | 754,798 | 217.76 | 27,928 | | | 4,565 | | 20,104 | | | (10,454) | | 2,164 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305T$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/27/2023 | 01/27/2025 | 1 | 108,289 | 217.76 | 4,007 | | | 650 | | 2,879 | | | (1,502) | | 309 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305U$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2023 | 01/30/2025 | 1 | 185,243 | 215.44 | 6,854 | | | 1,138 | | 5,881 | | | (2,569) | | 535 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305U$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2023 | 01/31/2025 | 1 | 187,212 | 220.69 | 6,927 | | | 1,159 | | 3,987 | | | (2,596) | | 543 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305US9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/01/2023 | 01/31/2025 | 1 | 348,074 | 221.65 | 12,879 | | | 2,158 | | 6,847 | | | (4,834) | | 1,010 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/03/2023 | 02/04/2025 | 1 | 1,190,228 | 219.7 | 44,038 | | | 7,622 | | 27,575 | | | (16,484) | | 3,510 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/03/2023 | 02/05/2025 | 1 | 328,251 | 219.7 | 12,145 | | | 2,116 | | 7,605 | | | (4,540) | | 972 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2023 | 02/06/2025 | 1 | 251,301 | 218.45 | 9,273 | | | 1,628 | | 6,419 | | | (3,476) | | 747 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2023 | 02/07/2025 | 1 | 259,469 | 220.11 | 9,574 | | | 1,694 | | 5,835 | | | (3,589) | | 774 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2023 | 02/07/2025 | 1 | 1,228,722 | 217.97 | 45,217 | | | 8,012 | | 32,582 | | | (16,972) | | 3,666 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/10/2023 | 02/12/2025 | 1 | 486,118 | 218.66 | 17,938 | | | 3,297 | | 12,272 | | | (6,705) | | 1,478 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305USX ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/16/2023 | 02/11/2025 | 2 | 1,585,511 | 218.66 | 48,571 | | | 8,994 | | 40,026 | | | (18,429) | | 4,803 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2023 | 02/13/2025 | 1 | 587,423 | 220.76 | 21,617 | | | 4,003 | | 12,613 | | | (8,103) | | 1,793 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/14/2023 | 02/14/2025 | 1 | 375,386 | 219.09 | 13,777 | | | 2,570 | | 9,184 | | | (5,164) | | 1,150 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/15/2023 | 02/14/2025 | 1 | 453,865 | 219.96 | 16,566 | | | 3,095 | | 10,379 | | | (6,218) | | 1,390 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/17/2023 | 02/19/2025 | 1 | 530,397 | 220.22 | 19,466 | | | 3,770 | | 12,404 | | | (7,276) | | 1,654 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/17/2023 | 02/20/2025 | 1 | 304,108 | 220.22 | 11,161 | | | 2,174 | | 7,153 | | | (4,166) | | 952 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/17/2023 | 02/18/2025 | 1 | 1,149,205 | 220.22 | 42,176 | | | 8,122 | | 26,718 | | | (15,787) | | 3,571 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/21/2023 | 02/21/2025 | 1 | 448,108 | 214.18 | 16,446 | | | 3,226 | | 16,173 | | | (6,164) | | 1,407 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/21/2025 | 1 | 597,906 | 213.45 | 21,883 | | | 4,299 | | 22,634 | | | (8,214) | | 1,878 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VSY ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2023 | 02/21/2025 | 1 | 60,294 | 213.48 | 2,213 | | | 436 | | 2,276 | | | (832) | | 189 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/24/2023 | 02/26/2025 | 1 | 518,852 | 212.5 | 18,990 | | | 3,855 | | 21,023 | | | (7,099) | | 1,658 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305VS2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/24/2023 | 02/25/2025 | 1 | 1,011,914 | 212.5 | 37,036 | | | 7,478 | | 40,953 | | | (13,863) | | 3,222 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2023 | 02/27/2025 | 1 | 114,196 | 211.89 | 4,180 | | | 854 | | 4,813 | | | (1,567) | | 366 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/28/2023 | 02/28/2025 | 1 | 565,920 | 209.8 | 20,713 | | | 4,262 | | 27,056 | | | (7,764) | | 1,820 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2023 | 02/28/2025 | 1 | 460,659 | 207.65 | 16,814 | | | 3,464 | | 24,935 | | | (6,311) | | 1,481 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/03/2023 | 03/05/2025 | 1 | 230,009 | 213.14 | 8,234 | | | 1,751 | | 8,978 | | | (3,078) | | 752 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/03/2023 | 03/03/2025 | 1 | 112,087 | 213.14 | 4,013 | | | 844 | | 4,375 | | | (1,504) | | 364 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/03/2023 | 03/04/2025 | 1 | 1,431,778 | 213.14 | 51,258 | | | 10,843 | | 55,889 | | | (19,187) | | 4,665 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305W\$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2023 | 03/06/2025 | 1 | 292,382 | 213.05 | 10,467 | | | 2,240 | | 11,487 | | | (3,923) | | 959 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/07/2023 | 03/07/2025 | 1 | 191,579 | 208.68 | 6,859 | | | 1,477 | | 9,768 | | | (2,571) | | 630 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/07/2025 | 1 | 232,076 | 208.55 | 8,262 | | | 1,782 | | 11,918 | | | (3,101) | | 763 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/10/2023 | 03/12/2025 | 1 | 455,691 | 197.22 | 16,450 | | | 3,656 | | 41,636 | | | (6,149) | | 1,523 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 03/11/2025 | 2 | 1,023,097 | 197.22 | 36,672 | | | 8,369 | | 93,530 | | | (14,158) | | 3,408 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2023 | 03/13/2025 | 1 | 192,272 | 196.43 | 7,037 | | | 1,573 | | 18,196 | | | (2,638) | | 644 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2023 | 03/14/2025 | 1 | 481,073 | 198.06 | 17,463 | | | 3,929 | | 42,190 | | | (6,546) | | 1,617 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2023 | 03/14/2025 | 2 | 635,208 | 196.91 | 19,024 | 4,439 | | 7,174 | | 58,744 | | | (8,707) | | 2,135 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/16/2023 | 03/14/2025 | 1 | 56,370 | 197.98 | 2,058 | | | 465 | | 4,963 | | | (773) | | 190 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305X\$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/17/2023 | 03/19/2025 | 1 | 284,645 | 195.86 | 10,446 | | | 2,422 | | 27,758 | | | (3,905) | | 971 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y\$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/17/2023 | 03/18/2025 | 1 | 1,147,257 | 195.86 | 42,104 | | | 9,716 | | 111,760 | | | (15,760) | | 3,903 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y\$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/20/2023 | 03/20/2025 | 1 | 241,394 | 197.68 | 8,859 | | | 2,066 | | 21,712 | | | (3,321) | | 826 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y\$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/21/2023 | 03/21/2025 | 1 | 566,462 | 198.32 | 20,676 | | | 4,850 | | 49,501 | | | (7,750) | | 1,944 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/24/2023 | 03/26/2025 | 1 | 424,924 | 196.92 | 15,637 | | | 3,775 | | 39,531 | | | (5,845) | | 1,480 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/24/2023 | 03/25/2025 | 1 | 1,020,521 | 196.92 | 37,555 | | | 9,028 | | 94,992 | | | (14,058) | | 3,543 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/27/2023 | 03/27/2025 | 1 | 146,538 | 198.34 | 5,363 | | | 1,302 | | 12,782 | | | (2,010) | | 512 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2023 | 03/28/2025 | 1 | 582,461 | 198.78 | 21,260 | | | 5,191 | | 49,785 | | | (7,969) | | 2,039 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/29/2023 | 03/28/2025 | 1 | 361,459 | 201.76 | 13,157 | | | 3,217 | | 26,837 | | | (4,938) | | 1,266 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/31/2023 | 04/01/2025 | 1 | 763,167 | 205.41 | 27,779 | | | 6,945 | | 47,258 | | | (10,398) | | 2,702 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/31/2023 | 04/02/2025 | 1 | 192,878 | 205.41 | 7,021 | | | 1,762 | | 11,934 | | | (2,624) | | 685 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/03/2023 | 04/03/2025 | 1 | 254,040 | 205.99 | 9,272 | | | 2,340 | | 15,256 | | | (3,476) | | 904 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2023 | 04/04/2025 | 1 | 518,765 | 205.99 | 19,402 | | | 4,930 | | 31,128 | | | (7,282) | | 1,852 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/09/2025 | 1 | 359,133 | 205.99 | 13,432 | | | 3,496 | | 21,480 | | | (5,014) | | 1,299 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/08/2025 | 1 | 1,035,588 | 205.99 | 38,731 | | | 10,041 | | 61,989 | | | (14,478) | | 3,736 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/10/2023 | 04/10/2025 | 1 | 158,820 | 205.99 | 5,908 | | | 1,548 | | 9,491 | | | (2,215) | | 576 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 04/11/2025 | 1 | 326,536 | 205.99 | 12,147 | | | 3,199 | | 19,498 | | | (4,553) | | 1,187 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/12/2023 | 04/11/2025 | 1 | 175,630 | 205.99 | 6,533 | | | 1,723 | | 10,487 | | | (2,452) | | 639 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/14/2023 | 04/16/2025 | 1 | 487,849 | 205.99 | 18,197 | | | 4,917 | | 29,249 | | | (6,802) | | 1,797 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/14/2023 | 04/15/2025 | 1 | 847,902 | 205.99 | 31,542 | | | 8,492 | | 50,672 | | | (11,807) | | 3,115 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/17/2023 | 04/17/2025 | 1 | 372,698 | 208.16 | 13,827 | | | 3,756 | | 20,017 | | | (5,183) | | 1,376 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/18/2023 | 04/17/2025 | 1 | 178,236 | 208.16 | 6,577 | | | 1,789 | | 9,573 | | | (2,469) | | 658 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2023 | 04/17/2025 | 1 | 173,051 | 207.76 | 6,403 | | | 1,744 | | 9,487 | | | (2,407) | | 639 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/21/2023 | 04/21/2025 | 1 | 73,221 | 206.53 | 2,717 | | | 755 | | 4,308 | | | (1,018) | | 273 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/21/2023 | 04/22/2025 | 1 | 833,706 | 206.53 | 30,931 | | | 8,625 | | 49,087 | | | (11,578) | | 3,116 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/24/2025 | 1 | 392,035 | 207.46 | 14,544 | | | 4,090 | | 22,053 | | | (5,452) | | 1,473 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/25/2023 | 04/25/2025 | 1 | 261,036 | 202.36 | 9,737 | | | 2,751 | | 18,859 | | | (3,650) | | 983 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2023 | 04/25/2025 | 1 | 158,425 | 193.83 | 5,893 | | | 1,668 | | 16,674 | | | (2,212) | | 597 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/28/2023 | 04/29/2025 | 1 | 724,867 | 204.53 | 26,965 | | | 7,778 | | 47,172 | | | (10,093) | | 2,756 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/28/2023 | 04/30/2025 | 1 | 221,747 | 204.53 | 8,249 | | | 2,388 | | 14,420 | | | (3,084) | | 845 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/01/2023 | 05/01/2025 | 1 | 216,376 | 205.07 | 8,028 | | | 2,334 | | 13,696 | | | (3,009) | | 826 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/02/2023 | 05/02/2025 | 1 | 322,104 | 202.03 | 12,014 | | | 3,510 | | 23,548 | | | (4,503) | | 1,233 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2023 | 05/02/2025 | 1 | 270,394 | 200.49 | 10,086 | | | 2,951 | | 21,242 | | | (3,786) | | 1,035 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/05/2023 | 05/06/2025 | 1 | 909,995 | 202.42 | 33,852 | | | 10,090 | | 65,187 | | | (12,671) | | 3,516 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4051$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/05/2023 | 05/07/2025 | 1 | 855,899 | 202.42 | 31,839 | | | 9,521 | | 61,270 | | | (11,902) | | 3,315 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2025 | 1 | 98,370 | 201.85 | 3,659 | | | 1,099 | | 7,223 | | | (1,372) | | 382 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/09/2023 | 05/09/2025 | 1 | 604,786 | 201.4 | 22,498 | | | 6,790 | | 45,314 | | | (8,433) | | 2,353 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2023 | 05/09/2025 | 1 | 322,565 | 201.3 | 11,999 | | | 3,626 | | 24,276 | | | (4,504) | | 1,255 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/12/2023 | 05/14/2025 | 1 | 170,760 | 200.75 | 6,352 | | | 1,961 | | 13,125 | | | (2,375) | | 672 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/12/2023 | 05/13/2025 | 1 | 1,123,328 | 200.75 | 41,788 | | | 12,858 | | 86,397 | | | (15,642) | | 4,410 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2023 | 05/15/2025 | 1 | 250,571 | 200.58 | 9,346 | | | 2,897 | | 19,438 | | | (3,503) | | 988 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4052$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/16/2023 | 05/16/2025 | 1 | 112,183 | 195.2 | 4,162 | | | 1,296 | | 11,006 | | | (1,560) | | 443 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/18/2023 | 05/16/2025 | 1 | 463,795 | 198.1 | 16,529 | | | 5,175 | | 40,246 | | | (6,213) | | 1,833 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/19/2023 | 05/20/2025 | 1 | 1,386,913 | 198.44 | 51,316 | | | 16,283 | | 119,023 | | | (19,208) | | 5,529 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2025 | 1 | 197,191 | 198.31 | 7,276 | | | 2,326 | | 17,023 | | | (2,727) | | 789 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/23/2023 | 05/23/2025 | 1 | 550,647 | 195.8 | 20,319 | | | 6,522 | | 52,872 | | | (7,616) | | 2,209 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2023 | 05/23/2025 | 1 | 431,219 | 192.52 | 15,869 | | | 5,101 | | 47,306 | | | (5,956) | | 1,730 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/25/2023 | 05/23/2025 | 1 | 74,335 | 190.95 | 2,736 | | | 884 | | 8,669 | | | (1,028) | | 298 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/26/2023 | 05/29/2025 | 1 | 336,012 | 192.17 | 12,332 | | | 4,060 | | 37,243 | | | (4,603) | | 1,365 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/26/2023 | 05/27/2025 | 1 | 417,788 | 192.17 | 15,333 | | | 5,020 | | 46,373 | | | (5,739) | | 1,690 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/26/2023 | 05/28/2025 | 1 | 1,137,957 | 192.17 | 41,763 | | | 13,711 | | 126,249 | | | (15,611) | | 4,614 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4053$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/30/2023 | 05/30/2025 | 1 | 451,391 | 191.29 | 16,611 | | | 5,491 | | 51,724 | | | (6,226) | | 1,838 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/31/2023 | 05/30/2025 | 1 | 479,576 | 190.56 | 17,648 | | | 5,842 | | 56,551 | | | (6,624) | | 1,952 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/02/2023 | 06/03/2025 | 1 | 925,335 | 198.36 | 34,052 | | | 11,460 | | 79,258 | | | (12,746) | | 3,798 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/02/2023 | 06/04/2025 | 1 | 403,932 | 198.36 | 14,865 | | | 5,016 | | 34,578 | | | (5,557) | | 1,661 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/05/2023 | 06/05/2025 | 1 | 650,490 | 197.3 | 23,938 | | | 8,111 | | 58,192 | | | (8,973) | | 2,681 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/06/2023 | 06/06/2025 | 1 | 450,296 | 197.9 | 16,571 | | | 5,637 | | 39,228 | | | (6,211) | | 1,860 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2023 | 06/06/2025 | 1 | 354,922 | 199.72 | 12,990 | | | 4,425 | | 28,594 | | | (4,876) | | 1,466 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/09/2023 | 06/11/2025 | 1 | 455,563 | 199.49 | 16,810 | | | 5,834 | | 36,903 | | | (6,284) | | 1,900 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4054$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/09/2023 | 06/10/2025 | 1 | 832,878 | 199.49 | 30,733 | | | 10,638 | | 67,552 | | | (11,504) | | 3,467 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/12/2023 | 06/12/2025 | 1 | 400,989 | 200.05 | 14,797 | | | 5,155 | | 31,691 | | | (5,546) | | 1,676 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/13/2023 | 06/13/2025 | 1 | 732,695 | 201.74 | 27,036 | | | 9,457 | | 53,679 | | | (10,134) | | 3,068 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/14/2023 | 06/13/2025 | 1 | 378,413 | 200.85 | 13,963 | | | 4,891 | | 28,846 | | | (5,241) | | 1,585 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/16/2023 | 06/18/2025 | 1 | 304,406 | 204.78 | 11,202 | | | 4,001 | | 19,458 | | | (4,187) | | 1,287 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/16/2023 | 06/17/2025 | 1 | 1,725,987 | 204.78 | 63,516 | | | 22,628 | | 110,074 | | | (23,775) | | 7,284 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/20/2023 | 06/20/2025 | 1 | 322,658 | 202.53 | 11,906 | | | 4,279 | | 22,925 | | | (4,463) | | 1,369 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/21/2023 | 06/20/2025 | 1 | 773,344 | 203.36 | 28,459 | | | 10,242 | | 52,935 | | | (10,682) | | 3,282 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/23/2023 | 06/24/2025 | 1 | 1,523,384 | 199.16 | 56,061 | | | 20,484 | | 125,671 | | | (20,984) | | 6,515 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4055$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/23/2023 | 06/25/2025 | 1 | 483,617 | 199.16 | 17,797 | | | 6,518 | | 39,896 | | | (6,653) | | 2,072 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/26/2023 | 06/26/2025 | 1 | 336,551 | 200.73 | 12,385 | | | 4,553 | | 25,955 | | | (4,642) | | 1,445 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/27/2023 | 06/27/2025 | 1 | 389,803 | 202.86 | 14,345 | | | 5,293 | | 27,382 | | | (5,377) | | 1,676 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2023 | 06/27/2025 | 1 | 645,521 | 200.67 | 23,691 | | | 8,754 | | 49,892 | | | (8,892) | | 2,776 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/30/2023 | 07/02/2025 | 1 | 325,238 | 206.76 | 11,936 | | | 4,492 | | 19,096 | | | (4,462) | | 1,412 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/30/2023 | 07/01/2025 | 1 | 1,226,017 | 206.76 | 44,995 | | | 16,896 | | 72,045 | | | (16,842) | | 5,311 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/03/2023 | 07/03/2025 | 1 | 571,266 | 207.25 | 21,251 | | | 8,028 | | 32,774 | | | (7,966) | | 2,484 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2023 | 07/03/2025 | 1 | 427,306 | 206.24 | 15,853 | | | 5,997 | | 25,691 | | | (5,958) | | 1,858 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/07/2023 | 07/08/2025 | 1 | 550,334 | 202.09 | 20,472 | | | 7,874 | | 39,760 | | | (7,663) | | 2,414 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/07/2023 | 07/09/2025 | 2 | 815,522 | 202.09 | 31,594 | | | 12,238 | | 58,878 | | | (11,872) | | 3,584 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4056$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/10/2023 | 07/10/2025 | 1 | 1,135,458 | 203.29 | 42,239 | | | 16,339 | | 77,637 | | | (15,832) | | 4,999 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/11/2023 | 07/11/2025 | 1 | 569,668 | 207.26 | 21,192 | | | 8,227 | | 32,515 | | | (7,943) | | 2,512 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2023 | 07/11/2025 | 1 | 590,209 | 208.76 | 21,956 | | | 8,535 | | 31,382 | | | (8,241) | | 2,603 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/14/2023 | 07/16/2025 | 1 | 404,454 | 208.51 | 15,127 | | | 5,976 | | 21,841 | | | (5,654) | | 1,799 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/14/2023 | 07/15/2025 | 1 | 1,144,485 | 208.51 | 42,804 | | | 16,875 | | 61,640 | | | (16,022) | | 5,083 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/17/2023 | 07/17/2025 | 1 | 420,526 | 207.24 | 15,686 | | | 6,218 | | 24,147 | | | (5,879) | | 1,874 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/18/2023 | 07/18/2025 | 1 | 620,786 | 207.67 | 23,155 | | | 9,211 | | 35,004 | | | (8,679) | | 2,771 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/19/2023 | 07/18/2025 | 1 | 475,343 | 211.19 | 17,730 | | | 7,063 | | 22,688 | | | (6,655) | | 2,122 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/23/2025 | 1 | 187,742 | 216.85 | 6,984 | | | 2,826 | | 6,822 | | | (2,611) | | 845 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/21/2025 | 1 | 72,986 | 216.85 | 2,715 | | | 1,094 | | 2,645 | | | (1,018) | | 328 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4057$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/22/2025 | 1 | 1,152,612 | 216.85 | 42,877 | | | 17,316 | | 41,831 | | | (16,050) | | 5,181 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/24/2023 | 07/24/2025 | 1 | 268,425 | 216.85 | 9,985 | | | 4,054 | | 9,754 | | | (3,743) | | 1,211 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2023 | 07/25/2025 | 1 | 681,123 | 216.85 | 25,338 | | | 10,323 | | 24,782 | | | (9,497) | | 3,077 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/26/2023 | 07/25/2025 | 1 | 728,486 | 216.85 | 27,027 | | | 11,026 | | 26,506 | | | (10,144) | | 3,291 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/28/2023 | 07/29/2025 | 1 | 1,035,068 | 216.5 | 38,505 | | | 15,920 | | 38,343 | | | (14,413) | | 4,708 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/28/2023 | 07/30/2025 | 1 | 642,340 | 216.5 | 23,895 | | | 9,899 | | 23,795 | | | (8,932) | | 2,926 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/28/2023 | 07/28/2025 | 1 | 163,651 | 216.5 | 6,088 | | | 2,512 | | 6,062 | | | (2,282) | | 743 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/31/2023 | 07/31/2025 | 1 | 580,077 | 216.4 | 21,579 | | | 8,969 | | 21,606 | | | (8,088) | | 2,647 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/01/2023 | 08/01/2025 | 1 | 290,844 | 214.81 | 10,819 | | | 4,512 | | 11,725 | | | (4,055) | | 1,329 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/02/2023 | 08/01/2025 | 1 | 363,469 | 213.49 | 13,521 | | | 5,646 | | 15,629 | | | (5,075) | | 1,661 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/04/2023 | 08/04/2025 | 1 | 81,718 | 208.91 | 3,048 | | | 1,287 | | 4,357 | | | (1,143) | | 375 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/04/2023 | 08/05/2025 | 1 | 945,789 | 208.91 | 35,278 | | | 14,925 | | 50,387 | | | (13,205) | | 4,351 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4058$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/04/2023 | 08/06/2025 | 1 | 385,412 | 208.91 | 14,376 | | | 6,093 | | 20,533 | | | (5,374) | | 1,776 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2023 | 08/07/2025 | 1 | 364,838 | 212.55 | 13,827 | | | 5,880 | | 16,375 | | | (5,183) | | 1,684 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2023 | 08/08/2025 | 1 | 296,772 | 209.61 | 11,248 | | | 4,798 | | 15,291 | | | (4,216) | | 1,372 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2023 | 08/08/2025 | 1 | 429,961 | 209.94 | 16,253 | | | 6,943 | | 21,812 | | | (6,100) | | 1,988 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2023 | 08/12/2025 | 1 | 1,059,081 | 210.38 | 40,033 | | | 17,322 | | 52,454 | | | (14,985) | | 4,927 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2023 | 08/13/2025 | 1 | 194,264 | 210.38 | 7,343 | | | 3,183 | | 9,612 | | | (2,745) | | 905 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/14/2023 | 08/14/2025 | 1 | 706,348 | 208.96 | 26,700 | | | 11,610 | | 37,319 | | | (10,008) | | 3,297 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2023 | 08/15/2025 | 1 | 606,787 | 203.2 | 23,262 | | | 10,161 | | 41,507 | | | (8,731) | | 2,836 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4059$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/16/2023 | 08/15/2025 | 1 | 681,975 | 201.28 | 25,710 | | | 11,231 | | 50,584 | | | (9,650) | | 3,188 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/18/2023 | 08/19/2025 | 1 | 736,128 | 199.41 | 27,826 | | | 12,307 | | 59,323 | | | (10,416) | | 3,462 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/18/2023 | 08/20/2025 | 1 | 608,942 | 199.41 | 23,018 | | | 10,199 | | 49,104 | | | (8,604) | | 2,869 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/21/2023 | 08/21/2025 | 1 | 682,874 | 198.74 | 25,744 | | | 11,442 | | 56,592 | | | (9,650) | | 3,222 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2025 | 1 | 868,742 | 198.36 | 32,752 | | | 14,601 | | 77,646 | | | (12,276) | | 4,105 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2023 | 08/22/2025 | 1 | 275,171 | 200.59 | 10,374 | | | 4,631 | | 21,153 | | | (3,894) | | 1,300 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/26/2025 | 1 | 1,332,447 | 200.07 | 50,233 | | | 22,702 | | 104,559 | | | (18,803) | | 6,335 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/25/2025 | 1 | 401,698 | 200.07 | 15,144 | | | 6,833 | | 31,542 | | | (5,676) | | 1,907 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/25/2023 | 08/27/2025 | 1 | 423,662 | 200.07 | 15,972 | | | 7,230 | | 33,245 | | | (5,970) | | 2,017 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2023 | 08/28/2025 | 1 | 256,397 | 201.63 | 9,666 | | | 4,389 | | 18,858 | | | (3,623) | | 1,223 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405A$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/29/2023 | 08/29/2025 | 1 | 476,860 | 203.75 | 18,025 | | | 8,209 | | 32,088 | | | (6,756) | | 2,277 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/30/2023 | 08/29/2025 | 1 | 690,757 | 204.3 | 26,042 | | | 11,876 | | 45,409 | | | (9,774) | | 3,299 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/02/2025 | 1 | 75,075 | 201.71 | 2,838 | | | 1,312 | | 5,486 | | | (1,062) | | 361 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/03/2025 | 1 | 1,565,951 | 201.71 | 59,193 | | | 27,401 | | 114,354 | | | (22,127) | | 7,535 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/01/2023 | 09/04/2025 | 1 | 324,523 | 201.71 | 12,267 | | | 5,688 | | 23,682 | | | (4,579) | | 1,564 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/05/2023 | 09/05/2025 | 1 | 315,809 | 194.64 | 11,906 | | | 5,537 | | 30,504 | | | (4,463) | | 1,524 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2023 | 09/05/2025 | 1 | 109,520 | 192.85 | 4,118 | | | 1,918 | | 11,318 | | | (1,546) | | 529 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/08/2025 | 1 | 204,270 | 194.05 | 7,701 | | | 3,623 | | 20,127 | | | (2,887) | | 990 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/10/2025 | 1 | 741,394 | 194.05 | 27,951 | | | 13,189 | | 72,897 | | | (10,448) | | 3,604 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405B$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/09/2025 | 1 | 1,193,283 | 194.05 | 44,987 | | | 21,196 | | 117,452 | | | (16,839) | | 5,792 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2023 | 09/11/2025 | 1 | 422,503 | 194.47 | 15,928 | | | 7,538 | | 40,844 | | | (5,970) | | 2,057 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2023 | 09/12/2025 | 1 | 334,619 | 194.43 | 12,448 | | | 5,908 | | 32,373 | | | (4,666) | | 1,631 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/13/2023 | 09/12/2025 | 1 | 542,217 | 194.47 | 20,170 | | | 9,587 | | 52,391 | | | (7,571) | | 2,643 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/15/2023 | 09/17/2025 | 1 | 509,710 | 194.81 | 18,961 | | | 9,129 | | 48,587 | | | (7,088) | | 2,503 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/15/2023 | 09/15/2025 | 1 | 181,839 | 194.81 | 6,764 | | | 3,247 | | 17,287 | | | (2,535) | | 890 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/15/2023 | 09/16/2025 | 1 | 1,494,636 | 194.81 | 55,600 | | | 26,731 | | 142,320 | | | (20,812) | | 7,328 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2023 | 09/18/2025 | 1 | 759,565 | 194.66 | 28,256 | | | 13,643 | | 72,891 | | | (10,591) | | 3,735 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/19/2023 | 09/19/2025 | 1 | 403,071 | 194.25 | 14,994 | | | 7,261 | | 39,322 | | | (5,620) | | 1,985 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405C$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2023 | 09/19/2025 | 1 | 369,973 | 194.1 | 13,726 | | | 6,656 | | 36,292 | | | (5,152) | | 1,822 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/23/2025 | 1 | 1,250,024 | 186.74 | 46,376 | | | 22,742 | | 160,051 | | | (17,359) | | 6,190 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/22/2025 | 1 | 352,910 | 186.74 | 13,093 | | | 6,411 | | 45,205 | | | (4,908) | | 1,745 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/24/2025 | 1 | 498,893 | 186.74 | 18,509 | | | 9,089 | | 63,851 | | | (6,919) | | 2,474 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/25/2023 | 09/25/2025 | 1 | 483,214 | 186.64 | 17,976 | | | 8,852 | | 62,032 | | | (6,738) | | 2,399 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/26/2023 | 09/26/2025 | 1 | 331,063 | 182.13 | 12,316 | | | 6,082 | | 49,479 | | | (4,616) | | 1,646 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/27/2023 | 09/26/2025 | 1 | 514,453 | 180.47 | 19,086 | | | 9,438 | | 81,156 | | | (7,164) | | 2,558 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 09/30/2025 | 1 | 1,272,728 | 180.32 | 47,345 | | | 23,673 | | 201,156 | | | (17,722) | | 6,364 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 09/29/2025 | 1 | 178,095 | 180.32 | 6,625 | | | 3,308 | | 28,178 | | | (2,483) | | 889 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405D$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/29/2023 | 10/01/2025 | 1 | 477,058 | 180.32 | 17,747 | | | 8,885 | | 75,558 | | | (6,634) | | 2,389 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/02/2023 | 10/02/2025 | 1 | 423,280 | 177.76 | 15,704 | | | 7,884 | | 72,674 | | | (5,886) | | 2,122 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/03/2023 | 10/03/2025 | 1 | 1,029,645 | 176.64 | 38,200 | | | 19,231 | | 182,917 | | | (14,318) | | 5,169 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/03/2025 | 1 | 765,445 | 177.51 | 27,986 | | | 14,186 | | 132,339 | | | (10,519) | | 3,843 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/06/2025 | 1 | 332,917 | 177.89 | 12,385 | | | 6,312 | | 56,744 | | | (4,642) | | 1,678 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/07/2025 | 1 | 1,076,096 | 177.89 | 40,031 | | | 20,428 | | 183,235 | | | (14,984) | | 5,432 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2025 | 1 | 462,325 | 177.89 | 17,198 | | | 8,788 | | 78,671 | | | (6,429) | | 2,337 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/09/2023 | 10/09/2025 | 1 | 269,657 | 180.19 | 10,031 | | | 5,133 | | 42,607 | | | (3,760) | | 1,365 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/10/2023 | 10/10/2025 | 1 | 341,627 | 181.71 | 12,743 | | | 6,537 | | 51,326 | | | (4,776) | | 1,731 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405E$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2023 | 10/10/2025 | 1 | 756,540 | 182.41 | 28,143 | | | 14,458 | | 111,070 | | | (10,563) | | 3,834 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/15/2025 | 1 | 1,189,226 | 179.03 | 44,239 | | | 23,000 | | 194,161 | | | (16,537) | | 6,067 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/14/2025 | 1 | 682,313 | 179.03 | 25,382 | | | 13,179 | | 111,361 | | | (9,501) | | 3,476 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/13/2023 | 10/13/2025 | 1 | 53,588 | 179.03 | 1,993 | | | 1,034 | | 8,755 | | | (747) | | 273 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/16/2023 | 10/16/2025 | 1 | 409,573 | 181.71 | 15,318 | | | 7,985 | | 61,377 | | | (5,742) | | 2,092 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/17/2023 | 10/17/2025 | 1 | 733,637 | 182.69 | 27,218 | | | 14,225 | | 106,499 | | | (10,202) | | 3,753 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/18/2023 | 10/17/2025 | 1 | 400,034 | 179.78 | 14,801 | | | 7,746 | | 63,839 | | | (5,556) | | 2,046 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2025 | 1 | 472,506 | 175.71 | 17,577 | | | 9,307 | | 85,595 | | | (6,570) | | 2,433 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/20/2025 | 1 | 358,882 | 175.71 | 13,350 | | | 7,052 | | 65,053 | | | (5,004) | | 1,843 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405F$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/21/2025 | 1 | 1,406,441 | 175.71 | 52,320 | | | 27,669 | | 254,859 | | | (19,584) | | 7,232 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/23/2023 | 10/23/2025 | 1 | 455,611 | 174.28 | 16,949 | | | 8,997 | | 86,167 | | | (6,353) | | 2,349 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/24/2025 | 1 | 550,191 | 175.35 | 20,467 | | | 10,893 | | 100,655 | | | (7,672) | | 2,840 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2023 | 10/24/2025 | 1 | 644,673 | 174.74 | 23,917 | | | 12,747 | | 120,160 | | | (8,977) | | 3,328 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/29/2025 | 1 | 652,450 | 171.76 | 24,271 | | | 13,084 | | 132,455 | | | (9,073) | | 3,389 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/28/2025 | 1 | 1,714,184 | 171.76 | 63,768 | | | 34,336 | | 348,199 | | | (23,869) | | 8,894 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$N ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2023 | 10/27/2025 | 1 | 402,828 | 171.76 | 14,985 | | | 8,059 | | 81,896 | | | (5,617) | | 2,087 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/30/2023 | 10/30/2025 | 1 | 411,979 | 173.94 | 15,326 | | | 8,283 | | 78,326 | | | (5,744) | | 2,143 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/31/2023 | 10/31/2025 | 1 | 834,867 | 176.25 | 31,057 | | | 16,828 | | 147,887 | | | (11,641) | | 4,348 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405G$Y ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/01/2023 | 10/31/2025 | 1 | 318,580 | 177.26 | 11,787 | | | 6,396 | | 54,710 | | | (4,424) | | 1,659 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/04/2025 | 1 | 976,439 | 185.08 | 36,324 | | | 19,908 | | 129,785 | | | (13,597) | | 5,111 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405H$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/03/2025 | 1 | 239,081 | 185.08 | 8,894 | | | 4,869 | | 31,817 | | | (3,334) | | 1,250 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/03/2023 | 11/05/2025 | 1 | 276,051 | 185.08 | 10,269 | | | 5,635 | | 36,662 | | | (3,839) | | 1,447 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/06/2023 | 11/06/2025 | 1 | 386,334 | 184.27 | 14,333 | | | 7,884 | | 52,687 | | | (5,372) | | 2,027 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/07/2023 | 11/07/2025 | 2 | 387,571 | 183.71 | 6,848 | 20,086 | | 18,273 | | 53,775 | | | (8,224) | | 2,036 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/08/2023 | 11/07/2025 | 1 | 305,537 | 183.62 | 11,335 | | | 6,259 | | 42,532 | | | (4,255) | | 1,605 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/12/2025 | 1 | 449,065 | 183.78 | 16,660 | | | 9,301 | | 61,895 | | | (6,228) | | 2,374 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/11/2025 | 1 | 815,236 | 183.78 | 30,245 | | | 16,868 | | 112,497 | | | (11,321) | | 4,304 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405HSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/10/2023 | 11/10/2025 | 1 | 102,348 | 183.78 | 3,797 | | | 2,115 | | 14,134 | | | (1,423) | | 540 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/13/2023 | 11/13/2025 | 1 | 382,430 | 183.46 | 14,188 | | | 7,941 | | 53,239 | | | (5,318) | | 2,024 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/14/2023 | 11/14/2025 | 1 | 545,115 | 187.75 | 20,278 | | | 11,377 | | 65,590 | | | (7,601) | | 2,889 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405IS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/15/2023 | 11/14/2025 | 1 | 274,282 | 188.07 | 10,176 | | | 5,717 | | 32,639 | | | (3,819) | | 1,453 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/17/2025 | 1 | 238,236 | 188.37 | 8,862 | | | 5,022 | | 28,115 | | | (3,322) | | 1,267 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/19/2025 | 1 | 622,456 | 188.37 | 23,155 | | | 13,150 | | 73,523 | | | (8,656) | | 3,319 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/17/2023 | 11/18/2025 | 1 | 1,475,594 | 188.37 | 54,892 | | | 31,141 | | 174,216 | | | (20,547) | | 7,858 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/20/2023 | 11/20/2025 | 1 | 739,353 | 188.78 | 27,504 | | | 15,657 | | 86,124 | | | (10,309) | | 3,947 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/21/2023 | 11/21/2025 | 1 | 515,432 | 188.87 | 19,174 | | | 10,957 | | 59,846 | | | (7,187) | | 2,755 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405ISV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2025 | 1 | 244,561 | 190.26 | 9,073 | | | 5,206 | | 27,058 | | | (3,406) | | 1,307 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/25/2025 | 1 | 1,409,958 | 191.06 | 52,309 | | | 30,179 | | 151,507 | | | (19,580) | | 7,571 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 11/26/2025 | 2 | 821,863 | 191.06 | 28,003 | 3,654 | | 18,606 | | 88,270 | | | (11,697) | | 4,419 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/24/2023 | 11/24/2025 | 1 | 436,925 | 191.06 | 16,210 | | | 9,342 | | 46,973 | | | (6,076) | | 2,343 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JS6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/27/2023 | 11/26/2025 | 1 | 830,852 | 190.02 | 30,825 | | | 17,826 | | 92,519 | | | (11,570) | | 4,467 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSG ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/01/2023 | 12/02/2025 | 1 | 1,051,473 | 195.25 | 39,325 | | | 23,066 | | 96,771 | | | (14,720) | | 5,693 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/01/2023 | 12/03/2025 | 1 | 357,364 | 195.25 | 13,365 | | | 7,847 | | 32,853 | | | (4,996) | | 1,937 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/04/2023 | 12/04/2025 | 1 | 367,524 | 195.25 | 13,709 | | | 8,067 | | 33,768 | | | (5,138) | | 1,995 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/05/2025 | 1 | 639,287 | 195.25 | 23,909 | | | 14,103 | | 58,705 | | | (8,962) | | 3,473 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2023 | 12/05/2025 | 1 | 197,133 | 195.25 | 7,353 | | | 4,343 | | 18,102 | | | (2,760) | | 1,071 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405JSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/08/2025 | 1 | 339,510 | 195.25 | 12,664 | | | 7,543 | | 31,090 | | | (4,747) | | 1,851 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KS0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/10/2025 | 1 | 428,778 | 195.25 | 15,993 | | | 9,543 | | 39,198 | | | (5,978) | | 2,343 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KS1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/09/2025 | 1 | 1,331,460 | 195.25 | 49,663 | | | 29,607 | | 121,857 | | | (18,590) | | 7,268 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/11/2023 | 12/11/2025 | 1 | 786,329 | 195.25 | 29,330 | | | 17,542 | | 71,845 | | | (10,994) | | 4,302 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/12/2023 | 12/12/2025 | 1 | 658,555 | 195.25 | 24,564 | | | 14,725 | | 60,103 | | | (9,207) | | 3,607 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/13/2023 | 12/12/2025 | 1 | 129,893 | 195.25 | 4,845 | | | 2,908 | | 11,855 | | | (1,819) | | 711 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/16/2025 | 1 | 1,003,975 | 193.21 | 37,649 | | | 22,807 | | 98,521 | | | (14,093) | | 5,524 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSO ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/15/2023 | 12/17/2025 | 1 | 463,482 | 193.21 | 17,381 | | | 10,538 | | 45,530 | | | (6,497) | | 2,553 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405KSV ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/19/2023 | 12/19/2025 | 1 | 167,511 | 195.52 | 6,282 | | | 3,826 | | 15,164 | | | (2,355) | | 925 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/22/2025 | 1 | 799,302 | 193.99 | 30,054 | | | 18,504 | | 76,556 | | | (11,265) | | 4,428 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/23/2025 | 1 | 1,105,759 | 193.99 | 41,577 | | | 25,621 | | 105,908 | | | (15,563) | | 6,132 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LS9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/24/2025 | 1 | 451,344 | 193.99 | 16,971 | | | 10,467 | | 43,229 | | | (6,344) | | 2,506 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/26/2023 | 12/26/2025 | 1 | 613,071 | 194.67 | 23,051 | | | 14,261 | | 57,255 | | | (8,640) | | 3,411 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSG ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/27/2023 | 12/26/2025 | 1 | 375,135 | 194.96 | 14,105 | | | 8,738 | | 34,674 | | | (5,294) | | 2,087 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSQ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/31/2025 | 1 | 679,478 | 195.16 | 25,548 | | | 16,003 | | 62,183 | | | (9,550) | | 3,802 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/29/2025 | 1 | 647,271 | 195.16 | 24,337 | | | 15,219 | | 59,302 | | | (9,122) | | 3,613 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSS ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/29/2023 | 12/30/2025 | 1 | 467,819 | 195.16 | 17,590 | | | 11,009 | | 42,837 | | | (6,584) | | 2,614 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405LSW ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/02/2024 | 01/02/2026 | 1 | 565,479 | 196.97 | 21,262 | | | 13,358 | | 48,373 | | | (7,911) | | 3,171 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MS0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/03/2024 | 01/02/2026 | 1 | 494,182 | 194.8 | 18,532 | | | 11,659 | | 45,740 | | | (6,880) | | 2,771 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSB ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/07/2026 | 1 | 464,603 | 194.66 | 17,423 | | | 11,065 | | 43,057 | | | (6,394) | | 2,619 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/06/2026 | 1 | 645,656 | 194.66 | 24,212 | | | 15,365 | | 59,869 | | | (8,898) | | 3,636 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/05/2024 | 01/05/2026 | 1 | 285,037 | 194.66 | 10,689 | | | 6,778 | | 26,460 | | | (3,933) | | 1,603 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSH ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2026 | 1 | 308,682 | 196.69 | 11,576 | | | 7,368 | | 26,555 | | | (4,212) | | 1,742 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/09/2024 | 01/09/2026 | 1 | 563,546 | 194.95 | 21,133 | | | 13,480 | | 51,598 | | | (7,661) | | 3,184 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405MSP ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2024 | 01/09/2026 | 1 | 172,693 | 194.92 | 6,459 | | | 4,125 | | 15,823 | | | (2,336) | | 976 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/14/2026 | 1 | 705,451 | 194.22 | 26,525 | | | 17,125 | | 66,035 | | | (9,481) | | 4,007 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS5 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/13/2026 | 1 | 1,030,946 | 194.22 | 38,764 | | | 25,007 | | 96,557 | | | (13,874) | | 5,849 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/15/2026 | 1 | 614,803 | 194.22 | 23,117 | | | 14,935 | | 57,613 | | | (8,251) | | 3,496 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NS7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/12/2024 | 01/12/2026 | 1 | 279,636 | 194.22 | 10,514 | | | 6,778 | | 26,219 | | | (3,768) | | 1,585 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSA ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/16/2024 | 01/16/2026 | 1 | 820,281 | 191.34 | 31,007 | | | 20,076 | | 85,143 | | | (10,944) | | 4,669 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/19/2024 | 01/20/2026 | 1 | 692,760 | 190.88 | 25,909 | | | 16,941 | | 73,165 | | | (9,026) | | 3,960 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405NSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/19/2024 | 01/21/2026 | 1 | 1,036,697 | 190.88 | 38,772 | | | 25,370 | | 109,490 | | | (13,488) | | 5,932 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405N$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2026 | 1 | 550,972 | 190.05 | | 20,661 | | 13,548 | | 59,867 | | | (7,123) | | 3,156 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405N$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/23/2024 | 01/23/2026 | 1 | 155,027 | 191.37 | | 5,814 | | 3,820 | | 16,097 | | | (1,996) | | 889 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405N$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/24/2024 | 01/23/2026 | 1 | 292,630 | 187.17 | | 10,944 | | 7,201 | | 35,038 | | | (3,748) | | 1,678 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/26/2024 | 01/27/2026 | 1 | 622,541 | 193.3 | | 23,345 | | 15,489 | | 60,354 | | | (7,909) | | 3,584 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/26/2024 | 01/26/2026 | 1 | 1,167,814 | 193.3 | | 43,793 | | 29,035 | | 113,277 | | | (14,857) | | 6,717 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/26/2024 | 01/28/2026 | 1 | 659,922 | 193.3 | | 24,747 | | 16,430 | | 63,944 | | | (8,373) | | 3,804 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/29/2024 | 01/29/2026 | 1 | 414,334 | 194.52 | | 15,538 | | 10,337 | | 38,425 | | | (5,208) | | 2,391 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/30/2024 | 01/30/2026 | 1 | 789,477 | 196.26 | | 29,605 | | 19,737 | | 68,787 | | | (9,882) | | 4,560 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/31/2024 | 01/30/2026 | 1 | 302,259 | 193.9 | | 11,335 | | 7,567 | | 28,636 | | | (3,773) | | 1,746 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/04/2026 | 1 | 464,592 | 195.73 | | 17,376 | | 11,703 | | 41,111 | | | (5,713) | | 2,697 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/02/2026 | 1 | 737,620 | 195.73 | | 27,587 | | 18,556 | | 65,346 | | | (9,095) | | 4,273 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/02/2024 | 02/03/2026 | 1 | 678,706 | 195.73 | | 25,384 | | 17,085 | | 60,092 | | | (8,357) | | 3,936 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/05/2026 | 2 | 857,623 | 193.31 | | 33,353 | | 22,567 | | 82,662 | | | (10,802) | | 4,984 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/06/2024 | 02/06/2026 | 1 | 567,063 | 194.92 | | 21,265 | | 14,381 | | 51,552 | | | (6,894) | | 3,299 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/07/2024 | 02/06/2026 | 1 | 265,966 | 195.24 | | 9,947 | | 6,736 | | 23,908 | | | (3,216) | | 1,547 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/10/2026 | 1 | 765,774 | 195.36 | | 28,640 | | 19,552 | | 68,321 | | | (9,155) | | 4,472 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/11/2026 | 1 | 311,371 | 195.36 | | 11,645 | | 7,955 | | 27,748 | | | (3,718) | | 1,820 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/09/2024 | 02/09/2026 | 1 | 669,589 | 195.36 | | 25,043 | | 17,085 | | 59,774 | | | (8,016) | | 3,907 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$P ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/12/2024 | 02/12/2026 | 1 | 539,211 | 197.79 | | 20,166 | | 13,804 | | 44,000 | | | (6,373) | | 3,155 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/13/2024 | 02/13/2026 | 1 | 349,078 | 192.6 | | 13,021 | | 8,930 | | 34,219 | | | (4,097) | | 2,045 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405P$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/14/2024 | 02/13/2026 | 1 | 110,769 | 194.85 | | 4,143 | | 2,845 | | 10,033 | | | (1,300) | | 649 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/17/2026 | 1 | 633,990 | 199.22 | | 23,584 | | 16,350 | | 48,913 | | | (7,314) | | 3,729 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/19/2026 | 1 | 103,098 | 199.22 | | 3,835 | | 2,662 | | 7,975 | | | (1,186) | | 608 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/18/2026 | 1 | 401,511 | 199.22 | | 14,936 | | 10,361 | | 31,017 | | | (4,626) | | 2,364 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2024 | 02/13/2026 | 1 | 580,852 | 199.22 | | 21,608 | | 14,943 | | 44,959 | | | (6,738) | | 3,403 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/20/2024 | 02/20/2026 | 1 | 264,562 | 199.07 | | 9,868 | | 6,863 | | 20,599 | | | (3,010) | | 1,561 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/21/2024 | 02/20/2026 | 1 | 79,517 | 200.83 | | 2,958 | | 2,060 | | 5,804 | | | (900) | | 469 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/23/2026 | 1 | 653,734 | 202.65 | | 24,319 | | 17,060 | | 44,712 | | | (7,319) | | 3,868 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/23/2024 | 02/24/2026 | 1 | 768,970 | 202.65 | | 28,606 | | 20,079 | | 52,631 | | | (8,597) | | 4,554 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/26/2024 | 02/26/2026 | 1 | 295,996 | 200.89 | | 11,011 | | 7,749 | | 21,630 | | | (3,269) | | 1,756 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2024 | 02/27/2026 | 1 | 414,089 | 201.35 | | 15,404 | | 10,861 | | 29,738 | | | (4,552) | | 2,459 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/29/2024 | 02/27/2026 | 1 | 116,046 | 201.95 | | 4,317 | | 3,061 | | 8,154 | | | (1,267) | | 689 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 03/03/2026 | 1 | 225,549 | 202.1 | | 8,413 | | 5,986 | | 15,736 | | | (2,448) | | 1,345 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 03/02/2026 | 1 | 282,895 | 202.1 | | 10,552 | | 7,504 | | 19,737 | | | (3,075) | | 1,685 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/01/2024 | 02/27/2026 | 1 | 325,670 | 202.1 | | 12,147 | | 8,624 | | 22,754 | | | (3,554) | | 1,934 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$I ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/04/2024 | 03/04/2026 | 1 | 385,837 | 202.65 | | 14,507 | | 10,343 | | 26,351 | | | (4,173) | | 2,303 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/05/2024 | 03/05/2026 | 1 | 314,611 | 202 | | 11,861 | | 8,472 | | 22,007 | | | (3,396) | | 1,879 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405R$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/06/2024 | 03/06/2026 | 1 | 134,431 | 202.65 | | 5,068 | | 3,627 | | 9,175 | | | (1,444) | | 804 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405RSZ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/09/2026 | 1 | 575,213 | 202.65 | | 21,686 | | 15,630 | | 39,171 | | | (6,111) | | 3,449 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/10/2026 | 1 | 276,658 | 202.65 | | 10,430 | | 7,522 | | 18,826 | | | (2,935) | | 1,661 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/06/2026 | 1 | 177,856 | 202.65 | | 6,705 | | 4,825 | | 12,138 | | | (1,897) | | 1,063 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S4 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/11/2024 | 03/11/2026 | 1 | 487,931 | 202.65 | | 18,395 | | 13,291 | | 33,179 | | | (5,115) | | 2,931 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405S8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/12/2024 | 03/12/2026 | 1 | 246,458 | 202.65 | | 9,267 | | 6,708 | | 16,747 | | | (2,564) | | 1,482 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SC ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/13/2024 | 03/13/2026 | 1 | 93,793 | 202.65 | | 3,527 | | 2,558 | | 6,369 | | | (971) | | 565 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/15/2024 | 03/16/2026 | 1 | 235,211 | 202.65 | | 8,820 | | 6,442 | | 15,924 | | | (2,401) | | 1,420 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SN ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/18/2024 | 03/18/2026 | 1 | 147,148 | 203.56 | | 5,518 | | 4,040 | | 9,665 | | | (1,482) | | 890 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SR ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/19/2024 | 03/19/2026 | 1 | 104,843 | 207.76 | | 3,942 | | 2,892 | | 5,884 | | | (1,053) | | 635 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405SU ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/20/2024 | 03/20/2026 | 1 | 80,202 | 210.07 | | 3,016 | | 2,216 | | 4,123 | | | (801) | | 486 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 85,341 | 209.38 | | 3,209 | | 2,371 | | 4,508 | | | (846) | | 517 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/23/2026 | 1 | 220,265 | 209.38 | | 8,282 | | 6,129 | | 11,667 | | | (2,175) | | 1,338 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/26/2024 | 03/26/2026 | 1 | 67,288 | 206.86 | | 2,530 | | 1,880 | | 3,926 | | | (652) | | 410 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405TSD ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/27/2024 | 03/27/2026 | 1 | 149,281 | 210.75 | | 5,613 | | 4,179 | | 7,501 | | | (1,438) | | 910 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405TSI ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/27/2026 | 1 | 273,286 | 210.75 | | 10,248 | | 7,661 | | 13,732 | | | (2,615) | | 1,667 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405TSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/28/2024 | 03/30/2026 | 1 | 187,176 | 210.75 | | 7,019 | | 5,255 | | 9,396 | | | (1,784) | | 1,145 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405XSL ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/26/2026 | 1 | 107,383 | 204.87 | | 4,027 | | 3,334 | | 6,704 | | | (710) | | 690 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405XSJ ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/27/2026 | 1 | 54,508 | 204.87 | | 2,044 | | 1,693 | | 3,400 | | | (360) | | 351 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405XSK ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/24/2024 | 05/22/2026 | 1 | 73,928 | 204.87 | | 2,772 | | 2,293 | | 4,615 | | | (491) | | 474 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/17/2024 | 06/17/2026 | 1 | 53,246 | 199.68 | | 2,050 | | 1,760 | | 3,946 | | | (295) | | 348 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$3 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2024 | 04/06/2026 | 1 | 231,321 | 210.75 | | 8,744 | | 6,639 | | 11,602 | | | (2,129) | | 1,424 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/19/2024 | 04/21/2026 | 1 | 83,438 | 208.04 | | 3,137 | | 2,443 | | 4,652 | | | (703) | | 520 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$0 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/28/2024 | 05/28/2026 | 1 | 92,024 | 199.55 | | 3,460 | | 2,871 | | 6,927 | | | (592) | | 592 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$K ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/13/2024 | 05/13/2026 | 1 | 161,392 | 211.78 | | 6,068 | | 4,910 | | 7,735 | | | (1,164) | | 1,026 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2024 | 03/13/2026 | 1 | 122,476 | 202.65 | | 7,005 | | 5,561 | | 8,316 | | | (1,449) | | 737 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/12/2024 | 04/13/2026 | 1 | 101,430 | 205.76 | | 3,824 | | 2,940 | | 6,113 | | | (895) | | 628 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$L ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/12/2024 | 04/10/2026 | 1 | 56,939 | 205.76 | | 2,147 | | 1,649 | | 3,440 | | | (504) | | 352 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$D ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/10/2024 | 04/10/2026 | 1 | 85,073 | 208.38 | | 3,207 | | 2,450 | | 4,658 | | | (760) | | 525 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$R ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2024 | 12/18/2025 | 1 | 346,821 | 193.59 | | 28,181 | | 21,524 | | 33,645 | | | (6,682) | | 1,913 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/02/2024 | 04/02/2026 | 1 | 185,540 | 210.75 | | 7,032 | | 5,293 | | 9,323 | | | (1,744) | | 1,138 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/10/2024 | 06/10/2026 | 1 | 73,271 | 200.54 | | 2,806 | | 2,378 | | 5,280 | | | (431) | | 477 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/29/2026 | 1 | 72,561 | 201.81 | | 2,786 | | 2,438 | | 5,005 | | | (358) | | 479 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$F ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/05/2026 | 1 | 79,297 | 200.48 | | 3,037 | | 2,567 | | 5,747 | | | (480) | | 514 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/15/2024 | 12/19/2025 | 1 | 141,118 | 190.6 | | 12,727 | | 9,726 | | 15,222 | | | (3,013) | | 779 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$T ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/26/2026 | 1 | 78,813 | 201.81 | | 3,026 | | 2,646 | | 5,444 | | | (391) | | 519 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405X$6 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2024 | 05/21/2026 | 1 | 120,010 | 214.44 | | 4,524 | | 3,710 | | 5,244 | | | (818) | | 768 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/08/2026 | 1 | 69,613 | 200.48 | | 2,666 | | 2,255 | | 5,035 | | | (419) | | 452 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405T$M ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/01/2024 | 04/01/2026 | 1 | 89,908 | 210.75 | | 3,408 | | 2,560 | | 4,522 | | | (850) | | 551 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG405U$2 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/05/2024 | 04/02/2026 | 1 | 128,517 | 210.75 | | 4,858 | | 3,682 | | 6,458 | | | (1,189) | | 788 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Z$E ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/24/2024 | 06/24/2026 | 1 | 80,334 | 204.62 | | 3,093 | | 2,681 | | 5,025 | | | (415) | | 529 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$Z ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/03/2024 | 05/01/2026 | 1 | 90,641 | 209.65 | | 3,408 | | 2,716 | | 4,752 | | | (702) | | 570 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405Y$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/03/2024 | 06/03/2026 | 1 | 184,452 | 200.37 | | 6,954 | | 5,827 | | 13,440 | | | (1,134) | | 1,193 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405V$J ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/26/2024 | 04/24/2026 | 1 | 77,849 | 210.22 | | 2,927 | | 2,305 | | 3,999 | | | (631) | | 487 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG405W$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/10/2024 | 05/11/2026 | 1 | 78,181 | 211.78 | | 2,940 | | 2,374 | | 3,754 | | | (575) | | 496 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/30/2024 | 09/30/2026 | 1 | 59,092 | 217.55 | | 2,328 | | 2,328 | | 2,278 | | | | | 418 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 64,833 | 215 | | 2,554 | | 2,530 | | 2,762 | | | (35) | | 456 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/25/2024 | 07/17/2026 | 1 | 66,622 | 210.43 | | 2,523 | | 2,298 | | 3,359 | | | (234) | | 446 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/16/2026 | 1 | 155,300 | 213.31 | | 6,165 | | 6,055 | | 7,004 | | | (118) | | 1,088 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/05/2024 | 07/02/2026 | 1 | 8,256 | 198.85 | | 319 | | 282 | | 629 | | | (38) | | 55 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/11/2024 | 09/11/2026 | 1 | 53,743 | 209.27 | | 2,117 | | 2,065 | | 2,797 | | | (55) | | 375 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/07/2026 | 1 | 68,214 | 201.09 | | 2,654 | | 2,460 | | 4,759 | | | (196) | | 464 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/30/2024 | 07/30/2026 | 1 | 61,348 | 212.8 | | 2,374 | | 2,175 | | 2,845 | | | (202) | | 415 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2024 | 08/20/2026 | 1 | 61,148 | 207.32 | | 2,385 | | 2,254 | | 3,439 | | | (134) | | 420 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/24/2026 | 1 | 77,816 | 215.75 | | 3,074 | | 3,053 | | 3,235 | | | (25) | | 548 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/21/2026 | 1 | 112,547 | 209.12 | | 4,378 | | 4,161 | | 5,947 | | | (234) | | 774 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/10/2026 | 1 | 63,165 | 204.62 | | 2,444 | | 2,185 | | 3,917 | | | (269) | | 421 | | 0001 |
| Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ... | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/03/2024 | 09/03/2026 | 1 | 101,119 | 213.31 | | 3,964 | | 3,822 | | 4,579 | | | (147) | | 702 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Janus SG Market Consensus Index II/JSG5050S3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/03/2024 | 07/02/2026 | 1 | 105,245 | 198.77 | | 4,052 | | 3,576 | | 8,048 | | | (495) | | 697 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/30/2022 | 10/02/2024 | 2 | 728,241 | 254.61 | 27,536 | | | 38 | | 94,359 | | | (10,304) | | 270 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/30/2022 | 10/01/2024 | 2 | 1,433,122 | 254.61 | 55,646 | | | | | 185,690 | | | (20,867) | | 375 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/12/2022 | 10/03/2024 | 7 | 1,870,248 | 255.79 | 73,262 | | | 204 | | 232,507 | | | (27,811) | | 848 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/10/2022 | 10/04/2024 | 4 | 1,885,664 | 258.68 | 67,183 | | | 278 | | 210,742 | | | (25,304) | | 987 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2022 | 10/04/2024 | 6 | 1,628,722 | 258.77 | 55,659 | | | 232 | | 181,396 | | | (21,107) | | 852 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2022 | 10/04/2024 | 6 | 943,044 | 258.7 | 33,343 | | | 139 | | 105,313 | | | (12,598) | | 494 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/24/2022 | 10/07/2024 | 7 | 1,744,167 | 258.33 | 61,001 | | | 509 | | 197,485 | | | (23,153) | | 1,208 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/09/2024 | 1 | 1,418,053 | 258.33 | 51,475 | | | 566 | | 160,508 | | | (19,242) | | 1,113 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/08/2024 | 1 | 374,446 | 258.33 | 13,555 | | | 131 | | 42,383 | | | (5,074) | | 277 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/12/2022 | 10/10/2024 | 6 | 1,583,704 | 258.03 | 55,366 | | | 688 | | 181,304 | | | (20,882) | | 1,311 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/19/2022 | 10/11/2024 | 4 | 1,676,923 | 256.88 | 61,930 | | | 855 | | 200,281 | | | (23,363) | | 1,456 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/13/2022 | 10/11/2024 | 3 | 1,235,438 | 257.41 | 45,105 | | | 626 | | 144,704 | | | (17,076) | | 1,072 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2022 | 10/11/2024 | 7 | 2,135,937 | 257.63 | 77,982 | | | 1,087 | | 248,139 | | | (29,624) | | 1,854 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/17/2022 | 10/14/2024 | 6 | 1,382,449 | 257.47 | 50,814 | | | 913 | | 161,511 | | | (19,155) | | 1,354 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/14/2022 | 10/15/2024 | 1 | 574,249 | 257.47 | 20,730 | | | 399 | | 67,089 | | | (7,760) | | 582 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/14/2022 | 10/16/2024 | 1 | 495,441 | 257.47 | 17,885 | | | 368 | | 57,863 | | | (6,686) | | 519 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/18/2022 | 10/18/2024 | 5 | 1,279,411 | 257.93 | 47,590 | | | 1,115 | | 146,824 | | | (17,925) | | 1,421 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/19/2022 | 10/17/2024 | 4 | 1,670,354 | 257.75 | 62,677 | | | 1,386 | | 193,056 | | | (23,664) | | 1,802 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017T$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2022 | 10/18/2024 | 5 | 1,940,445 | 257.79 | 71,593 | | | 1,680 | | 223,860 | | | (26,976) | | 2,155 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/18/2024 | 5 | 1,221,483 | 257.75 | 46,170 | | | 1,089 | | 141,129 | | | (17,464) | | 1,356 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/22/2024 | 2 | 692,509 | 257.88 | 25,628 | | | 740 | | 79,595 | | | (9,612) | | 850 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/23/2024 | 1 | 159,572 | 257.88 | 5,761 | | | 174 | | 18,341 | | | (2,153) | | 200 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2022 | 10/21/2024 | 2 | 1,353,578 | 257.88 | 52,343 | | | 1,454 | | 155,577 | | | (19,827) | | 1,623 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/24/2024 | 3 | 1,462,123 | 258.41 | 56,071 | | | 1,783 | | 164,651 | | | (21,181) | | 1,875 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2022 | 10/25/2024 | 4 | 1,911,311 | 259.6 | 68,893 | | | 2,284 | | 205,488 | | | (25,965) | | 2,501 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2022 | 10/25/2024 | 6 | 1,460,740 | 259.31 | 53,779 | | | 1,784 | | 158,855 | | | (20,279) | | 1,911 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2022 | 10/25/2024 | 4 | 1,323,895 | 259.4 | 48,488 | | | 1,609 | | 143,466 | | | (18,307) | | 1,732 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017T$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2022 | 10/28/2024 | 5 | 3,313,713 | 259.21 | 128,847 | | | 4,850 | | 361,653 | | | (49,016) | | 4,589 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/29/2024 | 1 | 358,974 | 259.21 | 12,995 | | | 500 | | 39,178 | | | (4,864) | | 506 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/28/2022 | 10/30/2024 | 1 | 525,907 | 259.21 | 19,038 | | | 757 | | 57,377 | | | (7,116) | | 754 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/01/2024 | 3 | 900,794 | 260.03 | 32,964 | | | 1,414 | | 95,125 | | | (12,434) | | 1,334 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 10/31/2024 | 4 | 1,893,400 | 259.7 | 70,451 | | | 2,913 | | 202,607 | | | (26,501) | | 2,759 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/01/2024 | 3 | 2,657,842 | 260.32 | 95,800 | | | 4,093 | | 277,404 | | | (36,007) | | 3,935 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 4 | 2,705,197 | 259.9 | 100,950 | | | 4,329 | | 287,172 | | | (38,090) | | 4,005 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/06/2024 | 2 | 613,643 | 261.24 | 22,281 | | | 1,101 | | 61,637 | | | (8,337) | | 977 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/04/2024 | 3 | 1,715,971 | 261.24 | 62,554 | | | 2,929 | | 172,359 | | | (23,524) | | 2,657 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017U$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/04/2022 | 11/05/2024 | 2 | 363,687 | 261.24 | 15,197 | | | 952 | | 36,530 | | | (7,417) | | 571 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017US9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/07/2024 | 2 | 2,325,079 | 261.62 | 83,690 | | | 4,254 | | 229,826 | | | (31,415) | | 3,751 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 2 | 3,072,173 | 260.63 | 115,954 | | | 6,083 | | 316,378 | | | (43,562) | | 5,021 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 3 | 2,645,930 | 261.64 | 91,451 | | | 4,798 | | 261,211 | | | (34,365) | | 4,324 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 3 | 2,373,798 | 261.93 | 88,885 | | | 4,670 | | 231,465 | | | (33,507) | | 3,880 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/12/2024 | 1 | 109,786 | 262.76 | 3,974 | | | 229 | | 10,324 | | | (1,488) | | 188 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2022 | 11/11/2024 | 3 | 733,749 | 262.76 | 26,050 | | | 1,471 | | 69,002 | | | (9,790) | | 1,245 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/13/2024 | 2 | 868,382 | 262.76 | 31,523 | | | 1,862 | | 81,630 | | | (11,813) | | 1,508 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2022 | 11/14/2024 | 3 | 2,364,664 | 262.01 | 88,663 | | | 5,361 | | 229,686 | | | (33,292) | | 4,151 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2022 | 11/15/2024 | 3 | 2,243,764 | 261.98 | 79,613 | | | 4,939 | | 218,143 | | | (29,924) | | 3,983 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2022 | 11/15/2024 | 4 | 1,130,556 | 262.83 | 38,984 | | | 2,416 | | 105,944 | | | (14,654) | | 2,007 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/15/2024 | 4 | 775,405 | 261.5 | 27,903 | | | 1,743 | | 76,948 | | | (10,561) | | 1,376 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/19/2024 | 1 | 926,465 | 261.88 | 33,538 | | | 2,257 | | 90,425 | | | (12,554) | | 1,714 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/20/2024 | 2 | 357,021 | 261.88 | 13,276 | | | 915 | | 34,846 | | | (4,993) | | 667 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/18/2022 | 11/18/2024 | 4 | 2,068,009 | 261.88 | 75,138 | | | 5,077 | | 201,841 | | | (28,875) | | 3,789 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/22/2024 | 3 | 3,097,902 | 262.89 | 111,612 | | | 7,996 | | 289,296 | | | (41,881) | | 5,902 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 11/21/2024 | 3 | 2,670,026 | 261.76 | 101,574 | | | 7,142 | | 261,845 | | | (38,180) | | 5,039 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 1 | 376,266 | 262.83 | 13,583 | | | 974 | | 35,236 | | | (5,098) | | 717 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/22/2024 | 3 | 1,761,722 | 262.83 | 63,517 | | | 4,560 | | 164,958 | | | (23,890) | | 3,357 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/25/2022 | 11/25/2024 | 1 | 526,728 | 262.97 | 19,015 | | | 1,439 | | 48,993 | | | (7,127) | | 1,032 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017US8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/30/2022 | 11/29/2024 | 4 | 1,388,782 | 262.38 | 51,550 | | | 4,180 | | 132,485 | | | (19,350) | | 2,815 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017UST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/29/2022 | 11/28/2024 | 2 | 2,332,213 | 262.14 | 88,392 | | | 7,049 | | 224,823 | | | (33,207) | | 4,688 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/29/2022 | 11/27/2024 | 1 | 165,197 | 262.97 | 5,792 | | | 454 | | 15,359 | | | (2,177) | | 329 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/02/2022 | 11/29/2024 | 3 | 1,324,600 | 263.47 | 47,566 | | | 3,867 | | 120,408 | | | (17,873) | | 2,685 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2022 | 11/29/2024 | 6 | 813,636 | 263.41 | 26,404 | | | 2,169 | | 74,164 | | | (10,025) | | 1,649 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/05/2022 | 12/02/2024 | 4 | 1,986,941 | 262.33 | 67,675 | | | 5,782 | | 189,885 | | | (25,466) | | 4,127 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/02/2022 | 12/04/2024 | 1 | 557,447 | 262.33 | 20,235 | | | 1,776 | | 53,273 | | | (7,564) | | 1,176 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017USZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/02/2022 | 12/03/2024 | 1 | 630,179 | 262.33 | 22,812 | | | 1,974 | | 60,224 | | | (8,539) | | 1,319 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2022 | 12/06/2024 | 4 | 2,923,311 | 260.79 | 104,052 | | | 9,448 | | 298,062 | | | (39,074) | | 6,262 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/06/2022 | 12/05/2024 | 2 | 3,442,890 | 261.19 | 121,761 | | | 10,873 | | 345,219 | | | (45,704) | | 7,320 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2022 | 12/06/2024 | 4 | 1,880,743 | 260.37 | 68,312 | | | 6,215 | | 195,029 | | | (25,675) | | 4,029 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2022 | 12/06/2024 | 3 | 1,080,823 | 260.4 | 39,618 | | | 3,612 | | 111,941 | | | (14,920) | | 2,315 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/13/2022 | 12/09/2024 | 3 | 1,183,065 | 260.6 | 43,779 | | | 4,164 | | 121,529 | | | (16,486) | | 2,590 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/09/2022 | 12/10/2024 | 1 | 879,879 | 260.6 | 31,852 | | | 3,063 | | 90,351 | | | (11,923) | | 1,940 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/09/2022 | 12/11/2024 | 1 | 455,586 | 260.6 | 16,538 | | | 1,611 | | 46,782 | | | (6,182) | | 1,012 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/14/2022 | 12/13/2024 | 2 | 3,666,334 | 262.01 | 133,972 | | | 13,425 | | 354,863 | | | (50,250) | | 8,254 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/16/2022 | 12/12/2024 | 4 | 3,203,670 | 261.03 | 121,211 | | | 12,002 | | 323,151 | | | (45,535) | | 7,164 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/14/2022 | 12/13/2024 | 3 | 2,726,931 | 262.25 | 93,683 | | | 9,426 | | 261,204 | | | (35,204) | | 6,139 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/15/2022 | 12/13/2024 | 3 | 2,050,272 | 261.12 | 70,432 | | | 7,104 | | 206,035 | | | (26,527) | | 4,616 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017VSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/16/2024 | 3 | 1,321,109 | 260.18 | 47,532 | | | 4,974 | | 137,910 | | | (17,866) | | 3,034 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/18/2024 | 2 | 1,400,813 | 260.18 | 50,534 | | | 5,414 | | 146,176 | | | (18,938) | | 3,258 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/17/2024 | 1 | 646,136 | 260.18 | 23,455 | | | 2,481 | | 67,450 | | | (8,780) | | 1,493 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2023 | 12/20/2024 | 5 | 1,806,634 | 259.96 | 69,384 | | | 7,886 | | 190,142 | | | (26,916) | | 4,255 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2022 | 12/19/2024 | 4 | 4,682,700 | 259.95 | 159,074 | 27,624 | | 23,886 | | 493,210 | | | (80,705) | | 10,961 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2022 | 12/20/2024 | 4 | 2,270,748 | 260.87 | 80,870 | | | 8,939 | | 230,406 | | | (30,432) | | 5,349 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/20/2024 | 6 | 1,636,456 | 260.34 | 63,936 | | | 7,172 | | 169,653 | | | (24,437) | | 3,855 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/23/2024 | 1 | 836,943 | 260.96 | 30,381 | | | 3,473 | | 84,180 | | | (11,388) | | 2,008 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2022 | 12/27/2024 | 4 | 3,847,668 | 261.32 | 135,994 | | | 16,293 | | 382,820 | | | (51,099) | | 9,446 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2022 | 12/27/2024 | 5 | 3,186,160 | 260.68 | 115,740 | | | 13,915 | | 325,482 | | | (43,549) | | 7,822 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2023 | 12/26/2024 | 2 | 371,748 | 261.07 | 13,754 | | | 1,637 | | 37,378 | | | (5,196) | | 907 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2023 | 12/27/2024 | 3 | 3,632,928 | 260.83 | 131,232 | | | 15,784 | | 368,961 | | | (49,385) | | 8,919 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/31/2024 | 1 | 235,432 | 260.8 | 8,523 | | | 1,067 | | 23,922 | | | (3,190) | | 591 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2023 | 12/30/2024 | 2 | 1,239,786 | 260.8 | 44,967 | | | 5,579 | | 126,023 | | | (16,913) | | 3,095 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2023 | 01/03/2025 | 3 | 2,880,094 | 260.8 | 109,293 | | | 14,230 | | 291,548 | | | (41,305) | | 7,347 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2023 | 01/03/2025 | 2 | 783,754 | 260.33 | 28,351 | | | 3,668 | | 81,167 | | | (10,649) | | 1,999 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2023 | 01/02/2025 | 1 | 831,122 | 260.8 | 29,255 | | | 3,742 | | 84,452 | | | (10,996) | | 2,109 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2023 | 01/03/2025 | 3 | 826,491 | 260.35 | 27,450 | 10,320 | | 6,692 | | 85,522 | | | (17,507) | | 2,108 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017VST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/07/2025 | 2 | 499,174 | 261.48 | 15,774 | 6,047 | | 4,011 | | 49,291 | | | (10,057) | | 1,300 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017V\$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/08/2025 | 1 | 866,974 | 261.48 | 31,471 | | | 4,274 | | 85,610 | | | (11,764) | | 2,269 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017V\$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/06/2025 | 2 | 888,972 | 261.48 | 33,173 | | | 4,429 | | 87,782 | | | (12,459) | | 2,303 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017V\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2023 | 01/09/2025 | 5 | 2,862,210 | 262.57 | 112,819 | | | 15,617 | | 269,685 | | | (42,622) | | 7,528 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017V\$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2023 | 01/10/2025 | 4 | 1,268,876 | 263.91 | 53,740 | | | 9,118 | | 112,651 | | | (24,646) | | 3,354 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017V\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/11/2023 | 01/10/2025 | 2 | 577,950 | 262.69 | 22,702 | | | 3,159 | | 54,167 | | | (8,545) | | 1,528 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017V\$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2023 | 01/10/2025 | 3 | 1,074,507 | 264.72 | 39,296 | | | 5,486 | | 91,897 | | | (14,794) | | 2,840 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/13/2025 | 5 | 1,270,028 | 265.08 | 47,119 | | | 6,768 | | 106,795 | | | (17,774) | | 3,406 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/15/2025 | 1 | 126,719 | 265.08 | 4,613 | | | 672 | | 10,656 | | | (1,724) | | 343 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/13/2023 | 01/14/2025 | 1 | 437,772 | 265.08 | 15,935 | | | 2,301 | | 36,811 | | | (5,965) | | 1,180 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/17/2025 | 2 | 1,774,894 | 265.21 | 66,158 | | | 9,816 | | 148,306 | | | (24,834) | | 4,850 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2023 | 01/16/2025 | 1 | 1,057,059 | 264.66 | 40,460 | | | 5,955 | | 90,626 | | | (15,207) | | 2,875 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2023 | 01/17/2025 | 6 | 2,943,676 | 264.57 | 114,979 | | | 17,165 | | 253,458 | | | (43,351) | | 8,043 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/17/2025 | 3 | 2,154,371 | 265.65 | 74,629 | | | 11,120 | | 176,223 | | | (28,062) | | 5,887 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2023 | 01/20/2025 | 5 | 858,138 | 265.99 | 32,949 | | | 5,055 | | 69,041 | | | (12,426) | | 2,377 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/22/2025 | 1 | 317,140 | 265.99 | 11,544 | | | 1,789 | | 25,515 | | | (4,315) | | 886 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/21/2025 | 1 | 406,670 | 265.99 | 14,803 | | | 2,277 | | 32,718 | | | (5,541) | | 1,131 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2023 | 01/23/2025 | 3 | 935,463 | 267.03 | 34,755 | | | 5,470 | | 71,501 | | | (13,111) | | 2,625 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 2 | 1,042,808 | 267.14 | 39,370 | | | 6,232 | | 79,242 | | | (14,787) | | 2,939 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017W\$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/24/2025 | 3 | 1,415,210 | 268.37 | 50,244 | | | 7,982 | | 100,881 | | | (18,927) | | 3,989 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 2 | 1,772,950 | 267.41 | 67,090 | | | 10,650 | | 132,932 | | | (25,236) | | 4,997 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/28/2025 | 1 | 231,325 | 268.15 | 8,420 | | | 1,376 | | 16,693 | | | (3,152) | | 663 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/29/2025 | 1 | 345,920 | 268.15 | 12,591 | | | 2,073 | | 24,962 | | | (4,707) | | 996 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/27/2025 | 3 | 1,075,702 | 268.15 | 38,006 | | | 6,184 | | 77,623 | | | (14,319) | | 3,071 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/31/2023 | 01/30/2025 | 3 | 2,525,543 | 267.36 | 94,039 | 6,657 | | 18,053 | | 189,873 | | | (39,600) | | 7,301 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2023 | 01/31/2025 | 2 | 2,480,969 | 268.2 | 90,416 | | | 15,185 | | 178,625 | | | (33,961) | | 7,201 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2023 | 01/31/2025 | 1 | 1,180,092 | 268.49 | 42,194 | | | 7,071 | | 83,685 | | | (15,837) | | 3,425 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/31/2025 | 3 | 1,125,468 | 268.3 | 32,134 | 17,237 | | 11,649 | | 80,582 | | | (23,067) | | 3,267 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2023 | 02/03/2025 | 4 | 2,756,750 | 267.16 | 98,981 | | | 17,043 | | 209,468 | | | (37,216) | | 8,099 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/05/2025 | 1 | 1,078,906 | 267.16 | 39,164 | | | 6,823 | | 81,980 | | | (14,640) | | 3,195 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/03/2023 | 02/04/2025 | 1 | 178,908 | 267.16 | 6,494 | | | 1,124 | | 13,594 | | | (2,431) | | 528 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/07/2023 | 02/06/2025 | 4 | 1,001,971 | 266.88 | 38,089 | | | 6,709 | | 77,191 | | | (14,316) | | 2,978 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2023 | 02/07/2025 | 4 | 2,033,273 | 267.73 | 73,837 | | | 13,131 | | 150,068 | | | (27,764) | | 6,067 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/07/2025 | 4 | 960,564 | 267.92 | 35,763 | | | 6,377 | | 70,236 | | | (13,495) | | 2,866 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2023 | 02/07/2025 | 5 | 3,280,809 | 267.57 | 122,883 | | | 21,914 | | 244,256 | | | (46,338) | | 9,790 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/12/2025 | 1 | 293,360 | 268.05 | 10,590 | | | 1,947 | | 21,308 | | | (3,959) | | 892 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/11/2025 | 1 | 1,488,956 | 268.05 | 53,751 | | | 9,820 | | 108,151 | | | (20,120) | | 4,511 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2023 | 02/10/2025 | 3 | 1,579,244 | 268.05 | 58,796 | | | 10,692 | | 114,710 | | | (22,110) | | 4,766 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017//\$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/14/2023 | 02/13/2025 | 4 | 1,570,521 | 268.91 | 57,827 | | | 10,756 | | 109,098 | | | (21,771) | | 4,793 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017/#SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2023 | 02/14/2025 | 3 | 2,544,583 | 269.29 | 92,347 | | | 17,327 | | 173,202 | | | (34,708) | | 7,795 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017/#SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2023 | 02/14/2025 | 4 | 4,097,695 | 269.17 | 149,173 | | | 27,997 | | 280,716 | | | (56,090) | | 12,552 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017/#SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2023 | 02/14/2025 | 3 | 1,561,251 | 269.64 | 55,936 | | | 10,510 | | 104,280 | | | (21,034) | | 4,783 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017/#SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/17/2025 | 2 | 2,146,353 | 269.38 | 77,417 | | | 14,840 | | 145,490 | | | (29,152) | | 6,646 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/19/2025 | 2 | 421,198 | 269.38 | 15,014 | | | 2,912 | | 28,567 | | | (5,621) | | 1,314 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/18/2025 | 1 | 379,896 | 269.38 | 13,676 | | | 2,634 | | 25,751 | | | (5,119) | | 1,181 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2023 | 02/20/2025 | 6 | 2,444,287 | 269.64 | 85,758 | | | 16,776 | | 163,441 | | | (32,264) | | 7,650 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/21/2025 | 3 | 2,798,266 | 268.04 | 101,691 | | | 20,034 | | 203,682 | | | (38,208) | | 8,788 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/21/2025 | 3 | 1,894,228 | 268.39 | 67,569 | | | 13,346 | | 135,367 | | | (25,450) | | 5,949 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2023 | 02/26/2025 | 2 | 812,778 | 268.05 | 29,237 | | | 5,939 | | 59,158 | | | (10,943) | | 2,597 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2023 | 02/24/2025 | 5 | 1,700,434 | 268.05 | 60,951 | | | 12,272 | | 123,702 | | | (22,956) | | 5,396 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/25/2025 | 1 | 1,363,525 | 268.05 | 48,951 | | | 9,884 | | 99,244 | | | (18,323) | | 4,341 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/21/2025 | 2 | 270,844 | 269.51 | 8,710 | | | 1,744 | | 18,240 | | | (3,324) | | 851 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2023 | 02/27/2025 | 2 | 1,990,250 | 268.64 | 71,440 | | | 14,634 | | 140,540 | | | (26,837) | | 6,379 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 02/28/2025 | 3 | 885,020 | 268.91 | 32,104 | | | 6,625 | | 61,643 | | | (12,057) | | 2,846 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2023 | 02/28/2025 | 3 | 2,805,586 | 268.32 | 104,745 | | | 21,601 | | 201,493 | | | (39,346) | | 9,023 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/06/2023 | 02/28/2025 | 4 | 1,234,683 | 269.19 | 47,286 | | | 9,799 | | 84,717 | | | (17,810) | | 3,971 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 03/04/2025 | 2 | 484,282 | 271.08 | 16,213 | | | 3,686 | | 29,995 | | | (6,516) | | 1,578 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017X$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/05/2025 | 2 | 894,530 | 271.08 | 31,487 | | | 6,702 | | 55,438 | | | (11,782) | | 2,924 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017XSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/03/2023 | 03/03/2025 | 10 | 2,473,034 | 271.08 | 70,835 | | | 15,185 | | 153,172 | | | (27,086) | | 8,032 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/06/2025 | 4 | 3,919,917 | 271.21 | 128,267 | | | 27,508 | | 241,227 | | | (48,175) | | 12,854 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 5 | 3,219,806 | 269.95 | 107,840 | | | 23,308 | | 212,428 | | | (40,524) | | 10,592 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2023 | 03/07/2025 | 3 | 733,638 | 269.68 | 25,042 | | | 5,418 | | 49,131 | | | (9,411) | | 2,413 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/09/2023 | 03/07/2025 | 4 | 3,877,960 | 268.76 | 122,730 | | | 26,619 | | 272,567 | | | (46,229) | | 12,757 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2023 | 03/11/2025 | 2 | 956,278 | 267.34 | 33,288 | | | 7,414 | | 72,256 | | | (12,556) | | 3,185 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/12/2025 | 1 | 489,561 | 267.34 | 17,673 | | | 3,927 | | 36,991 | | | (6,606) | | 1,636 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 03/10/2025 | 3 | 2,403,365 | 267.34 | 73,356 | | | 16,161 | | 181,595 | | | (27,578) | | 7,981 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2023 | 03/13/2025 | 3 | 4,867,990 | 263.42 | 145,826 | | | 32,691 | | 441,121 | | | (54,802) | | 16,315 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2023 | 03/14/2025 | 4 | 1,692,940 | 259.39 | 62,156 | | | 14,048 | | 180,984 | | | (23,363) | | 5,691 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2023 | 03/14/2025 | 2 | 1,719,408 | 261.99 | 54,737 | | | 12,348 | | 165,584 | | | (20,555) | | 5,780 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/16/2023 | 03/14/2025 | 3 | 1,845,527 | 259.74 | 64,857 | | | 14,693 | | 194,538 | | | (24,416) | | 6,204 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/17/2025 | 2 | 1,537,679 | 258.72 | 56,747 | | | 13,048 | | 168,615 | | | (21,333) | | 5,216 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/19/2025 | 1 | 1,456,487 | 258.72 | 53,162 | | | 12,324 | | 159,711 | | | (19,872) | | 4,970 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/18/2025 | 2 | 781,498 | 258.72 | 28,575 | | | 6,595 | | 85,695 | | | (10,701) | | 2,659 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/20/2025 | 2 | 3,173,554 | 258.99 | 122,433 | | | 28,595 | | 344,447 | | | (45,959) | | 10,861 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/21/2025 | 3 | 3,128,210 | 260.27 | 112,759 | | | 26,558 | | 323,082 | | | (42,370) | | 10,737 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/21/2025 | 1 | 1,268,121 | 260.11 | 46,461 | | | 10,913 | | 131,778 | | | (17,439) | | 4,353 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2023 | 03/21/2025 | 5 | 3,110,759 | 259.9 | 125,884 | | | 30,827 | | 325,920 | | | (49,124) | | 10,677 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017XSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2023 | 03/24/2025 | 4 | 2,195,033 | 259.42 | 84,886 | | | 20,348 | | 234,295 | | | (31,935) | | 7,599 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017XSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/25/2025 | 1 | 248,488 | 259.42 | 9,120 | | | 2,192 | | 26,523 | | | (3,414) | | 863 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2023 | 03/26/2025 | 3 | 1,956,305 | 259.42 | 76,741 | | | 18,574 | | 208,814 | | | (28,814) | | 6,812 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2023 | 03/27/2025 | 2 | 1,109,208 | 260.65 | 41,673 | | | 10,134 | | 112,774 | | | (15,644) | | 3,873 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 03/28/2025 | 4 | 2,268,670 | 262.02 | 85,347 | | | 20,961 | | 218,189 | | | (32,112) | | 7,944 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/29/2023 | 03/28/2025 | 3 | 1,727,057 | 261.11 | 67,030 | | | 16,438 | | 172,368 | | | (25,207) | | 6,047 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 03/28/2025 | 3 | 1,239,860 | 262.68 | 45,989 | | | 11,305 | | 115,972 | | | (17,308) | | 4,341 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/01/2025 | 1 | 1,406,686 | 263.51 | 51,203 | | | 12,801 | | 126,997 | | | (19,166) | | 4,980 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2023 | 03/31/2025 | 3 | 2,000,690 | 263.51 | 75,635 | | | 18,888 | | 180,627 | | | (28,503) | | 7,064 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 04/02/2025 | 2 | 428,778 | 263.51 | 15,767 | | | 3,966 | | 38,710 | | | (5,908) | | 1,522 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/03/2025 | 2 | 2,845,894 | 264.56 | 102,572 | | | 25,939 | | 245,370 | | | (38,510) | | 10,130 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/04/2025 | 4 | 2,364,157 | 263.95 | 87,195 | | | 22,268 | | 209,410 | | | (32,840) | | 8,438 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2023 | 04/04/2025 | 3 | 3,853,777 | 264.34 | 138,308 | | | 35,220 | | 335,602 | | | (51,964) | | 13,755 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/09/2025 | 2 | 1,091,489 | 263.81 | 40,091 | | | 10,441 | | 97,313 | | | (14,983) | | 3,948 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/07/2025 | 2 | 1,052,008 | 263.81 | 13,805 | 43,645 | | 22,299 | | 93,780 | | | (30,065) | | 3,785 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2023 | 04/04/2025 | 4 | 2,766,753 | 263.81 | 101,673 | | | 25,992 | | 246,564 | | | (38,352) | | 9,875 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/13/2023 | 04/11/2025 | 3 | 3,343,188 | 264.81 | 123,117 | | | 32,512 | | 285,192 | | | (46,267) | | 12,155 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/13/2023 | 04/10/2025 | 2 | 1,319,894 | 264.02 | 50,223 | | | 13,180 | | 116,581 | | | (18,854) | | 4,786 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/18/2023 | 04/11/2025 | 4 | 2,838,847 | 265 | 104,003 | | | 27,500 | | 240,177 | | | (39,084) | | 10,322 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017YSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2023 | 04/11/2025 | 4 | 2,492,378 | 265.09 | 91,255 | | | 24,210 | | 209,948 | | | (34,374) | | 9,062 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/15/2025 | 1 | 835,596 | 265.26 | 30,416 | | | 8,189 | | 69,869 | | | (11,385) | | 3,069 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/14/2023 | 04/16/2025 | 1 | 1,020,324 | 265.26 | 37,242 | | | 10,064 | | 85,354 | | | (13,921) | | 3,757 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2023 | 04/14/2025 | 4 | 1,152,187 | 265.26 | 41,877 | | | 11,265 | | 96,341 | | | (15,766) | | 4,222 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2023 | 04/17/2025 | 5 | 2,748,628 | 265.52 | 96,411 | | | 26,330 | | 227,222 | | | (36,279) | | 10,148 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/20/2023 | 04/18/2025 | 4 | 1,898,857 | 266.15 | 65,243 | | | 17,906 | | 152,536 | | | (24,567) | | 7,028 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/18/2025 | 4 | 2,983,107 | 265.44 | 104,986 | | | 28,767 | | 247,580 | | | (39,444) | | 11,041 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/18/2025 | 3 | 1,972,875 | 264.47 | 70,702 | | | 19,427 | | 170,978 | | | (26,604) | | 7,302 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2023 | 04/21/2025 | 4 | 1,745,240 | 264.17 | 64,039 | | | 17,846 | | 153,270 | | | (24,129) | | 6,508 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/23/2025 | 1 | 968,092 | 264.17 | 35,239 | | | 9,861 | | 85,020 | | | (13,172) | | 3,628 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/22/2025 | 1 | 421,760 | 264.17 | 15,352 | | | 4,281 | | 37,040 | | | (5,747) | | 1,577 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/27/2023 | 04/24/2025 | 3 | 3,138,197 | 264.49 | 107,399 | | | 30,254 | | 271,828 | | | (40,314) | | 11,788 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2023 | 04/25/2025 | 3 | 1,103,510 | 263.15 | 39,893 | | | 11,295 | | 101,273 | | | (14,969) | | 4,155 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2023 | 04/25/2025 | 4 | 2,096,327 | 262.4 | 77,403 | | | 21,939 | | 198,528 | | | (29,077) | | 7,893 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 04/25/2025 | 4 | 1,838,013 | 262.9 | 70,740 | | | 20,128 | | 170,446 | | | (26,632) | | 6,921 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/30/2025 | 2 | 1,819,628 | 264.39 | 62,306 | 7,369 | | 21,436 | | 158,363 | | | (27,271) | | 6,934 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2023 | 04/28/2025 | 4 | 3,814,717 | 264.39 | 136,191 | | | 39,212 | | 331,994 | | | (51,245) | | 14,468 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/29/2025 | 1 | 624,273 | 264.39 | 22,786 | | | 6,573 | | 54,331 | | | (8,529) | | 2,373 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017YSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2023 | 05/01/2025 | 3 | 2,767,298 | 264.45 | 89,569 | | | 26,088 | | 240,258 | | | (33,625) | | 10,570 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 05/02/2025 | 4 | 2,442,748 | 262.36 | 86,595 | | | 25,445 | | 231,743 | | | (32,634) | | 9,352 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2023 | 05/02/2025 | 2 | 2,699,166 | 261.63 | 98,104 | | | 28,720 | | 263,799 | | | (36,830) | | 10,334 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2023 | 05/02/2025 | 5 | 1,448,431 | 261.05 | 60,490 | | | 18,023 | | 144,871 | | | (23,081) | | 5,545 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/05/2025 | 2 | 1,747,057 | 262.96 | 64,604 | | | 19,212 | | 161,645 | | | (24,280) | | 6,735 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/07/2025 | 2 | 783,669 | 262.96 | 28,923 | | | 8,682 | | 72,537 | | | (10,852) | | 3,035 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/05/2023 | 05/06/2025 | 1 | 1,688,191 | 262.96 | 61,788 | | | 18,418 | | 156,197 | | | (23,128) | | 6,523 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2023 | 05/08/2025 | 3 | 3,422,433 | 263.3 | 127,051 | | | 38,221 | | 312,215 | | | (47,686) | | 13,285 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2023 | 05/09/2025 | 2 | 839,725 | 263.67 | 30,452 | | | 9,200 | | 75,415 | | | (11,427) | | 3,267 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/11/2023 | 05/09/2025 | 4 | 2,742,206 | 263.47 | 97,668 | | | 29,916 | | 248,440 | | | (37,103) | | 10,669 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/11/2023 | 05/09/2025 | 2 | 1,201,388 | 262.08 | 44,321 | | | 13,459 | | 115,289 | | | (16,671) | | 4,674 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/14/2025 | 1 | 1,267,410 | 262.37 | 46,514 | | | 14,356 | | 120,234 | | | (17,387) | | 4,986 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/12/2025 | 2 | 915,662 | 262.37 | 33,906 | | | 10,417 | | 86,865 | | | (12,749) | | 3,587 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/13/2025 | 2 | 1,284,165 | 262.37 | 47,075 | | | 14,488 | | 121,824 | | | (17,628) | | 5,041 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2023 | 05/15/2025 | 3 | 3,164,048 | 263.5 | 112,754 | | | 35,000 | | 286,388 | | | (42,317) | | 12,476 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 2 | 1,264,824 | 262.92 | 46,739 | | | 14,578 | | 117,284 | | | (17,534) | | 4,998 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 5 | 2,060,482 | 263.81 | 76,455 | | | 24,051 | | 184,095 | | | (28,885) | | 8,143 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/16/2025 | 2 | 3,288,020 | 263.91 | 119,008 | | | 37,263 | | 292,414 | | | (44,732) | | 12,993 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2023 | 05/20/2025 | 2 | 1,257,553 | 263.97 | 45,657 | | | 14,492 | | 111,621 | | | (17,099) | | 5,013 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017ZSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/19/2023 | 05/21/2025 | 2 | 1,402,683 | 263.97 | 51,679 | | | 16,455 | | 124,502 | | | (19,348) | | 5,604 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/19/2025 | 3 | 1,202,068 | 263.97 | 44,773 | | | 14,192 | | 106,694 | | | (16,848) | | 4,781 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2025 | 2 | 2,407,876 | 264.61 | 87,116 | | | 27,880 | | 207,837 | | | (32,696) | | 9,640 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2023 | 05/23/2025 | 2 | 1,270,675 | 264.54 | 44,134 | | | 14,182 | | 110,094 | | | (16,560) | | 5,098 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2023 | 05/23/2025 | 3 | 2,216,336 | 263.51 | 79,270 | | | 25,522 | | 200,598 | | | (29,776) | | 8,892 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/23/2025 | 4 | 1,683,919 | 262.94 | 67,472 | | | 22,128 | | 156,069 | | | (25,756) | | 6,756 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/29/2025 | 2 | 502,210 | 263.82 | 15,800 | | | 5,213 | | 44,857 | | | (5,931) | | 2,040 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/28/2025 | 1 | 1,619,450 | 263.82 | 58,624 | | | 19,246 | | 144,745 | | | (21,914) | | 6,566 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/26/2023 | 05/27/2025 | 1 | 288,775 | 263.82 | 10,454 | | | 3,422 | | 25,810 | | | (3,913) | | 1,168 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/26/2025 | 4 | 2,574,864 | 263.82 | 89,039 | | | 29,103 | | 230,042 | | | (33,510) | | 10,396 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/30/2025 | 3 | 5,186,413 | 261.04 | 198,076 | | | 65,777 | | 519,157 | | | (74,426) | | 21,115 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/30/2025 | 2 | 1,214,691 | 262.81 | 40,254 | | | 13,332 | | 113,236 | | | (15,116) | | 4,945 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 2 | 4,411,715 | 262.24 | 171,265 | | | 56,982 | | 420,921 | | | (64,428) | | 17,961 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2023 | 06/02/2025 | 4 | 2,116,747 | 264.33 | 77,869 | | | 26,176 | | 185,223 | | | (29,289) | | 8,671 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/04/2025 | 2 | 1,908,425 | 264.33 | 69,359 | | | 23,407 | | 166,995 | | | (25,931) | | 7,850 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 06/03/2025 | 2 | 1,143,946 | 264.33 | 42,311 | | | 14,285 | | 100,100 | | | (15,890) | | 4,696 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2023 | 06/05/2025 | 4 | 2,579,038 | 264.58 | 96,135 | | | 32,635 | | 223,317 | | | (36,092) | | 10,629 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG017Z$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/06/2025 | 3 | 1,840,490 | 265.22 | 66,952 | | | 22,801 | | 155,028 | | | (25,118) | | 7,601 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/06/2025 | 3 | 2,871,605 | 265.4 | 104,072 | | | 35,495 | | 239,986 | | | (39,083) | | 11,859 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/06/2025 | 3 | 1,450,269 | 265.43 | 53,547 | | | 18,343 | | 121,024 | | | (20,163) | | 5,989 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1170S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/10/2025 | 1 | 2,258,448 | 265.83 | 81,756 | | | 28,300 | | 185,294 | | | (30,603) | | 9,401 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2023 | 06/09/2025 | 6 | 5,759,365 | 265.83 | 213,147 | | | 73,731 | | 472,533 | | | (80,216) | | 23,928 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/11/2025 | 1 | 2,120,349 | 265.83 | 76,757 | | | 26,638 | | 173,964 | | | (28,692) | | 8,844 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2023 | 06/12/2025 | 4 | 3,578,414 | 266.31 | 135,609 | | | 47,327 | | 287,421 | | | (50,908) | | 14,955 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2023 | 06/13/2025 | 2 | 1,764,512 | 267.56 | 65,035 | | | 22,763 | | 133,941 | | | (24,392) | | 7,389 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2023 | 06/13/2025 | 3 | 2,448,956 | 268.39 | 88,905 | | | 31,195 | | 178,842 | | | (33,385) | | 10,255 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/15/2023 | 06/13/2025 | 2 | 3,572,613 | 268.76 | 128,999 | | | 45,452 | | 256,421 | | | (48,504) | | 14,960 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2023 | 06/19/2025 | 2 | 2,146,355 | 268.76 | 75,376 | | | 27,042 | | 153,799 | | | (28,283) | | 9,092 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/17/2025 | 1 | 4,123,051 | 268.85 | 148,842 | | | 53,026 | | 294,955 | | | (55,714) | | 17,399 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/18/2025 | 2 | 1,989,226 | 268.85 | 71,552 | | | 25,563 | | 142,283 | | | (26,757) | | 8,411 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/16/2025 | 2 | 1,446,001 | 268.85 | 51,433 | | | 18,282 | | 103,428 | | | (19,295) | | 6,090 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2023 | 06/20/2025 | 4 | 4,646,576 | 267.44 | 169,211 | | | 60,906 | | 355,130 | | | (63,519) | | 19,721 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2023 | 06/20/2025 | 3 | 4,924,585 | 267.67 | 177,138 | | | 63,819 | | 372,375 | | | (66,529) | | 20,901 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2023 | 06/20/2025 | 3 | 1,675,588 | 267.48 | 59,746 | | | 21,601 | | 127,855 | | | (22,469) | | 7,112 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/25/2025 | 1 | 2,227,592 | 266.88 | 80,416 | | | 29,453 | | 174,782 | | | (30,060) | | 9,544 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/23/2025 | 2 | 2,583,537 | 266.88 | 92,226 | | | 33,660 | | 202,709 | | | (34,700) | | 11,028 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/23/2023 | 06/24/2025 | 1 | 1,808,402 | 266.88 | 65,283 | | | 23,854 | | 141,892 | | | (24,437) | | 7,733 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2023 | 06/26/2025 | 5 | 3,723,823 | 266.7 | 142,553 | | | 52,727 | | 294,610 | | | (53,736) | | 15,984 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2023 | 06/27/2025 | 3 | 2,820,963 | 267.43 | 105,618 | | | 39,041 | | 216,030 | | | (39,658) | | 12,131 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1170SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2023 | 06/27/2025 | 2 | 4,423,574 | 268.67 | 160,283 | | | 59,294 | | 319,909 | | | (60,184) | | 19,023 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/29/2023 | 06/27/2025 | 4 | 1,407,026 | 269.16 | 52,519 | | | 19,593 | | 99,427 | | | (19,839) | | 6,051 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/01/2025 | 1 | 3,100,394 | 269.89 | 111,614 | | | 41,913 | | 211,717 | | | (41,779) | | 13,431 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/30/2023 | 07/02/2025 | 1 | 1,060,720 | 269.89 | 38,186 | | | 14,372 | | 72,474 | | | (14,274) | | 4,604 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/03/2023 | 06/30/2025 | 5 | 2,700,185 | 269.89 | 99,822 | | | 37,477 | | 184,386 | | | (37,600) | | 11,676 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2023 | 07/03/2025 | 4 | 2,905,649 | 270.91 | 101,150 | | | 38,287 | | 188,983 | | | (38,032) | | 12,633 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/06/2023 | 07/04/2025 | 2 | 2,180,795 | 270.37 | 72,913 | | | 27,711 | | 145,670 | | | (27,390) | | 9,499 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/04/2025 | 3 | 2,375,110 | 268.38 | 85,427 | | | 32,544 | | 174,341 | | | (32,138) | | 10,345 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/09/2025 | 1 | 2,382,282 | 268.49 | 85,762 | | | 33,058 | | 174,175 | | | (32,058) | | 10,470 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2025 | 1 | 1,591,529 | 268.49 | 57,136 | | | 21,975 | | 116,361 | | | (21,387) | | 6,982 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/07/2025 | 3 | 1,989,354 | 268.49 | 72,494 | | | 27,850 | | 145,374 | | | (27,252) | | 8,712 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2023 | 07/10/2025 | 3 | 3,874,322 | 268.89 | 142,562 | | | 55,224 | | 278,088 | | | (53,510) | | 17,057 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/11/2025 | 3 | 2,414,380 | 269.39 | 87,982 | | | 34,197 | | 169,390 | | | (33,007) | | 10,648 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2023 | 07/11/2025 | 6 | 3,503,608 | 270.17 | 127,186 | | | 49,509 | | 236,799 | | | (47,794) | | 15,452 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1170SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/13/2023 | 07/11/2025 | 4 | 2,792,766 | 270.73 | 97,984 | | | 38,316 | | 183,723 | | | (36,901) | | 12,317 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2023 | 07/14/2025 | 3 | 3,031,933 | 270.04 | 110,164 | | | 43,401 | | 206,364 | | | (41,449) | | 13,443 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/16/2025 | 1 | 1,851,179 | 270.04 | 66,828 | | | 26,401 | | 126,067 | | | (24,981) | | 8,236 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/15/2025 | 1 | 3,203,885 | 270.04 | 115,660 | | | 45,597 | | 218,188 | | | (43,294) | | 14,230 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2023 | 07/17/2025 | 5 | 3,613,040 | 270.05 | 137,336 | | | 54,583 | | 246,043 | | | (51,583) | | 16,103 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1171S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2023 | 07/18/2025 | 3 | 2,818,987 | 270.97 | 104,726 | | | 41,698 | | 183,618 | | | (39,283) | | 12,585 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/18/2025 | 5 | 2,315,442 | 272.26 | 83,098 | | | 33,188 | | 141,515 | | | (31,245) | | 10,337 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2023 | 07/18/2025 | 3 | 1,843,359 | 272.03 | 67,236 | | | 26,939 | | 113,979 | | | (25,315) | | 8,230 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/23/2025 | 1 | 2,818,953 | 272.26 | 101,482 | | | 41,066 | | 172,600 | | | (37,935) | | 12,693 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2023 | 07/21/2025 | 3 | 2,542,154 | 272.26 | 95,213 | | | 38,433 | | 155,559 | | | (35,838) | | 11,408 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/22/2025 | 1 | 4,976,226 | 272.26 | 179,144 | | | 72,347 | | 304,685 | | | (67,057) | | 22,368 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2023 | 07/24/2025 | 4 | 2,173,945 | 273.02 | 79,630 | | | 32,387 | | 128,197 | | | (29,889) | | 9,805 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2023 | 07/25/2025 | 4 | 2,752,555 | 273.61 | 97,633 | | | 39,853 | | 157,542 | | | (36,645) | | 12,436 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/27/2023 | 07/25/2025 | 5 | 3,861,796 | 273.1 | 140,569 | | | 57,498 | | 226,814 | | | (52,846) | | 17,447 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/25/2025 | 2 | 1,190,196 | 273.88 | 40,470 | 5,509 | | 20,128 | | 67,141 | | | (17,218) | | 5,377 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/29/2025 | 2 | 2,909,590 | 273.82 | 104,448 | | | 43,206 | | 165,021 | | | (39,120) | | 13,233 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/30/2025 | 1 | 2,518,817 | 273.82 | 90,677 | | | 37,565 | | 142,949 | | | (33,896) | | 11,475 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/03/2023 | 07/28/2025 | 3 | 2,048,592 | 273.82 | 74,764 | | | 30,875 | | 116,114 | | | (28,076) | | 9,302 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2023 | 07/31/2025 | 3 | 2,599,423 | 274.78 | 92,608 | | | 38,541 | | 140,387 | | | (34,757) | | 11,861 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2023 | 08/01/2025 | 3 | 4,966,875 | 274.67 | 173,007 | | | 72,188 | | 269,800 | | | (64,878) | | 22,702 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/03/2023 | 08/01/2025 | 2 | 3,782,411 | 273.02 | 133,832 | | | 55,934 | | 223,742 | | | (50,247) | | 17,288 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/03/2023 | 08/01/2025 | 2 | 802,017 | 271.77 | 29,275 | | | 12,283 | | 50,493 | | | (11,010) | | 3,666 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/05/2025 | 2 | 2,303,421 | 272.52 | 82,959 | | | 35,103 | | 139,970 | | | (31,060) | | 10,597 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/06/2025 | 1 | 2,903,745 | 272.52 | 104,535 | | | 44,309 | | 176,450 | | | (39,076) | | 13,380 | | 0001 |

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1171SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2023 | 08/04/2025 | 4 | 1,098,301 | 272.52 | 39,603 | | | 16,743 | | 66,699 | | | (14,888) | | 5,045 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/07/2025 | 6 | 4,407,035 | 272.58 | 157,554 | | | 67,160 | | 267,090 | | | (59,182) | | 20,340 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2023 | 08/08/2025 | 3 | 1,115,745 | 272.47 | 40,008 | | | 17,102 | | 68,016 | | | (15,022) | | 5,158 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2023 | 08/08/2025 | 3 | 4,242,634 | 272.78 | 153,319 | | | 65,610 | | 254,763 | | | (57,592) | | 19,613 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/08/2025 | 2 | 2,321,520 | 273.3 | 82,285 | | | 35,328 | | 135,826 | | | (30,954) | | 10,732 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2023 | 08/11/2025 | 3 | 2,010,310 | 272.9 | 71,390 | | | 30,852 | | 120,147 | | | (26,799) | | 9,338 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/12/2025 | 1 | 3,744,201 | 272.9 | 134,791 | | | 58,323 | | 223,774 | | | (50,455) | | 17,419 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/13/2025 | 1 | 1,692,300 | 272.9 | 60,923 | | | 26,408 | | 101,203 | | | (22,773) | | 7,886 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2023 | 08/14/2025 | 3 | 4,476,796 | 272.44 | 152,584 | | | 66,440 | | 274,092 | | | (57,270) | | 20,893 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/15/2025 | 5 | 3,969,234 | 271.51 | 137,705 | | | 60,142 | | 254,374 | | | (51,667) | | 18,553 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2023 | 08/15/2025 | 3 | 3,836,466 | 270.35 | 137,109 | | | 59,951 | | 259,691 | | | (51,481) | | 17,933 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/17/2023 | 08/15/2025 | 2 | 4,941,150 | 270.01 | 177,204 | | | 77,806 | | 339,829 | | | (66,672) | | 23,097 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1171SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/20/2025 | 1 | 2,162,881 | 269.99 | 77,864 | | | 34,499 | | 149,164 | | | (29,106) | | 10,189 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/19/2025 | 1 | 5,500,785 | 269.99 | 198,028 | | | 87,589 | | 379,161 | | | (74,125) | | 25,873 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/18/2025 | 4 | 2,323,862 | 269.99 | 84,257 | | | 37,256 | | 160,180 | | | (31,700) | | 10,913 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2023 | 08/21/2025 | 4 | 3,334,967 | 270.19 | 121,553 | | | 54,117 | | 227,853 | | | (45,631) | | 15,735 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2023 | 08/22/2025 | 3 | 3,136,007 | 270.5 | 114,081 | | | 50,908 | | 211,231 | | | (42,800) | | 14,819 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/24/2023 | 08/22/2025 | 3 | 4,054,183 | 270.9 | 145,245 | | | 64,889 | | 268,034 | | | (54,531) | | 19,157 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/24/2023 | 08/22/2025 | 2 | 2,856,031 | 270.6 | 104,369 | | | 46,836 | | 191,564 | | | (39,270) | | 13,496 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1172S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/26/2025 | 1 | 3,420,193 | 271.08 | 122,785 | | | 55,489 | | 224,455 | | | (45,960) | | 16,260 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/27/2025 | 1 | 1,265,455 | 271.08 | 45,430 | | | 20,565 | | 83,094 | | | (16,982) | | 6,025 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2023 | 08/25/2025 | 1 | 2,195,404 | 271.08 | 82,445 | | | 37,248 | | 144,076 | | | (31,030) | | 10,422 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2023 | 08/28/2025 | 2 | 2,910,092 | 272.01 | 110,154 | | | 50,072 | | 182,839 | | | (41,336) | | 13,877 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2023 | 08/29/2025 | 6 | 2,548,966 | 273.27 | 92,547 | | | 42,280 | | 150,643 | | | (34,794) | | 12,173 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 08/29/2025 | 4 | 3,793,700 | 273.65 | 138,831 | | | 63,518 | | 220,012 | | | (52,196) | | 18,118 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2023 | 08/29/2025 | 4 | 1,331,556 | 274.04 | 50,308 | | | 23,127 | | 75,703 | | | (18,979) | | 6,359 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/01/2025 | 3 | 3,062,494 | 274.97 | 112,352 | | | 51,901 | | 166,394 | | | (42,273) | | 14,692 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/04/2025 | 2 | 1,118,311 | 274.97 | 39,967 | | | 18,563 | | 60,752 | | | (14,984) | | 5,389 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/03/2025 | 1 | 3,376,007 | 274.97 | 121,536 | | | 56,261 | | 183,552 | | | (45,431) | | 16,244 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/01/2023 | 09/02/2025 | 1 | 1,504,080 | 274.97 | 54,147 | | | 25,025 | | 81,721 | | | (20,268) | | 7,226 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2023 | 09/05/2025 | 3 | 4,641,853 | 275.71 | 164,234 | | | 76,507 | | 243,113 | | | (61,641) | | 22,400 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/07/2023 | 09/05/2025 | 3 | 1,981,243 | 275.56 | 69,559 | | | 32,472 | | 104,612 | | | (26,134) | | 9,561 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/05/2025 | 2 | 4,291,052 | 274.79 | 154,498 | | | 72,291 | | 235,641 | | | (58,109) | | 20,707 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/10/2025 | 1 | 1,617,218 | 274.98 | 58,220 | | | 27,473 | | 88,159 | | | (21,763) | | 7,861 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/09/2025 | 1 | 2,739,176 | 274.98 | 98,336 | | | 46,332 | | 149,321 | | | (36,809) | | 13,296 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/08/2025 | 2 | 1,473,376 | 274.98 | 53,463 | | | 25,168 | | 80,264 | | | (20,080) | | 7,141 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/11/2025 | 3 | 2,835,848 | 275.44 | 105,670 | | | 50,085 | | 151,143 | | | (39,662) | | 13,805 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2023 | 09/12/2025 | 2 | 1,596,669 | 276.23 | 57,513 | | | 27,326 | | 81,732 | | | (21,580) | | 7,784 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1172SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2023 | 09/12/2025 | 4 | 4,894,886 | 276.35 | 182,780 | | | 87,037 | | 249,039 | | | (68,665) | | 23,863 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2023 | 09/12/2025 | 4 | 2,029,958 | 278.43 | 72,376 | | | 34,589 | | 92,373 | | | (27,250) | | 9,896 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/15/2025 | 2 | 3,733,493 | 278.63 | 128,359 | | | 61,686 | | 168,431 | | | (48,268) | | 18,280 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/16/2025 | 2 | 2,879,777 | 278.63 | 103,389 | | | 49,710 | | 130,020 | | | (38,707) | | 14,120 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/17/2025 | 2 | 1,888,141 | 278.63 | 67,280 | | | 32,405 | | 85,316 | | | (25,160) | | 9,271 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/18/2023 | 09/18/2025 | 4 | 1,762,295 | 277.67 | 64,586 | | | 31,254 | | 83,904 | | | (24,256) | | 8,665 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2023 | 09/19/2025 | 2 | 2,711,918 | 278.65 | 95,795 | | | 46,415 | | 122,531 | | | (35,929) | | 13,354 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/19/2025 | 4 | 3,335,832 | 278.09 | 113,868 | | | 55,683 | | 155,342 | | | (43,042) | | 16,426 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/28/2023 | 09/19/2025 | 4 | 5,750,832 | 276.71 | 191,199 | | | 93,621 | | 288,257 | | | (72,278) | | 28,318 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2023 | 09/22/2025 | 2 | 2,088,727 | 275.71 | 73,506 | | | 36,022 | | 110,379 | | | (27,615) | | 10,329 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1172SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/23/2025 | 1 | 2,965,984 | 275.71 | 106,182 | | | 52,070 | | 156,846 | | | (39,746) | | 14,687 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/24/2025 | 1 | 1,214,944 | 275.71 | 43,495 | | | 21,360 | | 64,292 | | | (16,259) | | 6,025 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2023 | 09/25/2025 | 3 | 3,913,108 | 275.17 | 130,867 | | | 64,547 | | 212,883 | | | (49,126) | | 19,431 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2023 | 09/26/2025 | 4 | 2,481,952 | 273.96 | 90,109 | | | 44,579 | | 143,413 | | | (33,825) | | 12,342 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/26/2025 | 5 | 3,475,065 | 274.45 | 120,168 | | | 59,631 | | 196,006 | | | (45,218) | | 17,280 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/28/2023 | 09/26/2025 | 6 | 3,171,174 | 274.74 | 101,153 | 4,517 | | 53,237 | | 176,370 | | | (39,676) | | 15,769 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 10/01/2025 | 1 | 1,854,434 | 273.35 | 66,574 | | | 33,333 | | 110,649 | | | (24,886) | | 9,285 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/02/2023 | 09/29/2025 | 3 | 2,289,631 | 273.35 | 74,779 | | | 37,393 | | 136,532 | | | (28,137) | | 11,432 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/30/2025 | 1 | 3,005,467 | 273.35 | 107,896 | | | 53,948 | | 179,217 | | | (40,387) | | 15,027 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1173S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2023 | 10/02/2025 | 4 | 5,533,003 | 272.23 | 172,572 | | | 86,773 | | 348,363 | | | (64,765) | | 27,741 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2023 | 10/03/2025 | 5 | 3,560,661 | 269.43 | 113,856 | | | 57,484 | | 254,794 | | | (42,773) | | 17,876 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/05/2023 | 10/03/2025 | 4 | 4,991,281 | 266.49 | 181,862 | | | 92,123 | | 405,314 | | | (68,475) | | 25,059 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/05/2023 | 10/03/2025 | 4 | 1,932,251 | 267.09 | 71,386 | | | 36,239 | | 153,007 | | | (26,891) | | 9,701 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/07/2025 | 3 | 4,223,796 | 267.94 | 151,511 | | | 77,422 | | 322,846 | | | (56,809) | | 21,321 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/09/2023 | 10/06/2025 | 3 | 3,649,814 | 267.94 | 133,726 | | | 68,155 | | 278,973 | | | (50,301) | | 18,398 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/09/2023 | 10/08/2025 | 2 | 2,319,082 | 267.94 | 83,361 | | | 42,597 | | 177,346 | | | (31,168) | | 11,722 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/09/2025 | 4 | 2,922,762 | 268.45 | 112,302 | | | 57,603 | | 218,622 | | | (42,178) | | 14,793 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 7 | 4,937,123 | 270.19 | 173,028 | | | 88,985 | | 342,249 | | | (64,975) | | 25,021 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 4 | 3,109,681 | 269.63 | 111,066 | | | 57,197 | | 220,974 | | | (41,734) | | 15,760 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 4 | 2,393,931 | 269.53 | 84,962 | | | 43,887 | | 170,888 | | | (31,982) | | 12,133 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/14/2025 | 2 | 1,894,663 | 269.36 | 68,018 | | | 35,321 | | 136,388 | | | (25,469) | | 9,653 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/13/2025 | 3 | 2,231,964 | 269.36 | 79,979 | | | 41,505 | | 160,669 | | | (30,039) | | 11,357 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/15/2025 | 1 | 4,745,537 | 269.36 | 170,365 | | | 88,571 | | 341,786 | | | (63,683) | | 24,210 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 10/16/2025 | 4 | 3,709,070 | 269.42 | 133,943 | | | 69,919 | | 266,523 | | | (50,275) | | 18,947 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 10/17/2025 | 3 | 1,560,796 | 269.71 | 54,623 | | | 28,614 | | 110,763 | | | (20,506) | | 7,984 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/17/2025 | 2 | 4,835,736 | 269.56 | 170,071 | | | 89,117 | | 345,333 | | | (63,861) | | 24,735 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/17/2025 | 3 | 1,547,833 | 268.65 | 54,343 | | | 28,581 | | 114,999 | | | (20,446) | | 7,917 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/20/2025 | 1 | 1,397,858 | 267.94 | 48,414 | | | 25,607 | | 107,158 | | | (18,222) | | 7,178 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1173SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/24/2023 | 10/21/2025 | 3 | 3,096,699 | 267.94 | 110,953 | | | 58,787 | | 237,390 | | | (41,613) | | 15,923 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2023 | 10/22/2025 | 2 | 1,935,039 | 267.94 | 69,456 | | | 36,798 | | 148,410 | | | (25,982) | | 9,963 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/23/2025 | 3 | 5,890,172 | 267.34 | 207,658 | | | 110,415 | | 463,345 | | | (77,961) | | 30,365 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/24/2025 | 4 | 3,877,381 | 267.05 | 140,902 | | | 75,225 | | 308,825 | | | (52,971) | | 20,014 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/24/2025 | 2 | 3,372,205 | 266.96 | 118,851 | | | 63,514 | | 269,564 | | | (44,650) | | 17,407 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/24/2025 | 2 | 2,184,572 | 266.52 | 80,341 | | | 43,040 | | 177,869 | | | (30,227) | | 11,276 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/28/2025 | 1 | 4,128,185 | 267.21 | 148,202 | | | 79,801 | | 326,905 | | | (55,474) | | 21,418 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 10/27/2025 | 3 | 2,099,057 | 267.21 | 72,638 | | | 39,108 | | 166,144 | | | (27,308) | | 10,877 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1173SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2023 | 10/29/2025 | 4 | 2,825,544 | 267.21 | 105,335 | | | 57,319 | | 223,751 | | | (39,774) | | 14,678 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 10/30/2025 | 4 | 2,427,124 | 266.26 | 86,059 | 16,453 | | 58,597 | | 199,904 | | | (36,849) | | 12,624 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 10/31/2025 | 4 | 2,582,838 | 266.91 | 97,950 | | | 53,186 | | 207,180 | | | (36,764) | | 13,451 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2023 | 10/31/2025 | 2 | 4,774,357 | 267.9 | 179,078 | | | 97,374 | | 367,548 | | | (67,263) | | 24,865 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 10/31/2025 | 2 | 1,226,414 | 269.58 | 45,499 | | | 24,816 | | 87,847 | | | (17,120) | | 6,387 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2025 | 1 | 2,302,175 | 270.37 | 82,878 | | | 45,424 | | 159,399 | | | (31,023) | | 12,050 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/06/2023 | 11/03/2025 | 5 | 3,648,645 | 270.37 | 126,324 | | | 69,315 | | 252,630 | | | (47,561) | | 19,074 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/05/2025 | 2 | 974,664 | 270.37 | 33,910 | | | 18,624 | | 67,521 | | | (12,700) | | 5,108 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/06/2023 | 11/06/2025 | 3 | 4,700,008 | 270.34 | 154,032 | | | 84,856 | | 326,148 | | | (57,822) | | 24,662 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/02/2024 | 11/07/2025 | 5 | 3,218,943 | 268.7 | 113,215 | 3,804 | | 64,918 | | 239,831 | | | (44,089) | | 16,912 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/07/2025 | 4 | 6,433,988 | 267.72 | 240,733 | | | 133,470 | | 499,641 | | | (90,529) | | 33,803 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1174$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 11/07/2025 | 2 | 2,093,499 | 268.25 | 76,049 | | | 42,185 | | 158,974 | | | (28,595) | | 10,999 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/10/2025 | 4 | 3,232,539 | 269.01 | 120,919 | | | 67,465 | | 237,924 | | | (45,479) | | 17,046 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2023 | 11/12/2025 | 2 | 2,942,404 | 269.01 | 114,084 | | | 63,785 | | 216,569 | | | (42,769) | | 15,554 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/11/2025 | 1 | 1,479,963 | 269.01 | 53,131 | | | 29,631 | | 108,930 | | | (19,888) | | 7,814 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/13/2025 | 3 | 3,118,959 | 269.95 | 93,258 | 41,470 | | 78,028 | | 220,564 | | | (50,742) | | 16,508 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 11/14/2025 | 4 | 2,547,343 | 271.95 | 95,726 | | | 54,644 | | 164,860 | | | (36,467) | | 13,499 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2023 | 11/14/2025 | 2 | 3,775,354 | 272.33 | 132,273 | | | 74,419 | | 240,109 | | | (49,671) | | 20,007 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2023 | 11/14/2025 | 2 | 1,931,147 | 270.92 | 75,072 | | | 42,501 | | 130,870 | | | (28,329) | | 10,234 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/17/2025 | 3 | 3,698,765 | 272.4 | 132,653 | | | 75,293 | | 234,771 | | | (49,909) | | 19,672 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/19/2025 | 1 | 1,222,629 | 272.4 | 44,137 | | | 25,065 | | 77,649 | | | (16,499) | | 6,518 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/18/2025 | 1 | 1,426,006 | 272.4 | 51,336 | | | 29,123 | | 90,565 | | | (19,216) | | 7,594 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2023 | 11/20/2025 | 4 | 4,219,931 | 272.4 | 150,704 | | | 86,118 | | 268,164 | | | (56,594) | | 22,526 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/21/2025 | 5 | 1,910,292 | 272.07 | 65,831 | 8,861 | | 44,311 | | 123,224 | | | (27,078) | | 10,209 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/21/2025 | 3 | 2,671,925 | 272.3 | 96,666 | | | 55,528 | | 170,638 | | | (36,335) | | 14,280 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/21/2025 | 3 | 1,737,793 | 272.3 | 63,227 | | | 36,331 | | 110,978 | | | (23,799) | | 9,287 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/26/2025 | 3 | 1,568,677 | 272.74 | 57,134 | | | 33,096 | | 98,351 | | | (21,449) | | 8,434 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/25/2025 | 1 | 980,989 | 272.74 | 35,316 | | | 20,374 | | 61,469 | | | (13,219) | | 5,268 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/24/2023 | 11/24/2025 | 3 | 2,620,215 | 272.74 | 91,777 | 7,391 | | 58,090 | | 164,184 | | | (36,628) | | 14,054 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2023 | 11/27/2025 | 4 | 4,304,453 | 272.26 | 160,278 | | | 93,037 | | 275,890 | | | (60,235) | | 23,169 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1174ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2023 | 11/28/2025 | 5 | 2,418,204 | 272.82 | 83,137 | 6,947 | | 52,586 | | 151,124 | | | (33,904) | | 13,032 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 11/28/2025 | 5 | 6,799,747 | 273.23 | 237,089 | 9,400 | | 144,357 | | 417,093 | | | (92,759) | | 36,644 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2024 | 11/28/2025 | 3 | 3,825,004 | 273.22 | 110,652 | 36,546 | | 87,568 | | 234,777 | | | (55,204) | | 20,613 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2025 | 1 | 2,742,549 | 273.66 | 99,280 | | | 58,288 | | 165,258 | | | (37,112) | | 14,866 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/02/2025 | 1 | 5,478,382 | 273.66 | 198,317 | | | 116,321 | | 330,112 | | | (74,234) | | 29,662 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 12/01/2025 | 7 | 3,246,195 | 273.66 | 87,205 | 30,332 | | 70,246 | | 195,491 | | | (44,301) | | 17,555 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1174SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 12/04/2025 | 4 | 3,045,410 | 273.18 | 107,741 | | | 63,575 | | 187,732 | | | (40,462) | | 16,527 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 12/05/2025 | 4 | 3,248,092 | 272.53 | 117,431 | | | 69,345 | | 206,186 | | | (44,052) | | 17,648 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/05/2025 | 4 | 2,286,481 | 272.38 | 83,285 | | | 49,330 | | 146,148 | | | (31,321) | | 12,423 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 5 | 1,750,647 | 272.59 | 58,874 | 6,760 | | 39,255 | | 110,849 | | | (24,661) | | 9,512 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2023 | 12/08/2025 | 7 | 3,246,881 | 272.73 | 119,188 | 3,302 | | 73,238 | | 204,529 | | | (46,149) | | 17,703 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/09/2025 | 2 | 2,712,608 | 272.73 | 98,946 | | | 59,099 | | 170,974 | | | (37,103) | | 14,807 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2023 | 12/10/2025 | 4 | 1,895,346 | 272.73 | 66,333 | 3,112 | | 41,558 | | 119,462 | | | (25,992) | | 10,358 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2023 | 12/11/2025 | 4 | 2,650,471 | 273.88 | 93,030 | | | 55,709 | | 158,614 | | | (34,914) | | 14,501 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/13/2023 | 12/12/2025 | 3 | 2,436,530 | 272.9 | 89,983 | | | 54,014 | | 152,494 | | | (33,768) | | 13,345 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2023 | 12/12/2025 | 6 | 7,684,760 | 273.35 | 284,942 | | | 171,378 | | 471,179 | | | (107,077) | | 42,091 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/12/2025 | 6 | 4,377,914 | 274.55 | 160,486 | | | 96,964 | | 254,016 | | | (60,528) | | 23,979 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/16/2025 | 2 | 5,163,910 | 274.64 | 187,920 | | | 113,838 | | 298,959 | | | (70,346) | | 28,413 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/17/2025 | 4 | 2,773,310 | 274.64 | 102,337 | | | 62,170 | | 160,558 | | | (38,354) | | 15,276 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1175SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/15/2025 | 5 | 2,385,762 | 274.64 | 88,077 | | | 53,436 | | 138,034 | | | (33,144) | | 13,112 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 12/18/2025 | 5 | 3,455,157 | 274.42 | 123,077 | 9,017 | | 80,763 | | 202,209 | | | (49,321) | | 19,054 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2023 | 12/19/2025 | 4 | 3,006,802 | 275.49 | 108,021 | | | 65,990 | | 167,426 | | | (40,543) | | 16,600 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/20/2023 | 12/19/2025 | 4 | 4,797,803 | 275.13 | 174,162 | | | 106,382 | | 271,862 | | | (65,402) | | 26,488 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2023 | 12/19/2025 | 4 | 2,707,863 | 274.87 | 100,755 | | | 62,033 | | 155,257 | | | (38,076) | | 14,950 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 4 | 2,951,639 | 275.37 | 109,530 | | | 67,570 | | 165,607 | | | (41,224) | | 16,350 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/26/2023 | 12/23/2025 | 2 | 2,539,799 | 275.37 | 92,756 | | | 57,162 | | 142,499 | | | (34,727) | | 14,085 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/26/2025 | 5 | 6,227,648 | 275.73 | 216,226 | 7,834 | | 139,394 | | 343,981 | | | (84,189) | | 34,651 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 12/26/2025 | 5 | 4,421,174 | 276.14 | 136,623 | 18,794 | | 96,726 | | 239,519 | | | (58,378) | | 24,600 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 12/26/2025 | 4 | 3,869,323 | 275.52 | 62,593 | 74,283 | | 85,421 | | 215,853 | | | (51,447) | | 21,529 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/30/2025 | 2 | 2,296,338 | 274.81 | 81,495 | 2,231 | | 52,405 | | 132,611 | | | (31,337) | | 12,833 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/02/2024 | 12/29/2025 | 5 | 2,566,899 | 274.81 | 15,856 | 78,014 | | 58,852 | | 148,294 | | | (35,067) | | 14,330 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 12/31/2025 | 2 | 461,312 | 274.81 | 4,586 | 12,618 | | 10,831 | | 26,657 | | | (6,400) | | 2,581 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/02/2024 | 01/02/2026 | 8 | 3,730,901 | 274.86 | | 143,573 | | 91,045 | | 221,912 | | | (52,749) | | 20,919 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/02/2026 | 5 | 5,381,541 | 274.15 | | 204,051 | | 128,682 | | 320,751 | | | (75,529) | | 30,174 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/02/2026 | 6 | 3,925,541 | 275.47 | | 153,410 | | 97,435 | | 220,229 | | | (56,059) | | 22,010 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/06/2026 | 2 | 3,011,934 | 276.12 | | 109,834 | | 69,712 | | 164,166 | | | (40,346) | | 16,961 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2024 | 01/05/2026 | 4 | 2,871,239 | 276.12 | | 107,788 | | 68,496 | | 156,393 | | | (39,401) | | 16,152 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/07/2026 | 4 | 1,224,576 | 276.12 | | 45,194 | | 28,741 | | 66,790 | | | (16,542) | | 6,903 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1175SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2024 | 01/08/2026 | 4 | 2,343,962 | 276.94 | | 85,914 | | 54,780 | | 123,064 | | | (31,174) | | 13,228 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/09/2026 | 6 | 1,907,435 | 277.05 | | 69,853 | | 44,734 | | 99,622 | | | (25,206) | | 10,776 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/09/2026 | 3 | 7,306,470 | 277.32 | | 266,595 | | 170,928 | | 376,755 | | | (96,190) | | 41,279 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/09/2026 | 3 | 2,605,836 | 277.52 | | 94,779 | | 60,974 | | 133,053 | | | (34,083) | | 14,722 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1175SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/13/2026 | 2 | 3,410,385 | 277.3 | | 125,279 | | 80,879 | | 176,361 | | | (44,769) | | 19,350 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/12/2026 | 6 | 3,185,210 | 277.3 | | 116,110 | | 74,997 | | 164,600 | | | (41,245) | | 18,053 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/14/2026 | 1 | 2,883,536 | 277.3 | | 105,537 | | 68,135 | | 149,220 | | | (37,723) | | 16,378 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/15/2026 | 2 | 765,162 | 277.3 | | 27,685 | | 17,892 | | 39,618 | | | (9,870) | | 4,351 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/16/2026 | 3 | 6,403,701 | 277.38 | | 222,156 | | 144,056 | | 330,363 | | | (78,228) | | 36,449 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/16/2026 | 5 | 6,893,285 | 276.18 | | 263,097 | | 171,497 | | 376,389 | | | (91,984) | | 39,236 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/16/2026 | 3 | 2,991,793 | 277.04 | | 109,898 | | 71,592 | | 156,912 | | | (38,545) | | 17,029 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2024 | 01/20/2026 | 2 | 1,209,150 | 277.45 | | 45,237 | | 29,671 | | 62,321 | | | (15,645) | | 6,911 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/21/2026 | 1 | 4,211,422 | 277.45 | | 153,296 | | 100,305 | | 217,060 | | | (53,329) | | 24,097 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/19/2026 | 2 | 2,056,201 | 277.45 | | 79,340 | | 51,888 | | 105,904 | | | (27,530) | | 11,741 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2024 | 01/22/2026 | 4 | 4,249,479 | 279.29 | | 152,770 | | 100,367 | | 200,540 | | | (52,482) | | 24,340 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/23/2024 | 01/23/2026 | 2 | 2,205,962 | 279.05 | | 79,970 | | 52,608 | | 105,377 | | | (27,396) | | 12,649 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 01/23/2026 | 3 | 4,658,961 | 278.97 | | 171,965 | | 113,339 | | 223,453 | | | (58,818) | | 26,714 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 01/23/2026 | 5 | 2,905,243 | 279.71 | | 105,942 | | 70,383 | | 134,404 | | | (35,787) | | 16,658 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/27/2026 | 1 | 2,598,854 | 279.01 | | 94,598 | | 62,762 | | 124,722 | | | (32,050) | | 14,963 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1176SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/28/2026 | 1 | 2,368,156 | 279.01 | | 86,201 | | 57,231 | | 113,650 | | | (29,165) | | 13,649 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 01/26/2026 | 3 | 5,061,728 | 279.01 | | 190,043 | | 126,135 | | 242,739 | | | (64,076) | | 29,114 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2024 | 01/29/2026 | 4 | 2,680,694 | 279.87 | | 97,818 | | 65,159 | | 123,466 | | | (32,710) | | 15,466 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2024 | 01/30/2026 | 3 | 2,356,003 | 280.03 | | 84,973 | | 56,737 | | 107,690 | | | (28,285) | | 13,607 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 01/30/2026 | 6 | 6,760,371 | 279.9 | | 242,704 | | 162,555 | | 311,088 | | | (80,418) | | 39,044 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 01/30/2026 | 4 | 1,291,713 | 278.71 | | 48,611 | | 32,716 | | 62,985 | | | (15,981) | | 7,460 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/02/2026 | 4 | 1,886,825 | 278.93 | | 71,188 | | 47,957 | | 91,186 | | | (23,283) | | 10,931 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/04/2026 | 2 | 998,175 | 278.93 | | 38,885 | | 26,432 | | 48,275 | | | (12,544) | | 5,794 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/03/2026 | 1 | 2,142,573 | 278.93 | | 77,990 | | 52,493 | | 103,622 | | | (25,677) | | 12,425 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/05/2024 | 02/05/2026 | 4 | 3,769,035 | 279.73 | | 140,945 | | 95,264 | | 175,430 | | | (45,754) | | 21,902 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 3 | 2,694,792 | 280.24 | | 100,216 | | 67,829 | | 122,411 | | | (32,450) | | 15,675 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/07/2024 | 02/06/2026 | 4 | 3,607,782 | 281.4 | | 134,801 | | 91,757 | | 154,747 | | | (43,184) | | 20,986 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 3 | 4,888,280 | 282.49 | | 177,742 | | 120,968 | | 198,481 | | | (57,196) | | 28,434 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/10/2026 | 1 | 3,728,576 | 282.59 | | 135,347 | | 92,401 | | 151,075 | | | (43,267) | | 21,776 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/11/2026 | 1 | 1,998,321 | 282.59 | | 72,539 | | 49,553 | | 80,968 | | | (23,157) | | 11,683 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/09/2026 | 5 | 2,994,742 | 282.59 | | 110,197 | | 75,393 | | 121,235 | | | (35,034) | | 17,473 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2026 | 4 | 2,786,185 | 283.33 | | 96,652 | | 66,261 | | 108,861 | | | (30,451) | | 16,305 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 4 | 3,673,991 | 282.44 | | 136,258 | | 94,036 | | 150,243 | | | (42,299) | | 21,522 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 3 | 5,450,338 | 281.78 | | 207,924 | | 143,512 | | 230,369 | | | (65,011) | | 31,928 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1176SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 3 | 2,646,619 | 282.99 | | 96,837 | | 66,939 | | 105,213 | | | (30,218) | | 15,504 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/16/2026 | 3 | 2,413,968 | 283.42 | | 85,895 | | 59,617 | | 94,116 | | | (26,454) | | 14,183 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1176SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/17/2026 | 1 | 2,903,354 | 283.42 | | 105,101 | | 72,863 | | 113,299 | | | (32,593) | | 17,075 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/18/2026 | 1 | 2,725,183 | 283.42 | | 98,652 | | 68,433 | | 106,346 | | | (30,551) | | 16,043 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/19/2026 | 3 | 2,207,466 | 282.99 | | 75,864 | | 52,757 | | 86,106 | | | (23,182) | | 13,008 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 4 | 4,237,846 | 282.59 | | 164,749 | | 114,778 | | 172,758 | | | (50,096) | | 24,998 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 4 | 4,430,610 | 284.22 | | 171,751 | | 120,728 | | 166,175 | | | (51,329) | | 26,135 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 3 | 3,164,409 | 286.08 | | 116,209 | | 81,577 | | 107,625 | | | (34,901) | | 18,666 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/24/2026 | 1 | 2,530,364 | 285.95 | | 91,346 | | 64,118 | | 86,986 | | | (27,454) | | 14,984 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/26/2024 | 02/23/2026 | 2 | 1,634,681 | 285.95 | | 60,000 | | 42,156 | | 56,137 | | | (17,877) | | 9,671 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/25/2026 | 1 | 2,213,739 | 285.95 | | 80,137 | | 56,283 | | 76,178 | | | (24,052) | | 13,122 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2024 | 02/26/2026 | 5 | 4,296,255 | 286.38 | | 163,533 | | 115,455 | | 144,620 | | | (48,171) | | 25,491 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/29/2024 | 02/27/2026 | 4 | 3,542,597 | 287.35 | | 124,207 | | 87,787 | | 113,299 | | | (36,494) | | 21,040 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/29/2024 | 02/27/2026 | 2 | 3,523,815 | 285.6 | | 127,355 | | 90,028 | | 123,753 | | | (37,472) | | 20,929 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/06/2024 | 03/02/2026 | 2 | 2,715,911 | 287.84 | | 98,476 | | 70,040 | | 84,825 | | | (28,679) | | 16,177 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/03/2026 | 1 | 1,177,046 | 287.84 | | 42,609 | | 30,318 | | 36,803 | | | (12,399) | | 7,018 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 02/27/2026 | 2 | 4,035,570 | 287.84 | | 144,080 | | 102,361 | | 125,621 | | | (41,939) | | 23,968 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 02/27/2026 | 3 | 4,845,801 | 285.69 | | 191,812 | | 136,341 | | 169,281 | | | (55,750) | | 28,780 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/05/2024 | 03/04/2026 | 3 | 6,891,964 | 287.46 | | 248,723 | | 177,464 | | 220,094 | | | (71,405) | | 41,131 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1177$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/05/2024 | 03/05/2026 | 4 | 3,214,639 | 287.01 | | 125,335 | | 89,675 | | 105,284 | | | (35,743) | | 19,203 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/06/2024 | 03/06/2026 | 4 | 2,533,695 | 288.91 | | 92,348 | | 66,268 | | 74,894 | | | (26,238) | | 15,150 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 4 | 5,592,628 | 288.91 | | 194,043 | | 139,597 | | 159,128 | | | (54,896) | | 33,441 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/10/2026 | 1 | 2,613,112 | 288.35 | | 94,856 | | 68,406 | | 79,929 | | | (26,694) | | 15,685 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 2 | 2,729,205 | 288.35 | | 97,871 | | 70,447 | | 83,196 | | | (27,642) | | 16,319 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/11/2024 | 03/09/2026 | 2 | 3,557,516 | 288.35 | | 129,022 | | 92,998 | | 108,693 | | | (36,353) | | 21,333 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/12/2024 | 03/11/2026 | 2 | 3,926,898 | 287.41 | | 148,509 | | 107,401 | | 126,519 | | | (41,199) | | 23,593 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/12/2024 | 03/12/2026 | 2 | 2,305,283 | 288.8 | | 84,389 | | 61,131 | | 68,967 | | | (23,309) | | 13,863 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2024 | 03/13/2026 | 3 | 3,998,373 | 289.3 | | 147,036 | | 106,891 | | 116,509 | | | (40,391) | | 24,068 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 4 | 4,216,985 | 289.72 | | 160,355 | | 116,909 | | 120,082 | | | (43,839) | | 25,384 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 5 | 3,234,924 | 291.22 | | 123,889 | | 90,497 | | 84,755 | | | (33,587) | | 19,472 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2024 | 03/16/2026 | 3 | 4,109,678 | 291.22 | | 149,867 | | 109,504 | | 107,956 | | | (40,747) | | 24,808 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/17/2026 | 1 | 2,289,686 | 291.22 | | 82,658 | | 60,404 | | 60,226 | | | (22,471) | | 13,834 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/18/2024 | 03/18/2026 | 3 | 4,313,633 | 292.94 | | 160,118 | | 117,323 | | 102,930 | | | (42,897) | | 26,088 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/19/2024 | 03/19/2026 | 3 | 2,778,790 | 294.09 | | 101,872 | | 74,807 | | 62,174 | | | (27,135) | | 16,821 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 03/20/2026 | 4 | 3,724,106 | 294.5 | | 145,948 | | 107,737 | | 81,438 | | | (38,525) | | 22,565 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 4 | 4,556,788 | 296.52 | | 168,364 | | 124,386 | | 88,363 | | | (44,371) | | 27,610 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/24/2026 | 3 | 3,051,305 | 297.22 | | 112,100 | | 83,198 | | 57,080 | | | (29,199) | | 18,557 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1177$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/26/2024 | 03/23/2026 | 3 | 1,971,542 | 297.22 | | 70,007 | | 52,690 | | 36,815 | | | (17,485) | | 11,979 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1177SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 3 | 3,960,478 | 297.22 | | 146,198 | | 108,173 | | 73,687 | | | (38,208) | | 23,997 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/25/2024 | 03/25/2026 | 4 | 6,990,050 | 297.81 | | 254,683 | | 189,063 | | 126,276 | | | (65,794) | | 42,550 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/26/2024 | 03/26/2026 | 4 | 1,671,566 | 298.21 | | 63,619 | | 47,346 | | 29,484 | | | (16,320) | | 10,185 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 03/27/2026 | 4 | 2,375,130 | 299.85 | | 85,112 | | 63,637 | | 37,942 | | | (21,666) | | 14,485 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 03/27/2026 | 2 | 4,230,890 | 299.56 | | 153,310 | | 114,691 | | 68,782 | | | (38,960) | | 25,802 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/31/2026 | 3 | 2,969,429 | 299.56 | | 106,656 | | 79,967 | | 48,562 | | | (26,938) | | 18,176 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 03/27/2026 | 3 | 1,982,428 | 299.56 | | 71,803 | | 53,919 | | 32,154 | | | (18,055) | | 12,090 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 03/30/2026 | 3 | 3,291,661 | 299.56 | | 118,517 | | 88,816 | | 53,806 | | | (29,989) | | 20,130 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/01/2026 | 4 | 4,675,820 | 293.25 | | 169,892 | | 135,318 | | 115,121 | | | (35,057) | | 29,420 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/09/2026 | 4 | 1,924,429 | 302.38 | | 65,676 | | 50,441 | | 26,794 | | | (15,298) | | 11,876 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 04/01/2026 | 5 | 5,716,830 | 300.08 | | 202,897 | | 152,684 | | 90,683 | | | (50,368) | | 35,024 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/03/2026 | 3 | 5,496,222 | 301.39 | | 195,546 | | 148,739 | | 80,604 | | | (47,345) | | 33,734 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/01/2026 | 3 | 2,917,379 | 293.97 | | 105,128 | | 83,859 | | 68,973 | | | (21,493) | | 18,356 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2026 | 3 | 2,634,842 | 295.5 | | 96,940 | | 77,953 | | 57,601 | | | (19,181) | | 16,678 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/17/2026 | 3 | 4,930,351 | 296.26 | | 174,229 | | 135,391 | | 100,684 | | | (39,337) | | 30,644 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/07/2024 | 05/07/2026 | 4 | 3,864,436 | 295.66 | | 139,089 | | 111,571 | | 83,652 | | | (27,664) | | 24,441 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/30/2024 | 04/24/2026 | 3 | 8,215,218 | 296.99 | | 296,533 | | 233,566 | | 162,097 | | | (63,629) | | 51,376 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/28/2026 | 3 | 2,985,536 | 298.34 | | 96,727 | | 80,387 | | 56,940 | | | (16,427) | | 19,219 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/15/2026 | 3 | 6,500,277 | 296.57 | | 236,868 | | 193,508 | | 135,016 | | | (43,819) | | 41,392 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1179SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2024 | 05/22/2026 | 3 | 4,435,921 | 296.06 | | 162,690 | | 134,509 | | 97,986 | | | (28,850) | | 28,413 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 4 | 3,473,039 | 296.06 | | 122,448 | | 101,075 | | 74,843 | | | (21,662) | | 22,246 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/04/2024 | 06/03/2026 | 5 | 5,871,277 | 297.53 | | 199,961 | | 167,795 | | 118,005 | | | (32,364) | | 37,982 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 05/13/2026 | 8 | 9,980,410 | 295.43 | | 369,267 | | 299,481 | | 220,258 | | | (70,127) | | 63,445 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/28/2024 | 05/26/2026 | 3 | 2,792,819 | 296.15 | | 100,511 | | 83,280 | | 60,166 | | | (17,579) | | 17,948 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/12/2026 | 3 | 4,669,815 | 293.65 | | 169,259 | | 144,922 | | 117,362 | | | (24,821) | | 30,431 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/21/2026 | 3 | 3,388,611 | 297.01 | | 117,462 | | 96,449 | | 69,139 | | | (21,136) | | 21,687 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/06/2024 | 06/04/2026 | 4 | 4,737,336 | 295.97 | | 167,836 | | 141,207 | | 104,040 | | | (26,879) | | 30,671 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2024 | 05/15/2026 | 2 | 2,463,970 | 296.77 | | 87,034 | | 70,782 | | 50,563 | | | (16,411) | | 15,690 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/17/2024 | 06/15/2026 | 4 | 3,632,754 | 293.65 | | 131,204 | | 112,344 | | 91,546 | | | (19,268) | | 23,730 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117ASH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/19/2026 | 3 | 5,759,851 | 294.5 | | 209,144 | | 180,918 | | 139,253 | | | (28,792) | | 37,746 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117ASP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 3,655,037 | 294.82 | | 131,947 | | 115,453 | | 87,898 | | | (16,944) | | 24,162 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/05/2026 | 3 | 3,510,624 | 296.38 | | 124,570 | | 105,233 | | 75,452 | | | (19,723) | | 22,748 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2024 | 05/08/2026 | 5 | 5,416,441 | 296.09 | | 196,895 | | 159,052 | | 114,515 | | | (38,343) | | 34,286 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/21/2024 | 05/20/2026 | 4 | 9,148,941 | 297.23 | | 327,416 | | 268,269 | | 184,069 | | | (59,454) | | 58,503 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117ASF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/19/2026 | 3 | 5,900,096 | 294.64 | | 213,020 | | 184,264 | | 141,577 | | | (29,335) | | 38,665 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 1,915,307 | 294.82 | | 69,143 | | 60,488 | | 45,995 | | | (8,891) | | 12,651 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/15/2026 | 4 | 4,597,869 | 295.91 | | 168,039 | | 137,108 | | 99,132 | | | (31,360) | | 29,278 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117ASJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/24/2026 | 4 | 7,806,806 | 295.17 | | 278,939 | | 242,109 | | 183,023 | | | (37,111) | | 51,364 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG117A$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 2 | 1,531,102 | 294.5 | | 55,394 | | 47,931 | | 37,121 | | | (7,640) | | 10,058 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/02/2026 | 4 | 3,055,643 | 299.33 | | 113,033 | | 85,178 | | 50,837 | | | (27,960) | | 18,738 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2024 | 06/25/2026 | 4 | 3,576,308 | 294.98 | | 127,973 | | 111,310 | | 84,745 | | | (16,805) | | 23,548 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/07/2026 | 3 | 1,959,814 | 301.08 | | 69,516 | | 52,860 | | 29,487 | | | (16,843) | | 12,072 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/08/2026 | 5 | 7,385,964 | 302.02 | | 267,458 | | 203,846 | | 104,913 | | | (63,841) | | 45,538 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 4 | 2,959,162 | 300.96 | | 104,109 | | 79,975 | | 45,131 | | | (24,362) | | 18,278 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/03/2024 | 04/03/2026 | 3 | 4,451,912 | 300.64 | | 164,418 | | 124,424 | | 68,413 | | | (40,378) | | 27,324 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 3 | 3,744,161 | 295.29 | | 137,315 | | 106,424 | | 80,895 | | | (31,145) | | 23,271 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 3 | 5,912,152 | 297.26 | | 216,881 | | 169,381 | | 114,559 | | | (47,667) | | 36,908 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/27/2026 | 2 | 3,716,525 | 297.77 | | 133,096 | | 104,973 | | 70,394 | | | (28,506) | | 23,303 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/24/2026 | 5 | 2,591,238 | 297.77 | | 89,903 | | 70,956 | | 48,906 | | | (19,129) | | 16,205 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 04/15/2026 | 7 | 8,015,840 | 300.3 | | 249,640 | | 192,805 | | 128,126 | | | (57,048) | | 49,733 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 3 | 3,139,605 | 295.68 | | 117,369 | | 91,480 | | 66,365 | | | (26,137) | | 19,514 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/16/2026 | 2 | 2,747,824 | 293.65 | | 99,500 | | 85,184 | | 69,339 | | | (14,646) | | 17,964 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/30/2024 | 04/30/2026 | 3 | 2,291,565 | 296.83 | | 74,488 | | 59,012 | | 46,012 | | | (15,547) | | 14,406 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/22/2026 | 4 | 2,782,210 | 296.15 | | 104,603 | | 86,650 | | 59,656 | | | (18,198) | | 17,821 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/07/2024 | 05/06/2026 | 4 | 8,654,389 | 293.99 | | 325,247 | | 260,244 | | 205,476 | | | (65,276) | | 54,688 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/25/2026 | 2 | 1,947,381 | 296.15 | | 69,899 | | 57,870 | | 41,887 | | | (12,321) | | 12,505 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2024 | 06/10/2026 | 5 | 5,540,452 | 296.13 | | 195,619 | | 166,838 | | 121,424 | | | (29,014) | | 36,046 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1179ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/29/2026 | 4 | 5,184,539 | 296.36 | | 188,025 | | 156,830 | | 110,737 | | | (31,630) | | 33,402 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 3,288,836 | 295.62 | | 118,398 | | 98,069 | | 70,856 | | | (20,837) | | 21,154 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2024 | 05/14/2026 | 5 | 7,806,723 | 296.14 | | 286,495 | | 232,687 | | 165,812 | | | (54,121) | | 49,669 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/18/2026 | 1 | 3,306,487 | 296.57 | | 119,034 | | 97,257 | | 68,901 | | | (22,146) | | 21,108 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/05/2026 | 4 | 4,230,357 | 295.75 | | 152,905 | | 129,358 | | 94,120 | | | (23,897) | | 27,411 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/01/2026 | 3 | 3,601,704 | 297.69 | | 129,014 | | 107,917 | | 71,625 | | | (21,478) | | 23,262 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/30/2024 | 04/29/2026 | 3 | 7,297,846 | 297.37 | | 256,054 | | 202,369 | | 141,848 | | | (53,888) | | 45,838 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/23/2024 | 04/23/2026 | 3 | 1,648,703 | 297.81 | | 61,031 | | 47,758 | | 31,002 | | | (13,327) | | 10,302 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/09/2024 | 04/03/2026 | 5 | 4,900,735 | 301.08 | | 180,605 | | 137,164 | | 73,248 | | | (43,648) | | 30,079 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/18/2024 | 04/16/2026 | 4 | 3,085,361 | 296.94 | | 105,539 | | 81,594 | | 60,473 | | | (24,032) | | 19,159 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2024 | 04/20/2026 | 3 | 3,926,836 | 295.68 | | 138,033 | | 107,845 | | 83,270 | | | (30,524) | | 24,471 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/24/2024 | 04/24/2026 | 3 | 1,413,484 | 298.93 | | 49,250 | | 38,612 | | 24,872 | | | (10,702) | | 8,840 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2024 | 06/12/2026 | 2 | 2,242,014 | 296.32 | | 75,837 | | 64,735 | | 48,726 | | | (11,343) | | 14,610 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117AS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/11/2024 | 06/11/2026 | 4 | 3,122,797 | 295.16 | | 117,030 | | 99,556 | | 72,262 | | | (17,618) | | 20,334 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/28/2026 | 1 | 1,390,545 | 297.77 | | 49,921 | | 39,360 | | 26,385 | | | (10,707) | | 8,727 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 04/14/2026 | 2 | 3,555,445 | 300.82 | | 127,280 | | 97,915 | | 54,959 | | | (29,720) | | 22,039 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/01/2026 | 3 | 3,413,952 | 296.83 | | 123,528 | | 99,237 | | 80,217 | | | (24,580) | | 21,481 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 04/10/2026 | 3 | 4,113,360 | 300.82 | | 144,660 | | 111,151 | | 63,173 | | | (33,822) | | 25,407 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/06/2026 | 1 | 4,724,383 | 301.08 | | 170,550 | | 129,496 | | 71,082 | | | (41,529) | | 29,076 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG117A$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/17/2026 | 4 | 4,510,544 | 293.05 | | 169,554 | | 145,715 | | 117,592 | | | (24,214) | | 29,512 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 1,625,549 | 296.57 | | 58,520 | | 47,829 | | 33,928 | | | (10,873) | | 10,386 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/18/2024 | 06/18/2026 | 2 | 2,064,042 | 294.61 | | 74,541 | | 64,316 | | 49,603 | | | (10,465) | | 13,515 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/21/2026 | 1 | 2,000,822 | 295.68 | | 71,830 | | 55,944 | | 42,496 | | | (16,093) | | 12,480 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/13/2024 | 05/12/2026 | 2 | 2,925,056 | 297.18 | | 104,367 | | 84,307 | | 58,466 | | | (20,356) | | 18,579 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/02/2026 | 1 | 2,256,126 | 297.69 | | 81,221 | | 67,944 | | 44,866 | | | (13,537) | | 14,583 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 2 | 3,794,192 | 296.35 | | 144,101 | | 120,399 | | 81,043 | | | (24,166) | | 24,444 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/04/2026 | 1 | 2,810,621 | 293.97 | | 101,182 | | 80,723 | | 66,735 | | | (20,762) | | 17,730 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2024 | 06/05/2026 | 3 | 5,345,928 | 295.36 | | 197,192 | | 166,308 | | 121,630 | | | (31,388) | | 34,640 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/18/2024 | 06/19/2026 | 1 | 1,525,174 | 294.58 | | 55,059 | | 47,345 | | 36,653 | | | (7,833) | | 9,995 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/26/2026 | 2 | 4,606,581 | 294.18 | | 169,420 | | 148,050 | | 114,154 | | | (21,951) | | 30,356 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/08/2026 | 2 | 4,200,058 | 297.18 | | 141,950 | | 114,604 | | 83,526 | | | (27,575) | | 26,586 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 3 | 5,163,441 | 297.69 | | 183,643 | | 153,576 | | 102,336 | | | (30,450) | | 33,266 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/12/2026 | 2 | 3,462,746 | 294.98 | | 121,264 | | 103,598 | | 80,999 | | | (18,069) | | 22,565 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/26/2024 | 06/26/2026 | 3 | 4,542,707 | 294.62 | | 162,283 | | 141,398 | | 109,936 | | | (21,242) | | 29,935 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/09/2026 | 3 | 2,205,401 | 295.75 | | 79,094 | | 67,069 | | 49,291 | | | (12,279) | | 14,337 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 06/26/2026 | 4 | 4,292,766 | 294.82 | | 160,166 | | 140,242 | | 102,797 | | | (20,195) | | 28,288 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 1 | 1,742,660 | 294.5 | | 62,910 | | 54,441 | | 42,309 | | | (8,680) | | 11,456 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 1,570,214 | 295.75 | | 56,528 | | 47,819 | | 35,094 | | | (8,893) | | 10,199 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG1178SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 2 | 3,465,708 | 301.6 | | 122,897 | | 94,010 | | 50,790 | | | (29,075) | | 21,406 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1178SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/13/2026 | 1 | 3,823,984 | 300.82 | | 137,281 | | 105,557 | | 59,110 | | | (32,114) | | 23,683 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/05/2026 | 1 | 2,849,064 | 293.97 | | 102,566 | | 81,856 | | 67,648 | | | (21,018) | | 17,988 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG1179SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/11/2026 | 1 | 4,447,788 | 297.18 | | 160,120 | | 129,286 | | 88,752 | | | (31,323) | | 28,226 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/31/2026 | 1 | 1,562,307 | 287.08 | | 57,337 | | 55,204 | | 58,012 | | | (2,432) | | 10,818 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/03/2024 | 08/27/2026 | 4 | 2,111,335 | 287.15 | | 76,693 | | 73,388 | | 77,939 | | | (3,427) | | 14,578 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2024 | 08/07/2026 | 4 | 3,197,679 | 283.51 | | 118,227 | | 110,346 | | 137,828 | | | (8,190) | | 21,759 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/17/2026 | 4 | 3,876,204 | 296.26 | | 141,524 | | 128,006 | | 87,793 | | | (13,871) | | 25,963 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 4 | 2,894,994 | 282.88 | | 107,750 | | 100,369 | | 128,439 | | | (7,650) | | 19,699 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117DS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2024 | 09/24/2026 | 3 | 2,576,859 | 288.14 | | 94,345 | | 93,812 | | 92,471 | | | (691) | | 18,146 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 5 | 4,330,827 | 285.17 | | 162,751 | | 153,499 | | 173,890 | | | (9,764) | | 29,621 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/18/2026 | 2 | 2,898,436 | 285.87 | | 106,116 | | 100,006 | | 112,948 | | | (6,503) | | 19,882 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/04/2024 | 09/02/2026 | 3 | 2,434,098 | 287.08 | | 87,866 | | 84,750 | | 90,467 | | | (3,513) | | 16,878 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/17/2026 | 3 | 1,222,035 | 286.2 | | 46,278 | | 45,609 | | 47,737 | | | (769) | | 8,564 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117DS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/24/2024 | 09/23/2026 | 3 | 8,402,662 | 287.31 | | 316,346 | | 313,970 | | 304,897 | | | (2,804) | | 59,130 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/04/2024 | 09/03/2026 | 3 | 6,187,676 | 286.51 | | 219,811 | | 212,228 | | 236,269 | | | (7,899) | | 42,937 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/09/2024 | 09/04/2026 | 3 | 3,454,390 | 284.35 | | 128,908 | | 125,288 | | 145,538 | | | (3,906) | | 23,987 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2024 | 09/10/2026 | 2 | 1,065,674 | 284.15 | | 39,215 | | 38,219 | | 45,455 | | | (1,047) | | 7,432 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117DS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/28/2026 | 2 | 2,385,555 | 289.18 | | 88,098 | | 88,098 | | 81,770 | | | (354) | | 16,845 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG117C$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/09/2026 | 4 | 5,559,953 | 284.8 | | 201,219 | | 195,929 | | 230,366 | | | (5,551) | | 38,745 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/18/2024 | 09/18/2026 | 2 | 2,973,912 | 286.55 | | 114,839 | | 113,475 | | 114,370 | | | (1,765) | | 20,855 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/07/2026 | 1 | 1,654,421 | 284.35 | | 61,048 | | 59,285 | | 69,819 | | | (2,004) | | 11,513 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/03/2026 | 2 | 3,158,034 | 296.79 | | 113,792 | | 100,456 | | 64,602 | | | (13,860) | | 20,925 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 07/31/2026 | 4 | 4,637,335 | 292.47 | | 139,435 | | 129,357 | | 170,198 | | | (10,477) | | 31,391 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/02/2024 | 07/01/2026 | 4 | 9,172,837 | 295.77 | | 343,317 | | 301,537 | | 209,650 | | | (42,462) | | 60,684 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 4 | 3,732,757 | 294.79 | | 108,383 | | 99,782 | | 83,386 | | | (8,921) | | 25,268 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 3 | 2,189,671 | 299.59 | | 78,539 | | 70,252 | | 41,003 | | | (8,476) | | 14,588 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/02/2024 | 07/02/2026 | 5 | 2,741,283 | 296.79 | | 102,060 | | 90,194 | | 59,390 | | | (12,191) | | 18,150 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2024 | 07/09/2026 | 3 | 2,343,847 | 296.26 | | 89,211 | | 79,269 | | 52,611 | | | (10,047) | | 15,603 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 4 | 5,103,654 | 299.22 | | 185,254 | | 165,529 | | 97,563 | | | (20,368) | | 34,001 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 4 | 2,780,321 | 294.09 | | 101,930 | | 93,184 | | 71,094 | | | (8,969) | | 18,722 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/05/2024 | 08/05/2026 | 2 | 2,886,762 | 286.91 | | 116,329 | | 107,654 | | 148,874 | | | (8,811) | | 19,614 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/16/2024 | 07/15/2026 | 3 | 6,589,566 | 299.29 | | 240,786 | | 215,906 | | 126,160 | | | (25,142) | | 44,069 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2024 | 07/30/2026 | 2 | 1,276,863 | 294.79 | | 50,390 | | 46,224 | | 31,662 | | | (4,223) | | 8,637 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2024 | 08/14/2026 | 3 | 1,604,839 | 284.53 | | 60,330 | | 56,680 | | 66,330 | | | (3,819) | | 10,977 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/31/2026 | 3 | 3,619,073 | 292.47 | | 113,305 | | 104,476 | | 101,097 | | | (9,236) | | 24,498 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 07/24/2026 | 3 | 3,568,372 | 295.56 | | 124,771 | | 113,562 | | 84,393 | | | (11,508) | | 24,028 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117B$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 3,186,954 | 283.51 | | 116,961 | | 109,078 | | 137,591 | | | (8,320) | | 21,734 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG117C$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 08/17/2026 | 3 | 2,909,667 | 285.87 | | 107,022 | | 101,329 | | 113,285 | | | (6,065) | | 19,945 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/13/2024 | 08/12/2026 | 6 | 8,482,087 | 283.68 | | 320,319 | | 299,946 | | 363,881 | | | (20,833) | | 57,930 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/13/2024 | 08/13/2026 | 4 | 4,967,554 | 284.24 | | 185,058 | | 173,429 | | 207,972 | | | (11,941) | | 33,951 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117D$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 4 | 4,878,578 | 287.19 | | 180,427 | | 178,926 | | 182,193 | | | (1,989) | | 34,212 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 3 | 3,424,272 | 286.88 | | 125,885 | | 119,870 | | 127,479 | | | (6,365) | | 23,541 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/03/2024 | 08/28/2026 | 4 | 4,752,467 | 287.08 | | 170,771 | | 164,544 | | 176,140 | | | (6,756) | | 32,837 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/21/2026 | 3 | 4,371,191 | 286.07 | | 160,573 | | 152,491 | | 168,997 | | | (8,613) | | 30,050 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 2,062,390 | 285.23 | | 76,308 | | 74,841 | | 84,092 | | | (1,772) | | 14,433 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2024 | 09/04/2026 | 4 | 3,434,206 | 285.58 | | 124,598 | | 120,678 | | 136,969 | | | (4,263) | | 23,847 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 3 | 6,428,322 | 287.08 | | 234,000 | | 225,136 | | 238,252 | | | (9,851) | | 44,416 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117D$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/30/2026 | 1 | 1,823,158 | 287.61 | | 67,275 | | 67,275 | | 67,304 | | | | | 12,892 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117D$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/21/2026 | 1 | 2,485,398 | 287.19 | | 91,711 | | 90,828 | | 93,033 | | | (1,255) | | 17,466 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2024 | 09/11/2026 | 2 | 1,195,717 | 284.04 | | 45,541 | | 44,552 | | 51,273 | | | (1,140) | | 8,344 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/26/2026 | 4 | 2,473,193 | 286.99 | | 90,855 | | 86,725 | | 91,950 | | | (4,243) | | 17,064 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/24/2026 | 1 | 1,832,115 | 286.88 | | 67,239 | | 64,002 | | 68,334 | | | (3,495) | | 12,622 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/16/2026 | 3 | 9,295,167 | 285.57 | | 349,619 | | 343,658 | | 373,340 | | | (6,424) | | 65,093 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2024 | 07/16/2026 | 3 | 1,269,873 | 299.45 | | 46,240 | | 41,569 | | 24,130 | | | (4,736) | | 8,499 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 2,908,698 | 297.72 | | 105,295 | | 93,129 | | 60,087 | | | (12,532) | | 19,318 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS$ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 3 | 7,940,773 | 297.81 | | 285,145 | | 258,457 | | 166,117 | | | (27,006) | | 53,390 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG117C$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 4 | 2,418,474 | 285.87 | | 88,852 | | 84,199 | | 93,992 | | | (4,813) | | 16,542 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2024 | 07/17/2026 | 2 | 5,167,979 | 299.02 | | 176,664 | | 159,451 | | 100,587 | | | (17,846) | | 34,615 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/01/2026 | 3 | 2,731,774 | 287.08 | | 100,002 | | 96,312 | | 101,533 | | | (4,197) | | 18,929 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 2,156,038 | 294.09 | | 78,480 | | 71,679 | | 55,277 | | | (7,086) | | 14,551 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/11/2026 | 4 | 3,114,981 | 284.92 | | 115,957 | | 113,646 | | 128,461 | | | (2,753) | | 21,738 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 2,063,409 | 284.35 | | 76,140 | | 73,943 | | 87,152 | | | (2,496) | | 14,369 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 2 | 6,048,480 | 283.02 | | 222,512 | | 207,226 | | 266,713 | | | (16,118) | | 41,157 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2024 | 08/06/2026 | 2 | 2,910,394 | 282.04 | | 109,937 | | 101,887 | | 133,943 | | | (8,179) | | 19,789 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/21/2026 | 3 | 4,387,564 | 286.03 | | 166,176 | | 158,101 | | 169,963 | | | (8,710) | | 30,163 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/19/2026 | 4 | 8,225,087 | 285.88 | | 302,575 | | 285,895 | | 320,510 | | | (17,057) | | 56,462 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 4,301,089 | 287.19 | | 159,140 | | 157,610 | | 160,997 | | | (2,174) | | 30,246 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/11/2026 | 2 | 3,799,697 | 285.23 | | 141,059 | | 138,406 | | 154,530 | | | (3,072) | | 26,516 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117D$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2024 | 09/25/2026 | 2 | 3,868,266 | 288.53 | | 144,791 | | 144,682 | | 136,347 | | | (705) | | 27,259 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117C$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 3 | 4,393,246 | 287.74 | | 160,311 | | 158,665 | | 160,009 | | | (2,237) | | 30,809 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/03/2026 | 4 | 5,609,857 | 297.72 | | 191,874 | | 170,271 | | 115,507 | | | (22,057) | | 37,171 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/29/2026 | 5 | 7,433,715 | 294.37 | | 273,955 | | 250,945 | | 188,133 | | | (23,329) | | 50,245 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/08/2026 | 3 | 4,769,094 | 297.06 | | 170,425 | | 151,345 | | 102,426 | | | (19,341) | | 31,723 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117A$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 3,488,477 | 297.72 | | 126,283 | | 111,712 | | 72,182 | | | (15,009) | | 23,187 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 3 | 2,734,711 | 299.71 | | 97,545 | | 87,768 | | 51,280 | | | (9,974) | | 18,317 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Global Index/SBG117CSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 2 | 946,072 | 285.6 | | 32,884 | | 31,970 | | 37,697 | | | (1,044) | | 6,570 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/30/2024 | 07/13/2026 | 2 | 3,355,217 | 299.59 | | 119,014 | | 106,625 | | 63,052 | | | (12,783) | | 22,404 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 1 | 3,948,623 | 292.47 | | 144,914 | | 133,752 | | 145,195 | | | (11,696) | | 26,789 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/20/2026 | 2 | 1,376,883 | 285.98 | | 50,676 | | 47,989 | | 53,443 | | | (2,770) | | 9,459 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 2,460,736 | 283.51 | | 90,309 | | 84,231 | | 106,324 | | | (6,415) | | 16,794 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/25/2026 | 1 | 3,166,445 | 286.88 | | 116,525 | | 110,923 | | 118,212 | | | (6,049) | | 21,831 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 2,816,562 | 296.26 | | 102,241 | | 92,410 | | 63,982 | | | (10,196) | | 18,923 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 1,455,470 | 299.59 | | 52,834 | | 47,245 | | 27,352 | | | (5,774) | | 9,726 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2024 | 07/24/2026 | 4 | 5,210,783 | 293.97 | | 190,265 | | 173,655 | | 134,005 | | | (17,287) | | 35,088 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 07/23/2026 | 3 | 3,165,447 | 297.69 | | 108,629 | | 98,559 | | 66,777 | | | (10,198) | | 21,299 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 3,029,923 | 296.26 | | 109,986 | | 99,396 | | 68,829 | | | (10,984) | | 20,341 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/28/2026 | 2 | 2,030,251 | 286.94 | | 74,766 | | 71,781 | | 75,708 | | | (3,260) | | 14,028 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117DS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2024 | 09/25/2026 | 2 | 1,751,049 | 287.56 | | 67,024 | | 66,869 | | 64,547 | | | (389) | | 12,339 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117CST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/14/2026 | 1 | 2,417,715 | 285.23 | | 89,455 | | 87,733 | | 98,495 | | | (2,080) | | 16,907 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117DS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/25/2026 | 2 | 5,254,646 | 289.18 | | 184,468 | | 184,468 | | 179,756 | | | (306) | | 37,028 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117ASZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 4 | 1,907,683 | 297.47 | | 71,386 | | 63,612 | | 40,146 | | | (7,931) | | 12,709 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 3,539,844 | 292.47 | | 130,266 | | 120,246 | | 130,287 | | | (10,500) | | 24,033 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117BSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/28/2026 | 1 | 2,123,981 | 294.09 | | 77,313 | | 70,622 | | 54,455 | | | (6,971) | | 14,345 | | 0001 |
| Purchased Call/Shiller Barclays Global Index/SBG117DS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/29/2026 | 1 | 1,644,054 | 289.18 | | 60,830 | | 60,830 | | 56,391 | | | (249) | | 11,617 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/SBG117AST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/03/2026 | 2 | 1,176,343 | 297.84 | | 41,680 | | 36,858 | | 24,053 | | | (4,942) | | 7,794 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/30/2022 | 10/01/2024 | 2 | 1,721,643 | 291.59 | 64,442 | | | | | 379 | | | (24,170) | | 451 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/04/2022 | 10/02/2024 | 2 | 437,446 | 291.59 | 16,211 | | | 22 | | 261 | | | (6,067) | | 162 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/14/2022 | 10/03/2024 | 7 | 2,713,170 | 292.71 | 109,710 | | | 306 | | 821 | | | (41,725) | | 1,230 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/17/2022 | 10/04/2024 | 4 | 2,947,429 | 293.5 | 110,098 | | | 456 | | 670 | | | (41,491) | | 1,543 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/14/2022 | 10/04/2024 | 5 | 1,450,973 | 293.27 | 57,605 | | | 240 | | 418 | | | (21,814) | | 759 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2022 | 10/04/2024 | 9 | 1,116,767 | 294.83 | 40,657 | | | 170 | | 54 | | | (15,461) | | 585 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/07/2022 | 10/09/2024 | 1 | 2,536,424 | 295.65 | 92,072 | | | 1,012 | | 582 | | | (34,417) | | 1,991 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/10/2022 | 10/07/2024 | 7 | 3,251,239 | 295.65 | 115,148 | | | 959 | | 380 | | | (43,669) | | 2,251 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/07/2022 | 10/08/2024 | 1 | 1,611,533 | 295.65 | 58,499 | | | 563 | | 273 | | | (21,897) | | 1,193 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/12/2022 | 10/10/2024 | 7 | 1,637,948 | 295.42 | 59,093 | | | 735 | | 562 | | | (22,290) | | 1,356 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/26/2022 | 10/11/2024 | 7 | 2,824,916 | 295.38 | 104,368 | | | 1,441 | | 1,216 | | | (39,346) | | 2,452 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2022 | 10/11/2024 | 4 | 1,695,995 | 294.37 | 67,611 | | | 938 | | 1,327 | | | (25,599) | | 1,472 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/14/2022 | 10/11/2024 | 7 | 3,252,035 | 296.04 | 118,217 | | | 1,644 | | 924 | | | (44,815) | | 2,823 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/17/2022 | 10/14/2024 | 7 | 2,558,723 | 295.32 | 94,412 | | | 1,697 | | 1,818 | | | (35,621) | | 2,506 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2022 | 10/15/2024 | 2 | 862,226 | 295.32 | 31,523 | | | 607 | | 692 | | | (11,816) | | 874 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2022 | 10/16/2024 | 2 | 1,024,408 | 295.32 | 37,019 | | | 762 | | 917 | | | (13,861) | | 1,072 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/20/2022 | 10/18/2024 | 7 | 2,671,417 | 295.24 | 100,445 | | | 2,357 | | 2,996 | | | (37,869) | | 2,966 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2022 | 10/17/2024 | 7 | 2,678,232 | 295.24 | 98,819 | | | 2,189 | | 2,746 | | | (37,365) | | 2,890 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/21/2022 | 10/18/2024 | 5 | 2,493,424 | 296.86 | 87,497 | | | 2,054 | | 1,339 | | | (32,954) | | 2,769 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/24/2022 | 10/18/2024 | 7 | 4,507,726 | 296.86 | 159,471 | | | 3,749 | | 2,426 | | | (60,110) | | 5,005 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/21/2022 | 10/23/2024 | 1 | 1,034,976 | 296.84 | 37,466 | | | 1,131 | | 905 | | | (14,005) | | 1,299 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/28/2022 | 10/21/2024 | 6 | 2,775,355 | 296.84 | 85,984 | | | 2,409 | | 2,048 | | | (32,852) | | 3,329 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/21/2022 | 10/22/2024 | 1 | 606,640 | 296.84 | 21,900 | | | 632 | | 489 | | | (8,197) | | 745 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/25/2022 | 10/24/2024 | 5 | 2,449,458 | 295.84 | 81,002 | | | 2,573 | | 3,372 | | | (30,553) | | 3,140 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/27/2022 | 10/25/2024 | 8 | 4,468,601 | 296.13 | 151,316 | | | 5,018 | | 5,902 | | | (57,058) | | 5,847 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/27/2022 | 10/25/2024 | 7 | 1,706,828 | 295.72 | 56,731 | | | 1,884 | | 2,607 | | | (21,432) | | 2,233 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2022 | 10/25/2024 | 3 | 1,789,526 | 295.36 | 62,306 | | | 2,066 | | 3,096 | | | (23,488) | | 2,342 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/28/2022 | 10/29/2024 | 1 | 402,993 | 292.72 | 14,588 | | | 561 | | 1,807 | | | (5,461) | | 568 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2022 | 10/30/2024 | 3 | 1,746,810 | 292.72 | 64,321 | | | 2,561 | | 8,051 | | | (24,085) | | 2,504 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2022 | 10/31/2024 | 4 | 3,802,820 | 293.36 | 143,452 | | | 5,927 | | 15,267 | | | (53,940) | | 5,541 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/03/2022 | 10/28/2024 | 5 | 4,623,795 | 292.72 | 173,261 | | | 6,500 | | 20,150 | | | (65,702) | | 6,403 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/01/2024 | 11/01/2024 | 4 | 3,666,148 | 294.09 | 131,818 | 924 | | 5,762 | | 12,495 | | | (50,314) | | 5,428 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/29/2022 | 11/01/2024 | 3 | 1,260,313 | 294.14 | 46,995 | | | 2,013 | | 4,238 | | | (17,701) | | 1,866 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/09/2022 | 11/01/2024 | 7 | 4,594,515 | 295.27 | 158,766 | | | 6,814 | | 11,248 | | | (59,967) | | 6,802 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 11/05/2024 | 2 | 712,828 | 294.74 | 24,255 | | | 1,255 | | 2,313 | | | (9,772) | | 1,119 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/04/2022 | 11/06/2024 | 2 | 672,747 | 294.74 | 24,139 | | | 1,192 | | 2,248 | | | (9,029) | | 1,071 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/07/2022 | 11/04/2024 | 3 | 2,299,187 | 294.74 | 79,765 | | | 3,742 | | 7,236 | | | (30,046) | | 3,560 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/08/2022 | 11/07/2024 | 2 | 2,543,994 | 294.72 | 87,355 | | | 4,441 | | 8,787 | | | (32,791) | | 4,104 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2022 | 11/08/2024 | 4 | 4,539,576 | 292.19 | 159,403 | | | 8,364 | | 28,817 | | | (59,901) | | 7,419 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/17/2022 | 11/08/2024 | 4 | 4,429,646 | 293.77 | 146,779 | | | 7,701 | | 19,760 | | | (55,156) | | 7,240 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000TSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/11/2022 | 11/08/2024 | 3 | 5,264,006 | 291.14 | 212,092 | | | 11,133 | | 41,448 | | | (79,831) | | 8,603 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/11/2022 | 11/13/2024 | 2 | 1,973,082 | 294.01 | 72,117 | | | 4,260 | | 9,302 | | | (27,037) | | 3,425 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/11/2022 | 11/12/2024 | 1 | 689,633 | 294.01 | 25,034 | | | 1,444 | | 3,184 | | | (9,371) | | 1,184 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/11/2022 | 11/11/2024 | 3 | 2,604,929 | 294.01 | 94,377 | | | 5,327 | | 11,771 | | | (35,464) | | 4,418 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/17/2022 | 11/15/2024 | 5 | 2,598,846 | 294.35 | 90,342 | | | 5,587 | | 11,841 | | | (33,915) | | 4,613 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/15/2022 | 11/14/2024 | 4 | 4,387,781 | 294.03 | 158,678 | | | 9,597 | | 21,007 | | | (59,595) | | 7,703 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/17/2022 | 11/15/2024 | 3 | 4,292,473 | 293.36 | 150,935 | | | 9,361 | | 24,129 | | | (56,720) | | 7,619 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/08/2022 | 11/15/2024 | 4 | 2,646,493 | 292.72 | 88,619 | | | 5,521 | | 16,948 | | | (33,449) | | 4,698 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/18/2022 | 11/20/2024 | 2 | 520,152 | 291.58 | 18,436 | | | 1,270 | | 4,431 | | | (6,928) | | 972 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/18/2022 | 11/19/2024 | 1 | 1,000,222 | 291.58 | 36,208 | | | 2,437 | | 8,419 | | | (13,553) | | 1,851 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/21/2022 | 11/18/2024 | 2 | 4,679,519 | 291.58 | 164,396 | | | 10,888 | | 38,903 | | | (61,928) | | 8,573 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/22/2022 | 11/22/2024 | 3 | 4,162,482 | 291.24 | 149,412 | | | 10,702 | | 38,463 | | | (56,072) | | 7,931 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/16/2022 | 11/21/2024 | 4 | 4,565,412 | 290.59 | 168,654 | | | 11,848 | | 46,590 | | | (63,361) | | 8,616 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/25/2022 | 11/22/2024 | 4 | 3,122,855 | 291.03 | 113,032 | | | 8,115 | | 29,900 | | | (42,508) | | 5,950 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/29/2022 | 11/27/2024 | 5 | 1,581,599 | 290.78 | 55,816 | | | 4,403 | | 16,577 | | | (21,085) | | 3,152 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/25/2022 | 11/25/2024 | 1 | 1,183,091 | 290.78 | 42,828 | | | 3,240 | | 12,174 | | | (16,053) | | 2,317 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/29/2022 | 11/29/2024 | 5 | 3,639,808 | 291.95 | 125,321 | | | 10,162 | | 32,181 | | | (47,037) | | 7,379 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/30/2022 | 11/27/2024 | 3 | 3,945,287 | 290.56 | 142,727 | | | 11,230 | | 42,816 | | | (53,822) | | 7,864 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/01/2022 | 11/29/2024 | 4 | 2,296,065 | 290.36 | 84,734 | | | 6,955 | | 26,155 | | | (32,141) | | 4,655 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/02/2022 | 11/29/2024 | 3 | 1,900,217 | 290.34 | 63,159 | | | 5,156 | | 21,696 | | | (23,846) | | 3,852 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/02/2022 | 12/03/2024 | 1 | 677,595 | 290.07 | 24,597 | | | 2,129 | | 8,322 | | | (9,207) | | 1,419 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/02/2022 | 12/02/2024 | 4 | 3,967,465 | 290.07 | 129,668 | | | 11,081 | | 48,361 | | | (48,817) | | 8,241 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/02/2022 | 12/04/2024 | 1 | 1,514,088 | 290.07 | 54,961 | | | 4,825 | | 18,735 | | | (20,545) | | 3,195 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/07/2022 | 12/06/2024 | 3 | 4,477,048 | 287.19 | 155,677 | | | 14,126 | | 82,457 | | | (58,437) | | 9,591 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/07/2022 | 12/05/2024 | 4 | 4,692,792 | 288.46 | 156,208 | 1,525 | | 14,404 | | 73,068 | | | (59,733) | | 9,978 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/12/2022 | 12/06/2024 | 4 | 4,400,569 | 286.61 | 150,042 | | | 13,652 | | 86,986 | | | (56,389) | | 9,427 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/08/2022 | 12/06/2024 | 3 | 1,900,366 | 285.11 | 68,773 | | | 6,269 | | 44,650 | | | (25,893) | | 4,071 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/09/2022 | 12/11/2024 | 2 | 613,860 | 285.18 | 22,419 | | | 2,189 | | 14,551 | | | (8,405) | | 1,363 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/12/2022 | 12/09/2024 | 3 | 1,358,125 | 285.18 | 48,485 | | | 4,609 | | 31,992 | | | (18,252) | | 2,974 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/09/2022 | 12/10/2024 | 1 | 717,797 | 285.18 | 26,056 | | | 2,505 | | 16,962 | | | (9,753) | | 1,583 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/13/2022 | 12/13/2024 | 2 | 5,124,276 | 285.22 | 181,466 | | | 18,187 | | 121,670 | | | (68,077) | | 11,536 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/16/2022 | 12/12/2024 | 3 | 4,958,451 | 284.73 | 184,750 | | | 18,287 | | 123,687 | | | (69,384) | | 11,087 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2022 | 12/13/2024 | 4 | 4,342,511 | 284.3 | 164,128 | | | 16,517 | | 113,605 | | | (61,732) | | 9,776 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000UST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/15/2022 | 12/13/2024 | 3 | 3,305,948 | 285.43 | 121,878 | | | 12,293 | | 76,757 | | | (45,908) | | 7,443 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/16/2022 | 12/18/2024 | 2 | 3,032,989 | 285.74 | 110,706 | | | 11,857 | | 69,188 | | | (41,465) | | 7,055 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/19/2022 | 12/16/2024 | 4 | 3,132,823 | 285.74 | 113,267 | | | 11,866 | | 71,001 | | | (42,582) | | 7,195 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/20/2022 | 12/20/2024 | 3 | 2,854,150 | 286 | 105,292 | | | 11,588 | | 63,708 | | | (39,563) | | 6,723 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 12/19/2024 | 4 | 5,716,159 | 285.39 | 199,151 | 5,247 | | 22,880 | | 135,758 | | | (78,769) | | 13,381 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2022 | 12/20/2024 | 6 | 2,121,194 | 285.71 | 86,097 | | | 9,729 | | 48,846 | | | (33,153) | | 4,996 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/28/2022 | 12/20/2024 | 5 | 3,428,266 | 286.2 | 126,190 | | | 13,985 | | 74,877 | | | (47,581) | | 8,075 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/23/2022 | 12/23/2024 | 3 | 949,184 | 287.56 | 37,418 | | | 4,328 | | 18,009 | | | (14,206) | | 2,277 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2022 | 12/27/2024 | 5 | 5,043,236 | 287.7 | 184,423 | | | 22,169 | | 95,721 | | | (69,535) | | 12,382 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/30/2022 | 12/27/2024 | 5 | 4,537,502 | 287.6 | 169,777 | | | 20,415 | | 87,107 | | | (63,893) | | 11,140 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2023 | 12/26/2024 | 2 | 446,505 | 287.56 | 17,260 | | | 2,055 | | 8,573 | | | (6,523) | | 1,090 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2023 | 12/27/2024 | 4 | 3,870,717 | 287.98 | 143,365 | | | 17,252 | | 71,135 | | | (54,006) | | 9,503 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2023 | 12/30/2024 | 2 | 2,269,541 | 288.69 | 81,018 | | | 10,053 | | 38,929 | | | (30,482) | | 5,666 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/30/2022 | 12/31/2024 | 1 | 198,605 | 288.69 | 7,209 | | | 902 | | 3,422 | | | (2,699) | | 499 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/04/2023 | 01/03/2025 | 4 | 3,902,507 | 288.04 | 155,631 | | | 20,162 | | 73,296 | | | (58,579) | | 9,955 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/04/2023 | 01/03/2025 | 3 | 1,649,343 | 289.21 | 64,967 | | | 8,413 | | 27,126 | | | (24,415) | | 4,207 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/04/2023 | 01/02/2025 | 1 | 824,420 | 288.69 | 30,870 | | | 3,949 | | 14,333 | | | (11,603) | | 2,092 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/05/2023 | 01/03/2025 | 4 | 1,064,939 | 292.28 | 38,783 | | | 5,036 | | 11,981 | | | (14,608) | | 2,716 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/06/2023 | 01/07/2025 | 1 | 466,331 | 291.74 | 17,114 | | | 2,304 | | 5,767 | | | (6,406) | | 1,214 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/06/2023 | 01/08/2025 | 1 | 601,333 | 291.74 | 22,129 | | | 3,005 | | 7,481 | | | (8,272) | | 1,574 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2023 | 01/06/2025 | 4 | 1,866,129 | 291.74 | 70,013 | | | 9,369 | | 22,942 | | | (26,368) | | 4,835 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2023 | 01/09/2025 | 5 | 3,524,712 | 291.89 | 135,942 | | | 18,764 | | 43,277 | | | (51,233) | | 9,271 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2023 | 01/10/2025 | 5 | 3,264,117 | 292.35 | 123,460 | | | 17,869 | | 38,037 | | | (48,188) | | 8,628 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2023 | 01/10/2025 | 3 | 1,279,468 | 292.64 | 47,237 | | | 6,570 | | 14,449 | | | (17,766) | | 3,382 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/13/2023 | 01/10/2025 | 4 | 1,924,719 | 293.56 | 71,523 | | | 9,997 | | 19,170 | | | (26,955) | | 5,087 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/13/2023 | 01/13/2025 | 5 | 2,677,106 | 293.92 | 96,997 | | | 13,999 | | 25,982 | | | (36,723) | | 7,179 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/13/2023 | 01/14/2025 | 1 | 388,200 | 293.92 | 14,286 | | | 2,063 | | 3,794 | | | (5,347) | | 1,046 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/13/2023 | 01/15/2025 | 1 | 1,047,340 | 293.92 | 38,542 | | | 5,612 | | 10,306 | | | (14,407) | | 2,835 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/18/2023 | 01/17/2025 | 3 | 4,792,611 | 293.59 | 177,205 | | | 26,302 | | 49,832 | | | (66,538) | | 13,095 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/18/2023 | 01/16/2025 | 2 | 1,412,892 | 293.92 | 51,337 | | | 7,558 | | 13,995 | | | (19,298) | | 3,843 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2023 | 01/17/2025 | 6 | 3,643,035 | 294.8 | 136,181 | | | 20,340 | | 32,369 | | | (51,356) | | 9,954 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2023 | 01/17/2025 | 4 | 2,626,428 | 293.58 | 102,246 | | | 15,238 | | 27,361 | | | (38,454) | | 7,176 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2023 | 01/17/2025 | 4 | 1,329,215 | 295.22 | 49,022 | | | 7,327 | | 11,163 | | | (18,507) | | 3,632 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/20/2023 | 01/22/2025 | 1 | 436,767 | 295.22 | 16,117 | | | 2,498 | | 3,808 | | | (6,025) | | 1,220 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/20/2023 | 01/21/2025 | 1 | 452,935 | 295.22 | 16,668 | | | 2,564 | | 3,920 | | | (6,239) | | 1,260 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2023 | 01/23/2025 | 4 | 2,526,234 | 295.16 | 94,169 | | | 14,781 | | 22,350 | | | (35,426) | | 7,090 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/27/2023 | 01/24/2025 | 3 | 4,686,950 | 296.03 | 181,114 | | | 28,685 | | 37,235 | | | (68,050) | | 13,211 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 01/24/2025 | 4 | 1,935,900 | 294.85 | 78,282 | | | 12,439 | | 17,954 | | | (29,498) | | 5,457 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2023 | 01/24/2025 | 3 | 1,900,291 | 298.09 | 69,281 | | | 11,007 | | 11,357 | | | (26,095) | | 5,356 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 01/28/2025 | 2 | 357,177 | 298.11 | 11,855 | | | 1,957 | | 2,207 | | | (4,486) | | 1,024 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/27/2023 | 01/29/2025 | 1 | 294,093 | 298.11 | 10,823 | | | 1,782 | | 1,833 | | | (4,046) | | 847 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/07/2023 | 01/27/2025 | 3 | 1,609,107 | 298.11 | 57,019 | | | 9,274 | | 9,922 | | | (21,475) | | 4,594 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/31/2023 | 01/30/2025 | 4 | 4,985,650 | 297.36 | 181,979 | | | 30,274 | | 34,708 | | | (68,354) | | 14,412 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2023 | 01/31/2025 | 4 | 4,790,446 | 295.42 | 179,559 | | | 30,159 | | 43,307 | | | (67,468) | | 13,904 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/01/2023 | 01/31/2025 | 2 | 2,280,202 | 297.4 | 74,371 | | | 12,506 | | 15,915 | | | (28,002) | | 6,618 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2023 | 01/31/2025 | 4 | 2,522,797 | 297.18 | 87,037 | | | 14,720 | | 18,136 | | | (32,871) | | 7,322 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/06/2023 | 02/03/2025 | 3 | 1,937,446 | 295.66 | 70,089 | | | 12,070 | | 17,329 | | | (26,360) | | 5,692 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/03/2023 | 02/04/2025 | 1 | 544,551 | 295.66 | 19,822 | | | 3,431 | | 4,903 | | | (7,420) | | 1,606 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/03/2023 | 02/05/2025 | 1 | 1,876,741 | 295.66 | 68,313 | | | 11,901 | | 17,008 | | | (25,536) | | 5,557 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/13/2023 | 02/06/2025 | 5 | 2,266,669 | 295.71 | 84,185 | | | 14,855 | | 20,553 | | | (31,687) | | 6,738 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/08/2023 | 02/07/2025 | 4 | 3,807,385 | 296.01 | 135,336 | | | 24,077 | | 33,475 | | | (50,892) | | 11,361 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2023 | 02/07/2025 | 5 | 3,907,716 | 295.11 | 144,090 | | | 25,687 | | 38,384 | | | (54,302) | | 11,661 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2023 | 02/07/2025 | 4 | 2,479,226 | 297.19 | 82,230 | | | 14,647 | | 18,762 | | | (30,957) | | 7,398 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/10/2023 | 02/10/2025 | 4 | 2,325,258 | 295.89 | 84,650 | | | 15,403 | | 21,159 | | | (31,857) | | 7,018 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/10/2023 | 02/11/2025 | 2 | 1,582,407 | 295.89 | 57,105 | | | 10,441 | | 14,490 | | | (21,389) | | 4,794 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/10/2023 | 02/12/2025 | 1 | 306,365 | 295.89 | 11,090 | | | 2,039 | | 2,822 | | | (4,146) | | 932 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2023 | 02/13/2025 | 3 | 3,072,873 | 295.94 | 111,594 | | | 20,718 | | 28,309 | | | (41,915) | | 9,379 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2023 | 02/14/2025 | 3 | 3,265,930 | 296.03 | 112,306 | | | 21,064 | | 29,930 | | | (42,206) | | 10,004 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2023 | 02/14/2025 | 4 | 4,660,272 | 296.34 | 159,972 | | | 30,009 | | 41,148 | | | (60,136) | | 14,276 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2023 | 02/14/2025 | 3 | 2,743,679 | 295.19 | 92,801 | | | 17,453 | | 27,815 | | | (34,941) | | 8,405 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/17/2023 | 02/18/2025 | 1 | 208,495 | 293.54 | 7,527 | | | 1,449 | | 2,606 | | | (2,817) | | 648 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2023 | 02/19/2025 | 2 | 1,216,082 | 293.54 | 43,735 | | | 8,474 | | 15,279 | | | (16,357) | | 3,793 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/14/2025 | 2 | 2,402,483 | 293.54 | 83,123 | | | 15,652 | | 29,439 | | | (31,411) | | 7,359 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/21/2023 | 02/20/2025 | 5 | 2,981,102 | 293.54 | 102,172 | | | 19,971 | | 37,625 | | | (38,411) | | 9,330 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/22/2023 | 02/21/2025 | 3 | 4,665,040 | 292.65 | 166,530 | | | 32,782 | | 65,114 | | | (62,552) | | 14,651 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/10/2023 | 02/21/2025 | 3 | 1,733,225 | 292.44 | 61,432 | | | 12,097 | | 24,736 | | | (23,107) | | 5,443 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/24/2023 | 02/21/2025 | 2 | 2,614,776 | 292.32 | 95,669 | | | 18,916 | | 37,813 | | | (36,122) | | 8,212 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/08/2023 | 02/24/2025 | 5 | 1,661,432 | 292.47 | 60,050 | | | 12,091 | | 24,615 | | | (22,619) | | 5,272 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/24/2023 | 02/25/2025 | 1 | 1,421,054 | 292.47 | 51,016 | | | 10,301 | | 20,567 | | | (19,096) | | 4,524 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/28/2023 | 02/26/2025 | 2 | 1,337,431 | 292.47 | 48,263 | | | 9,807 | | 19,436 | | | (18,072) | | 4,273 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2023 | 02/27/2025 | 2 | 2,602,296 | 292.89 | 94,585 | | | 19,379 | | 36,329 | | | (35,539) | | 8,341 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/03/2023 | 02/28/2025 | 3 | 3,303,758 | 293.35 | 117,000 | | | 24,141 | | 44,145 | | | (43,936) | | 10,625 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/03/2023 | 02/28/2025 | 4 | 3,688,899 | 292.73 | 135,969 | | | 28,040 | | 52,584 | | | (51,069) | | 11,863 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/03/2023 | 02/28/2025 | 4 | 2,774,990 | 292.55 | 102,819 | | | 21,303 | | 40,287 | | | (38,727) | | 8,924 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/17/2023 | 03/04/2025 | 3 | 694,354 | 293.92 | 21,104 | | | 4,703 | | 8,892 | | | (8,316) | | 2,262 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/10/2023 | 03/03/2025 | 11 | 3,303,790 | 293.92 | 93,219 | | | 19,926 | | 42,119 | | | (35,553) | | 10,730 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/09/2023 | 03/05/2025 | 2 | 1,149,656 | 293.92 | 40,192 | | | 8,552 | | 14,787 | | | (15,035) | | 3,758 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2023 | 03/06/2025 | 3 | 3,719,163 | 293.4 | 122,661 | | | 26,301 | | 50,696 | | | (46,061) | | 12,196 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/14/2023 | 03/07/2025 | 6 | 4,837,089 | 290.98 | 159,072 | | | 34,404 | | 84,317 | | | (59,812) | | 15,912 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/09/2023 | 03/07/2025 | 5 | 905,888 | 292.14 | 26,614 | | | 5,764 | | 17,196 | | | (10,020) | | 2,980 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2023 | 03/07/2025 | 5 | 3,774,297 | 288.26 | 128,090 | | | 27,789 | | 84,586 | | | (48,275) | | 12,416 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2023 | 03/12/2025 | 2 | 947,039 | 287.58 | 33,974 | | | 7,550 | | 22,800 | | | (12,703) | | 3,164 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/13/2023 | 03/10/2025 | 4 | 3,662,941 | 287.58 | 120,342 | | | 26,543 | | 87,773 | | | (45,308) | | 12,164 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/10/2023 | 03/11/2025 | 1 | 829,180 | 287.58 | 29,933 | | | 6,620 | | 19,916 | | | (11,205) | | 2,762 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/14/2023 | 03/13/2025 | 5 | 5,450,644 | 284.83 | 194,584 | | | 43,666 | | 164,766 | | | (73,194) | | 18,268 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2023 | 03/14/2025 | 4 | 2,583,835 | 283.88 | 96,016 | | | 21,696 | | 84,121 | | | (36,082) | | 8,686 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2023 | 03/14/2025 | 5 | 2,532,827 | 286.12 | 84,144 | | | 19,047 | | 69,193 | | | (31,700) | | 8,515 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/17/2023 | 03/14/2025 | 3 | 2,322,722 | 284.65 | 80,179 | | | 18,175 | | 71,298 | | | (30,203) | | 7,808 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/17/2023 | 03/18/2025 | 2 | 704,043 | 283.14 | 25,845 | | | 5,965 | | 24,362 | | | (9,679) | | 2,395 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/17/2023 | 03/17/2025 | 4 | 3,792,004 | 283.14 | 143,013 | | | 32,928 | | 131,027 | | | (53,856) | | 12,863 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/17/2023 | 03/19/2025 | 2 | 1,653,785 | 283.14 | 50,284 | 5,862 | | 15,909 | | 57,306 | | | (20,454) | | 5,643 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/21/2023 | 03/20/2025 | 3 | 5,634,480 | 283.75 | 230,692 | | | 53,890 | | 187,115 | | | (86,619) | | 19,283 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/22/2023 | 03/21/2025 | 7 | 4,855,966 | 285.1 | 176,621 | | | 41,976 | | 146,480 | | | (66,971) | | 16,667 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/22/2023 | 03/21/2025 | 1 | 1,087,338 | 286.6 | 36,915 | | | 8,671 | | 29,130 | | | (13,856) | | 3,732 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/24/2023 | 03/21/2025 | 7 | 2,646,457 | 284.64 | 101,277 | | | 24,743 | | 82,297 | | | (39,439) | | 9,083 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/24/2023 | 03/26/2025 | 3 | 2,608,753 | 284.2 | 98,546 | | | 23,835 | | 84,529 | | | (36,954) | | 9,083 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/24/2023 | 03/24/2025 | 3 | 1,821,483 | 284.2 | 68,553 | | | 16,427 | | 58,837 | | | (25,773) | | 6,306 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/28/2023 | 03/27/2025 | 1 | 1,677,393 | 285.07 | 62,195 | | | 15,122 | | 50,980 | | | (23,344) | | 5,857 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/29/2023 | 03/28/2025 | 4 | 3,322,297 | 286.09 | 121,312 | | | 29,800 | | 93,492 | | | (45,654) | | 11,633 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/13/2023 | 03/28/2025 | 5 | 2,241,311 | 285.42 | 84,436 | | | 20,802 | | 66,427 | | | (31,911) | | 7,848 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/30/2023 | 03/28/2025 | 3 | 1,834,314 | 286.02 | 67,871 | | | 16,688 | | 51,886 | | | (25,551) | | 6,423 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/31/2023 | 04/02/2025 | 1 | 389,854 | 286.87 | 14,230 | | | 3,572 | | 10,410 | | | (5,319) | | 1,384 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/31/2023 | 03/31/2025 | 3 | 2,233,078 | 286.87 | 84,585 | | | 21,093 | | 59,394 | | | (31,817) | | 7,884 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/08/2024 | 04/01/2025 | 2 | 1,233,096 | 286.87 | 39,496 | 2,016 | | 10,760 | | 32,862 | | | (15,918) | | 4,366 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/04/2023 | 04/03/2025 | 2 | 3,767,826 | 288.11 | 135,108 | | | 34,160 | | 91,209 | | | (50,721) | | 13,412 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/06/2023 | 04/04/2025 | 4 | 3,457,749 | 287.56 | 124,061 | | | 31,683 | | 87,755 | | | (46,703) | | 12,342 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/05/2023 | 04/04/2025 | 2 | 4,315,424 | 287.72 | 155,103 | | | 39,472 | | 108,076 | | | (58,245) | | 15,403 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/11/2023 | 04/04/2025 | 3 | 3,451,917 | 286.82 | 127,820 | | | 32,669 | | 92,885 | | | (48,198) | | 12,321 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/06/2023 | 04/08/2025 | 1 | 415,037 | 286.82 | 15,232 | | | 3,949 | | 11,256 | | | (5,694) | | 1,497 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/06/2023 | 04/09/2025 | 2 | 1,600,508 | 286.82 | 58,861 | | | 15,326 | | 43,489 | | | (21,986) | | 5,789 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/12/2023 | 04/10/2025 | 2 | 2,327,195 | 287.36 | 87,948 | | | 23,075 | | 60,710 | | | (33,012) | | 8,439 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/10/2023 | 04/07/2025 | 2 | 2,108,230 | 286.82 | 53,863 | 16,024 | | 20,628 | | 57,080 | | | (29,611) | | 7,585 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/21/2023 | 04/11/2025 | 4 | 3,368,214 | 288.17 | 119,334 | | | 31,679 | | 82,558 | | | (45,071) | | 12,246 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/14/2023 | 04/11/2025 | 5 | 3,351,559 | 287.58 | 125,632 | | | 33,243 | | 86,122 | | | (47,227) | | 12,186 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/13/2023 | 04/11/2025 | 5 | 4,135,314 | 288.48 | 149,394 | | | 39,642 | | 98,840 | | | (56,281) | | 15,035 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/14/2023 | 04/15/2025 | 1 | 334,777 | 288.54 | 12,219 | | | 3,290 | | 8,021 | | | (4,574) | | 1,230 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/14/2023 | 04/14/2025 | 3 | 1,466,612 | 288.54 | 52,462 | | | 14,087 | | 35,063 | | | (19,723) | | 5,374 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2023 | 04/16/2025 | 2 | 1,231,424 | 288.54 | 44,943 | | | 12,945 | | 29,558 | | | (17,925) | | 4,535 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/18/2023 | 04/17/2025 | 6 | 3,042,976 | 287.78 | 105,602 | | | 28,847 | | 78,093 | | | (39,741) | | 11,234 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/20/2023 | 04/17/2025 | 4 | 2,047,710 | 287.88 | 71,351 | | | 19,479 | | 51,970 | | | (26,860) | | 7,560 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/25/2023 | 04/17/2025 | 4 | 3,027,837 | 287.13 | 107,738 | | | 29,430 | | 81,496 | | | (40,541) | | 11,178 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/20/2023 | 04/17/2025 | 4 | 2,689,700 | 285.91 | 97,419 | | | 26,690 | | 77,752 | | | (36,737) | | 9,930 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/24/2023 | 04/23/2025 | 2 | 453,966 | 285.97 | 16,787 | | | 4,698 | | 13,490 | | | (6,278) | | 1,701 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/02/2023 | 04/21/2025 | 4 | 2,212,786 | 285.97 | 82,937 | | | 23,120 | | 65,536 | | | (31,246) | | 8,251 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/21/2023 | 04/22/2025 | 2 | 638,601 | 285.97 | 23,642 | | | 6,594 | | 18,945 | | | (8,855) | | 2,387 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/01/2023 | 04/24/2025 | 4 | 3,910,706 | 285.95 | 134,641 | | | 37,950 | | 108,534 | | | (50,571) | | 14,690 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/25/2023 | 04/25/2025 | 4 | 1,553,817 | 285.4 | 56,137 | | | 15,963 | | 48,276 | | | (21,129) | | 5,851 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/09/2023 | 04/25/2025 | 5 | 2,370,864 | 283.86 | 90,296 | | | 25,646 | | 83,759 | | | (33,978) | | 8,927 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/01/2023 | 04/25/2025 | 4 | 4,198,224 | 285.96 | 153,355 | | | 43,635 | | 125,232 | | | (57,743) | | 15,808 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/28/2023 | 04/30/2025 | 3 | 1,584,414 | 286.6 | 57,128 | | | 16,605 | | 45,447 | | | (21,448) | | 6,038 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/01/2023 | 04/28/2025 | 4 | 3,914,876 | 286.6 | 121,355 | 6,796 | | 38,245 | | 112,550 | | | (49,242) | | 14,847 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/28/2023 | 04/29/2025 | 1 | 722,392 | 286.6 | 26,656 | | | 7,689 | | 20,686 | | | (9,978) | | 2,746 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/02/2023 | 05/01/2025 | 4 | 4,327,503 | 285.55 | 144,029 | | | 41,967 | | 134,237 | | | (54,090) | | 16,529 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/04/2023 | 05/02/2025 | 4 | 3,831,643 | 283.77 | 133,694 | | | 39,209 | | 134,840 | | | (50,291) | | 14,670 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/03/2023 | 05/02/2025 | 3 | 3,071,703 | 282.76 | 111,318 | | | 32,650 | | 115,781 | | | (41,856) | | 11,760 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/18/2023 | 05/07/2025 | 2 | 1,930,523 | 282.77 | 71,003 | | | 21,265 | | 73,145 | | | (26,582) | | 7,477 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/30/2023 | 05/05/2025 | 4 | 2,099,948 | 282.77 | 77,630 | | | 23,117 | | 79,381 | | | (29,236) | | 8,096 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/05/2023 | 05/06/2025 | 1 | 1,403,710 | 282.77 | 51,376 | | | 15,314 | | 53,123 | | | (19,231) | | 5,424 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/08/2023 | 05/02/2025 | 6 | 2,284,681 | 281.81 | 74,008 | 8,035 | | 25,810 | | 92,051 | | | (32,599) | | 8,747 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/10/2023 | 05/08/2025 | 3 | 5,158,707 | 283.16 | 186,880 | | | 56,256 | | 190,585 | | | (70,191) | | 20,025 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/11/2023 | 05/09/2025 | 2 | 1,792,933 | 283.06 | 64,727 | | | 19,950 | | 66,766 | | | (24,709) | | 6,976 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/18/2023 | 05/09/2025 | 4 | 3,606,952 | 282.58 | 132,597 | | | 40,483 | | 138,632 | | | (50,186) | | 14,033 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/11/2023 | 05/09/2025 | 2 | 2,324,008 | 282.46 | 84,924 | | | 25,785 | | 87,914 | | | (31,938) | | 9,042 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/12/2023 | 05/12/2025 | 2 | 1,255,728 | 282.42 | 46,629 | | | 14,317 | | 48,937 | | | (17,529) | | 4,919 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/12/2023 | 05/14/2025 | 1 | 877,621 | 282.42 | 32,209 | | | 9,941 | | 34,276 | | | (12,040) | | 3,453 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/12/2023 | 05/13/2025 | 1 | 1,777,042 | 282.42 | 65,040 | | | 20,012 | | 69,329 | | | (24,345) | | 6,976 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/22/2023 | 05/15/2025 | 3 | 3,660,202 | 282.91 | 127,365 | | | 39,532 | | 138,654 | | | (47,796) | | 14,432 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/16/2023 | 05/16/2025 | 2 | 1,654,944 | 281.53 | 64,237 | | | 20,075 | | 68,559 | | | (24,121) | | 6,540 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2023 | 05/16/2025 | 5 | 2,575,113 | 283.64 | 95,693 | | | 30,243 | | 93,047 | | | (36,318) | | 10,176 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/18/2023 | 05/16/2025 | 2 | 3,525,840 | 282.69 | 133,958 | | | 41,945 | | 135,631 | | | (50,352) | | 13,933 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2023 | 05/20/2025 | 2 | 1,100,811 | 283.63 | 40,243 | | | 12,776 | | 40,011 | | | (15,077) | | 4,388 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/19/2023 | 05/21/2025 | 2 | 1,526,025 | 283.63 | 38,127 | 9,353 | | 16,636 | | 55,533 | | | (19,102) | | 6,096 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/19/2023 | 05/19/2025 | 3 | 1,939,263 | 283.63 | 69,581 | | | 22,051 | | 70,402 | | | (26,187) | | 7,714 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/23/2023 | 05/22/2025 | 2 | 3,654,400 | 283.42 | 134,784 | | | 43,140 | | 140,667 | | | (50,592) | | 14,630 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/25/2023 | 05/23/2025 | 4 | 4,030,761 | 284.04 | 139,449 | | | 44,918 | | 143,061 | | | (52,379) | | 16,171 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2023 | 05/23/2025 | 1 | 1,039,678 | 283.72 | 38,330 | | | 12,320 | | 37,691 | | | (14,387) | | 4,171 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/20/2023 | 05/23/2025 | 4 | 2,725,909 | 281.32 | 103,877 | | | 33,909 | | 115,204 | | | (39,455) | | 10,936 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/26/2023 | 05/27/2025 | 1 | 136,216 | 281.69 | 4,945 | | | 1,619 | | 5,648 | | | (1,851) | | 551 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/30/2023 | 05/23/2025 | 4 | 2,615,421 | 281.69 | 93,458 | | | 30,285 | | 107,981 | | | (35,318) | | 10,493 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/26/2023 | 05/29/2025 | 2 | 1,087,695 | 281.69 | 37,540 | | | 12,386 | | 45,177 | | | (14,089) | | 4,419 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/26/2023 | 05/28/2025 | 1 | 2,195,537 | 281.69 | 79,698 | | | 26,165 | | 91,118 | | | (29,792) | | 8,902 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/31/2023 | 05/30/2025 | 2 | 2,318,167 | 281.32 | 80,451 | | | 26,632 | | 98,605 | | | (30,195) | | 9,438 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/31/2023 | 05/30/2025 | 3 | 6,892,611 | 280.34 | 263,936 | | | 87,710 | | 311,100 | | | (99,201) | | 28,062 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/02/2023 | 05/30/2025 | 2 | 4,436,142 | 281.41 | 170,047 | | | 56,570 | | 187,715 | | | (63,963) | | 18,061 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/06/2023 | 06/04/2025 | 3 | 1,799,058 | 283.66 | 66,595 | | | 22,490 | | 66,414 | | | (24,927) | | 7,400 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/02/2023 | 06/03/2025 | 2 | 1,702,945 | 283.66 | 62,432 | | | 21,057 | | 62,794 | | | (23,423) | | 6,990 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/05/2023 | 06/02/2025 | 3 | 3,127,464 | 283.66 | 114,386 | | | 38,442 | | 115,188 | | | (43,026) | | 12,811 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/22/2023 | 06/06/2025 | 5 | 2,496,239 | 284.9 | 90,768 | 1,840 | | 32,097 | | 85,157 | | | (34,779) | | 10,309 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/09/2023 | 06/05/2025 | 4 | 2,135,394 | 283.85 | 59,826 | 13,662 | | 27,019 | | 77,959 | | | (29,418) | | 8,801 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/07/2023 | 06/06/2025 | 4 | 3,256,752 | 286.42 | 118,295 | | | 40,416 | | 100,279 | | | (44,495) | | 13,450 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/08/2023 | 06/06/2025 | 3 | 2,777,121 | 286.13 | 98,347 | | | 33,682 | | 87,246 | | | (37,018) | | 11,469 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/09/2023 | 06/11/2025 | 1 | 1,118,815 | 288.58 | 40,613 | | | 14,095 | | 36,729 | | | (15,181) | | 4,667 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 06/09/2025 | 4 | 3,196,356 | 288.58 | 91,268 | 11,413 | | 37,118 | | 104,651 | | | (40,154) | | 13,279 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/09/2023 | 06/10/2025 | 1 | 3,268,832 | 288.58 | 118,332 | | | 40,961 | | 107,167 | | | (44,294) | | 13,607 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/12/2023 | 06/12/2025 | 4 | 3,694,411 | 285.44 | 138,351 | | | 48,309 | | 122,542 | | | (51,970) | | 15,440 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/13/2023 | 06/13/2025 | 2 | 1,346,655 | 286.5 | 47,780 | | | 16,725 | | 41,678 | | | (17,922) | | 5,639 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/15/2023 | 06/13/2025 | 3 | 2,708,669 | 285.67 | 92,580 | 3,473 | | 34,225 | | 88,422 | | | (36,506) | | 11,342 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z5Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/16/2023 | 06/13/2025 | 2 | 2,110,725 | 286 | 76,268 | | | 26,886 | | 67,550 | | | (28,691) | | 8,838 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/16/2023 | 06/17/2025 | 1 | 3,272,963 | 286.07 | 118,154 | | | 42,093 | | 106,912 | | | (44,227) | | 13,812 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/20/2023 | 06/16/2025 | 2 | 2,524,836 | 286.07 | 90,168 | | | 32,053 | | 80,763 | | | (33,837) | | 10,634 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/22/2023 | 06/18/2025 | 4 | 5,103,470 | 286.07 | 181,086 | | | 64,752 | | 163,646 | | | (67,888) | | 21,578 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2023 | 06/20/2025 | 3 | 6,931,706 | 285.05 | 251,905 | | | 90,675 | | 238,460 | | | (94,564) | | 29,420 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2023 | 06/20/2025 | 3 | 5,088,872 | 285.2 | 183,674 | | | 66,191 | | 173,273 | | | (68,991) | | 21,598 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/17/2024 | 06/20/2025 | 3 | 1,615,841 | 284.92 | 42,175 | 9,645 | | 20,135 | | 56,055 | | | (20,635) | | 6,858 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/23/2023 | 06/25/2025 | 1 | 1,211,179 | 284.51 | 43,724 | | | 16,014 | | 43,389 | | | (16,344) | | 5,189 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/23/2023 | 06/23/2025 | 2 | 2,575,087 | 284.51 | 96,352 | | | 35,167 | | 92,042 | | | (36,256) | | 10,991 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/23/2023 | 06/24/2025 | 1 | 1,903,155 | 284.51 | 68,704 | | | 25,103 | | 68,099 | | | (25,717) | | 8,139 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/27/2023 | 06/26/2025 | 3 | 3,345,597 | 285.38 | 124,901 | | | 45,959 | | 113,427 | | | (46,859) | | 14,361 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/30/2023 | 06/27/2025 | 4 | 6,442,793 | 286.59 | 236,435 | | | 87,375 | | 202,078 | | | (88,726) | | 27,706 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/28/2023 | 06/27/2025 | 2 | 3,669,453 | 287.25 | 133,040 | | | 49,229 | | 110,121 | | | (49,959) | | 15,780 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/30/2023 | 06/27/2025 | 3 | 1,835,067 | 287.6 | 68,302 | | | 25,472 | | 53,759 | | | (25,779) | | 7,891 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/03/2023 | 07/01/2025 | 2 | 3,823,449 | 287.82 | 138,024 | | | 51,834 | | 111,031 | | | (51,676) | | 16,564 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/13/2023 | 07/02/2025 | 3 | 1,154,086 | 287.82 | 43,867 | | | 16,594 | | 33,552 | | | (16,494) | | 5,009 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/06/2023 | 06/30/2025 | 4 | 3,951,037 | 287.82 | 145,115 | | | 54,482 | | 114,556 | | | (54,678) | | 17,085 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2023 | 07/03/2025 | 3 | 3,128,445 | 288.82 | 104,791 | 1,373 | | 40,412 | | 85,074 | | | (39,999) | | 13,602 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/06/2023 | 07/03/2025 | 3 | 2,799,068 | 287.81 | 96,109 | | | 36,463 | | 81,546 | | | (36,162) | | 12,170 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/07/2023 | 07/03/2025 | 3 | 2,708,734 | 285.96 | 102,940 | | | 39,139 | | 89,239 | | | (38,798) | | 11,777 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/07/2023 | 07/08/2025 | 1 | 1,189,056 | 287.93 | 43,163 | | | 16,601 | | 34,634 | | | (16,157) | | 5,216 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/07/2023 | 07/09/2025 | 1 | 2,802,544 | 287.93 | 101,732 | | | 39,214 | | 81,750 | | | (38,028) | | 12,317 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2023 | 07/07/2025 | 3 | 3,625,530 | 287.93 | 132,061 | | | 50,722 | | 105,446 | | | (49,612) | | 15,877 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2023 | 07/10/2025 | 3 | 5,911,456 | 287.98 | 233,661 | | | 90,515 | | 172,081 | | | (87,703) | | 26,026 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2023 | 07/11/2025 | 2 | 1,460,357 | 290.02 | 54,040 | | | 20,989 | | 37,005 | | | (20,266) | | 6,441 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2023 | 07/11/2025 | 3 | 2,860,880 | 291.26 | 104,177 | | | 40,549 | | 66,358 | | | (39,120) | | 12,618 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/13/2023 | 07/11/2025 | 4 | 3,143,455 | 291.52 | 105,910 | | | 41,413 | | 71,571 | | | (39,883) | | 13,864 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/14/2023 | 07/15/2025 | 1 | 3,041,559 | 289.62 | 110,713 | | | 43,646 | | 79,785 | | | (41,442) | | 13,509 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/14/2023 | 07/16/2025 | 1 | 1,665,683 | 289.62 | 60,631 | | | 23,953 | | 43,764 | | | (22,664) | | 7,411 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2023 | 07/14/2025 | 4 | 2,827,706 | 289.62 | 101,834 | | | 40,265 | | 74,055 | | | (38,453) | | 12,537 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2023 | 07/17/2025 | 4 | 3,085,515 | 289.03 | 115,004 | | | 45,698 | | 84,511 | | | (43,207) | | 13,752 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2023 | 07/18/2025 | 4 | 3,927,086 | 289.51 | 141,407 | | | 56,368 | | 106,082 | | | (53,080) | | 17,532 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2023 | 07/18/2025 | 4 | 3,339,173 | 289.52 | 119,570 | | | 47,723 | | 88,603 | | | (44,925) | | 14,908 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/20/2023 | 07/18/2025 | 2 | 3,179,971 | 288.36 | 114,985 | | | 46,048 | | 91,317 | | | (43,269) | | 14,197 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/21/2023 | 07/23/2025 | 1 | 2,080,757 | 288.27 | 75,740 | | | 30,649 | | 60,542 | | | (28,312) | | 9,369 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/21/2023 | 07/22/2025 | 1 | 4,701,801 | 288.27 | 171,146 | | | 69,116 | | 136,607 | | | (64,063) | | 21,135 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2023 | 07/24/2025 | 4 | 3,179,759 | 289.13 | 119,319 | | | 48,526 | | 87,463 | | | (44,785) | | 14,342 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/24/2023 | 07/21/2025 | 2 | 3,013,397 | 288.27 | 114,194 | | | 46,097 | | 87,426 | | | (42,989) | | 13,522 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2023 | 07/25/2025 | 3 | 3,127,321 | 290 | 115,528 | | | 47,114 | | 81,184 | | | (43,342) | | 14,129 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2023 | 07/25/2025 | 4 | 5,060,935 | 290.65 | 184,902 | | | 75,622 | | 125,636 | | | (69,498) | | 22,865 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/27/2023 | 07/25/2025 | 2 | 2,383,623 | 290.75 | 89,709 | | | 36,792 | | 58,786 | | | (33,756) | | 10,769 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2023 | 07/28/2025 | 3 | 2,218,413 | 291.81 | 83,067 | | | 34,308 | | 51,049 | | | (31,212) | | 10,073 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/28/2023 | 07/30/2025 | 1 | 2,218,569 | 291.81 | 80,534 | | | 33,363 | | 51,236 | | | (30,104) | | 10,107 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/28/2023 | 07/29/2025 | 2 | 4,570,406 | 291.81 | 165,891 | | | 68,593 | | 105,361 | | | (62,101) | | 20,787 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2023 | 07/31/2025 | 5 | 4,021,993 | 293.21 | 145,270 | | | 60,578 | | 84,177 | | | (54,630) | | 18,353 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/03/2023 | 08/01/2025 | 3 | 6,211,668 | 292.38 | 227,245 | | | 94,896 | | 138,253 | | | (85,255) | | 28,391 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/02/2023 | 08/01/2025 | 2 | 4,265,451 | 290.94 | 161,692 | | | 67,617 | | 105,024 | | | (60,719) | | 19,496 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/04/2023 | 08/01/2025 | 3 | 1,111,216 | 291.49 | 42,993 | | | 18,041 | | 26,327 | | | (16,174) | | 5,079 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/04/2023 | 08/05/2025 | 1 | 2,653,812 | 292.81 | 100,049 | | | 42,328 | | 57,724 | | | (37,450) | | 12,209 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/07/2023 | 08/04/2025 | 4 | 1,615,684 | 292.81 | 61,819 | | | 26,183 | | 35,077 | | | (23,289) | | 7,421 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/04/2023 | 08/06/2025 | 1 | 1,470,290 | 292.81 | 55,430 | | | 23,495 | | 32,041 | | | (20,720) | | 6,775 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/11/2024 | 08/07/2025 | 5 | 4,757,622 | 293.35 | 169,404 | 3,778 | | 74,690 | | 99,957 | | | (65,008) | | 21,958 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/15/2023 | 08/08/2025 | 4 | 2,002,979 | 293.03 | 73,977 | | | 31,679 | | 43,125 | | | (27,829) | | 9,259 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/14/2023 | 08/08/2025 | 4 | 4,598,201 | 293.21 | 173,596 | | | 74,345 | | 97,738 | | | (65,234) | | 21,256 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/10/2023 | 08/08/2025 | 2 | 2,359,653 | 293.49 | 89,761 | | | 38,544 | | 49,159 | | | (33,772) | | 10,908 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2023 | 08/12/2025 | 3 | 3,240,535 | 293.87 | 113,972 | 2,291 | | 51,415 | | 66,217 | | | (42,959) | | 15,076 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/11/2023 | 08/13/2025 | 1 | 1,164,070 | 293.87 | 43,885 | | | 19,023 | | 23,833 | | | (16,405) | | 5,424 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/15/2023 | 08/11/2025 | 4 | 2,106,843 | 293.87 | 75,911 | | | 32,858 | | 42,967 | | | (28,543) | | 9,786 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/16/2023 | 08/14/2025 | 4 | 4,756,617 | 293.46 | 164,140 | | | 71,493 | | 100,458 | | | (61,622) | | 22,199 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/18/2023 | 08/15/2025 | 4 | 4,741,024 | 291.69 | 171,511 | | | 74,912 | | 113,505 | | | (64,358) | | 22,161 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/18/2023 | 08/15/2025 | 5 | 4,394,481 | 290.48 | 164,899 | | | 72,169 | | 114,167 | | | (61,954) | | 20,541 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/17/2023 | 08/15/2025 | 3 | 2,588,076 | 290.53 | 97,315 | | | 42,726 | | 67,031 | | | (36,615) | | 12,098 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/18/2023 | 08/19/2025 | 3 | 3,065,562 | 290.64 | 115,860 | | | 51,336 | | 79,322 | | | (43,447) | | 14,419 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/18/2023 | 08/20/2025 | 1 | 1,872,949 | 290.64 | 70,423 | | | 31,202 | | 48,538 | | | (26,325) | | 8,823 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2023 | 08/18/2025 | 4 | 3,002,820 | 290.64 | 111,579 | | | 49,317 | | 77,578 | | | (41,934) | | 14,102 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2023 | 08/21/2025 | 3 | 3,788,802 | 290.29 | 141,834 | | | 63,119 | | 100,634 | | | (53,232) | | 17,876 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/24/2023 | 08/22/2025 | 3 | 3,511,621 | 290.25 | 130,417 | | | 58,203 | | 93,658 | | | (48,933) | | 16,594 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2023 | 08/22/2025 | 4 | 3,712,084 | 289.94 | 138,064 | | | 61,721 | | 101,043 | | | (51,855) | | 17,541 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/24/2023 | 08/22/2025 | 2 | 2,479,273 | 289.02 | 94,384 | | | 42,360 | | 71,646 | | | (35,517) | | 11,715 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/25/2023 | 08/25/2025 | 3 | 2,943,060 | 289.45 | 114,292 | | | 51,633 | | 83,079 | | | (43,000) | | 13,971 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/25/2023 | 08/27/2025 | 2 | 1,979,179 | 289.45 | 77,007 | | | 35,057 | | 56,027 | | | (28,963) | | 9,424 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/25/2023 | 08/26/2025 | 1 | 3,819,918 | 289.45 | 143,247 | | | 64,737 | | 107,983 | | | (53,620) | | 18,161 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/28/2023 | 08/28/2025 | 4 | 4,290,463 | 290.24 | 172,264 | | | 78,328 | | 115,520 | | | (64,662) | | 20,460 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/29/2023 | 08/29/2025 | 6 | 3,701,319 | 291.96 | 139,378 | | | 63,645 | | 89,042 | | | (52,377) | | 17,677 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/30/2023 | 08/29/2025 | 5 | 4,068,606 | 292.04 | 154,164 | | | 70,588 | | 97,350 | | | (58,001) | | 19,431 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/31/2023 | 08/29/2025 | 4 | 2,321,557 | 292.5 | 87,704 | | | 40,284 | | 53,842 | | | (33,033) | | 11,087 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/05/2023 | 08/29/2025 | 3 | 3,970,805 | 293.21 | 144,840 | | | 66,658 | | 87,713 | | | (54,737) | | 18,964 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/01/2023 | 09/04/2025 | 2 | 1,643,011 | 293.21 | 60,237 | | | 27,956 | | 36,680 | | | (22,541) | | 7,917 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/01/2023 | 09/02/2025 | 1 | 743,228 | 293.21 | 27,276 | | | 12,606 | | 16,538 | | | (10,210) | | 3,571 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/14/2023 | 09/03/2025 | 2 | 3,182,742 | 293.21 | 118,496 | | | 54,935 | | 70,943 | | | (44,366) | | 15,314 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2023 | 09/05/2025 | 3 | 6,965,013 | 293.03 | 257,062 | | | 119,793 | | 157,687 | | | (96,489) | | 33,611 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2023 | 09/05/2025 | 3 | 2,117,925 | 293.24 | 78,073 | | | 36,457 | | 47,268 | | | (29,336) | | 10,221 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/07/2023 | 09/05/2025 | 2 | 3,971,259 | 293.42 | 147,429 | | | 68,990 | | 87,546 | | | (55,456) | | 19,164 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/15/2023 | 09/09/2025 | 2 | 2,584,238 | 294.03 | 94,954 | | | 44,765 | | 55,028 | | | (35,564) | | 12,544 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/14/2023 | 09/08/2025 | 3 | 2,319,423 | 294.03 | 87,005 | | | 40,969 | | 49,301 | | | (32,688) | | 11,242 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/08/2023 | 09/10/2025 | 2 | 1,822,478 | 294.03 | 67,669 | | | 31,960 | | 38,877 | | | (25,317) | | 8,859 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/27/2023 | 09/11/2025 | 5 | 3,784,244 | 295.02 | 142,566 | | | 67,640 | | 75,468 | | | (53,566) | | 18,422 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/13/2023 | 09/12/2025 | 3 | 1,848,852 | 296 | 68,639 | | | 32,668 | | 34,488 | | | (25,772) | | 9,013 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/14/2023 | 09/12/2025 | 4 | 6,240,325 | 295.64 | 235,112 | | | 111,981 | | 119,411 | | | (88,333) | | 30,423 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/14/2023 | 09/12/2025 | 5 | 4,212,796 | 297.48 | 132,987 | | | 63,720 | | 70,640 | | | (50,265) | | 20,538 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/12/2023 | 09/17/2025 | 4 | 2,306,831 | 295.67 | 80,508 | | | 38,976 | | 44,486 | | | (30,267) | | 11,327 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/18/2023 | 09/16/2025 | 2 | 2,216,731 | 295.67 | 81,056 | | | 38,971 | | 44,388 | | | (30,345) | | 10,869 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/15/2023 | 09/15/2025 | 2 | 4,812,175 | 295.67 | 171,677 | | | 82,521 | | 92,443 | | | (64,598) | | 23,561 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/29/2023 | 09/18/2025 | 4 | 2,979,312 | 295.12 | 105,231 | | | 50,910 | | 59,804 | | | (39,513) | | 14,650 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2023 | 09/19/2025 | 2 | 2,064,302 | 294.52 | 72,978 | | | 35,363 | | 43,265 | | | (27,374) | | 10,165 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2023 | 09/19/2025 | 3 | 3,766,777 | 293.19 | 130,826 | | | 63,562 | | 86,381 | | | (49,138) | | 18,548 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/22/2023 | 09/19/2025 | 3 | 2,847,328 | 291.05 | 103,270 | | | 50,346 | | 75,130 | | | (38,879) | | 14,020 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/22/2023 | 09/24/2025 | 1 | 1,255,687 | 290.74 | 45,958 | | | 22,569 | | 34,043 | | | (17,179) | | 6,227 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/25/2023 | 09/22/2025 | 3 | 3,348,628 | 290.74 | 124,890 | | | 61,199 | | 90,528 | | | (46,907) | | 16,559 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/22/2023 | 09/23/2025 | 1 | 2,685,033 | 290.74 | 98,004 | | | 48,060 | | 72,691 | | | (36,684) | | 13,296 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 09/25/2025 | 1 | 3,961,641 | 291.84 | 139,275 | | | 68,681 | | 100,225 | | | (52,276) | | 19,672 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/26/2023 | 09/26/2025 | 4 | 2,753,180 | 291.02 | 106,076 | | | 52,483 | | 73,522 | | | (39,820) | | 13,690 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/02/2023 | 09/26/2025 | 5 | 4,424,884 | 292.44 | 161,950 | | | 80,405 | | 107,830 | | | (60,937) | | 22,003 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/03/2023 | 09/26/2025 | 4 | 2,481,995 | 293.58 | 84,851 | 1,092 | | 42,891 | | 56,103 | | | (32,315) | | 12,342 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/02/2023 | 09/29/2025 | 4 | 2,455,677 | 292.55 | 83,263 | | | 41,645 | | 59,701 | | | (31,338) | | 12,262 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/29/2023 | 09/30/2025 | 1 | 3,216,573 | 292.55 | 117,727 | | | 58,863 | | 78,320 | | | (44,067) | | 16,083 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/29/2023 | 10/01/2025 | 1 | 1,567,196 | 292.55 | 57,359 | | | 28,719 | | 38,218 | | | (21,441) | | 7,847 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/02/2023 | 10/02/2025 | 4 | 5,705,038 | 290.97 | 200,927 | | | 101,072 | | 154,150 | | | (75,435) | | 28,603 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/03/2023 | 10/03/2025 | 6 | 3,129,529 | 290.4 | 109,925 | | | 55,647 | | 87,741 | | | (41,407) | | 15,712 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2023 | 10/03/2025 | 4 | 4,813,689 | 289.65 | 167,558 | | | 84,865 | | 141,369 | | | (63,071) | | 24,167 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/16/2023 | 10/03/2025 | 4 | 1,741,326 | 287.77 | 65,048 | | | 33,035 | | 57,284 | | | (24,516) | | 8,742 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/07/2025 | 3 | 3,058,921 | 287.73 | 112,637 | | | 57,589 | | 101,343 | | | (42,263) | | 15,441 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2025 | 2 | 1,561,357 | 287.73 | 59,012 | | | 30,155 | | 51,786 | | | (22,091) | | 7,892 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/06/2025 | 2 | 3,189,924 | 287.73 | 125,578 | | | 64,000 | | 105,564 | | | (47,232) | | 16,080 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/09/2023 | 10/09/2025 | 4 | 3,673,444 | 289.79 | 134,876 | 2,485 | | 70,725 | | 107,771 | | | (51,591) | | 18,592 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/11/2023 | 10/10/2025 | 7 | 4,002,549 | 290.91 | 141,338 | | | 72,705 | | 110,926 | | | (53,095) | | 20,285 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/11/2023 | 10/10/2025 | 4 | 3,846,455 | 289.82 | 138,162 | | | 71,153 | | 112,823 | | | (51,916) | | 19,494 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/16/2023 | 10/10/2025 | 4 | 2,890,909 | 288.57 | 110,223 | | | 56,938 | | 91,415 | | | (41,492) | | 14,651 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/16/2023 | 10/14/2025 | 2 | 2,275,584 | 289.57 | 83,992 | | | 43,617 | | 68,100 | | | (31,451) | | 11,594 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/13/2023 | 10/15/2025 | 1 | 2,573,416 | 289.57 | 94,444 | | | 49,101 | | 77,108 | | | (35,304) | | 13,129 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/16/2023 | 10/13/2025 | 3 | 2,173,081 | 289.57 | 84,092 | | | 43,659 | | 64,952 | | | (31,624) | | 11,057 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/17/2023 | 10/16/2025 | 4 | 3,945,585 | 291.14 | 151,802 | | | 79,234 | | 107,510 | | | (56,973) | | 20,156 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/19/2023 | 10/17/2025 | 3 | 1,683,260 | 292.5 | 61,118 | | | 32,007 | | 42,174 | | | (22,940) | | 8,610 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 10/17/2025 | 3 | 6,047,534 | 292.62 | 217,536 | | | 113,988 | | 150,368 | | | (81,686) | | 30,934 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/20/2023 | 10/17/2025 | 4 | 2,732,011 | 291.59 | 94,512 | | | 49,784 | | 72,486 | | | (35,650) | | 13,975 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/23/2023 | 10/20/2025 | 2 | 1,756,164 | 290.46 | 63,366 | | | 33,496 | | 50,169 | | | (23,807) | | 9,018 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/20/2023 | 10/21/2025 | 3 | 3,516,444 | 290.46 | 123,975 | | | 65,825 | | 100,585 | | | (46,597) | | 18,081 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2023 | 10/22/2025 | 2 | 1,429,756 | 290.46 | 51,898 | | | 27,498 | | 40,949 | | | (19,415) | | 7,361 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/23/2023 | 10/23/2025 | 4 | 3,716,569 | 289.87 | 134,641 | | | 71,598 | | 110,432 | | | (50,553) | | 19,159 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/25/2023 | 10/24/2025 | 5 | 3,332,148 | 289.85 | 108,607 | 2,503 | | 59,731 | | 99,249 | | | (41,814) | | 17,200 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/25/2023 | 10/24/2025 | 2 | 4,364,087 | 287.86 | 154,394 | | | 82,435 | | 146,166 | | | (57,985) | | 22,526 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/27/2023 | 10/24/2025 | 2 | 3,037,187 | 286.21 | 105,928 | | | 56,751 | | 111,764 | | | (39,856) | | 15,677 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/02/2023 | 10/28/2025 | 2 | 5,316,614 | 284.89 | 197,132 | | | 106,212 | | 211,288 | | | (73,834) | | 27,584 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/01/2023 | 10/29/2025 | 3 | 2,763,999 | 284.89 | 102,025 | | | 55,023 | | 109,940 | | | (38,164) | | 14,359 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/27/2023 | 10/27/2025 | 4 | 2,617,086 | 284.89 | 99,503 | | | 53,592 | | 103,914 | | | (37,424) | | 13,561 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/31/2023 | 10/30/2025 | 3 | 3,235,540 | 286.09 | 120,379 | | | 65,180 | | 120,550 | | | (45,197) | | 16,829 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/03/2023 | 10/31/2025 | 4 | 3,329,485 | 286.35 | 125,556 | | | 68,203 | | 122,382 | | | (47,136) | | 17,340 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/02/2023 | 10/31/2025 | 2 | 5,236,669 | 286.31 | 202,737 | | | 110,287 | | 192,912 | | | (76,161) | | 27,273 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/02/2023 | 10/31/2025 | 3 | 1,836,739 | 288.61 | 66,521 | | | 36,273 | | 59,348 | | | (25,026) | | 9,566 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/03/2023 | 11/04/2025 | 2 | 3,078,940 | 288.46 | 112,070 | | | 61,442 | | 100,815 | | | (41,963) | | 16,116 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/03/2023 | 11/05/2025 | 2 | 1,373,177 | 288.46 | 49,516 | | | 27,183 | | 45,011 | | | (18,528) | | 7,197 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/07/2023 | 11/03/2025 | 5 | 4,071,288 | 288.46 | 140,941 | | | 77,300 | | 133,163 | | | (53,045) | | 21,283 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/07/2023 | 11/06/2025 | 3 | 5,397,639 | 287.49 | 189,080 | | | 104,160 | | 187,181 | | | (70,976) | | 28,323 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/07/2025 | 4 | 2,672,229 | 286.84 | 91,799 | | | 50,720 | | 96,218 | | | (34,454) | | 14,039 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/15/2023 | 11/07/2025 | 4 | 8,860,768 | 285.13 | 324,117 | | | 179,419 | | 350,541 | | | (121,822) | | 46,553 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/09/2023 | 11/07/2025 | 3 | 2,211,251 | 284.7 | 82,001 | | | 45,508 | | 89,536 | | | (30,856) | | 11,618 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/10/2025 | 4 | 5,438,746 | 285.35 | 200,514 | | | 111,796 | | 213,207 | | | (75,288) | | 28,680 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/12/2025 | 2 | 2,737,639 | 285.35 | 106,614 | | | 59,631 | | 107,507 | | | (39,998) | | 14,472 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/10/2023 | 11/11/2025 | 1 | 1,358,412 | 285.35 | 49,446 | | | 27,576 | | 53,298 | | | (18,509) | | 7,172 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2023 | 11/13/2025 | 3 | 3,676,988 | 285.35 | 141,277 | | | 79,167 | | 137,817 | | | (53,020) | | 19,462 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2023 | 11/14/2025 | 4 | 3,421,031 | 287.57 | 123,513 | | | 69,597 | | 119,055 | | | (46,493) | | 18,129 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/16/2023 | 11/14/2025 | 3 | 6,418,574 | 288.09 | 226,098 | | | 127,176 | | 216,913 | | | (84,900) | | 34,014 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/28/2023 | 11/14/2025 | 4 | 2,525,103 | 287.57 | 95,945 | | | 54,323 | | 99,209 | | | (36,209) | | 13,381 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/20/2023 | 11/17/2025 | 3 | 5,483,001 | 286.83 | 199,223 | | | 113,015 | | 199,469 | | | (74,885) | | 29,162 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/17/2023 | 11/19/2025 | 1 | 1,558,905 | 286.83 | 57,056 | | | 32,402 | | 56,820 | | | (21,328) | | 8,311 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/17/2023 | 11/18/2025 | 2 | 2,274,117 | 286.83 | 83,265 | | | 47,257 | | 82,810 | | | (31,178) | | 12,110 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/22/2023 | 11/20/2025 | 4 | 3,687,330 | 286.69 | 135,298 | | | 77,282 | | 134,549 | | | (50,802) | | 19,683 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/22/2023 | 11/21/2025 | 5 | 2,549,835 | 286.67 | 93,834 | | | 53,980 | | 93,920 | | | (35,368) | | 13,627 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/22/2023 | 11/21/2025 | 5 | 6,959,446 | 287.12 | 254,446 | | | 146,240 | | 250,063 | | | (95,778) | | 37,193 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/01/2023 | 11/26/2025 | 3 | 1,050,794 | 287.31 | 38,247 | | | 22,159 | | 37,538 | | | (14,360) | | 5,649 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/24/2023 | 11/25/2025 | 1 | 1,847,119 | 287.31 | 67,420 | | | 38,896 | | 65,934 | | | (25,236) | | 9,919 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/30/2023 | 11/24/2025 | 2 | 2,051,144 | 287.31 | 74,654 | | | 43,041 | | 73,153 | | | (27,992) | | 11,001 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/28/2023 | 11/26/2025 | 4 | 4,989,238 | 286.88 | 184,057 | | | 106,764 | | 182,499 | | | (69,288) | | 26,823 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/29/2023 | 11/28/2025 | 4 | 1,969,794 | 287.56 | 67,820 | | | 39,413 | | 69,541 | | | (25,454) | | 10,615 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/30/2023 | 11/28/2025 | 6 | 8,962,891 | 285.97 | 323,574 | | | 188,845 | | 345,115 | | | (121,806) | | 48,301 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/30/2023 | 11/28/2025 | 3 | 4,562,051 | 286.39 | 165,345 | | | 96,580 | | 176,893 | | | (62,248) | | 24,585 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/01/2023 | 12/01/2025 | 8 | 5,297,854 | 286.48 | 156,256 | 18,883 | | 103,551 | | 199,015 | | | (66,008) | | 28,651 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/01/2023 | 12/03/2025 | 1 | 3,503,472 | 286.48 | 127,877 | | | 75,077 | | 131,845 | | | (47,801) | | 18,991 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/01/2023 | 12/02/2025 | 1 | 2,260,664 | 286.48 | 82,288 | | | 48,265 | | 84,999 | | | (30,802) | | 12,240 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/05/2023 | 12/04/2025 | 5 | 2,838,597 | 286.19 | 96,012 | | | 56,655 | | 108,582 | | | (36,068) | | 15,405 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/05/2023 | 12/05/2025 | 4 | 2,728,369 | 284.32 | 98,284 | | | 58,085 | | 115,293 | | | (36,886) | | 14,824 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/12/2023 | 12/05/2025 | 3 | 2,413,620 | 283.69 | 88,015 | | | 52,095 | | 105,363 | | | (33,078) | | 13,114 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/08/2023 | 12/05/2025 | 5 | 2,085,844 | 284.13 | 76,376 | | | 45,392 | | 89,014 | | | (28,786) | | 11,333 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/14/2023 | 12/10/2025 | 4 | 2,857,676 | 284.33 | 100,816 | 2,535 | | 61,773 | | 121,183 | | | (38,665) | | 15,616 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/08/2023 | 12/09/2025 | 2 | 2,321,009 | 284.33 | 85,046 | | | 50,811 | | 98,349 | | | (31,900) | | 12,669 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/20/2023 | 12/08/2025 | 6 | 2,811,896 | 284.33 | 101,892 | | | 60,900 | | 111,835 | | | (38,407) | | 15,331 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/11/2023 | 12/11/2025 | 3 | 2,778,545 | 284.03 | 98,739 | | | 59,136 | | 119,732 | | | (37,062) | | 15,201 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/12/2025 | 4 | 2,654,058 | 283.08 | 101,868 | | | 61,189 | | 120,118 | | | (38,244) | | 14,537 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/19/2023 | 12/12/2025 | 6 | 6,735,684 | 284.54 | 256,879 | | | 154,635 | | 282,928 | | | (96,569) | | 36,893 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/15/2023 | 12/12/2025 | 7 | 3,576,885 | 286.24 | 135,882 | | | 82,169 | | 137,413 | | | (51,295) | | 19,591 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/19/2023 | 12/15/2025 | 6 | 2,983,860 | 285.84 | 112,092 | 3,351 | | 70,130 | | 117,410 | | | (43,462) | | 16,399 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/15/2023 | 12/16/2025 | 1 | 4,537,500 | 285.84 | 165,619 | | | 100,327 | | 178,693 | | | (61,994) | | 24,966 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/15/2023 | 12/17/2025 | 4 | 2,544,962 | 285.84 | 96,400 | | | 58,573 | | 100,308 | | | (36,139) | | 14,019 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/19/2023 | 12/18/2025 | 4 | 1,558,567 | 287.54 | 52,178 | 3,670 | | 34,161 | | 56,138 | | | (20,867) | | 8,595 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/19/2023 | 12/19/2025 | 4 | 2,863,171 | 288.74 | 102,404 | | | 62,663 | | 96,672 | | | (38,467) | | 15,807 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/20/2023 | 12/19/2025 | 3 | 4,572,138 | 287.37 | 168,567 | | | 102,999 | | 166,356 | | | (63,308) | | 25,242 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 12/19/2025 | 4 | 3,556,503 | 288.13 | 130,112 | | | 80,100 | | 124,172 | | | (49,185) | | 19,635 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/22/2023 | 12/22/2025 | 4 | 2,826,796 | 288.05 | 104,671 | | | 64,576 | | 99,427 | | | (39,399) | | 15,659 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/22/2023 | 12/23/2025 | 1 | 2,284,817 | 288.05 | 83,624 | | | 51,532 | | 80,434 | | | (31,302) | | 12,671 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 12/26/2025 | 5 | 5,641,254 | 288.7 | 190,326 | 7,608 | | 123,072 | | 192,243 | | | (74,357) | | 31,388 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/28/2023 | 12/26/2025 | 5 | 5,182,831 | 288.69 | 158,315 | 23,553 | | 113,136 | | 176,693 | | | (68,307) | | 28,838 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/02/2024 | 12/26/2025 | 5 | 4,624,407 | 287.42 | 85,004 | 86,849 | | 107,241 | | 168,883 | | | (64,588) | | 25,731 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/02/2024 | 12/29/2025 | 5 | 3,194,832 | 286.98 | 17,477 | 104,490 | | 76,453 | | 119,781 | | | (45,576) | | 17,835 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/03/2024 | 12/30/2025 | 3 | 1,878,979 | 286.98 | 63,849 | 4,400 | | 42,742 | | 70,503 | | | (25,519) | | 10,501 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/29/2023 | 12/31/2025 | 1 | 76,432 | 286.98 | 2,805 | | | 1,757 | | 2,870 | | | (1,049) | | 428 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/04/2024 | 01/02/2026 | 8 | 3,893,997 | 288.28 | | 130,321 | | 82,386 | | 136,681 | | | (48,106) | | 21,834 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/02/2026 | 4 | 4,913,775 | 288.55 | | 175,352 | | 110,525 | | 169,930 | | | (64,931) | | 27,551 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 01/02/2026 | 6 | 5,115,387 | 287.02 | | 168,259 | | 107,172 | | 192,021 | | | (61,241) | | 28,682 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 01/06/2026 | 3 | 3,311,273 | 287.17 | | 119,667 | | 75,975 | | 123,751 | | | (43,931) | | 18,647 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/05/2024 | 01/05/2026 | 4 | 2,508,708 | 287.17 | | 80,414 | | 51,145 | | 93,675 | | | (29,321) | | 14,112 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 01/07/2026 | 4 | 876,234 | 287.17 | | 30,195 | | 19,214 | | 32,776 | | | (11,040) | | 4,940 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 01/08/2026 | 4 | 2,910,967 | 286.13 | | 97,518 | | 62,180 | | 115,089 | | | (35,389) | | 16,428 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/10/2024 | 01/09/2026 | 6 | 3,725,412 | 284.22 | | 124,746 | | 79,964 | | 162,451 | | | (44,949) | | 21,047 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/11/2024 | 01/09/2026 | 4 | 7,481,955 | 283.32 | | 263,961 | | 169,434 | | 341,154 | | | (95,149) | | 42,270 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/11/2024 | 01/09/2026 | 3 | 1,828,627 | 282.11 | | 67,295 | | 43,293 | | 88,453 | | | (24,203) | | 10,331 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/15/2026 | 2 | 611,081 | 282.26 | | 22,163 | | 14,324 | | 29,461 | | | (7,900) | | 3,475 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/13/2026 | 2 | 3,081,819 | 282.26 | | 113,313 | | 73,124 | | 148,431 | | | (40,530) | | 17,486 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/16/2024 | 01/12/2026 | 7 | 4,605,817 | 282.26 | | 156,920 | | 101,321 | | 221,692 | | | (55,817) | | 26,105 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/12/2024 | 01/14/2026 | 1 | 1,423,666 | 282.26 | | 52,533 | | 33,916 | | 68,612 | | | (18,777) | | 8,086 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/17/2024 | 01/16/2026 | 3 | 7,545,609 | 280.31 | | 262,361 | | 170,126 | | 399,147 | | | (92,385) | | 42,949 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2024 | 01/16/2026 | 5 | 6,673,518 | 279.05 | | 233,669 | | 152,209 | | 374,095 | | | (81,809) | | 37,985 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2024 | 01/16/2026 | 3 | 3,366,509 | 277.79 | | 119,720 | | 78,021 | | 199,788 | | | (41,942) | | 19,162 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2024 | 01/16/2026 | 2 | 804,361 | 276.86 | | 29,366 | | 19,151 | | 49,735 | | | (10,268) | | 4,578 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2024 | 01/20/2026 | 2 | 512,166 | 276.86 | | 19,453 | | 12,810 | | 31,730 | | | (6,666) | | 2,927 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/19/2024 | 01/21/2026 | 2 | 2,927,396 | 276.86 | | 107,530 | | 70,404 | | 181,437 | | | (37,363) | | 16,750 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$P | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/22/2024 | 01/22/2026 | 5 | 5,705,114 | 276.41 | | 208,034 | | 136,740 | | 360,701 | | | (71,439) | | 32,678 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/23/2024 | 01/23/2026 | 2 | 2,302,776 | 276.26 | | 82,037 | | 53,950 | | 146,650 | | | (28,122) | | 13,204 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2024 | 01/23/2026 | 2 | 3,249,332 | 275.31 | | 122,049 | | 80,448 | | 215,536 | | | (41,750) | | 18,631 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/25/2024 | 01/23/2026 | 4 | 2,530,578 | 276.47 | | 95,519 | | 63,215 | | 159,670 | | | (32,514) | | 14,510 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/28/2026 | 1 | 1,449,330 | 277.31 | | 53,335 | | 35,411 | | 88,348 | | | (18,045) | | 8,353 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/26/2024 | 01/27/2026 | 1 | 2,547,888 | 277.31 | | 93,762 | | 62,208 | | 155,246 | | | (31,766) | | 14,670 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/29/2024 | 01/26/2026 | 3 | 4,385,760 | 277.31 | | 162,115 | | 107,590 | | 267,114 | | | (54,685) | | 25,226 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/01/2024 | 01/29/2026 | 4 | 2,782,345 | 277.52 | | 105,487 | | 70,289 | | 168,140 | | | (35,256) | | 16,053 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/30/2026 | 2 | 1,781,259 | 278.28 | | 64,057 | | 42,756 | | 104,089 | | | (21,330) | | 10,288 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/07/2024 | 01/30/2026 | 6 | 7,148,859 | 277.71 | | 266,718 | | 178,500 | | 428,528 | | | (88,567) | | 41,288 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/01/2024 | 01/30/2026 | 2 | 999,413 | 278.84 | | 35,362 | | 23,724 | | 56,981 | | | (11,721) | | 5,772 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/02/2024 | 02/03/2026 | 1 | 882,240 | 277.16 | | 32,731 | | 22,031 | | 54,269 | | | (10,776) | | 5,116 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/02/2024 | 02/04/2026 | 1 | 625,728 | 277.16 | | 23,215 | | 15,636 | | 38,507 | | | (7,633) | | 3,632 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/22/2024 | 02/02/2026 | 5 | 2,655,398 | 277.16 | | 88,342 | | 59,558 | | 163,271 | | | (28,872) | | 15,383 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/07/2024 | 02/05/2026 | 4 | 4,152,487 | 274.25 | | 162,735 | | 109,995 | | 289,246 | | | (52,825) | | 24,130 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/06/2024 | 02/06/2026 | 3 | 1,447,385 | 275.49 | | 53,784 | | 36,422 | | 95,771 | | | (17,401) | | 8,419 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/18/2024 | 02/06/2026 | 5 | 4,129,924 | 275.53 | | 154,332 | | 104,967 | | 272,800 | | | (49,503) | | 24,023 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/06/2026 | 3 | 2,872,772 | 275.72 | | 104,513 | | 71,140 | | 188,217 | | | (33,623) | | 16,710 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/11/2026 | 1 | 1,385,855 | 275.01 | | 51,415 | | 35,123 | | 93,747 | | | (16,414) | | 8,102 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/09/2026 | 3 | 2,190,432 | 275.01 | | 82,856 | | 56,571 | | 148,067 | | | (26,430) | | 12,780 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006S9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/09/2024 | 02/10/2026 | 1 | 1,694,311 | 275.01 | | 62,859 | | 42,913 | | 114,572 | | | (20,094) | | 9,895 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/12/2024 | 02/12/2026 | 4 | 3,763,558 | 276.41 | | 132,197 | | 90,689 | | 239,997 | | | (41,610) | | 22,025 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2024 | 02/13/2026 | 3 | 2,727,543 | 275.03 | | 106,456 | | 74,403 | | 184,444 | | | (32,112) | | 15,978 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/14/2024 | 02/13/2026 | 3 | 5,037,645 | 274.97 | | 198,239 | | 136,573 | | 341,501 | | | (62,072) | | 29,510 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/15/2024 | 02/13/2026 | 3 | 1,950,397 | 277.64 | | 72,672 | | 50,237 | | 117,992 | | | (22,671) | | 11,425 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/17/2026 | 1 | 807,098 | 278.01 | | 29,782 | | 20,647 | | 48,145 | | | (9,236) | | 4,747 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/13/2026 | 3 | 3,065,460 | 278.01 | | 112,479 | | 77,881 | | 182,489 | | | (34,739) | | 17,957 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/18/2026 | 2 | 3,083,062 | 278.01 | | 114,034 | | 79,105 | | 183,994 | | | (35,307) | | 18,150 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/16/2024 | 02/19/2026 | 3 | 2,777,679 | 278.01 | | 101,357 | | 70,438 | | 165,815 | | | (31,014) | | 16,369 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/21/2024 | 02/20/2026 | 4 | 3,378,045 | 277.66 | | 131,778 | | 91,790 | | 204,852 | | | (40,076) | | 19,926 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/26/2024 | 02/20/2026 | 4 | 4,361,096 | 279.33 | | 155,697 | | 108,758 | | 245,688 | | | (47,215) | | 25,725 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/22/2024 | 02/20/2026 | 2 | 2,905,127 | 278.31 | | 107,117 | | 74,992 | | 171,209 | | | (32,390) | | 17,136 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/24/2026 | 1 | 2,090,056 | 278.34 | | 77,123 | | 54,134 | | 123,265 | | | (23,179) | | 12,377 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/25/2026 | 1 | 1,300,659 | 278.34 | | 48,124 | | 33,799 | | 76,744 | | | (14,444) | | 7,710 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/23/2024 | 02/23/2026 | 3 | 1,566,942 | 278.34 | | 57,298 | | 40,227 | | 92,372 | | | (17,160) | | 9,270 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/26/2024 | 02/26/2026 | 6 | 4,301,473 | 277.89 | | 165,280 | | 116,633 | | 258,887 | | | (48,752) | | 25,522 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/01/2024 | 02/27/2026 | 4 | 2,981,872 | 278.59 | | 112,584 | | 79,596 | | 174,158 | | | (33,059) | | 17,710 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/28/2024 | 02/27/2026 | 3 | 4,391,118 | 279.08 | | 162,790 | | 115,102 | | 251,014 | | | (47,842) | | 26,080 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 02/27/2026 | 2 | 3,512,837 | 279.38 | | 128,250 | | 91,135 | | 198,131 | | | (37,270) | | 20,863 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/05/2024 | 02/27/2026 | 3 | 3,041,463 | 279.16 | | 112,446 | | 79,935 | | 173,234 | | | (32,607) | | 18,064 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 03/02/2026 | 1 | 1,236,667 | 279.16 | | 45,757 | | 32,539 | | 70,550 | | | (13,333) | | 7,366 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/01/2024 | 03/03/2026 | 1 | 1,319,176 | 279.16 | | 48,810 | | 34,730 | | 75,292 | | | (14,203) | | 7,865 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/05/2024 | 03/04/2026 | 3 | 5,938,503 | 279.22 | | 222,439 | | 158,739 | | 338,139 | | | (63,830) | | 35,441 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/08/2024 | 03/05/2026 | 3 | 2,268,032 | 279.22 | | 84,519 | | 60,453 | | 126,449 | | | (24,125) | | 13,549 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/06/2026 | 4 | 1,988,853 | 279.9 | | 75,423 | | 54,182 | | 109,988 | | | (21,405) | | 11,892 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/07/2024 | 03/06/2026 | 3 | 3,033,168 | 280.37 | | 114,750 | | 82,556 | | 164,220 | | | (32,467) | | 18,137 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/11/2024 | 03/09/2026 | 2 | 2,158,016 | 280.94 | | 80,004 | | 57,668 | | 114,096 | | | (22,537) | | 12,941 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/11/2024 | 03/06/2026 | 2 | 2,195,205 | 280.94 | | 82,486 | | 59,383 | | 115,859 | | | (23,268) | | 13,126 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/08/2024 | 03/10/2026 | 1 | 1,529,891 | 280.94 | | 56,606 | | 40,822 | | 80,929 | | | (15,930) | | 9,183 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/12/2024 | 03/11/2026 | 3 | 3,894,991 | 282.2 | | 137,387 | | 99,385 | | 194,600 | | | (38,086) | | 23,401 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/12/2024 | 03/12/2026 | 4 | 2,179,187 | 280.73 | | 85,052 | | 62,383 | | 116,466 | | | (22,725) | | 13,105 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2024 | 03/13/2026 | 4 | 2,638,127 | 282.45 | | 97,297 | | 70,795 | | 130,448 | | | (26,680) | | 15,880 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/18/2024 | 03/13/2026 | 4 | 3,394,258 | 282.3 | | 126,286 | | 92,554 | | 168,993 | | | (34,026) | | 20,431 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2024 | 03/16/2026 | 1 | 2,633,589 | 282.79 | | 97,179 | | 70,980 | | 128,463 | | | (26,455) | | 15,897 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/13/2026 | 6 | 2,270,620 | 282.79 | | 84,066 | | 62,076 | | 110,544 | | | (22,096) | | 13,668 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/15/2024 | 03/17/2026 | 1 | 1,246,774 | 282.79 | | 46,006 | | 33,620 | | 60,852 | | | (12,507) | | 7,533 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/19/2024 | 03/18/2026 | 4 | 2,848,237 | 282.87 | | 108,738 | | 79,963 | | 138,581 | | | (28,856) | | 17,225 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/01/2024 | 03/19/2026 | 4 | 1,275,088 | 283.63 | | 48,699 | | 36,067 | | 59,911 | | | (12,675) | | 7,719 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/20/2024 | 03/20/2026 | 3 | 2,895,225 | 283.76 | | 107,471 | | 79,118 | | 135,260 | | | (28,496) | | 17,542 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/25/2024 | 03/20/2026 | 4 | 3,022,795 | 284.09 | | 109,623 | | 81,027 | | 139,051 | | | (28,832) | | 18,315 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/22/2024 | 03/24/2026 | 1 | 2,506,600 | 283.44 | | 92,744 | | 68,666 | | 119,195 | | | (24,326) | | 15,244 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/25/2024 | 03/23/2026 | 2 | 1,544,891 | 283.44 | | 56,816 | | 42,380 | | 73,419 | | | (14,583) | | 9,387 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/16/2024 | 03/20/2026 | 5 | 4,258,753 | 283.44 | | 161,983 | | 119,921 | | 201,990 | | | (42,242) | | 25,804 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/25/2026 | 3 | 4,564,216 | 284.37 | | 166,070 | | 123,269 | | 207,936 | | | (42,912) | | 27,784 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 03/26/2026 | 3 | 1,372,479 | 283.7 | | 53,729 | | 39,975 | | 64,539 | | | (13,800) | | 8,362 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/28/2024 | 03/27/2026 | 4 | 2,495,291 | 285.91 | | 94,372 | | 70,467 | | 105,747 | | | (24,059) | | 15,218 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/28/2024 | 03/31/2026 | 2 | 2,016,604 | 286.71 | | 74,415 | | 55,774 | | 82,478 | | | (18,844) | | 12,343 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/04/2024 | 03/27/2026 | 3 | 3,278,185 | 286.71 | | 122,146 | | 91,412 | | 133,666 | | | (30,986) | | 19,992 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/28/2024 | 03/30/2026 | 1 | 1,838,742 | 286.71 | | 67,850 | | 50,794 | | 75,149 | | | (17,240) | | 11,245 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/17/2024 | 04/15/2026 | 5 | 6,097,548 | 284.72 | | 222,429 | | 171,856 | | 276,894 | | | (50,759) | | 37,831 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/02/2024 | 05/01/2026 | 3 | 3,710,602 | 286.61 | | 139,478 | | 111,086 | | 155,834 | | | (28,777) | | 23,347 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/03/2024 | 04/02/2026 | 3 | 2,986,087 | 287.69 | | 114,523 | | 86,639 | | 116,548 | | | (28,161) | | 18,311 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/03/2024 | 05/01/2026 | 4 | 3,895,458 | 285.88 | | 148,030 | | 118,427 | | 169,288 | | | (29,914) | | 24,510 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/07/2024 | 05/06/2026 | 4 | 6,493,106 | 287.13 | | 245,200 | | 196,223 | | 266,935 | | | (49,185) | | 41,031 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$S | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/08/2024 | 04/02/2026 | 4 | 5,571,399 | 288.07 | | 216,990 | | 164,680 | | 214,519 | | | (52,542) | | 34,164 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/20/2024 | 04/24/2026 | 5 | 1,954,417 | 286.66 | | 75,972 | | 59,964 | | 81,474 | | | (16,157) | | 12,222 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/05/2024 | 04/06/2026 | 1 | 3,073,930 | 288.07 | | 118,039 | | 89,625 | | 118,752 | | | (28,743) | | 18,918 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/26/2024 | 04/24/2026 | 2 | 3,473,820 | 287.12 | | 131,467 | | 103,418 | | 141,639 | | | (28,436) | | 21,724 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/03/2024 | 04/02/2026 | 4 | 2,147,539 | 287.26 | | 83,542 | | 62,975 | | 85,611 | | | (20,642) | | 13,169 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/12/2024 | 04/10/2026 | 3 | 1,657,714 | 287.79 | | 61,204 | | 46,977 | | 64,770 | | | (14,400) | | 10,239 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/12/2024 | 06/12/2026 | 2 | 2,105,732 | 281.17 | | 78,527 | | 66,969 | | 115,528 | | | (11,767) | | 13,722 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/17/2024 | 05/15/2026 | 3 | 2,817,549 | 288.26 | | 103,047 | | 84,183 | | 110,456 | | | (19,060) | | 17,941 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/14/2024 | 05/08/2026 | 4 | 3,569,648 | 289.17 | | 130,661 | | 105,359 | | 133,228 | | | (25,667) | | 22,596 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/03/2024 | 06/03/2026 | 5 | 5,798,771 | 284.85 | | 219,183 | | 183,898 | | 269,663 | | | (35,498) | | 37,513 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/13/2024 | 06/05/2026 | 3 | 1,552,256 | 282.5 | | 59,998 | | 50,771 | | 80,164 | | | (9,379) | | 10,058 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2024 | 05/27/2026 | 1 | 3,998,504 | 283.75 | | 150,344 | | 124,529 | | 194,543 | | | (26,459) | | 25,718 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/03/2024 | 05/29/2026 | 4 | 3,125,491 | 286.94 | | 112,311 | | 93,972 | | 131,667 | | | (18,560) | | 20,136 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2024 | 05/20/2026 | 5 | 6,237,575 | 287.19 | | 233,368 | | 191,278 | | 258,198 | | | (42,306) | | 39,887 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/16/2024 | 05/13/2026 | 7 | 7,598,971 | 287.82 | | 284,485 | | 230,634 | | 303,818 | | | (54,109) | | 48,306 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/10/2024 | 06/05/2026 | 3 | 3,009,534 | 283.71 | | 114,327 | | 96,557 | | 147,394 | | | (18,126) | | 19,501 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/28/2024 | 05/22/2026 | 3 | 3,405,304 | 282.66 | | 131,134 | | 108,397 | | 173,353 | | | (23,267) | | 21,812 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/18/2026 | 3 | 4,539,425 | 280.51 | | 178,672 | | 154,456 | | 256,755 | | | (24,810) | | 29,724 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/04/2024 | 04/02/2026 | 2 | 3,984,135 | 287.63 | | 153,583 | | 116,296 | | 156,000 | | | (37,716) | | 24,431 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009ST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/25/2024 | 06/18/2026 | 3 | 3,854,547 | 280.89 | | 153,694 | | 132,940 | | 214,566 | | | (21,138) | | 25,240 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/17/2024 | 05/15/2026 | 4 | 3,314,717 | 287.05 | | 125,213 | | 102,144 | | 137,634 | | | (23,415) | | 21,107 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/15/2026 | 1 | 5,340,720 | 279.37 | | 206,686 | | 176,834 | | 316,381 | | | (30,536) | | 34,887 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/23/2024 | 05/21/2026 | 3 | 2,227,270 | 287.39 | | 76,016 | | 62,430 | | 91,363 | | | (13,670) | | 14,254 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/03/2024 | 05/04/2026 | 1 | 2,960,014 | 286.42 | | 111,593 | | 89,028 | | 125,678 | | | (22,899) | | 18,673 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/07/2024 | 06/09/2026 | 1 | 1,588,938 | 282.5 | | 61,333 | | 51,897 | | 82,239 | | | (9,636) | | 10,329 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/26/2024 | 06/26/2026 | 3 | 3,035,689 | 282.41 | | 119,384 | | 104,084 | | 159,047 | | | (15,605) | | 20,004 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/18/2024 | 06/18/2026 | 2 | 5,792,064 | 278.52 | | 229,681 | | 197,694 | | 355,708 | | | (32,564) | | 37,927 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/30/2024 | 04/24/2026 | 3 | 1,770,030 | 288.2 | | 66,744 | | 52,309 | | 68,504 | | | (14,513) | | 11,069 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/27/2024 | 06/26/2026 | 4 | 3,675,601 | 283.06 | | 138,089 | | 120,684 | | 187,267 | | | (17,870) | | 24,221 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/23/2024 | 05/22/2026 | 3 | 3,270,743 | 285.11 | | 116,221 | | 95,749 | | 149,206 | | | (20,758) | | 20,950 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/31/2024 | 05/29/2026 | 3 | 2,870,036 | 282.69 | | 112,888 | | 94,019 | | 146,460 | | | (19,105) | | 18,490 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/02/2024 | 04/30/2026 | 3 | 2,185,857 | 285.51 | | 83,440 | | 66,084 | | 96,571 | | | (17,428) | | 13,741 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/18/2024 | 04/16/2026 | 3 | 3,704,548 | 283.05 | | 145,877 | | 112,700 | | 181,699 | | | (33,296) | | 23,005 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2024 | 05/22/2026 | 2 | 3,527,102 | 283.75 | | 132,837 | | 109,912 | | 171,086 | | | (23,373) | | 22,592 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/12/2024 | 04/14/2026 | 2 | 2,770,395 | 286.16 | | 105,944 | | 81,497 | | 117,458 | | | (24,742) | | 17,173 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100954 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/24/2024 | 05/26/2026 | 2 | 2,589,276 | 283.75 | | 97,241 | | 80,526 | | 125,908 | | | (17,125) | | 16,640 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/26/2024 | 04/27/2026 | 1 | 2,764,878 | 286.66 | | 105,618 | | 83,245 | | 115,518 | | | (22,684) | | 17,336 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/24/2024 | 04/22/2026 | 3 | 4,770,928 | 286.58 | | 185,100 | | 144,525 | | 199,397 | | | (40,718) | | 29,784 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/01/2024 | 04/29/2026 | 4 | 4,778,386 | 288.16 | | 171,166 | | 135,418 | | 186,061 | | | (35,934) | | 30,013 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/18/2024 | 04/17/2026 | 3 | 4,769,072 | 284.88 | | 189,123 | | 146,979 | | 215,160 | | | (42,686) | | 29,641 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/03/2024 | 05/01/2026 | 3 | 2,299,374 | 286.42 | | 88,084 | | 70,270 | | 97,416 | | | (17,990) | | 14,468 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/10/2024 | 04/08/2026 | 6 | 6,853,454 | 288.55 | | 264,629 | | 201,702 | | 257,647 | | | (63,154) | | 42,255 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/17/2024 | 06/17/2026 | 4 | 3,789,215 | 279.1 | | 145,855 | | 125,356 | | 227,143 | | | (20,818) | | 24,792 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/25/2024 | 06/24/2026 | 3 | 3,436,993 | 283.05 | | 130,935 | | 113,600 | | 175,035 | | | (17,467) | | 22,613 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/10/2024 | 04/10/2026 | 2 | 3,332,004 | 287.95 | | 126,910 | | 97,069 | | 129,216 | | | (30,029) | | 20,581 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/26/2024 | 04/17/2026 | 3 | 2,646,748 | 286.45 | | 101,288 | | 78,907 | | 110,888 | | | (22,551) | | 16,450 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/11/2024 | 04/09/2026 | 3 | 1,354,100 | 289.04 | | 49,834 | | 38,054 | | 49,712 | | | (11,832) | | 8,356 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/26/2024 | 04/28/2026 | 1 | 2,976,303 | 286.66 | | 113,695 | | 89,644 | | 124,436 | | | (24,385) | | 18,678 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/11/2024 | 06/11/2026 | 4 | 1,778,613 | 282.67 | | 63,287 | | 53,861 | | 91,454 | | | (9,511) | | 11,581 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/15/2024 | 04/10/2026 | 4 | 2,175,117 | 286.16 | | 79,102 | | 60,811 | | 91,952 | | | (18,413) | | 13,435 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/23/2024 | 04/23/2026 | 3 | 2,069,605 | 287.23 | | 81,034 | | 63,402 | | 83,890 | | | (17,702) | | 12,931 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/06/2024 | 06/05/2026 | 3 | 4,061,048 | 283.56 | | 156,920 | | 132,199 | | 200,189 | | | (25,027) | | 26,314 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 06/01/2026 | 3 | 3,882,997 | 286.94 | | 144,797 | | 121,259 | | 163,930 | | | (23,993) | | 25,078 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/17/2024 | 05/19/2026 | 1 | 2,141,362 | 288.26 | | 80,729 | | 65,981 | | 84,205 | | | (14,999) | | 13,682 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/03/2024 | 05/05/2026 | 1 | 2,148,064 | 286.42 | | 80,982 | | 64,630 | | 91,265 | | | (16,595) | | 13,562 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/17/2024 | 04/17/2026 | 3 | 2,766,151 | 284.54 | | 106,997 | | 82,983 | | 126,785 | | | (24,249) | | 17,192 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/01/2024 | 04/01/2026 | 4 | 4,569,666 | 286.49 | | 180,275 | | 135,695 | | 188,968 | | | (44,721) | | 27,996 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/10/2024 | 05/08/2026 | 2 | 1,019,285 | 288.2 | | 37,967 | | 30,646 | | 39,867 | | | (7,396) | | 6,452 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/11/2024 | 06/10/2026 | 3 | 3,058,420 | 283.46 | | 114,347 | | 97,013 | | 151,876 | | | (17,443) | | 19,898 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/10/2024 | 05/11/2026 | 1 | 3,636,751 | 288.2 | | 136,742 | | 110,409 | | 142,579 | | | (26,750) | | 23,079 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/07/2024 | 05/07/2026 | 4 | 3,519,846 | 287.18 | | 134,272 | | 107,756 | | 144,481 | | | (26,676) | | 22,261 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/16/2026 | 1 | 2,063,161 | 279.37 | | 80,051 | | 68,505 | | 122,272 | | | (11,811) | | 13,488 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$Q | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/10/2024 | 05/12/2026 | 1 | 1,471,985 | 288.2 | | 55,494 | | 44,822 | | 57,751 | | | (10,841) | | 9,349 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/15/2024 | 05/14/2026 | 4 | 4,207,995 | 287.87 | | 157,149 | | 127,637 | | 167,928 | | | (29,720) | | 26,773 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/05/2024 | 05/28/2026 | 3 | 1,858,486 | 284.14 | | 67,005 | | 55,672 | | 88,899 | | | (11,393) | | 11,964 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/15/2024 | 05/15/2026 | 2 | 1,911,030 | 287.65 | | 70,919 | | 57,704 | | 77,132 | | | (13,363) | | 12,169 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/28/2024 | 06/30/2026 | 1 | 1,836,792 | 282.15 | | 71,084 | | 62,198 | | 97,512 | | | (9,128) | | 12,142 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/04/2024 | 06/04/2026 | 3 | 4,390,004 | 284.4 | | 163,827 | | 137,803 | | 208,396 | | | (26,268) | | 28,423 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/05/2024 | 04/07/2026 | 2 | 1,492,175 | 288.07 | | 57,180 | | 43,484 | | 57,690 | | | (13,856) | | 9,192 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/17/2024 | 05/18/2026 | 1 | 2,510,425 | 288.26 | | 94,643 | | 77,329 | | 98,646 | | | (17,608) | | 16,026 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$O | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/14/2024 | 06/12/2026 | 3 | 2,552,762 | 279.37 | | 97,280 | | 83,319 | | 151,010 | | | (14,225) | | 16,635 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/07/2024 | 06/08/2026 | 1 | 1,810,694 | 282.5 | | 69,893 | | 59,125 | | 93,669 | | | (10,995) | | 11,761 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/02/2024 | 06/26/2026 | 3 | 4,570,027 | 282.15 | | 177,607 | | 155,597 | | 242,105 | | | (22,427) | | 30,115 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$V | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/22/2026 | 1 | 1,437,916 | 280.89 | | 55,647 | | 48,146 | | 80,208 | | | (7,689) | | 9,446 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/25/2024 | 06/25/2026 | 5 | 3,117,190 | 282.56 | | 120,139 | | 104,473 | | 162,202 | | | (15,806) | | 20,525 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/12/2024 | 04/13/2026 | 1 | 4,556,172 | 286.16 | | 174,046 | | 133,826 | | 193,039 | | | (40,714) | | 28,217 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/08/2024 | 05/08/2026 | 3 | 1,708,465 | 287.41 | | 66,087 | | 53,117 | | 69,391 | | | (13,088) | | 10,815 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100998 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/31/2024 | 05/29/2026 | 2 | 820,919 | 284.67 | | 32,311 | | 26,980 | | 38,359 | | | (5,434) | | 5,289 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/19/2024 | 04/20/2026 | 1 | 2,879,890 | 286.45 | | 110,012 | | 85,649 | | 120,926 | | | (24,681) | | 17,947 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/19/2024 | 04/21/2026 | 1 | 783,481 | 286.45 | | 29,929 | | 23,310 | | 32,921 | | | (6,705) | | 4,887 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100999 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/31/2024 | 06/02/2026 | 1 | 2,738,351 | 286.94 | | 103,236 | | 86,361 | | 115,682 | | | (17,206) | | 17,700 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/23/2026 | 1 | 1,187,599 | 280.89 | | 45,960 | | 39,773 | | 66,275 | | | (6,341) | | 7,807 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/28/2024 | 06/29/2026 | 1 | 2,376,636 | 282.15 | | 91,976 | | 80,463 | | 126,110 | | | (11,827) | | 15,698 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/13/2024 | 06/12/2026 | 2 | 2,333,349 | 280.1 | | 89,779 | | 76,670 | | 133,915 | | | (13,407) | | 15,205 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/24/2024 | 09/24/2026 | 2 | 1,305,354 | 290.39 | | 50,265 | | 49,966 | | 50,797 | | | (368) | | 9,192 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/31/2024 | 07/24/2026 | 4 | 1,670,250 | 283.21 | | 68,024 | | 62,241 | | 85,753 | | | (5,956) | | 11,247 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/16/2026 | 2 | 1,026,629 | 284.03 | | 41,140 | | 36,930 | | 50,683 | | | (4,255) | | 6,871 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/02/2026 | 5 | 1,576,726 | 282.36 | | 63,042 | | 55,679 | | 83,022 | | | (7,568) | | 10,439 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/03/2024 | 07/02/2026 | 3 | 1,399,402 | 282.63 | | 55,162 | | 48,723 | | 72,827 | | | (6,657) | | 9,265 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/30/2024 | 07/13/2026 | 2 | 2,489,815 | 283.74 | | 100,307 | | 90,018 | | 124,293 | | | (10,604) | | 16,626 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2024 | 07/10/2026 | 3 | 1,233,728 | 283.74 | | 48,429 | | 43,298 | | 61,482 | | | (5,267) | | 8,219 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2024 | 07/24/2026 | 4 | 3,275,090 | 282.05 | | 133,519 | | 121,823 | | 176,570 | | | (12,163) | | 22,053 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/23/2024 | 07/23/2026 | 2 | 1,882,622 | 282.38 | | 73,390 | | 66,603 | | 100,058 | | | (6,869) | | 12,667 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/27/2024 | 09/28/2026 | 1 | 1,781,473 | 290.23 | | 70,903 | | 70,903 | | 70,936 | | | (291) | | 12,580 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/06/2024 | 07/31/2026 | 3 | 2,810,381 | 286.83 | | 108,893 | | 100,305 | | 123,786 | | | (8,923) | | 19,024 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/02/2024 | 07/31/2026 | 3 | 2,509,001 | 286.76 | | 93,380 | | 86,113 | | 110,856 | | | (7,604) | | 16,984 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSO | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 09/10/2026 | 3 | 908,951 | 282.62 | | 35,202 | | 34,335 | | 48,925 | | | (929) | | 6,339 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/30/2024 | 07/29/2026 | 4 | 4,471,614 | 284.31 | | 183,965 | | 168,483 | | 219,638 | | | (15,698) | | 30,224 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2024 | 09/04/2026 | 4 | 870,048 | 284.82 | | 32,509 | | 31,592 | | 42,615 | | | (1,041) | | 6,042 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/16/2024 | 08/17/2026 | 1 | 3,072,050 | 283.64 | | 121,960 | | 114,915 | | 156,759 | | | (7,508) | | 21,058 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/21/2024 | 08/21/2026 | 3 | 2,144,233 | 283.91 | | 84,843 | | 80,551 | | 108,374 | | | (4,558) | | 14,741 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2024 | 09/04/2026 | 2 | 4,480,022 | 283.08 | | 178,550 | | 173,473 | | 235,152 | | | (5,581) | | 31,109 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/06/2024 | 08/06/2026 | 2 | 2,139,237 | 282.55 | | 85,221 | | 78,946 | | 113,636 | | | (6,374) | | 14,546 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/02/2024 | 07/30/2026 | 3 | 1,254,919 | 286.05 | | 50,733 | | 46,544 | | 57,176 | | | (4,255) | | 8,488 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/26/2024 | 08/21/2026 | 4 | 3,515,610 | 283.62 | | 144,519 | | 137,592 | | 179,866 | | | (7,442) | | 24,168 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/17/2024 | 09/16/2026 | 2 | 4,258,882 | 285.85 | | 173,581 | | 170,612 | | 200,999 | | | (3,198) | | 29,825 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/03/2024 | 09/03/2026 | 3 | 3,091,077 | 284.33 | | 121,201 | | 117,032 | | 154,476 | | | (4,336) | | 21,449 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/24/2026 | 1 | 2,340,822 | 284.75 | | 93,399 | | 88,902 | | 114,351 | | | (4,855) | | 16,127 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A5Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/02/2024 | 08/03/2026 | 1 | 2,458,452 | 284.4 | | 98,092 | | 90,536 | | 120,604 | | | (7,917) | | 16,679 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/04/2024 | 09/04/2026 | 4 | 3,516,922 | 284.09 | | 138,952 | | 134,567 | | 177,607 | | | (4,765) | | 24,422 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/21/2026 | 2 | 2,943,974 | 284.75 | | 119,412 | | 113,713 | | 143,569 | | | (6,015) | | 20,239 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/10/2024 | 09/09/2026 | 4 | 4,936,177 | 283.45 | | 192,217 | | 187,152 | | 256,702 | | | (5,315) | | 34,398 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/24/2024 | 09/23/2026 | 3 | 6,074,144 | 290.54 | | 239,938 | | 238,147 | | 234,616 | | | (2,116) | | 42,744 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A5Z | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/05/2024 | 07/31/2026 | 4 | 2,340,529 | 284.4 | | 86,765 | | 80,525 | | 114,620 | | | (6,470) | | 15,843 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A5C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/10/2026 | 4 | 3,559,336 | 283.26 | | 142,613 | | 127,459 | | 181,075 | | | (15,645) | | 23,713 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A59 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/09/2024 | 07/08/2026 | 4 | 3,286,406 | 281.77 | | 129,945 | | 115,287 | | 177,967 | | | (14,802) | | 21,861 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A5G | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/15/2026 | 4 | 6,278,729 | 282.91 | | 258,515 | | 232,291 | | 325,099 | | | (26,587) | | 41,991 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/30/2024 | 08/27/2026 | 4 | 2,786,145 | 284.1 | | 109,901 | | 105,079 | | 140,112 | | | (4,989) | | 19,237 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/13/2024 | 08/13/2026 | 3 | 3,581,614 | 283.28 | | 139,319 | | 130,443 | | 185,147 | | | (9,051) | | 24,479 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/18/2024 | 07/17/2026 | 3 | 2,282,734 | 284.4 | | 91,030 | | 81,918 | | 111,052 | | | (9,303) | | 15,290 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/28/2024 | 08/28/2026 | 2 | 1,984,042 | 283.48 | | 81,331 | | 77,975 | | 102,450 | | | (3,590) | | 13,709 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2024 | 09/18/2026 | 2 | 3,090,338 | 286.83 | | 125,764 | | 124,434 | | 140,004 | | | (1,840) | | 21,672 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/26/2024 | 08/26/2026 | 3 | 3,249,107 | 285.72 | | 124,840 | | 119,092 | | 152,469 | | | (5,903) | | 22,417 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/22/2024 | 07/17/2026 | 3 | 2,477,780 | 284.18 | | 97,205 | | 87,864 | | 121,599 | | | (9,585) | | 16,596 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/02/2026 | 3 | 2,397,831 | 282.69 | | 92,308 | | 81,652 | | 124,507 | | | (10,850) | | 15,876 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/30/2024 | 08/28/2026 | 3 | 2,761,445 | 285.16 | | 106,972 | | 103,065 | | 132,847 | | | (4,248) | | 19,080 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/14/2024 | 08/14/2026 | 3 | 846,858 | 282.42 | | 34,831 | | 32,743 | | 45,398 | | | (2,199) | | 5,792 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 09/11/2026 | 2 | 1,705,174 | 281.4 | | 70,070 | | 68,496 | | 96,483 | | | (1,771) | | 11,899 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/05/2026 | 3 | 2,389,802 | 281.66 | | 97,754 | | 90,544 | | 131,684 | | | (7,335) | | 16,237 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/17/2026 | 2 | 4,016,344 | 284.72 | | 157,108 | | 141,836 | | 192,543 | | | (15,836) | | 26,901 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2024 | 07/24/2026 | 3 | 2,085,646 | 281.85 | | 83,636 | | 76,100 | | 113,386 | | | (7,729) | | 14,044 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/16/2024 | 09/11/2026 | 4 | 2,699,360 | 282.85 | | 112,739 | | 110,542 | | 144,002 | | | (2,581) | | 18,837 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/19/2024 | 08/12/2026 | 5 | 4,707,580 | 283.45 | | 186,548 | | 174,656 | | 241,543 | | | (12,141) | | 32,151 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/29/2024 | 08/28/2026 | 3 | 4,423,335 | 284.51 | | 177,393 | | 170,665 | | 218,741 | | | (7,581) | | 30,563 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/23/2024 | 09/18/2026 | 2 | 3,033,560 | 288.57 | | 123,157 | | 122,013 | | 129,145 | | | (1,551) | | 21,273 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/19/2024 | 08/14/2026 | 3 | 2,713,242 | 283.41 | | 108,933 | | 102,565 | | 139,564 | | | (6,727) | | 18,558 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/16/2024 | 09/11/2026 | 2 | 2,842,679 | 284.31 | | 116,516 | | 114,341 | | 142,741 | | | (2,487) | | 19,837 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/26/2024 | 09/25/2026 | 2 | 1,890,813 | 287.66 | | 76,234 | | 76,145 | | 84,100 | | | (403) | | 13,324 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2024 | 09/22/2026 | 1 | 3,326,202 | 288.57 | | 132,383 | | 131,110 | | 140,098 | | | (1,809) | | 23,391 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/27/2024 | 09/25/2026 | 2 | 3,253,874 | 290.23 | | 129,323 | | 129,323 | | 129,312 | | | (285) | | 22,929 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/20/2026 | 1 | 1,248,753 | 284.18 | | 49,576 | | 44,802 | | 61,391 | | | (4,951) | | 8,383 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/21/2024 | 08/19/2026 | 3 | 4,266,539 | 284.52 | | 161,121 | | 152,194 | | 209,967 | | | (9,123) | | 29,288 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/14/2024 | 08/07/2026 | 3 | 2,670,010 | 283.76 | | 104,596 | | 97,605 | | 134,860 | | | (7,293) | | 18,168 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/19/2024 | 08/14/2026 | 3 | 2,242,742 | 283.64 | | 90,612 | | 85,437 | | 114,254 | | | (5,394) | | 15,340 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/22/2024 | 07/22/2026 | 2 | 4,617,633 | 283.87 | | 177,068 | | 160,392 | | 230,293 | | | (16,873) | | 31,047 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/12/2024 | 07/14/2026 | 1 | 995,889 | 283.74 | | 39,537 | | 35,355 | | 49,741 | | | (4,321) | | 6,655 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/10/2024 | 07/09/2026 | 3 | 1,482,335 | 281.71 | | 59,457 | | 52,809 | | 80,491 | | | (6,719) | | 9,868 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2024 | 08/10/2026 | 1 | 3,377,020 | 283.76 | | 134,068 | | 125,032 | | 170,855 | | | (9,537) | | 23,030 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2024 | 08/07/2026 | 2 | 4,362,192 | 283.38 | | 173,518 | | 161,579 | | 223,898 | | | (12,588) | | 29,683 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/06/2026 | 1 | 2,883,482 | 282.69 | | 114,186 | | 100,992 | | 150,058 | | | (13,590) | | 19,151 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/02/2024 | 07/01/2026 | 3 | 7,871,107 | 281.44 | | 321,569 | | 282,511 | | 430,762 | | | (39,744) | | 52,073 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/21/2024 | 08/20/2026 | 2 | 2,159,392 | 282.9 | | 88,133 | | 83,356 | | 113,792 | | | (4,885) | | 14,834 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/26/2024 | 07/27/2026 | 1 | 2,306,404 | 283.21 | | 91,795 | | 83,840 | | 118,609 | | | (8,288) | | 15,566 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS0 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/02/2024 | 08/04/2026 | 1 | 4,020,781 | 284.4 | | 160,429 | | 148,088 | | 197,350 | | | (12,931) | | 27,299 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$B | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 07/10/2026 | 2 | 2,735,288 | 282.19 | | 109,657 | | 97,566 | | 145,655 | | | (12,281) | | 18,223 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2024 | 09/21/2026 | 1 | 3,558,633 | 288.57 | | 141,634 | | 140,270 | | 149,798 | | | (1,938) | | 25,008 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/30/2024 | 09/30/2026 | 1 | 1,212,105 | 290.34 | | 48,121 | | 48,121 | | 48,095 | | | | | 8,571 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/04/2024 | 09/02/2026 | 3 | 1,612,562 | 285.16 | | 63,508 | | 61,200 | | 77,793 | | | (2,606) | | 11,182 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/25/2024 | 09/25/2026 | 2 | 1,995,684 | 289.35 | | 74,797 | | 74,606 | | 81,348 | | | (439) | | 14,063 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/07/2024 | 08/07/2026 | 3 | 2,264,646 | 282.65 | | 91,964 | | 85,515 | | 119,853 | | | (6,719) | | 15,410 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/16/2024 | 08/18/2026 | 1 | 1,611,717 | 283.64 | | 64,146 | | 60,446 | | 82,282 | | | (3,943) | | 11,056 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/21/2026 | 1 | 2,875,535 | 284.18 | | 114,159 | | 103,182 | | 141,440 | | | (11,385) | | 19,319 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/07/2026 | 1 | 1,261,126 | 282.69 | | 49,941 | | 44,178 | | 65,662 | | | (5,936) | | 8,382 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/20/2024 | 09/18/2026 | 3 | 1,703,859 | 286.83 | | 67,982 | | 67,091 | | 77,186 | | | (1,068) | | 11,949 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/23/2024 | 08/25/2026 | 1 | 1,450,620 | 284.75 | | 57,880 | | 55,097 | | 70,901 | | | (3,005) | | 10,001 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2024 | 08/11/2026 | 1 | 2,031,060 | 283.76 | | 80,836 | | 75,395 | | 102,809 | | | (5,742) | | 13,861 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSQ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/30/2024 | 08/31/2026 | 1 | 1,746,812 | 285.16 | | 69,523 | | 66,938 | | 84,181 | | | (2,948) | | 12,095 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/13/2024 | 09/14/2026 | 1 | 1,900,580 | 284.31 | | 75,643 | | 74,186 | | 95,591 | | | (1,759) | | 13,291 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/18/2024 | 09/17/2026 | 3 | 1,083,085 | 286.94 | | 42,830 | | 42,215 | | 48,814 | | | (709) | | 7,590 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSR | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/30/2024 | 09/01/2026 | 2 | 1,682,578 | 285.16 | | 66,929 | | 64,452 | | 81,128 | | | (2,812) | | 11,659 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASS | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/26/2024 | 07/28/2026 | 1 | 1,598,107 | 283.21 | | 63,605 | | 58,100 | | 82,225 | | | (5,735) | | 10,794 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/13/2024 | 09/15/2026 | 1 | 1,348,939 | 284.31 | | 53,688 | | 52,655 | | 67,879 | | | (1,247) | | 9,440 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSY | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2024 | 09/08/2026 | 1 | 1,573,082 | 283.08 | | 62,451 | | 60,650 | | 82,528 | | | (2,048) | | 10,954 | | 0001 |
| Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/27/2024 | 09/29/2026 | 1 | 2,302,539 | 290.23 | | 91,641 | | 91,641 | | 91,745 | | | (376) | | 16,270 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX8159SU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/08/2024 | 1 | 3,943,549 | 4308.5 | 191,656 | | | 338,688 | | 338,688 | 77,195 | | | | 2,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159SV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/08/2024 | 1 | 5,236,948 | 4308.5 | 314,217 | | | 585,747 | | 585,747 | 145,174 | | | | 3,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/08/2023 | 11/08/2024 | 1 | 2,024,550 | 4382.78 | 95,154 | | | 163,838 | | 163,838 | 41,056 | | | | 3,309 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815B$I | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/08/2023 | 12/06/2024 | 1 | 3,431,728 | 4604.37 | 247,084 | | | 520,772 | | 520,772 | 223,897 | | | | 7,351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815CS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/22/2023 | 12/20/2024 | 1 | 3,286,425 | 4754.63 | 200,143 | | | 370,471 | | 370,471 | 168,331 | | | | 7,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815CS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/22/2023 | 12/20/2024 | 1 | 2,700,000 | 4754.63 | 194,400 | | | 413,532 | | 413,532 | 217,003 | | | | 6,360 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 1,516,376 | 4850.43 | 69,147 | | | 111,354 | | 111,354 | 42,207 | | | | 4,237 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$W | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 5,608,000 | 4850.43 | 300,028 | | | 510,511 | | 510,511 | 210,483 | | | | 15,671 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 3,748,976 | 4850.43 | 235,811 | | | 434,642 | | 434,642 | 198,831 | | | | 10,476 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 1,985,376 | 4850.43 | 140,962 | | | 289,104 | | 289,104 | 148,142 | | | | 5,548 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$Z | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 2,351,139 | 4850.43 | 173,279 | | | 373,091 | | 373,091 | 199,812 | | | | 6,570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815E$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/22/2025 | 1 | 663,550 | 4862 | 57,111 | | | 135,102 | | 135,102 | 77,991 | | | | 1,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 796,004 | 4997.91 | 64,078 | | | 139,771 | | 139,771 | 75,692 | | | | 2,375 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$W | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 3,414,271 | 4997.91 | 179,932 | | | 297,839 | | 297,839 | 117,907 | | | | 10,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$X | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 4,392,434 | 4997.91 | 272,331 | | | 483,989 | | 483,989 | 211,658 | | | | 13,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 4,640,972 | 4997.91 | 324,868 | | | 624,207 | | 624,207 | 299,339 | | | | 13,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815F$Z | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 8,051,493 | 4997.91 | 600,641 | | | 1,224,945 | | 1,224,945 | 624,304 | | | | 24,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815H$E | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 3,324,606 | 5087.03 | 156,257 | | | 241,251 | | 241,251 | 84,994 | | | | 10,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815H$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 3,140,000 | 5087.03 | 166,420 | | | 264,031 | | 264,031 | 97,611 | | | | 9,861 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815H$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 1,614,698 | 5087.03 | 93,814 | | | 153,488 | | 153,488 | 59,674 | | | | 5,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815H$H | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 1,849,044 | 5087.03 | 125,735 | | | 219,636 | | 219,636 | 93,901 | | | | 5,807 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815H$I | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 2,056,361 | 5087.03 | 163,481 | | | 317,290 | | 317,290 | 153,809 | | | | 6,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815H$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/26/2024 | 02/21/2025 | 1 | 145,804 | 5088 | 7,918 | | | 12,878 | | 12,878 | 4,959 | | | | 458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 4,912,241 | 5123.69 | 274,594 | | | 436,144 | | 436,144 | 161,550 | | | | 16,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 2,103,860 | 5123.69 | 134,437 | | | 221,779 | | 221,779 | 87,342 | | | | 6,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$C | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 1,757,101 | 5123.69 | 119,659 | | | 201,891 | | 201,891 | 82,232 | | | | 5,780 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX9218S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 602,105 | 4382.78 | 22,639 | | | 37,435 | | 37,435 | 8,893 | | | | 984 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 5,257,234 | 4556.62 | 315,960 | | | 579,571 | | 579,571 | 202,966 | | | | 10,017 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ASZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 2,470,000 | 4556.62 | 171,912 | | | 347,861 | | 347,861 | 136,063 | | | | 4,706 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05B$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 2,073,962 | 4556.62 | 168,198 | | | 444,246 | | 444,246 | 223,514 | | | | 3,951 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 1,097,010 | 4604.37 | 47,939 | | | 79,559 | | 79,559 | 25,824 | | | | 2,350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 2,680,557 | 4604.37 | 146,358 | | | 257,998 | | 257,998 | 90,731 | | | | 5,742 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 4,997,321 | 4604.37 | 309,334 | | | 576,818 | | 576,818 | 217,102 | | | | 10,705 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 1,964,000 | 4604.37 | 146,318 | | | 320,633 | | 320,633 | 143,324 | | | | 4,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2025 | 1 | 2,235,000 | 4763.54 | 142,817 | | | 266,086 | | 266,086 | 123,270 | | | | 5,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05I$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 3,167,460 | 4997.91 | 145,070 | | | 230,687 | | 230,687 | 85,617 | | | | 9,452 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05I$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 965,531 | 4997.91 | 76,663 | | | 169,280 | | 169,280 | 92,616 | | | | 2,881 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05J$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 3,343,000 | 5087.03 | 118,677 | | | 174,697 | | 174,697 | 56,021 | | | | 10,499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05K$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 1,942,000 | 5123.69 | 67,970 | | | 99,707 | | 99,707 | 31,737 | | | | 6,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05K$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 4,164,686 | 5123.69 | 184,912 | | | 280,932 | | 280,932 | 96,020 | | | | 13,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 2,660,993 | 5234.18 | 92,336 | | | 131,408 | | 131,408 | 39,071 | | | | 9,133 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 8,483,000 | 5234.18 | 374,949 | | | 550,863 | | 550,863 | 175,915 | | | | 29,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 5,060,690 | 5234.18 | 280,362 | | | 429,211 | | 429,211 | 148,849 | | | | 17,370 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 1,562,687 | 5234.18 | 92,199 | | | 143,374 | | 143,374 | 51,176 | | | | 5,364 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 2,418,711 | 5234.18 | 159,877 | | | 255,821 | | 255,821 | 95,945 | | | | 8,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 1,339,000 | 5234.18 | 106,451 | | | 176,049 | | 176,049 | 69,598 | | | | 4,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17L$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 2,232,000 | 4224.16 | 103,118 | | | 177,676 | | 177,676 | 35,225 | | | | 2,740 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17L$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 1,971,757 | 4224.16 | 100,560 | | | 176,561 | | 176,561 | 36,119 | | | | 2,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17L$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 2,318,598 | 4224.16 | 140,507 | | | 257,153 | | 257,153 | 56,372 | | | | 2,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17L$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 5,365,699 | 4224.16 | 402,427 | | | 808,106 | | 808,106 | 202,598 | | | | 6,587 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 3,658,978 | 4382.78 | 184,778 | | | 324,394 | | 324,394 | 83,509 | | | | 5,980 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 1,997,360 | 4382.78 | 117,844 | | | 216,178 | | 216,178 | 59,322 | | | | 3,264 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 1 | 4,115,000 | 4556.62 | 202,870 | | | 346,413 | | 346,413 | 111,401 | | | | 7,840 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00DSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 4,736,520 | 4308.5 | 348,608 | | | 716,351 | | 716,351 | 203,311 | | | | 3,506 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 1,684,043 | 4308.5 | 143,480 | | | 349,687 | | 349,687 | 124,305 | | | | 1,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/08/2023 | 11/08/2024 | 1 | 2,481,000 | 4382.78 | 166,227 | | | 325,823 | | 325,823 | 95,342 | | | | 4,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/08/2023 | 11/08/2024 | 1 | 3,951,148 | 4382.78 | 284,878 | | | 591,779 | | 591,779 | 184,895 | | | | 6,458 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/08/2023 | 11/08/2024 | 1 | 2,028,570 | 4382.78 | 166,546 | | | 422,462 | | 422,462 | 164,265 | | | | 3,315 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/22/2023 | 12/20/2024 | 1 | 2,539,894 | 4754.63 | 126,233 | | | 215,380 | | 215,380 | 87,738 | | | | 5,982 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/22/2023 | 12/20/2024 | 1 | 3,573,595 | 4754.63 | 191,902 | | | 335,511 | | 335,511 | 141,336 | | | | 8,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 1,390,863 | 4763.54 | 115,303 | | | 313,701 | | 313,701 | 198,398 | | | | 3,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 5,476,659 | 4763.54 | 290,811 | | | 498,456 | | 498,456 | 207,646 | | | | 14,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 2,140,000 | 4763.54 | 157,718 | | | 334,408 | | 334,408 | 176,690 | | | | 5,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00XS2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/09/2024 | 01/08/2025 | 1 | 138,094 | .4764 | 8,239 | | | 15,058 | | 15,058 | 6,819 | | | | 361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/08/2024 | 03/07/2025 | 1 | 1,782,000 | 5123.69 | 141,313 | | | 257,535 | | 257,535 | 116,222 | | | | 5,862 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/26/2024 | 03/25/2025 | 1 | 95,673 | .5220 | 5,427 | | | 8,297 | | 8,297 | 2,870 | | | | 332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 167,205 | .5202 | 8,087 | | | 13,670 | | 13,670 | 5,583 | | | | 608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 1,576,252 | 5346.99 | 112,702 | | | 164,636 | | 164,636 | 51,934 | | | | 6,510 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/22/2024 | 05/22/2025 | 1 | 1,731,088 | 5307.01 | 132,601 | | | 205,419 | | 205,419 | 72,818 | | | | 6,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 909,728 | 5307.01 | 52,855 | | | 73,465 | | 73,465 | 20,610 | | | | 3,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 1,780,766 | 5346.99 | 75,148 | | | 97,629 | | 97,629 | 22,480 | | | | 7,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 1,649,504 | 5010.6 | 47,176 | | | 68,398 | | 68,398 | 21,222 | | | | 6,166 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 3,263,673 | 5307.01 | 208,222 | | | 296,115 | | 296,115 | 87,892 | | | | 13,066 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 2,461,294 | 5187.67 | 119,619 | | | 175,240 | | 175,240 | 55,621 | | | | 9,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 5,656,711 | 5307.01 | 285,664 | | | 389,383 | | 389,383 | 103,719 | | | | 22,646 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/22/2025 | 1 | 4,233,775 | 5010.6 | 256,990 | | | 418,306 | | 418,306 | 161,316 | | | | 15,826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 1,752,384 | 5187.67 | 107,772 | | | 166,749 | | 166,749 | 58,978 | | | | 6,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 4,599,766 | 5187.67 | 304,505 | | | 483,626 | | 483,626 | 179,122 | | | | 17,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 1,781,208 | 5187.67 | 98,145 | | | 147,738 | | 147,738 | 49,594 | | | | 6,914 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/07/2024 | 06/06/2025 | 1 | 3,981,662 | 5346.99 | 198,287 | | | 261,759 | | 261,759 | 63,472 | | | | 16,443 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815M$Q | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 2,558,000 | 5187.67 | | 105,901 | | 151,334 | | 151,334 | 45,432 | | | | 9,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815J$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2025 | 1 | 5,732,403 | 5202.39 | | 349,677 | | 533,237 | | 533,237 | 183,561 | | | | 20,679 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921X$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/11/2024 | 06/06/2025 | 1 | 270,597 | 5347 | | 15,375 | | 20,640 | | 20,640 | 5,265 | | | | 1,117 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 1,624,260 | 5010.6 | | 68,706 | | 103,659 | | 103,659 | 34,953 | | | | 6,071 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$A | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/22/2024 | 05/22/2025 | 1 | 1,943,468 | 5307.01 | | 132,350 | | 195,566 | | 195,566 | 63,216 | | | | 7,781 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$F | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 1,365,499 | 5202.39 | | 112,654 | | 190,245 | | 190,245 | 77,591 | | | | 4,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 1,960,537 | 5010.6 | | 127,043 | | 211,887 | | 211,887 | 84,844 | | | | 7,328 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$N | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 2,015,497 | 5464.62 | | 155,193 | | 203,393 | | 203,393 | 48,200 | | | | 8,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$R | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/09/2024 | 04/08/2025 | 1 | 59,274 | 5202 | | 3,077 | | 4,657 | | 4,657 | 1,580 | | | | 214 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 2,089,025 | 5202.39 | | 102,362 | | 150,937 | | 150,937 | 48,575 | | | | 7,536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 3,176,733 | 5307.01 | | 133,105 | | 176,128 | | 176,128 | 43,022 | | | | 12,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150$M | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 6,138,396 | 5464.62 | | 300,168 | | 365,013 | | 365,013 | 64,846 | | | | 26,053 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815J$F | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2025 | 1 | 3,288,654 | 5202.39 | | 144,701 | | 208,053 | | 208,053 | 63,352 | | | | 11,864 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 3,930,500 | 5464.62 | | 227,576 | | 288,496 | | 288,496 | 60,920 | | | | 16,682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 1,414,740 | 5202.39 | | 103,700 | | 169,737 | | 169,737 | 66,037 | | | | 5,104 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 2,194,000 | 5464.62 | | 153,799 | | 199,661 | | 199,661 | 45,861 | | | | 9,312 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$L | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 3,903,514 | 5464.62 | | 261,535 | | 337,681 | | 337,681 | 76,145 | | | | 16,567 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00P$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 3,727,428 | 5346.99 | | 222,155 | | 307,617 | | 307,617 | 85,462 | | | | 15,393 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00I$8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/08/2024 | 05/08/2025 | 1 | 1,652,032 | 5187.67 | | 123,076 | | 210,302 | | 210,302 | 87,226 | | | | 6,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00S$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 2,904,000 | 5464.62 | | 178,015 | | 227,060 | | 227,060 | 49,045 | | | | 12,325 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 2,237,000 | 5202.39 | | 66,886 | | 92,974 | | 92,974 | 26,088 | | | | 8,070 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921S$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 3,166,000 | 5010.6 | | 155,451 | | 240,158 | | 240,158 | 84,708 | | | | 11,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00P$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 4,207,746 | 5346.99 | | 280,236 | | 399,594 | | 399,594 | 119,358 | | | | 17,377 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2025 | 1 | 2,904,799 | 5570.64 | | 147,273 | | 167,857 | | 167,857 | 20,583 | | | | 13,726 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 2,057,974 | 5408.42 | | 128,418 | | 167,032 | | 167,032 | 38,614 | | | | 9,975 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2025 | 1 | 3,742,002 | 5572.85 | | 229,385 | | 269,559 | | 269,559 | 40,175 | | | | 16,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 3,261,000 | 5702.55 | | 233,488 | | 254,212 | | 254,212 | 20,724 | | | | 16,125 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 4,265,785 | 5564.41 | | 262,772 | | 314,141 | | 314,141 | 51,369 | | | | 19,175 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05USH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 1,466,662 | 5702.55 | | 100,760 | | 109,209 | | 109,209 | 8,450 | | | | 7,252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 1,935,741 | 5572.85 | | 132,211 | | 155,827 | | 155,827 | 23,616 | | | | 8,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 3,419,908 | 5572.85 | | 156,290 | | 181,323 | | 181,323 | 25,033 | | | | 15,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 2,187,048 | 5564.41 | | 99,511 | | 116,937 | | 116,937 | 17,426 | | | | 9,831 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 2,542,245 | 5564.41 | | 175,415 | | 210,514 | | 210,514 | 35,099 | | | | 11,428 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 3,746,488 | 5570.64 | | 173,088 | | 197,281 | | 197,281 | 24,194 | | | | 17,703 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 1,798,218 | 5570.64 | | 117,244 | | 138,064 | | 138,064 | 20,820 | | | | 8,497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 2,403,077 | 5570.64 | | 168,215 | | 201,526 | | 201,526 | 33,311 | | | | 11,355 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 3,304,694 | 5702.55 | | 200,595 | | 214,830 | | 214,830 | 14,235 | | | | 16,341 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 6,466,473 | 5408.42 | | 297,458 | | 369,760 | | 369,760 | 72,302 | | | | 31,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSQ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 3,306,369 | 5408.42 | | 217,228 | | 285,798 | | 285,798 | 68,569 | | | | 16,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 6,373,392 | 5570.64 | | 394,513 | | 460,643 | | 460,643 | 66,130 | | | | 30,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 4,400,632 | 5319.31 | | 202,429 | | 260,980 | | 260,980 | 58,551 | | | | 20,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 2,454,000 | 5319.31 | | 124,172 | | 161,769 | | 161,769 | 37,596 | | | | 11,344 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 7,345,000 | 5702.55 | | 336,401 | | 355,368 | | 355,368 | 18,967 | | | | 36,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 1,301,705 | 5572.85 | | 103,746 | | 120,753 | | 120,753 | 17,007 | | | | 5,711 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 3,723,623 | 5564.41 | | 272,197 | | 326,121 | | 326,121 | 53,924 | | | | 16,738 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 5,797,736 | 5319.31 | | 416,857 | | 582,352 | | 582,352 | 165,495 | | | | 26,802 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 6,535,131 | 5319.31 | | 412,367 | | 558,123 | | 558,123 | 145,756 | | | | 30,210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 5,102,920 | 5408.42 | | 384,250 | | 527,385 | | 527,385 | 143,136 | | | | 24,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/22/2025 | 1 | 103,389 | .5564 | | 6,227 | | 7,405 | | 7,405 | 1,178 | | | | 465 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2025 | 1 | 4,723,000 | 5572.85 | | 343,834 | | 405,097 | | 405,097 | 61,262 | | | | 20,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 1,519,251 | 5564.41 | | 122,604 | | 145,771 | | 145,771 | 23,167 | | | | 6,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05SS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 1,718,598 | 5408.42 | | 94,351 | | 119,786 | | 119,786 | 25,435 | | | | 8,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 3,345,526 | 5564.41 | | 167,276 | | 196,872 | | 196,872 | 29,595 | | | | 15,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 1,427,000 | 5570.64 | | 115,587 | | 141,835 | | 141,835 | 26,248 | | | | 6,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 1,391,704 | 5570.64 | | 102,847 | | 124,267 | | 124,267 | 21,420 | | | | 6,576 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05U$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 2,200,000 | 5702.55 | | 118,800 | | 126,360 | | 126,360 | 7,560 | | | | 10,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00X$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 3,738,299 | 5572.85 | | 186,915 | | 217,795 | | 217,795 | 30,880 | | | | 16,400 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 3,491,000 | 5702.55 | | 221,329 | | 238,225 | | 238,225 | 16,896 | | | | 17,263 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8156$E | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/22/2023 | 06/20/2025 | 1 | 2,021,325 | 4381.89 | 236,091 | | | 458,636 | | 458,636 | 158,677 | | | | 8,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8158$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2023 | 08/08/2025 | 1 | 2,286,000 | 4499.38 | 230,429 | | | 387,207 | | 387,207 | 124,597 | | | | 10,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8151$D | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/06/2026 | 1 | 1,689,000 | 5123.69 | 185,283 | | | 277,445 | | 277,445 | 92,161 | | | | 10,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8219$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/11/2022 | 11/08/2024 | 1 | 75,698 | 3830 | 4,763 | | | 8,560 | | 8,560 | 1,189 | | | | 124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821A$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2022 | 11/22/2024 | 1 | 1,368,294 | 4003.58 | 221,800 | | | 610,456 | | 610,456 | 280,080 | | | | 2,607 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/21/2023 | 07/22/2025 | 1 | 1,571,687 | 4536.34 | 214,850 | | | 488,753 | | 488,753 | 251,981 | | | | 7,065 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9212$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2025 | 1 | 1,165,000 | 4499.38 | 165,197 | | | 376,454 | | 376,454 | 190,130 | | | | 5,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2026 | 1 | 1,195,277 | 4850.43 | 151,083 | | | 306,627 | | 306,627 | 155,544 | | | | 6,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05U$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2025 | 1 | 2,136,829 | 4192.63 | 251,718 | | | 536,378 | | 536,378 | 162,141 | | | | 8,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2025 | 1 | 1,511,365 | 4387.55 | 152,497 | | | 258,537 | | 258,537 | 73,744 | | | | 7,142 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/08/2025 | 1 | 1,398,907 | 4457.49 | 128,140 | | | 207,784 | | 207,784 | 59,326 | | | | 6,780 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/22/2025 | 1 | 1,371,000 | 4320.06 | 197,013 | | | 518,011 | | 518,011 | 242,204 | | | | 6,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/04/2024 | 1 | 6,375,000 | 4443.42 | 445,613 | | | 1,978,384 | | 1,978,384 | 1,130,181 | | | | 3,337 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2025 | 1 | 1,596,328 | 4224.16 | 159,314 | | | 273,709 | | 273,709 | 65,330 | | | | 8,219 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05B$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2025 | 1 | 1,457,000 | 4556.62 | 195,967 | | | 465,186 | | 465,186 | 230,557 | | | | 7,787 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05B$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2025 | 1 | 1,496,000 | 4556.62 | 144,065 | | | 232,801 | | 232,801 | 71,533 | | | | 7,995 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05C$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/08/2025 | 1 | 1,493,000 | 4604.37 | 159,751 | | | 273,109 | | 273,109 | 95,141 | | | | 8,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05G$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2026 | 1 | 1,162,000 | 4763.54 | | 116,200 | | 186,273 | | 186,273 | 70,073 | | | | 6,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05J$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/20/2026 | 1 | 1,504,666 | 5087.03 | 153,175 | | | 221,620 | | 221,620 | 68,445 | | | | 8,876 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05J$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/20/2026 | 1 | 1,261,000 | 5087.03 | 149,302 | | | 230,960 | | 230,960 | 81,658 | | | | 7,438 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 1,399,341 | 5234.18 | 96,694 | | | 124,995 | | 124,995 | 28,301 | | | | 8,479 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05L$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 2,540,000 | 5234.18 | 282,194 | | | 394,839 | | 394,839 | 112,645 | | | | 15,390 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC171$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2022 | 11/08/2024 | 1 | 1,162,387 | 3828.11 | 194,932 | | | 593,560 | | 593,560 | 255,937 | | | | 1,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC171$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2022 | 11/08/2024 | 1 | 1,935,000 | 3828.11 | 283,865 | | | 825,605 | | 825,605 | 284,453 | | | | 3,163 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXG00D$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2025 | 1 | 1,258,000 | 4308.5 | 123,410 | | | 213,519 | | 213,519 | 55,143 | | | | 6,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002$D | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/08/2024 | 02/06/2026 | 1 | 1,666,000 | 4997.91 | | 178,928 | | 281,331 | | 281,331 | 102,403 | | | | 9,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13$S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2022 | 12/20/2024 | 1 | 1,233,015 | 3822.39 | 196,543 | | | 638,305 | | 638,305 | 272,275 | | | | 2,904 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI134$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2023 | 02/21/2025 | 1 | 1,662,669 | 3991.05 | 186,884 | | | 393,193 | | 393,193 | 92,067 | | | | 5,222 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI134$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2023 | 02/21/2025 | 1 | 1,528,000 | 3991.05 | 202,154 | | | 508,615 | | 508,615 | 157,927 | | | | 4,799 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13C$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2023 | 08/22/2025 | 1 | 1,210,000 | 4387.55 | 175,692 | | | 430,623 | | 430,623 | 208,100 | | | | 5,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00F$9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/16/2024 | 04/17/2025 | 1 | 20,224,000 | 3996.17 | | 283,136 | | 92,120 | | 92,120 | (191,016) | | | | 74,665 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/10/2024 | 04/09/2026 | 1 | 208,706 | 5207 | | 9,012 | | 11,358 | | 11,358 | 2,346 | | | | 1,288 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 1,076,591 | 5464.62 | | 135,112 | | 160,902 | | 160,902 | 25,790 | | | | 7,072 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2026 | 1 | 3,076,000 | 5202.39 | | 358,354 | | 505,096 | | 505,096 | 146,742 | | | | 18,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 1,816,452 | 5307.01 | | 224,877 | | 299,801 | | 299,801 | 74,924 | | | | 11,635 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 1,672,000 | 5187.67 | | 183,418 | | 257,597 | | 257,597 | 74,178 | | | | 10,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00K$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/21/2024 | 06/20/2025 | 1 | 10,624,000 | 5560.87 | | 639,565 | | 1,049,530 | | 1,049,530 | 409,965 | | | | 45,091 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2026 | 1 | 1,249,000 | 5010.6 | | 92,301 | | 125,158 | | 125,158 | 32,857 | | | | 7,797 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2026 | 1 | 2,021,000 | 5202.39 | | 186,740 | | 247,582 | | 247,582 | 60,842 | | | | 12,461 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 2,135,505 | 5187.67 | | 271,850 | | 402,040 | | 402,040 | 130,190 | | | | 13,518 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 2,132,000 | 5346.99 | | 268,845 | | 349,630 | | 349,630 | 80,784 | | | | 13,848 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 2,437,083 | 5346.99 | | 273,684 | | 347,247 | | 347,247 | 73,563 | | | | 15,830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00D$J | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/09/2024 | 04/08/2026 | 1 | 1,628,348 | 5202 | | 211,723 | | 308,275 | | 308,275 | 96,552 | | | | 10,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SS0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2026 | 1 | 1,522,000 | 5010.6 | | 181,270 | | 276,810 | | 276,810 | 95,539 | | | | 9,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL136$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2026 | 1 | 1,088,000 | 5187.67 | | 85,843 | | 112,399 | | 112,399 | 26,555 | | | | 6,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSS | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 1,296,000 | 5307.01 | | 140,357 | | 182,013 | | 182,013 | 41,657 | | | | 8,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 1,689,887 | 5464.62 | | 145,837 | | 168,585 | | 168,585 | 22,748 | | | | 11,101 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2026 | 1 | 1,557,000 | 5572.85 | | 206,770 | | 223,866 | | 223,866 | 17,096 | | | | 10,357 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2026 | 1 | 1,492,000 | 5564.41 | | 183,218 | | 204,375 | | 204,375 | 21,158 | | | | 10,031 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/08/2026 | 1 | 2,560,000 | 5408.42 | | 331,264 | | 451,546 | | 451,546 | 120,282 | | | | 17,827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 1,914,000 | 5702.55 | | 153,503 | | 160,263 | | 160,263 | 6,760 | | | | 13,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2026 | 1 | 1,512,117 | 5564.41 | | 200,204 | | 221,718 | | 221,718 | 21,514 | | | | 10,167 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXM136SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/22/2026 | 1 | 1,048,581 | 5702.55 | | 130,129 | | 140,226 | | 140,226 | 10,097 | | | | 7,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/22/2026 | 1 | 1,563,000 | 5702.55 | | 183,496 | | 197,270 | | 197,270 | 13,774 | | | | 10,991 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2026 | 1 | 1,286,212 | 5572.85 | | 154,989 | | 170,939 | | 170,939 | 15,950 | | | | 8,556 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130SA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/21/2026 | 1 | 3,749,000 | 5570.64 | | 480,997 | | 559,501 | | 559,501 | 78,504 | | | | 25,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 2,107,931 | 5319.31 | | 281,830 | | 396,192 | | 396,192 | 114,362 | | | | 14,343 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2026 | 1 | 1,797,178 | 5408.42 | | 219,256 | | 288,849 | | 288,849 | 69,593 | | | | 12,515 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 1,017,394 | 5702.55 | | 107,844 | | 114,442 | | 114,442 | 6,598 | | | | 7,155 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/21/2026 | 1 | 1,474,957 | 5570.64 | | 153,691 | | 174,043 | | 174,043 | 20,353 | | | | 10,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2026 | 1 | 2,675,000 | 5408.42 | | 289,970 | | 365,808 | | 365,808 | 75,838 | | | | 18,628 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/07/2026 | 1 | 2,005,000 | 5319.31 | | 238,595 | | 320,529 | | 320,529 | 81,934 | | | | 13,643 | | 0001 |
| Purchased Call/RTY Index/RTY0050S1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 1,252,000 | 2227.89 | | 65,480 | | 65,871 | | 65,871 | 391 | | | | 6,191 | | 0001 |
| Purchased Call/RTY Index/RTY0150S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/20/2026 | 1 | 1,271,000 | 2013.84 | | 194,717 | | 250,204 | | 250,204 | 55,486 | | | | 7,497 | | 0001 |
| Purchased Call/RTY Index/RTY0000S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/17/2024 | 07/17/2026 | 1 | 4,488,000 | 2395.55 | | 516,569 | | 436,179 | | 436,179 | (80,389) | | | | 30,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX050KSK | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 04/08/2020 | 04/08/2026 | 1 | 8,651,000 | 2749.98 | 1,680,024 | | | 9,848,031 | | 9,848,031 | 2,917,980 | | | | 53,338 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX150KS3 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 20,299,048 | 4271.78 | 5,168,138 | | | 9,705,306 | | 9,705,306 | 3,575,094 | | | | 191,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX615SSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2020 | 01/22/2026 | 1 | 1,994,000 | 3321.75 | 340,775 | | | 1,556,488 | | 1,556,488 | 535,968 | | | | 11,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX615XSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2020 | 05/08/2026 | 1 | 7,481,000 | 2929.8 | 1,383,985 | | | 7,604,549 | | 7,604,549 | 2,317,808 | | | | 47,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX6216SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2019 | 11/07/2025 | 1 | 1,331,000 | 3093.08 | 233,457 | | | 1,199,493 | | 1,199,493 | 390,544 | | | | 6,993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX621I5K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/06/2020 | 11/06/2026 | 1 | 8,794,989 | 3509.44 | 1,605,086 | | | 6,278,530 | | 6,278,530 | 2,166,942 | | | | 63,747 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX7151S8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/25/2020 | 08/21/2026 | 1 | 2,171,984 | 3397 | 409,045 | | | 1,649,711 | | 1,649,711 | 563,185 | | | | 14,932 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX7159S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2021 | 03/08/2027 | 1 | 9,670,766 | 3821.35 | 1,970,902 | | | 5,734,077 | | 5,734,077 | 2,078,059 | | | | 75,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715ASG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2021 | 04/08/2027 | 1 | 11,408,778 | 4097.17 | 2,229,275 | | | 5,711,689 | | 5,711,689 | 2,191,843 | | | | 90,564 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715BSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2021 | 04/22/2027 | 1 | 7,806,953 | 4134.98 | 1,534,066 | | | 3,825,209 | | 3,825,209 | 1,476,535 | | | | 62,442 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715HS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/10/2021 | 08/06/2027 | 1 | 1,375,321 | 4437 | 266,665 | | | 568,200 | | 568,200 | 229,821 | | | | 11,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715MSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 11/24/2021 | 11/22/2027 | 1 | 2,439,812 | 4683 | 512,607 | | | 883,005 | | 883,005 | 368,497 | | | | 21,635 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715SS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/26/2022 | 05/22/2028 | 1 | 1,697,092 | 3901 | 466,859 | | | 1,020,192 | | 1,020,192 | 349,906 | | | | 16,198 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX7210S5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2022 | 05/08/2028 | 1 | 2,997,668 | 4123 | 707,306 | | | 1,588,038 | | 1,588,038 | 572,761 | | | | 28,460 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX721RSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/24/2022 | 05/22/2028 | 1 | 3,223,020 | .3901 | 802,186 | | | 1,947,175 | | 1,947,175 | 673,314 | | | | 30,762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX805US6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/06/2019 | 12/08/2025 | 1 | 1,401,000 | 3145.91 | 240,832 | | | 1,220,821 | | 1,220,821 | 396,557 | | | | 7,638 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8215SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/30/2022 | 09/22/2028 | 1 | 2,344,986 | .3758 | 587,596 | | | 1,564,760 | | 1,564,760 | 518,177 | | | | 23,394 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9055SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2020 | 12/08/2026 | 1 | 5,481,876 | 3702.25 | 989,479 | | | 3,467,501 | | 3,467,501 | 1,252,810 | | | | 40,553 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9057S3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2021 | 01/22/2027 | 1 | 7,216,562 | 3841.47 | 1,373,312 | | | 4,208,306 | | 4,208,306 | 1,558,444 | | | | 54,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9057SI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2021 | 02/08/2027 | 1 | 9,844,762 | 3915.59 | 1,927,604 | | | 5,490,743 | | 5,490,743 | 2,062,247 | | | | 75,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9057SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2021 | 02/22/2027 | 1 | 13,026,646 | 3876.5 | 2,628,777 | | | 7,458,575 | | 7,458,575 | 2,770,413 | | | | 100,846 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9059S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2021 | 03/22/2027 | 1 | 12,394,237 | 3940.59 | 2,514,791 | | | 6,841,046 | | 6,841,046 | 2,565,069 | | | | 97,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905CS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/07/2021 | 05/07/2027 | 1 | 7,977,532 | 4232.6 | 1,551,630 | | | 3,690,975 | | 3,690,975 | 1,463,580 | | | | 64,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905DSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2021 | 05/21/2027 | 1 | 13,726,543 | 4155.86 | 2,690,403 | | | 6,681,614 | | 6,681,614 | 2,596,642 | | | | 111,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905ESS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/08/2021 | 06/08/2027 | 1 | 14,673,377 | 4227.26 | 2,823,158 | | | 6,844,238 | | 6,844,238 | 2,692,754 | | | | 120,279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905FSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2021 | 06/22/2027 | 1 | 14,394,898 | 4246.44 | 2,782,534 | | | 6,648,761 | | 6,648,761 | 2,618,859 | | | | 118,835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905HSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2021 | 07/08/2027 | 1 | 23,198,630 | 4320.82 | 4,442,538 | | | 10,254,056 | | 10,254,056 | 4,088,533 | | | | 193,046 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9051SA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/22/2027 | 1 | 13,566,856 | 4367.48 | 2,576,346 | | | 5,839,471 | | 5,839,471 | 2,343,531 | | | | 113,675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905JS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/06/2021 | 08/06/2027 | 1 | 20,627,280 | 4436.52 | 3,939,811 | | | 8,531,425 | | 8,531,425 | 3,468,448 | | | | 174,093 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905KS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2021 | 08/20/2027 | 1 | 21,934,736 | 4441.67 | 4,231,211 | | | 9,060,918 | | 9,060,918 | 3,672,705 | | | | 186,370 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905KSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/24/2021 | 08/20/2027 | 1 | 3,616,190 | .4442 | 722,925 | | | 1,493,590 | | 1,493,590 | 605,448 | | | | 30,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905MS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2021 | 09/22/2027 | 1 | 27,079,066 | 4395.64 | 5,386,026 | | | 11,594,370 | | 11,594,370 | 4,619,572 | | | | 233,653 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905NSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/08/2021 | 10/08/2027 | 1 | 36,269,801 | 4391.34 | 7,471,579 | | | 15,637,492 | | 15,637,492 | 6,197,794 | | | | 315,251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9050SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/22/2021 | 10/22/2027 | 1 | 23,678,233 | 4544.9 | 4,854,038 | | | 9,293,812 | | 9,293,812 | 3,793,321 | | | | 207,109 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905PSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2021 | 11/08/2027 | 1 | 3,036,714 | .4702 | 596,066 | | | 1,081,919 | | 1,081,919 | 455,212 | | | | 26,763 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9052SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2021 | 11/22/2027 | 1 | 27,109,102 | 4682.94 | 5,625,139 | | | 9,803,537 | | 9,803,537 | 4,094,026 | | | | 240,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905RSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2021 | 12/08/2027 | 1 | 27,757,895 | 4701.21 | 5,759,763 | | | 9,959,955 | | 9,959,955 | 4,159,065 | | | | 247,849 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905US0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/07/2022 | 01/07/2028 | 1 | 28,306,948 | 4677.03 | 6,023,719 | | | 10,405,891 | | 10,405,891 | 4,291,852 | | | | 255,987 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905VS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2022 | 01/21/2028 | 1 | 4,733,357 | .4398 | 997,258 | | | 2,078,061 | | 2,078,061 | 806,266 | | | | 43,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905WS7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2022 | 02/08/2028 | 1 | 25,220,426 | 4521.54 | 5,465,266 | | | 10,304,083 | | 10,304,083 | 4,085,191 | | | | 231,111 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX905X$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2022 | 02/22/2028 | 1 | 29,502,657 | 4304.76 | 6,405,027 | | | 13,790,584 | | 13,790,584 | 5,222,122 | | | | 271,891 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905Y$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/08/2028 | 1 | 23,563,146 | 4170.7 | 5,379,466 | | | 11,973,679 | | 11,973,679 | 4,404,554 | | | | 218,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905Z$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/22/2028 | 1 | 25,136,507 | 4511.61 | 5,904,566 | | | 10,422,476 | | 10,422,476 | 4,088,686 | | | | 234,347 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210$U | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/25/2023 | 07/20/2029 | 1 | 2,971,303 | 4536 | 836,887 | | | 1,352,479 | | 1,352,479 | 487,511 | | | | 32,568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ES$ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 23,624,875 | 4604.37 | 6,418,878 | | | 10,670,151 | | 10,670,151 | 3,816,207 | | | | 269,081 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA051$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2022 | 04/07/2028 | 1 | 27,575,846 | 4488.28 | 6,780,901 | | | 11,651,384 | | 11,651,384 | 4,534,639 | | | | 258,704 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA052$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2022 | 05/08/2028 | 1 | 18,594,288 | 4123.34 | 4,756,419 | | | 9,831,450 | | 9,831,450 | 3,545,530 | | | | 176,535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA053$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2022 | 05/22/2028 | 1 | 16,962,013 | 3901.36 | 4,230,326 | | | 10,231,158 | | 10,231,158 | 3,536,263 | | | | 161,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA054$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/21/2022 | 06/08/2028 | 1 | 1,518,719 | 4116 | 295,979 | | | 810,052 | | 810,052 | 290,289 | | | | 14,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA054$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/22/2028 | 1 | 17,766,327 | 3759.89 | 4,478,891 | | | 11,681,105 | | 11,681,105 | 3,915,040 | | | | 171,534 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA054$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 07/07/2028 | 1 | 20,349,535 | 3899.38 | 5,071,104 | | | 12,375,348 | | 12,375,348 | 4,247,784 | | | | 197,555 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA055$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2022 | 07/21/2028 | 1 | 21,340,831 | 3961.63 | 5,217,833 | | | 12,548,224 | | 12,548,224 | 4,344,714 | | | | 208,230 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA055$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2022 | 08/08/2028 | 1 | 24,483,610 | 4140.06 | 6,049,900 | | | 13,023,183 | | 13,023,183 | 4,644,845 | | | | 240,436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA056$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 08/22/2028 | 1 | 20,562,308 | 4137.99 | 5,290,682 | | | 10,968,391 | | 10,968,391 | 3,899,248 | | | | 202,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA056$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2022 | 08/22/2028 | 1 | 1,750,758 | 4138 | 448,704 | | | 933,890 | | 933,890 | 331,997 | | | | 17,278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA057$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/08/2028 | 1 | 25,361,215 | 4006.18 | 6,629,422 | | | 14,636,403 | | 14,636,403 | 5,073,246 | | | | 251,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA058$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/22/2028 | 1 | 18,274,433 | 3757.99 | 5,009,022 | | | 12,180,750 | | 12,180,750 | 4,035,684 | | | | 182,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA058$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/23/2022 | 09/22/2028 | 1 | 2,267,331 | 3758 | 582,081 | | | 1,511,276 | | 1,511,276 | 500,712 | | | | 22,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA059$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/06/2028 | 1 | 19,615,548 | 3639.66 | 5,531,585 | | | 14,020,109 | | 14,020,109 | 4,544,722 | | | | 196,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/06/2028 | 1 | 2,297,740 | 3640 | 641,458 | | | 1,642,131 | | 1,642,131 | 532,340 | | | | 23,032 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/20/2028 | 1 | 19,076,050 | 3752.75 | 5,560,669 | | | 12,805,096 | | 12,805,096 | 4,221,259 | | | | 192,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2022 | 10/20/2028 | 1 | 2,701,376 | 3753 | 831,241 | | | 1,813,204 | | 1,813,204 | 597,756 | | | | 27,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05C$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/22/2028 | 1 | 19,869,040 | 4003.58 | 5,503,724 | | | 11,616,876 | | 11,616,876 | 3,977,669 | | | | 202,331 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05D$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/08/2028 | 1 | 29,002,463 | 3963.51 | 7,790,062 | | | 17,381,062 | | 17,381,062 | 5,902,156 | | | | 296,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05F$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/22/2028 | 1 | 27,547,484 | 3822.39 | 7,457,104 | | | 17,919,398 | | 17,919,398 | 5,929,124 | | | | 283,289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05F$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2029 | 1 | 16,105,259 | 3895.08 | 4,235,683 | | | 10,077,782 | | 10,077,782 | 3,369,869 | | | | 166,530 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA05F$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2023 | 01/08/2029 | 1 | 2,287,176 | .3895 | 610,490 | | | 1,431,224 | | 1,431,224 | 478,575 | | | | 23,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05GSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2029 | 1 | 14,358,713 | 3972.61 | 3,664,344 | | | 8,621,974 | | 8,621,974 | 2,914,810 | | | | 149,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05I$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/22/2029 | 1 | 31,302,032 | 3991.05 | 8,385,814 | | | 18,683,054 | | 18,683,054 | 6,304,238 | | | | 328,298 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05K$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/08/2029 | 1 | 24,406,649 | 3992.01 | 6,526,338 | | | 14,588,127 | | 14,588,127 | 4,914,568 | | | | 257,092 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05M$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/22/2029 | 1 | 28,343,081 | 3936.97 | 7,275,669 | | | 17,500,013 | | 17,500,013 | 5,828,682 | | | | 299,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05O$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/06/2029 | 1 | 26,392,470 | 4105.02 | 6,603,396 | | | 14,894,313 | | 14,894,313 | 5,092,884 | | | | 280,488 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05P$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/11/2023 | 04/06/2029 | 1 | 1,958,095 | .4105 | 504,189 | | | 1,105,037 | | 1,105,037 | 377,849 | | | | 20,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/20/2029 | 1 | 16,313,103 | .4134 | 4,160,127 | | | 9,084,888 | | 9,084,888 | 3,114,959 | | | | 174,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/25/2023 | 04/20/2029 | 1 | 2,666,120 | .4134 | 643,536 | | | 1,484,782 | | 1,484,782 | 509,091 | | | | 28,454 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 24,902,450 | 4138.12 | 6,235,573 | | | 13,879,702 | | 13,879,702 | 4,748,526 | | | | 267,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05U$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2029 | 1 | 23,362,353 | 4192.63 | 5,985,435 | | | 12,656,060 | | 12,656,060 | 4,363,717 | | | | 251,724 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA13P$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2020 | 01/08/2026 | 1 | 3,551,000 | 3253.05 | 609,707 | | | 2,890,012 | | 2,890,012 | 971,398 | | | | 20,040 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA13U$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/07/2020 | 02/06/2026 | 1 | 1,913,000 | 3327.71 | 319,280 | | | 1,490,562 | | 1,490,562 | 510,659 | | | | 11,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA13W$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/21/2020 | 02/20/2026 | 1 | 3,448,000 | 3337.75 | 562,714 | | | 2,670,896 | | 2,670,896 | 916,553 | | | | 20,339 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17D$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2019 | 11/21/2025 | 1 | 2,620,000 | 3110.29 | 449,854 | | | 2,332,196 | | 2,332,196 | 751,358 | | | | 14,002 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17J$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/20/2019 | 12/22/2025 | 1 | 3,354,000 | 3221.22 | 577,894 | | | 2,781,747 | | 2,781,747 | 918,456 | | | | 18,579 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17Q$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/06/2020 | 03/06/2026 | 1 | 2,621,000 | 2972.37 | 428,796 | | | 2,576,288 | | 2,576,288 | 806,676 | | | | 15,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17S$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/20/2020 | 03/20/2026 | 1 | 3,047,000 | 2304.92 | 601,783 | | | 4,684,744 | | 4,684,744 | 1,264,386 | | | | 18,462 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17T$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/24/2020 | 03/20/2026 | 1 | 2,606,865 | .2305 | 617,424 | | | 4,007,954 | | 4,007,954 | 1,081,742 | | | | 15,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA17Y$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2020 | 05/22/2026 | 1 | 7,016,000 | 2955.45 | 1,310,589 | | | 7,017,242 | | 7,017,242 | 2,177,689 | | | | 44,939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 22,002,989 | 4536.34 | 5,976,012 | | | 9,993,855 | | 9,993,855 | 3,610,318 | | | | 241,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2029 | 1 | 30,690,510 | 4387.55 | 8,841,936 | | | 15,199,449 | | 15,199,449 | 5,332,872 | | | | 339,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 34,196,191 | 4457.49 | 9,578,353 | | | 16,362,172 | | 16,362,172 | 5,793,570 | | | | 380,014 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/21/2029 | 1 | 30,518,881 | 4320.06 | 8,679,570 | | | 15,762,330 | | 15,762,330 | 5,449,350 | | | | 340,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB057$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/24/2023 | 10/22/2029 | 1 | 4,143,901 | .4224 | 1,224,249 | | | 2,265,129 | | 2,265,129 | 767,542 | | | | 46,621 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 21,162,854 | 4556.62 | 5,811,320 | | | 9,744,391 | | 9,744,391 | 3,459,925 | | | | 240,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05E$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 24,989,924 | 4754.63 | 6,747,279 | | | 10,424,381 | | 10,424,381 | 3,801,401 | | | | 285,679 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05G6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 34,603,580 | 4763.54 | | 9,218,394 | | 14,420,157 | | 14,420,157 | 5,201,763 | | | | 397,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05H5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 27,278,307 | 4850.43 | | 7,307,858 | | 10,895,528 | | 10,895,528 | 3,587,670 | | | | 314,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ISZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 53,000,964 | 4997.91 | | 14,326,161 | | 19,683,891 | | 19,683,891 | 5,357,730 | | | | 613,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 39,063,078 | 5123.69 | | 10,617,345 | | 13,656,622 | | 13,656,622 | 3,039,277 | | | | 455,481 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB135S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2020 | 04/22/2026 | 1 | 8,920,000 | 2799.31 | 1,693,908 | | | 9,853,299 | | 9,853,299 | 2,951,509 | | | | 55,686 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB13HSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2020 | 06/08/2026 | 1 | 7,477,981 | 3232.39 | 1,325,098 | | | 6,267,149 | | 6,267,149 | 2,074,668 | | | | 48,573 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB13LSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2020 | 06/22/2026 | 1 | 6,916,000 | 3117.86 | 1,284,301 | | | 6,245,647 | | 6,245,647 | 2,010,190 | | | | 45,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB13VSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2020 | 07/22/2026 | 1 | 5,895,965 | 3276.02 | 1,048,892 | | | 4,826,048 | | 4,826,048 | 1,605,831 | | | | 39,642 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB141SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2020 | 08/07/2026 | 1 | 6,729,148 | 3351.28 | 1,199,134 | | | 5,261,626 | | 5,261,626 | 1,778,089 | | | | 45,789 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB170SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2020 | 07/08/2026 | 1 | 7,348,170 | 3169.94 | 1,325,610 | | | 6,424,755 | | 6,424,755 | 2,086,726 | | | | 48,879 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB176S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/22/2020 | 09/22/2026 | 1 | 8,685,200 | 3315.57 | 1,611,105 | | | 6,966,998 | | 6,966,998 | 2,321,311 | | | | 61,076 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB178S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/22/2020 | 10/22/2026 | 1 | 6,478,341 | 3453.49 | 1,203,676 | | | 4,779,253 | | 4,779,253 | 1,635,567 | | | | 46,494 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB179SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/10/2020 | 11/06/2026 | 1 | 1,417,269 | .3509 | 272,579 | | | 1,011,878 | | 1,011,878 | 350,518 | | | | 10,272 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17ASF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/20/2020 | 11/20/2026 | 1 | 6,179,954 | 3557.54 | 1,132,168 | | | 4,283,239 | | 4,283,239 | 1,498,256 | | | | 45,200 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17DSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/08/2021 | 01/08/2027 | 1 | 8,870,265 | 3824.68 | 1,676,480 | | | 5,223,744 | | 5,223,744 | 1,931,270 | | | | 66,880 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17RSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2021 | 12/22/2027 | 1 | 26,399,848 | 4696.56 | 5,493,808 | | | 9,549,432 | | 9,549,432 | 4,005,939 | | | | 237,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC134SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2020 | 08/21/2026 | 1 | 8,454,836 | 3397.16 | 1,521,025 | | | 6,411,604 | | 6,411,604 | 2,179,073 | | | | 58,124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC139SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2020 | 09/08/2026 | 1 | 9,295,377 | 3331.84 | 1,756,826 | | | 7,374,471 | | 7,374,471 | 2,476,375 | | | | 64,730 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC13HSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/08/2020 | 10/08/2026 | 1 | 11,458,723 | 3446.83 | 2,149,656 | | | 8,474,641 | | 8,474,641 | 2,906,797 | | | | 81,468 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD130SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2020 | 12/22/2026 | 1 | 4,727,755 | 3687.26 | 847,214 | | | 3,027,920 | | 3,027,920 | 1,087,276 | | | | 35,280 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13X$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2021 | 09/08/2027 | 1 | 28,407,541 | 4514.07 | 5,567,878 | | | 11,270,390 | | 11,270,390 | 4,650,489 | | | | 243,533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF138S4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/25/2021 | 10/22/2027 | 1 | 1,540,721 | .4545 | 317,494 | | | 606,112 | | 606,112 | 248,939 | | | | 13,476 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF13BSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2021 | 11/08/2027 | 1 | 49,054,416 | 4701.7 | 9,850,127 | | | 17,526,236 | | 17,526,236 | 7,425,279 | | | | 432,323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF13RSU | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/11/2022 | 01/07/2028 | 1 | 2,118,695 | .4677 | 451,265 | | | 781,313 | | 781,313 | 324,898 | | | | 19,160 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF13US8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/21/2022 | 01/21/2028 | 1 | 25,981,269 | 4397.94 | 5,549,599 | | | 11,438,829 | | 11,438,829 | 4,467,393 | | | | 236,329 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2022 | 06/08/2028 | 1 | 33,097,472 | 4115.77 | 8,261,129 | | | 17,706,465 | | 17,706,465 | 6,380,607 | | | | 317,908 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/22/2024 | 02/22/2030 | 1 | 50,694,110 | 5087.03 | | 13,940,880 | | 18,044,740 | | 18,044,740 | 4,103,860 | | | | 589,012 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00A$K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/22/2024 | 03/22/2030 | 1 | 33,957,679 | 5234.18 | | 9,372,319 | | 11,265,199 | | 11,265,199 | 1,892,880 | | | | 397,345 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH13KSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2022 | 11/08/2028 | 1 | 31,099,786 | 3828.11 | 8,919,419 | | | 20,111,479 | | 20,111,479 | 6,737,958 | | | | 315,229 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI131SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 30,386,440 | 4117.86 | 7,821,470 | | | 16,945,982 | | 16,945,982 | 5,898,785 | | | | 317,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13HSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2023 | 04/20/2029 | 1 | 5,898,319 | 4133.52 | 1,498,173 | | | 3,298,353 | | 3,298,353 | 1,140,970 | | | | 62,950 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13TSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2023 | 06/08/2029 | 1 | 33,674,511 | 4293.93 | 8,755,373 | | | 17,386,117 | | 17,386,117 | 6,136,434 | | | | 364,650 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13XSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 27,800,868 | 4381.89 | 7,425,612 | | | 13,712,274 | | 13,712,274 | 4,900,854 | | | | 302,275 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ131SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 22,662,139 | 4398.95 | 6,261,549 | | | 11,105,779 | | 11,105,779 | 3,974,113 | | | | 247,400 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ138SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2023 | 08/08/2029 | 1 | 36,696,177 | 4499.38 | 10,300,617 | | | 17,127,044 | | 17,127,044 | 6,183,289 | | | | 404,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2029 | 1 | 34,970,398 | 4308.5 | 10,263,812 | | | 18,292,598 | | 18,292,598 | 6,362,590 | | | | 391,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2029 | 1 | 22,607,754 | 4224.16 | 6,655,723 | | | 12,400,204 | | 12,400,204 | 4,244,788 | | | | 254,350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13VSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 34,895,477 | 4382.78 | 9,704,432 | | | 17,649,382 | | 17,649,382 | 6,169,287 | | | | 394,396 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2030 | 1 | 29,711,946 | 5307.01 | | 8,444,135 | | 9,694,134 | | 9,694,134 | 1,249,999 | | | | 352,930 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/24/2024 | 12/21/2029 | 1 | 5,289,000 | 6471.76 | | 876,387 | | 1,012,473 | | 1,012,473 | 136,086 | | | | 60,463 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2030 | 1 | 35,557,747 | 5010.6 | | 10,375,750 | | 13,350,310 | | 13,350,310 | 2,974,559 | | | | 419,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 32,415,244 | 5202.39 | | 9,257,794 | | 11,030,304 | | 11,030,304 | 1,772,511 | | | | 380,906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 44,820,590 | 5346.99 | | 12,693,191 | | 14,302,193 | | 14,302,193 | 1,609,002 | | | | 534,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/21/2030 | 1 | 39,233,649 | 5464.62 | | 11,024,655 | | 11,895,290 | | 11,895,290 | 870,634 | | | | 469,413 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/08/2024 | 05/08/2030 | 1 | 36,215,740 | 5187.67 | | 10,267,162 | | 12,460,940 | | 12,460,940 | 2,193,778 | | | | 428,720 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 24,911,888 | 5564.41 | | 6,957,890 | | 7,194,954 | | 7,194,954 | 237,064 | | | | 300,262 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 35,087,180 | 5319.31 | | 9,498,100 | | 11,566,972 | | 11,566,972 | 2,068,872 | | | | 424,596 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2030 | 1 | 27,883,444 | 5572.85 | | 7,832,459 | | 7,978,112 | | 7,978,112 | 145,652 | | | | 334,967 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2030 | 1 | 31,320,602 | 5570.64 | | 8,309,356 | | 9,102,245 | | 9,102,245 | 792,889 | | | | 380,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/06/2030 | 1 | 32,571,655 | 5408.42 | | 8,514,231 | | 10,338,501 | | 10,338,501 | 1,824,271 | | | | 396,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05US1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 22,136,547 | 5702.55 | | 5,821,912 | | 6,068,360 | | 6,068,360 | 246,448 | | | | 270,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA216SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/24/2024 | 09/20/2030 | 1 | 2,885,490 | 5703 | | 771,832 | | 796,720 | | 796,720 | 24,888 | | | | 35,267 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/08/2021 | 10/08/2027 | 1 | 3,737,356 | 100 | 797,926 | | | 1,154,934 | | 1,154,934 | 375,646 | | | | 32,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2022 | 02/08/2028 | 1 | 1,368,385 | 100 | 296,119 | | | 451,804 | | 451,804 | 141,658 | | | | 12,539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2022 | 04/07/2028 | 1 | 1,698,686 | 100 | 431,466 | | | 605,544 | | 605,544 | 174,963 | | | | 15,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2022 | 07/21/2028 | 1 | 1,806,782 | 100 | 487,831 | | | 914,755 | | 914,755 | 245,585 | | | | 17,629 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0130$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/22/2028 | 1 | 1,768,754 | 100 | 536,463 | | | 1,048,383 | | 1,048,383 | 264,446 | | | | 17,645 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 4,195,479 | 100 | 1,178,510 | | | 1,886,076 | | 1,886,076 | 524,971 | | | | 43,810 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2023 | 03/22/2029 | 1 | 2,503,986 | 100 | 696,108 | | | 1,322,872 | | 1,322,872 | 341,444 | | | | 26,490 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/06/2023 | 04/06/2029 | 1 | 2,233,000 | 100 | 602,240 | | | 1,097,051 | | 1,097,051 | 285,071 | | | | 23,731 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 2,820,242 | 100 | 820,126 | | | 1,242,654 | | 1,242,654 | 323,849 | | | | 30,788 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2023 | 09/07/2029 | 1 | 4,226,197 | 100 | 1,226,020 | | | 1,879,676 | | 1,879,676 | 479,825 | | | | 46,965 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/22/2023 | 11/21/2029 | 1 | 2,214,483 | 100 | 643,529 | | | 995,828 | | 995,828 | 244,710 | | | | 25,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2030 | 1 | 4,318,257 | 100 | | 1,223,794 | | 1,655,059 | | 1,655,059 | 431,265 | | | | 49,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2024 | 02/08/2030 | 1 | 4,480,036 | 100 | | 1,295,178 | | 1,644,504 | | 1,644,504 | 349,325 | | | | 51,868 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/22/2030 | 1 | 4,274,000 | 100 | | 1,233,049 | | 1,385,825 | | 1,385,825 | 152,776 | | | | 50,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2019 | 11/07/2025 | 1 | 1,724,000 | 100 | 308,596 | | | 1,099,728 | | 1,099,728 | 327,051 | | | | 9,058 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2020 | 04/08/2026 | 1 | 2,025,000 | 100 | 424,845 | | | 1,958,147 | | 1,958,147 | 455,261 | | | | 12,485 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/22/2020 | 09/22/2026 | 1 | 1,432,539 | 100 | 297,252 | | | 929,394 | | 929,394 | 247,474 | | | | 10,074 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/21/2022 | 10/20/2028 | 1 | 1,328,863 | 100 | 416,067 | | | 797,599 | | 797,599 | 195,385 | | | | 13,384 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/08/2022 | 11/08/2028 | 1 | 2,946,267 | 100 | 901,558 | | | 1,612,171 | | 1,612,171 | 412,660 | | | | 29,864 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/22/2029 | 1 | 3,302,823 | 100 | 929,084 | | | 1,579,023 | | 1,579,023 | 415,204 | | | | 34,640 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2023 | 03/08/2029 | 1 | 2,296,000 | 100 | 663,544 | | | 1,110,302 | | 1,110,302 | 290,256 | | | | 24,185 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 6,002,601 | 100 | 1,758,162 | | | 2,477,586 | | 2,477,586 | 637,686 | | | | 66,148 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2029 | 1 | 3,940,640 | 100 | 1,192,044 | | | 1,779,321 | | 1,779,321 | 444,138 | | | | 43,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/22/2023 | 09/21/2029 | 1 | 2,778,316 | 100 | 838,774 | | | 1,329,591 | | 1,329,591 | 324,485 | | | | 30,994 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2029 | 1 | 2,661,628 | 100 | 832,025 | | | 1,410,751 | | 1,410,751 | 328,841 | | | | 29,945 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 1,999,460 | 100 | 578,844 | | | 848,519 | | 848,519 | 207,816 | | | | 22,773 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2030 | 1 | 2,152,426 | 100 | | 624,204 | | 823,441 | | 823,441 | 199,237 | | | | 24,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2024 | 02/22/2030 | 1 | 3,908,267 | 100 | | 1,118,546 | | 1,375,569 | | 1,375,569 | 257,023 | | | | 45,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/08/2030 | 1 | 3,842,114 | 100 | | 1,084,629 | | 1,272,216 | | 1,272,216 | 187,587 | | | | 44,800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/22/2021 | 01/22/2027 | 1 | 1,307,007 | 100 | 278,000 | | | 503,091 | | 503,091 | 167,449 | | | | 9,937 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/08/2021 | 04/08/2027 | 1 | 1,856,960 | 100 | 402,218 | | | 617,411 | | 617,411 | 207,629 | | | | 14,741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/07/2021 | 05/07/2027 | 1 | 1,931,434 | 100 | 413,906 | | | 595,831 | | 595,831 | 209,532 | | | | 15,572 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/21/2021 | 05/21/2027 | 1 | 1,892,375 | 100 | 397,020 | | | 614,948 | | 614,948 | 198,080 | | | | 15,369 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0400$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2021 | 06/08/2027 | 1 | 2,285,171 | 100 | 469,603 | | | 686,443 | | 686,443 | 244,267 | | | | 18,732 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2021 | 06/22/2027 | 1 | 1,763,571 | 100 | 373,524 | | | 534,714 | | 534,714 | 177,277 | | | | 14,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/08/2021 | 07/08/2027 | 1 | 1,810,304 | 100 | 379,802 | | | 554,404 | | 554,404 | 178,339 | | | | 15,064 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/06/2021 | 08/06/2027 | 1 | 2,123,317 | 100 | 437,191 | | | 611,371 | | 611,371 | 206,191 | | | | 17,921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2021 | 09/08/2027 | 1 | 3,678,744 | 100 | 759,293 | | | 1,023,725 | | 1,023,725 | 332,449 | | | | 31,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2021 | 09/22/2027 | 1 | 2,760,451 | 100 | 575,002 | | | 831,194 | | 831,194 | 272,473 | | | | 23,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/22/2021 | 10/22/2027 | 1 | 3,247,295 | 100 | 698,818 | | | 904,255 | | 904,255 | 299,696 | | | | 28,404 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2021 | 11/08/2027 | 1 | 3,296,000 | 100 | 699,741 | | | 809,603 | | 809,603 | 276,867 | | | | 29,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2021 | 12/22/2027 | 1 | 2,887,992 | 100 | 644,889 | | | 803,125 | | 803,125 | 258,054 | | | | 25,941 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/07/2022 | 01/07/2028 | 1 | 1,940,707 | 100 | 437,435 | | | 540,215 | | 540,215 | 165,440 | | | | 17,550 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/22/2022 | 02/22/2028 | 1 | 2,494,588 | 100 | 577,248 | | | 923,327 | | 923,327 | 280,194 | | | | 22,990 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2022 | 03/08/2028 | 1 | 1,487,689 | 100 | 355,706 | | | 630,580 | | 630,580 | 185,472 | | | | 13,793 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/22/2028 | 1 | 2,326,581 | 100 | 581,645 | | | 770,485 | | 770,485 | 223,231 | | | | 21,691 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/22/2028 | 1 | 1,710,000 | 100 | 394,668 | | | 555,473 | | 555,473 | 160,494 | | | | 15,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/06/2022 | 05/08/2028 | 1 | 1,433,332 | 100 | 390,153 | | | 649,208 | | 649,208 | 176,413 | | | | 13,608 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2022 | 06/08/2028 | 1 | 2,210,432 | 100 | 593,943 | | | 975,791 | | 975,791 | 271,748 | | | | 21,232 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/08/2022 | 08/08/2028 | 1 | 2,312,381 | 100 | 618,793 | | | 1,028,703 | | 1,028,703 | 274,906 | | | | 22,708 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2022 | 09/08/2028 | 1 | 2,612,868 | 100 | 741,532 | | | 1,327,927 | | 1,327,927 | 335,873 | | | | 25,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/07/2022 | 10/06/2028 | 1 | 2,434,518 | 100 | 752,266 | | | 1,515,790 | | 1,515,790 | 373,024 | | | | 24,403 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/08/2028 | 1 | 1,727,527 | 100 | 505,647 | | | 870,236 | | 870,236 | 225,423 | | | | 17,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/06/2023 | 01/08/2029 | 1 | 1,258,722 | 100 | 365,785 | | | 644,843 | | 644,843 | 169,190 | | | | 13,015 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/20/2023 | 01/22/2029 | 1 | 1,552,443 | 100 | 431,734 | | | 749,179 | | 749,179 | 194,034 | | | | 16,124 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2023 | 04/20/2029 | 1 | 2,863,427 | 100 | 774,557 | | | 1,346,800 | | 1,346,800 | 329,507 | | | | 30,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2023 | 05/08/2029 | 1 | 1,943,844 | 100 | 527,754 | | | 941,252 | | 941,252 | 234,820 | | | | 20,858 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2023 | 05/22/2029 | 1 | 2,850,902 | 100 | 790,555 | | | 1,341,224 | | 1,341,224 | 336,583 | | | | 30,718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2023 | 06/08/2029 | 1 | 3,563,904 | 100 | 983,638 | | | 1,584,886 | | 1,584,886 | 407,090 | | | | 38,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2023 | 06/22/2029 | 1 | 5,038,471 | 100 | 1,423,872 | | | 2,214,781 | | 2,214,781 | 558,303 | | | | 54,783 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/20/2029 | 1 | 1,524,299 | 100 | 435,645 | | | 607,892 | | 607,892 | 158,582 | | | | 16,707 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/08/2029 | 1 | 2,284,426 | 100 | 707,030 | | | 1,135,963 | | 1,135,963 | 270,791 | | | | 25,604 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0401$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2023 | 11/08/2029 | 1 | 3,209,760 | 100 | 930,509 | | | 1,595,976 | | 1,595,976 | 372,743 | | | | 36,277 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/21/2029 | 1 | 2,256,000 | 100 | 654,240 | | | 850,142 | | 850,142 | 216,673 | | | | 25,790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$1 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/08/2020 | 07/08/2026 | 1 | 1,253,033 | 100 | 255,619 | | | 878,976 | | 878,976 | 233,652 | | | | 8,335 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$3 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/22/2020 | 07/22/2026 | 1 | 709,629 | 100 | 141,997 | | | 459,170 | | 459,170 | 125,840 | | | | 4,771 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$5 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/21/2020 | 08/21/2026 | 1 | 1,245,000 | 100 | 262,073 | | | 749,341 | | 749,341 | 209,981 | | | | 8,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$7 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/22/2021 | 07/22/2027 | 1 | 1,971,773 | 100 | 408,157 | | | 600,906 | | 600,906 | 198,552 | | | | 16,521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$9 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/20/2021 | 08/20/2027 | 1 | 1,833,137 | 100 | 384,042 | | | 551,666 | | 551,666 | 180,907 | | | | 15,575 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$D | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 11/22/2021 | 11/22/2027 | 1 | 2,777,002 | 100 | 608,719 | | | 730,432 | | 730,432 | 243,443 | | | | 24,625 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$F | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/08/2021 | 12/08/2027 | 1 | 3,185,928 | 100 | 696,125 | | | 860,968 | | 860,968 | 281,964 | | | | 28,447 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$H | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 01/21/2022 | 01/21/2028 | 1 | 2,044,575 | 100 | 465,141 | | | 708,049 | | 708,049 | 211,673 | | | | 18,598 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$J | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 1,326,056 | 100 | 358,035 | | | 529,794 | | 529,794 | 150,774 | | | | 12,508 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$L | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 05/20/2022 | 05/22/2028 | 1 | 1,826,984 | 100 | 488,170 | | | 914,902 | | 914,902 | 245,505 | | | | 17,437 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$N | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/08/2022 | 07/07/2028 | 1 | 2,175,314 | 100 | 582,984 | | | 1,144,544 | | 1,144,544 | 299,854 | | | | 21,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$P | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/22/2022 | 08/22/2028 | 1 | 2,716,107 | 100 | 745,571 | | | 1,255,048 | | 1,255,048 | 336,645 | | | | 26,805 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$R | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 11/22/2022 | 11/22/2028 | 1 | 1,781,341 | 100 | 542,240 | | | 882,304 | | 882,304 | 229,752 | | | | 18,140 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$T | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/22/2022 | 12/22/2028 | 1 | 1,579,638 | 100 | 464,729 | | | 857,829 | | 857,829 | 219,254 | | | | 16,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2024 | 05/08/2030 | 1 | 4,404,260 | 100 | | 1,299,257 | | 1,492,405 | | 1,492,405 | 193,149 | | | | 52,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2024 | 04/22/2030 | 1 | 4,521,262 | 100 | | 1,386,219 | | 1,675,013 | | 1,675,013 | 288,794 | | | | 53,313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/21/2030 | 1 | 3,100,956 | 100 | | 903,619 | | 1,018,435 | | 1,018,435 | 114,816 | | | | 37,102 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/07/2030 | 1 | 4,346,938 | 100 | | 1,287,563 | | 1,442,884 | | 1,442,884 | 155,320 | | | | 51,835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 2,126,777 | 100 | | 629,101 | | 690,520 | | 690,520 | 61,419 | | | | 25,263 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 2,745,000 | 100 | | 803,462 | | 910,377 | | 910,377 | 106,915 | | | | 32,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2030 | 1 | 1,821,000 | 100 | | 518,985 | | 614,438 | | 614,438 | 95,453 | | | | 22,036 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0402$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2024 | 07/22/2030 | 1 | 1,445,010 | 100 | | 421,943 | | 420,657 | | 420,657 | (1,286) | | | | 17,417 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05PS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2030 | 1 | 2,230,000 | 6775.78 | | 388,689 | | 404,075 | | 404,075 | 15,386 | | | | 26,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$U | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2030 | 1 | 4,218,181 | 100 | | 1,169,280 | | 1,258,811 | | 1,258,811 | 89,531 | | | | 51,212 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2030 | 1 | 1,357,865 | 100 | | 375,042 | | 446,455 | | 446,455 | 71,413 | | | | 16,432 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 3,362,000 | 100 | | 907,404 | | 1,074,470 | | 1,074,470 | 167,067 | | | | 40,959 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0131$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 2,425,982 | 100 | | 640,217 | | 750,620 | | 750,620 | 110,403 | | | | 29,556 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/20/2030 | 1 | 1,945,303 | 100 | | 514,144 | | 534,867 | | 534,867 | 20,723 | | | | 23,776 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2030 | 1 | 2,066,400 | 100 | | 602,149 | | 658,735 | | 658,735 | 56,586 | | | | 24,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/20/2030 | 1 | 2,111,225 | 100 | | 569,186 | | 595,919 | | 595,919 | 26,732 | | | | 25,804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159$J | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/08/2024 | 1 | 26,451 | 4308.5 | 1,286 | | | 2,272 | | 2,272 | 518 | | | | 20 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8159$V | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/06/2023 | 10/08/2024 | 1 | 550,052 | 4308.5 | 33,003 | | | 61,523 | | 61,523 | 15,248 | | | | 407 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815BS$ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/08/2023 | 12/06/2024 | 1 | 53,272 | 4604.37 | 3,836 | | | 8,084 | | 8,084 | 3,476 | | | | 114 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815CS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 12/22/2023 | 12/20/2024 | 1 | 89,576 | 4754.63 | 5,455 | | | 10,098 | | 10,098 | 4,588 | | | | 211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815DS$ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 41,624 | 4850.43 | 1,898 | | | 3,057 | | 3,057 | 1,159 | | | | 116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815DSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 234,024 | 4850.43 | 14,720 | | | 27,132 | | 27,132 | 12,412 | | | | 654 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815DSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 12,624 | 4850.43 | 896 | | | 1,838 | | 1,838 | 942 | | | | 35 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815DSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 326,861 | 4850.43 | 24,090 | | | 51,868 | | 51,868 | 27,778 | | | | 913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ES$ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/29/2024 | 01/22/2025 | 1 | 15,300 | 4862 | 1,317 | | | 3,115 | | 3,115 | 1,798 | | | | 43 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FS$ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 102,712 | 4997.91 | 8,268 | | | 18,035 | | 18,035 | 9,767 | | | | 306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 153,729 | 4997.91 | 8,102 | | | 13,410 | | 13,410 | 5,309 | | | | 459 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 58,566 | 4997.91 | 3,631 | | | 6,453 | | 6,453 | 2,822 | | | | 175 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 65,028 | 4997.91 | 4,552 | | | 8,746 | | 8,746 | 4,194 | | | | 194 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815FSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 19,507 | 4997.91 | 1,455 | | | 2,968 | | 2,968 | 1,513 | | | | 58 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 24,394 | 5087.03 | 1,147 | | | 1,770 | | 1,770 | 624 | | | | 77 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 114,302 | 5087.03 | 6,641 | | | 10,865 | | 10,865 | 4,224 | | | | 359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 55,956 | 5087.03 | 3,805 | | | 6,647 | | 6,647 | 2,842 | | | | 176 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815HSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/22/2024 | 02/21/2025 | 1 | 22,639 | 5087.03 | 1,800 | | | 3,493 | | 3,493 | 1,693 | | | | 71 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISA | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 129,759 | 5123.69 | 7,254 | | | 11,521 | | 11,521 | 4,267 | | | | 427 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 205,140 | 5123.69 | 13,108 | | | 21,625 | | 21,625 | 8,516 | | | | 675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/07/2025 | 1 | 381,899 | 5123.69 | 26,007 | | | 43,880 | | 43,880 | 17,873 | | | | 1,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05A$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 114,766 | 4556.62 | 6,897 | | | 12,652 | | 12,652 | 4,431 | | | | 219 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05BS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/22/2024 | 1 | 50,038 | 4556.62 | 4,058 | | | 10,718 | | 10,718 | 5,393 | | | | 95 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05CSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 684,443 | 4604.37 | 37,371 | | | 65,876 | | 65,876 | 23,167 | | | | 1,466 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05CSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2023 | 12/06/2024 | 1 | 92,679 | 4604.37 | 5,737 | | | 10,698 | | 10,698 | 4,026 | | | | 199 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05I5V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 59,540 | 4997.91 | 2,727 | | | 4,336 | | 4,336 | 1,609 | | | | 178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05I5W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 134,469 | 4997.91 | 10,677 | | | 23,576 | | 23,576 | 12,899 | | | | 401 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05K5K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 254,314 | 5123.69 | 11,292 | | | 17,155 | | 17,155 | 5,863 | | | | 837 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 233,126 | 5234.18 | 8,089 | | | 11,512 | | 11,512 | 3,423 | | | | 800 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 61,310 | 5234.18 | 3,397 | | | 5,200 | | 5,200 | 1,803 | | | | 210 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 10,289 | 5234.18 | 680 | | | 1,088 | | 1,088 | 408 | | | | 35 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 115,243 | 4224.16 | 5,877 | | | 10,319 | | 10,319 | 2,111 | | | | 141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 11,402 | 4224.16 | 691 | | | 1,265 | | 1,265 | 277 | | | | 14 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17LSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 60,301 | 4224.16 | 4,523 | | | 9,082 | | 9,082 | 2,277 | | | | 74 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 93,022 | 4382.78 | 4,698 | | | 8,247 | | 8,247 | 2,123 | | | | 152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17MSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 153,640 | 4382.78 | 9,065 | | | 16,629 | | 16,629 | 4,563 | | | | 251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSV | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 280,480 | 4308.5 | 20,643 | | | 42,420 | | 42,420 | 12,039 | | | | 208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSW | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 57,957 | 4308.5 | 4,938 | | | 12,035 | | 12,035 | 4,278 | | | | 43 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/08/2023 | 11/08/2024 | 1 | 203,852 | 4382.78 | 14,698 | | | 30,532 | | 30,532 | 9,539 | | | | 333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSC | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/08/2023 | 11/08/2024 | 1 | 49,430 | 4382.78 | 4,058 | | | 10,294 | | 10,294 | 4,003 | | | | 81 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00US1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/22/2023 | 12/20/2024 | 1 | 250,106 | 4754.63 | 12,430 | | | 21,209 | | 21,209 | 8,640 | | | | 589 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00USJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/22/2023 | 12/20/2024 | 1 | 221,405 | 4754.63 | 11,889 | | | 20,787 | | 20,787 | 8,757 | | | | 521 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00WSM | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/08/2024 | 01/08/2025 | 1 | 204,341 | 4763.54 | 10,851 | | | 18,598 | | 18,598 | 7,748 | | | | 535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 174,748 | 5346.99 | 12,494 | | | 18,252 | | 18,252 | 5,758 | | | | 722 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSB | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/22/2024 | 05/22/2025 | 1 | 62,912 | 5307.01 | 4,819 | | | 7,465 | | 7,465 | 2,646 | | | | 252 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 22,327 | 5307.01 | 1,424 | | | 2,026 | | 2,026 | 601 | | | | 89 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSR | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 41,706 | 5187.67 | 2,027 | | | 2,969 | | 2,969 | 942 | | | | 162 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S5 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 338,289 | 5307.01 | 17,084 | | | 23,286 | | 23,286 | 6,203 | | | | 1,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSQ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/22/2025 | 1 | 317,225 | 5010.6 | 19,256 | | | 31,342 | | 31,342 | 12,087 | | | | 1,186 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815MST | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 179,616 | 5187.67 | | 11,046 | | 17,091 | | 17,091 | 6,045 | | | | 697 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 80,234 | 5187.67 | | 5,311 | | 8,436 | | 8,436 | 3,124 | | | | 311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/08/2025 | 1 | 82,792 | 5187.67 | | 4,562 | | 6,867 | | 6,867 | 2,305 | | | | 321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/07/2024 | 06/06/2025 | 1 | 705,338 | 5346.99 | | 35,126 | | 46,370 | | 46,370 | 11,244 | | | | 2,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSG | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2025 | 1 | 121,597 | 5202.39 | | 7,417 | | 11,311 | | 11,311 | 3,894 | | | | 439 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 203,740 | 5010.6 | | 8,618 | | 13,003 | | 13,003 | 4,384 | | | | 762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LSA | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/22/2024 | 05/22/2025 | 1 | 702,532 | 5307.01 | | 47,842 | | 70,694 | | 70,694 | 22,852 | | | | 2,813 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 174,501 | 5202.39 | | 14,396 | | 24,312 | | 24,312 | 9,916 | | | | 630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921SSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 223,463 | 5010.6 | | 14,480 | | 24,151 | | 24,151 | 9,671 | | | | 835 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSN | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 17,503 | 5464.62 | | 1,348 | | 1,766 | | 1,766 | 419 | | | | 74 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 343,975 | 5202.39 | | 16,855 | | 24,853 | | 24,853 | 7,998 | | | | 1,241 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150S4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/22/2024 | 05/22/2025 | 1 | 164,267 | 5307.01 | | 6,883 | | 9,107 | | 9,107 | 2,225 | | | | 658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8150SW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/21/2024 | 06/20/2025 | 1 | 1,354,604 | 5464.62 | | 66,240 | | 80,550 | | 80,550 | 14,310 | | | | 5,749 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2025 | 1 | 255,346 | 5202.39 | | 11,235 | | 16,154 | | 16,154 | 4,919 | | | | 921 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 93,500 | 5464.62 | | 5,414 | | 6,863 | | 6,863 | 1,449 | | | | 397 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 04/08/2024 | 04/08/2025 | 1 | 22,260 | 5202.39 | | 1,632 | | 2,671 | | 2,671 | 1,039 | | | | 80 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 198,486 | 5464.62 | | 13,299 | | 17,170 | | 17,170 | 3,872 | | | | 842 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSJ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 427,572 | 5346.99 | | 25,483 | | 35,287 | | 35,287 | 9,803 | | | | 1,766 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00IS8 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/08/2024 | 05/08/2025 | 1 | 27,968 | 5187.67 | | 2,084 | | 3,560 | | 3,560 | 1,477 | | | | 109 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSK | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 159,254 | 5346.99 | | 10,606 | | 15,124 | | 15,124 | 4,517 | | | | 658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2025 | 1 | 118,201 | 5570.64 | | 5,993 | | 6,830 | | 6,830 | 838 | | | | 559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 28,026 | 5408.42 | | 1,749 | | 2,275 | | 2,275 | 526 | | | | 136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2025 | 1 | 201,998 | 5572.85 | | 12,382 | | 14,551 | | 14,551 | 2,169 | | | | 886 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SE | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 256,215 | 5564.41 | | 15,783 | | 18,868 | | 18,868 | 3,085 | | | | 1,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 245,338 | 5702.55 | | 16,855 | | 18,268 | | 18,268 | 1,413 | | | | 1,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 310,259 | 5572.85 | | 21,191 | | 24,976 | | 24,976 | 3,785 | | | | 1,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 293,092 | 5572.85 | | 13,394 | | 15,540 | | 15,540 | 2,145 | | | | 1,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SD | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 319,952 | 5564.41 | | 14,558 | | 17,107 | | 17,107 | 2,549 | | | | 1,438 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI000SF | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 63,755 | 5564.41 | | 4,399 | | 5,279 | | 5,279 | 880 | | | | 287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 223,512 | 5570.64 | | 10,326 | | 11,770 | | 11,770 | 1,443 | | | | 1,056 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 112,782 | 5570.64 | | 7,353 | | 8,659 | | 8,659 | 1,306 | | | | 533 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 263,923 | 5570.64 | | 18,475 | | 22,133 | | 22,133 | 3,658 | | | | 1,247 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 175,306 | 5702.55 | | 10,641 | | 11,396 | | 11,396 | 755 | | | | 867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S8N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 981,527 | 5408.42 | | 45,150 | | 56,125 | | 56,125 | 10,975 | | | | 4,757 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S8Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 371,631 | 5408.42 | | 24,416 | | 32,123 | | 32,123 | 7,707 | | | | 1,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD170SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 780,608 | 5570.64 | | 48,320 | | 56,419 | | 56,419 | 8,100 | | | | 3,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 65,368 | 5319.31 | | 3,007 | | 3,877 | | 3,877 | 870 | | | | 302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS7 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 195,295 | 5572.85 | | 15,565 | | 18,117 | | 18,117 | 2,552 | | | | 857 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SG | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 136,377 | 5564.41 | | 9,969 | | 11,944 | | 11,944 | 1,975 | | | | 613 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS3 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 123,264 | 5319.31 | | 8,863 | | 12,381 | | 12,381 | 3,519 | | | | 570 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/08/2025 | 1 | 525,869 | 5319.31 | | 33,182 | | 44,911 | | 44,911 | 11,729 | | | | 2,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S8R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 251,080 | 5408.42 | | 18,906 | | 25,949 | | 25,949 | 7,043 | | | | 1,217 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SH | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/22/2024 | 07/22/2025 | 1 | 63,749 | 5564.41 | | 5,145 | | 6,117 | | 6,117 | 972 | | | | 287 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S8O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 56,402 | 5408.42 | | 3,096 | | 3,931 | | 3,931 | 835 | | | | 273 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130S8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/22/2025 | 1 | 135,296 | 5570.64 | | 9,998 | | 12,081 | | 12,081 | 2,082 | | | | 639 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/08/2024 | 07/08/2025 | 1 | 377,701 | 5572.85 | | 18,885 | | 22,005 | | 22,005 | 3,120 | | | | 1,657 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX8156SE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/22/2023 | 06/20/2025 | 1 | 59,675 | 4381.89 | 6,970 | | | 13,540 | | 13,540 | 4,685 | | | | 253 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX821A$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/22/2022 | 11/22/2024 | 1 | 433,706 | 4003.58 | 70,304 | | | 193,496 | | 193,496 | 88,777 | | | | 826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/21/2023 | 07/22/2025 | 1 | 44,313 | 4536.34 | 6,058 | | | 13,780 | | 13,780 | 7,104 | | | | 199 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9211$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2026 | 1 | 309,723 | 4850.43 | | 39,149 | | 79,454 | | 79,454 | 40,305 | | | | 1,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05USM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2025 | 1 | 71,171 | 4192.63 | 8,384 | | | 17,865 | | 17,865 | 5,400 | | | | 285 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB052S9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2025 | 1 | 27,635 | 4387.55 | 2,788 | | | 4,727 | | 4,727 | 1,348 | | | | 131 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053SN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/08/2025 | 1 | 318,093 | 4457.49 | 29,137 | | | 47,247 | | 47,247 | 13,490 | | | | 1,542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB056SL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2025 | 1 | 129,672 | 4224.16 | 12,941 | | | 22,234 | | 22,234 | 5,307 | | | | 668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05JSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/20/2026 | 1 | 30,334 | 5087.03 | | 3,088 | | 4,468 | | 4,468 | 1,380 | | | | 179 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXC171SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2022 | 11/08/2024 | 1 | 24,613 | 3828.11 | 4,128 | | | 12,568 | | 12,568 | 5,419 | | | | 40 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH135S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2022 | 12/20/2024 | 1 | 14,985 | 3822.39 | 2,389 | | | 7,757 | | 7,757 | 3,309 | | | | 35 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI134S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2023 | 02/21/2025 | 1 | 20,331 | 3991.05 | 2,285 | | | 4,808 | | 4,808 | 1,126 | | | | 64 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 237,409 | 5464.62 | | 29,795 | | 35,482 | | 35,482 | 5,687 | | | | 1,560 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921V5T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 59,548 | 5307.01 | | 7,372 | | 9,828 | | 9,828 | 2,456 | | | | 381 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921USM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 642,496 | 5187.67 | | 81,790 | | 120,959 | | 120,959 | 39,169 | | | | 4,067 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 122,917 | 5346.99 | | 13,804 | | 17,514 | | 17,514 | 3,710 | | | | 798 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13JSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 58,113 | 5464.62 | | 5,015 | | 5,797 | | 5,797 | 782 | | | | 382 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13RSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2026 | 1 | 279,883 | 5564.41 | | 37,056 | | 41,039 | | 41,039 | 3,982 | | | | 1,882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM136SX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 09/22/2026 | 1 | 4,419 | 5702.55 | | 548 | | 591 | | 591 | 43 | | | | 31 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13NSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2026 | 1 | 13,788 | 5572.85 | | 1,661 | | 1,832 | | 1,832 | 171 | | | | 92 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA212SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 116,069 | 5319.31 | | 15,518 | | 21,815 | | 21,815 | 6,297 | | | | 790 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/06/2024 | 09/08/2026 | 1 | 134,822 | 5408.42 | | 16,448 | | 21,669 | | 21,669 | 5,221 | | | | 939 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05USM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 20,606 | 5702.55 | | 2,184 | | 2,318 | | 2,318 | 134 | | | | 145 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM130SB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2024 | 08/21/2026 | 1 | 26,043 | 5570.64 | | 2,714 | | 3,073 | | 3,073 | 359 | | | | 179 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX150KS3 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 1,786,952 | 4271.78 | 454,958 | | | 854,371 | | 854,371 | 314,720 | | | | 16,855 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX621I5K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/06/2020 | 11/06/2026 | 1 | 520,011 | 3509.44 | 94,902 | | | 371,223 | | 371,223 | 128,122 | | | | 3,769 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX7151S8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/25/2020 | 08/21/2026 | 1 | 301,149 | 3397 | 56,715 | | | 228,735 | | 228,735 | 78,086 | | | | 2,070 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX7159S0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2021 | 03/08/2027 | 1 | 484,234 | 3821.35 | 98,687 | | | 287,117 | | 287,117 | 104,053 | | | | 3,779 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715A5G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2021 | 04/08/2027 | 1 | 290,222 | 4097.17 | 56,709 | | | 145,296 | | 145,296 | 55,757 | | | | 2,304 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX715BSI | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2021 | 04/22/2027 | 1 | 390,047 | 4134.98 | 76,644 | | | 191,113 | | 191,113 | 73,770 | | | | 3,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX721RSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/24/2022 | 05/22/2028 | 1 | 163,361 | 3901 | 40,659 | | | 98,694 | | 98,694 | 34,127 | | | | 1,559 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9055SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 12/08/2020 | 12/08/2026 | 1 | 333,124 | 3702.25 | 60,129 | | | 210,714 | | 210,714 | 76,131 | | | | 2,464 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9057S3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 01/22/2021 | 01/22/2027 | 1 | 388,438 | 3841.47 | 73,920 | | | 226,516 | | 226,516 | 83,885 | | | | 2,953 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9057SI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/08/2021 | 02/08/2027 | 1 | 1,072,238 | 3915.59 | 209,944 | | | 598,022 | | 598,022 | 224,609 | | | | 8,234 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9057SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/22/2021 | 02/22/2027 | 1 | 245,354 | 3876.5 | 49,512 | | | 140,481 | | 140,481 | 52,180 | | | | 1,899 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9059S2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/22/2021 | 03/22/2027 | 1 | 703,763 | 3940.59 | 142,794 | | | 388,445 | | 388,445 | 145,648 | | | | 5,535 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX905C$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/07/2021 | 05/07/2027 | 1 | 270,468 | 4232.6 | 52,606 | | | 125,138 | | 125,138 | 49,621 | | | | 2,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905D$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2021 | 05/21/2027 | 1 | 577,457 | 4155.86 | 113,181 | | | 281,086 | | 281,086 | 109,237 | | | | 4,690 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905E$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/08/2021 | 06/08/2027 | 1 | 2,098,623 | 4227.26 | 403,775 | | | 978,880 | | 978,880 | 385,124 | | | | 17,203 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905F$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2021 | 06/22/2027 | 1 | 1,595,102 | 4246.44 | 308,333 | | | 736,751 | | 736,751 | 290,196 | | | | 13,168 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905H$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2021 | 07/08/2027 | 1 | 1,673,370 | 4320.82 | 320,450 | | | 739,648 | | 739,648 | 294,915 | | | | 13,925 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9051$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/22/2027 | 1 | 1,159,144 | 4367.48 | 220,121 | | | 498,921 | | 498,921 | 200,230 | | | | 9,712 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905J$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/06/2021 | 08/06/2027 | 1 | 636,720 | 4436.52 | 121,613 | | | 263,347 | | 263,347 | 107,064 | | | | 5,374 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905K$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2021 | 08/20/2027 | 1 | 1,499,264 | 4441.67 | 289,208 | | | 619,324 | | 619,324 | 251,034 | | | | 12,739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905K$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/24/2021 | 08/20/2027 | 1 | 270,272 | 4442 | 54,031 | | | 111,630 | | 111,630 | 45,251 | | | | 2,296 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905M$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2021 | 09/22/2027 | 1 | 540,934 | 4395.64 | 107,592 | | | 231,610 | | 231,610 | 92,281 | | | | 4,667 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905N$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/08/2021 | 10/08/2027 | 1 | 702,199 | 4391.34 | 144,653 | | | 302,749 | | 302,749 | 119,992 | | | | 6,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9050$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/22/2021 | 10/22/2027 | 1 | 1,029,767 | 4544.9 | 211,102 | | | 404,188 | | 404,188 | 164,972 | | | | 9,007 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905P$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2021 | 11/08/2027 | 1 | 466,053 | 4702 | 91,480 | | | 166,045 | | 166,045 | 69,863 | | | | 4,107 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905Q$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2021 | 11/22/2027 | 1 | 517,898 | 4682.94 | 107,464 | | | 187,289 | | 187,289 | 78,213 | | | | 4,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905R$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2021 | 12/08/2027 | 1 | 1,642,105 | 4701.21 | 340,737 | | | 589,212 | | 589,212 | 246,042 | | | | 14,662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905U$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/07/2022 | 01/07/2028 | 1 | 541,052 | 4677.03 | 115,136 | | | 198,896 | | 198,896 | 82,033 | | | | 4,893 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905V$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2022 | 01/21/2028 | 1 | 539,773 | 4398 | 113,723 | | | 236,974 | | 236,974 | 91,943 | | | | 4,910 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905W$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2022 | 02/08/2028 | 1 | 31,574 | 4521.54 | 6,842 | | | 12,900 | | 12,900 | 5,114 | | | | 289 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905X$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2022 | 02/22/2028 | 1 | 356,343 | 4304.76 | 77,362 | | | 166,567 | | 166,567 | 63,074 | | | | 3,284 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905Y$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/08/2028 | 1 | 3,482,854 | 4170.7 | 795,136 | | | 1,769,822 | | 1,769,822 | 651,034 | | | | 32,291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX905Z$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/22/2028 | 1 | 1,490,493 | 4511.61 | 350,117 | | | 618,010 | | 618,010 | 242,442 | | | | 13,896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ESP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 1,138,125 | 4604.37 | 309,229 | | | 514,033 | | 514,033 | 183,845 | | | | 12,963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA051$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2022 | 04/07/2028 | 1 | 2,656,154 | 4488.28 | 653,148 | | | 1,122,282 | | 1,122,282 | 436,784 | | | | 24,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA052$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2022 | 05/08/2028 | 1 | 830,712 | 4123.34 | 212,496 | | | 439,226 | | 439,226 | 158,399 | | | | 7,887 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA053$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2022 | 05/22/2028 | 1 | 792,987 | 3901.36 | 197,771 | | | 478,314 | | 478,314 | 165,323 | | | | 7,569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA054$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/22/2028 | 1 | 2,328,673 | 3759.89 | 587,059 | | | 1,531,069 | | 1,531,069 | 513,153 | | | | 22,483 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXA054$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 07/07/2028 | 1 | 442,465 | 3899.38 | 110,262 | | | 269,080 | | 269,080 | 92,361 | | | | 4,295 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA055S9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2022 | 07/21/2028 | 1 | 2,655,169 | 3961.63 | 649,189 | | | 1,561,216 | | 1,561,216 | 540,558 | | | | 25,907 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA055$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2022 | 08/08/2028 | 1 | 1,917,390 | 4140.06 | 473,787 | | | 1,019,887 | | 1,019,887 | 363,753 | | | | 18,829 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA056$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 08/22/2028 | 1 | 589,692 | 4137.99 | 151,728 | | | 314,555 | | 314,555 | 111,824 | | | | 5,820 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA056$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2022 | 08/22/2028 | 1 | 165,131 | 4138 | 42,322 | | | 88,084 | | 88,084 | 31,314 | | | | 1,630 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA057$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/08/2028 | 1 | 972,785 | 4006.18 | 254,286 | | | 561,411 | | 561,411 | 194,595 | | | | 9,658 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA058$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/22/2028 | 1 | 1,144,567 | 3757.99 | 313,726 | | | 762,906 | | 762,906 | 252,763 | | | | 11,418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA058$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/23/2022 | 09/22/2028 | 1 | 85,170 | 3758 | 21,865 | | | 56,770 | | 56,770 | 18,809 | | | | 850 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA059$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/06/2028 | 1 | 1,435,452 | 3639.66 | 404,797 | | | 1,025,982 | | 1,025,982 | 332,580 | | | | 14,389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/06/2028 | 1 | 1,108,982 | 3640 | 309,593 | | | 792,559 | | 792,559 | 256,929 | | | | 11,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/20/2028 | 1 | 1,729,950 | 3752.75 | 504,280 | | | 1,161,256 | | 1,161,256 | 382,813 | | | | 17,423 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05A$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2022 | 10/20/2028 | 1 | 101,928 | 3753 | 31,364 | | | 68,416 | | 68,416 | 22,554 | | | | 1,027 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05C$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/22/2028 | 1 | 2,754,960 | 4003.58 | 763,124 | | | 1,610,749 | | 1,610,749 | 551,527 | | | | 28,054 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05D$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/08/2028 | 1 | 710,537 | 3963.51 | 190,850 | | | 425,822 | | 425,822 | 144,598 | | | | 7,274 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05F$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/22/2028 | 1 | 729,516 | 3822.39 | 197,480 | | | 474,544 | | 474,544 | 157,016 | | | | 7,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05F$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2029 | 1 | 414,741 | 3895.08 | 109,077 | | | 259,522 | | 259,522 | 86,780 | | | | 4,288 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05F$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/10/2023 | 01/08/2029 | 1 | 209,570 | 3895 | 55,938 | | | 131,141 | | 131,141 | 43,851 | | | | 2,167 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05G$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2029 | 1 | 1,713,287 | 3972.61 | 437,231 | | | 1,028,777 | | 1,028,777 | 347,796 | | | | 17,795 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA051$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/22/2029 | 1 | 1,097,968 | 3991.05 | 294,146 | | | 655,338 | | 655,338 | 221,131 | | | | 11,516 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05K$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/08/2029 | 1 | 688,351 | 3992.01 | 184,065 | | | 411,435 | | 411,435 | 138,608 | | | | 7,251 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05M$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/22/2029 | 1 | 353,919 | 3936.97 | 90,851 | | | 218,522 | | 218,522 | 72,782 | | | | 3,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA050$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/06/2029 | 1 | 666,530 | 4105.02 | 166,766 | | | 376,149 | | 376,149 | 128,618 | | | | 7,084 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05R$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/20/2029 | 1 | 894,741 | 4134 | 228,175 | | | 498,288 | | 498,288 | 170,849 | | | | 9,549 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05S$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 331,550 | 4138.12 | 83,020 | | | 184,794 | | 184,794 | 63,222 | | | | 3,558 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA05U$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2029 | 1 | 931,647 | 4192.63 | 238,688 | | | 504,700 | | 504,700 | 174,017 | | | | 10,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 393,011 | 4536.34 | 106,742 | | | 178,507 | | 178,507 | 64,486 | | | | 4,308 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB052SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2029 | 1 | 755,490 | 4387.55 | 217,657 | | | 374,156 | | 374,156 | 131,276 | | | | 8,358 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB053SE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 1,875,809 | 4457.49 | 525,414 | | | 897,536 | | 897,536 | 317,802 | | | | 20,845 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB054SP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/21/2029 | 1 | 812,119 | 4320.06 | 230,967 | | | 419,441 | | 419,441 | 145,009 | | | | 9,060 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ASX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 972,146 | 4556.62 | 266,951 | | | 447,622 | | 447,622 | 158,937 | | | | 11,026 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05ESJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 4,384,076 | 4754.63 | 1,183,701 | | | 1,828,788 | | 1,828,788 | 666,894 | | | | 50,118 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05GS6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 151,420 | 4763.54 | 40,338 | | | 63,100 | | 63,100 | 22,762 | | | | 1,739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05HS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 500,693 | 4850.43 | 134,136 | | | 199,987 | | 199,987 | 65,852 | | | | 5,772 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB051SZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 2,047,036 | 4997.91 | 553,314 | | | 760,243 | | 760,243 | 206,930 | | | | 23,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 821,922 | 5123.69 | 223,398 | | | 287,347 | | 287,347 | 63,949 | | | | 9,584 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB13HSJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2020 | 06/08/2026 | 1 | 140,019 | 3232.39 | 24,811 | | | 117,347 | | 117,347 | 38,846 | | | | 909 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB13VSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2020 | 07/22/2026 | 1 | 1,305,035 | 3276.02 | 232,166 | | | 1,068,215 | | 1,068,215 | 355,441 | | | | 8,774 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB141SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2020 | 08/07/2026 | 1 | 119,852 | 3351.28 | 21,358 | | | 93,714 | | 93,714 | 31,669 | | | | 816 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB170SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2020 | 07/08/2026 | 1 | 430,830 | 3169.94 | 77,722 | | | 376,689 | | 376,689 | 122,347 | | | | 2,866 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB176S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/22/2020 | 09/22/2026 | 1 | 445,800 | 3315.57 | 82,696 | | | 357,607 | | 357,607 | 119,150 | | | | 3,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB178S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/22/2020 | 10/22/2026 | 1 | 933,659 | 3453.49 | 173,474 | | | 688,787 | | 688,787 | 235,718 | | | | 6,701 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB179SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/10/2020 | 11/06/2026 | 1 | 56,695 | 3509 | 10,904 | | | 40,478 | | 40,478 | 14,022 | | | | 411 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17ASF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/20/2020 | 11/20/2026 | 1 | 1,755,046 | 3557.54 | 321,524 | | | 1,216,398 | | 1,216,398 | 425,490 | | | | 12,836 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17DSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/08/2021 | 01/08/2027 | 1 | 339,735 | 3824.68 | 64,210 | | | 200,071 | | 200,071 | 73,968 | | | | 2,562 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB17RSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2021 | 12/22/2027 | 1 | 2,101,152 | 4696.56 | 437,250 | | | 760,035 | | 760,035 | 318,831 | | | | 18,874 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC134SI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/21/2020 | 08/21/2026 | 1 | 681,164 | 3397.16 | 122,541 | | | 516,551 | | 516,551 | 175,557 | | | | 4,683 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC139SD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2020 | 09/08/2026 | 1 | 665,623 | 3331.84 | 125,803 | | | 528,071 | | 528,071 | 177,328 | | | | 4,635 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC13HSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/08/2020 | 10/08/2026 | 1 | 427,277 | 3446.83 | 80,157 | | | 316,006 | | 316,006 | 108,390 | | | | 3,038 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD130SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2020 | 12/22/2026 | 1 | 1,551,245 | 3687.26 | 277,983 | | | 993,505 | | 993,505 | 356,751 | | | | 11,576 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE13XS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2021 | 09/08/2027 | 1 | 1,201,459 | 4514.07 | 235,486 | | | 476,666 | | 476,666 | 196,686 | | | | 10,300 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF13BSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2021 | 11/08/2027 | 1 | 1,014,584 | 4701.7 | 203,728 | | | 362,492 | | 362,492 | 153,576 | | | | 8,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF13US8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/21/2022 | 01/21/2028 | 1 | 945,731 | 4397.94 | 202,008 | | | 416,379 | | 416,379 | 162,615 | | | | 8,602 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2022 | 06/08/2028 | 1 | 2,427,528 | 4115.77 | 605,911 | | | 1,298,678 | | 1,298,678 | 467,984 | | | | 23,317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004SP | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 02/22/2024 | 02/22/2030 | 1 | 1,349,890 | 5087.03 | | 371,220 | | 480,498 | | 480,498 | 109,278 | | | | 15,684 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00A9K | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/22/2024 | 03/22/2030 | 1 | 1,191,321 | 5234.18 | | 328,805 | | 395,212 | | 395,212 | 66,407 | | | | 13,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH13KSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2022 | 11/08/2028 | 1 | 676,214 | 3828.11 | 193,938 | | | 437,291 | | 437,291 | 146,506 | | | | 6,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI131SS | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 904,560 | 4117.86 | 232,834 | | | 504,457 | | 504,457 | 175,598 | | | | 9,446 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13HSW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/21/2023 | 04/20/2029 | 1 | 131,681 | 4133.52 | 33,447 | | | 73,636 | | 73,636 | 25,472 | | | | 1,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13TSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2023 | 06/08/2029 | 1 | 1,596,489 | 4293.93 | 415,087 | | | 824,266 | | 824,266 | 290,925 | | | | 17,288 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI13XSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 1,434,132 | 4381.89 | 383,057 | | | 707,360 | | 707,360 | 252,815 | | | | 15,593 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ131SN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 933,861 | 4398.95 | 258,026 | | | 457,647 | | 457,647 | 163,765 | | | | 10,195 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ138SW | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2023 | 08/08/2029 | 1 | 1,433,823 | 4499.38 | 402,474 | | | 669,202 | | 669,202 | 241,599 | | | | 15,801 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13NSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2029 | 1 | 1,462,602 | 4308.5 | 429,274 | | | 765,070 | | 765,070 | 266,109 | | | | 16,393 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13RS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2029 | 1 | 1,913,246 | 4224.16 | 563,260 | | | 1,049,403 | | 1,049,403 | 359,227 | | | | 21,525 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXJ13VSZ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 841,523 | 4382.78 | 234,028 | | | 425,624 | | 425,624 | 148,776 | | | | 9,511 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921VSX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2030 | 1 | 730,054 | 5307.01 | | 207,481 | | 238,195 | | 238,195 | 30,714 | | | | 8,672 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2030 | 1 | 1,655,253 | 5010.6 | | 483,003 | | 621,472 | | 621,472 | 138,469 | | | | 19,518 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 341,756 | 5202.39 | | 97,605 | | 116,293 | | 116,293 | 18,688 | | | | 4,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 2,169,410 | 5346.99 | | 614,377 | | 692,256 | | 692,256 | 77,879 | | | | 25,869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/21/2030 | 1 | 963,351 | 5464.62 | | 270,702 | | 292,079 | | 292,079 | 21,378 | | | | 11,526 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/08/2024 | 05/08/2030 | 1 | 778,260 | 5187.67 | | 220,637 | | 267,780 | | 267,780 | 47,143 | | | | 9,213 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 3,572,113 | 5564.41 | | 997,691 | | 1,031,684 | | 1,031,684 | 33,993 | | | | 43,055 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 2,679,820 | 5319.31 | | 725,427 | | 883,439 | | 883,439 | 158,012 | | | | 32,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05NSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2030 | 1 | 518,556 | 5572.85 | | 145,662 | | 148,371 | | 148,371 | 2,709 | | | | 6,229 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050SP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2030 | 1 | 1,040,398 | 5570.64 | | 276,018 | | 302,355 | | 302,355 | 26,338 | | | | 12,631 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055SF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/06/2030 | 1 | 1,136,345 | 5408.42 | | 297,041 | | 360,685 | | 360,685 | 63,644 | | | | 13,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05US1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 1,020,453 | 5702.55 | | 268,379 | | 279,740 | | 279,740 | 11,361 | | | | 12,472 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/08/2021 | 10/08/2027 | 1 | 1,018,644 | 100 | 217,480 | | | 314,786 | | 314,786 | 102,385 | | | | 8,854 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2022 | 02/08/2028 | 1 | 172,615 | 100 | 37,354 | | | 56,993 | | 56,993 | 17,869 | | | | 1,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2022 | 04/07/2028 | 1 | 547,314 | 100 | 139,018 | | | 195,105 | | 195,105 | 56,373 | | | | 5,135 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2022 | 07/21/2028 | 1 | 21,218 | 100 | 5,729 | | | 10,743 | | 10,743 | 2,884 | | | | 207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130S9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/22/2028 | 1 | 410,246 | 100 | 124,428 | | | 243,163 | | 243,163 | 61,336 | | | | 4,093 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0130$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 209,521 | 100 | 58,855 | | | 94,190 | | 94,190 | 26,217 | | | | 2,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2023 | 03/22/2029 | 1 | 15,014 | 100 | 4,174 | | | 7,932 | | 7,932 | 2,047 | | | | 159 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 128,758 | 100 | 37,443 | | | 56,733 | | 56,733 | 14,785 | | | | 1,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2023 | 09/07/2029 | 1 | 696,803 | 100 | 202,143 | | | 309,916 | | 309,916 | 79,112 | | | | 7,743 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/22/2023 | 11/21/2029 | 1 | 37,517 | 100 | 10,903 | | | 16,871 | | 16,871 | 4,146 | | | | 426 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2030 | 1 | 212,743 | 100 | 60,291 | | | 81,538 | | 81,538 | 21,247 | | | | 2,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2024 | 02/08/2030 | 1 | 113,964 | 100 | 32,947 | | | 41,833 | | 41,833 | 8,886 | | | | 1,319 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/22/2020 | 09/22/2026 | 1 | 27,461 | 100 | 5,698 | | | 17,816 | | 17,816 | 4,744 | | | | 193 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/21/2022 | 10/20/2028 | 1 | 375,137 | 100 | 117,456 | | | 225,162 | | 225,162 | 55,157 | | | | 3,778 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2022 | 11/08/2028 | 1 | 216,733 | 100 | 66,320 | | | 118,594 | | 118,594 | 30,356 | | | | 2,197 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/22/2029 | 1 | 327,177 | 100 | 92,035 | | | 156,418 | | 156,418 | 41,130 | | | | 3,431 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 310,399 | 100 | 90,916 | | | 128,118 | | 128,118 | 32,975 | | | | 3,421 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2029 | 1 | 158,360 | 100 | 47,904 | | | 71,505 | | 71,505 | 17,848 | | | | 1,752 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/22/2023 | 09/21/2029 | 1 | 506,684 | 100 | 152,968 | | | 242,479 | | 242,479 | 59,177 | | | | 5,652 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2029 | 1 | 665,372 | 100 | 207,995 | | | 352,669 | | 352,669 | 82,206 | | | | 7,486 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 322,540 | 100 | 93,375 | | | 136,877 | | 136,877 | 33,523 | | | | 3,674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2030 | 1 | 90,574 | 100 | 26,266 | | | 34,650 | | 34,650 | 8,384 | | | | 1,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2024 | 02/22/2030 | 1 | 187,733 | 100 | 53,729 | | | 66,075 | | 66,075 | 12,346 | | | | 2,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/08/2030 | 1 | 264,886 | 100 | 74,777 | | | 87,710 | | 87,710 | 12,933 | | | | 3,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/22/2021 | 01/22/2027 | 1 | 792,993 | 100 | 168,670 | | | 305,238 | | 305,238 | 101,595 | | | | 6,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/08/2021 | 04/08/2027 | 1 | 494,040 | 100 | 107,009 | | | 164,261 | | 164,261 | 55,239 | | | | 3,922 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/07/2021 | 05/07/2027 | 1 | 109,566 | 100 | 23,480 | | | 33,800 | | 33,800 | 11,886 | | | | 883 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/21/2021 | 05/21/2027 | 1 | 152,625 | 100 | 32,021 | | | 49,597 | | 49,597 | 15,976 | | | | 1,240 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2021 | 06/08/2027 | 1 | 1,134,829 | 100 | 233,207 | | | 340,892 | | 340,892 | 121,304 | | | | 9,302 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2021 | 06/22/2027 | 1 | 160,429 | 100 | 33,979 | | | 48,642 | | 48,642 | 16,127 | | | | 1,324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/08/2021 | 07/08/2027 | 1 | 840,696 | 100 | 176,378 | | | 257,462 | | 257,462 | 82,820 | | | | 6,996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/06/2021 | 08/06/2027 | 1 | 117,683 | 100 | 24,231 | | | 33,885 | | 33,885 | 11,428 | | | | 993 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2021 | 09/08/2027 | 1 | 894,256 | 100 | 184,574 | | | 248,854 | | 248,854 | 80,814 | | | | 7,666 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2021 | 09/22/2027 | 1 | 147,549 | 100 | 30,734 | | | 44,428 | | 44,428 | 14,564 | | | | 1,273 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0400$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/22/2021 | 10/22/2027 | 1 | 70,705 | 100 | 15,216 | | | 19,689 | | 19,689 | 6,525 | | | | 618 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2021 | 12/22/2027 | 1 | 689,008 | 100 | 153,856 | | | 191,607 | | 191,607 | 61,566 | | | | 6,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/07/2022 | 01/07/2028 | 1 | 63,293 | 100 | 14,266 | | | 17,618 | | 17,618 | 5,396 | | | | 572 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/22/2022 | 02/22/2028 | 1 | 319,412 | 100 | 73,912 | | | 118,224 | | 118,224 | 35,876 | | | | 2,944 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2022 | 03/08/2028 | 1 | 122,311 | 100 | 29,245 | | | 51,843 | | 51,843 | 15,249 | | | | 1,134 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0400$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/22/2028 | 1 | 363,419 | 100 | 90,855 | | | 120,352 | | 120,352 | 34,869 | | | | 3,388 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/06/2022 | 05/08/2028 | 1 | 119,668 | 100 | 32,574 | | | 54,202 | | 54,202 | 14,729 | | | | 1,136 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2022 | 06/08/2028 | 1 | 197,568 | 100 | 53,086 | | | 87,216 | | 87,216 | 24,289 | | | | 1,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/08/2022 | 08/08/2028 | 1 | 287,619 | 100 | 76,967 | | | 127,952 | | 127,952 | 34,193 | | | | 2,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2022 | 09/08/2028 | 1 | 218,132 | 100 | 61,906 | | | 110,860 | | 110,860 | 28,040 | | | | 2,166 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/07/2022 | 10/06/2028 | 1 | 359,482 | 100 | 111,080 | | | 223,822 | | 223,822 | 55,081 | | | | 3,603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/08/2028 | 1 | 295,473 | 100 | 86,485 | | | 148,844 | | 148,844 | 38,556 | | | | 3,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/06/2023 | 01/08/2029 | 1 | 31,278 | 100 | 9,089 | | | 16,024 | | 16,024 | 4,204 | | | | 323 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/20/2023 | 01/22/2029 | 1 | 35,557 | 100 | 9,889 | | | 17,159 | | 17,159 | 4,444 | | | | 369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2023 | 04/20/2029 | 1 | 650,573 | 100 | 175,980 | | | 305,994 | | 305,994 | 74,864 | | | | 6,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2023 | 05/08/2029 | 1 | 187,156 | 100 | 50,813 | | | 90,625 | | 90,625 | 22,609 | | | | 2,008 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2023 | 05/22/2029 | 1 | 127,098 | 100 | 35,244 | | | 59,794 | | 59,794 | 15,005 | | | | 1,369 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2023 | 06/08/2029 | 1 | 136,096 | 100 | 37,563 | | | 60,523 | | 60,523 | 15,546 | | | | 1,474 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2023 | 06/22/2029 | 1 | 656,529 | 100 | 185,535 | | | 288,593 | | 288,593 | 72,749 | | | | 7,138 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/20/2029 | 1 | 125,701 | 100 | 35,925 | | | 50,130 | | 50,130 | 13,077 | | | | 1,378 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/08/2029 | 1 | 126,574 | 100 | 39,175 | | | 62,941 | | 62,941 | 15,004 | | | | 1,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2023 | 11/08/2029 | 1 | 172,240 | 100 | 49,932 | | | 85,642 | | 85,642 | 20,002 | | | | 1,947 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$1 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/08/2020 | 07/08/2026 | 1 | 410,967 | 100 | 83,837 | | | 288,284 | | 288,284 | 76,633 | | | | 2,734 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$3 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/22/2020 | 07/22/2026 | 1 | 962,371 | 100 | 192,571 | | | 622,710 | | 622,710 | 170,659 | | | | 6,471 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$7 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/22/2021 | 07/22/2027 | 1 | 598,227 | 100 | 123,833 | | | 182,312 | | 182,312 | 60,240 | | | | 5,012 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$9 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/20/2021 | 08/20/2027 | 1 | 1,275,863 | 100 | 267,293 | | | 383,960 | | 383,960 | 125,911 | | | | 10,840 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$D | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 11/22/2021 | 11/22/2027 | 1 | 80,998 | 100 | 17,755 | | | 21,305 | | 21,305 | 7,101 | | | | 718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$F | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/08/2021 | 12/08/2027 | 1 | 240,072 | 100 | 52,456 | | | 64,877 | | 64,877 | 21,247 | | | | 2,144 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$H | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 01/21/2022 | 01/21/2028 | 1 | 59,425 | 100 | 13,519 | | | 20,579 | | 20,579 | 6,152 | | | | 541 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SRM0500$J | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 944,944 | 100 | 255,135 | | | 377,530 | | 377,530 | 107,441 | | | | 8,913 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$L | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 05/20/2022 | 05/22/2028 | 1 | 115,016 | 100 | 30,732 | | | 57,597 | | 57,597 | 15,456 | | | | 1,098 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$N | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/08/2022 | 07/07/2028 | 1 | 257,686 | 100 | 69,060 | | | 135,582 | | 135,582 | 35,520 | | | | 2,502 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$P | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 08/22/2022 | 08/22/2028 | 1 | 537,893 | 100 | 147,652 | | | 248,547 | | 248,547 | 66,669 | | | | 5,308 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$R | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/22/2022 | 11/22/2028 | 1 | 609,659 | 100 | 185,580 | | | 301,966 | | 301,966 | 78,632 | | | | 6,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0500$T | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 12/22/2022 | 12/22/2028 | 1 | 147,362 | 100 | 43,354 | | | 80,026 | | 80,026 | 20,454 | | | | 1,515 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0401$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2024 | 05/08/2030 | 1 | 365,740 | 100 | 107,893 | | | 123,933 | | 123,933 | 16,040 | | | | 4,330 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2024 | 04/22/2030 | 1 | 199,738 | 100 | 61,240 | | | 73,998 | | 73,998 | 12,758 | | | | 2,355 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$X | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/21/2030 | 1 | 60,044 | 100 | 17,497 | | | 19,720 | | 19,720 | 2,223 | | | | 718 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/07/2030 | 1 | 185,062 | 100 | 54,815 | | | 61,428 | | 61,428 | 6,612 | | | | 2,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0130$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 584,223 | 100 | 172,813 | | | 189,685 | | 189,685 | 16,872 | | | | 6,940 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0402$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2024 | 07/22/2030 | 1 | 1,150,990 | 100 | 336,089 | | | 335,065 | | 335,065 | (1,024) | | | | 13,873 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$U | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2030 | 1 | 17,819 | 100 | 4,939 | | | 5,318 | | 5,318 | 378 | | | | 216 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2030 | 1 | 14,135 | 100 | 3,904 | | | 4,647 | | 4,647 | 743 | | | | 171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0131$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 144,018 | 100 | 38,006 | | | 44,561 | | 44,561 | 6,554 | | | | 1,755 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/20/2030 | 1 | 323,697 | 100 | 85,553 | | | 89,001 | | 89,001 | 3,448 | | | | 3,956 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2030 | 1 | 129,600 | 100 | 37,765 | | | 41,314 | | 41,314 | 3,549 | | | | 1,557 | | 0001 |
| Purchased Call/S&P 500 INDEX/SRM0210$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/20/2030 | 1 | 5,775 | 100 | 1,557 | | | 1,630 | | 1,630 | 73 | | | | 71 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/03/2023 | 10/01/2024 | 2 | 1,618,356 | 2280.33 | 40,169 | | | 87,515 | | 87,515 | (29,917) | | | | 423 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/02/2023 | 10/02/2024 | 6 | 8,165,373 | 2269.97 | 185,625 | | | 480,714 | | 480,714 | (139,298) | | | | 3,022 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/04/2023 | 10/03/2024 | 2 | 7,370,575 | 2254.49 | 182,591 | | | 487,251 | | 487,251 | (136,768) | | | | 3,341 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/04/2024 | 4 | 8,304,401 | 2261.4 | 204,781 | | | 521,738 | | 521,738 | (154,791) | | | | 4,347 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/05/2023 | 10/04/2024 | 2 | 6,348,276 | 2259.05 | 160,406 | | | 405,854 | | 405,854 | (120,513) | | | | 3,323 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/08/2024 | 2 | 1,769,682 | 2272.65 | 43,910 | | | 101,833 | | 101,833 | (32,721) | | | | 1,310 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/10/2023 | 10/04/2024 | 7 | 7,460,460 | 2272.65 | 182,941 | | | 429,500 | | 429,500 | (138,324) | | | | 3,905 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100T$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/07/2024 | 1 | 3,057,275 | 2272.65 | 74,903 | | | 1,241 | | 175,967 | | | (55,922) | | 2,117 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/09/2024 | 4 | 10,036,772 | 2276.01 | 259,083 | | | 5,706 | | 561,763 | | | (194,355) | | 7,880 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/10/2023 | 10/10/2024 | 3 | 7,624,139 | 2288.08 | 188,833 | | | 4,674 | | 384,063 | | | (141,505) | | 6,310 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/11/2024 | 3 | 7,428,549 | 2293.6 | 175,234 | | | 4,824 | | 355,296 | | | (131,278) | | 6,448 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/11/2024 | 3 | 6,755,802 | 2277.37 | 164,535 | | | 4,560 | | 377,910 | | | (123,577) | | 5,864 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/15/2024 | 2 | 2,674,143 | 2271.68 | 66,193 | | | 2,547 | | 154,833 | | | (49,310) | | 2,710 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/14/2024 | 1 | 2,868,220 | 2271.68 | 70,558 | | | 2,527 | | 166,108 | | | (52,678) | | 2,809 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/11/2024 | 3 | 9,129,229 | 2271.68 | 233,832 | | | 6,503 | | 528,755 | | | (176,638) | | 7,924 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 10/16/2024 | 4 | 8,312,311 | 2285.81 | 203,861 | | | 8,418 | | 426,949 | | | (152,918) | | 8,702 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/17/2024 | 4 | 8,149,476 | 2289.62 | 190,346 | | | 8,375 | | 404,179 | | | (142,606) | | 8,794 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2023 | 10/18/2024 | 4 | 8,481,933 | 2270.32 | 201,879 | | | 9,453 | | 495,901 | | | (151,338) | | 9,418 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/18/2024 | 5 | 5,764,109 | 2259.78 | 138,781 | | | 6,541 | | 365,377 | | | (104,289) | | 6,400 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/22/2024 | 2 | 1,945,335 | 2248.49 | 47,655 | | | 2,750 | | 133,612 | | | (35,504) | | 2,388 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/21/2024 | 2 | 3,245,649 | 2248.49 | 79,727 | | | 4,393 | | 222,970 | | | (59,536) | | 3,893 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 10/18/2024 | 3 | 5,332,594 | 2248.49 | 129,384 | | | 6,114 | | 366,419 | | | (97,562) | | 5,921 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/23/2023 | 10/23/2024 | 5 | 12,022,282 | 2242.5 | 309,289 | | | 18,733 | | 859,765 | | | (232,019) | | 15,089 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2023 | 10/24/2024 | 4 | 6,859,453 | 2253.12 | 161,214 | | | 10,202 | | 455,795 | | | (120,852) | | 8,795 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/25/2023 | 10/25/2024 | 3 | 7,625,453 | 2239.36 | 185,990 | | | 12,294 | | 556,278 | | | (139,363) | | 9,978 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2023 | 10/25/2024 | 5 | 10,089,002 | 2238.6 | 242,855 | | | 16,161 | | 739,655 | | | (182,519) | | 13,202 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100USW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 10/25/2024 | 4 | 10,037,387 | 2229.56 | 248,273 | | | 16,569 | | 779,396 | | | (187,329) | | 13,135 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/29/2024 | 1 | 2,180,743 | 2229.56 | 53,646 | | | 4,127 | | 169,263 | | | (39,943) | | 3,073 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/28/2024 | 1 | 3,518,992 | 2229.56 | 86,567 | | | 6,439 | | 273,190 | | | (64,631) | | 4,873 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2023 | 10/30/2024 | 5 | 9,590,647 | 2231.62 | 245,271 | | | 19,591 | | 734,744 | | | (184,091) | | 13,748 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2023 | 10/31/2024 | 4 | 8,496,780 | 2237.56 | 208,383 | 7,027 | | 18,041 | | 626,462 | | | (162,271) | | 12,381 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2023 | 11/01/2024 | 3 | 9,416,564 | 2242.49 | 240,275 | | | 20,506 | | 671,915 | | | (180,011) | | 13,941 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/01/2024 | 4 | 8,648,326 | 2263.55 | 215,460 | | | 18,518 | | 532,586 | | | (161,914) | | 12,804 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/01/2024 | 3 | 6,920,643 | 2280.08 | 168,221 | | | 14,496 | | 372,518 | | | (126,880) | | 10,246 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/05/2024 | 2 | 2,105,761 | 2280.08 | 51,497 | | | 4,957 | | 113,343 | | | (38,423) | | 3,307 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 11/04/2024 | 1 | 4,768,725 | 2280.08 | 117,311 | | | 10,988 | | 256,680 | | | (87,583) | | 7,383 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/06/2024 | 4 | 9,154,404 | 2276.51 | 225,096 | | | 22,304 | | 507,638 | | | (168,827) | | 14,573 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/07/2024 | 3 | 7,855,019 | 2276.96 | 191,557 | | | 19,492 | | 433,798 | | | (143,525) | | 12,672 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/08/2024 | 4 | 11,005,876 | 2275.08 | 267,886 | | | 28,024 | | 617,123 | | | (200,779) | | 17,988 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/08/2024 | 5 | 9,284,319 | 2265.89 | 234,023 | | | 24,672 | | 559,776 | | | (176,038) | | 15,174 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/08/2024 | 4 | 8,225,600 | 2274.31 | 204,159 | | | 21,598 | | 464,119 | | | (154,220) | | 13,444 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/21/2024 | 11/12/2024 | 4 | 6,212,832 | 2274.31 | 158,332 | 3,093 | | 18,798 | | 350,607 | | | (120,922) | | 10,662 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/11/2024 | 1 | 4,293,768 | 2274.31 | 105,627 | | | 11,930 | | 242,304 | | | (78,860) | | 7,283 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/13/2024 | 4 | 6,414,044 | 2273.95 | 168,394 | | | 19,939 | | 363,027 | | | (126,341) | | 11,135 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/14/2024 | 4 | 8,351,137 | 2292.27 | 207,672 | | | 25,138 | | 404,112 | | | (155,633) | | 14,661 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100V$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 3 | 7,253,330 | 2297.42 | 176,985 | | | 21,942 | | 334,756 | | | (132,636) | | 12,875 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 3 | 16,267,654 | 2294.25 | 399,695 | | | 49,840 | | 773,221 | | | (300,167) | | 28,875 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/18/2024 | 1 | 3,423,125 | 2297.12 | 84,209 | | | 11,135 | | 158,516 | | | (62,870) | | 6,271 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/19/2024 | 1 | 2,152,484 | 2297.12 | 52,951 | | | 7,128 | | 99,731 | | | (39,426) | | 3,983 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 3 | 8,066,762 | 2297.12 | 198,457 | | | 24,831 | | 373,347 | | | (149,702) | | 14,319 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2023 | 11/20/2024 | 6 | 10,526,407 | 2299.8 | 259,112 | | | 35,791 | | 475,896 | | | (194,662) | | 19,674 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/21/2024 | 4 | 11,155,648 | 2299.36 | 275,661 | | | 38,860 | | 506,650 | | | (206,837) | | 21,053 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/22/2024 | 5 | 16,031,694 | 2301.06 | 395,070 | | | 56,963 | | 716,849 | | | (296,294) | | 30,545 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/26/2024 | 5 | 2,591,666 | 2302.51 | 62,153 | 2,545 | | 10,107 | | 114,467 | | | (48,559) | | 5,121 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/22/2024 | 3 | 2,815,680 | 2302.51 | 69,135 | | | 9,996 | | 124,175 | | | (52,100) | | 5,365 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/25/2024 | 1 | 1,029,348 | 2302.51 | 25,322 | | | 3,837 | | 45,433 | | | (18,905) | | 2,016 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/27/2024 | 8 | 10,007,904 | 2299.76 | 249,835 | 2,293 | | 39,644 | | 453,789 | | | (189,436) | | 19,947 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/27/2024 | 6 | 10,204,906 | 2301.41 | 257,484 | | | 40,550 | | 455,636 | | | (193,687) | | 20,340 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/29/2024 | 6 | 10,090,348 | 2305.13 | 249,826 | 4,306 | | 41,369 | | 435,155 | | | (190,881) | | 20,455 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/29/2024 | 4 | 7,291,059 | 2310.24 | 182,151 | | | 29,794 | | 299,140 | | | (136,913) | | 14,780 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/05/2023 | 12/02/2024 | 2 | 4,518,342 | 2323.31 | 111,280 | | | 19,010 | | 162,206 | | | (83,114) | | 9,386 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/03/2024 | 1 | 1,633,653 | 2323.31 | 40,351 | | | 6,984 | | 58,749 | | | (30,044) | | 3,420 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2023 | 11/29/2024 | 4 | 6,114,893 | 2323.31 | 141,585 | 11,061 | | 25,225 | | 219,133 | | | (115,777) | | 12,396 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 12/04/2024 | 6 | 7,787,574 | 2321.95 | 182,551 | 6,423 | | 33,626 | | 284,615 | | | (141,961) | | 16,432 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100I8Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/05/2024 | 4 | 7,914,415 | 2314.96 | 195,322 | | | 34,911 | | 311,234 | | | (146,317) | | 16,827 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/07/2023 | 12/06/2024 | 7 | 6,791,817 | 2313.92 | 175,717 | | | 32,083 | | 270,174 | | | (132,285) | | 14,549 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/06/2024 | 5 | 7,135,197 | 2321.43 | 159,637 | 26,739 | | 34,718 | | 262,935 | | | (141,251) | | 15,285 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/11/2023 | 12/06/2024 | 3 | 6,471,763 | 2328.27 | 160,408 | | | 29,431 | | 221,740 | | | (120,981) | | 13,864 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/09/2024 | 1 | 4,537,072 | 2328.27 | 111,612 | | | 21,216 | | 155,771 | | | (83,329) | | 9,935 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/10/2024 | 2 | 1,859,038 | 2328.27 | 46,476 | | | 8,950 | | 63,954 | | | (34,698) | | 4,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/11/2024 | 9 | 8,085,415 | 2335.64 | 188,480 | 20,267 | | 41,760 | | 257,099 | | | (156,847) | | 17,955 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/12/2024 | 8 | 7,917,231 | 2335.09 | 204,088 | 7,844 | | 42,359 | | 253,840 | | | (159,297) | | 17,703 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/13/2024 | 9 | 9,973,291 | 2358.96 | 250,804 | 3,588 | | 51,231 | | 242,738 | | | (190,886) | | 22,453 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/19/2023 | 12/13/2024 | 6 | 9,654,871 | 2379.75 | 234,860 | 1,829 | | 47,980 | | 176,717 | | | (178,259) | | 21,736 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2023 | 12/16/2024 | 1 | 3,055,600 | 2375.84 | 75,473 | | | 15,802 | | 59,440 | | | (56,348) | | 7,017 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/13/2024 | 7 | 8,954,500 | 2375.84 | 219,124 | 1,509 | | 44,843 | | 173,196 | | | (166,591) | | 20,160 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2023 | 12/17/2024 | 6 | 4,983,398 | 2375.84 | 121,383 | 2,480 | | 26,396 | | 97,478 | | | (92,938) | | 11,518 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/18/2024 | 6 | 7,251,312 | 2376.44 | 178,526 | 2,280 | | 38,886 | | 141,449 | | | (135,608) | | 16,868 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/19/2024 | 7 | 9,430,007 | 2386.48 | 228,523 | 1,639 | | 50,156 | | 160,718 | | | (172,745) | | 22,074 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/20/2024 | 5 | 7,705,034 | 2365.41 | 197,759 | | | 43,700 | | 175,474 | | | (148,546) | | 18,148 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 12/20/2024 | 7 | 7,052,599 | 2379.16 | 164,814 | 11,630 | | 39,901 | | 133,950 | | | (132,668) | | 16,612 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/20/2024 | 3 | 6,844,577 | 2378.89 | 164,292 | 3,709 | | 37,461 | | 130,480 | | | (126,547) | | 16,122 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100XSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/24/2024 | 2 | 1,101,718 | 2378.89 | 27,285 | | | 6,320 | | 21,249 | | | (20,335) | | 2,658 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100XSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/23/2024 | 1 | 1,851,847 | 2378.89 | 45,741 | | | 10,487 | | 35,513 | | | (34,150) | | 4,442 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/26/2023 | 12/26/2024 | 10 | 12,678,646 | 2385.79 | 278,681 | 28,292 | | 73,009 | | 223,870 | | | (230,482) | | 30,950 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/27/2023 | 12/27/2024 | 5 | 12,969,894 | 2386.79 | 293,238 | 20,197 | | 75,263 | | 227,262 | | | (235,081) | | 31,842 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/03/2024 | 12/27/2024 | 7 | 9,201,285 | 2385.46 | 144,569 | 72,204 | | 52,563 | | 164,206 | | | (163,092) | | 22,590 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 12/27/2024 | 8 | 10,008,369 | 2378.39 | 176,607 | 64,027 | | 58,461 | | 196,465 | | | (181,230) | | 24,571 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/31/2024 | 1 | 1,350,713 | 2378.39 | 33,498 | | | 8,397 | | 26,806 | | | (24,941) | | 3,391 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/30/2024 | 1 | 2,560,665 | 2378.39 | 63,248 | | | 15,725 | | 50,547 | | | (47,221) | | 6,393 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/02/2025 | 7 | 11,086,367 | 2375.76 | | 261,164 | | 67,074 | | 228,790 | | | (193,852) | | 28,130 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/03/2025 | 7 | 9,620,362 | 2364.15 | 242,541 | | | 62,970 | | 230,256 | | | (179,323) | | 24,540 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/03/2025 | 7 | 6,982,498 | 2360.76 | 181,149 | | | 47,378 | | 173,996 | | | (133,673) | | 17,811 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 01/07/2025 | 3 | 1,173,119 | 2362.63 | 29,973 | | | 8,090 | | 28,825 | | | (21,873) | | 3,055 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/03/2025 | 7 | 6,889,834 | 2362.63 | 174,193 | | | 45,626 | | 167,925 | | | (128,529) | | 17,575 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2024 | 01/06/2025 | 3 | 2,839,824 | 2362.63 | 71,226 | | | 19,055 | | 69,501 | | | (52,182) | | 7,357 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 01/08/2025 | 7 | 6,787,017 | 2373.16 | 167,115 | | | 45,661 | | 147,560 | | | (121,271) | | 17,762 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 01/09/2025 | 7 | 8,632,298 | 2368.31 | 214,709 | | | 59,218 | | 199,896 | | | (155,255) | | 22,704 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/10/2025 | 5 | 7,820,240 | 2370.14 | 194,049 | | | 54,101 | | 177,897 | | | (139,866) | | 20,670 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/10/2025 | 5 | 8,117,587 | 2367.36 | 202,386 | | | 56,866 | | 190,873 | | | (145,719) | | 21,456 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100YSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/10/2025 | 4 | 7,534,274 | 2366.29 | 186,461 | | | 52,515 | | 179,407 | | | (134,040) | | 19,914 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/14/2025 | 1 | 1,293,152 | 2366.29 | | 32,587 | | 9,426 | | 31,046 | | | (23,201) | | 3,484 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100ZS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/13/2025 | 1 | 2,775,740 | 2366.29 | | 69,949 | | 20,096 | | 66,372 | | | (49,936) | | 7,444 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/15/2025 | 3 | 1,142,684 | 2366.29 | | 28,783 | | 8,512 | | 27,544 | | | (20,294) | | 3,093 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/16/2024 | 01/16/2025 | 5 | 9,559,409 | 2362.26 | | 232,671 | | 68,613 | | 244,792 | | | (163,851) | | 26,000 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/17/2025 | 5 | 7,296,118 | 2355.93 | | 184,115 | | 54,836 | | 198,865 | | | (129,198) | | 19,936 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2024 | 01/17/2025 | 6 | 8,582,090 | 2357.43 | | 217,804 | | 65,269 | | 230,109 | | | (152,629) | | 23,449 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2024 | 01/17/2025 | 5 | 8,084,459 | 2362.53 | | 202,780 | | 60,956 | | 204,827 | | | (141,873) | | 22,090 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/21/2025 | 1 | 1,256,949 | 2362.53 | | 31,549 | | 9,708 | | 31,966 | | | (21,862) | | 3,497 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/22/2025 | 8 | 8,203,958 | 2363.74 | | 209,783 | | 65,829 | | 206,587 | | | (143,746) | | 22,924 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/23/2025 | 5 | 8,502,978 | 2365.91 | | 211,155 | | 66,275 | | 209,701 | | | (144,710) | | 23,864 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/24/2025 | 6 | 8,111,115 | 2364.04 | | 200,767 | | 64,196 | | 204,969 | | | (136,516) | | 22,863 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/24/2025 | 4 | 6,816,636 | 2359.73 | | 172,514 | | 55,021 | | 180,602 | | | (117,603) | | 19,214 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/27/2025 | 1 | 3,467,670 | 2361.72 | | 87,039 | | 28,294 | | 90,218 | | | (58,816) | | 9,900 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/24/2025 | 3 | 8,792,144 | 2361.72 | | 228,612 | | 73,141 | | 227,934 | | | (155,426) | | 24,783 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/28/2025 | 1 | 1,806,323 | 2361.72 | | 45,339 | | 14,822 | | 47,157 | | | (30,554) | | 5,179 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/29/2025 | 5 | 9,318,471 | 2371.42 | | 231,599 | | 76,534 | | 219,324 | | | (154,858) | | 26,826 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2024 | 01/30/2025 | 3 | 8,357,146 | 2371.27 | | 199,086 | | 66,267 | | 197,759 | | | (132,649) | | 24,158 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2024 | 01/31/2025 | 3 | 7,743,536 | 2355.35 | | 201,977 | | 67,933 | | 218,334 | | | (134,016) | | 22,476 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 01/31/2025 | 3 | 7,050,503 | 2367.51 | | 178,617 | | 60,439 | | 174,565 | | | (118,334) | | 20,464 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 02/03/2025 | 1 | 2,473,067 | 2372.04 | | 62,074 | | 21,375 | | 58,466 | | | (40,762) | | 7,265 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2000$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 01/31/2025 | 4 | 8,583,722 | 2372.04 | | 210,260 | | 71,353 | | 202,125 | | | (138,971) | | 24,914 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 02/04/2025 | 1 | 1,288,964 | 2372.04 | | 32,353 | | 11,199 | | 30,590 | | | (21,188) | | 3,802 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/07/2024 | 02/05/2025 | 6 | 8,654,595 | 2365.31 | | 223,104 | | 78,107 | | 221,812 | | | (144,834) | | 25,626 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 02/06/2025 | 4 | 8,949,021 | 2369.53 | | 226,377 | | 79,763 | | 219,886 | | | (146,479) | | 26,601 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/07/2024 | 02/07/2025 | 6 | 8,664,640 | 2371.97 | | 219,279 | | 78,032 | | 208,047 | | | (141,190) | | 25,855 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 02/07/2025 | 5 | 8,220,081 | 2373.66 | | 207,865 | | 74,366 | | 193,756 | | | (133,724) | | 24,529 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/10/2025 | 1 | 3,797,555 | 2378.62 | | 95,319 | | 34,661 | | 85,071 | | | (60,775) | | 11,462 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/07/2025 | 4 | 7,785,915 | 2378.62 | | 192,894 | | 69,245 | | 173,695 | | | (123,706) | | 23,233 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/11/2025 | 1 | 1,464,644 | 2378.62 | | 36,763 | | 13,432 | | 32,942 | | | (23,376) | | 4,437 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/12/2025 | 7 | 10,607,340 | 2380.95 | | 251,230 | | 92,770 | | 233,417 | | | (158,307) | | 32,255 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/13/2024 | 02/13/2025 | 4 | 9,025,526 | 2367.88 | | 228,617 | | 84,882 | | 229,600 | | | (143,585) | | 27,546 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 02/14/2025 | 3 | 6,821,675 | 2374.85 | | 175,022 | | 65,728 | | 161,651 | | | (109,407) | | 20,897 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/14/2025 | 3 | 8,517,695 | 2384.12 | | 210,861 | | 79,739 | | 183,591 | | | (131,634) | | 26,092 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/18/2025 | 1 | 2,099,246 | 2380.01 | | 52,691 | | 20,322 | | 47,219 | | | (32,502) | | 6,524 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/20/2024 | 02/14/2025 | 2 | 9,089,274 | 2380.01 | | 225,311 | | 85,406 | | 203,619 | | | (140,308) | | 27,843 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/19/2025 | 5 | 9,049,252 | 2380.01 | | 226,168 | | 88,200 | | 204,346 | | | (138,033) | | 28,222 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/20/2024 | 02/20/2025 | 4 | 10,230,331 | 2375.99 | | 262,763 | | 102,801 | | 242,110 | | | (159,845) | | 32,017 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/26/2024 | 02/21/2025 | 4 | 7,601,585 | 2380.49 | | 199,251 | | 78,617 | | 172,024 | | | (120,724) | | 23,873 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/21/2025 | 3 | 8,113,202 | 2393.18 | | 205,033 | | 81,407 | | 159,524 | | | (123,944) | | 25,480 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2001$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/21/2025 | 5 | 6,455,138 | 2395.99 | | 159,154 | | 63,355 | | 122,920 | | | (95,966) | | 20,273 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/24/2025 | 1 | 4,607,080 | 2395.99 | | 115,177 | | 46,325 | | 88,146 | | | (69,043) | | 14,619 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/25/2025 | 1 | 2,537,506 | 2395.99 | | 63,691 | | 25,722 | | 48,773 | | | (38,076) | | 8,079 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/26/2025 | 6 | 9,794,566 | 2389.77 | | 248,732 | | 101,427 | | 202,724 | | | (147,196) | | 31,290 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/27/2024 | 02/27/2025 | 5 | 8,481,605 | 2392.38 | | 210,685 | | 86,431 | | 171,240 | | | (124,182) | | 27,186 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/28/2025 | 3 | 2,936,127 | 2390.04 | | 75,252 | | 31,141 | | 61,075 | | | (44,157) | | 9,442 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/28/2025 | 5 | 5,118,473 | 2395.92 | | 130,886 | | 54,508 | | 99,762 | | | (76,586) | | 16,461 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/06/2024 | 02/28/2025 | 5 | 12,544,081 | 2401.18 | | 312,007 | | 130,228 | | 230,390 | | | (182,199) | | 40,341 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 03/03/2025 | 1 | 4,602,437 | 2401.18 | | 115,521 | | 48,691 | | 84,937 | | | (67,046) | | 14,948 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/04/2024 | 03/04/2025 | 3 | 6,130,556 | 2400.07 | | 143,484 | | 61,031 | | 115,097 | | | (82,394) | | 19,975 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/05/2025 | 5 | 6,985,208 | 2387.94 | | 181,889 | | 77,844 | | 150,466 | | | (103,981) | | 22,833 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 03/06/2025 | 3 | 10,019,740 | 2397.64 | | 256,261 | | 110,347 | | 194,971 | | | (145,956) | | 32,857 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/07/2025 | 3 | 7,391,680 | 2411.14 | | 183,130 | | 79,729 | | 124,063 | | | (103,736) | | 24,316 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/07/2025 | 3 | 16,245,541 | 2407.45 | | 406,398 | | 177,314 | | 284,441 | | | (229,772) | | 53,442 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/10/2025 | 1 | 3,964,064 | 2407.45 | | 99,498 | | 43,856 | | 69,747 | | | (55,849) | | 13,164 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 03/11/2025 | 5 | 6,333,906 | 2408.18 | | 163,015 | | 72,580 | | 111,057 | | | (90,401) | | 21,099 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/13/2024 | 03/12/2025 | 5 | 5,919,492 | 2413.54 | | 147,290 | | 66,021 | | 98,127 | | | (81,262) | | 19,779 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2024 | 03/13/2025 | 3 | 8,010,540 | 2416.35 | | 195,869 | | 88,122 | | 129,198 | | | (107,803) | | 26,848 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2024 | 03/14/2025 | 3 | 10,022,018 | 2405.56 | | 248,343 | | 112,889 | | 183,417 | | | (136,007) | | 33,691 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/All Powered US Equity Index/AIP2002$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2024 | 03/17/2025 | 1 | 2,992,135 | 2400.68 | | 74,803 | | 34,414 | | 58,021 | | | (40,561) | | 10,150 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/21/2024 | 03/14/2025 | 4 | 14,775,420 | 2400.68 | | 372,527 | | 169,810 | | 285,270 | | | (203,441) | | 49,671 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/02/2024 | 03/18/2025 | 8 | 7,303,297 | 2407.13 | | 186,089 | | 86,918 | | 132,568 | | | (99,162) | | 24,848 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/21/2024 | 03/19/2025 | 6 | 7,644,475 | 2412.42 | | 195,753 | | 91,293 | | 131,464 | | | (104,444) | | 26,085 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/21/2024 | 03/20/2025 | 3 | 8,768,710 | 2423.94 | | 219,672 | | 103,034 | | 132,961 | | | (116,702) | | 30,009 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/21/2025 | 4 | 9,573,710 | 2426.51 | | 236,375 | | 112,043 | | 141,615 | | | (124,898) | | 32,860 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/24/2025 | 1 | 5,135,078 | 2419.7 | | 128,890 | | 61,782 | | 82,528 | | | (67,430) | | 17,778 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/25/2024 | 03/21/2025 | 3 | 15,838,082 | 2419.7 | | 396,058 | | 188,207 | | 253,272 | | | (208,695) | | 54,361 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/27/2024 | 03/25/2025 | 4 | 8,720,225 | 2419.36 | | 218,726 | | 105,657 | | 141,365 | | | (113,048) | | 30,277 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/02/2024 | 03/26/2025 | 4 | 7,263,263 | 2416.3 | | 188,297 | | 91,424 | | 122,400 | | | (96,892) | | 25,290 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2003$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/27/2025 | 2 | 6,348,668 | 2437.24 | | 160,984 | | 78,761 | | 84,683 | | | (82,390) | | 22,167 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2003$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/31/2025 | 1 | 3,362,590 | 2442.02 | | 84,401 | | 41,969 | | 42,873 | | | (42,659) | | 11,872 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2003$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/28/2025 | 2 | 23,005,600 | 2442.02 | | 571,932 | | 282,163 | | 291,594 | | | (291,138) | | 80,553 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2006$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/30/2025 | 3 | 15,868,965 | 2382.19 | | 400,168 | | 268,012 | | 429,851 | | | (133,792) | | 64,607 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2006$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/29/2025 | 3 | 5,592,976 | 2369.62 | | 143,699 | | 95,321 | | 168,104 | | | (48,698) | | 22,723 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2003$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/02/2024 | 04/01/2025 | 4 | 5,285,904 | 2433.69 | | 124,086 | | 62,363 | | 74,667 | | | (61,737) | | 18,714 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2006$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/10/2024 | 06/10/2025 | 4 | 5,843,110 | 2388.19 | | 150,864 | | 104,995 | | 152,809 | | | (46,039) | | 24,324 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2004$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/17/2025 | 3 | 7,308,966 | 2354.66 | | 177,349 | | 97,688 | | 235,744 | | | (80,224) | | 26,984 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2007$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/14/2024 | 06/16/2025 | 2 | 4,643,406 | 2394.47 | | 118,576 | | 84,289 | | 116,146 | | | (34,876) | | 19,557 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2003$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/07/2025 | 2 | 4,058,009 | 2417.64 | | 102,624 | | 53,173 | | 69,795 | | | (49,747) | | 14,600 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/23/2024 | 04/11/2025 | 4 | 9,309,742 | 2410.62 | | 224,619 | | 119,560 | | 175,203 | | | (105,745) | | 33,849 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/04/2025 | 3 | 13,907,799 | 2417.64 | | 353,078 | | 181,532 | | 238,141 | | | (172,419) | | 49,641 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/24/2025 | 4 | 11,334,517 | 2369.39 | | 289,127 | | 163,810 | | 324,369 | | | (125,740) | | 42,576 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/11/2024 | 04/10/2025 | 4 | 5,571,160 | 2404.55 | | 139,902 | | 73,800 | | 111,198 | | | (66,213) | | 20,203 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/21/2025 | 1 | 5,802,534 | 2343.2 | | 147,965 | | 82,338 | | 206,450 | | | (66,120) | | 21,637 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/25/2025 | 4 | 14,232,437 | 2379.55 | | 362,128 | | 207,322 | | 372,578 | | | (155,905) | | 53,591 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/17/2025 | 4 | 11,892,328 | 2343.2 | | 307,805 | | 169,881 | | 424,487 | | | (138,801) | | 43,905 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 4 | 7,551,089 | 2377.04 | | 190,299 | | 128,859 | | 214,655 | | | (61,649) | | 30,996 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/16/2025 | 4 | 6,850,184 | 2400.16 | | 174,642 | | 109,914 | | 154,585 | | | (65,418) | | 27,070 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/15/2024 | 05/15/2025 | 3 | 8,763,731 | 2404.41 | | 220,581 | | 137,679 | | 189,572 | | | (83,273) | | 34,556 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/10/2024 | 06/06/2025 | 3 | 7,233,840 | 2388.01 | | 183,596 | | 126,175 | | 188,555 | | | (58,287) | | 29,874 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 05/22/2025 | 4 | 9,184,618 | 2397.12 | | 230,307 | | 148,043 | | 215,530 | | | (82,576) | | 36,770 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/14/2024 | 05/09/2025 | 3 | 14,275,775 | 2391.29 | | 361,599 | | 221,055 | | 344,686 | | | (141,838) | | 55,542 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/13/2025 | 5 | 6,713,958 | 2388.25 | | 175,963 | | 108,822 | | 167,574 | | | (67,255) | | 26,357 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/28/2025 | 5 | 7,579,304 | 2381.85 | | 179,135 | | 118,272 | | 205,033 | | | (61,035) | | 30,730 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 05/01/2025 | 3 | 8,056,418 | 2359.09 | | 207,795 | | 121,550 | | 254,760 | | | (86,467) | | 30,772 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/08/2025 | 5 | 9,356,497 | 2384.48 | | 240,260 | | 145,304 | | 239,731 | | | (95,246) | | 36,320 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/16/2024 | 05/09/2025 | 4 | 7,005,087 | 2391.83 | | 177,901 | | 108,512 | | 168,302 | | | (70,086) | | 27,254 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2004$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 05/05/2025 | 1 | 4,293,915 | 2376.51 | | 109,495 | | 65,154 | | 117,263 | | | (44,753) | | 16,554 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/23/2025 | 1 | 4,972,617 | 2401.7 | | 126,802 | | 92,569 | | 117,986 | | | (34,896) | | 21,225 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 06/27/2025 | 3 | 16,633,207 | 2403.95 | | 422,217 | | 315,565 | | 391,083 | | | (108,862) | | 71,529 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2025 | 4 | 6,917,220 | 2397.88 | | 177,271 | | 130,645 | | 170,506 | | | (46,881) | | 29,636 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/14/2024 | 06/13/2025 | 5 | 7,250,931 | 2397.17 | | 184,891 | | 130,928 | | 176,734 | | | (54,866) | | 30,362 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/17/2025 | 5 | 5,809,493 | 2402.17 | | 149,062 | | 106,923 | | 136,264 | | | (42,625) | | 24,516 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2024 | 04/08/2025 | 4 | 5,289,756 | 2417.78 | | 133,157 | | 69,465 | | 91,239 | | | (63,711) | | 19,083 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2024 | 04/03/2025 | 5 | 10,765,937 | 2423.4 | | 263,151 | | 133,720 | | 172,396 | | | (129,607) | | 38,323 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2024 | 04/04/2025 | 4 | 7,431,755 | 2402.89 | | 188,979 | | 98,435 | | 148,655 | | | (91,109) | | 26,526 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/23/2024 | 04/11/2025 | 5 | 15,680,666 | 2388.55 | | 387,227 | | 206,644 | | 367,998 | | | (181,626) | | 57,012 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/25/2024 | 04/22/2025 | 5 | 6,785,701 | 2355.02 | | 185,783 | | 104,180 | | 219,102 | | | (81,683) | | 25,365 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 05/02/2025 | 5 | 11,086,495 | 2376.51 | | 285,536 | | 169,101 | | 301,998 | | | (117,335) | | 42,445 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/11/2024 | 04/09/2025 | 4 | 6,308,512 | 2417.34 | | 154,841 | | 81,163 | | 109,792 | | | (73,719) | | 22,817 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/25/2024 | 04/25/2025 | 4 | 9,737,129 | 2369.99 | | 253,331 | | 144,712 | | 277,766 | | | (109,498) | | 36,664 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/30/2024 | 04/30/2025 | 5 | 7,421,446 | 2366.53 | | 185,689 | | 108,169 | | 219,757 | | | (77,660) | | 28,280 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/18/2024 | 04/16/2025 | 3 | 5,691,424 | 2367.62 | | 140,581 | | 76,389 | | 163,581 | | | (64,245) | | 20,959 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/07/2024 | 05/06/2025 | 5 | 6,371,438 | 2386.32 | | 161,028 | | 96,488 | | 159,727 | | | (64,633) | | 24,620 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 05/02/2025 | 5 | 9,329,731 | 2369.68 | | 238,703 | | 140,919 | | 269,898 | | | (98,649) | | 35,719 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 06/02/2025 | 1 | 3,815,670 | 2382.19 | | 97,300 | | 65,402 | | 103,604 | | | (32,345) | | 15,631 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2005$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/21/2025 | 4 | 7,740,396 | 2404.07 | | 190,328 | | 121,907 | | 169,994 | | | (68,690) | | 30,922 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/20/2025 | 5 | 6,817,997 | 2403.08 | | 170,556 | | 108,876 | | 151,855 | | | (61,825) | | 27,178 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 3 | 6,355,610 | 2383.27 | | 163,009 | | 106,041 | | 169,008 | | | (57,963) | | 25,498 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/27/2025 | 1 | 2,393,748 | 2388.26 | | 61,041 | | 40,021 | | 61,096 | | | (21,397) | | 9,685 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/04/2025 | 4 | 7,116,239 | 2373.38 | | 186,177 | | 126,337 | | 209,016 | | | (60,066) | | 29,270 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2024 | 05/16/2025 | 3 | 14,563,456 | 2402.66 | | 369,982 | | 233,391 | | 321,112 | | | (137,984) | | 57,551 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/23/2025 | 3 | 20,621,952 | 2388.26 | | 519,171 | | 338,514 | | 524,953 | | | (183,631) | | 82,735 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/16/2024 | 05/14/2025 | 4 | 6,068,867 | 2394.46 | | 155,763 | | 96,620 | | 143,559 | | | (59,265) | | 23,877 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/10/2024 | 05/12/2025 | 1 | 3,177,060 | 2391.29 | | 81,015 | | 49,770 | | 76,929 | | | (31,567) | | 12,444 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/05/2025 | 3 | 7,350,545 | 2388.35 | | 186,932 | | 127,410 | | 190,630 | | | (59,842) | | 30,295 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/18/2024 | 06/18/2025 | 3 | 8,313,465 | 2404.56 | | 210,917 | | 151,706 | | 191,400 | | | (59,952) | | 35,150 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/24/2025 | 6 | 6,555,215 | 2395.28 | | 171,326 | | 126,087 | | 164,777 | | | (45,486) | | 28,033 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/27/2025 | 4 | 8,577,531 | 2405.26 | | 218,731 | | 163,155 | | 199,408 | | | (56,737) | | 36,887 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/09/2025 | 1 | 8,241,346 | 2382.84 | | 210,154 | | 145,313 | | 225,022 | | | (65,852) | | 34,239 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 06/12/2025 | 4 | 7,848,853 | 2405.14 | | 197,770 | | 138,883 | | 177,953 | | | (59,223) | | 32,802 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/11/2024 | 06/11/2025 | 3 | 5,243,938 | 2386.66 | | 136,994 | | 95,549 | | 139,265 | | | (41,600) | | 21,872 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/14/2024 | 06/13/2025 | 3 | 13,725,286 | 2394.47 | | 350,396 | | 248,341 | | 342,444 | | | (103,764) | | 57,473 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2024 | 04/17/2025 | 6 | 7,931,528 | 2357.72 | | 201,500 | | 110,512 | | 249,178 | | | (91,250) | | 29,282 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/07/2025 | 2 | 4,718,276 | 2385.28 | | 119,618 | | 71,898 | | 119,727 | | | (47,786) | | 18,274 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2004$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/28/2025 | 1 | 4,412,632 | 2379.55 | | 112,522 | | 64,785 | | 115,826 | | | (48,136) | | 16,735 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/30/2025 | 3 | 7,395,660 | 2370.77 | | 190,814 | | 127,480 | | 220,576 | | | (64,170) | | 30,110 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 5 | 10,515,869 | 2401.32 | | 268,791 | | 195,464 | | 249,641 | | | (74,708) | | 44,632 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/10/2024 | 06/06/2025 | 2 | 13,879,527 | 2382.84 | | 353,354 | | 243,463 | | 378,084 | | | (111,514) | | 57,319 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/10/2024 | 04/02/2025 | 5 | 7,925,883 | 2420.4 | | 198,984 | | 100,657 | | 130,591 | | | (98,387) | | 28,137 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/15/2024 | 04/15/2025 | 4 | 5,252,517 | 2369.65 | | 131,134 | | 70,950 | | 147,917 | | | (60,219) | | 19,294 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/23/2024 | 04/23/2025 | 3 | 7,681,394 | 2371.54 | | 193,885 | | 109,114 | | 215,178 | | | (84,866) | | 28,783 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2024 | 04/14/2025 | 1 | 2,588,321 | 2388.55 | | 66,002 | | 35,456 | | 60,936 | | | (30,753) | | 9,484 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 3 | 7,127,131 | 2397.73 | | 184,142 | | 136,242 | | 176,328 | | | (48,326) | | 30,592 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 5 | 13,755,227 | 2401.7 | | 347,436 | | 253,015 | | 325,466 | | | (96,096) | | 58,381 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/01/2024 | 04/29/2025 | 3 | 5,343,005 | 2383.17 | | 123,613 | | 71,653 | | 136,052 | | | (52,015) | | 20,312 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/19/2025 | 1 | 4,283,128 | 2402.66 | | 109,220 | | 69,203 | | 94,731 | | | (40,474) | | 17,037 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/30/2025 | 4 | 7,354,277 | 2403.95 | | 188,699 | | 141,537 | | 173,391 | | | (48,164) | | 31,801 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/01/2025 | 3 | 12,406,834 | 2365.32 | | 314,381 | | 265,531 | | 416,936 | | | (50,806) | | 56,707 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2024 | 08/01/2025 | 2 | 6,732,776 | 2382.52 | | 168,504 | | 141,945 | | 198,726 | | | (27,653) | | 30,773 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/03/2025 | 4 | 16,637,294 | 2424.66 | | 424,959 | | 325,707 | | 329,648 | | | (101,409) | | 72,337 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/09/2024 | 07/03/2025 | 3 | 11,082,560 | 2420.76 | | 282,875 | | 216,198 | | 228,055 | | | (68,753) | | 48,186 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/23/2025 | 5 | 5,433,903 | 2417.7 | | 127,357 | | 103,673 | | 118,771 | | | (23,924) | | 24,467 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/05/2025 | 4 | 6,175,019 | 2349.05 | | 162,534 | | 138,203 | | 234,127 | | | (24,655) | | 28,408 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP200A$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/14/2024 | 08/13/2025 | 3 | 4,802,508 | 2371.91 | | 123,691 | | 107,828 | | 155,762 | | | (16,134) | | 22,378 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200B$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2024 | 07/22/2025 | 3 | 6,072,918 | 2419.46 | | 150,548 | | 122,132 | | 130,396 | | | (28,674) | | 27,298 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2024 | 07/30/2025 | 5 | 5,261,552 | 2380.27 | | 137,801 | | 114,827 | | 157,472 | | | (23,263) | | 23,969 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/26/2025 | 5 | 6,050,588 | 2392.6 | | 154,166 | | 140,044 | | 170,734 | | | (14,497) | | 28,766 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/23/2024 | 07/18/2025 | 3 | 15,430,468 | 2403.4 | | 398,800 | | 321,401 | | 377,362 | | | (79,563) | | 68,889 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/12/2024 | 07/02/2025 | 5 | 5,166,391 | 2410.82 | | 135,697 | | 103,120 | | 115,385 | | | (33,242) | | 22,422 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2024 | 07/11/2025 | 4 | 6,616,546 | 2433.05 | | 172,433 | | 135,337 | | 123,478 | | | (38,064) | | 29,182 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/15/2025 | 3 | 8,290,867 | 2383.22 | | 213,107 | | 187,838 | | 247,911 | | | (26,686) | | 38,754 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/11/2025 | 1 | 6,102,551 | 2363.7 | | 156,836 | | 135,665 | | 209,495 | | | (22,222) | | 28,346 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 08/04/2025 | 1 | 6,017,460 | 2365.32 | | 154,649 | | 130,791 | | 202,564 | | | (24,862) | | 27,638 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2024 | 08/08/2025 | 4 | 6,770,041 | 2361.31 | | 174,091 | | 150,095 | | 236,090 | | | (25,124) | | 31,296 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/08/2025 | 3 | 4,708,557 | 2429.73 | | 118,998 | | 91,945 | | 89,713 | | | (27,231) | | 20,657 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2024 | 08/07/2025 | 3 | 7,865,431 | 2346.94 | | 206,101 | | 176,338 | | 303,470 | | | (30,379) | | 36,302 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/21/2025 | 3 | 7,421,082 | 2392.82 | | 188,437 | | 168,465 | | 207,870 | | | (20,552) | | 35,013 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200B$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/09/2024 | 09/09/2025 | 3 | 5,913,594 | 2365.66 | | 151,353 | | 143,187 | | 206,091 | | | (8,536) | | 28,705 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200B$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/18/2025 | 4 | 8,663,073 | 2386.13 | | 225,251 | | 218,718 | | 263,696 | | | (7,267) | | 42,597 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/14/2024 | 08/14/2025 | 2 | 6,732,695 | 2373.17 | | 174,420 | | 152,549 | | 216,676 | | | (22,345) | | 31,421 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/22/2025 | 3 | 12,590,661 | 2394.94 | | 321,672 | | 290,473 | | 347,591 | | | (33,371) | | 59,495 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200C$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/23/2025 | 4 | 6,837,784 | 2398.67 | | 176,547 | | 173,871 | | 189,406 | | | (3,142) | | 33,859 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP200BSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/16/2024 | 09/16/2025 | 3 | 7,428,222 | 2385.11 | | 191,987 | | 185,384 | | 227,041 | | | (7,093) | | 36,422 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2025 | 2 | 8,752,598 | 2386.58 | | 225,846 | | 206,282 | | 259,346 | | | (20,283) | | 41,738 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/16/2024 | 07/11/2025 | 3 | 15,953,128 | 2440.66 | | 405,320 | | 318,743 | | 277,798 | | | (88,761) | | 70,360 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/17/2024 | 07/17/2025 | 3 | 8,752,940 | 2420.47 | | 219,879 | | 175,252 | | 184,783 | | | (45,111) | | 39,010 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/29/2024 | 08/29/2025 | 3 | 7,138,536 | 2389.03 | | 183,649 | | 169,444 | | 207,979 | | | (15,999) | | 34,092 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/03/2024 | 07/01/2025 | 3 | 5,024,767 | 2401.71 | | 133,745 | | 100,977 | | 121,082 | | | (33,154) | | 21,768 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2024 | 09/05/2025 | 3 | 8,620,083 | 2372.6 | | 219,169 | | 205,891 | | 285,102 | | | (14,894) | | 41,598 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2024 | 08/06/2025 | 3 | 3,369,683 | 2355.56 | | 85,313 | | 72,701 | | 122,156 | | | (12,799) | | 15,527 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/29/2025 | 2 | 17,327,413 | 2395.52 | | 438,115 | | 405,259 | | 480,716 | | | (36,943) | | 82,752 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2024 | 08/22/2025 | 3 | 7,407,520 | 2386.62 | | 191,744 | | 172,743 | | 217,841 | | | (20,317) | | 35,003 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/07/2025 | 2 | 4,242,719 | 2424.66 | | 108,268 | | 83,219 | | 85,095 | | | (25,651) | | 18,580 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200C$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/24/2025 | 4 | 3,407,553 | 2400.1 | | 87,315 | | 86,275 | | 89,948 | | | (1,315) | | 16,897 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/02/2025 | 2 | 3,435,215 | 2395.52 | | 86,920 | | 80,497 | | 95,498 | | | (7,219) | | 16,504 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2024 | 09/03/2025 | 4 | 5,989,764 | 2379.79 | | 151,152 | | 140,598 | | 194,446 | | | (10,955) | | 28,820 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/28/2024 | 08/27/2025 | 3 | 3,570,019 | 2392.82 | | 89,576 | | 81,566 | | 100,767 | | | (8,234) | | 16,998 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/12/2024 | 08/12/2025 | 3 | 6,320,325 | 2361.58 | | 168,501 | | 146,492 | | 220,675 | | | (22,351) | | 29,404 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/20/2024 | 08/19/2025 | 4 | 7,824,792 | 2390.28 | | 198,690 | | 176,602 | | 222,629 | | | (22,534) | | 36,804 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/11/2024 | 09/11/2025 | 3 | 8,664,431 | 2371.92 | | 223,277 | | 212,432 | | 289,748 | | | (11,519) | | 42,180 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/16/2024 | 07/16/2025 | 5 | 6,202,023 | 2455.53 | | 142,593 | | 113,392 | | 95,086 | | | (29,454) | | 27,593 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2009SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/31/2025 | 6 | 5,987,580 | 2397.84 | | 145,363 | | 121,735 | | 156,415 | | | (24,085) | | 27,322 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/12/2024 | 07/14/2025 | 1 | 4,973,518 | 2440.66 | | 126,825 | | 99,923 | | 86,910 | | | (27,646) | | 22,051 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/19/2025 | 3 | 6,498,033 | 2398.37 | | 166,801 | | 163,177 | | 181,084 | | | (4,948) | | 31,997 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 09/19/2025 | 2 | 14,465,111 | 2397.37 | | 371,916 | | 364,751 | | 406,107 | | | (10,018) | | 71,227 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/04/2025 | 3 | 4,994,640 | 2377.24 | | 126,222 | | 117,841 | | 159,548 | | | (8,887) | | 24,067 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/17/2025 | 3 | 3,787,924 | 2386.73 | | 97,328 | | 94,196 | | 114,621 | | | (3,390) | | 18,599 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/12/2025 | 3 | 6,686,687 | 2373.91 | | 172,880 | | 165,754 | | 223,192 | | | (8,449) | | 32,599 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/21/2025 | 1 | 5,550,145 | 2403.4 | | 141,529 | | 114,237 | | 136,075 | | | (28,151) | | 24,906 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/25/2025 | 2 | 13,877,537 | 2386.49 | | 353,868 | | 291,976 | | 393,330 | | | (64,060) | | 62,697 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/24/2025 | 4 | 6,876,800 | 2381.47 | | 173,718 | | 142,085 | | 202,363 | | | (32,202) | | 31,016 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/09/2024 | 07/09/2025 | 2 | 6,557,793 | 2428.02 | | 171,460 | | 132,841 | | 127,289 | | | (38,877) | | 28,821 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/29/2025 | 3 | 6,062,645 | 2387.09 | | 150,183 | | 124,724 | | 171,743 | | | (25,732) | | 27,573 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/08/2025 | 3 | 14,065,163 | 2363.7 | | 359,859 | | 310,960 | | 482,053 | | | (51,194) | | 65,020 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2024 | 07/10/2025 | 3 | 10,562,050 | 2441.08 | | 267,036 | | 207,589 | | 182,638 | | | (59,943) | | 46,501 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/15/2025 | 4 | 7,218,369 | 2439.56 | | 191,003 | | 151,358 | | 127,846 | | | (39,952) | | 32,060 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/18/2025 | 2 | 6,778,477 | 2385.01 | | 173,679 | | 153,604 | | 200,352 | | | (21,263) | | 31,833 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/20/2024 | 08/15/2025 | 5 | 16,105,030 | 2385.01 | | 412,658 | | 364,712 | | 475,094 | | | (50,555) | | 75,280 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/05/2025 | 3 | 11,866,620 | 2359.02 | | 305,352 | | 287,646 | | 431,896 | | | (19,888) | | 57,265 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/26/2025 | 3 | 10,730,635 | 2404.57 | | 275,803 | | 275,129 | | 255,439 | | | (2,852) | | 53,358 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP200BSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/12/2025 | 3 | 14,897,746 | 2380.89 | | 383,840 | | 369,006 | | 467,854 | | | (17,661) | | 72,629 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/25/2025 | 3 | 10,144,865 | 2397.46 | | 262,696 | | 260,112 | | 287,903 | | | (3,475) | | 50,376 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/15/2025 | 1 | 5,305,154 | 2380.89 | | 136,873 | | 131,594 | | 166,891 | | | (6,340) | | 25,975 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/11/2024 | 09/10/2025 | 5 | 3,099,804 | 2364.25 | | 82,116 | | 78,067 | | 106,379 | | | (4,285) | | 15,068 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 4 | 8,534,154 | 2408.13 | | 217,627 | | 174,959 | | 200,633 | | | (43,923) | | 38,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/25/2025 | 3 | 8,533,647 | 2378.14 | | 220,820 | | 181,797 | | 258,115 | | | (40,399) | | 38,554 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 1 | 49,993 | 2408.13 | | 1,376 | | 1,112 | | 1,175 | | | (267) | | 223 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/08/2025 | 1 | 5,485,446 | 2359.02 | | 140,976 | | 132,820 | | 204,389 | | | (9,219) | | 26,588 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/28/2025 | 1 | 5,047,580 | 2386.49 | | 129,218 | | 106,792 | | 145,196 | | | (23,238) | | 22,919 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/25/2025 | 1 | 6,211,920 | 2394.94 | | 159,646 | | 144,253 | | 171,846 | | | (16,530) | | 29,488 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/29/2025 | 1 | 7,569,427 | 2404.86 | | 195,291 | | 195,291 | | 194,095 | | | (1,596) | | 37,795 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/20/2024 | 08/20/2025 | 4 | 4,624,032 | 2387.47 | | 120,059 | | 106,987 | | 134,664 | | | (13,358) | | 21,783 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/16/2024 | 07/15/2025 | 1 | 53,865 | 2439.56 | | 1,543 | | 1,223 | | 954 | | | (322) | | 239 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/26/2025 | 2 | 16,426,979 | 2404.86 | | 422,022 | | 422,022 | | 419,611 | | | (3,256) | | 81,684 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/30/2025 | 1 | 4,832,053 | 2404.63 | | 124,184 | | 124,184 | | 124,285 | | | | | 24,160 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/22/2025 | 1 | 7,354,859 | 2397.37 | | 189,755 | | 186,096 | | 206,884 | | | (5,170) | | 36,369 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100AS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2022 | 10/02/2024 | 9 | 2,692,009 | 2309.66 | 93,597 | | | 130 | | 109,519 | | | (35,378) | | 996 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100AS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2022 | 10/01/2024 | 1 | 989,698 | 2309.66 | 31,967 | | | | | 40,275 | | | (11,966) | | 259 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100AS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/04/2022 | 10/03/2024 | 10 | 2,691,972 | 2326.92 | 88,548 | | | 246 | | 88,695 | | | (33,607) | | 1,220 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100A$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/25/2022 | 10/04/2024 | 7 | 2,669,008 | 2346.37 | 78,003 | | | 328 | | 65,076 | | | (29,837) | | 1,397 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/07/2022 | 10/04/2024 | 10 | 3,026,247 | 2345.73 | 90,561 | | | 376 | | 74,629 | | | (34,241) | | 1,584 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/07/2022 | 10/04/2024 | 8 | 2,573,761 | 2341.45 | 77,613 | | | 323 | | 68,275 | | | (29,354) | | 1,347 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/14/2022 | 10/09/2024 | 7 | 2,392,666 | 2326.31 | 76,554 | | | 857 | | 79,384 | | | (29,206) | | 1,879 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/10/2022 | 10/07/2024 | 6 | 2,021,552 | 2326.31 | 65,296 | | | 543 | | 67,093 | | | (24,679) | | 1,400 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/07/2022 | 10/08/2024 | 1 | 547,969 | 2326.31 | 17,480 | | | 168 | | 18,183 | | | (6,543) | | 406 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2022 | 10/10/2024 | 6 | 3,092,596 | 2322.42 | 104,276 | | | 1,302 | | 107,884 | | | (39,510) | | 2,559 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/11/2022 | 10/11/2024 | 12 | 4,471,909 | 2320.18 | 152,800 | | | 2,122 | | 160,387 | | | (57,930) | | 3,882 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2022 | 10/11/2024 | 7 | 3,058,726 | 2320.55 | 101,078 | | | 1,402 | | 109,200 | | | (38,221) | | 2,655 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2022 | 10/11/2024 | 7 | 4,980,744 | 2331.36 | 158,506 | | | 2,200 | | 154,126 | | | (59,984) | | 4,323 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/14/2022 | 10/16/2024 | 6 | 2,792,593 | 2318.74 | 99,224 | | | 2,058 | | 101,982 | | | (37,457) | | 2,923 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2022 | 10/14/2024 | 7 | 1,966,583 | 2318.74 | 66,665 | | | 1,199 | | 71,799 | | | (25,166) | | 1,926 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/14/2022 | 10/15/2024 | 1 | 1,091,455 | 2318.74 | 34,708 | | | 667 | | 39,852 | | | (12,992) | | 1,106 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100A$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2022 | 10/17/2024 | 9 | 3,634,422 | 2330.62 | 125,867 | | | 2,788 | | 113,949 | | | (47,605) | | 3,922 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2022 | 10/18/2024 | 6 | 3,721,365 | 2336.32 | 122,830 | | | 2,885 | | 107,785 | | | (46,342) | | 4,132 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2022 | 10/18/2024 | 7 | 3,498,752 | 2329.88 | 120,370 | | | 2,837 | | 110,881 | | | (45,522) | | 3,885 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2022 | 10/18/2024 | 9 | 4,154,626 | 2326.52 | 148,756 | | | 3,512 | | 137,662 | | | (56,340) | | 4,613 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/21/2022 | 10/22/2024 | 1 | 3,273,038 | 2336.88 | 104,083 | | | 3,002 | | 94,390 | | | (38,960) | | 4,018 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/21/2022 | 10/21/2024 | 5 | 3,634,238 | 2336.88 | 119,471 | | | 3,302 | | 104,604 | | | (45,006) | | 4,359 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100BS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/21/2022 | 10/23/2024 | 6 | 2,555,969 | 2336.88 | 89,402 | | | 2,718 | | 73,861 | | | (33,718) | | 3,208 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/25/2022 | 10/25/2024 | 7 | 2,415,681 | 2350.89 | 79,209 | | | 2,625 | | 56,782 | | | (29,878) | | 3,161 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2022 | 10/24/2024 | 6 | 2,898,072 | 2341.29 | 100,523 | | | 3,197 | | 78,734 | | | (37,951) | | 3,716 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2022 | 10/25/2024 | 6 | 8,374,730 | 2351.23 | 271,532 | | | 8,995 | | 195,778 | | | (102,314) | | 10,959 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2022 | 10/25/2024 | 7 | 3,933,444 | 2349.97 | 130,545 | | | 4,340 | | 93,829 | | | (49,365) | | 5,147 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2022 | 10/30/2024 | 6 | 3,992,432 | 2361.75 | 119,355 | | | 4,770 | | 79,603 | | | (44,908) | | 5,723 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2022 | 10/28/2024 | 5 | 2,251,120 | 2361.75 | 70,735 | | | 2,631 | | 44,301 | | | (26,575) | | 3,117 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/28/2022 | 10/29/2024 | 3 | 943,741 | 2361.75 | 30,267 | | | 1,181 | | 18,695 | | | (11,504) | | 1,330 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/07/2022 | 11/01/2024 | 9 | 4,526,154 | 2360.09 | 134,323 | | | 5,752 | | 94,391 | | | (50,606) | | 6,701 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2022 | 10/31/2024 | 5 | 4,361,317 | 2359.05 | 130,202 | | | 5,380 | | 91,545 | | | (48,959) | | 6,355 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/02/2022 | 11/01/2024 | 6 | 5,325,426 | 2347.13 | 172,948 | | | 7,401 | | 135,238 | | | (65,182) | | 7,884 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2022 | 11/01/2024 | 8 | 4,365,101 | 2341.77 | 150,685 | | | 6,476 | | 119,731 | | | (57,011) | | 6,462 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/04/2022 | 11/05/2024 | 2 | 613,250 | 2350.03 | 19,482 | | | 937 | | 15,040 | | | (7,295) | | 963 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/04/2022 | 11/06/2024 | 4 | 1,887,861 | 2350.03 | 61,160 | | | 3,032 | | 46,491 | | | (22,981) | | 3,005 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100BSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2022 | 11/04/2024 | 6 | 2,266,987 | 2350.03 | 72,871 | | | 3,437 | | 55,367 | | | (27,569) | | 3,510 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2022 | 11/07/2024 | 6 | 4,378,090 | 2354.39 | 135,126 | | | 6,905 | | 101,458 | | | (50,864) | | 7,063 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/23/2022 | 11/08/2024 | 6 | 5,180,030 | 2356.55 | 170,707 | | | 8,961 | | 116,708 | | | (64,195) | | 8,466 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2022 | 11/08/2024 | 6 | 6,977,306 | 2340.66 | 253,379 | | | 14,229 | | 197,122 | | | (102,013) | | 11,404 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2022 | 11/08/2024 | 6 | 5,558,901 | 2376.18 | 178,785 | | | 9,523 | | 90,723 | | | (68,322) | | 9,085 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100CS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/11/2022 | 11/13/2024 | 5 | 3,001,027 | 2385.85 | 94,594 | | | 5,597 | | 42,346 | | | (35,541) | | 5,210 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2022 | 11/12/2024 | 3 | 2,036,745 | 2385.85 | 64,594 | | | 3,734 | | 28,440 | | | (24,271) | | 3,495 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/25/2022 | 11/11/2024 | 4 | 1,822,147 | 2385.85 | 57,275 | | | 3,237 | | 25,171 | | | (21,544) | | 3,091 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2022 | 11/14/2024 | 6 | 3,676,754 | 2380.95 | 117,429 | | | 7,115 | | 57,172 | | | (44,173) | | 6,455 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2022 | 11/15/2024 | 5 | 3,836,198 | 2385.61 | 118,966 | | | 7,366 | | 55,432 | | | (44,693) | | 6,809 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2022 | 11/15/2024 | 5 | 3,891,871 | 2379.62 | 122,764 | | | 7,620 | | 62,442 | | | (46,184) | | 6,908 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2022 | 11/15/2024 | 5 | 4,039,068 | 2376.73 | 126,686 | | | 7,920 | | 68,053 | | | (48,026) | | 7,169 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/18/2022 | 11/20/2024 | 5 | 4,337,407 | 2378.61 | 139,418 | | | 9,630 | | 72,546 | | | (52,531) | | 8,107 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/18/2022 | 11/19/2024 | 2 | 723,533 | 2378.61 | 23,238 | | | 1,567 | | 12,006 | | | (8,717) | | 1,339 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/21/2022 | 11/18/2024 | 4 | 3,858,651 | 2378.61 | 122,448 | | | 8,096 | | 63,516 | | | (46,029) | | 7,069 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2022 | 11/21/2024 | 8 | 4,864,852 | 2376.83 | 161,073 | | | 11,348 | | 84,370 | | | (60,672) | | 9,181 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/23/2022 | 11/22/2024 | 6 | 3,223,624 | 2383.32 | 103,535 | | | 7,431 | | 50,665 | | | (38,936) | | 6,142 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2022 | 11/22/2024 | 4 | 4,870,328 | 2386.03 | 154,636 | | | 11,098 | | 73,154 | | | (58,113) | | 9,279 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2022 | 11/26/2024 | 1 | 1,189,598 | 2385.38 | 35,872 | | | 2,767 | | 18,377 | | | (13,501) | | 2,351 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100CSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/25/2022 | 11/25/2024 | 1 | 423,917 | 2385.38 | 13,481 | | | 1,020 | | 6,494 | | | (5,053) | | 830 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2022 | 11/27/2024 | 8 | 6,070,870 | 2376.63 | 201,643 | | | 15,888 | | 108,565 | | | (76,111) | | 12,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2022 | 11/29/2024 | 7 | 5,293,833 | 2376.57 | 174,343 | | | 14,162 | | 95,369 | | | (65,521) | | 10,732 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2022 | 11/27/2024 | 3 | 5,619,240 | 2385.38 | 177,057 | | | 13,900 | | 87,486 | | | (66,619) | | 11,200 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2022 | 11/29/2024 | 5 | 2,228,206 | 2389.93 | 69,287 | | | 5,635 | | 32,456 | | | (26,065) | | 4,517 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100DS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/07/2022 | 11/29/2024 | 6 | 3,824,567 | 2390.28 | 112,852 | | | 9,207 | | 55,387 | | | (42,593) | | 7,753 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/02/2022 | 12/04/2024 | 3 | 3,089,408 | 2388.3 | 89,341 | | | 7,861 | | 47,395 | | | (33,540) | | 6,519 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2022 | 12/02/2024 | 5 | 2,823,123 | 2388.3 | 85,180 | | | 7,277 | | 42,607 | | | (32,023) | | 5,864 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/02/2022 | 12/03/2024 | 1 | 999,424 | 2388.3 | 31,882 | | | 2,759 | | 15,209 | | | (11,934) | | 2,092 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2022 | 12/05/2024 | 5 | 3,537,455 | 2376 | 106,740 | | | 9,545 | | 65,943 | | | (40,117) | | 7,521 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2022 | 12/06/2024 | 3 | 4,204,911 | 2367.45 | 134,159 | | | 12,180 | | 89,000 | | | (50,368) | | 9,008 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2022 | 12/06/2024 | 4 | 4,433,966 | 2365.78 | 142,560 | | | 12,973 | | 96,028 | | | (53,622) | | 9,498 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/09/2022 | 12/06/2024 | 5 | 4,886,327 | 2368.79 | 153,398 | | | 14,185 | | 101,517 | | | (58,658) | | 10,467 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/09/2022 | 12/11/2024 | 6 | 3,253,324 | 2364.26 | 107,230 | | | 10,495 | | 72,959 | | | (40,373) | | 7,225 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2022 | 12/09/2024 | 3 | 3,383,606 | 2364.26 | 110,318 | | | 10,482 | | 75,177 | | | (41,475) | | 7,409 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/09/2022 | 12/10/2024 | 1 | 485,593 | 2364.26 | 15,539 | | | 1,494 | | 10,840 | | | (5,817) | | 1,071 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2022 | 12/12/2024 | 5 | 5,360,817 | 2370.04 | 167,761 | 3,449 | | 17,337 | | 111,754 | | | (65,699) | | 11,987 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2022 | 12/13/2024 | 5 | 3,124,766 | 2372.62 | 95,947 | | | 9,632 | | 63,191 | | | (36,025) | | 7,035 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2022 | 12/13/2024 | 4 | 2,265,397 | 2368.13 | 68,496 | | | 6,889 | | 48,683 | | | (25,750) | | 5,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100DSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2022 | 12/13/2024 | 5 | 2,848,273 | 2356.74 | 87,744 | | | 8,858 | | 70,929 | | | (33,110) | | 6,412 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ES1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2022 | 12/18/2024 | 5 | 2,796,194 | 2350.8 | 87,606 | | | 9,400 | | 75,675 | | | (32,910) | | 6,504 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ES2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/16/2022 | 12/16/2024 | 4 | 1,569,979 | 2350.8 | 48,979 | | | 5,129 | | 42,207 | | | (18,427) | | 3,605 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ES3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/16/2022 | 12/17/2024 | 3 | 1,969,304 | 2350.8 | 61,310 | | | 6,535 | | 53,120 | | | (23,161) | | 4,552 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ES6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/19/2022 | 12/19/2024 | 5 | 4,971,831 | 2345.51 | 160,930 | | | 17,479 | | 143,538 | | | (60,448) | | 11,638 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100ES8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/28/2022 | 12/20/2024 | 5 | 2,586,459 | 2346.25 | 82,626 | | | 9,106 | | 74,242 | | | (31,046) | | 6,092 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/23/2022 | 12/20/2024 | 6 | 4,132,151 | 2353.52 | 125,986 | | | 13,923 | | 108,949 | | | (47,406) | | 9,733 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/23/2022 | 12/20/2024 | 4 | 3,638,772 | 2343.13 | 117,458 | | | 13,008 | | 108,215 | | | (44,285) | | 8,571 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/28/2022 | 12/24/2024 | 3 | 1,760,570 | 2347.25 | 55,425 | | | 6,411 | | 50,274 | | | (20,789) | | 4,248 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/23/2022 | 12/23/2024 | 1 | 1,114,088 | 2347.25 | 35,539 | | | 4,063 | | 31,715 | | | (13,321) | | 2,672 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/23/2022 | 12/26/2024 | 5 | 4,548,545 | 2347.25 | 140,083 | | | 16,610 | | 130,275 | | | (52,687) | | 11,103 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/06/2023 | 12/27/2024 | 6 | 4,068,980 | 2343.66 | 131,301 | | | 15,750 | | 121,655 | | | (49,353) | | 9,990 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2022 | 12/27/2024 | 4 | 4,511,968 | 2336.96 | 151,324 | | | 18,191 | | 145,067 | | | (56,996) | | 11,077 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/04/2023 | 12/27/2024 | 4 | 3,884,457 | 2347.84 | 123,595 | | | 14,874 | | 110,842 | | | (46,572) | | 9,537 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/30/2022 | 12/30/2024 | 2 | 2,388,692 | 2347.81 | 75,823 | | | 9,407 | | 68,397 | | | (28,509) | | 5,964 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/06/2023 | 01/02/2025 | 5 | 1,982,490 | 2347.81 | 65,168 | | | 8,349 | | 57,106 | | | (24,502) | | 5,030 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/30/2022 | 12/31/2024 | 3 | 3,456,600 | 2347.81 | 112,005 | | | 14,044 | | 99,276 | | | (42,088) | | 8,677 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/03/2023 | 01/03/2025 | 6 | 3,084,444 | 2341.15 | 103,452 | | | 13,442 | | 95,784 | | | (39,038) | | 7,868 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/04/2023 | 01/03/2025 | 6 | 3,406,827 | 2347.72 | 112,926 | 1,620 | | 15,128 | | 98,514 | | | (43,633) | | 8,690 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ESY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/06/2023 | 01/03/2025 | 4 | 3,106,815 | 2344.2 | 107,700 | | | 13,992 | | 93,365 | | | (40,590) | | 7,925 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2023 | 01/08/2025 | 3 | 2,736,506 | 2355.34 | 92,927 | | | 12,659 | | 73,402 | | | (34,932) | | 7,162 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/06/2023 | 01/07/2025 | 1 | 532,038 | 2355.34 | 17,610 | | | 2,371 | | 14,221 | | | (6,592) | | 1,385 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2023 | 01/06/2025 | 4 | 1,555,695 | 2355.34 | 48,470 | 2,209 | | 7,087 | | 41,438 | | | (19,813) | | 4,031 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2023 | 01/10/2025 | 3 | 2,490,542 | 2360.33 | 84,023 | | | 11,681 | | 63,549 | | | (31,542) | | 6,583 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100FS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/11/2023 | 01/09/2025 | 3 | 3,567,851 | 2354.24 | 123,200 | | | 16,941 | | 97,197 | | | (46,289) | | 9,384 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/17/2023 | 01/10/2025 | 6 | 5,936,320 | 2363.5 | 199,707 | | | 27,872 | | 146,041 | | | (75,242) | | 15,691 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2023 | 01/10/2025 | 6 | 3,575,543 | 2366.2 | 118,443 | | | 16,600 | | 85,232 | | | (44,846) | | 9,451 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2023 | 01/15/2025 | 4 | 1,791,485 | 2369.94 | 57,361 | | | 8,371 | | 41,383 | | | (21,542) | | 4,850 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2023 | 01/16/2025 | 3 | 1,913,931 | 2369.94 | 50,986 | 7,200 | | 9,608 | | 44,387 | | | (24,259) | | 5,205 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/13/2023 | 01/14/2025 | 1 | 805,941 | 2369.94 | 26,757 | | | 3,865 | | 18,538 | | | (10,016) | | 2,172 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/13/2023 | 01/13/2025 | 3 | 2,403,411 | 2369.94 | 78,680 | | | 11,279 | | 55,047 | | | (29,554) | | 6,445 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2023 | 01/17/2025 | 6 | 3,237,498 | 2368.15 | 90,298 | | | 14,110 | | 76,949 | | | (35,656) | | 8,846 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/20/2023 | 01/17/2025 | 6 | 3,678,867 | 2352.44 | 120,152 | 4,817 | | 19,326 | | 104,141 | | | (48,673) | | 10,052 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2023 | 01/17/2025 | 4 | 2,374,547 | 2360.22 | 76,981 | | | 11,518 | | 61,742 | | | (29,068) | | 6,488 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2023 | 01/17/2025 | 3 | 2,921,508 | 2362.27 | 99,212 | | | 14,824 | | 74,235 | | | (37,484) | | 7,983 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/20/2023 | 01/21/2025 | 1 | 1,983,519 | 2362.27 | 65,853 | | | 10,131 | | 50,590 | | | (24,650) | | 5,518 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/20/2023 | 01/22/2025 | 3 | 1,698,719 | 2362.27 | 57,471 | | | 8,925 | | 43,483 | | | (21,554) | | 4,747 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/30/2023 | 01/23/2025 | 4 | 5,417,926 | 2368.74 | 180,728 | | | 28,356 | | 129,410 | | | (67,925) | | 15,206 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/07/2023 | 01/24/2025 | 6 | 2,880,977 | 2367.95 | 98,024 | | | 15,558 | | 69,689 | | | (36,925) | | 8,121 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100FSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2023 | 01/24/2025 | 2 | 2,461,747 | 2368.63 | 82,959 | | | 13,127 | | 59,092 | | | (31,156) | | 6,939 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2023 | 01/24/2025 | 6 | 3,051,170 | 2376.23 | 97,854 | | | 15,558 | | 67,110 | | | (36,922) | | 8,600 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/27/2023 | 01/29/2025 | 5 | 3,461,648 | 2375.72 | 113,215 | | | 18,881 | | 77,586 | | | (42,964) | | 9,965 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/27/2023 | 01/28/2025 | 1 | 1,500,928 | 2375.72 | 49,681 | | | 8,121 | | 33,499 | | | (18,596) | | 4,303 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100GS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2023 | 01/27/2025 | 4 | 2,129,434 | 2375.72 | 67,142 | | | 10,923 | | 47,324 | | | (25,277) | | 6,079 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2023 | 01/30/2025 | 3 | 4,374,417 | 2365.37 | 153,925 | | | 25,612 | | 110,496 | | | (57,821) | | 12,645 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2023 | 01/31/2025 | 4 | 2,540,643 | 2372.4 | 87,608 | | | 14,713 | | 59,585 | | | (32,911) | | 7,374 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2023 | 01/31/2025 | 5 | 7,680,763 | 2378.71 | 258,572 | | | 43,516 | | 167,682 | | | (97,252) | | 22,294 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2023 | 01/31/2025 | 5 | 3,652,938 | 2385.25 | 117,772 | | | 19,852 | | 73,891 | | | (44,390) | | 10,603 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2023 | 02/05/2025 | 5 | 2,928,539 | 2377.72 | 97,235 | | | 17,017 | | 65,485 | | | (36,595) | | 8,671 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/03/2023 | 02/04/2025 | 2 | 1,156,716 | 2377.72 | 38,618 | | | 6,691 | | 25,759 | | | (14,486) | | 3,412 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/07/2023 | 02/03/2025 | 3 | 2,352,416 | 2377.72 | 77,645 | | | 13,355 | | 52,168 | | | (29,130) | | 6,911 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/13/2023 | 02/06/2025 | 6 | 5,718,181 | 2372.62 | 188,636 | | | 33,308 | | 135,840 | | | (70,979) | | 16,997 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2023 | 02/07/2025 | 6 | 4,185,761 | 2383.04 | 130,092 | | | 23,122 | | 88,827 | | | (48,897) | | 12,490 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/13/2023 | 02/07/2025 | 6 | 5,142,488 | 2377.3 | 165,374 | | | 29,395 | | 116,428 | | | (62,233) | | 15,345 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2023 | 02/07/2025 | 6 | 3,464,154 | 2371.75 | 114,778 | | | 20,582 | | 83,378 | | | (43,564) | | 10,337 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/13/2023 | 02/10/2025 | 4 | 2,326,456 | 2362.76 | 81,528 | | | 14,847 | | 61,852 | | | (30,728) | | 7,022 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/10/2023 | 02/12/2025 | 6 | 2,968,346 | 2362.76 | 107,863 | | | 19,904 | | 79,424 | | | (40,574) | | 9,026 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2023 | 02/11/2025 | 3 | 1,194,113 | 2362.76 | 34,902 | | | 6,668 | | 31,849 | | | (13,668) | | 3,618 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2023 | 02/13/2025 | 6 | 4,280,279 | 2370.7 | 145,928 | | | 27,127 | | 105,683 | | | (54,864) | | 13,064 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100GSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2023 | 02/14/2025 | 6 | 4,625,568 | 2379.5 | 144,822 | | | 27,159 | | 104,216 | | | (54,433) | | 14,169 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/17/2023 | 02/14/2025 | 6 | 3,462,572 | 2385.88 | 106,318 | | | 19,925 | | 72,665 | | | (39,972) | | 10,607 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/21/2023 | 02/14/2025 | 3 | 2,315,483 | 2369.62 | 70,637 | | | 13,287 | | 58,023 | | | (26,617) | | 7,093 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100HS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/21/2023 | 02/20/2025 | 4 | 3,911,527 | 2363.02 | 112,193 | | | 21,908 | | 105,950 | | | (42,154) | | 12,242 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/17/2023 | 02/19/2025 | 4 | 1,630,117 | 2363.02 | 47,352 | | | 9,185 | | 44,028 | | | (17,790) | | 5,084 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/17/2023 | 02/18/2025 | 1 | 637,365 | 2363.02 | 20,906 | | | 4,026 | | 17,161 | | | (7,825) | | 1,981 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/17/2023 | 02/14/2025 | 5 | 2,859,810 | 2363.02 | 84,373 | | | 15,901 | | 76,755 | | | (31,903) | | 8,760 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2023 | 02/21/2025 | 6 | 4,569,773 | 2340.81 | 153,917 | | | 30,343 | | 153,885 | | | (57,870) | | 14,352 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2023 | 02/21/2025 | 5 | 2,984,934 | 2342.03 | 98,213 | | | 19,357 | | 99,386 | | | (36,936) | | 9,374 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/24/2023 | 02/21/2025 | 4 | 2,976,773 | 2348.96 | 94,839 | | | 18,731 | | 92,847 | | | (35,721) | | 9,349 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2023 | 02/24/2025 | 3 | 2,176,646 | 2339.75 | 72,449 | | | 14,563 | | 74,181 | | | (27,227) | | 6,907 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/24/2023 | 02/26/2025 | 5 | 2,136,450 | 2339.75 | 71,746 | | | 14,607 | | 73,122 | | | (26,946) | | 6,825 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2023 | 02/25/2025 | 3 | 2,567,829 | 2339.75 | 84,774 | | | 17,136 | | 87,700 | | | (31,785) | | 8,176 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/02/2023 | 02/27/2025 | 4 | 4,605,526 | 2345.09 | 149,796 | | | 30,711 | | 150,379 | | | (56,297) | | 14,762 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/03/2023 | 02/28/2025 | 5 | 3,360,665 | 2345.95 | 111,117 | | | 22,938 | | 109,096 | | | (41,733) | | 10,808 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2023 | 02/28/2025 | 6 | 5,386,330 | 2343.77 | 182,643 | | | 37,917 | | 178,408 | | | (68,941) | | 17,322 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/06/2023 | 02/28/2025 | 8 | 4,061,854 | 2347.56 | 133,227 | | | 27,632 | | 129,900 | | | (50,244) | | 13,063 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2023 | 03/05/2025 | 3 | 3,560,361 | 2358.69 | 107,024 | | | 22,870 | | 103,250 | | | (40,311) | | 11,638 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2023 | 03/03/2025 | 7 | 1,327,814 | 2358.69 | 39,461 | | | 8,351 | | 38,298 | | | (14,906) | | 4,312 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100HSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/03/2023 | 03/04/2025 | 1 | 775,653 | 2358.69 | 25,286 | | | 5,349 | | 22,433 | | | (9,465) | | 2,527 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1001S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2023 | 03/07/2025 | 5 | 2,666,826 | 2345.82 | 80,349 | | | 17,381 | | 87,637 | | | (30,199) | | 8,773 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1001S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2023 | 03/06/2025 | 4 | 3,030,144 | 2353.4 | 92,279 | | | 19,804 | | 92,628 | | | (34,673) | | 9,937 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100I$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2023 | 03/07/2025 | 5 | 3,219,140 | 2347.1 | 96,046 | | | 20,768 | | 104,559 | | | (36,100) | | 10,590 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/09/2023 | 03/07/2025 | 4 | 3,613,041 | 2330.27 | 108,931 | | | 23,628 | | 136,220 | | | (41,057) | | 11,886 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/10/2023 | 03/11/2025 | 1 | 1,031,215 | 2313.41 | 33,824 | | | 7,480 | | 44,844 | | | (12,661) | | 3,435 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/10/2023 | 03/12/2025 | 3 | 2,829,419 | 2313.41 | 93,394 | | | 20,811 | | 123,208 | | | (35,077) | | 9,454 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2023 | 03/10/2025 | 4 | 2,105,541 | 2313.41 | 68,736 | | | 15,145 | | 91,440 | | | (25,841) | | 6,992 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2023 | 03/13/2025 | 4 | 5,092,861 | 2308.88 | 173,001 | | | 38,780 | | 230,087 | | | (65,004) | | 17,069 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2023 | 03/14/2025 | 6 | 3,324,168 | 2319.68 | 107,489 | | | 24,331 | | 137,979 | | | (40,478) | | 11,175 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/20/2023 | 03/14/2025 | 5 | 3,038,080 | 2309.97 | 103,743 | | | 23,449 | | 136,249 | | | (39,002) | | 10,213 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/16/2023 | 03/14/2025 | 4 | 2,471,720 | 2320.63 | 79,498 | | | 18,034 | | 101,806 | | | (29,996) | | 8,309 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/17/2023 | 03/19/2025 | 3 | 2,853,521 | 2310.93 | 101,453 | | | 23,577 | | 127,505 | | | (38,102) | | 9,737 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/23/2023 | 03/17/2025 | 3 | 2,159,237 | 2310.93 | 73,749 | | | 16,962 | | 96,236 | | | (27,728) | | 7,325 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/17/2023 | 03/18/2025 | 2 | 1,036,068 | 2310.93 | 35,010 | | | 8,083 | | 46,236 | | | (13,117) | | 3,525 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2023 | 03/21/2025 | 10 | 4,054,602 | 2327.46 | 124,029 | 2,404 | | 30,275 | | 159,086 | | | (48,099) | | 13,917 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2023 | 03/20/2025 | 4 | 4,178,991 | 2317.31 | 141,833 | | | 33,184 | | 177,786 | | | (53,320) | | 14,302 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2023 | 03/21/2025 | 4 | 4,707,605 | 2313.61 | 157,219 | | | 37,101 | | 206,436 | | | (59,187) | | 16,158 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/24/2023 | 03/21/2025 | 4 | 2,500,023 | 2313.74 | 84,727 | | | 20,017 | | 109,518 | | | (31,910) | | 8,581 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2023 | 03/25/2025 | 2 | 1,905,943 | 2316.22 | 63,898 | | | 15,376 | | 82,099 | | | (23,968) | | 6,617 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/13/2023 | 03/26/2025 | 3 | 3,650,234 | 2316.22 | 123,025 | | | 29,792 | | 157,440 | | | (46,230) | | 12,710 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/30/2023 | 03/24/2025 | 4 | 1,748,453 | 2316.22 | 59,070 | | | 14,160 | | 75,216 | | | (22,226) | | 6,053 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100JS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/03/2023 | 03/28/2025 | 5 | 2,715,533 | 2318.14 | 73,734 | 25,582 | | 28,408 | | 115,631 | | | (43,053) | | 9,508 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2023 | 03/27/2025 | 5 | 3,576,818 | 2319.04 | 122,665 | | | 29,872 | | 151,058 | | | (46,099) | | 12,489 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/28/2023 | 03/28/2025 | 4 | 4,002,395 | 2327.93 | 136,649 | | | 33,533 | | 157,598 | | | (51,385) | | 14,014 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/31/2023 | 03/28/2025 | 6 | 3,208,887 | 2331.23 | 110,965 | | | 27,310 | | 122,987 | | | (41,867) | | 11,236 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/31/2023 | 04/02/2025 | 5 | 3,994,103 | 2341.68 | 128,871 | | | 32,514 | | 141,032 | | | (48,536) | | 14,179 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/31/2023 | 03/31/2025 | 4 | 1,668,061 | 2341.68 | 49,631 | 6,558 | | 15,402 | | 58,681 | | | (22,202) | | 5,889 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/31/2023 | 04/01/2025 | 1 | 543,971 | 2341.68 | 18,060 | | | 4,515 | | 19,172 | | | (6,760) | | 1,926 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2023 | 04/04/2025 | 3 | 1,658,490 | 2335.44 | 50,758 | 6,289 | | 15,832 | | 61,884 | | | (22,410) | | 5,920 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/21/2023 | 04/03/2025 | 3 | 4,404,765 | 2341.54 | 142,025 | | | 35,927 | | 155,972 | | | (53,350) | | 15,679 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/06/2023 | 04/04/2025 | 4 | 3,947,709 | 2331.46 | 138,782 | | | 35,451 | | 152,177 | | | (52,310) | | 14,090 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/06/2023 | 04/04/2025 | 3 | 3,466,468 | 2332.92 | 121,402 | | | 31,049 | | 132,046 | | | (45,829) | | 12,373 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/13/2023 | 04/09/2025 | 3 | 2,558,919 | 2332.92 | 90,108 | | | 23,528 | | 97,950 | | | (33,800) | | 9,255 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2023 | 04/07/2025 | 3 | 1,601,386 | 2332.92 | 55,854 | | | 14,453 | | 61,102 | | | (20,986) | | 5,762 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/06/2023 | 04/08/2025 | 1 | 786,180 | 2332.92 | 27,359 | | | 7,093 | | 30,045 | | | (10,227) | | 2,836 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100JSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/18/2023 | 04/11/2025 | 6 | 2,828,884 | 2337.41 | 95,183 | | | 25,144 | | 104,697 | | | (35,761) | | 10,285 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/13/2023 | 04/10/2025 | 6 | 4,266,388 | 2336.3 | 144,721 | | | 38,122 | | 159,108 | | | (54,517) | | 15,472 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2023 | 04/11/2025 | 6 | 5,590,520 | 2331.53 | 196,499 | | | 52,001 | | 216,994 | | | (73,891) | | 20,326 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/14/2023 | 04/11/2025 | 5 | 3,235,713 | 2337.92 | 109,805 | | | 29,134 | | 119,255 | | | (41,384) | | 11,764 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2023 | 04/14/2025 | 3 | 1,631,722 | 2334.79 | 56,119 | | | 15,068 | | 61,794 | | | (21,088) | | 5,979 | | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100KS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/20/2023 | 04/16/2025 | 8 | 3,540,723 | 2334.79 | 119,150 | | | 32,385 | | 134,480 | | | (44,847) | | 13,039 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/14/2023 | 04/15/2025 | 1 | 1,222,950 | 2334.79 | 42,192 | | | 11,359 | | 46,388 | | | (15,793) | | 4,492 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/24/2023 | 04/17/2025 | 6 | 3,065,163 | 2334.93 | 102,614 | | | 28,018 | | 116,432 | | | (38,611) | | 11,316 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2023 | 04/17/2025 | 6 | 3,012,997 | 2335.33 | 98,749 | | | 26,993 | | 114,084 | | | (37,192) | | 11,124 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/25/2023 | 04/17/2025 | 6 | 4,010,568 | 2333.55 | 133,400 | | | 36,512 | | 154,036 | | | (50,293) | | 14,807 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/20/2023 | 04/17/2025 | 4 | 3,409,503 | 2327.91 | 116,454 | | | 31,910 | | 136,928 | | | (43,941) | | 12,588 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/24/2023 | 04/23/2025 | 5 | 5,482,160 | 2328.56 | 172,282 | | | 48,341 | | 220,013 | | | (64,737) | | 20,542 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/21/2023 | 04/22/2025 | 1 | 947,471 | 2328.56 | 32,688 | | | 9,115 | | 37,970 | | | (12,236) | | 3,542 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/21/2023 | 04/21/2025 | 2 | 1,616,050 | 2328.56 | 55,483 | | | 15,427 | | 64,669 | | | (20,841) | | 6,026 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2023 | 04/25/2025 | 5 | 2,482,192 | 2311.48 | 86,600 | | | 24,559 | | 113,596 | | | (32,525) | | 9,346 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2023 | 04/24/2025 | 4 | 3,302,239 | 2327.34 | 103,532 | | | 29,198 | | 133,954 | | | (38,895) | | 12,404 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/28/2023 | 04/25/2025 | 6 | 3,867,296 | 2306 | 138,862 | | | 39,442 | | 184,177 | | | (52,246) | | 14,562 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/27/2023 | 04/25/2025 | 3 | 3,355,480 | 2314.21 | 117,945 | | | 33,563 | | 150,503 | | | (44,439) | | 12,635 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/02/2023 | 04/30/2025 | 3 | 3,377,104 | 2318.73 | 111,522 | | | 32,366 | | 147,003 | | | (41,883) | | 12,869 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100KSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/28/2023 | 04/29/2025 | 1 | 415,976 | 2318.73 | 14,393 | | | 4,152 | | 18,085 | | | (5,387) | | 1,581 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/28/2023 | 04/28/2025 | 3 | 2,413,041 | 2318.73 | 83,164 | | | 23,925 | | 104,778 | | | (31,234) | | 9,152 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2023 | 05/02/2025 | 5 | 3,452,917 | 2309.04 | 114,612 | 3,261 | | 35,852 | | 161,669 | | | (44,981) | | 13,220 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/02/2023 | 05/01/2025 | 5 | 2,583,275 | 2318.96 | 82,979 | | | 24,236 | | 112,372 | | | (31,235) | | 9,867 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2023 | 05/02/2025 | 4 | 2,860,064 | 2302.7 | 98,725 | | | 28,962 | | 140,099 | | | (37,100) | | 10,950 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100LSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/05/2023 | 05/02/2025 | 3 | 2,020,477 | 2296.95 | 74,909 | | | 22,042 | | 103,029 | | | (28,224) | | 7,735 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/05/2023 | 05/05/2025 | 2 | 2,339,806 | 2311.53 | 63,146 | 20,480 | | 28,357 | | 107,720 | | | (34,591) | | 9,021 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/09/2023 | 05/07/2025 | 3 | 3,306,271 | 2311.53 | 113,412 | | | 33,984 | | 152,550 | | | (42,564) | | 12,805 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/05/2023 | 05/06/2025 | 2 | 1,120,867 | 2311.53 | 38,714 | | | 11,548 | | 51,659 | | | (14,511) | | 4,331 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/29/2024 | 05/08/2025 | 5 | 3,384,762 | 2311.41 | 99,032 | 25,451 | | 43,410 | | 156,447 | | | (49,019) | | 13,139 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/12/2023 | 05/09/2025 | 5 | 3,161,997 | 2309.24 | 110,617 | | | 33,511 | | 148,567 | | | (41,558) | | 12,302 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/11/2023 | 05/09/2025 | 4 | 3,355,245 | 2312.05 | 115,706 | | | 35,065 | | 154,507 | | | (43,488) | | 13,054 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 05/09/2025 | 4 | 2,242,054 | 2310.76 | 74,033 | | | 23,001 | | 104,206 | | | (28,526) | | 8,723 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/12/2023 | 05/13/2025 | 1 | 1,142,059 | 2310.48 | 39,629 | | | 12,194 | | 53,302 | | | (14,834) | | 4,483 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/12/2023 | 05/12/2025 | 3 | 1,453,297 | 2310.48 | 51,486 | | | 15,860 | | 67,756 | | | (19,395) | | 5,692 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/25/2023 | 05/14/2025 | 3 | 2,596,963 | 2310.48 | 88,914 | | | 27,545 | | 121,335 | | | (33,418) | | 10,217 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/19/2023 | 05/15/2025 | 3 | 3,779,218 | 2314.98 | 129,297 | | | 40,214 | | 171,134 | | | (48,577) | | 14,902 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100LSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/19/2023 | 05/16/2025 | 3 | 2,001,584 | 2308.22 | 74,723 | | | 23,374 | | 95,185 | | | (28,073) | | 7,910 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/18/2023 | 05/16/2025 | 4 | 2,086,655 | 2325.64 | 71,116 | | | 22,310 | | 87,494 | | | (26,796) | | 8,246 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/18/2023 | 05/16/2025 | 3 | 2,407,474 | 2317.33 | 66,788 | 20,613 | | 30,603 | | 107,284 | | | (36,035) | | 9,514 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/19/2023 | 05/20/2025 | 1 | 992,842 | 2322.51 | 34,253 | | | 10,869 | | 42,711 | | | (12,821) | | 3,958 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2023 | 05/19/2025 | 3 | 1,440,662 | 2322.51 | 49,751 | | | 15,755 | | 61,899 | | | (18,684) | | 5,730 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2023 | 05/21/2025 | 5 | 2,370,569 | 2322.51 | 76,396 | 2,867 | | 26,126 | | 102,104 | | | (29,785) | | 9,470 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/25/2023 | 05/23/2025 | 4 | 2,721,730 | 2314.33 | 92,178 | | | 29,756 | | 124,550 | | | (34,689) | | 10,919 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100MSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2023 | 05/22/2025 | 4 | 3,181,597 | 2324.03 | 89,743 | 14,357 | | 36,594 | | 135,651 | | | (40,563) | | 12,737 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/25/2023 | 05/23/2025 | 4 | 3,497,354 | 2307.31 | 123,623 | | | 39,863 | | 168,127 | | | (46,473) | | 14,031 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/02/2023 | 05/23/2025 | 5 | 2,626,450 | 2311.15 | 92,741 | | | 30,027 | | 122,919 | | | (34,986) | | 10,537 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2023 | 05/23/2025 | 3 | 1,725,362 | 2320.64 | 58,407 | | | 18,926 | | 75,466 | | | (22,081) | | 6,922 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/26/2023 | 05/28/2025 | 2 | 1,068,519 | 2320.64 | 36,146 | | | 11,876 | | 46,849 | | | (13,537) | | 4,332 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2023 | 05/27/2025 | 2 | 1,307,489 | 2320.64 | 45,075 | | | 14,766 | | 57,259 | | | (16,887) | | 5,290 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2023 | 05/29/2025 | 2 | 2,391,222 | 2320.64 | 78,328 | | | 25,862 | | 104,946 | | | (29,445) | | 9,715 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/01/2023 | 05/30/2025 | 2 | 2,386,328 | 2312.57 | 84,683 | | | 28,119 | | 110,999 | | | (31,817) | | 9,715 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2023 | 05/30/2025 | 3 | 2,953,147 | 2318.94 | 96,603 | | | 32,331 | | 131,318 | | | (36,597) | | 12,023 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/02/2023 | 05/30/2025 | 2 | 2,331,678 | 2320.16 | 82,537 | | | 27,451 | | 102,783 | | | (31,039) | | 9,493 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2023 | 06/02/2025 | 2 | 1,376,953 | 2334.39 | 46,532 | | | 15,632 | | 54,775 | | | (17,489) | | 5,641 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 06/03/2025 | 2 | 1,037,329 | 2334.39 | 30,104 | | | 10,523 | | 41,322 | | | (11,701) | | 4,258 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100MSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2023 | 06/04/2025 | 2 | 2,832,919 | 2334.39 | 98,200 | | | 33,187 | | 113,004 | | | (36,817) | | 11,652 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2023 | 06/05/2025 | 3 | 2,563,093 | 2330.75 | 91,135 | | | 30,933 | | 105,143 | | | (34,220) | | 10,564 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2023 | 06/06/2025 | 3 | 1,910,696 | 2337.56 | 65,376 | | | 22,260 | | 74,617 | | | (24,524) | | 7,891 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/26/2024 | 06/06/2025 | 4 | 2,788,109 | 2336.51 | 91,432 | 6,317 | | 34,584 | | 109,736 | | | (37,290) | | 11,514 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/09/2023 | 06/06/2025 | 4 | 3,211,277 | 2342.31 | 111,834 | | | 38,309 | | 121,014 | | | (42,125) | | 13,262 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2023 | 06/11/2025 | 3 | 2,725,606 | 2342.99 | 101,515 | | | 35,321 | | 102,646 | | | (38,132) | | 11,369 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/09/2023 | 06/09/2025 | 4 | 2,963,925 | 2342.99 | 106,280 | | | 36,741 | | 111,290 | | | (39,969) | | 12,314 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100NSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/09/2023 | 06/10/2025 | 1 | 1,073,514 | 2342.99 | 36,822 | | | 12,746 | | 40,369 | | | (13,783) | | 4,469 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/15/2023 | 06/13/2025 | 4 | 2,660,397 | 2360.95 | 76,593 | 14,701 | | 34,068 | | 87,501 | | | (36,329) | | 11,140 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2023 | 06/12/2025 | 3 | 4,091,182 | 2352.16 | 142,566 | | | 49,974 | | 143,884 | | | (53,760) | | 17,098 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 06/13/2025 | 5 | 4,214,417 | 2362.79 | 136,425 | 6,153 | | 51,285 | | 136,615 | | | (54,390) | | 17,647 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/01/2024 | 06/13/2025 | 3 | 4,506,605 | 2369.43 | 132,243 | 15,935 | | 54,841 | | 138,542 | | | (57,488) | | 18,871 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2023 | 06/18/2025 | 3 | 3,896,043 | 2364.42 | 127,365 | | | 45,623 | | 125,315 | | | (47,865) | | 16,473 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/16/2023 | 06/17/2025 | 1 | 780,068 | 2364.42 | 26,678 | | | 9,504 | | 25,053 | | | (9,986) | | 3,292 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2023 | 06/16/2025 | 2 | 1,530,644 | 2364.42 | 51,216 | | | 18,213 | | 49,073 | | | (19,247) | | 6,447 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2023 | 06/20/2025 | 5 | 4,891,401 | 2357.76 | 155,904 | 4,071 | | 58,204 | | 165,984 | | | (60,582) | | 20,760 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 06/20/2025 | 6 | 3,133,437 | 2350.12 | 89,817 | 20,387 | | 44,117 | | 112,732 | | | (42,411) | | 13,299 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2023 | 06/20/2025 | 4 | 1,936,325 | 2349.28 | 63,325 | | | 22,923 | | 70,107 | | | (23,871) | | 8,218 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100NSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/23/2023 | 06/25/2025 | 3 | 2,472,102 | 2339.42 | 88,114 | | | 32,531 | | 96,754 | | | (33,281) | | 10,591 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/23/2023 | 06/23/2025 | 3 | 2,390,768 | 2339.42 | 77,693 | | | 28,611 | | 93,300 | | | (29,452) | | 10,205 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/23/2023 | 06/24/2025 | 1 | 915,142 | 2339.42 | 31,298 | | | 11,436 | | 35,765 | | | (11,715) | | 3,914 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2023 | 06/27/2025 | 4 | 3,095,276 | 2357.42 | 105,313 | | | 38,985 | | 106,196 | | | (39,558) | | 13,311 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2023 | 06/26/2025 | 3 | 3,155,593 | 2339.07 | 118,809 | | | 43,772 | | 123,976 | | | (44,624) | | 13,545 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/30/2023 | 06/27/2025 | 4 | 4,457,604 | 2355.09 | 155,376 | | | 57,556 | | 155,673 | | | (58,376) | | 19,169 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2023 | 06/27/2025 | 5 | 2,678,005 | 2360.76 | 86,221 | | | 32,399 | | 89,557 | | | (32,828) | | 11,516 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/30/2023 | 06/30/2025 | 3 | 1,645,693 | 2371.57 | 53,671 | | | 20,197 | | 50,679 | | | (20,232) | | 7,116 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP1000SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/30/2023 | 07/01/2025 | 1 | 1,410,482 | 2371.57 | 48,097 | | | 18,061 | | 43,522 | | | (18,004) | | 6,110 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2023 | 07/02/2025 | 4 | 3,183,645 | 2371.57 | 106,411 | | | 40,147 | | 98,402 | | | (39,977) | | 13,817 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2023 | 07/03/2025 | 7 | 3,474,461 | 2369.75 | 110,254 | 1,688 | | 42,869 | | 109,102 | | | (42,354) | | 15,107 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/06/2023 | 07/03/2025 | 5 | 3,881,177 | 2375.45 | 116,240 | 6,770 | | 47,859 | | 116,526 | | | (46,807) | | 16,875 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/07/2023 | 07/03/2025 | 5 | 4,553,043 | 2358.62 | 156,462 | | | 59,714 | | 155,766 | | | (59,269) | | 19,796 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2023 | 07/07/2025 | 3 | 2,424,155 | 2358.7 | 83,107 | | | 31,932 | | 83,031 | | | (31,241) | | 10,616 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2023 | 07/09/2025 | 2 | 2,000,044 | 2358.7 | 72,635 | | | 28,064 | | 68,738 | | | (27,280) | | 8,790 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/07/2023 | 07/08/2025 | 1 | 650,519 | 2358.7 | 21,792 | | | 8,382 | | 22,319 | | | (8,157) | | 2,854 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2023 | 07/10/2025 | 3 | 2,849,718 | 2365.26 | 101,614 | | | 39,390 | | 93,327 | | | (38,159) | | 12,546 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2023 | 07/11/2025 | 4 | 3,183,344 | 2375.58 | 107,590 | | | 41,862 | | 96,401 | | | (40,384) | | 14,040 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP1000SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/14/2023 | 07/11/2025 | 4 | 3,088,138 | 2378.72 | 102,680 | | | 40,059 | | 91,235 | | | (38,616) | | 13,620 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/14/2023 | 07/11/2025 | 6 | 2,700,962 | 2377.07 | 89,167 | | | 34,931 | | 80,842 | | | (33,656) | | 11,912 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/14/2023 | 07/14/2025 | 4 | 2,037,879 | 2372.7 | 69,530 | | | 27,393 | | 63,241 | | | (26,133) | | 9,035 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2023 | 07/16/2025 | 3 | 1,873,057 | 2372.7 | 65,112 | | | 25,787 | | 58,348 | | | (24,451) | | 8,333 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/14/2023 | 07/15/2025 | 2 | 547,457 | 2372.7 | 11,275 | 8,122 | | 9,501 | | 17,022 | | | (7,290) | | 2,431 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/21/2023 | 07/18/2025 | 4 | 2,663,807 | 2380.05 | 92,315 | | | 36,848 | | 78,640 | | | (34,670) | | 11,892 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/20/2024 | 07/17/2025 | 3 | 4,529,926 | 2377.39 | 141,935 | 10,775 | | 62,454 | | 136,306 | | | (57,967) | | 20,189 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/20/2023 | 07/18/2025 | 3 | 2,976,763 | 2385.3 | 101,133 | | | 40,400 | | 84,315 | | | (38,005) | | 13,290 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/20/2023 | 07/18/2025 | 8 | 3,233,788 | 2387.76 | 109,370 | | | 43,884 | | 89,819 | | | (41,267) | | 14,437 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100PSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/21/2023 | 07/21/2025 | 3 | 3,014,872 | 2391.02 | 101,956 | | | 41,132 | | 81,764 | | | (38,315) | | 13,529 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/21/2023 | 07/22/2025 | 1 | 1,746,331 | 2391.02 | 58,502 | | | 23,626 | | 47,465 | | | (21,898) | | 7,850 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2023 | 07/23/2025 | 5 | 2,165,905 | 2391.02 | 68,888 | 3,441 | | 29,919 | | 58,998 | | | (27,354) | | 9,752 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2023 | 07/25/2025 | 3 | 5,346,773 | 2393.35 | 178,103 | | | 72,728 | | 143,519 | | | (66,866) | | 24,156 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2023 | 07/24/2025 | 5 | 2,544,145 | 2394.58 | 81,164 | 3,638 | | 35,329 | | 67,489 | | | (31,867) | | 11,475 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/03/2023 | 07/25/2025 | 6 | 4,274,181 | 2397.85 | 130,617 | | | 53,641 | | 110,652 | | | (49,219) | | 19,310 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/28/2023 | 07/25/2025 | 5 | 3,299,907 | 2380.39 | 108,978 | 3,341 | | 47,614 | | 98,091 | | | (41,551) | | 14,908 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/28/2023 | 07/28/2025 | 3 | 2,929,190 | 2386.65 | 99,164 | | | 40,968 | | 83,093 | | | (37,293) | | 13,300 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/03/2023 | 07/30/2025 | 3 | 2,459,732 | 2386.65 | 81,438 | | | 33,832 | | 70,064 | | | (30,584) | | 11,206 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100PSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/28/2023 | 07/29/2025 | 1 | 1,482,508 | 2386.65 | 49,664 | | | 20,534 | | 42,142 | | | (18,590) | | 6,743 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/03/2023 | 07/31/2025 | 5 | 3,991,311 | 2389.67 | 128,526 | | | 53,526 | | 111,243 | | | (48,266) | | 18,213 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2023 | 08/01/2025 | 6 | 2,259,027 | 2386.27 | 68,617 | | | 28,811 | | 64,771 | | | (25,864) | | 10,325 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/04/2023 | 08/01/2025 | 3 | 2,812,529 | 2373.94 | 93,591 | | | 39,173 | | 88,626 | | | (35,163) | | 12,855 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/04/2023 | 08/01/2025 | 3 | 2,497,218 | 2374.03 | 84,512 | | | 35,471 | | 78,636 | | | (31,821) | | 11,414 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2023 | 08/04/2025 | 4 | 2,163,559 | 2369.48 | 74,708 | | | 31,592 | | 70,621 | | | (28,085) | | 9,937 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/04/2023 | 08/06/2025 | 3 | 1,235,115 | 2369.48 | 41,470 | | | 17,608 | | 40,454 | | | (15,553) | | 5,691 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/04/2023 | 08/05/2025 | 1 | 516,094 | 2369.48 | 17,289 | | | 7,315 | | 16,875 | | | (6,472) | | 2,374 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/10/2023 | 08/07/2025 | 3 | 3,792,113 | 2382.25 | 117,815 | | | 50,186 | | 113,017 | | | (44,234) | | 17,502 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2023 | 08/08/2025 | 4 | 3,215,332 | 2371.83 | 103,145 | | | 44,108 | | 103,804 | | | (38,714) | | 14,864 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100QSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/17/2023 | 08/08/2025 | 5 | 2,269,812 | 2358.75 | 75,344 | | | 32,302 | | 80,630 | | | (28,342) | | 10,493 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/10/2023 | 08/08/2025 | 3 | 2,547,652 | 2359.41 | 84,031 | | | 36,087 | | 90,071 | | | (31,630) | | 11,777 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/11/2023 | 08/12/2025 | 1 | 711,721 | 2355.71 | 23,843 | | | 10,317 | | 25,917 | | | (8,925) | | 3,311 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2023 | 08/13/2025 | 3 | 1,292,305 | 2355.71 | 39,222 | | | 17,075 | | 47,128 | | | (14,746) | | 6,022 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/14/2023 | 08/11/2025 | 3 | 2,418,191 | 2355.71 | 80,432 | | | 34,775 | | 87,927 | | | (30,231) | | 11,232 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/18/2023 | 08/14/2025 | 2 | 4,970,101 | 2356.86 | 140,141 | | | 61,141 | | 180,011 | | | (52,688) | | 23,195 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/18/2023 | 08/15/2025 | 3 | 2,354,923 | 2341.46 | 72,457 | | | 31,678 | | 95,057 | | | (27,205) | | 11,008 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/17/2023 | 08/15/2025 | 3 | 3,072,714 | 2330.3 | 98,109 | | | 42,969 | | 133,717 | | | (36,862) | | 14,363 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100QSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/18/2023 | 08/15/2025 | 3 | 2,834,373 | 2318.34 | 94,694 | | | 41,583 | | 133,392 | | | (35,652) | | 13,249 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2023 | 08/18/2025 | 3 | 1,852,641 | 2316.89 | 62,914 | | | 27,806 | | 88,096 | | | (23,647) | | 8,700 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2023 | 08/20/2025 | 3 | 1,857,194 | 2316.89 | 61,462 | | | 27,291 | | 88,484 | | | (23,067) | | 8,749 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/18/2023 | 08/19/2025 | 1 | 672,014 | 2316.89 | 22,512 | | | 9,957 | | 31,986 | | | (8,427) | | 3,161 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2024 | 08/21/2025 | 4 | 3,587,931 | 2322.11 | 112,619 | 2,590 | | 51,613 | | 165,436 | | | (43,421) | | 16,928 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/24/2023 | 08/22/2025 | 4 | 3,332,994 | 2310.81 | 115,011 | | | 51,369 | | 165,276 | | | (43,166) | | 15,749 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/25/2023 | 08/22/2025 | 3 | 3,306,416 | 2324.73 | 104,024 | | | 46,558 | | 150,007 | | | (39,078) | | 15,624 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/29/2023 | 08/22/2025 | 4 | 1,649,604 | 2309.21 | 56,273 | | | 25,258 | | 82,625 | | | (21,191) | | 7,795 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/25/2023 | 08/26/2025 | 1 | 975,105 | 2309.41 | 32,569 | | | 14,718 | | 48,867 | | | (12,191) | | 4,636 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/25/2023 | 08/27/2025 | 2 | 878,841 | 2309.41 | 30,953 | | | 14,025 | | 44,081 | | | (11,592) | | 4,185 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/29/2023 | 08/25/2025 | 4 | 2,560,822 | 2309.41 | 89,523 | | | 40,433 | | 128,221 | | | (33,650) | | 12,156 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100RSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/28/2023 | 08/28/2025 | 5 | 3,508,852 | 2318.7 | 130,842 | | | 59,533 | | 166,112 | | | (49,140) | | 16,732 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2023 | 08/29/2025 | 4 | 2,751,322 | 2338.57 | 92,553 | | | 42,249 | | 114,525 | | | (34,760) | | 13,140 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/01/2023 | 08/29/2025 | 4 | 2,557,809 | 2340.48 | 85,091 | | | 38,917 | | 105,121 | | | (31,971) | | 12,216 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/01/2023 | 08/29/2025 | 4 | 3,270,676 | 2338.64 | 105,961 | 4,584 | | 51,429 | | 136,080 | | | (41,744) | | 15,620 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/07/2023 | 09/04/2025 | 3 | 1,672,416 | 2342.98 | 51,445 | | | 23,913 | | 67,830 | | | (19,317) | | 8,059 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2023 | 09/03/2025 | 3 | 1,798,199 | 2342.98 | 57,429 | | | 26,652 | | 72,855 | | | (21,559) | | 8,652 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/07/2023 | 08/29/2025 | 5 | 2,954,394 | 2342.98 | 92,191 | | | 42,488 | | 119,399 | | | (34,931) | | 14,110 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100RSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/07/2023 | 09/02/2025 | 3 | 980,943 | 2342.98 | 32,130 | | | 14,878 | | 39,695 | | | (12,055) | | 4,713 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2023 | 09/05/2025 | 4 | 5,887,164 | 2333.47 | 188,484 | | | 87,898 | | 254,511 | | | (70,781) | | 28,410 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2023 | 09/05/2025 | 5 | 2,888,744 | 2327.2 | 94,793 | | | 44,291 | | 130,070 | | | (35,638) | | 13,940 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/07/2023 | 09/05/2025 | 3 | 2,466,703 | 2323.57 | 82,140 | | | 38,436 | | 113,683 | | | (30,902) | | 11,904 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2023 | 09/10/2025 | 2 | 406,173 | 2322.32 | 13,554 | | | 6,399 | | 18,925 | | | (5,072) | | 1,974 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2023 | 09/08/2025 | 4 | 2,131,232 | 2322.32 | 70,952 | | | 33,432 | | 99,108 | | | (26,680) | | 10,330 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2023 | 09/09/2025 | 1 | 710,128 | 2322.32 | 23,789 | | | 11,208 | | 33,055 | | | (8,905) | | 3,447 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2023 | 09/12/2025 | 4 | 2,498,209 | 2319.61 | 83,484 | | | 39,689 | | 118,587 | | | (31,333) | | 12,179 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2023 | 09/11/2025 | 4 | 2,616,379 | 2324.1 | 80,031 | | | 38,415 | | 120,637 | | | (30,421) | | 12,737 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 09/12/2025 | 3 | 3,771,129 | 2317.63 | 119,309 | 14,025 | | 65,327 | | 181,243 | | | (50,372) | | 18,385 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/15/2023 | 09/12/2025 | 6 | 2,276,403 | 2329.52 | 73,134 | | | 34,948 | | 101,469 | | | (27,531) | | 11,098 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100SSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2023 | 09/17/2025 | 3 | 680,847 | 2319.76 | 22,473 | | | 10,833 | | 32,381 | | | (8,418) | | 3,343 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100S$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/15/2023 | 09/16/2025 | 1 | 1,098,441 | 2319.76 | 36,688 | | | 17,638 | | 52,192 | | | (13,733) | | 5,386 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100S$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2023 | 09/15/2025 | 4 | 3,492,505 | 2319.76 | 112,400 | | | 54,098 | | 165,789 | | | (42,331) | | 17,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100S$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2023 | 09/18/2025 | 5 | 3,526,805 | 2317.92 | 113,301 | 2,405 | | 56,181 | | 169,795 | | | (43,544) | | 17,342 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100S$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2023 | 09/19/2025 | 3 | 5,568,933 | 2316.03 | 179,034 | | | 86,808 | | 271,449 | | | (67,187) | | 27,422 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100S$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2023 | 09/19/2025 | 3 | 1,648,888 | 2309.73 | 52,288 | | | 25,401 | | 83,537 | | | (19,638) | | 8,119 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100S$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/21/2023 | 09/19/2025 | 3 | 2,572,973 | 2292.36 | 84,726 | | | 41,292 | | 144,573 | | | (31,882) | | 12,670 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100S$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2023 | 09/22/2025 | 2 | 1,768,544 | 2289.33 | 59,121 | | | 28,970 | | 101,210 | | | (22,205) | | 8,745 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/22/2023 | 09/23/2025 | 1 | 2,194,681 | 2289.33 | 73,302 | | | 35,946 | | 125,680 | | | (27,438) | | 10,868 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/22/2023 | 09/24/2025 | 3 | 620,044 | 2289.33 | 20,259 | | | 9,958 | | 35,531 | | | (7,585) | | 3,075 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2023 | 09/25/2025 | 8 | 3,514,997 | 2290.69 | 107,056 | | | 53,004 | | 199,944 | | | (40,332) | | 17,454 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2023 | 09/26/2025 | 5 | 2,710,995 | 2277.27 | 90,248 | | | 44,649 | | 166,513 | | | (33,881) | | 13,480 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/28/2023 | 09/26/2025 | 3 | 2,282,722 | 2277.17 | 76,779 | | | 38,017 | | 140,287 | | | (28,833) | | 11,351 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/02/2023 | 09/26/2025 | 5 | 2,341,089 | 2283.77 | 76,003 | | | 37,788 | | 138,617 | | | (28,611) | | 11,641 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/29/2023 | 10/01/2025 | 3 | 881,329 | 2280.33 | 27,717 | | | 13,900 | | 53,305 | | | (10,382) | | 4,413 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/29/2023 | 09/30/2025 | 1 | 733,076 | 2280.33 | 24,485 | | | 12,242 | | 44,312 | | | (9,165) | | 3,665 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/02/2023 | 09/29/2025 | 4 | 2,083,432 | 2280.33 | 63,176 | | | 31,598 | | 125,863 | | | (23,770) | | 10,403 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/05/2023 | 10/02/2025 | 3 | 2,274,679 | 2269.97 | 68,671 | | | 34,557 | | 145,766 | | | (25,791) | | 11,405 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/03/2023 | 10/03/2025 | 4 | 2,241,742 | 2254.49 | 76,267 | | | 38,494 | | 156,154 | | | (28,639) | | 11,255 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100T$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/05/2024 | 10/03/2025 | 5 | 3,603,644 | 2261.4 | 112,804 | 13,361 | | 64,927 | | 241,968 | | | (48,088) | | 18,092 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100TSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/03/2025 | 6 | 3,067,360 | 2259.05 | 107,272 | | | 54,612 | | 208,562 | | | (40,522) | | 15,400 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100TSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/10/2023 | 10/08/2025 | 2 | 1,962,131 | 2272.65 | 66,456 | | | 33,973 | | 124,139 | | | (24,886) | | 9,918 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100TSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/09/2023 | 10/06/2025 | 6 | 2,401,381 | 2272.65 | 70,919 | 14,119 | | 44,491 | | 151,768 | | | (32,691) | | 12,105 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100TST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/07/2025 | 1 | 1,321,605 | 2272.65 | 43,481 | | | 22,189 | | 83,570 | | | (16,276) | | 6,671 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100TSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/11/2023 | 10/09/2025 | 5 | 3,936,738 | 2276.01 | 138,412 | | | 70,979 | | 244,574 | | | (51,994) | | 19,925 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100TSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/10/2025 | 4 | 3,128,555 | 2288.08 | 102,302 | | | 52,726 | | 181,743 | | | (38,510) | | 15,856 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/11/2023 | 10/10/2025 | 2 | 2,381,451 | 2293.6 | 75,600 | | | 38,892 | | 134,055 | | | (28,389) | | 12,069 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/10/2025 | 3 | 1,754,740 | 2277.37 | 56,991 | | | 29,450 | | 108,235 | | | (21,459) | | 8,893 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/15/2025 | 2 | 732,078 | 2271.68 | 24,649 | | | 12,823 | | 46,667 | | | (9,226) | | 3,735 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/13/2025 | 3 | 2,485,034 | 2271.68 | 85,320 | | | 44,284 | | 158,246 | | | (32,053) | | 12,645 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100US9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/14/2025 | 1 | 1,525,857 | 2271.68 | 50,201 | | | 26,066 | | 97,216 | | | (18,791) | | 7,774 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/17/2025 | 3 | 2,835,025 | 2289.62 | 89,220 | | | 46,653 | | 163,732 | | | (33,457) | | 14,501 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2025 | 4 | 3,982,064 | 2285.81 | 126,551 | | | 66,122 | | 234,872 | | | (47,538) | | 20,342 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2023 | 10/17/2025 | 3 | 3,475,102 | 2270.32 | 110,129 | | | 57,756 | | 223,304 | | | (41,365) | | 17,776 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 10/17/2025 | 4 | 1,846,363 | 2259.78 | 58,540 | | | 30,797 | | 125,519 | | | (22,031) | | 9,444 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/20/2025 | 4 | 2,125,795 | 2248.49 | 68,776 | | | 36,364 | | 153,333 | | | (25,845) | | 10,916 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 10/22/2025 | 2 | 780,495 | 2248.49 | 25,776 | | | 13,654 | | 56,340 | | | (9,643) | | 4,018 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/21/2025 | 1 | 1,091,031 | 2248.49 | 35,895 | | | 18,983 | | 78,726 | | | (13,436) | | 5,610 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/23/2025 | 4 | 5,159,186 | 2242.5 | 177,404 | | | 94,318 | | 384,016 | | | (66,595) | | 26,596 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100USR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 10/24/2025 | 4 | 2,625,371 | 2253.12 | 81,322 | | | 43,362 | | 185,120 | | | (30,528) | | 13,552 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100UST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2023 | 10/24/2025 | 3 | 2,744,328 | 2239.36 | 89,885 | | | 48,019 | | 207,552 | | | (33,765) | | 14,166 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/03/2024 | 10/24/2025 | 4 | 2,002,979 | 2238.6 | 62,003 | 4,420 | | 35,815 | | 152,062 | | | (25,144) | | 10,339 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100USZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/29/2025 | 1 | 575,027 | 2229.56 | 18,976 | | | 10,230 | | 45,693 | | | (7,093) | | 2,987 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/28/2025 | 1 | 1,542,911 | 2229.56 | 50,762 | | | 27,333 | | 122,567 | | | (19,001) | | 8,005 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/27/2025 | 4 | 3,272,801 | 2229.56 | 108,876 | | | 58,621 | | 259,915 | | | (40,934) | | 16,958 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/30/2025 | 4 | 6,081,019 | 2231.62 | 209,073 | | | 113,199 | | 478,414 | | | (78,507) | | 31,630 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2023 | 10/31/2025 | 3 | 3,559,181 | 2237.56 | 118,983 | | | 64,515 | | 271,950 | | | (44,629) | | 18,536 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2023 | 10/31/2025 | 3 | 4,058,017 | 2242.49 | 145,275 | | | 79,030 | | 302,522 | | | (54,585) | | 21,134 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/02/2023 | 10/31/2025 | 4 | 2,141,048 | 2263.55 | 73,694 | | | 40,227 | | 143,442 | | | (27,755) | | 11,151 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 11/05/2025 | 3 | 1,133,365 | 2280.08 | 37,132 | | | 20,399 | | 69,496 | | | (13,911) | | 5,940 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 11/03/2025 | 3 | 3,029,118 | 2280.08 | 98,895 | | | 54,189 | | 185,535 | | | (37,157) | | 15,835 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 11/04/2025 | 1 | 699,868 | 2280.08 | 23,166 | | | 12,697 | | 42,891 | | | (8,671) | | 3,663 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2025 | 6 | 4,762,083 | 2276.51 | 155,922 | 4,781 | | 89,096 | | 297,821 | | | (60,306) | | 24,988 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/07/2025 | 3 | 2,518,690 | 2276.96 | 82,443 | | | 45,504 | | 157,172 | | | (30,927) | | 13,233 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/07/2025 | 2 | 3,646,974 | 2275.08 | 112,578 | | | 62,363 | | 229,896 | | | (42,300) | | 19,161 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/07/2025 | 3 | 4,840,468 | 2265.89 | 164,449 | | | 91,267 | | 320,422 | | | (61,869) | | 25,431 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/11/2025 | 1 | 1,095,931 | 2274.31 | 36,166 | | | 20,169 | | 69,449 | | | (13,537) | | 5,786 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100VSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/12/2025 | 4 | 2,592,209 | 2274.31 | 88,407 | 3,530 | | 51,716 | | 164,352 | | | (34,414) | | 13,703 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100V$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/10/2023 | 11/10/2025 | 5 | 2,034,386 | 2274.31 | 63,640 | 7,432 | | 39,985 | | 128,842 | | | (26,864) | | 10,728 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100V$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/13/2025 | 3 | 2,750,736 | 2273.95 | 100,047 | | | 56,067 | | 174,799 | | | (37,550) | | 14,559 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100V$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/14/2025 | 4 | 2,903,500 | 2292.27 | 90,715 | 10,311 | | 57,187 | | 167,055 | | | (38,147) | | 15,386 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100V$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/14/2025 | 4 | 3,960,421 | 2297.42 | 130,184 | | | 73,266 | | 221,412 | | | (48,904) | | 20,987 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/14/2025 | 3 | 2,369,400 | 2294.25 | 76,547 | 3,298 | | 45,336 | | 134,833 | | | (29,943) | | 12,556 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/18/2025 | 2 | 829,447 | 2297.12 | 28,327 | | | 16,129 | | 46,511 | | | (10,645) | | 4,417 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/17/2025 | 4 | 2,644,590 | 2297.12 | 77,150 | 15,415 | | 53,131 | | 148,198 | | | (35,066) | | 14,066 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/19/2025 | 1 | 500,868 | 2297.12 | 16,579 | | | 9,415 | | 28,104 | | | (6,197) | | 2,670 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/20/2025 | 5 | 4,118,096 | 2299.8 | 132,544 | 5,614 | | 79,195 | | 227,744 | | | (51,974) | | 21,982 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/21/2025 | 4 | 3,744,115 | 2299.36 | 125,039 | | | 71,761 | | 207,662 | | | (47,018) | | 20,010 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 11/21/2025 | 5 | 5,234,093 | 2301.06 | 173,999 | | | 99,958 | | 287,546 | | | (65,435) | | 27,973 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/24/2025 | 3 | 722,333 | 2302.51 | 24,132 | | | 13,941 | | 39,388 | | | (9,072) | | 3,874 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/26/2025 | 3 | 1,270,660 | 2302.51 | 42,000 | | | 24,302 | | 69,357 | | | (15,757) | | 6,831 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/27/2023 | 11/26/2025 | 6 | 2,633,706 | 2299.76 | 81,869 | 10,937 | | 54,501 | | 145,987 | | | (34,726) | | 14,159 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/28/2025 | 6 | 2,792,997 | 2301.41 | 88,488 | 9,512 | | 57,667 | | 153,462 | | | (36,532) | | 15,051 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/28/2025 | 5 | 4,915,490 | 2305.13 | 158,681 | 11,988 | | 99,752 | | 264,497 | | | (64,281) | | 26,489 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/28/2025 | 5 | 9,327,879 | 2310.24 | 325,596 | | | 191,017 | | 487,589 | | | (123,296) | | 50,268 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/02/2025 | 2 | 1,406,274 | 2323.31 | 46,711 | | | 27,434 | | 68,277 | | | (17,508) | | 7,614 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100W$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 12/01/2025 | 3 | 1,883,254 | 2323.31 | 59,387 | 4,090 | | 37,502 | | 91,359 | | | (23,715) | | 10,185 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100I\$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/01/2023 | 12/03/2025 | 1 | 659,403 | 2323.31 | 21,958 | | | 12,892 | | 32,041 | | | (8,208) | | 3,574 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100I\$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/27/2023 | 12/04/2025 | 8 | 4,185,046 | 2321.95 | 120,736 | 22,157 | | 84,995 | | 205,106 | | | (53,989) | | 22,712 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 12/05/2025 | 6 | 2,603,982 | 2314.96 | 81,862 | 7,011 | | 52,849 | | 132,936 | | | (33,239) | | 14,148 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/07/2023 | 12/05/2025 | 5 | 2,612,321 | 2313.92 | 88,144 | 2,789 | | 54,059 | | 134,157 | | | (34,100) | | 14,193 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/05/2025 | 3 | 3,449,096 | 2321.43 | 119,012 | 3,590 | | 73,170 | | 169,641 | | | (46,186) | | 18,740 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/09/2025 | 1 | 1,282,696 | 2328.27 | 42,586 | | | 25,388 | | 60,724 | | | (15,940) | | 7,002 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/08/2025 | 4 | 2,034,971 | 2328.27 | 57,670 | 13,537 | | 42,759 | | 96,256 | | | (26,867) | | 11,095 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/10/2025 | 3 | 874,881 | 2328.27 | 25,798 | 4,507 | | 18,363 | | 41,453 | | | (11,211) | | 4,781 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/26/2023 | 12/11/2025 | 4 | 2,780,019 | 2335.64 | 70,681 | 26,461 | | 58,848 | | 126,212 | | | (36,647) | | 15,209 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/13/2023 | 12/12/2025 | 3 | 2,869,525 | 2335.09 | 108,225 | | | 65,290 | | 130,784 | | | (40,764) | | 15,717 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2023 | 12/12/2025 | 6 | 4,791,073 | 2358.96 | 170,838 | | | 103,136 | | 188,955 | | | (64,376) | | 26,242 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2023 | 12/12/2025 | 4 | 2,756,838 | 2379.75 | 88,099 | 2,811 | | 54,905 | | 95,324 | | | (34,231) | | 15,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/15/2025 | 5 | 2,714,798 | 2375.84 | 87,193 | 3,870 | | 55,301 | | 96,384 | | | (34,242) | | 14,920 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2023 | 12/16/2025 | 1 | 1,442,906 | 2375.84 | 48,193 | | | 29,194 | | 51,292 | | | (18,039) | | 7,939 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/17/2025 | 4 | 1,981,112 | 2375.84 | 66,387 | | | 40,393 | | 70,511 | | | (24,949) | | 10,913 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/18/2025 | 7 | 2,833,046 | 2376.44 | 92,552 | 4,710 | | 59,377 | | 100,556 | | | (36,478) | | 15,623 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/19/2025 | 6 | 1,825,038 | 2386.48 | 57,636 | 1,615 | | 36,309 | | 60,798 | | | (22,227) | | 10,076 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/19/2025 | 6 | 2,737,810 | 2365.41 | 93,018 | 1,795 | | 58,024 | | 104,283 | | | (35,654) | | 15,115 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100X\$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/19/2025 | 5 | 5,358,168 | 2379.16 | 177,627 | 2,566 | | 110,739 | | 187,116 | | | (67,871) | | 29,581 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100Y$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/22/2025 | 5 | 2,928,838 | 2378.89 | 95,677 | 2,675 | | 60,776 | | 102,605 | | | (36,993) | | 16,224 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/23/2025 | 2 | 414,946 | 2378.89 | 9,772 | 3,581 | | 8,831 | | 14,556 | | | (4,433) | | 2,301 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 12/26/2025 | 10 | 6,124,110 | 2385.79 | 157,618 | 40,052 | | 123,286 | | 206,045 | | | (74,141) | | 34,075 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/27/2023 | 12/26/2025 | 5 | 4,778,537 | 2386.79 | 142,370 | 13,136 | | 96,709 | | 159,741 | | | (58,438) | | 26,588 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/28/2023 | 12/26/2025 | 5 | 4,826,370 | 2385.46 | 85,591 | 67,294 | | 95,447 | | 162,727 | | | (57,441) | | 26,854 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/29/2025 | 6 | 4,338,047 | 2378.39 | 37,788 | 100,795 | | 86,894 | | 153,240 | | | (51,770) | | 24,217 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/30/2025 | 1 | 260,269 | 2378.39 | 8,719 | | | 5,457 | | 9,206 | | | (3,264) | | 1,455 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/31/2025 | 1 | 255,397 | 2378.39 | 8,556 | | | 5,359 | | 9,044 | | | (3,198) | | 1,429 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/02/2024 | 12/24/2025 | 1 | 96,749 | 2378.89 | | 3,161 | | 1,971 | | 3,398 | | | (1,191) | | 537 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/04/2024 | 01/02/2026 | 7 | 5,996,136 | 2375.76 | | 188,913 | | 119,203 | | 216,128 | | | (69,946) | | 33,620 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 01/02/2026 | 7 | 3,475,501 | 2364.15 | | 118,633 | | 75,413 | | 134,639 | | | (43,331) | | 19,487 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/05/2024 | 01/02/2026 | 4 | 4,239,324 | 2360.76 | | 149,701 | | 94,845 | | 167,675 | | | (54,950) | | 23,770 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/16/2024 | 01/05/2026 | 6 | 2,472,398 | 2362.63 | | 84,044 | | 53,617 | | 96,798 | | | (30,577) | | 13,908 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 01/06/2026 | 2 | 799,211 | 2362.63 | | 27,285 | | 18,077 | | 31,328 | | | (9,274) | | 4,501 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/07/2026 | 4 | 778,337 | 2362.63 | | 26,797 | | 17,069 | | 30,547 | | | (9,754) | | 4,388 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/11/2024 | 01/08/2026 | 9 | 2,409,878 | 2373.16 | | 78,623 | | 50,290 | | 88,742 | | | (28,400) | | 13,600 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/09/2026 | 6 | 2,666,564 | 2368.31 | | 89,222 | | 57,185 | | 101,291 | | | (32,129) | | 15,065 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/16/2024 | 01/09/2026 | 6 | 4,187,829 | 2370.14 | | 139,076 | | 89,304 | | 157,296 | | | (50,070) | | 23,659 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100Y$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/04/2024 | 01/09/2026 | 5 | 3,064,079 | 2367.36 | | 102,523 | | 66,043 | | 117,072 | | | (36,727) | | 17,311 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP100ZS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/13/2026 | 1 | 1,187,656 | 2366.29 | | 40,143 | | 25,897 | | 45,790 | | | (14,368) | | 6,738 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/14/2026 | 1 | 248,110 | 2366.29 | | 8,411 | | 5,430 | | 9,578 | | | (3,006) | | 1,409 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/15/2026 | 1 | 335,810 | 2366.29 | | 11,384 | | 7,355 | | 12,976 | | | (4,063) | | 1,909 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2024 | 01/12/2026 | 4 | 3,336,639 | 2366.29 | | 110,345 | | 71,226 | | 128,487 | | | (39,285) | | 18,911 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/16/2026 | 6 | 4,925,400 | 2362.26 | | 162,106 | | 105,238 | | 195,206 | | | (56,979) | | 28,035 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2024 | 01/16/2026 | 5 | 3,705,931 | 2355.93 | | 126,010 | | 81,949 | | 152,558 | | | (44,255) | | 21,094 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/16/2026 | 6 | 3,772,084 | 2357.43 | | 129,700 | | 84,695 | | 153,897 | | | (45,261) | | 21,470 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/16/2026 | 4 | 2,468,553 | 2362.53 | | 83,099 | | 54,222 | | 97,676 | | | (29,008) | | 14,051 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/21/2026 | 1 | 958,526 | 2362.53 | | 32,302 | | 21,136 | | 38,018 | | | (11,238) | | 5,485 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/20/2026 | 1 | 642,677 | 2362.53 | | 21,658 | | 14,161 | | 25,460 | | | (7,545) | | 3,673 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2024 | 01/22/2026 | 4 | 4,145,338 | 2363.74 | | 140,841 | | 92,519 | | 163,389 | | | (48,397) | | 23,744 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/23/2026 | 4 | 4,494,992 | 2365.91 | | 148,775 | | 97,991 | | 175,046 | | | (50,930) | | 25,773 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/23/2026 | 6 | 4,108,233 | 2364.04 | | 136,827 | | 90,348 | | 161,798 | | | (46,659) | | 23,556 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/23/2026 | 6 | 2,651,753 | 2359.73 | | 91,150 | | 60,595 | | 107,169 | | | (30,735) | | 15,205 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/28/2026 | 1 | 669,987 | 2361.72 | | 22,579 | | 14,990 | | 26,850 | | | (7,639) | | 3,862 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2024 | 01/26/2026 | 5 | 5,074,176 | 2361.72 | | 176,889 | | 117,477 | | 202,884 | | | (59,617) | | 29,185 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/27/2026 | 1 | 240,174 | 2361.72 | | 8,094 | | 5,370 | | 9,614 | | | (2,742) | | 1,383 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2024 | 01/29/2026 | 5 | 3,606,890 | 2371.42 | | 120,148 | | 80,087 | | 136,499 | | | (40,123) | | 20,810 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP100ZSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/01/2024 | 01/30/2026 | 4 | 4,187,776 | 2371.27 | | 132,265 | | 88,358 | | 158,793 | | | (44,018) | | 24,186 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2000$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/01/2024 | 01/30/2026 | 3 | 3,245,411 | 2355.35 | | 114,087 | | 76,357 | | 135,322 | | | (37,910) | | 18,744 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/01/2024 | 01/30/2026 | 5 | 2,661,044 | 2367.51 | | 90,931 | | 61,130 | | 103,216 | | | (30,000) | | 15,369 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 02/02/2026 | 3 | 3,227,751 | 2372.04 | | 105,840 | | 71,271 | | 121,974 | | | (34,683) | | 18,699 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 02/03/2026 | 1 | 640,477 | 2372.04 | | 21,584 | | 14,528 | | 24,233 | | | (7,106) | | 3,714 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 02/04/2026 | 1 | 376,805 | 2372.04 | | 12,698 | | 8,553 | | 14,274 | | | (4,175) | | 2,187 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/06/2024 | 02/05/2026 | 6 | 4,704,863 | 2365.31 | | 162,664 | | 110,111 | | 185,755 | | | (52,645) | | 27,340 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/07/2024 | 02/06/2026 | 5 | 3,299,718 | 2369.53 | | 111,997 | | 75,910 | | 127,163 | | | (36,168) | | 19,194 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 02/06/2026 | 6 | 4,011,506 | 2371.97 | | 136,922 | | 93,148 | | 152,346 | | | (44,027) | | 23,334 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/06/2026 | 4 | 3,003,792 | 2373.66 | | 103,375 | | 70,409 | | 112,920 | | | (33,156) | | 17,473 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/10/2026 | 1 | 768,563 | 2378.62 | | 25,824 | | 17,630 | | 28,109 | | | (8,255) | | 4,489 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/09/2026 | 3 | 2,050,988 | 2378.62 | | 69,251 | | 47,302 | | 74,916 | | | (22,010) | | 11,966 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/11/2026 | 1 | 1,115,991 | 2378.62 | | 37,497 | | 25,615 | | 40,867 | | | (11,970) | | 6,524 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 02/12/2026 | 7 | 4,639,415 | 2380.95 | | 146,861 | | 100,937 | | 167,677 | | | (46,018) | | 27,150 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 02/13/2026 | 3 | 2,069,438 | 2367.88 | | 70,805 | | 48,608 | | 80,975 | | | (22,239) | | 12,123 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 02/13/2026 | 5 | 2,738,516 | 2374.85 | | 93,745 | | 64,573 | | 102,790 | | | (29,336) | | 16,042 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 02/13/2026 | 3 | 3,422,781 | 2384.12 | | 113,340 | | 78,380 | | 121,465 | | | (35,340) | | 20,050 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2000$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/13/2026 | 3 | 3,207,863 | 2380.01 | | 105,549 | | 73,083 | | 116,718 | | | (32,613) | | 18,791 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/20/2024 | 02/19/2026 | 4 | 4,933,883 | 2380.01 | | 161,946 | | 112,579 | | 180,176 | | | (49,469) | | 29,075 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/18/2026 | 2 | 998,127 | 2380.01 | | 33,251 | | 23,073 | | 36,410 | | | (10,269) | | 5,876 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2001$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/17/2026 | 1 | 665,894 | 2380.01 | | 22,307 | | 15,465 | | 24,260 | | | (6,918) | | 3,916 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/20/2024 | 11/25/2025 | 1 | 71,286 | 2302.51 | | 3,476 | | 2,274 | | 3,889 | | | (1,204) | | 383 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/20/2026 | 6 | 4,010,080 | 2375.99 | | 139,400 | | 97,252 | | 150,178 | | | (42,283) | | 23,654 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/20/2026 | 3 | 2,913,078 | 2380.49 | | 103,314 | | 72,212 | | 106,187 | | | (31,319) | | 17,183 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/20/2026 | 4 | 2,467,934 | 2393.18 | | 82,334 | | 57,669 | | 83,267 | | | (24,820) | | 14,558 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/26/2024 | 02/23/2026 | 3 | 2,736,411 | 2395.99 | | 89,435 | | 62,793 | | 90,866 | | | (26,763) | | 16,189 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/24/2026 | 1 | 826,097 | 2395.99 | | 27,674 | | 19,425 | | 27,470 | | | (8,317) | | 4,892 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/25/2026 | 2 | 1,123,383 | 2395.99 | | 37,401 | | 26,460 | | 37,407 | | | (11,029) | | 6,659 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/26/2026 | 6 | 5,310,246 | 2389.77 | | 180,139 | | 127,038 | | 183,904 | | | (53,232) | | 31,508 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/06/2024 | 02/27/2026 | 4 | 2,293,853 | 2392.38 | | 76,213 | | 53,832 | | 78,276 | | | (22,440) | | 13,624 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/29/2024 | 02/27/2026 | 4 | 1,784,338 | 2390.04 | | 61,373 | | 43,484 | | 61,764 | | | (18,016) | | 10,598 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/04/2024 | 02/27/2026 | 4 | 3,120,145 | 2395.92 | | 107,404 | | 76,283 | | 104,189 | | | (31,373) | | 18,531 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 03/02/2026 | 2 | 1,452,834 | 2401.18 | | 48,750 | | 34,685 | | 47,032 | | | (14,188) | | 8,654 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 03/03/2026 | 1 | 935,056 | 2401.18 | | 31,324 | | 22,289 | | 30,313 | | | (9,115) | | 5,575 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/27/2026 | 3 | 3,417,988 | 2401.18 | | 113,016 | | 80,305 | | 110,490 | | | (32,877) | | 20,300 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/05/2024 | 03/04/2026 | 4 | 4,634,326 | 2400.07 | | 147,632 | | 105,382 | | 151,480 | | | (42,344) | | 27,657 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/20/2024 | 03/05/2026 | 6 | 1,936,786 | 2387.94 | | 69,644 | | 49,991 | | 68,242 | | | (19,710) | | 11,570 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2001$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/06/2026 | 4 | 2,879,134 | 2397.64 | | 101,052 | | 72,523 | | 95,753 | | | (28,713) | | 17,216 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2002$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/06/2026 | 3 | 3,446,756 | 2411.14 | | 114,353 | | 82,230 | | 105,449 | | | (32,414) | | 20,610 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/All Powered US Equity Index/AIP2002S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/19/2024 | 03/09/2026 | 3 | 2,910,487 | 2407.45 | | 97,718 | | 70,460 | | 91,249 | | | (27,495) | | 17,453 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/06/2026 | 3 | 2,717,000 | 2407.45 | | 91,199 | | 65,664 | | 85,057 | | | (25,708) | | 16,246 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/10/2026 | 1 | 1,142,178 | 2407.45 | | 38,377 | | 27,676 | | 35,861 | | | (10,800) | | 6,856 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 03/11/2026 | 4 | 4,630,496 | 2408.18 | | 158,276 | | 114,486 | | 144,936 | | | (43,892) | | 27,820 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/01/2024 | 03/12/2026 | 7 | 2,591,230 | 2413.54 | | 85,980 | | 62,771 | | 78,550 | | | (23,297) | | 15,583 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/14/2024 | 03/13/2026 | 3 | 3,126,053 | 2416.35 | | 100,573 | | 73,114 | | 93,235 | | | (27,630) | | 18,817 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/14/2024 | 03/13/2026 | 5 | 4,960,076 | 2405.56 | | 164,856 | | 120,169 | | 158,178 | | | (45,081) | | 29,857 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/19/2024 | 03/13/2026 | 4 | 3,521,634 | 2400.68 | | 119,736 | | 87,410 | | 115,714 | | | (32,542) | | 21,198 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2024 | 03/17/2026 | 1 | 1,069,042 | 2400.68 | | 35,706 | | 26,093 | | 35,223 | | | (9,707) | | 6,459 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/15/2024 | 03/16/2026 | 1 | 1,011,794 | 2400.68 | | 33,794 | | 24,683 | | 33,292 | | | (9,200) | | 6,108 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/18/2024 | 03/18/2026 | 5 | 4,542,496 | 2407.13 | | 154,930 | | 113,629 | | 144,081 | | | (41,407) | | 27,472 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/20/2024 | 03/19/2026 | 4 | 2,010,420 | 2412.42 | | 70,622 | | 51,924 | | 61,801 | | | (18,764) | | 12,170 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/20/2026 | 5 | 1,812,333 | 2423.94 | | 60,637 | | 44,711 | | 51,919 | | | (16,025) | | 10,981 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/18/2024 | 03/20/2026 | 5 | 4,915,459 | 2426.51 | | 140,889 | | 105,178 | | 138,554 | | | (36,095) | | 29,783 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/24/2026 | 1 | 1,661,384 | 2419.7 | | 55,656 | | 41,207 | | 49,025 | | | (14,598) | | 10,104 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/24/2024 | 03/20/2026 | 5 | 3,102,787 | 2419.7 | | 101,539 | | 75,420 | | 91,280 | | | (26,293) | | 18,800 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/23/2026 | 1 | 1,373,573 | 2419.7 | | 46,015 | | 34,052 | | 40,471 | | | (12,086) | | 8,346 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/25/2026 | 5 | 5,467,040 | 2419.36 | | 183,831 | | 136,645 | | 161,907 | | | (47,358) | | 33,279 | | 0001 |
| Purchased Call/All Powered US Equity Index/AIP2002SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/09/2024 | 03/26/2026 | 4 | 2,284,046 | 2416.3 | | 82,824 | | 61,648 | | 69,027 | | | (21,239) | | 13,916 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2003$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/27/2024 | 03/27/2026 | 3 | 2,205,009 | 2437.24 | | 74,764 | | 55,793 | | 58,516 | | | (19,098) | | 13,447 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/30/2026 | 2 | 1,616,554 | 2442.02 | | 54,076 | | 40,490 | | 41,681 | | | (13,726) | | 9,886 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/31/2026 | 1 | 1,734,566 | 2442.02 | | 58,108 | | 43,521 | | 44,799 | | | (14,745) | | 10,617 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/27/2026 | 4 | 7,886,929 | 2442.02 | | 259,683 | | 194,355 | | 203,003 | | | (65,868) | | 48,098 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/20/2026 | 3 | 3,766,560 | 2403.08 | | 129,091 | | 105,778 | | 129,207 | | | (23,426) | | 24,085 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/16/2024 | 05/15/2026 | 4 | 3,209,672 | 2404.41 | | 108,180 | | 88,111 | | 108,862 | | | (20,340) | | 20,438 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2024 | 04/02/2026 | 4 | 4,664,821 | 2417.64 | | 159,193 | | 120,783 | | 140,746 | | | (38,719) | | 28,605 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/22/2026 | 3 | 4,979,486 | 2388.26 | | 168,462 | | 139,393 | | 186,162 | | | (29,665) | | 31,895 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/24/2024 | 04/23/2026 | 4 | 2,236,237 | 2371.54 | | 75,944 | | 59,506 | | 89,935 | | | (16,534) | | 13,973 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/02/2024 | 05/01/2026 | 5 | 3,229,565 | 2369.68 | | 112,443 | | 89,621 | | 131,988 | | | (23,138) | | 20,320 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/25/2024 | 04/24/2026 | 3 | 2,440,474 | 2369.39 | | 84,053 | | 65,947 | | 99,424 | | | (18,255) | | 15,262 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/29/2024 | 04/24/2026 | 3 | 4,870,905 | 2369.99 | | 170,949 | | 134,527 | | 197,774 | | | (36,848) | | 30,461 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 04/29/2026 | 4 | 4,065,631 | 2383.17 | | 129,947 | | 102,753 | | 153,747 | | | (27,297) | | 25,537 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/16/2024 | 05/14/2026 | 3 | 2,203,449 | 2394.46 | | 77,578 | | 62,943 | | 79,052 | | | (14,718) | | 14,019 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/03/2024 | 04/02/2026 | 4 | 2,350,336 | 2423.4 | | 74,777 | | 56,529 | | 68,437 | | | (18,398) | | 14,413 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/02/2026 | 3 | 2,785,759 | 2402.89 | | 97,888 | | 74,126 | | 91,932 | | | (24,030) | | 17,083 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2024 | 04/14/2026 | 1 | 957,040 | 2388.55 | | 32,826 | | 25,251 | | 34,670 | | | (7,668) | | 5,932 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/23/2024 | 04/22/2026 | 4 | 3,631,041 | 2355.02 | | 133,541 | | 104,353 | | 159,899 | | | (29,308) | | 22,668 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/10/2024 | 05/12/2026 | 1 | 1,836,722 | 2391.29 | | 63,000 | | 50,884 | | 66,954 | | | (12,307) | | 11,666 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2003$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/09/2024 | 04/08/2026 | 5 | 4,251,129 | 2417.78 | | 144,439 | | 110,190 | | 128,716 | | | (34,362) | | 26,210 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2024 | 04/15/2026 | 3 | 4,845,918 | 2369.65 | | 164,053 | | 126,543 | | 195,834 | | | (37,632) | | 30,065 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 05/06/2026 | 3 | 3,208,228 | 2386.32 | | 109,459 | | 87,599 | | 119,798 | | | (21,950) | | 20,273 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/18/2026 | 3 | 3,045,027 | 2404.56 | | 103,824 | | 89,429 | | 105,846 | | | (14,676) | | 19,939 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/17/2026 | 4 | 2,530,031 | 2357.72 | | 87,141 | | 67,661 | | 109,461 | | | (19,640) | | 15,725 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/15/2026 | 4 | 3,963,742 | 2400.16 | | 136,184 | | 111,121 | | 137,774 | | | (25,443) | | 25,240 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/18/2024 | 06/05/2026 | 4 | 3,848,649 | 2388.35 | | 132,016 | | 111,164 | | 145,132 | | | (21,077) | | 24,938 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2024 | 06/12/2026 | 4 | 2,461,031 | 2405.14 | | 82,365 | | 70,745 | | 84,912 | | | (11,775) | | 16,037 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/05/2026 | 3 | 3,244,746 | 2388.01 | | 110,345 | | 93,185 | | 122,590 | | | (17,514) | | 21,025 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/29/2026 | 3 | 1,887,707 | 2369.62 | | 65,738 | | 54,788 | | 78,526 | | | (11,103) | | 12,162 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2024 | 06/24/2026 | 4 | 4,406,601 | 2395.28 | | 153,111 | | 132,864 | | 161,863 | | | (20,415) | | 28,993 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/12/2026 | 5 | 3,183,372 | 2397.17 | | 109,467 | | 93,529 | | 114,873 | | | (16,298) | | 20,745 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/04/2026 | 3 | 3,043,807 | 2373.38 | | 109,828 | | 92,262 | | 124,519 | | | (17,673) | | 19,707 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 06/17/2026 | 4 | 3,770,672 | 2402.17 | | 129,541 | | 111,589 | | 132,723 | | | (18,257) | | 24,671 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/18/2026 | 3 | 3,432,308 | 2401.7 | | 116,556 | | 100,805 | | 121,240 | | | (16,066) | | 22,475 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/12/2026 | 3 | 2,277,360 | 2394.47 | | 79,257 | | 67,819 | | 83,428 | | | (11,675) | | 14,841 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/16/2024 | 04/16/2026 | 3 | 2,235,305 | 2367.62 | | 74,506 | | 57,569 | | 91,451 | | | (17,006) | | 13,881 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/11/2024 | 04/10/2026 | 3 | 2,681,299 | 2410.62 | | 87,496 | | 67,133 | | 85,005 | | | (20,608) | | 16,561 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/20/2026 | 1 | 1,492,145 | 2343.2 | | 51,031 | | 39,730 | | 69,936 | | | (11,449) | | 9,299 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2004$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/17/2026 | 5 | 4,006,668 | 2343.2 | | 141,008 | | 109,780 | | 187,626 | | | (31,533) | | 24,903 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/29/2024 | 04/24/2026 | 3 | 3,726,652 | 2379.55 | | 126,668 | | 99,768 | | 143,379 | | | (27,207) | | 23,306 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 05/01/2026 | 5 | 3,338,406 | 2376.51 | | 116,671 | | 93,091 | | 131,329 | | | (23,842) | | 21,005 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/01/2024 | 05/01/2026 | 3 | 2,056,470 | 2359.09 | | 72,673 | | 57,733 | | 89,094 | | | (15,084) | | 12,939 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2024 | 04/02/2026 | 3 | 2,636,978 | 2420.4 | | 90,355 | | 68,078 | | 78,221 | | | (22,355) | | 16,170 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/30/2024 | 04/30/2026 | 4 | 2,524,491 | 2366.53 | | 85,250 | | 67,547 | | 104,902 | | | (17,775) | | 15,870 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/10/2024 | 04/09/2026 | 3 | 1,727,177 | 2417.34 | | 56,679 | | 43,250 | | 52,503 | | | (13,474) | | 10,659 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/22/2026 | 3 | 3,763,666 | 2397.12 | | 123,860 | | 102,019 | | 133,835 | | | (22,154) | | 24,107 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/01/2024 | 04/01/2026 | 2 | 4,040,462 | 2433.69 | | 131,898 | | 99,193 | | 110,177 | | | (32,796) | | 24,754 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2026 | 5 | 4,831,282 | 2381.85 | | 155,816 | | 129,511 | | 187,772 | | | (26,487) | | 31,100 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 05/05/2026 | 1 | 2,228,755 | 2376.51 | | 76,446 | | 61,010 | | 87,864 | | | (15,665) | | 14,072 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/07/2024 | 05/07/2026 | 4 | 2,261,179 | 2385.28 | | 78,143 | | 62,701 | | 85,014 | | | (15,541) | | 14,301 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/05/2026 | 3 | 5,322,444 | 2382.84 | | 183,371 | | 155,062 | | 206,921 | | | (28,800) | | 34,488 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2024 | 04/13/2026 | 1 | 1,432,432 | 2388.55 | | 48,989 | | 37,668 | | 51,830 | | | (11,460) | | 8,871 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/09/2024 | 05/08/2026 | 3 | 2,118,108 | 2384.48 | | 74,022 | | 59,533 | | 80,072 | | | (14,621) | | 13,408 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/18/2026 | 1 | 1,860,804 | 2402.66 | | 63,826 | | 52,149 | | 63,833 | | | (11,875) | | 11,879 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2024 | 04/10/2026 | 4 | 3,899,718 | 2388.55 | | 130,113 | | 99,962 | | 140,934 | | | (30,477) | | 24,087 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/10/2024 | 05/11/2026 | 1 | 1,869,565 | 2391.29 | | 64,126 | | 51,777 | | 68,074 | | | (12,544) | | 11,865 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/15/2026 | 2 | 3,293,304 | 2402.66 | | 112,678 | | 92,018 | | 112,834 | | | (20,931) | | 20,971 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2005S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/14/2024 | 05/08/2026 | 3 | 2,179,503 | 2391.83 | | 74,486 | | 60,035 | | 79,022 | | | (14,675) | | 13,796 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/13/2024 | 05/13/2026 | 4 | 4,310,001 | 2388.25 | | 151,253 | | 122,527 | | 160,029 | | | (28,854) | | 27,399 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2024 | 06/11/2026 | 5 | 2,662,237 | 2386.66 | | 96,925 | | 82,579 | | 101,750 | | | (14,530) | | 17,335 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/22/2026 | 4 | 2,078,983 | 2383.27 | | 71,582 | | 59,181 | | 79,924 | | | (12,693) | | 13,316 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2026 | 4 | 3,130,935 | 2397.73 | | 110,973 | | 96,849 | | 113,665 | | | (14,389) | | 20,632 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006SS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/11/2024 | 06/10/2026 | 4 | 3,020,578 | 2388.19 | | 105,647 | | 89,682 | | 114,373 | | | (16,073) | | 19,652 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/21/2026 | 4 | 2,795,875 | 2404.07 | | 92,967 | | 76,336 | | 95,455 | | | (16,735) | | 17,893 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2026 | 2 | 3,241,609 | 2405.26 | | 111,129 | | 97,077 | | 112,848 | | | (14,433) | | 21,361 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/25/2026 | 4 | 2,012,416 | 2397.88 | | 70,360 | | 61,250 | | 72,930 | | | (9,195) | | 13,251 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/27/2026 | 1 | 1,169,669 | 2388.26 | | 40,120 | | 33,231 | | 43,826 | | | (7,061) | | 7,523 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/26/2026 | 4 | 3,124,164 | 2403.95 | | 107,483 | | 94,062 | | 109,560 | | | (13,708) | | 20,587 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/14/2024 | 05/08/2026 | 3 | 4,489,206 | 2391.29 | | 152,325 | | 122,957 | | 163,268 | | | (29,672) | | 28,417 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 06/03/2026 | 3 | 3,235,933 | 2377.04 | | 110,159 | | 92,385 | | 129,654 | | | (17,877) | | 20,934 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/29/2026 | 4 | 4,697,655 | 2382.19 | | 159,735 | | 133,526 | | 182,396 | | | (26,648) | | 30,265 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/09/2026 | 1 | 1,522,734 | 2382.84 | | 52,230 | | 44,194 | | 59,323 | | | (8,205) | | 9,899 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/14/2024 | 06/15/2026 | 1 | 2,177,716 | 2394.47 | | 74,913 | | 64,094 | | 79,867 | | | (11,068) | | 14,226 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/30/2026 | 2 | 4,757,097 | 2403.95 | | 164,570 | | 144,094 | | 167,205 | | | (21,026) | | 31,447 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/28/2026 | 1 | 1,766,065 | 2379.55 | | 60,399 | | 47,623 | | 68,098 | | | (12,955) | | 11,083 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/27/2026 | 1 | 1,661,425 | 2379.55 | | 56,821 | | 44,784 | | 63,993 | | | (12,204) | | 10,417 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2003$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/10/2024 | 04/10/2026 | 3 | 2,106,130 | 2404.55 | | 71,659 | | 54,920 | | 69,251 | | | (16,908) | | 13,009 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/18/2024 | 04/17/2026 | 2 | 2,671,671 | 2354.66 | | 87,545 | | 68,037 | | 117,551 | | | (19,761) | | 16,605 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 05/04/2026 | 1 | 1,116,949 | 2376.51 | | 38,311 | | 30,565 | | 43,987 | | | (7,861) | | 7,046 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/23/2026 | 1 | 1,778,225 | 2401.7 | | 61,171 | | 52,936 | | 62,957 | | | (8,440) | | 11,690 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 06/18/2026 | 4 | 3,873,932 | 2401.32 | | 133,437 | | 115,329 | | 137,131 | | | (18,551) | | 25,367 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 06/02/2026 | 1 | 1,380,907 | 2382.19 | | 47,365 | | 39,623 | | 53,729 | | | (7,894) | | 8,926 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/29/2026 | 3 | 2,679,250 | 2370.77 | | 95,464 | | 79,752 | | 110,758 | | | (15,993) | | 17,261 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/07/2026 | 1 | 1,333,929 | 2417.64 | | 45,887 | | 34,857 | | 40,365 | | | (11,158) | | 8,217 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2003$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/06/2026 | 1 | 1,229,615 | 2417.64 | | 42,299 | | 32,117 | | 37,155 | | | (10,300) | | 7,568 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/26/2026 | 2 | 2,580,852 | 2388.26 | | 86,792 | | 71,897 | | 96,596 | | | (15,225) | | 16,586 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2005$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/19/2026 | 2 | 2,673,299 | 2402.66 | | 91,710 | | 74,961 | | 91,815 | | | (17,028) | | 17,080 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/29/2026 | 1 | 2,694,785 | 2403.95 | | 92,701 | | 81,097 | | 94,611 | | | (11,920) | | 17,800 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/14/2024 | 06/16/2026 | 1 | 2,252,894 | 2394.47 | | 77,725 | | 66,515 | | 82,714 | | | (11,468) | | 14,728 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2004$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/21/2026 | 1 | 1,895,617 | 2343.2 | | 64,830 | | 50,493 | | 88,923 | | | (14,525) | | 11,824 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/22/2026 | 1 | 2,409,569 | 2401.7 | | 82,889 | | 71,716 | | 85,213 | | | (11,453) | | 15,828 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 06/01/2026 | 1 | 1,281,709 | 2382.19 | | 43,834 | | 36,659 | | 49,818 | | | (7,316) | | 8,278 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2006$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/08/2026 | 1 | 2,524,685 | 2382.84 | | 86,597 | | 73,256 | | 98,256 | | | (13,623) | | 16,399 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/03/2024 | 07/02/2026 | 5 | 3,614,183 | 2420.76 | | 126,159 | | 111,449 | | 115,763 | | | (15,224) | | 23,929 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/01/2026 | 4 | 2,821,127 | 2401.71 | | 100,715 | | 88,438 | | 100,489 | | | (12,468) | | 18,664 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2008SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/22/2026 | 4 | 4,175,597 | 2419.46 | | 142,296 | | 128,961 | | 136,777 | | | (13,498) | | 28,075 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/07/2026 | 1 | 3,103,312 | 2424.66 | | 107,685 | | 95,260 | | 97,458 | | | (12,799) | | 20,627 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/23/2024 | 07/23/2026 | 5 | 2,211,034 | 2417.7 | | 67,702 | | 61,482 | | 73,215 | | | (6,315) | | 14,877 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2024 | 07/24/2026 | 3 | 3,988,531 | 2381.47 | | 138,652 | | 126,071 | | 160,992 | | | (12,843) | | 26,857 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A5C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/19/2026 | 4 | 4,289,886 | 2390.28 | | 149,476 | | 141,216 | | 167,974 | | | (8,461) | | 29,449 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2024 | 08/07/2026 | 3 | 4,667,166 | 2346.94 | | 167,307 | | 155,308 | | 226,789 | | | (12,310) | | 31,758 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/12/2024 | 08/07/2026 | 4 | 3,140,218 | 2363.7 | | 110,672 | | 103,258 | | 140,192 | | | (7,764) | | 21,368 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 08/03/2026 | 1 | 2,640,895 | 2365.32 | | 92,695 | | 85,555 | | 116,571 | | | (7,482) | | 17,917 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A5R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/28/2024 | 08/27/2026 | 4 | 2,418,741 | 2392.82 | | 83,861 | | 80,258 | | 93,943 | | | (3,767) | | 16,700 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A53 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/14/2026 | 2 | 2,894,764 | 2373.17 | | 103,544 | | 97,163 | | 123,581 | | | (6,586) | | 19,799 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2024 | 07/30/2026 | 4 | 1,846,945 | 2380.27 | | 66,843 | | 61,344 | | 75,294 | | | (5,606) | | 12,493 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200A5P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2024 | 08/26/2026 | 4 | 3,993,479 | 2392.6 | | 139,111 | | 132,802 | | 155,163 | | | (6,495) | | 27,553 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/30/2024 | 07/24/2026 | 3 | 2,856,920 | 2386.49 | | 99,114 | | 90,513 | | 112,277 | | | (8,919) | | 19,238 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2024 | 07/10/2026 | 4 | 3,468,994 | 2433.05 | | 122,751 | | 109,629 | | 104,186 | | | (13,527) | | 23,111 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2026 | 2 | 3,117,295 | 2386.58 | | 111,064 | | 106,372 | | 125,186 | | | (4,945) | | 21,539 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/13/2024 | 08/13/2026 | 3 | 1,676,790 | 2371.91 | | 59,276 | | 55,509 | | 71,999 | | | (3,845) | | 11,460 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/06/2026 | 2 | 1,122,253 | 2355.56 | | 38,533 | | 35,695 | | 52,187 | | | (2,883) | | 7,631 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/31/2026 | 3 | 2,470,820 | 2397.84 | | 81,986 | | 75,379 | | 91,795 | | | (6,798) | | 16,725 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/05/2026 | 5 | 3,544,980 | 2349.05 | | 127,691 | | 118,303 | | 170,246 | | | (9,537) | | 24,086 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP200BSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/09/2026 | 3 | 3,181,217 | 2365.66 | | 114,436 | | 111,644 | | 142,960 | | | (2,985) | | 22,169 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2026 | 3 | 3,851,984 | 2389.03 | | 136,690 | | 131,480 | | 152,728 | | | (5,907) | | 26,615 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/10/2026 | 3 | 793,949 | 2364.25 | | 28,899 | | 28,193 | | 34,730 | | | (750) | | 5,537 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/04/2026 | 5 | 5,319,871 | 2359.02 | | 190,312 | | 184,946 | | 246,753 | | | (5,974) | | 36,941 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/28/2026 | 3 | 3,450,145 | 2395.52 | | 117,713 | | 113,371 | | 132,220 | | | (4,829) | | 23,838 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/25/2026 | 2 | 2,492,056 | 2397.46 | | 89,848 | | 89,536 | | 96,129 | | | (555) | | 17,561 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/18/2026 | 2 | 2,698,415 | 2398.37 | | 95,374 | | 94,349 | | 103,143 | | | (1,412) | | 18,923 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/15/2026 | 3 | 4,020,736 | 2380.89 | | 143,025 | | 140,379 | | 162,863 | | | (3,210) | | 28,137 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 09/18/2026 | 2 | 4,943,593 | 2397.37 | | 174,899 | | 173,288 | | 189,949 | | | (2,165) | | 34,668 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/03/2026 | 3 | 3,278,894 | 2379.79 | | 113,868 | | 109,958 | | 136,833 | | | (4,083) | | 22,752 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/16/2024 | 09/11/2026 | 2 | 2,032,638 | 2380.89 | | 72,576 | | 71,221 | | 84,673 | | | (1,553) | | 14,185 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/02/2026 | 2 | 1,432,878 | 2395.52 | | 49,283 | | 47,482 | | 55,072 | | | (2,017) | | 9,936 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/08/2026 | 2 | 2,258,130 | 2359.02 | | 80,159 | | 77,868 | | 104,822 | | | (2,585) | | 15,725 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/14/2026 | 2 | 2,819,970 | 2380.89 | | 100,008 | | 98,098 | | 117,574 | | | (2,294) | | 19,720 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 09/18/2026 | 3 | 2,409,135 | 2386.13 | | 87,749 | | 86,601 | | 98,099 | | | (1,364) | | 16,895 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/16/2024 | 07/16/2026 | 4 | 3,443,600 | 2455.53 | | 106,146 | | 95,329 | | 91,204 | | | (10,953) | | 23,048 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/17/2024 | 07/15/2026 | 5 | 4,907,739 | 2439.56 | | 178,265 | | 159,879 | | 142,525 | | | (18,584) | | 32,822 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/17/2026 | 3 | 2,716,206 | 2408.13 | | 93,707 | | 84,569 | | 94,437 | | | (9,466) | | 18,193 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/20/2026 | 1 | 1,314,618 | 2403.4 | | 45,617 | | 41,225 | | 46,967 | | | (4,555) | | 8,825 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP2008S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/02/2026 | 5 | 4,692,184 | 2424.66 | | 164,020 | | 145,113 | | 148,297 | | | (19,330) | | 31,066 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2024 | 07/10/2026 | 2 | 2,869,926 | 2441.08 | | 97,886 | | 87,114 | | 82,279 | | | (10,956) | | 19,120 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/24/2026 | 3 | 3,445,624 | 2378.14 | | 122,452 | | 111,733 | | 141,550 | | | (11,138) | | 23,202 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/17/2026 | 3 | 3,211,210 | 2403.4 | | 115,005 | | 103,949 | | 114,598 | | | (11,358) | | 21,509 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/28/2026 | 1 | 2,473,936 | 2386.49 | | 86,093 | | 78,643 | | 97,417 | | | (7,762) | | 16,709 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/09/2024 | 07/09/2026 | 4 | 3,519,306 | 2428.02 | | 124,923 | | 111,205 | | 108,673 | | | (13,927) | | 23,428 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/12/2024 | 07/14/2026 | 1 | 2,003,314 | 2440.66 | | 69,715 | | 62,342 | | 57,731 | | | (7,619) | | 13,387 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 08/04/2026 | 1 | 2,087,540 | 2365.32 | | 73,481 | | 67,829 | | 92,223 | | | (5,923) | | 14,173 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 07/31/2026 | 3 | 3,889,784 | 2382.52 | | 133,778 | | 123,285 | | 156,825 | | | (10,981) | | 26,331 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2008SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/17/2024 | 07/17/2026 | 3 | 3,764,626 | 2420.47 | | 124,612 | | 112,249 | | 122,179 | | | (12,693) | | 25,215 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/14/2026 | 4 | 3,391,492 | 2385.01 | | 119,366 | | 112,486 | | 136,139 | | | (7,270) | | 23,197 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2024 | 08/20/2026 | 3 | 2,377,074 | 2387.47 | | 84,803 | | 80,222 | | 94,534 | | | (4,694) | | 16,330 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/11/2026 | 1 | 1,211,578 | 2363.7 | | 42,526 | | 39,664 | | 54,180 | | | (3,021) | | 8,269 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 07/31/2026 | 2 | 4,022,200 | 2365.32 | | 138,078 | | 127,435 | | 177,390 | | | (11,079) | | 27,227 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/07/2026 | 3 | 3,944,295 | 2361.31 | | 138,523 | | 129,045 | | 178,252 | | | (9,965) | | 26,839 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/17/2026 | 3 | 961,238 | 2386.73 | | 34,059 | | 33,528 | | 38,992 | | | (581) | | 6,736 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/25/2026 | 2 | 3,006,033 | 2404.86 | | 106,291 | | 106,291 | | 105,794 | | | (337) | | 21,183 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/24/2024 | 09/22/2026 | 2 | 3,401,072 | 2397.37 | | 120,462 | | 119,315 | | 130,929 | | | (1,622) | | 23,917 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/30/2026 | 1 | 2,031,693 | 2404.63 | | 71,922 | | 71,922 | | 71,818 | | | | | 14,366 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP200BSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/11/2024 | 09/11/2026 | 3 | 3,191,064 | 2371.92 | | 113,448 | | 110,878 | | 139,133 | | | (2,861) | | 22,269 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/21/2026 | 3 | 4,363,047 | 2394.94 | | 152,761 | | 145,418 | | 166,958 | | | (7,865) | | 29,994 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/18/2026 | 2 | 2,852,354 | 2385.01 | | 100,403 | | 94,637 | | 114,712 | | | (6,129) | | 19,566 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2024 | 09/04/2026 | 5 | 1,847,162 | 2372.6 | | 63,181 | | 61,472 | | 80,018 | | | (1,956) | | 12,827 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/06/2026 | 2 | 1,400,111 | 2424.66 | | 48,476 | | 42,879 | | 43,915 | | | (5,760) | | 9,299 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/21/2026 | 3 | 2,601,911 | 2392.82 | | 89,899 | | 85,332 | | 100,686 | | | (4,779) | | 17,887 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/17/2026 | 1 | 2,306,565 | 2385.01 | | 80,960 | | 76,283 | | 92,676 | | | (4,984) | | 15,811 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/24/2026 | 4 | 1,830,675 | 2400.1 | | 64,808 | | 64,503 | | 64,405 | | | (388) | | 12,892 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/21/2026 | 3 | 3,445,550 | 2386.62 | | 122,657 | | 116,620 | | 137,744 | | | (6,503) | | 23,687 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/24/2024 | 09/23/2026 | 3 | 3,905,039 | 2398.67 | | 138,910 | | 137,895 | | 149,458 | | | (1,202) | | 27,480 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 08/31/2026 | 2 | 3,402,683 | 2395.52 | | 118,891 | | 114,490 | | 130,530 | | | (4,991) | | 23,561 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/29/2026 | 1 | 3,294,729 | 2404.86 | | 116,633 | | 116,633 | | 116,241 | | | (478) | | 23,281 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2007SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/02/2026 | 2 | 1,394,438 | 2410.82 | | 49,943 | | 44,020 | | 47,248 | | | (6,117) | | 9,232 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/09/2024 | 07/08/2026 | 3 | 2,293,381 | 2429.73 | | 79,040 | | 70,099 | | 70,049 | | | (9,025) | | 15,255 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/10/2026 | 3 | 3,548,041 | 2440.66 | | 122,374 | | 109,446 | | 101,969 | | | (13,199) | | 23,637 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/10/2026 | 1 | 3,590,367 | 2363.7 | | 126,022 | | 117,528 | | 160,423 | | | (8,965) | | 24,485 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/29/2026 | 4 | 3,175,419 | 2387.09 | | 107,287 | | 98,275 | | 124,760 | | | (9,134) | | 21,463 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/13/2024 | 08/12/2026 | 3 | 4,193,079 | 2361.58 | | 152,461 | | 142,549 | | 189,698 | | | (10,094) | | 28,637 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200AS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/19/2024 | 08/14/2026 | 3 | 2,890,195 | 2383.22 | | 101,508 | | 95,525 | | 117,109 | | | (6,359) | | 19,768 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered US Equity Index/AIP200BSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/19/2024 | 07/21/2026 | 1 | 2,083,840 | 2403.4 | | 72,518 | | 65,545 | | 74,529 | | | (7,232) | | 14,000 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/21/2026 | 2 | 2,918,355 | 2397.37 | | 103,377 | | 102,395 | | 112,241 | | | (1,388) | | 20,508 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/25/2026 | 2 | 1,622,835 | 2394.94 | | 57,094 | | 54,354 | | 62,222 | | | (2,954) | | 11,189 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 09/01/2026 | 2 | 1,947,037 | 2395.52 | | 67,548 | | 65,063 | | 74,761 | | | (2,803) | | 13,491 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/12/2024 | 07/13/2026 | 1 | 3,970,421 | 2440.66 | | 137,774 | | 123,181 | | 114,265 | | | (15,078) | | 26,512 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/04/2026 | 3 | 2,103,745 | 2377.24 | | 73,118 | | 70,716 | | 89,004 | | | (2,566) | | 14,608 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/16/2024 | 09/16/2026 | 3 | 4,186,836 | 2385.11 | | 148,835 | | 146,296 | | 171,131 | | | (2,736) | | 29,320 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP2009S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/27/2026 | 1 | 5,499,418 | 2386.49 | | 191,380 | | 174,795 | | 216,342 | | | (17,279) | | 37,115 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200BSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2024 | 09/11/2026 | 4 | 2,995,362 | 2373.91 | | 108,374 | | 106,275 | | 126,085 | | | (2,516) | | 20,903 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/25/2026 | 3 | 4,970,558 | 2404.57 | | 175,537 | | 175,355 | | 175,227 | | | (837) | | 35,027 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200CSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/28/2026 | 1 | 3,190,089 | 2404.86 | | 112,929 | | 112,929 | | 112,483 | | | (463) | | 22,526 | | 0001 |
| Purchased Call/AI Powered US Equity Index/AIP200ASM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/24/2026 | 1 | 2,009,026 | 2394.94 | | 70,718 | | 67,313 | | 76,954 | | | (3,676) | | 13,841 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 09/29/2023 | 10/01/2024 | 3 | 3,253,582 | 238.96 | 114,923 | 11,902 | | | | 426,978 | | | (97,451) | | 851 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/02/2023 | 10/02/2024 | 4 | 13,901,841 | 240.31 | 469,858 | | | 1,294 | | 1,732,612 | | | (352,467) | | 5,145 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/20/2023 | 10/03/2024 | 6 | 13,237,627 | 237.15 | 518,441 | | | 2,894 | | 1,844,837 | | | (394,160) | | 6,001 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 01/05/2024 | 10/04/2024 | 6 | 12,742,729 | 239.3 | 461,357 | 14,283 | | 4,001 | | 1,642,871 | | | (361,239) | | 6,670 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610ST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/06/2023 | 10/04/2024 | 6 | 11,252,117 | 238.66 | 422,392 | 13,832 | | 3,678 | | 1,484,724 | | | (331,116) | | 5,889 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 01/17/2024 | 10/08/2024 | 2 | 3,656,623 | 241.19 | 127,868 | 11,791 | | 2,780 | | 436,997 | | | (106,641) | | 2,707 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/09/2023 | 10/04/2024 | 6 | 11,523,904 | 241.19 | 434,570 | | | 3,635 | | 1,383,884 | | | (328,450) | | 6,032 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC1610SX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/23/2023 | 10/07/2024 | 4 | 5,912,664 | 241.19 | 222,149 | | | 3,711 | | 707,585 | | | (167,236) | | 4,094 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC161RS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/16/2023 | 10/09/2024 | 6 | 13,528,520 | 241.85 | 500,522 | 13,829 | | 11,451 | | 1,573,577 | | | (389,131) | | 10,622 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC161RS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/11/2023 | 10/10/2024 | 4 | 11,245,411 | 242.55 | 407,332 | 19,841 | | 10,751 | | 1,269,015 | | | (324,404) | | 9,307 | | 0001 |
| Purchased Call/Nasdaq FC Index/NFC161RS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/11/2023 | 10/11/2024 | 3 | 11,819,085 | 243.8 | 427,886 | | | 11,784 | | 1,268,875 | | | (320,612) | | 10,259 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161RS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/13/2023 | . 10/11/2024 | .....5 | ..... 10,626,914 | ..... 242.89 | .....387,293 | ..... | ..... | .....10,736 | ..... | .....1,184,831 | ..... | ..... | ..... (291,010) | ..... | ..... 9,224 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/17/2023 | . 10/15/2024 | .....2 | ..... 5,007,038 | ..... 240.56 | ..... 187,897 | ..... | ..... | ..... 7,229 | ..... | .....609,550 | ..... | ..... | ..... (139,972) | ..... | ..... 5,075 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/13/2023 | . 10/14/2024 | .....2 | .....6,326,216 | ..... 240.56 | .....235,971 | ..... | ..... | ..... 8,453 | ..... | .....770,597 | ..... | ..... | ..... (176,215) | ..... | ..... 6,195 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/16/2023 | . 10/11/2024 | .....4 | ..... 13,597,886 | ..... 240.56 | .....508,045 | .....22,865 | ..... | .....14,963 | ..... | .....1,662,014 | ..... | ..... | ..... (405,282) | ..... | .....11,803 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/20/2023 | . 10/16/2024 | .....7 | ..... 14,789,135 | ..... 242.81 | .....532,925 | ..... | ..... | .....22,036 | ..... | .....1,646,366 | ..... | ..... | ..... (400,285) | ..... | ..... 15,482 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/19/2023 | . 10/17/2024 | .....4 | ..... 13,394,359 | ..... 242.14 | .....485,239 | ..... | ..... | .....21,352 | ..... | .....1,531,086 | ..... | ..... | ..... (363,552) | ..... | ..... 14,453 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/18/2023 | . 10/18/2024 | .....4 | ..... 15,400,834 | ..... 240.03 | .....560,064 | ..... | ..... | .....26,226 | ..... | .....1,913,326 | ..... | ..... | ..... (419,695) | ..... | .....17,100 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/25/2023 | . 10/18/2024 | .....5 | ..... 11,074,488 | ..... 238.61 | .....393,888 | .....22,003 | ..... | .....19,888 | ..... | .....1,449,474 | ..... | ..... | ..... (316,565) | ..... | ..... 12,297 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/24/2023 | . 10/22/2024 | .....3 | .....3,285,444 | ..... 236.14 | .....124,434 | ..... | ..... | ..... 7,185 | ..... | .....467,483 | ..... | ..... | ..... (92,766) | ..... | ..... 4,033 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/20/2023 | . 10/21/2024 | .....2 | .....5,042,047 | ..... 236.14 | .....190,371 | ..... | ..... | .....10,490 | ..... | ..... 717,731 | ..... | ..... | ..... (142,155) | ..... | ..... 6,047 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/23/2023 | . 10/18/2024 | .....4 | ..... 10,204,452 | ..... 236.14 | .....390,567 | ..... | ..... | .....18,457 | ..... | .....1,455,653 | ..... | ..... | ..... (294,611) | ..... | .....11,331 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/23/2023 | . 10/23/2024 | .....4 | ..... 15,896,800 | ..... 236.55 | .....613,975 | .....17,530 | ..... | .....38,515 | ..... | .....2,229,397 | ..... | ..... | ..... (476,607) | ..... | .....19,952 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/31/2023 | . 10/24/2024 | .....7 | ..... 14,334,310 | ..... 238.14 | .....494,145 | ..... | ..... | .....31,321 | ..... | .....1,900,711 | ..... | ..... | ..... (371,019) | ..... | .....18,378 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/25/2023 | . 10/25/2024 | .....6 | ..... 13,639,628 | ..... 234.19 | .....492,941 | ..... | ..... | .....32,598 | ..... | .....2,069,606 | ..... | ..... | ..... (369,554) | ..... | .....17,848 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/27/2023 | . 10/25/2024 | .....5 | ..... 13,907,169 | ..... 231.43 | .....533,188 | ..... | ..... | .....35,481 | ..... | .....2,299,965 | ..... | ..... | ..... (400,747) | ..... | .....18,198 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/01/2023 | . 10/25/2024 | .....4 | ..... 14,229,331 | ..... 232.09 | .....554,974 | ..... | ..... | .....37,043 | ..... | .....2,306,388 | ..... | ..... | ..... (419,102) | ..... | .....18,620 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/27/2023 | . 10/28/2024 | .....1 | .....5,491,186 | ..... 232.09 | ..... 207,018 | ..... | ..... | .....15,398 | ..... | .....888,132 | ..... | ..... | ..... (154,558) | ..... | ..... 7,604 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/27/2023 | . 10/29/2024 | .....2 | .....3,115,883 | ..... 232.09 | ..... 117,756 | ..... | ..... | ..... 9,059 | ..... | .....503,715 | ..... | ..... | ..... (87,702) | ..... | ..... 4,391 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/31/2023 | . 10/30/2024 | .....5 | ..... 16,003,908 | ..... 233.39 | .....629,633 | ..... | ..... | .....50,316 | ..... | .....2,482,375 | ..... | ..... | ..... (472,786) | ..... | .....22,941 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/06/2023 | . 10/31/2024 | .....5 | ..... 14,138,301 | ..... 234.02 | .....556,646 | ..... 7,529 | ..... | .....46,883 | ..... | .....2,147,200 | ..... | ..... | ..... (423,955) | ..... | .....20,602 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/02/2023 | . 11/01/2024 | .....6 | ..... 14,695,966 | ..... 236.38 | .....574,868 | ..... | ..... | .....49,306 | ..... | .....2,066,615 | ..... | ..... | ..... (432,609) | ..... | .....21,757 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/02/2023 | . 11/01/2024 | .....6 | ..... 13,258,489 | ..... 238.83 | .....498,802 | ..... | ..... | .....42,896 | ..... | .....1,711,201 | ..... | ..... | ..... (375,119) | ..... | ..... 19,629 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/03/2023 | . 11/01/2024 | .....6 | ..... 15,282,713 | ..... 240.66 | .....576,308 | ..... | ..... | .....49,937 | ..... | .....1,843,100 | ..... | ..... | ..... (437,315) | ..... | .....22,626 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/07/2023 | . 11/04/2024 | .....3 | .....5,914,728 | ..... 240.66 | .....215,124 | ..... | ..... | .....20,152 | ..... | ..... 710,171 | ..... | ..... | ..... (160,659) | ..... | ..... 9,158 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/03/2023 | . 11/05/2024 | .....3 | .....4,319,985 | ..... 240.66 | .....160,953 | ..... | ..... | .....15,504 | ..... | .....517,832 | ..... | ..... | ..... (120,224) | ..... | ..... 6,784 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/29/2023 | . 11/06/2024 | ....10 | ..... 14,430,107 | ..... 241.22 | .....546,327 | ..... 4,330 | ..... | .....54,759 | ..... | .....1,688,119 | ..... | ..... | ..... (414,018) | ..... | .....22,972 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/10/2023 | . 11/07/2024 | .....6 | ..... 12,307,124 | ..... 242.84 | .....444,165 | ..... | ..... | .....45,257 | ..... | .....1,346,770 | ..... | ..... | ..... (333,171) | ..... | ..... 19,855 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/17/2023 | . 11/08/2024 | .....5 | ..... 19,778,797 | ..... 243.02 | ..... 704,811 | ..... | ..... | .....73,717 | ..... | .....2,149,402 | ..... | ..... | ..... (528,139) | ..... | .....32,326 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/21/2023 | . 11/08/2024 | .....6 | ..... 15,223,107 | ..... 240.77 | .....591,088 | ..... | ..... | .....62,308 | ..... | .....1,807,393 | ..... | ..... | ..... (444,462) | ..... | .....24,880 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161SST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/14/2023 | . 11/08/2024 | .....6 | ..... 10,932,417 | ..... 245.08 | .....394,507 | ..... | ..... | .....41,710 | ..... | .....1,089,888 | ..... | ..... | ..... (298,040) | ..... | .....17,868 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/15/2023 | . 11/12/2024 | .....5 | .....9,319,729 | ..... 245.08 | .....353,340 | ..... | ..... | .....40,902 | ..... | .....926,271 | ..... | ..... | ..... (264,733) | ..... | .....15,994 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/10/2023 | . 11/11/2024 | .....4 | .....6,265,962 | ..... 245.08 | .....223,895 | ..... | ..... | ..... 25,314 | ..... | .....622,643 | ..... | ..... | ..... (167,366) | ..... | .....10,628 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161SSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/14/2023 | . 11/13/2024 | .....5 | ..... 11,111,276 | ..... 244.52 | .....428,747 | ..... | ..... | .....50,774 | ..... | .....1,130,406 | ..... | ..... | ..... (321,704) | ..... | .....19,289 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/14/2023 | . 11/14/2024 | .....6 | ..... 13,613,122 | ..... 246.98 | .....488,217 | ..... | ..... | .....59,181 | ..... | .....1,241,670 | ..... | ..... | ..... (366,323) | ..... | .....23,899 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 02/27/2024 | . 11/15/2024 | .....5 | ..... 14,159,517 | ..... 247 | .....496,414 | .....21,987 | ..... | .....65,316 | ..... | .....1,292,573 | ..... | ..... | ..... (390,159) | ..... | .....25,133 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/20/2023 | . 11/15/2024 | .....5 | ..... 12,049,573 | ..... 247.07 | .....430,322 | ..... 9,798 | ..... | .....55,196 | ..... | .....1,096,460 | ..... | ..... | ..... (331,770) | ..... | .....21,388 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/17/2023 | . 11/19/2024 | .....2 | .....3,714,728 | ..... 247.09 | .....134,858 | ..... | ..... | ..... 18,169 | ..... | .....336,641 | ..... | ..... | ..... (100,520) | ..... | ..... 6,874 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/21/2023 | . 11/15/2024 | .....6 | ..... 14,329,574 | ..... 247.09 | .....530,430 | ..... | ..... | .....66,468 | ..... | .....1,302,740 | ..... | ..... | ..... (400,962) | ..... | .....25,435 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/21/2023 | . 11/18/2024 | .....2 | .....6,074,225 | ..... 247.09 | .....219,555 | ..... | ..... | ..... 29,041 | ..... | .....550,717 | ..... | ..... | ..... (163,988) | ..... | .....11,128 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/22/2023 | . 11/20/2024 | .....7 | ..... 14,699,875 | ..... 248.05 | .....512,814 | ..... 13,312 | ..... | .....74,037 | ..... | .....1,274,044 | ..... | ..... | ..... (395,175) | ..... | .....27,474 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/22/2023 | . 11/21/2024 | .....6 | ..... 14,170,159 | ..... 247.54 | .....518,953 | ..... | ..... | ..... 73,153 | ..... | .....1,257,197 | ..... | ..... | ..... (389,407) | ..... | .....26,742 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/28/2023 | . 11/22/2024 | .....6 | ..... 23,575,125 | ..... 248.27 | .....852,911 | ..... | ..... | .....123,076 | ..... | .....2,025,205 | ..... | ..... | ..... (640,620) | ..... | .....44,917 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/24/2023 | . 11/22/2024 | .....5 | .....4,489,021 | ..... 248.02 | .....162,595 | ..... | ..... | ..... 23,524 | ..... | .....390,172 | ..... | ..... | ..... (122,695) | ..... | ..... 8,553 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/24/2023 | . 11/26/2024 | .....4 | .....4,980,314 | ..... 248.02 | .....183,741 | ..... | ..... | ..... 28,394 | ..... | .....431,963 | ..... | ..... | ..... (137,874) | ..... | ..... 9,841 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/24/2023 | . 11/25/2024 | .....1 | .....1,041,654 | ..... 248.02 | .....37,708 | ..... | ..... | ..... 5,713 | ..... | ..... 90,347 | ..... | ..... | ..... (28,152) | ..... | ..... 2,040 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/04/2023 | . 11/27/2024 | .....9 | ..... 16,872,569 | ..... 247.66 | .....627,703 | ..... 3,454 | ..... | ..... 99,275 | ..... | .....1,488,782 | ..... | ..... | ..... (474,219) | ..... | .....33,629 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/29/2023 | . 11/27/2024 | .....6 | ..... 14,159,004 | ..... 248.33 | .....516,145 | ..... | ..... | ..... 81,236 | ..... | .....1,211,079 | ..... | ..... | ..... (388,114) | ..... | .....28,221 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/04/2023 | . 11/29/2024 | ....11 | ..... 17,000,321 | ..... 248.21 | .....596,671 | ..... 15,893 | ..... | .....100,945 | ..... | .....1,462,915 | ..... | ..... | ..... (460,505) | ..... | .....34,463 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/01/2023 | . 11/29/2024 | .....5 | ..... 11,961,900 | ..... 247.66 | .....442,798 | ..... | ..... | ..... 72,466 | ..... | .....1,055,895 | ..... | ..... | ..... (332,993) | ..... | .....24,249 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/05/2023 | . 11/29/2024 | .....6 | ..... 9,777,048 | ..... 248.17 | .....357,878 | ..... | ..... | ..... 58,746 | ..... | .....842,908 | ..... | ..... | ..... (270,186) | ..... | .....19,820 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/01/2023 | . 12/02/2024 | .....2 | .....7,012,795 | ..... 248.17 | .....259,160 | ..... | ..... | ..... 44,269 | ..... | .....603,242 | ..... | ..... | ..... (193,527) | ..... | .....14,567 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/08/2023 | . 12/03/2024 | .....3 | .....3,468,649 | ..... 248.17 | .....131,084 | ..... | ..... | ..... 22,824 | ..... | .....298,352 | ..... | ..... | ..... (98,160) | ..... | ..... 7,262 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161US3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/13/2023 | . 12/04/2024 | .....8 | ..... 14,355,714 | ..... 245.97 | .....555,684 | ..... 6,933 | ..... | .....100,055 | ..... | .....1,362,920 | ..... | ..... | ..... (423,138) | ..... | .....30,290 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161US5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/11/2023 | . 12/05/2024 | .....8 | ..... 12,109,120 | ..... 246.35 | .....461,981 | ..... | ..... | ..... 82,764 | ..... | .....1,130,169 | ..... | ..... | ..... (346,703) | ..... | .....25,746 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161US7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/11/2023 | . 12/06/2024 | ....12 | ..... 14,204,165 | ..... 245.24 | .....572,082 | ..... 11,149 | ..... | ..... 106,916 | ..... | .....1,392,907 | ..... | ..... | ..... (438,979) | ..... | .....30,428 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161US9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/08/2023 | . 12/06/2024 | .....6 | ..... 12,763,562 | ..... 247.97 | .....482,336 | ..... 6,303 | ..... | .....89,570 | ..... | .....1,109,457 | ..... | ..... | ..... (367,787) | ..... | .....27,342 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/08/2023 | . 12/09/2024 | .....1 | .....5,919,812 | ..... 248.68 | .....220,809 | ..... | ..... | ..... 41,972 | ..... | .....496,771 | ..... | ..... | ..... (164,855) | ..... | ..... 12,962 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 12/08/2023 | . 12/06/2024 | .....9 | ..... 12,882,741 | ..... 248.68 | .....503,514 | ..... 8,836 | ..... | ..... 94,410 | ..... | .....1,083,435 | ..... | ..... | ..... (387,967) | ..... | .....27,597 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161USD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/20/2023 | . 12/10/2024 | .....6 | .....4,909,998 | ..... 248.68 | .....194,657 | ..... | ..... | .....37,536 | ..... | .....412,029 | ..... | ..... | ..... (145,550) | ..... | .....10,828 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/15/2023 | . 12/11/2024 | .....8 | ..... 15,778,836 | ..... 250.47 | .....657,597 | ..... | ..... | .....129,171 | ..... | ..... 1,214,686 | ..... | ..... | ..... (495,406) | ..... | .....35,040 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/12/2024 | .....9 | ..... 18,986,776 | ..... 252.71 | .....733,887 | ..... 2,270 | ..... | .....146,162 | ..... | ..... 1,303,232 | ..... | ..... | ..... (552,705) | ..... | .....42,456 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/13/2024 | .....8 | ..... 15,941,577 | .....256.2 | .....559,780 | ..... 2,009 | ..... | .....113,204 | ..... | .....903,067 | ..... | ..... | ..... (421,975) | ..... | .....35,890 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/15/2023 | . 12/13/2024 | .....5 | ..... 12,849,459 | ..... 255.96 | .....462,732 | ..... | ..... | .....93,768 | ..... | .....738,295 | ..... | ..... | ..... (348,452) | ..... | .....28,928 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/15/2023 | . 12/16/2024 | .....1 | .....5,714,852 | ..... 256.73 | .....200,591 | ..... | ..... | .....41,997 | ..... | .....312,909 | ..... | ..... | ..... (149,760) | ..... | ..... 13,124 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/18/2023 | . 12/13/2024 | ....10 | ..... 15,853,810 | ..... 256.73 | .....543,027 | .....29,679 | ..... | .....117,853 | ..... | ..... 870,082 | ..... | ..... | ..... (433,516) | ..... | .....35,692 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/22/2023 | . 12/17/2024 | ....10 | ..... 8,616,485 | ..... 256.73 | .....306,639 | ..... 2,191 | ..... | ..... 65,773 | ..... | .....472,761 | ..... | ..... | ..... (231,972) | ..... | .....19,916 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/18/2024 | ....10 | ..... 16,470,156 | ..... 257.23 | .....583,091 | ..... 5,831 | ..... | .....126,879 | ..... | .....877,634 | ..... | ..... | ..... (442,364) | ..... | .....38,312 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/20/2023 | . 12/19/2024 | .....8 | ..... 22,171,641 | ..... 257.61 | .....789,894 | ..... 3,153 | ..... | ..... 173,118 | ..... | ..... 1,155,662 | ..... | ..... | ..... (595,892) | ..... | .....51,900 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161USZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/20/2024 | .....7 | ..... 13,992,730 | ..... 254.96 | .....534,747 | ..... 2,188 | ..... | .....119,020 | ..... | .....855,031 | ..... | ..... | ..... (403,972) | ..... | .....32,959 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/20/2024 | ....10 | ..... 16,089,749 | ..... 257.05 | .....564,762 | .....21,407 | ..... | .....131,332 | ..... | ..... 871,105 | ..... | ..... | ..... (442,110) | ..... | .....37,898 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/28/2023 | . 12/24/2024 | .....2 | .....1,348,924 | ..... 257.17 | ..... 49,242 | ..... | ..... | ..... 11,407 | ..... | ..... 72,512 | ..... | ..... | ..... (36,703) | ..... | ..... 3,255 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/28/2023 | . 12/20/2024 | .....7 | ..... 13,518,434 | ..... 257.17 | .....486,479 | ..... 8,593 | ..... | ..... 110,669 | ..... | .....726,637 | ..... | ..... | ..... (374,001) | ..... | .....31,841 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/27/2023 | . 12/23/2024 | .....3 | .....4,092,706 | ..... 257.17 | .....144,999 | ..... 2,775 | ..... | ..... 33,913 | ..... | .....219,506 | ..... | ..... | ..... (110,491) | ..... | ..... 9,817 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 12/26/2024 | .....9 | ..... 21,834,188 | ..... 257.74 | .....719,515 | .....58,894 | ..... | .....185,519 | ..... | ..... 1,134,525 | ..... | ..... | ..... (585,084) | ..... | .....53,299 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/04/2024 | . 12/27/2024 | .....8 | ..... 20,070,717 | ..... 257.93 | .....619,157 | .....84,808 | ..... | .....169,386 | ..... | ..... 1,035,151 | ..... | ..... | ..... (527,982) | ..... | .....49,275 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/27/2024 | .....7 | ..... 19,794,963 | ..... 257.84 | .....508,204 | .....163,320 | ..... | .....162,609 | ..... | ..... 1,026,523 | ..... | ..... | ..... (505,029) | ..... | .....48,598 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/30/2024 | .....2 | .....4,502,076 | ..... 257.01 | .....163,791 | ..... 2,206 | ..... | ..... 41,281 | ..... | .....244,958 | ..... | ..... | ..... (123,929) | ..... | ..... 11,240 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/27/2024 | ....10 | ..... 18,654,374 | ..... 257.01 | .....375,970 | .....235,313 | ..... | .....148,985 | ..... | ..... 1,016,596 | ..... | ..... | ..... (460,134) | ..... | .....45,798 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/31/2024 | .....2 | .....2,347,881 | ..... 257.01 | ..... 84,929 | ..... 1,420 | ..... | ..... 21,653 | ..... | ..... 128,078 | ..... | ..... | ..... (64,294) | ..... | ..... 5,894 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/02/2024 | . 01/02/2025 | .....8 | ..... 16,582,352 | ..... 250.47 | .....593,979 | ..... | ..... | .....153,005 | ..... | ..... 1,278,813 | ..... | ..... | ..... (440,532) | ..... | .....42,076 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/03/2024 | . 01/03/2025 | .....7 | ..... 17,551,592 | ..... 248.39 | .....684,744 | ..... | ..... | .....177,973 | ..... | ..... 1,440,284 | ..... | ..... | ..... (506,099) | ..... | .....44,771 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/04/2024 | . 01/03/2025 | .....8 | ..... 14,254,732 | ..... 247.39 | .....612,508 | ..... | ..... | .....160,493 | ..... | ..... 1,225,251 | ..... | ..... | ..... (451,556) | ..... | .....36,362 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 01/06/2025 | .....2 | .....4,542,128 | ..... 247.57 | .....173,493 | ..... | ..... | ..... 46,371 | ..... | .....400,205 | ..... | ..... | ..... (127,143) | ..... | ..... 11,768 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/12/2024 | . 01/03/2025 | .....8 | .....9,978,664 | ..... 247.57 | .....422,926 | ..... | ..... | ..... 113,187 | ..... | .....850,651 | ..... | ..... | ..... (309,531) | ..... | .....25,454 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 01/07/2025 | .....3 | .....2,623,740 | ..... 247.57 | .....113,793 | ..... | ..... | ..... 30,766 | ..... | .....231,132 | ..... | ..... | ..... (82,947) | ..... | ..... 6,832 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/09/2024 | . 01/08/2025 | ....10 | ..... 12,207,839 | ..... 251.7 | .....475,268 | ..... | ..... | .....129,892 | ..... | .....887,122 | ..... | ..... | ..... (344,863) | ..... | .....31,949 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/10/2024 | . 01/09/2025 | .....8 | ..... 15,453,391 | ..... 252.01 | .....604,050 | ..... | ..... | ..... 166,981 | ..... | ..... 1,105,845 | ..... | ..... | ..... (436,527) | ..... | .....40,645 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161W/S1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/10/2024 | .01/10/2025 | .....9 | ..... 19,834,285 | ..... 253.58 | ..... | .....753,421 | ..... | ..... 210,778 | ..... | ..... 1,253,527 | ..... | ..... | ..... (542,557) | ..... | .....52,425 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/S3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/11/2024 | .01/10/2025 | .....8 | ..... 13,519,086 | ..... 253.88 | ..... | .....510,624 | ..... | .....143,705 | ..... | .....840,765 | ..... | ..... | ..... (367,295) | ..... | .....35,733 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/S5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/09/2024 | .01/10/2025 | .....6 | ..... 14,475,315 | ..... 254 | ..... | .....539,174 | ..... | .....152,670 | ..... | .....894,415 | ..... | ..... | ..... (386,512) | ..... | .....38,261 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/S6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/12/2024 | .01/13/2025 | .....1 | .....7,131,559 | ..... 254 | ..... | .....266,720 | ..... | .....76,627 | ..... | .....461,690 | ..... | ..... | ..... (190,411) | ..... | ..... 19,125 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/S7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/14/2024 | .01/14/2025 | .....2 | .....2,842,140 | ..... 254 | ..... | ..... 106,908 | ..... | .....30,985 | ..... | ..... 184,016 | ..... | ..... | ..... (76,047) | ..... | .....7,658 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/S8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/18/2024 | .01/15/2025 | .....4 | .....4,480,598 | ..... 254 | ..... | .....174,942 | ..... | ..... 52,458 | ..... | .....290,210 | ..... | ..... | ..... (122,619) | ..... | .....12,130 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/19/2024 | .01/16/2025 | .....7 | ..... 17,708,750 | ..... 253.85 | ..... | .....660,962 | ..... | .....195,260 | ..... | ..... 1,159,918 | ..... | ..... | ..... (465,186) | ..... | .....48,164 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/17/2024 | .01/17/2025 | .....7 | ..... 15,511,415 | ..... 252.35 | ..... | .....636,397 | ..... | .....189,949 | ..... | ..... 1,095,454 | ..... | ..... | ..... (446,275) | ..... | .....42,383 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/08/2024 | .01/17/2025 | .....6 | ..... 15,455,603 | ..... 254.78 | ..... | .....608,592 | ..... | .....182,530 | ..... | .....964,028 | ..... | ..... | ..... (426,289) | ..... | .....42,230 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/26/2024 | .01/17/2025 | .....7 | ..... 19,554,889 | ..... 257.86 | ..... | .....719,467 | ..... | .....216,310 | ..... | ..... 1,029,338 | ..... | ..... | ..... (503,272) | ..... | .....53,431 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/06/2024 | .01/21/2025 | .....3 | .....2,746,221 | ..... 257.86 | ..... | .....100,369 | ..... | .....31,061 | ..... | .....144,184 | ..... | ..... | ..... (69,356) | ..... | .....7,640 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/23/2024 | .01/22/2025 | .....8 | ..... 16,864,667 | .....257.9 | ..... | .....635,813 | ..... | .....198,506 | ..... | .....884,502 | ..... | ..... | ..... (436,691) | ..... | .....47,125 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/23/2024 | .01/23/2025 | .....6 | ..... 12,634,211 | ..... 258.65 | ..... | .....465,887 | ..... | .....146,274 | ..... | .....634,870 | ..... | ..... | ..... (319,240) | ..... | .....35,458 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/24/2024 | .01/24/2025 | .....5 | ..... 15,472,621 | ..... 259.24 | ..... | .....563,575 | ..... | ..... 178,819 | ..... | .....754,090 | ..... | ..... | ..... (384,611) | ..... | .....43,613 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/29/2024 | .01/24/2025 | .....6 | ..... 14,228,322 | .....259.3 | ..... | .....512,171 | ..... | .....163,690 | ..... | .....690,989 | ..... | ..... | ..... (348,799) | ..... | .....40,106 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/30/2024 | .01/24/2025 | .....6 | ..... 16,705,607 | ..... 258.03 | ..... | .....651,136 | ..... | ..... 208,860 | ..... | .....873,478 | ..... | ..... | ..... (442,147) | ..... | .....47,088 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/26/2024 | .01/27/2025 | .....1 | ..... 6,580,810 | ..... 258.03 | ..... | .....242,832 | ..... | .....78,937 | ..... | .....327,698 | ..... | ..... | ..... (164,093) | ..... | .....18,788 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W/SY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/26/2024 | .01/28/2025 | .....2 | .....2,597,148 | ..... 258.03 | ..... | .....95,870 | ..... | .....31,421 | ..... | .....135,745 | ..... | ..... | .....(64,521) | ..... | .....7,446 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/S2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/08/2024 | .01/29/2025 | .....7 | ..... 18,801,965 | ..... 260.28 | ..... | .....655,866 | ..... | .....216,831 | ..... | .....862,375 | ..... | ..... | ..... (438,462) | ..... | .....54,128 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/S4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/02/2024 | .01/30/2025 | .....5 | ..... 17,446,811 | ..... 258.6 | ..... | .....578,992 | ..... | .....192,914 | ..... | .....884,424 | ..... | ..... | ..... (385,629) | ..... | .....50,434 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/S6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/02/2024 | .01/31/2025 | .....5 | ..... 15,125,552 | ..... 253.62 | ..... | .....610,894 | ..... | .....205,634 | ..... | ..... 1,004,647 | ..... | ..... | ..... (405,214) | ..... | .....43,902 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/S8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/05/2024 | .01/31/2025 | ....10 | ..... 15,403,674 | ..... 256.09 | ..... | ..... 617,906 | ..... | .....209,433 | ..... | .....900,694 | ..... | ..... | ..... (408,913) | ..... | .....44,710 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/05/2024 | .01/31/2025 | .....8 | ..... 18,010,780 | ..... 259.09 | ..... | ..... 670,968 | ..... | .....227,927 | ..... | .....891,564 | ..... | ..... | ..... (443,152) | ..... | .....52,277 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/02/2024 | .02/04/2025 | .....2 | .....3,121,782 | ..... 259.09 | ..... | .....116,402 | ..... | ..... 40,569 | ..... | .....154,472 | ..... | ..... | .....(75,958) | ..... | ..... 9,207 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/02/2024 | .02/03/2025 | .....1 | .....4,688,930 | ..... 259.09 | ..... | .....173,959 | ..... | ..... 59,903 | ..... | .....231,756 | ..... | ..... | ..... (114,235) | ..... | .....13,775 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/07/2024 | .02/05/2025 | .....7 | ..... 23,802,535 | ..... 258.79 | ..... | .....885,709 | ..... | .....310,509 | ..... | ..... 1,199,552 | ..... | ..... | ..... (574,509) | ..... | .....70,478 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/06/2024 | .02/06/2025 | .....5 | ..... 13,787,529 | ..... 258.33 | ..... | .....538,458 | ..... | .....189,894 | ..... | .....713,553 | ..... | ..... | ..... (348,267) | ..... | .....40,983 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/28/2024 | .02/07/2025 | .....9 | ..... 19,195,576 | ..... 260.44 | ..... | ..... 719,678 | ..... | .....256,650 | ..... | ..... 883,188 | ..... | ..... | ..... (463,065) | ..... | .....57,279 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X/SM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/07/2025 | .....5 | ..... 18,436,522 | ..... 260.74 | ..... | ..... 710,366 | ..... | .....254,349 | ..... | .....833,312 | ..... | ..... | ..... (456,713) | ..... | .....55,014 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161X$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/10/2025 | .....3 | .....5,128,365 | ..... 263.62 | ..... | ..... 183,780 | ..... | .....66,847 | ..... | .....193,729 | ..... | ..... | ..... (117,148) | ..... | .....15,478 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/07/2025 | .....5 | ..... 14,166,798 | ..... 263.62 | ..... | .....487,658 | ..... | .....175,063 | ..... | .....537,762 | ..... | ..... | ..... (312,740) | ..... | .....42,273 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/11/2025 | .....2 | ..... 2,071,037 | ..... 263.62 | ..... | .....74,562 | ..... | ..... 27,249 | ..... | .....78,369 | ..... | ..... | .....(47,402) | ..... | ..... 6,274 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/13/2024 | .02/12/2025 | .....8 | ..... 25,185,603 | ..... 261.62 | ..... | .....808,257 | ..... | .....298,640 | ..... | ..... 1,080,512 | ..... | ..... | ..... (509,128) | ..... | .....76,585 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/13/2024 | .02/13/2025 | .....4 | ..... 14,140,822 | ..... 256.09 | ..... | .....549,281 | ..... | .....204,076 | ..... | .....827,986 | ..... | ..... | ..... (344,908) | ..... | .....43,159 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/16/2024 | .02/14/2025 | .....4 | ..... 15,432,593 | ..... 258.18 | ..... | .....578,466 | ..... | .....217,262 | ..... | .....811,399 | ..... | ..... | ..... (361,565) | ..... | .....47,274 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/27/2024 | .02/14/2025 | .....6 | ..... 18,973,342 | ..... 258.52 | ..... | .....692,618 | ..... | .....262,402 | ..... | .....978,985 | ..... | ..... | ..... (431,773) | ..... | .....58,120 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/23/2024 | .02/14/2025 | .....5 | ..... 20,594,845 | ..... 256.75 | ..... | .....764,497 | ..... | .....289,953 | ..... | ..... 1,178,314 | ..... | ..... | ..... (475,595) | ..... | .....63,087 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/04/2024 | .02/19/2025 | .....7 | ..... 14,654,711 | ..... 256.75 | ..... | .....541,875 | ..... | ..... 211,181 | ..... | .....830,903 | ..... | ..... | ..... (330,902) | ..... | .....45,703 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/16/2024 | .02/18/2025 | .....2 | .....4,095,753 | ..... 256.75 | ..... | .....153,681 | ..... | ..... 59,282 | ..... | .....231,935 | ..... | ..... | .....(94,752) | ..... | .....12,728 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/20/2024 | .02/20/2025 | .....5 | ..... 15,855,815 | ..... 255.04 | ..... | .....601,444 | ..... | .....235,177 | ..... | .....982,416 | ..... | ..... | ..... (365,998) | ..... | .....49,623 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/22/2024 | .02/21/2025 | .....5 | ..... 14,514,908 | ..... 254.45 | ..... | .....633,586 | ..... | .....250,349 | ..... | .....928,658 | ..... | ..... | ..... (383,696) | ..... | .....45,585 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/22/2024 | .02/21/2025 | .....6 | ..... 15,177,815 | ..... 260.59 | ..... | .....555,594 | ..... | .....220,935 | ..... | .....699,423 | ..... | ..... | ..... (335,458) | ..... | .....47,667 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/23/2024 | .02/24/2025 | .....2 | .....5,559,104 | ..... 260.05 | ..... | .....206,804 | ..... | ..... 83,180 | ..... | .....263,811 | ..... | ..... | ..... (123,963) | ..... | .....17,640 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/23/2024 | .02/21/2025 | .....6 | ..... 15,842,396 | ..... 260.05 | ..... | .....592,594 | ..... | .....236,366 | ..... | .....752,941 | ..... | ..... | ..... (356,563) | ..... | .....49,754 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/07/2024 | .02/25/2025 | .....3 | .....4,358,330 | ..... 260.05 | ..... | .....162,474 | ..... | ..... 65,667 | ..... | ..... 207,117 | ..... | ..... | .....(97,063) | ..... | .....13,876 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/28/2024 | .02/26/2025 | .....6 | ..... 20,176,245 | ..... 259.91 | ..... | .....757,345 | ..... | .....308,832 | ..... | .....967,430 | ..... | ..... | ..... (448,175) | ..... | .....64,455 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/27/2024 | .02/27/2025 | .....7 | ..... 14,603,872 | ..... 260.22 | ..... | .....540,793 | ..... | .....221,970 | ..... | .....689,599 | ..... | ..... | ..... (318,685) | ..... | .....46,810 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/29/2024 | .02/28/2025 | .....5 | ..... 8,641,763 | ..... 259.25 | ..... | .....350,319 | ..... | .....145,360 | ..... | .....432,408 | ..... | ..... | ..... (205,347) | ..... | .....27,792 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/29/2024 | .02/28/2025 | .....4 | ..... 12,574,964 | ..... 261.36 | ..... | .....511,519 | ..... | .....213,021 | ..... | .....558,778 | ..... | ..... | ..... (299,363) | ..... | .....40,441 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/04/2024 | .02/28/2025 | .....8 | ..... 28,163,821 | ..... 265.01 | ..... | .....999,748 | ..... | .....417,238 | ..... | ..... 1,003,906 | ..... | ..... | ..... (583,881) | ..... | .....90,574 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/01/2024 | .03/03/2025 | .....3 | ..... 7,769,900 | ..... 265.01 | ..... | .....278,389 | ..... | .....117,345 | ..... | ..... 276,766 | ..... | ..... | ..... (161,553) | ..... | .....25,235 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/07/2024 | .03/04/2025 | .....6 | ..... 15,892,885 | ..... 263.69 | ..... | .....494,885 | ..... | .....210,577 | ..... | .....615,796 | ..... | ..... | ..... (284,121) | ..... | .....51,784 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/07/2024 | .03/05/2025 | .....7 | ..... 13,659,161 | ..... 258.19 | ..... | .....539,212 | ..... | .....230,926 | ..... | .....723,575 | ..... | ..... | ..... (308,230) | ..... | .....44,649 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/06/2024 | .03/06/2025 | .....9 | ..... 12,069,300 | ..... 259.61 | ..... | .....470,477 | ..... | .....203,587 | ..... | .....592,725 | ..... | ..... | ..... (267,153) | ..... | .....39,578 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/14/2024 | .03/07/2025 | .....7 | ..... 16,705,050 | ..... 262.7 | ..... | .....581,488 | ..... | .....253,652 | ..... | .....691,499 | ..... | ..... | ..... (328,875) | ..... | .....54,954 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/08/2024 | .03/10/2025 | .....2 | .....5,898,155 | ..... 259.66 | ..... | .....222,673 | ..... | ..... 98,294 | ..... | .....289,493 | ..... | ..... | ..... (124,844) | ..... | .....19,586 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/11/2024 | .03/07/2025 | .....9 | ..... 26,390,758 | ..... 259.66 | ..... | .....998,041 | ..... | .....436,056 | ..... | ..... 1,297,973 | ..... | ..... | ..... (563,558) | ..... | .....86,817 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/13/2024 | .03/11/2025 | .....8 | ..... 16,348,534 | ..... 258.86 | ..... | .....675,185 | ..... | .....300,511 | ..... | .....839,405 | ..... | ..... | ..... (374,488) | ..... | .....54,458 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161Z$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/18/2024 | . 03/12/2025 | .....7 | ..... 10,083,489 | ..... 261.51 | ..... | .....365,877 | ..... | .....163,693 | ..... | .....447,878 | ..... | ..... | ..... (202,154) | ..... | .....33,692 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/15/2024 | . 03/13/2025 | .....4 | ..... 15,907,532 | ..... 259.93 | ..... | .....590,417 | ..... | ..... 266,081 | ..... | ..... 771,861 | ..... | ..... | ..... (324,729) | ..... | .....53,315 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/10/2024 | . 03/14/2025 | .....8 | ..... 18,234,950 | ..... 259.32 | ..... | .....668,743 | ..... | .....304,515 | ..... | .....917,989 | ..... | ..... | ..... (365,495) | ..... | .....61,301 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/01/2024 | . 03/17/2025 | .....3 | .....4,409,509 | ..... 256.92 | ..... | ..... 167,376 | ..... | .....77,116 | ..... | .....240,182 | ..... | ..... | .....(90,625) | ..... | ..... 14,958 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/25/2024 | . 03/14/2025 | .....7 | ..... 22,061,933 | ..... 256.92 | ..... | .....865,885 | ..... | .....395,311 | ..... | ..... 1,258,720 | ..... | ..... | ..... (471,882) | ..... | .....74,167 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/10/2024 | . 03/18/2025 | .....9 | ..... 14,132,420 | ..... 259.16 | ..... | .....547,373 | ..... | .....254,789 | ..... | ..... 716,682 | ..... | ..... | ..... (292,561) | ..... | .....48,082 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/21/2024 | . 03/19/2025 | .....7 | ..... 11,827,331 | ..... 259.53 | ..... | .....472,074 | ..... | .....220,611 | ..... | .....588,537 | ..... | ..... | ..... (251,556) | ..... | .....40,358 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/22/2024 | . 03/20/2025 | .....4 | ..... 14,996,595 | ..... 261.83 | ..... | .....567,150 | ..... | .....266,492 | ..... | .....658,340 | ..... | ..... | ..... (301,109) | ..... | .....51,323 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/21/2024 | . 03/21/2025 | .....5 | ..... 13,983,586 | ..... 262.57 | ..... | .....521,445 | ..... | .....247,494 | ..... | .....590,664 | ..... | ..... | ..... (275,113) | ..... | .....47,996 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/12/2024 | . 03/21/2025 | .....6 | ..... 29,082,991 | ..... 262.73 | ..... | .....1,075,613 | ..... | .....511,609 | ..... | ..... 1,221,872 | ..... | ..... | ..... (565,856) | ..... | .....99,822 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/22/2024 | . 03/24/2025 | .....3 | ..... 6,803,417 | ..... 262.73 | ..... | .....252,520 | ..... | .....121,083 | ..... | .....284,432 | ..... | ..... | ..... (132,054) | ..... | .....23,554 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/25/2024 | . 03/25/2025 | .....8 | ..... 20,604,092 | ..... 261.84 | ..... | .....746,092 | ..... | ..... 360,880 | ..... | .....906,859 | ..... | ..... | ..... (385,198) | ..... | .....71,537 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/28/2024 | . 03/26/2025 | .....6 | ..... 11,200,522 | ..... 260.6 | ..... | .....428,753 | ..... | .....208,477 | ..... | .....528,332 | ..... | ..... | ..... (220,360) | ..... | .....38,999 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/27/2024 | . 03/27/2025 | .....5 | ..... 12,906,566 | ..... 261.61 | ..... | .....478,344 | ..... | .....234,688 | ..... | .....576,594 | ..... | ..... | ..... (244,302) | ..... | .....45,065 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/04/2024 | . 03/28/2025 | .....8 | ..... 41,335,113 | ..... 261.08 | ..... | ..... 1,551,988 | ..... | ..... 766,607 | ..... | ..... 1,907,259 | ..... | ..... | ..... (788,460) | ..... | .....144,733 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 03/28/2024 | . 03/31/2025 | .....3 | .....7,134,337 | ..... 261.08 | ..... | .....267,458 | ..... | .....133,031 | ..... | .....328,941 | ..... | ..... | ..... (135,116) | ..... | .....25,189 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/15/2024 | . 04/11/2025 | .....5 | .....9,945,685 | ..... 259.45 | ..... | .....347,212 | ..... | .....184,933 | ..... | .....505,146 | ..... | ..... | ..... (163,285) | ..... | .....36,161 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/19/2024 | . 04/17/2025 | .....3 | ..... 12,416,464 | ..... 249.99 | ..... | .....434,370 | ..... | .....239,186 | ..... | .....980,211 | ..... | ..... | ..... (196,571) | ..... | .....45,840 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/06/2024 | . 04/30/2025 | .....8 | .....9,025,605 | ..... 249.32 | ..... | .....343,395 | ..... | ..... 200,860 | ..... | .....731,437 | ..... | ..... | ..... (142,902) | ..... | .....34,393 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/03/2024 | . 05/02/2025 | .....6 | ..... 15,742,304 | ..... 252.56 | ..... | .....604,323 | ..... | .....358,072 | ..... | ..... 1,116,224 | ..... | ..... | ..... (247,801) | ..... | .....60,270 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/10/2024 | . 04/04/2025 | .....8 | ..... 10,021,849 | ..... 255.86 | ..... | .....387,331 | ..... | .....199,288 | ..... | .....605,751 | ..... | ..... | ..... (189,071) | ..... | .....35,771 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/16/2024 | . 04/16/2025 | .....4 | .....8,563,345 | ..... 253.34 | ..... | .....306,162 | ..... | .....166,451 | ..... | .....582,621 | ..... | ..... | ..... (139,822) | ..... | .....31,535 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/08/2024 | . 04/04/2025 | .....6 | ..... 18,329,975 | ..... 257.67 | ..... | .....689,946 | ..... | .....355,079 | ..... | .....969,252 | ..... | ..... | ..... (336,285) | ..... | .....65,425 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/12/2024 | . 04/10/2025 | .....3 | .....9,333,250 | ..... 256.71 | ..... | .....363,708 | ..... | .....192,032 | ..... | .....541,746 | ..... | ..... | ..... (172,144) | ..... | .....33,846 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/18/2024 | . 04/17/2025 | .....7 | ..... 12,398,288 | ..... 251.06 | ..... | .....455,781 | ..... | .....249,773 | ..... | .....935,389 | ..... | ..... | ..... (206,719) | ..... | .....45,773 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/26/2024 | . 04/25/2025 | .....7 | ..... 14,836,501 | ..... 249.64 | ..... | .....593,219 | ..... | .....339,549 | ..... | ..... 1,187,831 | ..... | ..... | ..... (255,639) | ..... | .....55,865 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/02/2024 | . 05/01/2025 | .....4 | .....9,230,686 | ..... 248.21 | ..... | .....360,561 | ..... | .....211,330 | ..... | .....782,511 | ..... | ..... | ..... (149,842) | ..... | .....35,257 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/29/2024 | . 04/29/2025 | .....5 | ..... 13,149,780 | ..... 252.36 | ..... | .....441,729 | ..... | .....256,390 | ..... | .....937,551 | ..... | ..... | ..... (185,605) | ..... | .....49,990 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/20/2024 | . 05/05/2025 | .....2 | .....4,472,018 | ..... 252.56 | ..... | .....168,494 | ..... | .....100,334 | ..... | .....316,823 | ..... | ..... | ..... (68,786) | ..... | .....17,241 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2610$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/12/2024 | . 04/14/2025 | .....2 | .....4,296,896 | ..... 256.46 | ..... | ..... 160,884 | ..... | .....86,431 | ..... | .....252,833 | ..... | ..... | .....(74,952) | ..... | .....15,744 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/01/2024 | . 04/23/2025 | .....6 | ..... 12,371,368 | ..... 250.21 | ..... | .....470,986 | ..... | .....265,553 | ..... | .....966,093 | ..... | ..... | ..... (205,731) | ..... | .....46,357 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/25/2024 | . 04/17/2025 | .....5 | ..... 20,913,792 | .....245.9 | ..... | .....823,969 | ..... | .....455,173 | ..... | ..... 1,885,838 | ..... | ..... | ..... (370,705) | ..... | .....77,212 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/01/2024 | . 04/25/2025 | .....5 | ..... 19,427,899 | ..... 251.93 | ..... | .....731,114 | ..... | .....418,794 | ..... | ..... 1,412,143 | ..... | ..... | ..... (314,310) | ..... | .....73,153 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/07/2024 | . 05/02/2025 | .....6 | ..... 12,766,772 | ..... 249.97 | ..... | .....503,723 | ..... | .....299,949 | ..... | ..... 1,009,560 | ..... | ..... | ..... (205,543) | ..... | .....48,878 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/22/2024 | . 04/15/2025 | .....7 | ..... 12,326,129 | .....253.3 | ..... | .....458,803 | ..... | .....248,687 | ..... | .....840,351 | ..... | ..... | ..... (210,261) | ..... | .....45,278 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/02/2024 | . 04/01/2025 | .....6 | ..... 10,733,499 | ..... 261.42 | ..... | .....361,804 | ..... | .....182,014 | ..... | ..... 486,166 | ..... | ..... | ..... (179,809) | ..... | .....38,001 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/09/2024 | . 05/06/2025 | .....6 | ..... 13,873,521 | ..... 253.79 | ..... | .....515,205 | ..... | .....308,875 | ..... | .....932,412 | ..... | ..... | ..... (206,649) | ..... | .....53,609 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2024 | . 05/16/2025 | .....6 | ..... 11,872,491 | ..... 260.54 | ..... | .....422,143 | ..... | .....265,899 | ..... | .....589,386 | ..... | ..... | ..... (157,951) | ..... | .....46,917 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/10/2024 | . 05/08/2025 | .....6 | ..... 11,736,369 | ..... 253.67 | ..... | .....440,257 | ..... | .....266,598 | ..... | .....794,305 | ..... | ..... | ..... (174,438) | ..... | .....45,558 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/30/2024 | . 05/27/2025 | .....2 | ..... 2,808,803 | ..... 262.25 | ..... | .....100,963 | ..... | .....66,236 | ..... | .....129,047 | ..... | ..... | .....(35,345) | ..... | .....11,364 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/03/2024 | . 04/03/2025 | .....6 | ..... 11,976,327 | ..... 258.84 | ..... | .....432,645 | ..... | .....220,090 | ..... | .....622,732 | ..... | ..... | ..... (212,999) | ..... | .....42,632 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/13/2024 | . 05/09/2025 | .....3 | ..... 16,907,544 | ..... 254.59 | ..... | .....632,369 | ..... | .....386,725 | ..... | ..... 1,100,969 | ..... | ..... | ..... (247,640) | ..... | .....65,781 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/24/2024 | . 04/22/2025 | .....7 | ..... 10,342,036 | ..... 247.67 | ..... | .....424,799 | ..... | .....238,329 | ..... | .....896,035 | ..... | ..... | ..... (186,654) | ..... | .....38,658 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/26/2024 | . 04/28/2025 | .....1 | .....5,609,938 | ..... 251.93 | ..... | .....208,690 | ..... | .....120,155 | ..... | .....407,349 | ..... | ..... | .....(89,276) | ..... | .....21,276 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2024 | . 05/13/2025 | .....7 | ..... 15,973,873 | ..... 255.08 | ..... | .....646,989 | ..... | ..... 400,687 | ..... | ..... 1,017,222 | ..... | ..... | ..... (246,812) | ..... | .....62,708 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2024 | . 05/14/2025 | .....4 | .....9,693,945 | ..... 257.44 | ..... | .....375,477 | ..... | .....233,133 | ..... | .....555,165 | ..... | ..... | ..... (142,633) | ..... | .....38,140 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/03/2024 | . 06/03/2025 | .....5 | ..... 12,706,944 | ..... 259.59 | ..... | .....494,859 | ..... | .....335,062 | ..... | ..... 669,078 | ..... | ..... | ..... (160,365) | ..... | .....52,159 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/31/2024 | . 05/30/2025 | .....5 | ..... 10,999,472 | ..... 259.22 | ..... | .....411,852 | ..... | .....275,500 | ..... | .....589,074 | ..... | ..... | ..... (138,089) | ..... | .....44,782 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/03/2024 | . 05/20/2025 | .....7 | ..... 12,031,391 | ..... 261.6 | ..... | .....435,940 | ..... | .....278,480 | ..... | .....566,961 | ..... | ..... | ..... (157,838) | ..... | .....47,960 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/18/2024 | . 06/13/2025 | .....5 | ..... 18,658,120 | ..... 270.44 | ..... | .....673,507 | ..... | .....478,048 | ..... | ..... 576,887 | ..... | ..... | ..... (198,581) | ..... | .....78,129 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/22/2024 | . 05/22/2025 | .....5 | ..... 11,492,431 | ..... 261.74 | ..... | .....409,069 | ..... | .....264,180 | ..... | .....539,501 | ..... | ..... | ..... (146,122) | ..... | .....46,009 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/06/2024 | . 06/05/2025 | .....5 | ..... 11,907,622 | ..... 263.05 | ..... | .....440,046 | ..... | .....300,535 | ..... | .....534,162 | ..... | ..... | ..... (140,603) | ..... | .....49,077 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/12/2024 | . 06/12/2025 | .....7 | ..... 14,371,097 | ..... 269.06 | ..... | .....514,359 | ..... | .....361,450 | ..... | .....476,605 | ..... | ..... | ..... (154,282) | ..... | .....60,060 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/01/2024 | . 06/27/2025 | .....5 | ..... 12,967,389 | ..... 270.39 | ..... | .....469,498 | ..... | .....350,439 | ..... | .....412,065 | ..... | ..... | ..... (121,538) | ..... | .....55,765 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/12/2024 | . 06/11/2025 | .....3 | .....8,076,452 | .....265.4 | ..... | .....317,330 | ..... | .....221,578 | ..... | .....323,260 | ..... | ..... | ..... (96,160) | ..... | .....33,687 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2024 | . 05/15/2025 | .....5 | ..... 12,835,166 | ..... 260.89 | ..... | .....450,632 | ..... | .....282,008 | ..... | .....624,270 | ..... | ..... | ..... (169,791) | ..... | .....50,610 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/03/2024 | . 05/30/2025 | .....4 | ..... 19,971,260 | ..... 258.94 | ..... | .....760,752 | ..... | .....509,840 | ..... | ..... 1,092,121 | ..... | ..... | ..... (253,537) | ..... | .....81,309 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/05/2024 | . 06/04/2025 | .....4 | .....7,745,284 | ..... 260.06 | ..... | .....306,019 | ..... | .....207,792 | ..... | .....399,484 | ..... | ..... | .....(98,609) | ..... | .....31,857 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2612$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/22/2024 | .05/16/2025 | .....6 | ..... 18,258,355 | ..... 260.36 | ..... | .....666,990 | ..... | .....421,016 | ..... | .....914,351 | ..... | ..... | ..... (248,142) | ..... | .....72,153 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/24/2024 | .06/18/2025 | .....5 | ..... 12,189,548 | ..... 271.5 | ..... | .....429,998 | ..... | .....309,774 | ..... | .....358,387 | ..... | ..... | ..... (121,867) | ..... | .....51,538 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/23/2024 | .05/23/2025 | .....6 | ..... 11,296,149 | ..... 260.77 | ..... | .....425,635 | ..... | .....277,519 | ..... | .....558,449 | ..... | ..... | ..... (150,608) | ..... | .....45,320 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/31/2024 | .05/29/2025 | .....6 | ..... 8,997,076 | ..... 261.57 | ..... | .....315,904 | ..... | .....209,966 | ..... | .....428,758 | ..... | ..... | ..... (106,802) | ..... | .....36,554 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/14/2024 | .06/13/2025 | .....4 | .....9,451,581 | ..... 269.84 | ..... | .....340,630 | ..... | .....241,169 | ..... | ..... 301,860 | ..... | ..... | ..... (101,054) | ..... | .....39,577 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/30/2024 | .05/23/2025 | .....4 | ..... 25,119,428 | ..... 262.25 | ..... | .....913,561 | ..... | .....595,991 | ..... | ..... 1,154,993 | ..... | ..... | ..... (322,202) | ..... | ..... 100,778 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/17/2024 | .05/19/2025 | .....1 | .....4,949,443 | ..... 260.36 | ..... | ..... 176,200 | ..... | .....111,642 | ..... | .....247,532 | ..... | ..... | .....(65,295) | ..... | .....19,687 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/07/2024 | .06/06/2025 | .....6 | ..... 20,782,713 | ..... 262.64 | ..... | .....786,192 | ..... | .....542,502 | ..... | .....951,113 | ..... | ..... | ..... (246,749) | ..... | .....85,827 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/17/2024 | .06/10/2025 | .....5 | ..... 13,284,934 | ..... 263.45 | ..... | .....548,209 | ..... | ..... 381,878 | ..... | .....585,335 | ..... | ..... | ..... (166,943) | ..... | .....55,302 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/10/2024 | .05/12/2025 | .....1 | .....3,357,314 | ..... 254.59 | ..... | .....123,549 | ..... | .....75,899 | ..... | .....218,485 | ..... | ..... | .....(48,140) | ..... | .....13,150 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/24/2024 | .04/24/2025 | .....5 | ..... 14,405,956 | ..... 250.72 | ..... | .....536,353 | ..... | .....303,974 | ..... | ..... 1,101,139 | ..... | ..... | ..... (233,161) | ..... | .....54,113 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/11/2024 | .04/09/2025 | .....4 | ..... 8,834,768 | ..... 258.08 | ..... | .....325,348 | ..... | ..... 170,674 | ..... | .....479,071 | ..... | ..... | ..... (154,807) | ..... | .....31,955 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/19/2024 | .04/21/2025 | .....1 | .....6,244,130 | .....245.9 | ..... | .....236,028 | ..... | .....131,343 | ..... | .....580,056 | ..... | ..... | ..... (105,473) | ..... | .....23,283 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/25/2024 | .06/25/2025 | .....3 | .....9,468,557 | ..... 269.29 | ..... | .....351,681 | ..... | .....259,067 | ..... | .....316,338 | ..... | ..... | .....(93,133) | ..... | .....40,567 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/20/2024 | .06/20/2025 | .....4 | ..... 16,817,738 | ..... 270.42 | ..... | .....593,124 | ..... | .....431,219 | ..... | .....526,265 | ..... | ..... | ..... (164,807) | ..... | .....71,379 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/17/2024 | .06/17/2025 | .....6 | ..... 16,388,173 | ..... 271.49 | ..... | .....586,254 | ..... | .....421,102 | ..... | .....480,376 | ..... | ..... | ..... (167,137) | ..... | .....69,158 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/24/2024 | .06/20/2025 | .....8 | ..... 17,936,275 | ..... 269.73 | ..... | .....639,042 | ..... | .....467,730 | ..... | .....583,047 | ..... | ..... | ..... (174,205) | ..... | .....76,126 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/25/2024 | .06/24/2025 | .....6 | ..... 11,299,536 | ..... 265.98 | ..... | .....466,739 | ..... | .....342,929 | ..... | .....446,021 | ..... | ..... | ..... (124,471) | ..... | .....48,321 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/09/2024 | .04/11/2025 | .....5 | ..... 19,975,046 | ..... 256.46 | ..... | .....721,859 | ..... | .....385,456 | ..... | ..... 1,176,430 | ..... | ..... | ..... (338,161) | ..... | .....72,626 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/01/2024 | .06/26/2025 | .....5 | ..... 12,657,256 | .....269.9 | ..... | .....469,831 | ..... | .....348,405 | ..... | .....410,359 | ..... | ..... | ..... (123,004) | ..... | .....54,330 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/04/2024 | .04/02/2025 | .....4 | ..... 8,686,397 | .....258.4 | ..... | .....327,854 | ..... | .....165,721 | ..... | .....461,535 | ..... | ..... | ..... (162,254) | ..... | .....30,837 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/13/2024 | .05/09/2025 | .....5 | ..... 11,697,011 | ..... 253.96 | ..... | .....440,867 | ..... | .....269,109 | ..... | .....783,104 | ..... | ..... | ..... (173,428) | ..... | .....45,509 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/09/2024 | .05/07/2025 | .....5 | ..... 10,600,472 | ..... 253.75 | ..... | .....393,678 | ..... | .....236,934 | ..... | .....714,551 | ..... | ..... | ..... (156,987) | ..... | .....41,055 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/31/2024 | .06/02/2025 | .....1 | .....4,492,025 | ..... 258.94 | ..... | .....167,553 | ..... | .....112,625 | ..... | .....243,619 | ..... | ..... | .....(55,699) | ..... | .....18,401 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/07/2024 | .06/06/2025 | .....5 | .....8,396,882 | ..... 262.93 | ..... | .....312,546 | ..... | .....214,968 | ..... | ..... 378,867 | ..... | ..... | .....(99,030) | ..... | .....34,677 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/28/2024 | .05/28/2025 | .....5 | ..... 15,617,864 | ..... 262.56 | ..... | .....547,857 | ..... | .....361,863 | ..... | ..... 708,071 | ..... | ..... | ..... (186,607) | ..... | .....63,321 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/05/2024 | .04/07/2025 | .....2 | .....4,732,284 | ..... 257.67 | ..... | .....178,945 | ..... | ..... 92,684 | ..... | .....261,510 | ..... | ..... | ..... (86,776) | ..... | .....17,026 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/08/2024 | .04/08/2025 | .....5 | ..... 10,339,840 | ..... 257.51 | ..... | .....394,250 | ..... | .....205,836 | ..... | .....576,473 | ..... | ..... | ..... (188,472) | ..... | .....37,300 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/28/2024 | .06/27/2025 | .....4 | ..... 21,741,929 | ..... 268.9 | ..... | .....824,974 | ..... | ..... 616,827 | ..... | .....746,869 | ..... | ..... | ..... (212,106) | ..... | .....93,498 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2612$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/21/2024 | .05/21/2025 | .....3 | ..... 10,622,763 | ..... 261.86 | ..... | .....378,974 | ..... | .....242,808 | ..... | .....494,888 | ..... | ..... | ..... (136,628) | ..... | .....42,436 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/07/2024 | .06/09/2025 | .....1 | .....5,065,079 | ..... 262.64 | ..... | .....187,914 | ..... | .....129,935 | ..... | .....231,701 | ..... | ..... | .....(58,883) | ..... | .....21,043 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/14/2024 | .06/16/2025 | .....1 | .....6,222,338 | ..... 270.44 | ..... | .....219,026 | ..... | .....155,672 | ..... | .....192,643 | ..... | ..... | .....(64,455) | ..... | .....26,208 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/21/2024 | .06/23/2025 | .....1 | .....6,183,563 | ..... 269.73 | ..... | .....223,845 | ..... | .....163,413 | ..... | .....200,945 | ..... | ..... | ..... (61,603) | ..... | .....26,394 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/28/2024 | .06/30/2025 | .....1 | .....8,520,658 | ..... 268.9 | ..... | ..... 316,116 | ..... | .....236,870 | ..... | .....293,171 | ..... | ..... | ..... (80,967) | ..... | .....36,845 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/05/2024 | .07/02/2025 | .....5 | .....8,554,731 | ..... 272.98 | ..... | .....326,943 | ..... | .....249,395 | ..... | .....238,075 | ..... | ..... | .....(79,460) | ..... | .....37,128 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/18/2024 | .07/18/2025 | .....8 | ..... 12,756,146 | ..... 268.49 | ..... | .....462,289 | ..... | .....372,912 | ..... | .....460,960 | ..... | ..... | .....(92,018) | ..... | .....56,949 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/16/2024 | .07/15/2025 | .....5 | ..... 22,653,043 | ..... 275.53 | ..... | .....814,724 | ..... | .....645,994 | ..... | .....561,645 | ..... | ..... | ..... (170,075) | ..... | ..... 100,611 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/29/2024 | .07/25/2025 | .....6 | ..... 14,658,839 | ..... 261.62 | ..... | .....569,751 | ..... | .....469,402 | ..... | .....735,209 | ..... | ..... | ..... (103,810) | ..... | .....66,226 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/05/2024 | .07/07/2025 | .....3 | .....7,523,303 | ..... 277.51 | ..... | .....260,752 | ..... | .....200,499 | ..... | ..... 163,676 | ..... | ..... | ..... (61,712) | ..... | .....32,947 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/25/2024 | .07/24/2025 | .....4 | ..... 12,636,703 | ..... 263.25 | ..... | .....472,445 | ..... | .....386,295 | ..... | .....587,691 | ..... | ..... | .....(87,596) | ..... | .....56,995 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/12/2024 | .07/14/2025 | .....1 | ..... 8,968,968 | ..... 275.01 | ..... | .....328,264 | ..... | .....258,632 | ..... | .....228,150 | ..... | ..... | .....(71,556) | ..... | .....39,766 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/05/2024 | .07/03/2025 | .....7 | ..... 17,279,277 | ..... 275.12 | ..... | .....633,662 | ..... | .....485,223 | ..... | .....430,246 | ..... | ..... | ..... (152,644) | ..... | .....75,128 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/16/2024 | .07/11/2025 | .....5 | ..... 15,627,770 | ..... 273.49 | ..... | .....594,191 | ..... | .....466,552 | ..... | .....431,068 | ..... | ..... | ..... (130,940) | ..... | .....68,925 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/17/2024 | .07/17/2025 | .....6 | ..... 14,926,421 | ..... 269.35 | ..... | .....557,192 | ..... | .....445,093 | ..... | .....514,824 | ..... | ..... | ..... (113,804) | ..... | .....66,524 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/01/2024 | .07/01/2025 | .....4 | ..... 13,220,838 | ..... 270.44 | ..... | .....530,847 | ..... | .....401,134 | ..... | .....420,796 | ..... | ..... | ..... (131,433) | ..... | .....57,274 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/07/2024 | .08/07/2025 | .....3 | ..... 14,848,582 | ..... 256.99 | ..... | .....588,862 | ..... | .....504,585 | ..... | .....913,523 | ..... | ..... | .....(86,523) | ..... | .....68,531 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/07/2024 | .08/05/2025 | .....8 | ..... 12,041,070 | ..... 257.05 | ..... | .....478,043 | ..... | .....406,967 | ..... | .....737,674 | ..... | ..... | .....(72,026) | ..... | .....55,395 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/30/2024 | .07/30/2025 | .....6 | ..... 12,282,037 | ..... 261.1 | ..... | .....516,765 | ..... | .....431,279 | ..... | .....631,030 | ..... | ..... | .....(86,526) | ..... | .....55,952 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/15/2024 | .08/14/2025 | .....4 | ..... 14,258,236 | ..... 262.82 | ..... | .....562,472 | ..... | .....492,762 | ..... | ..... 688,858 | ..... | ..... | ..... (71,770) | ..... | .....66,543 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/27/2024 | .08/22/2025 | .....5 | ..... 11,323,044 | ..... 266.18 | ..... | .....430,747 | ..... | .....388,319 | ..... | .....476,702 | ..... | ..... | .....(45,227) | ..... | .....53,505 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .09/12/2024 | .09/05/2025 | .....5 | ..... 12,717,121 | ..... 260.98 | ..... | .....465,947 | ..... | .....437,910 | ..... | ..... 680,746 | ..... | ..... | .....(31,499) | ..... | .....61,369 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/16/2024 | .08/15/2025 | .....5 | ..... 13,124,126 | ..... 266.97 | ..... | .....482,212 | ..... | .....425,676 | ..... | .....527,921 | ..... | ..... | .....(59,629) | ..... | .....61,346 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/14/2024 | .08/12/2025 | .....5 | ..... 14,463,469 | ..... 259.75 | ..... | .....605,404 | ..... | .....526,978 | ..... | .....795,335 | ..... | ..... | ..... (79,688) | ..... | .....67,288 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .09/24/2024 | .09/19/2025 | .....4 | ..... 26,747,141 | ..... 268.59 | ..... | .....996,673 | ..... | .....977,693 | ..... | ..... 1,049,047 | ..... | ..... | .....(26,290) | ..... | .....131,705 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/16/2024 | .07/31/2025 | .....5 | ..... 10,882,460 | ..... 265.42 | ..... | .....386,987 | ..... | .....324,368 | ..... | .....461,235 | ..... | ..... | .....(64,105) | ..... | .....49,658 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/28/2024 | .08/28/2025 | .....2 | ..... 13,227,966 | ..... 264.43 | ..... | .....516,272 | ..... | .....472,982 | ..... | ..... 604,600 | ..... | ..... | .....(45,802) | ..... | .....63,079 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .09/25/2024 | .09/23/2025 | .....5 | ..... 12,998,372 | ..... 268.94 | ..... | .....491,719 | ..... | .....484,800 | ..... | .....501,247 | ..... | ..... | .....(8,322) | ..... | .....64,366 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/23/2024 | .08/25/2025 | .....1 | .....6,803,283 | ..... 268.62 | ..... | .....249,680 | ..... | .....225,607 | ..... | .....256,129 | ..... | ..... | .....(25,852) | ..... | .....32,295 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2618$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/13/2024 | . 09/12/2025 | .....3 | ..... 23,584,930 | ..... 264.78 | ..... | .....891,675 | ..... | .....857,413 | ..... | .....1,083,614 | ..... | ..... | .....(40,488) | ..... | .....114,980 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/17/2024 | . 09/05/2025 | .....5 | ..... 20,649,103 | ..... 256.62 | ..... | .....819,385 | ..... | .....772,498 | ..... | .....1,317,118 | ..... | ..... | .....(51,925) | ..... | .....99,647 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/19/2024 | . 09/18/2025 | .....5 | ..... 14,581,908 | ..... 262.81 | ..... | .....597,654 | ..... | .....581,444 | ..... | .....735,119 | ..... | ..... | ..... (18,887) | ..... | .....71,701 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/04/2024 | . 09/03/2025 | .....5 | ..... 13,528,712 | ..... 261.26 | ..... | .....515,147 | ..... | .....479,662 | ..... | ..... 712,801 | ..... | ..... | .....(36,951) | ..... | .....65,094 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/13/2024 | . 09/12/2025 | .....3 | ..... 10,130,004 | ..... 264.11 | ..... | .....386,497 | ..... | .....370,826 | ..... | .....478,948 | ..... | ..... | .....(18,635) | ..... | .....49,385 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/16/2024 | . 08/15/2025 | .....7 | ..... 21,943,466 | ..... 267.15 | ..... | .....820,743 | ..... | .....725,584 | ..... | .....875,376 | ..... | ..... | ..... (100,122) | ..... | .....102,571 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/13/2024 | . 09/15/2025 | .....1 | .....9,726,218 | ..... 264.78 | ..... | .....365,706 | ..... | .....351,601 | ..... | .....447,011 | ..... | ..... | .....(16,940) | ..... | .....47,621 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/03/2024 | . 08/27/2025 | .....4 | .....8,122,220 | .....267 | ..... | .....286,315 | ..... | .....261,215 | ..... | .....330,776 | ..... | ..... | .....(25,973) | ..... | .....38,673 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/20/2024 | . 09/22/2025 | .....1 | ..... 10,750,700 | ..... 268.59 | ..... | .....395,626 | ..... | .....387,997 | ..... | .....422,318 | ..... | ..... | ..... (10,780) | ..... | .....53,161 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/12/2024 | . 07/10/2025 | .....5 | ..... 13,016,442 | ..... 279.09 | ..... | .....444,886 | ..... | .....346,899 | ..... | ..... 260,868 | ..... | ..... | .....(99,426) | ..... | .....57,307 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/27/2024 | . 09/26/2025 | .....3 | ..... 16,951,165 | ..... 271.07 | ..... | .....613,327 | ..... | ..... 612,170 | ..... | ..... 616,616 | ..... | ..... | ..... (6,009) | ..... | .....84,290 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/10/2024 | . 09/09/2025 | .....4 | ..... 11,591,237 | ..... 258.43 | ..... | .....468,219 | ..... | .....443,621 | ..... | ..... 689,171 | ..... | ..... | .....(25,749) | ..... | .....56,264 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/06/2024 | . 09/04/2025 | .....3 | .....8,523,456 | ..... 260.94 | ..... | .....320,350 | ..... | .....299,730 | ..... | .....455,644 | ..... | ..... | .....(22,288) | ..... | .....41,071 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/25/2024 | . 09/25/2025 | .....4 | ..... 16,204,410 | ..... 269.86 | ..... | ..... 601,568 | ..... | .....596,120 | ..... | .....619,738 | ..... | ..... | ..... (7,770) | ..... | .....80,465 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/31/2024 | . 07/29/2025 | .....5 | ..... 13,923,001 | ..... 263.29 | ..... | .....499,819 | ..... | .....415,412 | ..... | .....648,379 | ..... | ..... | .....(85,343) | ..... | .....63,323 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/08/2024 | . 08/06/2025 | .....4 | ..... 7,216,102 | ..... 257.81 | ..... | .....272,511 | ..... | .....232,361 | ..... | .....428,768 | ..... | ..... | ..... (40,710) | ..... | .....33,251 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/16/2024 | . 07/09/2025 | .....6 | ..... 10,707,146 | ..... 277.89 | ..... | .....390,713 | ..... | .....303,065 | ..... | .....229,328 | ..... | ..... | .....(88,314) | ..... | .....47,057 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/16/2024 | . 07/11/2025 | .....5 | ..... 25,381,934 | ..... 275.01 | ..... | .....941,123 | ..... | .....740,740 | ..... | .....644,497 | ..... | ..... | ..... (204,491) | ..... | .....111,946 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/09/2024 | . 07/08/2025 | .....6 | ..... 12,597,044 | ..... 277.83 | ..... | .....447,004 | ..... | .....345,913 | ..... | .....270,056 | ..... | ..... | ..... (101,852) | ..... | .....55,264 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/10/2024 | . 07/03/2025 | .....7 | ..... 22,459,068 | ..... 277.51 | ..... | .....792,495 | ..... | ..... 607,917 | ..... | ..... 487,860 | ..... | ..... | ..... (188,184) | ..... | .....97,649 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/14/2024 | . 08/13/2025 | .....4 | .....7,574,626 | ..... 262.75 | ..... | .....287,636 | ..... | .....251,008 | ..... | .....366,715 | ..... | ..... | .....(37,274) | ..... | .....35,295 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/29/2024 | . 08/29/2025 | .....5 | ..... 13,958,904 | ..... 264.19 | ..... | .....536,387 | ..... | .....495,181 | ..... | .....647,572 | ..... | ..... | .....(46,323) | ..... | .....66,665 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/01/2024 | . 08/01/2025 | .....3 | ..... 11,083,223 | ..... 262.42 | ..... | .....405,390 | ..... | .....341,690 | ..... | .....539,956 | ..... | ..... | ..... (66,267) | ..... | .....50,657 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/04/2024 | . 08/20/2025 | .....5 | .....9,035,248 | ..... 268.97 | ..... | .....331,021 | ..... | .....295,530 | ..... | .....332,474 | ..... | ..... | .....(36,354) | ..... | .....42,563 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/20/2024 | . 08/19/2025 | .....5 | ..... 11,783,733 | ..... 269.44 | ..... | .....422,758 | ..... | .....375,970 | ..... | .....423,842 | ..... | ..... | .....(47,793) | ..... | .....55,425 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/24/2024 | . 07/22/2025 | .....3 | ..... 18,324,099 | ..... 269.56 | ..... | .....657,411 | ..... | .....533,826 | ..... | .....629,077 | ..... | ..... | ..... (124,712) | ..... | .....82,368 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/27/2024 | . 08/22/2025 | .....4 | ..... 22,473,827 | ..... 268.62 | ..... | .....818,275 | ..... | .....739,221 | ..... | .....845,920 | ..... | ..... | .....(84,136) | ..... | ..... 106,196 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/30/2024 | . 09/02/2025 | .....3 | .....5,368,728 | ..... 266.58 | ..... | ..... 186,608 | ..... | .....173,058 | ..... | .....224,527 | ..... | ..... | .....(14,956) | ..... | .....25,793 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/16/2024 | . 08/18/2025 | .....2 | ..... 8,769,077 | ..... 267.15 | ..... | .....321,626 | ..... | .....284,519 | ..... | .....349,964 | ..... | ..... | .....(39,263) | ..... | .....41,182 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2616$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/13/2024 | . 08/08/2025 | .....4 | ..... 18,897,684 | ..... 259.72 | ..... | .....731,399 | ..... | .....632,412 | ..... | ..... 1,040,288 | ..... | ..... | ..... (103,223) | ..... | .....87,359 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/30/2024 | . 09/30/2025 | .....1 | .....4,263,202 | ..... 270.39 | ..... | .....157,738 | ..... | .....157,738 | ..... | ..... 161,000 | ..... | ..... | ..... | ..... | .....21,316 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/16/2024 | . 09/16/2025 | .....4 | ..... 13,006,972 | ..... 263.96 | ..... | .....495,726 | ..... | .....479,161 | ..... | .....619,792 | ..... | ..... | ..... (17,836) | ..... | .....63,775 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/10/2024 | . 09/10/2025 | .....4 | .....5,375,686 | ..... 259.74 | ..... | .....221,532 | ..... | .....210,434 | ..... | .....303,463 | ..... | ..... | ..... (11,746) | ..... | .....26,132 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/26/2024 | . 09/24/2025 | .....4 | ..... 7,407,673 | ..... 269.66 | ..... | .....275,068 | ..... | .....271,874 | ..... | .....271,511 | ..... | ..... | ..... (4,029) | ..... | .....36,733 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/16/2024 | . 07/16/2025 | .....4 | ..... 10,882,665 | ..... 275.74 | ..... | .....356,749 | ..... | .....283,554 | ..... | .....267,345 | ..... | ..... | .....(73,850) | ..... | .....48,418 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/24/2024 | . 07/23/2025 | .....6 | ..... 11,588,018 | ..... 268.96 | ..... | .....372,259 | ..... | .....303,378 | ..... | .....410,612 | ..... | ..... | .....(69,581) | ..... | .....52,177 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/22/2024 | . 07/18/2025 | .....4 | ..... 22,509,503 | ..... 266.88 | ..... | .....882,055 | ..... | .....711,231 | ..... | .....879,872 | ..... | ..... | ..... (175,217) | ..... | .....100,493 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/02/2024 | . 08/04/2025 | .....1 | .....8,197,490 | .....259.8 | ..... | .....312,324 | ..... | .....264,142 | ..... | .....447,333 | ..... | ..... | .....(50,210) | ..... | .....37,651 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/12/2024 | . 08/08/2025 | .....3 | ..... 11,454,407 | ..... 259.26 | ..... | .....438,461 | ..... | .....378,114 | ..... | .....642,914 | ..... | ..... | .....(63,220) | ..... | .....52,951 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/21/2024 | . 08/21/2025 | .....5 | ..... 13,202,710 | ..... 269.99 | ..... | .....463,239 | ..... | .....414,513 | ..... | .....463,712 | ..... | ..... | .....(50,223) | ..... | .....62,291 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/10/2024 | . 08/29/2025 | .....6 | ..... 30,788,881 | ..... 266.58 | ..... | .....1,133,088 | ..... | .....1,048,399 | ..... | ..... 1,285,444 | ..... | ..... | .....(94,954) | ..... | .....147,041 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/19/2024 | . 09/11/2025 | .....5 | ..... 15,556,922 | ..... 262.8 | ..... | .....603,440 | ..... | .....575,559 | ..... | .....774,855 | ..... | ..... | .....(30,548) | ..... | .....75,733 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/20/2024 | . 09/19/2025 | .....4 | ..... 11,488,994 | ..... 268.92 | ..... | .....421,491 | ..... | .....412,558 | ..... | .....444,021 | ..... | ..... | .....(12,249) | ..... | .....56,573 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/28/2024 | . 08/26/2025 | .....5 | ..... 12,506,560 | ..... 266.44 | ..... | .....473,426 | ..... | .....430,147 | ..... | .....521,390 | ..... | ..... | .....(44,428) | ..... | .....59,459 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/30/2024 | . 09/26/2025 | .....2 | ..... 27,268,607 | ..... 269.91 | ..... | .....1,019,288 | ..... | .....1,019,288 | ..... | ..... 1,042,888 | ..... | ..... | .....(7,275) | ..... | .....135,594 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/26/2024 | . 07/25/2025 | .....3 | ..... 18,751,425 | ..... 263.12 | ..... | ..... 718,157 | ..... | .....592,727 | ..... | .....888,938 | ..... | ..... | ..... (129,506) | ..... | .....84,716 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/19/2024 | . 07/21/2025 | .....1 | .....6,803,975 | ..... 266.88 | ..... | .....257,871 | ..... | .....208,144 | ..... | .....265,920 | ..... | ..... | .....(51,293) | ..... | .....30,532 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/02/2024 | . 08/01/2025 | .....4 | ..... 21,685,862 | .....259.8 | ..... | .....819,615 | ..... | .....692,443 | ..... | ..... 1,183,641 | ..... | ..... | ..... (131,977) | ..... | .....99,117 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/09/2024 | . 08/11/2025 | .....1 | .....8,995,747 | ..... 259.72 | ..... | .....340,939 | ..... | .....294,917 | ..... | .....495,137 | ..... | ..... | .....(48,307) | ..... | .....41,785 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/18/2024 | . 09/17/2025 | .....5 | .....5,079,164 | ..... 264 | ..... | .....192,276 | ..... | .....186,337 | ..... | .....242,025 | ..... | ..... | .....(6,522) | ..... | .....24,939 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/06/2024 | . 09/08/2025 | .....1 | ..... 7,697,646 | ..... 256.62 | ..... | .....294,820 | ..... | .....277,764 | ..... | .....491,154 | ..... | ..... | .....(19,280) | ..... | .....37,310 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/26/2024 | . 07/28/2025 | .....1 | .....5,697,054 | ..... 263.12 | ..... | .....215,918 | ..... | .....178,445 | ..... | .....267,257 | ..... | ..... | .....(38,830) | ..... | .....25,868 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/27/2024 | . 09/29/2025 | .....1 | ..... 11,714,508 | ..... 269.91 | ..... | .....433,437 | ..... | .....433,437 | ..... | .....450,634 | ..... | ..... | ..... (3,543) | ..... | .....58,492 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/30/2022 | . 10/01/2024 | .....1 | ..... 630,368 | ..... 217.34 | .....29,186 | ..... | ..... | ..... | ..... | .....153,638 | ..... | ..... | ..... (10,925) | ..... | .....165 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/30/2022 | . 10/02/2024 | .....8 | .....3,885,219 | ..... 217.34 | .....182,046 | ..... | ..... | .....253 | ..... | .....945,823 | ..... | ..... | .....(68,989) | ..... | ..... 1,438 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/10/2022 | . 10/03/2024 | .....13 | .....4,151,922 | .....219.4 | ..... 181,070 | .....10,903 | ..... | .....615 | ..... | .....961,064 | ..... | ..... | .....(79,555) | ..... | ..... 1,882 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/06/2022 | . 10/04/2024 | .....10 | .....4,168,904 | .....222.2 | .....173,035 | ..... | ..... | .....717 | ..... | .....899,396 | ..... | ..... | .....(65,221) | ..... | ..... 2,182 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/18/2022 | . 10/04/2024 | .....11 | .....5,560,729 | ..... 222.03 | .....226,138 | ..... | ..... | .....942 | ..... | ..... 1,204,838 | ..... | ..... | .....(85,638) | ..... | ..... 2,910 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC1617$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/06/2022 | . 10/04/2024 | .....8 | .....4,038,264 | ..... 221.37 | .....165,511 | ..... | ..... | .....690 | ..... | .....889,603 | ..... | ..... | .....(62,769) | ..... | .....2,114 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/07/2022 | . 10/09/2024 | .....6 | ..... 2,081,679 | ..... 218.13 | .....93,418 | ..... | ..... | ..... 1,035 | ..... | .....494,536 | ..... | ..... | .....(35,299) | ..... | ..... 1,634 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/07/2022 | . 10/08/2024 | .....1 | ..... 1,161,091 | ..... 218.13 | .....53,526 | ..... | ..... | .....515 | ..... | .....276,036 | ..... | ..... | .....(20,036) | ..... | .....859 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/14/2022 | . 10/07/2024 | .....7 | .....3,923,208 | ..... 218.13 | .....178,414 | ..... | ..... | ..... 1,483 | ..... | .....933,459 | ..... | ..... | .....(67,472) | ..... | ..... 2,717 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/19/2022 | . 10/11/2024 | ....12 | .....7,124,447 | ..... 216.29 | .....349,788 | ..... | ..... | ..... 4,851 | ..... | ..... 1,766,236 | ..... | ..... | ..... (132,415) | ..... | ..... 6,184 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/20/2022 | . 10/10/2024 | ....10 | .....5,632,499 | ..... 217.31 | .....262,327 | ..... | ..... | ..... 3,272 | ..... | ..... 1,362,387 | ..... | ..... | .....(99,293) | ..... | ..... 4,661 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/01/2022 | . 10/11/2024 | .....9 | .....5,922,250 | ..... 216.16 | .....286,534 | ..... | ..... | ..... 3,976 | ..... | ..... 1,472,634 | ..... | ..... | ..... (108,439) | ..... | ..... 5,140 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/25/2022 | . 10/11/2024 | ....11 | .....6,690,432 | ..... 217.76 | .....316,931 | ..... | ..... | ..... 4,409 | ..... | ..... 1,602,375 | ..... | ..... | ..... (120,191) | ..... | ..... 5,807 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/24/2022 | . 10/16/2024 | .....8 | .....3,397,463 | ..... 215.65 | .....198,715 | ..... | ..... | ..... 4,621 | ..... | .....852,322 | ..... | ..... | ..... (84,116) | ..... | ..... 3,557 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1617$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/14/2022 | . 10/15/2024 | .....2 | ..... 1,691,791 | ..... 215.65 | .....78,823 | ..... | ..... | ..... 1,526 | ..... | .....424,623 | ..... | ..... | .....(29,697) | ..... | ..... 1,715 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/27/2022 | . 10/14/2024 | .....8 | .....3,363,520 | ..... 215.65 | .....167,455 | ..... | ..... | ..... 3,026 | ..... | .....844,630 | ..... | ..... | .....(63,497) | ..... | ..... 3,294 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/17/2022 | . 10/17/2024 | ....12 | .....6,179,692 | ..... 217.88 | ..... 310,787 | ..... | ..... | ..... 6,889 | ..... | ..... 1,470,339 | ..... | ..... | ..... (117,629) | ..... | ..... 6,668 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/19/2022 | . 10/18/2024 | .....7 | .....5,353,033 | ..... 218.35 | .....253,910 | ..... | ..... | ..... 5,965 | ..... | ..... 1,260,293 | ..... | ..... | .....(95,832) | ..... | ..... 5,944 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/28/2022 | . 10/18/2024 | .....7 | .....5,415,059 | ..... 218.08 | .....258,351 | ..... | ..... | ..... 6,087 | ..... | ..... 1,283,157 | ..... | ..... | .....(97,633) | ..... | ..... 6,013 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/01/2022 | . 10/18/2024 | .....9 | .....4,627,556 | ..... 217.65 | .....235,034 | ..... | ..... | ..... 5,553 | ..... | ..... 1,107,829 | ..... | ..... | .....(89,136) | ..... | ..... 5,138 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/21/2022 | . 10/22/2024 | .....2 | .....1,856,492 | ..... 219.63 | .....85,340 | ..... | ..... | ..... 2,463 | ..... | .....422,956 | ..... | ..... | .....(31,964) | ..... | ..... 2,279 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/25/2022 | . 10/23/2024 | .....6 | .....3,306,875 | ..... 219.63 | .....156,026 | ..... | ..... | ..... 4,743 | ..... | .....753,027 | ..... | ..... | .....(58,855) | ..... | ..... 4,151 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/21/2022 | . 10/21/2024 | .....7 | ..... 3,782,607 | ..... 219.63 | ..... 170,407 | ..... | ..... | ..... 4,715 | ..... | ..... 862,118 | ..... | ..... | .....(64,269) | ..... | ..... 4,537 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 10/25/2022 | . 10/24/2024 | .....8 | .....5,999,813 | ..... 220.68 | .....270,954 | ..... | ..... | ..... 8,622 | ..... | ..... 1,330,403 | ..... | ..... | ..... (102,347) | ..... | ..... 7,692 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/01/2022 | . 10/25/2024 | .....9 | .....4,661,925 | ..... 223.05 | .....189,783 | ..... | ..... | ..... 6,291 | ..... | .....974,304 | ..... | ..... | ..... (71,607) | ..... | ..... 6,100 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/02/2022 | . 10/25/2024 | .....8 | .....8,202,486 | ..... 220.61 | .....362,269 | ..... | ..... | ..... 12,055 | ..... | ..... 1,823,498 | ..... | ..... | ..... (137,180) | ..... | .....10,733 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/04/2022 | . 10/25/2024 | .....8 | .....4,937,198 | ..... 218.87 | .....226,922 | ..... | ..... | ..... 7,540 | ..... | ..... 1,145,380 | ..... | ..... | ..... (85,770) | ..... | ..... 6,461 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/15/2023 | . 10/28/2024 | .....5 | .....4,087,284 | ..... 221.68 | .....182,704 | ..... | ..... | ..... 7,196 | ..... | .....883,055 | ..... | ..... | .....(72,755) | ..... | ..... 5,660 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/03/2022 | . 10/29/2024 | .....2 | .....1,275,288 | ..... 221.68 | .....56,552 | ..... | ..... | ..... 2,176 | ..... | .....275,393 | ..... | ..... | ..... (21,177) | ..... | ..... 1,797 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/01/2022 | . 10/30/2024 | .....5 | .....3,780,134 | ..... 221.68 | .....143,670 | ..... | ..... | ..... 5,739 | ..... | .....815,699 | ..... | ..... | .....(54,047) | ..... | ..... 5,419 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/01/2022 | . 10/31/2024 | .....7 | .....7,992,422 | ..... 220.49 | .....297,634 | ..... | ..... | ..... 12,299 | ..... | ..... 1,775,315 | ..... | ..... | ..... (111,951) | ..... | .....11,646 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/02/2022 | . 11/01/2024 | .....9 | ..... 5,015,710 | ..... 219.48 | .....197,196 | ..... | ..... | ..... 8,438 | ..... | ..... 1,142,762 | ..... | ..... | .....(74,270) | ..... | ..... 7,426 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/02/2022 | . 11/01/2024 | .....7 | .....6,322,064 | ..... 215.58 | .....287,251 | ..... | ..... | ..... 12,301 | ..... | ..... 1,580,117 | ..... | ..... | ..... (108,302) | ..... | ..... 9,360 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1618$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 11/08/2022 | . 11/01/2024 | .....7 | ..... 6,968,066 | ..... 213.47 | .....355,104 | ..... | ..... | ..... 15,254 | ..... | ..... 1,827,235 | ..... | ..... | ..... (134,391) | ..... | .....10,316 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC1619$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/04/2022 | . 11/05/2024 | .....1 | ..... 476,724 | ..... 214.8 | .....21,786 | ..... | ..... | ..... 1,047 | ..... | .....120,834 | ..... | ..... | ..... (8,155) | ..... | ..... 749 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/04/2022 | . 11/04/2024 | .....7 | .....4,132,446 | ..... 214.8 | .....196,406 | ..... | ..... | ..... 9,229 | ..... | .....1,048,737 | ..... | ..... | ..... (74,083) | ..... | ..... 6,398 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/17/2022 | . 11/06/2024 | .....5 | .....2,905,203 | ..... 214.8 | .....137,742 | ..... | ..... | ..... 6,834 | ..... | .....734,976 | ..... | ..... | ..... (51,794) | ..... | ..... 4,625 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/09/2022 | . 11/07/2024 | .....8 | .....5,088,527 | ..... 215.58 | .....233,832 | ..... | ..... | ..... 11,956 | ..... | .....1,261,889 | ..... | ..... | ..... (88,074) | ..... | ..... 8,209 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/09/2022 | . 11/08/2024 | .....6 | ..... 9,707,317 | ..... 216.02 | .....457,388 | ..... | ..... | ..... 23,986 | ..... | .....2,381,805 | ..... | ..... | ..... (171,853) | ..... | ..... 15,866 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/22/2022 | . 11/08/2024 | .....6 | ..... 7,119,611 | ..... 214.03 | .....404,016 | ..... | ..... | ..... 21,616 | ..... | .....1,828,809 | ..... | ..... | ..... (154,950) | ..... | ..... 11,636 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/14/2022 | . 11/08/2024 | .....8 | ..... 8,166,611 | .....219.5 | .....390,059 | ..... | ..... | ..... 21,243 | ..... | .....1,843,588 | ..... | ..... | ..... (152,425) | ..... | ..... 13,347 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/15/2022 | . 11/13/2024 | .....4 | .....5,342,908 | ..... 220.44 | .....242,675 | ..... | ..... | ..... 14,363 | ..... | .....1,174,967 | ..... | ..... | ..... (91,261) | ..... | ..... 9,275 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/14/2022 | . 11/11/2024 | .....4 | .....4,140,750 | ..... 220.44 | .....185,842 | ..... | ..... | ..... 10,499 | ..... | .....911,461 | ..... | ..... | ..... (69,921) | ..... | ..... 7,023 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/11/2022 | . 11/12/2024 | .....2 | .....4,221,853 | ..... 220.44 | .....192,220 | ..... | ..... | ..... 11,102 | ..... | .....929,008 | ..... | ..... | ..... (72,114) | ..... | ..... 7,245 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/15/2022 | . 11/14/2024 | .....8 | .....4,924,957 | ..... 219.88 | .....224,773 | ..... | ..... | ..... 13,625 | ..... | .....1,097,142 | ..... | ..... | ..... (84,582) | ..... | ..... 8,646 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/22/2022 | . 11/15/2024 | .....5 | .....6,700,524 | ..... 220.65 | .....296,367 | ..... | ..... | ..... 18,341 | ..... | .....1,464,996 | ..... | ..... | ..... (111,277) | ..... | ..... 11,894 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/16/2022 | . 11/15/2024 | .....5 | .....6,355,145 | ..... 219.78 | .....288,727 | ..... | ..... | ..... 17,934 | ..... | .....1,419,851 | ..... | ..... | ..... (108,668) | ..... | ..... 11,280 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/02/2022 | . 11/15/2024 | .....8 | .....6,339,066 | ..... 219.7 | .....290,491 | ..... | ..... | ..... 18,186 | ..... | .....1,419,007 | ..... | ..... | ..... (110,216) | ..... | ..... 11,252 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/22/2022 | . 11/20/2024 | .....5 | ..... 4,081,764 | ..... 219.74 | ..... 188,118 | ..... | ..... | ..... 12,974 | ..... | .....910,259 | ..... | ..... | ..... (70,778) | ..... | ..... 7,629 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/18/2022 | . 11/18/2024 | .....5 | .....3,406,592 | ..... 219.74 | .....155,504 | ..... | ..... | ..... 10,298 | ..... | ..... 760,578 | ..... | ..... | ..... (58,529) | ..... | ..... 6,241 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/18/2022 | . 11/19/2024 | .....2 | .....1,274,130 | ..... 219.74 | .....58,121 | ..... | ..... | ..... 3,915 | ..... | .....284,287 | ..... | ..... | ..... (21,775) | ..... | ..... 2,358 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/21/2022 | . 11/21/2024 | .....7 | ..... 7,003,048 | ..... 218.62 | .....348,372 | ..... | ..... | ..... 24,513 | ..... | .....1,603,981 | ..... | ..... | ..... (130,986) | ..... | ..... 13,216 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1619$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/22/2022 | . 11/22/2024 | .....6 | .....5,583,641 | ..... 220.45 | .....261,963 | ..... | ..... | ..... 18,797 | ..... | .....1,222,896 | ..... | ..... | ..... (98,468) | ..... | ..... 10,638 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/30/2022 | . 11/22/2024 | .....4 | .....4,467,216 | ..... 221.91 | .....200,413 | ..... | ..... | ..... 14,417 | ..... | .....942,897 | ..... | ..... | ..... (75,535) | ..... | ..... 8,511 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/25/2022 | . 11/25/2024 | .....1 | ..... 657,883 | ..... 220.8 | .....29,802 | ..... | ..... | ..... 2,255 | ..... | .....142,618 | ..... | ..... | ..... (11,171) | ..... | ..... 1,288 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/29/2022 | . 11/26/2024 | .....2 | .....1,729,466 | ..... 220.8 | .....69,378 | ..... | ..... | ..... 5,353 | ..... | .....374,710 | ..... | ..... | ..... (26,116) | ..... | ..... 3,417 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/06/2022 | . 11/27/2024 | .....6 | .....8,637,433 | ..... 218.35 | .....458,012 | ..... | ..... | ..... 36,012 | ..... | .....1,987,566 | ..... | ..... | ..... (172,584) | ..... | ..... 17,216 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/30/2022 | . 11/29/2024 | .....8 | .....6,884,973 | ..... 217.05 | .....366,684 | ..... | ..... | ..... 29,793 | ..... | .....1,633,905 | ..... | ..... | ..... (137,870) | ..... | ..... 13,957 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/29/2022 | . 11/27/2024 | .....3 | .....4,673,488 | ..... 220.8 | .....213,894 | ..... | ..... | ..... 16,793 | ..... | .....1,012,270 | ..... | ..... | ..... (80,479) | ..... | ..... 9,315 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/02/2022 | . 11/29/2024 | .....6 | .....4,527,153 | ..... 224.45 | .....199,603 | ..... | ..... | ..... 16,438 | ..... | .....891,798 | ..... | ..... | ..... (75,943) | ..... | ..... 9,177 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/05/2022 | . 11/29/2024 | .....4 | ..... 6,176,177 | ..... 224.59 | .....261,263 | ..... | ..... | ..... 21,319 | ..... | .....1,212,092 | ..... | ..... | ..... (98,649) | ..... | ..... 12,520 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/02/2022 | . 12/03/2024 | .....1 | .....1,066,293 | ..... 224.16 | .....47,770 | ..... | ..... | ..... 4,134 | ..... | .....211,276 | ..... | ..... | ..... (17,881) | ..... | ..... 2,232 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161A$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/02/2022 | . 12/02/2024 | .....6 | .....3,156,387 | ..... 224.16 | .....133,395 | ..... | ..... | ..... 11,447 | ..... | .....625,694 | ..... | ..... | ..... (50,425) | ..... | ..... 6,557 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161ASI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/02/2022 | . 12/04/2024 | .....5 | .....4,855,378 | ..... 224.16 | .....195,178 | ..... | ..... | .....17,198 | ..... | .....961,424 | ..... | ..... | .....(73,400) | ..... | ..... 10,245 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/06/2022 | . 12/05/2024 | .....6 | .....6,144,134 | ..... 222.61 | .....258,766 | ..... | ..... | .....23,136 | ..... | .....1,266,206 | ..... | ..... | .....(97,252) | ..... | .....13,063 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/09/2022 | . 12/06/2024 | .....6 | .....6,389,977 | ..... 220.38 | .....295,754 | ..... | ..... | .....26,900 | ..... | .....1,394,351 | ..... | ..... | ..... (111,251) | ..... | .....13,689 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/07/2022 | . 12/06/2024 | .....4 | .....4,875,976 | ..... 219.88 | .....232,321 | ..... | ..... | .....21,150 | ..... | .....1,073,685 | ..... | ..... | .....(87,392) | ..... | ..... 10,445 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/09/2022 | . 12/06/2024 | .....6 | .....5,331,125 | ..... 221.38 | .....254,177 | ..... | ..... | .....23,749 | ..... | .....1,134,287 | ..... | ..... | .....(98,191) | ..... | .....11,420 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161AST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/09/2022 | . 12/11/2024 | .....5 | .....5,146,976 | ..... 220.16 | .....270,044 | ..... | ..... | .....26,383 | ..... | .....1,126,405 | ..... | ..... | ..... (101,519) | ..... | .....11,430 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2023 | . 12/09/2024 | .....4 | .....2,126,162 | ..... 220.16 | .....104,089 | ..... | ..... | ..... 9,903 | ..... | .....465,833 | ..... | ..... | .....(39,195) | ..... | ..... 4,656 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/09/2022 | . 12/10/2024 | .....1 | .....1,344,891 | ..... 220.16 | .....61,865 | ..... | ..... | ..... 5,949 | ..... | .....294,504 | ..... | ..... | .....(23,157) | ..... | ..... 2,966 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ASY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/14/2022 | . 12/12/2024 | .....4 | ..... 11,350,340 | .....222.2 | .....552,644 | .....7,758 | ..... | .....56,350 | ..... | .....2,356,849 | ..... | ..... | ..... (213,646) | ..... | .....25,380 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/14/2022 | . 12/13/2024 | .....5 | .....6,238,926 | ..... 224.48 | .....269,770 | ..... | ..... | .....27,105 | ..... | .....1,221,144 | ..... | ..... | ..... (101,341) | ..... | .....14,046 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/20/2022 | . 12/13/2024 | .....4 | .....4,829,193 | ..... 223.91 | .....203,821 | ..... | ..... | .....20,532 | ..... | .....959,612 | ..... | ..... | ..... (76,675) | ..... | .....10,872 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2022 | . 12/13/2024 | .....6 | ..... 5,187,461 | ..... 221.72 | .....233,893 | ..... | ..... | .....23,654 | ..... | .....1,091,253 | ..... | ..... | .....(88,398) | ..... | .....11,679 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/20/2022 | . 12/18/2024 | .....4 | .....4,289,153 | ..... 221.23 | .....190,665 | ..... | ..... | .....20,450 | ..... | .....911,632 | ..... | ..... | ..... (71,603) | ..... | ..... 9,977 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/16/2022 | . 12/17/2024 | .....2 | .....2,570,935 | ..... 221.23 | .....116,532 | ..... | ..... | .....12,339 | ..... | .....546,692 | ..... | ..... | .....(43,718) | ..... | ..... 5,942 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/20/2022 | . 12/16/2024 | .....5 | .....2,724,772 | ..... 221.23 | .....122,526 | ..... | ..... | .....12,827 | ..... | .....579,480 | ..... | ..... | ..... (46,080) | ..... | ..... 6,257 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/19/2022 | . 12/19/2024 | .....7 | .....6,572,526 | ..... 220.18 | .....303,514 | ..... | ..... | .....33,002 | ..... | .....1,433,463 | ..... | ..... | ..... (114,118) | ..... | .....15,385 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/22/2022 | . 12/20/2024 | .....6 | .....5,370,183 | ..... 220.12 | .....248,356 | ..... | ..... | .....27,381 | ..... | .....1,173,423 | ..... | ..... | .....(93,347) | ..... | .....12,649 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/23/2022 | . 12/20/2024 | .....5 | ..... 7,400,567 | ..... 221.77 | .....310,327 | ..... | ..... | .....34,306 | ..... | .....1,550,962 | ..... | ..... | ..... (116,796) | ..... | .....17,431 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/09/2023 | . 12/20/2024 | .....6 | .....5,609,742 | ..... 218.92 | .....256,738 | ..... | ..... | .....28,424 | ..... | .....1,262,557 | ..... | ..... | .....(96,730) | ..... | .....13,213 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/23/2022 | . 12/26/2024 | .....3 | .....3,790,627 | ..... 219.13 | .....165,354 | ..... | ..... | .....19,610 | ..... | .....846,360 | ..... | ..... | ..... (62,160) | ..... | ..... 9,253 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/28/2022 | . 12/23/2024 | .....4 | .....1,115,144 | ..... 219.13 | .....53,103 | ..... | ..... | ..... 6,146 | ..... | .....249,323 | ..... | ..... | .....(20,209) | ..... | ..... 2,675 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/27/2022 | . 12/27/2024 | .....7 | .....6,169,099 | ..... 217.58 | .....288,740 | ..... | ..... | .....34,616 | ..... | .....1,430,886 | ..... | ..... | ..... (108,505) | ..... | .....15,146 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2022 | . 12/27/2024 | .....5 | .....7,244,542 | ..... 216.21 | .....365,580 | ..... | ..... | .....43,962 | ..... | .....1,736,029 | ..... | ..... | ..... (137,641) | ..... | .....17,786 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/28/2022 | . 12/24/2024 | .....3 | ..... 732,495 | ..... 219.13 | .....30,884 | ..... | ..... | ..... 3,583 | ..... | .....163,723 | ..... | ..... | .....(11,645) | ..... | ..... 1,767 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/30/2022 | . 12/27/2024 | .....5 | ..... 6,660,829 | ..... 218.99 | .....304,905 | ..... | ..... | .....36,706 | ..... | .....1,492,930 | ..... | ..... | ..... (114,985) | ..... | .....16,353 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2023 | . 12/31/2024 | .....3 | .....1,335,509 | ..... 218.97 | .....60,720 | ..... | ..... | ..... 7,613 | ..... | .....299,058 | ..... | ..... | .....(22,805) | ..... | ..... 3,352 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/03/2023 | . 12/30/2024 | .....3 | .....4,574,640 | ..... 218.97 | .....206,474 | ..... | ..... | .....25,630 | ..... | .....1,024,410 | ..... | ..... | ..... (77,756) | ..... | .....11,421 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2023 | . 01/02/2025 | .....6 | .....3,163,510 | ..... 218.97 | .....151,852 | ..... | ..... | .....20,548 | ..... | .....707,599 | ..... | ..... | .....(60,304) | ..... | ..... 8,027 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161BSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/06/2023 | . 01/03/2025 | .....6 | .....6,742,568 | ..... 218.18 | .....315,844 | ..... | ..... | .....41,203 | ..... | .....1,537,972 | ..... | ..... | ..... (119,674) | ..... | .....17,199 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161C$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/04/2023 | .01/03/2025 | .....5 | .....5,195,243 | ..... 218.63 | .....235,964 | | | .....30,615 | ..... | .....1,168,484 | | | ..... (88,786) | | .....13,252 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/09/2023 | .01/03/2025 | .....7 | .....4,405,408 | ..... 216.72 | .....230,521 | | | ..... 29,974 | ..... | .....1,040,596 | | | ..... (86,988) | | .....11,238 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/11/2023 | .01/06/2025 | .....4 | .....1,448,424 | ..... 219.97 | .....69,183 | | | ..... 9,244 | ..... | .....315,631 | | | .....(26,025) | | ..... 3,753 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/06/2023 | .01/08/2025 | .....4 | .....4,496,959 | ..... 219.97 | .....220,528 | | | .....30,043 | ..... | .....978,929 | | | ..... (82,880) | | .....11,769 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/06/2023 | .01/07/2025 | .....2 | ..... 907,828 | ..... 219.97 | ..... 42,324 | | | ..... 5,708 | ..... | .....197,712 | | | ..... (15,878) | | ..... 2,364 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/10/2023 | .01/09/2025 | .....4 | .....4,346,189 | ..... 220.89 | .....219,175 | | | .....30,182 | ..... | .....923,790 | | | .....(82,410) | | .....11,431 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/11/2023 | .01/10/2025 | .....4 | ..... 4,977,680 | .....221.9 | .....243,560 | | | .....33,874 | ..... | ..... 1,031,808 | | | .....(91,469) | | .....13,157 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/13/2023 | .01/10/2025 | .....5 | .....7,383,211 | ..... 224.09 | .....341,439 | | | ..... 47,613 | ..... | ..... 1,445,334 | | | ..... (128,460) | | .....19,515 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/13/2023 | .01/10/2025 | .....6 | .....4,104,589 | .....224.7 | .....187,537 | | | .....26,219 | ..... | .....790,422 | | | ..... (70,781) | | .....10,849 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/18/2023 | .01/16/2025 | .....2 | .....3,414,912 | ..... 225.61 | .....143,563 | | | ..... 21,149 | ..... | .....638,858 | | | .....(53,975) | | ..... 9,288 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/24/2023 | .01/15/2025 | .....4 | .....1,473,942 | ..... 225.61 | ..... 64,117 | | | ..... 9,358 | ..... | .....276,122 | | | .....(24,085) | | ..... 3,990 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/20/2023 | .01/14/2025 | .....2 | ..... 622,017 | ..... 225.61 | ..... 27,993 | | | ..... 4,056 | ..... | .....116,598 | | | .....(10,519) | | ..... 1,676 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/19/2023 | .01/13/2025 | .....7 | .....4,253,743 | ..... 225.61 | ..... 187,680 | | | ..... 26,949 | ..... | .....797,937 | | | ..... (70,730) | | .....11,407 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/26/2023 | .01/17/2025 | .....6 | .....5,731,158 | ..... 225.71 | .....242,820 | | | ..... 36,075 | ..... | ..... 1,070,335 | | | .....(91,194) | | .....15,660 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/18/2023 | .01/17/2025 | .....3 | ..... 4,690,617 | ..... 223.76 | .....213,557 | | | ..... 31,815 | ..... | .....923,184 | | | .....(80,295) | | .....12,816 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/26/2023 | .01/17/2025 | .....6 | .....5,953,717 | ..... 222.16 | .....294,625 | | | ..... 43,954 | ..... | ..... 1,221,659 | | | ..... (110,968) | | .....16,268 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/25/2023 | .01/22/2025 | .....4 | .....1,982,802 | ..... 226.18 | ..... 93,831 | | | ..... 14,595 | ..... | .....364,540 | | | .....(35,276) | | ..... 5,541 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/24/2023 | .01/21/2025 | .....2 | .....1,277,304 | ..... 226.18 | ..... 58,039 | | | ..... 9,000 | ..... | .....234,974 | | | .....(21,901) | | ..... 3,554 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/20/2023 | .01/17/2025 | .....3 | .....2,422,334 | ..... 226.18 | .....115,277 | | | ..... 17,224 | ..... | .....446,532 | | | .....(43,551) | | ..... 6,619 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161C$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/25/2023 | .01/23/2025 | .....4 | .....7,318,999 | ..... 228.27 | .....323,556 | | | ..... 50,794 | ..... | ..... 1,268,187 | | | ..... (121,653) | | .....20,541 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/26/2023 | .01/24/2025 | .....5 | .....2,714,982 | ..... 228.08 | .....124,838 | | | ..... 19,796 | ..... | .....473,264 | | | .....(46,949) | | ..... 7,653 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/26/2023 | .01/24/2025 | .....4 | .....2,660,397 | ..... 227.42 | .....125,145 | | | ..... 19,851 | ..... | .....472,440 | | | .....(47,057) | | ..... 7,499 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/30/2023 | .01/24/2025 | .....6 | .....3,893,426 | ..... 228.74 | ..... 176,614 | | | ..... 28,083 | ..... | .....656,946 | | | .....(66,625) | | .....10,974 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/02/2023 | .01/29/2025 | .....4 | .....3,884,374 | ..... 229.39 | ..... 181,062 | | | ..... 30,316 | ..... | .....650,030 | | | .....(68,936) | | .....11,182 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/27/2023 | .01/27/2025 | .....3 | .....3,541,361 | ..... 229.39 | .....153,868 | | | ..... 24,999 | ..... | .....585,589 | | | .....(57,836) | | .....10,110 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .01/31/2023 | .01/28/2025 | .....2 | ..... 2,071,287 | ..... 229.39 | ..... 92,396 | | | ..... 15,105 | ..... | .....346,901 | | | .....(34,594) | | ..... 5,938 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/07/2023 | .01/30/2025 | .....5 | ..... 5,196,016 | ..... 227.7 | .....255,425 | | | ..... 42,504 | ..... | .....912,193 | | | .....(95,957) | | .....15,020 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/01/2023 | .01/31/2025 | .....4 | .....3,745,675 | ..... 229.14 | .....184,790 | | | ..... 31,015 | ..... | .....631,457 | | | .....(69,395) | | .....10,872 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161D$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .05/10/2023 | .01/31/2025 | .....7 | .....7,805,355 | ..... 231.67 | .....364,438 | | | ..... 61,566 | ..... | ..... 1,220,384 | | | ..... (137,636) | | .....22,655 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161DSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/03/2023 | .01/31/2025 | .....8 | .....5,062,075 | ..... 233.32 | .....221,709 | ..... | ..... | .....37,477 | ..... | .....752,124 | ..... | ..... | ..... (83,801) | ..... | .....14,693 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/03/2023 | .02/05/2025 | .....5 | .....3,247,236 | ..... 232.91 | .....144,211 | ..... | ..... | .....25,206 | ..... | .....487,323 | ..... | ..... | .....(54,199) | ..... | ..... 9,615 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/03/2023 | .02/04/2025 | .....2 | .....1,183,095 | ..... 232.91 | .....52,841 | ..... | ..... | ..... 9,157 | ..... | ..... 177,658 | ..... | ..... | .....(19,828) | ..... | ..... 3,489 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/06/2023 | .02/03/2025 | .....3 | ..... 2,718,300 | ..... 232.91 | .....120,371 | ..... | ..... | .....20,721 | ..... | .....408,433 | ..... | ..... | .....(45,251) | ..... | ..... 7,986 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/07/2023 | .02/06/2025 | .....6 | .....8,106,232 | ..... 232.59 | .....359,793 | ..... | ..... | ..... 63,534 | ..... | ..... 1,227,702 | ..... | ..... | ..... (135,384) | ..... | .....24,096 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/13/2023 | .02/07/2025 | .....7 | .....4,859,889 | ..... 233.37 | .....209,521 | ..... | ..... | ..... 37,235 | ..... | ..... 718,747 | ..... | ..... | .....(78,733) | ..... | .....14,502 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/22/2023 | .02/07/2025 | .....7 | .....5,779,730 | ..... 232.72 | .....256,224 | ..... | ..... | .....45,607 | ..... | .....872,157 | ..... | ..... | .....(96,537) | ..... | .....17,247 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/10/2023 | .02/07/2025 | .....7 | ..... 6,751,016 | ..... 232.17 | .....307,630 | ..... | ..... | .....54,896 | ..... | ..... 1,036,142 | ..... | ..... | ..... (116,153) | ..... | .....20,145 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/14/2023 | .02/11/2025 | .....2 | ..... 1,746,174 | ..... 231.81 | .....79,391 | ..... | ..... | .....14,515 | ..... | .....270,263 | ..... | ..... | .....(29,762) | ..... | ..... 5,290 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161DSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/14/2023 | .02/10/2025 | .....4 | .....2,199,138 | ..... 231.81 | .....105,321 | ..... | ..... | .....19,661 | ..... | .....340,616 | ..... | ..... | .....(40,662) | ..... | ..... 6,637 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ES1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/14/2023 | .02/13/2025 | .....5 | .....8,079,319 | ..... 233.02 | .....368,441 | ..... | ..... | .....68,404 | ..... | ..... 1,202,972 | ..... | ..... | ..... (138,450) | ..... | .....24,659 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ES3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/15/2023 | .02/14/2025 | .....6 | .....4,325,449 | ..... 233.48 | .....184,025 | ..... | ..... | .....34,613 | ..... | .....635,768 | ..... | ..... | .....(69,374) | ..... | .....13,250 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ES4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/14/2023 | .02/12/2025 | .....3 | .....3,414,564 | ..... 231.81 | .....162,792 | ..... | ..... | .....30,037 | ..... | .....528,242 | ..... | ..... | .....(61,239) | ..... | .....10,383 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ES6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/15/2023 | .02/14/2025 | .....5 | .....5,287,921 | ..... 234.25 | .....224,838 | ..... | ..... | .....42,149 | ..... | .....758,465 | ..... | ..... | .....(84,509) | ..... | .....16,198 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ES8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/17/2023 | .02/14/2025 | .....5 | .....4,809,636 | ..... 232.16 | .....205,419 | ..... | ..... | .....38,662 | ..... | .....736,292 | ..... | ..... | .....(77,442) | ..... | .....14,733 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/24/2023 | .02/20/2025 | .....6 | .....5,556,345 | ..... 231.07 | .....229,701 | ..... | ..... | .....44,909 | ..... | .....876,154 | ..... | ..... | ..... (86,407) | ..... | .....17,389 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/22/2023 | .02/19/2025 | .....3 | .....2,549,715 | ..... 231.07 | .....108,926 | ..... | ..... | .....21,117 | ..... | .....402,434 | ..... | ..... | .....(40,856) | ..... | ..... 7,952 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/17/2023 | .02/18/2025 | .....1 | ..... 759,730 | ..... 231.07 | .....34,416 | ..... | ..... | ..... 6,628 | ..... | .....119,952 | ..... | ..... | .....(12,882) | ..... | ..... 2,361 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/21/2023 | .02/14/2025 | .....4 | ..... 3,160,807 | ..... 231.07 | .....134,888 | ..... | ..... | .....25,405 | ..... | .....500,119 | ..... | ..... | .....(50,980) | ..... | ..... 9,682 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/24/2023 | .02/21/2025 | .....7 | .....5,971,691 | ..... 228.11 | .....277,239 | ..... | ..... | ..... 54,611 | ..... | ..... 1,027,475 | ..... | ..... | ..... (104,228) | ..... | .....18,754 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/23/2023 | .02/21/2025 | .....8 | .....5,651,683 | ..... 228.15 | .....245,195 | ..... 32,999 | ..... | .....63,660 | ..... | .....971,150 | ..... | ..... | ..... (110,008) | ..... | .....17,749 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/28/2023 | .02/21/2025 | .....7 | .....4,255,673 | ..... 229.29 | .....185,510 | ..... | ..... | .....36,723 | ..... | ..... 707,764 | ..... | ..... | ..... (70,070) | ..... | .....13,365 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/28/2023 | .02/25/2025 | .....2 | .....1,977,915 | ..... 227.15 | .....91,393 | ..... | ..... | .....18,482 | ..... | .....348,934 | ..... | ..... | .....(34,314) | ..... | ..... 6,297 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/27/2023 | .02/24/2025 | .....4 | .....3,152,577 | ..... 227.15 | .....146,962 | ..... | ..... | .....29,574 | ..... | .....556,446 | ..... | ..... | .....(55,283) | ..... | .....10,003 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/02/2023 | .02/26/2025 | .....7 | .....3,639,893 | ..... 227.15 | .....167,226 | ..... 6,866 | ..... | .....37,070 | ..... | .....641,747 | ..... | ..... | ..... (67,067) | ..... | .....11,628 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/27/2023 | .02/27/2025 | .....4 | .....2,763,289 | ..... 227.91 | ..... 121,087 | ..... | ..... | .....24,864 | ..... | .....476,590 | ..... | ..... | .....(45,591) | ..... | ..... 8,857 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161EST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/03/2023 | .02/28/2025 | .....6 | .....4,457,588 | ..... 227.69 | .....204,857 | ..... | ..... | .....42,332 | ..... | .....774,089 | ..... | ..... | ..... (77,014) | ..... | .....14,335 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/01/2023 | .02/28/2025 | .....7 | .....5,337,207 | ..... 226.6 | .....266,995 | ..... | ..... | ..... 55,557 | ..... | .....955,575 | ..... | ..... | ..... (101,073) | ..... | .....17,164 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ESY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/07/2023 | .02/28/2025 | .....9 | ..... 5,067,068 | ..... 227.99 | .....253,497 | ..... | ..... | .....52,804 | ..... | .....872,479 | ..... | ..... | .....(96,051) | ..... | .....16,296 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161FS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/08/2023 | . 03/05/2025 | .....4 | .....5,583,414 | ..... 231.22 | .....234,802 | ..... | ..... | .....50,071 | ..... | .....872,126 | ..... | ..... | .....(88,202) | ..... | .....18,251 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/03/2023 | . 03/04/2025 | .....1 | .....1,033,522 | ..... 231.22 | .....46,508 | ..... | ..... | ..... 9,838 | ..... | ..... 161,614 | ..... | ..... | .....(17,409) | ..... | ..... 3,368 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/06/2023 | . 03/03/2025 | .....11 | .....3,989,243 | ..... 231.22 | .....174,903 | ..... | ..... | .....37,148 | ..... | .....624,043 | ..... | ..... | ..... (66,307) | ..... | .....12,956 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/09/2023 | . 03/07/2025 | .....5 | .....4,130,743 | ..... 228.99 | .....183,389 | ..... | ..... | .....39,627 | ..... | .....689,185 | ..... | ..... | ..... (68,900) | ..... | .....13,589 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/09/2023 | . 03/06/2025 | .....7 | .....4,961,782 | ..... 231.32 | ..... 207,606 | ..... | ..... | ..... 44,649 | ..... | .....772,244 | ..... | ..... | ..... (78,184) | ..... | .....16,271 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/09/2023 | . 03/07/2025 | .....6 | ..... 7,803,069 | ..... 229.77 | .....341,639 | ..... | ..... | ..... 74,123 | ..... | .....1,272,710 | ..... | ..... | ..... (128,896) | ..... | .....25,669 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/14/2023 | . 03/07/2025 | .....4 | .....5,185,019 | ..... 226.82 | .....229,985 | ..... | ..... | .....49,882 | ..... | .....919,975 | ..... | ..... | ..... (86,665) | ..... | .....17,057 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/10/2023 | . 03/12/2025 | .....5 | .....3,921,788 | ..... 224.79 | .....205,427 | ..... | ..... | ..... 45,812 | ..... | .....733,636 | ..... | ..... | .....(77,226) | ..... | .....13,104 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/10/2023 | . 03/11/2025 | .....1 | ..... 1,102,771 | ..... 224.79 | .....50,617 | ..... | ..... | ..... 11,194 | ..... | .....206,409 | ..... | ..... | .....(18,947) | ..... | ..... 3,673 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/13/2023 | . 03/10/2025 | .....5 | .....3,089,143 | ..... 224.79 | .....149,805 | ..... | ..... | ..... 33,031 | ..... | .....578,511 | ..... | ..... | ..... (56,372) | ..... | .....10,258 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/17/2023 | . 03/13/2025 | .....6 | .....7,555,494 | .....225.8 | .....396,566 | ..... | ..... | ..... 89,133 | ..... | ..... 1,374,073 | ..... | ..... | ..... (149,373) | ..... | .....25,323 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/17/2023 | . 03/14/2025 | .....5 | ..... 7,096,680 | .....228.5 | .....342,500 | ..... | ..... | .....77,308 | ..... | ..... 1,197,171 | ..... | ..... | ..... (128,702) | ..... | .....23,857 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/17/2023 | . 03/14/2025 | .....6 | .....5,928,665 | .....228.9 | .....290,920 | ..... | ..... | ..... 65,782 | ..... | .....988,724 | ..... | ..... | ..... (109,410) | ..... | .....19,931 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/20/2023 | . 03/14/2025 | .....6 | .....5,021,396 | ..... 231.81 | .....226,701 | .....7,666 | ..... | ..... 55,008 | ..... | .....753,395 | ..... | ..... | .....(89,625) | ..... | .....16,881 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/17/2023 | . 03/18/2025 | .....2 | .....1,222,554 | ..... 231.26 | .....56,698 | ..... | ..... | ..... 13,089 | ..... | .....189,790 | ..... | ..... | .....(21,240) | ..... | ..... 4,159 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/22/2023 | . 03/19/2025 | .....3 | .....3,336,692 | ..... 231.26 | .....159,878 | ..... | ..... | .....37,148 | ..... | .....517,622 | ..... | ..... | ..... (60,026) | ..... | .....11,386 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/20/2023 | . 03/17/2025 | .....3 | .....3,269,661 | ..... 231.26 | .....152,354 | ..... | ..... | ..... 35,045 | ..... | .....507,894 | ..... | ..... | .....(57,285) | ..... | .....11,091 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161FSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/30/2023 | . 03/20/2025 | .....5 | .....5,823,913 | ..... 231.64 | ..... 278,808 | ..... | ..... | ..... 65,152 | ..... | .....874,985 | ..... | ..... | ..... (104,708) | ..... | .....19,931 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/30/2023 | . 03/21/2025 | .....8 | .....4,412,244 | ..... 233.68 | .....195,610 | ..... | ..... | ..... 46,133 | ..... | .....620,997 | ..... | ..... | .....(73,613) | ..... | ..... 15,144 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/22/2023 | . 03/21/2025 | .....6 | .....7,229,106 | ..... 231.04 | .....358,004 | ..... | ..... | ..... 84,601 | ..... | ..... 1,105,858 | ..... | ..... | ..... (134,935) | ..... | .....24,813 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/29/2023 | . 03/21/2025 | .....4 | .....4,546,324 | ..... 233.82 | .....208,348 | ..... | ..... | ..... 49,227 | ..... | .....636,976 | ..... | ..... | .....(78,512) | ..... | .....15,604 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/29/2023 | . 03/26/2025 | .....4 | .....4,899,185 | ..... 234.08 | .....218,149 | ..... | ..... | ..... 52,797 | ..... | .....679,301 | ..... | ..... | ..... (81,897) | ..... | .....17,058 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 04/03/2023 | . 03/24/2025 | .....4 | .....2,551,322 | ..... 234.08 | .....114,731 | ..... | ..... | ..... 27,502 | ..... | .....354,256 | ..... | ..... | .....(43,174) | ..... | ..... 8,833 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/24/2023 | . 03/25/2025 | .....2 | .....1,959,221 | ..... 234.08 | .....87,496 | ..... | ..... | ..... 21,068 | ..... | ..... 271,671 | ..... | ..... | .....(32,862) | ..... | ..... 6,802 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 04/03/2023 | . 03/28/2025 | .....8 | .....5,119,441 | ..... 232.98 | .....250,691 | ..... | ..... | ..... 61,562 | ..... | .....734,328 | ..... | ..... | .....(94,362) | ..... | .....17,926 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/29/2023 | . 03/27/2025 | .....6 | .....3,732,575 | ..... 233.36 | .....175,415 | ..... | ..... | ..... 42,752 | ..... | .....529,260 | ..... | ..... | .....(65,981) | ..... | .....13,033 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/29/2023 | . 03/28/2025 | .....4 | ..... 7,866,903 | ..... 234.91 | .....372,180 | ..... | ..... | ..... 91,304 | ..... | ..... 1,060,034 | ..... | ..... | ..... (139,904) | ..... | .....27,546 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 03/30/2023 | . 03/28/2025 | .....6 | .....5,192,415 | ..... 235.78 | .....247,587 | ..... | ..... | ..... 60,921 | ..... | .....679,729 | ..... | ..... | .....(93,373) | ..... | .....18,181 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 04/04/2023 | . 04/02/2025 | .....5 | .....3,840,716 | ..... 238.04 | .....167,852 | ..... | ..... | ..... 42,246 | ..... | .....464,170 | ..... | ..... | .....(63,040) | ..... | .....13,635 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161GSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/31/2023 | .03/31/2025 | .....3 | .....3,286,883 | ..... 238.04 | .....145,664 | | | .....36,308 | ..... | .....398,196 | | | .....(54,770) | | .....11,605 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/03/2023 | .04/01/2025 | .....2 | ..... 905,249 | ..... 238.04 | .....40,237 | | | .....10,061 | ..... | .....112,613 | | | ..... (15,068) | | ..... 3,205 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/05/2023 | .04/04/2025 | .....4 | .....4,435,628 | ..... 237.11 | .....194,491 | | | .....49,517 | ..... | .....553,278 | | | .....(73,102) | | .....15,832 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/12/2023 | .04/03/2025 | .....6 | .....6,392,919 | ..... 237.68 | .....279,727 | | | .....70,946 | ..... | ..... 781,873 | | | ..... (105,354) | | .....22,757 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/10/2023 | .04/04/2025 | .....4 | .....5,455,695 | ..... 235.34 | .....256,742 | | | .....65,491 | ..... | .....722,329 | | | ..... (96,618) | | .....19,473 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/06/2023 | .04/07/2025 | .....3 | ..... 2,865,818 | ..... 236.62 | .....129,144 | | | .....33,411 | ..... | .....363,589 | | | .....(48,514) | | .....10,311 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/12/2023 | .04/09/2025 | .....5 | .....4,155,361 | ..... 236.62 | .....184,764 | | | .....48,243 | ..... | .....527,718 | | | .....(69,297) | | .....15,030 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/06/2023 | .04/08/2025 | .....1 | ..... 702,537 | ..... 236.62 | .....32,317 | | | ..... 8,378 | ..... | ..... 91,369 | | | ..... (12,080) | | ..... 2,534 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161GSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/06/2023 | .04/04/2025 | .....5 | .....4,110,397 | ..... 236.62 | ..... 186,876 | | | .....48,086 | ..... | .....521,342 | | | .....(70,952) | | .....14,671 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/11/2023 | .04/11/2025 | .....7 | .....3,468,202 | .....235.1 | ..... 160,765 | | | .....42,551 | ..... | .....463,002 | | | .....(60,502) | | .....12,610 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/20/2023 | .04/10/2025 | .....5 | .....4,906,240 | ..... 236.05 | .....217,979 | | | .....57,392 | ..... | .....649,324 | | | ..... (82,078) | | .....17,792 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/18/2023 | .04/11/2025 | .....7 | .....5,959,786 | .....233.5 | .....294,650 | | | .....77,955 | ..... | .....855,429 | | | ..... (110,795) | | .....21,669 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/17/2023 | .04/11/2025 | .....6 | .....4,409,017 | ..... 236.98 | .....200,479 | | | ..... 53,213 | ..... | .....552,855 | | | .....(75,588) | | .....16,030 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/18/2023 | .04/14/2025 | .....3 | .....2,713,261 | ..... 236.61 | .....124,942 | | | .....33,548 | ..... | .....352,437 | | | .....(46,965) | | ..... 9,941 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/14/2023 | .04/16/2025 | .....7 | .....4,450,905 | ..... 236.61 | ..... 201,881 | | | .....54,838 | ..... | .....577,392 | | | .....(75,954) | | .....16,391 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/14/2023 | .04/15/2025 | .....1 | ..... 1,340,786 | ..... 236.61 | .....61,810 | | | ..... 16,641 | ..... | .....174,089 | | | .....(23,137) | | ..... 4,925 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/21/2023 | .04/17/2025 | .....9 | .....5,765,195 | ..... 236.77 | .....257,846 | | | .....70,389 | ..... | .....725,809 | | | .....(97,024) | | .....21,285 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/20/2023 | .04/17/2025 | .....6 | .....6,351,980 | ..... 236.62 | .....282,301 | | | ..... 77,142 | ..... | ..... 803,716 | | | ..... (106,310) | | .....23,451 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/19/2023 | .04/17/2025 | .....4 | .....2,181,538 | ..... 236.75 | .....97,298 | | | .....26,562 | ..... | .....274,830 | | | ..... (36,611) | | ..... 8,054 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/20/2023 | .04/17/2025 | .....5 | .....4,774,532 | ..... 234.91 | .....220,730 | | | .....60,476 | ..... | .....639,248 | | | .....(83,265) | | .....17,627 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/21/2023 | .04/23/2025 | .....6 | .....5,753,470 | ..... 235.16 | .....228,486 | | | ..... 64,151 | ..... | ..... 762,801 | | | .....(85,906) | | .....21,559 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/21/2023 | .04/22/2025 | .....1 | .....1,629,353 | ..... 235.16 | .....75,276 | | | .....20,990 | ..... | .....216,090 | | | ..... (28,177) | | ..... 6,091 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/25/2023 | .04/21/2025 | .....5 | .....2,909,173 | ..... 235.16 | .....132,481 | | | .....36,876 | ..... | ..... 386,111 | | | .....(49,846) | | .....10,848 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/25/2023 | .04/24/2025 | .....6 | .....7,452,032 | ..... 234.39 | .....309,373 | | | .....87,259 | ..... | .....1,013,156 | | | ..... (116,254) | | .....27,992 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/28/2023 | .04/25/2025 | .....5 | .....5,267,498 | ..... 230.16 | .....288,769 | | | .....82,025 | ..... | .....816,246 | | | ..... (108,622) | | .....19,834 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161HSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/28/2023 | .04/25/2025 | .....4 | ..... 4,166,004 | ..... 231.82 | .....224,167 | | | .....63,710 | ..... | .....613,773 | | | .....(84,313) | | .....15,687 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161IS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/28/2023 | .04/25/2025 | .....4 | .....3,482,936 | ..... 236.74 | .....164,267 | | | .....46,751 | ..... | .....438,052 | | | ..... (61,906) | | .....13,115 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161IS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .05/10/2023 | .04/28/2025 | .....4 | .....5,264,340 | ..... 237.86 | .....240,047 | | | .....69,122 | ..... | .....637,491 | | | ..... (90,302) | | .....19,965 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161IS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .04/28/2023 | .04/30/2025 | .....4 | .....4,494,167 | ..... 237.86 | .....195,511 | | | .....56,708 | ..... | .....543,951 | | | .....(73,374) | | .....17,125 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161IS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/28/2023 | . 04/29/2025 | .....2 | .....752,654 | ..... 237.86 | .....34,357 | ..... | ..... | ..... 9,920 | ..... | .....93,552 | ..... | ..... | .....(12,872) | ..... | .....2,861 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/02/2023 | . 05/01/2025 | .....4 | .....6,504,650 | ..... 237.54 | .....277,289 | ..... | ..... | .....80,866 | ..... | .....795,655 | ..... | ..... | ..... (104,225) | ..... | .....24,845 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/05/2023 | . 05/02/2025 | .....4 | .....5,735,957 | ..... 234.25 | .....266,104 | ..... | ..... | .....78,004 | ..... | .....781,754 | ..... | ..... | .....(99,955) | ..... | .....21,960 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/05/2023 | . 05/02/2025 | .....5 | .....3,909,569 | ..... 235.66 | .....174,278 | ..... | ..... | .....51,110 | ..... | .....509,065 | ..... | ..... | .....(65,488) | ..... | .....14,968 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2023 | . 05/02/2025 | .....4 | .....1,976,729 | ..... 233.46 | ..... 101,758 | ..... | ..... | ..... 29,950 | ..... | .....276,258 | ..... | ..... | .....(38,346) | ..... | ..... 7,568 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/05/2023 | . 05/06/2025 | .....2 | .....1,911,909 | ..... 237.64 | .....87,610 | ..... | ..... | ..... 26,119 | ..... | .....233,142 | ..... | ..... | .....(32,806) | ..... | ..... 7,388 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/09/2023 | . 05/07/2025 | .....4 | .....4,074,240 | ..... 237.64 | .....185,506 | ..... | ..... | .....55,676 | ..... | .....496,768 | ..... | ..... | .....(69,743) | ..... | .....15,779 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/08/2023 | . 05/05/2025 | .....3 | .....2,815,287 | ..... 237.64 | ..... 130,881 | ..... | ..... | ..... 38,944 | ..... | .....342,989 | ..... | ..... | .....(49,202) | ..... | .....10,854 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/09/2023 | . 05/09/2025 | .....5 | .....3,902,125 | ..... 236.64 | .....192,949 | ..... | ..... | .....58,427 | ..... | .....491,691 | ..... | ..... | .....(72,470) | ..... | .....15,182 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2023 | . 05/08/2025 | .....2 | .....4,786,491 | ..... 237.99 | .....210,972 | ..... | ..... | .....63,483 | ..... | .....576,418 | ..... | ..... | .....(79,209) | ..... | .....18,580 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/10/2023 | . 05/09/2025 | .....4 | .....4,099,416 | ..... 238.97 | .....192,716 | ..... | ..... | .....58,445 | ..... | .....477,549 | ..... | ..... | .....(72,481) | ..... | .....15,949 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161IST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/12/2023 | . 05/09/2025 | .....5 | .....3,628,059 | ..... 239.65 | .....165,963 | ..... | ..... | .....50,448 | ..... | .....412,833 | ..... | ..... | .....(62,522) | ..... | .....14,115 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/12/2023 | . 05/13/2025 | .....1 | .....1,911,296 | ..... 238.77 | .....87,728 | ..... | ..... | ..... 26,993 | ..... | .....224,243 | ..... | ..... | .....(32,838) | ..... | ..... 7,503 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/12/2023 | . 05/14/2025 | .....5 | ..... 3,261,076 | ..... 238.77 | .....161,214 | ..... | ..... | .....50,077 | ..... | .....382,521 | ..... | ..... | ..... (60,731) | ..... | .....12,830 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ISX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2023 | . 05/12/2025 | .....4 | .....2,753,680 | ..... 238.77 | .....132,236 | ..... | ..... | .....40,698 | ..... | .....322,957 | ..... | ..... | .....(49,789) | ..... | .....10,786 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2023 | . 05/15/2025 | .....2 | .....3,984,968 | ..... 239.96 | .....185,525 | ..... | ..... | .....57,635 | ..... | .....448,604 | ..... | ..... | .....(69,664) | ..... | .....15,713 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/19/2023 | . 05/16/2025 | .....3 | .....3,916,974 | ..... 240.1 | .....211,112 | ..... | ..... | .....66,058 | ..... | .....438,709 | ..... | ..... | .....(79,325) | ..... | .....15,479 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/22/2023 | . 05/16/2025 | .....5 | .....3,745,244 | ..... 245.93 | ..... 166,000 | ..... | ..... | ..... 52,059 | ..... | .....339,132 | ..... | ..... | .....(62,529) | ..... | .....14,800 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/18/2023 | . 05/16/2025 | .....6 | .....5,461,528 | .....243.3 | .....267,519 | ..... | ..... | .....83,855 | ..... | .....545,656 | ..... | ..... | ..... (100,682) | ..... | .....21,583 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/22/2023 | . 05/19/2025 | .....4 | .....3,448,834 | ..... 245.76 | .....153,028 | ..... | ..... | .....48,466 | ..... | .....324,749 | ..... | ..... | .....(57,529) | ..... | .....13,718 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/23/2023 | . 05/21/2025 | .....4 | .....3,064,825 | ..... 245.76 | .....133,692 | ..... | ..... | .....42,681 | ..... | .....288,630 | ..... | ..... | .....(50,202) | ..... | .....12,244 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/19/2023 | . 05/20/2025 | .....1 | .....1,349,886 | ..... 245.76 | .....59,800 | ..... | ..... | ..... 18,975 | ..... | .....127,122 | ..... | ..... | .....(22,384) | ..... | ..... 5,381 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/25/2023 | . 05/22/2025 | .....3 | .....5,801,509 | ..... 245.99 | .....243,261 | ..... | ..... | .....77,894 | ..... | .....541,790 | ..... | ..... | .....(91,343) | ..... | .....23,226 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/25/2023 | . 05/23/2025 | .....4 | .....3,896,593 | ..... 244.13 | .....179,514 | ..... | ..... | .....57,834 | ..... | .....378,620 | ..... | ..... | .....(67,437) | ..... | .....15,633 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/24/2023 | . 05/23/2025 | .....4 | .....6,229,128 | ..... 243.01 | ..... 301,611 | ..... | ..... | ..... 97,243 | ..... | .....630,562 | ..... | ..... | ..... (113,333) | ..... | .....24,991 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/25/2023 | . 05/23/2025 | .....4 | .....4,509,081 | ..... 246.79 | .....207,212 | ..... | ..... | .....67,053 | ..... | .....409,610 | ..... | ..... | ..... (78,068) | ..... | .....18,090 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/26/2023 | . 05/28/2025 | .....2 | .....1,891,226 | ..... 248.27 | .....83,962 | ..... | ..... | .....27,590 | ..... | .....162,326 | ..... | ..... | .....(31,458) | ..... | ..... 7,668 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/26/2023 | . 05/27/2025 | .....2 | .....1,563,284 | ..... 248.27 | .....69,134 | ..... | ..... | ..... 22,635 | ..... | .....134,038 | ..... | ..... | .....(25,885) | ..... | ..... 6,325 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/30/2023 | . 05/23/2025 | .....4 | .....3,309,869 | ..... 248.27 | .....149,184 | ..... | ..... | ..... 48,352 | ..... | .....284,168 | ..... | ..... | .....(56,423) | ..... | .....13,279 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161JST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/31/2023 | .05/30/2025 | .....4 | ..... 4,116,781 | ..... 248.42 | ..... 184,161 | | | .....61,130 | ..... | .....339,779 | | | .....(69,204) | | .....16,761 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/02/2023 | .05/30/2025 | .....7 | .....5,742,888 | ..... 247.99 | .....265,774 | | | .....88,406 | ..... | .....482,041 | | | ..... (100,026) | | .....23,381 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/01/2023 | .05/29/2025 | .....3 | ..... 3,670,967 | ..... 248.27 | .....163,132 | | | ..... 53,904 | ..... | .....315,155 | | | .....(61,341) | | ..... 14,915 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161JSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/01/2023 | .05/30/2025 | .....5 | .....4,117,364 | .....248.9 | .....185,954 | | | .....61,906 | ..... | .....345,773 | | | ..... (70,069) | | .....16,763 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/02/2023 | .06/04/2025 | .....3 | .....4,564,381 | ..... 249.42 | .....203,572 | | | .....68,790 | ..... | .....375,654 | | | .....(76,291) | | .....18,774 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/22/2023 | .06/02/2025 | .....5 | .....2,436,364 | ..... 249.42 | ..... 108,882 | | | .....36,651 | ..... | .....200,342 | | | .....(40,977) | | ..... 9,980 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/06/2023 | .06/03/2025 | .....2 | ..... 1,868,822 | ..... 249.42 | .....83,355 | | | .....28,055 | ..... | .....153,713 | | | .....(31,209) | | ..... 7,671 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/12/2023 | .06/05/2025 | .....4 | .....3,673,689 | ..... 249.28 | ..... 162,186 | | | .....55,069 | ..... | .....303,999 | | | ..... (60,916) | | ..... 15,141 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/06/2023 | .06/06/2025 | .....5 | .....4,286,113 | ..... 249.25 | ..... 186,068 | | | .....63,453 | ..... | .....355,821 | | | .....(69,859) | | ..... 17,701 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/08/2023 | .06/06/2025 | .....5 | .....5,632,947 | ..... 246.32 | .....267,183 | | | .....91,318 | ..... | .....504,836 | | | ..... (100,438) | | ..... 23,263 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/08/2023 | .06/06/2025 | .....6 | .....4,500,702 | ..... 248.18 | .....209,931 | | | .....71,926 | ..... | .....375,737 | | | .....(79,083) | | ..... 18,587 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/12/2023 | .06/09/2025 | .....5 | .....4,303,165 | ..... 248.63 | .....204,429 | | | .....70,690 | ..... | .....365,379 | | | .....(76,909) | | ..... 17,878 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSF ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/21/2023 | .06/11/2025 | .....4 | .....3,625,848 | ..... 248.63 | .....175,326 | | | .....61,031 | ..... | .....308,129 | | | .....(65,875) | | ..... 15,123 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/09/2023 | .06/10/2025 | .....1 | .....1,226,658 | ..... 248.63 | .....55,322 | | | ..... 19,150 | ..... | .....104,220 | | | ..... (20,708) | | ..... 5,106 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/28/2023 | .06/13/2025 | .....6 | .....3,332,413 | ..... 251.51 | .....154,269 | | | ..... 54,200 | ..... | .....253,604 | | | .....(57,958) | | ..... 13,954 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/13/2023 | .06/12/2025 | .....5 | .....9,454,443 | ..... 250.63 | .....441,495 | | | .....154,450 | ..... | .....743,716 | | | ..... (166,007) | | ..... 39,512 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/15/2023 | .06/13/2025 | .....5 | .....4,903,806 | ..... 252.31 | .....220,803 | | | ..... 77,603 | ..... | .....361,424 | | | .....(82,994) | | ..... 20,534 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/16/2023 | .06/13/2025 | .....4 | .....5,496,605 | .....253.9 | .....236,336 | | | ..... 83,355 | ..... | .....379,664 | | | .....(89,064) | | ..... 23,016 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/16/2023 | .06/17/2025 | .....1 | .....3,475,636 | ..... 252.53 | .....155,013 | | | ..... 55,225 | ..... | .....253,825 | | | .....(58,024) | | ..... 14,667 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/28/2023 | .06/18/2025 | .....7 | .....5,210,432 | ..... 252.53 | .....218,293 | | | ..... 78,254 | ..... | .....381,003 | | | ..... (82,171) | | ..... 22,030 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/21/2023 | .06/16/2025 | .....3 | .....3,355,640 | ..... 252.53 | ..... 148,808 | | | ..... 52,926 | ..... | .....245,023 | | | .....(55,959) | | ..... 14,133 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161KSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/21/2023 | .06/20/2025 | .....8 | ..... 5,617,168 | ..... 252.09 | .....235,060 | ..... 4,616 | | .....87,349 | ..... | .....418,548 | | | .....(90,954) | | ..... 23,841 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/23/2023 | .06/20/2025 | .....5 | .....4,518,402 | ..... 249.43 | .....209,747 | | | ..... 75,691 | ..... | .....373,506 | | | .....(78,833) | | ..... 19,177 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/22/2023 | .06/20/2025 | .....5 | .....4,054,610 | ..... 251.57 | .....175,096 | | | ..... 63,371 | ..... | .....308,421 | | | .....(65,950) | | ..... 17,209 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/07/2023 | .06/24/2025 | .....3 | .....1,923,781 | ..... 249.59 | .....89,113 | | | ..... 33,502 | ..... | .....157,972 | | | .....(34,328) | | ..... 8,227 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LS5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/23/2023 | .06/23/2025 | .....4 | .....3,380,139 | ..... 249.59 | .....151,348 | | | ..... 55,383 | ..... | .....277,596 | | | .....(57,037) | | ..... 14,428 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/27/2023 | .06/25/2025 | .....6 | .....3,387,501 | ..... 249.59 | .....158,072 | | | ..... 58,119 | ..... | .....278,264 | | | .....(59,435) | | ..... 14,513 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/29/2023 | .06/26/2025 | .....4 | ..... 4,746,871 | ..... 247.24 | .....237,908 | | | .....87,645 | ..... | .....425,944 | | | .....(89,349) | | ..... 20,375 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/28/2023 | .06/27/2025 | .....5 | .....4,382,199 | ..... 250.09 | .....200,628 | | | ..... 74,227 | ..... | .....354,027 | | | .....(75,334) | | ..... 18,845 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161LSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/03/2023 | .06/27/2025 | .....4 | ..... 7,480,576 | ..... 250.24 | .....348,500 | ..... | ..... | .....129,153 | ..... | ..... 600,869 | ..... | ..... | ..... (131,006) | ..... | .....32,169 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/29/2023 | .06/27/2025 | .....5 | .....4,139,732 | ..... 249.95 | .....198,654 | ..... | ..... | .....73,867 | ..... | .....336,235 | ..... | ..... | .....(74,805) | ..... | .....17,802 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/30/2023 | .07/02/2025 | .....4 | .....2,634,362 | ..... 252.92 | .....118,450 | ..... | ..... | .....44,688 | ..... | .....190,727 | ..... | ..... | .....(44,517) | ..... | .....11,433 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/30/2023 | .07/01/2025 | .....1 | .....1,525,616 | ..... 252.92 | .....68,653 | ..... | ..... | .....25,780 | ..... | .....110,383 | ..... | ..... | .....(25,698) | ..... | .....6,609 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/30/2023 | .06/30/2025 | .....4 | .....3,916,249 | ..... 252.92 | ..... 177,898 | ..... | ..... | .....66,728 | ..... | .....283,219 | ..... | ..... | .....(66,855) | ..... | .....16,935 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/06/2023 | .07/03/2025 | .....5 | .....6,095,084 | .....253.2 | .....268,353 | ..... | ..... | ..... 101,708 | ..... | .....437,841 | ..... | ..... | ..... (100,975) | ..... | .....26,501 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/06/2023 | .07/03/2025 | .....6 | .....3,875,901 | ..... 253.05 | ..... 168,891 | ..... | ..... | .....64,120 | ..... | .....280,090 | ..... | ..... | .....(63,622) | ..... | .....16,852 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/11/2023 | .07/03/2025 | .....6 | .....5,248,532 | ..... 251.1 | .....243,539 | ..... | ..... | .....92,765 | ..... | .....409,365 | ..... | ..... | .....(92,057) | ..... | .....22,820 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/11/2023 | .07/09/2025 | .....3 | ..... 3,478,176 | .....250.4 | ..... 164,667 | ..... | ..... | .....63,663 | ..... | .....278,468 | ..... | ..... | ..... (61,897) | ..... | .....15,286 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/10/2023 | .07/07/2025 | .....4 | .....2,725,314 | .....250.4 | .....125,954 | ..... | ..... | .....48,407 | ..... | ..... 218,087 | ..... | ..... | .....(47,360) | ..... | .....11,935 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161LSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/07/2023 | .07/08/2025 | .....1 | ..... 1,677,019 | .....250.4 | .....76,304 | ..... | ..... | .....29,348 | ..... | .....134,254 | ..... | ..... | .....(28,562) | ..... | ..... 7,357 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/11/2023 | .07/10/2025 | .....4 | .....5,668,997 | ..... 250.37 | .....278,538 | ..... | ..... | ..... 107,970 | ..... | .....454,439 | ..... | ..... | ..... (104,614) | ..... | .....24,959 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/12/2023 | .07/11/2025 | .....6 | .....3,514,703 | ..... 251.44 | ..... 170,175 | ..... | ..... | .....66,321 | ..... | ..... 270,861 | ..... | ..... | .....(63,995) | ..... | .....15,501 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MS4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/12/2023 | .07/11/2025 | .....6 | .....5,421,125 | ..... 254.45 | .....257,708 | ..... | ..... | ..... 100,750 | ..... | .....371,194 | ..... | ..... | .....(97,149) | ..... | .....23,910 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/17/2023 | .07/11/2025 | .....6 | .....5,554,508 | ..... 257.67 | .....246,516 | .....2,837 | ..... | .....97,974 | ..... | .....333,277 | ..... | ..... | .....(94,126) | ..... | .....24,498 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/14/2023 | .07/14/2025 | .....3 | .....3,948,984 | ..... 257.6 | ..... 180,686 | ..... | ..... | .....71,152 | ..... | .....237,668 | ..... | ..... | .....(67,914) | ..... | .....17,509 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/14/2023 | .07/15/2025 | .....2 | .....1,516,596 | ..... 257.6 | .....68,227 | ..... | ..... | .....26,907 | ..... | .....91,364 | ..... | ..... | .....(25,558) | ..... | .....6,736 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/18/2023 | .07/16/2025 | .....4 | .....3,510,341 | ..... 257.6 | .....165,630 | ..... | ..... | .....65,610 | ..... | .....211,653 | ..... | ..... | .....(62,217) | ..... | .....15,618 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/18/2023 | .07/17/2025 | .....4 | .....6,500,413 | ..... 259.32 | .....292,214 | ..... | ..... | ..... 116,083 | ..... | .....364,869 | ..... | ..... | ..... (109,735) | ..... | .....28,971 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/18/2023 | .07/18/2025 | .....4 | .....4,309,146 | ..... 260.53 | .....177,439 | ..... | ..... | .....70,797 | ..... | .....230,198 | ..... | ..... | ..... (66,628) | ..... | ..... 19,238 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/19/2023 | .07/18/2025 | .....5 | .....5,958,522 | ..... 260.28 | .....234,791 | ..... | ..... | .....94,708 | ..... | .....321,766 | ..... | ..... | ..... (89,080) | ..... | .....26,602 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/01/2023 | .07/18/2025 | .....6 | .....4,737,455 | ..... 254.79 | .....210,564 | ..... | ..... | .....85,339 | ..... | .....321,188 | ..... | ..... | .....(80,255) | ..... | .....21,150 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/25/2023 | .07/22/2025 | .....2 | ..... 2,068,079 | ..... 254.05 | .....94,569 | ..... | ..... | .....38,197 | ..... | .....144,415 | ..... | ..... | .....(35,408) | ..... | ..... 9,296 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/24/2023 | .07/21/2025 | .....3 | .....4,659,093 | ..... 254.05 | .....214,825 | ..... | ..... | .....86,676 | ..... | .....325,095 | ..... | ..... | ..... (80,775) | ..... | .....20,907 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/21/2023 | .07/23/2025 | .....4 | .....2,499,091 | ..... 254.05 | .....117,429 | ..... | ..... | .....47,611 | ..... | ..... 174,608 | ..... | ..... | .....(44,037) | ..... | .....11,253 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MST ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/25/2023 | .07/24/2025 | .....3 | .....3,931,823 | .....254.3 | ..... 168,518 | ..... | ..... | .....72,407 | ..... | .....272,091 | ..... | ..... | ..... (66,830) | ..... | .....17,734 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/28/2023 | .07/25/2025 | .....4 | ..... 6,786,812 | ..... 254.88 | .....313,821 | .....6,871 | ..... | .....132,486 | ..... | .....459,848 | ..... | ..... | ..... (120,864) | ..... | .....30,662 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/27/2023 | .07/25/2025 | .....2 | .....4,514,080 | ..... 255.96 | .....113,599 | .....71,734 | ..... | .....84,446 | ..... | .....292,960 | ..... | ..... | .....(76,529) | ..... | .....20,394 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161MSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/03/2023 | .07/30/2025 | .....3 | .....3,772,850 | ..... 258.09 | ..... 167,863 | ..... | ..... | .....69,709 | ..... | .....227,673 | ..... | ..... | .....(63,025) | ..... | .....17,188 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161N$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/28/2023 | . 07/29/2025 | .....1 | .....2,612,515 | ..... 258.09 | .....117,563 | ..... | ..... | .....48,608 | ..... | .....155,489 | ..... | ..... | .....(44,006) | ..... | .....11,882 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/01/2023 | . 07/28/2025 | .....3 | .....3,485,477 | ..... 258.09 | .....157,224 | ..... | ..... | .....64,938 | ..... | .....207,429 | ..... | ..... | .....(59,079) | ..... | .....15,826 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/31/2023 | . 07/25/2025 | .....5 | .....4,713,036 | ..... 255.47 | ..... 160,736 | .....53,779 | ..... | .....94,496 | ..... | .....311,936 | ..... | ..... | .....(85,975) | ..... | .....21,293 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/02/2023 | . 07/31/2025 | .....4 | .....5,365,658 | ..... 258.08 | .....218,785 | .....13,122 | ..... | .....98,647 | ..... | .....320,270 | ..... | ..... | ..... (87,684) | ..... | .....24,484 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/04/2023 | . 08/01/2025 | .....4 | .....5,224,415 | ..... 254.26 | .....236,908 | ..... | ..... | .....99,217 | ..... | .....364,058 | ..... | ..... | .....(89,042) | ..... | .....23,879 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/02/2023 | . 08/01/2025 | .....6 | .....3,553,941 | ..... 257.74 | .....125,698 | ..... | ..... | .....56,206 | ..... | .....215,682 | ..... | ..... | .....(50,483) | ..... | .....16,244 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/03/2023 | . 08/01/2025 | .....4 | .....7,153,478 | ..... 254.03 | .....323,372 | ..... | ..... | .....135,747 | ..... | .....502,960 | ..... | ..... | ..... (121,745) | ..... | .....32,696 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/08/2023 | . 08/04/2025 | .....3 | .....2,488,629 | ..... 252.78 | .....116,635 | ..... | ..... | ..... 49,293 | ..... | .....183,570 | ..... | ..... | .....(43,814) | ..... | .....11,430 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/04/2023 | . 08/05/2025 | .....1 | ..... 941,700 | ..... 252.78 | .....43,130 | ..... | ..... | .....18,247 | ..... | ..... 69,520 | ..... | ..... | .....(16,144) | ..... | ..... 4,332 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/17/2023 | . 08/07/2025 | .....5 | .....6,486,353 | ..... 254.46 | ..... 261,778 | .....7,908 | ..... | .....119,851 | ..... | .....449,598 | ..... | ..... | ..... (100,468) | ..... | .....29,937 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/01/2023 | . 08/06/2025 | .....2 | .....3,212,010 | ..... 252.78 | .....137,419 | ..... | ..... | .....61,159 | ..... | .....237,251 | ..... | ..... | .....(54,026) | ..... | .....14,801 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/11/2023 | . 08/08/2025 | .....5 | .....4,853,901 | ..... 252.39 | .....132,697 | .....75,213 | ..... | .....97,419 | ..... | .....364,945 | ..... | ..... | .....(84,464) | ..... | .....22,438 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/14/2023 | . 08/08/2025 | .....5 | .....3,739,703 | ..... 250.33 | .....155,564 | .....20,315 | ..... | .....78,451 | ..... | .....303,547 | ..... | ..... | ..... (67,015) | ..... | .....17,288 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/11/2023 | . 08/08/2025 | .....4 | .....6,009,262 | ..... 250.85 | .....273,978 | ..... | ..... | .....117,624 | ..... | .....478,515 | ..... | ..... | ..... (103,097) | ..... | .....27,779 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/07/2023 | . 08/13/2025 | .....3 | .....2,655,975 | ..... 249.95 | ..... 116,688 | ..... | ..... | ..... 50,804 | ..... | ..... 218,688 | ..... | ..... | .....(43,884) | ..... | .....12,376 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/22/2023 | . 08/11/2025 | .....3 | .....3,564,338 | ..... 249.95 | .....169,055 | ..... | ..... | .....73,097 | ..... | .....293,224 | ..... | ..... | .....(63,551) | ..... | .....16,556 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/11/2023 | . 08/12/2025 | .....2 | .....2,911,587 | ..... 249.95 | .....129,619 | .....3,807 | ..... | ..... 58,323 | ..... | .....239,515 | ..... | ..... | .....(50,090) | ..... | .....13,546 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161N$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/17/2023 | . 08/14/2025 | .....2 | ..... 5,010,488 | ..... 251.68 | .....201,013 | ..... | ..... | .....87,655 | ..... | .....387,281 | ..... | ..... | .....(75,554) | ..... | .....23,384 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/12/2023 | . 08/15/2025 | .....4 | ..... 5,071,086 | ..... 249.86 | .....220,962 | ..... | ..... | ..... 99,593 | ..... | .....419,726 | ..... | ..... | .....(85,569) | ..... | .....23,704 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/09/2024 | . 08/15/2025 | .....4 | ..... 6,188,147 | ..... 247.99 | .....246,199 | .....27,037 | ..... | .....122,576 | ..... | .....547,522 | ..... | ..... | ..... (104,758) | ..... | .....28,925 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/17/2023 | . 08/15/2025 | .....3 | .....5,858,089 | ..... 245.57 | .....270,885 | ..... | ..... | .....118,929 | ..... | .....563,632 | ..... | ..... | ..... (101,952) | ..... | .....27,383 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/23/2023 | . 08/20/2025 | .....3 | .....3,425,955 | ..... 245.21 | .....165,847 | ..... | ..... | ..... 73,592 | ..... | .....333,992 | ..... | ..... | ..... (62,171) | ..... | .....16,139 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/14/2023 | . 08/18/2025 | .....3 | .....4,291,827 | ..... 245.21 | .....211,085 | ..... | ..... | ..... 94,843 | ..... | .....417,713 | ..... | ..... | ..... (80,679) | ..... | .....20,155 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/22/2023 | . 08/19/2025 | .....3 | ..... 1,670,731 | ..... 245.21 | .....77,040 | ..... | ..... | ..... 34,094 | ..... | .....162,693 | ..... | ..... | .....(28,857) | ..... | ..... 7,858 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/23/2023 | . 08/22/2025 | .....5 | .....6,029,656 | ..... 248.22 | .....288,195 | ..... | ..... | .....131,058 | ..... | .....531,137 | ..... | ..... | ..... (110,183) | ..... | .....28,492 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/22/2023 | . 08/21/2025 | .....4 | ..... 5,760,366 | ..... 248.67 | .....260,009 | ..... | ..... | .....116,985 | ..... | .....498,336 | ..... | ..... | .....(98,613) | ..... | .....27,178 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/23/2023 | . 08/22/2025 | .....4 | ..... 4,171,165 | ..... 251.66 | .....169,478 | ..... 9,374 | ..... | ..... 81,384 | ..... | .....324,750 | ..... | ..... | .....(67,483) | ..... | .....19,710 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/25/2023 | . 08/22/2025 | .....4 | .....4,711,214 | ..... 247.1 | .....220,650 | ..... | ..... | .....98,998 | ..... | .....431,475 | ..... | ..... | .....(83,034) | ..... | .....22,262 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/25/2023 | . 08/25/2025 | .....4 | .....4,477,979 | ..... 248.33 | .....204,404 | ..... 4,394 | ..... | .....94,977 | ..... | .....392,786 | ..... | ..... | ..... (78,577) | ..... | .....21,257 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC1610$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/25/2023 | . 08/27/2025 | .....2 | .....2,595,662 | ..... 248.33 | .....124,435 | | | .....56,392 | ..... | .....227,879 | | | .....(46,620) | | .....12,359 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/25/2023 | . 08/26/2025 | .....1 | .....2,846,746 | ..... 248.33 | .....129,242 | | | .....58,408 | ..... | .....249,781 | | | .....(48,378) | | .....13,534 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/28/2023 | . 08/28/2025 | .....4 | .....6,324,432 | .....249.4 | .....318,310 | | | .....144,767 | ..... | .....534,739 | | | ..... (119,496) | | .....30,159 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/30/2023 | . 08/29/2025 | .....5 | .....5,912,054 | ..... 252.84 | .....270,349 | | | .....123,327 | ..... | .....442,364 | | | ..... (101,477) | | .....28,235 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/31/2023 | . 08/29/2025 | .....5 | .....8,143,747 | ..... 253.78 | .....363,457 | | | .....166,154 | ..... | .....588,420 | | | ..... (136,570) | | .....38,893 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/31/2023 | . 08/29/2025 | .....4 | ..... 4,800,516 | ..... 254.25 | .....213,377 | | | .....97,974 | ..... | .....340,799 | | | ..... (80,367) | | .....22,926 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/07/2023 | . 09/04/2025 | .....4 | .....2,792,779 | ..... 254.15 | .....118,044 | | | .....54,868 | ..... | .....199,442 | | | .....(44,310) | | .....13,457 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/06/2023 | . 09/03/2025 | .....3 | ..... 1,812,691 | ..... 254.15 | .....67,220 | .....10,198 | | .....36,827 | ..... | .....129,350 | | | .....(29,668) | | ..... 8,722 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/07/2023 | . 09/02/2025 | .....4 | .....2,460,858 | ..... 254.15 | .....105,536 | ..... 2,242 | | .....50,156 | ..... | .....175,476 | | | .....(40,423) | | .....11,823 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 02/02/2024 | . 08/29/2025 | .....5 | .....6,452,237 | ..... 254.15 | .....278,682 | .....12,623 | | .....135,425 | ..... | .....459,785 | | | ..... (110,488) | | .....30,815 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/06/2023 | . 09/05/2025 | .....3 | ..... 6,663,108 | ..... 254.35 | .....275,375 | | | .....128,292 | ..... | .....473,480 | | | ..... (103,363) | | .....32,154 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/07/2023 | . 09/05/2025 | .....5 | ..... 6,376,306 | ..... 251.76 | .....272,765 | | | .....127,528 | ..... | .....498,249 | | | ..... (102,586) | | .....30,770 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/07/2023 | . 09/05/2025 | .....4 | ..... 6,771,840 | ..... 249.21 | .....299,710 | .....10,962 | | .....146,391 | ..... | .....579,351 | | | ..... (117,600) | | .....32,679 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/08/2023 | . 09/08/2025 | .....5 | .....4,847,672 | ..... 249.47 | .....225,402 | | | .....106,133 | ..... | .....410,904 | | | .....(84,662) | | .....23,497 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/08/2023 | . 09/09/2025 | .....3 | .....1,374,377 | ..... 249.47 | .....62,780 | | | .....29,584 | ..... | .....114,590 | | | .....(23,510) | | ..... 6,671 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/12/2023 | . 09/10/2025 | .....3 | .....1,211,424 | ..... 249.47 | .....54,142 | | | .....25,600 | ..... | ..... 101,051 | | | .....(20,284) | | ..... 5,889 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/11/2023 | . 09/11/2025 | .....4 | .....3,560,435 | ..... 251.79 | .....139,558 | .....13,747 | | .....74,485 | ..... | .....278,276 | | | .....(57,847) | | .....17,333 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/12/2023 | . 09/12/2025 | .....4 | ..... 3,786,704 | ..... 249.36 | .....177,927 | | | .....84,635 | ..... | .....323,160 | | | .....(66,793) | | .....18,461 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/14/2023 | . 09/12/2025 | .....3 | .....5,876,591 | ..... 250.15 | .....275,109 | | | .....131,084 | ..... | .....487,857 | | | ..... (103,350) | | .....28,649 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/14/2023 | . 09/12/2025 | .....5 | .....3,295,444 | ..... 252.06 | .....130,193 | ..... 4,517 | | .....64,965 | ..... | .....255,632 | | | ..... (50,760) | | .....16,066 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/15/2023 | . 09/17/2025 | .....2 | .....1,773,153 | ..... 246.57 | .....80,446 | | | .....38,792 | ..... | .....166,527 | | | ..... (30,161) | | ..... 8,706 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/15/2023 | . 09/16/2025 | .....1 | .....1,453,967 | ..... 246.57 | .....66,301 | | | .....31,875 | ..... | .....136,488 | | | .....(24,818) | | ..... 7,129 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/15/2023 | . 09/15/2025 | .....5 | .....5,549,474 | ..... 246.57 | .....228,595 | .....13,601 | | ..... 117,656 | ..... | .....520,739 | | | .....(91,898) | | .....27,171 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/17/2024 | . 09/18/2025 | .....5 | .....7,382,713 | ..... 246.82 | .....322,342 | ..... 3,134 | | ..... 157,680 | ..... | .....687,633 | | | ..... (122,315) | | .....36,302 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161P$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/20/2023 | . 09/19/2025 | .....3 | ..... 7,817,626 | ..... 246.25 | .....317,133 | .....12,595 | | ..... 160,868 | ..... | .....743,258 | | | ..... (124,423) | | .....38,495 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/03/2023 | . 09/19/2025 | .....5 | .....3,948,904 | ..... 242.66 | .....122,599 | .....64,226 | | .....99,197 | ..... | .....421,906 | | | ..... (70,878) | | .....19,445 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/21/2023 | . 09/19/2025 | .....3 | .....3,890,543 | ..... 238.6 | .....162,730 | .....20,305 | | .....90,843 | ..... | .....471,530 | | | .....(69,987) | | .....19,157 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 02/20/2024 | . 09/24/2025 | .....3 | .....1,121,284 | ..... 238.73 | .....48,951 | ..... 4,119 | | .....26,610 | ..... | .....135,330 | | | .....(19,897) | | ..... 5,560 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/22/2023 | . 09/23/2025 | .....1 | .....2,820,851 | ..... 238.73 | .....128,349 | | | .....62,940 | ..... | .....340,438 | | | .....(48,043) | | .....13,968 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC1610Q8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/25/2023 | . 09/22/2025 | .....3 | ..4,393,935 | ..... 238.73 | .....196,836 | .....11,071 | | .....103,270 | ..... | .....530,235 | | | .....(78,256) | | .....21,728 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610Q9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/19/2023 | . 09/25/2025 | .....6 | ..7,391,066 | .....239.4 | .....296,441 | .....19,200 | | .....157,441 | ..... | .....873,913 | | | ..... (119,670) | | .....36,701 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610Q8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/26/2023 | . 09/26/2025 | .....4 | ..4,890,159 | ..... 236.87 | .....209,918 | .....23,172 | | ..... 117,038 | ..... | .....630,459 | | | ..... (88,720) | | .....24,316 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/02/2023 | . 09/26/2025 | .....5 | ..5,744,946 | ..... 237.26 | .....246,353 | .....27,839 | | .....137,918 | ..... | .....724,902 | | | ..... (104,463) | | .....28,567 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 02/01/2024 | . 09/26/2025 | .....5 | ..5,307,637 | ..... 238.7 | .....243,515 | .....13,969 | | ..... 131,176 | ..... | .....641,518 | | | .....(98,560) | | .....26,392 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/29/2023 | . 09/30/2025 | .....1 | ..2,007,713 | ..... 238.96 | .....91,150 | | | ..... 45,575 | ..... | .....240,716 | | | .....(34,119) | | .....10,039 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/29/2023 | . 10/01/2025 | .....4 | ..1,296,967 | ..... 238.96 | .....58,414 | | | ..... 29,283 | ..... | .....155,488 | | | .....(21,874) | | ..... 6,494 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/29/2023 | . 09/29/2025 | .....5 | ..5,337,134 | ..... 238.96 | .....253,975 | | | .....128,148 | ..... | .....639,933 | | | .....(96,381) | | .....26,649 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/03/2024 | . 10/02/2025 | .....4 | ..5,203,159 | ..... 240.31 | .....201,714 | .....14,219 | | .....109,683 | ..... | .....598,507 | | | ..... (81,805) | | .....26,087 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/03/2023 | . 10/03/2025 | .....4 | ..3,844,033 | ..... 237.15 | .....183,851 | | | ..... 92,738 | ..... | .....486,538 | | | .....(69,014) | | ..... 19,299 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/06/2023 | . 10/03/2025 | .....5 | ..4,939,557 | .....239.3 | .....227,239 | | | ..... 115,761 | ..... | .....586,350 | | | .....(85,982) | | .....24,799 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/06/2023 | . 10/03/2025 | .....7 | ..5,218,395 | ..... 238.66 | .....245,871 | | | .....125,004 | ..... | .....631,498 | | | .....(92,736) | | .....26,199 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 10/08/2025 | .....2 | ..1,655,495 | ..... 241.19 | .....64,455 | .....13,137 | | ..... 40,596 | ..... | .....185,082 | | | .....(29,598) | | ..... 8,368 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC1610QZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/06/2023 | . 10/06/2025 | .....8 | ..4,819,660 | ..... 241.19 | .....208,753 | .....12,991 | | .....114,169 | ..... | .....538,954 | | | .....(84,047) | | .....24,296 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RS0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/06/2023 | . 10/07/2025 | .....1 | ..1,596,239 | ..... 241.19 | .....71,990 | | | ..... 36,738 | ..... | .....178,473 | | | .....(26,947) | | ..... 8,057 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RS1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/10/2023 | . 10/09/2025 | .....5 | ..5,758,366 | ..... 241.85 | ..... 266,661 | | | .....136,864 | ..... | .....630,524 | | | ..... (100,258) | | .....29,145 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RS3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/12/2023 | . 10/10/2025 | .....5 | ..7,241,978 | ..... 242.55 | .....333,758 | | | .....171,535 | ..... | ..... 777,164 | | | ..... (125,303) | | .....36,703 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/11/2023 | . 10/10/2025 | .....2 | ..3,541,687 | .....243.8 | .....155,717 | | | ..... 80,198 | ..... | .....365,425 | | | .....(58,496) | | ..... 17,949 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/13/2023 | . 10/10/2025 | .....4 | ..3,499,317 | ..... 242.89 | .....145,551 | .....14,312 | | ..... 83,859 | ..... | .....371,557 | | | ..... (60,361) | | ..... 17,735 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/13/2023 | . 10/15/2025 | .....2 | ..2,167,736 | ..... 240.56 | ..... 99,513 | | | ..... 51,766 | ..... | .....246,830 | | | .....(37,241) | | .....11,059 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/13/2023 | . 10/14/2025 | .....2 | ..2,741,374 | ..... 240.56 | .....120,774 | ..... 6,170 | | ..... 66,590 | ..... | .....312,199 | | | .....(47,519) | | .....13,967 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/24/2023 | . 10/13/2025 | .....4 | ..6,535,910 | ..... 240.56 | .....313,641 | | | .....163,725 | ..... | .....744,539 | | | ..... (118,514) | | .....33,256 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/17/2023 | . 10/17/2025 | .....3 | ..4,678,246 | ..... 242.14 | .....193,589 | .....17,968 | | .....112,587 | ..... | .....507,812 | | | .....(79,227) | | .....23,930 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/18/2023 | . 10/16/2025 | .....5 | ..6,818,581 | ..... 242.81 | .....295,113 | | | .....154,111 | ..... | .....724,182 | | | ..... (110,808) | | .....34,832 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/18/2023 | . 10/17/2025 | .....5 | ..6,835,966 | ..... 240.03 | .....298,798 | | | .....156,742 | ..... | .....791,513 | | | ..... (112,262) | | .....34,967 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/19/2023 | . 10/17/2025 | .....4 | ..2,354,695 | ..... 238.61 | ..... 90,722 | .....24,769 | | ..... 63,319 | ..... | .....284,515 | | | .....(43,392) | | ..... 12,045 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/23/2023 | . 10/20/2025 | .....5 | ..3,955,406 | ..... 236.14 | .....181,297 | | | ..... 95,850 | ..... | .....513,071 | | | ..... (68,110) | | .....20,312 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSR ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/20/2023 | . 10/21/2025 | .....2 | ..2,601,777 | ..... 236.14 | .....114,759 | ..... 6,442 | | ..... 64,471 | ..... | .....337,434 | | | .....(45,619) | | .....13,378 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/24/2023 | . 10/22/2025 | .....2 | ..877,893 | ..... 236.14 | .....40,772 | | | ..... 21,602 | ..... | .....113,858 | | | .....(15,260) | | ..... 4,520 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161RSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/23/2023 | . 10/23/2025 | .....5 | .....7,072,446 | ..... 236.55 | .....338,173 | ..... | ..... | ..... 179,878 | ..... | .....906,091 | ..... | ..... | ..... (127,003) | ..... | .....36,459 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/25/2023 | . 10/24/2025 | .....6 | .....6,406,325 | ..... 238.14 | .....265,810 | ..... | ..... | .....141,911 | ..... | .....784,140 | ..... | ..... | .....(99,912) | ..... | .....33,068 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161RSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/26/2023 | . 10/24/2025 | .....5 | .....5,456,939 | ..... 234.19 | .....240,668 | ..... | ..... | ..... 128,800 | ..... | ..... 748,667 | ..... | ..... | .....(90,576) | ..... | .....28,167 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/26/2023 | . 10/24/2025 | .....4 | .....4,243,097 | ..... 231.43 | .....183,270 | .....25,136 | ..... | .....113,865 | ..... | .....628,605 | ..... | ..... | ..... (78,386) | ..... | .....21,902 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/31/2023 | . 10/27/2025 | .....4 | .....4,749,748 | ..... 232.09 | .....223,817 | ..... | ..... | .....120,492 | ..... | .....690,155 | ..... | ..... | ..... (84,108) | ..... | .....24,611 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/01/2023 | . 10/29/2025 | .....2 | ..... 897,632 | ..... 232.09 | .....41,527 | ..... | ..... | ..... 22,394 | ..... | .....130,320 | ..... | ..... | .....(15,531) | ..... | ..... 4,663 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 10/27/2023 | . 10/28/2025 | .....1 | .....4,974,486 | ..... 232.09 | .....226,837 | ..... | ..... | .....122,143 | ..... | .....722,378 | ..... | ..... | .....(84,909) | ..... | .....25,809 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/06/2023 | . 10/30/2025 | .....6 | .....9,391,311 | ..... 233.39 | .....452,162 | ..... | ..... | .....245,018 | ..... | ..... 1,314,870 | ..... | ..... | ..... (169,923) | ..... | .....48,848 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/02/2023 | . 10/31/2025 | .....4 | .....4,358,773 | ..... 234.02 | .....208,922 | ..... | ..... | .....113,347 | ..... | ..... 600,091 | ..... | ..... | .....(78,392) | ..... | .....22,700 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/03/2023 | . 10/31/2025 | .....5 | ..... 6,088,289 | ..... 236.38 | .....298,604 | ..... | ..... | .....163,334 | ..... | .....783,589 | ..... | ..... | ..... (112,804) | ..... | .....31,708 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/02/2023 | . 10/31/2025 | .....5 | .....3,661,424 | ..... 238.83 | .....170,365 | ..... | ..... | .....92,966 | ..... | .....438,612 | ..... | ..... | .....(64,140) | ..... | .....19,069 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/06/2023 | . 11/03/2025 | .....4 | .....5,285,237 | ..... 240.66 | .....240,320 | ..... | ..... | .....131,736 | ..... | .....598,778 | ..... | ..... | .....(90,333) | ..... | .....27,630 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/03/2023 | . 11/04/2025 | .....1 | .....1,448,856 | ..... 240.66 | .....64,619 | ..... | ..... | ..... 35,416 | ..... | .....164,135 | ..... | ..... | .....(24,188) | ..... | ..... 7,584 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/08/2023 | . 11/05/2025 | .....3 | .....2,221,945 | ..... 240.66 | ..... 101,889 | ..... | ..... | .....55,970 | ..... | .....251,662 | ..... | ..... | ..... (38,170) | ..... | .....11,645 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/01/2023 | . 11/06/2025 | .....6 | .....8,784,342 | ..... 241.22 | .....411,314 | ..... | ..... | .....226,789 | ..... | ..... 977,610 | ..... | ..... | ..... (154,521) | ..... | .....46,094 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/08/2023 | . 11/07/2025 | .....6 | .....4,752,377 | ..... 242.84 | .....212,469 | ..... | ..... | ..... 117,476 | ..... | .....503,623 | ..... | ..... | .....(79,826) | ..... | .....24,968 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/10/2023 | . 11/07/2025 | .....5 | .....5,932,122 | ..... 243.02 | .....253,300 | ..... | ..... | .....140,258 | ..... | .....625,156 | ..... | ..... | .....(95,182) | ..... | .....31,166 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/09/2023 | . 11/07/2025 | .....5 | .....6,421,933 | ..... 240.77 | .....314,223 | ..... | ..... | .....174,444 | ..... | .....725,004 | ..... | ..... | ..... (118,263) | ..... | .....33,740 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/10/2023 | . 11/11/2025 | .....1 | .....1,696,424 | ..... 245.08 | .....74,643 | ..... | ..... | ..... 41,628 | ..... | .....167,392 | ..... | ..... | .....(27,940) | ..... | ..... 8,957 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/10/2023 | . 11/10/2025 | .....5 | .....3,945,073 | ..... 245.08 | .....174,351 | ..... | ..... | .....97,291 | ..... | .....389,489 | ..... | ..... | .....(65,567) | ..... | .....20,804 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161S$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/10/2023 | . 11/12/2025 | .....4 | ..... 7,890,175 | ..... 245.08 | .....371,809 | ..... | ..... | .....208,093 | ..... | .....778,572 | ..... | ..... | ..... (139,657) | ..... | .....41,710 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/15/2023 | . 11/13/2025 | .....3 | .....5,510,596 | ..... 244.52 | .....266,197 | ..... | ..... | .....149,200 | ..... | .....553,656 | ..... | ..... | .....(99,923) | ..... | .....29,166 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/14/2023 | . 11/14/2025 | .....7 | .....5,578,896 | ..... 246.98 | .....247,754 | ..... | ..... | .....139,602 | ..... | .....518,838 | ..... | ..... | .....(93,199) | ..... | .....29,564 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/16/2023 | . 11/14/2025 | .....6 | .....6,543,529 | ..... 247 | .....290,613 | ..... | ..... | .....163,510 | ..... | ..... 608,157 | ..... | ..... | ..... (109,166) | ..... | .....34,676 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/17/2023 | . 11/14/2025 | .....4 | .....4,942,960 | ..... 247.07 | .....220,602 | ..... | ..... | .....124,628 | ..... | .....458,363 | ..... | ..... | .....(83,059) | ..... | .....26,194 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/17/2023 | . 11/19/2025 | .....1 | ..... 832,779 | ..... 247.09 | ..... 37,225 | ..... | ..... | ..... 21,140 | ..... | ..... 77,065 | ..... | ..... | .....(13,915) | ..... | ..... 4,440 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/21/2023 | . 11/17/2025 | .....6 | .....5,672,441 | ..... 247.09 | .....258,067 | ..... | ..... | ..... 146,671 | ..... | .....525,006 | ..... | ..... | .....(97,123) | ..... | .....30,170 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/17/2023 | . 11/18/2025 | .....1 | ..... 2,100,600 | ..... 247.09 | ..... 93,477 | ..... | ..... | ..... 53,030 | ..... | .....194,482 | ..... | ..... | .....(34,990) | ..... | .....11,186 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/21/2023 | . 11/20/2025 | .....6 | .....6,856,297 | ..... 248.05 | .....301,789 | ..... | ..... | ..... 172,600 | ..... | .....614,989 | ..... | ..... | ..... (113,423) | ..... | .....36,598 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161T$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/22/2023 | . 11/21/2025 | .....6 | .....7,262,539 | ..... 247.54 | .....330,719 | | | ..... 189,786 | ..... | .....662,895 | | | ..... (124,370) | | .....38,813 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/01/2023 | . 11/21/2025 | .....7 | ..... 10,821,468 | ..... 248.27 | .....471,062 | .....20,079 | | .....287,153 | ..... | .....964,649 | | | ..... (180,675) | | .....57,833 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/24/2023 | . 11/25/2025 | .....1 | .....100,713 | ..... 248.02 | ..... 4,492 | | | ..... 2,591 | ..... | ..... 9,046 | | | .....(1,681) | | .....541 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/19/2023 | . 11/24/2025 | .....4 | .....1,029,224 | ..... 248.02 | .....46,926 | | | .....27,160 | ..... | .....92,404 | | | ..... (17,672) | | ..... 5,520 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/24/2023 | . 11/26/2025 | .....4 | .....2,275,444 | ..... 248.02 | .....102,695 | | | .....59,466 | ..... | .....204,545 | | | .....(38,574) | | .....12,233 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/05/2023 | . 11/26/2025 | .....5 | .....6,421,395 | ..... 247.66 | .....293,250 | | | ..... 170,060 | ..... | .....583,990 | | | ..... (110,320) | | .....34,523 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/28/2023 | . 11/28/2025 | .....5 | .....5,630,858 | ..... 248.33 | .....252,537 | | | .....146,735 | ..... | .....501,346 | | | .....(94,747) | | .....30,345 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 11/29/2023 | . 11/28/2025 | .....9 | ..... 10,352,986 | ..... 248.21 | .....431,140 | .....30,518 | | ..... 270,081 | ..... | .....925,377 | | | ..... (174,105) | | .....55,792 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161T$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/07/2023 | . 11/28/2025 | .....7 | .....9,435,140 | ..... 247.66 | ..... 416,660 | | | .....243,986 | ..... | .....858,455 | | | ..... (157,466) | | .....50,846 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/01/2023 | . 12/02/2025 | .....1 | .....2,464,017 | ..... 248.17 | ..... 111,866 | | | .....65,614 | ..... | .....220,304 | | | .....(41,873) | | ..... 13,341 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/04/2023 | . 12/01/2025 | .....4 | .....3,549,717 | ..... 248.17 | .....155,508 | | | .....91,217 | ..... | .....317,319 | | | .....(58,436) | | ..... 19,197 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/01/2023 | . 12/03/2025 | .....1 | .....777,485 | ..... 248.17 | .....35,453 | | | .....20,815 | ..... | .....69,534 | | | .....(13,253) | | ..... 4,214 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/08/2023 | . 12/04/2025 | .....8 | .....7,676,224 | ..... 245.97 | .....353,084 | ..... 7,756 | | .....213,193 | ..... | ..... 736,006 | | | ..... (135,733) | | .....41,659 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/05/2025 | .....6 | .....4,575,368 | ..... 246.35 | .....213,604 | | | .....126,474 | ..... | .....433,880 | | | .....(80,320) | | .....24,859 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/05/2025 | .....7 | .....7,331,537 | ..... 245.24 | .....353,686 | | | .....209,416 | ..... | .....719,938 | | | ..... (132,933) | | .....39,834 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/11/2023 | . 12/05/2025 | .....4 | ..... 5,672,116 | ..... 247.97 | .....271,737 | | | ..... 161,461 | ..... | ..... 510,761 | | | ..... (102,400) | | .....30,818 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/11/2023 | . 12/08/2025 | .....6 | .....5,783,276 | ..... 248.68 | .....277,190 | | | .....165,318 | ..... | .....508,539 | | | ..... (104,195) | | .....31,531 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/08/2023 | . 12/09/2025 | .....1 | .....1,899,449 | ..... 248.68 | .....86,615 | | | .....51,636 | ..... | ..... 167,011 | | | .....(32,421) | | .....10,368 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/12/2023 | . 12/10/2025 | .....3 | ..... 1,726,705 | ..... 248.68 | .....85,131 | | | .....50,937 | ..... | .....151,795 | | | .....(31,961) | | ..... 9,436 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/14/2023 | . 12/11/2025 | .....6 | .....5,923,903 | ..... 250.47 | ..... 287,661 | ..... 5,552 | | .....175,966 | ..... | .....491,025 | | | ..... (110,088) | | .....32,409 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 02/16/2024 | . 12/12/2025 | .....7 | .....5,572,266 | ..... 252.71 | .....260,733 | ..... 9,529 | | .....163,129 | ..... | .....429,422 | | | ..... (101,239) | | .....30,521 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/28/2023 | . 12/12/2025 | .....8 | .....8,286,479 | .....256.2 | ..... 366,166 | | | .....220,821 | ..... | .....566,647 | | | ..... (137,854) | | .....45,387 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/19/2023 | . 12/12/2025 | .....5 | .....4,699,244 | ..... 255.96 | .....210,568 | | | .....127,065 | ..... | .....324,047 | | | .....(79,260) | | .....25,739 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/22/2023 | . 12/16/2025 | .....3 | .....2,496,694 | ..... 256.73 | .....110,193 | | | .....66,808 | ..... | .....167,454 | | | .....(41,281) | | .....13,737 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/19/2023 | . 12/15/2025 | .....7 | ..... 5,666,657 | ..... 256.73 | .....250,798 | ..... 2,352 | | .....153,513 | ..... | .....379,892 | | | .....(95,202) | | .....31,144 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/15/2023 | . 12/17/2025 | .....5 | .....4,663,261 | ..... 256.73 | .....208,612 | | | .....126,822 | ..... | .....312,945 | | | .....(78,312) | | .....25,687 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/19/2023 | . 12/18/2025 | .....9 | ..... 6,357,870 | ..... 257.23 | .....278,905 | ..... 5,857 | | .....173,725 | ..... | .....419,412 | | | ..... (106,931) | | .....35,061 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161U$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/21/2023 | . 12/19/2025 | .....8 | .....5,562,662 | ..... 257.61 | .....232,247 | ..... 10,988 | | .....149,030 | ..... | .....362,664 | | | .....(91,422) | | .....30,710 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161V$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/27/2023 | . 12/19/2025 | .....7 | ..... 4,717,790 | ..... 254.96 | .....216,256 | ..... 5,302 | | .....135,823 | ..... | .....337,241 | | | .....(83,349) | | .....26,046 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161VS2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/27/2023 | . 12/19/2025 | .....6 | .....7,846,448 | ..... 257.05 | .....348,414 | ..... 4,274 | ..... | ..... 216,617 | ..... | .....521,697 | ..... | ..... | ..... (132,784) | ..... | .....43,319 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/22/2023 | . 12/22/2025 | .....5 | .....4,946,214 | ..... 257.17 | .....224,624 | ..... | ..... | .....138,805 | ..... | .....327,008 | ..... | ..... | .....(84,577) | ..... | .....27,399 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/22/2023 | . 12/23/2025 | .....1 | .....2,001,973 | ..... 257.17 | .....90,089 | ..... | ..... | .....55,516 | ..... | .....132,448 | ..... | ..... | .....(33,722) | ..... | .....11,102 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VS9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/02/2024 | . 12/26/2025 | .....7 | .....7,624,679 | ..... 257.74 | .....320,568 | .....20,595 | ..... | .....212,495 | ..... | .....495,478 | ..... | ..... | ..... (128,056) | ..... | .....42,424 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/26/2025 | .....7 | .....8,680,334 | ..... 257.93 | .....338,228 | .....40,045 | ..... | .....235,434 | ..... | .....560,330 | ..... | ..... | ..... (142,153) | ..... | .....48,298 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSD ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/26/2025 | .....7 | .....9,350,995 | ..... 257.84 | .....240,022 | .....142,948 | ..... | .....239,039 | ..... | .....605,532 | ..... | ..... | ..... (143,807) | ..... | .....52,030 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSH ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/29/2025 | .....6 | .....7,669,542 | ..... 257.01 | .....78,417 | .....221,729 | ..... | ..... 188,901 | ..... | .....510,937 | ..... | ..... | ..... (111,368) | ..... | .....42,815 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/30/2025 | .....1 | .....670,715 | ..... 257.01 | .....30,652 | ..... | ..... | ..... 19,184 | ..... | ..... 44,700 | ..... | ..... | .....(11,473) | ..... | ..... 3,748 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 12/29/2023 | . 12/31/2025 | .....2 | ..... 197,450 | ..... 257.01 | ..... 2,463 | ..... 4,940 | ..... | ..... 4,646 | ..... | ..... 13,177 | ..... | ..... | ..... (2,760) | ..... | ..... 1,105 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/02/2024 | . 12/24/2025 | .....1 | ..... 78,018 | ..... 257.17 | ..... | ..... 2,918 | ..... | ..... 1,820 | ..... | ..... 5,165 | ..... | ..... | ..... (1,099) | ..... | ..... 433 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/08/2024 | . 01/02/2026 | .....8 | ..... 8,616,784 | ..... 250.47 | ..... | .....375,768 | ..... | .....237,163 | ..... | .....716,956 | ..... | ..... | ..... (139,088) | ..... | .....48,314 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 01/02/2026 | .....7 | ..... 8,847,783 | ..... 248.39 | ..... | .....431,366 | ..... | .....272,761 | ..... | .....786,984 | ..... | ..... | ..... (158,964) | ..... | .....49,609 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/08/2024 | . 01/02/2026 | .....5 | ..... 7,810,867 | ..... 247.39 | ..... | .....401,131 | ..... | .....254,056 | ..... | .....717,043 | ..... | ..... | ..... (147,418) | ..... | .....43,795 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSU ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 01/05/2026 | .....5 | .....5,433,709 | ..... 247.57 | ..... | .....273,985 | ..... | .....174,048 | ..... | .....495,764 | ..... | ..... | ..... (100,237) | ..... | .....30,566 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/05/2024 | . 01/06/2026 | .....2 | .....2,206,265 | ..... 247.57 | ..... | .....102,514 | ..... | ..... 65,060 | ..... | .....201,311 | ..... | ..... | .....(37,665) | ..... | .....12,424 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/09/2024 | . 01/07/2026 | .....4 | .....2,118,859 | ..... 247.57 | ..... | .....108,849 | ..... | ..... 69,328 | ..... | .....193,337 | ..... | ..... | .....(39,665) | ..... | .....11,945 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161VSY ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/09/2024 | . 01/08/2026 | .....7 | .....4,670,623 | ..... 251.7 | ..... | .....223,589 | ..... | .....142,790 | ..... | .....373,274 | ..... | ..... | .....(80,942) | ..... | .....26,359 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/10/2024 | . 01/09/2026 | .....6 | .....6,924,931 | ..... 252.01 | ..... | .....336,474 | ..... | .....215,545 | ..... | .....548,146 | ..... | ..... | ..... (121,433) | ..... | .....39,123 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 02/06/2024 | . 01/09/2026 | .....7 | .....8,281,122 | ..... 253.58 | ..... | .....385,178 | ..... | .....247,031 | ..... | .....622,338 | ..... | ..... | ..... (138,803) | ..... | .....46,785 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/11/2024 | . 01/09/2026 | .....5 | .....4,912,127 | ..... 253.88 | ..... | .....226,856 | ..... | .....145,899 | ..... | .....365,477 | ..... | ..... | .....(81,544) | ..... | .....27,751 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/12/2024 | . 01/15/2026 | .....1 | ..... 635,955 | ..... 254 | ..... | ..... 29,254 | ..... | ..... 18,901 | ..... | ..... 47,111 | ..... | ..... | .....(10,442) | ..... | ..... 3,616 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/12/2024 | . 01/13/2026 | .....1 | .....3,543,363 | ..... 254 | ..... | .....163,349 | ..... | .....105,379 | ..... | .....262,483 | ..... | ..... | .....(58,466) | ..... | .....20,104 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WB ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/16/2024 | . 01/12/2026 | .....3 | .....5,298,886 | ..... 254 | ..... | .....241,789 | ..... | .....156,064 | ..... | .....392,210 | ..... | ..... | .....(85,998) | ..... | .....30,033 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 02/14/2024 | . 01/14/2026 | .....2 | .....2,154,963 | ..... 254 | ..... | .....100,423 | ..... | ..... 65,041 | ..... | .....159,678 | ..... | ..... | .....(35,667) | ..... | .....12,240 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/17/2024 | . 01/16/2026 | .....6 | ..... 10,255,964 | ..... 253.85 | ..... | .....467,213 | ..... | .....303,351 | ..... | .....764,765 | ..... | ..... | ..... (164,245) | ..... | .....58,375 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/18/2024 | . 01/16/2026 | .....5 | ..... 11,486,668 | ..... 252.35 | ..... | .....567,740 | ..... | .....369,347 | ..... | ..... 900,017 | ..... | ..... | ..... (199,251) | ..... | .....65,380 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/22/2024 | . 01/16/2026 | .....6 | ..... 7,471,183 | ..... 254.78 | ..... | .....363,112 | ..... | .....236,748 | ..... | .....540,065 | ..... | ..... | ..... (127,018) | ..... | .....42,525 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/19/2024 | . 01/20/2026 | .....1 | ..... 1,637,119 | ..... 257.86 | ..... | ..... 73,834 | ..... | ..... 48,276 | ..... | .....106,262 | ..... | ..... | .....(25,721) | ..... | ..... 9,358 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161WM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 01/23/2024 | . 01/16/2026 | .....4 | .....3,604,099 | ..... 257.86 | ..... | .....163,251 | ..... | .....106,519 | ..... | .....237,790 | ..... | ..... | ..... (57,000) | ..... | .....20,514 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161W5N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/19/2024 | .01/21/2026 | .....2 | .....1,428,093 | ..... 257.86 | ..... | .....64,690 | ..... | .....42,341 | ..... | .....92,698 | ..... | ..... | .....(22,479) | ..... | .....8,171 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W5P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/05/2024 | .01/22/2026 | .....7 | .....8,327,356 | .....257.9 | ..... | .....384,957 | ..... | .....253,040 | ..... | .....539,963 | ..... | ..... | ..... (132,121) | ..... | .....47,698 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W5R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/25/2024 | .01/23/2026 | .....6 | ..... 6,875,287 | ..... 258.65 | ..... | .....315,492 | ..... | ..... 207,818 | ..... | .....435,295 | ..... | ..... | ..... (107,910) | ..... | .....39,422 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W5T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/24/2024 | .01/23/2026 | .....6 | .....5,499,874 | ..... 259.24 | ..... | .....246,494 | ..... | .....162,797 | ..... | .....341,127 | ..... | ..... | .....(84,042) | ..... | .....31,535 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W5V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/26/2024 | .01/23/2026 | .....5 | .....7,312,709 | .....259.3 | ..... | .....322,669 | ..... | .....213,439 | ..... | .....452,616 | ..... | ..... | ..... (109,923) | ..... | .....41,930 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161W5Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/29/2024 | .01/26/2026 | .....6 | .....8,377,322 | ..... 258.03 | ..... | .....396,612 | ..... | .....263,306 | ..... | .....541,170 | ..... | ..... | ..... (133,703) | ..... | .....48,184 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X50 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/06/2024 | .01/27/2026 | .....2 | .....1,358,241 | ..... 258.03 | ..... | .....61,881 | ..... | .....41,155 | ..... | .....87,790 | ..... | ..... | .....(20,844) | ..... | ..... 7,820 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X51 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/26/2024 | .01/28/2026 | .....1 | .....1,986,322 | ..... 258.03 | ..... | .....90,576 | ..... | .....60,136 | ..... | .....128,370 | ..... | ..... | .....(30,645) | ..... | .....11,448 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X53 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/01/2024 | .01/29/2026 | .....6 | .....7,372,916 | ..... 260.28 | ..... | .....315,618 | ..... | .....210,409 | ..... | .....441,074 | ..... | ..... | ..... (105,360) | ..... | .....42,538 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X55 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/01/2024 | .01/30/2026 | .....4 | .....9,580,735 | ..... 258.6 | ..... | .....395,145 | ..... | .....263,867 | ..... | .....609,197 | ..... | ..... | ..... (131,512) | ..... | .....55,333 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X57 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .01/31/2024 | .01/30/2026 | .....6 | .....7,125,182 | ..... 253.62 | ..... | .....350,390 | ..... | .....234,589 | ..... | .....535,711 | ..... | ..... | ..... (116,333) | ..... | .....41,151 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X59 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/01/2024 | .01/30/2026 | .....4 | ..... 6,380,616 | ..... 256.09 | ..... | .....307,025 | ..... | .....206,089 | ..... | .....441,892 | ..... | ..... | ..... (101,564) | ..... | .....36,851 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/02/2024 | .02/04/2026 | .....2 | .....1,202,751 | ..... 259.09 | ..... | ..... 54,811 | ..... | ..... 36,929 | ..... | ..... 75,189 | ..... | ..... | .....(17,998) | ..... | ..... 6,982 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/16/2024 | .02/02/2026 | .....5 | ..... 7,280,160 | ..... 259.09 | ..... | .....330,069 | ..... | .....222,335 | ..... | .....454,864 | ..... | ..... | ..... (108,006) | ..... | .....42,176 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/06/2024 | .02/03/2026 | .....2 | .....2,340,804 | ..... 259.09 | ..... | .....106,503 | ..... | ..... 71,713 | ..... | .....146,283 | ..... | ..... | .....(35,009) | ..... | .....13,575 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/05/2024 | .02/05/2026 | .....7 | ..... 10,242,863 | ..... 258.79 | ..... | .....469,609 | ..... | .....317,556 | ..... | .....647,231 | ..... | ..... | ..... (152,313) | ..... | .....59,521 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/08/2024 | .02/06/2026 | .....4 | .....7,121,832 | ..... 258.33 | ..... | .....341,851 | ..... | .....231,495 | ..... | .....457,922 | ..... | ..... | ..... (110,558) | ..... | .....41,427 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/15/2024 | .02/06/2026 | .....7 | .....9,342,558 | ..... 260.44 | ..... | .....431,715 | ..... | .....293,755 | ..... | .....558,600 | ..... | ..... | ..... (138,731) | ..... | .....54,344 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/06/2026 | .....7 | .....8,872,515 | ..... 260.74 | ..... | .....424,758 | ..... | .....289,280 | ..... | .....524,993 | ..... | ..... | ..... (136,405) | ..... | .....51,610 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/10/2026 | .....1 | ..... 1,633,781 | ..... 263.62 | ..... | ..... 73,030 | ..... | ..... 49,857 | ..... | ..... 87,347 | ..... | ..... | .....(23,346) | ..... | ..... 9,542 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/12/2024 | .02/09/2026 | .....3 | .....5,485,088 | ..... 263.62 | ..... | .....234,687 | ..... | .....160,273 | ..... | .....293,217 | ..... | ..... | ..... (74,707) | ..... | .....32,003 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/09/2024 | .02/11/2026 | .....1 | .....2,511,862 | ..... 263.62 | ..... | .....112,783 | ..... | ..... 77,045 | ..... | .....134,259 | ..... | ..... | .....(36,004) | ..... | .....14,685 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/05/2024 | .02/12/2026 | .....9 | .....9,867,212 | ..... 261.62 | ..... | .....387,626 | ..... | .....265,990 | ..... | .....566,327 | ..... | ..... | ..... (121,854) | ..... | .....57,743 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/13/2024 | .02/13/2026 | .....4 | .....6,453,777 | ..... 256.09 | ..... | .....311,757 | ..... | .....214,368 | ..... | .....448,401 | ..... | ..... | .....(97,740) | ..... | .....37,806 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161X5Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/21/2024 | .02/13/2026 | .....5 | .....8,581,949 | ..... 258.18 | ..... | .....391,174 | ..... | .....269,683 | ..... | .....555,809 | ..... | ..... | ..... (122,358) | ..... | .....50,272 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y51 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/15/2024 | .02/13/2026 | .....4 | .....5,374,337 | ..... 258.52 | ..... | .....239,599 | ..... | ..... 165,681 | ..... | .....344,073 | ..... | ..... | .....(74,715) | ..... | .....31,482 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y55 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/16/2024 | .02/17/2026 | .....2 | .....3,582,604 | ..... 256.75 | ..... | .....164,383 | ..... | .....113,976 | ..... | .....243,055 | ..... | ..... | .....(50,958) | ..... | .....21,070 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y56 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/22/2024 | .02/13/2026 | .....3 | .....8,059,739 | ..... 256.75 | ..... | .....360,746 | ..... | .....249,761 | ..... | .....547,754 | ..... | ..... | ..... (111,465) | ..... | .....47,213 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Y57 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/21/2024 | .02/19/2026 | .....4 | ..... 7,067,514 | ..... 256.75 | ..... | .....310,726 | ..... | .....216,004 | ..... | .....480,056 | ..... | ..... | .....(94,995) | ..... | .....41,648 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161YS8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/16/2024 | .02/18/2026 | .....1 | .....1,838,452 | ..... 256.75 | ..... | .....84,385 | ..... | .....58,536 | ..... | .....124,809 | ..... | ..... | .....(26,133) | ..... | .....10,823 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/21/2024 | .02/20/2026 | .....6 | .....7,270,962 | ..... 255.04 | ..... | .....341,709 | ..... | .....238,121 | ..... | .....523,276 | ..... | ..... | ..... (103,887) | ..... | .....42,889 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/22/2024 | .02/20/2026 | .....5 | ..... 6,013,819 | ..... 254.45 | ..... | .....321,481 | ..... | .....224,729 | ..... | .....441,269 | ..... | ..... | .....(97,445) | ..... | .....35,474 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/23/2024 | .02/20/2026 | .....3 | .....5,278,453 | ..... 260.59 | ..... | .....237,685 | ..... | .....166,356 | ..... | .....315,086 | ..... | ..... | ..... (71,869) | ..... | .....31,136 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/23/2024 | .02/24/2026 | .....1 | .....1,241,272 | ..... 260.05 | ..... | .....56,354 | ..... | ..... 39,556 | ..... | .....75,384 | ..... | ..... | .....(16,937) | ..... | ..... 7,351 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSJ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/23/2024 | .02/23/2026 | .....4 | .....5,525,363 | ..... 260.05 | ..... | .....251,251 | ..... | .....176,425 | ..... | .....335,642 | ..... | ..... | .....(75,218) | ..... | .....32,688 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSK ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/08/2024 | .02/25/2026 | .....2 | .....3,267,440 | ..... 260.05 | ..... | .....148,355 | ..... | .....104,368 | ..... | .....198,537 | ..... | ..... | .....(44,349) | ..... | .....19,368 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/27/2024 | .02/26/2026 | .....5 | .....8,982,486 | ..... 259.91 | ..... | .....411,890 | ..... | .....290,324 | ..... | .....547,969 | ..... | ..... | ..... (121,834) | ..... | .....53,297 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSO ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/25/2024 | .02/27/2026 | .....6 | .....5,027,939 | ..... 260.22 | ..... | .....227,372 | ..... | ..... 160,740 | ..... | .....303,920 | ..... | ..... | ..... (66,856) | ..... | .....29,862 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSQ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .02/29/2024 | .02/27/2026 | .....5 | .....4,517,638 | ..... 259.25 | ..... | ..... 217,881 | ..... | .....154,476 | ..... | .....282,275 | ..... | ..... | ..... (63,876) | ..... | .....26,831 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSS ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/04/2024 | .02/27/2026 | .....4 | .....6,435,358 | ..... 261.36 | ..... | .....319,834 | ..... | .....227,081 | ..... | .....374,036 | ..... | ..... | .....(93,536) | ..... | .....38,221 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSV ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/07/2024 | .03/02/2026 | .....2 | ..... 1,962,761 | ..... 265.01 | ..... | .....86,812 | ..... | .....61,749 | ..... | ..... 100,191 | ..... | ..... | .....(25,282) | ..... | .....11,691 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSW ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/01/2024 | .02/27/2026 | .....5 | ..... 6,560,682 | ..... 265.01 | ..... | .....281,482 | ..... | .....200,196 | ..... | .....335,463 | ..... | ..... | .....(81,694) | ..... | .....38,965 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSX ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/01/2024 | .03/03/2026 | .....2 | .....2,332,162 | ..... 265.01 | ..... | .....101,979 | ..... | ..... 72,762 | ..... | ..... 119,106 | ..... | ..... | .....(29,465) | ..... | ..... 13,905 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161YSZ ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/06/2024 | .03/04/2026 | .....4 | ..... 7,366,137 | ..... 263.69 | ..... | .....294,039 | ..... | .....209,905 | ..... | .....394,654 | ..... | ..... | .....(84,313) | ..... | .....43,961 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/22/2024 | .03/05/2026 | .....7 | ..... 6,860,873 | ..... 258.19 | ..... | .....336,416 | ..... | .....241,069 | ..... | .....444,548 | ..... | ..... | .....(95,739) | ..... | .....40,985 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/07/2024 | .03/06/2026 | .....8 | .....4,531,980 | ..... 259.61 | ..... | .....218,980 | ..... | .....157,456 | ..... | .....280,152 | ..... | ..... | .....(61,922) | ..... | .....27,099 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/11/2024 | .03/06/2026 | .....5 | .....5,573,096 | ..... 262.7 | ..... | .....243,674 | ..... | .....175,314 | ..... | .....309,813 | ..... | ..... | .....(68,946) | ..... | .....33,324 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/08/2024 | .03/09/2026 | .....2 | .....3,316,836 | ..... 259.66 | ..... | .....152,504 | ..... | .....109,938 | ..... | .....204,580 | ..... | ..... | .....(42,940) | ..... | .....19,890 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/08/2024 | .03/10/2026 | .....1 | .....2,044,385 | ..... 259.66 | ..... | .....93,837 | ..... | .....67,671 | ..... | .....126,163 | ..... | ..... | .....(26,408) | ..... | .....12,271 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSA ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/08/2024 | .03/06/2026 | .....5 | .....4,235,263 | ..... 259.66 | ..... | .....194,373 | ..... | .....140,038 | ..... | .....261,366 | ..... | ..... | .....(54,635) | ..... | .....25,324 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSC ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/11/2024 | .03/11/2026 | .....4 | .....7,099,241 | ..... 258.86 | ..... | .....346,714 | ..... | .....250,836 | ..... | .....450,100 | ..... | ..... | .....(96,097) | ..... | .....42,652 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSE ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/18/2024 | .03/12/2026 | .....7 | .....4,321,305 | ..... 261.51 | ..... | .....188,329 | ..... | ..... 136,788 | ..... | .....250,555 | ..... | ..... | .....(51,691) | ..... | .....25,987 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSG ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/13/2024 | .03/13/2026 | .....4 | .....5,971,825 | ..... 259.93 | ..... | .....269,379 | ..... | .....195,852 | ..... | .....366,158 | ..... | ..... | .....(73,989) | ..... | .....35,947 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSI ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/21/2024 | .03/13/2026 | .....4 | .....7,239,145 | ..... 259.32 | ..... | .....320,840 | ..... | .....233,896 | ..... | .....453,094 | ..... | ..... | ..... (87,746) | ..... | .....43,575 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSL ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/19/2024 | .03/13/2026 | .....4 | ..... 9,109,660 | ..... 256.92 | ..... | .....437,350 | ..... | .....319,597 | ..... | ..... 617,711 | ..... | ..... | ..... (118,461) | ..... | .....54,834 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSM ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/15/2024 | .03/16/2026 | .....1 | .....1,726,450 | ..... 256.92 | ..... | .....79,071 | ..... | ..... 57,754 | ..... | .....116,922 | ..... | ..... | .....(21,526) | ..... | ..... 10,422 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSN ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/19/2024 | .03/17/2026 | .....2 | .....1,472,506 | ..... 256.92 | ..... | .....67,877 | ..... | ..... 49,610 | ..... | ..... 99,697 | ..... | ..... | .....(18,439) | ..... | ..... 8,897 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161ZSP ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/18/2024 | .03/18/2026 | .....8 | ..... 10,298,125 | ..... 259.16 | ..... | .....470,911 | ..... | .....346,155 | ..... | .....648,493 | ..... | ..... | ..... (125,098) | ..... | .....62,281 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC161Z$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/19/2024 | .03/19/2026 | .....3 | .....4,991,645 | ..... 259.53 | ..... | .....243,637 | ..... | .....179,021 | ..... | .....310,673 | ..... | ..... | .....(64,824) | ..... | .....30,216 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/21/2024 | .03/20/2026 | .....5 | .....3,704,759 | ..... 261.83 | ..... | .....170,520 | ..... | .....125,726 | ..... | .....213,678 | ..... | ..... | .....(45,117) | ..... | .....22,447 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/22/2024 | .03/20/2026 | .....5 | .....7,437,554 | ..... 262.57 | ..... | .....330,586 | ..... | .....244,627 | ..... | .....418,227 | ..... | ..... | .....(86,795) | ..... | .....45,065 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/22/2024 | .03/20/2026 | .....3 | .....8,364,728 | ..... 262.73 | ..... | .....378,550 | ..... | .....279,905 | ..... | ..... 467,787 | ..... | ..... | .....(99,352) | ..... | .....50,682 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC161Z$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/22/2024 | .03/23/2026 | .....1 | .....3,202,332 | ..... 262.73 | ..... | .....145,386 | ..... | .....107,590 | ..... | .....178,649 | ..... | ..... | ..... (38,186) | ..... | .....19,457 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/22/2024 | .03/24/2026 | .....1 | .....2,723,678 | ..... 262.73 | ..... | .....123,927 | ..... | .....91,754 | ..... | .....152,341 | ..... | ..... | .....(32,506) | ..... | .....16,564 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/28/2024 | .03/25/2026 | .....7 | ..... 11,715,149 | ..... 261.84 | ..... | .....518,221 | ..... | .....385,026 | ..... | .....675,746 | ..... | ..... | ..... (133,556) | ..... | .....71,313 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/28/2024 | .03/26/2026 | .....5 | .....4,389,486 | ..... 260.6 | ..... | .....204,867 | ..... | .....152,524 | ..... | .....263,580 | ..... | ..... | .....(52,531) | ..... | .....26,745 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/01/2024 | .03/27/2026 | .....5 | .....5,403,204 | ..... 261.61 | ..... | .....243,178 | ..... | ..... 181,756 | ..... | .....314,334 | ..... | ..... | ..... (61,881) | ..... | .....32,951 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/02/2024 | .03/27/2026 | .....3 | ..... 14,476,220 | ..... 261.08 | ..... | .....664,048 | ..... | .....497,054 | ..... | .....857,366 | ..... | ..... | ..... (168,210) | ..... | .....88,283 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/28/2024 | .03/30/2026 | .....1 | .....2,326,196 | ..... 261.08 | ..... | ..... 106,307 | ..... | .....79,584 | ..... | .....137,465 | ..... | ..... | .....(27,012) | ..... | ..... 14,225 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .03/28/2024 | .03/31/2026 | .....1 | .....3,507,004 | ..... 261.08 | ..... | .....160,972 | ..... | .....120,563 | ..... | .....207,449 | ..... | ..... | .....(40,847) | ..... | .....21,466 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/24/2024 | .04/22/2026 | .....4 | .....6,233,499 | ..... 247.67 | ..... | .....299,867 | ..... | .....234,245 | ..... | .....567,165 | ..... | ..... | .....(65,875) | ..... | .....38,915 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/07/2024 | .06/05/2026 | .....4 | .....4,851,632 | ..... 263.05 | ..... | .....218,980 | ..... | .....184,500 | ..... | .....275,171 | ..... | ..... | .....(34,930) | ..... | .....31,437 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/23/2024 | .04/17/2026 | .....5 | .....6,223,822 | ..... 249.99 | ..... | .....270,524 | ..... | .....210,247 | ..... | .....528,312 | ..... | ..... | .....(60,989) | ..... | .....38,683 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/08/2024 | .04/08/2026 | .....5 | .....7,713,473 | ..... 257.51 | ..... | .....352,103 | ..... | .....268,457 | ..... | .....515,324 | ..... | ..... | .....(83,914) | ..... | .....47,558 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/24/2024 | .06/01/2026 | .....4 | ..... 3,388,777 | ..... 258.94 | ..... | .....157,014 | ..... | .....131,575 | ..... | .....218,368 | ..... | ..... | .....(25,906) | ..... | .....21,886 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/12/2024 | .06/11/2026 | .....4 | .....4,089,038 | .....265.4 | ..... | .....200,275 | ..... | .....170,458 | ..... | .....215,034 | ..... | ..... | .....(30,131) | ..... | .....26,625 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/10/2024 | .04/10/2026 | .....3 | .....3,599,867 | ..... 256.71 | ..... | .....174,303 | ..... | .....133,592 | ..... | .....246,806 | ..... | ..... | .....(41,140) | ..... | .....22,235 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/15/2024 | .05/08/2026 | .....4 | .....4,871,642 | ..... 254.59 | ..... | .....224,682 | ..... | .....181,382 | ..... | .....359,304 | ..... | ..... | .....(43,768) | ..... | .....30,837 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/05/2024 | .04/07/2026 | .....1 | .....2,047,775 | ..... 257.67 | ..... | .....93,788 | ..... | .....71,243 | ..... | .....135,946 | ..... | ..... | .....(22,806) | ..... | .....12,614 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .08/09/2024 | .06/17/2026 | .....4 | .....8,040,215 | ..... 271.49 | ..... | .....353,620 | ..... | .....303,985 | ..... | .....344,582 | ..... | ..... | .....(50,426) | ..... | .....52,605 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/03/2024 | .05/01/2026 | .....3 | .....4,253,551 | ..... 248.21 | ..... | .....201,424 | ..... | .....160,095 | ..... | .....381,243 | ..... | ..... | ..... (41,788) | ..... | .....26,763 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/29/2024 | .04/24/2026 | .....4 | .....5,712,073 | ..... 251.93 | ..... | .....258,410 | ..... | .....203,578 | ..... | .....457,519 | ..... | ..... | .....(55,454) | ..... | .....35,722 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/19/2024 | .04/17/2026 | .....4 | .....5,015,494 | .....245.9 | ..... | .....237,437 | ..... | .....184,789 | ..... | .....481,175 | ..... | ..... | .....(53,147) | ..... | .....31,173 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/28/2024 | .05/28/2026 | .....5 | .....7,419,423 | ..... 262.56 | ..... | .....320,422 | ..... | .....266,332 | ..... | .....426,136 | ..... | ..... | .....(54,429) | ..... | .....47,761 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/07/2024 | .06/08/2026 | .....1 | .....3,461,927 | ..... 262.64 | ..... | .....156,133 | ..... | .....132,079 | ..... | .....198,723 | ..... | ..... | .....(24,563) | ..... | .....22,487 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/08/2024 | .05/01/2026 | .....4 | .....4,826,139 | ..... 249.97 | ..... | .....226,858 | ..... | ..... 180,668 | ..... | .....410,337 | ..... | ..... | .....(46,842) | ..... | .....30,366 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/17/2024 | .04/16/2026 | .....3 | .....3,409,474 | ..... 253.34 | ..... | .....149,364 | ..... | .....115,403 | ..... | .....260,471 | ..... | ..... | .....(34,085) | ..... | .....21,172 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2614$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/12/2024 | . 06/12/2026 | .....6 | .....5,268,466 | ..... 269.06 | ..... | .....232,467 | ..... | .....198,654 | ..... | .....245,615 | ..... | ..... | .....(34,291) | ..... | .....34,332 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/18/2024 | . 06/18/2026 | .....5 | .....6,241,690 | ..... 271.5 | ..... | .....271,991 | ..... | .....234,528 | ..... | .....268,269 | ..... | ..... | .....(38,169) | ..... | .....40,871 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/23/2024 | . 05/20/2026 | .....4 | .....6,358,594 | ..... 261.6 | ..... | .....281,364 | ..... | .....230,631 | ..... | .....375,319 | ..... | ..... | .....(50,996) | ..... | .....40,660 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/07/2024 | . 06/09/2026 | .....2 | .....2,495,954 | ..... 262.64 | ..... | .....113,097 | ..... | ..... 95,705 | ..... | .....143,616 | ..... | ..... | .....(17,752) | ..... | .....16,226 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/10/2024 | . 06/05/2026 | .....2 | .....5,603,352 | ..... 262.64 | ..... | .....255,944 | ..... | .....216,405 | ..... | .....322,075 | ..... | ..... | .....(40,267) | ..... | .....36,308 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/04/2024 | . 06/04/2026 | .....4 | .....3,888,024 | ..... 260.06 | ..... | .....185,735 | ..... | .....156,059 | ..... | .....242,760 | ..... | ..... | .....(29,872) | ..... | .....25,173 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/31/2024 | . 05/21/2026 | .....5 | .....4,707,524 | ..... 261.86 | ..... | ..... 206,170 | ..... | .....169,410 | ..... | ..... 280,061 | ..... | ..... | .....(37,035) | ..... | .....30,128 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/12/2024 | . 06/05/2026 | .....4 | .....5,493,679 | ..... 262.93 | ..... | .....248,416 | ..... | .....209,852 | ..... | .....312,806 | ..... | ..... | .....(39,340) | ..... | .....35,597 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/20/2024 | . 06/18/2026 | .....3 | ..... 6,518,665 | ..... 270.42 | ..... | .....285,800 | ..... | .....246,915 | ..... | .....290,731 | ..... | ..... | .....(39,824) | ..... | .....42,684 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/28/2024 | . 05/22/2026 | .....5 | ..... 10,461,889 | ..... 262.25 | ..... | .....465,610 | ..... | .....385,349 | ..... | ..... 606,626 | ..... | ..... | .....(81,924) | ..... | .....67,011 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/27/2024 | . 06/25/2026 | .....3 | .....2,940,830 | ..... 269.29 | ..... | .....133,596 | ..... | ..... 116,110 | ..... | .....136,242 | ..... | ..... | .....(17,653) | ..... | ..... 19,364 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/14/2024 | . 06/12/2026 | .....3 | ..... 7,271,074 | ..... 270.44 | ..... | .....324,557 | ..... | .....277,722 | ..... | .....323,388 | ..... | ..... | ..... (47,807) | ..... | .....47,382 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/04/2024 | . 05/29/2026 | .....4 | ..... 5,618,091 | ..... 258.94 | ..... | .....259,151 | ..... | .....216,698 | ..... | .....362,911 | ..... | ..... | .....(43,072) | ..... | .....36,195 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/05/2024 | . 06/03/2026 | .....3 | .....7,914,765 | ..... 259.59 | ..... | .....365,425 | ..... | .....306,565 | ..... | .....502,326 | ..... | ..... | .....(59,200) | ..... | .....51,201 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/17/2024 | . 05/15/2026 | .....4 | .....4,449,956 | ..... 260.36 | ..... | .....200,295 | ..... | .....163,652 | ..... | .....276,752 | ..... | ..... | .....(37,091) | ..... | .....28,336 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/11/2024 | . 06/10/2026 | .....4 | .....7,520,755 | ..... 263.45 | ..... | ..... 361,006 | ..... | .....306,387 | ..... | .....421,173 | ..... | ..... | .....(54,985) | ..... | .....48,930 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/22/2024 | . 05/22/2026 | .....3 | .....4,602,954 | ..... 261.74 | ..... | .....199,874 | ..... | .....164,733 | ..... | .....271,384 | ..... | ..... | .....(35,726) | ..... | .....29,483 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/16/2024 | . 05/15/2026 | .....6 | .....9,079,307 | ..... 260.54 | ..... | .....402,316 | ..... | .....328,730 | ..... | .....554,551 | ..... | ..... | ..... (74,617) | ..... | .....57,815 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/29/2024 | . 05/26/2026 | .....3 | .....3,838,795 | ..... 262.25 | ..... | .....169,656 | ..... | .....140,550 | ..... | .....222,467 | ..... | ..... | .....(29,766) | ..... | .....24,670 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/24/2024 | . 06/18/2026 | .....3 | ..... 7,240,711 | ..... 269.73 | ..... | .....318,330 | ..... | .....275,331 | ..... | .....330,590 | ..... | ..... | .....(43,837) | ..... | .....47,412 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/28/2024 | . 06/26/2026 | .....4 | ..... 8,731,757 | ..... 268.9 | ..... | .....405,848 | ..... | .....355,108 | ..... | .....411,573 | ..... | ..... | ..... (51,876) | ..... | .....57,540 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/28/2024 | . 06/26/2026 | .....5 | .....6,113,449 | .....269.9 | ..... | .....276,731 | ..... | .....241,317 | ..... | .....278,653 | ..... | ..... | .....(36,073) | ..... | .....40,286 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/25/2024 | . 04/02/2026 | .....4 | .....2,993,938 | ..... 255.86 | ..... | .....136,292 | ..... | .....103,470 | ..... | .....210,932 | ..... | ..... | .....(33,194) | ..... | ..... 18,359 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/01/2024 | . 04/01/2026 | .....4 | .....5,019,915 | ..... 261.42 | ..... | .....215,024 | ..... | ..... 161,746 | ..... | .....293,748 | ..... | ..... | .....(53,436) | ..... | .....30,755 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/25/2024 | . 04/23/2026 | .....2 | .....3,718,034 | ..... 250.21 | ..... | .....169,455 | ..... | .....132,860 | ..... | .....313,337 | ..... | ..... | .....(36,882) | ..... | .....23,231 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/12/2024 | . 04/13/2026 | .....2 | .....1,963,847 | ..... 256.46 | ..... | .....87,828 | ..... | .....67,608 | ..... | .....135,709 | ..... | ..... | .....(20,461) | ..... | .....12,163 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/19/2024 | . 04/17/2026 | .....4 | .....5,973,232 | ..... 251.06 | ..... | .....266,295 | ..... | ..... 206,760 | ..... | .....490,678 | ..... | ..... | ..... (60,102) | ..... | .....37,126 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/25/2024 | . 04/24/2026 | .....5 | ..... 7,777,905 | ..... 249.64 | ..... | .....375,521 | ..... | .....295,980 | ..... | ..... 668,011 | ..... | ..... | ..... (80,477) | ..... | .....48,641 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/15/2024 | . 04/15/2026 | .....4 | .....5,479,886 | .....253.3 | ..... | .....248,957 | ..... | .....192,082 | ..... | .....419,364 | ..... | ..... | .....(57,073) | ..... | .....33,999 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2610$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/09/2024 | .04/02/2026 | .....3 | .....6,458,728 | ..... 257.67 | ..... | .....297,964 | ..... | .....225,998 | ..... | .....429,021 | ..... | ..... | .....(72,503) | ..... | .....39,606 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/26/2024 | .04/27/2026 | .....1 | .....1,918,235 | ..... 251.93 | ..... | .....86,512 | ..... | .....68,187 | ..... | .....153,303 | ..... | ..... | ..... (18,581) | ..... | .....12,028 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/15/2024 | .04/10/2026 | .....4 | .....6,544,223 | ..... 256.46 | ..... | .....285,954 | ..... | .....219,766 | ..... | .....452,312 | ..... | ..... | .....(66,743) | ..... | .....40,421 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/01/2024 | .04/29/2026 | .....6 | ..... 7,851,481 | ..... 252.36 | ..... | .....330,361 | ..... | .....261,417 | ..... | .....619,355 | ..... | ..... | .....(69,247) | ..... | .....49,316 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/09/2024 | .05/07/2026 | .....4 | .....3,875,153 | ..... 253.75 | ..... | .....174,654 | ..... | .....140,085 | ..... | .....293,562 | ..... | ..... | .....(34,771) | ..... | .....24,509 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/17/2024 | .05/13/2026 | .....4 | .....9,497,904 | ..... 255.08 | ..... | .....455,787 | ..... | .....369,256 | ..... | .....689,705 | ..... | ..... | .....(86,931) | ..... | .....60,378 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/16/2024 | .05/15/2026 | .....5 | .....4,522,831 | ..... 260.89 | ..... | .....196,328 | ..... | .....159,853 | ..... | .....273,121 | ..... | ..... | .....(36,909) | ..... | .....28,800 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/31/2024 | .05/29/2026 | .....3 | .....4,141,053 | ..... 259.22 | ..... | .....187,428 | ..... | .....156,530 | ..... | .....265,121 | ..... | ..... | .....(31,462) | ..... | .....26,679 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/24/2024 | .05/22/2026 | .....4 | .....5,933,039 | ..... 260.77 | ..... | ..... 268,806 | ..... | .....222,171 | ..... | ..... 361,018 | ..... | ..... | ..... (47,770) | ..... | .....38,003 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/31/2024 | .05/29/2026 | .....3 | .....3,345,947 | ..... 261.57 | ..... | .....143,325 | ..... | .....119,434 | ..... | ..... 198,606 | ..... | ..... | .....(24,228) | ..... | .....21,557 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/14/2024 | .05/08/2026 | .....5 | .....4,435,143 | ..... 253.67 | ..... | .....202,878 | ..... | .....163,234 | ..... | .....336,619 | ..... | ..... | .....(40,032) | ..... | .....28,074 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/31/2024 | .06/02/2026 | .....1 | .....1,794,158 | ..... 258.94 | ..... | .....81,275 | ..... | .....67,990 | ..... | ..... 115,861 | ..... | ..... | .....(13,546) | ..... | .....11,597 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/07/2024 | .05/06/2026 | .....4 | .....6,825,015 | ..... 253.79 | ..... | .....309,792 | ..... | .....248,245 | ..... | .....515,927 | ..... | ..... | ..... (61,803) | ..... | .....43,128 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/21/2024 | .06/12/2026 | .....4 | .....6,022,121 | ..... 269.84 | ..... | .....265,895 | ..... | .....227,210 | ..... | .....273,399 | ..... | ..... | .....(39,539) | ..... | .....39,244 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/14/2024 | .06/16/2026 | .....2 | .....4,788,523 | ..... 270.44 | ..... | .....209,204 | ..... | ..... 179,078 | ..... | .....212,675 | ..... | ..... | ..... (30,807) | ..... | .....31,305 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .07/05/2024 | .06/26/2026 | .....6 | ..... 7,621,015 | ..... 270.39 | ..... | .....343,848 | ..... | .....301,163 | ..... | .....341,690 | ..... | ..... | .....(43,812) | ..... | .....50,220 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/10/2024 | .04/02/2026 | .....5 | .....3,818,490 | ..... 258.84 | ..... | .....165,287 | ..... | .....125,001 | ..... | .....244,064 | ..... | ..... | ..... (40,601) | ..... | .....23,415 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/03/2024 | .04/02/2026 | .....4 | .....3,894,728 | .....258.4 | ..... | .....178,554 | ..... | .....134,601 | ..... | .....252,574 | ..... | ..... | .....(44,118) | ..... | .....23,883 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/24/2024 | .04/24/2026 | .....3 | .....3,473,885 | ..... 250.72 | ..... | .....156,034 | ..... | .....122,371 | ..... | .....288,751 | ..... | ..... | .....(33,913) | ..... | .....21,725 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/05/2024 | .04/06/2026 | .....1 | .....1,738,599 | ..... 257.67 | ..... | .....79,628 | ..... | .....60,460 | ..... | .....115,368 | ..... | ..... | .....(19,390) | ..... | .....10,700 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/12/2024 | .04/10/2026 | .....3 | ..... 3,872,887 | ..... 259.45 | ..... | .....167,903 | ..... | .....128,855 | ..... | .....242,743 | ..... | ..... | .....(39,516) | ..... | .....23,921 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/03/2024 | .05/01/2026 | .....5 | .....6,210,931 | ..... 252.56 | ..... | .....289,688 | ..... | .....231,140 | ..... | .....487,928 | ..... | ..... | .....(59,065) | ..... | .....39,079 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/15/2024 | .05/14/2026 | .....3 | .....5,056,300 | ..... 257.44 | ..... | .....243,680 | ..... | .....197,751 | ..... | .....341,045 | ..... | ..... | ..... (46,177) | ..... | .....32,170 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2610$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/09/2024 | .04/09/2026 | .....2 | .....2,675,995 | ..... 258.08 | ..... | .....119,095 | ..... | ..... 90,864 | ..... | .....175,522 | ..... | ..... | .....(28,317) | ..... | .....16,514 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/30/2024 | .04/30/2026 | .....4 | .....3,955,757 | ..... 249.32 | ..... | ..... 177,702 | ..... | .....140,899 | ..... | .....342,957 | ..... | ..... | .....(37,015) | ..... | .....24,868 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .04/19/2024 | .04/21/2026 | .....1 | ..... 1,821,169 | .....245.9 | ..... | .....83,227 | ..... | ..... 64,821 | ..... | .....174,563 | ..... | ..... | ..... (18,647) | ..... | .....11,359 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .06/25/2024 | .06/24/2026 | .....5 | .....7,847,834 | ..... 265.98 | ..... | .....381,149 | ..... | .....330,762 | ..... | .....407,134 | ..... | ..... | ..... (50,801) | ..... | .....51,634 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2613$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/24/2024 | .05/27/2026 | .....1 | .....2,464,713 | ..... 262.25 | ..... | ..... 109,187 | ..... | ..... 90,439 | ..... | .....142,805 | ..... | ..... | .....(19,216) | ..... | .....15,853 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | .05/03/2024 | .05/05/2026 | .....1 | ..... 2,056,068 | ..... 252.56 | ..... | ..... 93,551 | ..... | ..... 74,661 | ..... | .....161,556 | ..... | ..... | ..... (19,170) | ..... | .....12,981 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2611$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/19/2024 | . 04/20/2026 | .....1 | ..... 3,088,056 | .....245.9 | ..... | .....140,815 | ..... | .....109,631 | ..... | .....295,851 | ..... | ..... | .....(31,592) | ..... | ..... 19,244 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/10/2024 | . 05/08/2026 | .....3 | ..... 6,070,841 | ..... 253.96 | ..... | .....275,867 | ..... | .....222,344 | ..... | .....456,629 | ..... | ..... | .....(54,342) | ..... | ..... 38,428 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/14/2024 | . 06/15/2026 | .....2 | .....4,327,793 | ..... 270.44 | ..... | .....189,298 | ..... | ..... 161,966 | ..... | .....192,221 | ..... | ..... | .....(27,956) | ..... | .....28,271 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/21/2024 | . 06/23/2026 | .....1 | .....4,155,284 | ..... 269.73 | ..... | .....185,326 | ..... | ..... 160,378 | ..... | .....192,614 | ..... | ..... | .....(25,571) | ..... | .....27,317 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/03/2024 | . 05/04/2026 | .....1 | .....2,326,316 | ..... 252.56 | ..... | .....105,847 | ..... | ..... 84,445 | ..... | .....182,679 | ..... | ..... | .....(21,720) | ..... | .....14,675 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/10/2024 | . 05/12/2026 | .....1 | .....3,364,925 | ..... 254.59 | ..... | .....151,422 | ..... | .....122,302 | ..... | .....248,077 | ..... | ..... | .....(29,581) | ..... | .....21,373 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/17/2024 | . 05/19/2026 | .....1 | .....2,730,833 | ..... 260.36 | ..... | .....120,157 | ..... | ..... 98,205 | ..... | ..... 167,872 | ..... | ..... | .....(22,324) | ..... | .....17,448 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/26/2024 | . 04/28/2026 | .....1 | .....1,927,831 | ..... 251.93 | ..... | ..... 87,138 | ..... | ..... 68,705 | ..... | .....154,247 | ..... | ..... | ..... (18,689) | ..... | .....12,098 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/17/2024 | . 05/18/2026 | .....2 | .....2,426,889 | ..... 260.36 | ..... | ..... 106,477 | ..... | ..... 87,069 | ..... | .....149,231 | ..... | ..... | .....(19,739) | ..... | ..... 15,493 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/21/2024 | . 06/22/2026 | .....1 | ..... 3,078,567 | ..... 269.73 | ..... | .....137,304 | ..... | .....118,795 | ..... | .....140,632 | ..... | ..... | ..... (18,971) | ..... | .....20,223 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/28/2024 | . 06/29/2026 | .....1 | .....5,820,627 | ..... 268.9 | ..... | .....263,674 | ..... | .....230,670 | ..... | .....273,686 | ..... | ..... | .....(33,906) | ..... | .....38,447 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 06/28/2024 | . 06/30/2026 | .....2 | .....4,293,441 | ..... 268.9 | ..... | .....195,092 | ..... | ..... 170,731 | ..... | .....201,945 | ..... | ..... | .....(25,027) | ..... | .....28,382 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2612$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 05/10/2024 | . 05/11/2026 | .....1 | .....2,640,690 | ..... 254.59 | ..... | ..... 118,567 | ..... | ..... 95,734 | ..... | .....194,515 | ..... | ..... | .....(23,194) | ..... | .....16,758 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2611$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 04/12/2024 | . 04/14/2026 | .....1 | .....1,353,060 | ..... 256.46 | ..... | ..... 61,564 | ..... | ..... 47,357 | ..... | ..... 93,606 | ..... | ..... | .....(14,382) | ..... | ..... 8,387 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/09/2024 | . 09/04/2026 | .....6 | ..... 12,455,041 | ..... 256.62 | ..... | .....602,478 | ..... | .....585,577 | ..... | ..... 881,668 | ..... | ..... | ..... (18,811) | ..... | .....86,488 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/30/2024 | . 09/25/2026 | .....3 | .....5,734,628 | ..... 269.86 | ..... | .....264,514 | ..... | .....263,342 | ..... | .....267,444 | ..... | ..... | .....(1,706) | ..... | .....40,411 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/10/2024 | . 09/10/2026 | .....3 | .....1,923,502 | ..... 259.74 | ..... | ..... 95,865 | ..... | ..... 93,463 | ..... | .....122,966 | ..... | ..... | .....(2,536) | ..... | ..... 13,414 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/08/2024 | . 08/06/2026 | .....3 | .....2,797,049 | ..... 257.81 | ..... | .....129,222 | ..... | ..... 119,780 | ..... | .....188,845 | ..... | ..... | ..... (9,622) | ..... | ..... 19,018 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/24/2024 | . 07/02/2026 | .....5 | .....8,439,644 | ..... 277.51 | ..... | ..... 370,088 | ..... | .....327,422 | ..... | .....296,051 | ..... | ..... | .....(43,586) | ..... | .....55,878 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/17/2024 | . 07/16/2026 | .....4 | .....4,877,899 | ..... 275.74 | ..... | .....194,326 | ..... | .....174,587 | ..... | .....183,172 | ..... | ..... | .....(20,014) | ..... | .....32,647 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/10/2024 | . 07/08/2026 | .....4 | .....6,445,839 | ..... 277.83 | ..... | .....283,975 | ..... | .....251,929 | ..... | .....223,532 | ..... | ..... | .....(32,348) | ..... | .....42,876 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$0 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/03/2024 | . 07/02/2026 | .....3 | .....3,875,352 | ..... 272.98 | ..... | .....183,469 | ..... | ..... 161,891 | ..... | .....159,215 | ..... | ..... | .....(22,387) | ..... | .....25,658 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$9 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/29/2024 | . 07/27/2026 | .....2 | ..... 7,119,671 | ..... 263.12 | ..... | .....328,959 | ..... | .....300,456 | ..... | .....408,297 | ..... | ..... | .....(29,689) | ..... | .....48,050 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/21/2024 | . 08/14/2026 | .....4 | .....5,858,073 | ..... 267.15 | ..... | .....271,991 | ..... | .....256,365 | ..... | .....297,377 | ..... | ..... | .....(16,432) | ..... | .....40,067 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/15/2024 | . 07/15/2026 | .....5 | .....9,651,581 | ..... 275.53 | ..... | .....431,049 | ..... | .....386,553 | ..... | .....364,870 | ..... | ..... | .....(44,965) | ..... | .....64,547 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/22/2024 | . 08/21/2026 | .....3 | ..... 7,016,069 | ..... 266.18 | ..... | .....327,365 | ..... | .....311,249 | ..... | .....367,019 | ..... | ..... | .....(17,326) | ..... | .....48,233 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/26/2024 | . 08/26/2026 | .....3 | .....6,207,094 | ..... 266.44 | ..... | .....287,145 | ..... | .....273,962 | ..... | .....320,942 | ..... | ..... | .....(13,540) | ..... | .....42,826 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/12/2024 | . 07/10/2026 | .....4 | .....5,956,055 | ..... 279.09 | ..... | .....256,065 | ..... | .....227,949 | ..... | .....197,956 | ..... | ..... | .....(28,622) | ..... | .....39,680 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/14/2024 | . 08/07/2026 | .....4 | .....8,972,734 | ..... 256.99 | ..... | .....433,068 | ..... | .....402,366 | ..... | .....622,812 | ..... | ..... | .....(31,735) | ..... | .....61,055 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2616$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/24/2024 | . 07/23/2026 | .....5 | .....4,770,652 | ..... 268.96 | ..... | .....195,564 | ..... | ..... 177,681 | ..... | .....225,757 | ..... | ..... | .....(18,202) | ..... | .....32,100 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/30/2024 | . 08/28/2026 | .....3 | ..... 7,195,670 | ..... 264.43 | ..... | .....346,159 | ..... | .....332,274 | ..... | .....398,476 | ..... | ..... | .....(15,092) | ..... | .....49,718 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/21/2024 | . 08/18/2026 | .....2 | .....4,539,049 | ..... 267.15 | ..... | .....206,193 | ..... | .....194,322 | ..... | .....229,858 | ..... | ..... | .....(12,635) | ..... | .....31,136 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$N ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/06/2024 | . 08/04/2026 | .....3 | .....5,360,982 | .....259.8 | ..... | .....250,138 | ..... | .....230,920 | ..... | .....341,227 | ..... | ..... | .....(20,133) | ..... | .....36,398 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/13/2024 | . 08/13/2026 | .....4 | .....2,768,584 | ..... 262.75 | ..... | .....132,486 | ..... | .....124,987 | ..... | ..... 160,697 | ..... | ..... | .....(7,680) | ..... | .....18,922 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/21/2024 | . 08/21/2026 | .....4 | .....5,644,775 | ..... 269.99 | ..... | .....245,678 | ..... | .....232,898 | ..... | .....261,156 | ..... | ..... | .....(13,319) | ..... | .....38,806 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/26/2024 | . 07/28/2026 | .....2 | .....5,541,825 | ..... 263.12 | ..... | .....255,665 | ..... | .....233,563 | ..... | .....317,323 | ..... | ..... | .....(23,024) | ..... | .....37,429 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/08/2024 | . 07/02/2026 | .....6 | .....9,397,729 | ..... 275.12 | ..... | .....426,683 | ..... | ..... 376,861 | ..... | .....358,526 | ..... | ..... | ..... (51,610) | ..... | .....62,221 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/25/2024 | . 07/24/2026 | .....3 | ..... 7,020,407 | ..... 263.25 | ..... | .....319,122 | ..... | .....290,231 | ..... | .....400,406 | ..... | ..... | .....(29,555) | ..... | .....47,273 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/15/2024 | . 08/07/2026 | .....6 | .....5,735,106 | ..... 259.72 | ..... | .....273,089 | ..... | .....254,925 | ..... | .....366,190 | ..... | ..... | .....(18,942) | ..... | .....39,025 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/12/2024 | . 08/07/2026 | .....4 | ..... 8,871,139 | ..... 259.26 | ..... | .....416,333 | ..... | ..... 387,887 | ..... | .....577,809 | ..... | ..... | .....(29,943) | ..... | .....60,364 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/14/2024 | . 08/14/2026 | .....3 | .....5,028,003 | ..... 262.82 | ..... | .....242,933 | ..... | .....227,980 | ..... | .....292,697 | ..... | ..... | .....(15,496) | ..... | .....34,390 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/19/2024 | . 07/20/2026 | .....1 | .....4,449,243 | ..... 266.88 | ..... | .....205,110 | ..... | .....185,361 | ..... | .....225,683 | ..... | ..... | .....(20,483) | ..... | .....29,869 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/21/2024 | . 08/19/2026 | .....5 | ..... 7,818,886 | ..... 269.44 | ..... | .....349,716 | ..... | .....330,413 | ..... | .....367,645 | ..... | ..... | .....(19,752) | ..... | .....53,674 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/18/2024 | . 09/17/2026 | .....3 | .....1,599,019 | ..... 264 | ..... | .....74,444 | ..... | .....73,291 | ..... | .....90,019 | ..... | ..... | .....(1,271) | ..... | .....11,206 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/26/2024 | . 09/25/2026 | .....3 | ..... 11,102,790 | ..... 271.07 | ..... | .....503,154 | ..... | .....502,576 | ..... | .....503,201 | ..... | ..... | .....(2,496) | ..... | .....78,239 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$T ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/18/2024 | . 09/16/2026 | .....4 | .....6,834,360 | ..... 263.96 | ..... | .....318,731 | ..... | .....313,381 | ..... | .....385,006 | ..... | ..... | .....(5,782) | ..... | .....47,861 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/05/2024 | . 09/04/2026 | .....3 | .....3,517,794 | ..... 260.94 | ..... | .....164,208 | ..... | .....158,846 | ..... | .....217,236 | ..... | ..... | .....(5,749) | ..... | .....24,428 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/13/2024 | . 09/15/2026 | .....2 | ..... 6,619,075 | ..... 264.78 | ..... | .....308,254 | ..... | .....302,353 | ..... | .....367,639 | ..... | ..... | .....(7,106) | ..... | .....46,321 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/11/2024 | . 09/11/2026 | .....2 | .....4,932,973 | ..... 262.8 | ..... | .....235,230 | ..... | .....229,960 | ..... | .....295,321 | ..... | ..... | ..... (5,942) | ..... | .....34,424 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$X ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/19/2024 | . 09/18/2026 | .....3 | .....5,705,036 | ..... 262.81 | ..... | .....285,957 | ..... | .....282,159 | ..... | .....333,530 | ..... | ..... | .....(4,521) | ..... | .....40,008 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/27/2024 | . 09/28/2026 | .....1 | .....5,540,910 | ..... 269.91 | ..... | .....254,328 | ..... | .....254,328 | ..... | .....260,744 | ..... | ..... | .....(1,044) | ..... | .....39,126 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/05/2024 | . 08/28/2026 | .....4 | .....7,941,374 | ..... 266.58 | ..... | .....351,777 | ..... | .....338,823 | ..... | .....410,890 | ..... | ..... | .....(14,392) | ..... | .....54,870 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$1 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/04/2024 | . 09/01/2026 | .....2 | .....3,844,437 | ..... 266.58 | ..... | .....175,496 | ..... | ..... 169,010 | ..... | .....198,840 | ..... | ..... | .....(7,354) | ..... | .....26,639 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/24/2024 | . 09/18/2026 | .....3 | .....9,446,596 | ..... 268.92 | ..... | .....431,722 | ..... | .....427,348 | ..... | .....456,150 | ..... | ..... | .....(5,931) | ..... | .....66,246 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/09/2024 | . 09/09/2026 | .....4 | .....7,899,215 | ..... 258.43 | ..... | .....382,351 | ..... | .....372,246 | ..... | .....526,828 | ..... | ..... | ..... (10,601) | ..... | .....55,047 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/16/2024 | . 09/11/2026 | .....3 | ..... 6,730,971 | ..... 264.78 | ..... | .....313,114 | ..... | .....307,239 | ..... | .....369,868 | ..... | ..... | .....(6,783) | ..... | .....46,972 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/20/2024 | . 09/21/2026 | .....2 | .....4,676,045 | ..... 268.59 | ..... | .....214,432 | ..... | .....212,384 | ..... | .....228,434 | ..... | ..... | .....(2,900) | ..... | .....32,860 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/12/2024 | . 09/11/2026 | .....3 | .....5,682,977 | ..... 264.11 | ..... | .....266,965 | ..... | .....261,648 | ..... | .....318,872 | ..... | ..... | .....(6,298) | ..... | .....39,658 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2619$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/26/2024 | . 09/24/2026 | .....3 | .....4,471,387 | ..... 269.66 | ..... | .....205,847 | ..... | .....204,683 | ..... | .....211,402 | ..... | ..... | .....(1,500) | ..... | .....31,487 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/27/2024 | . 09/29/2026 | .....1 | .....5,253,156 | ..... 269.91 | ..... | .....241,645 | ..... | .....241,645 | ..... | .....247,208 | ..... | ..... | ..... (990) | ..... | .....37,120 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/12/2024 | . 07/13/2026 | .....1 | .....5,149,198 | ..... 275.01 | ..... | .....231,714 | ..... | .....207,172 | ..... | .....197,685 | ..... | ..... | .....(25,359) | ..... | .....34,384 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/30/2024 | . 07/24/2026 | .....3 | .....5,464,499 | ..... 263.12 | ..... | .....254,070 | ..... | .....232,081 | ..... | .....312,956 | ..... | ..... | .....(22,700) | ..... | .....36,796 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$L ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/02/2024 | . 07/31/2026 | .....3 | .....6,253,535 | .....259.8 | ..... | .....288,128 | ..... | .....265,943 | ..... | .....397,424 | ..... | ..... | .....(23,082) | ..... | .....42,331 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$E ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/01/2024 | . 07/30/2026 | .....4 | .....3,371,240 | ..... 261.1 | ..... | .....166,203 | ..... | .....152,453 | ..... | .....205,859 | ..... | ..... | .....(13,973) | ..... | .....22,803 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/23/2024 | . 08/25/2026 | .....2 | .....3,304,202 | ..... 268.62 | ..... | .....150,174 | ..... | .....142,958 | ..... | .....159,510 | ..... | ..... | .....(7,785) | ..... | .....22,781 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$U ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/03/2024 | . 08/27/2026 | .....4 | .....3,622,031 | .....267 | ..... | .....161,195 | ..... | .....154,183 | ..... | .....183,998 | ..... | ..... | .....(7,304) | ..... | .....25,008 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2614$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/02/2024 | . 07/01/2026 | .....5 | .....6,454,170 | ..... 270.44 | ..... | ..... 307,601 | ..... | .....270,220 | ..... | .....288,432 | ..... | ..... | ..... (38,008) | ..... | .....42,699 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/05/2024 | . 07/06/2026 | .....2 | .....3,961,555 | ..... 277.51 | ..... | .....172,015 | ..... | .....152,146 | ..... | .....138,658 | ..... | ..... | .....(20,459) | ..... | .....26,311 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/21/2024 | . 08/17/2026 | .....2 | .....5,259,874 | ..... 267.15 | ..... | .....238,012 | ..... | .....224,277 | ..... | .....265,982 | ..... | ..... | .....(14,628) | ..... | .....36,055 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$W ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/19/2024 | . 07/21/2026 | .....2 | ..... 5,104,160 | ..... 266.88 | ..... | .....236,396 | ..... | .....213,688 | ..... | .....258,870 | ..... | ..... | .....(23,531) | ..... | .....34,292 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$F ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/11/2024 | . 07/10/2026 | .....4 | ..... 7,251,167 | ..... 273.49 | ..... | .....336,961 | ..... | .....300,971 | ..... | .....293,325 | ..... | ..... | .....(37,083) | ..... | .....48,308 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$5 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/25/2024 | . 07/24/2026 | .....2 | ..... 5,626,106 | ..... 261.62 | ..... | .....265,334 | ..... | .....242,044 | ..... | .....337,862 | ..... | ..... | .....(24,254) | ..... | .....37,884 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$Z ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/23/2024 | . 07/22/2026 | .....4 | .....8,553,667 | ..... 269.56 | ..... | .....383,681 | ..... | .....347,713 | ..... | .....396,800 | ..... | ..... | .....(36,399) | ..... | .....57,511 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/29/2024 | . 08/28/2026 | .....3 | ..... 8,802,685 | ..... 264.19 | ..... | .....414,212 | ..... | .....398,398 | ..... | .....493,988 | ..... | ..... | .....(17,853) | ..... | .....60,821 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$B ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/11/2024 | . 07/09/2026 | .....5 | .....2,615,364 | ..... 277.89 | ..... | .....115,996 | ..... | .....103,146 | ..... | ..... 90,563 | ..... | ..... | .....(12,985) | ..... | .....17,410 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$S ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/18/2024 | . 07/17/2026 | .....4 | .....7,058,344 | ..... 268.49 | ..... | .....322,717 | ..... | .....291,229 | ..... | .....340,139 | ..... | ..... | .....(32,615) | ..... | .....47,277 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$3 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/30/2024 | . 09/02/2026 | .....4 | .....3,995,969 | ..... 266.58 | ..... | .....179,329 | ..... | .....172,835 | ..... | ..... 206,610 | ..... | ..... | ..... (7,344) | ..... | .....27,709 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/04/2024 | . 08/31/2026 | .....3 | .....6,353,043 | ..... 266.58 | ..... | .....291,621 | ..... | .....280,803 | ..... | .....328,138 | ..... | ..... | .....(12,294) | ..... | .....43,990 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$G ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/31/2024 | . 07/31/2026 | .....4 | .....5,872,153 | ..... 265.42 | ..... | .....256,736 | ..... | .....236,265 | ..... | .....312,841 | ..... | ..... | .....(21,112) | ..... | .....39,750 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/12/2024 | . 07/10/2026 | .....3 | .....7,014,574 | ..... 275.01 | ..... | .....320,810 | ..... | .....286,873 | ..... | .....269,213 | ..... | ..... | .....(34,731) | ..... | .....46,732 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$4 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/20/2024 | . 09/22/2026 | .....2 | .....5,734,455 | ..... 268.59 | ..... | .....263,403 | ..... | ..... 260,886 | ..... | .....280,234 | ..... | ..... | .....(3,567) | ..... | .....40,326 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$C ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 07/30/2024 | . 07/29/2026 | .....3 | .....9,045,876 | ..... 263.29 | ..... | .....399,642 | ..... | .....366,021 | ..... | .....515,400 | ..... | ..... | .....(34,077) | ..... | .....61,142 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 08/09/2024 | . 08/10/2026 | .....1 | .....5,062,619 | ..... 259.72 | ..... | .....234,906 | ..... | .....219,073 | ..... | .....323,367 | ..... | ..... | ..... (16,710) | ..... | .....34,525 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$A ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/09/2024 | . 09/04/2026 | .....5 | .....2,613,595 | ..... 260.98 | ..... | .....115,663 | ..... | .....112,389 | ..... | ..... 161,201 | ..... | ..... | .....(3,695) | ..... | .....18,149 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$D ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/06/2024 | . 09/08/2026 | .....2 | .....3,897,747 | ..... 256.62 | ..... | .....184,209 | ..... | .....178,923 | ..... | .....274,217 | ..... | ..... | .....(5,985) | ..... | .....27,143 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/20/2024 | . 09/18/2026 | .....3 | .....8,841,213 | ..... 268.59 | ..... | ..... 410,188 | ..... | .....406,440 | ..... | .....431,424 | ..... | ..... | .....(5,042) | ..... | .....62,001 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | . 09/04/2024 | . 09/03/2026 | .....3 | .....5,723,550 | ..... 261.26 | ..... | .....266,403 | ..... | .....257,248 | ..... | .....362,716 | ..... | ..... | ..... (9,545) | ..... | .....39,716 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Nasdaq FC Index/NFC2617$2 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/12/2024 | . 08/12/2026 | .....4 | .....8,948,127 | ..... 259.75 | ..... | .....445,741 | ..... | .....416,935 | ..... | .....571,912 | ..... | ..... | .....(29,354) | ..... | .....61,112 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/06/2024 | . 08/05/2026 | .....6 | .....5,571,336 | ..... 257.05 | ..... | .....267,993 | ..... | .....248,295 | ..... | .....385,540 | ..... | ..... | .....(20,030) | ..... | .....37,854 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 09/30/2024 | . 09/25/2026 | .....2 | .....5,793,364 | ..... 269.91 | ..... | ..... 268,686 | ..... | ..... 268,686 | ..... | .....272,456 | ..... | ..... | ..... (899) | ..... | .....40,825 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$J ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 09/30/2024 | . 09/30/2026 | .....1 | .....2,798,933 | ..... 270.39 | ..... | .....128,471 | ..... | .....128,471 | ..... | .....129,932 | ..... | ..... | ..... | ..... | .....19,791 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2619$6 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 09/25/2024 | . 09/23/2026 | .....3 | .....9,359,330 | ..... 268.94 | ..... | .....434,025 | ..... | .....430,836 | ..... | .....455,804 | ..... | ..... | .....(3,775) | ..... | .....65,862 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$7 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 07/05/2024 | . 07/07/2026 | .....2 | .....4,625,828 | ..... 277.51 | ..... | .....201,703 | ..... | .....178,432 | ..... | .....162,026 | ..... | ..... | .....(23,964) | ..... | .....30,746 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$K ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 07/12/2024 | . 07/14/2026 | .....1 | .....4,464,941 | ..... 275.01 | ..... | .....201,369 | ..... | ..... 180,070 | ..... | .....172,093 | ..... | ..... | .....(22,008) | ..... | .....29,838 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$I ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/02/2024 | . 07/31/2026 | .....3 | .....5,580,693 | ..... 262.42 | ..... | .....255,348 | ..... | .....235,361 | ..... | .....326,878 | ..... | ..... | .....(20,929) | ..... | .....37,777 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$O ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/23/2024 | . 08/21/2026 | .....3 | .....5,267,582 | ..... 268.62 | ..... | .....238,709 | ..... | .....227,235 | ..... | .....254,801 | ..... | ..... | .....(12,286) | ..... | .....36,213 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$H ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/20/2024 | . 08/20/2026 | .....3 | ..... 3,081,266 | ..... 268.97 | ..... | .....139,548 | ..... | .....132,025 | ..... | .....147,191 | ..... | ..... | .....(7,731) | ..... | .....21,167 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$8 ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/15/2024 | . 08/14/2026 | .....3 | ..... 10,407,151 | ..... 266.97 | ..... | .....473,104 | ..... | .....445,247 | ..... | .....531,356 | ..... | ..... | .....(29,612) | ..... | .....71,181 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$Y ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/09/2024 | . 08/11/2026 | .....2 | .....3,256,565 | ..... 259.72 | ..... | .....151,857 | ..... | .....141,648 | ..... | .....207,795 | ..... | ..... | ..... (10,764) | ..... | .....22,225 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2618$R ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 09/13/2024 | . 09/14/2026 | .....2 | .....4,753,507 | ..... 264.78 | ..... | .....220,967 | ..... | .....216,735 | ..... | .....261,292 | ..... | ..... | .....(5,093) | ..... | .....33,242 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$V ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 07/19/2024 | . 07/17/2026 | .....3 | ..... 6,721,720 | ..... 266.88 | ..... | .....320,970 | ..... | .....290,083 | ..... | .....341,465 | ..... | ..... | ..... (31,766) | ..... | .....45,022 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2615$Q ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 07/18/2024 | . 07/17/2026 | .....3 | .....6,565,755 | ..... 269.35 | ..... | .....299,153 | ..... | .....269,244 | ..... | .....307,552 | ..... | ..... | .....(30,561) | ..... | .....43,977 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2616$M ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/02/2024 | . 08/03/2026 | .....1 | .....5,034,554 | .....259.8 | ..... | .....235,114 | ..... | .....217,003 | ..... | .....319,990 | ..... | ..... | ..... (18,976) | ..... | .....34,156 | ..... | 0001 ..... |
| Purchased Call/Nasdaq FC Index/NFC2617$P ... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | . 08/23/2024 | . 08/24/2026 | .....2 | .....3,596,621 | ..... 268.62 | ..... | .....163,173 | ..... | .....155,320 | ..... | .....173,841 | ..... | ..... | .....(8,473) | ..... | .....24,779 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXB052$A ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... 02RNE8IBXP4ROTD8PU41 | . 08/22/2023 | . 08/22/2028 | .....1 | ..... 1,795,000 | .....4387.55 | .....464,905 | ..... | ..... | .....361,989 | ..... | .....828,410 | ..... | ..... | .....(69,723) | ..... | .....17,715 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXB053$O ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... 02RNE8IBXP4ROTD8PU41 | . 09/08/2023 | . 09/08/2028 | .....1 | ..... 1,450,000 | .....4457.49 | .....361,775 | ..... | ..... | .....285,372 | ..... | .....644,754 | ..... | ..... | .....(54,256) | ..... | .....14,395 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXH00F$9 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Canadian Imperial Bank of Comm ..... 21GI19DL770XOHC3ZE78 | . 04/16/2024 | . 04/17/2025 | .....1 | ..... 10,112,000 | .....3996.17 | ..... | .....141,568 | ..... | .....77,007 | ..... | .....46,060 | ..... | ..... | .....(64,595) | ..... | .....37,332 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX921V$U ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | . 05/22/2024 | . 05/22/2029 | .....1 | ..... 1,417,000 | .....5307.01 | ..... | .....353,825 | ..... | .....328,607 | ..... | .....413,871 | ..... | ..... | .....(25,384) | ..... | .....15,268 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXA211$B ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | . 07/22/2024 | . 07/20/2029 | .....1 | ..... 1,264,000 | .....5564.41 | ..... | ..... 310,818 | ..... | .....299,047 | ..... | .....324,634 | ..... | ..... | .....(11,928) | ..... | .....13,854 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXM130$C ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | . 08/22/2024 | . 08/22/2029 | .....1 | ..... 1,319,000 | .....5570.64 | ..... | ..... 308,778 | ..... | .....302,677 | ..... | .....340,797 | ..... | ..... | .....(6,595) | ..... | .....14,593 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXB05P$2 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... 02RNE8IBXP4ROTD8PU41 | . 07/23/2024 | . 07/23/2029 | .....1 | .....5,575,000 | .....6558 | ..... | ..... 856,878 | ..... | .....824,933 | ..... | .....899,128 | ..... | ..... | .....(32,379) | ..... | .....61,158 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXB050$7 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... 02RNE8IBXP4ROTD8PU41 | . 08/08/2024 | . 08/08/2029 | .....1 | ..... 1,084,000 | .....5319.31 | ..... | .....258,859 | ..... | .....251,755 | ..... | .....320,469 | ..... | ..... | .....(7,513) | ..... | .....11,946 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPX1403$5 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Citibank NA ..... E57ODZIWZ7FF32TWEFA76 | . 04/22/2022 | . 04/20/2029 | .....1 | ..... 1,812,000 | ..... 100 | .....314,201 | ..... | ..... | .....204,705 | ..... | .....442,701 | ..... | ..... | .....(33,695) | ..... | .....19,339 | ..... | 0001 ..... |
| Purchased Call/S&P 500 INDEX/SPXB05P$4 ..... | FixedAnnuityHedge .... | N/A ..... | Equity/Index | Societe Generale SA ..... 02RNE8IBXP4ROTD8PU41 | . 07/23/2024 | . 07/23/2030 | .....1 | .....2,230,000 | .....6775.78 | ..... | .....388,689 | ..... | .....376,615 | ..... | .....404,075 | ..... | ..... | .....(12,241) | ..... | .....26,884 | ..... | 0001 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/08/2024 | 1 | 227,723 | 2744.91 | 5,124 | | | 99 | | 27,040 | | | (3,815) | | 169 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/22/2024 | 1 | 211,971 | 2754.5 | 4,769 | | | 275 | | 24,293 | | | (3,551) | | 260 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/08/2024 | 1 | 426,198 | 2799.41 | 9,589 | | | 1,001 | | 41,121 | | | (7,179) | | 697 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/22/2024 | 2 | 729,308 | 2833.32 | 16,255 | | | 2,344 | | 60,736 | | | (12,198) | | 1,390 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/06/2024 | 1 | 393,053 | 2855.55 | 8,844 | | | 1,621 | | 29,403 | | | (6,657) | | 842 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/20/2024 | 1 | 219,481 | 2902.85 | 4,960 | | | 1,105 | | 12,691 | | | (3,734) | | 517 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 01/08/2025 | 3 | 653,363 | 2887.54 | | 14,882 | | 4,096 | | 41,363 | | | (10,768) | | 1,710 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/22/2025 | 1 | 159,948 | 2890.85 | | 3,647 | | 1,132 | | 9,967 | | | (2,511) | | 447 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 02/07/2025 | 1 | 307,784 | 2906.21 | | 6,987 | | 2,497 | | 17,689 | | | (4,498) | | 918 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/21/2025 | 1 | 316,995 | 2915.93 | | 7,164 | | 2,838 | | 17,324 | | | (4,338) | | 996 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/07/2025 | 1 | 166,693 | 2956.03 | | 3,767 | | 1,643 | | 7,199 | | | (2,132) | | 548 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/21/2025 | 1 | 157,432 | 2961.47 | | 3,558 | | 1,690 | | 6,651 | | | (1,877) | | 540 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/22/2025 | 1 | 225,197 | 2938.51 | | 5,292 | | 2,960 | | 11,159 | | | (2,334) | | 842 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/06/2025 | 1 | 564,191 | 2972.32 | | 13,202 | | 9,095 | | 23,725 | | | (4,171) | | 2,330 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2024 | 04/08/2025 | 1 | 733,177 | 2982.59 | | 17,230 | | 8,971 | | 27,454 | | | (8,261) | | 2,645 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/22/2025 | 1 | 435,889 | 2985.06 | | 10,200 | | 6,547 | | 16,780 | | | (3,661) | | 1,745 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/08/2025 | 1 | 2,365,409 | 2959.26 | | 55,351 | | 33,393 | | 105,106 | | | (21,989) | | 9,182 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/20/2025 | 1 | 579,026 | 2995.77 | | 13,549 | | 9,861 | | 21,412 | | | (3,760) | | 2,458 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/22/2025 | 1 | 182,548 | 3071.06 | | 4,436 | | 4,350 | | 4,708 | | | (121) | | 903 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2024 | 08/08/2025 | 1 | 415,339 | 2991.02 | | 10,010 | | 8,623 | | 16,460 | | | (1,453) | | 1,920 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/08/2025 | 1 | 338,120 | 3013.75 | | 8,115 | | 6,259 | | 11,381 | | | (1,868) | | 1,483 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/08/2025 | 1 | 251,596 | 3021.52 | | 6,089 | | 5,736 | | 8,590 | | | (398) | | 1,219 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/22/2025 | 1 | 193,182 | 3018.84 | | 4,656 | | 3,771 | | 6,398 | | | (893) | | 868 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2024 | 08/22/2025 | 1 | 571,400 | 3028.13 | | 13,771 | | 12,397 | | 18,513 | | | (1,471) | | 2,700 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/07/2021 | 05/08/2026 | 1 | 201,311 | 3218.1 | 10,770 | | | 3,450 | | 2,988 | | | (1,615) | | 1,274 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2021 | 05/22/2026 | 1 | 305,826 | 3204.75 | 16,331 | | | 5,357 | | 5,005 | | | (2,449) | | 1,959 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/08/2021 | 06/08/2026 | 1 | 166,275 | 3244.5 | 8,912 | | | 3,005 | | 2,219 | | | (1,337) | | 1,080 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/22/2021 | 06/22/2026 | 1 | 206,315 | 3218.49 | 11,017 | | | 3,799 | | 3,254 | | | (1,653) | | 1,355 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2021 | 07/08/2026 | 1 | 198,642 | 3236.83 | 10,647 | | | 3,769 | | 2,896 | | | (1,598) | | 1,321 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2021 | 08/07/2026 | 1 | 139,270 | 3256.74 | 7,465 | | | 2,764 | | 1,906 | | | (1,120) | | 948 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/20/2021 | 08/21/2026 | 1 | 254,212 | 3259.99 | 13,626 | | | 5,150 | | 3,492 | | | (2,043) | | 1,748 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2021 | 09/08/2026 | 1 | 238,025 | 3298.5 | 12,734 | | | 4,936 | | 2,710 | | | (1,911) | | 1,658 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/22/2021 | 09/22/2026 | 1 | 237,206 | 3289.97 | 12,643 | | | 4,998 | | 2,895 | | | (1,897) | | 1,668 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/08/2021 | 10/08/2026 | 1 | 82,754 | 3199.06 | 4,378 | | | 1,772 | | 1,654 | | | (657) | | 588 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2021 | 10/22/2026 | 2 | 237,737 | 3236.66 | 12,579 | | | 5,187 | | 4,005 | | | (1,889) | | 1,706 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2021 | 12/08/2026 | 1 | 225,051 | 3254.9 | 11,770 | | | 5,149 | | 3,655 | | | (1,766) | | 1,665 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/07/2022 | 01/08/2027 | 1 | 56,280 | 3207.3 | 2,870 | | | 1,305 | | 1,195 | | | (430) | | 424 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/21/2022 | 01/22/2027 | 1 | 112,530 | 3185.12 | 5,717 | | | 2,643 | | 2,687 | | | (857) | | 856 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2022 | 02/08/2027 | 1 | 84,403 | 3150.24 | 4,245 | | | 2,002 | | 2,390 | | | (637) | | 648 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2022 | 02/22/2027 | 1 | 168,291 | 3138.44 | 8,448 | | | 4,048 | | 5,074 | | | (1,268) | | 1,303 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2022 | 03/08/2027 | 1 | 406,383 | 3129.58 | 20,482 | | | 9,971 | | 12,887 | | | (3,073) | | 3,171 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2022 | 04/08/2027 | 1 | 129,197 | 3070.24 | 6,189 | | | 3,121 | | 5,305 | | | (929) | | 1,026 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2022 | 04/22/2027 | 1 | 76,544 | 3033.14 | 3,621 | | | 1,854 | | 3,637 | | | (543) | | 612 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2022 | 05/07/2027 | 1 | 116,158 | 2986.7 | 5,471 | | | 2,845 | | 6,552 | | | (821) | | 936 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2022 | 05/21/2027 | 1 | 89,524 | 2983.14 | 4,279 | | | 2,259 | | 5,146 | | | (643) | | 727 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/22/2022 | 06/22/2027 | 1 | 318,524 | 2925.69 | 14,779 | | | 8,054 | | 22,327 | | | (2,218) | | 2,630 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2022 | 10/22/2027 | 2 | 210,085 | 2809.37 | 8,303 | | | 5,987 | | 21,242 | | | (1,468) | | 1,838 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2022 | 11/08/2027 | 1 | 353,799 | 2825.1 | 14,930 | | | 9,274 | | 34,385 | | | (2,240) | | 3,118 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/06/2023 | 01/07/2028 | 1 | 945,841 | 2892.35 | 46,062 | | | 30,144 | | 77,248 | | | (6,908) | | 8,553 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2023 | 03/08/2028 | 1 | 315,167 | 2848.29 | 15,002 | | | 10,308 | | 29,228 | | | (2,250) | | 2,922 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2023 | 03/22/2028 | 1 | 97,542 | 2879.32 | 4,780 | | | 3,321 | | 8,340 | | | (717) | | 909 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/06/2023 | 04/07/2028 | 1 | 75,063 | 2899.18 | 4,196 | | | 2,954 | | 6,096 | | | (629) | | 704 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2023 | 08/08/2028 | 1 | 105,056 | 2861.93 | 5,064 | | | 3,904 | | 9,553 | | | (759) | | 1,032 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2023 | 08/22/2028 | 1 | 247,205 | 2816.72 | 11,742 | | | 9,143 | | 25,225 | | | (1,761) | | 2,440 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2023 | 09/08/2028 | 2 | 335,909 | 2830.92 | 16,034 | | | 12,651 | | 33,129 | | | (2,407) | | 3,335 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/08/2028 | 1 | 105,987 | 2799.41 | 5,130 | | | 4,213 | | 11,343 | | | (769) | | 1,074 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/22/2028 | 1 | 109,272 | 2833.32 | 5,322 | | | 4,419 | | 10,779 | | | (798) | | 1,113 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/08/2028 | 1 | 175,494 | 2855.55 | 8,669 | | | 7,271 | | 16,411 | | | (1,300) | | 1,797 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/22/2028 | 1 | 91,150 | 2902.85 | 4,558 | | | 3,860 | | 7,580 | | | (684) | | 937 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/08/2029 | 2 | 156,948 | 2887.54 | | 7,774 | | 6,647 | | 13,586 | | | (1,130) | | 1,623 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 02/08/2029 | 1 | 306,721 | 2906.21 | | 15,121 | | 13,197 | | 25,420 | | | (1,945) | | 3,203 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/08/2029 | 1 | 256,839 | 2959.26 | | 12,662 | | 11,663 | | 18,825 | | | (1,005) | | 2,756 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/20/2029 | 1 | 353,070 | 2938.51 | | 17,230 | | 15,717 | | 27,210 | | | (1,521) | | 3,768 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/22/2029 | 1 | 150,225 | 2985.06 | | 7,421 | | 6,892 | | 10,329 | | | (532) | | 1,619 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/21/2029 | 1 | 411,161 | 3071.06 | | 22,326 | | 22,240 | | 23,111 | | | (122) | | 4,587 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/07/2021 | 05/08/2028 | 1 | 150,086 | 3218.1 | 9,380 | | | 4,830 | | 4,667 | | | (1,005) | | 1,425 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2021 | 05/22/2028 | 1 | 381,956 | 3204.75 | 23,834 | | | 12,402 | | 12,500 | | | (2,553) | | 3,646 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/08/2021 | 06/08/2028 | 3 | 1,162,699 | 3244.5 | 41,808 | | | 22,821 | | 33,621 | | | (4,641) | | 11,168 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/22/2021 | 06/22/2028 | 1 | 93,097 | 3218.49 | 5,828 | | | 3,102 | | 2,953 | | | (624) | | 899 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2021 | 07/07/2028 | 1 | 585,539 | 3236.83 | 37,065 | | | 19,970 | | 17,603 | | | (3,973) | | 5,684 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2021 | 07/21/2028 | 1 | 53,824 | 3253.62 | 3,412 | | | 1,857 | | 1,542 | | | (366) | | 525 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2021 | 08/08/2028 | 1 | 715,366 | 3256.74 | 45,211 | | | 24,897 | | 20,459 | | | (4,841) | | 7,025 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2021 | 08/22/2028 | 2 | 2,758,177 | 3259.99 | 175,247 | | | 97,499 | | 78,603 | | | (18,771) | | 27,220 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2021 | 09/08/2028 | 3 | 1,672,030 | 3298.5 | 105,391 | | | 59,342 | | 42,334 | | | (11,298) | | 16,600 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/13/2021 | 09/22/2028 | 2 | 721,662 | 3289.97 | 44,413 | | | 25,365 | | 18,937 | | | (4,783) | | 7,199 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/08/2021 | 10/06/2028 | 1 | 794,988 | 3199.06 | 49,130 | | | 28,245 | | 28,089 | | | (5,269) | | 7,969 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/22/2021 | 10/20/2028 | 1 | 875,732 | 3236.66 | 53,682 | | | 31,145 | | 27,663 | | | (5,757) | | 8,820 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2021 | 11/08/2028 | 1 | 851,514 | 3286 | 52,794 | | | 30,974 | | 23,181 | | | (5,657) | | 8,631 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0000$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2021 | 11/22/2028 | 1 | 1,009,364 | 3250.17 | 61,773 | | | 36,580 | | 30,994 | | | (6,619) | | 10,279 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2021 | 12/08/2028 | 2 | 987,565 | 3254.9 | 60,608 | | | 36,293 | | 30,086 | | | (6,499) | | 10,110 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/23/2021 | 12/22/2028 | 4 | 1,046,005 | 3255.4 | 61,014 | | | 36,968 | | 32,015 | | | (6,559) | | 10,757 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/07/2022 | 01/08/2029 | 3 | 2,807,873 | 3207.3 | 166,422 | | | 101,663 | | 100,153 | | | (17,829) | | 29,034 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/21/2022 | 01/22/2029 | 3 | 941,765 | 3185.12 | 53,215 | | | 32,866 | | 36,073 | | | (5,714) | | 9,782 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2022 | 02/08/2029 | 1 | 224,033 | 3150.24 | 13,039 | | | 8,119 | | 9,568 | | | (1,397) | | 2,339 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2022 | 02/22/2029 | 1 | 1,001,531 | 3138.44 | 58,289 | | | 36,616 | | 44,430 | | | (6,246) | | 10,504 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2022 | 03/08/2029 | 2 | 329,479 | 3129.58 | 18,809 | | | 11,925 | | 15,055 | | | (2,016) | | 3,471 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2022 | 03/22/2029 | 1 | 320,383 | 3093.43 | 18,134 | | | 11,590 | | 16,273 | | | (1,943) | | 3,389 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2022 | 04/06/2029 | 1 | 701,970 | 3070.24 | 39,521 | | | 25,531 | | 38,142 | | | (4,238) | | 7,460 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2022 | 04/20/2029 | 2 | 2,187,800 | 3033.14 | 88,307 | 25,579 | | 82,121 | | 131,831 | | | (10,475) | | 23,349 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/09/2022 | 05/08/2029 | 3 | 556,853 | 2986.7 | 30,169 | | | 19,842 | | 38,036 | | | (3,232) | | 5,975 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2022 | 05/22/2029 | 1 | 1,082,056 | 2983.14 | 60,379 | | | 40,032 | | 74,769 | | | (6,465) | | 11,659 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/08/2022 | 06/08/2029 | 2 | 642,699 | 2985.47 | 34,860 | | | 23,358 | | 44,260 | | | (3,736) | | 6,960 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2022 | 06/22/2029 | 2 | 1,532,675 | 2925.69 | 82,594 | | | 55,773 | | 122,920 | | | (8,852) | | 16,665 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2022 | 07/06/2029 | 4 | 2,628,559 | 2920.83 | 136,553 | | | 93,197 | | 213,663 | | | (14,667) | | 28,696 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0001$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2022 | 07/20/2029 | 3 | 1,566,595 | 2943.86 | 81,806 | | | 56,231 | | 120,516 | | | (8,780) | | 17,171 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/15/2022 | 08/08/2029 | 1 | 480,792 | 2967.36 | 25,372 | | | 17,645 | | 34,975 | | | (2,726) | | 5,298 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2022 | 08/22/2029 | 6 | 1,739,422 | 2930.75 | 87,741 | | | 61,483 | | 138,795 | | | (9,424) | | 19,244 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2022 | 09/07/2029 | 5 | 2,637,371 | 2898.09 | 132,537 | | | 93,665 | | 228,098 | | | (14,224) | | 29,308 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2022 | 09/21/2029 | 2 | 1,288,716 | 2861.33 | 61,801 | | | 43,986 | | 121,735 | | | (6,628) | | 14,377 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/07/2022 | 10/08/2029 | 4 | 2,466,899 | 2836.77 | 119,108 | | | 85,547 | | 246,962 | | | (12,767) | | 27,649 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/21/2022 | 10/22/2029 | 3 | 2,133,976 | 2809.37 | 104,423 | | | 75,644 | | 227,566 | | | (11,210) | | 24,008 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2022 | 11/08/2029 | 2 | 2,193,194 | 2825.1 | 105,480 | | | 76,958 | | 225,923 | | | (11,303) | | 24,788 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2022 | 11/21/2029 | 1 | 1,749,772 | 2859.25 | 86,439 | | | 63,551 | | 166,912 | | | (9,266) | | 19,845 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2022 | 12/07/2029 | 1 | 264,830 | 2886.42 | 13,480 | | | 9,999 | | 23,747 | | | (1,445) | | 3,016 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2022 | 12/21/2029 | 1 | 2,388,530 | 2868.48 | 119,904 | | | 89,634 | | 223,506 | | | (12,854) | | 27,305 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2023 | 01/08/2030 | 2 | 326,709 | 2892.35 | 19,122 | | | 14,430 | | 28,929 | | | (2,051) | | 3,752 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/24/2023 | 01/22/2030 | 3 | 877,029 | 2912.04 | 51,250 | | | 38,937 | | 74,333 | | | (5,496) | | 10,110 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2023 | 02/22/2030 | 1 | 1,215,949 | 2852.23 | 67,850 | | | 52,315 | | 118,513 | | | (7,271) | | 14,128 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2023 | 03/08/2030 | 1 | 885,526 | 2848.29 | 49,147 | | | 38,163 | | 87,156 | | | (5,266) | | 10,325 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0002SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2023 | 03/22/2030 | 1 | 1,126,881 | 2879.32 | 64,458 | | | 50,406 | | 103,505 | | | (6,907) | | 13,186 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/06/2023 | 04/08/2030 | 1 | 392,734 | 2899.18 | 26,038 | | | 20,535 | | 34,519 | | | (2,788) | | 4,615 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2023 | 05/08/2030 | 1 | 477,453 | 2875.51 | 31,369 | | | 25,107 | | 44,382 | | | (3,361) | | 5,652 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2023 | 05/22/2030 | 1 | 191,545 | 2860.21 | 12,374 | | | 9,972 | | 18,443 | | | (1,326) | | 2,275 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2023 | 06/07/2030 | 2 | 755,092 | 2877.74 | 48,466 | | | 39,423 | | 69,974 | | | (5,199) | | 9,004 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/22/2023 | 06/21/2030 | 2 | 175,053 | 2867.15 | 10,367 | | | 8,550 | | 16,623 | | | (1,120) | | 2,094 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/07/2023 | 07/08/2030 | 2 | 1,763,266 | 2843.1 | 96,878 | | | 79,886 | | 176,697 | | | (10,378) | | 21,182 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2023 | 07/22/2030 | 4 | 1,502,904 | 2887.07 | 82,138 | | | 68,274 | | 136,780 | | | (8,811) | | 18,114 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2023 | 08/08/2030 | 1 | 870,978 | 2861.93 | 48,165 | | | 40,285 | | 83,904 | | | (5,161) | | 10,540 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2023 | 08/22/2030 | 1 | 2,183,626 | 2816.72 | 118,134 | | | 99,455 | | 232,210 | | | (12,659) | | 26,511 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2023 | 09/06/2030 | 1 | 1,179,808 | 2830.92 | 64,300 | | | 54,595 | | 121,767 | | | (6,896) | | 14,374 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/22/2023 | 09/20/2030 | 1 | 314,031 | 2799.46 | 16,989 | | | 14,518 | | 34,682 | | | (1,822) | | 3,838 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/08/2030 | 1 | 970,949 | 2744.91 | 52,723 | | | 45,374 | | 120,197 | | | (5,645) | | 11,916 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/22/2030 | 1 | 983,709 | 2754.5 | 52,432 | | | 45,393 | | 119,433 | | | (5,614) | | 12,111 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/08/2030 | 1 | 2,404,461 | 2799.41 | 132,486 | | | 115,582 | | 266,021 | | | (14,197) | | 29,716 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0003SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/22/2030 | 1 | 1,320,627 | 2833.32 | 73,427 | | | 64,536 | | 136,102 | | | (7,868) | | 16,372 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/06/2030 | 1 | 1,505,885 | 2855.55 | 85,384 | | | 75,543 | | 148,076 | | | (9,157) | | 18,727 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/20/2030 | 1 | 526,726 | 2902.85 | 30,445 | | | 27,114 | | 46,793 | | | (3,265) | | 6,571 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/08/2031 | 1 | 306,009 | 2887.54 | 17,320 | | | 15,524 | | 28,135 | | | (1,802) | | 3,833 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/22/2031 | 2 | 881,252 | 2890.85 | 49,659 | | | 44,804 | | 80,509 | | | (4,873) | | 11,073 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/27/2024 | 02/07/2031 | 2 | 1,652,192 | 2906.21 | 92,884 | | | 84,490 | | 146,166 | | | (8,484) | | 20,832 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/21/2031 | 1 | 124,614 | 2915.93 | 6,891 | | | 6,302 | | 10,803 | | | (596) | | 1,576 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/07/2031 | 1 | 370,324 | 2956.03 | 20,812 | | | 19,156 | | 29,439 | | | (1,678) | | 4,697 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/21/2031 | 1 | 550,318 | 2961.47 | 30,543 | | | 28,280 | | 43,284 | | | (2,295) | | 7,001 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/06/2031 | 1 | 2,688,813 | 2972.32 | | 150,574 | | 143,963 | | 207,954 | | | (6,777) | | 34,760 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/20/2031 | 2 | 417,189 | 2995.77 | | 23,417 | | 22,519 | | 30,683 | | | (921) | | 5,409 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/22/2031 | 1 | 583,512 | 2938.51 | | 31,918 | | 29,919 | | 48,391 | | | (2,010) | | 7,474 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2024 | 04/08/2031 | 2 | 674,568 | 2982.59 | | 37,598 | | 35,038 | | 50,723 | | | (2,572) | | 8,614 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/22/2031 | 1 | 923,819 | 2985.06 | | 51,272 | | 48,662 | | 69,377 | | | (2,628) | | 11,906 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0004$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/08/2031 | 1 | 220,871 | 2959.26 | | 12,214 | | 11,526 | | 17,531 | | | (693) | | 2,838 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/08/2031 | 1 | 1,335,473 | 3021.52 | | 82,532 | | 81,854 | | 93,571 | | | (774) | | 17,594 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/22/2031 | 2 | 1,245,211 | 3018.84 | | 72,409 | | 70,485 | | 87,317 | | | (1,964) | | 16,249 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2024 | 08/08/2031 | 1 | 2,573,089 | 2991.02 | | 156,444 | | 153,379 | | 192,152 | | | (3,244) | | 33,691 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/08/2031 | 2 | 223,679 | 3013.75 | | 13,504 | | 13,081 | | 15,837 | | | (434) | | 2,911 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2024 | 08/22/2031 | 2 | 1,060,996 | 3028.13 | | 65,334 | | 64,421 | | 73,155 | | | (981) | | 13,931 | | 0001 |
| Purchased Call/AI Powered Multi-Asset Index/AIM0005$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/22/2031 | 1 | 934,554 | 3071.06 | | 57,849 | | 57,690 | | 58,789 | | | (226) | | 12,346 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/08/2024 | 1 | 178,258 | 233.19 | 4,492 | | | 87 | | 11,107 | | | (3,345) | | 132 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2024 | 1 | 67,780 | 231.16 | 1,708 | | | 99 | | 4,847 | | | (1,272) | | 83 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 11/08/2024 | 1 | 133,639 | 233.33 | 3,368 | | | 352 | | 8,213 | | | (2,521) | | 218 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/22/2024 | 1 | 444,885 | 236.75 | 11,211 | | | 1,615 | | 20,670 | | | (8,393) | | 848 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017N$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/06/2024 | 1 | 222,050 | 237.14 | 5,596 | | | 1,026 | | 10,010 | | | (4,212) | | 476 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/20/2024 | 1 | 611,548 | 240.26 | 15,472 | | | 3,448 | | 20,515 | | | (11,647) | | 1,440 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2025 | 2 | 849,238 | 240.41 | | 20,867 | | 5,768 | | 28,754 | | | (15,074) | | 2,223 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2025 | 1 | 98,023 | 239.63 | | 2,480 | | 770 | | 3,641 | | | (1,708) | | 274 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/05/2024 | 02/07/2025 | 3 | 259,150 | 241.65 | | 6,620 | | 2,450 | | 8,086 | | | (4,169) | | 773 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/21/2025 | 1 | 126,343 | 242.56 | | 3,184 | | 1,261 | | 3,677 | | | (1,928) | | 397 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/07/2025 | 1 | 204,800 | 243.55 | | 5,161 | | 2,251 | | 5,533 | | | (2,921) | | 674 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/06/2025 | 1 | 719,196 | 243 | | 18,124 | | 12,485 | | 23,233 | | | (5,726) | | 2,970 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/20/2025 | 1 | 84,164 | 243.98 | | 2,121 | | 1,544 | | 2,553 | | | (588) | | 357 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2025 | 1 | 136,908 | 243.97 | | 3,450 | | 1,796 | | 3,749 | | | (1,654) | | 494 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2025 | 1 | 118,606 | 243.05 | | 2,989 | | 1,918 | | 3,748 | | | (1,073) | | 475 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2025 | 1 | 709,082 | 248.45 | | 18,153 | | 17,802 | | 16,924 | | | (495) | | 3,506 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 986,443 | 246.77 | | 25,253 | | 23,792 | | 26,423 | | | (1,651) | | 4,781 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 1 | 379,402 | 243.73 | | 9,637 | | 8,302 | | 12,406 | | | (1,399) | | 1,754 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 610,892 | 245.83 | | 15,517 | | 13,969 | | 17,246 | | | (1,658) | | 2,887 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 248,887 | 245.79 | | 6,272 | | 4,838 | | 6,653 | | | (1,443) | | 1,092 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 154,179 | 247.02 | | 3,901 | | 3,159 | | 3,789 | | | (748) | | 693 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/21/2021 | 05/22/2026 | 1 | 162,512 | 235.8 | 9,929 | | | 3,257 | | 10,104 | | | (1,489) | | 1,041 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2021 | 06/22/2026 | 1 | 52,527 | 238.78 | 3,204 | | | 1,105 | | 2,838 | | | (481) | | 345 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2021 | 08/07/2026 | 1 | 66,862 | 244.9 | 4,099 | | | 1,518 | | 2,659 | | | (615) | | 455 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2021 | 09/22/2026 | 1 | 84,749 | 242.97 | 5,170 | | | 2,043 | | 3,826 | | | (776) | | 596 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/08/2021 | 10/08/2026 | 1 | 77,558 | 241.48 | 4,692 | | | 1,899 | | 3,809 | | | (704) | | 551 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/22/2021 | 10/22/2026 | 2 | 221,882 | 244.83 | 13,344 | | | 5,502 | | 9,226 | | | (2,004) | | 1,592 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/21/2022 | 01/22/2027 | 1 | 105,028 | 235.04 | 6,207 | | | 2,870 | | 7,217 | | | (931) | | 799 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2022 | 02/08/2027 | 1 | 76,136 | 236.45 | 4,439 | | | 2,093 | | 4,939 | | | (666) | | 585 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2022 | 02/22/2027 | 1 | 60,245 | 234.08 | 3,512 | | | 1,683 | | 4,344 | | | (527) | | 466 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2022 | 03/08/2027 | 1 | 285,834 | 232.21 | 16,693 | | | 8,127 | | 22,342 | | | (2,505) | | 2,230 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2022 | 04/08/2027 | 1 | 121,465 | 235.97 | 6,778 | | | 3,419 | | 8,169 | | | (1,017) | | 964 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2022 | 04/22/2027 | 1 | 72,042 | 234.29 | 3,977 | | | 2,036 | | 5,215 | | | (597) | | 576 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/11/2022 | 05/07/2027 | 1 | 58,815 | 231.93 | 3,063 | | | 1,596 | | 4,699 | | | (461) | | 474 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2022 | 06/22/2027 | 1 | 54,320 | 228.26 | 2,960 | | | 1,613 | | 5,033 | | | (444) | | 448 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/22/2028 | 1 | 94,291 | 229.41 | 5,026 | | | 3,492 | | 8,693 | | | (754) | | 879 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2023 | 08/08/2028 | 1 | 727,582 | 239.42 | 38,125 | | | 29,393 | | 47,925 | | | (5,718) | | 7,145 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/22/2028 | 1 | 317,461 | 236.09 | 16,349 | | | 12,730 | | 23,680 | | | (2,452) | | 3,133 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/08/2028 | 2 | 874,898 | 236.94 | 45,541 | | | 35,928 | | 63,512 | | | (6,833) | | 8,686 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 11/08/2028 | 1 | 178,334 | 233.33 | 9,202 | | | 7,558 | | 14,850 | | | (1,380) | | 1,808 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/08/2029 | 1 | 50,648 | 240.41 | | 2,600 | | 2,223 | | 3,333 | | | (377) | | 524 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/08/2029 | 1 | 259,869 | 241.65 | | 13,643 | | 11,907 | | 16,465 | | | (1,755) | | 2,714 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/20/2029 | 1 | 164,099 | 240.13 | | 8,369 | | 7,634 | | 11,146 | | | (739) | | 1,751 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2029 | 1 | 78,645 | 243.05 | | 4,050 | | 3,762 | | 4,857 | | | (291) | | 847 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2029 | 1 | 113,488 | 241.88 | | 5,845 | | 5,383 | | 7,282 | | | (464) | | 1,218 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017II$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/21/2029 | 1 | 522,740 | 248.45 | | 28,332 | | 28,224 | | 27,499 | | | (155) | | 5,832 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2029 | 1 | 62,370 | 243.73 | | 3,324 | | 3,233 | | 3,831 | | | (96) | | 687 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2021 | 06/08/2028 | 1 | 71,510 | 239.8 | 5,192 | | | 2,735 | | 4,581 | | | (556) | | 687 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2021 | 07/21/2028 | 1 | 76,692 | 242.13 | 5,866 | | | 3,195 | | 4,542 | | | (630) | | 748 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2021 | 08/08/2028 | 1 | 22,513 | 244.9 | 1,648 | | | 907 | | 1,203 | | | (176) | | 221 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/20/2021 | 08/22/2028 | 1 | 772,055 | 246.24 | 56,514 | | | 31,431 | | 39,318 | | | (6,051) | | 7,619 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2021 | 09/08/2028 | 1 | 648,328 | 247.51 | 47,263 | | | 26,601 | | 31,564 | | | (5,065) | | 6,436 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/13/2021 | 09/22/2028 | 2 | 280,014 | 242.97 | 19,583 | | | 11,268 | | 16,330 | | | (2,125) | | 2,793 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/08/2021 | 10/06/2028 | 1 | 384,860 | 241.48 | 27,556 | | | 15,842 | | 23,811 | | | (2,955) | | 3,858 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/22/2021 | 10/20/2028 | 1 | 132,473 | 244.83 | 9,432 | | | 5,472 | | 7,250 | | | (1,012) | | 1,334 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2021 | 11/08/2028 | 1 | 396,185 | 245.27 | 28,446 | | | 16,689 | | 21,435 | | | (3,048) | | 4,016 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2021 | 11/22/2028 | 1 | 446,571 | 242.68 | 31,707 | | | 18,776 | | 26,738 | | | (3,398) | | 4,548 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2021 | 12/08/2028 | 1 | 1,358,447 | 240.38 | 96,993 | | | 58,044 | | 88,837 | | | (10,393) | | 13,906 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2021 | 12/22/2028 | 4 | 828,157 | 241.12 | 57,535 | | | 34,914 | | 52,893 | | | (6,194) | | 8,516 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/07/2022 | 01/08/2029 | 1 | 427,511 | 240.67 | 30,054 | | | 18,357 | | 27,871 | | | (3,219) | | 4,421 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2022 | 01/22/2029 | 1 | 379,122 | 235.04 | 26,825 | | | 16,538 | | 30,163 | | | (2,877) | | 3,938 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2022 | 03/08/2029 | 1 | 57,930 | 232.21 | 4,026 | | | 2,551 | | 5,099 | | | (431) | | 610 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2022 | 03/22/2029 | 1 | 214,494 | 235.51 | 14,371 | | | 9,185 | | 16,967 | | | (1,540) | | 2,269 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2022 | 04/06/2029 | 1 | 315,040 | 235.97 | 20,572 | | | 13,290 | | 24,606 | | | (2,206) | | 3,348 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 04/20/2029 | 2 | 491,183 | 234.29 | 11,666 | 21,814 | | 28,569 | | 40,651 | | | (2,108) | | 5,242 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2022 | 05/08/2029 | 1 | 217,053 | 231.93 | 13,848 | | | 9,106 | | 19,447 | | | (1,483) | | 2,329 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2022 | 05/22/2029 | 1 | 55,438 | 229.85 | 3,620 | | | 2,400 | | 5,316 | | | (388) | | 597 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2022 | 06/08/2029 | 2 | 677,658 | 231.68 | 42,653 | | | 28,577 | | 61,454 | | | (4,571) | | 7,338 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2022 | 06/22/2029 | 1 | 841,055 | 228.26 | 53,155 | | | 35,887 | | 85,006 | | | (5,696) | | 9,145 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2022 | 07/06/2029 | 3 | 982,184 | 229.71 | 62,023 | | | 42,300 | | 95,095 | | | (6,659) | | 10,722 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2022 | 07/20/2029 | 2 | 207,599 | 231.16 | 13,344 | | | 9,173 | | 19,246 | | | (1,432) | | 2,275 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2022 | 08/08/2029 | 1 | 162,151 | 233.36 | 10,572 | | | 7,332 | | 14,057 | | | (1,133) | | 1,787 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 09/07/2029 | 4 | 1,749,044 | 231.84 | 107,842 | | | 76,220 | | 159,711 | | | (11,573) | | 19,437 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2022 | 08/22/2029 | 1 | 81,533 | 233.38 | 5,045 | | | 3,556 | | 7,078 | | | (545) | | 902 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 09/21/2029 | 1 | 201,127 | 228.12 | 12,229 | | | 8,702 | | 20,614 | | | (1,311) | | 2,244 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/08/2029 | 2 | 568,375 | 226.1 | 33,946 | | | 24,389 | | 61,967 | | | (3,639) | | 6,370 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/22/2029 | 2 | 871,324 | 227.26 | 53,475 | | | 38,691 | | 91,865 | | | (5,734) | | 9,803 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/08/2029 | 1 | 524,174 | 227.98 | 31,084 | | | 22,677 | | 54,169 | | | (3,331) | | 5,924 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/21/2029 | 1 | 636,756 | 230.45 | 38,842 | | | 28,557 | | 61,175 | | | (4,164) | | 7,222 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/07/2029 | 1 | 154,420 | 229.83 | 9,605 | | | 7,125 | | 15,145 | | | (1,030) | | 1,759 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/21/2029 | 1 | 335,161 | 228.03 | 20,646 | | | 15,434 | | 34,718 | | | (2,213) | | 3,831 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2023 | 01/08/2030 | 1 | 11,877 | 229.2 | 771 | | | 583 | | 1,190 | | | (83) | | 136 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/22/2030 | 3 | 851,455 | 230.91 | 54,894 | | | 41,709 | | 81,196 | | | (5,887) | | 9,815 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2023 | 02/22/2030 | 1 | 1,092,298 | 231.78 | 65,866 | | | 50,785 | | 101,747 | | | (7,058) | | 12,691 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2023 | 03/08/2030 | 1 | 268,044 | 231.3 | 16,029 | | | 12,447 | | 25,367 | | | (1,718) | | 3,125 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/22/2030 | 1 | 335,054 | 229.41 | 20,673 | | | 16,166 | | 33,576 | | | (2,215) | | 3,921 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2030 | 1 | 300,646 | 231.41 | 19,061 | | | 15,032 | | 28,452 | | | (2,041) | | 3,533 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2030 | 1 | 137,731 | 233.64 | 8,457 | | | 6,815 | | 12,250 | | | (906) | | 1,636 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017H$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/07/2030 | 1 | 332,435 | 235.49 | 20,345 | | | 16,542 | | 28,007 | | | (2,181) | | 3,964 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2023 | 06/21/2030 | 2 | 223,013 | 236.69 | 13,322 | | | 10,987 | | 18,147 | | | (1,439) | | 2,668 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2030 | 1 | 226,299 | 236.89 | 13,487 | | | 11,122 | | 18,341 | | | (1,445) | | 2,719 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2023 | 07/22/2030 | 2 | 1,316,925 | 239.45 | 79,867 | | | 66,297 | | 98,888 | | | (8,556) | | 15,873 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2023 | 08/08/2030 | 1 | 896,241 | 239.42 | 53,954 | | | 45,127 | | 67,494 | | | (5,782) | | 10,846 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/22/2030 | 1 | 356,673 | 236.09 | 20,972 | | | 17,656 | | 29,777 | | | (2,247) | | 4,330 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/06/2030 | 1 | 310,739 | 236.94 | 18,365 | | | 15,593 | | 25,325 | | | (1,969) | | 3,786 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/08/2030 | 1 | 645,939 | 233.19 | 37,077 | | | 31,909 | | 59,056 | | | (3,970) | | 7,927 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2030 | 1 | 255,766 | 231.16 | 14,579 | | | 12,622 | | 24,840 | | | (1,561) | | 3,149 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 11/08/2030 | 1 | 1,047,698 | 233.33 | 61,395 | | | 53,562 | | 95,820 | | | (6,579) | | 12,948 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/22/2030 | 1 | 287,305 | 236.75 | 16,980 | | | 14,924 | | 23,822 | | | (1,819) | | 3,562 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/06/2030 | 1 | 204,782 | 237.14 | 12,246 | | | 10,835 | | 16,822 | | | (1,313) | | 2,547 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/20/2030 | 1 | 654,403 | 240.26 | 40,180 | | | 35,784 | | 49,108 | | | (4,309) | | 8,163 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2031 | 1 | 199,891 | 240.41 | | 12,113 | | 10,857 | | 14,983 | | | (1,260) | | 2,504 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/07/2031 | 1 | 760,815 | 241.65 | | 45,725 | | 41,568 | | 55,224 | | | (4,204) | | 9,593 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/07/2031 | 1 | 349,155 | 243.55 | | 21,054 | | 19,379 | | 24,056 | | | (1,698) | | 4,429 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/21/2031 | 1 | 265,655 | 244.3 | | 15,860 | | 14,685 | | 17,942 | | | (1,192) | | 3,380 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/20/2031 | 2 | 421,161 | 243.98 | | 25,264 | | 24,295 | | 29,242 | | | (993) | | 5,460 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/22/2031 | 1 | 148,941 | 240.13 | | 8,624 | | 8,083 | | 11,462 | | | (543) | | 1,908 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2031 | 2 | 506,090 | 243.97 | | 29,896 | | 27,862 | | 34,642 | | | (2,044) | | 6,463 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2031 | 1 | 1,013,606 | 243 | | 59,701 | | 57,080 | | 72,246 | | | (2,687) | | 13,104 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2031 | 1 | 124,267 | 243.05 | | 7,295 | | 6,923 | | 8,820 | | | (374) | | 1,602 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2031 | 1 | 659,437 | 241.88 | | 38,643 | | 36,464 | | 48,337 | | | (2,192) | | 8,474 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2031 | 2 | 1,019,789 | 247.02 | | 59,351 | | 57,782 | | 65,063 | | | (1,605) | | 13,307 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/11/2024 | 07/08/2031 | 2 | 307,220 | 245.79 | | 18,505 | | 17,929 | | 20,286 | | | (593) | | 3,998 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/22/2031 | 1 | 531,356 | 248.45 | | 33,263 | | 33,172 | | 32,914 | | | (130) | | 7,020 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 08/08/2031 | 1 | 1,288,922 | 243.73 | | 79,011 | | 77,463 | | 91,012 | | | (1,638) | | 16,876 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2031 | 1 | 1,212,013 | 246.77 | | 75,872 | | 75,248 | | 78,682 | | | (712) | | 15,967 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/13/2022 | 10/03/2024 | 10 | 3,890,848 | 227.03 | 133,091 | | | 369 | | 354,753 | | | (50,360) | | 1,764 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/01/2024 | 1 | 342,730 | 225.82 | 13,614 | | | | | 33,269 | | | (5,124) | | 90 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2022 | 10/02/2024 | 1 | 162,518 | 225.82 | 6,456 | | | 9 | | 15,768 | | | (2,426) | | 60 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/04/2024 | 4 | 2,070,536 | 228.11 | 65,403 | | | 273 | | 178,091 | | | (24,803) | | 1,084 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/14/2022 | 10/04/2024 | 6 | 946,953 | 227.87 | 29,641 | | | 124 | | 82,531 | | | (11,290) | | 496 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/04/2024 | 8 | 1,980,712 | 227.25 | 65,506 | | | 274 | | 178,506 | | | (24,978) | | 1,037 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 10/10/2024 | 3 | 1,847,295 | 225.84 | 68,843 | | | 872 | | 178,888 | | | (26,459) | | 1,529 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2022 | 10/07/2024 | 7 | 3,021,266 | 226.1 | 107,913 | | | 900 | | 288,904 | | | (40,968) | | 2,092 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/11/2024 | 6 | 2,548,248 | 225.76 | 92,756 | | | 1,289 | | 247,762 | | | (35,173) | | 2,212 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2022 | 10/11/2024 | 7 | 4,288,408 | 225.64 | 154,211 | | | 2,138 | | 419,447 | | | (58,307) | | 3,722 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2022 | 10/11/2024 | 6 | 2,154,388 | 226.78 | 75,428 | | | 1,053 | | 198,833 | | | (28,698) | | 1,870 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2022 | 10/14/2024 | 7 | 2,686,671 | 225.91 | 100,327 | | | 1,816 | | 259,137 | | | (38,121) | | 2,631 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2022 | 10/17/2024 | 4 | 3,033,173 | 226.83 | 121,176 | | | 2,749 | | 278,939 | | | (46,935) | | 3,273 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2022 | 10/16/2024 | 1 | 318,656 | 225.91 | 11,820 | | | 244 | | 30,721 | | | (4,443) | | 334 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2022 | 10/18/2024 | 5 | 1,152,024 | 227.19 | 40,876 | | | 961 | | 103,949 | | | (15,443) | | 1,279 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2022 | 10/15/2024 | 1 | 254,799 | 225.91 | 9,091 | | | 176 | | 24,576 | | | (3,426) | | 258 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2022 | 10/18/2024 | 3 | 1,152,768 | 226.67 | 43,167 | | | 1,019 | | 106,899 | | | (16,355) | | 1,280 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2022 | 10/18/2024 | 6 | 2,536,214 | 226.26 | 95,702 | | | 2,258 | | 240,217 | | | (36,225) | | 2,816 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2022 | 10/21/2024 | 5 | 2,629,450 | 227.26 | 101,417 | | | 2,818 | | 236,268 | | | (38,419) | | 3,154 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2022 | 10/24/2024 | 5 | 2,950,374 | 227.6 | 108,525 | | | 3,441 | | 260,173 | | | (40,881) | | 3,783 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/31/2022 | 10/25/2024 | 5 | 1,465,414 | 228.64 | 51,888 | | | 1,738 | | 122,032 | | | (19,752) | | 1,918 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2022 | 10/25/2024 | 4 | 1,625,643 | 228.34 | 58,210 | | | 2,002 | | 137,617 | | | (22,764) | | 2,127 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2022 | 10/25/2024 | 1 | 872,108 | 228.27 | 30,831 | | | 1,025 | | 74,118 | | | (11,668) | | 1,141 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2022 | 10/31/2024 | 3 | 3,442,787 | 229.13 | 104,452 | | | 4,317 | | 278,423 | | | (39,285) | | 5,017 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2022 | 10/30/2024 | 2 | 516,711 | 229.46 | 16,656 | | | 665 | | 41,006 | | | (6,262) | | 741 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 10/28/2024 | 4 | 3,480,182 | 229.46 | 114,029 | | | 4,291 | | 276,187 | | | (43,372) | | 4,820 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 4 | 1,025,478 | 228.89 | 31,567 | | | 1,354 | | 84,093 | | | (11,906) | | 1,518 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2022 | 11/01/2024 | 2 | 2,878,485 | 227.42 | 95,901 | | | 4,103 | | 256,058 | | | (36,063) | | 4,261 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/01/2024 | 4 | 2,490,290 | 226.82 | 89,803 | | | 3,857 | | 228,696 | | | (33,982) | | 3,687 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/04/2024 | 3 | 1,730,825 | 227.52 | 59,623 | | | 2,798 | | 153,138 | | | (22,470) | | 2,680 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2022 | 11/07/2024 | 2 | 2,179,253 | 227.76 | 75,450 | | | 3,835 | | 190,216 | | | (28,320) | | 3,516 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/06/2024 | 1 | 88,424 | 227.52 | 3,109 | | | 154 | | 7,820 | | | (1,169) | | 141 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/08/2024 | 3 | 4,471,578 | 227.98 | 147,568 | | | 7,739 | | 385,607 | | | (55,424) | | 7,308 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2022 | 11/08/2024 | 1 | 2,214,920 | 226.92 | 93,604 | | | 4,913 | | 202,142 | | | (35,182) | | 3,620 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/11/2022 | 11/08/2024 | 2 | 2,995,235 | 230.38 | 104,286 | | | 5,475 | | 224,530 | | | (39,271) | | 4,895 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2022 | 11/11/2024 | 2 | 1,818,523 | 230.64 | 60,983 | | | 3,444 | | 134,116 | | | (22,956) | | 3,084 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/14/2024 | 3 | 3,375,932 | 230.27 | 117,227 | | | 7,088 | | 254,655 | | | (44,017) | | 5,927 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2022 | 11/13/2024 | 1 | 1,406,976 | 230.64 | 47,948 | | | 2,836 | | 103,703 | | | (18,021) | | 2,443 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/15/2024 | 4 | 4,691,992 | 230.48 | 157,698 | | | 9,776 | | 349,329 | | | (59,254) | | 8,328 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2022 | 11/15/2024 | 2 | 1,482,155 | 230.25 | 50,359 | | | 3,127 | | 111,944 | | | (18,933) | | 2,631 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/15/2024 | 3 | 1,330,065 | 230.07 | 46,411 | | | 2,895 | | 101,516 | | | (17,557) | | 2,361 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/21/2022 | 11/18/2024 | 4 | 6,364,101 | 230.23 | 219,797 | | | 14,658 | | 480,969 | | | (83,356) | | 11,659 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 11/21/2024 | 4 | 5,408,658 | 230.11 | 189,543 | | | 13,309 | | 411,573 | | | (71,195) | | 10,207 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/23/2022 | 11/22/2024 | 2 | 2,814,379 | 230.45 | 98,172 | | | 7,043 | | 209,689 | | | (36,862) | | 5,362 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/29/2022 | 11/22/2024 | 2 | 1,703,575 | 230.69 | 58,329 | | | 4,190 | | 125,095 | | | (21,965) | | 3,246 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/29/2022 | 11/27/2024 | 2 | 5,465,761 | 230.01 | 198,227 | | | 15,557 | | 418,229 | | | (74,577) | | 10,894 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/29/2022 | 11/27/2024 | 3 | 1,453,234 | 230.73 | 49,453 | | | 3,896 | | 106,382 | | | (18,663) | | 2,896 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2022 | 11/29/2024 | 3 | 2,425,553 | 230.1 | 89,269 | | | 7,246 | | 184,580 | | | (33,529) | | 4,917 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/02/2022 | 11/29/2024 | 2 | 1,324,167 | 231.27 | 45,420 | | | 3,697 | | 93,613 | | | (17,073) | | 2,684 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 11/29/2024 | 4 | 1,739,443 | 231.21 | 55,463 | | | 4,535 | | 123,457 | | | (20,978) | | 3,526 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2022 | 12/02/2024 | 2 | 2,012,774 | 231.05 | 63,018 | | | 5,390 | | 144,345 | | | (23,755) | | 4,181 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2022 | 12/05/2024 | 1 | 5,633,659 | 230.17 | 186,754 | | | 16,674 | | 426,622 | | | (70,097) | | 11,978 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 3 | 1,972,855 | 229.62 | 68,255 | | | 6,206 | | 154,395 | | | (25,645) | | 4,226 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/06/2024 | 3 | 1,500,727 | 229.48 | 52,513 | | | 4,787 | | 118,432 | | | (19,766) | | 3,215 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2022 | 12/06/2024 | 2 | 1,103,310 | 229.83 | 38,017 | | | 3,468 | | 85,260 | | | (14,337) | | 2,364 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/09/2024 | 2 | 1,263,181 | 229.67 | 44,360 | | | 4,218 | | 98,560 | | | (16,702) | | 2,766 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2022 | 12/12/2024 | 4 | 5,827,852 | 230.12 | 202,744 | | | 20,109 | | 442,424 | | | (76,296) | | 13,031 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/14/2022 | 12/13/2024 | 1 | 3,528,452 | 230.47 | 118,498 | | | 11,882 | | 262,256 | | | (44,477) | | 7,944 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/13/2024 | 2 | 1,841,865 | 230.09 | 59,318 | | | 5,973 | | 140,086 | | | (22,297) | | 4,147 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/16/2022 | 12/13/2024 | 2 | 989,413 | 229.11 | 32,957 | | | 3,326 | | 79,719 | | | (12,415) | | 2,227 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2022 | 12/16/2024 | 3 | 2,066,224 | 228.63 | 68,798 | | | 7,219 | | 171,076 | | | (25,930) | | 4,745 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 12/19/2024 | 3 | 5,645,905 | 228.22 | 181,218 | 21,398 | | 24,792 | | 478,194 | | | (84,277) | | 13,216 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/20/2022 | 12/18/2024 | 1 | 581,274 | 228.63 | 19,373 | | | 2,079 | | 48,127 | | | (7,281) | | 1,352 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2022 | 12/20/2024 | 5 | 4,498,655 | 228.11 | 160,890 | | | 17,912 | | 383,377 | | | (61,068) | | 10,596 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 4 | 1,876,906 | 228.8 | 61,372 | | | 6,788 | | 153,892 | | | (23,094) | | 4,421 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/23/2022 | 12/20/2024 | 2 | 1,347,282 | 228.03 | 46,532 | | | 5,151 | | 115,338 | | | (17,531) | | 3,173 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2022 | 12/27/2024 | 5 | 5,289,519 | 227.9 | 181,607 | | | 21,809 | | 455,616 | | | (68,393) | | 12,986 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2022 | 12/26/2024 | 1 | 260,580 | 228.24 | 8,449 | | | 999 | | 22,035 | | | (3,175) | | 636 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2022 | 12/27/2024 | 4 | 4,425,308 | 227.36 | 160,975 | | | 19,367 | | 392,400 | | | (60,590) | | 10,864 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/30/2022 | 12/27/2024 | 2 | 3,470,577 | 228.38 | 117,483 | | | 14,142 | | 291,165 | | | (44,275) | | 8,521 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2023 | 12/30/2024 | 1 | 1,739,128 | 228.21 | 59,137 | | | 7,341 | | 147,233 | | | (22,288) | | 4,342 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/04/2023 | 01/03/2025 | 2 | 2,761,226 | 228.06 | 101,886 | | | 13,211 | | 235,727 | | | (38,402) | | 7,043 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/04/2023 | 01/02/2025 | 1 | 666,662 | 228.21 | 23,692 | | | 3,031 | | 56,439 | | | (8,905) | | 1,692 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/31/2023 | 12/23/2024 | 2 | 164,129 | 228.24 | 7,228 | | | 865 | | 13,886 | | | (2,847) | | 394 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/05/2023 | 01/03/2025 | 1 | 702,378 | 228.71 | 22,787 | | | 2,954 | | 57,827 | | | (8,565) | | 1,792 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/06/2023 | 01/03/2025 | 3 | 1,043,753 | 227.89 | 38,939 | | | 5,517 | | 89,909 | | | (16,005) | | 2,662 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/09/2023 | 01/06/2025 | 3 | 1,763,111 | 229.2 | 61,773 | | | 8,274 | | 141,156 | | | (23,298) | | 4,568 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/18/2023 | 01/09/2025 | 4 | 3,278,558 | 229.35 | 117,501 | | | 17,189 | | 260,170 | | | (46,955) | | 8,623 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/11/2023 | 01/10/2025 | 2 | 906,722 | 229.69 | 33,889 | | | 4,714 | | 70,543 | | | (12,753) | | 2,397 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/13/2023 | 01/10/2025 | 2 | 1,281,129 | 230.88 | 45,288 | | | 6,321 | | 92,777 | | | (17,031) | | 3,386 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/24/2023 | 01/10/2025 | 4 | 1,471,891 | 231.17 | 51,077 | | | 7,156 | | 104,674 | | | (19,302) | | 3,890 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/17/2023 | 01/13/2025 | 3 | 1,863,725 | 231.36 | 64,106 | | | 9,212 | | 130,983 | | | (24,203) | | 4,998 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/24/2023 | 01/17/2025 | 3 | 2,332,431 | 231.32 | 76,382 | | | 11,337 | | 164,355 | | | (28,679) | | 6,373 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/18/2023 | 01/16/2025 | 2 | 1,236,749 | 231.36 | 40,215 | | | 5,922 | | 86,919 | | | (15,118) | | 3,364 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/19/2023 | 01/17/2025 | 2 | 3,837,299 | 230.51 | 127,677 | | | 19,021 | | 284,167 | | | (47,995) | | 10,485 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/17/2025 | 3 | 1,635,929 | 229.89 | 61,532 | | | 9,190 | | 125,744 | | | (23,219) | | 4,470 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/17/2025 | 3 | 960,703 | 230.91 | 34,842 | | | 5,217 | | 69,439 | | | (13,195) | | 2,625 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2023 | 01/23/2025 | 3 | 3,127,487 | 231.6 | 109,228 | | | 17,141 | | 216,602 | | | (41,086) | | 8,777 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2023 | 01/24/2025 | 3 | 1,936,425 | 231.62 | 69,041 | | | 10,931 | | 133,934 | | | (25,935) | | 5,458 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/24/2025 | 2 | 3,920,355 | 231.74 | 142,307 | | | 22,579 | | 268,979 | | | (53,501) | | 11,050 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2023 | 01/22/2025 | 1 | 188,254 | 230.91 | 7,125 | | | 1,114 | | 13,607 | | | (2,686) | | 526 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/27/2023 | 01/24/2025 | 2 | 1,715,810 | 232.45 | 59,935 | | | 9,524 | | 112,420 | | | (22,589) | | 4,836 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2023 | 01/27/2025 | 2 | 3,640,302 | 232.95 | 122,563 | | | 19,932 | | 230,811 | | | (46,157) | | 10,393 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2023 | 01/30/2025 | 5 | 4,401,676 | 232.19 | 161,928 | | | 26,952 | | 293,646 | | | (60,850) | | 12,724 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017EST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 01/31/2025 | 2 | 1,647,053 | 233.14 | 57,982 | | | 9,757 | | 103,215 | | | (21,846) | | 4,781 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2023 | 01/31/2025 | 3 | 4,622,940 | 233.81 | 171,301 | | | 28,834 | | 276,608 | | | (64,405) | | 13,418 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2023 | 01/31/2025 | 4 | 2,308,626 | 234.98 | 74,040 | | | 12,520 | | 127,035 | | | (27,971) | | 6,701 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2023 | 02/03/2025 | 4 | 3,418,393 | 234.1 | 114,550 | | | 19,756 | | 200,637 | | | (43,165) | | 10,042 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2023 | 02/06/2025 | 5 | 5,356,261 | 233.8 | 185,738 | | | 32,742 | | 321,195 | | | (69,859) | | 15,921 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2023 | 02/07/2025 | 6 | 2,495,462 | 234.3 | 81,280 | | | 14,474 | | 144,532 | | | (30,582) | | 7,446 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/07/2025 | 4 | 1,924,738 | 233.86 | 64,401 | | | 11,471 | | 114,976 | | | (24,243) | | 5,743 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/10/2023 | 02/07/2025 | 4 | 2,467,053 | 233.45 | 85,194 | | | 15,209 | | 151,545 | | | (32,173) | | 7,362 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2023 | 02/10/2025 | 3 | 2,835,535 | 233.3 | 101,053 | | | 18,396 | | 176,114 | | | (38,075) | | 8,558 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2023 | 02/13/2025 | 3 | 3,412,841 | 233.99 | 117,189 | | | 21,746 | | 202,297 | | | (44,016) | | 10,416 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2023 | 02/14/2025 | 3 | 2,501,838 | 234.02 | 85,360 | | | 15,979 | | 148,065 | | | (32,056) | | 7,664 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2023 | 02/14/2025 | 2 | 2,193,419 | 234.32 | 70,680 | | | 13,285 | | 127,120 | | | (26,582) | | 6,719 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/17/2023 | 02/14/2025 | 2 | 493,758 | 233.5 | 15,272 | | | 2,893 | | 30,281 | | | (5,790) | | 1,513 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2023 | 02/14/2025 | 2 | 1,480,281 | 233.26 | 45,940 | | | 8,660 | | 92,270 | | | (17,397) | | 4,534 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/21/2023 | 02/20/2025 | 6 | 3,475,728 | 233.26 | 107,518 | | | 21,030 | | 216,950 | | | (40,451) | | 10,878 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/10/2023 | 02/21/2025 | 3 | 1,992,749 | 231.89 | 66,258 | | | 13,046 | | 135,864 | | | (24,920) | | 6,258 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/21/2025 | 3 | 3,229,891 | 231.78 | 111,773 | | | 22,052 | | 221,849 | | | (42,026) | | 10,144 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2023 | 02/19/2025 | 1 | 82,650 | 233.26 | 2,626 | | | 512 | | 5,155 | | | (990) | | 258 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/24/2023 | 02/21/2025 | 2 | 1,100,740 | 232.07 | 36,000 | | | 7,113 | | 74,229 | | | (13,566) | | 3,457 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/27/2023 | 02/24/2025 | 3 | 1,293,647 | 231.4 | 44,471 | | | 8,953 | | 91,015 | | | (16,756) | | 4,105 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/28/2023 | 02/27/2025 | 2 | 2,375,033 | 231.63 | 78,649 | | | 16,113 | | 164,773 | | | (29,550) | | 7,613 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/28/2023 | 02/26/2025 | 1 | 371,308 | 231.4 | 12,789 | | | 2,604 | | 26,123 | | | (4,807) | | 1,186 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/02/2023 | 02/28/2025 | 4 | 2,945,710 | 231.6 | 97,588 | | | 20,160 | | 204,776 | | | (36,684) | | 9,473 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/03/2023 | 02/28/2025 | 2 | 875,609 | 231.1 | 30,293 | | | 6,268 | | 62,743 | | | (11,387) | | 2,816 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/06/2023 | 02/28/2025 | 2 | 1,662,617 | 231.3 | 59,725 | | | 12,383 | | 117,740 | | | (22,530) | | 5,347 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/06/2023 | 03/03/2025 | 12 | 3,586,154 | 232.29 | 109,780 | | | 23,592 | | 238,832 | | | (42,099) | | 11,647 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/09/2023 | 03/06/2025 | 3 | 3,413,498 | 232.19 | 107,829 | | | 23,114 | | 228,904 | | | (40,484) | | 11,194 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2023 | 03/07/2025 | 4 | 510,295 | 231.1 | 15,880 | | | 3,445 | | 36,588 | | | (5,987) | | 1,679 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/27/2023 | 03/07/2025 | 4 | 1,288,157 | 231.3 | 39,196 | | | 8,517 | | 91,280 | | | (14,791) | | 4,238 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/09/2023 | 03/05/2025 | 1 | 117,738 | 232.29 | 3,396 | | | 728 | | 7,846 | | | (1,280) | | 385 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/13/2023 | 03/07/2025 | 2 | 1,833,856 | 229.87 | 58,177 | | | 12,620 | | 141,369 | | | (21,917) | | 6,033 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/09/2023 | 03/10/2025 | 3 | 2,273,240 | 228.79 | 77,962 | | | 17,234 | | 186,201 | | | (29,432) | | 7,549 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/15/2023 | 03/13/2025 | 4 | 4,768,235 | 228.54 | 172,433 | | | 38,661 | | 396,004 | | | (64,806) | | 15,981 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2023 | 03/14/2025 | 3 | 3,430,264 | 229.46 | 118,588 | | | 26,762 | | 270,728 | | | (44,548) | | 11,532 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/16/2023 | 03/14/2025 | 2 | 3,415,933 | 229.14 | 123,978 | | | 28,047 | | 274,445 | | | (46,601) | | 11,484 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/17/2023 | 03/14/2025 | 3 | 3,064,118 | 229.93 | 100,717 | | | 22,828 | | 235,471 | | | (37,934) | | 10,301 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2023 | 03/17/2025 | 3 | 2,063,552 | 229.08 | 74,371 | | | 17,155 | | 166,378 | | | (28,069) | | 7,000 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2023 | 03/20/2025 | 4 | 6,087,702 | 229.42 | 223,362 | | | 52,194 | | 481,617 | | | (83,870) | | 20,834 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/21/2025 | 2 | 994,836 | 230.51 | 32,167 | | | 7,565 | | 74,016 | | | (12,081) | | 3,415 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/24/2023 | 03/21/2025 | 3 | 2,780,930 | 229.41 | 98,754 | | | 23,302 | | 220,133 | | | (37,138) | | 9,545 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/20/2023 | 03/21/2025 | 2 | 4,560,016 | 229.77 | 160,634 | | | 38,124 | | 353,857 | | | (60,751) | | 15,651 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/27/2023 | 03/24/2025 | 3 | 996,364 | 229.81 | 34,609 | | | 8,302 | | 77,172 | | | (13,037) | | 3,450 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2023 | 03/27/2025 | 2 | 1,775,134 | 229.82 | 60,864 | | | 14,800 | | 137,411 | | | (22,848) | | 6,198 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2023 | 03/26/2025 | 1 | 1,345,550 | 229.81 | 45,903 | | | 11,113 | | 104,218 | | | (17,253) | | 4,685 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/13/2023 | 03/28/2025 | 3 | 2,874,438 | 229.6 | 106,412 | | | 26,112 | | 225,351 | | | (40,077) | | 10,065 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/30/2023 | 03/28/2025 | 2 | 1,258,038 | 230.58 | 44,529 | | | 10,989 | | 93,242 | | | (16,830) | | 4,405 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/31/2023 | 03/28/2025 | 1 | 448,725 | 230.91 | 16,576 | | | 4,075 | | 32,627 | | | (6,239) | | 1,571 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/03/2023 | 03/31/2025 | 2 | 1,988,070 | 231.97 | 68,055 | | | 16,972 | | 135,752 | | | (25,621) | | 7,019 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2023 | 04/03/2025 | 1 | 3,346,864 | 231.87 | 114,753 | | | 29,003 | | 230,082 | | | (43,071) | | 11,914 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2023 | 04/04/2025 | 2 | 3,272,761 | 231.65 | 109,927 | | | 27,963 | | 228,024 | | | (41,302) | | 11,681 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/04/2025 | 4 | 3,636,066 | 231.07 | 129,028 | | | 33,049 | | 262,156 | | | (48,725) | | 12,978 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/04/2025 | 1 | 2,240,347 | 231.41 | 77,450 | | | 19,818 | | 158,386 | | | (29,271) | | 7,996 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2023 | 04/07/2025 | 1 | 1,007,071 | 231.41 | 34,902 | | | 9,038 | | 71,197 | | | (13,136) | | 3,623 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 04/10/2025 | 2 | 2,051,964 | 231.43 | 70,014 | | | 18,633 | | 144,967 | | | (26,650) | | 7,441 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2023 | 04/11/2025 | 2 | 2,955,117 | 231.39 | 99,258 | | | 26,228 | | 209,318 | | | (37,326) | | 10,744 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/13/2023 | 04/11/2025 | 2 | 2,143,029 | 230.86 | 79,448 | | | 21,046 | | 156,604 | | | (29,874) | | 7,792 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2023 | 04/11/2025 | 4 | 1,519,575 | 231.93 | 52,473 | | | 13,947 | | 104,238 | | | (19,806) | | 5,525 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2023 | 04/14/2025 | 2 | 2,082,162 | 232.01 | 72,874 | | | 19,576 | | 142,248 | | | (27,431) | | 7,629 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/20/2023 | 04/17/2025 | 5 | 4,211,736 | 232.23 | 140,733 | | | 38,453 | | 284,007 | | | (52,964) | | 15,549 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2023 | 04/17/2025 | 2 | 2,194,160 | 232.26 | 74,516 | | | 20,307 | | 147,748 | | | (28,013) | | 8,101 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/21/2023 | 04/17/2025 | 3 | 2,093,610 | 232.11 | 69,443 | | | 18,996 | | 142,243 | | | (26,145) | | 7,729 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/09/2023 | 04/17/2025 | 3 | 1,854,757 | 231.54 | 64,107 | | | 17,575 | | 130,334 | | | (24,192) | | 6,848 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/24/2023 | 04/21/2025 | 4 | 1,585,813 | 231.63 | 54,547 | | | 15,253 | | 110,979 | | | (20,629) | | 5,913 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2023 | 04/24/2025 | 2 | 3,544,454 | 231.47 | 114,812 | | | 32,352 | | 250,514 | | | (43,108) | | 13,314 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 04/25/2025 | 4 | 1,036,029 | 230.11 | 41,661 | | | 12,297 | | 79,150 | | | (16,262) | | 3,901 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 04/25/2025 | 2 | 1,180,889 | 230.29 | 45,457 | | | 12,919 | | 89,328 | | | (17,093) | | 4,446 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/28/2023 | 04/25/2025 | 2 | 3,231,775 | 231.99 | 113,846 | | | 32,415 | | 221,493 | | | (42,898) | | 12,169 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2023 | 04/28/2025 | 1 | 2,566,672 | 232.53 | 87,311 | | | 25,135 | | 170,428 | | | (32,862) | | 9,734 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 05/01/2025 | 3 | 3,963,940 | 232.31 | 130,564 | | | 38,153 | | 266,873 | | | (49,146) | | 15,140 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 05/02/2025 | 3 | 3,803,507 | 231.48 | 128,504 | | | 37,687 | | 268,983 | | | (48,331) | | 14,562 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/04/2023 | 05/02/2025 | 1 | 866,649 | 231.03 | 28,922 | | | 8,497 | | 62,908 | | | (10,871) | | 3,318 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/25/2023 | 05/02/2025 | 3 | 1,163,442 | 230.36 | 43,782 | | | 12,949 | | 87,730 | | | (16,564) | | 4,454 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/05/2025 | 2 | 1,951,599 | 231.66 | 68,670 | | | 20,451 | | 136,647 | | | (25,871) | | 7,524 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/08/2025 | 3 | 4,431,453 | 231.85 | 150,838 | | | 45,413 | | 307,154 | | | (56,663) | | 17,202 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/11/2023 | 05/09/2025 | 3 | 1,666,468 | 231.54 | 61,433 | | | 18,755 | | 117,602 | | | (23,259) | | 6,484 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/09/2025 | 2 | 2,607,193 | 231.88 | 91,481 | | | 27,761 | | 180,352 | | | (34,385) | | 10,144 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/12/2023 | 05/09/2025 | 1 | 1,689,247 | 232.01 | 57,811 | | | 17,567 | | 115,985 | | | (21,758) | | 6,572 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2023 | 05/12/2025 | 2 | 964,939 | 231.79 | 33,963 | | | 10,437 | | 67,149 | | | (12,789) | | 3,780 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2023 | 05/15/2025 | 2 | 4,466,981 | 232.12 | 153,486 | | | 47,696 | | 305,020 | | | (57,667) | | 17,614 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 1 | 1,499,951 | 232.98 | 54,981 | | | 17,215 | | 97,344 | | | (20,665) | | 5,927 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/18/2023 | 05/16/2025 | 1 | 1,120,690 | 231.88 | 43,787 | | | 13,710 | | 77,666 | | | (16,458) | | 4,429 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2023 | 05/16/2025 | 2 | 2,624,757 | 233.92 | 89,705 | | | 28,233 | | 160,793 | | | (33,896) | | 10,372 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/19/2025 | 1 | 1,912,858 | 233.62 | 66,076 | | | 20,933 | | 119,461 | | | (24,869) | | 7,609 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/23/2023 | 05/22/2025 | 2 | 3,151,753 | 233.64 | 101,755 | | | 32,578 | | 196,820 | | | (38,206) | | 12,618 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2023 | 05/23/2025 | 2 | 1,594,708 | 232.76 | 52,925 | | | 17,018 | | 105,028 | | | (19,867) | | 6,398 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/25/2023 | 05/23/2025 | 3 | 1,046,964 | 232.19 | 35,842 | | | 11,590 | | 71,335 | | | (13,487) | | 4,200 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/29/2023 | 05/23/2025 | 3 | 1,692,369 | 232.03 | 62,234 | | | 20,770 | | 116,408 | | | (24,167) | | 6,790 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/13/2023 | 05/23/2025 | 2 | 2,072,356 | 233.01 | 72,890 | | | 23,776 | | 134,477 | | | (27,754) | | 8,314 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/30/2025 | 1 | 1,821,206 | 233.01 | 60,495 | | | 20,027 | | 118,411 | | | (22,706) | | 7,415 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2023 | 05/29/2025 | 1 | 718,594 | 233.01 | 23,839 | | | 7,870 | | 46,723 | | | (8,960) | | 2,920 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/01/2023 | 05/30/2025 | 1 | 4,572,136 | 232.46 | 166,394 | | | 55,312 | | 307,219 | | | (62,540) | | 18,614 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/02/2023 | 05/30/2025 | 1 | 4,033,126 | 233.32 | 151,251 | | | 50,347 | | 257,386 | | | (56,927) | | 16,420 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/02/2025 | 2 | 1,944,056 | 234.72 | 66,772 | | | 22,448 | | 113,884 | | | (25,136) | | 7,964 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 06/05/2025 | 3 | 1,854,913 | 234.68 | 64,423 | 2,571 | | 23,230 | | 109,074 | | | (25,428) | | 7,645 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2023 | 06/06/2025 | 3 | 985,826 | 235.28 | 31,702 | 2,361 | | 12,284 | | 55,811 | | | (12,792) | | 4,071 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/06/2025 | 1 | 1,278,850 | 235.22 | 44,745 | | | 15,306 | | 72,691 | | | (16,818) | | 5,281 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/09/2023 | 06/06/2025 | 1 | 2,334,668 | 235.49 | 79,807 | | | 27,337 | | 130,467 | | | (30,037) | | 9,642 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2023 | 06/09/2025 | 1 | 1,803,585 | 235.44 | 64,271 | | | 22,220 | | 101,194 | | | (24,190) | | 7,493 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2023 | 06/12/2025 | 2 | 3,311,789 | 236.03 | 119,198 | | | 41,636 | | 179,178 | | | (44,792) | | 13,841 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2023 | 06/13/2025 | 1 | 1,077,597 | 236.81 | 36,677 | | | 12,847 | | 55,379 | | | (13,766) | | 4,512 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/15/2023 | 06/13/2025 | 2 | 4,072,811 | 236.67 | 145,723 | | | 51,348 | | 211,327 | | | (54,831) | | 17,054 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/16/2023 | 06/13/2025 | 1 | 776,075 | 237.48 | 26,209 | | | 9,244 | | 38,137 | | | (9,864) | | 3,250 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2023 | 06/16/2025 | 2 | 914,897 | 237.29 | 30,361 | | | 10,811 | | 45,612 | | | (11,447) | | 3,853 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2023 | 06/20/2025 | 3 | 3,403,154 | 236.86 | 114,879 | | | 41,408 | | 174,997 | | | (43,186) | | 14,444 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2023 | 06/18/2025 | 1 | 1,198,936 | 237.29 | 39,309 | | | 14,078 | | 59,823 | | | (14,795) | | 5,069 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/22/2023 | 06/20/2025 | 1 | 1,419,706 | 236.58 | 48,847 | | | 17,652 | | 74,351 | | | (18,360) | | 6,026 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/26/2023 | 06/23/2025 | 2 | 2,249,205 | 236.34 | 76,176 | | | 27,804 | | 119,817 | | | (28,666) | | 9,600 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/23/2023 | 06/20/2025 | 1 | 565,788 | 236.69 | 18,908 | | | 6,843 | | 29,426 | | | (7,117) | | 2,401 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/28/2023 | 06/26/2025 | 2 | 2,569,492 | 236.16 | 91,672 | | | 33,749 | | 138,722 | | | (34,410) | | 11,029 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/03/2023 | 06/27/2025 | 3 | 2,528,862 | 236.67 | 89,719 | | | 33,289 | | 132,067 | | | (33,766) | | 10,875 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/28/2023 | 06/27/2025 | 3 | 3,267,160 | 236.84 | 112,692 | | | 41,723 | | 168,850 | | | (42,343) | | 14,050 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/29/2023 | 06/27/2025 | 3 | 1,455,115 | 237.26 | 52,245 | | | 19,488 | | 73,104 | | | (19,720) | | 6,258 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/30/2023 | 07/02/2025 | 1 | 989,820 | 238.01 | 33,852 | | | 12,741 | | 47,410 | | | (12,654) | | 4,296 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/30/2023 | 07/01/2025 | 1 | 276,131 | 238.01 | 9,444 | | | 3,546 | | 13,226 | | | (3,535) | | 1,196 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/03/2023 | 06/30/2025 | 5 | 4,009,536 | 238.01 | 136,246 | | | 51,133 | | 191,878 | | | (51,274) | | 17,338 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/06/2023 | 07/03/2025 | 3 | 2,567,666 | 238.06 | 84,856 | | | 32,116 | | 122,633 | | | (31,907) | | 11,164 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/06/2023 | 07/03/2025 | 3 | 2,817,868 | 237 | 95,586 | | | 36,335 | | 144,460 | | | (36,011) | | 12,252 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/03/2025 | 2 | 1,232,771 | 237.64 | 40,144 | | | 15,251 | | 60,590 | | | (15,112) | | 5,360 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/07/2025 | 4 | 3,414,931 | 236.89 | 117,887 | | | 45,300 | | 176,735 | | | (44,348) | | 14,955 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/09/2025 | 1 | 333,623 | 236.89 | 11,410 | | | 4,398 | | 17,280 | | | (4,265) | | 1,466 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/08/2025 | 1 | 1,886,065 | 236.89 | 64,315 | | | 24,736 | | 97,690 | | | (24,074) | | 8,274 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2023 | 07/10/2025 | 2 | 3,842,292 | 237.04 | 137,739 | | | 53,362 | | 197,271 | | | (51,703) | | 16,916 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/13/2023 | 07/11/2025 | 3 | 2,935,837 | 238.37 | 103,323 | | | 40,305 | | 137,941 | | | (38,835) | | 12,948 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2023 | 07/11/2025 | 1 | 971,198 | 237.8 | 34,429 | | | 13,384 | | 47,416 | | | (12,922) | | 4,283 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/13/2023 | 07/11/2025 | 2 | 2,938,407 | 238.89 | 99,709 | | | 38,962 | | 133,332 | | | (37,516) | | 12,960 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/18/2023 | 07/14/2025 | 3 | 3,732,224 | 238.72 | 128,696 | | | 50,809 | | 171,666 | | | (48,540) | | 16,547 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/16/2025 | 1 | 1,261,738 | 238.72 | 43,278 | | | 17,097 | | 58,087 | | | (16,177) | | 5,614 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/14/2023 | 07/15/2025 | 1 | 1,269,310 | 238.72 | 43,537 | | | 17,164 | | 58,383 | | | (16,297) | | 5,638 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2023 | 07/17/2025 | 3 | 5,556,981 | 238.73 | 198,702 | | | 78,973 | | 255,814 | | | (74,639) | | 24,766 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2023 | 07/18/2025 | 2 | 1,625,657 | 239.41 | 56,090 | | | 22,391 | | 71,503 | | | (21,068) | | 7,258 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2023 | 07/18/2025 | 2 | 1,670,723 | 239.52 | 57,259 | | | 22,867 | | 72,891 | | | (21,510) | | 7,459 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/20/2023 | 07/18/2025 | 2 | 3,037,223 | 239.59 | 102,734 | | | 41,148 | | 131,836 | | | (38,664) | | 13,560 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/23/2025 | 1 | 705,345 | 239.45 | 24,123 | | | 9,762 | | 31,048 | | | (9,017) | | 3,176 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/22/2025 | 1 | 2,714,975 | 239.45 | 92,852 | | | 37,498 | | 119,395 | | | (34,756) | | 12,204 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2023 | 07/21/2025 | 1 | 4,157,802 | 239.45 | 144,644 | | | 58,376 | | 182,672 | | | (54,440) | | 18,658 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2023 | 07/24/2025 | 1 | 2,160,031 | 239.76 | 75,046 | | | 30,513 | | 93,065 | | | (28,168) | | 9,742 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2023 | 07/25/2025 | 4 | 6,171,602 | 240.43 | 208,104 | | | 85,065 | | 253,865 | | | (78,189) | | 27,882 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 07/25/2025 | 2 | 846,602 | 240.05 | 29,064 | | | 11,910 | | 35,797 | | | (10,955) | | 3,825 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/27/2023 | 07/25/2025 | 3 | 2,486,305 | 240.01 | 85,103 | | | 35,289 | | 105,354 | | | (32,365) | | 11,233 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/29/2025 | 1 | 1,829,699 | 240.84 | 62,576 | | | 25,873 | | 73,390 | | | (23,423) | | 8,322 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/28/2023 | 07/30/2025 | 1 | 1,138,680 | 240.84 | 38,943 | | | 16,133 | | 45,673 | | | (14,557) | | 5,187 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2023 | 07/28/2025 | 2 | 2,825,668 | 240.84 | 96,508 | | | 39,866 | | 113,221 | | | (36,285) | | 12,830 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2023 | 07/31/2025 | 3 | 2,545,687 | 240.88 | 84,935 | | | 35,385 | | 101,877 | | | (31,911) | | 11,616 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2023 | 08/01/2025 | 3 | 3,111,135 | 240.63 | 100,413 | | | 42,018 | | 126,837 | | | (37,714) | | 14,220 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2023 | 08/01/2025 | 3 | 2,795,227 | 239.82 | 92,216 | | | 38,870 | | 120,635 | | | (34,882) | | 12,776 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/03/2023 | 08/01/2025 | 3 | 561,572 | 239.57 | 18,982 | | | 7,970 | | 24,660 | | | (7,147) | | 2,567 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/05/2025 | 1 | 563,324 | 239.16 | 19,266 | | | 8,151 | | 25,509 | | | (7,211) | | 2,592 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/04/2023 | 08/06/2025 | 1 | 386,501 | 239.16 | 13,257 | | | 5,619 | | 17,502 | | | (4,956) | | 1,781 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2023 | 08/04/2025 | 3 | 1,039,923 | 239.16 | 36,477 | | | 15,421 | | 47,047 | | | (13,711) | | 4,776 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/07/2025 | 5 | 3,601,516 | 240.06 | 107,291 | 9,067 | | 51,625 | | 153,473 | | | (43,551) | | 16,622 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/08/2025 | 4 | 3,944,876 | 238.96 | 134,395 | | | 57,554 | | 181,267 | | | (50,505) | | 18,236 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/08/2025 | 3 | 2,014,478 | 239.42 | 66,420 | | | 28,448 | | 89,779 | | | (24,963) | | 9,312 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/10/2023 | 08/08/2025 | 2 | 2,758,442 | 239.01 | 93,547 | | | 40,180 | | 126,377 | | | (35,205) | | 12,752 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/12/2025 | 1 | 1,086,130 | 238.9 | 37,146 | | | 16,073 | | 50,237 | | | (13,904) | | 5,053 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2023 | 08/11/2025 | 4 | 2,119,863 | 238.9 | 71,637 | | | 30,968 | | 97,961 | | | (26,904) | | 9,847 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/11/2023 | 08/13/2025 | 1 | 609,108 | 238.9 | 20,831 | | | 9,030 | | 28,199 | | | (7,787) | | 2,838 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/15/2023 | 08/14/2025 | 3 | 4,620,315 | 238.92 | 144,304 | | | 62,873 | | 213,690 | | | (54,195) | | 21,563 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/17/2023 | 08/15/2025 | 3 | 4,733,922 | 237.2 | 158,603 | | | 69,403 | | 244,882 | | | (59,576) | | 22,128 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2023 | 08/15/2025 | 3 | 2,227,126 | 237.71 | 73,331 | | | 32,043 | | 111,494 | | | (27,528) | | 10,410 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/17/2023 | 08/15/2025 | 3 | 3,584,977 | 236.57 | 121,819 | | | 53,488 | | 192,909 | | | (45,838) | | 16,757 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/18/2025 | 3 | 3,043,835 | 236.5 | 103,421 | | | 45,705 | | 164,741 | | | (38,861) | | 14,295 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/20/2025 | 1 | 1,886,124 | 236.5 | 64,505 | | | 28,581 | | 102,162 | | | (24,113) | | 8,885 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/18/2023 | 08/19/2025 | 1 | 1,565,784 | 236.5 | 53,550 | | | 23,686 | | 84,745 | | | (20,045) | | 7,365 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/21/2025 | 3 | 2,356,408 | 236.44 | 78,927 | | | 35,165 | | 128,163 | | | (29,645) | | 11,118 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2023 | 08/22/2025 | 4 | 3,561,088 | 236.81 | 119,396 | | | 53,396 | | 189,328 | | | (44,850) | | 16,827 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/24/2023 | 08/22/2025 | 2 | 2,348,191 | 236.09 | 83,638 | | | 37,342 | | 130,494 | | | (31,394) | | 11,096 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/22/2025 | 3 | 4,203,482 | 236.04 | 145,142 | | | 65,131 | | 234,362 | | | (54,608) | | 19,863 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/27/2025 | 1 | 1,229,700 | 236.34 | 41,933 | | | 18,982 | | 67,484 | | | (15,675) | | 5,855 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2023 | 08/25/2025 | 3 | 1,997,874 | 236.34 | 70,481 | | | 31,836 | | 109,555 | | | (26,501) | | 9,484 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/25/2023 | 08/26/2025 | 1 | 343,859 | 236.34 | 11,726 | | | 5,299 | | 18,856 | | | (4,389) | | 1,635 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/29/2023 | 08/28/2025 | 3 | 2,932,666 | 236.96 | 107,354 | | | 48,832 | | 154,947 | | | (40,312) | | 13,985 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2023 | 08/29/2025 | 6 | 3,750,750 | 238.12 | 127,353 | | | 58,179 | | 184,295 | | | (47,866) | | 17,913 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2023 | 08/29/2025 | 3 | 3,533,202 | 238.21 | 119,818 | | | 54,777 | | 172,649 | | | (45,001) | | 16,874 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/31/2023 | 08/29/2025 | 3 | 4,533,169 | 238.01 | 153,116 | | | 70,279 | | 224,368 | | | (57,643) | | 21,649 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/01/2023 | 09/02/2025 | 1 | 664,436 | 238.05 | 22,724 | | | 10,502 | | 32,880 | | | (8,506) | | 3,192 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/01/2023 | 09/03/2025 | 1 | 783,553 | 238.05 | 26,798 | | | 12,405 | | 38,775 | | | (10,017) | | 3,770 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/01/2023 | 08/29/2025 | 4 | 6,179,020 | 238.05 | 200,526 | | | 92,241 | | 304,996 | | | (75,831) | | 29,510 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2023 | 09/05/2025 | 3 | 3,878,172 | 237.13 | 130,801 | | | 60,898 | | 203,618 | | | (49,084) | | 18,715 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2023 | 09/04/2025 | 1 | 646,745 | 238.05 | 20,594 | | | 9,575 | | 32,032 | | | (7,740) | | 3,116 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/07/2023 | 09/05/2025 | 3 | 4,102,958 | 236.79 | 140,621 | | | 65,801 | | 219,889 | | | (52,895) | | 19,800 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/05/2025 | 4 | 1,127,243 | 236.95 | 38,276 | | | 17,911 | | 59,799 | | | (14,401) | | 5,440 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/10/2025 | 1 | 1,644,616 | 236.94 | 56,246 | | | 26,541 | | 87,528 | | | (21,025) | | 7,995 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/09/2025 | 1 | 1,663,833 | 236.94 | 56,737 | | | 26,732 | | 88,481 | | | (21,238) | | 8,076 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/08/2025 | 2 | 1,892,970 | 236.94 | 66,054 | | | 31,096 | | 100,666 | | | (24,813) | | 9,175 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/12/2023 | 09/11/2025 | 2 | 2,181,423 | 237.65 | 71,231 | | | 33,808 | | 111,158 | | | (26,777) | | 10,619 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/14/2023 | 09/12/2025 | 5 | 6,796,558 | 237.29 | 238,275 | | | 113,513 | | 354,313 | | | (89,538) | | 33,134 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/13/2023 | 09/12/2025 | 1 | 1,637,091 | 237.29 | 55,814 | | | 26,527 | | 85,342 | | | (20,949) | | 7,981 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2023 | 09/12/2025 | 4 | 5,158,221 | 238.38 | 171,662 | | | 81,979 | | 251,224 | | | (64,570) | | 25,147 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/17/2025 | 1 | 2,269,792 | 237.47 | 77,400 | | | 37,267 | | 117,281 | | | (28,933) | | 11,145 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/15/2025 | 3 | 4,738,148 | 237.47 | 160,385 | | | 77,088 | | 244,623 | | | (60,331) | | 23,199 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/15/2023 | 09/16/2025 | 1 | 1,344,421 | 237.47 | 45,845 | | | 22,041 | | 69,467 | | | (17,160) | | 6,592 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2023 | 09/19/2025 | 3 | 1,973,813 | 237.3 | 63,986 | | | 31,032 | | 103,224 | | | (24,011) | | 9,719 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2023 | 09/18/2025 | 2 | 2,024,671 | 237.4 | 67,671 | | | 32,744 | | 105,158 | | | (25,415) | | 9,956 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/19/2025 | 4 | 4,198,041 | 236.57 | 136,193 | | | 66,217 | | 229,445 | | | (51,204) | | 20,671 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2023 | 09/19/2025 | 3 | 3,097,561 | 235.13 | 103,867 | | | 50,618 | | 184,305 | | | (39,082) | | 15,253 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/22/2025 | 2 | 3,006,574 | 234.76 | 102,593 | | | 50,264 | | 182,883 | | | (38,514) | | 14,867 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/23/2025 | 1 | 1,877,155 | 234.76 | 63,823 | | | 31,298 | | 114,263 | | | (23,890) | | 9,295 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/24/2025 | 1 | 1,714,984 | 234.76 | 58,481 | | | 28,719 | | 104,391 | | | (21,861) | | 8,504 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/26/2023 | 09/25/2025 | 2 | 5,147,987 | 234.93 | 162,577 | | | 80,246 | | 310,506 | | | (61,055) | | 25,563 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2023 | 09/26/2025 | 3 | 4,946,483 | 233.83 | 171,609 | | | 85,121 | | 317,522 | | | (64,481) | | 24,597 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/02/2023 | 09/26/2025 | 5 | 5,653,502 | 233.65 | 193,140 | | | 95,772 | | 366,576 | | | (72,615) | | 28,112 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/26/2025 | 2 | 4,992,690 | 234.37 | 167,460 | | | 83,203 | | 311,012 | | | (62,979) | | 24,826 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 10/01/2025 | 1 | 933,602 | 233.91 | 31,836 | | | 15,940 | | 59,750 | | | (11,900) | | 4,674 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/29/2023 | 09/30/2025 | 1 | 1,099,911 | 233.91 | 37,507 | | | 18,753 | | 70,393 | | | (14,039) | | 5,500 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/03/2023 | 09/29/2025 | 4 | 3,373,416 | 233.91 | 112,352 | | | 56,150 | | 215,816 | | | (42,205) | | 16,844 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/04/2023 | 10/02/2025 | 4 | 4,760,989 | 233.38 | 153,753 | | | 77,322 | | 313,755 | | | (57,720) | | 23,870 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/03/2025 | 4 | 3,872,452 | 232.47 | 133,648 | | | 67,669 | | 268,196 | | | (50,278) | | 19,442 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/05/2023 | 10/03/2025 | 6 | 8,994,212 | 233.17 | 298,673 | 3,937 | | 153,310 | | 599,832 | | | (113,827) | | 45,155 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/03/2025 | 4 | 2,490,189 | 232.49 | 86,758 | | | 44,030 | | 172,230 | | | (32,667) | | 12,502 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/07/2025 | 1 | 2,324,249 | 233.19 | 79,257 | | | 40,446 | | 154,989 | | | (29,667) | | 11,732 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/08/2025 | 1 | 1,329,547 | 233.19 | 45,338 | | | 23,167 | | 88,716 | | | (16,947) | | 6,720 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/06/2025 | 3 | 1,930,032 | 233.19 | 66,048 | | | 33,696 | | 128,701 | | | (24,852) | | 9,729 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/11/2023 | 10/10/2025 | 4 | 4,187,031 | 234.26 | 141,365 | | | 72,630 | | 263,455 | | | (53,050) | | 21,220 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/10/2023 | 10/09/2025 | 3 | 2,702,239 | 233.47 | 95,680 | | | 49,087 | | 177,546 | | | (35,942) | | 13,677 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 4 | 3,971,084 | 234.4 | 127,149 | | | 65,564 | | 248,399 | | | (47,813) | | 20,126 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/12/2023 | 10/10/2025 | 3 | 2,913,923 | 233.29 | 98,474 | | | 50,848 | | 193,479 | | | (37,048) | | 14,768 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/16/2023 | 10/13/2025 | 3 | 4,922,084 | 233.16 | 174,048 | | | 90,329 | | 329,328 | | | (65,395) | | 25,045 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/14/2025 | 1 | 2,319,356 | 233.16 | 79,090 | | | 41,066 | | 155,184 | | | (29,605) | | 11,817 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/13/2023 | 10/15/2025 | 1 | 1,999,495 | 233.16 | 68,183 | | | 35,448 | | 133,868 | | | (25,487) | | 10,201 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/17/2023 | 10/16/2025 | 2 | 3,503,116 | 234.22 | 121,480 | | | 63,418 | | 221,354 | | | (45,602) | | 17,895 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/17/2025 | 1 | 584,773 | 234.72 | 16,867 | | | 8,864 | | 35,951 | | | (6,339) | | 2,991 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/18/2023 | 10/17/2025 | 2 | 6,637,846 | 233.17 | 221,389 | | | 115,980 | | 444,392 | | | (83,124) | | 33,953 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/19/2023 | 10/17/2025 | 3 | 1,620,844 | 232.17 | 52,998 | | | 27,877 | | 114,424 | | | (19,942) | | 8,291 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 1,355,048 | 231.16 | 46,207 | | | 24,466 | | 100,885 | | | (17,273) | | 6,976 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/23/2023 | 10/20/2025 | 1 | 2,220,987 | 231.16 | 72,829 | | | 38,521 | | 165,259 | | | (27,411) | | 11,405 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/21/2025 | 2 | 2,732,759 | 231.16 | 93,315 | | | 49,356 | | 203,458 | | | (34,939) | | 14,051 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 10/23/2025 | 4 | 4,855,591 | 230.61 | 175,666 | | | 93,419 | | 371,831 | | | (65,957) | | 25,031 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2024 | 10/24/2025 | 4 | 4,086,426 | 231.58 | 128,815 | 11,151 | | 76,212 | | 297,864 | | | (52,579) | | 21,093 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/25/2023 | 10/24/2025 | 2 | 7,026,361 | 229.67 | 239,462 | | | 127,937 | | 563,844 | | | (89,953) | | 36,268 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/26/2023 | 10/24/2025 | 2 | 2,556,001 | 229.71 | 85,109 | | | 45,579 | | 204,739 | | | (32,011) | | 13,193 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/29/2025 | 2 | 1,008,757 | 229.08 | 35,777 | | | 19,312 | | 83,359 | | | (13,403) | | 5,240 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/27/2023 | 10/28/2025 | 1 | 972,322 | 229.08 | 33,156 | | | 17,853 | | 80,349 | | | (12,411) | | 5,045 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/30/2023 | 10/27/2025 | 3 | 3,753,817 | 229.08 | 136,031 | | | 73,272 | | 310,199 | | | (51,180) | | 19,451 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/01/2023 | 10/30/2025 | 3 | 3,209,521 | 230.09 | 116,229 | | | 62,956 | | 252,481 | | | (43,649) | | 16,694 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/02/2023 | 10/31/2025 | 3 | 2,582,243 | 230.75 | 97,169 | | | 52,852 | | 196,618 | | | (36,510) | | 13,448 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 10/31/2025 | 4 | 8,020,753 | 231.31 | 294,282 | | | 160,200 | | 593,651 | | | (110,623) | | 41,772 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 10/31/2025 | 2 | 1,624,008 | 232.97 | 57,784 | | | 31,511 | | 110,278 | | | (21,738) | | 8,458 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2023 | 11/05/2025 | 2 | 922,048 | 233.98 | 31,035 | | | 17,047 | | 59,386 | | | (11,625) | | 4,832 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 11/04/2025 | 1 | 1,447,194 | 233.98 | 49,494 | | | 27,127 | | 93,210 | | | (18,526) | | 7,575 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2023 | 11/03/2025 | 5 | 2,957,489 | 233.98 | 99,383 | | | 54,505 | | 190,357 | | | (37,397) | | 15,461 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2023 | 11/06/2025 | 2 | 2,853,533 | 233.64 | 95,326 | | | 52,518 | | 187,229 | | | (35,786) | | 14,973 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/07/2023 | 11/07/2025 | 3 | 3,533,356 | 233.27 | 120,227 | | | 66,411 | | 236,596 | | | (45,117) | | 18,564 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/09/2023 | 11/07/2025 | 4 | 10,231,989 | 233.33 | 349,340 | | | 193,469 | | 682,772 | | | (131,314) | | 53,757 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/07/2025 | 3 | 4,524,529 | 232.82 | 159,087 | | | 88,281 | | 310,162 | | | (59,849) | | 23,771 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/11/2025 | 1 | 534,611 | 233.79 | 18,230 | | | 10,167 | | 34,849 | | | (6,824) | | 2,823 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/14/2023 | 11/12/2025 | 2 | 2,613,262 | 233.79 | 95,080 | | | 53,164 | | 170,460 | | | (35,650) | | 13,815 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/10/2023 | 11/10/2025 | 6 | 5,605,511 | 233.79 | 196,255 | | | 109,534 | | 365,401 | | | (73,815) | | 29,560 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/16/2023 | 11/13/2025 | 3 | 3,389,756 | 233.52 | 132,092 | | | 74,057 | | 224,275 | | | (49,595) | | 17,941 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/14/2025 | 2 | 1,297,693 | 235.64 | 44,908 | | | 25,236 | | 76,494 | | | (16,857) | | 6,877 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/15/2023 | 11/14/2025 | 3 | 5,808,166 | 235.84 | 199,247 | | | 112,095 | | 338,633 | | | (74,822) | | 30,779 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2023 | 11/14/2025 | 3 | 4,354,219 | 235.97 | 149,712 | | | 84,622 | | 252,060 | | | (56,391) | | 23,074 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/17/2025 | 4 | 2,974,009 | 236.04 | 97,930 | 7,404 | | 60,465 | | 171,607 | | | (39,338) | | 15,818 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/19/2025 | 1 | 1,487,919 | 236.04 | 51,036 | | | 28,983 | | 85,919 | | | (19,077) | | 7,933 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/17/2023 | 11/18/2025 | 1 | 780,650 | 236.04 | 26,776 | | | 15,190 | | 45,078 | | | (10,023) | | 4,157 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/20/2025 | 2 | 2,450,105 | 236.38 | 84,408 | | | 48,240 | | 138,894 | | | (31,694) | | 13,078 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/21/2025 | 3 | 1,538,829 | 236.38 | 54,077 | | | 31,231 | | 87,233 | | | (20,456) | | 8,224 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 11/21/2025 | 3 | 6,654,697 | 236.75 | 227,833 | | | 130,782 | | 369,343 | | | (85,567) | | 35,565 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/30/2023 | 11/24/2025 | 2 | 1,648,075 | 236.88 | 56,426 | | | 32,535 | | 90,935 | | | (21,160) | | 8,839 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2023 | 11/26/2025 | 3 | 799,179 | 236.88 | 18,042 | 13,534 | | 20,067 | | 44,130 | | | (10,743) | | 4,297 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/28/2023 | 11/26/2025 | 3 | 3,935,708 | 236.56 | 136,089 | | | 78,827 | | 221,280 | | | (51,160) | | 21,159 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/29/2023 | 11/28/2025 | 5 | 4,078,835 | 236.72 | 132,068 | 9,019 | | 82,248 | | 227,445 | | | (53,049) | | 21,981 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 11/28/2025 | 7 | 6,660,939 | 236.64 | 225,909 | 10,147 | | 138,996 | | 373,237 | | | (88,063) | | 35,896 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 11/28/2025 | 4 | 2,652,134 | 237.16 | 91,741 | | | 53,586 | | 144,257 | | | (34,532) | | 14,292 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/03/2025 | 2 | 2,561,288 | 237.68 | 86,346 | 2,688 | | 52,590 | | 135,456 | | | (33,071) | | 13,884 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/01/2023 | 12/02/2025 | 1 | 1,157,389 | 237.68 | 39,930 | | | 23,420 | | 61,209 | | | (14,946) | | 6,266 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 12/01/2025 | 8 | 4,164,771 | 237.68 | 119,810 | 19,953 | | 82,834 | | 220,082 | | | (52,621) | | 22,523 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/05/2023 | 12/04/2025 | 5 | 6,152,744 | 237.18 | 203,381 | | | 119,934 | | 335,154 | | | (76,381) | | 33,391 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 5 | 2,528,729 | 236.51 | 87,986 | | | 52,060 | | 143,057 | | | (33,058) | | 13,739 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/06/2023 | 12/05/2025 | 4 | 2,991,140 | 236.22 | 106,970 | | | 63,407 | | 172,081 | | | (40,252) | | 16,252 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/07/2023 | 12/05/2025 | 4 | 1,979,295 | 237.01 | 63,821 | 5,624 | | 41,584 | | 108,899 | | | (25,950) | | 10,754 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/09/2025 | 1 | 1,830,723 | 237.14 | 62,977 | | | 37,544 | | 100,127 | | | (23,573) | | 9,993 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2023 | 12/08/2025 | 6 | 3,280,521 | 237.14 | 103,391 | 14,828 | | 71,480 | | 179,282 | | | (44,009) | | 17,886 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/10/2025 | 3 | 2,302,105 | 237.14 | 77,112 | 3,001 | | 48,010 | | 126,005 | | | (29,869) | | 12,580 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/12/2023 | 12/11/2025 | 2 | 3,949,300 | 237.44 | 144,820 | | | 86,792 | | 212,568 | | | (54,394) | | 21,606 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/12/2025 | 4 | 2,482,363 | 237.88 | 93,298 | | | 56,163 | | 130,336 | | | (35,063) | | 13,596 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 12/12/2025 | 4 | 7,162,273 | 239.13 | 219,291 | 35,951 | | 157,499 | | 349,535 | | | (92,753) | | 39,229 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/12/2025 | 7 | 10,361,047 | 239.49 | 362,173 | | | 218,856 | | 494,932 | | | (136,701) | | 56,750 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/16/2025 | 1 | 1,707,276 | 239.22 | 59,072 | | | 35,784 | | 83,002 | | | (22,112) | | 9,394 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 12/15/2025 | 6 | 9,516,402 | 239.22 | 333,483 | 3,192 | | 204,215 | | 462,656 | | | (126,678) | | 52,302 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/15/2023 | 12/17/2025 | 2 | 3,502,718 | 239.22 | 122,016 | | | 74,000 | | 170,437 | | | (45,635) | | 19,294 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/21/2023 | 12/18/2025 | 3 | 3,102,312 | 239.79 | 104,597 | 6,926 | | 68,175 | | 145,935 | | | (41,672) | | 17,108 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/19/2023 | 12/19/2025 | 4 | 3,108,471 | 240.47 | 106,584 | | | 65,116 | | 140,382 | | | (40,007) | | 17,161 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 12/19/2025 | 3 | 4,289,900 | 239.11 | 150,951 | | | 92,232 | | 210,271 | | | (56,693) | | 23,684 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/19/2025 | 3 | 5,207,921 | 240 | 184,325 | | | 113,256 | | 242,167 | | | (69,514) | | 28,752 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/23/2025 | 1 | 5,727,585 | 240.26 | 198,747 | | | 122,474 | | 262,704 | | | (74,394) | | 31,763 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 12/22/2025 | 3 | 3,705,428 | 240.26 | 131,385 | | | 81,043 | | 169,800 | | | (49,460) | | 20,526 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 12/26/2025 | 5 | 4,637,372 | 240.68 | 152,417 | 10,256 | | 101,306 | | 207,711 | | | (61,132) | | 25,803 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/27/2023 | 12/26/2025 | 5 | 3,958,237 | 240.92 | 124,614 | 10,325 | | 83,927 | | 174,647 | | | (50,683) | | 22,024 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/02/2024 | 12/26/2025 | 5 | 6,447,163 | 241.08 | 137,664 | 81,916 | | 136,950 | | 281,870 | | | (82,499) | | 35,872 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/29/2025 | 5 | 5,495,198 | 240.48 | 61,802 | 126,301 | | 117,840 | | 249,533 | | | (70,347) | | 30,677 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/29/2023 | 12/30/2025 | 2 | 1,399,027 | 240.48 | 46,175 | 2,131 | | 30,261 | | 63,587 | | | (18,054) | | 7,819 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/02/2026 | 7 | 2,438,474 | 240.55 | | 79,250 | | 50,290 | | 110,493 | | | (29,094) | | 13,673 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/03/2024 | 01/02/2026 | 6 | 7,776,538 | 239.43 | | 271,435 | | 171,109 | | 376,767 | | | (100,485) | | 43,603 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/04/2024 | 12/31/2025 | 1 | 313,340 | 240.48 | | 10,085 | | 6,361 | | 14,242 | | | (3,745) | | 1,753 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/02/2026 | 7 | 5,724,383 | 239.31 | | 201,730 | | 127,913 | | 279,149 | | | (74,007) | | 32,097 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/05/2024 | 01/06/2026 | 2 | 2,494,489 | 239.49 | | 86,560 | | 54,958 | | 120,617 | | | (31,768) | | 14,047 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/05/2026 | 3 | 3,039,686 | 239.49 | | 105,955 | | 67,234 | | 146,980 | | | (38,888) | | 17,099 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/07/2026 | 3 | 1,275,318 | 239.49 | | 44,209 | | 28,090 | | 61,719 | | | (16,202) | | 7,190 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/08/2026 | 4 | 3,078,097 | 240.41 | | 102,128 | | 65,157 | | 141,093 | | | (37,036) | | 17,371 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/09/2024 | 01/09/2026 | 5 | 1,590,289 | 239.75 | | 55,201 | | 35,298 | | 75,883 | | | (19,942) | | 8,984 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/10/2024 | 01/09/2026 | 4 | 11,118,648 | 239.99 | | 379,537 | | 243,427 | | 523,070 | | | (136,899) | | 62,816 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/09/2026 | 3 | 1,596,497 | 239.52 | | 56,035 | | 36,052 | | 77,187 | | | (20,148) | | 9,020 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/13/2026 | 1 | 1,725,425 | 239.75 | | 59,872 | | 38,625 | | 82,475 | | | (21,430) | | 9,790 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/14/2026 | 1 | 1,205,875 | 239.75 | | 41,964 | | 27,092 | | 57,691 | | | (15,000) | | 6,849 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/12/2024 | 01/12/2026 | 5 | 3,519,808 | 239.75 | | 118,513 | | 76,481 | | 168,098 | | | (42,257) | | 19,949 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/15/2026 | 1 | 80,626 | 239.75 | | 2,519 | | 1,632 | | 3,857 | | | (888) | | 458 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/17/2024 | 01/16/2026 | 2 | 10,362,420 | 238.94 | | 344,017 | | 223,582 | | 519,988 | | | (120,935) | | 58,981 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/18/2024 | 01/16/2026 | 5 | 4,740,692 | 238.13 | | 167,845 | | 109,439 | | 249,046 | | | (58,645) | | 26,983 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/16/2026 | 3 | 8,612,533 | 238.37 | | 306,456 | | 199,662 | | 446,579 | | | (107,428) | | 49,021 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/16/2026 | 2 | 2,076,932 | 239.4 | | 71,703 | | 46,749 | | 101,503 | | | (25,106) | | 11,822 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/21/2026 | 2 | 2,329,545 | 239.4 | | 81,131 | | 53,166 | | 114,140 | | | (28,145) | | 13,329 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/19/2024 | 01/20/2026 | 2 | 1,118,082 | 239.4 | | 39,455 | | 25,882 | | 54,736 | | | (13,642) | | 6,391 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/25/2024 | 01/22/2026 | 3 | 4,147,157 | 239.63 | | 143,950 | | 94,569 | | 200,580 | | | (49,459) | | 23,754 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 01/23/2026 | 1 | 768,628 | 239.73 | | 26,195 | | 17,235 | | 36,968 | | | (8,971) | | 4,407 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/24/2024 | 01/23/2026 | 4 | 4,687,962 | 239.51 | | 166,974 | | 110,197 | | 228,420 | | | (56,917) | | 26,880 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 01/23/2026 | 3 | 2,459,221 | 240.04 | | 86,598 | | 57,476 | | 116,177 | | | (29,315) | | 14,101 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/28/2026 | 1 | 4,344,294 | 240.23 | | 150,313 | | 99,796 | | 203,440 | | | (50,856) | | 25,039 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/26/2024 | 01/27/2026 | 1 | 3,043,076 | 240.23 | | 105,290 | | 69,856 | | 142,505 | | | (35,672) | | 17,521 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/29/2024 | 01/26/2026 | 2 | 4,237,800 | 240.23 | | 149,089 | | 98,898 | | 198,277 | | | (50,426) | | 24,375 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/30/2024 | 01/29/2026 | 3 | 2,469,052 | 241 | | 84,266 | | 56,154 | | 110,546 | | | (28,156) | | 14,245 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/30/2026 | 2 | 1,897,041 | 240.87 | | 59,745 | | 39,912 | | 85,688 | | | (19,878) | | 10,956 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 01/30/2026 | 6 | 7,170,900 | 239.22 | | 258,119 | | 172,831 | | 356,419 | | | (85,551) | | 41,415 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/01/2024 | 01/30/2026 | 5 | 3,817,984 | 240.41 | | 136,780 | | 92,099 | | 177,077 | | | (44,957) | | 22,051 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/02/2024 | 02/03/2026 | 1 | 1,939,884 | 241.62 | | 67,120 | | 45,177 | | 83,979 | | | (22,098) | | 11,250 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/02/2026 | 4 | 2,834,261 | 241.62 | | 93,736 | | 63,138 | | 122,580 | | | (30,725) | | 16,420 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/06/2024 | 02/04/2026 | 2 | 2,258,620 | 241.62 | | 77,777 | | 52,399 | | 97,777 | | | (25,545) | | 13,111 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/07/2024 | 02/05/2026 | 3 | 5,658,086 | 240.36 | | 201,170 | | 135,990 | | 264,123 | | | (65,290) | | 32,879 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 3 | 3,083,554 | 240.8 | | 109,173 | | 73,987 | | 140,349 | | | (35,302) | | 17,937 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 5 | 3,236,598 | 241.38 | | 112,280 | | 76,355 | | 142,400 | | | (36,083) | | 18,827 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/06/2026 | 3 | 4,747,708 | 241.65 | | 164,709 | | 112,078 | | 205,511 | | | (53,022) | | 27,617 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/11/2026 | 1 | 2,372,262 | 241.93 | | 81,843 | | 55,909 | | 101,292 | | | (26,127) | | 13,869 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 02/09/2026 | 4 | 8,793,325 | 241.93 | | 304,175 | | 207,725 | | 374,736 | | | (96,915) | | 51,304 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/09/2024 | 02/10/2026 | 1 | 1,275,239 | 241.93 | | 43,996 | | 30,036 | | 54,398 | | | (14,064) | | 7,448 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/13/2024 | 02/12/2026 | 3 | 3,397,101 | 242.04 | | 108,226 | | 74,280 | | 144,142 | | | (34,042) | | 19,880 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/13/2026 | 3 | 3,445,753 | 240.29 | | 122,874 | | 84,360 | | 162,186 | | | (38,582) | | 20,185 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 02/13/2026 | 3 | 8,741,532 | 241.22 | | 315,326 | | 217,486 | | 389,569 | | | (98,642) | | 51,207 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/13/2026 | 3 | 2,598,722 | 242.7 | | 85,856 | | 59,346 | | 106,005 | | | (26,789) | | 15,223 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/13/2026 | 4 | 2,880,732 | 241.76 | | 98,710 | | 68,360 | | 124,402 | | | (30,565) | | 16,875 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/17/2026 | 1 | 1,413,077 | 241.76 | | 48,610 | | 33,699 | | 61,139 | | | (15,074) | | 8,311 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/16/2024 | 02/18/2026 | 2 | 1,707,722 | 241.76 | | 58,694 | | 40,717 | | 73,958 | | | (18,167) | | 10,053 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/19/2026 | 2 | 2,283,676 | 241.76 | | 77,129 | | 53,611 | | 98,902 | | | (23,559) | | 13,457 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/20/2024 | 02/20/2026 | 5 | 3,774,530 | 241.47 | | 132,030 | | 91,973 | | 166,476 | | | (40,158) | | 22,265 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 3 | 5,418,763 | 241.75 | | 190,112 | | 132,656 | | 234,902 | | | (57,728) | | 31,964 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/20/2026 | 2 | 2,891,045 | 242.56 | | 99,372 | | 69,534 | | 119,429 | | | (30,084) | | 17,053 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/24/2026 | 1 | 3,757,457 | 242.65 | | 128,881 | | 90,464 | | 154,851 | | | (38,735) | | 22,251 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/23/2026 | 3 | 2,320,516 | 242.65 | | 75,860 | | 53,294 | | 95,537 | | | (22,615) | | 13,728 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/23/2024 | 02/25/2026 | 1 | 2,360,025 | 242.65 | | 81,185 | | 57,019 | | 97,261 | | | (24,367) | | 13,989 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2024 | 02/26/2026 | 6 | 5,090,129 | 241.86 | | 178,938 | | 126,404 | | 220,140 | | | (52,651) | | 30,202 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/27/2024 | 02/27/2026 | 5 | 2,364,935 | 242.14 | | 82,588 | | 58,441 | | 100,598 | | | (24,214) | | 14,046 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/28/2024 | 02/27/2026 | 2 | 2,291,698 | 242.32 | | 79,023 | | 55,849 | | 96,465 | | | (23,256) | | 13,611 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 02/27/2026 | 3 | 2,324,818 | 242.69 | | 81,965 | | 58,250 | | 95,700 | | | (23,901) | | 13,808 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/02/2026 | 1 | 2,009,737 | 243.11 | | 69,135 | | 49,165 | | 80,847 | | | (20,145) | | 11,971 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 02/27/2026 | 3 | 4,576,304 | 243.11 | | 156,493 | | 111,175 | | 183,719 | | | (45,578) | | 27,180 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/01/2024 | 03/03/2026 | 1 | 1,680,926 | 243.11 | | 57,824 | | 41,144 | | 67,689 | | | (16,826) | | 10,022 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/04/2024 | 03/04/2026 | 3 | 7,150,697 | 243.07 | | 241,408 | | 172,284 | | 288,598 | | | (69,265) | | 42,675 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/12/2024 | 03/05/2026 | 4 | 1,971,896 | 242.61 | | 69,833 | | 50,007 | | 81,847 | | | (19,876) | | 11,779 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 3 | 6,210,096 | 243.48 | | 213,977 | | 153,869 | | 244,850 | | | (60,628) | | 37,133 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/07/2024 | 03/06/2026 | 2 | 1,776,359 | 242.99 | | 62,981 | | 45,276 | | 72,153 | | | (17,867) | | 10,622 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/09/2026 | 2 | 2,718,891 | 243.55 | | 93,785 | | 67,600 | | 106,946 | | | (26,421) | | 16,304 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/12/2024 | 03/06/2026 | 3 | 2,747,068 | 243.55 | | 94,372 | | 67,949 | | 107,829 | | | (26,600) | | 16,426 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/10/2026 | 1 | 1,635,923 | 243.55 | | 56,439 | | 40,701 | | 64,415 | | | (15,883) | | 9,819 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/11/2024 | 03/11/2026 | 3 | 4,069,968 | 243.51 | | 141,803 | | 102,552 | | 160,879 | | | (39,338) | | 24,452 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/13/2024 | 03/12/2026 | 1 | 1,166,925 | 243.9 | | 40,381 | | 29,272 | | 45,022 | | | (11,134) | | 7,018 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/13/2026 | 4 | 6,144,379 | 244.03 | | 200,519 | | 145,981 | | 235,419 | | | (54,974) | | 36,985 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/14/2024 | 03/13/2026 | 3 | 7,302,482 | 243.14 | | 250,832 | | 182,937 | | 295,232 | | | (68,371) | | 43,956 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/16/2026 | 1 | 1,703,273 | 242.81 | | 58,422 | | 42,672 | | 70,359 | | | (15,904) | | 10,282 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/15/2024 | 03/17/2026 | 1 | 905,169 | 242.81 | | 31,047 | | 22,688 | | 37,428 | | | (8,440) | | 5,469 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/18/2024 | 03/13/2026 | 3 | 3,569,106 | 242.81 | | 124,273 | | 90,693 | | 147,139 | | | (33,812) | | 21,484 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/19/2024 | 03/18/2026 | 3 | 6,443,595 | 243.56 | | 223,287 | | 163,652 | | 254,768 | | | (59,778) | | 38,969 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/20/2024 | 03/19/2026 | 2 | 2,119,324 | 243.78 | | 76,448 | | 56,161 | | 82,763 | | | (20,340) | | 12,829 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 03/20/2026 | 3 | 1,804,244 | 244.65 | | 62,813 | | 46,330 | | 66,890 | | | (16,614) | | 10,932 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/21/2024 | 03/20/2026 | 3 | 6,843,283 | 245.06 | | 228,314 | | 168,640 | | 247,413 | | | (60,245) | | 41,464 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/15/2024 | 03/24/2026 | 2 | 1,277,676 | 244.3 | | 42,876 | | 31,818 | | 48,534 | | | (11,167) | | 7,770 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/25/2024 | 03/20/2026 | 5 | 4,313,497 | 244.3 | | 145,214 | | 107,443 | | 163,325 | | | (37,977) | | 26,136 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/23/2026 | 1 | 1,374,026 | 244.3 | | 47,266 | | 34,979 | | 52,138 | | | (12,415) | | 8,349 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/25/2024 | 03/25/2026 | 3 | 4,151,761 | 243.85 | | 142,156 | | 105,535 | | 162,088 | | | (36,715) | | 25,273 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/26/2026 | 2 | 974,425 | 243.75 | | 36,369 | | 27,072 | | 38,297 | | | (9,327) | | 5,937 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/27/2026 | 3 | 2,260,591 | 245.14 | | 78,345 | | 58,591 | | 81,703 | | | (19,932) | | 13,786 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/27/2026 | 3 | 13,390,143 | 245.46 | | 448,189 | | 335,553 | | 474,594 | | | (113,542) | | 81,660 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 03/30/2026 | 2 | 2,160,499 | 245.46 | | 73,866 | | 55,332 | | 76,752 | | | (18,736) | | 13,212 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/28/2024 | 03/31/2026 | 1 | 2,016,074 | 245.46 | | 69,353 | | 51,943 | | 71,621 | | | (17,598) | | 12,340 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/06/2026 | 1 | 2,038,391 | 243.69 | | 69,917 | | 53,087 | | 80,970 | | | (17,025) | | 12,545 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/13/2026 | 1 | 2,223,025 | 241.06 | | 76,027 | | 58,459 | | 103,100 | | | (17,785) | | 13,768 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/10/2026 | 2 | 2,501,061 | 242.43 | | 83,021 | | 63,694 | | 107,190 | | | (19,563) | | 15,448 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/02/2026 | 2 | 8,698,009 | 243.02 | | 301,421 | | 228,250 | | 358,630 | | | (74,011) | | 53,337 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 2 | 2,230,232 | 239.25 | | 76,853 | | 59,692 | | 114,565 | | | (17,383) | | 13,862 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/16/2024 | 04/15/2026 | 5 | 5,746,838 | 240 | | 190,431 | | 146,996 | | 283,029 | | | (43,587) | | 35,655 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2024 | 04/02/2026 | 5 | 4,878,959 | 243.69 | | 166,911 | | 126,653 | | 193,204 | | | (40,513) | | 29,918 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/04/2024 | 04/02/2026 | 3 | 3,166,173 | 244.1 | | 107,638 | | 81,163 | | 122,444 | | | (26,565) | | 19,415 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/17/2026 | 3 | 8,565,530 | 239.42 | | 292,446 | | 227,200 | | 435,751 | | | (66,088) | | 53,237 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/15/2024 | 04/10/2026 | 3 | 5,111,988 | 241.06 | | 170,318 | | 130,857 | | 236,875 | | | (39,838) | | 31,575 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/12/2024 | 06/05/2026 | 3 | 5,345,863 | 243 | | 182,592 | | 154,442 | | 228,572 | | | (28,592) | | 34,640 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/06/2026 | 4 | 6,901,125 | 242.01 | | 236,935 | | 189,580 | | 307,117 | | | (47,556) | | 43,609 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2024 | 06/04/2026 | 2 | 2,849,380 | 242.7 | | 100,945 | | 84,973 | | 123,860 | | | (16,156) | | 18,448 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 3 | 8,730,595 | 243.05 | | 287,056 | | 236,643 | | 369,266 | | | (51,203) | | 55,922 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/15/2026 | 4 | 7,405,262 | 243.8 | | 253,057 | | 206,400 | | 298,883 | | | (47,390) | | 47,155 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 2 | 2,621,435 | 240.75 | | 93,329 | | 77,892 | | 126,415 | | | (15,737) | | 16,889 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/27/2026 | 1 | 3,427,949 | 242.09 | | 117,236 | | 97,106 | | 153,492 | | | (20,632) | | 22,048 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/11/2024 | 06/03/2026 | 5 | 5,019,846 | 242.47 | | 174,168 | | 146,176 | | 220,902 | | | (28,164) | | 32,474 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/29/2024 | 04/24/2026 | 4 | 2,451,901 | 240.97 | | 83,740 | | 66,025 | | 114,979 | | | (17,874) | | 15,334 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/20/2026 | 4 | 6,929,155 | 243.42 | | 239,116 | | 195,973 | | 286,649 | | | (43,352) | | 44,309 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/22/2026 | 3 | 5,781,329 | 241.34 | | 202,160 | | 167,124 | | 269,019 | | | (35,878) | | 37,031 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 05/29/2026 | 4 | 4,338,643 | 242.67 | | 147,011 | | 123,057 | | 188,264 | | | (24,207) | | 27,952 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/29/2026 | 1 | 2,178,781 | 243.9 | | 74,732 | | 65,378 | | 89,688 | | | (9,610) | | 14,392 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/24/2024 | 06/18/2026 | 4 | 6,456,814 | 243.98 | | 223,088 | | 193,198 | | 263,059 | | | (30,489) | | 42,279 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/23/2026 | 2 | 1,748,701 | 243.98 | | 60,394 | | 52,315 | | 71,459 | | | (8,276) | | 11,496 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 06/25/2026 | 5 | 3,037,396 | 244.24 | | 105,397 | | 91,699 | | 122,497 | | | (13,820) | | 20,000 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 6 | 5,814,980 | 243.97 | | 197,422 | | 150,438 | | 227,386 | | | (47,157) | | 35,852 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/01/2024 | 04/01/2026 | 4 | 5,533,150 | 244.78 | | 183,657 | | 138,192 | | 205,024 | | | (45,603) | | 33,899 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/10/2024 | 04/10/2026 | 3 | 4,246,097 | 242.43 | | 143,417 | | 109,844 | | 181,979 | | | (33,875) | | 26,227 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/14/2024 | 05/13/2026 | 6 | 7,642,643 | 242.65 | | 268,889 | | 217,941 | | 329,142 | | | (51,193) | | 48,584 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/21/2026 | 2 | 620,826 | 239.5 | | 21,298 | | 16,591 | | 31,521 | | | (4,761) | | 3,872 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 2 | 5,298,650 | 240.13 | | 187,667 | | 146,540 | | 259,934 | | | (41,271) | | 33,078 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2024 | 05/01/2026 | 3 | 3,259,768 | 241.26 | | 113,271 | | 90,336 | | 150,923 | | | (23,199) | | 20,510 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/26/2026 | 2 | 1,740,811 | 242.09 | | 57,375 | | 47,563 | | 77,876 | | | (9,979) | | 11,188 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/30/2024 | 04/24/2026 | 2 | 1,101,874 | 241.5 | | 34,446 | | 27,087 | | 50,144 | | | (7,456) | | 6,891 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/29/2024 | 04/29/2026 | 4 | 10,179,047 | 241.41 | | 318,679 | | 252,136 | | 466,763 | | | (66,846) | | 63,935 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/24/2024 | 05/22/2026 | 3 | 7,823,148 | 242.09 | | 261,310 | | 216,291 | | 349,322 | | | (45,701) | | 50,109 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/07/2026 | 2 | 2,731,015 | 242.14 | | 92,783 | | 74,495 | | 120,681 | | | (18,410) | | 17,272 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/01/2026 | 3 | 6,168,947 | 240.56 | | 212,803 | | 169,426 | | 296,702 | | | (43,983) | | 38,815 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/02/2024 | 05/01/2026 | 3 | 1,881,096 | 239.63 | | 71,578 | | 58,105 | | 95,220 | | | (13,667) | | 11,836 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/09/2026 | 1 | 2,136,723 | 243 | | 73,076 | | 61,833 | | 91,536 | | | (11,481) | | 13,890 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/01/2026 | 2 | 1,258,186 | 242.67 | | 43,037 | | 35,998 | | 54,699 | | | (7,170) | | 8,126 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/10/2024 | 06/05/2026 | 3 | 6,536,225 | 243.42 | | 221,134 | | 186,773 | | 272,954 | | | (35,068) | | 42,353 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/29/2024 | 05/28/2026 | 2 | 3,491,951 | 241.55 | | 113,590 | | 94,403 | | 161,191 | | | (19,289) | | 22,479 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/13/2024 | 06/12/2026 | 2 | 4,787,574 | 242.99 | | 163,941 | | 139,991 | | 205,500 | | | (24,493) | | 31,199 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/11/2024 | 06/10/2026 | 5 | 3,544,970 | 243.08 | | 121,935 | | 104,062 | | 151,232 | | | (18,019) | | 23,064 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/25/2024 | 04/24/2026 | 2 | 6,609,401 | 240.24 | | 229,930 | | 180,896 | | 322,713 | | | (49,711) | | 41,334 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/05/2024 | 06/05/2026 | 4 | 3,284,067 | 243.2 | | 113,364 | | 95,650 | | 138,819 | | | (18,035) | | 21,280 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 846,849 | 243.98 | | 29,047 | | 25,131 | | 34,571 | | | (4,013) | | 5,563 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/17/2024 | 04/16/2026 | 2 | 1,182,755 | 239.35 | | 40,115 | | 31,023 | | 60,385 | | | (9,130) | | 7,345 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/27/2024 | 06/26/2026 | 3 | 2,984,242 | 244.39 | | 103,030 | | 89,871 | | 119,300 | | | (13,452) | | 19,665 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/18/2026 | 2 | 4,496,436 | 243.41 | | 155,424 | | 134,012 | | 189,158 | | | (21,881) | | 29,443 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/20/2024 | 06/17/2026 | 4 | 5,374,158 | 243.44 | | 184,267 | | 158,299 | | 225,615 | | | (26,373) | | 35,162 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 04/14/2026 | 1 | 2,382,773 | 241.06 | | 81,491 | | 62,685 | | 110,608 | | | (19,037) | | 14,770 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/19/2024 | 04/20/2026 | 1 | 2,397,710 | 239.5 | | 81,762 | | 63,655 | | 121,637 | | | (18,343) | | 14,942 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/31/2024 | 06/02/2026 | 1 | 1,957,478 | 242.67 | | 66,946 | | 56,003 | | 85,101 | | | (11,158) | | 12,653 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/18/2026 | 1 | 2,846,714 | 244.17 | | 97,358 | | 79,547 | | 112,740 | | | (18,113) | | 18,173 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/18/2024 | 06/12/2026 | 3 | 5,820,972 | 242.73 | | 204,783 | | 175,396 | | 253,485 | | | (29,918) | | 37,933 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/14/2024 | 06/15/2026 | 1 | 2,606,935 | 242.73 | | 89,679 | | 76,726 | | 113,737 | | | (13,249) | | 17,029 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/13/2024 | 06/11/2026 | 3 | 4,651,345 | 242.66 | | 162,697 | | 138,743 | | 203,375 | | | (24,381) | | 30,286 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/10/2024 | 05/08/2026 | 2 | 5,007,718 | 242.84 | | 169,636 | | 136,926 | | 212,815 | | | (33,045) | | 31,699 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/09/2024 | 05/08/2026 | 2 | 1,433,548 | 241.88 | | 51,962 | | 41,877 | | 64,306 | | | (10,243) | | 9,074 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/18/2026 | 4 | 3,965,638 | 243.61 | | 139,148 | | 120,302 | | 165,067 | | | (19,298) | | 25,967 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/31/2024 | 05/29/2026 | 3 | 4,198,507 | 241.33 | | 152,964 | | 127,793 | | 196,243 | | | (25,659) | | 27,049 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/27/2024 | 06/26/2026 | 3 | 5,765,342 | 244.56 | | 193,770 | | 169,294 | | 228,435 | | | (25,134) | | 37,992 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/04/2024 | 04/02/2026 | 2 | 3,057,842 | 244.02 | | 98,846 | | 74,831 | | 118,794 | | | (24,291) | | 18,751 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/24/2024 | 04/23/2026 | 2 | 917,021 | 241.22 | | 31,594 | | 24,736 | | 42,388 | | | (6,888) | | 5,730 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/03/2024 | 05/04/2026 | 1 | 2,790,611 | 241.26 | | 95,439 | | 76,141 | | 129,317 | | | (19,584) | | 17,604 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/17/2026 | 2 | 5,276,360 | 239.5 | | 183,796 | | 143,047 | | 267,454 | | | (41,039) | | 32,794 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/13/2024 | 06/12/2026 | 1 | 2,129,284 | 243.07 | | 72,619 | | 62,002 | | 91,015 | | | (10,858) | | 13,876 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/26/2024 | 04/27/2026 | 1 | 1,751,613 | 240.97 | | 59,730 | | 47,077 | | 82,212 | | | (12,828) | | 10,983 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/21/2026 | 2 | 3,715,124 | 243.73 | | 117,741 | | 96,829 | | 151,210 | | | (21,122) | | 23,776 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2024 | 05/15/2026 | 3 | 6,057,642 | 244.17 | | 204,517 | | 167,021 | | 239,407 | | | (38,009) | | 38,573 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/15/2024 | 05/14/2026 | 3 | 7,967,309 | 243.22 | | 285,739 | | 232,074 | | 332,488 | | | (54,018) | | 50,691 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 06/30/2026 | 1 | 2,430,418 | 243.9 | | 83,363 | | 72,943 | | 100,146 | | | (10,705) | | 16,066 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/01/2024 | 04/30/2026 | 1 | 1,868,678 | 239.54 | | 63,969 | | 50,682 | | 95,017 | | | (13,338) | | 11,748 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/11/2024 | 04/09/2026 | 2 | 1,791,900 | 244.28 | | 54,079 | | 41,304 | | 68,808 | | | (12,827) | | 11,058 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/03/2024 | 05/05/2026 | 1 | 2,405,392 | 241.26 | | 82,264 | | 65,653 | | 111,566 | | | (16,857) | | 15,187 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/17/2024 | 05/19/2026 | 1 | 2,432,695 | 244.17 | | 83,198 | | 67,999 | | 96,343 | | | (15,458) | | 15,543 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/16/2024 | 05/15/2026 | 3 | 1,302,742 | 244.04 | | 44,104 | | 35,950 | | 51,888 | | | (8,283) | | 8,296 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/14/2024 | 06/16/2026 | 1 | 2,599,830 | 242.73 | | 89,434 | | 76,535 | | 113,427 | | | (13,195) | | 16,997 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/25/2024 | 06/24/2026 | 3 | 4,120,149 | 244.45 | | 140,417 | | 121,802 | | 163,998 | | | (18,756) | | 27,108 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/05/2024 | 04/07/2026 | 2 | 3,902,314 | 243.69 | | 132,893 | | 100,979 | | 155,010 | | | (32,278) | | 24,038 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/08/2026 | 3 | 8,278,666 | 242.91 | | 281,622 | | 227,083 | | 350,355 | | | (55,380) | | 52,404 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/12/2026 | 1 | 2,177,680 | 242.84 | | 74,477 | | 60,154 | | 92,724 | | | (14,549) | | 13,832 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/10/2024 | 05/11/2026 | 1 | 1,307,979 | 242.84 | | 44,733 | | 36,119 | | 55,693 | | | (8,751) | | 8,301 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/26/2024 | 04/28/2026 | 1 | 1,550,276 | 240.97 | | 52,864 | | 41,682 | | 72,827 | | | (11,338) | | 9,729 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 2,208,548 | 243 | | 75,532 | | 63,896 | | 94,613 | | | (11,883) | | 14,346 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/02/2024 | 06/26/2026 | 3 | 5,402,966 | 243.9 | | 187,732 | | 164,374 | | 222,189 | | | (23,835) | | 35,604 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 4 | 4,465,376 | 245.05 | | 154,886 | | 136,790 | | 172,567 | | | (18,787) | | 29,565 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/02/2026 | 5 | 3,851,023 | 245.09 | | 135,432 | | 119,718 | | 148,485 | | | (16,274) | | 25,497 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 2 | 6,998,003 | 247.02 | | 239,484 | | 216,968 | | 244,485 | | | (22,783) | | 47,051 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/20/2026 | 1 | 2,788,459 | 246.21 | | 96,202 | | 86,939 | | 101,930 | | | (9,607) | | 18,720 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 4 | 5,063,463 | 244.15 | | 171,338 | | 158,821 | | 209,258 | | | (12,982) | | 34,276 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/29/2024 | 07/29/2026 | 4 | 4,946,449 | 245.1 | | 171,698 | | 157,237 | | 193,740 | | | (14,666) | | 33,433 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 4 | 3,866,589 | 243.96 | | 134,436 | | 125,445 | | 161,979 | | | (9,372) | | 26,310 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/14/2024 | 08/13/2026 | 4 | 2,689,577 | 244.32 | | 94,616 | | 88,681 | | 110,855 | | | (6,074) | | 18,382 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 07/02/2026 | 4 | 4,944,299 | 246.24 | | 167,859 | | 148,770 | | 178,504 | | | (19,543) | | 32,735 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2024 | 08/06/2026 | 1 | 2,290,950 | 243.24 | | 78,173 | | 72,474 | | 99,741 | | | (5,791) | | 15,577 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 3 | 4,159,241 | 245.83 | | 148,055 | | 140,815 | | 158,363 | | | (7,794) | | 28,593 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 2 | 7,550,082 | 247 | | 256,787 | | 231,728 | | 263,183 | | | (25,979) | | 50,570 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/09/2026 | 3 | 2,161,058 | 246.12 | | 77,094 | | 68,526 | | 78,936 | | | (8,663) | | 14,386 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/31/2024 | 07/31/2026 | 4 | 6,500,403 | 245.82 | | 218,796 | | 201,594 | | 244,604 | | | (17,966) | | 44,002 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/04/2026 | 1 | 4,021,593 | 244.15 | | 140,354 | | 129,557 | | 166,530 | | | (11,313) | | 27,304 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/19/2024 | 08/14/2026 | 3 | 3,879,634 | 245 | | 135,919 | | 127,960 | | 154,077 | | | (8,433) | | 26,535 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/17/2026 | 3 | 1,103,442 | 247.74 | | 36,373 | | 32,800 | | 36,834 | | | (3,693) | | 7,391 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/11/2026 | 1 | 1,774,494 | 243.96 | | 61,930 | | 57,761 | | 74,483 | | | (4,399) | | 12,110 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/18/2026 | 5 | 4,296,048 | 248.45 | | 150,544 | | 149,290 | | 143,505 | | | (1,676) | | 30,127 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/06/2024 | 08/05/2026 | 3 | 3,582,819 | 242.65 | | 128,053 | | 118,557 | | 160,942 | | | (9,655) | | 24,343 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/27/2026 | 3 | 1,834,170 | 246.61 | | 62,393 | | 59,726 | | 67,087 | | | (2,769) | | 12,664 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/07/2024 | 08/07/2026 | 4 | 3,251,670 | 242.93 | | 118,071 | | 110,052 | | 144,025 | | | (8,328) | | 22,126 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/12/2024 | 09/11/2026 | 4 | 4,404,967 | 247.96 | | 159,239 | | 156,045 | | 150,646 | | | (3,808) | | 30,740 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/27/2024 | 08/26/2026 | 3 | 2,918,392 | 246.61 | | 101,491 | | 96,858 | | 106,744 | | | (4,760) | | 20,135 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/18/2026 | 3 | 8,455,044 | 248.28 | | 298,197 | | 295,105 | | 285,375 | | | (4,277) | | 59,293 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 2 | 7,794,322 | 246.77 | | 277,425 | | 269,546 | | 283,952 | | | (8,648) | | 54,124 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2024 | 08/28/2026 | 4 | 5,990,751 | 246.02 | | 212,784 | | 205,059 | | 226,703 | | | (8,391) | | 41,392 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/17/2024 | 09/16/2026 | 3 | 5,516,682 | 250.29 | | 186,724 | | 183,580 | | 165,530 | | | (3,391) | | 38,633 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 3 | 4,555,496 | 245.15 | | 160,830 | | 151,628 | | 179,507 | | | (9,593) | | 31,158 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/10/2024 | 09/09/2026 | 3 | 4,752,536 | 247.45 | | 170,822 | | 166,285 | | 167,094 | | | (4,758) | | 33,119 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/25/2026 | 1 | 2,109,942 | 246.55 | | 73,637 | | 70,097 | | 77,363 | | | (3,823) | | 14,547 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/11/2024 | 09/10/2026 | 1 | 628,896 | 248.14 | | 21,315 | | 20,787 | | 21,289 | | | (556) | | 4,386 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/28/2024 | 08/28/2026 | 2 | 1,228,736 | 246.21 | | 42,440 | | 40,843 | | 46,013 | | | (1,812) | | 8,490 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/04/2026 | 4 | 3,060,121 | 247.19 | | 106,543 | | 103,279 | | 108,942 | | | (3,609) | | 21,249 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/25/2024 | 09/24/2026 | 2 | 1,088,093 | 248.58 | | 35,377 | | 35,221 | | 36,244 | | | (230) | | 7,662 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 09/23/2026 | 3 | 12,235,164 | 248.71 | | 427,394 | | 424,159 | | 404,381 | | | (3,812) | | 86,100 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2024 | 07/08/2026 | 4 | 5,401,794 | 245.79 | | 188,517 | | 167,232 | | 200,871 | | | (21,499) | | 35,932 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/07/2026 | 1 | 2,180,388 | 246.24 | | 75,005 | | 66,351 | | 78,984 | | | (8,915) | | 14,492 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/17/2026 | 3 | 2,119,508 | 246.21 | | 74,562 | | 67,403 | | 77,390 | | | (7,336) | | 14,196 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/04/2024 | 09/01/2026 | 3 | 2,479,110 | 246.02 | | 87,084 | | 83,910 | | 94,017 | | | (3,597) | | 17,178 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/14/2026 | 1 | 1,327,843 | 246.58 | | 45,811 | | 40,965 | | 47,334 | | | (5,007) | | 8,873 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/31/2026 | 3 | 7,249,896 | 245.47 | | 244,570 | | 225,451 | | 278,219 | | | (20,013) | | 49,076 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 4 | 4,120,782 | 244.66 | | 143,874 | | 131,471 | | 164,893 | | | (12,793) | | 27,748 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 09/02/2026 | 3 | 2,816,189 | 246.02 | | 101,489 | | 97,926 | | 106,800 | | | (3,958) | | 19,528 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/24/2026 | 3 | 5,369,845 | 243.55 | | 193,425 | | 176,524 | | 228,420 | | | (17,596) | | 36,159 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/01/2024 | 07/28/2026 | 2 | 2,097,605 | 244.66 | | 72,657 | | 66,385 | | 84,107 | | | (6,536) | | 14,167 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/16/2024 | 09/11/2026 | 2 | 4,287,177 | 249.18 | | 153,726 | | 150,828 | | 136,780 | | | (3,369) | | 29,918 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 08/03/2026 | 1 | 1,596,501 | 244.15 | | 55,718 | | 51,426 | | 66,044 | | | (4,497) | | 10,831 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/13/2024 | 09/15/2026 | 1 | 3,327,196 | 249.18 | | 117,117 | | 114,865 | | 106,420 | | | (2,720) | | 23,284 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/12/2024 | 08/12/2026 | 4 | 7,555,741 | 243.68 | | 270,810 | | 253,283 | | 322,164 | | | (17,888) | | 51,603 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/30/2024 | 08/28/2026 | 3 | 8,993,641 | 245.83 | | 316,047 | | 304,059 | | 343,896 | | | (13,394) | | 62,141 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/24/2024 | 07/24/2026 | 3 | 2,873,902 | 243.83 | | 100,322 | | 91,326 | | 120,340 | | | (9,241) | | 19,352 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/21/2026 | 3 | 2,570,993 | 245.84 | | 89,659 | | 85,164 | | 97,888 | | | (4,808) | | 17,675 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/10/2026 | 1 | 1,948,420 | 243.96 | | 67,805 | | 63,235 | | 81,784 | | | (4,823) | | 13,287 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/14/2026 | 2 | 866,443 | 244.38 | | 31,289 | | 29,443 | | 35,597 | | | (1,964) | | 5,926 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/06/2026 | 1 | 1,804,556 | 246.24 | | 62,077 | | 54,904 | | 65,296 | | | (7,388) | | 11,985 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/09/2024 | 08/07/2026 | 3 | 5,470,509 | 243.73 | | 191,211 | | 178,108 | | 232,080 | | | (13,811) | | 37,224 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/19/2024 | 07/21/2026 | 1 | 2,021,001 | 246.21 | | 69,725 | | 63,020 | | 73,958 | | | (6,953) | | 13,578 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/23/2024 | 08/24/2026 | 1 | 1,159,850 | 246.55 | | 40,479 | | 38,530 | | 42,480 | | | (2,104) | | 7,991 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/16/2024 | 07/15/2026 | 4 | 8,466,694 | 246.87 | | 299,578 | | 269,026 | | 297,006 | | | (30,955) | | 56,623 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/05/2024 | 07/01/2026 | 4 | 8,049,339 | 243.67 | | 294,748 | | 258,917 | | 335,951 | | | (36,441) | | 53,252 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/12/2024 | 07/10/2026 | 3 | 3,715,283 | 246.58 | | 128,630 | | 115,001 | | 132,140 | | | (13,987) | | 24,752 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/21/2024 | 08/20/2026 | 2 | 931,030 | 245.6 | | 32,886 | | 31,153 | | 35,899 | | | (1,794) | | 6,396 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/17/2026 | 1 | 1,367,193 | 245.15 | | 47,578 | | 44,830 | | 53,929 | | | (2,929) | | 9,372 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/05/2024 | 09/04/2026 | 2 | 676,107 | 247.17 | | 23,212 | | 22,531 | | 24,072 | | | (772) | | 4,695 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/10/2024 | 07/10/2026 | 3 | 1,763,658 | 246.78 | | 59,111 | | 52,672 | | 62,034 | | | (6,593) | | 11,750 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/19/2024 | 09/18/2026 | 3 | 2,238,351 | 248.54 | | 77,450 | | 76,589 | | 74,479 | | | (1,167) | | 15,697 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/04/2024 | 09/03/2026 | 2 | 3,926,565 | 246.35 | | 143,906 | | 139,032 | | 146,318 | | | (5,108) | | 27,247 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/16/2024 | 08/18/2026 | 2 | 1,216,246 | 245.15 | | 42,446 | | 40,010 | | 48,025 | | | (2,589) | | 8,343 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 1,128,157 | 246.77 | | 39,598 | | 38,456 | | 41,191 | | | (1,298) | | 7,856 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/21/2026 | 1 | 1,775,599 | 248.45 | | 62,324 | | 61,723 | | 59,461 | | | (853) | | 12,478 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/27/2024 | 09/28/2026 | 1 | 1,485,195 | 248.23 | | 52,130 | | 52,130 | | 50,598 | | | (214) | | 10,488 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/18/2024 | 09/17/2026 | 2 | 688,510 | 249.52 | | 22,597 | | 22,302 | | 21,633 | | | (357) | | 4,825 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/25/2026 | 2 | 5,812,512 | 248.23 | | 200,491 | | 200,491 | | 197,643 | | | (408) | | 40,960 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/02/2024 | 07/30/2026 | 2 | 1,474,123 | 245.43 | | 51,794 | | 47,537 | | 56,699 | | | (4,326) | | 9,971 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/26/2024 | 08/21/2026 | 2 | 4,674,087 | 246.55 | | 162,923 | | 155,147 | | 171,000 | | | (8,206) | | 32,133 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/11/2024 | 07/10/2026 | 3 | 4,357,081 | 246.06 | | 152,063 | | 135,831 | | 159,720 | | | (16,770) | | 29,027 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/25/2024 | 07/23/2026 | 2 | 1,805,986 | 246.84 | | 50,873 | | 46,194 | | 63,800 | | | (4,742) | | 12,152 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/17/2024 | 07/16/2026 | 1 | 840,928 | 248.14 | | 28,263 | | 25,386 | | 27,416 | | | (2,908) | | 5,628 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/30/2024 | 09/25/2026 | 2 | 2,926,046 | 247.34 | | 101,928 | | 101,791 | | 104,571 | | | (543) | | 20,619 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/26/2024 | 07/27/2026 | 1 | 2,091,867 | 244.66 | | 72,379 | | 66,106 | | 83,876 | | | (6,535) | | 14,118 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/23/2024 | 08/19/2026 | 4 | 8,699,581 | 245.64 | | 302,539 | | 285,815 | | 334,324 | | | (17,101) | | 59,719 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/30/2024 | 08/31/2026 | 1 | 818,900 | 246.02 | | 28,580 | | 27,517 | | 31,022 | | | (1,212) | | 5,670 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/26/2024 | 09/25/2026 | 2 | 4,520,965 | 247.21 | | 162,241 | | 162,104 | | 162,763 | | | (805) | | 31,858 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/13/2024 | 09/14/2026 | 1 | 2,178,622 | 249.18 | | 76,470 | | 74,997 | | 69,683 | | | (1,778) | | 15,235 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/27/2024 | 09/29/2026 | 1 | 5,464,867 | 248.23 | | 192,363 | | 192,363 | | 186,292 | | | (788) | | 38,616 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/22/2026 | 1 | 2,541,832 | 248.45 | | 89,472 | | 88,612 | | 85,222 | | | (1,222) | | 17,875 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/30/2024 | 09/30/2026 | 1 | 2,979,313 | 247.74 | | 104,574 | | 104,574 | | 104,493 | | | | | 21,067 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/12/2024 | 09/11/2026 | 1 | 1,504,947 | 247.58 | | 53,979 | | 52,862 | | 52,642 | | | (1,333) | | 10,502 | | 0001 |
| Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/12/2024 | 07/13/2026 | 1 | 2,333,809 | 246.58 | | 80,516 | | 71,989 | | 83,195 | | | (8,812) | | 15,584 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2022 | 10/03/2024 | 11 | 6,451,819 | 322.64 | 150,920 | | | 420 | | 8,300 | | | (57,267) | | 2,925 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/04/2022 | 10/01/2024 | 1 | 1,224,344 | 321.62 | 33,385 | | | | | 5,398 | | | (12,565) | | 320 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/04/2022 | 10/02/2024 | 1 | 174,596 | 321.62 | 4,761 | | | 7 | | 767 | | | (1,789) | | 65 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2022 | 10/04/2024 | 6 | 3,120,071 | 323.91 | 68,154 | | | 284 | | 25 | | | (25,786) | | 1,633 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/18/2022 | 10/04/2024 | 8 | 4,460,028 | 323.38 | 99,049 | | | 414 | | 632 | | | (37,674) | | 2,334 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/21/2022 | 10/04/2024 | 6 | 2,078,304 | 323.58 | 44,406 | | | 186 | | 115 | | | (16,920) | | 1,088 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 10/07/2024 | 6 | 4,999,031 | 322.79 | 113,204 | | | 946 | | 5,391 | | | (43,099) | | 3,461 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040ASJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/14/2022 | 10/10/2024 | 5 | 3,285,896 | 322.2 | 77,616 | | | 979 | | 8,506 | | | (29,692) | | 2,719 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2022 | 10/11/2024 | 8 | 3,899,087 | 322.08 | 91,171 | | | 1,313 | | 11,428 | | | (35,831) | | 3,384 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/21/2022 | 10/11/2024 | 8 | 4,016,542 | 321.97 | 92,550 | | | 1,286 | | 13,038 | | | (35,081) | | 3,486 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/24/2022 | 10/11/2024 | 5 | 2,909,699 | 322.17 | 66,104 | | | 923 | | 7,798 | | | (25,160) | | 2,526 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/21/2022 | 10/14/2024 | 8 | 3,034,325 | 321.74 | 71,232 | | | 1,290 | | 11,875 | | | (27,082) | | 2,971 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/25/2022 | 10/17/2024 | 7 | 5,871,844 | 321.92 | 140,289 | | | 3,106 | | 19,939 | | | (53,028) | | 6,336 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/18/2022 | 10/09/2024 | 1 | 102,005 | 322.79 | 2,307 | | | 26 | | 117 | | | (875) | | 80 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2022 | 10/18/2024 | 6 | 3,017,252 | 321.94 | 73,680 | | | 1,736 | | 10,093 | | | (27,893) | | 3,350 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2022 | 10/15/2024 | 1 | 624,505 | 321.74 | 14,558 | | | 281 | | 2,442 | | | (5,487) | | 633 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/21/2022 | 10/18/2024 | 5 | 1,645,592 | 321.41 | 42,168 | | | 1,005 | | 8,022 | | | (16,118) | | 1,827 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040AST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 10/18/2024 | 6 | 3,382,286 | 321.24 | 86,662 | | | 2,048 | | 18,227 | | | (32,866) | | 3,756 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 10/21/2024 | 5 | 4,904,839 | 321.24 | 125,734 | | | 3,490 | | 26,304 | | | (47,574) | | 5,882 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2022 | 10/24/2024 | 7 | 6,333,311 | 321.55 | 159,263 | | | 5,060 | | 47,854 | | | (60,078) | | 8,120 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2022 | 10/25/2024 | 6 | 3,111,707 | 322.3 | 77,177 | | | 2,578 | | 19,538 | | | (29,311) | | 4,072 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2022 | 10/25/2024 | 6 | 3,688,926 | 322.8 | 89,913 | | | 3,041 | | 20,119 | | | (34,603) | | 4,827 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2022 | 10/25/2024 | 2 | 2,068,526 | 323.12 | 47,629 | | | 1,585 | | 2,110 | | | (18,037) | | 2,707 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ASZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2022 | 10/28/2024 | 4 | 5,161,447 | 322.65 | 125,578 | | | 4,723 | | 30,917 | | | (47,739) | | 7,148 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2022 | 10/31/2024 | 5 | 8,398,483 | 322.38 | 202,223 | | | 8,360 | | 56,379 | | | (76,094) | | 12,238 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2022 | 10/30/2024 | 1 | 577,540 | 322.65 | 13,694 | | | 546 | | 1,078 | | | (5,147) | | 828 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040BS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2022 | 11/01/2024 | 3 | 1,270,458 | 322.59 | 29,761 | | | 1,277 | | 2,564 | | | (11,230) | | 1,881 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2022 | 11/01/2024 | 3 | 4,672,538 | 322.68 | 110,347 | | | 4,725 | | 29,488 | | | (41,544) | | 6,918 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/04/2022 | 11/01/2024 | 4 | 4,175,821 | 322.03 | 102,653 | | | 4,408 | | 30,926 | | | (38,845) | | 6,182 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2022 | 11/04/2024 | 4 | 3,126,618 | 322.68 | 74,359 | | | 3,486 | | 20,548 | | | (28,005) | | 4,841 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2022 | 11/07/2024 | 3 | 4,442,280 | 322.68 | 107,744 | | | 5,681 | | 30,305 | | | (41,945) | | 7,167 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2022 | 11/06/2024 | 1 | 128,618 | 322.68 | 3,089 | | | 153 | | 251 | | | (1,161) | | 205 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/10/2022 | 11/08/2024 | 3 | 9,326,942 | 322.89 | 223,544 | | | 11,725 | | 61,315 | | | (83,979) | | 15,244 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/05/2022 | 11/08/2024 | 4 | 4,463,527 | 322.68 | 112,827 | | | 6,036 | | 30,812 | | | (43,239) | | 7,295 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/11/2022 | 11/08/2024 | 2 | 5,831,818 | 324.24 | 140,718 | | | 7,387 | | 27,450 | | | (52,997) | | 9,531 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/15/2022 | 11/11/2024 | 2 | 5,416,724 | 324.42 | 129,125 | | | 7,292 | | 25,562 | | | (48,601) | | 9,187 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/21/2023 | 11/14/2024 | 4 | 5,603,770 | 324.39 | 135,787 | | | 8,300 | | 27,890 | | | (51,530) | | 9,838 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/15/2022 | 11/13/2024 | 1 | 2,642,238 | 324.42 | 64,341 | | | 3,806 | | 878 | | | (24,183) | | 4,587 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/22/2022 | 11/15/2024 | 4 | 4,708,134 | 324.75 | 110,843 | | | 6,864 | | 21,770 | | | (41,642) | | 8,357 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2022 | 11/15/2024 | 2 | 5,063,437 | 324.68 | 116,964 | | | 7,262 | | 23,823 | | | (43,973) | | 8,988 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/25/2022 | 11/15/2024 | 3 | 1,946,099 | 324.11 | 47,226 | | | 2,956 | | 1,020 | | | (17,923) | | 3,454 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/22/2022 | 11/18/2024 | 4 | 13,403,708 | 324.13 | 322,889 | | | 21,478 | | 74,873 | | | (122,138) | | 24,555 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/16/2022 | 11/21/2024 | 4 | 10,955,042 | 324.06 | 268,091 | | | 18,831 | | 64,449 | | | (100,714) | | 20,675 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/23/2022 | 11/22/2024 | 2 | 5,313,529 | 324.47 | 128,475 | | | 9,216 | | 28,879 | | | (48,234) | | 10,124 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/25/2022 | 11/22/2024 | 3 | 2,377,027 | 324.73 | 55,640 | | | 4,000 | | 733 | | | (20,983) | | 4,529 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040BSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/29/2022 | 11/27/2024 | 3 | 9,880,595 | 324.09 | 243,644 | | | 19,134 | | 61,665 | | | (91,720) | | 19,693 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/29/2022 | 11/27/2024 | 3 | 4,088,107 | 324.4 | 98,047 | | | 7,718 | | 23,899 | | | (36,977) | | 8,148 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/30/2022 | 11/29/2024 | 2 | 5,404,941 | 324.36 | 134,862 | | | 10,951 | | 32,549 | | | (50,652) | | 10,957 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2022 | 11/29/2024 | 2 | 2,686,166 | 324.82 | 66,650 | | | 5,425 | | 923 | | | (25,055) | | 5,445 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/05/2022 | 11/29/2024 | 6 | 3,222,588 | 325.5 | 73,253 | | | 5,998 | | 15,178 | | | (27,743) | | 6,533 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/07/2022 | 12/02/2024 | 3 | 3,905,544 | 325.32 | 88,486 | | | 7,575 | | 19,844 | | | (33,385) | | 8,113 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/07/2022 | 12/05/2024 | 4 | 10,355,704 | 324.45 | 246,546 | | | 22,037 | | 64,982 | | | (92,636) | | 22,018 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/09/2022 | 12/06/2024 | 3 | 2,497,495 | 324.36 | 60,834 | | | 5,527 | | 16,104 | | | (22,852) | | 5,350 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/06/2024 | 3 | 3,242,367 | 324.7 | 77,047 | | | 7,020 | | 19,542 | | | (28,984) | | 6,946 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/09/2022 | 12/06/2024 | 2 | 2,113,742 | 324.66 | 50,275 | | | 4,585 | | 1,015 | | | (18,945) | | 4,528 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/12/2022 | 12/09/2024 | 2 | 3,767,987 | 324.56 | 91,583 | | | 8,707 | | 24,010 | | | (34,482) | | 8,251 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/21/2022 | 12/12/2024 | 5 | 7,897,515 | 324.66 | 194,342 | | | 19,277 | | 50,694 | | | (73,136) | | 17,659 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/14/2022 | 12/13/2024 | 1 | 2,909,138 | 325.37 | 69,114 | | | 6,930 | | 16,425 | | | (25,941) | | 6,549 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/15/2022 | 12/13/2024 | 3 | 3,135,198 | 325.19 | 70,624 | | | 7,121 | | 18,338 | | | (26,597) | | 7,058 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040BSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/16/2022 | 12/13/2024 | 3 | 2,231,842 | 324.41 | 51,190 | | | 5,168 | | 15,145 | | | (19,297) | | 5,025 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/19/2022 | 12/16/2024 | 3 | 3,065,280 | 323.82 | 70,887 | | | 7,436 | | 23,698 | | | (26,711) | | 7,039 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/21/2022 | 12/19/2024 | 4 | 8,583,121 | 323.41 | 202,311 | | | 21,983 | | 72,708 | | | (75,989) | | 20,092 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/20/2022 | 12/18/2024 | 1 | 1,378,579 | 323.82 | 31,673 | | | 3,398 | | 1,724 | | | (11,905) | | 3,207 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/21/2022 | 12/20/2024 | 5 | 6,246,283 | 323.11 | 149,600 | | | 16,616 | | 55,985 | | | (56,647) | | 14,713 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040C$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/30/2022 | 12/20/2024 | 5 | 2,946,526 | 323.43 | 68,057 | | | 7,531 | | 25,034 | | | (25,631) | | 6,940 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/05/2023 | 12/20/2024 | 4 | 3,120,478 | 322.86 | 74,996 | | | 8,303 | | 29,145 | | | (28,257) | | 7,350 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/29/2022 | 12/27/2024 | 7 | 7,458,690 | 322.85 | 176,097 | | | 21,159 | | 72,521 | | | (66,335) | | 18,312 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/31/2023 | 12/23/2024 | 1 | 219,032 | 323 | 5,513 | | | 663 | | 516 | | | (2,183) | | 525 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/28/2022 | 12/26/2024 | 1 | 810,523 | 323 | 18,870 | | | 2,232 | | 1,997 | | | (7,092) | | 1,979 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/05/2023 | 12/27/2024 | 4 | 9,242,133 | 322.55 | 221,533 | | | 26,665 | | 94,168 | | | (83,472) | | 22,690 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/03/2023 | 12/27/2024 | 2 | 8,634,251 | 322.73 | 204,184 | | | 24,576 | | 85,548 | | | (76,931) | | 21,198 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/03/2023 | 12/30/2024 | 1 | 4,384,763 | 322.56 | 104,943 | | | 13,027 | | 45,273 | | | (39,552) | | 10,947 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/04/2023 | 01/03/2025 | 2 | 5,557,720 | 322.59 | 133,390 | | | 17,226 | | 58,228 | | | (50,069) | | 14,177 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/04/2023 | 01/02/2025 | 1 | 1,252,627 | 322.56 | 30,135 | | | 3,855 | | 4,254 | | | (11,327) | | 3,178 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/05/2023 | 01/03/2025 | 3 | 1,966,729 | 322.65 | 46,050 | | | 5,974 | | 20,421 | | | (17,319) | | 5,017 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/11/2023 | 01/03/2025 | 3 | 1,708,887 | 322.22 | 38,053 | | | 5,422 | | 18,912 | | | (15,720) | | 4,359 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/10/2023 | 01/06/2025 | 3 | 3,218,243 | 323.02 | 79,393 | | | 10,639 | | 32,070 | | | (29,956) | | 8,338 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/13/2023 | 01/09/2025 | 4 | 8,338,323 | 323.38 | 200,922 | | | 27,721 | | 79,873 | | | (75,713) | | 21,931 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/30/2023 | 01/10/2025 | 4 | 1,749,301 | 323.14 | 43,595 | | | 6,063 | | 17,455 | | | (16,393) | | 4,624 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/13/2023 | 01/10/2025 | 3 | 5,770,114 | 323.75 | 142,264 | | | 19,872 | | 52,520 | | | (53,627) | | 15,251 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/20/2023 | 01/10/2025 | 6 | 3,216,995 | 324.16 | 77,946 | | | 10,937 | | 27,489 | | | (29,514) | | 8,503 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/18/2023 | 01/13/2025 | 3 | 3,042,813 | 324.23 | 73,674 | | | 10,574 | | 26,147 | | | (27,778) | | 8,160 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/23/2023 | 01/17/2025 | 4 | 4,437,000 | 324.36 | 108,123 | | | 16,047 | | 38,180 | | | (40,600) | | 12,123 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040C$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/25/2023 | 01/16/2025 | 4 | 3,294,806 | 324.23 | 80,550 | | | 11,904 | | 28,764 | | | (30,384) | | 8,961 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2023 | 01/17/2025 | 4 | 6,596,949 | 324.6 | 157,197 | | | 23,430 | | 54,722 | | | (59,127) | | 18,025 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/23/2023 | 01/17/2025 | 4 | 4,091,231 | 324.43 | 98,694 | | | 14,743 | | 34,833 | | | (37,251) | | 11,179 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/27/2023 | 01/17/2025 | 3 | 2,324,455 | 324.44 | 56,140 | | | 8,407 | | 19,760 | | | (21,263) | | 6,351 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/25/2023 | 01/23/2025 | 4 | 3,992,469 | 324.66 | 95,249 | | | 14,948 | | 33,880 | | | (35,825) | | 11,205 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/27/2023 | 01/24/2025 | 3 | 4,812,880 | 324.65 | 115,309 | | | 18,241 | | 41,112 | | | (43,302) | | 13,566 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/27/2023 | 01/24/2025 | 2 | 3,786,108 | 324.62 | 90,483 | | | 14,359 | | 32,485 | | | (34,025) | | 10,672 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/26/2023 | 01/22/2025 | 1 | 268,363 | 324.44 | 6,510 | | | 1,017 | | 557 | | | (2,453) | | 750 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/30/2023 | 01/24/2025 | 3 | 2,579,181 | 324.64 | 60,475 | | | 9,610 | | 22,065 | | | (22,787) | | 7,270 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/30/2023 | 01/27/2025 | 2 | 4,319,368 | 324.39 | 101,271 | | | 16,469 | | 38,905 | | | (38,136) | | 12,332 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/31/2023 | 01/30/2025 | 5 | 8,020,728 | 323.9 | 195,201 | | | 32,482 | | 78,547 | | | (73,333) | | 23,186 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/01/2023 | 01/31/2025 | 2 | 2,276,797 | 324.19 | 53,247 | | | 8,959 | | 21,498 | | | (20,059) | | 6,608 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040C$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/06/2023 | 01/31/2025 | 2 | 2,773,456 | 324.07 | 68,680 | | | 11,559 | | 26,633 | | | (25,821) | | 8,050 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/03/2023 | 01/31/2025 | 2 | 2,860,378 | 324.68 | 65,058 | | | 10,964 | | 25,183 | | | (24,492) | | 8,302 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/06/2023 | 02/03/2025 | 6 | 3,087,515 | 323.81 | 64,327 | | | 12,539 | | 31,141 | | | (27,379) | | 9,070 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/07/2023 | 02/06/2025 | 5 | 4,069,656 | 323.33 | 97,289 | | | 17,140 | | 44,327 | | | (36,579) | | 12,097 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/07/2023 | 02/05/2025 | 1 | 55,692 | 323.81 | 1,309 | | | 229 | | 191 | | | (492) | | 165 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/20/2023 | 02/07/2025 | 5 | 3,352,445 | 323.54 | 78,480 | | | 13,984 | | 35,640 | | | (29,541) | | 10,004 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/10/2023 | 02/07/2025 | 3 | 3,246,180 | 323.32 | 76,446 | | | 13,624 | | 35,539 | | | (28,796) | | 9,687 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040D$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/13/2023 | 02/07/2025 | 4 | 4,101,872 | 323.31 | 96,151 | | | 17,155 | | 44,965 | | | (36,265) | | 12,240 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/13/2023 | 02/10/2025 | 3 | 4,648,729 | 323.05 | 110,910 | | | 20,190 | | 53,307 | | | (41,789) | | 14,031 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/14/2023 | 02/13/2025 | 5 | 7,411,506 | 323.23 | 173,474 | | | 32,239 | | 83,920 | | | (65,211) | | 22,620 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/15/2023 | 02/14/2025 | 3 | 3,994,081 | 323.1 | 93,887 | | | 17,575 | | 46,148 | | | (35,259) | | 12,235 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/17/2023 | 02/14/2025 | 3 | 5,645,960 | 322.98 | 131,970 | | | 24,812 | | 66,238 | | | (49,647) | | 17,295 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/10/2023 | 02/14/2025 | 3 | 2,243,488 | 322.79 | 52,302 | | | 9,866 | | 26,964 | | | (19,755) | | 6,872 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/27/2023 | 02/20/2025 | 5 | 6,906,560 | 322.67 | 157,960 | | | 30,878 | | 85,897 | | | (59,390) | | 21,615 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/27/2024 | 02/14/2025 | 4 | 2,752,329 | 322.67 | 60,822 | 2,375 | | 12,467 | | 33,581 | | | (24,402) | | 8,431 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/10/2023 | 02/21/2025 | 4 | 2,854,613 | 322.1 | 67,488 | | | 13,292 | | 38,166 | | | (25,388) | | 8,965 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2023 | 02/21/2025 | 2 | 1,588,468 | 322.06 | 37,857 | | | 7,471 | | 21,339 | | | (14,242) | | 4,989 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2023 | 02/19/2025 | 1 | 119,625 | 322.67 | 2,762 | | | 539 | | 676 | | | (1,041) | | 373 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/27/2023 | 02/21/2025 | 2 | 1,230,971 | 322.21 | 28,525 | | | 5,637 | | 16,241 | | | (10,751) | | 3,866 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2023 | 02/24/2025 | 3 | 2,161,523 | 321.82 | 51,297 | | | 10,327 | | 30,127 | | | (19,327) | | 6,859 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/28/2023 | 02/27/2025 | 2 | 3,690,269 | 321.95 | 86,134 | | | 17,643 | | 51,070 | | | (32,356) | | 11,828 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/28/2023 | 02/26/2025 | 2 | 1,326,223 | 321.82 | 31,420 | | | 6,398 | | 18,584 | | | (11,811) | | 4,237 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/06/2023 | 02/28/2025 | 3 | 4,964,851 | 321.85 | 116,067 | | | 23,931 | | 69,702 | | | (43,590) | | 15,967 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/02/2023 | 02/28/2025 | 2 | 1,163,148 | 321.63 | 27,476 | | | 5,685 | | 16,750 | | | (10,328) | | 3,741 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/06/2023 | 02/28/2025 | 2 | 3,393,419 | 321.57 | 82,626 | | | 17,135 | | 49,205 | | | (31,188) | | 10,913 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040D$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/07/2023 | 03/03/2025 | 13 | 5,829,181 | 322.1 | 139,178 | | | 29,635 | | 80,128 | | | (52,873) | | 18,932 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040DSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/09/2023 | 03/06/2025 | 4 | 6,300,959 | 322.11 | 146,331 | | | 31,381 | | 87,205 | | | (54,952) | | 20,662 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/14/2023 | 03/07/2025 | 4 | 1,914,921 | 321.81 | 45,306 | | | 9,814 | | 27,500 | | | (17,051) | | 6,299 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/09/2023 | 03/07/2025 | 3 | 2,020,043 | 321.93 | 47,294 | | | 10,263 | | 28,614 | | | (17,817) | | 6,645 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/09/2023 | 03/05/2025 | 1 | 166,795 | 322.1 | 3,832 | | | 822 | | 1,202 | | | (1,444) | | 545 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/15/2023 | 03/07/2025 | 3 | 3,786,947 | 321.65 | 91,046 | | | 19,747 | | 55,377 | | | (34,278) | | 12,458 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/13/2023 | 03/10/2025 | 3 | 5,144,658 | 321.8 | 125,258 | | | 27,621 | | 74,520 | | | (47,171) | | 17,084 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/14/2023 | 03/13/2025 | 4 | 7,343,843 | 322.03 | 179,563 | | | 40,269 | | 104,422 | | | (67,503) | | 24,613 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/16/2023 | 03/14/2025 | 2 | 4,212,083 | 322.03 | 103,436 | | | 23,328 | | 60,043 | | | (38,839) | | 14,160 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/17/2023 | 03/14/2025 | 2 | 2,435,616 | 322.24 | 59,328 | | | 13,422 | | 33,906 | | | (22,302) | | 8,188 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/24/2023 | 03/14/2025 | 5 | 7,468,474 | 322.47 | 182,274 | | | 41,577 | | 101,287 | | | (69,096) | | 25,107 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040DSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/20/2023 | 03/17/2025 | 5 | 2,789,690 | 322.61 | 55,746 | 8,147 | | 16,101 | | 37,530 | | | (26,008) | | 9,463 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/24/2023 | 03/20/2025 | 5 | 13,047,663 | 322.75 | 312,654 | | | 73,046 | | 174,108 | | | (117,408) | | 44,653 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/23/2023 | 03/21/2025 | 4 | 2,893,567 | 322.75 | 69,423 | | | 16,346 | | 38,716 | | | (26,100) | | 9,932 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2023 | 03/21/2025 | 2 | 5,251,923 | 322.57 | 129,192 | | | 30,476 | | 71,710 | | | (48,568) | | 18,026 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/20/2023 | 03/21/2025 | 3 | 3,743,789 | 322.92 | 90,835 | | | 21,644 | | 49,133 | | | (34,498) | | 12,850 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/13/2023 | 03/24/2025 | 4 | 2,453,079 | 323.03 | 59,371 | | | 14,427 | | 32,047 | | | (22,654) | | 8,493 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2023 | 03/27/2025 | 4 | 6,887,576 | 322.85 | 164,338 | | | 40,082 | | 92,541 | | | (61,878) | | 24,049 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2023 | 03/26/2025 | 1 | 2,319,576 | 323.03 | 54,574 | | | 13,212 | | 30,463 | | | (20,512) | | 8,076 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/29/2023 | 03/28/2025 | 3 | 3,564,238 | 322.64 | 87,494 | | | 21,413 | | 49,140 | | | (32,864) | | 12,480 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040ES8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/30/2023 | 03/28/2025 | 4 | 2,106,040 | 323 | 49,313 | 1,052 | | 12,620 | | 27,897 | | | (19,310) | | 7,374 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ES9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/31/2023 | 03/28/2025 | 1 | 634,209 | 323.13 | 15,623 | | | 3,841 | | 4,265 | | | (5,880) | | 2,221 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/04/2023 | 04/03/2025 | 2 | 6,837,626 | 323.76 | 165,318 | | | 41,827 | | 84,472 | | | (62,083) | | 24,340 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/04/2023 | 03/31/2025 | 3 | 5,891,894 | 323.57 | 141,924 | 960 | | 35,885 | | 73,772 | | | (54,023) | | 20,802 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2023 | 04/04/2025 | 2 | 5,445,161 | 323.72 | 131,841 | | | 33,517 | | 67,754 | | | (49,506) | | 19,435 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/06/2023 | 04/04/2025 | 1 | 3,765,784 | 323.76 | 92,471 | | | 23,596 | | 46,647 | | | (34,756) | | 13,441 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/10/2023 | 04/07/2025 | 1 | 1,677,421 | 324.02 | 39,500 | | | 10,229 | | 20,342 | | | (14,867) | | 6,035 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/17/2023 | 04/04/2025 | 2 | 1,708,832 | 324.02 | 39,220 | | | 10,073 | | 20,552 | | | (14,877) | | 6,099 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/11/2023 | 04/10/2025 | 2 | 3,587,178 | 323.64 | 85,094 | | | 22,326 | | 45,751 | | | (31,940) | | 13,008 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/13/2023 | 04/11/2025 | 5 | 7,187,233 | 323.39 | 168,695 | | | 44,727 | | 94,455 | | | (63,595) | | 26,131 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/14/2023 | 04/11/2025 | 4 | 3,797,457 | 323.08 | 94,321 | | | 24,990 | | 51,619 | | | (35,474) | | 13,807 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2023 | 04/11/2025 | 4 | 3,985,710 | 323.7 | 92,983 | | | 24,702 | | 50,626 | | | (35,063) | | 14,491 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/17/2023 | 04/14/2025 | 2 | 3,132,758 | 323.26 | 73,083 | | | 19,632 | | 42,064 | | | (27,509) | | 11,478 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/18/2023 | 04/17/2025 | 5 | 5,496,683 | 322.75 | 132,231 | | | 36,119 | | 78,476 | | | (49,755) | | 20,293 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2023 | 04/17/2025 | 2 | 2,633,265 | 323.12 | 61,672 | | | 16,817 | | 36,147 | | | (23,189) | | 9,722 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/21/2023 | 04/17/2025 | 3 | 4,352,490 | 322.7 | 104,891 | | | 28,691 | | 62,471 | | | (39,488) | | 16,069 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/25/2023 | 04/17/2025 | 2 | 3,102,229 | 322.78 | 74,179 | | | 20,320 | | 44,151 | | | (27,972) | | 11,453 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2023 | 04/21/2025 | 3 | 3,703,202 | 322.7 | 91,179 | | | 25,393 | | 53,619 | | | (34,339) | | 13,809 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2023 | 04/24/2025 | 3 | 7,231,586 | 322.99 | 175,244 | | | 49,368 | | 102,255 | | | (65,791) | | 27,164 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040ESR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2023 | 04/25/2025 | 2 | 2,480,681 | 323.11 | 58,919 | | | 16,737 | | 34,717 | | | (22,143) | | 9,341 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/15/2023 | 04/25/2025 | 4 | 2,474,438 | 322.59 | 59,794 | | | 18,101 | | 36,550 | | | (23,934) | | 9,317 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040EST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/28/2023 | 04/25/2025 | 1 | 4,210,685 | 322.88 | 110,328 | | | 31,392 | | 60,360 | | | (41,525) | | 15,855 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2023 | 04/28/2025 | 2 | 10,076,442 | 324.43 | 237,442 | | | 68,380 | | 123,386 | | | (89,400) | | 38,216 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/04/2024 | 05/01/2025 | 2 | 4,470,461 | 324.09 | 93,425 | 8,309 | | 30,883 | | 57,200 | | | (39,711) | | 17,075 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/04/2024 | 05/02/2025 | 3 | 6,706,423 | 323.86 | 143,642 | 11,314 | | 47,117 | | 88,136 | | | (60,315) | | 25,676 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/04/2023 | 05/02/2025 | 2 | 2,527,386 | 323.75 | 61,478 | | | 18,072 | | 33,602 | | | (23,120) | | 9,676 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/10/2023 | 05/02/2025 | 4 | 2,643,541 | 323.83 | 59,109 | 2,939 | | 18,792 | | 34,850 | | | (24,009) | | 10,121 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ESZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2023 | 05/05/2025 | 2 | 2,997,757 | 324.24 | 69,583 | 932 | | 21,127 | | 38,113 | | | (26,699) | | 11,557 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/11/2023 | 05/08/2025 | 3 | 7,960,883 | 323.91 | 182,672 | | | 55,416 | | 105,521 | | | (69,140) | | 30,903 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/10/2023 | 05/09/2025 | 2 | 2,292,136 | 323.48 | 57,969 | | | 17,523 | | 31,833 | | | (21,760) | | 8,918 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/15/2024 | 05/09/2025 | 3 | 1,684,603 | 324.27 | 39,639 | 1,358 | | 12,702 | | 21,553 | | | (15,589) | | 6,554 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/12/2023 | 05/09/2025 | 1 | 2,071,154 | 324.6 | 48,939 | | | 14,871 | | 25,589 | | | (18,419) | | 8,058 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/13/2023 | 05/15/2025 | 2 | 4,951,686 | 324.14 | 115,701 | | | 35,976 | | 65,105 | | | (43,497) | | 19,525 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/16/2023 | 05/12/2025 | 2 | 1,390,278 | 324.21 | 32,672 | | | 10,105 | | 18,025 | | | (12,381) | | 5,446 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/06/2023 | 05/16/2025 | 3 | 2,692,830 | 324.29 | 63,624 | | | 20,094 | | 34,939 | | | (24,124) | | 10,641 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/19/2023 | 05/16/2025 | 2 | 3,871,390 | 323.5 | 98,085 | | | 30,717 | | 54,463 | | | (36,874) | | 15,299 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/19/2023 | 05/16/2025 | 1 | 2,595,766 | 324.43 | 62,647 | | | 19,642 | | 33,195 | | | (23,579) | | 10,258 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2023 | 05/19/2025 | 1 | 2,156,707 | 324.55 | 51,500 | | | 16,315 | | 27,427 | | | (19,383) | | 8,579 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040FSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/23/2023 | 05/22/2025 | 2 | 5,644,505 | 324.46 | 126,296 | | | 40,433 | | 72,944 | | | (47,417) | | 22,597 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2023 | 05/23/2025 | 2 | 3,323,574 | 323.52 | 74,488 | | | 23,953 | | 47,338 | | | (27,962) | | 13,334 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2023 | 05/23/2025 | 3 | 2,392,889 | 322.36 | 58,343 | | | 18,868 | | 38,183 | | | (21,946) | | 9,600 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/29/2023 | 05/23/2025 | 3 | 1,938,598 | 322.39 | 51,329 | | | 16,864 | | 30,845 | | | (19,619) | | 7,778 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/13/2023 | 05/23/2025 | 3 | 4,428,428 | 323.33 | 112,566 | | | 36,663 | | 64,279 | | | (42,802) | | 17,767 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2023 | 05/30/2025 | 1 | 3,944,089 | 324.33 | 92,058 | | | 30,475 | | 52,559 | | | (34,553) | | 16,057 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2023 | 05/29/2025 | 2 | 1,385,933 | 323.33 | 31,183 | | | 10,580 | | 20,355 | | | (12,044) | | 5,631 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/01/2023 | 05/30/2025 | 1 | 11,814,044 | 323.87 | 300,576 | | | 99,916 | | 164,841 | | | (112,974) | | 48,098 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/02/2023 | 05/30/2025 | 1 | 3,671,225 | 324.92 | 91,859 | | | 30,577 | | 46,081 | | | (34,573) | | 14,947 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/05/2023 | 06/02/2025 | 3 | 3,630,677 | 325.73 | 83,932 | | | 28,221 | | 42,207 | | | (31,602) | | 14,873 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/09/2023 | 06/05/2025 | 3 | 3,318,020 | 325.21 | 69,329 | 6,663 | | 26,800 | | 40,981 | | | (29,417) | | 13,675 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2023 | 06/04/2025 | 2 | 497,601 | 325.73 | 11,229 | | | 3,803 | | 3,101 | | | (4,224) | | 2,047 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2023 | 06/06/2025 | 1 | 1,305,145 | 325.39 | 29,401 | | | 10,016 | | 15,863 | | | (11,035) | | 5,390 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2023 | 06/06/2025 | 2 | 3,014,020 | 324.4 | 74,976 | | | 25,648 | | 40,475 | | | (28,183) | | 12,447 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/09/2023 | 06/06/2025 | 2 | 3,858,403 | 325.07 | 72,189 | 14,489 | | 31,929 | | 48,446 | | | (34,458) | | 15,934 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/12/2023 | 06/09/2025 | 2 | 6,376,451 | 325.43 | 159,921 | | | 55,290 | | 77,710 | | | (60,191) | | 26,491 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/15/2023 | 06/12/2025 | 4 | 5,150,980 | 326.33 | 125,236 | | | 43,743 | | 57,634 | | | (47,055) | | 21,527 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2023 | 06/13/2025 | 1 | 1,523,705 | 326.66 | 36,943 | | | 12,940 | | 16,514 | | | (13,866) | | 6,380 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/18/2024 | 06/13/2025 | 2 | 2,578,739 | 326.95 | 52,391 | 6,160 | | 21,545 | | 27,113 | | | (22,772) | | 10,798 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040FST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/16/2023 | 06/18/2025 | 2 | 2,498,203 | 327.91 | 55,870 | | | 20,008 | | 24,040 | | | (21,027) | | 10,563 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/16/2023 | 06/13/2025 | 1 | 1,987,291 | 327.61 | 48,044 | | | 16,945 | | 19,479 | | | (18,082) | | 8,322 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/20/2023 | 06/16/2025 | 2 | 1,029,334 | 327.91 | 23,492 | | | 8,371 | | 4,719 | | | (8,861) | | 4,335 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/27/2023 | 06/20/2025 | 4 | 6,239,306 | 327.48 | 142,811 | | | 51,414 | | 63,167 | | | (53,619) | | 26,481 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2023 | 06/20/2025 | 1 | 1,680,423 | 326.82 | 37,946 | | | 13,713 | | 18,223 | | | (14,262) | | 7,132 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/26/2023 | 06/23/2025 | 2 | 2,082,566 | 326 | 50,010 | | | 18,254 | | 24,733 | | | (18,821) | | 8,889 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040FSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/23/2023 | 06/20/2025 | 2 | 2,865,841 | 325.92 | 68,610 | | | 24,838 | | 34,069 | | | (25,854) | | 12,163 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/27/2023 | 06/26/2025 | 4 | 5,627,909 | 326.19 | 125,556 | 5,932 | | 51,002 | | 65,993 | | | (48,359) | | 24,157 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2023 | 06/27/2025 | 3 | 2,174,062 | 327.68 | 49,233 | | | 18,265 | | 21,952 | | | (18,504) | | 9,349 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/17/2023 | 06/27/2025 | 3 | 4,959,188 | 326.57 | 126,196 | | | 46,739 | | 56,093 | | | (47,423) | | 21,326 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/30/2023 | 07/02/2025 | 1 | 528,226 | 328.21 | 12,572 | | | 4,732 | | 2,543 | | | (4,699) | | 2,293 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/30/2023 | 07/01/2025 | 1 | 158,164 | 328.21 | 3,764 | | | 1,414 | | 755 | | | (1,409) | | 685 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/30/2023 | 06/30/2025 | 4 | 4,014,582 | 328.21 | 92,821 | | | 34,822 | | 38,628 | | | (34,906) | | 17,360 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/30/2023 | 06/27/2025 | 2 | 3,003,022 | 326.79 | 76,561 | | | 28,535 | | 33,219 | | | (28,870) | | 12,914 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/06/2023 | 07/03/2025 | 3 | 3,470,281 | 328.01 | 74,227 | | | 28,092 | | 34,359 | | | (27,909) | | 15,088 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/06/2023 | 07/03/2025 | 3 | 3,191,561 | 323.14 | 75,138 | | | 28,582 | | 50,797 | | | (28,338) | | 13,877 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/06/2023 | 07/03/2025 | 2 | 3,050,265 | 326.61 | 58,034 | | | 22,049 | | 34,837 | | | (21,848) | | 13,262 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/07/2023 | 07/09/2025 | 1 | 186,519 | 322.92 | 4,439 | | | 1,711 | | 2,004 | | | (1,659) | | 820 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/07/2023 | 07/08/2025 | 1 | 385,200 | 322.92 | 9,168 | | | 3,526 | | 4,138 | | | (3,432) | | 1,690 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040GSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/07/2023 | 07/07/2025 | 4 | 4,982,002 | 322.92 | 121,180 | | | 46,571 | | 81,386 | | | (45,598) | | 21,818 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/18/2023 | 07/10/2025 | 2 | 5,599,914 | 323.27 | 139,890 | | | 54,197 | | 89,078 | | | (52,515) | | 24,655 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2023 | 07/11/2025 | 4 | 3,202,405 | 325.92 | 71,392 | 4,884 | | 32,238 | | 39,822 | | | (27,340) | | 14,124 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/14/2023 | 07/11/2025 | 2 | 2,449,481 | 324.13 | 65,260 | | | 25,403 | | 36,081 | | | (24,511) | | 10,803 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/14/2023 | 07/11/2025 | 3 | 4,453,408 | 327.46 | 104,054 | | | 40,684 | | 47,576 | | | (39,176) | | 19,642 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/14/2023 | 07/16/2025 | 1 | 489,720 | 327.09 | 11,704 | | | 4,624 | | 3,012 | | | (4,375) | | 2,179 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/17/2023 | 07/14/2025 | 3 | 3,699,700 | 327.09 | 89,196 | | | 35,240 | | 41,300 | | | (33,666) | | 16,403 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/18/2023 | 07/17/2025 | 5 | 7,057,357 | 327.07 | 174,056 | 1,039 | | 70,136 | | 79,438 | | | (65,500) | | 31,453 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2023 | 07/18/2025 | 3 | 3,045,705 | 328.32 | 68,875 | | | 27,534 | | 30,323 | | | (25,902) | | 13,597 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2023 | 07/18/2025 | 2 | 2,111,437 | 328.23 | 49,558 | | | 19,765 | | 21,214 | | | (18,609) | | 9,426 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/18/2025 | 2 | 3,731,900 | 327.25 | 89,826 | | | 35,978 | | 41,368 | | | (33,806) | | 16,661 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/22/2025 | 1 | 1,606,652 | 327.49 | 38,238 | | | 15,442 | | 17,540 | | | (14,313) | | 7,222 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/23/2025 | 1 | 603,049 | 327.49 | 14,353 | | | 5,808 | | 3,594 | | | (5,365) | | 2,715 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/24/2023 | 07/21/2025 | 2 | 3,991,270 | 327.49 | 89,857 | 3,119 | | 39,076 | | 43,485 | | | (34,135) | | 17,911 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/25/2023 | 07/24/2025 | 2 | 3,507,414 | 327.94 | 83,258 | | | 33,881 | | 36,796 | | | (31,266) | | 15,819 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2023 | 07/25/2025 | 5 | 5,568,618 | 254.88 | 128,958 | | | 52,832 | | 60,264 | | | (48,530) | | 25,158 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 07/25/2025 | 2 | 1,982,390 | 327.9 | 37,811 | 3,761 | | 18,821 | | 20,928 | | | (14,567) | | 8,956 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/28/2023 | 07/25/2025 | 1 | 3,057,101 | 327.64 | 75,578 | | | 31,004 | | 33,111 | | | (28,446) | | 13,812 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/28/2023 | 07/30/2025 | 1 | 1,858,244 | 328.38 | 44,226 | | | 18,321 | | 18,911 | | | (16,532) | | 8,465 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040GSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/28/2023 | 07/29/2025 | 1 | 495,741 | 328.38 | 11,799 | | | 4,878 | | 2,652 | | | (4,416) | | 2,255 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/02/2023 | 07/28/2025 | 5 | 5,239,483 | 328.38 | 124,507 | | | 51,447 | | 53,071 | | | (46,834) | | 23,790 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/01/2023 | 07/31/2025 | 2 | 4,324,645 | 328.61 | 94,967 | | | 39,529 | | 43,134 | | | (35,647) | | 19,734 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/03/2023 | 08/01/2025 | 3 | 3,906,250 | 325.38 | 87,413 | 1,862 | | 38,340 | | 53,211 | | | (32,974) | | 17,854 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040GSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/03/2023 | 08/01/2025 | 2 | 2,261,869 | 327.37 | 47,619 | | | 19,889 | | 25,541 | | | (17,875) | | 10,338 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/07/2023 | 08/01/2025 | 3 | 1,840,060 | 324.97 | 43,938 | | | 18,443 | | 26,026 | | | (16,537) | | 8,410 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/07/2023 | 08/04/2025 | 4 | 3,200,413 | 325.11 | 74,964 | | | 31,795 | | 44,947 | | | (28,289) | | 14,700 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/04/2023 | 08/05/2025 | 1 | 1,137,945 | 325.11 | 27,083 | | | 11,458 | | 16,009 | | | (10,138) | | 5,235 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/04/2023 | 08/06/2025 | 1 | 587,083 | 325.11 | 13,973 | | | 5,923 | | 5,149 | | | (5,223) | | 2,705 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2023 | 08/07/2025 | 6 | 5,920,609 | 325.3 | 121,233 | 13,439 | | 60,425 | | 82,125 | | | (50,361) | | 27,326 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2023 | 08/08/2025 | 3 | 1,111,137 | 325.28 | 25,489 | | | 10,942 | | 15,468 | | | (9,591) | | 5,137 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/18/2023 | 08/08/2025 | 4 | 5,533,305 | 325.05 | 130,705 | | | 55,949 | | 78,661 | | | (49,113) | | 25,579 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/11/2023 | 08/08/2025 | 3 | 3,137,377 | 325.22 | 71,375 | | | 30,647 | | 43,898 | | | (26,855) | | 14,503 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/11/2023 | 08/11/2025 | 5 | 3,051,290 | 324.15 | 69,161 | | | 29,947 | | 47,222 | | | (26,021) | | 14,173 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/11/2023 | 08/13/2025 | 1 | 500,251 | 324.15 | 11,906 | | | 5,161 | | 5,053 | | | (4,451) | | 2,331 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/11/2023 | 08/12/2025 | 1 | 1,754,200 | 324.15 | 41,750 | | | 18,065 | | 27,190 | | | (15,628) | | 8,161 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/16/2023 | 08/14/2025 | 3 | 6,446,869 | 324.11 | 140,648 | | | 61,273 | | 100,571 | | | (52,813) | | 30,087 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/17/2023 | 08/15/2025 | 3 | 4,948,784 | 322.24 | 112,907 | | | 49,417 | | 90,686 | | | (42,410) | | 23,132 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/18/2023 | 08/15/2025 | 5 | 5,671,928 | 322.85 | 134,149 | | | 59,052 | | 98,731 | | | (50,668) | | 26,512 | | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040HSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/17/2023 | 08/15/2025 | 3 | 4,978,574 | 320.86 | 119,524 | | | 52,481 | | 102,061 | | | (44,978) | | 23,271 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/18/2023 | 08/20/2025 | 1 | 1,212,428 | 321.18 | 28,856 | | | 12,785 | | 24,358 | | | (10,786) | | 5,712 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/18/2023 | 08/19/2025 | 2 | 1,422,914 | 321.18 | 34,217 | | | 15,151 | | 28,554 | | | (12,821) | | 6,693 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/21/2023 | 08/18/2025 | 3 | 4,500,287 | 321.18 | 106,398 | | | 47,033 | | 90,204 | | | (40,011) | | 21,134 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/25/2023 | 08/21/2025 | 3 | 6,035,954 | 321.09 | 148,051 | | | 65,927 | | 122,313 | | | (55,591) | | 28,478 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/24/2023 | 08/22/2025 | 2 | 4,237,881 | 321.53 | 109,149 | | | 48,731 | | 82,990 | | | (40,969) | | 20,025 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2023 | 08/22/2025 | 4 | 5,011,845 | 323.03 | 115,791 | | | 51,816 | | 86,765 | | | (43,515) | | 23,683 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/24/2023 | 08/22/2025 | 3 | 3,084,458 | 322.03 | 73,510 | | | 32,993 | | 58,006 | | | (27,661) | | 14,575 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/25/2023 | 08/27/2025 | 1 | 1,782,158 | 322.08 | 42,237 | | | 19,120 | | 33,567 | | | (15,789) | | 8,486 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/29/2023 | 08/25/2025 | 3 | 4,278,494 | 322.08 | 105,493 | | | 47,649 | | 80,389 | | | (39,668) | | 20,310 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/25/2023 | 08/26/2025 | 1 | 604,459 | 322.08 | 14,326 | | | 6,474 | | 8,074 | | | (5,362) | | 2,874 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/29/2023 | 08/28/2025 | 3 | 5,949,484 | 322.92 | 154,103 | | | 70,093 | | 104,759 | | | (57,862) | | 28,371 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/15/2023 | 08/29/2025 | 5 | 4,693,292 | 324.66 | 111,528 | | | 51,072 | | 71,418 | | | (41,944) | | 22,414 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2023 | 08/29/2025 | 5 | 8,847,596 | 324.51 | 210,286 | | | 95,993 | | 136,395 | | | (78,993) | | 42,254 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/01/2023 | 08/29/2025 | 4 | 4,457,922 | 324.88 | 103,478 | | | 47,526 | | 66,543 | | | (38,970) | | 21,290 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/01/2023 | 09/02/2025 | 1 | 1,809,812 | 324.52 | 43,074 | | | 19,907 | | 28,048 | | | (16,123) | | 8,695 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/01/2023 | 09/03/2025 | 1 | 2,148,276 | 324.52 | 51,129 | | | 23,668 | | 33,343 | | | (19,112) | | 10,336 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/05/2023 | 08/29/2025 | 4 | 4,929,554 | 324.52 | 114,710 | | | 52,779 | | 75,940 | | | (43,351) | | 23,543 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/05/2023 | 09/05/2025 | 3 | 5,404,881 | 324.17 | 122,037 | | | 56,827 | | 86,678 | | | (45,802) | | 26,082 | | 0001 |

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040HSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2023 | 09/04/2025 | 1 | 1,124,414 | 324.52 | 24,808 | | | 11,534 | | 17,475 | | | (9,324) | | 5,418 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2023 | 09/05/2025 | 4 | 1,892,044 | 323.3 | 44,384 | | | 20,769 | | 32,626 | | | (16,699) | | 9,130 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040HSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/07/2023 | 09/05/2025 | 3 | 5,350,555 | 323.06 | 127,904 | | | 59,858 | | 94,106 | | | (48,117) | | 25,820 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2023 | 09/08/2025 | 2 | 5,553,581 | 323.3 | 132,560 | | | 62,429 | | 96,127 | | | (49,853) | | 26,918 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2023 | 09/09/2025 | 1 | 2,010,621 | 323.3 | 47,652 | | | 22,451 | | 34,848 | | | (17,837) | | 9,760 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2023 | 09/10/2025 | 1 | 2,330,027 | 323.3 | 55,455 | | | 26,168 | | 40,438 | | | (20,729) | | 11,326 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2023 | 09/11/2025 | 3 | 4,444,194 | 323.48 | 100,921 | | | 47,883 | | 76,102 | | | (37,925) | | 21,635 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/19/2023 | 09/12/2025 | 4 | 6,653,050 | 323.02 | 165,844 | | | 79,101 | | 118,491 | | | (62,349) | | 32,435 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/13/2023 | 09/12/2025 | 1 | 1,485,151 | 323.1 | 35,025 | | | 16,647 | | 26,271 | | | (13,146) | | 7,240 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/14/2023 | 09/12/2025 | 4 | 3,616,266 | 324.44 | 81,535 | | | 38,955 | | 57,238 | | | (30,682) | | 17,630 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/15/2023 | 09/16/2025 | 1 | 876,907 | 323.35 | 20,783 | | | 9,992 | | 10,630 | | | (7,779) | | 4,300 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/15/2023 | 09/17/2025 | 1 | 1,406,028 | 323.35 | 33,323 | | | 16,044 | | 24,535 | | | (12,456) | | 6,904 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401S9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/15/2023 | 09/15/2025 | 3 | 8,973,995 | 323.35 | 206,410 | | | 99,201 | | 156,192 | | | (77,624) | | 43,938 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401SA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2023 | 09/18/2025 | 3 | 3,669,229 | 322.77 | 82,724 | | | 40,035 | | 67,136 | | | (31,072) | | 18,042 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401SB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2023 | 09/19/2025 | 2 | 2,429,336 | 322.25 | 54,536 | | | 26,473 | | 46,388 | | | (20,477) | | 11,962 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401SC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2023 | 09/19/2025 | 3 | 5,266,493 | 322.04 | 120,347 | | | 58,865 | | 102,307 | | | (45,527) | | 25,933 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401SD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/25/2023 | 09/19/2025 | 3 | 4,596,958 | 319.75 | 107,791 | | | 52,524 | | 106,548 | | | (40,554) | | 22,636 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401SE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2023 | 09/24/2025 | 1 | 1,627,514 | 319.57 | 38,572 | | | 18,942 | | 38,323 | | | (14,418) | | 8,070 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0401SF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2023 | 09/22/2025 | 3 | 3,811,003 | 319.57 | 88,566 | | | 43,403 | | 89,578 | | | (33,263) | | 18,845 | | 0001 |

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| Purchased Call/Citi Grandmaster Index/CGM040ISG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2023 | 09/23/2025 | 1 | 2,546,181 | 319.57 | 60,344 | | | 29,592 | | 59,901 | | | (22,588) | | 12,608 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/26/2023 | 09/25/2025 | 3 | 5,907,347 | 319.13 | 127,410 | | | 62,845 | | 143,820 | | | (47,829) | | 29,334 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2023 | 09/26/2025 | 3 | 2,637,672 | 317.6 | 61,251 | | | 30,310 | | 71,671 | | | (22,999) | | 13,116 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/28/2023 | 09/26/2025 | 4 | 4,655,825 | 317.36 | 110,519 | | | 54,837 | | 128,673 | | | (41,543) | | 23,151 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/28/2023 | 09/26/2025 | 5 | 7,173,665 | 317.34 | 170,586 | 2,770 | | 86,583 | | 198,409 | | | (65,156) | | 35,671 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/29/2023 | 10/01/2025 | 1 | 1,924,316 | 317.89 | 45,606 | | | 22,834 | | 51,427 | | | (17,048) | | 9,635 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/29/2023 | 09/30/2025 | 1 | 1,370,322 | 317.89 | 32,477 | | | 16,238 | | 36,594 | | | (12,157) | | 6,852 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/29/2023 | 09/29/2025 | 4 | 5,214,379 | 317.89 | 118,332 | | | 59,148 | | 139,151 | | | (44,475) | | 26,036 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/02/2025 | 3 | 6,217,664 | 316.96 | 134,366 | | | 67,589 | | 177,309 | | | (50,453) | | 31,173 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/03/2025 | 4 | 4,576,226 | 315.42 | 110,411 | | | 55,835 | | 144,769 | | | (41,543) | | 22,975 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/04/2023 | 10/03/2025 | 6 | 5,517,223 | 315.62 | 130,443 | 2,893 | | 67,964 | | 172,215 | | | (50,365) | | 27,699 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/05/2023 | 10/03/2025 | 5 | 4,736,278 | 315.97 | 115,128 | | | 58,412 | | 144,438 | | | (43,331) | | 23,779 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/08/2025 | 1 | 2,565,180 | 316.84 | 60,795 | | | 31,065 | | 74,034 | | | (22,725) | | 12,966 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040IST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/11/2023 | 10/06/2025 | 3 | 3,065,943 | 316.84 | 74,208 | | | 37,823 | | 88,373 | | | (27,907) | | 15,455 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/07/2025 | 1 | 1,281,092 | 316.84 | 30,362 | | | 15,494 | | 36,951 | | | (11,365) | | 6,467 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/17/2023 | 10/10/2025 | 5 | 3,299,493 | 318.55 | 78,177 | | | 40,237 | | 84,757 | | | (29,367) | | 16,722 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/09/2025 | 3 | 4,755,362 | 317.27 | 120,818 | | | 61,969 | | 133,378 | | | (45,378) | | 24,068 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/12/2023 | 10/10/2025 | 3 | 3,481,771 | 319.01 | 80,591 | | | 41,528 | | 86,532 | | | (30,282) | | 17,646 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040ISY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/16/2023 | 10/10/2025 | 4 | 5,703,759 | 318.52 | 133,215 | | | 68,795 | | 146,820 | | | (50,129) | | 28,907 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040ISZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/14/2025 | 1 | 1,202,319 | 318.21 | 28,495 | | | 14,795 | | 31,724 | | | (10,666) | | 6,126 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/15/2025 | 1 | 1,444,499 | 318.21 | 34,235 | | | 17,798 | | 38,142 | | | (12,797) | | 7,369 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/13/2023 | 10/13/2025 | 4 | 2,006,186 | 318.21 | 47,552 | | | 24,684 | | 52,897 | | | (17,874) | | 10,208 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 10/16/2025 | 3 | 5,747,243 | 318.32 | 133,438 | | | 69,667 | | 150,681 | | | (50,094) | | 29,359 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/18/2023 | 10/17/2025 | 3 | 7,214,125 | 317.53 | 164,013 | | | 86,058 | | 199,896 | | | (61,615) | | 36,901 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/18/2023 | 10/17/2025 | 2 | 945,930 | 318.12 | 21,232 | | | 11,124 | | 20,202 | | | (7,972) | | 4,839 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2023 | 10/17/2025 | 4 | 2,915,982 | 316.56 | 67,304 | | | 35,401 | | 86,246 | | | (25,325) | | 14,916 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/21/2025 | 2 | 3,098,103 | 315.66 | 73,491 | | | 38,871 | | 97,460 | | | (27,516) | | 15,930 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/22/2025 | 1 | 1,772,608 | 315.66 | 42,011 | | | 22,244 | | 55,793 | | | (15,704) | | 9,126 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/20/2023 | 10/20/2025 | 2 | 2,277,229 | 315.66 | 54,035 | | | 28,560 | | 71,598 | | | (20,293) | | 11,694 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/02/2023 | 10/23/2025 | 3 | 4,570,848 | 315.75 | 110,105 | | | 58,552 | | 143,063 | | | (41,339) | | 23,563 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/24/2023 | 10/24/2025 | 5 | 4,826,569 | 316.05 | 111,910 | 3,497 | | 62,035 | | 148,214 | | | (43,345) | | 24,914 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/26/2023 | 10/24/2025 | 2 | 5,409,413 | 315.64 | 126,053 | | | 67,374 | | 170,662 | | | (47,358) | | 27,922 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/26/2023 | 10/24/2025 | 2 | 3,512,881 | 315.24 | 82,843 | | | 44,372 | | 113,656 | | | (31,163) | | 18,133 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2023 | 10/29/2025 | 2 | 1,383,460 | 315.14 | 33,390 | | | 18,024 | | 45,176 | | | (12,508) | | 7,187 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2023 | 10/27/2025 | 3 | 7,224,827 | 315.14 | 172,628 | | | 92,939 | | 235,681 | | | (64,891) | | 37,436 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/27/2023 | 10/28/2025 | 1 | 1,373,260 | 315.14 | 32,546 | | | 17,525 | | 44,819 | | | (12,183) | | 7,125 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/31/2023 | 10/30/2025 | 3 | 4,195,350 | 315.36 | 102,490 | | | 55,523 | | 135,149 | | | (38,493) | | 21,822 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040JSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2023 | 10/31/2025 | 3 | 2,851,476 | 315.61 | 71,151 | | | 38,658 | | 90,443 | | | (26,720) | | 14,850 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/01/2023 | 10/31/2025 | 4 | 10,328,894 | 316.2 | 254,244 | | | 138,398 | | 315,279 | | | (95,577) | | 53,793 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/02/2023 | 10/31/2025 | 2 | 3,400,065 | 317.1 | 81,914 | | | 44,667 | | 97,871 | | | (30,814) | | 17,708 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 11/04/2025 | 1 | 1,667,545 | 317.54 | 39,688 | | | 21,752 | | 46,720 | | | (14,856) | | 8,728 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/06/2023 | 11/03/2025 | 5 | 6,482,903 | 317.54 | 153,721 | | | 84,284 | | 181,515 | | | (57,823) | | 33,891 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 11/05/2025 | 2 | 1,283,277 | 317.54 | 30,514 | | | 16,761 | | 35,977 | | | (11,431) | | 6,725 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/07/2023 | 11/06/2025 | 3 | 6,278,023 | 317.43 | 150,297 | | | 82,803 | | 177,367 | | | (56,423) | | 32,943 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/10/2023 | 11/07/2025 | 5 | 4,415,468 | 317.56 | 106,338 | | | 58,854 | | 123,783 | | | (39,974) | | 23,198 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/09/2023 | 11/07/2025 | 2 | 5,659,683 | 317.72 | 133,845 | | | 74,088 | | 156,932 | | | (50,278) | | 29,735 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/20/2023 | 11/07/2025 | 4 | 5,050,512 | 317.59 | 120,391 | | | 66,829 | | 141,273 | | | (45,317) | | 26,535 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/10/2023 | 11/11/2025 | 1 | 848,643 | 317.72 | 20,113 | | | 11,217 | | 19,168 | | | (7,529) | | 4,481 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/13/2023 | 11/10/2025 | 5 | 5,474,050 | 317.72 | 130,461 | | | 72,791 | | 152,058 | | | (49,071) | | 28,867 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/14/2023 | 11/12/2025 | 2 | 3,532,364 | 317.72 | 87,608 | | | 49,009 | | 98,249 | | | (32,878) | | 18,673 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/22/2023 | 11/13/2025 | 4 | 5,230,085 | 317.75 | 131,967 | | | 74,019 | | 145,318 | | | (49,561) | | 27,682 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/15/2023 | 11/14/2025 | 3 | 1,557,916 | 318.75 | 37,289 | | | 20,961 | | 40,490 | | | (13,999) | | 8,256 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/15/2023 | 11/14/2025 | 3 | 8,570,613 | 318.83 | 204,735 | | | 115,237 | | 221,465 | | | (76,894) | | 45,418 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/16/2023 | 11/14/2025 | 3 | 2,251,950 | 318.97 | 53,954 | | | 30,533 | | 57,670 | | | (20,353) | | 11,934 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$Y | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/18/2025 | 1 | 1,315,059 | 319.11 | 31,298 | | | 17,756 | | 33,452 | | | (11,716) | | 7,003 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QJ$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/17/2023 | 11/19/2025 | 1 | 1,829,930 | 319.11 | 43,552 | | | 24,733 | | 46,583 | | | (16,280) | | 9,756 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM04QK$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/20/2023 | 11/17/2025 | 3 | 5,619,185 | 319.11 | 134,332 | | | 76,232 | | 142,834 | | | (50,510) | | 29,886 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040KS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/21/2023 | 11/20/2025 | 2 | 3,643,243 | 319.24 | 87,022 | | | 49,755 | | 91,970 | | | (32,680) | | 19,447 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/22/2023 | 11/21/2025 | 3 | 3,141,814 | 319.27 | 77,463 | | | 44,822 | | 79,208 | | | (29,379) | | 16,791 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/22/2023 | 11/21/2025 | 3 | 10,143,990 | 319.37 | 240,981 | | | 138,336 | | 253,945 | | | (90,532) | | 54,213 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/28/2023 | 11/26/2025 | 3 | 1,291,071 | 319.24 | 31,611 | | | 18,327 | | 32,730 | | | (11,885) | | 6,941 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/30/2023 | 11/24/2025 | 2 | 2,073,399 | 319.24 | 49,426 | | | 28,501 | | 52,488 | | | (18,536) | | 11,121 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/29/2023 | 11/26/2025 | 4 | 6,038,566 | 319.33 | 145,642 | | | 84,384 | | 152,166 | | | (54,767) | | 32,465 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/28/2023 | 11/28/2025 | 5 | 3,738,357 | 319.48 | 84,654 | 5,849 | | 52,784 | | 93,369 | | | (34,043) | | 20,146 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/18/2023 | 11/28/2025 | 6 | 13,202,754 | 319.74 | 308,186 | 10,037 | | 186,960 | | 323,956 | | | (118,737) | | 71,149 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/07/2023 | 11/28/2025 | 4 | 5,400,602 | 319.69 | 132,944 | | | 77,676 | | 132,941 | | | (50,057) | | 29,104 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2023 | 12/01/2025 | 8 | 8,122,377 | 320.84 | 157,686 | 34,782 | | 114,300 | | 185,093 | | | (72,550) | | 43,926 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2023 | 12/02/2025 | 1 | 5,145,270 | 320.84 | 122,972 | | | 72,128 | | 117,348 | | | (46,030) | | 27,858 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/01/2023 | 12/03/2025 | 1 | 3,673,944 | 320.84 | 88,175 | | | 51,768 | | 83,861 | | | (32,960) | | 19,915 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/12/2023 | 12/04/2025 | 4 | 3,991,255 | 320.36 | 98,216 | | | 57,999 | | 94,269 | | | (36,923) | | 21,660 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/06/2023 | 12/05/2025 | 4 | 3,699,034 | 320.65 | 80,081 | 9,273 | | 53,134 | | 85,673 | | | (33,530) | | 20,098 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/12/2023 | 12/05/2025 | 4 | 4,331,133 | 321.03 | 93,320 | 9,518 | | 64,124 | | 97,676 | | | (35,773) | | 23,532 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2023 | 12/05/2025 | 4 | 5,032,904 | 321.04 | 114,079 | 6,764 | | 71,977 | | 113,427 | | | (45,479) | | 27,345 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2023 | 12/09/2025 | 1 | 1,504,545 | 321 | 35,959 | | | 21,437 | | 34,114 | | | (13,460) | | 8,212 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/11/2023 | 12/08/2025 | 6 | 5,387,511 | 321 | 114,708 | 14,393 | | 78,282 | | 122,054 | | | (47,646) | | 29,374 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2023 | 12/10/2025 | 2 | 3,555,013 | 321 | 85,130 | | | 50,810 | | 80,674 | | | (31,838) | | 19,427 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040KSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/12/2023 | 12/11/2025 | 2 | 3,016,637 | 321.22 | 69,208 | 3,252 | | 44,479 | | 67,491 | | | (26,205) | | 16,504 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/16/2024 | 12/12/2025 | 3 | 1,683,176 | 321.41 | 33,315 | 7,925 | | 25,003 | | 37,188 | | | (15,449) | | 9,219 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/15/2023 | 12/12/2025 | 6 | 11,280,556 | 322.09 | 274,637 | | | 165,703 | | 237,569 | | | (103,495) | | 61,786 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/29/2023 | 12/12/2025 | 6 | 7,679,101 | 322.34 | 185,886 | | | 112,291 | | 158,781 | | | (70,072) | | 42,060 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/10/2024 | 12/15/2025 | 6 | 6,166,183 | 322.47 | 144,497 | 3,418 | | 89,739 | | 126,721 | | | (55,627) | | 33,889 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/27/2023 | 12/17/2025 | 3 | 3,762,751 | 322.47 | 90,702 | | | 55,068 | | 77,471 | | | (33,964) | | 20,727 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/15/2023 | 12/16/2025 | 1 | 1,554,192 | 322.47 | 37,301 | | | 22,596 | | 31,970 | | | (13,962) | | 8,551 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 12/18/2025 | 5 | 2,750,736 | 322.39 | 54,769 | 11,459 | | 41,189 | | 56,998 | | | (24,187) | | 15,169 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/19/2025 | 3 | 6,245,131 | 322.81 | 149,636 | | | 91,633 | | 125,721 | | | (56,221) | | 34,478 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/28/2023 | 12/19/2025 | 4 | 6,036,878 | 322.59 | 145,329 | | | 88,785 | | 123,418 | | | (54,579) | | 33,329 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/19/2025 | 4 | 5,054,405 | 322.75 | 123,280 | | | 75,845 | | 102,180 | | | (46,611) | | 27,904 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/27/2023 | 12/22/2025 | 2 | 4,331,548 | 322.76 | 105,478 | | | 65,028 | | 87,757 | | | (39,666) | | 23,994 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/23/2025 | 1 | 2,468,898 | 322.76 | 59,500 | | | 36,666 | | 50,067 | | | (22,272) | | 13,691 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/27/2023 | 12/26/2025 | 5 | 4,733,051 | 322.89 | 102,188 | 9,753 | | 69,713 | | 95,333 | | | (42,060) | | 26,335 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/28/2023 | 12/26/2025 | 8 | 6,541,017 | 323.21 | 127,001 | 24,357 | | 94,581 | | 128,786 | | | (56,484) | | 36,395 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040KSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/08/2024 | 12/26/2025 | 3 | 9,468,504 | 322.83 | 122,779 | 96,546 | | 136,801 | | 191,586 | | | (82,407) | | 52,683 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/03/2024 | 12/30/2025 | 2 | 1,766,052 | 322.24 | 40,755 | 1,619 | | 26,523 | | 37,394 | | | (15,859) | | 9,870 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/04/2024 | 12/29/2025 | 5 | 6,668,458 | 322.24 | 66,638 | 87,258 | | 96,406 | | 141,071 | | | (57,562) | | 37,227 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/05/2024 | 01/02/2026 | 6 | 1,932,081 | 321.43 | | 43,889 | | 27,978 | | 43,377 | | | (15,997) | | 10,833 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040LS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/08/2024 | 01/02/2026 | 3 | 7,839,732 | 320.46 | | 188,234 | | 118,608 | | 188,012 | | | (69,730) | | 43,957 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/09/2024 | 01/02/2026 | 6 | 6,885,353 | 320.03 | | 169,827 | | 107,551 | | 169,986 | | | (62,477) | | 38,606 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/10/2024 | 01/07/2026 | 2 | 1,939,067 | 319.89 | | 46,859 | | 29,766 | | 48,498 | | | (17,187) | | 10,931 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/09/2024 | 01/05/2026 | 3 | 2,601,758 | 319.89 | | 64,554 | | 40,991 | | 64,981 | | | (23,632) | | 14,636 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/10/2024 | 01/06/2026 | 2 | 2,608,359 | 319.89 | | 63,444 | | 40,288 | | 65,191 | | | (23,272) | | 14,689 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/10/2024 | 01/08/2026 | 4 | 2,678,269 | 321.07 | | 63,908 | | 40,789 | | 61,924 | | | (23,161) | | 15,115 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/09/2024 | 01/09/2026 | 5 | 3,201,553 | 320.83 | | 78,098 | | 50,018 | | 75,301 | | | (28,177) | | 18,087 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/10/2024 | 01/09/2026 | 4 | 12,010,867 | 321.06 | | 291,580 | | 187,144 | | 278,040 | | | (105,083) | | 67,856 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/11/2024 | 01/09/2026 | 3 | 2,586,619 | 321.11 | | 63,094 | | 40,592 | | 59,684 | | | (22,689) | | 14,613 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/18/2024 | 01/12/2026 | 6 | 4,271,560 | 321.37 | | 101,145 | | 65,322 | | 97,063 | | | (35,980) | | 24,210 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/13/2026 | 1 | 2,175,783 | 321.37 | | 52,436 | | 33,828 | | 49,479 | | | (18,768) | | 12,345 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/12/2024 | 01/14/2026 | 1 | 835,426 | 321.37 | | 20,134 | | 12,998 | | 14,759 | | | (7,197) | | 4,745 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/17/2024 | 01/15/2026 | 1 | 114,376 | 321.37 | | 2,609 | | 1,690 | | 2,025 | | | (920) | | 650 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/17/2024 | 01/16/2026 | 2 | 6,716,347 | 320.98 | | 157,854 | | 102,471 | | 157,196 | | | (55,532) | | 38,228 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/18/2024 | 01/16/2026 | 4 | 4,962,404 | 320.5 | | 120,787 | | 78,526 | | 119,936 | | | (42,427) | | 28,245 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/22/2024 | 01/16/2026 | 3 | 7,682,898 | 320.84 | | 186,537 | | 121,533 | | 181,532 | | | (65,390) | | 43,730 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/25/2024 | 01/21/2026 | 2 | 2,008,394 | 321.24 | | 48,527 | | 31,791 | | 46,366 | | | (16,844) | | 11,492 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/24/2024 | 01/16/2026 | 4 | 3,069,340 | 321.24 | | 74,062 | | 48,314 | | 70,589 | | | (25,877) | | 17,470 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2024 | 01/20/2026 | 2 | 1,289,368 | 321.24 | | 31,628 | | 20,768 | | 29,744 | | | (10,910) | | 7,370 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040LSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/25/2024 | 01/22/2026 | 3 | 5,035,131 | 321.6 | | 120,830 | | 79,380 | | 113,537 | | | (41,518) | | 28,840 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/24/2024 | 01/23/2026 | 1 | 1,433,980 | 321.54 | | 34,875 | | 22,947 | | 32,491 | | | (11,944) | | 8,222 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/24/2024 | 01/23/2026 | 4 | 7,008,913 | 321.77 | | 170,468 | | 112,832 | | 156,362 | | | (57,791) | | 40,188 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/29/2024 | 01/23/2026 | 4 | 3,282,385 | 322.08 | | 78,937 | | 52,254 | | 71,714 | | | (26,857) | | 18,821 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/29/2024 | 01/26/2026 | 4 | 5,137,433 | 322.09 | | 124,574 | | 82,659 | | 112,417 | | | (42,079) | | 29,549 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/26/2024 | 01/27/2026 | 1 | 2,946,580 | 322.09 | | 70,718 | | 46,919 | | 64,530 | | | (23,959) | | 16,965 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/26/2024 | 01/28/2026 | 1 | 3,990,070 | 322.09 | | 95,762 | | 63,578 | | 87,454 | | | (32,400) | | 22,997 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/31/2024 | 01/29/2026 | 2 | 5,237,828 | 322.47 | | 125,560 | | 83,652 | | 111,938 | | | (41,965) | | 30,220 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/31/2024 | 01/30/2026 | 2 | 2,576,770 | 322.48 | | 59,634 | | 39,830 | | 55,076 | | | (19,844) | | 14,882 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/01/2024 | 01/30/2026 | 3 | 10,383,603 | 321.71 | | 257,675 | | 172,461 | | 233,818 | | | (85,611) | | 59,970 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/04/2024 | 01/30/2026 | 4 | 1,954,991 | 322.59 | | 47,489 | | 31,985 | | 41,473 | | | (15,599) | | 11,291 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/02/2026 | 6 | 5,521,698 | 322.97 | | 129,109 | | 86,968 | | 114,399 | | | (42,322) | | 31,989 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/03/2026 | 1 | 2,195,959 | 322.97 | | 52,703 | | 35,473 | | 45,533 | | | (17,352) | | 12,735 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040LSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/02/2024 | 02/04/2026 | 1 | 784,162 | 322.97 | | 18,820 | | 12,676 | | 12,360 | | | (6,188) | | 4,552 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/08/2024 | 02/05/2026 | 6 | 4,258,313 | 322.14 | | 104,129 | | 70,528 | | 93,602 | | | (33,675) | | 24,745 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/06/2024 | 02/06/2026 | 2 | 2,901,310 | 322.41 | | 69,975 | | 47,349 | | 62,657 | | | (22,660) | | 16,876 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/08/2024 | 02/06/2026 | 5 | 5,041,067 | 322.61 | | 120,653 | | 82,166 | | 107,425 | | | (38,645) | | 29,323 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/08/2024 | 02/06/2026 | 2 | 5,982,990 | 322.66 | | 143,683 | | 97,745 | | 127,079 | | | (46,277) | | 34,802 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/12/2024 | 02/09/2026 | 4 | 5,242,082 | 322.76 | | 125,924 | | 86,007 | | 110,854 | | | (40,191) | | 30,585 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040MS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/10/2026 | 1 | 2,068,283 | 322.76 | | 49,639 | | 33,888 | | 43,773 | | | (15,868) | | 12,079 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/09/2024 | 02/11/2026 | 1 | 1,864,383 | 322.76 | | 44,745 | | 30,567 | | 39,491 | | | (14,284) | | 10,900 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/13/2024 | 02/12/2026 | 3 | 5,811,133 | 322.88 | | 134,990 | | 92,618 | | 122,167 | | | (42,472) | | 34,007 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/13/2024 | 02/13/2026 | 2 | 4,046,888 | 322.23 | | 98,047 | | 67,314 | | 80,614 | | | (30,783) | | 23,706 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/15/2024 | 02/13/2026 | 3 | 8,451,373 | 322.58 | | 203,986 | | 140,465 | | 181,459 | | | (63,893) | | 49,507 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/13/2026 | 3 | 3,549,807 | 323 | | 84,281 | | 58,243 | | 74,095 | | | (26,312) | | 20,794 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/20/2024 | 02/13/2026 | 2 | 3,218,225 | 322.79 | | 76,293 | | 52,803 | | 68,120 | | | (23,622) | | 18,852 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/18/2026 | 1 | 3,132,239 | 322.79 | | 74,861 | | 51,929 | | 66,573 | | | (23,183) | | 18,440 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/16/2024 | 02/17/2026 | 1 | 1,986,205 | 322.79 | | 47,470 | | 32,909 | | 42,179 | | | (14,721) | | 11,681 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/21/2024 | 02/19/2026 | 2 | 4,012,059 | 322.79 | | 95,063 | | 66,077 | | 85,349 | | | (29,037) | | 23,643 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/20/2024 | 02/20/2026 | 5 | 3,326,464 | 322.66 | | 79,969 | | 55,727 | | 71,439 | | | (24,315) | | 19,622 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/22/2024 | 02/20/2026 | 2 | 6,098,524 | 322.53 | | 150,204 | | 104,860 | | 132,125 | | | (45,595) | | 35,973 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2024 | 02/20/2026 | 3 | 4,286,256 | 323.51 | | 103,625 | | 72,527 | | 86,874 | | | (31,351) | | 25,283 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 02/23/2026 | 3 | 2,648,629 | 324 | | 62,408 | | 43,808 | | 52,061 | | | (18,710) | | 15,669 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2024 | 02/25/2026 | 1 | 3,293,119 | 324 | | 78,706 | | 55,277 | | 64,845 | | | (23,622) | | 19,520 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/23/2024 | 02/24/2026 | 1 | 1,446,508 | 324 | | 34,572 | | 24,267 | | 28,459 | | | (10,390) | | 8,566 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/29/2024 | 02/26/2026 | 6 | 5,654,855 | 323.41 | | 137,605 | | 97,297 | | 116,026 | | | (40,411) | | 33,553 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/27/2024 | 02/27/2026 | 6 | 3,325,601 | 323.56 | | 79,574 | | 56,265 | | 67,590 | | | (23,365) | | 19,751 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/05/2024 | 02/27/2026 | 3 | 2,927,154 | 323.52 | | 70,040 | | 49,576 | | 59,647 | | | (20,544) | | 17,385 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040MSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/04/2024 | 02/27/2026 | 3 | 1,710,926 | 323.67 | | 42,475 | | 30,216 | | 34,515 | | | (12,346) | | 10,162 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 03/02/2026 | 1 | 2,511,347 | 324.2 | | 60,021 | | 42,684 | | 48,979 | | | (17,489) | | 14,959 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 03/03/2026 | 1 | 1,023,464 | 324.2 | | 24,461 | | 17,405 | | 15,014 | | | (7,118) | | 6,102 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 02/27/2026 | 3 | 8,014,089 | 324.2 | | 190,596 | | 135,438 | | 155,890 | | | (55,420) | | 47,597 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/05/2024 | 03/04/2026 | 3 | 6,821,150 | 324.18 | | 160,522 | | 114,587 | | 133,422 | | | (46,030) | | 40,708 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/06/2024 | 03/05/2026 | 1 | 2,848,759 | 323.74 | | 70,045 | | 50,101 | | 57,485 | | | (19,985) | | 17,018 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/06/2026 | 2 | 1,919,391 | 324.26 | | 48,424 | | 34,804 | | 37,413 | | | (13,744) | | 11,477 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/06/2026 | 4 | 7,935,176 | 325.3 | | 187,556 | | 134,868 | | 143,896 | | | (53,156) | | 47,448 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/10/2026 | 1 | 1,731,957 | 324.91 | | 41,394 | | 29,851 | | 32,408 | | | (11,649) | | 10,396 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/09/2026 | 1 | 1,699,512 | 324.91 | | 40,618 | | 29,276 | | 31,772 | | | (11,446) | | 10,191 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2024 | 03/06/2026 | 3 | 3,270,080 | 324.91 | | 77,249 | | 55,616 | | 60,964 | | | (21,783) | | 19,553 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040MSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/11/2024 | 03/11/2026 | 3 | 5,458,517 | 324.57 | | 137,223 | | 99,287 | | 106,834 | | | (38,020) | | 32,795 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/13/2024 | 03/12/2026 | 1 | 1,703,810 | 325.27 | | 40,491 | | 29,352 | | 31,142 | | | (11,164) | | 10,246 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/15/2024 | 03/13/2026 | 4 | 4,782,345 | 325.2 | | 111,576 | | 81,207 | | 87,890 | | | (30,595) | | 28,787 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/14/2024 | 03/13/2026 | 3 | 4,706,234 | 324.84 | | 111,600 | | 81,342 | | 88,703 | | | (30,501) | | 28,329 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/15/2024 | 03/16/2026 | 1 | 2,566,973 | 324.77 | | 61,094 | | 44,623 | | 50,387 | | | (16,632) | | 15,495 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/15/2024 | 03/17/2026 | 1 | 1,141,278 | 324.77 | | 27,162 | | 19,849 | | 22,422 | | | (7,384) | | 6,896 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/20/2024 | 03/13/2026 | 4 | 5,545,752 | 324.77 | | 134,034 | | 97,814 | | 108,580 | | | (36,467) | | 33,382 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/18/2024 | 03/18/2026 | 3 | 5,593,520 | 324.92 | | 136,508 | | 100,049 | | 105,343 | | | (36,546) | | 33,828 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040NS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/20/2024 | 03/20/2026 | 2 | 1,543,385 | 326.1 | | 38,189 | | 28,155 | | 26,821 | | | (10,119) | | 9,351 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/16/2024 | 03/19/2026 | 4 | 623,560 | 325.49 | | 15,122 | | 11,183 | | 8,351 | | | (3,952) | | 3,775 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/25/2024 | 03/20/2026 | 4 | 6,194,271 | 326.97 | | 146,395 | | 108,161 | | 101,245 | | | (38,580) | | 37,532 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2024 | 03/20/2026 | 3 | 6,752,551 | 326.8 | | 159,104 | | 117,687 | | 111,687 | | | (41,661) | | 40,914 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2024 | 03/23/2026 | 1 | 895,721 | 326.8 | | 21,408 | | 15,842 | | 10,703 | | | (5,623) | | 5,442 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2024 | 03/24/2026 | 1 | 1,775,622 | 326.8 | | 42,437 | | 31,420 | | 29,488 | | | (11,131) | | 10,799 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/26/2024 | 03/25/2026 | 3 | 5,059,974 | 326.48 | | 121,014 | | 89,845 | | 86,055 | | | (31,249) | | 30,801 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/26/2024 | 03/26/2026 | 2 | 1,771,850 | 326.53 | | 44,261 | | 32,936 | | 30,056 | | | (11,355) | | 10,796 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/27/2026 | 3 | 3,328,758 | 327.4 | | 78,749 | | 58,861 | | 53,147 | | | (20,043) | | 20,300 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/31/2026 | 1 | 2,467,587 | 327.34 | | 58,975 | | 44,171 | | 39,726 | | | (14,965) | | 15,104 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/30/2026 | 1 | 2,680,804 | 327.34 | | 64,071 | | 47,965 | | 43,113 | | | (16,280) | | 16,394 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/28/2024 | 03/27/2026 | 3 | 11,735,527 | 327.34 | | 277,075 | | 207,282 | | 188,156 | | | (70,495) | | 71,569 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/08/2024 | 04/02/2026 | 3 | 7,892,153 | 325.25 | | 189,567 | | 143,808 | | 147,244 | | | (46,059) | | 48,396 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/15/2024 | 04/15/2026 | 4 | 7,652,569 | 323.23 | | 176,752 | | 136,486 | | 164,959 | | | (40,408) | | 47,479 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040OSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/07/2024 | 05/06/2026 | 5 | 9,290,364 | 323.2 | | 223,183 | | 178,713 | | 203,858 | | | (44,663) | | 58,707 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040OSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/03/2024 | 05/01/2026 | 3 | 3,772,968 | 322.75 | | 90,315 | | 72,029 | | 84,888 | | | (18,495) | | 23,739 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040OS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/30/2024 | 04/24/2026 | 3 | 508,135 | 322.64 | | 11,755 | | 9,247 | | 8,930 | | | (2,534) | | 3,178 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040OSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/23/2024 | 05/15/2026 | 4 | 1,970,554 | 324.64 | | 46,633 | | 38,016 | | 39,671 | | | (8,755) | | 12,548 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/03/2024 | 06/03/2026 | 4 | 7,589,533 | 323.95 | | 177,778 | | 149,165 | | 161,900 | | | (28,790) | | 49,097 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040PSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/13/2024 | 06/11/2026 | 3 | 3,046,306 | 324.31 | | 73,954 | | 63,015 | | 63,899 | | | (11,089) | | 19,835 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/01/2024 | 04/01/2026 | 3 | 5,057,855 | 327.34 | | 114,757 | | 86,336 | | 83,839 | | | (28,500) | | 30,987 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/15/2024 | 04/14/2026 | 2 | 3,744,098 | 323.95 | | 88,958 | | 68,433 | | 76,960 | | | (20,771) | | 23,209 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/26/2024 | 06/25/2026 | 4 | 1,803,001 | 324.39 | | 43,777 | | 38,132 | | 37,996 | | | (5,702) | | 11,872 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2024 | 06/12/2026 | 3 | 4,935,648 | 324.01 | | 118,329 | | 101,284 | | 105,559 | | | (17,394) | | 32,164 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2024 | 05/21/2026 | 2 | 3,208,394 | 325.1 | | 74,218 | | 60,963 | | 62,974 | | | (13,333) | | 20,533 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/18/2024 | 04/17/2026 | 3 | 1,713,182 | 322.02 | | 40,481 | | 31,447 | | 39,979 | | | (9,148) | | 10,648 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/11/2024 | 04/10/2026 | 2 | 3,300,979 | 324.76 | | 78,598 | | 60,197 | | 64,075 | | | (18,571) | | 20,389 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2024 | 05/07/2026 | 3 | 4,088,803 | 323.53 | | 97,738 | | 78,608 | | 87,897 | | | (19,236) | | 25,860 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/18/2024 | 04/17/2026 | 3 | 6,159,726 | 322.05 | | 144,787 | | 112,479 | | 143,497 | | | (32,722) | | 38,285 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/22/2026 | 3 | 3,750,535 | 324.26 | | 88,905 | | 73,460 | | 77,771 | | | (15,825) | | 24,023 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/13/2024 | 05/08/2026 | 2 | 2,971,552 | 323.88 | | 70,456 | | 56,850 | | 62,501 | | | (13,785) | | 18,810 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/10/2026 | 3 | 3,977,934 | 323.95 | | 91,908 | | 70,637 | | 81,508 | | | (21,435) | | 24,570 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2024 | 04/17/2026 | 2 | 3,833,741 | 321.55 | | 91,511 | | 71,195 | | 92,159 | | | (20,513) | | 23,828 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/27/2026 | 1 | 3,957,996 | 324.39 | | 93,805 | | 77,698 | | 81,713 | | | (16,509) | | 25,458 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/18/2024 | 06/18/2026 | 2 | 2,699,262 | 324.63 | | 64,532 | | 55,574 | | 55,778 | | | (9,130) | | 17,675 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/02/2024 | 04/24/2026 | 5 | 3,934,738 | 322.82 | | 92,803 | | 73,200 | | 87,705 | | | (19,809) | | 24,607 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 04/24/2026 | 3 | 9,212,812 | 322.21 | | 218,920 | | 172,456 | | 213,378 | | | (46,912) | | 57,615 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2024 | 06/08/2026 | 1 | 1,517,443 | 324.15 | | 36,115 | | 30,551 | | 32,086 | | | (5,682) | | 9,857 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040PSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/23/2026 | 1 | 2,162,989 | 324.33 | | 51,695 | | 44,736 | | 45,708 | | | (7,133) | | 14,220 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 05/29/2026 | 2 | 6,679,031 | 323.74 | | 158,631 | | 132,593 | | 143,893 | | | (26,480) | | 43,030 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2024 | 06/29/2026 | 1 | 3,074,159 | 324.23 | | 73,165 | | 64,007 | | 65,621 | | | (9,408) | | 20,306 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/06/2026 | 1 | 3,923,910 | 325.25 | | 93,389 | | 70,909 | | 73,463 | | | (22,740) | | 24,149 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/03/2024 | 05/05/2026 | 1 | 2,930,196 | 322.75 | | 69,739 | | 55,657 | | 66,111 | | | (14,291) | | 18,500 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/02/2024 | 05/01/2026 | 3 | 7,459,672 | 322.24 | | 173,160 | | 137,909 | | 173,258 | | | (35,725) | | 46,936 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/11/2024 | 04/10/2026 | 2 | 6,131,557 | 324.91 | | 142,904 | | 109,637 | | 117,891 | | | (33,673) | | 37,872 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/01/2024 | 06/26/2026 | 2 | 4,645,850 | 324.23 | | 112,342 | | 98,285 | | 98,966 | | | (14,319) | | 30,615 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/14/2024 | 05/13/2026 | 7 | 10,069,158 | 323.92 | | 241,314 | | 195,665 | | 211,976 | | | (45,879) | | 64,009 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/22/2024 | 04/22/2026 | 3 | 7,225,696 | 321.95 | | 174,802 | | 136,515 | | 169,898 | | | (38,422) | | 45,109 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/15/2026 | 3 | 5,180,006 | 324.87 | | 123,341 | | 100,726 | | 102,740 | | | (22,921) | | 32,985 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/24/2024 | 05/26/2026 | 1 | 2,214,249 | 324.39 | | 52,478 | | 43,455 | | 45,680 | | | (9,248) | | 14,230 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/28/2024 | 06/30/2026 | 1 | 1,918,046 | 324.23 | | 45,841 | | 40,111 | | 40,969 | | | (5,887) | | 12,679 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/05/2024 | 06/05/2026 | 2 | 2,702,857 | 324.27 | | 65,361 | | 55,111 | | 56,611 | | | (10,421) | | 17,514 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/29/2024 | 05/28/2026 | 2 | 1,755,394 | 324.69 | | 40,107 | | 33,349 | | 35,573 | | | (6,795) | | 11,300 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/10/2024 | 05/12/2026 | 1 | 3,457,281 | 323.88 | | 82,283 | | 66,460 | | 72,935 | | | (16,074) | | 21,959 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/02/2024 | 06/26/2026 | 4 | 6,248,117 | 324.35 | | 148,656 | | 129,853 | | 132,148 | | | (19,301) | | 41,173 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/09/2024 | 05/08/2026 | 2 | 1,456,985 | 323.49 | | 35,103 | | 28,278 | | 31,420 | | | (6,931) | | 9,223 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2024 | 06/05/2026 | 3 | 2,602,602 | 324.15 | | 62,085 | | 52,520 | | 54,912 | | | (9,712) | | 16,864 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040PSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/05/2024 | 06/04/2026 | 2 | 3,960,385 | 323.55 | | 98,866 | | 83,221 | | 86,717 | | | (15,824) | | 25,641 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/20/2024 | 06/18/2026 | 4 | 5,748,410 | 324.81 | | 133,222 | | 115,174 | | 117,452 | | | (18,478) | | 37,641 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/18/2026 | 3 | 6,655,429 | 324.33 | | 158,819 | | 137,354 | | 140,150 | | | (21,894) | | 43,580 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2024 | 05/22/2026 | 2 | 3,382,933 | 324.67 | | 79,447 | | 65,403 | | 68,332 | | | (14,222) | | 21,669 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2024 | 05/20/2026 | 5 | 5,665,510 | 325.12 | | 133,484 | | 109,459 | | 110,687 | | | (24,155) | | 36,228 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/15/2024 | 05/14/2026 | 4 | 7,004,776 | 324.08 | | 171,678 | | 139,411 | | 146,050 | | | (32,470) | | 44,567 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/10/2024 | 05/11/2026 | 1 | 3,680,756 | 323.88 | | 87,234 | | 70,435 | | 77,590 | | | (17,065) | | 23,359 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/28/2024 | 05/22/2026 | 3 | 6,058,512 | 324.39 | | 143,949 | | 119,110 | | 124,618 | | | (25,363) | | 38,806 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/09/2024 | 05/08/2026 | 4 | 8,346,005 | 323.75 | | 198,576 | | 160,099 | | 177,010 | | | (39,051) | | 52,830 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 06/02/2026 | 1 | 5,175,847 | 323.74 | | 123,185 | | 103,049 | | 111,819 | | | (20,531) | | 33,456 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 04/27/2026 | 1 | 2,753,203 | 322.82 | | 65,251 | | 51,429 | | 61,498 | | | (14,014) | | 17,263 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/10/2024 | 04/09/2026 | 3 | 2,291,493 | 325.44 | | 52,024 | | 39,746 | | 42,459 | | | (12,330) | | 14,141 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/29/2024 | 04/29/2026 | 4 | 6,279,964 | 322.85 | | 146,076 | | 115,589 | | 140,144 | | | (30,650) | | 39,445 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/19/2024 | 04/21/2026 | 1 | 817,758 | 321.55 | | 19,381 | | 15,095 | | 15,666 | | | (4,342) | | 5,101 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/07/2026 | 1 | 2,743,046 | 325.25 | | 65,284 | | 49,591 | | 51,402 | | | (15,875) | | 16,897 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2024 | 04/20/2026 | 2 | 4,591,830 | 321.55 | | 109,425 | | 85,510 | | 110,599 | | | (24,171) | | 28,615 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/13/2024 | 06/12/2026 | 2 | 7,684,892 | 324.37 | | 182,570 | | 155,898 | | 160,753 | | | (27,277) | | 50,079 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/07/2024 | 06/09/2026 | 1 | 1,336,223 | 324.15 | | 31,802 | | 26,909 | | 28,274 | | | (4,996) | | 8,687 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2024 | 06/16/2026 | 1 | 2,924,881 | 324.01 | | 69,905 | | 59,822 | | 62,727 | | | (10,314) | | 19,122 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040PSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/17/2024 | 06/17/2026 | 2 | 6,780,703 | 323.86 | | 163,111 | | 140,085 | | 143,778 | | | (23,378) | | 44,365 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 06/01/2026 | 1 | 2,549,120 | 323.74 | | 60,414 | | 50,525 | | 55,033 | | | (10,083) | | 16,464 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/27/2024 | 06/26/2026 | 2 | 3,313,833 | 324.37 | | 78,870 | | 68,794 | | 69,995 | | | (10,300) | | 21,837 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/06/2024 | 06/05/2026 | 3 | 5,360,621 | 324.66 | | 126,433 | | 106,780 | | 109,523 | | | (20,046) | | 34,735 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 04/28/2026 | 1 | 3,552,150 | 322.82 | | 84,186 | | 66,377 | | 79,401 | | | (18,056) | | 22,292 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/24/2024 | 06/24/2026 | 3 | 3,841,913 | 324.52 | | 91,218 | | 79,111 | | 80,254 | | | (12,199) | | 25,277 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/14/2024 | 06/15/2026 | 1 | 2,330,250 | 324.01 | | 55,693 | | 47,649 | | 49,942 | | | (8,228) | | 15,222 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/21/2024 | 06/22/2026 | 1 | 426,707 | 324.33 | | 10,198 | | 8,824 | | 6,975 | | | (1,409) | | 2,803 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/05/2024 | 04/02/2026 | 2 | 9,558,222 | 325.33 | | 227,257 | | 172,055 | | 177,305 | | | (55,835) | | 58,612 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/11/2024 | 04/08/2026 | 4 | 5,424,332 | 325.62 | | 127,054 | | 96,863 | | 99,168 | | | (30,311) | | 33,444 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/12/2024 | 04/13/2026 | 1 | 3,308,864 | 323.95 | | 78,420 | | 60,298 | | 67,961 | | | (18,345) | | 20,493 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/04/2024 | 04/02/2026 | 2 | 2,925,415 | 326.13 | | 66,410 | | 50,278 | | 51,373 | | | (16,318) | | 17,939 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/01/2024 | 04/30/2026 | 1 | 1,396,226 | 322.19 | | 32,718 | | 25,923 | | 32,517 | | | (6,822) | | 8,777 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/13/2024 | 06/12/2026 | 1 | 1,815,529 | 324.96 | | 41,791 | | 35,681 | | 36,581 | | | (6,249) | | 11,831 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2024 | 04/23/2026 | 2 | 2,202,808 | 322.61 | | 52,111 | | 40,801 | | 49,717 | | | (11,361) | | 13,764 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/30/2024 | 05/29/2026 | 1 | 4,194,051 | 324.05 | | 96,810 | | 80,786 | | 88,604 | | | (16,334) | | 27,021 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/31/2024 | 05/29/2026 | 2 | 1,180,659 | 323.59 | | 28,057 | | 23,424 | | 25,672 | | | (4,723) | | 7,606 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/03/2024 | 05/01/2026 | 3 | 2,712,083 | 322.03 | | 66,166 | | 53,499 | | 63,826 | | | (12,850) | | 17,064 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040NSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/03/2024 | 04/02/2026 | 3 | 2,065,096 | 325.95 | | 49,321 | | 37,203 | | 36,719 | | | (12,167) | | 12,663 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040NSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/17/2024 | 04/16/2026 | 2 | 1,829,806 | 322.44 | | 42,335 | | 32,743 | | 41,546 | | | (9,634) | | 11,363 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040PSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/10/2024 | 06/10/2026 | 2 | 2,775,021 | 324.33 | | 65,900 | | 55,897 | | 58,087 | | | (10,066) | | 18,054 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2024 | 05/15/2026 | 4 | 7,931,502 | 324.58 | | 189,266 | | 154,367 | | 160,319 | | | (35,429) | | 50,506 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SU | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/19/2026 | 1 | 3,954,016 | 324.87 | | 94,106 | | 76,913 | | 78,669 | | | (17,484) | | 25,263 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400ST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/17/2024 | 05/18/2026 | 1 | 3,260,824 | 324.87 | | 77,608 | | 63,410 | | 64,828 | | | (14,439) | | 20,817 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/03/2024 | 05/04/2026 | 1 | 2,126,420 | 322.75 | | 50,609 | | 40,376 | | 47,942 | | | (10,385) | | 13,414 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/30/2024 | 08/28/2026 | 1 | 1,122,342 | 321.97 | | 27,573 | | 26,543 | | 28,433 | | | (1,174) | | 7,755 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/25/2026 | 3 | 4,016,232 | 323.07 | | 98,044 | | 97,929 | | 96,932 | | | (513) | | 28,302 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/16/2024 | 09/16/2026 | 3 | 5,340,882 | 321.75 | | 130,653 | | 128,452 | | 138,372 | | | (2,374) | | 37,402 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/24/2026 | 1 | 1,881,563 | 322.22 | | 45,722 | | 43,521 | | 46,890 | | | (2,377) | | 12,963 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2024 | 09/22/2026 | 1 | 2,625,515 | 322.26 | | 64,063 | | 63,447 | | 66,268 | | | (875) | | 18,463 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/17/2024 | 09/11/2026 | 4 | 3,777,741 | 321.51 | | 92,488 | | 90,635 | | 98,931 | | | (2,190) | | 26,363 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/31/2024 | 07/29/2026 | 4 | 5,712,345 | 322 | | 137,539 | | 125,984 | | 142,129 | | | (11,721) | | 38,610 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/07/2024 | 08/07/2026 | 4 | 1,281,013 | 319.31 | | 32,117 | | 29,898 | | 37,339 | | | (2,326) | | 8,717 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/12/2024 | 08/07/2026 | 4 | 4,016,884 | 320.12 | | 97,939 | | 91,409 | | 111,914 | | | (6,801) | | 27,333 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 09/02/2026 | 2 | 4,894,641 | 322.22 | | 118,287 | | 113,927 | | 122,542 | | | (4,935) | | 33,940 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/26/2024 | 07/24/2026 | 3 | 3,729,378 | 322.47 | | 88,591 | | 80,545 | | 89,990 | | | (8,210) | | 25,112 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/19/2024 | 09/18/2026 | 2 | 8,502,074 | 322.5 | | 206,792 | | 204,564 | | 211,268 | | | (3,067) | | 59,623 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400SF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/18/2024 | 07/17/2026 | 2 | 1,487,024 | 325.82 | | 31,955 | | 28,914 | | 29,110 | | | (3,138) | | 9,960 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040QS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/17/2026 | 3 | 3,571,354 | 322.55 | | 87,926 | | 79,479 | | 85,427 | | | (8,661) | | 23,921 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/21/2024 | 08/19/2026 | 3 | 6,096,719 | 321.85 | | 147,937 | | 139,763 | | 154,747 | | | (8,354) | | 41,852 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/16/2024 | 08/14/2026 | 2 | 3,886,424 | 321.64 | | 94,624 | | 89,235 | | 99,593 | | | (5,551) | | 26,582 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/01/2024 | 07/31/2026 | 3 | 2,718,793 | 322.94 | | 62,080 | | 57,149 | | 64,074 | | | (5,125) | | 18,404 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/16/2024 | 07/15/2026 | 4 | 9,215,922 | 327.82 | | 210,628 | | 189,136 | | 158,495 | | | (21,770) | | 61,634 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 09/03/2026 | 2 | 2,754,307 | 321.53 | | 65,492 | | 63,257 | | 71,774 | | | (2,330) | | 19,112 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/30/2024 | 09/25/2026 | 2 | 4,397,697 | 323.16 | | 106,617 | | 106,617 | | 105,598 | | | (248) | | 30,990 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/13/2024 | 09/15/2026 | 1 | 3,164,704 | 321.74 | | 77,219 | | 75,734 | | 82,001 | | | (1,793) | | 22,147 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSF | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/26/2024 | 08/21/2026 | 3 | 6,598,391 | 321.81 | | 160,982 | | 153,069 | | 168,120 | | | (8,523) | | 45,361 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSZ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 09/11/2026 | 1 | 1,636,306 | 321.04 | | 40,928 | | 40,082 | | 44,008 | | | (1,011) | | 11,419 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/05/2024 | 07/31/2026 | 3 | 3,601,063 | 320.31 | | 84,469 | | 78,017 | | 98,914 | | | (6,705) | | 24,376 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/30/2024 | 08/28/2026 | 3 | 5,664,693 | 322.22 | | 134,345 | | 129,426 | | 141,447 | | | (5,389) | | 39,140 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/18/2024 | 09/18/2026 | 3 | 1,596,385 | 321.63 | | 40,130 | | 39,634 | | 41,686 | | | (620) | | 11,195 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 08/27/2026 | 3 | 1,631,787 | 322.12 | | 39,120 | | 37,481 | | 40,963 | | | (1,710) | | 11,267 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/18/2024 | 09/17/2026 | 2 | 1,309,323 | 321.81 | | 32,134 | | 31,696 | | 33,820 | | | (513) | | 9,176 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/15/2024 | 08/12/2026 | 4 | 6,009,588 | 320.17 | | 148,680 | | 139,119 | | 167,325 | | | (9,765) | | 41,043 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RST | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/05/2024 | 09/04/2026 | 3 | 3,225,836 | 321.17 | | 77,655 | | 75,182 | | 85,843 | | | (2,694) | | 22,400 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/10/2026 | 1 | 3,156,324 | 320.12 | | 76,383 | | 71,235 | | 88,065 | | | (5,434) | | 21,525 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/10/2026 | 3 | 4,530,572 | 328.6 | | 105,856 | | 94,666 | | 73,703 | | | (11,435) | | 30,183 | | 0001 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040QS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/02/2026 | 2 | 3,237,915 | 325.13 | | 88,131 | | 77,865 | | 65,480 | | | (10,600) | | 21,438 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/02/2026 | 3 | 3,719,270 | 327.73 | | 87,712 | | 77,573 | | 63,614 | | | (10,347) | | 24,625 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2024 | 09/04/2026 | 3 | 1,335,222 | 321.02 | | 31,942 | | 31,062 | | 35,835 | | | (1,007) | | 9,272 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/13/2024 | 09/14/2026 | 1 | 1,549,939 | 321.74 | | 37,819 | | 37,090 | | 40,140 | | | (880) | | 10,839 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/17/2024 | 09/09/2026 | 4 | 6,686,861 | 320.71 | | 163,715 | | 159,407 | | 183,013 | | | (4,522) | | 46,598 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/15/2024 | 08/14/2026 | 2 | 1,111,714 | 320.78 | | 27,863 | | 26,217 | | 29,933 | | | (1,752) | | 7,604 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSV | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2024 | 09/08/2026 | 1 | 1,607,151 | 320.33 | | 39,214 | | 38,083 | | 44,907 | | | (1,286) | | 11,192 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/08/2024 | 07/24/2026 | 3 | 4,501,765 | 322.19 | | 106,986 | | 97,780 | | 110,469 | | | (9,428) | | 30,313 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/07/2026 | 1 | 2,196,847 | 327.73 | | 52,505 | | 46,446 | | 37,737 | | | (6,240) | | 14,602 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/05/2024 | 08/05/2026 | 3 | 3,500,071 | 318.44 | | 86,721 | | 80,235 | | 106,987 | | | (6,587) | | 23,781 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/25/2026 | 1 | 1,102,621 | 322.22 | | 26,794 | | 25,506 | | 27,493 | | | (1,391) | | 7,602 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2024 | 07/22/2026 | 2 | 7,238,428 | 323.75 | | 171,376 | | 155,237 | | 161,634 | | | (16,330) | | 48,668 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/10/2026 | 4 | 6,536,484 | 327.81 | | 155,665 | | 139,087 | | 111,996 | | | (17,115) | | 43,547 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSN | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/25/2024 | 07/24/2026 | 3 | 4,418,648 | 321.76 | | 107,518 | | 98,107 | | 111,213 | | | (9,799) | | 29,754 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSB | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/16/2024 | 08/17/2026 | 1 | 2,429,386 | 321.64 | | 58,791 | | 55,395 | | 62,353 | | | (3,619) | | 16,653 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/26/2024 | 09/25/2026 | 2 | 3,451,612 | 322.5 | | 86,881 | | 86,766 | | 86,087 | | | (461) | | 24,323 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSR | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/30/2024 | 09/01/2026 | 1 | 896,548 | 322.22 | | 21,786 | | 20,977 | | 18,007 | | | (923) | | 6,212 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSM | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/30/2024 | 08/28/2026 | 3 | 6,221,778 | 322.08 | | 150,149 | | 144,408 | | 156,639 | | | (6,459) | | 42,989 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/18/2024 | 07/17/2026 | 2 | 6,662,706 | 324.59 | | 150,528 | | 135,874 | | 140,823 | | | (15,193) | | 44,627 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040RSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/21/2024 | 08/20/2026 | 1 | 1,153,051 | 321.91 | | 28,154 | | 26,644 | | 29,189 | | | (1,545) | | 7,921 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/14/2026 | 1 | 2,644,539 | 328.6 | | 63,469 | | 56,756 | | 43,175 | | | (6,936) | | 17,672 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSD | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/02/2024 | 07/01/2026 | 3 | 5,392,696 | 324.89 | | 130,139 | | 114,283 | | 110,653 | | | (16,110) | | 35,676 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSL | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/24/2024 | 07/23/2026 | 1 | 2,025,003 | 323.39 | | 46,024 | | 41,783 | | 46,231 | | | (4,293) | | 13,625 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/13/2026 | 1 | 3,834,817 | 328.6 | | 92,036 | | 82,288 | | 62,554 | | | (10,072) | | 25,607 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSA | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/23/2024 | 09/18/2026 | 2 | 2,402,823 | 322.26 | | 58,707 | | 58,171 | | 60,522 | | | (712) | | 16,850 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSX | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/02/2024 | 08/04/2026 | 1 | 7,050,559 | 320.31 | | 171,329 | | 158,149 | | 194,045 | | | (13,809) | | 47,869 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSP | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/30/2024 | 08/31/2026 | 1 | 737,667 | 322.22 | | 17,925 | | 17,259 | | 14,833 | | | (760) | | 5,108 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/15/2024 | 08/14/2026 | 3 | 5,369,235 | 321.38 | | 130,629 | | 122,954 | | 139,670 | | | (8,133) | | 36,724 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSG | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/29/2026 | 1 | 2,134,105 | 323.16 | | 52,072 | | 52,072 | | 51,355 | | | (213) | | 15,080 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSC | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/24/2024 | 09/24/2026 | 2 | 1,364,881 | 322.69 | | 32,993 | | 32,805 | | 33,655 | | | (232) | | 9,611 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSK | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 07/15/2025 | 1 | 257,996 | 327.09 | | 2,808 | | 2,526 | | 1,573 | | | (289) | | 1,146 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/20/2024 | 09/21/2026 | 1 | 3,326,702 | 322.26 | | 81,172 | | 80,390 | | 83,923 | | | (1,110) | | 23,378 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 08/26/2026 | 3 | 3,558,956 | 322.11 | | 86,387 | | 82,398 | | 89,348 | | | (4,096) | | 24,555 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 08/11/2026 | 1 | 1,335,301 | 320.12 | | 32,314 | | 30,139 | | 37,274 | | | (2,296) | | 9,113 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/30/2024 | 09/30/2026 | 1 | 1,787,279 | 322.94 | | 43,610 | | 43,610 | | 43,577 | | | | | 12,638 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSY | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/11/2024 | 09/10/2026 | 2 | 945,526 | 320.76 | | 23,492 | | 22,920 | | 21,112 | | | (609) | | 6,594 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/16/2024 | 09/11/2026 | 2 | 4,154,074 | 321.74 | | 101,239 | | 99,344 | | 107,420 | | | (2,177) | | 28,989 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/03/2024 | 07/02/2026 | 4 | 3,242,196 | 327.03 | | 77,726 | | 68,662 | | 58,071 | | | (9,392) | | 21,466 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM040S6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/08/2024 | 07/08/2026 | 4 | 3,277,716 | 327.38 | | 76,220 | | 67,623 | | 57,648 | | | (8,685) | | 21,803 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSW | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/06/2024 | 09/04/2026 | 2 | 7,735,129 | 320.33 | | 189,474 | | 184,070 | | 215,740 | | | (5,973) | | 53,713 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/07/2024 | 07/31/2026 | 3 | 5,247,768 | 321.83 | | 121,356 | | 111,904 | | 132,060 | | | (9,885) | | 35,523 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/20/2026 | 1 | 1,425,280 | 322.55 | | 34,207 | | 30,913 | | 34,153 | | | (3,416) | | 9,568 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSI | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/21/2026 | 2 | 4,619,156 | 322.22 | | 111,456 | | 106,138 | | 114,929 | | | (5,609) | | 31,755 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 08/21/2026 | 3 | 2,550,007 | 322.07 | | 61,124 | | 58,010 | | 63,980 | | | (3,294) | | 17,530 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/10/2024 | 07/09/2026 | 3 | 2,229,172 | 326.67 | | 57,649 | | 51,257 | | 41,090 | | | (6,471) | | 14,839 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/16/2024 | 08/18/2026 | 1 | 1,271,962 | 321.64 | | 30,781 | | 29,006 | | 32,663 | | | (1,892) | | 8,725 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/08/2024 | 08/07/2026 | 2 | 8,344,400 | 320 | | 202,123 | | 188,235 | | 234,069 | | | (14,643) | | 56,780 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSE | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/17/2024 | 07/16/2026 | 1 | 987,239 | 327.85 | | 20,989 | | 18,852 | | 12,538 | | | (2,159) | | 6,607 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/11/2024 | 07/10/2026 | 2 | 3,349,563 | 328.12 | | 79,601 | | 70,850 | | 56,246 | | | (8,906) | | 22,315 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QS5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/05/2024 | 07/06/2026 | 1 | 3,530,540 | 327.73 | | 84,380 | | 74,630 | | 60,595 | | | (10,042) | | 23,448 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SS8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/25/2024 | 09/23/2026 | 3 | 12,469,468 | 322.37 | | 306,178 | | 303,824 | | 312,971 | | | (2,768) | | 87,749 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSQ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/26/2024 | 07/28/2026 | 1 | 2,063,537 | 322.19 | | 49,525 | | 45,239 | | 50,753 | | | (4,465) | | 13,937 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSO | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/26/2024 | 07/27/2026 | 1 | 3,118,768 | 322.19 | | 74,850 | | 68,364 | | 76,662 | | | (6,758) | | 21,048 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040RS6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/14/2024 | 08/13/2026 | 2 | 1,844,767 | 320.6 | | 45,232 | | 42,378 | | 50,154 | | | (2,913) | | 12,608 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSJ | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/19/2024 | 07/21/2026 | 1 | 3,140,272 | 322.55 | | 75,367 | | 68,120 | | 75,291 | | | (7,516) | | 21,098 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040QSS | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/31/2024 | 07/30/2026 | 1 | 997,779 | 322.01 | | 25,222 | | 23,141 | | 19,904 | | | (2,111) | | 6,749 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM040SSH | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/27/2024 | 09/28/2026 | 1 | 1,854,869 | 323.16 | | 45,259 | | 45,259 | | 44,611 | | | (186) | | 13,098 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/Citi Grandmaster Index/CGM0400$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/02/2024 | 08/03/2026 | 1 | 453,794 | 320.31 | | 11,027 | | 10,178 | | 10,194 | | | (890) | | 3,079 | | 0001 |
| Purchased Call/Citi Grandmaster Index/CGM0400$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/07/2024 | 08/06/2026 | 2 | 2,281,350 | 319.08 | | 55,900 | | 51,831 | | 67,329 | | | (4,139) | | 15,512 | | 0001 |
| Purchased Call/NDX Index/NDX0050$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 1,794,742 | 17783.2 | | 156,143 | | 256,534 | | 256,534 | 100,391 | | | | 5,355 | | 0001 |
| Purchased Call/NDX Index/NDX0170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/06/2024 | 1 | 1,844,061 | 16084.7 | 164,121 | | | 365,860 | | 365,860 | 164,774 | | | | 3,950 | | 0001 |
| Purchased Call/NDX Index/NDX0210$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 1,218,080 | 18339.4 | | 72,719 | | 102,355 | | 102,355 | 29,636 | | | | 4,181 | | 0001 |
| Purchased Call/NDX Index/NDX0210$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 1,367,000 | 18339.4 | | 112,367 | | 161,455 | | 161,455 | 49,088 | | | | 4,692 | | 0001 |
| Purchased Call/NDX Index/NDX0210$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2025 | 1 | 894,846 | 18705.2 | | 73,467 | | 98,355 | | 98,355 | 24,888 | | | | 3,582 | | 0001 |
| Purchased Call/NDX Index/NDX0000$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 1,696,120 | 19001 | | 137,046 | | 166,815 | | 166,815 | 29,768 | | | | 7,005 | | 0001 |
| Purchased Call/NDX Index/NDX0170$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2025 | 1 | 2,114,000 | 18100.2 | | 156,013 | | 229,293 | | 229,293 | 73,280 | | | | 7,626 | | 0001 |
| Purchased Call/NDX Index/NDX0211$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 1,143,780 | 19822.9 | | 95,620 | | 96,008 | | 96,008 | 388 | | | | 5,141 | | 0001 |
| Purchased Call/NDX Index/NDX0170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2025 | 1 | 921,582 | 20439.5 | | 77,505 | | 62,163 | | 62,163 | (15,342) | | | | 4,043 | | 0001 |
| Purchased Call/NDX Index/NDX0050$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 1,393,052 | 18421.3 | | 113,534 | | 155,892 | | 155,892 | 42,358 | | | | 6,752 | | 0001 |
| Purchased Call/NDX Index/NDX0050$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 1,985,000 | 13291.6 | 583,789 | | | 1,398,279 | | 1,398,279 | 395,728 | | | | 21,299 | | 0001 |
| Purchased Call/NDX Index/NDX0050$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 1,505,000 | 15425.7 | 467,152 | | | 780,908 | | 780,908 | 239,960 | | | | 16,496 | | 0001 |
| Purchased Call/NDX Index/NDX0050$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 1,756,366 | 15280.2 | 566,077 | | | 939,630 | | 939,630 | 285,357 | | | | 19,518 | | 0001 |
| Purchased Call/NDX Index/NDX0050$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2029 | 1 | 2,271,965 | 14973.2 | 764,289 | | | 1,278,698 | | 1,278,698 | 382,225 | | | | 25,464 | | 0001 |
| Purchased Call/NDX Index/NDX0050$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2029 | 1 | 1,354,000 | 14560.9 | 459,412 | | | 811,512 | | 811,512 | 238,174 | | | | 15,233 | | 0001 |
| Purchased Call/NDX Index/NDX0050$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 1,943,908 | 16001.4 | 618,163 | | | 951,211 | | 951,211 | 294,497 | | | | 22,047 | | 0001 |
| Purchased Call/NDX Index/NDX0050$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 2,771,222 | 16777.4 | 886,791 | | | 1,221,740 | | 1,221,740 | 389,123 | | | | 31,680 | | 0001 |
| Purchased Call/NDX Index/NDX0050$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 1,532,366 | 16649.9 | | 469,210 | | 690,258 | | 690,258 | 221,047 | | | | 17,600 | | 0001 |
| Purchased Call/NDX Index/NDX0050$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 2,440,706 | 17330.4 | | 751,737 | | 1,001,855 | | 1,001,855 | 250,118 | | | | 28,135 | | 0001 |
| Purchased Call/NDX Index/NDX0050$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 3,987,247 | 17783.2 | | 1,225,281 | | 1,542,746 | | 1,542,746 | 317,465 | | | | 46,163 | | 0001 |
| Purchased Call/NDX Index/NDX0050$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 2,839,427 | 18018.5 | | 877,099 | | 1,068,985 | | 1,068,985 | 191,886 | | | | 33,108 | | 0001 |
| Purchased Call/NDX Index/NDX0130$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 1,833,000 | 12495.4 | 558,515 | | | 1,436,138 | | 1,436,138 | 383,472 | | | | 19,141 | | 0001 |
| Purchased Call/NDX Index/NDX0130$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2023 | 05/22/2029 | 1 | 1,702,614 | 13849.7 | 511,465 | | | 1,099,953 | | 1,099,953 | 310,432 | | | | 18,345 | | 0001 |
| Purchased Call/NDX Index/NDX0130$5 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2023 | 06/08/2029 | 1 | 1,547,000 | 14484.5 | 475,857 | | | 911,467 | | 911,467 | 262,543 | | | | 16,752 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/NDX Index/NDX0130$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 1,734,000 | 15042.3 | 534,245 | | | 942,131 | | 942,131 | 278,285 | | | | 18,854 | | 0001 |
| Purchased Call/NDX Index/NDX0130$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2023 | 08/22/2029 | 1 | 1,488,000 | 14909 | 483,302 | | | 833,916 | | 833,916 | 242,843 | | | | 16,462 | | 0001 |
| Purchased Call/NDX Index/NDX0130$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 1,591,801 | 15313.2 | 514,152 | | | 853,267 | | 853,267 | 248,961 | | | | 17,991 | | 0001 |
| Purchased Call/NDX Index/NDX0130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/22/2030 | 1 | 3,653,959 | 18004.7 | | 1,141,862 | | 1,365,005 | | 1,365,005 | 223,143 | | | | 42,455 | | 0001 |
| Purchased Call/NDX Index/NDX0130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/22/2030 | 1 | 1,277,983 | 18339.4 | | 357,963 | | 409,402 | | 409,402 | 51,439 | | | | 14,954 | | 0001 |
| Purchased Call/NDX Index/NDX0150$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/22/2023 | 09/21/2029 | 1 | 2,019,000 | 14701.1 | 657,790 | | | 1,170,480 | | 1,170,480 | 335,433 | | | | 22,524 | | 0001 |
| Purchased Call/NDX Index/NDX0210$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2028 | 1 | 2,075,474 | 12890.5 | 619,322 | | | 1,504,669 | | 1,504,669 | 419,993 | | | | 20,483 | | 0001 |
| Purchased Call/NDX Index/NDX0210$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2022 | 12/08/2028 | 1 | 1,748,000 | 11637.5 | 550,620 | | | 1,554,942 | | 1,554,942 | 407,688 | | | | 17,894 | | 0001 |
| Purchased Call/NDX Index/NDX0210$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2023 | 03/22/2029 | 1 | 1,508,352 | 12567.2 | 457,483 | | | 1,173,244 | | 1,173,244 | 316,485 | | | | 15,957 | | 0001 |
| Purchased Call/NDX Index/NDX0210$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/07/2023 | 07/06/2029 | 1 | 2,136,154 | 15036.9 | 678,870 | | | 1,161,087 | | 1,161,087 | 342,313 | | | | 23,320 | | 0001 |
| Purchased Call/NDX Index/NDX0210$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 1,768,256 | 15273 | 553,995 | | | 934,814 | | 934,814 | 277,404 | | | | 19,486 | | 0001 |
| Purchased Call/NDX Index/NDX0210$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 1,717,840 | 16084.7 | 543,525 | | | 824,892 | | 824,892 | 248,908 | | | | 19,566 | | 0001 |
| Purchased Call/NDX Index/NDX0210$I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/22/2030 | 1 | 1,778,000 | 18339.4 | | 558,825 | | 645,083 | | 645,083 | 86,258 | | | | 20,805 | | 0001 |
| Purchased Call/NDX Index/NDX0210$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2030 | 1 | 1,824,000 | 17210.9 | | 599,914 | | 780,730 | | 780,730 | 180,817 | | | | 21,508 | | 0001 |
| Purchased Call/NDX Index/NDX0130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2030 | 1 | 2,454,146 | 18085 | | 783,118 | | 923,460 | | 923,460 | 140,342 | | | | 29,052 | | 0001 |
| Purchased Call/NDX Index/NDX0050$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 831,217 | 19001 | | 235,733 | | 250,814 | | 250,814 | 15,081 | | | | 9,912 | | 0001 |
| Purchased Call/NDX Index/NDX0130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 1,433,344 | 18705.2 | | 460,677 | | 503,614 | | 503,614 | 42,937 | | | | 17,026 | | 0001 |
| Purchased Call/NDX Index/NDX0130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 1,576,748 | 18705.2 | | 443,855 | | 487,737 | | 487,737 | 43,882 | | | | 18,729 | | 0001 |
| Purchased Call/NDX Index/NDX0400$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/16/2024 | 03/31/2025 | 1 | 5,056,000 | 13990.3 | | 92,019 | | 25,360 | | 25,360 | (66,660) | | | | 17,851 | | 0001 |
| Purchased Call/NDX Index/NDX0210$Y | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/21/2030 | 1 | 1,267,936 | 19700.4 | | 398,766 | | 391,878 | | 391,878 | (6,887) | | | | 15,170 | | 0001 |
| Purchased Call/NDX Index/NDX0210$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 2,023,000 | 18100.2 | | 644,123 | | 762,629 | | 762,629 | 118,505 | | | | 23,772 | | 0001 |
| Purchased Call/NDX Index/NDX0050$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 2,452,000 | 19001 | | 776,548 | | 825,020 | | 825,020 | 48,472 | | | | 29,239 | | 0001 |
| Purchased Call/NDX Index/NDX0210$Z | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2030 | 1 | 1,543,935 | 20439.5 | | 483,097 | | 431,950 | | 431,950 | (51,147) | | | | 18,547 | | 0001 |
| Purchased Call/NDX Index/NDX0050$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 2,273,395 | 18413.8 | | 706,799 | | 843,192 | | 843,192 | 136,394 | | | | 27,511 | | 0001 |
| Purchased Call/NDX Index/NDX0051$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 985,647 | 19791.5 | | 294,511 | | 306,754 | | 306,754 | 12,243 | | | | 12,047 | | 0001 |
| Purchased Call/NDX Index/NDX0130$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 2,404,821 | 18421.3 | | 721,206 | | 889,655 | | 889,655 | 168,449 | | | | 29,298 | | 0001 |
| Purchased Call/NDX Index/NDX0050$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 1,124,000 | 18413.8 | | 309,887 | | 366,018 | | 366,018 | 56,131 | | | | 13,602 | | 0001 |
| Purchased Call/NDX Index/NDX0211$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/16/2024 | 07/16/2029 | 1 | 5,296,200 | 24606.9 | | 950,668 | | 798,972 | | 798,972 | (151,696) | | | | 57,984 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/NDX Index/NDX0050SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 1,270,552 | 19822.9 | | 399,716 | | 386,750 | | 386,750 | (12,965) | | | | 15,314 | | 0001 |
| Purchased Call/NDX Index/NDX0211S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2030 | 1 | 1,577,790 | 19491.8 | | 474,126 | | 508,514 | | 508,514 | 34,388 | | | | 19,156 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2024 | 1 | 7,508 | 1188.71 | 637 | | | 1,200 | | 1,200 | 329 | | | | 6 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2024 | 1 | 60,029 | 1188.71 | 4,478 | | | 7,642 | | 7,642 | 1,863 | | | | 44 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2024 | 1 | 110,482 | 1188.71 | 7,480 | | | 12,134 | | 12,134 | 2,782 | | | | 82 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2023 | 10/08/2024 | 2 | 26,244 | 1188.71 | 2,614 | | | 3,930 | | 3,930 | 1,038 | | | | 19 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 274,085 | 1166.36 | 18,802 | | | 29,958 | | 29,958 | 6,120 | | | | 336 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 41,964 | 1166.36 | 3,642 | | | 6,663 | | 6,663 | 1,601 | | | | 52 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 11,981 | 1166.36 | 907 | | | 1,517 | | 1,517 | 328 | | | | 15 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 12,374 | 1166.36 | 1,036 | | | 1,843 | | 1,843 | 428 | | | | 15 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 65,503 | 1205.27 | 4,428 | | | 7,056 | | 7,056 | 1,739 | | | | 107 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 39,845 | 1205.27 | 3,331 | | | 6,196 | | 6,196 | 1,782 | | | | 65 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 58,330 | 1205.27 | 4,731 | | | 8,521 | | 8,521 | 2,376 | | | | 95 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 75,659 | 1205.27 | 5,606 | | | 9,425 | | 9,425 | 2,451 | | | | 124 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 2 | 233,246 | 1265.71 | 15,745 | | | 24,502 | | 24,502 | 7,943 | | | | 444 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 1 | 89,988 | 1265.71 | 7,190 | | | 12,674 | | 12,674 | 4,631 | | | | 171 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017A$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 11/22/2024 | 2 | 11,968 | 1265.71 | 984 | | | 1,788 | | 1,788 | 672 | | | | 23 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017A$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 1 | 23,068 | 1265.71 | 1,700 | | | 2,792 | | 2,792 | 954 | | | | 44 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017A$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/06/2024 | 1 | 15,675 | 1274.03 | 1,147 | | | 1,866 | | 1,866 | 647 | | | | 34 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17A$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/06/2024 | 1 | 190,698 | 1274.03 | 14,112 | | | 23,122 | | 23,122 | 8,072 | | | | 409 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/20/2024 | 1 | 23,703 | 1321.13 | 1,948 | | | 3,381 | | 3,381 | 1,557 | | | | 56 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/20/2024 | 1 | 141,248 | 1321.13 | 10,297 | | | 16,224 | | 16,224 | 6,789 | | | | 333 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/20/2024 | 1 | 5,718 | 1321.13 | 459 | | | 780 | | 780 | 352 | | | | 13 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/20/2024 | 1 | 9,300 | 1321.13 | 671 | | | 1,050 | | 1,050 | 437 | | | | 22 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2025 | 1 | 10,009 | 1325.92 | 806 | | | 1,346 | | 1,346 | 540 | | | | 26 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/08/2025 | 2 | 27,347 | 1325.92 | 1,846 | | | 3,047 | | 3,047 | 1,201 | | | | 72 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2025 | 1 | 6,722 | 1325.92 | 491 | | | 762 | | 762 | 270 | | | | 18 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2025 | 1 | 72,413 | 1325.92 | 5,960 | | | 10,185 | | 10,185 | 4,225 | | | | 190 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2025 | 1 | 77,550 | 1317.76 | 5,568 | | | 8,657 | | 8,657 | 3,089 | | | | 217 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2025 | 2 | 156,554 | 1317.76 | 12,664 | | | 22,237 | | 22,237 | 9,574 | | | | 437 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2025 | 1 | 115,620 | 1317.76 | 8,382 | | | 13,132 | | 13,132 | 4,749 | | | | 323 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/07/2025 | 1 | 8,285 | 1345.38 | 650 | | | 1,060 | | 1,060 | 409 | | | | 25 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/07/2025 | 1 | 26,102 | 1345.38 | 2,091 | | | 3,484 | | 3,484 | 1,393 | | | | 78 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/07/2025 | 1 | 120,521 | 1345.38 | 8,641 | | | 13,067 | | 13,067 | 4,425 | | | | 360 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/07/2025 | 1 | 2,982 | 1345.38 | 155 | | | 209 | | 209 | 54 | | | | 9 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/21/2025 | 1 | 37,020 | 1363.87 | 2,854 | | | 4,318 | | 4,318 | 1,464 | | | | 116 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 02/21/2025 | 2 | 18,946 | 1363.87 | 1,366 | | | 1,947 | | 1,947 | 582 | | | | 59 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/21/2025 | 1 | 22,778 | 1363.87 | 1,497 | | | 2,067 | | 2,067 | 570 | | | | 72 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17BSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/21/2025 | 1 | 5,252 | 1363.87 | | 415 | | 641 | | 641 | 226 | | | | 16 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/21/2025 | 1 | 85,697 | 1363.87 | | 4,456 | | 5,834 | | 5,834 | 1,378 | | | | 269 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/07/2025 | 1 | 17,111 | 1381.5 | | 880 | | 1,130 | | 1,130 | 250 | | | | 56 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/07/2025 | 1 | 8,593 | 1381.5 | | 605 | | 835 | | 835 | 230 | | | | 28 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/07/2025 | 1 | 78,766 | 1381.5 | | 4,994 | | 6,625 | | 6,625 | 1,631 | | | | 259 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/07/2025 | 1 | 19,584 | 1381.5 | | 1,463 | | 2,077 | | 2,077 | 615 | | | | 64 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/21/2025 | 1 | 91,898 | 1394.12 | | 6,378 | | 8,653 | | 8,653 | 2,276 | | | | 315 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/21/2025 | 1 | 4,853 | 1394.12 | | 313 | | 412 | | 412 | 99 | | | | 17 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/21/2025 | 1 | 63,814 | 1394.12 | | 3,248 | | 4,108 | | 4,108 | 860 | | | | 219 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/21/2025 | 1 | 183,534 | 1394.12 | | 13,490 | | 18,800 | | 18,800 | 5,310 | | | | 630 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2025 | 1 | 117,376 | 1393.91 | | 6,667 | | 8,330 | | 8,330 | 1,663 | | | | 423 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2025 | 1 | 5,606 | 1347.03 | | 358 | | 485 | | 485 | 128 | | | | 21 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/06/2025 | 1 | 5,004 | 1400.41 | | 355 | | 457 | | 457 | 102 | | | | 21 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2025 | 1 | 39,363 | 1393.91 | | 1,578 | | 1,925 | | 1,925 | 347 | | | | 142 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ES2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/20/2025 | 1 | 11,543 | 1415.1 | | 743 | | 884 | | 884 | 141 | | | | 49 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/06/2025 | 1 | 154,599 | 1400.41 | | 10,188 | | 12,688 | | 12,688 | 2,500 | | | | 638 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2025 | 1 | 139,259 | 1380.61 | | 8,537 | | 10,964 | | 10,964 | 2,428 | | | | 541 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2025 | 1 | 5,503 | 1393.91 | | 389 | | 516 | | 516 | 127 | | | | 20 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2025 | 1 | 60,614 | 1380.61 | | 2,764 | | 3,442 | | 3,442 | 678 | | | | 235 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17CSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2025 | 2 | 123,286 | 1393.91 | | 8,177 | | 11,179 | | 11,179 | 3,002 | | | | 445 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2025 | 1 | 35,092 | 1398.24 | | 2,537 | | 3,331 | | 3,331 | 794 | | | | 140 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/06/2025 | 1 | 34,045 | 1400.41 | | 1,580 | | 1,862 | | 1,862 | 283 | | | | 141 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2025 | 1 | 53,823 | 1347.03 | | 2,148 | | 2,755 | | 2,755 | 607 | | | | 201 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/06/2025 | 1 | 56,748 | 1400.41 | | 4,262 | | 5,668 | | 5,668 | 1,406 | | | | 234 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ES1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/20/2025 | 1 | 95,630 | 1415.1 | | 6,331 | | 7,616 | | 7,616 | 1,285 | | | | 406 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2025 | 1 | 85,463 | 1347.03 | | 4,846 | | 6,424 | | 6,424 | 1,579 | | | | 319 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2025 | 1 | 45,860 | 1347.03 | | 3,183 | | 4,477 | | 4,477 | 1,294 | | | | 171 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2025 | 1 | 42,237 | 1380.61 | | 3,028 | | 4,163 | | 4,163 | 1,135 | | | | 164 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2025 | 1 | 8,216 | 1398.24 | | 509 | | 626 | | 626 | 117 | | | | 33 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2025 | 1 | 3,750 | 1347.03 | | 267 | | 379 | | 379 | 112 | | | | 14 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2025 | 1 | 14,133 | 1380.61 | | 992 | | 1,349 | | 1,349 | 357 | | | | 55 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ES3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/20/2025 | 1 | 243,279 | 1415.1 | | 18,343 | | 23,477 | | 23,477 | 5,134 | | | | 1,033 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17FSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 32,109 | 1474.67 | | 2,530 | | 2,769 | | 2,769 | 239 | | | | 152 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 1 | 16,746 | 1416.99 | | 973 | | 1,104 | | 1,104 | 131 | | | | 77 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 20,011 | 1455.36 | | 1,421 | | 1,606 | | 1,606 | 185 | | | | 90 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17FS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 74,733 | 1474.67 | | 5,015 | | 5,199 | | 5,199 | 185 | | | | 353 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 2 | 22,732 | 1416.99 | | 1,538 | | 1,788 | | 1,788 | 250 | | | | 105 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17FSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 10,010 | 1478.12 | | 652 | | 666 | | 666 | 14 | | | | 49 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17F$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 4,965 | 1478.12 | | 313 | | 318 | | 318 | 5 | | | | 24 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 40,763 | 1478.12 | | 2,959 | | 3,097 | | 3,097 | 138 | | | | 198 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 39,090 | 1474.67 | | 2,818 | | 2,992 | | 2,992 | 173 | | | | 185 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 8,719 | 1474.67 | | 507 | | 515 | | 515 | 8 | | | | 41 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 34,401 | 1478.12 | | 2,756 | | 2,949 | | 2,949 | 194 | | | | 167 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2025 | 1 | 5,002 | 1521.94 | | 353 | | 331 | | 331 | (22) | | | | 25 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2025 | 1 | 60,621 | 1521.94 | | 4,189 | | 3,904 | | 3,904 | (285) | | | | 300 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 20,022 | 1440.5 | | 1,422 | | 1,668 | | 1,668 | 247 | | | | 88 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 1 | 94,592 | 1416.99 | | 6,196 | | 7,149 | | 7,149 | 953 | | | | 437 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$D | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 25,548 | 1440.5 | | 1,466 | | 1,628 | | 1,628 | 161 | | | | 112 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 85,158 | 1478.12 | | 6,038 | | 6,279 | | 6,279 | 242 | | | | 413 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 15,471 | 1455.36 | | 1,021 | | 1,126 | | 1,126 | 105 | | | | 70 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 125,305 | 1455.36 | | 8,696 | | 9,757 | | 9,757 | 1,060 | | | | 563 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2025 | 1 | 77,340 | 1521.94 | | 4,818 | | 4,390 | | 4,390 | (428) | | | | 382 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 6,509 | 1455.36 | | 490 | | 565 | | 565 | 75 | | | | 29 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 12,505 | 1440.5 | | 803 | | 907 | | 907 | 105 | | | | 55 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2025 | 1 | 11,529 | 1521.94 | | 882 | | 842 | | 842 | (40) | | | | 57 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$B | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 29,957 | 1440.5 | | 2,079 | | 2,420 | | 2,420 | 341 | | | | 131 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO173$F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/08/2024 | 1 | 170,506 | 997.33 | 25,849 | | | 61,289 | | 61,289 | 11,004 | | | | 126 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO173SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/08/2024 | 1 | 18,516 | 997.33 | 3,383 | | | 9,920 | | 9,920 | 3,053 | | | | 14 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO173SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 10/22/2024 | 2 | 46,061 | 1026.27 | 8,893 | | | 22,759 | | 22,759 | 7,258 | | | | 57 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO173SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/22/2024 | 1 | 25,360 | 1026.27 | 3,814 | | | 9,061 | | 9,061 | 1,925 | | | | 31 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO173SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/08/2024 | 1 | 36,972 | 1045.86 | 5,586 | | | 13,003 | | 13,003 | 3,017 | | | | 60 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO173SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/08/2024 | 1 | 51,999 | 1045.86 | 9,594 | | | 24,374 | | 24,374 | 7,924 | | | | 85 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/22/2024 | 1 | 81,072 | 1097.09 | 12,250 | | | 27,627 | | 27,627 | 8,152 | | | | 154 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/22/2024 | 1 | 141,244 | 1097.09 | 25,028 | | | 56,858 | | 56,858 | 19,789 | | | | 269 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2022 | 12/06/2024 | 1 | 37,982 | 1082.32 | 6,609 | | | 16,087 | | 16,087 | 5,454 | | | | 81 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/20/2024 | 1 | 3,292 | 1032.94 | 579 | | | 1,624 | | 1,624 | 512 | | | | 8 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2023 | 01/22/2025 | 2 | 90,009 | 1096.87 | 15,925 | | | 37,074 | | 37,074 | 12,686 | | | | 252 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2023 | 02/07/2025 | 1 | 81,164 | 1159.68 | 11,939 | | | 24,904 | | 24,904 | 8,569 | | | | 242 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2023 | 01/22/2025 | 1 | 53,077 | 1096.87 | 9,200 | | | 17,358 | | 17,358 | 4,481 | | | | 148 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2023 | 02/21/2025 | 1 | 22,007 | 1117.91 | 3,603 | | | 8,596 | | 8,596 | 2,995 | | | | 69 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2023 | 03/07/2025 | 1 | 11,916 | 1110.9 | 1,903 | | | 4,455 | | 4,455 | 1,444 | | | | 39 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/21/2025 | 1 | 120,060 | 1075.45 | 18,273 | | | 46,932 | | 46,932 | 13,254 | | | | 412 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/21/2025 | 1 | 99,016 | 1075.45 | 13,367 | | | 26,572 | | 26,572 | 5,356 | | | | 340 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2025 | 1 | 56,173 | 1114.61 | 8,336 | | | 20,710 | | 20,710 | 6,584 | | | | 203 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/08/2025 | 1 | 29,000 | 1114.61 | 3,866 | | | 7,601 | | 7,601 | 1,776 | | | | 105 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/08/2025 | 1 | 20,018 | 1126.32 | 2,662 | | | 5,155 | | 5,155 | 1,233 | | | | 78 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO176SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/08/2025 | 1 | 20,011 | 1126.32 | 2,946 | | | 7,196 | | 7,196 | 2,305 | | | | 78 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2025 | 1 | 18,647 | 1157.95 | 2,762 | | | 6,290 | | 6,290 | 2,163 | | | | 75 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/06/2025 | 1 | 35,033 | 1190.49 | 5,090 | | | 10,935 | | 10,935 | 3,982 | | | | 145 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2023 | 06/20/2025 | 1 | 25,058 | 1211.99 | 3,714 | | | 7,390 | | 7,390 | 2,769 | | | | 106 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/22/2025 | 1 | 5,726 | 1259.37 | 842 | | | 1,475 | | 1,475 | 585 | | | | 26 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/22/2025 | 1 | 30,027 | 1217.15 | 4,180 | | | 6,875 | | 6,875 | 2,058 | | | | 142 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2023 | 08/22/2025 | 1 | 2,001 | 1217.15 | 312 | | | 587 | | 587 | 214 | | | | 9 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2023 | 09/22/2025 | 1 | 70,293 | 1205.15 | 10,860 | | | 21,338 | | 21,338 | 7,461 | | | | 348 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 10/08/2025 | 1 | 12,511 | 1188.71 | 1,728 | | | 2,907 | | 2,907 | 764 | | | | 63 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 33,970 | 1166.36 | 5,411 | | | 11,355 | | 11,355 | 3,613 | | | | 175 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/22/2025 | 1 | 31,955 | 1166.36 | 5,062 | | | 10,448 | | 10,448 | 3,253 | | | | 165 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 11/07/2025 | 1 | 30,036 | 1205.27 | 4,457 | | | 9,111 | | 9,111 | 3,076 | | | | 158 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2023 | 11/07/2025 | 1 | 13,691 | 1205.27 | 1,726 | | | 2,738 | | 2,738 | 689 | | | | 72 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 11/21/2025 | 2 | 35,054 | 1265.71 | 5,115 | | | 9,182 | | 9,182 | 3,437 | | | | 187 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/21/2025 | 1 | 21,467 | 1265.71 | 2,857 | | | 4,511 | | 4,511 | 1,441 | | | | 115 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/08/2025 | 1 | 15,674 | 1274.03 | 2,077 | | | 3,244 | | 3,244 | 1,047 | | | | 85 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 1 | 7,542 | 1321.13 | 982 | | | 1,440 | | 1,440 | 522 | | | | 42 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$M | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/22/2025 | 1 | 5,718 | 1321.13 | 805 | | | 1,280 | | 1,280 | 511 | | | | 32 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2026 | 1 | 10,009 | 1325.92 | | 1,405 | | 2,220 | | 2,220 | 815 | | | | 56 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Purchased Call/BXIIMSTN Index/SBMO17BS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/08/2026 | 1 | 9,997 | 1325.92 | | 1,223 | | 1,888 | | 1,888 | 664 | | | | 56 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2026 | 1 | 23,434 | 1317.76 | | 3,089 | | 4,762 | | 4,762 | 1,673 | | | | 134 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 01/22/2026 | 2 | 24,649 | 1317.76 | | 3,206 | | 4,722 | | 4,722 | 1,516 | | | | 141 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 1 | 12,008 | 1345.38 | | 1,535 | | 2,182 | | 2,182 | 647 | | | | 70 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/06/2026 | 1 | 2,914 | 1345.38 | | 265 | | 318 | | 318 | 54 | | | | 17 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 1 | 40,024 | 1363.87 | | 5,175 | | 6,987 | | 6,987 | 1,812 | | | | 236 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 1 | 56,256 | 1363.87 | | 5,131 | | 5,982 | | 5,982 | 851 | | | | 332 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17BSR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/20/2026 | 1 | 4,502 | 1363.87 | | 630 | | 900 | | 900 | 270 | | | | 27 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 1 | 8,593 | 1381.5 | | 1,169 | | 1,556 | | 1,556 | 387 | | | | 51 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/06/2026 | 1 | 5,561 | 1381.5 | | 564 | | 673 | | 673 | 108 | | | | 33 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 1 | 104,234 | 1394.12 | | 10,528 | | 12,334 | | 12,334 | 1,807 | | | | 632 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/20/2026 | 2 | 122,979 | 1394.12 | | 16,625 | | 21,544 | | 21,544 | 4,919 | | | | 745 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ES6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 06/22/2026 | 2 | 26,260 | 1415.1 | | 3,762 | | 4,469 | | 4,469 | 707 | | | | 173 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2026 | 1 | 291,260 | 1380.61 | | 35,126 | | 43,638 | | 43,638 | 8,512 | | | | 1,844 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 68,324 | 1393.91 | | 4,967 | | 5,269 | | 5,269 | 302 | | | | 421 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 33,365 | 1400.41 | | 4,634 | | 5,891 | | 5,891 | 1,256 | | | | 217 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2026 | 1 | 7,776 | 1380.61 | | 1,079 | | 1,436 | | 1,436 | 357 | | | | 49 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 129,879 | 1393.91 | | 14,209 | | 16,669 | | 16,669 | 2,461 | | | | 801 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 03/20/2026 | 1 | 20,006 | 1394.12 | | 2,475 | | 3,082 | | 3,082 | 607 | | | | 121 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17ES5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 1 | 80,855 | 1415.1 | | 9,816 | | 11,359 | | 11,359 | 1,543 | | | | 531 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 1 | 10,401 | 1398.24 | | 1,438 | | 1,839 | | 1,839 | 400 | | | | 67 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 267,408 | 1400.41 | | 32,570 | | 38,626 | | 38,626 | 6,055 | | | | 1,737 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 25,016 | 1400.41 | | 2,076 | | 2,201 | | 2,201 | 125 | | | | 162 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 1 | 193,905 | 1398.24 | | 22,454 | | 26,450 | | 26,450 | 3,996 | | | | 1,242 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 1 | 135,067 | 1347.03 | | 14,952 | | 18,526 | | 18,526 | 3,574 | | | | 843 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F5E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 08/21/2026 | 2 | 12,986 | 1474.67 | | 1,669 | | 1,721 | | 1,721 | 52 | | | | 89 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 22,510 | 1416.99 | | 2,735 | | 3,153 | | 3,153 | 418 | | | | 153 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17EST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 07/22/2026 | 2 | 526,109 | 1455.36 | | 68,114 | | 75,164 | | 75,164 | 7,050 | | | | 3,537 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 119,123 | 1440.5 | | 15,581 | | 17,637 | | 17,637 | 2,056 | | | | 792 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17GS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 187,075 | 1521.94 | | 21,925 | | 20,782 | | 20,782 | (1,144) | | | | 1,316 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F5F | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 1 | 36,075 | 1474.67 | | 4,859 | | 5,260 | | 5,260 | 401 | | | | 248 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/07/2026 | 2 | 161,681 | 1416.99 | | 20,780 | | 24,435 | | 24,435 | 3,655 | | | | 1,100 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 211,035 | 1440.5 | | 22,581 | | 23,935 | | 23,935 | 1,354 | | | | 1,404 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/07/2026 | 1 | 2,829 | 1416.99 | | 394 | | 487 | | 487 | 93 | | | | 19 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F5R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 69,678 | 1478.12 | | 9,379 | | 10,054 | | 10,054 | 676 | | | | 485 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2026 | 1 | 39,925 | 1455.36 | | 5,446 | | 6,094 | | 6,094 | 648 | | | | 268 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17GS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 45,953 | 1521.94 | | 5,933 | | 5,789 | | 5,789 | (143) | | | | 323 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F5Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 10,010 | 1478.12 | | 1,197 | | 1,237 | | 1,237 | 40 | | | | 70 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBM0170S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2022 | 02/22/2028 | 1 | 845,635 | 1184.19 | 218,597 | | | 369,093 | | 369,093 | 104,558 | | | | 7,793 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0170S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2022 | 03/08/2028 | 1 | 465,280 | 1134.53 | 122,183 | | | 227,971 | | 227,971 | 62,251 | | | | 4,314 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0170SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2022 | 03/22/2028 | 1 | 299,999 | 1210.43 | 80,610 | | | 124,192 | | 124,192 | 35,617 | | | | 2,797 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0170SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2022 | 04/07/2028 | 1 | 8,738 | 1220.04 | 1,928 | | | 2,754 | | 2,754 | 663 | | | | 82 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0170SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2022 | 04/07/2028 | 1 | 309,781 | 1220.04 | 86,584 | | | 126,003 | | 126,003 | 36,252 | | | | 2,906 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0170SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2022 | 04/21/2028 | 1 | 177,687 | 1188.87 | 51,156 | | | 77,800 | | 77,800 | 21,868 | | | | 1,676 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0171S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2022 | 05/08/2028 | 2 | 490,369 | 1135.48 | 122,088 | | | 242,628 | | 242,628 | 65,660 | | | | 4,656 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0171SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2022 | 02/08/2028 | 1 | 19,919 | 1225.76 | 4,248 | | | 7,873 | | 7,873 | 2,302 | | | | 183 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0171SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/20/2022 | 05/22/2028 | 2 | 311,982 | 1063.09 | 90,896 | | | 181,411 | | 181,411 | 46,744 | | | | 2,978 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0171SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2022 | 06/08/2028 | 1 | 437,416 | 1124.64 | 126,151 | | | 222,978 | | 222,978 | 59,540 | | | | 4,201 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0171SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2022 | 06/22/2028 | 1 | 17,887 | 1029.49 | 5,255 | | | 11,241 | | 11,241 | 2,820 | | | | 173 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0172S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2022 | 07/07/2028 | 1 | 73,082 | 1068.03 | 21,347 | | | 42,374 | | 42,374 | 10,880 | | | | 709 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0172SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2022 | 07/21/2028 | 1 | 61,200 | 1104.09 | 17,528 | | | 32,899 | | 32,899 | 8,624 | | | | 597 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0172SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2022 | 08/08/2028 | 1 | 144,115 | 1158.51 | 41,130 | | | 69,050 | | 69,050 | 18,681 | | | | 1,415 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0172SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 08/22/2028 | 2 | 100,959 | 1163.03 | 29,061 | | | 48,035 | | 48,035 | 13,003 | | | | 996 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0172SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 09/08/2028 | 2 | 119,894 | 1124.92 | 35,418 | | | 62,165 | | 62,165 | 16,390 | | | | 1,190 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0173S3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 09/22/2028 | 2 | 330,574 | 1050.54 | 100,368 | | | 201,432 | | 201,432 | 50,667 | | | | 3,298 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0173SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/06/2028 | 1 | 48,858 | 997.33 | 15,840 | | | 33,407 | | 33,407 | 8,129 | | | | 490 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0173SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/20/2028 | 1 | 236,934 | 1026.27 | 78,781 | | | 152,655 | | 152,655 | 37,734 | | | | 2,386 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO173SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/08/2022 | 11/08/2028 | 1 | 462,369 | 1045.86 | 152,767 | | | 286,547 | | 286,547 | 71,521 | | | | 4,687 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2022 | 11/22/2028 | 2 | 191,788 | 1097.09 | 59,387 | | | 106,884 | | 106,884 | 27,455 | | | | 1,953 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2022 | 12/08/2028 | 2 | 337,303 | 1082.32 | 104,813 | | | 194,546 | | 194,546 | 49,452 | | | | 3,453 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 12/22/2028 | 2 | 232,650 | 1032.94 | 73,934 | | | 149,162 | | 149,162 | 36,788 | | | | 2,392 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO174SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/06/2023 | 01/08/2029 | 1 | 177,079 | 1060.04 | 54,434 | | | 107,508 | | 107,508 | 26,896 | | | | 1,831 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/20/2023 | 01/22/2029 | 2 | 184,429 | 1096.87 | 57,331 | | | 103,915 | | 103,915 | 26,501 | | | | 1,916 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2023 | 02/08/2029 | 2 | 571,655 | 1159.68 | 167,685 | | | 283,319 | | 283,319 | 74,613 | | | | 5,969 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2023 | 02/22/2029 | 2 | 236,979 | 1117.91 | 73,171 | | | 128,485 | | 128,485 | 32,968 | | | | 2,485 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2023 | 03/08/2029 | 1 | 55,017 | 1110.9 | 17,198 | | | 30,340 | | 30,340 | 7,738 | | | | 580 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO175SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/22/2029 | 1 | 64,821 | 1075.45 | 19,407 | | | 38,559 | | 38,559 | 9,624 | | | | 686 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/06/2023 | 04/06/2029 | 1 | 38,853 | 1114.61 | 11,322 | | | 21,380 | | 21,380 | 5,450 | | | | 413 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO176SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/08/2029 | 1 | 182,125 | 1126.32 | 52,416 | | | 98,348 | | 98,348 | 25,126 | | | | 1,954 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2029 | 1 | 148,353 | 1157.95 | 43,423 | | | 75,276 | | 75,276 | 19,527 | | | | 1,598 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2023 | 06/08/2029 | 1 | 679,959 | 1190.49 | 198,548 | | | 323,943 | | 323,943 | 85,296 | | | | 7,363 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177SP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2023 | 06/22/2029 | 1 | 247,049 | 1211.99 | 73,571 | | | 112,954 | | 112,954 | 30,023 | | | | 2,686 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO177SZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/07/2023 | 07/06/2029 | 1 | 97,147 | 1217.58 | 29,737 | | | 44,044 | | 44,044 | 11,716 | | | | 1,061 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/21/2023 | 07/20/2029 | 2 | 159,445 | 1259.37 | 48,317 | | | 66,567 | | 66,567 | 18,067 | | | | 1,748 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2023 | 08/08/2029 | 2 | 273,116 | 1262.29 | 84,826 | | | 113,806 | | 113,806 | 30,843 | | | | 3,010 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO178SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 08/22/2029 | 2 | 275,888 | 1217.15 | 88,170 | | | 126,396 | | 126,396 | 33,377 | | | | 3,052 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO178SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/07/2029 | 1 | 368,835 | 1231.55 | 115,077 | | | 164,739 | | 164,739 | 40,887 | | | | 4,099 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179S1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/06/2023 | 09/21/2029 | 2 | 257,799 | 1205.15 | 81,897 | | | 121,788 | | 121,788 | 31,818 | | | | 2,876 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/20/2023 | 10/08/2029 | 2 | 278,539 | 1188.71 | 89,815 | | | 136,398 | | 136,398 | 35,263 | | | | 3,122 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 10/22/2029 | 3 | 390,014 | 1166.36 | 130,006 | | | 200,234 | | 200,234 | 51,097 | | | | 4,388 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO179SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/08/2029 | 2 | 544,120 | 1205.27 | 169,346 | | | 259,352 | | 259,352 | 67,264 | | | | 6,150 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/21/2029 | 2 | 174,000 | 1265.71 | 53,384 | | | 73,735 | | 73,735 | 19,703 | | | | 1,973 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$E | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/08/2023 | 12/07/2029 | 1 | 169,589 | 1274.03 | 51,555 | | | 70,984 | | 70,984 | 19,004 | | | | 1,932 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/22/2023 | 12/21/2029 | 1 | 344,220 | 1321.13 | 102,027 | | | 131,600 | | 131,600 | 28,895 | | | | 3,935 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17A$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/08/2024 | 01/08/2030 | 2 | 190,616 | 1325.92 | | 55,870 | | 72,471 | | 72,471 | 16,601 | | | | 2,189 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 01/22/2024 | 01/22/2030 | 1 | 192,365 | 1317.76 | | 57,248 | | 74,611 | | 74,611 | 17,364 | | | | 2,217 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/08/2024 | 02/08/2030 | 3 | 581,999 | 1345.38 | | 180,540 | | 214,791 | | 214,791 | 34,252 | | | | 6,738 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/22/2030 | 2 | 811,513 | 1363.87 | | 248,009 | | 284,101 | | 284,101 | 36,092 | | | | 9,429 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17B$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/22/2030 | 1 | 20,003 | 1363.87 | | 5,821 | | 6,692 | | 6,692 | 871 | | | | 232 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17C$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/08/2030 | 1 | 311,089 | 1381.5 | | 93,607 | | 107,743 | | 107,743 | 14,136 | | | | 3,627 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17C$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/08/2030 | 1 | 49,789 | 1381.5 | | 14,255 | | 16,197 | | 16,197 | 1,942 | | | | 581 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17C$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/22/2030 | 1 | 69,120 | 1394.12 | | 19,900 | | 22,056 | | 22,056 | 2,156 | | | | 809 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17C$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2024 | 03/22/2030 | 2 | 111,131 | 1394.12 | | 34,145 | | 37,695 | | 37,695 | 3,550 | | | | 1,300 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17E$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/21/2030 | 2 | 65,610 | 1415.1 | | 20,474 | | 21,931 | | 21,931 | 1,457 | | | | 785 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17D$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/07/2030 | 1 | 100,422 | 1400.41 | | 31,251 | | 34,396 | | 34,396 | 3,144 | | | | 1,197 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17DSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2030 | 1 | 99,735 | 1398.24 | | 30,908 | | 34,131 | | 34,131 | 3,223 | | | | 1,185 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/07/2030 | 1 | 6,255 | 1400.41 | | 1,849 | | 2,000 | | 2,000 | 151 | | | | 75 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2030 | 1 | 189,418 | 1380.61 | | 59,136 | | 66,816 | | 66,816 | 7,680 | | | | 2,242 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/08/2030 | 2 | 250,829 | 1393.91 | | 77,110 | | 85,506 | | 85,506 | 8,396 | | | | 2,947 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ES9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 2 | 164,103 | 1415.1 | | 48,343 | | 51,290 | | 51,290 | 2,948 | | | | 1,963 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2030 | 1 | 272,856 | 1398.24 | | 80,083 | | 87,260 | | 87,260 | 7,177 | | | | 3,241 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17CST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/08/2030 | 2 | 70,108 | 1393.91 | | 19,029 | | 22,435 | | 22,435 | 3,406 | | | | 824 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/22/2030 | 1 | 128,494 | 1347.03 | | 41,105 | | 48,177 | | 48,177 | 7,071 | | | | 1,515 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/22/2030 | 1 | 55,647 | 1347.03 | | 16,727 | | 19,265 | | 19,265 | 2,538 | | | | 656 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$T | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/06/2030 | 1 | 73,883 | 1478.12 | | 20,576 | | 21,074 | | 21,074 | 497 | | | | 900 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2030 | 1 | 129,077 | 1440.5 | | 39,536 | | 41,270 | | 41,270 | 1,734 | | | | 1,551 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/06/2030 | 1 | 109,013 | 1478.12 | | 31,559 | | 33,051 | | 33,051 | 1,491 | | | | 1,328 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$H | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2030 | 1 | 87,542 | 1474.67 | | 24,582 | | 25,028 | | 25,028 | 447 | | | | 1,063 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17GS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/20/2030 | 1 | 39,895 | 1521.94 | | 11,450 | | 11,172 | | 11,172 | (278) | | | | 488 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/08/2030 | 2 | 81,171 | 1416.99 | | 25,259 | | 27,399 | | 27,399 | 2,140 | | | | 982 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 08/08/2030 | 1 | 115,504 | 1416.99 | | 33,242 | | 36,241 | | 36,241 | 2,999 | | | | 1,398 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 07/22/2030 | 2 | 120,240 | 1455.36 | | 35,988 | | 37,518 | | 37,518 | 1,529 | | | | 1,449 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2030 | 1 | 40,723 | 1455.36 | | 11,887 | | 11,958 | | 11,958 | 71 | | | | 491 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17F$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2030 | 1 | 65,540 | 1474.67 | | 19,125 | | 19,895 | | 19,895 | 770 | | | | 796 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBM017E5K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2030 | 2 | 26,611 | 1440.5 | | 7,878 | | 7,991 | | 7,991 | 112 | | | | 320 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017GS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/20/2030 | 1 | 43,767 | 1521.94 | | 12,128 | | 11,621 | | 11,621 | (507) | | | | 535 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00BSJ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 03/08/2022 | 03/08/2028 | 1 | 663,001 | 100 | 119,274 | | | 415,694 | | 415,694 | 172,747 | | | | 6,147 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00FSG | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 03/22/2022 | 03/22/2028 | 1 | 41,749 | 100 | 5,540 | | | 14,460 | | 14,460 | 6,556 | | | | 389 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00FSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 03/22/2022 | 03/22/2028 | 1 | 771,000 | 100 | 162,296 | | | 387,099 | | 387,099 | 181,517 | | | | 7,188 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00JSN | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 04/08/2022 | 04/07/2028 | 1 | 335,000 | 100 | 49,145 | | | 116,280 | | 116,280 | 50,824 | | | | 3,143 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00JSO | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 04/08/2022 | 04/07/2028 | 1 | 900,456 | 100 | 205,934 | | | 461,295 | | 461,295 | 213,398 | | | | 8,448 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00MSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 04/22/2022 | 04/21/2028 | 1 | 222,000 | 100 | 34,565 | | | 80,783 | | 80,783 | 27,302 | | | | 2,094 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00MSI | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 04/25/2022 | 04/21/2028 | 2 | 751,552 | 100 | 179,049 | | | 445,294 | | 445,294 | 189,615 | | | | 7,089 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00QS7 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 05/06/2022 | 05/08/2028 | 1 | 112,000 | 100 | 17,730 | | | 57,834 | | 57,834 | 26,526 | | | | 1,063 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00QS8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 05/06/2022 | 05/08/2028 | 2 | 1,042,506 | 100 | 250,436 | | | 682,572 | | 682,572 | 272,685 | | | | 9,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00USM | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 05/20/2022 | 05/22/2028 | 1 | 462,000 | 100 | 106,214 | | | 350,990 | | 350,990 | 132,098 | | | | 4,410 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00YSC | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 06/08/2022 | 06/08/2028 | 1 | 192,000 | 100 | 31,181 | | | 102,091 | | 102,091 | 46,002 | | | | 1,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00YSD | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 06/08/2022 | 06/08/2028 | 1 | 617,000 | 100 | 147,155 | | | 410,614 | | 410,614 | 166,628 | | | | 5,926 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE001SE | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 06/22/2022 | 06/22/2028 | 1 | 190,000 | 100 | 45,714 | | | 157,323 | | 157,323 | 56,668 | | | | 1,834 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE004SD | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 07/08/2022 | 07/07/2028 | 1 | 242,000 | 100 | 61,637 | | | 194,683 | | 194,683 | 73,472 | | | | 2,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE007S8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 07/22/2022 | 07/21/2028 | 1 | 55,000 | 100 | 10,445 | | | 35,901 | | 35,901 | 13,935 | | | | 537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE007S9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 07/22/2022 | 07/21/2028 | 1 | 255,000 | 100 | 61,047 | | | 198,026 | | 198,026 | 76,117 | | | | 2,488 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00ASB | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 08/08/2022 | 08/08/2028 | 1 | 50,000 | 100 | 9,945 | | | 29,439 | | 29,439 | 11,993 | | | | 491 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00DS1 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 08/22/2022 | 08/22/2028 | 1 | 85,000 | 100 | 17,876 | | | 50,248 | | 50,248 | 20,465 | | | | 839 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00DS2 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 08/22/2022 | 08/22/2028 | 1 | 233,000 | 100 | 61,489 | | | 163,916 | | 163,916 | 66,143 | | | | 2,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00GSU | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/08/2022 | 09/08/2028 | 1 | 106,915 | 100 | 23,414 | | | 68,674 | | 68,674 | 26,699 | | | | 1,061 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00GSV | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/08/2022 | 09/08/2028 | 1 | 239,000 | 100 | 65,462 | | | 182,925 | | 182,925 | 70,645 | | | | 2,373 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00JSJ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/23/2022 | 09/22/2028 | 3 | 674,138 | 100 | 188,921 | | | 599,168 | | 599,168 | 214,207 | | | | 6,725 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00NSC | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 10/07/2022 | 10/06/2028 | 1 | 53,000 | 100 | 12,884 | | | 42,474 | | 42,474 | 14,914 | | | | 531 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00NSD | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 10/07/2022 | 10/06/2028 | 1 | 206,000 | 100 | 61,903 | | | 196,158 | | 196,158 | 68,123 | | | | 2,065 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00QSL | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 10/21/2022 | 10/20/2028 | 1 | 331,000 | 100 | 104,795 | | | 295,367 | | 295,367 | 105,742 | | | | 3,334 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00TS1 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 11/08/2022 | 11/08/2028 | 1 | 267,964 | 100 | 68,786 | | | 193,542 | | 193,542 | 71,034 | | | | 2,716 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXE00TS2 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/08/2022 | 11/08/2028 | 1 | 645,000 | 100 | 204,723 | | | 553,361 | | 553,361 | 200,826 | | | | 6,538 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00U5G | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/22/2022 | 11/22/2028 | 1 | 806,000 | 100 | 195,294 | | | 524,836 | | 524,836 | 202,395 | | | | 8,208 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00U5H | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/22/2022 | 11/22/2028 | 1 | 159,000 | 100 | 47,843 | | | 123,028 | | 123,028 | 46,864 | | | | 1,619 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00W5G | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/08/2022 | 12/08/2028 | 1 | 98,000 | 100 | 22,285 | | | 65,514 | | 65,514 | 24,938 | | | | 1,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00W5H | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/08/2022 | 12/08/2028 | 1 | 400,000 | 100 | 113,600 | | | 317,717 | | 317,717 | 119,457 | | | | 4,095 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00ZSA | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/22/2022 | 12/22/2028 | 1 | 161,000 | 100 | 46,078 | | | 139,143 | | 139,143 | 50,091 | | | | 1,656 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF001SY | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/06/2023 | 01/08/2029 | 1 | 90,000 | 100 | 20,088 | | | 62,878 | | 62,878 | 23,277 | | | | 931 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF001SZ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/06/2023 | 01/08/2029 | 1 | 111,000 | 100 | 30,914 | | | 92,119 | | 92,119 | 33,597 | | | | 1,148 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF003SE | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/20/2023 | 01/22/2029 | 1 | 250,000 | 100 | 67,550 | | | 198,675 | | 198,675 | 74,207 | | | | 2,597 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF005SQ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/08/2023 | 02/08/2029 | 1 | 349,000 | 100 | 79,537 | | | 214,665 | | 214,665 | 84,775 | | | | 3,644 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF005SR | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/08/2023 | 02/08/2029 | 2 | 686,007 | 100 | 191,949 | | | 501,604 | | 501,604 | 195,176 | | | | 7,163 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF008S7 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/22/2023 | 02/22/2029 | 1 | 465,000 | 100 | 112,019 | | | 308,939 | | 308,939 | 116,907 | | | | 4,877 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF008S8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/22/2023 | 02/22/2029 | 1 | 307,000 | 100 | 90,872 | | | 244,306 | | 244,306 | 92,119 | | | | 3,220 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00ASV | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 03/08/2023 | 03/08/2029 | 1 | 115,000 | 100 | 27,945 | | | 76,535 | | 76,535 | 28,934 | | | | 1,211 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00ASW | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 03/08/2023 | 03/08/2029 | 1 | 249,000 | 100 | 74,127 | | | 198,504 | | 198,504 | 74,707 | | | | 2,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00CSX | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 03/22/2023 | 03/22/2029 | 1 | 412,000 | 100 | 93,400 | | | 283,756 | | 283,756 | 105,241 | | | | 4,359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00CSY | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 03/22/2023 | 03/22/2029 | 1 | 167,000 | 100 | 46,793 | | | 137,736 | | 137,736 | 50,762 | | | | 1,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00FS9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 04/06/2023 | 04/06/2029 | 1 | 139,000 | 100 | 29,023 | | | 86,970 | | 86,970 | 33,958 | | | | 1,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00FSA | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 04/06/2023 | 04/06/2029 | 1 | 206,000 | 100 | 53,539 | | | 154,392 | | 154,392 | 59,925 | | | | 2,189 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00HS0 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 04/21/2023 | 04/20/2029 | 4 | 415,584 | 100 | 108,719 | | | 302,614 | | 302,614 | 117,172 | | | | 4,435 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00HSQ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 04/25/2023 | 04/20/2029 | 1 | 96,000 | 100 | 19,142 | | | 58,745 | | 58,745 | 23,196 | | | | 1,025 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00JSS | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 05/08/2023 | 05/08/2029 | 1 | 170,000 | 100 | 44,778 | | | 125,778 | | 125,778 | 49,091 | | | | 1,824 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00LSG | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 05/22/2023 | 05/22/2029 | 1 | 77,000 | 100 | 17,456 | | | 46,083 | | 46,083 | 18,384 | | | | 830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00LSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 05/22/2023 | 05/22/2029 | 1 | 236,000 | 100 | 65,844 | | | 169,239 | | 169,239 | 66,986 | | | | 2,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00OSX | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 06/08/2023 | 06/08/2029 | 1 | 229,000 | 100 | 53,472 | | | 129,012 | | 129,012 | 52,803 | | | | 2,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00OSY | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 06/08/2023 | 06/08/2029 | 1 | 865,000 | 100 | 247,304 | | | 579,898 | | 579,898 | 232,670 | | | | 9,367 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00SS2 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 06/22/2023 | 06/22/2029 | 1 | 585,000 | 100 | 172,809 | | | 372,846 | | 372,846 | 153,509 | | | | 6,361 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00US7 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 07/07/2023 | 07/06/2029 | 1 | 212,000 | 100 | 54,399 | | | 112,473 | | 112,473 | 48,209 | | | | 2,314 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00US8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 07/07/2023 | 07/06/2029 | 1 | 652,000 | 100 | 203,294 | | | 414,853 | | 414,853 | 175,401 | | | | 7,118 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXF00I#SP | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 07/21/2023 | 07/20/2029 | 1 | 451,000 | 100 | 112,164 | | | 219,170 | | 219,170 | 97,490 | | | | 4,943 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXF00I#SQ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 07/21/2023 | 07/20/2029 | 2 | 307,002 | 100 | 94,100 | | | 177,923 | | 177,923 | 77,216 | | | | 3,365 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSE | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 08/08/2023 | 08/08/2029 | 1 | 75,000 | 100 | 19,320 | | | 37,697 | | 37,697 | 16,322 | | | | 826 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00QSF | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 08/08/2023 | 08/08/2029 | 1 | 239,000 | 100 | 75,022 | | | 143,102 | | 143,102 | 60,537 | | | | 2,634 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG003$A | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 08/23/2023 | 08/22/2029 | 2 | 635,769 | 100 | 209,416 | | | 413,332 | | 413,332 | 171,463 | | | | 7,034 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG006SR | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 09/08/2023 | 09/07/2029 | 1 | 118,000 | 100 | 30,987 | | | 60,704 | | 60,704 | 26,036 | | | | 1,311 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG006SS | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 09/08/2023 | 09/07/2029 | 1 | 188,922 | 100 | 60,153 | | | 115,892 | | 115,892 | 48,484 | | | | 2,099 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00A$Y | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 09/22/2023 | 09/21/2029 | 1 | 313,000 | 100 | 101,975 | | | 212,084 | | 212,084 | 86,488 | | | | 3,492 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSY | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 10/06/2023 | 10/08/2029 | 1 | 200,000 | 100 | 56,080 | | | 114,875 | | 114,875 | 46,833 | | | | 2,242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00DSZ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 10/06/2023 | 10/08/2029 | 1 | 210,000 | 100 | 71,316 | | | 144,579 | | 144,579 | 58,192 | | | | 2,354 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSY | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 10/20/2023 | 10/22/2029 | 1 | 105,000 | 100 | 29,547 | | | 63,491 | | 63,491 | 25,156 | | | | 1,181 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00GSZ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 10/20/2023 | 10/22/2029 | 1 | 441,000 | 100 | 150,293 | | | 319,485 | | 319,485 | 124,956 | | | | 4,962 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00K$D | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/08/2023 | 11/08/2029 | 1 | 15,396 | 100 | 4,075 | | | 8,495 | | 8,495 | 3,511 | | | | 174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00K$E | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/08/2023 | 11/08/2029 | 1 | 229,000 | 100 | 73,303 | | | 151,340 | | 151,340 | 61,563 | | | | 2,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00O$4 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/22/2023 | 11/21/2029 | 1 | 170,000 | 100 | 44,387 | | | 83,885 | | 83,885 | 36,943 | | | | 1,928 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00O$5 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 11/22/2023 | 11/21/2029 | 1 | 124,000 | 100 | 39,097 | | | 73,374 | | 73,374 | 31,640 | | | | 1,406 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00R$P | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/08/2023 | 12/07/2029 | 1 | 50,000 | 100 | 12,620 | | | 24,037 | | 24,037 | 10,741 | | | | 569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00R$Q | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/08/2023 | 12/07/2029 | 1 | 92,000 | 100 | 28,180 | | | 53,042 | | 53,042 | 23,173 | | | | 1,048 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00U8K | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/22/2023 | 12/21/2029 | 1 | 76,000 | 100 | 18,080 | | | 33,304 | | 33,304 | 15,596 | | | | 869 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00U8L | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 12/22/2023 | 12/21/2029 | 1 | 246,000 | 100 | 71,414 | | | 129,256 | | 129,256 | 58,894 | | | | 2,812 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00I#SP | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/08/2024 | 01/08/2030 | 1 | 148,000 | 100 | | 35,727 | | 65,344 | | 65,344 | 29,616 | | | | 1,700 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00I#SQ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/08/2024 | 01/08/2030 | 1 | 157,000 | 100 | | 46,252 | | 83,041 | | 83,041 | 36,789 | | | | 1,803 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$Q | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/22/2024 | 01/22/2030 | 1 | 571,000 | 100 | | 141,380 | | 239,482 | | 239,482 | 98,103 | | | | 6,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00Z$R | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 01/23/2024 | 01/22/2030 | 2 | 230,020 | 100 | | 69,381 | | 115,610 | | 115,610 | 46,228 | | | | 2,651 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SE | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/08/2024 | 02/08/2030 | 1 | 247,000 | 100 | | 62,096 | | 94,734 | | 94,734 | 32,639 | | | | 2,860 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH002SF | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/08/2024 | 02/08/2030 | 1 | 596,000 | 100 | | 181,780 | | 274,106 | | 274,106 | 92,326 | | | | 6,900 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004SQ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/22/2024 | 02/22/2030 | 1 | 145,032 | 100 | | 35,330 | | 49,186 | | 49,186 | 13,857 | | | | 1,685 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004SR | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 02/22/2024 | 02/22/2030 | 1 | 179,000 | 100 | | 46,791 | | 64,923 | | 64,923 | 18,132 | | | | 2,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004SS | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02 | 03/08/2024 | 02/22/2030 | 1 | 113,785 | 100 | | 35,967 | | 49,530 | | 49,530 | 13,563 | | | | 1,322 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00BS8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 03/08/2024 | 03/08/2030 | 1 | 156,000 | 100 | | 36,566 | | 51,822 | | 51,822 | 15,256 | | | | 1,819 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 03/08/2024 | 03/08/2030 | 1 | 55,000 | 100 | | 15,824 | | 22,143 | | 22,143 | 6,320 | | | | 641 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSA | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 03/08/2024 | 03/08/2030 | 1 | 364,000 | 100 | | 111,348 | | 155,320 | | 155,320 | 43,973 | | | | 4,244 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00AS0 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 03/22/2024 | 03/22/2030 | 1 | 151,000 | 100 | | 44,832 | | 56,682 | | 56,682 | 11,851 | | | | 1,767 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BS0 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 06/21/2024 | 06/21/2030 | 1 | 204,000 | 100 | | 50,980 | | 55,219 | | 55,219 | 4,240 | | | | 2,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DS6 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 04/08/2024 | 04/08/2030 | 2 | 729,417 | 100 | | 185,236 | | 231,691 | | 231,691 | 46,456 | | | | 8,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 04/08/2024 | 04/08/2030 | 1 | 71,104 | 100 | | 22,028 | | 27,415 | | 27,415 | 5,387 | | | | 836 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00BSP | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 06/24/2024 | 06/21/2030 | 2 | 430,638 | 100 | | 131,298 | | 142,277 | | 142,277 | 10,979 | | | | 5,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS2 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 04/22/2024 | 04/22/2030 | 1 | 256,000 | 100 | | 67,072 | | 92,722 | | 92,722 | 25,650 | | | | 3,019 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 05/22/2024 | 05/22/2030 | 1 | 253,000 | 100 | | 64,136 | | 75,780 | | 75,780 | 11,644 | | | | 3,005 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00GS3 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 04/22/2024 | 04/22/2030 | 1 | 105,000 | 100 | | 33,611 | | 46,099 | | 46,099 | 12,489 | | | | 1,238 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 06/07/2024 | 06/07/2030 | 1 | 105,283 | 100 | | 26,794 | | 30,857 | | 30,857 | 4,063 | | | | 1,255 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 05/22/2024 | 05/22/2030 | 1 | 134,007 | 100 | | 41,422 | | 48,831 | | 48,831 | 7,409 | | | | 1,592 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSI | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 06/07/2024 | 06/07/2030 | 1 | 334,000 | 100 | | 103,507 | | 119,198 | | 119,198 | 15,691 | | | | 3,983 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ISH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 05/08/2024 | 05/08/2030 | 1 | 235,000 | 100 | | 72,615 | | 92,495 | | 92,495 | 19,880 | | | | 2,782 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00ISG | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 05/08/2024 | 05/08/2030 | 1 | 310,000 | 100 | | 78,492 | | 100,466 | | 100,466 | 21,974 | | | | 3,670 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S3 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 09/20/2024 | 09/20/2030 | 1 | 191,426 | 100 | | 49,369 | | 51,822 | | 51,822 | 2,453 | | | | 2,340 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS8 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 07/08/2024 | 07/08/2030 | 1 | 104,000 | 100 | | 25,990 | | 26,156 | | 26,156 | 167 | | | | 1,249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SK | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 07/22/2024 | 07/22/2030 | 1 | 150,255 | 100 | | 42,372 | | 43,913 | | 43,913 | 1,541 | | | | 1,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SM | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 08/22/2024 | 08/22/2030 | 1 | 156,000 | 100 | | 33,384 | | 37,497 | | 37,497 | 4,113 | | | | 1,894 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 07/08/2024 | 07/08/2030 | 1 | 311,620 | 100 | | 95,044 | | 95,927 | | 95,927 | 883 | | | | 3,744 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SJ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 07/22/2024 | 07/22/2030 | 1 | 122,000 | 100 | | 28,097 | | 29,203 | | 29,203 | 1,107 | | | | 1,470 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S6 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 08/08/2024 | 08/08/2030 | 1 | 126,995 | 100 | | 27,126 | | 36,326 | | 36,326 | 9,200 | | | | 1,537 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SI | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 07/22/2024 | 07/22/2030 | 1 | 108,352 | 100 | | 26,633 | | 27,576 | | 27,576 | 943 | | | | 1,306 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007S4 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 09/06/2024 | 09/06/2030 | 1 | 569,786 | 100 | | 115,781 | | 154,679 | | 154,679 | 38,899 | | | | 6,942 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI004SN | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 08/22/2024 | 08/22/2030 | 1 | 61,000 | 100 | | 15,952 | | 17,947 | | 17,947 | 1,995 | | | | 741 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007S5 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02 | 09/06/2024 | 09/06/2030 | 2 | 309,809 | 100 | | 79,125 | | 102,670 | | 102,670 | 23,544 | | | | 3,774 | | 0001 |
| Purchased Call/NDX Index/NDX0050SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 12,258 | 17783.2 | | 1,066 | | 1,752 | | 1,752 | 686 | | | | 37 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/NDX Index/NDX0170$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/06/2024 | 1 | 35,939 | 16084.7 | 3,199 | | | 7,130 | | 7,130 | 3,211 | | | | 77 | | 0001 |
| Purchased Call/NDX Index/NDX0210$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 58,920 | 18339.4 | | 3,518 | | 4,951 | | 4,951 | 1,434 | | | | 202 | | 0001 |
| Purchased Call/NDX Index/NDX0210$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2025 | 1 | 421,154 | 18705.2 | | 34,577 | | 46,290 | | 46,290 | 11,714 | | | | 1,686 | | 0001 |
| Purchased Call/NDX Index/NDX0000$1 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 121,880 | 19001 | | 9,848 | | 11,987 | | 11,987 | 2,139 | | | | 503 | | 0001 |
| Purchased Call/NDX Index/NDX0211$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 215,220 | 19822.9 | | 17,992 | | 18,065 | | 18,065 | 73 | | | | 967 | | 0001 |
| Purchased Call/NDX Index/NDX0170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2025 | 1 | 96,418 | 20439.5 | | 8,109 | | 6,504 | | 6,504 | (1,605) | | | | 423 | | 0001 |
| Purchased Call/NDX Index/NDX0050$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2025 | 1 | 144,948 | 18421.3 | | 11,813 | | 16,221 | | 16,221 | 4,407 | | | | 703 | | 0001 |
| Purchased Call/NDX Index/NDX0050$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 192,634 | 15280.2 | 62,086 | | | 103,057 | | 103,057 | 31,297 | | | | 2,141 | | 0001 |
| Purchased Call/NDX Index/NDX0050$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2029 | 1 | 48,035 | 14973.2 | 16,159 | | | 27,035 | | 27,035 | 8,081 | | | | 538 | | 0001 |
| Purchased Call/NDX Index/NDX0050$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 38,092 | 16001.4 | 12,113 | | | 18,640 | | 18,640 | 5,771 | | | | 432 | | 0001 |
| Purchased Call/NDX Index/NDX0050$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 74,778 | 16777.4 | 23,929 | | | 32,967 | | 32,967 | 10,500 | | | | 855 | | 0001 |
| Purchased Call/NDX Index/NDX0050$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 90,634 | 16649.9 | 27,752 | | | 40,826 | | 40,826 | 13,074 | | | | 1,041 | | 0001 |
| Purchased Call/NDX Index/NDX0050$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 40,294 | 17330.4 | 12,411 | | | 16,540 | | 16,540 | 4,129 | | | | 464 | | 0001 |
| Purchased Call/NDX Index/NDX0050$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 28,753 | 17783.2 | 8,836 | | | 11,125 | | 11,125 | 2,289 | | | | 333 | | 0001 |
| Purchased Call/NDX Index/NDX0050$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 44,573 | 18018.5 | 13,769 | | | 16,781 | | 16,781 | 3,012 | | | | 520 | | 0001 |
| Purchased Call/NDX Index/NDX0130$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2023 | 05/22/2029 | 1 | 150,386 | 13849.7 | 45,176 | | | 97,155 | | 97,155 | 27,419 | | | | 1,620 | | 0001 |
| Purchased Call/NDX Index/NDX0130$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 14,199 | 15313.2 | 4,586 | | | 7,611 | | 7,611 | 2,221 | | | | 160 | | 0001 |
| Purchased Call/NDX Index/NDX0130$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/22/2030 | 1 | 85,041 | 18004.7 | 26,575 | | | 31,769 | | 31,769 | 5,193 | | | | 988 | | 0001 |
| Purchased Call/NDX Index/NDX0130$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/22/2030 | 1 | 20,017 | 18339.4 | 5,607 | | | 6,412 | | 6,412 | 806 | | | | 234 | | 0001 |
| Purchased Call/NDX Index/NDX0210$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2028 | 1 | 57,526 | 12890.5 | 17,166 | | | 41,705 | | 41,705 | 11,641 | | | | 568 | | 0001 |
| Purchased Call/NDX Index/NDX0210$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2023 | 03/22/2029 | 1 | 96,648 | 12567.2 | 29,313 | | | 75,176 | | 75,176 | 20,279 | | | | 1,022 | | 0001 |
| Purchased Call/NDX Index/NDX0210$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/07/2023 | 07/06/2029 | 1 | 143,846 | 15036.9 | 45,714 | | | 78,186 | | 78,186 | 23,051 | | | | 1,570 | | 0001 |
| Purchased Call/NDX Index/NDX0210$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 9,744 | 15273 | 3,053 | | | 5,151 | | 5,151 | 1,529 | | | | 107 | | 0001 |
| Purchased Call/NDX Index/NDX0210$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 70,160 | 16084.7 | 22,199 | | | 33,690 | | 33,690 | 10,166 | | | | 799 | | 0001 |
| Purchased Call/NDX Index/NDX0130$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2030 | 1 | 66,854 | 18085 | | 21,333 | | 25,156 | | 25,156 | 3,823 | | | | 791 | | 0001 |
| Purchased Call/NDX Index/NDX0050$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 372,783 | 19001 | | 105,721 | | 112,485 | | 112,485 | 6,764 | | | | 4,445 | | 0001 |
| Purchased Call/NDX Index/NDX0130$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 157,656 | 18705.2 | | 50,671 | | 55,393 | | 55,393 | 4,723 | | | | 1,873 | | 0001 |
| Purchased Call/NDX Index/NDX0130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 6,252 | 18705.2 | | 1,760 | | 1,934 | | 1,934 | 174 | | | | 74 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/NDX Index/NDX0210SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/21/2030 | 1 | 55,064 | 19700.4 | | 17,318 | | 17,019 | | 17,019 | (299) | | | | 659 | | 0001 |
| Purchased Call/NDX Index/NDX0210SZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2030 | 1 | 112,065 | 20439.5 | | 35,065 | | 31,353 | | 31,353 | (3,712) | | | | 1,346 | | 0001 |
| Purchased Call/NDX Index/NDX0050SW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 82,605 | 18413.8 | | 25,682 | | 30,638 | | 30,638 | 4,956 | | | | 1,000 | | 0001 |
| Purchased Call/NDX Index/NDX0051S1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 263,353 | 19791.5 | | 78,690 | | 81,961 | | 81,961 | 3,271 | | | | 3,219 | | 0001 |
| Purchased Call/NDX Index/NDX0130SR | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 218,179 | 18421.3 | | 65,432 | | 80,714 | | 80,714 | 15,283 | | | | 2,658 | | 0001 |
| Purchased Call/NDX Index/NDX0050SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 244,448 | 19822.9 | | 76,903 | | 74,409 | | 74,409 | (2,494) | | | | 2,946 | | 0001 |
| Purchased Call/NDX Index/NDX0211S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2030 | 1 | 27,210 | 19491.8 | | 8,177 | | 8,770 | | 8,770 | 593 | | | | 330 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2024 | 2 | 58,923 | 1188.71 | 4,840 | | | 8,824 | | 8,824 | 2,331 | | | | 44 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 22,669 | 1205.27 | 1,532 | | | 2,442 | | 2,442 | 602 | | | | 37 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0179SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 2 | 20,954 | 1265.71 | 1,414 | | | 2,201 | | 2,201 | 714 | | | | 40 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017ASA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/06/2024 | 1 | 31,984 | 1274.03 | 2,667 | | | 4,938 | | 4,938 | 1,929 | | | | 69 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017ASH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 12/22/2023 | 12/20/2024 | 1 | 12,312 | 1321.13 | 898 | | | 1,414 | | 1,414 | 592 | | | | 29 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017BSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 01/22/2025 | 1 | 1,594 | 1317.76 | | 151 | | 226 | | 226 | 76 | | | | 4 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017BS9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 02/08/2024 | 02/07/2025 | 1 | 2,501 | 1345.38 | | 196 | | 320 | | 320 | 124 | | | | 7 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017BSW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/07/2025 | 1 | 183,517 | 1381.5 | | 9,433 | | 12,116 | | 12,116 | 2,684 | | | | 604 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017BSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/07/2025 | 1 | 157,404 | 1381.5 | | 11,081 | | 15,303 | | 15,303 | 4,222 | | | | 518 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017CS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/21/2025 | 1 | 29,405 | 1394.12 | | 1,167 | | 1,451 | | 1,451 | 283 | | | | 101 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017CSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/21/2025 | 1 | 32,584 | 1394.12 | | 1,659 | | 2,097 | | 2,097 | 439 | | | | 112 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017CSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2025 | 1 | 156,645 | 1393.91 | | 8,897 | | 11,117 | | 11,117 | 2,219 | | | | 565 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017DSQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 199,680 | 1400.41 | | 13,159 | | 16,387 | | 16,387 | 3,228 | | | | 825 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017DSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 103,142 | 1400.41 | | 4,786 | | 5,642 | | 5,642 | 856 | | | | 426 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBM017C$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2025 | 1 | 49,559 | 1347.03 | | 1,977 | | 2,537 | | 2,537 | 559 | | | | 185 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017E$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/20/2025 | 1 | 13,030 | 1415.1 | | 863 | | 1,038 | | 1,038 | 175 | | | | 55 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017D$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2025 | 1 | 22,891 | 1380.61 | | 1,641 | | 2,256 | | 2,256 | 615 | | | | 89 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017E$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 1 | 57,171 | 1416.99 | | 3,322 | | 3,770 | | 3,770 | 448 | | | | 264 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017E$N | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 25,569 | 1455.36 | | 1,465 | | 1,578 | | 1,578 | 113 | | | | 115 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017E$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 10,005 | 1455.36 | | 710 | | 803 | | 803 | 92 | | | | 45 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017F$9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 116,114 | 1474.67 | | 7,791 | | 8,078 | | 8,078 | 287 | | | | 549 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017E$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 2 | 120,018 | 1416.99 | | 8,123 | | 9,441 | | 9,441 | 1,318 | | | | 555 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017F$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/22/2025 | 1 | 60,135 | 1474.67 | | 3,500 | | 3,555 | | 3,555 | 55 | | | | 284 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017F$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2025 | 1 | 4,003 | 1521.94 | | 283 | | 265 | | 265 | (18) | | | | 20 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0176$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2023 | 05/08/2025 | 1 | 14,053 | 1126.32 | 2,069 | | | 5,054 | | 5,054 | 1,619 | | | | 55 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0177$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2023 | 05/22/2025 | 1 | 20,011 | 1157.95 | 2,685 | | | 5,011 | | 5,011 | 1,331 | | | | 80 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0170$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2022 | 04/07/2028 | 1 | 21,903 | 1220.04 | 6,122 | | | 8,909 | | 8,909 | 2,563 | | | | 205 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0171$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2022 | 06/22/2028 | 1 | 49,477 | 1029.49 | 15,512 | | | 31,095 | | 31,095 | 7,802 | | | | 478 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0173$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/07/2022 | 10/06/2028 | 1 | 75,056 | 997.33 | 24,333 | | | 51,321 | | 51,321 | 12,488 | | | | 752 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0175$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2023 | 03/22/2029 | 1 | 20,015 | 1075.45 | 5,992 | | | 11,906 | | 11,906 | 2,972 | | | | 212 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM0178$U | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/08/2023 | 09/07/2029 | 1 | 472,720 | 1231.55 | 147,489 | | | 211,139 | | 211,139 | 52,403 | | | | 5,253 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017A$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/21/2029 | 1 | 24,008 | 1265.71 | 7,366 | | | 10,174 | | 10,174 | 2,719 | | | | 272 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBM017E$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/21/2030 | 1 | 55,046 | 1415.1 | | 16,998 | | 18,400 | | 18,400 | 1,401 | | | | 659 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/BXIIMSTN Index/SBMO17DSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2030 | 1 | 16,673 | 1398.24 | | 5,167 | | 5,706 | | 5,706 | 539 | | | | 198 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17DSE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2030 | 1 | 155,489 | 1380.61 | | 48,544 | | 54,848 | | 54,848 | 6,304 | | | | 1,841 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2030 | 1 | 23,955 | 1440.5 | | 7,337 | | 7,659 | | 7,659 | 322 | | | | 288 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17FSU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/06/2030 | 1 | 40,498 | 1478.12 | | 11,724 | | 12,278 | | 12,278 | 554 | | | | 493 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17GS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/20/2030 | 1 | 28,381 | 1521.94 | | 8,145 | | 7,948 | | 7,948 | (198) | | | | 347 | | 0001 |
| Purchased Call/BXIIMSTN Index/SBMO17ESW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2030 | 1 | 14,218 | 1455.36 | | 4,355 | | 4,436 | | 4,436 | 81 | | | | 171 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00BSJ | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 03/08/2022 | 03/08/2028 | 1 | 5,999 | 100 | 1,079 | | | 3,761 | | 3,761 | 1,563 | | | | 56 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00FSG | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 03/22/2022 | 03/22/2028 | 1 | 72,251 | 100 | 9,588 | | | 25,024 | | 25,024 | 11,345 | | | | 674 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD00JS0 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 04/08/2022 | 04/07/2028 | 1 | 26,544 | 100 | 6,071 | | | 13,598 | | 13,598 | 6,291 | | | | 249 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00GSU | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/08/2022 | 09/08/2028 | 1 | 50,085 | 100 | 10,969 | | | 32,171 | | 32,171 | 12,507 | | | | 497 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXE00T$1 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 11/08/2022 | 11/08/2028 | 1 | 5,036 | 100 | 1,293 | | | 3,637 | | 3,637 | 1,335 | | | | 51 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG006SS | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/08/2023 | 09/07/2029 | 1 | 25,078 | 100 | 7,985 | | | 15,384 | | 15,384 | 6,436 | | | | 279 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXG00KSD | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 11/08/2023 | 11/08/2029 | 1 | 68,604 | 100 | 18,159 | | | 37,852 | | 37,852 | 15,645 | | | | 775 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH004S0 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 02/22/2024 | 02/22/2030 | 1 | 3,968 | 100 | 967 | | | 1,346 | | 1,346 | 379 | | | | 46 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00DSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 04/08/2024 | 04/08/2030 | 1 | 99,896 | 100 | 30,948 | | | 38,516 | | 38,516 | 7,568 | | | | 1,174 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00PSH | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 06/07/2024 | 06/07/2030 | 1 | 27,717 | 100 | 7,054 | | | 8,124 | | 8,124 | 1,070 | | | | 331 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00LS9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 05/22/2024 | 05/22/2030 | 1 | 14,993 | 100 | 4,634 | | | 5,463 | | 5,463 | 829 | | | | 178 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009S3 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/20/2024 | 09/20/2030 | 1 | 11,574 | 100 | 2,985 | | | 3,133 | | 3,133 | 148 | | | | 141 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SK | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 07/22/2024 | 07/22/2030 | 1 | 29,745 | 100 | 8,388 | | | 8,693 | | 8,693 | 305 | | | | 359 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00XS9 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 07/08/2024 | 07/08/2030 | 1 | 244,380 | 100 | 74,536 | | | 75,228 | | 75,228 | 692 | | | | 2,936 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S6 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 08/08/2024 | 08/08/2030 | 1 | 17,005 | 100 | 3,632 | | | 4,864 | | 4,864 | 1,232 | | | | 206 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SI | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 07/22/2024 | 07/22/2030 | 1 | 14,648 | 100 | 3,601 | | | 3,728 | | 3,728 | 127 | | | | 177 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI007S4 | FixedAnnuityHedge | N/A | Equity/Index | GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2 | 09/06/2024 | 09/06/2030 | 1 | 18,214 | 100 | 3,701 | | | 4,945 | | 4,945 | 1,243 | | | | 222 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/02/2024 | 4 | 5,235,447 | 1769.88 | 125,203 | | | 345 | | 694,400 | | (94,096) | | | 1,938 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/05/2023 | 10/03/2024 | 2 | 1,355,950 | 1753.89 | 38,046 | | | 210 | | 193,751 | | (28,566) | | | 615 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/05/2023 | 10/04/2024 | 3 | 1,454,946 | 1754.13 | 42,589 | | | 355 | | 207,600 | | (32,038) | | | 762 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0002SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2023 | 10/04/2024 | 2 | 1,516,660 | 1757.59 | 45,633 | | | 382 | | 212,997 | | | (34,455) | | 794 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/04/2024 | 4 | 1,349,823 | 1767.71 | 38,921 | | | 327 | | 180,761 | | | (29,664) | | 707 | | 0001 |
| Purchased Call/AIGO Index/AIG0002ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/10/2023 | 10/08/2024 | 1 | 54,445 | 1767.71 | 1,736 | | | 34 | | 7,288 | | | (1,306) | | 40 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/09/2024 | 2 | 3,395,893 | 1773.72 | 102,504 | | | 2,260 | | 441,448 | | | (76,994) | | 2,666 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 10/10/2024 | 3 | 1,596,335 | 1782.38 | 43,889 | 4,129 | | 1,332 | | 198,639 | | | (36,819) | | 1,321 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/12/2023 | 10/11/2024 | 1 | 2,046,937 | 1786.22 | 52,749 | | | 1,461 | | 249,679 | | | (39,598) | | 1,777 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/11/2024 | 2 | 700,817 | 1777.82 | 19,050 | | | 530 | | 89,192 | | | (14,374) | | 608 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/16/2023 | 10/11/2024 | 3 | 2,014,999 | 1773.47 | 59,761 | | | 1,666 | | 262,008 | | | (45,399) | | 1,749 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/26/2023 | 10/16/2024 | 3 | 3,424,132 | 1781.75 | 92,865 | | | 3,842 | | 427,075 | | | (69,780) | | 3,585 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2023 | 10/17/2024 | 3 | 1,525,191 | 1781.64 | 37,462 | | | 1,653 | | 190,244 | | | (28,137) | | 1,646 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/23/2023 | 10/18/2024 | 3 | 1,662,158 | 1770.08 | 42,748 | | | 2,014 | | 219,432 | | | (32,120) | | 1,846 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/18/2024 | 3 | 1,316,120 | 1763.29 | 34,453 | | | 1,632 | | 179,472 | | | (26,085) | | 1,461 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/23/2023 | 10/18/2024 | 4 | 1,448,534 | 1754.31 | 38,259 | 3,403 | | 2,040 | | 205,934 | | | (32,214) | | 1,608 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 10/23/2024 | 4 | 5,611,696 | 1752.62 | 165,897 | | | 10,067 | | 803,480 | | | (124,690) | | 7,043 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/25/2023 | 10/24/2024 | 5 | 2,173,742 | 1760.6 | 54,049 | | | 3,437 | | 299,862 | | | (40,679) | | 2,787 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/25/2024 | 2 | 1,421,973 | 1748.55 | 37,940 | | | 2,523 | | 207,205 | | | (28,494) | | 1,861 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/25/2024 | 2 | 1,598,609 | 1743.76 | 44,696 | | | 2,980 | | 237,958 | | | (33,661) | | 2,092 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/25/2024 | 3 | 1,936,829 | 1743.65 | 60,013 | | | 4,078 | | 288,443 | | | (46,297) | | 2,534 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 10/30/2024 | 3 | 4,966,675 | 1748.94 | 144,821 | | | 11,581 | | 722,028 | | | (108,816) | | 7,119 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/02/2023 | 10/31/2024 | 3 | 1,877,465 | 1751.22 | 59,511 | | | 4,927 | | 270,019 | | | (44,708) | | 2,736 | | 0001 |
| Purchased Call/AIGO Index/AIG0003ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 11/01/2024 | 4 | 1,853,944 | 1761.45 | 57,175 | 7,159 | | 5,659 | | 254,284 | | | (49,443) | | 2,745 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 11/01/2024 | 5 | 862,602 | 1778.23 | 26,433 | | | 2,289 | | 109,095 | | | (20,040) | | 1,277 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/01/2024 | 2 | 1,562,301 | 1791.26 | 40,322 | | | 3,483 | | 184,839 | | | (30,618) | | 2,313 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/05/2024 | 1 | 183,049 | 1791.26 | 4,701 | | | 454 | | 21,648 | | | (3,538) | | 287 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/04/2024 | 1 | 101,099 | 1791.26 | 2,593 | | | 244 | | 11,959 | | | (1,957) | | 157 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/06/2024 | 4 | 4,074,077 | 1783.52 | 112,980 | | | 11,225 | | 501,391 | | | (84,948) | | 6,486 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/07/2024 | 2 | 1,359,875 | 1782.32 | 36,311 | | | 3,707 | | 168,282 | | | (27,271) | | 2,194 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 11/08/2024 | 4 | 1,936,063 | 1779.11 | 51,504 | | | 5,444 | | 243,405 | | | (38,819) | | 3,164 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/08/2024 | 2 | 2,665,304 | 1770.46 | 78,676 | | | 8,308 | | 349,670 | | | (59,303) | | 4,356 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0004$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/08/2024 | 3 | 1,477,524 | 1776.96 | 42,658 | | | 4,540 | | 187,759 | | | (32,552) | | 2,415 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/12/2024 | 3 | 2,239,361 | 1776.96 | 76,173 | | | 8,844 | | 284,493 | | | (57,378) | | 3,843 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/13/2024 | 4 | 2,373,438 | 1775.13 | 81,996 | | | 9,728 | | 304,209 | | | (61,614) | | 4,120 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/14/2024 | 4 | 1,556,990 | 1800.03 | 43,750 | | | 5,326 | | 175,315 | | | (32,923) | | 2,733 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/15/2024 | 4 | 1,951,547 | 1799.44 | 55,265 | | | 6,910 | | 220,368 | | | (41,627) | | 3,464 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/15/2024 | 3 | 1,378,141 | 1799.28 | 40,198 | | | 5,034 | | 155,755 | | | (30,352) | | 2,446 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/15/2024 | 4 | 2,036,535 | 1802.85 | 59,400 | | | 7,487 | | 225,703 | | | (45,294) | | 3,615 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/20/2024 | 4 | 3,916,202 | 1807.45 | 109,351 | | | 15,163 | | 422,759 | | | (82,258) | | 7,319 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/21/2024 | 6 | 2,437,192 | 1806.01 | 70,829 | | | 10,070 | | 265,117 | | | (53,418) | | 4,600 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/22/2024 | 5 | 1,977,115 | 1808.69 | 56,170 | | | 8,145 | | 211,766 | | | (42,539) | | 3,767 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/28/2023 | 11/26/2024 | 3 | 849,073 | 1808.54 | 24,761 | | | 3,834 | | 90,973 | | | (18,649) | | 1,678 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/22/2024 | 3 | 276,996 | 1808.54 | 8,269 | | | 1,215 | | 29,694 | | | (6,350) | | 528 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/27/2024 | 6 | 5,303,547 | 1809.72 | 155,335 | 2,205 | | 24,866 | | 564,142 | | | (118,695) | | 10,571 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/27/2024 | 6 | 1,857,685 | 1812.8 | 54,192 | | | 8,628 | | 194,141 | | | (41,149) | | 3,703 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2023 | 11/29/2024 | 6 | 2,517,528 | 1814.67 | 72,950 | | | 11,956 | | 260,163 | | | (54,980) | | 5,104 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/29/2024 | 5 | 2,164,553 | 1816.22 | 67,657 | | | 11,126 | | 221,667 | | | (51,146) | | 4,388 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2023 | 11/29/2024 | 4 | 2,461,780 | 1829.15 | 64,101 | | | 10,555 | | 233,115 | | | (48,746) | | 4,991 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/05/2023 | 12/02/2024 | 1 | 186,811 | 1829.15 | 4,779 | | | 821 | | 17,687 | | | (3,607) | | 388 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/04/2024 | 4 | 3,825,889 | 1822.85 | 103,283 | | | 18,241 | | 376,408 | | | (77,630) | | 8,073 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2023 | 12/05/2024 | 6 | 1,619,737 | 1819.5 | 50,510 | | | 9,270 | | 162,527 | | | (38,679) | | 3,444 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/07/2023 | 12/06/2024 | 6 | 1,673,430 | 1816.28 | 46,807 | 3,695 | | 9,327 | | 171,082 | | | (38,316) | | 3,585 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/06/2024 | 3 | 1,999,122 | 1820.76 | 56,447 | | | 10,362 | | 199,020 | | | (42,624) | | 4,283 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/11/2023 | 12/06/2024 | 3 | 1,484,633 | 1821.39 | 42,195 | | | 7,766 | | 147,243 | | | (32,061) | | 3,180 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/10/2024 | 3 | 615,958 | 1821.39 | 18,961 | | | 3,687 | | 61,069 | | | (14,352) | | 1,358 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/11/2024 | 6 | 3,577,228 | 1822.81 | 108,685 | | | 21,346 | | 351,585 | | | (81,845) | | 7,944 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/13/2023 | 12/12/2024 | 6 | 2,398,117 | 1822.43 | 82,351 | | | 16,396 | | 236,142 | | | (62,000) | | 5,362 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2023 | 12/13/2024 | 6 | 3,059,097 | 1840.9 | 103,335 | | | 21,000 | | 268,011 | | | (78,129) | | 6,887 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2023 | 12/13/2024 | 7 | 2,989,917 | 1859.69 | 81,028 | 3,290 | | 17,169 | | 229,959 | | | (63,772) | | 6,731 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/13/2024 | 7 | 3,883,949 | 1858.34 | 99,251 | 16,466 | | 24,263 | | 301,661 | | | (88,023) | | 8,744 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0005$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/17/2024 | 5 | 1,608,022 | 1858.34 | 47,274 | 1,341 | | 10,416 | | 124,902 | | | (36,724) | | 3,717 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/03/2024 | 12/18/2024 | 9 | 4,529,411 | 1861.19 | 126,382 | 6,823 | | 28,836 | | 344,633 | | | (100,300) | | 10,536 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/19/2024 | 6 | 1,917,299 | 1869.35 | 51,698 | 1,236 | | 11,705 | | 137,240 | | | (40,056) | | 4,488 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/27/2023 | 12/20/2024 | 5 | 1,761,599 | 1858.58 | 49,777 | 4,550 | | 12,215 | | 136,555 | | | (41,016) | | 4,149 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/27/2023 | 12/20/2024 | 4 | 2,168,413 | 1867.76 | 63,678 | | | 14,285 | | 157,090 | | | (48,384) | | 5,107 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/20/2024 | 4 | 4,288,980 | 1869.79 | 121,930 | 2,845 | | 28,141 | | 305,960 | | | (95,408) | | 10,102 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/28/2023 | 12/26/2024 | 8 | 6,934,802 | 1875.68 | 171,001 | 16,020 | | 44,822 | | 472,855 | | | (140,849) | | 16,928 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/02/2024 | 12/27/2024 | 5 | 4,128,688 | 1877.12 | 72,057 | 32,912 | | 25,465 | | 278,381 | | | (79,079) | | 10,136 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 12/27/2024 | 6 | 3,255,436 | 1874.01 | 15,325 | 66,381 | | 19,895 | | 224,903 | | | (61,645) | | 7,992 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/02/2024 | 12/27/2024 | 7 | 3,528,258 | 1868.86 | | 89,001 | | 21,753 | | 253,545 | | | (67,141) | | 8,662 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/05/2024 | 01/02/2025 | 7 | 4,355,688 | 1861.97 | | 113,467 | | 29,289 | | 329,435 | | | (84,120) | | 11,052 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/04/2024 | 12/31/2024 | 1 | 77,034 | 1868.86 | | 1,824 | | 464 | | 5,537 | | | (1,361) | | 193 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/03/2025 | 5 | 3,736,873 | 1855.31 | | 103,628 | | 27,130 | | 296,345 | | | (76,446) | | 9,532 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/05/2024 | 01/03/2025 | 5 | 5,816,517 | 1848.92 | | 172,743 | | 45,299 | | 482,038 | | | (127,256) | | 14,837 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/10/2024 | 01/03/2025 | 5 | 2,996,358 | 1849.01 | | 93,171 | | 27,249 | | 248,168 | | | (65,891) | | 7,643 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 01/07/2025 | 2 | 417,063 | 1849.01 | | 12,179 | | 3,301 | | 34,548 | | | (8,862) | | 1,086 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/08/2025 | 4 | 3,210,115 | 1858.2 | | 86,505 | | 23,645 | | 249,560 | | | (62,768) | | 8,401 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/16/2024 | 01/09/2025 | 5 | 5,197,339 | 1850.99 | | 145,651 | | 40,529 | | 424,756 | | | (105,079) | | 13,670 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/11/2024 | 01/10/2025 | 5 | 3,641,744 | 1852.4 | | 107,155 | | 30,199 | | 294,741 | | | (77,057) | | 9,626 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2024 | 01/10/2025 | 4 | 3,359,985 | 1853.12 | | 96,568 | | 27,239 | | 270,595 | | | (69,395) | | 8,881 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/09/2024 | 01/10/2025 | 4 | 2,848,966 | 1856.56 | | 73,749 | | 22,062 | | 224,030 | | | (51,636) | | 7,530 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/17/2024 | 01/15/2025 | 1 | 49,997 | 1856.56 | | 1,185 | | 347 | | 3,934 | | | (836) | | 135 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/16/2025 | 4 | 5,603,336 | 1844.07 | | 154,478 | | 45,690 | | 479,593 | | | (108,692) | | 15,240 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2024 | 01/17/2025 | 4 | 3,517,007 | 1836.49 | | 111,276 | | 33,352 | | 316,023 | | | (77,958) | | 9,610 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/19/2024 | 01/17/2025 | 4 | 2,544,553 | 1844.24 | | 80,777 | | 24,290 | | 217,499 | | | (56,495) | | 6,953 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/17/2025 | 4 | 1,727,289 | 1854.23 | | 52,207 | | 15,733 | | 138,065 | | | (36,421) | | 4,720 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2024 | 01/22/2025 | 6 | 6,369,010 | 1860.57 | | 184,621 | | 57,649 | | 487,320 | | | (126,787) | | 17,797 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/23/2025 | 4 | 1,716,234 | 1860.8 | | 50,412 | | 15,867 | | 131,107 | | | (34,510) | | 4,817 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 01/24/2025 | 4 | 2,268,520 | 1863.49 | | 67,083 | | 21,409 | | 170,035 | | | (45,714) | | 6,394 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0007$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/24/2025 | 4 | 2,624,273 | 1866.92 | | 74,775 | | 23,929 | | 191,914 | | | (50,868) | | 7,397 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/24/2025 | 3 | 3,179,193 | 1864.99 | | 96,876 | | 31,048 | | 235,752 | | | (65,735) | | 8,961 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/30/2024 | 01/29/2025 | 4 | 4,253,877 | 1873.08 | | 117,505 | | 38,932 | | 297,722 | | | (78,464) | | 12,246 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 01/30/2025 | 5 | 4,879,314 | 1870.58 | | 130,681 | | 43,680 | | 347,906 | | | (86,919) | | 14,105 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 01/31/2025 | 4 | 2,501,104 | 1861.19 | | 79,747 | | 26,999 | | 190,742 | | | (52,821) | | 7,260 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/02/2024 | 01/31/2025 | 3 | 3,172,776 | 1873.79 | | 89,800 | | 30,459 | | 220,994 | | | (59,389) | | 9,209 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 01/31/2025 | 3 | 2,961,946 | 1874.78 | | 78,317 | | 26,638 | | 204,800 | | | (51,616) | | 8,597 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/05/2025 | 7 | 6,207,482 | 1866.07 | | 186,365 | | 65,388 | | 457,855 | | | (120,855) | | 18,380 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/06/2025 | 5 | 3,051,749 | 1869.91 | | 92,049 | | 32,529 | | 219,025 | | | (59,455) | | 9,071 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/08/2024 | 02/07/2025 | 5 | 2,544,670 | 1876.31 | | 74,848 | | 27,009 | | 174,322 | | | (47,908) | | 7,593 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/07/2025 | 4 | 2,355,686 | 1875.86 | | 70,400 | | 25,267 | | 161,914 | | | (45,182) | | 7,029 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/07/2025 | 5 | 3,209,445 | 1880.74 | | 91,799 | | 33,048 | | 212,693 | | | (58,686) | | 9,577 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 02/12/2025 | 7 | 7,697,260 | 1885.89 | | 183,559 | | 68,014 | | 491,424 | | | (115,465) | | 23,406 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 02/13/2025 | 3 | 1,838,031 | 1863.6 | | 59,711 | | 22,341 | | 138,150 | | | (37,343) | | 5,610 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 02/14/2025 | 4 | 2,708,150 | 1876.36 | | 83,236 | | 31,494 | | 185,823 | | | (51,903) | | 8,296 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/14/2025 | 3 | 4,758,528 | 1888.2 | | 129,253 | | 48,984 | | 298,664 | | | (80,573) | | 14,577 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 02/14/2025 | 4 | 2,623,227 | 1882.73 | | 71,310 | | 27,592 | | 171,663 | | | (43,698) | | 8,036 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 02/19/2025 | 4 | 4,782,040 | 1882.73 | | 132,892 | | 52,314 | | 313,342 | | | (80,515) | | 14,914 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/20/2025 | 3 | 3,197,717 | 1877.95 | | 94,928 | | 37,279 | | 217,186 | | | (57,639) | | 10,008 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/22/2024 | 02/21/2025 | 3 | 2,164,804 | 1878.42 | | 72,468 | | 28,738 | | 146,574 | | | (43,846) | | 6,799 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/21/2025 | 3 | 3,605,933 | 1897.5 | | 103,768 | | 41,350 | | 211,004 | | | (62,537) | | 11,325 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/27/2024 | 02/21/2025 | 3 | 2,196,999 | 1898.17 | | 61,422 | | 24,553 | | 127,875 | | | (36,842) | | 6,900 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/29/2024 | 02/26/2025 | 5 | 6,978,976 | 1895.92 | | 201,119 | | 82,126 | | 414,624 | | | (118,920) | | 22,295 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/27/2025 | 4 | 3,602,556 | 1897.73 | | 100,341 | | 41,289 | | 211,146 | | | (59,056) | | 11,547 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/29/2024 | 02/28/2025 | 2 | 1,978,553 | 1892.7 | | 60,701 | | 25,230 | | 120,675 | | | (35,581) | | 6,363 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/28/2025 | 4 | 3,883,188 | 1900.04 | | 122,790 | | 51,315 | | 223,622 | | | (71,669) | | 12,488 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 02/28/2025 | 5 | 3,144,318 | 1912.3 | | 86,813 | | 36,725 | | 163,866 | | | (50,070) | | 10,112 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/06/2024 | 03/04/2025 | 3 | 4,513,219 | 1909.25 | | 122,112 | | 52,097 | | 241,793 | | | (69,976) | | 14,705 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/05/2025 | 4 | 2,896,966 | 1901.47 | | 89,008 | | 38,248 | | 165,427 | | | (50,749) | | 9,470 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0009$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/06/2025 | 4 | 2,939,362 | 1909.47 | | 90,336 | | 39,235 | | 157,516 | | | (51,270) | | 9,639 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 03/07/2025 | 4 | 2,866,793 | 1919.77 | | 77,893 | | 34,070 | | 141,144 | | | (43,882) | | 9,431 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 03/07/2025 | 3 | 3,788,379 | 1914.27 | | 103,620 | | 45,356 | | 195,327 | | | (58,228) | | 12,462 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/13/2024 | 03/11/2025 | 4 | 8,498,053 | 1909.13 | | 258,727 | | 115,268 | | 458,101 | | | (143,407) | | 28,307 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/13/2024 | 03/12/2025 | 5 | 1,987,963 | 1917.81 | | 53,512 | | 24,354 | | 99,906 | | | (29,184) | | 6,642 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/19/2024 | 03/13/2025 | 3 | 3,573,141 | .1915 | | 95,973 | | 43,466 | | 183,998 | | | (52,717) | | 11,976 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/18/2024 | 03/14/2025 | 3 | 2,403,468 | 1908.62 | | 65,658 | | 29,949 | | 130,470 | | | (35,833) | | 8,080 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/18/2024 | 03/14/2025 | 3 | 3,101,337 | 1904.53 | | 90,725 | | 41,628 | | 173,919 | | | (49,086) | | 10,426 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/19/2024 | 03/18/2025 | 3 | 3,439,575 | 1909.57 | | 102,706 | | 47,705 | | 185,717 | | | (54,998) | | 11,702 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/01/2024 | 03/19/2025 | 3 | 2,648,228 | 1913.93 | | 81,840 | | 38,336 | | 138,212 | | | (43,520) | | 9,037 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/27/2024 | 03/20/2025 | 3 | 1,168,676 | 1922.86 | | 34,850 | | 16,530 | | 56,727 | | | (18,371) | | 4,000 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 03/21/2025 | 5 | 4,027,719 | 1927.95 | | 112,398 | | 53,523 | | 187,507 | | | (59,119) | | 13,824 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 03/21/2025 | 4 | 2,475,784 | 1926.53 | | 66,495 | | 31,787 | | 116,655 | | | (34,710) | | 8,498 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 03/25/2025 | 5 | 4,893,243 | 1921.73 | | 136,747 | | 66,219 | | 240,699 | | | (70,527) | | 16,989 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/01/2024 | 03/26/2025 | 3 | 1,496,499 | 1919.13 | | 46,714 | | 22,748 | | 75,303 | | | (23,977) | | 5,211 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/01/2024 | 03/27/2025 | 2 | 3,180,350 | 1930.14 | | 91,589 | | 45,054 | | 146,197 | | | (46,756) | | 11,105 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/30/2024 | 04/29/2025 | 3 | 4,706,625 | 1879.56 | | 119,927 | | 69,636 | | 323,843 | | | (50,344) | | 17,893 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/24/2024 | 04/22/2025 | 6 | 3,480,721 | 1867.61 | | 108,153 | | 61,031 | | 258,736 | | | (47,212) | | 13,011 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/09/2024 | 04/08/2025 | 3 | 3,619,672 | 1920.24 | | 107,606 | | 56,201 | | 182,461 | | | (51,418) | | 13,058 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/01/2024 | 03/28/2025 | 2 | 3,479,693 | 1931.95 | | 94,013 | | 46,617 | | 157,719 | | | (47,394) | | 12,184 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/02/2024 | 05/01/2025 | 3 | 2,340,142 | 1864.18 | | 77,150 | | 45,452 | | 178,352 | | | (31,978) | | 8,938 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2024 | 04/03/2025 | 4 | 3,655,122 | 1921.19 | | 96,915 | | 49,569 | | 182,175 | | | (47,614) | | 13,011 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/05/2025 | 2 | 2,039,265 | 1923.49 | | 57,761 | | 39,652 | | 104,864 | | | (18,386) | | 8,405 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/21/2025 | 6 | 2,230,136 | 1911.31 | | 60,440 | | 38,957 | | 124,201 | | | (21,589) | | 8,909 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/10/2024 | 05/08/2025 | 4 | 1,987,447 | 1892.05 | | 60,324 | | 36,761 | | 126,036 | | | (23,755) | | 7,715 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/12/2024 | 05/28/2025 | 4 | 5,873,006 | 1901.16 | | 158,018 | | 104,452 | | 352,801 | | | (53,730) | | 23,812 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/10/2024 | 06/06/2025 | 4 | 1,446,471 | 1922.63 | | 39,473 | | 27,279 | | 74,924 | | | (12,337) | | 5,974 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/15/2024 | 04/30/2025 | 4 | 2,971,951 | 1864.04 | | 90,456 | | 52,897 | | 226,649 | | | (37,673) | | 11,325 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/15/2024 | 05/13/2025 | 4 | 4,086,479 | 1894.23 | | 128,121 | | 79,716 | | 255,787 | | | (48,492) | | 16,042 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000C$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/22/2025 | 3 | 2,857,927 | 1905.78 | | 79,367 | | 51,789 | | 165,759 | | | (28,026) | | 11,441 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/20/2025 | 4 | 4,554,778 | 1937.89 | | 132,856 | | 97,163 | | 212,668 | | | (36,286) | | 19,332 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/25/2024 | 06/11/2025 | 3 | 1,116,960 | 1913.98 | | 38,168 | | 26,755 | | 61,807 | | | (11,474) | | 4,659 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/10/2024 | 05/09/2025 | 2 | 1,506,505 | 1896.43 | | 43,366 | | 26,505 | | 92,699 | | | (17,026) | | 5,861 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/11/2024 | 06/10/2025 | 3 | 4,630,117 | 1908.76 | | 148,638 | | 103,584 | | 265,622 | | | (45,223) | | 19,274 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/24/2025 | 3 | 2,088,182 | 1873.38 | | 58,152 | | 33,141 | | 149,538 | | | (25,207) | | 7,844 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/04/2025 | 2 | 1,531,356 | 1909.16 | | 47,933 | | 24,637 | | 84,037 | | | (23,424) | | 5,466 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/24/2024 | 04/23/2025 | 2 | 2,812,639 | 1874.88 | | 80,038 | | 45,196 | | 199,334 | | | (34,932) | | 10,539 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/07/2024 | 05/06/2025 | 3 | 6,414,646 | 1895.99 | | 186,699 | | 111,963 | | 395,123 | | | (74,844) | | 24,787 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/20/2025 | 3 | 2,008,695 | 1935.7 | | 56,641 | | 41,396 | | 95,350 | | | (15,334) | | 8,525 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/28/2024 | 06/24/2025 | 5 | 4,257,204 | 1931.94 | | 127,258 | | 93,664 | | 208,371 | | | (33,817) | | 18,206 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/23/2025 | 3 | 1,906,780 | 1897.18 | | 58,222 | | 38,051 | | 117,566 | | | (20,501) | | 7,650 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/10/2024 | 04/09/2025 | 2 | 1,980,036 | 1924.72 | | 45,036 | | 23,658 | | 96,394 | | | (21,398) | | 7,162 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2024 | 04/01/2025 | 4 | 4,285,019 | 1923.5 | | 118,292 | | 59,520 | | 209,062 | | | (58,787) | | 15,171 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/15/2025 | 4 | 3,828,615 | 1880.45 | | 104,103 | | 56,415 | | 260,615 | | | (47,726) | | 14,064 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/15/2024 | 05/09/2025 | 3 | 1,569,686 | 1894.68 | | 46,097 | | 28,264 | | 97,784 | | | (17,862) | | 6,107 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/12/2024 | 06/06/2025 | 3 | 2,361,111 | 1909.28 | | 69,017 | | 47,694 | | 134,696 | | | (21,396) | | 9,751 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/15/2024 | 04/11/2025 | 2 | 3,749,668 | 1891.04 | | 98,716 | | 52,805 | | 236,556 | | | (45,930) | | 13,633 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/18/2024 | 04/17/2025 | 3 | 2,591,792 | 1869.13 | | 74,529 | | 41,185 | | 190,546 | | | (33,593) | | 9,569 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/16/2024 | 05/14/2025 | 2 | 2,617,325 | 1900.22 | | 85,703 | | 53,339 | | 157,190 | | | (32,469) | | 10,298 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 5 | 2,113,674 | 1929.75 | | 66,343 | | 49,747 | | 105,377 | | | (16,932) | | 9,073 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 05/30/2025 | 3 | 2,785,645 | 1899.61 | | 85,943 | | 57,723 | | 169,379 | | | (28,302) | | 11,341 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2024 | 04/02/2025 | 3 | 2,273,163 | 1916.47 | | 67,669 | | 34,289 | | 117,557 | | | (33,418) | | 8,070 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/20/2024 | 06/18/2025 | 2 | 2,068,441 | 1944.7 | | 56,923 | | 41,235 | | 91,572 | | | (15,986) | | 8,746 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/29/2025 | 2 | 1,459,572 | 1891.25 | | 43,761 | | 29,189 | | 93,938 | | | (14,773) | | 5,930 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2024 | 06/25/2025 | 2 | 1,417,277 | 1934.69 | | 39,988 | | 29,538 | | 68,052 | | | (10,532) | | 6,072 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/23/2025 | 3 | 2,138,827 | 1905.04 | | 57,968 | | 37,956 | | 124,782 | | | (20,077) | | 8,581 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/29/2024 | 04/25/2025 | 2 | 2,744,623 | 1867.37 | | 85,540 | | 48,951 | | 204,557 | | | (36,886) | | 10,335 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/03/2024 | 06/13/2025 | 4 | 2,412,582 | 1936.79 | | 72,129 | | 51,528 | | 113,048 | | | (20,841) | | 10,102 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000BSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/17/2024 | 05/16/2025 | 2 | 710,045 | 1910.47 | | 20,598 | | 12,999 | | 39,665 | | | (7,665) | | 2,806 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/18/2024 | 06/17/2025 | 4 | 3,908,326 | 1939 | | 119,857 | | 86,275 | | 180,560 | | | (33,973) | | 16,493 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/13/2025 | 3 | 1,795,629 | 1937.45 | | 52,344 | | 37,157 | | 83,718 | | | (15,421) | | 7,519 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 04/17/2025 | 3 | 2,459,180 | 1860.52 | | 77,264 | | 42,806 | | 191,231 | | | (34,489) | | 9,079 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/09/2024 | 04/04/2025 | 3 | 2,135,557 | 1917 | | 63,745 | | 32,856 | | 110,194 | | | (30,894) | | 7,622 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/07/2025 | 3 | 2,062,409 | 1895.91 | | 58,381 | | 35,199 | | 127,215 | | | (23,221) | | 7,988 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2024 | 04/16/2025 | 2 | 1,169,913 | 1873.48 | | 32,694 | | 17,818 | | 83,533 | | | (14,902) | | 4,308 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/17/2025 | 4 | 3,949,983 | 1865.32 | | 115,388 | | 64,111 | | 297,761 | | | (51,648) | | 14,583 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/12/2024 | 04/11/2025 | 3 | 2,214,412 | 1904.15 | | 56,297 | | 30,043 | | 126,857 | | | (26,403) | | 8,051 | | 0001 |
| Purchased Call/AIGO Index/AIG000BS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/29/2024 | 04/25/2025 | 2 | 2,548,915 | 1874.85 | | 76,173 | | 43,721 | | 180,812 | | | (32,483) | | 9,598 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/11/2024 | 04/10/2025 | 2 | 1,803,983 | 1898.07 | | 54,957 | | 29,164 | | 108,061 | | | (25,962) | | 6,542 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2024 | 05/16/2025 | 2 | 2,131,277 | 1909.37 | | 62,734 | | 39,693 | | 120,019 | | | (23,088) | | 8,422 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/30/2025 | 2 | 2,677,605 | 1893.13 | | 83,153 | | 55,686 | | 170,233 | | | (27,811) | | 10,901 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 05/02/2025 | 4 | 1,474,089 | 1876.96 | | 49,240 | | 29,200 | | 103,361 | | | (20,156) | | 5,644 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/11/2024 | 06/09/2025 | 1 | 200,341 | 1909.28 | | 6,089 | | 4,234 | | 11,440 | | | (1,862) | | 832 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 05/02/2025 | 3 | 1,673,605 | 1891.1 | | 50,556 | | 30,032 | | 106,531 | | | (20,550) | | 6,407 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/15/2025 | 3 | 2,469,236 | 1914.73 | | 69,057 | | 43,437 | | 133,568 | | | (25,896) | | 9,736 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/27/2025 | 3 | 2,161,084 | 1933.7 | | 62,095 | | 46,486 | | 104,754 | | | (15,929) | | 9,293 | | 0001 |
| Purchased Call/AIGO Index/AIG000CS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2024 | 05/20/2025 | 2 | 4,472,913 | 1910.35 | | 131,306 | | 83,810 | | 250,600 | | | (47,596) | | 17,830 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/04/2025 | 2 | 1,469,073 | 1909.4 | | 48,171 | | 32,768 | | 83,610 | | | (15,473) | | 6,042 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 3 | 4,716,244 | 1905.23 | | 147,732 | | 100,082 | | 276,201 | | | (47,803) | | 19,359 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/14/2024 | 06/12/2025 | 2 | 2,222,786 | 1932.74 | | 67,611 | | 47,727 | | 107,282 | | | (20,223) | | 9,289 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/09/2024 | 09/05/2025 | 3 | 2,800,207 | 1954.89 | | 84,892 | | 80,250 | | 123,274 | | | (5,043) | | 13,513 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 3 | 4,210,271 | 1925.84 | | 132,832 | | 100,616 | | 216,669 | | | (32,736) | | 18,239 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2024 | 07/08/2025 | 3 | 4,220,205 | 1953.03 | | 119,700 | | 92,995 | | 178,159 | | | (26,888) | | 18,514 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/12/2024 | 07/11/2025 | 3 | 2,057,453 | 1968.12 | | 64,270 | | 50,547 | | 77,524 | | | (14,072) | | 9,074 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 08/01/2025 | 4 | 1,587,232 | 1953.73 | | 40,108 | | 33,940 | | 68,333 | | | (6,313) | | 7,255 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2024 | 08/01/2025 | 3 | 950,308 | 1953.77 | | 25,308 | | 21,390 | | 40,900 | | | (4,041) | | 4,343 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/12/2025 | 5 | 3,959,572 | 1943.93 | | 124,314 | | 108,350 | | 184,768 | | | (16,236) | | 18,421 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000FSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2024 | 08/22/2025 | 4 | 2,111,202 | 1958.07 | | 66,624 | | 60,150 | | 89,814 | | | (6,884) | | 9,976 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/18/2025 | 4 | 3,769,258 | 1983.91 | | 113,602 | | 110,533 | | 135,931 | | | (3,528) | | 18,534 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/23/2024 | 07/15/2025 | 3 | 4,078,772 | 1979.9 | | 128,024 | | 101,540 | | 140,288 | | | (26,691) | | 18,115 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/08/2025 | 3 | 2,330,848 | 1941.95 | | 68,856 | | 59,494 | | 110,041 | | | (9,769) | | 10,775 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/09/2025 | 4 | 3,258,133 | 1961.62 | | 97,341 | | 92,301 | | 137,044 | | | (5,305) | | 15,815 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/12/2024 | 08/08/2025 | 4 | 1,844,100 | 1945.01 | | 54,134 | | 46,945 | | 85,169 | | | (7,392) | | 8,525 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/19/2025 | 3 | 2,489,545 | 1999.67 | | 72,596 | | 71,054 | | 79,751 | | | (2,106) | | 12,259 | | 0001 |
| Purchased Call/AIGO Index/AIG000FST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2024 | 08/21/2025 | 3 | 3,936,858 | 1969.08 | | 109,449 | | 98,046 | | 154,170 | | | (11,865) | | 18,574 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/15/2025 | 4 | 3,422,249 | 1959.07 | | 100,877 | | 89,303 | | 143,551 | | | (12,037) | | 15,997 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/03/2025 | 2 | 2,111,659 | 1945.1 | | 64,481 | | 49,399 | | 94,429 | | | (15,436) | | 9,181 | | 0001 |
| Purchased Call/AIGO Index/AIG000GST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/24/2024 | 09/10/2025 | 3 | 1,115,759 | 1963.95 | | 35,197 | | 33,590 | | 46,212 | | | (1,724) | | 5,424 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/17/2025 | 3 | 834,079 | 1988.6 | | 24,148 | | 23,527 | | 28,991 | | | (695) | | 4,095 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/23/2024 | 07/18/2025 | 3 | 2,393,380 | 1955.12 | | 75,145 | | 60,724 | | 100,563 | | | (14,549) | | 10,685 | | 0001 |
| Purchased Call/AIGO Index/AIG000DST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/09/2024 | 07/03/2025 | 4 | 2,238,816 | 1952.62 | | 65,496 | | 50,402 | | 94,519 | | | (15,201) | | 9,734 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/25/2025 | 2 | 1,139,788 | 1953.13 | | 32,450 | | 26,852 | | 48,957 | | | (5,656) | | 5,149 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2024 | 07/09/2025 | 2 | 1,902,254 | 1950.33 | | 61,141 | | 47,482 | | 82,107 | | | (13,766) | | 8,360 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/29/2025 | 5 | 2,345,441 | 1965.49 | | 67,443 | | 62,340 | | 95,119 | | | (5,692) | | 11,201 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/15/2024 | 08/13/2025 | 3 | 1,285,159 | 1953.01 | | 37,967 | | 33,208 | | 56,229 | | | (4,857) | | 5,988 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/05/2025 | 4 | 3,007,762 | 1931.42 | | 91,459 | | 78,007 | | 152,515 | | | (13,629) | | 13,837 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/11/2025 | 3 | 2,542,700 | 1977.37 | | 74,850 | | 59,019 | | 88,929 | | | (15,950) | | 11,214 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/26/2025 | 3 | 2,664,689 | 2009.62 | | 77,167 | | 76,977 | | 70,852 | | | (771) | | 13,250 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/30/2025 | 3 | 1,515,180 | 1952.35 | | 46,816 | | 39,136 | | 65,745 | | | (7,813) | | 6,903 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/23/2025 | 2 | 2,737,072 | 2000.93 | | 83,062 | | 81,920 | | 87,162 | | | (1,364) | | 13,553 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2025 | 2 | 3,470,358 | 1966.6 | | 100,652 | | 92,079 | | 139,435 | | | (8,982) | | 16,549 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/23/2025 | 4 | 1,801,545 | 1965.55 | | 43,843 | | 35,850 | | 70,193 | | | (8,101) | | 8,112 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2024 | 09/12/2025 | 3 | 2,011,003 | 1977.41 | | 61,382 | | 58,954 | | 75,647 | | | (2,868) | | 9,804 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/02/2025 | 1 | 326,101 | 1966.95 | | 8,958 | | 8,337 | | 13,104 | | | (642) | | 1,567 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/24/2025 | 3 | 1,539,809 | 2006.24 | | 43,666 | | 43,348 | | 39,345 | | | (472) | | 7,636 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/29/2025 | 2 | 4,600,503 | 1952.12 | | 133,418 | | 110,951 | | 199,679 | | | (22,710) | | 20,923 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000ESL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/25/2025 | 2 | 1,525,082 | 1942.68 | | 47,796 | | 39,454 | | 70,775 | | | (8,602) | | 6,890 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 09/22/2025 | 2 | 1,364,884 | 2000.54 | | 39,854 | | 39,093 | | 43,514 | | | (1,064) | | 6,749 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2024 | 08/06/2025 | 2 | 629,898 | 1936.3 | | 18,054 | | 15,447 | | 30,896 | | | (2,666) | | 2,903 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/11/2025 | 1 | 705,268 | 1945.01 | | 20,453 | | 17,692 | | 32,615 | | | (2,898) | | 3,276 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/22/2025 | 4 | 3,788,016 | 1972.83 | | 108,568 | | 98,136 | | 144,400 | | | (11,000) | | 17,900 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2024 | 09/03/2025 | 3 | 2,779,029 | 1954.97 | | 84,709 | | 78,941 | | 121,999 | | | (6,021) | | 13,371 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/11/2024 | 09/11/2025 | 3 | 4,363,846 | 1969.61 | | 129,284 | | 123,175 | | 173,660 | | | (6,604) | | 21,244 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/12/2024 | 07/10/2025 | 3 | 1,865,757 | 1964.12 | | 56,491 | | 44,285 | | 72,459 | | | (12,530) | | 8,214 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/24/2025 | 2 | 1,859,320 | 1945.73 | | 52,980 | | 43,584 | | 84,285 | | | (9,730) | | 8,386 | | 0001 |
| Purchased Call/AIGO Index/AIG000EST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 07/31/2025 | 5 | 2,656,019 | 1962.84 | | 70,329 | | 59,329 | | 106,631 | | | (11,449) | | 12,120 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/16/2024 | 09/05/2025 | 4 | 4,869,844 | 1964.44 | | 140,992 | | 132,528 | | 200,114 | | | (9,500) | | 23,501 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/14/2024 | 08/14/2025 | 4 | 3,206,314 | 1954.69 | | 93,502 | | 82,183 | | 138,737 | | | (11,715) | | 14,964 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/17/2025 | 3 | 2,074,560 | 1977.73 | | 53,313 | | 42,848 | | 72,890 | | | (10,758) | | 9,246 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 09/19/2025 | 2 | 4,278,143 | 2000.54 | | 124,473 | | 122,184 | | 136,128 | | | (3,029) | | 21,066 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/25/2025 | 3 | 4,213,305 | 2000.7 | | 124,762 | | 123,749 | | 118,991 | | | (1,562) | | 20,922 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/26/2025 | 2 | 4,689,264 | 2005.65 | | 135,950 | | 135,950 | | 134,558 | | | (828) | | 23,317 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 3 | 2,188,116 | 1966.21 | | 58,562 | | 47,216 | | 84,390 | | | (11,639) | | 9,769 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/04/2025 | 3 | 1,824,657 | 1960.75 | | 53,687 | | 50,266 | | 76,927 | | | (3,728) | | 8,792 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2024 | 08/07/2025 | 4 | 5,659,451 | 1932.89 | | 175,721 | | 151,763 | | 284,621 | | | (24,948) | | 26,120 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/19/2024 | 08/15/2025 | 3 | 3,032,542 | 1954.67 | | 90,605 | | 80,007 | | 131,388 | | | (11,210) | | 14,175 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/18/2024 | 07/16/2025 | 3 | 1,625,024 | 1992.33 | | 40,087 | | 32,041 | | 50,530 | | | (8,153) | | 7,230 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/26/2025 | 4 | 2,912,108 | 1970.13 | | 83,082 | | 75,675 | | 113,653 | | | (7,635) | | 13,845 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/29/2025 | 3 | 5,878,591 | 1966.95 | | 164,502 | | 152,284 | | 235,852 | | | (13,452) | | 28,075 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/28/2025 | 1 | 65,777 | 1953.13 | | 1,908 | | 1,576 | | 2,829 | | | (343) | | 299 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/15/2025 | 1 | 1,272,042 | 1986.4 | | 37,144 | | 35,711 | | 44,803 | | | (1,721) | | 6,228 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/29/2025 | 1 | 2,729,354 | 2005.65 | | 79,697 | | 79,697 | | 78,611 | | | (651) | | 13,628 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/18/2025 | 1 | 1,237,296 | 1959.07 | | 35,882 | | 31,730 | | 51,977 | | | (4,400) | | 5,811 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2024 | 08/20/2025 | 2 | 1,281,510 | 1963.88 | | 38,139 | | 34,074 | | 52,103 | | | (4,177) | | 6,037 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/19/2025 | 3 | 4,245,072 | 1964.12 | | 122,465 | | 109,144 | | 172,027 | | | (13,667) | | 19,967 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000DSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/03/2024 | 07/02/2025 | 2 | 1,667,848 | 1935.51 | | 51,947 | | 39,657 | | 80,053 | | | (12,680) | | 7,238 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/28/2024 | 08/27/2025 | 2 | 1,132,930 | 1969.73 | | 31,968 | | 29,253 | | 44,417 | | | (2,855) | | 5,394 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/02/2024 | 08/04/2025 | 1 | 227,099 | 1953.73 | | 6,586 | | 5,570 | | 9,791 | | | (1,059) | | 1,043 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2024 | 07/22/2025 | 2 | 5,572,331 | 1967.36 | | 155,594 | | 126,394 | | 213,712 | | | (29,467) | | 25,048 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/27/2025 | 2 | 1,790,519 | 1930.77 | | 49,924 | | 37,453 | | 88,686 | | | (12,563) | | 7,700 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/25/2025 | 1 | 1,319,585 | 1972.83 | | 38,400 | | 34,697 | | 50,386 | | | (3,976) | | 6,264 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/12/2025 | 2 | 3,692,265 | 1986.4 | | 108,013 | | 103,866 | | 129,818 | | | (4,885) | | 18,000 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/16/2025 | 2 | 4,147,618 | 1990.43 | | 118,257 | | 114,369 | | 141,923 | | | (4,192) | | 20,336 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/08/2025 | 1 | 1,490,763 | 1954.89 | | 43,381 | | 40,872 | | 65,717 | | | (2,837) | | 7,226 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2023 | 07/31/2025 | 1 | 65,060 | 1884.69 | 2,281 | | | 949 | | 4,483 | | | (856) | | 297 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/04/2023 | 08/01/2025 | 2 | 212,769 | 1856.62 | 7,730 | | | 3,244 | | 17,358 | | | (2,908) | | 972 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/03/2023 | 08/01/2025 | 1 | 78,751 | 1875.92 | 2,515 | | | 1,055 | | 5,730 | | | (945) | | 360 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/04/2023 | 08/01/2025 | 1 | 66,847 | 1852.24 | 2,504 | | | 1,051 | | 5,592 | | | (942) | | 306 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2023 | 08/04/2025 | 1 | 2,149 | 1852.79 | 83 | | | 35 | | 179 | | | (31) | | 10 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2023 | 08/07/2025 | 2 | 595,032 | 1858.43 | 20,907 | | | 8,916 | | 48,110 | | | (7,859) | | 2,746 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2023 | 08/08/2025 | 2 | 261,679 | 1854.3 | 9,423 | | | 4,029 | | 21,670 | | | (3,538) | | 1,210 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/11/2023 | 08/08/2025 | 2 | 464,864 | 1848.88 | 17,183 | | | 7,372 | | 39,697 | | | (6,460) | | 2,149 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/11/2023 | 08/08/2025 | 1 | 253,401 | 1847.35 | 9,415 | | | 4,044 | | 21,826 | | | (3,544) | | 1,171 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/14/2023 | 08/11/2025 | 3 | 460,623 | 1846.85 | 15,411 | | | 6,706 | | 39,799 | | | (5,836) | | 2,140 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2023 | 08/14/2025 | 2 | 392,400 | 1847.11 | 12,298 | | | 5,402 | | 33,885 | | | (4,657) | | 1,831 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2023 | 08/15/2025 | 2 | 479,913 | 1831.03 | 16,645 | | | 7,275 | | 45,247 | | | (6,250) | | 2,243 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/17/2023 | 08/15/2025 | 2 | 825,059 | 1820.8 | 29,778 | | | 13,071 | | 82,095 | | | (11,200) | | 3,857 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/18/2023 | 08/15/2025 | 2 | 489,221 | 1814.28 | 18,650 | | | 8,193 | | 50,342 | | | (7,023) | | 2,287 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/22/2023 | 08/18/2025 | 2 | 2,383,947 | 1817.85 | 88,395 | | | 39,087 | | 240,906 | | | (33,273) | | 11,196 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/25/2023 | 08/21/2025 | 3 | 1,449,848 | 1817.49 | 53,544 | | | 23,847 | | 146,844 | | | (20,106) | | 6,840 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/24/2023 | 08/22/2025 | 2 | 1,296,068 | 1815.12 | 51,741 | | | 23,133 | | 132,875 | | | (19,430) | | 6,124 | | 0001 |
| Purchased Call/AIGO Index/AIG00000$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/24/2023 | 08/22/2025 | 2 | 858,540 | 1830.77 | 29,426 | | | 13,195 | | 81,135 | | | (11,063) | | 4,057 | | 0001 |
| Purchased Call/AIGO Index/AIG00013$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/25/2023 | 08/22/2025 | 3 | 914,577 | 1818.1 | 35,477 | | | 15,934 | | 92,345 | | | (13,371) | | 4,322 | | 0001 |
| Purchased Call/AIGO Index/AIG00013$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2023 | 08/25/2025 | 2 | 613,200 | 1821.53 | 24,094 | | | 10,889 | | 60,842 | | | (9,071) | | 2,911 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0001S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/29/2023 | 08/28/2025 | 2 | 1,636,559 | 1828.17 | 67,497 | | | 30,690 | | 156,917 | | | (25,336) | | 7,804 | | 0001 |
| Purchased Call/AIGO Index/AIG0001S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2023 | 08/29/2025 | 5 | 1,419,450 | 1844.16 | 47,724 | | | 21,979 | | 124,924 | | | (18,077) | | 6,779 | | 0001 |
| Purchased Call/AIGO Index/AIG0001S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2023 | 08/29/2025 | 2 | 1,283,048 | 1845.98 | 47,505 | | | 21,791 | | 111,799 | | | (17,870) | | 6,128 | | 0001 |
| Purchased Call/AIGO Index/AIG0001S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/01/2023 | 08/29/2025 | 2 | 1,203,152 | 1846.09 | 44,851 | | | 20,597 | | 104,774 | | | (16,887) | | 5,746 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/12/2023 | 08/29/2025 | 3 | 1,691,364 | 1846.75 | 57,984 | | | 26,680 | | 146,755 | | | (21,958) | | 8,078 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2023 | 09/04/2025 | 1 | 350,716 | 1846.75 | 11,678 | | | 5,429 | | 30,457 | | | (4,389) | | 1,690 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2023 | 09/05/2025 | 3 | 3,126,068 | 1836.8 | 111,259 | | | 51,854 | | 286,554 | | | (41,781) | | 15,086 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2023 | 09/05/2025 | 2 | 1,205,460 | 1830.17 | 44,670 | | | 20,893 | | 114,453 | | | (16,795) | | 5,817 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/08/2023 | 09/05/2025 | 2 | 2,463,050 | 1829.36 | 92,788 | | | 43,461 | | 234,853 | | | (34,960) | | 11,886 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/11/2023 | 09/08/2025 | 2 | 2,543,601 | 1829.81 | 96,918 | | | 45,682 | | 242,025 | | | (36,499) | | 12,329 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2023 | 09/11/2025 | 4 | 3,811,249 | 1835.95 | 107,035 | | | 51,843 | | 351,294 | | | (41,030) | | 18,554 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/15/2023 | 09/12/2025 | 4 | 1,240,504 | 1830.57 | 45,930 | | | 21,864 | | 117,647 | | | (17,258) | | 6,048 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/14/2023 | 09/12/2025 | 2 | 1,032,931 | 1830.4 | 40,146 | | | 19,166 | | 98,048 | | | (15,098) | | 5,036 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/15/2023 | 09/12/2025 | 1 | 860,838 | 1838.65 | 29,917 | | | 14,298 | | 78,222 | | | (11,260) | | 4,197 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2023 | 09/15/2025 | 1 | 941,606 | 1828.61 | 35,103 | | | 16,874 | | 90,243 | | | (13,212) | | 4,610 | | 0001 |
| Purchased Call/AIGO Index/AIG0001SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2023 | 09/18/2025 | 2 | 2,610,435 | 1829.15 | 94,393 | | | 45,642 | | 249,625 | | | (35,431) | | 12,836 | | 0001 |
| Purchased Call/AIGO Index/AIG0002S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/21/2023 | 09/19/2025 | 2 | 2,091,805 | 1825.23 | 72,737 | | | 35,276 | | 204,147 | | | (27,303) | | 10,300 | | 0001 |
| Purchased Call/AIGO Index/AIG0002S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/21/2023 | 09/19/2025 | 1 | 2,123,795 | 1816.42 | 67,487 | | | 32,859 | | 216,779 | | | (25,366) | | 10,458 | | 0001 |
| Purchased Call/AIGO Index/AIG0002S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/22/2023 | 09/19/2025 | 2 | 833,186 | 1794.46 | 31,465 | | | 15,343 | | 94,714 | | | (11,847) | | 4,103 | | 0001 |
| Purchased Call/AIGO Index/AIG0002S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2023 | 09/22/2025 | 1 | 877,416 | 1797.32 | 32,166 | | | 15,773 | | 98,398 | | | (12,107) | | 4,339 | | 0001 |
| Purchased Call/AIGO Index/AIG0002S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/19/2023 | 09/25/2025 | 4 | 4,291,371 | 1795.53 | 141,858 | | | 70,050 | | 485,493 | | | (53,314) | | 21,309 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/29/2023 | 09/26/2025 | 4 | 1,232,247 | 1779.29 | 45,767 | | | 22,660 | | 150,404 | | | (17,193) | | 6,127 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/28/2023 | 09/26/2025 | 3 | 595,282 | 1780.15 | 22,251 | | | 11,057 | | 72,372 | | | (8,373) | | 2,960 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/02/2023 | 09/26/2025 | 2 | 1,009,236 | 1785.5 | 35,891 | | | 17,848 | | 119,700 | | | (13,512) | | 5,018 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/03/2023 | 09/29/2025 | 2 | 1,388,602 | 1779.94 | 46,943 | | | 23,475 | | 168,996 | | | (17,671) | | 6,933 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/04/2023 | 10/02/2025 | 3 | 4,095,361 | 1769.88 | 134,256 | | | 67,507 | | 521,660 | | | (50,396) | | 20,533 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/05/2023 | 10/03/2025 | 2 | 1,498,681 | 1753.89 | 55,370 | | | 27,928 | | 204,757 | | | (20,785) | | 7,524 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/11/2023 | 10/03/2025 | 3 | 1,038,901 | 1754.13 | 39,802 | | | 20,184 | | 141,793 | | | (14,970) | | 5,216 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/06/2023 | 10/03/2025 | 3 | 1,563,851 | 1757.59 | 60,461 | | | 30,772 | | 210,269 | | | (22,826) | | 7,851 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0002SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/11/2023 | 10/06/2025 | 2 | 1,577,186 | 1767.71 | 60,578 | | | 30,876 | | 202,845 | | | (22,802) | | 7,950 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/10/2023 | 10/08/2025 | 1 | 74,226 | 1767.71 | 3,014 | | | 1,542 | | 9,547 | | | (1,133) | | 375 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/02/2023 | 10/09/2025 | 4 | 2,900,759 | 1773.72 | 113,381 | | | 58,157 | | 363,138 | | | (42,602) | | 14,682 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/23/2023 | 10/10/2025 | 4 | 1,501,780 | 1782.38 | 55,366 | | | 28,510 | | 180,735 | | | (20,818) | | 7,611 | | 0001 |
| Purchased Call/AIGO Index/AIG0002SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/10/2025 | 2 | 1,287,972 | 1786.22 | 44,619 | | | 23,020 | | 152,282 | | | (16,772) | | 6,527 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/13/2023 | 10/10/2025 | 2 | 1,567,237 | 1777.82 | 56,387 | | | 29,140 | | 192,581 | | | (21,240) | | 7,943 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/13/2025 | 3 | 1,745,414 | 1773.47 | 66,586 | | | 34,616 | | 218,767 | | | (25,081) | | 8,881 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/17/2023 | 10/16/2025 | 3 | 4,324,004 | 1781.75 | 156,153 | | | 81,552 | | 522,019 | | | (58,638) | | 22,089 | | 0001 |
| Purchased Call/AIGO Index/AIG0003S8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/18/2023 | 10/17/2025 | 1 | 1,067,933 | 1781.64 | 36,144 | | | 18,916 | | 128,985 | | | (13,567) | | 5,463 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/17/2025 | 3 | 1,087,095 | 1770.08 | 37,548 | | | 19,739 | | 138,325 | | | (14,120) | | 5,561 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/20/2023 | 10/17/2025 | 2 | 772,268 | 1763.29 | 26,864 | | | 14,144 | | 101,255 | | | (10,121) | | 3,950 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/25/2023 | 10/20/2025 | 3 | 1,922,355 | 1754.31 | 69,912 | | | 36,987 | | 262,056 | | | (26,319) | | 9,872 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/24/2023 | 10/23/2025 | 2 | 3,670,950 | 1752.62 | 141,712 | | | 75,339 | | 503,995 | | | (53,195) | | 18,924 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/24/2025 | 4 | 1,897,997 | 1760.6 | 63,781 | | | 34,063 | | 251,761 | | | (23,974) | | 9,797 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/30/2023 | 10/24/2025 | 2 | 944,077 | 1748.55 | 33,699 | | | 18,039 | | 131,859 | | | (12,671) | | 4,873 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/27/2023 | 10/24/2025 | 2 | 1,787,023 | 1743.76 | 66,112 | | | 35,439 | | 254,666 | | | (24,901) | | 9,224 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/31/2023 | 10/27/2025 | 2 | 2,255,655 | 1743.65 | 86,275 | | | 46,478 | | 321,599 | | | (32,481) | | 11,688 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2023 | 10/30/2025 | 5 | 5,143,458 | 1748.94 | 198,649 | | | 107,645 | | 717,112 | | | (74,653) | | 26,753 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/01/2023 | 10/31/2025 | 2 | 1,517,117 | 1751.22 | 60,399 | | | 32,784 | | 209,467 | | | (22,673) | | 7,901 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/03/2023 | 10/31/2025 | 4 | 1,679,683 | 1761.45 | 63,975 | 11,456 | | 41,680 | | 221,957 | | | (28,735) | | 8,748 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/09/2023 | 10/31/2025 | 7 | 1,083,831 | 1778.23 | 40,416 | 3,519 | | 24,372 | | 132,977 | | | (16,723) | | 5,645 | | 0001 |
| Purchased Call/AIGO Index/AIG0003SY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/06/2023 | 11/03/2025 | 2 | 1,726,846 | 1791.26 | 60,378 | | | 33,107 | | 199,634 | | | (22,729) | | 9,027 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/07/2023 | 11/05/2025 | 1 | 63,805 | 1791.26 | 2,218 | | | 1,220 | | 7,378 | | | (834) | | 334 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/06/2025 | 5 | 5,112,228 | 1783.52 | 187,634 | | | 103,455 | | 612,494 | | | (70,485) | | 26,825 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/08/2023 | 11/07/2025 | 3 | 2,941,987 | 1782.32 | 104,480 | | | 57,886 | | 354,361 | | | (39,340) | | 15,457 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/07/2025 | 3 | 1,639,788 | 1779.11 | 59,533 | | | 33,102 | | 200,415 | | | (22,451) | | 8,615 | | 0001 |
| Purchased Call/AIGO Index/AIG0004S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/13/2023 | 11/07/2025 | 2 | 1,863,993 | 1770.46 | 71,560 | | | 39,740 | | 236,756 | | | (26,946) | | 9,793 | | 0001 |
| Purchased Call/AIGO Index/AIG0004SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/10/2025 | 5 | 2,516,620 | 1776.96 | 95,113 | | | 53,160 | | 310,565 | | | (35,861) | | 13,271 | | 0001 |
| Purchased Call/AIGO Index/AIG0004SE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/12/2025 | 3 | 4,115,884 | 1776.96 | 176,039 | | | 98,577 | | 508,047 | | | (66,182) | | 21,758 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0004$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/14/2023 | 11/13/2025 | 4 | 3,288,446 | 1775.13 | 142,278 | | | 79,794 | | 409,204 | | | (53,427) | | 17,405 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/15/2023 | 11/14/2025 | 3 | 2,241,199 | 1800.03 | 82,759 | | | 46,542 | | 248,840 | | | (31,077) | | 11,877 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/16/2023 | 11/14/2025 | 4 | 1,497,998 | 1799.44 | 56,309 | | | 31,843 | | 166,784 | | | (21,222) | | 7,938 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/17/2023 | 11/14/2025 | 3 | 2,552,351 | 1799.28 | 98,532 | | | 55,720 | | 284,388 | | | (37,195) | | 13,526 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/20/2023 | 11/17/2025 | 4 | 2,236,652 | 1802.85 | 85,683 | | | 48,768 | | 245,092 | | | (32,331) | | 11,896 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/20/2025 | 4 | 5,952,909 | 1807.45 | 219,441 | | | 125,462 | | 638,432 | | | (82,447) | | 31,776 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/22/2023 | 11/21/2025 | 4 | 3,431,220 | 1806.01 | 130,507 | | | 74,983 | | 370,530 | | | (49,082) | | 18,337 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/24/2023 | 11/21/2025 | 4 | 1,695,918 | 1808.69 | 63,900 | | | 36,787 | | 180,815 | | | (24,127) | | 9,064 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/26/2025 | 2 | 877,070 | 1808.54 | 33,474 | | | 19,387 | | 93,599 | | | (12,583) | | 4,715 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/29/2023 | 11/24/2025 | 3 | 266,199 | 1808.54 | 10,287 | | | 5,964 | | 28,407 | | | (3,884) | | 1,428 | | 0001 |
| Purchased Call/AIGO Index/AIG0004$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/26/2025 | 3 | 3,812,483 | 1809.72 | 145,048 | | | 84,110 | | 404,575 | | | (54,557) | | 20,497 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/04/2023 | 11/28/2025 | 5 | 1,984,091 | 1812.8 | 75,775 | | | 44,153 | | 207,472 | | | (28,487) | | 10,692 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 11/30/2023 | 11/28/2025 | 6 | 1,913,243 | 1814.67 | 75,352 | | | 44,204 | | 198,269 | | | (28,495) | | 10,310 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/05/2023 | 11/28/2025 | 4 | 7,577,179 | 1816.22 | 289,827 | | | 169,752 | | 779,354 | | | (109,616) | | 40,833 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/11/2023 | 12/01/2025 | 4 | 2,093,974 | 1829.15 | 74,232 | | | 43,585 | | 202,168 | | | (27,957) | | 11,324 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2023 | 12/04/2025 | 5 | 3,061,148 | 1822.85 | 107,689 | 4,591 | | 66,402 | | 305,061 | | | (42,142) | | 16,613 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/06/2023 | 12/02/2025 | 1 | 60,911 | 1829.15 | 2,078 | | | 1,224 | | 5,882 | | | (783) | | 330 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/05/2025 | 6 | 2,463,112 | 1819.5 | 93,313 | 4,555 | | 58,504 | | 249,529 | | | (37,091) | | 13,383 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/05/2025 | 5 | 1,191,770 | 1816.28 | 46,914 | | | 27,911 | | 122,632 | | | (17,696) | | 6,475 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/08/2023 | 12/05/2025 | 3 | 2,509,444 | 1820.76 | 93,581 | | | 55,602 | | 252,668 | | | (35,250) | | 13,635 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/11/2023 | 12/08/2025 | 3 | 1,981,563 | 1821.39 | 74,940 | | | 44,721 | | 198,951 | | | (28,221) | | 10,804 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/10/2025 | 2 | 510,536 | 1821.39 | 20,920 | | | 12,577 | | 51,281 | | | (7,900) | | 2,790 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/12/2023 | 12/11/2025 | 5 | 4,048,060 | 1822.81 | 159,100 | | | 95,444 | | 403,831 | | | (59,779) | | 22,147 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/14/2023 | 12/12/2025 | 8 | 2,567,367 | 1822.43 | 107,955 | 4,916 | | 68,096 | | 256,614 | | | (42,393) | | 14,062 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2023 | 12/12/2025 | 5 | 2,734,731 | 1840.9 | 115,036 | | | 69,448 | | 249,358 | | | (43,331) | | 14,979 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/15/2023 | 12/12/2025 | 4 | 1,661,745 | 1859.69 | 59,028 | 2,627 | | 37,264 | | 137,484 | | | (23,234) | | 9,102 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/15/2025 | 4 | 2,675,452 | 1858.34 | 101,982 | | | 61,827 | | 223,022 | | | (38,392) | | 14,704 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/17/2025 | 4 | 1,947,150 | 1858.34 | 76,865 | | | 46,797 | | 162,437 | | | (28,915) | | 10,726 | | 0001 |
| Purchased Call/AIGO Index/AIG0005$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/18/2025 | 6 | 3,820,856 | 1861.19 | 141,331 | 6,291 | | 90,137 | | 314,074 | | | (55,406) | | 21,071 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0006$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/20/2023 | 12/19/2025 | 5 | 2,928,804 | 1869.35 | 111,117 | | | 68,358 | | 230,584 | | | (41,968) | | 16,169 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/21/2023 | 12/19/2025 | 6 | 1,717,941 | 1858.58 | 66,344 | 2,607 | | 42,417 | | 143,199 | | | (26,012) | | 9,484 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/22/2023 | 12/19/2025 | 5 | 1,873,064 | 1867.76 | 70,344 | 2,257 | | 44,750 | | 148,726 | | | (27,420) | | 10,341 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 12/29/2023 | 12/22/2025 | 3 | 565,649 | 1869.79 | 18,699 | 2,690 | | 13,266 | | 44,451 | | | (8,067) | | 3,133 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/02/2024 | 12/26/2025 | 8 | 6,798,121 | 1875.68 | 209,362 | 36,123 | | 153,081 | | 518,104 | | | (92,053) | | 37,825 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/03/2024 | 12/26/2025 | 5 | 3,942,140 | 1877.12 | 108,695 | 30,099 | | 86,595 | | 298,108 | | | (52,171) | | 21,934 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/03/2024 | 12/26/2025 | 5 | 3,782,277 | 1874.01 | | 126,288 | | 79,214 | | 290,868 | | | (47,127) | | 21,045 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 12/29/2025 | 7 | 3,410,445 | 1868.86 | | 117,447 | | 73,753 | | 269,751 | | | (43,780) | | 19,039 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/04/2024 | 01/02/2026 | 6 | 3,418,745 | 1861.97 | | 120,504 | | 76,144 | | 280,688 | | | (44,514) | | 19,169 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/05/2024 | 01/02/2026 | 5 | 3,566,629 | 1855.31 | | 132,072 | | 83,646 | | 303,148 | | | (48,584) | | 19,998 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/02/2026 | 4 | 4,088,387 | 1848.92 | | 159,053 | | 100,825 | | 359,077 | | | (58,298) | | 22,924 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/08/2024 | 01/05/2026 | 5 | 1,218,867 | 1849.01 | | 46,363 | | 29,540 | | 107,045 | | | (16,844) | | 6,856 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/09/2024 | 01/07/2026 | 2 | 508,348 | 1849.01 | | 19,503 | | 12,432 | | 44,679 | | | (7,079) | | 2,866 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/08/2026 | 6 | 2,677,499 | 1858.2 | | 96,939 | | 61,927 | | 224,548 | | | (35,090) | | 15,111 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/16/2024 | 01/09/2026 | 9 | 4,843,023 | 1850.99 | | 181,670 | | 116,790 | | 421,583 | | | (65,189) | | 27,361 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2024 | 01/09/2026 | 6 | 4,018,448 | 1852.4 | | 158,070 | | 102,368 | | 347,297 | | | (56,130) | | 22,703 | | 0001 |
| Purchased Call/AIGO Index/AIG0006$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/12/2024 | 01/09/2026 | 6 | 3,273,370 | 1853.12 | | 124,242 | | 80,076 | | 281,863 | | | (44,452) | | 18,493 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/17/2024 | 01/12/2026 | 2 | 1,371,237 | 1856.56 | | 47,391 | | 30,596 | | 116,058 | | | (16,815) | | 7,772 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/17/2024 | 01/15/2026 | 1 | 67,505 | 1856.56 | | 2,226 | | 1,442 | | 5,719 | | | (785) | | 384 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/18/2024 | 01/16/2026 | 7 | 5,527,047 | 1844.07 | | 209,643 | | 136,398 | | 498,931 | | | (73,421) | | 31,459 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/16/2026 | 3 | 3,346,011 | 1836.49 | | 134,804 | | 87,800 | | 313,623 | | | (47,289) | | 19,045 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/22/2024 | 01/16/2026 | 4 | 2,238,465 | 1844.24 | | 91,406 | | 59,740 | | 201,896 | | | (31,823) | | 12,741 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/23/2024 | 01/16/2026 | 3 | 1,499,238 | 1854.23 | | 58,766 | | 38,388 | | 128,567 | | | (20,408) | | 8,533 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/22/2026 | 4 | 3,898,862 | 1860.57 | | 148,031 | | 97,297 | | 324,013 | | | (50,821) | | 22,332 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$E | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/23/2026 | 4 | 2,482,233 | 1860.8 | | 96,130 | | 63,362 | | 206,098 | | | (32,869) | | 14,233 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/25/2024 | 01/23/2026 | 5 | 2,741,566 | 1863.49 | | 105,360 | | 69,664 | | 224,490 | | | (35,916) | | 15,720 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/26/2024 | 01/23/2026 | 5 | 3,383,195 | 1866.92 | | 127,257 | | 84,556 | | 272,135 | | | (42,966) | | 19,399 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/29/2024 | 01/26/2026 | 4 | 3,210,711 | 1864.99 | | 127,034 | | 84,370 | | 260,992 | | | (42,728) | | 18,467 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 01/31/2024 | 01/29/2026 | 6 | 5,257,698 | 1873.08 | | 195,385 | | 130,691 | | 410,228 | | | (64,789) | | 30,335 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0007$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/05/2024 | 01/30/2026 | 4 | 3,904,705 | 1870.58 | | 140,986 | | 94,228 | | 308,781 | | | (46,872) | | 22,552 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/05/2024 | 01/30/2026 | 5 | 2,570,415 | 1861.19 | | 104,868 | | 70,386 | | 213,392 | | | (34,706) | | 14,845 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$S | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/05/2024 | 01/30/2026 | 2 | 2,919,065 | 1873.79 | | 109,924 | | 73,798 | | 226,986 | | | (36,363) | | 16,859 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/07/2024 | 02/02/2026 | 4 | 2,414,004 | 1874.78 | | 86,666 | | 58,437 | | 186,834 | | | (28,279) | | 13,985 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$W | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/06/2024 | 02/05/2026 | 5 | 5,512,091 | 1866.07 | | 215,027 | | 145,469 | | 446,991 | | | (69,704) | | 32,030 | | 0001 |
| Purchased Call/AIGO Index/AIG0007$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/06/2026 | 4 | 2,809,745 | 1869.91 | | 110,110 | | 74,617 | | 223,435 | | | (35,562) | | 16,344 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/09/2024 | 02/06/2026 | 6 | 2,769,058 | 1876.31 | | 104,919 | | 71,529 | | 212,959 | | | (33,634) | | 16,107 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/12/2024 | 02/06/2026 | 5 | 2,237,939 | 1875.86 | | 88,529 | | 60,654 | | 172,520 | | | (28,037) | | 13,018 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/14/2024 | 02/09/2026 | 5 | 2,469,656 | 1880.74 | | 93,891 | | 64,458 | | 185,645 | | | (29,481) | | 14,409 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 02/12/2026 | 6 | 5,832,322 | 1885.89 | | 192,709 | | 132,316 | | 427,177 | | | (60,499) | | 34,131 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/15/2024 | 02/13/2026 | 4 | 2,948,066 | 1863.6 | | 121,071 | | 83,268 | | 235,427 | | | (37,913) | | 17,269 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$A | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/08/2024 | 02/13/2026 | 5 | 2,353,368 | 1876.36 | | 93,966 | | 65,024 | | 181,317 | | | (29,228) | | 13,786 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/16/2024 | 02/13/2026 | 2 | 2,006,968 | 1888.2 | | 72,228 | | 49,958 | | 145,240 | | | (22,491) | | 11,757 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/28/2024 | 02/19/2026 | 5 | 4,173,994 | 1882.73 | | 154,131 | | 107,975 | | 311,446 | | | (46,256) | | 24,597 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$G | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/20/2024 | 02/13/2026 | 1 | 1,932,641 | 1882.73 | | 70,059 | | 48,518 | | 143,993 | | | (21,579) | | 11,321 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 02/20/2026 | 4 | 2,737,488 | 1877.95 | | 106,504 | | 74,439 | | 209,528 | | | (32,167) | | 16,148 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/20/2026 | 2 | 3,533,308 | 1878.42 | | 148,446 | | 103,825 | | 269,777 | | | (44,988) | | 20,842 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$M | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/23/2024 | 02/20/2026 | 2 | 2,352,331 | 1897.5 | | 88,175 | | 61,759 | | 162,255 | | | (26,611) | | 13,876 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$O | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 02/23/2026 | 4 | 1,861,099 | 1898.17 | | 68,765 | | 48,347 | | 127,989 | | | (20,457) | | 11,010 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$Q | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/27/2024 | 02/25/2026 | 1 | 52,086 | 1898.17 | | 1,942 | | 1,368 | | 3,586 | | | (575) | | 309 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 02/29/2024 | 02/26/2026 | 3 | 5,610,046 | 1895.92 | | 212,074 | | 149,520 | | 391,181 | | | (62,705) | | 33,287 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/27/2026 | 3 | 2,721,250 | 1897.73 | | 100,626 | | 71,159 | | 187,991 | | | (29,596) | | 16,162 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/27/2026 | 3 | 2,731,204 | 1892.7 | | 108,177 | | 76,786 | | 193,843 | | | (31,646) | | 16,221 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$X | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/01/2024 | 02/27/2026 | 4 | 3,721,019 | 1900.04 | | 150,700 | | 107,210 | | 253,868 | | | (43,825) | | 22,100 | | 0001 |
| Purchased Call/AIGO Index/AIG0008$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/05/2024 | 02/27/2026 | 4 | 2,134,624 | 1912.3 | | 78,582 | | 56,297 | | 136,178 | | | (22,357) | | 12,678 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/07/2024 | 03/04/2026 | 4 | 3,106,961 | 1909.25 | | 111,918 | | 79,937 | | 201,992 | | | (32,053) | | 18,542 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/11/2024 | 03/05/2026 | 4 | 1,898,922 | 1901.47 | | 76,767 | | 55,555 | | 128,862 | | | (21,286) | | 11,344 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/27/2024 | 03/06/2026 | 4 | 2,880,856 | 1909.47 | | 114,592 | | 82,454 | | 187,257 | | | (32,414) | | 17,226 | | 0001 |
| Purchased Call/AIGO Index/AIG0009$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/12/2024 | 03/06/2026 | 4 | 2,777,830 | 1919.77 | | 101,185 | | 72,944 | | 170,563 | | | (28,384) | | 16,610 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG0009S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/12/2024 | 03/06/2026 | 2 | 1,181,526 | 1914.27 | | 43,381 | | 31,271 | | 74,798 | | | (12,136) | | 7,065 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/12/2024 | 03/11/2026 | 4 | 3,492,906 | 1909.13 | | 137,672 | | 99,662 | | 227,928 | | | (38,101) | | 20,985 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/13/2024 | 03/12/2026 | 5 | 2,065,827 | 1917.81 | | 73,838 | | 53,949 | | 128,592 | | | (19,998) | | 12,423 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/14/2024 | 03/13/2026 | 2 | 3,076,333 | 1915 | | 110,168 | | 80,240 | | 194,592 | | | (30,217) | | 18,518 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/18/2024 | 03/13/2026 | 4 | 1,285,933 | 1908.62 | | 47,603 | | 34,763 | | 84,231 | | | (12,950) | | 7,741 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/19/2024 | 03/13/2026 | 3 | 1,400,572 | 1904.53 | | 54,812 | | 40,076 | | 93,797 | | | (14,772) | | 8,431 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/20/2024 | 03/18/2026 | 6 | 3,700,346 | 1909.57 | | 141,949 | | 104,295 | | 241,618 | | | (37,756) | | 22,379 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/20/2024 | 03/19/2026 | 2 | 2,349,177 | 1913.93 | | 93,250 | | 68,539 | | 149,867 | | | (24,801) | | 14,221 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/20/2026 | 2 | 895,341 | 1922.86 | | 34,537 | | 25,492 | | 54,407 | | | (9,138) | | 5,425 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/22/2024 | 03/20/2026 | 3 | 1,627,633 | 1927.95 | | 60,470 | | 44,787 | | 96,139 | | | (15,817) | | 9,862 | | 0001 |
| Purchased Call/AIGO Index/AIG0009ST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/27/2024 | 03/20/2026 | 4 | 2,399,204 | 1926.53 | | 87,131 | | 64,508 | | 135,581 | | | (22,686) | | 14,537 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/26/2024 | 03/25/2026 | 5 | 5,839,253 | 1921.73 | | 214,566 | | 159,635 | | 340,107 | | | (55,099) | | 35,545 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/27/2024 | 03/26/2026 | 3 | 1,741,706 | 1919.13 | | 69,854 | | 52,034 | | 103,038 | | | (17,891) | | 10,612 | | 0001 |
| Purchased Call/AIGO Index/AIG0009SZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 03/28/2024 | 03/27/2026 | 2 | 1,888,005 | 1930.14 | | 71,322 | | 53,339 | | 104,714 | | | (18,158) | | 11,514 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/09/2024 | 04/08/2026 | 3 | 3,635,110 | 1920.24 | | 139,414 | | 106,292 | | 214,639 | | | (33,222) | | 22,412 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/15/2024 | 04/10/2026 | 2 | 1,657,686 | 1891.04 | | 59,735 | | 45,940 | | 120,402 | | | (13,839) | | 10,239 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/26/2024 | 04/22/2026 | 3 | 2,325,903 | 1867.61 | | 94,283 | | 73,718 | | 190,846 | | | (20,657) | | 14,520 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/18/2024 | 04/15/2026 | 4 | 3,504,331 | 1880.45 | | 129,401 | | 99,947 | | 269,130 | | | (29,560) | | 21,742 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/16/2024 | 04/10/2026 | 3 | 2,086,928 | 1898.07 | | 79,576 | | 61,088 | | 139,824 | | | (18,684) | | 12,890 | | 0001 |
| Purchased Call/AIGO Index/AIG000BS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/02/2024 | 04/30/2026 | 4 | 1,453,336 | 1864.04 | | 58,587 | | 46,491 | | 121,605 | | | (12,156) | | 9,136 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/17/2024 | 04/16/2026 | 3 | 793,531 | 1873.48 | | 29,651 | | 22,978 | | 63,138 | | | (6,710) | | 4,928 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/15/2026 | 3 | 2,517,353 | 1914.73 | | 95,027 | | 77,506 | | 155,245 | | | (17,807) | | 16,030 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/22/2024 | 05/21/2026 | 6 | 2,523,808 | 1911.31 | | 92,699 | | 76,364 | | 158,927 | | | (16,476) | | 16,152 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2024 | 05/20/2026 | 3 | 2,917,658 | 1910.35 | | 113,311 | | 92,926 | | 184,656 | | | (20,496) | | 18,657 | | 0001 |
| Purchased Call/AIGO Index/AIG000AS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/03/2024 | 04/02/2026 | 3 | 2,970,931 | 1916.47 | | 117,382 | | 88,579 | | 178,924 | | | (28,925) | | 18,218 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/22/2026 | 2 | 1,672,625 | 1905.04 | | 62,962 | | 52,152 | | 109,065 | | | (10,867) | | 10,714 | | 0001 |
| Purchased Call/AIGO Index/AIG000BS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 04/29/2026 | 4 | 4,722,601 | 1879.56 | | 166,352 | | 131,647 | | 351,380 | | | (34,844) | | 29,663 | | 0001 |
| Purchased Call/AIGO Index/AIG000BST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/16/2024 | 05/14/2026 | 3 | 1,898,282 | 1900.22 | | 80,035 | | 65,032 | | 126,817 | | | (15,112) | | 12,078 | | 0001 |
| Purchased Call/AIGO Index/AIG000BS3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/29/2024 | 04/24/2026 | 3 | 2,810,392 | 1867.37 | | 114,586 | | 90,270 | | 230,998 | | | (24,622) | | 17,576 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000CSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/03/2024 | 05/29/2026 | 3 | 1,759,343 | 1899.61 | | 71,287 | | 59,669 | | 118,383 | | | (11,684) | | 11,335 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/07/2024 | 05/01/2026 | 3 | 1,464,929 | 1864.18 | | 62,304 | | 49,603 | | 122,523 | | | (12,881) | | 9,217 | | 0001 |
| Purchased Call/AIGO Index/AIG000AS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/04/2024 | 04/02/2026 | 5 | 2,993,368 | 1921.19 | | 108,483 | | 82,174 | | 175,405 | | | (26,582) | | 18,356 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/15/2026 | 2 | 1,119,330 | 1909.37 | | 43,699 | | 35,728 | | 74,881 | | | (8,009) | | 7,128 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/11/2024 | 04/09/2026 | 2 | 1,575,884 | 1924.72 | | 51,339 | | 39,211 | | 95,609 | | | (12,177) | | 9,725 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/10/2024 | 05/08/2026 | 2 | 1,333,399 | 1896.43 | | 51,125 | | 41,254 | | 95,120 | | | (9,996) | | 8,440 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/29/2026 | 2 | 1,293,140 | 1893.13 | | 52,322 | | 43,727 | | 94,412 | | | (8,756) | | 8,331 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/16/2024 | 04/10/2026 | 3 | 1,722,951 | 1904.15 | | 60,852 | | 46,740 | | 111,585 | | | (14,273) | | 10,642 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/15/2026 | 3 | 1,462,713 | 1910.47 | | 56,321 | | 46,000 | | 97,293 | | | (10,485) | | 9,314 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/08/2024 | 04/02/2026 | 2 | 1,175,811 | 1917 | | 46,603 | | 35,374 | | 74,207 | | | (11,262) | | 7,210 | | 0001 |
| Purchased Call/AIGO Index/AIG000ASR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/17/2026 | 2 | 1,867,298 | 1869.13 | | 70,087 | | 54,443 | | 151,870 | | | (15,847) | | 11,606 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/06/2024 | 06/04/2026 | 4 | 1,658,333 | 1909.4 | | 70,783 | | 60,075 | | 105,959 | | | (10,911) | | 10,737 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/05/2026 | 2 | 1,419,151 | 1922.63 | | 50,573 | | 42,754 | | 89,274 | | | (7,974) | | 9,196 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/12/2026 | 3 | 1,340,375 | 1932.74 | | 53,949 | | 46,136 | | 80,187 | | | (7,989) | | 8,735 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2026 | 2 | 2,495,966 | 1905.23 | | 100,653 | | 84,468 | | 163,114 | | | (16,278) | | 16,147 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/12/2026 | 3 | 1,638,598 | 1937.45 | | 63,657 | | 54,464 | | 89,689 | | | (9,402) | | 10,678 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/26/2026 | 1 | 454,714 | 1905.04 | | 16,114 | | 13,380 | | 31,206 | | | (2,748) | | 2,922 | | 0001 |
| Purchased Call/AIGO Index/AIG000AS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/02/2024 | 03/27/2026 | 3 | 2,580,312 | 1931.95 | | 93,800 | | 70,375 | | 141,574 | | | (23,490) | | 15,736 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/06/2024 | 05/01/2026 | 3 | 1,328,101 | 1891.1 | | 52,851 | | 42,208 | | 97,126 | | | (10,687) | | 8,356 | | 0001 |
| Purchased Call/AIGO Index/AIG000BS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/29/2024 | 04/24/2026 | 2 | 1,138,240 | 1874.85 | | 44,799 | | 35,324 | | 90,155 | | | (9,511) | | 7,118 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/18/2026 | 2 | 2,039,358 | 1937.89 | | 78,242 | | 67,645 | | 111,592 | | | (10,848) | | 13,354 | | 0001 |
| Purchased Call/AIGO Index/AIG000CSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/13/2024 | 06/10/2026 | 4 | 3,182,934 | 1908.76 | | 133,070 | | 113,078 | | 204,430 | | | (20,140) | | 20,708 | | 0001 |
| Purchased Call/AIGO Index/AIG000BSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/15/2024 | 05/07/2026 | 3 | 1,425,156 | 1895.91 | | 54,424 | | 43,679 | | 101,897 | | | (10,797) | | 9,013 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/17/2024 | 06/12/2026 | 2 | 939,614 | 1936.79 | | 37,214 | | 31,911 | | 55,014 | | | (5,384) | | 6,123 | | 0001 |
| Purchased Call/AIGO Index/AIG000AST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/19/2024 | 04/17/2026 | 4 | 2,417,044 | 1865.32 | | 91,710 | | 71,367 | | 200,317 | | | (20,587) | | 15,023 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/17/2024 | 06/18/2026 | 3 | 2,679,913 | 1944.7 | | 100,507 | | 86,856 | | 141,012 | | | (13,984) | | 17,548 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/24/2026 | 4 | 3,549,689 | 1931.94 | | 140,113 | | 121,711 | | 201,342 | | | (18,581) | | 23,355 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/26/2026 | 5 | 3,015,022 | 1929.75 | | 123,043 | | 107,775 | | 173,255 | | | (15,663) | | 19,868 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/26/2024 | 06/25/2026 | 3 | 1,371,598 | 1934.69 | | 51,927 | | 45,163 | | 81,622 | | | (6,829) | | 9,031 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000C5Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/12/2024 | 06/11/2026 | 3 | 1,484,866 | 1913.98 | | 64,990 | | 55,342 | | 92,705 | | | (9,740) | | 9,668 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$3 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/03/2024 | 04/01/2026 | 3 | 3,856,848 | 1923.5 | | 144,045 | | 108,400 | | 222,891 | | | (35,749) | | 23,629 | | 0001 |
| Purchased Call/AIGO Index/AIG000C5T | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/11/2024 | 06/05/2026 | 2 | 1,595,337 | 1909.28 | | 61,737 | | 52,262 | | 102,030 | | | (9,534) | | 10,337 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/18/2026 | 2 | 1,138,811 | 1935.7 | | 43,336 | | 37,517 | | 67,226 | | | (5,862) | | 7,457 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/05/2024 | 04/02/2026 | 2 | 1,182,209 | 1909.16 | | 48,308 | | 36,619 | | 77,838 | | | (11,816) | | 7,249 | | 0001 |
| Purchased Call/AIGO Index/AIG000C5D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2026 | 2 | 3,745,152 | 1901.16 | | 136,438 | | 113,432 | | 249,832 | | | (23,182) | | 24,109 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/22/2026 | 2 | 2,002,975 | 1905.78 | | 73,826 | | 60,985 | | 130,077 | | | (13,158) | | 12,830 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/18/2024 | 06/17/2026 | 2 | 3,606,327 | 1939 | | 144,256 | | 124,096 | | 196,011 | | | (20,508) | | 23,595 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$H | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/08/2024 | 05/06/2026 | 2 | 2,869,827 | 1895.99 | | 111,132 | | 88,982 | | 195,797 | | | (22,241) | | 18,135 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/14/2024 | 05/13/2026 | 2 | 2,807,022 | 1894.23 | | 113,604 | | 92,046 | | 193,682 | | | (21,655) | | 17,844 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$F | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/29/2026 | 2 | 1,611,629 | 1891.25 | | 63,807 | | 53,263 | | 113,420 | | | (10,749) | | 10,383 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/25/2024 | 04/24/2026 | 2 | 1,278,657 | 1873.38 | | 48,024 | | 37,766 | | 102,020 | | | (10,399) | | 7,996 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/07/2024 | 06/05/2026 | 3 | 2,971,177 | 1923.49 | | 113,992 | | 96,242 | | 175,608 | | | (18,116) | | 19,252 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$L | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/09/2024 | 05/08/2026 | 3 | 1,413,437 | 1892.05 | | 56,531 | | 45,601 | | 103,109 | | | (11,054) | | 8,947 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$B | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/27/2026 | 1 | 54,484 | 1905.04 | | 1,932 | | 1,605 | | 3,741 | | | (329) | | 350 | | 0001 |
| Purchased Call/AIGO Index/AIG000C$7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/24/2024 | 05/22/2026 | 2 | 1,057,773 | 1897.18 | | 42,897 | | 35,486 | | 75,524 | | | (7,578) | | 6,775 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$Z | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/25/2024 | 04/23/2026 | 2 | 2,247,531 | 1874.88 | | 85,218 | | 66,784 | | 177,935 | | | (18,558) | | 14,043 | | 0001 |
| Purchased Call/AIGO Index/AIG000D$K | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/26/2026 | 3 | 1,823,286 | 1933.7 | | 69,448 | | 60,762 | | 102,469 | | | (8,892) | | 12,015 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$D | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/03/2024 | 05/01/2026 | 2 | 939,437 | 1876.96 | | 39,942 | | 31,840 | | 73,778 | | | (8,207) | | 5,911 | | 0001 |
| Purchased Call/AIGO Index/AIG000B$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/13/2024 | 05/08/2026 | 1 | 1,433,534 | 1894.68 | | 55,399 | | 44,748 | | 103,183 | | | (10,698) | | 9,074 | | 0001 |
| Purchased Call/AIGO Index/AIG000A$V | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 04/22/2024 | 04/17/2026 | 2 | 2,127,635 | 1860.52 | | 86,740 | | 67,562 | | 180,531 | | | (19,245) | | 13,224 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/11/2026 | 3 | 2,299,096 | 1969.61 | | 93,791 | | 91,878 | | 108,545 | | | (2,273) | | 16,044 | | 0001 |
| Purchased Call/AIGO Index/AIG000H$8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/17/2026 | 2 | 433,137 | 1988.6 | | 16,592 | | 16,351 | | 20,169 | | | (270) | | 3,035 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/12/2024 | 08/07/2026 | 2 | 1,390,145 | 1941.95 | | 54,433 | | 50,773 | | 75,688 | | | (3,817) | | 9,459 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/10/2026 | 3 | 2,397,485 | 1968.12 | | 98,957 | | 88,510 | | 111,037 | | | (10,713) | | 15,972 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/14/2026 | 3 | 1,759,104 | 1954.69 | | 68,125 | | 64,125 | | 89,378 | | | (4,253) | | 12,032 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/15/2024 | 08/13/2026 | 2 | 1,284,729 | 1953.01 | | 50,138 | | 46,981 | | 65,876 | | | (3,228) | | 8,781 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2024 | 09/04/2026 | 4 | 1,687,452 | 1964.44 | | 62,894 | | 61,106 | | 81,813 | | | (2,022) | | 11,718 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 07/22/2026 | 3 | 5,058,122 | 1967.36 | | 187,159 | | 169,841 | | 236,614 | | | (17,545) | | 34,008 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000FS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/07/2024 | 08/06/2026 | 2 | 822,037 | 1936.3 | | 31,282 | | 29,020 | | 49,383 | | | (2,311) | | 5,589 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/13/2024 | 08/12/2026 | 4 | 3,906,833 | 1943.93 | | 159,819 | | 149,630 | | 210,746 | | | (10,393) | | 26,682 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSY | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/10/2024 | 07/09/2026 | 2 | 1,996,826 | 1950.33 | | 83,198 | | 74,036 | | 102,565 | | | (9,323) | | 13,293 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/02/2026 | 3 | 1,617,253 | 1945.1 | | 64,754 | | 57,271 | | 85,368 | | | (7,701) | | 10,708 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2024 | 07/10/2026 | 2 | 1,087,592 | 1964.12 | | 42,736 | | 38,143 | | 55,641 | | | (4,743) | | 7,246 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/11/2026 | 2 | 1,884,986 | 1977.41 | | 77,553 | | 76,071 | | 85,101 | | | (1,758) | | 13,154 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/27/2026 | 2 | 1,306,522 | 1969.73 | | 49,586 | | 47,517 | | 61,243 | | | (2,200) | | 9,021 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/18/2024 | 07/16/2026 | 2 | 1,272,900 | 1992.33 | | 43,870 | | 39,433 | | 55,877 | | | (4,504) | | 8,519 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 08/21/2026 | 4 | 1,993,483 | 1969.08 | | 73,142 | | 69,652 | | 93,556 | | | (3,724) | | 13,704 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/30/2024 | 07/29/2026 | 2 | 3,750,218 | 1952.12 | | 144,157 | | 132,070 | | 192,176 | | | (12,252) | | 25,348 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/14/2026 | 3 | 1,645,318 | 1954.67 | | 65,162 | | 61,386 | | 83,605 | | | (4,004) | | 11,253 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/20/2024 | 08/14/2026 | 5 | 1,437,668 | 1959.07 | | 56,850 | | 53,695 | | 71,246 | | | (3,242) | | 9,833 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/08/2024 | 07/02/2026 | 4 | 2,036,270 | 1952.62 | | 79,102 | | 70,098 | | 102,921 | | | (9,098) | | 13,482 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSB | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/23/2024 | 09/18/2026 | 3 | 1,437,300 | 1999.67 | | 56,191 | | 55,649 | | 57,151 | | | (757) | | 10,079 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/28/2026 | 5 | 2,027,503 | 1965.49 | | 78,078 | | 75,218 | | 97,430 | | | (3,205) | | 14,009 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/14/2024 | 08/07/2026 | 4 | 935,713 | 1945.01 | | 36,871 | | 34,496 | | 53,763 | | | (2,430) | | 6,367 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/11/2024 | 07/08/2026 | 4 | 3,004,912 | 1953.03 | | 113,245 | | 100,541 | | 151,895 | | | (12,837) | | 19,988 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 07/31/2026 | 3 | 853,602 | 1953.77 | | 32,047 | | 29,614 | | 46,683 | | | (2,545) | | 5,778 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 07/31/2026 | 3 | 1,191,012 | 1962.84 | | 42,946 | | 39,582 | | 62,063 | | | (3,517) | | 8,062 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/24/2024 | 09/21/2026 | 2 | 342,156 | 2000.54 | | 13,620 | | 13,513 | | 14,961 | | | (137) | | 2,404 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/25/2026 | 1 | 1,421,384 | 2005.65 | | 54,739 | | 54,739 | | 54,756 | | | | | 10,016 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/31/2026 | 2 | 528,878 | 1966.95 | | 19,906 | | 19,204 | | 27,387 | | | (750) | | 3,662 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSD | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 08/28/2026 | 4 | 1,595,893 | 1966.95 | | 58,363 | | 56,364 | | 79,510 | | | (2,089) | | 11,027 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/29/2024 | 07/24/2026 | 1 | 649,123 | 1953.13 | | 24,627 | | 22,515 | | 35,496 | | | (2,140) | | 4,371 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/17/2026 | 2 | 2,053,854 | 1955.12 | | 83,963 | | 75,959 | | 102,954 | | | (8,098) | | 13,757 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/04/2026 | 4 | 1,709,260 | 1954.89 | | 69,680 | | 67,826 | | 87,458 | | | (1,950) | | 11,869 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/20/2026 | 2 | 741,934 | 1963.88 | | 29,102 | | 27,566 | | 38,851 | | | (1,588) | | 5,097 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/15/2026 | 2 | 379,412 | 1986.4 | | 14,923 | | 14,670 | | 17,848 | | | (280) | | 2,655 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/09/2024 | 08/10/2026 | 1 | 77,261 | 1945.01 | | 2,982 | | 2,781 | | 4,442 | | | (212) | | 527 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000GSH | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/01/2026 | 1 | 437,155 | 1966.95 | | 16,289 | | 15,727 | | 22,656 | | | (583) | | 3,029 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/06/2024 | 09/04/2026 | 2 | 1,017,198 | 1960.75 | | 39,957 | | 38,753 | | 54,559 | | | (1,362) | | 7,063 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/24/2024 | 07/23/2026 | 3 | 1,408,631 | 1965.55 | | 47,291 | | 42,994 | | 66,627 | | | (4,389) | | 9,478 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/01/2024 | 06/26/2026 | 2 | 1,292,631 | 1930.77 | | 47,906 | | 41,961 | | 78,566 | | | (6,004) | | 8,518 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/24/2026 | 3 | 1,299,121 | 2006.24 | | 49,855 | | 49,669 | | 52,234 | | | (299) | | 9,148 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/02/2026 | 1 | 263,493 | 1966.95 | | 9,823 | | 9,485 | | 13,666 | | | (351) | | 1,827 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/21/2026 | 3 | 1,502,605 | 1958.07 | | 62,610 | | 59,594 | | 75,112 | | | (3,223) | | 10,330 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSF | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/20/2024 | 09/18/2026 | 2 | 2,365,817 | 2000.54 | | 92,098 | | 91,329 | | 93,596 | | | (902) | | 16,591 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/05/2026 | 4 | 2,689,058 | 1931.42 | | 107,286 | | 99,443 | | 155,121 | | | (7,969) | | 18,271 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/16/2024 | 07/15/2026 | 4 | 4,548,444 | 1979.9 | | 184,336 | | 165,377 | | 196,825 | | | (19,164) | | 30,419 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 07/31/2026 | 2 | 951,017 | 1953.73 | | 31,836 | | 29,420 | | 52,022 | | | (2,454) | | 6,438 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/21/2024 | 08/19/2026 | 3 | 2,925,734 | 1964.12 | | 112,742 | | 106,631 | | 141,149 | | | (6,284) | | 20,084 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/24/2026 | 2 | 1,713,857 | 1945.73 | | 65,909 | | 60,124 | | 90,900 | | | (6,024) | | 11,541 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSJ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/05/2024 | 09/03/2026 | 2 | 3,735,694 | 1954.97 | | 150,179 | | 145,067 | | 190,991 | | | (5,339) | | 25,922 | | 0001 |
| Purchased Call/AIGO Index/AIG000ES4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/15/2024 | 07/10/2026 | 2 | 1,821,296 | 1977.37 | | 71,237 | | 63,761 | | 79,820 | | | (7,554) | | 12,134 | | 0001 |
| Purchased Call/AIGO Index/AIG000DS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2026 | 4 | 3,957,004 | 1925.84 | | 161,915 | | 142,457 | | 232,791 | | | (19,863) | | 26,178 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSV | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/10/2026 | 3 | 946,899 | 1963.95 | | 39,336 | | 38,452 | | 50,054 | | | (945) | | 6,603 | | 0001 |
| Purchased Call/AIGO Index/AIG000FS6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/08/2024 | 08/07/2026 | 2 | 1,900,890 | 1932.89 | | 77,474 | | 72,140 | | 108,799 | | | (5,624) | | 12,935 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSI | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/23/2026 | 2 | 4,165,556 | 2000.93 | | 167,249 | | 166,104 | | 164,852 | | | (1,372) | | 29,313 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/28/2024 | 08/21/2026 | 4 | 1,030,544 | 1972.83 | | 39,119 | | 37,284 | | 51,485 | | | (1,898) | | 7,085 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2024 | 09/18/2026 | 2 | 1,610,297 | 1983.91 | | 67,982 | | 67,208 | | 70,240 | | | (1,034) | | 11,293 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSS | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/09/2026 | 3 | 3,069,190 | 1961.62 | | 121,587 | | 118,437 | | 151,501 | | | (3,318) | | 21,388 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESC | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/17/2026 | 2 | 1,798,768 | 1966.21 | | 64,593 | | 58,357 | | 84,522 | | | (6,450) | | 12,048 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2024 | 08/24/2026 | 1 | 53,227 | 1972.83 | | 2,024 | | 1,929 | | 2,661 | | | (97) | | 367 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/30/2024 | 09/25/2026 | 3 | 1,248,684 | 2009.62 | | 47,404 | | 47,400 | | 46,975 | | | (151) | | 8,799 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS1 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/25/2026 | 2 | 303,078 | 1972.83 | | 11,667 | | 11,114 | | 15,167 | | | (590) | | 2,090 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/24/2024 | 09/22/2026 | 2 | 438,314 | 2000.54 | | 17,379 | | 17,237 | | 19,183 | | | (187) | | 3,082 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESA | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/18/2024 | 07/17/2026 | 2 | 1,784,150 | 1977.73 | | 63,055 | | 56,888 | | 78,297 | | | (6,393) | | 11,950 | | 0001 |
| Purchased Call/AIGO Index/AIG000ESN | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/26/2024 | 07/24/2026 | 3 | 2,146,253 | 1942.68 | | 87,300 | | 79,744 | | 115,812 | | | (7,837) | | 14,452 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/AIGO Index/AIG000ESU | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/01/2024 | 07/30/2026 | 3 | 993,531 | 1952.35 | | 40,015 | | 36,759 | | 54,714 | | | (3,327) | | 6,720 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS5 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/16/2026 | 3 | 2,903,878 | 1990.43 | | 111,742 | | 109,917 | | 121,818 | | | (1,980) | | 20,336 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/30/2024 | 08/28/2026 | 2 | 2,131,456 | 1966.6 | | 82,514 | | 79,302 | | 101,769 | | | (3,565) | | 14,727 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS2 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/13/2024 | 09/11/2026 | 2 | 1,654,346 | 1986.4 | | 65,607 | | 64,414 | | 70,885 | | | (1,306) | | 11,545 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/27/2024 | 09/29/2026 | 1 | 199,571 | 2005.65 | | 7,783 | | 7,783 | | 749 | | | (32) | | 1,410 | | 0001 |
| Purchased Call/AIGO Index/AIG000DSQ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/03/2024 | 07/02/2026 | 2 | 1,334,302 | 1935.51 | | 53,840 | | 47,523 | | 79,287 | | | (6,566) | | 8,834 | | 0001 |
| Purchased Call/AIGO Index/AIG000HSM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 09/25/2026 | 2 | 2,596,733 | 2000.7 | | 104,659 | | 104,377 | | 103,020 | | | (620) | | 18,299 | | 0001 |
| Purchased Call/AIGO Index/AIG000GS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/27/2024 | 08/26/2026 | 3 | 2,658,375 | 1970.13 | | 101,958 | | 97,382 | | 124,266 | | | (4,712) | | 18,341 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSP | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/17/2026 | 1 | 74,919 | 1959.07 | | 2,892 | | 2,725 | | 4,015 | | | (178) | | 514 | | 0001 |
| Purchased Call/AIGO Index/AIG000FSO | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/16/2024 | 08/18/2026 | 1 | 144,318 | 1959.07 | | 5,571 | | 5,249 | | 7,741 | | | (342) | | 990 | | 0001 |
| Purchased Call/AIGO Index/AIG000GSR | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/10/2024 | 09/08/2026 | 1 | 420,282 | 1954.89 | | 17,255 | | 16,804 | | 23,257 | | | (474) | | 2,927 | | 0001 |
| Purchased Call/AIGO Index/AIG000HS4 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/17/2024 | 09/14/2026 | 1 | 349,030 | 1986.4 | | 13,742 | | 13,515 | | 16,405 | | | (246) | | 2,441 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SE | FixedAnnuityHedge | N/A | Equity/Index | UBS AG 549300SZJ9VS8SGXAN81 | 10/03/2023 | 10/02/2024 | 2 | 2,816,139 | 511.98 | | 71,319 | | 197 | | 206,681 | | | (53,552) | | 1,042 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SG | FixedAnnuityHedge | N/A | Equity/Index | UBS AG 549300SZJ9VS8SGXAN81 | 10/04/2023 | 10/03/2024 | 2 | 1,222,349 | 508.14 | | 35,482 | | 196 | | 99,599 | | | (26,641) | | 554 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SJ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/17/2023 | 10/04/2024 | 3 | 783,554 | 508.41 | | 22,781 | | 191 | | 63,381 | | | (17,178) | | 410 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/06/2023 | 10/04/2024 | 3 | 727,719 | 507.27 | | 21,473 | | 181 | | 60,631 | | | (16,285) | | 381 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/09/2023 | 10/04/2024 | 3 | 2,141,054 | 509.37 | | 67,737 | | 567 | | 168,826 | | | (51,490) | | 1,121 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/10/2023 | 10/08/2024 | 1 | 54,437 | 509.37 | | 1,810 | | 35 | | 4,288 | | | (1,363) | | 40 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/02/2023 | 10/09/2024 | 2 | 2,207,086 | 508.72 | | 74,586 | | 1,647 | | 176,863 | | | (56,097) | | 1,733 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002ST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/11/2023 | 10/10/2024 | 3 | 1,017,195 | 513.96 | | 28,068 | 3,765 | 918 | | 70,304 | | | (24,596) | | 842 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SV | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/12/2023 | 10/11/2024 | 1 | 1,453,255 | 514.83 | | 39,095 | | 1,083 | | 97,795 | | | (29,348) | | 1,261 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SW | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/13/2023 | 10/11/2024 | 1 | 228,515 | 512.7 | | 6,579 | | 183 | | 16,390 | | | (4,952) | | 198 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SY | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/16/2023 | 10/11/2024 | 3 | 691,442 | 512.65 | | 21,169 | | 591 | | 49,664 | | | (16,094) | | 600 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0003$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/17/2023 | 10/16/2024 | 3 | 3,410,450 | 515.97 | 100,004 | | | 4,135 | | 221,182 | | | (75,122) | | 3,570 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/18/2023 | 10/17/2024 | 2 | 1,049,434 | 517.6 | 24,958 | | | 1,101 | | 64,531 | | | (18,743) | | 1,132 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/23/2023 | 10/18/2024 | 2 | 1,029,280 | 512.65 | 25,273 | | | 1,191 | | 73,800 | | | (18,986) | | 1,143 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/20/2023 | 10/18/2024 | 2 | 401,155 | 508.49 | 9,886 | | | 467 | | 32,272 | | | (7,456) | | 445 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/23/2023 | 10/18/2024 | 5 | 836,456 | 504.29 | 23,012 | | | 1,107 | | 74,801 | | | (17,717) | | 929 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/24/2023 | 10/23/2024 | 3 | 3,025,183 | 501.7 | 89,080 | | | 5,401 | | 287,185 | | | (66,887) | | 3,797 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/27/2023 | 10/24/2024 | 5 | 1,622,362 | 502.51 | 43,964 | | | 2,797 | | 151,123 | | | (33,109) | | 2,080 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/26/2023 | 10/25/2024 | 2 | 1,270,395 | 500.44 | 34,302 | | | 2,282 | | 124,037 | | | (25,762) | | 1,662 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/27/2023 | 10/25/2024 | 3 | 1,277,803 | 498.82 | 35,525 | | | 2,371 | | 129,302 | | | (26,808) | | 1,672 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/30/2023 | 10/25/2024 | 4 | 1,641,610 | 496.85 | 55,371 | | | 3,766 | | 173,260 | | | (42,736) | | 2,148 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/31/2023 | 10/30/2024 | 3 | 3,969,978 | 499.57 | 123,349 | | | 9,864 | | 394,744 | | | (92,685) | | 5,691 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/01/2023 | 10/31/2024 | 3 | 1,944,912 | 501.45 | 61,382 | | | 5,081 | | 185,357 | | | (46,110) | | 2,834 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/02/2023 | 11/01/2024 | 2 | 1,102,148 | 503.06 | 39,593 | | | 3,402 | | 101,167 | | | (29,738) | | 1,632 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/03/2023 | 11/01/2024 | 2 | 816,819 | 509.84 | 25,531 | | | 2,199 | | 63,168 | | | (19,235) | | 1,209 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/09/2023 | 11/01/2024 | 3 | 1,540,072 | 512.71 | 42,487 | | | 3,673 | | 109,859 | | | (32,274) | | 2,280 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/07/2023 | 11/05/2024 | 1 | 328,307 | 512.71 | 8,446 | | | 817 | | 23,399 | | | (6,358) | | 516 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/07/2023 | 11/06/2024 | 4 | 4,045,890 | 512.22 | 106,460 | | | 10,577 | | 292,416 | | | (80,040) | | 6,441 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/08/2023 | 11/07/2024 | 3 | 1,125,724 | 509.29 | 31,813 | | | 3,251 | | 88,241 | | | (23,913) | | 1,816 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/09/2023 | 11/08/2024 | 4 | 1,927,038 | 508.94 | 55,686 | | | 5,896 | | 152,440 | | | (42,035) | | 3,150 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0004S2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/16/2023 | 11/08/2024 | 4 | 2,540,720 | 507.36 | 80,071 | | | 8,477 | | 209,469 | | | (60,556) | | 4,153 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/13/2023 | 11/08/2024 | 2 | 1,377,786 | 509.69 | 40,959 | | | 4,337 | | 106,817 | | | (31,101) | | 2,252 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/20/2023 | 11/12/2024 | 3 | 1,658,243 | 509.69 | 56,863 | | | 6,603 | | 128,458 | | | (42,840) | | 2,846 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/15/2023 | 11/13/2024 | 3 | 2,268,841 | 510.09 | 76,959 | | | 9,124 | | 173,826 | | | (57,817) | | 3,939 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SA | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/15/2023 | 11/14/2024 | 3 | 1,446,624 | 515.32 | 41,924 | | | 5,097 | | 95,204 | | | (31,506) | | 2,540 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SC | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/05/2023 | 11/15/2024 | 3 | 1,656,588 | 515.89 | 45,973 | | | 5,745 | | 107,094 | | | (34,604) | | 2,940 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SE | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/28/2023 | 11/15/2024 | 3 | 1,470,350 | 514.05 | 45,647 | | | 5,715 | | 100,564 | | | (34,452) | | 2,610 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SG | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/12/2023 | 11/15/2024 | 4 | 1,623,624 | 516.12 | 49,199 | | | 6,207 | | 104,209 | | | (37,541) | | 2,882 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SI | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/22/2023 | 11/20/2024 | 5 | 3,530,603 | 517.47 | 100,699 | 2,665 | | 14,385 | | 216,991 | | | (77,994) | | 6,599 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/22/2023 | 11/21/2024 | 5 | 1,794,425 | 517.82 | 51,676 | | | 7,353 | | 109,039 | | | (39,026) | | 3,386 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SM | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/24/2023 | 11/22/2024 | 4 | 2,491,717 | 517.32 | 73,380 | | | 10,614 | | 153,890 | | | (55,373) | | 4,747 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SO | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/29/2023 | 11/26/2024 | 2 | 746,172 | 517.89 | 21,841 | | | 3,379 | | 45,250 | | | (16,444) | | 1,474 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/29/2023 | 11/22/2024 | 5 | 422,752 | 517.89 | 13,492 | | | 1,998 | | 25,631 | | | (10,453) | | 805 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SQ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/30/2023 | 11/27/2024 | 4 | 3,813,735 | 516.68 | 117,279 | | | 18,446 | | 240,425 | | | (88,132) | | 7,601 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004ST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/29/2023 | 11/27/2024 | 4 | 2,030,224 | 518.27 | 61,100 | | | 9,649 | | 121,611 | | | (46,066) | | 4,047 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SW | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/30/2023 | 11/29/2024 | 6 | 2,186,196 | 519.02 | 66,171 | | | 10,856 | | 127,783 | | | (49,940) | | 4,432 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SY | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/21/2023 | 11/29/2024 | 5 | 1,450,232 | 520.12 | 44,852 | | | 7,399 | | 81,680 | | | (34,053) | | 2,940 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005S0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/04/2023 | 11/29/2024 | 4 | 1,649,146 | 523.26 | 44,027 | | | 7,260 | | 83,077 | | | (33,528) | | 3,343 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005S2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/06/2023 | 12/04/2024 | 5 | 3,337,640 | 522.45 | 88,441 | | | 15,657 | | 173,528 | | | (66,592) | | 7,042 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0005$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/11/2023 | 12/05/2024 | 6 | 1,954,356 | 519.82 | 58,060 | | | 10,530 | | 111,344 | | | (44,010) | | 4,155 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/07/2023 | 12/06/2024 | 5 | 1,391,925 | 518.65 | 41,380 | 1,768 | | 7,943 | | 82,449 | | | (32,627) | | 2,982 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/12/2023 | 12/06/2024 | 4 | 1,852,323 | 519.55 | 52,225 | 3,617 | | 10,305 | | 106,513 | | | (42,326) | | 3,968 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/12/2023 | 12/06/2024 | 4 | 1,432,026 | 520.45 | 44,107 | | | 8,132 | | 79,888 | | | (33,574) | | 3,068 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/13/2023 | 12/10/2024 | 4 | 694,102 | 520.45 | 23,131 | | | 4,508 | | 38,767 | | | (17,527) | | 1,531 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/13/2023 | 12/11/2024 | 4 | 3,114,224 | 521.43 | 97,096 | | | 19,040 | | 168,272 | | | (73,007) | | 6,916 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/14/2023 | 12/12/2024 | 6 | 2,234,755 | 521.93 | 76,036 | | | 15,186 | | 118,726 | | | (57,385) | | 4,997 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/21/2023 | 12/13/2024 | 8 | 2,119,593 | 525.46 | 66,927 | 1,539 | | 13,937 | | 99,156 | | | (51,695) | | 4,772 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/13/2024 | 5 | 2,113,378 | 529.46 | 59,171 | 1,832 | | 12,433 | | 84,440 | | | (46,247) | | 4,758 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/18/2023 | 12/13/2024 | 7 | 2,486,549 | 529.04 | 64,507 | 6,942 | | 14,819 | | 101,079 | | | (54,361) | | 5,598 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/17/2024 | 5 | 1,435,205 | 529.04 | 42,959 | | | 9,207 | | 58,601 | | | (32,494) | | 3,317 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/18/2024 | 6 | 2,586,182 | 529.33 | 70,460 | 3,507 | | 16,038 | | 104,484 | | | (55,736) | | 6,016 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/21/2023 | 12/19/2024 | 8 | 1,857,657 | 531.49 | 46,877 | 2,567 | | 10,964 | | 68,713 | | | (37,447) | | 4,348 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/27/2023 | 12/20/2024 | 4 | 1,122,068 | 527.95 | 34,462 | | | 7,690 | | 47,992 | | | (26,020) | | 2,643 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/24/2024 | 12/20/2024 | 6 | 1,271,703 | 529.18 | 31,870 | 5,298 | | 8,398 | | 51,807 | | | (28,301) | | 2,995 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/27/2023 | 12/20/2024 | 2 | 282,100 | 529.34 | 8,557 | | | 1,930 | | 11,419 | | | (6,547) | | 664 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/09/2024 | 12/26/2024 | 9 | 5,833,764 | 530.88 | 141,219 | 20,191 | | 38,712 | | 223,487 | | | (121,604) | | 14,241 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/28/2023 | 12/27/2024 | 5 | 3,111,620 | 532.3 | 54,484 | 25,776 | | 19,471 | | 112,556 | | | (60,457) | | 7,639 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/29/2023 | 12/27/2024 | 6 | 2,732,322 | 530.18 | 6,386 | 64,802 | | 17,329 | | 107,821 | | | (53,744) | | 6,708 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0006S7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/16/2024 | 12/27/2024 | 5 | 2,348,095 | 529.45 | | 59,738 | | 14,598 | | 95,394 | | | (45,063) | | 5,765 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006S9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/05/2024 | 01/02/2025 | 4 | 4,726,229 | 527.6 | | 123,771 | | 31,913 | | 207,466 | | | (91,778) | | 11,992 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/08/2024 | 01/03/2025 | 5 | 2,307,431 | 526.08 | | 61,148 | | 16,012 | | 107,212 | | | (45,102) | | 5,886 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/11/2024 | 01/03/2025 | 4 | 4,232,418 | 523.31 | | 121,756 | | 31,921 | | 216,798 | | | (89,703) | | 10,796 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/11/2024 | 01/03/2025 | 4 | 1,412,280 | 523.2 | | 39,756 | | 10,457 | | 72,615 | | | (29,258) | | 3,603 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SH | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/10/2024 | 01/07/2025 | 2 | 499,998 | 523.2 | | 14,126 | | 3,832 | | 25,768 | | | (10,276) | | 1,302 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SI | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/16/2024 | 01/08/2025 | 5 | 2,618,368 | 524.21 | | 70,065 | | 19,207 | | 130,445 | | | (50,778) | | 6,853 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/10/2024 | 01/09/2025 | 8 | 4,204,598 | 522 | | 116,486 | | 33,269 | | 225,801 | | | (83,162) | | 11,059 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/22/2024 | 01/10/2025 | 6 | 3,605,597 | 522.56 | | 103,574 | | 29,179 | | 190,179 | | | (74,489) | | 9,530 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/12/2024 | 01/10/2025 | 5 | 2,755,701 | 522.65 | | 76,832 | | 21,679 | | 144,914 | | | (55,207) | | 7,284 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/16/2024 | 01/10/2025 | 2 | 2,379,244 | 522.51 | | 59,735 | | 16,859 | | 125,703 | | | (42,804) | | 6,289 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006ST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/18/2024 | 01/16/2025 | 4 | 4,873,934 | 518.63 | | 132,648 | | 39,209 | | 292,132 | | | (93,352) | | 13,256 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SV | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/19/2024 | 01/17/2025 | 4 | 3,148,971 | 516.46 | | 94,131 | | 28,208 | | 201,450 | | | (65,966) | | 8,604 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SX | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/19/2024 | 01/17/2025 | 2 | 2,257,962 | 516.62 | | 71,034 | | 21,329 | | 143,774 | | | (49,706) | | 6,170 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006SZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/23/2024 | 01/17/2025 | 2 | 2,223,751 | 518.82 | | 66,970 | | 20,165 | | 132,559 | | | (46,731) | | 6,076 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007S1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/31/2024 | 01/22/2025 | 7 | 6,429,218 | 520.31 | | 184,685 | | 57,721 | | 366,724 | | | (126,794) | | 17,965 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007S3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/31/2024 | 01/23/2025 | 4 | 1,607,309 | 519.86 | | 46,857 | | 14,778 | | 93,010 | | | (32,058) | | 4,511 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007S5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/29/2024 | 01/24/2025 | 4 | 3,447,268 | 519.28 | | 106,554 | | 34,003 | | 203,147 | | | (72,627) | | 9,717 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007S7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/07/2024 | 01/24/2025 | 4 | 2,700,260 | 521 | | 80,623 | | 25,791 | | 150,867 | | | (54,857) | | 7,611 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0007$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .01/29/2024 | .01/24/2025 | 3 | 2,667,059 | 521.39 | | 82,709 | | 26,557 | | 147,187 | | | (56,075) | | 7,518 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .01/31/2024 | .01/29/2025 | 5 | 3,692,937 | 523.48 | | 110,711 | | 36,690 | | 191,087 | | | (73,925) | | 10,631 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/02/2024 | .01/30/2025 | 3 | 4,529,042 | 524.89 | | 122,237 | | 40,796 | | 223,849 | | | (81,359) | | 13,092 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/02/2024 | .01/31/2025 | 4 | 2,415,607 | 522.24 | | 76,836 | | 26,014 | | 130,235 | | | (50,893) | | 7,011 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/02/2024 | .01/31/2025 | 3 | 2,574,428 | 525.54 | | 70,127 | | 23,782 | | 124,592 | | | (46,386) | | 7,472 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/05/2024 | .01/31/2025 | 3 | 2,717,654 | 524.56 | | 68,840 | | 23,417 | | 135,899 | | | (45,366) | | 7,888 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/13/2024 | .02/05/2025 | 5 | 4,955,076 | 520.22 | | 153,662 | | 53,837 | | 285,180 | | | (99,718) | | 14,672 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/20/2024 | .02/06/2025 | 5 | 2,703,925 | 522.27 | | 80,770 | | 28,552 | | 146,127 | | | (52,168) | | 8,037 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/15/2024 | .02/07/2025 | 4 | 2,465,320 | 523.39 | | 72,279 | | 26,102 | | 128,658 | | | (46,246) | | 7,356 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/15/2024 | .02/07/2025 | 4 | 3,146,293 | 522.85 | | 90,907 | | 32,614 | | 167,042 | | | (58,368) | | 9,388 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/13/2024 | .02/07/2025 | 5 | 2,886,668 | 522.53 | | 84,768 | | 30,524 | | 154,818 | | | (54,184) | | 8,614 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/16/2024 | .02/12/2025 | 6 | 6,201,324 | 523.93 | | 161,193 | | 59,676 | | 319,091 | | | (101,430) | | 18,857 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/14/2024 | .02/13/2025 | 4 | 1,921,756 | 520.11 | | 59,720 | | 22,336 | | 111,371 | | | (37,375) | | 5,865 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/16/2024 | .02/14/2025 | 4 | 2,351,585 | 521.3 | | 74,031 | | 28,013 | | 131,523 | | | (46,168) | | 7,204 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/16/2024 | .02/14/2025 | 4 | 2,368,158 | 524.43 | | 69,000 | | 26,235 | | 120,074 | | | (42,912) | | 7,254 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/20/2024 | .02/14/2025 | 3 | 2,231,065 | 523.82 | | 61,975 | | 23,557 | | 115,354 | | | (38,380) | | 6,834 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/21/2024 | .02/19/2025 | 3 | 4,091,056 | 523.82 | | 113,962 | | 44,288 | | 212,201 | | | (69,604) | | 12,759 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/23/2024 | .02/20/2025 | 5 | 2,559,888 | 522.4 | | 83,485 | | 32,912 | | 138,871 | | | (50,567) | | 8,011 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .02/22/2024 | .02/21/2025 | 2 | 2,421,910 | 524.97 | | 77,042 | | 30,525 | | 121,276 | | | (46,636) | | 7,606 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0008$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/23/2024 | 02/21/2025 | 3 | 3,183,713 | 528.08 | | 94,773 | | 37,788 | | 143,945 | | | (57,091) | | 9,999 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/26/2024 | 02/21/2025 | 3 | 2,180,312 | 528.59 | | 62,833 | | 25,056 | | 96,893 | | | (37,741) | | 6,847 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/04/2024 | 02/26/2025 | 3 | 6,508,641 | 528.44 | | 191,845 | | 78,284 | | 292,061 | | | (113,465) | | 20,793 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/28/2024 | 02/27/2025 | 4 | 2,189,737 | 528.91 | | 64,528 | | 26,563 | | 96,809 | | | (37,961) | | 7,019 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/29/2024 | 02/28/2025 | 3 | 2,155,855 | 529.28 | | 64,932 | | 27,051 | | 94,219 | | | (38,001) | | 6,933 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/08/2024 | 02/28/2025 | 4 | 3,590,550 | 530.22 | | 106,054 | | 44,344 | | 151,973 | | | (61,862) | | 11,547 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/11/2024 | 02/28/2025 | 4 | 2,368,614 | 530.16 | | 71,633 | | 30,087 | | 100,460 | | | (41,514) | | 7,617 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/06/2024 | 03/04/2025 | 4 | 4,527,958 | 530.86 | | 129,493 | | 55,278 | | 188,271 | | | (74,169) | | 14,753 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/07/2024 | 03/05/2025 | 2 | 1,914,337 | 530.1 | | 55,949 | | 23,982 | | 81,773 | | | (31,963) | | 6,258 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/13/2024 | 03/06/2025 | 6 | 2,606,443 | 530.09 | | 84,157 | | 36,594 | | 111,488 | | | (47,700) | | 8,547 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/08/2024 | 03/07/2025 | 3 | 2,345,957 | 532.79 | | 72,043 | | 31,474 | | 91,524 | | | (40,651) | | 7,717 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/19/2024 | 03/07/2025 | 3 | 2,718,506 | 533.9 | | 83,572 | | 36,601 | | 101,967 | | | (46,942) | | 8,943 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/14/2024 | 03/11/2025 | 3 | 5,494,858 | 535.68 | | 164,399 | | 73,148 | | 194,334 | | | (91,210) | | 18,304 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/14/2024 | 03/12/2025 | 3 | 1,982,854 | 536.61 | | 60,845 | | 27,315 | | 67,881 | | | (33,543) | | 6,625 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/14/2024 | 03/13/2025 | 4 | 2,534,334 | 538.61 | | 73,113 | | 33,232 | | 80,657 | | | (40,042) | | 8,494 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/18/2024 | 03/14/2025 | 2 | 3,141,968 | 538.34 | | 91,019 | | 41,474 | | 101,182 | | | (49,730) | | 10,563 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/18/2024 | 03/14/2025 | 4 | 2,910,133 | 538.34 | | 86,429 | | 39,807 | | 93,716 | | | (46,623) | | 9,783 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/19/2024 | 03/18/2025 | 4 | 3,334,802 | 539.07 | | 100,604 | | 46,750 | | 105,173 | | | (53,853) | | 11,346 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/20/2024 | 03/19/2025 | 2 | 1,676,209 | 540.07 | | 52,068 | | 24,337 | | 50,992 | | | (27,741) | | 5,720 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0009$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/22/2024 | 03/20/2025 | 3 | 1,516,710 | 542.24 | | 46,158 | | 21,842 | | 42,521 | | | (24,411) | | 5,191 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/26/2024 | 03/21/2025 | 4 | 1,461,709 | 543.94 | | 39,809 | | 18,995 | | 38,400 | | | (20,889) | | 5,017 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/25/2024 | 03/21/2025 | 3 | 2,998,355 | 542.41 | | 84,609 | | 40,668 | | 83,665 | | | (43,970) | | 10,291 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/26/2024 | 03/25/2025 | 4 | 5,393,136 | 542.21 | | 157,925 | | 76,555 | | 152,819 | | | (81,375) | | 18,725 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/27/2024 | 03/26/2025 | 3 | 1,732,919 | 542.05 | | 56,236 | | 27,415 | | 49,499 | | | (28,857) | | 6,034 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/28/2024 | 03/27/2025 | 2 | 2,832,792 | 545.76 | | 84,074 | | 41,360 | | 70,094 | | | (42,915) | | 9,891 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/05/2024 | 04/03/2025 | 4 | 3,511,232 | 546.11 | | 96,774 | | 49,496 | | 86,994 | | | (47,548) | | 12,499 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/11/2024 | 04/08/2025 | 4 | 3,638,812 | 546.3 | | 101,824 | | 53,212 | | 90,443 | | | (48,632) | | 13,127 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/08/2024 | 05/06/2025 | 3 | 4,189,096 | 541.88 | | 126,022 | | 75,609 | | 128,973 | | | (50,483) | | 16,187 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000CS9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/05/2024 | 05/30/2025 | 4 | 2,310,724 | 542.66 | | 57,160 | | 38,833 | | 71,763 | | | (18,385) | | 9,408 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/22/2024 | 04/17/2025 | 3 | 2,265,782 | 536.15 | | 69,059 | | 38,219 | | 82,775 | | | (30,861) | | 8,365 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/13/2024 | 05/08/2025 | 3 | 1,614,549 | 542.53 | | 49,894 | | 30,372 | | 48,738 | | | (19,710) | | 6,267 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/30/2024 | 04/29/2025 | 3 | 4,778,141 | 544.3 | | 113,278 | | 65,770 | | 133,382 | | | (47,558) | | 18,165 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/03/2024 | 04/02/2025 | 3 | 2,174,629 | 545.12 | | 64,096 | | 32,485 | | 55,905 | | | (31,643) | | 7,720 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/16/2024 | 05/15/2025 | 4 | 2,312,800 | 544.46 | | 63,600 | | 40,003 | | 65,956 | | | (23,849) | | 9,120 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000CS7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/03/2024 | 05/30/2025 | 2 | 1,307,999 | 538.45 | | 41,399 | | 27,728 | | 46,672 | | | (13,833) | | 5,325 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/22/2024 | 04/17/2025 | 2 | 1,691,921 | 535.7 | | 49,640 | | 27,383 | | 62,756 | | | (22,412) | | 6,246 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/01/2024 | 04/30/2025 | 4 | 2,760,655 | 538.42 | | 77,774 | | 45,438 | | 94,953 | | | (32,411) | | 10,520 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/05/2024 | 05/13/2025 | 4 | 3,962,490 | 543.56 | | 114,003 | | 70,666 | | 116,273 | | | (43,413) | | 15,555 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000BSK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/15/2024 | 05/14/2025 | 2 | 1,288,024 | 543.41 | | 37,810 | | 23,564 | | 38,055 | | | (14,314) | | 5,068 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/16/2024 | 04/15/2025 | 4 | 3,806,065 | 537.88 | | 105,074 | | 56,936 | | 130,692 | | | (48,177) | | 13,981 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/05/2024 | 06/04/2025 | 3 | 1,928,616 | 536.6 | | 55,367 | | 37,686 | | 73,396 | | | (17,760) | | 7,933 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/24/2024 | 04/23/2025 | 2 | 1,953,820 | 539.06 | | 58,210 | | 32,853 | | 65,116 | | | (25,411) | | 7,321 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/11/2024 | 06/10/2025 | 4 | 5,746,236 | 536.04 | | 156,721 | | 109,299 | | 223,926 | | | (47,636) | | 23,920 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSA | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/08/2024 | 05/07/2025 | 2 | 1,625,262 | 543.37 | | 45,869 | | 27,636 | | 47,551 | | | (18,265) | | 6,295 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/27/2024 | 06/25/2025 | 2 | 1,940,529 | 535.17 | | 56,586 | | 41,777 | | 78,798 | | | (14,910) | | 8,314 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/30/2024 | 05/28/2025 | 4 | 5,621,157 | 538.27 | | 149,610 | | 98,918 | | 201,262 | | | (50,870) | | 22,791 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/07/2024 | 05/01/2025 | 4 | 2,034,883 | 537.13 | | 60,527 | | 35,939 | | 73,191 | | | (24,812) | | 7,772 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/24/2024 | 06/20/2025 | 2 | 3,435,445 | 536.41 | | 97,417 | | 70,916 | | 133,723 | | | (26,978) | | 14,581 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/29/2024 | 04/25/2025 | 3 | 2,616,002 | 541.66 | | 78,695 | | 45,180 | | 79,797 | | | (33,547) | | 9,850 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/03/2024 | 05/02/2025 | 1 | 112,577 | 538.08 | | 3,448 | | 2,040 | | 3,927 | | | (1,421) | | 431 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/14/2024 | 06/13/2025 | 3 | 1,943,681 | 534.26 | | 52,823 | | 37,662 | | 80,196 | | | (15,397) | | 8,139 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/01/2024 | 06/27/2025 | 3 | 2,465,052 | 534.93 | | 72,278 | | 54,114 | | 101,003 | | | (18,533) | | 10,601 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/25/2024 | 04/22/2025 | 7 | 3,372,897 | 537.85 | | 101,466 | | 57,184 | | 117,040 | | | (44,359) | | 12,608 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/15/2024 | 04/11/2025 | 4 | 2,681,402 | 543.82 | | 67,511 | | 36,040 | | 73,763 | | | (31,649) | | 9,749 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/09/2024 | 04/04/2025 | 2 | 1,501,482 | 544.37 | | 45,330 | | 23,304 | | 39,905 | | | (22,148) | | 5,359 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/14/2024 | 06/12/2025 | 3 | 2,267,007 | 535.25 | | 62,660 | | 44,257 | | 90,690 | | | (18,718) | | 9,474 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/17/2024 | 06/13/2025 | 2 | 1,209,351 | 531.09 | | 37,541 | | 26,748 | | 54,800 | | | (10,911) | | 5,064 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000AST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/29/2024 | 04/25/2025 | 2 | 2,795,364 | 540.81 | | 83,824 | | 47,989 | | 87,881 | | | (36,087) | | 10,526 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/25/2024 | 06/20/2025 | 4 | 2,093,514 | 535.59 | | 63,814 | | 46,692 | | 83,541 | | | (17,236) | | 8,885 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/10/2024 | 04/09/2025 | 3 | 2,163,607 | 545.8 | | 57,979 | | 30,570 | | 54,952 | | | (27,458) | | 7,826 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/20/2024 | 06/18/2025 | 2 | 2,597,277 | 534.72 | | 78,845 | | 57,113 | | 106,192 | | | (22,144) | | 10,982 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/02/2024 | 03/28/2025 | 3 | 2,935,958 | 546.74 | | 81,244 | | 40,313 | | 69,987 | | | (40,930) | | 10,280 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/06/2024 | 05/02/2025 | 5 | 1,111,186 | 538.08 | | 35,739 | | 21,972 | | 38,763 | | | (13,852) | | 4,254 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSQ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/23/2024 | 05/16/2025 | 3 | 1,625,679 | 543.46 | | 44,675 | | 28,281 | | 48,098 | | | (16,434) | | 6,424 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/01/2024 | 06/26/2025 | 4 | 1,997,698 | 535.51 | | 57,306 | | 42,826 | | 80,376 | | | (14,788) | | 8,575 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/25/2024 | 06/24/2025 | 5 | 4,028,686 | 537.7 | | 107,737 | | 79,293 | | 151,377 | | | (28,630) | | 17,228 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/07/2024 | 06/05/2025 | 3 | 1,602,707 | 536.52 | | 45,751 | | 31,425 | | 61,211 | | | (14,546) | | 6,605 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/17/2024 | 05/16/2025 | 2 | 1,602,155 | 542.91 | | 46,606 | | 29,402 | | 48,320 | | | (17,370) | | 6,331 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/30/2024 | 04/17/2025 | 4 | 2,279,505 | 536.1 | | 66,063 | | 36,568 | | 83,417 | | | (29,708) | | 8,416 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/26/2024 | 04/24/2025 | 3 | 1,986,594 | 539.95 | | 59,239 | | 33,807 | | 64,277 | | | (25,634) | | 7,462 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSU | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/23/2024 | 05/21/2025 | 4 | 2,356,766 | 543.29 | | 58,986 | | 37,874 | | 70,687 | | | (21,198) | | 9,415 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSW | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/23/2024 | 05/22/2025 | 3 | 2,039,037 | 539.24 | | 54,832 | | 35,619 | | 70,213 | | | (19,539) | | 8,163 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/10/2024 | 06/06/2025 | 4 | 1,112,088 | 536.24 | | 31,498 | | 21,758 | | 42,891 | | | (9,859) | | 4,593 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/20/2024 | 06/17/2025 | 6 | 5,340,147 | 533.41 | | 162,600 | | 117,039 | | 226,821 | | | (46,124) | | 22,535 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/28/2024 | 05/23/2025 | 2 | 2,407,352 | 539.07 | | 65,368 | | 42,767 | | 83,468 | | | (22,657) | | 9,658 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/08/2024 | 04/04/2025 | 3 | 1,377,797 | 545.83 | | 39,896 | | 20,577 | | 34,590 | | | (19,322) | | 4,918 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000B$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/13/2024 | 05/09/2025 | 2 | 1,095,960 | 544.43 | | 30,717 | | 18,830 | | 30,977 | | | (11,906) | | 4,264 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/16/2024 | 04/11/2025 | 3 | 2,489,711 | 540.02 | | 66,390 | | 35,532 | | 78,797 | | | (30,870) | | 9,052 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/18/2024 | 04/16/2025 | 2 | 2,100,427 | 536.49 | | 59,727 | | 32,573 | | 75,758 | | | (27,215) | | 7,735 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/03/2024 | 04/01/2025 | 3 | 4,197,118 | 545.5 | | 120,295 | | 60,523 | | 106,074 | | | (59,788) | | 14,859 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/07/2024 | 05/02/2025 | 3 | 2,329,060 | 540.05 | | 71,238 | | 42,304 | | 75,968 | | | (28,972) | | 8,917 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/07/2024 | 05/20/2025 | 3 | 3,415,790 | 541.81 | | 100,143 | | 63,985 | | 107,627 | | | (36,240) | | 13,616 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/13/2024 | 06/11/2025 | 3 | 1,472,616 | 533.96 | | 43,794 | | 30,661 | | 61,197 | | | (13,214) | | 6,142 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/04/2024 | 06/03/2025 | 3 | 4,234,049 | 537.76 | | 117,984 | | 79,905 | | 155,174 | | | (38,200) | | 17,380 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/24/2024 | 05/23/2025 | 3 | 1,649,150 | 536.31 | | 51,064 | | 33,317 | | 62,514 | | | (17,972) | | 6,616 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/12/2024 | 04/10/2025 | 2 | 1,042,421 | 543.28 | | 29,995 | | 15,921 | | 29,212 | | | (14,166) | | 3,780 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/10/2024 | 05/09/2025 | 3 | 2,400,474 | 544.98 | | 67,163 | | 41,208 | | 66,520 | | | (26,182) | | 9,339 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/31/2024 | 05/29/2025 | 2 | 1,912,955 | 535.44 | | 61,924 | | 41,308 | | 75,010 | | | (20,900) | | 7,772 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/11/2024 | 06/06/2025 | 2 | 1,116,485 | 535.78 | | 32,245 | | 22,279 | | 43,679 | | | (9,999) | | 4,611 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/26/2024 | 07/25/2025 | 1 | 78,002 | 539.17 | | 2,620 | | 2,161 | | 2,896 | | | (475) | | 352 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/15/2024 | 07/11/2025 | 3 | 2,271,128 | 542.56 | | 72,642 | | 57,301 | | 74,815 | | | (15,466) | | 10,017 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/24/2024 | 07/23/2025 | 3 | 1,399,566 | 544.45 | | 32,779 | | 26,773 | | 44,100 | | | (6,101) | | 6,302 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/03/2024 | 06/27/2025 | 3 | 2,667,106 | 534.96 | | 76,516 | | 57,434 | | 109,185 | | | (19,242) | | 11,470 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/08/2024 | 07/03/2025 | 4 | 1,945,146 | 538.57 | | 54,435 | | 41,898 | | 71,853 | | | (12,627) | | 8,457 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/14/2024 | 08/13/2025 | 2 | 1,553,508 | 536.94 | | 45,741 | | 39,944 | | 62,663 | | | (5,901) | | 7,239 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000F$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/12/2024 | 08/08/2025 | 5 | 1,614,458 | 533.66 | | 49,079 | | 42,684 | | 71,108 | | | (6,562) | | 7,463 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ES$ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/21/2024 | 08/05/2025 | 4 | 3,702,749 | 531.97 | | 106,536 | | 90,795 | | 170,463 | | | (15,947) | | 17,034 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/28/2024 | 08/19/2025 | 4 | 4,057,518 | 541.5 | | 119,072 | | 106,155 | | 144,272 | | | (13,257) | | 19,085 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ES$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/12/2024 | 08/08/2025 | 2 | 1,992,474 | 531.82 | | 61,151 | | 52,872 | | 92,302 | | | (8,604) | | 9,211 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/16/2024 | 07/11/2025 | 3 | 1,533,897 | 540.27 | | 49,399 | | 38,874 | | 54,258 | | | (10,758) | | 6,765 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/29/2024 | 08/29/2025 | 5 | 2,103,004 | 541.42 | | 61,037 | | 56,526 | | 75,719 | | | (4,939) | | 10,044 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/22/2024 | 07/18/2025 | 2 | 1,608,750 | 544.48 | | 47,774 | | 38,602 | | 50,321 | | | (9,254) | | 7,182 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/24/2024 | 07/22/2025 | 2 | 4,073,214 | 545.51 | | 112,960 | | 91,752 | | 123,954 | | | (21,402) | | 18,309 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/29/2024 | 07/16/2025 | 3 | 2,498,408 | 551.2 | | 71,111 | | 56,654 | | 62,508 | | | (14,604) | | 11,116 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/23/2024 | 08/21/2025 | 3 | 2,303,116 | 543.69 | | 63,772 | | 57,195 | | 76,893 | | | (6,892) | | 10,866 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/03/2024 | 08/29/2025 | 2 | 3,032,142 | 543.07 | | 84,821 | | 78,514 | | 104,030 | | | (6,939) | | 14,481 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/27/2024 | 08/26/2025 | 4 | 3,052,758 | 543.26 | | 87,941 | | 80,073 | | 103,820 | | | (8,097) | | 14,514 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/04/2024 | 09/03/2025 | 3 | 3,528,763 | 539.39 | | 107,322 | | 99,980 | | 144,229 | | | (7,640) | | 16,979 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/18/2024 | 09/18/2025 | 4 | 2,603,810 | 544.94 | | 78,802 | | 76,720 | | 86,429 | | | (2,456) | | 12,803 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/13/2024 | 09/12/2025 | 3 | 1,640,284 | 542.04 | | 49,668 | | 47,706 | | 58,842 | | | (2,309) | | 7,997 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/13/2024 | 09/15/2025 | 1 | 804,155 | 543.66 | | 23,642 | | 22,730 | | 27,616 | | | (1,095) | | 3,937 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/06/2024 | 09/05/2025 | 4 | 2,156,398 | 537.16 | | 66,541 | | 62,860 | | 88,195 | | | (3,964) | | 10,406 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/20/2024 | 09/19/2025 | 3 | 2,247,858 | 547.65 | | 65,612 | | 64,221 | | 68,942 | | | (1,896) | | 11,069 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/23/2024 | 09/19/2025 | 2 | 2,543,937 | 547.16 | | 74,900 | | 73,525 | | 79,189 | | | (1,818) | | 12,527 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000DSD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/03/2024 | 07/01/2025 | 3 | 3,516,901 | 534.08 | | 111,564 | | 84,486 | | 148,295 | | | (27,500) | | 15,236 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/05/2024 | 07/02/2025 | 2 | 1,658,034 | 536.91 | | 51,122 | | 39,043 | | 64,342 | | | (12,450) | | 7,196 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSV | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/17/2024 | 07/15/2025 | 3 | 3,835,715 | 545.82 | | 128,764 | | 102,139 | | 114,486 | | | (26,845) | | 17,036 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSH | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/05/2024 | 07/03/2025 | 3 | 1,811,464 | 539.18 | | 51,578 | | 39,585 | | 65,674 | | | (12,268) | | 7,876 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ESJ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/01/2024 | 07/30/2025 | 3 | 1,303,895 | 546.31 | | 39,825 | | 33,295 | | 39,097 | | | (6,646) | | 5,940 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FS6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/14/2024 | 08/14/2025 | 3 | 1,674,340 | 537.17 | | 51,285 | | 45,105 | | 67,160 | | | (6,495) | | 7,814 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/11/2024 | 07/10/2025 | 2 | 1,626,001 | 537.9 | | 50,977 | | 39,947 | | 61,746 | | | (11,329) | | 7,159 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSM | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/23/2024 | 08/25/2025 | 1 | 467,669 | 543.78 | | 13,703 | | 12,382 | | 15,646 | | | (1,419) | | 2,220 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ESP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/02/2024 | 08/04/2025 | 1 | 104,695 | 539.62 | | 3,068 | | 2,594 | | 3,875 | | | (493) | | 481 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSU | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/28/2024 | 08/28/2025 | 2 | 2,495,094 | 541.75 | | 73,978 | | 67,846 | | 88,886 | | | (6,535) | | 11,898 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSE | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/10/2024 | 09/09/2025 | 3 | 2,889,047 | 539.54 | | 86,262 | | 81,764 | | 110,938 | | | (4,719) | | 14,024 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/18/2024 | 07/17/2025 | 2 | 1,968,576 | 551.11 | | 50,241 | | 40,341 | | 49,485 | | | (10,206) | | 8,774 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FS3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/13/2024 | 08/12/2025 | 4 | 2,685,761 | 533.35 | | 87,923 | | 76,663 | | 119,675 | | | (11,450) | | 12,495 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/28/2024 | 08/27/2025 | 2 | 2,289,842 | 543.32 | | 63,926 | | 58,361 | | 77,821 | | | (5,762) | | 10,903 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/10/2024 | 07/09/2025 | 2 | 2,290,693 | 535.91 | | 70,622 | | 54,842 | | 92,205 | | | (15,902) | | 10,067 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ES1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/19/2024 | 07/18/2025 | 2 | 2,982,872 | 547.28 | | 79,642 | | 64,190 | | 85,276 | | | (15,873) | | 13,317 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSG | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/22/2024 | 08/20/2025 | 2 | 1,002,551 | 541.7 | | 30,288 | | 27,075 | | 35,475 | | | (3,312) | | 4,723 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/13/2024 | 09/12/2025 | 2 | 3,823,907 | 543.66 | | 112,996 | | 108,711 | | 130,906 | | | (4,953) | | 18,642 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ESN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/08/2024 | 08/01/2025 | 2 | 1,035,304 | 545.52 | | 23,988 | | 20,295 | | 31,909 | | | (3,850) | | 4,732 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000GS8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/09/2024 | 09/05/2025 | 3 | 3,933,540 | 540.93 | | 113,427 | | 106,560 | | 144,646 | | | (7,714) | | 18,982 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000HS7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/25/2024 | 09/24/2025 | 3 | 1,463,046 | 549.85 | | 42,103 | | 41,715 | | 40,727 | | | (538) | | 7,255 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/26/2024 | 08/22/2025 | 3 | 2,489,868 | 543.78 | | 71,948 | | 65,070 | | 83,018 | | | (7,211) | | 11,765 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000HS1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/20/2024 | 09/22/2025 | 1 | 924,154 | 547.16 | | 27,170 | | 26,646 | | 28,868 | | | (740) | | 4,570 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GS4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/06/2024 | 09/04/2025 | 3 | 1,402,926 | 540.8 | | 40,560 | | 38,022 | | 51,741 | | | (2,797) | | 6,760 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ESD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/26/2024 | 07/28/2025 | 1 | 62,478 | 544.33 | | 1,818 | | 1,503 | | 1,989 | | | (327) | | 284 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ESK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/31/2024 | 07/31/2025 | 5 | 2,417,780 | 549.81 | | 58,794 | | 49,571 | | 64,871 | | | (9,593) | | 11,033 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSI | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/17/2024 | 09/11/2025 | 5 | 2,833,214 | 541.47 | | 84,021 | | 80,207 | | 103,182 | | | (4,213) | | 13,792 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSQ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/17/2024 | 09/16/2025 | 4 | 4,905,360 | 544.59 | | 147,181 | | 142,472 | | 164,120 | | | (5,115) | | 24,052 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000HS5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/24/2024 | 09/23/2025 | 2 | 3,629,302 | 547.69 | | 113,111 | | 111,567 | | 111,717 | | | (1,847) | | 17,972 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/21/2024 | 08/15/2025 | 5 | 1,772,776 | 539.5 | | 53,609 | | 47,508 | | 66,569 | | | (6,322) | | 8,287 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FS8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/16/2024 | 08/15/2025 | 4 | 2,114,983 | 539.15 | | 62,530 | | 55,248 | | 80,210 | | | (7,700) | | 9,886 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/23/2024 | 08/22/2025 | 4 | 2,231,574 | 540.49 | | 70,619 | | 63,899 | | 81,973 | | | (7,137) | | 10,545 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSU | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/19/2024 | 09/17/2025 | 3 | 696,847 | 545.39 | | 20,335 | | 19,748 | | 22,800 | | | (658) | | 3,422 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000HSB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/26/2024 | 09/26/2025 | 3 | 2,590,208 | 551.26 | | 74,796 | | 74,659 | | 71,893 | | | (625) | | 12,880 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ES9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/25/2024 | 07/24/2025 | 3 | 1,502,048 | 537.37 | | 46,999 | | 38,664 | | 58,749 | | | (8,622) | | 6,775 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/09/2024 | 07/08/2025 | 4 | 3,589,927 | 537.62 | | 100,527 | | 78,236 | | 137,196 | | | (22,446) | | 15,749 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSC | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/16/2024 | 08/18/2025 | 1 | 395,113 | 539.5 | | 11,537 | | 10,202 | | 14,880 | | | (1,415) | | 1,856 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/06/2024 | 09/08/2025 | 1 | 475,979 | 537.16 | | 13,994 | | 13,184 | | 19,516 | | | (915) | | 2,307 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000E$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/09/2024 | 08/11/2025 | 1 | 304,544 | 533.66 | | 8,923 | | 7,719 | | 13,445 | | | (1,264) | | 1,415 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/27/2024 | 09/26/2025 | 2 | 3,641,899 | 550.47 | | 105,366 | | 105,366 | | 103,517 | | | (515) | | 18,109 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$B | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/29/2024 | 07/25/2025 | 2 | 1,774,782 | 539.17 | | 59,857 | | 49,403 | | 65,885 | | | (10,790) | | 8,018 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/25/2024 | 09/25/2025 | 3 | 3,287,711 | 548.84 | | 98,866 | | 98,080 | | 98,043 | | | (1,247) | | 16,326 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/05/2024 | 08/01/2025 | 3 | 2,060,618 | 539.62 | | 49,406 | | 41,812 | | 76,028 | | | (7,757) | | 9,418 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/11/2024 | 09/10/2025 | 2 | 1,149,103 | 540.13 | | 35,303 | | 33,601 | | 43,437 | | | (1,817) | | 5,586 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/08/2024 | 08/06/2025 | 2 | 884,975 | 531.63 | | 23,299 | | 19,913 | | 41,151 | | | (3,448) | | 4,078 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/30/2024 | 07/25/2025 | 2 | 1,373,972 | 544.33 | | 40,911 | | 33,858 | | 43,567 | | | (7,128) | | 6,207 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/07/2024 | 08/07/2025 | 3 | 2,702,728 | 528 | | 88,028 | | 75,782 | | 138,581 | | | (12,802) | | 12,474 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/27/2024 | 09/29/2025 | 1 | 2,309,196 | 550.47 | | 67,890 | | 67,890 | | 65,886 | | | (555) | | 11,530 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/30/2024 | 07/29/2025 | 2 | 3,877,533 | 545.16 | | 117,565 | | 97,782 | | 120,402 | | | (19,997) | | 17,635 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/04/2024 | 09/02/2025 | 1 | 371,407 | 543.07 | | 10,101 | | 9,402 | | 12,798 | | | (724) | | 1,784 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/04/2023 | 08/01/2025 | 1 | 50,031 | 530.38 | 1,927 | | | 809 | | 2,398 | | | (725) | | 229 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/07/2023 | 08/04/2025 | 1 | 2,154 | 530.56 | 84 | | | 36 | | 103 | | | (32) | | 10 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/08/2023 | 08/07/2025 | 1 | 334,171 | 531.5 | 12,430 | | | 5,293 | | 15,605 | | | (4,666) | | 1,542 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/09/2023 | 08/08/2025 | 1 | 228,401 | 530.02 | 8,377 | | | 3,579 | | 11,108 | | | (3,144) | | 1,056 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/10/2023 | 08/08/2025 | 1 | 138,166 | 527.95 | 5,509 | | | 2,363 | | 7,098 | | | (2,071) | | 639 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/11/2023 | 08/08/2025 | 1 | 144,388 | 529.63 | 5,627 | | | 2,417 | | 7,095 | | | (2,118) | | 667 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/14/2023 | 08/11/2025 | 2 | 349,045 | 530.39 | 12,979 | | | 5,633 | | 16,841 | | | (4,899) | | 1,621 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0000$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/16/2023 | 08/15/2025 | 2 | 395,833 | 527.23 | 14,716 | | | 6,437 | | 20,804 | | | (5,531) | | 1,850 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/16/2023 | 08/14/2025 | 1 | 122,470 | 530.45 | 4,232 | | | 1,845 | | 5,912 | | | (1,591) | | 572 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/17/2023 | 08/15/2025 | 1 | 352,333 | 525.91 | 13,144 | | | 5,765 | | 19,155 | | | (4,940) | | 1,647 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/18/2023 | 08/15/2025 | 1 | 261,074 | 524.79 | 10,064 | | | 4,420 | | 14,602 | | | (3,788) | | 1,220 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/21/2023 | 08/18/2025 | 2 | 508,954 | 525.08 | 19,651 | | | 8,691 | | 28,303 | | | (7,398) | | 2,390 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/05/2023 | 08/21/2025 | 4 | 934,339 | 525.62 | 34,524 | | | 15,418 | | 51,336 | | | (12,996) | | 4,408 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/23/2023 | 08/22/2025 | 1 | 484,656 | 524.99 | 18,971 | | | 8,469 | | 27,068 | | | (7,121) | | 2,290 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/24/2023 | 08/22/2025 | 2 | 564,272 | 525.93 | 20,304 | | | 9,105 | | 30,777 | | | (7,634) | | 2,666 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/25/2023 | 08/22/2025 | 2 | 535,096 | 522.83 | 21,744 | | | 9,770 | | 31,530 | | | (8,199) | | 2,529 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0000$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/28/2023 | 08/25/2025 | 1 | 530,127 | 524.43 | 20,723 | | | 9,362 | | 30,069 | | | (7,799) | | 2,517 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/30/2023 | 08/28/2025 | 3 | 1,439,479 | 525.48 | 58,188 | | | 26,480 | | 79,656 | | | (21,860) | | 6,864 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/19/2023 | 08/29/2025 | 2 | 698,041 | 527.95 | 26,497 | | | 12,150 | | 36,306 | | | (10,000) | | 3,334 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/31/2023 | 08/29/2025 | 2 | 383,529 | 528.5 | 14,693 | | | 6,754 | | 19,668 | | | (5,541) | | 1,832 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/05/2023 | 08/29/2025 | 2 | 547,295 | 528.56 | 21,529 | | | 9,888 | | 28,023 | | | (8,108) | | 2,614 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/05/2023 | 08/29/2025 | 1 | 706,348 | 529.93 | 25,979 | | | 11,946 | | 34,905 | | | (9,832) | | 3,373 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/06/2023 | 09/05/2025 | 3 | 2,147,348 | 528.28 | 80,186 | | | 37,404 | | 111,197 | | | (30,123) | | 10,363 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/06/2023 | 09/04/2025 | 1 | 377,662 | 529.93 | 13,683 | | | 6,362 | | 18,733 | | | (5,143) | | 1,820 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/07/2023 | 09/05/2025 | 2 | 802,778 | 527.46 | 30,314 | | | 14,179 | | 42,445 | | | (11,398) | | 3,874 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/08/2023 | 09/05/2025 | 2 | 836,579 | 526.66 | 32,910 | | | 15,417 | | 45,133 | | | (12,405) | | 4,037 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0001SJ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/11/2023 | 09/08/2025 | 3 | 972,266 | 527.57 | 37,599 | | | 17,738 | | 51,349 | | | (14,172) | | 4,713 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/12/2023 | 09/11/2025 | 2 | 1,624,533 | 528.59 | 62,068 | | | 29,428 | | 83,752 | | | (23,303) | | 7,908 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/13/2023 | 09/12/2025 | 2 | 610,833 | 528.65 | 23,206 | | | 11,037 | | 31,461 | | | (8,712) | | 2,978 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SO | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/19/2023 | 09/12/2025 | 2 | 869,612 | 527.87 | 35,135 | | | 16,772 | | 45,683 | | | (13,211) | | 4,239 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/15/2023 | 09/12/2025 | 1 | 974,046 | 530.74 | 34,228 | | | 16,357 | | 47,550 | | | (12,882) | | 4,749 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001ST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/18/2023 | 09/15/2025 | 1 | 807,693 | 527.13 | 30,262 | | | 14,548 | | 43,296 | | | (11,390) | | 3,955 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SV | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/20/2023 | 09/18/2025 | 3 | 1,273,374 | 526.28 | 44,508 | 1,478 | | 22,378 | | 69,825 | | | (17,330) | | 6,261 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SX | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/20/2023 | 09/19/2025 | 2 | 1,305,804 | 524.3 | 48,022 | | | 23,292 | | 75,193 | | | (18,026) | | 6,430 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0001SZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/21/2023 | 09/19/2025 | 1 | 506,538 | 523.03 | 17,006 | | | 8,280 | | 30,074 | | | (6,392) | | 2,494 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002S1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/22/2023 | 09/19/2025 | 1 | 433,165 | 517.74 | 15,754 | | | 7,681 | | 29,100 | | | (5,929) | | 2,133 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002S3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/25/2023 | 09/22/2025 | 1 | 595,997 | 515.7 | 23,900 | | | 11,720 | | 41,962 | | | (8,995) | | 2,947 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002S5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/29/2023 | 09/25/2025 | 2 | 1,639,856 | 517.94 | 56,377 | | | 27,809 | | 109,883 | | | (21,164) | | 8,143 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002S7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/27/2023 | 09/26/2025 | 2 | 1,334,034 | 513.6 | 47,805 | | | 23,738 | | 98,477 | | | (18,017) | | 6,634 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002S9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/28/2023 | 09/26/2025 | 2 | 318,686 | 513 | 12,511 | | | 6,215 | | 23,834 | | | (4,704) | | 1,585 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/29/2023 | 09/26/2025 | 2 | 749,018 | 514.99 | 27,087 | | | 13,470 | | 53,633 | | | (10,199) | | 3,725 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/03/2023 | 09/29/2025 | 2 | 905,476 | 512.76 | 33,430 | | | 16,718 | | 68,120 | | | (12,585) | | 4,521 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/03/2023 | 10/02/2025 | 2 | 1,784,784 | 511.98 | 62,020 | | | 31,193 | | 136,633 | | | (23,283) | | 8,948 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SH | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/04/2023 | 10/03/2025 | 2 | 907,595 | 508.14 | 34,652 | | | 17,493 | | 75,321 | | | (13,011) | | 4,557 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SI | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/05/2023 | 10/03/2025 | 3 | 1,340,802 | 508.41 | 50,847 | | | 25,789 | | 110,657 | | | (19,125) | | 6,732 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0002SL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/26/2023 | 10/03/2025 | 3 | 632,017 | 507.27 | 24,070 | | | 12,283 | | 53,395 | | | (9,116) | | 3,173 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SM | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/09/2023 | 10/06/2025 | 3 | 895,814 | 509.37 | 36,415 | | | 18,593 | | 72,515 | | | (13,724) | | 4,516 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SO | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/10/2023 | 10/08/2025 | 1 | 74,231 | 509.37 | 3,152 | | | 1,613 | | 6,011 | | | (1,185) | | 375 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SQ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/10/2023 | 10/09/2025 | 2 | 1,242,993 | 508.72 | 53,749 | | | 27,553 | | 102,040 | | | (20,184) | | 6,291 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SS | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/12/2023 | 10/10/2025 | 2 | 1,030,841 | 513.96 | 40,007 | | | 20,562 | | 75,774 | | | (15,019) | | 5,224 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SU | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/12/2023 | 10/10/2025 | 2 | 832,771 | 514.83 | 30,248 | | | 15,609 | | 60,069 | | | (11,373) | | 4,221 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SX | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/13/2023 | 10/10/2025 | 1 | 327,579 | 512.7 | 12,504 | | | 6,459 | | 24,741 | | | (4,706) | | 1,660 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0002SZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/19/2023 | 10/13/2025 | 3 | 1,568,207 | 512.65 | 63,166 | | | 32,843 | | 118,652 | | | (23,795) | | 7,979 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003S0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/18/2023 | 10/16/2025 | 3 | 2,941,073 | 515.97 | 113,708 | | | 59,380 | | 207,269 | | | (42,696) | | 15,024 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003S3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/18/2023 | 10/17/2025 | 2 | 712,262 | 517.6 | 24,060 | | | 12,619 | | 48,435 | | | (9,050) | | 3,643 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003S5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/20/2023 | 10/17/2025 | 2 | 668,772 | 512.65 | 22,759 | | | 11,962 | | 50,648 | | | (8,555) | | 3,421 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003S7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/24/2023 | 10/17/2025 | 2 | 452,675 | 508.49 | 15,406 | | | 8,113 | | 37,390 | | | (5,807) | | 2,315 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003S9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/23/2023 | 10/20/2025 | 3 | 677,311 | 504.29 | 24,200 | | | 12,808 | | 60,888 | | | (9,114) | | 3,478 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/07/2023 | 10/23/2025 | 3 | 3,020,247 | 501.7 | 117,665 | | | 62,581 | | 285,603 | | | (44,186) | | 15,570 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/26/2023 | 10/24/2025 | 3 | 1,562,191 | 502.51 | 56,572 | | | 30,206 | | 145,456 | | | (21,263) | | 8,064 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/26/2023 | 10/24/2025 | 1 | 962,356 | 500.44 | 35,365 | | | 18,926 | | 93,222 | | | (13,292) | | 4,967 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SH | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/30/2023 | 10/24/2025 | 2 | 1,092,627 | 498.82 | 40,017 | | | 21,448 | | 109,113 | | | (15,067) | | 5,640 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SJ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 10/30/2023 | 10/27/2025 | 3 | 1,419,796 | 496.85 | 58,219 | | | 31,363 | | 147,064 | | | (21,918) | | 7,357 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/01/2023 | 10/30/2025 | 5 | 3,909,830 | 499.57 | 159,359 | | | 86,355 | | 385,177 | | | (59,887) | | 20,337 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0003SN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/01/2023 | 10/31/2025 | 2 | 1,073,285 | 501.45 | 43,007 | | | 23,341 | | 102,056 | | | (16,144) | | 5,590 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/02/2023 | 10/31/2025 | 3 | 1,497,638 | 503.06 | 68,107 | | | 37,134 | | 138,078 | | | (25,620) | | 7,800 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/21/2023 | 10/31/2025 | 3 | 920,780 | 509.84 | 37,844 | | | 20,700 | | 74,170 | | | (14,284) | | 4,795 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003ST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/07/2023 | 11/03/2025 | 3 | 1,146,912 | 512.71 | 43,132 | | | 23,705 | | 87,092 | | | (16,274) | | 5,996 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SW | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/07/2023 | 11/05/2025 | 1 | 264,956 | 512.71 | 9,364 | | | 5,152 | | 20,129 | | | (3,519) | | 1,389 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SX | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/08/2023 | 11/06/2025 | 5 | 3,571,750 | 512.22 | 128,436 | | | 70,851 | | 274,211 | | | (48,267) | | 18,742 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0003SZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/08/2023 | 11/07/2025 | 2 | 1,827,771 | 509.29 | 68,809 | | | 38,040 | | 149,090 | | | (25,837) | | 9,603 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/09/2023 | 11/07/2025 | 2 | 1,614,014 | 508.94 | 59,776 | | | 33,150 | | 132,593 | | | (22,474) | | 8,480 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/13/2023 | 11/07/2025 | 2 | 1,641,771 | 507.36 | 66,469 | | | 36,928 | | 139,232 | | | (25,060) | | 8,626 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/14/2023 | 11/10/2025 | 3 | 1,561,468 | 509.69 | 61,951 | | | 34,629 | | 126,406 | | | (23,364) | | 8,234 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/14/2023 | 11/12/2025 | 3 | 1,628,008 | 509.69 | 71,078 | | | 39,816 | | 131,842 | | | (26,732) | | 8,606 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004S9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/15/2023 | 11/13/2025 | 3 | 2,342,442 | 510.09 | 101,176 | | | 56,721 | | 188,196 | | | (37,985) | | 12,398 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/17/2023 | 11/14/2025 | 3 | 1,216,602 | 515.32 | 47,040 | | | 26,471 | | 87,657 | | | (17,669) | | 6,447 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/30/2023 | 11/14/2025 | 3 | 933,492 | 515.89 | 35,249 | | | 19,932 | | 66,442 | | | (13,279) | | 4,947 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/20/2023 | 11/14/2025 | 3 | 2,428,642 | 514.05 | 99,835 | | | 56,466 | | 179,766 | | | (37,694) | | 12,870 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SH | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/12/2023 | 11/17/2025 | 4 | 1,701,372 | 516.12 | 67,859 | | | 38,644 | | 120,603 | | | (25,616) | | 9,049 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SJ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/21/2023 | 11/20/2025 | 5 | 3,468,408 | 517.47 | 131,117 | 4,246 | | 77,999 | | 239,016 | | | (50,464) | | 18,514 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/30/2023 | 11/21/2025 | 4 | 1,646,354 | 517.82 | 63,064 | | | 36,240 | | 112,632 | | | (23,733) | | 8,799 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004SN | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/28/2023 | 11/21/2025 | 3 | 1,254,922 | 517.32 | 48,776 | | | 28,054 | | 86,787 | | | (18,397) | | 6,707 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0004$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/07/2023 | 11/26/2025 | 2 | 475,410 | 517.89 | 18,500 | | | 10,733 | | 32,524 | | | (6,964) | | 2,556 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/29/2023 | 11/26/2025 | 4 | 2,923,823 | 516.68 | 117,992 | | | 68,437 | | 205,307 | | | (44,393) | | 15,719 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/30/2023 | 11/24/2025 | 2 | 239,632 | 517.89 | 11,051 | | | 6,512 | | 16,384 | | | (4,241) | | 1,285 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 11/29/2023 | 11/28/2025 | 3 | 1,023,664 | 518.27 | 40,939 | | | 23,824 | | 69,500 | | | (15,377) | | 5,516 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/05/2023 | 11/28/2025 | 4 | 1,566,080 | 519.02 | 62,041 | | | 36,235 | | 104,609 | | | (23,353) | | 8,440 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0004$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/04/2023 | 11/28/2025 | 6 | 7,626,414 | 520.12 | 293,965 | | | 172,232 | | 497,288 | | | (111,222) | | 41,099 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/05/2023 | 12/01/2025 | 4 | 1,476,758 | 523.26 | 55,323 | | | 32,483 | | 89,885 | | | (20,835) | | 7,986 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/05/2023 | 12/04/2025 | 3 | 3,473,126 | 522.45 | 125,701 | | | 74,115 | | 215,526 | | | (47,199) | | 18,849 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/06/2023 | 12/02/2025 | 1 | 56,047 | 523.26 | 1,944 | | | 1,145 | | 3,413 | | | (733) | | 303 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/06/2023 | 12/05/2025 | 5 | 1,895,096 | 519.82 | 71,223 | 3,575 | | 44,563 | | 124,677 | | | (28,269) | | 10,297 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/07/2023 | 12/05/2025 | 3 | 920,623 | 518.65 | 36,791 | | | 21,844 | | 62,128 | | | (13,848) | | 5,002 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/08/2023 | 12/05/2025 | 3 | 1,155,274 | 519.55 | 45,721 | | | 27,168 | | 76,454 | | | (17,226) | | 6,277 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/08/2025 | 4 | 2,284,969 | 520.45 | 91,326 | | | 54,517 | | 148,420 | | | (34,400) | | 12,458 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/12/2023 | 12/10/2025 | 3 | 784,384 | 520.45 | 33,937 | | | 20,400 | | 50,984 | | | (12,804) | | 4,286 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/18/2024 | 12/11/2025 | 4 | 2,824,314 | 521.43 | 109,660 | 3,175 | | 67,738 | | 179,732 | | | (42,353) | | 15,452 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/12/2025 | 7 | 1,956,740 | 521.93 | 82,839 | 1,921 | | 51,124 | | 123,200 | | | (31,891) | | 10,718 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/20/2023 | 12/12/2025 | 6 | 2,726,391 | 525.46 | 112,276 | 2,212 | | 69,211 | | 158,592 | | | (43,163) | | 14,933 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/27/2023 | 12/12/2025 | 5 | 1,651,726 | 529.46 | 63,710 | | | 38,491 | | 87,592 | | | (24,012) | | 9,047 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/15/2025 | 3 | 1,507,688 | 529.04 | 59,205 | | | 35,909 | | 80,865 | | | (22,300) | | 8,286 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0005$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/17/2025 | 4 | 2,435,793 | 529.04 | 96,654 | | | 58,849 | | 130,771 | | | (36,363) | | 13,417 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/19/2023 | 12/18/2025 | 6 | 1,507,257 | 529.33 | 54,871 | 4,430 | | 36,238 | | 80,415 | | | (22,275) | | 8,312 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/21/2023 | 12/19/2025 | 3 | 1,193,634 | 531.49 | 43,980 | | | 27,053 | | 60,556 | | | (16,585) | | 6,590 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/27/2023 | 12/19/2025 | 5 | 1,081,284 | 527.95 | 43,460 | | | 26,712 | | 59,595 | | | (16,375) | | 5,970 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/17/2024 | 12/19/2025 | 4 | 1,623,960 | 529.18 | 62,908 | 2,142 | | 40,082 | | 86,987 | | | (24,580) | | 8,966 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0005$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/27/2023 | 12/22/2025 | 4 | 556,211 | 529.34 | 20,012 | 1,924 | | 13,600 | | 29,726 | | | (8,277) | | 3,081 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/16/2024 | 12/26/2025 | 8 | 5,483,006 | 530.88 | 184,685 | 22,162 | | 128,942 | | 283,240 | | | (77,602) | | 30,508 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 12/28/2023 | 12/26/2025 | 5 | 2,245,286 | 532.3 | 52,767 | 27,106 | | 49,862 | | 112,165 | | | (30,022) | | 12,493 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/03/2024 | 12/26/2025 | 4 | 2,141,649 | 530.18 | | 77,221 | | 48,272 | | 112,460 | | | (28,980) | | 11,916 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/03/2024 | 12/29/2025 | 5 | 2,982,325 | 529.45 | | 106,654 | | 66,916 | | 159,523 | | | (39,801) | | 16,649 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/09/2024 | 01/02/2026 | 6 | 4,192,728 | 527.6 | | 149,333 | | 94,336 | | 234,432 | | | (55,238) | | 23,509 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/08/2024 | 01/02/2026 | 5 | 2,342,657 | 526.08 | | 85,895 | | 54,463 | | 135,569 | | | (31,538) | | 13,135 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/10/2024 | 01/02/2026 | 3 | 3,388,824 | 523.31 | | 130,607 | | 82,791 | | 208,574 | | | (47,864) | | 19,001 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/10/2024 | 01/05/2026 | 5 | 1,053,744 | 523.2 | | 39,237 | | 25,008 | | 65,085 | | | (14,247) | | 5,928 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/09/2024 | 01/07/2026 | 2 | 605,087 | 523.2 | | 22,988 | | 14,651 | | 37,401 | | | (8,345) | | 3,411 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/11/2024 | 01/08/2026 | 7 | 2,868,053 | 524.21 | | 105,049 | | 67,216 | | 173,451 | | | (37,924) | | 16,186 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/16/2024 | 01/09/2026 | 7 | 3,067,885 | 522 | | 115,459 | | 74,210 | | 194,790 | | | (41,407) | | 17,332 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/22/2024 | 01/09/2026 | 6 | 2,592,630 | 522.56 | | 100,027 | | 64,444 | | 162,627 | | | (35,855) | | 14,647 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/12/2024 | 01/09/2026 | 5 | 2,706,321 | 522.65 | | 101,124 | | 65,100 | | 169,424 | | | (36,236) | | 15,290 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0006$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/16/2024 | 01/12/2026 | 2 | 2,079,864 | 522.51 | | 73,417 | | 47,398 | | 130,745 | | | (26,049) | | 11,788 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/22/2024 | 01/16/2026 | 4 | 5,475,531 | 518.63 | | 206,437 | | 134,199 | | 374,413 | | | (72,398) | | 31,166 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/18/2024 | 01/16/2026 | 3 | 3,455,119 | 516.46 | | 136,822 | | 89,121 | | 247,175 | | | (47,992) | | 19,666 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0006$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/22/2024 | 01/16/2026 | 4 | 1,988,492 | 516.62 | | 82,095 | | 53,698 | | 141,785 | | | (28,539) | | 11,318 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/22/2024 | 01/16/2026 | 3 | 958,826 | 518.82 | | 38,318 | | 25,033 | | 65,302 | | | (13,306) | | 5,457 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/24/2024 | 01/22/2026 | 3 | 4,160,690 | 520.31 | | 159,532 | | 104,789 | | 275,102 | | | (54,811) | | 23,832 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/24/2024 | 01/23/2026 | 3 | 2,661,210 | 519.86 | | 102,355 | | 67,379 | | 177,696 | | | (35,039) | | 15,259 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/25/2024 | 01/23/2026 | 5 | 3,746,107 | 519.28 | | 152,143 | | 100,619 | | 253,211 | | | (51,828) | | 21,480 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/26/2024 | 01/23/2026 | 4 | 1,935,032 | 521 | | 76,363 | | 50,549 | | 126,124 | | | (25,969) | | 11,095 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/29/2024 | 01/26/2026 | 3 | 4,386,711 | 521.39 | | 178,504 | | 118,539 | | 283,834 | | | (60,052) | | 25,231 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/05/2024 | 01/29/2026 | 4 | 3,888,927 | 523.48 | | 156,592 | | 104,689 | | 240,843 | | | (51,976) | | 22,437 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 01/31/2024 | 01/30/2026 | 3 | 3,379,542 | 524.89 | | 125,353 | | 83,768 | | 203,061 | | | (41,688) | | 19,518 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/05/2024 | 01/30/2026 | 4 | 2,556,216 | 522.24 | | 106,161 | | 71,197 | | 162,639 | | | (35,205) | | 14,763 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/15/2024 | 01/30/2026 | 4 | 2,510,612 | 525.54 | | 92,880 | | 62,405 | | 148,722 | | | (30,652) | | 14,500 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/06/2024 | 02/02/2026 | 4 | 2,275,064 | 524.56 | | 80,917 | | 54,556 | | 137,841 | | | (26,412) | | 13,180 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/06/2024 | 02/05/2026 | 3 | 5,779,534 | 520.22 | | 235,043 | | 158,893 | | 384,545 | | | (76,275) | | 33,585 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/07/2024 | 02/06/2026 | 5 | 2,658,451 | 522.27 | | 105,480 | | 71,518 | | 169,437 | | | (34,041) | | 15,464 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/22/2024 | 02/06/2026 | 6 | 2,676,998 | 523.39 | | 104,109 | | 71,112 | | 166,586 | | | (33,246) | | 15,572 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/09/2024 | 02/06/2026 | 6 | 3,039,719 | 522.85 | | 116,911 | | 79,687 | | 191,355 | | | (37,481) | | 17,682 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0007$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/12/2024 | 02/09/2026 | 5 | 1,919,816 | 522.53 | | 75,841 | | 52,195 | | 121,809 | | | (23,686) | | 11,201 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/20/2024 | 02/12/2026 | 5 | 4,652,639 | 523.93 | | 166,515 | | 114,330 | | 286,802 | | | (52,276) | | 27,228 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0007$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/15/2024 | 02/13/2026 | 3 | 1,820,126 | 520.11 | | 73,896 | | 50,868 | | 121,679 | | | (23,114) | | 10,662 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/08/2024 | 02/13/2026 | 5 | 1,639,010 | 521.3 | | 68,112 | | 47,169 | | 106,875 | | | (21,146) | | 9,601 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/21/2024 | 02/13/2026 | 2 | 1,670,644 | 524.43 | | 63,508 | | 43,924 | | 101,919 | | | (19,792) | | 9,786 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/21/2024 | 02/13/2026 | 2 | 2,472,520 | 523.82 | | 92,487 | | 64,056 | | 152,828 | | | (28,480) | | 14,484 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/20/2024 | 02/19/2026 | 3 | 2,790,337 | 523.82 | | 105,491 | | 73,360 | | 172,841 | | | (32,187) | | 16,443 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/21/2024 | 02/20/2026 | 4 | 2,013,587 | 522.4 | | 84,360 | | 58,934 | | 128,587 | | | (25,504) | | 11,878 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/22/2024 | 02/20/2026 | 3 | 1,986,848 | 524.97 | | 82,011 | | 57,365 | | 120,119 | | | (24,842) | | 11,720 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/23/2024 | 02/20/2026 | 2 | 1,348,625 | 528.08 | | 52,443 | | 36,736 | | 76,201 | | | (15,814) | | 7,955 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/26/2024 | 02/23/2026 | 3 | 2,154,939 | 528.59 | | 83,108 | | 58,443 | | 120,553 | | | (24,711) | | 12,749 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/27/2024 | 02/25/2026 | 1 | 52,088 | 528.59 | | 2,020 | | 1,423 | | 2,916 | | | (599) | | 309 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/29/2024 | 02/26/2026 | 3 | 5,529,373 | 528.44 | | 215,707 | | 152,052 | | 310,748 | | | (63,792) | | 32,808 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/28/2024 | 02/27/2026 | 3 | 2,118,446 | 528.91 | | 82,594 | | 58,356 | | 117,881 | | | (24,304) | | 12,582 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 02/29/2024 | 02/27/2026 | 4 | 1,972,011 | 529.28 | | 78,652 | | 55,855 | | 108,842 | | | (22,970) | | 11,712 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/12/2024 | 02/27/2026 | 4 | 3,343,430 | 530.22 | | 131,902 | | 93,875 | | 180,731 | | | (38,281) | | 19,857 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$P | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/04/2024 | 02/27/2026 | 3 | 1,620,407 | 530.16 | | 66,162 | | 47,261 | | 87,709 | | | (18,940) | | 9,624 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/05/2024 | 03/04/2026 | 4 | 3,196,401 | 530.86 | | 122,602 | | 87,693 | | 170,729 | | | (34,988) | | 19,076 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/06/2024 | 03/05/2026 | 4 | 2,054,979 | 530.1 | | 82,013 | | 58,843 | | 111,677 | | | (23,272) | | 12,276 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB0008SV | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/07/2024 | 03/06/2026 | 4 | 2,095,091 | 530.09 | | 87,518 | | 63,015 | | 113,933 | | | (24,706) | | 12,527 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008SX | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/12/2024 | 03/06/2026 | 4 | 2,179,337 | 532.79 | | 88,291 | | 63,619 | | 111,589 | | | (24,827) | | 13,031 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0008SZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/12/2024 | 03/06/2026 | 2 | 1,719,925 | 533.9 | | 69,157 | | 49,847 | | 85,884 | | | (19,352) | | 10,284 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009S1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/12/2024 | 03/09/2026 | 1 | 147,341 | 533.9 | | 6,024 | | 4,354 | | 7,369 | | | (1,674) | | 884 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009S2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/12/2024 | 03/11/2026 | 4 | 3,786,035 | 535.68 | | 150,214 | | 108,738 | | 182,013 | | | (41,573) | | 22,746 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009S4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/14/2024 | 03/12/2026 | 4 | 2,132,783 | 536.61 | | 85,619 | | 62,212 | | 100,424 | | | (23,528) | | 12,826 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009S6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/14/2024 | 03/13/2026 | 2 | 1,765,310 | 538.61 | | 67,516 | | 49,194 | | 79,405 | | | (18,500) | | 10,626 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009S8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/10/2024 | 03/13/2026 | 4 | 1,720,345 | 538.34 | | 67,259 | | 49,158 | | 77,871 | | | (18,267) | | 10,355 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SA | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/19/2024 | 03/13/2026 | 3 | 1,148,939 | 538.34 | | 45,606 | | 33,351 | | 52,006 | | | (12,284) | | 6,916 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SC | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/19/2024 | 03/18/2026 | 5 | 2,716,372 | 539.07 | | 107,108 | | 78,776 | | 121,237 | | | (28,419) | | 16,428 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SE | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/01/2024 | 03/19/2026 | 3 | 2,120,630 | 540.07 | | 86,466 | | 63,644 | | 92,518 | | | (22,906) | | 12,837 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SG | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/21/2024 | 03/20/2026 | 2 | 958,202 | 542.24 | | 38,098 | | 28,120 | | 39,744 | | | (10,081) | | 5,806 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SI | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/22/2024 | 03/20/2026 | 3 | 1,751,942 | 543.94 | | 61,970 | | 46,280 | | 69,777 | | | (15,852) | | 10,615 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/26/2024 | 03/20/2026 | 2 | 2,160,681 | 542.41 | | 82,695 | | 61,202 | | 89,260 | | | (21,547) | | 13,092 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SM | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/28/2024 | 03/25/2026 | 5 | 4,338,893 | 542.21 | | 168,381 | | 125,189 | | 180,673 | | | (43,323) | | 26,412 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SO | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 03/28/2024 | 03/26/2026 | 4 | 1,726,875 | 542.05 | | 72,131 | | 53,753 | | 72,226 | | | (18,446) | | 10,522 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009SQ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/01/2024 | 03/27/2026 | 2 | 1,653,656 | 545.76 | | 64,996 | | 48,596 | | 63,345 | | | (16,572) | | 10,085 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000AS8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/12/2024 | 04/10/2026 | 2 | 1,337,163 | 543.28 | | 50,794 | | 38,966 | | 54,850 | | | (11,973) | | 8,259 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000AS6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/10/2024 | 04/09/2026 | 2 | 1,473,082 | 545.8 | | 53,384 | | 40,768 | | 56,886 | | | (12,664) | | 9,091 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000A$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/09/2024 | 04/08/2026 | 4 | 5,707,237 | 546.3 | | 207,544 | | 158,360 | | 217,624 | | | (49,354) | | 35,188 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/19/2024 | 04/17/2026 | 4 | 1,337,381 | 535.7 | | 52,021 | | 40,495 | | 65,501 | | | (11,664) | | 8,312 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/17/2024 | 04/15/2026 | 4 | 3,165,443 | 537.88 | | 117,583 | | 90,820 | | 147,485 | | | (26,861) | | 19,639 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSB | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/08/2024 | 05/07/2026 | 3 | 2,084,424 | 543.37 | | 79,459 | | 63,787 | | 86,770 | | | (15,781) | | 13,183 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/26/2024 | 04/24/2026 | 3 | 2,725,243 | 540.81 | | 108,203 | | 85,263 | | 119,386 | | | (23,173) | | 17,043 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSV | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/24/2024 | 05/21/2026 | 4 | 1,269,955 | 543.29 | | 43,783 | | 36,013 | | 53,408 | | | (7,827) | | 8,128 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/10/2024 | 06/05/2026 | 2 | 1,284,569 | 536.24 | | 48,769 | | 41,230 | | 63,659 | | | (7,688) | | 8,324 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/09/2024 | 05/08/2026 | 2 | 990,799 | 542.53 | | 39,856 | | 32,118 | | 42,072 | | | (7,846) | | 6,272 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/02/2024 | 04/30/2026 | 3 | 1,585,429 | 538.42 | | 59,832 | | 47,462 | | 73,561 | | | (12,422) | | 9,967 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/29/2024 | 04/24/2026 | 2 | 1,423,432 | 541.66 | | 55,560 | | 43,816 | | 61,153 | | | (11,787) | | 8,902 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/31/2024 | 05/22/2026 | 3 | 1,928,489 | 539.07 | | 74,177 | | 61,577 | | 89,218 | | | (12,722) | | 12,352 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/30/2024 | 04/29/2026 | 3 | 4,726,172 | 544.3 | | 157,466 | | 124,605 | | 191,596 | | | (32,987) | | 29,685 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$3 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/29/2024 | 05/26/2026 | 1 | 527,777 | 539.07 | | 18,583 | | 15,430 | | 24,467 | | | (3,170) | | 3,392 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/26/2024 | 04/22/2026 | 3 | 2,858,382 | 537.85 | | 113,090 | | 88,421 | | 133,766 | | | (24,776) | | 17,844 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BS9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/07/2024 | 05/06/2026 | 2 | 2,982,850 | 541.88 | | 117,858 | | 94,370 | | 128,407 | | | (23,585) | | 18,849 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/24/2024 | 04/17/2026 | 3 | 2,221,110 | 536.15 | | 88,732 | | 69,128 | | 107,698 | | | (19,673) | | 13,805 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/21/2024 | 06/18/2026 | 2 | 1,834,706 | 536.41 | | 69,552 | | 60,130 | | 91,135 | | | (9,644) | | 12,014 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/25/2024 | 04/24/2026 | 3 | 1,612,350 | 539.95 | | 63,182 | | 49,733 | | 72,033 | | | (13,629) | | 10,083 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/11/2024 | 06/10/2026 | 3 | 4,194,739 | 536.04 | | 155,123 | | 131,725 | | 209,258 | | | (23,556) | | 27,291 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000A$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .04/09/2024 | .04/02/2026 | 3 | 966,144 | 545.83 | | 36,915 | | 28,079 | | 37,103 | | | (8,867) | | 5,924 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/27/2024 | .06/24/2026 | 4 | 3,977,196 | 537.7 | | 144,633 | | 125,628 | | 192,707 | | | (19,188) | | 26,167 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .07/15/2024 | .06/26/2026 | 5 | 2,238,710 | 535.51 | | 87,529 | | 76,744 | | 113,763 | | | (11,059) | | 14,753 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .04/18/2024 | .04/02/2026 | 4 | 1,960,783 | 546.11 | | 72,359 | | 54,824 | | 74,794 | | | (17,731) | | 12,024 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .05/03/2024 | .05/01/2026 | 4 | 1,533,452 | 537.13 | | 59,792 | | 47,925 | | 73,267 | | | (12,044) | | 9,648 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .05/07/2024 | .04/23/2026 | 3 | 2,020,992 | 539.06 | | 79,433 | | 62,284 | | 92,081 | | | (17,266) | | 12,628 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .05/31/2024 | .05/29/2026 | 2 | 2,027,930 | 538.45 | | 82,770 | | 69,187 | | 95,451 | | | (13,807) | | 13,065 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .05/03/2024 | .05/01/2026 | 2 | 559,042 | 538.08 | | 22,673 | | 18,078 | | 26,151 | | | (4,644) | | 3,517 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .05/17/2024 | .05/15/2026 | 3 | 944,229 | 542.91 | | 36,116 | | 29,510 | | 39,913 | | | (6,698) | | 6,013 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/12/2024 | .06/11/2026 | 4 | 2,164,467 | 533.96 | | 84,024 | | 71,724 | | 112,924 | | | (12,478) | | 14,094 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/28/2024 | .06/26/2026 | 3 | 1,864,239 | 534.93 | | 71,726 | | 62,749 | | 95,903 | | | (9,194) | | 12,285 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/05/2024 | .06/04/2026 | 3 | 1,018,513 | 536.6 | | 38,844 | | 33,058 | | 50,060 | | | (5,894) | | 6,594 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/20/2024 | .06/12/2026 | 4 | 972,858 | 534.26 | | 35,523 | | 30,419 | | 50,455 | | | (5,218) | | 6,340 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/10/2024 | .06/05/2026 | 3 | 2,054,876 | 536.52 | | 78,476 | | 66,255 | | 101,219 | | | (12,472) | | 13,315 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/04/2024 | .05/29/2026 | 3 | 1,567,465 | 542.66 | | 53,364 | | 44,670 | | 67,179 | | | (8,744) | | 10,099 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .06/26/2024 | .06/25/2026 | 3 | 1,016,075 | 535.17 | | 39,332 | | 34,214 | | 51,984 | | | (5,170) | | 6,690 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .04/11/2024 | .04/02/2026 | 3 | 1,877,035 | 545.12 | | 72,998 | | 55,114 | | 73,321 | | | (17,968) | | 11,510 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .04/17/2024 | .04/16/2026 | 2 | 920,627 | 536.49 | | 34,831 | | 26,956 | | 44,279 | | | (7,921) | | 5,717 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | .04/15/2024 | .04/10/2026 | 3 | 1,245,853 | 543.82 | | 43,438 | | 33,366 | | 50,459 | | | (10,186) | | 7,695 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000A$O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/08/2024 | 04/02/2026 | 2 | 1,121,166 | 544.37 | | 44,468 | | 33,708 | | 44,586 | | | (10,878) | | 6,875 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/20/2024 | 06/17/2026 | 3 | 4,087,785 | 533.41 | | 163,283 | | 140,515 | | 216,303 | | | (23,169) | | 26,746 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/17/2024 | 05/15/2026 | 3 | 1,548,941 | 544.46 | | 57,231 | | 46,673 | | 63,190 | | | (10,728) | | 9,863 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$Z | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/28/2024 | 05/22/2026 | 2 | 601,981 | 536.31 | | 24,336 | | 20,135 | | 29,591 | | | (4,284) | | 3,856 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/30/2024 | 05/29/2026 | 3 | 1,554,008 | 535.44 | | 64,840 | | 54,134 | | 78,099 | | | (10,906) | | 10,012 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/19/2024 | 04/17/2026 | 2 | 1,178,598 | 536.1 | | 44,791 | | 34,795 | | 57,212 | | | (10,126) | | 7,325 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$H | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/13/2024 | 05/08/2026 | 2 | 1,243,032 | 544.43 | | 46,675 | | 37,706 | | 50,525 | | | (9,009) | | 7,868 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000A$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/15/2024 | 04/10/2026 | 2 | 1,428,401 | 540.02 | | 51,891 | | 39,907 | | 63,207 | | | (12,022) | | 8,823 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/23/2024 | 05/22/2026 | 2 | 2,014,539 | 539.24 | | 72,552 | | 59,933 | | 92,847 | | | (12,931) | | 12,904 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/15/2024 | 05/13/2026 | 2 | 2,423,783 | 543.56 | | 92,771 | | 75,166 | | 100,822 | | | (17,684) | | 15,408 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/30/2024 | 05/28/2026 | 2 | 3,907,020 | 538.27 | | 141,158 | | 117,324 | | 184,532 | | | (23,994) | | 25,151 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/17/2024 | 06/12/2026 | 4 | 1,392,068 | 535.25 | | 52,293 | | 44,677 | | 70,693 | | | (7,787) | | 9,072 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/04/2024 | 06/03/2026 | 3 | 3,681,764 | 537.76 | | 136,961 | | 115,231 | | 176,370 | | | (21,879) | | 23,818 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/21/2024 | 06/18/2026 | 2 | 2,058,240 | 534.72 | | 82,101 | | 70,880 | | 105,987 | | | (11,498) | | 13,477 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB0009$U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/02/2024 | 04/01/2026 | 3 | 2,722,431 | 545.5 | | 104,022 | | 78,286 | | 105,308 | | | (25,812) | | 16,679 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/08/2024 | 05/01/2026 | 3 | 946,810 | 540.05 | | 38,074 | | 30,410 | | 42,369 | | | (7,696) | | 5,957 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/24/2024 | 06/18/2026 | 1 | 1,072,147 | 535.59 | | 43,099 | | 37,308 | | 54,198 | | | (5,834) | | 7,020 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C$K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/10/2024 | 06/05/2026 | 2 | 1,055,491 | 535.78 | | 40,527 | | 34,308 | | 52,827 | | | (6,258) | | 6,839 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000B$L | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/15/2024 | 05/14/2026 | 2 | 945,697 | 543.41 | | 36,767 | | 29,876 | | 39,498 | | | (6,948) | | 6,017 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000BSR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/20/2024 | 05/15/2026 | 2 | 861,200 | 543.46 | | 31,968 | | 26,138 | | 35,949 | | | (5,858) | | 5,484 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000S6S | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 04/01/2024 | 03/27/2026 | 2 | 2,067,133 | 546.74 | | 77,118 | | 57,818 | | 77,326 | | | (19,353) | | 12,606 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/22/2024 | 05/20/2026 | 2 | 3,189,605 | 541.81 | | 125,225 | | 102,674 | | 138,635 | | | (22,661) | | 20,396 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000BSF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 05/13/2024 | 05/08/2026 | 2 | 1,527,341 | 544.98 | | 57,761 | | 46,596 | | 61,295 | | | (11,333) | | 9,668 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000C5U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 06/17/2024 | 06/12/2026 | 2 | 935,614 | 531.09 | | 37,968 | | 32,558 | | 51,866 | | | (5,492) | | 6,097 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D5K | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/10/2024 | 07/02/2026 | 4 | 2,044,152 | 538.57 | | 77,201 | | 68,408 | | 97,580 | | | (8,884) | | 13,534 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D5U | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/16/2024 | 07/10/2026 | 2 | 1,768,868 | 542.56 | | 74,482 | | 66,667 | | 77,754 | | | (7,896) | | 11,784 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E5Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/02/2024 | 07/31/2026 | 2 | 718,673 | 545.52 | | 23,809 | | 21,972 | | 29,946 | | | (1,916) | | 4,865 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F5N | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/23/2024 | 08/21/2026 | 3 | 1,110,948 | 540.49 | | 46,617 | | 44,454 | | 52,127 | | | (2,314) | | 7,637 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E5M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/02/2024 | 07/31/2026 | 3 | 1,214,391 | 549.81 | | 41,663 | | 38,397 | | 46,008 | | | (3,415) | | 8,220 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F5Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/03/2024 | 08/28/2026 | 4 | 2,363,824 | 541.42 | | 93,495 | | 90,088 | | 109,115 | | | (3,776) | | 16,333 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F5$7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/14/2024 | 08/13/2026 | 2 | 1,452,590 | 536.94 | | 57,334 | | 53,721 | | 73,139 | | | (3,692) | | 9,928 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F5O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/27/2024 | 08/21/2026 | 4 | 1,168,278 | 543.78 | | 45,169 | | 43,096 | | 51,124 | | | (2,145) | | 8,031 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSC | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/06/2024 | 09/04/2026 | 3 | 1,675,872 | 540.93 | | 61,231 | | 59,502 | | 78,418 | | | (1,955) | | 11,637 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H5A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/26/2024 | 09/25/2026 | 2 | 2,201,245 | 548.84 | | 90,708 | | 90,532 | | 88,029 | | | (514) | | 15,512 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F5F | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/23/2024 | 08/19/2026 | 4 | 2,825,719 | 541.5 | | 111,989 | | 105,944 | | 129,666 | | | (6,220) | | 19,398 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H53 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/24/2024 | 09/22/2026 | 2 | 390,203 | 547.16 | | 15,871 | | 15,742 | | 16,151 | | | (171) | | 2,744 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F5J | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/22/2024 | 08/21/2026 | 2 | 1,271,070 | 543.69 | | 46,607 | | 44,274 | | 55,720 | | | (2,500) | | 8,738 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G5O | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/30/2024 | 08/31/2026 | 2 | 454,208 | 543.07 | | 17,070 | | 16,473 | | 20,278 | | | (629) | | 3,145 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000H89 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/30/2024 | 09/24/2026 | 3 | 1,333,480 | 549.85 | | 51,995 | | 51,764 | | 49,348 | | | (325) | | 9,390 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSK | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/17/2024 | 09/11/2026 | 4 | 2,269,503 | 541.47 | | 90,757 | | 88,886 | | 105,336 | | | (2,209) | | 15,838 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$X | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/14/2024 | 08/07/2026 | 3 | 2,519,691 | 528 | | 107,463 | | 100,074 | | 151,686 | | | (7,784) | | 17,145 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSD | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/17/2024 | 09/04/2026 | 4 | 1,515,122 | 537.16 | | 63,442 | | 61,767 | | 76,647 | | | (1,758) | | 10,521 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/16/2024 | 08/14/2026 | 3 | 1,609,346 | 539.15 | | 63,573 | | 59,890 | | 77,411 | | | (3,905) | | 11,007 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$D | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/19/2024 | 08/14/2026 | 4 | 874,722 | 539.5 | | 35,582 | | 33,574 | | 41,774 | | | (2,061) | | 5,983 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/30/2024 | 08/28/2026 | 2 | 1,820,263 | 541.75 | | 73,250 | | 70,492 | | 83,441 | | | (3,128) | | 12,577 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$R | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/05/2024 | 07/31/2026 | 2 | 1,426,777 | 539.62 | | 46,036 | | 42,544 | | 67,521 | | | (3,546) | | 9,658 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSP | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/16/2024 | 09/11/2026 | 2 | 1,709,592 | 543.66 | | 68,566 | | 67,323 | | 75,795 | | | (1,353) | | 11,930 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSS | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/17/2024 | 09/15/2026 | 1 | 316,348 | 543.66 | | 12,953 | | 12,739 | | 14,052 | | | (231) | | 2,214 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/07/2024 | 08/06/2026 | 2 | 624,447 | 531.63 | | 23,351 | | 21,691 | | 34,951 | | | (1,716) | | 4,246 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/10/2024 | 09/08/2026 | 1 | 383,475 | 537.16 | | 16,106 | | 15,684 | | 19,431 | | | (442) | | 2,670 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/16/2024 | 08/12/2026 | 4 | 3,030,147 | 533.35 | | 128,532 | | 120,354 | | 164,164 | | | (8,338) | | 20,695 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/12/2024 | 07/01/2026 | 3 | 2,741,878 | 534.08 | | 113,162 | | 99,548 | | 143,899 | | | (13,891) | | 18,139 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/30/2024 | 07/24/2026 | 2 | 1,414,482 | 539.17 | | 61,184 | | 55,869 | | 67,360 | | | (5,530) | | 9,525 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$Q | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/12/2024 | 07/10/2026 | 2 | 1,087,374 | 537.9 | | 44,446 | | 39,668 | | 52,855 | | | (4,934) | | 7,244 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/24/2024 | 07/22/2026 | 3 | 3,447,860 | 545.51 | | 128,111 | | 116,184 | | 142,981 | | | (12,075) | | 23,182 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/29/2024 | 07/24/2026 | 1 | 996,224 | 544.33 | | 39,239 | | 35,874 | | 42,445 | | | (3,410) | | 6,708 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$M | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/16/2024 | 07/08/2026 | 5 | 3,400,922 | 537.62 | | 129,082 | | 114,665 | | 166,146 | | | (14,568) | | 22,622 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000E$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/19/2024 | 07/17/2026 | 2 | 1,792,975 | 551.11 | | 63,502 | | 57,288 | | 65,370 | | | (6,441) | | 12,009 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/21/2024 | 08/20/2026 | 2 | 1,087,045 | 541.7 | | 43,245 | | 40,987 | | 49,695 | | | (2,352) | | 7,468 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/13/2024 | 08/07/2026 | 3 | 909,883 | 533.66 | | 36,560 | | 34,194 | | 48,892 | | | (2,410) | | 6,191 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$Y | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/17/2024 | 07/16/2026 | 2 | 1,140,225 | 551.2 | | 43,158 | | 38,803 | | 41,459 | | | (4,427) | | 7,631 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$8 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/24/2024 | 07/23/2026 | 3 | 1,126,215 | 544.45 | | 37,641 | | 34,208 | | 47,832 | | | (3,497) | | 7,578 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$A | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/26/2024 | 07/24/2026 | 2 | 1,445,909 | 537.37 | | 59,964 | | 54,691 | | 71,528 | | | (5,491) | | 9,736 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/09/2024 | 08/07/2026 | 2 | 1,744,538 | 531.82 | | 70,863 | | 66,086 | | 97,306 | | | (5,006) | | 11,871 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$C | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/01/2024 | 06/26/2026 | 2 | 1,482,513 | 534.96 | | 56,444 | | 49,444 | | 76,217 | | | (7,071) | | 9,769 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ES2 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/19/2024 | 07/17/2026 | 2 | 1,703,341 | 547.28 | | 62,024 | | 56,032 | | 67,718 | | | (6,204) | | 11,409 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H$6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/24/2024 | 09/23/2026 | 2 | 3,971,287 | 547.69 | | 163,909 | | 162,793 | | 162,590 | | | (1,338) | | 27,946 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/10/2024 | 07/09/2026 | 1 | 1,441,807 | 535.91 | | 58,112 | | 51,638 | | 73,066 | | | (6,537) | | 9,598 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$G | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/05/2024 | 07/02/2026 | 2 | 943,710 | 536.91 | | 38,128 | | 33,656 | | 46,676 | | | (4,646) | | 6,248 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$T | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/06/2024 | 08/05/2026 | 4 | 2,487,918 | 531.97 | | 96,846 | | 89,776 | | 138,250 | | | (7,183) | | 16,904 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000G$0 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/16/2024 | 09/11/2026 | 2 | 2,632,898 | 542.04 | | 108,348 | | 106,313 | | 120,766 | | | (2,349) | | 18,374 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000D$W | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/17/2024 | 07/15/2026 | 4 | 4,227,628 | 545.82 | | 181,896 | | 163,210 | | 173,426 | | | (18,890) | | 28,273 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ESL | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/31/2024 | 07/30/2026 | 3 | 1,380,581 | 546.31 | | 55,442 | | 50,926 | | 56,505 | | | (4,614) | | 9,338 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000E$I | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/31/2024 | 07/29/2026 | 3 | 3,288,737 | 545.16 | | 130,313 | | 119,408 | | 137,973 | | | (11,054) | | 22,229 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$V | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/28/2024 | 08/27/2026 | 2 | 1,087,995 | 543.32 | | 41,346 | | 39,563 | | 48,222 | | | (1,857) | | 7,512 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000F$9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/15/2024 | 08/14/2026 | 3 | 1,402,757 | 537.17 | | 57,649 | | 54,366 | | 70,324 | | | (3,495) | | 9,594 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000DSI | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/08/2024 | 07/02/2026 | 3 | 1,696,646 | 539.18 | | 64,699 | | 57,238 | | 79,935 | | | (7,680) | | 11,233 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSJ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/11/2024 | 09/10/2026 | 3 | 953,734 | 540.13 | | 38,909 | | 37,996 | | 45,501 | | | (996) | | 6,651 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GS7 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/04/2024 | 09/03/2026 | 3 | 2,600,842 | 539.39 | | 105,761 | | 102,240 | | 125,608 | | | (3,689) | | 18,047 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000ES4 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/22/2024 | 07/17/2026 | 2 | 1,662,130 | 544.48 | | 65,475 | | 59,235 | | 70,314 | | | (6,313) | | 11,133 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000DSS | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 07/16/2024 | 07/10/2026 | 3 | 1,988,973 | 540.27 | | 86,836 | | 77,696 | | 91,890 | | | (9,335) | | 13,251 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSG | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/11/2024 | 09/09/2026 | 2 | 2,610,882 | 539.54 | | 104,254 | | 101,533 | | 126,035 | | | (2,857) | | 18,194 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GS1 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/04/2024 | 08/28/2026 | 3 | 1,595,585 | 543.07 | | 58,082 | | 56,095 | | 68,386 | | | (2,058) | | 11,025 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H84 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/23/2024 | 09/18/2026 | 1 | 1,677,333 | 547.16 | | 66,768 | | 66,214 | | 69,272 | | | (645) | | 11,763 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSZ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/23/2024 | 09/18/2026 | 3 | 1,393,911 | 547.65 | | 54,409 | | 53,886 | | 56,959 | | | (729) | | 9,775 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSS | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/27/2024 | 08/26/2026 | 3 | 2,302,812 | 543.26 | | 90,005 | | 85,951 | | 102,144 | | | (4,175) | | 15,888 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSW | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/20/2024 | 09/17/2026 | 2 | 536,988 | 545.39 | | 21,064 | | 20,760 | | 23,018 | | | (340) | | 3,763 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H82 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/24/2024 | 09/21/2026 | 2 | 342,162 | 547.16 | | 14,020 | | 13,911 | | 14,155 | | | (141) | | 2,404 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GST | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/19/2024 | 09/16/2026 | 3 | 3,268,492 | 544.59 | | 131,062 | | 128,947 | | 142,429 | | | (2,296) | | 22,889 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GS9 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/05/2024 | 09/04/2026 | 2 | 1,408,572 | 540.8 | | 54,957 | | 53,298 | | 66,091 | | | (1,876) | | 9,781 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/17/2024 | 09/14/2026 | 1 | 304,099 | 543.66 | | 12,446 | | 12,240 | | 13,501 | | | (223) | | 2,127 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSQ | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/27/2024 | 08/24/2026 | 1 | 89,837 | 543.78 | | 3,483 | | 3,324 | | 3,937 | | | (163) | | 619 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000H8E | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/27/2024 | 09/25/2026 | 2 | 1,197,087 | 551.26 | | 46,160 | | 46,160 | | 45,425 | | | (147) | | 8,436 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000FSR | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 08/27/2024 | 08/25/2026 | 1 | 78,135 | 543.78 | | 3,030 | | 2,893 | | 3,426 | | | (142) | | 539 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GSY | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/19/2024 | 09/18/2026 | 1 | 1,373,172 | 544.94 | | 57,352 | | 56,720 | | 59,456 | | | (865) | | 9,630 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/UBSIBAIV Index/UIB000GS5 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/04/2024 | 09/01/2026 | 1 | 430,640 | 543.07 | | 16,066 | | 15,512 | | 19,236 | | | (575) | | 2,984 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000GS6 | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/04/2024 | 09/02/2026 | 1 | 409,694 | 543.07 | | 15,292 | | 14,765 | | 18,309 | | | (546) | | 2,841 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000HSF | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/27/2024 | 09/29/2026 | 1 | 107,440 | 550.47 | | 4,244 | | 4,244 | | 4,157 | | | (17) | | 759 | | 0001 |
| Purchased Call/UBSIBAIV Index/UIB000HSG | FixedAnnuityHedge | N/A | Equity/Index | UBS AG BFM8T61CT2L1QCEMIK50 | 09/30/2024 | 09/25/2026 | 1 | 1,069,503 | 550.47 | | 41,267 | | 41,267 | | 41,234 | | | | | 7,537 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 11/07/2023 | 10/02/2024 | 4 | 2,977,571 | 389.66 | 127,136 | | | 352 | | 781,263 | | | (95,842) | | 1,102 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/11/2023 | 10/03/2024 | 2 | 1,941,350 | 385.31 | 98,832 | | | 545 | | 536,772 | | | (74,250) | | 880 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/05/2023 | 10/04/2024 | 1 | 1,039,747 | 387.88 | 48,706 | | | 406 | | 278,637 | | | (36,563) | | 544 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/06/2023 | 10/04/2024 | 2 | 971,146 | 387.42 | 50,184 | | | 420 | | 261,714 | | | (37,843) | | 508 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/10/2023 | 10/04/2024 | 3 | 1,383,671 | 390.67 | 67,896 | | | 569 | | 358,285 | | | (51,638) | | 724 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/10/2023 | 10/09/2024 | 2 | 4,318,857 | 391.93 | 213,882 | | | 4,717 | | 1,100,077 | | | (160,672) | | 3,391 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/11/2023 | 10/10/2024 | 2 | 1,194,826 | 393.33 | 58,180 | | | 1,443 | | 298,866 | | | (43,682) | | 989 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/19/2023 | 10/11/2024 | 2 | 1,576,087 | 394.51 | 70,394 | | | 1,952 | | 388,253 | | | (52,890) | | 1,368 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/13/2023 | 10/11/2024 | 2 | 649,751 | 392.53 | 29,609 | | | 823 | | 164,138 | | | (22,305) | | 564 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/16/2023 | 10/11/2024 | 2 | 957,478 | 390.82 | 48,807 | | | 1,361 | | 247,114 | | | (37,075) | | 831 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/18/2023 | 10/16/2024 | 4 | 2,736,275 | 394.08 | 124,541 | | | 5,151 | | 677,289 | | | (93,562) | | 2,864 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/23/2023 | 10/17/2024 | 3 | 1,035,162 | 393.49 | 42,732 | | | 1,890 | | 258,059 | | | (32,133) | | 1,117 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/20/2023 | 10/18/2024 | 2 | 672,045 | 389.72 | 29,593 | | | 1,394 | | 175,607 | | | (22,219) | | 746 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/24/2023 | 10/18/2024 | 3 | 1,006,919 | 387.33 | 41,953 | | | 1,985 | | 270,929 | | | (31,680) | | 1,118 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 10/23/2023 | 10/18/2024 | 2 | 674,001 | 382.82 | 30,817 | | | 1,460 | | 191,405 | | | (23,405) | | 748 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0613$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/24/2023 | 10/23/2024 | 3 | 3,940,120 | 381.94 | 194,486 | | | 11,793 | | 1,129,650 | | | (146,055) | | 4,945 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/25/2023 | 10/24/2024 | 4 | 1,513,547 | 384.11 | 63,441 | | | 4,028 | | 422,785 | | | (47,705) | | 1,941 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/26/2023 | 10/25/2024 | 2 | 1,746,908 | 379.97 | 77,320 | | | 5,146 | | 512,144 | | | (58,141) | | 2,286 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/01/2023 | 10/25/2024 | 2 | 645,306 | 376.92 | 30,275 | | | 2,022 | | 195,918 | | | (22,862) | | 844 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/30/2023 | 10/25/2024 | 2 | 2,665,605 | 374.99 | 138,772 | | | 9,279 | | 827,122 | | | (105,348) | | 3,488 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/31/2023 | 10/30/2024 | 3 | 3,667,523 | 378.68 | 186,739 | | | 14,943 | | 1,090,505 | | | (140,414) | | 5,257 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/01/2023 | 10/31/2024 | 3 | 1,304,029 | 380.25 | 69,036 | | | 5,715 | | 380,609 | | | (51,859) | | 1,900 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/02/2023 | 11/01/2024 | 2 | 1,087,522 | 383.4 | 61,346 | | | 5,272 | | 305,869 | | | (46,090) | | 1,610 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/09/2023 | 11/01/2024 | 3 | 669,811 | 389.38 | 34,455 | | | 2,973 | | 175,260 | | | (26,022) | | 992 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/06/2023 | 11/01/2024 | 2 | 1,093,112 | 392.83 | 52,016 | | | 4,495 | | 273,960 | | | (39,514) | | 1,618 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/07/2023 | 11/05/2024 | 1 | 66,923 | 392.83 | 3,259 | | | 315 | | 16,772 | | | (2,453) | | 105 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/09/2023 | 11/06/2024 | 3 | 4,505,943 | 392.86 | 219,493 | | | 21,775 | | 1,128,283 | | | (164,809) | | 7,173 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/09/2023 | 11/07/2024 | 2 | 1,484,699 | 393.88 | 69,555 | | | 7,107 | | 366,712 | | | (52,255) | | 2,395 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/09/2023 | 11/08/2024 | 2 | 1,170,266 | 394.39 | 51,774 | | | 5,452 | | 287,193 | | | (38,880) | | 1,913 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/10/2023 | 11/08/2024 | 2 | 1,986,342 | 391.12 | 108,341 | | | 11,440 | | 508,034 | | | (81,636) | | 3,246 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/21/2023 | 11/08/2024 | 3 | 1,165,536 | 397 | 55,426 | | | 5,876 | | 276,548 | | | (42,128) | | 1,905 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/15/2023 | 11/12/2024 | 3 | 1,951,628 | 397 | 107,381 | | | 12,465 | | 462,612 | | | (80,860) | | 3,349 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/14/2023 | 11/13/2024 | 3 | 2,421,195 | 396.47 | 136,022 | | | 16,146 | | 577,761 | | | (102,298) | | 4,203 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/16/2023 | 11/14/2024 | 3 | 1,638,016 | 403.19 | 79,813 | | | 9,700 | | 357,091 | | | (60,047) | | 2,876 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0614$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/16/2023 | 11/15/2024 | 2 | 1,117,631 | 404.05 | 53,677 | | | 6,697 | | 240,878 | | | (40,331) | | 1,984 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/20/2023 | 11/15/2024 | 2 | 857,864 | 404.38 | 41,813 | | | 5,230 | | 184,049 | | | (31,542) | | 1,523 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/20/2023 | 11/15/2024 | 4 | 2,776,389 | 404.83 | 139,604 | | | 17,627 | | 591,944 | | | (106,550) | | 4,928 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/05/2023 | 11/20/2024 | 5 | 3,032,273 | 407.62 | 142,926 | | | 19,827 | | 621,321 | | | (107,616) | | 5,667 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/22/2023 | 11/21/2024 | 3 | 1,390,467 | 406.8 | 68,510 | | | 9,724 | | 287,918 | | | (51,621) | | 2,624 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/28/2023 | 11/22/2024 | 4 | 3,142,962 | 408.51 | 147,365 | | | 21,358 | | 635,159 | | | (111,590) | | 5,988 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/30/2023 | 11/22/2024 | 4 | 495,235 | 408.36 | 23,089 | | | 3,371 | | 100,298 | | | (17,650) | | 944 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/29/2023 | 11/26/2024 | 3 | 849,303 | 408.36 | 39,879 | | | 6,181 | | 171,903 | | | (30,051) | | 1,678 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/28/2023 | 11/27/2024 | 4 | 3,295,051 | 407.6 | 158,720 | | | 25,009 | | 673,803 | | | (119,391) | | 6,567 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/29/2023 | 11/27/2024 | 4 | 1,436,977 | 407.77 | 69,905 | | | 11,074 | | 293,134 | | | (52,763) | | 2,864 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/04/2023 | 11/29/2024 | 6 | 1,967,331 | 407.46 | 92,071 | 6,887 | | 16,359 | | 403,094 | | | (75,278) | | 3,988 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/05/2023 | 11/29/2024 | 4 | 1,120,733 | 409.3 | 55,590 | | | 9,137 | | 223,644 | | | (42,055) | | 2,272 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/04/2023 | 11/29/2024 | 3 | 962,584 | 412.54 | 41,567 | | | 6,841 | | 183,148 | | | (31,595) | | 1,951 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/06/2023 | 12/04/2024 | 8 | 3,136,830 | 409.37 | 145,889 | 17,850 | | 30,174 | | 624,484 | | | (123,952) | | 6,619 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/07/2023 | 12/05/2024 | 5 | 2,614,741 | 408.81 | 131,738 | | | 23,792 | | 524,552 | | | (99,317) | | 5,559 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/07/2023 | 12/02/2024 | 1 | 104,385 | 412.54 | 4,722 | | | 820 | | 19,846 | | | (3,584) | | 217 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/06/2024 | 6 | 1,204,589 | 406.78 | 63,226 | 11,152 | | 14,305 | | 248,718 | | | (56,405) | | 2,580 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/11/2023 | 12/06/2024 | 3 | 1,706,909 | 410.84 | 88,094 | | | 16,181 | | 332,382 | | | (66,627) | | 3,657 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/19/2023 | 12/06/2024 | 5 | 1,092,837 | 413.16 | 63,071 | | | 11,699 | | 205,593 | | | (48,274) | | 2,341 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0615$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/20/2023 | 12/10/2024 | 3 | 804,195 | 413.16 | 43,692 | | | 8,472 | | 151,249 | | | (32,964) | | 1,773 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/14/2023 | 12/11/2024 | 5 | 3,212,337 | 414.79 | 179,132 | | | 35,193 | | 589,318 | | | (134,994) | | 7,134 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/13/2023 | 12/12/2024 | 5 | 1,941,609 | 417.43 | 114,893 | | | 22,902 | | 341,807 | | | (86,518) | | 4,342 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/19/2023 | 12/13/2024 | 6 | 2,035,886 | 425.67 | 105,381 | | | 21,436 | | 313,025 | | | (79,701) | | 4,583 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/15/2023 | 12/13/2024 | 3 | 1,351,303 | 428.35 | 68,001 | | | 13,853 | | 198,316 | | | (51,562) | | 3,042 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/20/2023 | 12/13/2024 | 7 | 2,851,871 | 428.74 | 138,722 | 2,222 | | 28,884 | | 415,662 | | | (107,609) | | 6,420 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/20/2023 | 12/17/2024 | 3 | 2,309,202 | 428.74 | 110,319 | | | 23,566 | | 336,746 | | | (83,236) | | 5,337 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/20/2023 | 12/18/2024 | 5 | 3,155,629 | 430.48 | 146,303 | | | 31,753 | | 446,082 | | | (110,503) | | 7,340 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/22/2023 | 12/19/2024 | 6 | 1,574,388 | 432.75 | 67,078 | 2,426 | | 15,381 | | 213,626 | | | (52,677) | | 3,685 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/21/2023 | 12/20/2024 | 3 | 1,310,338 | 425.69 | 69,927 | | | 15,615 | | 201,528 | | | (52,958) | | 3,086 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/28/2023 | 12/20/2024 | 4 | 1,980,256 | 429.51 | 94,161 | 3,503 | | 21,905 | | 284,952 | | | (74,427) | | 4,664 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/27/2023 | 12/20/2024 | 3 | 449,658 | 430.13 | 21,822 | | | 4,934 | | 63,991 | | | (16,710) | | 1,059 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/27/2023 | 12/24/2024 | 1 | 63,793 | 430.13 | 3,140 | | | 731 | | 9,069 | | | (2,370) | | 154 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/03/2024 | 12/26/2024 | 8 | 3,979,629 | 431.66 | 158,222 | 26,229 | | 44,233 | | 549,959 | | | (139,034) | | 9,715 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/28/2023 | 12/27/2024 | 6 | 2,648,253 | 431.63 | 75,683 | 42,792 | | 28,776 | | 366,251 | | | (89,211) | | 6,502 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/29/2023 | 12/27/2024 | 4 | 3,309,806 | 432.43 | 49,747 | 89,133 | | 33,736 | | 451,086 | | | (104,776) | | 8,126 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/02/2024 | 12/27/2024 | 7 | 2,232,637 | 430.68 | 91,025 | | | 22,412 | | 314,136 | | | (68,494) | | 5,481 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/08/2024 | 01/02/2025 | 6 | 4,266,788 | 426.57 | 183,437 | | | 47,434 | | 644,974 | | | (135,960) | | 10,827 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/17/2024 | 01/03/2025 | 5 | 2,334,983 | 423.08 | 117,355 | | | 30,745 | | 374,341 | | | (86,521) | | 5,956 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Purchased Call/SPXFCDUE Index/SFC0616$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/05/2024 | 01/03/2025 | 5 | 3,355,803 | 421.48 | | 180,803 | | 47,423 | | 552,310 | | | (133,187) | | 8,560 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/16/2024 | 01/03/2025 | 5 | 2,751,871 | 422.09 | | 148,779 | | 39,102 | | 448,425 | | | (109,493) | | 7,020 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/09/2024 | 01/07/2025 | 2 | 676,775 | 422.09 | | 37,511 | | 10,169 | | 110,130 | | | (27,295) | | 1,762 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/10/2024 | 01/08/2025 | 4 | 2,156,375 | 428.5 | | 102,838 | | 28,138 | | 314,746 | | | (74,609) | | 5,643 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/12/2024 | 01/09/2025 | 7 | 4,579,676 | 427.54 | | 227,884 | | 63,448 | | 679,525 | | | (164,350) | | 12,045 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/11/2024 | 01/10/2025 | 5 | 2,616,895 | 429.76 | | 124,453 | | 35,037 | | 373,563 | | | (89,531) | | 6,917 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/18/2024 | 01/10/2025 | 5 | 2,059,441 | 429.52 | | 98,582 | | 27,898 | | 295,239 | | | (70,708) | | 5,443 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/29/2024 | 01/10/2025 | 4 | 2,084,551 | 429.76 | | 94,381 | | 26,696 | | 297,571 | | | (67,579) | | 5,510 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/19/2024 | 01/16/2025 | 5 | 5,007,895 | 427.88 | | 237,885 | | 70,397 | | 738,580 | | | (167,351) | | 13,620 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/19/2024 | 01/17/2025 | 3 | 3,799,445 | 425.93 | | 199,562 | | 59,724 | | 579,395 | | | (139,939) | | 10,381 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/22/2024 | 01/17/2025 | 3 | 2,047,474 | 429.6 | | 111,254 | | 33,524 | | 293,024 | | | (77,745) | | 5,594 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/22/2024 | 01/17/2025 | 4 | 1,528,411 | 434.86 | | 77,913 | | 23,672 | | 198,790 | | | (54,175) | | 4,176 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/23/2024 | 01/22/2025 | 6 | 5,912,235 | 435.93 | | 291,961 | | 91,063 | | 754,373 | | | (200,617) | | 16,521 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/25/2024 | 01/23/2025 | 3 | 1,781,462 | 437.16 | | 86,254 | | 27,156 | | 222,022 | | | (59,040) | | 5,000 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/26/2024 | 01/24/2025 | 3 | 2,800,392 | 437.62 | | 140,717 | | 44,910 | | 346,006 | | | (95,908) | | 7,894 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/29/2024 | 01/24/2025 | 4 | 2,747,885 | 439.86 | | 132,705 | | 42,443 | | 325,085 | | | (90,289) | | 7,746 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/29/2024 | 01/24/2025 | 3 | 2,993,165 | 439.74 | | 154,556 | | 49,552 | | 354,936 | | | (104,860) | | 8,437 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/05/2024 | 01/29/2025 | 4 | 3,884,313 | 443.52 | | 179,897 | | 59,561 | | 427,608 | | | (120,169) | | 11,182 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 01/31/2024 | 01/30/2025 | 2 | 4,251,849 | 443.62 | | 161,031 | | 53,707 | | 467,164 | | | (107,197) | | 12,291 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0617$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/02/2024 | 01/31/2025 | 2 | 1,935,657 | 434.33 | | 104,733 | | 35,414 | | 254,623 | | | (69,420) | | 5,618 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/05/2024 | 01/31/2025 | 2 | 2,256,078 | 438.97 | | 120,145 | | 40,733 | | 271,926 | | | (79,495) | | 6,548 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/06/2024 | 01/31/2025 | 5 | 3,389,782 | 444.41 | | 154,937 | | 52,756 | | 366,585 | | | (102,059) | | 9,839 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/06/2024 | 02/05/2025 | 5 | 6,073,972 | 442.54 | | 296,441 | | 103,831 | | 682,540 | | | (192,384) | | 17,985 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/07/2024 | 02/06/2025 | 3 | 2,931,625 | 442.73 | | 153,242 | | 54,161 | | 328,264 | | | (99,007) | | 8,714 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/08/2024 | 02/07/2025 | 4 | 3,322,668 | 446.72 | | 161,925 | | 58,096 | | 342,861 | | | (104,010) | | 9,915 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/15/2024 | 02/07/2025 | 3 | 2,397,194 | 446.98 | | 121,476 | | 43,568 | | 246,018 | | | (78,030) | | 7,153 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/12/2024 | 02/07/2025 | 6 | 3,490,488 | 450.04 | | 154,725 | | 55,749 | | 335,530 | | | (98,863) | | 10,416 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/14/2024 | 02/12/2025 | 5 | 6,964,151 | 449.47 | | 280,182 | | 103,820 | | 679,042 | | | (176,366) | | 21,177 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/26/2024 | 02/13/2025 | 4 | 2,084,189 | 441.3 | | 107,646 | | 40,317 | | 240,341 | | | (67,300) | | 6,361 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/16/2024 | 02/14/2025 | 3 | 3,053,669 | 444.3 | | 151,028 | | 57,088 | | 332,120 | | | (94,293) | | 9,354 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/14/2025 | 4 | 3,615,393 | 446.53 | | 170,978 | | 65,119 | | 375,666 | | | (106,194) | | 11,075 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/21/2024 | 02/19/2025 | 4 | 3,730,517 | 444.46 | | 166,873 | | 64,925 | | 404,483 | | | (101,853) | | 11,634 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/14/2025 | 2 | 2,307,747 | 444.46 | | 102,772 | | 39,078 | | 250,182 | | | (63,644) | | 7,069 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/21/2024 | 02/20/2025 | 3 | 5,288,100 | 441.26 | | 261,285 | | 102,467 | | 610,834 | | | (158,717) | | 16,550 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/22/2024 | 02/21/2025 | 1 | 2,882,806 | 442.02 | | 167,547 | | 66,369 | | 328,489 | | | (101,446) | | 9,054 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/12/2024 | 02/21/2025 | 3 | 3,150,705 | 451.69 | | 152,130 | | 60,603 | | 293,834 | | | (91,712) | | 9,895 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/26/2024 | 02/21/2025 | 4 | 2,830,109 | 452.42 | | 129,331 | | 51,648 | | 259,730 | | | (77,619) | | 8,888 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/27/2024 | 02/26/2025 | 2 | 6,078,988 | 450.81 | | 290,640 | | 118,557 | | 578,649 | | | (171,936) | | 19,420 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0618$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/29/2024 | 02/27/2025 | 4 | 2,685,469 | 451.24 | | 126,600 | | 52,096 | | 252,637 | | | (74,472) | | 8,608 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/01/2024 | 02/28/2025 | 2 | 1,742,926 | 450.23 | | 88,991 | | 36,991 | | 167,703 | | | (52,162) | | 5,605 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/04/2024 | 02/28/2025 | 3 | 2,930,181 | 453.04 | | 149,183 | | 62,199 | | 265,246 | | | (87,229) | | 9,423 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/05/2024 | 02/28/2025 | 5 | 3,588,432 | 456.32 | | 160,509 | | 67,356 | | 301,760 | | | (93,106) | | 11,540 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/06/2024 | 03/04/2025 | 3 | 4,886,594 | 455.46 | | 210,372 | | 90,015 | | 419,637 | | | (120,360) | | 15,922 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/06/2024 | 03/05/2025 | 3 | 1,436,340 | 449.87 | | 73,782 | | 31,702 | | 139,604 | | | (42,078) | | 4,695 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/12/2024 | 03/06/2025 | 5 | 2,300,081 | 452.51 | | 120,621 | | 52,330 | | 211,328 | | | (68,500) | | 7,543 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2024 | 03/07/2025 | 4 | 1,873,256 | 457.29 | | 84,305 | | 36,828 | | 154,860 | | | (47,603) | | 6,162 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/12/2024 | 03/07/2025 | 4 | 2,887,441 | 454.69 | | 138,327 | | 60,632 | | 253,097 | | | (77,648) | | 9,499 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/13/2024 | 03/11/2025 | 2 | 5,610,170 | 453.64 | | 294,428 | | 131,006 | | 503,420 | | | (163,333) | | 18,688 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/20/2024 | 03/12/2025 | 3 | 2,341,825 | 458.43 | | 108,574 | | 48,704 | | 188,757 | | | (59,893) | | 7,825 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/14/2024 | 03/12/2025 | 1 | 99,965 | 458.43 | | 4,158 | | 1,876 | | 7,918 | | | (2,291) | | 334 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/14/2024 | 03/13/2025 | 3 | 2,759,488 | 457.49 | | 125,369 | | 56,810 | | 227,394 | | | (68,816) | | 9,249 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/20/2024 | 03/14/2025 | 3 | 2,945,876 | 455.97 | | 132,227 | | 60,263 | | 251,462 | | | (72,235) | | 9,903 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/18/2024 | 03/14/2025 | 2 | 1,896,507 | 453.08 | | 97,601 | | 44,619 | | 172,531 | | | (52,959) | | 6,376 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/19/2024 | 03/18/2025 | 4 | 4,700,110 | 456.32 | | 240,470 | | 111,770 | | 398,834 | | | (128,707) | | 15,991 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/03/2024 | 03/19/2025 | 4 | 3,167,730 | 458.83 | | 165,513 | | 77,564 | | 253,973 | | | (88,037) | | 10,809 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/21/2024 | 03/20/2025 | 4 | 2,812,659 | 462.82 | | 139,720 | | 66,080 | | 205,510 | | | (73,956) | | 9,626 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/26/2024 | 03/21/2025 | 4 | 2,229,589 | 465.11 | | 103,274 | | 49,104 | | 153,898 | | | (54,357) | | 7,653 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0619$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/25/2024 | 03/21/2025 | 3 | 2,769,567 | 464.63 | | 123,556 | | 58,901 | | 193,433 | | | (64,638) | | 9,506 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/27/2024 | 03/25/2025 | 6 | 5,961,099 | 462.21 | | 277,235 | | 134,343 | | 441,992 | | | (142,909) | | 20,697 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/27/2024 | 03/26/2025 | 3 | 2,670,796 | 460.83 | | 138,502 | | 67,408 | | 204,822 | | | (71,116) | | 9,299 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/28/2024 | 03/27/2025 | 2 | 3,480,607 | 464.97 | | 167,070 | | 82,277 | | 242,230 | | | (85,105) | | 12,153 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/09/2024 | 04/02/2025 | 5 | 2,570,651 | 458.93 | | 119,233 | | 60,567 | | 206,682 | | | (58,753) | | 9,126 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/10/2024 | 04/08/2025 | 3 | 4,247,265 | 456.73 | | 197,465 | | 103,172 | | 359,270 | | | (94,324) | | 15,322 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/10/2024 | 04/09/2025 | 2 | 1,929,473 | 456.37 | | 87,096 | | 45,771 | | 164,596 | | | (41,375) | | 6,979 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/09/2024 | 04/03/2025 | 4 | 2,925,014 | 459.4 | | 124,680 | | 63,807 | | 232,796 | | | (61,222) | | 10,412 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/11/2024 | 04/10/2025 | 2 | 1,771,564 | 453.82 | | 87,009 | | 46,189 | | 159,738 | | | (41,089) | | 6,424 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/16/2024 | 05/14/2025 | 3 | 3,784,651 | 455.05 | | 204,043 | | 127,044 | | 336,816 | | | (77,251) | | 14,890 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/22/2024 | 04/17/2025 | 5 | 2,605,303 | 443.6 | | 116,000 | | 64,121 | | 288,982 | | | (52,199) | | 9,619 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/01/2025 | 2 | 2,201,359 | 441.11 | | 109,013 | | 64,205 | | 257,262 | | | (45,214) | | 8,408 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/17/2024 | 04/11/2025 | 3 | 2,600,797 | 451.21 | | 111,614 | | 59,720 | | 247,735 | | | (51,915) | | 9,456 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/20/2024 | 05/16/2025 | 3 | 3,403,493 | 460.4 | | 163,151 | | 103,363 | | 270,828 | | | (59,910) | | 13,450 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/03/2024 | 05/02/2025 | 3 | 1,799,454 | 442.84 | | 94,093 | | 55,715 | | 203,691 | | | (38,667) | | 6,889 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/14/2024 | 05/06/2025 | 6 | 6,420,082 | 449.16 | | 311,959 | | 187,304 | | 644,278 | | | (124,870) | | 24,808 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/13/2024 | 05/08/2025 | 4 | 2,699,636 | 449.97 | | 135,418 | | 82,517 | | 266,158 | | | (53,401) | | 10,479 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/17/2024 | 05/13/2025 | 5 | 7,306,882 | 452.21 | | 378,166 | | 234,322 | | 688,835 | | | (144,180) | | 28,684 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/22/2024 | 04/17/2025 | 4 | 2,215,102 | 440.05 | | 115,543 | | 64,007 | | 262,629 | | | (51,571) | | 8,178 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061A$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/14/2024 | 04/22/2025 | 5 | 3,380,817 | 443.05 | | 176,062 | | 98,942 | | 378,900 | | | (77,211) | | 12,637 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/31/2024 | 05/30/2025 | 4 | 2,307,193 | 449.38 | | 118,258 | | 79,301 | | 232,148 | | | (39,359) | | 9,393 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/04/2024 | 05/30/2025 | 4 | 3,921,945 | 452.38 | | 193,321 | | 130,045 | | 372,140 | | | (63,462) | | 15,967 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/30/2024 | 04/17/2025 | 5 | 2,728,950 | 444.7 | | 124,341 | | 68,599 | | 296,395 | | | (56,144) | | 10,075 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/20/2024 | 06/06/2025 | 4 | 4,596,570 | 459.09 | | 226,342 | | 156,782 | | 381,427 | | | (69,918) | | 18,983 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/28/2024 | 05/23/2025 | 2 | 4,009,548 | 458.2 | | 179,692 | | 117,574 | | 335,823 | | | (62,272) | | 16,086 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/15/2024 | 05/07/2025 | 3 | 2,970,996 | 450.05 | | 142,269 | | 85,779 | | 292,283 | | | (56,589) | | 11,507 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/21/2024 | 05/20/2025 | 5 | 6,619,235 | 460.69 | | 320,921 | | 205,164 | | 523,746 | | | (116,025) | | 26,386 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/16/2024 | 05/15/2025 | 2 | 3,594,676 | 461.2 | | 168,953 | | 106,083 | | 280,849 | | | (63,572) | | 14,174 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/06/2024 | 06/04/2025 | 2 | 1,594,971 | 454.58 | | 84,083 | | 57,190 | | 145,103 | | | (27,010) | | 6,560 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/17/2024 | 06/13/2025 | 3 | 2,572,734 | 468.06 | | 124,154 | | 88,139 | | 176,542 | | | (36,569) | | 10,773 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/21/2024 | 06/17/2025 | 4 | 5,725,657 | 471.9 | | 276,504 | | 198,632 | | 361,168 | | | (78,814) | | 24,162 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/06/2024 | 06/05/2025 | 3 | 2,440,850 | 459.48 | | 116,658 | | 80,106 | | 200,681 | | | (37,089) | | 10,060 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/25/2024 | 06/20/2025 | 3 | 6,438,395 | 471.64 | | 298,131 | | 217,060 | | 409,701 | | | (82,508) | | 27,326 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/26/2024 | 04/24/2025 | 3 | 2,375,691 | 447.52 | | 106,395 | | 60,712 | | 244,477 | | | (46,059) | | 8,924 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/10/2024 | 04/04/2025 | 3 | 2,957,121 | 457.22 | | 137,925 | | 71,106 | | 247,226 | | | (66,831) | | 10,555 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC06193$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/01/2024 | 03/28/2025 | 5 | 3,637,318 | 466.22 | | 159,591 | | 79,266 | | 245,789 | | | (80,333) | | 12,736 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/06/2024 | 05/02/2025 | 3 | 3,335,348 | 446.7 | | 166,839 | | 99,017 | | 350,828 | | | (67,908) | | 12,769 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/29/2024 | 04/25/2025 | 3 | 2,530,865 | 446.5 | | 119,382 | | 68,522 | | 266,707 | | | (50,908) | | 9,530 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061C$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/14/2024 | 06/12/2025 | 4 | 2,794,615 | 467.28 | | 135,704 | | 95,980 | | 195,003 | | | (40,402) | | 11,679 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/13/2024 | 05/09/2025 | 4 | 2,861,200 | 451.86 | | 140,392 | | 85,945 | | 271,605 | | | (54,934) | | 11,132 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/01/2024 | 04/29/2025 | 3 | 4,429,491 | 446.86 | | 188,141 | | 109,342 | | 463,851 | | | (78,945) | | 16,839 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/30/2024 | 04/25/2025 | 3 | 3,265,463 | 443.87 | | 163,880 | | 93,821 | | 361,958 | | | (70,564) | | 12,296 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/03/2024 | 05/22/2025 | 4 | 4,271,642 | 459.07 | | 185,203 | | 120,516 | | 350,807 | | | (65,750) | | 17,101 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/02/2024 | 04/01/2025 | 3 | 4,117,103 | 463.97 | | 174,229 | | 87,699 | | 294,317 | | | (86,551) | | 14,576 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/16/2024 | 04/15/2025 | 4 | 6,740,586 | 447.31 | | 314,701 | | 170,563 | | 695,679 | | | (144,219) | | 24,760 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/18/2024 | 06/13/2025 | 4 | 2,126,031 | 467.43 | | 110,503 | | 78,902 | | 147,951 | | | (31,969) | | 8,903 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/06/2024 | 06/03/2025 | 4 | 5,691,353 | 453.37 | | 282,549 | | 191,468 | | 530,018 | | | (91,405) | | 23,362 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/24/2024 | 05/23/2025 | 3 | 2,171,861 | 454.58 | | 111,712 | | 73,034 | | 196,095 | | | (39,233) | | 8,713 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/20/2024 | 05/16/2025 | 4 | 2,088,637 | 460.79 | | 100,321 | | 64,105 | | 164,802 | | | (36,574) | | 8,254 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/26/2024 | 06/24/2025 | 5 | 6,812,269 | 468.84 | | 335,286 | | 246,529 | | 463,072 | | | (89,239) | | 29,132 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/24/2024 | 04/23/2025 | 4 | 2,884,725 | 447.31 | | 135,925 | | 77,009 | | 297,970 | | | (59,052) | | 10,809 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/11/2024 | 06/10/2025 | 2 | 4,730,008 | 459.93 | | 239,740 | | 167,042 | | 386,283 | | | (72,957) | | 19,690 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/01/2024 | 04/30/2025 | 7 | 2,823,476 | 442.61 | | 137,769 | | 81,113 | | 320,812 | | | (56,850) | | 10,759 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/17/2024 | 04/16/2025 | 2 | 2,241,468 | 446.95 | | 100,634 | | 54,802 | | 232,945 | | | (45,881) | | 8,254 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/30/2024 | 05/29/2025 | 3 | 3,280,533 | 453.47 | | 143,881 | | 96,002 | | 303,724 | | | (48,515) | | 13,328 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/09/2024 | 04/04/2025 | 4 | 1,478,546 | 453.94 | | 74,822 | | 38,498 | | 132,748 | | | (36,475) | | 5,277 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/15/2024 | 04/11/2025 | 3 | 3,196,795 | 456.64 | | 129,772 | | 69,269 | | 271,329 | | | (60,809) | | 11,623 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061C$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/10/2024 | 06/06/2025 | 3 | 2,434,435 | 459.46 | | 116,804 | | 80,665 | | 200,455 | | | (36,654) | | 10,054 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/29/2024 | 05/28/2025 | 4 | 8,808,845 | 457.58 | | 393,978 | | 263,113 | | 748,748 | | | (131,563) | | 35,715 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/27/2024 | 06/25/2025 | 2 | 2,037,037 | 470.38 | | 99,222 | | 73,283 | | 134,056 | | | (26,135) | | 8,727 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/21/2024 | 06/18/2025 | 4 | 5,065,468 | 472.9 | | 231,697 | | 167,960 | | 312,692 | | | (64,870) | | 21,417 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/26/2024 | 06/20/2025 | 5 | 2,450,985 | 470.63 | | 114,163 | | 83,584 | | 159,569 | | | (30,749) | | 10,403 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/01/2024 | 06/26/2025 | 5 | 4,058,941 | 471.54 | | 195,189 | | 145,581 | | 260,660 | | | (50,644) | | 17,423 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/02/2024 | 06/27/2025 | 6 | 3,637,672 | 471.6 | | 174,101 | | 130,669 | | 233,600 | | | (44,264) | | 15,643 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/23/2024 | 05/21/2025 | 2 | 3,266,455 | 462.67 | | 140,039 | | 89,919 | | 247,871 | | | (50,357) | | 13,049 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/13/2024 | 06/11/2025 | 3 | 2,799,310 | 461.1 | | 151,520 | | 106,029 | | 223,116 | | | (45,739) | | 11,676 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/13/2024 | 05/09/2025 | 2 | 3,328,074 | 452.79 | | 155,680 | | 95,415 | | 310,017 | | | (60,362) | | 12,948 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/09/2024 | 07/03/2025 | 3 | 3,161,384 | 479.79 | | 166,121 | | 127,309 | | 169,200 | | | (39,682) | | 13,745 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/05/2024 | 07/01/2025 | 4 | 6,152,376 | 471.22 | | 329,708 | | 250,564 | | 399,883 | | | (80,361) | | 26,653 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/16/2024 | 07/11/2025 | 3 | 5,604,836 | 486.85 | | 291,352 | | 229,099 | | 254,487 | | | (63,858) | | 24,720 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2024 | 08/22/2025 | 5 | 5,023,451 | 490.28 | | 233,786 | | 211,655 | | 223,617 | | | (23,011) | | 23,737 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/27/2024 | 08/26/2025 | 3 | 5,491,493 | 488.59 | | 266,820 | | 242,676 | | 255,115 | | | (24,806) | | 26,108 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061E$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/29/2024 | 07/25/2025 | 3 | 2,768,211 | 474.9 | | 138,802 | | 114,589 | | 168,649 | | | (24,958) | | 12,506 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061E$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/06/2024 | 07/23/2025 | 5 | 3,748,913 | 484.88 | | 148,388 | | 121,530 | | 181,070 | | | (27,149) | | 16,880 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/19/2024 | 08/15/2025 | 4 | 3,501,934 | 484.4 | | 171,367 | | 151,366 | | 176,311 | | | (21,043) | | 16,369 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/03/2024 | 08/29/2025 | 6 | 6,833,385 | 490.84 | | 291,758 | | 270,455 | | 303,219 | | | (22,993) | | 32,635 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061ES4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/22/2024 | 08/07/2025 | 5 | 4,637,017 | 470.38 | | 239,483 | | 206,461 | | 315,412 | | | (34,509) | | 21,401 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/21/2024 | 08/20/2025 | 3 | 4,339,594 | 487.87 | | 212,878 | | 190,305 | | 203,275 | | | (23,237) | | 20,443 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/20/2024 | 08/15/2025 | 6 | 4,239,109 | 485.23 | | 210,699 | | 186,711 | | 209,405 | | | (24,751) | | 19,815 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/06/2024 | 08/05/2025 | 5 | 5,189,577 | 471.4 | | 251,113 | | 213,824 | | 344,405 | | | (37,789) | | 23,875 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/08/2024 | 08/08/2025 | 3 | 3,994,373 | 473.84 | | 194,232 | | 167,809 | | 252,772 | | | (27,619) | | 18,465 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/04/2024 | 09/02/2025 | 1 | 842,291 | 490.84 | | 33,668 | | 31,337 | | 37,275 | | | (2,412) | | 4,047 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/30/2024 | 08/28/2025 | 3 | 6,031,931 | 487.13 | | 300,588 | | 276,420 | | 290,820 | | | (26,205) | | 28,764 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/05/2024 | 08/01/2025 | 3 | 3,525,893 | 473.27 | | 162,979 | | 137,997 | | 224,067 | | | (25,433) | | 16,115 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/02/2024 | 07/31/2025 | 5 | 3,519,178 | 481.65 | | 151,481 | | 127,635 | | 185,142 | | | (24,778) | | 16,058 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/30/2024 | 07/29/2025 | 5 | 6,037,002 | 477.91 | | 278,714 | | 231,971 | | 344,614 | | | (47,313) | | 27,457 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/05/2024 | 09/03/2025 | 4 | 7,055,030 | 482.87 | | 331,368 | | 308,862 | | 374,459 | | | (23,473) | | 33,945 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/19/2024 | 09/19/2025 | 4 | 4,274,575 | 488.57 | | 203,151 | | 199,196 | | 204,093 | | | (5,456) | | 21,048 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/05/2025 | 4 | 4,322,599 | 473.08 | | 215,613 | | 203,802 | | 283,611 | | | (12,715) | | 20,860 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/26/2024 | 09/18/2025 | 4 | 6,198,780 | 482.2 | | 317,542 | | 309,365 | | 339,871 | | | (9,874) | | 30,480 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/05/2024 | 09/05/2025 | 5 | 4,794,413 | 480.17 | | 215,757 | | 202,958 | | 270,815 | | | (14,385) | | 23,137 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2024 | 09/17/2025 | 4 | 1,845,586 | 483.13 | | 88,528 | | 86,017 | | 99,058 | | | (2,811) | | 9,062 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/26/2024 | 09/09/2025 | 3 | 5,724,865 | 475.16 | | 288,395 | | 273,541 | | 360,367 | | | (15,589) | | 27,789 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/20/2024 | 09/22/2025 | 2 | 911,364 | 487.58 | | 44,051 | | 43,210 | | 44,602 | | | (1,176) | | 4,507 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/23/2025 | 3 | 6,214,916 | 488.28 | | 304,315 | | 300,257 | | 316,948 | | | (4,853) | | 30,775 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061HSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2024 | 09/25/2025 | 3 | 7,325,156 | 488.13 | | 357,890 | | 355,005 | | 375,685 | | | (4,514) | | 36,374 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/26/2024 | 09/25/2025 | 2 | 251,577 | 488.13 | | 11,430 | | 11,410 | | 7,215 | | | (78) | | 1,249 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/30/2024 | 09/26/2025 | 1 | 169,162 | 489.77 | | 7,554 | | 7,554 | | 7,497 | | | | | 841 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/19/2025 | 3 | 4,731,687 | 487.58 | | 229,353 | | 225,321 | | 230,958 | | | (5,065) | | 23,299 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/14/2024 | 08/14/2025 | 4 | 4,731,092 | 480.11 | | 242,117 | | 212,992 | | 262,053 | | | (30,483) | | 22,080 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/30/2024 | 07/18/2025 | 5 | 3,386,990 | 484.14 | | 153,330 | | 123,823 | | 165,670 | | | (30,157) | | 15,121 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/18/2024 | 07/17/2025 | 4 | 3,881,808 | 488.55 | | 166,456 | | 133,800 | | 170,487 | | | (33,577) | | 17,300 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/09/2024 | 08/11/2025 | 1 | 702,589 | 474.73 | | 33,752 | | 29,196 | | 43,646 | | | (4,782) | | 3,263 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2024 | 07/08/2025 | 4 | 6,364,251 | 484.59 | | 321,123 | | 248,828 | | 304,198 | | | (72,904) | | 27,921 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/27/2024 | 09/26/2025 | 3 | 6,887,331 | 490.27 | | 330,430 | | 330,154 | | 338,443 | | | (2,682) | | 34,247 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/23/2024 | 07/18/2025 | 3 | 2,513,989 | 480.52 | | 131,819 | | 106,607 | | 133,877 | | | (25,438) | | 11,224 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/16/2024 | 07/15/2025 | 4 | 11,337,762 | 491.99 | | 571,004 | | 453,129 | | 454,760 | | | (118,865) | | 50,356 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/10/2024 | 09/10/2025 | 4 | 2,937,183 | 477.13 | | 146,051 | | 138,901 | | 177,528 | | | (7,565) | | 14,278 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/13/2024 | 09/12/2025 | 3 | 3,825,585 | 480.96 | | 189,304 | | 181,819 | | 214,231 | | | (8,878) | | 18,650 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2024 | 08/19/2025 | 4 | 5,121,758 | 488.17 | | 244,208 | | 217,482 | | 237,302 | | | (27,324) | | 24,090 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/16/2024 | 07/09/2025 | 5 | 3,419,287 | 485.51 | | 187,025 | | 145,491 | | 160,202 | | | (41,940) | | 15,027 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2024 | 07/24/2025 | 3 | 2,515,910 | 476.76 | | 116,182 | | 95,773 | | 146,876 | | | (21,124) | | 11,347 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/27/2024 | 09/29/2025 | 2 | 3,047,822 | 489.77 | | 147,559 | | 147,559 | | 151,928 | | | (1,130) | | 15,218 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2024 | 09/11/2025 | 4 | 6,702,331 | 478.56 | | 333,846 | | 319,025 | | 393,333 | | | (16,679) | | 32,628 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061FS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/26/2024 | 08/22/2025 | 8 | 3,154,057 | 485.05 | | 163,063 | | 147,738 | | 158,339 | | | (16,229) | | 14,904 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FS6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/13/2024 | 08/12/2025 | 4 | 6,546,095 | 474.43 | | 350,627 | | 305,793 | | 409,606 | | | (45,644) | | 30,454 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/03/2024 | 07/02/2025 | 2 | 3,108,735 | 475.45 | | 164,466 | | 125,593 | | 183,887 | | | (40,081) | | 13,492 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/04/2024 | 09/04/2025 | 4 | 4,368,171 | 482.45 | | 196,553 | | 184,341 | | 234,256 | | | (13,478) | | 21,049 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/18/2024 | 07/16/2025 | 2 | 3,229,643 | 496.22 | | 127,980 | | 101,930 | | 116,465 | | | (26,333) | | 14,369 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/22/2024 | 08/21/2025 | 5 | 6,661,094 | 489.37 | | 306,093 | | 275,034 | | 301,894 | | | (32,709) | | 31,428 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/31/2024 | 07/30/2025 | 4 | 5,069,238 | 476.16 | | 268,603 | | 224,155 | | 301,497 | | | (44,987) | | 23,093 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/30/2024 | 08/29/2025 | 4 | 4,709,114 | 486.32 | | 232,992 | | 215,454 | | 231,675 | | | (19,531) | | 22,490 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/21/2024 | 08/13/2025 | 3 | 2,530,575 | 478.95 | | 126,022 | | 110,193 | | 143,697 | | | (16,128) | | 11,792 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/30/2024 | 07/25/2025 | 3 | 2,349,000 | 477.28 | | 112,585 | | 93,338 | | 135,686 | | | (19,452) | | 10,612 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/03/2024 | 06/27/2025 | 3 | 2,297,223 | 470.46 | | 112,363 | | 84,295 | | 151,327 | | | (28,278) | | 9,879 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/13/2024 | 09/15/2025 | 1 | 2,295,918 | 483.01 | | 110,824 | | 106,550 | | 123,102 | | | (5,134) | | 11,241 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2024 | 07/10/2025 | 2 | 3,347,487 | 493.75 | | 142,114 | | 111,453 | | 127,610 | | | (31,497) | | 14,738 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/02/2024 | 08/01/2025 | 3 | 2,368,611 | 476.69 | | 105,140 | | 88,790 | | 139,627 | | | (17,008) | | 10,826 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/23/2024 | 09/19/2025 | 1 | 69,977 | 487.58 | | 3,060 | | 3,009 | | 3,221 | | | (59) | | 345 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/15/2024 | 07/11/2025 | 2 | 4,917,018 | 491.11 | | 236,686 | | 186,626 | | 200,754 | | | (50,439) | | 21,686 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/24/2024 | 07/22/2025 | 3 | 9,673,221 | 485.78 | | 434,532 | | 353,207 | | 472,322 | | | (82,127) | | 43,482 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/17/2024 | 09/16/2025 | 1 | 170,211 | 483.39 | | 7,321 | | 7,078 | | 8,511 | | | (261) | | 835 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2024 | 07/03/2025 | 5 | 6,840,289 | 484.77 | | 333,434 | | 257,209 | | 324,665 | | | (76,817) | | 29,741 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061FS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/09/2024 | 08/08/2025 | 4 | 3,283,821 | 474.73 | | 160,217 | | 138,887 | | 203,828 | | | (21,828) | | 15,180 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/09/2024 | 08/06/2025 | 4 | 1,939,794 | 471.89 | | 91,029 | | 77,820 | | 127,560 | | | (13,457) | | 8,938 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2024 | 09/24/2025 | 2 | 2,814,310 | 489.11 | | 133,231 | | 131,856 | | 133,809 | | | (1,798) | | 13,955 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2024 | 09/24/2025 | 1 | 239,918 | 489.11 | | 10,193 | | 10,080 | | 10,757 | | | (140) | | 1,190 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/23/2025 | 1 | 255,175 | 488.28 | | 11,225 | | 11,070 | | 11,612 | | | (185) | | 1,264 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/16/2024 | 08/18/2025 | 1 | 1,508,776 | 485.23 | | 72,451 | | 64,069 | | 74,619 | | | (8,884) | | 7,086 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/19/2024 | 09/18/2025 | 1 | 99,965 | 482.2 | | 4,868 | | 4,759 | | 5,136 | | | (147) | | 492 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/30/2024 | 09/26/2025 | 2 | 5,581,176 | 489.77 | | 271,652 | | 271,652 | | 277,111 | | | (1,436) | | 27,753 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/17/2024 | 09/16/2025 | 3 | 8,275,675 | 483.39 | | 394,510 | | 381,776 | | 462,403 | | | (13,737) | | 40,577 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2024 | 09/17/2025 | 2 | 846,478 | 483.13 | | 36,669 | | 35,607 | | 42,636 | | | (1,192) | | 4,156 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/02/2024 | 08/04/2025 | 1 | 244,994 | 473.27 | | 11,784 | | 9,966 | | 15,596 | | | (1,894) | | 1,125 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/28/2024 | 08/27/2025 | 2 | 3,445,185 | 489.45 | | 159,198 | | 145,494 | | 157,236 | | | (14,288) | | 16,404 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2024 | 08/25/2025 | 1 | 1,636,684 | 490.28 | | 78,708 | | 71,119 | | 72,898 | | | (8,150) | | 7,769 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/17/2024 | 09/16/2025 | 1 | 152,500 | 483.39 | | 7,218 | | 6,979 | | 8,094 | | | (258) | | 748 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/13/2024 | 09/12/2025 | 3 | 5,854,821 | 483.01 | | 281,817 | | 271,301 | | 313,577 | | | (12,046) | | 28,543 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/19/2025 | 1 | 75,000 | 488.57 | | 3,267 | | 3,221 | | 3,379 | | | (54) | | 369 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/27/2024 | 09/26/2025 | 1 | 161,985 | 490.27 | | 6,938 | | 6,938 | | 7,095 | | | (57) | | 805 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/06/2024 | 09/08/2025 | 1 | 887,594 | 473.08 | | 42,782 | | 40,307 | | 58,291 | | | (2,798) | | 4,302 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610S2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/02/2023 | 07/31/2025 | 1 | 85,077 | 425.64 | 4,789 | | | 1,996 | | 12,975 | | | (1,800) | | 388 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0610$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/03/2023 | 08/01/2025 | 1 | 164,843 | 418.98 | 10,269 | | | 4,306 | | 27,711 | | | (3,860) | | 753 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/04/2023 | 08/01/2025 | 2 | 136,996 | 417.85 | 8,454 | | | 3,552 | | 23,416 | | | (3,187) | | 626 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/08/2023 | 08/07/2025 | 1 | 238,023 | 417.9 | 14,689 | | | 6,255 | | 40,671 | | | (5,513) | | 1,099 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/09/2023 | 08/08/2025 | 1 | 85,835 | 416.07 | 5,226 | | | 2,232 | | 15,056 | | | (1,961) | | 397 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/10/2023 | 08/08/2025 | 1 | 125,420 | 413.56 | 8,058 | | | 3,457 | | 22,806 | | | (3,029) | | 580 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/11/2023 | 08/08/2025 | 1 | 124,334 | 414.06 | 7,843 | | | 3,369 | | 22,448 | | | (2,952) | | 575 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/14/2023 | 08/11/2025 | 2 | 384,230 | 413.68 | 23,546 | | | 10,244 | | 69,732 | | | (8,914) | | 1,785 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2023 | 08/14/2025 | 1 | 118,944 | 415.12 | 6,731 | | | 2,935 | | 21,143 | | | (2,530) | | 555 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2023 | 08/15/2025 | 1 | 259,420 | 411.49 | 15,692 | | | 6,854 | | 48,544 | | | (5,890) | | 1,213 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/17/2023 | 08/15/2025 | 1 | 353,170 | 408.79 | 21,227 | | | 9,311 | | 68,608 | | | (7,978) | | 1,651 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/18/2023 | 08/15/2025 | 2 | 164,203 | 405.84 | 10,523 | | | 4,625 | | 33,208 | | | (3,967) | | 768 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/21/2023 | 08/18/2025 | 1 | 342,204 | 405.45 | 22,738 | | | 10,053 | | 69,567 | | | (8,558) | | 1,607 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/22/2023 | 08/21/2025 | 2 | 528,241 | 408.1 | 32,764 | | | 14,602 | | 103,696 | | | (12,308) | | 2,492 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/23/2023 | 08/22/2025 | 1 | 394,933 | 406.59 | 27,149 | | | 12,120 | | 79,157 | | | (10,190) | | 1,866 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/24/2023 | 08/22/2025 | 2 | 324,541 | 411.16 | 18,955 | | | 8,501 | | 61,098 | | | (7,128) | | 1,534 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0610$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/29/2023 | 08/22/2025 | 2 | 393,971 | 406.11 | 26,267 | | | 11,796 | | 79,478 | | | (9,895) | | 1,862 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/28/2023 | 08/25/2025 | 1 | 446,322 | 407.95 | 29,200 | | | 13,192 | | 87,775 | | | (10,990) | | 2,119 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/29/2023 | 08/28/2025 | 3 | 1,275,926 | 409.79 | 88,529 | | | 40,278 | | 244,649 | | | (33,250) | | 6,084 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/30/2023 | 08/29/2025 | 3 | 846,033 | 415.06 | 55,161 | | | 25,230 | | 150,681 | | | (20,721) | | 4,040 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0611$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/31/2023 | 08/29/2025 | 1 | 414,034 | 416.5 | 26,313 | | | 12,066 | | 72,240 | | | (9,890) | | 1,977 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/01/2023 | 08/29/2025 | 2 | 469,337 | 416.47 | 29,217 | | | 13,423 | | 81,924 | | | (11,010) | | 2,241 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/05/2023 | 08/29/2025 | 1 | 533,247 | 416.57 | 32,553 | | | 14,969 | | 92,946 | | | (12,320) | | 2,547 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/06/2023 | 09/05/2025 | 2 | 1,527,107 | 414.55 | 89,293 | | | 41,635 | | 273,623 | | | (33,530) | | 7,369 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/06/2023 | 09/04/2025 | 1 | 328,061 | 416.57 | 18,609 | | | 8,652 | | 57,097 | | | (6,994) | | 1,581 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/07/2023 | 09/05/2025 | 1 | 423,566 | 410.48 | 26,282 | | | 12,289 | | 80,334 | | | (9,878) | | 2,044 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/08/2023 | 09/05/2025 | 2 | 402,197 | 409.24 | 25,800 | | | 12,083 | | 77,593 | | | (9,718) | | 1,941 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/12/2023 | 09/08/2025 | 2 | 514,753 | 409.32 | 34,253 | | | 16,140 | | 99,144 | | | (12,895) | | 2,495 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/12/2023 | 09/11/2025 | 2 | 811,401 | 412.62 | 48,850 | | | 23,162 | | 149,280 | | | (18,345) | | 3,950 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/14/2023 | 09/12/2025 | 2 | 388,584 | 409.86 | 26,719 | | | 12,744 | | 74,340 | | | (10,040) | | 1,894 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/20/2023 | 09/12/2025 | 2 | 803,708 | 410.21 | 54,752 | | | 26,138 | | 153,020 | | | (20,589) | | 3,918 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/15/2023 | 09/12/2025 | 2 | 655,215 | 415.35 | 36,248 | | | 17,332 | | 116,111 | | | (13,665) | | 3,194 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2023 | 09/15/2025 | 1 | 366,396 | 408.15 | 23,152 | | | 11,129 | | 71,736 | | | (8,714) | | 1,794 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0611$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/03/2023 | 09/18/2025 | 2 | 1,802,970 | 408.04 | 110,790 | | | 53,590 | | 353,559 | | | (41,600) | | 8,865 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/21/2023 | 09/19/2025 | 2 | 865,461 | 406.95 | 49,370 | | | 23,950 | | 172,243 | | | (18,533) | | 4,262 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/21/2023 | 09/19/2025 | 1 | 364,404 | 402.19 | 19,852 | | | 9,666 | | 77,246 | | | (7,461) | | 1,794 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2023 | 09/19/2025 | 2 | 936,378 | 394.54 | 57,954 | | | 28,259 | | 218,872 | | | (21,817) | | 4,611 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2023 | 09/22/2025 | 1 | 556,453 | 393.37 | 35,732 | | | 17,522 | | 131,971 | | | (13,449) | | 2,752 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/26/2023 | 09/25/2025 | 3 | 1,685,198 | 394.25 | 96,924 | | | 47,819 | | 395,339 | | | (36,391) | | 8,368 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0612$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/27/2023 | 09/26/2025 | 2 | 577,762 | 389.22 | 36,709 | | | 18,173 | | 144,161 | | | (13,786) | | 2,873 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/28/2023 | 09/26/2025 | 1 | 655,125 | 389.17 | 42,977 | | | 21,340 | | 163,563 | | | (16,153) | | 3,258 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/29/2023 | 09/26/2025 | 2 | 1,250,719 | 391.11 | 78,263 | | | 38,925 | | 304,978 | | | (29,469) | | 6,219 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/06/2023 | 09/29/2025 | 3 | 1,091,026 | 390.63 | 67,881 | | | 34,019 | | 267,534 | | | (25,584) | | 5,448 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/03/2023 | 10/02/2025 | 4 | 1,043,915 | 389.66 | 62,033 | | | 31,377 | | 258,873 | | | (23,419) | | 5,234 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/04/2023 | 10/03/2025 | 2 | 404,402 | 385.31 | 26,842 | | | 13,542 | | 105,660 | | | (10,077) | | 2,030 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/05/2023 | 10/03/2025 | 1 | 516,070 | 387.88 | 32,437 | | | 16,443 | | 130,770 | | | (12,192) | | 2,591 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/26/2023 | 10/03/2025 | 4 | 616,808 | 387.42 | 40,918 | | | 20,825 | | 157,160 | | | (15,467) | | 3,097 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/09/2023 | 10/06/2025 | 2 | 649,317 | 390.67 | 42,655 | | | 21,757 | | 158,709 | | | (16,068) | | 3,273 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/10/2023 | 10/09/2025 | 2 | 1,587,081 | 391.93 | 98,535 | 12,712 | | 59,875 | | 381,894 | | | (40,319) | | 8,033 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/11/2023 | 10/10/2025 | 1 | 1,095,475 | 393.33 | 71,021 | | | 36,486 | | 259,055 | | | (26,657) | | 5,552 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/13/2023 | 10/10/2025 | 3 | 894,832 | 394.51 | 53,819 | | | 27,795 | | 208,531 | | | (20,252) | | 4,535 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0612$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/17/2023 | 10/10/2025 | 2 | 380,122 | 392.53 | 23,656 | | | 12,232 | | 90,782 | | | (8,920) | | 1,926 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/16/2023 | 10/13/2025 | 2 | 1,674,031 | 390.82 | 112,330 | | | 58,341 | | 408,124 | | | (42,285) | | 8,518 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/18/2023 | 10/16/2025 | 3 | 2,150,609 | 394.08 | 131,925 | | | 68,889 | | 503,289 | | | (49,534) | | 10,986 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/19/2023 | 10/17/2025 | 2 | 566,763 | 393.49 | 32,966 | | | 17,269 | | 133,598 | | | (12,377) | | 2,899 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/23/2023 | 10/17/2025 | 2 | 1,501,794 | 389.72 | 90,239 | | | 47,429 | | 370,730 | | | (33,927) | | 7,682 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/20/2023 | 10/17/2025 | 1 | 174,024 | 387.33 | 10,078 | | | 5,303 | | 44,213 | | | (3,793) | | 890 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/25/2023 | 10/20/2025 | 2 | 678,545 | 382.82 | 42,024 | | | 22,235 | | 181,771 | | | (15,822) | | 3,484 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0613$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/24/2023 | 10/23/2025 | 3 | 2,077,945 | 381.94 | 135,433 | | | 72,025 | | 562,084 | | | (50,846) | | 10,712 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/25/2023 | 10/24/2025 | 3 | 861,378 | 384.11 | 49,669 | | | 26,523 | | 227,171 | | | (18,668) | | 4,446 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/26/2023 | 10/24/2025 | 3 | 1,005,807 | 379.97 | 64,753 | | | 34,831 | | 278,340 | | | (24,476) | | 5,192 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/27/2023 | 10/24/2025 | 1 | 492,329 | 376.92 | 30,003 | | | 16,079 | | 141,066 | | | (11,292) | | 2,541 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2023 | 10/27/2025 | 3 | 1,943,708 | 374.99 | 133,407 | | | 71,874 | | 569,014 | | | (50,229) | | 10,072 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 10/31/2023 | 10/30/2025 | 3 | 2,303,223 | 378.68 | 153,554 | | | 83,158 | | 647,786 | | | (57,672) | | 11,980 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/01/2023 | 10/31/2025 | 2 | 712,558 | 380.25 | 48,694 | | | 26,436 | | 196,811 | | | (18,280) | | 3,711 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/02/2023 | 10/31/2025 | 2 | 1,026,872 | 383.4 | 74,933 | | | 40,852 | | 273,463 | | | (28,182) | | 5,348 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/03/2023 | 10/31/2025 | 1 | 558,274 | 389.38 | 37,837 | | | 20,643 | | 138,486 | | | (14,241) | | 2,907 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/06/2023 | 11/03/2025 | 2 | 829,857 | 392.83 | 53,154 | | | 29,156 | | 197,396 | | | (20,017) | | 4,338 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/07/2023 | 11/05/2025 | 1 | 189,505 | 392.83 | 12,282 | | | 6,758 | | 45,064 | | | (4,616) | | 993 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0613$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/06/2025 | 4 | 1,974,817 | 392.86 | 128,946 | | | 71,134 | | 469,314 | | | (48,468) | | 10,362 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/08/2023 | 11/07/2025 | 2 | 1,400,945 | 393.88 | 89,608 | | | 49,496 | | 328,575 | | | (33,637) | | 7,360 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/09/2023 | 11/07/2025 | 1 | 1,854,371 | 394.39 | 110,635 | | | 61,345 | | 432,190 | | | (41,583) | | 9,743 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/10/2023 | 11/07/2025 | 2 | 1,031,642 | 391.12 | 72,571 | | | 40,302 | | 250,273 | | | (27,328) | | 5,420 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/14/2023 | 11/10/2025 | 3 | 818,404 | 397 | 53,832 | | | 30,056 | | 184,597 | | | (20,279) | | 4,316 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/14/2023 | 11/12/2025 | 2 | 2,623,729 | 397 | 186,496 | | | 104,436 | | 591,843 | | | (70,115) | | 13,870 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/14/2023 | 11/13/2025 | 2 | 1,376,032 | 396.47 | 98,844 | | | 55,411 | | 312,320 | | | (37,110) | | 7,283 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/15/2023 | 11/14/2025 | 2 | 1,108,966 | 403.19 | 71,748 | | | 40,324 | | 231,056 | | | (26,933) | | 5,877 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0614$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/30/2023 | 11/14/2025 | 4 | 905,642 | 404.05 | 58,668 | | | 33,161 | | 186,597 | | | (22,098) | | 4,799 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/17/2023 | 11/14/2025 | 2 | 1,359,772 | 404.38 | 90,457 | | | 51,155 | | 278,963 | | | (34,154) | | 7,206 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/22/2023 | 11/17/2025 | 4 | 1,468,873 | 404.83 | 99,039 | | | 56,384 | | 299,635 | | | (37,365) | | 7,812 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/24/2023 | 11/20/2025 | 4 | 2,310,647 | 407.62 | 143,385 | 5,492 | | 85,912 | | 454,148 | | | (55,425) | | 12,334 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/22/2023 | 11/21/2025 | 4 | 2,088,405 | 406.8 | 136,157 | | | 78,355 | | 414,859 | | | (51,391) | | 11,161 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/27/2023 | 11/21/2025 | 3 | 897,815 | 408.51 | 56,640 | | | 32,576 | | 174,348 | | | (21,364) | | 4,798 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/29/2023 | 11/26/2025 | 2 | 365,968 | 408.36 | 23,085 | | | 13,372 | | 71,189 | | | (8,679) | | 1,968 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/28/2023 | 11/26/2025 | 4 | 2,097,041 | 407.6 | 134,942 | | | 78,276 | | 412,064 | | | (50,776) | | 11,274 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 11/29/2023 | 11/24/2025 | 2 | 131,222 | 408.36 | 8,396 | | | 4,871 | | 25,527 | | | (3,171) | | 704 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/01/2023 | 11/28/2025 | 3 | 631,501 | 407.77 | 41,042 | | | 23,888 | | 123,798 | | | (15,416) | | 3,403 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0614$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/11/2023 | 11/28/2025 | 5 | 2,259,904 | 407.46 | 158,312 | | | 93,267 | | 444,851 | | | (60,113) | | 12,179 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/04/2023 | 11/28/2025 | 5 | 4,617,604 | 409.3 | 295,655 | | | 173,266 | | 886,963 | | | (111,885) | | 24,884 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/05/2023 | 12/01/2025 | 3 | 962,085 | 412.54 | 57,527 | | | 33,781 | | 176,803 | | | (21,668) | | 5,203 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/07/2023 | 12/04/2025 | 4 | 2,652,820 | 409.37 | 171,164 | | | 101,152 | | 508,836 | | | (64,370) | | 14,397 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/07/2023 | 12/05/2025 | 3 | 589,038 | 408.81 | 37,242 | | | 22,027 | | 113,832 | | | (13,986) | | 3,200 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/08/2023 | 12/05/2025 | 4 | 821,366 | 406.78 | 59,044 | | | 35,081 | | 163,052 | | | (22,252) | | 4,463 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/11/2023 | 12/05/2025 | 3 | 2,883,830 | 410.84 | 195,247 | | | 116,049 | | 542,361 | | | (73,613) | | 15,669 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/11/2023 | 12/08/2025 | 4 | 1,025,934 | 413.16 | 71,149 | | | 42,506 | | 187,004 | | | (26,814) | | 5,594 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 12/12/2023 | 12/10/2025 | 2 | 492,623 | 413.16 | 34,883 | | | 20,922 | | 89,806 | | | (13,142) | | 2,692 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0615$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/13/2023 | 12/11/2025 | 4 | 2,861,910 | 414.79 | 203,373 | | | 121,958 | | 510,057 | | | (76,405) | | 15,657 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/14/2023 | 12/12/2025 | 6 | 1,158,756 | 417.43 | 79,631 | 10,070 | | 54,623 | | 199,435 | | | (33,385) | | 6,347 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/12/2025 | 4 | 1,378,566 | 425.67 | 94,075 | | | 56,812 | | 210,965 | | | (35,456) | | 7,551 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/15/2023 | 12/12/2025 | 4 | 2,234,398 | 428.35 | 150,217 | | | 90,855 | | 328,728 | | | (56,770) | | 12,238 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/08/2024 | 12/15/2025 | 4 | 1,204,957 | 428.74 | 73,435 | 5,423 | | 47,925 | | 176,242 | | | (29,701) | | 6,622 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/20/2023 | 12/17/2025 | 3 | 1,522,001 | 428.74 | 102,128 | | | 62,126 | | 222,685 | | | (38,399) | | 8,384 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/21/2023 | 12/18/2025 | 5 | 1,956,523 | 430.48 | 124,899 | | | 76,264 | | 278,996 | | | (46,992) | | 10,789 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/21/2023 | 12/19/2025 | 5 | 1,321,727 | 432.75 | 66,620 | 12,290 | | 48,595 | | 182,170 | | | (29,758) | | 7,297 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/21/2023 | 12/19/2025 | 4 | 733,919 | 425.69 | 50,984 | | | 31,347 | | 112,308 | | | (19,225) | | 4,052 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0615$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 12/19/2025 | 3 | 873,662 | 429.51 | 57,762 | | | 35,552 | | 126,405 | | | (21,842) | | 4,823 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/28/2023 | 12/22/2025 | 4 | 771,382 | 430.13 | 50,430 | | | 31,298 | | 110,520 | | | (19,069) | | 4,273 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/28/2023 | 12/26/2025 | 7 | 3,278,220 | 431.66 | 171,812 | 34,403 | | 128,564 | | 458,717 | | | (77,473) | | 18,240 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/28/2023 | 12/26/2025 | 5 | 2,081,419 | 431.63 | 99,347 | 29,979 | | 80,702 | | 291,381 | | | (48,635) | | 11,581 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/04/2024 | 12/26/2025 | 3 | 1,557,609 | 432.43 | | 87,991 | | 55,003 | | 215,448 | | | (33,026) | | 8,667 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/04/2024 | 12/29/2025 | 4 | 1,556,370 | 430.68 | | 88,239 | | 55,390 | | 220,978 | | | (32,905) | | 8,688 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/03/2024 | 01/02/2026 | 6 | 3,562,516 | 426.57 | 213,561 | | | 134,952 | | 537,853 | | | (78,978) | | 19,975 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/05/2024 | 01/02/2026 | 4 | 2,154,213 | 423.08 | 140,181 | | | 88,723 | | 341,964 | | | (51,673) | | 12,079 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/09/2024 | 01/02/2026 | 5 | 2,129,810 | 421.48 | 152,547 | | | 96,765 | | 345,846 | | | (55,850) | | 11,942 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/16/2024 | 01/05/2026 | 4 | 879,779 | 422.09 | | 62,494 | | 39,787 | | 141,671 | | | (22,743) | | 4,949 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0616$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/09/2024 | 01/07/2026 | 3 | 331,864 | 422.09 | | 23,998 | | 15,319 | | 53,426 | | | (8,701) | | 1,871 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/10/2024 | 01/08/2026 | 5 | 1,858,285 | 428.5 | | 120,285 | | 76,839 | | 272,747 | | | (43,539) | | 10,487 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/17/2024 | 01/09/2026 | 7 | 2,936,221 | 427.54 | | 194,886 | | 125,017 | | 436,975 | | | (70,074) | | 16,588 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/22/2024 | 01/09/2026 | 3 | 1,537,918 | 429.76 | | 99,465 | | 63,977 | | 221,537 | | | (35,779) | | 8,689 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/18/2024 | 01/09/2026 | 4 | 2,104,369 | 429.52 | | 136,897 | | 88,306 | | 304,209 | | | (48,931) | | 11,889 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/27/2024 | 01/12/2026 | 3 | 1,298,365 | 429.76 | | 82,034 | | 53,214 | | 187,002 | | | (28,854) | | 7,359 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2024 | 01/16/2026 | 5 | 4,173,516 | 427.88 | | 269,670 | | 175,217 | | 618,364 | | | (94,677) | | 23,755 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0616$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/18/2024 | 01/16/2026 | 4 | 3,217,748 | 425.93 | | 226,384 | | 147,470 | | 490,437 | | | (79,385) | | 18,315 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/22/2024 | 01/16/2026 | 2 | 2,207,981 | 429.6 | | 155,388 | | 101,346 | | 319,003 | | | (54,300) | | 12,568 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/16/2026 | 3 | 517,536 | 434.86 | | 34,151 | | 22,323 | | 69,125 | | | (11,851) | | 2,946 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/23/2024 | 01/22/2026 | 2 | 4,171,013 | 435.93 | | 274,149 | | 180,043 | | 551,398 | | | (94,224) | | 23,891 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/23/2026 | 3 | 2,286,001 | 437.16 | | 148,913 | | 98,037 | | 296,798 | | | (50,977) | | 13,108 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/29/2024 | 01/23/2026 | 6 | 1,945,812 | 437.62 | | 135,040 | | 90,427 | | 250,879 | | | (44,849) | | 11,157 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/26/2024 | 01/23/2026 | 3 | 1,837,168 | 439.86 | | 118,674 | | 78,574 | | 228,925 | | | (40,353) | | 10,534 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/30/2024 | 01/26/2026 | 4 | 2,267,572 | 439.74 | | 154,657 | | 102,761 | | 282,930 | | | (51,966) | | 13,042 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/30/2024 | 01/29/2026 | 2 | 2,969,198 | 443.52 | | 189,238 | | 126,083 | | 349,920 | | | (63,241) | | 17,131 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 01/31/2024 | 01/30/2026 | 4 | 2,174,865 | 443.62 | | 121,472 | | 81,208 | | 256,311 | | | (40,358) | | 12,561 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/01/2024 | 01/30/2026 | 2 | 1,801,627 | 434.33 | | 126,166 | | 84,585 | | 244,589 | | | (41,872) | | 10,405 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/02/2024 | 01/30/2026 | 3 | 1,817,946 | 438.97 | | 127,386 | | 85,556 | | 230,172 | | | (42,083) | | 10,500 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0617$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/06/2024 | 02/02/2026 | 3 | 1,435,040 | 444.41 | | 89,913 | | 60,612 | | 167,099 | | | (29,356) | | 8,314 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/07/2024 | 02/05/2026 | 3 | 4,205,798 | 442.54 | | 275,635 | | 186,370 | | 504,498 | | | (89,413) | | 24,440 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/08/2024 | 02/06/2026 | 6 | 2,284,620 | 442.73 | | 157,253 | | 106,879 | | 273,373 | | | (50,498) | | 13,289 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/15/2024 | 02/06/2026 | 4 | 2,820,483 | 446.72 | | 182,917 | | 124,531 | | 317,094 | | | (58,808) | | 16,406 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/09/2024 | 02/06/2026 | 4 | 2,825,539 | 446.98 | | 189,349 | | 128,977 | | 316,359 | | | (60,795) | | 16,436 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/12/2024 | 02/09/2026 | 3 | 2,058,555 | 450.04 | | 126,754 | | 86,627 | | 219,864 | | | (40,191) | | 12,011 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0617$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/13/2024 | 02/12/2026 | 5 | 4,432,624 | 449.47 | | 249,748 | | 171,445 | | 478,115 | | | (78,477) | | 25,940 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/14/2024 | 02/13/2026 | 2 | 1,722,142 | 441.3 | | 116,191 | | 79,850 | | 211,040 | | | (36,437) | | 10,088 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2024 | 02/13/2026 | 5 | 2,365,418 | 444.3 | | 155,137 | | 107,286 | | 276,801 | | | (48,340) | | 13,856 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/16/2024 | 02/13/2026 | 1 | 869,255 | 446.53 | | 53,612 | | 37,076 | | 98,244 | | | (16,717) | | 5,092 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/13/2026 | 1 | 1,471,336 | 444.46 | | 88,917 | | 61,577 | | 171,749 | | | (27,387) | | 8,619 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/20/2024 | 02/19/2026 | 3 | 2,694,970 | 444.46 | | 164,118 | | 114,102 | | 314,603 | | | (50,104) | | 15,881 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/21/2024 | 02/20/2026 | 5 | 1,647,987 | 441.26 | | 110,496 | | 77,125 | | 202,013 | | | (33,462) | | 9,721 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/27/2024 | 02/20/2026 | 3 | 2,410,631 | 442.02 | | 178,651 | | 124,973 | | 292,086 | | | (54,099) | | 14,220 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/23/2024 | 02/20/2026 | 2 | 1,353,399 | 451.69 | | 86,879 | | 60,858 | | 140,948 | | | (26,200) | | 7,983 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$G | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/28/2024 | 02/23/2026 | 2 | 1,030,848 | 452.42 | | 64,014 | | 44,975 | | 106,073 | | | (19,074) | | 6,099 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$I | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/27/2024 | 02/26/2026 | 4 | 3,652,990 | 450.81 | | 235,538 | | 166,147 | | 398,541 | | | (69,535) | | 21,675 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$K | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/29/2024 | 02/27/2026 | 3 | 1,875,426 | 451.24 | | 120,571 | | 85,306 | | 203,352 | | | (35,428) | | 11,139 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 02/29/2024 | 02/27/2026 | 4 | 2,052,450 | 450.23 | | 137,860 | | 97,829 | | 225,958 | | | (40,355) | | 12,190 | | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0618$O | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/04/2024 | 02/27/2026 | 3 | 2,105,404 | 453.04 | | 141,492 | | 100,505 | | 222,150 | | | (41,333) | | 12,504 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$Q | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/05/2024 | 02/27/2026 | 3 | 1,539,003 | 456.32 | | 95,665 | | 68,096 | | 154,437 | | | (27,653) | | 9,140 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$S | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/07/2024 | 03/04/2026 | 3 | 3,430,438 | 455.46 | | 201,156 | | 143,640 | | 349,476 | | | (57,641) | | 20,473 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/21/2024 | 03/05/2026 | 4 | 1,359,395 | 449.87 | | 93,226 | | 66,879 | | 146,270 | | | (26,450) | | 8,121 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$W | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/07/2024 | 03/06/2026 | 2 | 1,319,316 | 452.51 | | 90,574 | | 65,102 | | 136,170 | | | (25,691) | | 7,889 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0618$Y | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/08/2024 | 03/06/2026 | 2 | 1,044,034 | 457.29 | | 63,932 | | 46,014 | | 99,761 | | | (18,067) | | 6,243 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/11/2024 | 03/06/2026 | 2 | 1,061,756 | 454.69 | | 67,380 | | 48,564 | | 105,821 | | | (18,857) | | 6,349 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/12/2024 | 03/09/2026 | 1 | 95,771 | 454.69 | | 6,483 | | 4,686 | | 9,550 | | | (1,801) | | 574 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/12/2024 | 03/11/2026 | 2 | 3,128,991 | 453.64 | | 215,253 | | 155,760 | | 328,544 | | | (59,624) | | 18,799 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/13/2024 | 02/11/2026 | 1 | 50,031 | 450.04 | | 3,546 | | 2,530 | | 5,344 | | | (1,018) | | 292 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/13/2024 | 03/12/2026 | 5 | 1,779,584 | 458.43 | | 112,047 | | 81,559 | | 173,757 | | | (30,590) | | 10,702 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2024 | 03/13/2026 | 2 | 1,795,955 | 457.49 | | 111,304 | | 81,071 | | 177,974 | | | (30,525) | | 10,811 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$B | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/15/2024 | 03/13/2026 | 3 | 1,661,450 | 455.97 | | 102,544 | | 74,836 | | 168,514 | | | (27,972) | | 10,001 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/26/2024 | 03/13/2026 | 3 | 2,306,816 | 453.08 | | 156,336 | | 114,245 | | 244,439 | | | (42,191) | | 13,886 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/19/2024 | 03/18/2026 | 5 | 3,255,720 | 456.32 | | 215,724 | | 158,353 | | 329,075 | | | (57,518) | | 19,690 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/20/2024 | 03/19/2026 | 2 | 1,347,263 | 458.83 | | 92,675 | | 68,172 | | 131,106 | | | (24,630) | | 8,156 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/22/2024 | 03/20/2026 | 2 | 1,016,043 | 462.82 | | 67,224 | | 49,613 | | 88,974 | | | (17,791) | | 6,156 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/26/2024 | 03/20/2026 | 3 | 1,498,743 | 465.11 | | 93,598 | | 69,202 | | 132,364 | | | (24,585) | | 9,081 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 03/25/2024 | 03/20/2026 | 2 | 2,140,365 | 464.63 | | 130,798 | | 96,807 | | 190,458 | | | (34,078) | | 12,969 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC0619SP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/27/2024 | 03/25/2026 | 3 | 7,008,162 | 462.21 | | 439,870 | | 326,785 | | 649,012 | | | (113,378) | | 42,661 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619SR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/01/2024 | 03/26/2026 | 3 | 1,711,371 | 460.83 | | 116,613 | | 86,859 | | 161,964 | | | (29,854) | | 10,427 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619ST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 03/28/2024 | 03/27/2026 | 2 | 1,096,980 | 464.97 | | 71,095 | | 53,167 | | 92,943 | | | (18,104) | | 6,690 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ASJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/18/2024 | 04/16/2026 | 2 | 907,885 | 446.95 | | 55,250 | | 42,756 | | 103,268 | | | (12,566) | | 5,638 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/12/2024 | 06/10/2026 | 3 | 5,150,089 | 459.93 | | 354,364 | | 301,047 | | 508,834 | | | (53,684) | | 33,507 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$F | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/10/2024 | 05/08/2026 | 3 | 1,492,456 | 449.97 | | 98,241 | | 79,176 | | 168,506 | | | (19,354) | | 9,447 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/15/2024 | 05/14/2026 | 2 | 1,630,517 | 455.05 | | 114,116 | | 92,640 | | 171,358 | | | (21,592) | | 10,374 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ASL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/19/2024 | 04/17/2026 | 2 | 1,290,964 | 444.7 | | 80,004 | | 62,134 | | 152,015 | | | (18,102) | | 8,024 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/07/2024 | 05/06/2026 | 3 | 6,937,716 | 449.16 | | 449,821 | | 360,402 | | 792,017 | | | (89,791) | | 43,840 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ASF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/16/2024 | 04/10/2026 | 2 | 1,971,828 | 451.21 | | 116,859 | | 89,889 | | 216,822 | | | (27,056) | | 12,179 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061AS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/08/2024 | 04/02/2026 | 2 | 1,382,098 | 457.22 | | 86,772 | | 65,880 | | 138,584 | | | (20,961) | | 8,475 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/20/2024 | 05/15/2026 | 2 | 1,676,317 | 460.79 | | 106,048 | | 86,619 | | 161,949 | | | (19,655) | | 10,674 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061AS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/08/2024 | 04/02/2026 | 2 | 681,786 | 453.94 | | 45,607 | | 34,581 | | 69,337 | | | (11,128) | | 4,181 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619SZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/04/2024 | 04/02/2026 | 3 | 2,258,977 | 458.93 | | 143,173 | | 108,001 | | 220,718 | | | (35,312) | | 13,852 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061AS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/05/2024 | 04/02/2026 | 2 | 1,585,004 | 459.4 | | 92,578 | | 70,079 | | 153,763 | | | (22,757) | | 9,719 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/08/2024 | 05/07/2026 | 2 | 1,928,302 | 450.05 | | 122,965 | | 98,666 | | 217,401 | | | (24,439) | | 12,196 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619SX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/03/2024 | 04/01/2026 | 2 | 5,210,522 | 463.97 | | 306,060 | | 230,297 | | 471,021 | | | (75,974) | | 31,922 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BS1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/02/2024 | 04/29/2026 | 4 | 4,615,702 | 446.86 | | 272,218 | | 215,421 | | 543,522 | | | (57,032) | | 28,992 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061AS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/11/2024 | 04/09/2026 | 3 | 1,321,912 | 456.37 | | 80,131 | | 61,225 | | 129,649 | | | (18,992) | | 8,158 | | 0001 |

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| Purchased Call/SPXFCDUE Index/SFC061AS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/12/2024 | 04/10/2026 | 2 | 1,009,291 | 453.82 | | 65,375 | | 50,154 | | 103,087 | | | (15,407) | | 6,234 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/22/2024 | 05/20/2026 | 4 | 5,090,145 | 460.69 | | 326,278 | | 267,793 | | 493,439 | | | (58,792) | | 32,549 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/12/2024 | 06/05/2026 | 3 | 2,577,030 | 459.48 | | 164,923 | | 139,249 | | 255,824 | | | (26,198) | | 16,698 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/29/2024 | 05/28/2026 | 2 | 4,561,638 | 457.58 | | 268,038 | | 222,798 | | 464,247 | | | (45,556) | | 29,364 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/28/2024 | 05/21/2026 | 5 | 2,376,486 | 462.67 | | 140,156 | | 115,368 | | 223,782 | | | (24,961) | | 15,209 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/11/2024 | 06/05/2026 | 2 | 1,295,056 | 459.09 | | 83,390 | | 70,593 | | 129,296 | | | (12,877) | | 8,392 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/04/2024 | 06/03/2026 | 3 | 3,830,718 | 453.37 | | 249,973 | | 209,827 | | 415,143 | | | (40,403) | | 24,781 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/20/2024 | 05/22/2026 | 3 | 1,296,176 | 454.58 | | 87,733 | | 72,699 | | 137,516 | | | (15,391) | | 8,302 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/03/2024 | 05/29/2026 | 2 | 1,420,681 | 452.38 | | 91,809 | | 76,835 | | 155,921 | | | (15,060) | | 9,153 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/28/2024 | 05/13/2026 | 3 | 4,965,655 | 452.21 | | 336,422 | | 273,121 | | 543,650 | | | (63,589) | | 31,566 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/18/2024 | 06/12/2026 | 2 | 834,372 | 467.43 | | 56,955 | | 48,836 | | 69,929 | | | (8,243) | | 5,437 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/01/2024 | 04/30/2026 | 4 | 1,876,472 | 442.61 | | 118,883 | | 94,346 | | 234,739 | | | (24,644) | | 11,797 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ASR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/26/2024 | 04/22/2026 | 3 | 3,717,393 | 443.05 | | 252,527 | | 197,364 | | 461,288 | | | (55,380) | | 23,207 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/17/2024 | 06/12/2026 | 3 | 1,653,810 | 468.06 | | 108,164 | | 92,681 | | 145,023 | | | (15,786) | | 10,777 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSO | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/24/2024 | 05/22/2026 | 2 | 2,119,517 | 459.07 | | 125,239 | | 103,449 | | 210,597 | | | (22,327) | | 13,576 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/31/2024 | 05/29/2026 | 2 | 995,853 | 449.38 | | 66,520 | | 55,600 | | 109,979 | | | (11,106) | | 6,416 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/21/2024 | 05/15/2026 | 2 | 1,744,603 | 460.4 | | 112,014 | | 91,593 | | 169,527 | | | (20,519) | | 11,109 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061CSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/06/2024 | 06/04/2026 | 2 | 1,270,878 | 454.58 | | 87,410 | | 73,496 | | 135,399 | | | (14,018) | | 8,228 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/21/2024 | 06/18/2026 | 2 | 1,664,635 | 471.64 | | 104,069 | | 89,980 | | 138,711 | | | (14,406) | | 10,900 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061C$R | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/12/2024 | 06/11/2026 | 3 | 2,908,623 | 461.1 | | 206,033 | | 175,492 | | 282,608 | | | (30,908) | | 18,939 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$X | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/29/2024 | 04/24/2026 | 4 | 2,665,027 | 443.87 | | 180,039 | | 142,308 | | 327,041 | | | (38,059) | | 16,666 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/03/2024 | 05/01/2026 | 3 | 2,293,402 | 442.84 | | 156,308 | | 124,656 | | 286,038 | | | (32,107) | | 14,430 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/24/2024 | 04/23/2026 | 2 | 2,419,719 | 447.31 | | 152,828 | | 119,678 | | 282,645 | | | (33,312) | | 15,119 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/29/2024 | 04/24/2026 | 2 | 1,831,704 | 446.5 | | 115,347 | | 90,955 | | 216,517 | | | (24,484) | | 11,455 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/25/2024 | 06/18/2026 | 2 | 1,517,267 | 472.9 | | 94,745 | | 81,819 | | 124,049 | | | (13,225) | | 9,935 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/25/2024 | 06/18/2026 | 2 | 2,171,402 | 470.63 | | 134,520 | | 116,453 | | 183,709 | | | (18,202) | | 14,218 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/02/2024 | 05/01/2026 | 3 | 2,494,437 | 441.11 | | 163,820 | | 130,417 | | 318,744 | | | (33,894) | | 15,695 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/07/2024 | 05/01/2026 | 3 | 1,789,212 | 446.7 | | 120,007 | | 96,157 | | 211,283 | | | (23,950) | | 11,258 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/13/2024 | 06/12/2026 | 4 | 3,083,333 | 467.28 | | 199,862 | | 170,831 | | 273,547 | | | (29,689) | | 20,093 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/27/2024 | 06/26/2026 | 2 | 1,852,072 | 471.54 | | 118,114 | | 103,141 | | 155,143 | | | (15,377) | | 12,205 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$E | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/28/2024 | 06/26/2026 | 3 | 1,656,886 | 471.6 | | 104,173 | | 91,106 | | 138,668 | | | (13,392) | | 10,918 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC0619$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/02/2024 | 03/27/2026 | 2 | 2,882,135 | 466.22 | | 176,383 | | 132,232 | | 250,979 | | | (44,273) | | 17,577 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/18/2024 | 06/17/2026 | 2 | 6,246,267 | 471.9 | | 404,206 | | 347,580 | | 518,209 | | | (57,557) | | 40,868 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$L | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/10/2024 | 06/05/2026 | 2 | 2,299,225 | 459.46 | | 146,022 | | 123,503 | | 228,313 | | | (22,856) | | 14,898 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/19/2024 | 04/17/2026 | 4 | 1,983,415 | 443.6 | | 120,383 | | 93,657 | | 243,914 | | | (27,022) | | 12,328 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061B$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/13/2024 | 05/08/2026 | 1 | 1,196,674 | 452.79 | | 75,190 | | 60,735 | | 125,064 | | | (14,519) | | 7,575 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/26/2024 | 04/24/2026 | 2 | 799,119 | 447.52 | | 47,945 | | 37,702 | | 90,304 | | | (10,384) | | 4,997 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$H | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/17/2024 | 04/15/2026 | 4 | 4,975,228 | 447.31 | | 312,053 | | 241,838 | | 579,883 | | | (70,575) | | 30,868 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061D$8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/26/2024 | 06/24/2026 | 4 | 3,407,478 | 468.84 | | 223,025 | | 193,656 | | 296,911 | | | (29,626) | | 22,419 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$D | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/16/2024 | 04/10/2026 | 3 | 863,602 | 456.64 | | 49,460 | | 37,997 | | 84,356 | | | (11,586) | | 5,334 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/10/2024 | 04/08/2026 | 4 | 7,913,231 | 456.73 | | 488,112 | | 372,273 | | 801,112 | | | (116,198) | | 48,789 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BS0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/16/2024 | 05/15/2026 | 2 | 1,730,381 | 461.2 | | 109,353 | | 89,156 | | 166,156 | | | (20,537) | | 11,019 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 06/26/2024 | 06/25/2026 | 3 | 1,175,428 | 470.38 | | 76,236 | | 66,391 | | 100,141 | | | (9,944) | | 7,740 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/28/2024 | 05/22/2026 | 2 | 1,598,082 | 458.2 | | 99,125 | | 82,117 | | 160,829 | | | (17,098) | | 10,236 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$6 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/29/2024 | 05/26/2026 | 2 | 679,538 | 458.2 | | 39,503 | | 32,816 | | 65,651 | | | (6,733) | | 4,367 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061BSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/10/2024 | 05/08/2026 | 2 | 1,742,865 | 451.86 | | 112,259 | | 90,565 | | 191,487 | | | (22,008) | | 11,032 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061C$9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 05/30/2024 | 05/29/2026 | 2 | 989,440 | 453.47 | | 59,462 | | 49,639 | | 102,707 | | | (10,014) | | 6,375 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061A$P | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 04/22/2024 | 04/17/2026 | 2 | 1,263,876 | 440.05 | | 85,138 | | 66,316 | | 159,445 | | | (18,888) | | 7,855 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/21/2026 | 2 | 236,087 | 487.58 | | 15,621 | | 15,492 | | 14,969 | | | (173) | | 1,659 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/26/2024 | 09/25/2026 | 2 | 2,761,442 | 488.13 | | 185,972 | | 185,672 | | 189,272 | | | (1,035) | | 19,459 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/17/2024 | 09/14/2026 | 2 | 220,405 | 483.01 | | 14,428 | | 14,177 | | 14,995 | | | (281) | | 1,541 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESX | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/12/2024 | 08/05/2026 | 5 | 3,677,566 | 471.4 | | 243,480 | | 225,749 | | 314,285 | | | (18,051) | | 24,987 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/16/2024 | 07/10/2026 | 2 | 1,915,614 | 491.11 | | 125,069 | | 111,937 | | 119,737 | | | (13,268) | | 12,762 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/01/2024 | 07/30/2026 | 3 | 1,058,927 | 476.16 | | 72,528 | | 66,605 | | 84,136 | | | (6,044) | | 7,163 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/09/2024 | 08/07/2026 | 2 | 2,689,701 | 473.84 | | 176,463 | | 164,549 | | 222,126 | | | (12,519) | | 18,302 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061EST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/02/2024 | 07/31/2026 | 1 | 358,766 | 476.69 | | 22,067 | | 20,360 | | 26,447 | | | (1,788) | | 2,429 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/08/2024 | 08/07/2026 | 2 | 1,602,110 | 470.38 | | 109,464 | | 101,924 | | 139,086 | | | (7,949) | | 10,902 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061E$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/29/2024 | 07/24/2026 | 2 | 1,603,007 | 477.28 | | 102,722 | | 93,965 | | 124,887 | | | (8,875) | | 10,794 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/09/2024 | 08/07/2026 | 6 | 1,900,212 | 474.73 | | 126,897 | | 118,709 | | 154,888 | | | (8,371) | | 12,930 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061E$1 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/17/2024 | 07/15/2026 | 2 | 5,478,628 | 491.99 | | 370,009 | | 331,878 | | 338,859 | | | (38,534) | | 36,640 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/08/2024 | 07/02/2026 | 3 | 3,176,916 | 484.77 | | 204,956 | | 181,497 | | 218,162 | | | (23,678) | | 21,034 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/04/2024 | 08/28/2026 | 2 | 1,438,415 | 490.84 | | 82,137 | | 79,184 | | 93,152 | | | (3,058) | | 9,939 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/05/2024 | 07/02/2026 | 2 | 1,716,151 | 479.79 | | 118,226 | | 104,539 | | 127,256 | | | (14,100) | | 11,362 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061D$U | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2024 | 07/10/2026 | 2 | 2,122,567 | 493.75 | | 123,136 | | 109,904 | | 127,259 | | | (13,665) | | 14,141 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061F$J | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/20/2024 | 08/19/2026 | 3 | 7,172,643 | 488.17 | | 464,717 | | 439,295 | | 481,134 | | | (26,011) | | 49,238 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$Z | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2024 | 09/16/2026 | 4 | 5,333,406 | 483.39 | | 349,431 | | 343,947 | | 390,133 | | | (6,051) | | 37,349 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$A | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/06/2024 | 09/03/2026 | 3 | 2,495,970 | 482.87 | | 158,709 | | 153,376 | | 182,762 | | | (5,606) | | 17,320 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$M | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/11/2024 | 09/10/2026 | 3 | 982,635 | 477.13 | | 66,688 | | 65,171 | | 78,531 | | | (1,635) | | 6,852 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061H$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/19/2024 | 09/18/2026 | 3 | 1,881,248 | 482.2 | | 134,091 | | 132,614 | | 140,174 | | | (2,005) | | 13,193 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061H$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/18/2024 | 09/17/2026 | 2 | 1,238,750 | 483.13 | | 80,335 | | 79,144 | | 91,005 | | | (1,314) | | 8,681 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061E$3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/18/2024 | 07/16/2026 | 3 | 2,189,814 | 496.22 | | 122,254 | | 110,264 | | 126,779 | | | (12,216) | | 14,656 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$V | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/17/2024 | 09/15/2026 | 2 | 250,228 | 483.01 | | 16,391 | | 16,104 | | 17,014 | | | (324) | | 1,751 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061H$7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/18/2026 | 4 | 3,465,378 | 488.57 | | 225,357 | | 223,439 | | 235,039 | | | (2,547) | | 24,302 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/16/2024 | 09/11/2026 | 3 | 1,657,096 | 483.01 | | 109,216 | | 107,299 | | 121,581 | | | (2,093) | | 11,564 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$C | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/06/2024 | 09/04/2026 | 2 | 1,255,301 | 482.45 | | 78,155 | | 75,793 | | 92,538 | | | (2,671) | | 8,717 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061H$T | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/27/2024 | 09/29/2026 | 1 | 59,113 | 489.77 | | 3,875 | | 3,875 | | 3,633 | | | (16) | | 418 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061HSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/24/2024 | 09/23/2026 | 2 | 4,451,961 | 488.28 | | 295,082 | | 293,057 | | 304,122 | | | (2,424) | | 31,329 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/30/2024 | 09/25/2026 | 1 | 1,298,135 | 489.77 | | 86,883 | | 86,883 | | 86,837 | | | | | 9,148 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSI | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/03/2024 | 07/01/2026 | 4 | 4,551,123 | 471.22 | | 312,238 | | 274,545 | | 383,951 | | | (38,443) | | 30,109 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/07/2024 | 08/06/2026 | 2 | 1,735,994 | 471.89 | | 111,758 | | 103,754 | | 147,363 | | | (8,231) | | 11,804 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/04/2024 | 08/31/2026 | 2 | 308,169 | 490.84 | | 18,495 | | 17,837 | | 18,315 | | | (710) | | 2,134 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSL | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/25/2024 | 09/24/2026 | 3 | 2,063,002 | 489.11 | | 133,521 | | 132,866 | | 139,284 | | | (885) | | 14,528 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/05/2024 | 07/02/2026 | 2 | 1,839,502 | 475.45 | | 125,688 | | 110,936 | | 145,707 | | | (15,335) | | 12,179 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSH | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/20/2024 | 08/14/2026 | 3 | 1,445,068 | 485.23 | | 97,034 | | 91,561 | | 101,051 | | | (5,617) | | 9,884 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/30/2024 | 08/28/2026 | 3 | 2,208,079 | 487.13 | | 149,787 | | 144,176 | | 151,236 | | | (6,348) | | 15,256 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/22/2024 | 08/20/2026 | 2 | 1,262,583 | 487.87 | | 83,061 | | 78,649 | | 85,128 | | | (4,543) | | 8,673 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSR | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2024 | 08/21/2026 | 2 | 1,338,214 | 485.05 | | 93,456 | | 88,954 | | 94,194 | | | (4,829) | | 9,200 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061G$N | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/11/2024 | 09/11/2026 | 3 | 1,758,379 | 478.56 | | 118,809 | | 116,346 | | 137,702 | | | (2,902) | | 12,271 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/17/2024 | 06/26/2026 | 3 | 2,574,080 | 470.46 | | 168,864 | | 148,068 | | 219,137 | | | (20,993) | | 16,963 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/23/2024 | 08/21/2026 | 2 | 1,044,091 | 490.28 | | 66,161 | | 63,040 | | 67,904 | | | (3,221) | | 7,178 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/07/2024 | 07/31/2026 | 3 | 1,194,765 | 473.27 | | 74,978 | | 69,310 | | 99,121 | | | (5,756) | | 8,088 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 07/11/2024 | 07/09/2026 | 4 | 1,629,338 | 485.51 | | 115,164 | | 102,531 | | 111,075 | | | (12,770) | | 10,846 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSK | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 09/10/2024 | 09/09/2026 | 3 | 2,654,852 | 475.16 | | 179,769 | | 175,163 | | 218,210 | | | (4,851) | | 18,501 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FS7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/14/2024 | 08/12/2026 | 3 | 3,708,045 | 474.43 | | 258,888 | | 242,250 | | 304,282 | | | (16,957) | | 25,325 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSA | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27 | 08/15/2024 | 08/13/2026 | 4 | 1,923,894 | 478.95 | | 132,297 | | 124,577 | | 147,751 | | | (8,040) | | 13,149 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061ES5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/26/2024 | 07/24/2026 | 3 | 1,681,920 | 474.9 | | 111,889 | | 102,190 | | 135,770 | | | (10,096) | | 11,326 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/18/2024 | 07/17/2026 | 2 | 2,174,419 | 488.55 | | 130,166 | | 117,426 | | 142,098 | | | (13,206) | | 14,564 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/31/2024 | 07/23/2026 | 3 | 2,435,480 | 484.88 | | 137,368 | | 124,964 | | 169,032 | | | (12,649) | | 16,387 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2024 | 08/14/2026 | 3 | 1,955,674 | 480.11 | | 133,529 | | 125,526 | | 147,700 | | | (8,449) | | 13,376 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES0 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/01/2024 | 07/31/2026 | 2 | 2,141,869 | 481.65 | | 127,629 | | 117,603 | | 156,830 | | | (10,497) | | 14,499 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSE | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/19/2024 | 08/14/2026 | 3 | 1,742,514 | 484.4 | | 114,483 | | 107,839 | | 123,400 | | | (7,052) | | 11,918 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESF | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/26/2024 | 07/24/2026 | 2 | 2,745,465 | 476.76 | | 171,906 | | 156,751 | | 215,563 | | | (15,779) | | 18,487 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSV | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 08/26/2026 | 3 | 2,478,959 | 488.59 | | 160,915 | | 153,719 | | 165,902 | | | (7,411) | | 17,104 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/23/2024 | 07/17/2026 | 2 | 3,473,405 | 480.52 | | 240,134 | | 217,224 | | 256,775 | | | (23,178) | | 23,265 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES7 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/22/2024 | 07/17/2026 | 4 | 2,410,659 | 484.14 | | 146,635 | | 133,248 | | 168,633 | | | (13,844) | | 16,147 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSW | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 07/10/2026 | 3 | 1,522,107 | 486.85 | | 104,471 | | 93,390 | | 101,692 | | | (11,406) | | 10,140 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSJ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/10/2024 | 09/08/2026 | 1 | 192,402 | 473.08 | | 13,368 | | 13,018 | | 15,266 | | | (367) | | 1,340 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSG | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/06/2024 | 09/04/2026 | 4 | 1,621,571 | 473.08 | | 109,936 | | 106,974 | | 137,037 | | | (3,121) | | 11,260 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ES8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/23/2024 | 07/22/2026 | 3 | 4,110,447 | 485.78 | | 257,815 | | 233,789 | | 281,208 | | | (24,314) | | 27,637 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSP | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/12/2024 | 09/11/2026 | 3 | 1,734,984 | 480.96 | | 116,801 | | 114,548 | | 131,179 | | | (2,692) | | 12,107 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSN | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/22/2024 | 08/21/2026 | 2 | 1,699,051 | 489.37 | | 104,740 | | 99,442 | | 112,047 | | | (5,636) | | 11,680 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSS | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/30/2024 | 09/25/2026 | 2 | 2,509,854 | 490.27 | | 163,797 | | 163,797 | | 166,652 | | | (514) | | 17,686 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSY | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/28/2024 | 08/27/2026 | 2 | 767,648 | 489.45 | | 47,955 | | 45,868 | | 46,447 | | | (2,147) | | 5,300 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GSD | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/05/2024 | 09/04/2026 | 2 | 1,259,628 | 480.17 | | 75,148 | | 72,945 | | 96,028 | | | (2,500) | | 8,747 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/SPXFCDUE Index/SFC061GS9 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/04/2024 | 09/02/2026 | 1 | 180,379 | 490.84 | | 10,323 | | 9,967 | | 10,747 | | | (369) | | 1,251 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061ESM | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/31/2024 | 07/29/2026 | 4 | 4,727,223 | 477.91 | | 296,794 | | 272,017 | | 365,745 | | | (25,157) | | 31,952 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061DSQ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/09/2024 | 07/08/2026 | 2 | 4,641,335 | 484.59 | | 305,659 | | 271,234 | | 320,753 | | | (34,749) | | 30,873 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSC | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/22/2026 | 3 | 385,514 | 487.58 | | 25,716 | | 25,560 | | 24,488 | | | (242) | | 2,711 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/03/2024 | 08/28/2026 | 2 | 2,302,443 | 486.32 | | 155,421 | | 149,660 | | 159,626 | | | (6,447) | | 15,908 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061HSB | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/20/2024 | 09/18/2026 | 2 | 1,364,659 | 487.58 | | 89,956 | | 89,201 | | 93,934 | | | (894) | | 9,570 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061GS8 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/04/2024 | 09/01/2026 | 1 | 245,121 | 490.84 | | 14,018 | | 13,535 | | 14,569 | | | (501) | | 1,698 | | 0001 |
| Purchased Call/SPXFCDUE Index/SFC061FSU | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 08/25/2026 | 1 | 63,295 | 490.28 | | 4,059 | | 3,874 | | 3,787 | | | (190) | | 436 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815IS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/08/2024 | 03/06/2025 | 1 | 991,209 | 5114 | | 54,558 | | 23,708 | | 84,054 | | | (30,961) | | 3,250 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/11/2024 | 03/07/2025 | 1 | 216,824 | 5157 | | 11,367 | | 4,971 | | 18,379 | | | (6,392) | | 713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/12/2024 | 03/07/2025 | 1 | 268,782 | 5131 | | 15,282 | | 6,702 | | 23,187 | | | (8,575) | | 884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/11/2025 | 1 | 286,878 | 5139 | | 14,242 | | 6,423 | | 22,198 | | | (7,851) | | 956 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/15/2024 | 03/13/2025 | 1 | 90,367 | 5168 | | 4,661 | | 2,116 | | 7,503 | | | (2,555) | | 303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815ISY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 03/28/2024 | 03/27/2025 | 1 | 211,535 | 5248 | | 11,716 | | 5,760 | | 17,275 | | | (5,987) | | 739 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX9210SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/27/2024 | 03/21/2025 | 1 | 1,218,635 | 5240 | | 62,321 | | 29,851 | | 95,289 | | | (32,463) | | 4,183 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/06/2024 | 02/19/2025 | 1 | 1,616,799 | 5006 | | 93,402 | | 37,844 | | 139,918 | | | (55,507) | | 5,042 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/06/2024 | 02/27/2025 | 1 | 1,469,194 | 5078 | | 77,701 | | 32,521 | | 120,919 | | | (45,144) | | 4,709 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/06/2024 | 02/28/2025 | 1 | 2,073,539 | 5094 | | 111,835 | | 46,990 | | 176,863 | | | (64,796) | | 6,668 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/06/2024 | 03/04/2025 | 1 | 582,544 | 5132 | | 30,885 | | 13,175 | | 50,400 | | | (17,697) | | 1,898 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/06/2024 | 03/05/2025 | 1 | 208,737 | 5079 | | 11,713 | | 5,015 | | 18,359 | | | (6,693) | | 682 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/11/2024 | 03/07/2025 | 1 | 434,617 | 5124 | | 23,631 | | 10,334 | | 37,556 | | | (13,288) | | 1,430 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05KSX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/12/2024 | 03/11/2025 | 1 | 97,158 | 5118 | | 5,425 | | 2,413 | | 8,110 | | | (3,011) | | 324 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05LS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/14/2024 | 03/12/2025 | 1 | 305,481 | 5175 | | 15,855 | | 7,154 | | 25,644 | | | (8,735) | | 1,021 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXB05L$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 03/13/2025 | 1 | 360,207 | 5165 | | 19,076 | | 8,637 | | 30,631 | | | (10,481) | | 1,207 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17S$W | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/07/2024 | 03/06/2025 | 1 | 201,268 | 5100 | | 11,390 | | 4,936 | | 16,944 | | | (6,477) | | 660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$G | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/13/2025 | 1 | 1,420,859 | 5167 | | 70,962 | | 32,310 | | 107,869 | | | (38,635) | | 4,762 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/18/2024 | 03/14/2025 | 1 | 328,060 | 5117 | | 18,579 | | 8,487 | | 27,819 | | | (10,087) | | 1,103 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/14/2025 | 1 | 1,012,150 | 5130 | | 55,188 | | 25,282 | | 82,328 | | | (29,893) | | 3,403 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/19/2024 | 03/18/2025 | 1 | 155,042 | 5149 | | 8,399 | | 3,898 | | 12,656 | | | (4,500) | | 527 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17T$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/20/2024 | 03/18/2025 | 1 | 263,442 | 5149 | | 15,486 | | 7,207 | | 22,534 | | | (8,276) | | 896 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17U$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/27/2024 | 03/25/2025 | 1 | 127,830 | 5218 | | 7,009 | | 3,398 | | 10,667 | | | (3,611) | | 444 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00A$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/20/2024 | 03/19/2025 | 1 | 146,207 | 5179 | | 7,986 | | 3,728 | | 11,719 | | | (4,256) | | 499 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00B$T | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/27/2024 | 03/26/2025 | 1 | 541,409 | 5204 | | 29,526 | | 14,355 | | 44,529 | | | (15,169) | | 1,885 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13RSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/06/2024 | 02/14/2025 | 1 | 1,772,313 | 5007 | | 102,235 | | 40,536 | | 153,743 | | | (61,637) | | 5,429 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13VSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/20/2025 | 1 | 2,148,512 | 5216 | | 116,090 | | 54,973 | | 172,029 | | | (61,403) | | 7,353 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13VST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 67,432 | 5242 | | 3,686 | | 1,751 | | 5,583 | | | (1,945) | | 231 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXK13W$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/25/2024 | 03/21/2025 | 1 | 81,062 | 5234 | | 4,348 | | 2,071 | | 6,634 | | | (2,276) | | 278 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17W$J | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/16/2024 | 05/14/2025 | 1 | 244,783 | 5247 | | 14,441 | | 9,051 | | 19,822 | | | (5,450) | | 963 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815K$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/17/2025 | 1 | 89,889 | 4967 | | 5,518 | | 3,060 | | 8,135 | | | (2,459) | | 332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815D$G | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/31/2024 | 05/30/2025 | 1 | 198,611 | 5235 | | 11,578 | | 7,751 | | 16,834 | | | (3,880) | | 809 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815J$Y | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 481,730 | 5202 | | 23,300 | | 12,461 | | 39,385 | | | (10,843) | | 1,751 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815K$W | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/23/2024 | 04/22/2025 | 1 | 135,125 | 5011 | | 7,823 | | 4,387 | | 11,751 | | | (3,439) | | 505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815P$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/26/2024 | 06/25/2025 | 1 | 251,994 | 5467 | | 14,160 | | 10,444 | | 17,462 | | | (3,734) | | 1,080 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815M$B | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 05/01/2025 | 1 | 295,419 | 5018 | | 16,707 | | 9,839 | | 25,397 | | | (6,931) | | 1,128 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815N$6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/09/2024 | 05/08/2025 | 1 | 270,160 | 5187 | | 15,712 | | 9,558 | | 23,213 | | | (6,216) | | 1,049 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815N$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2024 | 05/07/2025 | 1 | 381,464 | 5186 | | 20,796 | | 12,523 | | 31,338 | | | (8,284) | | 1,477 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815K$M | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/17/2025 | 1 | 269,656 | 5011 | | 14,561 | | 8,053 | | 22,503 | | | (6,512) | | 996 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815L$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/22/2025 | 1 | 415,730 | 5011 | | 21,836 | | 12,279 | | 32,308 | | | (9,565) | | 1,554 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815M$N | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/07/2024 | 05/06/2025 | 1 | 334,824 | 5181 | | 18,384 | | 11,020 | | 27,559 | | | (7,374) | | 1,294 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815L$Q | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/26/2024 | 04/25/2025 | 1 | 94,948 | 5048 | | 5,545 | | 3,173 | | 8,250 | | | (2,392) | | 358 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXL138SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/13/2025 | 1 | 171,939 | 5221 | | 10,654 | | 6,611 | | 14,688 | | | (4,050) | | 675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00L$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/23/2024 | 05/22/2025 | 1 | 510,473 | 5310 | | 27,201 | | 17,654 | | 38,873 | | | (9,715) | | 2,044 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NSZ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/31/2024 | 05/29/2025 | 1 | 445,119 | 5269 | | 21,434 | | 14,329 | | 30,708 | | | (7,204) | | 1,808 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/18/2024 | 04/17/2025 | 1 | 576,922 | 5039 | | 29,877 | | 16,432 | | 47,533 | | | (13,543) | | 2,130 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS6 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/04/2024 | 04/03/2025 | 1 | 440,694 | 5210 | | 23,307 | | 11,912 | | 34,525 | | | (11,461) | | 1,569 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/16/2024 | 05/15/2025 | 1 | 383,575 | 5308 | | 21,291 | | 13,366 | | 29,775 | | | (8,013) | | 1,512 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/13/2024 | 05/09/2025 | 1 | 278,759 | 5217 | | 15,307 | | 9,380 | | 22,632 | | | (5,936) | | 1,085 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/28/2025 | 1 | 365,982 | 5306 | | 19,695 | | 13,003 | | 27,400 | | | (6,709) | | 1,484 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LSV | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/29/2024 | 04/25/2025 | 1 | 454,989 | 5100 | | 25,341 | | 14,541 | | 38,677 | | | (10,810) | | 1,713 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 04/30/2025 | 1 | 660,619 | 5036 | | 34,317 | | 20,170 | | 52,168 | | | (14,275) | | 2,517 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XSZ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/06/2024 | 06/05/2025 | 1 | 89,987 | 5354 | | 5,232 | | 3,590 | | 7,188 | | | (1,667) | | 371 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JSN | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/10/2024 | 04/09/2025 | 1 | 52,768 | 5207 | | 2,626 | | 1,378 | | 4,099 | | | (1,248) | | 191 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/06/2024 | 05/02/2025 | 1 | 191,512 | 5128 | | 10,956 | | 6,501 | | 16,251 | | | (4,461) | | 733 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NS0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/14/2024 | 05/13/2025 | 1 | 89,097 | 5222 | | 4,988 | | 3,087 | | 7,293 | | | (1,905) | | 350 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921YSZ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/21/2024 | 06/20/2025 | 1 | 306,214 | 5473 | | 17,200 | | 12,518 | | 21,671 | | | (4,773) | | 1,300 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815LS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/24/2024 | 04/23/2025 | 1 | 619,532 | 5071 | | 33,694 | | 18,988 | | 52,809 | | | (14,718) | | 2,321 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KSK | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/19/2024 | 04/17/2025 | 1 | 224,764 | 5031 | | 11,844 | | 6,532 | | 19,632 | | | (5,351) | | 830 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815NSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/10/2024 | 05/09/2025 | 1 | 395,264 | 5209 | | 21,828 | | 13,339 | | 31,905 | | | (8,575) | | 1,538 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815KS9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/17/2024 | 04/15/2025 | 1 | 264,897 | 5062 | | 14,213 | | 7,717 | | 22,797 | | | (6,500) | | 973 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17VS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/15/2025 | 1 | 89,979 | 5062 | | 4,847 | | 2,624 | | 7,489 | | | (2,224) | | 331 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17XS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/21/2025 | 1 | 571,140 | 5315 | | 31,874 | | 20,428 | | 43,972 | | | (11,471) | | 2,282 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 122,296 | 5353 | | 6,922 | | 4,768 | | 9,354 | | | (2,187) | | 505 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05MSW | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/10/2024 | 06/09/2025 | 1 | 206,056 | 5348 | | 11,624 | | 8,060 | | 15,611 | | | (3,577) | | 856 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815MS7 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/02/2024 | 04/29/2025 | 1 | 211,418 | 5113 | | 10,344 | | 6,068 | | 16,682 | | | (4,315) | | 804 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17WST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/17/2024 | 05/16/2025 | 1 | 139,808 | 5297 | | 7,887 | | 4,973 | | 11,428 | | | (2,947) | | 552 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00NS8 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/30/2024 | 05/28/2025 | 1 | 1,486,660 | 5306 | | 78,754 | | 52,429 | | 114,182 | | | (26,685) | | 6,028 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815JS1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/01/2024 | 03/28/2025 | 1 | 215,991 | 5253 | | 11,277 | | 5,592 | | 16,771 | | | (5,686) | | 756 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXH00MST | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/29/2024 | 05/23/2025 | 1 | 135,100 | 5305 | | 7,591 | | 4,976 | | 10,694 | | | (2,622) | | 542 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815K$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06 | 04/15/2024 | 04/11/2025 | 1 | 165,714 | 5123 | | 8,477 | | 4,533 | | 13,426 | | | (3,945) | | 603 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17YS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/12/2024 | 06/11/2025 | 1 | 90,152 | 5367 | | 5,453 | | 3,811 | | 6,811 | | | (1,648) | | 376 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSG | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/21/2024 | 06/18/2025 | 1 | 1,402,324 | 5487 | | 72,406 | | 52,585 | | 88,634 | | | (20,202) | | 5,929 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00US0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/26/2025 | 1 | 434,760 | 5478 | | 24,447 | | 18,200 | | 29,705 | | | (6,380) | | 1,866 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KS$ | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/21/2024 | 05/20/2025 | 1 | 142,572 | 5307 | | 8,046 | | 5,134 | | 11,054 | | | (2,918) | | 568 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00$Y | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/04/2025 | 1 | 214,550 | 5291 | | 13,266 | | 9,015 | | 17,589 | | | (4,264) | | 882 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00SSW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/24/2024 | 06/20/2025 | 1 | 563,019 | 5469 | | 31,367 | | 22,891 | | 38,400 | | | (8,515) | | 2,390 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 04/10/2025 | 1 | 397,797 | 5161 | | 19,885 | | 10,580 | | 30,465 | | | (9,367) | | 1,443 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXX13Y$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/01/2024 | 03/26/2025 | 1 | 374,204 | 5206 | | 18,400 | | 9,071 | | 26,558 | | | (9,328) | | 1,303 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL131$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/20/2024 | 06/18/2025 | 1 | 1,311,019 | 5483 | | 72,672 | | 52,632 | | 90,053 | | | (20,420) | | 5,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921Y$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/14/2024 | 06/13/2025 | 1 | 613,914 | 5433 | | 33,633 | | 23,823 | | 44,260 | | | (9,979) | | 2,571 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00$J | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/04/2024 | 06/03/2025 | 1 | 358,908 | 5282 | | 19,786 | | 13,391 | | 26,801 | | | (6,414) | | 1,473 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921US6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/03/2024 | 05/02/2025 | 1 | 317,873 | 5057 | | 15,630 | | 9,248 | | 22,175 | | | (6,441) | | 1,217 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 04/01/2025 | 1 | 99,088 | 5244 | | 4,977 | | 2,502 | | 7,702 | | | (2,475) | | 351 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00TSX | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/27/2024 | 06/25/2025 | 1 | 157,541 | 5469 | | 8,544 | | 6,354 | | 10,323 | | | (2,236) | | 675 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921XSL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/11/2024 | 06/06/2025 | 1 | 629,813 | 5347 | | 35,784 | | 24,789 | | 48,039 | | | (11,033) | | 2,601 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/02/2024 | 03/31/2025 | 1 | 754,114 | 5254 | | 40,465 | | 20,288 | | 64,213 | | | (20,177) | | 2,663 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00KSK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/20/2024 | 05/16/2025 | 1 | 410,772 | 5303 | | 22,894 | | 14,476 | | 31,607 | | | (8,434) | | 1,623 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921PSN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/03/2024 | 04/01/2025 | 1 | 376,641 | 5244 | | 18,744 | | 9,450 | | 28,103 | | | (9,294) | | 1,333 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX921ZSM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 06/26/2025 | 1 | 536,135 | 5475 | | 31,325 | | 23,385 | | 38,648 | | | (8,112) | | 2,301 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00$U | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 06/05/2024 | 06/03/2025 | 1 | 604,170 | 5287 | | 36,197 | | 24,566 | | 47,649 | | | (11,667) | | 2,480 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL138$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/15/2024 | 05/14/2025 | 1 | 61,441 | 5247 | | 3,670 | | 2,281 | | 5,111 | | | (1,391) | | 242 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00MSE | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 05/28/2024 | 05/23/2025 | 1 | 502,408 | 5268 | | 29,526 | | 19,299 | | 39,830 | | | (10,252) | | 2,016 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06 | 08/14/2024 | 08/12/2025 | 1 | 638,451 | 5339 | | 38,246 | | 33,372 | | 46,507 | | | (4,952) | | 2,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00WSL | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/05/2024 | 07/03/2025 | 1 | 224,568 | 5537 | | 12,796 | | 9,802 | | 14,998 | | | (3,067) | | 976 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSZ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06 | 08/15/2024 | 08/14/2025 | 1 | 298,196 | 5455 | | 17,724 | | 15,607 | | 20,452 | | | (2,240) | | 1,392 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009SL | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/24/2025 | 1 | 427,524 | 5732 | | 21,080 | | 21,022 | | 20,653 | | | (232) | | 2,120 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPXI008SM | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/19/2024 | 09/18/2025 | 1 | 711,021 | .5620 | | 39,286 | | 38,413 | | 39,488 | | | (1,187) | | 3,496 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSS | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/21/2024 | 08/20/2025 | 1 | 272,963 | .5599 | | 15,276 | | 13,630 | | 16,956 | | | (1,679) | | 1,286 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00V$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/02/2024 | 07/01/2025 | 1 | 436,054 | .5474 | | 25,360 | | 19,178 | | 30,054 | | | (6,270) | | 1,889 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815V$1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/30/2024 | 09/26/2025 | 1 | 285,464 | .5742 | | 13,284 | | 13,284 | | 13,725 | | | | | 1,419 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 1,205,089 | .5554 | | 68,446 | | 65,594 | | 78,537 | | | (3,385) | | 5,867 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA211S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/18/2025 | 1 | 224,767 | .5545 | | 10,309 | | 8,328 | | 11,940 | | | (1,999) | | 1,003 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00YSZ | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 07/15/2025 | 1 | 94,070 | .5631 | | 5,343 | | 4,236 | | 5,848 | | | (1,116) | | 418 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USW | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/25/2025 | 1 | 108,013 | .5723 | | 5,563 | | 5,563 | | 5,677 | | | (46) | | 536 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005S7 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/23/2024 | 08/21/2025 | 1 | 140,406 | .5621 | | 7,724 | | 6,971 | | 8,441 | | | (809) | | 662 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815US1 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/23/2024 | 09/19/2025 | 1 | 803,825 | .5706 | | 41,247 | | 40,558 | | 42,350 | | | (800) | | 3,958 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$P | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/31/2024 | 07/30/2025 | 1 | 198,953 | .5443 | | 11,741 | | 9,795 | | 13,548 | | | (1,968) | | 906 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA213SY | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/27/2024 | 08/22/2025 | 1 | 280,809 | .5635 | | 15,490 | | 14,062 | | 17,390 | | | (1,463) | | 1,327 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/17/2024 | 07/15/2025 | 1 | 432,097 | .5628 | | 23,329 | | 18,547 | | 27,159 | | | (4,820) | | 1,919 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000SW | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/25/2024 | 07/24/2025 | 1 | 110,803 | .5427 | | 6,501 | | 5,345 | | 8,025 | | | (1,197) | | 500 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$Y | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/19/2024 | 07/17/2025 | 1 | 315,310 | .5588 | | 16,334 | | 13,149 | | 20,588 | | | (3,285) | | 1,405 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00Z$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/17/2024 | 07/16/2025 | 1 | 94,783 | .5667 | | 4,782 | | 3,805 | | 5,588 | | | (985) | | 422 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003S0 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/06/2024 | 08/05/2025 | 1 | 343,943 | .5186 | | 20,294 | | 17,267 | | 26,311 | | | (3,066) | | 1,582 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI001$C | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/29/2024 | 07/25/2025 | 1 | 400,887 | .5459 | | 22,036 | | 18,231 | | 27,935 | | | (3,846) | | 1,811 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXH00W$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/05/2024 | 07/02/2025 | 1 | 476,164 | .5509 | | 24,996 | | 19,131 | | 28,001 | | | (6,007) | | 2,067 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RS8 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2024 | 08/07/2025 | 1 | 89,897 | .5204 | | 5,513 | | 4,747 | | 6,985 | | | (803) | | 415 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006SK | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/04/2024 | 09/03/2025 | 1 | 124,432 | .5529 | | 6,689 | | 6,227 | | 7,813 | | | (478) | | 599 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSX | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/15/2024 | 08/13/2025 | 1 | 67,269 | .5434 | | 3,446 | | 3,033 | | 3,902 | | | (437) | | 313 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815PSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/03/2024 | 07/02/2025 | 1 | 277,645 | .5502 | | 16,066 | | 12,262 | | 18,903 | | | (3,928) | | 1,205 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055S7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/29/2025 | 1 | 720,799 | .5592 | | 40,447 | | 37,405 | | 45,974 | | | (3,445) | | 3,442 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 07/11/2025 | 1 | 194,515 | .5592 | | 11,261 | | 8,853 | | 12,446 | | | (2,475) | | 858 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055S4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/27/2025 | 1 | 135,012 | .5626 | | 6,338 | | 5,859 | | 7,178 | | | (543) | | 643 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/26/2024 | 08/22/2025 | 1 | 399,232 | .5571 | | 22,944 | | 20,771 | | 25,198 | | | (2,225) | | 1,887 | | 0001 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815RSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/14/2024 | 08/13/2025 | 1 | 163,316 | 5434 | | 8,940 | | 7,804 | | 11,197 | | | (1,154) | | 761 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815TSF | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/11/2024 | 09/10/2025 | 1 | 413,690 | 5491 | | 24,872 | | 23,635 | | 29,206 | | | (1,298) | | 2,011 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050S7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/16/2024 | 07/11/2025 | 1 | 418,193 | 5618 | | 24,569 | | 19,422 | | 26,904 | | | (5,187) | | 1,844 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSE | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/12/2025 | 1 | 887,607 | 5344 | | 52,002 | | 45,251 | | 64,337 | | | (6,857) | | 4,129 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/18/2024 | 09/17/2025 | 1 | 1,096,923 | 5634 | | 55,858 | | 54,161 | | 62,432 | | | (1,841) | | 5,386 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI006S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/03/2024 | 08/29/2025 | 1 | 216,212 | 5648 | | 10,473 | | 9,712 | | 12,409 | | | (785) | | 1,033 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/19/2025 | 1 | 296,520 | 5703 | | 14,252 | | 14,053 | | 14,765 | | | (238) | | 1,460 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815RSC | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/13/2024 | 08/08/2025 | 1 | 62,952 | 5344 | | 2,986 | | 2,594 | | 3,613 | | | (398) | | 291 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI003$U | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 08/12/2024 | 08/08/2025 | 1 | 523,459 | 5319 | | 28,579 | | 24,758 | | 37,392 | | | (3,879) | | 2,420 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSM | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/20/2024 | 08/19/2025 | 1 | 800,038 | 5608 | | 42,487 | | 37,792 | | 47,561 | | | (4,786) | | 3,763 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USB | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/13/2024 | 09/12/2025 | 1 | 215,523 | 5596 | | 11,594 | | 11,143 | | 12,815 | | | (541) | | 1,051 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815SSH | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/16/2024 | 08/15/2025 | 1 | 149,342 | 5543 | | 8,519 | | 7,525 | | 9,948 | | | (1,053) | | 698 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI000S9 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 07/22/2024 | 07/18/2025 | 1 | 44,988 | 5505 | | 2,588 | | 2,090 | | 2,914 | | | (502) | | 201 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPX815USY | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/27/2024 | 09/26/2025 | 1 | 429,723 | 5745 | | 22,206 | | 22,206 | | 22,664 | | | (183) | | 2,137 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/04/2025 | 1 | 89,830 | 5521 | | 4,447 | | 4,187 | | 5,991 | | | (294) | | 433 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI009$N | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/26/2024 | 09/25/2025 | 1 | 674,409 | 5722 | | 35,576 | | 35,478 | | 34,852 | | | (391) | | 3,349 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/11/2024 | 07/10/2025 | 1 | 71,951 | 5634 | | 3,846 | | 3,013 | | 4,497 | | | (856) | | 317 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 08/28/2025 | 1 | 180,053 | 5592 | | 9,913 | | 9,165 | | 11,255 | | | (847) | | 859 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI008$I | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/18/2024 | 09/17/2025 | 1 | 527,065 | 5634 | | 30,313 | | 29,392 | | 32,508 | | | (999) | | 2,588 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/02/2024 | 08/01/2025 | 1 | 291,417 | 5447 | | 14,175 | | 11,970 | | 20,616 | | | (2,298) | | 1,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/10/2025 | 1 | 317,360 | 5492 | | 16,417 | | 15,732 | | 18,390 | | | (814) | | 1,543 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/20/2025 | 1 | 358,640 | 5597 | | 19,380 | | 17,436 | | 22,650 | | | (2,082) | | 1,689 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05RS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/23/2024 | 08/22/2025 | 1 | 597,786 | 5571 | | 34,608 | | 31,243 | | 38,741 | | | (3,613) | | 2,825 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05R$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 08/27/2025 | 1 | 935,123 | 5622 | | 48,389 | | 44,111 | | 55,831 | | | (4,387) | | 4,453 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/08/2025 | 1 | 630,418 | 5573 | | 37,963 | | 29,445 | | 42,534 | | | (8,576) | | 2,766 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/10/2024 | 07/09/2025 | 1 | 448,187 | 5577 | | 25,924 | | 20,123 | | 29,029 | | | (5,840) | | 1,970 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05UST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 09/23/2025 | 1 | 745,622 | 5719 | | 38,418 | | 37,888 | | 39,980 | | | (633) | | 3,692 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Purchased Call/S&P 500 INDEX/SPX815T$E | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/11/2024 | 09/10/2025 | 1 | 471,721 | 5493 | | 25,068 | | 23,822 | | 29,103 | | | (1,309) | | 2,293 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/16/2024 | 09/12/2025 | 1 | 141,619 | 5620 | | 7,395 | | 7,128 | | 8,273 | | | (287) | | 690 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI005$C | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/26/2024 | 08/22/2025 | 1 | 1,082,683 | 5635 | | 57,191 | | 51,775 | | 62,782 | | | (5,545) | | 5,116 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXI002$R | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 08/05/2024 | 08/01/2025 | 1 | 208,179 | 5347 | | 9,976 | | 8,447 | | 15,281 | | | (1,547) | | 952 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/16/2025 | 1 | 1,254,644 | 5633 | | 64,025 | | 61,903 | | 71,778 | | | (2,287) | | 6,152 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA215$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/11/2025 | 1 | 295,985 | 5554 | | 15,676 | | 15,022 | | 17,883 | | | (775) | | 1,441 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13R$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/23/2024 | 07/18/2025 | 1 | 626,835 | 5505 | | 30,522 | | 24,724 | | 35,026 | | | (5,850) | | 2,798 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM133$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/05/2024 | 09/04/2025 | 1 | 549,840 | 5522 | | 28,627 | | 26,878 | | 34,330 | | | (1,966) | | 2,649 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXM134$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 09/05/2025 | 1 | 89,994 | 5408 | | 5,026 | | 4,746 | | 6,082 | | | (292) | | 434 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL130$Z | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 07/09/2025 | 1 | 514,590 | 5574 | | 25,293 | | 19,798 | | 28,852 | | | (5,644) | | 2,262 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Z$K | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/02/2024 | 07/31/2025 | 1 | 494,394 | 5522 | | 18,474 | | 15,592 | | 26,869 | | | (3,003) | | 2,256 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/16/2025 | 1 | 53,976 | 5633 | | 2,996 | | 2,897 | | 3,384 | | | (107) | | 265 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05T$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2024 | 09/12/2025 | 1 | 189,713 | 5626 | | 9,818 | | 9,489 | | 11,008 | | | (355) | | 925 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/04/2024 | 09/02/2025 | 1 | 270,292 | 5648 | | 12,833 | | 11,944 | | 16,183 | | | (919) | | 1,299 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13I$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2024 | 08/07/2025 | 1 | 142,970 | 5207 | | 7,543 | | 6,514 | | 9,308 | | | (1,081) | | 660 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXL13S$H | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/25/2024 | 07/23/2025 | 1 | 460,791 | 5559 | | 19,560 | | 16,073 | | 25,390 | | | (3,610) | | 2,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05N$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/01/2024 | 06/27/2025 | 1 | 539,503 | 5461 | | 30,574 | | 22,909 | | 38,426 | | | (7,707) | | 2,320 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/07/2024 | 08/05/2025 | 1 | 179,793 | 5186 | | 8,572 | | 7,314 | | 11,295 | | | (1,275) | | 827 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/18/2024 | 07/16/2025 | 1 | 178,112 | 5663 | | 7,086 | | 5,685 | | 8,833 | | | (1,445) | | 792 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXC17Y$Z | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/24/2024 | 07/23/2025 | 1 | 450,620 | 5558 | | 22,019 | | 17,944 | | 29,323 | | | (4,113) | | 2,029 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05S$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/10/2024 | 09/09/2025 | 1 | 111,055 | 5471 | | 6,329 | | 5,997 | | 7,728 | | | (348) | | 539 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05U$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/19/2025 | 1 | 364,661 | 5714 | | 18,267 | | 17,912 | | 19,587 | | | (502) | | 1,796 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05V$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/25/2024 | 09/24/2025 | 1 | 359,858 | 5730 | | 18,368 | | 18,165 | | 19,167 | | | (252) | | 1,784 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXD172$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/23/2024 | 09/19/2025 | 1 | 133,774 | 5703 | | 7,339 | | 7,217 | | 7,639 | | | (142) | | 659 | | 0001 |
| SWDD230$1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 4,724,147 | 2.231 | 29,384 | | | 2,381 | | 2,381 | (27,675) | | | | 12,487 | | 0002 |
| SWDD230$2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 9,448,294 | 2.195 | 89,286 | | | 50,698 | | 50,698 | (40,006) | | | | 53,379 | | 0002 |
| SWDD230$3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 4,724,147 | 2.215 | 42,754 | | | 29,898 | | 29,898 | (14,057) | | | | 35,274 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 193,536,624 | 2.231 | 1,203,798 | | | 97,531 | | 97,531 | (1,133,787) | | | | 511,548 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 387,073,249 | 2.195 | 3,657,842 | | | 2,076,981 | | 2,076,981 | (1,638,956) | | | | 2,186,803 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 193,536,624 | 2.215 | 1,751,506 | | | 1,224,860 | | 1,224,860 | (575,889) | | | | 1,445,103 | | 0002 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 2,204,017 | 2.231 | 13,709 | | | 1,111 | | 1,111 | (12,912) | | | | 5,826 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 4,408,033 | 2.195 | 41,656 | | | 23,653 | | 23,653 | (18,665) | | | | 24,904 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 2,204,017 | 2.215 | 19,946 | | | 13,949 | | 13,949 | (6,558) | | | | 16,457 | | 0002 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 478,250 | 2.231 | 2,975 | | | 241 | | 241 | (2,802) | | | | 1,264 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 956,500 | 2.195 | 9,039 | | | 5,132 | | 5,132 | (4,050) | | | | 5,404 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 478,250 | 2.215 | 4,328 | | | 3,027 | | 3,027 | (1,423) | | | | 3,571 | | 0002 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 5,411,142 | 2.231 | 33,657 | | | 2,727 | | 2,727 | (31,700) | | | | 14,303 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 10,822,284 | 2.195 | 102,271 | | | 58,071 | | 58,071 | (45,824) | | | | 61,141 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 5,411,142 | 2.215 | 48,971 | | | 34,246 | | 34,246 | (16,101) | | | | 40,404 | | 0002 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 1,726,706 | 2.231 | 10,740 | | | 870 | | 870 | (10,115) | | | | 4,564 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 3,453,413 | 2.195 | 32,635 | | | 18,531 | | 18,531 | (14,623) | | | | 19,510 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 1,726,706 | 2.215 | 15,627 | | | 10,928 | | 10,928 | (5,138) | | | | 12,893 | | 0002 |
| SWOD230S1/2Y/Dec 2023 - Jan 2025 | Mortgages | B1 | Interest Rate | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/21/2023 | 01/10/2025 | 1 | 219,222,860 | 2.231 | 1,363,566 | | | 110,475 | | 110,475 | (1,284,263) | | | | 579,441 | | 0002 |
| SWOD230S2/3Y/Dec 2023 - Jan 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 01/09/2026 | 1 | 438,445,721 | 2.195 | 4,143,312 | | | 2,352,638 | | 2,352,638 | (1,856,478) | | | | 2,477,036 | | 0002 |
| SWOD230S3/3Y/Dec 2023 - Dec 2026 | Mortgages | B1 | Interest Rate | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/21/2023 | 12/23/2026 | 1 | 219,222,860 | 2.215 | 1,983,967 | | | 1,387,424 | | 1,387,424 | (652,321) | | | | 1,636,898 | | 0002 |
| Purchased Call/S&P 500 INDEX/SPXH00FS9 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 04/16/2024 | 04/17/2025 | 1 | 10,112,000 | 3996.17 | 141,568 | | | 77,007 | | 46,060 | | (64,595) | | | 37,332 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB05P$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2030 | 1 | 2,230,000 | 6775.78 | 388,689 | | | 376,615 | | 404,075 | | (12,241) | | | 26,884 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB050$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2031 | 1 | 1,002,000 | 5319.31 | 304,007 | | | 298,051 | | 363,174 | | (6,304) | | | 13,120 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXA210$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/16/2024 | 07/16/2030 | 1 | 5,656,000 | 6894.72 | 990,366 | | | 956,433 | | 952,986 | | (34,353) | | | 68,075 | | 0001 |
| Purchased Call/S&P 500 INDEX/SPXB055$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2031 | 1 | 1,694,000 | 5408.42 | 496,850 | | | 492,765 | | 592,571 | | (4,662) | | | 22,317 | | 0001 |
| Purchased Call/NDX Index/NDX0400$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZIWZ7FF32TWEFA76 | 04/16/2024 | 03/31/2025 | 1 | 5,056,000 | 13990.3 | 92,019 | | | 25,360 | | 25,360 | (66,660) | | | | 17,851 | | 0001 |
| ROC CAPITAL HOLDINGS LLC | First Warrant - ROC 2 | N/A | Equity/Index | Morgan Stanley 213800W4QZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 30 | | 0 | | | | 174,559 | | 174,559 | 174,559 | | | | | | 0001 |
| ROC CAPITAL HOLDINGS LLC | Second Warrant - SFR/DSCR | N/A | Equity/Index | Morgan Stanley 213800W4QZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 2 | | 0 | | | | 12,717 | | 12,717 | 12,717 | | | | | | 0001 |
| ROC CAPITAL HOLDINGS LLC | Second Warrant - SFR/DSCR | N/A | Equity/Index | Morgan Stanley 213800W4QZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 3 | | 0 | | | | 13,386 | | 13,386 | 13,386 | | | | | | 0001 |
| ROC CAPITAL HOLDINGS LLC | Second Warrant - SFR/DSCR | N/A | Equity/Index | Morgan Stanley 213800W4QZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 2 | | 0 | | | | 10,297 | | 10,297 | 10,297 | | | | | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SOUND CAPITAL LOANS LLC | Sound Capital Warrant | N/A | Equity/Index | Morgan Stanley (blank) | 12/27/2023 | 01/31/3100 | 42 | | 0 | | | | | | | | | | | | | 0001 |
| ROC CAPITAL HOLDINGS LLC | Second Warrant - SFR/DSCR | N/A | Equity/Index | Morgan Stanley 213800W40ZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 33 | | 0 | | | | 170,051 | | 170,051 | 170,051 | | | | | | 0001 |
| ROC CAPITAL HOLDINGS LLC | Second Warrant - SFR/DSCR | N/A | Equity/Index | Morgan Stanley 213800W40ZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 2 | | 0 | | | | 10,091 | | 10,091 | 10,091 | | | | | | 0001 |
| ROC CAPITAL HOLDINGS LLC | Second Warrant - SFR/DSCR | N/A | Equity/Index | Morgan Stanley 213800W40ZBYDDZ1CI15 | 12/27/2023 | 01/31/3100 | 12 | | 0 | | | | 61,472 | | 61,472 | 61,472 | | | | | | 0001 |
| SOUND CAPITAL LOANS LLC | Sound Capital Warrant | N/A | Equity/Index | Morgan Stanley (blank) | 12/27/2023 | 01/31/3100 | 58 | | 0 | | | | | | | | | | | | | 0001 |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 1,631,783,865 | 1,668,965,516 | | 2,836,510,266 | XXX | 5,559,017,842 | 475,565,009 | | (882,433,035) | | 316,734,414 | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 1,631,783,865 | 1,668,965,516 | | 2,836,510,266 | XXX | 5,559,017,842 | 475,565,009 | | (882,433,035) | | 316,734,414 | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 1,631,783,865 | 1,668,965,516 | | 2,836,510,266 | XXX | 5,559,017,842 | 475,565,009 | | (882,433,035) | | 316,734,414 | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 1,631,783,865 | 1,668,965,516 | | 2,836,510,266 | XXX | 5,559,017,842 | 475,565,009 | | (882,433,035) | | 316,734,414 | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| Written Call/Missing Reference/GLP0000S6 | FixedAnnuityHedge | N/A | Equity/Index | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 09/25/2024 | 10/02/2024 | 1 | 8,785,000 | 2610 | | 185,745 | | (37,149) | | (99,850) | | | 132,675 | | (3,251) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13XSA | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 10/28/2024 | 1 | 2,175,000 | 4600 | 140,530 | | | (7,743) | | (392,773) | | | 77,946 | | (3,012) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13XSB | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 12/02/2024 | 1 | 3,262,500 | 4700 | 177,728 | | | (20,989) | | (494,464) | | | 92,055 | | (6,777) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13XSC | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 12/31/2024 | 1 | 6,525,000 | 4825 | 314,910 | | | (51,727) | | (1,036,798) | | | 154,633 | | (16,379) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13SSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 04/07/2025 | 1 | 5,450,000 | 5200 | 489,860 | | | (366,907) | | (667,300) | | | 126,787 | | (19,609) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13SSQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 05/20/2025 | 1 | 10,900,000 | 5400 | 797,980 | | | (626,984) | | (1,129,958) | | | 176,734 | | (43,450) | | 0001 |
| Written Call/S&P 500 INDEX/SPX261MS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/02/2024 | 11/15/2024 | 1 | 5,475,000 | 5000 | 43,760 | | | (14,806) | | (12,748) | | | 28,959 | | (9,718) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH00VSS | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30 | 07/02/2024 | 12/18/2024 | 1 | 5,475,000 | 4800 | 39,870 | | | (18,734) | | (19,108) | | | 21,233 | | (12,736) | | 0001 |
| Written Call/S&P 500 INDEX/SPX161MS2 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/08/2021 | 11/08/2024 | 1 | 4,705,000 | 4000 | 1,060,750 | | | (36,845) | | (1,785,142) | | | 265,188 | | (7,690) | | 0001 |
| Written Call/S&P 500 INDEX/SPX161MS3 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/08/2021 | 12/27/2024 | 1 | 9,410,000 | 4000 | 2,143,440 | | | (163,149) | | (3,616,375) | | | 512,928 | | (23,102) | | 0001 |
| Written Call/S&P 500 INDEX/SPX161MS4 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/08/2021 | 02/21/2025 | 1 | 14,115,000 | 4000 | 3,257,100 | | | (388,461) | | (5,514,519) | | | 743,085 | | (44,329) | | 0001 |
| Written Call/S&P 500 INDEX/SPX161MS5 | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 11/08/2021 | 02/24/2025 | 1 | 14,115,000 | 4000 | 3,258,390 | | | (395,778) | | (5,515,418) | | | 741,527 | | (44,788) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13BSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2021 | 11/01/2024 | 1 | 9,410,000 | 4000 | 2,098,740 | | | (59,854) | | (3,562,470) | | | 528,058 | | (13,931) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK13LSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/12/2024 | 01/21/2028 | 1 | 2,500,000 | 5400 | 49,795 | | | (41,825) | | (63,421) | | | 7,993 | | (22,740) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK13LSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/12/2024 | 07/21/2028 | 1 | 3,750,000 | 5700 | 67,215 | | | (57,666) | | (87,260) | | | 9,578 | | (36,590) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXX13LSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/12/2024 | 01/23/2026 | 1 | 5,000,000 | .5600 | | 119,710 | | (80,876) | | (198,375) | | | 38,893 | | (28,669) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13SSN | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 02/28/2025 | 1 | 2,725,000 | .5000 | | 315,085 | | (221,891) | | (420,034) | | | 95,832 | | (8,764) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI001S3 | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/26/2024 | 03/04/2025 | 1 | 2,725,000 | .5000 | | 316,340 | | (224,499) | | (418,883) | | | 94,473 | | (8,879) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13SSL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 01/08/2025 | 1 | 4,087,500 | .4800 | | 560,093 | | (342,279) | | (721,403) | | | 222,687 | | (10,697) | | 0001 |
| Written Call/S&P 500 INDEX/SPX261MSZ | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/02/2024 | 11/15/2024 | 1 | 5,475,000 | .5000 | | 43,760 | | (14,806) | | (12,748) | | | 28,959 | | (9,718) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI001S2 | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/26/2024 | 01/29/2025 | 1 | 2,725,000 | .4900 | | 334,460 | | (219,318) | | (431,953) | | | 118,045 | | (7,845) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13SSM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 01/17/2025 | 1 | 2,725,000 | .5200 | | 223,195 | | (140,965) | | (324,754) | | | 84,176 | | (7,446) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13SS0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 03/21/2025 | 1 | 5,450,000 | .5100 | | 589,010 | | (430,430) | | (806,064) | | | 163,339 | | (18,706) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH00VS3 | FixedAnnuityHedge | N/A | Equity/Index | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/02/2024 | 12/18/2024 | 1 | 5,475,000 | .4800 | | 39,870 | | (18,734) | | (19,108) | | | 21,233 | | (12,736) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815AS4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06 | 10/20/2023 | 10/22/2024 | 1 | 5,091,550 | 3801.74 | 163,439 | | | (140) | | (140) | | | 53,840 | | (6,250) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815DSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 8,453,258 | 4365.39 | | 187,662 | | (29,520) | | (29,520) | | | 158,142 | | (23,621) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815FSU | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 14,396,621 | 4498.12 | | 308,088 | | (69,278) | | (69,278) | | | 238,810 | | (42,959) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921ASK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2024 | 1 | 6,777,301 | 3379.33 | 121,991 | | | (584) | | (584) | | | 40,205 | | (8,319) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921BS9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 7,273,488 | 3506.22 | 94,555 | | | (1,997) | | (1,997) | | | 53,950 | | (11,888) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921BSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 8,733,211 | 3944.5 | 220,950 | | | (4,149) | | (4,149) | | | 118,643 | | (14,273) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921ESQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 8,429,049 | 3683.5 | 104,520 | | | (6,202) | | (6,202) | | | 81,881 | | (18,057) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921ESR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 5,929,902 | 4143.93 | 141,725 | | | (7,610) | | (7,610) | | | 109,315 | | (12,703) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921GSE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 5,061,432 | 3803.7 | 67,823 | | | (5,999) | | (5,999) | | | 57,224 | | (11,922) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921GSF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 5,499,267 | 4279.17 | 140,231 | | | (11,277) | | (11,277) | | | 120,374 | | (12,953) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921HSI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 3,466,000 | 3810.83 | | 42,632 | | (5,501) | | (5,501) | | | 37,131 | | (9,071) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921HSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 6,027,930 | 4287.19 | | 144,670 | | (16,314) | | (16,314) | | | 128,357 | | (15,776) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9210SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 1,684,000 | 5234.18 | | 36,206 | | (13,616) | | (13,616) | | | 22,590 | | (5,780) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05HS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2025 | 1 | 5,734,343 | 3880.34 | | 64,798 | | (11,690) | | (11,690) | | | 53,108 | | (16,024) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05HS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2025 | 1 | 1,743,000 | 4850.43 | | 36,952 | | (5,400) | | (5,400) | | | 31,551 | | (4,870) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 9,296,394 | 3998.33 | | 103,190 | | (25,661) | | (25,661) | | | 77,529 | | (27,740) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051SU | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 1,778,456 | 4997.91 | | 36,992 | | (8,190) | | (8,190) | | | 28,802 | | (5,307) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05JSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 5,423,758 | 4069.62 | | 61,288 | | (17,932) | | (17,932) | | | 43,356 | | (17,034) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05JSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 8,094,969 | 4578.33 | | 174,851 | | (47,664) | | (47,664) | | | 127,187 | | (25,423) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB05J$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 1,808,000 | 5087.03 | | 37,606 | | (10,426) | | (10,426) | 27,180 | | | | (5,678) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05KSH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 7,721,166 | 4098.95 | | 96,515 | | (29,615) | | (29,615) | 66,900 | | | | (25,400) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05KSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 8,054,851 | 4611.32 | | 188,484 | | (55,253) | | (55,253) | 133,231 | | | | (26,498) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05LSB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 8,550,593 | 4187.34 | | 99,187 | | (39,305) | | (39,305) | 59,882 | | | | (29,348) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17NS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 1 | 6,459,223 | 3645.3 | 81,386 | | | (2,048) | | (2,048) | 61,757 | | | | (12,307) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG00DST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 8,046,914 | 3446.8 | 123,922 | | | (131) | | (131) | 49,119 | | | | (5,956) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG00DSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 7,451,172 | 3877.65 | 213,849 | | | (186) | | (186) | 83,144 | | | | (5,516) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG00Q$3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/22/2023 | 11/22/2024 | 1 | 6,874,953 | 4100.96 | 162,936 | | | (6,236) | | (6,236) | 119,242 | | | | (13,099) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK137$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2023 | 12/20/2024 | 1 | 2,081,244 | 4754.63 | 45,787 | | | (3,907) | | (3,907) | 40,847 | | | | (4,902) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK13BST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2025 | 1 | 1,829,729 | 4763.54 | | 39,888 | | (4,303) | | (4,303) | 35,585 | | | | (4,789) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK13W$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 11,644,200 | 4710.76 | | 255,008 | | (98,835) | | (98,835) | 156,173 | | | | (39,967) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815KSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/22/2025 | 1 | 5,795,292 | 4509.54 | | 141,405 | | (50,017) | | (50,017) | 91,388 | | | | (21,663) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 9,319,002 | 4812.29 | | 179,857 | | (125,902) | | (125,902) | 53,955 | | | | (38,485) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921USH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 6,420,867 | 4150.14 | | 64,851 | | (37,713) | | (37,713) | 27,138 | | | | (24,925) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13JSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 10,606,497 | 4371.7 | | 114,550 | | (90,277) | | (90,277) | 24,273 | | | | (45,017) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2025 | 1 | 922,199 | 5307.01 | | 18,905 | | (10,229) | | (10,229) | 8,676 | | | | (3,692) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17XS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2025 | 1 | 9,704,887 | 4776.31 | | 189,245 | | (119,982) | | (119,982) | 69,264 | | | | (38,853) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921SSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 6,909,334 | 4008.48 | | 86,367 | | (33,340) | | (33,340) | 53,026 | | | | (25,827) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH00S$I | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 9,912,171 | 4918.16 | | 206,173 | | (155,536) | | (155,536) | 50,637 | | | | (42,070) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921QSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 7,752,241 | 4682.15 | | 182,953 | | (70,150) | | (70,150) | 112,803 | | | | (27,966) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921QSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 7,325,008 | 4161.91 | | 93,028 | | (37,263) | | (37,263) | 55,764 | | | | (26,425) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13JSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 567,094 | 5464.62 | | 11,512 | | (8,076) | | (8,076) | 3,436 | | | | (2,407) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17XS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2025 | 1 | 6,053,691 | 4245.61 | | 60,537 | | (41,976) | | (41,976) | 18,561 | | | | (24,235) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17Y$8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 6,703,715 | 4277.59 | | 63,685 | | (50,901) | | (50,901) | 12,784 | | | | (27,685) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921US1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 8,379,175 | 4668.9 | | 172,611 | | (86,738) | | (86,738) | 85,873 | | | | (32,526) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815PSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/08/2024 | 07/08/2025 | 1 | 9,613,912 | 5015.57 | | 193,240 | | (183,439) | | (183,439) | 9,801 | | | | (42,177) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD171$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 6,630,931 | 4326.74 | | 109,410 | | (74,439) | | (74,439) | 34,972 | | | | (32,140) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 9,135,748 | 4255.45 | | 154,394 | | (85,437) | | (85,437) | 68,957 | | | | (42,232) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB05U$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 8,162,387 | 4562.04 | | 118,355 | | (113,978) | | (113,978) | 4,377 | | | | (40,362) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA213$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 8,752,527 | 4456.51 | | 123,411 | | (102,032) | | (102,032) | 21,378 | | | | (41,359) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17Y$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 8,285,031 | 4451.53 | | 92,792 | | (86,819) | | (86,819) | 5,974 | | | | (37,242) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 1,419,000 | 5319.31 | | 33,488 | | (18,924) | | (18,924) | 14,564 | | | | (6,560) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA216$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 12,428,678 | 5132.3 | | 331,846 | | (318,514) | | (318,514) | 13,332 | | | | (61,459) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 10,983,745 | 4787.38 | | 337,201 | | (183,025) | | (183,025) | 154,176 | | | | (50,775) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD171$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 10,674,187 | 4867.58 | | 324,495 | | (208,969) | | (208,969) | 115,527 | | | | (51,737) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17Y$P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2025 | 1 | 8,416,349 | 4458.28 | | 85,005 | | (83,911) | | (83,911) | 1,094 | | | | (36,923) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17Y$Y | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 8,749,934 | 5007.97 | | 190,749 | | (166,432) | | (166,432) | 24,316 | | | | (39,331) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA213$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 10,624,044 | 5013.58 | | 276,225 | | (227,217) | | (227,217) | 49,008 | | | | (50,202) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA216$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 1,659,000 | 5702.55 | | 36,166 | | (33,982) | | (33,982) | 2,184 | | | | (8,204) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD171$R | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 2,007,000 | 5408.42 | | 47,767 | | (29,902) | | (29,902) | 17,864 | | | | (9,728) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8156$D | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/22/2023 | 06/20/2025 | 1 | 2,265,777 | 3943.7 | 103,999 | | | (15,214) | | (15,214) | 42,957 | | | | (9,617) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8158$A | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/08/2023 | 08/08/2025 | 1 | 3,938,000 | 4049.44 | 181,148 | | | (36,213) | | (36,213) | 84,895 | | | | (18,204) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8155G$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/06/2026 | 1 | 2,094,040 | 4498.12 | | 81,249 | | (45,286) | | (45,286) | 35,963 | | | | (12,181) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821D$I | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2022 | 12/20/2024 | 1 | 1,019,000 | 3057.91 | 46,365 | | | (653) | | (653) | 5,476 | | | | (2,400) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821D$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2022 | 12/20/2024 | 1 | 1,380,373 | 3440.15 | 96,626 | | | (1,365) | | (1,365) | 11,927 | | | | (3,251) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821K$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/21/2025 | 1 | 1,673,000 | 3192.84 | 57,049 | | | (2,962) | | (2,962) | 10,939 | | | | (5,254) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821K$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/21/2025 | 1 | 2,144,673 | 3591.95 | 115,598 | | | (5,648) | | (5,648) | 23,575 | | | | (6,735) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821R$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2023 | 05/22/2025 | 1 | 2,269,790 | 3773.37 | 119,845 | | | (12,149) | | (12,149) | 34,452 | | | | (9,087) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9214$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2025 | 1 | 916,012 | 3510.04 | 27,206 | | | (5,268) | | (5,268) | 10,807 | | | | (4,328) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9214$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2025 | 1 | 2,760,355 | 3948.8 | 129,461 | | | (24,150) | | (24,150) | 54,791 | | | | (13,044) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9216$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/08/2023 | 09/08/2025 | 1 | 2,033,956 | 4011.74 | 88,477 | | | (19,626) | | (19,626) | 43,156 | | | | (9,859) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9218$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/22/2023 | 09/22/2025 | 1 | 2,183,000 | 3456.05 | 60,469 | | | (13,394) | | (13,394) | 25,328 | | | | (10,795) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9218$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/22/2023 | 09/22/2025 | 1 | 2,208,000 | 3888.05 | 98,698 | | | (20,417) | | (20,417) | 42,581 | | | | (10,918) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921A$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2025 | 1 | 1,949,319 | 3801.74 | 96,491 | | | (18,622) | | (18,622) | 35,931 | | | | (10,036) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921E$S | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/08/2025 | 1 | 1,583,000 | 4143.93 | 67,911 | | | (21,877) | | (21,877) | 40,082 | | | | (8,631) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921H$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2026 | 1 | 1,385,000 | 4287.19 | | 59,832 | | (22,878) | | (22,878) | 36,954 | | | | (7,816) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPX921\$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2026 | 1 | 1,969,506 | 4365.39 | | 79,174 | | (35,483) | | (35,483) | 43,691 | | | | (11,281) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921L\$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2024 | 02/20/2026 | 1 | 1,649,046 | 4069.62 | | 38,093 | | (22,689) | | (22,689) | 15,404 | | | | (9,727) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921L\$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2024 | 02/20/2026 | 1 | 1,480,670 | 4578.33 | | 55,969 | | (33,212) | | (33,212) | 22,757 | | | | (8,734) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921M\$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/06/2026 | 1 | 1,537,000 | 4098.95 | | 37,810 | | (22,283) | | (22,283) | 15,527 | | | | (9,190) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921M\$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/06/2026 | 1 | 2,202,000 | 4611.32 | | 88,520 | | (52,017) | | (52,017) | 36,503 | | | | (13,167) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050\$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/22/2025 | 1 | 2,134,051 | 4082.71 | 90,484 | | | (18,274) | | (18,274) | 47,467 | | | | (9,593) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB055\$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/05/2023 | 10/04/2024 | 1 | 6,375,000 | 4443.42 | 449,438 | | | (184) | | (184) | 168,149 | | | | (3,337) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05B\$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2025 | 1 | 1,140,000 | 3645.3 | 28,500 | | | (9,473) | | (9,473) | 17,124 | | | | (6,093) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05BS2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2025 | 1 | 2,543,000 | 4100.96 | 103,246 | | | (32,762) | | (32,762) | 62,820 | | | | (13,591) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05L\$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 2,694,000 | 4187.34 | | 63,578 | | (42,880) | | (42,880) | 20,698 | | | | (16,323) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05L\$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/20/2026 | 1 | 2,502,000 | 4710.76 | | 96,577 | | (65,284) | | (65,284) | 31,293 | | | | (15,160) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE00S\$W | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 11/08/2022 | 11/08/2024 | 1 | 1,216,000 | 3062.49 | 55,936 | | | (210) | | (210) | 6,014 | | | | (1,987) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE00S\$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 11/08/2022 | 11/08/2024 | 1 | 1,732,390 | 3445.3 | 121,267 | | | (517) | | (517) | 13,803 | | | | (2,831) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE00U\$E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 11/22/2022 | 11/22/2024 | 1 | 1,378,499 | 3603.22 | 92,635 | | | (748) | | (748) | 13,598 | | | | (2,626) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH13Y\$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/20/2023 | 01/22/2025 | 1 | 1,501,690 | 3575.35 | 91,002 | | | (2,723) | | (2,723) | 15,746 | | | | (4,196) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ130\$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2025 | 1 | 2,103,000 | 3877.65 | 98,420 | | | (20,357) | | (20,357) | 42,104 | | | | (10,630) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921V\$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 2,923,534 | 4776.31 | | 103,493 | | (88,139) | | (88,139) | 15,354 | | | | (18,726) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921U\$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 2,453,982 | 4150.14 | | 52,515 | | (41,747) | | (41,747) | 10,768 | | | | (15,534) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9210\$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2026 | 1 | 3,168,000 | 4682.15 | | 125,453 | | (83,253) | | (83,253) | 42,200 | | | | (19,532) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921X\$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 3,018,086 | 4277.59 | | 60,060 | | (58,830) | | (58,830) | 1,230 | | | | (19,604) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921V\$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 1,763,147 | 4245.61 | | 36,673 | | (32,861) | | (32,861) | 3,813 | | | | (11,293) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9210\$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2026 | 1 | 2,968,000 | 4161.91 | | 72,716 | | (47,981) | | (47,981) | 24,735 | | | | (18,299) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13J\$F | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 1,837,842 | 4371.7 | | 38,962 | | (39,272) | | (39,272) | (310) | | | | (12,073) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH00K\$X | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 05/21/2024 | 06/20/2025 | 1 | 10,624,000 | 5560.87 | | 607,693 | | (367,217) | | (367,217) | 240,475 | | | | (45,091) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815K\$S | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/22/2026 | 1 | 2,319,000 | 4509.54 | | 92,760 | | (57,329) | | (57,329) | 35,431 | | | | (14,477) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921U\$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 3,334,176 | 4668.9 | | 122,364 | | (91,314) | | (91,314) | 31,050 | | | | (21,105) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921X\$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 2,522,379 | 4812.29 | | 87,022 | | (79,437) | | (79,437) | 7,585 | | | | (16,384) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13J\$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 2,591,046 | 4918.16 | | 92,500 | | (89,384) | | (89,384) | 3,116 | | | | (17,020) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPX815K$R | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/22/2026 | 1 | 1,542,000 | 4008.48 | | 37,316 | | (23,607) | | (23,607) | 13,710 | | | | (9,626) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 2,338,362 | 4255.45 | | 65,240 | | (49,035) | | (49,035) | 16,205 | | | | (15,911) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA215$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/08/2026 | 1 | 3,180,163 | 4867.58 | | 150,740 | | (115,647) | | (115,647) | 35,093 | | | | (22,146) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05S$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2026 | 1 | 4,549,205 | 4326.74 | | 132,382 | | (104,771) | | (104,771) | 27,611 | | | | (31,679) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05U$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 3,462,384 | 5132.3 | | 151,652 | | (151,777) | | (151,777) | (125) | | | | (24,348) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA213$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/21/2026 | 1 | 4,067,047 | 5013.58 | | 171,629 | | (159,487) | | (159,487) | 12,143 | | | | (27,959) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13R$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2026 | 1 | 1,948,523 | 4451.53 | | 43,062 | | (45,690) | | (45,690) | (2,628) | | | | (13,101) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13N$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2026 | 1 | 2,032,217 | 5015.57 | | 71,737 | | (76,075) | | (76,075) | (4,338) | | | | (13,518) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05U$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 2,302,405 | 4562.04 | | 62,395 | | (62,786) | | (62,786) | (391) | | | | (16,191) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13N$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2026 | 1 | 1,273,000 | 4458.28 | | 26,478 | | (29,417) | | (29,417) | (2,938) | | | | (8,468) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA213$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/21/2026 | 1 | 2,630,000 | 4456.51 | | 67,591 | | (64,165) | | (64,165) | 3,426 | | | | (18,080) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 3,607,496 | 4787.38 | | 165,223 | | (120,461) | | (120,461) | 44,762 | | | | (24,547) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA211$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2026 | 1 | 2,251,619 | 5007.97 | | 84,211 | | (84,948) | | (84,948) | (738) | | | | (15,139) | | 0001 |
| Written Call/RTY Index/RTY0210$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 1,545,793 | 1542.66 | 50,857 | | | | | | (738) | | | | 22,842 | | (2,526) | 0001 |
| Written Call/RTY Index/RTY0210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/07/2025 | 1 | 1,708,640 | 1874.44 | | 57,752 | | (20,814) | | (20,814) | 36,938 | | | | (5,621) | | 0001 |
| Written Call/RTY Index/RTY0210$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 1,761,131 | 1864.8 | | 55,300 | | (22,770) | | (22,770) | 32,529 | | | | (6,045) | | 0001 |
| Written Call/RTY Index/RTY0000$5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 1,252,075 | 1823.9 | | 36,060 | | (21,168) | | (21,168) | 14,892 | | | | (5,171) | | 0001 |
| Written Call/RTY Index/RTY0150$2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/08/2024 | 04/08/2025 | 1 | 1,543,659 | 1866.34 | | 50,786 | | (22,331) | | (22,331) | 28,455 | | | | (5,569) | | 0001 |
| Written Call/RTY Index/RTY0210$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 1,327,978 | 1849.62 | | 40,902 | | (21,051) | | (21,051) | 19,850 | | | | (5,155) | | 0001 |
| Written Call/RTY Index/RTY0170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ..... G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 1,228,968 | 1882.27 | | 50,142 | | (32,271) | | (32,271) | 17,870 | | | | (5,957) | | 0001 |
| Written Call/RTY Index/RTY0170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC ..... G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 1,009,354 | 1998.58 | | 33,107 | | (31,318) | | (31,318) | 1,789 | | | | (4,537) | | 0001 |
| Written Call/RTY Index/RTY0210$7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 1,554,886 | 1875.98 | | 63,595 | | (37,094) | | (37,094) | 26,501 | | | | (7,188) | | 0001 |
| Written Call/RTY Index/RTY0210$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 1,688,996 | 2005.1 | | 61,311 | | (62,040) | | (62,040) | (730) | | | | (8,352) | | 0001 |
| Written Call/RTY Index/RTY0050$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/20/2026 | 1 | 1,399,000 | 1812.45 | | 77,505 | | (44,527) | | (44,527) | 32,977 | | | | (8,252) | | 0001 |
| Written Call/RTY Index/RTY0130$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/17/2024 | 07/17/2026 | 1 | 4,488,000 | 2395.55 | | 512,530 | | (542,195) | | (542,195) | (29,665) | | | | (30,061) | | 0001 |
| Written Call/RTY Index/RTY0210$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2026 | 1 | 1,296,000 | 2005.1 | | 74,002 | | (74,749) | | (74,749) | (747) | | | | (9,114) | | 0001 |
| Written Call/S&P 500 INDEX/SPX050K$L | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC ..... EXD7DEVFDH4H0FFQ7349 | 04/08/2020 | 04/08/2026 | 1 | 6,179,000 | 2199.98 | 758,781 | | | (3,893) | | (3,893) | 52,063 | | | | (38,097) | | 0001 |
| Written Call/S&P 500 INDEX/SPX150K$1 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC ..... EXD7DEVFDH4H0FFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 12,741,725 | 3417.42 | 1,047,370 | | | (287,374) | | (287,374) | 243,723 | | | | (120,187) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPX150K$2 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 4,107,702 | 3844.6 | 449,793 | | | (132,652) | | (132,652) | 108,932 | | | | (38,746) | | 0001 |
| Written Call/S&P 500 INDEX/SPX615X$0 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 05/08/2020 | 05/08/2026 | 1 | 5,344,000 | 2343.84 | 655,174 | | | (15,075) | | (15,075) | 28,267 | | | | (33,827) | | 0001 |
| Written Call/S&P 500 INDEX/SPX621B$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/21/2020 | 02/20/2026 | 1 | 2,463,000 | 2670.2 | 233,985 | | | (14,100) | | (14,100) | 16,600 | | | | (14,528) | | 0001 |
| Written Call/S&P 500 INDEX/SPX621D$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2020 | 05/22/2026 | 1 | 5,011,000 | 2364.36 | 642,410 | | | (6,950) | | (6,950) | 50,011 | | | | (32,097) | | 0001 |
| Written Call/S&P 500 INDEX/SPX621G$W | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/22/2020 | 09/22/2026 | 1 | 6,203,579 | 2652.46 | 820,113 | | | (26,930) | | (26,930) | 74,050 | | | | (43,625) | | 0001 |
| Written Call/S&P 500 INDEX/SPX621L$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/06/2020 | 11/06/2026 | 1 | 6,514,807 | 2807.55 | 794,806 | | | (62,890) | | (62,890) | 62,036 | | | | (47,220) | | 0001 |
| Written Call/S&P 500 INDEX/SPX621W$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/10/2021 | 08/06/2027 | 1 | 1,020,400 | 3549 | 109,133 | | | (20,216) | | (20,216) | 19,488 | | | | (8,612) | | 0001 |
| Written Call/S&P 500 INDEX/SPX700V$M | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 11/22/2019 | 11/21/2025 | 1 | 1,872,000 | 2488.23 | 178,214 | | | (8,128) | | (8,128) | 9,633 | | | | (10,005) | | 0001 |
| Written Call/S&P 500 INDEX/SPX700Y$4 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 12/06/2019 | 12/08/2025 | 1 | 1,001,000 | 2516.73 | 93,594 | | | (4,554) | | (4,554) | 5,412 | | | | (5,458) | | 0001 |
| Written Call/S&P 500 INDEX/SPX7151$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/25/2020 | 08/21/2026 | 1 | 1,551,417 | 2718 | 193,473 | | | (8,833) | | (8,833) | 13,931 | | | | (10,665) | | 0001 |
| Written Call/S&P 500 INDEX/SPX721A$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2021 | 12/22/2027 | 1 | 19,555,580 | 3757.25 | 2,016,180 | | | (490,075) | | (490,075) | 438,259 | | | | (175,658) | | 0001 |
| Written Call/S&P 500 INDEX/SPX7210$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/10/2022 | 05/08/2028 | 1 | 1,884,366 | 3299 | 162,363 | | | (40,659) | | (40,659) | 34,104 | | | | (17,890) | | 0001 |
| Written Call/S&P 500 INDEX/SPX721S$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/31/2022 | 05/22/2028 | 1 | 1,966,285 | 3121 | 144,608 | | | (38,890) | | (38,890) | 32,389 | | | | (18,767) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8000$H | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 12/20/2019 | 12/22/2025 | 1 | 2,396,000 | 2576.98 | 213,004 | | | (11,588) | | (11,588) | 13,945 | | | | (13,272) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8004$6 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 01/08/2020 | 01/08/2026 | 1 | 2,537,000 | 2602.44 | 234,165 | | | (12,903) | | (12,903) | 15,302 | | | | (14,318) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8006$2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 01/22/2020 | 01/22/2026 | 1 | 1,424,000 | 2657.4 | 129,726 | | | (7,668) | | (7,668) | 9,150 | | | | (8,156) | | 0001 |
| Written Call/S&P 500 INDEX/SPX805Z$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 02/07/2020 | 02/06/2026 | 1 | 1,366,000 | 2662.17 | 125,672 | | | (7,599) | | (7,599) | 8,871 | | | | (7,946) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8215$L | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/30/2022 | 09/22/2028 | 1 | 1,939,123 | 3006 | 160,430 | | | (39,579) | | (39,579) | 31,332 | | | | (19,345) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9054$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 11/20/2020 | 11/20/2026 | 1 | 4,577,917 | 2846.03 | 564,457 | | | (46,249) | | (46,249) | 46,159 | | | | (33,482) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9055$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 12/08/2020 | 12/08/2026 | 1 | 4,060,265 | 2961.8 | 487,232 | | | (44,922) | | (44,922) | 45,429 | | | | (30,037) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9057$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 01/22/2021 | 01/22/2027 | 1 | 5,551,202 | 3073.18 | 703,337 | | | (68,971) | | (68,971) | 69,793 | | | | (42,207) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9057$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 02/08/2021 | 02/08/2027 | 1 | 7,573,171 | 3132.47 | 968,609 | | | (99,315) | | (99,315) | 100,632 | | | | (58,157) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9057$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 02/22/2021 | 02/22/2027 | 1 | 10,020,270 | 3101.2 | 1,271,572 | | | (130,943) | | (130,943) | 131,518 | | | | (77,572) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9058$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 03/08/2021 | 03/08/2027 | 1 | 7,439,490 | 3057.08 | 873,396 | | | (96,206) | | (96,206) | 95,640 | | | | (58,052) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9059$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 03/22/2021 | 03/22/2027 | 1 | 9,533,664 | 3152.47 | 1,080,164 | | | (132,689) | | (132,689) | 132,543 | | | | (74,977) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9059$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 04/08/2021 | 04/08/2027 | 1 | 8,775,758 | 3277.74 | 927,598 | | | (134,079) | | (134,079) | 134,190 | | | | (69,663) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905B$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 04/22/2021 | 04/22/2027 | 1 | 6,005,935 | 3307.98 | 644,437 | | | (94,816) | | (94,816) | 94,449 | | | | (48,037) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPX905C$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/07/2021 | 05/07/2027 | 1 | 6,136,935 | 3386.08 | 653,584 | | | (103,045) | | (103,045) | 102,620 | | | | (49,478) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905D$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/21/2021 | 05/21/2027 | 1 | 10,558,806 | 3324.69 | 1,135,072 | | | (173,573) | | (173,573) | 171,215 | | | | (85,753) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905E$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/08/2021 | 06/08/2027 | 1 | 10,869,427 | 3381.81 | 1,159,768 | | | (187,938) | | (187,938) | 184,414 | | | | (89,097) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905F$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2021 | 06/22/2027 | 1 | 10,662,487 | 3397.15 | 1,125,959 | | | (188,405) | | (188,405) | 183,819 | | | | (88,022) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905H$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2021 | 07/08/2027 | 1 | 17,183,514 | 3456.66 | 1,879,876 | | | (319,070) | | (319,070) | 309,194 | | | | (142,992) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905I$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/22/2027 | 1 | 10,049,387 | 3493.98 | 1,103,423 | | | (193,263) | | (193,263) | 186,046 | | | | (84,203) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905J$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/06/2021 | 08/06/2027 | 1 | 15,279,359 | 3549.22 | 1,647,115 | | | (307,544) | | (307,544) | 294,727 | | | | (128,957) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905K$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/20/2021 | 08/20/2027 | 1 | 16,248,403 | 3553.34 | 1,800,323 | | | (332,482) | | (332,482) | 315,977 | | | | (138,056) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905K$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/24/2021 | 08/20/2027 | 1 | 2,678,047 | 3553 | 289,904 | | | (54,783) | | (54,783) | 52,064 | | | | (22,754) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905M$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2021 | 09/22/2027 | 1 | 20,058,313 | 3516.51 | 2,282,636 | | | (413,047) | | (413,047) | 387,124 | | | | (173,074) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905N$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/08/2021 | 10/08/2027 | 1 | 26,865,865 | 3513.07 | 3,049,276 | | | (559,405) | | (559,405) | 520,450 | | | | (233,514) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905O$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/22/2021 | 10/22/2027 | 1 | 17,539,219 | 3635.92 | 1,839,864 | | | (396,914) | | (396,914) | 365,634 | | | | (153,412) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905P$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/09/2021 | 11/08/2027 | 1 | 2,250,022 | 3761 | 240,081 | | | (55,432) | | (55,432) | 50,398 | | | | (19,830) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905R$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2021 | 12/08/2027 | 1 | 20,561,614 | 3760.97 | 2,138,408 | | | (519,005) | | (519,005) | 465,076 | | | | (183,593) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905T$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/07/2022 | 01/07/2028 | 1 | 20,968,219 | 3741.62 | 2,109,403 | | | (535,662) | | (535,662) | 472,546 | | | | (189,621) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905V$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2022 | 01/21/2028 | 1 | 3,509,553 | 3518 | 365,723 | | | (79,743) | | (79,743) | 70,546 | | | | (31,923) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905W$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2022 | 02/08/2028 | 1 | 19,493,741 | 3617.23 | 1,846,057 | | | (475,669) | | (475,669) | 414,574 | | | | (178,634) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905X$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2022 | 02/22/2028 | 1 | 18,490,918 | 3443.81 | 1,813,959 | | | (413,496) | | (413,496) | 360,138 | | | | (170,409) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905X$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2022 | 02/22/2028 | 1 | 5,627,000 | 3874.28 | 742,764 | | | (180,369) | | (180,369) | 153,207 | | | | (51,857) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Y$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/08/2028 | 1 | 14,510,786 | 3336.56 | 1,498,964 | | | (309,240) | | (309,240) | 267,718 | | | | (134,535) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Y$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/08/2028 | 1 | 4,708,249 | 3753.63 | 644,088 | | | (142,943) | | (142,943) | 121,362 | | | | (43,652) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Z$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/22/2028 | 1 | 15,356,656 | 3609.29 | 1,326,815 | | | (386,851) | | (386,851) | 328,541 | | | | (143,170) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Z$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/22/2028 | 1 | 5,516,010 | 4060.45 | 641,512 | | | (200,257) | | (200,257) | 163,907 | | | | (51,426) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921E$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 9,781,208 | 3683.5 | 552,638 | | | (363,478) | | (363,478) | 235,301 | | | | (111,405) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921E$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 8,703,174 | 4143.93 | 671,885 | | | (452,581) | | (452,581) | 271,989 | | | | (99,127) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA051$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2022 | 04/07/2028 | 1 | 18,689,039 | 3590.62 | 1,541,846 | | | (471,584) | | (471,584) | 397,250 | | | | (175,332) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXA051$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2022 | 04/07/2028 | 1 | 4,398,630 | 4039.45 | 482,530 | | | (159,640) | | (159,640) | 129,661 | | | | (41,266) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA052$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2022 | 05/08/2028 | 1 | 10,687,532 | 3298.67 | 877,446 | | | (233,777) | | (233,777) | 195,949 | | | | (101,468) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA052$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2022 | 05/08/2028 | 1 | 4,230,867 | 3711.01 | 461,588 | | | (131,157) | | (131,157) | 107,745 | | | | (40,168) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA053$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2022 | 05/22/2028 | 1 | 11,012,232 | 3121.09 | 963,570 | | | (220,267) | | (220,267) | 184,063 | | | | (105,105) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA053$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2022 | 05/22/2028 | 1 | 2,947,505 | 3511.22 | 342,205 | | | (82,769) | | (82,769) | 68,314 | | | | (28,132) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/22/2028 | 1 | 10,010,225 | 3007.91 | 818,836 | | | (192,088) | | (192,088) | 158,104 | | | | (96,649) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/22/2028 | 1 | 4,872,556 | 3383.9 | 529,160 | | | (130,341) | | (130,341) | 106,273 | | | | (47,045) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 07/07/2028 | 1 | 10,177,108 | 3119.5 | 810,098 | | | (210,311) | | (210,311) | 171,973 | | | | (98,800) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 07/07/2028 | 1 | 5,388,622 | 3509.44 | 578,738 | | | (155,986) | | (155,986) | 125,720 | | | | (52,313) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2022 | 07/21/2028 | 1 | 11,136,852 | 3169.3 | 973,361 | | | (239,305) | | (239,305) | 194,005 | | | | (108,666) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2022 | 07/21/2028 | 1 | 5,622,897 | 3565.47 | 652,818 | | | (169,533) | | (169,533) | 135,104 | | | | (54,864) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2022 | 08/08/2028 | 1 | 12,896,714 | 3312.05 | 1,102,669 | | | (304,215) | | (304,215) | 243,375 | | | | (126,650) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2022 | 08/08/2028 | 1 | 6,268,187 | 3726.05 | 715,200 | | | (208,622) | | (208,622) | 162,863 | | | | (61,555) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA056$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 08/22/2028 | 1 | 9,916,270 | 3310.39 | 835,942 | | | (236,375) | | (236,375) | 187,504 | | | | (97,864) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA056$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 08/22/2028 | 1 | 5,907,684 | 3724.19 | 659,298 | | | (198,522) | | (198,522) | 153,595 | | | | (58,303) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA057$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/08/2028 | 1 | 12,266,436 | 3204.94 | 987,448 | | | (278,909) | | (278,909) | 220,585 | | | | (121,779) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA057$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/08/2028 | 1 | 7,741,873 | 3605.56 | 828,380 | | | (246,787) | | (246,787) | 191,176 | | | | (76,860) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA058$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/22/2028 | 1 | 8,313,427 | 3006.39 | 648,447 | | | (170,735) | | (170,735) | 134,970 | | | | (82,935) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA058$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/22/2028 | 1 | 5,887,098 | 3382.19 | 605,782 | | | (167,837) | | (167,837) | 130,798 | | | | (58,730) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA059$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/06/2028 | 1 | 9,994,117 | 2911.73 | 787,536 | | | (196,353) | | (196,353) | 154,655 | | | | (100,180) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA059$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/06/2028 | 1 | 5,510,349 | 3275.69 | 570,321 | | | (149,520) | | (149,520) | 116,343 | | | | (55,235) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05A$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/06/2028 | 1 | 1,190,457 | 2912 | 93,711 | | | (23,395) | | (23,395) | 18,426 | | | | (11,933) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05A$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/20/2028 | 1 | 9,540,852 | 3002.2 | 744,186 | | | (199,455) | | (199,455) | 155,657 | | | | (96,092) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05A$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/20/2028 | 1 | 5,575,936 | 3377.48 | 571,533 | | | (161,578) | | (161,578) | 124,145 | | | | (56,159) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05C$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/22/2028 | 1 | 8,114,484 | 3202.86 | 632,118 | | | (194,351) | | (194,351) | 148,148 | | | | (82,632) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05C$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/22/2028 | 1 | 7,125,050 | 3603.22 | 737,443 | | | (238,297) | | (238,297) | 177,411 | | | | (72,556) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXA05D$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/08/2028 | 1 | 12,667,456 | 3170.81 | 1,019,730 | | | (301,217) | | (301,217) | 228,557 | | | | (129,676) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05D$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/08/2028 | 1 | 9,871,057 | 3567.16 | 1,054,229 | | | (327,048) | | (327,048) | 242,510 | | | | (101,049) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/22/2028 | 1 | 12,091,873 | 3057.91 | 996,370 | | | (272,557) | | (272,557) | 206,843 | | | | (124,349) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/22/2028 | 1 | 9,381,753 | 3440.15 | 1,024,487 | | | (293,026) | | (293,026) | 217,854 | | | | (96,479) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2029 | 1 | 6,409,136 | 3116.06 | 506,322 | | | (150,491) | | (150,491) | 113,556 | | | | (66,271) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2029 | 1 | 6,139,348 | 3505.57 | 645,859 | | | (200,155) | | (200,155) | 147,499 | | | | (63,482) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05G$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2029 | 1 | 6,543,902 | 3178.09 | 510,424 | | | (160,256) | | (160,256) | 120,127 | | | | (67,967) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05G$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2029 | 1 | 4,682,964 | 3575.35 | 487,497 | | | (159,576) | | (159,576) | 116,392 | | | | (48,639) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05I$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/22/2029 | 1 | 15,091,143 | 3192.84 | 1,020,161 | | | (380,339) | | (380,339) | 282,192 | | | | (158,277) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05I$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/22/2029 | 1 | 9,690,450 | 3591.95 | 879,893 | | | (339,626) | | (339,626) | 244,178 | | | | (101,634) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05K$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/08/2029 | 1 | 9,851,067 | 3193.61 | 631,453 | | | (250,718) | | (250,718) | 185,341 | | | | (103,768) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05K$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/08/2029 | 1 | 9,178,983 | 3592.81 | 795,818 | | | (324,694) | | (324,694) | 232,221 | | | | (96,689) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05M$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/22/2029 | 1 | 13,055,000 | 3149.58 | 980,431 | | | (327,456) | | (327,456) | 241,716 | | | | (138,110) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05M$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/22/2029 | 1 | 9,333,876 | 3543.27 | 934,321 | | | (324,611) | | (324,611) | 231,969 | | | | (98,744) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA050$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/06/2029 | 1 | 12,312,557 | 3284.02 | 976,386 | | | (334,450) | | (334,450) | 243,999 | | | | (130,853) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA050$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/06/2029 | 1 | 8,522,963 | 3694.52 | 902,582 | | | (322,571) | | (322,571) | 225,966 | | | | (90,578) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05Q$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/20/2029 | 1 | 7,497,160 | .3307 | 568,936 | | | (207,853) | | (207,853) | 150,799 | | | | (80,014) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05R$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/20/2029 | 1 | 5,226,148 | .3720 | 531,387 | | | (201,882) | | (201,882) | 140,254 | | | | (55,777) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05S$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 10,433,522 | 3310.5 | 777,297 | | | (292,692) | | (292,692) | 211,208 | | | | (111,954) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05S$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 9,567,980 | 3724.31 | 953,928 | | | (373,876) | | (373,876) | 257,816 | | | | (102,666) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05U$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2029 | 1 | 10,421,604 | 3354.1 | 731,597 | | | (302,012) | | (302,012) | 216,298 | | | | (112,290) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05U$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2029 | 1 | 8,175,215 | 3773.37 | 769,288 | | | (330,314) | | (330,314) | 225,164 | | | | (88,086) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA13X$P | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/06/2020 | 03/06/2026 | 1 | 1,872,000 | 2377.9 | 236,059 | | | (9,955) | | (9,955) | 9,655 | | | | (11,193) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA13Y$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/20/2020 | 03/20/2026 | 1 | 2,177,000 | 1843.94 | 331,993 | | | (9,353) | | (9,353) | 6,632 | | | | (13,191) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA17T$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/24/2020 | 03/20/2026 | 1 | 1,862,375 | .1844 | 234,950 | | | (4,698) | | (4,698) | 6,514 | | | | (11,284) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 10,287,971 | 3629.07 | 654,315 | | | (353,598) | | (353,598) | 240,848 | | | | (112,763) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB050$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 7,181,032 | 4082.71 | 613,978 | | | (345,656) | | (345,656) | 219,997 | | | | (78,709) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB052$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2029 | 1 | 12,967,724 | 3510.04 | 794,921 | | | (427,375) | | (427,375) | 292,678 | | | | (143,466) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB052$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2029 | 1 | 11,350,889 | 3948.8 | 931,908 | | | (521,873) | | (521,873) | 334,387 | | | | (125,579) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB053$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 15,378,995 | 3565.99 | 898,133 | | | (525,079) | | (525,079) | 355,372 | | | | (170,903) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB053$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 11,663,063 | 4011.74 | 923,715 | | | (555,776) | | (555,776) | 350,621 | | | | (129,609) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB054$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/21/2029 | 1 | 12,305,958 | 3456.05 | 719,899 | | | (400,382) | | (400,382) | 274,070 | | | | (137,283) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB054$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/21/2029 | 1 | 11,592,725 | 3888.05 | 916,985 | | | (524,795) | | (524,795) | 335,972 | | | | (129,326) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05A$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 9,862,207 | 3645.3 | 544,394 | | | (363,399) | | (363,399) | 236,908 | | | | (111,852) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05A$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 7,068,629 | 4100.96 | 531,561 | | | (362,708) | | (362,708) | 218,386 | | | | (80,169) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05E$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 11,516,593 | 3803.7 | 780,825 | | | (463,875) | | (463,875) | 291,515 | | | | (131,655) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05E$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 8,421,559 | 4279.17 | 762,993 | | | (472,300) | | (472,300) | 272,918 | | | | (96,273) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05G$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 13,446,525 | 3810.83 | 841,752 | | | (547,284) | | (547,284) | 294,468 | | | | (154,441) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05G$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 13,744,000 | 4287.19 | 1,166,866 | | | (778,111) | | (778,111) | 388,755 | | | | (157,857) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05H$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 12,859,796 | 3880.34 | 766,444 | | | (543,780) | | (543,780) | 222,664 | | | | (148,238) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05H$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 8,763,855 | 4365.39 | 710,749 | | | (515,141) | | (515,141) | 195,608 | | | | (101,023) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 23,286,943 | 3998.33 | 1,352,971 | | | (1,047,228) | | (1,047,228) | 305,744 | | | | (269,607) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 18,471,891 | 4498.12 | 1,483,293 | | | (1,153,493) | | (1,153,493) | 329,800 | | | | (213,860) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05J$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/22/2030 | 1 | 22,494,915 | 4069.62 | 1,270,963 | | | (1,050,900) | | (1,050,900) | 220,063 | | | | (261,367) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05J$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/22/2030 | 1 | 17,436,484 | 4578.33 | 1,316,455 | | | (1,130,119) | | (1,130,119) | 186,335 | | | | (202,594) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05K$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 20,704,191 | 4098.95 | 1,231,899 | | | (986,483) | | (986,483) | 245,416 | | | | (241,414) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05K$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 11,330,189 | 4611.32 | 926,809 | | | (748,200) | | (748,200) | 178,610 | | | | (132,112) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05L$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/22/2030 | 1 | 19,259,946 | 4187.34 | 1,092,039 | | | (958,803) | | (958,803) | 133,236 | | | | (225,364) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05L$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/22/2030 | 1 | 9,654,084 | 4710.76 | 759,776 | | | (665,498) | | (665,498) | 94,278 | | | | (112,964) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB135$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2020 | 04/22/2026 | 1 | 6,372,000 | 2239.45 | 852,574 | | | (5,442) | | (5,442) | 58,820 | | | | (39,779) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB13H$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2020 | 06/08/2026 | 1 | 5,340,994 | 2585.91 | 626,499 | | | (16,739) | | (16,739) | 56,925 | | | | (34,693) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB13L$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2020 | 06/22/2026 | 1 | 4,940,000 | 2494.29 | 672,828 | | | (11,896) | | (11,896) | 52,846 | | | | (32,450) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB13R$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/08/2020 | 07/08/2026 | 1 | 5,248,288 | 2535.95 | 674,405 | | | (14,879) | | (14,879) | 57,408 | | | | (34,911) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB13V$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 07/22/2020 | 07/22/2026 | 1 | 4,210,936 | 2620.82 | 538,579 | | | (15,425) | | (15,425) | 47,332 | | | | (28,312) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB141$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/07/2020 | 08/07/2026 | 1 | 4,806,394 | 2681.02 | 641,654 | | | (21,528) | | (21,528) | 54,764 | | | | (32,705) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB179$Q | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/10/2020 | 11/06/2026 | 1 | 1,049,323 | 2808 | 121,215 | | | (9,861) | | (9,861) | 10,632 | | | | (7,606) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC134$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 08/21/2020 | 08/21/2026 | 1 | 6,039,433 | 2717.73 | 780,295 | | | (30,185) | | (30,185) | 70,063 | | | | (41,519) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC139$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/08/2020 | 09/08/2026 | 1 | 6,639,555 | 2665.47 | 883,725 | | | (28,265) | | (28,265) | 79,868 | | | | (46,236) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC13HS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/08/2020 | 10/08/2026 | 1 | 8,488,478 | 2757.46 | 1,068,699 | | | (78,547) | | (78,547) | 74,293 | | | | (60,351) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC13L$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/22/2020 | 10/22/2026 | 1 | 4,799,321 | 2762.79 | 599,435 | | | (45,378) | | (45,378) | 42,626 | | | | (34,444) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 12/22/2020 | 12/22/2026 | 1 | 3,501,957 | 2949.81 | 424,437 | | | (39,681) | | (39,681) | 38,360 | | | | (26,132) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD134$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/08/2021 | 01/08/2027 | 1 | 6,823,651 | 3059.74 | 820,885 | | | (83,678) | | (83,678) | 82,926 | | | | (51,449) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE13X$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 09/08/2021 | 09/08/2027 | 1 | 21,042,054 | 3611.26 | 2,356,710 | | | (447,729) | | (447,729) | 435,252 | | | | (180,390) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF138$3 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 10/25/2021 | 10/22/2027 | 1 | 1,140,770 | 3636 | 119,875 | | | (25,511) | | (25,511) | 24,342 | | | | (9,978) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13B$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2021 | 11/08/2027 | 1 | 36,337,439 | 3761.36 | 3,822,699 | | | (884,469) | | (884,469) | 833,280 | | | | (320,247) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13E$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/22/2021 | 11/22/2027 | 1 | 20,080,380 | 3746.35 | 2,018,078 | | | (490,187) | | (490,187) | 460,242 | | | | (178,060) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13F$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/24/2021 | 11/22/2027 | 1 | 1,807,615 | 3746 | 179,193 | | | (44,113) | | (44,113) | 41,419 | | | | (16,029) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13R$T | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/11/2022 | 01/07/2028 | 1 | 1,566,805 | 3742 | 153,038 | | | (39,525) | | (39,525) | 36,276 | | | | (14,169) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13U$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 01/21/2022 | 01/21/2028 | 1 | 19,245,456 | 3518.35 | 1,934,168 | | | (431,642) | | (431,642) | 397,893 | | | | (175,059) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG13L$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 05/26/2022 | 05/22/2028 | 1 | 2,375,928 | 3511 | 250,951 | | | (66,147) | | (66,147) | 56,785 | | | | (22,677) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG13O$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2022 | 06/08/2028 | 1 | 20,196,242 | 3292.62 | 1,633,876 | | | (448,115) | | (448,115) | 384,299 | | | | (193,989) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG13O$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2022 | 06/08/2028 | 1 | 6,945,806 | 3704.19 | 748,758 | | | (217,917) | | (217,917) | 182,976 | | | | (66,716) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH13K$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2022 | 11/08/2028 | 1 | 14,048,030 | 3062.49 | 1,047,983 | | | (307,829) | | (307,829) | 245,164 | | | | (142,392) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH13K$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 11/08/2022 | 11/08/2028 | 1 | 10,304,863 | 3445.3 | 1,018,120 | | | (313,125) | | (313,125) | 245,974 | | | | (104,451) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI131$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/08/2023 | 02/08/2029 | 1 | 9,766,701 | 3294.29 | 686,599 | | | (257,696) | | (257,696) | 196,556 | | | | (101,987) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI131$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 02/08/2023 | 02/08/2029 | 1 | 13,497,416 | 3706.07 | 1,271,457 | | | (495,883) | | (495,883) | 367,982 | | | | (140,944) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13HS$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/21/2023 | 04/20/2029 | 1 | 2,289,000 | 3306.82 | 165,953 | | | (63,512) | | (63,512) | 47,232 | | | | (24,430) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13HS$V | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 04/21/2023 | 04/20/2029 | 1 | 2,308,607 | 3720.17 | 224,397 | | | (88,941) | | (88,941) | 64,025 | | | | (24,639) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13T$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2023 | 06/08/2029 | 1 | 16,807,200 | 3435.14 | 1,085,745 | | | (512,737) | | (512,737) | 371,470 | | | | (182,000) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13T$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/08/2023 | 06/08/2029 | 1 | 10,130,130 | 3864.54 | 876,256 | | | (429,660) | | (429,660) | 298,419 | | | | (109,696) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13X$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/SFPU8MPR08K5P83 | 06/22/2023 | 06/22/2029 | 1 | 14,164,209 | 3505.51 | 916,424 | | | (451,078) | | (451,078) | 323,201 | | | | (154,006) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXI13XSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 8,153,654 | 3943.7 | 712,629 | | | (361,447) | | (361,447) | 247,057 | | | | (88,654) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ131SL | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 8,885,543 | 3519.16 | 540,241 | | | (286,758) | | (286,758) | 204,394 | | | | (97,002) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ131SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 9,282,333 | 3959.06 | 763,008 | | | (416,864) | | (416,864) | 283,011 | | | | (101,334) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ138SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2023 | 08/08/2029 | 1 | 17,290,981 | 3599.5 | 1,123,914 | | | (592,451) | | (592,451) | 410,310 | | | | (190,545) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ138SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2023 | 08/08/2029 | 1 | 11,820,603 | 4049.44 | 1,028,392 | | | (563,852) | | (563,852) | 369,261 | | | | (130,262) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13NSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2029 | 1 | 15,303,134 | 3446.8 | 881,461 | | | (499,980) | | (499,980) | 347,190 | | | | (171,516) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13NSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2029 | 1 | 12,159,042 | 3877.65 | 945,973 | | | (549,378) | | (549,378) | 363,115 | | | | (136,277) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13RSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2029 | 1 | 10,279,236 | 3379.33 | 580,777 | | | (326,974) | | (326,974) | 227,312 | | | | (115,647) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13RS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2029 | 1 | 8,056,536 | 3801.74 | 613,102 | | | (353,615) | | (353,615) | 234,684 | | | | (90,641) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13VSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 14,620,449 | 3506.22 | 815,821 | | | (499,546) | | (499,546) | 340,319 | | | | (165,243) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13VSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 13,087,666 | 3944.5 | 994,663 | | | (618,353) | | (618,353) | 398,924 | | | | (147,919) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05M5G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 05/08/2024 | 05/08/2030 | 1 | 13,306,355 | 4668.9 | 1,001,969 | | | (916,777) | | (916,777) | 85,192 | | | | (157,520) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05M58 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 04/22/2024 | 04/22/2030 | 1 | 16,215,771 | 4008.48 | 895,111 | | | (756,595) | | (756,595) | 138,515 | | | | (191,209) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2030 | 1 | 12,603,786 | 4776.31 | 915,035 | | | (905,352) | | (905,352) | 9,683 | | | | (149,713) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05M5R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 21,176,283 | 4277.59 | 1,107,520 | | | (1,127,582) | | (1,127,582) | (20,062) | | | | (252,515) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2030 | 1 | 12,248,288 | 4245.61 | 639,361 | | | (631,403) | | (631,403) | 7,958 | | | | (145,490) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17UST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2030 | 1 | 12,495,635 | 4682.15 | 939,672 | | | (841,394) | | (841,394) | 98,278 | | | | (146,834) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 1 | 14,100,932 | 4918.16 | 1,058,980 | | | (1,058,811) | | (1,058,811) | 169 | | | | (168,711) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05M5S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 15,608,004 | 4812.29 | 1,119,094 | | | (1,144,932) | | (1,144,932) | (25,838) | | | | (186,116) | | 0001 |
| Written Call/S&P 500 INDEX/SPX261LST | FixedAnnuityHedge | N/A | Equity/Index | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/24/2024 | 12/21/2029 | 1 | 5,289,000 | 6471.76 | 869,512 | | | (842,249) | | (842,249) | 27,263 | | | | (60,463) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 1 | 18,313,783 | 4371.7 | 1,005,427 | | | (1,005,555) | | (1,005,555) | (128) | | | | (219,116) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05M5F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 05/08/2024 | 05/08/2030 | 1 | 16,823,427 | 4150.14 | 942,112 | | | (839,707) | | (839,707) | 102,405 | | | | (199,155) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17USS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2030 | 1 | 14,516,373 | 4161.91 | 798,400 | | | (712,289) | | (712,289) | 86,111 | | | | (170,580) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05M59 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 04/22/2024 | 04/22/2030 | 1 | 13,057,794 | 4509.54 | 997,615 | | | (841,871) | | (841,871) | 155,745 | | | | (153,972) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050SN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/22/2024 | 08/22/2030 | 1 | 18,605,155 | 4456.51 | 1,080,959 | | | (1,090,894) | | (1,090,894) | (9,935) | | | | (225,880) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050S4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 13,080,034 | 4787.38 | 1,128,807 | | | (967,822) | | (967,822) | 160,985 | | | | (158,284) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB055SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/06/2024 | 09/06/2030 | 1 | 16,134,599 | 4326.74 | 1,027,774 | | | (904,236) | | (904,236) | 123,538 | | | | (196,567) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05NS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/08/2024 | 07/08/2030 | 1 | 12,573,590 | 4458.28 | 705,378 | | | (725,554) | | (725,554) | (20,176) | | | | (151,048) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB050$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2030 | 1 | 8,583,989 | 5013.58 | | 701,312 | | (690,087) | | (690,087) | 11,225 | | | | (104,216) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05J$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 6,665,174 | 5132.3 | | 567,206 | | (561,126) | | (561,126) | 6,081 | | | | (81,463) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05N$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2030 | 1 | 10,527,969 | 5015.57 | | 784,334 | | (835,534) | | (835,534) | (51,200) | | | | (126,474) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05T$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 12,704,636 | 4562.04 | | 773,712 | | (781,482) | | (781,482) | (7,770) | | | | (155,279) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 7,476,652 | 5007.97 | | 579,441 | | (594,075) | | (594,075) | (14,634) | | | | (90,116) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 14,160,070 | 4451.53 | | 783,052 | | (818,830) | | (818,830) | (35,779) | | | | (170,671) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05Q$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 16,925,047 | 4255.45 | | 1,049,353 | | (912,629) | | (912,629) | 136,724 | | | | (204,813) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05S$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/06/2030 | 1 | 11,741,577 | 4867.58 | | 1,025,040 | | (901,302) | | (901,302) | 123,738 | | | | (143,047) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/08/2021 | 10/08/2027 | 1 | 3,114,202 | 90 | 333,842 | | | (64,215) | | (64,215) | 79,658 | | | | (27,068) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2022 | 02/08/2028 | 1 | 1,685,934 | 90 | 180,395 | | | (38,834) | | (38,834) | 43,047 | | | | (15,449) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2022 | 04/07/2028 | 1 | 2,072,068 | 90 | 191,666 | | | (48,002) | | (48,002) | 51,539 | | | | (19,439) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2022 | 07/21/2028 | 1 | 1,537,788 | 90 | 136,248 | | | (43,100) | | (43,100) | 28,650 | | | | (15,005) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/22/2028 | 1 | 1,554,794 | 90 | 126,871 | | | (39,272) | | (39,272) | 26,578 | | | | (15,511) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 3,405,391 | 90 | 261,193 | | | (123,113) | | (123,113) | 72,823 | | | | (35,560) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2023 | 03/22/2029 | 1 | 2,215,988 | 90 | 167,972 | | | (59,566) | | (59,566) | 56,007 | | | | (23,443) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/06/2023 | 04/06/2029 | 1 | 2,054,000 | 90 | 150,969 | | | (59,866) | | (59,866) | 54,253 | | | | (21,829) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 2,434,619 | 90 | 152,407 | | | (81,638) | | (81,638) | 68,479 | | | | (26,578) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2023 | 09/07/2029 | 1 | 3,609,990 | 90 | 216,599 | | | (121,581) | | (121,581) | 81,481 | | | | (40,117) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/22/2023 | 11/21/2029 | 1 | 1,999,987 | 90 | 112,999 | | | (69,294) | | (69,294) | 44,928 | | | | (22,683) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2030 | 1 | 3,801,790 | 90 | | 227,347 | | (150,813) | | (150,813) | 76,534 | | | | (43,666) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2024 | 02/08/2030 | 1 | 3,813,817 | 90 | | 266,967 | | (162,324) | | (162,324) | 104,644 | | | | (44,155) | | 0001 |
| Written Call/S&P 500 INDEX/SRM030$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/22/2030 | 1 | 3,901,000 | 90 | | 206,363 | | (183,078) | | (183,078) | 23,285 | | | | (45,646) | | 0001 |
| Written Call/S&P 500 INDEX/SRM017$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2020 | 04/08/2026 | 1 | 1,557,000 | 90 | 189,020 | | | (5,945) | | (5,945) | 12,385 | | | | (9,600) | | 0001 |
| Written Call/S&P 500 INDEX/SRM017$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 02/22/2030 | 1 | 3,354,679 | 90 | | 181,153 | | (148,377) | | (148,377) | 32,775 | | | | (38,978) | | 0001 |
| Written Call/S&P 500 INDEX/SRM017$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/08/2030 | 1 | 3,396,495 | 90 | | 187,826 | | (157,978) | | (157,978) | 29,848 | | | | (39,604) | | 0001 |
| Written Call/S&P 500 INDEX/SRM021$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/21/2022 | 10/20/2028 | 1 | 1,087,912 | 90 | 83,334 | | | (24,287) | | (24,287) | 19,271 | | | | (10,957) | | 0001 |
| Written Call/S&P 500 INDEX/SRM021$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/08/2022 | 11/08/2028 | 1 | 2,492,566 | 90 | 186,444 | | | (63,422) | | (63,422) | 48,053 | | | | (25,265) | | 0001 |
| Written Call/S&P 500 INDEX/SRM021$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/22/2029 | 1 | 2,797,204 | 90 | 198,881 | | | (90,537) | | (90,537) | 60,613 | | | | (29,337) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SRM0210$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2023 | 03/08/2029 | 1 | 1,936,000 | 90 | 132,035 | | | (62,437) | | (62,437) | 41,847 | | | | (20,393) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 5,012,684 | 90 | 332,842 | | | (204,371) | | (204,371) | 116,584 | | | | (55,239) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2029 | 1 | 3,404,347 | 90 | 204,601 | | | (129,655) | | (129,655) | 74,971 | | | | (37,663) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/22/2023 | 09/21/2029 | 1 | 2,386,739 | 90 | 143,204 | | | (75,335) | | (75,335) | 51,814 | | | | (26,626) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2029 | 1 | 2,240,258 | 90 | 133,295 | | | (65,066) | | (65,066) | 56,239 | | | | (25,204) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 1,750,937 | 90 | 104,531 | | | (64,254) | | (64,254) | 41,073 | | | | (19,943) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2030 | 1 | 1,885,912 | 90 | | 123,150 | | (76,368) | | (76,368) | 46,782 | | | | (21,739) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/22/2020 | 09/22/2026 | 1 | 1,101,878 | 90 | 136,412 | | | (10,587) | | (10,587) | 13,254 | | | | (7,749) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 01/22/2021 | 01/22/2027 | 1 | 1,136,474 | 90 | 125,694 | | | (8,185) | | (8,185) | 21,321 | | | | (8,641) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 04/08/2021 | 04/08/2027 | 1 | 1,614,473 | 90 | 165,806 | | | (23,450) | | (23,450) | 35,751 | | | | (12,816) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 05/07/2021 | 05/07/2027 | 1 | 1,679,714 | 90 | 175,866 | | | (29,099) | | (29,099) | 40,543 | | | | (13,542) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 05/21/2021 | 05/21/2027 | 1 | 1,645,302 | 90 | 165,353 | | | (26,354) | | (26,354) | 38,337 | | | | (13,362) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 06/08/2021 | 06/08/2027 | 1 | 1,904,309 | 90 | 196,334 | | | (35,702) | | (35,702) | 47,128 | | | | (15,610) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 06/22/2021 | 06/22/2027 | 1 | 1,469,337 | 90 | 150,754 | | | (27,014) | | (27,014) | 36,049 | | | | (12,130) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 07/08/2021 | 07/08/2027 | 1 | 1,508,473 | 90 | 171,664 | | | (28,294) | | (28,294) | 36,511 | | | | (12,553) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 08/06/2021 | 08/06/2027 | 1 | 1,768,957 | 90 | 185,917 | | | (37,734) | | (37,734) | 44,716 | | | | (14,930) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/22/2021 | 09/22/2027 | 1 | 2,300,060 | 90 | 250,707 | | | (48,545) | | (48,545) | 59,160 | | | | (19,846) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 10/22/2021 | 10/22/2027 | 1 | 2,706,079 | 90 | 284,409 | | | (64,973) | | (64,973) | 73,857 | | | | (23,670) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$M | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 11/08/2021 | 11/08/2027 | 1 | 2,746,000 | 90 | 294,097 | | | (76,589) | | (76,589) | 81,477 | | | | (24,201) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 12/22/2021 | 12/22/2027 | 1 | 2,406,794 | 90 | 266,914 | | | (61,101) | | (61,101) | 66,288 | | | | (21,619) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 01/07/2022 | 01/07/2028 | 1 | 1,617,256 | 90 | 162,211 | | | (41,271) | | (41,271) | 44,806 | | | | (14,625) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 02/22/2022 | 02/22/2028 | 1 | 2,813,180 | 90 | 301,854 | | | (57,352) | | (57,352) | 67,995 | | | | (25,926) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 03/08/2022 | 03/08/2028 | 1 | 1,692,628 | 90 | 192,283 | | | (28,423) | | (28,423) | 36,779 | | | | (15,693) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/22/2028 | 1 | 3,733,017 | 90 | 359,490 | | | (89,570) | | (89,570) | 95,472 | | | | (34,803) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 05/06/2022 | 05/08/2028 | 1 | 1,596,990 | 90 | 145,007 | | | (29,872) | | (29,872) | 34,725 | | | | (15,162) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 06/08/2022 | 06/08/2028 | 1 | 2,145,138 | 90 | 185,769 | | | (48,137) | | (48,137) | 47,944 | | | | (20,605) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 08/08/2022 | 08/08/2028 | 1 | 1,925,828 | 90 | 171,014 | | | (60,840) | | (60,840) | 38,455 | | | | (18,912) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/08/2022 | 09/08/2028 | 1 | 2,263,545 | 90 | 195,118 | | | (50,028) | | (50,028) | 55,702 | | | | (22,472) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 10/07/2022 | 10/06/2028 | 1 | 2,000,455 | 90 | 162,237 | | | (47,697) | | (47,697) | 33,792 | | | | (20,052) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SRM0401$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/08/2028 | 1 | 1,540,618 | 90 | 136,191 | | | (48,218) | | (48,218) | 30,859 | | | | (15,771) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/06/2023 | 01/08/2029 | 1 | 1,103,974 | 90 | 91,851 | | | (34,503) | | (34,503) | 22,344 | | | | (11,415) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/20/2023 | 01/22/2029 | 1 | 1,296,560 | 90 | 106,837 | | | (43,406) | | (43,406) | 28,144 | | | | (13,467) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2023 | 04/20/2029 | 1 | 2,491,604 | 90 | 190,608 | | | (76,370) | | (76,370) | 68,614 | | | | (26,592) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2023 | 05/08/2029 | 1 | 1,628,516 | 90 | 126,699 | | | (49,678) | | (49,678) | 44,899 | | | | (17,474) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2023 | 05/22/2029 | 1 | 2,332,342 | 90 | 169,095 | | | (72,720) | | (72,720) | 53,886 | | | | (25,130) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2023 | 06/08/2029 | 1 | 2,921,129 | 90 | 195,131 | | | (95,857) | | (95,857) | 68,427 | | | | (31,632) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2023 | 06/22/2029 | 1 | 4,215,767 | 90 | 282,456 | | | (142,838) | | (142,838) | 95,665 | | | | (45,837) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/20/2029 | 1 | 1,241,410 | 90 | 78,209 | | | (46,080) | | (46,080) | 37,653 | | | | (13,607) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/08/2029 | 1 | 1,908,756 | 90 | 110,708 | | | (58,280) | | (58,280) | 40,343 | | | | (21,393) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2023 | 11/08/2029 | 1 | 2,823,588 | 90 | 167,439 | | | (88,508) | | (88,508) | 59,648 | | | | (31,913) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$V | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2023 | 12/21/2029 | 1 | 1,945,000 | 90 | 112,810 | | | (79,515) | | (79,515) | 48,537 | | | | (22,235) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$0 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 11/08/2019 | 11/07/2025 | 1 | 1,326,000 | 90 | 123,318 | | | (4,104) | | (4,104) | 15,578 | | | | (6,967) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$2 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/08/2020 | 07/08/2026 | 1 | 963,872 | 90 | 114,701 | | | (5,119) | | (5,119) | 12,839 | | | | (6,411) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$4 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/22/2020 | 07/22/2026 | 1 | 545,803 | 90 | 62,222 | | | (3,322) | | (3,322) | 1,277 | | | | (3,670) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$6 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/21/2020 | 08/21/2026 | 1 | 957,000 | 90 | 112,160 | | | (7,054) | | (7,054) | 15,239 | | | | (6,579) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$8 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/22/2021 | 07/22/2027 | 1 | 1,643,400 | 90 | 178,473 | | | (31,333) | | (31,333) | 40,055 | | | | (13,770) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$A | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/20/2021 | 08/20/2027 | 1 | 1,527,712 | 90 | 165,757 | | | (31,087) | | (31,087) | 37,557 | | | | (12,980) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$B | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 09/08/2021 | 09/08/2027 | 1 | 3,065,754 | 90 | 326,503 | | | (70,469) | | (70,469) | 82,346 | | | | (26,282) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$C | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 11/22/2021 | 11/22/2027 | 1 | 2,313,521 | 90 | 236,905 | | | (61,211) | | (61,211) | 65,322 | | | | (20,515) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$E | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/08/2021 | 12/08/2027 | 1 | 2,654,940 | 90 | 280,096 | | | (68,561) | | (68,561) | 73,661 | | | | (23,706) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$G | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 01/21/2022 | 01/21/2028 | 1 | 1,703,489 | 90 | 174,608 | | | (34,487) | | (34,487) | 42,696 | | | | (15,495) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$I | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 1,343,303 | 90 | 120,226 | | | (28,457) | | (28,457) | 31,435 | | | | (12,671) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$K | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 05/20/2022 | 05/22/2028 | 1 | 2,097,942 | 90 | 196,577 | | | (36,962) | | (36,962) | 43,685 | | | | (20,024) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$M | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 07/08/2022 | 07/07/2028 | 1 | 1,949,637 | 90 | 173,713 | | | (43,515) | | (43,515) | 35,199 | | | | (18,927) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$O | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 08/22/2022 | 08/22/2028 | 1 | 2,270,669 | 90 | 196,867 | | | (60,140) | | (60,140) | 58,841 | | | | (22,409) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$Q | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 11/22/2022 | 11/22/2028 | 1 | 1,575,207 | 90 | 128,537 | | | (42,701) | | (42,701) | 39,972 | | | | (16,041) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$S | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 12/22/2022 | 12/22/2028 | 1 | 1,322,165 | 90 | 107,624 | | | (33,959) | | (33,959) | 32,296 | | | | (13,597) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2024 | 04/22/2030 | 1 | 3,902,558 | 90 | | 217,763 | | (162,561) | | (162,561) | 55,202 | | | | (46,017) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SRM0401$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2024 | 05/08/2030 | 1 | 4,051,774 | 90 | | 200,968 | | (185,049) | | (185,049) | 15,919 | | | | (47,965) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/21/2030 | 1 | 2,934,955 | 90 | | 146,748 | | (138,093) | | (138,093) | 8,655 | | | | (35,115) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/07/2030 | 1 | 3,900,156 | 90 | | 195,788 | | (184,290) | | (184,290) | 11,498 | | | | (46,507) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 1,942,044 | 90 | | 101,569 | | (93,187) | | (93,187) | 8,382 | | | | (23,068) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 2,448,000 | 90 | | 139,046 | | (113,688) | | (113,688) | 25,359 | | | | (28,766) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 5,349,979 | 90 | | 319,394 | | (262,566) | | (262,566) | 56,827 | | | | (65,179) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/20/2030 | 1 | 3,781,315 | 90 | | 204,191 | | (207,364) | | (207,364) | (3,173) | | | | (46,216) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2030 | 1 | 1,862,000 | 90 | | 89,748 | | (92,467) | | (92,467) | (2,719) | | | | (22,368) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2024 | 07/22/2030 | 1 | 1,745,245 | 90 | | 86,215 | | (92,981) | | (92,981) | (6,766) | | | | (21,035) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2030 | 1 | 2,947,860 | 90 | | 165,965 | | (137,403) | | (137,403) | 28,562 | | | | (35,673) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05PS5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/23/2024 | 07/23/2030 | 1 | 2,230,000 | 6775.78 | | 389,358 | | (399,300) | | (399,300) | (9,942) | | | | (26,884) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0402$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/22/2024 | 08/22/2030 | 1 | 4,345,150 | 90 | | 231,162 | | (224,531) | | (224,531) | 6,631 | | | | (52,753) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815A$4 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 10/20/2023 | 10/22/2024 | 1 | 256,450 | 3801.74 | 8,232 | | | (7) | | (7) | 2,712 | | | | (315) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815D$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 01/22/2024 | 01/22/2025 | 1 | 531,742 | 4365.39 | | 11,805 | | (1,857) | | (1,857) | 9,948 | | | | (1,486) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815F$U | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/07/2025 | 1 | 408,379 | 4498.12 | | 8,739 | | (1,965) | | (1,965) | 6,774 | | | | (1,219) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921A$K | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2024 | 1 | 71,699 | 3379.33 | 1,291 | | | (6) | | (6) | 425 | | | | (88) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921B$9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 357,512 | 3506.22 | 4,648 | | | (98) | | (98) | 2,652 | | | | (584) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921B$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 264,789 | 3944.5 | 6,699 | | | (126) | | (126) | 3,597 | | | | (433) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921E$Q | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 145,951 | 3683.5 | 1,810 | | | (107) | | (107) | 1,418 | | | | (313) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921E$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 756,098 | 4143.93 | 18,071 | | | (970) | | (970) | 13,938 | | | | (1,620) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921G$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 89,568 | 3803.7 | 1,200 | | | (106) | | (106) | 1,013 | | | | (211) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921G$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/22/2023 | 12/20/2024 | 1 | 315,733 | 4279.17 | 8,051 | | | (647) | | (647) | 6,911 | | | | (744) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921H$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/08/2024 | 01/08/2025 | 1 | 107,070 | 4287.19 | | 2,570 | | (290) | | (290) | 2,280 | | | | (280) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05HS1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 01/22/2024 | 01/22/2025 | 1 | 246,657 | 3880.34 | | 2,787 | | (503) | | (503) | 2,284 | | | | (689) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 123,606 | 3998.33 | | 1,372 | | (341) | | (341) | 1,031 | | | | (369) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/08/2024 | 02/07/2025 | 1 | 59,545 | 4997.91 | | 1,239 | | (274) | | (274) | 964 | | | | (178) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05JS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 170,242 | 4069.62 | | 1,924 | | (563) | | (563) | 1,361 | | | | (535) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05JSE | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/22/2024 | 02/21/2025 | 1 | 47,031 | 4578.33 | | 1,016 | | (277) | | (277) | 739 | | | | (148) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB05K9H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 793,834 | 4098.95 | | 9,923 | | (3,045) | | (3,045) | 6,878 | | | | (2,611) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05KSI | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/07/2025 | 1 | 177,149 | 4611.32 | | 4,145 | | (1,215) | | (1,215) | 2,930 | | | | (583) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05LS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 243,407 | 4187.34 | | 2,824 | | (1,119) | | (1,119) | 1,705 | | | | (835) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17NS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/22/2024 | 1 | 114,777 | 3645.3 | 1,446 | | | (36) | | (36) | 1,097 | | | | (219) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG00DST | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 807,086 | 3446.8 | 12,429 | | | (13) | | (13) | 4,926 | | | | (597) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG00DSU | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2023 | 10/08/2024 | 1 | 132,828 | 3877.65 | 3,812 | | | (3) | | (3) | 1,482 | | | | (98) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG00QS3 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/22/2023 | 11/22/2024 | 1 | 50,047 | 4100.96 | 1,186 | | | (45) | | (45) | 868 | | | | (95) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK137SO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/22/2023 | 12/20/2024 | 1 | 155,756 | 4754.63 | 3,427 | | | (292) | | (292) | 3,057 | | | | (367) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK13BST | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2025 | 1 | 97,271 | 4763.54 | | 2,121 | | (229) | | (229) | 1,892 | | | | (255) | | 0001 |
| Written Call/S&P 500 INDEX/SPXK13WS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/21/2025 | 1 | 101,800 | 4710.76 | | 2,229 | | (864) | | (864) | 1,365 | | | | (349) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815KSP | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 04/22/2024 | 04/22/2025 | 1 | 203,708 | 4509.54 | | 4,970 | | (1,758) | | (1,758) | 3,212 | | | | (761) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921XSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 422,998 | 4812.29 | | 8,164 | | (5,715) | | (5,715) | 2,449 | | | | (1,747) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921USH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 258,133 | 4150.14 | | 2,607 | | (1,516) | | (1,516) | 1,091 | | | | (1,002) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13JSD | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 93,503 | 4371.7 | | 1,010 | | (796) | | (796) | 214 | | | | (397) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSP | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2025 | 1 | 85,801 | 5307.01 | | 1,759 | | (952) | | (952) | 807 | | | | (343) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17XS4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2025 | 1 | 141,113 | 4776.31 | | 2,752 | | (1,745) | | (1,745) | 1,007 | | | | (565) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921SSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 540,666 | 4008.48 | | 6,758 | | (2,609) | | (2,609) | 4,149 | | | | (2,021) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH00SSI | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/21/2024 | 06/20/2025 | 1 | 542,829 | 4918.16 | | 11,291 | | (8,518) | | (8,518) | 2,773 | | | | (2,304) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9210SA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 573,759 | 4682.15 | | 13,541 | | (5,192) | | (5,192) | 8,349 | | | | (2,070) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9210SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 343,992 | 4161.91 | | 4,369 | | (1,750) | | (1,750) | 2,619 | | | | (1,241) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13JSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/20/2025 | 1 | 1,027,906 | 5464.62 | | 20,866 | | (14,639) | | (14,639) | 6,228 | | | | (4,363) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17XS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2025 | 1 | 1,063,309 | 4245.61 | | 10,633 | | (7,373) | | (7,373) | 3,260 | | | | (4,257) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 602,285 | 4277.59 | | 5,722 | | (4,573) | | (4,573) | 1,149 | | | | (2,487) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921USI | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 112,825 | 4668.9 | | 2,324 | | (1,168) | | (1,168) | 1,156 | | | | (438) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815PSJ | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 07/08/2024 | 07/08/2025 | 1 | 501,088 | 5015.57 | | 10,072 | | (9,561) | | (9,561) | 511 | | | | (2,198) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD1719P | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 565,069 | 4326.74 | | 9,324 | | (6,343) | | (6,343) | 2,980 | | | | (2,739) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212SB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 452,252 | 4255.45 | | 7,643 | | (4,229) | | (4,229) | 3,414 | | | | (2,091) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05U9C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2025 | 1 | 420,613 | 4562.04 | | 6,099 | | (5,873) | | (5,873) | 226 | | | | (2,080) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXA213SJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 682,473 | 4456.51 | | 9,623 | | (7,956) | | (7,956) | 1,667 | | | | (3,225) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 319,969 | 4451.53 | | 3,584 | | (3,353) | | (3,353) | 231 | | | | (1,438) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA216SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 48,322 | 5132.3 | | 1,290 | | (1,238) | | (1,238) | 52 | | | | (239) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 262,255 | 4787.38 | | 8,051 | | (4,370) | | (4,370) | 3,681 | | | | (1,212) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD171SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 1,230,813 | 4867.58 | | 37,417 | | (24,096) | | (24,096) | 13,321 | | | | (5,966) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2025 | 1 | 613,651 | 4458.28 | | 6,198 | | (6,118) | | (6,118) | 80 | | | | (2,692) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 520,066 | 5007.97 | | 11,337 | | (9,892) | | (9,892) | 1,445 | | | | (2,338) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA213SK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2025 | 1 | 951,956 | 5013.58 | | 24,751 | | (20,360) | | (20,360) | 4,391 | | | | (4,498) | | 0001 |
| Written Call/S&P 500 INDEX/SPX8156SD | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 06/22/2023 | 06/20/2025 | 1 | 337,223 | 3943.7 | 15,479 | | | (2,264) | | (2,264) | 6,393 | | | | (1,431) | | 0001 |
| Written Call/S&P 500 INDEX/SPX815GSO | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 02/08/2024 | 02/06/2026 | 1 | 207,960 | 4498.12 | | 8,069 | | (4,497) | | (4,497) | 3,572 | | | | (1,210) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821DSJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2022 | 12/20/2024 | 1 | 44,627 | 3440.15 | 3,124 | | | (44) | | (44) | 386 | | | | (105) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821KSA | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/21/2025 | 1 | 20,327 | 3591.95 | 1,096 | | | (54) | | (54) | 223 | | | | (64) | | 0001 |
| Written Call/S&P 500 INDEX/SPX821RSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2023 | 05/22/2025 | 1 | 121,210 | 3773.37 | 6,400 | | | (649) | | (649) | 1,840 | | | | (485) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9214SC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2025 | 1 | 104,988 | 3510.04 | 3,118 | | | (604) | | (604) | 1,239 | | | | (496) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9214SD | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2025 | 1 | 27,645 | 3948.8 | 1,297 | | | (242) | | (242) | 549 | | | | (131) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9216SN | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/08/2023 | 09/08/2025 | 1 | 318,044 | 4011.74 | 13,835 | | | (3,069) | | (3,069) | 6,748 | | | | (1,542) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921ASL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2025 | 1 | 129,681 | 3801.74 | 6,419 | | | (1,239) | | (1,239) | 2,390 | | | | (668) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9211SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2026 | 1 | 281,494 | 4365.39 | | 11,316 | | (5,072) | | (5,072) | 6,245 | | | | (1,612) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921LSO | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2024 | 02/20/2026 | 1 | 30,954 | 4069.62 | | 715 | | (426) | | (426) | 289 | | | | (183) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921LS1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/22/2024 | 02/20/2026 | 1 | 30,330 | 4578.33 | | 1,146 | | (680) | | (680) | 466 | | | | (179) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/21/2023 | 07/22/2025 | 1 | 67,949 | 4082.71 | 2,881 | | | (582) | | (582) | 1,511 | | | | (305) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE00SSX | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/08/2022 | 11/08/2024 | 1 | 24,610 | 3445.3 | 1,723 | | | (7) | | (7) | 196 | | | | (40) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE00U8E | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/22/2022 | 11/22/2024 | 1 | 416,501 | 3603.22 | 27,989 | | | (226) | | (226) | 4,108 | | | | (794) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH13Y9O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/20/2023 | 01/22/2025 | 1 | 7,310 | 3575.35 | 443 | | | (13) | | (13) | 77 | | | | (20) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSR | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 68,466 | 4776.31 | | 2,424 | | (2,064) | | (2,064) | 360 | | | | (439) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921USJ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 50,018 | 4150.14 | | 1,070 | | (851) | | (851) | 219 | | | | (317) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921XSB | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 122,914 | 4277.59 | | 2,446 | | (2,396) | | (2,396) | 50 | | | | (798) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSQ | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2026 | 1 | 239,853 | 4245.61 | | 4,989 | | (4,470) | | (4,470) | 519 | | | | (1,536) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXL13JSF | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 228,158 | 4371.7 | | 4,837 | | (4,875) | | (4,875) | (38) | | | | (1,499) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921USK | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2026 | 1 | 793,824 | 4668.9 | | 29,133 | | (21,741) | | (21,741) | 7,393 | | | | (5,025) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921XSC | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/08/2026 | 1 | 175,621 | 4812.29 | | 6,059 | | (5,531) | | (5,531) | 528 | | | | (1,141) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13JSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/22/2026 | 1 | 254,954 | 4918.16 | | 9,102 | | (8,795) | | (8,795) | 307 | | | | (1,675) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212SE | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 74,638 | 4255.45 | | 2,082 | | (1,565) | | (1,565) | 517 | | | | (508) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA215S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 09/08/2026 | 1 | 519,837 | 4867.58 | | 24,640 | | (18,904) | | (18,904) | 5,736 | | | | (3,620) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05SSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/08/2024 | 1 | 134,795 | 4326.74 | | 3,923 | | (3,104) | | (3,104) | 818 | | | | (939) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05USK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 24,616 | 5132.3 | | 1,078 | | (1,079) | | (1,079) | (1) | | | | (173) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA213SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/21/2026 | 1 | 113,953 | 5013.58 | | 4,809 | | (4,469) | | (4,469) | 340 | | | | (783) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13RSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2024 | 07/22/2026 | 1 | 29,477 | 4451.53 | | 651 | | (691) | | (691) | (40) | | | | (198) | | 0001 |
| Written Call/S&P 500 INDEX/SPXL13NSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2026 | 1 | 13,783 | 5015.57 | | 487 | | (516) | | (516) | (29) | | | | (92) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05USJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/22/2026 | 1 | 20,595 | 4562.04 | | 558 | | (562) | | (562) | (4) | | | | (145) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA212SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/07/2026 | 1 | 105,504 | 4787.38 | | 4,832 | | (3,523) | | (3,523) | 1,309 | | | | (718) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA211S9 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2026 | 1 | 298,381 | 5007.97 | | 11,159 | | (11,257) | | (11,257) | (98) | | | | (2,006) | | 0001 |
| Written Call/RTY Index/RTY0210S0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2023 | 11/08/2024 | 1 | 42,207 | 1542.66 | 1,389 | | | (20) | | (20) | 624 | | | | (69) | | 0001 |
| Written Call/RTY Index/RTY0210S1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/07/2025 | 1 | 174,360 | 1874.44 | | 5,893 | | (2,124) | | (2,124) | 3,769 | | | | (574) | | 0001 |
| Written Call/RTY Index/RTY0210S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 03/21/2025 | 1 | 71,869 | 1864.8 | | 2,257 | | (929) | | (929) | 1,327 | | | | (247) | | 0001 |
| Written Call/RTY Index/RTY0000S5 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 06/07/2024 | 06/06/2025 | 1 | 300,925 | 1823.9 | | 8,667 | | (5,087) | | (5,087) | 3,579 | | | | (1,243) | | 0001 |
| Written Call/RTY Index/RTY0150S2 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06 | 04/08/2024 | 04/08/2025 | 1 | 195,341 | 1866.34 | | 6,427 | | (2,826) | | (2,826) | 3,601 | | | | (705) | | 0001 |
| Written Call/RTY Index/RTY0210S6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 33,022 | 1849.62 | | 1,017 | | (523) | | (523) | 494 | | | | (128) | | 0001 |
| Written Call/RTY Index/RTY0170S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 490,032 | 1882.27 | | 19,993 | | (12,868) | | (12,868) | 7,126 | | | | (2,375) | | 0001 |
| Written Call/RTY Index/RTY0170S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 07/22/2025 | 1 | 310,646 | 1998.58 | | 10,189 | | (9,639) | | (9,639) | 550 | | | | (1,396) | | 0001 |
| Written Call/RTY Index/RTY0210S7 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2025 | 1 | 141,114 | 1875.98 | | 5,772 | | (3,366) | | (3,366) | 2,405 | | | | (652) | | 0001 |
| Written Call/RTY Index/RTY0210S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 4,004 | 2005.1 | | 145 | | (147) | | (147) | (2) | | | | (20) | | 0001 |
| Written Call/S&P 500 INDEX/SPX150KS1 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 813,276 | 3417.42 | 66,851 | | | (18,342) | | (18,342) | 15,556 | | | | (7,671) | | 0001 |
| Written Call/S&P 500 INDEX/SPX150KS2 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 630,298 | 3844.6 | 69,018 | | | (20,354) | | (20,354) | 16,715 | | | | (5,945) | | 0001 |
| Written Call/S&P 500 INDEX/SPX621GSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/22/2020 | 09/22/2026 | 1 | 318,421 | 2652.46 | 42,095 | | | (1,382) | | (1,382) | 3,801 | | | | (2,239) | | 0001 |
| Written Call/S&P 500 INDEX/SPX6211SL | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/06/2020 | 11/06/2026 | 1 | 385,193 | 2807.55 | 46,994 | | | (3,718) | | (3,718) | 3,668 | | | | (2,792) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPX7151$9 | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 08/25/2020 | 08/21/2026 | 1 | 215,106 | .2718 | 26,825 | | | (1,225) | | (1,225) | 1,932 | | | | (1,479) | | 0001 |
| Written Call/S&P 500 INDEX/SPX721A$6 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/22/2021 | 12/22/2027 | 1 | 1,556,420 | 3757.25 | 160,467 | | | (39,005) | | (39,005) | 34,881 | | | | (13,981) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9054$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/20/2020 | 11/20/2026 | 1 | 1,300,083 | 2846.03 | 160,300 | | | (13,134) | | (13,134) | 13,109 | | | | (9,509) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9055$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/08/2020 | 12/08/2026 | 1 | 246,735 | 2961.8 | 29,608 | | | (2,730) | | (2,730) | 2,761 | | | | (1,825) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9057$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/22/2021 | 01/22/2027 | 1 | 298,798 | 3073.18 | 37,858 | | | (3,712) | | (3,712) | 3,757 | | | | (2,272) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9057$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2021 | 02/08/2027 | 1 | 824,829 | 3132.47 | 105,496 | | | (10,817) | | (10,817) | 10,960 | | | | (6,334) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9057$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/22/2021 | 02/22/2027 | 1 | 188,730 | 3101.2 | 23,950 | | | (2,466) | | (2,466) | 2,477 | | | | (1,461) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9058$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2021 | 03/08/2027 | 1 | 372,510 | 3057.08 | 43,733 | | | (4,817) | | (4,817) | 4,789 | | | | (2,907) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9059$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2021 | 03/22/2027 | 1 | 541,336 | 3152.47 | 61,333 | | | (7,534) | | (7,534) | 7,526 | | | | (4,257) | | 0001 |
| Written Call/S&P 500 INDEX/SPX9059$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/08/2021 | 04/08/2027 | 1 | 223,242 | 3277.74 | 23,597 | | | (3,411) | | (3,411) | 3,414 | | | | (1,772) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905B$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/22/2021 | 04/22/2027 | 1 | 300,065 | 3307.98 | 32,197 | | | (4,737) | | (4,737) | 4,719 | | | | (2,400) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905C$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/07/2021 | 05/07/2027 | 1 | 208,065 | 3386.08 | 22,159 | | | (3,494) | | (3,494) | 3,479 | | | | (1,677) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905D$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/21/2021 | 05/21/2027 | 1 | 444,194 | 3324.69 | 47,751 | | | (7,302) | | (7,302) | 7,203 | | | | (3,608) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905E$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/08/2021 | 06/08/2027 | 1 | 1,554,573 | 3381.81 | 165,873 | | | (26,879) | | (26,879) | 26,375 | | | | (12,743) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905F$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/22/2021 | 06/22/2027 | 1 | 1,181,513 | 3397.15 | 124,768 | | | (20,877) | | (20,877) | 20,369 | | | | (9,754) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905H$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/08/2021 | 07/08/2027 | 1 | 1,239,486 | 3456.66 | 135,600 | | | (23,015) | | (23,015) | 22,303 | | | | (10,314) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905I$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/22/2027 | 1 | 858,613 | 3493.98 | 94,276 | | | (16,512) | | (16,512) | 15,896 | | | | (7,194) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905J$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/06/2021 | 08/06/2027 | 1 | 471,641 | 3549.22 | 50,843 | | | (9,493) | | (9,493) | 9,098 | | | | (3,981) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905K$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/20/2021 | 08/20/2027 | 1 | 1,110,597 | 3553.34 | 123,054 | | | (22,726) | | (22,726) | 21,597 | | | | (9,436) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905K$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/24/2021 | 08/20/2027 | 1 | 200,155 | .3553 | 21,667 | | | (4,094) | | (4,094) | 3,891 | | | | (1,701) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905M$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/22/2021 | 09/22/2027 | 1 | 400,687 | 3516.51 | 45,598 | | | (8,251) | | (8,251) | 7,733 | | | | (3,457) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905N$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/08/2021 | 10/08/2027 | 1 | 520,135 | 3513.07 | 59,035 | | | (10,830) | | (10,830) | 10,076 | | | | (4,521) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905O$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/22/2021 | 10/22/2027 | 1 | 762,781 | 3635.92 | 80,016 | | | (17,262) | | (17,262) | 15,901 | | | | (6,672) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905P$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/09/2021 | 11/08/2027 | 1 | 345,317 | .3761 | 36,846 | | | (8,507) | | (8,507) | 7,735 | | | | (3,043) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905R$L | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/08/2021 | 12/08/2027 | 1 | 1,216,386 | 3760.97 | 126,504 | | | (30,703) | | (30,703) | 27,513 | | | | (10,861) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905T$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/07/2022 | 01/07/2028 | 1 | 400,781 | 3741.62 | 40,319 | | | (10,239) | | (10,239) | 9,032 | | | | (3,624) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPX905V$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/25/2022 | 01/21/2028 | 1 | 400,216 | 3518 | 41,706 | | | (9,094) | | (9,094) | 8,045 | | | | (3,640) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905W$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2022 | 02/08/2028 | 1 | 25,259 | 3617.23 | 2,392 | | | (616) | | (616) | 537 | | | | (231) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905X$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2022 | 02/22/2028 | 1 | 285,082 | 3443.81 | 27,967 | | | (6,375) | | (6,375) | 5,552 | | | | (2,627) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Y$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/08/2028 | 1 | 333,214 | 3336.56 | 34,421 | | | (7,101) | | (7,101) | 6,148 | | | | (3,089) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Y$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2022 | 03/08/2028 | 1 | 2,215,751 | 3753.63 | 303,115 | | | (67,271) | | (67,271) | 57,114 | | | | (20,543) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Z$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/22/2028 | 1 | 900,344 | 3609.29 | 77,790 | | | (22,681) | | (22,681) | 19,262 | | | | (8,394) | | 0001 |
| Written Call/S&P 500 INDEX/SPX905Z$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2022 | 03/22/2028 | 1 | 393,990 | 4060.45 | 45,821 | | | (14,304) | | (14,304) | 11,707 | | | | (3,673) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921ES$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 484,792 | 3683.5 | 27,391 | | | (18,015) | | (18,015) | 11,662 | | | | (5,522) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921ES$O | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 379,826 | 4143.93 | 29,323 | | | (19,752) | | (19,752) | 11,870 | | | | (4,326) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA051$2 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2022 | 04/07/2028 | 1 | 460,961 | 3590.62 | 38,029 | | | (11,632) | | (11,632) | 9,798 | | | | (4,325) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA051$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/08/2022 | 04/07/2028 | 1 | 1,539,370 | 4039.45 | 168,869 | | | (55,869) | | (55,869) | 45,377 | | | | (14,442) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA052$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2022 | 05/08/2028 | 1 | 48,468 | 3298.67 | 3,979 | | | (1,060) | | (1,060) | 889 | | | | (460) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA052$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/06/2022 | 05/08/2028 | 1 | 550,133 | 3711.01 | 60,019 | | | (17,054) | | (17,054) | 14,010 | | | | (5,223) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA053$6 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2022 | 05/22/2028 | 1 | 443,768 | 3121.09 | 38,830 | | | (8,876) | | (8,876) | 7,417 | | | | (4,236) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA053$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/20/2022 | 05/22/2028 | 1 | 234,495 | 3511.22 | 27,225 | | | (6,585) | | (6,585) | 5,435 | | | | (2,238) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/22/2028 | 1 | 687,775 | 3007.91 | 56,260 | | | (13,198) | | (13,198) | 10,863 | | | | (6,640) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/22/2022 | 06/22/2028 | 1 | 1,180,444 | 3383.9 | 128,196 | | | (31,577) | | (31,577) | 25,746 | | | | (11,397) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 07/07/2028 | 1 | 126,892 | 3119.5 | 10,101 | | | (2,622) | | (2,622) | 2,144 | | | | (1,232) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA054$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 07/07/2028 | 1 | 203,378 | 3509.44 | 21,843 | | | (5,887) | | (5,887) | 4,745 | | | | (1,974) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2022 | 07/21/2028 | 1 | 440,148 | 3169.3 | 38,469 | | | (9,458) | | (9,458) | 7,667 | | | | (4,295) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2022 | 07/21/2028 | 1 | 1,485,103 | 3565.47 | 172,420 | | | (44,776) | | (44,776) | 35,683 | | | | (14,491) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2022 | 08/08/2028 | 1 | 314,286 | 3312.05 | 26,871 | | | (7,414) | | (7,414) | 5,931 | | | | (3,086) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA055$U | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2022 | 08/08/2028 | 1 | 1,072,813 | 3726.05 | 122,408 | | | (35,706) | | (35,706) | 27,874 | | | | (10,535) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA056$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 08/22/2028 | 1 | 243,730 | 3310.39 | 20,546 | | | (5,810) | | (5,810) | 4,609 | | | | (2,405) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA056$G | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 08/22/2028 | 1 | 192,316 | 3724.19 | 21,462 | | | (6,463) | | (6,463) | 5,000 | | | | (1,898) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA057$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/08/2028 | 1 | 421,564 | 3204.94 | 33,936 | | | (9,585) | | (9,585) | 7,581 | | | | (4,185) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXA057SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2022 | 09/08/2028 | 1 | 359,127 | 3605.56 | 38,427 | | | (11,448) | | (11,448) | 8,868 | | | | (3,565) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA058SG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/22/2028 | 1 | 281,573 | 3006.39 | 21,963 | | | (5,783) | | (5,783) | 4,571 | | | | (2,809) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA058SH | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2022 | 09/22/2028 | 1 | 536,902 | 3382.19 | 55,247 | | | (15,307) | | (15,307) | 11,929 | | | | (5,356) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA059SJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/06/2028 | 1 | 487,883 | 2911.73 | 38,445 | | | (9,585) | | (9,585) | 7,550 | | | | (4,891) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA059SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/07/2022 | 10/06/2028 | 1 | 610,651 | 3275.69 | 63,202 | | | (16,570) | | (16,570) | 12,893 | | | | (6,121) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05AS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/11/2022 | 10/06/2028 | 1 | 727,644 | .2912 | 57,279 | | | (14,299) | | (14,299) | 11,263 | | | | (7,294) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05AS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/20/2028 | 1 | 715,148 | 3002.2 | 55,782 | | | (14,950) | | (14,950) | 11,668 | | | | (7,203) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05ASP | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/21/2022 | 10/20/2028 | 1 | 705,064 | 3377.48 | 72,269 | | | (20,431) | | (20,431) | 15,698 | | | | (7,101) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05C$I | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/22/2028 | 1 | 2,027,516 | 3202.86 | 157,943 | | | (48,561) | | (48,561) | 37,017 | | | | (20,647) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05C$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2022 | 11/22/2028 | 1 | 152,950 | 3603.22 | 15,830 | | | (5,115) | | (5,115) | 3,808 | | | | (1,558) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05D$C | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/08/2028 | 1 | 99,544 | 3170.81 | 8,013 | | | (2,367) | | (2,367) | 1,796 | | | | (1,019) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05D$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/08/2022 | 12/08/2028 | 1 | 413,943 | 3567.16 | 44,209 | | | (13,715) | | (13,715) | 10,170 | | | | (4,237) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/22/2028 | 1 | 87,127 | 3057.91 | 7,179 | | | (1,964) | | (1,964) | 1,490 | | | | (896) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2022 | 12/22/2028 | 1 | 442,247 | 3440.15 | 48,293 | | | (13,813) | | (13,813) | 10,269 | | | | (4,548) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$R | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2029 | 1 | 48,864 | 3116.06 | 3,860 | | | (1,147) | | (1,147) | 866 | | | | (505) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05F$S | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/06/2023 | 01/08/2029 | 1 | 275,652 | 3505.57 | 28,999 | | | (8,987) | | (8,987) | 6,623 | | | | (2,850) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05G$D | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2029 | 1 | 321,098 | 3178.09 | 25,046 | | | (7,863) | | (7,863) | 5,894 | | | | (3,335) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05G$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/20/2023 | 01/22/2029 | 1 | 988,036 | 3575.35 | 102,855 | | | (33,668) | | (33,668) | 24,557 | | | | (10,262) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA051$J | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/22/2029 | 1 | 173,857 | 3192.84 | 11,753 | | | (4,382) | | (4,382) | 3,251 | | | | (1,823) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA051$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2023 | 02/22/2029 | 1 | 675,550 | 3591.95 | 61,340 | | | (23,676) | | (23,676) | 17,022 | | | | (7,085) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05KSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/08/2029 | 1 | 417,933 | 3193.61 | 26,790 | | | (10,637) | | (10,637) | 7,863 | | | | (4,402) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05KSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2023 | 03/08/2029 | 1 | 100,017 | 3592.81 | 8,671 | | | (3,538) | | (3,538) | 2,530 | | | | (1,054) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05MSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2023 | 03/22/2029 | 1 | 290,124 | 3543.27 | 29,041 | | | (10,090) | | (10,090) | 7,210 | | | | (3,069) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA050SK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/06/2029 | 1 | 494,443 | 3284.02 | 39,209 | | | (13,431) | | (13,431) | 9,798 | | | | (5,255) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA050SL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/06/2023 | 04/06/2029 | 1 | 27,037 | 3694.52 | 2,863 | | | (1,023) | | (1,023) | 717 | | | | (287) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA050SZ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/20/2029 | 1 | 335,861 | 3307 | 25,487 | | | (9,311) | | (9,311) | 6,756 | | | | (3,585) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXA05FR\$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 04/24/2023 | 04/20/2029 | 1 | 362,371 | 3720 | 36,845 | | | (13,998) | | (13,998) | 9,725 | | | | (3,867) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05SSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 61,478 | 3310.5 | 4,580 | | | (1,725) | | (1,725) | 1,244 | | | | (660) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05S\$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 182,020 | 3724.31 | 18,147 | | | (7,113) | | (7,113) | 4,905 | | | | (1,953) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05USN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2029 | 1 | 74,396 | 3354.1 | 5,223 | | | (2,156) | | (2,156) | 1,544 | | | | (802) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA05US\$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 05/22/2023 | 05/22/2029 | 1 | 575,785 | 3773.37 | 54,181 | | | (23,264) | | (23,264) | 15,858 | | | | (6,204) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 30,029 | 3629.07 | 1,910 | | | (1,032) | | (1,032) | 703 | | | | (329) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 294,968 | 4082.71 | 25,220 | | | (14,198) | | (14,198) | 9,037 | | | | (3,233) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB052SB | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2029 | 1 | 290,276 | 3510.04 | 17,794 | | | (9,567) | | (9,567) | 6,551 | | | | (3,211) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB052SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2023 | 08/22/2029 | 1 | 315,111 | 3948.8 | 25,871 | | | (14,488) | | (14,488) | 9,283 | | | | (3,486) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB053SC | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 1,185,005 | 3565.99 | 69,204 | | | (40,459) | | (40,459) | 27,383 | | | | (13,169) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB053SD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 440,937 | 4011.74 | 34,922 | | | (21,012) | | (21,012) | 13,256 | | | | (4,900) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB054SN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/21/2029 | 1 | 345,042 | 3456.05 | 20,185 | | | (11,226) | | (11,226) | 7,685 | | | | (3,849) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB054SO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/22/2023 | 09/21/2029 | 1 | 261,275 | 3888.05 | 20,667 | | | (11,828) | | (11,828) | 7,572 | | | | (2,915) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05A\$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 222,793 | 3645.3 | 12,298 | | | (8,209) | | (8,209) | 5,352 | | | | (2,527) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05A\$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 498,371 | 4100.96 | 37,477 | | | (25,573) | | (25,573) | 15,397 | | | | (5,652) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05ESA | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 209,407 | 3803.7 | 14,198 | | | (8,435) | | (8,435) | 5,301 | | | | (2,394) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05ES8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 2,840,441 | 4279.17 | 257,344 | | | (159,298) | | (159,298) | 92,050 | | | | (32,471) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05G\$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 116,475 | 3810.83 | | 7,291 | | (4,741) | | (4,741) | 2,551 | | | | (1,338) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05HS3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 28,204 | 3880.34 | | 1,681 | | (1,193) | | (1,193) | 488 | | | | (325) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05H\$4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 336,145 | 4365.39 | | 27,261 | | (19,759) | | (19,759) | 7,503 | | | | (3,875) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051SX | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 761,057 | 3998.33 | | 44,217 | | (34,225) | | (34,225) | 9,992 | | | | (8,811) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB051SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 793,109 | 4498.12 | | 63,687 | | (49,526) | | (49,526) | 14,160 | | | | (9,182) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05JSJ | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/22/2030 | 1 | 551,085 | 4069.62 | | 31,136 | | (25,745) | | (25,745) | 5,391 | | | | (6,403) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05JSK | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/22/2024 | 02/22/2030 | 1 | 525,516 | 4578.33 | | 39,676 | | (34,061) | | (34,061) | 5,616 | | | | (6,106) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05KSL | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 337,809 | 4098.95 | | 20,100 | | (16,095) | | (16,095) | 4,004 | | | | (3,939) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05KSM | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 353,811 | 4611.32 | | 28,942 | | (23,364) | | (23,364) | 5,577 | | | | (4,125) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB05L$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/22/2030 | 1 | 225,054 | 4187.34 | | 12,761 | | (11,204) | | (11,204) | 1,557 | | | | (2,633) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05L$N | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/22/2030 | 1 | 680,916 | 4710.76 | | 53,588 | | (46,939) | | (46,939) | 6,650 | | | | (7,968) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB13HSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/08/2020 | 06/08/2026 | 1 | 100,006 | 2585.91 | 11,731 | | | (313) | | (313) | 1,066 | | | | (650) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB13R$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 07/08/2020 | 07/08/2026 | 1 | 307,712 | 2535.95 | 39,541 | | | (872) | | (872) | 3,366 | | | | (2,047) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB13VSE | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 07/22/2020 | 07/22/2026 | 1 | 932,064 | 2620.82 | 119,211 | | | (3,414) | | (3,414) | 10,477 | | | | (6,267) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB141$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 08/07/2020 | 08/07/2026 | 1 | 85,606 | 2681.02 | 11,428 | | | (383) | | (383) | 975 | | | | (583) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC134$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 08/21/2020 | 08/21/2026 | 1 | 486,567 | 2717.73 | 62,864 | | | (2,432) | | (2,432) | 5,645 | | | | (3,345) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC139$E | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 09/08/2020 | 09/08/2026 | 1 | 475,445 | 2665.47 | 63,282 | | | (2,024) | | (2,024) | 5,719 | | | | (3,311) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC13HSI | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/08/2020 | 10/08/2026 | 1 | 316,522 | 2757.46 | 39,850 | | | (2,929) | | (2,929) | 2,770 | | | | (2,250) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC13L$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 10/22/2020 | 10/22/2026 | 1 | 691,679 | 2762.79 | 86,391 | | | (6,540) | | (6,540) | 6,143 | | | | (4,964) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD130$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 12/22/2020 | 12/22/2026 | 1 | 1,149,043 | 2949.81 | 139,264 | | | (13,020) | | (13,020) | 12,586 | | | | (8,574) | | 0001 |
| Written Call/S&P 500 INDEX/SPXD134$J | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/08/2021 | 01/08/2027 | 1 | 261,349 | 3059.74 | 31,440 | | | (3,205) | | (3,205) | 3,176 | | | | (1,971) | | 0001 |
| Written Call/S&P 500 INDEX/SPXE13XS2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 09/08/2021 | 09/08/2027 | 1 | 889,946 | 3611.26 | 99,674 | | | (18,936) | | (18,936) | 18,408 | | | | (7,629) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13B$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2021 | 11/08/2027 | 1 | 751,561 | 3761.36 | 79,064 | | | (18,293) | | (18,293) | 17,235 | | | | (6,624) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13E$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/22/2021 | 11/22/2027 | 1 | 383,620 | 3746.35 | 38,554 | | | (9,365) | | (9,365) | 8,793 | | | | (3,402) | | 0001 |
| Written Call/S&P 500 INDEX/SPXF13U$7 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 01/21/2022 | 01/21/2028 | 1 | 700,544 | 3518.35 | 70,405 | | | (15,712) | | (15,712) | 14,483 | | | | (6,372) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG130$1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/08/2022 | 06/08/2028 | 1 | 934,758 | 3292.62 | 75,622 | | | (20,740) | | (20,740) | 17,787 | | | | (8,979) | | 0001 |
| Written Call/S&P 500 INDEX/SPXG130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/08/2022 | 06/08/2028 | 1 | 921,194 | 3704.19 | 99,305 | | | (28,901) | | (28,901) | 24,267 | | | | (8,848) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH13K$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2022 | 11/08/2028 | 1 | 128,970 | 3062.49 | 9,621 | | | (2,826) | | (2,826) | 2,251 | | | | (1,307) | | 0001 |
| Written Call/S&P 500 INDEX/SPXH13K$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 11/08/2022 | 11/08/2028 | 1 | 396,137 | 3445.3 | 39,138 | | | (12,037) | | (12,037) | 9,456 | | | | (4,015) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI131$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 328,299 | 3294.29 | 23,079 | | | (8,662) | | (8,662) | 6,607 | | | | (3,428) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI131$R | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 402,584 | 3706.07 | 37,923 | | | (14,791) | | (14,791) | 10,976 | | | | (4,204) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13HSV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 04/21/2023 | 04/20/2029 | 1 | 96,393 | 3720.17 | 9,369 | | | (3,714) | | (3,714) | 2,673 | | | | (1,029) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13T$N | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/08/2023 | 06/08/2029 | 1 | 24,800 | 3435.14 | 1,602 | | | (757) | | (757) | 548 | | | | (269) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13T$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/08/2023 | 06/08/2029 | 1 | 1,129,870 | 3864.54 | 97,734 | | | (47,922) | | (47,922) | 33,284 | | | | (12,235) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13XSG | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 978,791 | 3505.51 | 63,328 | | | (31,171) | | (31,171) | 22,334 | | | | (10,642) | | 0001 |
| Written Call/S&P 500 INDEX/SPXI13XSH | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 122,346 | 3943.7 | 10,693 | | | (5,424) | | (5,424) | 3,707 | | | | (1,330) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ131$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 279,457 | 3519.16 | 16,991 | | | (9,019) | | (9,019) | 6,428 | | | | (3,051) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXJ131SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 444,667 | 3959.06 | 36,552 | | | (19,970) | | (19,970) | 13,558 | | | | (4,854) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ138SJ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2023 | 08/08/2029 | 1 | 695,019 | 3599.5 | 45,176 | | | (23,814) | | (23,814) | 16,493 | | | | (7,659) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ138SV | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/08/2023 | 08/08/2029 | 1 | 493,397 | 4049.44 | 42,926 | | | (23,535) | | (23,535) | 15,413 | | | | (5,437) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13NSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2029 | 1 | 246,866 | 3446.8 | 14,219 | | | (8,066) | | (8,066) | 5,601 | | | | (2,767) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13NSP | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2023 | 10/08/2029 | 1 | 816,958 | 3877.65 | 63,559 | | | (36,912) | | (36,912) | 24,397 | | | | (9,156) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13RSO | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2029 | 1 | 855,764 | 3379.33 | 48,351 | | | (27,221) | | (27,221) | 18,924 | | | | (9,628) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13RS1 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/20/2023 | 10/22/2029 | 1 | 606,464 | 3801.74 | 46,152 | | | (26,619) | | (26,619) | 17,666 | | | | (6,823) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13VSX | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 190,551 | 3506.22 | 10,633 | | | (6,511) | | (6,511) | 4,435 | | | | (2,154) | | 0001 |
| Written Call/S&P 500 INDEX/SPXJ13VSY | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 429,334 | 3944.5 | 32,629 | | | (20,285) | | (20,285) | 13,086 | | | | (4,852) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05MSG | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/08/2024 | 05/08/2030 | 1 | 308,645 | 4668.9 | | 23,241 | | (21,265) | | (21,265) | 1,976 | | | | (3,654) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05MS8 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2030 | 1 | 1,104,229 | 4008.48 | | 60,953 | | (51,521) | | (51,521) | 9,432 | | | | (13,021) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSW | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2030 | 1 | 328,214 | 4776.31 | | 23,828 | | (23,576) | | (23,576) | 252 | | | | (3,899) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05MSR | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 294,717 | 4277.59 | | 15,414 | | (15,693) | | (15,693) | (279) | | | | (3,514) | | 0001 |
| Written Call/S&P 500 INDEX/SPX921VSV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2030 | 1 | 302,712 | 4245.61 | | 15,802 | | (15,605) | | (15,605) | 197 | | | | (3,596) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17UST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2030 | 1 | 138,365 | 4682.15 | | 10,405 | | (9,317) | | (9,317) | 1,088 | | | | (1,626) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 1 | 304,068 | 4918.16 | | 22,836 | | (22,832) | | (22,832) | 4 | | | | (3,638) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05MSS | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 1,481,996 | 4812.29 | | 106,259 | | (108,712) | | (108,712) | (2,453) | | | | (17,672) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17YSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 1 | 533,217 | 4371.7 | | 29,274 | | (29,277) | | (29,277) | (4) | | | | (6,380) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05MSF | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/08/2024 | 05/08/2030 | 1 | 307,573 | 4150.14 | | 17,224 | | (15,352) | | (15,352) | 1,872 | | | | (3,641) | | 0001 |
| Written Call/S&P 500 INDEX/SPXC17USS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2030 | 1 | 172,627 | 4161.91 | | 9,495 | | (8,470) | | (8,470) | 1,024 | | | | (2,029) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05MS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/22/2024 | 04/22/2030 | 1 | 238,206 | 4509.54 | | 18,199 | | (15,358) | | (15,358) | 2,841 | | | | (2,809) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05QSN | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2030 | 1 | 475,845 | 4456.51 | | 27,647 | | (27,901) | | (27,901) | (254) | | | | (5,777) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05QS4 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 1,461,966 | 4787.38 | | 126,168 | | (108,174) | | (108,174) | 17,993 | | | | (17,692) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05SSD | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/06/2030 | 1 | 390,401 | 4326.74 | | 24,869 | | (21,879) | | (21,879) | 2,989 | | | | (4,756) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05NS9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2030 | 1 | 350,410 | 4458.28 | | 19,658 | | (20,220) | | (20,220) | (562) | | | | (4,210) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05QS0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2030 | 1 | 409,011 | 5013.58 | | 33,416 | | (32,881) | | (32,881) | 535 | | | | (4,966) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05USO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 723,826 | 5132.3 | | 61,598 | | (60,937) | | (60,937) | 660 | | | | (8,847) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SPXB05N$A | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/08/2024 | 07/08/2030 | 1 | 82,031 | 5015.57 | | 6,111 | | (6,510) | | (6,510) | (399) | | | | (985) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05T$Z | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 95,364 | 4562.04 | | 5,808 | | (5,866) | | (5,866) | (58) | | | | (1,166) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050$X | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 758,348 | 5007.97 | | 58,772 | | (60,256) | | (60,256) | (1,484) | | | | (9,140) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050$W | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 2,214,930 | 4451.53 | | 122,486 | | (128,082) | | (128,082) | (5,597) | | | | (26,696) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB050$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 752,953 | 4255.45 | | 46,683 | | (40,601) | | (40,601) | 6,083 | | | | (9,112) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB055$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/06/2024 | 09/06/2030 | 1 | 623,423 | 4867.58 | | 54,425 | | (47,855) | | (47,855) | 6,570 | | | | (7,595) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$0 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/08/2021 | 10/08/2027 | 1 | 848,798 | 90 | 90,991 | | | (17,502) | | (17,502) | 21,711 | | | | (7,378) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2022 | 02/08/2028 | 1 | 150,066 | 90 | 16,057 | | | (3,457) | | (3,457) | 3,832 | | | | (1,375) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/08/2022 | 04/07/2028 | 1 | 500,932 | 90 | 46,336 | | | (11,605) | | (11,605) | 12,460 | | | | (4,700) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/22/2022 | 07/21/2028 | 1 | 21,212 | 90 | 1,879 | | | (595) | | (595) | 395 | | | | (207) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/22/2022 | 09/22/2028 | 1 | 328,206 | 90 | 26,782 | | | (8,290) | | (8,290) | 5,611 | | | | (3,274) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$A | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 167,609 | 90 | 12,856 | | | (6,059) | | (6,059) | 3,584 | | | | (1,750) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$C | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/22/2023 | 03/22/2029 | 1 | 15,012 | 90 | 1,138 | | | (404) | | (404) | 379 | | | | (159) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/07/2023 | 07/06/2029 | 1 | 109,381 | 90 | 6,847 | | | (3,668) | | (3,668) | 3,077 | | | | (1,194) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/08/2023 | 09/07/2029 | 1 | 567,010 | 90 | 34,021 | | | (19,096) | | (19,096) | 12,798 | | | | (6,301) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$K | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/22/2023 | 11/21/2029 | 1 | 30,013 | 90 | 1,696 | | | (1,040) | | (1,040) | 674 | | | | (340) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/08/2024 | 01/08/2030 | 1 | 170,210 | 90 | 10,179 | | | (6,752) | | (6,752) | 3,426 | | | | (1,955) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2024 | 02/08/2030 | 1 | 91,183 | 90 | 6,383 | | | (3,881) | | (3,881) | 2,502 | | | | (1,056) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/22/2030 | 1 | 159,321 | 90 | 8,603 | | | (7,047) | | (7,047) | 1,557 | | | | (1,851) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0170$5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2024 | 03/08/2030 | 1 | 215,505 | 90 | 11,917 | | | (10,024) | | (10,024) | 1,894 | | | | (2,513) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$0 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/21/2022 | 10/20/2028 | 1 | 300,088 | 90 | 22,987 | | | (6,699) | | (6,699) | 5,316 | | | | (3,022) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/08/2022 | 11/08/2028 | 1 | 183,434 | 90 | 13,721 | | | (4,667) | | (4,667) | 3,536 | | | | (1,859) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$4 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/22/2023 | 02/22/2029 | 1 | 261,796 | 90 | 18,614 | | | (8,474) | | (8,474) | 5,673 | | | | (2,746) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 248,316 | 90 | 16,488 | | | (10,124) | | (10,124) | 5,775 | | | | (2,736) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$A | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/22/2029 | 1 | 133,653 | 90 | 8,033 | | | (5,090) | | (5,090) | 2,943 | | | | (1,479) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$C | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/22/2023 | 09/21/2029 | 1 | 405,261 | 90 | 24,316 | | | (12,792) | | (12,792) | 8,798 | | | | (4,521) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$E | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/20/2023 | 10/22/2029 | 1 | 557,742 | 90 | 33,186 | | | (16,199) | | (16,199) | 14,001 | | | | (6,275) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 258,063 | 90 | 15,406 | | | (9,470) | | (9,470) | 6,054 | | | | (2,939) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SRM0210$J | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/22/2024 | 01/22/2030 | 1 | 83,088 | 90 | | 5,426 | | (3,365) | | (3,365) | 2,061 | | | | (958) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$0 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2020 | 09/22/2026 | 1 | 21,122 | 90 | 2,615 | | | (203) | | (203) | 254 | | | | (149) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$2 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/22/2021 | 01/22/2027 | 1 | 689,526 | 90 | 76,262 | | | (4,966) | | (4,966) | 12,936 | | | | (5,243) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$4 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/08/2021 | 04/08/2027 | 1 | 429,527 | 90 | 44,112 | | | (6,239) | | (6,239) | 9,511 | | | | (3,410) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$6 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/07/2021 | 05/07/2027 | 1 | 95,286 | 90 | 9,977 | | | (1,651) | | (1,651) | 2,300 | | | | (768) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$8 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/21/2021 | 05/21/2027 | 1 | 132,698 | 90 | 13,336 | | | (2,126) | | (2,126) | 3,092 | | | | (1,078) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$A | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2021 | 06/08/2027 | 1 | 945,691 | 90 | 97,501 | | | (17,730) | | (17,730) | 23,404 | | | | (7,752) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$C | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2021 | 06/22/2027 | 1 | 133,663 | 90 | 13,714 | | | (2,457) | | (2,457) | 3,279 | | | | (1,103) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$E | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/08/2021 | 07/08/2027 | 1 | 700,527 | 90 | 79,720 | | | (13,140) | | (13,140) | 16,956 | | | | (5,829) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$G | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/06/2021 | 08/06/2027 | 1 | 98,043 | 90 | 10,304 | | | (2,091) | | (2,091) | 2,478 | | | | (827) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$I | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/22/2021 | 09/22/2027 | 1 | 122,940 | 90 | 13,400 | | | (2,595) | | (2,595) | 3,162 | | | | (1,061) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$K | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/22/2021 | 10/22/2027 | 1 | 58,921 | 90 | 6,193 | | | (1,415) | | (1,415) | 1,608 | | | | (515) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$O | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/22/2021 | 12/22/2027 | 1 | 574,206 | 90 | 63,679 | | | (14,577) | | (14,577) | 15,815 | | | | (5,158) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$Q | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/07/2022 | 01/07/2028 | 1 | 52,744 | 90 | 5,290 | | | (1,346) | | (1,346) | 1,461 | | | | (477) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$S | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/22/2022 | 02/22/2028 | 1 | 277,820 | 90 | 29,810 | | | (5,664) | | (5,664) | 6,715 | | | | (2,560) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$U | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/08/2022 | 03/08/2028 | 1 | 106,372 | 90 | 12,084 | | | (1,786) | | (1,786) | 2,311 | | | | (986) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$W | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 03/22/2022 | 03/22/2028 | 1 | 315,983 | 90 | 30,429 | | | (7,582) | | (7,582) | 8,081 | | | | (2,946) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0400$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/06/2022 | 05/08/2028 | 1 | 104,010 | 90 | 9,444 | | | (1,946) | | (1,946) | 2,262 | | | | (987) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2022 | 06/08/2028 | 1 | 221,862 | 90 | 19,213 | | | (4,979) | | (4,979) | 4,959 | | | | (2,131) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$3 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/08/2022 | 08/08/2028 | 1 | 230,172 | 90 | 20,439 | | | (7,271) | | (7,271) | 4,596 | | | | (2,260) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$5 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/08/2022 | 09/08/2028 | 1 | 184,455 | 90 | 15,900 | | | (4,077) | | (4,077) | 4,539 | | | | (1,831) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$7 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/07/2022 | 10/06/2028 | 1 | 287,545 | 90 | 23,320 | | | (6,856) | | (6,856) | 4,857 | | | | (2,882) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$9 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/08/2022 | 12/08/2028 | 1 | 236,382 | 90 | 20,896 | | | (7,398) | | (7,398) | 4,735 | | | | (2,420) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$B | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/06/2023 | 01/08/2029 | 1 | 25,026 | 90 | 2,082 | | | (782) | | (782) | 507 | | | | (259) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$D | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/20/2023 | 01/22/2029 | 1 | 28,440 | 90 | 2,343 | | | (952) | | (952) | 617 | | | | (295) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$F | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 04/24/2023 | 04/20/2029 | 1 | 520,396 | 90 | 39,810 | | | (15,951) | | (15,951) | 14,331 | | | | (5,554) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$H | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2023 | 05/08/2029 | 1 | 153,484 | 90 | 11,941 | | | (4,682) | | (4,682) | 4,232 | | | | (1,647) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$J | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/22/2023 | 05/22/2029 | 1 | 101,658 | 90 | 7,370 | | | (3,170) | | (3,170) | 2,349 | | | | (1,095) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$L | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/08/2023 | 06/08/2029 | 1 | 108,871 | 90 | 7,273 | | | (3,573) | | (3,573) | 2,550 | | | | (1,179) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SRM0401$N | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 06/22/2023 | 06/22/2029 | 1 | 525,233 | 90 | 35,191 | | | (17,796) | | (17,796) | 11,919 | | | | (5,711) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$P | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/21/2023 | 07/20/2029 | 1 | 100,590 | 90 | 6,337 | | | (3,734) | | (3,734) | 3,051 | | | | (1,103) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$R | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/06/2023 | 10/08/2029 | 1 | 101,244 | 90 | 5,872 | | | (3,091) | | (3,091) | 2,140 | | | | (1,135) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$T | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 11/08/2023 | 11/08/2029 | 1 | 151,412 | 90 | 8,979 | | | (4,746) | | (4,746) | 3,199 | | | | (1,711) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$2 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/08/2020 | 07/08/2026 | 1 | 316,128 | 90 | 37,619 | | | (1,679) | | (1,679) | 4,211 | | | | (2,103) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$4 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/22/2020 | 07/22/2026 | 1 | 740,197 | 90 | 84,382 | | | (4,505) | | (4,505) | 1,731 | | | | (4,977) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$8 | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/22/2021 | 07/22/2027 | 1 | 498,600 | 90 | 54,148 | | | (9,506) | | (9,506) | 12,152 | | | | (4,178) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$A | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 08/20/2021 | 08/20/2027 | 1 | 1,063,288 | 90 | 115,367 | | | (21,637) | | (21,637) | 26,140 | | | | (9,034) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$B | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 09/08/2021 | 09/08/2027 | 1 | 745,246 | 90 | 79,369 | | | (17,130) | | (17,130) | 20,017 | | | | (6,389) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$C | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/22/2021 | 11/22/2027 | 1 | 67,479 | 90 | 6,910 | | | (1,785) | | (1,785) | 1,905 | | | | (598) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$E | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 12/08/2021 | 12/08/2027 | 1 | 200,060 | 90 | 21,106 | | | (5,166) | | (5,166) | 5,551 | | | | (1,786) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$G | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 01/21/2022 | 01/21/2028 | 1 | 49,511 | 90 | 5,075 | | | (1,002) | | (1,002) | 1,241 | | | | (450) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$I | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 04/22/2022 | 04/21/2028 | 1 | 821,697 | 90 | 73,542 | | | (17,407) | | (17,407) | 19,229 | | | | (7,751) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$K | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 05/20/2022 | 05/22/2028 | 1 | 100,058 | 90 | 9,375 | | | (1,763) | | (1,763) | 2,084 | | | | (955) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$M | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 07/08/2022 | 07/07/2028 | 1 | 216,363 | 90 | 19,278 | | | (4,829) | | (4,829) | 3,906 | | | | (2,100) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$O | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 08/22/2022 | 08/22/2028 | 1 | 430,331 | 90 | 37,310 | | | (11,398) | | (11,398) | 11,151 | | | | (4,247) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$Q | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 11/22/2022 | 11/22/2028 | 1 | 487,793 | 90 | 39,804 | | | (13,223) | | (13,223) | 12,378 | | | | (4,967) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0500$S | FixedAnnuityHedge | N/A | Equity/Index | CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349 | 12/22/2022 | 12/22/2028 | 1 | 117,835 | 90 | 9,592 | | | (3,027) | | (3,027) | 2,878 | | | | (1,212) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$S | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/22/2024 | 04/22/2030 | 1 | 166,442 | 90 | | 9,287 | | (6,933) | | (6,933) | 2,354 | | | | (1,963) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$X | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 05/08/2024 | 05/08/2030 | 1 | 315,226 | 90 | | 15,635 | | (14,397) | | (14,397) | 1,239 | | | | (3,732) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$W | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/21/2030 | 1 | 50,045 | 90 | | 2,502 | | (2,355) | | (2,355) | 148 | | | | (599) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/07/2030 | 1 | 158,844 | 90 | | 7,974 | | (7,506) | | (7,506) | 468 | | | | (1,894) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$U | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 486,956 | 90 | | 25,468 | | (23,366) | | (23,366) | 2,102 | | | | (5,784) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0130$Y | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 144,021 | 90 | | 8,598 | | (7,068) | | (7,068) | 1,530 | | | | (1,755) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/20/2030 | 1 | 328,685 | 90 | | 17,749 | | (18,025) | | (18,025) | (276) | | | | (4,017) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$P | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 07/08/2030 | 1 | 108,000 | 90 | | 5,206 | | (5,363) | | (5,363) | (158) | | | | (1,297) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0401$Z | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2024 | 07/22/2030 | 1 | 1,001,755 | 90 | | 49,487 | | (53,371) | | (53,371) | (3,884) | | | | (12,074) | | 0001 |
| Written Call/S&P 500 INDEX/SRM0210$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 08/08/2030 | 1 | 14,140 | 90 | | 796 | | (659) | | (659) | 137 | | | | (171) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/S&P 500 INDEX/SRM0402$1 | FixedAnnuityHedge | N/A | Equity/Index | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/22/2024 | 08/22/2030 | 1 | 14,850 | 90 | | 790 | | (767) | | (767) | 23 | | | | (180) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05P$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2029 | 1 | 5,575,000 | 6558 | | 859,665 | | (827,616) | | (871,493) | | | 32,485 | | (61,158) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05P$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2030 | 1 | 2,230,000 | 6775.78 | | 389,358 | | (377,263) | | (399,300) | | | 12,262 | | (26,884) | | 0001 |
| Written Call/NDX Index/NDX0050$0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 2,585,087 | 16505.5 | | 82,464 | | (30,648) | | (30,648) | 51,816 | | | | (8,873) | | 0001 |
| Written Call/NDX Index/NDX0170$2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2024 | 02/21/2025 | 1 | 2,204,000 | 16204.2 | | 68,104 | | (18,906) | | (18,906) | 49,198 | | | | (6,922) | | 0001 |
| Written Call/NDX Index/NDX0210$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 1,844,061 | 14476.2 | 60,854 | | | (2,962) | | (2,962) | 46,054 | | | | (3,950) | | 0001 |
| Written Call/NDX Index/NDX0210$G | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/08/2024 | 02/07/2025 | 1 | 2,119,236 | 16004.9 | | 65,484 | | (14,690) | | (14,690) | 50,795 | | | | (6,324) | | 0001 |
| Written Call/NDX Index/NDX0210$H | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/07/2025 | 1 | 1,451,305 | 16216.6 | | 48,619 | | (14,050) | | (14,050) | 34,569 | | | | (4,774) | | 0001 |
| Written Call/NDX Index/NDX0210$T | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 1,601,631 | 15489.8 | | 54,936 | | (16,656) | | (16,656) | 38,280 | | | | (5,987) | | 0001 |
| Written Call/NDX Index/NDX0210$M | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 2,646,465 | 16290.2 | | 87,333 | | (32,757) | | (32,757) | 54,577 | | | | (9,547) | | 0001 |
| Written Call/NDX Index/NDX0210$X | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 2,174,107 | 17100.9 | | 61,527 | | (45,679) | | (45,679) | 15,848 | | | | (8,979) | | 0001 |
| Written Call/NDX Index/NDX0210$V | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2025 | 1 | 1,272,032 | 16834.7 | | 34,854 | | (23,339) | | (23,339) | 11,514 | | | | (5,092) | | 0001 |
| Written Call/NDX Index/NDX0210$U | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 1,877,002 | 16276.5 | | 53,682 | | (27,233) | | (27,233) | 26,449 | | | | (7,286) | | 0001 |
| Written Call/NDX Index/NDX0211$2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 1,230,764 | 17840.6 | | 39,015 | | (36,451) | | (36,451) | 2,564 | | | | (5,532) | | 0001 |
| Written Call/NDX Index/NDX0050$Y | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 1,445,366 | 17542.7 | | 50,732 | | (42,975) | | (42,975) | 7,757 | | | | (6,830) | | 0001 |
| Written Call/NDX Index/NDX0170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 1,485,098 | 16579.2 | | 61,780 | | (35,831) | | (35,831) | 25,949 | | | | (7,198) | | 0001 |
| Written Call/NDX Index/NDX0170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 1 | 2,002,227 | 16572.4 | | 81,891 | | (49,145) | | (49,145) | 32,746 | | | | (9,256) | | 0001 |
| Written Call/NDX Index/NDX0211$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 1,324,267 | 17812.3 | | 48,071 | | (45,365) | | (45,365) | 2,705 | | | | (6,548) | | 0001 |
| Written Call/NDX Index/NDX0170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 1,647,636 | 18395.6 | | 47,946 | | (54,248) | | (54,248) | (6,302) | | | | (7,228) | | 0001 |
| Written Call/NDX Index/NDX0050$1 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/08/2023 | 05/08/2029 | 1 | 1,773,000 | 11962.5 | 178,187 | | | (72,465) | | (72,465) | 33,470 | | | | (19,025) | | 0001 |
| Written Call/NDX Index/NDX0050$3 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/21/2023 | 07/20/2029 | 1 | 1,395,000 | 13883.1 | 117,599 | | | (75,587) | | (75,587) | 31,507 | | | | (15,290) | | 0001 |
| Written Call/NDX Index/NDX0050$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 1,620,131 | 13752.2 | 135,443 | | | (88,022) | | (88,022) | 35,589 | | | | (18,004) | | 0001 |
| Written Call/NDX Index/NDX0050$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2029 | 1 | 2,052,971 | 13475.9 | 165,469 | | | (109,055) | | (109,055) | 43,523 | | | | (23,009) | | 0001 |
| Written Call/NDX Index/NDX0050$9 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/20/2023 | 10/22/2029 | 1 | 1,202,000 | 13104.8 | 97,723 | | | (61,309) | | (61,309) | 24,470 | | | | (13,523) | | 0001 |
| Written Call/NDX Index/NDX0050$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 1,750,913 | 14401.3 | 138,497 | | | (105,468) | | (105,468) | 39,800 | | | | (19,858) | | 0001 |
| Written Call/NDX Index/NDX0050$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 2,591,961 | 15099.7 | 240,534 | | | (170,250) | | (170,250) | 62,097 | | | | (29,631) | | 0001 |
| Written Call/NDX Index/NDX0050$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 1,451,402 | 14984.9 | | 123,514 | | (94,486) | | (94,486) | 29,028 | | | | (16,670) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/NDX Index/NDX0050$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 2,196,963 | 15597.3 | | 181,469 | | (153,100) | | (153,100) | 28,369 | | | | (25,325) | | 0001 |
| Written Call/NDX Index/NDX0050$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 3,589,993 | 16004.9 | | 287,558 | | (261,945) | | (261,945) | 25,614 | | | | (41,564) | | 0001 |
| Written Call/NDX Index/NDX0050$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 3,461,489 | 16216.6 | | 293,188 | | (259,846) | | (259,846) | 33,342 | | | | (40,361) | | 0001 |
| Written Call/NDX Index/NDX0050$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 03/22/2024 | 03/22/2030 | 1 | 2,869,974 | 16505.5 | | 231,607 | | (222,419) | | (222,419) | 9,188 | | | | (33,582) | | 0001 |
| Written Call/NDX Index/NDX0130$O | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/08/2023 | 02/08/2029 | 1 | 1,666,000 | 11245.8 | 163,768 | | | (58,718) | | (58,718) | 30,260 | | | | (17,397) | | 0001 |
| Written Call/NDX Index/NDX0130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2023 | 05/22/2029 | 1 | 1,484,478 | 12464.8 | 139,244 | | | (65,642) | | (65,642) | 30,272 | | | | (15,995) | | 0001 |
| Written Call/NDX Index/NDX0130$4 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/08/2023 | 06/08/2029 | 1 | 1,395,000 | 13036.1 | 129,317 | | | (67,004) | | (67,004) | 30,119 | | | | (15,106) | | 0001 |
| Written Call/NDX Index/NDX0130$6 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/22/2023 | 06/22/2029 | 1 | 1,529,000 | 13538.1 | 133,788 | | | (78,750) | | (78,750) | 34,610 | | | | (16,625) | | 0001 |
| Written Call/NDX Index/NDX0130$9 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/22/2023 | 08/22/2029 | 1 | 1,343,000 | 13418.1 | 110,529 | | | (69,795) | | (69,795) | 29,350 | | | | (14,858) | | 0001 |
| Written Call/NDX Index/NDX0130$B | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 1,448,806 | 13781.9 | 118,223 | | | (80,978) | | (80,978) | 31,780 | | | | (16,375) | | 0001 |
| Written Call/NDX Index/NDX0130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/22/2030 | 1 | 3,515,692 | 16204.2 | | 277,037 | | (263,132) | | (263,132) | 13,905 | | | | (40,849) | | 0001 |
| Written Call/NDX Index/NDX0150$O | FixedAnnuityHedge | N/A | Equity/Index | SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06 | 09/22/2023 | 09/21/2029 | 1 | 1,805,000 | 13231 | 150,718 | | | (92,859) | | (92,859) | 38,758 | | | | (20,136) | | 0001 |
| Written Call/NDX Index/NDX0210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2028 | 1 | 1,828,987 | 11601.5 | 201,920 | | | (59,056) | | (59,056) | 26,453 | | | | (18,050) | | 0001 |
| Written Call/NDX Index/NDX0210$3 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2022 | 12/08/2028 | 1 | 1,565,000 | 10473.8 | 169,333 | | | (45,529) | | (45,529) | 27,587 | | | | (16,021) | | 0001 |
| Written Call/NDX Index/NDX0210$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2023 | 03/22/2029 | 1 | 1,396,941 | 11310.4 | 142,767 | | | (49,339) | | (49,339) | 26,423 | | | | (14,778) | | 0001 |
| Written Call/NDX Index/NDX0210$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/07/2023 | 07/06/2029 | 1 | 1,896,969 | 13533.2 | 158,017 | | | (95,028) | | (95,028) | 44,146 | | | | (20,709) | | 0001 |
| Written Call/NDX Index/NDX0210$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 1,565,526 | 13745.8 | 133,539 | | | (81,564) | | (81,564) | 36,754 | | | | (17,252) | | 0001 |
| Written Call/NDX Index/NDX0210$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 1,590,986 | 14476.2 | 128,233 | | | (94,351) | | (94,351) | 38,389 | | | | (18,121) | | 0001 |
| Written Call/NDX Index/NDX0130$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2030 | 1 | 3,088,911 | 16276.5 | | 236,611 | | (236,435) | | (236,435) | 176 | | | | (36,566) | | 0001 |
| Written Call/NDX Index/NDX0050$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 3,060,201 | 17100.9 | | 228,597 | | (254,459) | | (254,459) | (25,862) | | | | (36,491) | | 0001 |
| Written Call/NDX Index/NDX0210$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2030 | 1 | 2,350,489 | 15489.8 | | 188,274 | | (160,893) | | (160,893) | 27,381 | | | | (27,716) | | 0001 |
| Written Call/NDX Index/NDX0130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 2,879,433 | 16834.7 | | 213,942 | | (233,457) | | (233,457) | (19,515) | | | | (34,203) | | 0001 |
| Written Call/NDX Index/NDX0210$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 2,760,412 | 16290.2 | | 218,073 | | (204,527) | | (204,527) | 13,545 | | | | (32,437) | | 0001 |
| Written Call/NDX Index/NDX0130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/21/2030 | 1 | 1,897,969 | 17730.4 | | 147,282 | | (168,028) | | (168,028) | (20,746) | | | | (22,708) | | 0001 |
| Written Call/NDX Index/NDX0050$T | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 1,798,805 | 17840.6 | | 143,185 | | (160,963) | | (160,963) | (17,778) | | | | (21,681) | | 0001 |
| Written Call/NDX Index/NDX0050$V | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 3,189,924 | 16572.4 | | 290,921 | | (254,619) | | (254,619) | 36,302 | | | | (38,602) | | 0001 |
| Written Call/NDX Index/NDX0051$O | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 1,354,663 | 17812.3 | | 123,003 | | (121,925) | | (121,925) | 1,079 | | | | (16,557) | | 0001 |
| Written Call/NDX Index/NDX0130$Q | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 2,827,513 | 16579.2 | | 267,483 | | (227,650) | | (227,650) | 39,833 | | | | (34,447) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/NDX Index/NDX0211$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2030 | 1 | 1,958,599 | 17542.7 | | 173,728 | | (167,915) | | (167,915) | 5,812 | | | | (23,779) | | 0001 |
| Written Call/NDX Index/NDX0130$M | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2030 | 1 | 1,737,128 | 18395.6 | | 133,064 | | (163,499) | | (163,499) | (30,435) | | | | (20,868) | | 0001 |
| Written Call/NDX Index/NDX0211$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/16/2024 | 07/16/2029 | 1 | 5,296,200 | 24606.9 | | 934,779 | | (1,064,735) | | (1,064,735) | (129,956) | | | | (57,984) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2024 | 2 | 204,465 | 1069.84 | 4,856 | | | | | | 2,218 | | | | (151) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179$I | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2024 | 1 | 340,404 | 1049.72 | 9,804 | | | (19) | | (19) | 3,630 | | | | (418) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179$S | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 239,337 | 1084.74 | 5,265 | | | (78) | | (78) | 3,175 | | | | (391) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17AS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 11/22/2024 | 2 | 358,674 | 1139.14 | 7,242 | | | (317) | | (317) | 6,076 | | | | (683) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/06/2024 | 1 | 206,373 | 1146.63 | 4,313 | | | (295) | | (295) | 3,662 | | | | (442) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2023 | 12/20/2024 | 1 | 179,969 | 1189.02 | 3,995 | | | (445) | | (445) | 3,788 | | | | (424) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/08/2024 | 01/08/2025 | 2 | 116,571 | 1193.33 | | 2,398 | | (377) | | (377) | 2,021 | | | | (305) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/22/2024 | 01/22/2025 | 2 | 349,724 | 1185.98 | | 6,673 | | (1,345) | | (1,345) | 5,328 | | | | (977) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2024 | 02/07/2025 | 1 | 157,890 | 1210.84 | | 2,921 | | (814) | | (814) | 2,107 | | | | (471) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 02/21/2025 | 2 | 169,747 | 1227.48 | | 3,131 | | (1,069) | | (1,069) | 2,062 | | | | (533) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17C$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/07/2025 | 1 | 124,054 | 1243.35 | | 2,556 | | (920) | | (920) | 1,636 | | | | (408) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17C$C | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/21/2025 | 1 | 344,099 | 1254.71 | | 6,572 | | (2,955) | | (2,955) | 3,618 | | | | (1,181) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2025 | 1 | 256,243 | 1242.55 | | 4,484 | | (2,642) | | (2,642) | 1,843 | | | | (995) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 250,396 | 1260.37 | | 4,132 | | (3,127) | | (3,127) | 1,004 | | | | (1,034) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ES4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/20/2025 | 1 | 350,452 | 1273.59 | | 6,343 | | (4,844) | | (4,844) | 1,500 | | | | (1,487) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17CSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2025 | 1 | 264,745 | 1254.52 | | 5,454 | | (2,493) | | (2,493) | 2,961 | | | | (955) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/22/2025 | 1 | 194,502 | 1212.32 | | 4,123 | | (1,678) | | (1,678) | 2,445 | | | | (727) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2025 | 1 | 43,308 | 1258.41 | | 723 | | (503) | | (503) | 221 | | | | (173) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2025 | 1 | 154,651 | 1327.2 | | 3,542 | | (3,179) | | (3,179) | 363 | | | | (731) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17F$1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 08/08/2025 | 2 | 134,170 | 1275.29 | | 3,619 | | (2,236) | | (2,236) | 1,382 | | | | (620) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17GSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/22/2025 | 1 | 154,492 | 1369.75 | | 3,584 | | (3,933) | | (3,933) | (349) | | | | (764) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 167,296 | 1309.82 | | 3,162 | | (2,933) | | (2,933) | 229 | | | | (752) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FSP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/08/2025 | 1 | 175,297 | 1330.31 | | 4,733 | | (3,804) | | (3,804) | 929 | | | | (850) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2025 | 1 | 88,032 | 1296.45 | | 1,514 | | (1,404) | | (1,404) | 111 | | | | (386) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO173SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/08/2024 | 1 | 189,022 | 897.6 | 12,854 | | | (2) | | (2) | 1,052 | | | | (140) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO173SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/21/2022 | 10/22/2024 | 2 | 71,421 | 923.64 | 4,502 | | | (1) | | (1) | 473 | | | | (88) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/BXIIMSTN Index/SBMO173SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2022 | 11/08/2024 | 1 | 88,971 | 941.28 | 5,614 | | | (11) | | (11) | 693 | | | | (145) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2022 | 11/22/2024 | 1 | 222,316 | 987.38 | 13,561 | | | (83) | | (83) | 2,141 | | | | (424) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2022 | 12/06/2024 | 1 | 37,982 | 974.09 | 2,321 | | | (23) | | (23) | 358 | | | | (81) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2022 | 12/20/2024 | 1 | 3,292 | 929.65 | 209 | | | (2) | | (2) | 27 | | | | (8) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2023 | 01/22/2025 | 2 | 143,086 | 987.18 | 6,494 | | | (253) | | (253) | 1,476 | | | | (400) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2023 | 02/07/2025 | 1 | 81,164 | 1043.71 | 3,872 | | | (225) | | (225) | 1,042 | | | | (242) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2023 | 02/21/2025 | 1 | 22,007 | 1006.12 | 1,056 | | | (63) | | (63) | 252 | | | | (69) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2023 | 03/07/2025 | 1 | 11,916 | 999.81 | 524 | | | (37) | | (37) | 137 | | | | (39) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO176SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2023 | 03/21/2025 | 1 | 219,076 | 967.9 | 11,129 | | | (714) | | (714) | 2,303 | | | | (752) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO176SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/06/2023 | 04/08/2025 | 1 | 85,173 | 1003.15 | 4,446 | | | (350) | | (350) | 1,028 | | | | (307) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO176SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2023 | 05/08/2025 | 1 | 40,029 | 1013.69 | 2,017 | | | (199) | | (199) | 516 | | | | (155) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2023 | 05/22/2025 | 1 | 18,647 | 1042.16 | 875 | | | (108) | | (108) | 268 | | | | (75) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177SF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/08/2023 | 06/06/2025 | 1 | 35,033 | 1071.44 | 1,464 | | | (239) | | (239) | 563 | | | | (145) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/22/2023 | 06/20/2025 | 1 | 25,058 | 1090.79 | 1,010 | | | (193) | | (193) | 433 | | | | (106) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/21/2023 | 07/22/2025 | 1 | 5,726 | 1133.44 | 214 | | | (57) | | (57) | 114 | | | | (26) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178SQ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2023 | 08/22/2025 | 1 | 32,028 | 1095.44 | 1,342 | | | (323) | | (323) | 581 | | | | (151) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/22/2023 | 09/22/2025 | 1 | 70,293 | 1084.63 | 2,791 | | | (759) | | (759) | 1,253 | | | | (348) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179S9 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2025 | 1 | 12,511 | 1069.84 | 523 | | | (136) | | (136) | 216 | | | | (63) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2025 | 1 | 65,925 | 1049.72 | 2,927 | | | (702) | | (702) | 1,089 | | | | (339) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/07/2025 | 1 | 43,727 | 1084.74 | 1,631 | | | (539) | | (539) | 802 | | | | (230) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17AS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 11/21/2025 | 2 | 56,521 | 1139.14 | 1,993 | | | (843) | | (843) | 1,203 | | | | (302) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/08/2025 | 1 | 15,674 | 1146.63 | 585 | | | (248) | | (248) | 342 | | | | (85) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2023 | 12/22/2025 | 1 | 13,260 | 1189.02 | 526 | | | (244) | | (244) | 323 | | | | (73) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/22/2024 | 01/08/2026 | 2 | 20,006 | 1193.33 | 737 | | | (383) | | (383) | 354 | | | | (113) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2024 | 01/22/2026 | 2 | 48,083 | 1185.98 | 1,658 | | | (929) | | (929) | 729 | | | | (275) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2024 | 02/06/2026 | 1 | 14,922 | 1210.84 | 501 | | | (318) | | (318) | 184 | | | | (87) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 02/20/2026 | 1 | 100,782 | 1227.48 | 3,275 | | | (2,303) | | (2,303) | 972 | | | | (594) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17CS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/06/2026 | 1 | 14,154 | 1243.35 | 498 | | | (346) | | (346) | 152 | | | | (85) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17CSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/20/2026 | 2 | 246,479 | 1254.71 | 8,242 | | | (6,349) | | (6,349) | 1,893 | | | | (1,493) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/BXIIMSTN Index/SBMO170SL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/22/2024 | 05/22/2026 | 1 | 204,306 | 1258.41 | | 6,272 | | (5,807) | | (5,807) | 465 | | | | (1,309) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/07/2024 | 06/08/2026 | 1 | 325,789 | 1260.37 | | 9,839 | | (9,513) | | (9,513) | 325 | | | | (2,116) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/08/2024 | 05/08/2026 | 1 | 299,036 | 1242.55 | | 9,479 | | (8,004) | | (8,004) | 1,475 | | | | (1,893) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2024 | 04/08/2026 | 1 | 198,203 | 1254.52 | | 6,798 | | (5,229) | | (5,229) | 1,569 | | | | (1,222) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2024 | 04/22/2026 | 1 | 135,067 | 1212.32 | | 4,795 | | (3,272) | | (3,272) | 1,522 | | | | (843) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ES7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/21/2024 | 06/22/2026 | 2 | 107,115 | 1273.59 | | 3,392 | | (3,291) | | (3,291) | 100 | | | | (704) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 07/22/2026 | 2 | 566,034 | 1309.82 | | 18,443 | | (19,704) | | (19,704) | (1,261) | | | | (3,806) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2026 | 1 | 330,158 | 1296.45 | | 10,301 | | (10,949) | | (10,949) | (649) | | | | (2,196) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FSG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/21/2026 | 2 | 49,032 | 1327.2 | | 1,813 | | (1,839) | | (1,839) | (26) | | | | (337) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17GS3 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/20/2024 | 09/22/2026 | 1 | 233,028 | 1369.75 | | 9,088 | | (9,939) | | (9,939) | (851) | | | | (1,639) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/22/2024 | 08/07/2026 | 2 | 187,020 | 1275.29 | | 7,681 | | (6,120) | | (6,120) | 1,561 | | | | (1,273) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FSS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2026 | 1 | 79,688 | 1330.31 | | 3,403 | | (3,066) | | (3,066) | 337 | | | | (555) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/22/2022 | 02/22/2028 | 1 | 768,759 | 1065.77 | 90,483 | | | (22,757) | | (22,757) | 16,088 | | | | (7,085) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170S6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/08/2022 | 03/08/2028 | 1 | 422,982 | 1021.08 | 52,492 | | | (14,806) | | (14,806) | 4,504 | | | | (3,922) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 03/22/2022 | 03/22/2028 | 1 | 272,726 | 1089.39 | 28,473 | | | (9,919) | | (9,919) | 6,536 | | | | (2,543) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/08/2022 | 04/07/2028 | 1 | 290,357 | 1098.03 | 28,513 | | | (12,061) | | (12,061) | 7,852 | | | | (2,724) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO170SW | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/22/2022 | 04/21/2028 | 1 | 161,534 | 1069.98 | 15,669 | | | (5,765) | | (5,765) | 3,783 | | | | (1,524) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO171S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2022 | 05/08/2028 | 2 | 445,788 | 1021.93 | 51,056 | | | (14,635) | | (14,635) | 9,759 | | | | (4,232) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO171SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 05/06/2022 | 02/08/2028 | 1 | 18,104 | 1103.18 | 2,184 | | | (656) | | (656) | 439 | | | | (166) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO171SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2022 | 05/22/2028 | 2 | 283,617 | 956.78 | 28,788 | | | (8,259) | | (8,259) | 5,641 | | | | (2,707) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO171SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/08/2022 | 06/08/2028 | 1 | 397,651 | 1012.18 | 37,936 | | | (13,099) | | (13,099) | 8,645 | | | | (3,820) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO171SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 06/22/2022 | 06/22/2028 | 1 | 16,261 | 926.54 | 1,551 | | | (456) | | (456) | 311 | | | | (157) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO172S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2022 | 07/07/2028 | 1 | 60,902 | 961.22 | 5,828 | | | (1,851) | | (1,851) | 1,237 | | | | (591) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO172SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/22/2022 | 07/21/2028 | 1 | 51,000 | 993.68 | 5,319 | | | (1,669) | | (1,669) | 1,092 | | | | (498) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO172SH | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2022 | 08/08/2028 | 1 | 120,096 | 1042.66 | 12,274 | | | (4,363) | | (4,363) | 2,767 | | | | (1,179) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO172SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 08/22/2028 | 2 | 89,969 | 1046.72 | 8,973 | | | (3,322) | | (3,322) | 2,091 | | | | (888) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO172SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 09/08/2028 | 2 | 107,650 | 1012.42 | 10,166 | | | (3,769) | | (3,769) | 2,395 | | | | (1,069) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO173S2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/22/2022 | 09/22/2028 | 2 | 275,478 | 945.49 | 26,021 | | | (8,551) | | (8,551) | 5,590 | | | | (2,748) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO173SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 10/21/2022 | 10/06/2028 | 2 | 154,675 | 897.6 | 13,519 | | | (4,403) | | (4,403) | 2,934 | | | | (1,550) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/BXIIMSTN Index/SBMO173SM | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/21/2022 | 10/20/2028 | 1 | 201,672 | 923.64 | 17,566 | | | (6,105) | | (6,105) | 3,996 | | | | (2,031) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO173SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2022 | 11/08/2028 | 1 | 392,881 | 941.28 | 34,102 | | | (12,460) | | (12,460) | 8,033 | | | | (3,982) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174S4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2022 | 11/22/2028 | 2 | 159,820 | 987.38 | 15,104 | | | (5,582) | | (5,582) | 3,498 | | | | (1,627) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174SE | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2022 | 12/08/2028 | 2 | 286,381 | 974.09 | 27,413 | | | (9,851) | | (9,851) | 6,182 | | | | (2,932) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174SI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2022 | 12/22/2028 | 2 | 193,875 | 929.65 | 18,220 | | | (6,178) | | (6,178) | 3,953 | | | | (1,994) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO174SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/06/2023 | 01/08/2029 | 1 | 147,566 | 954.04 | 13,679 | | | (4,960) | | (4,960) | 3,125 | | | | (1,526) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2023 | 01/22/2029 | 2 | 163,057 | 987.18 | 13,986 | | | (5,882) | | (5,882) | 3,627 | | | | (1,694) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2023 | 02/08/2029 | 2 | 483,405 | 1043.71 | 40,352 | | | (19,518) | | (19,518) | 11,608 | | | | (5,048) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175SG | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2023 | 02/22/2029 | 2 | 197,475 | 1006.12 | 15,770 | | | (7,514) | | (7,514) | 4,543 | | | | (2,071) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2023 | 03/08/2029 | 1 | 47,516 | 999.81 | 3,573 | | | (1,802) | | (1,802) | 1,089 | | | | (501) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO175SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2023 | 03/22/2029 | 1 | 58,188 | 967.9 | 4,917 | | | (2,098) | | (2,098) | 1,286 | | | | (616) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO176SB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/06/2023 | 04/06/2029 | 1 | 35,504 | 1003.15 | 3,249 | | | (1,373) | | (1,373) | 823 | | | | (377) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO176SR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2023 | 05/08/2029 | 1 | 153,856 | 1013.69 | 13,539 | | | (6,160) | | (6,160) | 3,642 | | | | (1,651) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177S5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2023 | 05/22/2029 | 1 | 127,795 | 1042.16 | 10,454 | | | (5,415) | | (5,415) | 3,140 | | | | (1,377) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/08/2023 | 06/08/2029 | 1 | 625,158 | 1071.44 | 48,637 | | | (28,084) | | (28,084) | 9,771 | | | | (6,770) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177SO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/22/2023 | 06/22/2029 | 1 | 207,960 | 1090.79 | 15,909 | | | (9,712) | | (9,712) | 5,432 | | | | (2,261) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO177SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/07/2023 | 07/06/2029 | 1 | 83,040 | 1095.82 | 5,912 | | | (3,935) | | (3,935) | 2,186 | | | | (907) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2023 | 07/20/2029 | 2 | 136,209 | 1133.44 | 10,243 | | | (6,900) | | (6,900) | 3,739 | | | | (1,493) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178SD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 08/08/2029 | 2 | 238,028 | 1136.06 | 18,164 | | | (12,207) | | (12,207) | 6,571 | | | | (2,623) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178SJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2023 | 08/22/2029 | 2 | 231,991 | 1095.44 | 17,006 | | | (11,220) | | (11,220) | 6,160 | | | | (2,567) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/07/2029 | 1 | 308,614 | 1108.39 | 21,850 | | | (15,344) | | (15,344) | 4,807 | | | | (3,430) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179S0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 09/21/2029 | 2 | 219,644 | 1084.63 | 15,454 | | | (10,577) | | (10,577) | 5,799 | | | | (2,450) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179S8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/08/2029 | 2 | 238,382 | 1069.84 | 16,136 | | | (11,285) | | (11,285) | 3,889 | | | | (2,672) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179SN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/20/2023 | 10/22/2029 | 3 | 340,636 | 1049.72 | 21,458 | | | (15,701) | | (15,701) | 8,727 | | | | (3,832) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO179SX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2029 | 2 | 487,650 | 1084.74 | 31,650 | | | (23,960) | | (23,960) | 7,917 | | | | (5,512) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17AS7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/21/2029 | 1 | 132,907 | 1139.14 | 8,719 | | | (7,139) | | (7,139) | 3,739 | | | | (1,507) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/07/2029 | 1 | 163,586 | 1146.63 | 11,729 | | | (8,942) | | (8,942) | 4,647 | | | | (1,863) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASP | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2023 | 12/21/2029 | 1 | 300,505 | 1189.02 | 23,560 | | | (17,577) | | (17,577) | 8,879 | | | | (3,435) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ASY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/08/2024 | 01/08/2030 | 2 | 181,495 | 1193.33 | | 13,442 | | (10,740) | | (10,740) | 2,702 | | | | (2,085) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/BXIIMSTN Index/SBMO17BS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 01/22/2024 | 01/22/2030 | 1 | 163,278 | 1185.98 | | 11,642 | | (9,623) | | (9,623) | 2,019 | | | | (1,882) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/22/2024 | 02/08/2030 | 3 | 487,333 | 1210.84 | | 32,958 | | (29,995) | | (29,995) | 2,963 | | | | (5,642) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17BSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 02/22/2030 | 2 | 701,212 | 1227.48 | | 46,945 | | (44,445) | | (44,445) | 2,499 | | | | (8,147) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17CS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/08/2030 | 1 | 309,030 | 1243.35 | | 22,219 | | (20,138) | | (20,138) | 2,082 | | | | (3,603) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17CSI | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/22/2030 | 2 | 167,928 | 1254.71 | | 11,246 | | (11,176) | | (11,176) | 70 | | | | (1,965) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2030 | 1 | 172,198 | 1242.55 | | 10,952 | | (11,456) | | (11,456) | (504) | | | | (2,038) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 1 | 197,194 | 1273.59 | | 12,995 | | (13,892) | | (13,892) | (897) | | | | (2,359) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17CSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2030 | 2 | 282,612 | 1254.52 | | 19,428 | | (18,922) | | (18,922) | 506 | | | | (3,321) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DS0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2030 | 1 | 363,524 | 1258.41 | | 22,829 | | (24,833) | | (24,833) | (2,004) | | | | (4,318) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DS5 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/22/2030 | 1 | 172,460 | 1212.32 | | 11,227 | | (10,947) | | (10,947) | 280 | | | | (2,034) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ES0 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/07/2030 | 1 | 97,548 | 1260.37 | | 6,077 | | (6,721) | | (6,721) | (644) | | | | (1,163) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17GS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/20/2030 | 1 | 80,035 | 1369.75 | | 5,947 | | (6,536) | | (6,536) | (590) | | | | (978) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESX | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2030 | 1 | 129,975 | 1309.82 | | 8,617 | | (9,687) | | (9,687) | (1,070) | | | | (1,567) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17ESL | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2030 | 1 | 123,600 | 1296.45 | | 8,009 | | (9,016) | | (9,016) | (1,006) | | | | (1,485) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FS8 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 08/08/2030 | 2 | 189,286 | 1275.29 | | 13,752 | | (13,590) | | (13,590) | 162 | | | | (2,291) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FSJ | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2030 | 1 | 147,124 | 1327.2 | | 10,461 | | (11,321) | | (11,321) | (860) | | | | (1,786) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17FSV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/06/2030 | 1 | 172,986 | 1330.31 | | 13,493 | | (13,422) | | (13,422) | 71 | | | | (2,107) | | 0001 |
| Written Call/NDX Index/NDX0050S0 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/21/2025 | 1 | 58,913 | 16505.5 | | 1,879 | | (698) | | (698) | 1,181 | | | | (202) | | 0001 |
| Written Call/NDX Index/NDX0210SF | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/06/2024 | 1 | 35,939 | 14476.2 | 1,186 | | | (58) | | (58) | 898 | | | | (77) | | 0001 |
| Written Call/NDX Index/NDX0210SG | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/08/2024 | 02/07/2025 | 1 | 32,764 | 16004.9 | | 1,012 | | (227) | | (227) | 785 | | | | (98) | | 0001 |
| Written Call/NDX Index/NDX0210SH | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/08/2024 | 03/07/2025 | 1 | 90,695 | 16216.6 | | 3,038 | | (878) | | (878) | 2,160 | | | | (298) | | 0001 |
| Written Call/NDX Index/NDX0210ST | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2025 | 1 | 250,369 | 15489.8 | | 8,588 | | (2,604) | | (2,604) | 5,984 | | | | (936) | | 0001 |
| Written Call/NDX Index/NDX0210SM | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2025 | 1 | 174,535 | 16290.2 | | 5,760 | | (2,160) | | (2,160) | 3,599 | | | | (630) | | 0001 |
| Written Call/NDX Index/NDX0210SX | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/07/2024 | 06/06/2025 | 1 | 239,893 | 17100.9 | | 6,789 | | (5,040) | | (5,040) | 1,749 | | | | (991) | | 0001 |
| Written Call/NDX Index/NDX0210SV | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 05/22/2025 | 1 | 420,968 | 16834.7 | | 11,535 | | (7,724) | | (7,724) | 3,811 | | | | (1,685) | | 0001 |
| Written Call/NDX Index/NDX0210SU | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/08/2024 | 05/08/2025 | 1 | 32,998 | 16276.5 | | 944 | | (479) | | (479) | 465 | | | | (128) | | 0001 |
| Written Call/NDX Index/NDX0211S2 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 07/22/2025 | 1 | 252,236 | 17840.6 | | 7,996 | | (7,470) | | (7,470) | 526 | | | | (1,134) | | 0001 |
| Written Call/NDX Index/NDX0050SY | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2024 | 08/22/2025 | 1 | 162,634 | 17542.7 | | 5,708 | | (4,836) | | (4,836) | 873 | | | | (768) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/NDX Index/NDX0170$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 09/06/2024 | 09/08/2025 | 1 | 144,902 | 16579.2 | | 6,028 | | (3,496) | | (3,496) | 2,532 | | | | (702) | | 0001 |
| Written Call/NDX Index/NDX0170$6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 08/08/2025 | 1 | 197,773 | 16572.4 | | 8,089 | | (4,854) | | (4,854) | 3,235 | | | | (914) | | 0001 |
| Written Call/NDX Index/NDX0211$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 09/22/2025 | 1 | 53,733 | 17812.3 | | 1,951 | | (1,841) | | (1,841) | 110 | | | | (266) | | 0001 |
| Written Call/NDX Index/NDX0170$4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I70UK5573 | 07/08/2024 | 07/08/2025 | 1 | 96,364 | 18395.6 | | 2,804 | | (3,173) | | (3,173) | (369) | | | | (423) | | 0001 |
| Written Call/NDX Index/NDX0050$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/08/2023 | 09/07/2029 | 1 | 188,869 | 13752.2 | 15,789 | | | (10,261) | | (10,261) | 4,149 | | | | (2,099) | | 0001 |
| Written Call/NDX Index/NDX0050$7 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/06/2023 | 10/08/2029 | 1 | 45,029 | 13475.9 | 3,629 | | | (2,392) | | (2,392) | 955 | | | | (505) | | 0001 |
| Written Call/NDX Index/NDX0050$B | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/22/2023 | 11/21/2029 | 1 | 35,087 | 14401.3 | 2,775 | | | (2,114) | | (2,114) | 798 | | | | (398) | | 0001 |
| Written Call/NDX Index/NDX0050$E | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/22/2023 | 12/21/2029 | 1 | 65,039 | 15099.7 | 6,036 | | | (4,272) | | (4,272) | 1,558 | | | | (744) | | 0001 |
| Written Call/NDX Index/NDX0050$F | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/08/2024 | 01/08/2030 | 1 | 90,599 | 14984.9 | | 7,710 | | (5,898) | | (5,898) | 1,812 | | | | (1,041) | | 0001 |
| Written Call/NDX Index/NDX0050$H | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/22/2030 | 1 | 35,037 | 15597.3 | | 2,894 | | (2,442) | | (2,442) | 452 | | | | (404) | | 0001 |
| Written Call/NDX Index/NDX0050$K | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/08/2024 | 02/08/2030 | 1 | 25,007 | 16004.9 | | 2,003 | | (1,825) | | (1,825) | 178 | | | | (290) | | 0001 |
| Written Call/NDX Index/NDX0050$M | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2024 | 03/08/2030 | 1 | 40,511 | 16216.6 | | 3,431 | | (3,041) | | (3,041) | 390 | | | | (472) | | 0001 |
| Written Call/NDX Index/NDX0050$P | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/22/2024 | 03/22/2030 | 1 | 20,026 | 16505.5 | | 1,616 | | (1,552) | | (1,552) | 64 | | | | (234) | | 0001 |
| Written Call/NDX Index/NDX0130$2 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2023 | 05/22/2029 | 1 | 140,522 | 12464.8 | 13,181 | | | (6,214) | | (6,214) | 2,866 | | | | (1,514) | | 0001 |
| Written Call/NDX Index/NDX0130$8 | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2023 | 11/08/2029 | 1 | 14,194 | 13781.9 | 1,158 | | | (793) | | (793) | 311 | | | | (160) | | 0001 |
| Written Call/NDX Index/NDX0130$D | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/22/2024 | 02/22/2030 | 1 | 82,308 | 16204.2 | | 6,486 | | (6,160) | | (6,160) | 326 | | | | (956) | | 0001 |
| Written Call/NDX Index/NDX0210$1 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2022 | 08/22/2028 | 1 | 50,013 | 11601.5 | 5,521 | | | (1,615) | | (1,615) | 723 | | | | (494) | | 0001 |
| Written Call/NDX Index/NDX0210$5 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2023 | 03/22/2029 | 1 | 84,059 | 11310.4 | 8,591 | | | (2,969) | | (2,969) | 1,590 | | | | (889) | | 0001 |
| Written Call/NDX Index/NDX0210$8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/07/2023 | 07/06/2029 | 1 | 129,032 | 13533.2 | 10,748 | | | (6,464) | | (6,464) | 3,003 | | | | (1,409) | | 0001 |
| Written Call/NDX Index/NDX0210$B | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2023 | 08/08/2029 | 1 | 8,474 | 13745.8 | 723 | | | (441) | | (441) | 199 | | | | (93) | | 0001 |
| Written Call/NDX Index/NDX0210$D | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/08/2023 | 12/07/2029 | 1 | 61,014 | 14476.2 | 4,918 | | | (3,618) | | (3,618) | 1,472 | | | | (695) | | 0001 |
| Written Call/NDX Index/NDX0130$G | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/08/2024 | 05/08/2030 | 1 | 141,089 | 16276.5 | | 10,807 | | (10,799) | | (10,799) | 8 | | | | (1,670) | | 0001 |
| Written Call/NDX Index/NDX0050$Q | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/07/2030 | 1 | 372,799 | 17100.9 | | 27,848 | | (30,999) | | (30,999) | (3,151) | | | | (4,445) | | 0001 |
| Written Call/NDX Index/NDX0210$R | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/22/2024 | 04/22/2030 | 1 | 246,511 | 15489.8 | | 19,746 | | (16,874) | | (16,874) | 2,872 | | | | (2,907) | | 0001 |
| Written Call/NDX Index/NDX0130$I | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/22/2024 | 05/22/2030 | 1 | 149,567 | 16834.7 | | 11,113 | | (12,126) | | (12,126) | (1,014) | | | | (1,777) | | 0001 |
| Written Call/NDX Index/NDX0210$N | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 04/08/2030 | 1 | 34,588 | 16290.2 | | 2,732 | | (2,563) | | (2,563) | 170 | | | | (406) | | 0001 |
| Written Call/NDX Index/NDX0130$L | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/21/2024 | 06/21/2030 | 1 | 50,031 | 17730.4 | | 3,882 | | (4,429) | | (4,429) | (547) | | | | (599) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/NDX Index/NDX0050ST | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2024 | 07/22/2030 | 1 | 222,195 | 17840.6 | | 17,687 | | (19,883) | | (19,883) | (2,196) | | | | (2,678) | | 0001 |
| Written Call/NDX Index/NDX0050SV | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/08/2024 | 08/08/2030 | 1 | 75,076 | 16572.4 | | 6,847 | | (5,993) | | (5,993) | 854 | | | | (909) | | 0001 |
| Written Call/NDX Index/NDX0051SO | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2024 | 09/20/2030 | 1 | 239,337 | 17812.3 | | 21,732 | | (21,541) | | (21,541) | 191 | | | | (2,925) | | 0001 |
| Written Call/NDX Index/NDX0130SQ | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/06/2030 | 1 | 249,487 | 16579.2 | | 23,602 | | (20,087) | | (20,087) | 3,515 | | | | (3,039) | | 0001 |
| Written Call/NDX Index/NDX0211S8 | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2024 | 08/22/2030 | 1 | 209,401 | 17542.7 | | 18,574 | | (17,952) | | (17,952) | 621 | | | | (2,542) | | 0001 |
| Written Call/NDX Index/NDX0130SM | FixedAnnuityHedge | N/A | Equity/Index | BNP Paribas SA R0MUWSFPU8MPRO8K5P83 | 07/08/2024 | 07/08/2030 | 1 | 101,872 | 18395.6 | | 7,803 | | (9,588) | | (9,588) | (1,785) | | | | (1,224) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0179SC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/06/2023 | 10/08/2024 | 2 | 58,923 | 1069.84 | 1,480 | | | | | | 639 | | | | (44) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0179SS | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/08/2023 | 11/08/2024 | 1 | 22,669 | 1084.74 | 499 | | | (7) | | (7) | 301 | | | | (37) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017AS2 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 11/22/2024 | 2 | 20,954 | 1139.14 | 423 | | | (19) | | (19) | 355 | | | | (40) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017ASB | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/08/2023 | 12/06/2024 | 1 | 31,984 | 1146.63 | 668 | | | (46) | | (46) | 567 | | | | (69) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017ASK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/22/2023 | 12/20/2024 | 1 | 12,312 | 1189.02 | 273 | | | (30) | | (30) | 259 | | | | (29) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017BSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/08/2024 | 02/07/2025 | 1 | 2,501 | 1210.84 | 46 | | | (13) | | (13) | 33 | | | | (7) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017CSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/08/2024 | 03/07/2025 | 1 | 340,921 | 1243.35 | | 7,023 | | (2,527) | | (2,527) | 4,496 | | | | (1,122) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017CSC | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2024 | 03/21/2025 | 1 | 61,989 | 1254.71 | | 1,184 | | (532) | | (532) | 652 | | | | (213) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017DSA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2025 | 1 | 22,891 | 1242.55 | | 401 | | (236) | | (236) | 165 | | | | (89) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017DST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/07/2024 | 06/06/2025 | 1 | 302,822 | 1260.37 | | 4,997 | | (3,782) | | (3,782) | 1,215 | | | | (1,251) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017ES4 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/20/2025 | 1 | 13,030 | 1273.59 | | 236 | | (180) | | (180) | 56 | | | | (55) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017CSN | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2024 | 04/08/2025 | 1 | 156,645 | 1254.52 | | 3,227 | | (1,475) | | (1,475) | 1,752 | | | | (565) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017DSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/22/2024 | 04/22/2025 | 1 | 49,559 | 1212.32 | | 1,051 | | (428) | | (428) | 623 | | | | (185) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017FSD | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/22/2025 | 1 | 176,249 | 1327.2 | | 4,036 | | (3,623) | | (3,623) | 413 | | | | (833) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017FS1 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 08/08/2025 | 2 | 177,500 | 1275.29 | | 4,773 | | (2,959) | | (2,959) | 1,815 | | | | (821) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017GSO | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/22/2025 | 1 | 4,003 | 1369.75 | | 93 | | (102) | | (102) | (9) | | | | (20) | | 0001 |
| Written Call/BXIIMSTN Index/SBM017ESR | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2025 | 1 | 35,574 | 1309.82 | | 672 | | (624) | | (624) | 49 | | | | (160) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0176ST | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2023 | 05/08/2025 | 1 | 14,053 | 1013.69 | 708 | | | (70) | | (70) | 181 | | | | (55) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0177S7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2023 | 05/22/2025 | 1 | 20,011 | 1042.16 | 939 | | | (116) | | (116) | 288 | | | | (80) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0170SK | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 04/08/2022 | 04/07/2028 | 1 | 19,912 | 1098.03 | 1,955 | | | (827) | | (827) | 538 | | | | (187) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0171SU | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2022 | 06/22/2028 | 1 | 44,979 | 926.54 | 4,075 | | | (1,261) | | (1,261) | 861 | | | | (434) | | 0001 |
| Written Call/BXIIMSTN Index/SBM0173SA | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/07/2022 | 10/06/2028 | 1 | 62,547 | 897.6 | 5,592 | | | (1,780) | | (1,780) | 1,186 | | | | (627) | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Written Call/BXIIMSTN Index/SBMO175SY | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 03/22/2023 | 03/22/2029 | 1 | 20,015 | 967.9 | 1,691 | | | (722) | | (722) | 442 | | | | (212) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO178SV | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/08/2023 | 09/07/2029 | 1 | 393,933 | 1108.39 | 27,890 | | | (19,586) | | (19,586) | 6,135 | | | | (4,378) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17A$7 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/21/2029 | 1 | 20,007 | 1139.14 | 1,312 | | | (1,075) | | (1,075) | 563 | | | | (227) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17DSF | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/08/2024 | 05/08/2030 | 1 | 141,354 | 1242.55 | 8,990 | | | (9,404) | | (9,404) | (414) | | | | (1,673) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17E$A | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/21/2024 | 06/21/2030 | 1 | 50,042 | 1273.59 | 3,298 | | | (3,525) | | (3,525) | (228) | | | | (599) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17D$O | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 05/22/2024 | 05/22/2030 | 1 | 15,157 | 1258.41 | 952 | | | (1,035) | | (1,035) | (84) | | | | (180) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17GS6 | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/20/2024 | 09/20/2030 | 1 | 25,801 | 1369.75 | 1,917 | | | (2,107) | | (2,107) | (190) | | | | (315) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17E$X | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 07/22/2030 | 1 | 12,925 | 1309.82 | 857 | | | (963) | | (963) | (106) | | | | (156) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17E$L | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 07/08/2024 | 07/08/2030 | 1 | 21,777 | 1296.45 | 1,411 | | | (1,588) | | (1,588) | (177) | | | | (262) | | 0001 |
| Written Call/BXIIMSTN Index/SBMO17F$V | FixedAnnuityHedge | N/A | Equity/Index | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/06/2024 | 09/06/2030 | 1 | 36,816 | 1330.31 | 2,872 | | | (2,857) | | (2,857) | 15 | | | | (449) | | 0001 |
| Written Call/S&P 500 INDEX/SPXA210$F | FixedAnnuityHedge | N/A | Equity/Index | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/16/2024 | 07/16/2030 | 1 | 5,656,000 | 6894.72 | 972,266 | | | (938,954) | | (1,032,839) | | 33,725 | | | (68,075) | | 0001 |
| Written Call/S&P 500 INDEX/SPXB05P$5 | FixedAnnuityHedge | N/A | Equity/Index | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 07/23/2030 | 1 | 2,230,000 | 6775.78 | 389,358 | | | (377,263) | | (399,300) | | 12,262 | | | (26,884) | | 0001 |
| Written Call/NDX Index/NDX000$S2 | FixedAnnuityHedge | N/A | Equity/Index | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 06/07/2024 | 06/08/2026 | 1 | 1,025,000 | 17100.9 | 48,380 | | | (44,322) | | (44,322) | 4,058 | | | | (6,658) | | 0001 |
| 0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 177,008,984 | 64,653,773 | | (102,051,501) | XXX | (125,601,848) | 47,113,165 | | 4,577,750 | | (27,611,621) | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | 177,008,984 | 64,653,773 | | (102,051,501) | XXX | (125,601,848) | 47,113,165 | | 4,577,750 | | (27,611,621) | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | 177,008,984 | 64,653,773 | | (102,051,501) | XXX | (125,601,848) | 47,113,165 | | 4,577,750 | | (27,611,621) | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | 177,008,984 | 64,653,773 | | (102,051,501) | XXX | (125,601,848) | 47,113,165 | | 4,577,750 | | (27,611,621) | XXX | XXX |
| Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/27/2024 | 04/15/2026 | | 350,000,000 | 4.41/CME Term SOFR 3 Month | | | (1,427,853) | | | 4,262,030 | | | | | 2,171,500 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 03/27/2024 | 04/20/2026 | | 350,000,000 | 4.41/CME Term SOFR 3 Month | | | (1,431,523) | | | 4,337,578 | | | | | 2,181,138 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83 | 01/06/2022 | 01/07/2025 | | 798,440,000 | 1.72/Secured Overnight Finance Rate | | | (25,977,122) | | | (7,627,358) | | | | | 2,079,135 | | 100/100 |

E06.1213

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/21/2023 | 10/26/2026 | | 250,000,000 | 1.53/Secured Overnight Finance Rate | | | (8,134,328) | | | (12,714,407) | | | | | 1,798,972 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 01/11/2024 | 01/15/2027 | | 300,000,000 | 5.34/Secured Overnight Finance Rate | | | (3,303,577) | | | 2,646,993 | | | | | 2,271,473 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/01/2024 | 12/31/2025 | | 1,000,000,000 | 4.42/Secured Overnight Finance Rate | | | (5,154,199) | | | 8,768,260 | | | | | 5,594,761 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 01/11/2024 | 01/15/2027 | | 250,000,000 | 5.34/Secured Overnight Finance Rate | | | (2,773,425) | | | 2,142,304 | | | | | 1,892,894 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/04/2022 | 02/02/2027 | | 300,000,000 | 1.99/Secured Overnight Finance Rate | | | (8,492,842) | (3,846,748) | | (12,852,880) | 1,232,759 | | | | 2,295,767 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 03/30/2022 | 03/29/2029 | | 175,000,000 | 2.94/Secured Overnight Finance Rate | | | (4,186,292) | | | (8,216,742) | | | | | 1,855,307 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/03/2023 | 02/02/2028 | | 250,000,000 | 3.84/Secured Overnight Finance Rate | | | (3,685,530) | | | 562,305 | | | | | 2,285,301 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/03/2023 | 02/02/2028 | | 250,000,000 | 3.84/Secured Overnight Finance Rate | | | (3,670,220) | | | 636,100 | | | | | 2,285,301 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/03/2023 | 02/02/2028 | | 250,000,000 | 3.84/Secured Overnight Finance Rate | | | (3,690,287) | | | 541,806 | | | | | 2,285,301 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.23/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | 01/04/2024 | 01/09/2026 | | 750,000,000 | 4.23/Secured Overnight Finance Rate | | | (6,648,152) | | | 4,632,301 | | | | | 4,237,188 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Interest Rate Swap/Rec:USD Fixed 5.68/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/20/2024 | 02/23/2026 | | 850,000,000 | 5.68/Secured Overnight Finance Rate | | | (4,976,990) | | | 9,175,251 | | | | | 5,028,668 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/11/2024 | 12/31/2025 | | 75,000,000 | 4.41/Secured Overnight Finance Rate | | | (377,517) | | | 644,265 | | | | | 419,607 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/11/2024 | 12/31/2025 | | 100,000,000 | 4.41/Secured Overnight Finance Rate | | | (503,355) | | | 859,020 | | | | | 559,476 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/12/2024 | 08/22/2032 | | 273,263,162 | 5.56/Secured Overnight Finance Rate | | | | | | 13,013,036 | | | | | 3,839,962 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BANK OF MONTREAL 549300047C63MPGNXE075 | 03/12/2024 | 12/31/2025 | | 150,000,000 | 4.48/Secured Overnight Finance Rate | | | (693,453) | | | 1,425,045 | | | | | 839,214 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BANK OF MONTREAL 549300047C63MPGNXE075 | 03/12/2024 | 12/31/2025 | | 26,200,000 | 4.48/Secured Overnight Finance Rate | | | (121,123) | | | 248,908 | | | | | 146,583 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/19/2024 | 12/31/2025 | | 162,500,000 | 4.71/Secured Overnight Finance Rate | | | (636,716) | | | 1,923,684 | | | | | 909,149 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 03/21/2024 | 03/25/2027 | | 1,000,000,000 | 5.52/Secured Overnight Finance Rate | | | (6,265,353) | | | 20,859,345 | | | | | 7,877,485 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/27/2024 | 04/15/2026 | | 350,000,000 | 4.42/CME Term SOFR 3 Month | | | (1,420,881) | | | 4,290,863 | | | | | 2,171,500 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 03/27/2024 | 04/20/2026 | | 350,000,000 | 4.42/CME Term SOFR 3 Month | | | (1,411,202) | | | 4,350,020 | | | | | 2,181,138 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/06/2022 | 01/07/2029 | | 450,000,000 | 2.72/Secured Overnight Finance Rate | | | (13,436,233) | | | (32,537,848) | | | | | 4,651,557 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/08/2022 | 09/15/2026 | | 127,000,000 | 2.90/Secured Overnight Finance Rate | | | (2,358,858) | | | (1,267,576) | | | | | 888,751 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86 | 07/08/2022 | 08/15/2026 | | 37,000,000 | 2.90/Secured Overnight Finance Rate | | | (694,741) | | | (368,757) | | | | | 253,252 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/08/2022 | 07/15/2026 | | 104,000,000 | 2.84/Secured Overnight Finance Rate | | | (1,973,865) | | | (1,124,018) | | | | | 695,526 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 03/03/2022 | 03/08/2027 | | 239,895,000 | 3.21/Secured Overnight Finance Rate | | | (6,990,752) | (3,755,233) | | (10,101,421) | 1,157,406 | | | | 1,871,956 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 07/07/2022 | 07/15/2027 | | 250,000,000 | 2.76/Secured Overnight Finance Rate | | | (4,905,677) | | | (3,633,937) | | | | | 2,087,553 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 07/07/2022 | 07/20/2025 | | 250,000,000 | 2.84/Secured Overnight Finance Rate | | | (4,752,847) | | | (2,237,385) | | | | | 1,119,946 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 07/08/2022 | 07/15/2027 | | 5,000,000 | 2.81/Secured Overnight Finance Rate | | | (96,078) | | | (65,926) | | | | | 41,751 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 07/11/2022 | 08/15/2025 | | 60,000,000 | 2.88/Secured Overnight Finance Rate | | | (1,120,136) | | | (528,511) | | | | | 280,459 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | 07/12/2022 | 07/15/2025 | | 61,000,000 | 2.76/Secured Overnight Finance Rate | | | (1,183,890) | | | (576,602) | | | | | 270,925 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 07/11/2022 | 07/15/2026 | | 180,000,000 | 2.79/Secured Overnight Finance Rate | | | (3,486,192) | | | (2,094,824) | | | | | 1,203,795 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 08/02/2022 | 08/15/2025 | | 71,000,000 | 2.79/Secured Overnight Finance Rate | | | (1,365,001) | | | (678,835) | | | | | 331,877 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/14/2024 | 06/10/2027 | | 500,000,000 | 4.16/Secured Overnight Finance Rate | | | (1,621,180) | | | 11,067,724 | | | | | 4,102,705 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/28/2024 | 06/26/2027 | | 400,000,000 | 4.19/Secured Overnight Finance Rate | | | (1,093,331) | | | 9,377,991 | | | | | 3,308,768 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/28/2024 | 06/26/2027 | | 200,000,000 | 4.18/Secured Overnight Finance Rate | | | (550,416) | | | 4,649,404 | | | | | 1,654,384 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/12/2022 | 07/15/2025 | | 3,000,000 | 2.76/Secured Overnight Finance Rate | | | (58,224) | | | (28,357) | | | | | 13,324 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/11/2022 | 07/15/2025 | | 11,000,000 | 2.87/Secured Overnight Finance Rate | | | (206,682) | | | (93,050) | | | | | 48,855 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/29/2024 | 07/20/2029 | | 350,000,000 | 4.30/CME Term SOFR 3 Month | | | (1,022,407) | | | 16,606,837 | | | | | 3,836,245 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 05/29/2024 | 07/15/2031 | | 500,000,000 | 4.22/CME Term SOFR 3 Month | | | (1,593,478) | | | 28,443,620 | | | | | 6,515,261 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/29/2024 | 07/15/2029 | | 300,000,000 | 4.30/CME Term SOFR 3 Month | | | (868,449) | | | 13,887,186 | | | | | 3,283,520 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/29/2024 | 07/20/2029 | | 350,000,000 | 4.32/CME Term SOFR 3 Month | | | (998,490) | | | 16,458,725 | | | | | 3,836,245 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD CME Term SOFR 3 Month | FA Hedge | Exhibit 5 & 7 | Interest Rate | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 05/29/2024 | 07/20/2027 | | 500,000,000 | 4.57/CME Term SOFR 3 Month | | | (1,002,748) | | | 16,307,179 | | | | | 4,185,346 | | 100/100 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Interest Rate Swap/Rec:USD Fixed 5.62/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/28/2024 | 05/08/2026 | | 900,000,000 | 5.62/Secured Overnight Finance Rate | | | (1,928,095) | | | 17,741,344 | | | | | 5,696,970 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/28/2024 | 01/09/2029 | | 400,000,000 | 5.58/Secured Overnight Finance Rate | | | (1,453,713) | | | 17,028,724 | | | | | 4,137,367 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/14/2024 | 06/12/2028 | | 500,000,000 | 4.70/Secured Overnight Finance Rate | | | (1,859,368) | | | 13,144,151 | | | | | 4,809,736 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate | USD Floating Rate Bonds $3bn | D1 | Interest Rate | BANK OF MONTREAL 549300047C63MPGNXE075 | 06/28/2024 | 06/26/2027 | | 200,000,000 | 4.19/Secured Overnight Finance Rate | | | (547,416) | | | 4,681,077 | | | | | 1,654,384 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/15/2022 | 08/19/2028 | | 625,000,000 | 1.99/Secured Overnight Finance Rate | | | (10,812,618) | | | (3,549,873) | | | | | 6,161,618 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 06/15/2022 | 06/09/2031 | | 600,000,000 | 2.67/Secured Overnight Finance Rate | | | (10,610,917) | | | (7,476,339) | | | | | 7,761,337 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/16/2022 | 06/29/2026 | | 495,895,000 | 1.61/Secured Overnight Finance Rate | | | (8,449,993) | | | (2,697,479) | | | | | 3,275,540 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 06/16/2022 | 10/02/2026 | | 528,155,000 | 1.73/Secured Overnight Finance Rate | | | (9,049,100) | | | (2,940,766) | | | | | 3,739,732 | | 100/100 |
| Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Interest Rate | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/16/2022 | 10/04/2031 | | 448,387,000 | 2.65/Secured Overnight Finance Rate | | | (7,932,715) | | | (4,688,181) | | | | | 5,937,403 | | 100/100 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | (199,005,550) | (7,601,982) | XXX | 136,612,001 | 2,390,165 | | | | 144,862,910 | XXX | XXX |
| Currency Swap/Rec:USD 3.55/Pay:EUR 1.84 | B7000#AA7 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/10/2021 | 07/01/2041 | | 24,360,000 | 3.55/1.84 | | | (73,702) | 2,099,936 | | 3,672,866 | | (561,972) | | | 498,661 | | 0002 |
| Currency Swap/Rec:USD 3.29/Pay:EUR 1.56 | B7000#AB5 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/10/2021 | 07/01/2042 | | 36,540,000 | 3.29/1.56 | | | (111,099) | 3,149,904 | | 4,773,518 | | (842,957) | | | 769,981 | | 0002 |
| Currency Swap/Rec:USD 3.10/Pay:GBP 2.47 | G9000#AE0 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/26/2021 | 07/15/2036 | | 24,732,750 | 3.10/2.47 | | | (56,347) | 1,340,468 | | 2,414,736 | | (1,273,981) | | | 424,750 | | 0002 |
| Currency Swap/Rec:USD 2.92/Pay:EUR 1.27 | 50107933 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/21/2021 | 11/30/2031 | | 17,462,250 | 2.92/1.27 | | | 76,032 | 767,202 | | 1,196,121 | | (633,027) | | | 233,790 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2334258188 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/05/2023 | 06/15/2029 | | 4,205,600 | Secured Overnight Finance Rate/3 M Euribor | | | 58,136 | (246,413) | | (247,089) | | (36,807) | | | 45,634 | | 0002 |
| Currency Swap/Rec:USD 4.51/Pay:EUR 2.77 | L8367#AE3 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/04/2015 | 06/25/2027 | | 11,258,000 | 4.51/2.77 | 58,000 | | 52,803 | 127,968 | | 234,964 | | (422,018) | | | 93,079 | | 0002 |
| Currency Swap/Rec:USD 6.69/Pay:GBP 6.13 | BZ6VLX1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/08/2016 | 11/13/2028 | | 2,135,430 | 6.69/6.13 | (80,079) | | 6,265 | (104,506) | | (10,190) | | (102,758) | | | 21,681 | | 0002 |
| Currency Swap/Rec:USD 6.64/Pay:GBP 6.13 | BZ6VLX1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/11/2016 | 11/13/2028 | | 1,488,905 | 6.64/6.13 | (68,192) | | 4,131 | (77,423) | | (9,270) | | (71,509) | | | 15,117 | | 0002 |
| Currency Swap/Rec:USD 7.32/Pay:EUR 5.50 | BYQ6128 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2016 | 10/27/2027 | | 3,621,750 | 7.32/5.50 | (199,196) | | 18,380 | (117,649) | | (31,387) | | (137,046) | | | 31,750 | | 0002 |
| Currency Swap/Rec:USD 6.63/Pay:GBP 6.13 | BZ6VLX1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2016 | 11/13/2028 | | 3,676,400 | 6.63/6.13 | (261,024) | | 11,132 | (175,140) | | 34,580 | | (173,283) | | | 37,326 | | 0002 |
| Currency Swap/Rec:USD 7.68/Pay:EUR 5.50 | BYQ6128 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/24/2016 | 10/27/2027 | | 1,958,400 | 7.68/5.50 | | | 11,496 | (43,189) | | (10,133) | | (77,575) | | | 17,168 | | 0002 |
| Currency Swap/Rec:USD 5.57/Pay:EUR 3.10 | BDGV171 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/09/2017 | 07/06/2027 | | 3,689,350 | 5.57/3.10 | (1) | | (65,120) | (206,395) | | (122,256) | | (147,771) | | | 30,670 | | 0002 |
| Currency Swap/Rec:USD 5.85/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/07/2017 | 06/30/2027 | | 5,020,540 | 5.85/3.50 | | | 29,599 | (211,287) | | (113,919) | | (197,063) | | | 41,613 | | 0002 |
| Currency Swap/Rec:USD 5.53/Pay:EUR 3.10 | BDGV171 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/07/2017 | 07/06/2027 | | 2,991,800 | 5.53/3.10 | | | (52,879) | (125,134) | | (50,333) | | (117,781) | | | 24,871 | | 0002 |
| Currency Swap/Rec:USD 5.90/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/13/2017 | 06/30/2027 | | 2,967,160 | 5.90/3.50 | | | 17,645 | (149,417) | | (84,487) | | (117,592) | | | 24,593 | | 0002 |
| Currency Swap/Rec:USD 5.24/Pay:EUR 3.10 | BDGV171 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/25/2017 | 07/06/2027 | | 2,842,580 | 5.24/3.10 | | | (45,665) | (49,475) | | (6,997) | | (111,226) | | | 23,631 | | 0002 |
| Currency Swap/Rec:USD 5.61/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/26/2017 | 06/30/2027 | | 1,413,100 | 5.61/3.50 | | | 7,712 | (33,262) | | (13,999) | | (55,340) | | | 11,712 | | 0002 |
| Currency Swap/Rec:USD 5.46/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/06/2017 | 06/30/2027 | | 2,253,400 | 5.46/3.50 | | | 12,107 | 29,792 | | 59,303 | | (85,841) | | | 18,677 | | 0002 |
| Currency Swap/Rec:USD 5.16/Pay:EUR 3.10 | BDGV171 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/07/2017 | 07/06/2027 | | 1,686,000 | 5.16/3.10 | | | (27,153) | 18,897 | | 40,868 | | (64,733) | | | 14,016 | | 0002 |
| Currency Swap/Rec:USD 3.96/Pay:EUR 1.96 | 48021PA*9 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/07/2017 | 06/27/2027 | | 10,134,000 | 3.96/1.96 | | | 52,278 | 116,971 | | 282,440 | | (379,816) | | | 83,870 | | 0002 |
| Currency Swap/Rec:USD 8.21/Pay:GBP 6.75 | B3D0FP7 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/01/2017 | 09/11/2028 | | 13,514,000 | 8.21/6.75 | | | 86,340 | 235,167 | | 1,017,523 | | (721,479) | | | 134,304 | | 0002 |
| Currency Swap/Rec:USD 5.92/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/05/2017 | 06/30/2027 | | 2,361,600 | 5.92/3.50 | | | 16,348 | 145,223 | | 196,225 | | (87,939) | | | 19,574 | | 0002 |
| Currency Swap/Rec:USD 7.71/Pay:GBP 6.13 | BZ6VLX1 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/14/2017 | 11/13/2028 | | 3,220,800 | 7.71/6.13 | | | 22,633 | 25,267 | | 246,261 | | (164,501) | | | 32,701 | | 0002 |
| Currency Swap/Rec:USD 5.43/Pay:EUR 3.10 | BDGV171 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/14/2017 | 07/06/2027 | | 3,061,500 | 5.43/3.10 | | | (58,698) | 180,470 | | 243,097 | | (114,571) | | | 25,451 | | 0002 |
| Currency Swap/Rec:USD 8.41/Pay:GBP 6.75 | B3D0FP7 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/09/2018 | 09/11/2028 | | 6,757,500 | 8.41/6.75 | | | 47,679 | 127,049 | | 571,540 | | (365,657) | | | 67,157 | | 0002 |
| Currency Swap/Rec:USD 6.78/Pay:GBP 5.25 | B8H8FT6 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/09/2018 | 09/14/2027 | | 6,758,000 | 6.78/5.25 | | | 32,416 | 102,163 | | 416,306 | | (395,529) | | | 58,097 | | 0002 |
| Currency Swap/Rec:USD 6.82/Pay:GBP 5.25 | B8H8FT6 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/17/2018 | 09/14/2027 | | 13,802,000 | 6.82/5.25 | | | 71,025 | 512,373 | | 1,189,754 | | (791,250) | | | 118,652 | | 0002 |
| Currency Swap/Rec:USD 5.50/Pay:EUR 3.10 | BDGV171 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/28/2018 | 07/06/2027 | | 2,803,700 | 5.50/3.10 | | | (57,322) | 255,394 | | 316,743 | | (100,655) | | | 23,308 | | 0002 |
| Currency Swap/Rec:USD 7.75/Pay:GBP 6.13 | BZ6VLX1 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/09/2018 | 11/13/2028 | | 1,386,700 | 7.75/6.13 | | | 10,769 | 58,098 | | 155,389 | | (68,037) | | | 14,079 | | 0002 |
| Currency Swap/Rec:USD 8.42/Pay:GBP 6.75 | B3D0FP7 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/15/2018 | 09/11/2028 | | 6,969,000 | 8.42/6.75 | | | 53,853 | 361,532 | | 812,318 | | (361,941) | | | 69,259 | | 0002 |
| Currency Swap/Rec:USD 5.97/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/26/2018 | 06/30/2027 | | 2,737,460 | 5.97/3.50 | | | 20,403 | 299,332 | | 367,963 | | (95,792) | | | 22,689 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 6.00/Pay:EUR 3.50 | BWNGPD6 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 06/30/2027 | | 1,968,770 | 6.00/3.50 | | | 13,730 | 75,575 | | 129,799 | | (71,275) | | | 16,318 | | 0002 |
| Currency Swap/Rec:USD 5.56/Pay:EUR 3.10 | BDGV171 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 07/06/2027 | | 3,705,920 | 5.56/3.10 | | | (73,281) | 147,003 | | 240,669 | | (136,199) | | | 30,808 | | 0002 |
| Currency Swap/Rec:USD 4.05/Pay:EUR 1.63 | BYQM7D9 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/28/2018 | 02/21/2028 | | 2,084,040 | 4.05/1.63 | | | 17,561 | 80,428 | | 149,610 | | (50,489) | | | 19,198 | | 0002 |
| Currency Swap/Rec:USD 5.64/Pay:EUR 3.53 | BANOXLBS6 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/18/2020 | 03/31/2027 | | 10,795,000 | 5.64/3.53 | | | 58,994 | (335,032) | | (157,183) | | (422,018) | | | 85,319 | | 0002 |
| Currency Swap/Rec:USD 5.78/Pay:EUR 4.00 | BLPJHJ6 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/15/2021 | 12/23/2027 | | 5,492,160 | 5.78/4.00 | | | 9,472 | 162,722 | | 212,569 | | (142,311) | | | 49,354 | | 0002 |
| Currency Swap/Rec:USD 4.84/Pay:EUR 2.88 | BQ74CN3 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 01/31/2026 | | 3,172,060 | 4.84/2.88 | | | 9,023 | (369,438) | | (362,454) | | (97,086) | | | 18,339 | | 0002 |
| Currency Swap/Rec:USD 4.87/Pay:EUR 2.88 | BQ74CN3 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 01/31/2026 | | 5,546,901 | 4.87/2.88 | | | 15,882 | (686,649) | | (668,337) | | (171,011) | | | 32,069 | | 0002 |
| Currency Swap/Rec:USD 7.72/Pay:GBP 6.13 | BZ6VLX1 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 11/13/2028 | | 1,258,380 | 7.72/6.13 | | | 9,846 | 63,377 | | 149,669 | | (61,291) | | | 12,776 | | 0002 |
| Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate | FX Hedging Strategy | Exhibit 5 & 7 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/06/2021 | 01/15/2027 | | 200,000,000 | 0.50/Secured Overnight Finance Rate | | | (10,959,139) | 9,050,745 | | 2,865,023 | | (1,517,952) | | | 1,514,315 | | 0002 |
| Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate | FX Hedging Strategy | Exhibit 5 & 7 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/24/2021 | 11/30/2028 | | 250,000,000 | 1.88/Secured Overnight Finance Rate | | | (13,166,387) | (8,599,545) | | (48,697,990) | | 15,574,242 | | | 2,552,530 | | 0002 |
| Currency Swap/Rec:CAD 3.13/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/03/2022 | 03/10/2025 | | 300,000,000 | 3.13/Secured Overnight Finance Rate | | | (6,980,326) | (14,842,125) | | (16,761,847) | | (4,587,918) | | | 996,225 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2334258188 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/05/2023 | 06/15/2029 | | 630,840 | Secured Overnight Finance Rate/3 M Euribor | | | 8,720 | | | (37,063) | | | | | 6,845 | | 0002 |
| Currency Swap/Rec:USD 2.45/Pay:BRL 12.25 | 76721RAA6 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/02/2023 | 09/20/2032 | | 5,973,408 | 2.45/12.25 | (2,394,956) | | (524,123) | (1,991,853) | | (733,190) | | 1,331,116 | | | 84,361 | | 0002 |
| Currency Swap/Rec:USD 3.45/Pay:EUR 1.38 | L0175#AE2 | D1 | Currency | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/02/2019 | 09/30/2031 | | 14,220,700 | 3.45/1.38 | | | 220,674 | (248,342) | | 481,899 | | (119,622) | | | 188,159 | | 0002 |
| Currency Swap/Rec:USD 2.56/Pay:EUR 1.35 | G7996#AF7 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/17/2020 | 10/23/2032 | | 8,562,000 | 2.56/1.35 | | | 83,407 | 214,476 | | 182,157 | | (69,013) | | | 121,602 | | 0002 |
| Currency Swap/Rec:USD 2.65/Pay:EUR 1.45 | G7996#AG5 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/17/2020 | 10/23/2035 | | 9,134,400 | 2.65/1.45 | | | 88,752 | 230,374 | | 222,265 | | (73,614) | | | 151,948 | | 0002 |
| Currency Swap/Rec:USD 3.08/Pay:EUR 1.83 | G7996#AH3 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/17/2020 | 10/23/2040 | | 6,854,400 | 3.08/1.83 | | | 70,083 | 176,381 | | 222,221 | | (55,210) | | | 137,405 | | 0002 |
| Currency Swap/Rec:USD 2.71/Pay:EUR 1.06 | 592688D*3 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/04/2020 | 03/19/2036 | | 13,050,500 | 2.71/1.06 | | | 172,254 | 1,085,715 | | 1,563,460 | | (98,919) | | | 221,031 | | 0002 |
| Currency Swap/Rec:USD 4.24/Pay:EUR 2.02 | F1000#AD0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/18/2021 | 04/13/2041 | | 16,660,000 | 4.24/2.02 | | | 298,406 | 1,077,955 | | 3,227,920 | | (128,824) | | | 338,829 | | 0002 |
| Currency Swap/Rec:USD 5.25/Pay:COU 6.05 | 69313QAA7 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 06/10/2021 | 06/15/2035 | | 13,951,594 | 5.25/6.05 | | | (211,676) | (2,645,686) | | (3,914,049) | | 626,168 | | | 228,316 | | 0002 |
| Currency Swap/Rec:USD 4.40/Pay:EUR 2.62 | L8367#AD5 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/04/2015 | 06/25/2025 | | 16,887,000 | 4.40/2.62 | 30,037 | | 236,121 | 191,952 | | 221,866 | | (138,026) | | | 72,351 | | 0002 |
| Currency Swap/Rec:USD 6.92/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/08/2016 | 09/29/2025 | | 1,877,650 | 6.92/5.13 | (54,452) | | 28,366 | (21,610) | | (13,885) | | (10,591) | | | 9,375 | | 0002 |
| Currency Swap/Rec:USD 6.86/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/11/2016 | 09/29/2025 | | 1,877,650 | 6.86/5.13 | (70,412) | | 27,452 | (23,655) | | (15,054) | | (9,140) | | | 9,375 | | 0002 |
| Currency Swap/Rec:USD 5.51/Pay:EUR 3.63 | BD97392 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/12/2016 | 05/27/2028 | | 2,878,200 | 5.51/3.63 | (24,465) | | 42,719 | (24,355) | | 29,571 | | (22,348) | | | 27,522 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 7.99/Pay:GBP 7.00 | B9GWFV8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/12/2016 | 06/16/2043 | | 4,496,500 | 7.99/7.00 | (528,339) | | 41,349 | (497,517) | | 642,090 | | (223,579) | | | 97,276 | | 0002 |
| Currency Swap/Rec:USD 6.61/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2016 | 09/29/2025 | | 3,621,750 | 6.61/5.13 | (269,820) | | 45,189 | (86,028) | | (61,835) | | (5,602) | | | 18,084 | | 0002 |
| Currency Swap/Rec:USD 5.33/Pay:EUR 3.63 | BD97392 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/24/2016 | 05/27/2028 | | 2,813,750 | 5.33/3.63 | (142,531) | | 39,023 | (17,569) | | 53,069 | | (14,122) | | | 26,906 | | 0002 |
| Currency Swap/Rec:USD 5.05/Pay:EUR 3.50 | BYYM2H0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/26/2016 | 10/01/2026 | | 2,821,000 | 5.05/3.50 | (157,989) | | 37,457 | (1,102) | | 38,219 | | (9,197) | | | 19,961 | | 0002 |
| Currency Swap/Rec:USD 3.44/Pay:SEK 2.78 | W27108AB6 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/08/2016 | 10/26/2028 | | 20,000,000 | 3.44/2.78 | | | 178,985 | 3,352,378 | | 2,820,280 | | 114,094 | | | 201,841 | | 0002 |
| Currency Swap/Rec:USD 6.47/Pay:EUR 4.25 | BYYM2H0 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/19/2016 | 06/05/2025 | | 1,452,490 | 6.47/4.25 | | | 25,768 | 5,971 | | 12,505 | | (12,395) | | | 5,986 | | 0002 |
| Currency Swap/Rec:USD 5.73/Pay:EUR 3.63 | BC4DSN7 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/19/2016 | 05/27/2028 | | 1,340,760 | 5.73/3.63 | | | 22,433 | 7,060 | | 36,888 | | (11,432) | | | 12,821 | | 0002 |
| Currency Swap/Rec:USD 8.50/Pay:GBP 7.00 | B9GWFV8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/24/2016 | 06/16/2043 | | 2,073,490 | 8.50/7.00 | | | 18,219 | (216,013) | | 183,133 | | (118,192) | | | 44,857 | | 0002 |
| Currency Swap/Rec:USD 5.63/Pay:EUR 3.50 | BYYM2H0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/26/2016 | 10/01/2026 | | 1,854,700 | 5.63/3.50 | | | 31,085 | (36,336) | | (19,240) | | (16,027) | | | 13,124 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2398804521 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/31/2024 | 07/15/2029 | | 5,444,118 | Secured Overnight Finance Rate/3 M Euribor | | | 69,235 | (135,367) | | (143,400) | | (135,367) | | | 59,586 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2262819084 | D1 | Currency | BANK OF MONTREAL .. 549300I47C63MPGNXE075 | 02/09/2024 | 01/16/2029 | | 4,042,500 | Secured Overnight Finance Rate/3 M Euribor | | | 50,858 | (131,262) | | (135,895) | | (131,262) | | | 41,907 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2395174639 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/15/2031 | | 1,541,678 | Secured Overnight Finance Rate/3 M Euribor | | | 18,887 | (41,964) | | (41,468) | | (41,964) | | | 19,342 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2339006483 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41 | 02/23/2024 | 06/22/2029 | | 9,564,656 | Secured Overnight Finance Rate/3 M Euribor | | | 110,984 | (263,162) | | (256,433) | | (263,162) | | | 103,995 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2320698728 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 09/15/2028 | | 10,248,525 | Secured Overnight Finance Rate/3 M Euribor | | | 111,826 | (269,355) | | (305,458) | | (269,355) | | | 101,993 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2770762412 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/26/2024 | 07/25/2032 | | 7,598,500 | Secured Overnight Finance Rate/3 M Euribor | | | 83,354 | (192,523) | | (201,443) | | (192,523) | | | 106,256 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2770762685 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 02/27/2024 | 01/25/2033 | | 22,236,350 | Secured Overnight Finance Rate/3 M Euribor | | | 257,470 | (580,216) | | (645,946) | | (580,216) | | | 320,813 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1680961353 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/28/2024 | 03/01/2027 | | 1,624,200 | Secured Overnight Finance Rate/3 M Euribor | | | 15,083 | (45,305) | | (49,301) | | (45,305) | | | 12,624 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1680961437 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/28/2024 | 03/01/2027 | | 1,624,200 | Secured Overnight Finance Rate/3 M Euribor | | | 15,083 | (45,305) | | (49,301) | | (45,305) | | | 12,624 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2326514150 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/01/2024 | 10/15/2027 | | 4,336,815 | Secured Overnight Finance Rate/3M Euribor | | | 36,863 | (126,328) | | (137,128) | | (126,328) | | | 37,814 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2062960385 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/08/2024 | 12/15/2028 | | 2,300,550 | Secured Overnight Finance Rate/3M Euribor | | | 24,701 | (36,757) | | (36,494) | | (36,757) | | | 23,604 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2373314942 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/22/2024 | 03/20/2029 | | 4,261,704 | Secured Overnight Finance Rate/3M Euribor | | | 42,176 | (121,303) | | (123,456) | | (121,303) | | | 45,057 | | 0002 |
| Currency Swap/Rec:USD 6.57/Pay:EUR 4.79 | XS2511417037 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/05/2024 | 04/24/2028 | | 4,104,760 | 6.57/4.79 | | | 35,512 | (124,652) | | (95,632) | | (124,652) | | | 38,763 | | 0002 |
| Currency Swap/Rec:USD 3.90/Pay:EUR 2.00 | XS1754146816 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/16/2024 | 10/15/2026 | | 4,985,939 | 3.90/2.00 | | | 39,187 | (234,046) | | (183,642) | | (234,046) | | | 35,616 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1732100786 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 04/17/2024 | 10/15/2026 | | 4,548,173 | Secured Overnight Finance Rate/3M Euribor | | | 33,865 | (209,916) | | (211,950) | | (209,916) | | | 32,489 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1712178570 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/18/2024 | 07/15/2027 | | 1,597,050 | Secured Overnight Finance Rate/3M Euribor | | | 12,179 | (72,455) | | (75,701) | | (72,455) | | | 13,336 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1712176798 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 04/19/2024 | 07/15/2027 | | 3,200,100 | Secured Overnight Finance Rate/3M Euribor | | | 24,495 | (138,910) | | (144,335) | | (138,910) | | | 26,722 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1767787689 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 05/09/2024 | 11/16/2026 | | 4,845,150 | Secured Overnight Finance Rate/3M Euribor | | | 29,628 | (163,364) | | (168,029) | | (163,364) | | | 35,346 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2420714177 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 06/27/2024 | 04/18/2030 | | 3,942,016 | Secured Overnight Finance Rate/3M Euribor | | | 18,760 | (154,393) | | (165,887) | | (154,393) | | | 46,437 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2848257130 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 01/15/2033 | | 6,527,000 | Secured Overnight Finance Rate/3M Euribor | | | 28,381 | (262,320) | | (326,025) | | (262,320) | | | 94,013 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2848256751 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/15/2032 | | 6,120,673 | Secured Overnight Finance Rate/3M Euribor | | | 26,097 | (250,157) | | (306,124) | | (250,157) | | | 85,441 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2848257304 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 07/15/2033 | | 6,227,400 | Secured Overnight Finance Rate/3M Euribor | | | 28,057 | (250,279) | | (332,111) | | (250,279) | | | 92,339 | | 0002 |
| Currency Swap/Rec:USD 7.05/Pay:EUR 5.50 | XS2848256918 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/15/2032 | | 3,635,620 | 7.05/5.50 | | | 11,877 | (148,591) | | (160,644) | | (148,591) | | | 50,751 | | 0002 |
| Currency Swap/Rec:USD 3.48/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 07/09/2024 | 07/15/2028 | | 4,668,391 | 3.48/2.10 | | | 13,591 | (131,992) | | (134,735) | | (131,992) | | | 45,453 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2413884680 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/10/2024 | 10/15/2027 | | 2,218,715 | Secured Overnight Finance Rate/3M Euribor | | | 8,838 | (62,942) | | (72,907) | | (62,942) | | | 19,346 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2434356502 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/11/2024 | 07/15/2028 | | 1,630,650 | Secured Overnight Finance Rate/3 M Euribor | | | 6,546 | (38,855) | | (48,347) | | (38,855) | | | 15,876 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2854986515 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/24/2024 | 07/15/2033 | | 10,419,840 | Secured Overnight Finance Rate/3 M Euribor | | | 22,307 | (264,991) | | (375,413) | | (264,991) | | | 154,503 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2344757625 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 07/25/2024 | 04/25/2031 | | 4,666,360 | Secured Overnight Finance Rate/3 M Euribor | | | 15,935 | (119,554) | | (143,709) | | (119,554) | | | 59,803 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2084073928 | D1 | Currency | BANK OF MONTREAL .. 54930047C63MPGNXE075 | 08/08/2024 | 01/20/2029 | | 2,180,400 | Secured Overnight Finance Rate/3 M Euribor | | | 5,607 | (45,606) | | (49,902) | | (45,606) | | | 22,632 | | 0002 |
| Currency Swap/Rec:USD 3.52/Pay:EUR 2.20 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/12/2024 | 05/15/2028 | | 2,456,100 | 3.52/2.20 | | | 4,152 | (48,157) | | (52,087) | | (48,157) | | | 23,380 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2022420496 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/12/2024 | 05/15/2028 | | 6,554,400 | Secured Overnight Finance Rate/3 M Euribor | | | 16,708 | (123,619) | | (148,675) | | (123,619) | | | 62,393 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2339511375 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 02/15/2028 | | 2,474,100 | Secured Overnight Finance Rate/3 M Euribor | | | 4,214 | (30,157) | | (33,386) | | (30,157) | | | 22,736 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1817779405 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 05/22/2027 | | 1,099,100 | Secured Overnight Finance Rate/3 M Euribor | | | 1,814 | (13,903) | | (14,679) | | (13,903) | | | 8,931 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1817779157 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 05/22/2027 | | 1,648,650 | Secured Overnight Finance Rate/3 M Euribor | | | 2,736 | (20,855) | | (21,599) | | (20,855) | | | 13,396 | | 0002 |
| Currency Swap/Rec:USD 3.45/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 05/14/2027 | | 2,061,750 | 3.45/2.10 | | | 2,390 | (25,131) | | (26,193) | | (25,131) | | | 16,684 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2113704832 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/23/2024 | 01/15/2029 | | 2,221,800 | Secured Overnight Finance Rate/3 M Euribor | | | | (4,206) | | 189 | | (4,206) | | | 23,025 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2084075386 | D1 | Currency | BANK OF MONTREAL .. 54930047C63MPGNXE075 | 08/28/2024 | 07/20/2029 | | 4,446,800 | Secured Overnight Finance Rate/3 M Euribor | | | | (5,213) | | (841) | | (5,213) | | | 48,740 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2064434561 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 04/20/2029 | | 1,527,625 | Secured Overnight Finance Rate/3 M Euribor | | | | (2,754) | | (1,752) | | (2,754) | | | 16,304 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2064434132 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 04/20/2029 | | 11,776,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (21,234) | | (13,377) | | (21,234) | | | 125,687 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2092171474 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 08/29/2024 | 09/15/2028 | | 1,662,900 | Secured Overnight Finance Rate/3 M Euribor | | | 1,196 | (6,605) | | (8,227) | | (6,605) | | | 16,549 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2092171557 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/29/2024 | 09/15/2028 | | 2,050,910 | Secured Overnight Finance Rate/3 M Euribor | | | 1,475 | (8,146) | | (10,147) | | (8,146) | | | 20,411 | | 0002 |
| Currency Swap/Rec:USD 3.15/Pay:EUR 1.95 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 10/25/2028 | | 2,770,000 | 3.15/1.95 | | | | (12,508) | | (11,103) | | (12,508) | | | 27,946 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106027399 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 10/25/2028 | | 2,216,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (10,006) | | (85) | | (10,006) | | | 22,356 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106028793 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/29/2024 | 01/25/2029 | | 4,431,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (20,413) | | (434) | | (20,413) | | | 46,072 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106029338 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/29/2024 | 04/25/2029 | | 4,431,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (20,413) | | (3,227) | | (20,413) | | | 47,368 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125180344 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 10/15/2028 | | 1,403,456 | Secured Overnight Finance Rate/3 M Euribor | | | | (6,719) | | (56) | | (6,719) | | | 14,111 | | 0002 |
| Currency Swap/Rec:USD 3.08/Pay:EUR 1.90 | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 10/15/2028 | | 3,323,100 | 3.08/1.90 | | | | (15,910) | | (11,011) | | (15,910) | | | 33,413 | | 0002 |
| Currency Swap/Rec:USD 3.06/Pay:EUR 1.90 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 09/03/2024 | 10/15/2028 | | 4,420,000 | 3.06/1.90 | | | | (32,013) | | (29,140) | | (32,013) | | | 44,442 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125925011 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 04/15/2029 | | 9,945,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (72,029) | | (11,256) | | (72,029) | | | 105,979 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2126167704 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/04/2024 | 01/15/2029 | | 4,972,950 | Secured Overnight Finance Rate/3 M Euribor | | | | (35,564) | | (1,923) | | (35,564) | | | 51,536 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2126168181 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 07/15/2029 | | 5,412,050 | Secured Overnight Finance Rate/3 M Euribor | | | | (41,666) | | (9,790) | | (41,666) | | | 59,235 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2291789464 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/09/2024 | 01/15/2030 | | 14,345,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (123,542) | | (30,552) | | (123,542) | | | 165,065 | | 0002 |
| Currency Swap/Rec:USD 2.77/Pay:EUR 1.65 | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2028 | | 9,102,225 | 2.77/1.65 | | | | (80,052) | | (62,281) | | (80,052) | | | 91,520 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2296333250 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 09/10/2024 | 04/15/2029 | | 8,545,150 | Secured Overnight Finance Rate/3 M Euribor | | | | (80,625) | | (9,661) | | (80,625) | | | 91,062 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2296333508 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 09/10/2024 | 10/15/2029 | | 3,666,145 | Secured Overnight Finance Rate/3 M Euribor | | | | (34,591) | | (7,006) | | (34,591) | | | 41,168 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2298990230 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 09/11/2024 | 01/15/2029 | | 7,106,610 | Secured Overnight Finance Rate/3 M Euribor | | | | (72,261) | | (3,891) | | (72,261) | | | 73,648 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2303068774 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | 09/11/2024 | 07/15/2029 | | 8,809,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (94,426) | | (10,042) | | (94,426) | | | 96,422 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2303069319 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 04/15/2030 | | 5,779,725 | Secured Overnight Finance Rate/3 M Euribor | | | | (63,542) | | (12,868) | | (63,542) | | | 68,034 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2861759459 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 07/15/2029 | | 3,355,200 | Secured Overnight Finance Rate/3 M Euribor | | | | 16,383 | | 986 | | 16,383 | | | 36,723 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2904847741 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | 09/27/2024 | 10/15/2033 | | 3,864,926 | Secured Overnight Finance Rate/3 M Euribor | | | | 17,274 | | 1,228 | | 17,274 | | | 58,124 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2373314942 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 06/20/2029 | | 1,342,920 | Secured Overnight Finance Rate/3 M Euribor | | | | 7,335 | | (88) | | 7,335 | | | 14,593 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1859000025 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 01/15/2028 | | 2,786,559 | Secured Overnight Finance Rate/3 M Euribor | | | | 15,406 | | 53 | | 15,406 | | | 25,284 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2871502709 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | 09/27/2024 | 01/20/2033 | | 1,565,200 | Secured Overnight Finance Rate/3 M Euribor | | | 71 | 7,009 | | 6,659 | | 7,009 | | | 22,563 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2395275154 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/27/2024 | 04/15/2030 | | 6,717,780 | Secured Overnight Finance Rate/3 M Euribor | | | 291 | 40,310 | | (1,028) | | 40,310 | | | 79,076 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2444281856 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 07/25/2030 | | 2,684,160 | Secured Overnight Finance Rate/3 M Euribor | | | | 13,091 | | 412 | | 13,091 | | | 32,375 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2905439837 | D1 | Currency | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | 09/30/2024 | 10/15/2032 | | 11,460,420 | Secured Overnight Finance Rate/3 M Euribor | | | | 41,007 | | (5,128) | | 41,007 | | | 162,546 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2905440256 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 09/30/2024 | 04/15/2033 | | 9,323,072 | Secured Overnight Finance Rate/3 M Euribor | | | | 18,365 | | (5,449) | | 18,365 | | | 136,267 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2905440686 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 07/15/2033 | | 8,454,732 | Secured Overnight Finance Rate/3 M Euribor | | | | 18,168 | | 40 | | 18,168 | | | 125,365 | | 0002 |
| Currency Swap/Rec:USD 6.64/Pay:EUR 5.25 .... | FX Hedging Strategy . | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/30/2024 | 10/15/2032 | | 4,245,360 | 6.64/5.25 | | | | 15,948 | | (6,289) | | 15,948 | | | 60,213 | | 0002 |
| Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor | L0175#AD4 | D1 | Currency | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | 11/18/2016 | 12/31/2028 | | 31,770,000 | 4.38/6 M Euribor | | | (235,557) | (1,620,097) | | (2,481,091) | | (276,052) | | | 327,662 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 7.12/Pay:GBP 5.63 | G9006@AL0 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 12/15/2016 | 01/16/2034 | | 4,333,000 | 7.12/5.63 | | | 45,254 | (348,297) | | 182,012 | | (221,670) | | | 66,074 | | 0002 |
| Currency Swap/Rec:USD 6.34/Pay:GBP 4.88 | BYXR3S4 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/07/2017 | 02/07/2027 | | 2,989,440 | 6.34/4.88 | | | 31,909 | (219,187) | | (110,224) | | (150,590) | | | 22,944 | | 0002 |
| Currency Swap/Rec:USD 7.29/Pay:EUR 4.75 | BD843H2 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/07/2017 | 09/27/2028 | | 5,768,280 | 7.29/4.75 | | | 112,670 | (240,289) | | (51,932) | | (49,944) | | | 57,643 | | 0002 |
| Currency Swap/Rec:USD 7.29/Pay:EUR 4.63 | BYW0G96 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/13/2017 | 01/13/2028 | | 3,708,950 | 7.29/4.63 | | | 69,720 | (185,982) | | (69,736) | | (32,324) | | | 33,625 | | 0002 |
| Currency Swap/Rec:USD 7.33/Pay:EUR 4.75 | BD843H2 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/13/2017 | 09/27/2028 | | 1,907,460 | 7.33/4.75 | | | 37,365 | (95,321) | | (29,004) | | (16,657) | | | 19,062 | | 0002 |
| Currency Swap/Rec:USD 7.31/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/13/2017 | 01/16/2034 | | 2,874,310 | 7.31/5.63 | | | 35,144 | (201,997) | | 185,632 | | (147,100) | | | 43,831 | | 0002 |
| Currency Swap/Rec:USD 6.97/Pay:EUR 4.38 | BYVY8S2 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/06/2017 | 09/29/2025 | | 4,233,600 | 6.97/4.38 | | | 82,488 | (216,626) | | (177,857) | | (37,956) | | | 21,139 | | 0002 |
| Currency Swap/Rec:USD 3.81/Pay:EUR 1.63 | BYYTTW5 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/07/2017 | 05/19/2026 | | 4,234,000 | 3.81/1.63 | | | 68,039 | (217,944) | | (169,744) | | (36,837) | | | 27,052 | | 0002 |
| Currency Swap/Rec:USD 3.83/Pay:EUR 1.63 | BYYTTW5 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/08/2017 | 05/19/2026 | | 4,216,000 | 3.83/1.63 | | | 68,110 | (235,950) | | (185,476) | | (36,834) | | | 26,937 | | 0002 |
| Currency Swap/Rec:USD 7.01/Pay:EUR 4.38 | BYVY8S2 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/08/2017 | 09/29/2025 | | 3,583,600 | 7.01/4.38 | | | 70,380 | (199,216) | | (165,237) | | (32,164) | | | 17,893 | | 0002 |
| Currency Swap/Rec:USD 7.46/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/03/2017 | 01/16/2034 | | 1,745,800 | 7.46/5.63 | | | 23,211 | (127,486) | | 129,382 | | (91,280) | | | 26,622 | | 0002 |
| Currency Swap/Rec:USD 7.64/Pay:GBP 5.50 | BNH7004 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/03/2017 | 06/27/2044 | | 4,613,900 | 7.64/5.50 | | | 69,689 | (337,315) | | 1,091,678 | | (239,363) | | | 102,532 | | 0002 |
| Currency Swap/Rec:USD 7.18/Pay:EUR 4.75 | BD843H2 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/03/2017 | 09/27/2028 | | 1,385,150 | 7.18/4.75 | | | 25,844 | (60,708) | | (17,899) | | (12,138) | | | 13,842 | | 0002 |
| Currency Swap/Rec:USD 6.71/Pay:EUR 4.50 | BZ6RY96 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/26/2017 | 06/10/2027 | | 2,282,700 | 6.71/4.50 | | | 38,680 | (52,109) | | (20,872) | | (20,039) | | | 18,730 | | 0002 |
| Currency Swap/Rec:USD 6.68/Pay:EUR 4.38 | BYVY8S2 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/26/2017 | 09/29/2025 | | 869,600 | 6.68/4.38 | | | 15,798 | (20,177) | | (16,461) | | (7,802) | | | 4,342 | | 0002 |
| Currency Swap/Rec:USD 9.02/Pay:GBP 7.00 | B9GWFV8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/08/2017 | 06/16/2043 | | 1,423,400 | 9.02/7.00 | | | 22,542 | (46,083) | | 358,908 | | (83,162) | | | 30,793 | | 0002 |
| Currency Swap/Rec:USD 7.33/Pay:GBP 5.50 | BNH7004 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/08/2017 | 06/27/2044 | | 1,682,200 | 7.33/5.50 | | | 24,139 | (54,915) | | 408,315 | | (87,446) | | | 37,383 | | 0002 |
| Currency Swap/Rec:USD 7.33/Pay:GBP 5.50 | BNH7004 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/10/2017 | 06/27/2044 | | 1,680,900 | 7.33/5.50 | | | 23,967 | (56,395) | | 404,342 | | (86,864) | | | 37,354 | | 0002 |
| Currency Swap/Rec:USD 7.23/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/15/2017 | 01/16/2034 | | 2,195,040 | 7.23/5.63 | | | 28,505 | (75,852) | | 216,125 | | (115,884) | | | 33,472 | | 0002 |
| Currency Swap/Rec:USD 6.05/Pay:EUR 3.75 | BVZJ1X8 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/15/2017 | 03/02/2026 | | 109,770 | 6.05/3.75 | | | 1,947 | (1,456) | | (347) | | (961) | | | 654 | | 0002 |
| Currency Swap/Rec:USD 8.71/Pay:GBP 6.88 | B2RK0H3 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/15/2017 | 05/20/2038 | | 1,032,960 | 8.71/6.88 | | | 15,497 | (35,529) | | 178,033 | | (60,041) | | | 19,078 | | 0002 |
| Currency Swap/Rec:USD 6.96/Pay:EUR 4.75 | BD843H2 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/15/2017 | 09/27/2028 | | 1,866,090 | 6.96/4.75 | | | 33,665 | (22,162) | | 24,175 | | (16,356) | | | 18,648 | | 0002 |
| Currency Swap/Rec:USD 6.63/Pay:EUR 4.38 | BYVY8S2 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/15/2017 | 09/29/2025 | | 1,866,090 | 6.63/4.38 | | | 33,754 | (24,148) | | (12,353) | | (16,981) | | | 9,318 | | 0002 |
| Currency Swap/Rec:USD 6.84/Pay:EUR 4.63 | BYW0G96 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/23/2017 | 01/13/2028 | | 3,024,000 | 6.84/4.63 | | | 52,603 | 24,431 | | 83,267 | | (26,114) | | | 27,415 | | 0002 |
| Currency Swap/Rec:USD 6.64/Pay:EUR 4.38 | BD9BT30 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/23/2017 | 03/31/2027 | | 2,240,000 | 6.64/4.38 | | | 40,682 | 17,309 | | 51,384 | | (19,384) | | | 17,704 | | 0002 |
| Currency Swap/Rec:USD 7.39/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/23/2017 | 09/29/2025 | | 2,576,000 | 7.39/5.13 | | | 49,106 | 20,079 | | 29,276 | | (24,025) | | | 12,862 | | 0002 |
| Currency Swap/Rec:USD 5.51/Pay:EUR 3.38 | BD584Y1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/23/2017 | 09/29/2027 | | 7,280,000 | 5.51/3.38 | | | 126,756 | 53,784 | | 176,753 | | (61,796) | | | 63,018 | | 0002 |
| Currency Swap/Rec:USD 5.54/Pay:EUR 3.50 | BYYM2H0 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/06/2017 | 10/01/2026 | | 2,704,080 | 5.54/3.50 | | | 45,674 | 37,853 | | 64,534 | | (23,915) | | | 19,134 | | 0002 |
| Currency Swap/Rec:USD 6.55/Pay:EUR 4.50 | BZ6RY96 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/06/2017 | 06/10/2027 | | 450,680 | 6.55/4.50 | | | 7,619 | 6,560 | | 12,599 | | (3,989) | | | 3,698 | | 0002 |

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| Currency Swap/Rec:USD 5.47/Pay:EUR 3.38 | BD584Y1 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/06/2017 | 09/29/2027 | | 3,380,100 | 5.47/3.38 | | | 58,206 | 45,691 | | 107,270 | | (28,716) | | | 29,259 | | 0002 |
| Currency Swap/Rec:USD 4.11/Pay:EUR 2.21 | 48021PA87 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/07/2017 | 06/27/2029 | | 7,882,000 | 4.11/2.21 | | | 116,940 | 90,977 | | 271,465 | | (64,412) | | | 85,824 | | 0002 |
| Currency Swap/Rec:USD 6.69/Pay:EUR 4.38 | BD9BT30 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/08/2017 | 03/31/2027 | | 896,800 | 6.69/4.38 | | | 16,646 | 7,872 | | 22,457 | | (7,794) | | | 7,088 | | 0002 |
| Currency Swap/Rec:USD 6.89/Pay:EUR 4.63 | BYW0G96 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/12/2017 | 01/13/2028 | | 783,300 | 6.89/4.63 | | | 13,875 | 6,107 | | 21,924 | | (6,879) | | | 7,101 | | 0002 |
| Currency Swap/Rec:USD 7.43/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/12/2017 | 09/29/2025 | | 895,200 | 7.43/5.13 | | | 17,341 | 6,157 | | 9,746 | | (8,332) | | | 4,470 | | 0002 |
| Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA | Q7724#AK4 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/09/2017 | 11/16/2029 | | 2,934,000 | 3.62/New Zeal Bank Bill 3 Month FRA | | | (55,657) | 393,608 | | 224,599 | | (12,794) | | | 33,232 | | 0002 |
| Currency Swap/Rec:USD 4.18/Pay:GBP 3.07 | G7304*AB7 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/04/2017 | 10/31/2029 | | 13,280,000 | 4.18/3.07 | | | 125,441 | (87,018) | | 752,873 | | (622,970) | | | 149,771 | | 0002 |
| Currency Swap/Rec:USD 4.00/Pay:EUR 2.02 | 372460D#9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/18/2017 | 10/30/2029 | | 5,882,500 | 4.00/2.02 | | | 95,737 | 317,484 | | 488,385 | | (46,009) | | | 66,325 | | 0002 |
| Currency Swap/Rec:USD 4.00/Pay:EUR 2.02 | 372460D#9 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2017 | 10/30/2029 | | 5,886,000 | 4.00/2.02 | | | 95,975 | 320,984 | | 499,357 | | (46,009) | | | 66,364 | | 0002 |
| Currency Swap/Rec:USD 4.10/Pay:EUR 2.12 | G9338#AF0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/18/2017 | 12/16/2029 | | 5,879,000 | 4.10/2.12 | | | 94,852 | 313,984 | | 491,042 | | (46,009) | | | 67,119 | | 0002 |
| Currency Swap/Rec:USD 7.14/Pay:EUR 4.88 | XS0315437623 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 11/07/2017 | 08/16/2033 | | 11,568,000 | 7.14/4.88 | | | 220,458 | 654,997 | | 1,229,580 | | (111,818) | | | 172,381 | | 0002 |
| Currency Swap/Rec:USD 8.83/Pay:GBP 7.00 | B2QP0K2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 11/20/2017 | 04/07/2038 | | 13,248,000 | 8.83/7.00 | | | 217,737 | 11,230 | | 2,687,012 | | (845,188) | | | 243,616 | | 0002 |
| Currency Swap/Rec:USD 5.83/Pay:EUR 3.38 | BD584Y1 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/05/2017 | 09/29/2027 | | 2,361,600 | 5.83/3.38 | | | 49,678 | 143,674 | | 205,230 | | (20,221) | | | 20,443 | | 0002 |
| Currency Swap/Rec:USD 6.84/Pay:EUR 4.38 | BD9BT30 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/05/2017 | 03/31/2027 | | 2,363,000 | 6.84/4.38 | | | 50,310 | 149,893 | | 199,383 | | (22,106) | | | 18,676 | | 0002 |
| Currency Swap/Rec:USD 7.03/Pay:EUR 4.50 | BZ6RY96 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/05/2017 | 06/10/2027 | | 2,363,000 | 7.03/4.50 | | | 51,968 | 154,888 | | 208,533 | | (23,102) | | | 19,389 | | 0002 |
| Currency Swap/Rec:USD 7.88/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/05/2017 | 09/29/2025 | | 2,363,000 | 7.88/5.13 | | | 58,338 | 146,602 | | 168,798 | | (25,159) | | | 11,799 | | 0002 |
| Currency Swap/Rec:USD 8.67/Pay:GBP 6.88 | B2RK0H3 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/06/2017 | 05/20/2038 | | 2,005,800 | 8.67/6.88 | | | 32,928 | 20,866 | | 434,349 | | (118,812) | | | 37,045 | | 0002 |
| Currency Swap/Rec:USD 7.08/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/06/2017 | 01/16/2034 | | 2,005,800 | 7.08/5.63 | | | 26,662 | 11,486 | | 258,159 | | (108,071) | | | 30,587 | | 0002 |
| Currency Swap/Rec:USD 7.29/Pay:EUR 4.75 | BD843H2 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/06/2017 | 09/27/2028 | | 2,358,800 | 7.29/4.75 | | | 53,912 | 155,852 | | 236,999 | | (22,281) | | | 23,572 | | 0002 |
| Currency Swap/Rec:USD 6.11/Pay:EUR 3.75 | BVZJ1X8 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/06/2017 | 03/02/2026 | | 2,357,000 | 6.11/3.75 | | | 47,369 | 137,603 | | 160,720 | | (21,878) | | | 14,039 | | 0002 |
| Currency Swap/Rec:USD 8.96/Pay:GBP 7.00 | B9GWFV8 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/06/2017 | 06/16/2043 | | 2,005,800 | 8.96/7.00 | | | 34,218 | 21,515 | | 587,680 | | (121,214) | | | 43,393 | | 0002 |
| Currency Swap/Rec:USD 7.46/Pay:GBP 5.50 | BNH7004 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/14/2017 | 06/27/2044 | | 3,355,000 | 7.46/5.50 | | | 56,174 | 30,763 | | 1,034,364 | | (174,882) | | | 74,556 | | 0002 |
| Currency Swap/Rec:USD 5.95/Pay:EUR 3.63 | BD97392 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/14/2017 | 05/27/2028 | | 3,532,500 | 5.95/3.63 | | | 69,669 | 215,992 | | 310,270 | | (32,002) | | | 33,779 | | 0002 |
| Currency Swap/Rec:USD 4.66/Pay:GBP 3.30 | BF42BT2 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/18/2017 | 04/19/2029 | | 5,355,600 | 4.66/3.30 | | | 59,080 | 13,372 | | 364,358 | | (254,481) | | | 57,141 | | 0002 |
| Currency Swap/Rec:USD 4.68/Pay:GBP 3.30 | BF42BT2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/19/2017 | 04/19/2029 | | 13,346,000 | 4.68/3.30 | | | 147,899 | (10,760) | | 880,965 | | (635,367) | | | 142,394 | | 0002 |
| Currency Swap/Rec:USD 6.23/Pay:GBP 4.88 | BYXR3S4 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/21/2017 | 02/07/2027 | | 4,004,400 | 6.23/4.88 | | | 49,554 | 34 | | 138,677 | | (197,202) | | | 30,733 | | 0002 |
| Currency Swap/Rec:USD 6.98/Pay:EUR 4.63 | BYW0G96 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/21/2017 | 01/13/2028 | | 2,728,950 | 6.98/4.63 | | | 55,496 | 189,849 | | 256,407 | | (25,771) | | | 24,741 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 6.60/Pay:GBP 5.13 | BRGCJ12 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/21/2017 | 10/10/2025 | | 141,489 | 6.60/5.13 | | | 1,993 | (78) | | 1,948 | | (6,898) | | | 717 | | 0002 |
| Currency Swap/Rec:USD 6.33/Pay:GBP 4.88 | BK3F528 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/02/2018 | 03/07/2032 | | 6,795,500 | 6.33/4.88 | | | 93,284 | 157,430 | | 845,202 | | (353,037) | | | 92,668 | | 0002 |
| Currency Swap/Rec:USD 3.95/Pay:GBP 2.63 | BD0XQG7 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/18/2018 | 12/30/2028 | | 6,937,000 | 3.95/2.63 | | | 82,146 | 256,639 | | 679,604 | | (313,807) | | | 71,522 | | 0002 |
| Currency Swap/Rec:USD 6.51/Pay:GBP 4.88 | BK3F528 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/22/2018 | 03/07/2032 | | 6,969,500 | 6.51/4.88 | | | 110,686 | 360,872 | | 1,133,394 | | (357,094) | | | 95,041 | | 0002 |
| Currency Swap/Rec:USD 3.93/Pay:GBP 2.55 | G87818AE9 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 01/24/2018 | 03/22/2030 | | 14,208,000 | 3.93/2.55 | | | 179,323 | 840,982 | | 1,921,137 | | (622,970) | | | 166,250 | | 0002 |
| Currency Swap/Rec:USD 4.31/Pay:GBP 2.90 | G7737#AC8 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 01/25/2018 | 03/14/2030 | | 2,860,000 | 4.31/2.90 | | | 37,348 | 186,596 | | 418,269 | | (124,594) | | | 33,398 | | 0002 |
| Currency Swap/Rec:USD 4.46/Pay:GBP 3.02 | G7737#AD6 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 01/25/2018 | 03/14/2033 | | 5,716,400 | 4.46/3.02 | | | 76,230 | 369,593 | | 1,040,640 | | (249,188) | | | 83,122 | | 0002 |
| Currency Swap/Rec:USD 4.62/Pay:GBP 3.11 | G7737#AE4 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/25/2018 | 03/15/2038 | | 11,436,000 | 4.62/3.11 | | | 159,785 | 742,385 | | 2,758,055 | | (498,376) | | | 209,805 | | 0002 |
| Currency Swap/Rec:USD 6.09/Pay:GBP 4.63 | BMNB2M9 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/30/2018 | 05/23/2029 | | 9,880,500 | 6.09/4.63 | | | 146,862 | 597,096 | | 1,265,417 | | (482,953) | | | 106,492 | | 0002 |
| Currency Swap/Rec:USD 6.45/Pay:GBP 4.88 | BK3F528 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/02/2018 | 03/07/2032 | | 11,299,200 | 6.45/4.88 | | | 178,898 | 729,353 | | 1,979,127 | | (565,536) | | | 154,084 | | 0002 |
| Currency Swap/Rec:USD 3.96/Pay:GBP 2.63 | BD0XQG7 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 02/05/2018 | 12/30/2028 | | 11,209,600 | 3.96/2.63 | | | 135,590 | 514,652 | | 1,194,729 | | (497,251) | | | 115,574 | | 0002 |
| Currency Swap/Rec:USD 3.91/Pay:GBP 2.63 | BD0XQG7 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/09/2018 | 12/30/2028 | | 15,185,500 | 3.91/2.63 | | | 173,984 | 476,428 | | 1,411,118 | | (680,492) | | | 156,566 | | 0002 |
| Currency Swap/Rec:USD 4.64/Pay:GBP 3.30 | BF42BT2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 02/13/2018 | 04/19/2029 | | 6,948,000 | 4.64/3.30 | | | 81,918 | 265,351 | | 722,413 | | (311,527) | | | 74,131 | | 0002 |
| Currency Swap/Rec:USD 4.73/Pay:GBP 3.30 | BF42BT2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 02/21/2018 | 04/19/2029 | | 6,977,000 | 4.73/3.30 | | | 87,553 | 296,134 | | 778,718 | | (312,726) | | | 74,440 | | 0002 |
| Currency Swap/Rec:USD 8.73/Pay:GBP 6.63 | B54SDZ0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/28/2018 | 12/16/2039 | | 1,790,750 | 8.73/6.63 | | | 35,367 | 102,766 | | 558,256 | | (113,160) | | | 34,930 | | 0002 |
| Currency Swap/Rec:USD 6.51/Pay:GBP 4.88 | BYXR3S4 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/28/2018 | 02/07/2027 | | 2,479,500 | 6.51/4.88 | | | 38,446 | 79,217 | | 179,992 | | (117,924) | | | 19,030 | | 0002 |
| Currency Swap/Rec:USD 6.07/Pay:EUR 3.50 | BYYM2H0 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 02/28/2018 | 10/01/2026 | | 244,000 | 6.07/3.50 | | | 5,545 | 22,456 | | 26,702 | | (2,203) | | | 1,727 | | 0002 |
| Currency Swap/Rec:USD 6.04/Pay:EUR 3.63 | BD97392 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/28/2018 | 05/27/2028 | | 2,685,100 | 6.04/3.63 | | | 56,972 | 255,735 | | 337,876 | | (23,904) | | | 25,676 | | 0002 |
| Currency Swap/Rec:USD 8.95/Pay:GBP 6.88 | B2RK0H3 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/28/2018 | 05/20/2038 | | 1,377,500 | 8.95/6.88 | | | 27,436 | 65,173 | | 394,989 | | (77,971) | | | 25,441 | | 0002 |
| Currency Swap/Rec:USD 3.96/Pay:GBP 2.63 | BD0XQG7 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/02/2018 | 12/30/2028 | | 6,886,500 | 3.96/2.63 | | | 81,295 | 200,862 | | 621,107 | | (309,584) | | | 71,002 | | 0002 |
| Currency Swap/Rec:USD 6.45/Pay:GBP 4.88 | BYXR3S4 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/09/2018 | 02/07/2027 | | 1,386,700 | 6.45/4.88 | | | 21,184 | 53,717 | | 110,601 | | (65,868) | | | 10,643 | | 0002 |
| Currency Swap/Rec:USD 6.01/Pay:EUR 3.63 | BD97392 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/09/2018 | 05/27/2028 | | 1,232,100 | 6.01/3.63 | | | 26,227 | 128,558 | | 165,465 | | (11,005) | | | 11,782 | | 0002 |
| Currency Swap/Rec:USD 8.85/Pay:GBP 6.88 | B2RK0H3 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/09/2018 | 05/20/2038 | | 1,109,600 | 8.85/6.88 | | | 21,652 | 61,637 | | 320,959 | | (62,760) | | | 20,493 | | 0002 |
| Currency Swap/Rec:USD 7.38/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/09/2018 | 01/16/2034 | | 1,387,000 | 7.38/5.63 | | | 23,550 | 61,512 | | 274,362 | | (69,221) | | | 21,150 | | 0002 |
| Currency Swap/Rec:USD 7.43/Pay:GBP 5.50 | BNH7004 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/09/2018 | 06/27/2044 | | 1,387,000 | 7.43/5.50 | | | 24,723 | 59,591 | | 484,944 | | (67,910) | | | 30,822 | | 0002 |
| Currency Swap/Rec:USD 5.50/Pay:GBP 4.00 | B890R81 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/09/2018 | 12/11/2029 | | 4,156,500 | 5.50/4.00 | | | 58,488 | 169,392 | | 486,854 | | (203,697) | | | 47,391 | | 0002 |
| Currency Swap/Rec:USD 9.78/Pay:GBP 8.00 | BYZMS04 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/20/2018 | 11/23/2026 | | 3,783,510 | 9.78/8.00 | | | 74,321 | 201,917 | | 354,365 | | (193,167) | | | 27,725 | | 0002 |
| Currency Swap/Rec:USD 5.92/Pay:EUR 3.38 | BD584Y1 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/20/2018 | 09/29/2027 | | 4,786,860 | 5.92/3.38 | | | 108,068 | 458,334 | | 613,026 | | (38,579) | | | 41,436 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 7.42/Pay:EUR 4.63 | BYW0G96 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 03/20/2018 | 01/13/2028 | | 3,559,750 | 7.42/4.63 | | | 87,809 | 358,953 | | 502,560 | | (32,220) | | | 32,273 | | 0002 |
| Currency Swap/Rec:USD 6.48/Pay:GBP 4.88 | BYXR3S4 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 03/20/2018 | 02/07/2027 | | 4,484,160 | 6.48/4.88 | | | 71,087 | 218,876 | | 409,409 | | (209,940) | | | 34,415 | | 0002 |
| Currency Swap/Rec:USD 7.10/Pay:EUR 4.38 | BYVY8S2 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/26/2018 | 09/29/2025 | | 2,737,460 | 7.10/4.38 | | | 69,304 | 298,664 | | 321,133 | | (27,151) | | | 13,669 | | 0002 |
| Currency Swap/Rec:USD 6.09/Pay:EUR 3.50 | BYYM2H0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/26/2018 | 10/01/2026 | | 2,736,580 | 6.09/3.50 | | | 63,747 | 298,200 | | 349,326 | | (23,739) | | | 19,364 | | 0002 |
| Currency Swap/Rec:USD 6.89/Pay:EUR 4.38 | BD9BT30 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/26/2018 | 03/31/2027 | | 2,737,240 | 6.89/4.38 | | | 63,526 | 303,752 | | 371,896 | | (24,489) | | | 21,634 | | 0002 |
| Currency Swap/Rec:USD 6.54/Pay:EUR 3.75 | BVZJ1X8 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/26/2018 | 03/02/2026 | | 2,737,240 | 6.54/3.75 | | | 67,664 | 296,998 | | 342,169 | | (24,475) | | | 16,304 | | 0002 |
| Currency Swap/Rec:USD 4.08/Pay:GBP 2.61 | BANDMP4R9 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/27/2018 | 06/27/2036 | | 14,139,000 | 4.08/2.61 | | | 183,475 | 771,982 | | 2,921,333 | | (622,970) | | | 242,309 | | 0002 |
| Currency Swap/Rec:USD 6.09/Pay:EUR 3.44 | BANDMV199 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2018 | 12/31/2036 | | 11,757,195 | 6.09/3.44 | | | 265,472 | 635,062 | | 1,455,491 | | (117,900) | | | 205,837 | | 0002 |
| Currency Swap/Rec:USD 4.45/Pay:CAD 4.12 | 66980CAA6 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 06/05/2018 | 06/30/2042 | | 7,627,693 | 4.45/4.12 | | | 26,159 | 294,436 | | 184,805 | | 151,273 | | | 160,721 | | 0002 |
| Currency Swap/Rec:USD 4.34/Pay:GBP 2.87 | G7898#AB5 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/27/2018 | 09/27/2033 | | 19,740,000 | 4.34/2.87 | | | 238,760 | (310,527) | | 2,152,275 | | (934,455) | | | 296,055 | | 0002 |
| Currency Swap/Rec:USD 4.34/Pay:GBP 2.87 | G8287#AB2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/27/2018 | 09/27/2033 | | 17,108,000 | 4.34/2.87 | | | 206,925 | (269,124) | | 1,865,305 | | (809,861) | | | 256,581 | | 0002 |
| Currency Swap/Rec:USD 7.36/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 01/16/2034 | | 3,939,000 | 7.36/5.63 | | | 57,645 | (65,810) | | 508,141 | | (197,610) | | | 60,066 | | 0002 |
| Currency Swap/Rec:USD 8.66/Pay:GBP 6.63 | B54SDZ0 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/27/2018 | 12/16/2039 | | 3,945,000 | 8.66/6.63 | | | 67,139 | (33,170) | | 962,022 | | (260,050) | | | 76,951 | | 0002 |
| Currency Swap/Rec:USD 7.65/Pay:GBP 5.88 | B8B2C82 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 04/05/2033 | | 2,626,000 | 7.65/5.88 | | | 39,798 | (35,227) | | 318,286 | | (152,511) | | | 38,320 | | 0002 |
| Currency Swap/Rec:USD 8.89/Pay:GBP 6.88 | B2RKOH3 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 05/20/2038 | | 3,151,200 | 8.89/6.88 | | | 53,962 | (45,985) | | 676,719 | | (175,397) | | | 58,199 | | 0002 |
| Currency Swap/Rec:USD 6.56/Pay:GBP 4.88 | BK3F528 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/02/2018 | 03/07/2032 | | 19,537,500 | 6.56/4.88 | | | 272,789 | (487,168) | | 1,797,280 | | (1,019,404) | | | 266,427 | | 0002 |
| Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA | Q7724#AM0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/16/2018 | 12/13/2030 | | 9,879,000 | .. 4.27/New Zeal Bank Bill 3 Month FRA | | | (197,989) | 352,529 | | (62,339) | | (47,978) | | | 123,047 | | 0002 |
| Currency Swap/Rec:USD 4.67/Pay:GBP 3.21 | G6750*AF9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/11/2018 | 01/10/2034 | | 10,560,800 | 4.67/3.21 | | | 123,706 | (132,815) | | 1,215,784 | | (498,376) | | | 160,900 | | 0002 |
| Currency Swap/Rec:USD 4.40/Pay:GBP 2.97 | G6655@AB2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/11/2018 | 01/10/2031 | | 3,967,200 | 4.40/2.97 | | | 45,508 | (42,905) | | 317,110 | | (186,891) | | | 49,718 | | 0002 |
| Currency Swap/Rec:USD 5.25/Pay:JPY 1.49 | 001055AW2 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/11/2018 | 10/18/2033 | | 11,754,230 | 5.25/1.49 | | | 366,790 | 2,569,065 | | 3,264,806 | | 177,866 | | | 176,849 | | 0002 |
| Currency Swap/Rec:USD 4.29/Pay:CAD 3.88 | 66815PAB6 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/06/2019 | 12/31/2036 | | 14,869,888 | 4.29/3.88 | | | 39,214 | 80,271 | | (93,519) | | 305,861 | | | 260,332 | | 0002 |
| Currency Swap/Rec:USD 4.34/Pay:CAD 3.94 | 66816DAB2 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/06/2019 | 12/31/2038 | | 14,869,888 | 4.34/3.94 | | | 37,890 | 80,271 | | (89,072) | | 305,861 | | | 280,764 | | 0002 |
| Currency Swap/Rec:USD 4.40/Pay:EUR 2.37 | L8749#AB8 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/26/2019 | 07/30/2049 | | 8,540,960 | 4.40/2.37 | | | 137,306 | 121,017 | | 815,324 | | (75,156) | | | 212,868 | | 0002 |
| Currency Swap/Rec:USD 4.52/Pay:EUR 2.50 | L8749#AC6 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/26/2019 | 07/30/2049 | | 3,206,090 | 4.52/2.50 | | | 51,390 | 45,427 | | 300,017 | | (28,175) | | | 79,906 | | 0002 |
| Currency Swap/Rec:USD 4.27/Pay:EUR 2.22 | L8749#AA0 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/26/2019 | 07/30/2049 | | 1,066,360 | 4.27/2.22 | | | 17,305 | 15,109 | | 105,237 | | (9,398) | | | 26,577 | | 0002 |
| Currency Swap/Rec:USD 5.13/Pay:EUR 2.70 | BAN0THL42 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/28/2019 | 04/24/2029 | | 11,221,000 | 5.13/2.70 | | | 215,655 | 90,968 | | 591,754 | | (92,017) | | | 119,901 | | 0002 |
| Currency Swap/Rec:USD 4.23/Pay:GBP 2.92 | BAN0TS9A8 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/17/2019 | 07/17/2037 | | 19,552,500 | 4.23/2.92 | | | 200,133 | (498,027) | | 2,539,856 | | (934,455) | | | 349,803 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 3.77/Pay:EUR 1.64 .... | B1401#AC1 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .05/22/2019 | .06/05/2034 | ..... | .....11,160,000 | .....3.77/1.64 | ..... | ..... | .....181,969 | .....29,968 | ..... | .....847,863 | ..... | .....(92,017) | ..... | ..... | .....173,653 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.01/Pay:GBP 2.71 .... | G6655@AC0 ..... | D1 ..... | Currency..... | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | .05/22/2019 | .06/26/2039 | ..... | .....18,990,000 | .....4.01/2.71 | ..... | ..... | .....182,442 | .....(1,060,527) | ..... | ..... 2,254,340 | ..... | ..... (934,455) | ..... | ..... | .....364,603 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 6.85/Pay:GBP 5.56 .... | BYYTRZ4 ..... | D1 ..... | Currency..... | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | .06/20/2019 | .07/20/2035 | ..... | ..... 5,072,000 | .....6.85/5.56 | ..... | ..... | ..... 47,629 | ..... (274,807) | ..... | .....359,945 | ..... | ..... (249,188) | ..... | ..... | ..... 83,373 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 8.05/Pay:GBP 6.34 .... | BH57VG7 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | .06/21/2019 | .12/19/2043 | ..... | .....10,499,500 | .....8.05/6.34 | ..... | ..... | ..... 131,688 | ..... (595,125) | ..... | ..... 1,938,916 | ..... | ..... (517,065) | ..... | ..... | .....230,213 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.96/Pay:EUR 1.70 .... | N5946*AC5 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .07/03/2019 | .08/12/2031 | ..... | .....11,285,000 | .....3.96/1.70 | ..... | ..... | .....196,859 | .....154,968 | ..... | ..... 806,864 | ..... | .....(92,017) | ..... | ..... | ..... 147,878 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.98/Pay:EUR 1.55 .... | F1000#AB4 ..... | D1 ..... | Currency..... | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | .07/23/2019 | .09/05/2029 | ..... | .....11,154,000 | .....3.98/1.55 | ..... | ..... | .....205,923 | .....23,968 | ..... | .....596,761 | ..... | .....(92,017) | ..... | ..... | .....123,883 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.75/Pay:JPY 1.15 .... | 219350BM6 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .08/05/2019 | .08/14/2031 | ..... | ..... 8,013,608 | .....3.75/1.15 | ..... | ..... | .....176,459 | .....2,112,836 | ..... | ..... 1,911,523 | ..... | .....114,265 | ..... | ..... | .....105,051 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.73/Pay:JPY 1.15 .... | 219350BM6 ..... | D1 ..... | Currency..... | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | .08/05/2019 | .08/14/2031 | ..... | ..... 18,900 | .....3.73/1.15 | ..... | ..... | ..... 413 | ..... 4,983 | ..... | ..... 4,531 | ..... | .....269 | ..... | ..... | ..... 248 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.30/Pay:JPY 1.51 .... | 219350BN4 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .08/05/2019 | .08/12/2039 | ..... | .....3,024,003 | .....4.30/1.51 | ..... | ..... | ..... 73,258 | .....797,296 | ..... | ..... 791,176 | ..... | ..... 43,119 | ..... | ..... | ..... 58,313 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.97/Pay:GBP 2.79 .... | G9000#AD2 ..... | D1 ..... | Currency..... | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | .08/21/2019 | .01/15/2050 | ..... | .....18,204,000 | .....3.97/2.79 | ..... | ..... | .....139,530 | .....(1,846,527) | ..... | ..... 1,253,743 | ..... | ..... (934,455) | ..... | ..... | .....457,909 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.82/Pay:JPY 1.11 .... | XS2049410256 ..... | D1 ..... | Currency..... | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | .09/05/2019 | .09/13/2049 | ..... | .....9,342,302 | .....3.82/1.11 | ..... | ..... | .....210,902 | ..... 2,383,844 | ..... | ..... 2,845,951 | ..... | .....134,747 | ..... | ..... | .....233,417 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.02/Pay:EUR 0.88 .... | XS2058556619 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .09/24/2019 | .10/01/2031 | ..... | ..... 2,200,000 | .....3.02/0.88 | ..... | ..... | ..... 35,972 | ..... (26,006) | ..... | ..... 94,422 | ..... | .....(18,403) | ..... | ..... | ..... 29,115 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.11/Pay:EUR 1.88 .... | XS2058557344 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .09/24/2019 | .10/01/2049 | ..... | ..... 6,600,000 | .....4.11/1.88 | ..... | ..... | ..... 113,945 | ..... (78,019) | ..... | ..... 1,136,093 | ..... | .....(55,210) | ..... | ..... | .....165,063 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 9.01/Pay:GBP 8.00 .... | BYVOSX5 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | .09/27/2019 | .10/30/2025 | ..... | .....2,463,800 | .....9.01/8.00 | ..... | ..... | ..... 20,403 | ..... (215,229) | ..... | ..... (183,676) | ..... | ..... (127,718) | ..... | ..... | ..... 12,815 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 6.97/Pay:EUR 4.38 .... | BYVY8S2 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | .09/27/2019 | .09/29/2025 | ..... | .....2,733,000 | .....6.97/4.38 | ..... | ..... | ..... 55,974 | .....(47,024) | ..... | .....(22,914) | ..... | .....(24,641) | ..... | ..... | ..... 13,646 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.43/Pay:GBP 2.55 .... | G6076#AE5 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | .10/17/2019 | .12/31/2039 | ..... | .....5,812,335 | .....3.43/2.55 | ..... | ..... | ..... 39,080 | ..... (254,159) | ..... | .....148,985 | ..... | ..... (283,658) | ..... | ..... | .....113,528 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.20/Pay:GBP 3.02 .... | G6076#AF2 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | .10/17/2019 | .12/31/2050 | ..... | ..... 11,520,000 | .....4.20/3.02 | ..... | ..... | .....103,382 | ..... (510,316) | ..... | ..... 1,956,278 | ..... | ..... (560,673) | ..... | ..... | .....295,216 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.22/Pay:EUR 1.30 .... | 592688c@2 ..... | D1 ..... | Currency..... | SOCIETE GENERALE SA ..... O2RNE8IBXP4ROTD8PU41 | .10/24/2019 | .11/06/2034 | ..... | ..... 14,430,000 | .....3.22/1.30 | ..... | ..... | .....212,470 | .....(39,042) | ..... | .....842,687 | ..... | ..... (119,622) | ..... | ..... | .....229,374 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.61/Pay:EUR 1.70 .... | 532457BX5 ..... | D1 ..... | Currency..... | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | .10/29/2019 | .11/01/2049 | ..... | .....5,554,500 | .....3.61/1.70 | ..... | ..... | ..... 82,942 | ..... (11,461) | ..... | .....750,905 | ..... | .....(45,914) | ..... | ..... | .....139,151 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.46/Pay:GBP 2.61 .... | G8249*AC1 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .11/22/2019 | .01/21/2035 | ..... | ..... 23,095,800 | .....3.46/2.61 | ..... | ..... | .....150,059 | ..... (964,833) | ..... | ..... 1,105,180 | ..... | .....(1,121,345) | ..... | ..... | .....370,885 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.84/Pay:GBP 2.81 .... | G8249*AD9 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .11/22/2019 | .01/21/2045 | ..... | ..... 28,237,000 | .....3.84/2.81 | ..... | ..... | .....220,500 | .....(1,170,440) | ..... | ..... 3,673,247 | ..... | .....(1,370,533) | ..... | ..... | .....636,481 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.00/Pay:EUR 1.96 .... | G0488*AA2 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | .02/06/2020 | .06/20/2026 | ..... | ..... 25,235,600 | .....4.00/1.96 | ..... | ..... | .....389,585 | ..... (363,474) | ..... | ..... (146,459) | ..... | ..... (211,640) | ..... | ..... | .....165,507 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.01/Pay:EUR 1.15 .... | G1591#BJ0 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | .02/14/2020 | .05/14/2032 | ..... | .....3,255,000 | .....3.01/1.15 | ..... | ..... | ..... 45,358 | ..... (84,010) | ..... | .....50,801 | ..... | .....(27,605) | ..... | ..... | ..... 44,940 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.00/Pay:GBP 2.19 .... | G1591#BH4 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | .02/14/2020 | .05/14/2032 | ..... | .....5,204,800 | .....3.00/2.19 | ..... | ..... | ..... 34,767 | ..... (142,007) | ..... | .....205,001 | ..... | ..... (249,188) | ..... | ..... | ..... 71,860 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.00/Pay:EUR 1.10 .... | G4936@AA0 ..... | D1 ..... | Currency..... | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | .02/20/2020 | .05/19/2030 | ..... | .....5,407,500 | .....3.00/1.10 | ..... | ..... | ..... 76,869 | ..... (157,516) | ..... | ..... 27,750 | ..... | .....(46,009) | ..... | ..... | ..... 64,186 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.13/Pay:EUR 1.25 .... | G4936@AB8 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | .02/20/2020 | .05/19/2032 | ..... | .....6,490,200 | .....3.13/1.25 | ..... | ..... | ..... 91,102 | ..... (187,819) | ..... | ..... 93,730 | ..... | .....(55,210) | ..... | ..... | ..... 89,687 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.08/Pay:EUR 1.70 .... | L96198@AB5 ..... | D1 ..... | Currency..... | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | .10/01/2020 | .10/29/2035 | ..... | .....9,378,400 | .....3.08/1.70 | ..... | ..... | .....107,799 | .....474,374 | ..... | .....619,753 | ..... | .....(73,614) | ..... | ..... | .....156,122 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.46/Pay:EUR 1.98 .... | L96198@AC3 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | .10/01/2020 | .10/29/2040 | ..... | ..... 12,907,400 | .....3.46/1.98 | ..... | ..... | .....160,534 | .....664,365 | ..... | ..... 1,101,638 | ..... | ..... (101,219) | ..... | ..... | .....258,876 | ..... | 0002 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 3.68/Pay:GBP 2.93 .... | BAN10ZJ51 ..... | D1 ..... | Currency..... | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | . 10/23/2020 | . 01/21/2036 | ..... | ..... 13,060,000 | ..... 3.68/2.93 | ..... | ..... | ..... 82,935 | ..... (307,018) | ..... | ..... 866,909 | ..... | ..... (622,970) | ..... | ..... | ..... 219,655 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 2.78/Pay:EUR 1.37 .... | BAN1129B1 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | . 10/29/2020 | . 01/31/2031 | ..... | ..... 11,690,000 | ..... 2.78/1.37 | ..... | ..... | ..... 132,331 | ..... 559,968 | ..... | ..... 616,800 | ..... | ..... (92,017) | ..... | ..... | ..... 147,170 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.14/Pay:EUR 2.55 .... | B1401#AG2 ..... | D1 ..... | Currency..... | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | . 11/13/2020 | . 12/08/2035 | ..... | ..... 29,441,760 | ..... 4.14/2.55 | ..... | ..... | ..... 400,883 | ..... 1,727,980 | ..... | ..... 2,730,930 | ..... | ..... (229,123) | ..... | ..... | ..... 492,534 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA ..... | G3793#AC7 ..... | D1 ..... | Currency..... | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | . 11/24/2020 | . 03/23/2036 | ..... | ..... 29,958,100 | .. 2.72/New Zeal Bank Bill 3 Month FRA | ..... | ..... | ..... (473,991) | ..... 2,648,883 | ..... | ..... (4,159,698) | ..... | ..... (827,569) | ..... | ..... | ..... 507,631 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.73/Pay:AUD 4.06 .... | Q9469*AB3 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | . 01/28/2021 | . 04/15/2036 | ..... | ..... 32,214,000 | ..... 3.73/4.06 | ..... | ..... | ..... 83,254 | ..... 3,183,615 | ..... | ..... 4,402,736 | ..... | ..... (415,743) | ..... | ..... | ..... 547,352 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.55/Pay:GBP 2.75 .... | G9000#AF7 ..... | D1 ..... | Currency..... | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | . 05/26/2021 | . 07/15/2036 | ..... | ..... 10,599,750 | ..... 3.55/2.75 | ..... | ..... | ..... 83,826 | ..... 574,486 | ..... | ..... 1,533,864 | ..... | ..... (467,227) | ..... | ..... | ..... 182,036 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.88/Pay:GBP 2.96 .... | G9000#AG5 ..... | D1 ..... | Currency..... | SOCIETE GENERALE SA ..... O2RNE8IBXP4R0TD8PU41 | . 05/26/2021 | . 07/15/2041 | ..... | ..... 14,137,000 | ..... 3.88/2.96 | ..... | ..... | ..... 127,161 | ..... 769,982 | ..... | ..... 2,588,482 | ..... | ..... (622,970) | ..... | ..... | ..... 289,722 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.99/Pay:GBP 2.99 .... | G9000#AH3 ..... | D1 ..... | Currency..... | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | . 05/26/2021 | . 07/15/2046 | ..... | ..... 10,599,750 | ..... 3.99/2.99 | ..... | ..... | ..... 102,025 | ..... 574,486 | ..... | ..... 2,397,920 | ..... | ..... (467,227) | ..... | ..... | ..... 247,469 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.03/Pay:EUR 1.42 .... | N5946*AE1 ..... | D1 ..... | Currency..... | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | . 05/27/2021 | . 06/15/2029 | ..... | ..... 12,188,000 | ..... 3.03/1.42 | ..... | ..... | ..... 161,396 | ..... 1,057,968 | ..... | ..... 1,200,026 | ..... | ..... (92,017) | ..... | ..... | ..... 132,249 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 2.94/Pay:GBP 2.34 .... | G1320*AB0 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | . 06/23/2021 | . 09/23/2031 | ..... | ..... 18,180,500 | ..... 2.94/2.34 | ..... | ..... | ..... 115,885 | ..... 803,376 | ..... | ..... 1,613,010 | ..... | ..... (809,861) | ..... | ..... | ..... 240,223 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 2.94/Pay:EUR 1.33 .... | G1320*AF1 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | . 06/23/2021 | . 09/23/2031 | ..... | ..... 9,566,400 | ..... 2.94/1.33 | ..... | ..... | ..... 124,892 | ..... 662,374 | ..... | ..... 833,566 | ..... | ..... (73,614) | ..... | ..... | ..... 126,403 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 2.77/Pay:GBP 2.02 .... | G6655@AD8 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | . 06/30/2021 | . 09/23/2036 | ..... | ..... 26,275,100 | ..... 2.77/2.02 | ..... | ..... | ..... 185,866 | ..... 877,765 | ..... | ..... 3,052,009 | ..... | ..... (1,183,642) | ..... | ..... | ..... 454,890 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.66/Pay:EUR 2.07 .... | E5444#AJ3 ..... | D1 ..... | Currency..... | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | . 08/04/2021 | . 10/01/2031 | ..... | ..... 4,675,118 | ..... 3.66/2.07 | ..... | ..... | ..... 62,794 | ..... 279,223 | ..... | ..... 368,191 | ..... | ..... (36,343) | ..... | ..... | ..... 61,870 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 6.37/Pay:EUR 4.63 .... | BDZSRK8 ..... | D1 ..... | Currency..... | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | . 10/15/2021 | . 06/27/2028 | ..... | ..... 1,159,700 | ..... 6.37/4.63 | ..... | ..... | ..... 17,673 | ..... 52,918 | ..... | ..... 62,128 | ..... | ..... (10,662) | ..... | ..... | ..... 11,217 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.80/Pay:EUR 2.13 .... | BM9VCW3 ..... | D1 ..... | Currency..... | SOCIETE GENERALE SA ..... O2RNE8IBXP4R0TD8PU41 | . 10/15/2021 | . 07/25/2032 | ..... | ..... 316,707 | ..... 3.80/2.13 | ..... | ..... | ..... 4,309 | ..... 12,447 | ..... | ..... 20,800 | ..... | ..... (2,450) | ..... | ..... | ..... 4,429 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.82/Pay:EUR 2.13 .... | BM9VCW3 ..... | D1 ..... | Currency..... | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | . 10/18/2021 | . 07/25/2032 | ..... | ..... 211,193 | ..... 3.82/2.13 | ..... | ..... | ..... 2,892 | ..... 8,444 | ..... | ..... 14,207 | ..... | ..... (1,645) | ..... | ..... | ..... 2,953 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.81/Pay:EUR 2.13 .... | BM9VCW3 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | . 10/19/2021 | . 07/25/2032 | ..... | ..... 634,380 | ..... 3.81/2.13 | ..... | ..... | ..... 8,670 | ..... 27,207 | ..... | ..... 43,317 | ..... | ..... (4,922) | ..... | ..... | ..... 8,871 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.70/Pay:GBP 2.90 .... | G9369*AA7 ..... | D1 ..... | Currency..... | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | . 11/16/2021 | . 03/31/2043 | ..... | ..... 55,287,971 | ..... 3.70/2.90 | ..... | ..... | ..... 304,346 | ..... 271,570 | ..... | ..... 5,572,844 | ..... | ..... (2,752,883) | ..... | ..... | ..... 1,189,321 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.26/Pay:AUD 4.22 .... | 50110951 ..... | D1 ..... | Currency..... | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | . 11/18/2021 | . 03/15/2047 | ..... | ..... 3,626,500 | ..... 3.26/4.22 | ..... | ..... | ..... (14,767) | ..... 170,502 | ..... | ..... 30,875 | ..... | ..... (49,493) | ..... | ..... | ..... 85,950 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.34/Pay:AUD 4.18 .... | 50110952 ..... | D1 ..... | Currency..... | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | . 11/18/2021 | . 03/15/2052 | ..... | ..... 6,527,700 | ..... 3.34/4.18 | ..... | ..... | ..... (20,728) | ..... 306,903 | ..... | ..... 64,227 | ..... | ..... (89,088) | ..... | ..... | ..... 171,077 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.34/Pay:EUR 1.52 .... | 50111112 ..... | D1 ..... | Currency..... | SOCIETE GENERALE SA ..... O2RNE8IBXP4R0TD8PU41 | . 11/23/2021 | . 07/30/2049 | ..... | ..... 13,066,933 | ..... 3.34/1.52 | ..... | ..... | ..... 186,553 | ..... 133,595 | ..... | ..... 988,916 | ..... | ..... (114,787) | ..... | ..... | ..... 325,669 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.07/Pay:EUR 1.48 .... | G4936@AD4 ..... | D1 ..... | Currency..... | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | . 12/02/2021 | . 03/02/2037 | ..... | ..... 26,091,200 | ..... 3.07/1.48 | ..... | ..... | ..... 323,814 | ..... 492,126 | ..... | ..... 1,568,775 | ..... | ..... (211,640) | ..... | ..... | ..... 459,890 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 2.37/Pay:EUR 0.75 .... | BKKDGZ5 ..... | D1 ..... | Currency..... | BARCLAYS PLC ..... G5GSEF7VJP5I7OUK5573 | . 02/18/2022 | . 07/13/2026 | ..... | ..... 12,480,600 | ..... 2.37/0.75 | ..... | ..... | ..... 152,998 | ..... 237,778 | ..... | ..... 251,755 | ..... | ..... (101,349) | ..... | ..... | ..... 83,339 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.43/Pay:EUR 2.82 .... | BMC4B33 ..... | D1 ..... | Currency..... | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | . 02/14/2022 | . 04/07/2032 | ..... | ..... 4,524,800 | ..... 4.43/2.82 | ..... | ..... | ..... 58,425 | ..... 84,834 | ..... | ..... 159,546 | ..... | ..... (39,075) | ..... | ..... | ..... 62,054 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 4.14/Pay:EUR 2.53 .... | BJH8G56 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | . 02/14/2022 | . 04/30/2030 | ..... | ..... 2,262,000 | ..... 4.14/2.53 | ..... | ..... | ..... 29,175 | ..... 36,663 | ..... | ..... 61,932 | ..... | ..... (18,557) | ..... | ..... | ..... 26,725 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.30/Pay:EUR 1.75 .... | BKWGSS9 ..... | D1 ..... | Currency..... | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | . 02/14/2022 | . 07/08/2030 | ..... | ..... 3,394,800 | ..... 3.30/1.75 | ..... | ..... | ..... 42,201 | ..... 52,330 | ..... | ..... 98,697 | ..... | ..... (26,806) | ..... | ..... | ..... 40,782 | ..... | 0002 ..... |
| Currency Swap/Rec:USD 3.43/Pay:EUR 1.88 .... | BMTCQR9 ..... | D1 ..... | Currency..... | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | . 02/14/2022 | . 06/17/2030 | ..... | ..... 3,393,000 | ..... 3.43/1.88 | ..... | ..... | ..... 42,246 | ..... 51,176 | ..... | ..... 89,267 | ..... | ..... (26,935) | ..... | ..... | ..... 40,557 | ..... | 0002 ..... |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 3.70/Pay:EUR 2.00 | BMFHS49 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/16/2022 | 08/22/2026 | | 5,687,000 | 3.70/2.00 | | | 76,082 | 127,146 | | 144,786 | | (48,338) | | | 39,124 | | 0002 |
| Currency Swap/Rec:USD 3.37/Pay:EUR 1.90 | F3152*AJ3 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/02/2022 | 07/10/2032 | | 27,695,000 | 3.37/1.90 | | | 309,983 | (130,080) | | 184,568 | | (230,043) | | | 386,264 | | 0002 |
| Currency Swap/Rec:USD 3.63/Pay:EUR 2.23 | F3152*AL8 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/02/2022 | 07/10/2037 | | 16,629,000 | 3.63/2.23 | | | 178,724 | (66,048) | | 249,186 | | (138,026) | | | 297,278 | | 0002 |
| Currency Swap/Rec:USD 3.85/Pay:EUR 2.60 | BJK11G8 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 11/19/2037 | | 12,443,750 | 3.85/2.60 | | | 94,811 | (1,227,012) | | (1,558,960) | | (112,720) | | | 225,582 | | 0002 |
| Currency Swap/Rec:USD 2.56/Pay:EUR 1.47 | BM8V9T0 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/28/2022 | 09/21/2041 | | 4,979,000 | 2.56/1.47 | | | 36,893 | (399,304) | | (533,425) | | (41,809) | | | 102,603 | | 0002 |
| Currency Swap/Rec:USD 2.58/Pay:EUR 1.47 | BM8V9T0 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/31/2022 | 09/21/2041 | | 4,941,500 | 2.58/1.47 | | | 36,710 | (427,234) | | (571,945) | | (42,315) | | | 101,831 | | 0002 |
| Currency Swap/Rec:USD 6.22/Pay:GBP 5.88 | B28RLV4 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 10/30/2037 | | 10,120,000 | 6.22/5.88 | | | 94 | (1,611,082) | | (1,450,965) | | (538,385) | | | 183,074 | | 0002 |
| Currency Swap/Rec:USD 6.17/Pay:GBP 5.75 | B1YXWQ1 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/01/2022 | 06/22/2037 | | 2,289,800 | 6.17/5.75 | | | (3,679) | (364,858) | | (321,421) | | (118,972) | | | 40,856 | | 0002 |
| Currency Swap/Rec:USD 6.49/Pay:GBP 6.13 | B4ZMVJ4 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/01/2022 | 06/02/2034 | | 4,814,460 | 6.49/6.13 | | | (8,239) | (821,348) | | (758,940) | | (267,801) | | | 74,883 | | 0002 |
| Currency Swap/Rec:USD 6.43/Pay:GBP 6.00 | B5KP6X4 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/02/2022 | 11/24/2034 | | 5,728,500 | 6.43/6.00 | | | (7,212) | (896,755) | | (863,830) | | (294,530) | | | 91,280 | | 0002 |
| Currency Swap/Rec:USD 6.55/Pay:GBP 6.13 | B4ZMVJ4 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2022 | 06/02/2034 | | 5,040,200 | 6.55/6.13 | | | (6,563) | (867,321) | | (755,257) | | (281,456) | | | 78,394 | | 0002 |
| Currency Swap/Rec:USD 7.71/Pay:EUR 6.00 | BYT3NX1 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 12/08/2022 | 07/27/2026 | | 1,612,998 | 7.71/6.00 | | | 17,947 | (89,166) | | (90,860) | | (14,073) | | | 10,886 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1785484251 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 10/16/2026 | | 3,032,425 | Secured Overnight Finance Rate/3M Euribor | | | 45,462 | (28,334) | | (21,804) | | (25,305) | | | 21,676 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1823357469 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/09/2023 | 05/03/2027 | | 1,917,300 | Secured Overnight Finance Rate/3M Euribor | | | 29,591 | (30,456) | | (21,903) | | (16,103) | | | 15,425 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1770931068 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 05/09/2023 | 08/03/2027 | | 3,831,100 | Secured Overnight Finance Rate/3M Euribor | | | 58,959 | (64,411) | | (43,283) | | (32,206) | | | 32,288 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1770929591 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/09/2023 | 03/03/2028 | | 3,283,200 | Secured Overnight Finance Rate/3M Euribor | | | 51,334 | (55,810) | | (35,926) | | (27,605) | | | 30,379 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2057851839 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/27/2023 | 12/28/2026 | | 4,027,835 | Secured Overnight Finance Rate/3M Euribor | | | 61,297 | (49,096) | | (44,233) | | (33,706) | | | 30,167 | | 0002 |
| Currency Swap/Rec:USD 3.15/Pay:EUR 1.80 | XS2057852217 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/27/2023 | 12/28/2026 | | 5,290,862 | 3.15/1.80 | | | 55,158 | (61,571) | | (75,519) | | (44,251) | | | 39,627 | | 0002 |
| Currency Swap/Rec:USD 5.37/Pay:GBP 5.63 | 7748927 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/30/2023 | 01/23/2034 | | 3,822,300 | 5.37/5.63 | | | (6,791) | (194,262) | | (233,494) | | (193,362) | | | 58,347 | | 0002 |
| Currency Swap/Rec:USD 4.85/Pay:GBP 5.13 | XS2523960719 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/30/2023 | 08/23/2032 | | 2,546,400 | 4.85/5.13 | | | (4,344) | (114,469) | | (155,547) | | (112,424) | | | 35,789 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1836411667 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2023 | 12/15/2027 | | 3,214,800 | Secured Overnight Finance Rate/3M Euribor | | | 46,264 | (124,210) | | (112,192) | | (27,605) | | | 28,791 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1836412475 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2023 | 12/15/2027 | | 2,679,000 | Secured Overnight Finance Rate/3 M Euribor | | | 38,553 | (103,508) | | (93,493) | | (23,004) | | | 23,992 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2305385739 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/10/2023 | 04/15/2028 | | 3,963,750 | Secured Overnight Finance Rate/3 M Euribor | | | 55,854 | (210,012) | | (209,811) | | (34,506) | | | 37,302 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1861235817 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/10/2023 | 04/15/2027 | | 4,735,360 | Secured Overnight Finance Rate/3 M Euribor | | | 65,504 | (250,894) | | (251,318) | | (41,224) | | | 37,733 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2310127613 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/10/2023 | 04/15/2027 | | 2,912,250 | Secured Overnight Finance Rate/3 M Euribor | | | 40,302 | (148,509) | | (146,781) | | (25,305) | | | 23,206 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1869413572 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 10/10/2023 | 01/15/2028 | | 1,324,563 | Secured Overnight Finance Rate/3 M Euribor | | | 18,717 | (66,692) | | (66,289) | | (11,502) | | | 12,018 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1861236039 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/10/2023 | 01/15/2028 | | 1,677,644 | Secured Overnight Finance Rate/3 M Euribor | | | 23,901 | (80,901) | | (76,081) | | (14,539) | | | 15,222 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1854559041 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/11/2023 | 04/15/2028 | | 2,548,320 | Secured Overnight Finance Rate/3 M Euribor | | | 36,556 | (122,888) | | (117,683) | | (22,084) | | | 23,982 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1890618462 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/11/2023 | 07/29/2028 | | 6,366,600 | Secured Overnight Finance Rate/3 M Euribor | | | 92,945 | (311,419) | | (320,178) | | (55,210) | | | 62,300 | | 0002 |
| Currency Swap/Rec:USD 3.90/Pay:EUR 2.35 | XS2350605825 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 10/11/2023 | 04/15/2028 | | 6,375,000 | 3.90/2.35 | | | 71,933 | (303,019) | | (269,563) | | (55,210) | | | 59,993 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2310759332 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/17/2023 | 01/20/2028 | | 3,175,500 | Secured Overnight Finance Rate/3 M Euribor | | | 43,700 | (163,510) | | (161,352) | | (27,605) | | | 28,873 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2294716357 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/17/2023 | 04/23/2028 | | 6,880,250 | Secured Overnight Finance Rate/3 M Euribor | | | 96,644 | (354,271) | | (351,980) | | (59,811) | | | 64,948 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | BF0F8T4 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 10/17/2023 | 10/21/2026 | | 2,461,943 | Secured Overnight Finance Rate/3 M Euribor | | | 33,667 | (125,790) | | (126,298) | | (21,394) | | | 17,657 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | BF0F991 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 10/17/2023 | 01/21/2028 | | 1,217,735 | Secured Overnight Finance Rate/3 M Euribor | | | 17,230 | (62,219) | | (63,159) | | (10,582) | | | 11,077 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2294714907 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 10/20/2023 | 10/23/2027 | | 4,871,400 | Secured Overnight Finance Rate/3 M Euribor | | | 66,169 | (248,415) | | (234,534) | | (42,328) | | | 42,628 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1605709036 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 10/20/2023 | 07/15/2026 | | 5,197,954 | Secured Overnight Finance Rate/3M Euribor | | | 69,630 | (270,231) | | (262,897) | | (45,208) | | | 34,763 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2309454119 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 11/03/2023 | 08/21/2027 | | 6,021,563 | Secured Overnight Finance Rate/3M Euribor | | | 82,651 | (239,081) | | (243,078) | | (51,760) | | | 51,187 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2355094231 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2023 | 08/18/2029 | | 10,698,000 | Secured Overnight Finance Rate/3M Euribor | | | 152,614 | (432,032) | | (396,687) | | (92,017) | | | 118,223 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2355094827 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 02/18/2030 | | 10,710,000 | Secured Overnight Finance Rate/3M Euribor | | | 156,758 | (420,032) | | (428,946) | | (92,017) | | | 124,313 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1875402833 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 11/03/2023 | 08/15/2028 | | 1,072,700 | Secured Overnight Finance Rate/3M Euribor | | | 15,678 | (40,303) | | (38,779) | | (9,202) | | | 10,560 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1655107552 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 07/15/2027 | | 1,668,450 | Secured Overnight Finance Rate/3M Euribor | | | 22,263 | (1,055) | | 3,365 | | (13,803) | | | 13,932 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1663002159 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 07/17/2026 | | 3,956,940 | Secured Overnight Finance Rate/3M Euribor | | | 50,807 | (5,351) | | (11,192) | | (32,758) | | | 26,504 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1663006655 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 07/17/2026 | | 2,084,063 | Secured Overnight Finance Rate/3M Euribor | | | 26,759 | (2,819) | | (5,895) | | (17,253) | | | 13,959 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1899143009 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 10/23/2028 | | 3,114,440 | Secured Overnight Finance Rate/3M Euribor | | | 47,389 | (1,969) | | 12,529 | | (25,765) | | | 31,399 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1908336073 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/27/2023 | 10/18/2027 | | 2,223,000 | Secured Overnight Finance Rate/3M Euribor | | | 31,451 | (3,006) | | (4,802) | | (18,403) | | | 19,409 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1904642292 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/27/2023 | 01/14/2028 | | 1,611,675 | Secured Overnight Finance Rate/3M Euribor | | | 22,765 | (2,180) | | (3,213) | | (13,343) | | | 14,617 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1904640080 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/27/2023 | 01/14/2028 | | 2,223,000 | Secured Overnight Finance Rate/3M Euribor | | | 31,400 | (3,006) | | (4,431) | | (18,403) | | | 20,162 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2325584238 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 12/28/2023 | 07/23/2028 | | 2,220,000 | Secured Overnight Finance Rate/3M Euribor | | | 31,521 | (6,006) | | (3,728) | | (18,403) | | | 21,677 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2405130993 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/28/2023 | 10/14/2028 | | 3,881,325 | Secured Overnight Finance Rate/3M Euribor | | | 57,578 | (14,186) | | 1,310 | | (32,206) | | | 39,012 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 3.68/Pay:EUR 2.00 | XS2353414092 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/14/2024 | 05/15/2027 | | 4,822,200 | 3.68/2.00 | | | 50,223 | (186,314) | | (148,293) | | (186,314) | | | 39,041 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1692040634 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 02/15/2024 | 11/18/2026 | | 3,404,591 | Secured Overnight Finance Rate/3M Euribor | | | 36,160 | (118,065) | | (116,903) | | (118,065) | | | 24,869 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1693023084 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQIIXH05 | 02/15/2024 | 01/30/2027 | | 1,620,155 | Secured Overnight Finance Rate/3M Euribor | | | 17,769 | (56,028) | | (59,582) | | (56,028) | | | 12,377 | | 0002 |
| Currency Swap/Rec:USD 3.71/Pay:EUR 2.05 | XS1693023597 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/15/2024 | 01/30/2027 | | 5,046,440 | 3.71/2.05 | | | 49,263 | (173,545) | | (145,596) | | (173,545) | | | 38,550 | | 0002 |
| Currency Swap/Rec:USD 4.59/Pay:EUR 2.65 | XS2357557342 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQIIXH05 | 04/15/2024 | 04/20/2028 | | 7,181,325 | 4.59/2.65 | | | 60,685 | (331,447) | | (215,317) | | (331,447) | | | 67,712 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1701396589 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 04/16/2024 | 07/12/2028 | | 2,111,300 | Secured Overnight Finance Rate/3M Euribor | | | 16,357 | (95,785) | | (99,708) | | (95,785) | | | 20,534 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1730937130 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 01/26/2027 | | 3,190,800 | Secured Overnight Finance Rate/3M Euribor | | | 23,999 | (148,210) | | (159,001) | | (148,210) | | | 24,318 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1730939003 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/26/2028 | | 2,393,100 | Secured Overnight Finance Rate/3M Euribor | | | 18,698 | (111,157) | | (122,913) | | (111,157) | | | 22,616 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1712177507 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/17/2024 | 10/15/2026 | | 1,063,700 | Secured Overnight Finance Rate/3M Euribor | | | 7,867 | (49,303) | | (49,904) | | (49,303) | | | 7,598 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1712178141 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/17/2024 | 01/15/2027 | | 12,338,920 | Secured Overnight Finance Rate/3M Euribor | | | 92,539 | (571,917) | | (582,173) | | (571,917) | | | 93,425 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1732452112 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/09/2024 | 05/24/2027 | | 1,425,038 | Secured Overnight Finance Rate/3M Euribor | | | 8,831 | (49,692) | | (51,358) | | (49,692) | | | 11,591 | | 0002 |
| Currency Swap/Rec:USD 3.25/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/27/2024 | 10/15/2026 | | 16,737,150 | 3.25/2.00 | | | 42,102 | (36,404) | | 42,102 | | | | | 119,559 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2115127768 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 08/29/2024 | 07/15/2029 | | 6,982,290 | Secured Overnight Finance Rate/3M Euribor | | | (29,630) | (4,371) | | (29,630) | | (29,630) | | | 76,422 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2114941409 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 08/29/2024 | 10/15/2028 | | 2,769,250 | Secured Overnight Finance Rate/3M Euribor | | | (13,258) | (1,005) | | (13,258) | | (13,258) | | | 27,844 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2125181581 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQIIXH05 | 08/30/2024 | 01/15/2029 | | 4,202,800 | Secured Overnight Finance Rate/3M Euribor | | | (26,612) | | | (5,165) | | (26,612) | | | 43,555 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125181821 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/30/2024 | 04/15/2029 | | 3,318,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (21,010) | | (5,886) | | (21,010) | | | 35,358 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125925870 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 07/15/2029 | | 8,166,640 | Secured Overnight Finance Rate/3 M Euribor | | | | (69,584) | | (12,387) | | (69,584) | | | 89,384 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106569366 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 09/04/2024 | 10/20/2028 | | 7,041,188 | Secured Overnight Finance Rate/3 M Euribor | | | | (54,208) | | (2,831) | | (54,208) | | | 70,916 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2112472316 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 09/04/2024 | 10/20/2028 | | 4,224,713 | Secured Overnight Finance Rate/3 M Euribor | | | | (32,525) | | (1,167) | | (32,525) | | | 42,550 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2291788813 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 10/15/2028 | | 5,520,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (44,516) | | (2,563) | | (44,516) | | | 55,507 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2293735101 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 09/10/2024 | 04/17/2030 | | 4,494,725 | Secured Overnight Finance Rate/3 M Euribor | | | | (40,763) | | (10,048) | | (40,763) | | | 52,935 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2293734989 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 09/10/2024 | 07/17/2029 | | 4,963,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (45,014) | | (6,451) | | (45,014) | | | 54,357 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2461260544 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 01/18/2030 | | 4,131,750 | Secured Overnight Finance Rate/3 M Euribor | | | | (42,012) | | (15,682) | | (42,012) | | | 47,578 | | 0002 |
| Currency Swap/Rec:USD 4.14/Pay:EUR 2.42 | G9006@AL0 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/13/2016 | 05/04/2036 | | 36,128,000 | 4.14/2.42 | | | 497,692 | 511,897 | | 2,186,943 | | (294,455) | | | 615,238 | | 0002 |
| Currency Swap/Rec:USD 8.80/Pay:GBP 6.88 | B2RK0H3 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 05/20/2038 | | 1,118,560 | 8.80/6.88 | | | 21,785 | 72,324 | | 324,256 | | (62,650) | | | 20,658 | | 0002 |
| Currency Swap/Rec:USD 7.32/Pay:GBP 5.63 | BJ05TF5 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 01/16/2034 | | 1,258,380 | 7.32/5.63 | | | 21,158 | 66,013 | | 249,988 | | (62,179) | | | 19,189 | | 0002 |
| Currency Swap/Rec:USD 7.41/Pay:GBP 5.50 | BNH7004 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 06/27/2044 | | 1,398,200 | 7.41/5.50 | | | 25,106 | 71,596 | | 493,261 | | (67,809) | | | 31,071 | | 0002 |
| Currency Swap/Rec:USD 6.41/Pay:GBP 4.88 | BYXR3S4 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 02/07/2027 | | 1,398,200 | 6.41/4.88 | | | 21,352 | 65,627 | | 119,198 | | (66,032) | | | 10,731 | | 0002 |
| Currency Swap/Rec:USD 6.01/Pay:EUR 3.63 | BD97392 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/13/2018 | 05/27/2028 | | 1,364,000 | 6.01/3.63 | | | 29,221 | 150,533 | | 190,017 | | (12,186) | | | 13,043 | | 0002 |
| Currency Swap/Rec:USD 9.82/Pay:GBP 8.00 | BYZMS04 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/16/2018 | 11/23/2026 | | 4,457,920 | 9.82/8.00 | | | 87,465 | 211,934 | | 384,658 | | (228,995) | | | 32,667 | | 0002 |
| Currency Swap/Rec:USD 7.97/Pay:EUR 5.13 | BYVYLX8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/16/2018 | 09/29/2025 | | 3,192,800 | 7.97/5.13 | | | 85,009 | 312,103 | | 341,291 | | (33,081) | | | 15,942 | | 0002 |
| Currency Swap/Rec:USD 6.72/Pay:GBP 5.13 | BRGCJ12 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/16/2018 | 10/10/2025 | | 2,606,490 | 6.72/5.13 | | | 42,953 | 109,266 | | 149,578 | | (122,050) | | | 13,210 | | 0002 |
| Currency Swap/Rec:USD 8.97/Pay:GBP 6.88 | B2RK0H3 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/16/2018 | 05/20/2038 | | 2,786,200 | 8.97/6.88 | | | 57,442 | 168,678 | | 847,615 | | (155,503) | | | 51,458 | | 0002 |
| Currency Swap/Rec:USD 9.27/Pay:GBP 7.00 | B9GWFV8 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/16/2018 | 06/16/2043 | | 3,064,820 | 9.27/7.00 | | | 65,588 | 184,085 | | 1,209,371 | | (170,796) | | | 66,303 | | 0002 |
| Currency Swap/Rec:USD 6.72/Pay:GBP 5.13 | BRGCJ12 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/16/2018 | 10/10/2025 | | 876,260 | 6.72/5.13 | | | 14,440 | 36,718 | | 50,286 | | (41,007) | | | 4,441 | | 0002 |
| Currency Swap/Rec:USD 6.59/Pay:EUR 3.75 | BVZJ1X8 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 06/29/2018 | 03/02/2026 | | 3,499,800 | 6.59/3.75 | | | 82,146 | 165,401 | | 227,322 | | (29,918) | | | 20,846 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 6.29/Pay:GBP 4.63 | BMNB2M9 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/17/2018 | 05/23/2029 | | 10,504,000 | 6.29/4.63 | | | 147,368 | (177,870) | | 681,816 | | (523,193) | | | 113,212 | | 0002 |
| Currency Swap/Rec:USD 5.36/Pay:GBP 3.82 | L0808#AA5 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/11/2017 | 04/01/2032 | | 23,273,022 | 5.36/3.82 | | | 258,764 | (1,748,365) | | 318,060 | | (1,149,597) | | | 318,824 | | 0002 |
| Currency Swap/Rec:USD 4.50/Pay:EUR 2.76 | G7605#AB9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/13/2017 | 10/18/2036 | | 32,138,100 | 4.50/2.76 | | | 492,994 | 2,087,013 | | 3,351,836 | | (248,447) | | | 557,981 | | 0002 |
| Currency Swap/Rec:USD 4.42/Pay:GBP 3.12 | G6076#AA3 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/18/2017 | 12/31/2042 | | 24,726,738 | 4.42/3.12 | | | 264,021 | (392,791) | | 2,689,259 | | (1,198,557) | | | 528,352 | | 0002 |
| Currency Swap/Rec:USD 4.71/Pay:GBP 3.34 | G6076#AB1 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/18/2017 | 12/31/2045 | | 5,260,800 | 4.71/3.34 | | | 58,576 | (86,007) | | 830,551 | | (249,188) | | | 121,300 | | 0002 |
| Currency Swap/Rec:USD 5.10/Pay:EUR 2.75 | R2000#AA1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/06/2017 | 08/05/2027 | | 8,977,380 | 5.10/2.75 | (1) | | 177,041 | (408,167) | | (300,906) | | (6,519) | | | 75,732 | | 0002 |
| Currency Swap/Rec:USD 5.12/Pay:EUR 2.75 | R2000#AA1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/06/2017 | 08/05/2027 | | 8,977,380 | 5.12/2.75 | | | 178,274 | (408,166) | | (297,824) | | (6,520) | | | 75,732 | | 0002 |
| Currency Swap/Rec:USD 5.66/Pay:EUR 3.91 | L51248AA3 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/06/2022 | 09/30/2042 | | 8,468,000 | 5.66/3.91 | | | 111,421 | (436,026) | | (238,109) | | (73,614) | | | 179,688 | | 0002 |
| Currency Swap/Rec:USD 6.79/Pay:GBP 7.16 | L3009#AA6 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 04/20/2023 | 05/12/2030 | | 2,489,800 | 6.79/7.16 | | | (6,125) | (183,604) | | (235,093) | | (124,594) | | | 29,503 | | 0002 |
| Currency Swap/Rec:USD 7.01/Pay:GBP 7.32 | L3009#AB4 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 04/20/2023 | 05/12/2033 | | 3,735,900 | 7.01/7.32 | | | (7,531) | (274,205) | | (389,957) | | (186,891) | | | 54,840 | | 0002 |
| Currency Swap/Rec:USD 7.16/Pay:GBP 7.44 | L3009#AC2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 04/20/2023 | 05/12/2035 | | 3,735,000 | 7.16/7.44 | | | (6,663) | (275,105) | | (406,000) | | (186,891) | | | 60,856 | | 0002 |
| Currency Swap/Rec:USD 6.55/Pay:CAD 6.30 | C70528AB3 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/31/2038 | | 5,531,789 | 6.55/6.30 | | | 9,490 | (14,317) | | (209,094) | | 114,698 | | | 103,217 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2339006483 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 02/23/2024 | 06/22/2029 | | 2,708,000 | Secured Overnight Finance Rate/3 M Euribor | | | 31,423 | (74,058) | | (72,603) | | (74,058) | | | 29,444 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2770762099 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/26/2024 | 01/25/2032 | | 2,170,900 | Secured Overnight Finance Rate/3 M Euribor | | | 23,452 | (55,106) | | (50,805) | | (55,106) | | | 29,374 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2327986373 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/29/2024 | 01/20/2030 | | 5,023,860 | Secured Overnight Finance Rate/3 M Euribor | | | 56,998 | (149,783) | | (161,697) | | (149,783) | | | 57,881 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2326523730 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/01/2024 | 10/15/2028 | | 5,094,336 | Secured Overnight Finance Rate/3 M Euribor | | | 45,503 | (147,909) | | (154,418) | | (147,909) | | | 51,222 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2326515470 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/01/2024 | 07/15/2028 | | 8,869,940 | Secured Overnight Finance Rate/3 M Euribor | | | 77,272 | (256,686) | | (260,610) | | (256,686) | | | 86,360 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2062960385 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/08/2024 | 12/15/2028 | | 1,095,500 | Secured Overnight Finance Rate/3 M Euribor | | | 11,763 | (17,503) | | (17,378) | | (17,503) | | | 11,240 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1970747876 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/21/2024 | 07/15/2028 | | 1,470,825 | Secured Overnight Finance Rate/3 M Euribor | | | 14,621 | (31,873) | | (31,633) | | (31,873) | | | 14,320 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2406902259 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/21/2024 | 04/15/2029 | | 740,860 | Secured Overnight Finance Rate/3M Euribor | | | 7,572 | (16,013) | | (15,876) | | (16,013) | | | 7,895 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1712178570 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/18/2024 | 07/15/2027 | | 1,756,755 | Secured Overnight Finance Rate/3M Euribor | | | 13,397 | (79,700) | | (83,271) | | (79,700) | | | 14,669 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2436147750 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 06/24/2024 | 10/16/2028 | | 3,755,850 | Secured Overnight Finance Rate/3M Euribor | | | 19,049 | (141,054) | | (148,686) | | (141,054) | | | 37,777 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2344626283 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 06/24/2024 | 10/22/2029 | | 1,985,235 | Secured Overnight Finance Rate/3M Euribor | | | 9,704 | (74,075) | | (79,743) | | (74,075) | | | 22,335 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2413883443 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/10/2024 | 10/15/2028 | | 5,411,000 | Secured Overnight Finance Rate/3M Euribor | | | 22,380 | (154,016) | | (176,072) | | (154,016) | | | 54,406 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2434356502 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/11/2024 | 07/15/2028 | | 9,783,900 | Secured Overnight Finance Rate/3M Euribor | | | 39,279 | (233,129) | | (290,081) | | (233,129) | | | 95,258 | | 0002 |
| Currency Swap/Rec:USD 3.34/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 04/15/2028 | | 6,528,000 | 3.34/2.00 | | | 18,501 | (150,019) | | (148,795) | | (150,019) | | | 61,433 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2434356411 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/11/2024 | 01/15/2029 | | 12,975,068 | Secured Overnight Finance Rate/3M Euribor | | | 53,495 | (303,060) | | (395,039) | | (303,060) | | | 134,464 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2112473553 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/30/2024 | 04/20/2029 | | 3,449,028 | Secured Overnight Finance Rate/3M Euribor | | | 11,103 | (101,452) | | (109,768) | | (101,452) | | | 36,810 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2373314942 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/06/2024 | 03/20/2029 | | 4,911,300 | Secured Overnight Finance Rate/3M Euribor | | | 13,318 | (97,528) | | (119,906) | | (97,528) | | | 51,925 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2066908018 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/06/2024 | 01/15/2029 | | 2,364,180 | Secured Overnight Finance Rate/3M Euribor | | | 6,904 | (45,687) | | (51,952) | | (45,687) | | | 24,501 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2403120343 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/07/2024 | 10/15/2029 | | 1,638,900 | Secured Overnight Finance Rate/3M Euribor | | | 4,434 | (30,553) | | (37,553) | | (30,553) | | | 18,404 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2415312011 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41 | 08/07/2024 | 04/18/2028 | | 5,460,000 | Secured Overnight Finance Rate/3M Euribor | | | 14,715 | (104,902) | | (110,665) | | (104,902) | | | 51,442 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2113704832 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/23/2024 | 01/15/2029 | | 920,936 | Secured Overnight Finance Rate/3M Euribor | | | 1,744 | (1,744) | | 78 | | (1,744) | | | 9,544 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2274531172 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 04/15/2029 | | 5,939,570 | Secured Overnight Finance Rate/3 M Euribor | | | | (14,997) | | (3,995) | | (14,997) | | | 63,295 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2112473470 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 07/20/2029 | | 4,829,370 | Secured Overnight Finance Rate/3 M Euribor | | | | (12,194) | | (4,535) | | (12,194) | | | 52,933 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2291789118 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30 | 09/09/2024 | 07/15/2029 | | 22,066,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (194,064) | | (27,392) | | (194,064) | | | 241,514 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2303068774 | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 09/11/2024 | 07/15/2029 | | 24,997,240 | Secured Overnight Finance Rate/3 M Euribor | | | | (267,933) | | (28,494) | | (267,933) | | | 273,596 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2294717082 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/17/2024 | 01/23/2029 | | 1,668,750 | Secured Overnight Finance Rate/3 M Euribor | | | 726 | (731) | | (6,768) | | (731) | | | 17,338 | | 0002 |
| Currency Swap/Rec:GBP 1.75/Pay:USD 2.17 | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/19/2020 | 11/24/2027 | | 100,000,000 | 1.75/2.17 | | | (491,139) | 1,439,103 | | (1,314,407) | | 6,210,272 | | | 887,508 | | 0002 |
| Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate | FX Hedging Strategy | Exhibit 5 & 7 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 01/05/2021 | 01/12/2028 | | 500,000,000 | 0.63/Secured Overnight Finance Rate | | | (29,456,323) | (56,648,392) | | (109,463,738) | | 4,600,862 | | | 4,531,095 | | 0002 |
| Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate | FX Hedging Strategy | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/13/2021 | 04/16/2031 | | 1,000,000,000 | 2.73/Secured Overnight Finance Rate | | | (4,127,729) | (22,412,794) | | (34,898,238) | | (3,674,821) | | | 12,791,799 | | 0002 |
| Currency Swap/Rec:USD 3.03/Pay:EUR 1.42 | N5946*AE1 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/27/2021 | 06/15/2029 | | 24,376,000 | 3.03/1.42 | | | 322,791 | 2,115,936 | | 2,400,052 | | (184,034) | | | 264,499 | | 0002 |
| Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA | 50100452 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/19/2021 | 01/16/2029 | | 6,832,000 | 2.23/New Zeal Bank Bill 3 Month FRA | | | (204,445) | 481,019 | | (182,120) | | (31,985) | | | 70,824 | | 0002 |
| Currency Swap/Rec:USD 6.63/Pay:GBP 5.75 | B3RS4H2 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/15/2021 | 07/05/2040 | | 4,955,040 | 6.63/5.75 | | | 48,667 | 183,858 | | 809,672 | | (275,338) | | | 98,394 | | 0002 |
| Currency Swap/Rec:USD 3.25/Pay:EUR 1.57 | 50107934 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/21/2021 | 11/30/2036 | | 11,637,000 | 3.25/1.57 | | | 155,565 | 506,968 | | 1,045,137 | | (92,017) | | | 203,026 | | 0002 |
| Currency Swap/Rec:USD 4.82/Pay:EUR 3.10 | BM9KZX2 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/04/2021 | 06/29/2028 | | 6,938,400 | 4.82/3.10 | | | 98,191 | 261,465 | | 349,430 | | (55,462) | | | 67,162 | | 0002 |
| Currency Swap/Rec:USD 3.37/Pay:EUR 1.75 | BKP71N5 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 11/04/2021 | 09/09/2027 | | 2,311,000 | 3.37/1.75 | | | 30,060 | 86,906 | | 100,224 | | (18,862) | | | 19,821 | | 0002 |
| Currency Swap/Rec:USD 3.69/Pay:EUR 2.01 | N2319@AD7 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/05/2021 | 12/01/2028 | | 5,762,000 | 3.69/2.01 | | | 77,632 | 196,984 | | 279,146 | | (46,009) | | | 58,850 | | 0002 |
| Currency Swap/Rec:USD 3.60/Pay:EUR 1.75 | BKP71N5 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 01/20/2022 | 09/09/2027 | | 3,407,100 | 3.60/1.75 | | | 49,560 | 70,089 | | 112,735 | | (28,018) | | | 29,222 | | 0002 |
| Currency Swap/Rec:GBP 5.15/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/25/2024 | 07/28/2027 | | 300,000,000 | 5.15/Secured Overnight Finance Rate | | | (2,841,842) | 21,696,477 | | 24,972,991 | | 21,696,477 | | | 2,521,007 | | 0002 |
| Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/14/2022 | 04/21/2027 | | 300,000,000 | 4.76/Secured Overnight Finance Rate | | | (5,408,627) | (16,613,699) | | (20,219,850) | | 2,954,783 | | | 2,398,201 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Currency Swap/Rec:USD 3.16/Pay:EUR 1.89 | E5444#AH7 | D1 Exhibit 5 & 7 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/09/2022 | 10/01/2031 | | 7,926,230 | 3.16/1.89 | | | 68,194 | (865,560) | | (874,246) | | (72,686) | | | 104,895 | | 0002 |
| Currency Swap/Rec:SGD 4.20/Pay:USD 5.57 | FA Hedge | | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/21/2023 | 06/27/2025 | | 200,000,000 | 4.20/5.57 | | | (1,530,784) | 6,565,581 | | 6,964,311 | | 4,236,758 | | | 860,073 | | 0002 |
| Currency Swap/Rec:USD 1.61/Pay:GBP 2.03 | BYQ2751 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/30/2023 | 02/14/2025 | | 7,000,979 | 1.61/2.03 | | | (21,028) | (342,315) | | (352,312) | | (338,229) | | | 21,446 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1836412988 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 09/06/2023 | 06/15/2028 | | 536,500 | Secured Overnight Finance Rate/3M Euribor | | | 7,877 | (20,002) | | (18,178) | | (4,601) | | | 5,167 | | 0002 |
| Currency Swap/Rec:SGD 4.30/Pay:USD 5.89 | FA Hedge | Exhibit 5 & 7 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/14/2023 | 09/21/2025 | | 300,000,000 | 4.30/5.89 | | | (2,622,416) | 13,875,228 | | 14,071,813 | | 6,414,474 | | | 1,481,391 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2305385739 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/10/2023 | 04/15/2028 | | 15,855,000 | Secured Overnight Finance Rate/3M Euribor | | | 223,416 | (840,048) | | (839,244) | | (138,026) | | | 149,207 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1854559637 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/10/2023 | 04/15/2028 | | 2,120,200 | Secured Overnight Finance Rate/3M Euribor | | | 30,322 | (105,806) | | (100,954) | | (18,403) | | | 19,953 | | 0002 |
| Currency Swap/Rec:USD 3.11/Pay:EUR 1.60 | XS2310760181 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/10/2023 | 01/20/2028 | | 21,202,000 | 3.11/1.60 | | | 236,265 | (1,058,064) | | (917,443) | | (184,034) | | | 192,776 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2305241064 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/11/2023 | 10/24/2027 | | 2,909,705 | Secured Overnight Finance Rate/3M Euribor | | | 40,343 | (136,585) | | (134,887) | | (25,185) | | | 25,473 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1854559041 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 10/11/2023 | 04/15/2028 | | 1,061,800 | Secured Overnight Finance Rate/3M Euribor | | | 15,232 | (51,203) | | (49,034) | | (9,202) | | | 9,992 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2310762120 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/11/2023 | 10/20/2028 | | 7,595,445 | Secured Overnight Finance Rate/3M Euribor | | | 109,477 | (362,528) | | (344,440) | | (65,792) | | | 76,499 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2310761403 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/11/2023 | 07/20/2028 | | 15,916,500 | Secured Overnight Finance Rate/3M Euribor | | | 224,757 | (778,548) | | (768,014) | | (138,026) | | | 155,247 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2355094231 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2023 | 08/18/2029 | | 14,067,870 | Secured Overnight Finance Rate/3M Euribor | | | 200,688 | (568,122) | | (521,644) | | (121,003) | | | 155,463 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2355094827 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 02/18/2030 | | 13,012,650 | Secured Overnight Finance Rate/3M Euribor | | | 190,461 | (510,339) | | (521,169) | | (111,801) | | | 151,040 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1875402676 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 11/03/2023 | 08/15/2028 | | 3,218,100 | Secured Overnight Finance Rate/3M Euribor | | | 47,033 | (120,910) | | (116,336) | | (27,605) | | | 31,681 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2325584238 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/28/2023 | 07/23/2028 | | 11,100,000 | Secured Overnight Finance Rate/3M Euribor | | | 157,607 | (30,032) | | (18,642) | | (92,017) | | | 108,384 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2747765019 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 07/15/2032 | | 2,582,400 | Secured Overnight Finance Rate/3 M Euribor | | | 28,208 | (88,808) | | (92,956) | | (88,808) | | | 36,049 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2747765282 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 02/16/2024 | 04/15/2033 | | 2,257,500 | Secured Overnight Finance Rate/3 M Euribor | | | 26,043 | (79,807) | | (77,528) | | (79,807) | | | 32,996 | | 0002 |
| Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/20/2024 | 02/23/2027 | | 500,000,000 | 3 M Euribor/Secured Overnight Finance Rate | | | (5,967,037) | 17,883,269 | | 18,494,304 | | 17,883,269 | | | 3,872,983 | | 0002 |
| Currency Swap/Rec:JPY 1.23/Pay:USD Secured Overnight Finance Rate | XS2799640474 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/03/2024 | 04/10/2029 | | 8,874,999,999 | 1.23/Secured Overnight Finance Rate | | | (1,567,524) | 3,164,763 | | 3,040,611 | | 3,164,763 | | | 94,433,993 | | 0002 |
| Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/09/2024 | 04/16/2029 | | 8,316,000,000 | Japan Unsecured Overnight Call/Secured Overnight Finance Rate | | | (1,525,047) | 3,084,161 | | 3,392,579 | | 3,084,161 | | | 88,646,424 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1732458317 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/09/2024 | 02/24/2028 | | 8,807,270 | Secured Overnight Finance Rate/3 M Euribor | | | 55,920 | (307,114) | | (323,840) | | (307,114) | | | 81,232 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2350605239 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/05/2024 | 07/15/2028 | | 9,427,350 | Secured Overnight Finance Rate/3 M Euribor | | | | (33,177) | | (3,565) | | (33,177) | | | 91,787 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2274531768 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/05/2024 | 07/15/2029 | | 6,321,870 | Secured Overnight Finance Rate/3 M Euribor | | | | (22,248) | | (6,756) | | (22,248) | | | 69,193 | | 0002 |
| Currency Swap/Rec:USD 3.05/Pay:EUR 1.95 | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/06/2024 | 01/20/2029 | | 555,250 | 3.05/1.95 | | | | (1,252) | | (4,283) | | (1,252) | | | 5,763 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2289567674 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/06/2024 | 07/20/2029 | | 6,829,575 | Secured Overnight Finance Rate/3 M Euribor | | | | (15,395) | | (9,224) | | (15,395) | | | 74,857 | | 0002 |
| Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/04/2021 | 06/09/2028 | | 300,000,000 | 2.47/Secured Overnight Finance Rate | | | (8,360,671) | (26,592,652) | | (37,993,177) | | (4,587,918) | | | 2,882,636 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2243970899 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/29/2024 | 04/21/2028 | | 6,507,600 | Secured Overnight Finance Rate/3 M Euribor | | | 59,010 | (170,419) | | (173,368) | | (170,419) | | | 61,383 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2243971517 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 02/29/2024 | 07/21/2028 | | 17,369,600 | Secured Overnight Finance Rate/3 M Euribor | | | 163,899 | (438,451) | | (453,293) | | (438,451) | | | 169,481 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2062960385 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 03/08/2024 | 12/15/2028 | | 273,875 | Secured Overnight Finance Rate/3 M Euribor | | | 2,941 | (4,376) | | (4,345) | | (4,376) | | | 2,810 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1693277185 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 04/17/2024 | 04/15/2028 | | 1,063,900 | Secured Overnight Finance Rate/3M Euribor | | | 8,204 | (49,103) | | (51,748) | | (49,103) | | | 10,012 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2387683654 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/09/2024 | 07/15/2028 | | 1,623,750 | Secured Overnight Finance Rate/3M Euribor | | | 6,543 | (45,755) | | (54,605) | | (45,755) | | | 15,809 | | 0002 |
| Currency Swap/Rec:USD 3.49/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/09/2024 | 04/15/2028 | | 5,953,420 | 3.49/2.10 | | | 17,470 | (168,098) | | (158,500) | | (168,098) | | | 56,026 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2413884680 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/10/2024 | 10/15/2027 | | 757,610 | Secured Overnight Finance Rate/3M Euribor | | | 3,018 | (21,492) | | (24,895) | | (21,492) | | | 6,606 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2434356502 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/11/2024 | 07/15/2028 | | 11,958,100 | Secured Overnight Finance Rate/3M Euribor | | | 48,007 | (284,935) | | (354,543) | | (284,935) | | | 116,427 | | 0002 |
| Currency Swap/Rec:USD 3.34/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 04/15/2028 | | 9,248,000 | 3.34/2.00 | | | 26,210 | (212,527) | | (210,793) | | (212,527) | | | 87,030 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2434356411 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/11/2024 | 01/15/2029 | | 3,806,600 | Secured Overnight Finance Rate/3M Euribor | | | 15,694 | (88,911) | | (115,896) | | (88,911) | | | 39,449 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1768031004 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 07/18/2024 | 07/15/2028 | | 1,745,440 | Secured Overnight Finance Rate/3M Euribor | | | 5,528 | (35,365) | | (49,464) | | (35,365) | | | 16,994 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1782800236 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/22/2024 | 10/15/2027 | | 1,632,300 | Secured Overnight Finance Rate/3M Euribor | | | 5,128 | (37,205) | | (44,910) | | (37,205) | | | 14,233 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1782799636 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/22/2024 | 04/15/2027 | | 3,916,080 | Secured Overnight Finance Rate/3M Euribor | | | 12,152 | (90,732) | | (104,130) | | (90,732) | | | 31,204 | | 0002 |
| Currency Swap/Rec:USD 3.45/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/16/2024 | 05/14/2027 | | 687,250 | 3.45/2.10 | | | 797 | (8,377) | | (8,731) | | (8,377) | | | 5,561 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2064434132 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/28/2024 | 04/20/2029 | | 1,388,750 | Secured Overnight Finance Rate/3M Euribor | | | | (2,504) | | (1,578) | | (2,504) | | | 14,822 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2126168181 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 07/15/2029 | | 2,209,000 | Secured Overnight Finance Rate/3M Euribor | | | | (17,006) | | (3,996) | | (17,006) | | | 24,178 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2112473470 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 07/20/2029 | | 4,773,860 | Secured Overnight Finance Rate/3M Euribor | | | | (12,054) | | (4,483) | | (12,054) | | | 52,325 | | 0002 |
| Currency Swap/Rec:USD 3.13/Pay:EUR 1.52 | G22708AB6 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/13/2021 | 10/07/2031 | | 29,497,500 | 3.13/1.52 | | | 385,736 | 1,672,420 | | 2,231,583 | | (230,043) | | | 390,826 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA | 50100452 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/19/2021 | 01/16/2029 | | 17,080,000 | 2.23/New Zeal Bank Bill 3 Month FRA | | | (511,113) | 1,202,549 | | (455,300) | | (79,963) | | | 177,061 | | 0002 |
| Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/02/2021 | 09/10/2026 | | 600,000,000 | 0.37/Secured Overnight Finance Rate | | | (33,046,014) | (44,218,070) | | (80,113,528) | | 5,521,035 | | | 4,184,118 | | 0002 |
| Currency Swap/Rec:NOK 2.64/Pay:USD 2.50 | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/24/2021 | 10/01/2031 | | 1,000,000,000 | 2.64/2.50 | | | (322,964) | (21,311,258) | | (18,764,382) | | (3,668,859) | | | 13,233,933 | | 0002 |
| Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/06/2021 | 06/09/2028 | | 250,000,000 | 2.47/Secured Overnight Finance Rate | | | (6,633,256) | (13,715,846) | | (23,243,161) | | (3,823,265) | | | 2,402,196 | | 0002 |
| Currency Swap/Rec:USD 2.72/Pay:EUR 1.13 | XS2366415110 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3O16NJZ34 | 10/07/2021 | 07/18/2033 | | 23,114,000 | 2.72/1.13 | | | 293,939 | 851,443 | | 1,472,199 | | (183,094) | | | 342,889 | | 0002 |
| Currency Swap/Rec:USD 3.26/Pay:EUR 1.63 | XS2366415201 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/07/2021 | 04/18/2041 | | 4,042,500 | 3.26/1.63 | | | 53,671 | 143,403 | | 371,918 | | (31,776) | | | 82,250 | | 0002 |
| Currency Swap/Rec:USD 3.79/Pay:EUR 2.00 | XS2366415540 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3O16NJZ34 | 10/07/2021 | 04/18/2051 | | 10,748,010 | 3.79/2.00 | | | 158,524 | 393,498 | | 1,624,276 | | (84,975) | | | 276,980 | | 0002 |
| Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/05/2022 | 01/08/2027 | | 500,000,000 | 0.83/Secured Overnight Finance Rate | | | (24,686,873) | (10,177,549) | | (38,118,357) | | 4,587,116 | | | 3,769,924 | | 0002 |
| Currency Swap/Rec:USD 3.62/Pay:EUR 1.88 | BLH07S6 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/12/2022 | 06/15/2027 | | 3,428,400 | 3.62/1.88 | | | 48,038 | 86,832 | | 112,714 | | (26,623) | | | 28,203 | | 0002 |
| Currency Swap/Rec:USD 8.93/Pay:EUR 6.50 | XS2483510637 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/13/2022 | 05/15/2025 | | 17,691,900 | 8.93/6.50 | | | 284,423 | (1,223,287) | | (1,160,882) | | (163,020) | | | 69,761 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1823357469 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/09/2023 | 05/03/2027 | | 5,916,240 | Secured Overnight Finance Rate/3 M Euribor | | | 91,308 | (93,977) | | (67,586) | | (49,689) | | | 47,598 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2363582169 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 07/19/2023 | 07/20/2026 | | 16,830,000 | Secured Overnight Finance Rate/3 M Euribor | | | 272,666 | 134,952 | | 202,242 | | (138,026) | | | 112,985 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2363582839 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/19/2023 | 07/20/2026 | | 16,815,000 | Secured Overnight Finance Rate/3 M Euribor | | | 279,618 | 119,952 | | 177,201 | | (138,026) | | | 112,884 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2057851839 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/27/2023 | 12/28/2026 | | 439,840 | Secured Overnight Finance Rate/3 M Euribor | | | 6,694 | (5,361) | | (4,830) | | (3,681) | | | 3,294 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1836411402 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3O16NJZ34 | 09/06/2023 | 06/15/2027 | | 1,072,000 | Secured Overnight Finance Rate/3 M Euribor | | | 15,310 | (41,003) | | (37,295) | | (9,202) | | | 8,819 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1836411667 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2023 | 12/15/2027 | | 2,143,200 | Secured Overnight Finance Rate/3 M Euribor | | | 30,842 | (82,806) | | (74,794) | | (18,403) | | | 19,194 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2378719954 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/05/2023 | 05/20/2030 | | 5,894,560 | Secured Overnight Finance Rate/3M Euribor | | | 81,604 | (338,258) | | (349,335) | | (51,530) | | | 69,984 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2310127613 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/10/2023 | 04/15/2027 | | 1,059,000 | Secured Overnight Finance Rate/3M Euribor | | | 14,655 | (54,003) | | (53,375) | | (9,202) | | | 8,438 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1869413655 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 10/11/2023 | 07/15/2028 | | 4,044,211 | Secured Overnight Finance Rate/3M Euribor | | | 58,021 | (191,434) | | (183,564) | | (35,018) | | | 39,375 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2294170886 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/24/2023 | 04/15/2029 | | 7,640,208 | Secured Overnight Finance Rate/3M Euribor | | | 111,051 | (373,415) | | (357,895) | | (66,252) | | | 81,418 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2309454119 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 11/03/2023 | 08/21/2027 | | 2,007,188 | Secured Overnight Finance Rate/3M Euribor | | | 27,550 | (79,694) | | (81,026) | | (17,253) | | | 17,062 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2355094827 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/03/2023 | 02/18/2030 | | 5,355,000 | Secured Overnight Finance Rate/3M Euribor | | | 78,379 | (210,016) | | (214,473) | | (46,009) | | | 62,156 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1712178141 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/17/2024 | 01/15/2027 | | 7,420,371 | Secured Overnight Finance Rate/3M Euribor | | | 53,655 | (343,939) | | (350,107) | | (343,939) | | | 56,184 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1732458317 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/09/2024 | 02/24/2028 | | 4,302,000 | Secured Overnight Finance Rate/3M Euribor | | | 27,315 | (150,013) | | (158,183) | | (150,013) | | | 39,678 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2063531987 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/23/2024 | 01/15/2029 | | 1,666,650 | Secured Overnight Finance Rate/3M Euribor | | | (2,855) | | | (1,561) | | (2,855) | | | 17,272 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2437416964 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/27/2024 | 04/15/2029 | | 8,921,600 | Secured Overnight Finance Rate/3M Euribor | | | 17,574 | | | 3,771 | | 17,574 | | | 95,073 | | 0002 |
| Currency Swap/Rec:USD 3.25/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 08/27/2024 | 10/15/2026 | | 5,579,050 | 3.25/2.00 | | | 14,034 | | | (12,135) | | 14,034 | | | 39,853 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2437417186 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/27/2024 | 10/15/2029 | | 11,152,000 | Secured Overnight Finance Rate/3M Euribor | | | 21,968 | | | 4,721 | | 21,968 | | | 125,229 | | 0002 |
| Currency Swap/Rec:USD 3.48/Pay:EUR 2.30 | FX Hedging Strategy | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 08/28/2024 | 10/15/2028 | | 16,830,135 | 3.48/2.30 | | | (31,864) | | | (86,177) | | (31,864) | | | 169,221 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2114941409 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 08/29/2024 | 10/15/2028 | | 1,107,700 | Secured Overnight Finance Rate/3M Euribor | | | (5,303) | | | (402) | | (5,303) | | | 11,138 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2106569366 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/04/2024 | 10/20/2028 | | 2,347,063 | Secured Overnight Finance Rate/3M Euribor | | | (18,069) | | | (944) | | (18,069) | | | 23,639 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:GBP 1.75/Pay:USD 2.17 | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/19/2020 | 11/24/2027 | | 400,000,000 | 1.75/2.17 | | | (1,964,557) | 5,756,412 | | (5,257,626) | | 24,841,088 | | | 3,550,033 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2344757625 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 07/25/2024 | 04/25/2031 | | 2,387,440 | Secured Overnight Finance Rate/3 M Euribor | | | 8,153 | (61,489) | | (73,526) | | (61,489) | | | 30,597 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2862971889 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/25/2024 | 01/15/2033 | | 13,676,040 | Secured Overnight Finance Rate/3 M Euribor | | | 12,382 | (347,801) | | (421,332) | | (347,801) | | | 196,985 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2868166658 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/30/2024 | 07/15/2032 | | 12,960,000 | Secured Overnight Finance Rate/3 M Euribor | | | 16,005 | (396,039) | | (460,914) | | (396,039) | | | 180,913 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2848256751 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/02/2024 | 04/15/2032 | | 2,809,620 | Secured Overnight Finance Rate/3 M Euribor | | | 8,495 | (62,287) | | (70,662) | | (62,287) | | | 38,588 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2848257130 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/02/2024 | 01/15/2033 | | 1,960,200 | Secured Overnight Finance Rate/3 M Euribor | | | 6,051 | (43,593) | | (51,547) | | (43,593) | | | 28,234 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2871502378 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/05/2024 | 07/20/2032 | | 5,222,625 | Secured Overnight Finance Rate/3 M Euribor | | | 2,388 | (64,140) | | (78,040) | | (64,140) | | | 72,968 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2661954359 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/06/2024 | 07/15/2032 | | 1,200,540 | Secured Overnight Finance Rate/3 M Euribor | | | 3,617 | (24,115) | | (37,633) | | (24,115) | | | 16,759 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2859421443 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/07/2024 | 01/15/2033 | | 2,731,000 | Secured Overnight Finance Rate/3 M Euribor | | | 3,520 | (51,396) | | (73,368) | | (51,396) | | | 39,336 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2877599162 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/13/2024 | 01/25/2031 | | 9,856,800 | Secured Overnight Finance Rate/3 M Euribor | | | 22,190 | (160,772) | | (191,834) | | (160,772) | | | 123,930 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2878984363 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/13/2024 | 04/15/2029 | | 2,190,000 | Secured Overnight Finance Rate/3 M Euribor | | | 3,891 | (36,006) | | (40,816) | | (36,006) | | | 23,338 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2885239165 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/20/2024 | 10/15/2032 | | 5,161,500 | Secured Overnight Finance Rate/3 M Euribor | | | 2,894 | (13,965) | | (34,850) | | (13,965) | | | 73,207 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2864521328 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 08/21/2024 | 10/15/2032 | | 7,040,859 | Secured Overnight Finance Rate/3 M Euribor | | | | (4,451) | | 3,537 | | (4,451) | | | 99,862 | | 0002 |
| Currency Swap/Rec:USD 6.62/Pay:EUR 5.25 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/21/2024 | 10/15/2032 | | 4,449,600 | 6.62/5.25 | | | | (2,413) | | (16,352) | | (2,413) | | | 63,110 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2880781062 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 10/15/2032 | | 8,931,870 | Secured Overnight Finance Rate/3M Euribor | | | 2,984 | (83,456) | | (110,249) | | (83,456) | | | 126,683 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2905439837 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/30/2024 | 10/15/2032 | | 17,190,630 | Secured Overnight Finance Rate/3M Euribor | | | | 61,511 | | (7,691) | | 61,511 | | | 243,819 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2398804521 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/31/2024 | 07/15/2029 | | 1,813,620 | Secured Overnight Finance Rate/3M Euribor | | | 23,065 | (45,095) | | (47,771) | | (45,095) | | | 19,850 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1680961353 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/28/2024 | 03/01/2027 | | 541,400 | Secured Overnight Finance Rate/3M Euribor | | | 5,028 | (15,102) | | (16,434) | | (15,102) | | | 4,208 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2326514150 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/01/2024 | 10/15/2027 | | 1,449,210 | Secured Overnight Finance Rate/3M Euribor | | | 12,318 | (42,214) | | (45,823) | | (42,214) | | | 12,636 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2373314942 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/22/2024 | 03/20/2029 | | 1,419,846 | Secured Overnight Finance Rate/3M Euribor | | | 14,052 | (40,414) | | (41,131) | | (40,414) | | | 15,012 | | 0002 |
| Currency Swap/Rec:USD 3.90/Pay:EUR 2.00 | XS1754146816 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/16/2024 | 10/15/2026 | | 1,658,436 | 3.90/2.00 | | | 13,035 | (77,849) | | (61,084) | | (77,849) | | | 11,847 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1732100786 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 04/17/2024 | 10/15/2026 | | 1,516,058 | Secured Overnight Finance Rate/3M Euribor | | | 11,420 | (69,972) | | (70,650) | | (69,972) | | | 10,830 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1767787689 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 05/09/2024 | 11/16/2026 | | 1,615,050 | Secured Overnight Finance Rate/3M Euribor | | | 9,876 | (54,455) | | (56,010) | | (54,455) | | | 11,782 | | 0002 |
| Currency Swap/Rec:USD 3.48/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/09/2024 | 07/15/2028 | | 1,555,409 | 3.48/2.10 | | | 4,528 | (43,977) | | (44,891) | | (43,977) | | | 15,144 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2434356502 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/11/2024 | 07/15/2028 | | 543,550 | Secured Overnight Finance Rate/3M Euribor | | | 2,182 | (12,952) | | (16,116) | | (12,952) | | | 5,292 | | 0002 |
| Currency Swap/Rec:USD 3.52/Pay:EUR 2.20 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/12/2024 | 05/15/2028 | | 818,700 | 3.52/2.20 | | | 1,384 | (16,052) | | (17,362) | | (16,052) | | | 7,793 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2057851839 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/27/2023 | 12/28/2026 | | 755,425 | Secured Overnight Finance Rate/3M Euribor | | | 11,496 | (9,208) | | (8,296) | | (6,322) | | | 5,658 | | 0002 |
| Currency Swap/Rec:USD 3.15/Pay:EUR 1.80 | XS2057852217 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/27/2023 | 12/28/2026 | | 1,763,621 | 3.15/1.80 | | | 18,386 | (20,524) | | (25,173) | | (14,750) | | | 13,209 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2305385739 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/10/2023 | 04/15/2028 | | 1,321,250 | Secured Overnight Finance Rate/3M Euribor | | | 18,618 | (70,004) | | (69,937) | | (11,502) | | | 12,434 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1861235817 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/10/2023 | 04/15/2027 | | 1,580,215 | Secured Overnight Finance Rate/3M Euribor | | | 21,859 | (83,725) | | (83,866) | | (13,757) | | | 12,592 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 3.90/Pay:EUR 2.35 | XS2350605825 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/11/2023 | 04/15/2028 | | 2,125,000 | 3.90/2.35 | | | 24,069 | (101,006) | | (89,854) | | (18,403) | | | 19,998 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2310759332 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/17/2023 | 01/20/2028 | | 1,058,500 | Secured Overnight Finance Rate/3M Euribor | | | 14,567 | (54,503) | | (53,784) | | (9,202) | | | 9,624 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | BF0F8T4 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 10/17/2023 | 10/21/2026 | | 820,648 | Secured Overnight Finance Rate/3M Euribor | | | 11,222 | (41,930) | | (42,099) | | (7,131) | | | 5,886 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1605709036 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/20/2023 | 07/15/2026 | | 1,731,946 | Secured Overnight Finance Rate/3M Euribor | | | 23,200 | (90,040) | | (87,597) | | (15,063) | | | 11,583 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1655107552 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/27/2023 | 07/15/2027 | | 556,150 | Secured Overnight Finance Rate/3M Euribor | | | 7,421 | (352) | | 1,122 | | (4,601) | | | 4,644 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1663002159 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 07/17/2026 | | 1,322,685 | Secured Overnight Finance Rate/3M Euribor | | | 16,983 | (1,789) | | (3,741) | | (10,950) | | | 8,859 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1663006655 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/27/2023 | 07/17/2026 | | 694,688 | Secured Overnight Finance Rate/3M Euribor | | | 8,920 | (940) | | (1,965) | | (5,751) | | | 4,653 | | 0002 |
| Currency Swap/Rec:USD 3.68/Pay:EUR 2.00 | XS2353414092 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/14/2024 | 05/15/2027 | | 1,607,400 | 3.68/2.00 | | | 16,741 | (62,105) | | (49,431) | | (62,105) | | | 13,014 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1692040634 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 02/15/2024 | 11/18/2026 | | 1,134,864 | Secured Overnight Finance Rate/3M Euribor | | | 12,053 | (39,355) | | (38,968) | | (39,355) | | | 8,290 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1693023084 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/15/2024 | 01/30/2027 | | 537,900 | Secured Overnight Finance Rate/3M Euribor | | | 5,899 | (18,602) | | (19,781) | | (18,602) | | | 4,109 | | 0002 |
| Currency Swap/Rec:USD 3.71/Pay:EUR 2.05 | XS1693023597 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/15/2024 | 01/30/2027 | | 1,678,560 | 3.71/2.05 | | | 16,386 | (57,725) | | (48,428) | | (57,725) | | | 12,823 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2112472316 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/04/2024 | 10/20/2028 | | 1,408,238 | Secured Overnight Finance Rate/3M Euribor | | | | (10,842) | | (389) | | (10,842) | | | 14,183 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2461260544 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/11/2024 | 01/18/2030 | | 1,377,250 | Secured Overnight Finance Rate/3M Euribor | | | | (14,004) | | (5,227) | | (14,004) | | | 15,859 | | 0002 |
| Currency Swap/Rec:USD 3.38/Pay:EUR 1.80 | XS2057852217 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 12/28/2026 | | 2,710,000 | 3.38/1.80 | | | 28,634 | (68,654) | | (61,497) | | (68,654) | | | 20,297 | | 0002 |
| Currency Swap/Rec:USD 3.57/Pay:EUR 2.05 | XS2393318311 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/30/2024 | 04/17/2029 | | 1,083,800 | 3.57/2.05 | | | 11,003 | (26,633) | | (19,787) | | (26,633) | | | 11,557 | | 0002 |
| Currency Swap/Rec:USD 4.59/Pay:EUR 3.00 | XS1864913196 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/30/2024 | 08/15/2027 | | 4,877,100 | 4.59/3.00 | | | 51,368 | (125,391) | | (106,491) | | (125,391) | | | 41,340 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2441621773 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/31/2024 | 01/15/2030 | | 3,801,000 | Secured Overnight Finance Rate/3M Euribor | | | 48,744 | (93,503) | | (93,069) | | (93,503) | | | 43,736 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2334573453 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/31/2024 | 10/15/2028 | | 5,649,280 | Secured Overnight Finance Rate/3 M Euribor | | | 72,694 | (137,053) | | (124,411) | | (137,053) | | | 56,802 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2398804521 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/31/2024 | 07/15/2029 | | 3,095,100 | Secured Overnight Finance Rate/3 M Euribor | | | 39,362 | (76,295) | | (81,526) | | (76,295) | | | 33,876 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2314651972 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 02/02/2024 | 12/15/2028 | | 5,821,200 | Secured Overnight Finance Rate/3 M Euribor | | | 71,447 | (187,925) | | (183,567) | | (187,925) | | | 59,727 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2459520586 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 02/02/2024 | 01/20/2030 | | 2,156,600 | Secured Overnight Finance Rate/3 M Euribor | | | 26,976 | (69,633) | | (72,512) | | (69,633) | | | 24,847 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2756960725 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/05/2024 | 04/15/2032 | | 8,582,400 | Secured Overnight Finance Rate/3 M Euribor | | | 96,102 | (321,626) | | (308,213) | | (321,626) | | | 117,873 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2756961376 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/05/2024 | 01/15/2033 | | 8,151,760 | Secured Overnight Finance Rate/3 M Euribor | | | 93,816 | (307,064) | | (295,210) | | (307,064) | | | 117,415 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719262193 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 02/06/2024 | 05/26/2032 | | 12,663,760 | Secured Overnight Finance Rate/3 M Euribor | | | 138,536 | (469,678) | | (465,716) | | (469,678) | | | 175,217 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719262276 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 02/06/2024 | 11/26/2032 | | 15,023,400 | Secured Overnight Finance Rate/3 M Euribor | | | 172,631 | (558,645) | | (597,356) | | (558,645) | | | 214,599 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719261898 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 02/06/2024 | 11/26/2031 | | 30,044,000 | Secured Overnight Finance Rate/3 M Euribor | | | 322,990 | (1,120,090) | | (1,090,829) | | (1,120,090) | | | 401,931 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2760075999 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/08/2024 | 07/18/2032 | | 6,890,240 | Secured Overnight Finance Rate/3 M Euribor | | | 75,091 | (232,981) | | (244,437) | | (232,981) | | | 96,234 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2760076294 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/08/2024 | 04/18/2033 | | 8,610,400 | Secured Overnight Finance Rate/3 M Euribor | | | 99,200 | (293,626) | | (298,535) | | (293,626) | | | 125,911 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2303851062 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/08/2024 | 04/28/2029 | | 5,380,000 | Secured Overnight Finance Rate/3 M Euribor | | | 66,775 | (183,665) | | (207,644) | | (183,665) | | | 57,556 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2262819084 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 02/09/2024 | 01/16/2029 | | 2,156,000 | Secured Overnight Finance Rate/3 M Euribor | | | 27,124 | (70,164) | | (72,477) | | (70,164) | | | 22,350 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | BZ3GCF8 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 02/09/2024 | 04/16/2028 | | 2,910,600 | Secured Overnight Finance Rate/3 M Euribor | | | 35,609 | (94,093) | | (95,577) | | (94,093) | | | 27,401 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2390490287 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 01/15/2031 | | 4,474,530 | Secured Overnight Finance Rate/3 M Euribor | | | 57,069 | (142,712) | | (144,465) | | (142,712) | | | 56,137 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2063531987 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/09/2024 | 01/15/2029 | | 4,312,800 | Secured Overnight Finance Rate/3 M Euribor | | | 54,094 | (139,385) | | (143,286) | | (139,385) | | | 44,695 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2320698728 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 09/15/2028 | | 2,602,800 | Secured Overnight Finance Rate/3 M Euribor | | | 28,400 | (68,408) | | (77,577) | | (68,408) | | | 25,903 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2326523730 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/01/2024 | 10/15/2028 | | 1,081,600 | Secured Overnight Finance Rate/3 M Euribor | | | 9,661 | (31,403) | | (32,785) | | (31,403) | | | 10,875 | | 0002 |
| Currency Swap/Rec:USD 7.50/Pay:EUR 5.75 | XS2777378766 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/12/2024 | 10/20/2032 | | 3,599,310 | 7.50/5.75 | | | 29,778 | (73,601) | | (28,411) | | (73,601) | | | 51,093 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2777378923 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/12/2024 | 04/20/2033 | | 7,639,800 | Secured Overnight Finance Rate/3 M Euribor | | | 74,794 | (151,223) | | (140,091) | | (151,223) | | | 111,753 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2783650265 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/18/2024 | 04/15/2032 | | 9,145,080 | Secured Overnight Finance Rate/3 M Euribor | | | 96,053 | (204,147) | | (193,857) | | (204,147) | | | 125,601 | | 0002 |
| Currency Swap/Rec:USD 7.45/Pay:EUR 5.65 | XS2783650349 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/18/2024 | 04/15/2032 | | 3,266,100 | 7.45/5.65 | | | 31,001 | (72,910) | | (12,749) | | (72,910) | | | 44,857 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2783650695 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/18/2024 | 04/15/2033 | | 3,375,280 | Secured Overnight Finance Rate/3 M Euribor | | | 38,508 | (75,030) | | (73,082) | | (75,030) | | | 49,333 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2783650422 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/18/2024 | 10/15/2032 | | 5,879,520 | Secured Overnight Finance Rate/3 M Euribor | | | 63,545 | (130,697) | | (124,292) | | (130,697) | | | 83,391 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2406902259 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/21/2024 | 04/15/2029 | | 1,040,473 | Secured Overnight Finance Rate/3 M Euribor | | | 10,634 | (22,446) | | (22,297) | | (22,446) | | | 11,088 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2420714177 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 03/25/2024 | 04/18/2030 | | 1,083,200 | Secured Overnight Finance Rate/3 M Euribor | | | 10,794 | (29,436) | | (29,445) | | (29,436) | | | 12,760 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2323298401 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 03/25/2024 | 04/15/2028 | | 2,978,800 | Secured Overnight Finance Rate/3 M Euribor | | | 29,364 | (82,679) | | (83,082) | | (82,679) | | | 28,033 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2377774505 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/25/2024 | 04/20/2028 | | 1,462,995 | Secured Overnight Finance Rate/3 M Euribor | | | 14,143 | (39,559) | | (39,948) | | (39,559) | | | 13,794 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2310129585 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/25/2024 | 10/15/2028 | | 2,167,400 | Secured Overnight Finance Rate/3 M Euribor | | | 21,799 | (58,985) | | (60,612) | | (58,985) | | | 21,792 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2791003440 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/27/2024 | 04/15/2032 | | 5,192,160 | Secured Overnight Finance Rate/3 M Euribor | | | 43,898 | (150,255) | | (145,730) | | (150,255) | | | 71,311 | | 0002 |
| Currency Swap/Rec:USD 7.48/Pay:EUR 5.65 | XS2791003796 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/27/2024 | 04/15/2032 | | 6,488,400 | 7.48/5.65 | | | 49,037 | (189,619) | | (91,727) | | (189,619) | | | 89,113 | | 0002 |
| Currency Swap/Rec:USD 7.48/Pay:EUR 5.65 | XS2795694749 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 04/20/2032 | | 10,943,100 | 7.48/5.65 | | | 74,419 | (326,058) | | (137,903) | | (326,058) | | | 150,432 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2793125381 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 04/20/2032 | | 1,891,400 | Secured Overnight Finance Rate/3 M Euribor | | | 15,280 | (57,002) | | (67,103) | | (57,002) | | | 26,001 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2409272411 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/03/2024 | 07/15/2029 | | 3,234,600 | Secured Overnight Finance Rate/3 M Euribor | | | 29,289 | (104,657) | | (117,139) | | (104,657) | | | 35,403 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2393698399 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/03/2024 | 05/04/2029 | | 1,223,757 | Secured Overnight Finance Rate/3 M Euribor | | | 10,950 | (39,511) | | (40,956) | | (39,511) | | | 13,116 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2370603776 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/03/2024 | 04/15/2029 | | 1,078,200 | Secured Overnight Finance Rate/3 M Euribor | | | 9,752 | (34,746) | | (35,831) | | (34,746) | | | 11,490 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2393698399 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/04/2024 | 05/04/2029 | | 3,261,900 | Secured Overnight Finance Rate/3 M Euribor | | | 29,686 | (77,110) | | (78,123) | | (77,110) | | | 34,959 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2389541934 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 04/05/2024 | 04/20/2029 | | 3,245,400 | Secured Overnight Finance Rate/3 M Euribor | | | 28,870 | (93,706) | | (97,151) | | (93,706) | | | 34,637 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2418763228 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/09/2024 | 10/15/2028 | | 3,156,360 | Secured Overnight Finance Rate/3 M Euribor | | | 29,445 | (71,815) | | (73,792) | | (71,815) | | | 31,736 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2400777285 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 01/15/2030 | | 2,176,200 | Secured Overnight Finance Rate/3 M Euribor | | | 20,359 | (49,792) | | (50,810) | | (49,792) | | | 25,040 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2369735142 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/09/2024 | 10/15/2029 | | 2,176,200 | Secured Overnight Finance Rate/3 M Euribor | | | 20,356 | (50,004) | | (57,012) | | (50,004) | | | 24,437 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2325162910 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/09/2024 | 01/15/2030 | | 1,088,000 | Secured Overnight Finance Rate/3 M Euribor | | | 10,596 | (25,209) | | (29,637) | | (25,209) | | | 12,519 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2262819084 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/10/2024 | 01/16/2029 | | 1,075,300 | Secured Overnight Finance Rate/3 M Euribor | | | 9,882 | (38,329) | | (40,828) | | (38,329) | | | 11,147 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2401572503 | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 04/10/2024 | 05/20/2029 | | 1,074,800 | Secured Overnight Finance Rate/3 M Euribor | | | 9,234 | (38,175) | | (39,847) | | (38,175) | | | 11,574 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2423745335 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/10/2024 | 07/20/2029 | | 4,301,200 | Secured Overnight Finance Rate/3 M Euribor | | | 38,092 | (150,924) | | (155,447) | | (150,924) | | | 47,144 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2401708172 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 04/10/2024 | 02/20/2030 | | 2,149,600 | Secured Overnight Finance Rate/3 M Euribor | | | 18,671 | (76,383) | | (79,513) | | (76,383) | | | 24,963 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2388492337 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 04/11/2024 | 01/15/2029 | | 3,538,260 | Secured Overnight Finance Rate/3 M Euribor | | | 29,832 | (133,940) | | (138,073) | | (133,940) | | | 36,668 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2766728435 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/12/2024 | 05/21/2031 | | 2,125,200 | Secured Overnight Finance Rate/3 M Euribor | | | 19,092 | (101,950) | | (119,447) | | (101,950) | | | 27,384 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2296466480 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/12/2024 | 05/15/2029 | | 2,125,400 | Secured Overnight Finance Rate/3 M Euribor | | | 18,138 | (101,256) | | (108,155) | | (101,256) | | | 22,853 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2776628922 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/15/2024 | 01/15/2033 | | 12,643,750 | Secured Overnight Finance Rate/3 M Euribor | | | 103,973 | (600,988) | | (665,151) | | (600,988) | | | 182,116 | | 0002 |
| Currency Swap/Rec:USD 7.82/Pay:EUR 5.70 | XS2801340402 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/15/2024 | 01/15/2033 | | 5,583,638 | 7.82/5.70 | | | 46,450 | (259,629) | | (61,891) | | (259,629) | | | 80,425 | | 0002 |
| Currency Swap/Rec:USD 7.76/Pay:EUR 5.70 | XS2801329934 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/18/2024 | 04/15/2032 | | 6,816,640 | 7.76/5.70 | | | 42,610 | (306,581) | | (126,063) | | (306,581) | | | 93,622 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2799637256 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/19/2024 | 11/09/2032 | | 11,521,440 | Secured Overnight Finance Rate/3 M Euribor | | | 95,010 | (498,995) | | (573,131) | | (498,995) | | | 164,105 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2799637413 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 05/09/2033 | | 9,775,552 | Secured Overnight Finance Rate/3 M Euribor | | | 85,407 | (419,557) | | (452,854) | | (419,557) | | | 143,429 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2799636878 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/19/2024 | 05/09/2032 | | 20,903,400 | Secured Overnight Finance Rate/3 M Euribor | | | 169,908 | (911,463) | | (945,864) | | (911,463) | | | 288,341 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809737344 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/24/2024 | 05/15/2032 | | 8,554,400 | Secured Overnight Finance Rate/3 M Euribor | | | 68,458 | (349,626) | | (382,720) | | (349,626) | | | 118,127 | | 0002 |
| Currency Swap/Rec:USD 7.85/Pay:EUR 5.85 | XS2809737690 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 04/24/2024 | 05/15/2032 | | 6,842,240 | 7.85/5.85 | | | 51,777 | (280,981) | | (116,729) | | (280,981) | | | 94,484 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809737856 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/24/2024 | 11/15/2032 | | 5,133,600 | Secured Overnight Finance Rate/3 M Euribor | | | 42,232 | (208,815) | | (231,496) | | (208,815) | | | 73,194 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809738078 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/24/2024 | 02/15/2033 | | 13,689,600 | Secured Overnight Finance Rate/3 M Euribor | | | 118,486 | (556,841) | | (643,762) | | (556,841) | | | 198,187 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2806451766 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/26/2024 | 01/15/2033 | | 1,714,240 | Secured Overnight Finance Rate/3M Euribor | | | 10,413 | (66,565) | | (76,648) | | (66,565) | | | 24,691 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2806450875 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 04/26/2024 | 07/15/2032 | | 2,785,380 | Secured Overnight Finance Rate/3M Euribor | | | 16,476 | (108,428) | | (112,160) | | (108,428) | | | 38,882 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2806451170 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 04/26/2024 | 07/15/2033 | | 3,080,160 | Secured Overnight Finance Rate/3M Euribor | | | 19,842 | (125,289) | | (133,139) | | (125,289) | | | 45,672 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2804515505 | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 04/26/2024 | 01/20/2033 | | 4,192,440 | Secured Overnight Finance Rate/3M Euribor | | | 29,369 | (170,533) | | (171,720) | | (170,533) | | | 60,436 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2368817255 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/26/2024 | 10/18/2029 | | 2,940,850 | Secured Overnight Finance Rate/3M Euribor | | | 23,466 | (118,699) | | (124,610) | | (118,699) | | | 33,050 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2344626283 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/26/2024 | 01/22/2030 | | 3,144,036 | Secured Overnight Finance Rate/3M Euribor | | | 25,162 | (126,832) | | (130,787) | | (126,832) | | | 36,242 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2804516149 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/26/2024 | 01/20/2034 | | 2,420,008 | Secured Overnight Finance Rate/3M Euribor | | | 18,395 | (95,379) | | (100,050) | | (95,379) | | | 36,925 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2804516065 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/26/2024 | 07/20/2033 | | 1,948,856 | Secured Overnight Finance Rate/3M Euribor | | | 14,062 | (76,810) | | (79,020) | | (76,810) | | | 28,920 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2801951380 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/29/2024 | 05/25/2032 | | 12,840,000 | Secured Overnight Finance Rate/3M Euribor | | | 81,805 | (516,039) | | (571,572) | | (516,039) | | | 177,624 | | 0002 |
| Currency Swap/Rec:USD 7.72/Pay:EUR 5.65 | XS2801952602 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/29/2024 | 05/25/2032 | | 2,354,000 | 7.72/5.65 | | | 14,597 | (94,607) | | (27,652) | | (94,607) | | | 32,564 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2801951547 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 11/25/2032 | | 6,420,600 | Secured Overnight Finance Rate/3M Euribor | | | 42,015 | (257,419) | | (269,511) | | (257,419) | | | 91,698 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2801951976 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 05/25/2033 | | 6,634,620 | Secured Overnight Finance Rate/3M Euribor | | | 45,605 | (266,000) | | (283,838) | | (266,000) | | | 97,592 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2815972216 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 11/15/2032 | | 11,532,240 | Secured Overnight Finance Rate/3M Euribor | | | 79,248 | (488,195) | | (519,675) | | (488,195) | | | 164,425 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2815972489 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 05/15/2033 | | 11,105,120 | Secured Overnight Finance Rate/3M Euribor | | | 80,102 | (470,113) | | (515,439) | | (470,113) | | | 163,092 | | 0002 |

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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2820458771 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/14/2024 | 07/15/2032 | | 12,323,400 | Secured Overnight Finance Rate/3 M Euribor | | | 70,591 | (364,837) | | (420,412) | | (364,837) | | | 172,026 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2820459159 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 05/14/2024 | 07/15/2033 | | 9,733,500 | Secured Overnight Finance Rate/3 M Euribor | | | 60,168 | (283,529) | | (339,053) | | (283,529) | | | 144,326 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2820458938 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/14/2024 | 01/15/2033 | | 2,811,900 | Secured Overnight Finance Rate/3 M Euribor | | | 16,541 | (81,908) | | (86,576) | | (81,908) | | | 40,502 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2817907228 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/22/2024 | 07/15/2032 | | 8,346,800 | Secured Overnight Finance Rate/3 M Euribor | | | 56,756 | (223,325) | | (262,722) | | (223,325) | | | 116,516 | | 0002 |
| Currency Swap/Rec:USD 7.46/Pay:EUR 5.65 | XS2817907574 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/22/2024 | 07/15/2032 | | 2,710,000 | 7.46/5.65 | | | 16,450 | (72,508) | | (32,373) | | (72,508) | | | 37,830 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2817907731 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/22/2024 | 10/15/2032 | | 7,584,500 | Secured Overnight Finance Rate/3 M Euribor | | | 52,722 | (206,523) | | (254,443) | | (206,523) | | | 107,573 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2420714177 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 06/27/2024 | 04/18/2030 | | 5,913,024 | Secured Overnight Finance Rate/3 M Euribor | | | 28,987 | (231,590) | | (248,831) | | (231,590) | | | 69,655 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2369837732 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 06/27/2024 | 04/15/2029 | | 3,374,280 | Secured Overnight Finance Rate/3 M Euribor | | | 15,323 | (133,391) | | (139,541) | | (133,391) | | | 35,958 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2848257130 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 01/15/2033 | | 9,790,500 | Secured Overnight Finance Rate/3 M Euribor | | | 42,572 | (393,479) | | (489,037) | | (393,479) | | | 141,019 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2848256751 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/15/2032 | | 9,181,010 | Secured Overnight Finance Rate/3 M Euribor | | | 39,146 | (375,236) | | (459,187) | | (375,236) | | | 128,161 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2848257304 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 06/28/2024 | 07/15/2033 | | 9,341,100 | Secured Overnight Finance Rate/3 M Euribor | | | 42,085 | (375,418) | | (498,166) | | (375,418) | | | 138,508 | | 0002 |
| Currency Swap/Rec:USD 7.05/Pay:EUR 5.50 | XS2848256918 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/15/2032 | | 5,453,430 | 7.05/5.50 | | | 17,816 | (222,886) | | (240,967) | | (222,886) | | | 76,126 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2852129100 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/09/2024 | 07/20/2032 | | 12,978,000 | Secured Overnight Finance Rate/3 M Euribor | | | 48,339 | (378,039) | | (462,663) | | (378,039) | | | 181,323 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2852129522 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/09/2024 | 01/20/2033 | | 9,736,200 | Secured Overnight Finance Rate/3 M Euribor | | | 37,100 | (280,829) | | (385,144) | | (280,829) | | | 140,353 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2852129878 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/09/2024 | 07/20/2033 | | 16,879,200 | Secured Overnight Finance Rate/3 M Euribor | | | 66,715 | (483,650) | | (700,663) | | (483,650) | | | 250,476 | | 0002 |

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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2418763491 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/09/2024 | 10/15/2028 | | 2,987,424 | Secured Overnight Finance Rate/3M Euribor | | | 12,427 | (84,465) | | (98,123) | | (84,465) | | | 30,037 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2858658243 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/10/2024 | 07/15/2033 | | 3,626,040 | Secured Overnight Finance Rate/3M Euribor | | | 13,927 | (102,521) | | (148,948) | | (102,521) | | | 53,766 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854410300 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/12/2024 | 04/20/2033 | | 18,788,700 | Secured Overnight Finance Rate/3M Euribor | | | 44,859 | (410,605) | | (548,387) | | (410,605) | | | 274,837 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854410565 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/12/2024 | 10/20/2033 | | 16,342,500 | Secured Overnight Finance Rate/3M Euribor | | | 40,762 | (352,548) | | (548,154) | | (352,548) | | | 245,957 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2377775494 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/12/2024 | 07/20/2028 | | 1,089,500 | Secured Overnight Finance Rate/3M Euribor | | | 3,975 | (23,503) | | (29,134) | | (23,503) | | | 10,627 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2396623154 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/15/2024 | 03/15/2030 | | 4,365,600 | Secured Overnight Finance Rate/3M Euribor | | | 17,082 | (86,983) | | (103,756) | | (86,983) | | | 50,993 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2859421443 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/15/2024 | 04/15/2033 | | 15,385,920 | Secured Overnight Finance Rate/3M Euribor | | | 19,538 | (307,425) | | (398,284) | | (307,425) | | | 224,882 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2859421955 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 07/15/2024 | 10/15/2033 | | 10,644,075 | Secured Overnight Finance Rate/3M Euribor | | | 13,843 | (207,706) | | (268,711) | | (207,706) | | | 160,074 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2850588992 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/15/2024 | 05/15/2033 | | 13,860,780 | Secured Overnight Finance Rate/3M Euribor | | | 37,238 | (274,361) | | (376,284) | | (274,361) | | | 203,562 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2857241637 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/16/2024 | 06/15/2032 | | 13,057,200 | Secured Overnight Finance Rate/3M Euribor | | | 22,361 | (298,839) | | (367,757) | | (298,839) | | | 181,306 | | 0002 |
| Currency Swap/Rec:USD 6.70/Pay:EUR 5.20 | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/16/2024 | 06/15/2032 | | 3,914,280 | 6.70/5.20 | | | 5,219 | (92,532) | | (102,552) | | (92,532) | | | 54,352 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2857241710 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/16/2024 | 03/15/2033 | | 8,915,860 | Secured Overnight Finance Rate/3M Euribor | | | 15,653 | (210,766) | | (285,286) | | (210,766) | | | 129,666 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2857241983 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/16/2024 | 09/15/2033 | | 10,880,000 | Secured Overnight Finance Rate/3M Euribor | | | 19,819 | (250,032) | | (331,890) | | (250,032) | | | 162,877 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2856814483 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/16/2024 | 10/17/2032 | | 19,582,200 | Secured Overnight Finance Rate/3M Euribor | | | 13,312 | (451,858) | | (548,015) | | (451,858) | | | 277,834 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2856814996 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/16/2024 | 04/17/2033 | | 9,791,100 | Secured Overnight Finance Rate/3M Euribor | | | 6,648 | (225,929) | | (281,323) | | (225,929) | | | 143,153 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854985202 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41 | 07/24/2024 | 10/15/2032 | | 18,017,640 | Secured Overnight Finance Rate/3M Euribor | | | 37,031 | (458,213) | | (551,960) | | (458,213) | | | 255,549 | | 0002 |
| Currency Swap/Rec:USD 6.71/Pay:EUR 5.20 | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30 | 07/24/2024 | 10/15/2032 | | 4,887,000 | 6.71/5.20 | | | 7,984 | (121,514) | | (127,332) | | (121,514) | | | 69,314 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854986275 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30 | 07/24/2024 | 04/15/2033 | | 14,986,800 | Secured Overnight Finance Rate/3M Euribor | | | 30,910 | (372,644) | | (465,425) | | (372,644) | | | 219,048 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854986515 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/24/2024 | 07/15/2033 | | 15,629,760 | Secured Overnight Finance Rate/3M Euribor | | | 33,460 | (397,486) | | (563,120) | | (397,486) | | | 231,755 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2862971616 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/25/2024 | 07/15/2032 | | 30,388,400 | Secured Overnight Finance Rate/3M Euribor | | | 27,127 | (775,690) | | (990,866) | | (775,690) | | | 424,202 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2862972002 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2024 | 07/15/2033 | | 16,172,460 | Secured Overnight Finance Rate/3M Euribor | | | 15,103 | (411,288) | | (593,576) | | (411,288) | | | 239,802 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2373315592 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 07/26/2024 | 06/20/2030 | | 2,826,200 | Secured Overnight Finance Rate/3M Euribor | | | 9,677 | (68,181) | | (81,189) | | (68,181) | | | 33,806 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2361288140 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/26/2024 | 07/27/2030 | | 2,851,800 | Secured Overnight Finance Rate/3M Euribor | | | 9,503 | (69,945) | | (82,022) | | (69,945) | | | 34,413 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2411228591 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 07/26/2024 | 07/21/2029 | | 1,087,000 | Secured Overnight Finance Rate/3M Euribor | | | 3,536 | (26,055) | | (28,432) | | (26,055) | | | 11,918 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2866433290 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/29/2024 | 03/15/2033 | | 7,567,700 | Secured Overnight Finance Rate/3M Euribor | | | 18,236 | (223,323) | | (288,730) | | (223,323) | | | 110,059 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2866432995 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30 | 07/29/2024 | 09/15/2032 | | 6,920,320 | Secured Overnight Finance Rate/3M Euribor | | | 16,335 | (202,901) | | (239,661) | | (202,901) | | | 97,650 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2112473553 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 07/30/2024 | 04/20/2029 | | 1,146,072 | Secured Overnight Finance Rate/3M Euribor | | | 3,690 | (33,743) | | (36,475) | | (33,743) | | | 12,232 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2308745814 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41 | 07/30/2024 | 10/15/2029 | | 1,113,480 | Secured Overnight Finance Rate/3M Euribor | | | 3,576 | (34,138) | | (39,230) | | (34,138) | | | 12,504 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2868167037 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/30/2024 | 01/15/2033 | | 9,072,000 | Secured Overnight Finance Rate/3M Euribor | | | 11,251 | (277,227) | | (367,380) | | (277,227) | | | 130,670 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2868166906 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 04/15/2033 | | 11,028,240 | Secured Overnight Finance Rate/3M Euribor | | | 14,316 | (324,393) | | (404,427) | | (324,393) | | | 161,190 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1823316275 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/30/2024 | 01/15/2028 | | 896,400 | Secured Overnight Finance Rate/3M Euribor | | | 2,823 | (27,393) | | (31,525) | | (27,393) | | | 8,134 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1796988118 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/31/2024 | 10/16/2028 | | 1,887,030 | Secured Overnight Finance Rate/3M Euribor | | | 5,931 | (49,457) | | (58,499) | | (49,457) | | | 18,980 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2352783752 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/31/2024 | 10/15/2029 | | 941,346 | Secured Overnight Finance Rate/3M Euribor | | | 2,940 | (24,810) | | (29,419) | | (24,810) | | | 10,571 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1850278489 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/06/2024 | 04/15/2028 | | 1,954,680 | Secured Overnight Finance Rate/3M Euribor | | | 5,245 | (37,525) | | (38,897) | | (37,525) | | | 18,395 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2342229452 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/07/2024 | 07/15/2029 | | 2,184,800 | Secured Overnight Finance Rate/3M Euribor | | | 6,052 | (40,907) | | (53,753) | | (40,907) | | | 23,913 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2403120343 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/07/2024 | 10/15/2029 | | 2,185,200 | Secured Overnight Finance Rate/3M Euribor | | | 5,912 | (40,732) | | (50,070) | | (40,732) | | | 24,538 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2411211191 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/08/2024 | 05/15/2030 | | 1,362,500 | Secured Overnight Finance Rate/3M Euribor | | | 3,596 | (28,719) | | (31,585) | | (28,719) | | | 16,157 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2414936521 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/08/2024 | 04/25/2030 | | 1,389,750 | Secured Overnight Finance Rate/3M Euribor | | | 3,799 | (29,290) | | (31,704) | | (29,290) | | | 16,399 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2344626283 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/09/2024 | 04/22/2030 | | 3,276,900 | Secured Overnight Finance Rate/3M Euribor | | | 8,463 | (62,110) | | (76,351) | | (62,110) | | | 38,640 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2259185036 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/09/2024 | 01/15/2029 | | 2,730,250 | Secured Overnight Finance Rate/3M Euribor | | | 6,936 | (52,498) | | (65,090) | | (52,498) | | | 28,294 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2357233449 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/09/2024 | 10/15/2029 | | 1,310,640 | Secured Overnight Finance Rate/3M Euribor | | | 3,228 | (24,922) | | (26,945) | | (24,922) | | | 14,717 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2311368430 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/09/2024 | 04/25/2031 | | 1,638,000 | Secured Overnight Finance Rate/3M Euribor | | | 4,210 | (31,592) | | (42,205) | | (31,592) | | | 20,992 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1861236039 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/12/2024 | 07/15/2028 | | 1,638,600 | Secured Overnight Finance Rate/3 M Euribor | | | 3,904 | (30,980) | | (37,482) | | (30,980) | | | 15,954 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2357478044 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/12/2024 | 10/15/2029 | | 1,091,840 | Secured Overnight Finance Rate/3 M Euribor | | | 2,629 | (21,195) | | (23,186) | | (21,195) | | | 12,261 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2877495114 | D1 | Currency | SOCIETE GENERALE SA ..... O2RNE8IBXP4R0TD8PU41 | 08/13/2024 | 07/25/2029 | | 14,238,900 | Secured Overnight Finance Rate/3 M Euribor | | | 31,019 | (230,742) | | (249,110) | | (230,742) | | | 156,291 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2877522701 | D1 | Currency | BANK OF MONTREAL .. 549300I47C63MPGNXE075 | 08/13/2024 | 04/25/2030 | | 8,760,000 | Secured Overnight Finance Rate/3 M Euribor | | | 19,267 | (144,477) | | (160,415) | | (144,477) | | | 103,370 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2878984108 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 08/13/2024 | 01/15/2029 | | 1,642,800 | Secured Overnight Finance Rate/3 M Euribor | | | 2,854 | (26,705) | | (28,543) | | (26,705) | | | 17,025 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2885239678 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/20/2024 | 04/15/2033 | | 2,995,920 | Secured Overnight Finance Rate/3 M Euribor | | | 1,706 | (9,189) | | (20,239) | | (9,189) | | | 43,789 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2885239835 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 10/15/2033 | | 8,323,275 | Secured Overnight Finance Rate/3 M Euribor | | | 4,964 | (24,249) | | (35,516) | | (24,249) | | | 125,172 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2864521757 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 08/21/2024 | 04/15/2033 | | 2,834,325 | Secured Overnight Finance Rate/3 M Euribor | | | (3,833) | | | (1,238) | | (3,833) | | | 41,427 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2864522052 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 08/21/2024 | 10/15/2033 | | 7,202,520 | Secured Overnight Finance Rate/3 M Euribor | | | (9,741) | | | (6,232) | | (9,741) | | | 108,317 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2883294519 | D1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770X0HC3ZE78 | 08/22/2024 | 04/15/2033 | | 2,333,730 | Secured Overnight Finance Rate/3 M Euribor | | | 2,135 | (3,577) | | (4,806) | | (3,577) | | | 34,110 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2883294782 | D1 | Currency | BARCLAYS PLC ..... G5GSEF7VJP5I70UK5573 | 08/22/2024 | 07/15/2033 | | 7,010,640 | Secured Overnight Finance Rate/3 M Euribor | | | 6,667 | (1,280) | | (26,008) | | (1,280) | | | 103,952 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2315798343 | D1 | Currency | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | 08/23/2024 | 04/15/2029 | | 2,276,115 | Secured Overnight Finance Rate/3 M Euribor | | | (5,542) | | | (877) | | (5,542) | | | 24,255 | | 0002 |
| Currency Swap/Rec:USD 4.25/Pay:EUR 3.00 | FX Hedging Strategy . | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/23/2024 | 10/25/2029 | | 4,443,600 | 4.25/3.00 | | | 5,242 | (8,413) | | (26,396) | | (8,413) | | | 50,034 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2113704832 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/23/2024 | 01/15/2029 | | 920,936 | Secured Overnight Finance Rate/3 M Euribor | | | | (1,744) | | 78 | | (1,744) | | | 9,544 | | 0002 |

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2092260814 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/28/2024 | 01/17/2029 | | 555,900 | Secured Overnight Finance Rate/3 M Euribor | | | | (602) | | 1 | | (602) | | | 5,765 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2092261465 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/28/2024 | 04/17/2029 | | 3,082,799 | Secured Overnight Finance Rate/3 M Euribor | | | | (3,336) | | (642) | | (3,336) | | | 32,872 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2092171557 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 08/29/2024 | 09/15/2028 | | 554,300 | Secured Overnight Finance Rate/3 M Euribor | | | 399 | (2,202) | | (2,742) | | (2,202) | | | 5,516 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2439756110 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2024 | 01/20/2031 | | 1,108,800 | Secured Overnight Finance Rate/3 M Euribor | | | 1,036 | (4,214) | | (4,945) | | (4,214) | | | 13,926 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2880781575 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 04/15/2033 | | 7,360,523 | Secured Overnight Finance Rate/3 M Euribor | | | 2,492 | (68,774) | | (94,174) | | (68,774) | | | 107,582 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2880781732 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/10/2024 | 10/15/2033 | | 7,281,780 | Secured Overnight Finance Rate/3 M Euribor | | | 2,563 | (64,041) | | (99,076) | | (64,041) | | | 109,509 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2887785157 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/10/2024 | 10/15/2033 | | 4,686,475 | Secured Overnight Finance Rate/3 M Euribor | | | | (43,789) | | (21,000) | | (43,789) | | | 70,479 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2887786718 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/10/2024 | 04/15/2033 | | 4,686,475 | Secured Overnight Finance Rate/3 M Euribor | | | | (43,789) | | (13,277) | | (43,789) | | | 68,498 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2344626440 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | 09/11/2024 | 01/22/2031 | | 1,021,914 | Secured Overnight Finance Rate/3 M Euribor | | | 687 | (11,133) | | (13,717) | | (11,133) | | | 12,840 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2298990230 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/11/2024 | 01/15/2029 | | 2,368,870 | Secured Overnight Finance Rate/3 M Euribor | | | | (24,087) | | (1,297) | | (24,087) | | | 24,549 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2876586723 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/12/2024 | 04/20/2033 | | 7,199,685 | Secured Overnight Finance Rate/3 M Euribor | | | 1,522 | (62,661) | | (110,316) | | (62,661) | | | 105,316 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2876587028 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/12/2024 | 10/20/2033 | | 9,437,918 | Secured Overnight Finance Rate/3 M Euribor | | | 2,056 | (78,260) | | (117,855) | | (78,260) | | | 142,042 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor | FX Hedging Strategy . | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/27/2030 | | 26,124,000 | Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor | | | 3,449 | (610,036) | | (691,056) | | (610,036) | | | 319,806 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2439756110 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 09/13/2024 | 10/20/2030 | | 4,435,600 | Secured Overnight Finance Rate/3M Euribor | | | 2,635 | (16,634) | | (40,063) | | (16,634) | | | 54,585 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2420714508 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 09/13/2024 | 04/18/2031 | | 7,763,000 | Secured Overnight Finance Rate/3M Euribor | | | 4,704 | (28,156) | | (44,824) | | (28,156) | | | 99,344 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2417097016 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/16/2024 | 04/15/2030 | | 1,080,432 | Secured Overnight Finance Rate/3M Euribor | | | | (294) | | (1,619) | | (294) | | | 12,718 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/19/2024 | 06/15/2026 | | 20,012,400 | Secured Overnight Finance Rate/3M Euribor | | | 5,426 | (21,289) | | (50,314) | | (21,289) | | | 130,727 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2856814483 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/19/2024 | 10/17/2032 | | 2,447,280 | Secured Overnight Finance Rate/3M Euribor | | | 724 | (1,352) | | (5,997) | | (1,352) | | | 34,722 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2339925773 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/24/2024 | 07/25/2029 | | 2,311,550 | Secured Overnight Finance Rate/3M Euribor | | | 468 | 2,109 | | (3,825) | | 2,109 | | | 25,372 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2857241637 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/24/2024 | 09/15/2032 | | 4,456,000 | Secured Overnight Finance Rate/3M Euribor | | | 1,275 | 4,010 | | (8,538) | | 4,010 | | | 62,877 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2901462916 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/25/2024 | 07/15/2033 | | 13,440,000 | Secured Overnight Finance Rate/3M Euribor | | | 83,961 | (8,457) | | | | 83,961 | | | 199,285 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2901463211 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/25/2024 | 10/15/2033 | | 1,680,000 | Secured Overnight Finance Rate/3M Euribor | | | 10,495 | (940) | | | | 10,495 | | | 25,265 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2901462759 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/25/2024 | 01/15/2033 | | 12,871,950 | Secured Overnight Finance Rate/3M Euribor | | | 72,413 | 12,239 | | | | 72,413 | | | 185,403 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2901462247 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/25/2024 | 07/15/2032 | | 27,422,850 | Secured Overnight Finance Rate/3M Euribor | | | 154,271 | 8,888 | | | | 154,271 | | | 382,805 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2861759459 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 07/15/2029 | | 2,236,800 | Secured Overnight Finance Rate/3M Euribor | | | 10,922 | 657 | | | | 10,922 | | | 24,482 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2904847741 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 09/27/2024 | 10/15/2033 | | 2,576,990 | Secured Overnight Finance Rate/3M Euribor | | | 11,518 | 818 | | | | 11,518 | | | 38,755 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2373314942 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 06/20/2029 | | 895,280 | Secured Overnight Finance Rate/3M Euribor | | | 4,890 | | | (58) | | 4,890 | | | 9,729 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1859000025 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 01/15/2028 | | 1,857,706 | Secured Overnight Finance Rate/3M Euribor | | | | 10,271 | | 35 | | 10,271 | | | 16,856 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2395275154 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/27/2024 | 04/15/2030 | | 4,478,520 | Secured Overnight Finance Rate/3M Euribor | | | 194 | 26,873 | | (685) | | 26,873 | | | 52,718 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2444281856 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/27/2024 | 07/25/2030 | | 1,789,440 | Secured Overnight Finance Rate/3M Euribor | | | | 8,727 | | 275 | | 8,727 | | | 21,583 | | 0002 |
| Currency Swap/Rec:USD 6.64/Pay:EUR 5.25 | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/30/2024 | 10/15/2032 | | 6,368,040 | 6.64/5.25 | | | | 23,922 | | (9,434) | | 23,922 | | | 90,319 | | 0002 |
| Currency Swap/Rec:USD 7.11/Pay:EUR 6.23 | E5000*AB0 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/31/2023 | 06/30/2043 | | 16,291,500 | 7.11/6.23 | | | | 102,424 | | (403,548) | | (1,790,901) | | | 352,805 | | 0002 |
| Currency Swap/Rec:USD 7.83/Pay:EUR 6.84 | E5000*AC8 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/31/2023 | 06/30/2047 | | 27,125,000 | 7.83/6.84 | | | | 190,537 | | (700,080) | | (4,460,582) | | | 647,056 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1770931068 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/02/2023 | 02/15/2028 | | 1,890,000 | Secured Overnight Finance Rate/3M Euribor | | | | 25,538 | | (108,912) | | (113,339) | | | 17,369 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2309361967 | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 10/02/2023 | 04/18/2029 | | 1,574,250 | Secured Overnight Finance Rate/3M Euribor | | | | 21,971 | | (92,985) | | (91,917) | | | 16,791 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2080726768 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/02/2023 | 08/14/2028 | | 1,888,560 | Secured Overnight Finance Rate/3M Euribor | | | | 25,932 | | (107,342) | | (118,086) | | | 18,586 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1970747876 | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 10/06/2023 | 04/15/2028 | | 1,978,500 | Secured Overnight Finance Rate/3M Euribor | | | | 27,532 | | (106,754) | | (101,166) | | | 18,619 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/26/2024 | 06/17/2029 | | 15,922,950 | Secured Overnight Finance Rate/3M Euribor | | | | 848 | | 62,654 | | 61,750 | | | 62,654 | | 172,877 | | 0002 |
| Currency Swap/Rec:USD 6.79/Pay:GBP 7.16 | L3009#AA6 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 04/20/2023 | 05/12/2030 | | 19,918,400 | 6.79/7.16 | | | | (49,003) | | (1,468,829) | | (1,880,742) | | | (996,752) | | 236,023 | | 0002 |
| Currency Swap/Rec:USD 7.01/Pay:GBP 7.32 | L3009#AB4 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 04/20/2023 | 05/12/2033 | | 18,679,500 | 7.01/7.32 | | | | (37,657) | | (1,371,027) | | (1,949,785) | | | (934,455) | | 274,200 | | 0002 |
| Currency Swap/Rec:USD 7.16/Pay:GBP 7.44 | L3009#AC2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 04/20/2023 | 05/12/2035 | | 18,675,000 | 7.16/7.44 | | | | (33,316) | | (1,375,527) | | (2,030,001) | | | (934,455) | | 304,282 | | 0002 |
| Currency Swap/Rec:USD 6.75/Pay:EUR 6.00 | 00238*AA2 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 04/26/2023 | 05/31/2028 | | 213,808,104 | 6.75/6.00 | | | | 1,275,579 | | (1,670,677) | | (7,642,438) | | | (1,792,357) | | 2,047,566 | | 0002 |
| Currency Swap/Rec:USD 6.76/Pay:EUR 6.00 | 00238*AA2 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/26/2023 | 05/31/2028 | | 106,757,761 | 6.76/6.00 | | | | 654,967 | | (844,104) | | (3,507,023) | | | (893,652) | | 1,022,382 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2617111336 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 05/09/2023 | 04/15/2028 | | 9,867,600 | Secured Overnight Finance Rate/3M Euribor | | | | 152,678 | | (149,429) | | (92,635) | | | (82,816) | | 92,861 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1823357469 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/09/2023 | 05/03/2027 | | 1,095,600 | Secured Overnight Finance Rate/3 M Euribor | | | 16,909 | (17,403) | | (12,516) | | (9,202) | | | 8,814 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2328024059 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/13/2023 | 05/15/2028 | | 3,133,200 | Secured Overnight Finance Rate/3 M Euribor | | | 53,298 | 14,495 | | 31,881 | | (25,081) | | | 29,826 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2649197972 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/19/2023 | 07/15/2028 | | 8,862,220 | Secured Overnight Finance Rate/3 M Euribor | | | 156,915 | 69,495 | | 157,156 | | (72,694) | | | 86,285 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2649197626 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/19/2023 | 07/15/2028 | | 9,200,400 | Secured Overnight Finance Rate/3 M Euribor | | | 152,571 | 73,774 | | 135,497 | | (75,454) | | | 89,577 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2650751261 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/28/2023 | 10/18/2028 | | 4,838,680 | Secured Overnight Finance Rate/3 M Euribor | | | 81,167 | (58,534) | | (19,703) | | (40,488) | | | 48,701 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2648075575 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3O16NJZ34 | 07/28/2023 | 07/28/2025 | | 32,230,960 | Secured Overnight Finance Rate/3 M Euribor | | | 495,407 | (269,146) | | (224,894) | | (266,895) | | | 146,346 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2648075906 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/28/2023 | 07/28/2025 | | 23,593,500 | Secured Overnight Finance Rate/3 M Euribor | | | 366,983 | (224,818) | | (195,334) | | (195,588) | | | 107,127 | | 0002 |
| Currency Swap/Rec:USD 6.55/Pay:CAD 6.30 | C70528AB3 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/31/2038 | | 16,595,368 | 6.55/6.30 | | | 28,469 | (42,952) | | (627,283) | | 344,094 | | | 309,650 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2296466217 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/14/2023 | 11/15/2028 | | 1,706,560 | Secured Overnight Finance Rate/3 M Euribor | | | 24,276 | (72,701) | | (69,970) | | (14,874) | | | 17,338 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2670473912 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/20/2023 | 10/15/2031 | | 10,709,000 | Secured Overnight Finance Rate/3 M Euribor | | | 163,121 | (421,032) | | (366,531) | | (92,017) | | | 142,110 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2670474308 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3O16NJZ34 | 09/20/2023 | 07/15/2032 | | 7,713,720 | Secured Overnight Finance Rate/3 M Euribor | | | 123,563 | (299,903) | | (267,243) | | (66,252) | | | 107,678 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2440262900 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/22/2023 | 01/25/2031 | | 8,951,040 | Secured Overnight Finance Rate/3 M Euribor | | | 135,349 | (381,813) | | (364,110) | | (77,518) | | | 112,542 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2690139584 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/28/2023 | 01/15/2032 | | 6,013,500 | Secured Overnight Finance Rate/3 M Euribor | | | 94,939 | (330,618) | | (333,283) | | (52,450) | | | 81,215 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2331769153 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/29/2023 | 01/20/2029 | | 1,903,500 | Secured Overnight Finance Rate/3 M Euribor | | | 26,607 | (97,793) | | (93,911) | | (16,738) | | | 19,758 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2259185036 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/29/2023 | 07/15/2028 | | 2,220,750 | Secured Overnight Finance Rate/3 M Euribor | | | 31,253 | (117,140) | | (112,699) | | (19,272) | | | 21,622 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2339511375 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2023 | 02/15/2028 | | 4,441,752 | Secured Overnight Finance Rate/3 M Euribor | | | 61,929 | (226,407) | | (228,442) | | (39,589) | | | 40,819 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2698597841 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 01/17/2032 | | 9,174,263 | Secured Overnight Finance Rate/3 M Euribor | | | 133,190 | (592,341) | | (642,756) | | (80,745) | | | 123,949 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2409273146 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 04/15/2030 | | 2,091,000 | Secured Overnight Finance Rate/3 M Euribor | | | 28,821 | (130,672) | | (136,664) | | (18,647) | | | 24,614 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2133194931 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/04/2023 | 05/16/2029 | | 2,990,505 | Secured Overnight Finance Rate/3 M Euribor | | | 41,588 | (178,773) | | (196,868) | | (26,510) | | | 32,165 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2377775908 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/05/2023 | 10/20/2028 | | 1,736,130 | Secured Overnight Finance Rate/3 M Euribor | | | 24,120 | (96,630) | | (99,503) | | (15,533) | | | 17,486 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2348330494 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/05/2023 | 04/19/2030 | | 2,208,780 | Secured Overnight Finance Rate/3 M Euribor | | | 31,483 | (119,383) | | (125,157) | | (19,747) | | | 26,026 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2378719954 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/05/2023 | 05/20/2030 | | 3,157,800 | Secured Overnight Finance Rate/3 M Euribor | | | 43,716 | (172,600) | | (187,144) | | (28,110) | | | 37,491 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2697591944 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/05/2023 | 10/15/2032 | | 5,683,716 | Secured Overnight Finance Rate/3 M Euribor | | | 94,852 | (326,501) | | (341,972) | | (49,689) | | | 80,614 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2305241064 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/11/2023 | 10/24/2027 | | 956,790 | Secured Overnight Finance Rate/3 M Euribor | | | 13,266 | (44,913) | | (44,354) | | (8,282) | | | 8,376 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2305384922 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 10/16/2023 | 07/15/2027 | | 1,899,360 | Secured Overnight Finance Rate/3 M Euribor | | | 25,901 | (100,851) | | (98,303) | | (17,112) | | | 15,860 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | G1339#AA7 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/16/2023 | 07/13/2027 | | 54,720,000 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 40,070 | (5,389,750) | | (5,671,754) | | (2,786,741) | | | 456,474 | | 0002 |
| Currency Swap/Rec:USD 7.05/Pay:EUR 5.22 | L9619*AA9 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/19/2023 | 11/15/2053 | | 44,381,400 | 7.05/5.22 | | | 609,135 | (2,364,735) | | (2,156,786) | | (386,472) | | | 1,197,994 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2698583031 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/23/2023 | 04/15/2033 | | 7,024,380 | Secured Overnight Finance Rate/3 M Euribor | | | 123,101 | (321,441) | | (297,881) | | (60,731) | | | 102,669 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2662912562 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/24/2023 | 10/18/2032 | | 8,891,400 | Secured Overnight Finance Rate/3 M Euribor | | | 154,949 | (457,827) | | (449,411) | | (77,294) | | | 126,173 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2662912489 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 10/24/2023 | 04/18/2032 | | 6,355,200 | Secured Overnight Finance Rate/3 M Euribor | | | 103,857 | (322,819) | | (305,881) | | (55,210) | | | 87,332 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2294170886 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/24/2023 | 04/15/2029 | | 2,546,736 | Secured Overnight Finance Rate/3 M Euribor | | | 37,017 | (124,472) | | (119,298) | | (22,084) | | | 27,139 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2708742668 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/31/2023 | 10/20/2032 | | 7,636,320 | Secured Overnight Finance Rate/3 M Euribor | | | 125,876 | (377,303) | | (398,618) | | (66,252) | | | 108,400 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2708742403 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/31/2023 | 04/20/2032 | | 10,283,487 | Secured Overnight Finance Rate/3 M Euribor | | | 156,404 | (507,080) | | (465,832) | | (89,211) | | | 141,364 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2708724922 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/02/2023 | 10/15/2032 | | 6,383,400 | Secured Overnight Finance Rate/3 M Euribor | | | 111,175 | (294,619) | | (318,054) | | (55,210) | | | 90,537 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719263670 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 11/17/2023 | 10/15/2031 | | 9,022,100 | Secured Overnight Finance Rate/3 M Euribor | | | 141,916 | (215,827) | | (181,214) | | (76,374) | | | 119,724 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719264132 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 11/17/2023 | 04/15/2032 | | 3,261,000 | Secured Overnight Finance Rate/3 M Euribor | | | 52,649 | (78,010) | | (65,569) | | (27,605) | | | 44,787 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2304370419 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/07/2023 | 10/15/2027 | | 539,650 | Secured Overnight Finance Rate/3 M Euribor | | | 7,339 | (16,297) | | (16,834) | | (4,641) | | | 4,705 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2405130993 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/28/2023 | 10/14/2028 | | 2,217,900 | Secured Overnight Finance Rate/3 M Euribor | | | 31,683 | (8,106) | | 749 | | (18,403) | | | 22,293 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2699902446 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/17/2024 | 08/15/2032 | | 12,810,080 | Secured Overnight Finance Rate/3 M Euribor | | | 195,097 | (332,602) | | (324,581) | | (332,602) | | | 179,792 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2446379575 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/17/2024 | 11/15/2029 | | 6,643,260 | Secured Overnight Finance Rate/3 M Euribor | | | 89,932 | (169,272) | | (183,592) | | (169,272) | | | 75,224 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2244912551 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 01/22/2024 | 10/15/2028 | | 4,531,586 | Secured Overnight Finance Rate/3 M Euribor | | | 61,397 | (100,844) | | (97,751) | | (100,844) | | | 45,563 | | 0002 |

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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2440089501 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 01/22/2024 | 04/17/2030 | | 2,179,200 | Secured Overnight Finance Rate/3M Euribor | | | 29,082 | (46,245) | | (49,794) | | (46,245) | | | 25,665 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2348330148 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 01/22/2024 | 01/19/2029 | | 4,358,400 | Secured Overnight Finance Rate/3M Euribor | | | 57,369 | (92,206) | | (100,296) | | (92,206) | | | 45,225 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2441621773 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 01/15/2030 | | 11,105,760 | Secured Overnight Finance Rate/3M Euribor | | | 147,828 | (243,826) | | (228,190) | | (243,826) | | | 127,787 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1970747876 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 04/15/2028 | | 4,356,000 | Secured Overnight Finance Rate/3M Euribor | | | 56,905 | (95,574) | | (92,199) | | (95,574) | | | 40,993 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2739069677 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/23/2024 | 10/15/2032 | | 11,936,100 | Secured Overnight Finance Rate/3M Euribor | | | 174,359 | (306,935) | | (303,494) | | (306,935) | | | 169,293 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2739069248 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/23/2024 | 04/15/2032 | | 9,766,800 | Secured Overnight Finance Rate/3M Euribor | | | 136,935 | (250,229) | | (238,698) | | (250,229) | | | 134,140 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | 7410008 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/23/2024 | 01/26/2027 | | 212,320,157 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 364,656 | (11,527,055) | | (12,568,325) | | (11,527,055) | | | 1,618,127 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2366712672 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/29/2024 | 01/15/2029 | | 5,837,940 | Secured Overnight Finance Rate/3M Euribor | | | 74,649 | (170,142) | | (162,847) | | (170,142) | | | 60,500 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2747196132 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/29/2024 | 10/22/2032 | | 15,566,400 | Secured Overnight Finance Rate/3M Euribor | | | 222,489 | (460,846) | | (509,350) | | (460,846) | | | 221,045 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2763536245 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/12/2024 | 04/15/2032 | | 18,088,560 | Secured Overnight Finance Rate/3M Euribor | | | 203,646 | (609,894) | | (571,005) | | (609,894) | | | 248,433 | | 0002 |
| Currency Swap/Rec:USD 7.18/Pay:EUR 5.50 | XS2763536591 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 02/12/2024 | 04/15/2032 | | 4,306,160 | 7.18/5.50 | | | 39,517 | (145,853) | | (123,548) | | (145,853) | | | 59,142 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2763536757 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/12/2024 | 10/15/2032 | | 29,278,080 | Secured Overnight Finance Rate/3M Euribor | | | 337,957 | (995,607) | | (1,045,736) | | (995,607) | | | 415,258 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2763537136 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 02/12/2024 | 04/15/2033 | | 17,664,440 | Secured Overnight Finance Rate/3M Euribor | | | 212,087 | (588,813) | | (627,848) | | (588,813) | | | 258,185 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2471068473 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/13/2024 | 03/15/2029 | | 2,142,740 | Secured Overnight Finance Rate/3M Euribor | | | 26,163 | (83,769) | | (88,160) | | (83,769) | | | 22,620 | | 0002 |

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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2766727890 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/15/2024 | 02/21/2031 | | 17,330,040 | Secured Overnight Finance Rate/3M Euribor | | | 206,689 | (589,312) | | (576,215) | | (589,312) | | | 219,163 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2766728435 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/15/2024 | 08/21/2031 | | 18,764,160 | Secured Overnight Finance Rate/3M Euribor | | | 233,798 | (602,096) | | (603,641) | | (602,096) | | | 246,325 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2766727544 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2024 | 05/21/2030 | | 23,370,900 | Secured Overnight Finance Rate/3M Euribor | | | 273,242 | (781,270) | | (815,225) | | (781,270) | | | 277,541 | | 0002 |
| Currency Swap/Rec:USD 7.29/Pay:EUR 5.50 | XS2766727627 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 02/15/2024 | 05/21/2030 | | 6,882,560 | 7.29/5.50 | | | 72,888 | (240,661) | | (176,229) | | (240,661) | | | 81,734 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2125923404 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 02/15/2024 | 07/15/2028 | | 3,234,900 | Secured Overnight Finance Rate/3M Euribor | | | 37,911 | (103,204) | | (99,702) | | (103,204) | | | 31,496 | | 0002 |
| Currency Swap/Rec:USD 7.52/Pay:EUR 5.70 | XS2747764806 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 02/16/2024 | 01/15/2032 | | 4,307,600 | 7.52/5.70 | | | 39,918 | (144,413) | | (86,488) | | (144,413) | | | 58,176 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2747765019 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/16/2024 | 07/15/2032 | | 10,222,000 | Secured Overnight Finance Rate/3M Euribor | | | 111,655 | (351,531) | | (367,952) | | (351,531) | | | 142,692 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2747765282 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 02/16/2024 | 04/15/2033 | | 8,815,000 | Secured Overnight Finance Rate/3M Euribor | | | 101,690 | (311,626) | | (302,727) | | (311,626) | | | 128,841 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2060910705 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 02/16/2024 | 01/17/2029 | | 1,346,250 | Secured Overnight Finance Rate/3M Euribor | | | 16,425 | (45,194) | | (45,525) | | (45,194) | | | 13,960 | | 0002 |
| Currency Swap/Rec:USD 4.59/Pay:EUR 2.65 | XS2357557342 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/15/2024 | 04/20/2028 | | 2,393,775 | 4.59/2.65 | | | 20,228 | (110,482) | | (71,772) | | (110,482) | | | 22,571 | | 0002 |
| Currency Swap/Rec:USD 9.60/Pay:EUR 7.50 | XS2805352064 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/24/2024 | 04/30/2030 | | 54,490,950 | 9.60/7.50 | | | 479,403 | (2,242,757) | | (1,347,171) | | (2,242,757) | | | 643,799 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 07/15/2032 | | 7,497,000 | Secured Overnight Finance Rate/3M Euribor | | | 52,962 | (294,023) | | (325,721) | | (294,023) | | | 104,653 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2809808202 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/26/2024 | 01/15/2033 | | 3,750,250 | Secured Overnight Finance Rate/3M Euribor | | | 27,226 | (145,261) | | (161,235) | | (145,261) | | | 54,017 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2815971911 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/02/2024 | 05/15/2032 | | 14,953,400 | Secured Overnight Finance Rate/3M Euribor | | | 100,327 | (628,645) | | (698,868) | | (628,645) | | | 206,490 | | 0002 |
| Currency Swap/Rec:USD 7.65/Pay:EUR 5.65 | XS2815973453 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/02/2024 | 05/15/2032 | | 4,700,080 | 7.65/5.65 | | | 29,998 | (197,134) | | (86,999) | | (197,134) | | | 64,903 | | 0002 |
| Currency Swap/Rec:USD 6.41/Pay:GBP 6.17 | XS2808282201 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 05/28/2029 | | 63,680,000 | 6.41/6.17 | | | 40,504 | (3,155,091) | | (1,990,266) | | (3,155,091) | | | 687,351 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2831760025 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 06/14/2024 | 04/15/2032 | | 17,957,520 | Secured Overnight Finance Rate/3M Euribor | | | 94,754 | (740,934) | | (814,463) | | (740,934) | | | 246,633 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 7.12/Pay:EUR 5.50 | XS2831760371 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 06/14/2024 | 04/15/2032 | | 4,168,710 | 7.12/5.50 | | | 17,579 | (172,003) | | (171,803) | | (172,003) | | | 57,254 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760538 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/14/2024 | 01/15/2033 | | 18,271,350 | Secured Overnight Finance Rate/3 M Euribor | | | 98,821 | (761,005) | | (862,060) | | (761,005) | | | 263,175 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760702 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/14/2024 | 07/15/2033 | | 14,093,640 | Secured Overnight Finance Rate/3 M Euribor | | | 78,425 | (598,002) | | (715,167) | | (598,002) | | | 208,977 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2854410136 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 10/20/2032 | | 36,767,250 | Secured Overnight Finance Rate/3 M Euribor | | | 87,431 | (796,609) | | (1,017,537) | | (796,609) | | | 521,923 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2850588216 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/15/2024 | 05/15/2032 | | 26,516,160 | Secured Overnight Finance Rate/3 M Euribor | | | 67,899 | (529,818) | | (650,688) | | (529,818) | | | 366,158 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2850588646 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/15/2024 | 11/15/2032 | | 9,819,900 | Secured Overnight Finance Rate/3 M Euribor | | | 25,528 | (197,129) | | (285,386) | | (197,129) | | | 140,011 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2112472316 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/04/2024 | 10/20/2028 | | 1,104,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (8,503) | | (305) | | (8,503) | | | 11,124 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2289567674 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/06/2024 | 07/20/2029 | | 665,190 | Secured Overnight Finance Rate/3 M Euribor | | | | (1,499) | | (898) | | (1,499) | | | 7,291 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2308745574 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/11/2024 | 04/15/2029 | | 1,432,340 | Secured Overnight Finance Rate/3 M Euribor | | | | (14,564) | | (1,105) | | (14,564) | | | 15,264 | | 0002 |
| Currency Swap/Rec:USD 6.03/Pay:GBP 6.15 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/12/2024 | 09/27/2034 | | 52,220,000 | 6.03/6.15 | | | (1,057) | (1,248,073) | | (1,236,988) | | (1,248,073) | | | 825,558 | | 0002 |
| Currency Swap/Rec:USD 4.84/Pay:EUR 2.88 | B074CN3 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 01/31/2026 | | 1,791,000 | 4.84/2.88 | | | 22,864 | (208,588) | | (204,648) | | (18,435) | | | 10,354 | | 0002 |
| Currency Swap/Rec:USD 4.87/Pay:EUR 2.88 | B074CN3 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 01/31/2026 | | 3,162,880 | 4.87/2.88 | | | 40,643 | (391,002) | | (381,090) | | (33,262) | | | 18,286 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2617111336 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 05/09/2023 | 04/15/2028 | | 1,096,400 | Secured Overnight Finance Rate/3 M Euribor | | | 17,879 | (16,603) | | (10,293) | | (9,202) | | | 10,318 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2618888403 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/10/2023 | 07/15/2028 | | 3,564,275 | Secured Overnight Finance Rate/3 M Euribor | | | 57,882 | (52,985) | | (27,646) | | (29,906) | | | 34,703 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2348330148 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 01/22/2024 | 01/19/2029 | | 1,525,440 | Secured Overnight Finance Rate/3 M Euribor | | | 20,079 | (32,272) | | (35,104) | | (32,272) | | | 15,829 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1970747876 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 01/22/2024 | 04/15/2028 | | 1,089,000 | Secured Overnight Finance Rate/3 M Euribor | | | 14,226 | (23,893) | | (23,050) | | (23,893) | | | 10,248 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2791003952 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 03/27/2024 | 10/15/2032 | | 6,704,680 | Secured Overnight Finance Rate/3M Euribor | | | 58,073 | (195,940) | | (194,695) | | (195,940) | | | 95,094 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2791004174 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/27/2024 | 04/15/2033 | | 3,891,240 | Secured Overnight Finance Rate/3M Euribor | | | 35,396 | (115,572) | | (132,341) | | (115,572) | | | 56,875 | | 0002 |
| Currency Swap/Rec:USD 7.50/Pay:EUR 5.75 | XS2777378766 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/12/2024 | 10/20/2032 | | 2,399,540 | 7.50/5.75 | | | 19,852 | (49,067) | | (18,940) | | (49,067) | | | 34,062 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2311368430 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/09/2024 | 04/25/2031 | | 1,092,000 | Secured Overnight Finance Rate/3M Euribor | | | 2,806 | (21,061) | | (28,137) | | (21,061) | | | 13,995 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2618888742 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/10/2023 | 07/15/2028 | | 5,268,000 | Secured Overnight Finance Rate/3M Euribor | | | 86,336 | (74,415) | | (52,172) | | (44,168) | | | 51,291 | | 0002 |
| Currency Swap/Rec:USD 6.55/Pay:CAD 6.30 | C70528AB3 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/22/2023 | 08/31/2038 | | 3,687,860 | 6.55/6.30 | | | 6,326 | (9,545) | | (139,396) | | 76,465 | | | 68,811 | | 0002 |
| Currency Swap/Rec:USD 3.68/Pay:EUR 2.10 | XS1712177846 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 01/30/2024 | 01/15/2027 | | 1,084,100 | 3.68/2.10 | | | 11,461 | (27,756) | | (25,013) | | (27,756) | | | 8,208 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2320698728 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/26/2024 | 09/15/2028 | | 650,700 | Secured Overnight Finance Rate/3M Euribor | | | 7,100 | (17,102) | | (19,394) | | (17,102) | | | 6,476 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2369837732 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 06/27/2024 | 04/15/2029 | | 2,249,520 | Secured Overnight Finance Rate/3M Euribor | | | 10,438 | (88,928) | | (93,027) | | (88,928) | | | 23,972 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2418763491 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/09/2024 | 10/15/2028 | | 746,856 | Secured Overnight Finance Rate/3M Euribor | | | 3,107 | (21,116) | | (24,531) | | (21,116) | | | 7,509 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2244913369 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/10/2024 | 04/15/2029 | | 719,929 | Secured Overnight Finance Rate/3M Euribor | | | 3,060 | (20,218) | | (26,744) | | (20,218) | | | 7,672 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2092261465 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/28/2024 | 04/17/2029 | | 770,700 | Secured Overnight Finance Rate/3M Euribor | | | | (834) | | (160) | | (834) | | | 8,218 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2303069319 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/11/2024 | 04/15/2030 | | 732,099 | Secured Overnight Finance Rate/3M Euribor | | | | (8,049) | | (1,630) | | (8,049) | | | 8,618 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2314651972 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 09/13/2024 | 03/15/2029 | | 2,605,915 | Secured Overnight Finance Rate/3M Euribor | | | 1,555 | (9,626) | | (21,500) | | (9,626) | | | 27,509 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2901462247 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 09/25/2024 | 07/15/2032 | | 5,596,500 | Secured Overnight Finance Rate/3M Euribor | | | | 31,484 | | 1,814 | | 31,484 | | | 78,123 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1770931068 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/02/2023 | 02/15/2028 | | 1,260,000 | Secured Overnight Finance Rate/3M Euribor | | | 17,026 | (72,608) | | (75,559) | | (11,495) | | | 11,579 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2080726768 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 10/02/2023 | 08/14/2028 | | 1,259,040 | Secured Overnight Finance Rate/3M Euribor | | | 17,288 | (71,562) | | (78,724) | | (11,634) | | | 12,390 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1970747876 | D1 | Currency | BANK OF MONTREAL .. 54930047C63MPGNXE075 | 10/06/2023 | 04/15/2028 | | 5,803,600 | Secured Overnight Finance Rate/3M Euribor | | | 80,762 | (313,145) | | (296,755) | | (51,195) | | | 54,616 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2328024059 | D1 | Currency | BARCLAYS PLC ..... G5GSEF7VJP5I70UK5573 | 07/13/2023 | 05/15/2028 | | 783,300 | Secured Overnight Finance Rate/3M Euribor | | | 13,324 | 3,624 | | 7,970 | | (6,270) | | | 7,456 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2649197972 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 07/19/2023 | 07/15/2028 | | 2,221,164 | Secured Overnight Finance Rate/3M Euribor | | | 39,328 | 17,418 | | 39,388 | | (18,219) | | | 21,626 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2650751261 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 07/28/2023 | 10/18/2028 | | 1,209,670 | Secured Overnight Finance Rate/3M Euribor | | | 20,292 | (14,634) | | (4,926) | | (10,122) | | | 12,175 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2648075906 | D1 | Currency | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | 07/28/2023 | 07/28/2025 | | 5,512,500 | Secured Overnight Finance Rate/3M Euribor | | | 85,744 | (52,528) | | (45,639) | | (45,698) | | | 25,030 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2672303745 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/14/2023 | 04/15/2032 | | 3,541,510 | Secured Overnight Finance Rate/3M Euribor | | | 58,902 | (153,660) | | (156,444) | | (30,550) | | | 48,640 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2682069229 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/15/2023 | 01/25/2032 | | 3,844,080 | Secured Overnight Finance Rate/3M Euribor | | | 58,332 | (162,732) | | (142,729) | | (33,126) | | | 52,013 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2682069575 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/15/2023 | 04/25/2032 | | 3,844,080 | Secured Overnight Finance Rate/3M Euribor | | | 61,046 | (162,732) | | (157,330) | | (33,126) | | | 52,891 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2670473912 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/20/2023 | 10/15/2031 | | 13,921,700 | Secured Overnight Finance Rate/3M Euribor | | | 212,057 | (547,342) | | (476,490) | | (119,622) | | | 184,743 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2670474308 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/20/2023 | 07/15/2032 | | 10,713,500 | Secured Overnight Finance Rate/3M Euribor | | | 168,484 | (416,532) | | (371,170) | | (92,017) | | | 149,553 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2334573701 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/21/2023 | 04/15/2029 | | 3,411,200 | Secured Overnight Finance Rate/3M Euribor | | | 49,366 | (147,852) | | (152,813) | | (29,608) | | | 36,352 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2332238836 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/21/2023 | 05/17/2030 | | 1,279,200 | Secured Overnight Finance Rate/3M Euribor | | | 18,510 | (53,640) | | (57,223) | | (11,170) | | | 15,176 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2459521394 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/21/2023 | 01/20/2031 | | 1,172,820 | Secured Overnight Finance Rate/3 M Euribor | | | 17,908 | (50,636) | | (53,256) | | (10,138) | | | 14,730 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1971350001 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/21/2023 | 08/15/2028 | | 1,545,990 | Secured Overnight Finance Rate/3 M Euribor | | | 22,434 | (67,027) | | (70,816) | | (13,442) | | | 15,220 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2331769153 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/29/2023 | 01/20/2029 | | 1,269,000 | Secured Overnight Finance Rate/3 M Euribor | | | 17,738 | (65,195) | | (62,607) | | (11,159) | | | 13,172 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2259185036 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/29/2023 | 07/15/2028 | | 1,480,500 | Secured Overnight Finance Rate/3 M Euribor | | | 20,835 | (78,093) | | (75,133) | | (12,848) | | | 14,415 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2339511375 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2023 | 02/15/2028 | | 2,961,168 | Secured Overnight Finance Rate/3 M Euribor | | | 41,280 | (150,938) | | (152,294) | | (26,393) | | | 27,212 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2698597841 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/03/2023 | 01/17/2032 | | 6,116,175 | Secured Overnight Finance Rate/3 M Euribor | | | 88,793 | (394,894) | | (428,504) | | (53,830) | | | 82,633 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2697591944 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/05/2023 | 10/15/2032 | | 3,789,144 | Secured Overnight Finance Rate/3 M Euribor | | | 63,235 | (217,668) | | (227,981) | | (33,126) | | | 53,742 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2305384922 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 10/16/2023 | 07/15/2027 | | 1,266,240 | Secured Overnight Finance Rate/3 M Euribor | | | 17,268 | (67,234) | | (65,535) | | (11,408) | | | 10,573 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2332243240 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/18/2023 | 07/15/2029 | | 1,053,100 | Secured Overnight Finance Rate/3 M Euribor | | | 14,760 | (57,609) | | (60,560) | | (9,355) | | | 11,526 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2294170886 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/24/2023 | 04/15/2029 | | 636,684 | Secured Overnight Finance Rate/3 M Euribor | | | 9,254 | (31,118) | | (29,825) | | (5,521) | | | 6,785 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2304370419 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 12/07/2023 | 10/15/2027 | | 1,618,950 | Secured Overnight Finance Rate/3 M Euribor | | | 22,016 | (48,892) | | (50,501) | | (13,923) | | | 14,116 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2763536757 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/12/2024 | 10/15/2032 | | 7,319,520 | Secured Overnight Finance Rate/3 M Euribor | | | 84,489 | (248,902) | | (261,434) | | (248,902) | | | 103,815 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2763537136 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 02/12/2024 | 04/15/2033 | | 4,416,110 | Secured Overnight Finance Rate/3 M Euribor | | | 53,022 | (147,203) | | (156,962) | | (147,203) | | | 64,546 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1730939003 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/16/2024 | 04/26/2028 | | 412,677 | Secured Overnight Finance Rate/3 M Euribor | | | 3,224 | (19,168) | | (21,196) | | (19,168) | | | 3,900 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 6.41/Pay:GBP 6.17 | XS2808282201 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 05/28/2029 | | 12,736,000 | 6.41/6.17 | | | 8,101 | (631,018) | | (398,053) | | (631,018) | | | 137,470 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2244913369 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/14/2024 | 04/15/2029 | | 3,201,000 | Secured Overnight Finance Rate/3M Euribor | | | 17,358 | (140,818) | | (167,622) | | (140,818) | | | 34,112 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2060707655 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/23/2024 | 01/15/2029 | | 431,146 | Secured Overnight Finance Rate/3M Euribor | | | (700) | (700) | | (114) | | (700) | | | 4,468 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1770931225 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 08/28/2024 | 11/15/2028 | | 277,725 | Secured Overnight Finance Rate/3M Euribor | | | (526) | (526) | | (66) | | (526) | | | 2,822 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2461260544 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 01/18/2030 | | 1,652,700 | Secured Overnight Finance Rate/3M Euribor | | | (16,805) | (16,805) | | (6,273) | | (16,805) | | | 19,031 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2783650422 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/18/2024 | 10/15/2032 | | 3,919,680 | Secured Overnight Finance Rate/3M Euribor | | | 42,363 | (87,132) | | (82,861) | | (87,132) | | | 55,594 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2403120343 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/07/2024 | 10/15/2029 | | 5,463,000 | Secured Overnight Finance Rate/3M Euribor | | | 14,779 | (101,829) | | (125,175) | | (101,829) | | | 61,345 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2334258188 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/06/2024 | 06/15/2029 | | 3,270,960 | Secured Overnight Finance Rate/3M Euribor | | | 3,230 | (12,706) | | (15,358) | | (12,706) | | | 35,493 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2648075575 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/28/2023 | 07/28/2025 | | 3,311,400 | Secured Overnight Finance Rate/3M Euribor | | | 50,898 | (27,652) | | (23,106) | | (27,421) | | | 15,036 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2672303588 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/14/2023 | 01/15/2032 | | 3,413,440 | Secured Overnight Finance Rate/3M Euribor | | | 54,064 | (148,170) | | (147,130) | | (29,446) | | | 46,100 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2690139584 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/28/2023 | 01/15/2032 | | 4,009,000 | Secured Overnight Finance Rate/3M Euribor | | | 63,293 | (220,412) | | (222,189) | | (34,967) | | | 54,143 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2699902446 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/17/2024 | 08/15/2032 | | 3,202,520 | Secured Overnight Finance Rate/3M Euribor | | | 48,780 | (83,150) | | (81,145) | | (83,150) | | | 44,948 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2763536245 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 02/12/2024 | 04/15/2032 | | 4,522,140 | Secured Overnight Finance Rate/3M Euribor | | | 50,911 | (152,474) | | (142,751) | | (152,474) | | | 62,108 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2820458771 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/14/2024 | 07/15/2032 | | 1,405,300 | Secured Overnight Finance Rate/3M Euribor | | | 8,050 | (41,604) | | (47,942) | | (41,604) | | | 19,617 | | 0002 |

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| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2820459159 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/14/2024 | 07/15/2033 | | 2,703,750 | Secured Overnight Finance Rate/3M Euribor | | | 16,713 | (78,758) | | (94,181) | | (78,758) | | | 40,091 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2820458938 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/14/2024 | 01/15/2033 | | 1,081,500 | Secured Overnight Finance Rate/3M Euribor | | | 6,362 | (31,503) | | (33,299) | | (31,503) | | | 15,578 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2817907228 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/22/2024 | 07/15/2032 | | 2,276,400 | Secured Overnight Finance Rate/3M Euribor | | | 15,479 | (60,907) | | (71,652) | | (60,907) | | | 31,777 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2817907731 | D1 | Currency | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 05/22/2024 | 10/15/2032 | | 1,516,900 | Secured Overnight Finance Rate/3M Euribor | | | 10,544 | (41,305) | | (50,889) | | (41,305) | | | 21,515 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 05/22/2024 | 04/15/2033 | | 2,709,000 | Secured Overnight Finance Rate/3M Euribor | | | 19,785 | (73,508) | | (82,003) | | (73,508) | | | 39,595 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2411229136 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/23/2024 | 01/21/2031 | | 1,949,040 | Secured Overnight Finance Rate/3M Euribor | | | 13,206 | (54,365) | | (62,171) | | (54,365) | | | 24,484 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2835875761 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/04/2024 | 10/15/2031 | | 1,962,746 | Secured Overnight Finance Rate/3M Euribor | | | 10,743 | (43,999) | | (53,007) | | (43,999) | | | 26,046 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2835877205 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/04/2024 | 01/15/2032 | | 1,088,600 | Secured Overnight Finance Rate/3M Euribor | | | 6,207 | (24,403) | | (30,689) | | (24,403) | | | 14,702 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2849654426 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/25/2024 | 04/15/2033 | | 1,712,640 | Secured Overnight Finance Rate/3M Euribor | | | 5,624 | (68,165) | | (82,670) | | (68,165) | | | 25,032 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2849654699 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/25/2024 | 07/15/2033 | | 2,887,110 | Secured Overnight Finance Rate/3M Euribor | | | 9,810 | (117,999) | | (151,182) | | (117,999) | | | 42,809 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2849653964 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 07/15/2032 | | 2,675,500 | Secured Overnight Finance Rate/3M Euribor | | | 8,632 | (107,008) | | (125,707) | | (107,008) | | | 37,348 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2876586723 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/12/2024 | 04/20/2033 | | 1,599,930 | Secured Overnight Finance Rate/3M Euribor | | | 338 | (13,925) | | (24,515) | | (13,925) | | | 23,403 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2876587028 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/12/2024 | 10/20/2033 | | 2,097,315 | Secured Overnight Finance Rate/3M Euribor | | | 457 | (17,391) | | (26,190) | | (17,391) | | | 31,565 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2334258188 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/13/2024 | 06/15/2029 | | 3,271,550 | Secured Overnight Finance Rate/3M Euribor | | | 1,981 | (11,842) | | (26,006) | | (11,842) | | | 35,499 | | 0002 |

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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 09/26/2024 | 06/17/2029 | | 3,463,940 | Secured Overnight Finance Rate/3 M Euribor | | | 184 | 13,630 | | 13,433 | | 13,630 | | | 37,608 | | 0002 |
| Currency Swap/Rec:USD 6.41/Pay:GBP 6.17 | XS2808282201 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 05/28/2029 | | 14,646,400 | 6.41/6.17 | | | 9,316 | (725,671) | | (457,761) | | (725,671) | | | 158,091 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2835787800 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/04/2024 | 07/15/2031 | | 2,629,695 | Secured Overnight Finance Rate/3 M Euribor | | | 14,060 | (62,660) | | (82,516) | | (62,660) | | | 34,266 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760025 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 06/14/2024 | 04/15/2032 | | 2,095,044 | Secured Overnight Finance Rate/3 M Euribor | | | 11,055 | (86,442) | | (95,021) | | (86,442) | | | 28,774 | | 0002 |
| Currency Swap/Rec:USD 7.12/Pay:EUR 5.50 | XS2831760371 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 06/14/2024 | 04/15/2032 | | 486,350 | 7.12/5.50 | | | 2,051 | (20,067) | | (20,044) | | (20,067) | | | 6,680 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760538 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/14/2024 | 01/15/2033 | | 2,131,658 | Secured Overnight Finance Rate/3 M Euribor | | | 11,529 | (88,784) | | (100,574) | | (88,784) | | | 30,704 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760702 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 06/14/2024 | 07/15/2033 | | 1,644,258 | Secured Overnight Finance Rate/3 M Euribor | | | 9,150 | (69,767) | | (83,436) | | (69,767) | | | 24,381 | | 0002 |
| Currency Swap/Rec:USD 3.45/Pay:EUR 1.38 | L0175#AE2 | D1 | Currency | HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54 | 10/02/2019 | 09/30/2031 | | 3,281,700 | 3.45/1.38 | | | 50,925 | (57,310) | | 111,208 | | (27,605) | | | 43,421 | | 0002 |
| Currency Swap/Rec:USD 2.56/Pay:EUR 1.35 | G7996#AF7 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/17/2020 | 10/23/2032 | | 1,141,600 | 2.56/1.35 | | | 11,121 | 28,597 | | 24,288 | | (9,202) | | | 16,214 | | 0002 |
| Currency Swap/Rec:USD 2.65/Pay:EUR 1.45 | G7996#AG5 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/17/2020 | 10/23/2035 | | 2,283,600 | 2.65/1.45 | | | 22,188 | 57,594 | | 55,566 | | (18,403) | | | 37,987 | | 0002 |
| Currency Swap/Rec:USD 3.08/Pay:EUR 1.83 | G7996#AH3 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 07/17/2020 | 10/23/2040 | | 1,142,400 | 3.08/1.83 | | | 11,680 | 29,397 | | 37,037 | | (9,202) | | | 22,901 | | 0002 |
| Currency Swap/Rec:USD 3.28/Pay:EUR 1.28 | B7000*AB9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/17/2021 | 06/23/2031 | | 21,420,000 | 3.28/1.28 | | | 338,032 | 1,385,942 | | 2,239,139 | | (165,631) | | | 277,873 | | 0002 |
| Currency Swap/Rec:USD 3.42/Pay:GBP 2.43 | G5600#AP7 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/17/2021 | 04/28/2036 | | 20,850,000 | 3.42/2.43 | | | 191,550 | 799,473 | | 2,982,434 | | (934,455) | | | 354,811 | | 0002 |
| Currency Swap/Rec:USD 3.44/Pay:GBP 2.43 | G5600#AQ5 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/17/2021 | 06/16/2036 | | 20,863,500 | 3.44/2.43 | | | 194,447 | 812,973 | | 3,106,054 | | (934,455) | | | 357,092 | | 0002 |
| Currency Swap/Rec:USD 3.59/Pay:EUR 1.50 | F1000#AC2 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/18/2021 | 04/13/2036 | | 11,900,000 | 3.59/1.50 | | | 197,660 | 769,968 | | 1,741,675 | | (92,017) | | | 202,147 | | 0002 |
| Currency Swap/Rec:USD 3.44/Pay:SEK 2.78 | W2710#AB6 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/08/2016 | 10/26/2028 | | 10,000,000 | 3.44/2.78 | | | 89,493 | 1,676,189 | | 1,410,140 | | 57,047 | | | 100,920 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2405130217 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/29/2023 | 07/14/2028 | | 17,299,510 | Secured Overnight Finance Rate/3 M Euribor | | | 246,006 | (118,990) | | (110,351) | | (144,007) | | | 168,371 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2334573453 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/31/2024 | 10/15/2028 | | 1,444,912 | Secured Overnight Finance Rate/3 M Euribor | | | 18,593 | (35,054) | | (31,821) | | (35,054) | | | 14,528 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2756960725 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 02/05/2024 | 04/15/2032 | | 2,145,600 | Secured Overnight Finance Rate/3 M Euribor | | | 24,026 | (80,406) | | (77,053) | | (80,406) | | | 29,468 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2756961533 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .02/05/2024 | .04/15/2033 | | 2,145,600 | Secured Overnight Finance Rate/3 M Euribor | | | 25,981 | (80,406) | | (89,546) | | (80,406) | | | 31,360 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719262193 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | .02/06/2024 | .05/26/2032 | | 3,278,626 | Secured Overnight Finance Rate/3 M Euribor | | | 35,867 | (121,599) | | (120,573) | | (121,599) | | | 45,363 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719262276 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | .02/06/2024 | .11/26/2032 | | 3,852,429 | Secured Overnight Finance Rate/3 M Euribor | | | 44,268 | (143,253) | | (153,179) | | (143,253) | | | 55,029 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719261898 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | .02/06/2024 | .11/26/2031 | | 7,588,256 | Secured Overnight Finance Rate/3 M Euribor | | | 81,578 | (282,903) | | (275,512) | | (282,903) | | | 101,516 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2320698058 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | .02/26/2024 | .06/15/2028 | | 13,016,400 | Secured Overnight Finance Rate/3 M Euribor | | | 138,523 | (339,639) | | (336,674) | | (339,639) | | | 125,350 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2778072202 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | .03/07/2024 | .04/15/2032 | | 20,190,900 | Secured Overnight Finance Rate/3 M Euribor | | | 191,622 | (399,660) | | (439,016) | | (399,660) | | | 277,307 | | 0002 |
| Currency Swap/Rec:USD 7.16/Pay:EUR 5.50 | XS2778072467 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | .03/07/2024 | .04/15/2032 | | 8,171,250 | 7.16/5.50 | | | 63,957 | (176,274) | | (108,867) | | (176,274) | | | 112,226 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2778072970 | D1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | .03/07/2024 | .04/15/2033 | | 17,991,600 | Secured Overnight Finance Rate/3 M Euribor | | | 181,211 | (372,953) | | (368,431) | | (372,953) | | | 262,967 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2062960385 | D1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | .03/08/2024 | .12/15/2028 | | 3,390,573 | Secured Overnight Finance Rate/3 M Euribor | | | 36,405 | (54,172) | | (53,785) | | (54,172) | | | 34,788 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2777378923 | D1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | .03/12/2024 | .04/20/2033 | | 3,710,760 | Secured Overnight Finance Rate/3 M Euribor | | | 36,328 | (73,451) | | (68,044) | | (73,451) | | | 54,280 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2778277272 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | .03/13/2024 | .10/15/2032 | | 18,592,900 | Secured Overnight Finance Rate/3 M Euribor | | | 196,844 | (328,155) | | (356,586) | | (328,155) | | | 263,708 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2784661089 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | .03/14/2024 | .01/15/2033 | | 3,490,880 | Secured Overnight Finance Rate/3 M Euribor | | | 34,659 | (70,730) | | (65,437) | | (70,730) | | | 50,281 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2784660511 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | .03/14/2024 | .07/15/2032 | | 20,727,100 | Secured Overnight Finance Rate/3 M Euribor | | | 195,116 | (419,961) | | (387,985) | | (419,961) | | | 289,337 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2315798343 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | .03/14/2024 | .04/15/2029 | | 3,270,300 | Secured Overnight Finance Rate/3 M Euribor | | | 34,489 | (68,802) | | (68,947) | | (68,802) | | | 34,850 | | 0002 |
| Currency Swap/Rec:USD 7.27/Pay:EUR 5.50 | XS2784659851 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | .03/14/2024 | .01/15/2032 | | 15,378,870 | 7.27/5.50 | | | 124,145 | (314,475) | | (55,311) | | (314,475) | | | 207,699 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 7.48/Pay:EUR 5.65 | XS2795694749 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/28/2024 | 04/20/2032 | | 2,566,900 | 7.48/5.65 | | | 17,456 | (76,483) | | (32,348) | | (76,483) | | | 35,286 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2776628922 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/15/2024 | 01/15/2033 | | 5,418,750 | Secured Overnight Finance Rate/3 M Euribor | | | 44,560 | (257,566) | | (285,065) | | (257,566) | | | 78,050 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/15/2024 | 01/15/2034 | | 6,378,000 | Secured Overnight Finance Rate/3 M Euribor | | | 57,806 | (300,019) | | (346,410) | | (300,019) | | | 97,244 | | 0002 |
| Currency Swap/Rec:USD 7.82/Pay:EUR 5.70 | XS2801340402 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/15/2024 | 01/15/2033 | | 2,392,988 | 7.82/5.70 | | | 19,907 | (111,270) | | (26,525) | | (111,270) | | | 34,468 | | 0002 |
| Currency Swap/Rec:USD 7.76/Pay:EUR 5.70 | XS2801329934 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/18/2024 | 04/15/2032 | | 1,704,160 | 7.76/5.70 | | | 10,652 | (76,645) | | (31,516) | | (76,645) | | | 23,405 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2799637256 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/19/2024 | 11/09/2032 | | 2,880,360 | Secured Overnight Finance Rate/3 M Euribor | | | 23,747 | (124,749) | | (143,283) | | (124,749) | | | 41,026 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2799637413 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/19/2024 | 05/09/2033 | | 2,443,888 | Secured Overnight Finance Rate/3 M Euribor | | | 21,352 | (104,889) | | (113,213) | | (104,889) | | | 35,857 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2799636878 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/19/2024 | 05/09/2032 | | 5,225,850 | Secured Overnight Finance Rate/3 M Euribor | | | 42,477 | (227,866) | | (236,466) | | (227,866) | | | 72,085 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809737344 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/24/2024 | 05/15/2032 | | 2,138,600 | Secured Overnight Finance Rate/3 M Euribor | | | 17,114 | (87,406) | | (95,680) | | (87,406) | | | 29,532 | | 0002 |
| Currency Swap/Rec:USD 7.85/Pay:EUR 5.85 | XS2809737690 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 04/24/2024 | 05/15/2032 | | 1,710,560 | 7.85/5.85 | | | 12,944 | (70,245) | | (29,182) | | (70,245) | | | 23,621 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809737856 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/24/2024 | 11/15/2032 | | 1,283,400 | Secured Overnight Finance Rate/3 M Euribor | | | 10,558 | (52,204) | | (57,874) | | (52,204) | | | 18,299 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809738078 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/24/2024 | 02/15/2033 | | 3,422,400 | Secured Overnight Finance Rate/3 M Euribor | | | 29,621 | (139,210) | | (160,941) | | (139,210) | | | 49,547 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2806450875 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 04/26/2024 | 07/15/2032 | | 11,141,520 | Secured Overnight Finance Rate/3 M Euribor | | | 65,906 | (433,713) | | (448,640) | | (433,713) | | | 155,528 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2804515505 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 04/26/2024 | 01/20/2033 | | 16,769,760 | Secured Overnight Finance Rate/3 M Euribor | | | 117,476 | (682,130) | | (686,881) | | (682,130) | | | 241,745 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809781169 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/29/2024 | 02/15/2033 | | 16,585,000 | Secured Overnight Finance Rate/3 M Euribor | | | 116,909 | (666,550) | | (766,617) | | (666,550) | | | 240,104 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2348330221 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/29/2024 | 10/19/2029 | | 3,127,610 | Secured Overnight Finance Rate/3 M Euribor | | | 24,880 | (124,301) | | (141,996) | | (124,301) | | | 35,159 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2332238836 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/29/2024 | 05/17/2030 | | 3,210,000 | Secured Overnight Finance Rate/3M Euribor | | | 25,416 | (128,833) | | (137,532) | | (128,833) | | | 38,083 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2801951380 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/29/2024 | 05/25/2032 | | 19,260,000 | Secured Overnight Finance Rate/3M Euribor | | | 122,707 | (774,058) | | (857,357) | | (774,058) | | | 266,436 | | 0002 |
| Currency Swap/Rec:USD 7.72/Pay:EUR 5.65 | XS2801952602 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/29/2024 | 05/25/2032 | | 3,531,000 | 7.72/5.65 | | | 21,896 | (141,911) | | (41,478) | | (141,911) | | | 48,847 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2801951547 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 11/25/2032 | | 9,630,900 | Secured Overnight Finance Rate/3M Euribor | | | 63,022 | (386,129) | | (404,267) | | (386,129) | | | 137,548 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2357233449 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 04/29/2024 | 10/15/2029 | | 2,514,500 | Secured Overnight Finance Rate/3M Euribor | | | 19,751 | (100,490) | | (104,449) | | (100,490) | | | 28,236 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2801951976 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 05/25/2033 | | 9,951,930 | Secured Overnight Finance Rate/3M Euribor | | | 68,407 | (399,000) | | (425,757) | | (399,000) | | | 146,388 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2815972216 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 11/15/2032 | | 2,883,060 | Secured Overnight Finance Rate/3M Euribor | | | 19,812 | (122,049) | | (129,919) | | (122,049) | | | 41,106 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2815972489 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 05/02/2024 | 05/15/2033 | | 2,776,280 | Secured Overnight Finance Rate/3M Euribor | | | 20,026 | (117,528) | | (128,860) | | (117,528) | | | 40,773 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2811088249 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/03/2024 | 02/15/2032 | | 10,779,000 | Secured Overnight Finance Rate/3M Euribor | | | 71,974 | (351,032) | | (407,793) | | (351,032) | | | 146,420 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2820458771 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/14/2024 | 07/15/2032 | | 6,810,300 | Secured Overnight Finance Rate/3M Euribor | | | 39,011 | (201,620) | | (232,333) | | (201,620) | | | 95,067 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2820459159 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/14/2024 | 07/15/2033 | | 3,785,250 | Secured Overnight Finance Rate/3M Euribor | | | 23,399 | (110,261) | | (131,854) | | (110,261) | | | 56,127 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2820458938 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/14/2024 | 01/15/2033 | | 5,840,100 | Secured Overnight Finance Rate/3M Euribor | | | 34,355 | (170,117) | | (179,812) | | (170,117) | | | 84,119 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2352783919 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/23/2024 | 07/15/2030 | | 2,165,600 | Secured Overnight Finance Rate/3M Euribor | | | 14,784 | (60,469) | | (68,159) | | (60,469) | | | 26,059 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2835875761 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/04/2024 | 10/15/2031 | | 26,068,704 | Secured Overnight Finance Rate/3M Euribor | | | 142,688 | (584,384) | | (704,024) | | (584,384) | | | 345,935 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2835877205 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/04/2024 | 01/15/2032 | | 5,443,000 | Secured Overnight Finance Rate/3 M Euribor | | | 31,034 | (122,016) | | (153,444) | | (122,016) | | | 73,510 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2849654426 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/25/2024 | 04/15/2033 | | 22,906,560 | Secured Overnight Finance Rate/3 M Euribor | | | 75,222 | (911,709) | | (1,105,712) | | (911,709) | | | 334,804 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2849654699 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/25/2024 | 07/15/2033 | | 13,473,180 | Secured Overnight Finance Rate/3 M Euribor | | | 45,782 | (550,661) | | (705,517) | | (550,661) | | | 199,777 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2849653964 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/25/2024 | 07/15/2032 | | 23,116,320 | Secured Overnight Finance Rate/3 M Euribor | | | 74,582 | (924,549) | | (1,086,109) | | (924,549) | | | 322,688 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2852129100 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/09/2024 | 07/20/2032 | | 8,489,775 | Secured Overnight Finance Rate/3 M Euribor | | | 31,622 | (247,300) | | (302,658) | | (247,300) | | | 118,616 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2413883286 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/10/2024 | 04/15/2028 | | 11,201,805 | Secured Overnight Finance Rate/3 M Euribor | | | 45,165 | (317,778) | | (375,831) | | (317,778) | | | 105,417 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2244912718 | D1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 07/10/2024 | 04/15/2028 | | 2,921,940 | Secured Overnight Finance Rate/3 M Euribor | | | 11,958 | (83,169) | | (93,087) | | (83,169) | | | 27,498 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2858658243 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/10/2024 | 07/15/2033 | | 14,504,160 | Secured Overnight Finance Rate/3 M Euribor | | | 55,708 | (410,083) | | (595,792) | | (410,083) | | | 215,064 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2854410300 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/12/2024 | 04/20/2033 | | 12,525,800 | Secured Overnight Finance Rate/3 M Euribor | | | 29,906 | (273,737) | | (365,591) | | (273,737) | | | 183,225 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2859421443 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/15/2024 | 04/15/2033 | | 10,257,280 | Secured Overnight Finance Rate/3 M Euribor | | | 13,025 | (204,950) | | (265,523) | | (204,950) | | | 149,921 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2859421955 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/15/2024 | 10/15/2033 | | 7,096,050 | Secured Overnight Finance Rate/3 M Euribor | | | 9,229 | (138,471) | | (179,141) | | (138,471) | | | 106,716 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2857241637 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/16/2024 | 06/15/2032 | | 19,585,800 | Secured Overnight Finance Rate/3 M Euribor | | | 33,541 | (448,258) | | (551,635) | | (448,258) | | | 271,959 | | 0002 |
| Currency Swap/Rec:USD 6.70/Pay:EUR 5.20 | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/16/2024 | 06/15/2032 | | 5,871,420 | 6.70/5.20 | | | 7,829 | (138,797) | | (153,828) | | (138,797) | | | 81,528 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2857241710 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/16/2024 | 03/15/2033 | | 13,373,790 | Secured Overnight Finance Rate/3 M Euribor | | | 23,479 | (316,150) | | (427,930) | | (316,150) | | | 194,499 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2857241983 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/16/2024 | 09/15/2033 | | 16,320,000 | Secured Overnight Finance Rate/3M Euribor | | | 29,728 | (375,048) | | (497,834) | | (375,048) | | | 244,315 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2856814483 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/16/2024 | 10/17/2032 | | 13,054,800 | Secured Overnight Finance Rate/3M Euribor | | | 8,875 | (301,239) | | (365,343) | | (301,239) | | | 185,222 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2856814996 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/16/2024 | 04/17/2033 | | 6,527,400 | Secured Overnight Finance Rate/3M Euribor | | | 4,432 | (150,619) | | (187,549) | | (150,619) | | | 95,436 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS1782800236 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 07/22/2024 | 10/15/2027 | | 1,632,300 | Secured Overnight Finance Rate/3M Euribor | | | 5,128 | (37,205) | | (44,910) | | (37,205) | | | 14,233 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854985202 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/24/2024 | 10/15/2032 | | 27,026,460 | Secured Overnight Finance Rate/3M Euribor | | | 55,546 | (687,320) | | (827,941) | | (687,320) | | | 383,323 | | 0002 |
| Currency Swap/Rec:USD 6.71/Pay:EUR 5.20 | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/24/2024 | 10/15/2032 | | 3,258,000 | 6.71/5.20 | | | 5,322 | (81,010) | | (84,888) | | (81,010) | | | 46,209 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2854986275 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/24/2024 | 04/15/2033 | | 9,991,200 | Secured Overnight Finance Rate/3M Euribor | | | 20,606 | (248,430) | | (310,283) | | (248,430) | | | 146,032 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2344757625 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2024 | 04/25/2031 | | 1,736,320 | Secured Overnight Finance Rate/3M Euribor | | | 5,929 | (44,485) | | (53,473) | | (44,485) | | | 22,252 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2862971616 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/25/2024 | 07/15/2032 | | 20,349,375 | Secured Overnight Finance Rate/3M Euribor | | | 18,166 | (519,435) | | (663,526) | | (519,435) | | | 284,064 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2862972002 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2024 | 07/15/2033 | | 10,691,190 | Secured Overnight Finance Rate/3M Euribor | | | 9,984 | (271,892) | | (392,397) | | (271,892) | | | 158,527 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2862971889 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/25/2024 | 01/15/2033 | | 9,117,360 | Secured Overnight Finance Rate/3M Euribor | | | 8,254 | (231,867) | | (280,888) | | (231,867) | | | 131,323 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2866433290 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/29/2024 | 03/15/2033 | | 6,789,308 | Secured Overnight Finance Rate/3M Euribor | | | 17,021 | (200,352) | | (259,032) | | (200,352) | | | 98,739 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2866432995 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/29/2024 | 09/15/2032 | | 10,380,480 | Secured Overnight Finance Rate/3M Euribor | | | 25,512 | (304,351) | | (359,492) | | (304,351) | | | 146,475 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2866433613 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 07/29/2024 | 09/15/2033 | | 3,892,320 | Secured Overnight Finance Rate/3M Euribor | | | 9,688 | (114,492) | | (159,948) | | (114,492) | | | 58,269 | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2868166658 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/30/2024 | 07/15/2032 | | 8,640,000 | Secured Overnight Finance Rate/3M Euribor | | | 10,670 | (264,026) | | (307,276) | | (264,026) | | | 120,609 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2868167037 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/30/2024 | 01/15/2033 | | 6,048,000 | Secured Overnight Finance Rate/3M Euribor | | | 7,501 | (184,818) | | (244,920) | | (184,818) | | | 87,113 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2871502378 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/05/2024 | 07/20/2032 | | 5,497,500 | Secured Overnight Finance Rate/3M Euribor | | | 2,513 | (67,516) | | (82,147) | | (67,516) | | | 76,809 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2420714508 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 08/07/2024 | 01/18/2031 | | 819,000 | Secured Overnight Finance Rate/3M Euribor | | | 2,293 | (15,706) | | (18,345) | | (15,706) | | | 10,282 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2665464082 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/07/2024 | 07/25/2032 | | 2,185,200 | Secured Overnight Finance Rate/3M Euribor | | | 6,590 | (41,372) | | (64,889) | | (41,372) | | | 30,557 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2411211191 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/08/2024 | 05/15/2030 | | 2,997,500 | Secured Overnight Finance Rate/3M Euribor | | | 7,947 | (63,181) | | (69,486) | | (63,181) | | | 35,545 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2298979696 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/08/2024 | 11/22/2028 | | 7,792,785 | Secured Overnight Finance Rate/3M Euribor | | | 20,073 | (164,216) | | (198,898) | | (164,216) | | | 79,356 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2270685154 | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 08/09/2024 | 01/15/2029 | | 2,729,750 | Secured Overnight Finance Rate/3M Euribor | | | 6,768 | (53,086) | | (57,409) | | (53,086) | | | 28,289 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2311368430 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/09/2024 | 04/25/2031 | | 2,719,080 | Secured Overnight Finance Rate/3M Euribor | | | 6,988 | (52,442) | | (70,060) | | (52,442) | | | 34,847 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2357478044 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/12/2024 | 10/15/2029 | | 2,129,088 | Secured Overnight Finance Rate/3M Euribor | | | 5,127 | (41,330) | | (45,213) | | (41,330) | | | 23,908 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2022420496 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/12/2024 | 05/15/2028 | | 2,184,800 | Secured Overnight Finance Rate/3M Euribor | | | 5,569 | (41,206) | | (49,558) | | (41,206) | | | 20,798 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2877495114 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 08/13/2024 | 07/25/2029 | | 21,906,000 | Secured Overnight Finance Rate/3M Euribor | | | 47,722 | (354,987) | | (383,246) | | (354,987) | | | 240,447 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2877599162 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/13/2024 | 01/25/2031 | | 13,909,040 | Secured Overnight Finance Rate/3M Euribor | | | 31,313 | (226,867) | | (270,699) | | (226,867) | | | 174,879 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2357233449 | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 08/13/2024 | 10/15/2029 | | 1,642,950 | Secured Overnight Finance Rate/3M Euribor | | | 3,869 | (26,535) | | (28,616) | | (26,535) | | | 18,449 | | 0002 |

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2878984363 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/13/2024 | 04/15/2029 | | 3,285,000 | Secured Overnight Finance Rate/3 M Euribor | | | 5,836 | (54,010) | | (61,224) | | (54,010) | | | 35,007 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1817779405 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 05/22/2027 | | 824,325 | Secured Overnight Finance Rate/3 M Euribor | | | 1,361 | (10,427) | | (11,010) | | (10,427) | | | 6,698 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2885239678 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/20/2024 | 04/15/2033 | | 6,990,480 | Secured Overnight Finance Rate/3 M Euribor | | | 3,980 | (21,440) | | (47,224) | | (21,440) | | | 102,173 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2885239835 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 10/15/2033 | | 19,420,975 | Secured Overnight Finance Rate/3 M Euribor | | | 11,584 | (56,581) | | (82,870) | | (56,581) | | | 292,067 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2885239165 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/20/2024 | 10/15/2032 | | 12,043,500 | Secured Overnight Finance Rate/3 M Euribor | | | 6,753 | (32,585) | | (81,316) | | (32,585) | | | 170,816 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2864521328 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 08/21/2024 | 10/15/2032 | | 16,428,671 | Secured Overnight Finance Rate/3 M Euribor | | | | (10,387) | | 8,254 | | (10,387) | | | 233,012 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2864521757 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/21/2024 | 04/15/2033 | | 6,613,425 | Secured Overnight Finance Rate/3 M Euribor | | | | (8,944) | | (2,889) | | (8,944) | | | 96,662 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2864522052 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/21/2024 | 10/15/2033 | | 16,805,880 | Secured Overnight Finance Rate/3 M Euribor | | | | (22,729) | | (14,542) | | (22,729) | | | 252,740 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2883294519 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/22/2024 | 04/15/2033 | | 5,445,370 | Secured Overnight Finance Rate/3 M Euribor | | | 4,982 | (8,346) | | (11,213) | | (8,346) | | | 79,590 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2883294782 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 08/22/2024 | 07/15/2033 | | 16,358,160 | Secured Overnight Finance Rate/3 M Euribor | | | 15,557 | (2,987) | | (60,684) | | (2,987) | | | 242,555 | | 0002 |
| Currency Swap/Rec:USD 4.25/Pay:EUR 3.00 | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/23/2024 | 10/25/2029 | | 1,110,900 | 4.25/3.00 | | | 1,310 | (2,103) | | (6,599) | | (2,103) | | | 12,508 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2084075386 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/28/2024 | 07/20/2029 | | 2,223,400 | Secured Overnight Finance Rate/3 M Euribor | | | | (2,606) | | (421) | | (2,606) | | | 24,370 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106027399 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/29/2024 | 10/25/2028 | | 1,108,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (5,003) | | (42) | | (5,003) | | | 11,178 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106028793 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/29/2024 | 01/25/2029 | | 1,107,900 | Secured Overnight Finance Rate/3 M Euribor | | | | (5,103) | | (109) | | (5,103) | | | 11,518 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2106029338 | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | 08/29/2024 | 04/25/2029 | | 1,107,900 | Secured Overnight Finance Rate/3 M Euribor | | | | (5,103) | | (807) | | (5,103) | | | 11,842 | | 0002 |
| Currency Swap/Rec:USD 3.08/Pay:EUR 1.90 | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 08/30/2024 | 10/15/2028 | | 1,107,700 | 3.08/1.90 | | | | (5,303) | | (3,670) | | (5,303) | | | 11,138 | | 0002 |
| Currency Swap/Rec:USD 3.06/Pay:EUR 1.90 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL .. 549300047C63MPGNXE075 | 09/03/2024 | 10/15/2028 | | 1,105,000 | 3.06/1.90 | | | | (8,003) | | (7,285) | | (8,003) | | | 11,110 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125925011 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 04/15/2029 | | 2,541,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (18,407) | | (2,876) | | (18,407) | | | 27,084 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2126167704 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/04/2024 | 01/15/2029 | | 2,210,200 | Secured Overnight Finance Rate/3 M Euribor | | | | (15,806) | | (855) | | (15,806) | | | 22,905 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2126168181 | D1 | Currency | CITIBANK NA ..... E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 07/15/2029 | | 1,104,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (8,503) | | (1,998) | | (8,503) | | | 12,089 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2880781062 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 10/15/2032 | | 20,841,030 | Secured Overnight Finance Rate/3 M Euribor | | | 6,963 | (194,731) | | (257,249) | | (194,731) | | | 295,593 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2880781575 | D1 | Currency | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/10/2024 | 04/15/2033 | | 17,174,553 | Secured Overnight Finance Rate/3 M Euribor | | | 5,815 | (160,473) | | (219,740) | | (160,473) | | | 251,025 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2880781906 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/10/2024 | 01/15/2034 | | 3,309,900 | Secured Overnight Finance Rate/3 M Euribor | | | 1,224 | (29,110) | | (51,685) | | (29,110) | | | 50,465 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2887785157 | D1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770X0HC3ZE78 | 09/10/2024 | 10/15/2033 | | 4,686,475 | Secured Overnight Finance Rate/3 M Euribor | | | | (43,789) | | (21,000) | | (43,789) | | | 70,479 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2887786718 | D1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770X0HC3ZE78 | 09/10/2024 | 04/15/2033 | | 4,686,475 | Secured Overnight Finance Rate/3 M Euribor | | | | (43,789) | | (13,277) | | (43,789) | | | 68,498 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2876586723 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 09/12/2024 | 04/20/2033 | | 7,199,685 | Secured Overnight Finance Rate/3 M Euribor | | | 1,522 | (62,661) | | (110,316) | | (62,661) | | | 105,316 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2876587028 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/12/2024 | 10/20/2033 | | 9,437,918 | Secured Overnight Finance Rate/3 M Euribor | | | 2,056 | (78,260) | | (117,855) | | (78,260) | | | 142,042 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 09/27/2030 | | 26,124,000 | Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor | | | 3,449 | (610,036) | | (691,056) | | (610,036) | | | 319,806 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2807510495 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/13/2024 | 07/25/2032 | | 6,376,175 | Secured Overnight Finance Rate/3 M Euribor | | | 3,589 | (23,898) | | (61,677) | | (23,898) | | | 89,163 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2334573453 | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 09/13/2024 | 04/15/2029 | | 1,109,000 | Secured Overnight Finance Rate/3 M Euribor | | | 583 | (4,026) | | (5,176) | | (4,026) | | | 11,818 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/19/2024 | 06/15/2026 | | 20,012,400 | Secured Overnight Finance Rate/3 M Euribor | | | 5,426 | (21,289) | | (50,314) | | (21,289) | | | 130,727 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2339925773 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/24/2024 | 07/25/2029 | | 2,311,550 | Secured Overnight Finance Rate/3 M Euribor | | | 468 | 2,109 | | (3,825) | | 2,109 | | | 25,372 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2901462916 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/25/2024 | 07/15/2033 | | 13,440,000 | Secured Overnight Finance Rate/3 M Euribor | | | | 83,961 | | (8,457) | | 83,961 | | | 199,285 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2901463211 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/25/2024 | 10/15/2033 | | 1,680,000 | Secured Overnight Finance Rate/3 M Euribor | | | | 10,495 | | (940) | | 10,495 | | | 25,265 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2901462759 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/25/2024 | 01/15/2033 | | 12,871,950 | Secured Overnight Finance Rate/3 M Euribor | | | | 72,413 | | 12,239 | | 72,413 | | | 185,403 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2901462247 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/25/2024 | 07/15/2032 | | 21,826,350 | Secured Overnight Finance Rate/3 M Euribor | | | | 122,787 | | 7,074 | | 122,787 | | | 304,681 | | 0002 |
| Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA | G7724#AK4 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/09/2017 | 11/16/2029 | | 13,203,000 | 3.62/New Zeal Bank Bill 3 Month FRA | | | (250,320) | 1,771,235 | | 1,010,694 | | (57,573) | | | 149,543 | | 0002 |
| Currency Swap/Rec:USD 4.18/Pay:GBP 3.07 | G7304*AB7 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/04/2017 | 10/31/2029 | | 26,560,000 | 4.18/3.07 | | | 250,883 | (174,036) | | 1,505,745 | | (1,245,939) | | | 299,542 | | 0002 |
| Currency Swap/Rec:USD 4.00/Pay:EUR 2.02 | 372460D#9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/18/2017 | 10/30/2029 | | 11,765,000 | 4.00/2.02 | | | 191,475 | 634,968 | | 976,770 | | (92,017) | | | 132,649 | | 0002 |
| Currency Swap/Rec:USD 4.00/Pay:EUR 2.02 | 372460D#9 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2017 | 10/30/2029 | | 11,772,000 | 4.00/2.02 | | | 191,950 | 641,968 | | 998,714 | | (92,017) | | | 132,728 | | 0002 |
| Currency Swap/Rec:USD 4.10/Pay:EUR 2.12 | G9338#AF0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/18/2017 | 12/16/2029 | | 4,703,200 | 4.10/2.12 | | | 75,882 | 251,187 | | 392,834 | | (36,807) | | | 53,695 | | 0002 |
| Currency Swap/Rec:USD 3.93/Pay:GBP 2.55 | G8781@AE9 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 01/24/2018 | 03/22/2030 | | 7,104,000 | 3.93/2.55 | | | 89,661 | 420,491 | | 960,569 | | (311,485) | | | 83,125 | | 0002 |
| Currency Swap/Rec:USD 4.46/Pay:GBP 3.02 | G7737#AD6 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 01/25/2018 | 03/14/2033 | | 1,429,100 | 4.46/3.02 | | | 19,058 | 92,398 | | 260,160 | | (62,297) | | | 20,780 | | 0002 |
| Currency Swap/Rec:USD 4.62/Pay:GBP 3.11 | G7737#AE4 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 01/25/2018 | 03/15/2038 | | 4,288,500 | 4.62/3.11 | | | 59,919 | 278,395 | | 1,034,271 | | (186,891) | | | 78,677 | | 0002 |
| Currency Swap/Rec:USD 4.08/Pay:GBP 2.61 | BANOMP4R9 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/27/2018 | 06/27/2036 | | 21,208,500 | 4.08/2.61 | | | 275,213 | 1,157,973 | | 4,381,999 | | (934,455) | | | 363,464 | | 0002 |
| Currency Swap/Rec:USD 6.09/Pay:EUR 3.44 | BANOMV199 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2018 | 12/31/2036 | | 19,595,324 | 6.09/3.44 | | | 442,453 | 1,058,437 | | 2,425,818 | | (196,500) | | | 343,062 | | 0002 |
| Currency Swap/Rec:USD 4.45/Pay:CAD 4.12 | 66980CAA6 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 06/05/2018 | 06/30/2042 | | 2,287,399 | 4.45/4.12 | | | 7,845 | 88,296 | | 55,419 | | 45,364 | | | 48,197 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Currency Swap/Rec:USD 4.67/Pay:GBP 3.21 | G6750*AF9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/11/2018 | 01/10/2034 | | 3,960,300 | 4.67/3.21 | | | 46,390 | (49,805) | | 455,919 | | (186,891) | | | 60,338 | | 0002 |
| Currency Swap/Rec:USD 4.40/Pay:GBP 2.97 | G6655@AB2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/11/2018 | 01/10/2031 | | 13,224,000 | 4.40/2.97 | | | 151,694 | (143,018) | | 1,057,035 | | (622,970) | | | 165,725 | | 0002 |
| Currency Swap/Rec:USD 4.91/Pay:JPY 1.16 | 001055AV4 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/11/2018 | 10/18/2030 | | 5,011,582 | 4.91/1.16 | | | 152,380 | 1,097,450 | | 1,295,652 | | 75,795 | | | 61,645 | | 0002 |
| Currency Swap/Rec:USD 4.29/Pay:EUR 1.83 | BANORGTX4 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/24/2018 | 01/24/2031 | | 10,262,700 | 4.29/1.83 | | | 195,917 | 245,671 | | 915,264 | | (82,816) | | | 129,006 | | 0002 |
| Currency Swap/Rec:USD 4.34/Pay:CAD 3.94 | 66816DAB2 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/06/2019 | 12/31/2038 | | 7,434,944 | 4.34/3.94 | | | 18,945 | 40,135 | | (44,536) | | 152,931 | | | 140,382 | | 0002 |
| Currency Swap/Rec:USD 4.40/Pay:EUR 2.37 | L8749#AB8 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/26/2019 | 07/30/2049 | | 3,202,860 | 4.40/2.37 | | | 51,490 | 45,381 | | 305,746 | | (28,183) | | | 79,825 | | 0002 |
| Currency Swap/Rec:USD 4.52/Pay:EUR 2.50 | L8749#AC6 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 03/26/2019 | 07/30/2049 | | 2,137,393 | 4.52/2.50 | | | 34,260 | 30,285 | | 200,011 | | (18,783) | | | 53,271 | | 0002 |
| Currency Swap/Rec:USD 4.27/Pay:EUR 2.22 | L8749#AA0 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/26/2019 | 07/30/2049 | | 1,066,360 | 4.27/2.22 | | | 17,305 | 15,109 | | 105,237 | | (9,398) | | | 26,577 | | 0002 |
| Currency Swap/Rec:USD 4.35/Pay:JPY 1.19 | 59156RBX5 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/15/2019 | 05/23/2034 | | 5,206,906 | 4.35/1.19 | | | 136,715 | 1,240,585 | | 1,325,836 | | 76,806 | | | 80,872 | | 0002 |
| Currency Swap/Rec:USD 3.65/Pay:AUD 3.57 | BANOUATM7 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/30/2019 | 08/28/2031 | | 3,454,000 | 3.65/3.57 | | | 7,208 | (1,998) | | 123,545 | | (49,493) | | | 45,405 | | 0002 |
| Currency Swap/Rec:USD 4.09/Pay:EUR 1.75 | F1000#AA6 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/23/2019 | 09/05/2034 | | 9,270,368 | 4.09/1.75 | | | 167,815 | 19,920 | | 738,717 | | (78,508) | | | 146,115 | | 0002 |
| Currency Swap/Rec:USD 3.02/Pay:EUR 0.88 | XS2058556619 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/24/2019 | 10/01/2031 | | 2,200,000 | 3.02/0.88 | | | 35,972 | (26,006) | | 94,422 | | (18,403) | | | 29,115 | | 0002 |
| Currency Swap/Rec:USD 3.43/Pay:GBP 2.55 | G6076#AE5 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/17/2019 | 12/31/2039 | | 4,649,868 | 3.43/2.55 | | | 31,264 | (203,327) | | 119,188 | | (226,926) | | | 90,822 | | 0002 |
| Currency Swap/Rec:USD 4.20/Pay:GBP 3.02 | G6076#AF2 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/17/2019 | 12/31/2050 | | 8,960,000 | 4.20/3.02 | | | 80,408 | (396,913) | | 1,521,549 | | (436,079) | | | 229,613 | | 0002 |
| Currency Swap/Rec:USD 3.22/Pay:EUR 1.30 | 592688c@2 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 10/24/2019 | 11/06/2034 | | 6,660,000 | 3.22/1.30 | | | 98,063 | (18,019) | | 388,933 | | (55,210) | | | 105,865 | | 0002 |
| Currency Swap/Rec:USD 3.61/Pay:EUR 1.70 | 532457BX5 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/29/2019 | 11/01/2049 | | 5,554,500 | 3.61/1.70 | | | 82,942 | (11,461) | | 750,905 | | (45,914) | | | 139,151 | | 0002 |
| Currency Swap/Rec:USD 3.46/Pay:GBP 2.61 | G8249*AC1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/22/2019 | 01/21/2035 | | 6,415,500 | 3.46/2.61 | | | 41,683 | (268,009) | | 306,994 | | (311,485) | | | 103,024 | | 0002 |
| Currency Swap/Rec:USD 3.84/Pay:GBP 2.81 | G8249*AD9 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/22/2019 | 01/21/2045 | | 6,417,500 | 3.84/2.81 | | | 50,114 | (266,009) | | 834,829 | | (311,485) | | | 144,655 | | 0002 |
| Currency Swap/Rec:USD 4.00/Pay:EUR 1.96 | G0488*AA2 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/06/2020 | 06/20/2026 | | 15,360,800 | 4.00/1.96 | | | 237,138 | (221,245) | | (89,149) | | (128,824) | | | 100,744 | | 0002 |
| Currency Swap/Rec:USD 3.01/Pay:EUR 1.15 | G1591#BJ0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/14/2020 | 05/14/2032 | | 1,085,000 | 3.01/1.15 | | | 15,119 | (28,003) | | 16,934 | | (9,202) | | | 14,980 | | 0002 |
| Currency Swap/Rec:USD 3.00/Pay:GBP 2.19 | G1591#BH4 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 02/14/2020 | 05/14/2032 | | 1,301,200 | 3.00/2.19 | | | 8,692 | (35,502) | | 51,250 | | (62,297) | | | 17,965 | | 0002 |
| Currency Swap/Rec:USD 3.08/Pay:EUR 1.70 | L96198AB5 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/01/2020 | 10/29/2035 | | 5,861,500 | 3.08/1.70 | | | 67,374 | 296,484 | | 387,346 | | (46,009) | | | 97,577 | | 0002 |
| Currency Swap/Rec:USD 3.46/Pay:EUR 1.98 | L96198AC3 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/01/2020 | 10/29/2040 | | 5,867,000 | 3.46/1.98 | | | 72,970 | 301,984 | | 500,744 | | (46,009) | | | 117,671 | | 0002 |
| Currency Swap/Rec:USD 2.78/Pay:EUR 1.37 | BAN1129B1 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/29/2020 | 01/31/2031 | | 11,690,000 | 2.78/1.37 | | | 132,331 | 559,968 | | 616,800 | | (92,017) | | | 147,170 | | 0002 |
| Currency Swap/Rec:USD 7.11/Pay:EUR 6.23 | E5000*AB0 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/31/2023 | 06/30/2043 | | 10,861,000 | 7.11/6.23 | | | 68,283 | (269,032) | | (1,193,934) | | (92,017) | | | 235,203 | | 0002 |
| Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/12/2024 | 02/23/2027 | | 160,000,000 | 3 M Euribor/Secured Overnight Finance Rate | | | (120,874) | 1,456,515 | | 1,898,467 | | 1,456,515 | | | 1,239,355 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 09/26/2024 | 06/17/2029 | | 15,951,857 | Secured Overnight Finance Rate/3 M Euribor | | | 849 | 62,768 | | 61,862 | | 62,768 | | | 173,191 | | 0002 |
| Currency Swap/Rec:USD 2.56/Pay:EUR 1.47 | BM8V9T0 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 10/28/2022 | 09/21/2041 | | 2,489,500 | 2.56/1.47 | | | 18,447 | (199,652) | | (266,713) | | (20,905) | | | 51,302 | | 0002 |
| Currency Swap/Rec:USD 2.58/Pay:EUR 1.47 | BM8V9T0 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/31/2022 | 09/21/2041 | | 2,470,750 | 2.58/1.47 | | | 18,355 | (213,617) | | (285,973) | | (21,158) | | | 50,915 | | 0002 |
| Currency Swap/Rec:USD 5.02/Pay:GBP 4.88 | BK3F528 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 12/09/2022 | 03/07/2032 | | 6,135,000 | 5.02/4.88 | | | 1,393 | (543,551) | | (452,021) | | (308,795) | | | 83,661 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1785484251 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 10/16/2026 | | 2,205,400 | Secured Overnight Finance Rate/3 M Euribor | | | 33,063 | (20,606) | | (15,858) | | (18,403) | | | 15,765 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2352783752 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 06/22/2023 | 07/15/2026 | | 6,612,739 | Secured Overnight Finance Rate/3 M Euribor | | | 102,505 | (92,300) | | (84,552) | | (55,133) | | | 44,224 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2649197626 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/19/2023 | 07/15/2028 | | 2,333,760 | Secured Overnight Finance Rate/3 M Euribor | | | 39,151 | 18,713 | | 34,370 | | (19,140) | | | 22,722 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2648075575 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/28/2023 | 07/28/2025 | | 18,146,472 | Secured Overnight Finance Rate/3 M Euribor | | | 278,921 | (151,533) | | (126,619) | | (150,265) | | | 82,395 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2648075906 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/28/2023 | 07/28/2025 | | 10,165,050 | Secured Overnight Finance Rate/3 M Euribor | | | 158,111 | (96,861) | | (84,158) | | (84,267) | | | 46,155 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1836411667 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2023 | 12/15/2027 | | 1,071,600 | Secured Overnight Finance Rate/3 M Euribor | | | 15,421 | (41,403) | | (37,397) | | (9,202) | | | 9,597 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2440262900 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/22/2023 | 01/25/2031 | | 5,967,360 | Secured Overnight Finance Rate/3 M Euribor | | | 90,233 | (254,542) | | (242,740) | | (51,679) | | | 75,028 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2348330494 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 10/05/2023 | 04/19/2030 | | 2,629,500 | Secured Overnight Finance Rate/3 M Euribor | | | 37,480 | (153,008) | | (148,997) | | (23,004) | | | 30,983 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1869413572 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 10/10/2023 | 01/15/2028 | | 794,738 | Secured Overnight Finance Rate/3 M Euribor | | | 11,230 | (40,015) | | (39,774) | | (6,901) | | | 7,211 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1890617225 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 10/11/2023 | 07/29/2028 | | 2,549,040 | Secured Overnight Finance Rate/3 M Euribor | | | 37,052 | (122,168) | | (117,549) | | (22,084) | | | 24,943 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2719263670 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 11/17/2023 | 10/15/2031 | | 6,087,200 | Secured Overnight Finance Rate/3 M Euribor | | | 95,751 | (145,618) | | (122,265) | | (51,530) | | | 80,778 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS1908336073 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/27/2023 | 10/18/2027 | | 3,367,845 | Secured Overnight Finance Rate/3 M Euribor | | | 47,648 | (4,555) | | (7,274) | | (27,881) | | | 29,405 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2366712672 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/29/2024 | 01/15/2029 | | 1,459,485 | Secured Overnight Finance Rate/3 M Euribor | | | 18,662 | (42,536) | | (40,712) | | (42,536) | | | 15,125 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2747196132 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/29/2024 | 10/22/2032 | | 3,891,600 | Secured Overnight Finance Rate/3 M Euribor | | | 55,622 | (115,212) | | (127,337) | | (115,212) | | | 55,261 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2766727544 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2024 | 05/21/2030 | | 5,815,800 | Secured Overnight Finance Rate/3 M Euribor | | | 67,996 | (194,417) | | (202,867) | | (194,417) | | | 69,066 | | 0002 |
| Currency Swap/Rec:USD 7.29/Pay:EUR 5.50 | XS2766727627 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 02/15/2024 | 05/21/2030 | | 1,720,640 | 7.29/5.50 | | | 18,222 | (60,165) | | (44,057) | | (60,165) | | | 20,433 | | 0002 |
| Currency Swap/Rec:CAD 5.11/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/04/2024 | 03/07/2029 | | 500,000,000 | 5.11/Secured Overnight Finance Rate | | | (4,243,302) | 1,389,872 | | 16,182,264 | | 1,389,872 | | | 5,265,226 | | 0002 |
| Currency Swap/Rec:SGD 4.10/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/05/2024 | 03/12/2026 | | 200,000,000 | 4.10/Secured Overnight Finance Rate | | | (2,071,621) | 6,792,702 | | 8,452,887 | | 6,792,702 | | | 1,202,736 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2778072624 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 03/07/2024 | 10/15/2032 | | 39,214,800 | Secured Overnight Finance Rate/3 M Euribor | | | 379,706 | (853,316) | | (850,431) | | (853,316) | | | 556,193 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/26/2024 | 07/15/2032 | | 19,063,800 | Secured Overnight Finance Rate/3 M Euribor | | | 134,674 | (747,657) | | (828,261) | | (747,657) | | | 266,118 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2809808202 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/26/2024 | 01/15/2033 | | 15,161,725 | Secured Overnight Finance Rate/3 M Euribor | | | 110,069 | (587,271) | | (651,849) | | (587,271) | | | 218,385 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2815971911 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/02/2024 | 05/15/2032 | | 3,738,350 | Secured Overnight Finance Rate/3 M Euribor | | | 25,082 | (157,161) | | (174,717) | | (157,161) | | | 51,622 | | 0002 |
| Currency Swap/Rec:USD 7.65/Pay:EUR 5.65 | XS2815973453 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/02/2024 | 05/15/2032 | | 1,175,020 | 7.65/5.65 | | | 7,500 | (49,284) | | (21,750) | | (49,284) | | | 16,226 | | 0002 |
| Currency Swap/Rec:USD 6.41/Pay:GBP 6.17 | XS2808282201 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 05/28/2029 | | 24,835,200 | 6.41/6.17 | | | 15,797 | (1,230,486) | | (776,204) | | (1,230,486) | | | 268,067 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2835787800 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/04/2024 | 07/15/2031 | | 34,929,610 | Secured Overnight Finance Rate/3 M Euribor | | | 186,757 | (832,296) | | (1,096,044) | | (832,296) | | | 455,151 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760025 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 06/14/2024 | 04/15/2032 | | 9,876,636 | Secured Overnight Finance Rate/3 M Euribor | | | 52,115 | (407,514) | | (447,954) | | (407,514) | | | 135,648 | | 0002 |

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| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 7.12/Pay:EUR 5.50 | XS2831760371 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76 | 06/14/2024 | 04/15/2032 | | 2,292,791 | 7.12/5.50 | | | 9,669 | (94,601) | | (94,492) | | (94,601) | | | 31,490 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760538 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/14/2024 | 01/15/2033 | | 10,049,243 | Secured Overnight Finance Rate/3 M Euribor | | | 54,352 | (418,553) | | (474,133) | | (418,553) | | | 144,746 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2831760702 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/14/2024 | 07/15/2033 | | 7,751,502 | Secured Overnight Finance Rate/3 M Euribor | | | 43,134 | (328,901) | | (393,342) | | (328,901) | | | 114,938 | | 0002 |
| Currency Swap/Rec:JPY 1.41/Pay:USD 5.27 | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/12/2024 | 07/18/2029 | | 16,499,999,999 | 1.41/5.27 | | | (814,997) | 10,778,863 | | 9,459,255 | | 10,778,863 | | | 180,748,444 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2854410136 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 10/20/2032 | | 24,511,500 | Secured Overnight Finance Rate/3 M Euribor | | | 58,287 | (531,072) | | (678,358) | | (531,072) | | | 347,948 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2850588216 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76 | 07/15/2024 | 05/15/2032 | | 17,677,440 | Secured Overnight Finance Rate/3 M Euribor | | | 45,266 | (353,212) | | (433,792) | | (353,212) | | | 244,105 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2850588646 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/15/2024 | 11/15/2032 | | 6,546,600 | Secured Overnight Finance Rate/3 M Euribor | | | 17,019 | (131,419) | | (190,258) | | (131,419) | | | 93,341 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2437416964 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 08/27/2024 | 04/15/2029 | | 4,070,480 | Secured Overnight Finance Rate/3 M Euribor | | | | 8,018 | | 1,721 | | 8,018 | | | 43,377 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2437417186 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 08/27/2024 | 10/15/2029 | | 4,460,800 | Secured Overnight Finance Rate/3 M Euribor | | | | 8,787 | | 1,888 | | 8,787 | | | 50,091 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125181581 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/30/2024 | 01/15/2029 | | 1,106,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (7,003) | | (1,359) | | (7,003) | | | 11,462 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125181821 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/30/2024 | 04/15/2029 | | 1,106,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (7,003) | | (1,962) | | (7,003) | | | 11,786 | | 0002 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2125925870 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 07/15/2029 | | 4,883,430 | Secured Overnight Finance Rate/3 M Euribor | | | | (41,609) | | (7,407) | | (41,609) | | | 53,449 | | 0002 |
| Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/06/2024 | 08/24/2029 | | 15,000,000,000 | Japan Unsecured Overnight Call/Secured Overnight Finance Rate | | 1,025,536 | (282,963) | 65,326 | | 611,718 | | 65,326 | | | 166,042,768 | | 0002 |
| Currency Swap/Rec:USD 6.03/Pay:GBP 6.15 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76 | 09/12/2024 | 09/27/2034 | | 52,220,000 | 6.03/6.15 | | | (1,057) | (1,248,073) | | (1,236,988) | | (1,248,073) | | | 825,558 | | 0002 |
| Currency Swap/Rec:USD 4.21/Pay:EUR 2.29 | G7605#AA1 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/13/2017 | 10/18/2032 | | 7,791,055 | 4.21/2.29 | | | 126,907 | 505,943 | | 699,071 | | 60,229 | | | 110,559 | | 0002 |
| Currency Swap/Rec:USD 4.71/Pay:GBP 3.34 | G6076#AB1 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 10/18/2017 | 12/31/2045 | | 13,152,000 | 4.71/3.34 | | | 146,440 | 215,018 | | 2,076,378 | | 622,970 | | | 303,251 | | 0002 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | (4,163,418) | 1,025,536 | (112,146,250) | (235,319,239) | XXX | (310,232,577) | | (66,690,312) | | | 708,767,171 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | (4,163,418) | 1,025,536 | (311,151,800) | (242,921,220) | XXX | (173,620,576) | 2,390,165 | (66,690,312) | | | 853,630,081 | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/22/2022 | 08/15/2025 | | 3,000,000 | ... 3.11/Eff Fed Funds Continuous | | | (54,186) | (21,132) | | (21,132) | 32,476 | | | | 14,023 | | 0002 |
| Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 06/22/2022 | 08/15/2025 | | 4,000,000 | ... 3.11/Eff Fed Funds Continuous | | | (72,248) | (28,176) | | (28,176) | 43,302 | | | | 18,697 | | 0002 |
| Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/03/2021 | 12/03/2026 | | 1,000,000 | ... 1.01/Eff Fed Funds Continuous | | | (33,676) | (49,117) | | (49,117) | 24,800 | | | | 7,375 | | 0002 |
| Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/11/2022 | 12/15/2026 | | 3,000,000 | ... 1.77/Eff Fed Funds Continuous | | | (83,514) | (101,150) | | (101,150) | 59,163 | | | | 22,290 | | 0002 |
| Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05 | FA Hedge | Exhibit 5 & 7 | Interest Rate | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/21/2023 | 09/30/2027 | | 3,500,000 | ... Secured Overnight Finance Rate/1.05 | | | 54,123 | 285,538 | | 285,538 | (109,481) | | | | 30,311 | | 0002 |
| Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93 | Index Linked Hedging Strategy | N/A | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/25/2022 | 08/31/2028 | | 7,530,162 | ... Secured Overnight Finance Rate/2.93 | | | 146,029 | 97,798 | | 97,798 | (98,807) | | | | 74,550 | | 0002 |
| Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93 | Index Linked Hedging Strategy | N/A | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/25/2022 | 08/31/2028 | | 4,474,152 | ... Secured Overnight Finance Rate/2.93 | | | 86,765 | 58,108 | | 58,108 | (58,708) | | | | 44,295 | | 0002 |
| Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93 | Index Linked Hedging Strategy | N/A | Interest Rate | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/25/2022 | 08/31/2028 | | 8,327,833 | ... Secured Overnight Finance Rate/2.93 | | | 161,498 | 108,158 | | 108,158 | (109,274) | | | | 82,447 | | 0002 |
| Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88 | Fixed Index Crediting Hedging Strategy | N/A | Interest Rate | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/22/2011 | 04/01/2036 | | 5,000,000 | ... Secured Overnight Finance Rate/3.88 | | | 68,499 | (107,556) | | (107,556) | (51,122) | | | | 84,814 | | 0002 |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 273,291 | 242,471 | XXX | 242,471 | (267,649) | | | | 378,802 | XXX | XXX |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 6M Euribor | FX Hedging Strategy | Exhibit 5 & 7 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/01/2014 | 03/31/2025 | | 1,699,696 | ... Secured Overnight Finance Rate/6M Euribor | | | 86,063 | 965,897 | | 965,897 | 452,859 | (11,338) | | | 6,001 | | 0003 |
| Currency Swap/Rec:USD 7.95/Pay:EUR 6.00 | 00240#AA4 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/27/2023 | 11/30/2027 | | 76,658,400 | 7.95/6.00 | | | 374,476 | (4,114,137) | | (4,114,137) | (18,980) | (3,072,293) | | | 682,122 | | 0003 |
| Currency Swap/Rec:USD 7.94/Pay:EUR 6.00 | 00240#AA4 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/27/2023 | 11/30/2027 | | 70,815,360 | 7.94/6.00 | | | 229,324 | (3,759,377) | | (3,759,377) | (77,424) | (2,076,774) | | | 630,130 | | 0003 |
| Currency Swap/Rec:USD 7.96/Pay:EUR 6.00 | 00240#AA4 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/27/2023 | 11/30/2027 | | 95,095,800 | 7.96/6.00 | | | 1,399,691 | (4,419,340) | | (4,419,340) | 755,551 | (828,155) | | | 846,182 | | 0003 |
| Currency Swap/Rec:USD 7.96/Pay:EUR 6.00 | 00240#AA4 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/27/2023 | 11/30/2027 | | 89,812,700 | 7.96/6.00 | | | 1,321,931 | (4,173,821) | | (4,173,821) | 713,576 | (782,147) | | | 799,172 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/14/2024 | 04/25/2027 | | 3,531,840 | 3 M Euribor/Secured Overnight Finance Rate | | | | 83,843 | | 83,843 | 814,792 | (730,949) | | | 28,294 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/16/2024 | 01/15/2028 | | 3,048,798 | Secured Overnight Finance Rate/3 M Euribor | | | | (1,660) | | (1,660) | (830) | (831) | | | 27,663 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/18/2024 | 04/17/2028 | | 2,227,200 | Secured Overnight Finance Rate/3 M Euribor | | | | (676) | | (676) | (1,870) | 1,194 | | | 20,976 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/19/2024 | 04/16/2027 | | 2,296,944 | Secured Overnight Finance Rate/3 M Euribor | | | | (495) | | (495) | (1,314) | 819 | | | 18,313 | | 0003 |
| Currency Swap/Rec:USD 3.21/Pay:EUR 2.05 | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/19/2024 | 01/14/2027 | | 2,922,675 | 3.21/2.05 | | | | (12,104) | | (12,104) | (13,146) | 1,042 | | | 22,116 | | 0003 |
| Currency Swap/Rec:USD 3.22/Pay:EUR 2.05 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 09/19/2024 | 01/15/2027 | | 3,058,825 | 3.22/2.05 | | | | (13,964) | | (13,964) | (12,030) | (1,934) | | | 23,160 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/20/2024 | 01/15/2027 | | 1,113,630 | Secured Overnight Finance Rate/3 M Euribor | | | | (236) | | (236) | (863) | 627 | | | 8,432 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 07/15/2027 | | 1,448,590 | Secured Overnight Finance Rate/3 M Euribor | | | | (56) | | (56) | (1,742) | 1,686 | | | 12,096 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/20/2024 | 11/11/2028 | | 6,347,691 | Secured Overnight Finance Rate/3 M Euribor | | | | (4,379) | | (4,379) | (7,951) | 3,573 | | | 64,405 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/23/2024 | 05/14/2028 | | 5,566,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (3,241) | | (3,241) | (4,225) | 984 | | | 52,964 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/23/2024 | 02/14/2029 | | 2,781,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (2,823) | | (2,823) | (1,815) | (1,008) | | | 29,100 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 12/17/2028 | | 1,113,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (119) | | (119) | (716) | 597 | | | 11,433 | | 0003 |
| Currency Swap/Rec:USD 3.65/Pay:AUD 4.30 | Q8438@AA3 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30 | 07/01/2021 | 01/05/2051 | | 54,289,921 | 3.65/4.30 | | | | (57,694) | | 4,645,980 | | 4,645,980 | 1,086,142 | (717,581) | 1,391,618 | | 0003 |
| Currency Swap/Rec:USD 3.67/Pay:AUD 4.30 | Q8438@AA3 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/01/2021 | 01/05/2051 | | 54,297,170 | 3.67/4.30 | | | | (51,584) | | 4,927,628 | | 4,927,628 | 1,027,607 | (717,581) | 1,391,804 | | 0003 |
| Currency Swap/Rec:USD 5.08/Pay:GBP 4.00 | G30298@AA0 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/23/2021 | 10/20/2048 | | 100,233,750 | 5.08/4.00 | 4,972,928 | | | 843,863 | | 14,345,583 | | 14,345,583 | 6,906,402 | (4,672,273) | 2,458,856 | | 0003 |
| Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark | G6970*AW6 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/10/2022 | 12/06/2029 | | 20,376,000 | 3.45/SONIA O/N Int Rate Benchmark | | | | (411,913) | | (884,700) | | (884,700) | 467,203 | (934,455) | 232,016 | | 0003 |
| Currency Swap/Rec:USD 6.70/Pay:GBP 6.43 | Project Jaguar | N/A | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/28/2022 | 11/25/2031 | | 18,327,148 | 6.70/6.43 | | | | (10,988) | | (1,849,064) | | (1,849,064) | 648,290 | (949,697) | 245,135 | | 0003 |
| Currency Swap/Rec:USD 4.06/Pay:CAD 4.56 | C6802@AA0 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/11/2022 | 06/30/2051 | | 25,027,811 | 4.06/4.56 | | | | (43,814) | | (1,255,703) | | (1,255,703) | 441,895 | 485,712 | 647,398 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 10.60/Pay:EUR 9.40 .. | F9094#AA6 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 02/01/2023 | 12/30/2031 | | 12,723,025 | 10.60/9.40 | | | 117,526 | (463,240) | | (463,240) | 155,666 | (107,407) | | | 171,313 | | 0003 |
| Currency Swap/Rec:USD 5.23/Pay:EUR 4.26 .... | Project Hamburg | B1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/04/2023 | 04/20/2025 | | 26,292,000 | 5.23/4.26 | | | 197,503 | (501,082) | | (501,082) | 178,293 | (220,841) | | | 97,796 | | 0003 |
| Currency Swap/Rec:USD 3.87/Pay:EUR 3.08 .... | Project Hamburg | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/04/2023 | 04/20/2026 | | 39,427,200 | 3.87/3.08 | | | 241,205 | (1,108,485) | | (1,108,485) | 277,604 | (331,262) | | | 245,703 | | 0003 |
| Currency Swap/Rec:USD 5.86/Pay:EUR 5.12 .... | Project Hamburg | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 04/05/2023 | 04/20/2027 | | 26,196,000 | 5.86/5.12 | | | 148,869 | (1,010,638) | | (1,010,638) | 229,422 | (220,841) | | | 209,299 | | 0003 |
| Currency Swap/Rec:USD 4.36/Pay:EUR 3.61 .... | Project Hamburg | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 04/05/2023 | 10/20/2026 | | 59,070,600 | 4.36/3.61 | | | 340,113 | (1,801,457) | | (1,801,457) | 605,090 | (496,893) | | | 423,375 | | 0003 |
| Currency Swap/Rec:USD 3.89/Pay:EUR 3.24 .... | Project Hamburg | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/05/2023 | 04/20/2028 | | 22,906,800 | 3.89/3.24 | | | 114,262 | (1,080,716) | | (1,080,716) | 239,555 | (193,236) | | | 215,986 | | 0003 |
| Currency Swap/Rec:USD 4.38/Pay:EUR 3.68 .... | Project Hamburg | B1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/06/2023 | 04/20/2029 | | 19,616,400 | 4.38/3.68 | | | 103,052 | (997,456) | | (997,456) | 254,580 | (165,631) | | | 209,358 | | 0003 |
| Currency Swap/Rec:USD 4.30/Pay:EUR 3.62 .... | Project Hamburg | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/06/2023 | 04/20/2030 | | 29,411,100 | 4.30/3.62 | | | 150,096 | (1,774,880) | | (1,774,880) | 335,403 | (248,447) | | | 346,632 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | BTKHC74 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/05/2023 | 09/10/2031 | | 88,478,716 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 169,834 | (5,936,534) | | (5,936,534) | (159,094) | (4,383,962) | | | 1,166,103 | | 0003 |
| Currency Swap/Rec:USD 4.87/Pay:EUR 3.24 .... | Project Hamburg | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 12/06/2023 | 04/20/2028 | | 25,900,800 | 4.87/3.24 | | | 222,701 | (593,512) | | (593,512) | (414,932) | (220,841) | | | 244,216 | | 0003 |
| Currency Swap/Rec:USD 6.88/Pay:EUR 5.12 .... | Project Hamburg | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/06/2023 | 04/20/2027 | | 12,950,400 | 6.88/5.12 | | | 118,973 | (362,159) | | (362,159) | (268,750) | (110,421) | | | 103,470 | | 0003 |
| Currency Swap/Rec:USD 6.11/Pay:EUR 4.26 .... | Project Hamburg | B1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 12/06/2023 | 04/20/2025 | | 19,436,400 | 6.11/4.26 | | | 188,115 | (559,881) | | (559,881) | (420,909) | (165,631) | | | 72,296 | | 0003 |
| Currency Swap/Rec:USD 5.24/Pay:EUR 3.62 .... | Project Hamburg | B1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 12/06/2023 | 04/20/2030 | | 9,711,900 | 5.24/3.62 | | | 82,015 | (216,489) | | (216,489) | (162,488) | (82,816) | | | 114,462 | | 0003 |
| Currency Swap/Rec:USD 5.41/Pay:EUR 3.57 .... | BtL RML 1YR | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/20/2025 | | 41,425,800 | 5.41/3.57 | | | 326,342 | (1,913,592) | | (1,913,592) | 67,733 | (1,981,325) | | | 154,088 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 01/23/2026 | | 48,468,210 | Secured Overnight Finance Rate/3 M Euribor | | | 26,663 | (172,763) | | (172,763) | 1,110,271 | (1,283,034) | | | 277,908 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 01/15/2026 | | 66,427,471 | Secured Overnight Finance Rate/3 M Euribor | | | 40,774 | (236,634) | | (236,634) | 1,521,812 | (1,758,445) | | | 377,696 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 10/15/2026 | | 35,154,180 | Secured Overnight Finance Rate/3 M Euribor | | | 29,934 | (160,915) | | (160,915) | 846,380 | (1,007,295) | | | 251,118 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/24/2026 | | 30,188,301 | Secured Overnight Finance Rate/3 M Euribor | | | 21,561 | (129,468) | | (129,468) | 718,325 | (847,794) | | | 203,278 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/10/2024 | 10/22/2026 | | 8,119,500 | Secured Overnight Finance Rate/3 M Euribor | | | 6,883 | (37,754) | | (37,754) | 190,270 | (228,024) | | | 58,272 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/11/2024 | 10/15/2026 | | 30,754,156 | Secured Overnight Finance Rate/3M Euribor | | | 30,685 | (97,361) | | (97,361) | 557,434 | (654,795) | | | 219,688 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/11/2024 | 07/15/2026 | | 28,140,310 | Secured Overnight Finance Rate/3M Euribor | | | 24,400 | (92,805) | | (92,805) | 538,018 | (630,823) | | | 188,195 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/12/2024 | 04/15/2026 | | 10,887,000 | Secured Overnight Finance Rate/3M Euribor | | | 9,058 | (32,942) | | (32,942) | 210,090 | (243,032) | | | 67,546 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 07/16/2024 | 05/15/2026 | | 17,400,000 | Secured Overnight Finance Rate/3M Euribor | | | | (47,623) | | (47,623) | 360,429 | (408,051) | | | 110,798 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 07/16/2024 | 05/25/2026 | | 12,866,783 | Secured Overnight Finance Rate/3M Euribor | | | | (36,842) | | (36,842) | 257,638 | (294,481) | | | 82,621 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/17/2024 | 11/15/2026 | | 22,978,200 | Secured Overnight Finance Rate/3M Euribor | | | | (55,967) | | (55,967) | 338,901 | (394,868) | | | 167,521 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/17/2024 | 11/20/2026 | | 23,636,880 | Secured Overnight Finance Rate/3M Euribor | | | 9,470 | (74,680) | | (74,680) | 329,309 | (403,989) | | | 172,878 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/17/2024 | 11/06/2026 | | 2,188,600 | Secured Overnight Finance Rate/3M Euribor | | | 738 | (5,403) | | (5,403) | 32,004 | (37,406) | | | 15,863 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/17/2024 | 08/20/2026 | | 2,735,500 | Secured Overnight Finance Rate/3M Euribor | | | 1,023 | (8,394) | | (8,394) | 38,614 | (47,008) | | | 18,792 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/18/2024 | 03/16/2026 | | 7,308,360 | Secured Overnight Finance Rate/3M Euribor | | | 139 | (16,359) | | (16,359) | 132,403 | (148,762) | | | 44,116 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2024 | 06/23/2026 | | 10,087,125 | Secured Overnight Finance Rate/3M Euribor | | | 278 | (24,739) | | (24,739) | 183,416 | (208,155) | | | 66,314 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 07/18/2024 | 06/22/2026 | | 21,414,800 | Secured Overnight Finance Rate/3M Euribor | | | | (54,148) | | (54,148) | 373,740 | (427,888) | | | 140,672 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 07/18/2024 | 09/15/2026 | | 9,347,520 | Secured Overnight Finance Rate/3M Euribor | | | | (26,420) | | (26,420) | 153,368 | (179,788) | | | 65,414 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/19/2024 | 12/17/2026 | | 2,885,055 | Secured Overnight Finance Rate/3M Euribor | | | 68 | (12,009) | | (12,009) | 52,394 | (64,404) | | | 21,463 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 01/15/2027 | | 95,883,219 | Secured Overnight Finance Rate/3M Euribor | | | | (416,890) | | (416,890) | 1,949,137 | (2,366,027) | | | 725,987 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 07/23/2024 | 01/18/2027 | | 26,052,000 | Secured Overnight Finance Rate/3M Euribor | | | | (117,303) | | (117,303) | 542,775 | (660,077) | | | 197,608 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 07/25/2024 | 01/25/2027 | | 41,734,000 | Secured Overnight Finance Rate/3M Euribor | | | | (202,923) | | (202,923) | 913,701 | (1,116,624) | | | 317,874 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 07/25/2024 | 04/15/2027 | | 60,341,006 | Secured Overnight Finance Rate/3M Euribor | | | | (316,649) | | (316,649) | 1,292,104 | (1,608,753) | | | 480,813 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/25/2024 | 01/29/2027 | | 26,572,700 | Secured Overnight Finance Rate/3M Euribor | | | | (122,894) | | (122,894) | 572,985 | (695,879) | | | 202,873 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/26/2024 | 04/22/2027 | | 1,792,230 | Secured Overnight Finance Rate/3M Euribor | | | | (8,727) | | (8,727) | 35,498 | (44,225) | | | 14,335 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 04/25/2027 | | 3,476,160 | Secured Overnight Finance Rate/3M Euribor | | | | (15,687) | | (15,687) | 69,763 | (85,450) | | | 27,848 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 07/16/2027 | | 7,202,169 | Secured Overnight Finance Rate/3M Euribor | | | | (37,783) | | (37,783) | 139,259 | (177,042) | | | 60,169 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/29/2024 | 10/25/2027 | | 34,646,400 | Secured Overnight Finance Rate/3M Euribor | | | | (238,581) | | (238,581) | 731,122 | (969,703) | | | 303,452 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/29/2024 | 10/15/2027 | | 4,434,560 | Secured Overnight Finance Rate/3M Euribor | | | | (25,569) | | (25,569) | 103,184 | (128,753) | | | 38,667 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/31/2024 | 02/26/2027 | | 1,084,500 | Secured Overnight Finance Rate/3M Euribor | | | | (6,562) | | (6,562) | 21,941 | (28,503) | | | 8,415 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/05/2024 | 11/15/2027 | | 1,096,800 | Secured Overnight Finance Rate/3M Euribor | | | 783 | 4,678 | | 4,678 | 20,881 | (16,203) | | | 9,696 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/05/2024 | 05/20/2027 | | 34,285,968 | Secured Overnight Finance Rate/3M Euribor | | | 22,660 | 116,900 | | 116,900 | 623,412 | (506,513) | | | 278,309 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 08/06/2024 | 06/15/2027 | | 50,204,400 | Secured Overnight Finance Rate/3M Euribor | | | | 52,453 | | 52,453 | 1,046,201 | (993,748) | | | 412,994 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/07/2024 | 09/15/2027 | | 32,222,850 | Secured Overnight Finance Rate/3M Euribor | | | | 13,969 | | 13,969 | 624,714 | (610,745) | | | 277,140 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 01/15/2028 | | 3,215,205 | Secured Overnight Finance Rate/3M Euribor | | | | 5,837 | | 5,837 | 73,991 | (68,154) | | | 29,173 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 08/08/2024 | 04/19/2028 | | 3,272,445 | Secured Overnight Finance Rate/3M Euribor | | | | 5,672 | | 5,672 | 77,802 | (72,130) | | | 30,844 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/12/2024 | 07/15/2028 | | 76,277,440 | Secured Overnight Finance Rate/3M Euribor | | | | (293,250) | | (293,250) | 1,116,935 | (1,410,185) | | | 742,656 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 07/22/2028 | | 11,694,030 | Secured Overnight Finance Rate/3M Euribor | | | | (32,484) | | (32,484) | 182,620 | (215,104) | | | 114,144 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/13/2024 | 08/15/2028 | | 2,459,025 | Secured Overnight Finance Rate/3M Euribor | | | 1,565 | (3,472) | | (3,472) | 41,760 | (45,232) | | | 24,208 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/13/2024 | 03/16/2028 | | 4,595,220 | Secured Overnight Finance Rate/3M Euribor | | | 255 | (7,594) | | (7,594) | 71,799 | (79,394) | | | 42,740 | | 0003 |
| Currency Swap/Rec:USD 2.12/Pay:EUR 2.08 | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/15/2024 | 01/15/2027 | | 2,465,775 | 2.12/2.08 | | | | (2,151) | | (2,151) | 36,331 | (38,482) | | | 18,670 | | 0003 |
| Currency Swap/Rec:USD 2.46/Pay:EUR 2.41 | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/15/2024 | 04/15/2027 | | 25,201,100 | 2.46/2.41 | | | | (27,137) | | (27,137) | 370,837 | (397,974) | | | 200,809 | | 0003 |
| Currency Swap/Rec:USD 7.59/Pay:EUR 7.38 | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/15/2024 | 07/19/2028 | | 9,327,050 | 7.59/7.38 | | | | (35,050) | | (35,050) | 98,427 | (133,477) | | | 90,942 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/16/2024 | 02/21/2026 | | 4,123,500 | 2.13/2.10 | | | | (1,146) | | (1,146) | 49,116 | (50,262) | | | 24,347 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/15/2026 | | 4,949,100 | 2.13/2.10 | | | 128 | (2,405) | | (2,405) | 57,010 | (59,414) | | | 33,875 | | 0003 |
| Currency Swap/Rec:USD 2.73/Pay:EUR 2.70 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 03/15/2026 | | 1,374,750 | 2.73/2.70 | | | 5 | (604) | | (604) | 15,900 | (16,504) | | | 8,291 | | 0003 |
| Currency Swap/Rec:USD 2.18/Pay:EUR 2.15 | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/16/2024 | 09/15/2026 | | 3,300,000 | 2.18/2.15 | | | | (1,948) | | (1,948) | 37,062 | (39,010) | | | 23,094 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/16/2024 | 12/15/2026 | | 4,331,800 | 2.13/2.10 | | | 17 | (2,873) | | (2,873) | 48,334 | (51,207) | | | 32,185 | | 0003 |
| Currency Swap/Rec:USD 1.67/Pay:EUR 1.65 | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/19/2024 | 01/25/2026 | | 15,457,400 | 1.67/1.65 | | | | (2,938) | | (2,938) | 121,707 | (124,645) | | | 88,814 | | 0003 |
| Currency Swap/Rec:USD 1.96/Pay:EUR 1.93 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/19/2024 | 07/15/2026 | | 14,063,250 | 1.96/1.93 | | | | (4,845) | | (4,845) | 122,696 | (127,541) | | | 94,052 | | 0003 |
| Currency Swap/Rec:USD 2.03/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/19/2024 | 10/25/2026 | | 2,758,750 | 2.03/2.00 | | | | (1,018) | | (1,018) | 22,741 | (23,758) | | | 19,839 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/12/2024 | 08/29/2027 | | 5,421,974 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 193 | (137,732) | | (137,732) | (14,517) | (123,215) | | | 46,264 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/16/2024 | 01/15/2028 | | 1,377,523 | Secured Overnight Finance Rate/3 M Euribor | | | | (750) | | (750) | (375) | (375) | | | 12,499 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30 | 09/20/2024 | 11/30/2027 | | 2,654,791 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 1,130 | (7,915) | | (7,915) | 1,081 | (8,996) | | | 23,623 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 07/15/2027 | | 3,064,325 | Secured Overnight Finance Rate/3 M Euribor | | | | (119) | | (119) | (3,685) | 3,566 | | | 25,588 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/23/2024 | 05/14/2028 | | 5,566,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (3,241) | | (3,241) | (4,225) | 984 | | | 52,964 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 12/15/2028 | | 2,505,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (151) | | (151) | (1,493) | 1,343 | | | 25,708 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 10/23/2028 | | 1,670,400 | Secured Overnight Finance Rate/3 M Euribor | | | | (219) | | (219) | (1,114) | 895 | | | 16,841 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/26/2024 | 09/25/2029 | | 24,240,345 | Secured Overnight Finance Rate/3 M Euribor | | | | 9,894 | | 9,894 | (41,327) | 51,220 | | | 270,718 | | 0003 |
| Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark | G6970*AW6 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/10/2022 | 12/06/2029 | | 13,584,000 | .3.45/SONIA O/N Int Rate Benchmark | | | (274,608) | (589,800) | | (589,800) | 311,469 | (622,970) | | | 154,677 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm | 50139387 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/02/2022 | 12/08/2024 | | 5,418,019 | Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm | | | 48,094 | (103,131) | | (103,131) | 2,012 | (79,090) | | | 11,778 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm | 50139388 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/02/2022 | 12/08/2024 | | 7,594,720 | Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm | | | 68,765 | (144,743) | | (144,743) | 2,747 | (110,865) | | | 16,510 | | 0003 |
| Currency Swap/Rec:USD 3.86/Pay:GBP 3.27 | G6302*AB1 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/24/2022 | 06/15/2037 | | 26,638,000 | 3.86/3.27 | | | 150,458 | 1,973,166 | | 1,973,166 | 1,310,807 | (1,245,939) | | | 474,931 | | 0003 |
| Currency Swap/Rec:USD 7.67/Pay:EUR 6.04 | T0149@AA7 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/13/2022 | 10/30/2027 | | 9,688,000 | 7.67/6.04 | | | 75,149 | (1,564,294) | | (1,564,294) | 93,241 | (92,017) | | | 85,042 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm | Q7448@AA3 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/15/2023 | 12/19/2026 | | 14,394,250 | Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm | | | 114,139 | (513,882) | | (513,882) | (5,275) | (212,821) | | | 107,215 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank | CML Trin Cop 7410010 | B1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/27/2027 | | 48,209,317 | 8.58/3M Copenhagen Interbank | | | 266,714 | (729,242) | | (729,242) | 656,808 | (1,386,049) | | | 380,187 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | 50188919 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/09/2024 | 12/22/2028 | | 64,163,255 | Secured Overnight Finance Rate/3M Euribor | | | 523,220 | (1,345,656) | | (1,345,656) | (63,613) | (1,282,043) | | | 659,832 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | 7410017 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/26/2024 | 06/30/2028 | | 25,560,258 | Secured Overnight Finance Rate/3M Euribor | | | 126,100 | (1,198,211) | | (1,198,211) | (101,189) | (1,097,022) | | | 247,509 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | 7410018 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 06/28/2024 | 11/15/2027 | | 36,422,716 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 31,458 | (2,310,511) | | (2,310,511) | (209,481) | (2,101,031) | | | 321,987 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/01/2024 | 07/31/2026 | | 101,336,000 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 82,093 | (6,078,593) | | (6,078,593) | (478,447) | (5,600,146) | | | 685,962 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 01/15/2026 | | 27,107,500 | Secured Overnight Finance Rate/3M Euribor | | | 16,639 | (96,565) | | (96,565) | 621,016 | (717,580) | | | 154,129 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 06/30/2028 | | 2,362,257 | Secured Overnight Finance Rate/3M Euribor | | | 9,582 | (61,366) | | (61,366) | (14,607) | (46,759) | | | 22,875 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 07/16/2024 | 02/22/2026 | | 3,916,080 | Secured Overnight Finance Rate/3M Euribor | | | 1,314 | (10,508) | | (10,508) | 80,224 | (90,732) | | | 23,145 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/18/2024 | 06/22/2026 | | 18,414,000 | Secured Overnight Finance Rate/3M Euribor | | | | (46,560) | | (46,560) | 321,369 | (367,929) | | | 120,960 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 07/25/2024 | 01/25/2027 | | 7,046,000 | Secured Overnight Finance Rate/3M Euribor | | | | (34,260) | | (34,260) | 154,261 | (188,521) | | | 53,667 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 07/16/2027 | | 501,871 | Secured Overnight Finance Rate/3M Euribor | | | | (2,633) | | (2,633) | 9,704 | (12,337) | | | 4,193 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 11/29/2027 | | 10,601,447 | Secured Overnight Finance Rate/3M Copenhagen Interbank | | | 40,985 | (421,731) | | (421,731) | (90,015) | (331,716) | | | 94,293 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/06/2024 | 06/25/2027 | | 11,519,545 | Secured Overnight Finance Rate/3 M Euribor | | | | 4,947 | | 4,947 | 227,586 | (222,639) | | | 95,241 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/09/2024 | 11/30/2027 | | 3,536,514 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | | 5,828 | | (147,579) | (13,840) | (133,739) | | | 31,469 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/12/2024 | 02/15/2028 | | 7,315,060 | Secured Overnight Finance Rate/3 M Euribor | | | | 4,111 | | (9,627) | 132,435 | (142,062) | | | 67,224 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/12/2024 | 05/15/2028 | | 7,369,650 | Secured Overnight Finance Rate/3 M Euribor | | | | 4,347 | | (9,464) | 133,658 | (143,122) | | | 70,154 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/13/2024 | 08/15/2028 | | 7,650,300 | Secured Overnight Finance Rate/3 M Euribor | | | | 4,868 | | (10,802) | 129,920 | (140,723) | | | 75,315 | | 0003 |
| Currency Swap/Rec:USD 3.28/Pay:EUR 3.20 | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/15/2024 | 04/15/2028 | | 3,291,900 | 3.28/3.20 | | | | (5,260) | | (5,260) | 41,850 | (47,110) | | | 30,979 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/27/2024 | 08/29/2027 | | 67,259,789 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | | 17,808 | | (933,305) | (123,528) | (809,777) | | | 573,912 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 06/30/2028 | | 4,251,631 | Secured Overnight Finance Rate/3 M Euribor | | | | 4,491 | | (33,252) | (19,443) | (13,809) | | | 41,170 | | 0003 |
| Currency Swap/Rec:USD 3.13/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/18/2024 | 01/20/2028 | | 1,113,000 | 3.13/2.00 | | | | (6,901) | | (6,901) | (6,898) | (3) | | | 10,120 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/18/2024 | 07/20/2028 | | 4,743,936 | Secured Overnight Finance Rate/3 M Euribor | | | | (1,847) | | (1,847) | (4,389) | 2,542 | | | 46,271 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/18/2024 | 10/20/2028 | | 5,174,520 | Secured Overnight Finance Rate/3 M Euribor | | | | (4,676) | | (4,676) | (3,731) | (945) | | | 52,116 | | 0003 |
| Currency Swap/Rec:USD 3.22/Pay:EUR 2.05 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 09/19/2024 | 01/15/2027 | | 667,380 | 3.22/2.05 | | | | (3,047) | | (3,047) | (2,625) | (422) | | | 5,053 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 09/20/2024 | 11/11/2028 | | 2,561,349 | Secured Overnight Finance Rate/3 M Euribor | | | | (1,767) | | (1,767) | (3,208) | 1,442 | | | 25,988 | | 0003 |
| Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark | G2687*AA7 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 01/28/2022 | 03/31/2026 | | 13,420,000 | .2.81/SONIA O/N Int Rate Benchmark | | | (312,918) | (323,754) | | (323,754) | 267,442 | (622,970) | | | 82,143 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 04/01/2047 | | 1,902,361 | 10.99/9.00 | | | | 577,083 | | 577,083 | 160,528 | (86,524) | | | 45,134 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 10/01/2047 | | 1,902,361 | 10.99/9.00 | | | | 588,577 | | 588,577 | 162,689 | (86,524) | | | 45,633 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 04/01/2048 | | 1,902,361 | 10.99/9.00 | | | | 599,982 | | 599,982 | 164,887 | (86,524) | | | 46,128 | | 0003 |
| Currency Swap/Rec:USD 6.70/Pay:GBP 6.43 | Project Jaguar | N/A | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/28/2022 | 11/25/2031 | | 18,327,148 | 6.70/6.43 | | | (1,743) | (1,849,064) | | (1,849,064) | 648,290 | (949,697) | | | 245,135 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm | 50139387 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/02/2022 | 12/08/2024 | | 1,932,585 | Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm | | | 17,155 | (36,786) | | (36,786) | 718 | (28,211) | | | 4,201 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm | 50139388 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/02/2022 | 12/08/2024 | | 2,705,619 | Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm | | | 24,497 | (51,565) | | (51,565) | 979 | (39,496) | | | 5,882 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2047 | | 1,908,333 | 10.88/9.00 | | | | 545,336 | | 545,336 | 159,341 | (86,524) | | | 45,525 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 01/01/2048 | | 1,908,333 | 10.88/9.00 | | | | 555,364 | | 555,364 | 161,018 | (86,524) | | | 46,027 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 1,908,333 | 10.88/9.00 | | | | 565,256 | | 565,256 | 162,639 | (86,524) | | | 46,517 | | 0003 |
| Currency Swap/Rec:USD 3.92/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 10/01/2047 | | 1,918,195 | 3.92/3.00 | | | 16,902 | 363,813 | | 363,813 | 115,557 | (86,524) | | | 46,013 | | 0003 |
| Currency Swap/Rec:USD 4.33/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 1,918,195 | 4.33/3.00 | | | | 372,713 | | 372,713 | 138,504 | (86,524) | | | 46,757 | | 0003 |
| Currency Swap/Rec:USD 4.33/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 1,918,195 | 4.33/3.00 | | | | 372,713 | | 372,713 | 138,504 | (86,524) | | | 46,757 | | 0003 |
| Currency Swap/Rec:USD 3.89/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 10/01/2047 | | 1,908,333 | 3.89/3.00 | | | 16,140 | 344,094 | | 344,094 | 115,827 | (86,524) | | | 45,777 | | 0003 |
| Currency Swap/Rec:USD 445.10/Pay:GBP 400.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/29/2022 | 07/01/2048 | | 118,877 | 445.10/400.00 | 3,833 | | | 69,227 | | 870,031 | (61,986) | (5,383) | | | 2,898 | | 0003 |
| Currency Swap/Rec:USD 452.11/Pay:GBP 400.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | MORGAN STANLEY IGJSJL3JD5P30I6NJZ34 | 08/29/2022 | 07/01/2048 | | 126,718 | 452.11/400.00 | 4,087 | | | 76,491 | | 991,546 | 3,438 | (5,748) | | | 3,089 | | 0003 |
| Currency Swap/Rec:USD 5.96/Pay:GBP 5.33 | Placefirst UK SFR Madryn Streen SPV LTd | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/16/2023 | 04/22/2025 | | 109,947,226 | 5.96/5.33 | | | 254,489 | (12,125,098) | | (12,125,098) | (224,710) | (5,709,243) | | | 410,982 | | 0003 |
| Currency Swap/Rec:USD 7.91/Pay:GBP 8.91 | Placefirst UK SFR Madryn Street SPV Ltd AAIA | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/12/2023 | 04/22/2025 | | 3,118,080 | 7.91/8.91 | | | (19,100) | (106,244) | | (106,244) | 21,322 | (149,513) | | | 11,655 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 01/15/2026 | | 8,972,583 | Secured Overnight Finance Rate/3 M Euribor | | | 5,507 | (31,963) | | (31,963) | 205,556 | (237,519) | | | 51,017 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 10/15/2026 | | 43,496,400 | Secured Overnight Finance Rate/3 M Euribor | | | 37,037 | (199,100) | | (199,100) | 1,047,229 | (1,246,329) | | | 310,710 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/24/2026 | | 24,629,150 | Secured Overnight Finance Rate/3 M Euribor | | | 17,590 | (105,627) | | (105,627) | 586,046 | (691,673) | | | 165,845 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/10/2024 | 10/22/2026 | | 12,233,380 | Secured Overnight Finance Rate/3 M Euribor | | | 10,370 | (56,883) | | (56,883) | 286,673 | (343,556) | | | 87,797 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 07/11/2024 | 10/15/2026 | | 50,675,700 | Secured Overnight Finance Rate/3 M Euribor | | | 50,561 | (160,429) | | (160,429) | 918,521 | (1,078,950) | | | 361,994 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/11/2024 | 07/15/2026 | | 3,156,940 | Secured Overnight Finance Rate/3 M Euribor | | | 2,737 | (10,411) | | (10,411) | 60,358 | (70,769) | | | 21,113 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/17/2024 | 11/15/2026 | | 27,355,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (66,627) | | (66,627) | 403,453 | (470,080) | | | 199,430 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 07/18/2024 | 09/15/2026 | | 60,060,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (169,755) | | (169,755) | 985,422 | (1,155,177) | | | 420,302 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41 | 07/23/2024 | 01/15/2027 | | 2,715,500 | Secured Overnight Finance Rate/3 M Euribor | | | | (11,807) | | (11,807) | 55,201 | (67,008) | | | 20,561 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 07/25/2024 | 04/15/2027 | | 44,448,100 | Secured Overnight Finance Rate/3 M Euribor | | | | (233,248) | | (233,248) | 951,784 | (1,185,032) | | | 354,174 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/26/2024 | 04/22/2027 | | 15,206,800 | Secured Overnight Finance Rate/3 M Euribor | | | | (74,047) | | (74,047) | 301,198 | (375,245) | | | 121,628 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 04/25/2027 | | 4,345,200 | Secured Overnight Finance Rate/3 M Euribor | | | | (19,609) | | (19,609) | 87,204 | (106,813) | | | 34,810 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/29/2024 | 10/25/2027 | | 8,120,250 | Secured Overnight Finance Rate/3 M Euribor | | | | (55,917) | | (55,917) | 171,357 | (227,274) | | | 71,122 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/31/2024 | 05/15/2027 | | 1,843,650 | Secured Overnight Finance Rate/3 M Euribor | | | | (4,996) | | (4,996) | 43,459 | (48,455) | | | 14,926 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/07/2024 | 09/15/2027 | | 37,411,275 | Secured Overnight Finance Rate/3 M Euribor | | | | 16,219 | | 16,219 | 725,304 | (709,085) | | | 321,764 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/13/2024 | 08/15/2028 | | 6,120,240 | Secured Overnight Finance Rate/3 M Euribor | | | 3,895 | (8,642) | | (8,642) | 103,936 | (112,578) | | | 60,252 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/13/2024 | 03/16/2028 | | 2,516,430 | Secured Overnight Finance Rate/3 M Euribor | | | 140 | (4,159) | | (4,159) | 39,319 | (43,477) | | | 23,405 | | 0003 |
| Currency Swap/Rec:USD 2.46/Pay:EUR 2.41 | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/15/2024 | 04/15/2027 | | 15,887,650 | 2.46/2.41 | | | | (17,108) | | (17,108) | 233,789 | (250,897) | | | 126,597 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 2.15/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/15/2024 | 09/15/2027 | | 12,072,500 | 2.15/2.10 | | | | (9,227) | | (9,227) | 161,308 | (170,535) | | | 103,832 | | 0003 |
| Currency Swap/Rec:USD 3.28/Pay:EUR 3.20 | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30 | 08/15/2024 | 04/15/2028 | | 3,291,900 | 3.28/3.20 | | | | (5,260) | | (5,260) | 41,850 | (47,110) | | | 30,979 | | 0003 |
| Currency Swap/Rec:USD 2.03/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/19/2024 | 10/25/2026 | | 2,427,700 | 2.03/2.00 | | | | (895) | | (895) | 20,012 | (20,907) | | | 17,458 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/19/2024 | 07/24/2026 | | 13,456,600 | 2.13/2.10 | | | | (4,588) | | (4,588) | 117,452 | (122,039) | | | 90,612 | | 0003 |
| Currency Swap/Rec:USD 2.10/Pay:EUR 2.07 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/19/2024 | 10/15/2026 | | 2,979,450 | 2.10/2.07 | | | | (1,101) | | (1,101) | 24,558 | (25,659) | | | 21,283 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/16/2024 | 01/15/2028 | | 1,012,557 | Secured Overnight Finance Rate/3M Euribor | | | | (551) | | (551) | (276) | (276) | | | 9,187 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 09/19/2024 | 04/16/2027 | | 764,906 | Secured Overnight Finance Rate/3M Euribor | | | | (165) | | (165) | (437) | 273 | | | 6,098 | | 0003 |
| Currency Swap/Rec:USD 3.21/Pay:EUR 2.05 | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 09/19/2024 | 01/14/2027 | | 974,225 | 3.21/2.05 | | | | (4,035) | | (4,035) | (4,382) | 347 | | | 7,372 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 04/01/2047 | | 15,218,889 | 10.99/9.00 | 4,617,355 | | | 4,616,660 | | 4,616,660 | 1,284,224 | (692,189) | | | 361,068 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 10/01/2047 | | 15,218,889 | 10.99/9.00 | 4,690,757 | | | 4,708,618 | | 4,708,618 | 1,301,511 | (692,189) | | | 365,067 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 04/01/2048 | | 15,218,889 | 10.99/9.00 | 4,763,665 | | | 4,799,852 | | 4,799,852 | 1,319,094 | (692,189) | | | 369,021 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2047 | | 15,266,667 | 10.88/9.00 | 5,193,835 | | | 4,362,689 | | 4,362,689 | 1,274,732 | (692,189) | | | 364,202 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 01/01/2048 | | 15,266,667 | 10.88/9.00 | 5,274,438 | | | 4,442,909 | | 4,442,909 | 1,288,145 | (692,189) | | | 368,212 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 15,266,667 | 10.88/9.00 | 5,354,247 | | | 4,522,050 | | 4,522,050 | 1,301,112 | (692,189) | | | 372,137 | | 0003 |
| Currency Swap/Rec:USD 3.92/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 10/01/2047 | | 15,345,555 | 3.92/3.00 | 1,585,543 | | 135,218 | 2,910,500 | | 2,910,500 | 924,454 | (692,189) | | | 368,105 | | 0003 |
| Currency Swap/Rec:USD 4.33/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 15,345,555 | 4.33/3.00 | 1,097,219 | | | 2,981,704 | | 2,981,704 | 1,108,035 | (692,189) | | | 374,060 | | 0003 |
| Currency Swap/Rec:USD 4.33/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 15,345,555 | 4.33/3.00 | 3,279,723 | | | 2,981,704 | | 2,981,704 | 1,108,035 | (692,189) | | | 374,060 | | 0003 |
| Currency Swap/Rec:USD 3.89/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 10/01/2047 | | 15,266,667 | 3.89/3.00 | 3,596,813 | | 129,120 | 2,752,754 | | 2,752,754 | 926,612 | (692,189) | | | 366,213 | | 0003 |
| Currency Swap/Rec:USD 445.10/Pay:GBP 400.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/26/2022 | 07/01/2048 | | 950,157 | 445.10/400.00 | 9,569,151 | | 553,320 | 6,953,988 | | 6,953,988 | (495,442) | (43,027) | | | 23,161 | | 0003 |
| Currency Swap/Rec:USD 452.11/Pay:GBP 400.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | MORGAN STANLEY IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 1,012,834 | 452.11/400.00 | 12,303,292 | | 611,375 | 7,925,235 | | 7,925,235 | 27,481 | (45,942) | | | 24,689 | | 0003 |
| Currency Swap/Rec:USD 5.84/Pay:GBP 5.63 | BJKOPN0 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/15/2022 | 03/24/2031 | | 1,146,000 | 5.84/5.63 | | | (2,508) | (188,192) | | (188,192) | 37,325 | (62,297) | | | 14,589 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZ0031MB27 | 07/10/2024 | 07/24/2026 | | 1,299,120 | Secured Overnight Finance Rate/3M Euribor | | | 928 | (5,572) | | (5,572) | 30,912 | (36,484) | | | 8,748 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/11/2024 | 07/15/2026 | | 1,632,900 | Secured Overnight Finance Rate/3 M Euribor | | | 1,416 | (5,385) | | (5,385) | 31,220 | (36,605) | | | 10,920 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 07/18/2024 | 09/15/2026 | | 753,480 | Secured Overnight Finance Rate/3 M Euribor | | | | (2,130) | | (2,130) | 12,363 | (14,492) | | | 5,273 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/19/2024 | 12/17/2026 | | 2,122,965 | Secured Overnight Finance Rate/3 M Euribor | | | 50 | (8,837) | | (8,837) | 38,554 | (47,391) | | | 15,793 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/13/2024 | 08/15/2028 | | 819,675 | Secured Overnight Finance Rate/3 M Euribor | | | 522 | (1,157) | | (1,157) | 13,920 | (15,077) | | | 8,069 | | 0003 |
| Currency Swap/Rec:USD 2.12/Pay:EUR 2.08 | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/15/2024 | 01/15/2027 | | 821,925 | 2.12/2.08 | | | | (717) | | (717) | 12,110 | (12,827) | | | 6,223 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/16/2024 | 02/21/2026 | | 1,374,500 | 2.13/2.10 | | | | (382) | | (382) | 16,372 | (16,754) | | | 8,116 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/16/2024 | 08/15/2026 | | 1,649,700 | 2.13/2.10 | | | 43 | (802) | | (802) | 19,003 | (19,805) | | | 11,292 | | 0003 |
| Currency Swap/Rec:USD 1.96/Pay:EUR 1.93 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300I47C63MPGNXE075 | 08/19/2024 | 07/15/2026 | | 3,584,750 | 1.96/1.93 | | | | (1,235) | | (1,235) | 31,275 | (32,510) | | | 23,974 | | 0003 |
| Currency Swap/Rec:USD 2.03/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/19/2024 | 10/25/2026 | | 1,379,375 | 2.03/2.00 | | | | (509) | | (509) | 11,370 | (11,879) | | | 9,919 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2777378501 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/12/2024 | 10/20/2032 | | 10,804,860 | Secured Overnight Finance Rate/3 M Euribor | | | 103,573 | (213,872) | | (198,469) | | (213,872) | | | 153,378 | | 0003 |
| Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/14/2024 | 04/25/2027 | | 882,960 | 3 M Euribor/Secured Overnight Finance Rate | | | | 20,961 | | 20,961 | 203,698 | (182,737) | | | 7,074 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/16/2024 | 01/15/2028 | | 734,382 | Secured Overnight Finance Rate/3 M Euribor | | | | (400) | | (400) | (200) | (200) | | | 6,663 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 09/20/2024 | 11/30/2027 | | 3,982,168 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 1,695 | (11,872) | | (11,872) | 1,622 | (13,494) | | | 35,434 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/20/2024 | 04/14/2027 | | 1,002,870 | Secured Overnight Finance Rate/3 M Euribor | | | | (17) | | (17) | (1,184) | 1,167 | | | 7,987 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/23/2024 | 02/14/2029 | | 3,115,280 | Secured Overnight Finance Rate/3 M Euribor | | | | (3,162) | | (3,162) | (2,033) | (1,129) | | | 32,592 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/26/2024 | 09/25/2029 | | 24,240,345 | Secured Overnight Finance Rate/3 M Euribor | | | | 9,894 | | 9,894 | (41,327) | 51,220 | | | 270,718 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2698489445 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/06/2023 | 08/25/2032 | | 8,851,080 | Secured Overnight Finance Rate/3M Euribor | | | 147,567 | (498,147) | | (506,197) | | (77,294) | | | 124,442 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/25/2024 | 10/02/2028 | | 93,511,683 | Secured Overnight Finance Rate/3M Euribor | | | 21,143 | (271,536) | | (271,536) | (304,861) | 33,325 | | | 936,077 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/25/2024 | 10/02/2028 | | 54,506,146 | Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor | | | 5,701 | (371,815) | | (371,815) | (240,942) | (130,873) | | | 545,621 | | 0003 |
| Currency Swap/Rec:USD 7.47/Pay:EUR 6.25 | 00238#AA8 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/14/2023 | 07/25/2026 | | 289,483,708 | 7.47/6.25 | | | 2,774,291 | 1,025,756 | | 1,025,756 | 2,653,911 | (2,373,262) | | | 1,950,763 | | 0003 |
| Currency Swap/Rec:USD 5.44/Pay:CAD 5.25 | 76134KAG9 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/18/2023 | 09/15/2028 | | 14,821,402 | 5.44/5.25 | | | 25,909 | 27,637 | | (277,206) | | 272,940 | | | 147,502 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | XS2670474563 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/20/2023 | 07/15/2032 | | 2,892,780 | Secured Overnight Finance Rate/3M Euribor | | | 48,829 | (112,329) | | (129,638) | | (24,845) | | | 40,381 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | CML LOCABOX 7200644 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/18/2023 | 09/10/2028 | | 59,395,749 | Secured Overnight Finance Rate/3M Euribor | | | 829,568 | (3,623,301) | | (3,623,301) | 143,143 | (519,084) | | | 590,080 | | 0003 |
| Currency Swap/Rec:USD 7.95/Pay:EUR 6.00 | 00240#AA4 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/27/2023 | 11/30/2027 | | 147,841,200 | 7.95/6.00 | | | 2,166,613 | (7,934,407) | | (7,934,407) | 565,379 | (1,291,922) | | | 1,315,521 | | 0003 |
| Currency Swap/Rec:USD 7.94/Pay:EUR 6.00 | 00240#AA4 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/27/2023 | 11/30/2027 | | 136,572,480 | 7.94/6.00 | | | 1,990,202 | (7,250,227) | | (7,250,227) | 685,706 | (1,192,543) | | | 1,215,250 | | 0003 |
| Currency Swap/Rec:USD 8.01/Pay:EUR 6.00 | L0004@AA9 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/30/2023 | 12/31/2028 | | 295,319,594 | 8.01/6.00 | | | 4,412,868 | (11,247,170) | | (11,247,170) | 2,695,572 | (2,563,269) | | | 3,045,801 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | CML Fidenza 7200644 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 12/12/2023 | 12/15/2026 | | 90,627,600 | Secured Overnight Finance Rate/3M Euribor | | | 1,325,805 | (2,911,155) | | (2,911,155) | 110,820 | (772,945) | | | 673,367 | | 0003 |
| Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank | CML Trin Cop 7410010 | B1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/27/2027 | | 57,851,180 | 8.58/3M Copenhagen Interbank | | | 320,057 | (875,090) | | (875,090) | 788,169 | (1,663,259) | | | 456,225 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/26/2024 | 07/15/2033 | | 4,286,800 | Secured Overnight Finance Rate/3M Euribor | | | 32,665 | (165,213) | | (188,458) | | (165,213) | | | 63,564 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | 50198969 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/03/2024 | 11/08/2027 | | 27,267,918 | Secured Overnight Finance Rate/3M Euribor | | | 206,795 | (1,078,890) | | (1,078,890) | (162,112) | (916,778) | | | 240,316 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | 50188919 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 05/09/2024 | 12/22/2028 | | 109,475,352 | Secured Overnight Finance Rate/3M Euribor | | | 892,719 | (2,295,959) | | (2,295,959) | (108,537) | (2,187,422) | | | 1,125,806 | | 0003 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | 7410011 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/30/2026 | | 157,723,262 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 889,420 | (5,368,503) | | (5,368,503) | (79,780) | (5,288,723) | | | 1,042,629 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | 7410011 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/25/2024 | 06/30/2026 | | 49,004,303 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 239,735 | (1,728,862) | | (1,728,862) | 14,258 | (1,743,120) | | | 323,943 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | 7410017 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/26/2024 | 06/30/2028 | | 73,099,819 | Secured Overnight Finance Rate/3 M Euribor | | | 360,635 | (3,426,765) | | (3,426,765) | (289,390) | (3,137,375) | | | 707,850 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | 50213830 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2024 | 06/24/2031 | | 32,253,760 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 31,919 | (2,414,059) | | (2,414,059) | (585,875) | (1,828,184) | | | 418,499 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/08/2024 | 01/23/2026 | | 5,909,435 | Secured Overnight Finance Rate/3 M Euribor | | | 3,251 | (21,064) | | (21,064) | 135,369 | (156,433) | | | 33,884 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/08/2024 | 01/15/2026 | | 3,795,050 | Secured Overnight Finance Rate/3 M Euribor | | | 2,329 | (13,519) | | (13,519) | 86,942 | (100,461) | | | 21,578 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 10/15/2026 | | 4,869,000 | Secured Overnight Finance Rate/3 M Euribor | | | 4,146 | (22,287) | | (22,287) | 117,227 | (139,514) | | | 34,781 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/10/2024 | 07/24/2026 | | 671,212 | Secured Overnight Finance Rate/3 M Euribor | | | 479 | (2,879) | | (2,879) | 15,971 | (18,850) | | | 4,520 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/10/2024 | 10/22/2026 | | 2,706,500 | Secured Overnight Finance Rate/3 M Euribor | | | 2,294 | (12,585) | | (12,585) | 63,423 | (76,008) | | | 19,424 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/11/2024 | 10/15/2026 | | 5,419,575 | Secured Overnight Finance Rate/3 M Euribor | | | 5,407 | (17,157) | | (17,157) | 98,232 | (115,390) | | | 38,714 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/11/2024 | 07/15/2026 | | 5,334,140 | Secured Overnight Finance Rate/3 M Euribor | | | 4,625 | (17,592) | | (17,592) | 101,984 | (119,576) | | | 35,673 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 06/30/2028 | | 6,755,823 | Secured Overnight Finance Rate/3 M Euribor | | | 27,403 | (175,500) | | (175,500) | (41,774) | (133,725) | | | 65,419 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/16/2024 | 05/15/2026 | | 543,750 | Secured Overnight Finance Rate/3M Euribor | | | | (1,488) | | (1,488) | 11,263 | (12,752) | | | 3,462 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 07/17/2024 | 08/20/2026 | | 1,969,560 | Secured Overnight Finance Rate/3M Euribor | | | 737 | (6,044) | | (6,044) | 27,802 | (33,846) | | | 13,530 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/18/2024 | 03/16/2026 | | 545,400 | Secured Overnight Finance Rate/3M Euribor | | | 10 | (1,221) | | (1,221) | 9,881 | (11,102) | | | 3,292 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/19/2024 | 12/17/2026 | | 1,839,141 | Secured Overnight Finance Rate/3M Euribor | | | 43 | (7,656) | | (7,656) | 33,400 | (41,055) | | | 13,682 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 07/23/2024 | 01/15/2027 | | 8,678,738 | Secured Overnight Finance Rate/3M Euribor | | | | (37,734) | | (37,734) | 176,423 | (214,158) | | | 65,712 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/25/2024 | 01/25/2027 | | 3,934,920 | Secured Overnight Finance Rate/3M Euribor | | | | (19,133) | | (19,133) | 86,149 | (105,282) | | | 29,971 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 04/25/2027 | | 869,040 | Secured Overnight Finance Rate/3M Euribor | | | | (3,922) | | (3,922) | 17,441 | (21,363) | | | 6,962 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/29/2024 | 10/15/2027 | | 757,120 | Secured Overnight Finance Rate/3M Euribor | | | | (4,365) | | (4,365) | 17,617 | (21,982) | | | 6,602 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/30/2024 | 11/29/2027 | | 15,902,101 | Secured Overnight Finance Rate/3M Copenhagen Interbank | | | 61,477 | (632,593) | | (632,593) | (135,022) | (497,572) | | | 141,439 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/05/2024 | 05/20/2027 | | 1,535,520 | Secured Overnight Finance Rate/3M Euribor | | | 1,015 | 5,235 | | 5,235 | 27,920 | (22,685) | | | 12,464 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 08/08/2024 | 04/19/2028 | | 3,702,600 | Secured Overnight Finance Rate/3M Euribor | | | | 6,418 | | 6,418 | 88,029 | (81,611) | | | 34,898 | | 0003 |
| Currency Swap/Rec:USD 6.71/Pay:EUR 5.25 | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/09/2024 | 07/31/2040 | | 266,933,769 | 6.71/5.25 | | | 10,863 | (8,061,485) | | (8,061,485) | (2,553,123) | (5,508,362) | | | 5,312,558 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/12/2024 | 07/15/2028 | | 546,400 | Secured Overnight Finance Rate/3M Euribor | | | | (2,101) | | (2,101) | 8,001 | (10,102) | | | 5,320 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 07/22/2028 | | 3,797,828 | Secured Overnight Finance Rate/3M Euribor | | | | (10,550) | | (10,550) | 59,309 | (69,859) | | | 37,070 | | 0003 |
| Currency Swap/Rec:USD 2.12/Pay:EUR 2.08 | FX Hedging Strategy | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/15/2024 | 01/15/2027 | | 3,835,650 | 2.12/2.08 | | | | (3,346) | | (3,346) | 56,515 | (59,861) | | | 29,042 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 2.18/Pay:EUR 2.15 | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/16/2024 | 09/15/2026 | | 1,100,000 | 2.18/2.15 | | | | (649) | | (649) | 12,354 | (13,003) | | | 7,698 | | 0003 |
| Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/16/2024 | 12/15/2026 | | 1,443,200 | 2.13/2.10 | | | 6 | (957) | | (957) | 16,103 | (17,060) | | | 10,723 | | 0003 |
| Currency Swap/Rec:USD 1.96/Pay:EUR 1.93 | FX Hedging Strategy | D1 | Currency | BANK OF MONTREAL 549300047C63MPGNXE075 | 08/19/2024 | 07/15/2026 | | 1,103,000 | 1.96/1.93 | | | | (380) | | (380) | 9,623 | (10,003) | | | 7,377 | | 0003 |
| Currency Swap/Rec:USD 2.03/Pay:EUR 2.00 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/19/2024 | 10/25/2026 | | 1,379,375 | 2.03/2.00 | | | | (509) | | (509) | 11,370 | (11,879) | | | 9,919 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/06/2024 | 09/30/2026 | | 19,432,600 | Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm | | | 5,972 | (577,310) | | (577,310) | (51,802) | (525,507) | | | 137,409 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/30/2026 | | 4,201,962 | Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA | | | (908) | (101,495) | | (101,495) | (11,630) | (89,865) | | | 29,712 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 06/30/2028 | | 12,159,246 | Secured Overnight Finance Rate/3 M Euribor | | | 12,845 | (95,098) | | (95,098) | (55,606) | (39,492) | | | 117,742 | | 0003 |
| Currency Swap/Rec:USD 7.34/Pay:PEN 10.10 | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 09/12/2024 | 12/15/2043 | | 61,666,224 | 7.34/10.10 | | | (502,049) | (1,235,297) | | (6,021,617) | | (1,235,297) | | | 1,351,714 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/12/2024 | 08/29/2027 | | 1,500,048 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 53 | (38,105) | | (38,105) | (4,016) | (34,089) | | | 12,800 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 09/23/2024 | 02/14/2029 | | 778,820 | Secured Overnight Finance Rate/3 M Euribor | | | | (790) | | (790) | (508) | (282) | | | 8,148 | | 0003 |
| Currency Swap/Rec:USD 5.44/Pay:CAD 5.25 | 76134KAG9 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/18/2023 | 09/15/2028 | | 18,526,753 | 5.44/5.25 | | | 32,386 | 34,546 | | (346,508) | | 341,175 | | | 184,377 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | 50198969 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/03/2024 | 11/08/2027 | | 18,205,346 | Secured Overnight Finance Rate/3 M Euribor | | | 138,066 | (720,318) | | (720,318) | (108,234) | (612,084) | | | 160,446 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 07/08/2024 | 01/15/2026 | | 2,188,117 | Secured Overnight Finance Rate/3 M Euribor | | | 1,343 | (7,795) | | (7,795) | 50,128 | (57,923) | | | 12,441 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/10/2024 | 10/22/2026 | | 1,623,900 | Secured Overnight Finance Rate/3 M Euribor | | | 1,377 | (7,551) | | (7,551) | 38,054 | (45,605) | | | 11,654 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 07/11/2024 | 07/15/2026 | | 544,300 | Secured Overnight Finance Rate/3 M Euribor | | | 472 | (1,795) | | (1,795) | 10,407 | (12,202) | | | 3,640 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/16/2024 | 05/15/2026 | | 2,718,750 | Secured Overnight Finance Rate/3 M Euribor | | | | (7,441) | | (7,441) | 56,317 | (63,758) | | | 17,312 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 07/23/2024 | 01/15/2027 | | 760,340 | Secured Overnight Finance Rate/3 M Euribor | | | | (3,306) | | (3,306) | 15,456 | (18,762) | | | 5,757 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/29/2024 | 10/15/2027 | | 270,400 | Secured Overnight Finance Rate/3 M Euribor | | | | (1,559) | | (1,559) | 6,292 | (7,851) | | | 2,358 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I70UK5573 | 08/08/2024 | 04/15/2028 | | 544,950 | Secured Overnight Finance Rate/3 M Euribor | | | | (2,140) | | (2,140) | 9,412 | (11,552) | | | 5,128 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 08/12/2024 | 07/15/2028 | | 2,732,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (10,503) | | (10,503) | 40,005 | (50,508) | | | 26,599 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 07/22/2028 | | 2,123,505 | Secured Overnight Finance Rate/3 M Euribor | | | | (5,899) | | (5,899) | 33,162 | (39,061) | | | 20,727 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/27/2024 | 08/29/2027 | | 18,607,467 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 4,927 | (258,200) | | (258,200) | (34,174) | (224,025) | | | 158,773 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | XS2777378501 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/12/2024 | 10/20/2032 | | 2,182,800 | Secured Overnight Finance Rate/3 M Euribor | | | 20,924 | (43,206) | | (40,095) | | (43,206) | | | 30,986 | | 0003 |
| Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate | FA Hedge | Exhibit 5 & 7 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/14/2024 | 04/25/2027 | | 707,472 | 3 M Euribor/Secured Overnight Finance Rate | | | | 16,795 | | 16,795 | 163,213 | (146,418) | | | 5,668 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 04/25/2027 | | 696,318 | Secured Overnight Finance Rate/3 M Euribor | | | | (3,142) | | (3,142) | 13,974 | (17,117) | | | 5,578 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/12/2024 | 08/29/2027 | | 1,199,888 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 43 | (30,480) | | (30,480) | (3,213) | (27,268) | | | 10,238 | | 0003 |
| Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank | CML Trin Cop 7410010 | B1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 03/22/2024 | 03/27/2027 | | 14,462,795 | 8.58/3M Copenhagen Interbank | | | 80,014 | (218,773) | | (218,773) | 197,042 | (415,815) | | | 114,056 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | 7410011 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | 06/07/2024 | 06/30/2026 | | 23,258,730 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 131,159 | (791,669) | | (791,669) | (11,765) | (779,904) | | | 153,752 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | 7410011 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/25/2024 | 06/30/2026 | | 7,226,441 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 35,353 | (254,947) | | (254,947) | 2,103 | (257,050) | | | 47,770 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | 7410017 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/26/2024 | 06/30/2028 | | 8,840,047 | Secured Overnight Finance Rate/3 M Euribor | | | 43,612 | (414,403) | | (414,403) | (34,996) | (379,406) | | | 85,601 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | 7410018 | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 06/28/2024 | 11/15/2027 | | 4,966,734 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 4,290 | (315,070) | | (315,070) | (28,566) | (286,504) | | | 43,907 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy . | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/01/2024 | 07/31/2026 | | 22,800,600 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 18,471 | (1,367,683) | | (1,367,683) | (107,651) | (1,260,033) | | | 154,342 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/15/2024 | 06/30/2028 | | 816,990 | Secured Overnight Finance Rate/3 M Euribor | | | 3,314 | (21,223) | | (21,223) | (5,052) | (16,172) | | | 7,911 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy . | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/27/2024 | 08/29/2027 | | 14,885,973 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 3,941 | (206,560) | | (206,560) | (27,339) | (179,220) | | | 127,019 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 06/30/2028 | | 1,470,432 | Secured Overnight Finance Rate/3 M Euribor | | | 1,553 | (11,500) | | (11,500) | (6,724) | (4,776) | | | 14,239 | | 0003 |
| Currency Swap/Rec:USD 4.16/Pay:GBP 3.23 .... | G2018*AA7 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/24/2021 | 12/31/2047 | | 26,656,000 | 4.16/3.23 | | | 215,142 | 3,314,780 | | 3,314,780 | 1,563,756 | (1,245,939) | | | 642,871 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 .. | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 04/01/2047 | | 7,609,444 | 10.99/9.00 | 2,308,678 | | | 2,308,330 | | 2,308,330 | 642,112 | (346,094) | | | 180,534 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 .. | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 10/01/2047 | | 7,609,444 | 10.99/9.00 | 2,345,379 | | | 2,354,309 | | 2,354,309 | 650,756 | (346,094) | | | 182,533 | | 0003 |
| Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 .. | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/25/2022 | 04/01/2048 | | 7,609,444 | 10.99/9.00 | 2,381,832 | | | 2,399,926 | | 2,399,926 | 659,547 | (346,094) | | | 184,511 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy . | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 09/25/2024 | 10/02/2028 | | 93,511,683 | Secured Overnight Finance Rate/3 M Euribor | | | 21,143 | (271,536) | | (271,536) | (304,861) | 33,325 | | | 936,077 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/25/2024 | 10/02/2028 | | 54,506,146 | Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor | | | 5,701 | (371,815) | | (371,815) | (240,942) | (130,873) | | | 545,621 | | 0003 |
| Currency Swap/Rec:USD 7.81/Pay:EUR 5.50 | 00233*AA7 | D1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/26/2022 | 08/12/2025 | | 63,773,183 | 7.81/5.50 | | | 903,111 | (6,364,918) | | (6,130,105) | | (556,347) | | | 296,691 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2047 | | 7,633,333 | 10.88/9.00 | 2,596,918 | | | 2,181,344 | | 2,181,344 | 637,366 | (346,094) | | | 182,101 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 01/01/2048 | | 7,633,333 | 10.88/9.00 | 2,637,219 | | | 2,221,455 | | 2,221,455 | 644,072 | (346,094) | | | 184,106 | | 0003 |
| Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 7,633,333 | 10.88/9.00 | 2,677,124 | | | 2,261,025 | | 2,261,025 | 650,556 | (346,094) | | | 186,068 | | 0003 |
| Currency Swap/Rec:USD 3.92/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 10/01/2047 | | 7,672,778 | 3.92/3.00 | 792,772 | | 67,609 | 1,455,250 | | 1,455,250 | 462,227 | (346,094) | | | 184,052 | | 0003 |
| Currency Swap/Rec:USD 4.33/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 7,672,778 | 4.33/3.00 | 548,610 | | | 1,490,852 | | 1,490,852 | 554,018 | (346,094) | | | 187,030 | | 0003 |
| Currency Swap/Rec:USD 4.33/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 7,672,778 | 4.33/3.00 | 1,639,862 | | | 1,490,852 | | 1,490,852 | 554,018 | (346,094) | | | 187,030 | | 0003 |
| Currency Swap/Rec:USD 3.89/Pay:GBP 3.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 10/01/2047 | | 7,633,333 | 3.89/3.00 | 1,798,407 | | 64,560 | 1,376,377 | | 1,376,377 | 463,306 | (346,094) | | | 183,106 | | 0003 |
| Currency Swap/Rec:USD 445.10/Pay:GBP 400.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/26/2022 | 07/01/2048 | | 475,079 | 445.10/400.00 | 4,784,576 | | 276,660 | 3,476,994 | | 3,476,994 | (247,721) | (21,513) | | | 11,580 | | 0003 |
| Currency Swap/Rec:USD 452.11/Pay:GBP 400.00 | Mortgage Loan - Heylo - Loan # 19344 | B1 | Currency | MORGAN STANLEY IGJSJL3JD5P30I6NJZ34 | 08/26/2022 | 07/01/2048 | | 506,417 | 452.11/400.00 | 6,151,646 | | 305,688 | 3,962,617 | | 3,962,617 | 13,741 | (22,971) | | | 12,344 | | 0003 |
| Currency Swap/Rec:USD 5.10/Pay:GBP 5.63 | BJK0PN0 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/26/2022 | 03/24/2031 | | 9,197,000 | 5.10/5.63 | | | (96,540) | (2,587,684) | | (2,587,684) | 398,620 | (529,524) | | | 117,078 | | 0003 |
| Currency Swap/Rec:USD 7.67/Pay:EUR 6.04 | T01498AA7 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/13/2022 | 10/30/2027 | | 14,532,000 | 7.67/6.04 | | | 112,723 | (2,346,441) | | (2,346,441) | 139,862 | (138,026) | | | 127,563 | | 0003 |
| Currency Swap/Rec:USD 5.96/Pay:GBP 5.33 | Placefirst UK SFR Madryn Streen SPV LTd | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/16/2023 | 04/22/2025 | | 27,486,807 | 5.96/5.33 | | | 63,622 | (3,031,275) | | (3,031,275) | (56,178) | (1,427,311) | | | 102,746 | | 0003 |
| Currency Swap/Rec:USD 5.23/Pay:EUR 4.26 | Project Hamburg | B1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 04/04/2023 | 04/20/2025 | | 8,764,000 | 5.23/4.26 | | | 65,834 | (167,027) | | (167,027) | 59,431 | (73,614) | | | 32,599 | | 0003 |
| Currency Swap/Rec:USD 3.87/Pay:EUR 3.08 | Project Hamburg | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/04/2023 | 04/20/2026 | | 13,142,400 | 3.87/3.08 | | | 80,402 | (369,495) | | (369,495) | 92,535 | (110,421) | | | 81,901 | | 0003 |
| Currency Swap/Rec:USD 5.86/Pay:EUR 5.12 | Project Hamburg | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 04/05/2023 | 04/20/2027 | | 8,732,000 | 5.86/5.12 | | | 49,623 | (336,879) | | (336,879) | 76,474 | (73,614) | | | 69,766 | | 0003 |
| Currency Swap/Rec:USD 4.36/Pay:EUR 3.61 | Project Hamburg | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 04/05/2023 | 10/20/2026 | | 19,690,200 | 4.36/3.61 | | | 113,371 | (600,486) | | (600,486) | 201,697 | (165,631) | | | 141,125 | | 0003 |
| Currency Swap/Rec:USD 3.89/Pay:EUR 3.24 | Project Hamburg | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/05/2023 | 04/20/2028 | | 7,635,600 | 3.89/3.24 | | | 38,087 | (360,239) | | (360,239) | 79,852 | (64,412) | | | 71,995 | | 0003 |
| Currency Swap/Rec:USD 4.38/Pay:EUR 3.68 | Project Hamburg | B1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 04/06/2023 | 04/20/2029 | | 6,538,800 | 4.38/3.68 | | | 34,351 | (332,485) | | (332,485) | 84,860 | (55,210) | | | 69,786 | | 0003 |
| Currency Swap/Rec:USD 4.30/Pay:EUR 3.62 | Project Hamburg | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 04/06/2023 | 04/20/2030 | | 9,803,700 | 4.30/3.62 | | | 50,032 | (591,627) | | (591,627) | 111,801 | (82,816) | | | 115,544 | | 0003 |
| Currency Swap/Rec:USD 7.91/Pay:GBP 8.91 | Placefirst UK SFR Madryn Street SPV Ltd AAIA | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/12/2023 | 04/22/2025 | | 779,520 | 7.91/8.91 | | | (4,775) | (26,561) | | (26,561) | 5,330 | (37,378) | | | 2,914 | | 0003 |
| Currency Swap/Rec:USD 8.02/Pay:EUR 6.00 | L0004@AA9 | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 10/30/2023 | 12/31/2028 | | 137,041,535 | 8.02/6.00 | | | 2,055,755 | (5,243,411) | | (5,243,411) | 899,076 | (1,190,089) | | | 1,413,388 | | 0003 |
| Currency Swap/Rec:USD 4.87/Pay:EUR 3.24 | Project Hamburg | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 12/06/2023 | 04/20/2028 | | 8,633,600 | 4.87/3.24 | | | 74,233 | (197,837) | | (197,837) | (138,311) | (73,614) | | | 81,405 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD 6.88/Pay:EUR 5.12 | Project Hamburg | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 12/06/2023 | 04/20/2027 | | 4,316,800 | 6.88/5.12 | | | 39,658 | (120,720) | | (120,720) | (89,583) | (36,807) | | | 34,490 | | 0003 |
| Currency Swap/Rec:USD 6.11/Pay:EUR 4.26 | Project Hamburg | B1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02 | 12/06/2023 | 04/20/2025 | | 6,478,800 | 6.11/4.26 | | | 62,705 | (186,627) | | (186,627) | (140,303) | (55,210) | | | 24,099 | | 0003 |
| Currency Swap/Rec:USD 5.24/Pay:EUR 3.62 | Project Hamburg | B1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 12/06/2023 | 04/20/2030 | | 3,237,300 | 5.24/3.62 | | | 27,338 | (72,163) | | (72,163) | (54,163) | (27,605) | | | 38,154 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | CML Fidenza 7200644 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 12/12/2023 | 12/15/2026 | | 22,656,900 | Secured Overnight Finance Rate/3 M Euribor | | | 331,329 | (727,789) | | (727,789) | 27,705 | (193,236) | | | 168,342 | | 0003 |
| Currency Swap/Rec:USD 5.41/Pay:EUR 3.57 | BtL RML 1YR | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/15/2024 | 04/20/2025 | | 13,808,600 | 5.41/3.57 | | | 108,780 | (637,864) | | (637,864) | 22,578 | (660,442) | | | 51,363 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | 7410011 | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 06/07/2024 | 06/30/2026 | | 51,577,215 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 290,850 | (1,755,559) | | (1,755,559) | (26,089) | (1,729,470) | | | 340,951 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | 7410011 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/25/2024 | 06/30/2026 | | 16,024,938 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | 78,396 | (565,357) | | (565,357) | 4,662 | (570,019) | | | 105,933 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | 50213830 | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 06/27/2024 | 06/24/2031 | | 15,178,240 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 15,021 | (1,136,028) | | (1,136,028) | (275,706) | (860,322) | | | 196,941 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/01/2024 | 07/31/2026 | | 53,705,672 | Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark | | | 43,507 | (3,221,510) | | (3,221,510) | (253,566) | (2,967,944) | | | 363,544 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 07/08/2024 | 01/15/2026 | | 8,132,250 | Secured Overnight Finance Rate/3 M Euribor | | | 4,992 | (28,969) | | (28,969) | 186,305 | (215,274) | | | 46,239 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 07/09/2024 | 10/15/2026 | | 5,410,000 | Secured Overnight Finance Rate/3 M Euribor | | | 4,607 | (24,764) | | (24,764) | 130,252 | (155,016) | | | 38,645 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/16/2024 | 05/15/2026 | | 10,875,000 | Secured Overnight Finance Rate/3 M Euribor | | | | (29,764) | | (29,764) | 225,268 | (255,032) | | | 69,249 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41 | 07/17/2024 | 11/15/2026 | | 14,224,600 | Secured Overnight Finance Rate/3 M Euribor | | | | (34,646) | | (34,646) | 209,796 | (244,442) | | | 103,704 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41 | 07/23/2024 | 01/15/2027 | | 25,525,700 | Secured Overnight Finance Rate/3M Euribor | | | | (110,983) | | (110,983) | 518,893 | (629,876) | | | 193,270 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 07/23/2024 | 01/18/2027 | | 4,559,100 | Secured Overnight Finance Rate/3M Euribor | | | | (20,528) | | (20,528) | 94,986 | (115,514) | | | 34,581 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 07/25/2024 | 01/25/2027 | | 2,222,200 | Secured Overnight Finance Rate/3M Euribor | | | | (10,805) | | (10,805) | 48,652 | (59,457) | | | 16,926 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/25/2024 | 01/29/2027 | | 10,846,000 | Secured Overnight Finance Rate/3M Euribor | | | | (50,161) | | (50,161) | 233,871 | (284,032) | | | 82,805 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/26/2024 | 04/22/2027 | | 14,229,220 | Secured Overnight Finance Rate/3M Euribor | | | | (69,287) | | (69,287) | 281,835 | (351,122) | | | 113,809 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 04/25/2027 | | 4,345,200 | Secured Overnight Finance Rate/3M Euribor | | | | (19,609) | | (19,609) | 87,204 | (106,813) | | | 34,810 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/26/2024 | 07/16/2027 | | 1,086,300 | Secured Overnight Finance Rate/3M Euribor | | | | (5,699) | | (5,699) | 21,004 | (26,703) | | | 9,075 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/05/2024 | 11/15/2027 | | 548,400 | Secured Overnight Finance Rate/3M Euribor | | | 392 | 2,339 | | 2,339 | 10,440 | (8,102) | | | 4,848 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/05/2024 | 05/20/2027 | | 5,484,000 | Secured Overnight Finance Rate/3M Euribor | | | 3,624 | 18,698 | | 18,698 | 99,714 | (81,016) | | | 44,515 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 08/06/2024 | 06/15/2027 | | 10,914,000 | Secured Overnight Finance Rate/3M Euribor | | | | 11,403 | | 11,403 | 227,435 | (216,032) | | | 89,781 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/06/2024 | 06/25/2027 | | 12,666,040 | Secured Overnight Finance Rate/3M Euribor | | | | 5,440 | | 5,440 | 250,237 | (244,797) | | | 104,720 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | 08/08/2024 | 04/15/2028 | | 2,179,800 | Secured Overnight Finance Rate/3M Euribor | | | | (8,560) | | (8,560) | 37,647 | (46,206) | | | 20,513 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor | FX Hedging Strategy | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 08/08/2024 | 04/15/2028 | | 1,633,500 | Secured Overnight Finance Rate/3M Euribor | | | 968 | (7,398) | | (7,398) | 28,607 | (36,005) | | | 15,372 | | 0003 |
| Currency Swap/Rec:USD 6.71/Pay:EUR 5.25 | FX Hedging Strategy | D1 | Currency | SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41 | 08/09/2024 | 07/31/2040 | | 136,265,631 | 6.71/5.25 | | | 5,534 | (3,989,488) | | (3,989,488) | (1,254,032) | (2,735,456) | | | 2,711,980 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 08/12/2024 | 07/22/2028 | | 6,803,303 | Secured Overnight Finance Rate/3 M Euribor | | | | (18,898) | | (18,898) | 106,244 | (125,143) | | | 66,406 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor | FX Hedging Strategy | D1 | Currency | GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | 08/13/2024 | 06/23/2028 | | 1,367,625 | Secured Overnight Finance Rate/3 M Euribor | | | | 3,779 | | 3,779 | 27,408 | (23,629) | | | 13,209 | | 0003 |
| Currency Swap/Rec:USD 2.15/Pay:EUR 2.10 | FX Hedging Strategy | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/15/2024 | 09/15/2027 | | 5,487,500 | 2.15/2.10 | | | | (4,194) | | (4,194) | 73,322 | (77,516) | | | 47,197 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm | FX Hedging Strategy | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/06/2024 | 09/30/2026 | | 45,342,735 | Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm | | | | 13,934 | | (1,347,056) | | (120,872) | | (1,226,184) | 320,622 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA | FX Hedging Strategy | D1 | Currency | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 09/30/2026 | | 9,804,579 | Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA | | | | (2,118) | | (236,822) | | (27,138) | | (209,685) | 69,329 | | 0003 |
| Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter | FX Hedging Strategy | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 08/09/2024 | 11/30/2027 | | 5,304,737 | Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter | | | | 8,742 | | (221,367) | | (20,760) | | (200,608) | 47,203 | | 0003 |
| 1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | 96,969,909 | | 31,971,925 | (60,734,848) | XXX | (66,002,344) | 71,709,214 | (152,261,496) | | | 71,187,738 | XXX | XXX |
| Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/26/2024 | 10/28/2024 | | 11,312,215 | S&P United States 500 Total Re/Eff Fed Funds Continuous | | | | 22,479 | | 30,071 | | 30,071 | | | 15,666 | | 0002 |
| Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/26/2024 | 10/28/2024 | | 24,509,800 | S&P United States 500 Total Re/Eff Fed Funds Continuous | | | | 48,704 | | 65,153 | | 65,153 | | | 33,942 | | 0002 |
| Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/26/2024 | 10/28/2024 | | 3,142,282 | S&P United States 500 Total Re/Eff Fed Funds Continuous | | | | 6,244 | | 8,353 | | 8,353 | | | 4,352 | | 0002 |
| Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/26/2024 | 10/28/2024 | | 36,450,471 | S&P United States 500 Total Re/Eff Fed Funds Continuous | | | | 72,432 | | 96,894 | | 96,894 | | | 50,478 | | 0002 |
| Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD | Index Linked Hedging Strategy | N/A | Equity/Index | BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | 09/06/2024 | 03/06/2025 | | 27,907,960 | 2YR BNP PARIBAS/-0.35 | | | | 469,441 | | 462,658 | | 462,658 | | | 91,517 | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/29/2024 | 10/02/2024 | | 6,274,614 | Bank of America NA/Eff Fed Funds Continuous | | | 59,198 | 88,285 | | 88,285 | | | | | 2,322 | | 0002 |
| Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | BNP PARIBAS SA .... ROMUWSFPU8MPRO8K5P83 | 09/13/2024 | 10/16/2024 | | 11,081,641 | Bank of America NA/Eff Fed Funds Continuous | | | 50,468 | 76,325 | | 76,325 | | | | | 11,601 | | 0002 |
| Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 10/21/2024 | | 23,739,030 | Bank of America NA/Eff Fed Funds Continuous | | | 174,802 | 202,752 | | 202,752 | | | | | 28,471 | | 0002 |
| Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/24/2024 | 10/25/2024 | | 6,346,994 | Bank of America NA/Eff Fed Funds Continuous | | | 34,127 | 39,442 | | 39,442 | | | | | 8,305 | | 0002 |
| Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous | Index Linked Hedging Strategy | N/A | Equity/Index | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/27/2024 | 10/28/2024 | | 23,894,820 | Bank of America NA/Eff Fed Funds Continuous | | | 68,940 | 68,940 | | 68,940 | | | | | 33,091 | | 0002 |
| 1149999999. Subtotal - Swaps - Hedging Other - Total Return | | | | | | | | | | | | 1,006,835 | 1,138,872 | XXX | 1,138,872 | | | | | 279,744 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 96,969,909 | | 33,252,051 | (59,353,505) | XXX | (64,621,002) | 71,441,565 | (152,261,496) | | | 71,846,284 | XXX | XXX |
| Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35 | | N/A | Equity/Index | MERRILL LYNCH INTERNATIONAL ..... GGDZP1UYGU9STUHRDP48 | 05/16/2006 | 01/25/2037 | | 10,000,000 | ..MERRILL LYNCH INTERNATIONAL/ | | | 26,639 | | | (545,023) | | | | | 175,562 | | 0002 |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | 26,639 | | XXX | (545,023) | | | | | 175,562 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | 26,639 | | XXX | (545,023) | | | | | 175,562 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | (198,732,259) | (7,359,511) | XXX | 136,854,472 | 2,122,516 | | | | 145,241,712 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | 26,639 | | XXX | (545,023) | | | | | 175,562 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | 92,806,491 | 1,025,536 | (80,174,325) | (296,054,087) | XXX | (376,234,921) | 71,709,214 | (218,951,808) | | | 779,954,909 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | 1,006,835 | 1,138,872 | XXX | 1,138,872 | | | | | 279,744 | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 92,806,491 | 1,025,536 | (277,873,110) | (302,274,726) | XXX | (238,786,601) | 73,831,730 | (218,951,808) | | | 925,651,927 | XXX | XXX |
| EUR/L 7122525.00 USD-S5750000.00EUR | CLO ReInv6m RFTE 2021-1A D XS2314307682 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/20/2026 | | 7,122,525 | 0.807297974 | | | | 573,900 | | 573,900 | | 573,900 | | | 40,711 | | 0003 |
| EUR/L 3716100.00 USD-S3000000.00EUR | CLO ReInv6m BABSE 2021-1A D XS2322245098 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/26/2026 | | 3,716,100 | 0.807297974 | | | | 298,435 | | 298,435 | | 298,435 | | | 21,374 | | 0003 |
| EUR/L 18580500.00 USD-S15000000.00EUR | CLO ReInv6m HNLY 4A C XS2291282304 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/26/2026 | | 18,580,500 | 0.807297974 | | | 1,492,175 | 1,492,175 | | 1,492,175 | | 1,492,175 | | | 106,870 | | 0003 |
| EUR/L 12983940.00 USD-S10600000.00EUR | CLO ReInv6m AVOCA 21A D XS2126168181 | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/22/2021 | 04/15/2025 | | 12,983,940 | 0.816393175 | | | 1,067,898 | 1,067,898 | | 1,067,898 | | 1,067,898 | | | 47,694 | | 0003 |
| EUR/L 3320730.00 USD-S2700000.00EUR | CLO ReInv6m CIFCE 3A D XS2274531768 | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/22/2021 | 07/15/2025 | | 3,320,730 | 0.813074234 | | | 272,426 | 272,426 | | 272,426 | | 272,426 | | | 14,749 | | 0003 |
| EUR/L 9878400.00 USD-S8000000.00EUR | CLO ReInv6m RRME 1A BR XS2303068774 | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/22/2021 | 10/15/2025 | | 9,878,400 | 0.809847749 | | | 807,529 | 807,529 | | 807,529 | | 807,529 | | | 50,397 | | 0003 |
| EUR/L 15918669.00 USD-S13000000.00EUR | CLO ReInv6m AVOCA 17A B2R XS2051458185 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | | 15,918,669 | 0.816651191 | | | 1,433,484 | 1,433,484 | | 1,433,484 | | 1,433,484 | | | 16,135 | | 0003 |
| EUR/L 3061282.50 USD-S2500000.00EUR | CLO ReInv6m HOLPK 1A ORR XS2079845405 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 11/15/2024 | | 3,061,283 | 0.816651191 | | | 271,105 | 271,105 | | 271,105 | | 271,105 | | | 5,434 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 8349917.21 USD-S6700000.00EUR | CLO ReInv6m CRWPK 1A CR XS2334259400 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2021 | 03/16/2026 | | 8,349,917 | 0.802403165 | | | | 696,532 | | 696,532 | | 696,532 | | | 50,404 | | 0003 |
| EUR/L 12415180.00 USD-S10000000.00EUR | CLO ReInv6m MDPKE 16A C1 XS2332503841 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/12/2021 | 07/15/2026 | | 12,415,180 | 0.805465567 | | | | 941,434 | | 941,434 | | 941,434 | | | 83,030 | | 0003 |
| EUR/L 16047057.92 USD-S12800000.00EUR | CLO ReInv6m PRVD 3A CR XS2356225990 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2021 | 07/15/2026 | | 16,047,058 | 0.797654004 | | | | 1,351,263 | | 1,351,263 | | 1,351,263 | | | 107,319 | | 0003 |
| EUR/L 8202350.00 USD-S6500000.00EUR | CLO ReInv6m BBAME 2A D XS2385782649 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2021 | 01/15/2027 | | 8,202,350 | 0.792455821 | | | | 681,435 | | 681,435 | | 681,435 | | | 62,105 | | 0003 |
| EUR/L 12047774.10 USD-S9650000.00EUR | CLO ReInv6m BECLO 10A DR XS2398805254 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/19/2021 | 10/15/2026 | | 12,047,774 | 0.800977834 | | | | 932,025 | | 932,025 | | 932,025 | | | 86,061 | | 0003 |
| EUR/L 12416000.00 USD-S10000000.00EUR | CLO ReInv6m BECLO 12A C1 XS2404588613 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/10/2021 | 01/19/2027 | | 12,416,000 | 0.805412371 | | | | 858,717 | | 858,717 | | 858,717 | | | 94,233 | | 0003 |
| EUR/L 30365300.00 USD-S24500000.00EUR | CLO ReInv6m RRME 5A BRN XS2406903067 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/15/2021 | 01/15/2027 | | 30,365,300 | 0.80684202 | | | | 2,058,342 | | 2,058,342 | | 2,058,342 | | | 229,913 | | 0003 |
| EUR/L 44308550.00 USD-S35750000.00EUR | CLO ReInv6m RRME 5A ORN XS2406903810 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/15/2021 | 01/15/2027 | | 44,308,550 | 0.80684202 | | | | 3,003,499 | | 3,003,499 | | 3,003,499 | | | 335,486 | | 0003 |
| EUR/L 856407.76 USD-S714268.36EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/15/2021 | 06/16/2025 | | 856,408 | 0.834028361 | | | | 51,661 | | 51,661 | | 51,661 | | | 3,607 | | 0003 |
| EUR/S 2078650.00 USD-L1750000.00EUR | CLO ReInv6m CADOG 8A CRN XS2079889874 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/08/2022 | 10/15/2024 | | 2,078,650 | 0.841892575 | | | | (128,851) | | (128,851) | | (128,851) | | | 2,107 | | 0003 |
| GBP/L 772373.54 USD-S549415.82GBP | Patrizia London - 7200445 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2021 | 10/28/2025 | | 772,374 | 0.711334337 | | | | 38,769 | | 38,769 | | 38,769 | | | 4,007 | | 0003 |
| EUR/L 7401232.50 USD-S5975000.00EUR | CLO ReInv6m ANCHE 2A DR XS2320766319 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/15/2026 | | 7,401,233 | 0.807297974 | | | | 598,003 | | 598,003 | | 598,003 | | | 42,082 | | 0003 |
| EUR/L 8819280.00 USD-S7200000.00EUR | CLO ReInv6m VOYE 3A D XS2125181821 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 8,819,280 | 0.816393175 | | | | 725,364 | | 725,364 | | 725,364 | | | 32,396 | | 0003 |
| EUR/L 2890265.00 USD-S2350000.00EUR | CLO ReInv6m CIFCE 3A C XS2274531172 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 07/15/2025 | | 2,890,265 | 0.813074234 | | | | 237,111 | | 237,111 | | 237,111 | | | 12,837 | | 0003 |
| EUR/L 10187100.00 USD-S8250000.00EUR | CLO ReInv6m AVOCA 22A B2 XS2296332872 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 10,187,100 | 0.809847749 | | | | 832,764 | | 832,764 | | 832,764 | | | 51,972 | | 0003 |
| EUR/L 4321800.00 USD-S3500000.00EUR | CLO ReInv6m NEUBE 2021-1A D XS2293735101 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 4,321,800 | 0.809847749 | | | | 353,294 | | 353,294 | | 353,294 | | | 22,049 | | 0003 |
| EUR/L 20204464.50 USD-S16500000.00EUR | CLO ReInv6m AVOCA 17A CR XS2051458342 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | | 20,204,465 | 0.816651191 | | | | 1,819,422 | | 1,819,422 | | 1,819,422 | | | 20,479 | | 0003 |
| EUR/L 2142897.75 USD-S1750000.00EUR | CLO ReInv6m CADOG 8A CRN XS2079889874 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | | 2,142,898 | 0.816651191 | | | | 192,969 | | 192,969 | | 192,969 | | | 2,172 | | 0003 |
| EUR/L 6215670.50 USD-S5000000.00EUR | CLO ReInv6m OCPE 2019-3A CR XS2331769153 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2021 | 01/15/2026 | | 6,215,671 | 0.804418445 | | | | 521,565 | | 521,565 | | 521,565 | | | 35,341 | | 0003 |
| EUR/L 7066640.00 USD-S5600000.00EUR | CLO ReInv6m BBAME 2A C XS2385781161 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/17/2021 | 01/15/2027 | | 7,066,640 | 0.792455821 | | | | 587,082 | | 587,082 | | 587,082 | | | 53,506 | | 0003 |
| EUR/L 9586750.00 USD-S7750000.00EUR | CLO ReInv6m RRME 10A CN XS2395275741 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/12/2021 | 11/18/2026 | | 9,586,750 | 0.808407437 | | | | 653,836 | | 653,836 | | 653,836 | | | 70,027 | | 0003 |
| EUR/L 1236900.00 USD-S1000000.00EUR | CLO ReInv6m ACLO 2A CRR XS2355605853 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/15/2021 | 06/22/2026 | | 1,236,900 | 0.808472795 | | | | 90,451 | | 90,451 | | 90,451 | | | 8,125 | | 0003 |
| EUR/L 10656816.00 USD-S8520000.00EUR | CLO ReInv6m AVOCA 25A D XS2400441700 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/21/2021 | 10/19/2026 | | 10,656,816 | 0.799488327 | | | | 839,808 | | 839,808 | | 839,808 | | | 76,329 | | 0003 |
| EUR/L 4530796.11 USD-S3704051.76EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/22/2021 | 06/16/2025 | | 4,530,796 | 0.817527796 | | | | 354,977 | | 354,977 | | 354,977 | | | 19,083 | | 0003 |
| EUR/L 12395000.00 USD-S10000000.00EUR | CLO ReInv6m HARVT 25A CR XS2405860292 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/12/2021 | 01/21/2027 | | 12,395,000 | 0.806776926 | | | | 838,402 | | 838,402 | | 838,402 | | | 94,185 | | 0003 |
| EUR/L 18592500.00 USD-S15000000.00EUR | CLO ReInv6m HARVT 25A DR XS2405860375 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/12/2021 | 01/21/2027 | | 18,592,500 | 0.806776926 | | | | 1,257,604 | | 1,257,604 | | 1,257,604 | | | 141,278 | | 0003 |
| EUR/L 30074975.00 USD-S24500000.00EUR | CLO ReInv6m CORDA 18A DR XS2410159631 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/23/2021 | 01/29/2027 | | 30,074,975 | 0.814630769 | | | | 1,774,768 | | 1,774,768 | | 1,774,768 | | | 229,611 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 54441143.75 USD-S40250000.00GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/24/2022 | 01/27/2025 | | 54,441,144 | 0.739330536 | | | | 625,631 | | 625,631 | | 625,631 | | | 155,426 | | 0003 |
| EUR/L 9856400.00 USD-S8000000.00EUR | CLO Reinv6m BBAME 3A C XS2441621856 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/15/2022 | 04/15/2027 | | 9,856,400 | 0.811655371 | | | | 586,322 | | 586,322 | | 586,322 | | | 78,538 | | 0003 |
| EUR/L 9979605.00 USD-S8100000.00EUR | CLO Reinv6m BBAME 3A D XS2441622078 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/15/2022 | 04/15/2027 | | 9,979,605 | 0.811655371 | | | | 593,651 | | 593,651 | | 593,651 | | | 79,520 | | 0003 |
| EUR/S 19532700.00 USD-L16500000.00EUR | CLO Reinv6m AVOCA 17A CR XS2051458342 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/18/2022 | 10/15/2024 | | 19,532,700 | 0.844737287 | | | | (1,149,013) | | (1,149,013) | | (1,149,013) | | | 19,798 | | 0003 |
| EUR/L 1099450.00 USD-S1000000.00EUR | CLO Reinv6m PENTA 2019-6A B1R XS2362602596 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/19/2022 | 07/27/2026 | | 1,099,450 | 0.909545682 | | | | (39,845) | | (39,845) | | (39,845) | | | 7,420 | | 0003 |
| EUR/L 23459148.82 USD-S21874148.05EUR | Stoneweg Spanish Hotel Note A-1 April 2022 - 7200552 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/29/2022 | 12/31/2024 | | 23,459,149 | 0.932435708 | | | | (979,704) | | (979,704) | | (979,704) | | | 58,888 | | 0003 |
| EUR/L 16187800.00 USD-S14500000.00EUR | CLO Reinv6m TIKEH 7A B1 XS2513943774 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/03/2022 | 10/20/2027 | | 16,187,800 | 0.895736295 | | | | (570,317) | | (570,317) | | (570,317) | | | 141,465 | | 0003 |
| EUR/L 2476181.25 USD-S2250000.00EUR | CLO Reinv6m MDPKE 20A B1 XS2507606809 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/04/2022 | 10/15/2026 | | 2,476,181 | 0.908657232 | | | | (93,121) | | (93,121) | | (93,121) | | | 17,688 | | 0003 |
| EUR/L 11613600.00 USD-S11250000.00EUR | CLO Reinv6m DERPK 1A B1R XS2393984054 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/29/2022 | 10/15/2026 | | 11,613,600 | 0.968691878 | | | | (1,181,155) | | (1,181,155) | | (1,181,155) | | | 82,960 | | 0003 |
| EUR/L 1904667.50 USD-S1850000.00EUR | CLO Reinv6m ARBR 7A B2E XS2092171557 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/03/2022 | 03/17/2025 | | 1,904,668 | 0.97129814 | | | | (167,836) | | (167,836) | | (167,836) | | | 6,461 | | 0003 |
| EUR/L 3575902.00 USD-S3404000.00EUR | CLO Reinv6m NWDSE 2021-24A B1 XS2402465467 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/06/2022 | 01/15/2027 | | 3,575,902 | 0.951927653 | | | | (309,082) | | (309,082) | | (309,082) | | | 27,075 | | 0003 |
| EUR/L 1281950.60 USD-S1267000.00EUR | CLO Reinv6m VOYE 3A B1 XS2125180344 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/13/2022 | 04/15/2025 | | 1,281,951 | 0.988337616 | | | | (136,187) | | (136,187) | | (136,187) | | | 4,709 | | 0003 |
| EUR/L 1549410.00 USD-S1500000.00EUR | CLO Reinv6m HNLY 1A B1R XS2360086149 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/13/2022 | 07/27/2026 | | 1,549,410 | 0.968110442 | | | | (153,415) | | (153,415) | | (153,415) | | | 10,457 | | 0003 |
| EUR/L 3105000.00 USD-S3000000.00EUR | CLO Reinv6m PLMER 2021-2A B2 XS2357233795 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 07/15/2026 | | 3,105,000 | 0.966183575 | | | | (299,703) | | (299,703) | | (299,703) | | | 20,765 | | 0003 |
| EUR/L 514185.00 USD-S500000.00EUR | CLO Reinv6m ARESE 8A BR XS2060909368 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/18/2022 | 10/17/2024 | | 514,185 | 0.972412653 | | | | (42,745) | | (42,745) | | (42,745) | | | 555 | | 0003 |
| EUR/L 261575.00 USD-S250000.00EUR | CLO Reinv6m BECLO 11A C XS2364592415 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2022 | 07/17/2026 | | 261,575 | 0.955748829 | | | | (22,340) | | (22,340) | | (22,340) | | | 1,752 | | 0003 |
| EUR/L 261575.00 USD-S250000.00EUR | CLO Reinv6m BECLO 11A C XS2364592415 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2022 | 07/17/2026 | | 261,575 | 0.955748829 | | | | (22,340) | | (22,340) | | (22,340) | | | 1,752 | | 0003 |
| EUR/L 5230421.40 USD-S5000000.00EUR | CLO Reinv6m ARBR 3A B2RR XS2366712839 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 07/30/2026 | | 5,230,421 | 0.95945921 | | | | (450,256) | | (450,256) | | (450,256) | | | 35,379 | | 0003 |
| EUR/L 516709.00 USD-S500000.00EUR | CLO Reinv6m AVOCA 17A CRR XS2434356502 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 10/15/2024 | | 516,709 | 0.96766265 | | | | (40,171) | | (40,171) | | (40,171) | | | 524 | | 0003 |
| EUR/L 709762.50 USD-S675000.00EUR | CLO Reinv6m RRME 2A CR XS2342228645 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/31/2022 | 01/15/2026 | | 709,763 | 0.951022349 | | | | (52,954) | | (52,954) | | (52,954) | | | 4,036 | | 0003 |
| EUR/L 2646750.00 USD-S2500000.00EUR | CLO Reinv6m ARBR 3A B2RR XS2366712839 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 07/30/2026 | | 2,646,750 | 0.944554642 | | | | (195,530) | | (195,530) | | (195,530) | | | 17,903 | | 0003 |
| EUR/L 660625.00 USD-S625000.00EUR | CLO Reinv6m BECLO 11A C XS2364592415 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/01/2022 | 07/17/2026 | | 660,625 | 0.946073794 | | | | (49,567) | | (49,567) | | (49,567) | | | 4,425 | | 0003 |
| EUR/L 1949812.50 USD-S1875000.00EUR | CLO Reinv6m PENTA 2022-11A D XS2462577797 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2022 | 11/17/2025 | | 1,949,813 | 0.961630926 | | | | (164,360) | | (164,360) | | (164,360) | | | 10,370 | | 0003 |
| EUR/L 1208765.00 USD-S1150000.00EUR | CLO Reinv6m MDPKE 20A D XS2507607104 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2022 | 10/15/2026 | | 1,208,765 | 0.951384264 | | | | (100,600) | | (100,600) | | (100,600) | | | 8,635 | | 0003 |
| EUR/L 2415892.50 USD-S2250000.00EUR | CLO Reinv6m ACLO 8A B1 XS2342627267 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30 | 11/09/2022 | 06/23/2026 | | 2,415,893 | 0.93133283 | | | | (142,183) | | (142,183) | | (142,183) | | | 15,882 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 1622228.50 USD-S1386638.60GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/10/2022 | 11/03/2025 | | 1,622,229 | 0.854773911 | | | | (215,967) | | (215,967) | | (215,967) | | | 8,481 | | 0003 |
| EUR/L 2871403.50 USD-S2625000.00EUR | CLO HARVT 19A BZE XS1802401874 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 2,871,404 | 0.914187087 | | | | (54,299) | | (54,299) | | (54,299) | | | 4,184 | | 0003 |
| EUR/S 2080211.25 USD-L1875000.00EUR | CLO ReInv6m PENTA 2022-11A D XS2462577797 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 02/16/2023 | 11/17/2025 | | 2,080,211 | 0.901350764 | | | | 39,386 | | 39,386 | | 39,386 | | | 11,064 | | 0003 |
| EUR/S 3379350.00 USD-L3000000.00EUR | CLO ReInv6m FICLO 2022-1A C XS2511429552 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/16/2023 | 10/15/2027 | | 3,379,350 | 0.887744685 | | | | 90,219 | | 90,219 | | 90,219 | | | 29,466 | | 0003 |
| EUR/L 3352800.00 USD-S3000000.00EUR | CLO PALMP 1A C XS1566964638 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/20/2023 | 01/19/2027 | | 3,352,800 | 0.894774517 | | | | (86,530) | | (86,530) | | (86,530) | | | 25,447 | | 0003 |
| EUR/L 669729.86 USD-S599890.60EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | JPMORGAN CHASE .... 815DZWZKVSZI1NUHU748 | 06/20/2023 | 12/31/2024 | | 669,730 | 0.895720254 | | | | (497) | | (497) | | (497) | | | 1,681 | | 0003 |
| GBP/S 2034179.42 USD-L1613109.46GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Canadian Imperial Bank of Comm ..... 21GI19DL770XOHC3ZE78 | 06/22/2023 | 01/27/2025 | | 2,034,179 | 0.793002546 | | | | 120,787 | | 120,787 | | 120,787 | | | 5,807 | | 0003 |
| EUR/L 318483.67 USD-S295774.96EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/28/2023 | 12/31/2024 | | 318,484 | 0.928697412 | | | | (11,970) | | (11,970) | | (11,970) | | | 799 | | 0003 |
| EUR/S 2756016.25 USD-L2500000.00EUR | CLO ReInv6m RRME 14A C2N XS2532389504 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/10/2023 | 04/15/2026 | | 2,756,016 | 0.907106408 | | | | 83,042 | | 83,042 | | 83,042 | | | 17,099 | | 0003 |
| GBP/L 143962.20 USD-S116966.36GBP | Patrizia London - 7200445 | B1 | Currency | Natixis NA ..... KX1WK48MPD4Y2NCUIZ63 | 10/11/2023 | 10/28/2025 | | 143,962 | 0.812479665 | | | | (11,688) | | (11,688) | | (11,688) | | | 747 | | 0003 |
| GBP/L 1263817.68 USD-S994505.57GBP | Patrizia London - 7200445 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/20/2023 | 10/28/2025 | | 1,263,818 | 0.786905885 | | | | (59,599) | | (59,599) | | (59,599) | | | 6,557 | | 0003 |
| GBP/L 402881.45 USD-S318561.43GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/02/2024 | 11/03/2025 | | 402,881 | 0.790707614 | | | | (21,006) | | (21,006) | | (21,006) | | | 2,106 | | 0003 |
| GBP/L 561802.12 USD-S413059.42GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/10/2022 | 11/03/2025 | | 561,802 | 0.735240052 | | | | 11,050 | | 11,050 | | 11,050 | | | 2,937 | | 0003 |
| EUR/L 13345050.00 USD-S10750000.00EUR | CLO ReInv6m RRME 11A CN XS2446268075 | D1 | Currency | Canadian Imperial Bank of Comm ..... 21GI19DL770XOHC3ZE78 | 02/16/2022 | 09/30/2027 | | 13,345,050 | 0.80554213 | | | | 801,465 | | 801,465 | | 801,465 | | | 115,572 | | 0003 |
| EUR/L 9292125.00 USD-S7500000.00EUR | CLO ReInv6m SNDPE 8A D XS2442282581 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/18/2022 | 10/25/2027 | | 9,292,125 | 0.807135074 | | | | 534,490 | | 534,490 | | 534,490 | | | 81,386 | | 0003 |
| EUR/L 6357520.00 USD-S5200000.00EUR | CLO ReInv6m LOGIC 1A D XS2434370677 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/23/2022 | 04/15/2027 | | 6,357,520 | 0.817929004 | | | | 335,973 | | 335,973 | | 335,973 | | | 50,658 | | 0003 |
| EUR/L 13241800.00 USD-S11000000.00EUR | CLO ReInv6m AVOCA 26A D XS2437855708 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/24/2022 | 04/15/2027 | | 13,241,800 | 0.830702775 | | | | 520,763 | | 520,763 | | 520,763 | | | 105,514 | | 0003 |
| EUR/L 407717.45 USD-S347348.31EUR | Stoneweg Spanish Hotel Note A-1 April 2022 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/20/2022 | 04/21/2026 | | 407,717 | 0.851933882 | | | | 11,835 | | 11,835 | | 11,835 | | | 2,543 | | 0003 |
| EUR/L 4352280.00 USD-S4000000.00EUR | CLO ReInv6m HARVT 29A B XS2498563555 | D1 | Currency | JPMORGAN CHASE .... 815DZWZKVSZI1NUHU748 | 07/14/2022 | 07/14/2027 | | 4,352,280 | 0.919058516 | | | | (247,391) | | (247,391) | | (247,391) | | | 36,325 | | 0003 |
| EUR/L 14394861.00 USD-S13500000.00EUR | CLO ReInv6m ANCHE 6A C XS2500009100 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/15/2022 | 02/18/2025 | | 14,394,861 | 0.93783469 | | | | (706,219) | | (706,219) | | (706,219) | | | 44,734 | | 0003 |
| EUR/L 2212543.45 USD-S2075000.00EUR | CLO ReInv6m ANCHE 6A B1 XS2500008557 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/15/2022 | 02/18/2025 | | 2,212,543 | 0.93783469 | | | | (108,548) | | (108,548) | | (108,548) | | | 6,876 | | 0003 |
| EUR/L 1274211.77 USD-S1195000.00EUR | CLO ReInv6m ANCHE 6A C XS2500009100 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/15/2022 | 02/18/2025 | | 1,274,212 | 0.93783469 | | | | (62,513) | | (62,513) | | (62,513) | | | 3,960 | | 0003 |
| EUR/L 10138787.50 USD-S9125000.00EUR | CLO ReInv6m CLONP 1A B1 XS2495511045 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/25/2022 | 08/23/2027 | | 10,138,788 | 0.900009 | | | | (385,031) | | (385,031) | | (385,031) | | | 86,267 | | 0003 |
| EUR/L 2645046.15 USD-S2500000.00EUR | CLO ReInv6m RRME 14A C2N XS2532389504 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 2,645,046 | 0.945163093 | | | | (188,088) | | (188,088) | | (188,088) | | | 16,411 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 2173836.00 USD-S2100000.00EUR | CLO ReInv6m HNLY 1A B1R XS2360086149 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/30/2022 | 07/27/2026 | | 2,173,836 | 0.966034236 | | | | (210,405) | | (210,405) | | (210,405) | | | 14,671 | | 0003 |
| EUR/L 2775742.50 USD-S2650000.00EUR | CLO ReInv6m ALBAC 3A B1 XS2396622776 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/03/2022 | 12/15/2026 | | 2,775,743 | 0.954699508 | | | | (245,663) | | (245,663) | | (245,663) | | | 20,624 | | 0003 |
| EUR/L 3933675.00 USD-S3750000.00EUR | CLO ReInv6m BBAME 2A B1 XS2385779181 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/06/2022 | 01/15/2027 | | 3,933,675 | 0.953307022 | | | | (345,774) | | (345,774) | | (345,774) | | | 29,784 | | 0003 |
| EUR/L 2552541.50 USD-S2500000.00EUR | CLO ReInv6m INVSC 4A B1E XS2114941409 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 04/15/2025 | | 2,552,542 | 0.979416006 | | | | (246,203) | | (246,203) | | (246,203) | | | 9,376 | | 0003 |
| EUR/L 3327574.40 USD-S3200000.00EUR | CLO ReInv6m CORDA 23A B1 XS2441239964 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/07/2022 | 04/26/2027 | | 3,327,574 | 0.961661443 | | | | (331,352) | | (331,352) | | (331,352) | | | 26,672 | | 0003 |
| EUR/L 4085281.20 USD-S3938000.00EUR | CLO ReInv6m ALBAC 3A B2 XS2396622933 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2022 | 12/15/2026 | | 4,085,281 | 0.963948332 | | | | (401,785) | | (401,785) | | (401,785) | | | 30,354 | | 0003 |
| EUR/L 1812597.50 USD-S1750000.00EUR | CLO ReInv6m ARBR 3A CRR XS2366713050 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/14/2022 | 07/30/2026 | | 1,812,598 | 0.965465306 | | | | (174,529) | | (174,529) | | (174,529) | | | 12,261 | | 0003 |
| EUR/L 1023800.00 USD-S1000000.00EUR | CLO ReInv6m ARESE 8A BR XS2060909368 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/17/2022 | 10/17/2024 | | 1,023,800 | 0.976753272 | | | | (90,061) | | (90,061) | | (90,061) | | | 1,105 | | 0003 |
| EUR/L 1028535.00 USD-S1000000.00EUR | CLO ReInv6m AVOCA 17A CRR XS2434356502 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/18/2022 | 10/15/2024 | | 1,028,535 | 0.972256656 | | | | (85,225) | | (85,225) | | (85,225) | | | 1,043 | | 0003 |
| EUR/L 2602337.50 USD-S2500000.00EUR | CLO ReInv6m TYMPK 1A A2EB XS2366819394 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/18/2022 | 02/19/2026 | | 2,602,338 | 0.960674778 | | | | (224,758) | | (224,758) | | (224,758) | | | 15,335 | | 0003 |
| EUR/L 11152447.18 USD-S10571000.00EUR | CLO ReInv6m ADAGI X-A C XS2463566708 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/19/2022 | 02/16/2028 | | 11,152,447 | 0.947863714 | | | | (1,038,587) | | (1,038,587) | | (1,038,587) | | | 102,530 | | 0003 |
| EUR/L 793425.00 USD-S750000.00EUR | CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 07/15/2026 | | 793,425 | 0.945268929 | | | | (58,788) | | (58,788) | | (58,788) | | | 5,306 | | 0003 |
| EUR/L 7082205.00 USD-S6500000.00EUR | CLO ReInv6m DRYD 2021-103A B2 XS2552865953 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 11/08/2022 | 07/19/2028 | | 7,082,205 | 0.917793258 | | | | (468,140) | | (468,140) | | (468,140) | | | 69,054 | | 0003 |
| EUR/S 2497275.00 USD-L2250000.00EUR | CLO ReInv6m HNLY 9A C XS2554990841 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/15/2022 | 02/22/2028 | | 2,497,275 | 0.90098207 | | | | 110,934 | | 110,934 | | 110,934 | | | 23,014 | | 0003 |
| EUR/L 235232.28 USD-S219525.04EUR | Stoneweg Spanish Hotel Note A-1 April 2022 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/21/2022 | 12/31/2024 | | 235,232 | 0.933226681 | | | | (10,032) | | (10,032) | | (10,032) | | | 590 | | 0003 |
| EUR/L 2649360.00 USD-S2400000.00EUR | CLO ReInv6m VOYE 2A CR XS2357478044 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/19/2022 | 07/15/2026 | | 2,649,360 | 0.905879156 | | | | (84,390) | | (84,390) | | (84,390) | | | 17,718 | | 0003 |
| EUR/L 1422028.40 USD-S1300000.00EUR | CLO CONTE 5A C XS1825535815 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 1,422,028 | 0.914187087 | | | | (26,891) | | (26,891) | | (26,891) | | | 2,072 | | 0003 |
| GBP/L 3872680.93 USD-S3166283.16GBP | Patrizia London - 7200445 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/12/2023 | 10/28/2025 | | 3,872,681 | 0.817594637 | | | | (331,944) | | (331,944) | | (331,944) | | | 20,092 | | 0003 |
| GBP/S 2493542.31 USD-L2030075.97GBP | Henderson Park UK 12-hotel Portfolio - 7200494 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/03/2023 | 11/03/2025 | | 2,493,542 | 0.814133356 | | | | 202,423 | | 202,423 | | 202,423 | | | 13,035 | | 0003 |
| EUR/L 1678050.00 USD-S1500000.00EUR | CLO ReInv6m MILPK 1X B XS1823315624 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 03/20/2023 | 04/15/2027 | | 1,678,050 | 0.893894699 | | | | (46,235) | | (46,235) | | (46,235) | | | 13,371 | | 0003 |
| EUR/L 543834.91 USD-S493033.93EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/22/2023 | 12/31/2024 | | 543,835 | 0.906587497 | | | | (7,006) | | (7,006) | | (7,006) | | | 1,365 | | 0003 |
| EUR/L 314825.97 USD-S279890.84EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 12/31/2024 | | 314,826 | 0.889033519 | | | | 2,118 | | 2,118 | | 2,118 | | | 790 | | 0003 |
| GBP/S 556167.12 USD-L451471.00GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/25/2023 | 06/11/2025 | | 556,167 | 0.811754208 | | | | 45,845 | | 45,845 | | 45,845 | | | 2,320 | | 0003 |
| SEK/S 403413.28 USD-L4093394.26SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/25/2023 | 05/15/2026 | | 403,413 | 10.14690012 | | | | 9,779 | | 9,779 | | 9,779 | | | 2,569 | | 0003 |
| EUR/L 1484475.16 USD-S1361903.82EUR | Coupon Hedge ABS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/05/2024 | 01/16/2025 | | 1,484,475 | 0.917431195 | | | | (37,976) | | (37,976) | | (37,976) | | | 4,037 | | 0003 |
| EUR/L 628776.91 USD-S575565.85EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 10/16/2024 | | 628,777 | 0.915373705 | | | | (12,294) | | (12,294) | | (12,294) | | | 658 | | 0003 |
| EUR/L 1398802.07 USD-S1260465.94EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 09/16/2025 | | 1,398,802 | 0.901103857 | | | | (22,912) | | (22,912) | | (22,912) | | | 6,859 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 342129.95 USD-S307463.45EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/17/2025 | | 342,130 | 0.898674466 | | | | (5,466) | | (5,466) | | (5,466) | | | 1,820 | | 0003 |
| EUR/L 1393615.84 USD-S1250720.97EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 12/16/2025 | | 1,393,616 | 0.897464663 | | | | (21,881) | | (21,881) | | (21,881) | | | 7,668 | | 0003 |
| EUR/L 559997.10 USD-S499330.46EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2026 | | 559,997 | 0.892737587 | | | | (8,334) | | (8,334) | | (8,334) | | | 3,477 | | 0003 |
| EUR/L 370423.43 USD-S337070.32EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 02/14/2025 | | 370,423 | 0.909959502 | | | | (6,771) | | (6,771) | | (6,771) | | | 1,135 | | 0003 |
| GBP/L 2183905.44 USD-S1718528.04GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/18/2024 | | 2,183,905 | 0.786905884 | | | | (113,076) | | (113,076) | | (113,076) | | | 4,001 | | 0003 |
| GBP/L 369565.31 USD-S290630.16GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 06/16/2025 | | 369,565 | 0.786410824 | | | | (17,945) | | (17,945) | | (17,945) | | | 1,557 | | 0003 |
| GBP/L 410738.83 USD-S323467.34GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2024 | | 410,739 | 0.787525591 | | | | (21,558) | | (21,558) | | (21,558) | | | 943 | | 0003 |
| GBP/L 858405.69 USD-S675909.99GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2025 | | 858,406 | 0.787401572 | | | | (44,665) | | (44,665) | | (44,665) | | | 2,335 | | 0003 |
| GBP/L 369245.62 USD-S290630.16GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 06/16/2025 | | 369,246 | 0.787091693 | | | | (18,264) | | (18,264) | | (18,264) | | | 1,555 | | 0003 |
| GBP/L 404112.85 USD-S318048.83GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/16/2025 | | 404,113 | 0.787029737 | | | | (19,761) | | (19,761) | | (19,761) | | | 1,798 | | 0003 |
| GBP/L 392023.19 USD-S308509.64GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2025 | | 392,023 | 0.786967832 | | | | (18,580) | | (18,580) | | (18,580) | | | 2,003 | | 0003 |
| EUR/S 7692907.50 USD-L6750000.00EUR | CLO Reinv6m PENTA 2022-12A C XS2544642957 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 10/20/2027 | | 7,692,908 | 0.877431582 | | | | 123,342 | | 123,342 | | 123,342 | | | 67,228 | | 0003 |
| EUR/S 6838140.00 USD-L6000000.00EUR | CLO Reinv6m PENTA 2022-12A D XS2544643419 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 10/20/2027 | | 6,838,140 | 0.877431582 | | | | 109,637 | | 109,637 | | 109,637 | | | 59,758 | | 0003 |
| EUR/S 7294483.20 USD-L6400000.00EUR | CLO Reinv6m CONTE 10A D XS2532683872 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/25/2024 | 11/15/2027 | | 7,294,483 | 0.877375384 | | | | 122,393 | | 122,393 | | 122,393 | | | 64,485 | | 0003 |
| EUR/S 8913060.00 USD-L7800000.00EUR | CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 10/25/2027 | | 8,913,060 | 0.875120329 | | | | 122,686 | | 122,686 | | 122,686 | | | 78,066 | | 0003 |
| EUR/L 8451864.67 USD-S6823283.39EUR | Summit Pool Mont Logistics June 2021 - 7200452 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/12/2021 | 06/02/2025 | | 8,451,865 | 0.807311008 | | | | 762,099 | | 762,099 | | 762,099 | | | 34,623 | | 0003 |
| EUR/L 12934120.00 USD-S10600000.00EUR | CLO Reinv6m RFTE 2019-1A D XS2064434132 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 01/15/2025 | | 12,934,120 | 0.819537781 | | | | 1,066,999 | | 1,066,999 | | 1,066,999 | | | 35,015 | | 0003 |
| EUR/L 11881530.00 USD-S9700000.00EUR | CLO Reinv6m AVOCA 21A C XS2126167704 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 11,881,530 | 0.816393175 | | | | 977,227 | | 977,227 | | 977,227 | | | 43,644 | | 0003 |
| EUR/L 15923700.00 USD-S13000000.00EUR | CLO Reinv6m CIFCE 2A DN XS2125925870 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 15,923,700 | 0.816393175 | | | | 1,309,686 | | 1,309,686 | | 1,309,686 | | | 58,493 | | 0003 |
| EUR/L 3674700.00 USD-S3000000.00EUR | CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 3,674,700 | 0.816393175 | | | | 302,235 | | 302,235 | | 302,235 | | | 13,498 | | 0003 |
| EUR/L 4287150.00 USD-S3500000.00EUR | CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 4,287,150 | 0.816393175 | | | | 352,608 | | 352,608 | | 352,608 | | | 15,748 | | 0003 |
| EUR/L 6736950.00 USD-S5500000.00EUR | CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 6,736,950 | 0.816393175 | | | | 554,098 | | 554,098 | | 554,098 | | | 24,747 | | 0003 |
| EUR/L 9569700.00 USD-S7750000.00EUR | CLO Reinv6m AVOCA 22A C XS2296333250 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 9,569,700 | 0.809847749 | | | | 782,293 | | 782,293 | | 782,293 | | | 48,822 | | 0003 |
| EUR/L 5556600.00 USD-S4500000.00EUR | CLO Reinv6m NEUBE 2021-1A C XS2293734989 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 5,556,600 | 0.809847749 | | | | 454,235 | | 454,235 | | 454,235 | | | 28,348 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 6174000.00 USD-S5000000.00EUR | CLO Reinv6m RRME 6A A2 XS2291788813 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 6,174,000 | 0.809847749 | | | | 504,705 | | 504,705 | | 504,705 | | | 31,498 | | 0003 |
| EUR/L 8174400.00 USD-S6500000.00EUR | CLO Reinv6m RRME 7A C XS2368577354 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/26/2021 | 09/01/2026 | | 8,174,400 | 0.795165394 | | | | 693,366 | | 693,366 | | 693,366 | | | 56,642 | | 0003 |
| EUR/L 8785880.78 USD-S7175000.00EUR | CLO Reinv6m ARESE 12A D XS2034052352 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | | 8,785,881 | 0.816651191 | | | | 791,173 | | 791,173 | | 791,173 | | | 8,905 | | 0003 |
| EUR/L 22355250.00 USD-S18175000.00EUR | CLO Reinv6m RRME 2A BR XS2342229452 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2021 | 01/15/2026 | | 22,355,250 | 0.81300813 | | | | 1,668,226 | | 1,668,226 | | 1,668,226 | | | 127,108 | | 0003 |
| EUR/L 7500000.00 USD-S6000000.00EUR | CLO Reinv6m SNDPE 1A CR XS2339925773 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2021 | 05/15/2026 | | 7,500,000 | 0.8 | | | | 629,129 | | 629,129 | | 629,129 | | | 47,758 | | 0003 |
| EUR/L 7513200.00 USD-S6000000.00EUR | CLO Reinv6m CORDA 20A D XS2339007028 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/11/2021 | 06/15/2026 | | 7,513,200 | 0.798594474 | | | | 631,417 | | 631,417 | | 631,417 | | | 49,079 | | 0003 |
| EUR/L 9402573.00 USD-S7500000.00EUR | CLO Reinv6m PRVD 3A DR XS2356226618 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2021 | 07/15/2026 | | 9,402,573 | 0.797654004 | | | | 791,756 | | 791,756 | | 791,756 | | | 62,882 | | 0003 |
| EUR/L 1227900.00 USD-S1000000.00EUR | CLO Reinv6m RKFPK 1A B XS2360920974 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/15/2021 | 01/16/2026 | | 1,227,900 | 0.814398567 | | | | 89,730 | | 89,730 | | 89,730 | | | 6,989 | | 0003 |
| EUR/L 1645077.00 USD-S1330000.00EUR | CLO Reinv6m CORDA 20A C XS2339006483 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/15/2021 | 06/22/2026 | | 1,645,077 | 0.808472795 | | | | 120,300 | | 120,300 | | 120,300 | | | 10,806 | | 0003 |
| EUR/L 424167.00 USD-S385354.31EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/23/2023 | 12/31/2024 | | 424,167 | 0.908496677 | | | | (6,369) | | (6,369) | | (6,369) | | | 1,065 | | 0003 |
| EUR/L 1157500.00 USD-S1000000.00EUR | CLO Reinv6m DRYD 2017-62X D XS1826186592 ... | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 07/12/2023 | 10/12/2027 | | 1,157,500 | 0.863930886 | | | | (1,875) | | (1,875) | | (1,875) | | | 10,079 | | 0003 |
| GBP/S 5058787.75 USD-L4150000.00GBP | Dering Street April 2022 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/24/2023 | 10/21/2024 | | 5,058,788 | 0.820354639 | | | | 488,421 | | 488,421 | | 488,421 | | | 6,067 | | 0003 |
| EUR/S 145005.52 USD-L131472.88EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/31/2024 | | 145,006 | 0.906675001 | | | | 1,882 | | 1,882 | | 1,882 | | | 364 | | 0003 |
| EUR/L 1058430.69 USD-S948621.15EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/31/2024 | | 1,058,431 | 0.896252498 | | | | (1,415) | | (1,415) | | (1,415) | | | 2,657 | | 0003 |
| EUR/S 7347367.50 USD-L6225000.00EUR | CLO Reinv6m HNLY 9A D XS2554991229 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 05/04/2028 | | 7,347,368 | 0.847242227 | | | | (68,301) | | (68,301) | | (68,301) | | | 69,650 | | 0003 |
| GBP/L 219318.92 USD-S172183.65GBP | Patrizia London - 7200445 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 01/04/2024 | 10/28/2025 | | 219,319 | 0.78508343 | | | | (9,811) | | (9,811) | | (9,811) | | | 1,138 | | 0003 |
| EUR/L 562781.99 USD-S508545.60EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 07/16/2025 | | 562,782 | 0.903628064 | | | | (9,497) | | (9,497) | | (9,497) | | | 2,504 | | 0003 |
| EUR/L 556344.11 USD-S498627.93EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2026 | | 556,344 | 0.896258127 | | | | (8,624) | | (8,624) | | (8,624) | | | 3,167 | | 0003 |
| EUR/L 1398050.08 USD-S1249765.42EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 03/16/2026 | | 1,398,050 | 0.893934658 | | | | (21,083) | | (21,083) | | (21,083) | | | 8,439 | | 0003 |
| GBP/L 859149.19 USD-S675909.99GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2025 | | 859,149 | 0.786720162 | | | | (43,921) | | (43,921) | | (43,921) | | | 2,337 | | 0003 |
| GBP/L 386998.03 USD-S304387.31GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 03/17/2025 | | 386,998 | 0.786534521 | | | | (19,402) | | (19,402) | | (19,402) | | | 1,313 | | 0003 |
| GBP/L 419827.18 USD-S330182.61GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 04/16/2025 | | 419,827 | 0.786472686 | | | | (20,830) | | (20,830) | | (20,830) | | | 1,546 | | 0003 |
| GBP/L 1958328.77 USD-S1540172.06GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 05/16/2025 | | 1,958,329 | 0.786472672 | | | | (96,223) | | (96,223) | | (96,223) | | | 7,739 | | 0003 |
| GBP/L 404462.70 USD-S318048.83GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 07/16/2025 | | 404,463 | 0.786348976 | | | | (19,412) | | (19,412) | | (19,412) | | | 1,799 | | 0003 |
| GBP/L 2056915.67 USD-S1619491.12GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/14/2025 | | 2,056,916 | 0.78733958 | | | | (106,119) | | (106,119) | | (106,119) | | | 6,301 | | 0003 |
| GBP/L 419463.98 USD-S330182.61GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 04/16/2025 | | 419,464 | 0.787153667 | | | | (21,193) | | (21,193) | | (21,193) | | | 1,545 | | 0003 |
| SEK/L 865865.58 USD-S8677618.27SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 03/16/2026 | | 865,866 | 10.02190002 | | | | (10,037) | | (10,037) | | (10,037) | | | 5,227 | | 0003 |
| EUR/S 2555325.00 USD-L2250000.00EUR | CLO Reinv6m MDPKE 20A B1 XS2507606809 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/18/2024 | 10/15/2026 | | 2,555,325 | 0.88051422 | | | | 19,315 | | 19,315 | | 19,315 | | | 18,254 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 15483750.00 USD-S12500000.00EUR | CLO ReInv6m BECLO 2A CRR XS2320767473 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/15/2026 | 15,483,750 | 0.807297974 | | | | 1,251,052 | | 1,251,052 | | 1,251,052 | | | 88,038 | | 0003 |
| EUR/L 17341800.00 USD-S14000000.00EUR | CLO ReInv6m HNLY 4A B2 XS2291282213 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/26/2026 | 17,341,800 | 0.807297974 | | | | 1,392,697 | | 1,392,697 | | 1,392,697 | | | 99,745 | | 0003 |
| EUR/L 7321200.00 USD-S6000000.00EUR | CLO ReInv6m ARESE 13A DN XS2084075386 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 01/15/2025 | 7,321,200 | 0.819537781 | | | | 603,962 | | 603,962 | | 603,962 | | | 19,820 | | 0003 |
| EUR/L 6736950.00 USD-S5500000.00EUR | CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | 6,736,950 | 0.816393175 | | | | 554,098 | | 554,098 | | 554,098 | | | 24,747 | | 0003 |
| EUR/L 7349400.00 USD-S6000000.00EUR | CLO ReInv6m VOYE 3A B2 XS2125181235 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | 7,349,400 | 0.816393175 | | | | 604,470 | | 604,470 | | 604,470 | | | 26,997 | | 0003 |
| EUR/L 6482700.00 USD-S5250000.00EUR | CLO ReInv6m RRME 1A CR XS2303069319 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | 6,482,700 | 0.809847749 | | | | 529,941 | | 529,941 | | 529,941 | | | 33,073 | | 0003 |
| EUR/L 612256.50 USD-S500000.00EUR | CLO ReInv6m AVOCA 17X CR Mtge XS2051458268 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | 612,257 | 0.816651191 | | | | 55,134 | | 55,134 | | 55,134 | | | 621 | | 0003 |
| EUR/L 10316522.03 USD-S8425000.00EUR | CLO ReInv6m DUNEP 1A A2A XS2036105133 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | 10,316,522 | 0.816651191 | | | | 929,008 | | 929,008 | | 929,008 | | | 10,457 | | 0003 |
| EUR/L 6122565.00 USD-S5000000.00EUR | CLO ReInv6m HOLPK 1A A2RR XS2079844184 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 11/15/2024 | 6,122,565 | 0.816651191 | | | | 542,209 | | 542,209 | | 542,209 | | | 10,868 | | 0003 |
| EUR/L 2449026.00 USD-S2000000.00EUR | CLO ReInv6m CORDA 16A D XS2078650798 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 12/16/2024 | 2,449,026 | 0.816651191 | | | | 213,141 | | 213,141 | | 213,141 | | | 5,624 | | 0003 |
| EUR/L 4985025.20 USD-S4000000.00EUR | CLO ReInv6m CRWPK 1A B1R XS2334258188 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2021 | 03/16/2026 | 4,985,025 | 0.802403165 | | | | 415,840 | | 415,840 | | 415,840 | | | 30,092 | | 0003 |
| EUR/L 6866200.00 USD-S5500000.00EUR | CLO ReInv6m ARBR 9A D XS2335992397 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/11/2021 | 05/15/2026 | 6,866,200 | 0.801025312 | | | | 568,392 | | 568,392 | | 568,392 | | | 43,722 | | 0003 |
| EUR/L 9391500.00 USD-S7500000.00EUR | CLO ReInv6m CORDA 20A C XS2339006483 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/11/2021 | 06/15/2026 | 9,391,500 | 0.798594474 | | | | 789,272 | | 789,272 | | 789,272 | | | 61,348 | | 0003 |
| EUR/L 8504398.30 USD-S6850000.00EUR | CLO ReInv6m MDPKE 16A D XS2332503924 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 08/12/2021 | 07/15/2026 | 8,504,398 | 0.805465567 | | | | 644,882 | | 644,882 | | 644,882 | | | 56,875 | | 0003 |
| EUR/L 31366839.38 USD-S25474571.09EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/26/2021 | 06/16/2025 | 31,366,839 | 0.81214976 | | | | 2,641,794 | | 2,641,794 | | 2,641,794 | | | 132,113 | | 0003 |
| EUR/L 11442250.00 USD-S9250000.00EUR | CLO ReInv6m RRME 10A BN XS2395275154 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/12/2021 | 11/18/2026 | 11,442,250 | 0.808407437 | | | | 780,385 | | 780,385 | | 780,385 | | | 83,580 | | 0003 |
| EUR/S 9977727.50 USD-L8425000.00EUR | CLO ReInv6m DUNEP 1A A2A XS2036105133 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/18/2021 | 10/15/2024 | 9,977,728 | 0.844380647 | | | | (590,897) | | (590,897) | | (590,897) | | | 10,113 | | 0003 |
| EUR/L 11719200.00 USD-S9500000.00EUR | CLO ReInv6m DRYD 2015-39A B2RR XS2440293962 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/11/2022 | 04/15/2027 | 11,719,200 | 0.810635538 | | | | 709,782 | | 709,782 | | 709,782 | | | 93,382 | | 0003 |
| EUR/L 15856925.00 USD-S12550000.00EUR | CLO ReInv6m PENTA 2021-10A D XS2401708768 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/21/2021 | 05/20/2027 | 15,856,925 | 0.791452315 | | | | 1,262,280 | | 1,262,280 | | 1,262,280 | | | 128,715 | | 0003 |
| GBP/L 93107536.47 USD-S67611311.07GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/27/2021 | 11/03/2025 | 93,107,536 | 0.726163677 | | | | 2,911,658 | | 2,911,658 | | 2,911,658 | | | 486,737 | | 0003 |
| EUR/S 8689642.50 USD-L7175000.00EUR | CLO ReInv6m ARESE 12A D XS2034052352 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/28/2021 | 10/15/2024 | 8,689,643 | 0.825695649 | | | | (695,129) | | (695,129) | | (695,129) | | | 8,808 | | 0003 |
| EUR/L 24756000.00 USD-S20000000.00EUR | CLO ReInv6m AQUE 2021-6A C XS2406747340 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/17/2021 | 06/15/2027 | 24,756,000 | 0.807884957 | | | | 1,518,233 | | 1,518,233 | | 1,518,233 | | | 203,649 | | 0003 |
| EUR/L 32182800.00 USD-S26000000.00EUR | CLO ReInv6m AQUE 2021-6A D XS2406748074 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/17/2021 | 06/15/2027 | 32,182,800 | 0.807884957 | | | | 1,973,702 | | 1,973,702 | | 1,973,702 | | | 264,744 | | 0003 |
| GBP/S 308414.15 USD-L228912.75GBP | Patrizia London - 7200445 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/23/2021 | 10/28/2025 | 308,414 | 0.742225186 | | | | (3,295) | | (3,295) | | (3,295) | | | 1,600 | | 0003 |
| EUR/L 23276250.00 USD-S18750000.00EUR | CLO ReInv6m RRME 11A BN XS2446267770 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78 | 02/16/2022 | 09/30/2027 | 23,276,250 | 0.80554213 | | | | 1,397,904 | | 1,397,904 | | 1,397,904 | | | 201,578 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 13613700.00 USD-L11500000.00EUR | CLO Reinv6m AVOCA 17A DR XS2051458771 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/18/2022 | 10/15/2024 | | 13,613,700 | 0.844737287 | | | | (800,827) | | (800,827) | | (800,827) | | | 13,799 | | 0003 |
| EUR/S 591900.00 USD-L500000.00EUR | CLO Reinv6m AVOCA 17X CR Mtge XS2051458268 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/18/2022 | 10/15/2024 | | 591,900 | 0.844737287 | | | | (34,819) | | (34,819) | | (34,819) | | | 600 | | 0003 |
| EUR/L 5151300.00 USD-S4200000.00EUR | CLO Reinv6m CRNCL 2022-15A C XS2440777733 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/22/2022 | 04/15/2027 | | 5,151,300 | 0.81532817 | | | | 286,408 | | 286,408 | | 286,408 | | | 41,047 | | 0003 |
| EUR/L 10232300.00 USD-S8500000.00EUR | CLO Reinv6m AVOCA 26A B2 XS2437855377 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/24/2022 | 04/15/2027 | | 10,232,300 | 0.830702775 | | | | 402,408 | | 402,408 | | 402,408 | | | 81,534 | | 0003 |
| GBP/L 54328749.75 USD-S41085000.00GBP | Dering Street April 2022 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/11/2022 | 10/21/2024 | | 54,328,750 | 0.75622944 | | | | (620,121) | | (620,121) | | (620,121) | | | 65,157 | | 0003 |
| EUR/L 24965247.49 USD-S21268740.41EUR | Stoneweg Spanish Hotel Note A-1 April 2022 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/20/2022 | 04/21/2026 | | 24,965,247 | 0.85193389 | | | | 724,659 | | 724,659 | | 724,659 | | | 155,716 | | 0003 |
| GBP/L 33298849.81 USD-S25630272.33GBP | Patrizia London - 7200445 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/26/2022 | 10/28/2025 | | 33,298,850 | 0.769704434 | | | | (814,559) | | (814,559) | | (814,559) | | | 172,762 | | 0003 |
| EUR/L 10336665.00 USD-S9500000.00EUR | CLO Reinv6m HARVT 29A C XS2498563639 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 07/14/2022 | 07/14/2027 | | 10,336,665 | 0.919058516 | | | | (587,554) | | (587,554) | | (587,554) | | | 86,271 | | 0003 |
| EUR/L 35399115.00 USD-S33500000.00EUR | CLO Reinv6m RRME 14A A2N XS2532386823 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/20/2022 | 04/15/2026 | | 35,399,115 | 0.946351342 | | | | (2,562,504) | | (2,562,504) | | (2,562,504) | | | 219,626 | | 0003 |
| EUR/L 14283249.21 USD-S13500000.00EUR | CLO Reinv6m RRME 14A B1N XS2532387631 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 14,283,249 | 0.945163093 | | | | (1,015,674) | | (1,015,674) | | (1,015,674) | | | 88,617 | | 0003 |
| EUR/L 6348110.76 USD-S6000000.00EUR | CLO Reinv6m RRME 14A B2N XS2532388282 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 6,348,111 | 0.945163093 | | | | (451,411) | | (451,411) | | (451,411) | | | 39,385 | | 0003 |
| EUR/S 7949900.00 USD-L7000000.00EUR | CLO Reinv6m MDPKE 20A C XS2507607013 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/18/2024 | 10/15/2026 | | 7,949,900 | 0.88051422 | | | | 60,092 | | 60,092 | | 60,092 | | | 56,789 | | 0003 |
| GBP/L 971190.63 USD-S763121.45GBP | Patrizia London - 7200445 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/04/2024 | 10/28/2025 | | 971,191 | 0.785758662 | | | | (44,317) | | (44,317) | | (44,317) | | | 5,039 | | 0003 |
| GBP/L 579553.69 USD-S463108.12GBP | Patrizia London - 7200445 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/19/2024 | 10/28/2025 | | 579,554 | 0.799077166 | | | | (36,717) | | (36,717) | | (36,717) | | | 3,007 | | 0003 |
| EUR/S 8433706.00 USD-L7400000.00EUR | CLO Reinv6m PENTA 2022-12A B XS2544641801 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 10/20/2027 | | 8,433,706 | 0.877431582 | | | | 135,219 | | 135,219 | | 135,219 | | | 73,702 | | 0003 |
| GBP/S 11591986.63 USD-L9122506.01GBP | Ardent Industrual Portfolio June 2021 - 7200453 | BA1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/18/2024 | 06/11/2025 | | 11,591,987 | 0.786966575 | | | | 572,384 | | 572,384 | | 572,384 | | | 48,350 | | 0003 |
| GBP/L 244346.97 USD-S192178.26GBP | Patrizia London - 7200445 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/24/2024 | 10/28/2025 | | 244,347 | 0.786497414 | | | | (11,390) | | (11,390) | | (11,390) | | | 1,268 | | 0003 |
| EUR/S 7231360.00 USD-L6400000.00EUR | CLO Reinv6m TRNTE 3A D XS2498898142 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 06/24/2024 | 11/02/2027 | | 7,231,360 | 0.885034074 | | | | 176,476 | | 176,476 | | 176,476 | | | 63,562 | | 0003 |
| EUR/S 53028.00 USD-L48255.53EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2025 | | 53,028 | 0.910000943 | | | | 1,091 | | 1,091 | | 1,091 | | | 195 | | 0003 |
| EUR/S 340853.98 USD-L307463.45EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/17/2025 | | 340,854 | 0.902038609 | | | | 6,742 | | 6,742 | | 6,742 | | | 1,813 | | 0003 |
| EUR/S 97210.19 USD-L86118.17EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 06/16/2026 | | 97,210 | 0.88589653 | | | | 911 | | 911 | | 911 | | | 636 | | 0003 |
| SEK/L 2474055.55 USD-S24932789.57SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 02/18/2025 | | 2,474,056 | 10.07769998 | | | | 219 | | 219 | | 219 | | | 7,689 | | 0003 |
| SEK/S 136386830.86 USD-L1347024535.00SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/15/2026 | | 136,386,831 | 9.8765 | | | | (81,554) | | (81,554) | | (81,554) | | | 868,474 | | 0003 |
| SEK/S 296045.74 USD-L2924635.89SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/18/2026 | | 296,046 | 9.879000083 | | | | (65) | | (65) | | (65) | | | 1,890 | | 0003 |
| EUR/L 2219640.00 USD-S2000000.00EUR | CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 2,219,640 | 0.901047017 | | | | (8,889) | | (8,889) | | (8,889) | | | 2,905 | | 0003 |
| EUR/S 2797200.00 USD-L2500000.00EUR | CLO Reinv6m INVSC 4A B1E XS2114941409 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/29/2024 | 04/15/2025 | | 2,797,200 | 0.893750894 | | | | 6,458 | | 6,458 | | 6,458 | | | 10,275 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| EUR/S 2067402.75 USD-L1850000.00EUR | CLO ReInv6m ARBR 7A B2E XS2092171557 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 03/17/2025 | | 2,067,403 | 0.894842575 | | | | 5,101 | | 5,101 | | 5,101 | | | 7,013 | | 0003 |
| EUR/L 4211996.00 USD-S3800000.00EUR | CLO ReInv6m VOYE 3A C XS2125181581 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/30/2024 | 10/15/2024 | | 4,211,996 | 0.902185092 | | | | (20,292) | | (20,292) | | (20,292) | | | 4,269 | | 0003 |
| EUR/S 8039376.00 USD-L7200000.00EUR | CLO ReInv6m VOYE 3A D XS2125181821 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/30/2024 | 04/15/2025 | | 8,039,376 | 0.895591897 | | | | 35,159 | | 35,159 | | 35,159 | | | 29,531 | | 0003 |
| EUR/L 8704560.00 USD-S8000000.00EUR | CLO ReInv6m HARVT 29A D XS2498563712 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748 | 07/14/2022 | 07/14/2027 | | 8,704,560 | 0.919058516 | | | | (494,782) | | (494,782) | | (494,782) | | | 72,649 | | 0003 |
| EUR/L 280975.00 USD-S258059.33EUR | Stoneweg Spanish Hotel Note A-1 April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2022 | 04/21/2026 | | 280,975 | 0.918442317 | | | | (11,961) | | (11,961) | | (11,961) | | | 1,753 | | 0003 |
| EUR/S 23887882.12 USD-L21874148.05EUR | Stoneweg Spanish Hotel Note A-1 April 2022 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/29/2022 | 04/21/2026 | | 23,887,882 | 0.915700603 | | | | 946,420 | | 946,420 | | 946,420 | | | 148,996 | | 0003 |
| EUR/L 2204000.00 USD-S2000000.00EUR | CLO ReInv6m PENTA 2021-2A C XS2393698803 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/03/2022 | 11/04/2026 | | 2,204,000 | 0.907441016 | | | | (81,390) | | (81,390) | | (81,390) | | | 15,954 | | 0003 |
| EUR/L 11164000.00 USD-S10000000.00EUR | CLO ReInv6m TIKEH 7A C XS2513944152 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/03/2022 | 10/20/2027 | | 11,164,000 | 0.89736295 | | | | (393,322) | | (393,322) | | (393,322) | | | 97,562 | | 0003 |
| EUR/L 7703675.00 USD-S7000000.00EUR | CLO ReInv6m MDPKE 20A C XS2507607013 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/04/2022 | 10/15/2026 | | 7,703,675 | 0.908657232 | | | | (289,709) | | (289,709) | | (289,709) | | | 55,030 | | 0003 |
| EUR/L 22845760.00 USD-S21700000.00EUR | CLO ReInv6m HAYEM 10A B2 XS2500204818 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/22/2022 | 04/15/2025 | | 22,845,760 | 0.949848024 | | | | (1,463,099) | | (1,463,099) | | (1,463,099) | | | 83,919 | | 0003 |
| EUR/L 8377980.00 USD-S7800000.00EUR | CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/20/2022 | 10/25/2027 | | 8,377,980 | 0.93101201 | | | | (606,311) | | (606,311) | | (606,311) | | | 73,379 | | 0003 |
| EUR/L 6879360.00 USD-S6400000.00EUR | CLO ReInv6m TRNTE 3A D XS2498898142 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/20/2022 | 11/02/2027 | | 6,879,360 | 0.93039099 | | | | (494,410) | | (494,410) | | (494,410) | | | 60,468 | | 0003 |
| EUR/L 10251450.00 USD-S9900000.00EUR | CLO ReInv6m CONTE 10A C XS2532683526 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2022 | 11/15/2027 | | 10,251,450 | 0.965717045 | | | | (1,120,610) | | (1,120,610) | | (1,120,610) | | | 90,626 | | 0003 |
| EUR/L 6627200.00 USD-S6400000.00EUR | CLO ReInv6m CONTE 10A D XS2532683872 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2022 | 11/15/2027 | | 6,627,200 | 0.965717045 | | | | (724,435) | | (724,435) | | (724,435) | | | 58,586 | | 0003 |
| EUR/L 7738500.00 USD-S7500000.00EUR | CLO ReInv6m BABSE 2020-1A BR XS2401844191 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/29/2022 | 10/21/2026 | | 7,738,500 | 0.969180074 | | | | (792,368) | | (792,368) | | (792,368) | | | 55,501 | | 0003 |
| EUR/L 6492937.50 USD-S6375000.00EUR | CLO ReInv6m ACCUN 4A B1E XS2106569366 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/29/2022 | 04/22/2025 | | 6,492,938 | 0.981836033 | | | | (644,800) | | (644,800) | | (644,800) | | | 24,271 | | 0003 |
| EUR/L 2753350.00 USD-S2650000.00EUR | CLO ReInv6m OZLME 1X BRR XS2309360308 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/03/2022 | 01/20/2026 | | 2,753,350 | 0.962463908 | | | | (240,007) | | (240,007) | | (240,007) | | | 15,738 | | 0003 |
| EUR/L 1929161.50 USD-S1850000.00EUR | CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 07/15/2026 | | 1,929,162 | 0.958965851 | | | | (171,276) | | (171,276) | | (171,276) | | | 12,902 | | 0003 |
| EUR/L 1941988.80 USD-S1860000.00EUR | CLO ReInv6m DRYD 2020-88A B1 XS2337313402 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2022 | 07/20/2026 | | 1,941,989 | 0.95778013 | | | | (170,296) | | (170,296) | | (170,296) | | | 13,037 | | 0003 |
| EUR/L 4112965.34 USD-S3938000.00EUR | CLO ReInv6m AVDPK 1A B1R XS2373314942 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/06/2022 | 09/21/2026 | | 4,112,965 | 0.95746005 | | | | (368,537) | | (368,537) | | (368,537) | | | 28,903 | | 0003 |
| EUR/L 7720656.06 USD-S7400000.00EUR | CLO ReInv6m PENTA 2022-12A B XS2544641801 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/20/2027 | | 7,720,656 | 0.95846777 | | | | (779,974) | | (779,974) | | (779,974) | | | 67,471 | | 0003 |
| EUR/S 5897482.50 USD-L5250000.00EUR | CLO ReInv6m ARBR 11A D XS2501344282 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 07/15/2026 | | 5,897,483 | 0.890210357 | | | | 90,641 | | 90,641 | | 90,641 | | | 39,441 | | 0003 |
| EUR/S 2311011.00 USD-L2060000.00EUR | CLO ReInv6m HARVT 29A B XS2498563555 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/14/2027 | | 2,311,011 | 0.891384766 | | | | 63,967 | | 63,967 | | 63,967 | | | 19,288 | | 0003 |
| GBP/S 3888612.36 USD-L3072589.45GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/28/2024 | 01/27/2025 | | 3,888,612 | 0.790150616 | | | | 216,085 | | 216,085 | | 216,085 | | | 11,102 | | 0003 |
| EUR/S 2195342.00 USD-L2000000.00EUR | CLO ReInv6m JUBIL 2019-23A DN XS2075331145 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/16/2024 | 01/15/2025 | | 2,195,342 | 0.911019786 | | | | 40,348 | | 40,348 | | 40,348 | | | 5,943 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 4837070.00 USD-L4300000.00EUR | CLO Reinv6m PENTA 2021-9A D XS2344757625 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/25/2024 | 01/15/2027 | | 4,837,070 | 0.888967908 | | | | 81,375 | | 81,375 | | 81,375 | | | 36,624 | | 0003 |
| EUR/L 226359.72 USD-S204683.71EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 09/16/2025 | | 226,360 | 0.904240869 | | | | (4,509) | | (4,509) | | (4,509) | | | 1,110 | | 0003 |
| EUR/L 175227.57 USD-S157876.90EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 12/16/2025 | | 175,228 | 0.900982077 | | | | (3,449) | | (3,449) | | (3,449) | | | 964 | | 0003 |
| EUR/S 343807.09 USD-L311250.31EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 08/18/2025 | | 343,807 | 0.905305094 | | | | 6,882 | | 6,882 | | 6,882 | | | 1,615 | | 0003 |
| GBP/L 274043.09 USD-S216347.70GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 11/03/2025 | | 274,043 | 0.789465992 | | | | (13,836) | | (13,836) | | (13,836) | | | 1,433 | | 0003 |
| SEK/S 2393752.54 USD-L24211849.43SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 12/16/2024 | | 2,393,753 | 10.1146 | | | | 843 | | 843 | | 843 | | | 5,497 | | 0003 |
| EUR/S 16854090.00 USD-L15000000.00EUR | CLO CGMSE 2018-1A A2BE XS1796149794 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/27/2024 | 01/31/2025 | | 16,854,090 | 0.889991687 | | | | (76,865) | | (76,865) | | (76,865) | | | 48,919 | | 0003 |
| EUR/L 6684690.00 USD-S6000000.00EUR | CLO Reinv6m ARESE 13A DN XS2084075386 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 10/21/2024 | | 6,684,690 | 0.89757341 | | | | 315 | | 315 | | 315 | | | 8,017 | | 0003 |
| EUR/S 1537548.38 USD-L1375000.00EUR | CLO Reinv6m RFTE 2019-1A DE XS2064434561 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 01/15/2025 | | 1,537,548 | 0.894280803 | | | | (511) | | (511) | | (511) | | | 4,162 | | 0003 |
| EUR/L 2776425.00 USD-S2500000.00EUR | CLO Reinv6m INVSC 4A B1E XS2114941409 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/29/2024 | 10/15/2024 | | 2,776,425 | 0.900438514 | | | | (7,975) | | (7,975) | | (7,975) | | | 2,814 | | 0003 |
| EUR/L 2774550.00 USD-S2500000.00EUR | CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 2,774,550 | 0.901047017 | | | | (11,111) | | (11,111) | | (11,111) | | | 3,631 | | 0003 |
| EUR/L 4439280.00 USD-S4000000.00EUR | CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 4,439,280 | 0.901047017 | | | | (17,777) | | (17,777) | | (17,777) | | | 5,809 | | 0003 |
| EUR/S 6146646.00 USD-L5500000.00EUR | CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 6,146,646 | 0.894796935 | | | | 21,401 | | 21,401 | | 21,401 | | | 22,578 | | 0003 |
| EUR/L 3325260.00 USD-S3000000.00EUR | CLO Reinv6m VOYE 3A D XS2125181821 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/30/2024 | 10/15/2024 | | 3,325,260 | 0.902185092 | | | | (16,020) | | (16,020) | | (16,020) | | | 3,370 | | 0003 |
| EUR/S 6691744.80 USD-L6000000.00EUR | CLO Reinv6m VOYE 3A B2 XS2125181235 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 04/15/2025 | | 6,691,745 | 0.89662714 | | | | 37,034 | | 37,034 | | 37,034 | | | 24,581 | | 0003 |
| AUD/L 10038478.71 USD-S14882513.68AUD | Project Perth - 1BANOV91P | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 03/20/2025 | | 10,038,479 | 1.482546719 | | | | (251,717) | | (251,717) | | (251,717) | | | 34,355 | | 0003 |
| EUR/L 5530080.00 USD-S5000000.00EUR | CLO Reinv6m RRME 6A A2 XS2291788813 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 10/15/2024 | | 5,530,080 | 0.904146052 | | | | (38,719) | | (38,719) | | (38,719) | | | 5,605 | | 0003 |
| EUR/S 5601025.00 USD-L5000000.00EUR | CLO Reinv6m RRME 6A A2 XS2291788813 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 10/15/2025 | | 5,601,025 | 0.892693748 | | | | 44,697 | | 44,697 | | 44,697 | | | 28,575 | | 0003 |
| EUR/L 4970700.00 USD-S4500000.00EUR | CLO Reinv6m NEUBE 2021-1A C XS2293734989 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/17/2024 | | 4,970,700 | 0.905305088 | | | | (41,674) | | (41,674) | | (41,674) | | | 5,364 | | 0003 |
| EUR/S 5033362.50 USD-L4500000.00EUR | CLO Reinv6m NEUBE 2021-1A C XS2293734989 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2025 | | 5,033,363 | 0.894034554 | | | | 47,788 | | 47,788 | | 47,788 | | | 25,679 | | 0003 |
| EUR/S 3914837.50 USD-L3500000.00EUR | CLO Reinv6m NEUBE 2021-1A D XS2293735101 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2025 | | 3,914,838 | 0.894034554 | | | | 37,168 | | 37,168 | | 37,168 | | | 19,972 | | 0003 |
| EUR/S 3717017.50 USD-L3325000.00EUR | CLO Reinv6m AVOCA 22A D XS2296333508 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2025 | | 3,717,018 | 0.894534395 | | | | 37,388 | | 37,388 | | 37,388 | | | 18,963 | | 0003 |
| EUR/L 4128750.00 USD-S3750000.00EUR | CLO Reinv6m DRYD 2021-91A D XS2461260544 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 10/18/2024 | | 4,128,750 | 0.908265213 | | | | (48,417) | | (48,417) | | (48,417) | | | 4,584 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 5786025.00 USD-S5250000.00EUR | CLO Reinv6m RRME 1A CR XS2303069319 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2024 | | 5,786,025 | 0.907358679 | | | | (61,214) | | (61,214) | | (61,214) | | | 5,865 | | 0003 |
| EUR/S 2596033.25 USD-L2350000.00EUR | CLO Reinv6m CIFCE 3A C XS2274531172 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/12/2024 | 10/15/2024 | | 2,596,033 | 0.905227235 | | | | 21,303 | | 21,303 | | 21,303 | | | 2,631 | | 0003 |
| SEK/S 189458.47 USD-L1867245.85SEK | Non-USD Futures Repatriation - 9.24.2024 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 05/15/2026 | | 189,458 | 9.855700038 | | | | (512) | | (512) | | (512) | | | 1,206 | | 0003 |
| EUR/S 577250.00 USD-L500000.00EUR | CLO Reinv6m CORDA 6A CR XS1803165668 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 04/15/2027 | | 577,250 | 0.866175834 | | | | (1,030) | | (1,030) | | (1,030) | | | 4,600 | | 0003 |
| EUR/S 1161000.00 USD-L1000000.00EUR | CLO Reinv6m CORDA 6A DR XS1803166047 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 10/15/2027 | | 1,161,000 | 0.861326443 | | | | (1,181) | | (1,181) | | (1,181) | | | 10,123 | | 0003 |
| CHF/S 24225.85 USD-L20000.00CHF | CHF 6 Year deal | BA1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 01/06/2021 | 01/15/2026 | | 24,226 | 0.825564428 | | | | (1,563) | | (1,563) | | (1,563) | | | 138 | | 0003 |
| EUR/L 619867.00 USD-S500000.00EUR | CLO Reinv6m PENTA 2018-5A B2R XS2289566940 | D1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 10/15/2025 | | 619,867 | 0.806624647 | | | | 52,841 | | 52,841 | | 52,841 | | | 3,162 | | 0003 |
| EUR/L 69166.52 USD-S56503.98EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA ..... O2RNE8IBXP4ROTD8PU41 | 07/26/2021 | 11/27/2024 | | 69,167 | 0.816926744 | | | | 6,065 | | 6,065 | | 6,065 | | | 138 | | 0003 |
| EUR/L 7455108.00 USD-S6000000.00EUR | CLO Reinv6m RKFPK 1A B XS2360920974 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/09/2021 | 01/15/2026 | | 7,455,108 | 0.804817315 | | | | 622,353 | | 622,353 | | 622,353 | | | 42,389 | | 0003 |
| EUR/L 6612378.75 USD-S6450000.00EUR | CLO Reinv6m PLMER 2021-1A B XS2298990230 | D1 | Currency | Goldman Sachs Group Inc/The ..... KD3XUN7O6T14HNAYLU02 | 09/29/2022 | 10/15/2025 | | 6,612,379 | 0.975443217 | | | | (648,334) | | (648,334) | | (648,334) | | | 33,734 | | 0003 |
| EUR/L 5243096.70 USD-S5013000.00EUR | CLO Reinv6m BECLO 10A B1R XS2398804521 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/06/2022 | 10/15/2026 | | 5,243,097 | 0.956114351 | | | | (462,838) | | (462,838) | | (462,838) | | | 37,453 | | 0003 |
| EUR/L 2167243.60 USD-S2060000.00EUR | CLO Reinv6m HARVT 29A B XS2498563555 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/06/2022 | 07/14/2027 | | 2,167,244 | 0.95051613 | | | | (195,033) | | (195,033) | | (195,033) | | | 18,088 | | 0003 |
| EUR/L 7042490.33 USD-S6750000.00EUR | CLO Reinv6m PENTA 2022-12A C XS2544642957 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/20/2027 | | 7,042,490 | 0.95846777 | | | | (711,463) | | (711,463) | | (711,463) | | | 61,544 | | 0003 |
| EUR/L 1552035.00 USD-S1500000.00EUR | CLO Reinv6m RRME 9A A2E XS2388492501 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/13/2022 | 10/15/2026 | | 1,552,035 | 0.96647305 | | | | (154,172) | | (154,172) | | (154,172) | | | 11,087 | | 0003 |
| EUR/L 2041200.00 USD-S2000000.00EUR | CLO Reinv6m SNDPE 3A CE XS2113704832 | D1 | Currency | Credit Agricole SA ..... 969500TJ5KRTCJQWXH05 | 10/14/2022 | 04/15/2025 | | 2,041,200 | 0.979815795 | | | | (197,777) | | (197,777) | | (197,777) | | | 7,498 | | 0003 |
| EUR/L 6789062.50 USD-S6250000.00EUR | CLO Reinv6m ARESE 16A D XS2465010093 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 11/08/2022 | 01/18/2028 | | 6,789,063 | 0.920598389 | | | | (433,669) | | (433,669) | | (433,669) | | | 61,678 | | 0003 |
| EUR/L 2183922.38 USD-S2000000.00EUR | CLO Reinv6m CORDA 26A B2 XS2553242418 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 11/08/2022 | 07/17/2028 | | 2,183,922 | 0.915783463 | | | | (139,696) | | (139,696) | | (139,696) | | | 21,279 | | 0003 |
| SEK/L 12880146.38 USD-S130153879.13SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/16/2022 | 05/15/2026 | | 12,880,146 | 10.105 | | | | (260,697) | | (260,697) | | (260,697) | | | 82,017 | | 0003 |
| EUR/L 865488.00 USD-S780000.00EUR | CLO Reinv6m BECLO 12A C1 XS2404588613 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/19/2022 | 01/19/2027 | | 865,488 | 0.901225667 | | | | (28,271) | | (28,271) | | (28,271) | | | 6,569 | | 0003 |
| EUR/L 16436250.00 USD-S15000000.00EUR | CLO CGMSE 2018-1A A2BE XS1796149794 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 12/20/2022 | 01/31/2025 | | 16,436,250 | 0.912616929 | | | | (340,975) | | (340,975) | | (340,975) | | | 47,707 | | 0003 |
| EUR/L 3372536.50 USD-S3005000.00EUR | CLO TERM BECLO 3A CR XS2348330221 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 12/20/2022 | 04/28/2028 | | 3,372,537 | 0.89102075 | | | | (121,395) | | (121,395) | | (121,395) | | | 31,897 | | 0003 |
| EUR/L 1644075.00 USD-S1500000.00EUR | CLO Reinv6m BECLO 2A DRR XS2320767986 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 01/05/2023 | 01/15/2026 | | 1,644,075 | 0.912367137 | | | | (53,945) | | (53,945) | | (53,945) | | | 9,348 | | 0003 |
| EUR/S 1675050.00 USD-L1500000.00EUR | CLO Reinv6m BECLO 11A D XS2364592688 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 02/16/2023 | 07/17/2026 | | 1,675,050 | 0.895495657 | | | | 34,833 | | 34,833 | | 34,833 | | | 11,219 | | 0003 |
| GBP/L 478304.75 USD-S393216.61GBP | Henderson Park UK 12-hotel Portfolio - 7200494 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/01/2023 | 11/03/2025 | | 478,305 | 0.822104756 | | | | (43,702) | | (43,702) | | (43,702) | | | 2,500 | | 0003 |
| EUR/L 561844.00 USD-S500000.00EUR | CLO Reinv6m CORDA 6A CR XS1803165668 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/21/2023 | 04/15/2027 | | 561,844 | 0.889926741 | | | | (13,121) | | (13,121) | | (13,121) | | | 4,477 | | 0003 |
| EUR/L 5685861.28 USD-S5060000.00EUR | CLO Reinv6m DRYD 2013-29A DRR XS1735594027 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/21/2023 | 04/15/2027 | | 5,685,861 | 0.889926741 | | | | (132,785) | | (132,785) | | (132,785) | | | 45,306 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 4786110.00 USD-S4260000.00EUR | CLO Relnv6m CADOG 11A CN XS1833626317 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/21/2023 | 05/17/2027 | | 4,786,110 | 0.890075656 | | | | (117,291) | | (117,291) | | (117,291) | | | 38,790 | | 0003 |
| EUR/L 1197026.00 USD-S1000000.00EUR | CLO Relnv6m BECLO 9A C XS2062960385 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/10/2021 | 12/16/2024 | | 1,197,026 | 0.835403742 | | | | 79,355 | | 79,355 | | 79,355 | | | 2,749 | | 0003 |
| EUR/L 365426.67 USD-S310552.11EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 12/14/2021 | 11/27/2024 | | 365,427 | 0.849834277 | | | | 18,722 | | 18,722 | | 18,722 | | | 728 | | 0003 |
| EUR/S 8626518.03 USD-L7254661.53EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | JPMORGAN CHASE 815DZWZKVSZI1NUHU748 | 12/28/2021 | 06/16/2025 | | 8,626,518 | 0.840972163 | | | | (454,943) | | (454,943) | | (454,943) | | | 36,334 | | 0003 |
| GBP/L 17860700.00 USD-S13000000.00GBP | Jason Portfolio Jan 2022 - 7200521 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/14/2022 | 01/17/2025 | | 17,860,700 | 0.727855011 | | | | 473,481 | | 473,481 | | 473,481 | | | 48,802 | | 0003 |
| EUR/L 368550.04 USD-S316320.74EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/23/2022 | 11/27/2024 | | 368,550 | 0.858284373 | | | | 15,433 | | 15,433 | | 15,433 | | | 735 | | 0003 |
| EUR/L 51652236.18 USD-S44004290.49EUR | Stoneweg Spanish Hotel Note A-2 April 2022 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/20/2022 | 04/21/2026 | | 51,652,236 | 0.85193389 | | | | 1,499,295 | | 1,499,295 | | 1,499,295 | | | 322,171 | | 0003 |
| EUR/L 21392130.38 USD-S18674928.31EUR | East Road CML May 2022 - 50125419 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 05/27/2026 | | 21,392,130 | 0.872981231 | | | | 104,907 | | 104,907 | | 104,907 | | | 137,593 | | 0003 |
| EUR/S 48638393.63 USD-L44538206.35EUR | Stoneweg Spanish Hotel Note A-1 April 2022 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/29/2022 | 04/21/2026 | | 48,638,394 | 0.915700602 | | | | 1,927,016 | | 1,927,016 | | 1,927,016 | | | 303,373 | | 0003 |
| SEK/L 91852492.23 USD-S914299707.63SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/01/2022 | 05/15/2026 | | 91,852,492 | 9.954 | | | | (535,233) | | (535,233) | | (535,233) | | | 584,891 | | 0003 |
| GBP/L 75040.49 USD-S64829.80GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/14/2022 | 01/11/2027 | | 75,040 | 0.863930926 | | | | (10,122) | | (10,122) | | (10,122) | | | 567 | | 0003 |
| GBP/L 31583.37 USD-S27285.85GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/14/2022 | 01/11/2027 | | 31,583 | 0.863930923 | | | | (4,260) | | (4,260) | | (4,260) | | | 239 | | 0003 |
| EUR/L 647595.49 USD-S636864.33EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/30/2022 | 11/27/2024 | | 647,595 | 0.983429224 | | | | (62,858) | | (62,858) | | (62,858) | | | 1,291 | | 0003 |
| EUR/L 1429540.00 USD-S1400000.00EUR | Domi 2020-2 Class C-50131290 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/12/2022 | 11/17/2025 | | 1,429,540 | 0.97933601 | | | | (147,948) | | (147,948) | | (147,948) | | | 7,603 | | 0003 |
| GBP/L 3378600.00 USD-S3000000.00GBP | Canada Square 2020-2 Class B 50136238 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 10/18/2022 | 03/17/2025 | | 3,378,600 | 0.887941751 | | | | (626,823) | | (626,823) | | (626,823) | | | 11,461 | | 0003 |
| EUR/L 2709535.46 USD-S2603320.01EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 10/28/2024 | | 2,709,535 | 0.960799387 | | | | (191,645) | | (191,645) | | (191,645) | | | 3,752 | | 0003 |
| EUR/L 14919698.11 USD-S14067224.32EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 04/28/2026 | | 14,919,698 | 0.942862531 | | | | (1,031,315) | | (1,031,315) | | (1,031,315) | | | 93,631 | | 0003 |
| EUR/L 184808.33 USD-S176158.93EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 09/15/2025 | | 184,808 | 0.953197997 | | | | (13,480) | | (13,480) | | (13,480) | | | 905 | | 0003 |
| EUR/L 532956.68 USD-S506372.14EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 12/15/2025 | | 532,957 | 0.95011876 | | | | (38,841) | | (38,841) | | (38,841) | | | 2,929 | | 0003 |
| EUR/L 322089.76 USD-S310597.64EUR | Domi 2020-1 Class A-50136224 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2022 | 10/15/2024 | | 322,090 | 0.964320132 | | | | (23,841) | | (23,841) | | (23,841) | | | 326 | | 0003 |
| EUR/L 569817.81 USD-S547112.63EUR | Domi 2020-2 Class A-50136222 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 02/18/2025 | | 569,818 | 0.960153615 | | | | (42,509) | | (42,509) | | (42,509) | | | 1,771 | | 0003 |
| EUR/L 151364.78 USD-S146447.09EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 10/28/2024 | | 151,365 | 0.967511002 | | | | (11,838) | | (11,838) | | (11,838) | | | 210 | | 0003 |
| EUR/L 232292.26 USD-S223147.67EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 04/28/2025 | | 232,292 | 0.960633256 | | | | (18,081) | | (18,081) | | (18,081) | | | 881 | | 0003 |
| GBP/L 404326.02 USD-S341592.55GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/14/2022 | 01/11/2027 | | 404,326 | 0.844844341 | | | | (45,066) | | (45,066) | | (45,066) | | | 3,054 | | 0003 |
| GBP/L 16072865.33 USD-S12986704.80GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/14/2022 | 06/16/2025 | | 16,072,865 | 0.807989399 | | | | (1,221,478) | | (1,221,478) | | (1,221,478) | | | 67,697 | | 0003 |
| EUR/L 704978.49 USD-S637562.62EUR | College Square July 2021 - 7200462 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 12/15/2022 | 11/27/2024 | | 704,978 | 0.904371735 | | | | (6,254) | | (6,254) | | (6,254) | | | 1,405 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 3039315.78 USD-S2464376.70GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/15/2022 | 06/16/2025 | | 3,039,316 | 0.810832726 | | | | (242,179) | | (242,179) | | (242,179) | | | 12,801 | | 0003 |
| EUR/L 7573876.38 USD-S6750000.00EUR | CLO TERM AQUE 2019-3A DR XS2340857866 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/20/2022 | 05/31/2028 | | 7,573,876 | 0.891221306 | | | | (281,553) | | (281,553) | | (281,553) | | | 72,532 | | 0003 |
| EUR/L 696132.67 USD-S623205.20EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 01/24/2023 | 11/27/2024 | | 696,133 | 0.895239122 | | | | 916 | | 916 | | 916 | | | 1,387 | | 0003 |
| GBP/L 11318995.79 USD-S9294626.20GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2023 | 06/16/2025 | | 11,318,996 | 0.821152898 | | | | (1,073,941) | | (1,073,941) | | (1,073,941) | | | 47,674 | | 0003 |
| GBP/L 3141795.80 USD-S2576991.43GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 03/14/2023 | 06/16/2025 | | 3,141,796 | 0.82022881 | | | | (294,221) | | (294,221) | | (294,221) | | | 13,233 | | 0003 |
| GBP/L 8968054.75 USD-S7492735.19GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/15/2023 | 06/16/2025 | | 8,968,055 | 0.835491687 | | | | (1,022,341) | | (1,022,341) | | (1,022,341) | | | 37,772 | | 0003 |
| EUR/L 301467.40 USD-S274111.11EUR | College Square July 2021 - 7200462 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 03/27/2023 | 11/27/2024 | | 301,467 | 0.909256225 | | | | (4,317) | | (4,317) | | (4,317) | | | 601 | | 0003 |
| EUR/L 877586.92 USD-S797284.79EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/23/2023 | 12/31/2024 | | 877,587 | 0.908496665 | | | | (13,178) | | (13,178) | | (13,178) | | | 2,203 | | 0003 |
| GBP/L 565023.44 USD-S468525.86GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2023 | 01/11/2027 | | 565,023 | 0.829214908 | | | | (52,136) | | (52,136) | | (52,136) | | | 4,268 | | 0003 |
| EUR/S 398403.70 USD-L356657.64EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/15/2023 | 12/31/2024 | | 398,404 | 0.895216686 | | | | 71 | | 71 | | 71 | | | 1,000 | | 0003 |
| GBP/L 6677397.55 USD-S5322459.13GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/20/2023 | 06/16/2025 | | 6,677,398 | 0.797085854 | | | | (419,273) | | (419,273) | | (419,273) | | | 28,124 | | 0003 |
| EUR/S 8262692.00 USD-L7400000.00EUR | CLO Relnv6m VOYE 3A C XS2125181581 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/30/2024 | 04/15/2025 | | 8,262,692 | 0.895591897 | | | | 36,135 | | 36,135 | | 36,135 | | | 30,351 | | 0003 |
| EUR/S 2220038.00 USD-L2000000.00EUR | CLO Relnv6m ARESE 13A DN XS2084075386 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/30/2024 | 10/21/2024 | | 2,220,038 | 0.90088548 | | | | 8,087 | | 8,087 | | 8,087 | | | 2,663 | | 0003 |
| EUR/S 1413073.44 USD-L1267000.00EUR | CLO Relnv6m VOYE 3A B1 XS2125180344 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 04/15/2025 | | 1,413,073 | 0.896627142 | | | | 7,820 | | 7,820 | | 7,820 | | | 5,191 | | 0003 |
| GBP/L 605788.93 USD-S463957.21GBP | Patrizia London - 7200445 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 09/03/2024 | 10/28/2025 | | 605,789 | 0.765872711 | | | | (11,612) | | (11,612) | | (11,612) | | | 3,143 | | 0003 |
| EUR/L 832871.56 USD-S748864.00EUR | A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/09/2024 | 03/20/2025 | | 832,872 | 0.899135036 | | | | (6,149) | | (6,149) | | (6,149) | | | 2,850 | | 0003 |
| EUR/S 9222675.00 USD-L8250000.00EUR | CLO Relnv6m AVOCA 22A B2 XS2296332872 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2025 | | 9,222,675 | 0.894534395 | | | | 92,767 | | 92,767 | | 92,767 | | | 47,051 | | 0003 |
| EUR/L 7108545.00 USD-S6450000.00EUR | CLO Relnv6m PLMER 2021-1A B XS2298990230 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2024 | | 7,108,545 | 0.907358679 | | | | (75,206) | | (75,206) | | (75,206) | | | 7,205 | | 0003 |
| EUR/L 63480143.89 USD-S57276523.62EUR | Hamburg Dutch BtL RML March 2021 - 50085004 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 09/12/2024 | 12/20/2024 | | 63,480,144 | 0.902274634 | | | | (480,837) | | (480,837) | | (480,837) | | | 149,521 | | 0003 |
| EUR/L 4908954.88 USD-S4394334.78EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/19/2024 | 12/27/2024 | | 4,908,955 | 0.895167075 | | | | 195 | | 195 | | 195 | | | 12,052 | | 0003 |
| GBP/S 100395346.96 USD-L75441263.14GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/25/2024 | 11/03/2025 | | 100,395,347 | 0.751441829 | | | | (10,920) | | (10,920) | | (10,920) | | | 524,836 | | 0003 |
| EUR/L 558750.00 USD-S500000.00EUR | CLO Relnv6m CORDA 6A CR XS1803165668 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 11/04/2024 | | 558,750 | 0.894854586 | | | | 1,399 | | 1,399 | | 1,399 | | | 865 | | 0003 |
| EUR/L 2526347.98 USD-S2063672.59EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/07/2021 | 11/27/2024 | | 2,526,348 | 0.816859992 | | | | 221,697 | | 221,697 | | 221,697 | | | 5,035 | | 0003 |
| EUR/L 11155500.00 USD-S9000000.00EUR | CLO Relnv6m ANCHE 2A CR XS2320766236 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/20/2021 | 01/15/2026 | | 11,155,500 | 0.806776926 | | | | 907,624 | | 907,624 | | 907,624 | | | 63,428 | | 0003 |
| EUR/L 6605955.30 USD-S5350000.00EUR | CLO Relnv6m CIFCE 3A C XS2274531172 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 07/15/2025 | | 6,605,955 | 0.809875295 | | | | 564,985 | | 564,985 | | 564,985 | | | 29,340 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 7038120.60 USD-S5700000.00EUR | CLO Reinv6m CIFCE 3A D XS2274531768 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 07/15/2025 | | 7,038,121 | 0.809875295 | | | | 601,947 | | 601,947 | | 601,947 | | | 31,259 | | 0003 |
| EUR/L 24794680.00 USD-S20000000.00EUR | CLO Reinv6m RRME 6A B XS2291789118 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 10/15/2025 | | 24,794,680 | 0.806624647 | | | | 2,113,657 | | 2,113,657 | | 2,113,657 | | | 126,495 | | 0003 |
| EUR/L 7624364.10 USD-S6150000.00EUR | CLO Reinv6m PENTA 2018-5A CR XS2289567674 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 10/15/2025 | | 7,624,364 | 0.806624647 | | | | 649,950 | | 649,950 | | 649,950 | | | 38,897 | | 0003 |
| EUR/L 1223837.00 USD-S1000000.00EUR | CLO Reinv6m CADOG 8A CRN XS2079889874 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 1,223,837 | 0.817102278 | | | | 109,593 | | 109,593 | | 109,593 | | | 1,240 | | 0003 |
| EUR/L 1038050.00 USD-S1000000.00EUR | CLO Reinv6m OTOPK 1A B XS2446379575 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/13/2022 | 05/17/2027 | | 1,038,050 | 0.963344733 | | | | (105,811) | | (105,811) | | (105,811) | | | 8,413 | | 0003 |
| EUR/L 516385.00 USD-S500000.00EUR | CLO Reinv6m ARESE 8A BR XS2060909368 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/31/2022 | 10/17/2024 | | 516,385 | 0.968269799 | | | | (40,545) | | (40,545) | | (40,545) | | | 557 | | 0003 |
| GBP/S 311935.30 USD-L269002.50GBP | Ardent Industrial Portfolio June 2021 - 7200453 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/01/2022 | 06/11/2025 | | 311,935 | 0.86236633 | | | | 45,738 | | 45,738 | | 45,738 | | | 1,301 | | 0003 |
| EUR/L 35782.02 USD-S34174.78EUR | Stoneweg Spanish Hotel Note A-1 April 2022 . | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/07/2022 | 12/31/2024 | | 35,782 | 0.955082469 | | | | (2,400) | | (2,400) | | (2,400) | | | 90 | | 0003 |
| EUR/L 2389750.00 USD-S2200000.00EUR | CLO Reinv6m ARESE 16A C XS2465009830 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/08/2022 | 01/18/2028 | | 2,389,750 | 0.920598389 | | | | (152,651) | | (152,651) | | (152,651) | | | 21,710 | | 0003 |
| EUR/L 24787519.01 USD-S22700000.00EUR | CLO Reinv6m CORDA 26A B1 XS2553242251 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/08/2022 | 07/17/2028 | | 24,787,519 | 0.915783463 | | | | (1,585,548) | | (1,585,548) | | (1,585,548) | | | 241,512 | | 0003 |
| EUR/L 20245170.00 USD-S18600000.00EUR | CLO Reinv6m CORDA 26A D1 XS2553242848 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/08/2022 | 07/17/2028 | | 20,245,170 | 0.918737654 | | | | (1,356,882) | | (1,356,882) | | (1,356,882) | | | 197,254 | | 0003 |
| EUR/L 3501477.00 USD-S3150000.00EUR | CLO Reinv6m HNLY 9A B XS2554990254 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 11/15/2022 | 07/14/2027 | | 3,501,477 | 0.89962036 | | | | (127,307) | | (127,307) | | (127,307) | | | 29,224 | | 0003 |
| GBP/L 1632477.89 USD-S1332200.01GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/02/2022 | 11/03/2025 | | 1,632,478 | 0.816060063 | | | | (136,544) | | (136,544) | | (136,544) | | | 8,534 | | 0003 |
| EUR/L 3008137.00 USD-S2750000.00EUR | CLO DRYD 2013-29A B2RE XS1735592245 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 3,008,137 | 0.914187087 | | | | (56,885) | | (56,885) | | (56,885) | | | 4,383 | | 0003 |
| EUR/L 2753000.00 USD-S2500000.00EUR | CLO Reinv6m CORDA 9A CR XS2378719442 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/05/2023 | 08/20/2026 | | 2,753,000 | 0.908100254 | | | | (98,015) | | (98,015) | | (98,015) | | | 18,912 | | 0003 |
| EUR/L 587302.50 USD-S523753.87EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/02/2023 | 12/31/2024 | | 587,303 | 0.891795744 | | | | 2,139 | | 2,139 | | 2,139 | | | 1,474 | | 0003 |
| SEK/S 1665597.55 USD-L16738589.13SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/03/2023 | 05/15/2026 | | 1,665,598 | 10.04959999 | | | | 24,904 | | 24,904 | | 24,904 | | | 10,606 | | 0003 |
| EUR/S 2069696.50 USD-L1835000.00EUR | CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/16/2023 | 10/25/2027 | | 2,069,697 | 0.886603422 | | | | 53,409 | | 53,409 | | 53,409 | | | 18,128 | | 0003 |
| EUR/L 1127000.00 USD-S1000000.00EUR | CLO Reinv6m CADOG 11A DN XS1833626820 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/21/2023 | 11/15/2027 | | 1,127,000 | 0.887311446 | | | | (30,639) | | (30,639) | | (30,639) | | | 9,963 | | 0003 |
| GBP/L 3455202.81 USD-S2827336.25GBP | Henderson Park UK 12-hotel Portfolio - 7200494 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/27/2023 | 11/03/2025 | | 3,455,203 | 0.818283732 | | | | (298,821) | | (298,821) | | (298,821) | | | 18,063 | | 0003 |
| EUR/L 190637.98 USD-S172384.53EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/13/2023 | 12/31/2024 | | 190,638 | 0.904250716 | | | | (1,958) | | (1,958) | | (1,958) | | | 479 | | 0003 |
| EUR/S 192561.79 USD-L172384.53EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/15/2023 | 12/31/2024 | | 192,562 | 0.895216699 | | | | 35 | | 35 | | 35 | | | 483 | | 0003 |
| EUR/L 6126845.00 USD-S5000000.00EUR | CLO Reinv6m HOLPK 1A A2RR XS2079844184 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 11/15/2024 | | 6,126,845 | 0.816080707 | | | | 546,463 | | 546,463 | | 546,463 | | | 10,875 | | 0003 |
| EUR/L 3949755.28 USD-S3190000.00EUR | CLO Reinv6m HARVT 23A CE XS2112473553 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/29/2021 | 04/15/2025 | | 3,949,755 | 0.807644974 | | | | 362,734 | | 362,734 | | 362,734 | | | 14,509 | | 0003 |
| EUR/L 1099572.20 USD-S898930.84EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/22/2021 | 06/16/2025 | | 1,099,572 | 0.817527799 | | | | 86,149 | | 86,149 | | 86,149 | | | 4,631 | | 0003 |
| EUR/L 13050350.00 USD-S10550000.00EUR | CLO Reinv6m HNLY 3A DR XS2414937255 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/01/2021 | 06/15/2027 | | 13,050,350 | 0.808407437 | | | | 793,155 | | 793,155 | | 793,155 | | | 107,355 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 359818.17 USD-S261362.80GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2022 | 01/11/2027 | | 359,818 | 0.726374658 | | | | 12,228 | | 12,228 | | 12,228 | | | 2,718 | | 0003 |
| EUR/L 404853.08 USD-S341777.96EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQIIXH05 | 01/24/2022 | 11/27/2024 | | 404,853 | 0.844202445 | | | | 23,267 | | 23,267 | | 23,267 | | | 807 | | 0003 |
| EUR/S 602623.49 USD-L495741.60EUR | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQIIXH05 | 03/29/2022 | 01/11/2027 | | 602,623 | 0.822639025 | | | | (30,815) | | (30,815) | | (30,815) | | | 4,552 | | 0003 |
| EUR/L 581327.59 USD-S533915.86EUR | Stoneweg Spanish Hotel Note A-2 April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2022 | 04/21/2026 | | 581,328 | 0.918442319 | | | | (24,748) | | (24,748) | | (24,748) | | | 3,626 | | 0003 |
| EUR/L 772168.37 USD-S723123.75EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2022 | 11/27/2024 | | 772,168 | 0.936484552 | | | | (34,512) | | (34,512) | | (34,512) | | | 1,539 | | 0003 |
| GBP/L 137907.16 USD-S112373.23GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2022 | 01/11/2027 | | 137,907 | 0.814846959 | | | | (10,292) | | (10,292) | | (10,292) | | | 1,042 | | 0003 |
| GBP/L 159282.48 USD-S129790.85GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/16/2022 | 01/11/2027 | | 159,282 | 0.814846994 | | | | (11,888) | | (11,888) | | (11,888) | | | 1,203 | | 0003 |
| EUR/L 102.54 USD-S100.80EUR | Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 10/25/2024 | | 103 | 0.983031012 | | | | (10) | | (10) | | (10) | | | | | 0003 |
| EUR/L 2700475.24 USD-S2585671.43EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 01/28/2025 | | 2,700,475 | 0.957487553 | | | | (191,242) | | (191,242) | | (191,242) | | | 7,742 | | 0003 |
| EUR/L 1246523.63 USD-S1189430.94EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 04/28/2025 | | 1,246,524 | 0.95419847 | | | | (86,269) | | (86,269) | | (86,269) | | | 4,728 | | 0003 |
| EUR/L 1963052.01 USD-S1854735.46EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 01/28/2026 | | 1,963,052 | 0.944822374 | | | | (134,283) | | (134,283) | | (134,283) | | | 11,314 | | 0003 |
| EUR/L 1006929.17 USD-S963753.03EUR | Domi 2020-2 Class A-50136222 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 05/15/2025 | | 1,006,929 | 0.957120976 | | | | (73,475) | | (73,475) | | (73,475) | | | 3,970 | | 0003 |
| EUR/L 1040363.60 USD-S989220.88EUR | Domi 2020-2 Class A-50136222 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 11/17/2025 | | 1,040,364 | 0.950841494 | | | | (75,527) | | (75,527) | | (75,527) | | | 5,533 | | 0003 |
| EUR/L 174657.65 USD-S167040.60EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 06/16/2025 | | 174,658 | 0.956388684 | | | | (12,809) | | (12,809) | | (12,809) | | | 736 | | 0003 |
| EUR/L 3327275.50 USD-S2950000.00EUR | CLO Reinv6m ANCHE 1X CE XS1846662861 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/21/2023 | 01/18/2028 | | 3,327,276 | 0.886611283 | | | | (94,464) | | (94,464) | | (94,464) | | | 30,228 | | 0003 |
| EUR/L 4475760.00 USD-S4000000.00EUR | CLO Reinv6m CLNPK 1A CE XS1622862263 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/13/2023 | 06/12/2026 | | 4,475,760 | 0.893702969 | | | | (80,596) | | (80,596) | | (80,596) | | | 29,167 | | 0003 |
| EUR/L 325641.54 USD-S282625.88EUR | Summit Pool Mont Logistics June 2021 - 7200452 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 07/18/2023 | 06/02/2025 | | 325,642 | 0.867904875 | | | | 8,118 | | 8,118 | | 8,118 | | | 1,334 | | 0003 |
| EUR/L 510993.42 USD-S450512.16EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 07/24/2023 | 12/31/2024 | | 510,993 | 0.881639846 | | | | 7,660 | | 7,660 | | 7,660 | | | 1,283 | | 0003 |
| GBP/S 192738.42 USD-L152007.30GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/29/2023 | 11/03/2025 | | 192,738 | 0.788671506 | | | | 9,527 | | 9,527 | | 9,527 | | | 1,008 | | 0003 |
| EUR/L 145001.04 USD-S131472.88EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/04/2023 | 12/31/2024 | | 145,001 | 0.906703014 | | | | (1,887) | | (1,887) | | (1,887) | | | 364 | | 0003 |
| EUR/S 11631319.00 USD-L10325000.00EUR | CLO Reinv6m ANCHE 6A B1 XS2500008557 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/29/2023 | 02/18/2025 | | 11,631,319 | 0.887689522 | | | | (75,601) | | (75,601) | | (75,601) | | | 36,146 | | 0003 |
| EUR/S 12443124.10 USD-L10571000.00EUR | CLO Reinv6m ADAGI X-A C XS2463566708 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 02/16/2028 | | 12,443,124 | 0.849545493 | | | | (116,746) | | (116,746) | | (116,746) | | | 114,396 | | 0003 |
| EUR/S 2648925.00 USD-L2250000.00EUR | CLO Reinv6m HNLY 9A C XS2554990841 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 02/22/2028 | | 2,648,925 | 0.849401172 | | | | (24,744) | | (24,744) | | (24,744) | | | 24,412 | | 0003 |
| GBP/S 469582.06 USD-L370254.31GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/30/2024 | 06/11/2025 | | 469,582 | 0.788476268 | | | | 24,132 | | 24,132 | | 24,132 | | | 1,959 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1494872.85 USD-S1358172.76EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 03/17/2025 | | 1,494,873 | 0.908554035 | | | | (26,650) | | (26,650) | | (26,650) | | | 5,071 | | 0003 |
| EUR/L 580398.36 USD-S526605.60EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2025 | | 580,398 | 0.907317519 | | | | (10,193) | | (10,193) | | (10,193) | | | 2,137 | | 0003 |
| GBP/L 411094.64 USD-S323467.34GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2024 | | 411,095 | 0.786843973 | | | | (21,202) | | (21,202) | | (21,202) | | | 944 | | 0003 |
| GBP/L 2181843.21 USD-S1718528.04GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/18/2024 | | 2,181,843 | 0.78764965 | | | | (115,138) | | (115,138) | | (115,138) | | | 3,997 | | 0003 |
| GBP/L 386663.20 USD-S304387.31GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 03/17/2025 | | 386,663 | 0.787215618 | | | | (19,737) | | (19,737) | | (19,737) | | | 1,312 | | 0003 |
| GBP/L 1956634.59 USD-S1540172.06GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 05/16/2025 | | 1,956,635 | 0.78715365 | | | | (97,917) | | (97,917) | | (97,917) | | | 7,732 | | 0003 |
| GBP/L 1894673.99 USD-S1491164.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 08/18/2025 | | 1,894,674 | 0.787029752 | | | | (91,649) | | (91,649) | | (91,649) | | | 8,898 | | 0003 |
| EUR/S 1496316.50 USD-L1330000.00EUR | CLO ReInv6m CORDA 20A C XS2339006483 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/23/2024 | 06/22/2026 | | 1,496,317 | 0.888849384 | | | | 19,392 | | 19,392 | | 19,392 | | | 9,829 | | 0003 |
| EUR/L 39546.34 USD-S34583.59EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/25/2025 | | 39,546 | 0.874507982 | | | | 748 | | 748 | | 748 | | | 149 | | 0003 |
| EUR/L 404413.18 USD-S350383.97EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/27/2026 | | 404,413 | 0.866400966 | | | | 5,341 | | 5,341 | | 5,341 | | | 2,536 | | 0003 |
| EUR/L 508691.24 USD-S439892.11EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/27/2026 | | 508,691 | 0.864752674 | | | | 5,988 | | 5,988 | | 5,988 | | | 3,433 | | 0003 |
| EUR/L 1417276.91 USD-S1248317.18EUR | College Square July 2021 - 7200462 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/21/2023 | 11/27/2024 | | 1,417,277 | 0.880785661 | | | | 24,717 | | 24,717 | | 24,717 | | | 2,825 | | 0003 |
| EUR/L 180.81 USD-S160.54EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/28/2023 | 10/25/2024 | | 181 | 0.887893369 | | | | 2 | | 2 | | 2 | | | | | 0003 |
| GBP/L 7302.25 USD-S6007.61GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 7,302 | 0.8227067 | | | | (708) | | (708) | | (708) | | | 31 | | 0003 |
| GBP/L 5346900.66 USD-S4301609.54GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/14/2023 | 06/16/2025 | | 5,346,901 | 0.804505229 | | | | (388,626) | | (388,626) | | (388,626) | | | 22,520 | | 0003 |
| GBP/L 238293.14 USD-S191008.89GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2023 | 01/11/2027 | | 238,293 | 0.801571082 | | | | (13,901) | | (13,901) | | (13,901) | | | 1,800 | | 0003 |
| EUR/L 1264591.57 USD-S1152933.74EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/13/2023 | 11/27/2024 | | 1,264,592 | 0.911704433 | | | | (21,563) | | (21,563) | | (21,563) | | | 2,521 | | 0003 |
| GBP/L 2448721.51 USD-S1931979.27GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 12/21/2023 | 06/16/2025 | | 2,448,722 | 0.78897468 | | | | (127,272) | | (127,272) | | (127,272) | | | 10,314 | | 0003 |
| EUR/L 1411370.06 USD-S1249940.27EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/24/2024 | 05/27/2026 | | 1,411,370 | 0.885621925 | | | | (11,737) | | (11,737) | | (11,737) | | | 9,078 | | 0003 |
| GBP/L 15740702.91 USD-S12368932.04GBP | Jason Portfolio Jan 2022 - 7200521 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/26/2024 | 01/17/2025 | | 15,740,703 | 0.785792865 | | | | (784,993) | | (784,993) | | (784,993) | | | 43,009 | | 0003 |
| EUR/L 4690988.04 USD-S4294007.09EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 10/16/2024 | | 4,690,988 | 0.915373702 | | | | (91,721) | | (91,721) | | (91,721) | | | 4,911 | | 0003 |
| EUR/L 2933690.25 USD-S2629343.72EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2026 | | 2,933,690 | 0.896258124 | | | | (45,475) | | (45,475) | | (45,475) | | | 16,698 | | 0003 |
| GBP/L 2704681.37 USD-S2127827.37GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2025 | | 2,704,681 | 0.786720164 | | | | (138,267) | | (138,267) | | (138,267) | | | 7,356 | | 0003 |
| GBP/L 60905.93 USD-S47893.32GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 09/16/2025 | | 60,906 | 0.786349047 | | | | (2,863) | | (2,863) | | (2,863) | | | 299 | | 0003 |
| GBP/L 59726.71 USD-S46962.34GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2025 | | 59,727 | 0.786287073 | | | | (2,730) | | (2,730) | | (2,730) | | | 329 | | 0003 |
| GBP/L 60887.60 USD-S47867.61GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 05/18/2026 | | 60,888 | 0.786163521 | | | | (2,653) | | (2,653) | | (2,653) | | | 389 | | 0003 |
| EUR/L 1746422.04 USD-S1666147.08EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 10/28/2025 | | 1,746,422 | 0.954034616 | | | | (131,504) | | (131,504) | | (131,504) | | | 9,061 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 2817375.00 USD-S2578125.00EUR | CLO CONTE 5A C XS1825535815 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/06/2023 | 10/31/2024 | | 2,817,375 | 0.915080527 | | | | (56,083) | | (56,083) | | (56,083) | | | 4,105 | | 0003 |
| EUR/L 434604.96 USD-S394500.08EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/07/2023 | 12/31/2024 | | 434,605 | 0.907721072 | | | | (6,150) | | (6,150) | | (6,150) | | | 1,091 | | 0003 |
| EUR/S 110.56 USD-L100.80EUR | Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/13/2023 | 10/25/2024 | | 111 | 0.911722142 | | | | 2 | | 2 | | 2 | | | 2 | | 0003 |
| EUR/L 518133.00 USD-S462000.00EUR | CLO ReInv6m WILPK 1A C XS1699705643 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 03/20/2023 | 07/15/2027 | | 518,133 | 0.891662951 | | | | (14,509) | | (14,509) | | (14,509) | | | 4,327 | | 0003 |
| EUR/L 7891142.00 USD-S7000000.00EUR | CLO TERM DRYD 2017-52A DR XS2353415149 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/20/2023 | 08/15/2028 | | 7,891,142 | 0.887070591 | | | | (277,012) | | (277,012) | | (277,012) | | | 77,686 | | 0003 |
| GBP/L 1793002.95 USD-S1444875.98GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 05/15/2023 | 06/16/2025 | | 1,793,003 | 0.805841385 | | | | (133,514) | | (133,514) | | (133,514) | | | 7,552 | | 0003 |
| EUR/L 1092827.62 USD-S991226.87EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/22/2023 | 11/27/2024 | | 1,092,828 | 0.907029482 | | | | (12,935) | | (12,935) | | (12,935) | | | 2,178 | | 0003 |
| GBP/L 676557.38 USD-S555648.31GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/13/2023 | 01/11/2027 | | 676,557 | 0.821287782 | | | | (55,843) | | (55,843) | | (55,843) | | | 5,110 | | 0003 |
| EUR/L 1484278.51 USD-S1330654.45EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/26/2023 | 11/27/2024 | | 1,484,279 | 0.896499168 | | | | (132) | | (132) | | (132) | | | 2,958 | | 0003 |
| GBP/L 11300674.53 USD-S8785411.28GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/18/2023 | 06/16/2025 | | 11,300,675 | 0.777423618 | | | | (413,304) | | (413,304) | | (413,304) | | | 47,597 | | 0003 |
| GBP/L 1370753.71 USD-S1065656.31GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/18/2023 | 06/16/2025 | | 1,370,754 | 0.777423619 | | | | (50,133) | | (50,133) | | (50,133) | | | 5,773 | | 0003 |
| EUR/L 388359.97 USD-S337235.13EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/26/2026 | | 388,360 | 0.868357081 | | | | 5,560 | | 5,560 | | 5,560 | | | 2,234 | | 0003 |
| GBP/L 607984.51 USD-S491797.38GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 09/15/2023 | 06/16/2025 | | 607,985 | 0.808897878 | | | | (47,751) | | (47,751) | | (47,751) | | | 2,561 | | 0003 |
| GBP/L 305549.71 USD-S244919.81GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2023 | 01/11/2027 | | 305,550 | 0.801571077 | | | | (17,824) | | (17,824) | | (17,824) | | | 2,308 | | 0003 |
| EUR/L 1127582.97 USD-S997056.16EUR | East Road CML May 2022 - 50125419 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 12/01/2023 | 05/27/2026 | | 1,127,583 | 0.884241946 | | | | (7,605) | | (7,605) | | (7,605) | | | 7,253 | | 0003 |
| GBP/L 4048928.71 USD-S3196728.77GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/17/2024 | 06/16/2025 | | 4,048,929 | 0.789524588 | | | | (213,411) | | (213,411) | | (213,411) | | | 17,054 | | 0003 |
| GBP/L 24358523.30 USD-S19375217.39GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/14/2024 | 01/21/2025 | | 24,358,523 | 0.79541839 | | | | (1,526,811) | | (1,526,811) | | (1,526,811) | | | 67,766 | | 0003 |
| EUR/L 1730850.00 USD-S1500000.00EUR | CLO ACLO 3A B1R XS2057851672 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/27/2023 | 12/28/2026 | | 1,730,850 | 0.866626224 | | | | 8,356 | | 8,356 | | 8,356 | | | 12,964 | | 0003 |
| GBP/L 2164501.69 USD-S1739282.02GBP | Patrizia London - 7200445 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 09/05/2023 | 10/28/2025 | | 2,164,502 | 0.803548469 | | | | (150,010) | | (150,010) | | (150,010) | | | 11,230 | | 0003 |
| EUR/S 4375600.00 USD-L4000000.00EUR | CLO ReInv6m CRWPK 1A B1R XS2334258188 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/04/2023 | 03/16/2026 | | 4,375,600 | 0.914160344 | | | | 166,479 | | 166,479 | | 166,479 | | | 26,413 | | 0003 |
| EUR/S 14882487.75 USD-L13500000.00EUR | CLO ReInv6m RRME 14A B1N XS2532387631 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/10/2023 | 04/15/2026 | | 14,882,488 | 0.907106408 | | | | 448,428 | | 448,428 | | 448,428 | | | 92,335 | | 0003 |
| GBP/S 541052.19 USD-L437002.01GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/06/2023 | 06/11/2025 | | 541,052 | 0.807689199 | | | | 41,666 | | 41,666 | | 41,666 | | | 2,257 | | 0003 |
| GBP/L 826359.14 USD-S647592.52GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/29/2023 | 11/03/2025 | | 826,359 | 0.78366958 | | | | (35,347) | | (35,347) | | (35,347) | | | 4,320 | | 0003 |
| EUR/S 5673362.49 USD-L5013000.00EUR | CLO ReInv6m BECLO 10A B1R XS2398804521 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 01/31/2024 | 10/15/2026 | | 5,673,362 | 0.88360298 | | | | 61,593 | | 61,593 | | 61,593 | | | 40,527 | | 0003 |
| EUR/L 1590874.97 USD-S1466109.08EUR | Coupon Hedge ABS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/05/2024 | 10/15/2024 | | 1,590,875 | 0.921574044 | | | | (42,019) | | (42,019) | | (42,019) | | | 1,613 | | 0003 |
| GBP/L 1463487.74 USD-S1162143.84GBP | Patrizia London - 7200445 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/06/2024 | 10/28/2025 | | 1,463,488 | 0.794091955 | | | | (83,010) | | (83,010) | | (83,010) | | | 7,593 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 2595617.55 USD-S2250000.00EUR | CLO ReInv6m DRYD 2017-52A DR XS2353415149 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/14/2024 | 08/15/2028 | | 2,595,618 | 0.866845734 | | | | (36,873) | | (36,873) | | (36,873) | | | 25,553 | | 0003 |
| EUR/S 10407062.50 USD-L9125000.00EUR | CLO ReInv6m CLONP 1A B1 XS2495511045 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2024 | 08/23/2027 | | 10,407,063 | 0.876808417 | | | | 141,271 | | 141,271 | | 141,271 | | | 88,550 | | 0003 |
| EUR/L 387594.72 USD-S354242.77EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/18/2024 | | 387,595 | 0.913951485 | | | | (7,463) | | (7,463) | | (7,463) | | | 710 | | 0003 |
| EUR/L 1429906.25 USD-S1293740.11EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 06/16/2025 | | 1,429,906 | 0.90477268 | | | | (24,343) | | (24,343) | | (24,343) | | | 6,023 | | 0003 |
| GBP/L 915260.33 USD-S720337.11GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2024 | | 915,260 | 0.787029751 | | | | (47,602) | | (47,602) | | (47,602) | | | 958 | | 0003 |
| GBP/L 2058859.05 USD-S1619491.12GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/14/2025 | | 2,058,859 | 0.786596402 | | | | (104,176) | | (104,176) | | (104,176) | | | 6,307 | | 0003 |
| GBP/L 1896910.74 USD-S1491164.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 08/18/2025 | | 1,896,911 | 0.786101722 | | | | (89,412) | | (89,412) | | (89,412) | | | 8,908 | | 0003 |
| GBP/L 914395.93 USD-S720337.11GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2024 | | 914,396 | 0.787773749 | | | | (48,466) | | (48,466) | | (48,466) | | | 957 | | 0003 |
| GBP/L 1849839.36 USD-S1455649.48GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/17/2025 | | 1,849,839 | 0.786905886 | | | | (86,759) | | (86,759) | | (86,759) | | | 9,839 | | 0003 |
| GBP/L 147665.32 USD-S117115.69GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WIK48MPD4Y2NCUIZ63 | 02/15/2024 | 01/11/2027 | | 147,665 | 0.793115743 | | | | (7,081) | | (7,081) | | (7,081) | | | 1,115 | | 0003 |
| GBP/L 50445191.89 USD-S39895125.44GBP | iQ Pool I 7200423 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWIXH05 | 02/21/2024 | 05/15/2025 | | 50,445,192 | 0.790860812 | | | | (2,774,744) | | (2,774,744) | | (2,774,744) | | | 198,910 | | 0003 |
| EUR/L 162892.12 USD-S147996.30EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 03/17/2025 | | 162,892 | 0.908554079 | | | | (2,904) | | (2,904) | | (2,904) | | | 553 | | 0003 |
| EUR/L 491443.49 USD-S443400.99EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 08/18/2025 | | 491,443 | 0.902242067 | | | | (8,141) | | (8,141) | | (8,141) | | | 2,308 | | 0003 |
| EUR/L 4045812.28 USD-S3611848.66EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2026 | | 4,045,812 | 0.892737579 | | | | (60,210) | | (60,210) | | (60,210) | | | 25,124 | | 0003 |
| EUR/L 1071561.24 USD-S975077.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 02/14/2025 | | 1,071,561 | 0.909959509 | | | | (19,588) | | (19,588) | | (19,588) | | | 3,282 | | 0003 |
| GBP/L 707862.94 USD-S556977.69GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2024 | | 707,863 | 0.786843976 | | | | (36,509) | | (36,509) | | (36,509) | | | 1,626 | | 0003 |
| GBP/L 697019.52 USD-S547928.24GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 08/18/2025 | | 697,020 | 0.786101715 | | | | (32,855) | | (32,855) | | (32,855) | | | 3,273 | | 0003 |
| GBP/L 59441.13 USD-S46737.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2026 | | 59,441 | 0.786287206 | | | | (2,693) | | (2,693) | | (2,693) | | | 338 | | 0003 |
| GBP/L 268313.24 USD-S210971.26GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/17/2026 | | 268,313 | 0.786287177 | | | | (12,046) | | (12,046) | | (12,046) | | | 1,578 | | 0003 |
| GBP/L 60713.43 USD-S47726.93GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 07/16/2026 | | 60,713 | 0.786101691 | | | | (2,595) | | (2,595) | | (2,595) | | | 406 | | 0003 |
| GBP/L 60653.86 USD-S47680.10GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 08/17/2026 | | 60,654 | 0.786101659 | | | | (2,567) | | (2,567) | | (2,567) | | | 416 | | 0003 |
| GBP/L 60570.00 USD-S47610.44GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2026 | | 60,570 | 0.786039954 | | | | (2,436) | | (2,436) | | (2,436) | | | 433 | | 0003 |
| GBP/L 60485.37 USD-S47536.44GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/15/2027 | | 60,485 | 0.78591633 | | | | (2,363) | | (2,363) | | (2,363) | | | 458 | | 0003 |
| GBP/L 123602.53 USD-S97301.84GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 03/17/2025 | | 123,603 | 0.787215601 | | | | (6,309) | | (6,309) | | (6,309) | | | 419 | | 0003 |
| GBP/L 60858.04 USD-S47893.32GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 09/16/2025 | | 60,858 | 0.786967835 | | | | (2,911) | | (2,911) | | (2,911) | | | 298 | | 0003 |
| GBP/L 479317.21 USD-S377177.54GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/17/2025 | | 479,317 | 0.786905899 | | | | (22,480) | | (22,480) | | (22,480) | | | 2,549 | | 0003 |
| SEK/L 1212183.54 USD-S12228628.77SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/27/2024 | 09/16/2025 | | 1,212,184 | 10.0881 | | | | (12,809) | | (12,809) | | (12,809) | | | 5,944 | | 0003 |
| SEK/L 911367.86 USD-S9163439.31SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/27/2024 | 12/16/2025 | | 911,368 | 10.05460003 | | | | (10,112) | | (10,112) | | (10,112) | | | 5,015 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| SEK/L 2374944.77 USD-S24211849.43SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 12/16/2024 | | 2,374,945 | 10.19469999 | | | | (19,651) | | (19,651) | | (19,651) | | | 5,454 | | 0003 |
| SEK/L 1710002.69 USD-S17250678.17SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 09/16/2025 | | 1,710,003 | 10.08810002 | | | | (18,069) | | (18,069) | | (18,069) | | | 8,384 | | 0003 |
| GBP/L 11670.26 USD-S9208.95GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | BNP Paribas SA .... ROMUWSFPUBMPRO8K5P83 | 03/26/2024 | 11/03/2025 | | 11,670 | 0.78909553 | | | | (583) | | (583) | | (583) | | | 61 | | 0003 |
| EUR/L 1123000.00 USD-S1000000.00EUR | CLO Reinv6m CORDA 10A C XS1730938377 | D1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 04/17/2024 | 02/24/2027 | | 1,123,000 | 0.89047195 | | | | (25,119) | | (25,119) | | (25,119) | | | 8,704 | | 0003 |
| EUR/S 2529780.00 USD-L2200000.00EUR | CLO Reinv6m ARESE 16A C XS2465009830 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 01/18/2028 | | 2,529,780 | 0.869640838 | | | | 26,997 | | 26,997 | | 26,997 | | | 22,983 | | 0003 |
| EUR/S 8003726.25 USD-L7125000.00EUR | CLO Reinv6m ARBR 11A C XS2501344019 | D1 | Currency | BNP Paribas SA .... ROMUWSFPUBMPRO8K5P83 | 06/03/2024 | 07/15/2026 | | 8,003,726 | 0.890210357 | | | | 123,012 | | 123,012 | | 123,012 | | | 53,527 | | 0003 |
| EUR/S 23604641.55 USD-L21700000.00EUR | CLO Reinv6m HAYEM 10A B2 XS2500204818 | D1 | Currency | WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76 | 07/02/2024 | 04/15/2025 | | 23,604,642 | 0.919310719 | | | | 731,109 | | 731,109 | | 731,109 | | | 86,707 | | 0003 |
| EUR/L 150291.70 USD-S134935.98EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 03/16/2026 | | 150,292 | 0.897827225 | | | | (2,931) | | (2,931) | | (2,931) | | | 907 | | 0003 |
| EUR/S 369429.07 USD-L337070.32EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 02/14/2025 | | 369,429 | 0.912408761 | | | | 7,766 | | 7,766 | | 7,766 | | | 1,132 | | 0003 |
| EUR/S 353402.29 USD-L321187.21EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 05/16/2025 | | 353,402 | 0.908843036 | | | | 7,215 | | 7,215 | | 7,215 | | | 1,397 | | 0003 |
| EUR/S 57686.40 USD-L52101.16EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2025 | | 57,686 | 0.903179259 | | | | 1,146 | | 1,146 | | 1,146 | | | 295 | | 0003 |
| EUR/S 7131132.59 USD-L6516853.93EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4ROTD8PU41 | 07/26/2024 | 12/31/2024 | | 7,131,133 | 0.913859594 | | | | 149,811 | | 149,811 | | 149,811 | | | 17,901 | | 0003 |
| EUR/S 2509568.60 USD-L2200000.00EUR | CLO Reinv6m AQUE 2022-7A C XS2448043492 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4ROTD8PU41 | 07/29/2024 | 03/15/2028 | | 2,509,569 | 0.876644695 | | | | 49,502 | | 49,502 | | 49,502 | | | 23,332 | | 0003 |
| EUR/S 44041.71 USD-L39820.71EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 12/16/2024 | | 44,042 | 0.904159035 | | | | 418 | | 418 | | 418 | | | 101 | | 0003 |
| EUR/S 6709872.00 USD-L6000000.00EUR | CLO Reinv6m ARESE 13A DN XS2084075386 | D1 | Currency | Societe Generale SA ... O2RNE8IBXP4ROTD8PU41 | 08/28/2024 | 01/15/2025 | | 6,709,872 | 0.894204837 | | | | (2,802) | | (2,802) | | (2,802) | | | 18,165 | | 0003 |
| EUR/S 1676272.50 USD-L1500000.00EUR | CLO Reinv6m ARBR 7A B2 XS2092171474 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/29/2024 | 03/17/2025 | | 1,676,273 | 0.894842575 | | | | 4,136 | | 4,136 | | 4,136 | | | 5,686 | | 0003 |
| EUR/S 3911502.00 USD-L3500000.00EUR | CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 3,911,502 | 0.894796935 | | | | 13,619 | | 13,619 | | 13,619 | | | 14,368 | | 0003 |
| EUR/L 1402859.52 USD-S1267000.00EUR | CLO Reinv6m VOYE 3A B1 XS2125180344 | D1 | Currency | Societe Generale SA ... O2RNE8IBXP4ROTD8PU41 | 08/30/2024 | 10/15/2024 | | 1,402,860 | 0.903155292 | | | | (8,274) | | (8,274) | | (8,274) | | | 1,422 | | 0003 |
| GBP/L 60609.90 USD-S47641.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 09/16/2026 | | 60,610 | 0.786039904 | | | | (2,466) | | (2,466) | | (2,466) | | | 424 | | 0003 |
| GBP/L 2858216.93 USD-S2251628.27GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2024 | | 2,858,217 | 0.78777375 | | | | (151,496) | | (151,496) | | (151,496) | | | 2,992 | | 0003 |
| GBP/L 1791191.03 USD-S1410275.60GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/14/2025 | | 1,791,191 | 0.787339584 | | | | (92,410) | | (92,410) | | (92,410) | | | 5,487 | | 0003 |
| GBP/L 59679.75 USD-S46962.34GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2025 | | 59,680 | 0.786905776 | | | | (2,777) | | (2,777) | | (2,777) | | | 328 | | 0003 |
| GBP/L 60531.92 USD-S47610.44GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2026 | | 60,532 | 0.786534443 | | | | (2,472) | | (2,472) | | (2,472) | | | 433 | | 0003 |
| GBP/L 60500.15 USD-S47585.45GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/16/2026 | | 60,500 | 0.786534414 | | | | (2,450) | | (2,450) | | (2,450) | | | 441 | | 0003 |
| GBP/L 60472.18 USD-S47559.72GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2026 | | 60,472 | 0.786472722 | | | | (2,424) | | (2,424) | | (2,424) | | | 450 | | 0003 |
| GBP/L 4069510.70 USD-S3205495.13GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4ROTD8PU41 | 02/27/2024 | 06/16/2025 | | 4,069,511 | 0.787685637 | | | | (204,518) | | (204,518) | | (204,518) | | | 17,140 | | 0003 |
| SEK/L 1683546.45 USD-S17163250.96SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 12/16/2024 | | 1,683,546 | 10.19469998 | | | | (13,930) | | (13,930) | | (13,930) | | | 3,866 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 289325.27 USD-S261076.76EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 04/15/2025 | | 289,325 | 0.90236418 | | | | (3,463) | | (3,463) | | (3,463) | | | 1,063 | | 0003 |
| EUR/L 111952.37 USD-S99912.87EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 12/16/2025 | | 111,952 | 0.89245873 | | | | (1,124) | | (1,124) | | (1,124) | | | 616 | | 0003 |
| EUR/L 915427.82 USD-S810543.49EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2026 | | 915,428 | 0.885425888 | | | | (8,054) | | (8,054) | | (8,054) | | | 5,980 | | 0003 |
| GBP/L 150429.26 USD-S117780.50GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 05/16/2025 | | 150,429 | 0.782962703 | | | | (6,687) | | (6,687) | | (6,687) | | | 594 | | 0003 |
| GBP/L 469409.35 USD-S367501.25GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/11/2025 | | 469,409 | 0.782901427 | | | | (20,634) | | (20,634) | | (20,634) | | | 1,958 | | 0003 |
| GBP/L 145987.79 USD-S114276.16GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 07/16/2025 | | 145,988 | 0.782778889 | | | | (6,312) | | (6,312) | | (6,312) | | | 650 | | 0003 |
| AUD/L 790680.00 USD-S1200000.00AUD | Sapphire 2024-1 B 50208082 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 03/27/2024 | 07/14/2026 | | 790,680 | 1.517680983 | | | | (33,912) | | (33,912) | | (33,912) | | | 5,284 | | 0003 |
| EUR/L 3139788.40 USD-S2869522.95EUR | Domi 2020-1 Class A-50136224 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 10/15/2024 | | 3,139,788 | 0.9139224 | | | | (56,171) | | (56,171) | | (56,171) | | | 3,182 | | 0003 |
| EUR/L 532489.79 USD-S486362.00EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 10/28/2024 | | 532,490 | 0.913373381 | | | | (9,520) | | (9,520) | | (9,520) | | | 737 | | 0003 |
| AUD/L 6802.93 USD-S10348.24AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 03/14/2025 | | 6,803 | 1.521144566 | | | | (352) | | (352) | | (352) | | | 23 | | 0003 |
| SEK/L 292747.55 USD-S2924635.89SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 05/18/2026 | | 292,748 | 9.990300141 | | | | (3,233) | | (3,233) | | (3,233) | | | 1,869 | | 0003 |
| EUR/S 3463217.81 USD-L3125000.00EUR | CLO Reinv6m BECLO 9A C XS2062960385 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/08/2024 | 12/16/2024 | | 3,463,218 | 0.902340012 | | | | 25,841 | | 25,841 | | 25,841 | | | 7,953 | | 0003 |
| EUR/S 4440488.80 USD-L3938000.00EUR | CLO Reinv6m AVDPK 1A B1R XS2373314942 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/22/2024 | 09/21/2026 | | 4,440,489 | 0.886839305 | | | | 62,501 | | 62,501 | | 62,501 | | | 31,205 | | 0003 |
| GBP/L 416755.01 USD-S327468.86GBP | Patrizia London - 7200445 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/04/2024 | 10/28/2025 | | 416,755 | 0.785758664 | | | | (19,017) | | (19,017) | | (19,017) | | | 2,162 | | 0003 |
| EUR/S 11283653.70 USD-L9900000.00EUR | CLO Reinv6m CONTE 10A C XS2532683526 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/25/2024 | 11/15/2027 | | 11,283,654 | 0.877375384 | | | | 189,327 | | 189,327 | | 189,327 | | | 99,751 | | 0003 |
| EUR/S 8273148.00 USD-L7240000.00EUR | CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 10/25/2027 | | 8,273,148 | 0.875120329 | | | | 113,877 | | 113,877 | | 113,877 | | | 72,461 | | 0003 |
| EUR/L 827931.36 USD-S760118.18EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 12/31/2024 | | 827,931 | 0.918093234 | | | | (21,309) | | (21,309) | | (21,309) | | | 2,078 | | 0003 |
| EUR/S 4487400.00 USD-L4000000.00EUR | CLO Reinv6m HARVT 29A B XS2498563555 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/14/2027 | | 4,487,400 | 0.891384766 | | | | 124,209 | | 124,209 | | 124,209 | | | 37,452 | | 0003 |
| EUR/L 954541.02 USD-S875369.94EUR | Summit Pool Mont Logistics June 2021 - 7200452 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/02/2024 | 06/02/2025 | | 954,541 | 0.917058483 | | | | (28,918) | | (28,918) | | (28,918) | | | 3,910 | | 0003 |
| GBP/L 415846.97 USD-S327372.93GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/02/2024 | 11/03/2025 | | 415,847 | 0.787243755 | | | | (19,765) | | (19,765) | | (19,765) | | | 2,174 | | 0003 |
| EUR/S 1638535.20 USD-L1500000.00EUR | CLO Reinv6m AVOCA 17A CRR XS2434356502 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/11/2024 | 10/15/2024 | | 1,638,535 | 0.915451801 | | | | 32,105 | | 32,105 | | 32,105 | | | 1,661 | | 0003 |
| EUR/L 243881.22 USD-S222215.23EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 03/17/2025 | | 243,881 | 0.911161712 | | | | (5,060) | | (5,060) | | (5,060) | | | 827 | | 0003 |
| EUR/S 386655.98 USD-L354242.77EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/18/2024 | | 386,656 | 0.916170416 | | | | 8,402 | | 8,402 | | 8,402 | | | 708 | | 0003 |
| EUR/S 59769.75 USD-L54609.18EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2025 | | 59,770 | 0.913659167 | | | | 1,277 | | 1,277 | | 1,277 | | | 163 | | 0003 |
| EUR/S 75882.97 USD-L68056.47EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2026 | | 75,883 | 0.896860916 | | | | 1,485 | | 1,485 | | 1,485 | | | 471 | | 0003 |
| EUR/S 2281426.00 USD-L2000000.00EUR | CLO Reinv6m AQUE 2022-7A D XS2448044110 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/29/2024 | 03/15/2028 | | 2,281,426 | 0.876644695 | | | | 45,002 | | 45,002 | | 45,002 | | | 21,211 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 3630080.00 USD-L3200000.00EUR | CLO ReInv6m CORDA 23A B1 XS2441239964 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/13/2024 | 04/26/2027 | | 3,630,080 | 0.881523272 | | | | 53,750 | | 53,750 | | 53,750 | | | 29,097 | | 0003 |
| EUR/L 23356.27 USD-S21175.22EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2024 | | 23,356 | 0.906618223 | | | | (229) | | (229) | | (229) | | | 24 | | 0003 |
| EUR/S 1108229.70 USD-L1000000.00EUR | CLO ReInv6m BECLO 9A C XS2062960385 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/08/2024 | 12/16/2024 | | 1,108,230 | 0.902340011 | | | | 8,269 | | 8,269 | | 8,269 | | | 2,545 | | 0003 |
| GBP/L 153248.94 USD-S119819.34GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/14/2024 | 01/11/2027 | | 153,249 | 0.781860808 | | | | (5,231) | | (5,231) | | (5,231) | | | 1,158 | | 0003 |
| EUR/L 510029.20 USD-S464296.04EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2024 | | 510,029 | 0.910332271 | | | | (7,109) | | (7,109) | | (7,109) | | | 534 | | 0003 |
| EUR/L 146100.71 USD-S132625.92EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 12/16/2024 | | 146,101 | 0.907770537 | | | | (1,976) | | (1,976) | | (1,976) | | | 336 | | 0003 |
| EUR/L 133069.02 USD-S120261.20EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 03/14/2025 | | 133,069 | 0.90375055 | | | | (1,642) | | (1,642) | | (1,642) | | | 447 | | 0003 |
| EUR/L 125443.04 USD-S112899.87EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/11/2025 | | 125,443 | 0.90000904 | | | | (1,440) | | (1,440) | | (1,440) | | | 523 | | 0003 |
| EUR/L 213135.29 USD-S190742.16EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2025 | | 213,135 | 0.894934668 | | | | (2,248) | | (2,248) | | (2,248) | | | 1,089 | | 0003 |
| GBP/L 434522.77 USD-S340028.77GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2025 | | 434,523 | 0.782533836 | | | | (17,691) | | (17,691) | | (17,691) | | | 2,391 | | 0003 |
| EUR/L 655471.85 USD-S582382.81EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 03/19/2024 | 05/27/2026 | | 655,472 | 0.888494006 | | | | (7,594) | | (7,594) | | (7,594) | | | 4,216 | | 0003 |
| AUD/L 395340.00 USD-S600000.00AUD | Sapphire 2024-1 D 50208084 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/27/2024 | 07/14/2026 | | 395,340 | 1.517680983 | | | | (16,956) | | (16,956) | | (16,956) | | | 2,642 | | 0003 |
| EUR/L 508748.04 USD-S464676.92EUR | Dutch Property Finance 2020-1 - Class A-50136216 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 10/28/2024 | | 508,748 | 0.913373386 | | | | (9,095) | | (9,095) | | (9,095) | | | 705 | | 0003 |
| AUD/L 7570.94 USD-S11521.75AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 02/14/2025 | | 7,571 | 1.521838768 | | | | (397) | | (397) | | (397) | | | 23 | | 0003 |
| AUD/L 7987.66 USD-S12115.37AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 08/15/2025 | | 7,988 | 1.516760854 | | | | (377) | | (377) | | (377) | | | 37 | | 0003 |
| AUD/L 7711.95 USD-S11684.78AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 11/14/2025 | | 7,712 | 1.515152458 | | | | (347) | | (347) | | (347) | | | 41 | | 0003 |
| EUR/L 111706390.00 USD-S100900000.00EUR | 35 RUE DE LA GARE - 7200419 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/12/2024 | 05/20/2026 | | 111,706,390 | 0.903260771 | | | | (3,142,640) | | (3,142,640) | | (3,142,640) | | | 714,313 | | 0003 |
| EUR/L 1675740.01 USD-S1511913.18EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/19/2024 | 05/27/2026 | | 1,675,740 | 0.902236129 | | | | (45,633) | | (45,633) | | (45,633) | | | 10,778 | | 0003 |
| EUR/S 147556.92 USD-L135805.19EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 10/25/2024 | | 147,557 | 0.920357988 | | | | 3,766 | | 3,766 | | 3,766 | | | 193 | | 0003 |
| EUR/L 53189661.13 USD-S47155000.00EUR | Project Physicus-7200542 April 2022 ... | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/08/2024 | 02/25/2027 | | 53,189,661 | 0.886544471 | | | | (969,772) | | (969,772) | | (969,772) | | | 412,475 | | 0003 |
| EUR/L 6547690.00 USD-S5630000.00EUR | CLO ReInv6m MDPKE 15A DR XS2472845242 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/02/2022 | 07/15/2027 | | 6,547,690 | 0.859845228 | | | | 36,172 | | 36,172 | | 36,172 | | | 54,675 | | 0003 |
| EUR/L 4233957.91 USD-S3825000.00EUR | CLO ReInv6m HARVT 23A B1 XS2112472316 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 10/21/2024 | | 4,233,958 | 0.90341002 | | | | (27,331) | | (27,331) | | (27,331) | | | 5,078 | | 0003 |
| EUR/L 5426553.02 USD-S4900000.00EUR | CLO ReInv6m AVOCA 21A D XS2126168181 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 10/15/2024 | | 5,426,553 | 0.902967313 | | | | (30,870) | | (30,870) | | (30,870) | | | 5,500 | | 0003 |
| EUR/S 7106519.78 USD-L6375000.00EUR | CLO ReInv6m ACCUN 4A B1E XS2106569366 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 04/22/2025 | | 7,106,520 | 0.897063569 | | | | 44,681 | | 44,681 | | 44,681 | | | 26,564 | | 0003 |
| EUR/S 11821884.26 USD-L10600000.00EUR | CLO ReInv6m AVOCA 21A D XS2126168181 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 04/15/2025 | | 11,821,884 | 0.896642174 | | | | 65,625 | | 65,625 | | 65,625 | | | 43,425 | | 0003 |
| AUD/L 10085570.20 USD-S14952329.00AUD | Hurstville - 1BANOPDR5 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 03/20/2025 | | 10,085,570 | 1.482546718 | | | | (252,897) | | (252,897) | | (252,897) | | | 34,516 | | 0003 |
| EUR/L 635423.30 USD-S575000.00EUR | CLO ReInv6m NEUBE 2021-1A D XS2293735101 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/10/2024 | 10/17/2024 | | 635,423 | 0.904908586 | | | | (5,047) | | (5,047) | | (5,047) | | | 686 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 643448.57 USD-L575000.00EUR | CLO ReInv6m NEUBE 2021-1A D XS2293735101 | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/10/2024 | 10/17/2025 | | 643,449 | 0.893622314 | | | | 5,858 | | 5,858 | | 5,858 | | | 3,291 | | 0003 |
| EUR/L 42699061.90 USD-S38519670.00EUR | PK AIRFINANCE 2020 C-E - 69346YAV5 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 12/20/2024 | | 42,699,062 | 0.902119819 | | | | (316,047) | | (316,047) | | (316,047) | | | 100,574 | | 0003 |
| EUR/S 21215284.60 USD-L18719152.94EUR | Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/25/2024 | 11/03/2025 | | 21,215,285 | 0.882342768 | | | | (63,739) | | (63,739) | | (63,739) | | | 110,907 | | 0003 |
| CHF/S 23852.41 USD-L20000.00CHF | CHF 6 Year deal | BA1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/06/2021 | 01/15/2025 | | 23,852 | 0.838489696 | | | | (458) | | (458) | | (458) | | | 65 | | 0003 |
| EUR/L 28141961.80 USD-S22700000.00EUR | CLO ReInv6m RRME 1A BR XS2303068774 | D1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 10/15/2025 | | 28,141,962 | 0.806624647 | | | | 2,399,001 | | 2,399,001 | | 2,399,001 | | | 143,572 | | 0003 |
| EUR/L 527462.32 USD-S435523.34EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 10/22/2021 | 11/27/2024 | | 527,462 | 0.825695644 | | | | 41,125 | | 41,125 | | 41,125 | | | 1,051 | | 0003 |
| EUR/L 336861.93 USD-S285973.76EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 11/22/2021 | 11/27/2024 | | 336,862 | 0.848934636 | | | | 17,594 | | 17,594 | | 17,594 | | | 671 | | 0003 |
| EUR/L 512528.27 USD-S464246.62EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 06/22/2022 | 11/27/2024 | | 512,528 | 0.905797099 | | | | (5,362) | | (5,362) | | (5,362) | | | 1,022 | | 0003 |
| GBP/L 153876.18 USD-S125027.74GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/18/2022 | 01/11/2027 | | 153,876 | 0.81252173 | | | | (11,045) | | (11,045) | | (11,045) | | | 1,162 | | 0003 |
| EUR/S 784810.76 USD-L718651.69EUR | Stoneweg Spanish Hotel Note A-2 April 2022 . | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/29/2022 | 04/21/2026 | | 784,811 | 0.915700608 | | | | 31,094 | | 31,094 | | 31,094 | | | 4,895 | | 0003 |
| GBP/L 374214.64 USD-S341592.55GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/14/2022 | 01/11/2027 | | 374,215 | 0.91282519 | | | | (72,941) | | (72,941) | | (72,941) | | | 2,827 | | 0003 |
| AUD/L 7223.37 USD-S10961.11AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 07/16/2025 | | 7,223 | 1.517450996 | | | | (347) | | (347) | | (347) | | | 32 | | 0003 |
| AUD/L 8175.03 USD-S12395.80AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 09/15/2025 | | 8,175 | 1.516300246 | | | | (381) | | (381) | | (381) | | | 40 | | 0003 |
| AUD/L 86447.79 USD-S130724.02AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 06/15/2026 | | 86,448 | 1.51217307 | | | | (3,420) | | (3,420) | | (3,420) | | | 565 | | 0003 |
| GBP/L 291769.95 USD-S232411.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/19/2024 | 01/11/2027 | | 291,770 | 0.796558864 | | | | (15,225) | | (15,225) | | (15,225) | | | 2,204 | | 0003 |
| EUR/S 4526.51 USD-L4053.12EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 815DZWZKVSZI1NUHU748 | 05/08/2024 | 07/27/2026 | | 4,527 | 0.895418324 | | | | 98 | | 98 | | 98 | | | 31 | | 0003 |
| EUR/L 1195844.29 USD-S1086933.55EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2025 | | 1,195,844 | 0.908925651 | | | | (27,309) | | (27,309) | | (27,309) | | | 5,320 | | 0003 |
| EUR/L 1320559.35 USD-S1174979.40EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/17/2024 | 05/27/2026 | | 1,320,559 | 0.889758874 | | | | (17,201) | | (17,201) | | (17,201) | | | 8,494 | | 0003 |
| GBP/L 160212.83 USD-S125544.29GBP | iQ Pool I 7200426 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 06/03/2024 | 05/15/2025 | | 160,213 | 0.783609465 | | | | (7,263) | | (7,263) | | (7,263) | | | 632 | | 0003 |
| GBP/L 324726.33 USD-S254867.22GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 06/20/2024 | 01/11/2027 | | 324,726 | 0.784867738 | | | | (12,284) | | (12,284) | | (12,284) | | | 2,453 | | 0003 |
| EUR/L 2022006.07 USD-S1842713.71EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/12/2024 | 12/31/2024 | | 2,022,006 | 0.911329465 | | | | (36,763) | | (36,763) | | (36,763) | | | 5,076 | | 0003 |
| GBP/L 7763.32 USD-S6007.61GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 7,763 | 0.773845468 | | | | (247) | | (247) | | (247) | | | 33 | | 0003 |
| EUR/L 350435.84 USD-S321530.27EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2024 | | 350,436 | 0.917515372 | | | | (7,688) | | (7,688) | | (7,688) | | | 367 | | 0003 |
| EUR/L 54806.85 USD-S50148.09EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 12/16/2024 | | 54,807 | 0.914996757 | | | | (1,183) | | (1,183) | | (1,183) | | | 126 | | 0003 |
| EUR/L 215507.73 USD-S195137.17EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/15/2024 | 01/28/2025 | | 215,508 | 0.90547643 | | | | (2,726) | | (2,726) | | (2,726) | | | 618 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 100705.54 USD-L90922.30EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/16/2025 | 100,706 | 0.902853011 | | | | 935 | | 935 | | 935 | | | 274 | | 0003 |
| EUR/S 203348.60 USD-L180513.62EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2026 | 203,349 | 0.887705251 | | | | 1,863 | | 1,863 | | 1,863 | | | 1,263 | | 0003 |
| EUR/L 2097610.35 USD-S1882739.00EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | 2,097,610 | 0.897563744 | | | | (1,845) | | (1,845) | | (1,845) | | | 3,723 | | 0003 |
| EUR/S 8796.70 USD-L7880.93EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 10/25/2024 | 8,797 | 0.895896188 | | | | (15) | | (15) | | (15) | | | 12 | | 0003 |
| EUR/S 7729.55 USD-L6896.46EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 01/27/2025 | 7,730 | 0.892220116 | | | | (17) | | (17) | | (17) | | | 22 | | 0003 |
| EUR/L 13630660.89 USD-S12234387.00EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | 13,630,661 | 0.897563742 | | | | (11,987) | | (11,987) | | (11,987) | | | 24,195 | | 0003 |
| EUR/L 2227556.20 USD-S2000000.00EUR | CLO ReInv6m SNDPE 3A CE XS2113704832 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/23/2024 | 10/15/2024 | 2,227,556 | 0.897844912 | | | | 36 | | 36 | | 36 | | | 2,258 | | 0003 |
| EUR/S 2244538.80 USD-L2000000.00EUR | CLO ReInv6m SNDPE 3A CE XS2113704832 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 08/23/2024 | 04/15/2025 | 2,244,539 | 0.891051649 | | | | (1,612) | | (1,612) | | (1,612) | | | 8,245 | | 0003 |
| SEK/L 1575492.85 USD-S15812591.55SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/15/2025 | 1,575,493 | 10.03660001 | | | | 341 | | 341 | | 341 | | | 6,212 | | 0003 |
| SEK/S 2284814.94 USD-L22995976.89SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 03/17/2025 | 2,284,815 | 10.06469998 | | | | (265) | | (265) | | (265) | | | 7,750 | | 0003 |
| SEK/S 2189090.28 USD-L21938624.94SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 06/16/2025 | 2,189,090 | 10.02179999 | | | | (528) | | (528) | | (528) | | | 9,220 | | 0003 |
| GBP/L 5381760.00 USD-S4800000.00GBP | Canada Square 2020-2 Class B 50136218 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/18/2022 | 12/17/2025 | 5,381,760 | 0.891901534 | | | | (965,423) | | (965,423) | | (965,423) | | | 29,645 | | 0003 |
| EUR/L 4430400.00 USD-S4000000.00EUR | CLO ReInv6m CIFCE 2A B2N XS2125924477 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | 4,430,400 | 0.902853016 | | | | (24,640) | | (24,640) | | (24,640) | | | 4,491 | | 0003 |
| EUR/S 7807905.00 USD-L7000000.00EUR | CLO ReInv6m CIFCE 2A B2N XS2125924477 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 04/15/2025 | 7,807,905 | 0.896527301 | | | | 42,337 | | 42,337 | | 42,337 | | | 28,681 | | 0003 |
| EUR/S 16396600.50 USD-L14700000.00EUR | CLO ReInv6m CIFCE 2A CN XS2125925011 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 04/15/2025 | 16,396,601 | 0.896527301 | | | | 88,908 | | 88,908 | | 88,908 | | | 60,230 | | 0003 |
| EUR/S 4263911.86 USD-L3825000.00EUR | CLO ReInv6m HARVT 23A B1 XS2112472316 | D1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 09/04/2024 | 04/22/2025 | 4,263,912 | 0.897063571 | | | | 26,809 | | 26,809 | | 26,809 | | | 15,938 | | 0003 |
| EUR/L 2613591.51 USD-S2350000.00EUR | CLO ReInv6m CIFCE 3A C XS2274531172 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/05/2024 | 10/15/2024 | 2,613,592 | 0.899145865 | | | | (3,744) | | (3,744) | | (3,744) | | | 2,649 | | 0003 |
| EUR/S 224579.00 USD-L200000.00EUR | CLO ReInv6m CIFCE 3A D XS2274531768 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 07/15/2025 | 224,579 | 0.890555217 | | | | 478 | | 478 | | 478 | | | 997 | | 0003 |
| EUR/S 4864170.00 USD-L4350000.00EUR | CLO ReInv6m HARVT 23A D XS2112473470 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 04/22/2025 | 4,864,170 | 0.894294402 | | | | 15,473 | | 15,473 | | 15,473 | | | 18,182 | | 0003 |
| EUR/S 14561716.00 USD-L13000000.00EUR | CLO ReInv6m RRME 6A C XS2291789464 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/09/2024 | 10/15/2025 | 14,561,716 | 0.892751926 | | | | 117,162 | | 117,162 | | 117,162 | | | 74,290 | | 0003 |
| EUR/S 7200941.25 USD-L6450000.00EUR | CLO ReInv6m PLMER 2021-1A B XS2298990230 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2025 | 7,200,941 | 0.895716237 | | | | 82,041 | | 82,041 | | 82,041 | | | 36,737 | | 0003 |
| GBP/L 100872512.94 USD-S75441263.14GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/25/2024 | 10/01/2024 | 100,872,513 | 0.747887219 | | | | 30,039 | | 30,039 | | 30,039 | | | 26,396 | | 0003 |
| EUR/L 20932868.74 USD-S18719152.94EUR | Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/25/2024 | 10/01/2024 | 20,932,869 | 0.894246898 | | | | 98,391 | | 98,391 | | 98,391 | | | 5,478 | | 0003 |
| EUR/S 30896.44 USD-L28536.74EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 10/25/2024 | 30,896 | 0.923625505 | | | | 901 | | 901 | | 901 | | | 40 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 18622.72 USD-L16965.70EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 07/25/2025 | | 18,623 | 0.911021591 | | | | 476 | | 476 | | 476 | | | 84 | | 0003 |
| EUR/S 11591.95 USD-L10467.50EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 01/26/2026 | | 11,592 | 0.902997339 | | | | 273 | | 273 | | 273 | | | 67 | | 0003 |
| EUR/L 1147576.95 USD-S1021521.23EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2026 | | 1,147,577 | 0.890154887 | | | | (20,864) | | (20,864) | | (20,864) | | | 8,203 | | 0003 |
| EUR/L 1860404.39 USD-S1655311.32EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/17/2024 | 05/27/2026 | | 1,860,404 | 0.889758877 | | | | (24,233) | | (24,233) | | (24,233) | | | 11,966 | | 0003 |
| GBP/L 449929.11 USD-S351864.48GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/20/2024 | 01/11/2027 | | 449,929 | 0.782044265 | | | | (15,460) | | (15,460) | | (15,460) | | | 3,399 | | 0003 |
| GBP/L 328586.38 USD-S257896.85GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 06/20/2024 | 01/11/2027 | | 328,586 | 0.784867742 | | | | (12,430) | | (12,430) | | (12,430) | | | 2,482 | | 0003 |
| GBP/S 5837943.58 USD-L4598000.00GBP | PMF 2019-1B - Class C - 50136746 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/20/2024 | 12/06/2024 | | 5,837,944 | 0.787606104 | | | | 307,343 | | 307,343 | | 307,343 | | | 12,506 | | 0003 |
| GBP/S 3012104.75 USD-L2370638.44GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/24/2024 | 06/16/2025 | | 3,012,105 | 0.787037184 | | | | 148,772 | | 148,772 | | 148,772 | | | 12,687 | | 0003 |
| EUR/L 407464.18 USD-S377482.83EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 11/27/2024 | | 407,464 | 0.926419667 | | | | (13,637) | | (13,637) | | (13,637) | | | 812 | | 0003 |
| GBP/S 6437447.49 USD-L4951402.78GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/15/2024 | 06/16/2025 | | 6,437,447 | 0.76915622 | | | | 164,477 | | 164,477 | | 164,477 | | | 27,114 | | 0003 |
| EUR/L 338151.59 USD-S309804.48EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/18/2024 | | 338,152 | 0.916170407 | | | | (7,348) | | (7,348) | | (7,348) | | | 619 | | 0003 |
| EUR/L 323318.00 USD-S295402.47EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2025 | | 323,318 | 0.913659215 | | | | (6,908) | | (6,908) | | (6,908) | | | 879 | | 0003 |
| EUR/L 54420.99 USD-S49586.32EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 03/17/2025 | | 54,421 | 0.911161668 | | | | (1,129) | | (1,129) | | (1,129) | | | 185 | | 0003 |
| EUR/L 186316.45 USD-S169548.14EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2025 | | 186,316 | 0.910000915 | | | | (3,833) | | (3,833) | | (3,833) | | | 686 | | 0003 |
| EUR/L 324110.95 USD-S294565.98EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 05/16/2025 | | 324,111 | 0.908843037 | | | | (6,617) | | (6,617) | | (6,617) | | | 1,281 | | 0003 |
| EUR/L 234689.19 USD-S210937.61EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 02/17/2026 | | 234,689 | 0.898795594 | | | | (4,596) | | (4,596) | | (4,596) | | | 1,380 | | 0003 |
| EUR/S 53198.02 USD-L47236.74EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/15/2027 | | 53,198 | 0.887941694 | | | | 833 | | 833 | | 833 | | | 403 | | 0003 |
| EUR/S 14754067.41 USD-L13483146.07EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/26/2024 | 12/31/2024 | | 14,754,067 | 0.913859595 | | | | 309,954 | | 309,954 | | 309,954 | | | 37,036 | | 0003 |
| EUR/S 6138.37 USD-L5441.34EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 07/25/2025 | | 6,138 | 0.886447054 | | | | (13) | | (13) | | (13) | | | 28 | | 0003 |
| EUR/S 206593.91 USD-L182535.70EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 10/28/2025 | | 206,594 | 0.88354831 | | | | (385) | | (385) | | (385) | | | 1,072 | | 0003 |
| EUR/S 5009.45 USD-L4426.10EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 10/28/2025 | | 5,009 | 0.88355009 | | | | (9) | | (9) | | (9) | | | 26 | | 0003 |
| EUR/S 976064.60 USD-L829000.00EUR | CLO Reinv6m SNDPE 3A CE XS2113704832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/23/2024 | 01/16/2029 | | 976,065 | 0.84932903 | | | | 168 | | 168 | | 168 | | | 10,118 | | 0003 |
| SEK/S 921884.46 USD-L9163439.31SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 12/16/2025 | | 921,884 | 9.939899963 | | | | (404) | | (404) | | (404) | | | 5,072 | | 0003 |
| GBP/L 114602.95 USD-S88203.61GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30 | 09/03/2024 | 01/11/2027 | | 114,603 | 0.769645197 | | | | (2,286) | | (2,286) | | (2,286) | | | 866 | | 0003 |
| EUR/L 6339084.00 USD-S5700000.00EUR | CLO Reinv6m CIFCE 3A D XS2274531768 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/05/2024 | 10/15/2024 | | 6,339,084 | 0.899183541 | | | | (9,347) | | (9,347) | | (9,347) | | | 6,425 | | 0003 |
| EUR/L 9455920.20 USD-S8500000.00EUR | CLO TERM CRNCL 2018-10A C1R XS2350605239 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/05/2024 | 10/15/2024 | | 9,455,920 | 0.898907755 | | | | (11,039) | | (11,039) | | (11,039) | | | 9,584 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 559219.62 USD-L504666.67EUR | Liability Hedge | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/12/2024 | 11/25/2024 | | 559,220 | 0.902448076 | | | | 3,724 | | 3,724 | | 3,724 | | | 1,095 | | 0003 |
| EUR/L 341169.08 USD-S305070.49EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/25/2024 | 11/27/2024 | | 341,169 | 0.894191496 | | | | 848 | | 848 | | 848 | | | 680 | | 0003 |
| GBP/L 478033.03 USD-S309907.96GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/15/2037 | | 478,033 | 0.648298215 | | | | 46,582 | | 46,582 | | 46,582 | | | 8,523 | | 0003 |
| GBP/L 536201.42 USD-S341834.39GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/15/2040 | | 536,201 | 0.637511161 | | | | 51,891 | | 51,891 | | 51,891 | | | 10,629 | | 0003 |
| GBP/L 597931.83 USD-S369687.05GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/15/2043 | | 597,932 | 0.618276251 | | | | 60,358 | | 60,358 | | 60,358 | | | 12,934 | | 0003 |
| GBP/L 823308.12 USD-S500400.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/17/2047 | | 823,308 | 0.607791892 | | | | 80,526 | | 80,526 | | 80,526 | | | 19,624 | | 0003 |
| EUR/L 9257250.00 USD-S7500000.00EUR | CLO ReInv6m SCULE 9A D XS2437462562 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/09/2022 | 04/12/2027 | | 9,257,250 | 0.810175808 | | | | 566,155 | | 566,155 | | 566,155 | | | 73,645 | | 0003 |
| EUR/L 11719200.00 USD-S9500000.00EUR | CLO ReInv6m DRYD 2015-39A B2RR XS2440293962 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/11/2022 | 04/15/2027 | | 11,719,200 | 0.810635538 | | | | 709,782 | | 709,782 | | 709,782 | | | 93,382 | | 0003 |
| GBP/L 17359374.66 USD-S13202049.33GBP | Placefirst UK SFR Loan April 2022 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/22/2022 | 04/22/2025 | | 17,359,375 | 0.760514108 | | | | (264,682) | | (264,682) | | (264,682) | | | 64,889 | | 0003 |
| GBP/L 216566.48 USD-S175964.97GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/18/2022 | 01/11/2027 | | 216,566 | 0.812521725 | | | | (15,545) | | (15,545) | | (15,545) | | | 1,636 | | 0003 |
| GBP/L 8767090.00 USD-S7775000.00GBP | Polaris 2021-1 Class B RMBS 50136215 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 10/20/2022 | 07/23/2025 | | 8,767,090 | 0.886839305 | | | | (1,552,355) | | (1,552,355) | | (1,552,355) | | | 39,475 | | 0003 |
| GBP/L 2370169.20 USD-S2076000.00GBP | TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/25/2022 | 06/12/2026 | | 2,370,169 | 0.875886835 | | | | (366,317) | | (366,317) | | (366,317) | | | 15,445 | | 0003 |
| EUR/L 1709283.26 USD-S1619866.63EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 10/28/2025 | | 1,709,283 | 0.947687647 | | | | (116,934) | | (116,934) | | (116,934) | | | 8,868 | | 0003 |
| EUR/L 1111841.62 USD-S1060411.66EUR | Domi 2020-2 Class A-50136222 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 08/18/2025 | | 1,111,842 | 0.953743448 | | | | (80,603) | | (80,603) | | (80,603) | | | 5,221 | | 0003 |
| EUR/L 182314.81 USD-S174949.44EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 03/18/2025 | | 182,315 | 0.959600814 | | | | (13,683) | | (13,683) | | (13,683) | | | 620 | | 0003 |
| EUR/L 7003188.71 USD-S6705466.02EUR | Domi 2020-1 Class A-50136224 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2022 | 04/15/2025 | | 7,003,189 | 0.957487553 | | | | (516,744) | | (516,744) | | (516,744) | | | 25,725 | | 0003 |
| EUR/L 794616.80 USD-S735007.68EUR | Stoneweg Spanish Hotel Note A-2 April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/18/2022 | 12/31/2024 | | 794,617 | 0.924983816 | | | | (26,569) | | (26,569) | | (26,569) | | | 1,995 | | 0003 |
| EUR/L 486687.44 USD-S454189.71EUR | Stoneweg Spanish Hotel Note A-2 April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/21/2022 | 12/31/2024 | | 486,687 | 0.933226693 | | | | (20,755) | | (20,755) | | (20,755) | | | 1,222 | | 0003 |
| EUR/L 9355100.00 USD-S8500000.00EUR | CLO TERM CRNCL 2018-10A C1R XS2350605239 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 12/20/2022 | 07/31/2025 | | 9,355,100 | 0.908595312 | | | | (212,450) | | (212,450) | | (212,450) | | | 42,688 | | 0003 |
| EUR/L 2875860.00 USD-S2600000.00EUR | CLO TERM CORDA 14A DR XS2350866542 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2022 | 02/27/2026 | | 2,875,860 | 0.904077389 | | | | (73,555) | | (73,555) | | (73,555) | | | 17,080 | | 0003 |
| SEK/S 1180705.70 USD-L11865620.04SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/03/2023 | 05/15/2026 | | 1,180,706 | 10.04960003 | | | | 17,654 | | 17,654 | | 17,654 | | | 7,518 | | 0003 |
| EUR/S 9748.23 USD-L8887.88EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/13/2023 | 10/25/2024 | | 9,748 | 0.911742952 | | | | 155 | | 155 | | 155 | | | 13 | | 0003 |
| EUR/L 1125175.66 USD-S1020070.18EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/22/2023 | 12/31/2024 | | 1,125,176 | 0.906587492 | | | | (14,496) | | (14,496) | | (14,496) | | | 2,824 | | 0003 |
| EUR/L 973026.44 USD-S885825.75EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2023 | 11/27/2024 | | 973,026 | 0.910381993 | | | | (15,156) | | (15,156) | | (15,156) | | | 1,939 | | 0003 |
| EUR/L 665569.12 USD-S600260.75EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/24/2023 | 05/27/2026 | | 665,569 | 0.901875901 | | | | (17,410) | | (17,410) | | (17,410) | | | 4,281 | | 0003 |
| EUR/L 394423.40 USD-S356657.64EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/13/2023 | 12/31/2024 | | 394,423 | 0.904250711 | | | | (4,052) | | (4,052) | | (4,052) | | | 990 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| EUR/L 338466.50 USD-S297605.29EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/25/2024 | | 338,467 | 0.879275467 | | | | 6,856 | | 6,856 | | 6,856 | | | 443 | | 0003 |
| EUR/L 330413.67 USD-S288268.77EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/25/2025 | | 330,414 | 0.872448074 | | | | 5,909 | | 5,909 | | 5,909 | | | 1,493 | | 0003 |
| EUR/S 3490364.98 USD-L3190000.00EUR | CLO ReInv6m HARVT 23A CE XS2112473553 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/30/2024 | 04/15/2025 | | 3,490,365 | 0.913944535 | | | | 87,103 | | 87,103 | | 87,103 | | | 12,821 | | 0003 |
| EUR/L 806467.95 USD-S730237.70EUR | Dutch Property Finance 2020-1 - Class A-50136216 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/15/2024 | 01/28/2025 | | 806,468 | 0.905476405 | | | | (10,202) | | (10,202) | | (10,202) | | | 2,312 | | 0003 |
| EUR/S 193123.06 USD-L172554.56EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2025 | | 193,123 | 0.89349537 | | | | 1,723 | | 1,723 | | 1,723 | | | 987 | | 0003 |
| EUR/S 53135.85 USD-L47039.52EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2026 | | 53,136 | 0.885268985 | | | | 519 | | 519 | | 519 | | | 356 | | 0003 |
| EUR/S 2565.30 USD-L2253.03EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 04/27/2026 | | 2,565 | 0.878271547 | | | | (3) | | (3) | | (3) | | | 16 | | 0003 |
| SEK/L 1116832.45 USD-S11209200.59SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/15/2025 | | 1,116,832 | 10.03660002 | | | | 241 | | 241 | | 241 | | | 4,404 | | 0003 |
| SEK/S 1619655.38 USD-L16301345.49SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 03/17/2025 | | 1,619,655 | 10.06469999 | | | | (188) | | (188) | | (188) | | | 5,494 | | 0003 |
| EUR/L 385759.20 USD-S345772.67EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/28/2024 | 11/27/2024 | | 385,759 | 0.896343289 | | | | 33 | | 33 | | 33 | | | 769 | | 0003 |
| GBP/S 60541635.01 USD-L46200000.01GBP | iQ Pool I 7200426 .... | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/04/2024 | 05/15/2025 | | 60,541,635 | 0.763111204 | | | | 1,088,978 | | 1,088,978 | | 1,088,978 | | | 238,721 | | 0003 |
| EUR/S 6400501.50 USD-L5700000.00EUR | CLO ReInv6m CIFCE 3A D XS2274531768 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/05/2024 | 07/15/2025 | | 6,400,502 | 0.890555217 | | | | 13,612 | | 13,612 | | 13,612 | | | 28,427 | | 0003 |
| EUR/S 9552177.60 USD-L8500000.00EUR | CLO TERM CRNCL 2018-10A C1R XS2350605239 | D1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 09/05/2024 | 07/31/2025 | | 9,552,178 | 0.889849452 | | | | 18,438 | | 18,438 | | 18,438 | | | 43,588 | | 0003 |
| GBP/L 6294925.08 USD-S4786487.48GBP | FX Coupon Hedging .... | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/06/2024 | 12/10/2024 | | 6,294,925 | 0.76037243 | | | | (102,153) | | (102,153) | | (102,153) | | | 13,882 | | 0003 |
| EUR/S 22402640.00 USD-L20000000.00EUR | CLO ReInv6m RRME 6A B XS2291789118 | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/09/2024 | 10/15/2025 | | 22,402,640 | 0.892751926 | | | | 180,249 | | 180,249 | | 180,249 | | | 114,292 | | 0003 |
| GBP/L 16958983.93 USD-S13005455.51GBP | WOLAND FINANCE NO 1 12/1/50 - 50083105 .. | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/11/2024 | 12/20/2024 | | 16,958,984 | 0.766877047 | | | | (421,785) | | (421,785) | | (421,785) | | | 39,945 | | 0003 |
| GBP/S 9560440.60 USD-L7324089.27GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/12/2024 | 06/16/2025 | | 9,560,441 | 0.766082817 | | | | 205,092 | | 205,092 | | 205,092 | | | 40,267 | | 0003 |
| GBP/L 362148.15 USD-S276109.61GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/18/2024 | 01/11/2027 | | 362,148 | 0.762421705 | | | | (3,759) | | (3,759) | | (3,759) | | | 2,735 | | 0003 |
| EUR/L 24299112.02 USD-S21733203.13EUR | Saint James Albany Paris- 50229626 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 10/07/2024 | | 24,299,112 | 0.894403183 | | | | 102,313 | | 102,313 | | 102,313 | | | 16,825 | | 0003 |
| SEK/S 134302.97 USD-L1323649.77SEK | Non-USD Futures Repatriation - 9.24.2024 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 05/15/2026 | | 134,303 | 9.855699915 | | | | (363) | | (363) | | (363) | | | 855 | | 0003 |
| EUR/L 2148200.00 USD-S2000000.00EUR | CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/20/2022 | 10/25/2027 | | 2,148,200 | 0.93101201 | | | | (155,464) | | (155,464) | | (155,464) | | | 18,815 | | 0003 |
| EUR/L 1656800.00 USD-S1600000.00EUR | CLO ReInv6m CONTE 10A D XS2532683872 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/27/2022 | 11/15/2027 | | 1,656,800 | 0.965717045 | | | | (181,109) | | (181,109) | | (181,109) | | | 14,647 | | 0003 |
| EUR/L 2086663.80 USD-S2000000.00EUR | CLO ReInv6m PENTA 2022-12A D XS2544643419 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/20/2027 | | 2,086,664 | 0.95846777 | | | | (210,804) | | (210,804) | | (210,804) | | | 18,235 | | 0003 |
| EUR/L 1600063.70 USD-S1567000.00EUR | Domi 2020-2 Class C-50131290 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/12/2022 | 11/17/2025 | | 1,600,064 | 0.97933601 | | | | (165,596) | | (165,596) | | (165,596) | | | 8,510 | | 0003 |
| GBP/L 447626.26 USD-S404805.89GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 10/13/2022 | 12/09/2024 | | 447,626 | 0.904339013 | | | | (93,394) | | (93,394) | | (93,394) | | | 980 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 9478992.35 USD-S9158004.30EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/14/2022 | 07/07/2026 | | 9,478,992 | 0.966136902 | | | | (911,761) | | (911,761) | | (911,761) | | | 63,004 | | 0003 |
| EUR/L 144545.58 USD-S137466.07EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 07/28/2025 | | 144,546 | 0.9510223 | | | | (9,951) | | (9,951) | | (9,951) | | | 656 | | 0003 |
| GBP/L 443664.86 USD-S361312.67GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 12/13/2022 | 01/11/2027 | | 443,665 | 0.814381986 | | | | (32,859) | | (32,859) | | (32,859) | | | 3,351 | | 0003 |
| GBP/L 1028027.37 USD-S838813.66GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 02/03/2023 | 12/09/2024 | | 1,028,027 | 0.815944871 | | | | (93,042) | | (93,042) | | (93,042) | | | 2,251 | | 0003 |
| EUR/L 1788160.00 USD-S1600000.00EUR | CLO PALMP 1A CNE XS1566964802 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/20/2023 | 01/19/2027 | | 1,788,160 | 0.894774517 | | | | (46,149) | | (46,149) | | (46,149) | | | 13,572 | | 0003 |
| EUR/L 5843177.60 USD-S5200000.00EUR | CLO Reinv6m DRYD 2013-29A DRR XS1735594027 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/21/2023 | 04/15/2027 | | 5,843,178 | 0.889926741 | | | | (136,458) | | (136,458) | | (136,458) | | | 46,560 | | 0003 |
| EUR/L 613076.34 USD-S547829.81EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2023 | 02/18/2025 | | 613,076 | 0.893575195 | | | | (54) | | (54) | | (54) | | | 1,905 | | 0003 |
| GBP/L 795218.18 USD-S659406.76GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/24/2023 | 01/11/2027 | | 795,218 | 0.829214895 | | | | (73,376) | | (73,376) | | (73,376) | | | 6,007 | | 0003 |
| GBP/L 1131830.87 USD-S894135.64GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/15/2023 | 12/09/2024 | | 1,131,831 | 0.789990505 | | | | (63,176) | | (63,176) | | (63,176) | | | 2,478 | | 0003 |
| EUR/S 1653609.75 USD-L1500000.00EUR | CLO Reinv6m RRME 14A B2N XS2532388282 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/10/2023 | 04/15/2026 | | 1,653,610 | 0.907106408 | | | | 49,825 | | 49,825 | | 49,825 | | | 10,259 | | 0003 |
| GBP/L 430032.92 USD-S344701.95GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2023 | 01/11/2027 | | 430,033 | 0.801571075 | | | | (25,085) | | (25,085) | | (25,085) | | | 3,248 | | 0003 |
| GBP/L 335375.55 USD-S268827.34GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2023 | 01/11/2027 | | 335,376 | 0.801571075 | | | | (19,564) | | (19,564) | | (19,564) | | | 2,533 | | 0003 |
| EUR/L 515049.98 USD-S456200.16EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/04/2023 | 07/07/2026 | | 515,050 | 0.885739594 | | | | (5,121) | | (5,121) | | (5,121) | | | 3,423 | | 0003 |
| EUR/L 2081647.05 USD-S1827505.06EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/24/2024 | 05/27/2026 | | 2,081,647 | 0.877913026 | | | | 960 | | 960 | | 960 | | | 13,389 | | 0003 |
| EUR/L 32697600.00 USD-S26000000.00EUR | CLO Reinv6m RRME 7A C XS2368577354 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/26/2021 | 09/01/2026 | | 32,697,600 | 0.795165394 | | | | 2,773,466 | | 2,773,466 | | 2,773,466 | | | 226,568 | | 0003 |
| EUR/L 9105120.00 USD-S7200000.00EUR | CLO Reinv6m ALBAC 1A B2R XS2368817099 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/29/2021 | 07/20/2026 | | 9,105,120 | 0.790763878 | | | | 832,024 | | 832,024 | | 832,024 | | | 61,125 | | 0003 |
| EUR/L 3450435.00 USD-S2775000.00EUR | CLO Reinv6m RKFPK 1A C XS2360921600 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/09/2021 | 01/15/2026 | | 3,450,435 | 0.804246421 | | | | 290,172 | | 290,172 | | 290,172 | | | 19,619 | | 0003 |
| EUR/L 3638920.00 USD-S2900000.00EUR | CLO Reinv6m HARVT 26A D XS2359406639 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/12/2021 | 07/15/2026 | | 3,638,920 | 0.796939751 | | | | 309,207 | | 309,207 | | 309,207 | | | 24,336 | | 0003 |
| EUR/L 6271000.00 USD-S5000000.00EUR | CLO Reinv6m CONTE 9A B2 XS2356404223 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/12/2021 | 07/15/2026 | | 6,271,000 | 0.797321001 | | | | 530,297 | | 530,297 | | 530,297 | | | 41,939 | | 0003 |
| EUR/L 41533800.00 USD-S33000000.00EUR | CLO Reinv6m RRME 8A B XS2379454254 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/24/2021 | 10/15/2026 | | 41,533,800 | 0.794533609 | | | | 3,498,856 | | 3,498,856 | | 3,498,856 | | | 296,690 | | 0003 |
| GBP/L 9636965.34 USD-S6979211.72GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/01/2021 | 12/09/2024 | | 9,636,965 | 0.724212599 | | | | 300,766 | | 300,766 | | 300,766 | | | 21,101 | | 0003 |
| EUR/L 5160436.20 USD-S4260000.00EUR | CLO Reinv6m ARESE 12A CR XS2391580219 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2021 | 10/21/2024 | | 5,160,436 | 0.825511611 | | | | 412,592 | | 412,592 | | 412,592 | | | 6,189 | | 0003 |
| EUR/L 5632870.50 USD-S4650000.00EUR | CLO Reinv6m ARESE 12A DR XS2391580995 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2021 | 10/21/2024 | | 5,632,871 | 0.825511611 | | | | 450,364 | | 450,364 | | 450,364 | | | 6,756 | | 0003 |
| EUR/L 13932579.60 USD-S11670000.00EUR | CLO Reinv6m HNLY 3A D XS2240856562 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/06/2021 | 10/15/2024 | | 13,932,580 | 0.837605119 | | | | 930,062 | | 930,062 | | 930,062 | | | 14,122 | | 0003 |
| EUR/L 1799700.00 USD-S1500000.00EUR | CLO Reinv6m ANCHE 3A D XS2063531987 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 01/15/2025 | | 1,799,700 | 0.833472245 | | | | 120,801 | | 120,801 | | 120,801 | | | 4,872 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 17972750.00 USD-S14500000.00EUR | CLO ReInv6m DERPK 1A DR XS2393984641 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/08/2021 | 10/15/2026 | | 17,972,750 | 0.806776926 | | | | 1,279,106 | | 1,279,106 | | 1,279,106 | | | 128,386 | | 0003 |
| EUR/L 9586750.00 USD-S7750000.00EUR | CLO ReInv6m RRME 10A CN XS2395275741 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/12/2021 | 11/18/2026 | | 9,586,750 | 0.808407437 | | | | 653,836 | | 653,836 | | 653,836 | | | 70,027 | | 0003 |
| GBP/L 289247.26 USD-S208383.89GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2026 | | 289,247 | 0.720435139 | | | | 11,600 | | 11,600 | | 11,600 | | | 1,889 | | 0003 |
| GBP/L 333277.39 USD-S234413.50GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2029 | | 333,277 | 0.703358545 | | | | 20,347 | | 20,347 | | 20,347 | | | 3,616 | | 0003 |
| GBP/L 424654.52 USD-S286116.78GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2034 | | 424,655 | 0.673763651 | | | | 34,751 | | 34,751 | | 34,751 | | | 6,617 | | 0003 |
| EUR/L 23002095.13 USD-S18719152.94EUR | Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/27/2021 | 11/03/2025 | | 23,002,095 | 0.813802083 | | | | 1,762,273 | | 1,762,273 | | 1,762,273 | | | 120,248 | | 0003 |
| GBP/L 354377.24 USD-S279753.10GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/17/2024 | 01/11/2027 | | 354,377 | 0.789421747 | | | | (15,387) | | (15,387) | | (15,387) | | | 2,677 | | 0003 |
| GBP/L 59088177.09 USD-S46431067.96GBP | Jason Portfolio Jan 2022 - 7200521 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/26/2024 | 01/17/2025 | | 59,088,177 | 0.785792865 | | | | (2,946,743) | | (2,946,743) | | (2,946,743) | | | 161,450 | | 0003 |
| GBP/L 625979.00 USD-S498014.64GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Barclays PLC G5GSEF7VJP5I70UK5573 | 02/15/2024 | 12/09/2024 | | 625,979 | 0.795577232 | | | | (39,614) | | (39,614) | | (39,614) | | | 1,371 | | 0003 |
| EUR/S 4562000.00 USD-L4000000.00EUR | CLO ReInv6m CLONP 1A B1 XS2495511045 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2024 | 08/23/2027 | | 4,562,000 | 0.876808417 | | | | 61,927 | | 61,927 | | 61,927 | | | 38,816 | | 0003 |
| EUR/L 949839.18 USD-S858301.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 02/22/2024 | 07/16/2025 | | 949,839 | 0.903628065 | | | | (16,029) | | (16,029) | | (16,029) | | | 4,226 | | 0003 |
| EUR/L 502424.17 USD-S449656.93EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 02/22/2024 | 02/17/2026 | | 502,424 | 0.894974718 | | | | (7,661) | | (7,661) | | (7,661) | | | 2,955 | | 0003 |
| GBP/L 1279081.21 USD-S1006120.67GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/14/2025 | | 1,279,081 | 0.786596396 | | | | (64,720) | | (64,720) | | (64,720) | | | 3,918 | | 0003 |
| GBP/L 203245.96 USD-S159834.82GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 06/16/2025 | | 203,246 | 0.78641081 | | | | (9,869) | | (9,869) | | (9,869) | | | 856 | | 0003 |
| GBP/L 280553.97 USD-S220595.98GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2025 | | 280,554 | 0.786287145 | | | | (12,823) | | (12,823) | | (12,823) | | | 1,544 | | 0003 |
| GBP/L 86088.80 USD-S67690.52GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 03/16/2026 | | 86,089 | 0.786287183 | | | | (3,835) | | (3,835) | | (3,835) | | | 520 | | 0003 |
| GBP/L 85364.69 USD-S67105.33GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 08/17/2026 | | 85,365 | 0.786101724 | | | | (3,613) | | (3,613) | | (3,613) | | | 585 | | 0003 |
| GBP/L 85169.24 USD-S66935.90GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2026 | | 85,169 | 0.785916371 | | | | (3,355) | | (3,355) | | (3,355) | | | 633 | | 0003 |
| GBP/L 8696159.14 USD-S6844135.95GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 08/18/2025 | | 8,696,159 | 0.78702975 | | | | (420,650) | | (420,650) | | (420,650) | | | 40,839 | | 0003 |
| GBP/L 198477.68 USD-S156195.55GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 09/16/2025 | | 198,478 | 0.786967834 | | | | (9,492) | | (9,492) | | (9,492) | | | 973 | | 0003 |
| GBP/L 280333.38 USD-S220595.98GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2025 | | 280,333 | 0.786905862 | | | | (13,043) | | (13,043) | | (13,043) | | | 1,542 | | 0003 |
| GBP/L 86034.65 USD-S67690.52GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 03/16/2026 | | 86,035 | 0.78678207 | | | | (3,889) | | (3,889) | | (3,889) | | | 519 | | 0003 |
| GBP/L 85633.03 USD-S67369.23GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 05/18/2026 | | 85,633 | 0.786720148 | | | | (3,795) | | (3,795) | | (3,795) | | | 547 | | 0003 |
| GBP/L 85388.08 USD-S67171.24GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/16/2026 | | 85,388 | 0.786658278 | | | | (3,712) | | (3,712) | | (3,712) | | | 571 | | 0003 |
| CHF/S 49325.02 USD-L40000.00CHF | CHF 6 Year deal | BA1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/06/2021 | 01/15/2027 | | 49,325 | 0.810947466 | | | | (5,389) | | (5,389) | | (5,389) | | | 373 | | 0003 |
| EUR/L 455506.75 USD-S384134.55EUR | College Square July 2021 - 7200462 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/23/2022 | 11/27/2024 | | 455,507 | 0.84331253 | | | | 26,627 | | 26,627 | | 26,627 | | | 908 | | 0003 |
| EUR/L 597170.33 USD-S495741.60EUR | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/21/2022 | 01/11/2027 | | 597,170 | 0.830151089 | | | | 25,767 | | 25,767 | | 25,767 | | | 4,511 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 85032.13 USD-S66054.63GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/20/2022 | 01/11/2027 | | 85,032 | 0.776819656 | | | | (2,376) | | (2,376) | | (2,376) | | | 642 | | 0003 |
| EUR/L 1526816.45 USD-S1493000.00EUR | Domi 2020-1 Class C-50136236 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 10/14/2022 | 04/15/2025 | | 1,526,816 | 0.97785166 | | | | (144,650) | | (144,650) | | (144,650) | | | 5,608 | | 0003 |
| GBP/L 5099526.85 USD-S4598000.00GBP | PMF 2019-1B - Class C - 50136746 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2022 | 12/06/2024 | | 5,099,527 | 0.901652278 | | | | (1,045,760) | | (1,045,760) | | (1,045,760) | | | 10,924 | | 0003 |
| GBP/L 13719910.90 USD-S11949580.54GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30 | 10/25/2022 | 06/16/2025 | | 13,719,911 | 0.870966337 | | | | (2,162,704) | | (2,162,704) | | (2,162,704) | | | 57,786 | | 0003 |
| EUR/L 1748907.87 USD-S1656790.32EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 03/16/2026 | | 1,748,908 | 0.947328529 | | | | (127,517) | | (127,517) | | (127,517) | | | 10,557 | | 0003 |
| EUR/L 177473.92 USD-S169883.52EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 07/28/2025 | | 177,474 | 0.957230899 | | | | (13,419) | | (13,419) | | (13,419) | | | 806 | | 0003 |
| EUR/L 74031.76 USD-S70706.44EUR | Stoneweg Spanish Hotel Note A-2 April 2022 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/07/2022 | 12/31/2024 | | 74,032 | 0.955082521 | | | | (4,965) | | (4,965) | | (4,965) | | | 186 | | 0003 |
| GBP/L 4097270.54 USD-S3418665.45GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 11/22/2022 | 06/16/2025 | | 4,097,271 | 0.834376304 | | | | (451,525) | | (451,525) | | (451,525) | | | 17,257 | | 0003 |
| GBP/L 14878084.49 USD-S12080289.45GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/17/2023 | 06/16/2025 | | 14,878,084 | 0.811951932 | | | | (1,229,101) | | (1,229,101) | | (1,229,101) | | | 62,664 | | 0003 |
| GBP/L 2989327.59 USD-S2420610.09GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 01/19/2023 | 06/16/2025 | | 2,989,328 | 0.809750694 | | | | (238,179) | | (238,179) | | (238,179) | | | 12,591 | | 0003 |
| EUR/L 499311.52 USD-S446832.00EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/02/2023 | 11/27/2024 | | 499,312 | 0.894896236 | | | | 848 | | 848 | | 848 | | | 995 | | 0003 |
| EUR/L 1215108.59 USD-S1083628.67EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/02/2023 | 12/31/2024 | | 1,215,109 | 0.891795745 | | | | 4,426 | | 4,426 | | 4,426 | | | 3,050 | | 0003 |
| GBP/L 3403742.66 USD-S2794993.15GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2023 | 06/16/2025 | | 3,403,743 | 0.821152898 | | | | (322,946) | | (322,946) | | (322,946) | | | 14,336 | | 0003 |
| EUR/L 4781.72 USD-S4349.60EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/17/2023 | 10/25/2024 | | 4,782 | 0.909630844 | | | | (65) | | (65) | | (65) | | | 6 | | 0003 |
| EUR/S 4772.16 USD-L4349.60EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/17/2023 | 10/25/2024 | | 4,772 | 0.911453095 | | | | 74 | | 74 | | 74 | | | 6 | | 0003 |
| EUR/L 33896.61 USD-S29573.03EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/25/2025 | | 33,897 | 0.872448012 | | | | 606 | | 606 | | 606 | | | 153 | | 0003 |
| EUR/L 8097.05 USD-S7001.95EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/27/2026 | | 8,097 | 0.864753213 | | | | 95 | | 95 | | 95 | | | 55 | | 0003 |
| GBP/L 312304.76 USD-S251432.86GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/17/2023 | 01/11/2027 | | 312,305 | 0.805088145 | | | | (19,566) | | (19,566) | | (19,566) | | | 2,359 | | 0003 |
| GBP/L 1833373.91 USD-S1454481.48GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/22/2023 | 06/16/2025 | | 1,833,374 | 0.793335976 | | | | (105,951) | | (105,951) | | (105,951) | | | 7,722 | | 0003 |
| EUR/L 1714561.25 USD-S1550923.33EUR | College Square July 2021 - 7200462 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 08/25/2023 | 11/27/2024 | | 1,714,561 | 0.904559887 | | | | (15,570) | | (15,570) | | (15,570) | | | 3,417 | | 0003 |
| GBP/L 104342.25 USD-S84357.87GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 09/13/2023 | 01/11/2027 | | 104,342 | 0.80847279 | | | | (6,971) | | (6,971) | | (6,971) | | | 788 | | 0003 |
| GBP/L 5603091.30 USD-S4598728.91GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/16/2023 | 06/16/2025 | | 5,603,091 | 0.820748523 | | | | (528,598) | | (528,598) | | (528,598) | | | 23,599 | | 0003 |
| GBP/L 91033.33 USD-S74869.09GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2023 | 01/11/2027 | | 91,033 | 0.822436024 | | | | (7,642) | | (7,642) | | (7,642) | | | 688 | | 0003 |
| GBP/L 420262.94 USD-S345753.14GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2023 | 06/16/2025 | | 420,263 | 0.822706708 | | | | (40,745) | | (40,745) | | (40,745) | | | 1,770 | | 0003 |
| EUR/L 958904.30 USD-S829000.00EUR | CLO Relnv6m SNDPE 3A CE XS2113704832 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/23/2023 | 01/16/2029 | | 958,904 | 0.8645284 | | | | (15,096) | | (15,096) | | (15,096) | | | 9,941 | | 0003 |
| EUR/L 1411383.99 USD-S1305012.43EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/24/2023 | 11/27/2024 | | 1,411,384 | 0.924633154 | | | | (44,422) | | (44,422) | | (44,422) | | | 2,813 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1088891.41 USD-S977961.26EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/27/2023 | 11/27/2024 | | 1,088,891 | 0.898125608 | | | | (2,073) | | (2,073) | | (2,073) | | | 2,170 | | 0003 |
| EUR/L 300002.16 USD-S272012.85EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/04/2023 | 12/31/2024 | | 300,002 | 0.906702972 | | | | (3,904) | | (3,904) | | (3,904) | | | 753 | | 0003 |
| EUR/L 2189856.61 USD-S1962664.46EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 12/20/2023 | 12/31/2024 | | 2,189,857 | 0.896252499 | | | | (2,927) | | (2,927) | | (2,927) | | | 5,497 | | 0003 |
| GBP/L 3813038.25 USD-S3005587.24GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 01/29/2024 | 06/16/2025 | | 3,813,038 | 0.788239468 | | | | (194,444) | | (194,444) | | (194,444) | | | 16,060 | | 0003 |
| GBP/L 5588821.47 USD-S4419979.89GBP | iQ Pool I 7200423 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/21/2024 | 05/15/2025 | | 5,588,821 | 0.790860813 | | | | (307,414) | | (307,414) | | (307,414) | | | 22,037 | | 0003 |
| EUR/L 731588.19 USD-S668636.10EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/18/2024 | | 731,588 | 0.913951468 | | | | (14,086) | | (14,086) | | (14,086) | | | 1,340 | | 0003 |
| EUR/L 4503133.58 USD-S4103643.85EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2025 | | 4,503,134 | 0.91128628 | | | | (84,268) | | (84,268) | | (84,268) | | | 12,248 | | 0003 |
| EUR/L 157552.51 USD-S142549.20EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 06/16/2025 | | 157,553 | 0.904772637 | | | | (2,682) | | (2,682) | | (2,682) | | | 664 | | 0003 |
| GBP/L 93107536.47 USD-S67611311.07GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/27/2021 | 11/03/2025 | | 93,107,536 | 0.726163677 | | | | 2,911,658 | | 2,911,658 | | 2,911,658 | | | 486,737 | | 0003 |
| GBP/L 615818.41 USD-S377247.25GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/15/2044 | | 615,818 | 0.612594953 | | | | 62,456 | | 62,456 | | 62,456 | | | 13,674 | | 0003 |
| GBP/L 67046320.00 USD-S48800000.00GBP | Jason Portfolio Jan 2022 - 7200521 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/14/2022 | 01/17/2025 | | 67,046,320 | 0.727855011 | | | | 1,777,374 | | 1,777,374 | | 1,777,374 | | | 183,194 | | 0003 |
| EUR/L 7434480.00 USD-S6000000.00EUR | CLO Reinv6m OCPE 2022-5A D XS2423747208 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/04/2022 | 04/20/2027 | | 7,434,480 | 0.807050392 | | | | 477,168 | | 477,168 | | 477,168 | | | 59,399 | | 0003 |
| EUR/L 6160250.00 USD-S5000000.00EUR | CLO Reinv6m BBAME 3A B2 XS2441621930 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/15/2022 | 04/15/2027 | | 6,160,250 | 0.811655371 | | | | 366,451 | | 366,451 | | 366,451 | | | 49,086 | | 0003 |
| EUR/L 23279062.50 USD-S18750000.00EUR | CLO Reinv6m RRME 11A BN XS2446267770 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/16/2022 | 09/30/2027 | | 23,279,063 | 0.805444807 | | | | 1,400,452 | | 1,400,452 | | 1,400,452 | | | 201,603 | | 0003 |
| EUR/L 1226500.00 USD-S1000000.00EUR | CLO Reinv6m CRNCL 2022-15A C XS2440777733 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/22/2022 | 04/15/2027 | | 1,226,500 | 0.81532817 | | | | 68,192 | | 68,192 | | 68,192 | | | 9,773 | | 0003 |
| GBP/L 401938.11 USD-S303177.91GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/13/2022 | 12/09/2024 | | 401,938 | 0.754290032 | | | | (3,477) | | (3,477) | | (3,477) | | | 880 | | 0003 |
| EUR/L 32870050.00 USD-S29000000.00EUR | Project Physicus-7200542 April 2022 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/26/2022 | 02/25/2025 | | 32,870,050 | 0.88226212 | | | | 389,240 | | 389,240 | | 389,240 | | | 104,654 | | 0003 |
| EUR/L 21540686.84 USD-S18804615.31EUR | East Road CML May 2022 - 50125419 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/23/2022 | 05/27/2026 | | 21,540,687 | 0.872981231 | | | | 105,636 | | 105,636 | | 105,636 | | | 138,548 | | 0003 |
| GBP/L 437160.08 USD-S353403.46GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Canadian Imperial Bank of Comm ..... 21GI19DL770X0HC3ZE78 | 06/13/2022 | 12/09/2024 | | 437,160 | 0.808407437 | | | | (35,161) | | (35,161) | | (35,161) | | | 957 | | 0003 |
| GBP/L 180231.72 USD-S143628.10GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 06/23/2022 | 01/11/2027 | | 180,232 | 0.796908003 | | | | (9,482) | | (9,482) | | (9,482) | | | 1,361 | | 0003 |
| GBP/S 60634000.00 USD-L48800000.00GBP | Jason Portfolio Jan 2022 - 7200521 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/01/2022 | 01/17/2025 | | 60,634,000 | 0.804828974 | | | | 4,565,967 | | 4,565,967 | | 4,565,967 | | | 165,673 | | 0003 |
| GBP/L 194091.56 USD-S158154.92GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/16/2022 | 01/11/2027 | | 194,092 | 0.814846972 | | | | (14,486) | | (14,486) | | (14,486) | | | 1,466 | | 0003 |
| EUR/L 5482743.04 USD-S5231625.04EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/02/2022 | 02/18/2025 | | 5,482,743 | 0.954198474 | | | | (372,480) | | (372,480) | | (372,480) | | | 17,038 | | 0003 |
| GBP/L 516242.61 USD-S446017.20GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/14/2022 | 12/09/2024 | | 516,243 | 0.863968203 | | | | (79,856) | | (79,856) | | (79,856) | | | 1,130 | | 0003 |
| GBP/L 105612.55 USD-S91241.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm ..... 21GI19DL770X0HC3ZE78 | 09/14/2022 | 01/11/2027 | | 105,613 | 0.863930849 | | | | (14,246) | | (14,246) | | (14,246) | | | 798 | | 0003 |
| GBP/L 44450.66 USD-S38402.30GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm ..... 21GI19DL770X0HC3ZE78 | 09/14/2022 | 01/11/2027 | | 44,451 | 0.863930929 | | | | (5,996) | | (5,996) | | (5,996) | | | 336 | | 0003 |

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 18973.77 USD-S17096.57EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 05/16/2025 | | 18,974 | 0.901063415 | | | | (222) | | (222) | | (222) | | | 75 | | 0003 |
| EUR/L 122892.91 USD-S108812.57EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2026 | | 122,893 | 0.885425937 | | | | (1,081) | | (1,081) | | (1,081) | | | 803 | | 0003 |
| EUR/L 660023.73 USD-S586427.13EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 03/19/2024 | 05/27/2026 | | 660,024 | 0.888494009 | | | | (7,647) | | (7,647) | | (7,647) | | | 4,245 | | 0003 |
| EUR/L 656563.13 USD-S590022.73EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/25/2024 | 07/07/2026 | | 656,563 | 0.898653462 | | | | (16,216) | | (16,216) | | (16,216) | | | 4,364 | | 0003 |
| GBP/L 216725.50 USD-S171601.69GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/06/2024 | 11/03/2025 | | 216,726 | 0.791792798 | | | | (11,613) | | (11,613) | | (11,613) | | | 1,133 | | 0003 |
| EUR/L 25585482.72 USD-S22525406.28EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/06/2027 | | 25,585,483 | 0.88039794 | | | | (405,559) | | (405,559) | | (405,559) | | | 212,698 | | 0003 |
| EUR/S 14791224.78 USD-L13239549.57EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/07/2026 | | 14,791,225 | 0.89509488 | | | | 305,295 | | 305,295 | | 305,295 | | | 98,312 | | 0003 |
| EUR/S 25165383.90 USD-L22525406.28EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/07/2026 | | 25,165,384 | 0.89509488 | | | | 519,421 | | 519,421 | | 519,421 | | | 167,266 | | 0003 |
| EUR/L 408842.93 USD-S376605.50EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2024 | | 408,843 | 0.921149596 | | | | (10,624) | | (10,624) | | (10,624) | | | 428 | | 0003 |
| EUR/L 2085786.16 USD-S1856672.74EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2026 | | 2,085,786 | 0.890154885 | | | | (37,922) | | (37,922) | | (37,922) | | | 14,909 | | 0003 |
| GBP/S 349966.97 USD-L278000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 05/14/2024 | 11/15/2024 | | 349,967 | 0.794360679 | | | | 21,610 | | 21,610 | | 21,610 | | | 621 | | 0003 |
| GBP/L 908264.78 USD-S716286.41GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 05/16/2024 | 12/09/2024 | | 908,265 | 0.788631714 | | | | (49,047) | | (49,047) | | (49,047) | | | 1,989 | | 0003 |
| EUR/L 420062.76 USD-S374112.30EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/29/2024 | 07/07/2026 | | 420,063 | 0.890610489 | | | | (6,522) | | (6,522) | | (6,522) | | | 2,792 | | 0003 |
| EUR/L 529598.22 USD-S470795.82EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 07/06/2027 | | 529,598 | 0.888967905 | | | | (13,179) | | (13,179) | | (13,179) | | | 4,403 | | 0003 |
| GBP/L 481692.95 USD-S371361.46GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/18/2024 | 01/11/2027 | | 481,693 | 0.770950582 | | | | (10,444) | | (10,444) | | (10,444) | | | 3,638 | | 0003 |
| EUR/L 1811115.71 USD-S1622069.95EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/23/2024 | 05/27/2026 | | 1,811,116 | 0.895619171 | | | | (35,675) | | (35,675) | | (35,675) | | | 11,649 | | 0003 |
| EUR/L 909068.11 USD-S830578.45EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2025 | | 909,068 | 0.913659209 | | | | (19,423) | | (19,423) | | (19,423) | | | 2,472 | | 0003 |
| EUR/L 774807.38 USD-S705075.42EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2025 | | 774,807 | 0.910000909 | | | | (15,938) | | (15,938) | | (15,938) | | | 2,853 | | 0003 |
| GBP/L 2198846.74 USD-S1767277.56GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 06/16/2025 | | 2,198,847 | 0.803729304 | | | | (157,543) | | (157,543) | | (157,543) | | | 9,261 | | 0003 |
| EUR/L 1142904.64 USD-S1022731.99EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 04/18/2023 | 11/27/2024 | | 1,142,905 | 0.894853301 | | | | 1,997 | | 1,997 | | 1,997 | | | 2,278 | | 0003 |
| SEK/S 285970.86 USD-L2901717.74SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 04/25/2023 | 05/15/2026 | | 285,971 | 10.14690007 | | | | 6,932 | | 6,932 | | 6,932 | | | 1,821 | | 0003 |
| EUR/L 56262.76 USD-S49470.46EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/25/2024 | | 56,263 | 0.879275386 | | | | 1,140 | | 1,140 | | 1,140 | | | 74 | | 0003 |
| EUR/L 49734.34 USD-S43596.02EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/27/2025 | | 49,734 | 0.876577833 | | | | 980 | | 980 | | 980 | | | 142 | | 0003 |
| EUR/L 1057227.77 USD-S932094.13EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 07/24/2023 | 12/31/2024 | | 1,057,228 | 0.881639848 | | | | 15,847 | | 15,847 | | 15,847 | | | 2,654 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/S 716053.61 USD-L573682.76GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/29/2023 | 06/16/2025 | | 716,054 | 0.801172918 | | | | 48,863 | | 48,863 | | 48,863 | | | 3,016 | | 0003 |
| GBP/L 177514.59 USD-S145994.40GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 01/11/2027 | | 177,515 | 0.82243606 | | | | (14,902) | | (14,902) | | (14,902) | | | 1,341 | | 0003 |
| GBP/L 1387596.81 USD-S1141585.20GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 1,387,597 | 0.822706705 | | | | (134,529) | | (134,529) | | (134,529) | | | 5,844 | | 0003 |
| GBP/L 2690.30 USD-S2213.33GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 2,690 | 0.822707505 | | | | (261) | | (261) | | (261) | | | 11 | | 0003 |
| EUR/S 300011.40 USD-L272012.85EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/05/2023 | 12/31/2024 | | 300,011 | 0.906675046 | | | | 3,894 | | 3,894 | | 3,894 | | | 753 | | 0003 |
| GBP/L 5354710.34 USD-S4233139.92GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Barclays PLC G5GSEF7VJP5I70UK5573 | 12/18/2023 | 06/16/2025 | | 5,354,710 | 0.790545081 | | | | (289,523) | | (289,523) | | (289,523) | | | 22,553 | | 0003 |
| GBP/L 251794.35 USD-S198771.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/17/2024 | 01/11/2027 | | 251,794 | 0.789421764 | | | | (10,933) | | (10,933) | | (10,933) | | | 1,902 | | 0003 |
| GBP/L 12694307.21 USD-S10095478.62GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/14/2024 | 04/22/2025 | | 12,694,307 | 0.79527606 | | | | (777,749) | | (777,749) | | (777,749) | | | 47,451 | | 0003 |
| GBP/L 122713.73 USD-S97326.19GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 02/15/2024 | 01/11/2027 | | 122,714 | 0.793115734 | | | | (5,885) | | (5,885) | | (5,885) | | | 927 | | 0003 |
| GBP/L 377731.38 USD-S298732.95GBP | iQ Pool I 7200423 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/21/2024 | 05/15/2025 | | 377,731 | 0.790860823 | | | | (20,777) | | (20,777) | | (20,777) | | | 1,489 | | 0003 |
| GBP/L 767073.22 USD-S606648.15GBP | iQ Pool I 7200423 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/21/2024 | 05/15/2025 | | 767,073 | 0.790860812 | | | | (42,193) | | (42,193) | | (42,193) | | | 3,025 | | 0003 |
| EUR/L 487891.32 USD-S438455.46EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/17/2025 | | 487,891 | 0.898674442 | | | | (7,795) | | (7,795) | | (7,795) | | | 2,595 | | 0003 |
| GBP/L 2860918.89 USD-S2251628.27GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2024 | | 2,860,919 | 0.787029747 | | | | (148,794) | | (148,794) | | (148,794) | | | 2,995 | | 0003 |
| GBP/L 61168.36 USD-S48095.89GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 03/16/2026 | | 61,168 | 0.786287061 | | | | (2,725) | | (2,725) | | (2,725) | | | 369 | | 0003 |
| GBP/L 61012.66 USD-S47969.70GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 04/16/2026 | | 61,013 | 0.786225351 | | | | (2,689) | | (2,689) | | (2,689) | | | 379 | | 0003 |
| GBP/L 60793.46 USD-S47793.60GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 06/16/2026 | | 60,793 | 0.786163512 | | | | (2,626) | | (2,626) | | (2,626) | | | 397 | | 0003 |
| GBP/L 707250.27 USD-S556977.69GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2024 | | 707,250 | 0.787525595 | | | | (37,121) | | (37,121) | | (37,121) | | | 1,624 | | 0003 |
| GBP/L 1057871.91 USD-S832707.74GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 05/16/2025 | | 1,057,872 | 0.787153655 | | | | (52,940) | | (52,940) | | (52,940) | | | 4,180 | | 0003 |
| GBP/L 1364025.45 USD-S1073528.61GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/16/2025 | | 1,364,025 | 0.787029751 | | | | (66,702) | | (66,702) | | (66,702) | | | 6,069 | | 0003 |
| GBP/L 60394.49 USD-S47528.52GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2025 | | 60,394 | 0.786967818 | | | | (2,862) | | (2,862) | | (2,862) | | | 309 | | 0003 |
| EUR/L 389685.87 USD-S353200.28EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 01/16/2025 | | 389,686 | 0.906371791 | | | | (5,151) | | (5,151) | | (5,151) | | | 1,060 | | 0003 |
| EUR/L 372977.16 USD-S325119.56EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2027 | | 372,977 | 0.871687585 | | | | (2,238) | | (2,238) | | (2,238) | | | 3,068 | | 0003 |
| GBP/L 163123.34 USD-S127789.53GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 01/16/2025 | | 163,123 | 0.783392064 | | | | (7,614) | | (7,614) | | (7,614) | | | 444 | | 0003 |
| GBP/L 2831551.87 USD-S2217346.80GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2026 | | 2,831,552 | 0.783085355 | | | | (110,803) | | (110,803) | | (110,803) | | | 18,497 | | 0003 |
| GBP/L 985507.05 USD-S759601.55GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/17/2030 | | 985,507 | 0.770772315 | | | | (14,243) | | (14,243) | | (14,243) | | | 11,780 | | 0003 |
| GBP/L 988986.73 USD-S756742.47GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2032 | | 988,987 | 0.765169488 | | | | (6,889) | | (6,889) | | (6,889) | | | 13,733 | | 0003 |
| EUR/L 1116506.75 USD-S1018900.00EUR | Domi 2020-2 Class A-50136222 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 11/15/2024 | | 1,116,507 | 0.912578451 | | | | (19,676) | | (19,676) | | (19,676) | | | 1,982 | | 0003 |
| AUD/L 7305.04 USD-S11071.59AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 10/16/2025 | | 7,305 | 1.515609771 | | | | (334) | | (334) | | (334) | | | 37 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 4377524.32 USD-S3504277.61GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 04/17/2024 | 06/16/2025 | | 4,377,524 | 0.800515852 | | | | (294,884) | | (294,884) | | (294,884) | | | 18,437 | | 0003 |
| EUR/S 317514.01 USD-L288268.77EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 07/25/2025 | | 317,514 | 0.907893072 | | | | 6,991 | | 6,991 | | 6,991 | | | 1,434 | | 0003 |
| EUR/L 1712961.45 USD-S1572658.31EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/07/2024 | 12/31/2024 | | 1,712,961 | 0.91809323 | | | | (44,088) | | (44,088) | | (44,088) | | | 4,300 | | 0003 |
| EUR/S 16590.40 USD-L15046.68EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 10/28/2025 | | 16,590 | 0.906951008 | | | | 408 | | 408 | | 408 | | | 86 | | 0003 |
| EUR/L 1221573.96 USD-S1115083.49EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2025 | | 1,221,574 | 0.912825196 | | | | (28,998) | | (28,998) | | (28,998) | | | 4,499 | | 0003 |
| GBP/L 5998842.69 USD-S4739272.12GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/15/2024 | 06/16/2025 | | 5,998,843 | 0.790031072 | | | | (320,239) | | (320,239) | | (320,239) | | | 25,266 | | 0003 |
| GBP/S 633472.64 USD-L497475.83GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/16/2025 | | 633,473 | 0.785315416 | | | | 29,834 | | 29,834 | | 29,834 | | | 2,668 | | 0003 |
| GBP/L 7367067.59 USD-S5796236.49GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/16/2025 | | 7,367,068 | 0.786776614 | | | | (361,311) | | (361,311) | | (361,311) | | | 31,029 | | 0003 |
| GBP/L 835591.62 USD-S646618.42GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 835,592 | 0.773845027 | | | | (26,573) | | (26,573) | | (26,573) | | | 3,519 | | 0003 |
| EUR/L 268158.67 USD-S242765.41EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 08/18/2025 | | 268,159 | 0.905305094 | | | | (5,368) | | (5,368) | | (5,368) | | | 1,259 | | 0003 |
| EUR/L 1370600.37 USD-S1227696.50EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 05/18/2026 | | 1,370,600 | 0.895736297 | | | | (26,717) | | (26,717) | | (26,717) | | | 8,750 | | 0003 |
| EUR/S 46074.04 USD-L40522.46EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/15/2027 | | 46,074 | 0.879507419 | | | | 277 | | 277 | | 277 | | | 349 | | 0003 |
| EUR/S 33295.84 USD-L29253.06EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 02/16/2027 | | 33,296 | 0.878580027 | | | | 316 | | 316 | | 316 | | | 257 | | 0003 |
| EUR/S 7182.99 USD-L6388.29EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 04/25/2025 | | 7,183 | 0.889363622 | | | | (16) | | (16) | | (16) | | | 27 | | 0003 |
| EUR/S 1415.10 USD-L1239.25EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 07/27/2026 | | 1,415 | 0.875733164 | | | | (1) | | (1) | | (1) | | | 10 | | 0003 |
| SEK/S 1696878.86 USD-L17163250.96SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 12/16/2024 | | 1,696,879 | 10.11460003 | | | | 598 | | 598 | | 598 | | | 3,897 | | 0003 |
| SEK/S 621194.04 USD-L6151373.96SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 03/16/2026 | | 621,194 | 9.902499966 | | | | (286) | | (286) | | (286) | | | 3,750 | | 0003 |
| SEK/S 96681643.90 USD-L954876256.00SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/15/2026 | | 96,681,644 | 9.8765 | | | | (57,812) | | (57,812) | | (57,812) | | | 615,642 | | 0003 |
| EUR/L 4831197.00 USD-S4350000.00EUR | CLO Reinv6m HARVT 23A D XS2112473470 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 10/21/2024 | | 4,831,197 | 0.900397976 | | | | (14,975) | | (14,975) | | (14,975) | | | 5,794 | | 0003 |
| EUR/S 6008031.81 USD-L5350000.00EUR | CLO Reinv6m CIFCE 3A C XS2274531172 | D1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/05/2024 | 07/15/2025 | | 6,008,032 | 0.890474646 | | | | 12,233 | | 12,233 | | 12,233 | | | 26,684 | | 0003 |
| GBP/L 446046.50 USD-S340075.53GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/18/2024 | 01/11/2027 | | 446,047 | 0.762421698 | | | | (4,629) | | (4,629) | | (4,629) | | | 3,369 | | 0003 |
| EUR/L 8981865.00 USD-S8500000.00EUR | CLO Reinv6m RRME 14A A2N XS2532386823 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/20/2022 | 04/15/2026 | | 8,981,865 | 0.946351342 | | | | (650,188) | | (650,188) | | (650,188) | | | 55,726 | | 0003 |
| EUR/L 1719840.00 USD-S1600000.00EUR | CLO Reinv6m TRNTE 3A D XS2498898142 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/20/2022 | 11/02/2027 | | 1,719,840 | 0.930319099 | | | | (123,603) | | (123,603) | | (123,603) | | | 15,117 | | 0003 |
| EUR/L 8878.32 USD-S8727.34EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 10/25/2024 | | 8,878 | 0.98299453 | | | | (846) | | (846) | | (846) | | | 12 | | 0003 |
| GBP/L 526672.45 USD-S480759.88GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 10/14/2022 | 01/11/2027 | | 526,672 | 0.912825191 | | | | (102,658) | | (102,658) | | (102,658) | | | 3,978 | | 0003 |
| EUR/L 2070100.00 USD-S2000000.00EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/14/2022 | 07/07/2026 | | 2,070,100 | 0.966136902 | | | | (199,118) | | (199,118) | | (199,118) | | | 13,759 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 155335.36 USD-S146764.32EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/28/2022 | 01/28/2026 | | 155,335 | 0.944822351 | | | | (10,626) | | (10,626) | | (10,626) | | | 895 | | 0003 |
| GBP/L 4664341.98 USD-S3816138.06GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/15/2022 | 02/18/2025 | | 4,664,342 | 0.81815143 | | | | (428,325) | | (428,325) | | (428,325) | | | 14,495 | | 0003 |
| EUR/L 22760714.90 USD-S21402384.73EUR | 12-18 Hotel - 7 Pines Ibiza | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 08/18/2022 | 02/24/2025 | | 22,760,715 | 0.940321287 | | | | (1,183,211) | | (1,183,211) | | (1,183,211) | | | 72,222 | | 0003 |
| GBP/L 313256.86 USD-S255763.73GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 01/13/2023 | 12/09/2024 | | 313,257 | 0.816466493 | | | | (28,570) | | (28,570) | | (28,570) | | | 686 | | 0003 |
| GBP/S 2493542.31 USD-L2030075.97GBP | Henderson Park UK 12-hotel Portfolio - 7200494 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/03/2023 | 11/03/2025 | | 2,493,542 | 0.814133356 | | | | 202,423 | | 202,423 | | 202,423 | | | 13,035 | | 0003 |
| GBP/L 606250.00 USD-S500000.00GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770X0HC3ZE78 | 02/27/2023 | 02/18/2025 | | 606,250 | 0.824742268 | | | | (61,532) | | (61,532) | | (61,532) | | | 1,884 | | 0003 |
| GBP/L 478304.75 USD-S393216.61GBP | Henderson Park UK 12-hotel Portfolio - 7200494 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/01/2023 | 11/03/2025 | | 478,305 | 0.822104756 | | | | (43,702) | | (43,702) | | (43,702) | | | 2,500 | | 0003 |
| EUR/L 6312913.60 USD-S5600000.00EUR | CLO TERM DRYD 2017-52A DR XS2353415149 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/20/2023 | 08/15/2028 | | 6,312,914 | 0.887070591 | | | | (221,610) | | (221,610) | | (221,610) | | | 62,149 | | 0003 |
| EUR/L 1392767.25 USD-S1247060.68EUR | 12-18 Hotel - 7 Pines Ibiza | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/30/2023 | 02/24/2025 | | 1,392,767 | 0.895383403 | | | | (3,238) | | (3,238) | | (3,238) | | | 4,419 | | 0003 |
| EUR/L 736449.23 USD-S659492.99EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/30/2023 | 02/18/2025 | | 736,449 | 0.895503672 | | | | (1,654) | | (1,654) | | (1,654) | | | 2,289 | | 0003 |
| GBP/S 3553622.14 USD-L2797246.65GBP | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Natixis NA ..... KX1WK48MPD4Y2NCUIZ63 | 07/18/2023 | 07/07/2026 | | 3,553,622 | 0.787153653 | | | | 152,175 | | 152,175 | | 152,175 | | | 23,620 | | 0003 |
| EUR/L 449093.51 USD-S396358.07EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/18/2023 | 07/07/2026 | | 449,094 | 0.882573587 | | | | (2,940) | | (2,940) | | (2,940) | | | 2,985 | | 0003 |
| GBP/L 259449.08 USD-S209757.52GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA ..... KX1WK48MPD4Y2NCUIZ63 | 09/13/2023 | 01/11/2027 | | 259,449 | 0.808472784 | | | | (17,333) | | (17,333) | | (17,333) | | | 1,960 | | 0003 |
| EUR/L 488747.67 USD-S437416.80EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 02/17/2026 | | 488,748 | 0.894974701 | | | | (7,452) | | (7,452) | | (7,452) | | | 2,874 | | 0003 |
| GBP/L 1886704.18 USD-S1484658.63GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/18/2024 | | 1,886,704 | 0.786905889 | | | | (97,688) | | (97,688) | | (97,688) | | | 3,456 | | 0003 |
| GBP/L 1823379.70 USD-S1434038.30GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 04/16/2025 | | 1,823,380 | 0.786472669 | | | | (90,468) | | (90,468) | | (90,468) | | | 6,715 | | 0003 |
| GBP/L 1058787.89 USD-S832707.74GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 05/16/2025 | | 1,058,788 | 0.786472671 | | | | (52,024) | | (52,024) | | (52,024) | | | 4,184 | | 0003 |
| GBP/L 479694.39 USD-S377177.54GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/17/2025 | | 479,694 | 0.786287161 | | | | (22,103) | | (22,103) | | (22,103) | | | 2,551 | | 0003 |
| GBP/L 2702340.76 USD-S2127827.37GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2025 | | 2,702,341 | 0.787401575 | | | | (140,608) | | (140,608) | | (140,608) | | | 7,350 | | 0003 |
| GBP/L 60750.45 USD-S47793.60GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 06/16/2026 | | 60,750 | 0.786720098 | | | | (2,669) | | (2,669) | | (2,669) | | | 397 | | 0003 |
| EUR/L 75190.65 USD-S68355.14EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 11/15/2024 | | 75,191 | 0.909090957 | | | | (1,033) | | (1,033) | | (1,033) | | | 133 | | 0003 |
| EUR/L 51766.87 USD-S46645.22EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 05/16/2025 | | 51,767 | 0.90106317 | | | | (605) | | (605) | | (605) | | | 205 | | 0003 |
| EUR/L 40245.62 USD-S36117.40EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 08/15/2025 | | 40,246 | 0.897424366 | | | | (444) | | (444) | | (444) | | | 188 | | 0003 |
| EUR/L 129555.92 USD-S111206.80EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2028 | | 129,556 | 0.858369112 | | | | (462) | | (462) | | (462) | | | 1,248 | | 0003 |
| EUR/L 133559.03 USD-S108118.70EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2032 | | 133,559 | 0.809519955 | | | | 844 | | 844 | | 844 | | | 1,855 | | 0003 |
| EUR/L 92164.43 USD-S73613.76EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2033 | | 92,164 | 0.798722023 | | | | 721 | | 721 | | 721 | | | 1,360 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 57984.41 USD-S45711.01EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2034 | | 57,984 | 0.78833276 | | | | 504 | | 504 | | 504 | | | 904 | | 0003 |
| GBP/L 164509.68 USD-S128926.08GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 10/16/2024 | | 164,510 | 0.78369905 | | | | (7,824) | | (7,824) | | (7,824) | | | 172 | | 0003 |
| GBP/L 481885.20 USD-S377564.21GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2024 | | 481,885 | 0.78351485 | | | | (22,710) | | (22,710) | | (22,710) | | | 1,107 | | 0003 |
| GBP/L 152204.78 USD-S119180.01GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 04/15/2025 | | 152,205 | 0.783024094 | | | | (6,854) | | (6,854) | | (6,854) | | | 559 | | 0003 |
| GBP/L 160898.69 USD-S125918.52GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 11/14/2025 | | 160,899 | 0.78259506 | | | | (6,630) | | (6,630) | | (6,630) | | | 853 | | 0003 |
| GBP/L 2072796.55 USD-S1614830.60GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2028 | | 2,072,797 | 0.7790589 | | | | (55,200) | | (55,200) | | (55,200) | | | 19,961 | | 0003 |
| EUR/S 99016.96 USD-L89317.12EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/17/2025 | | 99,017 | 0.9020386 | | | | 1,959 | | 1,959 | | 1,959 | | | 527 | | 0003 |
| EUR/S 1482926.90 USD-L1300000.00EUR | CLO Reinv6m AQUE 2022-7A C XS2448043492 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/29/2024 | 03/15/2028 | | 1,482,927 | 0.876644695 | | | | 29,251 | | 29,251 | | 29,251 | | | 13,787 | | 0003 |
| GBP/L 274043.09 USD-S216347.70GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 11/03/2025 | | 274,043 | 0.789465992 | | | | (13,836) | | (13,836) | | (13,836) | | | 1,433 | | 0003 |
| EUR/S 85428.44 USD-L74904.37EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2027 | | 85,428 | 0.876808356 | | | | 812 | | 812 | | 812 | | | 681 | | 0003 |
| EUR/L 11182360.00 USD-S10000000.00EUR | CLO Reinv6m NWDSE 2022-26A D XS2437417186 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 10/15/2024 | | 11,182,360 | 0.894265611 | | | | 44,761 | | 44,761 | | 44,761 | | | 11,334 | | 0003 |
| EUR/L 1110570.00 USD-S1000000.00EUR | CLO Reinv6m INVSC 4A B1E XS2114941409 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/29/2024 | 10/15/2024 | | 1,110,570 | 0.900438514 | | | | (3,190) | | (3,190) | | (3,190) | | | 1,126 | | 0003 |
| EUR/L 2352198.84 USD-S2125000.00EUR | CLO Reinv6m ACCUN 4A B1E XS2106569366 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 10/21/2024 | | 2,352,199 | 0.90341002 | | | | (15,184) | | (15,184) | | (15,184) | | | 2,821 | | 0003 |
| EUR/S 2368839.93 USD-L2125000.00EUR | CLO Reinv6m ACCUN 4A B1E XS2106569366 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 04/22/2025 | | 2,368,840 | 0.897063568 | | | | 14,894 | | 14,894 | | 14,894 | | | 8,855 | | 0003 |
| EUR/S 2230544.20 USD-L2000000.00EUR | CLO Reinv6m AVOCA 21A D XS2126168181 | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 04/15/2025 | | 2,230,544 | 0.896642174 | | | | 12,382 | | 12,382 | | 12,382 | | | 8,193 | | 0003 |
| GBP/S 1817777.78 USD-L1388888.89GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 11/15/2024 | | 1,817,778 | 0.764058679 | | | | 38,623 | | 38,623 | | 38,623 | | | 3,227 | | 0003 |
| GBP/L 1813130.56 USD-S1388888.89GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 09/10/2024 | 11/15/2024 | | 1,813,131 | 0.766017032 | | | | (43,271) | | (43,271) | | (43,271) | | | 3,218 | | 0003 |
| GBP/L 509690.01 USD-S388598.72GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 01/11/2027 | | 509,690 | 0.762421692 | | | | (5,290) | | (5,290) | | (5,290) | | | 3,850 | | 0003 |
| EUR/L 20932868.74 USD-S18719152.94EUR | Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/25/2024 | 10/01/2024 | | 20,932,869 | 0.894246898 | | | | 98,391 | | 98,391 | | 98,391 | | | 5,478 | | 0003 |
| EUR/L 36470400.00 USD-S29000000.00EUR | CLO Reinv6m RRME 7A B XS2368576463 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/26/2021 | 09/01/2026 | | 36,470,400 | 0.795165394 | | | | 3,093,481 | | 3,093,481 | | 3,093,481 | | | 252,710 | | 0003 |
| EUR/L 13796200.00 USD-S11000000.00EUR | CLO Reinv6m CONTE 9A D XS2356405386 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/12/2021 | 07/15/2026 | | 13,796,200 | 0.797321001 | | | | 1,166,654 | | 1,166,654 | | 1,166,654 | | | 92,266 | | 0003 |
| EUR/L 1821750.00 USD-S1500000.00EUR | CLO Reinv6m BABSE 2019-1A D XS2031994069 | D1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/17/2021 | 10/22/2024 | | 1,821,750 | 0.823384109 | | | | 149,854 | | 149,854 | | 149,854 | | | 2,236 | | 0003 |
| EUR/L 4391520.00 USD-S3500000.00EUR | CLO Reinv6m ARBR 8A DR XS2388929882 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/27/2021 | 10/15/2026 | | 4,391,520 | 0.796990564 | | | | 358,427 | | 358,427 | | 358,427 | | | 31,370 | | 0003 |
| GBP/L 365327.23 USD-S250429.96GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2032 | | 365,327 | 0.685494919 | | | | 27,300 | | 27,300 | | 27,300 | | | 5,073 | | 0003 |
| GBP/L 437332.45 USD-S292100.22GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2035 | | 437,332 | 0.667913437 | | | | 37,313 | | 37,313 | | 37,313 | | | 7,157 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 503099.00 USD-S322292.76GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/15/2038 | | 503,099 | 0.640614988 | | | | 50,673 | | 50,673 | | 50,673 | | | 9,316 | | 0003 |
| GBP/L 604683.08 USD-S440602.65GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/14/2022 | 12/09/2024 | | 604,683 | 0.728650535 | | | | 15,316 | | 15,316 | | 15,316 | | | 1,324 | | 0003 |
| GBP/L 89253733.80 USD-S66000000.00GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/24/2022 | 01/27/2025 | | 89,253,734 | 0.739464863 | | | | 1,009,901 | | 1,009,901 | | 1,009,901 | | | 254,814 | | 0003 |
| EUR/L 9856400.00 USD-S8000000.00EUR | CLO ReInv6m BBAME 3A C XS2441621856 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/15/2022 | 04/15/2027 | | 9,856,400 | 0.811655371 | | | | 586,322 | | 586,322 | | 586,322 | | | 78,538 | | 0003 |
| EUR/L 13659800.00 USD-S11000000.00EUR | CLO ReInv6m RRME 11A A2B2N XS2446267341 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/16/2022 | 09/30/2027 | | 13,659,800 | 0.805282654 | | | | 824,089 | | 824,089 | | 824,089 | | | 118,297 | | 0003 |
| EUR/L 19244025.00 USD-S15500000.00EUR | CLO ReInv6m RRME 11A CN XS2446268075 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/16/2022 | 09/30/2027 | | 19,244,025 | 0.805444807 | | | | 1,157,707 | | 1,157,707 | | 1,157,707 | | | 166,658 | | 0003 |
| EUR/L 9292125.00 USD-S7500000.00EUR | CLO ReInv6m SNDPE 8A D XS2442482581 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/18/2022 | 10/25/2027 | | 9,292,125 | 0.807135074 | | | | 534,490 | | 534,490 | | 534,490 | | | 81,386 | | 0003 |
| EUR/S 145433.14 USD-L125000.00EUR | CLO ReInv6m BECLO 9A C XS2062960385 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/24/2022 | 12/16/2024 | | 145,433 | 0.859501486 | | | | (5,766) | | (5,766) | | (5,766) | | | 334 | | 0003 |
| GBP/L 485446.11 USD-S367033.70GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/08/2022 | 12/09/2024 | | 485,446 | 0.756075067 | | | | (5,348) | | (5,348) | | (5,348) | | | 1,063 | | 0003 |
| GBP/L 104272266.38 USD-S78443550.67GBP | Placefirst UK SFR Loan April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/20/2022 | 04/22/2025 | | 104,272,266 | 0.75295441 | | | | (472,315) | | (472,315) | | (472,315) | | | 389,769 | | 0003 |
| EUR/L 8819360.00 USD-S8000000.00EUR | CLO ReInv6m NWDSE 2022-26A C XS2437416964 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/16/2022 | 01/15/2025 | | 8,819,360 | 0.907095299 | | | | (124,325) | | (124,325) | | (124,325) | | | 23,875 | | 0003 |
| EUR/L 55479691.49 USD-S49920090.96EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/01/2022 | 07/07/2026 | | 55,479,691 | 0.899790349 | | | | (1,387,866) | | (1,387,866) | | (1,387,866) | | | 368,755 | | 0003 |
| GBP/L 146852.05 USD-S118725.89GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 09/13/2023 | 01/11/2027 | | 146,852 | 0.808472813 | | | | (9,811) | | (9,811) | | (9,811) | | | 1,109 | | 0003 |
| GBP/L 22501.13 USD-S18058.69GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 09/13/2023 | 02/18/2025 | | 22,501 | 0.802568138 | | | | (1,617) | | (1,617) | | (1,617) | | | 70 | | 0003 |
| EUR/L 502879.66 USD-S454354.59EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2023 | 07/07/2026 | | 502,880 | 0.903505602 | | | | (14,584) | | (14,584) | | (14,584) | | | 3,342 | | 0003 |
| EUR/S 9379469.50 USD-L8500000.00EUR | CLO ReInv6m RRME 14A A2N XS2532386823 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/10/2023 | 04/15/2026 | | 9,379,470 | 0.906234622 | | | | 273,810 | | 273,810 | | 273,810 | | | 58,193 | | 0003 |
| GBP/L 390691.82 USD-S307087.30GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 12/21/2023 | 01/11/2027 | | 390,692 | 0.786009034 | | | | (15,326) | | (15,326) | | (15,326) | | | 2,951 | | 0003 |
| EUR/L 445357.55 USD-S395834.67EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/25/2024 | 07/07/2026 | | 445,358 | 0.888801975 | | | | (5,997) | | (5,997) | | (5,997) | | | 2,960 | | 0003 |
| EUR/L 1049344.71 USD-S950794.82EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 05/16/2025 | | 1,049,345 | 0.90608435 | | | | (18,174) | | (18,174) | | (18,174) | | | 4,147 | | 0003 |
| EUR/L 937518.38 USD-S845868.53EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 08/18/2025 | | 937,518 | 0.902242077 | | | | (15,530) | | (15,530) | | (15,530) | | | 4,403 | | 0003 |
| EUR/L 939281.84 USD-S845248.00EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 10/16/2025 | | 939,282 | 0.899887514 | | | | (15,161) | | (15,161) | | (15,161) | | | 4,798 | | 0003 |
| EUR/L 505513.44 USD-S450687.33EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 05/18/2026 | | 505,513 | 0.891543714 | | | | (7,442) | | (7,442) | | (7,442) | | | 3,227 | | 0003 |
| EUR/L 1409672.81 USD-S1282745.17EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 02/14/2025 | | 1,409,673 | 0.909959503 | | | | (25,769) | | (25,769) | | (25,769) | | | 4,318 | | 0003 |
| GBP/L 1528527.31 USD-S1202996.47GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2024 | | 1,528,527 | 0.787029752 | | | | (79,497) | | (79,497) | | (79,497) | | | 1,600 | | 0003 |
| GBP/L 1355737.60 USD-S1066837.90GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/18/2024 | | 1,355,738 | 0.786905888 | | | | (70,196) | | (70,196) | | (70,196) | | | 2,484 | | 0003 |
| GBP/L 219902.32 USD-S173028.81GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2024 | | 219,902 | 0.78684395 | | | | (11,342) | | (11,342) | | (11,342) | | | 505 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 1434913.68 USD-S1128875.52GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2025 | 1,434,914 | 0.78672016 | | | | (73,355) | | (73,355) | | (73,355) | | | 3,903 | | 0003 |
| GBP/L 198633.88 USD-S156195.55GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 09/16/2025 | 198,634 | 0.786348985 | | | | (9,336) | | (9,336) | | (9,336) | | | 974 | | 0003 |
| GBP/L 1002660.41 USD-S788379.00GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/17/2025 | 1,002,660 | 0.786287154 | | | | (46,200) | | (46,200) | | (46,200) | | | 5,333 | | 0003 |
| GBP/L 86372.36 USD-S67913.48GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/17/2026 | 86,372 | 0.786287187 | | | | (3,878) | | (3,878) | | (3,878) | | | 508 | | 0003 |
| GBP/L 85693.66 USD-S67369.23GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 05/18/2026 | 85,694 | 0.786163527 | | | | (3,734) | | (3,734) | | (3,734) | | | 547 | | 0003 |
| GBP/L 905685.25 USD-S716879.31GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA | ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 06/16/2025 | 905,685 | 0.7915325 | | | | (50,162) | | (50,162) | | (50,162) | | | 3,815 | | 0003 |
| EUR/L 2905536.61 USD-S2641451.91EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | BNP Paribas SA | ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 01/28/2025 | 2,905,537 | 0.909109836 | | | | (48,564) | | (48,564) | | (48,564) | | | 8,330 | | 0003 |
| SEK/S 3543532.32 USD-L36919354.49SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 05/15/2026 | 3,543,532 | 10.41879999 | | | | 192,333 | | 192,333 | | 192,333 | | | 22,564 | | 0003 |
| AUD/L 7815.96 USD-S11929.12AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 10/16/2024 | 7,816 | 1.526251414 | | | | (432) | | (432) | | (432) | | | 8 | | 0003 |
| AUD/L 8464.85 USD-S12852.80AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 06/11/2025 | 8,465 | 1.518373037 | | | | (415) | | (415) | | (415) | | | 35 | | 0003 |
| AUD/L 68178.42 USD-S102972.99AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 06/15/2027 | 68,178 | 1.510345796 | | | | (2,287) | | (2,287) | | (2,287) | | | 561 | | 0003 |
| EUR/S 8210.68 USD-L7382.91EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 04/27/2026 | 8,211 | 0.899183746 | | | | 186 | | 186 | | 186 | | | 51 | | 0003 |
| EUR/L 1173996.83 USD-S1062632.90EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY | PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2025 | 1,173,997 | 0.9051412 | | | | (25,914) | | (25,914) | | (25,914) | | | 5,997 | | 0003 |
| EUR/L 1151747.29 USD-S1029448.77EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY | PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2026 | 1,151,747 | 0.893814797 | | | | (22,480) | | (22,480) | | (22,480) | | | 7,708 | | 0003 |
| GBP/L 297343.86 USD-S232443.35GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm | 21GI19DL770XOHC3ZE78 | 05/21/2024 | 01/11/2027 | 297,344 | 0.78173247 | | | | (10,103) | | (10,103) | | (10,103) | | | 2,246 | | 0003 |
| GBP/L 312759.72 USD-S244494.43GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm | 21GI19DL770XOHC3ZE78 | 05/21/2024 | 01/11/2027 | 312,760 | 0.781732475 | | | | (10,627) | | (10,627) | | (10,627) | | | 2,362 | | 0003 |
| GBP/S 34674779.95 USD-L27073596.89GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 06/03/2024 | 06/16/2025 | 34,674,780 | 0.780786408 | | | | 1,423,646 | | 1,423,646 | | 1,423,646 | | | 146,045 | | 0003 |
| GBP/L 1043638.98 USD-S814127.17GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 07/10/2024 | 10/24/2024 | 1,043,639 | 0.780085054 | | | | (44,583) | | (44,583) | | (44,583) | | | 1,338 | | 0003 |
| GBP/L 356866.75 USD-S275126.63GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC | 0V6WI8S6QX2D1J857QP30 | 07/18/2024 | 01/11/2027 | 356,867 | 0.770950586 | | | | (7,737) | | (7,737) | | (7,737) | | | 2,696 | | 0003 |
| EUR/S 1149639.05 USD-L1031066.41EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG | 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2026 | 1,149,639 | 0.896860984 | | | | 22,498 | | 22,498 | | 22,498 | | | 7,139 | | 0003 |
| GBP/S 4660178.39 USD-L3637421.63GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA | O2RNE8IBXP4R0TD8PU41 | 08/01/2024 | 06/16/2025 | 4,660,178 | 0.780532702 | | | | 189,757 | | 189,757 | | 189,757 | | | 19,628 | | 0003 |
| EUR/S 40265.91 USD-L35706.23EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY | PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 05/18/2026 | 40,266 | 0.886760786 | | | | 374 | | 374 | | 374 | | | 257 | | 0003 |
| EUR/S 455351.70 USD-L400943.65EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 01/26/2026 | 455,352 | 0.880514227 | | | | (896) | | (896) | | (896) | | | 2,619 | | 0003 |
| GBP/L 744695.16 USD-S619598.27GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA | ES7IP3U3RHIGC71XBU11 | 07/12/2022 | 12/09/2024 | 744,695 | 0.832015976 | | | | (83,394) | | (83,394) | | (83,394) | | | 1,631 | | 0003 |
| GBP/L 224175.36 USD-S182668.61GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA | ROMUWSFPU8MPRO8K5P83 | 08/16/2022 | 01/11/2027 | 224,175 | 0.814846957 | | | | (16,731) | | (16,731) | | (16,731) | | | 1,693 | | 0003 |
| EUR/L 3698415.00 USD-S3500000.00EUR | CLO Reinv6m RRME 14A B1N XS2532387631 | D1 | Currency | Morgan Stanley | IGJSJL3JD5P30I6NJZ34 | 09/20/2022 | 04/15/2026 | 3,698,415 | 0.946351342 | | | | (267,724) | | (267,724) | | (267,724) | | | 22,946 | | 0003 |
| EUR/L 2470430.00 USD-S2300000.00EUR | CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A | D1 | Currency | Societe Generale SA | O2RNE8IBXP4R0TD8PU41 | 09/20/2022 | 10/25/2027 | 2,470,430 | 0.93101201 | | | | (178,784) | | (178,784) | | (178,784) | | | 21,637 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 214177.30 USD-S205072.09EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/28/2022 | 01/28/2025 | | 214,177 | 0.957487512 | | | | (15,168) | | (15,168) | | (15,168) | | | 614 | | 0003 |
| EUR/L 1144200.00 USD-S1000000.00EUR | CLO ReInv6m AQUE 2022-7A D XS2448044110 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 01/17/2023 | 03/15/2028 | | 1,144,200 | 0.873973082 | | | | (19,387) | | (19,387) | | (19,387) | | | 10,638 | | 0003 |
| EUR/S 4772.16 USD-L4349.60EUR | Portman Square 2021-NPL1 DAC - 50111103 . | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/17/2023 | 10/25/2024 | | 4,772 | 0.911453095 | | | | 74 | | 74 | | 74 | | | 6 | | 0003 |
| EUR/S 9748.23 USD-L8887.88EUR | Portman Square 2021-NPL1 DAC - 50111103 . | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/13/2023 | 10/25/2024 | | 9,748 | 0.911742952 | | | | 155 | | 155 | | 155 | | | 13 | | 0003 |
| GBP/L 6985132.50 USD-S5726762.37GBP | 12-18 Hotel - Schloss Roxburghe | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/24/2023 | 02/18/2025 | | 6,985,133 | 0.819850213 | | | | (663,324) | | (663,324) | | (663,324) | | | 21,707 | | 0003 |
| EUR/L 869027.18 USD-S776471.75EUR | 12-18 Hotel - 7 Pines Ibiza | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2023 | 02/24/2025 | | 869,027 | 0.893495356 | | | | (184) | | (184) | | (184) | | | 2,757 | | 0003 |
| GBP/L 5320733.20 USD-S4315606.80GBP | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/06/2023 | 07/07/2026 | | 5,320,733 | 0.811092501 | | | | (386,915) | | (386,915) | | (386,915) | | | 35,365 | | 0003 |
| EUR/L 180.81 USD-S160.54EUR | Portman Square 2021-NPL1 DAC - 50111103 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/28/2023 | 10/25/2024 | | 181 | 0.887893369 | | | | 2 | | 2 | | 2 | | | | | 0003 |
| GBP/L 2197203.65 USD-S1767349.02GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/14/2023 | 12/09/2024 | | 2,197,204 | 0.804362864 | | | | (164,847) | | (164,847) | | (164,847) | | | 4,811 | | 0003 |
| EUR/L 447756.18 USD-S404294.52EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/25/2023 | 07/07/2026 | | 447,756 | 0.902934539 | | | | (12,711) | | (12,711) | | (12,711) | | | 2,976 | | 0003 |
| EUR/S 1102406.50 USD-L1000000.00EUR | CLO ReInv6m RRME 14A C2N XS2532389504 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/10/2023 | 04/15/2026 | | 1,102,407 | 0.907106408 | | | | 33,217 | | 33,217 | | 33,217 | | | 6,840 | | 0003 |
| GBP/L 1756529.47 USD-S1443141.25GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/13/2023 | 12/09/2024 | | 1,756,529 | 0.8215867 | | | | (172,219) | | (172,219) | | (172,219) | | | 3,846 | | 0003 |
| GBP/L 249835.35 USD-S205473.60GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 10/18/2023 | 01/11/2027 | | 249,835 | 0.822436056 | | | | (20,974) | | (20,974) | | (20,974) | | | 1,887 | | 0003 |
| EUR/S 5155430.00 USD-L4700000.00EUR | CLO ReInv6m ANCHE 4A D XS2294170886 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/24/2023 | 10/15/2025 | | 5,155,430 | 0.911660133 | | | | 151,549 | | 151,549 | | 151,549 | | | 26,301 | | 0003 |
| GBP/L 85448.54 USD-S67171.24GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 07/16/2026 | | 85,449 | 0.78610167 | | | | (3,652) | | (3,652) | | (3,652) | | | 572 | | 0003 |
| GBP/L 85208.63 USD-S66972.12GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/16/2026 | | 85,209 | 0.785978134 | | | | (3,391) | | (3,391) | | (3,391) | | | 622 | | 0003 |
| GBP/L 210260.14 USD-S165520.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 03/17/2025 | | 210,260 | 0.787215637 | | | | (10,732) | | (10,732) | | (10,732) | | | 713 | | 0003 |
| GBP/L 203070.14 USD-S159834.82GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 06/16/2025 | | 203,070 | 0.787091692 | | | | (10,045) | | (10,045) | | (10,045) | | | 855 | | 0003 |
| GBP/L 200997.57 USD-S158191.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/16/2025 | | 200,998 | 0.787029764 | | | | (9,829) | | (9,829) | | (9,829) | | | 894 | | 0003 |
| GBP/L 86647.56 USD-S68178.11GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2026 | | 86,648 | 0.786843969 | | | | (3,990) | | (3,990) | | (3,990) | | | 493 | | 0003 |
| EUR/S 277057.43 USD-L250000.00EUR | CLO ReInv6m BECLO 9A C XS2062960385 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/08/2024 | 12/16/2024 | | 277,057 | 0.902339995 | | | | 2,067 | | 2,067 | | 2,067 | | | 636 | | 0003 |
| GBP/L 292164.61 USD-S227873.34GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/13/2024 | 12/09/2024 | | 292,165 | 0.779948468 | | | | (12,387) | | (12,387) | | (12,387) | | | 640 | | 0003 |
| EUR/L 19818.23 USD-S17785.36EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 08/15/2025 | | 19,818 | 0.89742424 | | | | (218) | | (218) | | (218) | | | 93 | | 0003 |
| GBP/L 509337.31 USD-S401915.82GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/26/2024 | 11/03/2025 | | 509,337 | 0.78909558 | | | | (25,464) | | (25,464) | | (25,464) | | | 2,663 | | 0003 |
| GBP/L 11670.26 USD-S9208.95GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/26/2024 | 11/03/2025 | | 11,670 | 0.78909553 | | | | (583) | | (583) | | (583) | | | 61 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 410639.18 USD-S327098.28GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/19/2024 | 01/11/2027 | | 410,639 | 0.796558867 | | | | (21,427) | | (21,427) | | (21,427) | | | 3,102 | | 0003 |
| EUR/S 2849407.50 USD-L2500000.00EUR | CLO ReInv6m CONTE 10A C XS2532683526 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/25/2024 | 11/15/2027 | | 2,849,408 | 0.877375384 | | | | 47,810 | | 47,810 | | 47,810 | | | 25,190 | | 0003 |
| EUR/S 2096854.50 USD-L1835000.00EUR | CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 10/25/2027 | | 2,096,855 | 0.875120329 | | | | 28,863 | | 28,863 | | 28,863 | | | 18,365 | | 0003 |
| EUR/S 442811.24 USD-L396358.07EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/07/2026 | | 442,811 | 0.895094872 | | | | 9,140 | | 9,140 | | 9,140 | | | 2,943 | | 0003 |
| EUR/L 1152880.84 USD-S1047882.97EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2025 | | 1,152,881 | 0.908925653 | | | | (26,328) | | (26,328) | | (26,328) | | | 5,129 | | 0003 |
| EUR/L 1374778.29 USD-S1213717.92EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2027 | | 1,374,778 | 0.882846295 | | | | (21,847) | | (21,847) | | (21,847) | | | 10,960 | | 0003 |
| GBP/L 633232.62 USD-S495215.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/20/2024 | 01/11/2027 | | 633,233 | 0.782044267 | | | | (21,759) | | (21,759) | | (21,759) | | | 4,783 | | 0003 |
| SEK/L 1753803.91 USD-S17674309.67SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 02/18/2025 | | 1,753,804 | 10.0777 | | | | 155 | | 155 | | 155 | | | 5,450 | | 0003 |
| EUR/L 22118920.00 USD-S20000000.00EUR | CLO ReInv6m RRME 6A B XS2291789118 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/09/2024 | 10/15/2024 | | 22,118,920 | 0.904203279 | | | | (156,278) | | (156,278) | | (156,278) | | | 22,420 | | 0003 |
| SEK/L 70384.69 USD-S678825.16SEK | EQT Exeter Logistics Nordics Sweden-7410015 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 11/30/2027 | | 70,385 | 9.644500246 | | | | 218 | | 218 | | 218 | | | 626 | | 0003 |
| EUR/L 2459638.00 USD-S2000000.00EUR | CLO ReInv6m AVOCA 21A D XS2126168181 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 2,459,638 | 0.813127785 | | | | 211,103 | | 211,103 | | 211,103 | | | 9,035 | | 0003 |
| EUR/L 6833849.00 USD-S5500000.00EUR | CLO ReInv6m RKFPK 1A B XS2360920974 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/09/2021 | 01/15/2026 | | 6,833,849 | 0.804817315 | | | | 570,490 | | 570,490 | | 570,490 | | | 38,856 | | 0003 |
| EUR/L 6271000.00 USD-S5000000.00EUR | CLO ReInv6m CONTE 9A C XS2356404736 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/12/2021 | 07/15/2026 | | 6,271,000 | 0.797321001 | | | | 530,297 | | 530,297 | | 530,297 | | | 41,939 | | 0003 |
| EUR/L 2765180.00 USD-S2200000.00EUR | CLO ReInv6m AQUE 2020-5A B2R XS2389542072 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/23/2021 | 10/20/2026 | | 2,765,180 | 0.795608243 | | | | 229,261 | | 229,261 | | 229,261 | | | 19,819 | | 0003 |
| EUR/L 5404670.00 USD-S4300000.00EUR | CLO ReInv6m AQUE 2020-5A DR XS2389542403 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/23/2021 | 10/20/2026 | | 5,404,670 | 0.795608243 | | | | 448,100 | | 448,100 | | 448,100 | | | 38,737 | | 0003 |
| EUR/L 1211370.00 USD-S1000000.00EUR | CLO ReInv6m ARESE 12A B2R XS2391579633 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2021 | 10/21/2024 | | 1,211,370 | 0.825511611 | | | | 96,853 | | 96,853 | | 96,853 | | | 1,453 | | 0003 |
| EUR/L 1499750.00 USD-S1250000.00EUR | CLO ReInv6m RFTE 2019-1A D XS2064434132 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 01/15/2025 | | 1,499,750 | 0.833472245 | | | | 100,667 | | 100,667 | | 100,667 | | | 4,060 | | 0003 |
| EUR/L 5711910.00 USD-S4700000.00EUR | CLO ReInv6m ANCHE 4A D XS2294170886 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/06/2021 | 10/15/2025 | | 5,711,910 | 0.822842097 | | | | 386,344 | | 386,344 | | 386,344 | | | 29,140 | | 0003 |
| GBP/L 191604.55 USD-S139000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/16/2025 | | 191,605 | 0.725452501 | | | | 5,939 | | 5,939 | | 5,939 | | | 807 | | 0003 |
| GBP/L 298503.53 USD-S211592.08GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2028 | | 298,504 | 0.708842807 | | | | 16,606 | | 16,606 | | 16,606 | | | 2,875 | | 0003 |
| GBP/L 344377.83 USD-S240411.76GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/17/2030 | | 344,378 | 0.698104637 | | | | 22,479 | | 22,479 | | 22,479 | | | 4,116 | | 0003 |
| GBP/L 1572409.77 USD-S919322.83GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 02/18/2048 | | 1,572,410 | 0.584658559 | | | | 172,988 | | 172,988 | | 172,988 | | | 38,032 | | 0003 |
| GBP/L 556563.38 USD-S350989.08GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/17/2041 | | 556,563 | 0.630636317 | | | | 54,940 | | 54,940 | | 54,940 | | | 11,380 | | 0003 |
| GBP/L 1066690.63 USD-S647932.11GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/17/2047 | | 1,066,691 | 0.607422707 | | | | 104,567 | | 104,567 | | 104,567 | | | 25,426 | | 0003 |
| GBP/L 18243673.84 USD-S13251742.46GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2022 | 01/11/2027 | | 18,243,674 | 0.726374664 | | | | 619,978 | | 619,978 | | 619,978 | | | 137,803 | | 0003 |
| EUR/L 2829424.33 USD-S2547195.11EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 10/31/2023 | 05/27/2026 | | 2,829,424 | 0.90025207 | | | | (69,073) | | (69,073) | | (69,073) | | | 18,199 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 560400.05 USD-S491191.21EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/27/2023 | 07/07/2026 | | 560,400 | 0.87650101 | | | | (18) | | (18) | | (18) | | | 3,725 | | 0003 |
| EUR/L 1135413.41 USD-S1003980.17EUR | East Road CML May 2022 - 50125419 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/01/2023 | 05/27/2026 | | 1,135,413 | 0.884241952 | | | | (7,658) | | (7,658) | | (7,658) | | | 7,303 | | 0003 |
| GBP/L 834550.03 USD-S654446.38GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/20/2023 | 01/11/2027 | | 834,550 | 0.784190709 | | | | (30,875) | | (30,875) | | (30,875) | | | 6,304 | | 0003 |
| EUR/L 1421171.24 USD-S1258620.41EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 01/24/2024 | 05/27/2026 | | 1,421,171 | 0.885621925 | | | | (11,818) | | (11,818) | | (11,818) | | | 9,141 | | 0003 |
| GBP/L 402881.45 USD-S318561.43GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/02/2024 | 11/03/2025 | | 402,881 | 0.790707614 | | | | (21,006) | | (21,006) | | (21,006) | | | 2,106 | | 0003 |
| GBP/L 207825.25 USD-S164829.48GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 02/15/2024 | 01/11/2027 | | 207,825 | 0.793115755 | | | | (9,966) | | (9,966) | | (9,966) | | | 1,570 | | 0003 |
| EUR/L 844555.95 USD-S758980.86EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/17/2025 | | 844,556 | 0.898674457 | | | | (13,494) | | (13,494) | | (13,494) | | | 4,492 | | 0003 |
| EUR/L 957740.53 USD-S851665.58EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 07/16/2026 | | 957,741 | 0.889244585 | | | | (13,701) | | (13,701) | | (13,701) | | | 6,410 | | 0003 |
| GBP/L 197207.40 USD-S155061.64GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2025 | | 197,207 | 0.786287127 | | | | (9,168) | | (9,168) | | (9,168) | | | 1,007 | | 0003 |
| GBP/L 1354457.39 USD-S1066837.90GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/18/2024 | | 1,354,457 | 0.787649658 | | | | (71,476) | | (71,476) | | (71,476) | | | 2,481 | | 0003 |
| GBP/L 1433671.92 USD-S1128875.52GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2025 | | 1,433,672 | 0.78740157 | | | | (74,597) | | (74,597) | | (74,597) | | | 3,899 | | 0003 |
| GBP/L 207309.52 USD-S163184.45GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 04/16/2025 | | 207,310 | 0.787153672 | | | | (10,474) | | (10,474) | | (10,474) | | | 763 | | 0003 |
| GBP/L 85193.07 USD-S67007.29GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2026 | | 85,193 | 0.786534515 | | | | (3,478) | | (3,478) | | (3,478) | | | 609 | | 0003 |
| GBP/L 85109.00 USD-S66935.90GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2026 | | 85,109 | 0.786472641 | | | | (3,411) | | (3,411) | | (3,411) | | | 633 | | 0003 |
| GBP/L 85067.35 USD-S66903.14GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/15/2027 | | 85,067 | 0.786472601 | | | | (3,382) | | (3,382) | | (3,382) | | | 644 | | 0003 |
| EUR/L 1318205.75 USD-S1170541.89EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/07/2026 | | 1,318,206 | 0.887981174 | | | | (16,516) | | (16,516) | | (16,516) | | | 8,762 | | 0003 |
| GBP/S 1066291.67 USD-L833333.33GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/12/2024 | 12/13/2024 | | 1,066,292 | 0.781524749 | | | | 47,431 | | 47,431 | | 47,431 | | | 2,401 | | 0003 |
| GBP/L 324061.68 USD-S253371.13GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 03/14/2024 | 01/11/2027 | | 324,062 | 0.781860817 | | | | (11,062) | | (11,062) | | (11,062) | | | 2,448 | | 0003 |
| EUR/L 26458.21 USD-S24085.76EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2024 | | 26,458 | 0.91033218 | | | | (369) | | (369) | | (369) | | | 28 | | 0003 |
| EUR/L 21712.25 USD-S19679.37EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 01/16/2025 | | 21,712 | 0.906371749 | | | | (287) | | (287) | | (287) | | | 59 | | 0003 |
| EUR/L 16932.08 USD-S15278.90EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 04/15/2025 | | 16,932 | 0.902364033 | | | | (203) | | (203) | | (203) | | | 62 | | 0003 |
| EUR/L 13350.01 USD-S11947.39EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2025 | | 13,350 | 0.89493491 | | | | (141) | | (141) | | (141) | | | 68 | | 0003 |
| EUR/L 80723.36 USD-S71974.82EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 07/07/2026 | | 80,723 | 0.891623193 | | | | (1,347) | | (1,347) | | (1,347) | | | 537 | | 0003 |
| EUR/L 14278153.42 USD-S12649526.84EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/09/2024 | 07/07/2026 | | 14,278,153 | 0.88593577 | | | | (145,588) | | (145,588) | | (145,588) | | | 94,902 | | 0003 |
| EUR/L 1687377.10 USD-S1522412.58EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/19/2024 | 05/27/2026 | | 1,687,377 | 0.902236127 | | | | (45,950) | | (45,950) | | (45,950) | | | 10,853 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 417962.36 USD-S383205.61EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/16/2025 | | 417,962 | 0.916842392 | | | | (10,417) | | (10,417) | | (10,417) | | | 1,137 | | 0003 |
| EUR/L 1110735.97 USD-S1001113.99EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/16/2026 | | 1,110,736 | 0.901306897 | | | | (23,571) | | (23,571) | | (23,571) | | | 6,322 | | 0003 |
| EUR/L 1088671.59 USD-S973070.78EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2026 | | 1,088,672 | 0.8938148 | | | | (21,249) | | (21,249) | | (21,249) | | | 7,286 | | 0003 |
| GBP/L 1348758.94 USD-S1059796.85GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/17/2024 | 12/09/2024 | | 1,348,759 | 0.785757053 | | | | (67,653) | | (67,653) | | (67,653) | | | 2,953 | | 0003 |
| GBP/S 6376358.16 USD-L5038283.32GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 06/28/2024 | 01/27/2025 | | 6,376,358 | 0.790150615 | | | | 354,326 | | 354,326 | | 354,326 | | | 18,204 | | 0003 |
| EUR/L 346545.83 USD-S305811.71EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/25/2024 | 07/07/2027 | | 346,546 | 0.882456759 | | | | (6,256) | | (6,256) | | (6,256) | | | 2,882 | | 0003 |
| EUR/L 608814.74 USD-S538631.11EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2027 | | 608,815 | 0.884720876 | | | | (10,883) | | (10,883) | | (10,883) | | | 4,854 | | 0003 |
| EUR/S 594131.43 USD-L542090.72EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 02/14/2025 | | 594,131 | 0.912408758 | | | | 12,489 | | 12,489 | | 12,489 | | | 1,820 | | 0003 |
| EUR/S 258789.62 USD-L235199.15EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 05/16/2025 | | 258,790 | 0.908843059 | | | | 5,284 | | 5,284 | | 5,284 | | | 1,023 | | 0003 |
| EUR/L 17092.13 USD-S15476.52EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/15/2024 | 01/28/2025 | | 17,092 | 0.90547638 | | | | (216) | | (216) | | (216) | | | 49 | | 0003 |
| EUR/S 151070.70 USD-L135903.83EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2025 | | 151,071 | 0.899604159 | | | | 1,346 | | 1,346 | | 1,346 | | | 556 | | 0003 |
| EUR/L 4960800.00 USD-S4000000.00EUR | CLO Reinv6m NEUBE 2022-3A C XS2440262736 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/04/2022 | 04/26/2027 | | 4,960,800 | 0.806321561 | | | | 321,172 | | 321,172 | | 321,172 | | | 39,763 | | 0003 |
| GBP/L 523413.99 USD-S386597.23GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/10/2022 | 12/09/2024 | | 523,414 | 0.738606987 | | | | 6,351 | | 6,351 | | 6,351 | | | 1,146 | | 0003 |
| GBP/L 561802.12 USD-S413059.42GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/10/2022 | 11/03/2025 | | 561,802 | 0.735240052 | | | | 11,050 | | 11,050 | | 11,050 | | | 2,937 | | 0003 |
| EUR/L 4279100.00 USD-S3500000.00EUR | CLO Reinv6m LOGIC 1A C XS2434369828 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/23/2022 | 04/15/2027 | | 4,279,100 | 0.817929004 | | | | 226,136 | | 226,136 | | 226,136 | | | 34,097 | | 0003 |
| EUR/L 6357520.00 USD-S5200000.00EUR | CLO Reinv6m LOGIC 1A D XS2434370677 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/23/2022 | 04/15/2027 | | 6,357,520 | 0.817929004 | | | | 335,973 | | 335,973 | | 335,973 | | | 50,658 | | 0003 |
| EUR/S 1716600.00 USD-L1500000.00EUR | CLO Reinv6m BABSE 2019-1A D XS2031994069 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/08/2022 | 10/22/2024 | | 1,716,600 | 0.873820343 | | | | (45,015) | | (45,015) | | (45,015) | | | 2,107 | | 0003 |
| GBP/L 116769.11 USD-S86965.90GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/14/2022 | 01/11/2027 | | 116,769 | 0.74476803 | | | | 1,331 | | 1,331 | | 1,331 | | | 882 | | 0003 |
| GBP/L 41093.09 USD-S32935.07GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/12/2022 | 12/09/2024 | | 41,093 | 0.801474652 | | | | (2,925) | | (2,925) | | (2,925) | | | 90 | | 0003 |
| EUR/L 28267617.59 USD-S25431954.65EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/01/2022 | 07/07/2026 | | 28,267,618 | 0.89968511 | | | | (703,944) | | (703,944) | | (703,944) | | | 187,885 | | 0003 |
| EUR/L 4232073.84 USD-S4000000.00EUR | CLO Reinv6m RRME 14A C1N XS2532388951 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 4,232,074 | 0.945163093 | | | | (300,941) | | (300,941) | | (300,941) | | | 26,257 | | 0003 |
| EUR/L 2588750.00 USD-S2500000.00EUR | CLO Reinv6m CONTE 10A C XS2532683526 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/27/2022 | 11/15/2027 | | 2,588,750 | 0.965717045 | | | | (282,982) | | (282,982) | | (282,982) | | | 22,885 | | 0003 |
| EUR/L 2579500.00 USD-S2500000.00EUR | CLO Reinv6m BABSE 2020-1A BR XS2401844191 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/29/2022 | 10/21/2026 | | 2,579,500 | 0.969180074 | | | | (264,123) | | (264,123) | | (264,123) | | | 18,500 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 98489.51 USD-S93978.54EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/28/2022 | 04/28/2025 | | 98,490 | 0.954198473 | | | | (6,816) | | (6,816) | | (6,816) | | | 374 | | 0003 |
| GBP/L 1632477.89 USD-S1332200.01GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/02/2022 | 11/03/2025 | | 1,632,478 | 0.816060063 | | | | (136,544) | | (136,544) | | (136,544) | | | 8,534 | | 0003 |
| EUR/L 2510243.00 USD-S2300000.00EUR | CLO ReInv6m HARVT 17A DR XS2059851746 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 01/06/2023 | 11/12/2024 | | 2,510,243 | 0.916245957 | | | | (54,248) | | (54,248) | | (54,248) | | | 4,308 | | 0003 |
| EUR/L 1487460.00 USD-S1300000.00EUR | CLO ReInv6m AQUE 2022-7A C XS2448043492 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/17/2023 | 03/15/2028 | | 1,487,460 | 0.873973082 | | | | (25,203) | | (25,203) | | (25,203) | | | 13,829 | | 0003 |
| EUR/L 3382200.00 USD-S3000000.00EUR | CLO ReInv6m ANCHE 1A D2R XS2399534093 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/20/2023 | 04/18/2028 | | 3,382,200 | 0.886996629 | | | | (106,597) | | (106,597) | | (106,597) | | | 31,866 | | 0003 |
| GBP/L 3455202.81 USD-S2827336.25GBP | Henderson Park UK 12-hotel Portfolio - 7200494 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/27/2023 | 11/03/2025 | | 3,455,203 | 0.818283732 | | | | (298,821) | | (298,821) | | (298,821) | | | 18,063 | | 0003 |
| GBP/L 418483.96 USD-S327142.50GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/21/2024 | 01/11/2027 | | 418,484 | 0.781732471 | | | | (14,219) | | (14,219) | | (14,219) | | | 3,161 | | 0003 |
| GBP/L 457022.23 USD-S358702.01GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 06/20/2024 | 01/11/2027 | | 457,022 | 0.784867751 | | | | (17,288) | | (17,288) | | (17,288) | | | 3,452 | | 0003 |
| EUR/L 577966.43 USD-S514892.14EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2026 | | 577,966 | 0.890868592 | | | | (10,980) | | (10,980) | | (10,980) | | | 4,131 | | 0003 |
| EUR/L 56400.38 USD-S51054.93EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 11/18/2024 | | 56,400 | 0.905223156 | | | | (537) | | (537) | | (537) | | | 103 | | 0003 |
| EUR/S 84732.01 USD-L76500.55EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/16/2025 | | 84,732 | 0.902853007 | | | | 787 | | 787 | | 787 | | | 230 | | 0003 |
| EUR/S 145453.99 USD-L129962.46EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2025 | | 145,454 | 0.893495325 | | | | 1,298 | | 1,298 | | 1,298 | | | 743 | | 0003 |
| EUR/S 122844.95 USD-L108376.66EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2026 | | 122,845 | 0.88222316 | | | | 1,119 | | 1,119 | | 1,119 | | | 878 | | 0003 |
| EUR/S 116858.04 USD-L102777.52EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/15/2027 | | 116,858 | 0.879507478 | | | | 701 | | 701 | | 701 | | | 885 | | 0003 |
| EUR/L 1877628.95 USD-S1655693.21EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/19/2024 | 05/27/2026 | | 1,877,629 | 0.881800001 | | | | (7,443) | | (7,443) | | (7,443) | | | 12,077 | | 0003 |
| GBP/L 451763.96 USD-S349729.91GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA .... R0MUWSFPU8MPRO8K5P83 | 08/19/2024 | 01/11/2027 | | 451,764 | 0.774143006 | | | | (11,706) | | (11,706) | | (11,706) | | | 3,412 | | 0003 |
| EUR/S 8982400.00 USD-L8000000.00EUR | CLO ReInv6m NWDSE 2022-26A C XS2437416964 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 01/15/2025 | | 8,982,400 | 0.890630566 | | | | (39,640) | | (39,640) | | (39,640) | | | 24,317 | | 0003 |
| EUR/S 11228000.00 USD-L10000000.00EUR | CLO ReInv6m NWDSE 2022-26A D XS2437417186 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 01/15/2025 | | 11,228,000 | 0.890630566 | | | | (49,550) | | (49,550) | | (49,550) | | | 30,396 | | 0003 |
| EUR/L 28867100.00 USD-S25400000.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/18/2024 | 07/07/2026 | | 28,867,100 | 0.879894413 | | | | (95,487) | | (95,487) | | (95,487) | | | 191,870 | | 0003 |
| GBP/L 280810.10 USD-S210502.45GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/23/2024 | 12/09/2024 | | 280,810 | 0.749625637 | | | | (525) | | (525) | | (525) | | | 615 | | 0003 |
| EUR/S 160815.20 USD-L144177.15EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2025 | | 160,815 | 0.89653932 | | | | 1,431 | | 1,431 | | 1,431 | | | 715 | | 0003 |
| EUR/S 151446.13 USD-L134439.53EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2026 | | 151,446 | 0.887705285 | | | | 1,387 | | 1,387 | | 1,387 | | | 940 | | 0003 |
| EUR/S 16967394.00 USD-L15150000.00EUR | CLO ReInv6m BAST 2020-3A B2 XS2242636194 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/28/2024 | 02/18/2025 | | 16,967,394 | 0.892889032 | | | | (11,547) | | (11,547) | | (11,547) | | | 52,729 | | 0003 |
| EUR/L 1392518.75 USD-S1250000.00EUR | CLO ReInv6m RFTE 2019-1A D XS2064434132 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 10/21/2024 | | 1,392,519 | 0.897653981 | | | | (59) | | (59) | | (59) | | | 1,670 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 566662.08 USD-S497630.74EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 07/07/2026 | | 566,662 | 0.878179002 | | | | (766) | | (766) | | (766) | | | 3,766 | | 0003 |
| EUR/S 1397771.25 USD-L1250000.00EUR | CLO Reinv6m RFTE 2019-1A D XS2064434132 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 01/15/2025 | | 1,397,771 | 0.894280806 | | | | (465) | | (465) | | (465) | | | 3,784 | | 0003 |
| EUR/L 2214919.60 USD-S2000000.00EUR | CLO Reinv6m AVOCA 21A D XS2126168181 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 10/15/2024 | | 2,214,920 | 0.902967313 | | | | (12,600) | | (12,600) | | (12,600) | | | 2,245 | | 0003 |
| GBP/L 3635000.01 USD-S2777777.78GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 10/15/2024 | | 3,635,000 | 0.764175453 | | | | (78,011) | | (78,011) | | (78,011) | | | 3,684 | | 0003 |
| GBP/S 100395346.96 USD-L75441263.14GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/25/2024 | 11/03/2025 | | 100,395,347 | 0.751441829 | | | | (10,920) | | (10,920) | | (10,920) | | | 524,836 | | 0003 |
| GBP/L 3405319.31 USD-S2603901.06GBP | Motive Capital Fund Ii-b | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/09/2024 | 03/20/2025 | | 3,405,319 | 0.764656945 | | | | (71,133) | | (71,133) | | (71,133) | | | 11,654 | | 0003 |
| EUR/L 7432200.00 USD-S6000000.00EUR | CLO Reinv6m BECLO 2A DRR XS2320767986 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/20/2021 | 01/15/2026 | | 7,432,200 | 0.807297974 | | | | 600,505 | | 600,505 | | 600,505 | | | 42,258 | | 0003 |
| EUR/L 2440400.00 USD-S2000000.00EUR | CLO Reinv6m ARESE 13A C1 XS2084073928 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 01/15/2025 | | 2,440,400 | 0.819537781 | | | | 201,321 | | 201,321 | | 201,321 | | | 6,607 | | 0003 |
| EUR/L 2440400.00 USD-S2000000.00EUR | CLO Reinv6m JUBIL 2019-23A DN XS2075331145 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 01/15/2025 | | 2,440,400 | 0.819537781 | | | | 201,321 | | 201,321 | | 201,321 | | | 6,607 | | 0003 |
| EUR/L 18006030.00 USD-S14700000.00EUR | CLO Reinv6m CIFCE 2A CN XS2125925011 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 18,006,030 | 0.816393175 | | | | 1,480,952 | | 1,480,952 | | 1,480,952 | | | 66,142 | | 0003 |
| EUR/L 9064260.00 USD-S7400000.00EUR | CLO Reinv6m VOYE 3A C XS2125181581 | D1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 9,064,260 | 0.816393175 | | | | 745,513 | | 745,513 | | 745,513 | | | 33,296 | | 0003 |
| EUR/L 14081899.50 USD-S11500000.00EUR | CLO Reinv6m AVOCA 17A DR XS2051458771 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | | 14,081,900 | 0.816651191 | | | | 1,268,082 | | 1,268,082 | | 1,268,082 | | | 14,273 | | 0003 |
| EUR/L 1469415.60 USD-S1200000.00EUR | CLO Reinv6m DUNEP 1A CN XS2036108079 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 10/15/2024 | | 1,469,416 | 0.816651191 | | | | 132,322 | | 132,322 | | 132,322 | | | 1,489 | | 0003 |
| EUR/L 3826603.13 USD-S3125000.00EUR | CLO Reinv6m BECLO 9A C XS2062960385 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/27/2021 | 12/16/2024 | | 3,826,603 | 0.81665119 | | | | 333,033 | | 333,033 | | 333,033 | | | 8,788 | | 0003 |
| GBP/L 11981706.68 USD-S8574899.22GBP | Patrizia London - 7200445 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/03/2021 | 10/28/2025 | | 11,981,707 | 0.715665927 | | | | 535,031 | | 535,031 | | 535,031 | | | 62,164 | | 0003 |
| EUR/L 8577625.29 USD-S6900000.00EUR | CLO Reinv6m OCPE 2019-3A DR XS2331769401 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2021 | 01/15/2026 | | 8,577,625 | 0.804418445 | | | | 719,760 | | 719,760 | | 719,760 | | | 48,771 | | 0003 |
| EUR/L 1557820.38 USD-S1250000.00EUR | CLO Reinv6m CRWPK 1A B2R XS2334258857 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/09/2021 | 03/16/2026 | | 1,557,820 | 0.802403163 | | | | 129,950 | | 129,950 | | 129,950 | | | 9,404 | | 0003 |
| EUR/L 6246085.00 USD-S5000000.00EUR | CLO Reinv6m AVOCA 23A D XS2336489146 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/11/2021 | 04/15/2026 | | 6,246,085 | 0.800501434 | | | | 528,779 | | 528,779 | | 528,779 | | | 38,752 | | 0003 |
| EUR/L 6246085.00 USD-S5000000.00EUR | CLO Reinv6m AVOCA 23A C XS2336489062 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/11/2021 | 04/15/2026 | | 6,246,085 | 0.800501434 | | | | 528,779 | | 528,779 | | 528,779 | | | 38,752 | | 0003 |
| EUR/L 13108200.00 USD-S10500000.00EUR | CLO Reinv6m ARBR 9A C XS2335992124 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/11/2021 | 05/15/2026 | | 13,108,200 | 0.801025312 | | | | 1,085,112 | | 1,085,112 | | 1,085,112 | | | 83,469 | | 0003 |
| EUR/L 20193337.50 USD-S16125000.00EUR | CLO Reinv6m NWDSE 2020-21A DR XS2345834928 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/11/2021 | 06/15/2026 | | 20,193,338 | 0.798530704 | | | | 1,698,453 | | 1,698,453 | | 1,698,453 | | | 131,909 | | 0003 |
| EUR/L 10054400.00 USD-S8000000.00EUR | CLO Reinv6m RRME 9A C XS2388493657 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/23/2021 | 10/15/2026 | | 10,054,400 | 0.795671547 | | | | 834,779 | | 834,779 | | 834,779 | | | 71,822 | | 0003 |
| EUR/L 5263935.00 USD-S4350000.00EUR | CLO Reinv6m HARVT 23A D XS2112473470 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/13/2021 | 04/22/2025 | | 5,263,935 | 0.826377985 | | | | 373,898 | | 373,898 | | 373,898 | | | 19,677 | | 0003 |
| EUR/L 7678115.10 USD-S6150000.00EUR | CLO Reinv6m BECLO 10A CR XS2398805098 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/19/2021 | 10/15/2026 | | 7,678,115 | 0.800977834 | | | | 593,985 | | 593,985 | | 593,985 | | | 54,847 | | 0003 |
| GBP/L 629808.08 USD-S503406.57GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/13/2023 | 12/09/2024 | | 629,808 | 0.799301543 | | | | (42,991) | | (42,991) | | (42,991) | | | 1,379 | | 0003 |
| EUR/L 1123200.00 USD-S1000000.00EUR | CLO Reinv6m RPARK 1A B1R XS1849530057 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/25/2023 | 10/27/2025 | | 1,123,200 | 0.89031339 | | | | (6,862) | | (6,862) | | (6,862) | | | 5,820 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| GBP/L 710999.36 USD-S571998.33GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 05/17/2023 | 12/09/2024 | | 710,999 | 0.804499079 | | | | (53,473) | | (53,473) | | (53,473) | | | 1,557 | | 0003 |
| EUR/L 670191.12 USD-S604429.22EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/24/2023 | 05/27/2026 | | 670,191 | 0.901875901 | | | | (17,531) | | (17,531) | | (17,531) | | | 4,311 | | 0003 |
| GBP/L 952191.89 USD-S782023.56GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/13/2023 | 01/11/2027 | | 952,192 | 0.821287776 | | | | (78,594) | | (78,594) | | (78,594) | | | 7,192 | | 0003 |
| GBP/L 1937348.37 USD-S1528841.83GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/16/2023 | 12/09/2024 | | 1,937,348 | 0.789141413 | | | | (105,939) | | (105,939) | | (105,939) | | | 4,242 | | 0003 |
| EUR/S 3862134.50 USD-L3500000.00EUR | CLO ReInv6m RRME 14A B1N XS2532387631 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/10/2023 | 04/15/2026 | | 3,862,135 | 0.906234622 | | | | 112,745 | | 112,745 | | 112,745 | | | 23,962 | | 0003 |
| GBP/L 128120.96 USD-S105371.30GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 01/11/2027 | | 128,121 | 0.822436079 | | | | (10,756) | | (10,756) | | (10,756) | | | 968 | | 0003 |
| GBP/L 1531019.01 USD-S1226041.25GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Barclays PLC G5GSEF7VJP5I70UK5573 | 11/22/2023 | 11/03/2025 | | 1,531,019 | 0.800800801 | | | | (100,389) | | (100,389) | | (100,389) | | | 8,004 | | 0003 |
| EUR/L 253000.59 USD-S221561.07EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 12/20/2023 | 07/07/2026 | | 253,001 | 0.875733412 | | | | 200 | | 200 | | 200 | | | 1,682 | | 0003 |
| GBP/L 826359.14 USD-S647592.52GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/29/2023 | 11/03/2025 | | 826,359 | 0.78366958 | | | | (35,347) | | (35,347) | | (35,347) | | | 4,320 | | 0003 |
| EUR/L 89366.29 USD-S79428.94EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/25/2024 | 07/07/2026 | | 89,366 | 0.88880203 | | | | (1,203) | | (1,203) | | (1,203) | | | 594 | | 0003 |
| EUR/L 1707863.74 USD-S1556352.80EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2025 | | 1,707,864 | 0.911286283 | | | | (31,959) | | (31,959) | | (31,959) | | | 4,645 | | 0003 |
| EUR/L 946414.90 USD-S844900.15EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2026 | | 946,415 | 0.892737583 | | | | (14,085) | | (14,085) | | (14,085) | | | 5,877 | | 0003 |
| EUR/L 180102.49 USD-S159927.62EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/07/2026 | | 180,102 | 0.887981171 | | | | (2,256) | | (2,256) | | (2,256) | | | 1,197 | | 0003 |
| GBP/L 210442.22 USD-S165520.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 03/17/2025 | | 210,442 | 0.786534518 | | | | (10,550) | | (10,550) | | (10,550) | | | 714 | | 0003 |
| GBP/L 85302.82 USD-S67051.42GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 09/16/2026 | | 85,303 | 0.786039899 | | | | (3,470) | | (3,470) | | (3,470) | | | 597 | | 0003 |
| GBP/L 85127.56 USD-S66903.14GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/15/2027 | | 85,128 | 0.785916335 | | | | (3,326) | | (3,326) | | (3,326) | | | 645 | | 0003 |
| GBP/L 1216243.75 USD-S957370.71GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 05/16/2025 | | 1,216,244 | 0.787153652 | | | | (60,865) | | (60,865) | | (60,865) | | | 4,806 | | 0003 |
| GBP/L 1001872.03 USD-S788379.00GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/17/2025 | | 1,001,872 | 0.786905889 | | | | (46,989) | | (46,989) | | (46,989) | | | 5,329 | | 0003 |
| GBP/L 86311.24 USD-S67913.48GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/17/2026 | | 86,311 | 0.786843985 | | | | (3,939) | | (3,939) | | (3,939) | | | 508 | | 0003 |
| GBP/L 85242.47 USD-S67051.42GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 09/16/2026 | | 85,242 | 0.7865964 | | | | (3,527) | | (3,527) | | (3,527) | | | 597 | | 0003 |
| GBP/S 2134206.00 USD-L1668000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/12/2024 | 11/15/2024 | | 2,134,206 | 0.781555295 | | | | 95,258 | | 95,258 | | 95,258 | | | 3,788 | | 0003 |
| GBP/L 215683.70 USD-S168634.64GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/14/2024 | 01/11/2027 | | 215,684 | 0.781860845 | | | | (7,363) | | (7,363) | | (7,363) | | | 1,629 | | 0003 |
| EUR/L 21726.12 USD-S19661.65EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 02/14/2025 | | 21,726 | 0.904977511 | | | | (276) | | (276) | | (276) | | | 67 | | 0003 |
| EUR/L 1098502.41 USD-S979450.23EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 07/07/2026 | | 1,098,502 | 0.891623196 | | | | (18,325) | | (18,325) | | (18,325) | | | 7,301 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 1768330.20 USD-S1390000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 11/15/2024 | | 1,768,330 | 0.786052288 | | | | (89,556) | | (89,556) | | (89,556) | | | 3,139 | | 0003 |
| EUR/S 436303.81 USD-L398556.30EUR | CLO Reinv6m RPARK 1A B1R XS1849530057 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 04/17/2024 | 10/27/2025 | | 436,304 | 0.913483428 | | | | 13,924 | | 13,924 | | 13,924 | | | 2,261 | | 0003 |
| EUR/L 483227.15 USD-S434253.75EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/25/2024 | 07/07/2026 | | 483,227 | 0.898653459 | | | | (11,935) | | (11,935) | | (11,935) | | | 3,212 | | 0003 |
| EUR/S 2279380.00 USD-L2000000.00EUR | CLO Reinv6m PENTA 2022-12A D XS2544643419 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 10/20/2027 | | 2,279,380 | 0.877431582 | | | | 36,546 | | 36,546 | | 36,546 | | | 19,919 | | 0003 |
| EUR/S 662645.47 USD-L601443.70EUR | CLO Reinv6m RPARK 1A B1R XS1849530057 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 04/26/2024 | 10/27/2025 | | 662,645 | 0.90764025 | | | | 16,774 | | 16,774 | | 16,774 | | | 3,434 | | 0003 |
| EUR/S 2285400.00 USD-L2000000.00EUR | CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/29/2024 | 10/25/2027 | | 2,285,400 | 0.875120329 | | | | 31,458 | | 31,458 | | 31,458 | | | 20,017 | | 0003 |
| EUR/L 1171018.92 USD-S1068935.57EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2025 | | 1,171,019 | 0.912825192 | | | | (27,798) | | (27,798) | | (27,798) | | | 4,312 | | 0003 |
| EUR/L 1127514.23 USD-S1020559.59EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2025 | | 1,127,514 | 0.905141206 | | | | (24,888) | | (24,888) | | (24,888) | | | 5,760 | | 0003 |
| EUR/L 235130.51 USD-S208135.35EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 02/16/2027 | | 235,131 | 0.885190739 | | | | (3,882) | | (3,882) | | (3,882) | | | 1,814 | | 0003 |
| EUR/L 1873323.86 USD-S1666806.53EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/17/2024 | 05/27/2026 | | 1,873,324 | 0.889758875 | | | | (24,402) | | (24,402) | | (24,402) | | | 12,049 | | 0003 |
| EUR/L 1329729.82 USD-S1183138.91EUR | East Road CML May 2022 - 50125419 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/17/2024 | 05/27/2026 | | 1,329,730 | 0.889758876 | | | | (17,321) | | (17,321) | | (17,321) | | | 8,553 | | 0003 |
| GBP/L 440180.34 USD-S344103.27GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 05/21/2024 | 01/11/2027 | | 440,180 | 0.781732483 | | | | (14,957) | | (14,957) | | (14,957) | | | 3,325 | | 0003 |
| EUR/L 606855.22 USD-S533344.37EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/29/2024 | 07/06/2027 | | 606,855 | 0.878865918 | | | | (8,639) | | (8,639) | | (8,639) | | | 5,045 | | 0003 |
| GBP/S 1768930.56 USD-L1388888.89GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 10/15/2024 | | 1,768,931 | 0.785157383 | | | | 87,575 | | 87,575 | | 87,575 | | | 1,793 | | 0003 |
| GBP/L 87818.73 USD-S69134.75GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/02/2024 | 11/03/2025 | | 87,819 | 0.787243792 | | | | (4,174) | | (4,174) | | (4,174) | | | 459 | | 0003 |
| EUR/L 4212600.78 USD-S3779473.16EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 07/03/2024 | 07/07/2026 | | 4,212,601 | 0.897182847 | | | | (96,979) | | (96,979) | | (96,979) | | | 28,000 | | 0003 |
| GBP/L 545780.82 USD-S422285.53GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/22/2024 | 12/09/2024 | | 545,781 | 0.773727318 | | | | (18,601) | | (18,601) | | (18,601) | | | 1,195 | | 0003 |
| EUR/L 589721.46 USD-S527337.44EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/25/2024 | 07/07/2026 | | 589,721 | 0.894214431 | | | | (11,580) | | (11,580) | | (11,580) | | | 3,920 | | 0003 |
| EUR/L 982807.04 USD-S901740.57EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2024 | | 982,807 | 0.917515375 | | | | (21,561) | | (21,561) | | (21,561) | | | 1,029 | | 0003 |
| EUR/L 692701.57 USD-S625633.64EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2025 | | 692,702 | 0.903179186 | | | | (13,755) | | (13,755) | | (13,755) | | | 3,539 | | 0003 |
| EUR/L 629820.44 USD-S564861.38EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2026 | | 629,820 | 0.896860985 | | | | (12,325) | | (12,325) | | (12,325) | | | 3,911 | | 0003 |
| EUR/L 225184.82 USD-S201706.21EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 05/18/2026 | | 225,185 | 0.895736267 | | | | (4,390) | | (4,390) | | (4,390) | | | 1,438 | | 0003 |
| EUR/L 575327.11 USD-S510856.96EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/15/2027 | | 575,327 | 0.887941748 | | | | (9,004) | | (9,004) | | (9,004) | | | 4,356 | | 0003 |
| EUR/S 477196.76 USD-L437193.55EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/18/2024 | | 477,197 | 0.916170407 | | | | 10,369 | | 10,369 | | 10,369 | | | 874 | | 0003 |
| EUR/S 1140713.00 USD-L1000000.00EUR | CLO Reinv6m AQUE 2022-7A D XS2448044110 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 07/29/2024 | 03/15/2028 | | 1,140,713 | 0.876644695 | | | | 22,501 | | 22,501 | | 22,501 | | | 10,605 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 135687.77 USD-L120120.20EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2026 | | 135,688 | 0.885269173 | | | | 1,326 | | 1,326 | | 1,326 | | | 908 | | 0003 |
| EUR/S 83227.13 USD-L72750.99EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2027 | | 83,227 | 0.874125901 | | | | 795 | | 795 | | 795 | | | 695 | | 0003 |
| GBP/L 241967.19 USD-S184398.26GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/23/2024 | 12/09/2024 | | 241,967 | 0.762079603 | | | | (4,480) | | (4,480) | | (4,480) | | | 530 | | 0003 |
| EUR/S 5618030.00 USD-L5000000.00EUR | CLO CGMSE 2018-1A A2BE XS1796149794 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/27/2024 | 01/31/2025 | | 5,618,030 | 0.889991687 | | | | (25,622) | | (25,622) | | (25,622) | | | 16,306 | | 0003 |
| GBP/L 161293.04 USD-S124138.41GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 09/03/2024 | 01/11/2027 | | 161,293 | 0.769645175 | | | | (3,218) | | (3,218) | | (3,218) | | | 1,218 | | 0003 |
| GBP/S 4726475.01 USD-L3611111.12GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 12/13/2024 | | 4,726,475 | 0.764017817 | | | | 99,657 | | 99,657 | | 99,657 | | | 10,641 | | 0003 |
| GBP/L 627769.13 USD-S478624.81GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 09/18/2024 | 01/11/2027 | | 627,769 | 0.762421704 | | | | (6,515) | | (6,515) | | (6,515) | | | 4,742 | | 0003 |
| EUR/S 21215284.60 USD-L18719152.94EUR | Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831 | B1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 09/25/2024 | 11/03/2025 | | 21,215,285 | 0.882342768 | | | | (63,739) | | (63,739) | | (63,739) | | | 110,907 | | 0003 |
| EUR/L 1793377.77 USD-S1612488.78EUR | Motive Capital Fund Ii-b | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/09/2024 | 03/20/2025 | | 1,793,378 | 0.899135033 | | | | (13,241) | | (13,241) | | (13,241) | | | 6,138 | | 0003 |
| GBP/L 45206695.34 USD-S32157074.67GBP | Patrizia London - 7200445 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 04/23/2021 | 10/28/2025 | | 45,206,695 | 0.711334337 | | | | 2,269,110 | | 2,269,110 | | 2,269,110 | | | 234,543 | | 0003 |
| EUR/L 7927680.00 USD-S6400000.00EUR | CLO Relnv6m RFTE 2021-1A C XS2314307096 | B1 | Currency | JPMORGAN CHASE 815DZWZKVSZI1NUHU748 | 07/20/2021 | 01/20/2026 | | 7,927,680 | 0.807297974 | | | | 638,776 | | 638,776 | | 638,776 | | | 45,314 | | 0003 |
| EUR/L 1677775.00 USD-S1375000.00EUR | CLO Relnv6m RFTE 2019-1A DE XS2064434561 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 01/15/2025 | | 1,677,775 | 0.819537781 | | | | 138,408 | | 138,408 | | 138,408 | | | 4,542 | | 0003 |
| EUR/L 8574300.00 USD-S7000000.00EUR | CLO Relnv6m CIFCE 2A B2N XS2125924477 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 04/15/2025 | | 8,574,300 | 0.816393175 | | | | 705,215 | | 705,215 | | 705,215 | | | 31,496 | | 0003 |
| EUR/L 4105710.00 USD-S3325000.00EUR | CLO Relnv6m AVOCA 22A D XS2296333508 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 4,105,710 | 0.809847749 | | | | 335,629 | | 335,629 | | 335,629 | | | 20,946 | | 0003 |
| EUR/L 16052400.00 USD-S13000000.00EUR | CLO Relnv6m RRME 6A C XS2291789464 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 07/22/2021 | 10/15/2025 | | 16,052,400 | 0.809847749 | | | | 1,312,234 | | 1,312,234 | | 1,312,234 | | | 81,895 | | 0003 |
| EUR/L 5639140.00 USD-S4600000.00EUR | CLO Relnv6m ADAGI IV-A CRR XS2331322417 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/09/2021 | 01/15/2026 | | 5,639,140 | 0.815727221 | | | | 404,232 | | 404,232 | | 404,232 | | | 32,063 | | 0003 |
| EUR/L 11670240.00 USD-S9488000.00EUR | CLO Relnv6m RRME 2A CR XS2342228645 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/09/2021 | 01/15/2026 | | 11,670,240 | 0.81300813 | | | | 870,874 | | 870,874 | | 870,874 | | | 66,355 | | 0003 |
| EUR/L 7281250.00 USD-S5825000.00EUR | CLO Relnv6m SNDPE 1A DR XS2339926078 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/11/2021 | 05/15/2026 | | 7,281,250 | 0.8 | | | | 610,780 | | 610,780 | | 610,780 | | | 46,365 | | 0003 |
| EUR/L 5351780.00 USD-S4300000.00EUR | CLO Relnv6m PENTA 2021-9A D XS2344757625 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 08/12/2021 | 01/15/2027 | | 5,351,780 | 0.803470995 | | | | 381,953 | | 381,953 | | 381,953 | | | 40,521 | | 0003 |
| EUR/L 7670313.00 USD-S6300000.00EUR | CLO Relnv6m CGMSE 2020-1A C XS2115127768 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/19/2021 | 04/15/2025 | | 7,670,313 | 0.82134849 | | | | 589,200 | | 589,200 | | 589,200 | | | 28,175 | | 0003 |
| EUR/L 27000000.00 USD-S21600000.00EUR | CLO Relnv6m DUNEP 1A DR XS2401573147 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 10/25/2021 | 11/20/2026 | | 27,000,000 | 0.8 | | | | 2,081,457 | | 2,081,457 | | 2,081,457 | | | 197,475 | | 0003 |
| GBP/L 17961273.36 USD-S13414947.61GBP | Patrizia London - 7200445 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 11/26/2021 | 10/28/2025 | | 17,961,273 | 0.746881768 | | | | 84,929 | | 84,929 | | 84,929 | | | 93,187 | | 0003 |
| EUR/S 35545636.94 USD-L29892891.21EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | JPMORGAN CHASE 815DZWZKVSZI1NUHU748 | 12/28/2021 | 06/16/2025 | | 35,545,637 | 0.840972164 | | | | (1,874,598) | | (1,874,598) | | (1,874,598) | | | 149,713 | | 0003 |
| EUR/L 10232300.00 USD-S8500000.00EUR | CLO Relnv6m AVOCA 26A C XS2437855534 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/24/2022 | 04/15/2027 | | 10,232,300 | 0.830702775 | | | | 402,408 | | 402,408 | | 402,408 | | | 81,534 | | 0003 |
| EUR/S 2943950.00 USD-L2500000.00EUR | CLO Relnv6m CIFCE 3A D XS2274531768 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/24/2022 | 07/15/2025 | | 2,943,950 | 0.849199205 | | | | (125,531) | | (125,531) | | (125,531) | | | 13,075 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 361150.51 USD-S271807.41GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/19/2022 | 11/03/2025 | | 361,151 | 0.752615329 | | | | (918) | | (918) | | (918) | | | 1,888 | | 0003 |
| EUR/L 4798287.00 USD-S4500000.00EUR | CLO Reinv6m ANCHE 6A B1 XS2500008557 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/15/2022 | 02/18/2025 | | 4,798,287 | 0.93783469 | | | | (235,406) | | (235,406) | | (235,406) | | | 14,911 | | 0003 |
| GBP/L 2663821.52 USD-S1873621.61GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2029 | | 2,663,822 | 0.703358538 | | | | 162,633 | | 162,633 | | 162,633 | | | 28,905 | | 0003 |
| GBP/L 2822319.33 USD-S1950732.19GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/16/2031 | | 2,822,319 | 0.691180537 | | | | 199,697 | | 199,697 | | 199,697 | | | 36,561 | | 0003 |
| GBP/L 18522592.00 USD-S11110000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 02/18/2048 | | 18,522,592 | 0.599808061 | | | | 1,872,806 | | 1,872,806 | | 1,872,806 | | | 448,002 | | 0003 |
| GBP/L 4199925.20 USD-S2657507.72GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/15/2039 | | 4,199,925 | 0.632751202 | | | | 435,831 | | 435,831 | | 435,831 | | | 80,555 | | 0003 |
| GBP/L 4779152.94 USD-S2954836.74GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/15/2043 | | 4,779,153 | 0.618276246 | | | | 482,427 | | 482,427 | | 482,427 | | | 103,383 | | 0003 |
| GBP/L 4922116.90 USD-S3015263.97GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/15/2044 | | 4,922,117 | 0.612594953 | | | | 499,198 | | 499,198 | | 499,198 | | | 109,290 | | 0003 |
| GBP/L 8525850.98 USD-S5178795.47GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/17/2047 | | 8,525,851 | 0.607422706 | | | | 835,785 | | 835,785 | | 835,785 | | | 203,221 | | 0003 |
| GBP/L 771332.36 USD-S566781.07GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/16/2025 | | 771,332 | 0.734807846 | | | | 14,554 | | 14,554 | | 14,554 | | | 3,249 | | 0003 |
| GBP/L 5116046.76 USD-S3110815.25GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/15/2046 | | 5,116,047 | 0.60805059 | | | | 510,334 | | 510,334 | | 510,334 | | | 119,217 | | 0003 |
| EUR/L 521395.00 USD-S500000.00EUR | CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 07/15/2026 | | 521,395 | 0.958965851 | | | | (46,291) | | (46,291) | | (46,291) | | | 3,487 | | 0003 |
| EUR/L 1284375.00 USD-S1250000.00EUR | CLO Reinv6m ANCHE 6A B1 XS2500008557 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/06/2022 | 02/18/2025 | | 1,284,375 | 0.97323601 | | | | (114,622) | | (114,622) | | (114,622) | | | 3,991 | | 0003 |
| EUR/L 1312612.50 USD-S1275000.00EUR | CLO Reinv6m HARVT 23A B1 XS2112472316 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2022 | 04/22/2025 | | 1,312,613 | 0.971345313 | | | | (115,264) | | (115,264) | | (115,264) | | | 4,907 | | 0003 |
| EUR/L 516950.00 USD-S500000.00EUR | CLO Reinv6m BECLO 11A D XS2364592688 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/14/2022 | 07/17/2026 | | 516,950 | 0.967211529 | | | | (50,504) | | (50,504) | | (50,504) | | | 3,463 | | 0003 |
| EUR/L 1028535.00 USD-S1000000.00EUR | CLO Reinv6m AVOCA 17A ORR XS2434356502 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/18/2022 | 10/15/2024 | | 1,028,535 | 0.972256656 | | | | (85,225) | | (85,225) | | (85,225) | | | 1,043 | | 0003 |
| EUR/L 5230421.40 USD-S5000000.00EUR | CLO Reinv6m ARBR 3A B2RR XS2366712839 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 07/30/2026 | | 5,230,421 | 0.955945921 | | | | (450,256) | | (450,256) | | (450,256) | | | 35,379 | | 0003 |
| GBP/L 5549626.87 USD-S4833538.19GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30 | 10/25/2022 | 06/16/2025 | | 5,549,627 | 0.870966338 | | | | (874,802) | | (874,802) | | (874,802) | | | 23,374 | | 0003 |
| EUR/S 793425.00 USD-L750000.00EUR | CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 07/15/2026 | | 793,425 | 0.945268929 | | | | 58,788 | | 58,788 | | 58,788 | | | 5,306 | | 0003 |
| EUR/S 1326250.00 USD-L1250000.00EUR | CLO Reinv6m CONTE 8A B2RE XS2372952189 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30 | 10/31/2022 | 10/26/2026 | | 1,326,250 | 0.942507069 | | | | 98,234 | | 98,234 | | 98,234 | | | 9,544 | | 0003 |
| GBP/L 1657322.93 USD-S1382830.98GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 11/22/2022 | 06/16/2025 | | 1,657,323 | 0.834376303 | | | | (182,639) | | (182,639) | | (182,639) | | | 6,980 | | 0003 |
| EUR/L 3281604.00 USD-S3000000.00EUR | CLO ALME 5A B1RE XS1852481941 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 3,281,604 | 0.914187087 | | | | (62,056) | | (62,056) | | (62,056) | | | 4,782 | | 0003 |
| GBP/L 1209166.23 USD-S979123.19GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Citibank NA ..... ES7ODZWZ7FF32TWEFA76 | 01/19/2023 | 06/16/2025 | | 1,209,166 | 0.809750691 | | | | (96,342) | | (96,342) | | (96,342) | | | 5,093 | | 0003 |
| EUR/S 693403.75 USD-L625000.00EUR | CLO Reinv6m PENTA 2022-11A D XS2462577797 | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 02/16/2023 | 11/17/2025 | | 693,404 | 0.901350764 | | | | 13,129 | | 13,129 | | 13,129 | | | 3,688 | | 0003 |
| GBP/L 169994.00 USD-S139855.20GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 169,994 | 0.822706684 | | | | (16,481) | | (16,481) | | (16,481) | | | 716 | | 0003 |
| GBP/L 2953.71 USD-S2430.04GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 2,954 | 0.822707713 | | | | (286) | | (286) | | (286) | | | 12 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 2162791.27 USD-S1739976.89GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/14/2023 | 06/16/2025 | | 2,162,791 | 0.804505231 | | | | (157,197) | | (157,197) | | (157,197) | | | 9,109 | | 0003 |
| GBP/L 1542352.55 USD-S1215743.15GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/29/2024 | 06/16/2025 | | 1,542,353 | 0.788239466 | | | | (78,652) | | (78,652) | | (78,652) | | | 6,496 | | 0003 |
| EUR/L 110106.51 USD-S101471.30EUR | Coupon Hedge ABS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/05/2024 | 10/15/2024 | | 110,107 | 0.921574029 | | | | (2,908) | | (2,908) | | (2,908) | | | 112 | | 0003 |
| GBP/L 1986894.51 USD-S1563745.09GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2024 | | 1,986,895 | 0.78702975 | | | | (103,337) | | (103,337) | | (103,337) | | | 2,080 | | 0003 |
| GBP/L 258629.13 USD-S203500.77GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2024 | | 258,629 | 0.786843965 | | | | (13,339) | | (13,339) | | (13,339) | | | 594 | | 0003 |
| GBP/L 249774.00 USD-S196471.33GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/14/2025 | | 249,774 | 0.786596403 | | | | (12,638) | | (12,638) | | (12,638) | | | 765 | | 0003 |
| GBP/L 258405.28 USD-S203500.77GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2024 | | 258,405 | 0.787525588 | | | | (13,563) | | (13,563) | | (13,563) | | | 593 | | 0003 |
| GBP/S 8530333.33 USD-L6666666.67GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/12/2024 | 12/13/2024 | | 8,530,333 | 0.781524755 | | | | 379,448 | | 379,448 | | 379,448 | | | 19,205 | | 0003 |
| GBP/L 48314.89 USD-S37825.79GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/11/2025 | | 48,315 | 0.782901296 | | | | (2,124) | | (2,124) | | (2,124) | | | 202 | | 0003 |
| GBP/L 46748.67 USD-S36588.14GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 09/15/2025 | | 46,749 | 0.782656277 | | | | (1,968) | | (1,968) | | (1,968) | | | 229 | | 0003 |
| GBP/L 45412.15 USD-S35536.54GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2025 | | 45,412 | 0.782533749 | | | | (1,849) | | (1,849) | | (1,849) | | | 250 | | 0003 |
| EUR/S 1135700.00 USD-L1000000.00EUR | CLO ReInv6m MDPKE 20A D XS2507607104 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/18/2024 | 10/15/2026 | | 1,135,700 | 0.88051422 | | | | 8,585 | | 8,585 | | 8,585 | | | 8,113 | | 0003 |
| EUR/S 2849225.00 USD-L2500000.00EUR | CLO ReInv6m PENTA 2022-12A B XS2544641801 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 10/20/2027 | | 2,849,225 | 0.877431582 | | | | 45,682 | | 45,682 | | 45,682 | | | 24,899 | | 0003 |
| GBP/S 14025753.69 USD-L10951117.84GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/03/2024 | 06/16/2025 | | 14,025,754 | 0.780786408 | | | | 575,857 | | 575,857 | | 575,857 | | | 59,074 | | 0003 |
| GBP/L 2979937.45 USD-S2344545.10GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/20/2024 | 06/16/2025 | | 2,979,937 | 0.786776615 | | | | (146,148) | | (146,148) | | (146,148) | | | 12,551 | | 0003 |
| EUR/S 546178.40 USD-L500000.00EUR | CLO ReInv6m AVOCA 17A CRR XS2434356502 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76 | 07/11/2024 | 10/15/2024 | | 546,178 | 0.915451801 | | | | 10,702 | | 10,702 | | 10,702 | | | 554 | | 0003 |
| GBP/L 3140.22 USD-S2430.04GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 3,140 | 0.773843871 | | | | (100) | | (100) | | (100) | | | 13 | | 0003 |
| GBP/L 29079999.99 USD-S22222222.22GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 10/15/2024 | | 29,080,000 | 0.764175455 | | | | (624,088) | | (624,088) | | (624,088) | | | 29,475 | | 0003 |
| EUR/L 197361.20 USD-S176671.25EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/19/2024 | 12/27/2024 | | 197,361 | 0.895167085 | | | | 8 | | 8 | | 8 | | | 485 | | 0003 |
| EUR/L 1432990.00 USD-S1300000.00EUR | CLO ReInv6m JUBIL 2018-21A C1R XS2308745574 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/24/2023 | 10/15/2025 | | 1,432,990 | 0.907194049 | | | | (34,316) | | (34,316) | | (34,316) | | | 7,311 | | 0003 |
| EUR/L 21247.70 USD-S19000.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2025 | | 21,248 | 0.894214433 | | | | (276) | | (276) | | (276) | | | 119 | | 0003 |
| EUR/L 4713738.39 USD-S4125088.29EUR | Venovia CCS TopUp Apr 2023 | N/A | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2023 | 05/31/2028 | | 4,713,738 | 0.875120329 | | | | (96,511) | | (96,511) | | (96,511) | | | 45,142 | | 0003 |
| EUR/L 1701750.00 USD-S1500000.00EUR | CLO ReInv6m BABSE 2021-1A D XS2322245098 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/10/2023 | 01/26/2026 | | 1,701,750 | 0.881445571 | | | | 289 | | 289 | | 289 | | | 9,788 | | 0003 |
| EUR/L 2755968.00 USD-S2400000.00EUR | CLO ReInv6m ANCHE 4A D XS2294170886 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/13/2023 | 10/15/2025 | | 2,755,968 | 0.870837397 | | | | 46,021 | | 46,021 | | 46,021 | | | 14,060 | | 0003 |
| EUR/L 2302680.00 USD-S2000000.00EUR | CLO ARESE 11A DR XS2333702749 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/13/2023 | 01/30/2026 | | 2,302,680 | 0.868553164 | | | | 32,092 | | 32,092 | | 32,092 | | | 13,299 | | 0003 |
| EUR/L 576700.00 USD-S500000.00EUR | CLO ReInv6m ARBR 9A D XS2335992397 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/13/2023 | 05/15/2026 | | 576,700 | 0.867001907 | | | | 6,818 | | 6,818 | | 6,818 | | | 3,672 | | 0003 |
| GBP/L 1531457.95 USD-S1111000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/16/2025 | | 1,531,458 | 0.725452501 | | | | 47,468 | | 47,468 | | 47,468 | | | 6,450 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 3820825.13 USD-S2477034.12GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/15/2037 | | 3,820,825 | 0.648298217 | | | | 372,321 | | 372,321 | | 372,321 | | | 68,122 | | 0003 |
| GBP/L 12567965.82 USD-S7347968.79GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 02/18/2048 | | 12,567,966 | 0.584658559 | | | | 1,382,662 | | 1,382,662 | | 1,382,662 | | | 303,979 | | 0003 |
| GBP/L 4448503.01 USD-S2805387.53GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/17/2041 | | 4,448,503 | 0.630636312 | | | | 439,122 | | 439,122 | | 439,122 | | | 90,959 | | 0003 |
| EUR/L 2317680.00 USD-S2000000.00EUR | CLO Reinv6m BABSE 2020-1A DR XS2401845594 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/13/2023 | 10/21/2026 | | 2,317,680 | 0.862931897 | | | | 25,526 | | 25,526 | | 25,526 | | | 16,623 | | 0003 |
| EUR/L 1818174.27 USD-S1590008.11EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/25/2025 | | 1,818,174 | 0.874508091 | | | | 34,371 | | 34,371 | | 34,371 | | | 6,846 | | 0003 |
| EUR/L 145260.07 USD-S126423.03EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/28/2025 | | 145,260 | 0.870321968 | | | | 2,441 | | 2,441 | | 2,441 | | | 754 | | 0003 |
| EUR/L 104768.03 USD-S90976.06EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/26/2026 | | 104,768 | 0.868357074 | | | | 1,500 | | 1,500 | | 1,500 | | | 603 | | 0003 |
| EUR/L 2543456.18 USD-S2199460.55EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/27/2026 | | 2,543,456 | 0.864752681 | | | | 29,941 | | 29,941 | | 29,941 | | | 17,166 | | 0003 |
| EUR/L 3148320.00 USD-S2800000.00EUR | CLO Reinv6m HOLPK 1A CRR XS2079845405 | D1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 07/27/2023 | 11/15/2024 | | 3,148,320 | 0.889363216 | | | | 26,021 | | 26,021 | | 26,021 | | | 5,588 | | 0003 |
| EUR/L 2848199.56 USD-S2704842.89EUR | AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/27/2023 | 12/15/2027 | | 2,848,200 | 0.949667617 | | | | (265,775) | | (265,775) | | (265,775) | | | 25,508 | | 0003 |
| EUR/L 3871200.00 USD-S3750000.00EUR | CLO Reinv6m DERPK 1A B1R XS2393984054 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/29/2022 | 10/15/2026 | | 3,871,200 | 0.968691878 | | | | (393,718) | | (393,718) | | (393,718) | | | 27,653 | | 0003 |
| EUR/L 1971934.00 USD-S1900000.00EUR | Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/07/2022 | 01/19/2027 | | 1,971,934 | 0.963521091 | | | | (194,964) | | (194,964) | | (194,964) | | | 14,966 | | 0003 |
| EUR/L 1340170.00 USD-S1300000.00EUR | Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/12/2022 | 01/19/2027 | | 1,340,170 | 0.970026191 | | | | (141,767) | | (141,767) | | (141,767) | | | 10,171 | | 0003 |
| EUR/L 1037600.00 USD-S1000000.00EUR | CLO Reinv6m ICGE 2021-1A B2E XS2369927301 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/14/2022 | 09/09/2026 | | 1,037,600 | 0.963762529 | | | | (99,526) | | (99,526) | | (99,526) | | | 7,231 | | 0003 |
| GBP/L 1665665.00 USD-S1310000.00GBP | TABS 2024-2ND1A C RMBS - XS2742448876 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/17/2024 | 01/20/2028 | | 1,665,665 | 0.78647267 | | | | (60,387) | | (60,387) | | (60,387) | | | 15,145 | | 0003 |
| GBP/L 1907250.00 USD-S1500000.00GBP | TABS 2024-2ND1A D RMBS - XS2742448959 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 01/17/2024 | 01/20/2028 | | 1,907,250 | 0.78647267 | | | | (69,146) | | (69,146) | | (69,146) | | | 17,341 | | 0003 |
| EUR/L 3975825.00 USD-S3500000.00EUR | CLO Reinv6m BLUME 2021-2A B2 XS2395963395 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/30/2024 | 01/15/2027 | | 3,975,825 | 0.880320437 | | | | (41,026) | | (41,026) | | (41,026) | | | 30,103 | | 0003 |
| GBP/L 212716.66 USD-S167387.99GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/17/2025 | | 212,717 | 0.786905878 | | | | (9,977) | | (9,977) | | (9,977) | | | 1,131 | | 0003 |
| EUR/L 61572.97 USD-S55331.57EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 07/16/2025 | | 61,573 | 0.898634092 | | | | (693) | | (693) | | (693) | | | 274 | | 0003 |
| GBP/L 384604.22 USD-S301295.90GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 01/16/2025 | | 384,604 | 0.78339208 | | | | (17,951) | | (17,951) | | (17,951) | | | 1,046 | | 0003 |
| GBP/L 357094.23 USD-S279525.81GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 07/16/2025 | | 357,094 | 0.782778848 | | | | (15,439) | | (15,439) | | (15,439) | | | 1,589 | | 0003 |
| EUR/L 724612.00 USD-S700000.00EUR | CLO Reinv6m HNLY 1A B1R XS2360086149 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/30/2022 | 07/27/2026 | | 724,612 | 0.966034236 | | | | (70,135) | | (70,135) | | (70,135) | | | 4,890 | | 0003 |
| EUR/L 1296750.00 USD-S1250000.00EUR | CLO Reinv6m ALBAC 3A B1 XS2396622776 | D1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 10/07/2022 | 12/15/2026 | | 1,296,750 | 0.963948332 | | | | (127,534) | | (127,534) | | (127,534) | | | 9,635 | | 0003 |
| EUR/L 1404810.00 USD-S1350000.00EUR | CLO Reinv6m RRME 2A CR XS2342228645 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2022 | 01/15/2026 | | 1,404,810 | 0.960984048 | | | | (119,943) | | (119,943) | | (119,943) | | | 7,988 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Quarter-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| EUR/L 1570473.68 USD-S1500000.00EUR | CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 07/15/2026 | | 1,570,474 | 0.955125845 | | | | (132,963) | | (132,963) | | (132,963) | | | 10,503 | | 0003 |
| EUR/S 516410.00 USD-L500000.00EUR | CLO ReInv6m ARESE 8A BR XS2060909368 | D1 | Currency | JPMORGAN CHASE 815DZVZKVSZI1NUHU748 | 10/31/2022 | 10/17/2024 | | 516,410 | 0.968222924 | | | | 40,520 | | 40,520 | | 40,520 | | | 557 | | 0003 |
| EUR/S 798450.00 USD-L750000.00EUR | CLO ReInv6m BLUME 2021-2A B2 XS2395963395 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 10/31/2022 | 01/15/2027 | | 798,450 | 0.939319932 | | | | 58,313 | | 58,313 | | 58,313 | | | 6,046 | | 0003 |
| EUR/L 1853600.00 USD-S1750000.00EUR | CLO ReInv6m ARBR 11A D XS2501344282 | D1 | Currency | JPMORGAN CHASE 815DZVZKVSZI1NUHU748 | 11/01/2022 | 07/15/2026 | | 1,853,600 | 0.944108761 | | | | (135,035) | | (135,035) | | (135,035) | | | 12,396 | | 0003 |
| GBP/L 6501383.73 USD-S5253049.13GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 12/14/2022 | 06/16/2025 | | 6,501,384 | 0.807989399 | | | | (494,081) | | (494,081) | | (494,081) | | | 27,383 | | 0003 |
| GBP/S 13774444.44 USD-L11111111.11GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/01/2023 | 12/13/2024 | | 13,774,444 | 0.80664677 | | | | 1,075,191 | | 1,075,191 | | 1,075,191 | | | 31,011 | | 0003 |
| GBP/L 3627527.76 USD-S3030769.29GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/15/2023 | 06/16/2025 | | 3,627,528 | 0.835491688 | | | | (413,531) | | (413,531) | | (413,531) | | | 15,279 | | 0003 |
| EUR/S 4148100.40 USD-L3524000.00EUR | CLO ReInv6m ADAGI X-A C XS2463566708 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 02/16/2028 | | 4,148,100 | 0.849545493 | | | | (38,919) | | (38,919) | | (38,919) | | | 38,136 | | 0003 |
| GBP/L 1637768.91 USD-S1293058.82GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76 | 01/17/2024 | 06/16/2025 | | 1,637,769 | 0.789524586 | | | | (86,324) | | (86,324) | | (86,324) | | | 6,898 | | 0003 |
| GBP/S 1540285.78 USD-L1215743.15GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/23/2024 | 06/16/2025 | | 1,540,286 | 0.789297133 | | | | 80,718 | | 80,718 | | 80,718 | | | 6,487 | | 0003 |
| EUR/L 102742.44 USD-S94259.12EUR | Coupon Hedge ABS Strip | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/05/2024 | 01/16/2025 | | 102,742 | 0.9174312 | | | | (2,628) | | (2,628) | | (2,628) | | | 279 | | 0003 |
| GBP/L 28012301.80 USD-S22281500.00GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/14/2024 | 01/21/2025 | | 28,012,302 | 0.79541839 | | | | (1,755,832) | | (1,755,832) | | (1,755,832) | | | 77,931 | | 0003 |
| GBP/L 14599137.56 USD-S11610344.60GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/14/2024 | 04/22/2025 | | 14,599,138 | 0.79527606 | | | | (894,453) | | (894,453) | | (894,453) | | | 54,571 | | 0003 |
| GBP/L 1885554.31 USD-S1484688.43GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2025 | | 1,885,554 | 0.787401573 | | | | (98,109) | | (98,109) | | (98,109) | | | 5,128 | | 0003 |
| GBP/L 1656499.47 USD-S1296604.77GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/14/2024 | 06/16/2025 | | 1,656,499 | 0.782737812 | | | | (72,321) | | (72,321) | | (72,321) | | | 6,977 | | 0003 |
| GBP/L 296405.26 USD-S229878.44GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2029 | | 296,405 | 0.775554523 | | | | (6,170) | | (6,170) | | (6,170) | | | 3,216 | | 0003 |
| EUR/L 281700.00 USD-S250000.00EUR | CLO ReInv6m AVOCA 25A C XS2400441619 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/22/2024 | 10/19/2026 | | 281,700 | 0.887468939 | | | | (4,257) | | (4,257) | | (4,257) | | | 2,018 | | 0003 |
| EUR/L 722383.40 USD-S660000.00EUR | CLO CADOG 8A BRN XS2079889361 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/08/2024 | 10/15/2024 | | 722,383 | 0.913642257 | | | | (12,698) | | (12,698) | | (12,698) | | | 732 | | 0003 |
| EUR/L 1095484.60 USD-S1000000.00EUR | CLO ReInv6m HARVT 23A B1 XS2112472316 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/10/2024 | 04/22/2025 | | 1,095,485 | 0.912838026 | | | | (26,272) | | (26,272) | | (26,272) | | | 4,095 | | 0003 |
| EUR/S 505124.55 USD-L450000.00EUR | CLO ReInv6m RRME 9A A2 XS2388492337 | D1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 04/11/2024 | 10/15/2026 | | 505,125 | 0.890869391 | | | | 9,403 | | 9,403 | | 9,403 | | | 3,608 | | 0003 |
| EUR/S 737784.59 USD-L679025.96EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 10/25/2024 | | 737,785 | 0.920358014 | | | | 18,830 | | 18,830 | | 18,830 | | | 965 | | 0003 |
| GBP/L 619267.87 USD-S487514.76GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 07/02/2024 | 11/03/2025 | | 619,268 | 0.78724375 | | | | (29,434) | | (29,434) | | (29,434) | | | 3,237 | | 0003 |
| GBP/L 68881453.18 USD-S54281388.20GBP | RML JPM UK RML Portfolio 50218565 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 10/03/2024 | | 68,881,453 | 0.788040694 | | | | (3,676,383) | | (3,676,383) | | (3,676,383) | | | 31,224 | | 0003 |
| EUR/L 14260552.17 USD-S13057260.34EUR | Coupon Hedge CLO JAJO | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/11/2024 | 10/15/2024 | | 14,260,552 | 0.915620951 | | | | (282,101) | | (282,101) | | (282,101) | | | 14,454 | | 0003 |
| EUR/L 273469.54 USD-S252000.00EUR | CLO AQUE 2019-4A CR XS2387683654 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 10/15/2024 | | 273,470 | 0.921492024 | | | | (7,198) | | (7,198) | | (7,198) | | | 277 | | 0003 |
| EUR/L 1273115.15 USD-S1142702.00EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | | 1,273,115 | 0.897563744 | | | | (1,120) | | (1,120) | | (1,120) | | | 2,260 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 25047.28 USD-L22130.49EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 10/28/2025 | | 25,047 | 0.883548633 | | | | (47) | | (47) | | (47) | | | 130 | | 0003 |
| EUR/S 2276758.55 USD-L2004718.28EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 01/26/2026 | | 2,276,759 | 0.880514221 | | | | (4,481) | | (4,481) | | (4,481) | | | 13,095 | | 0003 |
| EUR/S 559179.50 USD-L500000.00EUR | CLO Reinv6m DRYD 2014-35A C1VA XS2092260814 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 01/17/2025 | | 559,180 | 0.894167258 | | | | (217) | | (217) | | (217) | | | 1,528 | | 0003 |
| EUR/L 1106917.10 USD-S1000000.00EUR | CLO Reinv6m HARVT 23A B1 XS2112472316 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 10/21/2024 | | 1,106,917 | 0.90341002 | | | | (7,145) | | (7,145) | | (7,145) | | | 1,328 | | 0003 |
| EUR/L 1147080.93 USD-S1026829.08EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/19/2024 | 12/27/2024 | | 1,147,081 | 0.895167074 | | | | 45 | | 45 | | 45 | | | 2,816 | | 0003 |
| EUR/L 4462200.40 USD-S4000000.00EUR | Behrens Finance No.1 SolidBriQ 50189789 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 10/21/2024 | | 4,462,200 | 0.896418727 | | | | 5,950 | | 5,950 | | 5,950 | | | 5,352 | | 0003 |
| GBP/L 2312800.00 USD-S2000000.00GBP | TWRBG 2022-1X B 50136423 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 11/01/2022 | 03/20/2026 | | 2,312,800 | 0.864752681 | | | | (329,701) | | (329,701) | | (329,701) | | | 14,013 | | 0003 |
| GBP/L 51726.98 USD-S40528.85GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2024 | | 51,727 | 0.783514715 | | | | (2,438) | | (2,438) | | (2,438) | | | 119 | | 0003 |
| GBP/L 49982.35 USD-S39140.45GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 03/14/2025 | | 49,982 | 0.783085429 | | | | (2,278) | | (2,278) | | (2,278) | | | 168 | | 0003 |
| GBP/L 366344.59 USD-S289973.65GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 06/16/2025 | | 366,345 | 0.791532502 | | | | (20,290) | | (20,290) | | (20,290) | | | 1,543 | | 0003 |
| EUR/S 1479411.20 USD-L1312000.00EUR | CLO Reinv6m AVDPK 1A B1R XS2373314942 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/22/2024 | 09/21/2026 | | 1,479,411 | 0.886839305 | | | | 20,823 | | 20,823 | | 20,823 | | | 10,396 | | 0003 |
| EUR/S 2564302.50 USD-L2250000.00EUR | CLO Reinv6m PENTA 2022-12A C XS2544642957 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/25/2024 | 10/20/2027 | | 2,564,303 | 0.877431582 | | | | 41,114 | | 41,114 | | 41,114 | | | 22,409 | | 0003 |
| GBP/S 5596687.11 USD-L4444444.44GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/14/2024 | 12/13/2024 | | 5,596,687 | 0.794120585 | | | | 343,167 | | 343,167 | | 343,167 | | | 12,600 | | 0003 |
| GBP/L 1280616.19 USD-S979891.43GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/21/2024 | 06/16/2025 | | 1,280,616 | 0.765171827 | | | | (25,916) | | (25,916) | | (25,916) | | | 5,394 | | 0003 |
| GBP/S 6531210.76 USD-L4988760.76GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 06/16/2025 | | 6,531,211 | 0.763833988 | | | | 120,525 | | 120,525 | | 120,525 | | | 27,509 | | 0003 |
| EUR/S 1421303.96 USD-L1275000.00EUR | CLO Reinv6m HARVT 23A B1 XS2112472316 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 04/22/2025 | | 1,421,304 | 0.897063567 | | | | 8,936 | | 8,936 | | 8,936 | | | 5,313 | | 0003 |
| EUR/L 4027735.48 USD-S3633500.00EUR | PK AIRFINANCE 2020 D-E - 69346YAW3 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 12/20/2024 | | 4,027,735 | 0.902119818 | | | | (29,812) | | (29,812) | | (29,812) | | | 9,487 | | 0003 |
| GBP/L 3819284.31 USD-S2908123.77GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/13/2024 | 10/24/2024 | | 3,819,284 | 0.761431602 | | | | (67,927) | | (67,927) | | (67,927) | | | 4,897 | | 0003 |
| EUR/L 9631578.98 USD-S8429528.25EUR | Venovia CCS TopUp Apr 2023 | N/A | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2023 | 05/31/2028 | | 9,631,579 | 0.875196919 | | | | (197,965) | | (197,965) | | (197,965) | | | 92,238 | | 0003 |
| EUR/L 492705.37 USD-S438974.85EUR | Project Hermes | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/14/2023 | 08/10/2026 | | 492,705 | 0.890947972 | | | | (8,301) | | (8,301) | | (8,301) | | | 3,360 | | 0003 |
| EUR/L 1652068.34 USD-S1441343.86EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/25/2025 | | 1,652,068 | 0.872448085 | | | | 29,543 | | 29,543 | | 29,543 | | | 7,464 | | 0003 |
| EUR/L 1665480.00 USD-S1500000.00EUR | CLO Reinv6m VOYE 2A CR XS2357478044 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 09/14/2023 | 07/15/2026 | | 1,665,480 | 0.900641257 | | | | (43,695) | | (43,695) | | (43,695) | | | 11,138 | | 0003 |
| EUR/L 514775.00 USD-S500000.00EUR | CLO Reinv6m ARBR 7A B2E XS2092171557 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/03/2022 | 03/17/2025 | | 514,775 | 0.97129814 | | | | (45,361) | | (45,361) | | (45,361) | | | 1,746 | | 0003 |
| EUR/L 1311225.00 USD-S1250000.00EUR | CLO Reinv6m BBAME 2A B1 XS2385779181 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/06/2022 | 01/15/2027 | | 1,311,225 | 0.953307022 | | | | (115,258) | | (115,258) | | (115,258) | | | 9,928 | | 0003 |
| EUR/L 725921.40 USD-S690000.00EUR | CLO Reinv6m HARVT 29A B XS2498563555 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/06/2022 | 07/14/2027 | | 725,921 | 0.95051613 | | | | (65,327) | | (65,327) | | (65,327) | | | 6,059 | | 0003 |
| EUR/L 1361068.80 USD-S1312000.00EUR | CLO Reinv6m ALBAC 3A B2 XS2396622933 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2022 | 12/15/2026 | | 1,361,069 | 0.963948332 | | | | (133,860) | | (133,860) | | (133,860) | | | 10,113 | | 0003 |
| EUR/L 846077.40 USD-S829000.00EUR | CLO Reinv6m SNDPE 3A CE XS2113704832 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/14/2022 | 04/15/2025 | | 846,077 | 0.979815795 | | | | (81,979) | | (81,979) | | (81,979) | | | 3,108 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 349532.55 USD-S274919.42GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 03/17/2025 | | 349,533 | 0.78653453 | | | | (17,524) | | (17,524) | | (17,524) | | | 1,186 | | 0003 |
| GBP/L 325881.28 USD-S256458.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 09/16/2025 | | 325,881 | 0.786967788 | | | | (15,585) | | (15,585) | | (15,585) | | | 1,598 | | 0003 |
| EUR/L 76462.41 USD-S69606.20EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2024 | | 76,462 | 0.91033228 | | | | (1,066) | | (1,066) | | (1,066) | | | 80 | | 0003 |
| EUR/L 64438.76 USD-S58147.23EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 04/15/2025 | | 64,439 | 0.902364198 | | | | (771) | | (771) | | (771) | | | 237 | | 0003 |
| EUR/L 59602.54 USD-S53340.38EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2025 | | 59,603 | 0.894934679 | | | | (629) | | (629) | | (629) | | | 304 | | 0003 |
| EUR/L 6414.84 USD-S5423.90EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2029 | | 6,415 | 0.845523817 | | | | (5) | | (5) | | (5) | | | 70 | | 0003 |
| GBP/L 23122.86 USD-S18119.95GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 11/15/2024 | | 23,123 | 0.783637924 | | | | (1,096) | | (1,096) | | (1,096) | | | 41 | | 0003 |
| GBP/L 97788.76 USD-S76576.94GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 03/14/2025 | | 97,789 | 0.783085295 | | | | (4,456) | | (4,456) | | (4,456) | | | 329 | | 0003 |
| EUR/S 1587570.07 USD-L1441343.86EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 07/25/2025 | | 1,587,570 | 0.907893067 | | | | 34,955 | | 34,955 | | 34,955 | | | 7,172 | | 0003 |
| EUR/S 154482.20 USD-L142683.69EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 10/25/2024 | | 154,482 | 0.92362544 | | | | 4,505 | | 4,505 | | 4,505 | | | 202 | | 0003 |
| EUR/L 335325.75 USD-S309000.00EUR | CLO Reinv6m DARPK 1A BRR XS2303850502 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 10/15/2024 | | 335,326 | 0.921492012 | | | | (8,826) | | (8,826) | | (8,826) | | | 340 | | 0003 |
| GBP/L 576671.93 USD-S455262.88GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/08/2024 | 11/03/2025 | | 576,672 | 0.789465997 | | | | (29,115) | | (29,115) | | (29,115) | | | 3,015 | | 0003 |
| EUR/S 1032969.50 USD-L912678.48EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 10/28/2025 | | 1,032,970 | 0.883548333 | | | | (1,926) | | (1,926) | | (1,926) | | | 5,359 | | 0003 |
| EUR/S 18768.47 USD-L16525.90EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 01/26/2026 | | 18,768 | 0.880513968 | | | | (37) | | (37) | | (37) | | | 108 | | 0003 |
| EUR/S 12826.51 USD-L11265.16EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 04/27/2026 | | 12,827 | 0.878271642 | | | | (15) | | (15) | | (15) | | | 80 | | 0003 |
| EUR/L 923322.04 USD-S829000.00EUR | CLO Reinv6m SNDPE 3A CE XS2113704832 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 08/23/2024 | 10/15/2024 | | 923,322 | 0.897844917 | | | | 15 | | 15 | | 15 | | | 936 | | 0003 |
| EUR/S 930361.33 USD-L829000.00EUR | CLO Reinv6m SNDPE 3A CE XS2113704832 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 08/23/2024 | 04/15/2025 | | 930,361 | 0.891051652 | | | | (668) | | (668) | | (668) | | | 3,417 | | 0003 |
| GBP/L 33898.20 USD-S26538.95GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/11/2025 | | 33,898 | 0.782901452 | | | | (1,490) | | (1,490) | | (1,490) | | | 141 | | 0003 |
| EUR/L 1100000.00 USD-S1000000.00EUR | CLO Reinv6m MDPKE 20A D XS2507607104 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/04/2022 | 10/15/2026 | | 1,100,000 | 0.909090909 | | | | (41,877) | | (41,877) | | (41,877) | | | 7,858 | | 0003 |
| GBP/L 2311897.20 USD-S1665571.99GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2026 | | 2,311,897 | 0.720435143 | | | | 92,713 | | 92,713 | | 92,713 | | | 15,102 | | 0003 |
| GBP/L 2214595.94 USD-S1582815.24GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2027 | | 2,214,596 | 0.714719652 | | | | 107,912 | | 107,912 | | 107,912 | | | 18,218 | | 0003 |
| EUR/S 2334278.95 USD-L2050000.00EUR | CLO Reinv6m CONTE 6A CR XS2315798343 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/23/2024 | 01/15/2026 | | 2,334,279 | 0.878215519 | | | | (11,622) | | (11,622) | | (11,622) | | | 13,272 | | 0003 |
| EUR/L 3088583.10 USD-S2772800.00EUR | CLO Reinv6m DRYD 2014-35A DRR XS2092261465 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 10/17/2024 | | 3,088,583 | 0.89775794 | | | | 70 | | 70 | | 70 | | | 3,333 | | 0003 |
| EUR/S 3100985.84 USD-L2772800.00EUR | CLO Reinv6m DRYD 2014-35A DRR XS2092261465 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 01/17/2025 | | 3,100,986 | 0.894167256 | | | | (1,204) | | (1,204) | | (1,204) | | | 8,473 | | 0003 |
| EUR/L 1431300.00 USD-S1300000.00EUR | CLO Reinv6m JUBIL 2018-21A C1R XS2308745574 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 09/11/2024 | 10/15/2024 | | 1,431,300 | 0.908265213 | | | | (16,588) | | (16,588) | | (16,588) | | | 1,451 | | 0003 |
| EUR/L 107010336.00 USD-S96000000.00EUR | Behrens Finance No.1 SolidBriQ 50189789 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/16/2024 | 10/21/2024 | | 107,010,336 | 0.897109603 | | | | 60,329 | | 60,329 | | 60,329 | | | 128,339 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 413366569.65 USD-S312999992.16GBP | Sorel Foundation Home Loans 50163204 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/16/2024 | 10/21/2024 | | 413,366,570 | 0.757197159 | | | | (5,013,261) | | (5,013,261) | | (5,013,261) | | | 495,756 | | 0003 |
| SEK/L 105576.35 USD-S1018231.15SEK | EQT Exeter Logistics Nordics Sweden-7410015 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 11/30/2027 | | 105,576 | 9.644500402 | | | | 327 | | 327 | | 327 | | | 939 | | 0003 |
| GBP/L 37464591.39 USD-S28073878.90GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/25/2024 | 10/01/2024 | | 37,464,591 | 0.749344324 | | | | (61,814) | | (61,814) | | (61,814) | | | 9,804 | | 0003 |
| GBP/L 36856.25 USD-S28877.42GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2024 | | 36,856 | 0.783514872 | | | | (1,737) | | (1,737) | | (1,737) | | | 85 | | 0003 |
| GBP/L 33118.64 USD-S25920.51GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 09/15/2025 | | 33,119 | 0.782656232 | | | | (1,394) | | (1,394) | | (1,394) | | | 162 | | 0003 |
| GBP/L 3495513.32 USD-S2334700.32GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2035 | | 3,495,513 | 0.667913438 | | | | 298,235 | | 298,235 | | 298,235 | | | 57,204 | | 0003 |
| GBP/L 4285753.86 USD-S2732215.90GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/15/2040 | | 4,285,754 | 0.637511157 | | | | 414,752 | | 414,752 | | 414,752 | | | 84,956 | | 0003 |
| GBP/L 4617923.15 USD-S2882778.67GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/16/2042 | | 4,617,923 | 0.624258693 | | | | 462,116 | | 462,116 | | 462,116 | | | 97,198 | | 0003 |
| EUR/L 733215.00 USD-S700000.00EUR | CLO ReInv6m ALBAC 3A B1 XS2396622776 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/03/2022 | 12/15/2026 | | 733,215 | 0.954699508 | | | | (64,892) | | (64,892) | | (64,892) | | | 5,448 | | 0003 |
| EUR/L 514185.00 USD-S500000.00EUR | CLO ReInv6m ARESE 8A BR XS2060909368 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/18/2022 | 10/17/2024 | | 514,185 | 0.972412653 | | | | (42,745) | | (42,745) | | (42,745) | | | 555 | | 0003 |
| EUR/L 2602337.50 USD-S2500000.00EUR | CLO ReInv6m TYMPK 1A A2EB XS2366819394 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/18/2022 | 02/19/2026 | | 2,602,338 | 0.960674778 | | | | (224,758) | | (224,758) | | (224,758) | | | 15,335 | | 0003 |
| EUR/L 326968.75 USD-S312500.00EUR | CLO ReInv6m BECLO 11A C XS2364592415 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/18/2022 | 07/17/2026 | | 326,969 | 0.955748829 | | | | (27,925) | | (27,925) | | (27,925) | | | 2,190 | | 0003 |
| GBP/L 2370169.20 USD-S2076000.00GBP | TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/25/2022 | 06/12/2026 | | 2,370,169 | 0.875886835 | | | | (366,317) | | (366,317) | | (366,317) | | | 15,445 | | 0003 |
| GBP/S 2369359.56 USD-L2076000.00GBP | TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/25/2022 | 12/07/2026 | | 2,369,360 | 0.876186137 | | | | 356,997 | | 356,997 | | 356,997 | | | 17,517 | | 0003 |
| EUR/S 516704.00 USD-L500000.00EUR | CLO ReInv6m AVOCA 17A CRR XS2434356502 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 10/15/2024 | | 516,704 | 0.967672013 | | | | 40,176 | | 40,176 | | 40,176 | | | 524 | | 0003 |
| EUR/S 709762.50 USD-L675000.00EUR | CLO ReInv6m RRME 2A CR XS2342228645 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/31/2022 | 01/15/2026 | | 709,763 | 0.951022349 | | | | 52,954 | | 52,954 | | 52,954 | | | 4,036 | | 0003 |
| EUR/S 1284781.25 USD-L1250000.00EUR | CLO ReInv6m TYMPK 1A A2EB XS2366819394 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 02/19/2026 | | 1,284,781 | 0.972928271 | | | | 127,963 | | 127,963 | | 127,963 | | | 7,571 | | 0003 |
| EUR/S 661500.00 USD-L625000.00EUR | CLO ReInv6m BECLO 11A C XS2364592415 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/01/2022 | 07/17/2026 | | 661,500 | 0.944822373 | | | | 48,745 | | 48,745 | | 48,745 | | | 4,431 | | 0003 |
| EUR/L 1167159.00 USD-S1050000.00EUR | CLO ReInv6m HNLY 9A B XS2554990254 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 11/15/2022 | 07/14/2027 | | 1,167,159 | 0.89962036 | | | | (42,436) | | (42,436) | | (42,436) | | | 9,741 | | 0003 |
| EUR/L 2321261.00 USD-S2075000.00EUR | CLO ReInv6m HNLY 9A D XS2554991229 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/15/2022 | 05/04/2028 | | 2,321,261 | 0.89391068 | | | | (90,932) | | (90,932) | | (90,932) | | | 22,005 | | 0003 |
| EUR/L 1677000.00 USD-S1500000.00EUR | CLO ReInv6m HNLY 9A C XS2554990841 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/15/2022 | 02/22/2028 | | 1,677,000 | 0.894454383 | | | | (63,086) | | (63,086) | | (63,086) | | | 15,455 | | 0003 |
| EUR/S 1161090.00 USD-L1050000.00EUR | CLO ReInv6m HNLY 9A B XS2554990254 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 11/15/2022 | 07/14/2027 | | 1,161,090 | 0.904322662 | | | | 47,968 | | 47,968 | | 47,968 | | | 9,691 | | 0003 |
| GBP/L 6018101.60 USD-S4886409.22GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/17/2023 | 06/16/2025 | | 6,018,102 | 0.811951932 | | | | (497,164) | | (497,164) | | (497,164) | | | 25,347 | | 0003 |
| GBP/L 2385880.66 USD-S1691214.36GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2028 | | 2,385,881 | 0.708842814 | | | | 132,727 | | 132,727 | | 132,727 | | | 22,976 | | 0003 |
| GBP/L 2919989.60 USD-S2001638.06GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2032 | | 2,919,990 | 0.685494928 | | | | 218,202 | | 218,202 | | 218,202 | | | 40,546 | | 0003 |
| GBP/L 3394181.09 USD-S2286875.82GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2034 | | 3,394,181 | 0.673763644 | | | | 277,756 | | 277,756 | | 277,756 | | | 52,889 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 3650296.04 USD-S2393479.80GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/16/2036 | | 3,650,296 | 0.655694709 | | | | 342,814 | | 342,814 | | 342,814 | | | 62,477 | | 0003 |
| GBP/L 6580541.88 USD-S3999600.00GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/17/2047 | | 6,580,542 | 0.607791892 | | | | 643,628 | | 643,628 | | 643,628 | | | 156,853 | | 0003 |
| EUR/L 930429.50 USD-S910000.00EUR | CLO ReInv6m CADOG 8A BRN XS2079889361 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/06/2022 | 10/15/2024 | | 930,430 | 0.978042936 | | | | (83,092) | | (83,092) | | (83,092) | | | 943 | | 0003 |
| EUR/L 1043500.00 USD-S1000000.00EUR | CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/06/2022 | 07/15/2026 | | 1,043,500 | 0.958313368 | | | | (91,914) | | (91,914) | | (91,914) | | | 6,979 | | 0003 |
| EUR/L 2347496.78 USD-S2250000.00EUR | CLO ReInv6m PENTA 2022-12A C XS2544642957 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/20/2027 | | 2,347,497 | 0.958467768 | | | | (237,154) | | (237,154) | | (237,154) | | | 20,515 | | 0003 |
| GBP/L 2204566.68 USD-S2076000.00GBP | TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/11/2022 | 12/07/2026 | | 2,204,567 | 0.941681655 | | | | (509,997) | | (509,997) | | (509,997) | | | 16,299 | | 0003 |
| EUR/L 516470.00 USD-S500000.00EUR | CLO ReInv6m HNLY 1A B1R XS2360086149 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/13/2022 | 07/27/2026 | | 516,470 | 0.968110442 | | | | (51,138) | | (51,138) | | (51,138) | | | 3,486 | | 0003 |
| EUR/L 3140735.25 USD-S3000000.00EUR | CLO ReInv6m INVSC 2A B2R XS2369271056 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 08/17/2026 | | 3,140,735 | 0.955190349 | | | | (269,858) | | (269,858) | | (269,858) | | | 21,529 | | 0003 |
| EUR/L 2624250.00 USD-S2500000.00EUR | CLO ReInv6m CONTE 8A B2RE XS2372952189 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 10/18/2022 | 10/26/2026 | | 2,624,250 | 0.952653139 | | | | (222,788) | | (222,788) | | (222,788) | | | 18,884 | | 0003 |
| EUR/L 3717834.06 USD-S3524000.00EUR | CLO ReInv6m ADAGI X-A C XS2463566708 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/19/2022 | 02/16/2028 | | 3,717,834 | 0.947863714 | | | | (346,228) | | (346,228) | | (346,228) | | | 34,180 | | 0003 |
| EUR/S 1588350.00 USD-L1500000.00EUR | CLO ReInv6m INVSC 2A B2R XS2369271056 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 08/17/2026 | | 1,588,350 | 0.944376239 | | | | 118,078 | | 118,078 | | 118,078 | | | 10,888 | | 0003 |
| EUR/S 2646750.00 USD-L2500000.00EUR | CLO ReInv6m ARBR 3A B2RR XS2366712839 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 07/30/2026 | | 2,646,750 | 0.944554642 | | | | 195,530 | | 195,530 | | 195,530 | | | 17,903 | | 0003 |
| EUR/L 2515600.00 USD-S2375000.00EUR | CLO ReInv6m ARBR 11A C XS2501344019 | D1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/01/2022 | 07/15/2026 | | 2,515,600 | 0.944108761 | | | | (183,261) | | (183,261) | | (183,261) | | | 16,824 | | 0003 |
| EUR/L 649937.50 USD-S625000.00EUR | CLO ReInv6m PENTA 2022-11A D XS2462577797 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 11/04/2022 | 11/17/2025 | | 649,938 | 0.961630926 | | | | (54,787) | | (54,787) | | (54,787) | | | 3,457 | | 0003 |
| GBP/L 1229386.16 USD-S996826.53GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/15/2022 | 06/16/2025 | | 1,229,386 | 0.810832725 | | | | (97,960) | | (97,960) | | (97,960) | | | 5,178 | | 0003 |
| GBP/L 725259.63 USD-S584444.22GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/15/2023 | 06/16/2025 | | 725,260 | 0.805841378 | | | | (54,006) | | (54,006) | | (54,006) | | | 3,055 | | 0003 |
| EUR/L 794190.00 USD-S690000.00EUR | CLO CGMSE 2013-1A A2R XS1555786372 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/27/2023 | 09/28/2026 | | 794,190 | 0.868809731 | | | | 3,916 | | 3,916 | | 3,916 | | | 5,608 | | 0003 |
| GBP/L 170123.94 USD-S134965.44GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/22/2023 | 06/16/2025 | | 170,124 | 0.793335964 | | | | (9,831) | | (9,831) | | (9,831) | | | 717 | | 0003 |
| GBP/L 593058.55 USD-S479723.80GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 09/15/2023 | 06/16/2025 | | 593,059 | 0.808897874 | | | | (46,578) | | (46,578) | | (46,578) | | | 2,498 | | 0003 |
| GBP/L 2266418.96 USD-S1860160.01GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 10/16/2023 | 06/16/2025 | | 2,266,419 | 0.820748521 | | | | (213,815) | | (213,815) | | (213,815) | | | 9,546 | | 0003 |
| EUR/S 2449122.50 USD-L2075000.00EUR | CLO ReInv6m HNLY 9A D XS2554991229 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 05/04/2028 | | 2,449,123 | 0.847242227 | | | | (22,767) | | (22,767) | | (22,767) | | | 23,217 | | 0003 |
| EUR/S 1889989.10 USD-L1670000.00EUR | CLO ReInv6m BECLO 10A B1R XS2398804521 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/31/2024 | 10/15/2026 | | 1,889,989 | 0.88360298 | | | | 20,519 | | 20,519 | | 20,519 | | | 13,501 | | 0003 |
| GBP/L 27257478.40 USD-S21688000.00GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/14/2024 | 10/24/2024 | | 27,257,478 | 0.795671547 | | | | (1,732,291) | | (1,732,291) | | (1,732,291) | | | 34,947 | | 0003 |
| GBP/L 14133919.80 USD-S11110000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 11/15/2024 | | 14,133,920 | 0.786052288 | | | | (715,805) | | (715,805) | | (715,805) | | | 25,088 | | 0003 |
| EUR/S 1965827.50 USD-L1750000.00EUR | CLO ReInv6m ARBR 11A D XS2501344282 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 07/15/2026 | | 1,965,828 | 0.890210357 | | | | 30,214 | | 30,214 | | 30,214 | | | 13,147 | | 0003 |
| EUR/L 6542757.45 USD-S5984121.73EUR | Coupon Hedge CLO JAJO | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 10/15/2024 | | 6,542,757 | 0.914617694 | | | | (122,117) | | (122,117) | | (122,117) | | | 6,632 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 337992.12 USD-S261553.52GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 337,992 | 0.773845023 | | | | (10,749) | | (10,749) | | (10,749) | | | 1,424 | | 0003 |
| GBP/S 37811799.98 USD-L28888888.87GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 12/13/2024 | | 37,811,800 | 0.764017817 | | | | 797,253 | | 797,253 | | 797,253 | | | 85,127 | | 0003 |
| GBP/L 14505044.43 USD-S11111111.10GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/10/2024 | 11/15/2024 | | 14,505,044 | 0.766017033 | | | | (346,166) | | (346,166) | | (346,166) | | | 25,747 | | 0003 |
| EUR/L 2955261.53 USD-S2666000.00EUR | PK AIRFINANCE 2020 C-E - 69346YAV5 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 12/20/2024 | | 2,955,262 | 0.90211982 | | | | (21,874) | | (21,874) | | (21,874) | | | 6,961 | | 0003 |
| EUR/L 21110.90 USD-S19000.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2024 | | 21,111 | 0.900009 | | | | (117) | | (117) | | (117) | | | 53 | | 0003 |
| GBP/L 4578470.20 USD-S3759624.08GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2023 | 06/16/2025 | | 4,578,470 | 0.821152899 | | | | (434,403) | | (434,403) | | (434,403) | | | 19,284 | | 0003 |
| GBP/L 1376794.77 USD-S1130559.02GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/15/2023 | 06/16/2025 | | 1,376,795 | 0.821152901 | | | | (130,630) | | (130,630) | | (130,630) | | | 5,799 | | 0003 |
| GBP/L 554462.17 USD-S431051.99GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2023 | 06/16/2025 | | 554,462 | 0.777423625 | | | | (20,279) | | (20,279) | | (20,279) | | | 2,335 | | 0003 |
| GBP/L 741589.45 USD-S588329.59GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/22/2023 | 06/16/2025 | | 741,589 | 0.793335976 | | | | (42,856) | | (42,856) | | (42,856) | | | 3,123 | | 0003 |
| GBP/L 2671821.97 USD-S2158350.41GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/15/2023 | 06/16/2025 | | 2,671,822 | 0.807819695 | | | | (206,002) | | (206,002) | | (206,002) | | | 11,253 | | 0003 |
| GBP/L 990494.09 USD-S781474.76GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 12/21/2023 | 06/16/2025 | | 990,494 | 0.788974682 | | | | (51,481) | | (51,481) | | (51,481) | | | 4,172 | | 0003 |
| EUR/S 882975.00 USD-L750000.00EUR | CLO ReInv6m HNLY 9A C XS2554990841 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/29/2023 | 02/22/2028 | | 882,975 | 0.849401172 | | | | (8,248) | | (8,248) | | (8,248) | | | 8,137 | | 0003 |
| GBP/L 1550384.58 USD-S1219335.10GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 04/16/2025 | | 1,550,385 | 0.78647267 | | | | (76,924) | | (76,924) | | (76,924) | | | 5,709 | | 0003 |
| GBP/L 515251.59 USD-S405856.28GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 02/27/2024 | 06/16/2025 | | 515,252 | 0.787685643 | | | | (25,895) | | (25,895) | | (25,895) | | | 2,170 | | 0003 |
| GBP/L 31517055.70 USD-S25220000.00GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/16/2024 | 04/22/2025 | | 31,517,056 | 0.800201651 | | | | (2,138,135) | | (2,138,135) | | (2,138,135) | | | 117,811 | | 0003 |
| GBP/L 2426498.17 USD-S1917008.95GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 05/15/2024 | 06/16/2025 | | 2,426,498 | 0.790031072 | | | | (129,535) | | (129,535) | | (129,535) | | | 10,220 | | 0003 |
| GBP/S 8492533.33 USD-L6666666.67GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 11/15/2024 | | 8,492,533 | 0.785003298 | | | | 418,193 | | 418,193 | | 418,193 | | | 15,074 | | 0003 |
| GBP/L 1017618.53 USD-S787479.04GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 1,017,619 | 0.773845028 | | | | (32,362) | | (32,362) | | (32,362) | | | 4,286 | | 0003 |
| GBP/L 1465.03 USD-S1133.71GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 1,465 | 0.773847635 | | | | (47) | | (47) | | (47) | | | 6 | | 0003 |
| EUR/S 1394262.50 USD-L1250000.00EUR | CLO ReInv6m DRYD 2021-91A D XS2461260544 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78 | 09/11/2024 | 10/20/2025 | | 1,394,263 | 0.89653132 | | | | 17,430 | | 17,430 | | 17,430 | | | 7,160 | | 0003 |
| EUR/L 548825.00 USD-S500000.00EUR | CLO ReInv6m DRYD 2014-35A C1VA XS2092260814 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/24/2023 | 01/17/2025 | | 548,825 | 0.911037216 | | | | (10,137) | | (10,137) | | (10,137) | | | 1,500 | | 0003 |
| EUR/L 21376.90 USD-S19000.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2026 | | 21,377 | 0.888809884 | | | | (403) | | (403) | | (403) | | | 160 | | 0003 |
| EUR/L 169483.04 USD-S147865.15EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/25/2025 | | 169,483 | 0.872448063 | | | | 3,031 | | 3,031 | | 3,031 | | | 766 | | 0003 |
| EUR/L 21430.10 USD-S19000.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2027 | | 21,430 | 0.886603422 | | | | (476) | | (476) | | (476) | | | 178 | | 0003 |
| GBP/L 1993225.00 USD-S1625000.00GBP | Tower Bridge 2023-2 Class B | N/A | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/26/2023 | 03/20/2025 | | 1,993,225 | 0.815261699 | | | | (176,303) | | (176,303) | | (176,303) | | | 6,821 | | 0003 |
| EUR/L 919149.93 USD-S832500.00EUR | CLO HARVT 19A C XS1802401957 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/13/2023 | 10/31/2024 | | 919,150 | 0.905728187 | | | | (8,716) | | (8,716) | | (8,716) | | | 1,339 | | 0003 |
| GBP/L 32485349.15 USD-S26115724.05GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/27/2023 | 11/03/2025 | | 32,485,349 | 0.803923145 | | | | (2,265,023) | | (2,265,023) | | (2,265,023) | | | 169,823 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1692332.49 USD-S1488026.46EUR | Portman Square 2023-1 A XS2651000585 Coupon Hedge: Portman Square 2023-1 A | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/25/2024 | | 1,692,332 | 0.879275479 | | | | 34,278 | | 34,278 | | 34,278 | | | 2,215 | | 0003 |
| EUR/L 197731.68 USD-S172917.95EUR | XS2651000585 Coupon Hedge: Portman Square 2023-1 A | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/25/2025 | | 197,732 | 0.874508071 | | | | 3,738 | | 3,738 | | 3,738 | | | 745 | | 0003 |
| EUR/L 73378.23 USD-S63574.97EUR | XS2651000585 CLO Reinv6m ARBR 8A DR | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/27/2026 | | 73,378 | 0.866400975 | | | | 969 | | 969 | | 969 | | | 460 | | 0003 |
| EUR/L 1684164.00 USD-S1465000.00EUR | XS2388929882 CLO Reinv6m ARBR 10A D | D1 | Currency | Natixis NA ... KX1WK48MPD4Y2NCUIZ63 | 07/27/2023 | 10/15/2026 | | 1,684,164 | 0.86986778 | | | | 6,414 | | 6,414 | | 6,414 | | | 12,031 | | 0003 |
| EUR/L 2652590.00 USD-S2300000.00EUR | XS2417698870 CLO Reinv6m ARESE 15A | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/27/2023 | 01/14/2027 | | 2,652,590 | 0.867077083 | | | | 10,056 | | 10,056 | | 10,056 | | | 20,072 | | 0003 |
| EUR/L 2657236.00 USD-S2300000.00EUR | D XS2409273575 AP Starlight | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/28/2023 | 01/15/2027 | | 2,657,236 | 0.865561057 | | | | 14,269 | | 14,269 | | 14,269 | | | 20,119 | | 0003 |
| EUR/L 10453004.02 USD-S9859929.28EUR | (Luxembourg) - Tranche A Note CLO Reinv6m CGMSE | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/30/2023 | 01/02/2029 | | 10,453,004 | 0.943262746 | | | | (1,003,970) | | (1,003,970) | | (1,003,970) | | | 107,877 | | 0003 |
| EUR/L 522150.00 USD-S500000.00EUR | 2021-2A A2A Dutch Property Finance | D1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/03/2022 | 10/15/2026 | | 522,150 | 0.95757924 | | | | (46,910) | | (46,910) | | (46,910) | | | 3,730 | | 0003 |
| EUR/L 2683590.00 USD-S2600000.00EUR | 2022-1 - Class B-50136200 CLO Reinv6m PLMER | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2022 | 01/28/2027 | | 2,683,590 | 0.968851427 | | | | (281,191) | | (281,191) | | (281,191) | | | 20,476 | | 0003 |
| EUR/L 1035000.00 USD-S1000000.00EUR | 2021-2A B2 | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 07/15/2026 | | 1,035,000 | 0.966183575 | | | | (99,901) | | (99,901) | | (99,901) | | | 6,922 | | 0003 |
| EUR/L 783090.00 USD-S700000.00EUR | CLO PSTET 2022-2A B | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/20/2022 | 10/29/2027 | | 783,090 | 0.893894699 | | | | (26,289) | | (26,289) | | (26,289) | | | 6,871 | | 0003 |
| GBP/L 138609.54 USD-S108624.08GBP | XS2459151879 Project Conrad Henderson Park 720049401 CLO Reinv6m BABSE | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/29/2023 | 11/03/2025 | | 138,610 | 0.78366958 | | | | (5,929) | | (5,929) | | (5,929) | | | 725 | | 0003 |
| EUR/L 572700.00 USD-S500000.00EUR | 2020-1A DR | D1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 01/02/2024 | 10/21/2026 | | 572,700 | 0.873057447 | | | | 118 | | 118 | | 118 | | | 4,107 | | 0003 |
| GBP/L 87984.91 USD-S69570.34GBP | XS2401845594 Project Conrad Henderson Park 720049401 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/02/2024 | 11/03/2025 | | 87,985 | 0.790707634 | | | | (4,587) | | (4,587) | | (4,587) | | | 460 | | 0003 |
| EUR/L 3127995.68 USD-S2772800.00EUR | CLO Reinv6m DRYD 2014-35A DRR XS2092261465 | D1 | Currency | Natixis NA ... KX1WK48MPD4Y2NCUIZ63 | 07/27/2023 | 01/17/2025 | | 3,127,996 | 0.886446237 | | | | 28,214 | | 28,214 | | 28,214 | | | 8,547 | | 0003 |
| EUR/L 3865800.00 USD-S3400000.00EUR | CLO Reinv6m BECLO 3A CR XS2348330221 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/14/2023 | 04/28/2028 | | 3,865,800 | 0.879507476 | | | | (92,910) | | (92,910) | | (92,910) | | | 36,562 | | 0003 |
| EUR/L 2631104.71 USD-S2496778.05EUR | AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4 | D1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/27/2023 | 12/15/2027 | | 2,631,105 | 0.948946669 | | | | (243,534) | | (243,534) | | (243,534) | | | 23,564 | | 0003 |
| EUR/L 788662.50 USD-S750000.00EUR | CLO Reinv6m OTOPK 1A B | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 10/06/2022 | 05/17/2027 | | 788,663 | 0.950977129 | | | | (70,083) | | (70,083) | | (70,083) | | | 6,392 | | 0003 |
| EUR/L 831893.60 USD-S800000.00EUR | CLO Reinv6m CORDA 23A B1 XS2441239964 | D1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/07/2022 | 04/26/2027 | | 831,894 | 0.961661443 | | | | (82,838) | | (82,838) | | (82,838) | | | 6,668 | | 0003 |
| EUR/L 1326250.00 USD-S1250000.00EUR | CLO Reinv6m CONTE 8A B2RE XS2372952189 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 10/31/2022 | 10/26/2026 | | 1,326,250 | 0.942507069 | | | | (98,234) | | (98,234) | | (98,234) | | | 9,544 | | 0003 |
| EUR/L 586600.00 USD-S500000.00EUR | CLO Reinv6m DRYD 2021-103A D XS2552866332 | D1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/02/2024 | 07/19/2028 | | 586,600 | 0.852369587 | | | | 934 | | 934 | | 934 | | | 5,720 | | 0003 |
| GBP/L 349230.14 USD-S274919.42GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 03/17/2025 | | 349,230 | 0.787215617 | | | | (17,826) | | (17,826) | | (17,826) | | | 1,185 | | 0003 |
| GBP/L 335073.40 USD-S263733.49GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 06/16/2025 | | 335,073 | 0.787091694 | | | | (16,574) | | (16,574) | | (16,574) | | | 1,411 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 52850.47 USD-S48045.88EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 11/15/2024 | | 52,850 | 0.909090875 | | | | (726) | | (726) | | (726) | | | 94 | | 0003 |
| EUR/L 425638.60 USD-S376871.44EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2026 | | 425,639 | 0.885425899 | | | | (3,745) | | (3,745) | | (3,745) | | | 2,780 | | 0003 |
| EUR/L 364640.40 USD-S317852.51EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2027 | | 364,640 | 0.871687586 | | | | (2,188) | | (2,188) | | (2,188) | | | 3,000 | | 0003 |
| GBP/L 106745.91 USD-S83571.53GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/11/2025 | | 106,746 | 0.782901471 | | | | (4,692) | | (4,692) | | (4,692) | | | 445 | | 0003 |
| GBP/L 344405.13 USD-S269550.86GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 10/16/2025 | | 344,405 | 0.782656344 | | | | (14,347) | | (14,347) | | (14,347) | | | 1,759 | | 0003 |
| GBP/L 1127110.42 USD-S880486.23GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2027 | | 1,127,110 | 0.781188972 | | | | (35,763) | | (35,763) | | (35,763) | | | 9,272 | | 0003 |
| GBP/L 300392.80 USD-S231534.45GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/17/2030 | | 300,393 | 0.770772302 | | | | (4,341) | | (4,341) | | (4,341) | | | 3,591 | | 0003 |
| GBP/L 236553.63 USD-S181003.62GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2032 | | 236,554 | 0.765169488 | | | | (1,648) | | (1,648) | | (1,648) | | | 3,285 | | 0003 |
| GBP/L 73369.11 USD-S56002.68GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2033 | | 73,369 | 0.763300523 | | | | (314) | | (314) | | (314) | | | 1,083 | | 0003 |
| GBP/L 540191.89 USD-S427720.04GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWI0LXP3B76 | 05/06/2024 | 11/03/2025 | | 540,192 | 0.791792783 | | | | (28,945) | | (28,945) | | (28,945) | | | 2,824 | | 0003 |
| GBP/L 335363.51 USD-S263733.49GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 06/16/2025 | | 335,364 | 0.786410811 | | | | (16,284) | | (16,284) | | (16,284) | | | 1,413 | | 0003 |
| EUR/L 70806.57 USD-S64177.08EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 01/16/2025 | | 70,807 | 0.906371824 | | | | (936) | | (936) | | (936) | | | 193 | | 0003 |
| EUR/L 44084.58 USD-S39723.00EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 05/16/2025 | | 44,085 | 0.901063365 | | | | (515) | | (515) | | (515) | | | 174 | | 0003 |
| EUR/L 42379.36 USD-S37875.91EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 11/14/2025 | | 42,379 | 0.893734828 | | | | (436) | | (436) | | (436) | | | 225 | | 0003 |
| GBP/L 101467.45 USD-S79401.71GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2025 | | 101,467 | 0.782533808 | | | | (4,131) | | (4,131) | | (4,131) | | | 558 | | 0003 |
| EUR/L 284701.75 USD-S250000.00EUR | CLO Reinv6m HARVT 25A CR XS2405860292 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 01/21/2027 | | 284,702 | 0.878111919 | | | | (2,324) | | (2,324) | | (2,324) | | | 2,163 | | 0003 |
| EUR/S 885633.40 USD-L809000.50EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 10/25/2024 | | 885,633 | 0.913471082 | | | | 15,807 | | 15,807 | | 15,807 | | | 1,159 | | 0003 |
| EUR/L 3226540.00 USD-S2900000.00EUR | CLO Reinv6m MDPKE 16A D XS2325503924 | D1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 04/24/2024 | 07/15/2026 | | 3,226,540 | 0.898795614 | | | | (81,185) | | (81,185) | | (81,185) | | | 21,578 | | 0003 |
| EUR/S 827888.28 USD-L748314.60EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 10/28/2025 | | 827,888 | 0.903883553 | | | | 17,475 | | 17,475 | | 17,475 | | | 4,295 | | 0003 |
| EUR/S 140027.63 USD-L128695.91EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 01/27/2025 | | 140,028 | 0.919075114 | | | | 3,896 | | 3,896 | | 3,896 | | | 400 | | 0003 |
| EUR/S 93113.60 USD-L84828.51EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 07/25/2025 | | 93,114 | 0.911021698 | | | | 2,378 | | 2,378 | | 2,378 | | | 421 | | 0003 |
| EUR/L 825834.68 USD-S750000.00EUR | CLO Reinv6m OCPE 2019-3A CR XS2331769153 | D1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/27/2024 | 01/15/2026 | | 825,835 | 0.908172081 | | | | (23,918) | | (23,918) | | (23,918) | | | 4,696 | | 0003 |
| EUR/L 1446835.00 USD-S1300000.00EUR | CLO Reinv6m NEUBE 2021-2A C XS2374582224 | D1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/27/2024 | 10/15/2026 | | 1,446,835 | 0.898512961 | | | | (40,137) | | (40,137) | | (40,137) | | | 10,335 | | 0003 |
| EUR/L 618562.06 USD-S570000.00EUR | CLO HARVT 23A C XS2112473041 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/30/2024 | 10/15/2024 | | 618,562 | 0.921492017 | | | | (16,281) | | (16,281) | | (16,281) | | | 627 | | 0003 |
| EUR/L 727081.72 USD-S670000.00EUR | CLO Reinv6m CIFCE 5A D XS2390490287 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/30/2024 | 10/15/2024 | | 727,082 | 0.921492016 | | | | (19,137) | | (19,137) | | (19,137) | | | 737 | | 0003 |
| EUR/L 664140.32 USD-S612000.00EUR | CLO BCCE 2018-2A D XS1890839555 | D1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/30/2024 | 10/15/2024 | | 664,140 | 0.921492012 | | | | (17,481) | | (17,481) | | (17,481) | | | 673 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 35914.97 USD-L31941.45EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 04/25/2025 | | 35,915 | 0.889363126 | | | | (80) | | (80) | | (80) | | | 135 | | 0003 |
| EUR/S 7075.49 USD-L6196.25EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 07/27/2026 | | 7,075 | 0.875734401 | | | | (5) | | (5) | | (5) | | | 48 | | 0003 |
| EUR/L 2294816.45 USD-S2050000.00EUR | CLO ReInv6m CONTE 6A CR XS2315798343 | D1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 08/23/2024 | 10/15/2024 | | 2,294,816 | 0.893317633 | | | | 11,609 | | 11,609 | | 11,609 | | | 2,326 | | 0003 |
| EUR/S 558757.50 USD-L500000.00EUR | CLO ReInv6m ARBR 7A B2E XS2092171557 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 03/17/2025 | | 558,758 | 0.894842575 | | | | 1,379 | | 1,379 | | 1,379 | | | 1,895 | | 0003 |
| EUR/L 3940743.72 USD-S3538031.21EUR | CML LOCABOX 7200644 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/05/2024 | 12/10/2024 | | 3,940,744 | 0.897807993 | | | | (8,371) | | (8,371) | | (8,371) | | | 8,690 | | 0003 |
| EUR/L 2369515.00 USD-S2150000.00EUR | CLO ReInv6m PLMER 2021-1A B XS2298990230 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2024 | | 2,369,515 | 0.907358679 | | | | (25,069) | | (25,069) | | (25,069) | | | 2,402 | | 0003 |
| EUR/L 44612660.00 USD-S40000000.00EUR | Behrens Finance No.1 - RML - 50162263 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 10/21/2024 | | 44,612,660 | 0.896606479 | | | | 50,157 | | 50,157 | | 50,157 | | | 53,505 | | 0003 |
| GBP/L 34781.97 USD-S27237.25GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 03/14/2025 | | 34,782 | 0.783085317 | | | | (1,585) | | (1,585) | | (1,585) | | | 117 | | 0003 |
| EUR/S 105505.62 USD-L96547.94EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 04/25/2025 | | 105,506 | 0.915097603 | | | | 2,810 | | 2,810 | | 2,810 | | | 397 | | 0003 |
| EUR/S 57959.78 USD-L52337.50EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 01/26/2026 | | 57,960 | 0.902996871 | | | | 1,363 | | 1,363 | | 1,363 | | | 333 | | 0003 |
| EUR/L 1046672.17 USD-S971000.00EUR | CLO ReInv6m TIKEH 6A C XS2417097016 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 06/27/2024 | 10/15/2024 | | 1,046,672 | 0.927702129 | | | | (34,789) | | (34,789) | | (34,789) | | | 1,061 | | 0003 |
| EUR/L 271927.43 USD-S250250.00EUR | CLO PENTA 2020-7A D XS2106029254 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/31/2024 | 10/15/2024 | | 271,927 | 0.920282297 | | | | (6,791) | | (6,791) | | (6,791) | | | 276 | | 0003 |
| GBP/S 407240.99 USD-L310974.27GBP | CML Platinum 7410008 FXF | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 11/25/2024 | | 407,241 | 0.763612401 | | | | 8,399 | | 8,399 | | 8,399 | | | 798 | | 0003 |
| EUR/S 43983.52 USD-L39404.69EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 10/25/2024 | | 43,984 | 0.89589669 | | | | (76) | | (76) | | (76) | | | 58 | | 0003 |
| EUR/S 30691.84 USD-L27206.67EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 07/25/2025 | | 30,692 | 0.886446365 | | | | (65) | | (65) | | (65) | | | 139 | | 0003 |
| EUR/L 400516.06 USD-S359603.86EUR | CML LOCABOX 7200644 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/05/2024 | 12/10/2024 | | 400,516 | 0.897851287 | | | | (870) | | (870) | | (870) | | | 883 | | 0003 |
| EUR/S 676061.35 USD-L599000.00EUR | CLO ReInv6m PENTA 2018-5A CR XS2289567674 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 10/15/2025 | | 676,061 | 0.886014265 | | | | 296 | | 296 | | 296 | | | 3,449 | | 0003 |
| GBP/S 37285620.41 USD-L28073878.90GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/25/2024 | 11/03/2025 | | 37,285,620 | 0.752941177 | | | | 70,332 | | 70,332 | | 70,332 | | | 194,918 | | 0003 |
| EUR/L 575520.00 USD-S500000.00EUR | CLO ReInv6m AVOCA 13A DRR XS2326455800 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/13/2023 | 01/15/2026 | | 575,520 | 0.868779539 | | | | 8,241 | | 8,241 | | 8,241 | | | 3,272 | | 0003 |
| EUR/L 1237368.00 USD-S1075000.00EUR | CLO ReInv6m RRME 2A CR XS2342228645 | D1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 07/13/2023 | 01/15/2026 | | 1,237,368 | 0.868779539 | | | | 17,718 | | 17,718 | | 17,718 | | | 7,035 | | 0003 |
| EUR/L 781998.92 USD-S693200.00EUR | CLO ReInv6m DRYD 2014-35A DRR XS2092261465 | D1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 07/27/2023 | 01/17/2025 | | 781,999 | 0.886446237 | | | | 7,054 | | 7,054 | | 7,054 | | | 2,137 | | 0003 |
| EUR/L 418805.10 USD-S388000.00EUR | CLO PHNXP 1A CRN XS1890617571 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 10/15/2024 | | 418,805 | 0.926445261 | | | | (13,334) | | (13,334) | | (13,334) | | | 424 | | 0003 |
| EUR/L 432150.52 USD-S388000.00EUR | CLO ReInv6m RRME 3A DN XS2060707655 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/23/2024 | 10/15/2024 | | 432,151 | 0.897835319 | | | | 12 | | 12 | | 12 | | | 438 | | 0003 |
| EUR/L 278949.75 USD-S250000.00EUR | CLO DRYD 2017-59A D1 XS1770931225 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/28/2024 | 11/15/2024 | | 278,950 | 0.896218763 | | | | 173 | | 173 | | 173 | | | 495 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 280114.93 USD-L250000.00EUR | CLO DRYD 2017-59A D1 XS1770931225 | D1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/28/2024 | 02/28/2025 | | 280,115 | 0.892490807 | | | | (216) | | (216) | | (216) | | | 901 | | 0003 |
| EUR/L 1651500.00 USD-S1500000.00EUR | CLO Reinv6m DRYD 2021-91A D XS2461260544 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 10/18/2024 | | 1,651,500 | 0.908265213 | | | | (19,367) | | (19,367) | | (19,367) | | | 1,834 | | 0003 |
| EUR/S 1673115.00 USD-L1500000.00EUR | CLO Reinv6m DRYD 2021-91A D XS2461260544 | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 10/20/2025 | | 1,673,115 | 0.89653132 | | | | 20,916 | | 20,916 | | 20,916 | | | 8,592 | | 0003 |
| EUR/L 279375.00 USD-S250000.00EUR | CLO Reinv6m CORDA 6A DR XS1803166047 | D1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 09/30/2024 | 11/04/2024 | | 279,375 | 0.894854586 | | | | 700 | | 700 | | 700 | | | 433 | | 0003 |
| EUR/L 220509.89 USD-S201682.25EUR | Coupon Hedge CLO JAJO | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 10/15/2024 | | 220,510 | 0.914617707 | | | | (4,116) | | (4,116) | | (4,116) | | | 224 | | 0003 |
| EUR/S 658140.00 USD-L600000.00EUR | CLO Reinv6m ANCHE 4A D XS2294170886 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/24/2023 | 10/15/2025 | | 658,140 | 0.911660133 | | | | 19,347 | | 19,347 | | 19,347 | | | 3,358 | | 0003 |
| EUR/L 275564.00 USD-S250000.00EUR | CLO DRYD 2017-59A D1 XS1770931225 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/08/2024 | 02/28/2025 | | 275,564 | 0.907230262 | | | | (4,335) | | (4,335) | | (4,335) | | | 886 | | 0003 |
| EUR/S 479487.34 USD-L443000.00EUR | CLO Reinv6m GLME 2A D XS1911602313 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/01/2024 | 10/15/2024 | | 479,487 | 0.923903434 | | | | 13,908 | | 13,908 | | 13,908 | | | 486 | | 0003 |
| EUR/L 772145.78 USD-S693200.00EUR | CLO Reinv6m DRYD 2014-35A DRR XS2092261465 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 10/17/2024 | | 772,146 | 0.897757934 | | | | 17 | | 17 | | 17 | | | 833 | | 0003 |
| GBP/S 333391.32 USD-L254826.21GBP | CML BGO Logistics Portfolio 7410013 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/12/2024 | 10/15/2024 | | 333,391 | 0.764345664 | | | | 7,231 | | 7,231 | | 7,231 | | | 338 | | 0003 |
| EUR/S 290250.00 USD-L250000.00EUR | CLO Reinv6m CORDA 6A DR XS1803166047 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 09/30/2024 | 10/15/2027 | | 290,250 | 0.861326443 | | | | (295) | | (295) | | (295) | | | 2,531 | | 0003 |
| EUR/L 807310.00 USD-S700000.00EUR | CLO Reinv6m ARESE 15A D XS2409273575 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/27/2023 | 01/15/2027 | | 807,310 | 0.867077083 | | | | 3,034 | | 3,034 | | 3,034 | | | 6,113 | | 0003 |
| EUR/L 1759800.00 USD-S1500000.00EUR | CLO Reinv6m DRYD 2021-103A D XS2552866332 | D1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/02/2024 | 07/19/2028 | | 1,759,800 | 0.852369587 | | | | 2,801 | | 2,801 | | 2,801 | | | 17,159 | | 0003 |
| EUR/L 495999.19 USD-S443000.00EUR | CLO Reinv6m RRME 2A CR XS2342228645 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/08/2024 | 01/15/2026 | | 495,999 | 0.89314662 | | | | (5,921) | | (5,921) | | (5,921) | | | 2,820 | | 0003 |
| EUR/L 288151.72 USD-S250000.00EUR | CLO CORDA 6A DR XS1803166047 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/08/2024 | 10/15/2027 | | 288,152 | 0.8675985 | | | | (1,603) | | (1,603) | | (1,603) | | | 2,513 | | 0003 |
| EUR/L 2787375.00 USD-S2500000.00EUR | CLO Reinv6m ARBR 9A D XS2335992397 | D1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 06/12/2024 | 05/15/2026 | | 2,787,375 | 0.896901206 | | | | (57,716) | | (57,716) | | (57,716) | | | 17,749 | | 0003 |
| EUR/L 6200820.79 USD-S5671380.42EUR | Coupon Hedge CLO JAJO | D1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/11/2024 | 10/15/2024 | | 6,200,821 | 0.914617695 | | | | (115,735) | | (115,735) | | (115,735) | | | 6,285 | | 0003 |
| EUR/S 433943.86 USD-L388000.00EUR | CLO Reinv6m RRME 3A DN XS2060707655 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/23/2024 | 01/15/2025 | | 433,944 | 0.894124876 | | | | (220) | | (220) | | (220) | | | 1,175 | | 0003 |
| EUR/S 775246.46 USD-L693200.00EUR | CLO Reinv6m DRYD 2014-35A DRR XS2092261465 | D1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 01/17/2025 | | 775,246 | 0.894167256 | | | | (301) | | (301) | | (301) | | | 2,118 | | 0003 |
| EUR/L 1173000.00 USD-S1000000.00EUR | CLO Reinv6m CORDA 26A D2 XS2553603296 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/02/2024 | 07/17/2028 | | 1,173,000 | 0.852514919 | | | | 1,763 | | 1,763 | | 1,763 | | | 11,429 | | 0003 |
| EUR/L 426725.27 USD-S388000.00EUR | CLO Reinv6m RRME 3A DN XS2060707655 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 04/08/2024 | 01/15/2025 | | 426,725 | 0.909250113 | | | | (6,999) | | (6,999) | | (6,999) | | | 1,155 | | 0003 |
| EUR/L 269848.65 USD-S250000.00EUR | CLO BECLO 1A DR XS1775926253 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 10/15/2024 | | 269,849 | 0.92644525 | | | | (8,591) | | (8,591) | | (8,591) | | | 274 | | 0003 |
| EUR/L 717797.41 USD-S665000.00EUR | CLO CADOG 6A DR XS1655107800 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 10/15/2024 | | 717,797 | 0.926445249 | | | | (22,853) | | (22,853) | | (22,853) | | | 728 | | 0003 |
| EUR/L 478171.81 USD-S443000.00EUR | CLO STNPK 1A CN XS1875402676 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 10/15/2024 | | 478,172 | 0.926445246 | | | | (15,224) | | (15,224) | | (15,224) | | | 485 | | 0003 |
| EUR/L 385834.44 USD-S346311.00EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | | 385,834 | 0.897563732 | | | | (339) | | (339) | | (339) | | | 685 | | 0003 |
| GBP/L 335574.72 USD-S254826.21GBP | CML BGO Logistics Portfolio 7410013 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/29/2024 | 10/15/2024 | | 335,575 | 0.759372488 | | | | (5,047) | | (5,047) | | (5,047) | | | 340 | | 0003 |
| EUR/L 732896.50 USD-S665000.00EUR | CLO Reinv6m RRME 1A CR XS2303069319 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2024 | | 732,897 | 0.907358679 | | | | (7,754) | | (7,754) | | (7,754) | | | 743 | | 0003 |
| EUR/S 742422.63 USD-L665000.00EUR | CLO Reinv6m RRME 1A CR XS2303069319 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2025 | | 742,423 | 0.895716231 | | | | 8,458 | | 8,458 | | 8,458 | | | 3,788 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 740419.10 USD-S641000.00EUR | CLO ReInv6m CORDA 23A C XS2441240384 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/27/2023 | 04/26/2027 | | 740,419 | 0.865725911 | | | | 1,409 | | 1,409 | | 1,409 | | | 5,935 | | 0003 |
| EUR/L 1229819.00 USD-S1000000.00EUR | CLO ReInv6m CIFCE 2A B2N XS2125924477 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 1,229,819 | 0.813127785 | | | | 105,552 | | 105,552 | | 105,552 | | | 4,517 | | 0003 |
| EUR/L 1229819.00 USD-S1000000.00EUR | CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 1,229,819 | 0.813127785 | | | | 105,552 | | 105,552 | | 105,552 | | | 4,517 | | 0003 |
| EUR/L 2951565.60 USD-S2400000.00EUR | CLO ReInv6m AVOCA 21A D XS2126168181 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 2,951,566 | 0.813127785 | | | | 253,324 | | 253,324 | | 253,324 | | | 10,842 | | 0003 |
| EUR/L 2459638.00 USD-S2000000.00EUR | CLO ReInv6m VOYE 3A C XS2125181581 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 2,459,638 | 0.813127785 | | | | 211,103 | | 211,103 | | 211,103 | | | 9,035 | | 0003 |
| EUR/L 6317500.00 USD-S5000000.00EUR | CLO ReInv6m PENTA 2021-10A C XS2401708685 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/21/2021 | 05/20/2027 | | 6,317,500 | 0.791452315 | | | | 502,900 | | 502,900 | | 502,900 | | | 51,281 | | 0003 |
| EUR/L 5214720.00 USD-S4200000.00EUR | CLO ReInv6m BECLO 12A C1 XS2404588613 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/10/2021 | 01/19/2027 | | 5,214,720 | 0.805412371 | | | | 360,661 | | 360,661 | | 360,661 | | | 39,578 | | 0003 |
| EUR/S 2368600.00 USD-L2000000.00EUR | CLO ReInv6m DUNEP 1A A2A XS2036105133 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/18/2021 | 10/15/2024 | | 2,368,600 | 0.844380647 | | | | (140,272) | | (140,272) | | (140,272) | | | 2,401 | | 0003 |
| EUR/L 14349200.00 USD-S11600000.00EUR | CLO ReInv6m HNLY 3A CR XS2414936448 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/01/2021 | 06/15/2027 | | 14,349,200 | 0.808407437 | | | | 872,094 | | 872,094 | | 872,094 | | | 118,040 | | 0003 |
| EUR/L 7434480.00 USD-S6000000.00EUR | CLO ReInv6m OCPE 2022-5A D XS2423747208 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/04/2022 | 04/20/2027 | | 7,434,480 | 0.807050392 | | | | 477,168 | | 477,168 | | 477,168 | | | 59,399 | | 0003 |
| EUR/L 4023833.00 USD-S3650000.00EUR | CLO ReInv6m NWDSE 2022-26A C XS2437416964 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 05/16/2022 | 01/15/2025 | | 4,023,833 | 0.907095299 | | | | (56,723) | | (56,723) | | (56,723) | | | 10,893 | | 0003 |
| GBP/L 385666.18 USD-S283390.53GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/16/2025 | | 385,666 | 0.734807833 | | | | 7,277 | | 7,277 | | 7,277 | | | 1,624 | | 0003 |
| GBP/L 1376272.55 USD-S960782.26GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/17/2030 | | 1,376,273 | 0.698104645 | | | | 89,836 | | 89,836 | | 89,836 | | | 16,451 | | 0003 |
| GBP/L 1595309.28 USD-S1084211.83GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2033 | | 1,595,309 | 0.67962485 | | | | 125,315 | | 125,315 | | 125,315 | | | 23,544 | | 0003 |
| GBP/L 1747756.66 USD-S1167350.16GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2035 | | 1,747,757 | 0.667913438 | | | | 149,117 | | 149,117 | | 149,117 | | | 28,602 | | 0003 |
| GBP/L 2010586.26 USD-S1288011.70GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2038 | | 2,010,586 | 0.640614992 | | | | 202,509 | | 202,509 | | 202,509 | | | 37,230 | | 0003 |
| GBP/L 3290270.94 USD-S1999800.00GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/17/2047 | | 3,290,271 | 0.607791892 | | | | 321,814 | | 321,814 | | 321,814 | | | 78,427 | | 0003 |
| EUR/L 7583193.88 USD-S7326403.44EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 10/14/2022 | 07/07/2026 | | 7,583,194 | 0.966136902 | | | | (729,409) | | (729,409) | | (729,409) | | | 50,403 | | 0003 |
| GBP/S 6887222.23 USD-L5555555.56GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/01/2023 | 10/15/2024 | | 6,887,222 | 0.806646769 | | | | 538,800 | | 538,800 | | 538,800 | | | 6,981 | | 0003 |
| GBP/L 242500.00 USD-S200000.00GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 02/27/2023 | 02/18/2025 | | 242,500 | 0.824742268 | | | | (24,613) | | (24,613) | | (24,613) | | | 754 | | 0003 |
| EUR/L 3786910.44 USD-S3452485.44EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/16/2023 | 07/07/2026 | | 3,786,910 | 0.911689224 | | | | (143,069) | | (143,069) | | (143,069) | | | 25,170 | | 0003 |
| EUR/L 2258680.00 USD-S2000000.00EUR | CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/21/2023 | 04/18/2028 | | 2,258,680 | 0.885472931 | | | | (67,610) | | (67,610) | | (67,610) | | | 21,280 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 557106.90 USD-S498824.27EUR | 12-18 Hotel - 7 Pines Ibiza | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/30/2023 | 02/24/2025 | | 557,107 | 0.895383399 | | | | (1,295) | | (1,295) | | (1,295) | | | 1,768 | | 0003 |
| EUR/L 52957.75 USD-S47500.00EUR | ESPAI BARCA FT 6/30/2047 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2025 | | 52,958 | 0.89694143 | | | | (463) | | (463) | | (463) | | | 229 | | 0003 |
| EUR/L 53119.25 USD-S47500.00EUR | ESPAI BARCA FT 6/30/2047 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2025 | | 53,119 | 0.894214433 | | | | (689) | | (689) | | (689) | | | 297 | | 0003 |
| EUR/L 31965.60 USD-S28500.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2026 | | 31,966 | 0.891583452 | | | | (526) | | (526) | | (526) | | | 211 | | 0003 |
| EUR/L 32065.35 USD-S28500.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2026 | | 32,065 | 0.888809884 | | | | (605) | | (605) | | (605) | | | 241 | | 0003 |
| EUR/L 238675.77 USD-S211301.64EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 06/20/2023 | 07/07/2026 | | 238,676 | 0.885308299 | | | | (2,263) | | (2,263) | | (2,263) | | | 1,586 | | 0003 |
| EUR/L 412039.99 USD-S364960.13EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/04/2023 | 07/07/2026 | | 412,040 | 0.885739586 | | | | (4,097) | | (4,097) | | (4,097) | | | 2,739 | | 0003 |
| EUR/L 1437292.50 USD-S1225000.00EUR | CLO ReInv6m DRYD 2018-66A DR XS2415313332 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 01/02/2024 | 07/24/2028 | | 1,437,293 | 0.85229694 | | | | 2,172 | | 2,172 | | 2,172 | | | 14,039 | | 0003 |
| EUR/L 71493.03 USD-S63543.15EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 01/25/2024 | 07/07/2026 | | 71,493 | 0.888802027 | | | | (963) | | (963) | | (963) | | | 475 | | 0003 |
| EUR/L 53941.04 USD-S47942.90EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 01/25/2024 | 07/07/2026 | | 53,941 | 0.888801922 | | | | (726) | | (726) | | (726) | | | 359 | | 0003 |
| EUR/L 791798.08 USD-S718412.27EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2025 | | 791,798 | 0.90731752 | | | | (13,905) | | (13,905) | | (13,905) | | | 2,916 | | 0003 |
| GBP/L 3071314.96 USD-S2414365.97GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 08/18/2025 | | 3,071,315 | 0.786101719 | | | | (144,769) | | (144,769) | | (144,769) | | | 14,424 | | 0003 |
| GBP/L 3067693.41 USD-S2414365.97GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 08/18/2025 | | 3,067,693 | 0.787029748 | | | | (148,390) | | (148,390) | | (148,390) | | | 14,407 | | 0003 |
| GBP/S 4265166.67 USD-L3333333.34GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/12/2024 | 12/13/2024 | | 4,265,167 | 0.781524756 | | | | 189,724 | | 189,724 | | 189,724 | | | 9,602 | | 0003 |
| EUR/L 81870.96 USD-S74205.53EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 01/16/2025 | | 81,871 | 0.906371808 | | | | (1,082) | | (1,082) | | (1,082) | | | 223 | | 0003 |
| EUR/L 71360.70 USD-S64127.16EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 07/16/2025 | | 71,361 | 0.898634122 | | | | (803) | | (803) | | (803) | | | 317 | | 0003 |
| EUR/L 267267.18 USD-S236645.28EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2026 | | 267,267 | 0.885425887 | | | | (2,351) | | (2,351) | | (2,351) | | | 1,746 | | 0003 |
| GBP/L 337859.59 USD-S264572.90GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 03/14/2025 | | 337,860 | 0.783085364 | | | | (15,395) | | (15,395) | | (15,395) | | | 1,136 | | 0003 |
| EUR/L 64578.68 USD-S57579.85EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 07/07/2026 | | 64,579 | 0.891623211 | | | | (1,077) | | (1,077) | | (1,077) | | | 429 | | 0003 |
| EUR/L 11422522.73 USD-S10119621.47EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 04/09/2024 | 07/07/2026 | | 11,422,523 | 0.88593577 | | | | (116,470) | | (116,470) | | (116,470) | | | 75,922 | | 0003 |
| EUR/L 12030513.90 USD-S10591639.65EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/06/2027 | | 12,030,514 | 0.88039794 | | | | (190,697) | | (190,697) | | (190,697) | | | 100,012 | | 0003 |
| EUR/S 24524167.46 USD-L21945563.72EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/09/2024 | 07/07/2026 | | 24,524,167 | 0.894854586 | | | | 499,467 | | 499,467 | | 499,467 | | | 163,004 | | 0003 |
| EUR/L 334369.89 USD-S306564.49EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/16/2025 | | 334,370 | 0.916842393 | | | | (8,334) | | (8,334) | | (8,334) | | | 909 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 3370080.63 USD-S3023578.53EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 07/03/2024 | 07/07/2026 | | 3,370,081 | 0.897182846 | | | | (77,583) | | (77,583) | | (77,583) | | | 22,400 | | 0003 |
| EUR/S 2195342.00 USD-L2000000.00EUR | CLO Reinv6m JUBIL 2019-23A DN XS2075331145 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 07/16/2024 | 01/15/2025 | | 2,195,342 | 0.911019786 | | | | 40,348 | | 40,348 | | 40,348 | | | 5,943 | | 0003 |
| EUR/L 471777.17 USD-S421869.95EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76 | 07/25/2024 | 07/07/2026 | | 471,777 | 0.894214423 | | | | (9,264) | | (9,264) | | (9,264) | | | 3,136 | | 0003 |
| EUR/L 660458.43 USD-S603433.92EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2025 | | 660,458 | 0.913659199 | | | | (14,111) | | (14,111) | | (14,111) | | | 1,796 | | 0003 |
| EUR/L 539988.24 USD-S485906.81EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2026 | | 539,988 | 0.899847023 | | | | (10,566) | | (10,566) | | (10,566) | | | 3,074 | | 0003 |
| EUR/L 531981.12 USD-S477113.11EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2026 | | 531,981 | 0.896860983 | | | | (10,411) | | (10,411) | | (10,411) | | | 3,303 | | 0003 |
| EUR/L 487051.79 USD-S430904.88EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2027 | | 487,052 | 0.884720863 | | | | (8,706) | | (8,706) | | (8,706) | | | 3,883 | | 0003 |
| EUR/S 69830.91 USD-L63465.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 05/16/2025 | | 69,831 | 0.90884309 | | | | 1,426 | | 1,426 | | 1,426 | | | 276 | | 0003 |
| EUR/S 33297.85 USD-L30144.71EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 08/18/2025 | | 33,298 | 0.905304997 | | | | 667 | | 667 | | 667 | | | 156 | | 0003 |
| EUR/S 88382.18 USD-L78969.07EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2025 | | 88,382 | 0.893495386 | | | | 789 | | 789 | | 789 | | | 451 | | 0003 |
| EUR/S 70818.26 USD-L62285.19EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/15/2027 | | 70,818 | 0.879507489 | | | | 425 | | 425 | | 425 | | | 536 | | 0003 |
| EUR/S 68342.75 USD-L59923.50EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2027 | | 68,343 | 0.87680844 | | | | 649 | | 649 | | 649 | | | 545 | | 0003 |
| EUR/L 2228230.00 USD-S2000000.00EUR | CLO Reinv6m ARESE 13A DN XS2084075386 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 10/21/2024 | | 2,228,230 | 0.89757341 | | | | 105 | | 105 | | 105 | | | 2,672 | | 0003 |
| EUR/S 2236624.00 USD-L2000000.00EUR | CLO Reinv6m ARESE 13A DN XS2084075386 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 01/15/2025 | | 2,236,624 | 0.894204837 | | | | (934) | | (934) | | (934) | | | 6,055 | | 0003 |
| EUR/L 1108420.00 USD-S1000000.00EUR | CLO Reinv6m VOYE 3A C XS2125181581 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/30/2024 | 10/15/2024 | | 1,108,420 | 0.902185092 | | | | (5,340) | | (5,340) | | (5,340) | | | 1,123 | | 0003 |
| EUR/S 1116580.00 USD-L1000000.00EUR | CLO Reinv6m VOYE 3A D XS2125181821 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/30/2024 | 04/15/2025 | | 1,116,580 | 0.895591897 | | | | 4,883 | | 4,883 | | 4,883 | | | 4,102 | | 0003 |
| EUR/S 3680869.50 USD-L3300000.00EUR | CLO Reinv6m CIFCE 2A CN XS2125925011 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/03/2024 | 04/15/2025 | | 3,680,870 | 0.896527301 | | | | 19,959 | | 19,959 | | 19,959 | | | 13,521 | | 0003 |
| EUR/L 65444.41 USD-S57810.48EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 09/13/2024 | 07/07/2026 | | 65,444 | 0.883352451 | | | | (475) | | (475) | | (475) | | | 435 | | 0003 |
| EUR/L 2459638.00 USD-S2000000.00EUR | CLO Reinv6m VOYE 3A B2 XS2125181235 | B1 | Currency | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 2,459,638 | 0.813127785 | | | | 211,103 | | 211,103 | | 211,103 | | | 9,035 | | 0003 |
| EUR/L 2447674.00 USD-S2000000.00EUR | CLO Reinv6m DUNEP 1A A2A XS2036105133 | B1 | Currency | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 2,447,674 | 0.817102278 | | | | 219,187 | | 219,187 | | 219,187 | | | 2,481 | | 0003 |
| EUR/L 3059592.50 USD-S2500000.00EUR | CLO Reinv6m DUNEP 1A B2N Mtge XS2036107345 | B1 | Currency | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 3,059,593 | 0.817102278 | | | | 273,983 | | 273,983 | | 273,983 | | | 3,101 | | 0003 |
| EUR/L 6254000.00 USD-S5000000.00EUR | CLO Reinv6m AVOCA 25A C XS2400441619 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/21/2021 | 10/19/2026 | | 6,254,000 | 0.799488327 | | | | 492,845 | | 492,845 | | 492,845 | | | 44,794 | | 0003 |
| EUR/S 2422200.00 USD-L2000000.00EUR | CLO Reinv6m ARESE 12A D XS2034052352 | B1 | Currency | Societe Generale SA ... O2RNE8IBXP4R0TD8PU41 | 10/28/2021 | 10/15/2024 | | 2,422,200 | 0.825695649 | | | | (193,764) | | (193,764) | | (193,764) | | | 2,455 | | 0003 |
| EUR/L 2501205.00 USD-S2050000.00EUR | CLO Reinv6m RFTE 2021-2A D XS2405874756 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/02/2022 | 01/25/2027 | | 2,501,205 | 0.81960495 | | | | 134,735 | | 134,735 | | 134,735 | | | 19,051 | | 0003 |
| EUR/L 4960800.00 USD-S4000000.00EUR | CLO Reinv6m NEUBE 2022-3A C XS2440262736 | B1 | Currency | Credit Agricole SA ... 969500TJ5KRTCJQWXH05 | 02/04/2022 | 04/26/2027 | | 4,960,800 | 0.806321561 | | | | 321,172 | | 321,172 | | 321,172 | | | 39,763 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 6209000.00 USD-S5000000.00EUR | CLO Reinv6m RRME 11A A2B2N XS2446267341 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/16/2022 | 09/30/2027 | | 6,209,000 | 0.805282654 | | | | 374,586 | | 374,586 | | 374,586 | | | 53,772 | | 0003 |
| EUR/L 22614094.07 USD-S20345563.72EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/01/2022 | 07/07/2026 | | 22,614,094 | 0.89968511 | | | | (563,155) | | (563,155) | | (563,155) | | | 150,308 | | 0003 |
| GBP/L 1459994.80 USD-S1000819.03GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2032 | | 1,459,995 | 0.685494928 | | | | 109,101 | | 109,101 | | 109,101 | | | 20,273 | | 0003 |
| GBP/L 2142876.93 USD-S1366107.95GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2040 | | 2,142,877 | 0.637511157 | | | | 207,376 | | 207,376 | | 207,376 | | | 42,478 | | 0003 |
| GBP/L 2224251.50 USD-S1402693.77GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/17/2041 | | 2,224,252 | 0.630636315 | | | | 219,561 | | 219,561 | | 219,561 | | | 45,479 | | 0003 |
| GBP/L 4262925.49 USD-S2589397.74GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/17/2047 | | 4,262,925 | 0.607422707 | | | | 417,893 | | 417,893 | | 417,893 | | | 101,611 | | 0003 |
| EUR/L 1562790.00 USD-S1500000.00EUR | Domi 2022-1 Class C-50136235 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/14/2022 | 04/15/2027 | | 1,562,790 | 0.959821857 | | | | (152,103) | | (152,103) | | (152,103) | | | 12,453 | | 0003 |
| EUR/L 9104285.96 USD-S8560953.89EUR | 12-18 Hotel - 7 Pines Ibiza | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/18/2022 | 02/24/2025 | | 9,104,286 | 0.940321287 | | | | (473,285) | | (473,285) | | (473,285) | | | 28,889 | | 0003 |
| EUR/S 3307920.00 USD-L3000000.00EUR | CLO BILB 1A C XS1804148432 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/16/2023 | 12/31/2024 | | 3,307,920 | 0.906914315 | | | | 43,825 | | 43,825 | | 43,825 | | | 8,304 | | 0003 |
| EUR/L 563500.00 USD-S500000.00EUR | CLO Reinv6m CADOG 11A DN XS1833626820 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 03/21/2023 | 11/15/2027 | | 563,500 | 0.887311446 | | | | (15,320) | | (15,320) | | (15,320) | | | 4,982 | | 0003 |
| GBP/L 2794053.00 USD-S2290704.95GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/24/2023 | 02/18/2025 | | 2,794,053 | 0.819850214 | | | | (265,330) | | (265,330) | | (265,330) | | | 8,683 | | 0003 |
| EUR/L 53575.25 USD-S47500.00EUR | ESPAI BARCA FT 6/30/2047 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2027 | | 53,575 | 0.886603422 | | | | (1,190) | | (1,190) | | (1,190) | | | 444 | | 0003 |
| EUR/L 128602.21 USD-S114941.42EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2023 | 02/18/2025 | | 128,602 | 0.893774843 | | | | (40) | | (40) | | (40) | | | 400 | | 0003 |
| EUR/L 347610.87 USD-S310588.70EUR | 12-18 Hotel - 7 Pines Ibiza | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2023 | 02/24/2025 | | 347,611 | 0.893495362 | | | | (73) | | (73) | | (73) | | | 1,103 | | 0003 |
| EUR/L 2823726.58 USD-S2500000.00EUR | CLO Reinv6m BECLO 3A DR XS2348330494 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/23/2023 | 07/20/2026 | | 2,823,727 | 0.885354842 | | | | (28,345) | | (28,345) | | (28,345) | | | 18,957 | | 0003 |
| GBP/S 2842897.72 USD-L2237797.32GBP | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 07/18/2023 | 07/07/2026 | | 2,842,898 | 0.787153651 | | | | 121,740 | | 121,740 | | 121,740 | | | 18,896 | | 0003 |
| EUR/L 319990.75 USD-S278410.19EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/25/2023 | 07/07/2026 | | 319,991 | 0.870056994 | | | | 2,202 | | 2,202 | | 2,202 | | | 2,127 | | 0003 |
| EUR/L 262087.74 USD-S239831.39EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/14/2023 | 02/18/2025 | | 262,088 | 0.915080538 | | | | (6,331) | | (6,331) | | (6,331) | | | 814 | | 0003 |
| EUR/L 402303.74 USD-S363483.68EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/26/2023 | 07/07/2026 | | 402,304 | 0.903505595 | | | | (11,667) | | (11,667) | | (11,667) | | | 2,674 | | 0003 |
| EUR/L 560450.00 USD-S500000.00EUR | CLO Reinv6m CORDA 5A DR XS1640929334 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/17/2023 | 04/21/2027 | | 560,450 | 0.892140244 | | | | (14,506) | | (14,506) | | (14,506) | | | 4,480 | | 0003 |
| EUR/S 7885845.00 USD-L6675000.00EUR | CLO Reinv6m ADAGI X-A D XS2463567342 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/29/2023 | 05/10/2028 | | 7,885,845 | 0.84645336 | | | | (78,265) | | (78,265) | | (78,265) | | | 74,925 | | 0003 |
| EUR/L 70043.53 USD-S63465.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 05/16/2025 | | 70,044 | 0.906084259 | | | | (1,213) | | (1,213) | | (1,213) | | | 277 | | 0003 |
| EUR/L 759754.65 USD-S678261.53EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2026 | | 759,755 | 0.892737583 | | | | (11,307) | | (11,307) | | (11,307) | | | 4,718 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 107982.80 USD-S98259.97EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 02/14/2025 | | 107,983 | 0.909959457 | | | | (1,974) | | (1,974) | | (1,974) | | | 331 | | 0003 |
| GBP/L 67012.67 USD-S52732.67GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/18/2024 | | 67,013 | 0.786905969 | | | | (3,470) | | (3,470) | | (3,470) | | | 123 | | 0003 |
| GBP/L 175839.29 USD-S138358.09GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2024 | | 175,839 | 0.786843998 | | | | (9,069) | | (9,069) | | (9,069) | | | 404 | | 0003 |
| GBP/L 252400.60 USD-S198568.65GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2025 | | 252,401 | 0.786720198 | | | | (12,903) | | (12,903) | | (12,903) | | | 686 | | 0003 |
| GBP/L 175687.10 USD-S138358.09GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2024 | | 175,687 | 0.787525607 | | | | (9,221) | | (9,221) | | (9,221) | | | 403 | | 0003 |
| GBP/L 61967.31 USD-S48777.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 05/16/2025 | | 61,967 | 0.787153743 | | | | (3,101) | | (3,101) | | (3,101) | | | 245 | | 0003 |
| EUR/S 7657307.70 USD-L7000000.00EUR | CLO ALME 5A B1RE XS1852481941 | B1 | Currency | Morgan Stanley ... IGJSJL3JD5P30I6NJZ34 | 02/23/2024 | 10/31/2024 | | 7,657,308 | 0.914159424 | | | | 144,567 | | 144,567 | | 144,567 | | | 11,158 | | 0003 |
| EUR/L 74602.25 USD-S67318.40EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 04/15/2025 | | 74,602 | 0.902364205 | | | | (893) | | (893) | | (893) | | | 274 | | 0003 |
| GBP/L 331983.79 USD-S259829.22GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 09/15/2025 | | 331,984 | 0.782656346 | | | | (13,977) | | (13,977) | | (13,977) | | | 1,625 | | 0003 |
| GBP/L 876154.83 USD-S679505.84GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2029 | | 876,155 | 0.775554522 | | | | (18,238) | | (18,238) | | (18,238) | | | 9,507 | | 0003 |
| GBP/L 820253.50 USD-S629704.82GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/16/2031 | | 820,254 | 0.767695377 | | | | (8,567) | | (8,567) | | (8,567) | | | 10,626 | | 0003 |
| EUR/L 878801.92 USD-S783560.18EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 07/07/2026 | | 878,802 | 0.8916232 | | | | (14,660) | | (14,660) | | (14,660) | | | 5,841 | | 0003 |
| EUR/L 327074.34 USD-S301284.40EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2024 | | 327,074 | 0.921149608 | | | | (8,499) | | (8,499) | | (8,499) | | | 342 | | 0003 |
| EUR/L 304283.96 USD-S271973.51EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2026 | | 304,284 | 0.89381481 | | | | (5,939) | | (5,939) | | (5,939) | | | 2,037 | | 0003 |
| GBP/S 1398609.01 USD-L1111000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748 | 05/14/2024 | 11/15/2024 | | 1,398,609 | 0.794360677 | | | | 86,363 | | 86,363 | | 86,363 | | | 2,483 | | 0003 |
| GBP/S 2390844.47 USD-L1889127.23GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Morgan Stanley ... IGJSJL3JD5P30I6NJZ34 | 06/28/2024 | 01/27/2025 | | 2,390,844 | 0.790150616 | | | | 132,856 | | 132,856 | | 132,856 | | | 6,826 | | 0003 |
| EUR/L 715232.71 USD-S656237.01EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2024 | | 715,233 | 0.917515378 | | | | (15,691) | | (15,691) | | (15,691) | | | 749 | | 0003 |
| EUR/L 489338.66 USD-S431705.92EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2027 | | 489,339 | 0.882223203 | | | | (8,851) | | (8,851) | | (8,851) | | | 4,088 | | 0003 |
| EUR/S 92158.11 USD-L82071.52EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/16/2026 | | 92,158 | 0.890551249 | | | | 833 | | 833 | | 833 | | | 525 | | 0003 |
| EUR/S 82407.68 USD-L72952.97EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2026 | | 82,408 | 0.885269067 | | | | 805 | | 805 | | 805 | | | 552 | | 0003 |
| EUR/L 4081561.40 USD-S3650000.00EUR | CLO Reinv6m NWDSE 2022-26A C XS2437416964 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 10/15/2024 | | 4,081,561 | 0.894265611 | | | | 16,338 | | 16,338 | | 16,338 | | | 4,137 | | 0003 |
| EUR/S 4098220.00 USD-L3650000.00EUR | CLO Reinv6m NWDSE 2022-26A C XS2437416964 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 01/15/2025 | | 4,098,220 | 0.890630566 | | | | (18,086) | | (18,086) | | (18,086) | | | 11,095 | | 0003 |
| EUR/S 1117572.00 USD-L1000000.00EUR | CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 1,117,572 | 0.894796935 | | | | 3,891 | | 3,891 | | 3,891 | | | 4,105 | | 0003 |
| EUR/L 2547480.00 USD-S2300000.00EUR | CLO Reinv6m CIFCE 2A CN XS2125925011 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | | 2,547,480 | 0.902853016 | | | | (14,168) | | (14,168) | | (14,168) | | | 2,582 | | 0003 |
| EUR/S 2676653.04 USD-L2400000.00EUR | CLO Reinv6m AVOCA 21A D XS2126168181 | B1 | Currency | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 04/15/2025 | | 2,676,653 | 0.896642174 | | | | 14,859 | | 14,859 | | 14,859 | | | 9,832 | | 0003 |
| GBP/S 18905899.99 USD-L14444444.44GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Citibank NA ... E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 12/13/2024 | | 18,905,900 | 0.764017817 | | | | 398,626 | | 398,626 | | 398,626 | | | 42,563 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 26752584.00 USD-S24000000.00EUR | Behrens Finance No.1 SolidBriQ 50189789 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/16/2024 | 10/21/2024 | | 26,752,584 | 0.897109603 | | | | 15,082 | | 15,082 | | 15,082 | | | 32,085 | | 0003 |
| EUR/L 23093680.00 USD-S20320000.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/18/2024 | 07/07/2026 | | 23,093,680 | 0.879894413 | | | | (76,390) | | (76,390) | | (76,390) | | | 153,496 | | 0003 |
| EUR/L 1115550.10 USD-S1000000.00EUR | Behrens Finance No.1 SolidBriQ 50189789 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 10/21/2024 | | 1,115,550 | 0.896418727 | | | | 1,488 | | 1,488 | | 1,488 | | | 1,338 | | 0003 |
| GBP/L 5490031.61 USD-S4100000.00GBP | Sorel Foundation Home Loans 50163204 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/24/2024 | 10/21/2024 | | 5,490,032 | 0.746808086 | | | | 9,657 | | 9,657 | | 9,657 | | | 6,584 | | 0003 |
| EUR/L 2450068.00 USD-S2000000.00EUR | CLO Reinv6m ARESE 13A DN XS2084075386 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 01/15/2025 | | 2,450,068 | 0.816303874 | | | | 210,859 | | 210,859 | | 210,859 | | | 6,633 | | 0003 |
| EUR/L 1229819.00 USD-S1000000.00EUR | CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 1,229,819 | 0.813127785 | | | | 105,552 | | 105,552 | | 105,552 | | | 4,517 | | 0003 |
| EUR/L 2447674.00 USD-S2000000.00EUR | CLO Reinv6m ARESE 12A D XS2034052352 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 2,447,674 | 0.817102278 | | | | 219,187 | | 219,187 | | 219,187 | | | 2,481 | | 0003 |
| EUR/L 6205500.00 USD-S5000000.00EUR | CLO Reinv6m JUBIL 2021-25A C1 XS2402444116 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/01/2021 | 11/16/2026 | | 6,205,500 | 0.805736846 | | | | 441,341 | | 441,341 | | 441,341 | | | 45,270 | | 0003 |
| EUR/S 8882250.00 USD-L7500000.00EUR | CLO Reinv6m DUNEP 1A A2BN Mtge XS2036105992 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/18/2021 | 10/15/2024 | | 8,882,250 | 0.844380647 | | | | (526,021) | | (526,021) | | (526,021) | | | 9,003 | | 0003 |
| GBP/L 26068066.60 USD-S19610887.67GBP | Placefirst UK SFR Loan April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/20/2022 | 04/22/2025 | | 26,068,067 | 0.752295441 | | | | (118,079) | | (118,079) | | (118,079) | | | 97,442 | | 0003 |
| GBP/L 4339843.66 USD-S3300512.33GBP | Placefirst UK SFR Loan April 2022 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/22/2022 | 04/22/2025 | | 4,339,844 | 0.760514108 | | | | (66,171) | | (66,171) | | (66,171) | | | 16,222 | | 0003 |
| GBP/L 1155948.60 USD-S832786.00GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2026 | | 1,155,949 | 0.720435147 | | | | 46,357 | | 46,357 | | 46,357 | | | 7,551 | | 0003 |
| GBP/L 1411159.67 USD-S975366.10GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/16/2031 | | 1,411,160 | 0.691180538 | | | | 99,849 | | 99,849 | | 99,849 | | | 18,280 | | 0003 |
| GBP/L 2099962.60 USD-S1328753.86GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2039 | | 2,099,963 | 0.632751202 | | | | 217,915 | | 217,915 | | 217,915 | | | 40,278 | | 0003 |
| GBP/L 2308961.58 USD-S1441389.34GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/16/2042 | | 2,308,962 | 0.624258694 | | | | 231,058 | | 231,058 | | 231,058 | | | 48,599 | | 0003 |
| GBP/L 2461058.45 USD-S1507631.99GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2044 | | 2,461,058 | 0.612594955 | | | | 249,599 | | 249,599 | | 249,599 | | | 54,645 | | 0003 |
| GBP/L 2558023.38 USD-S1555407.63GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2046 | | 2,558,023 | 0.608050592 | | | | 255,167 | | 255,167 | | 255,167 | | | 59,609 | | 0003 |
| EUR/L 1656080.00 USD-S1600000.00EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/14/2022 | 07/07/2026 | | 1,656,080 | 0.966136902 | | | | (159,294) | | (159,294) | | (159,294) | | | 11,007 | | 0003 |
| GBP/L 8471280.00 USD-S7510000.00GBP | MORTI 2022-1 B-Class B -50136410 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/20/2022 | 06/23/2025 | | 8,471,280 | 0.886524823 | | | | (1,504,327) | | (1,504,327) | | (1,504,327) | | | 36,159 | | 0003 |
| GBP/L 5581346.54 USD-S4942000.00GBP | Canada Square 2021-1 Class B 50136719 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/20/2022 | 12/17/2025 | | 5,581,347 | 0.88544941 | | | | (955,383) | | (955,383) | | (955,383) | | | 30,744 | | 0003 |
| EUR/L 31666.35 USD-S28500.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2024 | | 31,666 | 0.900009 | | | | (175) | | (175) | | (175) | | | 79 | | 0003 |
| EUR/L 53442.25 USD-S47500.00EUR | ESPAI BARCA FT 6/30/2047 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2026 | | 53,442 | 0.888809884 | | | | (1,008) | | (1,008) | | (1,008) | | | 401 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1494421.03 USD-S1343903.80EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .04/03/2023 | .02/18/2025 | | 1,494,421 | .0.899280573 | | | | (9,673) | | (9,673) | | (9,673) | | | 4,644 | | 0003 |
| EUR/L 1722150.95 USD-S1500000.00EUR | CLO STNPK 1A C XS1875402759 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | .06/23/2023 | .04/21/2028 | | 1,722,151 | .0.871003787 | | | | (25,808) | | (25,808) | | (25,808) | | | 16,244 | | 0003 |
| EUR/L 1161300.00 USD-S1000000.00EUR | CLO ACLO 3A CNE XS1582975741 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | .07/27/2023 | .07/26/2027 | | 1,161,300 | .0.861103935 | | | | 4,463 | | 4,463 | | 4,463 | | | 9,749 | | 0003 |
| EUR/L 3916850.00 USD-S3500000.00EUR | CLO Reinv6m BRGPT 3A C XS2395174472 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | .06/30/2022 | .01/15/2027 | | 3,916,850 | .0.893575194 | | | | (95,603) | | (95,603) | | (95,603) | | | 29,657 | | 0003 |
| EUR/L 726637.07 USD-S641310.68EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .08/18/2023 | .07/07/2026 | | 726,637 | .0.88257358 | | | | (4,757) | | (4,757) | | (4,757) | | | 4,830 | | 0003 |
| GBP/L 9000.44 USD-S7223.47GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | .09/13/2023 | .02/18/2025 | | 9,000 | .0.802568541 | | | | (647) | | (647) | | (647) | | | 28 | | 0003 |
| EUR/L 448320.03 USD-S392952.96EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | .11/27/2023 | .07/07/2026 | | 448,320 | .0.876501012 | | | | (15) | | (15) | | (15) | | | 2,980 | | 0003 |
| EUR/L 59426.99 USD-S52042.20EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | .12/20/2023 | .07/07/2026 | | 59,427 | .0.8757334 | | | | 47 | | 47 | | 47 | | | 395 | | 0003 |
| EUR/L 862692.06 USD-S789685.63EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .02/22/2024 | .10/16/2024 | | 862,692 | .0.915373708 | | | | (16,868) | | (16,868) | | (16,868) | | | 903 | | 0003 |
| EUR/L 827630.92 USD-S754208.70EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .02/22/2024 | .01/16/2025 | | 827,631 | .0.911286277 | | | | (15,488) | | (15,488) | | (15,488) | | | 2,251 | | 0003 |
| EUR/L 765936.39 USD-S692121.62EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .02/22/2024 | .07/16/2025 | | 765,936 | .0.903628068 | | | | (12,925) | | (12,925) | | (12,925) | | | 3,408 | | 0003 |
| EUR/L 766192.42 USD-S681332.46EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .02/22/2024 | .07/16/2026 | | 766,192 | .0.889244584 | | | | (10,960) | | (10,960) | | (10,960) | | | 5,128 | | 0003 |
| EUR/L 144081.98 USD-S127942.09EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .07/07/2026 | | 144,082 | .0.887981203 | | | | (1,805) | | (1,805) | | (1,805) | | | 958 | | 0003 |
| GBP/L 62020.97 USD-S48777.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | .02/23/2024 | .05/16/2025 | | 62,021 | .0.786472704 | | | | (3,047) | | (3,047) | | (3,047) | | | 245 | | 0003 |
| EUR/S 3429970.92 USD-L3095000.00EUR | CLO Reinv6m BECLO 9A C XS2062960385 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | .03/08/2024 | .12/16/2024 | | 3,429,971 | .0.902340012 | | | | 25,593 | | 25,593 | | 25,593 | | | 7,877 | | 0003 |
| GBP/S 8529147.00 USD-L6666000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | .03/12/2024 | .11/15/2024 | | 8,529,147 | .0.781555295 | | | | 380,688 | | 380,688 | | 380,688 | | | 15,139 | | 0003 |
| EUR/L 90167.67 USD-S82082.54EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .03/14/2024 | .10/16/2024 | | 90,168 | .0.910332273 | | | | (1,257) | | (1,257) | | (1,257) | | | 94 | | 0003 |
| EUR/L 24585.22 USD-S20787.37EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .03/14/2024 | .06/15/2029 | | 24,585 | .0.845523042 | | | | (19) | | (19) | | (19) | | | 267 | | 0003 |
| GBP/L 323340.23 USD-S253143.53GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | .03/15/2024 | .06/11/2025 | | 323,340 | .0.782901435 | | | | (14,213) | | (14,213) | | (14,213) | | | 1,349 | | 0003 |
| EUR/L 352953.05 USD-S314701.13EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .03/22/2024 | .07/07/2026 | | 352,953 | .0.891623206 | | | | (5,888) | | (5,888) | | (5,888) | | | 2,346 | | 0003 |
| EUR/L 24934549.50 USD-S21945563.72EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | .05/09/2024 | .07/06/2027 | | 24,934,550 | .0.880126738 | | | | (388,112) | | (388,112) | | (388,112) | | | 207,286 | | 0003 |
| EUR/L 360162.64 USD-S317086.45EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | .05/09/2024 | .07/06/2027 | | 360,163 | .0.88039795 | | | | (5,709) | | (5,709) | | (5,709) | | | 2,994 | | 0003 |
| EUR/S 11832979.82 USD-L10591639.65EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | .05/09/2024 | .07/07/2026 | | 11,832,980 | .0.89509488 | | | | 244,236 | | 244,236 | | 244,236 | | | 78,650 | | 0003 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 20132307.09 USD-L18020325.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/07/2026 | | 20,132,307 | 0.89509488 | | | | 415,537 | | 415,537 | | 415,537 | | | 133,813 | | 0003 |
| EUR/S 354248.98 USD-L317086.45EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/07/2026 | | 354,249 | 0.895094885 | | | | 7,312 | | 7,312 | | 7,312 | | | 2,355 | | 0003 |
| EUR/L 335807.48 USD-S306533.53EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2025 | | 335,807 | 0.9128252 | | | | (7,971) | | (7,971) | | (7,971) | | | 1,237 | | 0003 |
| EUR/L 324411.42 USD-S293638.14EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2025 | | 324,411 | 0.905141194 | | | | (7,161) | | (7,161) | | (7,161) | | | 1,657 | | 0003 |
| EUR/L 311468.75 USD-S279569.83EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2026 | | 311,469 | 0.897585488 | | | | (6,352) | | (6,352) | | (6,352) | | | 1,934 | | 0003 |
| EUR/L 1104027.39 USD-S982755.38EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 10/16/2026 | | 1,104,027 | 0.89015489 | | | | (20,072) | | (20,072) | | (20,072) | | | 7,892 | | 0003 |
| EUR/L 1099822.63 USD-S970974.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2027 | | 1,099,823 | 0.8828463 | | | | (17,478) | | (17,478) | | (17,478) | | | 8,768 | | 0003 |
| GBP/S 4246266.67 USD-L3333333.34GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 06/07/2024 | 11/15/2024 | | 4,246,267 | 0.785003298 | | | | 209,096 | | 209,096 | | 209,096 | | | 7,537 | | 0003 |
| EUR/L 28711371.88 USD-S25421792.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/03/2024 | 07/07/2027 | | 28,711,372 | 0.88542589 | | | | (608,183) | | (608,183) | | (608,183) | | | 238,802 | | 0003 |
| EUR/S 1799840.00 USD-L1600000.00EUR | CLO Reinv6m PENTA 2021-9A D XS2344757625 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/25/2024 | 01/15/2027 | | 1,799,840 | 0.888967908 | | | | 30,279 | | 30,279 | | 30,279 | | | 13,628 | | 0003 |
| EUR/L 573693.78 USD-S518148.29EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2025 | | 573,694 | 0.903179201 | | | | (11,392) | | (11,392) | | (11,392) | | | 2,931 | | 0003 |
| EUR/L 531758.86 USD-S475293.94EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2026 | | 531,759 | 0.893814802 | | | | (10,379) | | (10,379) | | (10,379) | | | 3,559 | | 0003 |
| EUR/S 97802.64 USD-L87683.92EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2025 | | 97,803 | 0.896539398 | | | | 870 | | 870 | | 870 | | | 435 | | 0003 |
| EUR/L 845463.07 USD-S758857.00EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | | 845,463 | 0.897563746 | | | | (744) | | (744) | | (744) | | | 1,501 | | 0003 |
| EUR/L 4472944.00 USD-S4000000.00EUR | CLO Reinv6m NWDSE 2022-26A D XS2437417186 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/27/2024 | 10/15/2024 | | 4,472,944 | 0.894265611 | | | | 17,904 | | 17,904 | | 17,904 | | | 4,534 | | 0003 |
| EUR/L 453329.67 USD-S398104.60EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 07/07/2026 | | 453,330 | 0.878179008 | | | | (613) | | (613) | | (613) | | | 3,013 | | 0003 |
| EUR/L 4058402.70 USD-S3300000.00EUR | CLO Reinv6m CIFCE 2A CN XS2125925011 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 4,058,403 | 0.813127785 | | | | 348,321 | | 348,321 | | 348,321 | | | 14,908 | | 0003 |
| EUR/L 5441949.08 USD-S4425000.00EUR | CLO Reinv6m CIFCE 2A DN XS2125925870 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 5,441,949 | 0.813127785 | | | | 467,066 | | 467,066 | | 467,066 | | | 19,990 | | 0003 |
| EUR/L 1229819.00 USD-S1000000.00EUR | CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 1,229,819 | 0.813127785 | | | | 105,552 | | 105,552 | | 105,552 | | | 4,517 | | 0003 |
| EUR/L 9178777.50 USD-S7500000.00EUR | CLO Reinv6m DUNEP 1A A2BN Mtge XS2036105992 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 9,178,778 | 0.817102278 | | | | 821,950 | | 821,950 | | 821,950 | | | 9,304 | | 0003 |
| EUR/L 12484000.00 USD-S10000000.00EUR | CLO Reinv6m ARBR 9A C XS2335992124 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/11/2021 | 05/15/2026 | | 12,484,000 | 0.801025312 | | | | 1,033,440 | | 1,033,440 | | 1,033,440 | | | 79,495 | | 0003 |
| EUR/L 24788000.00 USD-S20000000.00EUR | CLO Reinv6m RRME 5A BRN XS2406903067 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 11/15/2021 | 01/15/2027 | | 24,788,000 | 0.80684202 | | | | 1,680,279 | | 1,680,279 | | 1,680,279 | | | 187,684 | | 0003 |
| EUR/S 2960750.00 USD-L2500000.00EUR | CLO Reinv6m DUNEP 1A B2N Mtge XS2036107345 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/18/2021 | 10/15/2024 | | 2,960,750 | 0.844380647 | | | | (175,340) | | (175,340) | | (175,340) | | | 3,001 | | 0003 |
| EUR/S 13619450.00 USD-L11500000.00EUR | CLO Reinv6m DUNEP 1A CN Mtge XS2036108079 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/18/2021 | 10/15/2024 | | 13,619,450 | 0.844380647 | | | | (806,565) | | (806,565) | | (806,565) | | | 13,805 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 33475266.90 USD-S24747000.00GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/24/2022 | 01/27/2025 | | 33,475,267 | 0.739262216 | | | | 387,706 | | 387,706 | | 387,706 | | | 95,570 | | 0003 |
| EUR/L 4409680.00 USD-S4000000.00EUR | CLO Reinv6m NWDSE 2022-26A D XS2437417186 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/16/2022 | 01/15/2025 | | 4,409,680 | 0.907095299 | | | | (62,163) | | (62,163) | | (62,163) | | | 11,938 | | 0003 |
| GBP/L 765728.98 USD-S555500.00GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/16/2025 | | 765,729 | 0.725452496 | | | | 23,734 | | 23,734 | | 23,734 | | | 3,225 | | 0003 |
| GBP/L 1331910.76 USD-S936810.81GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2029 | | 1,331,911 | 0.703358542 | | | | 81,317 | | 81,317 | | 81,317 | | | 14,452 | | 0003 |
| GBP/L 1697090.54 USD-S1143437.91GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2034 | | 1,697,091 | 0.673763646 | | | | 138,878 | | 138,878 | | 138,878 | | | 26,445 | | 0003 |
| GBP/L 1825148.02 USD-S1196739.90GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/16/2036 | | 1,825,148 | 0.655694709 | | | | 171,407 | | 171,407 | | 171,407 | | | 31,239 | | 0003 |
| GBP/L 1910412.56 USD-S1238517.06GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2037 | | 1,910,413 | 0.648298219 | | | | 186,161 | | 186,161 | | 186,161 | | | 34,061 | | 0003 |
| EUR/L 7657076.00 USD-S7000000.00EUR | CLO ALME 5A B1RE XS1852481941 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 7,657,076 | 0.914187087 | | | | (144,798) | | (144,798) | | (144,798) | | | 11,157 | | 0003 |
| EUR/L 3294225.00 USD-S3000000.00EUR | CLO BILB 1A C XS1804148432 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/20/2022 | 12/31/2024 | | 3,294,225 | 0.910684607 | | | | (57,520) | | (57,520) | | (57,520) | | | 8,269 | | 0003 |
| GBP/L 1865736.79 USD-S1526455.22GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/15/2022 | 02/18/2025 | | 1,865,737 | 0.818151429 | | | | (171,330) | | (171,330) | | (171,330) | | | 5,798 | | 0003 |
| EUR/L 52777.25 USD-S47500.00EUR | ESPAI BARCA FT 6/30/2047 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2024 | | 52,777 | 0.900009 | | | | (292) | | (292) | | (292) | | | 132 | | 0003 |
| EUR/L 31774.65 USD-S28500.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2025 | | 31,775 | 0.89694143 | | | | (278) | | (278) | | (278) | | | 137 | | 0003 |
| GBP/L 567698.22 USD-S457691.96GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 05/02/2023 | 02/18/2025 | | 567,698 | 0.806224053 | | | | (43,579) | | (43,579) | | (43,579) | | | 1,764 | | 0003 |
| EUR/L 3472899.50 USD-S3095000.00EUR | CLO Reinv6m BECLO 9A C XS2062960385 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/22/2023 | 12/16/2024 | | 3,472,900 | 0.891186169 | | | | 17,335 | | 17,335 | | 17,335 | | | 7,976 | | 0003 |
| EUR/L 1814080.00 USD-S1600000.00EUR | CLO Reinv6m PENTA 2021-9A D XS2344757625 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78 | 06/23/2023 | 01/15/2027 | | 1,814,080 | 0.881989769 | | | | (21,938) | | (21,938) | | (21,938) | | | 13,735 | | 0003 |
| EUR/L 2602334.50 USD-S2237797.32EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/18/2023 | 07/07/2026 | | 2,602,335 | 0.859919169 | | | | 46,205 | | 46,205 | | 46,205 | | | 17,297 | | 0003 |
| EUR/L 1109820.00 USD-S1000000.00EUR | CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 1,109,820 | 0.901047017 | | | | (4,444) | | (4,444) | | (4,444) | | | 1,452 | | 0003 |
| EUR/L 1109820.00 USD-S1000000.00EUR | CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 1,109,820 | 0.901047017 | | | | (4,444) | | (4,444) | | (4,444) | | | 1,452 | | 0003 |
| EUR/S 1117572.00 USD-L1000000.00EUR | CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 1,117,572 | 0.894796935 | | | | 3,891 | | 3,891 | | 3,891 | | | 4,105 | | 0003 |
| EUR/L 4894492.50 USD-S4425000.00EUR | CLO Reinv6m CIFCE 2A DN XS2125925870 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | | 4,894,493 | 0.904077389 | | | | (33,895) | | (33,895) | | (33,895) | | | 4,961 | | 0003 |
| EUR/L 1107459.80 USD-S1000000.00EUR | CLO Reinv6m AVOCA 21A D XS2126168181 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 10/15/2024 | | 1,107,460 | 0.902967313 | | | | (6,300) | | (6,300) | | (6,300) | | | 1,123 | | 0003 |
| EUR/L 11153165.00 USD-S10000000.00EUR | Behrens Finance No.1 - RML - 50162263 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/24/2024 | 10/21/2024 | | 11,153,165 | 0.896606479 | | | | 12,539 | | 12,539 | | 12,539 | | | 13,376 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 359274.80 USD-S317086.45EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/18/2023 | 07/07/2026 | | 359,275 | 0.88257359 | | | | (2,352) | | (2,352) | | (2,352) | | | 2,388 | | 0003 |
| EUR/L 358204.95 USD-S323435.62EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/25/2023 | 07/07/2026 | | 358,205 | 0.902934535 | | | | (10,169) | | (10,169) | | (10,169) | | | 2,381 | | 0003 |
| GBP/L 18781306.95 USD-S14910000.00GBP | Ares UK Industrial Platform - 720041801 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/13/2024 | 02/17/2026 | | 18,781,307 | 0.793874465 | | | | (1,032,571) | | (1,032,571) | | (1,032,571) | | | 110,457 | | 0003 |
| GBP/L 26816517.28 USD-S21158684.93GBP | Ares UK Industrial Platform - 720041801 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 02/20/2024 | 02/17/2026 | | 26,816,517 | 0.789016885 | | | | (1,301,230) | | (1,301,230) | | (1,301,230) | | | 157,714 | | 0003 |
| EUR/L 756621.17 USD-S680873.94EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 10/16/2025 | | 756,621 | 0.899887509 | | | | (12,212) | | (12,212) | | (12,212) | | | 3,865 | | 0003 |
| EUR/L 244140.59 USD-S212814.32EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2027 | | 244,141 | 0.87168758 | | | | (1,465) | | (1,465) | | (1,465) | | | 2,008 | | 0003 |
| GBP/L 317116.15 USD-S248154.12GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2025 | | 317,116 | 0.782533844 | | | | (12,911) | | (12,911) | | (12,911) | | | 1,745 | | 0003 |
| GBP/L 886204.35 USD-S683061.78GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/17/2030 | | 886,204 | 0.770772317 | | | | (12,808) | | (12,808) | | (12,808) | | | 10,593 | | 0003 |
| GBP/L 745359.47 USD-S570326.32GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2032 | | 745,359 | 0.765169483 | | | | (5,192) | | (5,192) | | (5,192) | | | 10,350 | | 0003 |
| GBP/L 677452.00 USD-S517099.46GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2033 | | 677,452 | 0.763300514 | | | | (2,898) | | (2,898) | | (2,898) | | | 9,998 | | 0003 |
| GBP/L 7066959.90 USD-S5555000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 11/15/2024 | | 7,066,960 | 0.786052288 | | | | (357,903) | | (357,903) | | (357,903) | | | 12,544 | | 0003 |
| EUR/L 525250.50 USD-S472018.18EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/25/2024 | 07/07/2026 | | 525,251 | 0.898653462 | | | | (12,973) | | (12,973) | | (12,973) | | | 3,491 | | 0003 |
| EUR/L 1100522.82 USD-S967237.50EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2027 | | 1,100,523 | 0.87888909 | | | | (16,039) | | (16,039) | | (16,039) | | | 9,194 | | 0003 |
| EUR/L 336050.20 USD-S299289.84EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/29/2024 | 07/07/2026 | | 336,050 | 0.89061051 | | | | (5,218) | | (5,218) | | (5,218) | | | 2,234 | | 0003 |
| EUR/L 353635.41 USD-S315242.08EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/20/2024 | 07/06/2027 | | 353,635 | 0.89143245 | | | | (9,719) | | (9,719) | | (9,719) | | | 2,940 | | 0003 |
| EUR/L 3347100.00 USD-S3000000.00EUR | CLO Reinv6m ALBAC 2A C XS2314652277 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/12/2024 | 02/12/2026 | | 3,347,100 | 0.896298288 | | | | (55,433) | | (55,433) | | (55,433) | | | 19,587 | | 0003 |
| EUR/L 610660.95 USD-S553586.21EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2025 | | 610,661 | 0.906536123 | | | | (12,303) | | (12,303) | | (12,303) | | | 2,717 | | 0003 |
| EUR/S 107692.93 USD-L98259.97EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 02/14/2025 | | 107,693 | 0.912408735 | | | | 2,264 | | 2,264 | | 2,264 | | | 330 | | 0003 |
| EUR/L 1369560.14 USD-S1248883.07EUR | AP Pistachio LP | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/09/2024 | 12/31/2024 | | 1,369,560 | 0.911886257 | | | | (25,752) | | (25,752) | | (25,752) | | | 3,438 | | 0003 |
| EUR/S 50853.01 USD-L45912.79EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/16/2025 | | 50,853 | 0.902852948 | | | | 472 | | 472 | | 472 | | | 138 | | 0003 |
| EUR/S 66581.70 USD-L58200.79EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2027 | | 66,582 | 0.874125923 | | | | 636 | | 636 | | 636 | | | 556 | | 0003 |
| EUR/L 2214458.60 USD-S2000000.00EUR | CLO Reinv6m VOYE 3A B2 XS2125181235 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/30/2024 | 10/15/2024 | | 2,214,459 | 0.90315529 | | | | (13,061) | | (13,061) | | (13,061) | | | 2,245 | | 0003 |
| EUR/S 2233160.00 USD-L2000000.00EUR | CLO Reinv6m VOYE 3A C XS2125181581 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/30/2024 | 04/15/2025 | | 2,233,160 | 0.895591897 | | | | 9,766 | | 9,766 | | 9,766 | | | 8,203 | | 0003 |
| EUR/S 2230581.60 USD-L2000000.00EUR | CLO Reinv6m VOYE 3A B2 XS2125181235 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/30/2024 | 04/15/2025 | | 2,230,582 | 0.89662714 | | | | 12,345 | | 12,345 | | 12,345 | | | 8,194 | | 0003 |
| EUR/S 1105800.00 USD-L1000000.00EUR | CLO Reinv6m VOYE 3A B2 XS2125181235 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | | 1,105,800 | 0.904322662 | | | | 7,960 | | 7,960 | | 7,960 | | | 1,121 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 2214919.60 USD-S2000000.00EUR | CLO ReInv6m AVOCA 21A C XS2126167704 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 10/15/2024 | | 2,214,920 | 0.902967313 | | | | (12,600) | | (12,600) | | (12,600) | | | 2,245 | | 0003 |
| EUR/L 21160048.96 USD-S19092175.44EUR | Hamburg Dutch BtL RML March 2021 - 50085004 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 09/12/2024 | 12/20/2024 | | 21,160,049 | 0.902274634 | | | | (160,279) | | (160,279) | | (160,279) | | | 49,840 | | 0003 |
| GBP/L 103332252.27 USD-S78249997.93GBP | Sorel Foundation Home Loans 50163204 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/16/2024 | 10/21/2024 | | 103,332,252 | 0.757265967 | | | | (1,262,705) | | (1,262,705) | | (1,262,705) | | | 123,928 | | 0003 |
| EUR/L 33857404.08 USD-S30320000.00EUR | Four Seasons Rome-7410014 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/24/2024 | 10/08/2024 | | 33,857,404 | 0.895520517 | | | | 98,911 | | 98,911 | | 98,911 | | | 25,062 | | 0003 |
| EUR/L 14684392.00 USD-S11740000.00EUR | CLO ReInv6m AVOCA 25A C XS2400441619 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/21/2021 | 10/19/2026 | | 14,684,392 | 0.799488327 | | | | 1,157,200 | | 1,157,200 | | 1,157,200 | | | 105,177 | | 0003 |
| EUR/L 14151200.00 USD-S11200000.00EUR | CLO ReInv6m PENTA 2021-10A C XS2401708685 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 10/21/2021 | 05/20/2027 | | 14,151,200 | 0.791452315 | | | | 1,126,497 | | 1,126,497 | | 1,126,497 | | | 114,869 | | 0003 |
| EUR/L 23002095.13 USD-S18719152.94EUR | Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 10/27/2021 | 11/03/2025 | | 23,002,095 | 0.813802083 | | | | 1,762,273 | | 1,762,273 | | 1,762,273 | | | 120,248 | | 0003 |
| EUR/L 16413952.00 USD-S13220000.00EUR | CLO ReInv6m BECLO 12A D XS2404588456 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/10/2021 | 01/19/2027 | | 16,413,952 | 0.805412371 | | | | 1,135,224 | | 1,135,224 | | 1,135,224 | | | 124,576 | | 0003 |
| EUR/S 1421160.00 USD-L1200000.00EUR | CLO ReInv6m DUNEP 1A CN XS2036108079 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/18/2021 | 10/15/2024 | | 1,421,160 | 0.844380647 | | | | (84,163) | | (84,163) | | (84,163) | | | 1,440 | | 0003 |
| EUR/L 698852.70 USD-S575000.00EUR | CLO ReInv6m NEUBE 2021-1A D XS2293735101 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/10/2022 | 10/17/2025 | | 698,853 | 0.822777103 | | | | 47,257 | | 47,257 | | 47,257 | | | 3,575 | | 0003 |
| EUR/L 6160250.00 USD-S5000000.00EUR | CLO ReInv6m BBAME 3A B2 XS2441621930 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/15/2022 | 04/15/2027 | | 6,160,250 | 0.811655371 | | | | 366,451 | | 366,451 | | 366,451 | | | 49,086 | | 0003 |
| EUR/S 15389400.00 USD-L13000000.00EUR | CLO ReInv6m AVOCA 17A B2R XS2051458185 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/18/2022 | 10/15/2024 | | 15,389,400 | 0.844737287 | | | | (905,283) | | (905,283) | | (905,283) | | | 15,599 | | 0003 |
| EUR/L 4401360.00 USD-S3600000.00EUR | CLO ReInv6m LOGIC 1A C XS2434369828 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/23/2022 | 04/15/2027 | | 4,401,360 | 0.817929004 | | | | 232,597 | | 232,597 | | 232,597 | | | 35,071 | | 0003 |
| GBP/L 548775.25 USD-S415000.00GBP | Dering Street April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/11/2022 | 10/21/2024 | | 548,775 | 0.75622944 | | | | (6,264) | | (6,264) | | (6,264) | | | 658 | | 0003 |
| EUR/L 4349600.00 USD-S4000000.00EUR | CLO ReInv6m JUBIL 2021-25A B1 XS2402444033 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/15/2022 | 11/16/2026 | | 4,349,600 | 0.919624793 | | | | (218,732) | | (218,732) | | (218,732) | | | 31,731 | | 0003 |
| EUR/L 3809050.00 USD-S3500000.00EUR | CLO ReInv6m NWDSE 2020-21X B1R XS2345832807 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 07/18/2022 | 06/15/2026 | | 3,809,050 | 0.918864284 | | | | (171,998) | | (171,998) | | (171,998) | | | 24,882 | | 0003 |
| GBP/L 42913750.67 USD-S34507679.86GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/01/2022 | 06/11/2025 | | 42,913,751 | 0.80411708 | | | | (3,050,177) | | (3,050,177) | | (3,050,177) | | | 178,993 | | 0003 |
| EUR/L 3342000.00 USD-S3000000.00EUR | CLO ReInv6m FICLO 2022-1A C XS2511429552 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/08/2022 | 10/15/2027 | | 3,342,000 | 0.897666068 | | | | (124,006) | | (124,006) | | (124,006) | | | 29,140 | | 0003 |
| GBP/S 352719.33 USD-L269025.50GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 08/08/2022 | 06/11/2025 | | 352,719 | 0.762718335 | | | | 6,131 | | 6,131 | | 6,131 | | | 1,471 | | 0003 |
| EUR/L 9747457.50 USD-S9075000.00EUR | CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/20/2022 | 10/25/2027 | | 9,747,458 | 0.93101201 | | | | (705,419) | | (705,419) | | (705,419) | | | 85,374 | | 0003 |
| EUR/L 13923900.00 USD-S13500000.00EUR | CLO ReInv6m RFTE 2021-2A B XS2405874087 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/29/2022 | 01/25/2027 | | 13,923,900 | 0.969555943 | | | | (1,468,241) | | (1,468,241) | | (1,468,241) | | | 106,054 | | 0003 |
| EUR/L 1939540.00 USD-S1850000.00EUR | CLO ReInv6m NWDSE 2021-24A B1 XS2402465467 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 01/15/2027 | | 1,939,540 | 0.953834414 | | | | (171,575) | | (171,575) | | (171,575) | | | 14,685 | | 0003 |
| EUR/L 3853125.00 USD-S3750000.00EUR | CLO ReInv6m ANCHE 6A B1 XS2500008557 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 10/06/2022 | 02/18/2025 | | 3,853,125 | 0.97323601 | | | | (343,867) | | (343,867) | | (343,867) | | | 11,974 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 3937837.50 USD-S3825000.00EUR | CLO ReInv6m HARVT 23A B1 XS2112472316 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2022 | 04/22/2025 | | 3,937,838 | 0.971345313 | | | | (345,793) | | (345,793) | | (345,793) | | | 14,720 | | 0003 |
| EUR/L 3130500.00 USD-S3000000.00EUR | CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/06/2022 | 07/15/2026 | | 3,130,500 | 0.958313368 | | | | (275,743) | | (275,743) | | (275,743) | | | 20,936 | | 0003 |
| EUR/L 2365987.50 USD-S2250000.00EUR | CLO ReInv6m OTOPK 1A B XS2446379575 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/06/2022 | 05/17/2027 | | 2,365,988 | 0.950977129 | | | | (210,250) | | (210,250) | | (210,250) | | | 19,175 | | 0003 |
| EUR/L 1714350.00 USD-S1650000.00EUR | CLO ReInv6m SNDPE 2A B1R XS2439760062 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/07/2022 | 04/21/2027 | | 1,714,350 | 0.962463908 | | | | (171,931) | | (171,931) | | (171,931) | | | 13,705 | | 0003 |
| EUR/L 6259991.40 USD-S6000000.00EUR | CLO ReInv6m PENTA 2022-12A D XS2544643419 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/20/2027 | | 6,259,991 | 0.95846777 | | | | (632,411) | | (632,411) | | (632,411) | | | 54,706 | | 0003 |
| EUR/L 1550850.00 USD-S1500000.00EUR | CLO ReInv6m BECLO 11A D XS2364592688 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/14/2022 | 07/17/2026 | | 1,550,850 | 0.967211529 | | | | (151,512) | | (151,512) | | (151,512) | | | 10,388 | | 0003 |
| EUR/L 3112800.00 USD-S3000000.00EUR | CLO ReInv6m ICGE 2021-1A B2E XS2369927301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/14/2022 | 09/09/2026 | | 3,112,800 | 0.963762529 | | | | (298,577) | | (298,577) | | (298,577) | | | 21,692 | | 0003 |
| EUR/L 1542510.00 USD-S1500000.00EUR | CLO ReInv6m ARBR 7A B2 XS2092171474 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/17/2022 | 03/17/2025 | | 1,542,510 | 0.972441021 | | | | (137,898) | | (137,898) | | (137,898) | | | 5,232 | | 0003 |
| EUR/L 1404810.00 USD-S1350000.00EUR | CLO ReInv6m RRME 2A CR XS2342228645 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 10/18/2022 | 01/15/2026 | | 1,404,810 | 0.960984048 | | | | (119,943) | | (119,943) | | (119,943) | | | 7,988 | | 0003 |
| EUR/L 1570473.68 USD-S1500000.00EUR | CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 07/15/2026 | | 1,570,474 | 0.955125845 | | | | (132,963) | | (132,963) | | (132,963) | | | 10,503 | | 0003 |
| EUR/L 3140735.25 USD-S3000000.00EUR | CLO ReInv6m INVSC 2A B2R XS2369271056 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/18/2022 | 08/17/2026 | | 3,140,735 | 0.955190349 | | | | (269,858) | | (269,858) | | (269,858) | | | 21,529 | | 0003 |
| EUR/L 2624250.00 USD-S2500000.00EUR | CLO ReInv6m CONTE 8A B2RE XS2372952189 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 10/18/2022 | 10/26/2026 | | 2,624,250 | 0.952653139 | | | | (222,788) | | (222,788) | | (222,788) | | | 18,884 | | 0003 |
| EUR/L 7546800.00 USD-S7125000.00EUR | CLO ReInv6m ARBR 11A C XS2501344019 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 11/01/2022 | 07/15/2026 | | 7,546,800 | 0.944108761 | | | | (549,784) | | (549,784) | | (549,784) | | | 50,471 | | 0003 |
| EUR/L 5560800.00 USD-S5250000.00EUR | CLO ReInv6m ARBR 11A D XS2501344282 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 11/01/2022 | 07/15/2026 | | 5,560,800 | 0.944108761 | | | | (405,104) | | (405,104) | | (405,104) | | | 37,189 | | 0003 |
| EUR/L 8389689.00 USD-S7700000.00EUR | CLO ReInv6m DRYD 2021-103A C XS2552866175 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 11/08/2022 | 07/19/2028 | | 8,389,689 | 0.917793258 | | | | (554,566) | | (554,566) | | (554,566) | | | 81,802 | | 0003 |
| EUR/L 384064.79 USD-S355253.71EUR | Stoneweg Spanish Hotel Note A-1 April 2022 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/18/2022 | 12/31/2024 | | 384,065 | 0.924983803 | | | | (12,842) | | (12,842) | | (12,842) | | | 964 | | 0003 |
| EUR/L 6221037.00 USD-S5700000.00EUR | CLO ReInv6m HARVT 17A DR XS2059851746 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 01/06/2023 | 11/12/2024 | | 6,221,037 | 0.916245957 | | | | (134,441) | | (134,441) | | (134,441) | | | 10,676 | | 0003 |
| GBP/S 333649.18 USD-L269002.50GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 01/31/2023 | 06/11/2025 | | 333,649 | 0.806243552 | | | | 25,051 | | 25,051 | | 25,051 | | | 1,392 | | 0003 |
| EUR/L 210059.06 USD-S190675.04EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 02/07/2023 | 12/31/2024 | | 210,059 | 0.907721095 | | | | (2,972) | | (2,972) | | (2,972) | | | 527 | | 0003 |
| EUR/L 7750746.00 USD-S6920000.00EUR | CLO ReInv6m DRYD 2013-29A XS1735593300 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78 | 03/21/2023 | 01/15/2027 | | 7,750,746 | 0.892817285 | | | | (182,937) | | (182,937) | | (182,937) | | | 58,685 | | 0003 |
| GBP/S 331186.46 USD-L269002.50GBP | Ardent Industrual Portfolio June 2021 - 7200453 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 04/25/2023 | 06/11/2025 | | 331,186 | 0.812238822 | | | | 27,514 | | 27,514 | | 27,514 | | | 1,381 | | 0003 |
| EUR/S 36966144.50 USD-L33500000.00EUR | CLO ReInv6m RRME 14A A2N XS2532386823 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 10/10/2023 | 04/15/2026 | | 36,966,145 | 0.906234622 | | | | 1,079,135 | | 1,079,135 | | 1,079,135 | | | 229,348 | | 0003 |
| EUR/L 1476844.22 USD-S1402511.13EUR | AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/27/2023 | 12/15/2027 | | 1,476,844 | 0.949667616 | | | | (137,810) | | (137,810) | | (137,810) | | | 13,226 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1364276.52 USD-S1294625.66EUR | AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/27/2023 | 12/15/2027 | | 1,364,277 | 0.94894667 | | | | (126,277) | | (126,277) | | (126,277) | | | 12,218 | | 0003 |
| EUR/L 1730265.26 USD-S1637547.33EUR | AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/27/2023 | 12/15/2027 | | 1,730,265 | 0.946414037 | | | | (155,569) | | (155,569) | | (155,569) | | | 15,496 | | 0003 |
| EUR/L 4850662.64 USD-S4577824.31EUR | AP Starlight (Luxembourg) - Tranche A Note | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/30/2023 | 01/02/2029 | | 4,850,663 | 0.943752359 | | | | (468,322) | | (468,322) | | (468,322) | | | 50,060 | | 0003 |
| EUR/S 16554211.40 USD-L14695000.00EUR | CLO Reinv6m ANCHE 6A C XS2500009100 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/29/2023 | 02/18/2025 | | 16,554,211 | 0.887689522 | | | | (107,599) | | (107,599) | | (107,599) | | | 51,445 | | 0003 |
| EUR/L 1569261.49 USD-S1432265.31EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 12/16/2024 | | 1,569,261 | 0.912700222 | | | | (29,861) | | (29,861) | | (29,861) | | | 3,604 | | 0003 |
| EUR/L 604854.35 USD-S551195.47EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2025 | | 604,854 | 0.911286279 | | | | (11,319) | | (11,319) | | (11,319) | | | 1,645 | | 0003 |
| EUR/L 344974.28 USD-S311250.31EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 08/18/2025 | | 344,974 | 0.902242074 | | | | (5,715) | | (5,715) | | (5,715) | | | 1,620 | | 0003 |
| EUR/S 8434500.00 USD-L7500000.00EUR | CLO Reinv6m CORDA 20A C XS2339006483 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/23/2024 | 06/15/2026 | | 8,434,500 | 0.889205051 | | | | 110,524 | | 110,524 | | 110,524 | | | 55,097 | | 0003 |
| SEK/L 2264319.59 USD-S22995976.89SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/27/2024 | 03/17/2025 | | 2,264,320 | 10.1558 | | | | (20,231) | | (20,231) | | (20,231) | | | 7,681 | | 0003 |
| SEK/L 1285648.13 USD-S12926677.67SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/27/2024 | 12/16/2025 | | 1,285,648 | 10.05459999 | | | | (14,265) | | (14,265) | | (14,265) | | | 7,074 | | 0003 |
| EUR/S 1306055.00 USD-L1150000.00EUR | CLO Reinv6m MDPKE 20A D XS2507607104 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/18/2024 | 10/15/2026 | | 1,306,055 | 0.88051422 | | | | 9,872 | | 9,872 | | 9,872 | | | 9,330 | | 0003 |
| EUR/S 8033375.00 USD-L7000000.00EUR | CLO Reinv6m JUBIL 2022-26A C XS2494465649 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 03/20/2024 | 09/13/2027 | | 8,033,375 | 0.871364775 | | | | 68,375 | | 68,375 | | 68,375 | | | 69,029 | | 0003 |
| GBP/L 509337.31 USD-S401915.82GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/26/2024 | 11/03/2025 | | 509,337 | 0.78909558 | | | | (25,464) | | (25,464) | | (25,464) | | | 2,663 | | 0003 |
| SEK/S 4998789.03 USD-L52081383.19SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 05/15/2026 | | 4,998,789 | 10.41880001 | | | | 271,321 | | 271,321 | | 271,321 | | | 31,831 | | 0003 |
| EUR/S 9774150.00 USD-L8500000.00EUR | CLO Reinv6m ARESE 16A B1 XS2465009590 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 01/18/2028 | | 9,774,150 | 0.869640838 | | | | 104,305 | | 104,305 | | 104,305 | | | 88,797 | | 0003 |
| EUR/S 7186875.00 USD-L6250000.00EUR | CLO Reinv6m ARESE 16A D XS2465010093 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/22/2024 | 01/18/2028 | | 7,186,875 | 0.869640838 | | | | 76,695 | | 76,695 | | 76,695 | | | 65,292 | | 0003 |
| EUR/L 82799027.81 USD-S74978744.73EUR | Summit Pool Mont Logistics June 2021 - 7200452 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 05/24/2024 | 06/02/2025 | | 82,799,028 | 0.905551028 | | | | (1,437,948) | | (1,437,948) | | (1,437,948) | | | 339,181 | | 0003 |
| GBP/L 509508.49 USD-S400727.11GBP | Patrizia London - 7200445 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 06/24/2024 | 10/28/2025 | | 509,508 | 0.786497414 | | | | (23,750) | | (23,750) | | (23,750) | | | 2,643 | | 0003 |
| EUR/S 11863950.00 USD-L10500000.00EUR | CLO Reinv6m TRNTE 3A C XS2498897847 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/24/2024 | 11/02/2027 | | 11,863,950 | 0.885034074 | | | | 289,530 | | 289,530 | | 289,530 | | | 104,282 | | 0003 |
| EUR/S 10657575.00 USD-L9500000.00EUR | CLO Reinv6m HARVT 29A C XS2498563639 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/14/2027 | | 10,657,575 | 0.891384766 | | | | 294,995 | | 294,995 | | 294,995 | | | 88,949 | | 0003 |
| GBP/L 87818.73 USD-S69134.75GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/02/2024 | 11/03/2025 | | 87,819 | 0.787243792 | | | | (4,174) | | (4,174) | | (4,174) | | | 459 | | 0003 |
| EUR/L 977302.93 USD-S890644.96EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2024 | 12/31/2024 | | 977,303 | 0.911329469 | | | | (17,769) | | (17,769) | | (17,769) | | | 2,453 | | 0003 |
| EUR/L 137614.25 USD-S123133.72EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 06/16/2026 | | 137,614 | 0.894774487 | | | | (2,682) | | (2,682) | | (2,682) | | | 900 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 60545.88 USD-L55551.78EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2024 | | 60,546 | 0.917515444 | | | | 1,328 | | 1,328 | | 1,328 | | | 63 | | 0003 |
| EUR/S 48986.17 USD-L44407.73EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2025 | | 48,986 | 0.906536069 | | | | 987 | | 987 | | 987 | | | 218 | | 0003 |
| EUR/S 69795.23 USD-L62805.03EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2026 | | 69,795 | 0.899847024 | | | | 1,366 | | 1,366 | | 1,366 | | | 397 | | 0003 |
| EUR/S 1066370.70 USD-L958889.71EUR | Summit Pool Mont Logistics June 2021 - 7200452 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/15/2024 | 06/02/2025 | | 1,066,371 | 0.899208605 | | | | 10,921 | | 10,921 | | 10,921 | | | 4,368 | | 0003 |
| EUR/S 103612.33 USD-L92676.50EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 09/16/2025 | | 103,612 | 0.894454357 | | | | 920 | | 920 | | 920 | | | 508 | | 0003 |
| SEK/L 2658707.73 USD-S26936431.53SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 11/15/2024 | | 2,658,708 | 10.13140001 | | | | (862) | | (862) | | (862) | | | 4,719 | | 0003 |
| SEK/L 134211240.36 USD-S1347024535.00SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/15/2025 | | 134,211,240 | 10.0366 | | | | 29,020 | | 29,020 | | 29,020 | | | 529,206 | | 0003 |
| EUR/L 16775220.00 USD-S15000000.00EUR | CLO CGMSE 2018-1A A2BE XS1796149794 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/27/2024 | 10/15/2024 | | 16,775,220 | 0.894176053 | | | | 68,822 | | 68,822 | | 68,822 | | | 17,003 | | 0003 |
| SEK/S 1728524.87 USD-L17250678.17SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 09/16/2025 | | 1,728,525 | 9.979999981 | | | | (453) | | (453) | | (453) | | | 8,475 | | 0003 |
| EUR/S 11853100.20 USD-L10600000.00EUR | CLO Reinv6m RFTE 2019-1A D XS2064434132 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/28/2024 | 01/15/2025 | | 11,853,100 | 0.894280806 | | | | (3,943) | | (3,943) | | (3,943) | | | 32,088 | | 0003 |
| EUR/L 6996591.00 USD-S6300000.00EUR | CLO Reinv6m CGMSE 2020-1A C XS2115127768 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/29/2024 | 10/15/2024 | | 6,996,591 | 0.900438514 | | | | (20,096) | | (20,096) | | (20,096) | | | 7,092 | | 0003 |
| EUR/L 4439280.00 USD-S4000000.00EUR | CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 4,439,280 | 0.901047017 | | | | (17,777) | | (17,777) | | (17,777) | | | 5,809 | | 0003 |
| EUR/S 6146646.00 USD-L5500000.00EUR | CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 6,146,646 | 0.894796935 | | | | 21,401 | | 21,401 | | 21,401 | | | 22,578 | | 0003 |
| EUR/L 3321687.90 USD-S3000000.00EUR | CLO Reinv6m VOYE 3A B2 XS2125181235 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/30/2024 | 10/15/2024 | | 3,321,688 | 0.90315529 | | | | (19,592) | | (19,592) | | (19,592) | | | 3,367 | | 0003 |
| EUR/L 8185140.00 USD-S7400000.00EUR | CLO Reinv6m CIFCE 2A DN XS2125925870 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | | 8,185,140 | 0.904077389 | | | | (56,683) | | (56,683) | | (56,683) | | | 8,296 | | 0003 |
| EUR/S 10818139.37 USD-L9700000.00EUR | CLO Reinv6m AVOCA 21A C XS2126167704 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 04/15/2025 | | 10,818,139 | 0.896642174 | | | | 60,053 | | 60,053 | | 60,053 | | | 39,738 | | 0003 |
| CAD/L 33040094.14 USD-S44604457.49CAD | BONAVISTA ENERGY CORP May 2022 - 09784Y405 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/09/2024 | 03/20/2025 | | 33,040,094 | 1.35001 | | | | (85,815) | | (85,815) | | (85,815) | | | 113,074 | | 0003 |
| EUR/L 9107175.00 USD-S8250000.00EUR | CLO Reinv6m AVOCA 22A B2 XS2296332872 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2024 | | 9,107,175 | 0.905879156 | | | | (81,344) | | (81,344) | | (81,344) | | | 9,231 | | 0003 |
| EUR/L 3670467.50 USD-S3325000.00EUR | CLO Reinv6m AVOCA 22A D XS2296333508 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2024 | | 3,670,468 | 0.905879156 | | | | (32,784) | | (32,784) | | (32,784) | | | 3,720 | | 0003 |
| EUR/S 4182787.50 USD-L3750000.00EUR | CLO Reinv6m DRYD 2021-91A D XS2461260544 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 09/11/2024 | 10/20/2025 | | 4,182,788 | 0.89653132 | | | | 52,291 | | 52,291 | | 52,291 | | | 21,479 | | 0003 |
| EUR/S 5861231.25 USD-L5250000.00EUR | CLO Reinv6m RRME 1A CR XS2303069319 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2025 | | 5,861,231 | 0.895716237 | | | | 66,777 | | 66,777 | | 66,777 | | | 29,902 | | 0003 |
| EUR/L 15151313.28 USD-S13668300.00EUR | PK AIRFINANCE 2020 B-E - 69346YAT0 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 12/20/2024 | | 15,151,313 | 0.902119819 | | | | (112,146) | | (112,146) | | (112,146) | | | 35,687 | | 0003 |
| EUR/L 58194819.45 USD-S52498700.00EUR | PK AIRFINANCE 2020 D-E - 69346YAW3 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/12/2024 | 12/20/2024 | | 58,194,819 | 0.902119819 | | | | (430,742) | | (430,742) | | (430,742) | | | 137,072 | | 0003 |
| EUR/L 1252092.84 USD-S1124668.87EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 12/31/2024 | | 1,252,093 | 0.898231213 | | | | (4,441) | | (4,441) | | (4,441) | | | 3,143 | | 0003 |
| EUR/L 1117500.00 USD-S1000000.00EUR | CLO Reinv6m CORDA 6A DR XS1803166047 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/30/2024 | 11/04/2024 | | 1,117,500 | 0.894854586 | | | | 2,799 | | 2,799 | | 2,799 | | | 1,730 | | 0003 |
| EUR/L 2760572.25 USD-S2250000.00EUR | CLO Reinv6m BECLO 9A D XS2062960542 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 12/16/2024 | | 2,760,572 | 0.815048402 | | | | 245,148 | | 245,148 | | 245,148 | | | 6,340 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 12300000.00 USD-S10000000.00EUR | CLO ReInv6m RRME 2A BR XS2342229452 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/09/2021 | 01/15/2026 | | 12,300,000 | 0.81300813 | | | | 917,868 | | 917,868 | | 917,868 | | | 69,936 | | 0003 |
| EUR/L 7612371.83 USD-S6182385.96EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/26/2021 | 06/16/2025 | | 7,612,372 | 0.812149761 | | | | 641,133 | | 641,133 | | 641,133 | | | 32,062 | | 0003 |
| EUR/L 194973.19 USD-S160948.65EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/22/2021 | 11/27/2024 | | 194,973 | 0.825491187 | | | | 15,246 | | 15,246 | | 15,246 | | | 389 | | 0003 |
| EUR/L 8056750.00 USD-S6500000.00EUR | CLO ReInv6m HARVT 25A DR XS2405860375 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/12/2021 | 01/21/2027 | | 8,056,750 | 0.806776926 | | | | 544,962 | | 544,962 | | 544,962 | | | 61,221 | | 0003 |
| GBP/L 12962610.37 USD-S9415711.75GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2022 | 01/11/2027 | | 12,962,610 | 0.726374664 | | | | 440,510 | | 440,510 | | 440,510 | | | 97,913 | | 0003 |
| EUR/S 1187800.00 USD-L1000000.00EUR | CLO ReInv6m CADOG 8A CRN XS2079889874 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/08/2022 | 10/15/2024 | | 1,187,800 | 0.841892575 | | | | (73,629) | | (73,629) | | (73,629) | | | 1,204 | | 0003 |
| GBP/L 670936.68 USD-S495741.60GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/29/2022 | 01/11/2027 | | 670,937 | 0.73887986 | | | | 12,500 | | 12,500 | | 12,500 | | | 5,068 | | 0003 |
| EUR/L 843553.35 USD-S718651.69EUR | Stoneweg Spanish Hotel Note A-2 April 2022 . | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 04/20/2022 | 04/21/2026 | | 843,553 | 0.851933894 | | | | 24,486 | | 24,486 | | 24,486 | | | 5,262 | | 0003 |
| EUR/L 53464339.00 USD-S47155000.00EUR | Project Physicus-7200542 April 2022 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/26/2022 | 02/25/2025 | | 53,464,339 | 0.881989769 | | | | 649,128 | | 649,128 | | 649,128 | | | 170,223 | | 0003 |
| GBP/L 128059.37 USD-S102051.54GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/23/2022 | 01/11/2027 | | 128,059 | 0.796908028 | | | | (6,737) | | (6,737) | | (6,737) | | | 967 | | 0003 |
| EUR/L 48536169.97 USD-S45256858.04EUR | Stoneweg Spanish Hotel Note A-2 April 2022 - 7200552 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/29/2022 | 12/31/2024 | | 48,536,170 | 0.932435709 | | | | (2,026,974) | | (2,026,974) | | (2,026,974) | | | 121,838 | | 0003 |
| GBP/L 88437020.40 USD-S70899924.16GBP | Bourne Leisure Feb 2021 - 7200435 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/01/2022 | 02/25/2026 | | 88,437,020 | 0.801699603 | | | | (5,601,876) | | (5,601,876) | | (5,601,876) | | | 524,223 | | 0003 |
| EUR/L 601572.98 USD-S579131.63EUR | College Square July 2021 - 7200462 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/24/2022 | 11/27/2024 | | 601,573 | 0.962695549 | | | | (44,477) | | (44,477) | | (44,477) | | | 1,199 | | 0003 |
| EUR/L 2985134.10 USD-S2886000.00EUR | DILSK 5 B RMBS 50136326 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/18/2022 | 03/20/2025 | | 2,985,134 | 0.966790738 | | | | (248,316) | | (248,316) | | (248,316) | | | 10,216 | | 0003 |
| EUR/L 1847008.35 USD-S1756546.22EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 07/28/2025 | | 1,847,008 | 0.951022349 | | | | (127,153) | | (127,153) | | (127,153) | | | 8,386 | | 0003 |
| EUR/L 4101893.51 USD-S3873730.76EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 06/15/2026 | | 4,101,894 | 0.944376238 | | | | (297,635) | | (297,635) | | (297,635) | | | 26,795 | | 0003 |
| EUR/L 1302579.70 USD-S1251638.03EUR | Domi 2020-1 Class A-50136224 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2022 | 01/15/2025 | | 1,302,580 | 0.960891706 | | | | (96,558) | | (96,558) | | (96,558) | | | 3,526 | | 0003 |
| EUR/L 414677.30 USD-S397760.55EUR | Dutch Property Finance 2020-1 - Class A-50136216 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2022 | 01/28/2025 | | 414,677 | 0.959205025 | | | | (30,163) | | (30,163) | | (30,163) | | | 1,189 | | 0003 |
| GBP/L 15130769.79 USD-S12777423.86GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/14/2022 | 06/16/2025 | | 15,130,770 | 0.844466213 | | | | (1,865,332) | | (1,865,332) | | (1,865,332) | | | 63,729 | | 0003 |
| SEK/L 9130454.29 USD-S92263240.64SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/16/2022 | 05/15/2026 | | 9,130,454 | 10.105 | | | | (184,802) | | (184,802) | | (184,802) | | | 58,140 | | 0003 |
| EUR/L 681011.12 USD-S634931.00EUR | College Square July 2021 - 7200462 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 11/22/2022 | 11/27/2024 | | 681,011 | 0.93233573 | | | | (27,286) | | (27,286) | | (27,286) | | | 1,357 | | 0003 |
| GBP/L 315235.56 USD-S256722.16GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 12/13/2022 | 01/11/2027 | | 315,236 | 0.814381982 | | | | (23,347) | | (23,347) | | (23,347) | | | 2,381 | | 0003 |
| EUR/L 1106100.00 USD-S1000000.00EUR | CLO TERM CORDA 14A CR XS2350864091 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 12/20/2022 | 02/27/2026 | | 1,106,100 | 0.904077389 | | | | (28,290) | | (28,290) | | (28,290) | | | 6,569 | | 0003 |
| EUR/S 1084186.15 USD-L970536.34EUR | Domi 2020-1 Class A-50136224 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 01/17/2023 | 04/15/2025 | | 1,084,186 | 0.895175003 | | | | 4,235 | | 4,235 | | 4,235 | | | 3,983 | | 0003 |
| EUR/L 7542860.00 USD-S6700000.00EUR | CLO TERM DRYD 2017-52A CR XS2353414506 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 03/20/2023 | 02/15/2028 | | 7,542,860 | 0.888257239 | | | | (233,447) | | (233,447) | | (233,447) | | | 69,317 | | 0003 |
| EUR/L 651364.08 USD-S579084.49EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 12/31/2024 | | 651,364 | 0.889033503 | | | | 4,383 | | 4,383 | | 4,383 | | | 1,635 | | 0003 |
| GBP/L 383928.47 USD-S304149.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 07/13/2023 | 01/11/2027 | | 383,928 | 0.792204704 | | | | (17,981) | | (17,981) | | (17,981) | | | 2,900 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 363634.85 USD-S318001.62EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/25/2025 | | 363,635 | 0.874508095 | | | | 6,874 | | 6,874 | | 6,874 | | | 1,369 | | 0003 |
| EUR/L 381696.21 USD-S332198.62EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/28/2025 | | 381,696 | 0.870322029 | | | | 6,415 | | 6,415 | | 6,415 | | | 1,980 | | 0003 |
| EUR/L 29052.01 USD-S25284.61EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/28/2025 | | 29,052 | 0.870322226 | | | | 488 | | 488 | | 488 | | | 151 | | 0003 |
| EUR/L 20953.61 USD-S18195.21EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/26/2026 | | 20,954 | 0.868356813 | | | | 300 | | 300 | | 300 | | | 121 | | 0003 |
| GBP/L 8364951.21 USD-S6640220.37GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2023 | 06/16/2025 | | 8,364,951 | 0.793814597 | | | | (488,749) | | (488,749) | | (488,749) | | | 35,232 | | 0003 |
| GBP/L 420584.19 USD-S333664.57GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/22/2023 | 06/16/2025 | | 420,584 | 0.793335979 | | | | (24,306) | | (24,306) | | (24,306) | | | 1,771 | | 0003 |
| EUR/L 209166.50 USD-S188539.52EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2023 | 12/31/2024 | | 209,167 | 0.901384878 | | | | (1,479) | | (1,479) | | (1,479) | | | 525 | | 0003 |
| GBP/L 184345.39 USD-S149038.23GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA ... KX1WK48MPD4Y2NCUIZ63 | 09/13/2023 | 01/11/2027 | | 184,345 | 0.80847278 | | | | (12,316) | | (12,316) | | (12,316) | | | 1,392 | | 0003 |
| GBP/L 6605337.65 USD-S5335921.84GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Barclays PLC ... G5GSEF7VJP5I7OUK5573 | 09/15/2023 | 06/16/2025 | | 6,605,338 | 0.807819694 | | | | (509,283) | | (509,283) | | (509,283) | | | 27,821 | | 0003 |
| EUR/L 1435791.09 USD-S1322018.20EUR | College Square July 2021 - 7200462 | B1 | Currency | Canadian Imperial Bank of Comm ... 2IGI19DL77OXOHC3ZE78 | 09/22/2023 | 11/27/2024 | | 1,435,791 | 0.92075944 | | | | (38,986) | | (38,986) | | (38,986) | | | 2,862 | | 0003 |
| EUR/L 301088.30 USD-S272012.85EUR | Stoneweg Spanish Hotel Portfolio - 7200552 . | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 12/01/2023 | 12/31/2024 | | 301,088 | 0.903432149 | | | | (2,818) | | (2,818) | | (2,818) | | | 756 | | 0003 |
| EUR/L 1256394.83 USD-S1102294.11EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Natixis NA ... KX1WK48MPD4Y2NCUIZ63 | 12/20/2023 | 05/27/2026 | | 1,256,395 | 0.877346901 | | | | 1,389 | | 1,389 | | 1,389 | | | 8,081 | | 0003 |
| GBP/L 592969.76 USD-S465001.38GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/20/2023 | 01/11/2027 | | 592,970 | 0.784190715 | | | | (21,938) | | (21,938) | | (21,938) | | | 4,479 | | 0003 |
| GBP/S 2120166.67 USD-L1666666.67GBP | Bourne Leisure Feb 2021 - 7200435 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 12/20/2023 | 02/25/2026 | | 2,120,167 | 0.786101722 | | | | 94,447 | | 94,447 | | 94,447 | | | 12,568 | | 0003 |
| GBP/L 277596.82 USD-S218193.61GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm ... 2IGI19DL77OXOHC3ZE78 | 12/21/2023 | 01/11/2027 | | 277,597 | 0.78600904 | | | | (10,890) | | (10,890) | | (10,890) | | | 2,097 | | 0003 |
| GBP/L 8719153.85 USD-S6848085.65GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/22/2024 | 06/16/2025 | | 8,719,154 | 0.785407136 | | | | (411,702) | | (411,702) | | (411,702) | | | 36,724 | | 0003 |
| GBP/S 3807928.74 USD-L3005587.23GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/23/2024 | 06/16/2025 | | 3,807,929 | 0.789297131 | | | | 199,554 | | 199,554 | | 199,554 | | | 16,038 | | 0003 |
| GBP/L 23702155.13 USD-S18859130.43GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/14/2024 | 10/24/2024 | | 23,702,155 | 0.795671547 | | | | (1,506,340) | | (1,506,340) | | (1,506,340) | | | 30,389 | | 0003 |
| GBP/L 1079797.20 USD-S853969.29GBP | iQ Pool I 7200423 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/21/2024 | 05/15/2025 | | 1,079,797 | 0.790860812 | | | | (59,394) | | (59,394) | | (59,394) | | | 4,258 | | 0003 |
| EUR/L 2936497.10 USD-S2642517.07EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30 | 02/22/2024 | 10/16/2025 | | 2,936,497 | 0.899887512 | | | | (47,397) | | (47,397) | | (47,397) | | | 15,001 | | 0003 |
| EUR/L 536527.93 USD-S489578.26EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 02/23/2024 | 11/27/2024 | | 536,528 | 0.912493521 | | | | (9,621) | | (9,621) | | (9,621) | | | 1,069 | | 0003 |
| GBP/L 60446.77 USD-S47528.52GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2025 | | 60,447 | 0.786287175 | | | | (2,810) | | (2,810) | | (2,810) | | | 309 | | 0003 |
| GBP/L 60514.99 USD-S47559.72GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2026 | | 60,515 | 0.785916349 | | | | (2,384) | | (2,384) | | (2,384) | | | 450 | | 0003 |
| GBP/L 1884922.59 USD-S1484658.63GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/18/2024 | | 1,884,923 | 0.787649656 | | | | (99,469) | | (99,469) | | (99,469) | | | 3,453 | | 0003 |
| GBP/L 1821802.25 USD-S1434038.30GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 04/16/2025 | | 1,821,802 | 0.787153655 | | | | (92,046) | | (92,046) | | (92,046) | | | 6,709 | | 0003 |
| GBP/L 60969.49 USD-S47969.70GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 04/16/2026 | | 60,969 | 0.786782045 | | | | (2,732) | | (2,732) | | (2,732) | | | 379 | | 0003 |
| GBP/L 60844.52 USD-S47867.61GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 05/18/2026 | | 60,845 | 0.786720152 | | | | (2,696) | | (2,696) | | (2,696) | | | 388 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 60610.94 USD-S47680.10GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 08/17/2026 | | 60,611 | 0.786658316 | | | | (2,610) | | (2,610) | | (2,610) | | | 415 | | 0003 |
| GBP/L 60442.59 USD-S47536.44GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/15/2027 | | 60,443 | 0.786472585 | | | | (2,403) | | (2,403) | | (2,403) | | | 458 | | 0003 |
| SEK/L 1605126.68 USD-S16301345.49SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 03/17/2025 | | 1,605,127 | 10.15579997 | | | | (14,341) | | (14,341) | | (14,341) | | | 5,445 | | 0003 |
| SEK/L 1536436.65 USD-S15551811.79SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 06/16/2025 | | 1,536,437 | 10.12200001 | | | | (14,987) | | (14,987) | | (14,987) | | | 6,471 | | 0003 |
| GBP/L 4095234.80 USD-S3205495.13GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 03/14/2024 | 06/16/2025 | | 4,095,235 | 0.782737813 | | | | (178,794) | | (178,794) | | (178,794) | | | 17,249 | | 0003 |
| EUR/L 248822.45 USD-S223600.33EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 07/16/2025 | | 248,822 | 0.898634066 | | | | (2,801) | | (2,801) | | (2,801) | | | 1,107 | | 0003 |
| GBP/L 452704.28 USD-S354311.87GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 09/15/2025 | | 452,704 | 0.782656329 | | | | (19,059) | | (19,059) | | (19,059) | | | 2,217 | | 0003 |
| GBP/L 150462.77 USD-S117760.64GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 10/16/2025 | | 150,463 | 0.782656334 | | | | (6,268) | | (6,268) | | (6,268) | | | 769 | | 0003 |
| GBP/L 2539213.38 USD-S1983605.48GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2027 | | 2,539,213 | 0.781188968 | | | | (80,569) | | (80,569) | | (80,569) | | | 20,888 | | 0003 |
| GBP/L 978225.26 USD-S750979.01GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/16/2031 | | 978,225 | 0.767695377 | | | | (10,216) | | (10,216) | | (10,216) | | | 12,672 | | 0003 |
| GBP/L 2060831.69 USD-S1569918.25GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2034 | | 2,060,832 | 0.761788679 | | | | (4,652) | | (4,652) | | (4,652) | | | 32,113 | | 0003 |
| EUR/L 2026010.43 USD-S1846221.00EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 12/16/2024 | | 2,026,010 | 0.911259376 | | | | (35,293) | | (35,293) | | (35,293) | | | 4,653 | | 0003 |
| AUD/L 8586.85 USD-S13085.72AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 12/16/2024 | | 8,587 | 1.523925537 | | | | (465) | | (465) | | (465) | | | 20 | | 0003 |
| AUD/L 7598.14 USD-S11543.82AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 05/16/2025 | | 7,598 | 1.519295512 | | | | (379) | | (379) | | (379) | | | 30 | | 0003 |
| AUD/L 7634.30 USD-S11561.87AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 12/16/2025 | | 7,634 | 1.514463671 | | | | (336) | | (336) | | (336) | | | 42 | | 0003 |
| AUD/L 19421.87 USD-S29373.67AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/11/2024 | 06/15/2028 | | 19,422 | 1.512401741 | | | | (556) | | (556) | | (556) | | | 187 | | 0003 |
| GBP/L 27406135.39 USD-S21930434.78GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 04/16/2024 | 04/22/2025 | | 27,406,135 | 0.800201651 | | | | (1,859,248) | | (1,859,248) | | (1,859,248) | | | 102,444 | | 0003 |
| GBP/L 283472.31 USD-S225802.38GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/19/2024 | 01/11/2027 | | 283,472 | 0.79655886 | | | | (14,792) | | (14,792) | | (14,792) | | | 2,141 | | 0003 |
| EUR/S 348732.47 USD-L318001.62EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 04/25/2025 | | 348,732 | 0.911878438 | | | | 8,028 | | 8,028 | | 8,028 | | | 1,313 | | 0003 |
| EUR/S 51408381.00 USD-L47155000.00EUR | Project Physicus-7200542 April 2022 ... | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/08/2024 | 02/25/2025 | | 51,408,381 | 0.917262888 | | | | 1,380,526 | | 1,380,526 | | 1,380,526 | | | 163,677 | | 0003 |
| EUR/L 1156597.14 USD-S1038144.81EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2026 | | 1,156,597 | 0.897585489 | | | | (23,587) | | (23,587) | | (23,587) | | | 7,182 | | 0003 |
| EUR/L 1145366.46 USD-S1015305.79EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/15/2027 | | 1,145,366 | 0.886446238 | | | | (19,277) | | (19,277) | | (19,277) | | | 8,672 | | 0003 |
| EUR/L 467400.45 USD-S427140.26EUR | College Square July 2021 - 7200462 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 05/29/2024 | 11/27/2024 | | 467,400 | 0.913863605 | | | | (9,096) | | (9,096) | | (9,096) | | | 932 | | 0003 |
| EUR/L 1811810.96 USD-S1638009.92EUR | East Road CML May 2022 - 50125419 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 06/20/2024 | 05/27/2026 | | 1,811,811 | 0.904073304 | | | | (53,128) | | (53,128) | | (53,128) | | | 11,653 | | 0003 |
| EUR/L 45217065.32 USD-S41340749.91EUR | Coupon Hedge CLO JAJO | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/11/2024 | 10/15/2024 | | 45,217,065 | 0.914273176 | | | | (826,604) | | (826,604) | | (826,604) | | | 45,832 | | 0003 |
| GBP/L 3621.88 USD-S2802.77GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 3,622 | 0.773843971 | | | | (115) | | (115) | | (115) | | | 15 | | 0003 |
| EUR/L 53780.13 USD-S48815.59EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 06/16/2025 | | 53,780 | 0.907688211 | | | | (1,092) | | (1,092) | | (1,092) | | | 227 | | 0003 |
| EUR/L 236719.53 USD-S214594.80EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2025 | | 236,720 | 0.906536102 | | | | (4,769) | | (4,769) | | (4,769) | | | 1,053 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 247746.59 USD-S223476.99EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/17/2025 | | 247,747 | 0.902038611 | | | | (4,901) | | (4,901) | | (4,901) | | | 1,318 | | 0003 |
| EUR/S 54616.41 USD-L48816.95EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2026 | | 54,616 | 0.893814698 | | | | 1,066 | | 1,066 | | 1,066 | | | 366 | | 0003 |
| EUR/L 53866.10 USD-S48836.00EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2024 | | 53,866 | 0.906618448 | | | | (528) | | (528) | | (528) | | | 56 | | 0003 |
| EUR/L 54680.42 USD-S49497.98EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 11/18/2024 | | 54,680 | 0.905223113 | | | | (521) | | (521) | | (521) | | | 100 | | 0003 |
| EUR/S 208447.51 USD-L187520.25EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2025 | | 208,448 | 0.899604174 | | | | 1,857 | | 1,857 | | 1,857 | | | 768 | | 0003 |
| EUR/S 48322.74 USD-L42631.44EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2026 | | 48,323 | 0.882223152 | | | | 440 | | 440 | | 440 | | | 345 | | 0003 |
| GBP/L 3165967.79 USD-S2422509.36GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/21/2024 | 06/16/2025 | | 3,165,968 | 0.765171828 | | | | (64,071) | | (64,071) | | (64,071) | | | 13,335 | | 0003 |
| SEK/L 1884699.81 USD-S19094647.67SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 11/15/2024 | | 1,884,700 | 10.13140001 | | | | (611) | | (611) | | (611) | | | 3,345 | | 0003 |
| SEK/S 1225313.50 USD-L12228628.77SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 09/16/2025 | | 1,225,314 | 9.980000033 | | | | (321) | | (321) | | (321) | | | 6,008 | | 0003 |
| GBP/L 1212990.75 USD-S921111.79GBP | CML BGO Logistics Portfolio 7410013 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/29/2024 | 10/15/2024 | | 1,212,991 | 0.759372477 | | | | (18,245) | | (18,245) | | (18,245) | | | 1,229 | | 0003 |
| GBP/S 16146604.32 USD-L12333325.18GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/03/2024 | 06/16/2025 | | 16,146,604 | 0.763833989 | | | | 297,965 | | 297,965 | | 297,965 | | | 68,007 | | 0003 |
| EUR/L 557500.00 USD-S500000.00EUR | CLO Reinv6m PENTA 2018-5A B2R XS2289566940 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 10/21/2024 | | 557,500 | 0.896860987 | | | | 469 | | 469 | | 469 | | | 669 | | 0003 |
| EUR/L 6857250.00 USD-S6150000.00EUR | CLO Reinv6m PENTA 2018-5A CR XS2289567674 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 10/21/2024 | | 6,857,250 | 0.896860987 | | | | 5,765 | | 5,765 | | 5,765 | | | 8,224 | | 0003 |
| EUR/S 564325.00 USD-L500000.00EUR | CLO Reinv6m PENTA 2018-5A B2R XS2289566940 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 10/15/2025 | | 564,325 | 0.886014265 | | | | 247 | | 247 | | 247 | | | 2,879 | | 0003 |
| EUR/S 6941197.50 USD-L6150000.00EUR | CLO Reinv6m PENTA 2018-5A CR XS2289567674 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 10/15/2025 | | 6,941,198 | 0.886014265 | | | | 3,041 | | 3,041 | | 3,041 | | | 35,412 | | 0003 |
| EUR/S 25342847.50 USD-L22700000.00EUR | CLO Reinv6m RRME 1A BR XS2303068774 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2025 | | 25,342,848 | 0.895716237 | | | | 288,732 | | 288,732 | | 288,732 | | | 129,292 | | 0003 |
| EUR/L 2590536.92 USD-S2326901.12EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/13/2024 | 12/31/2024 | | 2,590,537 | 0.898231213 | | | | (9,189) | | (9,189) | | (9,189) | | | 6,503 | | 0003 |
| GBP/L 3321116.66 USD-S2528803.18GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 09/13/2024 | 10/24/2024 | | 3,321,117 | 0.761431602 | | | | (59,067) | | (59,067) | | (59,067) | | | 4,258 | | 0003 |
| EUR/L 642398.14 USD-S575053.66EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/19/2024 | 12/27/2024 | | 642,398 | 0.895167069 | | | | 25 | | 25 | | 25 | | | 1,577 | | 0003 |
| EUR/L 4387867.40 USD-S3500000.00EUR | CLO Reinv6m PRVD 3A DR XS2356226618 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/12/2021 | 07/15/2026 | | 4,387,867 | 0.797654004 | | | | 369,486 | | 369,486 | | 369,486 | | | 29,345 | | 0003 |
| EUR/L 6983200.00 USD-S5600000.00EUR | CLO Reinv6m CORDA 9A DR XS2378719954 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/19/2021 | 08/20/2026 | | 6,983,200 | 0.801924619 | | | | 545,359 | | 545,359 | | 545,359 | | | 47,972 | | 0003 |
| EUR/L 33352900.00 USD-S26500000.00EUR | CLO Reinv6m RRME 8A C XS2379454841 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/24/2021 | 10/15/2026 | | 33,352,900 | 0.794533609 | | | | 2,809,688 | | 2,809,688 | | 2,809,688 | | | 238,251 | | 0003 |
| EUR/L 4065750.00 USD-S3250000.00EUR | CLO Reinv6m VENDM 1A CR XS2348059838 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 09/17/2021 | 07/20/2026 | | 4,065,750 | 0.799360512 | | | | 334,053 | | 334,053 | | 334,053 | | | 27,295 | | 0003 |
| EUR/L 3387744.00 USD-S2700000.00EUR | CLO Reinv6m ARBR 8A B2R XS2388929452 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2021 | 10/15/2026 | | 3,387,744 | 0.796990564 | | | | 276,501 | | 276,501 | | 276,501 | | | 24,200 | | 0003 |
| EUR/L 4516992.00 USD-S3600000.00EUR | CLO Reinv6m ARBR 8A CR XS2388929619 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/27/2021 | 10/15/2026 | | 4,516,992 | 0.796990564 | | | | 368,668 | | 368,668 | | 368,668 | | | 32,266 | | 0003 |
| EUR/L 2504200.00 USD-S2000000.00EUR | CLO Reinv6m CGMSE 2021-2A B XS2391834418 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/28/2021 | 10/15/2026 | | 2,504,200 | 0.798658254 | | | | 199,929 | | 199,929 | | 199,929 | | | 17,888 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 3146000.00 USD-S2500000.00EUR | CLO Reinv6m ANCHE 5A D XS2390691421 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/28/2021 | 01/15/2027 | | 3,146,000 | 0.794659886 | | | | 253,993 | | 253,993 | | 253,993 | | | 23,820 | | 0003 |
| EUR/L 1168342.50 USD-S975000.00EUR | CLO Reinv6m BECLO 9A C XS2062960385 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30 | 10/06/2021 | 12/16/2024 | | 1,168,343 | 0.834515564 | | | | 78,601 | | 78,601 | | 78,601 | | | 2,683 | | 0003 |
| EUR/L 18185302.50 USD-S15150000.00EUR | CLO Reinv6m BAST 2020-3A B2 XS2242636194 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/06/2021 | 02/18/2025 | | 18,185,303 | 0.833090349 | | | | 1,203,938 | | 1,203,938 | | 1,203,938 | | | 56,514 | | 0003 |
| EUR/L 4462200.00 USD-S3600000.00EUR | CLO Reinv6m DERPK 1A CR XS2393984484 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/08/2021 | 10/15/2026 | | 4,462,200 | 0.806776926 | | | | 317,571 | | 317,571 | | 317,571 | | | 31,875 | | 0003 |
| GBP/L 277073.66 USD-S198029.99GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 06/15/2027 | | 277,074 | 0.714719653 | | | | 13,501 | | 13,501 | | 13,501 | | | 2,279 | | 0003 |
| GBP/L 2317408.00 USD-S1390000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 02/18/2048 | | 2,317,408 | 0.599808061 | | | | 234,311 | | 234,311 | | 234,311 | | | 56,051 | | 0003 |
| GBP/L 525463.18 USD-S332487.46GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/15/2039 | | 525,463 | 0.632751204 | | | | 54,528 | | 54,528 | | 54,528 | | | 10,078 | | 0003 |
| GBP/L 96503.32 USD-S70911.40GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/16/2025 | | 96,503 | 0.73480788 | | | | 1,821 | | 1,821 | | 1,821 | | | 406 | | 0003 |
| GBP/L 487886.23 USD-S363315.24GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 11/17/2021 | 12/09/2024 | | 487,886 | 0.744672052 | | | | 1,998 | | 1,998 | | 1,998 | | | 1,068 | | 0003 |
| GBP/L 506410.75 USD-S367843.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 01/05/2022 | 01/11/2027 | | 506,411 | 0.726374667 | | | | 17,209 | | 17,209 | | 17,209 | | | 3,825 | | 0003 |
| EUR/L 840461.96 USD-S697710.41EUR | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 03/21/2022 | 01/11/2027 | | 840,462 | 0.830151087 | | | | 36,264 | | 36,264 | | 36,264 | | | 6,348 | | 0003 |
| EUR/S 698079.06 USD-L600000.00EUR | CLO Reinv6m BECLO 9A C XS2062960385 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/24/2022 | 12/16/2024 | | 698,079 | 0.859501501 | | | | (27,675) | | (27,675) | | (27,675) | | | 1,603 | | 0003 |
| GBP/L 944281.27 USD-S697710.41GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/29/2022 | 01/11/2027 | | 944,281 | 0.738879857 | | | | 17,593 | | 17,593 | | 17,593 | | | 7,133 | | 0003 |
| GBP/L 361150.51 USD-S271807.41GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 04/19/2022 | 11/03/2025 | | 361,151 | 0.752615329 | | | | (918) | | (918) | | (918) | | | 1,888 | | 0003 |
| GBP/L 403890.87 USD-S321515.15GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/10/2022 | 12/09/2024 | | 403,891 | 0.79604461 | | | | (25,844) | | (25,844) | | (25,844) | | | 884 | | 0003 |
| EUR/L 11024200.00 USD-S10000000.00EUR | CLO Reinv6m NWDSE 2022-26A D XS2437417186 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/16/2022 | 01/15/2025 | | 11,024,200 | 0.907095299 | | | | (155,407) | | (155,407) | | (155,407) | | | 29,844 | | 0003 |
| EUR/L 4132995.00 USD-S3721742.46EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 07/01/2022 | 07/07/2026 | | 4,132,995 | 0.900495273 | | | | (106,515) | | (106,515) | | (106,515) | | | 27,471 | | 0003 |
| GBP/L 754569.84 USD-S608474.99GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/11/2022 | 12/09/2024 | | 754,570 | 0.806386576 | | | | (58,653) | | (58,653) | | (58,653) | | | 1,652 | | 0003 |
| EUR/L 1058018.46 USD-S1000000.00EUR | CLO Reinv6m RRME 14A C2N XS2532389504 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 1,058,018 | 0.945163093 | | | | (75,235) | | (75,235) | | (75,235) | | | 6,564 | | 0003 |
| EUR/L 3224700.00 USD-S3000000.00EUR | CLO Reinv6m TRNTE 3A C XS2498897847 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/20/2022 | 11/02/2027 | | 3,224,700 | 0.930319099 | | | | (231,755) | | (231,755) | | (231,755) | | | 28,344 | | 0003 |
| EUR/L 102.54 USD-S100.80EUR | Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 10/25/2024 | | 103 | 0.983031012 | | | | (10) | | (10) | | (10) | | | | | 0003 |
| EUR/L 1021016.60 USD-S1000000.00EUR | CLO Reinv6m INVSC 4A B1E XS2114941409 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 04/15/2025 | | 1,021,017 | 0.979416006 | | | | (98,481) | | (98,481) | | (98,481) | | | 3,751 | | 0003 |
| EUR/L 132365.94 USD-S125441.56EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 10/28/2025 | | 132,366 | 0.9476876 | | | | (9,055) | | (9,055) | | (9,055) | | | 687 | | 0003 |
| EUR/L 1171809.32 USD-S1104855.10EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/28/2022 | 04/28/2026 | | 1,171,809 | 0.94286253 | | | | (81,001) | | (81,001) | | (81,001) | | | 7,354 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 1622228.50 USD-S1386638.60GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/10/2022 | 11/03/2025 | | 1,622,229 | 0.854773911 | | | | (215,967) | | (215,967) | | (215,967) | | | 8,481 | | 0003 |
| GBP/L 749895.52 USD-S626426.80GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 11/15/2022 | 12/09/2024 | | 749,896 | 0.835352103 | | | | (87,320) | | (87,320) | | (87,320) | | | 1,642 | | 0003 |
| GBP/S 1721805.56 USD-L1388888.89GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/01/2023 | 10/15/2024 | | 1,721,806 | 0.806646768 | | | | 134,700 | | 134,700 | | 134,700 | | | 1,745 | | 0003 |
| EUR/L 4781.72 USD-S4349.60EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/17/2023 | 10/25/2024 | | 4,782 | 0.909630844 | | | | (65) | | (65) | | (65) | | | 6 | | 0003 |
| EUR/L 3736052.56 USD-S3359759.50EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30 | 04/03/2023 | 02/18/2025 | | 3,736,053 | 0.899280577 | | | | (24,183) | | (24,183) | | (24,183) | | | 11,610 | | 0003 |
| GBP/L 1419245.57 USD-S1144229.91GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 05/02/2023 | 02/18/2025 | | 1,419,246 | 0.806224049 | | | | (108,946) | | (108,946) | | (108,946) | | | 4,411 | | 0003 |
| EUR/L 875357.43 USD-S787419.24EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/26/2023 | 07/07/2026 | | 875,357 | 0.899540248 | | | | (21,663) | | (21,663) | | (21,663) | | | 5,818 | | 0003 |
| EUR/L 298344.72 USD-S264127.06EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 06/20/2023 | 07/07/2026 | | 298,345 | 0.88530831 | | | | (2,828) | | (2,828) | | (2,828) | | | 1,983 | | 0003 |
| EUR/L 1960610.00 USD-S1700000.00EUR | CLO ReInv6m DRYD 2017-62A C XS1826187723 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/12/2023 | 05/10/2027 | | 1,960,610 | 0.867077083 | | | | 44 | | 44 | | 44 | | | 15,832 | | 0003 |
| EUR/L 3252918.13 USD-S2797246.65EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/18/2023 | 07/07/2026 | | 3,252,918 | 0.859919167 | | | | 57,756 | | 57,756 | | 57,756 | | | 21,621 | | 0003 |
| GBP/L 1857823.68 USD-S1456773.84GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 07/24/2023 | 12/09/2024 | | 1,857,824 | 0.784129224 | | | | (89,145) | | (89,145) | | (89,145) | | | 4,068 | | 0003 |
| GBP/S 1765884.08 USD-L1390000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2023 | 11/15/2024 | | 1,765,884 | 0.787141136 | | | | 92,002 | | 92,002 | | 92,002 | | | 3,134 | | 0003 |
| EUR/L 7769510.00 USD-S7000000.00EUR | CLO ReInv6m JUBIL 2022-26A C XS2494465649 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 07/27/2022 | 09/13/2027 | | 7,769,510 | 0.900957718 | | | | (307,709) | | (307,709) | | (307,709) | | | 66,762 | | 0003 |
| SEK/L 129492487.42 USD-S1289784022.45SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/02/2022 | 05/15/2026 | | 129,492,487 | 9.9603 | | | | (832,434) | | (832,434) | | (832,434) | | | 824,573 | | 0003 |
| EUR/L 14812258.44 USD-S14000000.00EUR | CLO ReInv6m RRME 14A C1N XS2532388951 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 14,812,258 | 0.945163093 | | | | (1,053,292) | | (1,053,292) | | (1,053,292) | | | 91,899 | | 0003 |
| EUR/L 11286450.00 USD-S10500000.00EUR | CLO ReInv6m TRNTE 3A C XS2498897847 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/20/2022 | 11/02/2027 | | 11,286,450 | 0.930319099 | | | | (811,142) | | (811,142) | | (811,142) | | | 99,205 | | 0003 |
| EUR/L 1931955.00 USD-S1850000.00EUR | CLO ReInv6m CGMSE 2021-2A A2A XS2391834509 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/03/2022 | 10/15/2026 | | 1,931,955 | 0.95757924 | | | | (173,566) | | (173,566) | | (173,566) | | | 13,801 | | 0003 |
| EUR/L 2801513.00 USD-S2740000.00EUR | CLO ReInv6m CADOG 8A BRN XS2079889361 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/06/2022 | 10/15/2024 | | 2,801,513 | 0.978042936 | | | | (250,189) | | (250,189) | | (250,189) | | | 2,840 | | 0003 |
| EUR/L 570157.50 USD-S550000.00EUR | CLO ReInv6m NEUBE 2021-2A C XS2374582224 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 10/07/2022 | 10/15/2026 | | 570,158 | 0.964645734 | | | | (55,525) | | (55,525) | | (55,525) | | | 4,073 | | 0003 |
| EUR/L 1576800.00 USD-S1500000.00EUR | CLO ReInv6m BLUME 2021-2A B2 XS2395963395 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2022 | 01/15/2027 | | 1,576,800 | 0.95129376 | | | | (135,228) | | (135,228) | | (135,228) | | | 11,939 | | 0003 |
| EUR/L 1284768.75 USD-S1250000.00EUR | CLO ReInv6m TYMPK 1A A2EB XS2366819394 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 10/31/2022 | 02/19/2026 | | 1,284,769 | 0.972937737 | | | | (127,975) | | (127,975) | | (127,975) | | | 7,571 | | 0003 |
| EUR/L 1588350.00 USD-S1500000.00EUR | CLO ReInv6m INVSC 2A B2R XS2369271056 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/31/2022 | 08/17/2026 | | 1,588,350 | 0.944376239 | | | | (118,078) | | (118,078) | | (118,078) | | | 10,888 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 798450.00 USD-S750000.00EUR | CLO ReInv6m BLUME 2021-2A B2 XS2395963395 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/31/2022 | 01/15/2027 | | 798,450 | 0.939319932 | | | | (58,313) | | (58,313) | | (58,313) | | | 6,046 | | 0003 |
| EUR/L 3897281.25 USD-S3750000.00EUR | CLO ReInv6m DRYD 2021-91A D XS2461260544 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/04/2022 | 10/20/2025 | | 3,897,281 | 0.962209232 | | | | (326,858) | | (326,858) | | (326,858) | | | 20,013 | | 0003 |
| EUR/L 9233125.00 USD-S8500000.00EUR | CLO ReInv6m ARESE 16A B1 XS2465009590 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 11/08/2022 | 01/18/2028 | | 9,233,125 | 0.920598389 | | | | (589,790) | | (589,790) | | (589,790) | | | 83,881 | | 0003 |
| EUR/L 31020825.00 USD-S28500000.00EUR | CLO ReInv6m CORDA 26A C XS2553242681 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/08/2022 | 07/17/2028 | | 31,020,825 | 0.918737654 | | | | (2,079,094) | | (2,079,094) | | (2,079,094) | | | 302,245 | | 0003 |
| EUR/L 6973248.00 USD-S6400000.00EUR | CLO ReInv6m DRYD 2021-103A B1 XS2552865797 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 11/08/2022 | 07/19/2028 | | 6,973,248 | 0.917793258 | | | | (460,938) | | (460,938) | | (460,938) | | | 67,991 | | 0003 |
| EUR/L 6963783.00 USD-S6225000.00EUR | CLO ReInv6m HNLY 9A D XS2554991229 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/15/2022 | 05/04/2028 | | 6,963,783 | 0.89391068 | | | | (272,795) | | (272,795) | | (272,795) | | | 66,014 | | 0003 |
| EUR/L 5031000.00 USD-S4500000.00EUR | CLO ReInv6m HNLY 9A C XS2554990841 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/15/2022 | 02/22/2028 | | 5,031,000 | 0.894454383 | | | | (189,257) | | (189,257) | | (189,257) | | | 46,365 | | 0003 |
| EUR/S 3483270.00 USD-L3150000.00EUR | CLO ReInv6m HNLY 9A B XS2554990254 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 11/15/2022 | 07/14/2027 | | 3,483,270 | 0.904322662 | | | | 143,905 | | 143,905 | | 143,905 | | | 29,072 | | 0003 |
| EUR/L 1671600.00 USD-S1500000.00EUR | CLO ReInv6m CGMSE 2021-2A C XS2391834848 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/15/2022 | 10/15/2026 | | 1,671,600 | 0.897343862 | | | | (42,672) | | (42,672) | | (42,672) | | | 11,941 | | 0003 |
| EUR/L 2256649.68 USD-S2063000.00EUR | CLO ACLO 4A B XS1796875695 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 2,256,650 | 0.914187088 | | | | (42,674) | | (42,674) | | (42,674) | | | 3,288 | | 0003 |
| EUR/L 1093868.00 USD-S1000000.00EUR | CLO CONTE 5A B2 XS1825535146 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 1,093,868 | 0.914187087 | | | | (20,685) | | (20,685) | | (20,685) | | | 1,594 | | 0003 |
| EUR/L 2349270.00 USD-S2100000.00EUR | CLO PSTET 2022-2A B XS2459151879 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/20/2022 | 10/29/2027 | | 2,349,270 | 0.893894699 | | | | (78,867) | | (78,867) | | (78,867) | | | 20,613 | | 0003 |
| EUR/L 2990520.00 USD-S2700000.00EUR | CLO ReInv6m ARBR 10A D XS2417698870 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/06/2023 | 01/14/2027 | | 2,990,520 | 0.902853016 | | | | (102,393) | | (102,393) | | (102,393) | | | 22,629 | | 0003 |
| EUR/L 2517240.00 USD-S2200000.00EUR | CLO ReInv6m AQUE 2022-7A C XS2448043492 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/17/2023 | 03/15/2028 | | 2,517,240 | 0.873973082 | | | | (42,651) | | (42,651) | | (42,651) | | | 23,403 | | 0003 |
| EUR/L 2288400.00 USD-S2000000.00EUR | CLO ReInv6m AQUE 2022-7A D XS2448044110 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/17/2023 | 03/15/2028 | | 2,288,400 | 0.873973082 | | | | (38,774) | | (38,774) | | (38,774) | | | 21,276 | | 0003 |
| EUR/S 3857130.00 USD-L3400000.00EUR | CLO ReInv6m DRYD 2021-103A B1 XS2552865797 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/16/2023 | 07/19/2028 | | 3,857,130 | 0.88148442 | | | | 110,055 | | 110,055 | | 110,055 | | | 37,608 | | 0003 |
| EUR/L 1125550.00 USD-S1000000.00EUR | CLO ReInv6m CORDA 6A DR XS1803166047 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/21/2023 | 10/15/2027 | | 1,125,550 | 0.888454533 | | | | (30,887) | | (30,887) | | (30,887) | | | 9,814 | | 0003 |
| GBP/L 2509387.70 USD-S2062013.30GBP | Patrizia London - 7200445 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 05/24/2023 | 10/28/2025 | | 2,509,388 | 0.821719697 | | | | (234,592) | | (234,592) | | (234,592) | | | 13,019 | | 0003 |
| EUR/L 2371060.00 USD-S2060000.00EUR | CLO CGMSE 2013-1A A2R XS1555786372 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/27/2023 | 09/28/2026 | | 2,371,060 | 0.868809731 | | | | 11,692 | | 11,692 | | 11,692 | | | 16,743 | | 0003 |
| EUR/L 1161300.00 USD-S1000000.00EUR | CLO ACLO 3A CNE XS1582975741 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/27/2023 | 07/26/2027 | | 1,161,300 | 0.861103935 | | | | 4,463 | | 4,463 | | 4,463 | | | 9,749 | | 0003 |
| EUR/L 101097.14 USD-S91127.43EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/22/2023 | 12/31/2024 | | 101,097 | 0.901384846 | | | | (715) | | (715) | | (715) | | | 254 | | 0003 |
| EUR/S 6614439.00 USD-L6000000.00EUR | CLO ReInv6m RRME 14A B2N XS2532388282 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 10/10/2023 | 04/15/2026 | | 6,614,439 | 0.907106408 | | | | 199,301 | | 199,301 | | 199,301 | | | 41,038 | | 0003 |
| EUR/S 15433691.00 USD-L14000000.00EUR | CLO ReInv6m RRME 14A C1N XS2532388951 | B1 | Currency | BNP Paribas SA ROMUWSFPUBMPRO8K5P83 | 10/10/2023 | 04/15/2026 | | 15,433,691 | 0.907106408 | | | | 465,036 | | 465,036 | | 465,036 | | | 95,755 | | 0003 |
| GBP/L 1531019.01 USD-S1226041.25GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 11/22/2023 | 11/03/2025 | | 1,531,019 | 0.800800801 | | | | (100,389) | | (100,389) | | (100,389) | | | 8,004 | | 0003 |
| EUR/L 145526.02 USD-S131472.88EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 12/01/2023 | 12/31/2024 | | 145,526 | 0.903432115 | | | | (1,362) | | (1,362) | | (1,362) | | | 365 | | 0003 |
| EUR/L 354478.26 USD-S321187.21EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 05/16/2025 | | 354,478 | 0.906084367 | | | | (6,139) | | (6,139) | | (6,139) | | | 1,401 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 555920.80 USD-S500266.19EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 02/22/2024 | 10/16/2025 | | 555,921 | 0.89988752 | | | | (8,973) | | (8,973) | | (8,973) | | | 2,840 | | 0003 |
| EUR/L 1410093.81 USD-S1255593.08EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 02/22/2024 | 06/16/2026 | | 1,410,094 | 0.890432304 | | | | (20,502) | | (20,502) | | (20,502) | | | 9,219 | | 0003 |
| GBP/L 392362.56 USD-S308509.64GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2025 | | 392,363 | 0.786287152 | | | | (18,240) | | (18,240) | | (18,240) | | | 2,004 | | 0003 |
| GBP/L 1851295.01 USD-S1455649.48GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/17/2025 | | 1,851,295 | 0.786287152 | | | | (85,303) | | (85,303) | | (85,303) | | | 9,846 | | 0003 |
| SEK/L 2167419.97 USD-S21938624.94SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/27/2024 | 06/16/2025 | | 2,167,420 | 10.122 | | | | (21,142) | | (21,142) | | (21,142) | | | 9,129 | | 0003 |
| EUR/S 4444600.00 USD-L4000000.00EUR | CLO Reinv6m CLNPK 1A CE XS1622862263 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/02/2024 | 06/12/2026 | | 4,444,600 | 0.899968501 | | | | 112,243 | | 112,243 | | 112,243 | | | 28,964 | | 0003 |
| GBP/L 216725.50 USD-S171601.69GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/06/2024 | 11/03/2025 | | 216,726 | 0.791792798 | | | | (11,613) | | (11,613) | | (11,613) | | | 1,133 | | 0003 |
| EUR/S 3395775.00 USD-L3000000.00EUR | CLO PALMP 1A C XS1566964638 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/14/2024 | 01/19/2027 | | 3,395,775 | 0.883450759 | | | | 46,773 | | 46,773 | | 46,773 | | | 25,773 | | 0003 |
| EUR/S 8974800.00 USD-L8000000.00EUR | CLO Reinv6m HARVT 29A D XS2498563712 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/14/2027 | | 8,974,800 | 0.891384766 | | | | 248,417 | | 248,417 | | 248,417 | | | 74,905 | | 0003 |
| EUR/L 333503194.32 USD-S304850313.37EUR | Coupon Hedge CLO JAJO | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 07/11/2024 | 10/15/2024 | | 333,503,194 | 0.914085138 | | | | (6,026,859) | | (6,026,859) | | (6,026,859) | | | 338,037 | | 0003 |
| EUR/L 244701.72 USD-S223901.29EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 12/16/2024 | | 244,702 | 0.914996797 | | | | (5,284) | | (5,284) | | (5,284) | | | 562 | | 0003 |
| EUR/L 251441.29 USD-S228230.27EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 06/16/2025 | | 251,441 | 0.907688113 | | | | (5,105) | | (5,105) | | (5,105) | | | 1,059 | | 0003 |
| EUR/S 2197360.40 USD-L2000000.00EUR | CLO Reinv6m ARESE 13A C1 XS2084073928 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/08/2024 | 01/15/2025 | | 2,197,360 | 0.910182963 | | | | 38,330 | | 38,330 | | 38,330 | | | 5,949 | | 0003 |
| EUR/S 98666.96 USD-L88865.14EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 03/17/2025 | | 98,667 | 0.900657525 | | | | 886 | | 886 | | 886 | | | 335 | | 0003 |
| EUR/S 111680.25 USD-L100233.58EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 06/16/2025 | | 111,680 | 0.897504975 | | | | 989 | | 989 | | 989 | | | 470 | | 0003 |
| EUR/S 102922.97 USD-L91756.24EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 12/16/2025 | | 102,923 | 0.891504005 | | | | 922 | | 922 | | 922 | | | 566 | | 0003 |
| EUR/S 105400.96 USD-L93664.77EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 03/16/2026 | | 105,401 | 0.888651963 | | | | 957 | | 957 | | 957 | | | 636 | | 0003 |
| SEK/S 1300483.67 USD-L12926677.67SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 12/16/2025 | | 1,300,484 | 9.93990003 | | | | (570) | | (570) | | (570) | | | 7,155 | | 0003 |
| SEK/S 876305.81 USD-L8677618.27SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 03/16/2026 | | 876,306 | 9.902499985 | | | | (403) | | (403) | | (403) | | | 5,290 | | 0003 |
| EUR/L 11808559.00 USD-S10600000.00EUR | CLO Reinv6m RFTE 2019-1A D XS2064434132 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 10/21/2024 | | 11,808,559 | 0.897653981 | | | | (504) | | (504) | | (504) | | | 14,162 | | 0003 |
| EUR/L 1531770.63 USD-S1375000.00EUR | CLO Reinv6m RFTE 2019-1A DE XS2064434561 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 08/28/2024 | 10/21/2024 | | 1,531,771 | 0.897653978 | | | | (65) | | (65) | | (65) | | | 1,837 | | 0003 |
| EUR/S 7048944.00 USD-L6300000.00EUR | CLO Reinv6m CGMSE 2020-1A C XS2115127768 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/29/2024 | 04/15/2025 | | 7,048,944 | 0.893750894 | | | | 16,274 | | 16,274 | | 16,274 | | | 25,893 | | 0003 |
| EUR/S 3352716.00 USD-L3000000.00EUR | CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 3,352,716 | 0.894796935 | | | | 11,674 | | 11,674 | | 11,674 | | | 12,316 | | 0003 |
| EUR/L 9968400.00 USD-S9000000.00EUR | CLO Reinv6m CIFCE 2A CN XS2125925011 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | | 9,968,400 | 0.902853016 | | | | (55,439) | | (55,439) | | (55,439) | | | 10,104 | | 0003 |
| EUR/S 14481994.80 USD-L13000000.00EUR | CLO Reinv6m CIFCE 2A DN XS2125925870 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/03/2024 | 04/15/2025 | | 14,481,995 | 0.897666391 | | | | 97,026 | | 97,026 | | 97,026 | | | 53,197 | | 0003 |
| EUR/L 7056596.51 USD-S6375000.00EUR | CLO Reinv6m ACCUN 4A B1E XS2106569366 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 10/21/2024 | | 7,056,597 | 0.903410021 | | | | (45,552) | | (45,552) | | (45,552) | | | 8,463 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 4983569.10 USD-S4500000.00EUR | CLO ReInv6m AVOCA 21A C XS2126167704 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 10/15/2024 | | 4,983,569 | 0.902967313 | | | | (28,350) | | (28,350) | | (28,350) | | | 5,051 | | 0003 |
| EUR/L 14377298.00 USD-S13000000.00EUR | CLO ReInv6m RRME 6A C XS2291789464 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/09/2024 | 10/15/2024 | | 14,377,298 | 0.904203279 | | | | (101,581) | | (101,581) | | (101,581) | | | 14,573 | | 0003 |
| EUR/L 3866100.00 USD-S3500000.00EUR | CLO ReInv6m NEUBE 2021-1A D XS2293735101 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/17/2024 | | 3,866,100 | 0.905305088 | | | | (32,413) | | (32,413) | | (32,413) | | | 4,172 | | 0003 |
| EUR/L 8555225.00 USD-S7750000.00EUR | CLO ReInv6m AVOCA 22A C XS2296333250 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2024 | | 8,555,225 | 0.905879156 | | | | (76,414) | | (76,414) | | (76,414) | | | 8,672 | | 0003 |
| EUR/S 8663725.00 USD-L7750000.00EUR | CLO ReInv6m AVOCA 22A C XS2296333250 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/10/2024 | 10/15/2025 | | 8,663,725 | 0.894534395 | | | | 87,145 | | 87,145 | | 87,145 | | | 44,200 | | 0003 |
| EUR/L 8816800.00 USD-S8000000.00EUR | CLO ReInv6m RRME 1A BR XS2303068774 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2024 | | 8,816,800 | 0.907358679 | | | | (93,279) | | (93,279) | | (93,279) | | | 8,937 | | 0003 |
| EUR/S 8931400.00 USD-L8000000.00EUR | CLO ReInv6m RRME 1A BR XS2303068774 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2025 | | 8,931,400 | 0.895716237 | | | | 101,756 | | 101,756 | | 101,756 | | | 45,565 | | 0003 |
| EUR/S 2621413.25 USD-L2350000.00EUR | CLO ReInv6m CIFCE 3A C XS2274531172 | B1 | Currency | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 09/12/2024 | 07/15/2025 | | 2,621,413 | 0.896463005 | | | | 23,002 | | 23,002 | | 23,002 | | | 11,643 | | 0003 |
| EUR/L 1515110.21 USD-S1238000.00EUR | CLO ReInv6m CADOG 8A BRN XS2079889361 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 1,515,110 | 0.817102275 | | | | 135,677 | | 135,677 | | 135,677 | | | 1,536 | | 0003 |
| EUR/L 1840381.50 USD-S1500000.00EUR | CLO ReInv6m CONTE 7A D XS2053879602 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 12/16/2024 | | 1,840,382 | 0.815048402 | | | | 163,432 | | 163,432 | | 163,432 | | | 4,226 | | 0003 |
| EUR/L 21132562.50 USD-S16875000.00EUR | CLO ReInv6m NWDSE 2020-21A CR XS2345834332 | B1 | Currency | ROYAL BK CANADA ES71P3U3RHIGC71XBU11 | 08/11/2021 | 06/15/2026 | | 21,132,563 | 0.798530704 | | | | 1,777,451 | | 1,777,451 | | 1,777,451 | | | 138,045 | | 0003 |
| EUR/L 374808.49 USD-S307245.26EUR | College Square July 2021 - 7200462 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/26/2021 | 11/27/2024 | | 374,808 | 0.819739329 | | | | 31,696 | | 31,696 | | 31,696 | | | 747 | | 0003 |
| EUR/L 207840.33 USD-S173344.73EUR | Exeter Logistics June 2021 - 7200455 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/15/2021 | 06/16/2025 | | 207,840 | 0.834028362 | | | | 12,538 | | 12,538 | | 12,538 | | | 875 | | 0003 |
| GBP/L 82967.54 USD-S61791.57GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/14/2022 | 01/11/2027 | | 82,968 | 0.744768014 | | | | 946 | | 946 | | 946 | | | 627 | | 0003 |
| EUR/L 628793.17 USD-S554276.27EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/25/2022 | 11/27/2024 | | 628,793 | 0.881492192 | | | | 10,169 | | 10,169 | | 10,169 | | | 1,253 | | 0003 |
| EUR/L 391956.97 USD-S349742.99EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/25/2022 | 11/27/2024 | | 391,957 | 0.892299453 | | | | 1,647 | | 1,647 | | 1,647 | | | 781 | | 0003 |
| GBP/S 16152500.00 USD-L13000000.00GBP | Jason Portfolio Jan 2022 - 7200521 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/01/2022 | 01/17/2025 | | 16,152,500 | 0.804828974 | | | | 1,216,344 | | 1,216,344 | | 1,216,344 | | | 44,134 | | 0003 |
| EUR/L 8878.32 USD-S8727.34EUR | Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 10/25/2024 | | 8,878 | 0.98299453 | | | | (846) | | (846) | | (846) | | | 12 | | 0003 |
| GBP/L 2204566.68 USD-S2076000.00GBP | TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/11/2022 | 12/07/2026 | | 2,204,567 | 0.941681655 | | | | (509,997) | | (509,997) | | (509,997) | | | 16,299 | | 0003 |
| GBP/L 9002640.00 USD-S8000000.00GBP | Polaris 2021-1 Class B RMBS 50136215 | B1 | Currency | JPMORGAN CHASE 815DZWZKVSZI1NUHU748 | 10/18/2022 | 07/23/2025 | | 9,002,640 | 0.888628225 | | | | (1,614,859) | | (1,614,859) | | (1,614,859) | | | 40,536 | | 0003 |
| EUR/L 408783.77 USD-S400219.08EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 10/19/2022 | 11/27/2024 | | 408,784 | 0.979048361 | | | | (37,680) | | (37,680) | | (37,680) | | | 815 | | 0003 |
| GBP/S 2369359.56 USD-L2076000.00GBP | TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/25/2022 | 12/07/2026 | | 2,369,360 | 0.876186137 | | | | 356,997 | | 356,997 | | 356,997 | | | 17,517 | | 0003 |
| EUR/L 140719.89 USD-S135594.42EUR | Domi 2020-2 Class A-50136222 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 10/28/2022 | 11/15/2024 | | 140,720 | 0.963576791 | | | | (10,482) | | (10,482) | | (10,482) | | | 250 | | 0003 |
| EUR/L 163993.24 USD-S157913.57EUR | Domi 2021-1 Class A-50136220 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/28/2022 | 12/16/2024 | | 163,993 | 0.962927313 | | | | (12,317) | | (12,317) | | (12,317) | | | 377 | | 0003 |
| EUR/L 526590.24 USD-S507151.13EUR | Dutch Property Finance 2020-1 - Class A-50136216 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2022 | 10/28/2024 | | 526,590 | 0.963084941 | | | | (38,587) | | (38,587) | | (38,587) | | | 729 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 167942.97 USD-S161891.47EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/31/2022 | 01/28/2025 | | 167,943 | 0.963966935 | | | | (13,110) | | (13,110) | | (13,110) | | | 481 | | 0003 |
| GBP/L 265511.60 USD-S219240.82GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 01/11/2023 | 01/11/2027 | | 265,512 | 0.825729723 | | | | (23,363) | | (23,363) | | (23,363) | | | 2,006 | | 0003 |
| GBP/L 5009062.64 USD-S4100075.83GBP | Bourne Leisure Feb 2021 - 7200435 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 01/12/2023 | 02/25/2026 | | 5,009,063 | 0.818531555 | | | | (423,909) | | (423,909) | | (423,909) | | | 29,692 | | 0003 |
| GBP/L 499323.38 USD-S406714.49GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/03/2023 | 01/11/2027 | | 499,323 | 0.814531236 | | | | (37,072) | | (37,072) | | (37,072) | | | 3,772 | | 0003 |
| EUR/L 647897.19 USD-S594755.76EUR | College Square July 2021 - 7200462 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/23/2023 | 11/27/2024 | | 647,897 | 0.917978607 | | | | (15,582) | | (15,582) | | (15,582) | | | 1,291 | | 0003 |
| EUR/L 3382200.00 USD-S3000000.00EUR | CLO ReInv6m ANCHE 1A D2R XS2399534093 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/20/2023 | 04/18/2028 | | 3,382,200 | 0.886996629 | | | | (106,597) | | (106,597) | | (106,597) | | | 31,866 | | 0003 |
| EUR/L 382438.05 USD-S344849.46EUR | College Square July 2021 - 7200462 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 04/06/2023 | 11/27/2024 | | 382,438 | 0.901713258 | | | | (2,259) | | (2,259) | | (2,259) | | | 762 | | 0003 |
| GBP/L 2700156.84 USD-S2175898.12GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/15/2023 | 06/16/2025 | | 2,700,157 | 0.805841382 | | | | (201,065) | | (201,065) | | (201,065) | | | 11,373 | | 0003 |
| EUR/L 1385648.01 USD-S1241152.98EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 06/20/2023 | 12/31/2024 | | 1,385,648 | 0.895720249 | | | | (1,028) | | (1,028) | | (1,028) | | | 3,478 | | 0003 |
| GBP/L 2053344.11 USD-S1636724.16GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/20/2023 | 06/16/2025 | | 2,053,344 | 0.797101739 | | | | (128,973) | | (128,973) | | (128,973) | | | 8,648 | | 0003 |
| EUR/L 352160.34 USD-S308695.95EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/27/2025 | | 352,160 | 0.87657784 | | | | 6,939 | | 6,939 | | 6,939 | | | 1,005 | | 0003 |
| EUR/L 14675.65 USD-S12714.99EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/27/2026 | | 14,676 | 0.866400466 | | | | 194 | | 194 | | 194 | | | 92 | | 0003 |
| GBP/L 1466172.53 USD-S1185983.85GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 09/15/2023 | 06/16/2025 | | 1,466,173 | 0.808897879 | | | | (115,152) | | (115,152) | | (115,152) | | | 6,175 | | 0003 |
| EUR/L 658931.74 USD-S611948.19EUR | Stoneweg Spanish Hotel Portfolio - 7200552 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/28/2023 | 12/31/2024 | | 658,932 | 0.928697394 | | | | (24,766) | | (24,766) | | (24,766) | | | 1,654 | | 0003 |
| EUR/L 2809911.05 USD-S2529628.24EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 10/31/2023 | 05/27/2026 | | 2,809,911 | 0.90025207 | | | | (68,597) | | (68,597) | | (68,597) | | | 18,073 | | 0003 |
| EUR/L 803778.39 USD-S728250.11EUR | College Square July 2021 - 7200462 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 01/24/2024 | 11/27/2024 | | 803,778 | 0.906033453 | | | | (8,621) | | (8,621) | | (8,621) | | | 1,602 | | 0003 |
| GBP/L 3449028.41 USD-S2737028.71GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/15/2024 | 06/16/2025 | | 3,449,028 | 0.793565139 | | | | (200,373) | | (200,373) | | (200,373) | | | 14,527 | | 0003 |
| EUR/L 1303832.09 USD-S1162578.77EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 02/21/2024 | 05/27/2026 | | 1,303,832 | 0.891662952 | | | | (19,810) | | (19,810) | | (19,810) | | | 8,386 | | 0003 |
| EUR/L 170278.11 USD-S155412.87EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 12/16/2024 | | 170,278 | 0.912700229 | | | | (3,240) | | (3,240) | | (3,240) | | | 391 | | 0003 |
| EUR/L 3246810.84 USD-S2945888.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 04/16/2025 | | 3,246,811 | 0.907317514 | | | | (57,018) | | (57,018) | | (57,018) | | | 11,957 | | 0003 |
| EUR/L 674987.52 USD-S611595.64EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 05/16/2025 | | 674,988 | 0.906084367 | | | | (11,690) | | (11,690) | | (11,690) | | | 2,667 | | 0003 |
| EUR/L 3412768.67 USD-S3083873.55EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 07/16/2025 | | 3,412,769 | 0.903628065 | | | | (57,592) | | (57,592) | | (57,592) | | | 15,184 | | 0003 |
| GBP/L 1792883.36 USD-S1410275.60GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/14/2025 | | 1,792,883 | 0.786596402 | | | | (90,718) | | (90,718) | | (90,718) | | | 5,492 | | 0003 |
| GBP/L 61443.98 USD-S48320.21GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 06/16/2025 | | 61,444 | 0.786410809 | | | | (2,983) | | (2,983) | | (2,983) | | | 259 | | 0003 |
| GBP/L 1365206.34 USD-S1073528.61GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 07/16/2025 | | 1,365,206 | 0.786348978 | | | | (65,521) | | (65,521) | | (65,521) | | | 6,074 | | 0003 |
| GBP/L 60542.97 USD-S47585.45GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/16/2026 | | 60,543 | 0.785978124 | | | | (2,410) | | (2,410) | | (2,410) | | | 442 | | 0003 |
| GBP/L 61390.83 USD-S48320.21GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 06/16/2025 | | 61,391 | 0.787091655 | | | | (3,037) | | (3,037) | | (3,037) | | | 259 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 696197.63 USD-S547928.24GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 08/18/2025 | | 696,198 | 0.78702974 | | | | (33,676) | | (33,676) | | (33,676) | | | 3,270 | | 0003 |
| GBP/L 59399.07 USD-S46737.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2026 | | 59,399 | 0.786843969 | | | | (2,735) | | (2,735) | | (2,735) | | | 338 | | 0003 |
| GBP/L 268123.37 USD-S210971.26GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/17/2026 | | 268,123 | 0.786843982 | | | | (12,236) | | (12,236) | | (12,236) | | | 1,577 | | 0003 |
| GBP/L 61129.88 USD-S48095.89GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 03/16/2026 | | 61,130 | 0.786782012 | | | | (2,763) | | (2,763) | | (2,763) | | | 369 | | 0003 |
| GBP/L 60670.48 USD-S47726.93GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/16/2026 | | 60,670 | 0.78665819 | | | | (2,638) | | (2,638) | | (2,638) | | | 406 | | 0003 |
| GBP/L 60567.02 USD-S47641.80GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 09/16/2026 | | 60,567 | 0.786596402 | | | | (2,506) | | (2,506) | | (2,506) | | | 424 | | 0003 |
| GBP/L 1273816.42 USD-S1003366.90GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA 02RNE8IBXP4R0TD8PU41 | 02/27/2024 | 06/16/2025 | | 1,273,816 | 0.787685638 | | | | (64,017) | | (64,017) | | (64,017) | | | 5,365 | | 0003 |
| SEK/L 613793.19 USD-S6151373.96SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 03/16/2026 | | 613,793 | 10.02189998 | | | | (7,115) | | (7,115) | | (7,115) | | | 3,705 | | 0003 |
| SEK/L 207522.34 USD-S2073210.47SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/27/2024 | 05/18/2026 | | 207,522 | 9.990300177 | | | | (2,292) | | (2,292) | | (2,292) | | | 1,325 | | 0003 |
| GBP/L 230254.35 USD-S180026.86GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78 | 03/14/2024 | 01/11/2027 | | 230,254 | 0.781860842 | | | | (7,860) | | (7,860) | | (7,860) | | | 1,739 | | 0003 |
| EUR/L 69966.24 USD-S63317.86EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 02/14/2025 | | 69,966 | 0.904977315 | | | | (889) | | (889) | | (889) | | | 214 | | 0003 |
| EUR/L 119015.16 USD-S106653.97EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 09/15/2025 | | 119,015 | 0.896137685 | | | | (1,278) | | (1,278) | | (1,278) | | | 583 | | 0003 |
| EUR/L 28293.52 USD-S25286.91EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 11/14/2025 | | 28,294 | 0.893735032 | | | | (291) | | (291) | | (291) | | | 150 | | 0003 |
| EUR/L 127830.70 USD-S108083.79EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2029 | | 127,831 | 0.845522946 | | | | (100) | | (100) | | (100) | | | 1,387 | | 0003 |
| EUR/L 131776.61 USD-S109749.82EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/17/2030 | | 131,777 | 0.832847499 | | | | 250 | | 250 | | 250 | | | 1,575 | | 0003 |
| EUR/L 136832.23 USD-S112350.96EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/16/2031 | | 136,832 | 0.8210855 | | | | 546 | | 546 | | 546 | | | 1,773 | | 0003 |
| GBP/L 175018.95 USD-S137151.44GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 11/15/2024 | | 175,019 | 0.783637658 | | | | (8,299) | | (8,299) | | (8,299) | | | 311 | | 0003 |
| GBP/L 168704.37 USD-S132130.62GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 02/14/2025 | | 168,704 | 0.783208046 | | | | (7,773) | | (7,773) | | (7,773) | | | 517 | | 0003 |
| GBP/L 454570.73 USD-S355967.68GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 03/14/2025 | | 454,571 | 0.783085352 | | | | (20,713) | | (20,713) | | (20,713) | | | 1,528 | | 0003 |
| GBP/L 168968.40 USD-S132254.54GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 08/15/2025 | | 168,968 | 0.782717597 | | | | (7,211) | | (7,211) | | (7,211) | | | 790 | | 0003 |
| GBP/L 1360568.01 USD-S1055194.67GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2029 | | 1,360,568 | 0.77555452 | | | | (28,321) | | (28,321) | | (28,321) | | | 14,763 | | 0003 |
| GBP/L 878983.52 USD-S670928.57GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2033 | | 878,984 | 0.763300511 | | | | (3,760) | | (3,760) | | (3,760) | | | 12,972 | | 0003 |
| EUR/L 581987.98 USD-S531528.20EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/26/2024 | 11/27/2024 | | 581,988 | 0.913297556 | | | | (10,958) | | (10,958) | | (10,958) | | | 1,160 | | 0003 |
| AUD/L 329450.00 USD-S500000.00AUD | Sapphire 2024-1 C 50208083 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 03/27/2024 | 07/14/2026 | | 329,450 | 1.517680983 | | | | (14,130) | | (14,130) | | (14,130) | | | 2,202 | | 0003 |
| EUR/S 177126.68 USD-L161800.10EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 10/25/2024 | | 177,127 | 0.913471082 | | | | 3,161 | | 3,161 | | 3,161 | | | 232 | | 0003 |
| AUD/L 8614.78 USD-S13138.29AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 04/11/2024 | 11/15/2024 | | 8,615 | 1.525087118 | | | | (472) | | (472) | | (472) | | | 15 | | 0003 |
| AUD/L 7339.13 USD-S11175.77AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 04/11/2024 | 01/16/2025 | | 7,339 | 1.52276496 | | | | (391) | | (391) | | (391) | | | 20 | | 0003 |
| AUD/L 7695.03 USD-S11696.35AUD | Coupon Hedge RMBS Strip | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P3016NJZ34 | 04/11/2024 | 04/15/2025 | | 7,695 | 1.519987576 | | | | (390) | | (390) | | (390) | | | 28 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1447094.18 USD-S1343762.47EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/23/2024 | 11/27/2024 | | 1,447,094 | 0.928593652 | | | | (51,939) | | (51,939) | | (51,939) | | | 2,884 | | 0003 |
| EUR/L 505584.39 USD-S467120.65EUR | College Square July 2021 - 7200462 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 04/26/2024 | 11/27/2024 | | 505,584 | 0.923922216 | | | | (15,512) | | (15,512) | | (15,512) | | | 1,008 | | 0003 |
| EUR/L 3591337.94 USD-S3300197.79EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 04/26/2024 | 04/28/2025 | | 3,591,338 | 0.918932678 | | | | (111,513) | | (111,513) | | (111,513) | | | 13,620 | | 0003 |
| EUR/S 337071.19 USD-L308695.95EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 01/27/2025 | | 337,071 | 0.915818258 | | | | 8,150 | | 8,150 | | 8,150 | | | 962 | | 0003 |
| EUR/S 165577.66 USD-L149662.92EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 10/28/2025 | | 165,578 | 0.903883531 | | | | 3,495 | | 3,495 | | 3,495 | | | 859 | | 0003 |
| EUR/S 28005.53 USD-L25739.18EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 01/27/2025 | | 28,006 | 0.919074911 | | | | 779 | | 779 | | 779 | | | 80 | | 0003 |
| EUR/S 21101.12 USD-L19309.59EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 04/25/2025 | | 21,101 | 0.915097872 | | | | 562 | | 562 | | 562 | | | 79 | | 0003 |
| EUR/L 1162314.78 USD-S1047602.32EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/16/2026 | | 1,162,315 | 0.90130689 | | | | (24,666) | | (24,666) | | (24,666) | | | 6,616 | | 0003 |
| EUR/L 382330.32 USD-S338435.26EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 02/16/2027 | | 382,330 | 0.885190743 | | | | (6,313) | | (6,313) | | (6,313) | | | 2,950 | | 0003 |
| GBP/L 10621781.05 USD-S8285703.25GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/10/2024 | 10/24/2024 | | 10,621,781 | 0.780067223 | | | | (453,497) | | (453,497) | | (453,497) | | | 13,618 | | 0003 |
| GBP/L 3740887.99 USD-S2877327.27GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/15/2024 | 06/16/2025 | | 3,740,888 | 0.769156221 | | | | (95,580) | | (95,580) | | (95,580) | | | 15,756 | | 0003 |
| GBP/L 342255.52 USD-S263862.09GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 07/18/2024 | 01/11/2027 | | 342,256 | 0.770950575 | | | | (7,421) | | (7,421) | | (7,421) | | | 2,585 | | 0003 |
| EUR/L 1798625.27 USD-S1610883.27EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/23/2024 | 05/27/2026 | | 1,798,625 | 0.895619169 | | | | (35,429) | | (35,429) | | (35,429) | | | 11,569 | | 0003 |
| GBP/L 2515779.13 USD-S1946823.17GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 2,515,779 | 0.773845027 | | | | (80,006) | | (80,006) | | (80,006) | | | 10,596 | | 0003 |
| GBP/L 650207.77 USD-S503160.05GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 650,208 | 0.773845028 | | | | (20,678) | | (20,678) | | (20,678) | | | 2,739 | | 0003 |
| GBP/L 1378536.98 USD-S1066773.99GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 1,378,537 | 0.77384503 | | | | (43,840) | | (43,840) | | (43,840) | | | 5,806 | | 0003 |
| EUR/L 558782.68 USD-S511491.97EUR | College Square July 2021 - 7200462 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/26/2024 | 11/27/2024 | | 558,783 | 0.915368332 | | | | (11,812) | | (11,812) | | (11,812) | | | 1,114 | | 0003 |
| EUR/L 64066.50 USD-S57863.53EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2025 | | 64,067 | 0.903179197 | | | | (1,272) | | (1,272) | | (1,272) | | | 327 | | 0003 |
| EUR/S 40878.57 USD-L37297.96EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 02/14/2025 | | 40,879 | 0.912408629 | | | | 859 | | 859 | | 859 | | | 125 | | 0003 |
| EUR/S 25662.98 USD-L23092.76EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2026 | | 25,663 | 0.899847173 | | | | 502 | | 502 | | 502 | | | 146 | | 0003 |
| EUR/S 53165.35 USD-L47363.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2026 | | 53,165 | 0.890868583 | | | | 1,010 | | 1,010 | | 1,010 | | | 380 | | 0003 |
| EUR/L 225532.10 USD-S204214.00EUR | Dutch Property Finance 2021-1 - Class A-50136718 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/15/2024 | 01/28/2025 | | 225,532 | 0.905476427 | | | | (2,853) | | (2,853) | | (2,853) | | | 647 | | 0003 |
| EUR/S 218725.60 USD-L196096.11EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 07/16/2025 | | 218,726 | 0.896539363 | | | | 1,946 | | 1,946 | | 1,946 | | | 973 | | 0003 |
| EUR/S 203301.09 USD-L181050.04EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/16/2026 | | 203,301 | 0.890551251 | | | | 1,837 | | 1,837 | | 1,837 | | | 1,157 | | 0003 |
| EUR/L 1864679.78 USD-S1644274.63EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 08/19/2024 | 05/27/2026 | | 1,864,680 | 0.8818 | | | | (7,392) | | (7,392) | | (7,392) | | | 11,994 | | 0003 |
| GBP/L 320990.19 USD-S248492.31GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 01/11/2027 | | 320,990 | 0.774143004 | | | | (8,318) | | (8,318) | | (8,318) | | | 2,425 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 464719.81 USD-S359759.59GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 01/11/2027 | | 464,720 | 0.774143005 | | | | (12,042) | | (12,042) | | (12,042) | | | 3,510 | | 0003 |
| EUR/S 3753.69 USD-L3305.18EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 01/26/2026 | | 3,754 | 0.880514907 | | | | (7) | | (7) | | (7) | | | 22 | | 0003 |
| EUR/L 927485.20 USD-S829000.00EUR | CLO Reinv6m SNDPE 3A CE XS2113704832 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/23/2024 | 10/15/2024 | | 927,485 | 0.893814802 | | | | 4,178 | | 4,178 | | 4,178 | | | 940 | | 0003 |
| SEK/L 95139415.34 USD-S954876256.00SEK | Sunbeam March 2021 - 7200439 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/15/2025 | | 95,139,415 | 10.0366 | | | | 20,572 | | 20,572 | | 20,572 | | | 375,143 | | 0003 |
| SEK/S 1551798.26 USD-L15551811.79SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 06/16/2025 | | 1,551,798 | 10.02179999 | | | | (374) | | (374) | | (374) | | | 6,536 | | 0003 |
| SEK/S 209860.36 USD-L2073210.47SEK | Coupon Hedge Strip CML SEK | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/27/2024 | 05/18/2026 | | 209,860 | 9.878999874 | | | | (46) | | (46) | | (46) | | | 1,340 | | 0003 |
| EUR/L 401148.00 USD-S360000.00EUR | CLO temp AVOCA 17A CRR XS2434356502 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 10/15/2024 | | 401,148 | 0.897424392 | | | | 194 | | 194 | | 194 | | | 407 | | 0003 |
| EUR/L 5950091.31 USD-S5350000.00EUR | CLO Reinv6m CIFCE 3A C XS2274531172 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 09/05/2024 | 10/15/2024 | | 5,950,091 | 0.899145865 | | | | (8,524) | | (8,524) | | (8,524) | | | 6,031 | | 0003 |
| EUR/L 25017670.00 USD-S22700000.00EUR | CLO Reinv6m RRME 1A BR XS2303068774 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2024 | | 25,017,670 | 0.907358679 | | | | (264,680) | | (264,680) | | (264,680) | | | 25,358 | | 0003 |
| GBP/S 1205098.48 USD-L921111.79GBP | CML BGO Logistics Portfolio 7410013 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/12/2024 | 10/15/2024 | | 1,205,098 | 0.764345657 | | | | 26,137 | | 26,137 | | 26,137 | | | 1,221 | | 0003 |
| GBP/S 684077.56 USD-L517909.35GBP | WOLAND FINANCE NO 1 12/1/50 - 50083105 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 09/16/2024 | 12/20/2024 | | 684,078 | 0.757091564 | | | | 8,068 | | 8,068 | | 8,068 | | | 1,611 | | 0003 |
| EUR/S 185077.20 USD-L162584.10EUR | Non-USD Futures Repatriation - 9.24.2024 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/24/2024 | 05/20/2026 | | 185,077 | 0.878466391 | | | | (16) | | (16) | | (16) | | | 1,183 | | 0003 |
| EUR/L 5656050.00 USD-S4500000.00EUR | CLO Reinv6m AQUE 2020-5A CR XS2389542239 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/23/2021 | 10/20/2026 | | 5,656,050 | 0.795608243 | | | | 468,942 | | 468,942 | | 468,942 | | | 40,538 | | 0003 |
| EUR/L 21338250.00 USD-S17250000.00EUR | CLO Reinv6m RRME 10A BN XS2395275154 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/12/2021 | 11/18/2026 | | 21,338,250 | 0.808407437 | | | | 1,455,312 | | 1,455,312 | | 1,455,312 | | | 155,866 | | 0003 |
| EUR/L 5203430.00 USD-S4300000.00EUR | CLO Reinv6m HARVT 23A D XS2112473470 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/13/2021 | 04/22/2025 | | 5,203,430 | 0.826377985 | | | | 369,600 | | 369,600 | | 369,600 | | | 19,450 | | 0003 |
| GBP/L 2323176.50 USD-S1390000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 02/18/2048 | | 2,323,177 | 0.598318724 | | | | 236,929 | | 236,929 | | 236,929 | | | 56,190 | | 0003 |
| GBP/L 353107.45 USD-S244061.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/16/2031 | | 353,107 | 0.691180546 | | | | 24,985 | | 24,985 | | 24,985 | | | 4,574 | | 0003 |
| GBP/L 399186.30 USD-S271296.93GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2033 | | 399,186 | 0.679624852 | | | | 31,357 | | 31,357 | | 31,357 | | | 5,891 | | 0003 |
| GBP/L 1009061.46 USD-S736810.12GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 10/27/2021 | 12/09/2024 | | 1,009,061 | 0.730193501 | | | | 23,494 | | 23,494 | | 23,494 | | | 2,209 | | 0003 |
| GBP/L 456697.71 USD-S299454.27GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/28/2021 | 06/16/2036 | | 456,698 | 0.655694704 | | | | 42,890 | | 42,890 | | 42,890 | | | 7,817 | | 0003 |
| GBP/L 577759.96 USD-S360671.68GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/02/2021 | 06/16/2042 | | 577,760 | 0.624258697 | | | | 57,817 | | 57,817 | | 57,817 | | | 12,161 | | 0003 |
| GBP/L 626151.37 USD-S383835.82GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/15/2045 | | 626,151 | 0.613008034 | | | | 61,795 | | 61,795 | | 61,795 | | | 14,251 | | 0003 |
| GBP/L 640081.46 USD-S389201.91GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/15/2046 | | 640,081 | 0.608050591 | | | | 63,849 | | 63,849 | | 63,849 | | | 14,916 | | 0003 |
| EUR/S 13705481.40 USD-L11670000.00EUR | CLO Reinv6m HNLY 3A D XS2240856562 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 12/20/2021 | 10/15/2024 | | 13,705,481 | 0.851484137 | | | | (703,421) | | (703,421) | | (703,421) | | | 13,892 | | 0003 |
| EUR/L 9912640.00 USD-S8000000.00EUR | CLO Reinv6m OCPE 2022-5A C XS2423746655 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/04/2022 | 04/20/2027 | | 9,912,640 | 0.807050392 | | | | 636,225 | | 636,225 | | 636,225 | | | 79,199 | | 0003 |
| EUR/L 9979605.00 USD-S8100000.00EUR | CLO Reinv6m BBAME 3A D XS2441622078 | B1 | Currency | Societe Generale SA 02RNE8IBXP4ROTD8PU41 | 02/15/2022 | 04/15/2027 | | 9,979,605 | 0.811655371 | | | | 593,651 | | 593,651 | | 593,651 | | | 79,520 | | 0003 |
| GBP/L 495510.30 USD-S378858.05GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/11/2022 | 12/09/2024 | | 495,510 | 0.764581584 | | | | (11,045) | | (11,045) | | (11,045) | | | 1,085 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 848136.77 USD-L697710.41EUR | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 03/29/2022 | 01/11/2027 | | 848,137 | 0.82263903 | | | | (43,369) | | (43,369) | | (43,369) | | | 6,406 | | 0003 |
| GBP/L 119674.84 USD-S92965.77GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 05/20/2022 | 01/11/2027 | | 119,675 | 0.776819672 | | | | (3,345) | | (3,345) | | (3,345) | | | 904 | | 0003 |
| EUR/L 4444400.00 USD-S4000000.00EUR | CLO ReInv6m CLONP 1A B1 XS2495511045 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/25/2022 | 08/23/2027 | | 4,444,400 | 0.900009 | | | | (168,781) | | (168,781) | | (168,781) | | | 37,816 | | 0003 |
| EUR/L 1587027.69 USD-S1500000.00EUR | CLO ReInv6m RRME 14A B2N XS2532388282 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 09/20/2022 | 04/15/2026 | | 1,587,028 | 0.945163093 | | | | (112,853) | | (112,853) | | (112,853) | | | 9,846 | | 0003 |
| EUR/L 2164312.50 USD-S2125000.00EUR | CLO ReInv6m ACCUN 4A B1E XS2106569366 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/29/2022 | 04/22/2025 | | 2,164,313 | 0.981836033 | | | | (214,933) | | (214,933) | | (214,933) | | | 8,090 | | 0003 |
| EUR/L 210531.84 USD-S202278.86EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/28/2022 | 10/28/2024 | | 210,532 | 0.960799374 | | | | (14,891) | | (14,891) | | (14,891) | | | 292 | | 0003 |
| GBP/L 569051.43 USD-S480759.88GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/14/2022 | 01/11/2027 | | 569,051 | 0.84484434 | | | | (63,426) | | (63,426) | | (63,426) | | | 4,298 | | 0003 |
| EUR/L 2506054.54 USD-S2242151.11EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 12/13/2022 | 07/07/2026 | | 2,506,055 | 0.894693661 | | | | (48,989) | | (48,989) | | (48,989) | | | 16,657 | | 0003 |
| GBP/L 578640.34 USD-S467135.17GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 12/13/2022 | 12/09/2024 | | 578,640 | 0.807297967 | | | | (45,683) | | (45,683) | | (45,683) | | | 1,267 | | 0003 |
| EUR/L 656320.80 USD-S600000.00EUR | CLO DRYD 2013-29A B2RE XS1735592245 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 656,321 | 0.914187087 | | | | (12,411) | | (12,411) | | (12,411) | | | 956 | | 0003 |
| EUR/L 5478750.00 USD-S5000000.00EUR | CLO CGMSE 2018-1A A2BE XS1796149794 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 12/20/2022 | 01/31/2025 | | 5,478,750 | 0.912616929 | | | | (113,658) | | (113,658) | | (113,658) | | | 15,902 | | 0003 |
| GBP/L 373682.98 USD-S308561.15GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm ..... 2IGI19DL770XOHC3ZE78 | 01/11/2023 | 01/11/2027 | | 373,683 | 0.82572974 | | | | (32,881) | | (32,881) | | (32,881) | | | 2,823 | | 0003 |
| GBP/S 1721805.56 USD-L1388888.89GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/01/2023 | 12/13/2024 | | 1,721,806 | 0.806646768 | | | | 134,399 | | 134,399 | | 134,399 | | | 3,876 | | 0003 |
| GBP/L 702751.46 USD-S572413.02GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 02/03/2023 | 01/11/2027 | | 702,751 | 0.814531243 | | | | (52,176) | | (52,176) | | (52,176) | | | 5,308 | | 0003 |
| EUR/L 1880085.44 USD-S1702874.14EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/10/2023 | 02/18/2025 | | 1,880,085 | 0.905742954 | | | | (25,768) | | (25,768) | | (25,768) | | | 5,843 | | 0003 |
| GBP/L 448903.23 USD-S365469.47GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/14/2023 | 12/09/2024 | | 448,903 | 0.814138651 | | | | (39,544) | | (39,544) | | (39,544) | | | 983 | | 0003 |
| GBP/S 111395226.80 USD-L91645600.00GBP | Placefirst UK SFR Madryn Street SPV Ltd | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 02/16/2023 | 04/22/2025 | | 111,395,227 | 0.822706705 | | | | 10,902,558 | | 10,902,558 | | 10,902,558 | | | 416,395 | | 0003 |
| EUR/S 524473.50 USD-L465000.00EUR | CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 02/16/2023 | 10/25/2027 | | 524,474 | 0.886603422 | | | | 13,534 | | 13,534 | | 13,534 | | | 4,594 | | 0003 |
| GBP/L 309757.23 USD-S253193.75GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 03/14/2023 | 12/09/2024 | | 309,757 | 0.817394157 | | | | (28,635) | | (28,635) | | (28,635) | | | 678 | | 0003 |
| EUR/S 110.56 USD-L100.80EUR | Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 03/13/2023 | 10/25/2024 | | 111 | 0.911722142 | | | | 2 | | 2 | | 2 | | | | | 0003 |
| EUR/L 4733638.05 USD-S4315606.80EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/16/2023 | 07/07/2026 | | 4,733,638 | 0.911689224 | | | | (178,837) | | (178,837) | | (178,837) | | | 31,463 | | 0003 |
| EUR/L 2809220.00 USD-S2500000.00EUR | CLO ReInv6m CORDA 6A CR XS1803165668 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 03/21/2023 | 04/15/2027 | | 2,809,220 | 0.889926741 | | | | (65,605) | | (65,605) | | (65,605) | | | 22,385 | | 0003 |
| GBP/L 780256.38 USD-S630039.27GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/30/2023 | 02/18/2025 | | 780,256 | 0.807477242 | | | | (61,201) | | (61,201) | | (61,201) | | | 2,425 | | 0003 |
| EUR/L 321505.52 USD-S287353.55EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/02/2023 | 02/18/2025 | | 321,506 | 0.893774856 | | | | (100) | | (100) | | (100) | | | 999 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/S 3335548.86 USD-L2645098.74GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | .06/22/2023 | .01/27/2025 | | 3,335,549 | 0.793002547 | | | | 198,060 | | 198,060 | | 198,060 | | | 9,523 | | 0003 |
| GBP/S 1894609.80 USD-L1518360.15GBP | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | .07/11/2023 | .07/07/2026 | | 1,894,610 | 0.80141048 | | | | 114,865 | | 114,865 | | 114,865 | | | 12,593 | | 0003 |
| GBP/L 540343.76 USD-S428062.87GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | .07/13/2023 | .01/11/2027 | | 540,344 | 0.792204707 | | | | (25,307) | | (25,307) | | (25,307) | | | 4,081 | | 0003 |
| EUR/L 399988.43 USD-S348012.73EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | .07/25/2023 | .07/07/2026 | | 399,988 | 0.870056991 | | | | 2,752 | | 2,752 | | 2,752 | | | 2,659 | | 0003 |
| EUR/L 908296.34 USD-S801638.36EUR | EQT Exeter Logistics Italy - 7200563 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .08/18/2023 | .07/07/2026 | | 908,296 | 0.882573588 | | | | (5,946) | | (5,946) | | (5,946) | | | 6,037 | | 0003 |
| EUR/L 655219.33 USD-S599578.45EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | .09/14/2023 | .02/18/2025 | | 655,219 | 0.915080527 | | | | (15,828) | | (15,828) | | (15,828) | | | 2,036 | | 0003 |
| EUR/S 6163057.60 USD-L5600000.00EUR | CLO ReInv6m CORDA 9A DR XS2378719954 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | .10/04/2023 | .08/20/2026 | | 6,163,058 | 0.908639893 | | | | 222,984 | | 222,984 | | 222,984 | | | 42,338 | | 0003 |
| EUR/S 4409626.00 USD-L4000000.00EUR | CLO ReInv6m RRME 14A C1N XS2532388951 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | .10/10/2023 | .04/15/2026 | | 4,409,626 | 0.907106408 | | | | 132,867 | | 132,867 | | 132,867 | | | 27,359 | | 0003 |
| GBP/L 1328713.67 USD-S1059069.66GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | .12/13/2023 | .12/09/2024 | | 1,328,714 | 0.79706387 | | | | (86,726) | | (86,726) | | (86,726) | | | 2,909 | | 0003 |
| EUR/L 461207.10 USD-S403894.47EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | .12/20/2023 | .07/07/2026 | | 461,207 | 0.875733418 | | | | 365 | | 365 | | 365 | | | 3,065 | | 0003 |
| GBP/L 1675044.57 USD-S1322977.71GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | .01/17/2024 | .12/09/2024 | | 1,675,045 | 0.789816423 | | | | (93,106) | | (93,106) | | (93,106) | | | 3,668 | | 0003 |
| EUR/L 1312886.48 USD-S1170652.23EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | .02/21/2024 | .05/27/2026 | | 1,312,886 | 0.891662949 | | | | (19,948) | | (19,948) | | (19,948) | | | 8,444 | | 0003 |
| EUR/L 1777015.06 USD-S1626632.85EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | .02/22/2024 | .10/16/2024 | | 1,777,015 | 0.9153737 | | | | (34,745) | | (34,745) | | (34,745) | | | 1,860 | | 0003 |
| EUR/L 982197.12 USD-S891164.65EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | .02/22/2024 | .04/16/2025 | | 982,197 | 0.907317515 | | | | (17,249) | | (17,249) | | (17,249) | | | 3,617 | | 0003 |
| GBP/L 207489.02 USD-S163184.45GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | .02/23/2024 | .04/16/2025 | | 207,489 | 0.786472701 | | | | (10,295) | | (10,295) | | (10,295) | | | 764 | | 0003 |
| GBP/L 1217296.86 USD-S957370.71GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | .02/23/2024 | .05/16/2025 | | 1,217,297 | 0.786472669 | | | | (59,812) | | (59,812) | | (59,812) | | | 4,810 | | 0003 |
| GBP/L 219711.98 USD-S173028.81GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .12/16/2024 | | 219,712 | 0.787525605 | | | | (11,532) | | (11,532) | | (11,532) | | | 505 | | 0003 |
| GBP/L 1277873.87 USD-S1006120.67GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .02/14/2025 | | 1,277,874 | 0.787339575 | | | | (65,927) | | (65,927) | | (65,927) | | | 3,914 | | 0003 |
| GBP/L 197036.83 USD-S155061.64GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .10/16/2025 | | 197,037 | 0.786967797 | | | | (9,338) | | (9,338) | | (9,338) | | | 1,007 | | 0003 |
| GBP/L 85808.91 USD-S67512.91GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .04/16/2026 | | 85,809 | 0.786782049 | | | | (3,845) | | (3,845) | | (3,845) | | | 533 | | 0003 |
| GBP/L 85304.29 USD-S67105.33GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .08/17/2026 | | 85,304 | 0.786658326 | | | | (3,673) | | (3,673) | | (3,673) | | | 585 | | 0003 |
| GBP/L 85148.36 USD-S66972.12GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | .02/23/2024 | .11/16/2026 | | 85,148 | 0.786534468 | | | | (3,447) | | (3,447) | | (3,447) | | | 621 | | 0003 |
| EUR/L 22542.19 USD-S20492.90EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | .03/14/2024 | .11/15/2024 | | 22,542 | 0.909090909 | | | | (310) | | (310) | | (310) | | | 40 | | 0003 |
| EUR/L 15163.76 USD-S13626.67EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | .03/14/2024 | .07/16/2025 | | 15,164 | 0.89863398 | | | | (171) | | (171) | | (171) | | | 67 | | 0003 |
| EUR/S 1823620.80 USD-L1600000.00EUR | CLO ReInv6m CONTE 10A D XS2532683872 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | .04/25/2024 | .11/15/2027 | | 1,823,621 | 0.877375384 | | | | 30,598 | | 30,598 | | 30,598 | | | 16,121 | | 0003 |
| EUR/L 287852.43 USD-S264517.00EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | .04/26/2024 | .04/28/2025 | | 287,852 | 0.918932663 | | | | (8,938) | | (8,938) | | (8,938) | | | 1,092 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 32711275.00 USD-S29000000.00EUR | Project Physicus-7200542 April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/08/2024 | 02/25/2027 | | 32,711,275 | 0.886544471 | | | | (596,403) | | (596,403) | | (596,403) | | | 253,670 | | 0003 |
| EUR/S 31615800.00 USD-L29000000.00EUR | Project Physicus-7200542 April 2022 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/08/2024 | 02/25/2025 | | 31,615,800 | 0.917262888 | | | | 849,014 | | 849,014 | | 849,014 | | | 100,660 | | 0003 |
| EUR/L 31168186.87 USD-S27431954.65EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/09/2024 | 07/06/2027 | | 31,168,187 | 0.880126738 | | | | (485,140) | | (485,140) | | (485,140) | | | 259,108 | | 0003 |
| EUR/S 30655209.32 USD-L27431954.65EUR | EQT Exeter Logistics France Jun 2022 - 50125978 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/09/2024 | 07/07/2026 | | 30,655,209 | 0.894854586 | | | | 624,333 | | 624,333 | | 624,333 | | | 203,755 | | 0003 |
| EUR/L 2080744.52 USD-S1844468.15EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/15/2027 | | 2,080,745 | 0.886446237 | | | | (35,020) | | (35,020) | | (35,020) | | | 15,755 | | 0003 |
| GBP/S 699585.89 USD-L555555.55GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/14/2024 | 12/13/2024 | | 699,586 | 0.794120576 | | | | 42,896 | | 42,896 | | 42,896 | | | 1,575 | | 0003 |
| EUR/S 1811080.00 USD-L1600000.00EUR | CLO PALMP 1A CNE XS1566964802 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/14/2024 | 01/19/2027 | | 1,811,080 | 0.883450759 | | | | 24,945 | | 24,945 | | 24,945 | | | 13,745 | | 0003 |
| GBP/S 1061566.67 USD-L833333.33GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 11/15/2024 | | 1,061,567 | 0.785003291 | | | | 52,274 | | 52,274 | | 52,274 | | | 1,884 | | 0003 |
| GBP/L 462454.90 USD-S362965.94GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 06/20/2024 | 01/11/2027 | | 462,455 | 0.784867757 | | | | (17,494) | | (17,494) | | (17,494) | | | 3,493 | | 0003 |
| EUR/L 404282.58 USD-S359394.24EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 07/06/2027 | | 404,283 | 0.88896791 | | | | (10,061) | | (10,061) | | (10,061) | | | 3,361 | | 0003 |
| EUR/L 35889214.86 USD-S31777240.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 07/03/2024 | 07/07/2027 | | 35,889,215 | 0.88542589 | | | | (760,228) | | (760,228) | | (760,228) | | | 298,503 | | 0003 |
| EUR/L 115847577.50 USD-S105916332.58EUR | Coupon Hedge CLO JAJO | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/11/2024 | 10/15/2024 | | 115,847,578 | 0.914273176 | | | | (2,117,786) | | (2,117,786) | | (2,117,786) | | | 117,423 | | 0003 |
| EUR/L 747009.28 USD-S677190.90EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2025 | | 747,009 | 0.906536128 | | | | (15,051) | | (15,051) | | (15,051) | | | 3,324 | | 0003 |
| EUR/L 639306.42 USD-S575277.98EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/16/2026 | | 639,306 | 0.899847025 | | | | (12,510) | | (12,510) | | (12,510) | | | 3,639 | | 0003 |
| EUR/L 631109.87 USD-S564095.34EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2026 | | 631,110 | 0.893814796 | | | | (12,318) | | (12,318) | | (12,318) | | | 4,224 | | 0003 |
| EUR/L 611673.34 USD-S539632.41EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 07/16/2027 | | 611,673 | 0.882223198 | | | | (11,064) | | (11,064) | | (11,064) | | | 5,110 | | 0003 |
| EUR/L 1670685.00 USD-S1500000.00EUR | CLO ReInv6m ANCHE 3A D XS2063531987 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/23/2024 | 10/15/2024 | | 1,670,685 | 0.897835319 | | | | 45 | | 45 | | 45 | | | 1,693 | | 0003 |
| EUR/S 1677618.00 USD-L1500000.00EUR | CLO ReInv6m ANCHE 3A D XS2063531987 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/23/2024 | 01/15/2025 | | 1,677,618 | 0.894124884 | | | | (850) | | (850) | | (850) | | | 4,542 | | 0003 |
| EUR/L 5591740.00 USD-S5000000.00EUR | CLO CGMSE 2018-1A A2BE XS1796149794 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/27/2024 | 10/15/2024 | | 5,591,740 | 0.894176053 | | | | 22,941 | | 22,941 | | 22,941 | | | 5,668 | | 0003 |
| EUR/L 16878615.00 USD-S15150000.00EUR | CLO ReInv6m BAST 2020-3A B2 XS2242636194 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 08/28/2024 | 10/15/2024 | | 16,878,615 | 0.897585495 | | | | 5,153 | | 5,153 | | 5,153 | | | 17,108 | | 0003 |
| EUR/S 1118880.00 USD-L1000000.00EUR | CLO ReInv6m INVSC 4A B1E XS2114941409 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/29/2024 | 04/15/2025 | | 1,118,880 | 0.893750894 | | | | 2,583 | | 2,583 | | 2,583 | | | 4,110 | | 0003 |
| EUR/L 4775666.00 USD-S4300000.00EUR | CLO ReInv6m HARVT 23A D XS2112473470 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 10/21/2024 | | 4,775,666 | 0.900397976 | | | | (14,803) | | (14,803) | | (14,803) | | | 5,728 | | 0003 |
| GBP/L 439540.03 USD-S353868.47GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 08/17/2023 | 01/11/2027 | | 439,540 | 0.805088151 | | | | (27,538) | | (27,538) | | (27,538) | | | 3,320 | | 0003 |
| EUR/L 500566.29 USD-S454890.09EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/16/2023 | 07/07/2026 | | 500,566 | 0.908750947 | | | | (17,334) | | (17,334) | | (17,334) | | | 3,327 | | 0003 |
| EUR/L 103685.62 USD-S93926.64EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/17/2023 | 07/07/2026 | | 103,686 | 0.905879137 | | | | (3,271) | | (3,271) | | (3,271) | | | 689 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 1402243.54 USD-S1121668.31GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/20/2023 | 12/09/2024 | | 1,402,244 | 0.799909772 | | | | (96,859) | | (96,859) | | (96,859) | | | 3,070 | | 0003 |
| EUR/L 149663.26 USD-S131180.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/27/2023 | 07/07/2026 | | 149,663 | 0.87650102 | | | | (5) | | (5) | | (5) | | | 995 | | 0003 |
| GBP/S 192738.42 USD-L152007.30GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 11/29/2023 | 11/03/2025 | | 192,738 | 0.788671506 | | | | 9,527 | | 9,527 | | 9,527 | | | 1,008 | | 0003 |
| EUR/L 74283.75 USD-S65052.76EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 12/20/2023 | 07/07/2026 | | 74,284 | 0.875733387 | | | | 59 | | 59 | | 59 | | | 494 | | 0003 |
| EUR/L 1265119.79 USD-S1109948.93EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 12/20/2023 | 05/27/2026 | | 1,265,120 | 0.877346903 | | | | 1,399 | | 1,399 | | 1,399 | | | 8,137 | | 0003 |
| EUR/L 67426.30 USD-S59928.63EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 01/25/2024 | 07/07/2026 | | 67,426 | 0.888801996 | | | | (908) | | (908) | | (908) | | | 448 | | 0003 |
| GBP/L 172708.22 USD-S136977.61GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 02/15/2024 | 01/11/2027 | | 172,708 | 0.793115753 | | | | (8,282) | | (8,282) | | (8,282) | | | 1,305 | | 0003 |
| EUR/L 1323919.88 USD-S1209998.52EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/18/2024 | | 1,323,920 | 0.91395147 | | | | (25,492) | | (25,492) | | (25,492) | | | 2,425 | | 0003 |
| EUR/L 941706.71 USD-S844012.29EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2026 | | 941,707 | 0.896258125 | | | | (14,597) | | (14,597) | | (14,597) | | | 5,360 | | 0003 |
| GBP/L 201171.58 USD-S158191.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 07/16/2025 | | 201,172 | 0.786348996 | | | | (9,655) | | (9,655) | | (9,655) | | | 895 | | 0003 |
| GBP/L 8706425.34 USD-S6844135.95GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 08/18/2025 | | 8,706,425 | 0.786101722 | | | | (410,384) | | (410,384) | | (410,384) | | | 40,888 | | 0003 |
| GBP/L 86708.93 USD-S68178.11GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2026 | | 86,709 | 0.786287064 | | | | (3,929) | | (3,929) | | (3,929) | | | 494 | | 0003 |
| GBP/L 85869.67 USD-S67512.91GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 04/16/2026 | | 85,870 | 0.786225334 | | | | (3,784) | | (3,784) | | (3,784) | | | 533 | | 0003 |
| GBP/L 85561.17 USD-S67265.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 06/16/2026 | | 85,561 | 0.786163513 | | | | (3,697) | | (3,697) | | (3,697) | | | 559 | | 0003 |
| GBP/L 85246.67 USD-S67007.29GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2026 | | 85,247 | 0.786039971 | | | | (3,428) | | (3,428) | | (3,428) | | | 609 | | 0003 |
| GBP/L 1527083.71 USD-S1202996.47GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2024 | | 1,527,084 | 0.787773756 | | | | (80,941) | | (80,941) | | (80,941) | | | 1,599 | | 0003 |
| GBP/L 85500.63 USD-S67265.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 06/16/2026 | | 85,501 | 0.786720168 | | | | (3,757) | | (3,757) | | (3,757) | | | 559 | | 0003 |
| EUR/L 18357.41 USD-S16406.66EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 11/14/2025 | | 18,357 | 0.893735009 | | | | (189) | | (189) | | (189) | | | 97 | | 0003 |
| EUR/L 75055.78 USD-S65425.19EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2027 | | 75,056 | 0.871687564 | | | | (450) | | (450) | | (450) | | | 617 | | 0003 |
| EUR/L 441191.31 USD-S393376.41EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/22/2024 | 07/07/2026 | | 441,191 | 0.891623205 | | | | (7,360) | | (7,360) | | (7,360) | | | 2,932 | | 0003 |
| EUR/L 230440.91 USD-S209496.09EUR | Dutch Property Finance 2021-2 - Class A-50135991 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 04/09/2024 | 01/28/2025 | | 230,441 | 0.909109802 | | | | (3,852) | | (3,852) | | (3,852) | | | 661 | | 0003 |
| GBP/L 398961.05 USD-S317795.96GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 04/19/2024 | 01/11/2027 | | 398,961 | 0.796558862 | | | | (20,818) | | (20,818) | | (20,818) | | | 3,014 | | 0003 |
| GBP/L 816985.99 USD-S655245.78GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/23/2024 | 12/09/2024 | | 816,986 | 0.802028172 | | | | (58,746) | | (58,746) | | (58,746) | | | 1,789 | | 0003 |
| EUR/L 15038142.38 USD-S13239549.57EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/06/2027 | | 15,038,142 | 0.88039794 | | | | (238,372) | | (238,372) | | (238,372) | | | 125,015 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 450203.31 USD-S396358.07EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/06/2027 | | 450,203 | 0.880397947 | | | | (7,136) | | (7,136) | | (7,136) | | | 3,743 | | 0003 |
| EUR/L 1100635.20 USD-S987914.19EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 04/16/2026 | | 1,100,635 | 0.897585494 | | | | (22,445) | | (22,445) | | (22,445) | | | 6,835 | | 0003 |
| EUR/L 1375653.53 USD-S1209046.87EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2027 | | 1,375,654 | 0.878889083 | | | | (20,049) | | (20,049) | | (20,049) | | | 11,493 | | 0003 |
| EUR/L 1824392.97 USD-S1649384.98EUR | East Road CML May 2022 - 50125419 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/20/2024 | 05/27/2026 | | 1,824,393 | 0.904073304 | | | | (53,497) | | (53,497) | | (53,497) | | | 11,734 | | 0003 |
| EUR/L 442044.28 USD-S394052.61EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 06/20/2024 | 07/06/2027 | | 442,044 | 0.891432437 | | | | (12,149) | | (12,149) | | (12,149) | | | 3,675 | | 0003 |
| GBP/L 870198.29 USD-S684954.26GBP | Brunel Sept 2021 - 7200467 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 06/24/2024 | 12/09/2024 | | 870,198 | 0.787124346 | | | | (45,239) | | (45,239) | | (45,239) | | | 1,905 | | 0003 |
| EUR/S 3389700.00 USD-L3000000.00EUR | CLO Reinv6m TRNTE 3A C XS2498897847 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/24/2024 | 11/02/2027 | | 3,389,700 | 0.885034074 | | | | 82,723 | | 82,723 | | 82,723 | | | 29,795 | | 0003 |
| EUR/S 1807840.00 USD-L1600000.00EUR | CLO Reinv6m TRNTE 3A D XS2498898142 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/24/2024 | 11/02/2027 | | 1,807,840 | 0.885034074 | | | | 44,119 | | 44,119 | | 44,119 | | | 15,891 | | 0003 |
| GBP/L 415846.97 USD-S327372.93GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 07/02/2024 | 11/03/2025 | | 415,847 | 0.787243755 | | | | (19,765) | | (19,765) | | (19,765) | | | 2,174 | | 0003 |
| GBP/L 502256.91 USD-S387215.26GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/18/2024 | 01/11/2027 | | 502,257 | 0.770950588 | | | | (10,890) | | (10,890) | | (10,890) | | | 3,794 | | 0003 |
| EUR/L 229567.73 USD-S206334.47EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 02/17/2026 | | 229,568 | 0.898795619 | | | | (4,495) | | (4,495) | | (4,495) | | | 1,350 | | 0003 |
| EUR/S 167681.10 USD-L151802.55EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/26/2024 | 08/18/2025 | | 167,681 | 0.90530507 | | | | 3,356 | | 3,356 | | 3,356 | | | 787 | | 0003 |
| EUR/S 151532.51 USD-L134947.47EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 01/16/2026 | | 151,533 | 0.890551275 | | | | 1,369 | | 1,369 | | 1,369 | | | 863 | | 0003 |
| GBP/L 654050.10 USD-S506328.31GBP | Embassy Boulevard Jan 2022 - 7200519 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/19/2024 | 01/11/2027 | | 654,050 | 0.774143005 | | | | (16,948) | | (16,948) | | (16,948) | | | 4,940 | | 0003 |
| EUR/L 682059.64 USD-S612192.00EUR | FX Coupon Hedging CLO Reinv6m NWDSE 2022-26A C | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | | 682,060 | 0.897563738 | | | | (600) | | (600) | | (600) | | | 1,211 | | 0003 |
| EUR/L 8945888.00 USD-S8000000.00EUR | XS2437416964 | B1 | Currency | BANK OF AMERICA B4TYDEB6GKMZO031MB27 | 08/27/2024 | 10/15/2024 | | 8,945,888 | 0.894265611 | | | | 35,809 | | 35,809 | | 35,809 | | | 9,068 | | 0003 |
| EUR/S 4808260.00 USD-L4300000.00EUR | CLO Reinv6m HARVT 23A D XS2112473470 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/05/2024 | 04/22/2025 | | 4,808,260 | 0.894294402 | | | | 15,295 | | 15,295 | | 15,295 | | | 17,973 | | 0003 |
| EUR/L 81805.51 USD-S72263.10EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/13/2024 | 07/07/2026 | | 81,806 | 0.883352478 | | | | (593) | | (593) | | (593) | | | 544 | | 0003 |
| EUR/L 2096102.93 USD-S1840196.06EUR | East Road CML May 2022 - 50125419 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 09/24/2024 | 05/27/2026 | | 2,096,103 | 0.877913023 | | | | 967 | | 967 | | 967 | | | 13,482 | | 0003 |
| GBP/L 100872512.94 USD-S75441263.14GBP | Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/25/2024 | 10/01/2024 | | 100,872,513 | 0.747887219 | | | | 30,039 | | 30,039 | | 30,039 | | | 26,396 | | 0003 |
| GBP/L 18568698.50 USD-S11110000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/21/2021 | 02/18/2048 | | 18,568,699 | 0.598318724 | | | | 1,893,724 | | 1,893,724 | | 1,893,724 | | | 449,117 | | 0003 |
| GBP/L 3190618.56 USD-S2168423.65GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/22/2021 | 06/15/2033 | | 3,190,619 | 0.679624847 | | | | 250,631 | | 250,631 | | 250,631 | | | 47,088 | | 0003 |
| GBP/L 5004706.30 USD-S3067925.15GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 11/03/2021 | 06/15/2045 | | 5,004,706 | 0.61300803 | | | | 493,919 | | 493,919 | | 493,919 | | | 113,907 | | 0003 |
| EUR/L 1370292.16 USD-S1312000.00EUR | CLO Reinv6m AVDPK 1A B1R XS2373314942 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 10/06/2022 | 09/21/2026 | | 1,370,292 | 0.95746005 | | | | (122,783) | | (122,783) | | (122,783) | | | 9,630 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1746653.00 USD-S1670000.00EUR | CLO Relnv6m BECLO 10A B1R XS2398804521 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/06/2022 | 10/15/2026 | | 1,746,653 | 0.956114351 | | | | (154,187) | | (154,187) | | (154,187) | | | 12,477 | | 0003 |
| EUR/L 2608329.75 USD-S2500000.00EUR | CLO Relnv6m PENTA 2022-12A B XS2544641801 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 10/07/2022 | 10/20/2027 | | 2,608,330 | 0.95846777 | | | | (263,505) | | (263,505) | | (263,505) | | | 22,794 | | 0003 |
| EUR/L 1299093.75 USD-S1250000.00EUR | CLO Relnv6m DRYD 2021-91A D XS2461260544 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/04/2022 | 10/20/2025 | | 1,299,094 | 0.962209232 | | | | (108,953) | | (108,953) | | (108,953) | | | 6,671 | | 0003 |
| GBP/L 6120311.38 USD-S5168396.17GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 11/14/2022 | 06/16/2025 | | 6,120,311 | 0.844466212 | | | | (754,516) | | (754,516) | | (754,516) | | | 25,778 | | 0003 |
| EUR/S 832425.00 USD-L750000.00EUR | CLO Relnv6m HNLY 9A C XS2554990841 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 11/15/2022 | 02/22/2028 | | 832,425 | 0.90098207 | | | | 36,978 | | 36,978 | | 36,978 | | | 7,671 | | 0003 |
| GBP/S 13774444.44 USD-L11111111.11GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/01/2023 | 10/15/2024 | | 13,774,444 | 0.80664677 | | | | 1,077,599 | | 1,077,599 | | 1,077,599 | | | 13,962 | | 0003 |
| EUR/S 558350.00 USD-L500000.00EUR | CLO Relnv6m BECLO 11A D XS2364592688 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/16/2023 | 07/17/2026 | | 558,350 | 0.895495657 | | | | 11,611 | | 11,611 | | 11,611 | | | 3,740 | | 0003 |
| GBP/L 889421.15 USD-S714853.84GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 04/14/2023 | 06/16/2025 | | 889,421 | 0.803729302 | | | | (63,725) | | (63,725) | | (63,725) | | | 3,746 | | 0003 |
| GBP/L 2700969.80 USD-S2152904.82GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/20/2023 | 06/16/2025 | | 2,700,970 | 0.797085854 | | | | (169,594) | | (169,594) | | (169,594) | | | 11,376 | | 0003 |
| GBP/L 561275.11 USD-S461764.80GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 561,275 | 0.822706712 | | | | (54,416) | | (54,416) | | (54,416) | | | 2,364 | | 0003 |
| GBP/L 1088.21 USD-S895.28GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 10/18/2023 | 06/16/2025 | | 1,088 | 0.822708852 | | | | (106) | | (106) | | (106) | | | 5 | | 0003 |
| GBP/L 1395112.62 USD-S1107112.74GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/15/2024 | 06/16/2025 | | 1,395,113 | 0.793565139 | | | | (81,050) | | (81,050) | | (81,050) | | | 5,876 | | 0003 |
| GBP/L 1887187.46 USD-S1484688.43GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 01/16/2025 | | 1,887,187 | 0.786720165 | | | | (96,476) | | (96,476) | | (96,476) | | | 5,133 | | 0003 |
| GBP/L 1985018.01 USD-S1563745.09GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2024 | | 1,985,018 | 0.787773754 | | | | (105,213) | | (105,213) | | (105,213) | | | 2,078 | | 0003 |
| GBP/L 1549043.31 USD-S1219335.10GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 04/16/2025 | | 1,549,043 | 0.787153653 | | | | (78,265) | | (78,265) | | (78,265) | | | 5,705 | | 0003 |
| GBP/L 1497473.44 USD-S1178556.15GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/16/2025 | | 1,497,473 | 0.787029752 | | | | (73,228) | | (73,228) | | (73,228) | | | 6,662 | | 0003 |
| EUR/S 3281703.30 USD-L3000000.00EUR | CLO ALME 5A B1RE XS1852481941 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 02/23/2024 | 10/31/2024 | | 3,281,703 | 0.914159424 | | | | 61,957 | | 61,957 | | 61,957 | | | 4,782 | | 0003 |
| GBP/L 1646094.21 USD-S1296604.77GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 02/27/2024 | 06/16/2025 | | 1,646,094 | 0.787685639 | | | | (82,726) | | (82,726) | | (82,726) | | | 6,933 | | 0003 |
| GBP/L 1200015.79 USD-S936114.38GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/10/2024 | 10/24/2024 | | 1,200,016 | 0.780085052 | | | | (51,263) | | (51,263) | | (51,263) | | | 1,539 | | 0003 |
| GBP/S 2603911.35 USD-L2002814.61GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/15/2024 | 06/16/2025 | | 2,603,911 | 0.76915622 | | | | 66,530 | | 66,530 | | 66,530 | | | 10,967 | | 0003 |
| GBP/L 263005.40 USD-S203525.42GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 263,005 | 0.773845024 | | | | (8,364) | | (8,364) | | (8,364) | | | 1,108 | | 0003 |
| EUR/L 1376250.00 USD-S1250000.00EUR | CLO Relnv6m DRYD 2021-91A D XS2461260544 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 10/18/2024 | | 1,376,250 | 0.908265213 | | | | (16,139) | | (16,139) | | (16,139) | | | 1,528 | | 0003 |
| GBP/S 3897344.22 USD-L2985688.44GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/12/2024 | 06/16/2025 | | 3,897,344 | 0.766082817 | | | | 83,606 | | 83,606 | | 83,606 | | | 16,415 | | 0003 |
| EUR/L 1048641.19 USD-S946000.00EUR | PK AIRFINANCE 2020 B-E - 69346YAT0 | B1 | Currency | Citibank NA E57ODZIWZ7FF32TWEFA76 | 09/12/2024 | 12/20/2024 | | 1,048,641 | 0.902119819 | | | | (7,762) | | (7,762) | | (7,762) | | | 2,470 | | 0003 |
| EUR/L 21310.40 USD-S19000.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2026 | | 21,310 | 0.891583452 | | | | (350) | | (350) | | (350) | | | 141 | | 0003 |
| EUR/L 576200.00 USD-S500000.00EUR | CLO Relnv6m CRWPK 1A CR XS2334259400 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/13/2023 | 03/16/2026 | | 576,200 | 0.867754252 | | | | 7,447 | | 7,447 | | 7,447 | | | 3,478 | | 0003 |
| EUR/L 1760801.69 USD-S1543479.74EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/27/2025 | | 1,760,802 | 0.876577839 | | | | 34,694 | | 34,694 | | 34,694 | | | 5,027 | | 0003 |
| EUR/L 1908481.04 USD-S1660993.08EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/28/2025 | | 1,908,481 | 0.870322023 | | | | 32,074 | | 32,074 | | 32,074 | | | 9,902 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 2022065.89 USD-S1751919.85EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 04/27/2026 | | 2,022,066 | 0.866400971 | | | | 26,704 | | 26,704 | | 26,704 | | | 12,679 | | 0003 |
| EUR/L 40485.25 USD-S35009.73EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 07/27/2026 | | 40,485 | 0.864752719 | | | | 477 | | 477 | | 477 | | | 273 | | 0003 |
| EUR/S 2632560.00 USD-L2400000.00EUR | CLO Reinv6m ANCHE 4A D XS2294170886 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/24/2023 | 10/15/2025 | | 2,632,560 | 0.911660133 | | | | 77,387 | | 77,387 | | 77,387 | | | 13,431 | | 0003 |
| EUR/L 727300.00 USD-S700000.00EUR | CLO Reinv6m OZLME 1X BRR XS2309360308 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/03/2022 | 01/20/2026 | | 727,300 | 0.962463908 | | | | (63,398) | | (63,398) | | (63,398) | | | 4,157 | | 0003 |
| EUR/L 524200.00 USD-S500000.00EUR | CLO Reinv6m NWDSE 2021-24A B1 XS2402465467 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 10/03/2022 | 01/15/2027 | | 524,200 | 0.953834414 | | | | (46,372) | | (46,372) | | (46,372) | | | 3,969 | | 0003 |
| EUR/L 517885.00 USD-S500000.00EUR | CLO Reinv6m ARBR 3A CRR XS2366713050 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 10/14/2022 | 07/30/2026 | | 517,885 | 0.965465306 | | | | (49,865) | | (49,865) | | (49,865) | | | 3,503 | | 0003 |
| EUR/L 586500.00 USD-S500000.00EUR | CLO Reinv6m CORDA 26A D1 XS2553242848 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/02/2024 | 07/17/2028 | | 586,500 | 0.852514919 | | | | 882 | | 882 | | 882 | | | 5,714 | | 0003 |
| GBP/L 369563.41 USD-S290788.74GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 12/16/2024 | | 369,563 | 0.786843968 | | | | (19,060) | | (19,060) | | (19,060) | | | 849 | | 0003 |
| EUR/L 45883.84 USD-S41177.28EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 08/15/2025 | | 45,884 | 0.897424453 | | | | (506) | | (506) | | (506) | | | 214 | | 0003 |
| EUR/L 156258.01 USD-S134127.05EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2028 | | 156,258 | 0.858369117 | | | | (557) | | (557) | | (557) | | | 1,505 | | 0003 |
| GBP/L 399269.63 USD-S312907.24GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 10/16/2024 | | 399,270 | 0.783699076 | | | | (18,988) | | (18,988) | | (18,988) | | | 418 | | 0003 |
| GBP/L 22313.12 USD-S17475.81GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 02/14/2025 | | 22,313 | 0.783207817 | | | | (1,028) | | (1,028) | | (1,028) | | | 68 | | 0003 |
| GBP/L 370952.16 USD-S290464.46GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 04/15/2025 | | 370,952 | 0.783024043 | | | | (16,704) | | (16,704) | | (16,704) | | | 1,363 | | 0003 |
| GBP/L 1769265.34 USD-S1385485.78GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2026 | | 1,769,265 | 0.783085357 | | | | (69,234) | | (69,234) | | (69,234) | | | 11,557 | | 0003 |
| GBP/L 316432.42 USD-S246519.49GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2028 | | 316,432 | 0.77905889 | | | | (8,427) | | (8,427) | | (8,427) | | | 3,047 | | 0003 |
| GBP/L 306400.15 USD-S235221.98GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/16/2031 | | 306,400 | 0.767695381 | | | | (3,200) | | (3,200) | | (3,200) | | | 3,969 | | 0003 |
| EUR/L 738985.00 USD-S650000.00EUR | CLO Reinv6m OTOPK 1A B XS2446379575 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ... OV6WI8S6QX2D1J857QP30 | 03/22/2024 | 05/17/2027 | | 738,985 | 0.879584836 | | | | (9,918) | | (9,918) | | (9,918) | | | 5,989 | | 0003 |
| EUR/L 1121875.00 USD-S1000000.00EUR | CLO Reinv6m CONTE 6A DR XS2315799077 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/09/2024 | 01/15/2026 | | 1,121,875 | 0.891364903 | | | | (11,128) | | (11,128) | | (11,128) | | | 6,379 | | 0003 |
| EUR/S 1685355.93 USD-L1543479.74EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 01/27/2025 | | 1,685,356 | 0.915818263 | | | | 40,752 | | 40,752 | | 40,752 | | | 4,812 | | 0003 |
| EUR/S 22632.51 USD-L20265.60EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 07/27/2026 | | 22,633 | 0.895419907 | | | | 493 | | 493 | | 493 | | | 153 | | 0003 |
| EUR/S 774076.50 USD-L690000.00EUR | CLO Reinv6m HARVT 29A B XS2498563555 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/28/2024 | 07/14/2027 | | 774,077 | 0.891384766 | | | | 21,426 | | 21,426 | | 21,426 | | | 6,461 | | 0003 |
| EUR/L 271301.88 USD-S250000.00EUR | CLO Reinv6m JUBIL 2021-25A C1 XS2402444116 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 10/15/2024 | | 271,302 | 0.921482741 | | | | (7,138) | | (7,138) | | (7,138) | | | 275 | | 0003 |
| EUR/L 678247.88 USD-S625000.00EUR | CLO Reinv6m BRGPT 3A D XS2395174639 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 10/15/2024 | | 678,248 | 0.921492007 | | | | (17,852) | | (17,852) | | (17,852) | | | 687 | | 0003 |
| EUR/L 601198.92 USD-S554000.00EUR | CLO Reinv6m PENTA 2018-5A DR XS2289568219 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 10/15/2024 | | 601,199 | 0.921492008 | | | | (15,824) | | (15,824) | | (15,824) | | | 609 | | 0003 |
| EUR/L 271570.45 USD-S250250.00EUR | CLO CORDA 7A DRR XS2305372323 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 07/30/2024 | 10/15/2024 | | 271,570 | 0.921492011 | | | | (7,148) | | (7,148) | | (7,148) | | | 275 | | 0003 |
| EUR/L 2684337.87 USD-S2447810.81EUR | AP Pistachio LP | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 08/09/2024 | 12/31/2024 | | 2,684,338 | 0.911886256 | | | | (50,474) | | (50,474) | | (50,474) | | | 6,738 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 38647.74 USD-L34482.28EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/22/2024 | 01/27/2025 | | 38,648 | 0.89221983 | | | | (85) | | (85) | | (85) | | | 110 | | 0003 |
| EUR/L 556943.00 USD-S500000.00EUR | CLO Reinv6m DRYD 2014-35A C1VA XS2092260814 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 08/28/2024 | 10/17/2024 | | 556,943 | 0.897757939 | | | | 13 | | 13 | | 13 | | | 601 | | 0003 |
| EUR/S 1114748.20 USD-L1000000.00EUR | CLO Reinv6m HARVT 23A B1 XS2112472316 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 04/22/2025 | | 1,114,748 | 0.89706357 | | | | 7,009 | | 7,009 | | 7,009 | | | 4,167 | | 0003 |
| EUR/L 667885.00 USD-S599000.00EUR | CLO Reinv6m PENTA 2018-5A CR XS2289567674 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/06/2024 | 10/21/2024 | | 667,885 | 0.896860987 | | | | 562 | | 562 | | 562 | | | 801 | | 0003 |
| EUR/S 2400313.75 USD-L2150000.00EUR | CLO Reinv6m PLMER 2021-1A B XS2298990230 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 09/11/2024 | 10/15/2025 | | 2,400,314 | 0.895716237 | | | | 27,347 | | 27,347 | | 27,347 | | | 12,246 | | 0003 |
| GBP/L 21960126.44 USD-S16400000.00GBP | Sorel Foundation Home Loans 50163204 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 09/24/2024 | 10/21/2024 | | 21,960,126 | 0.746808086 | | | | 38,627 | | 38,627 | | 38,627 | | | 26,337 | | 0003 |
| EUR/L 22571602.72 USD-S20213333.33EUR | Four Seasons Rome-7410014 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/24/2024 | 10/08/2024 | | 22,571,603 | 0.895520517 | | | | 65,940 | | 65,940 | | 65,940 | | | 16,708 | | 0003 |
| GBP/L 30793.05 USD-S24096.60GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30 | 03/15/2024 | 12/16/2025 | | 30,793 | 0.782533721 | | | | (1,254) | | (1,254) | | (1,254) | | | 169 | | 0003 |
| EUR/L 1718100.00 USD-S1500000.00EUR | CLO Reinv6m BABSE 2020-1A DR XS2401845594 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 01/02/2024 | 10/21/2026 | | 1,718,100 | 0.873057447 | | | | 354 | | 354 | | 354 | | | 12,322 | | 0003 |
| EUR/L 741065.03 USD-S665000.00EUR | CLO Reinv6m RRME 1A CR XS2303069319 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 04/08/2024 | 10/15/2025 | | 741,065 | 0.897357146 | | | | (9,816) | | (9,816) | | (9,816) | | | 3,781 | | 0003 |
| EUR/L 478171.81 USD-S443000.00EUR | CLO Reinv6m GLME 2A D XS1911602313 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/02/2024 | 10/15/2024 | | 478,172 | 0.926445246 | | | | (15,224) | | (15,224) | | (15,224) | | | 485 | | 0003 |
| EUR/L 42581.79 USD-S38117.82EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 09/19/2024 | 12/27/2024 | | 42,582 | 0.895167159 | | | | 2 | | 2 | | 2 | | | 105 | | 0003 |
| EUR/S 727150.40 USD-L641000.00EUR | CLO Reinv6m CORDA 23A C XS2441240384 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/13/2024 | 04/26/2027 | | 727,150 | 0.881523272 | | | | 10,767 | | 10,767 | | 10,767 | | | 5,828 | | 0003 |
| GBP/L 2752545.10 USD-S1921564.52GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 10/21/2021 | 06/17/2030 | | 2,752,545 | 0.698104645 | | | | 179,671 | | 179,671 | | 179,671 | | | 32,901 | | 0003 |
| GBP/L 4021172.51 USD-S2576023.39GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 10/28/2021 | 06/15/2038 | | 4,021,173 | 0.640614991 | | | | 405,019 | | 405,019 | | 405,019 | | | 74,460 | | 0003 |
| EUR/L 326968.75 USD-S312500.00EUR | CLO Reinv6m BECLO 11A C XS2364592415 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/18/2022 | 07/17/2026 | | 326,969 | 0.955748829 | | | | (27,925) | | (27,925) | | (27,925) | | | 2,190 | | 0003 |
| EUR/L 1576800.00 USD-S1500000.00EUR | CLO Reinv6m BLUME 2021-2A B2 XS2395963395 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 10/18/2022 | 01/15/2027 | | 1,576,800 | 0.95129376 | | | | (135,228) | | (135,228) | | (135,228) | | | 11,939 | | 0003 |
| EUR/L 751487.32 USD-S687000.00EUR | CLO ACLO 4A B XS1796875695 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 751,487 | 0.914187082 | | | | (14,211) | | (14,211) | | (14,211) | | | 1,095 | | 0003 |
| EUR/L 957134.50 USD-S875000.00EUR | CLO HARVT 19A B2E XS1802401874 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 12/20/2022 | 10/31/2024 | | 957,135 | 0.914187087 | | | | (18,100) | | (18,100) | | (18,100) | | | 1,395 | | 0003 |
| EUR/S 749790.00 USD-L675000.00EUR | CLO Reinv6m RRME 2A CR XS2342228645 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 02/16/2023 | 01/15/2026 | | 749,790 | 0.900252071 | | | | 14,780 | | 14,780 | | 14,780 | | | 4,263 | | 0003 |
| GBP/L 1270838.75 USD-S1042378.56GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78 | 03/14/2023 | 06/16/2025 | | 1,270,839 | 0.820228813 | | | | (119,011) | | (119,011) | | (119,011) | | | 5,353 | | 0003 |
| EUR/L 1117600.00 USD-S1000000.00EUR | CLO PALMP 1A C XS1566964638 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 03/20/2023 | 01/19/2027 | | 1,117,600 | 0.894774517 | | | | (28,843) | | (28,843) | | (28,843) | | | 8,482 | | 0003 |
| GBP/L 1092198.28 USD-S880138.57GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 05/15/2023 | 06/16/2025 | | 1,092,198 | 0.805841381 | | | | (81,329) | | (81,329) | | (81,329) | | | 4,600 | | 0003 |
| GBP/L 830566.16 USD-S662045.73GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 06/20/2023 | 06/16/2025 | | 830,566 | 0.797101738 | | | | (52,169) | | (52,169) | | (52,169) | | | 3,498 | | 0003 |
| GBP/L 4571059.36 USD-S3553649.51GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 07/18/2023 | 06/16/2025 | | 4,571,059 | 0.777423619 | | | | (167,179) | | (167,179) | | (167,179) | | | 19,253 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/S 14114368.42 USD-L11110000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2023 | 11/15/2024 | | 14,114,368 | 0.787141137 | | | | 735,357 | | 735,357 | | 735,357 | | | 25,053 | | 0003 |
| GBP/L 3383575.78 USD-S2685931.84GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/16/2023 | 06/16/2025 | | 3,383,576 | 0.793814596 | | | | (197,696) | | (197,696) | | (197,696) | | | 14,251 | | 0003 |
| GBP/S 289639.66 USD-L232051.45GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/29/2023 | 06/16/2025 | | 289,640 | 0.801172913 | | | | 19,765 | | 19,765 | | 19,765 | | | 1,220 | | 0003 |
| GBP/L 245926.32 USD-S198929.28GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 09/15/2023 | 06/16/2025 | | 245,926 | 0.808897885 | | | | (19,315) | | (19,315) | | (19,315) | | | 1,036 | | 0003 |
| GBP/L 2165950.26 USD-S1712281.32GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Barclays PLC G5GSEF7VJP5I7OUK5573 | 12/18/2023 | 06/16/2025 | | 2,165,950 | 0.790545079 | | | | (117,110) | | (117,110) | | (117,110) | | | 9,123 | | 0003 |
| EUR/S 1408150.00 USD-L1250000.00EUR | CLO Reinv6m ANCHE 6A B1 XS2500008557 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 12/29/2023 | 02/18/2025 | | 1,408,150 | 0.887689522 | | | | (9,153) | | (9,153) | | (9,153) | | | 4,376 | | 0003 |
| GBP/L 3526848.75 USD-S2770012.17GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/22/2024 | 06/16/2025 | | 3,526,849 | 0.785407134 | | | | (166,531) | | (166,531) | | (166,531) | | | 14,855 | | 0003 |
| EUR/L 865205.85 USD-S750000.00EUR | CLO Reinv6m DRYD 2017-52A DR XS2353415149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 02/14/2024 | 08/15/2028 | | 865,206 | 0.866845734 | | | | (12,291) | | (12,291) | | (12,291) | | | 8,518 | | 0003 |
| GBP/L 263351.17 USD-S207232.59GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 11/18/2024 | | 263,351 | 0.786905902 | | | | (13,636) | | (13,636) | | (13,636) | | | 482 | | 0003 |
| GBP/L 1498769.85 USD-S1178556.15GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 07/16/2025 | | 1,498,770 | 0.786348985 | | | | (71,931) | | (71,931) | | (71,931) | | | 6,668 | | 0003 |
| GBP/L 263102.49 USD-S207232.59GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/18/2024 | | 263,102 | 0.787649672 | | | | (13,884) | | (13,884) | | (13,884) | | | 482 | | 0003 |
| GBP/L 249538.24 USD-S196471.33GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/14/2025 | | 249,538 | 0.787339568 | | | | (12,874) | | (12,874) | | (12,874) | | | 764 | | 0003 |
| GBP/S 17058294.00 USD-L13332000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 03/12/2024 | 11/15/2024 | | 17,058,294 | 0.781555295 | | | | 761,376 | | 761,376 | | 761,376 | | | 30,279 | | 0003 |
| GBP/L 87987.17 USD-S68901.47GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2026 | | 87,987 | 0.78308542 | | | | (3,443) | | (3,443) | | (3,443) | | | 575 | | 0003 |
| GBP/L 1770684.00 USD-S1417460.61GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 04/17/2024 | 06/16/2025 | | 1,770,684 | 0.800515852 | | | | (119,279) | | (119,279) | | (119,279) | | | 7,458 | | 0003 |
| GBP/S 2797218.03 USD-L2222000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/14/2024 | 11/15/2024 | | 2,797,218 | 0.794360674 | | | | 172,727 | | 172,727 | | 172,727 | | | 4,965 | | 0003 |
| EUR/S 1131925.00 USD-L1000000.00EUR | CLO PALMP 1A C XS1566964638 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 05/14/2024 | 01/19/2027 | | 1,131,925 | 0.883450759 | | | | 15,591 | | 15,591 | | 15,591 | | | 8,591 | | 0003 |
| EUR/S 2667908.75 USD-L2375000.00EUR | CLO Reinv6m ARBR 11A C XS2501344019 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/03/2024 | 07/15/2026 | | 2,667,909 | 0.890210357 | | | | 41,004 | | 41,004 | | 41,004 | | | 17,842 | | 0003 |
| GBP/S 14151444.44 USD-L11111111.11GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 10/15/2024 | | 14,151,444 | 0.785157385 | | | | 700,599 | | 700,599 | | 700,599 | | | 14,344 | | 0003 |
| GBP/S 256236.13 USD-L201226.18GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 06/10/2024 | 06/16/2025 | | 256,236 | 0.785315404 | | | | 12,068 | | 12,068 | | 12,068 | | | 1,079 | | 0003 |
| GBP/S 1230569.32 USD-L968503.81GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 06/24/2024 | 06/16/2025 | | 1,230,569 | 0.787037182 | | | | 60,780 | | 60,780 | | 60,780 | | | 5,183 | | 0003 |
| GBP/L 12215217.29 USD-S9528690.63GBP | 60 Curzon July 2022 - 7200568 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/10/2024 | 10/24/2024 | | 12,215,217 | 0.780067223 | | | | (521,528) | | (521,528) | | (521,528) | | | 15,661 | | 0003 |
| GBP/L 1513168.18 USD-S1163862.72GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/15/2024 | 06/16/2025 | | 1,513,168 | 0.769156222 | | | | (38,662) | | (38,662) | | (38,662) | | | 6,373 | | 0003 |
| GBP/L 557610.46 USD-S431504.08GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/23/2024 | 06/16/2025 | | 557,610 | 0.773845024 | | | | (17,733) | | (17,733) | | (17,733) | | | 2,349 | | 0003 |
| GBP/S 1885015.98 USD-L1471316.62GBP | Whiteleys October 2022 - 2380301 | B1 | Currency | Societe Generale SA O2RNE8IBXP4R0TD8PU41 | 08/01/2024 | 06/16/2025 | | 1,885,016 | 0.780532704 | | | | 76,756 | | 76,756 | | 76,756 | | | 7,939 | | 0003 |
| EUR/L 87748.64 USD-S78760.00EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 08/20/2024 | 11/15/2024 | | 87,749 | 0.897563769 | | | | (77) | | (77) | | (77) | | | 156 | | 0003 |
| EUR/L 1411319.30 USD-S1275000.00EUR | CLO Reinv6m HARVT 23A B1 XS2112472316 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 09/04/2024 | 10/21/2024 | | 1,411,319 | 0.903410022 | | | | (9,110) | | (9,110) | | (9,110) | | | 1,693 | | 0003 |
| GBP/S 14542222.21 USD-L11111111.10GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 11/15/2024 | | 14,542,222 | 0.76405868 | | | | 308,988 | | 308,988 | | 308,988 | | | 25,813 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 938255.50 USD-S850000.00EUR | CLO ReInv6m CONTE 6A CR XS2315798343 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/24/2023 | 01/15/2026 | | 938,256 | 0.905936603 | | | | (24,262) | | (24,262) | | (24,262) | | | 5,335 | | 0003 |
| EUR/L 1876558.91 USD-S1689300.00EUR | CLO PENTA 2018-4A C XS1814401045 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 03/24/2023 | 12/22/2026 | | 1,876,559 | 0.900211547 | | | | (57,641) | | (57,641) | | (57,641) | | | 14,003 | | 0003 |
| EUR/L 1338300.00 USD-S1200000.00EUR | CLO ReInv6m CONTE 6A CR XS2315798343 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/28/2023 | 01/15/2026 | | 1,338,300 | 0.896659942 | | | | (21,182) | | (21,182) | | (21,182) | | | 7,609 | | 0003 |
| EUR/L 21183.10 USD-S19000.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2025 | | 21,183 | 0.89694143 | | | | (185) | | (185) | | (185) | | | 92 | | 0003 |
| GBP/L 2085220.00 USD-S1700000.00GBP | Tower Bridge 2023-2 Class C | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/26/2023 | 03/20/2025 | | 2,085,220 | 0.815261699 | | | | (184,440) | | (184,440) | | (184,440) | | | 7,136 | | 0003 |
| EUR/L 2877600.00 USD-S2500000.00EUR | CLO ReInv6m OCPE 2019-3A DR XS2331769401 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 07/13/2023 | 01/15/2026 | | 2,877,600 | 0.868779539 | | | | 41,204 | | 41,204 | | 41,204 | | | 16,362 | | 0003 |
| EUR/L 575875.00 USD-S500000.00EUR | CLO ReInv6m OZLME 2A DR XS2334573966 | B1 | Currency | JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748 | 07/13/2023 | 01/15/2026 | | 575,875 | 0.868243977 | | | | 8,579 | | 8,579 | | 8,579 | | | 3,274 | | 0003 |
| EUR/L 281313.78 USD-S247352.31EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 10/25/2024 | | 281,314 | 0.879275484 | | | | 5,698 | | 5,698 | | 5,698 | | | 368 | | 0003 |
| EUR/L 248671.70 USD-S217980.10EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/27/2025 | | 248,672 | 0.876577833 | | | | 4,900 | | 4,900 | | 4,900 | | | 710 | | 0003 |
| EUR/L 1941799.87 USD-S1686175.64EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 07/20/2023 | 01/26/2026 | | 1,941,800 | 0.868357067 | | | | 27,798 | | 27,798 | | 27,798 | | | 11,169 | | 0003 |
| EUR/L 3229240.00 USD-S2800000.00EUR | CLO ReInv6m ARESE 15A D XS2409273575 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/27/2023 | 01/15/2027 | | 3,229,240 | 0.867077083 | | | | 12,137 | | 12,137 | | 12,137 | | | 24,450 | | 0003 |
| EUR/L 2002590.00 USD-S1800000.00EUR | CLO ReInv6m BILB 3A BR XS2332238166 | B1 | Currency | JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748 | 09/14/2023 | 08/17/2026 | | 2,002,590 | 0.898836007 | | | | (51,201) | | (51,201) | | (51,201) | | | 13,727 | | 0003 |
| EUR/L 1832045.57 USD-S1733873.65EUR | AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4 | B1 | Currency | Morgan Stanley ... IGJSJL3JD5P30I6NJZ34 | 10/27/2023 | 12/15/2027 | | 1,832,046 | 0.94641404 | | | | (164,720) | | (164,720) | | (164,720) | | | 16,407 | | 0003 |
| GBP/L 444114.40 USD-S356174.83GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748 | 11/15/2023 | 11/03/2025 | | 444,114 | 0.801988924 | | | | (29,823) | | (29,823) | | (29,823) | | | 2,322 | | 0003 |
| EUR/L 2204126.25 USD-S2150000.00EUR | CLO ReInv6m PLMER 2021-1A B XS2298990230 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 09/29/2022 | 10/15/2025 | | 2,204,126 | 0.975443217 | | | | (216,111) | | (216,111) | | (216,111) | | | 11,245 | | 0003 |
| EUR/L 3486132.00 USD-S3380000.00EUR | CLO ReInv6m RFTE 2021-2A B XS2405874087 | B1 | Currency | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 09/29/2022 | 01/25/2027 | | 3,486,132 | 0.969555943 | | | | (367,604) | | (367,604) | | (367,604) | | | 26,553 | | 0003 |
| EUR/L 647329.60 USD-S620000.00EUR | CLO ReInv6m DRYD 2020-8A B1 XS2337313402 | B1 | Currency | BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83 | 10/06/2022 | 07/20/2026 | | 647,330 | 0.957781013 | | | | (56,765) | | (56,765) | | (56,765) | | | 4,346 | | 0003 |
| EUR/L 1197570.00 USD-S1140000.00EUR | CLO ReInv6m NWDSE 2021-24A B1 XS2402465467 | B1 | Currency | JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748 | 10/06/2022 | 01/15/2027 | | 1,197,570 | 0.951927653 | | | | (103,512) | | (103,512) | | (103,512) | | | 9,067 | | 0003 |
| EUR/L 4011930.00 USD-S3900000.00EUR | Dommi 2020-2 Class B RMBS Oct 2022 - 50135711 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 10/07/2022 | 11/14/2025 | | 4,011,930 | 0.97210071 | | | | (383,286) | | (383,286) | | (383,286) | | | 21,260 | | 0003 |
| GBP/L 20669632.98 USD-S16313000.00GBP | RMBS Project Jupiter 1A CR XS2737623533 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 01/17/2024 | 04/20/2027 | | 20,669,633 | 0.789225431 | | | | (869,665) | | (869,665) | | (869,665) | | | 165,145 | | 0003 |
| GBP/L 326137.73 USD-S256458.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748 | 02/23/2024 | 09/16/2025 | | 326,138 | 0.786348976 | | | | (15,329) | | (15,329) | | (15,329) | | | 1,599 | | 0003 |
| GBP/L 212884.04 USD-S167387.99GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE ... 815DZWZKVSZI1NUHU748 | 02/23/2024 | 11/17/2025 | | 212,884 | 0.786287173 | | | | (9,809) | | (9,809) | | (9,809) | | | 1,132 | | 0003 |
| GBP/L 369243.54 USD-S290788.74GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 12/16/2024 | | 369,244 | 0.787525599 | | | | (19,380) | | (19,380) | | (19,380) | | | 848 | | 0003 |
| EUR/L 50696.89 USD-S45879.54EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/14/2024 | 02/14/2025 | | 50,697 | 0.904977406 | | | | (644) | | (644) | | (644) | | | 155 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/L 102229.78 USD-S80098.55GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2024 | | 102,230 | 0.783514843 | | | | (4,818) | | (4,818) | | (4,818) | | | 235 | | 0003 |
| GBP/L 21589.51 USD-S16903.78GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 05/16/2025 | | 21,590 | 0.782962652 | | | | (960) | | (960) | | (960) | | | 85 | | 0003 |
| GBP/L 20938.82 USD-S16389.18GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 08/15/2025 | | 20,939 | 0.78271746 | | | | (894) | | (894) | | (894) | | | 98 | | 0003 |
| GBP/L 106814.30 USD-S83598.89GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 09/15/2025 | | 106,814 | 0.782656348 | | | | (4,497) | | (4,497) | | (4,497) | | | 523 | | 0003 |
| GBP/L 20378.95 USD-S15948.47GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 11/14/2025 | | 20,379 | 0.782595276 | | | | (840) | | (840) | | (840) | | | 108 | | 0003 |
| EUR/L 3446240.00 USD-S2975000.00EUR | CLO DRYD 2018-66A DR XS2415313332 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/22/2024 | 07/24/2028 | | 3,446,240 | 0.863259669 | | | | (33,874) | | (33,874) | | (33,874) | | | 33,662 | | 0003 |
| EUR/L 506970.00 USD-S450000.00EUR | CLO Reinv6m RRME 9A A2 XS2388492337 | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/22/2024 | 10/15/2026 | | 506,970 | 0.887626487 | | | | (7,682) | | (7,682) | | (7,682) | | | 3,621 | | 0003 |
| GBP/L 67530.37 USD-S53287.92GBP | Project Conrad Henderson Park 720049401 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/26/2024 | 11/03/2025 | | 67,530 | 0.789095632 | | | | (3,376) | | (3,376) | | (3,376) | | | 353 | | 0003 |
| EUR/S 1743662.36 USD-L1590008.11EUR | Portman Square 2023-1 A XS2651000585 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 05/06/2024 | 04/25/2025 | | 1,743,662 | 0.911878438 | | | | 40,141 | | 40,141 | | 40,141 | | | 6,566 | | 0003 |
| EUR/S 82951.98 USD-L75233.37EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 10/28/2025 | | 82,952 | 0.906950865 | | | | 2,038 | | 2,038 | | 2,038 | | | 430 | | 0003 |
| EUR/S 41053.41 USD-L36914.56EUR | Coupon Hedge: Portman Square 2023-1 A XS2651000585 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/08/2024 | 04/27/2026 | | 41,053 | 0.899183771 | | | | 929 | | 929 | | 929 | | | 257 | | 0003 |
| EUR/L 2489520.00 USD-S2208000.00EUR | CLO Reinv6m AVOCA 25A D XS2400441700 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/23/2024 | 10/19/2026 | | 2,489,520 | 0.88691796 | | | | (36,044) | | (36,044) | | (36,044) | | | 17,831 | | 0003 |
| EUR/L 656764.57 USD-S599000.00EUR | CLO Reinv6m PENTA 2018-5A CR XS2289567674 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 06/27/2024 | 10/15/2025 | | 656,765 | 0.912046763 | | | | (19,593) | | (19,593) | | (19,593) | | | 3,351 | | 0003 |
| EUR/L 431757.84 USD-S400000.00EUR | CLO Reinv6m RRME 7A A2 XS2368581893 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/02/2024 | 10/15/2024 | | 431,758 | 0.92644525 | | | | (13,746) | | (13,746) | | (13,746) | | | 438 | | 0003 |
| EUR/L 562131.84 USD-S518000.00EUR | CLO Reinv6m BECLO 10A B1R XS2398804521 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/30/2024 | 10/15/2024 | | 562,132 | 0.921492012 | | | | (14,796) | | (14,796) | | (14,796) | | | 570 | | 0003 |
| EUR/L 335325.75 USD-S309000.00EUR | CLO CADOG 13A CR XS2328023838 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/30/2024 | 10/15/2024 | | 335,326 | 0.921492012 | | | | (8,826) | | (8,826) | | (8,826) | | | 340 | | 0003 |
| EUR/S 907520.00 USD-L800000.00EUR | CLO Reinv6m CORDA 23A B1 XS2441239964 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 08/13/2024 | 04/26/2027 | | 907,520 | 0.881523272 | | | | 13,438 | | 13,438 | | 13,438 | | | 7,274 | | 0003 |
| EUR/S 1449981.00 USD-L1300000.00EUR | CLO Reinv6m JUBIL 2018-21A C1R XS2308745574 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 09/11/2024 | 10/15/2025 | | 1,449,981 | 0.896563472 | | | | 17,907 | | 17,907 | | 17,907 | | | 7,397 | | 0003 |
| EUR/L 96644660.83 USD-S86700853.27EUR | Behrens Finance No.1 - RML - 50162263 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/16/2024 | 10/21/2024 | | 96,644,661 | 0.897109603 | | | | 54,485 | | 54,485 | | 54,485 | | | 115,907 | | 0003 |
| EUR/L 24299112.02 USD-S21733203.13EUR | Saint James Albany Paris- 50229626 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 09/20/2024 | 10/07/2024 | | 24,299,112 | 0.894403183 | | | | 102,313 | | 102,313 | | 102,313 | | | 16,825 | | 0003 |
| GBP/L 28852.06 USD-S22593.63GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2026 | | 28,852 | 0.783085506 | | | | (1,129) | | (1,129) | | (1,129) | | | 188 | | 0003 |
| EUR/L 688992.00 USD-S600000.00EUR | CLO Reinv6m ANCHE 4A D XS2294170886 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/13/2023 | 10/15/2025 | | 688,992 | 0.870837397 | | | | 11,505 | | 11,505 | | 11,505 | | | 3,515 | | 0003 |
| EUR/L 577700.00 USD-S500000.00EUR | CLO Reinv6m MDPKE 16A D XS2332503924 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 07/13/2023 | 07/15/2026 | | 577,700 | 0.865501125 | | | | 6,613 | | 6,613 | | 6,613 | | | 3,864 | | 0003 |
| EUR/L 586205.00 USD-S500000.00EUR | CLO ANCHE 1A D1E XS1846664131 | B1 | Currency | Morgan Stanley IGJSJL3JD5P3016NJZ34 | 07/13/2023 | 04/12/2028 | | 586,205 | 0.852943936 | | | | 2,384 | | 2,384 | | 2,384 | | | 5,510 | | 0003 |
| EUR/L 787080.00 USD-S700000.00EUR | CLO Reinv6m HOLPK 1A CRR XS2079845405 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 07/27/2023 | 11/15/2024 | | 787,080 | 0.889363216 | | | | 6,505 | | 6,505 | | 6,505 | | | 1,397 | | 0003 |
| EUR/L 1691880.00 USD-S1500000.00EUR | CLO Reinv6m DRYD 2021-91A D XS2461260544 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02 | 01/02/2024 | 10/20/2025 | | 1,691,880 | 0.886587701 | | | | (2,151) | | (2,151) | | (2,151) | | | 8,688 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1759500.00 USD-S1500000.00EUR | CLO ReInv6m CORDA 26A D1 XS2553242848 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 01/02/2024 | 07/17/2028 | | 1,759,500 | 0.852514919 | | | | 2,645 | | 2,645 | | 2,645 | | | 17,143 | | 0003 |
| EUR/S 278296.72 USD-L250000.00EUR | CLO BECLO 1A DR XS1775926253 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/18/2024 | 10/15/2024 | | 278,297 | 0.898321762 | | | | 143 | | 143 | | 143 | | | 282 | | 0003 |
| GBP/L 268459.78 USD-S203860.97GBP | CML BGO Logistics Portfolio 7410013 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 08/29/2024 | 10/15/2024 | | 268,460 | 0.759372484 | | | | (4,038) | | (4,038) | | (4,038) | | | 272 | | 0003 |
| GBP/S 266713.06 USD-L203860.97GBP | CML BGO Logistics Portfolio 7410013 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 09/12/2024 | 10/15/2024 | | 266,713 | 0.76434566 | | | | 5,785 | | 5,785 | | 5,785 | | | 270 | | 0003 |
| EUR/L 4058402.70 USD-S3300000.00EUR | CLO ReInv6m AVOCA 21A C XS2126167704 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 4,058,403 | 0.813127785 | | | | 348,321 | | 348,321 | | 348,321 | | | 14,908 | | 0003 |
| EUR/L 1229819.00 USD-S1000000.00EUR | CLO ReInv6m VOYE 3A D XS2125181821 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 04/15/2025 | | 1,229,819 | 0.813127785 | | | | 105,552 | | 105,552 | | 105,552 | | | 4,517 | | 0003 |
| EUR/L 14074125.50 USD-S11500000.00EUR | CLO ReInv6m DUNEP 1A CN Mtge XS2036108079 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 07/27/2021 | 10/15/2024 | | 14,074,126 | 0.817102278 | | | | 1,260,324 | | 1,260,324 | | 1,260,324 | | | 14,265 | | 0003 |
| EUR/L 8177928.00 USD-S6600000.00EUR | CLO ReInv6m OCPE 2022-5A C XS2423746655 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/04/2022 | 04/20/2027 | | 8,177,928 | 0.807050392 | | | | 524,885 | | 524,885 | | 524,885 | | | 65,339 | | 0003 |
| EUR/L 44383753.19 USD-S39936072.77EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 07/01/2022 | 07/07/2026 | | 44,383,753 | 0.899790349 | | | | (1,110,293) | | (1,110,293) | | (1,110,293) | | | 295,004 | | 0003 |
| GBP/L 6283982.91 USD-S3673984.40GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 02/18/2048 | | 6,283,983 | 0.58465856 | | | | 691,331 | | 691,331 | | 691,331 | | | 151,989 | | 0003 |
| EUR/L 1549950.00 USD-S1500000.00EUR | Dutch Property Finance 2021-2 - Class B-50136229 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 10/14/2022 | 04/28/2026 | | 1,549,950 | 0.967773154 | | | | (148,693) | | (148,693) | | (148,693) | | | 9,727 | | 0003 |
| EUR/L 7054807.50 USD-S6675000.00EUR | CLO ReInv6m ADAGI X-A D XS2463567342 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 10/19/2022 | 05/10/2028 | | 7,054,808 | 0.946163308 | | | | (660,345) | | (660,345) | | (660,345) | | | 67,030 | | 0003 |
| GBP/L 6061338.00 USD-S5400000.00GBP | Finsbury Square 2021-2 - Class B-50136720 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 10/20/2022 | 12/16/2026 | | 6,061,338 | 0.890892407 | | | | (1,021,822) | | (1,021,822) | | (1,021,822) | | | 45,064 | | 0003 |
| EUR/L 2003570.09 USD-S1793720.89EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 12/13/2022 | 07/07/2026 | | 2,003,570 | 0.895262361 | | | | (40,389) | | (40,389) | | (40,389) | | | 13,317 | | 0003 |
| GBP/S 6887222.23 USD-L5555555.56GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/01/2023 | 12/13/2024 | | 6,887,222 | 0.806646769 | | | | 537,596 | | 537,596 | | 537,596 | | | 15,505 | | 0003 |
| EUR/L 752034.17 USD-S681149.65EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 02/10/2023 | 02/18/2025 | | 752,034 | 0.905742953 | | | | (10,307) | | (10,307) | | (10,307) | | | 2,337 | | 0003 |
| GBP/S 27848806.70 USD-L22911400.00GBP | Placefirst UK SFR Madryn Street SPV Ltd | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 02/16/2023 | 04/22/2025 | | 27,848,807 | 0.822706705 | | | | 2,725,639 | | 2,725,639 | | 2,725,639 | | | 104,099 | | 0003 |
| GBP/L 312102.56 USD-S252015.71GBP | 12.18 Hotel - Schloss Roxburghe | B1 | Currency | MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30 | 03/30/2023 | 02/18/2025 | | 312,103 | 0.807477228 | | | | (24,480) | | (24,480) | | (24,480) | | | 970 | | 0003 |
| EUR/L 294579.68 USD-S263797.19EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 03/30/2023 | 02/18/2025 | | 294,580 | 0.895503689 | | | | (662) | | (662) | | (662) | | | 915 | | 0003 |
| EUR/L 53276.00 USD-S47500.00EUR | ESPAI BARCA FT 6/30/2047 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2026 | | 53,276 | 0.891583452 | | | | (876) | | (876) | | (876) | | | 352 | | 0003 |
| EUR/L 32145.15 USD-S28500.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 06/30/2027 | | 32,145 | 0.886603422 | | | | (714) | | (714) | | (714) | | | 266 | | 0003 |
| EUR/L 245230.53 USD-S219131.92EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | 05/02/2023 | 02/18/2025 | | 245,231 | 0.8935752 | | | | (21) | | (21) | | (21) | | | 762 | | 0003 |
| EUR/L 700285.94 USD-S629935.39EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | 05/26/2023 | 07/07/2026 | | 700,286 | 0.899540251 | | | | (17,330) | | (17,330) | | (17,330) | | | 4,655 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| GBP/S 1250679.21 USD-L991791.80GBP | Kampus Manchester Jan 2022 - 7200528 | B1 | Currency | Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78 | 06/22/2023 | 01/27/2025 | | 1,250,679 | 0.793002548 | | | | 74,264 | | 74,264 | | 74,264 | | | 3,571 | | 0003 |
| GBP/S 1515687.84 USD-L1214688.12GBP | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG 7LTWFZYICNSX8D621K86 | 07/11/2023 | 07/07/2026 | | 1,515,688 | 0.80141048 | | | | 91,892 | | 91,892 | | 91,892 | | | 10,074 | | 0003 |
| GBP/S 7057184.21 USD-L5555000.00GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | BNP Paribas SA ROMUWSFPU8MPRO8K5P83 | 08/07/2023 | 11/15/2024 | | 7,057,184 | 0.787141137 | | | | 367,678 | | 367,678 | | 367,678 | | | 12,527 | | 0003 |
| EUR/L 119730.61 USD-S104944.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Credit Agricole SA 969500TJ5KRTCJQWXH05 | 11/27/2023 | 07/07/2026 | | 119,731 | 0.876501005 | | | | (4) | | (4) | | (4) | | | 796 | | 0003 |
| EUR/L 368965.68 USD-S323115.58EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 12/20/2023 | 07/07/2026 | | 368,966 | 0.875733429 | | | | 292 | | 292 | | 292 | | | 2,452 | | 0003 |
| EUR/L 202400.47 USD-S177248.86EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Natixis NA KX1WK48MPD4Y2NCUIZ63 | 12/20/2023 | 07/07/2026 | | 202,400 | 0.875733441 | | | | 160 | | 160 | | 160 | | | 1,345 | | 0003 |
| EUR/L 5866500.00 USD-S5000000.00EUR | CLO DRYD 2018-66A DR XS2415313332 | B1 | Currency | Societe Generale SA O2RNE8IBXP4ROTD8PU41 | 01/02/2024 | 07/24/2028 | | 5,866,500 | 0.85229694 | | | | 8,864 | | 8,864 | | 8,864 | | | 57,303 | | 0003 |
| GBP/L 269693.63 USD-S212457.56GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 10/16/2024 | | 269,694 | 0.787773742 | | | | (14,295) | | (14,295) | | (14,295) | | | 282 | | 0003 |
| GBP/L 66949.39 USD-S52732.67GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 11/18/2024 | | 66,949 | 0.787649746 | | | | (3,533) | | (3,533) | | (3,533) | | | 123 | | 0003 |
| GBP/L 252182.18 USD-S198568.65GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 01/16/2025 | | 252,182 | 0.787401592 | | | | (13,122) | | (13,122) | | (13,122) | | | 686 | | 0003 |
| GBP/L 174419.12 USD-S137327.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 02/14/2025 | | 174,419 | 0.787339542 | | | | (8,999) | | (8,999) | | (8,999) | | | 534 | | 0003 |
| EUR/L 69138.14 USD-S61874.11EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 10/16/2025 | | 69,138 | 0.894934547 | | | | (729) | | (729) | | (729) | | | 353 | | 0003 |
| GBP/L 352852.74 USD-S276465.36GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 12/16/2024 | | 352,853 | 0.783514845 | | | | (16,629) | | (16,629) | | (16,629) | | | 810 | | 0003 |
| GBP/L 890706.55 USD-S697499.25GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2026 | | 890,707 | 0.783085349 | | | | (34,855) | | (34,855) | | (34,855) | | | 5,818 | | 0003 |
| GBP/L 903692.84 USD-S705954.88GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2027 | | 903,693 | 0.781188971 | | | | (28,674) | | (28,674) | | (28,674) | | | 7,434 | | 0003 |
| GBP/L 892919.77 USD-S695637.09GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2028 | | 892,920 | 0.779058896 | | | | (23,779) | | (23,779) | | (23,779) | | | 8,599 | | 0003 |
| GBP/L 1133774.27 USD-S863696.40GBP | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30 | 03/15/2024 | 06/15/2034 | | 1,133,774 | 0.761788676 | | | | (2,559) | | (2,559) | | (2,559) | | | 17,667 | | 0003 |
| GBP/S 26462109.31 USD-L21158684.93GBP | Ares UK Industrial Platform - 720041801 | B1 | Currency | Barclays PLC G5GSEF7VJP5I70UK5573 | 04/12/2024 | 02/17/2026 | | 26,462,109 | 0.799584216 | | | | 1,655,638 | | 1,655,638 | | 1,655,638 | | | 155,630 | | 0003 |
| EUR/L 333955.87 USD-S303541.06EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 07/16/2025 | | 333,956 | 0.908925661 | | | | (7,626) | | (7,626) | | (7,626) | | | 1,486 | | 0003 |
| EUR/L 1101081.63 USD-S976049.67EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/15/2027 | | 1,101,082 | 0.886446239 | | | | (18,532) | | (18,532) | | (18,532) | | | 8,337 | | 0003 |
| GBP/S 2798343.56 USD-L2222222.22GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | JPMORGAN CHASE 815DZWZKVSZI1NUHU748 | 05/14/2024 | 12/13/2024 | | 2,798,344 | 0.794120583 | | | | 171,584 | | 171,584 | | 171,584 | | | 6,300 | | 0003 |
| EUR/L 323426.07 USD-S287515.40EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 07/06/2027 | | 323,426 | 0.888967918 | | | | (8,049) | | (8,049) | | (8,049) | | | 2,689 | | 0003 |
| GBP/L 17220363.30 USD-S13570347.05GBP | RML JPM UK RML Portfolio 50218565 | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 07/02/2024 | 10/03/2024 | | 17,220,363 | 0.788040694 | | | | (919,096) | | (919,096) | | (919,096) | | | 7,806 | | 0003 |
| EUR/L 43614184.94 USD-S39875279.37EUR | Coupon Hedge CLO JAJO | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/11/2024 | 10/15/2024 | | 43,614,185 | 0.914273176 | | | | (797,302) | | (797,302) | | (797,302) | | | 44,207 | | 0003 |
| EUR/L 277236.65 USD-S244649.36EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 07/25/2024 | 07/07/2027 | | 277,237 | 0.882456775 | | | | (5,005) | | (5,005) | | (5,005) | | | 2,306 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 631487.36 USD-S574654.07EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 04/16/2025 | | 631,487 | 0.910000906 | | | | (12,990) | | (12,990) | | (12,990) | | | 2,326 | | 0003 |
| EUR/L 488530.20 USD-S435216.21EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 10/16/2026 | | 488,530 | 0.890868589 | | | | (9,281) | | (9,281) | | (9,281) | | | 3,492 | | 0003 |
| EUR/L 486434.82 USD-S431925.78EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 01/15/2027 | | 486,435 | 0.887941739 | | | | (7,612) | | (7,612) | | (7,612) | | | 3,683 | | 0003 |
| EUR/S 92112.56 USD-L81768.81EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2026 | | 92,113 | 0.887705325 | | | | 844 | | 844 | | 844 | | | 572 | | 0003 |
| EUR/S 4491200.00 USD-L4000000.00EUR | CLO Reinv6m NWDSE 2022-26A D XS2437417186 | B1 | Currency | BANK OF AMERICA ... B4TYDEB6GKMZO031MB27 | 08/27/2024 | 01/15/2025 | | 4,491,200 | 0.890630566 | | | | (19,820) | | (19,820) | | (19,820) | | | 12,158 | | 0003 |
| EUR/L 1107600.00 USD-S1000000.00EUR | CLO Reinv6m CIFCE 2A B2N XS2125924477 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/03/2024 | 10/15/2024 | | 1,107,600 | 0.902853016 | | | | (6,160) | | (6,160) | | (6,160) | | | 1,123 | | 0003 |
| EUR/S 4929448.23 USD-L4425000.00EUR | CLO Reinv6m CIFCE 2A DN XS2125925870 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/03/2024 | 04/15/2025 | | 4,929,448 | 0.897666391 | | | | 33,026 | | 33,026 | | 33,026 | | | 18,107 | | 0003 |
| EUR/S 3680397.93 USD-L3300000.00EUR | CLO Reinv6m AVOCA 21A C XS2126167704 | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 09/04/2024 | 04/15/2025 | | 3,680,398 | 0.896642174 | | | | 20,431 | | 20,431 | | 20,431 | | | 13,519 | | 0003 |
| GBP/L 14540000.00 USD-S11111111.11GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 10/15/2024 | | 14,540,000 | 0.764175455 | | | | (312,044) | | (312,044) | | (312,044) | | | 14,738 | | 0003 |
| GBP/S 7271111.10 USD-L5555555.55GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 09/09/2024 | 11/15/2024 | | 7,271,111 | 0.76405868 | | | | 154,494 | | 154,494 | | 154,494 | | | 12,906 | | 0003 |
| EUR/L 2450068.00 USD-S2000000.00EUR | CLO Reinv6m JUBIL 2019-23A DN XS2075331145 | B1 | Currency | Citibank NA ..... E57ODZWZ7FF32TWEFA76 | 07/22/2021 | 01/15/2025 | | 2,450,068 | 0.816303874 | | | | 210,859 | | 210,859 | | 210,859 | | | 6,633 | | 0003 |
| EUR/L 9896000.00 USD-S8000000.00EUR | CLO Reinv6m RRME 10A BN XS2395275154 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 10/12/2021 | 11/18/2026 | | 9,896,000 | 0.808407437 | | | | 674,927 | | 674,927 | | 674,927 | | | 72,286 | | 0003 |
| EUR/L 12378000.00 USD-S10000000.00EUR | CLO Reinv6m AQUE 2021-6A C XS2406747340 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 11/17/2021 | 06/15/2027 | | 12,378,000 | 0.807884957 | | | | 759,116 | | 759,116 | | 759,116 | | | 101,825 | | 0003 |
| EUR/L 12275500.00 USD-S10000000.00EUR | CLO Reinv6m CORDA 18A CR XS2410159714 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 11/23/2021 | 01/29/2027 | | 12,275,500 | 0.814630769 | | | | 724,395 | | 724,395 | | 724,395 | | | 93,719 | | 0003 |
| EUR/L 3306396.00 USD-S2977393.97EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02 | 07/01/2022 | 07/07/2026 | | 3,306,396 | 0.900495273 | | | | (85,212) | | (85,212) | | (85,212) | | | 21,976 | | 0003 |
| EUR/L 2193097.22 USD-S2092650.02EUR | Hotel Sardina Italy 12.18 Sep 2022 - 50128087 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/02/2022 | 02/18/2025 | | 2,193,097 | 0.954198474 | | | | (148,992) | | (148,992) | | (148,992) | | | 6,815 | | 0003 |
| GBP/L 1107297.97 USD-S791407.62GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2027 | | 1,107,298 | 0.714719652 | | | | 53,956 | | 53,956 | | 53,956 | | | 9,109 | | 0003 |
| GBP/L 1192940.33 USD-S845607.18GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2028 | | 1,192,940 | 0.708842814 | | | | 66,364 | | 66,364 | | 66,364 | | | 11,488 | | 0003 |
| GBP/L 2389576.47 USD-S1477418.37GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2043 | | 2,389,576 | 0.618276246 | | | | 241,213 | | 241,213 | | 241,213 | | | 51,691 | | 0003 |
| GBP/L 2502353.15 USD-S1533962.58GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 06/15/2045 | | 2,502,353 | 0.613008032 | | | | 246,960 | | 246,960 | | 246,960 | | | 56,953 | | 0003 |
| GBP/L 9284349.25 USD-S5555000.00GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 02/18/2048 | | 9,284,349 | 0.598318724 | | | | 946,862 | | 946,862 | | 946,862 | | | 224,558 | | 0003 |
| GBP/L 9261296.00 USD-S5555000.00GBP | Heylo Flow hedging 20% Coverage AAIA - 50095149 | B1 | Currency | Morgan Stanley .... IGJSJL3JD5P30I6NJZ34 | 09/29/2022 | 02/18/2048 | | 9,261,296 | 0.599808061 | | | | 936,403 | | 936,403 | | 936,403 | | | 224,001 | | 0003 |
| EUR/L 2477160.00 USD-S2400000.00EUR | Dutch Property Finance 2022-1 - Class B-50136200 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 10/12/2022 | 01/28/2027 | | 2,477,160 | 0.968851427 | | | | (259,561) | | (259,561) | | (259,561) | | | 18,901 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/L 1237080.00 USD-S1200000.00EUR | Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/12/2022 | 01/19/2027 | | 1,237,080 | 0.970026191 | | | | (130,862) | | (130,862) | | (130,862) | | | 9,389 | | 0003 |
| EUR/L 8280750.00 USD-S7500000.00EUR | CLO TERM ARESE 11A CR XS2333702152 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 12/20/2022 | 01/30/2026 | | 8,280,750 | 0.905715062 | | | | (217,136) | | (217,136) | | (217,136) | | | 47,825 | | 0003 |
| EUR/L 31871.55 USD-S28500.00EUR | ESPAI BARCA FT 6/30/2043 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 03/31/2023 | 12/31/2025 | | 31,872 | 0.894214433 | | | | (414) | | (414) | | (414) | | | 178 | | 0003 |
| EUR/L 1436062.50 USD-S1250000.00EUR | CLO CORDA 12A D XS1899143264 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/23/2023 | 06/22/2028 | | 1,436,063 | 0.870435653 | | | | (23,384) | | (23,384) | | (23,384) | | | 13,865 | | 0003 |
| GBP/L 4256586.56 USD-S3452485.44GBP | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/06/2023 | 07/07/2026 | | 4,256,587 | 0.811092501 | | | | (309,532) | | (309,532) | | (309,532) | | | 28,292 | | 0003 |
| EUR/S 2750150.00 USD-L2500000.00EUR | CLO ReInv6m BECLO 3A DR XS2348330494 | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 10/04/2023 | 07/20/2026 | | 2,750,150 | 0.909041325 | | | | 97,449 | | 97,449 | | 97,449 | | | 18,463 | | 0003 |
| EUR/L 400453.03 USD-S363912.07EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 10/16/2023 | 07/07/2026 | | 400,453 | 0.908750946 | | | | (13,867) | | (13,867) | | (13,867) | | | 2,662 | | 0003 |
| EUR/L 82948.49 USD-S75141.31EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 10/17/2023 | 07/07/2026 | | 82,948 | 0.905879179 | | | | (2,617) | | (2,617) | | (2,617) | | | 551 | | 0003 |
| EUR/L 356286.03 USD-S316667.73EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 01/25/2024 | 07/07/2026 | | 356,286 | 0.888801983 | | | | (4,797) | | (4,797) | | (4,797) | | | 2,368 | | 0003 |
| EUR/L 148788.04 USD-S135985.05EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 11/18/2024 | | 148,788 | 0.913951484 | | | | (2,865) | | (2,865) | | (2,865) | | | 273 | | 0003 |
| EUR/L 33410.89 USD-S30144.71EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 08/18/2025 | | 33,411 | 0.902242053 | | | | (553) | | (553) | | (553) | | | 157 | | 0003 |
| EUR/L 755977.80 USD-S677551.24EUR | Coupon Hedge Strip CML EUR | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 02/22/2024 | 01/16/2026 | | 755,978 | 0.896258118 | | | | (11,718) | | (11,718) | | (11,718) | | | 4,303 | | 0003 |
| GBP/L 269948.58 USD-S212457.56GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 10/16/2024 | | 269,949 | 0.787029737 | | | | (14,040) | | (14,040) | | (14,040) | | | 283 | | 0003 |
| GBP/L 174583.91 USD-S137327.07GBP | Coupon Hedge Strip CML GBP | B1 | Currency | JPMORGAN CHASE .... 8I5DZWZKVSZI1NUHU748 | 02/23/2024 | 02/14/2025 | | 174,584 | 0.786596371 | | | | (8,834) | | (8,834) | | (8,834) | | | 535 | | 0003 |
| EUR/L 1054564.60 USD-S936433.51EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 02/23/2024 | 07/07/2026 | | 1,054,565 | 0.887981173 | | | | (13,212) | | (13,212) | | (13,212) | | | 7,009 | | 0003 |
| EUR/L 147992.54 USD-S127032.22EUR | Coupon Hedge RMBS Strip | B1 | Currency | MIZUHO CAPITAL MARKETS LLC ..... OV6WI8S6QX2D1J857QP30 | 03/14/2024 | 06/15/2028 | | 147,993 | 0.858369077 | | | | (528) | | (528) | | (528) | | | 1,425 | | 0003 |
| GBP/L 26404600.00 USD-S21200000.00GBP | Ares UK Industrial Platform - 720041801 | B1 | Currency | Barclays PLC ..... G5GSEF7VJP5I7OUK5573 | 04/19/2024 | 02/17/2026 | | 26,404,600 | 0.802890405 | | | | (1,768,051) | | (1,768,051) | | (1,768,051) | | | 155,292 | | 0003 |
| EUR/L 386581.72 USD-S347403.00EUR | EQT Exeter Logistics Italy Jun 2022 - 50121653 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 04/25/2024 | 07/07/2026 | | 386,582 | 0.898653459 | | | | (9,548) | | (9,548) | | (9,548) | | | 2,569 | | 0003 |
| EUR/L 20468386.15 USD-S18020325.00EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 05/09/2024 | 07/06/2027 | | 20,468,386 | 0.88039794 | | | | (324,447) | | (324,447) | | (324,447) | | | 170,158 | | 0003 |
| EUR/L 316736.31 USD-S285476.62EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY ..... PBLD0EJDB5FWOLXP3B76 | 05/10/2024 | 01/16/2026 | | 316,736 | 0.901306895 | | | | (6,722) | | (6,722) | | (6,722) | | | 1,803 | | 0003 |
| EUR/L 485484.18 USD-S426675.50EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 05/29/2024 | 07/06/2027 | | 485,484 | 0.878865919 | | | | (6,911) | | (6,911) | | (6,911) | | | 4,036 | | 0003 |
| GBP/S 7075722.23 USD-L5555555.56GBP | Heylo Flow hedging 20% Coverage - 50095149 . | B1 | Currency | BNP Paribas SA .... ROMUWSFPU8MPRO8K5P83 | 06/07/2024 | 10/15/2024 | | 7,075,722 | 0.785157385 | | | | 350,300 | | 350,300 | | 350,300 | | | 7,172 | | 0003 |
| EUR/L 423678.58 USD-S376636.66EUR | EQT Exeter Logistics Spain Jun 2022 - 50125977 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 06/24/2024 | 07/06/2027 | | 423,679 | 0.888967906 | | | | (10,543) | | (10,543) | | (10,543) | | | 3,522 | | 0003 |
| EUR/S 148427.68 USD-L135985.05EUR | Coupon Hedge Strip CML EUR | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 07/26/2024 | 11/18/2024 | | 148,428 | 0.916170421 | | | | 3,225 | | 3,225 | | 3,225 | | | 272 | | 0003 |

# SCHEDULE DB - PART A - SECTION 1

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| EUR/S 91763.80 USD-L82551.10EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 04/16/2025 | | 91,764 | 0.899604201 | | | | 818 | | 818 | | 818 | | | 338 | | 0003 |
| EUR/S 74501.44 USD-L65726.89EUR | Coupon Hedge Strip CML EUR | B1 | Currency | WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76 | 08/16/2024 | 10/16/2026 | | 74,501 | 0.882223082 | | | | 679 | | 679 | | 679 | | | 533 | | 0003 |
| EUR/L 1109820.00 USD-S1000000.00EUR | CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/29/2024 | 10/25/2024 | | 1,109,820 | 0.901047017 | | | | (4,444) | | (4,444) | | (4,444) | | | 1,452 | | 0003 |
| EUR/S 1117572.00 USD-L1000000.00EUR | CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/29/2024 | 04/15/2025 | | 1,117,572 | 0.894796935 | | | | 3,891 | | 3,891 | | 3,891 | | | 4,105 | | 0003 |
| EUR/L 1108420.00 USD-S1000000.00EUR | CLO ReInv6m VOYE 3A D XS2125181821 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 08/30/2024 | 10/15/2024 | | 1,108,420 | 0.902185092 | | | | (5,340) | | (5,340) | | (5,340) | | | 1,123 | | 0003 |
| EUR/S 1115415.00 USD-L1000000.00EUR | CLO ReInv6m CIFCE 2A B2N XS2125924477 | B1 | Currency | Deutsche Bank AG .. 7LTWFZYICNSX8D621K86 | 09/03/2024 | 04/15/2025 | | 1,115,415 | 0.896527301 | | | | 6,048 | | 6,048 | | 6,048 | | | 4,097 | | 0003 |
| GBP/L 7252522.23 USD-S5555555.56GBP | Heylo Flow hedging 20% Coverage - 50095149 | B1 | Currency | Citibank NA E57ODZWZ7FF32TWEFA76 | 09/10/2024 | 11/15/2024 | | 7,252,522 | 0.766017033 | | | | (173,083) | | (173,083) | | (173,083) | | | 12,873 | | 0003 |
| EUR/L 24161165.28 USD-S21675213.38EUR | Behrens Finance No.1 - RML - 50162263 | B1 | Currency | ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 | 09/16/2024 | 10/21/2024 | | 24,161,165 | 0.897109602 | | | | 13,621 | | 13,621 | | 13,621 | | | 28,977 | | 0003 |
| EUR/L 721224.36 USD-S645616.30EUR | FX Coupon Hedging | B1 | Currency | Morgan Stanley IGJSJL3JD5P30I6NJZ34 | 09/19/2024 | 12/27/2024 | | 721,224 | 0.895167074 | | | | 29 | | 29 | | 29 | | | 1,771 | | 0003 |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | 34,015,819 | XXX | 34,015,819 | | 34,015,819 | | | 61,666,018 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | 34,015,819 | XXX | 34,015,819 | | 34,015,819 | | | 61,666,018 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | (4,163,418) | 1,025,536 | (311,151,800) | (242,921,220) | XXX | (173,620,576) | 2,390,165 | (66,690,312) | | | 853,630,081 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 1,905,762,759 | 1,733,619,288 | 33,252,051 | 2,709,121,079 | XXX | 5,402,810,811 | 594,119,738 | (118,245,677) | (877,855,285) | | 422,635,096 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | 26,639 | | XXX | (545,023) | | | | | 175,562 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 1,901,599,340 | 1,734,644,825 | (277,873,110) | 2,466,199,859 | XXX | 5,228,645,212 | 596,509,903 | (184,935,989) | (877,855,285) | | 1,276,440,739 | XXX | XXX |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| 0001 | Hedges the equity risk of fixed income annuity products. |
| 0002 | Hedges the interest rate risk of underlying positions. |
| 0003 | Hedges the currency risk of foreign currency denominated assets and liabilities. |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.0700 | 95.2700 | 1,283 | 1,283 | | | | 1,283 | 1,283 | 3,206 | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2800 | 97.0000 | 1,604 | 1,604 | | | | 1,604 | 1,604 | 4,007 | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.1400 | 96.9400 | 2,888 | 2,888 | | | | 2,888 | 2,888 | 7,213 | 0001 | 2,500 |
| S3 | 35 | 87,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 95.1700 | 95.2700 | 11,230 | 11,230 | | | | 11,230 | 11,230 | 28,050 | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.2700 | 95.2700 | 3,209 | 3,209 | | | | 3,209 | 3,209 | 8,014 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.6900 | 97.0000 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3900 | 96.9400 | 2,888 | 2,888 | | | | 2,888 | 2,888 | 7,213 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 94.8500 | 95.2700 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.0800 | 95.2700 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 25 | 62,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.0200 | 95.2700 | 8,021 | 8,021 | | | | 8,021 | 8,021 | 20,036 | 0001 | 2,500 |
| S3 | 54 | 135,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.3800 | 97.0000 | 17,647 | 17,647 | | | | 17,326 | 17,326 | 43,278 | 0001 | 2,500 |
| S3 | 56 | 140,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.2900 | 96.9400 | 17,968 | 17,968 | | | | 17,968 | 17,968 | 44,881 | 0001 | 2,500 |
| S3 | 179 | 447,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/29/2024 | 95.2000 | 95.2700 | 57,432 | 57,432 | | | | 57,432 | 57,432 | 143,458 | 0001 | 2,500 |
| S3 | 78 | 195,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/17/2024 | 95.1900 | 95.2700 | 25,026 | 25,026 | | | | 25,026 | 25,026 | 62,512 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/15/2023 | 97.0600 | 96.9400 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.1100 | 95.2700 | 2,246 | 2,246 | | | | 2,246 | 2,246 | 5,610 | 0001 | 2,500 |
| ES | 26 | 1,300 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.9300 | 5,814.2500 | 244,594 | 244,594 | | | | 244,594 | 244,594 | 379,600 | 0001 | 50 |
| ES | 134 | 6,700 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,709.9600 | 5,814.2500 | 1,260,601 | 1,260,601 | | | | 1,260,601 | 1,260,601 | 1,956,400 | 0001 | 50 |
| ES | 1,176 | 58,800 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/13/2024 | 5,691.2500 | 5,814.2500 | 11,063,188 | 11,063,188 | | | | 11,063,188 | 11,063,188 | 17,169,600 | 0001 | 50 |
| ES | 13 | 650 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,700.3800 | 5,814.2500 | 122,297 | 122,297 | | | | 122,297 | 122,297 | 189,800 | 0001 | 50 |
| ES | 137 | 6,850 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,696.4000 | 5,814.2500 | 1,288,824 | 1,288,824 | | | | 1,288,824 | 1,288,824 | 2,000,200 | 0001 | 50 |
| ES | 5 | 250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/18/2024 | 5,744.9500 | 5,814.2500 | 47,037 | 47,037 | | | | 47,037 | 47,037 | 73,000 | 0001 | 50 |
| ES | 111 | 5,550 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,712.2600 | 5,814.2500 | 1,044,230 | 1,044,230 | | | | 1,044,230 | 1,044,230 | 1,620,600 | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | 14,600 | 0001 | 50 |
| ES | 15 | 750 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,714.0700 | 5,814.2500 | 141,112 | 141,112 | | | | 141,112 | 141,112 | 219,000 | 0001 | 50 |
| ES | 100 | 5,000 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,739.2500 | 5,814.2500 | 940,747 | 940,747 | | | | 940,747 | 940,747 | 1,460,000 | 0001 | 50 |
| ES | 13 | 650 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,697.2300 | 5,814.2500 | 122,297 | 122,297 | | | | 122,297 | 122,297 | 189,800 | 0001 | 50 |
| ES | 22 | 1,100 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 206,964 | 206,964 | | | | 206,964 | 206,964 | 321,200 | 0001 | 50 |
| ES | 29 | 1,450 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 272,817 | 272,817 | | | | 272,817 | 272,817 | 423,400 | 0001 | 50 |
| ES | 2 | 100 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 18,815 | 18,815 | | | | 18,815 | 18,815 | 29,200 | 0001 | 50 |
| ES | 5 | 250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 47,037 | 47,037 | | | | 47,037 | 47,037 | 73,000 | 0001 | 50 |
| ES | 13 | 650 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,699.8900 | 5,814.2500 | 122,297 | 122,297 | | | | 122,297 | 122,297 | 189,800 | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | 14,600 | 0001 | 50 |
| ES | 7 | 350 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 65,852 | 65,852 | | | | 65,852 | 65,852 | 102,200 | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | 14,600 | 0001 | 50 |
| ES | 65 | 3,250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,738.6700 | 5,814.2500 | 611,486 | 611,486 | | | | 611,486 | 611,486 | 949,000 | 0001 | 50 |
| ES | 78 | 3,900 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,695.2100 | 5,814.2500 | 733,783 | 733,783 | | | | 733,783 | 733,783 | 1,138,800 | 0001 | 50 |
| ES | 59 | 2,950 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,693.5100 | 5,814.2500 | 555,041 | 555,041 | | | | 555,041 | 555,041 | 861,400 | 0001 | 50 |
| ES | 27 | 1,350 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,702.9500 | 5,814.2500 | 254,002 | 254,002 | | | | 254,002 | 254,002 | 394,200 | 0001 | 50 |
| ES | 59 | 2,950 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 555,041 | 555,041 | | | | 555,041 | 555,041 | 861,400 | 0001 | 50 |
| ES | 131 | 6,550 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,691.5200 | 5,814.2500 | 1,232,379 | 1,232,379 | | | | 1,232,379 | 1,232,379 | 1,912,600 | 0001 | 50 |
| ES | 11 | 550 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 103,482 | 103,482 | | | | 103,482 | 103,482 | 160,600 | 0001 | 50 |
| ES | 20 | 1,000 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/18/2024 | 5,746.6000 | 5,814.2500 | 188,149 | 188,149 | | | | 188,149 | 188,149 | 292,000 | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/23/2024 | 5,746.8000 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | 14,600 | 0001 | 50 |
| ES | 756 | 37,800 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/13/2024 | 5,693.9900 | 5,814.2500 | 7,112,050 | 7,112,050 | | | | 7,112,050 | 7,112,050 | 11,037,600 | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/23/2024 | 5,776.3700 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | 14,600 | 0001 | 50 |
| ES | 55 | 2,750 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 517,411 | 517,411 | | | | 517,411 | 517,411 | 803,000 | 0001 | 50 |
| ES | 2 | 100 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 18,815 | 18,815 | | | | 18,815 | 18,815 | 29,200 | 0001 | 50 |
| ES | 7 | 350 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 65,852 | 65,852 | | | | 65,852 | 65,852 | 102,200 | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,690.6000 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | 14,600 | 0001 | 50 |
| FV | 101 | 101,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Equity/Index Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6700 | 109.8800 | (3,398) | (3,398) | | | | (3,398) | (3,398) | 151,500 | 0001 | 1,000 |
| FV | 49 | 49,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Equity/Index Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6600 | 109.8800 | (1,649) | (1,649) | | | | (1,649) | (1,649) | 73,500 | 0001 | 1,000 |
| FV | 1 | 1,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Equity/Index Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.5900 | 109.8800 | (34) | (34) | | | | (34) | (34) | 1,500 | 0001 | 1,000 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| FV | 62 | 62,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6600 | 109.8800 | (2,086) | (2,086) | | | | (2,086) | (2,086) | 93,000 | 0001 | 1,000 |
| FV | 3 | 3,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.5900 | 109.8800 | (101) | (101) | | | | (101) | (101) | 4,500 | 0001 | 1,000 |
| FV | 31 | 31,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6300 | 109.8800 | (1,043) | (1,043) | | | | (1,043) | (1,043) | 46,500 | 0001 | 1,000 |
| FV | 168 | 168,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6800 | 109.8800 | (5,653) | (5,653) | | | | (5,653) | (5,653) | 252,000 | 0001 | 1,000 |
| FV | 1 | 1,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.5900 | 109.8800 | (34) | (34) | | | | (34) | (34) | 1,500 | 0001 | 1,000 |
| FV | 6 | 6,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.7600 | 109.8800 | (202) | (202) | | | | (202) | (202) | 9,000 | 0001 | 1,000 |
| FV | 8 | 8,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.7200 | 109.8800 | (269) | (269) | | | | (269) | (269) | 12,000 | 0001 | 1,000 |
| FV | 2 | 2,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.5900 | 109.8800 | (67) | (67) | | | | (67) | (67) | 3,000 | 0001 | 1,000 |
| FV | 44 | 44,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6800 | 109.8800 | (1,480) | (1,480) | | | | (1,480) | (1,480) | 66,000 | 0001 | 1,000 |
| FV | 43 | 43,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6800 | 109.8800 | (1,447) | (1,447) | | | | (1,447) | (1,447) | 64,500 | 0001 | 1,000 |
| FV | 56 | 56,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6300 | 109.8800 | (1,884) | (1,884) | | | | (1,884) | (1,884) | 84,000 | 0001 | 1,000 |
| FV | 89 | 89,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.6300 | 109.8800 | (2,995) | (2,995) | | | | (2,995) | (2,995) | 133,500 | 0001 | 1,000 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 07/26/2024 | 96.3400 | 96.6900 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 97.0300 | 96.9600 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.9600 | 96.9600 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 09/08/2023 | 96.3900 | 96.9600 | 963 | 963 | | | | 963 | 963 | 2,404 | 0001 | 2,500 |
| ES | 32 | 1,600 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,733.7800 | 5,814.2500 | 301,039 | 301,039 | | | | 301,039 | 301,039 | 467,200 | 0001 | 50 |
| ES | 4 | 200 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,736.1200 | 5,814.2500 | 37,630 | 37,630 | | | | 37,630 | 37,630 | 58,400 | 0001 | 50 |
| ES | 11 | 550 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,737.6000 | 5,814.2500 | 103,482 | 103,482 | | | | 103,482 | 103,482 | 160,600 | 0001 | 50 |
| MK | 716 | 35,800 | MSCI EmgMkt Index | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | ICE 5493000F4ZO33MV32P92 | 09/16/2024 | 1,103.5300 | 1,172.7000 | 630,075 | 630,075 | | | | 629,196 | 629,196 | 2,709,043 | 0001 | 50 |
| RX | 616 | 616,000 | EURO BUND | Fixed Annuity Hedge | N/A | Interest Rate | 12/06/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/12/2024 | 134.6100 | 134.9200 | 1,741,177 | 1,741,177 | | | | 1,741,177 | 1,741,177 | 2,812,508 | 0001 | 1,000 |
| RX | 966 | 966,000 | EURO BUND | Fixed Annuity Hedge | N/A | Interest Rate | 12/06/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/12/2024 | 134.6200 | 134.9200 | 2,733,308 | 2,733,308 | | | | 2,730,481 | 2,730,481 | 4,410,524 | 0001 | 1,000 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.1900 | 96.7900 | 2,246 | 2,246 | | | | 2,246 | 2,246 | 5,610 | 0001 | 2,500 |
| S3 | 56 | 140,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.1200 | 96.7900 | 17,968 | 17,968 | | | | 17,968 | 17,968 | 44,881 | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.0500 | 96.7900 | 1,925 | 1,925 | | | | 1,925 | 1,925 | 4,809 | 0001 | 2,500 |
| HI | 16 | 800 | Hang Seng Big | Fixed Annuity Hedge | N/A | Equity/Index | 10/30/2024 | HKFE 213800YTVSXYQN17BW16 | 09/26/2024 | 19,520.8700 | 21,278.0000 | 179,587 | 179,587 | | | | 179,587 | 179,587 | 114,075 | 0001 | 50 |
| HI | 284 | 14,200 | Hang Seng Big | Fixed Annuity Hedge | N/A | Equity/Index | 10/30/2024 | HKFE 213800YTVSXYQN17BW16 | 09/26/2024 | 19,570.9500 | 21,278.0000 | 3,198,888 | 3,198,888 | | | | 3,187,664 | 3,187,664 | 2,024,838 | 0001 | 50 |
| HI | 1 | 50 | Hang Seng Big | Fixed Annuity Hedge | N/A | Equity/Index | 10/30/2024 | HKFE 213800YTVSXYQN17BW16 | 09/26/2024 | 19,520.8700 | 21,278.0000 | 11,224 | 11,224 | | | | 11,224 | 11,224 | 7,130 | 0001 | 50 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0300 | 96.9000 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0300 | 96.9000 | 4,492 | 4,492 | | | | 4,492 | 4,492 | 11,220 | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.3900 | 96.9000 | 1,283 | 1,283 | | | | 1,283 | 1,283 | 3,206 | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0300 | 96.9000 | 1,925 | 1,925 | | | | 1,925 | 1,925 | 4,809 | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 4,492 | 4,492 | | | | 4,492 | 4,492 | 11,220 | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 1,604 | 1,604 | | | | 1,604 | 1,604 | 4,007 | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 21 | 52,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 6,738 | 6,738 | | | | 6,738 | 6,738 | 16,830 | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 2,567 | 2,567 | | | | 2,567 | 2,567 | 6,412 | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 963 | 963 | | | | 963 | 963 | 2,404 | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4000 | 96.8800 | 963 | 963 | | | | 963 | 963 | 2,404 | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 2,567 | 2,567 | | | | 2,567 | 2,567 | 6,412 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 97.0000 | 96.8800 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| TU | 23 | 46,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9000 | 104.1200 | (144) | (144) | | | | (144) | (144) | 26,450 | 0001 | 2,000 |
| TU | 2 | 4,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 104.0500 | 104.1200 | (13) | (13) | | | | (13) | (13) | 2,300 | 0001 | 2,000 |
| TU | 3 | 6,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9700 | 104.1200 | (19) | (19) | | | | (19) | (19) | 3,450 | 0001 | 2,000 |
| TU | 9 | 18,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9500 | 104.1200 | (56) | (56) | | | | (56) | (56) | 10,350 | 0001 | 2,000 |
| TU | 3 | 6,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 104.0000 | 104.1200 | (19) | (19) | | | | (19) | (19) | 3,450 | 0001 | 2,000 |
| TU | 3 | 6,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (19) | (19) | | | | (19) | (19) | 3,450 | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (6) | (6) | | | | (6) | (6) | 1,150 | 0001 | 2,000 |
| TU | 2 | 4,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 104.0500 | 104.1200 | (13) | (13) | | | | (13) | (13) | 2,300 | 0001 | 2,000 |
| TU | 43 | 86,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/26/2024 | 104.0600 | 104.1200 | (3,349) | (3,349) | | | | (3,349) | (3,349) | 49,450 | 0001 | 2,000 |
| TU | 61 | 122,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/26/2024 | 104.0500 | 104.1200 | (4,750) | (4,750) | | | | (4,750) | (4,750) | 70,150 | 0001 | 2,000 |
| TU | 3 | 6,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 104.0000 | 104.1200 | (19) | (19) | | | | (19) | (19) | 3,450 | 0001 | 2,000 |
| TU | 3 | 6,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 104.0000 | 104.1200 | (19) | (19) | | | | (19) | (19) | 3,450 | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (6) | (6) | | | | (6) | (6) | 1,150 | 0001 | 2,000 |
| TU | 7 | 14,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9100 | 104.1200 | (44) | (44) | | | | (44) | (44) | 8,050 | 0001 | 2,000 |
| TU | 3 | 6,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (19) | (19) | | | | (19) | (19) | 3,450 | 0001 | 2,000 |
| TU | 9 | 18,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9100 | 104.1200 | (56) | (56) | | | | (56) | (56) | 10,350 | 0001 | 2,000 |
| TU | 34 | 68,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8800 | 104.1200 | (213) | (213) | | | | (213) | (213) | 39,100 | 0001 | 2,000 |
| TU | 2 | 4,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (13) | (13) | | | | (13) | (13) | 2,300 | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (6) | (6) | | | | (6) | (6) | 1,150 | 0001 | 2,000 |
| TU | 43 | 86,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9200 | 104.1200 | (269) | (269) | | | | (269) | (269) | 49,450 | 0001 | 2,000 |
| TU | 2 | 4,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (13) | (13) | | | | (13) | (13) | 2,300 | 0001 | 2,000 |
| TU | 47 | 94,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9000 | 104.1200 | (294) | (294) | | | | (294) | (294) | 54,050 | 0001 | 2,000 |
| TU | 263 | 526,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/28/2024 | 104.0200 | 104.1200 | (20,480) | (20,480) | | | | (20,480) | (20,480) | 302,450 | 0001 | 2,000 |
| TU | 18 | 36,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9000 | 104.1200 | (113) | (113) | | | | (113) | (113) | 20,700 | 0001 | 2,000 |
| TU | 34 | 68,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8900 | 104.1200 | (213) | (213) | | | | (213) | (213) | 39,100 | 0001 | 2,000 |
| TU | 49 | 98,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8700 | 104.1200 | (307) | (307) | | | | (307) | (307) | 56,350 | 0001 | 2,000 |
| TU | 6 | 12,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (38) | (38) | | | | (38) | (38) | 6,900 | 0001 | 2,000 |
| TU | 55 | 110,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/28/2024 | 103.9500 | 104.1200 | (4,283) | (4,283) | | | | (4,283) | (4,283) | 63,250 | 0001 | 2,000 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| TU | 38 | 76,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8900 | 104.1200 | (238) | (238) | | | | (238) | (238) | 43,700 | 0001 | 2,000 |
| GC | 156 | 15,600 | Gold 100 OZ | Fixed Annuity Hedge | N/A | Commodity | 11/29/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/15/2024 | 2,512.2900 | 2,659.4000 | 1,603,740 | 1,603,740 | | | | 1,603,740 | 1,603,740 | 1,560,000 | 0001 | 100 |
| GC | 692 | 69,200 | Gold 100 OZ | Fixed Annuity Hedge | N/A | Commodity | 11/29/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/15/2024 | 2,513.1900 | 2,659.4000 | 7,114,025 | 7,114,025 | | | | 7,114,025 | 7,114,025 | 6,920,000 | 0001 | 100 |
| GC | 1,088 | 108,800 | Gold 100 OZ | Fixed Annuity Hedge | N/A | Commodity | 11/29/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/15/2024 | 2,508.4300 | 2,659.4000 | 11,185,057 | 11,185,057 | | | | 11,185,057 | 11,185,057 | 10,880,000 | 0001 | 100 |
| NQ | 411 | 8,220 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,919.8000 | 20,261.2500 | 9,535,675 | 9,535,675 | | | | 9,512,530 | 9,512,530 | 9,124,200 | 0001 | 20 |
| NQ | 182 | 3,640 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,887.5400 | 20,261.2500 | 4,212,361 | 4,212,361 | | | | 4,212,361 | 4,212,361 | 4,040,400 | 0001 | 20 |
| NQ | 7 | 140 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,763.8700 | 20,261.2500 | 162,014 | 162,014 | | | | 162,014 | 162,014 | 155,400 | 0001 | 20 |
| NQ | 2 | 40 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,763.8700 | 20,261.2500 | 46,290 | 46,290 | | | | 46,290 | 46,290 | 44,400 | 0001 | 20 |
| NQ | 2 | 40 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,763.8700 | 20,261.2500 | 46,290 | 46,290 | | | | 46,290 | 46,290 | 44,400 | 0001 | 20 |
| NQ | 4 | 80 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,763.8700 | 20,261.2500 | 92,579 | 92,579 | | | | 92,579 | 92,579 | 88,800 | 0001 | 20 |
| NQ | 26 | 520 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,862.1600 | 20,261.2500 | 601,766 | 601,766 | | | | 601,766 | 601,766 | 577,200 | 0001 | 20 |
| NQ | 34 | 680 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,763.8700 | 20,261.2500 | 786,925 | 786,925 | | | | 786,925 | 786,925 | 754,800 | 0001 | 20 |
| NQ | 83 | 1,660 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,763.8700 | 20,261.2500 | 1,921,022 | 1,921,022 | | | | 1,921,022 | 1,921,022 | 1,842,600 | 0001 | 20 |
| S3 | 28 | 70,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.0800 | 96.4900 | 8,984 | 8,984 | | | | 8,984 | 8,984 | 22,440 | 0001 | 2,500 |
| S3 | 56 | 140,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 95.8500 | 96.4900 | 17,968 | 17,968 | | | | 17,968 | 17,968 | 44,881 | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.5600 | 97.0300 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/15/2023 | 97.1500 | 97.0300 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 52 | 130,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 10/20/2023 | 96.5100 | 97.0300 | 16,684 | 16,684 | | | | 16,684 | 16,684 | 41,675 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3600 | 96.8500 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| VG | 30 | 300 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/30/2024 | 5,036.1900 | 5,030.0000 | 82,648 | 82,648 | | | | 82,648 | 82,648 | 120,533 | 0001 | 10 |
| VG | 639 | 6,390 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/16/2024 | 4,873.7000 | 5,030.0000 | 1,760,412 | 1,760,412 | | | | 1,760,412 | 1,760,412 | 2,567,361 | 0001 | 10 |
| VG | 50 | 500 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/30/2024 | 5,036.1900 | 5,030.0000 | 137,747 | 137,747 | | | | 137,747 | 137,747 | 200,889 | 0001 | 10 |
| VG | 25 | 250 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/16/2024 | 4,871.3200 | 5,030.0000 | 68,874 | 68,874 | | | | 68,874 | 68,874 | 100,445 | 0001 | 10 |
| VG | 4 | 40 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/16/2024 | 4,864.5000 | 5,030.0000 | 11,020 | 11,020 | | | | 11,020 | 11,020 | 16,071 | 0001 | 10 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 1,283 | 1,283 | | | | 1,283 | 1,283 | 3,206 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.7600 | 95.9600 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.0400 | 95.9600 | 2,246 | 2,246 | | | | 2,246 | 2,246 | 5,610 | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.5700 | 95.9600 | 1,604 | 1,604 | | | | 1,604 | 1,604 | 4,007 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.0400 | 95.9600 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 25 | 62,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.3300 | 95.9600 | 8,021 | 8,021 | | | | 8,021 | 8,021 | 20,036 | 0001 | 2,500 |
| DM | 23 | 115 | DJIA Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 42,045.2600 | 42,643.0000 | 100,689 | 100,689 | | | | 96,493 | 96,493 | 239,200 | 0001 | 5 |
| RT | 125 | 6,250 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,224.7300 | 2,249.2000 | 875,936 | 875,936 | | | | 875,936 | 875,936 | 950,000 | 0001 | 50 |
| RT | 125 | 6,250 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,208.1800 | 2,249.2000 | 875,936 | 875,936 | | | | 875,936 | 875,936 | 950,000 | 0001 | 50 |
| RT | 89 | 4,450 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,207.8700 | 2,249.2000 | 630,674 | 630,674 | | | | 623,667 | 623,667 | 676,400 | 0001 | 50 |
| RT | 15 | 750 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,206.4500 | 2,249.2000 | 105,112 | 105,112 | | | | 105,112 | 105,112 | 114,000 | 0001 | 50 |
| RT | 7 | 350 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,206.4500 | 2,249.2000 | 49,052 | 49,052 | | | | 49,052 | 49,052 | 53,200 | 0001 | 50 |
| RT | 1 | 50 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,206.4500 | 2,249.2000 | 7,007 | 7,007 | | | | 7,007 | 7,007 | 7,600 | 0001 | 50 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3400 | 96.8200 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/15/2023 | 97.1200 | 97.0000 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3900 | 97.0000 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 97.0900 | 97.0000 | 3,209 | 3,209 | | | | 3,209 | 3,209 | 8,014 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 96.5400 | 97.0000 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| TY | 29 | 29,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 113.9900 | 114.2800 | (3,087) | (3,087) | | | | (3,087) | (3,087) | 14,500 | 0001 | 1,000 |
| TY | 7 | 7,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 113.8900 | 114.2800 | (745) | (745) | | | | (745) | (745) | 3,500 | 0001 | 1,000 |
| TY | 4,623 | 4,623,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/28/2024 | 114.3900 | 114.2800 | 6,691,215 | 6,691,215 | | | | 6,691,215 | 6,691,215 | 2,311,500 | 0001 | 1,000 |
| TY | 961 | 961,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/28/2024 | 114.3600 | 114.2800 | 1,390,928 | 1,390,928 | | | | 1,390,928 | 1,390,928 | 480,500 | 0001 | 1,000 |
| TY | 73 | 73,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/26/2024 | 114.3900 | 114.2800 | 105,658 | 105,658 | | | | 105,658 | 105,658 | 36,500 | 0001 | 1,000 |
| TY | 515 | 515,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/26/2024 | 114.3700 | 114.2800 | 745,398 | 745,398 | | | | 745,398 | 745,398 | 257,500 | 0001 | 1,000 |
| TY | 2,943 | 2,943,000 | 10yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/28/2024 | 114.4300 | 114.2800 | 4,259,625 | 4,259,625 | | | | 4,259,625 | 4,259,625 | 1,471,500 | 0001 | 1,000 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| JB | 425 | 4,250,000 | JGB 10 year | Fixed Annuity Hedge | N/A | Equity/Index | 12/13/2024 | Osaka SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 144.4500 | 144.6500 | 4,161,232 | 4,161,232 | | | | 4,161,232 | 4,161,232 | 1,426,173 | 0001 | 10,000 |
| JB | 663 | 6,630,000 | JGB 10 year | Fixed Annuity Hedge | N/A | Equity/Index | 12/13/2024 | Osaka SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 144.4300 | 144.6500 | 6,501,314 | 6,501,314 | | | | 6,491,523 | 6,491,523 | 2,224,829 | 0001 | 10,000 |
| MF | 97 | 4,850 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,443.2600 | 2,487.8000 | 319,732 | 319,732 | | | | 319,732 | 319,732 | 416,421 | 0001 | 50 |
| MF | 159 | 7,950 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,442.8000 | 2,487.8000 | 527,393 | 527,393 | | | | 524,097 | 524,097 | 682,587 | 0001 | 50 |
| MF | 69 | 3,450 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,447.6400 | 2,487.8000 | 227,438 | 227,438 | | | | 227,438 | 227,438 | 296,217 | 0001 | 50 |
| MF | 18 | 900 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,442.8000 | 2,487.8000 | 59,332 | 59,332 | | | | 59,332 | 59,332 | 77,274 | 0001 | 50 |
| MF | 6 | 300 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,442.8000 | 2,487.8000 | 19,777 | 19,777 | | | | 19,777 | 19,777 | 25,758 | 0001 | 50 |
| MF | 11 | 550 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,455.1100 | 2,487.8000 | 36,258 | 36,258 | | | | 36,258 | 36,258 | 47,223 | 0001 | 50 |
| MF | 2 | 100 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,442.8000 | 2,487.8000 | 6,592 | 6,592 | | | | 6,592 | 6,592 | 8,586 | 0001 | 50 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.3900 | 96.9300 | 963 | 963 | | | | 963 | 963 | 2,404 | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/26/2024 | 96.5200 | 97.0200 | 642 | 642 | | | | 642 | 642 | 1,603 | 0001 | 2,500 |
| S3 | 23 | 57,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 10/20/2023 | 96.7400 | 97.0200 | 7,380 | 7,380 | | | | 7,380 | 7,380 | 18,433 | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3700 | 97.0200 | 321 | 321 | | | | 321 | 321 | 801 | 0001 | 2,500 |
| 1539999999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | 105,232,064 | 105,232,064 | | | | 105,169,378 | 105,169,378 | 112,175,638 | XXX | XXX |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | 105,232,064 | 105,232,064 | | | | 105,169,378 | 105,169,378 | 112,175,638 | XXX | XXX |
| DM | 8 | 40 | DJIA Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/19/2024 | 42,507.7500 | 42,643.0000 | 33,563 | 33,563 | | | | 33,563 | 33,563 | (83,200) | 0001 | 5 |
| ES | 5 | 250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,711.0800 | 5,814.2500 | 47,037 | 47,037 | | | | 47,037 | 47,037 | (73,000) | 0001 | 50 |
| ES | 4 | 200 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,712.6600 | 5,814.2500 | 37,630 | 37,630 | | | | 37,630 | 37,630 | (58,400) | 0001 | 50 |
| ES | 5 | 250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/18/2024 | 5,760.2700 | 5,814.2500 | 47,037 | 47,037 | | | | 47,037 | 47,037 | (73,000) | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/17/2024 | 5,697.6900 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | (14,600) | 0001 | 50 |
| ES | 5 | 250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/19/2024 | 5,783.6000 | 5,814.2500 | 47,037 | 47,037 | | | | 47,037 | 47,037 | (73,000) | 0001 | 50 |
| ES | 15 | 750 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,765.2700 | 5,814.2500 | 141,112 | 141,112 | | | | 141,112 | 141,112 | (219,000) | 0001 | 50 |
| ES | 135 | 6,750 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,702.0400 | 5,814.2500 | 1,270,009 | 1,270,009 | | | | 1,270,009 | 1,270,009 | (1,971,000) | 0001 | 50 |
| ES | 4 | 200 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,764.6500 | 5,814.2500 | 37,630 | 37,630 | | | | 37,630 | 37,630 | (58,400) | 0001 | 50 |
| ES | 18 | 900 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,717.7600 | 5,814.2500 | 169,335 | 169,335 | | | | 169,335 | 169,335 | (262,800) | 0001 | 50 |
| ES | 8 | 400 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/23/2024 | 5,776.3700 | 5,814.2500 | 75,260 | 75,260 | | | | 75,260 | 75,260 | (116,800) | 0001 | 50 |
| ES | 18 | 900 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,773.3900 | 5,814.2500 | 169,335 | 169,335 | | | | 169,335 | 169,335 | (262,800) | 0001 | 50 |
| ES | 98 | 4,900 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,701.3600 | 5,814.2500 | 921,932 | 921,932 | | | | 921,932 | 921,932 | (1,430,800) | 0001 | 50 |
| ES | 34 | 1,700 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/30/2024 | 5,809.0400 | 5,814.2500 | 319,854 | 319,854 | | | | 319,854 | 319,854 | (496,400) | 0001 | 50 |
| ES | 7 | 350 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/23/2024 | 5,776.3700 | 5,814.2500 | 65,852 | 65,852 | | | | 65,852 | 65,852 | (102,200) | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/30/2024 | 5,811.3800 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | (14,600) | 0001 | 50 |
| ES | 3 | 150 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/25/2024 | 5,745.5400 | 5,814.2500 | 28,222 | 28,222 | | | | 28,222 | 28,222 | (43,800) | 0001 | 50 |
| ES | 10 | 500 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,761.1800 | 5,814.2500 | 94,075 | 94,075 | | | | 94,075 | 94,075 | (146,000) | 0001 | 50 |
| ES | 151 | 7,550 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,701.7700 | 5,814.2500 | 1,420,528 | 1,420,528 | | | | 1,420,528 | 1,420,528 | (2,204,600) | 0001 | 50 |
| ES | 26 | 1,300 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/30/2024 | 5,809.0400 | 5,814.2500 | 244,594 | 244,594 | | | | 244,594 | 244,594 | (379,600) | 0001 | 50 |
| ES | 5 | 250 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/19/2024 | 5,787.3800 | 5,814.2500 | 47,037 | 47,037 | | | | 47,037 | 47,037 | (73,000) | 0001 | 50 |
| ES | 239 | 11,950 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,702.8600 | 5,814.2500 | 2,257,794 | 2,257,794 | | | | 2,248,386 | 2,248,386 | (3,489,400) | 0001 | 50 |
| ES | 2 | 100 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,701.7500 | 5,814.2500 | 18,815 | 18,815 | | | | 18,815 | 18,815 | (29,200) | 0001 | 50 |
| ES | 1 | 50 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/27/2024 | 5,795.2500 | 5,814.2500 | 9,407 | 9,407 | | | | 9,407 | 9,407 | (14,600) | 0001 | 50 |
| FV | 2 | 2,000 | 5yr Treasury | Fixed Annuity Hedge | N/A | Equity/Index Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 109.5900 | 109.8800 | (67) | (67) | | | | (67) | (67) | (3,000) | 0001 | 1,000 |
| MF | 5 | 250 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/26/2024 | 2,501.4900 | 2,487.8000 | 16,481 | 16,481 | | | | 16,481 | 16,481 | (21,465) | 0001 | 50 |
| MF | 14 | 700 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,480.0100 | 2,487.8000 | 46,147 | 46,147 | | | | 46,147 | 46,147 | (60,102) | 0001 | 50 |
| MF | 5 | 250 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,457.0100 | 2,487.8000 | 16,481 | 16,481 | | | | 16,481 | 16,481 | (21,465) | 0001 | 50 |
| MF | 1 | 50 | MSCI EAFE | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/26/2024 | 2,509.5800 | 2,487.8000 | 3,296 | 3,296 | | | | 3,296 | 3,296 | (4,293) | 0001 | 50 |
| NQ | 3 | 60 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/18/2024 | 19,966.2500 | 20,261.2500 | 69,435 | 69,435 | | | | 69,435 | 69,435 | (66,600) | 0001 | 20 |
| NQ | 1 | 20 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/27/2024 | 20,361.7500 | 20,261.2500 | 23,145 | 23,145 | | | | 23,145 | 23,145 | (22,200) | 0001 | 20 |
| NQ | 1 | 20 | Nasdaq 100 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 19,673.0000 | 20,261.2500 | 23,145 | 23,145 | | | | 23,145 | 23,145 | (22,200) | 0001 | 20 |
| RT | 3 | 150 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/20/2024 | 2,232.0500 | 2,249.2000 | 21,022 | 21,022 | | | | 21,022 | 21,022 | (22,800) | 0001 | 50 |
| RT | 10 | 500 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/16/2024 | 2,243.9200 | 2,249.2000 | 70,075 | 70,075 | | | | 70,075 | 70,075 | (76,000) | 0001 | 50 |
| RT | 6 | 300 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/26/2024 | 2,240.3900 | 2,249.2000 | 42,045 | 42,045 | | | | 42,045 | 42,045 | (45,600) | 0001 | 50 |
| RT | 2 | 100 | E-Mini Russell 2000 | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME 549300EX04Q2QBFQTQ27 | 09/17/2024 | 2,244.9000 | 2,249.2000 | 14,015 | 14,015 | | | | 14,015 | 14,015 | (15,200) | 0001 | 50 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 96.6000 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.2900 | 96.4900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2900 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/04/2023 | 95.7500 | 96.4900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 95.7800 | 96.4900 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.0400 | 96.4900 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.7800 | 96.4900 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 20 | 50,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/14/2023 | 95.7800 | 96.4900 | 6,417 | 6,417 | | | | 6,417 | 6,417 | (16,029) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/06/2023 | 95.6700 | 96.4900 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2900 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 10/20/2023 | 96.6100 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 21 | 52,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.2300 | 96.4900 | 6,738 | 6,738 | | | | 6,738 | 6,738 | (16,830) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2900 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 80 | 200,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/25/2023 | 95.9700 | 96.4900 | 25,668 | 25,668 | | | | 25,668 | 25,668 | (64,115) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.7400 | 96.4900 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 57 | 142,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 95.9400 | 96.4900 | 18,289 | 18,289 | | | | 18,289 | 18,289 | (45,682) | 0001 | 2,500 |
| S3 | 29 | 72,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 96.0600 | 96.4900 | 9,305 | 9,305 | | | | 9,305 | 9,305 | (23,242) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.0800 | 96.4900 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.5800 | 96.4900 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 58 | 145,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 95.9000 | 96.4900 | 18,609 | 18,609 | | | | 18,609 | 18,609 | (46,484) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 95.4600 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.6100 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/24/2024 | 95.8500 | 96.4900 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.6300 | 96.4900 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/24/2024 | 95.2000 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/24/2024 | 95.8500 | 96.4900 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2900 | 96.4900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 26 | 65,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 95.5600 | 96.4900 | 8,342 | 8,342 | | | | 8,342 | 8,342 | (20,837) | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.7300 | 96.4900 | 1,604 | 1,604 | | | | 1,604 | 1,604 | (4,007) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 10/27/2023 | 95.7400 | 96.4900 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.6800 | 96.4900 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.6300 | 96.4900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 13 | 32,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/18/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/30/2023 | 95.8200 | 96.4900 | 4,171 | 4,171 | | | | 4,171 | 4,171 | (10,419) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.2300 | 97.0300 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 96.3000 | 97.0300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 97.1500 | 97.0300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.4900 | 97.0300 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 37 | 92,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/30/2023 | 96.4300 | 97.0300 | 11,871 | 11,871 | | | | 11,871 | 11,871 | (29,653) | 0001 | 2,500 |
| S3 | 51 | 127,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.3300 | 97.0300 | 16,363 | 16,363 | | | | 16,363 | 16,363 | (40,873) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.4400 | 97.0300 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.1800 | 97.0300 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 21 | 52,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.4200 | 97.0300 | 6,738 | 6,738 | | | | 6,738 | 6,738 | (16,830) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.3000 | 97.0300 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 30 | 75,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.4900 | 97.0300 | 9,626 | 9,626 | | | | 9,626 | 9,626 | (24,043) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/14/2023 | 97.1500 | 97.0300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.6000 | 97.0300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/25/2023 | 96.3400 | 97.0300 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/30/2023 | 96.3800 | 97.0300 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.4400 | 97.0300 | 2,246 | 2,246 | | | | 2,246 | 2,246 | (5,610) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 96.4400 | 97.0300 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.4600 | 97.0300 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.6000 | 97.0300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/15/2023 | 97.1500 | 97.0300 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/17/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 97.1500 | 97.0300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.0600 | 96.9300 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4900 | 96.9300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5500 | 96.9300 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4900 | 96.9300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 05/09/2023 | 96.5200 | 96.9300 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 13 | 32,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 10/27/2023 | 96.3700 | 96.9300 | 4,171 | 4,171 | | | | 4,171 | 4,171 | (10,419) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 08/24/2023 | 96.4200 | 96.9300 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 28 | 70,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 08/30/2023 | 96.5000 | 96.9300 | 8,984 | 8,984 | | | | 8,984 | 8,984 | (22,440) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 320 | 800,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.1000 | 96.9300 | 139,815 | 139,815 | | | | 139,815 | 139,815 | (256,461) | 0001 | 2,500 |
| S3 | 80 | 200,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 10/18/2023 | 97.0600 | 96.9300 | 25,668 | 25,668 | | | | 25,668 | 25,668 | (64,115) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.3800 | 96.9300 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 11/08/2023 | 96.4800 | 96.9300 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 10/27/2023 | 96.4500 | 96.9300 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/16/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4900 | 96.9300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 34 | 85,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.4900 | 96.8200 | 10,909 | 10,909 | | | | 10,909 | 10,909 | (27,249) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.3900 | 96.8200 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.4100 | 96.8200 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.3600 | 96.8200 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.4600 | 96.8200 | 2,888 | 2,888 | | | | 2,888 | 2,888 | (7,213) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3400 | 96.8200 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.9400 | 96.8200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.3800 | 96.8200 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3000 | 96.8200 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 22 | 55,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.4000 | 96.8200 | 7,059 | 7,059 | | | | 7,059 | 7,059 | (17,632) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3400 | 96.8200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.5000 | 96.8200 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3400 | 96.8200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3400 | 96.6900 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3400 | 96.6900 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3400 | 96.6900 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 96.3800 | 96.6900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3500 | 96.6900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.4500 | 96.6900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3400 | 96.6900 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 41 | 102,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 06/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3800 | 96.6900 | 13,155 | 13,155 | | | | 13,155 | 13,155 | (32,859) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/26/2024 | 96.3100 | 96.7900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.9900 | 96.7900 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4800 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 26 | 65,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 95.8300 | 96.7900 | 8,342 | 8,342 | | | | 8,342 | 8,342 | (20,837) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.7700 | 96.7900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.5800 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 96.1400 | 96.7900 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 52 | 130,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/06/2023 | 96.1400 | 96.7900 | 16,684 | 16,684 | | | | 16,684 | 16,684 | (41,675) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3600 | 96.7900 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 96.4500 | 96.7900 | 2,246 | 2,246 | | | | 2,246 | 2,246 | (5,610) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 96.5300 | 96.7900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.7600 | 96.7900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.5800 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4800 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 44 | 110,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2200 | 96.7900 | 14,117 | 14,117 | | | | 14,117 | 14,117 | (35,263) | 0001 | 2,500 |
| S3 | 21 | 52,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.2900 | 96.7900 | 6,738 | 6,738 | | | | 6,738 | 6,738 | (16,830) | 0001 | 2,500 |
| S3 | 160 | 400,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.9600 | 96.7900 | 69,908 | 69,908 | | | | 69,908 | 69,908 | (128,230) | 0001 | 2,500 |
| S3 | 29 | 72,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.2200 | 96.7900 | 9,305 | 9,305 | | | | 9,305 | 9,305 | (23,242) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4800 | 96.7900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 62 | 155,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/02/2023 | 96.1700 | 96.7900 | 19,893 | 19,893 | | | | 19,893 | 19,893 | (49,689) | 0001 | 2,500 |
| S3 | 44 | 110,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.1800 | 96.7900 | 14,117 | 14,117 | | | | 14,117 | 14,117 | (35,263) | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.3500 | 96.7900 | 2,246 | 2,246 | | | | 2,246 | 2,246 | (5,610) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/08/2023 | 96.9200 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4800 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/21/2023 | 95.9800 | 96.7900 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/24/2023 | 96.0400 | 96.7900 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 96.0400 | 96.7900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.5800 | 96.7900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.1800 | 96.7900 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/06/2023 | 96.0900 | 96.7900 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.9200 | 96.7900 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4800 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5700 | 97.0200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/25/2023 | 97.1500 | 97.0200 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/06/2023 | 96.4800 | 97.0200 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 96.9100 | 97.0200 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5100 | 97.0200 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5700 | 97.0200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 96.4200 | 97.0200 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/12/2023 | 96.3800 | 97.0200 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/01/2023 | 97.1500 | 97.0200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 96.8100 | 97.0200 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.8900 | 97.0200 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 33 | 82,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/01/2023 | 96.4900 | 97.0200 | 10,588 | 10,588 | | | | 10,588 | 10,588 | (26,448) | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.7400 | 97.0200 | 1,604 | 1,604 | | | | 1,604 | 1,604 | (4,007) | 0001 | 2,500 |
| S3 | 30 | 75,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.8000 | 97.0200 | 9,626 | 9,626 | | | | 9,626 | 9,626 | (24,043) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/12/2023 | 96.1100 | 97.0200 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 33 | 82,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/17/2023 | 96.4000 | 97.0200 | 10,588 | 10,588 | | | | 10,588 | 10,588 | (26,448) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 96.9700 | 97.0200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 16 | 40,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.3900 | 97.0200 | 5,134 | 5,134 | | | | 5,134 | 5,134 | (12,823) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 97.1500 | 97.0200 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 96.4500 | 96.9000 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/30/2023 | 96.4200 | 96.9000 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 38 | 95,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 07/25/2023 | 96.4700 | 96.9000 | 12,192 | 12,192 | | | | 12,192 | 12,192 | (30,455) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/30/2023 | 96.3800 | 96.9000 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 23 | 57,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 11/15/2023 | 96.5000 | 96.9000 | 7,380 | 7,380 | | | | 7,380 | 7,380 | (18,433) | 0001 | 2,500 |
| S3 | 31 | 77,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.4200 | 96.9000 | 9,946 | 9,946 | | | | 9,946 | 9,946 | (24,845) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.4500 | 96.9000 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3900 | 96.9000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5500 | 96.9000 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 96.5100 | 96.9000 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.0300 | 96.9000 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4500 | 96.9000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3000 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.9100 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.3900 | 96.7900 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3200 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 16 | 40,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.3800 | 96.7900 | 5,134 | 5,134 | | | | 5,134 | 5,134 | (12,823) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3700 | 96.7900 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.3300 | 96.7900 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3000 | 96.7900 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 07/26/2024 | 96.7100 | 96.7900 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.2900 | 96.7900 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 25 | 62,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.3400 | 96.7900 | 8,021 | 8,021 | | | | 8,021 | 8,021 | (20,036) | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.2800 | 96.7900 | 1,604 | 1,604 | | | | 1,604 | 1,604 | (4,007) | 0001 | 2,500 |
| S3 | 39 | 97,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.4700 | 96.7900 | 12,513 | 12,513 | | | | 12,513 | 12,513 | (31,256) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 42 | 105,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 13,476 | 13,476 | | | | 13,476 | 13,476 | (33,660) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 13 | 32,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 4,171 | 4,171 | | | | 4,171 | 4,171 | (10,419) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 09/20/2029 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.7200 | 96.6600 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.2600 | 95.2700 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.0000 | 95.2700 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.0200 | 95.2700 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.1200 | 95.2700 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.2000 | 95.2700 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.6800 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 95.1100 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.6800 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.0700 | 95.2700 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.6000 | 95.2700 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 95.4000 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/12/2023 | 95.4000 | 95.2700 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 20 | 50,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.4600 | 95.2700 | 6,417 | 6,417 | | | | 6,417 | 6,417 | (16,029) | 0001 | 2,500 |
| S3 | 56 | 140,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 95.1900 | 95.2700 | 17,968 | 17,968 | | | | 17,968 | 17,968 | (44,881) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.1800 | 95.2700 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 75 | 187,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.1600 | 95.2700 | 24,064 | 24,064 | | | | 24,064 | 24,064 | (60,108) | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.4000 | 95.2700 | 2,888 | 2,888 | | | | 2,888 | 2,888 | (7,213) | 0001 | 2,500 |
| S3 | 89 | 222,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/24/2023 | 95.2700 | 95.2700 | 28,556 | 28,556 | | | | 28,556 | 28,556 | (71,328) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.6800 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 180 | 450,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 95.1700 | 95.2700 | 57,753 | 57,753 | | | | 57,753 | 57,753 | (144,259) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 11/02/2023 | 95.1800 | 95.2700 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 18 | 45,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.0400 | 95.2700 | 5,775 | 5,775 | | | | 5,775 | 5,775 | (14,426) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 95.1400 | 95.2700 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 06/30/2023 | 95.4000 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.1800 | 95.2700 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.6800 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.1800 | 95.2700 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.1100 | 95.2700 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.2500 | 95.2700 | 1,604 | 1,604 | | | | 1,604 | 1,604 | (4,007) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.2800 | 95.2700 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 95.4000 | 95.2700 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 95.1400 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.6800 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/18/2024 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 95.4000 | 95.2700 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 96.2600 | 96.9400 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 97.0600 | 96.9400 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 96.5800 | 96.9400 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5800 | 96.9400 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/09/2023 | 96.2400 | 96.9400 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5800 | 96.9400 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2900 | 96.9400 | 2,888 | 2,888 | | | | 2,888 | 2,888 | (7,213) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.1600 | 96.9400 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/30/2023 | 96.2000 | 96.9400 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/25/2023 | 97.0600 | 96.9400 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 56 | 140,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3100 | 96.9400 | 17,968 | 17,968 | | | | 17,968 | 17,968 | (44,881) | 0001 | 2,500 |
| S3 | 23 | 57,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3700 | 96.9400 | 7,380 | 7,380 | | | | 7,380 | 7,380 | (18,433) | 0001 | 2,500 |
| S3 | 27 | 67,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.3800 | 96.9400 | 8,663 | 8,663 | | | | 8,663 | 8,663 | (21,639) | 0001 | 2,500 |
| S3 | 320 | 800,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.1100 | 96.9400 | 139,815 | 139,815 | | | | 139,815 | 139,815 | (256,461) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5800 | 96.9400 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 47 | 117,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3200 | 96.9400 | 15,080 | 15,080 | | | | 15,080 | 15,080 | (37,668) | 0001 | 2,500 |
| S3 | 35 | 87,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3200 | 96.9400 | 11,230 | 11,230 | | | | 11,230 | 11,230 | (28,050) | 0001 | 2,500 |
| S3 | 47 | 117,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 96.2800 | 96.9400 | 15,080 | 15,080 | | | | 15,080 | 15,080 | (37,668) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 97.0700 | 96.9400 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 26 | 65,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.2500 | 96.9400 | 8,342 | 8,342 | | | | 8,342 | 8,342 | (20,837) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 96.2400 | 96.9400 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/17/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2300 | 96.9400 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5000 | 97.0000 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/24/2023 | 96.4100 | 97.0000 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 97.0600 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/01/2023 | 96.5200 | 97.0000 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 97.0600 | 97.0000 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.4200 | 97.0000 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 05/01/2023 | 97.1200 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 96.4200 | 97.0000 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5400 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.4100 | 97.0000 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 96.5000 | 97.0000 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5400 | 97.0000 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5400 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 97.1200 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/16/2026 | CME SNZ20JLFK8MNNCL00F39 | 10/27/2023 | 97.1200 | 97.0000 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 97.0000 | 96.8800 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4200 | 96.8800 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4200 | 96.8800 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 96.5400 | 96.8800 | 2,888 | 2,888 | | | | 2,888 | 2,888 | (7,213) | 0001 | 2,500 |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 96.5000 | 96.8800 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |
| S3 | 31 | 77,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.4100 | 96.8800 | 9,946 | 9,946 | | | | 9,946 | 9,946 | (24,845) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3700 | 96.8800 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4100 | 96.8800 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 97.0000 | 96.8800 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4200 | 96.8800 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/16/2023 | 96.3800 | 96.8800 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4700 | 96.8800 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 35 | 87,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 07/25/2023 | 96.4600 | 96.8800 | 11,230 | 11,230 | | | | 11,230 | 11,230 | (28,050) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 10/11/2023 | 96.3600 | 96.8800 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 34 | 85,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/15/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 96.9000 | 96.8800 | 10,909 | 10,909 | | | | 10,909 | 10,909 | (27,249) | 0001 | 2,500 |
| S3 | 47 | 117,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.3700 | 96.7600 | 15,080 | 15,080 | | | | 15,080 | 15,080 | (37,668) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.3300 | 96.7600 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2700 | 96.7600 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 11 | 27,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3100 | 96.7600 | 3,529 | 3,529 | | | | 3,529 | 3,529 | (8,816) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2500 | 96.7600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3100 | 96.7600 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 15 | 37,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.2700 | 96.7600 | 4,813 | 4,813 | | | | 4,813 | 4,813 | (12,022) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.2500 | 96.7600 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2500 | 96.7600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 20 | 50,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 96.3400 | 96.7600 | 6,417 | 6,417 | | | | 6,417 | 6,417 | (16,029) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2500 | 96.7600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.3400 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 08/26/2024 | 95.5100 | 95.9600 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.4700 | 95.9600 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 95.4500 | 95.9600 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.3100 | 95.9600 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/16/2024 | 95.3700 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/10/2024 | 95.9500 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.0200 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/08/2023 | 95.2300 | 95.9600 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.8100 | 95.9600 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 09/20/2024 | 96.0300 | 95.9600 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/01/2023 | 96.0900 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.4800 | 95.9600 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.5700 | 95.9600 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 51 | 127,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 06/09/2023 | 95.4900 | 95.9600 | 16,363 | 16,363 | | | | 16,363 | 16,363 | (40,873) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.5300 | 95.9600 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 34 | 85,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.5000 | 95.9600 | 10,909 | 10,909 | | | | 10,909 | 10,909 | (27,249) | 0001 | 2,500 |
| S3 | 80 | 200,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/27/2023 | 95.6500 | 95.9600 | 25,668 | 25,668 | | | | 25,668 | 25,668 | (64,115) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 07/26/2024 | 95.6300 | 95.9600 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 12/18/2023 | 95.7600 | 95.9600 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 20 | 50,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.9400 | 95.9600 | 6,417 | 6,417 | | | | 6,417 | 6,417 | (16,029) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 11/08/2023 | 96.0900 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.4700 | 95.9600 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.0200 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 10 | 25,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 95.4000 | 95.9600 | 3,209 | 3,209 | | | | 3,209 | 3,209 | (8,014) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 95.4500 | 95.9600 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.6300 | 95.9600 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 5 | 12,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.6700 | 95.9600 | 1,604 | 1,604 | | | | 1,604 | 1,604 | (4,007) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 95.3700 | 95.9600 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 05/10/2024 | 95.4300 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.0200 | 95.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/19/2025 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.0900 | 95.9600 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/25/2023 | 97.1300 | 97.0000 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.6200 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.3700 | 97.0000 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.6200 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 8 | 20,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3700 | 97.0000 | 2,567 | 2,567 | | | | 2,567 | 2,567 | (6,412) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/06/2023 | 96.3700 | 97.0000 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 09/11/2023 | 96.2700 | 97.0000 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 19 | 47,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 08/30/2023 | 96.3000 | 97.0000 | 6,096 | 6,096 | | | | 6,096 | 6,096 | (15,227) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/27/2023 | 97.1300 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 69 | 172,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3600 | 97.0000 | 22,139 | 22,139 | | | | 22,139 | 22,139 | (55,299) | 0001 | 2,500 |
| S3 | 16 | 40,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3800 | 97.0000 | 5,134 | 5,134 | | | | 5,134 | 5,134 | (12,823) | 0001 | 2,500 |
| S3 | 25 | 62,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.3600 | 97.0000 | 8,021 | 8,021 | | | | 8,021 | 8,021 | (20,036) | 0001 | 2,500 |
| S3 | 320 | 800,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.1700 | 97.0000 | 139,815 | 139,815 | | | | 139,815 | 139,815 | (256,461) | 0001 | 2,500 |
| S3 | 34 | 85,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3100 | 97.0000 | 10,909 | 10,909 | | | | 10,909 | 10,909 | (27,249) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2800 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 27 | 67,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3900 | 97.0000 | 8,663 | 8,663 | | | | 8,663 | 8,663 | (21,639) | 0001 | 2,500 |
| S3 | 42 | 105,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 07/25/2023 | 96.3700 | 97.0000 | 13,476 | 13,476 | | | | 13,476 | 13,476 | (33,660) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2800 | 97.0000 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 25 | 62,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5000 | 97.0000 | 8,021 | 8,021 | | | | 8,021 | 8,021 | (20,036) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.1400 | 97.0000 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2026 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.2800 | 97.0000 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 13 | 32,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 07/27/2023 | 96.4800 | 96.9600 | 4,171 | 4,171 | | | | 4,171 | 4,171 | (10,419) | 0001 | 2,500 |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 08/30/2023 | 96.4700 | 96.9600 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |
| S3 | 160 | 400,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.1300 | 96.9600 | 69,908 | 69,908 | | | | 69,908 | 69,908 | (128,230) | 0001 | 2,500 |
| S3 | 31 | 77,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 05/23/2023 | 96.5000 | 96.9600 | 9,946 | 9,946 | | | | 9,946 | 9,946 | (24,845) | 0001 | 2,500 |
| S3 | 16 | 40,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 07/12/2023 | 96.4800 | 96.9600 | 5,134 | 5,134 | | | | 5,134 | 5,134 | (12,823) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 11/27/2023 | 97.0900 | 96.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 16 | 40,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 11/15/2023 | 96.4500 | 96.9600 | 5,134 | 5,134 | | | | 5,134 | 5,134 | (12,823) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 09/11/2023 | 96.4200 | 96.9600 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 06/02/2023 | 96.5100 | 96.9600 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5200 | 96.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 96.5500 | 96.9600 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.5200 | 96.9600 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/17/2027 | CME SNZ20JLFK8MNNCL00F39 | 04/14/2023 | 97.0900 | 96.9600 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3800 | 96.8500 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3800 | 96.8500 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 4 | 10,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.5200 | 96.8500 | 1,283 | 1,283 | | | | 1,283 | 1,283 | (3,206) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3600 | 96.8500 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 24 | 60,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.4700 | 96.8500 | 7,700 | 7,700 | | | | 7,700 | 7,700 | (19,235) | 0001 | 2,500 |
| S3 | 17 | 42,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.4000 | 96.8500 | 5,454 | 5,454 | | | | 5,454 | 5,454 | (13,624) | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4200 | 96.8500 | 2,888 | 2,888 | | | | 2,888 | 2,888 | (7,213) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.3800 | 96.8500 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.9700 | 96.8500 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.3700 | 96.8500 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 01/26/2024 | 96.4100 | 96.8500 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| S3 | 32 | 80,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.4500 | 96.8500 | 10,267 | 10,267 | | | | 10,267 | 10,267 | (25,646) | 0001 | 2,500 |
| S3 | 6 | 15,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.4100 | 96.8500 | 1,925 | 1,925 | | | | 1,925 | 1,925 | (4,809) | 0001 | 2,500 |
| S3 | 27 | 67,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/15/2028 | CME SNZ20JLFK8MNNCL00F39 | 12/07/2023 | 96.5200 | 96.8500 | 8,663 | 8,663 | | | | 8,663 | 8,663 | (21,639) | 0001 | 2,500 |
| S3 | 51 | 127,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2900 | 96.7300 | 16,363 | 16,363 | | | | 16,363 | 16,363 | (40,873) | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2400 | 96.7300 | 2,246 | 2,246 | | | | 2,246 | 2,246 | (5,610) | 0001 | 2,500 |
| S3 | 9 | 22,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.3200 | 96.7300 | 2,888 | 2,888 | | | | 2,888 | 2,888 | (7,213) | 0001 | 2,500 |
| S3 | 7 | 17,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2400 | 96.7300 | 2,246 | 2,246 | | | | 2,246 | 2,246 | (5,610) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2500 | 96.7300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| S3 | 15 | 37,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2800 | 96.7300 | 4,813 | 4,813 | | | | 4,813 | 4,813 | (12,022) | 0001 | 2,500 |
| S3 | 2 | 5,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 06/25/2024 | 96.2200 | 96.7300 | 642 | 642 | | | | 642 | 642 | (1,603) | 0001 | 2,500 |
| S3 | 14 | 35,000 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2900 | 96.7300 | 4,492 | 4,492 | | | | 4,492 | 4,492 | (11,220) | 0001 | 2,500 |
| S3 | 3 | 7,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2500 | 96.7300 | 963 | 963 | | | | 963 | 963 | (2,404) | 0001 | 2,500 |
| S3 | 1 | 2,500 | 3M SOFR | Fixed Annuity Hedge | N/A | Equity/Index | 03/21/2029 | CME SNZ20JLFK8MNNCL00F39 | 03/22/2024 | 96.2500 | 96.7300 | 321 | 321 | | | | 321 | 321 | (801) | 0001 | 2,500 |
| TU | 49 | 98,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8800 | 104.1200 | (307) | (307) | | | | (307) | (307) | (56,350) | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (6) | (6) | | | | (6) | (6) | (1,150) | 0001 | 2,000 |
| TU | 4 | 8,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9900 | 104.1200 | (25) | (25) | | | | (25) | (25) | (4,600) | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 104.1500 | 104.1200 | (6) | (6) | | | | (6) | (6) | (1,150) | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (6) | (6) | | | | (6) | (6) | (1,150) | 0001 | 2,000 |
| TU | 177 | 354,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.9100 | 104.1200 | (1,107) | (1,107) | | | | (1,107) | (1,107) | (203,550) | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 09/16/2024 | 104.1500 | 104.1200 | (6) | (6) | | | | (6) | (6) | (1,150) | 0001 | 2,000 |
| TU | 2 | 4,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (13) | (13) | | | | (13) | (13) | (2,300) | 0001 | 2,000 |
| TU | 1 | 2,000 | 2yr Treasury | Fixed Annuity Hedge | N/A | Interest Rate | 12/31/2024 | CBOT 549300EX04Q2QBFQTQ27 | 08/29/2024 | 103.8500 | 104.1200 | (6) | (6) | | | | (6) | (6) | (1,150) | 0001 | 2,000 |
| UX | 13 | 13,000 | Volatility Index | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2025 | CBOE 254900099GJPIWCP8RH13 | 07/25/2024 | 19.1600 | 18.9800 | 64,198 | 64,198 | | | | 64,198 | 64,198 | (50,570) | 0001 | 1,000 |
| UX | 7 | 7,000 | Volatility Index | Fixed Annuity Hedge | N/A | Equity/Index | 03/18/2025 | CBOE 254900099GJPIWCP8RH13 | 07/25/2024 | 19.1400 | 18.9800 | 34,568 | 34,568 | | | | 34,568 | 34,568 | (27,230) | 0001 | 1,000 |
| UX | 20 | 20,000 | Volatility Index | Fixed Annuity Hedge | N/A | Equity/Index | 10/16/2024 | CBOE 254900099GJPIWCP8RH13 | 07/23/2024 | 18.9600 | 18.8400 | 103,704 | 103,704 | | | | 98,766 | 98,766 | (77,800) | 0001 | 1,000 |
| UX | 15 | 15,000 | Volatility Index | Fixed Annuity Hedge | N/A | Equity/Index | 10/16/2024 | CBOE 254900099GJPIWCP8RH13 | 07/23/2024 | 18.6900 | 18.8400 | 74,074 | 74,074 | | | | 74,074 | 74,074 | (58,350) | 0001 | 1,000 |
| VG | 4 | 40 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/25/2024 | 4,990.5000 | 5,030.0000 | 13,775 | 13,775 | | | | 11,020 | 11,020 | (16,071) | 0001 | 10 |
| VG | 2 | 20 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/24/2024 | 5,018.5000 | 5,030.0000 | 5,510 | 5,510 | | | | 5,510 | 5,510 | (8,036) | 0001 | 10 |
| VG | 3 | 30 | Eurostoxx 50 Big | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | Eurex 529900LN3S50JPU47S06 | 09/26/2024 | 5,077.0000 | 5,030.0000 | 8,265 | 8,265 | | | | 8,265 | 8,265 | (12,053) | 0001 | 10 |
| ES | 2 | 100 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/17/2024 | 5,739.6300 | 5,814.2500 | 18,815 | 18,815 | | | | 18,815 | 18,815 | (29,200) | 0001 | 50 |
| ES | 13 | 650 | S&P 500 Mini | Fixed Annuity Hedge | N/A | Equity/Index | 12/20/2024 | CME SNZ20JLFK8MNNCL00F39 | 09/16/2024 | 5,757.5400 | 5,814.2500 | 122,297 | 122,297 | | | | 122,297 | 122,297 | (189,800) | 0001 | 50 |
| 1609999999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | 10,368,168 | 10,368,168 | | | | 10,351,068 | 10,351,068 | (17,580,552) | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | 10,368,168 | 10,368,168 | | | | 10,351,068 | 10,351,068 | (17,580,552) | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 115,600,232 | 115,600,232 | | | | 115,520,446 | 115,520,446 | 94,595,087 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 115,600,232 | 115,600,232 | | | | 115,520,446 | 115,520,446 | 94,595,087 | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Morgan Stanley | 67,184,052 | 48,416,181 | 115,600,232 |
| Total Net Cash Deposits | 67,184,052 | 48,416,181 | 115,600,232 |

(a)

| Code | Description of Hedged Risk(s) |
|---|---|
| 0001 | Hedges the equity risk of fixed income annuity products. |
| | |
| | |
| | |

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | | 2 | 3 | Counterparty Offset | | Book/Adjusted Carrying Value | | | Fair Value | | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | | Master Agreement (Y or N) | Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | 5 Present Value of Financing Premium | 6 Contracts With Book/Adjusted Carrying Value >0 | 7 Contracts With Book/Adjusted Carrying Value <0 | 8 Exposure Net of Collateral | 9 Contracts With Fair Value >0 | 10 Contracts With Fair Value <0 | 11 Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | | XXX | XXX | XXX | | 115,662,981 | (62,749) | 115,662,981 | 115,662,981 | (62,749) | 115,662,981 | 94,595,087 | 94,595,087 |
| BANK OF AMERICA | B4TYDEB6GKMZO031MB27 | Y | Y | 867,035,000 | | 253,581,934 | (29,751,377) | | 919,116,582 | (51,191,729) | 889,853 | 62,466,486 | |
| BANK OF MONTREAL | 549300047C63MPGNXE075 | Y | Y | | | 35,801 | (5,240,087) | | 8,705 | (4,930,965) | | 3,968,852 | |
| BARCLAYS PLC | G5GSEF7VJP5I7OUK5573 | Y | Y | 369,625,273 | | 353,921,233 | (94,514,916) | | 916,523,995 | (176,406,242) | 370,492,480 | 63,309,116 | |
| BNP PARIBAS SA | ROMUWSFPU8MPRO8K5P83 | Y | Y | 1,130,105,974 | | 661,407,141 | (135,724,505) | | 1,288,835,465 | (193,255,449) | | 111,054,801 | |
| CANADIAN IMPERIAL BANK OF COMM | 2IGI19DL770XOHC3ZE78 | Y | Y | 235,810,000 | | 138,833,226 | (14,640,147) | | 257,653,270 | (14,166,558) | 7,676,712 | 26,292,107 | |
| CITIBANK NA | E57ODZWZ7FF32TWEFA76 | Y | Y | 205,130,000 | | 199,282,661 | (44,694,411) | | 267,334,660 | (44,538,955) | 17,665,706 | 312,481,497 | 261,939,747 |
| CREDIT AGRICOLE SA | 969500TJ5KRTCJQWXH05 | Y | Y | 13,550,000 | | 8,782,644 | (30,188,142) | | 35,980,787 | (34,354,947) | | 186,965,071 | 152,009,574 |
| CREDIT SUISSE (USA) INC | EXD7DEVFDH4HOFFQ7349 | Y | Y | 42,470,000 | | 34,750,185 | (1,139,155) | | 44,071,419 | (1,139,155) | 462,264 | 231,210 | |
| DEUTSCHE BANK AG | 7LTWFZYICNSX8D621K86 | Y | Y | | | 116,878,731 | (171,905,867) | | 115,640,000 | (221,120,407) | | 81,009,054 | 25,981,918 |
| GOLDMAN SACHS GROUP INC/THE | KD3XUN7C6T14HNAYLU02 | Y | Y | | | 160,816 | (14,915,170) | | 4,442,258 | (15,184,309) | | 5,338,309 | |
| GOLDMAN SACHS INTERNATIONAL | W22LROWP2IHZNBB6K528 | Y | Y | 18,650,000 | | 18,402,290 | | | 18,402,290 | | | 342,495 | 94,785 |
| HSBC BANK PLC | MP6I5ZYZBEU3UXPYFY54 | Y | Y | 408,710,000 | | 140,758,569 | (342,800) | | 400,168,869 | (99,850) | | 30,790,104 | |
| JPMORGAN CHASE | 8I5DZWZKVSZI1NUHU748 | Y | Y | 1,470,000 | | 26,606,293 | (61,975,428) | | 55,999,741 | (59,421,264) | | 19,852,991 | |
| MERRILL LYNCH INTERNATIONAL | GGDZP1UYGU9STUHRDP48 | Y | Y | | | | | | | (545,023) | | 175,562 | 175,562 |
| MIZUHO CAPITAL MARKETS LLC | OV6WBS6QX2D1J857QP30 | Y | Y | | | 10,776,224 | (23,745,874) | | 40,958,009 | (41,249,543) | | 29,463,910 | 16,494,260 |
| MIZUHO MARKETS AMERICAS LLC | 549300Y6K4T3QBM4LN29 | Y | Y | 940,000 | | | | | | | | | |
| MORGAN STANLEY | IGJSJL3JD5P3O16NJZ34 | Y | Y | 144,370,000 | | 167,128,614 | (98,501,293) | | 199,682,027 | (100,686,958) | | 142,007,327 | 66,264,648 |
| Morgan Stanley International | 4PQUHN3JPFGFNF3BB653 | Y | Y | 34,530,000 | | | | | | | | | |
| Natixis NA | KX1WK48MPD4Y2NCUIZ63 | Y | Y | 520,000 | | 331,596 | (868,182) | | 331,596 | (1,013,390) | | 641,730 | |
| ROYAL BK CANADA | ES7IP3U3RHIGC71XBU11 | Y | Y | 241,090,000 | | 177,910,254 | (88,802,871) | | 363,467,939 | (111,162,023) | 11,215,917 | 32,184,511 | |
| SOCIETE GENERALE SA | O2RNE8IBXP4ROTD8PU41 | Y | Y | 1,061,406,288 | | 966,650,941 | (100,029,083) | | 1,150,435,410 | (104,609,001) | | 44,230,218 | |
| SUNTRUST BANKS INC | IYDOJBGJWY9T8XKCSX06 | Y | Y | 223,469,000 | | 109,996,770 | (675,100) | | 225,987,327 | (675,100) | 1,843,227 | 8,896,909 | |
| UBS AG | 549300SZJ9VS8SGXAN81 | Y | Y | 60,480,000 | | 25,036,380 | | | 58,001,204 | | | 5,432,997 | |
| WELLS FARGO & COMPANY | KB1H1DSPRFMYMCUFXT09 | Y | Y | | | 1,513,655 | (21,639,737) | | 15,110,074 | (21,971,467) | | 12,819,887 | |
| 0299999999. Total NAIC 1 Designation | | | | 5,059,361,535 | | 3,412,745,958 | (939,294,145) | | 6,378,151,630 | (1,197,722,336) | 410,246,158 | 1,179,955,144 | 522,960,493 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 34,444,518 | | 549,602 | (7,801,557) | | 146,318,637 | (98,102,720) | 13,771,399 | 96,485,595 | 54,789,122 |
| 0999999999 - Gross Totals | | | | 5,093,806,053 | | 3,528,958,541 | (947,158,451) | 115,662,981 | 6,640,133,248 | (1,295,887,805) | 539,680,539 | 1,371,035,825 | 672,344,701 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | | 3,528,958,541 | (947,158,451) | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BANK OF MONTREAL 54930047C63MPGNXE075 | Cash | | Cash | 5,390,000 | 5,390,000 | 5,390,000 | | V |
| DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 | Cash | | Cash | 119,400,000 | 119,400,000 | 119,400,000 | | V |
| GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02 | Cash | | Cash | 25,350,000 | 25,350,000 | 25,350,000 | | V |
| MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48 | Cash | | Cash | 550,000 | 550,000 | 550,000 | | V |
| MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30 | Cash | | Cash | 18,700,000 | 18,700,000 | 18,700,000 | | V |
| WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09 | Cash | | Cash | 8,540,000 | 8,540,000 | 8,540,000 | | V |
| CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54 | Cash | | Cash | 150,921,771 | 150,921,771 | 150,921,771 | | IV |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0199999999 - Total | | | | 328,851,771 | 328,851,771 | 328,851,771 | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BANK OF AMERICA B4TYDEB6GKMZO031MB27 | Cash | | Cash | 867,035,000 | 867,035,000 | XXX | | V |
| BARCLAYS PLC G5GSEF7VJP5I7OUK5573 | Cash | | Cash | 369,625,273 | 369,625,273 | XXX | | V |
| BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 | Cash | | Cash | 1,130,105,974 | 1,130,105,974 | XXX | | V |
| CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78 | Cash | | Cash | 235,810,000 | 235,810,000 | XXX | | V |
| CITIBANK NA E57ODZWZ7FF32TWEFA76 | Cash | | Cash | 205,130,000 | 205,130,000 | XXX | | V |
| CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05 | Cash | | Cash | 13,550,000 | 13,550,000 | XXX | | V |
| CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349 | Cash | | Cash | 42,470,000 | 42,470,000 | XXX | | V |
| GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528 | Cash | | Cash | 18,650,000 | 18,650,000 | XXX | | V |
| HSBC BANK PLC 1IE8VN3OJCEQV1H4R804 | Cash | | Cash | 408,710,000 | 408,710,000 | XXX | | V |
| JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748 | Cash | | Cash | 1,470,000 | 1,470,000 | XXX | | V |
| MIZUHO MARKETS AMERICAS LLC 549300Y6K4T30BM4LN29 | Cash | | Cash | 940,000 | 940,000 | XXX | | V |
| MORGAN STANLEY I7331LVCZKQKX5T7XV54 | Cash | | Cash | 144,370,000 | 144,370,000 | XXX | | V |
| Morgan Stanley International 4PQUHN3JPFGFNF3BB653 | Cash | | Cash | 34,530,000 | 34,530,000 | XXX | | V |
| Natixis NA KX1WK48MPD4Y2NCUIZ63 | Cash | | Cash | 520,000 | 520,000 | XXX | | V |
| ROYAL BK CANADA ES7IP3U3RHIGC71XBU11 | Cash | | Cash | 241,090,000 | 241,090,000 | XXX | | V |
| SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41 | Cash | | Cash | 1,061,406,288 | 1,061,406,288 | XXX | | V |
| SUNTRUST BANKS INC IYDCJBGJWY9T8XKCSX06 | Cash | | Cash | 223,469,000 | 223,469,000 | XXX | | V |
| UBS AG 549300SZJ9VS8SGXAN81 | Cash | | Cash | 60,480,000 | 60,480,000 | XXX | | V |
| 0299999999 - Total | | | | 5,059,361,535 | 5,059,361,535 | XXX | XXX | XXX |

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

# SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month During Current Quarter | | | 9 |
|---|---|---|---|---|---|---|---|---|
| | | | | | 6 | 7 | 8 | |
| Depository | Code | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | First Month | Second Month | Third Month | * |
| Citibank, N.A. ..... Tampa, FL ..... | ..... | 4.700 | 14,078,517 | ..... | 869,363,433 | 898,732,141 | 2,115,815,065 | XXX. |
| Citibank, N.A. ..... Tampa, FL ..... | C | ..... | ..... | ..... | 75,307,195 | 85,051,170 | 48,692,473 | XXX. |
| Federal Home Loan Bank ..... Des Moines, IA ..... | ..... | ..... | ..... | ..... | (8,824,350) | 14,612,844 | 14,596,136 | XXX. |
| JPMorgan Chase Bank, N.A. ..... New York, NY ..... | ..... | 4.700 | 3,196,774 | ..... | 3,771,295 | 101,776,380 | 302,507,330 | XXX. |
| Wells Fargo Bank, N.A. ..... Minneapolis, MN ..... | ..... | ..... | ..... | ..... | 1,111,934 | 1,117,812 | 1,123,686 | XXX. |
| The Bank of New York Mellon .. New York, NY ..... | ..... | 4.700 | 4,520,221 | ..... | 17,576,416 | 522,012,520 | 520,227,093 | XXX. |
| 0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories | XXX | XXX | | | | | | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | 21,795,512 | | 958,305,923 | 1,623,302,867 | 3,002,961,783 | XXX |
| 0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | | | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 21,795,512 | | 958,305,923 | 1,623,302,867 | 3,002,961,783 | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | | | XXX |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| ..... ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... | ..... |
| 0599999. Total - Cash | XXX | XXX | 21,795,512 | | 958,305,923 | 1,623,302,867 | 3,002,961,783 | XXX |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0109999999. Total - U.S. Government Bonds | | | | | | | | |
| 0309999999. Total - All Other Government Bonds | | | | | | | | |
| 0509999999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 0709999999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| 0909999999. Total - U.S. Special Revenues Bonds | | | | | | | | |
| | Royal Bank of Canada Senior Unsecured | | 08/09/2024 | 5.660 | 10/25/2024 | 20,003,699 | 490,533 | (335,036) |
| | Honeywell International Inc Senior Unsecured | | 08/09/2024 | 4.850 | 11/01/2024 | 2,867,666 | 57,998 | (33,846) |
| | Morgan Stanley Senior Unsecured | | 08/09/2024 | 3.700 | 10/23/2024 | 2,427,237 | 39,461 | (19,942) |
| 1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 25,298,602 | 587,992 | (388,824) |
| | Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1 | | 02/01/2023 | 5.000 | 02/28/2023 | 73,869 | 862 | 6,648 |
| | Credit Suisse First Boston Mor CSFB 2005-11 5X | | 01/31/2023 | 5.250 | 01/31/2043 | 10 | | 5,327 |
| | CSMC Mortgage-Backed Trust 200 CSMC 2007-5 5A4 | | 05/01/2024 | 0.000 | 01/31/2043 | 4 | | 5,717 |
| 1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 73,883 | 862 | 17,692 |
| 1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 25,372,485 | 588,854 | (371,132) |
| 1309999999. Total - Hybrid Securities | | | | | | | | |
| 1509999999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 1909999999. Subtotal - Unaffiliated Bank Loans | | | | | | | | |
| 2419999999. Total - Issuer Obligations | | | | | | 25,298,602 | 587,992 | (388,824) |
| 2429999999. Total - Residential Mortgage-Backed Securities | | | | | | 73,883 | 862 | 17,692 |
| 2439999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 2449999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 2459999999. Total - SVO Identified Funds | | | | | | | | |
| 2469999999. Total - Affiliated Bank Loans | | | | | | | | |
| 2479999999. Total - Unaffiliated Bank Loans | | | | | | | | |
| 2509999999. Total Bonds | | | | | | 25,372,485 | 588,854 | (371,132) |
| | Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT | | 06/09/2023 | 5.160 | | 21,556,180 | | 221,797 |
| | CTI DOLLARS ON DEPOSIT CITI CASH RESERVE SWEEP ACCOUN | | | 4.660 | | | | 12,897,359 |
| 8109999999. Subtotal - Sweep Accounts | | | | | | 21,556,180 | | 13,119,156 |
| 09248U-71-8 | BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND | | 09/30/2024 | 4.660 | | 1,783,461,089 | | 63,780,106 |
| 31607A-88-5 | FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY | | 09/30/2024 | 4.660 | | 385,267,055 | | 24,137,304 |
| 38141W-27-3 | GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG | | 09/30/2024 | 5.160 | | 15,822,751 | | 441,659 |
| 38141W-32-3 | GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST | | 09/30/2024 | 4.660 | | 385,267,055 | | 23,054,290 |
| 4812C2-73-4 | JP MORGAN US TREASURY PLUS JPMORGAN US TREAS PL MMF - IJT | | 09/30/2024 | 4.660 | | 82,310,930 | | 16,241,853 |
| 60934N-50-0 | FEDERATED HERMES TREASURY OBLI FED HERM TREASURY OBLIGATIONS | | | 4.660 | | | | 825,639 |
| 61747C-58-2 | MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND | | 09/30/2024 | 4.660 | | 82,310,930 | | 16,385,220 |
| 825252-40-6 | Invesco Treasury Portfolio INVESCO TREASURY-INST | | 09/30/2024 | 4.660 | | 1,686,238,866 | | 63,338,329 |
| 857492-86-2 | STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM | | 09/30/2024 | 4.660 | | 385,267,055 | | 59,603,220 |
| 857492-55-7 | STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX | | 09/30/2024 | 4.660 | | 1,334,475,524 | | 6,013,990 |
| 8309999999. Subtotal - All Other Money Market Mutual Funds | | | | | | 6,140,421,255 | | 273,821,610 |
| | | | | | | | | |
| | | | | | | | | |
| 8609999999 - Total Cash Equivalents | | | | | | 6,187,349,920 | 588,854 | 286,569,634 |